

DFA Canada Global 80EQ-20FI Portfolio - Class F

As of February 28, 2018 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.816%	0.816%
2	APPLE INC	0.750%	1.567%
3	AT+T INC COMMON STOCK USD1.0	0.728%	2.294%
4	BANK OF MONTREAL COMMON STOCK	0.716%	3.010%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.609%	3.619%
6	TORONTO DOMINION BANK COMMON STOCK	0.593%	4.213%
7	EXXON MOBIL CORP COMMON STOCK	0.591%	4.804%
8	BANK OF NOVA SCOTIA COMMON STOCK	0.587%	5.391%
9	SUNCOR ENERGY INC COMMON STOCK	0.514%	5.906%
10	ROYAL BANK OF CANADA COMMON STOCK	0.496%	6.401%
11	BANK OF AMERICA	0.482%	6.883%
12	INTEL CORP COMMON STOCK USD.001	0.439%	7.322%
13	MICROSOFT CORP COMMON STOCK USD.00000625	0.399%	7.721%
14	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.381%	8.102%
15	TECK RESOURCES LTD CLS B COMMON STOCK	0.380%	8.482%
16	PFIZER INC COMMON STOCK USD.05	0.376%	8.858%
17	COMCAST CORP CLASS A COMMON STOCK USD.01	0.373%	9.231%
18	CANADIAN NATURAL RESOURCES COMMON STOCK	0.349%	9.580%
19	CISCO SYSTEMS	0.336%	9.917%
20	CHEVRON CORP COMMON STOCK USD.75	0.333%	10.249%
21	AMAZON.COM INC	0.284%	10.533%
22	MANULIFE FINANCIAL CORP COMMON STOCK	0.271%	10.804%
23	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.262%	11.066%
24	CITIGROUP INC COMMON STOCK USD.01	0.261%	11.327%
25	WAL-MART STORES	0.258%	11.586%
26	MAGNA INTERNATIONAL INC COMMON STOCK	0.256%	11.842%
27	SAMSUNG ELECTRO	0.248%	12.090%
28	SUN LIFE FINANCIAL INC COMMON STOCK	0.232%	12.323%
29	TOTAL SA	0.229%	12.551%
30	DOWDUPONT INC COMMON STOCK USD.01	0.222%	12.773%
31	BP PLC	0.211%	12.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	NUTRIEN LTD COMMON STOCK	0.209%	13.193%
33	ALPHABET INC CL C COMMON STOCK USD.001	0.208%	13.401%
34	DAIMLER AG	0.208%	13.609%
35	ALPHABET INC CL A COMMON STOCK USD.001	0.197%	13.806%
36	FACEBOOK INC A COMMON STOCK USD.000006	0.196%	14.002%
37	CAD - London	0.193%	14.195%
38	CHINA CONST BK	0.192%	14.388%
39	TOYOTA MOTOR CO	0.190%	14.578%
40	NESTLE SA	0.190%	14.768%
41	UNITEDHEALTH GR	0.188%	14.956%
42	HSBC HOLDINGS PLC SPONS ADR ADR	0.185%	15.141%
43	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.178%	15.319%
44	BARRICK GOLD CORP COMMON STOCK	0.174%	15.493%
45	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.171%	15.664%
46	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.168%	15.833%
47	GENERAL MOTORS CO COMMON STOCK USD.01	0.168%	16.001%
48	BHP BILLITON LT	0.165%	16.166%
49	CANADIAN NATL RAILWAY CO COMMON STOCK	0.159%	16.325%
50	PROCTER + GAMBLE CO/THE COMMON STOCK	0.158%	16.482%
51	MICRON TECHNOLO	0.155%	16.637%
52	VODAFONE GROUP	0.153%	16.790%
53	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.152%	16.942%
54	BANCO SANTANDER	0.152%	17.094%
55	ENBRIDGE INC COMMON STOCK	0.152%	17.246%
56	MORGAN STANLEY COMMON STOCK USD.01	0.151%	17.397%
57	ORACLE CORP COMMON STOCK USD.01	0.148%	17.546%
58	QUALCOMM INC COMMON STOCK USD.0001	0.148%	17.693%
59	WALT DISNEY(HLD	0.148%	17.841%
60	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.144%	17.985%
61	REP AUSTRIA GOV	0.136%	18.121%
62	EUROPEAN STABIL	0.134%	18.256%
63	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.134%	18.390%
64	FINLAND GOVERNMENT	0.133%	18.523%
65	HONDA MOTOR CO	0.129%	18.652%
66	SWEDISH GOVT 3.	0.128%	18.780%
67	AMERICAN TOWER CORP REIT USD.01	0.127%	18.907%
68	UNION PACIFIC CORP COMMON STOCK USD2.5	0.127%	19.034%
69	NATIONAL BK CDA	0.127%	19.161%
70	US BANCORP COMMON STOCK USD.01	0.121%	19.282%
71	BASF SE	0.120%	19.402%
72	NOVARTIS AG	0.120%	19.522%
73	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.120%	19.643%
74	CANADA HOUSING	0.120%	19.762%
75	CVS HEALTH CORP COMMON STOCK USD.01	0.119%	19.882%
76	BCE INC COMMON STOCK	0.119%	20.001%
77	CAISSE D'AMORT	0.119%	20.120%
78	TRANSCANADA CORP COMMON STOCK	0.118%	20.237%
79	FORD MOTOR CO COMMON STOCK USD.01	0.118%	20.355%
80	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.118%	20.473%
81	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.115%	20.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	ROYAL DUTCH SHE	0.115%	20.703%
83	TRAVELERS COS	0.115%	20.819%
84	ENCANA CORP COMMON STOCK	0.114%	20.932%
85	TENCENT HLDGS L	0.113%	21.045%
86	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.112%	21.157%
87	AMGEN INC COMMON STOCK USD.0001	0.112%	21.269%
88	CHINA NATIONAL	0.112%	21.381%
89	INDUSTRIAL & CO	0.111%	21.493%
90	LUNDIN MINING C	0.110%	21.603%
91	NETHERLANDS GOV	0.109%	21.712%
92	TIME WARNER INC COMMON STOCK USD.01	0.108%	21.820%
93	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.108%	21.928%
94	FIRST QUANTUM M	0.108%	22.035%
95	KINROSS GOLD CORP COMMON STOCK	0.107%	22.143%
96	VOLKSWAGEN AG	0.107%	22.250%
97	MERCK + CO. INC. COMMON STOCK USD.5	0.106%	22.356%
98	ORACLE CORP SR UNSECURED 09/21 1.9	0.106%	22.463%
99	ROYAL DUTCH SHELL SPON ADR A ADR	0.105%	22.568%
100	PNC BANK	0.105%	22.673%
101	ANGLO AMERICAN	0.104%	22.776%
102	UK(GOVT OF) 4.2	0.103%	22.880%
103	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.103%	22.983%
104	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.102%	23.085%
105	ABBOTT LABORATORIES COMMON STOCK	0.102%	23.186%
106	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.101%	23.288%
107	SIMON PROPERTY GROUP INC REIT USD.0001	0.100%	23.388%
108	TARGET CORPORAT	0.100%	23.488%
109	SWEDEN GOVERNME	0.100%	23.588%
110	WEST FRASER TIM	0.099%	23.687%
111	MEDTRONIC PLC	0.099%	23.786%
112	DELTA AIRLINES	0.098%	23.884%
113	GILEAD SCIENCES	0.098%	23.982%
114	COCA-COLA CO	0.097%	24.080%
115	CROWN CASTLE INTL CORP REIT USD.01	0.097%	24.177%
116	VALE SA	0.097%	24.273%
117	BOEING CO/THE COMMON STOCK USD5.0	0.096%	24.370%
118	ROYAL DUTCH SH-	0.096%	24.466%
119	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.096%	24.562%
120	FRENCH REPUBLIC	0.096%	24.658%
121	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.096%	24.754%
122	ANTHEM INC COMMON STOCK USD.01	0.096%	24.850%
123	CATERPILLAR INC COMMON STOCK USD1.0	0.095%	24.944%
124	HOME DEPOT INC COMMON STOCK USD.05	0.095%	25.039%
125	ACE LTD	0.095%	25.134%
126	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.094%	25.228%
127	NETWORK RAIL IN	0.093%	25.322%
128	US TREASURY N/B 05/25 2.125	0.093%	25.415%
129	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.093%	25.508%
130	HITACHI	0.092%	25.600%
131	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.092%	25.693%

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132	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.091%	25.784%
133	FEDEX CORPORATI	0.091%	25.875%
134	VALERO ENERGY C	0.091%	25.965%
135	BAYERISCHE MOTO	0.088%	26.054%
136	UNIBAIL-RODAMCO	0.087%	26.141%
137	NATL AUSTRALIA	0.087%	26.228%
138	BLACKROCK INC COMMON STOCK USD.01	0.086%	26.313%
139	FRENCH REP GOVT	0.085%	26.399%
140	ABBVIE INC COMMON STOCK USD.01	0.085%	26.483%
141	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.084%	26.567%
142	BNP PARIBAS SA	0.084%	26.651%
143	CAPITAL ONE FIN	0.083%	26.734%
144	RIO TINTO PLC SPON ADR ADR	0.083%	26.817%
145	CANADIAN TIRE C	0.083%	26.900%
146	GOLDCORP INC COMMON STOCK	0.082%	26.982%
147	INDUSTRIAL ALLI	0.081%	27.063%
148	FINNING INTL LT	0.081%	27.144%
149	NORFOLK STHN CO	0.081%	27.224%
150	KINGDOM BELGIUM	0.080%	27.304%
151	AIA GROUP LTD	0.079%	27.383%
152	BROADCOM LTD	0.079%	27.462%
153	SCHLUMBERGER LTD COMMON STOCK USD.01	0.079%	27.541%
154	ORANGE SA	0.078%	27.619%
155	GLENCORE XSTRA	0.078%	27.697%
156	LINAMAR CORP	0.078%	27.774%
157	MICHELIN(CGDE)	0.077%	27.851%
158	FORTIS INC COMMON STOCK	0.077%	27.929%
159	ZURICH FIN SVS	0.077%	28.005%
160	PING AN INSURAN	0.076%	28.081%
161	ENERPLUS CORP COMMON STOCK	0.076%	28.157%
162	BRIT AMER TOBAC	0.076%	28.233%
163	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.075%	28.308%
164	MASTERCARD INC A COMMON STOCK USD.0001	0.074%	28.382%
165	DEUTSCHE TELEKO	0.074%	28.457%
166	NVIDIA CORP	0.074%	28.531%
167	WESTPAC BANK CO	0.074%	28.605%
168	AUST & NZ BANK	0.074%	28.678%
169	LOBLAW COS LTD	0.074%	28.752%
170	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.074%	28.826%
171	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.073%	28.899%
172	KREDIT FUER WIE	0.073%	28.972%
173	CONOCOPHILLIPS COMMON STOCK USD.01	0.073%	29.045%
174	ABB LTD	0.073%	29.118%
175	FREEPORT-MCMORA	0.072%	29.190%
176	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.072%	29.263%
177	CIGNA CORP	0.072%	29.335%
178	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.072%	29.406%
179	SHAW COMMUNICATIONS INC B COMMON STOCK	0.071%	29.478%
180	GEORGE WESTON L	0.071%	29.549%
181	PROLOGIS INC REIT USD.01	0.070%	29.619%

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182	PEPSICO INC COMMON STOCK USD.017	0.070%	29.689%
183	AFLAC INC COMMON STOCK USD.1	0.070%	29.759%
184	MARATHON PETROLEUM CORP COMMON STOCK	0.070%	29.829%
185	ARC RESOURCES L	0.069%	29.898%
186	CANADIAN WESTER	0.068%	29.966%
187	NEWBELCO SA/NV	0.068%	30.035%
188	NISSAN MOTOR CO	0.068%	30.103%
189	TAIWAN SEMI-ADR	0.068%	30.171%
190	EQUINIX INC REIT USD.001	0.068%	30.238%
191	CRESCENT POINT ENERGY CORP COMMON STOCK	0.068%	30.306%
192	DENMARK GOVT BO	0.067%	30.373%
193	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.067%	30.440%
194	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.066%	30.506%
195	STARS GROUP INC/THE COMMON STOCK	0.066%	30.572%
196	TELUS CORPORATI	0.066%	30.638%
197	BAYER AG	0.066%	30.704%
198	ALLERGAN PLC	0.066%	30.769%
199	CENOVUS ENERGY INC COMMON STOCK	0.066%	30.835%
200	TE CONNECTIVITY	0.065%	30.900%
201	SINGAPORE GOVT	0.065%	30.964%
202	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.065%	31.029%
203	HUMANA INC	0.065%	31.094%
204	BEST BUY CO INC	0.065%	31.159%
205	AIR CANADA	0.065%	31.224%
206	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.065%	31.289%
207	ALLSTATE CORP COMMON STOCK USD.01	0.065%	31.353%
208	3M CO COMMON STOCK USD.01	0.064%	31.417%
209	IBERDROLA SA	0.064%	31.482%
210	PUBLIC STORAGE	0.064%	31.546%
211	AETNA INC COMMON STOCK USD.01	0.064%	31.610%
212	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.063%	31.673%
213	NESTLE FINANCE	0.063%	31.737%
214	JOHNSON CONTROL	0.063%	31.800%
215	ROCHE HOLDING A	0.063%	31.863%
216	COOPERATIEVE RA	0.063%	31.927%
217	KBC GROEP NV	0.063%	31.990%
218	WASTE CONNECTIONS INC COMMON STOCK	0.063%	32.053%
219	KOMMUNINVEST I	0.063%	32.115%
220	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.063%	32.178%
221	TEXAS INSTRUMEN	0.063%	32.241%
222	KOMMUNINVEST I	0.062%	32.303%
223	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.062%	32.365%
224	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.062%	32.427%
225	SUMITOMO MITSUI	0.061%	32.489%
226	KINDER MORGAN INC COMMON STOCK USD.01	0.061%	32.550%
227	MOLSONCOORS-B-U	0.061%	32.611%
228	CAMECO CORP COMMON STOCK	0.061%	32.672%
229	DANAHER CORP COMMON STOCK USD.01	0.061%	32.733%
230	MCDONALD S CORP COMMON STOCK USD.01	0.061%	32.794%
231	DISCOVER FINL S	0.061%	32.855%

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232	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.060%	32.915%
233	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.060%	32.976%
234	BK NEDERLANDSE	0.060%	33.036%
235	ENGIE	0.060%	33.096%
236	BLACKBERRY LTD COMMON STOCK	0.060%	33.156%
237	IAMGOLD CORP COMMON STOCK	0.060%	33.216%
238	INTESA SANPAOLO	0.060%	33.276%
239	UBS GROUP	0.060%	33.336%
240	DEUTSCHE BAHN F	0.060%	33.395%
241	SONY CORP	0.059%	33.455%
242	CONSTELLATION S	0.059%	33.514%
243	SWEDISH EXP CRE	0.058%	33.573%
244	YAMANA GOLD INC COMMON STOCK	0.058%	33.631%
245	UPM-KYMMENE OYJ	0.058%	33.690%
246	ALIMENTATION CO	0.058%	33.748%
247	BB+T CORP COMMON STOCK USD5.0	0.058%	33.806%
248	STANDARD BANK G	0.058%	33.864%
249	ASSIC GENERALI	0.058%	33.922%
250	METLIFE INC COMMON STOCK USD.01	0.058%	33.980%
251	WESTPAC BKG COR	0.058%	34.038%
252	TFI INTERNATION	0.057%	34.095%
253	SANOFI-AVENTIS	0.057%	34.152%
254	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.057%	34.209%
255	CORNING INC COMMON STOCK USD.5	0.057%	34.266%
256	TESCO PLC	0.057%	34.323%
257	WESTJET AIRLINE	0.056%	34.380%
258	WHITECAP RESOUR	0.056%	34.436%
259	UNEDIC ASSEO 0.	0.056%	34.492%
260	METHANEX CORP COMMON STOCK	0.056%	34.548%
261	AGENCE FRANCAIS	0.056%	34.604%
262	EATON CORP PLC	0.056%	34.659%
263	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.056%	34.715%
264	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.056%	34.770%
265	NOVARTIS AG SPONSORED ADR ADR	0.055%	34.826%
266	ALLIANZ AG	0.055%	34.881%
267	CHEVRON CORP SR UNSECURED 06/23 3.191	0.055%	34.936%
268	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.055%	34.991%
269	ALTRIA GROUP INC COMMON STOCK USD.333	0.055%	35.046%
270	CME GROUP INC COMMON STOCK USD.01	0.055%	35.101%
271	EMPIRE CO LTD N	0.054%	35.155%
272	CGI GROUP INC CLASS A COMMON STOCK	0.054%	35.209%
273	PAN AMERICAN SILVER CORP COMMON STOCK	0.054%	35.263%
274	B2GOLD CORP COM	0.054%	35.317%
275	SEVEN GENERATIO	0.054%	35.371%
276	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.054%	35.425%
277	AXA	0.054%	35.479%
278	SIEMENS AG	0.054%	35.532%
279	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.054%	35.586%
280	ROYAL BK OF CAN	0.053%	35.639%
281	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.053%	35.693%

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282	TOYOTA MOTOR CO	0.053%	35.746%
283	AGNICO EAGLE MINES LTD COMMON STOCK	0.053%	35.799%
284	MCKESSON CORP.	0.053%	35.852%
285	CSX CORP	0.053%	35.905%
286	PACCAR INC	0.053%	35.958%
287	CHINA MOBILE LT	0.052%	36.010%
288	ITAU UNIBANCO S	0.052%	36.062%
289	SOUTHWEST AIRLI	0.052%	36.115%
290	ENI S.P.A.	0.052%	36.167%
291	COSTCO WHOLESAL	0.052%	36.219%
292	PEUGEOT SA	0.052%	36.271%
293	FIFTH THIRD BAN	0.052%	36.323%
294	SOC GENERALE	0.052%	36.375%
295	WOODSIDE PETROL	0.052%	36.427%
296	MICROSOFT CORP	0.052%	36.479%
297	WESTERN DIGITAL	0.052%	36.531%
298	DOLLARAMA INC	0.051%	36.582%
299	SNC-LAVALIN GRO	0.051%	36.633%
300	COTT CORP	0.051%	36.684%
301	WALMART INC SR UNSECURED 04/23 2.55	0.051%	36.735%
302	CMNWLTH BK OF A	0.051%	36.787%
303	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.051%	36.838%
304	IMPERIAL OIL LTD COMMON STOCK	0.051%	36.889%
305	JX HOLDINGS INC	0.051%	36.939%
306	FIAT CHRYSLER A	0.051%	36.990%
307	ING GROEP NV	0.051%	37.041%
308	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.051%	37.092%
309	NIKE INC CL B COMMON STOCK USD1.0	0.051%	37.142%
310	DIGITAL REALTY	0.050%	37.193%
311	CAE INC COMMON STOCK	0.050%	37.242%
312	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.050%	37.292%
313	CK HUTCHINSON H	0.050%	37.342%
314	BANK OF CHINA L	0.049%	37.391%
315	EBAY INC	0.049%	37.441%
316	ANDEAVOR COMMON STOCK USD.167	0.049%	37.490%
317	NUCOR CORP	0.049%	37.539%
318	SUNTRUST BANKS	0.049%	37.588%
319	SNCF RESEAU 3.1	0.049%	37.637%
320	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.049%	37.686%
321	HUDBAY MINERALS INC COMMON STOCK NPV	0.049%	37.735%
322	KONINKLIJKE AHO	0.049%	37.784%
323	DAVITA INC COMMON STOCK USD.001	0.049%	37.832%
324	ENBRIDGE	0.048%	37.881%
325	MITSUBISHI CHEM	0.048%	37.929%
326	SEVEN & I HOLDI	0.048%	37.977%
327	RAYTHEON COMPANY COMMON STOCK USD.01	0.048%	38.026%
328	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.048%	38.074%
329	CHEVRON CORP 2.	0.048%	38.122%
330	AKZO NOBEL NV	0.048%	38.170%
331	IBM CORP SR UNSECURED 01/22 2.5	0.048%	38.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	AVALONBAY COMMUNITIES INC REIT USD.01	0.048%	38.266%
333	SOFTBANK CORP	0.048%	38.314%
334	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.048%	38.362%
335	ALLIANZ SE SPON ADR ADR	0.048%	38.410%
336	MIZUHO FINANCA	0.048%	38.457%
337	NOVARTIS CAP CO	0.048%	38.505%
338	STATE OF NORTH	0.047%	38.552%
339	CHINA O/SEAS LA	0.047%	38.599%
340	CREDIT SUISSE G	0.047%	38.647%
341	MGM MIRAGE INC	0.047%	38.694%
342	BHP BILLITON PL	0.047%	38.741%
343	RIO TINTO	0.047%	38.787%
344	PROGRESSIVE CORP COMMON STOCK USD1.0	0.047%	38.834%
345	ORIX CORP	0.046%	38.881%
346	AIR PRODS & CHE	0.046%	38.927%
347	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.046%	38.973%
348	EQUITY RESIDENT	0.046%	39.020%
349	LENNAR CORP CL	0.046%	39.066%
350	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.046%	39.112%
351	BUNDESOBLIGATIO	0.046%	39.158%
352	STATOIL ASA	0.046%	39.204%
353	TMX GROUP LTD	0.046%	39.250%
354	UNICREDIT SPA	0.046%	39.296%
355	KOHL'S CORPORATI	0.046%	39.342%
356	WSP GLOBAL INC	0.046%	39.388%
357	THOMSON REUTERS CORP COMMON STOCK	0.046%	39.434%
358	BOMBARDIER INC	0.046%	39.479%
359	EOG RESOURCES	0.046%	39.525%
360	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.046%	39.571%
361	LVMH MOET HENNE	0.046%	39.616%
362	RELIANCE INDS	0.045%	39.662%
363	COMPAGNIE DE SA	0.045%	39.707%
364	HYNIX SEMICONDU	0.045%	39.752%
365	DIAGEO PLC ADR	0.045%	39.798%
366	ASTRAZENECA PLC SPONS ADR ADR	0.045%	39.843%
367	CONTINENTAL AG	0.045%	39.887%
368	ARCELORMITTAL	0.045%	39.932%
369	MACY S INC COMMON STOCK USD.01	0.045%	39.977%
370	MYLAN INC/PA	0.045%	40.022%
371	HON HAI PRECISI	0.045%	40.066%
372	XPO LOGISTICS INC COMMON STOCK USD.001	0.045%	40.111%
373	VINCI SA	0.045%	40.156%
374	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.045%	40.200%
375	RENAULT	0.044%	40.245%
376	ACCENTURE PLC A	0.044%	40.289%
377	SCHWAB(CHARLES)	0.044%	40.333%
378	HUSKY ENERGY IN	0.044%	40.377%
379	EURO STABILITY	0.044%	40.422%
380	GILDAN ACTIVEWEAR INC COMMON STOCK	0.044%	40.466%
381	EASTMAN CHEMICA	0.044%	40.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	BERKSHIRE HATHA	0.044%	40.553%
383	LEAR CORP	0.044%	40.597%
384	APPLIED MATERIALS INC COMMON STOCK USD.01	0.044%	40.641%
385	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.044%	40.684%
386	ROCKWELL COLLIN	0.044%	40.728%
387	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.044%	40.772%
388	PROVINCE OF QUE	0.044%	40.815%
389	BOSTON PROPERTIES INC REIT USD.01	0.044%	40.859%
390	KIRKLAND LAKE G	0.043%	40.902%
391	SCHNEIDER SA	0.043%	40.945%
392	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.043%	40.989%
393	T MOBILE US INC COMMON STOCK USD.0001	0.043%	41.032%
394	GEN DYNAMICS CO	0.043%	41.075%
395	PETROBRAS PREFE	0.043%	41.118%
396	TOKIO MARINE HL	0.043%	41.161%
397	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.043%	41.204%
398	FINLAND GOVERNMENT	0.043%	41.247%
399	NOVO-NORDISK AS	0.043%	41.290%
400	KREDITANSTALT F	0.043%	41.333%
401	CONCHO RESOURCE	0.043%	41.376%
402	WELLTOWER INC REIT USD1.0	0.043%	41.419%
403	BIOGEN IDEC INC	0.043%	41.461%
404	GENERAL ELECTRI	0.043%	41.504%
405	GEELY AUTOMOBIL	0.042%	41.546%
406	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.042%	41.589%
407	SBA COMMUNICATIONS CORP REIT USD.01	0.042%	41.631%
408	LAURENTIAN BANK	0.042%	41.673%
409	NATL AUST BANK	0.042%	41.715%
410	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.042%	41.757%
411	CANFOR CORPORAT	0.042%	41.799%
412	LOCKHEED MARTIN	0.042%	41.841%
413	ASAHI KASEI COR	0.042%	41.883%
414	TYSON FOODS INC	0.042%	41.924%
415	TOURMALINE OIL	0.042%	41.966%
416	SOLVAY	0.042%	42.008%
417	PARKLAND FUEL C	0.042%	42.049%
418	DEVON ENERGY CORP COMMON STOCK USD.1	0.041%	42.091%
419	CENTENE CORP COMMON STOCK USD.001	0.041%	42.132%
420	KROGER CO	0.041%	42.173%
421	TAIWAN SEMICOND	0.041%	42.215%
422	CENTURYLINK INC COMMON STOCK USD1.0	0.041%	42.256%
423	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.041%	42.297%
424	OPEN TEXT CORPO	0.041%	42.338%
425	PTT PUBLIC COMP	0.041%	42.380%
426	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.041%	42.421%
427	EFSF ZC 17NOV22	0.041%	42.462%
428	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.041%	42.503%
429	CARNIVAL CORP COMMON STOCK USD.01	0.041%	42.544%
430	ANADARKO PETROL	0.041%	42.585%
431	AUST & NZ BANKI	0.041%	42.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.040%	42.665%
433	STATE STREET CORP COMMON STOCK USD1.0	0.040%	42.706%
434	CHINA EVERGRAND	0.040%	42.746%
435	H&R REIT UNITS	0.040%	42.786%
436	LINK R/EST INVE	0.040%	42.826%
437	LLOYDS BANKING	0.040%	42.866%
438	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.040%	42.905%
439	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.040%	42.945%
440	PANASONIC CORP	0.040%	42.985%
441	KINGDOM OF BELG	0.040%	43.025%
442	E.ON SE	0.040%	43.064%
443	DSV A/S	0.039%	43.103%
444	RIOCAN REAL EST	0.039%	43.142%
445	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.039%	43.181%
446	VOLVO AB	0.039%	43.220%
447	ROLLS-ROYCE GRO	0.039%	43.259%
448	BRIDGESTONE COR	0.039%	43.297%
449	APPLE INC SR UNSECURED 05/23 2.4	0.039%	43.336%
450	STANDARD CHARTE	0.038%	43.374%
451	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.038%	43.412%
452	BARCLAYS AFRICA	0.038%	43.451%
453	PHILLIPS 66 COMMON STOCK	0.038%	43.489%
454	MTN GROUP LTD	0.038%	43.527%
455	VENTAS INC-REIT	0.038%	43.565%
456	ONTARIO(PROV OF	0.038%	43.603%
457	ALLY FINANCIAL INC COMMON STOCK USD.1	0.038%	43.641%
458	NORTHROP GRUMMA	0.038%	43.679%
459	TRANSALTA CORP COMMON STOCK	0.038%	43.716%
460	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.038%	43.754%
461	DEUTSCHE LUFTHA	0.038%	43.792%
462	INTER PIPELINE	0.037%	43.829%
463	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.037%	43.866%
464	DEERE + CO COMMON STOCK USD1.0	0.037%	43.904%
465	WILLIAMS COS IN	0.037%	43.941%
466	RESTAURANT BRANDS INTERN COMMON STOCK	0.037%	43.978%
467	CARDINAL HEALTH	0.037%	44.016%
468	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.037%	44.053%
469	STORA ENSO OYJ	0.037%	44.090%
470	GAP INC	0.037%	44.127%
471	GREAT WEST LIFE	0.037%	44.164%
472	NORDEA AB	0.037%	44.201%
473	DOLLAR TREE INC	0.037%	44.238%
474	RWE AG (NEU)	0.037%	44.275%
475	DR HORTON INC COMMON STOCK USD.01	0.037%	44.312%
476	NESTE OIL OYJ	0.037%	44.349%
477	MACQUARIE GP LT	0.037%	44.386%
478	MAPLE LEAF FOOD	0.037%	44.423%
479	CRH	0.037%	44.460%
480	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.037%	44.496%
481	AGENCE FRANCAIS	0.037%	44.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	AIR LIQUIDE(L')	0.037%	44.570%
483	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.037%	44.606%
484	ENEL S.p.A.	0.037%	44.643%
485	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.037%	44.679%
486	INTL BUSINESS M	0.036%	44.716%
487	INGERSOLL-RAND	0.036%	44.752%
488	CCL INDS INC CL	0.036%	44.789%
489	SWISS RE AG	0.036%	44.825%
490	WHIRLPOOL CORP	0.036%	44.861%
491	REPSOL SA	0.036%	44.898%
492	LG Electronics	0.036%	44.934%
493	MITSUBISHI UFJ	0.036%	44.970%
494	BCO BILBAO VIZC	0.036%	45.006%
495	OLD MUTUAL PLC	0.036%	45.042%
496	TEXTRON INC COMMON STOCK USD.125	0.036%	45.078%
497	APPLE INC SR UNSECURED 02/22 2.5	0.036%	45.114%
498	STARBUCKS CORP	0.036%	45.150%
499	OCEANAGOLD CORP	0.036%	45.185%
500	NEW GOLD INC COMMON STOCK	0.036%	45.221%
501	STANTEC INC COMMON STOCK	0.035%	45.256%
502	EUROPEAN FIN ST	0.035%	45.292%
503	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.035%	45.327%
504	DEUTSCHE BANK A	0.035%	45.362%
505	WESTFIELD CORP	0.035%	45.398%
506	PETROBRAS COMMO	0.035%	45.433%
507	M + T BANK CORP COMMON STOCK USD.5	0.035%	45.468%
508	INFOSYS TECHNOL	0.035%	45.504%
509	EUROPEAN INVEST	0.035%	45.539%
510	SIKA FINANZ AG	0.035%	45.574%
511	PROV OF SASK CA	0.035%	45.609%
512	TOROMONT INDS L	0.035%	45.644%
513	ARCHER DANIELS	0.035%	45.679%
514	SWEDISH GOVERNMENT	0.035%	45.714%
515	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.035%	45.748%
516	KOMMUNALBANKEN	0.035%	45.783%
517	SCENTRE GROUP	0.035%	45.818%
518	QUEST DIAGNOSTI	0.035%	45.852%
519	CNOOC LTD	0.035%	45.887%
520	AGEAS	0.035%	45.922%
521	LINDE AG	0.035%	45.956%
522	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.035%	45.991%
523	BP PLC SPONS ADR ADR	0.034%	46.025%
524	CI FINANCIAL CO	0.034%	46.060%
525	WOLTERS KLUWERS	0.034%	46.094%
526	GENWORTH MI CAN	0.034%	46.128%
527	LLOYDS BANKING	0.034%	46.162%
528	DOVER CORP	0.034%	46.197%
529	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.034%	46.231%
530	ESSEX PROP TRUS	0.034%	46.265%
531	ALAMOS GOLD INC CLASS A COMMON STOCK	0.034%	46.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	ONEX CORP SUB V	0.034%	46.333%
533	AVIVA PLC	0.034%	46.367%
534	CHINA PETROLEUM	0.034%	46.401%
535	NOKIA CORP	0.034%	46.435%
536	NETAPP INC.	0.034%	46.469%
537	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.034%	46.502%
538	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.034%	46.536%
539	HARRIS CORP	0.034%	46.570%
540	NEXTERA ENERGY INC COMMON STOCK USD.01	0.034%	46.603%
541	SCOTTISH AND SO	0.034%	46.637%
542	ACTIVISION BLIZ	0.033%	46.670%
543	MUNCHENER RUCKV	0.033%	46.704%
544	BANK NEDERLANDS	0.033%	46.737%
545	ELI LILLY + CO COMMON STOCK	0.033%	46.770%
546	TRANSCONTINENTA	0.033%	46.804%
547	SASOL	0.033%	46.837%
548	HARTFORD FINANC	0.033%	46.870%
549	INTERFOR CORP	0.033%	46.903%
550	ADOBE SYSTEMS I	0.033%	46.936%
551	ARKEMA	0.033%	46.969%
552	STMICROELECTRON	0.033%	47.002%
553	PETROCHINA CO	0.033%	47.035%
554	CA INC COMMON STOCK USD.1	0.033%	47.068%
555	MITSUBISHI ELEC	0.033%	47.101%
556	SAPUTO GROUP IN	0.033%	47.134%
557	INTACT FINANCA	0.033%	47.167%
558	VIACOM INC CLASS B COMMON STOCK USD.001	0.033%	47.199%
559	CUMMINS INC	0.033%	47.232%
560	COCA-COLA CO/TH	0.033%	47.265%
561	CANADIAN APARTM	0.033%	47.297%
562	KOMATSU	0.033%	47.330%
563	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.033%	47.363%
564	SHIN-ETSU CHEM	0.033%	47.395%
565	CBRE GROUP INC A COMMON STOCK USD.01	0.032%	47.428%
566	NEWMONT MINING CORP COMMON STOCK USD1.6	0.032%	47.460%
567	REALTY INCOME C	0.032%	47.492%
568	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.032%	47.525%
569	BOLIDEN AB	0.032%	47.557%
570	STEEL DYNAMICS INC COMMON STOCK USD.005	0.032%	47.589%
571	MITSUJI & CO	0.032%	47.621%
572	NORWEGIAN CRUIS	0.032%	47.653%
573	PERSIMMON PLC	0.032%	47.685%
574	NRW BANK 0% 08O	0.032%	47.717%
575	UTD PARCEL SERV	0.032%	47.750%
576	KREDITANSTALT F	0.032%	47.781%
577	HORMEL FOODS CORP COMMON STOCK USD.01465	0.032%	47.813%
578	UTD RENTALS INC	0.032%	47.845%
579	BLUESCOPE STEEL	0.032%	47.877%
580	PRUDENTIAL ADR	0.032%	47.909%
581	ALTAGAS LTD	0.032%	47.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.032%	47.972%
583	METRO INC	0.032%	48.004%
584	HUNTINGTON BANC	0.032%	48.036%
585	LOWE'S COS INC	0.032%	48.067%
586	OVERSEA-CHINESE	0.032%	48.099%
587	ASHTREAD GROUP	0.032%	48.130%
588	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.031%	48.162%
589	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.031%	48.193%
590	REPUBLIC SERVIC	0.031%	48.225%
591	GOODYEAR TIRE &	0.031%	48.256%
592	SUPERIOR PLUS C	0.031%	48.287%
593	KEYCORP	0.031%	48.318%
594	DETOUR GOLD COR	0.031%	48.349%
595	TAPESTRY INC COMMON STOCK USD.01	0.031%	48.381%
596	DEN DANSKE BANK	0.031%	48.412%
597	LEGAL & GENERAL	0.031%	48.443%
598	KDDI CORP	0.031%	48.474%
599	AMETEK INC COMMON STOCK USD.01	0.031%	48.505%
600	COUNTRY GARDEN	0.031%	48.535%
601	ASAHI GLASS CO	0.031%	48.566%
602	RADIANT OPTO EL	0.031%	48.597%
603	HOST HOTELS &	0.031%	48.628%
604	WESTROCK CO COMMON STOCK	0.031%	48.658%
605	ENERFLEX LTD	0.031%	48.689%
606	CHINA MOBILE	0.031%	48.720%
607	DEXIA CREDIT LO	0.031%	48.750%
608	BOUYGUES	0.031%	48.781%
609	HOUSING DEVEL F	0.031%	48.811%
610	HUNTSMAN CORP COMMON STOCK USD.01	0.030%	48.842%
611	MULLEN GROUP LT	0.030%	48.872%
612	GGP INC REIT USD.01	0.030%	48.903%
613	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.030%	48.933%
614	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.030%	48.964%
615	CANON INC	0.030%	48.994%
616	CALPINE CORP	0.030%	49.024%
617	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.030%	49.054%
618	MITSUBISHI HVY	0.030%	49.084%
619	NORTHERN TRUST	0.030%	49.114%
620	CHINA COMMUNICA	0.030%	49.144%
621	CHINA RES BEIJI	0.030%	49.174%
622	AUTOLIV INC	0.030%	49.204%
623	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.030%	49.233%
624	FMS WERTMANAGEM	0.030%	49.263%
625	ECOLAB INC COMMON STOCK USD1.0	0.030%	49.293%
626	KEYERA CORP	0.030%	49.322%
627	AEON CO., LTD	0.030%	49.352%
628	ANALOG DEVICES INC COMMON STOCK USD.167	0.030%	49.382%
629	WESFARMERS LTD	0.030%	49.411%
630	SPARK INFRASTRU	0.030%	49.441%
631	CELESTICA INC COMMON STOCK NPV	0.030%	49.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.029%	49.500%
633	CELGENE CORP	0.029%	49.529%
634	MITSUBISHI UFJ FINL SPON ADR ADR	0.029%	49.559%
635	INVESCO LTD COMMON STOCK USD.2	0.029%	49.588%
636	OWENS CORNING COMMON STOCK USD.001	0.029%	49.617%
637	CNOOC LTD	0.029%	49.647%
638	LKQ CORP COMMON STOCK USD.01	0.029%	49.676%
639	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.029%	49.705%
640	INTL BK RECON &	0.029%	49.735%
641	FLEXTRONICS INT	0.029%	49.764%
642	VERMILION ENERGY INC COMMON STOCK	0.029%	49.793%
643	SHOWA DENKO KK	0.029%	49.822%
644	LANXESS	0.029%	49.851%
645	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.029%	49.880%
646	EMERA INC.	0.029%	49.909%
647	SWISSCOM AG	0.029%	49.938%
648	EUROPEAN INVEST	0.029%	49.967%
649	LANDESKREDITBAN	0.029%	49.995%
650	CHEVRON CORP SR UNSECURED 03/22 2.411	0.029%	50.024%
651	ETRADE FINANCA	0.029%	50.053%
652	STRYKER CORP	0.029%	50.082%
653	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.029%	50.111%
654	PROCTER & GAMBL	0.029%	50.139%
655	TELECOM ITALIA	0.029%	50.168%
656	UNEDIC ASSEO 0.	0.029%	50.196%
657	DANONE S.A. COM	0.029%	50.225%
658	KONINKLIJKE DSM	0.028%	50.253%
659	MTU AERO ENGINE	0.028%	50.282%
660	IGM FINANCIAL I	0.028%	50.310%
661	CANADIAN (GOVT	0.028%	50.338%
662	AGENCE FRANCAIS	0.028%	50.367%
663	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.028%	50.395%
664	APACHE CORP COMMON STOCK USD.625	0.028%	50.423%
665	GKN PLC	0.028%	50.451%
666	WH GROUP LTD	0.028%	50.479%
667	TELEFONICA SA	0.028%	50.507%
668	NETEASE INC ADR ADR USD.0001	0.028%	50.536%
669	ZIMMER HLDGS IN	0.028%	50.564%
670	MARTINREA INTER	0.028%	50.592%
671	PHILIPS ELECTRO	0.028%	50.620%
672	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.028%	50.648%
673	TELIASONERA AB	0.028%	50.676%
674	LAFARGEHOLCIM L	0.028%	50.704%
675	MICROSEMI	0.028%	50.732%
676	NIPPON STEEL CO	0.028%	50.760%
677	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.028%	50.788%
678	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.028%	50.816%
679	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.028%	50.844%
680	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.028%	50.871%
681	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.028%	50.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	ROYAL MAIL PLC-	0.028%	50.927%
683	BK OF NOVA SCOT	0.028%	50.955%
684	CENTERRA GOLD INC COMMON STOCK	0.028%	50.982%
685	FISCHER(GEORG)A	0.028%	51.010%
686	MITSUBISHI CORP	0.028%	51.038%
687	NETFLIX INC COMMON STOCK USD.001	0.028%	51.065%
688	PREMIUM BRANDS	0.028%	51.093%
689	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.028%	51.120%
690	FORTESCUE METAL	0.028%	51.148%
691	COMERICA INC	0.027%	51.175%
692	FIRSTSERVICE CORP COMMON STOCK	0.027%	51.203%
693	INGREDION INC COMMON STOCK USD.01	0.027%	51.230%
694	NUVISTA ENERGY	0.027%	51.258%
695	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.027%	51.285%
696	FRENCH REPUBLIC	0.027%	51.312%
697	VORNADO REALTY TRUST REIT USD.04	0.027%	51.339%
698	RAGING RIVER EX	0.027%	51.366%
699	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.027%	51.394%
700	GIBSON ENERGY I	0.027%	51.421%
701	CIE FINANCIERE	0.027%	51.448%
702	UNILEVER NV	0.027%	51.475%
703	TOTAL CAPITAL I	0.027%	51.502%
704	SUMITOMO CHEMIC	0.027%	51.529%
705	COGECO COMMUNIC	0.027%	51.556%
706	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.027%	51.583%
707	HSBC HOLDINGS P	0.027%	51.609%
708	LYONDELLBASELL	0.027%	51.636%
709	LAM RESEARCH CORP COMMON STOCK USD.001	0.027%	51.663%
710	PRAXAIR STK	0.027%	51.690%
711	BORGWARNER INC COMMON STOCK USD.01	0.027%	51.717%
712	CLARIANT AG	0.027%	51.744%
713	JM SMUCKER CO/THE COMMON STOCK	0.027%	51.770%
714	ADECCO SA	0.027%	51.797%
715	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.027%	51.823%
716	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.027%	51.850%
717	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.027%	51.877%
718	SANLAM LIMITED	0.027%	51.903%
719	ALLIED PPTY,REI	0.026%	51.929%
720	UBISOFT ENTERTA	0.026%	51.956%
721	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.026%	51.982%
722	SPIRIT AEROSYST	0.026%	52.008%
723	ING GROEP NV	0.026%	52.035%
724	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.026%	52.061%
725	SECURE ENERGY S	0.026%	52.087%
726	PARAMOUNT RESOU	0.026%	52.113%
727	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.026%	52.139%
728	DUKE ENERGY CORP COMMON STOCK USD.001	0.026%	52.165%
729	ARAMARK COMMON STOCK USD.01	0.026%	52.191%
730	SUZUKI MOTOR CO	0.026%	52.217%
731	TWITTER INC COMMON STOCK USD.000005	0.026%	52.243%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	BK NED GEMEENTE	0.026%	52.269%
733	MAZDA MOTOR COR	0.026%	52.295%
734	BORALEX INC CL	0.026%	52.321%
735	SMURFIT KAPPA P	0.026%	52.347%
736	MERCK + CO INC SR UNSECURED 02/22 2.35	0.026%	52.373%
737	LG DISPLAY CO	0.026%	52.399%
738	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.026%	52.425%
739	AMP LIMITED	0.026%	52.451%
740	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.026%	52.476%
741	RUSSEL METALS I	0.026%	52.502%
742	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.026%	52.528%
743	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.026%	52.554%
744	STATE OF NORTH	0.026%	52.580%
745	FAURECIA	0.026%	52.605%
746	VIVENDI SA	0.026%	52.631%
747	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.026%	52.657%
748	TAHOE RESOURCES INC COMMON STOCK	0.026%	52.682%
749	NTT DOCOMO INC	0.026%	52.708%
750	SHELL INTL.FIN.	0.026%	52.734%
751	ALCOA CORP COMMON STOCK USD.01	0.026%	52.759%
752	ROYAL BANK OF C	0.026%	52.785%
753	LINCOLN NATL CO	0.025%	52.810%
754	PAREX RESOURCES	0.025%	52.836%
755	NIELSEN HOLDING	0.025%	52.861%
756	BAXTER INTL INC	0.025%	52.886%
757	NEDERLANDSE WAT	0.025%	52.912%
758	TELEPERFORMANCE	0.025%	52.937%
759	NEW FLYER COMMO	0.025%	52.963%
760	MARSH & MCLENNA	0.025%	52.988%
761	UNIVERSAL HLTH	0.025%	53.013%
762	SANOFI 0.5% 13J	0.025%	53.039%
763	TDC A/S	0.025%	53.064%
764	POST HOLDINGS INC COMMON STOCK USD.01	0.025%	53.089%
765	GOODMAN GROUP	0.025%	53.114%
766	HALLIBURTON CO	0.025%	53.139%
767	CANADIAN REAL E	0.025%	53.164%
768	SBERBANK OF RUS	0.025%	53.190%
769	CHINA MERCHANTS	0.025%	53.215%
770	FNF GROUP TRACKING STK USD.0001	0.025%	53.240%
771	AGENCE FRANCAIS	0.025%	53.265%
772	ESSILOR INTERNA	0.025%	53.290%
773	DEUTSCHE POST A	0.025%	53.315%
774	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.025%	53.340%
775	MID AMERICA APARTMENT COMM REIT USD.01	0.025%	53.365%
776	GENUINE PARTS C	0.025%	53.390%
777	TUI AG	0.025%	53.415%
778	BECTON DICKINSON	0.025%	53.440%
779	GLAXOSMITHKLINE PLC SPON ADR ADR	0.025%	53.465%
780	BANK RAKYAT IND	0.025%	53.490%
781	XEROX CORP COMMON STOCK USD1.0	0.025%	53.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.025%	53.540%
783	MICHAEL KORS HO	0.025%	53.565%
784	BANCO BBPM SPA	0.025%	53.590%
785	FIRST HORIZON N	0.025%	53.615%
786	GERMANY(FED REP	0.025%	53.640%
787	COMMERZBANK AG	0.025%	53.665%
788	BANK OF IRELAND	0.025%	53.690%
789	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.025%	53.714%
790	TDK CORP	0.025%	53.739%
791	COTY INC CL A COMMON STOCK USD.01	0.025%	53.764%
792	SMITHS GROUP	0.025%	53.788%
793	ABBVIE INC SR UNSECURED 11/22 2.9	0.025%	53.813%
794	CARREFOUR SA	0.025%	53.838%
795	FRESENIUS MEDIC	0.025%	53.862%
796	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.024%	53.887%
797	AUTONATION INC	0.024%	53.911%
798	CARMAX INC COMMON STOCK USD.5	0.024%	53.936%
799	ATOS ORIGIN SA	0.024%	53.960%
800	LABRADOR IRON O	0.024%	53.984%
801	MKS INSTRUMENTS INC COMMON STOCK	0.024%	54.009%
802	EXTRA SPACE STO	0.024%	54.033%
803	HOLOGIC INC COMMON STOCK USD.01	0.024%	54.057%
804	UMICORE	0.024%	54.081%
805	MEG ENERGY CORP	0.024%	54.106%
806	UNIONE DI BAN.	0.024%	54.130%
807	VODAFONE GROUP PLC SP ADR ADR	0.024%	54.154%
808	WESTPAC BKG COR	0.024%	54.178%
809	TAYLOR WIMPEY	0.024%	54.202%
810	SMART REAL ESTA	0.024%	54.226%
811	LOEWS CORP COMMON STOCK USD.01	0.024%	54.250%
812	FIRSTRAND LIMIT	0.024%	54.274%
813	HCP INC.	0.024%	54.298%
814	GRUPO MEXICO SA	0.024%	54.322%
815	GRAN TIERRA ENE	0.024%	54.346%
816	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.024%	54.370%
817	DEXIA CREDIT LO	0.024%	54.394%
818	WM MORRISON SUP	0.024%	54.418%
819	IRELAND GOVT BO	0.024%	54.442%
820	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.024%	54.466%
821	PFIZER INC 0.25	0.024%	54.490%
822	ITOCHU CORP	0.024%	54.514%
823	DOMINION RES(VI	0.024%	54.538%
824	NASDAQ INC COMMON STOCK USD.01	0.024%	54.562%
825	GECINA SA	0.024%	54.586%
826	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.024%	54.610%
827	IBM CORP SR UNSECURED 02/21 2.25	0.024%	54.633%
828	TOTAL SA SPON ADR ADR	0.024%	54.657%
829	ELEMENT FINANCI	0.024%	54.681%
830	RHEINMETALL AG	0.024%	54.705%
831	AKAMAI TECHNOLO	0.024%	54.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.024%	54.752%
833	QUEBECOR INC 'B	0.024%	54.776%
834	JFE HOLDINGS IN	0.024%	54.799%
835	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.024%	54.823%
836	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.024%	54.847%
837	HYUNDAI MOTOR C	0.024%	54.870%
838	FUJITSU	0.024%	54.894%
839	REXEL PROMESSES	0.023%	54.917%
840	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.023%	54.941%
841	BANK OF THE OZARKS COMMON STOCK USD.01	0.023%	54.964%
842	GIVAUDAN	0.023%	54.987%
843	WESTERN FOREST	0.023%	55.011%
844	EXCHANGE INCOME	0.023%	55.034%
845	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.023%	55.057%
846	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.023%	55.081%
847	SHOPIFY INC CLASS A COMMON STOCK	0.023%	55.104%
848	JOHNSON MATTHEY	0.023%	55.127%
849	3M CO 0.375% 15	0.023%	55.150%
850	TAKEDA PHARMACE	0.023%	55.173%
851	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.023%	55.197%
852	SL GREEN REALTY	0.023%	55.220%
853	TIFFANY & CO	0.023%	55.243%
854	POSCO	0.023%	55.266%
855	ADIENT PLC	0.023%	55.289%
856	IDEMITSU KOSAN	0.023%	55.312%
857	ECN CAPITAL COR	0.023%	55.335%
858	UCB	0.023%	55.358%
859	ELECTR DE FRANC	0.023%	55.381%
860	TJX COS INC	0.023%	55.403%
861	BRITISH LAND CO	0.023%	55.426%
862	HP INC COMMON STOCK USD.01	0.023%	55.449%
863	SANDSTORM GOLD	0.023%	55.472%
864	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.023%	55.495%
865	UNITED OVERSEAS	0.023%	55.517%
866	GENTEX CORP COMMON STOCK USD.06	0.023%	55.540%
867	MCCORMICK & CO	0.023%	55.563%
868	THOR INDUSTRIES INC COMMON STOCK USD.1	0.023%	55.586%
869	BOC HONG KONG H	0.023%	55.608%
870	TRINITY INDS	0.023%	55.631%
871	MARKEL CORP COMMON STOCK	0.023%	55.654%
872	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.023%	55.676%
873	FLIR SYSTEMS INC COMMON STOCK USD.01	0.023%	55.699%
874	NORTHLAND POWER	0.023%	55.721%
875	SENSATA TECHNOL	0.023%	55.744%
876	BANK LEUMI LE-I	0.023%	55.767%
877	LAND SECURITIES	0.023%	55.789%
878	WILLIS TOWERS W	0.023%	55.812%
879	ARROW ELECTRONI	0.023%	55.834%
880	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.022%	55.857%
881	SESA STERLITE	0.022%	55.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	CHINA PHARMACEU	0.022%	55.902%
883	BRITISH AMERICAN TOB SP ADR ADR	0.022%	55.924%
884	BAE SYSTEMS	0.022%	55.946%
885	BELLWAY	0.022%	55.969%
886	FERRARI NV	0.022%	55.991%
887	ORBITAL ATK INC COMMON STOCK USD.01	0.022%	56.013%
888	SWEDBANK AB	0.022%	56.036%
889	JABIL CIRCUIT I	0.022%	56.058%
890	DENSO CORP	0.022%	56.080%
891	AGRICULTURAL BK	0.022%	56.102%
892	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.022%	56.125%
893	PADDY POWER PLC	0.022%	56.147%
894	NEC CORP	0.022%	56.169%
895	INTERNATIONAL G	0.022%	56.191%
896	HESS CORPORATIO	0.022%	56.214%
897	JSW STEEL LTD	0.022%	56.236%
898	ENDEAVOUR MININ	0.022%	56.258%
899	PRECISION DRILLING CORP COMMON STOCK	0.022%	56.280%
900	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.022%	56.302%
901	SHAWCOR LTD	0.022%	56.324%
902	AIRBUS GROUP NV	0.022%	56.346%
903	TOTAL CAPITAL I	0.022%	56.368%
904	NN GROUP NV	0.022%	56.390%
905	YAMAHA MOTOR CO	0.022%	56.413%
906	SUMITOMO ELEC I	0.022%	56.435%
907	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.022%	56.457%
908	AFFILIATED MNGR	0.022%	56.479%
909	INFINEON TECHNO	0.022%	56.501%
910	PENTAIR PLC	0.022%	56.523%
911	BALL CORP	0.022%	56.544%
912	UTD THERAPEUTIC	0.022%	56.566%
913	SEMAFO INC COMM	0.022%	56.588%
914	CSL LIMITED	0.022%	56.610%
915	EUROPEAN INVEST	0.022%	56.632%
916	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.022%	56.654%
917	QUANTA SERVICES	0.022%	56.676%
918	GENERAL ELECTRI	0.022%	56.698%
919	KINGSPAN GROUP	0.022%	56.720%
920	KLEPIERRE	0.022%	56.741%
921	SEGRO PLC	0.022%	56.763%
922	AISIN SEIKI CO	0.022%	56.785%
923	LIBERTY BROADBAND C COMMON STOCK USD.01	0.022%	56.807%
924	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.022%	56.828%
925	SK ENERGY CO LT	0.022%	56.850%
926	SVENSKA HANDELS	0.022%	56.872%
927	PVH CORP COMMON STOCK USD1.0	0.022%	56.893%
928	Banco Sabadell	0.022%	56.915%
929	RYDER SYSTEM IN	0.022%	56.937%
930	SHELL INTERNATI	0.022%	56.958%
931	AGCO CORP	0.022%	56.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.022%	57.001%
933	K&S AG	0.021%	57.023%
934	SOMPO JAPAN NIP	0.021%	57.044%
935	FRESENIUS SE &	0.021%	57.066%
936	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.021%	57.087%
937	MARTIN MARIETTA	0.021%	57.109%
938	S+P GLOBAL INC COMMON STOCK USD1.0	0.021%	57.130%
939	CREDIT AGRICOLE	0.021%	57.151%
940	UTD MICRO ELECT	0.021%	57.173%
941	KONINKLIJKE KPN	0.021%	57.194%
942	ATCO LTD CL I N	0.021%	57.215%
943	US dollar - Lon	0.021%	57.236%
944	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.021%	57.257%
945	OJI PAPER CO	0.021%	57.278%
946	ENERCARE INC	0.021%	57.299%
947	SSR MINING INC COMMON STOCK	0.021%	57.320%
948	SNAP-ON INC	0.021%	57.341%
949	Cineplex Inc.	0.021%	57.362%
950	BROTHERIndustr	0.021%	57.383%
951	SUMITOMO RLTY&D	0.021%	57.404%
952	MINEBEA CO	0.021%	57.425%
953	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.021%	57.445%
954	YASKAWA ELEC CO	0.021%	57.466%
955	OSHKOSH CORP COMMON STOCK USD.01	0.021%	57.487%
956	AECON GROUP INC	0.021%	57.508%
957	WEX INC COMMON STOCK USD.01	0.021%	57.529%
958	DUFREY AG-REG	0.021%	57.549%
959	BK NED GEMEENTE	0.021%	57.570%
960	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.021%	57.591%
961	SONY CORP SPONSORED ADR ADR	0.021%	57.612%
962	MASTEC INC	0.021%	57.632%
963	FIRST CAPITAL R	0.021%	57.653%
964	ROSS STORES INC	0.021%	57.674%
965	AIR LEASE CORP	0.021%	57.694%
966	DST SYST INC DE	0.021%	57.715%
967	SOUTHERN CO	0.021%	57.735%
968	AMADEUS IT HLDG	0.021%	57.756%
969	SPAIN GOVERNMENT	0.021%	57.777%
970	US FOODS HOLDING CORP COMMON STOCK USD.01	0.021%	57.797%
971	UNUM GROUP	0.020%	57.818%
972	HEXCEL CORP COMMON STOCK USD.01	0.020%	57.838%
973	STERLING BANCORP/DE COMMON STOCK USD.01	0.020%	57.859%
974	BERKELEY GROUP	0.020%	57.879%
975	SKAND ENSKILDA	0.020%	57.899%
976	NATIONAL OILWEL	0.020%	57.920%
977	AIR LIQUIDE FIN	0.020%	57.940%
978	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.020%	57.961%
979	LOGAN PROPERTY	0.020%	57.981%
980	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.020%	58.002%
981	AAC TECHNOLOGIE	0.020%	58.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	KELT EXPLORATIO	0.020%	58.042%
983	VIFOR PHARMA AG	0.020%	58.063%
984	PERRIGO CO PLC	0.020%	58.083%
985	BIDVEST GROUP L	0.020%	58.103%
986	UDR INC REIT USD.01	0.020%	58.123%
987	NOBLE ENERGY IN	0.020%	58.144%
988	MANPOWER INC	0.020%	58.164%
989	IRON MOUNTAIN INC REIT USD.01	0.020%	58.184%
990	XYLEM INC COMMON STOCK	0.020%	58.204%
991	JONES LANG LASA	0.020%	58.224%
992	UNILEVER PLC SPONSORED ADR ADR	0.020%	58.244%
993	EIFFAGE SA	0.020%	58.264%
994	TRICAN WELL SER	0.020%	58.284%
995	COMMERCE BANCSH	0.020%	58.304%
996	VULCAN MATERIAL	0.020%	58.324%
997	CASCADES INC	0.020%	58.344%
998	HALMA	0.020%	58.364%
999	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.020%	58.384%
1000	ELISA OY-A	0.020%	58.404%
1001	VOLKSWAGEN AG	0.020%	58.424%
1002	SK C&C CO LTD	0.020%	58.444%
1003	PORSCHE AUTOMOB	0.020%	58.464%
1004	FUJIFILM HLDGS	0.020%	58.483%
1005	ASB FINANCE LTD	0.020%	58.503%
1006	JUNIPER NETWORK	0.020%	58.523%
1007	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.020%	58.543%
1008	BCO BRADESCO,AD	0.020%	58.563%
1009	AECOM COMMON STOCK USD.01	0.020%	58.582%
1010	LAS VEGAS SANDS	0.020%	58.602%
1011	HILL ROM HOLDINGS INC COMMON STOCK	0.020%	58.622%
1012	PFIZER INC	0.020%	58.641%
1013	SUN HUNG KAI PR	0.020%	58.661%
1014	TOYOTA TSUSHO C	0.020%	58.681%
1015	RSP PERMIAN INC COMMON STOCK USD.01	0.020%	58.701%
1016	GARMIN LTD.	0.020%	58.720%
1017	ASML HOLDING NV	0.020%	58.740%
1018	CHARTWELL RETIR	0.020%	58.760%
1019	VALEO SA	0.020%	58.779%
1020	MITSUBISHI ESTA	0.020%	58.799%
1021	PULTEGROUP INC.	0.020%	58.819%
1022	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.020%	58.838%
1023	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.020%	58.858%
1024	DUKE REALTY CORP REIT USD.01	0.020%	58.877%
1025	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.020%	58.897%
1026	WPX ENERGY INC COMMON STOCK	0.020%	58.917%
1027	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.020%	58.936%
1028	PEYTO EXPLORATI	0.020%	58.956%
1029	LOCALIZA RENT A	0.019%	58.975%
1030	HEIDELBERGCEMEN	0.019%	58.995%
1031	ARCONIC INC COMMON STOCK	0.019%	59.014%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	BIOVERATIV INC COMMON STOCK USD.001	0.019%	59.033%
1033	RANDSTAD HOLDIN	0.019%	59.053%
1034	SYNNEX CORP COMMON STOCK USD.001	0.019%	59.072%
1035	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.019%	59.092%
1036	CHINA UNICOM LT	0.019%	59.111%
1037	INTERTEK TESTIN	0.019%	59.130%
1038	MARKS & SPENCER	0.019%	59.150%
1039	MEDIOBANCA SPA	0.019%	59.169%
1040	CIT GROUP INC COMMON STOCK USD.01	0.019%	59.188%
1041	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.019%	59.207%
1042	TECHNIPFMC PLC	0.019%	59.227%
1043	FRANCO NEVADA CORP COMMON STOCK	0.019%	59.246%
1044	HOME CAP GRP IN	0.019%	59.265%
1045	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.019%	59.284%
1046	NIPPON BUILDING	0.019%	59.304%
1047	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.019%	59.323%
1048	SVENSKA HANDELS	0.019%	59.342%
1049	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.019%	59.361%
1050	UNIPER SE	0.019%	59.381%
1051	ANTHEM INC SR UNSECURED 05/22 3.125	0.019%	59.400%
1052	GENERAL MILLS I	0.019%	59.419%
1053	SWISS LIFE HLDG	0.019%	59.438%
1054	REGENCY CENTERS CORP REIT USD.01	0.019%	59.457%
1055	AEGON N.V.	0.019%	59.476%
1056	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.019%	59.496%
1057	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.019%	59.515%
1058	TORAY INDS INC	0.019%	59.534%
1059	STOCKLAND TRUST	0.019%	59.553%
1060	SUN COMMUNITIES INC REIT USD.01	0.019%	59.572%
1061	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.019%	59.591%
1062	TOSOH CORP	0.019%	59.610%
1063	EUROPEAN FIN ST	0.019%	59.629%
1064	OLIN CORP	0.019%	59.648%
1065	FUBON FINANCIAL	0.019%	59.667%
1066	GREAT CANADIAN	0.019%	59.687%
1067	NOMURA HOLD INC	0.019%	59.706%
1068	TEMASEK FINL I	0.019%	59.725%
1069	AALBERTS INDUST	0.019%	59.743%
1070	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.019%	59.762%
1071	BCO BRADESCO,PR	0.019%	59.781%
1072	LG CHEM LTD	0.019%	59.800%
1073	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.019%	59.819%
1074	MEDNAX INC	0.019%	59.838%
1075	GLOBAL PAYMENTS INC COMMON STOCK	0.019%	59.857%
1076	DEXIA CREDIT LO	0.019%	59.876%
1077	WP CAREY INC REIT USD.001	0.019%	59.894%
1078	TREVALI MINING	0.019%	59.913%
1079	SINO BIOPHAMACE	0.019%	59.932%
1080	MARVELL TECH GR	0.019%	59.951%
1081	ELECTRONIC ARTS	0.019%	59.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	FORTUM OYJ	0.019%	59.988%
1083	BUNGE LTD COMMON STOCK USD.01	0.019%	60.007%
1084	TORC OIL & GAS	0.019%	60.026%
1085	HDFC BANK LTD	0.019%	60.044%
1086	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	60.063%
1087	PEABODY ENERGY CORP COMMON STOCK	0.019%	60.082%
1088	DELL TECHNOLOGIES INC CL V TRACKING STK	0.019%	60.100%
1089	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.019%	60.119%
1090	ABN AMRO GROUP	0.019%	60.138%
1091	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.019%	60.156%
1092	INPEX CORPORATI	0.019%	60.175%
1093	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.019%	60.193%
1094	HOWARD HUGHES CORP/THE COMMON STOCK	0.019%	60.212%
1095	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.019%	60.231%
1096	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.019%	60.249%
1097	TERADYNE INC	0.019%	60.268%
1098	SINOPHARM GROUP	0.019%	60.286%
1099	MACERICH CO	0.019%	60.305%
1100	ASML HOLDING NV	0.019%	60.323%
1101	APTARGROUP INC COMMON STOCK USD.01	0.018%	60.342%
1102	VALIDUS HOLDING	0.018%	60.360%
1103	ORACLE CORP SR UNSECURED 05/22 2.5	0.018%	60.379%
1104	DIRECT LINE INS	0.018%	60.397%
1105	SHIRE PLC	0.018%	60.416%
1106	CERNER CORP	0.018%	60.434%
1107	IMPERIAL TOBACC	0.018%	60.452%
1108	HYDRO ONE LTD	0.018%	60.471%
1109	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.018%	60.489%
1110	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.018%	60.507%
1111	CAPITAL POWER C	0.018%	60.526%
1112	FLUGHAFEN ZUERI	0.018%	60.544%
1113	DEXIA CREDIT LO	0.018%	60.563%
1114	GAS NATURAL SDG	0.018%	60.581%
1115	FORTUNA SILVER MINES INC COMMON STOCK	0.018%	60.599%
1116	SAINSBURY (J) P	0.018%	60.617%
1117	COOPER COS INC	0.018%	60.636%
1118	WR BERKLEY CORP COMMON STOCK USD.2	0.018%	60.654%
1119	CATALENT INC COMMON STOCK USD.01	0.018%	60.672%
1120	BRUNSWICK CORP	0.018%	60.690%
1121	UNEDIC ASSEO 1.	0.018%	60.709%
1122	CATCHER TECHNOL	0.018%	60.727%
1123	OMV AG	0.018%	60.745%
1124	PRICELINE GROUP	0.018%	60.763%
1125	SONOCO PRODUCTS	0.018%	60.781%
1126	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.018%	60.800%
1127	TCF FINL CORP	0.018%	60.818%
1128	GALP ENERGIA	0.018%	60.836%
1129	CIMAREX ENERGY CO COMMON STOCK USD.01	0.018%	60.854%
1130	BANK OF MONTREA	0.018%	60.872%
1131	ZOETIS INC COMMON STOCK USD.01	0.018%	60.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	NORDEA BANK AB	0.018%	60.908%
1133	GN STORE NORD	0.018%	60.926%
1134	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.018%	60.944%
1135	ERICSSON LM-B S	0.018%	60.962%
1136	CREE INC COMMON STOCK USD.00125	0.018%	60.980%
1137	MURATA MFG CO	0.018%	60.998%
1138	EAST WEST BANCORP INC COMMON STOCK USD.001	0.018%	61.016%
1139	SOUTH32 LTD	0.018%	61.034%
1140	ADIDAS AG	0.018%	61.052%
1141	EVEREST RE GROU	0.018%	61.070%
1142	KIRIN HOLDINGS	0.018%	61.088%
1143	HARLEY DAVIDSON	0.018%	61.106%
1144	SKF AB - B SHAR	0.018%	61.124%
1145	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.018%	61.142%
1146	PTT EXP&PROD-FG	0.018%	61.159%
1147	BARLOWORLD LTD	0.018%	61.177%
1148	RAIFFEISEN BANK	0.018%	61.195%
1149	PRIMERICA INC COMMON STOCK	0.018%	61.213%
1150	WOLSELEY PLC	0.018%	61.231%
1151	CREDIT ACCEPTAN	0.018%	61.249%
1152	KILROY REALTY C	0.018%	61.266%
1153	LAZARD LTD CL A COMMON STOCK USD.01	0.018%	61.284%
1154	XL GROUP LTD	0.018%	61.302%
1155	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.018%	61.319%
1156	ZIONS BANCORP	0.018%	61.337%
1157	COMINAR REAL ES	0.018%	61.355%
1158	SPARTAN ENERGY	0.018%	61.372%
1159	LONGFOR PROPERT	0.018%	61.390%
1160	GAMING AND LEISURE PROPERTIE REIT	0.018%	61.408%
1161	ARRIS INTERNATI	0.018%	61.425%
1162	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.018%	61.443%
1163	AJINOMOTO CO IN	0.018%	61.460%
1164	SALESFORCE.COM	0.018%	61.478%
1165	STATOIL ASA COMPANY GUAR 01/24 2.65	0.018%	61.495%
1166	LANDWIRT RENTEN	0.018%	61.513%
1167	KION GROUP AG	0.018%	61.531%
1168	SHINHAN FINANCI	0.018%	61.548%
1169	CARLISLE COS IN	0.017%	61.566%
1170	SKECHERS USA INC CL A COMMON STOCK USD.001	0.017%	61.583%
1171	FEDERAL REALTY INVS TRUST REIT USD.01	0.017%	61.600%
1172	CINTAS CORP	0.017%	61.618%
1173	VESTAS WIND SYS	0.017%	61.635%
1174	NEWELL BRANDS INC COMMON STOCK USD1.0	0.017%	61.653%
1175	PHOENIX GROUP H	0.017%	61.670%
1176	ROYAL DUTCH SH-	0.017%	61.688%
1177	SPIRAX-SARCO EN	0.017%	61.705%
1178	GALAPAGOS NV	0.017%	61.722%
1179	DOVER CORP	0.017%	61.740%
1180	MS&AD INSURANCE	0.017%	61.757%
1181	LIBERTY PROPERTY TRUST REIT USD.001	0.017%	61.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	FUJI HEAVY INDS	0.017%	61.792%
1183	LLOYDS BANKING	0.017%	61.809%
1184	SPAIN GOVERNMEN	0.017%	61.827%
1185	INTUIT INC COMMON STOCK USD.01	0.017%	61.844%
1186	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.017%	61.861%
1187	KAPSTONE PAPER	0.017%	61.879%
1188	ACKERMANS & VAN	0.017%	61.896%
1189	BRITISH TELECOM	0.017%	61.913%
1190	DEXUS PROPERTY	0.017%	61.931%
1191	EQUIFAX INC	0.017%	61.948%
1192	CHINA RESOURCES	0.017%	61.965%
1193	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.017%	61.983%
1194	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.017%	62.000%
1195	PT UNITED TRACT	0.017%	62.017%
1196	EXPEDIA INC COMMON STOCK USD.001	0.017%	62.034%
1197	DOUGLAS EMMETT INC REIT USD.01	0.017%	62.051%
1198	CHINA PETROLEUM	0.017%	62.069%
1199	BALOISE- HOLDIN	0.017%	62.086%
1200	ATS AUTOMATION	0.017%	62.103%
1201	APPLE INC 1.55%	0.017%	62.120%
1202	NATIONAL RETAIL PROPERTIES REIT USD.01	0.017%	62.137%
1203	AVNET INC	0.017%	62.154%
1204	ONEOK INC	0.017%	62.171%
1205	CANACCORD FINAN	0.017%	62.188%
1206	JAZZ PHARMACEUT	0.017%	62.206%
1207	NEVSUN RESOURCES LTD COMMON STOCK	0.017%	62.223%
1208	MEGGITT	0.017%	62.240%
1209	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	62.257%
1210	TOTAL CAPITAL I	0.017%	62.274%
1211	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.017%	62.291%
1212	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.017%	62.308%
1213	HELVETIA HOLDIN	0.017%	62.325%
1214	SLM CORP COMMON STOCK USD.2	0.017%	62.342%
1215	NOKIAN RENKAAT	0.017%	62.359%
1216	NSK	0.017%	62.376%
1217	MARUBENI CORP	0.017%	62.393%
1218	DISCOVERY HLDGS	0.017%	62.410%
1219	AMDOCS LTD COMMON STOCK GBP.0001	0.017%	62.427%
1220	NAVIENT CORP COMMON STOCK USD.01	0.017%	62.444%
1221	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	62.461%
1222	KIMBERLY-CLARK	0.017%	62.478%
1223	EXELON CORP COMMON STOCK	0.017%	62.495%
1224	AON PLC	0.017%	62.511%
1225	L'OREAL	0.017%	62.528%
1226	FLOWSERVE CORP COMMON STOCK USD1.25	0.017%	62.545%
1227	DELPHI AUTOMOTI	0.017%	62.562%
1228	GROWTHPOINT PRO	0.017%	62.579%
1229	SINGAPORE AIRLI	0.017%	62.596%
1230	ITALY BUONI POL	0.017%	62.613%
1231	CENTENNIAL RESO	0.017%	62.630%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.017%	62.646%
1233	GALAXY ENTERTAI	0.017%	62.663%
1234	FLUOR CORP COMMON STOCK USD.01	0.017%	62.680%
1235	ENSIGN ENERGY S	0.017%	62.697%
1236	BROWN + BROWN INC COMMON STOCK USD.1	0.017%	62.713%
1237	MOSAIC CO	0.017%	62.730%
1238	DEUTSCHE BOERSE	0.017%	62.747%
1239	JYSKE BANK A/S	0.017%	62.763%
1240	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.017%	62.780%
1241	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.017%	62.797%
1242	ORIGIN ENERGY L	0.017%	62.813%
1243	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.017%	62.830%
1244	IMPERIAL HOLDIN	0.017%	62.847%
1245	FORTIVE CORP COMMON STOCK USD.01	0.017%	62.863%
1246	PURE INDUSTRIAL	0.017%	62.880%
1247	FOOT LOCKER INC COMMON STOCK USD.01	0.017%	62.896%
1248	DAH-CHI LIFE	0.017%	62.913%
1249	SEKISUI CHEMICA	0.017%	62.930%
1250	ALARIS ROYALTY	0.017%	62.946%
1251	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.017%	62.963%
1252	LOGMEIN INC COMMON STOCK USD.01	0.017%	62.979%
1253	JPMORGAN CHASE	0.017%	62.996%
1254	YY INC ADR ADR USD.00001	0.017%	63.012%
1255	CYPRESS SEMICON	0.017%	63.029%
1256	BIG LOTS INC COMMON STOCK USD.01	0.017%	63.045%
1257	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.017%	63.062%
1258	ISUZU MOTORS	0.017%	63.078%
1259	LAGARDERE S.C.A	0.016%	63.095%
1260	WILLIAMS-SONOMA	0.016%	63.111%
1261	WOOD GROUP (JOH	0.016%	63.128%
1262	AGILENT TECHNOL	0.016%	63.144%
1263	MITEL NETWORKS	0.016%	63.160%
1264	STELLA JONES IN	0.016%	63.177%
1265	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.016%	63.193%
1266	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.016%	63.210%
1267	COCA COLA HBC A	0.016%	63.226%
1268	INNERGEX RENEWA	0.016%	63.243%
1269	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.016%	63.259%
1270	BARCLAYS ADR-EA	0.016%	63.275%
1271	MIRVAC GROUP RE	0.016%	63.292%
1272	NATIONAL AUSTRAL	0.016%	63.308%
1273	VENTURE CORP	0.016%	63.325%
1274	ENAGAS	0.016%	63.341%
1275	CHINA SHENHUA E	0.016%	63.357%
1276	MOL HUNGARIAN O	0.016%	63.374%
1277	CTBC FINANCIAL	0.016%	63.390%
1278	DARDEN RESTAURA	0.016%	63.406%
1279	ELECTRICITE DE	0.016%	63.423%
1280	BEMIS COMPANY COMMON STOCK USD.1	0.016%	63.439%
1281	MURPHY OIL CORP	0.016%	63.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	AMPHENOL CORP	0.016%	63.472%
1283	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.016%	63.488%
1284	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.016%	63.504%
1285	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.016%	63.521%
1286	GLAXOSMITHKLINE	0.016%	63.537%
1287	AMERICAN HOMES 4 RENT A REIT USD.01	0.016%	63.553%
1288	DANA HOLDING CO	0.016%	63.569%
1289	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.016%	63.586%
1290	TULLOW OIL PLC	0.016%	63.602%
1291	LIBERTY VENTURES SER A TRACKING STK USD.01	0.016%	63.618%
1292	CHRISTIAN HANSE	0.016%	63.634%
1293	MARATHON OIL CO	0.016%	63.651%
1294	CAMDEN PROPERTY	0.016%	63.667%
1295	OBAYASHI CORP	0.016%	63.683%
1296	WINTRUST FINANCIAL CORP COMMON STOCK	0.016%	63.699%
1297	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.016%	63.715%
1298	mitsui chemical	0.016%	63.731%
1299	AGILE PROPERTY	0.016%	63.748%
1300	BNP PARIBAS SA	0.016%	63.764%
1301	CORUS ENTERTAIN	0.016%	63.780%
1302	SPECTRIS PLC	0.016%	63.796%
1303	HANCOCK HOLDING	0.016%	63.812%
1304	JAPAN REAL ESTA	0.016%	63.828%
1305	TORCHMARK CORP COMMON STOCK USD1.0	0.016%	63.844%
1306	CDN UTILS LTD N	0.016%	63.860%
1307	RENAISSANCE RE	0.016%	63.876%
1308	MICROCHIP TECHN	0.016%	63.892%
1309	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.016%	63.908%
1310	DOREL INDS INC	0.016%	63.924%
1311	TATA MOTORS LTD	0.016%	63.940%
1312	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.016%	63.956%
1313	DYCOM INDUSTRIE	0.016%	63.972%
1314	ISHIKAWAJIMA HA	0.016%	63.988%
1315	SNYDERS LANCE INC COMMON STOCK USD.833	0.016%	64.004%
1316	HUHTAMAKI OY	0.016%	64.020%
1317	IVANHOE MINES L	0.016%	64.036%
1318	BANKUNITED INC COMMON STOCK USD.01	0.016%	64.052%
1319	GRUBHUB INC COMMON STOCK USD.0001	0.016%	64.068%
1320	ESSENT GROUP LT	0.016%	64.084%
1321	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.016%	64.100%
1322	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.016%	64.116%
1323	KIMCO REALTY	0.016%	64.132%
1324	HELMERICH & PAY	0.016%	64.148%
1325	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.016%	64.163%
1326	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.016%	64.179%
1327	QORVO INC COMMON STOCK USD.0001	0.016%	64.195%
1328	LOJAS RENNER SA	0.016%	64.211%
1329	WW GRAINGER INC	0.016%	64.227%
1330	COPA HOLDINGS S	0.016%	64.243%
1331	DAIWA HOUSE IND	0.016%	64.259%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	AMKOR TECHNOLOG	0.016%	64.275%
1333	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.016%	64.290%
1334	FREEHOLD ROYALT	0.016%	64.306%
1335	AMER ELEC POWER	0.016%	64.322%
1336	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.016%	64.338%
1337	SUMITOMO MITSUI	0.016%	64.354%
1338	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.016%	64.369%
1339	DEXIA CREDIT LO	0.016%	64.385%
1340	SBI HOLDINGS IN	0.016%	64.401%
1341	BHP BILLITON PL	0.016%	64.417%
1342	HOME BANGSHARES INC COMMON STOCK USD.01	0.016%	64.432%
1343	POSCO	0.016%	64.448%
1344	ASSURANT INC COMMON STOCK USD.01	0.016%	64.464%
1345	ANZ (INT'L) LD	0.016%	64.479%
1346	HANG SENG BANK	0.016%	64.495%
1347	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.016%	64.511%
1348	3I GROUP PLC	0.016%	64.526%
1349	E TRADE FINANCI	0.016%	64.542%
1350	TECH DATA CORP COMMON STOCK USD.0015	0.016%	64.558%
1351	BHARTI AIRTEL L	0.016%	64.573%
1352	RECKITT BENCKIS	0.016%	64.589%
1353	BPCE SA COMPANY GUAR 04/24 4	0.016%	64.605%
1354	GRANITE REAL ES	0.016%	64.620%
1355	INCITEC PIVOT	0.016%	64.636%
1356	KINGBOARD CHEMI	0.016%	64.652%
1357	GEMALTO NV	0.016%	64.667%
1358	SVENSKA CELLULO	0.016%	64.683%
1359	CHINA UNICOM	0.016%	64.698%
1360	CANADA HOUSING	0.016%	64.714%
1361	SOUTH STATE CORP COMMON STOCK USD2.5	0.016%	64.729%
1362	SWATCH GROUP	0.016%	64.745%
1363	WHITBREAD PLC	0.015%	64.760%
1364	UNI-SELECT INC	0.015%	64.776%
1365	ON ASSIGNMENT INC COMMON STOCK USD.01	0.015%	64.791%
1366	KIRBY CORP	0.015%	64.807%
1367	Arch Capital Gr	0.015%	64.822%
1368	GS HOLDINGS COR	0.015%	64.838%
1369	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.015%	64.853%
1370	TOKYU FUDOSAN H	0.015%	64.869%
1371	PRAIRIESKY ROYA	0.015%	64.884%
1372	CASEYS GEN STOR	0.015%	64.899%
1373	ENTEGRIS INC COMMON STOCK USD.01	0.015%	64.915%
1374	YES BANK LTD	0.015%	64.930%
1375	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.015%	64.945%
1376	CUBESMART REIT USD.01	0.015%	64.961%
1377	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.015%	64.976%
1378	ILG INC COMMON STOCK USD.01	0.015%	64.992%
1379	AARON S INC COMMON STOCK USD.5	0.015%	65.007%
1380	THE FOSCHINI GR	0.015%	65.022%
1381	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.015%	65.038%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	GROUP 4 SECURIC	0.015%	65.053%
1383	GENTING BHD	0.015%	65.068%
1384	ACI WORLDWIDE INC COMMON STOCK USD.005	0.015%	65.083%
1385	USG CORP	0.015%	65.099%
1386	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.015%	65.114%
1387	WESTSHORE TERMI	0.015%	65.129%
1388	MONDI PLC	0.015%	65.144%
1389	ANHEUSER-BUSCH	0.015%	65.160%
1390	SHIMAO PROPERTY	0.015%	65.175%
1391	FURUKAWA ELECTR	0.015%	65.190%
1392	INCHCAPE PLC	0.015%	65.205%
1393	HONG KONG EXCHA	0.015%	65.221%
1394	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.015%	65.236%
1395	AMERCO COMMON STOCK USD.25	0.015%	65.251%
1396	CARNIVAL PLC	0.015%	65.266%
1397	UBS GROUP	0.015%	65.281%
1398	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.015%	65.297%
1399	SANDERSON FARMS INC COMMON STOCK USD1.0	0.015%	65.312%
1400	VF CORP	0.015%	65.327%
1401	FIRST SOLAR INC	0.015%	65.342%
1402	BOOKER GROUP	0.015%	65.357%
1403	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.015%	65.372%
1404	REDEFINE PROPER	0.015%	65.387%
1405	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.015%	65.402%
1406	CNH INDUSTRIAL	0.015%	65.417%
1407	BCA POP EMILIA	0.015%	65.432%
1408	MATADOR RESOURCES CO COMMON STOCK USD.01	0.015%	65.447%
1409	VEREIT INC REIT USD.01	0.015%	65.462%
1410	REXNORD CORP COMMON STOCK USD.01	0.015%	65.478%
1411	ST JAMES PLACE	0.015%	65.493%
1412	ROYAL GOLD INC	0.015%	65.508%
1413	HCA HEALTHCARE INC COMMON STOCK USD.01	0.015%	65.523%
1414	GENPACT LIMITED	0.015%	65.538%
1415	ALBEMARLE CORP	0.015%	65.553%
1416	ITALY BUONI POL	0.015%	65.568%
1417	CHINA COMMUNICA	0.015%	65.583%
1418	BAYTEX ENERGY CORP COMMON STOCK	0.015%	65.597%
1419	HUBBELL INC COMMON STOCK USD.01	0.015%	65.612%
1420	HILLENBRAND INC COMMON STOCK	0.015%	65.627%
1421	SUNRISE COMMUNC	0.015%	65.642%
1422	TRACTOR SUPPLY	0.015%	65.657%
1423	HAMMERSON	0.015%	65.672%
1424	TELEFLEX INC COMMON STOCK USD1.0	0.015%	65.687%
1425	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.015%	65.702%
1426	BBA AVIATION	0.015%	65.717%
1427	OC OERLIKON COR	0.015%	65.732%
1428	MERLIN PROPERTI	0.015%	65.747%
1429	IPG PHOTONICS C	0.015%	65.761%
1430	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.015%	65.776%
1431	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.015%	65.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	VICINITY CENTER	0.015%	65.806%
1433	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.015%	65.821%
1434	TELE2 AB-B SHS	0.015%	65.836%
1435	H.B. FULLER CO. COMMON STOCK USD1.0	0.015%	65.851%
1436	ASTELLAS PHARMA	0.015%	65.866%
1437	CBOE GLOBAL MARKETS INC COMMON STOCK	0.015%	65.880%
1438	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.015%	65.895%
1439	MURPHY USA INC COMMON STOCK	0.015%	65.910%
1440	BANK HAPOALIM B	0.015%	65.925%
1441	VOYA FINANCIAL INC COMMON STOCK USD.01	0.015%	65.940%
1442	SUMITOMO HEAVY	0.015%	65.954%
1443	FEDERATED INVES	0.015%	65.969%
1444	ASSOCD BANC-COR	0.015%	65.984%
1445	PFIZER INC SR UNSECURED 12/21 2.2	0.015%	65.999%
1446	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.015%	66.014%
1447	EXTENDED STAY AMERICA INC UNIT USD.01	0.015%	66.028%
1448	DAIWA SECURITIE	0.015%	66.043%
1449	GPT GROUP	0.015%	66.058%
1450	CIRRUS LOGIC IN	0.015%	66.073%
1451	XILINX INC	0.015%	66.087%
1452	BLUEBIRD BIO IN	0.015%	66.102%
1453	TARGET CORP SR UNSECURED 01/22 2.9	0.015%	66.117%
1454	CHINA GOLD INTL	0.015%	66.132%
1455	INTL CONS AIRLI	0.015%	66.146%
1456	ANGLOGOLD ASHANTI SPON ADR ADR	0.015%	66.161%
1457	ABN AMRO BANK N	0.015%	66.176%
1458	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.015%	66.190%
1459	INTERNATIONAL F	0.015%	66.205%
1460	FNB CORP COMMON STOCK USD.01	0.015%	66.220%
1461	WILLIAM HILL PL	0.015%	66.235%
1462	EASTMAN CHEMICA	0.015%	66.249%
1463	RESONA HOLDINGS	0.015%	66.264%
1464	OSRAM LICHT AG	0.015%	66.279%
1465	INTERDIGITAL IN	0.015%	66.293%
1466	CARTER S INC COMMON STOCK USD.01	0.015%	66.308%
1467	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.015%	66.323%
1468	FRAPORT AG	0.015%	66.337%
1469	LEGGETT + PLATT INC COMMON STOCK USD.01	0.015%	66.352%
1470	CARLSBERG	0.015%	66.367%
1471	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	66.381%
1472	ASSURED GUARANT	0.015%	66.396%
1473	KESKO	0.015%	66.410%
1474	DCT INDUSTRIAL TRUST INC REIT USD.01	0.015%	66.425%
1475	SYNEOS HEALTH INC COMMON STOCK USD.01	0.015%	66.439%
1476	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.015%	66.454%
1477	LARSEN & TOUBRO	0.015%	66.468%
1478	ALLEGHANY CORP COMMON STOCK USD1.0	0.014%	66.483%
1479	EPR PROPERTIES REIT USD.01	0.014%	66.497%
1480	SHOPRITE HLDGS	0.014%	66.512%
1481	WILLIAM DEMANT	0.014%	66.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.014%	66.541%
1483	HCL TECHNOLOGIE	0.014%	66.555%
1484	MAXIM INTEGRATE	0.014%	66.569%
1485	POLSKI KON NAF	0.014%	66.584%
1486	CHIMEI INNOLUX	0.014%	66.598%
1487	SHERWIN WILLIAM	0.014%	66.613%
1488	KLX INC COMMON STOCK USD.01	0.014%	66.627%
1489	PANDORA A/S	0.014%	66.641%
1490	SES GLOBAL	0.014%	66.656%
1491	HKT TRUST	0.014%	66.670%
1492	MOODY S CORP COMMON STOCK USD.01	0.014%	66.685%
1493	BRITISH SKY BRO	0.014%	66.699%
1494	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.014%	66.713%
1495	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.014%	66.728%
1496	LIXIL GROUP COR	0.014%	66.742%
1497	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.014%	66.756%
1498	VISTEON CORP COMMON STOCK	0.014%	66.771%
1499	DONALDSON CO IN	0.014%	66.785%
1500	SEB SA	0.014%	66.799%
1501	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.014%	66.814%
1502	ANGLOVAAL INDS	0.014%	66.828%
1503	COMMERCIAL METALS CO COMMON STOCK USD.01	0.014%	66.842%
1504	FOREST CITY REALTY TRUST A REIT USD.01	0.014%	66.856%
1505	IG GROUP HLDGS	0.014%	66.871%
1506	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.014%	66.885%
1507	COMCAST CORP COMPANY GUAR 08/25 3.375	0.014%	66.899%
1508	BARNES GROUP INC COMMON STOCK USD.01	0.014%	66.914%
1509	CRANE CO	0.014%	66.928%
1510	ITAU UNIBANCO H SPON PRF ADR ADR	0.014%	66.942%
1511	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.014%	66.956%
1512	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.014%	66.970%
1513	TATA STEEL LIMI	0.014%	66.985%
1514	LIVANOVA PLC	0.014%	66.999%
1515	NIPPON TEL&TEL	0.014%	67.013%
1516	CNX RESOURCES CORP COMMON STOCK USD.01	0.014%	67.027%
1517	AVIGILON CORP C	0.014%	67.041%
1518	DS SMITH PLC	0.014%	67.055%
1519	GAM HOLDING LTD	0.014%	67.070%
1520	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.014%	67.084%
1521	ORICA LIMITED	0.014%	67.098%
1522	FAMILYMART CO	0.014%	67.112%
1523	NORTH WEST CO I	0.014%	67.126%
1524	OTSUKA HLDGS CO	0.014%	67.140%
1525	IBERIABANK CORP	0.014%	67.154%
1526	SBM OFFSHORE NV	0.014%	67.168%
1527	ITT INC COMMON STOCK USD1.0	0.014%	67.183%
1528	EMPRESA BRASILE	0.014%	67.197%
1529	DOWNER EDI LTD	0.014%	67.211%
1530	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.014%	67.225%
1531	TATA CONSULTANC	0.014%	67.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	NORBORD INC COMMON STOCK	0.014%	67.253%
1533	TRUWORTHS INTER	0.014%	67.267%
1534	COPART INC	0.014%	67.281%
1535	KERRY GROUP PLC	0.014%	67.295%
1536	DREAM GLOBAL RE	0.014%	67.309%
1537	TEMASEK FINANCI	0.014%	67.323%
1538	SKYWEST INC COMMON STOCK	0.014%	67.337%
1539	FREENET AG	0.014%	67.351%
1540	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.014%	67.365%
1541	MICROSOFT CORP	0.014%	67.379%
1542	MORNEAU SHEPELL	0.014%	67.393%
1543	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.014%	67.407%
1544	KNIGHT THERAPEU	0.014%	67.421%
1545	JEAN COUTU GRP	0.014%	67.435%
1546	ALSTOM	0.014%	67.449%
1547	UBE INDUSTRIES	0.014%	67.463%
1548	PDC ENERGY INC COMMON STOCK USD.01	0.014%	67.477%
1549	ANHUI CONCH CEM	0.014%	67.490%
1550	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.014%	67.504%
1551	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.014%	67.518%
1552	STATE OF NORTH	0.014%	67.532%
1553	CORELOGIC INC COMMON STOCK USD1.0	0.014%	67.546%
1554	NU SKIN ENTERPR	0.014%	67.560%
1555	mitsui fudosan	0.014%	67.574%
1556	ANSYS INC COMMON STOCK USD.01	0.014%	67.588%
1557	VOESTALPINE AG	0.014%	67.602%
1558	INDIABULLS HOUS	0.014%	67.615%
1559	APARTMENT INVT + MGMT CO A REIT USD.01	0.014%	67.629%
1560	ERSTE GROUP BAN	0.014%	67.643%
1561	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.014%	67.657%
1562	BCO DO BRASIL S	0.014%	67.671%
1563	TARGA RESOURCES CORP COMMON STOCK USD.001	0.014%	67.684%
1564	MIDDLEBY CORP COMMON STOCK USD.01	0.014%	67.698%
1565	UMPQUA HOLDINGS CORP COMMON STOCK	0.014%	67.712%
1566	EQUITABLE GROUP	0.014%	67.726%
1567	ADVANCED SEMICO	0.014%	67.739%
1568	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.014%	67.753%
1569	TEIJIN	0.014%	67.767%
1570	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.014%	67.781%
1571	HANA FINANCIAL	0.014%	67.794%
1572	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.014%	67.808%
1573	WATSCO INC COMMON STOCK USD.5	0.014%	67.822%
1574	POPULAR INC COMMON STOCK USD.01	0.014%	67.835%
1575	DELUXE CORP	0.014%	67.849%
1576	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.014%	67.863%
1577	CALFRAC WELL SE	0.014%	67.876%
1578	NASPERS LIMITED	0.014%	67.890%
1579	AMER SPORTS OYJ	0.014%	67.904%
1580	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.014%	67.917%
1581	BRENNTAG AG	0.014%	67.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	CONDUENT INC COMMON STOCK USD.01	0.014%	67.945%
1583	BP CAPITAL MARK	0.014%	67.958%
1584	KAWASAKI HEAVY	0.014%	67.972%
1585	KAO CORP	0.014%	67.986%
1586	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.014%	67.999%
1587	SPRINT CORP COMMON STOCK USD.01	0.014%	68.013%
1588	CAIXABANK	0.014%	68.026%
1589	SANDVIK AB	0.014%	68.040%
1590	WOODWARD INC COMMON STOCK USD.00292	0.014%	68.054%
1591	TOKYO ELECTRON	0.014%	68.067%
1592	BUCHER IND-REGD	0.014%	68.081%
1593	CYRUSONE INC REIT USD.01	0.014%	68.094%
1594	BARRY CALLEBAUT	0.014%	68.108%
1595	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.014%	68.121%
1596	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.014%	68.135%
1597	HYUNDAI MOBIS	0.014%	68.149%
1598	SAFRAN SA	0.014%	68.162%
1599	CIGNA CORP SR UNSECURED 02/22 4	0.014%	68.176%
1600	TATE & LYLE	0.014%	68.189%
1601	EAST JAPAN RAIL	0.014%	68.203%
1602	POLARISIndustr	0.014%	68.216%
1603	DREAM OFFICE RE	0.014%	68.230%
1604	AMGEN INC 1.25%	0.013%	68.243%
1605	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.013%	68.257%
1606	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	68.270%
1607	KEMPER CORP COMMON STOCK USD.1	0.013%	68.284%
1608	METRO WHOLESALE	0.013%	68.297%
1609	PRICELINE GROUP	0.013%	68.311%
1610	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	68.324%
1611	INVITATION HOMES INC REIT USD.01	0.013%	68.338%
1612	BURBERRY GROUP	0.013%	68.351%
1613	FISERV INC COMMON STOCK USD.01	0.013%	68.364%
1614	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.013%	68.378%
1615	CAP GEMINI	0.013%	68.391%
1616	ASSA ABLOY AB	0.013%	68.405%
1617	ARTIS REAL ESTA	0.013%	68.418%
1618	CHEVRON CORP SR UNSECURED 03/20 1.961	0.013%	68.432%
1619	UNITED URBAN IN	0.013%	68.445%
1620	COLFAX CORP	0.013%	68.458%
1621	ARCH COAL INC A COMMON STOCK USD.01	0.013%	68.472%
1622	STANDARD LIFE P	0.013%	68.485%
1623	SVENSKA HANDELS	0.013%	68.498%
1624	SYSCO CORP COMMON STOCK USD1.0	0.013%	68.512%
1625	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.013%	68.525%
1626	TAIHEIYO CEMENT	0.013%	68.539%
1627	KURARAY CO	0.013%	68.552%
1628	RIO TINTO PLC	0.013%	68.565%
1629	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.013%	68.579%
1630	MINTH GROUP LTD	0.013%	68.592%
1631	WESCO INTERNATI	0.013%	68.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.013%	68.619%
1633	CHILDRENS PLACE	0.013%	68.632%
1634	HUDSON'S BAY CO	0.013%	68.645%
1635	BELDEN INC COMMON STOCK USD.01	0.013%	68.658%
1636	TAIWAN CEMENT	0.013%	68.672%
1637	SEMICONDUCTOR M	0.013%	68.685%
1638	HANKYU CORP	0.013%	68.698%
1639	KINAXIS INC	0.013%	68.711%
1640	MAPFRE SA	0.013%	68.725%
1641	KEPPEL CORP	0.013%	68.738%
1642	DAIWA SECS GROU	0.013%	68.751%
1643	CENTRICA PLC	0.013%	68.764%
1644	SIGNET JEWELERS	0.013%	68.778%
1645	HUSQVARNA AB -	0.013%	68.791%
1646	JULIUS BAER GRO	0.013%	68.804%
1647	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.013%	68.817%
1648	China Mengniu D	0.013%	68.830%
1649	INTESA SANPAOLO	0.013%	68.844%
1650	MITSUBISHI GAS	0.013%	68.857%
1651	BYD CO	0.013%	68.870%
1652	BEAZLEY PLC	0.013%	68.883%
1653	NETSUI OSK LINE	0.013%	68.897%
1654	LCI INDUSTRIES COMMON STOCK USD.01	0.013%	68.910%
1655	NETSUI UJF	0.013%	68.923%
1656	BENDIGO AND ADE	0.013%	68.936%
1657	FMC CORP	0.013%	68.949%
1658	HAEMONETICS COR	0.013%	68.962%
1659	WIENERBERGER AG	0.013%	68.976%
1660	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.013%	68.989%
1661	FIRSTCASH INC COMMON STOCK USD.01	0.013%	69.002%
1662	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.013%	69.015%
1663	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.013%	69.028%
1664	CLOSE BROS GROU	0.013%	69.041%
1665	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.013%	69.055%
1666	TEVA PHARMACEUTICAL SP ADR ADR	0.013%	69.068%
1667	INTERMEDIATE CA	0.013%	69.081%
1668	STORE CAPITAL CORP REIT USD.01	0.013%	69.094%
1669	IMI PLC	0.013%	69.107%
1670	NOVOZYMES A/S	0.013%	69.120%
1671	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.013%	69.133%
1672	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.013%	69.146%
1673	HONDA MOTOR CO LTD SPONS ADR ADR	0.013%	69.159%
1674	TERADATA CORP COMMON STOCK USD.01	0.013%	69.173%
1675	ELDORADO GOLD CORP COMMON STOCK	0.013%	69.186%
1676	WOOLWORTHS HLDG	0.013%	69.199%
1677	PRUDENTIAL CORP	0.013%	69.212%
1678	OLD NATIONAL BANCORP COMMON STOCK	0.013%	69.225%
1679	DENMARK GOVERNMENT	0.013%	69.238%
1680	EAGLE MATERIALS	0.013%	69.251%
1681	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.013%	69.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	NGK INSULATORS	0.013%	69.277%
1683	SASOL	0.013%	69.290%
1684	YUM BRANDS INC COMMON STOCK	0.013%	69.303%
1685	KERING	0.013%	69.316%
1686	LAMAR ADVERTISING CO A REIT USD.001	0.013%	69.329%
1687	SCOR	0.013%	69.342%
1688	HENRY SCHEIN CO	0.013%	69.354%
1689	CATTOLICA ASSIC	0.013%	69.367%
1690	BCO BRADESCO SA	0.013%	69.380%
1691	AXIS CAPITAL HO	0.013%	69.393%
1692	EXXON MOBIL COR	0.013%	69.406%
1693	EURO FIN STABIL	0.013%	69.419%
1694	LITTELFUSE INC COMMON STOCK USD.01	0.013%	69.432%
1695	FASTENAL	0.013%	69.445%
1696	CABOT CORP	0.013%	69.458%
1697	LENOVO GROUP LT	0.013%	69.471%
1698	NIPPON PROLOGIS	0.013%	69.484%
1699	LEGG MASON INC COMMON STOCK USD.1	0.013%	69.497%
1700	ORIX JREIT INC	0.013%	69.509%
1701	HIGHWOODS PROPE	0.013%	69.522%
1702	CNO FINANCIAL	0.013%	69.535%
1703	APPLE INC SR UNSECURED 02/27 3.35	0.013%	69.548%
1704	INGENICO	0.013%	69.561%
1705	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.013%	69.574%
1706	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	69.587%
1707	NEDERLANDSE	0.013%	69.599%
1708	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	69.612%
1709	NEDCOR LTD ZAR1	0.013%	69.625%
1710	TRANSOCEAN LTD	0.013%	69.638%
1711	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.013%	69.651%
1712	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.013%	69.664%
1713	DOMTAR CORP USD	0.013%	69.676%
1714	ICICI BANK LTD	0.013%	69.689%
1715	JAPAN TOBACCO I	0.013%	69.702%
1716	DERWENT LONDON	0.013%	69.715%
1717	COVESTRO AG	0.013%	69.728%
1718	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.013%	69.740%
1719	HUGO BOSS AG	0.013%	69.753%
1720	NOMURA REAL EST	0.013%	69.766%
1721	L-BANK BW FOERD	0.013%	69.779%
1722	CRODA INTERNATI	0.013%	69.792%
1723	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	69.804%
1724	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.013%	69.817%
1725	RICHELIEU HARDW	0.013%	69.830%
1726	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.013%	69.842%
1727	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.013%	69.855%
1728	TOLL BROTHERS INC COMMON STOCK USD.01	0.013%	69.868%
1729	INVESTEC PLC	0.013%	69.881%
1730	NIPPON EXPRESS	0.013%	69.893%
1731	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.013%	69.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	LOTTE CHEMICAL	0.013%	69.919%
1733	SAPPI	0.013%	69.931%
1734	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.013%	69.944%
1735	MEREDITH CORP	0.013%	69.957%
1736	HINDALCO INDS	0.013%	69.969%
1737	CH ROBINSON WOR	0.013%	69.982%
1738	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.013%	69.994%
1739	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.013%	70.007%
1740	MITSUBISHI MATE	0.013%	70.020%
1741	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.013%	70.032%
1742	SAP AG	0.013%	70.045%
1743	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	70.057%
1744	SONOVA HOLDING	0.013%	70.070%
1745	PERKINELMER INC COMMON STOCK USD1.0	0.013%	70.082%
1746	EDENRED	0.013%	70.095%
1747	TEMENOS GROUP A	0.013%	70.107%
1748	UNI-PRESIDENT E	0.012%	70.120%
1749	REGAL BELOIT CORP COMMON STOCK USD.01	0.012%	70.132%
1750	CITRIX SYSTEMS	0.012%	70.145%
1751	HENGAN INTL	0.012%	70.157%
1752	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.012%	70.170%
1753	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	70.182%
1754	WINPAK LTD	0.012%	70.195%
1755	ROYAL BANK OF SCOT SPON ADR ADR	0.012%	70.207%
1756	MILLICOM INTL C	0.012%	70.220%
1757	LEGRAND SA	0.012%	70.232%
1758	BANK TOKYO-MITS	0.012%	70.245%
1759	RALPH LAUREN CORP COMMON STOCK USD.01	0.012%	70.257%
1760	CINEWORLD GROUP	0.012%	70.270%
1761	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.012%	70.282%
1762	BLACK KNIGHT INC COMMON STOCK	0.012%	70.294%
1763	RPC GROUP	0.012%	70.307%
1764	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	70.319%
1765	FILA KOREA LTD	0.012%	70.332%
1766	ALACER GOLD COR	0.012%	70.344%
1767	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.012%	70.356%
1768	HAYS	0.012%	70.369%
1769	VONOVIA SE	0.012%	70.381%
1770	PREMIER GOLD MI	0.012%	70.394%
1771	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	70.406%
1772	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.012%	70.418%
1773	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.012%	70.431%
1774	BIO TECHNE CORP COMMON STOCK USD.01	0.012%	70.443%
1775	PLASTIC OMNIUM	0.012%	70.456%
1776	CARPENTER TECH	0.012%	70.468%
1777	SEKISUI HOUSE	0.012%	70.480%
1778	BARCLAYS PLC	0.012%	70.493%
1779	PACWEST BANCORP COMMON STOCK	0.012%	70.505%
1780	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.012%	70.517%
1781	SUMITOMO CORP	0.012%	70.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	MAXIMUS INC COMMON STOCK	0.012%	70.542%
1783	NIPPON YUSEN KK	0.012%	70.554%
1784	HEINEKEN NV	0.012%	70.567%
1785	SLEEP COUNTRY C	0.012%	70.579%
1786	KENNAMETAL INC COMMON STOCK USD1.25	0.012%	70.591%
1787	GEBERIT AG-REG	0.012%	70.603%
1788	BID CORP LTD	0.012%	70.616%
1789	ELECTROCOMPONEN	0.012%	70.628%
1790	MAN STRATEGIC H	0.012%	70.640%
1791	SERVICE CORP IN	0.012%	70.653%
1792	PARTNERS GROUP	0.012%	70.665%
1793	VISTRA ENERGY CORP COMMON STOCK	0.012%	70.677%
1794	NRG ENERGY	0.012%	70.689%
1795	NITTO DENKO COR	0.012%	70.702%
1796	TEGNA INC COMMON STOCK USD1.0	0.012%	70.714%
1797	BAYER MOTOREN W	0.012%	70.726%
1798	RSA INSURANCE G	0.012%	70.738%
1799	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.012%	70.751%
1800	GOLD FIELDS LTD SPONS ADR ADR	0.012%	70.763%
1801	SEMPRA ENERGY COMMON STOCK	0.012%	70.775%
1802	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.012%	70.787%
1803	JAPAN RETAIL FU	0.012%	70.799%
1804	TRICON CAPITAL	0.012%	70.812%
1805	EQT CORPORATION	0.012%	70.824%
1806	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.012%	70.836%
1807	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.012%	70.848%
1808	TOTAL ENERGY SE	0.012%	70.860%
1809	LITHIA MOTORS INC CL A COMMON STOCK	0.012%	70.873%
1810	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.012%	70.885%
1811	DENKI KAGAKU KO	0.012%	70.897%
1812	WORTHINGTON IND	0.012%	70.909%
1813	SUBSEA 7 SA	0.012%	70.921%
1814	ENGHOUSE SYSTEM	0.012%	70.933%
1815	ALLEGIANT TRAVE	0.012%	70.945%
1816	OMNICOM GROUP I	0.012%	70.957%
1817	SHUTTERFLY INC	0.012%	70.970%
1818	KIA MOTORS CORP	0.012%	70.982%
1819	mitsui mining &	0.012%	70.994%
1820	LIFE STORAGE INC REIT USD.01	0.012%	71.006%
1821	CHINA CONCH VEN	0.012%	71.018%
1822	AURUBIS AG	0.012%	71.030%
1823	NEW WORLD DEVEL	0.012%	71.042%
1824	IDEX CORP	0.012%	71.054%
1825	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.012%	71.066%
1826	STERIS PLC	0.012%	71.078%
1827	KONICA MINOLTA	0.012%	71.090%
1828	GUYANA GOLDFIEL	0.012%	71.102%
1829	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.012%	71.114%
1830	COMPASS GROUP P	0.012%	71.126%
1831	MSC INDUSTRIAL	0.012%	71.138%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	CNPC (HONG KONG	0.012%	71.150%
1833	KAZAKHMYS PLC	0.012%	71.162%
1834	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.012%	71.173%
1835	EUTELSAT COMMUN	0.012%	71.185%
1836	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.012%	71.197%
1837	CONVERGYS CORP COMMON STOCK	0.012%	71.209%
1838	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.012%	71.221%
1839	VARIAN MEDICAL	0.012%	71.233%
1840	CIFI HOLDINGS G	0.012%	71.245%
1841	BOARDWALK REIT	0.012%	71.257%
1842	BANCORPSOUTH BANK COMMON STOCK	0.012%	71.269%
1843	WPP PLC	0.012%	71.281%
1844	ASAHI BREWERIES	0.012%	71.293%
1845	AMERICA MOVIL S	0.012%	71.304%
1846	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.012%	71.316%
1847	LEONI AG	0.012%	71.328%
1848	J FRONT RETAILI	0.012%	71.340%
1849	HERMAN MILLER I	0.012%	71.352%
1850	AIR FRANCE-KLM	0.012%	71.364%
1851	TIMKEN CO	0.012%	71.376%
1852	TRI POINTE GROUP INC COMMON STOCK USD.01	0.012%	71.388%
1853	CIENA CORP COMMON STOCK USD.01	0.012%	71.399%
1854	NEWS CORP CLASS A COMMON STOCK USD.01	0.012%	71.411%
1855	TRELLEBORG AB	0.012%	71.423%
1856	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.012%	71.435%
1857	SVENSKA HANDELS	0.012%	71.447%
1858	AAREAL BANK AG	0.012%	71.459%
1859	PROASSURANCE CORP COMMON STOCK USD.01	0.012%	71.470%
1860	CEZ AS	0.012%	71.482%
1861	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.012%	71.494%
1862	FIBRA UNO ADMIN	0.012%	71.506%
1863	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.012%	71.518%
1864	ESTACIO PARTICI	0.012%	71.529%
1865	VIASAT INC COMMON STOCK USD.0001	0.012%	71.541%
1866	TRINSEO SA	0.012%	71.553%
1867	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.012%	71.565%
1868	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	71.577%
1869	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.012%	71.588%
1870	SHINHAN FIN GRO	0.012%	71.600%
1871	J2 GLOBAL INC COMMON STOCK USD.01	0.012%	71.612%
1872	BANCO COMERCIAL	0.012%	71.624%
1873	TETRA TECH INC COMMON STOCK USD.01	0.012%	71.635%
1874	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	71.647%
1875	FLOWERS FOODS INC COMMON STOCK USD.01	0.012%	71.659%
1876	RENTOKIL INITIA	0.012%	71.671%
1877	MOMO INC SPON ADR ADR USD.0001	0.012%	71.682%
1878	HALYARD HEALTH INC COMMON STOCK USD.01	0.012%	71.694%
1879	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.012%	71.706%
1880	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.012%	71.717%
1881	ALTUS GROUP LTD	0.012%	71.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	NATIONAL AUSTRALIA	0.012%	71.741%
1883	BOSKALIS WESTMINSTER	0.012%	71.753%
1884	DILLARD DEPT STORE	0.012%	71.764%
1885	Atlantia SpA	0.012%	71.776%
1886	ROYAL UNIBREW A	0.012%	71.788%
1887	NEW YORK TIMES	0.012%	71.799%
1888	CELLTRION INC K	0.012%	71.811%
1889	CENTRAL JAPAN R	0.012%	71.823%
1890	ANIXTER INTL IN	0.012%	71.834%
1891	ENSTAR GROUP LT	0.012%	71.846%
1892	CITIC LTD	0.012%	71.858%
1893	SUNNY OPTICAL T	0.012%	71.869%
1894	ABM INDUSTRIES INC COMMON STOCK USD.01	0.012%	71.881%
1895	MICRO FOCUS INT	0.012%	71.893%
1896	COBHAM PLC	0.012%	71.904%
1897	BABCOCK INTL GR	0.012%	71.916%
1898	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	71.927%
1899	CHINA STEEL	0.012%	71.939%
1900	ACCIONA SA	0.012%	71.951%
1901	ASPEN PHARMACAR	0.012%	71.962%
1902	CABOT OIL & GAS	0.012%	71.974%
1903	EXPERIAN PLC	0.012%	71.985%
1904	TOPBUILD CORP COMMON STOCK	0.012%	71.997%
1905	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.012%	72.009%
1906	CANACOL ENERGY	0.012%	72.020%
1907	FERROGLOBE PLC	0.012%	72.032%
1908	SAIPEM SPA	0.012%	72.043%
1909	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	72.055%
1910	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.012%	72.066%
1911	NRW BANK 0% 11N	0.012%	72.078%
1912	SUMITOMO RUBBER	0.012%	72.089%
1913	JUPITER PLC	0.012%	72.101%
1914	METSO OYJ	0.011%	72.112%
1915	ESTEE LAUDER CO	0.011%	72.124%
1916	DANSKE BANK A/S	0.011%	72.135%
1917	COLRUYT SA	0.011%	72.147%
1918	PRA HEALTH SCIE	0.011%	72.158%
1919	WATERS CORP	0.011%	72.170%
1920	TOREX GOLD RESO	0.011%	72.181%
1921	ALFA SA DE CV	0.011%	72.193%
1922	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.011%	72.204%
1923	E L FINL CORP L	0.011%	72.215%
1924	HITACHI CONST M	0.011%	72.227%
1925	PROVINCE OF QUE	0.011%	72.238%
1926	WANT WANT CHINA	0.011%	72.250%
1927	HANWHA CHEMICAL	0.011%	72.261%
1928	VISHAY INTERTEC	0.011%	72.272%
1929	LEGG MASON INC SR UNSECURED 03/26 4.75	0.011%	72.284%
1930	EVERCORE PARTNE	0.011%	72.295%
1931	ORPEA	0.011%	72.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	ENERSYS COMMON STOCK USD.01	0.011%	72.318%
1933	Dongbu Insuranc	0.011%	72.329%
1934	BED BATH & BEYO	0.011%	72.341%
1935	SERVICEMASTER G	0.011%	72.352%
1936	DEUTSCHE BANK A	0.011%	72.363%
1937	RITCHIE BROS. A	0.011%	72.375%
1938	KB FINANCIAL GR	0.011%	72.386%
1939	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.011%	72.397%
1940	SABRE CORP COMMON STOCK USD.01	0.011%	72.409%
1941	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.011%	72.420%
1942	WENDY S CO/THE COMMON STOCK USD.1	0.011%	72.431%
1943	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.011%	72.443%
1944	LINCOLN ELEC HL	0.011%	72.454%
1945	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.011%	72.465%
1946	MEGA FINANCIAL	0.011%	72.477%
1947	MERCURY GENERAL	0.011%	72.488%
1948	STUDENT TRANSPORTATION INC COMMON STOCK	0.011%	72.499%
1949	LIFE HEALTHCARE	0.011%	72.510%
1950	BRP INC/CA- SUB	0.011%	72.522%
1951	WABTEC CORP COMMON STOCK USD.01	0.011%	72.533%
1952	ONEOK INC COMPANY GUAR 02/22 4.25	0.011%	72.544%
1953	SEMBCORP INDUST	0.011%	72.555%
1954	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.011%	72.567%
1955	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.011%	72.578%
1956	WOORI BANK	0.011%	72.589%
1957	GLOBUS MEDICAL	0.011%	72.600%
1958	SANTOS LIMITED	0.011%	72.612%
1959	ASCENDAS REAL E	0.011%	72.623%
1960	AXEL SPRINGER A	0.011%	72.634%
1961	NATIONAL GENERA	0.011%	72.645%
1962	ANTOFAGASTA HLD	0.011%	72.656%
1963	YOKOHAMA RUBBER	0.011%	72.668%
1964	ROCKWELL AUTO	0.011%	72.679%
1965	PASON SYSTEMS I	0.011%	72.690%
1966	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.011%	72.701%
1967	ATLAS COPCO AB-	0.011%	72.712%
1968	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.011%	72.724%
1969	NOMURA REAL EST	0.011%	72.735%
1970	GUANGZHOU R&F P	0.011%	72.746%
1971	VOPAK (KON)	0.011%	72.757%
1972	T GARANTI BANKA	0.011%	72.768%
1973	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.011%	72.779%
1974	CHINA GAS HOLDI	0.011%	72.790%
1975	JBG SMITH PROPERTIES REIT USD.01	0.011%	72.802%
1976	SUZANO PAPEL E	0.011%	72.813%
1977	US BANCORP SR UNSECURED 01/24 3.7	0.011%	72.824%
1978	GATX CORP	0.011%	72.835%
1979	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.011%	72.846%
1980	SEAGATE TECHNOL	0.011%	72.857%
1981	ESSITY AKTIEBOL	0.011%	72.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	72.879%
1983	NINE DRAGONS PA	0.011%	72.890%
1984	SAMSUNG FIRE &	0.011%	72.902%
1985	CA INC SR UNSECURED 03/27 4.7	0.011%	72.913%
1986	VERISK ANALYTICS INC COMMON STOCK USD.001	0.011%	72.924%
1987	CORESITE REALTY CORP REIT USD.01	0.011%	72.935%
1988	DAINIPPON INK&C	0.011%	72.946%
1989	TEREX CORP	0.011%	72.957%
1990	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.011%	72.968%
1991	DENTSU INC.	0.011%	72.979%
1992	GRAMERCY PROPERTY TRUST REIT USD.01	0.011%	72.990%
1993	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.011%	73.001%
1994	CIMB GROUP HOLD	0.011%	73.012%
1995	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	73.023%
1996	CHURCH & DWIGHT	0.011%	73.034%
1997	B&M EUROPEAN VA	0.011%	73.045%
1998	MB FINANCIAL INC COMMON STOCK USD.01	0.011%	73.056%
1999	NATIONWIDE B/S	0.011%	73.067%
2000	INNOGY SE	0.011%	73.078%
2001	SPAR GROUP LIMI	0.011%	73.089%
2002	DONGFENG MOTOR	0.011%	73.100%
2003	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.011%	73.111%
2004	SIGNATURE BANK COMMON STOCK USD.01	0.011%	73.122%
2005	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.011%	73.133%
2006	TIGER BRANDS	0.011%	73.144%
2007	MCDERMOTT INTL	0.011%	73.155%
2008	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.011%	73.166%
2009	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.011%	73.177%
2010	KOBE STEEL	0.011%	73.188%
2011	BAIDU INC SPON ADR ADR USD.00005	0.011%	73.199%
2012	EUROPEAN FIN ST	0.011%	73.210%
2013	HEXAGON AB	0.011%	73.221%
2014	ROTORK PLC	0.011%	73.232%
2015	SALZGITTER AG	0.011%	73.243%
2016	BANK OF AMERICA	0.011%	73.254%
2017	SYNOPSIS INC	0.011%	73.265%
2018	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.011%	73.275%
2019	HYUNDAI ENG & C	0.011%	73.286%
2020	WHITE MOUNTAINS	0.011%	73.297%
2021	TOPDANMARK A/S	0.011%	73.308%
2022	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	73.319%
2023	RELX NV	0.011%	73.330%
2024	AGF MGMT LTD CL	0.011%	73.341%
2025	SYMANTEC CORP	0.011%	73.352%
2026	AXA-UAP	0.011%	73.363%
2027	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.011%	73.374%
2028	PUBLIC SERVICE	0.011%	73.384%
2029	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.011%	73.395%
2030	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.011%	73.406%
2031	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	73.417%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	ROBERT HALF INT	0.011%	73.428%
2033	HOPE BANCORP INC COMMON STOCK USD.001	0.011%	73.439%
2034	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.011%	73.450%
2035	THYSSEN KRUPP A	0.011%	73.461%
2036	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.011%	73.471%
2037	GOLDCORP INC SR UNSECURED 06/21 3.625	0.011%	73.482%
2038	ORIX CORP	0.011%	73.493%
2039	ELECTRICITE DE	0.011%	73.504%
2040	TARO PHARMACEUT	0.011%	73.515%
2041	KBR INC COMMON STOCK USD.001	0.011%	73.526%
2042	AMERICAN WOODMARK CORP COMMON STOCK	0.011%	73.536%
2043	CRACKER BARREL	0.011%	73.547%
2044	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.011%	73.558%
2045	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.011%	73.569%
2046	ANGLO AMERICAN	0.011%	73.580%
2047	SYDBANK	0.011%	73.591%
2048	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.011%	73.601%
2049	EQUITY COMMONWEALTH REIT USD.01	0.011%	73.612%
2050	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.011%	73.623%
2051	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.011%	73.634%
2052	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.011%	73.645%
2053	BEIJING ENT WAT	0.011%	73.656%
2054	COGECO INC COMMON STOCK	0.011%	73.666%
2055	SPROTT INC COMM	0.011%	73.677%
2056	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.011%	73.688%
2057	CELGENE CORP SR UNSECURED 08/22 3.55	0.011%	73.699%
2058	POLYONE CORPORATION COMMON STOCK USD.01	0.011%	73.709%
2059	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.011%	73.720%
2060	OBSIDIAN ENERGY LTD COMMON STOCK	0.011%	73.731%
2061	DEUTSCHE WOHNEN	0.011%	73.742%
2062	KEY BANK NA SR UNSECURED 06/25 3.3	0.011%	73.752%
2063	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.011%	73.763%
2064	ROLLS ROYCE	0.011%	73.774%
2065	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.011%	73.785%
2066	FERROVIAL SA	0.011%	73.795%
2067	FIRST MERCHANTS CORP COMMON STOCK	0.011%	73.806%
2068	LI & FUNG LIMIT	0.011%	73.817%
2069	DTE ENERGY INC	0.011%	73.828%
2070	GPE EUROTUNNEL	0.011%	73.838%
2071	KANEKA CORP	0.011%	73.849%
2072	UNILEVER NV 0.5	0.011%	73.860%
2073	COMPAL ELECTRON	0.011%	73.870%
2074	KB HOME COMMON STOCK USD1.0	0.011%	73.881%
2075	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.011%	73.892%
2076	PTT GLOBAL CHEM	0.011%	73.903%
2077	CLOROX CO	0.011%	73.913%
2078	NATIONAL GRID PLC SP ADR ADR	0.011%	73.924%
2079	NATIXIS	0.011%	73.935%
2080	NABORS INDUSTRI	0.011%	73.945%
2081	APERAM SA	0.011%	73.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	TINGYI(CAYMAN I	0.011%	73.967%
2083	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.011%	73.977%
2084	UNIPOL GRUPPO F	0.011%	73.988%
2085	BE SEMICONDUCTO	0.011%	73.999%
2086	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.011%	74.009%
2087	CAMBREX CORP COMMON STOCK USD.1	0.011%	74.020%
2088	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.011%	74.031%
2089	KLA TENCOR CORP COMMON STOCK USD.001	0.011%	74.041%
2090	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.011%	74.052%
2091	HAIER ELECTRONI	0.011%	74.062%
2092	CHINA VANKE CO	0.011%	74.073%
2093	COUNCIL OF EURO	0.011%	74.084%
2094	NIDEC CORPORATI	0.011%	74.094%
2095	RELX PLC SPON ADR ADR	0.011%	74.105%
2096	GREAT WALL AUTO	0.011%	74.116%
2097	BRINK S CO/THE COMMON STOCK USD1.0	0.011%	74.126%
2098	CLICLS GROUP	0.011%	74.137%
2099	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.011%	74.147%
2100	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.011%	74.158%
2101	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.011%	74.169%
2102	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	74.179%
2103	NORSK HYDRO AS	0.011%	74.190%
2104	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.011%	74.200%
2105	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.011%	74.211%
2106	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.011%	74.221%
2107	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.011%	74.232%
2108	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	74.243%
2109	TAUBMAN CENTERS INC REIT USD.01	0.011%	74.253%
2110	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.011%	74.264%
2111	FIRST FINANCIAL	0.011%	74.274%
2112	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.011%	74.285%
2113	RLI CORP COMMON STOCK USD1.0	0.011%	74.295%
2114	TELEFONICA EMIS	0.011%	74.306%
2115	HANKOOK TIRE CO	0.011%	74.316%
2116	ROGERS SUGAR IN	0.011%	74.327%
2117	MIZUHO FINANCIA	0.011%	74.337%
2118	ARISTOCRAT LEIS	0.011%	74.348%
2119	WOOLWORTHS LTD	0.011%	74.358%
2120	JOHN DEERE CAP	0.010%	74.369%
2121	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.010%	74.379%
2122	ACS, ACTIVIDADE	0.010%	74.390%
2123	NVR INC COMMON STOCK USD.01	0.010%	74.400%
2124	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	74.411%
2125	NICHIREI CORP	0.010%	74.421%
2126	LUKOIL PJSC - A	0.010%	74.432%
2127	HASEKO CORP	0.010%	74.442%
2128	ROCKWELL COLLIN	0.010%	74.453%
2129	JBS SA	0.010%	74.463%
2130	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	74.474%
2131	PEGATRON CORP	0.010%	74.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	74.494%
2133	AT+T INC SR UNSECURED 05/25 3.4	0.010%	74.505%
2134	JUNGHEINRICH -	0.010%	74.515%
2135	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	74.526%
2136	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.010%	74.536%
2137	ORORA LTD	0.010%	74.547%
2138	CALLON PETROLEUM CO COMMON STOCK USD.01	0.010%	74.557%
2139	LOOMIS AB	0.010%	74.568%
2140	UPL LTD	0.010%	74.578%
2141	CVB FINANCIAL CORP COMMON STOCK	0.010%	74.588%
2142	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.010%	74.599%
2143	METCASH LTD	0.010%	74.609%
2144	RLJ LODGING TRUST REIT	0.010%	74.620%
2145	CATHAY FINANCIA	0.010%	74.630%
2146	MEXICHEM SAB DE	0.010%	74.640%
2147	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.010%	74.651%
2148	SWIRE PACIFIC	0.010%	74.661%
2149	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.010%	74.672%
2150	YAMATO HOLDINGS	0.010%	74.682%
2151	KOHL S CORPORATION SR UNSECURED 11/21 4	0.010%	74.692%
2152	INSURANCE AUSTR	0.010%	74.703%
2153	PATTERSON COS INC COMMON STOCK USD.01	0.010%	74.713%
2154	PLAYTECH	0.010%	74.723%
2155	MINERAL RESOURC	0.010%	74.734%
2156	BODYCOTE PLC	0.010%	74.744%
2157	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.010%	74.755%
2158	CONTINENTAL GOL	0.010%	74.765%
2159	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.010%	74.775%
2160	ECOLAB INC 2.37	0.010%	74.786%
2161	CHINA MERCHANT	0.010%	74.796%
2162	SAMSONITE INTL	0.010%	74.806%
2163	DANONE SA	0.010%	74.817%
2164	WACKER CHEMIE A	0.010%	74.827%
2165	CLEANAWAY WASTE	0.010%	74.837%
2166	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.010%	74.848%
2167	MEDIATEK INC	0.010%	74.858%
2168	OAO GAZPROM-SPO	0.010%	74.868%
2169	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.010%	74.879%
2170	A P MOLLER - MA	0.010%	74.889%
2171	ROGERS CORP COMMON STOCK USD1.0	0.010%	74.899%
2172	JANUS HENDERSON	0.010%	74.910%
2173	PROXIMUS	0.010%	74.920%
2174	ITRON INC	0.010%	74.930%
2175	ENERSIS SA	0.010%	74.941%
2176	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.010%	74.951%
2177	RECRUIT HOLDING	0.010%	74.961%
2178	AUTOZONE INC COMMON STOCK USD.01	0.010%	74.972%
2179	SAMSUNG ELEC-ME	0.010%	74.982%
2180	BM&F BOVESPA SA	0.010%	74.992%
2181	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.010%	75.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	OASIS PETROLEUM INC COMMON STOCK USD.01	0.010%	75.013%
2183	SINO-OCEAN LAND	0.010%	75.023%
2184	CASINO GUICH-PE	0.010%	75.033%
2185	ASM INTL NV	0.010%	75.044%
2186	ALPS ELECTRIC C	0.010%	75.054%
2187	BRITISH SKY BRO	0.010%	75.064%
2188	SILGAN HLDGS	0.010%	75.074%
2189	II VI INC COMMON STOCK	0.010%	75.085%
2190	AGGREKO PLC	0.010%	75.095%
2191	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.010%	75.105%
2192	ROCKWOOL INTL	0.010%	75.115%
2193	TRITON INTERNAT	0.010%	75.125%
2194	SANMINA CORP COMMON STOCK USD.01	0.010%	75.136%
2195	NORMA GROUP AG	0.010%	75.146%
2196	HASBRO INC	0.010%	75.156%
2197	MSCI INC	0.010%	75.166%
2198	HANG LUNG DEVEL	0.010%	75.176%
2199	ADARO ENERGY TB	0.010%	75.187%
2200	WEC ENERGY GROU	0.010%	75.197%
2201	BUWOG AG	0.010%	75.207%
2202	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.010%	75.217%
2203	FRANSHION PROPE	0.010%	75.227%
2204	UNIQA INSURANCE	0.010%	75.237%
2205	ASTRA INTERNATI	0.010%	75.247%
2206	COUSINS PROPERTIES INC REIT USD1.0	0.010%	75.258%
2207	KGHM POLSKA MIE	0.010%	75.268%
2208	SINCLAIR BROADC	0.010%	75.278%
2209	VALMET CORP	0.010%	75.288%
2210	J + J SNACK FOODS CORP COMMON STOCK	0.010%	75.298%
2211	ZYNGA INC CL A COMMON STOCK USD.00000625	0.010%	75.308%
2212	MALAYAN BKG BHD	0.010%	75.318%
2213	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.010%	75.328%
2214	WYNN RESORTS LTD COMMON STOCK USD.01	0.010%	75.338%
2215	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.010%	75.348%
2216	TRIPADVISOR INC COMMON STOCK USD.001	0.010%	75.359%
2217	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.010%	75.369%
2218	XINYI GLASS HOL	0.010%	75.379%
2219	OZ MINERALS LTD	0.010%	75.389%
2220	SUNTEC REIT	0.010%	75.399%
2221	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.010%	75.409%
2222	HYUNDAI MARINE&	0.010%	75.419%
2223	FORMOSA CHEMICA	0.010%	75.429%
2224	MYRIAD GENETICS	0.010%	75.439%
2225	RENASANT CORP COMMON STOCK USD5.0	0.010%	75.449%
2226	WARTSILA OYJ AB	0.010%	75.459%
2227	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	75.469%
2228	INDOFOODS SUKSE	0.010%	75.479%
2229	ECHOSTAR CORP A COMMON STOCK USD.001	0.010%	75.489%
2230	HELLA KGAA HUEC	0.010%	75.499%
2231	ICADE	0.010%	75.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	CHEMED CORP COMMON STOCK USD1.0	0.010%	75.519%
2233	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	75.529%
2234	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	75.539%
2235	PRICESMART INC	0.010%	75.549%
2236	HERC HOLDINGS INC COMMON STOCK USD.01	0.010%	75.559%
2237	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.010%	75.569%
2238	CARS.COM INC COMMON STOCK USD.01	0.010%	75.579%
2239	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.010%	75.589%
2240	QEP RESOURCES INC COMMON STOCK USD.01	0.010%	75.599%
2241	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	75.609%
2242	LANDSTAR SYSTEM	0.010%	75.619%
2243	DAIKIN INDUSTRI	0.010%	75.629%
2244	DAIWAHOUSE RE	0.010%	75.639%
2245	CAPITALAND	0.010%	75.649%
2246	HERBALIFE LTD COMMON STOCK USD.002	0.010%	75.659%
2247	Straumann AG	0.010%	75.669%
2248	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.010%	75.679%
2249	QBE INSURANCE	0.010%	75.689%
2250	LG TELECOM LTD	0.010%	75.699%
2251	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	75.709%
2252	EPAM SYSTEMS INC COMMON STOCK USD.001	0.010%	75.719%
2253	CONCORDIA FINAN	0.010%	75.729%
2254	LEG IMMOBILIEN	0.010%	75.738%
2255	KINGFISHER PLC	0.010%	75.748%
2256	GRACO INC COMMON STOCK USD1.0	0.010%	75.758%
2257	BMW US CAPITAL	0.010%	75.768%
2258	NTN CORPORATION	0.010%	75.778%
2259	AUTOCANADA INC	0.010%	75.788%
2260	NETWORK HEALTHC	0.010%	75.798%
2261	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.010%	75.808%
2262	AU OPTRONICS CO	0.010%	75.818%
2263	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.010%	75.828%
2264	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.010%	75.838%
2265	NATIONAL EXPRES	0.010%	75.848%
2266	CANFOR PULP PRO	0.010%	75.857%
2267	TRANSALTA RENEW	0.010%	75.867%
2268	ASPEN INSURANCE	0.010%	75.877%
2269	MOSAIC CO SR UNSECURED 11/21 3.75	0.010%	75.887%
2270	PROVINCE OF ALB	0.010%	75.897%
2271	ALTIUS MINERALS	0.010%	75.907%
2272	FONCIERE DES RE	0.010%	75.917%
2273	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.010%	75.926%
2274	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.010%	75.936%
2275	FIRST INDL REAL	0.010%	75.946%
2276	SYMRISE AG	0.010%	75.956%
2277	ANTA SPORTS PRO	0.010%	75.966%
2278	INTERTAPE POLYM	0.010%	75.976%
2279	GPO FIN BANORTE	0.010%	75.986%
2280	E.SUN FINANCIAL	0.010%	75.995%
2281	CLEAN HARBOR IN	0.010%	76.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	TRIBUNE MEDIA C	0.010%	76.015%
2283	GEN DYNAMICS CO	0.010%	76.025%
2284	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.010%	76.035%
2285	TECH MAHINDRA L	0.010%	76.044%
2286	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.010%	76.054%
2287	A2A SPA	0.010%	76.064%
2288	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.010%	76.074%
2289	SOPRA	0.010%	76.083%
2290	CENTAMIN PLC	0.010%	76.093%
2291	CHINA RESOURCES	0.010%	76.103%
2292	BANK OF NT BUTT	0.010%	76.113%
2293	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	76.122%
2294	ALLREAL HOLDING	0.010%	76.132%
2295	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.010%	76.142%
2296	TENNECO AUTOMOT	0.010%	76.152%
2297	BROWN-FORMAN CO	0.010%	76.161%
2298	RUBIS SCA	0.010%	76.171%
2299	MONDI LTD	0.010%	76.181%
2300	VERINT SYSTEMS	0.010%	76.191%
2301	L BRANDS INC COMMON STOCK USD.5	0.010%	76.200%
2302	CES ENERGY SOLU	0.010%	76.210%
2303	CHEVRON CORP SR UNSECURED 11/20 2.419	0.010%	76.220%
2304	MAJOR DRILLING	0.010%	76.230%
2305	HOWDEN JOINERY	0.010%	76.239%
2306	SINGAPORE PRESS	0.010%	76.249%
2307	FTI CONSULTING INC COMMON STOCK USD.01	0.010%	76.259%
2308	HORIZON PHARMA	0.010%	76.268%
2309	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.010%	76.278%
2310	NGK SPARK PLUG	0.010%	76.288%
2311	EDISON INTERNATIONAL COMMON STOCK	0.010%	76.297%
2312	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	76.307%
2313	RESMED INC	0.010%	76.317%
2314	OUTOKUMPU OY	0.010%	76.326%
2315	GERRESHEIMER GR	0.010%	76.336%
2316	TRUSTMARK CORP COMMON STOCK	0.010%	76.346%
2317	UNIPOLSAI SPA	0.010%	76.355%
2318	CHORUS AVIATION	0.010%	76.365%
2319	SINGAPORE TELEC	0.010%	76.375%
2320	VICTREX PLC	0.010%	76.384%
2321	LIBERTY MUTUAL	0.010%	76.394%
2322	WESTPAC BANKING	0.010%	76.404%
2323	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.010%	76.413%
2324	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.010%	76.423%
2325	PUBLICIS GROUPE	0.010%	76.432%
2326	FUJI ELECTRIC C	0.010%	76.442%
2327	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	76.452%
2328	DAVE & BUSTER'S	0.010%	76.461%
2329	TURK HAVA YOLLA	0.010%	76.471%
2330	LIBERTY MUTUAL	0.010%	76.481%
2331	BRUKER CORP COMMON STOCK USD.01	0.010%	76.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.010%	76.500%
2333	KERRY PROPERTIE	0.010%	76.509%
2334	BHARAT FORGE LT	0.010%	76.519%
2335	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.010%	76.528%
2336	CREDICORP	0.010%	76.538%
2337	GOEASY LTD	0.010%	76.548%
2338	EBARA CORP	0.010%	76.557%
2339	ORANGE SA SR UNSECURED 09/21 4.125	0.010%	76.567%
2340	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.010%	76.576%
2341	GCL-POLY ENERGY	0.010%	76.586%
2342	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.010%	76.595%
2343	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.010%	76.605%
2344	LITE-ON TECHNOL	0.010%	76.614%
2345	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	76.624%
2346	GRUPO AEROPORTU	0.009%	76.633%
2347	WALKER + DUNLOP INC COMMON STOCK	0.009%	76.643%
2348	SANKYU INC	0.009%	76.652%
2349	RICOH CO	0.009%	76.662%
2350	LOGITECH INTERN	0.009%	76.671%
2351	SEABOARD CORP COMMON STOCK USD1.0	0.009%	76.681%
2352	ATHENAHEALTH IN	0.009%	76.690%
2353	STRYKER CORP SR UNSECURED 03/21 2.625	0.009%	76.700%
2354	F5 NETWORKS INC COMMON STOCK	0.009%	76.709%
2355	IT HOLDINGS COR	0.009%	76.719%
2356	EATON VANCE CORP COMMON STOCK USD.00390625	0.009%	76.728%
2357	GRUPA LOTOS S.A	0.009%	76.738%
2358	SANWA SHUTTER C	0.009%	76.747%
2359	CAPSTONE MINING	0.009%	76.756%
2360	KUMBA IRON ORE	0.009%	76.766%
2361	DAICEL CHEM IND	0.009%	76.775%
2362	FANUC	0.009%	76.785%
2363	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	76.794%
2364	JAPAN PRIME REA	0.009%	76.804%
2365	TGS NOPEC GEOPH	0.009%	76.813%
2366	SUNCORP GROUP	0.009%	76.822%
2367	BT GROUP PLC	0.009%	76.832%
2368	MEDICAL FACILIT	0.009%	76.841%
2369	HYOSUNG CORP	0.009%	76.851%
2370	STRYKER CORP SR UNSECURED 05/24 3.375	0.009%	76.860%
2371	ABERTIS INFRAES	0.009%	76.870%
2372	INDITEX SA	0.009%	76.879%
2373	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.009%	76.888%
2374	LONDON STOCK EX	0.009%	76.898%
2375	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.009%	76.907%
2376	CABLE ONE INC COMMON STOCK USD.01	0.009%	76.917%
2377	PEARSON	0.009%	76.926%
2378	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.009%	76.935%
2379	LIFEPOINT HOSPI	0.009%	76.945%
2380	NIPRO CORP	0.009%	76.954%
2381	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	76.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	TOWNE BANK COMMON STOCK USD1.667	0.009%	76.973%
2383	GREIF INC CL A COMMON STOCK	0.009%	76.982%
2384	ADVANCE RESIDEN	0.009%	76.991%
2385	ENVISION HEALTHCARE CORP COMMON STOCK	0.009%	77.001%
2386	SUNSTONE HOTEL	0.009%	77.010%
2387	T&D HOLDINGS IN	0.009%	77.020%
2388	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.009%	77.029%
2389	CEMBRA MONEY BA	0.009%	77.038%
2390	CHAILEASE HOLDI	0.009%	77.048%
2391	TOKYO TATEMONO	0.009%	77.057%
2392	COSMO ENERGY HO	0.009%	77.066%
2393	GRAHAM HOLDINGS	0.009%	77.076%
2394	MARUTI SUZUKI	0.009%	77.085%
2395	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.009%	77.094%
2396	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	77.104%
2397	ASUSTEK COMPUTE	0.009%	77.113%
2398	BANCO SANTANDER SA SPON ADR ADR	0.009%	77.122%
2399	BIRCHCLIFF ENER	0.009%	77.132%
2400	BANK OF QUEENSL	0.009%	77.141%
2401	B+G FOODS INC COMMON STOCK USD.01	0.009%	77.150%
2402	THERMO FISHER S	0.009%	77.160%
2403	KOREA INVESTMEN	0.009%	77.169%
2404	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	77.178%
2405	STAR ENTERTAINM	0.009%	77.187%
2406	ELECTROLUX AB-S	0.009%	77.197%
2407	ARYZTA AG	0.009%	77.206%
2408	VIA VAREJO SA	0.009%	77.215%
2409	DEUTSCHE TELEKO	0.009%	77.225%
2410	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	77.234%
2411	OWENS-ILLINOIS	0.009%	77.243%
2412	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.009%	77.252%
2413	REINSURANCE GRO	0.009%	77.262%
2414	Samsung Life In	0.009%	77.271%
2415	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.009%	77.280%
2416	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	77.290%
2417	PG&E CORP	0.009%	77.299%
2418	ING GROEP NV 0.	0.009%	77.308%
2419	BANNER CORPORATION COMMON STOCK USD.01	0.009%	77.317%
2420	DASSAULT SYSTEM	0.009%	77.326%
2421	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.009%	77.336%
2422	YUE YUEN INDUST	0.009%	77.345%
2423	BEACH PETROLEUM	0.009%	77.354%
2424	WHEELOK & COMP	0.009%	77.363%
2425	COCA-COLA EUROP	0.009%	77.373%
2426	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	77.382%
2427	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.009%	77.391%
2428	CK ASSET HOLDIN	0.009%	77.400%
2429	FRESH DEL MONTE	0.009%	77.409%
2430	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.009%	77.419%
2431	MYLAN NV 3.125%	0.009%	77.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	SIMS GROUP LTD	0.009%	77.437%
2433	BANK OF NY MELL	0.009%	77.446%
2434	CAPITACOMMERCIA	0.009%	77.455%
2435	FINMECCANICA SP	0.009%	77.464%
2436	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	77.474%
2437	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.009%	77.483%
2438	INFOSYS LTD SP ADR ADR	0.009%	77.492%
2439	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.009%	77.501%
2440	NIPPON PAPER IN	0.009%	77.510%
2441	QUANTA COMPUTER	0.009%	77.519%
2442	HELEN OF TROY C	0.009%	77.528%
2443	SUN ART RETAIL	0.009%	77.538%
2444	EVONIK INDUSTRI	0.009%	77.547%
2445	FINISAR CORPORATION COMMON STOCK USD.001	0.009%	77.556%
2446	COOPERATIEVE RA	0.009%	77.565%
2447	METLIFE INC SR UNSECURED 04/24 3.6	0.009%	77.574%
2448	JPMORGAN CHASE	0.009%	77.583%
2449	CAPITAMALL TRUS	0.009%	77.592%
2450	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	77.601%
2451	SOJITZ CORP COM	0.009%	77.610%
2452	UNILEVER NV	0.009%	77.619%
2453	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.009%	77.628%
2454	WPP PLC SPONSORED ADR ADR	0.009%	77.637%
2455	PERNOD-RICARD	0.009%	77.646%
2456	SHIN KONG FINL	0.009%	77.655%
2457	IDEA CELLULAR L	0.009%	77.664%
2458	RAIA DROGASIL S	0.009%	77.673%
2459	COOPER TIRE&RUB	0.009%	77.683%
2460	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.009%	77.692%
2461	CJ CHEILJEDANG	0.009%	77.701%
2462	CHINA EVERBRIGH	0.009%	77.710%
2463	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.009%	77.719%
2464	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.009%	77.728%
2465	ACXIOM CORP COMMON STOCK USD.1	0.009%	77.737%
2466	SINOPAC HLDG	0.009%	77.746%
2467	NEXANS	0.009%	77.755%
2468	NATIONAL AUSTRA	0.009%	77.764%
2469	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.009%	77.773%
2470	WAJAX CORP	0.009%	77.782%
2471	PAYCHEX INC	0.009%	77.791%
2472	DUNDEE PRECIOUS	0.009%	77.800%
2473	INMOBILIARIA CO	0.009%	77.809%
2474	ULVAC INC.	0.009%	77.818%
2475	NHK SPRING CO	0.009%	77.827%
2476	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.009%	77.836%
2477	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.009%	77.845%
2478	EASYJET	0.009%	77.854%
2479	MORI SEIKI CO	0.009%	77.863%
2480	MORNINGSTAR INC COMMON STOCK	0.009%	77.871%
2481	SETAN MITSUKOS	0.009%	77.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	Alten	0.009%	77.889%
2483	HYUNDAI ROBOTIC	0.009%	77.898%
2484	PT BANK CENTRAL	0.009%	77.907%
2485	ENSCO PLC CLASS	0.009%	77.916%
2486	YANZHOU COAL MI	0.009%	77.925%
2487	FINECOBANK BANC	0.009%	77.934%
2488	MEDIASET	0.009%	77.943%
2489	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.009%	77.952%
2490	BNK FINANCIAL G	0.009%	77.961%
2491	SPX FLOW INC COMMON STOCK USD.01	0.009%	77.970%
2492	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.009%	77.979%
2493	SAAB AB	0.009%	77.987%
2494	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.009%	77.996%
2495	GREENE KING	0.009%	78.005%
2496	SEGA SAMMY HOLD	0.009%	78.014%
2497	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.009%	78.023%
2498	VALIANT HOLDING	0.009%	78.032%
2499	HANWHA CORP	0.009%	78.041%
2500	BANK OF COMMUNI	0.009%	78.050%
2501	SHIMIZU CORP	0.009%	78.058%
2502	PRETIUM RESOURC	0.009%	78.067%
2503	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	78.076%
2504	ZEON CO	0.009%	78.085%
2505	TKH GROUP NV DU	0.009%	78.094%
2506	KASIKORNBANK PL	0.009%	78.103%
2507	SHISEIDO CO	0.009%	78.112%
2508	THK CO	0.009%	78.120%
2509	MONRO INC COMMON STOCK USD.01	0.009%	78.129%
2510	AQUA AMERICA INC COMMON STOCK USD.5	0.009%	78.138%
2511	JAPAN HOTEL REI	0.009%	78.147%
2512	COUNCIL OF EURO	0.009%	78.156%
2513	HYUNDAI STEEL C	0.009%	78.165%
2514	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	78.173%
2515	JSE LTD	0.009%	78.182%
2516	YOKOGAWA ELECTR	0.009%	78.191%
2517	SEEK LTD.	0.009%	78.200%
2518	INDEPENDENCE GR	0.009%	78.209%
2519	SM ENERGY CO COMMON STOCK USD.01	0.009%	78.218%
2520	IMERYS SA	0.009%	78.226%
2521	DAINIPPON SCREE	0.009%	78.235%
2522	GPO TELEVISA	0.009%	78.244%
2523	TERNA RETE ELET	0.009%	78.253%
2524	TRIMBLE INC COMMON STOCK	0.009%	78.262%
2525	ARMSTRONG WORLD	0.009%	78.270%
2526	JTEKT CORP.	0.009%	78.279%
2527	ZIJIN MINING GR	0.009%	78.288%
2528	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.009%	78.297%
2529	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	78.305%
2530	PLEXUS CORP COMMON STOCK USD.01	0.009%	78.314%
2531	SURGE ENERGY IN	0.009%	78.323%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	LG CABLE &MCHY	0.009%	78.332%
2533	CHINA RESOURCES	0.009%	78.341%
2534	ADANI PORT & SE	0.009%	78.349%
2535	TELENOR AS	0.009%	78.358%
2536	SEMGROUP CORP CLASS A COMMON STOCK	0.009%	78.367%
2537	KULICKE&SOFFA I	0.009%	78.375%
2538	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.009%	78.384%
2539	TECHTRONIC INDU	0.009%	78.393%
2540	AG GROWTH INTER	0.009%	78.402%
2541	WESTPAC BANKING	0.009%	78.410%
2542	EBIX INC COMMON STOCK USD.1	0.009%	78.419%
2543	EVOLUTION MININ	0.009%	78.428%
2544	CREDIT SAISON C	0.009%	78.436%
2545	WEICHAJ POWER-H	0.009%	78.445%
2546	PRYSMIAN SPA CO	0.009%	78.454%
2547	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.009%	78.463%
2548	KILLAM APART RE	0.009%	78.471%
2549	DCC PLC	0.009%	78.480%
2550	GREAT PLAINS ENERGY INC COMMON STOCK	0.009%	78.489%
2551	DUERR AG	0.009%	78.497%
2552	TRANSURBAN GROU	0.009%	78.506%
2553	SUL AMERICA SA	0.009%	78.515%
2554	ARGONAUT GOLD I	0.009%	78.523%
2555	SOTHEBY S COMMON STOCK USD.01	0.009%	78.532%
2556	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.009%	78.541%
2557	HYATT HOTELS CO	0.009%	78.549%
2558	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.009%	78.558%
2559	MR PRICE GROUP	0.009%	78.567%
2560	AIR WATER INC.	0.009%	78.575%
2561	VONAGE HLDGS CO	0.009%	78.584%
2562	OTP BANK PLC	0.009%	78.593%
2563	EAGLE BANCORP INC COMMON STOCK USD.01	0.009%	78.601%
2564	GREAT PORTLAND	0.009%	78.610%
2565	HOMESERVE PLC	0.009%	78.618%
2566	AMERIS BANCORP COMMON STOCK USD1.0	0.009%	78.627%
2567	GRANITE CONST	0.009%	78.636%
2568	CMS ENERGY CORP	0.009%	78.644%
2569	HUTCHISON PORT	0.009%	78.653%
2570	HEROUX DEVTEK	0.009%	78.662%
2571	SHAFTESBURY	0.009%	78.670%
2572	FERRO CORP	0.009%	78.679%
2573	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	78.687%
2574	MATTEL INC COMMON STOCK USD1.0	0.009%	78.696%
2575	PPL CORPORATION	0.009%	78.705%
2576	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.009%	78.713%
2577	SEALED AIR CORP COMMON STOCK USD.1	0.009%	78.722%
2578	NELNET INC CL A COMMON STOCK USD.01	0.009%	78.730%
2579	NEXT PLC	0.009%	78.739%
2580	PRA GROUP INC COMMON STOCK USD.01	0.009%	78.747%
2581	SMITH AND NEPHE	0.009%	78.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	CARGOTEC CORP-B	0.009%	78.765%
2583	HERA	0.009%	78.773%
2584	MOBILE MINI INC COMMON STOCK USD.01	0.009%	78.782%
2585	SEI INVESTMENT	0.009%	78.790%
2586	ACTIVIA PROPERT	0.009%	78.799%
2587	CSR LIMITED	0.009%	78.807%
2588	SABRA HEALTH CARE REIT INC REIT USD.01	0.009%	78.816%
2589	SWISS PRIME SIT	0.009%	78.824%
2590	SARTORIUS AG-VO	0.009%	78.833%
2591	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.009%	78.841%
2592	HNI CORP	0.009%	78.850%
2593	CENTURY TOKYO	0.009%	78.859%
2594	MMI HOLDINGS LT	0.009%	78.867%
2595	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.009%	78.876%
2596	OCEANEERING INT	0.009%	78.884%
2597	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.009%	78.893%
2598	AMBEV SA	0.009%	78.901%
2599	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.008%	78.910%
2600	K'S HOLDINGS	0.008%	78.918%
2601	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	78.927%
2602	SIDERURGICA NAC	0.008%	78.935%
2603	AT&T INC 1.45%	0.008%	78.944%
2604	CHONGQING RURAL	0.008%	78.952%
2605	SPARK NEW ZEA	0.008%	78.961%
2606	NAMCO BANDAI HO	0.008%	78.969%
2607	NEWCREST MINING	0.008%	78.978%
2608	LEOPALACE 21	0.008%	78.986%
2609	DAIICHI SANKYO	0.008%	78.994%
2610	COLGATE-PALMOLI	0.008%	79.003%
2611	ALTRAN TECHNOLO	0.008%	79.011%
2612	QUALICORP SA	0.008%	79.020%
2613	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	79.028%
2614	KINGBOARD LAMIN	0.008%	79.037%
2615	PARAMOUNT GROUP INC REIT USD.01	0.008%	79.045%
2616	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.008%	79.054%
2617	WIPRO	0.008%	79.062%
2618	DOWA HOLDING CO	0.008%	79.071%
2619	MERCK KGAA	0.008%	79.079%
2620	PUBLIC BNK-LOCA	0.008%	79.087%
2621	HINO MOTORS	0.008%	79.096%
2622	GLANBIA PLC	0.008%	79.104%
2623	SEMTECH CORP	0.008%	79.113%
2624	TRAVIS PERKINS	0.008%	79.121%
2625	CANOPY GROWTH C	0.008%	79.129%
2626	AAR CORP	0.008%	79.138%
2627	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	79.146%
2628	INTL FLAVORS&FR	0.008%	79.155%
2629	BANKIA SA	0.008%	79.163%
2630	VALVOLINE INC COMMON STOCK USD.01	0.008%	79.171%
2631	OMRON CORP	0.008%	79.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	NOVO NORDISK A/S SPONS ADR ADR	0.008%	79.188%
2633	NASDAQ INC SR UNSECURED 06/24 4.25	0.008%	79.197%
2634	SCHRODERS PLC	0.008%	79.205%
2635	RED HAT INC COMMON STOCK USD.0001	0.008%	79.213%
2636	VONTOBEL HLDGS	0.008%	79.222%
2637	ENTERGY CORP	0.008%	79.230%
2638	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.008%	79.239%
2639	AURORA CANNABIS	0.008%	79.247%
2640	ZHONGSHENG GROU	0.008%	79.255%
2641	CITIZEN WATCH C	0.008%	79.264%
2642	BEIJING ENTERPR	0.008%	79.272%
2643	GS YUASA CORP	0.008%	79.280%
2644	BRANDYWINE REAL	0.008%	79.289%
2645	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.008%	79.297%
2646	FUTURE LAND DEV	0.008%	79.305%
2647	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	79.314%
2648	TRINIDAD DRILLI	0.008%	79.322%
2649	SIENNA SENIOR L	0.008%	79.330%
2650	SSAB SVENSKT ST	0.008%	79.339%
2651	DKSH HOLDING LT	0.008%	79.347%
2652	CENTERPOINT ENE	0.008%	79.355%
2653	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.008%	79.364%
2654	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.008%	79.372%
2655	PEARSON STK	0.008%	79.380%
2656	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.008%	79.389%
2657	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.008%	79.397%
2658	ILLUMINA INC	0.008%	79.405%
2659	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	79.414%
2660	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	79.422%
2661	KEYENCE CORP	0.008%	79.430%
2662	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	79.439%
2663	SUNOPTA INC COMMON STOCK	0.008%	79.447%
2664	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	79.455%
2665	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	79.463%
2666	STATOIL ASA SPON ADR ADR	0.008%	79.472%
2667	UNIVAR INC COMMON STOCK USD.01	0.008%	79.480%
2668	FUKUOKA FINANCI	0.008%	79.488%
2669	RPC INC COMMON STOCK USD.1	0.008%	79.497%
2670	ATHABASCA OIL C	0.008%	79.505%
2671	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.008%	79.513%
2672	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	79.521%
2673	SHIMAMURA CO	0.008%	79.530%
2674	SAIA INC COMMON STOCK USD.001	0.008%	79.538%
2675	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.008%	79.546%
2676	NEX GROUP PLC	0.008%	79.554%
2677	TAISEI CORP	0.008%	79.563%
2678	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.008%	79.571%
2679	VALLOUREC SA	0.008%	79.579%
2680	WISTRON CORP	0.008%	79.587%
2681	EASTGROUP PROPERTIES INC REIT	0.008%	79.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	OIL SEARCH LTD	0.008%	79.604%
2683	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	79.612%
2684	TOYOTA MOTOR CR	0.008%	79.620%
2685	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.008%	79.629%
2686	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	79.637%
2687	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	79.645%
2688	MARUI CO	0.008%	79.653%
2689	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.008%	79.661%
2690	STEPAN CO COMMON STOCK USD1.0	0.008%	79.670%
2691	BILLERUD AB	0.008%	79.678%
2692	T IS BANKASI	0.008%	79.686%
2693	TOYO SEIKAN KAI	0.008%	79.694%
2694	INDUSTRIAL BANK	0.008%	79.702%
2695	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	79.711%
2696	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	79.719%
2697	FIRST FINANCIAL BANCORP COMMON STOCK	0.008%	79.727%
2698	GLP J-REIT	0.008%	79.735%
2699	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.008%	79.743%
2700	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	79.752%
2701	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.008%	79.760%
2702	CHINA HUARONG A	0.008%	79.768%
2703	SHINSEGAE DEPT	0.008%	79.776%
2704	AURIZON HOLDING	0.008%	79.784%
2705	NAVER CORP	0.008%	79.792%
2706	SHENZHOU INT GR	0.008%	79.801%
2707	AVERY DENNISON	0.008%	79.809%
2708	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	79.817%
2709	SRC ENERGY INC COMMON STOCK USD.001	0.008%	79.825%
2710	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.008%	79.833%
2711	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.008%	79.841%
2712	KELLOGG CO	0.008%	79.849%
2713	NORDSON CORP COMMON STOCK	0.008%	79.858%
2714	ADELAIDE BRIGHT	0.008%	79.866%
2715	CAPITEC BANK HL	0.008%	79.874%
2716	BLOCK(H&R)INC	0.008%	79.882%
2717	MASCO CORP	0.008%	79.890%
2718	KAMIGUMI CO	0.008%	79.898%
2719	MDU RES GROUP I	0.008%	79.906%
2720	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.008%	79.914%
2721	KONE OYJ	0.008%	79.922%
2722	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	79.931%
2723	USIMINAS USI SD	0.008%	79.939%
2724	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	79.947%
2725	FLS INDUSTRIES	0.008%	79.955%
2726	NABTESCO CORP	0.008%	79.963%
2727	AMERISOURCEBERG	0.008%	79.971%
2728	TAKASHIMAYA CO	0.008%	79.979%
2729	RENGO CO	0.008%	79.987%
2730	ERAMET	0.008%	79.995%
2731	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.008%	80.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	BAJAJ FINSERV L	0.008%	80.011%
2733	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.008%	80.019%
2734	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.008%	80.027%
2735	BOYD GAMING COR	0.008%	80.035%
2736	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.008%	80.043%
2737	GROUP 1 AUTO	0.008%	80.052%
2738	LLOYD THOMPSON	0.008%	80.060%
2739	TIME WARNER INC	0.008%	80.068%
2740	COCHLEAR LTD	0.008%	80.076%
2741	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.008%	80.084%
2742	COHERENT INC	0.008%	80.092%
2743	OPEN HOUSE CO L	0.008%	80.100%
2744	ARGO GROUP INTE	0.008%	80.108%
2745	ANIXTER INC COMPANY GUAR 10/21 5.125	0.008%	80.116%
2746	HRG GROUP INC COMMON STOCK USD.01	0.008%	80.124%
2747	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.008%	80.132%
2748	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.008%	80.140%
2749	IBIDEN CO	0.008%	80.148%
2750	FBL FINANCIAL G	0.008%	80.156%
2751	BALCHEM CORP COMMON STOCK USD.0667	0.008%	80.164%
2752	AMEREN CORP	0.008%	80.172%
2753	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	80.180%
2754	HARVEY NORMAN H	0.008%	80.188%
2755	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.008%	80.196%
2756	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	80.204%
2757	NIPPON MEAT PAC	0.008%	80.212%
2758	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.008%	80.220%
2759	BADGER DAYLIGHT	0.008%	80.228%
2760	SGS SA-REG COMM	0.008%	80.236%
2761	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	80.244%
2762	ONTARIO(PROV OF	0.008%	80.251%
2763	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.008%	80.259%
2764	BOFI HOLDING INC COMMON STOCK USD.01	0.008%	80.267%
2765	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.008%	80.275%
2766	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.008%	80.283%
2767	FIVE BELOW COMMON STOCK USD.01	0.008%	80.291%
2768	NOKIA OYJ SR UNSECURED 06/22 3.375	0.008%	80.299%
2769	KELLOGG CO 0.8%	0.008%	80.307%
2770	STERICYCLE INC COMMON STOCK USD.01	0.008%	80.315%
2771	HOYA CORP	0.008%	80.323%
2772	WESBANCO INC COMMON STOCK USD2.0833	0.008%	80.331%
2773	CHINA STATE CON	0.008%	80.339%
2774	ASICS CORP	0.008%	80.347%
2775	SAPPORO BREWERI	0.008%	80.355%
2776	REGIONS FINANCI	0.008%	80.363%
2777	KURITA WATER IN	0.008%	80.371%
2778	KEWPIE CORP	0.008%	80.379%
2779	NOLATO AB	0.008%	80.386%
2780	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	80.394%
2781	TIETO CORP OYJ	0.008%	80.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	80.410%
2783	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.008%	80.418%
2784	MUNICIPALITY FI	0.008%	80.426%
2785	WALGREEN CO COMPANY GUAR 09/22 3.1	0.008%	80.434%
2786	CUBIC CORP COMMON STOCK	0.008%	80.442%
2787	UNITE GROUP PLC	0.008%	80.450%
2788	TRONOX LTD-CL A	0.008%	80.458%
2789	TOKUYAMA CORP	0.008%	80.466%
2790	EXLSERVICE HLDG	0.008%	80.473%
2791	COFINIMMO	0.008%	80.481%
2792	DYNEGY INC COMMON STOCK USD.01	0.008%	80.489%
2793	NIFCO INC	0.008%	80.497%
2794	KINGSOFT CORP L	0.008%	80.505%
2795	SECOM CO	0.008%	80.513%
2796	GERDAU SA SIDER	0.008%	80.521%
2797	SAMSUNG SECS CO	0.008%	80.529%
2798	SUMITOMO FOREST	0.008%	80.536%
2799	ONTEX GROUP NV	0.008%	80.544%
2800	DINEQUITY INC	0.008%	80.552%
2801	CSRA INC COMMON STOCK USD.001	0.008%	80.560%
2802	PNC BANK NA 2.6	0.008%	80.568%
2803	LULULEMON	0.008%	80.576%
2804	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.008%	80.584%
2805	HOPEWELL HLDGS	0.008%	80.592%
2806	EATON CORP COMPANY GUAR 11/22 2.75	0.008%	80.600%
2807	CARA OPERATIONS	0.008%	80.607%
2808	RED ELECTRICA C	0.008%	80.615%
2809	BOVIS HOMES GRO	0.008%	80.623%
2810	BRADY(WH)	0.008%	80.631%
2811	EMPRESAS CMPC S	0.008%	80.639%
2812	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.008%	80.647%
2813	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	80.654%
2814	BURLINGTON STORES INC COMMON STOCK USD.0001	0.008%	80.662%
2815	CAMPBELL SOUP C	0.008%	80.670%
2816	CEMEX SA	0.008%	80.678%
2817	QISDA CORP	0.008%	80.686%
2818	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.008%	80.694%
2819	STAMPS.COM INC COMMON STOCK USD.001	0.008%	80.701%
2820	ASTRAZENECA	0.008%	80.709%
2821	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.008%	80.717%
2822	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.008%	80.725%
2823	WAL-MART DE MEX	0.008%	80.733%
2824	OUTFRONT MEDIA INC REIT USD.01	0.008%	80.741%
2825	ENERGEN CORP COMMON STOCK USD.01	0.008%	80.748%
2826	SUMITOMO OSAKA	0.008%	80.756%
2827	COM HEM HLDG AB	0.008%	80.764%
2828	ABERCROMBIE & F	0.008%	80.772%
2829	KENEDIX REALTY	0.008%	80.780%
2830	MERITZ SECURITI	0.008%	80.787%
2831	CHART INDUSTRIE	0.008%	80.795%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.008%	80.803%
2833	FUJIKURA	0.008%	80.811%
2834	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.008%	80.819%
2835	77TH BANK	0.008%	80.826%
2836	AVX CORP COMMON STOCK USD.01	0.008%	80.834%
2837	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.008%	80.842%
2838	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	80.850%
2839	LA Z BOY INC COMMON STOCK USD1.0	0.008%	80.857%
2840	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.008%	80.865%
2841	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.008%	80.873%
2842	EURONEXT NV	0.008%	80.881%
2843	CIA BRASILEIRA	0.008%	80.888%
2844	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	80.896%
2845	TRYGVESTA AS	0.008%	80.904%
2846	CHINA MEDICAL S	0.008%	80.912%
2847	EXXARO	0.008%	80.919%
2848	PGE POLSKA GRUP	0.008%	80.927%
2849	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	80.935%
2850	QUBE HOLDINGS L	0.008%	80.943%
2851	KONECRANES O	0.008%	80.950%
2852	BOLLORE	0.008%	80.958%
2853	ENN ENERGY HOLD	0.008%	80.966%
2854	HACHIJUNI BANK	0.008%	80.974%
2855	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.008%	80.981%
2856	HFF INC CLASS A COMMON STOCK USD.01	0.008%	80.989%
2857	LEONS FURNITURE	0.008%	80.997%
2858	CARDINAL ENERGY	0.008%	81.005%
2859	MUELLER WATER P	0.008%	81.012%
2860	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.008%	81.020%
2861	SIERRA WIRELESS INC COMMON STOCK	0.008%	81.028%
2862	INTEGRATED DEVI	0.008%	81.035%
2863	PIEDMONT OFFICE	0.008%	81.043%
2864	NAGACORP LTD	0.008%	81.051%
2865	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	81.059%
2866	TRITAX BIG BOX	0.008%	81.066%
2867	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	81.074%
2868	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	81.082%
2869	COMPEQ MFG	0.008%	81.089%
2870	BAXTER INTL INC	0.008%	81.097%
2871	WPG HOLDINGS	0.008%	81.105%
2872	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.008%	81.112%
2873	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.008%	81.120%
2874	SHIZUOKA BANK	0.008%	81.128%
2875	VOLVO AB	0.008%	81.135%
2876	TOTO	0.008%	81.143%
2877	SANOFI ADR ADR	0.008%	81.151%
2878	THOMAS COOK GRO	0.008%	81.158%
2879	NUVASIVE INC COMMON STOCK USD.001	0.008%	81.166%
2880	TESSENDERLO CHE	0.008%	81.174%
2881	WEIGHT WATCHERS INTL INC COMMON STOCK	0.008%	81.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	ELEMENTIS (1998)	0.008%	81.189%
2883	TTEC HOLDINGS INC COMMON STOCK USD.01	0.008%	81.197%
2884	ING BANK	0.008%	81.204%
2885	RANDGOLD RESOUR	0.008%	81.212%
2886	SAP SE SPONSORED ADR ADR	0.008%	81.219%
2887	NORTHVIEW APART	0.008%	81.227%
2888	OESTERREIC KONT	0.008%	81.235%
2889	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.008%	81.242%
2890	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.008%	81.250%
2891	KYUDENKO CORP	0.008%	81.258%
2892	RADIAN GROUP	0.008%	81.265%
2893	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.008%	81.273%
2894	OMNICOM GROUP I	0.008%	81.280%
2895	CDW CORP/DE COMMON STOCK USD.01	0.008%	81.288%
2896	BELIMO HOLDING	0.008%	81.295%
2897	PATRICK INDUSTRIES INC COMMON STOCK	0.008%	81.303%
2898	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	81.311%
2899	TATA GLOBAL	0.008%	81.318%
2900	SHENZHEN INTERN	0.008%	81.326%
2901	DRIL QUIP INC	0.008%	81.333%
2902	JANUS CAPITAL G	0.008%	81.341%
2903	GCI LIBERTY INC COMMON STOCK	0.008%	81.348%
2904	HERMES INTL	0.008%	81.356%
2905	TAL EDUCATION GROUP ADR ADR	0.008%	81.364%
2906	PENTA OCEAN CON	0.008%	81.371%
2907	GUESS? INC COMMON STOCK USD.01	0.008%	81.379%
2908	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	81.386%
2909	ALEXANDER + BALDWIN INC REIT	0.008%	81.394%
2910	RUMO SA	0.008%	81.401%
2911	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.008%	81.409%
2912	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	81.416%
2913	GETINGE AB, B S	0.008%	81.424%
2914	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.008%	81.431%
2915	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.008%	81.439%
2916	TIVO CORP COMMON STOCK USD.001	0.008%	81.446%
2917	MSA SAFETY INC COMMON STOCK	0.008%	81.454%
2918	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	81.461%
2919	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.008%	81.469%
2920	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	81.477%
2921	NCR CORP	0.008%	81.484%
2922	ROWAN COMPANIES	0.008%	81.492%
2923	TRANSUNION COMMON STOCK USD.01	0.008%	81.499%
2924	A2 MILK CO LTD	0.008%	81.507%
2925	INMARSAT PLC	0.007%	81.514%
2926	VEOLIA ENVIRONM	0.007%	81.522%
2927	CALERES INC COMMON STOCK USD.01	0.007%	81.529%
2928	TAIYO YUDEN CO	0.007%	81.537%
2929	ALFA LAVAL AB	0.007%	81.544%
2930	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.007%	81.552%
2931	CHINA RAILWAY C	0.007%	81.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	H. LUNDBECK A/S	0.007%	81.566%
2933	KROGER CO SR UNSECURED 04/22 3.4	0.007%	81.574%
2934	SABINA SILVER C	0.007%	81.581%
2935	OGE ENERGY CORP COMMON STOCK USD.01	0.007%	81.589%
2936	DAIDO STEEL CO	0.007%	81.596%
2937	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.007%	81.604%
2938	FAR EAST HORIZO	0.007%	81.611%
2939	CYRELA BRAZIL R	0.007%	81.619%
2940	MOSAIC CO SR UNSECURED 11/23 4.25	0.007%	81.626%
2941	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.007%	81.634%
2942	PLANTRONICS INC COMMON STOCK USD.01	0.007%	81.641%
2943	LG HOUSEHOLD HE	0.007%	81.649%
2944	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.007%	81.656%
2945	MORINAGA MILK I	0.007%	81.663%
2946	DAI NIPPON PRIN	0.007%	81.671%
2947	NOVANTA INC COMMON STOCK	0.007%	81.678%
2948	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	81.686%
2949	YAMAZAKI BAKING	0.007%	81.693%
2950	HANNOVER RUECKV	0.007%	81.701%
2951	AXALTA COATING	0.007%	81.708%
2952	LUCARA DIAMOND	0.007%	81.715%
2953	COCA-COLA EUROP	0.007%	81.723%
2954	CREST NICHOLSON	0.007%	81.730%
2955	BUNZL PLC	0.007%	81.738%
2956	NEXITY	0.007%	81.745%
2957	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.007%	81.752%
2958	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	81.760%
2959	BENCHMARK ELECT	0.007%	81.767%
2960	INTU PROPERTIES	0.007%	81.775%
2961	HYPROP INVESTME	0.007%	81.782%
2962	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.007%	81.789%
2963	BEST BUY CO INC	0.007%	81.797%
2964	CHEMOURS CO/THE COMMON STOCK	0.007%	81.804%
2965	VAIL RESORTS	0.007%	81.812%
2966	ENDESA S.A.	0.007%	81.819%
2967	BEIJING CAPITAL	0.007%	81.826%
2968	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.007%	81.834%
2969	SANTANDER UK PLC SR UNSECURED 03/24 4	0.007%	81.841%
2970	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.007%	81.849%
2971	NETGEAR INC COMMON STOCK USD.001	0.007%	81.856%
2972	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.007%	81.863%
2973	A.P. MOLLER-MAE	0.007%	81.871%
2974	KRATON CORP COMMON STOCK USD.01	0.007%	81.878%
2975	CAIRN ENERGY PL	0.007%	81.886%
2976	TOYODA GOSEI	0.007%	81.893%
2977	ZILLOW GROUP INC C COMMON STOCK	0.007%	81.900%
2978	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.007%	81.908%
2979	CROMBIE REAL ES	0.007%	81.915%
2980	IBM CORP SR UNSECURED 02/24 3.625	0.007%	81.922%
2981	WILMAR INTERL L	0.007%	81.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.007%	81.937%
2983	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	81.945%
2984	KREDITANST FUR	0.007%	81.952%
2985	NTHN STAR RES L	0.007%	81.959%
2986	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.007%	81.967%
2987	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.007%	81.974%
2988	LAB CORP OF AME	0.007%	81.981%
2989	METSA BOARD	0.007%	81.989%
2990	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.007%	81.996%
2991	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.007%	82.003%
2992	THALES SA	0.007%	82.011%
2993	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.007%	82.018%
2994	RENISHAW	0.007%	82.026%
2995	YTL CORP	0.007%	82.033%
2996	FIERA SCEPTRE I	0.007%	82.040%
2997	SIMCORP A/S	0.007%	82.048%
2998	NEWMARKET CORP COMMON STOCK	0.007%	82.055%
2999	NOK CORP	0.007%	82.062%
3000	MCKESSON CORP SR UNSECURED 03/24 3.796	0.007%	82.070%
3001	AGT FOOD AND IN	0.007%	82.077%
3002	APPLE INC SR UNSECURED 05/22 2.3	0.007%	82.084%
3003	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.007%	82.092%
3004	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	82.099%
3005	DORMA+KABA HOLD	0.007%	82.106%
3006	SONIC HEALTHCAR	0.007%	82.113%
3007	ULTRAPAR PARTIC	0.007%	82.121%
3008	GILDEMEISTER AG	0.007%	82.128%
3009	ENTEL EMP NAC T	0.007%	82.135%
3010	EUROFINS SCIENT	0.007%	82.143%
3011	ASSURANT INC	0.007%	82.150%
3012	AVNET INC SR UNSECURED 04/26 4.625	0.007%	82.157%
3013	GVC HOLDINGS PL	0.007%	82.165%
3014	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.007%	82.172%
3015	TOYOBO CO	0.007%	82.179%
3016	REDROW	0.007%	82.187%
3017	AMGEN INC SR UNSECURED 05/24 3.625	0.007%	82.194%
3018	BAT INTL FINANC	0.007%	82.201%
3019	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.007%	82.208%
3020	RIGHTMOVE GROUP	0.007%	82.216%
3021	BK OF KYOTO	0.007%	82.223%
3022	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.007%	82.230%
3023	NIBE INDUSTRIER	0.007%	82.238%
3024	VAREX IMAGING CORP COMMON STOCK USD.01	0.007%	82.245%
3025	SEVERN TRENT	0.007%	82.252%
3026	PROVINCE OF ONT	0.007%	82.259%
3027	JAFCO CO LTD	0.007%	82.267%
3028	LOEWS CORP SR UNSECURED 04/26 3.75	0.007%	82.274%
3029	STATE STREET CORP SR UNSECURED 08/25 3.55	0.007%	82.281%
3030	LIQUOR STORES N	0.007%	82.289%
3031	PKO BANK POLSKI	0.007%	82.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.007%	82.303%
3033	COGNEX CORP	0.007%	82.310%
3034	AKBANK TAS	0.007%	82.318%
3035	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.007%	82.325%
3036	MASTERCARD INC SR UNSECURED 04/24 3.375	0.007%	82.332%
3037	MOBIMO HLDG AG	0.007%	82.339%
3038	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.007%	82.347%
3039	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.007%	82.354%
3040	APPLE INC SR UNSECURED 09/22 2.1	0.007%	82.361%
3041	BEKAERT SA	0.007%	82.369%
3042	TRANSAT AT INC	0.007%	82.376%
3043	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.007%	82.383%
3044	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.007%	82.390%
3045	LEE & MAN PAPER	0.007%	82.398%
3046	TAPESTRY INC SR UNSECURED 04/25 4.25	0.007%	82.405%
3047	TOPPAN PRINTING	0.007%	82.412%
3048	MEDTRONIC INC 3	0.007%	82.419%
3049	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.007%	82.426%
3050	CELGENE CORP SR UNSECURED 05/24 3.625	0.007%	82.434%
3051	WADDELL & REED	0.007%	82.441%
3052	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.007%	82.448%
3053	PARAGON GROUP O	0.007%	82.455%
3054	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.007%	82.463%
3055	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.007%	82.470%
3056	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.007%	82.477%
3057	HSBC USA INC SR UNSECURED 06/24 3.5	0.007%	82.484%
3058	KOSMOS ENERGY L	0.007%	82.491%
3059	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.007%	82.499%
3060	UNUM GROUP	0.007%	82.506%
3061	UNIBET GROUP PL	0.007%	82.513%
3062	CLP HOLDINGS	0.007%	82.520%
3063	DGB FINANCIAL G	0.007%	82.528%
3064	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.007%	82.535%
3065	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.007%	82.542%
3066	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	82.549%
3067	HOKUHOKU FINANC	0.007%	82.556%
3068	AMBU A/S	0.007%	82.564%
3069	NORDSTROM INC COMMON STOCK	0.007%	82.571%
3070	ANTHEM INC	0.007%	82.578%
3071	GRIFOLS SA	0.007%	82.585%
3072	MANITOBA PROVIN	0.007%	82.592%
3073	PROTO LABS INC COMMON STOCK USD.001	0.007%	82.600%
3074	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.007%	82.607%
3075	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.007%	82.614%
3076	STATE STREET CORP SR UNSECURED 12/24 3.3	0.007%	82.621%
3077	MUELLER INDS IN	0.007%	82.628%
3078	BYD ELECTRONIC	0.007%	82.635%
3079	BILFINGER BERGE	0.007%	82.643%
3080	MERITOR INC COMMON STOCK USD1.0	0.007%	82.650%
3081	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.007%	82.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	BUZZI UNICEM SP	0.007%	82.664%
3083	HAITIAN INTL HL	0.007%	82.671%
3084	NORDSTROM INC SR UNSECURED 05/20 4.75	0.007%	82.679%
3085	MATSON INC COMMON STOCK	0.007%	82.686%
3086	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.007%	82.693%
3087	BRAMBLES LIMITE	0.007%	82.700%
3088	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.007%	82.707%
3089	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.007%	82.714%
3090	MASIMO CORP COMMON STOCK USD.001	0.007%	82.721%
3091	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.007%	82.729%
3092	SKANDINAVISKA E	0.007%	82.736%
3093	HITACHI METALS	0.007%	82.743%
3094	TOTAL CAPITAL C	0.007%	82.750%
3095	FIRM CAPITAL MO	0.007%	82.757%
3096	SILICON LABORAT	0.007%	82.764%
3097	DDR CORP REIT USD.1	0.007%	82.771%
3098	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.007%	82.779%
3099	ASHIKAGA HOLDIN	0.007%	82.786%
3100	BANK TOKYO-MIT	0.007%	82.793%
3101	WHITEHAVEN COAL	0.007%	82.800%
3102	SSP GROUP PLC	0.007%	82.807%
3103	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.007%	82.814%
3104	ADEKA CORPORATI	0.007%	82.821%
3105	MIRACA HOLDIN	0.007%	82.828%
3106	AETNA INC SR UNSECURED 11/24 3.5	0.007%	82.836%
3107	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.007%	82.843%
3108	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.007%	82.850%
3109	VISA INC SR UNSECURED 12/25 3.15	0.007%	82.857%
3110	CHIBA BANK	0.007%	82.864%
3111	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.007%	82.871%
3112	FORWARD AIR COR	0.007%	82.878%
3113	CHINA RESOURCES	0.007%	82.885%
3114	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.007%	82.892%
3115	MARINE HARVEST	0.007%	82.899%
3116	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.007%	82.906%
3117	NORDSTROM INC	0.007%	82.914%
3118	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.007%	82.921%
3119	SYNTHOMER PLC	0.007%	82.928%
3120	IWG PLC	0.007%	82.935%
3121	IMCD GROUP NV	0.007%	82.942%
3122	JOHNSON ELECTRI	0.007%	82.949%
3123	CME GROUP INC SR UNSECURED 03/25 3	0.007%	82.956%
3124	DEUTSCHE BK AG	0.007%	82.963%
3125	COMPUTER MODELL	0.007%	82.970%
3126	MACRONIX INTERN	0.007%	82.977%
3127	SYNAPTICS INC COMMON STOCK USD.001	0.007%	82.984%
3128	CITIGROUP INC SR UNSECURED 04/25 3.3	0.007%	82.991%
3129	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.007%	82.998%
3130	EXELON CORP SR UNSECURED 04/26 3.4	0.007%	83.005%
3131	SECURITAS	0.007%	83.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.007%	83.020%
3133	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.007%	83.027%
3134	FIRSTGROUP	0.007%	83.034%
3135	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	83.041%
3136	SHERRITT INTERN	0.007%	83.048%
3137	COMFORT SYSTEMS	0.007%	83.055%
3138	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.007%	83.062%
3139	DIODES INC COMMON STOCK USD.667	0.007%	83.069%
3140	DUZONBIZON CO L	0.007%	83.076%
3141	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.007%	83.083%
3142	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.007%	83.090%
3143	BONTERRA ENERGY	0.007%	83.097%
3144	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.007%	83.104%
3145	YUANTA FINL HOL	0.007%	83.111%
3146	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	83.118%
3147	BAIC MOTOR CORP	0.007%	83.125%
3148	UTD INTERNET AG	0.007%	83.132%
3149	AMEDISYS INC COMMON STOCK USD.001	0.007%	83.139%
3150	QUALCOMM INC SR UNSECURED 05/25 3.45	0.007%	83.146%
3151	STATOIL ASA COMPANY GUAR 01/23 2.45	0.007%	83.153%
3152	SEIKO EPSON COR	0.007%	83.160%
3153	FISHER & PAYKEL	0.007%	83.167%
3154	CRANSWICK	0.007%	83.174%
3155	REALPAGE INC COMMON STOCK USD.001	0.007%	83.181%
3156	PEBBLEBROOK HOT	0.007%	83.188%
3157	PICC PROPERTY &	0.007%	83.195%
3158	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.007%	83.202%
3159	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.007%	83.209%
3160	PFIZER INC SR UNSECURED 12/26 3	0.007%	83.216%
3161	HANG LUNG PROPE	0.007%	83.223%
3162	ACERINOX SA	0.007%	83.230%
3163	CALLAWAY GOLF C	0.007%	83.237%
3164	AIRCASTLE LTD	0.007%	83.244%
3165	OCI COMPANY LTD	0.007%	83.251%
3166	JAPAN STEEL WOR	0.007%	83.258%
3167	PCCW LIMITED	0.007%	83.265%
3168	FORBO HLDG	0.007%	83.272%
3169	TRIUMPH GROUP I	0.007%	83.279%
3170	SULZER AG	0.007%	83.286%
3171	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.007%	83.293%
3172	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	83.300%
3173	HANESBRANDS INC COMMON STOCK USD.01	0.007%	83.307%
3174	CHICO'S FAS INC	0.007%	83.314%
3175	FAR EAST TEXTIL	0.007%	83.321%
3176	PRIMARY HEALTH	0.007%	83.328%
3177	KYOCERA CORP SPONS ADR ADR	0.007%	83.335%
3178	NOF CORP	0.007%	83.342%
3179	PEAB AB	0.007%	83.349%
3180	BIOMERIEUX	0.007%	83.356%
3181	INTERFACE INC COMMON STOCK USD.1	0.007%	83.363%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	BROOKS AUTOMATI	0.007%	83.370%
3183	THERMO FISHER S	0.007%	83.377%
3184	COSCO PACIFIC	0.007%	83.384%
3185	TOYO TIRE & RUB	0.007%	83.391%
3186	IDACORP INC COMMON STOCK	0.007%	83.398%
3187	VOLKSWAGEN LEAS	0.007%	83.405%
3188	POWERTECH TECHN	0.007%	83.412%
3189	WABASH NATIONAL	0.007%	83.419%
3190	VECTREN CORP COMMON STOCK	0.007%	83.426%
3191	DSW INC CLASS A COMMON STOCK	0.007%	83.433%
3192	POU CHEN	0.007%	83.440%
3193	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.007%	83.447%
3194	ORIENTAL LAND C	0.007%	83.454%
3195	SPIN MASTER COR	0.007%	83.460%
3196	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	83.467%
3197	WESTERN UNION CO COMMON STOCK USD.01	0.007%	83.474%
3198	COM2US CORPORAT	0.007%	83.481%
3199	KEMIRA OY	0.007%	83.488%
3200	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	83.495%
3201	AENA SA	0.007%	83.502%
3202	LEND LEASE CORP	0.007%	83.509%
3203	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.007%	83.516%
3204	BOEING CO SR UNSECURED 03/25 2.5	0.007%	83.523%
3205	AIR CHINA LTD	0.007%	83.530%
3206	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.007%	83.536%
3207	KREDITANSTALT F	0.007%	83.543%
3208	SAWAI PHARM CO	0.007%	83.550%
3209	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.007%	83.557%
3210	CIPLA LTD	0.007%	83.564%
3211	AT HOME GROUP INC COMMON STOCK USD.01	0.007%	83.571%
3212	NEXTEER AUTOMOT	0.007%	83.578%
3213	HEICO CORP CLASS A COMMON STOCK USD.01	0.007%	83.585%
3214	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.007%	83.592%
3215	CHINA INSURANCE	0.007%	83.598%
3216	UNITI GROUP INC REIT USD.0001	0.007%	83.605%
3217	ANGLOVAAL MININ	0.007%	83.612%
3218	KAMAN CORP COMMON STOCK USD1.0	0.007%	83.619%
3219	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.007%	83.626%
3220	CALGON CARBON C	0.007%	83.633%
3221	CHINA MINSHENG	0.007%	83.640%
3222	FED SIGNAL CORP	0.007%	83.647%
3223	MEDIASET ESPANA	0.007%	83.653%
3224	OXFORD INDUSTRI	0.007%	83.660%
3225	ARCONIC INC SR UNSECURED 02/22 5.87	0.007%	83.667%
3226	UGI CORP COMMON STOCK	0.007%	83.674%
3227	N B T BANCORP INC COMMON STOCK USD.01	0.007%	83.681%
3228	NEENAH INC COMMON STOCK USD.01	0.007%	83.688%
3229	BANCA MEDIOLANU	0.007%	83.694%
3230	KWG PROPERTY HL	0.007%	83.701%
3231	THAI OIL PCL-FR	0.007%	83.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	VERISIGN	0.007%	83.715%
3233	BANREGIO GRUPO	0.007%	83.722%
3234	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.007%	83.728%
3235	BANCA POPOLARE	0.007%	83.735%
3236	GRAFTON GROUP P	0.007%	83.742%
3237	ASSOCIATED BRIT	0.007%	83.749%
3238	OCADO GROUP PLC	0.007%	83.756%
3239	JAPAN AIRLINES	0.007%	83.762%
3240	OFFICE DEPOT IN	0.007%	83.769%
3241	FIRST BUSEY CORP COMMON STOCK USD.001	0.007%	83.776%
3242	URBAN EDGE PROPERTIES REIT USD.01	0.007%	83.783%
3243	KAWASAKI KISEN	0.007%	83.790%
3244	ASIA CEMENT	0.007%	83.796%
3245	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	83.803%
3246	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.007%	83.810%
3247	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.007%	83.817%
3248	DBS GROUP HLDGS	0.007%	83.823%
3249	H&E EQUIPMENT S	0.007%	83.830%
3250	PETRONET LNG LT	0.007%	83.837%
3251	TASEKO MINES LT	0.007%	83.844%
3252	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.007%	83.850%
3253	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.007%	83.857%
3254	BOISE CASCADE CO COMMON STOCK USD.01	0.007%	83.864%
3255	EXTENDICARE INC	0.007%	83.871%
3256	AMER NATL INS	0.007%	83.877%
3257	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.007%	83.884%
3258	EMPIRE STATE RE	0.007%	83.891%
3259	UTD TECHNOLOGIE	0.007%	83.898%
3260	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	83.904%
3261	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	83.911%
3262	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.007%	83.918%
3263	HENKEL KGAA-PRE	0.007%	83.925%
3264	TARGET CORP SR UNSECURED 04/26 2.5	0.007%	83.931%
3265	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.007%	83.938%
3266	HISCOX LTD	0.007%	83.945%
3267	BANK OF GEORGIA	0.007%	83.951%
3268	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	83.958%
3269	CHINA STHN AIRL	0.007%	83.965%
3270	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	83.972%
3271	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	83.978%
3272	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.007%	83.985%
3273	TAIWAN UNION TE	0.007%	83.992%
3274	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.007%	83.998%
3275	ENEL FINANCE IN	0.007%	84.005%
3276	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	84.012%
3277	CEMEX SA	0.007%	84.018%
3278	FAST RETAILING	0.007%	84.025%
3279	SPIE SA	0.007%	84.032%
3280	POOL CORP COMMON STOCK USD.001	0.007%	84.039%
3281	NOVATEK MICROEL	0.007%	84.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	NIPPON GAS CO L	0.007%	84.052%
3283	UNITED UTILITIE	0.007%	84.059%
3284	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.007%	84.065%
3285	MELROSE INDUSTR	0.007%	84.072%
3286	SENIOR PLC	0.007%	84.079%
3287	JAMES HARDIE IN	0.007%	84.085%
3288	HITACHI CAPITAL	0.007%	84.092%
3289	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.007%	84.099%
3290	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	84.105%
3291	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.007%	84.112%
3292	ALLIANT ENERGY	0.007%	84.119%
3293	LANCASTER COLON	0.007%	84.125%
3294	TS TECH CO.LTD	0.007%	84.132%
3295	SOUTHERN CO SR UNSECURED 06/20 2.75	0.007%	84.138%
3296	HK & CHINA GAS	0.007%	84.145%
3297	BHP BILLITON FI	0.007%	84.152%
3298	ATMOS ENERGY CO	0.007%	84.158%
3299	HUANENG RENEWAB	0.007%	84.165%
3300	KORIAN	0.007%	84.172%
3301	CHINA HONGQIAO	0.007%	84.178%
3302	FIDESA	0.007%	84.185%
3303	CBS CORP COMPANY GUAR 01/27 2.9	0.007%	84.192%
3304	HECLA MINING CO	0.007%	84.198%
3305	SJM HOLDINGS LT	0.007%	84.205%
3306	VALENER INC	0.007%	84.211%
3307	MODERN TIMES GR	0.007%	84.218%
3308	CENCOSUD SA	0.007%	84.225%
3309	NORTHWEST HEALT	0.007%	84.231%
3310	DEUTSCHE PFANDB	0.007%	84.238%
3311	TAISHIN FINANCI	0.007%	84.244%
3312	JIANGXI COPPER	0.007%	84.251%
3313	FUCHS PETROLUB	0.007%	84.258%
3314	ALLETE INC	0.007%	84.264%
3315	BANCFIRST CORP	0.007%	84.271%
3316	SAMSUNG HEAVY	0.007%	84.277%
3317	KEIHAN ELECTRIC	0.007%	84.284%
3318	NISHI-NIPPON FI	0.007%	84.290%
3319	GOLDEN AGRI RES	0.007%	84.297%
3320	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.007%	84.304%
3321	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	84.310%
3322	GANNETT CO INC COMMON STOCK USD.01	0.007%	84.317%
3323	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.007%	84.323%
3324	HARSCO CORP	0.007%	84.330%
3325	AXIS BANK	0.007%	84.336%
3326	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.007%	84.343%
3327	CBS CORP COMPANY GUAR 01/25 3.5	0.007%	84.349%
3328	MARUHA NICHIRO	0.007%	84.356%
3329	CD PROJEKT SA	0.007%	84.363%
3330	METHODE ELEC IN	0.007%	84.369%
3331	MINITUBISHI UFJ	0.007%	84.376%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	JD SPORTS FASHI	0.007%	84.382%
3333	Rural Electrifi	0.007%	84.389%
3334	LIBERTY HLDGS	0.007%	84.395%
3335	SFS GROUP AG	0.007%	84.402%
3336	SIXT AG	0.007%	84.408%
3337	CJ CORP.	0.007%	84.415%
3338	CASIO COMPUTER	0.007%	84.421%
3339	GARTNER GROUP I	0.006%	84.428%
3340	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	84.434%
3341	MTY FOOD GROUP	0.006%	84.441%
3342	MTR CORP	0.006%	84.447%
3343	SOUTH32 ADR ADR	0.006%	84.454%
3344	TOPCON CORPORAT	0.006%	84.460%
3345	MICHAEL PAGE IN	0.006%	84.467%
3346	QUAD GRAPHICS INC COMMON STOCK USD.025	0.006%	84.473%
3347	CAP SA	0.006%	84.480%
3348	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	84.486%
3349	DECHRA PHARMA	0.006%	84.493%
3350	LATAM AIRLINES GROUP SP ADR ADR	0.006%	84.499%
3351	SILTRONIC AG	0.006%	84.505%
3352	ARCBEST CORP COMMON STOCK USD.01	0.006%	84.512%
3353	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	84.518%
3354	BT GROUP PLC SPON ADR ADR	0.006%	84.525%
3355	LIC HOUSING FIN	0.006%	84.531%
3356	KOREAN AIR LINE	0.006%	84.538%
3357	GOME ELECTRICAL	0.006%	84.544%
3358	SHOWA SHELL SEK	0.006%	84.550%
3359	ATLAS COPCO AB	0.006%	84.557%
3360	NATIONWIDE BLDG	0.006%	84.563%
3361	KROTON EDUCACIO	0.006%	84.570%
3362	ALSTRIA OFFICE	0.006%	84.576%
3363	ADVANSIX INC COMMON STOCK USD.01	0.006%	84.583%
3364	AMEREN CORP SR UNSECURED 11/20 2.7	0.006%	84.589%
3365	ELIOR	0.006%	84.595%
3366	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	84.602%
3367	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.006%	84.608%
3368	TIVITY HEALTH INC COMMON STOCK USD.001	0.006%	84.614%
3369	ISRAEL DISCOUNT	0.006%	84.621%
3370	COMPUTERSHARE L	0.006%	84.627%
3371	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	84.634%
3372	CHINA AIRLINES	0.006%	84.640%
3373	ERICSSON LM SR UNSECURED 05/22 4.125	0.006%	84.646%
3374	APOLLO TYRES	0.006%	84.653%
3375	SMC CORP	0.006%	84.659%
3376	ERG SPA	0.006%	84.665%
3377	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	84.672%
3378	DIPLOMA (NEW)	0.006%	84.678%
3379	AKER ASA	0.006%	84.684%
3380	VOLKSWAGEN LEAS	0.006%	84.691%
3381	CAREER EDUCATION CORP COMMON STOCK USD.01	0.006%	84.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	84.703%
3383	TATNEFT PAO SPONSORED ADR ADR	0.006%	84.710%
3384	IIDA GROUP HOLD	0.006%	84.716%
3385	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.006%	84.722%
3386	WH SMITH PLC	0.006%	84.729%
3387	DRAX GROUP PLC	0.006%	84.735%
3388	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.006%	84.741%
3389	CIELO SA	0.006%	84.748%
3390	NIPPON KONPO UN	0.006%	84.754%
3391	UBM PLC	0.006%	84.760%
3392	ISS A/S	0.006%	84.767%
3393	JM AB	0.006%	84.773%
3394	ADMIRAL GROUP	0.006%	84.779%
3395	DET N O A	0.006%	84.786%
3396	NEW ORIENTAL ED	0.006%	84.792%
3397	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	84.798%
3398	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	84.805%
3399	SAN IN GODO BAN	0.006%	84.811%
3400	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	84.817%
3401	ABIOMED INC COMMON STOCK USD.01	0.006%	84.823%
3402	WETHERSPOON (J.	0.006%	84.830%
3403	DELTA ELECTRONI	0.006%	84.836%
3404	INNOSPEC INC COMMON STOCK USD.01	0.006%	84.842%
3405	CHINA DEVELOPME	0.006%	84.849%
3406	DISH NETWORK	0.006%	84.855%
3407	OMNICELL INC COMMON STOCK USD.001	0.006%	84.861%
3408	MAPLETREE COMME	0.006%	84.867%
3409	GRAY TELEVISION INC COMMON STOCK	0.006%	84.874%
3410	NILFISK HOLDING	0.006%	84.880%
3411	INTRUM JUSTITIA	0.006%	84.886%
3412	HIROSHIMA BANK	0.006%	84.892%
3413	TAMARACK VALLEY	0.006%	84.899%
3414	SUMCO CORPORATI	0.006%	84.905%
3415	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.006%	84.911%
3416	IYO BANK	0.006%	84.917%
3417	MCGRATH RENTCORP COMMON STOCK	0.006%	84.924%
3418	HAPAG-LLOYD AG	0.006%	84.930%
3419	ENI	0.006%	84.936%
3420	SHANGHAI INDL	0.006%	84.942%
3421	CHINA LODGING GROUP SPON ADS ADR	0.006%	84.948%
3422	AEON FINANCIAL	0.006%	84.955%
3423	NIPPON SHOKUBAI	0.006%	84.961%
3424	NIPPON LIGHT ME	0.006%	84.967%
3425	TATUNG	0.006%	84.973%
3426	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	84.980%
3427	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	84.986%
3428	MASSMART HOLDIN	0.006%	84.992%
3429	NIPPON PAINT CO	0.006%	84.998%
3430	TAIYO NIPPON SA	0.006%	85.004%
3431	KOITO MFG CO	0.006%	85.011%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	SAVILLS PLC	0.006%	85.017%
3433	NIPPON SUISAN	0.006%	85.023%
3434	BOSSARD HOLDING	0.006%	85.029%
3435	KCC CORP	0.006%	85.035%
3436	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	85.042%
3437	NAVISTAR INTL C	0.006%	85.048%
3438	USHIO INC	0.006%	85.054%
3439	AUTO TRADER GRO	0.006%	85.060%
3440	1ST SOURCE CORP COMMON STOCK	0.006%	85.066%
3441	DON QUIJOTE	0.006%	85.072%
3442	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	85.079%
3443	A.P. MOLLER-MAE	0.006%	85.085%
3444	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.006%	85.091%
3445	L BRANDS INC COMPANY GUAR 02/22 5.625	0.006%	85.097%
3446	AIR NEW ZEALAND	0.006%	85.103%
3447	SUPER GROUP	0.006%	85.109%
3448	SINO-AMERICAN S	0.006%	85.116%
3449	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.006%	85.122%
3450	MABUCHI MOTOR C	0.006%	85.128%
3451	SAGE GROUP PLC/	0.006%	85.134%
3452	TOKAI TOKYO SEC	0.006%	85.140%
3453	AUST & NZ BK GP	0.006%	85.146%
3454	KAJIMA CORP	0.006%	85.152%
3455	HENNES & MAURIT	0.006%	85.159%
3456	CHINA CINDA ASS	0.006%	85.165%
3457	ULTRA ELECTRONI	0.006%	85.171%
3458	INFINERA CORP	0.006%	85.177%
3459	YUEXIU PROPERTY	0.006%	85.183%
3460	BENESSE CORP	0.006%	85.189%
3461	KYOWA EXEO CORP	0.006%	85.195%
3462	S-OIL CORPORATI	0.006%	85.201%
3463	CHINA PACIFIC I	0.006%	85.208%
3464	POWER ASSETS HO	0.006%	85.214%
3465	AYALA CORP	0.006%	85.220%
3466	WORLEYPARSONS	0.006%	85.226%
3467	HERSHEY FOODS C	0.006%	85.232%
3468	NIPPON KAYAKU C	0.006%	85.238%
3469	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	85.244%
3470	ASTEC INDUSTRIE	0.006%	85.250%
3471	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	85.256%
3472	FIRST INTERSTATE BANCYS A COMMON STOCK	0.006%	85.262%
3473	CHINA CITIC BK	0.006%	85.269%
3474	MAEDA CORP	0.006%	85.275%
3475	HISPANIA ACTIVO	0.006%	85.281%
3476	NUFARM	0.006%	85.287%
3477	TELKOM GROUP LT	0.006%	85.293%
3478	SKY CITY	0.006%	85.299%
3479	BPCE	0.006%	85.305%
3480	NEWS CORP CLASS B COMMON STOCK	0.006%	85.311%
3481	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	85.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	MINMETALS RES	0.006%	85.323%
3483	GENTHERM INC COMMON STOCK	0.006%	85.329%
3484	ZHUZHOU CSR TIM	0.006%	85.335%
3485	HUA NAN FINANCI	0.006%	85.341%
3486	SANTEN PHARM CO	0.006%	85.348%
3487	SHARP CORP	0.006%	85.354%
3488	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	85.360%
3489	BARCLAYS PLC 1.	0.006%	85.366%
3490	AOYAMA TRADING	0.006%	85.372%
3491	ACCTON	0.006%	85.378%
3492	WGL HOLDINGS INC COMMON STOCK	0.006%	85.384%
3493	CORBION NV	0.006%	85.390%
3494	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.006%	85.396%
3495	LUZERNER KTBK	0.006%	85.402%
3496	INSPERITY INC	0.006%	85.408%
3497	AF AB	0.006%	85.414%
3498	KELLOGG CO 4% 1	0.006%	85.420%
3499	POWER INTEGRATI	0.006%	85.426%
3500	KUBOTA CORP	0.006%	85.432%
3501	FLEXIUM INTERCO	0.006%	85.438%
3502	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.006%	85.444%
3503	SUMITOMO MITSUI	0.006%	85.450%
3504	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	85.456%
3505	TOKYO GAS CO	0.006%	85.462%
3506	SIXT SE PFD	0.006%	85.468%
3507	HORIBA	0.006%	85.475%
3508	SHENZHEN INVEST	0.006%	85.481%
3509	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.006%	85.487%
3510	INTERPUMP GROUP	0.006%	85.493%
3511	MODINE MFG CO	0.006%	85.499%
3512	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.006%	85.505%
3513	CONMED CORP COMMON STOCK USD.01	0.006%	85.511%
3514	WINBOND ELECTRO	0.006%	85.517%
3515	ANALOGIC CORP	0.006%	85.523%
3516	ENDO INTERNATIO	0.006%	85.529%
3517	CHIYODA CORP	0.006%	85.535%
3518	AEROVIRONMENT I	0.006%	85.541%
3519	INDIVIOR PLC	0.006%	85.547%
3520	WOORI INVESTMEN	0.006%	85.553%
3521	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	85.559%
3522	ADVANCED	0.006%	85.565%
3523	LOGITECH INTERN	0.006%	85.570%
3524	NITORI CO LTD	0.006%	85.576%
3525	CA INC 3.6% 01A	0.006%	85.582%
3526	THIRD POINT REI	0.006%	85.588%
3527	GREGGS PLC	0.006%	85.594%
3528	CTS EVENTIM	0.006%	85.600%
3529	XPERI CORP COMMON STOCK USD.001	0.006%	85.606%
3530	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.006%	85.612%
3531	SLEEP NUMBER CORP COMMON STOCK USD.01	0.006%	85.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	IMPALA PLATINUM	0.006%	85.624%
3533	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.006%	85.630%
3534	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	85.636%
3535	JD.COM INC ADR ADR USD.00002	0.006%	85.642%
3536	STANLEY ELECTRI	0.006%	85.648%
3537	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	85.654%
3538	MAEDA ROAD CONS	0.006%	85.660%
3539	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.006%	85.666%
3540	SCHOUW & CO	0.006%	85.672%
3541	ASHMORE GROUP	0.006%	85.678%
3542	SARAS SPA	0.006%	85.684%
3543	TSINGTAO BREWER	0.006%	85.690%
3544	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.006%	85.695%
3545	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	85.701%
3546	TESLA INC COMMON STOCK USD.001	0.006%	85.707%
3547	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.006%	85.713%
3548	ALSEA SAB DE CV	0.006%	85.719%
3549	INGEVITY CORP COMMON STOCK USD.01	0.006%	85.725%
3550	RITE AID CORP	0.006%	85.731%
3551	EUROCOMMERCIAL	0.006%	85.737%
3552	KREDITANST FUER	0.006%	85.743%
3553	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	85.749%
3554	ST MODWEN PROPS	0.006%	85.755%
3555	KOREA LIFE INSU	0.006%	85.760%
3556	GMS INC COMMON STOCK USD.01	0.006%	85.766%
3557	DAITO TRUST CON	0.006%	85.772%
3558	PIZZA PIZZA ROY	0.006%	85.778%
3559	SIHUAN PHARMACE	0.006%	85.784%
3560	QINETIQ GROUP P	0.006%	85.790%
3561	EXPONENT INC COMMON STOCK USD.001	0.006%	85.796%
3562	OSG CORP	0.006%	85.802%
3563	ST GALLER KTBK	0.006%	85.808%
3564	SCHWEITZER-MAUD	0.006%	85.814%
3565	AARHUSKARLSHAMN	0.006%	85.819%
3566	INDO TAMBANGRAY	0.006%	85.825%
3567	MEDICLINIC INTE	0.006%	85.831%
3568	NIPPON ACCOMMOD	0.006%	85.837%
3569	GPO FIN INBURSA	0.006%	85.843%
3570	CRH (DUBLIN)	0.006%	85.849%
3571	NINE ENTERTAINM	0.006%	85.855%
3572	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.006%	85.861%
3573	CHUGOKU BANK	0.006%	85.866%
3574	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	85.872%
3575	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	85.878%
3576	PROSIEBENSAT.1	0.006%	85.884%
3577	ANDRITZ AG	0.006%	85.890%
3578	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.006%	85.896%
3579	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.006%	85.902%
3580	CONZZETA AG	0.006%	85.908%
3581	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	85.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	AEROPORTS DE PA	0.006%	85.919%
3583	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	85.925%
3584	TRIPOD TECHNOLO	0.006%	85.931%
3585	FORMOSA PLASTIC	0.006%	85.937%
3586	AES CORP/VA SR UNSECURED 07/21 7.375	0.006%	85.943%
3587	KYUSHU FINANCIA	0.006%	85.948%
3588	STAG INDUSTRIAL INC REIT USD.01	0.006%	85.954%
3589	IROBOT CORP	0.006%	85.960%
3590	CHARTER HALL GR	0.006%	85.966%
3591	MAGELLAN AEROSP	0.006%	85.972%
3592	BREWIN DOLPHIN	0.006%	85.977%
3593	SONAE, S.G.P.S.	0.006%	85.983%
3594	BANK MILLENIUM	0.006%	85.989%
3595	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	85.995%
3596	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.006%	86.001%
3597	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.006%	86.006%
3598	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	86.012%
3599	VISCOFAN SA	0.006%	86.018%
3600	NTT DATA	0.006%	86.024%
3601	COMMONWEALTH BA	0.006%	86.030%
3602	SCIENTIFIC GAME	0.006%	86.035%
3603	GROUPE FNAC	0.006%	86.041%
3604	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	86.047%
3605	UNILEVER NV	0.006%	86.053%
3606	PEOPLE'S INSURA	0.006%	86.058%
3607	INVINCIBLE INVE	0.006%	86.064%
3608	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.006%	86.070%
3609	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	86.076%
3610	KNOWLES CORP COMMON STOCK USD.01	0.006%	86.082%
3611	ABAXIS INC COMMON STOCK	0.006%	86.087%
3612	COEUR MINING IN	0.006%	86.093%
3613	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.006%	86.099%
3614	DA OFFICE INV C	0.006%	86.105%
3615	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	86.110%
3616	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.006%	86.116%
3617	AMMB HOLDINGS B	0.006%	86.122%
3618	ORION CORP	0.006%	86.128%
3619	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.006%	86.133%
3620	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.006%	86.139%
3621	AXIATA GROUP	0.006%	86.145%
3622	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.006%	86.151%
3623	ASHOK LEYLAND	0.006%	86.156%
3624	GLORY	0.006%	86.162%
3625	ABB LTD SPON ADR ADR	0.006%	86.168%
3626	SACYR SA	0.006%	86.173%
3627	YAMAGUCHI FINAN	0.006%	86.179%
3628	SIAS SPA	0.006%	86.185%
3629	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	86.191%
3630	NIHON M&A CENTE	0.006%	86.196%
3631	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.006%	86.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.006%	86.208%
3633	DAIICHI KOSHO C	0.006%	86.213%
3634	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.006%	86.219%
3635	MINDTREE LTD	0.006%	86.225%
3636	TIMBERCREEK FIN	0.006%	86.231%
3637	ACTUANT CORP A COMMON STOCK USD.2	0.006%	86.236%
3638	SERVICENOW INC COMMON STOCK USD.001	0.006%	86.242%
3639	EDF	0.006%	86.248%
3640	FUJI OIL CO	0.006%	86.253%
3641	CORE LABORATORI	0.006%	86.259%
3642	HYUNDAI DEVELOP	0.006%	86.265%
3643	CAVIUM INC COMMON STOCK USD.001	0.006%	86.270%
3644	KRUNGTHAI CARD	0.006%	86.276%
3645	PARK NATIONAL CORP COMMON STOCK	0.006%	86.282%
3646	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.287%
3647	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.006%	86.293%
3648	MORI HILLS REIT	0.006%	86.299%
3649	NCC AB-B	0.006%	86.305%
3650	GAP INC/THE SR UNSECURED 04/21 5.95	0.006%	86.310%
3651	EQUATORIAL ENER	0.006%	86.316%
3652	INDUSTRIAS PENO	0.006%	86.322%
3653	SUEDZUCKER AG	0.006%	86.327%
3654	INVENTEC CORP	0.006%	86.333%
3655	VODACOM GP-PRPT	0.006%	86.339%
3656	JOY CITY PROPER	0.006%	86.344%
3657	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.006%	86.350%
3658	JAPAN EXCHANGE	0.006%	86.356%
3659	JUBILANT LIFE S	0.006%	86.361%
3660	FUJITSU GENERAL	0.006%	86.367%
3661	VF CORP SR UNSECURED 09/21 3.5	0.006%	86.373%
3662	DHX MEDIA LTD	0.006%	86.378%
3663	VALE SA SP ADR ADR	0.006%	86.384%
3664	DFDS A/S	0.006%	86.390%
3665	FLIGHT CENTRE L	0.006%	86.395%
3666	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.006%	86.401%
3667	STEELCASE INC	0.006%	86.406%
3668	HORIZON NORTH L	0.006%	86.412%
3669	PSP SWISS PROPE	0.006%	86.418%
3670	DURATEX SA	0.006%	86.423%
3671	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.006%	86.429%
3672	ITEQ CORP	0.006%	86.435%
3673	PFEIFFER VAC TE	0.006%	86.440%
3674	UNIVERSAL CORP	0.006%	86.446%
3675	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.006%	86.452%
3676	VALORA HOLDING	0.006%	86.457%
3677	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.463%
3678	FERREXPO PLC	0.006%	86.468%
3679	ACORDA THERAPEU	0.006%	86.474%
3680	MITSUI ENG&SHIP	0.006%	86.480%
3681	RELIANCE INDS-S	0.006%	86.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	AMANO CORPORATI	0.006%	86.491%
3683	TURKIYE VAKIFLA	0.006%	86.497%
3684	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.006%	86.502%
3685	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.006%	86.508%
3686	SA DES CIMENTS	0.006%	86.513%
3687	GREENTOWN CHINA	0.006%	86.519%
3688	YIT OYJ	0.006%	86.525%
3689	MEDIBANK PVT LT	0.006%	86.530%
3690	TALANX AG	0.006%	86.536%
3691	SNAM SPA	0.006%	86.541%
3692	TERANGA GOLD CO	0.006%	86.547%
3693	SUMITOMO BAKELI	0.006%	86.553%
3694	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.006%	86.558%
3695	ACADIA REALTY TRUST REIT USD.001	0.006%	86.564%
3696	CHIPOTLE MEXICA	0.006%	86.569%
3697	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.006%	86.575%
3698	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.006%	86.581%
3699	PETKIM	0.006%	86.586%
3700	T MOBILE USA INC COMPANY GUAR 04/22 4	0.006%	86.592%
3701	SOFTWARE AG	0.006%	86.597%
3702	BALL CORP COMPANY GUAR 03/22 5	0.006%	86.603%
3703	Denison Mines C	0.006%	86.608%
3704	AMCOR LIMITED	0.006%	86.614%
3705	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.006%	86.620%
3706	POLARIS INFRAST	0.006%	86.625%
3707	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.006%	86.631%
3708	SINGAPORE GOVT	0.006%	86.636%
3709	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.006%	86.642%
3710	WIRECARD AG	0.006%	86.647%
3711	HUNTING PLC	0.006%	86.653%
3712	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.006%	86.658%
3713	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.006%	86.664%
3714	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	86.670%
3715	NTT DOCOMO INC SPON ADR ADR	0.006%	86.675%
3716	FRONTIER REIT	0.006%	86.681%
3717	YANGARRA RESOUR	0.006%	86.686%
3718	REXFORDIndustr	0.006%	86.692%
3719	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.006%	86.697%
3720	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.006%	86.703%
3721	WASHINGTON REIT REIT USD.01	0.006%	86.708%
3722	CIMPRESS NV	0.006%	86.714%
3723	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.006%	86.719%
3724	CRAY INC COMMON STOCK USD.01	0.006%	86.725%
3725	WAREHOUSES DE P	0.006%	86.731%
3726	FUYO GENERAL LE	0.006%	86.736%
3727	OSI SYSTEMS INC	0.006%	86.742%
3728	TORO CO	0.006%	86.747%
3729	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	86.753%
3730	NIHON PARKERIZI	0.006%	86.758%
3731	INDUS HOLDING A	0.006%	86.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	BIRD CONSTRUCTI	0.006%	86.769%
3733	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.006%	86.775%
3734	PETROFAC LTD	0.006%	86.780%
3735	MITSUBISHI LOGI	0.006%	86.786%
3736	JINDAL STEEL &	0.006%	86.791%
3737	HITACHI HIGH-TE	0.006%	86.797%
3738	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.006%	86.802%
3739	FIRST BANCORP/NC COMMON STOCK	0.006%	86.808%
3740	SOHO CHINA LTD	0.006%	86.813%
3741	ICA GRUPPEN AB	0.006%	86.819%
3742	OUTOTEC OYJ	0.006%	86.824%
3743	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	86.830%
3744	AETNA INC 4.125	0.006%	86.835%
3745	IJM CORP BERHAD	0.005%	86.841%
3746	KING YUAN ELECT	0.005%	86.846%
3747	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	86.852%
3748	MAPLETREE INDUS	0.005%	86.857%
3749	QUARTERHILL INC	0.005%	86.863%
3750	NOS SGPS	0.005%	86.868%
3751	DOOSAN INFRACOR	0.005%	86.874%
3752	FACTSET RESEARC	0.005%	86.879%
3753	AMGEN INC SR UNSECURED 11/21 3.875	0.005%	86.885%
3754	GUANGDONG INVES	0.005%	86.890%
3755	BAT INTL FINANC	0.005%	86.896%
3756	BRIGGS & STRATT	0.005%	86.901%
3757	ARCADIS NV	0.005%	86.907%
3758	MITSUBISHI MOTO	0.005%	86.912%
3759	MEGACABLE HOLDI	0.005%	86.918%
3760	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.005%	86.923%
3761	GENTING MALAYSI	0.005%	86.929%
3762	BHP BILLITON LTD SPON ADR ADR	0.005%	86.934%
3763	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.005%	86.940%
3764	WESTERN POWER W	0.005%	86.945%
3765	PT TAMBANG BATU	0.005%	86.950%
3766	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.005%	86.956%
3767	DNB NOR ASA	0.005%	86.961%
3768	TOKAI RIKA CO	0.005%	86.967%
3769	EBAY INC SR UNSECURED 03/22 3.8	0.005%	86.972%
3770	COCA-COLA BOTTL	0.005%	86.978%
3771	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	86.983%
3772	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.005%	86.989%
3773	WR BERKLEY CORP	0.005%	86.994%
3774	GLUSKIN SHEFF &	0.005%	87.000%
3775	VIACOM INC SR UNSECURED 12/21 3.875	0.005%	87.005%
3776	NISHIMATSU CONS	0.005%	87.011%
3777	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	87.016%
3778	KAP IND HLDG LT	0.005%	87.021%
3779	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.005%	87.027%
3780	SPORTS DIRECT I	0.005%	87.032%
3781	MULTI COLOR CORP COMMON STOCK	0.005%	87.038%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	ORKLA ASA	0.005%	87.043%
3783	RADIAN GROUP INC SR UNSECURED 03/21 7	0.005%	87.049%
3784	JAPAN LOGISTICS	0.005%	87.054%
3785	WELLS FARGO & C	0.005%	87.059%
3786	PROMOTORA Y OPE	0.005%	87.065%
3787	SHINSEI BANK	0.005%	87.070%
3788	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.005%	87.076%
3789	GAIL INDIA LTD	0.005%	87.081%
3790	IWATANI INTL CO	0.005%	87.087%
3791	DRILLISCH AG	0.005%	87.092%
3792	GENERAL CABLE CORP COMMON STOCK USD.01	0.005%	87.097%
3793	HEIDELBERGER DR	0.005%	87.103%
3794	COSAN SA INDUST	0.005%	87.108%
3795	NISOURCE INC	0.005%	87.114%
3796	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.005%	87.119%
3797	SCHOLASTIC CORP	0.005%	87.124%
3798	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.005%	87.130%
3799	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	87.135%
3800	GRAINCORP LTD	0.005%	87.141%
3801	OP CORPORATE BA	0.005%	87.146%
3802	LONDOMETRIC PR	0.005%	87.151%
3803	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	87.157%
3804	VIDRALA S.A.	0.005%	87.162%
3805	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	87.168%
3806	CHICAGO BRIDGE	0.005%	87.173%
3807	SPAREBANK 1 SR	0.005%	87.178%
3808	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	87.184%
3809	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	87.189%
3810	NETAPP INC SR UNSECURED 06/21 3.375	0.005%	87.194%
3811	AUTODESK INC SR UNSECURED 06/20 3.125	0.005%	87.200%
3812	LINTEC CORP	0.005%	87.205%
3813	ROPER TECHNOLOG	0.005%	87.211%
3814	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.005%	87.216%
3815	TATA MOTORS LTD	0.005%	87.221%
3816	CBS CORP COMPANY GUAR 03/22 3.375	0.005%	87.227%
3817	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.005%	87.232%
3818	AECI	0.005%	87.237%
3819	QANTAS AIRWAYS	0.005%	87.243%
3820	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.005%	87.248%
3821	EMMI AG	0.005%	87.253%
3822	BQE CANT VAUDOI	0.005%	87.259%
3823	LEGG MASON INC SR UNSECURED 07/19 2.7	0.005%	87.264%
3824	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	87.269%
3825	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.005%	87.275%
3826	BAE SYSTEMS HLD	0.005%	87.280%
3827	SUN TV NETWORK	0.005%	87.285%
3828	DAIO PAPER CORP	0.005%	87.291%
3829	OKUMA CORP	0.005%	87.296%
3830	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	87.301%
3831	BADGER METER INC COMMON STOCK USD1.0	0.005%	87.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	P/F BAKKAFROST	0.005%	87.312%
3833	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	87.317%
3834	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.005%	87.323%
3835	UNUM GROUP SR UNSECURED 05/21 3	0.005%	87.328%
3836	CHANG HWA COMME	0.005%	87.333%
3837	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.005%	87.339%
3838	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.005%	87.344%
3839	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.005%	87.349%
3840	CIT GROUP INC SR UNSECURED 05/20 5.375	0.005%	87.355%
3841	STATE BK OF IND	0.005%	87.360%
3842	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.005%	87.365%
3843	AWA BANK	0.005%	87.371%
3844	BUREAU VERITAS	0.005%	87.376%
3845	VERBUND AG	0.005%	87.381%
3846	INVESTEC LIMITE	0.005%	87.387%
3847	KLOECKNER & CO	0.005%	87.392%
3848	SANTANDER HLDG	0.005%	87.397%
3849	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.005%	87.403%
3850	GRAND PACIF PET	0.005%	87.408%
3851	BANK NEGARA IND	0.005%	87.413%
3852	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.005%	87.418%
3853	MATERION CORP COMMON STOCK	0.005%	87.424%
3854	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.005%	87.429%
3855	CITIGROUP INC SR UNSECURED 03/21 2.7	0.005%	87.434%
3856	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.005%	87.440%
3857	SUEZ ENVIRONMEN	0.005%	87.445%
3858	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.005%	87.450%
3859	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.005%	87.456%
3860	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.005%	87.461%
3861	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.005%	87.466%
3862	MBIA INC	0.005%	87.471%
3863	VIRGIN MONEY HL	0.005%	87.477%
3864	ASIANA AIRLINES	0.005%	87.482%
3865	VERIZON COMMUN	0.005%	87.487%
3866	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	87.493%
3867	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.005%	87.498%
3868	BOBST GROUP AG	0.005%	87.503%
3869	TERUMO CORP	0.005%	87.508%
3870	SEVEN BANK LTD.	0.005%	87.514%
3871	US BANCORP SR UNSECURED 01/22 2.625	0.005%	87.519%
3872	MEGMILK SNOW BR	0.005%	87.524%
3873	BANCOLOMBIA SA	0.005%	87.529%
3874	SHIGA BANK	0.005%	87.535%
3875	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.005%	87.540%
3876	AZIMUT HOLDING	0.005%	87.545%
3877	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	87.551%
3878	SWEDISH MATCH C	0.005%	87.556%
3879	SOCIETE TELEVIS	0.005%	87.561%
3880	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	87.566%
3881	GUNMA BANK	0.005%	87.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.005%	87.577%
3883	GENERAL MOTORS	0.005%	87.582%
3884	QUALCOMM INC SR UNSECURED 05/22 3	0.005%	87.587%
3885	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	87.593%
3886	ANDREW PELLER-A	0.005%	87.598%
3887	TRINET GROUP INC COMMON STOCK USD.000025	0.005%	87.603%
3888	AAON INC COMMON STOCK USD.004	0.005%	87.608%
3889	CARSALES.COM LT	0.005%	87.614%
3890	CONSTELLATION B	0.005%	87.619%
3891	WIENER STAEDTIS	0.005%	87.624%
3892	RAKUTEN INC	0.005%	87.629%
3893	CASTELLUM AB NE	0.005%	87.634%
3894	SING AIRP TRM S	0.005%	87.640%
3895	DAISHI BANK	0.005%	87.645%
3896	TJX COS INC SR UNSECURED 06/21 2.75	0.005%	87.650%
3897	KYORITSU MAINT	0.005%	87.655%
3898	NISSAN CHEMICAL	0.005%	87.661%
3899	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.005%	87.666%
3900	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.005%	87.671%
3901	BCO SANTANDER-C	0.005%	87.676%
3902	ALUMINIUM CORP	0.005%	87.681%
3903	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.005%	87.687%
3904	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	87.692%
3905	EMC CORP(MASS)	0.005%	87.697%
3906	CAPCOM CO	0.005%	87.702%
3907	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.005%	87.708%
3908	MANDO CORPORATI	0.005%	87.713%
3909	INNOVIVA INC COMMON STOCK	0.005%	87.718%
3910	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.005%	87.723%
3911	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.005%	87.728%
3912	AICA KOGYO CO	0.005%	87.734%
3913	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.005%	87.739%
3914	PLAINS ALL AMER	0.005%	87.744%
3915	NIPPON HODO CO	0.005%	87.749%
3916	HULIC REIT INC	0.005%	87.754%
3917	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	87.759%
3918	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	87.765%
3919	MALAYSIA AIRPOR	0.005%	87.770%
3920	BP CAPITAL MARK	0.005%	87.775%
3921	NVIDIA CORP	0.005%	87.780%
3922	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.005%	87.785%
3923	LHC GROUP INC COMMON STOCK USD.01	0.005%	87.791%
3924	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.005%	87.796%
3925	CBIZ INC COMMON STOCK USD.01	0.005%	87.801%
3926	SANKYO CO LTD	0.005%	87.806%
3927	WACKER CONSTRUC	0.005%	87.811%
3928	YAGEO CORP	0.005%	87.816%
3929	HITACHI CHEMICA	0.005%	87.822%
3930	FREEMAN FINANCI	0.005%	87.827%
3931	SHIMACHU CO	0.005%	87.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	ALAMO GROUP INC	0.005%	87.837%
3933	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.005%	87.842%
3934	AUTONEUM HOLDIN	0.005%	87.847%
3935	SLIGRO FOOD GRO	0.005%	87.852%
3936	HAZAMA CORP(NEW	0.005%	87.858%
3937	TRIGANO	0.005%	87.863%
3938	WONIK IPS CO LT	0.005%	87.868%
3939	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.005%	87.873%
3940	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	87.878%
3941	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.005%	87.883%
3942	OAD ROSNEFT OIL	0.005%	87.888%
3943	KANSAI ELEC POW	0.005%	87.894%
3944	INVESTA OFFICE	0.005%	87.899%
3945	LASERTEC CORP	0.005%	87.904%
3946	EVA AIRWAYS	0.005%	87.909%
3947	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	87.914%
3948	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.005%	87.919%
3949	JAPAN LIFELINE	0.005%	87.924%
3950	SAN MIGUEL CORP	0.005%	87.929%
3951	TAURON POLSKA E	0.005%	87.935%
3952	INTL BANK FOR R	0.005%	87.940%
3953	ELECTRONICS	0.005%	87.945%
3954	NOMURA RESEARCH	0.005%	87.950%
3955	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	87.955%
3956	ORSTED A/S	0.005%	87.960%
3957	SHIP HEALTHCARE	0.005%	87.965%
3958	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	87.970%
3959	D'IETEREN TRADI	0.005%	87.975%
3960	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	87.981%
3961	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	87.986%
3962	OKASAN SECURITI	0.005%	87.991%
3963	YAMATAKE CORP Y	0.005%	87.996%
3964	AMC NETWORKS INC A COMMON STOCK	0.005%	88.001%
3965	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.005%	88.006%
3966	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	88.011%
3967	KONAMI CO	0.005%	88.016%
3968	WELLS FARGO & C	0.005%	88.021%
3969	LANCASHIRE HLDG	0.005%	88.026%
3970	SIEGFRIED HOLDI	0.005%	88.032%
3971	BNP PARIBAS	0.005%	88.037%
3972	SINOPEC ENGINEE	0.005%	88.042%
3973	INTL BUSINESS M	0.005%	88.047%
3974	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	88.052%
3975	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	88.057%
3976	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.005%	88.062%
3977	VIRTUSA CORP COMMON STOCK USD.01	0.005%	88.067%
3978	VIAD CORP	0.005%	88.072%
3979	BANG & OLUFSEN	0.005%	88.077%
3980	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.082%
3981	CHINA AOYUAN PR	0.005%	88.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.092%
3983	TOTVS SA	0.005%	88.097%
3984	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	88.103%
3985	RATIONAL	0.005%	88.108%
3986	AEDIFICA	0.005%	88.113%
3987	JAPAN EXCELLENT	0.005%	88.118%
3988	WACOAL CORP	0.005%	88.123%
3989	ORANGE SPON ADR ADR	0.005%	88.128%
3990	NACHI-FUJIKOSHI	0.005%	88.133%
3991	ALMACENES EXITO	0.005%	88.138%
3992	BOINGO WIRELESS INC COMMON STOCK	0.005%	88.143%
3993	BLACKPEARL RESO	0.005%	88.148%
3994	EMPRESAS COPEC	0.005%	88.153%
3995	COMFORTDELGRO C	0.005%	88.158%
3996	CARDTRONICS PLC	0.005%	88.163%
3997	MONCLER SPA	0.005%	88.168%
3998	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.005%	88.173%
3999	MIZRAHI TEFAHOT	0.005%	88.178%
4000	EDION CORP	0.005%	88.183%
4001	MALIBU BOATS INC A COMMON STOCK USD.01	0.005%	88.188%
4002	ENERGIAS DE POR	0.005%	88.194%
4003	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.199%
4004	KOREA ZINC	0.005%	88.204%
4005	KING'S TOWN BAN	0.005%	88.209%
4006	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.005%	88.214%
4007	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	88.219%
4008	AES CORP COMMON STOCK USD.01	0.005%	88.224%
4009	MYTILINEOS	0.005%	88.229%
4010	FULLSHARE HOLDI	0.005%	88.234%
4011	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	88.239%
4012	GASLOG LTD	0.005%	88.244%
4013	GENUS PLC	0.005%	88.249%
4014	SMILES FIDELIDA	0.005%	88.254%
4015	BJ S RESTAURANTS INC COMMON STOCK	0.005%	88.259%
4016	BOLSAS Y MERCAD	0.005%	88.264%
4017	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.005%	88.269%
4018	MRV ENGENHARIA	0.005%	88.274%
4019	PGT INC	0.005%	88.279%
4020	ASSECO POLAND S	0.005%	88.284%
4021	IPSOS	0.005%	88.289%
4022	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	88.294%
4023	FP CORP	0.005%	88.299%
4024	GREAT EAGLE HLD	0.005%	88.304%
4025	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.005%	88.309%
4026	STROER OUT-OF-H	0.005%	88.314%
4027	TAIWAN HON CHUA	0.005%	88.319%
4028	MATTEL INC SR UNSECURED 08/21 2.35	0.005%	88.324%
4029	CANWEL BUILDING	0.005%	88.329%
4030	AIN PHARMACIEZ	0.005%	88.334%
4031	CALTEX AUSTRALI	0.005%	88.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	KELLY SERVICES	0.005%	88.344%
4033	TREND MICRO INC	0.005%	88.349%
4034	TSOGO SUN HOLDI	0.005%	88.354%
4035	SINOTRANS LIMIT	0.005%	88.359%
4036	CORNING INC SR UNSECURED 08/20 4.25	0.005%	88.364%
4037	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	88.369%
4038	ECONOCOM GROUP	0.005%	88.373%
4039	DEWAN HOUSING F	0.005%	88.378%
4040	HOME PRODUCT CE	0.005%	88.383%
4041	CARPENTER TECHN	0.005%	88.388%
4042	BONAVISTA ENERG	0.005%	88.393%
4043	EBRO FOODS SA	0.005%	88.398%
4044	LUK FOOK HOLDIN	0.005%	88.403%
4045	MACQUARIE ATLAS	0.005%	88.408%
4046	ITV PLC	0.005%	88.413%
4047	HYUNDAI DS,NEW	0.005%	88.418%
4048	HALFORDS GROUP	0.005%	88.423%
4049	TREX COMPANY INC COMMON STOCK USD.01	0.005%	88.428%
4050	MITSUBISHI TANA	0.005%	88.433%
4051	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	88.438%
4052	INTERRENT REAL	0.005%	88.443%
4053	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	88.448%
4054	CNH INDUSTRIAL	0.005%	88.453%
4055	MELCO INTERNATI	0.005%	88.458%
4056	CANNAE HOLDINGS INC COMMON STOCK	0.005%	88.463%
4057	LCY CHEMICAL CO	0.005%	88.468%
4058	KEIYO BANK	0.005%	88.472%
4059	FAIRFAX MEDIA L	0.005%	88.477%
4060	HEALTH AND HAPP	0.005%	88.482%
4061	EPLUS INC	0.005%	88.487%
4062	IPSEN	0.005%	88.492%
4063	ST JOE CO/THE COMMON STOCK	0.005%	88.497%
4064	PENNON GROUP	0.005%	88.502%
4065	CHINA EVERBRIGH	0.005%	88.507%
4066	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.005%	88.512%
4067	SYSMEX CORP	0.005%	88.517%
4068	HEWLETT PACKARD	0.005%	88.522%
4069	BRITVIC	0.005%	88.527%
4070	AVICHINA INDUST	0.005%	88.531%
4071	GRASIM INDUSTRI	0.005%	88.536%
4072	BALKRISHNA INDS	0.005%	88.541%
4073	H.I.S.CO	0.005%	88.546%
4074	TSUBAKIMOTO CHA	0.005%	88.551%
4075	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	88.556%
4076	SIG	0.005%	88.561%
4077	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	88.566%
4078	KOREAN REINSURA	0.005%	88.571%
4079	POTLATCHDELTIC CORP REIT USD1.0	0.005%	88.575%
4080	KOMERI CO	0.005%	88.580%
4081	TOKYU CORP	0.005%	88.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	CHINA LIFE INS	0.005%	88.590%
4083	MORGAN ADVANCE	0.005%	88.595%
4084	HENKEL KGAA-BEA	0.005%	88.600%
4085	DREAM UNLIMIITE	0.005%	88.605%
4086	AEON REIT INVES	0.005%	88.610%
4087	BANK DANAMON PT	0.005%	88.614%
4088	FLETCHER BUILDI	0.005%	88.619%
4089	ASSURA PLC	0.005%	88.624%
4090	ALMOST FAMILY INC COMMON STOCK USD.1	0.005%	88.629%
4091	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.005%	88.634%
4092	XINYI SOLAR HOL	0.005%	88.639%
4093	INDIA INFOLINE	0.005%	88.643%
4094	CATHAY PACIFIC	0.005%	88.648%
4095	HEICO CORP	0.005%	88.653%
4096	SHRIRAM TRANSP	0.005%	88.658%
4097	FOMENTO ECON ME	0.005%	88.663%
4098	WEST JAPAN RAIL	0.005%	88.668%
4099	BLUCORA INC COMMON STOCK USD.0001	0.005%	88.672%
4100	CROWN LTD.	0.005%	88.677%
4101	KFORCE INC COMMON STOCK USD.01	0.005%	88.682%
4102	CHUBU ELEC POWE	0.005%	88.687%
4103	TONGAAT-HULETT	0.005%	88.692%
4104	U-BLOX AG	0.005%	88.696%
4105	ONE GAS INC COMMON STOCK	0.005%	88.701%
4106	ROUND ONE CORP	0.005%	88.706%
4107	KUREHA CHEM IND	0.005%	88.711%
4108	SIAM COMMERCIAL	0.005%	88.716%
4109	CHINA LIFE INSURANCE CO ADR ADR	0.005%	88.721%
4110	COFACE SA	0.005%	88.725%
4111	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	88.730%
4112	HYAKUGO BANK(10	0.005%	88.735%
4113	TSUMURA & CO	0.005%	88.740%
4114	CAPELLA EDUCATI	0.005%	88.745%
4115	ITAU UNIBANCO H	0.005%	88.749%
4116	EVERTZ TECHNOLO	0.005%	88.754%
4117	RAMBUS INC	0.005%	88.759%
4118	MERIDIAN BANCORP INC COMMON STOCK	0.005%	88.764%
4119	K-REIT ASIA	0.005%	88.769%
4120	CITY DEVELOPMEN	0.005%	88.773%
4121	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	88.778%
4122	JUST ENERGY GROUP INC COMMON STOCK	0.005%	88.783%
4123	VTB BANK(JSC)	0.005%	88.788%
4124	BARITO PAC TBK	0.005%	88.793%
4125	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.005%	88.797%
4126	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	88.802%
4127	OCI	0.005%	88.807%
4128	MGP INGREDIENTS INC COMMON STOCK	0.005%	88.812%
4129	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.005%	88.816%
4130	CHINA AGRI-INDU	0.005%	88.821%
4131	TOPRE CORPORATI	0.005%	88.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	COCA-COLA CO	0.005%	88.831%
4133	NOW INC COMMON STOCK USD.01	0.005%	88.836%
4134	NIHON UNISYS	0.005%	88.840%
4135	HITACHI TRNSPT	0.005%	88.845%
4136	TPK HOLDINGS CO	0.005%	88.850%
4137	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	88.855%
4138	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.005%	88.859%
4139	SINOPEC SHANGHA	0.005%	88.864%
4140	NEXON CO LTD	0.005%	88.869%
4141	ONWARD KASHIYAM	0.005%	88.874%
4142	SURUGA BANK	0.005%	88.878%
4143	CORONATION FUND	0.005%	88.883%
4144	IBM CORP	0.005%	88.888%
4145	WOONGJIN COWAY	0.005%	88.893%
4146	TPG TELECOM	0.005%	88.897%
4147	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	88.902%
4148	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.005%	88.907%
4149	FISSION URANIUM	0.005%	88.912%
4150	ENTERPRISE INNS	0.005%	88.917%
4151	ATEA ASA	0.005%	88.921%
4152	BELMOND LTD	0.005%	88.926%
4153	RELO HOLDINGS I	0.005%	88.931%
4154	IMPLENIA AG	0.005%	88.935%
4155	REALTEK SEMICON	0.005%	88.940%
4156	OM ASSET MANAGE	0.005%	88.945%
4157	CCR SA	0.005%	88.950%
4158	BLACKBAUD INC	0.005%	88.954%
4159	VMWARE INC CLASS A COMMON STOCK USD.01	0.005%	88.959%
4160	YAMATO KOGYO CO	0.005%	88.964%
4161	GUARDIAN CAP GR	0.005%	88.969%
4162	NICHIAS CORP	0.005%	88.973%
4163	HOKKOKU BANK	0.005%	88.978%
4164	BIG YELLOW GROU	0.005%	88.983%
4165	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.005%	88.988%
4166	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.005%	88.992%
4167	CFE	0.005%	88.997%
4168	NIPPON SEIKI CO	0.005%	89.002%
4169	BHARAT HEAVY EL	0.005%	89.006%
4170	TERRENO REALTY CORP REIT USD.01	0.005%	89.011%
4171	ASAHI INTECC CO	0.005%	89.016%
4172	PIONEER FOODS L	0.005%	89.020%
4173	TRIMAS CORP COMMON STOCK USD.01	0.005%	89.025%
4174	YAMADA DENKI CO	0.005%	89.030%
4175	TOYOTA BOSHOKU	0.005%	89.035%
4176	EREGLI DEMIR CE	0.005%	89.039%
4177	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	89.044%
4178	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	89.049%
4179	TRUE CORP PCL	0.005%	89.053%
4180	YUZHOU PROPERTI	0.005%	89.058%
4181	FCC CO LTD	0.005%	89.063%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	SHIONOGI & CO	0.005%	89.067%
4183	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.005%	89.072%
4184	CVR ENERGY INC	0.005%	89.077%
4185	ELECTA AB B SHS	0.005%	89.081%
4186	GALLIFORD TRY P	0.005%	89.086%
4187	LEGEND HOLDINGS	0.005%	89.091%
4188	BK NED GEMEENTE	0.005%	89.095%
4189	AIRTAC INTERNAT	0.005%	89.100%
4190	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.005%	89.105%
4191	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.005%	89.109%
4192	ARVIND LTD	0.005%	89.114%
4193	HANWA CO	0.005%	89.119%
4194	CHINA SYNTH RUB	0.005%	89.123%
4195	WEATHERFORD INT	0.005%	89.128%
4196	GAMUDA BERHAD	0.005%	89.133%
4197	NEOPOST	0.005%	89.137%
4198	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.005%	89.142%
4199	CHINA EVERBRIGH	0.005%	89.147%
4200	UNIPRES CORP.	0.005%	89.151%
4201	SUPERGROUP PLC	0.005%	89.156%
4202	RESILIENT REIT	0.005%	89.161%
4203	WORKSPACE GROUP	0.005%	89.165%
4204	LG INNOTEK CO	0.005%	89.170%
4205	CHINA REINSURAN	0.005%	89.175%
4206	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.005%	89.179%
4207	HOCHTIEF AG	0.005%	89.184%
4208	CHUGOKU ELEC PO	0.005%	89.189%
4209	FUJI SEAL INC	0.005%	89.193%
4210	MERLIN ENTERTAI	0.005%	89.198%
4211	EFG INTERNATION	0.005%	89.202%
4212	ALFRESA HOLDING	0.005%	89.207%
4213	KNOLL INC COMMON STOCK USD.01	0.005%	89.212%
4214	DISTRIBUIDORA I	0.005%	89.216%
4215	SYNTEL INC COMMON STOCK	0.005%	89.221%
4216	MAPLETREE LOGIS	0.005%	89.226%
4217	TABCORP HLDGS L	0.005%	89.230%
4218	ALLIANCE FINANC	0.005%	89.235%
4219	MORGAN STANLEY	0.005%	89.239%
4220	ALIOR BANK SA	0.005%	89.244%
4221	CHAROEN PKPD-FG	0.005%	89.248%
4222	FINNAIR	0.005%	89.253%
4223	MAHINDRA &MAHIN	0.005%	89.258%
4224	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	89.262%
4225	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.267%
4226	TENAGA NASIONL	0.005%	89.271%
4227	AVISTA CORP	0.005%	89.276%
4228	NAGOYA RAILROAD	0.005%	89.281%
4229	OSAKA GAS CO	0.005%	89.285%
4230	ENEA SA	0.005%	89.290%
4231	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	89.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	FABRINET	0.005%	89.299%
4233	SSY GROUP LTD	0.005%	89.304%
4234	MORI TRUST SOGO	0.005%	89.308%
4235	SHUI ON LAND LT	0.005%	89.313%
4236	NIKON CORP	0.005%	89.317%
4237	DIASORIN SPA EU	0.005%	89.322%
4238	UNIMICRON TECHN	0.005%	89.326%
4239	ITAU CORPBANCA	0.005%	89.331%
4240	SIAM CEMENT PCL	0.005%	89.336%
4241	ANIMA HOLDING S	0.005%	89.340%
4242	NORTH PACIFIC B	0.005%	89.345%
4243	KAYABA INDUSTRY	0.005%	89.349%
4244	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.005%	89.354%
4245	TOYOTA INDUSTRI	0.005%	89.358%
4246	KUEHNE & NAGEL	0.005%	89.363%
4247	SAMSUNG FINE CH	0.005%	89.367%
4248	BIOCON	0.005%	89.372%
4249	AZZ INC COMMON STOCK USD1.0	0.005%	89.377%
4250	KOMMUNEKREDIT	0.005%	89.381%
4251	C & C GROUP PLC	0.005%	89.386%
4252	DIALOG SEMICOND	0.005%	89.390%
4253	MORGAN STANLEY	0.005%	89.395%
4254	FIRST NATIONAL	0.005%	89.399%
4255	L&T FINANCE HOL	0.005%	89.404%
4256	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	89.408%
4257	FRUTAROM	0.005%	89.413%
4258	AGREE REALTY CORP REIT USD.0001	0.005%	89.418%
4259	AMUNDI SA	0.005%	89.422%
4260	K WAH INTL HLDG	0.005%	89.427%
4261	BECHTLE AG	0.005%	89.431%
4262	ALM. BRAND	0.005%	89.436%
4263	RECORDATI SPA	0.005%	89.440%
4264	EDELWEISS FIN S	0.005%	89.445%
4265	ENEL CHILE SA ADR ADR	0.005%	89.449%
4266	KOMMUNINVEST I	0.005%	89.454%
4267	GREENCORE GROUP	0.005%	89.458%
4268	MANAPPURAM FINA	0.005%	89.463%
4269	FORTUNE REIT	0.005%	89.467%
4270	DIPLOMAT PHARMACY INC COMMON STOCK	0.005%	89.472%
4271	CERVED INFORMAT	0.005%	89.477%
4272	EVRAZ PLC	0.005%	89.481%
4273	STOREBRAND ASA	0.005%	89.486%
4274	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	89.490%
4275	LONG CHEN PAPER	0.005%	89.495%
4276	AUSNET SERVICES	0.005%	89.499%
4277	TOKYU REIT INC	0.005%	89.504%
4278	EURONAV SA	0.005%	89.508%
4279	NIPPON ELEC GLA	0.005%	89.513%
4280	BREMBO SPA	0.005%	89.517%
4281	CANON MARKETING	0.005%	89.522%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	FUFENG GROUP LT	0.004%	89.526%
4283	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.004%	89.531%
4284	SCHNITZER STEEL	0.004%	89.535%
4285	SUNTORY BEVERAG	0.004%	89.540%
4286	VIACOM INC SR UNSECURED 04/24 3.875	0.004%	89.544%
4287	WPT INDUSTRIAL	0.004%	89.549%
4288	VALOR CO LTD	0.004%	89.553%
4289	MAPLETREE GREAT	0.004%	89.558%
4290	TECAN AG	0.004%	89.562%
4291	KT & G	0.004%	89.566%
4292	GLATFELTER(PH)C	0.004%	89.571%
4293	Z ENERGY LTD	0.004%	89.575%
4294	TOWER SEMICONDU	0.004%	89.580%
4295	AVEVA GROUP PLC	0.004%	89.584%
4296	NAGASE & CO	0.004%	89.589%
4297	PAZ OIL CO LTD	0.004%	89.593%
4298	HAW PAR CORP LT	0.004%	89.598%
4299	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	89.602%
4300	CHINA ZHONGWANG	0.004%	89.607%
4301	KOREA KUMHO PET	0.004%	89.611%
4302	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	89.616%
4303	AIRASIA BHD	0.004%	89.620%
4304	AKORN INC COMMON STOCK	0.004%	89.625%
4305	CKD CORP	0.004%	89.629%
4306	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	89.633%
4307	SPIRE INC COMMON STOCK USD1.0	0.004%	89.638%
4308	GE CAPITAL EURO	0.004%	89.642%
4309	AIRPORTS OF THA	0.004%	89.647%
4310	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	89.651%
4311	MY EG SERVICES	0.004%	89.656%
4312	KIYO BANK	0.004%	89.660%
4313	CNP ASSURANCES	0.004%	89.665%
4314	B2W-CIA GLOBAL	0.004%	89.669%
4315	LION CORP	0.004%	89.673%
4316	UNIT CORP	0.004%	89.678%
4317	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	89.682%
4318	BAT INTL FIN PL	0.004%	89.687%
4319	CARGOJET INC.	0.004%	89.691%
4320	AMERISAFE INC COMMON STOCK USD.01	0.004%	89.696%
4321	OGAKI KYORITSU	0.004%	89.700%
4322	SODEXHO ALLIANC	0.004%	89.705%
4323	HEALTHQUITY INC COMMON STOCK USD.0001	0.004%	89.709%
4324	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	89.713%
4325	DAILY MAIL&GEN	0.004%	89.718%
4326	SCHWEITER TECH	0.004%	89.722%
4327	KOENIG & BAUER	0.004%	89.727%
4328	DONGYUE GROUP	0.004%	89.731%
4329	EXELIXIS INC	0.004%	89.736%
4330	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	89.740%
4331	PPC LTD	0.004%	89.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	89.749%
4333	WHIRLPOOL CORP	0.004%	89.753%
4334	TUPRAS-TURKIYE	0.004%	89.758%
4335	KUMAGAI GUMI CO	0.004%	89.762%
4336	DERICHEBOURG	0.004%	89.766%
4337	TURK SISE VE CA	0.004%	89.771%
4338	ROLLINS INC	0.004%	89.775%
4339	ALLEGION PLC	0.004%	89.780%
4340	UTD STATES CELL	0.004%	89.784%
4341	HEIWA CORP	0.004%	89.788%
4342	RICHTER GEDEON	0.004%	89.793%
4343	QTS REALTY TRUST INC CL A REIT USD.01	0.004%	89.797%
4344	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	89.802%
4345	ASCOM HOLDING A	0.004%	89.806%
4346	CHASE CORP COMMON STOCK USD.1	0.004%	89.810%
4347	ASM PACIFIC TEC	0.004%	89.815%
4348	FERROTEC CORP	0.004%	89.819%
4349	RIB SOFTWARE AG	0.004%	89.824%
4350	XEROX CORP 2.75	0.004%	89.828%
4351	POLY HONG KONG	0.004%	89.832%
4352	KANEMATSU CORP	0.004%	89.837%
4353	MIXI INC	0.004%	89.841%
4354	AGFA GEVAERT NV	0.004%	89.845%
4355	TRUEBLUE INC COMMON STOCK	0.004%	89.850%
4356	TOMTOM NV	0.004%	89.854%
4357	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	89.859%
4358	PICK'N PAY STOR	0.004%	89.863%
4359	PRESIDENT CHAIN	0.004%	89.867%
4360	ASSORE	0.004%	89.872%
4361	ULTRAPAR PARTIC	0.004%	89.876%
4362	VESUVIUS PLC	0.004%	89.880%
4363	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.004%	89.885%
4364	MARSHALLS PLC	0.004%	89.889%
4365	COSMAX INC	0.004%	89.894%
4366	GIANT MFG CO	0.004%	89.898%
4367	ASTRAL FOODS	0.004%	89.902%
4368	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	89.907%
4369	TAIWAN SEMICOND	0.004%	89.911%
4370	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	89.915%
4371	KANDENKO CO	0.004%	89.920%
4372	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	89.924%
4373	BAJAJ FINANCE L	0.004%	89.928%
4374	UNI-CHARM CORP	0.004%	89.933%
4375	DAETWYLER HOLDI	0.004%	89.937%
4376	ADTRAN INC	0.004%	89.942%
4377	SANDS CHINA LTD	0.004%	89.946%
4378	TAIWAN PAIHO	0.004%	89.950%
4379	ASTRONICS CORP COMMON STOCK USD.01	0.004%	89.955%
4380	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	89.959%
4381	BCO CREDITO INV	0.004%	89.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	NORTHAM PLATINU	0.004%	89.968%
4383	MACK CALI REALTY CORP REIT USD.01	0.004%	89.972%
4384	CAPITAL & COUNT	0.004%	89.976%
4385	ANSELL LTD	0.004%	89.981%
4386	CREW ENERGY INC	0.004%	89.985%
4387	COMSYS HOLDINGS	0.004%	89.989%
4388	LUKOIL PJSC- SP	0.004%	89.994%
4389	INDUSTRIAL & IN	0.004%	89.998%
4390	UNDER ARMOUR IN	0.004%	90.002%
4391	CHINA OILFIELD	0.004%	90.007%
4392	ESCORTS LTD	0.004%	90.011%
4393	FAR EASTONE TEL	0.004%	90.015%
4394	KLONDEX MINES L	0.004%	90.020%
4395	SIMPLO TECHNOLO	0.004%	90.024%
4396	SYNNEX TECH INT	0.004%	90.028%
4397	REUNERT	0.004%	90.032%
4398	MEIKO ELECTRONI	0.004%	90.037%
4399	PREMIER INVESTM	0.004%	90.041%
4400	HANNSTAR DISPLA	0.004%	90.045%
4401	MITCHELLS & BUT	0.004%	90.050%
4402	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.054%
4403	CIE AUTOMOTIVE	0.004%	90.058%
4404	WT MICROELECTRO	0.004%	90.063%
4405	MAKALOT INDUSTR	0.004%	90.067%
4406	KARDEMIR KARABU	0.004%	90.071%
4407	BARCO(NEW)	0.004%	90.075%
4408	LOWE S COS INC SR UNSECURED 09/25 3.375	0.004%	90.080%
4409	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	90.084%
4410	CEAT LTD	0.004%	90.088%
4411	CHESAPEAKE LODG	0.004%	90.093%
4412	OLYMPUS OPTICAL	0.004%	90.097%
4413	ANDERSONS INC/THE COMMON STOCK	0.004%	90.101%
4414	SINOTRUK HONG K	0.004%	90.105%
4415	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	90.110%
4416	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.004%	90.114%
4417	ARCA CONTINEN	0.004%	90.118%
4418	THERMO FISHER S	0.004%	90.122%
4419	MOVADO GROUP INC COMMON STOCK USD.01	0.004%	90.127%
4420	TELECOM ITALIA	0.004%	90.131%
4421	SANFIRE RESOURC	0.004%	90.135%
4422	TOKYO SEIMITSU	0.004%	90.139%
4423	BANCA IFIS	0.004%	90.144%
4424	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.004%	90.148%
4425	KIWOOM SECURITI	0.004%	90.152%
4426	BALFOUR BEATTY	0.004%	90.156%
4427	WEIR GROUP	0.004%	90.161%
4428	IREN SPA	0.004%	90.165%
4429	LEROY SEAFOOD G	0.004%	90.169%
4430	HTC CORP COMMON	0.004%	90.173%
4431	CANCOM SE	0.004%	90.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	WIN SEMICONDUCT	0.004%	90.182%
4433	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	90.186%
4434	KITE REALTY GROUP TRUST REIT USD.01	0.004%	90.190%
4435	NCC LTD/INDIA	0.004%	90.195%
4436	SEKISUI HOUSE R	0.004%	90.199%
4437	BPCE SA SR UNSECURED 02/21 2.65	0.004%	90.203%
4438	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	90.207%
4439	DEXIA CREDIT LO	0.004%	90.211%
4440	POWER FINANCE C	0.004%	90.216%
4441	COLOPLAST AS	0.004%	90.220%
4442	CITIC SECURITIE	0.004%	90.224%
4443	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.004%	90.228%
4444	NIPPON STEEL	0.004%	90.233%
4445	LTC PROPERTIES	0.004%	90.237%
4446	ANSALDO STS SPA	0.004%	90.241%
4447	EXTERRAN CORP COMMON STOCK USD.01	0.004%	90.245%
4448	FORTINET INC	0.004%	90.249%
4449	SINO LAND CO	0.004%	90.254%
4450	WERELDHAVE NV	0.004%	90.258%
4451	DENA CO LTD	0.004%	90.262%
4452	SUMMERSET GROUP	0.004%	90.266%
4453	BEMIS CO INC	0.004%	90.270%
4454	RINGKJOEBING LA	0.004%	90.275%
4455	FIRST INTER BK	0.004%	90.279%
4456	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	90.283%
4457	TURKIYE HALK	0.004%	90.287%
4458	STORNOWAY DIAMO	0.004%	90.291%
4459	MUSASHINO BANK	0.004%	90.295%
4460	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.300%
4461	FUKUYAMA TRANSP	0.004%	90.304%
4462	JB HI-FI	0.004%	90.308%
4463	DAH SING FINANC	0.004%	90.312%
4464	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.004%	90.316%
4465	BIC CAMERA INC.	0.004%	90.321%
4466	MORINAGA & CO	0.004%	90.325%
4467	INVERSIONES AGU	0.004%	90.329%
4468	LARGAN PRECISIO	0.004%	90.333%
4469	SANYO DENKI CO	0.004%	90.337%
4470	CORE-MARK HLDG	0.004%	90.341%
4471	FOSUN INTERNATI	0.004%	90.346%
4472	BOMBARDIER INC	0.004%	90.350%
4473	KIMBERLY CLARK	0.004%	90.354%
4474	AVANGRID INC COMMON STOCK USD.01	0.004%	90.358%
4475	NORTHGATE	0.004%	90.362%
4476	REGIS RESOURCES	0.004%	90.366%
4477	ALIBABA PICTURE	0.004%	90.371%
4478	HOMESTREET INC COMMON STOCK	0.004%	90.375%
4479	KRONES AG	0.004%	90.379%
4480	NIB HOLDINGS LT	0.004%	90.383%
4481	GIMV NV	0.004%	90.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	BRICKWORKS	0.004%	90.391%
4483	MRF LTD	0.004%	90.396%
4484	SCRIPPS(EW)CO(N	0.004%	90.400%
4485	SOHGO SECURITY	0.004%	90.404%
4486	DEAN FOODS CO COMMON STOCK USD.01	0.004%	90.408%
4487	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	90.412%
4488	MAN WAH HOLDING	0.004%	90.416%
4489	MISUMI CORPORAT	0.004%	90.420%
4490	STARTS CORP INC	0.004%	90.425%
4491	MAANSHAN IRON &	0.004%	90.429%
4492	REPLIGEN CORP COMMON STOCK USD.01	0.004%	90.433%
4493	HINDUSTAN PETRO	0.004%	90.437%
4494	MEDIFAST INC COMMON STOCK USD.001	0.004%	90.441%
4495	KEMET CORP	0.004%	90.445%
4496	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	90.449%
4497	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	90.454%
4498	MO OCH DOMSJO A	0.004%	90.458%
4499	DULUXGROUP LTD	0.004%	90.462%
4500	MELEXIS	0.004%	90.466%
4501	BANRISUL	0.004%	90.470%
4502	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.004%	90.474%
4503	SHOPPING CENTRE	0.004%	90.478%
4504	HIKMA PHARMACEU	0.004%	90.482%
4505	STRATASYS LTD	0.004%	90.487%
4506	HEALTHSCOPE LTD	0.004%	90.491%
4507	PANALPINA WELT	0.004%	90.495%
4508	DCM JAPAN HOLDI	0.004%	90.499%
4509	KADANT INC COMMON STOCK USD.01	0.004%	90.503%
4510	FIBRIA CELULOSE	0.004%	90.507%
4511	RATOS AB-B SHS	0.004%	90.511%
4512	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	90.515%
4513	BRAIT SA	0.004%	90.519%
4514	TOMRA SYSTEMS A	0.004%	90.524%
4515	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.528%
4516	PIGEON CORP	0.004%	90.532%
4517	HARGREAVES LANS	0.004%	90.536%
4518	HILL & SMITH HL	0.004%	90.540%
4519	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.004%	90.544%
4520	CHINASOFT INTER	0.004%	90.548%
4521	KINTETSU CORP	0.004%	90.552%
4522	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	90.556%
4523	MARSTON'S PLC	0.004%	90.560%
4524	MILLENNIUM&COPT	0.004%	90.565%
4525	JG SUMMIT HLDGS	0.004%	90.569%
4526	DAOU TECHNOLOGY	0.004%	90.573%
4527	TENNANT CO	0.004%	90.577%
4528	LADBROKES PLC	0.004%	90.581%
4529	INTERCONTINENTAL HOTELS ADR ADR	0.004%	90.585%
4530	GEA GROUP AG	0.004%	90.589%
4531	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.004%	90.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	OKINAWA BANK	0.004%	90.597%
4533	NET ONE SYSTEMS	0.004%	90.601%
4534	TELENET GROUP H	0.004%	90.606%
4535	PATRIZIA IMMO A	0.004%	90.610%
4536	ENCE ENERGIA	0.004%	90.614%
4537	FUJI MACHINE MF	0.004%	90.618%
4538	PERRIGO FIN UNL	0.004%	90.622%
4539	CHINA GEN PLAST	0.004%	90.626%
4540	SHANGHAI PHARMA	0.004%	90.630%
4541	RYOHIN KEIKAKU	0.004%	90.634%
4542	BAJAJ AUTO	0.004%	90.638%
4543	FINCANTIERI SPA	0.004%	90.642%
4544	FIELMANN AG	0.004%	90.646%
4545	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	90.650%
4546	CIPUTRA DEVELOP	0.004%	90.654%
4547	OBARA CORP	0.004%	90.658%
4548	GENESCO INC COMMON STOCK USD1.0	0.004%	90.662%
4549	AUROBINDO PHARM	0.004%	90.667%
4550	CHINA TRAVEL IN	0.004%	90.671%
4551	JAMES RIVER GRO	0.004%	90.675%
4552	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	90.679%
4553	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	90.683%
4554	WEIS MARKETS IN	0.004%	90.687%
4555	21VIANET GROUP INC ADR ADR USD.00001	0.004%	90.691%
4556	QUALYS INC COMMON STOCK USD.001	0.004%	90.695%
4557	PETROLEUM GEO-S	0.004%	90.699%
4558	MERRY ELECTRONI	0.004%	90.703%
4559	APA GROUP	0.004%	90.707%
4560	TADANO	0.004%	90.711%
4561	EL PASO ELECTRIC CO COMMON STOCK	0.004%	90.715%
4562	LAKELAND BANCORP INC COMMON STOCK	0.004%	90.719%
4563	TOYO INK MFG CO	0.004%	90.723%
4564	TOKAI HOLDINGS	0.004%	90.727%
4565	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	90.731%
4566	HOSHINO RESORTS	0.004%	90.735%
4567	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	90.739%
4568	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.004%	90.743%
4569	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.004%	90.747%
4570	TOMY CO LTD	0.004%	90.751%
4571	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	90.755%
4572	UTD ENGINEERS	0.004%	90.759%
4573	SKC CO	0.004%	90.763%
4574	AFLAC INC SR UNSECURED 06/23 3.625	0.004%	90.767%
4575	NIKE INC SR UNSECURED 11/26 2.375	0.004%	90.771%
4576	SKYWORTH DIGITA	0.004%	90.775%
4577	Meritz Fire & M	0.004%	90.779%
4578	COHU INC COMMON STOCK USD1.0	0.004%	90.783%
4579	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.004%	90.787%
4580	SEINO TRANSPORT	0.004%	90.791%
4581	TF ADNUBUSTRADO	0.004%	90.795%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	SKYFAME REALTY	0.004%	90.799%
4583	INTERTAIN GROUP	0.004%	90.803%
4584	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	90.807%
4585	TOHOKU ELEC POW	0.004%	90.811%
4586	FISKARS OYJ	0.004%	90.815%
4587	HEALTHCARE SERV	0.004%	90.819%
4588	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.004%	90.823%
4589	BRASKEM SA	0.004%	90.827%
4590	SENSHU IKEDA HL	0.004%	90.831%
4591	IMAX CORP	0.004%	90.835%
4592	ALS LTD	0.004%	90.839%
4593	ABC-MART INC	0.004%	90.843%
4594	CHINA COAL ENER	0.004%	90.847%
4595	FIRST PACIFIC C	0.004%	90.851%
4596	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.004%	90.855%
4597	INOGEN INC COMMON STOCK USD.001	0.004%	90.859%
4598	OPUS BANK	0.004%	90.863%
4599	GREEN BANCORP INC COMMON STOCK USD.01	0.004%	90.867%
4600	ITC LTD	0.004%	90.871%
4601	LAIRD PLC	0.004%	90.875%
4602	CHINA EASTERN A	0.004%	90.879%
4603	KYORIN CO LTD.	0.004%	90.883%
4604	SHINMAYWA INDS	0.004%	90.887%
4605	TOYO SUISAN KAI	0.004%	90.891%
4606	HEXPOL AB	0.004%	90.895%
4607	JERONIMO MARTIN	0.004%	90.899%
4608	SPAR NORD BANK	0.004%	90.903%
4609	APPLUS SERVICES	0.004%	90.907%
4610	TELECOM PLUS	0.004%	90.911%
4611	IOCHPE-MAXION	0.004%	90.915%
4612	SIBANYE GOLD LT	0.004%	90.919%
4613	SUMITOMO MITSUI	0.004%	90.922%
4614	JAPAN RENTAL HO	0.004%	90.926%
4615	FOXCONN INTERNA	0.004%	90.930%
4616	PROSEGUR CIA DE	0.004%	90.934%
4617	KELLER GROUP	0.004%	90.938%
4618	KMG CHEMICALS INC COMMON STOCK USD.01	0.004%	90.942%
4619	US CONCRETE INC COMMON STOCK USD.001	0.004%	90.946%
4620	SALFACORP SA	0.004%	90.950%
4621	DREAM INDUSTRIA	0.004%	90.954%
4622	TOHO HOLDINGS C	0.004%	90.958%
4623	JUST EAT PLC	0.004%	90.962%
4624	FENG TAY ENTRPR	0.004%	90.966%
4625	NATIONAL STORAGE AFFILIATES REIT USD.01	0.004%	90.970%
4626	VOCUS COMMUN LT	0.004%	90.974%
4627	GS ENGINEERING	0.004%	90.978%
4628	QUIDEL CORP COMMON STOCK USD.001	0.004%	90.982%
4629	STOCK YARDS BANCORP INC COMMON STOCK	0.004%	90.985%
4630	SEABRIDGE GOLD INC COMMON STOCK	0.004%	90.989%
4631	AXFOOD AB	0.004%	90.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	PNM RESOURCES I	0.004%	90.997%
4633	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.001%
4634	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	91.005%
4635	TIANNENG POWER	0.004%	91.009%
4636	NH HOTELES	0.004%	91.013%
4637	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.017%
4638	MERCER INTL INC	0.004%	91.021%
4639	BAJAJ AUTO LTD	0.004%	91.025%
4640	INDAH KIAT PULP	0.004%	91.029%
4641	KAKEN PHARM	0.004%	91.032%
4642	Rocky Mountain	0.004%	91.036%
4643	PETROCHINA COMP	0.004%	91.040%
4644	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.044%
4645	CIA SANEAMENTO	0.004%	91.048%
4646	KENEDIX RETAIL	0.004%	91.052%
4647	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.056%
4648	TEC CORPORATION	0.004%	91.060%
4649	ITO EN	0.004%	91.064%
4650	RIETER HLDGS AG	0.004%	91.068%
4651	STATE STREET CORP SR UNSECURED 05/21 1.95	0.004%	91.072%
4652	TELEFONICA EMIS	0.004%	91.075%
4653	COLGATE-PALM (I	0.004%	91.079%
4654	SHOWA CORP	0.004%	91.083%
4655	ROBINSONS LAND	0.004%	91.087%
4656	ADVANCED INFO S	0.004%	91.091%
4657	KAISA GROUP HLD	0.004%	91.095%
4658	CHENG LOONG	0.004%	91.099%
4659	OTTER TAIL CORP COMMON STOCK USD5.0	0.004%	91.103%
4660	HAITONG SECURIT	0.004%	91.107%
4661	SELECT INCOME REIT REIT USD.01	0.004%	91.111%
4662	TAIWAN COOPERAT	0.004%	91.114%
4663	JUBLIANT FOODWO	0.004%	91.118%
4664	ILIAD	0.004%	91.122%
4665	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	91.126%
4666	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	91.130%
4667	J.C. PENNEY CO INC COMMON STOCK USD.5	0.004%	91.134%
4668	CONNECTONE BANCORP INC COMMON STOCK	0.004%	91.138%
4669	AUSTEVOLL SEAFO	0.004%	91.142%
4670	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.145%
4671	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.149%
4672	SYSTEMAX INC COMMON STOCK USD.01	0.004%	91.153%
4673	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.157%
4674	MERCIALYS	0.004%	91.161%
4675	BW OFFSHORE LTD	0.004%	91.165%
4676	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.169%
4677	ROHTO PHARM	0.004%	91.172%
4678	BPOST SA	0.004%	91.176%
4679	EXEDY CORP	0.004%	91.180%
4680	TOKYO DOME CORP	0.004%	91.184%
4681	KRUNG THAI BNK	0.004%	91.188%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	DAELIM INDUSTRI	0.004%	91.192%
4683	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	91.195%
4684	CHINA OVERASEA	0.004%	91.199%
4685	KINDEN CORPORAT	0.004%	91.203%
4686	SEMBCORP MARINE	0.004%	91.207%
4687	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.211%
4688	CHINA RAILWAY G	0.004%	91.215%
4689	DR REDDYS LABS	0.004%	91.218%
4690	DOMINO'S PIZZA	0.004%	91.222%
4691	CHINA RESOURCES	0.004%	91.226%
4692	UPC TECHNOLOGY	0.004%	91.230%
4693	HOKUETSU KISHU	0.004%	91.234%
4694	M3 INC	0.004%	91.237%
4695	SEIREN CO	0.004%	91.241%
4696	EICHER MOTORS	0.004%	91.245%
4697	OSISKO MINING I	0.004%	91.249%
4698	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	91.253%
4699	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.257%
4700	C.P. ALL PCL-FG	0.004%	91.260%
4701	KEIHIN CORP	0.004%	91.264%
4702	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.004%	91.268%
4703	TRICO BANCSHARES COMMON STOCK	0.004%	91.272%
4704	KONINKLIJKE BAM	0.004%	91.276%
4705	DIEBOLD INC	0.004%	91.279%
4706	SAMSUNG C&T COR	0.004%	91.283%
4707	PRIMAX ELECTRON	0.004%	91.287%
4708	INTERROLL HOLDI	0.004%	91.291%
4709	SAFESTORE HOLDI	0.004%	91.295%
4710	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	91.298%
4711	ODAKYU ELEC RLW	0.004%	91.302%
4712	NISSHIN SEIFUN	0.004%	91.306%
4713	SHANGRI-LA ASIA	0.004%	91.310%
4714	KOSE	0.004%	91.313%
4715	CHINA LIFE INSU	0.004%	91.317%
4716	DIAMOND OFFSHOR	0.004%	91.321%
4717	GIGABYTE TECHNO	0.004%	91.325%
4718	PARADE TECHNOLO	0.004%	91.329%
4719	GRIFFON CORP COMMON STOCK USD.25	0.004%	91.332%
4720	CALIFORNIA WATE	0.004%	91.336%
4721	ITOHAM YONEKYU	0.004%	91.340%
4722	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	91.344%
4723	ALLIED GROUP LT	0.004%	91.347%
4724	GEO CO LTD	0.004%	91.351%
4725	METROPOLE TV-(M	0.004%	91.355%
4726	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.004%	91.359%
4727	NHN ENTERTAINME	0.004%	91.363%
4728	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.366%
4729	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.370%
4730	GPO CARSO SA DE	0.004%	91.374%
4731	TULLETT PREBON	0.004%	91.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	DAIRY CREST GRO	0.004%	91.381%
4733	ORTHOPIX INTL N	0.004%	91.385%
4734	MYCRONIC AB	0.004%	91.389%
4735	NKT HOLDING A/S	0.004%	91.393%
4736	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	91.396%
4737	NIPPON FLOUR MI	0.004%	91.400%
4738	NAN YA PRINTED	0.004%	91.404%
4739	SONY FINANCIAL	0.004%	91.408%
4740	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.411%
4741	HIGH LINER FOOD	0.004%	91.415%
4742	CHINA SHIPPING	0.004%	91.419%
4743	JAIN IRRIGATION	0.004%	91.423%
4744	H2O RETAILING C	0.004%	91.426%
4745	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.430%
4746	ACACIA MINING	0.004%	91.434%
4747	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	91.438%
4748	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.441%
4749	AMOREPACIFIC GR	0.004%	91.445%
4750	INDUTRADE AB	0.004%	91.449%
4751	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.004%	91.453%
4752	INTERCONTINENTA	0.004%	91.456%
4753	IOOF HOLDINGS L	0.004%	91.460%
4754	AMERIPRISE FINA	0.004%	91.464%
4755	NICE SYSTEMS	0.004%	91.468%
4756	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.471%
4757	TAKKT AG	0.004%	91.475%
4758	GAZTRANSPORT ET	0.004%	91.479%
4759	CHINA TRADITION	0.004%	91.482%
4760	CAR INC	0.004%	91.486%
4761	SPX CORP COMMON STOCK USD.01	0.004%	91.490%
4762	SEIBU HOLDINGS	0.004%	91.494%
4763	US BANK NA/CINC	0.004%	91.497%
4764	FUSHAN INTL ENE	0.004%	91.501%
4765	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	91.505%
4766	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.004%	91.508%
4767	FISHER (JAMES)	0.004%	91.512%
4768	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.004%	91.516%
4769	CGN POWER CO LT	0.004%	91.520%
4770	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.004%	91.523%
4771	GT CAPITAL HOLD	0.004%	91.527%
4772	MATSUMOTOKIYOSH	0.004%	91.531%
4773	LISI	0.004%	91.534%
4774	BEFIMMO SCA	0.004%	91.538%
4775	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.542%
4776	RMR GROUP INC/THE A COMMON STOCK	0.004%	91.545%
4777	TOMONY HOLDINGS	0.004%	91.549%
4778	TOKYO OHKA KOGY	0.004%	91.553%
4779	NIC INC COMMON STOCK	0.004%	91.557%
4780	HAREL INSURANCE	0.004%	91.560%
4781	MAINFREIGHT LTD	0.004%	91.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	RAMSAY HEALTH C	0.004%	91.568%
4783	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.004%	91.571%
4784	HYUNDAI WIA COR	0.004%	91.575%
4785	COCOKARA FINE H	0.004%	91.579%
4786	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.582%
4787	TAG TEGERNSEE I	0.004%	91.586%
4788	SEIKO CORPORATI	0.004%	91.590%
4789	ILLINOIS TOOL W	0.004%	91.593%
4790	GMP CAPITAL COR	0.004%	91.597%
4791	CHEVRON CORP SR UNSECURED 05/21 2.1	0.004%	91.601%
4792	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	91.605%
4793	PZ CUSSONS PLC	0.004%	91.608%
4794	MEIJI HOLDINGS	0.004%	91.612%
4795	ELIA SYS OPERAT	0.004%	91.616%
4796	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.004%	91.619%
4797	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.004%	91.623%
4798	MONEYSUPERMARKE	0.004%	91.627%
4799	DONGBU HITEK CO	0.004%	91.630%
4800	HINDUSTAN LEVER	0.004%	91.634%
4801	DLF LIMITED	0.004%	91.638%
4802	BEIERSDORF AG	0.004%	91.641%
4803	EMAMI LTD	0.004%	91.645%
4804	MERITAGE HOMES	0.004%	91.649%
4805	HIWIN TECH CORP	0.004%	91.652%
4806	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.004%	91.656%
4807	CHINA LESSO GRO	0.004%	91.660%
4808	CHINA GALAXY SE	0.004%	91.663%
4809	LINDT & SPRUENG	0.004%	91.667%
4810	ACEA SPA	0.004%	91.671%
4811	SWIRE PACIFIC	0.004%	91.674%
4812	MARUICHI STL TU	0.004%	91.678%
4813	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.004%	91.682%
4814	DAINIPPON PHARM	0.004%	91.685%
4815	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.004%	91.689%
4816	SQUARE INC A COMMON STOCK USD.000001	0.004%	91.693%
4817	BURCKHARDT COMP	0.004%	91.696%
4818	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	91.700%
4819	SARACEN MINERAL	0.004%	91.704%
4820	SITC INTERNATIO	0.004%	91.707%
4821	ESSO (THAILAND)	0.004%	91.711%
4822	MEDIPAL HOLDING	0.004%	91.715%
4823	WELBILT INC COMMON STOCK USD.01	0.004%	91.718%
4824	HUMANA INC SR UNSECURED 10/24 3.85	0.004%	91.722%
4825	SHIMADZU CORP	0.004%	91.726%
4826	ACADIAN TIMBER	0.004%	91.729%
4827	ZIMMER HOLDINGS	0.004%	91.733%
4828	PALTAC CORP	0.004%	91.736%
4829	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	91.740%
4830	CHIN-POON INDL	0.004%	91.744%
4831	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.747%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	IRPC PUBLIC CO	0.004%	91.751%
4833	RINNAI CORP	0.004%	91.755%
4834	GUNGHO ONLINE E	0.004%	91.758%
4835	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	91.762%
4836	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.004%	91.766%
4837	SOMFY SA	0.004%	91.769%
4838	LG PHILIPS LCD	0.004%	91.773%
4839	ALEXANDERS INC	0.004%	91.776%
4840	SEMAPA SOC INVE	0.004%	91.780%
4841	TATA POWER CO L	0.004%	91.784%
4842	CHINA HARMONY N	0.004%	91.787%
4843	EXIDE INDUSTRIE	0.004%	91.791%
4844	TONG REN TANG T	0.004%	91.795%
4845	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.004%	91.798%
4846	BONDUELLE SCA	0.004%	91.802%
4847	SUGI HOLDINGS C	0.004%	91.805%
4848	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.004%	91.809%
4849	INDUSTRIAS CH S	0.004%	91.813%
4850	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.004%	91.816%
4851	MPHASIS LTD	0.004%	91.820%
4852	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.004%	91.824%
4853	KOLON INDUSTRIE	0.004%	91.827%
4854	UTD INTEGRATION	0.004%	91.831%
4855	ENTERPRISE PROD	0.004%	91.834%
4856	DENBURY RESOURC	0.004%	91.838%
4857	KINGDEE INTERNA	0.004%	91.842%
4858	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.845%
4859	IRISO ELECTRONI	0.004%	91.849%
4860	NOBLE CORP PLC	0.004%	91.852%
4861	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.004%	91.856%
4862	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	91.860%
4863	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	91.863%
4864	RYOBI	0.004%	91.867%
4865	BRILLIANCE CHIN	0.004%	91.870%
4866	HARMONY GOLD MN	0.004%	91.874%
4867	KOTAK MAHINDRA	0.004%	91.878%
4868	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.004%	91.881%
4869	CHIPBOND TECHNO	0.004%	91.885%
4870	UNITED ARROWS L	0.004%	91.888%
4871	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	91.892%
4872	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	91.896%
4873	EMEMORY TECHNOL	0.004%	91.899%
4874	LIBERBANK SA	0.004%	91.903%
4875	BANGCHAK CORP P	0.004%	91.906%
4876	NETAPP INC SR UNSECURED 12/22 3.25	0.004%	91.910%
4877	EBAY INC 3.45%	0.004%	91.914%
4878	SWATCH GROUP AG	0.004%	91.917%
4879	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.004%	91.921%
4880	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.004%	91.924%
4881	COCA-COLA AMATI	0.004%	91.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	DAVIDE CAMPARI-	0.004%	91.932%
4883	DEUTZ AG	0.004%	91.935%
4884	LINDSAY CORP COMMON STOCK USD1.0	0.004%	91.939%
4885	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.942%
4886	BERNER KTBK	0.004%	91.946%
4887	LYDALL INC COMMON STOCK USD.1	0.004%	91.949%
4888	VISUAL PHOTONIC	0.004%	91.953%
4889	OUTSOURCING INC	0.004%	91.957%
4890	TOD'S SPA	0.004%	91.960%
4891	TOHO BANK	0.004%	91.964%
4892	JC DECAUX SA	0.004%	91.967%
4893	ALPINE ELECTRON	0.004%	91.971%
4894	RATHBONE BROTHE	0.004%	91.974%
4895	BONAVA AB - B S	0.004%	91.978%
4896	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	91.982%
4897	YOOX NET-A-PORT	0.004%	91.985%
4898	VTECH HLDGS	0.004%	91.989%
4899	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.992%
4900	FRESNILLO PLC	0.004%	91.996%
4901	CA IMMOBILIE A	0.004%	91.999%
4902	NAVIGANT CONSUL	0.004%	92.003%
4903	COMPUTACENTER P	0.004%	92.006%
4904	INVESTMENT TECH	0.004%	92.010%
4905	ARCHROCK INC COMMON STOCK USD.01	0.004%	92.013%
4906	HITACHI ZOSEN C	0.004%	92.017%
4907	ALSO HOLDING-RE	0.004%	92.021%
4908	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.004%	92.024%
4909	SQUARE ENIX HOL	0.004%	92.028%
4910	TARKETT SA	0.004%	92.031%
4911	SSAB SVENSKT ST	0.004%	92.035%
4912	PIPER JAFFRAY COS COMMON STOCK USD.01	0.004%	92.038%
4913	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.004%	92.042%
4914	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.045%
4915	TOKYU CONST	0.004%	92.049%
4916	SOCIETE BIC SA	0.004%	92.052%
4917	DATATEC	0.004%	92.056%
4918	NICHIHA CORP	0.004%	92.059%
4919	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.004%	92.063%
4920	SUMMIT INDUSTRI	0.004%	92.067%
4921	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	92.070%
4922	TJX COS INC SR UNSECURED 05/23 2.5	0.004%	92.074%
4923	GRUPO ELEKTRA(N	0.004%	92.077%
4924	BB SEGURIDADE P	0.004%	92.081%
4925	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.004%	92.084%
4926	AMGEN INC SR UNSECURED 05/25 3.125	0.004%	92.088%
4927	SIBANYE GOLD LTD SPONS ADR ADR	0.004%	92.091%
4928	PERFICIENT INC COMMON STOCK USD.001	0.004%	92.095%
4929	BELLAMY'S AUSTR	0.004%	92.098%
4930	COSCO HOLDINGS	0.004%	92.102%
4931	AUSDRILL LIMITE	0.004%	92.105%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	MIRAIT HLDG COR	0.004%	92.109%
4933	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.004%	92.112%
4934	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	92.116%
4935	SEVERSTAL GDR REG S GDR	0.004%	92.119%
4936	SANKEN ELECTRIC	0.004%	92.123%
4937	MAGELLAN FINANC	0.004%	92.126%
4938	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	92.130%
4939	CHINA DONGXIANG	0.003%	92.133%
4940	WESTPAC BANKING	0.003%	92.137%
4941	THANACHART CAPI	0.003%	92.140%
4942	CHARGEURS SA	0.003%	92.144%
4943	MGM GROWTH PROPERTIES LLC A REIT	0.003%	92.147%
4944	SUZUKEN CO LTD	0.003%	92.151%
4945	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.003%	92.154%
4946	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	92.158%
4947	AFRICA OIL CORP	0.003%	92.161%
4948	SOL MELIA SA	0.003%	92.165%
4949	APACHE CORP SR UNSECURED 04/22 3.25	0.003%	92.168%
4950	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.003%	92.172%
4951	NEOGEN CORP COMMON STOCK USD.16	0.003%	92.175%
4952	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.179%
4953	OBRASCON HUAR L	0.003%	92.182%
4954	PLDT INC	0.003%	92.186%
4955	UTD DRUG	0.003%	92.189%
4956	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.003%	92.192%
4957	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.003%	92.196%
4958	APOLLO HOSPITAL	0.003%	92.199%
4959	MAXLINEAR INC COMMON STOCK	0.003%	92.203%
4960	THAI UNION GROU	0.003%	92.206%
4961	FUKUOKA REIT CO	0.003%	92.210%
4962	GLOVIS	0.003%	92.213%
4963	INDS BACHOCO SA	0.003%	92.217%
4964	CHINA SCE PROPE	0.003%	92.220%
4965	CHENG SHIN RUBB	0.003%	92.224%
4966	REGIS CORP COMMON STOCK USD.05	0.003%	92.227%
4967	ORIFLAME HOLDIN	0.003%	92.231%
4968	KIWI PROPERTY G	0.003%	92.234%
4969	DAEWOO INTERNAT	0.003%	92.238%
4970	NAMPAK LTD.	0.003%	92.241%
4971	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	92.245%
4972	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.003%	92.248%
4973	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	92.251%
4974	STONERIDGE INC COMMON STOCK	0.003%	92.255%
4975	TRAVELSKY TECHN	0.003%	92.258%
4976	NOBIA AB NEW	0.003%	92.262%
4977	GREEN REIT PLC	0.003%	92.265%
4978	NAN YA PLASTIC	0.003%	92.269%
4979	AMERICAN STATES WATER CO COMMON STOCK	0.003%	92.272%
4980	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	92.276%
4981	GRANGES AB	0.003%	92.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	OCLARO INC COMMON STOCK USD.01	0.003%	92.283%
4983	TOKYO ELEC POWE	0.003%	92.286%
4984	UNI-PRESIDENT C	0.003%	92.289%
4985	FIBROGEN INC COMMON STOCK USD.01	0.003%	92.293%
4986	JUST RETIREMENT	0.003%	92.296%
4987	UACJ CORP	0.003%	92.300%
4988	BBMG CORPORATIO	0.003%	92.303%
4989	TOKYO TY FINANC	0.003%	92.307%
4990	SERCOMM CORP	0.003%	92.310%
4991	EZCORP INC CL A COMMON STOCK USD.01	0.003%	92.314%
4992	POLYPIPE GROUP	0.003%	92.317%
4993	GPO IND BIMBO	0.003%	92.320%
4994	CORVEL CORP COMMON STOCK USD.0001	0.003%	92.324%
4995	DAIWABO CO LTD	0.003%	92.327%
4996	FENNER	0.003%	92.331%
4997	PANDOX AB	0.003%	92.334%
4998	PARMALAT S.P.A	0.003%	92.338%
4999	DUSKIN CO LTD	0.003%	92.341%
5000	CROCS INC COMMON STOCK USD.001	0.003%	92.344%
5001	SHIMANO INC	0.003%	92.348%
5002	IMMOFINANZ IMMO	0.003%	92.351%
5003	ST BARBARA MINE	0.003%	92.355%
5004	INFICON HOLDING	0.003%	92.358%
5005	FAR EAST INTL B	0.003%	92.362%
5006	TRADE ME LTD	0.003%	92.365%
5007	ZAKLADY METALI	0.003%	92.368%
5008	HAITONG INTL SE	0.003%	92.372%
5009	MAKINO MILLING	0.003%	92.375%
5010	CHORUS LIMITED	0.003%	92.379%
5011	CLOETTA AB B SH	0.003%	92.382%
5012	PT ANEKA TAMBAN	0.003%	92.385%
5013	E-MART CO. LTD.	0.003%	92.389%
5014	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	92.392%
5015	NEWRIVER REIT P	0.003%	92.396%
5016	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.003%	92.399%
5017	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	92.402%
5018	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	92.406%
5019	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	92.409%
5020	EPISTAR CORP	0.003%	92.413%
5021	GOLD FIELDS LTD	0.003%	92.416%
5022	PTC INC COMMON STOCK USD.01	0.003%	92.419%
5023	INVESCO OFFICE	0.003%	92.423%
5024	VEON LTD ADR	0.003%	92.426%
5025	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	92.430%
5026	DUKE ENERGY COR	0.003%	92.433%
5027	IMP DEL DES Y E	0.003%	92.436%
5028	CENTRAL GLASS C	0.003%	92.440%
5029	MITIE GROUP	0.003%	92.443%
5030	MORGUARD CORP	0.003%	92.447%
5031	GUNZE	0.003%	92.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	SERIA CO LTD	0.003%	92.453%
5033	SINGAPORE POST	0.003%	92.457%
5034	CRAMO OYJ B SHS	0.003%	92.460%
5035	ENTERTAINMENT O	0.003%	92.464%
5036	RYMAN HEALTHCAR	0.003%	92.467%
5037	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.003%	92.470%
5038	ZENSHO CO LTD	0.003%	92.474%
5039	INDORAMA VENTUR	0.003%	92.477%
5040	KOMAX HOLDING A	0.003%	92.480%
5041	SHIP FINANCE IN	0.003%	92.484%
5042	NANTO BANK	0.003%	92.487%
5043	KERRY LOGISTICS	0.003%	92.491%
5044	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	92.494%
5045	AUTOMOTIVE HOLD	0.003%	92.497%
5046	SHANDONG WEIGAO	0.003%	92.501%
5047	INV LA CONSTRUC	0.003%	92.504%
5048	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.003%	92.507%
5049	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	92.511%
5050	PRIMARY HEALTH	0.003%	92.514%
5051	TOHO GAS CO	0.003%	92.518%
5052	ENTERCOM COMMUN	0.003%	92.521%
5053	HEMFOSA FASTIGH	0.003%	92.524%
5054	HP INC SR UNSECURED 12/21 4.65	0.003%	92.528%
5055	CORETRONICS COR	0.003%	92.531%
5056	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	92.534%
5057	SCANA CORP COMMON STOCK	0.003%	92.538%
5058	AOKI INTL	0.003%	92.541%
5059	MONOTARO CO.LTD	0.003%	92.544%
5060	SCANSOURCE INC COMMON STOCK	0.003%	92.548%
5061	NIKKISO CO	0.003%	92.551%
5062	DAI-ICHI KOGYO	0.003%	92.555%
5063	SHELL INTERNATI	0.003%	92.558%
5064	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	92.561%
5065	PZU GR	0.003%	92.565%
5066	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	92.568%
5067	RESORTTRUST INC	0.003%	92.571%
5068	COMFORIA RESIDE	0.003%	92.575%
5069	HOUSE FOODS COR	0.003%	92.578%
5070	DAIHEN CORP	0.003%	92.581%
5071	INVACARE CORP	0.003%	92.585%
5072	CRED SUIS GP FU	0.003%	92.588%
5073	UNITED LABORATO	0.003%	92.591%
5074	CyberAgent, Inc	0.003%	92.595%
5075	TAKEUCHI MANUFA	0.003%	92.598%
5076	HYAKUJUSHI BANK	0.003%	92.601%
5077	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.605%
5078	JM FINANCIAL	0.003%	92.608%
5079	TOBU RAILWAY CO	0.003%	92.612%
5080	SANTAM	0.003%	92.615%
5081	LASALLE LOGIPOR	0.003%	92.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	GJENSIDIGE FORS	0.003%	92.622%
5083	PORTO SEGURO SA	0.003%	92.625%
5084	COMTECH TELE CO	0.003%	92.628%
5085	LIECHTENSTEINIS	0.003%	92.632%
5086	LANDING INTL DE	0.003%	92.635%
5087	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	92.638%
5088	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	92.642%
5089	MBANK	0.003%	92.645%
5090	TOP GLOVE CORP	0.003%	92.648%
5091	DEUTSCHE EUROSH	0.003%	92.652%
5092	HAMBORNER AG	0.003%	92.655%
5093	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	92.658%
5094	ARGAN INC COMMON STOCK USD.15	0.003%	92.662%
5095	KOMORI CORPORAT	0.003%	92.665%
5096	58.COM INC ADR ADR	0.003%	92.668%
5097	KINPO ELECTRONI	0.003%	92.672%
5098	G8 EDUCATION LT	0.003%	92.675%
5099	DAIFUKU CO	0.003%	92.678%
5100	SCORPIO TANKERS	0.003%	92.681%
5101	NN INC COMMON STOCK USD.01	0.003%	92.685%
5102	SAMSUNG SDS CO	0.003%	92.688%
5103	HULIC CO LTD	0.003%	92.691%
5104	ASIA OPTICAL CO	0.003%	92.695%
5105	HAYNES INTL INC	0.003%	92.698%
5106	NWS HOLDINGS LT	0.003%	92.701%
5107	MACQUARIE LEISU	0.003%	92.705%
5108	HYUNDAI HEAVY I	0.003%	92.708%
5109	LINK ADMINISTRA	0.003%	92.711%
5110	K-BRO LINEN INC	0.003%	92.715%
5111	KERNEL HOLDING	0.003%	92.718%
5112	STUART OLSON IN	0.003%	92.721%
5113	HIBERNIA REIT P	0.003%	92.724%
5114	OTSUKA CORP	0.003%	92.728%
5115	TEMP HOLDINGS C	0.003%	92.731%
5116	DIALOG GROUP BH	0.003%	92.734%
5117	CHINA LONGYUAN	0.003%	92.738%
5118	JGC CORP	0.003%	92.741%
5119	RECTICEL	0.003%	92.744%
5120	FUGRO NV-CVA	0.003%	92.748%
5121	COCA-COLA FEMSA	0.003%	92.751%
5122	TOKEN CORP	0.003%	92.754%
5123	GUANGZHOU AUTOM	0.003%	92.757%
5124	NANKAI ELEC RAI	0.003%	92.761%
5125	BRF SA ADR ADR	0.003%	92.764%
5126	GPO DE INVERSIO	0.003%	92.767%
5127	ENGIE BRASIL SA	0.003%	92.770%
5128	BWP TRUST	0.003%	92.774%
5129	LEIDOS HOLDINGS	0.003%	92.777%
5130	USS CO. LTD.	0.003%	92.780%
5131	GETAC TECHNOLOG	0.003%	92.784%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	FARMER BROS CO COMMON STOCK USD1.0	0.003%	92.787%
5133	DIRTT ENVIRONME	0.003%	92.790%
5134	FRONTERA ENERGY	0.003%	92.793%
5135	TACHI-S CO	0.003%	92.797%
5136	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	92.800%
5137	TIM PARTICIPA	0.003%	92.803%
5138	3SBIO INC	0.003%	92.806%
5139	HONG KONG LAND	0.003%	92.810%
5140	BANCA GENERALI	0.003%	92.813%
5141	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	92.816%
5142	Ayala Land Inc	0.003%	92.819%
5143	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	92.823%
5144	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	92.826%
5145	PAINTED PONY EN	0.003%	92.829%
5146	SHIKOKU ELEC PO	0.003%	92.833%
5147	CHEUNG KONG INF	0.003%	92.836%
5148	CUMMINS INDIA	0.003%	92.839%
5149	AMERICA MOVIL SPN ADR CL L ADR	0.003%	92.842%
5150	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	92.846%
5151	CHINA BLUECHEMI	0.003%	92.849%
5152	EXPRESS INC COMMON STOCK	0.003%	92.852%
5153	HIGHWEALTH CONS	0.003%	92.855%
5154	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	92.859%
5155	AOZORA BANK	0.003%	92.862%
5156	MUTHOOT FINANCE	0.003%	92.865%
5157	WALGREEN BOOTS	0.003%	92.868%
5158	SENKO CO	0.003%	92.872%
5159	F E CONSORTM IN	0.003%	92.875%
5160	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	92.878%
5161	JOWA HLDGS CO L	0.003%	92.881%
5162	BK OF EAST ASIA	0.003%	92.885%
5163	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	92.888%
5164	COMPUGROUP HOLD	0.003%	92.891%
5165	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.003%	92.894%
5166	NISSHINBO IND I	0.003%	92.897%
5167	NATURA COSMETIC	0.003%	92.901%
5168	TAISHO PHARMACE	0.003%	92.904%
5169	LATAM AIRLINES	0.003%	92.907%
5170	ELIS SA	0.003%	92.910%
5171	BRINKER INTL IN	0.003%	92.914%
5172	YAMANASHI CHUO	0.003%	92.917%
5173	SHANKS GROUP PL	0.003%	92.920%
5174	MONEX GROUP INC	0.003%	92.923%
5175	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	92.927%
5176	PACIFIC INDUSTR	0.003%	92.930%
5177	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	92.933%
5178	AUTODESK INC	0.003%	92.936%
5179	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	92.939%
5180	VANGUARD INTL S	0.003%	92.943%
5181	HUMANA INC SR UNSECURED 10/19 2.625	0.003%	92.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	DOOSAN HEAVY IN	0.003%	92.949%
5183	KEYCORP	0.003%	92.952%
5184	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.003%	92.955%
5185	SAO MARTINHO SA	0.003%	92.959%
5186	NESTLE FINANCE	0.003%	92.962%
5187	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	92.965%
5188	IZUMI CO	0.003%	92.968%
5189	JIANGSU EXPRESS	0.003%	92.971%
5190	AEGION CORP COMMON STOCK USD.01	0.003%	92.975%
5191	AEON DELIGHT	0.003%	92.978%
5192	FUTABA CORP	0.003%	92.981%
5193	GUDANG GARAM(PE	0.003%	92.984%
5194	BARR(A.G.)	0.003%	92.987%
5195	SAMPO OYJ	0.003%	92.991%
5196	ORGANIZACI SORI	0.003%	92.994%
5197	CTS CORP COMMON STOCK	0.003%	92.997%
5198	FAES FARMA SA	0.003%	93.000%
5199	ANGLOGOLD LTD	0.003%	93.003%
5200	LENNAR CORP COMPANY GUAR 01/22 4.125	0.003%	93.007%
5201	FOMENTO ECON ME	0.003%	93.010%
5202	SEOUL SEMICONDU	0.003%	93.013%
5203	PAN OCEAN CO	0.003%	93.016%
5204	PROVIDENT FINAN	0.003%	93.019%
5205	CHOW SANG SANG	0.003%	93.023%
5206	AUTOGRILL SPA	0.003%	93.026%
5207	RAJESH EXPORTS	0.003%	93.029%
5208	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.032%
5209	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.035%
5210	ENBRIDGE ENERGY	0.003%	93.038%
5211	ZZZSAN-AI OIL C	0.003%	93.042%
5212	VITASOY INTL	0.003%	93.045%
5213	SUDAMERICANA VA	0.003%	93.048%
5214	HEIWADO CO LTD	0.003%	93.051%
5215	SINBON ELECTRON	0.003%	93.054%
5216	POSTNL	0.003%	93.058%
5217	GRAINGER TRUST	0.003%	93.061%
5218	BARRATT DEVEL	0.003%	93.064%
5219	TRANSPORT INTL	0.003%	93.067%
5220	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.003%	93.070%
5221	GS RETAIL CO LT	0.003%	93.073%
5222	SAN-A CO LTD	0.003%	93.077%
5223	JAPAN DISPLAY I	0.003%	93.080%
5224	BCO ABC BRASIL	0.003%	93.083%
5225	LI NING CO. LTD	0.003%	93.086%
5226	DELPHI ENERGY C	0.003%	93.089%
5227	FENG HSIN IRON&	0.003%	93.092%
5228	ZUGER KANTONALB	0.003%	93.095%
5229	KATO SANGYO CO	0.003%	93.099%
5230	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	93.102%
5231	AMBEV SA ADR ADR	0.003%	93.105%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	NS SOLUTIONS CO	0.003%	93.108%
5233	TELSTRA CORP	0.003%	93.111%
5234	OKUMURA CORP	0.003%	93.114%
5235	NIPPON REIT INV	0.003%	93.118%
5236	KOC HOLDING AS	0.003%	93.121%
5237	NEMETSCHEK AG	0.003%	93.124%
5238	PREMIER INVESTM	0.003%	93.127%
5239	OMNIA HOLDINGS	0.003%	93.130%
5240	COPPER MTN MNG	0.003%	93.133%
5241	NEW WAVE GROUP	0.003%	93.136%
5242	AOMORI BANK	0.003%	93.139%
5243	V TECHNOLOGY	0.003%	93.143%
5244	ANADOLU EFES BI	0.003%	93.146%
5245	IDBI BANK LTD	0.003%	93.149%
5246	PC CONNECTION	0.003%	93.152%
5247	SANFILIPPO(JOHN	0.003%	93.155%
5248	MAYORA INDAH	0.003%	93.158%
5249	IINO KAIUN KAIS	0.003%	93.161%
5250	YUEN FOONG YU M	0.003%	93.165%
5251	RENEWABLE ENERG	0.003%	93.168%
5252	PACIFIC BASIN S	0.003%	93.171%
5253	CJ E&M CORPORAT	0.003%	93.174%
5254	DR PEPPER SNAPP	0.003%	93.177%
5255	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	93.180%
5256	DIVERS RES BHD	0.003%	93.183%
5257	OLAM INTERNATIO	0.003%	93.186%
5258	YUHAN CORP	0.003%	93.190%
5259	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.193%
5260	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.196%
5261	TISCO FINANCIAL	0.003%	93.199%
5262	WESTERN AREAS N	0.003%	93.202%
5263	ARCS CO LTD	0.003%	93.205%
5264	LOTTE SHOPPING	0.003%	93.208%
5265	WING TAI HOLDIN	0.003%	93.211%
5266	BANPU PUBLIC CO	0.003%	93.215%
5267	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	93.218%
5268	RAMIRENT OYJ	0.003%	93.221%
5269	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.224%
5270	TOPCO SCIENTIFI	0.003%	93.227%
5271	PERUSAHAAN GAS	0.003%	93.230%
5272	KOREA PETROCHEM	0.003%	93.233%
5273	MID REIT INC	0.003%	93.236%
5274	VASTNED RETAIL	0.003%	93.239%
5275	WORLD ACCEPTANCE CORP COMMON STOCK	0.003%	93.242%
5276	HELICAL BAR PLC	0.003%	93.246%
5277	ELITE MATERIAL	0.003%	93.249%
5278	PARK 24 CO	0.003%	93.252%
5279	CARETRUST REIT INC REIT USD.01	0.003%	93.255%
5280	YELLOW PAGES LT	0.003%	93.258%
5281	KIATNAKIN FIN&S	0.003%	93.261%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	PAPA JOHN'S INT	0.003%	93.264%
5283	WORLDPAY INC	0.003%	93.267%
5284	ALKERMES PLC	0.003%	93.270%
5285	DAH SING BANKIN	0.003%	93.273%
5286	DIGI.COM BHD	0.003%	93.277%
5287	IBJ LEASING CO	0.003%	93.280%
5288	KITZ CORPORATIO	0.003%	93.283%
5289	TRAVELPORT WORL	0.003%	93.286%
5290	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	93.289%
5291	NIHON KOHDEN CO	0.003%	93.292%
5292	ZARDOYA-OTIS	0.003%	93.295%
5293	CHAMPION REAL E	0.003%	93.298%
5294	FELDA GLOBAL VE	0.003%	93.301%
5295	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.304%
5296	JAPAN SECS FINA	0.003%	93.307%
5297	IS DONGSEO CO L	0.003%	93.310%
5298	POONGSAN CORP(N	0.003%	93.314%
5299	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.317%
5300	JUMBO SA	0.003%	93.320%
5301	RAIN INDUSTRIES	0.003%	93.323%
5302	JAPAN AVIATN EL	0.003%	93.326%
5303	BORREGAARD ASA	0.003%	93.329%
5304	TRAKYA CAM SANA	0.003%	93.332%
5305	CAHYA MATA SARA	0.003%	93.335%
5306	MATCH GROUP INC COMMON STOCK USD.001	0.003%	93.338%
5307	SAMSUNG CARD	0.003%	93.341%
5308	SUMITOMO METAL	0.003%	93.344%
5309	NISHIO RENT ALL	0.003%	93.347%
5310	GUOTAI JUNAN IN	0.003%	93.350%
5311	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	93.353%
5312	CHOICE PROPERTI	0.003%	93.356%
5313	UNIFI INC	0.003%	93.360%
5314	NIPPON DENSETSU	0.003%	93.363%
5315	KEIHIN ELEC EXP	0.003%	93.366%
5316	ONESAVINGS BANK	0.003%	93.369%
5317	ASANKO GOLD INC	0.003%	93.372%
5318	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.375%
5319	ECLIPX GROUP LT	0.003%	93.378%
5320	KEPPEL DC REIT	0.003%	93.381%
5321	CIA HERING	0.003%	93.384%
5322	SEKISUI HOUSE	0.003%	93.387%
5323	ITALGAS SPA	0.003%	93.390%
5324	GENTERA SAB DE	0.003%	93.393%
5325	BELLUNA CO.LTD	0.003%	93.396%
5326	GREAT WALL ENTE	0.003%	93.399%
5327	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.402%
5328	OKI ELECTRIC IN	0.003%	93.405%
5329	EMBOTELLA ANDIN	0.003%	93.408%
5330	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.411%
5331	JSW ENERGY LTD	0.003%	93.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	93.417%
5333	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.421%
5334	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.424%
5335	GENTING INTERNA	0.003%	93.427%
5336	KANAMOTO CO LTD	0.003%	93.430%
5337	PERPETUAL TST A	0.003%	93.433%
5338	TONG YANG INDUS	0.003%	93.436%
5339	TAICHUNG	0.003%	93.439%
5340	SYDNEY AIRPORT	0.003%	93.442%
5341	INTL METAL SERV	0.003%	93.445%
5342	LG INTL CORP	0.003%	93.448%
5343	SPEEDWAY MOTORS	0.003%	93.451%
5344	SHINKO ELEC IND	0.003%	93.454%
5345	EXACT SCIENCES	0.003%	93.457%
5346	LAR ESPANA REAL	0.003%	93.460%
5347	HOTA INDUSTRIAL	0.003%	93.463%
5348	YAKO CO	0.003%	93.466%
5349	LUNDIN PERTOLEU	0.003%	93.469%
5350	TLG IMMOBILIEN	0.003%	93.472%
5351	WD 40 CO COMMON STOCK USD.001	0.003%	93.475%
5352	FUJITEC CO	0.003%	93.478%
5353	UNITED ENERGY G	0.003%	93.481%
5354	KYUSHU ELEC POW	0.003%	93.484%
5355	HONG LEONG CRED	0.003%	93.487%
5356	KENDRION NV	0.003%	93.490%
5357	JB FINANCIAL GR	0.003%	93.493%
5358	AGRITRADE RESOU	0.003%	93.496%
5359	EVERGREEN MARIN	0.003%	93.499%
5360	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.502%
5361	NISSAN SHATAI C	0.003%	93.505%
5362	TAIWAN FERTILIZ	0.003%	93.508%
5363	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.511%
5364	FOXCONN TECHNOL	0.003%	93.514%
5365	ECHO GLOBAL LOG	0.003%	93.517%
5366	BOC AVIATION LT	0.003%	93.520%
5367	EMP NAC ELECTRI	0.003%	93.523%
5368	ALCONIX CORPORA	0.003%	93.526%
5369	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.529%
5370	WUESTENROT & WU	0.003%	93.532%
5371	LENNAR CORP 8.3	0.003%	93.535%
5372	EBOS GROUP LTD	0.003%	93.538%
5373	GO-AHEAD GROUP	0.003%	93.541%
5374	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	93.544%
5375	ROCHE HOLDING A	0.003%	93.547%
5376	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.550%
5377	RETROPHIN INC COMMON STOCK USD.0001	0.003%	93.553%
5378	DAIKYO INC	0.003%	93.556%
5379	NICHI-IKO PHARM	0.003%	93.559%
5380	LENDINGTREE INC COMMON STOCK USD.01	0.003%	93.562%
5381	LUYE PHARMA GRO	0.003%	93.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	CHARTER HALL	0.003%	93.568%
5383	PILOT CORP (NEW	0.003%	93.571%
5384	INTERNET INITIA	0.003%	93.574%
5385	MORGUARD REAL E	0.003%	93.577%
5386	BURE INVESTMENT	0.003%	93.580%
5387	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	93.583%
5388	SLATE RETAIL RE	0.003%	93.586%
5389	HOCHSCHILD MINI	0.003%	93.589%
5390	MEITEC CORPORAT	0.003%	93.592%
5391	PARAMOUNT BED H	0.003%	93.595%
5392	AKER SOLUTIONS	0.003%	93.598%
5393	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	93.601%
5394	JOLLIBEE FOODS	0.003%	93.604%
5395	TRUSCO NAKAYAMA	0.003%	93.607%
5396	KEIO CORP	0.003%	93.610%
5397	WESTERN GAS PAR	0.003%	93.613%
5398	ORION CORP	0.003%	93.616%
5399	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.619%
5400	COMMONWEALTH BA	0.003%	93.622%
5401	VST HLDGS	0.003%	93.625%
5402	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.003%	93.628%
5403	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	93.631%
5404	RHB Capital	0.003%	93.634%
5405	JINRO LTD	0.003%	93.636%
5406	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	93.639%
5407	ZZZPRIMA MEAT P	0.003%	93.642%
5408	COMMONWEALTH BA	0.003%	93.645%
5409	CASHBUILD LTD	0.003%	93.648%
5410	INTL BK RECON &	0.003%	93.651%
5411	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.654%
5412	ADANI ENTERPRIS	0.003%	93.657%
5413	RUENTEX DEVELOP	0.003%	93.660%
5414	INDRA SISTEMAS	0.003%	93.663%
5415	ASIAN DEVELOPME	0.003%	93.666%
5416	SUPER RETAIL GR	0.003%	93.669%
5417	DE'LONGHI SPA	0.003%	93.672%
5418	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.675%
5419	TONGDA GROUP HL	0.003%	93.678%
5420	SATO CORP	0.003%	93.681%
5421	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	93.684%
5422	MACQUARIE MEXIC	0.003%	93.687%
5423	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.689%
5424	ADVANTEST	0.003%	93.692%
5425	KABU.COM SECURI	0.003%	93.695%
5426	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	93.698%
5427	AK STEEL HOLDIN	0.003%	93.701%
5428	JARDINE CYCLE	0.003%	93.704%
5429	ETERNAL CHEMICA	0.003%	93.707%
5430	INABATA & CO	0.003%	93.710%
5431	POWERLONG REAL	0.003%	93.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	GRAPHITE INDIA	0.003%	93.716%
5433	ALL NIPPON AIRW	0.003%	93.719%
5434	MALLINCKRODT PL	0.003%	93.722%
5435	BAT INTL FINANC	0.003%	93.725%
5436	HUBER & SUHNER	0.003%	93.728%
5437	METALL ZUG AG	0.003%	93.730%
5438	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	93.733%
5439	BAVARIAN NORDIC	0.003%	93.736%
5440	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.739%
5441	MOCHIDA PHARM C	0.003%	93.742%
5442	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	93.745%
5443	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.748%
5444	PRADA SPA	0.003%	93.751%
5445	RUTH'S HOSPITAL	0.003%	93.754%
5446	DIGITAL CHINA H	0.003%	93.757%
5447	WIHLBORGS FASTI	0.003%	93.760%
5448	INARI AMERTRON	0.003%	93.762%
5449	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.765%
5450	SAINT MARC HLDG	0.003%	93.768%
5451	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.003%	93.771%
5452	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.774%
5453	SUPALAI PUBLIC	0.003%	93.777%
5454	JCU CORP	0.003%	93.780%
5455	CROMPTON GREAVE	0.003%	93.783%
5456	TUNG HO STEEL E	0.003%	93.786%
5457	ULTIMATE	0.003%	93.789%
5458	MANTRA GROUP LT	0.003%	93.791%
5459	FLEURY SA	0.003%	93.794%
5460	THAI MILITARY B	0.003%	93.797%
5461	CONSORT MEDICAL	0.003%	93.800%
5462	ESURE GROUP PLC	0.003%	93.803%
5463	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	93.806%
5464	KARDEX	0.003%	93.809%
5465	YODOGAWA STEEL	0.003%	93.812%
5466	MARCUS CORP	0.003%	93.815%
5467	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.003%	93.817%
5468	RIPLEY CORP SA	0.003%	93.820%
5469	HEIWA REAL ESTA	0.003%	93.823%
5470	SHUN TAK HLDGS	0.003%	93.826%
5471	BUMI ARMADA BER	0.003%	93.829%
5472	CJ O SHOPPING C	0.003%	93.832%
5473	EN-JAPAN INC.	0.003%	93.835%
5474	ODONTOPREV SA	0.003%	93.838%
5475	BAYWA AG (BAYER	0.003%	93.840%
5476	TOAGOSEI CO LTD	0.003%	93.843%
5477	Alliance Global	0.003%	93.846%
5478	BILIA AB	0.003%	93.849%
5479	MONMOUTH REAL E	0.003%	93.852%
5480	LEAGOLD MINING	0.003%	93.855%
5481	XENCOR INC COMMON STOCK USD.01	0.003%	93.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	AEON MALL CO LT	0.003%	93.861%
5483	SLC AGRICOLA SA	0.003%	93.863%
5484	CSR CORP	0.003%	93.866%
5485	PIONEER CORP JP	0.003%	93.869%
5486	FASTIGHETS AB B	0.003%	93.872%
5487	LATECOERE	0.003%	93.875%
5488	DAIBIRU CORP	0.003%	93.878%
5489	CHINA HIGH SPEE	0.003%	93.881%
5490	AUTOZONE INC SR UNSECURED 04/22 3.7	0.003%	93.883%
5491	FIVE PRIME THER	0.003%	93.886%
5492	SAMSUNG TECHWIN	0.003%	93.889%
5493	DNO INTERNATIONAL	0.003%	93.892%
5494	YICHANG HEC CHA	0.003%	93.895%
5495	AXCELIS TECHNOL	0.003%	93.898%
5496	GUOCO GROUP	0.003%	93.901%
5497	CHINA RAILWAY S	0.003%	93.903%
5498	KENEDIX RESIDEN	0.003%	93.906%
5499	SKY PERFECT JSA	0.003%	93.909%
5500	HUAKU DEVELOPME	0.003%	93.912%
5501	JACCS CO	0.003%	93.915%
5502	LUXOTTICA GROUP	0.003%	93.918%
5503	KADOKAWA DWANGO	0.003%	93.920%
5504	PT BUMI SERPONG	0.003%	93.923%
5505	ACCELL GROUP	0.003%	93.926%
5506	CHINA NATIONAL	0.003%	93.929%
5507	JAPFA COMFEED I	0.003%	93.932%
5508	GRAMMER AG	0.003%	93.935%
5509	BINCK NV	0.003%	93.938%
5510	CHINA ORIENTAL	0.003%	93.940%
5511	BT INVESTMENT M	0.003%	93.943%
5512	SAIZERIYA COMPA	0.003%	93.946%
5513	TELEFONICA DEUT	0.003%	93.949%
5514	SUMITOMO WAREHO	0.003%	93.952%
5515	TOWER INTL INC	0.003%	93.955%
5516	CROMWELL PROPER	0.003%	93.957%
5517	TIMKENSTEEL CORP COMMON STOCK	0.003%	93.960%
5518	GROUPON INC COMMON STOCK USD.0001	0.003%	93.963%
5519	KYOKUTO KAIHATS	0.003%	93.966%
5520	PAZ CORP SA	0.003%	93.969%
5521	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.003%	93.971%
5522	EUROPEAN INVEST	0.003%	93.974%
5523	SUNDRUG CO LTD	0.003%	93.977%
5524	PORTUCEL EMPRES	0.003%	93.980%
5525	HAKUHODO DY HLD	0.003%	93.983%
5526	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.003%	93.986%
5527	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	93.988%
5528	ORIENTAL UNION	0.003%	93.991%
5529	JAPAN AIRPORT T	0.003%	93.994%
5530	SA CORP REAL ES	0.003%	93.997%
5531	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	ALBIOMA	0.003%	94.002%
5533	DAIHO CONSTRUCT	0.003%	94.005%
5534	KINGSTON COMM(H	0.003%	94.008%
5535	TVS MOTOR CO	0.003%	94.011%
5536	MEIDENSHA CORP	0.003%	94.014%
5537	JVC KENWOOD HLD	0.003%	94.016%
5538	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.019%
5539	TAKARA LEBEN CO	0.003%	94.022%
5540	Mobistar SA	0.003%	94.025%
5541	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.028%
5542	YUNG TAY ENGINE	0.003%	94.030%
5543	BLOOMBERRY RESO	0.003%	94.033%
5544	CENTRL PLAZA HO	0.003%	94.036%
5545	SAF-HOLLAND SA	0.003%	94.039%
5546	BETSSON AB	0.003%	94.042%
5547	HOPSON DEVELOPM	0.003%	94.044%
5548	HUA HONG SEMICO	0.003%	94.047%
5549	MUSASHI SEIMITS	0.003%	94.050%
5550	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	94.053%
5551	ENGINEERS INDIA	0.003%	94.056%
5552	EI TOWERS SPA	0.003%	94.058%
5553	SINGAPORE EXCHA	0.003%	94.061%
5554	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.064%
5555	BEIJING CAP LAN	0.003%	94.067%
5556	TV18 BROADCAST	0.003%	94.069%
5557	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.072%
5558	POLSKIE GORNICT	0.003%	94.075%
5559	VOLKSWAGEN LEAS	0.003%	94.078%
5560	TASSAL GROUP	0.003%	94.081%
5561	SAGAMI RAILWAY	0.003%	94.083%
5562	ARC LAND SAKAMO	0.003%	94.086%
5563	CEBU AIR INC	0.003%	94.089%
5564	EVERLIGHT ELECT	0.003%	94.092%
5565	SINGAPORE TECH	0.003%	94.094%
5566	RHONE-KLINIKUM	0.003%	94.097%
5567	LAWSON	0.003%	94.100%
5568	RELIANCE POWER	0.003%	94.103%
5569	GOLDEN STAR RES	0.003%	94.106%
5570	BOLSA MEXICANA	0.003%	94.108%
5571	SEMEN GRESIK	0.003%	94.111%
5572	EXELON GENERATI	0.003%	94.114%
5573	KANSAI PAINT CO	0.003%	94.117%
5574	TOHO ZINC CO LT	0.003%	94.119%
5575	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.003%	94.122%
5576	ZENKOKU HOSHO C	0.003%	94.125%
5577	LASSILA & TIKAN	0.003%	94.128%
5578	RTL GROUP SA	0.003%	94.130%
5579	LAM RESEARCH CO	0.003%	94.133%
5580	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.136%
5581	TSI HOLDINGS CO	0.003%	94.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	METLIFECARE LTD	0.003%	94.141%
5583	CHINA SOUTH CIT	0.003%	94.144%
5584	ELEC POWER DEV	0.003%	94.147%
5585	MOTOR OIL SA	0.003%	94.150%
5586	GPO TELEVISA	0.003%	94.152%
5587	KAKAKU.COM INC	0.003%	94.155%
5588	TRANSM ALIANCA	0.003%	94.158%
5589	PETS AT HOME GR	0.003%	94.161%
5590	CHINA MOTOR CO	0.003%	94.163%
5591	GAMESA CORP TEC	0.003%	94.166%
5592	AUSTRIA TECHNOL	0.003%	94.169%
5593	PREMIER OIL	0.003%	94.172%
5594	ARCADYAN TECHNO	0.003%	94.174%
5595	OKINAWA ELEC PO	0.003%	94.177%
5596	GROUP COMERCIAL	0.003%	94.180%
5597	MACQUARIE KOREA	0.003%	94.183%
5598	GREENLAND HONG	0.003%	94.185%
5599	ASR NEDERLAND N	0.003%	94.188%
5600	CONSTRUCCIONES	0.003%	94.191%
5601	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.194%
5602	GRINDROD LIMITE	0.003%	94.196%
5603	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.199%
5604	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.202%
5605	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	94.205%
5606	CHUGOKU MAR PAI	0.003%	94.207%
5607	EZAKI GLICO CO	0.003%	94.210%
5608	INDIABULL REAL	0.003%	94.213%
5609	ASCOTT RESIDENC	0.003%	94.215%
5610	TAV HAVALIMANLA	0.003%	94.218%
5611	K12 INC COMMON STOCK USD.0001	0.003%	94.221%
5612	ELRINGKLINGER	0.003%	94.224%
5613	YAMAGATA BANK	0.003%	94.226%
5614	KOREA LINE CORP	0.003%	94.229%
5615	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.232%
5616	D/S NORDEN	0.003%	94.235%
5617	STRIDES ARCOLAB	0.003%	94.237%
5618	VEDANTA RESOURC	0.003%	94.240%
5619	AK HOLDINGS INC	0.003%	94.243%
5620	HUTCHISON TEL-H	0.003%	94.245%
5621	HEXAWARE TECHNO	0.003%	94.248%
5622	EOH HOLDINGS LT	0.003%	94.251%
5623	MANHATTAN ASSOC	0.003%	94.254%
5624	CASTROL INDIA L	0.003%	94.256%
5625	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.259%
5626	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.262%
5627	TITAN INDUSTRIE	0.003%	94.264%
5628	MICRO-STAR INTL	0.003%	94.267%
5629	CHICONY ELECTRO	0.003%	94.270%
5630	NORDSTROM INC	0.003%	94.273%
5631	RITEK INC	0.003%	94.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	PER AARSLEFF A/	0.003%	94.278%
5633	HONG LEONG BANK	0.003%	94.281%
5634	AIRBOSS OF AMER	0.003%	94.283%
5635	NOJIMA CORP	0.003%	94.286%
5636	GOODMAN PROPERT	0.003%	94.289%
5637	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	94.292%
5638	CHINA FOOD LTD	0.003%	94.294%
5639	DRAEGERWERK AG	0.003%	94.297%
5640	HITACHI MAXELL	0.003%	94.300%
5641	INTERCONEXION E	0.003%	94.302%
5642	ABACUS PROPERTY	0.003%	94.305%
5643	MIGDAL INSURAN	0.003%	94.308%
5644	TAKARA STANDARD	0.003%	94.311%
5645	IWATE(BANK OF)	0.003%	94.313%
5646	GRIEG SEAFOOD A	0.003%	94.316%
5647	SKYLARK CO LTD	0.003%	94.319%
5648	NISHI NIPPON RR	0.003%	94.321%
5649	ITOCHU TECHNO S	0.003%	94.324%
5650	PETRONAS CHEMIC	0.003%	94.327%
5651	SIIX CORPORATIO	0.003%	94.329%
5652	TXC CORPN	0.003%	94.332%
5653	CRA INTERNATIONAL INC COMMON STOCK	0.003%	94.335%
5654	OESTERREICHISCH	0.003%	94.338%
5655	KUNGSLEDEN AB N	0.003%	94.340%
5656	GRUPO AEROPORTU	0.003%	94.343%
5657	TOEI CO	0.003%	94.346%
5658	FRESENIUS MEDIC	0.003%	94.348%
5659	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.003%	94.351%
5660	CHOW TAI FOOK J	0.003%	94.354%
5661	EXPRESS SCRIPTS	0.003%	94.356%
5662	PRINCE HOUSING	0.003%	94.359%
5663	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.362%
5664	LINDAB INTL AB	0.003%	94.364%
5665	BECTON DICKINSON	0.003%	94.367%
5666	FRASERS CENTREP	0.003%	94.370%
5667	D.A. CONSORTIUM	0.003%	94.372%
5668	DAINICHISEIKA C	0.003%	94.375%
5669	EZ TEC EMPREEND	0.003%	94.378%
5670	CLARKSON(HORACE	0.003%	94.380%
5671	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	94.383%
5672	ENQUEST PLC	0.003%	94.386%
5673	INFOMART CORP	0.003%	94.388%
5674	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	94.391%
5675	FB FINANCIAL CORP COMMON STOCK USD1.0	0.003%	94.394%
5676	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	94.396%
5677	ENNIS INC COMMON STOCK USD2.5	0.003%	94.399%
5678	EVENT HOSPITALI	0.003%	94.402%
5679	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	94.404%
5680	ATLANTICA YIELD	0.003%	94.407%
5681	AT+T INC SR UNSECURED 02/21 2.8	0.003%	94.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	HANJIN KAL CORP	0.003%	94.412%
5683	ROXGOLD INC	0.003%	94.415%
5684	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.418%
5685	HYSAN DEVELOPME	0.003%	94.420%
5686	CJ CGV	0.003%	94.423%
5687	SYNCMOLD ENTERP	0.003%	94.426%
5688	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.428%
5689	LG INDL SYSTEMS	0.003%	94.431%
5690	KINTETSU WORLD	0.003%	94.434%
5691	HUFVUDSTADEN AB	0.003%	94.436%
5692	WALSIN LIHWA CO	0.003%	94.439%
5693	AFG ARBONIA-FOR	0.003%	94.441%
5694	CREDITO EMILIAN	0.003%	94.444%
5695	EVERSOURCE ENER	0.003%	94.447%
5696	HANSTEEN HOLDIN	0.003%	94.449%
5697	RONSHINE CHINA	0.003%	94.452%
5698	FU SHOU YUAN IN	0.003%	94.455%
5699	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	94.457%
5700	AIA ENGINEERING	0.003%	94.460%
5701	RICARDO	0.003%	94.463%
5702	CDL HOSPITALITY	0.003%	94.465%
5703	CYFROWY POLSAT	0.003%	94.468%
5704	SPARTANNASH CO COMMON STOCK	0.003%	94.470%
5705	S FOODS INC	0.003%	94.473%
5706	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	94.476%
5707	G&L BEIJER AB B	0.003%	94.478%
5708	OIL REFINERIES	0.003%	94.481%
5709	TRULY INTL HLDG	0.003%	94.484%
5710	EXTREME NETWORKS INC COMMON STOCK USD.001	0.003%	94.486%
5711	KUNG LONG BATTE	0.003%	94.489%
5712	DAISEKI CO LTD	0.003%	94.492%
5713	TATA CHEMICALS	0.003%	94.494%
5714	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	94.497%
5715	KEYBANK NA/CLEV	0.003%	94.499%
5716	RESOLUTE MINING	0.003%	94.502%
5717	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.505%
5718	CEWE COLOR HLDG	0.003%	94.507%
5719	TELEFONICA BRASIL ADR ADR	0.003%	94.510%
5720	ZEE ENTERTAIN E	0.003%	94.512%
5721	MARINEMAX INC COMMON STOCK USD.001	0.003%	94.515%
5722	ACER INC	0.003%	94.518%
5723	PHH CORP COMMON STOCK USD.01	0.003%	94.520%
5724	ENDEAVOUR SILVE	0.003%	94.523%
5725	SELECT HARVESTS	0.003%	94.526%
5726	STEEL AUTHORITY	0.003%	94.528%
5727	ZCL COMPOSITES	0.003%	94.531%
5728	SUMITOMO DENSET	0.003%	94.533%
5729	IMA(IND MACC AU	0.003%	94.536%
5730	CHINA SHIPPING	0.003%	94.539%
5731	REFRESCO GROUP	0.003%	94.541%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	PUREGOLD PRICE	0.003%	94.544%
5733	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.546%
5734	INVESQUE INC	0.003%	94.549%
5735	PARKWAY LIFE RE	0.003%	94.552%
5736	NANYA TECHNOLOG	0.003%	94.554%
5737	PACIFIC TEXTILE	0.003%	94.557%
5738	TENARIS S.A.	0.003%	94.559%
5739	NORDEA BANK AB	0.003%	94.562%
5740	CAROLINA FINANCIAL CORP COMMON STOCK	0.003%	94.565%
5741	NIPPON CHEMI-CO	0.003%	94.567%
5742	DELPHI TECHNOLO	0.003%	94.570%
5743	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.572%
5744	CORBY SPIRIT AN	0.003%	94.575%
5745	CELLNEX TELECOM	0.003%	94.578%
5746	ROYAL CO	0.003%	94.580%
5747	BIZLINK HOLDING	0.003%	94.583%
5748	TOPPAN FORMS	0.003%	94.585%
5749	INABA DENKISANG	0.003%	94.588%
5750	MUNICIPALITY FI	0.003%	94.590%
5751	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.593%
5752	NISSIN KOGYO	0.003%	94.596%
5753	SWISSQUOTE GP H	0.003%	94.598%
5754	IRESS MARKET TE	0.003%	94.601%
5755	GENMAB A/S	0.003%	94.603%
5756	FORMOSA TAFFETA	0.003%	94.606%
5757	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	94.608%
5758	REDES ENERGETIC	0.003%	94.611%
5759	CONCENTRIC AB	0.003%	94.614%
5760	SIAMGAS AND PET	0.003%	94.616%
5761	SBS HOLDINGS IN	0.003%	94.619%
5762	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.003%	94.621%
5763	WAKITA & CO	0.003%	94.624%
5764	FUYAO GLASS IND	0.003%	94.626%
5765	MARICO LTD	0.003%	94.629%
5766	PEMBANGUNAN P	0.003%	94.632%
5767	ST SHINE OPTICA	0.003%	94.634%
5768	EMS-CHEMIE HLDG	0.003%	94.637%
5769	ZHEN DING TECHN	0.003%	94.639%
5770	RPS GROUP PLC	0.003%	94.642%
5771	NISSHIN STEEL H	0.003%	94.644%
5772	PACIFIC METALS	0.003%	94.647%
5773	KLAB INC	0.003%	94.650%
5774	GMO INTERNET IN	0.003%	94.652%
5775	POSTE ITALIANE	0.003%	94.655%
5776	SM PRIME HLDGS	0.003%	94.657%
5777	RAMCO-GERSHENSO	0.003%	94.660%
5778	TELEKOM AUSTRIA	0.003%	94.662%
5779	DOMINOS PIZZA E	0.003%	94.665%
5780	BANCO SANTANDER	0.003%	94.667%
5781	WILSON BAYLY HO	0.003%	94.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	CIA ENERGETICA	0.003%	94.673%
5783	MISC BERHAD	0.003%	94.675%
5784	ASIA PACIFIC TE	0.003%	94.678%
5785	FURUKAWA CO	0.003%	94.680%
5786	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.003%	94.683%
5787	MEDY-TOX INC	0.003%	94.685%
5788	GLAXOSMITHKLINE	0.003%	94.688%
5789	ADASTRIA HOLDI	0.003%	94.690%
5790	VECTOR INC	0.003%	94.693%
5791	GPO CATALANA OC	0.003%	94.695%
5792	MARCOPOLO SA	0.003%	94.698%
5793	CONN S INC COMMON STOCK USD.01	0.003%	94.701%
5794	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.003%	94.703%
5795	KOKUYO CO	0.003%	94.706%
5796	MERSEN SA	0.003%	94.708%
5797	VS INDUSTRY BHD	0.003%	94.711%
5798	DEL TACO RESTAURANTS INC COMMON STOCK	0.003%	94.713%
5799	TEXTAINER GROUP	0.003%	94.716%
5800	SVENSKA HANDELS	0.003%	94.718%
5801	DOOSAN CORP	0.003%	94.721%
5802	CHENG UEI PRECI	0.003%	94.723%
5803	BIM BIRLESIK MA	0.003%	94.726%
5804	BANK OF BARODA	0.003%	94.728%
5805	NISSIN ELECTRIC	0.003%	94.731%
5806	AIXTRON AG	0.003%	94.733%
5807	MIZUHO FINL GP	0.003%	94.736%
5808	SINOTRANS SHIPP	0.003%	94.739%
5809	FORMOSA PETROCH	0.003%	94.741%
5810	TOOTSIE ROLL IN	0.003%	94.744%
5811	CHUNGHWA TELECO	0.003%	94.746%
5812	TED BAKER PLC	0.003%	94.749%
5813	KANTO DENKA KOG	0.003%	94.751%
5814	SRF LTD	0.003%	94.754%
5815	FUCHS PETRO AG	0.003%	94.756%
5816	ADVTECH LTD	0.003%	94.759%
5817	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.761%
5818	TAIWAN STYRENE	0.003%	94.764%
5819	SANGETSU CO	0.003%	94.766%
5820	888 HOLDINGS	0.003%	94.769%
5821	GETTY PETROLEUM	0.003%	94.771%
5822	DOMETIC GROUP A	0.003%	94.774%
5823	YAPI VE KREDI B	0.003%	94.776%
5824	MORGAN STANLEY	0.003%	94.779%
5825	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	94.781%
5826	SAO PAU ALPARGA	0.003%	94.784%
5827	KOHNAN SHOJI	0.003%	94.786%
5828	MENZIES(JOHN)	0.003%	94.789%
5829	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.003%	94.791%
5830	HUATAI SECURITI	0.003%	94.794%
5831	PRESS METAL ALU	0.003%	94.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	94.799%
5833	JUROKU BANK	0.002%	94.801%
5834	FRASERS LOGISTI	0.002%	94.804%
5835	RED STAR MACALL	0.002%	94.806%
5836	KRUK SA	0.002%	94.809%
5837	YOKOGAWA BRIDGE	0.002%	94.811%
5838	RESOLUTE FOREST	0.002%	94.814%
5839	REALESTATE.COM.	0.002%	94.816%
5840	ASAHI DIAMOND I	0.002%	94.819%
5841	HEIWA REAL ESTA	0.002%	94.821%
5842	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.002%	94.824%
5843	ADVANCED MICRO	0.002%	94.826%
5844	ORIOR AG	0.002%	94.829%
5845	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	94.831%
5846	GRUMA SA DE CV	0.002%	94.834%
5847	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	94.836%
5848	ELDORADO RESORTS INC COMMON STOCK	0.002%	94.839%
5849	CRH MEDICAL COR	0.002%	94.841%
5850	SINOPEC KANTONS	0.002%	94.844%
5851	JUKI CORP	0.002%	94.846%
5852	CIECH SA	0.002%	94.849%
5853	RYDER SYSTEM IN	0.002%	94.851%
5854	BEZEQ ISRAEL TE	0.002%	94.854%
5855	VAUDOISE ASSURA	0.002%	94.856%
5856	SHINOKEN GROUP	0.002%	94.859%
5857	CT REAL ESTATE	0.002%	94.861%
5858	KOMBASSAN HOLDI	0.002%	94.864%
5859	ORBCOMM INC COMMON STOCK USD.001	0.002%	94.866%
5860	ALGOMA CENTRAL	0.002%	94.869%
5861	PIOLAX CO	0.002%	94.871%
5862	SUMITOMO TITANI	0.002%	94.873%
5863	OPHIR ENERGY PL	0.002%	94.876%
5864	BERTRANDT AG	0.002%	94.878%
5865	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	94.881%
5866	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	94.883%
5867	SONDA S.A.	0.002%	94.886%
5868	NSD CO LTD	0.002%	94.888%
5869	MERCANTILE BANK CORP COMMON STOCK	0.002%	94.891%
5870	TAIWAN BUSINESS	0.002%	94.893%
5871	MORGUARD NORTH	0.002%	94.896%
5872	SHANGHAI ELECTR	0.002%	94.898%
5873	ESPRIT HOLDINGS	0.002%	94.901%
5874	SUPERVALU INC COMMON STOCK USD.01	0.002%	94.903%
5875	SPARKASSEN IMMO	0.002%	94.906%
5876	JASTRZEBSKA SPO	0.002%	94.908%
5877	NIPPON VALQUA I	0.002%	94.911%
5878	ITE GROUP	0.002%	94.913%
5879	SHANGHAI JIN JI	0.002%	94.915%
5880	TATSUTA ELEC WI	0.002%	94.918%
5881	XINJIANG GOLDWI	0.002%	94.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	94.923%
5883	WEST CHINA CEME	0.002%	94.925%
5884	VSE CORP COMMON STOCK USD.05	0.002%	94.928%
5885	SK CHEMICALS CO	0.002%	94.930%
5886	PAX GLOBAL TECH	0.002%	94.933%
5887	CHUDENKO CORP	0.002%	94.935%
5888	PARQUE ARAUCO S	0.002%	94.938%
5889	AMOREPACIFIC-NE	0.002%	94.940%
5890	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.002%	94.943%
5891	HOGY MEDICAL CO	0.002%	94.945%
5892	NYRSTAR NV	0.002%	94.947%
5893	ALTAREA SCA	0.002%	94.950%
5894	LUNDIN GOLD INC	0.002%	94.952%
5895	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	94.955%
5896	AVANZA BANK HOL	0.002%	94.957%
5897	JIAYUAN INTERNA	0.002%	94.960%
5898	AMERICAN RAILCA	0.002%	94.962%
5899	DIXONS CARPHONE	0.002%	94.965%
5900	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	94.967%
5901	NIPPON SIGNAL C	0.002%	94.969%
5902	XCERRA CORP COMMON STOCK USD.05	0.002%	94.972%
5903	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	94.974%
5904	TSRC CORP	0.002%	94.977%
5905	INDIAN HOTELS	0.002%	94.979%
5906	HOSHIZAKI ELECT	0.002%	94.982%
5907	CHINA POWER INT	0.002%	94.984%
5908	INCYTE PHARMACE	0.002%	94.987%
5909	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	94.989%
5910	SAUL CENTERS INC REIT USD.01	0.002%	94.991%
5911	CHATHAM LODGING	0.002%	94.994%
5912	OVS SPA	0.002%	94.996%
5913	FOSTER ELECTRIC	0.002%	94.999%
5914	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.001%
5915	HIKARI TSUSHIN	0.002%	95.004%
5916	IGG INC	0.002%	95.006%
5917	CAPITARETAIL CH	0.002%	95.009%
5918	STEADFAST GROUP	0.002%	95.011%
5919	ANGLO AMERICAN	0.002%	95.013%
5920	VAKRANGEE LTD	0.002%	95.016%
5921	JOSHIN DENKI CO	0.002%	95.018%
5922	TRENCOR	0.002%	95.021%
5923	PUBLICIS GROUPE	0.002%	95.023%
5924	ISHIHARA SANGYO	0.002%	95.026%
5925	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	95.028%
5926	KOSSAN RUBBER I	0.002%	95.030%
5927	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.033%
5928	NOVOLIPET STEEL	0.002%	95.035%
5929	DYDO DRINCO INC	0.002%	95.038%
5930	SHIBAURA ELECTR	0.002%	95.040%
5931	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	GORMAN-RUPP CO	0.002%	95.045%
5933	PRECINT PRO	0.002%	95.047%
5934	GEMDALE PROPERT	0.002%	95.050%
5935	ONO PHARMACEUTI	0.002%	95.052%
5936	SODICK CO	0.002%	95.055%
5937	FLEXIGROUP LIMI	0.002%	95.057%
5938	S&T AG	0.002%	95.060%
5939	SALINI IMPREGIL	0.002%	95.062%
5940	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.064%
5941	CONEXIO CORP	0.002%	95.067%
5942	FUTABA INDUSTRI	0.002%	95.069%
5943	MAGNESITA REFRA	0.002%	95.072%
5944	PI INDUSTRIES L	0.002%	95.074%
5945	KONINKLIJKE WES	0.002%	95.076%
5946	GENWORTH MORTGA	0.002%	95.079%
5947	ITOCHU FUEL COR	0.002%	95.081%
5948	HP INC SR UNSECURED 06/21 4.3	0.002%	95.084%
5949	BANCO SANTANDER	0.002%	95.086%
5950	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.089%
5951	VTG AG	0.002%	95.091%
5952	TAMURA CORP	0.002%	95.093%
5953	MENICON CO LTD	0.002%	95.096%
5954	YIRENDAI LTD AD	0.002%	95.098%
5955	HERO HONDA	0.002%	95.101%
5956	VINA CONCHA Y T	0.002%	95.103%
5957	TTY BIPHARM CO	0.002%	95.105%
5958	SANOFI INDIA LT	0.002%	95.108%
5959	SHOWA SANGYO CO	0.002%	95.110%
5960	SIRTEX MEDICAL	0.002%	95.113%
5961	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.115%
5962	ELITE ADVANCED	0.002%	95.117%
5963	FORTUNE R/EST I	0.002%	95.120%
5964	WATERLAND FIN H	0.002%	95.122%
5965	ALPEN CO LTD	0.002%	95.125%
5966	NIPPON SHEET GL	0.002%	95.127%
5967	PRECIOUS SHIPPI	0.002%	95.129%
5968	LG HAUSYS LTD	0.002%	95.132%
5969	PORT OF TAURANG	0.002%	95.134%
5970	YULON MOTOR	0.002%	95.137%
5971	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.139%
5972	POWER GRID CORP	0.002%	95.141%
5973	CLAL INSURANCE	0.002%	95.144%
5974	SIGMA PHARMACEU	0.002%	95.146%
5975	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.148%
5976	ICHIGO REAL EST	0.002%	95.151%
5977	UNITED SUPER MA	0.002%	95.153%
5978	MOTA ENGL SGPS	0.002%	95.156%
5979	GWA GROUP LTD	0.002%	95.158%
5980	TIER REIT INC REIT USD.0001	0.002%	95.160%
5981	XL AXIATA TBK P	0.002%	95.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	SEED CO LTD/TOK	0.002%	95.165%
5983	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.168%
5984	SPLUNK INC COMMON STOCK USD.001	0.002%	95.170%
5985	ILUKA RESOURCES	0.002%	95.172%
5986	WISTRON NEWEB C	0.002%	95.175%
5987	GIORDANO INTL L	0.002%	95.177%
5988	NEW CHINA LIFE	0.002%	95.179%
5989	AIMIA INC	0.002%	95.182%
5990	FUJI MEDIA HOLD	0.002%	95.184%
5991	ASIAN DEVELOPME	0.002%	95.187%
5992	VUKILE PROPERTY	0.002%	95.189%
5993	MIYAZAKI BANK	0.002%	95.191%
5994	BENI STABILI IT	0.002%	95.194%
5995	SKS MICROFINANC	0.002%	95.196%
5996	DONGKUK STEEL M	0.002%	95.198%
5997	TOKYO STEEL MFG	0.002%	95.201%
5998	BENETEAU	0.002%	95.203%
5999	RANDON SA IMPL	0.002%	95.205%
6000	DEUTSCHE BETEI	0.002%	95.208%
6001	NITTO BOSEKI CO	0.002%	95.210%
6002	ZHEJIANG EXPRES	0.002%	95.213%
6003	UMS HLDGS LTD	0.002%	95.215%
6004	O/SEAS UNION EN	0.002%	95.217%
6005	JOEL-JERUSALEM	0.002%	95.220%
6006	SALVATORE FERRA	0.002%	95.222%
6007	NESTLE FINANCE	0.002%	95.224%
6008	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.227%
6009	SANYO CHEMICAL	0.002%	95.229%
6010	NORITZ CORP	0.002%	95.231%
6011	COLOWIDE CO LTD	0.002%	95.234%
6012	GLOBE TELECOM I	0.002%	95.236%
6013	LT GROUP INC	0.002%	95.238%
6014	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.002%	95.241%
6015	HANA TOUR SERVI	0.002%	95.243%
6016	KYUSHU RAILWAY	0.002%	95.245%
6017	CHINA INTL MARI	0.002%	95.248%
6018	IBSTOCK PLC	0.002%	95.250%
6019	NORWEGIAN AIR S	0.002%	95.253%
6020	QOL CO LTD	0.002%	95.255%
6021	LG HOME SHOPPIN	0.002%	95.257%
6022	BHARAT PETROL C	0.002%	95.260%
6023	PEREGRINE HLDGS	0.002%	95.262%
6024	RICOH LEASING	0.002%	95.264%
6025	TAEYOUNG ENGINE	0.002%	95.267%
6026	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.269%
6027	ZHAOJIN MINING	0.002%	95.271%
6028	HUNG SHENG CONS	0.002%	95.274%
6029	MYOB GROUP LTD	0.002%	95.276%
6030	ERCROS SA	0.002%	95.278%
6031	HUONS CO LTD	0.002%	95.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	ALK-ABELLO A/S	0.002%	95.283%
6033	RYOSAN CO	0.002%	95.285%
6034	YANGTZE OPT FIB	0.002%	95.288%
6035	KOREA EXPRESS C	0.002%	95.290%
6036	POU SHENG INTL	0.002%	95.292%
6037	SLATE OFFICE RE	0.002%	95.295%
6038	DAISHIN SECURIT	0.002%	95.297%
6039	GPO FIN INTERAC	0.002%	95.299%
6040	DE LA RUE	0.002%	95.302%
6041	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.304%
6042	TAIWAN ACCEPTAN	0.002%	95.306%
6043	BML INC	0.002%	95.308%
6044	INTERNATIONAL P	0.002%	95.311%
6045	YAHOO JAPAN COR	0.002%	95.313%
6046	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.315%
6047	DXP ENTERPRISES	0.002%	95.318%
6048	SANYO SPEC STEE	0.002%	95.320%
6049	STELLA INTERNAT	0.002%	95.322%
6050	CHINA ZHEGTONG	0.002%	95.325%
6051	YUEXIU REAL ES	0.002%	95.327%
6052	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	95.329%
6053	ADANI POWER LTD	0.002%	95.332%
6054	DAIDO METAL CO	0.002%	95.334%
6055	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	95.336%
6056	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.339%
6057	HOSOKAWA MICRON	0.002%	95.341%
6058	MIZUNO CORP	0.002%	95.343%
6059	ELMOS SEMICONDU	0.002%	95.346%
6060	BORAL LIMITED	0.002%	95.348%
6061	MERCURIES LIFE	0.002%	95.350%
6062	MARR SPA	0.002%	95.352%
6063	KUMHO TIRE CO	0.002%	95.355%
6064	LIPPO KARAWACI	0.002%	95.357%
6065	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.359%
6066	GRUPO HERDEZ SA	0.002%	95.362%
6067	CYBG PLC	0.002%	95.364%
6068	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.366%
6069	CITIC 1616 HLDG	0.002%	95.369%
6070	CHEMRING GROUP	0.002%	95.371%
6071	HEALTHSTREAM INC COMMON STOCK	0.002%	95.373%
6072	QL RESOURCES BH	0.002%	95.375%
6073	COMMUNITY HEALT	0.002%	95.378%
6074	FIRST RESOURCES	0.002%	95.380%
6075	BQE NATL BELGIQ	0.002%	95.382%
6076	BLACK DIAMOND G	0.002%	95.385%
6077	METRO AG	0.002%	95.387%
6078	SOHU.COM INC	0.002%	95.389%
6079	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.002%	95.391%
6080	CONSUN PHARMACE	0.002%	95.394%
6081	INTL NICKEL IND	0.002%	95.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	UNIBAIL-RODAMCO	0.002%	95.398%
6083	LENNAR CORP 6.6	0.002%	95.401%
6084	ANGANG NEW STEE	0.002%	95.403%
6085	PROTECTOR FORSI	0.002%	95.405%
6086	ECOLAB INC SR UNSECURED 12/21 4.35	0.002%	95.407%
6087	MITSUBA CORP	0.002%	95.410%
6088	TAIWAN GLASS	0.002%	95.412%
6089	EVN AG	0.002%	95.414%
6090	RAMCO CEMENTS	0.002%	95.417%
6091	CIMIC GROUP LTD	0.002%	95.419%
6092	PRESS KOGYO CO	0.002%	95.421%
6093	SUNWAY BHD	0.002%	95.423%
6094	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.426%
6095	ARDENTEC CORP	0.002%	95.428%
6096	SODA SANAYII	0.002%	95.430%
6097	EUROPAC PAPELES	0.002%	95.433%
6098	POLA ORBIS HLDG	0.002%	95.435%
6099	SHIKOKU BANK	0.002%	95.437%
6100	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.439%
6101	ZUMIEZ INC COMMON STOCK	0.002%	95.442%
6102	KCE ELECTRONICS	0.002%	95.444%
6103	CHAROEN POKPHAN	0.002%	95.446%
6104	TAKUMA CO	0.002%	95.448%
6105	HAMBURGER HAFEN	0.002%	95.451%
6106	QINGDAO PORT IN	0.002%	95.453%
6107	HANSON INTL TBK	0.002%	95.455%
6108	VESTEL ELECTRON	0.002%	95.457%
6109	MONADELPHOUS GR	0.002%	95.460%
6110	MAIDEN HLDGS LT	0.002%	95.462%
6111	CALIFORNIA AMPL	0.002%	95.464%
6112	DENNY S CORP COMMON STOCK USD.01	0.002%	95.467%
6113	HALLA HOLDINGS	0.002%	95.469%
6114	TSUKUI CORP	0.002%	95.471%
6115	SSANGYONG CEMEN	0.002%	95.473%
6116	MIRATI THERAPEU	0.002%	95.476%
6117	SITRONIX TECHNO	0.002%	95.478%
6118	KINSUS INTERCON	0.002%	95.480%
6119	NAKANISHI INC	0.002%	95.482%
6120	GURIT HOLDING A	0.002%	95.485%
6121	SHIMA SEIKI MFG	0.002%	95.487%
6122	KISSEI PHARM CO	0.002%	95.489%
6123	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.491%
6124	SEIKAGAKU CORP	0.002%	95.494%
6125	NANOMETRICS	0.002%	95.496%
6126	CRYOLIFE INC	0.002%	95.498%
6127	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.002%	95.500%
6128	1ST PHILIPPINE	0.002%	95.503%
6129	BK ZACHODNI WBK	0.002%	95.505%
6130	IP GROUP	0.002%	95.507%
6131	FUKUSHIMA IND C	0.002%	95.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	RALLYE	0.002%	95.512%
6133	O'REILLY AUTOMO	0.002%	95.514%
6134	COSTAIN GROUP P	0.002%	95.516%
6135	VP BANK AG	0.002%	95.518%
6136	GREIF INC CL B COMMON STOCK	0.002%	95.521%
6137	JENOPTIK AG	0.002%	95.523%
6138	VISTA LAND & LI	0.002%	95.525%
6139	START TODAY CO	0.002%	95.527%
6140	THAI AIRWAYS IN	0.002%	95.530%
6141	NAVITAS LTD	0.002%	95.532%
6142	CEVA INC COMMON STOCK USD.001	0.002%	95.534%
6143	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	95.536%
6144	KENKO MAYONNAIS	0.002%	95.538%
6145	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	95.541%
6146	BANGKOK AIRWAYS	0.002%	95.543%
6147	J-OIL MILLS INC	0.002%	95.545%
6148	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	95.547%
6149	CHINA MACHINERY	0.002%	95.550%
6150	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.552%
6151	IOI CORPORATION	0.002%	95.554%
6152	NORITAKE CO	0.002%	95.556%
6153	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.002%	95.558%
6154	AT+T INC SR UNSECURED 02/21 4.6	0.002%	95.561%
6155	CROMPTON GREAVE	0.002%	95.563%
6156	UNITIKA	0.002%	95.565%
6157	SUMMARECON AGUN	0.002%	95.567%
6158	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.570%
6159	VEIDEKKE ASA	0.002%	95.572%
6160	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	95.574%
6161	SEVEN WEST MEDI	0.002%	95.576%
6162	SCHINDLER-HDLG	0.002%	95.578%
6163	SOUTHERN CROSS	0.002%	95.581%
6164	CONSTRUTORA TEN	0.002%	95.583%
6165	AKITA BANK	0.002%	95.585%
6166	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.587%
6167	NIIT TECHNOLOGI	0.002%	95.590%
6168	GF SECURITIES C	0.002%	95.592%
6169	PAGE INDUSTRIES	0.002%	95.594%
6170	PROGRESS ENERGY	0.002%	95.596%
6171	KEISEI ELEC RY	0.002%	95.598%
6172	TSURUHA HOLDING	0.002%	95.601%
6173	CIR-COMPAGNIE I	0.002%	95.603%
6174	SK NETWORKS CO	0.002%	95.605%
6175	CMK CORP	0.002%	95.607%
6176	TOCALO CO LTD	0.002%	95.609%
6177	GLOBANT SA	0.002%	95.612%
6178	CALIAN GROUP LT	0.002%	95.614%
6179	HYUNDAI MIPO DO	0.002%	95.616%
6180	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	95.618%
6181	GREENCROSS LTD	0.002%	95.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	REV GROUP INC COMMON STOCK USD.001	0.002%	95.623%
6183	CP POKPHAND CO	0.002%	95.625%
6184	AMPLIFON SPA NE	0.002%	95.627%
6185	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.002%	95.629%
6186	SEMICONDUCTOR M	0.002%	95.631%
6187	FORHOUSE CORP	0.002%	95.634%
6188	LENNAR CORP 4.7	0.002%	95.636%
6189	TOWA PHARM CO L	0.002%	95.638%
6190	CANARA BANK	0.002%	95.640%
6191	PAN JIT INTERNA	0.002%	95.642%
6192	CHINA MAPLE LEA	0.002%	95.645%
6193	WAN HAI LINES	0.002%	95.647%
6194	DEVELOPMENT CRE	0.002%	95.649%
6195	CIA TRANSM ENER	0.002%	95.651%
6196	BUKIT SEMBAWNG	0.002%	95.653%
6197	BREVILLE GROUP	0.002%	95.656%
6198	KIKUCHI CO LTD	0.002%	95.658%
6199	NSI NV	0.002%	95.660%
6200	SALMAR ASA	0.002%	95.662%
6201	STEINHOFF INTER	0.002%	95.664%
6202	AMERICAN PUBLIC	0.002%	95.666%
6203	PLAZA RETAIL RE	0.002%	95.669%
6204	ASX LTD	0.002%	95.671%
6205	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.673%
6206	CALLIDUS CAPITA	0.002%	95.675%
6207	RPX CORP COMMON STOCK USD.0001	0.002%	95.677%
6208	SCHAEFFLER AG P	0.002%	95.680%
6209	TOYO KOHAN CO	0.002%	95.682%
6210	SONIC CORP	0.002%	95.684%
6211	TAYCA CORP	0.002%	95.686%
6212	EARTH CHEMICAL	0.002%	95.688%
6213	RAISIO YHTYMA O	0.002%	95.690%
6214	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.002%	95.693%
6215	FUJIMORI KOGYO	0.002%	95.695%
6216	RUENTEX INDUSTR	0.002%	95.697%
6217	NITTO ELECTRIC	0.002%	95.699%
6218	TEIKOKU PISTON	0.002%	95.701%
6219	TOSEI CORP	0.002%	95.703%
6220	ARROW ELECTRONI	0.002%	95.706%
6221	EUROPCAR GROUPE	0.002%	95.708%
6222	XEBIO CO	0.002%	95.710%
6223	GLOBAL ONE REAL	0.002%	95.712%
6224	LUPIN LTD	0.002%	95.714%
6225	PAO DE ACUCAR C	0.002%	95.716%
6226	REDINGTON INDIA	0.002%	95.718%
6227	VEDANTA LTD ADR ADR	0.002%	95.721%
6228	REPLY SPA	0.002%	95.723%
6229	CONTACT ENERGY	0.002%	95.725%
6230	OCI MATERIALS C	0.002%	95.727%
6231	BLACKMORES LTD	0.002%	95.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.731%
6233	LE NOBLE AGE	0.002%	95.734%
6234	TEKFEN HOLDING	0.002%	95.736%
6235	AUST WORLDWIDE	0.002%	95.738%
6236	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.002%	95.740%
6237	GLOBAL INDEMNIT	0.002%	95.742%
6238	DR.CI:LABO CO L	0.002%	95.744%
6239	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.746%
6240	ENERGY FUELS INC COMMON STOCK	0.002%	95.749%
6241	CORP MOCTEZUMA	0.002%	95.751%
6242	CAFE DE CORAL H	0.002%	95.753%
6243	IMAX CHINA HOLD	0.002%	95.755%
6244	BK OF RYUKYUS	0.002%	95.757%
6245	SCHRODERS(NEW)	0.002%	95.759%
6246	TOHO CO	0.002%	95.761%
6247	STRABAG SE	0.002%	95.764%
6248	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.766%
6249	CARBONITE INC COMMON STOCK USD.01	0.002%	95.768%
6250	STABILUS SA	0.002%	95.770%
6251	MATSUI SECURITI	0.002%	95.772%
6252	SOUTH INDIA BAN	0.002%	95.774%
6253	ENERGIAS DO BRA	0.002%	95.776%
6254	TKC CORPORATION	0.002%	95.779%
6255	PRESTIGE ESTATE	0.002%	95.781%
6256	DAEWOO SECURITI	0.002%	95.783%
6257	URTHECAST CORP	0.002%	95.785%
6258	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.002%	95.787%
6259	SUNLIGHT REAL E	0.002%	95.789%
6260	DESCENTE LTD.	0.002%	95.791%
6261	HEADLAM GROUP	0.002%	95.793%
6262	Goldcrest Co.,	0.002%	95.796%
6263	ARN MONDADORI E	0.002%	95.798%
6264	CACHE LOGISTICS	0.002%	95.800%
6265	KOREA ELEC POWE	0.002%	95.802%
6266	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	95.804%
6267	UNIPAR UNIAO DE	0.002%	95.806%
6268	KUMIAI CHEM IND	0.002%	95.808%
6269	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.811%
6270	NOBINA AB	0.002%	95.813%
6271	INTL CONTAINER	0.002%	95.815%
6272	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	95.817%
6273	ECOPETROL SA	0.002%	95.819%
6274	SHIBUYA KOGYO C	0.002%	95.821%
6275	HANIL CEMENT MF	0.002%	95.823%
6276	TOPY INDUSTRIES	0.002%	95.825%
6277	UKC HOLDINGS CO	0.002%	95.828%
6278	MAGYAR TELEKOM	0.002%	95.830%
6279	HAILIANG EDUCAT	0.002%	95.832%
6280	SWIRE PROPRTIE	0.002%	95.834%
6281	INVESTEC PROP F	0.002%	95.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	BANGKOK LAND PC	0.002%	95.838%
6283	MALAYSIAN RES C	0.002%	95.840%
6284	MCJ CO LTD	0.002%	95.842%
6285	KUALA LUMPUR KE	0.002%	95.844%
6286	UPONOR OYJ	0.002%	95.847%
6287	GENSCRIPT BIOTE	0.002%	95.849%
6288	SAPURAKENCANA P	0.002%	95.851%
6289	BTG PLC	0.002%	95.853%
6290	TAIWAN TEA CORP	0.002%	95.855%
6291	CHESNARA PLC	0.002%	95.857%
6292	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.002%	95.859%
6293	NIPPON KOEI CO	0.002%	95.861%
6294	TAIWAN MOBILE	0.002%	95.863%
6295	TIBET WATER RES	0.002%	95.865%
6296	DEL FRISCOS RES	0.002%	95.868%
6297	TELEVISION BROA	0.002%	95.870%
6298	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	95.872%
6299	YANG MING MARIN	0.002%	95.874%
6300	UNISEM (M) BHD	0.002%	95.876%
6301	VITTORIA ASSICU	0.002%	95.878%
6302	CENTRAL GARDEN&	0.002%	95.880%
6303	CAPITAL SECURIT	0.002%	95.882%
6304	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	95.884%
6305	TOKYOTOKEIBA CO	0.002%	95.886%
6306	DALI FOODS GROU	0.002%	95.889%
6307	BANCO DE CHILE ADR ADR	0.002%	95.891%
6308	TRANSCEND INFOR	0.002%	95.893%
6309	AVEX GROUP HOLD	0.002%	95.895%
6310	KONOIKE TRANSPO	0.002%	95.897%
6311	BEGA CHEESE LTD	0.002%	95.899%
6312	DAIKYONISHIKAWA	0.002%	95.901%
6313	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.903%
6314	BLUE LABEL TELE	0.002%	95.905%
6315	THULE GROUP AB/	0.002%	95.907%
6316	KANGWON LAND IN	0.002%	95.909%
6317	YOKOHAMA REITO	0.002%	95.911%
6318	MORITA HOLDINGS	0.002%	95.914%
6319	SHOEI FOODS COR	0.002%	95.916%
6320	TOX FREE SOLUTI	0.002%	95.918%
6321	ZENRIN CO LTD	0.002%	95.920%
6322	MITRA ADIPERKAS	0.002%	95.922%
6323	HANSSEM CO	0.002%	95.924%
6324	OTE(HELLENIC TL	0.002%	95.926%
6325	BANK PEKAO	0.002%	95.928%
6326	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	95.930%
6327	SANSHIN ELECTRO	0.002%	95.932%
6328	PSEG POWER	0.002%	95.934%
6329	OP CORPORATE BA	0.002%	95.936%
6330	PT TIMAH TBK	0.002%	95.938%
6331	DEBENHAMS	0.002%	95.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	LG FASHION CORP	0.002%	95.943%
6333	CBL & ASSOC PRO	0.002%	95.945%
6334	GENOMMA LAB INT	0.002%	95.947%
6335	GOLDEN EAGLE RE	0.002%	95.949%
6336	TOSHIBA MACHINE	0.002%	95.951%
6337	ROCK FIELD CO	0.002%	95.953%
6338	KOTOBUKI SPIRIT	0.002%	95.955%
6339	QUIMICA Y MINER	0.002%	95.957%
6340	FUKUI BANK	0.002%	95.959%
6341	VILMORIN CLAUSE	0.002%	95.961%
6342	HCI GROUP INC COMMON STOCK	0.002%	95.963%
6343	DAIKI ALUMINIUM	0.002%	95.965%
6344	DEXERIALS CORP	0.002%	95.967%
6345	ALTICE NV CLAS	0.002%	95.969%
6346	SOULBRAIN CO LT	0.002%	95.971%
6347	MULTIPLAN EMPRE	0.002%	95.973%
6348	HARMONIC DRIVE	0.002%	95.975%
6349	SALA CORPORATIO	0.002%	95.978%
6350	WALLENSTAM AB	0.002%	95.980%
6351	RESTAURANT GROU	0.002%	95.982%
6352	PRUKSA HOLDING	0.002%	95.984%
6353	TELEFONICA DE E	0.002%	95.986%
6354	ADVANTECH CO LT	0.002%	95.988%
6355	TORII PHARM CO	0.002%	95.990%
6356	PSK INC	0.002%	95.992%
6357	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	95.994%
6358	FBD HLDGS	0.002%	95.996%
6359	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.998%
6360	BR MALLS PARTIC	0.002%	96.000%
6361	IDFC BANK LTD	0.002%	96.002%
6362	MEDCO ENERGI IN	0.002%	96.004%
6363	UTD COMMUNITY F	0.002%	96.006%
6364	SANKI ENGINEERI	0.002%	96.008%
6365	NEO-CHINA GROUP	0.002%	96.010%
6366	STARHILL GLOBAL	0.002%	96.012%
6367	FULLTECH FIBER	0.002%	96.014%
6368	AVEXIS INC COMMON STOCK USD.0001	0.002%	96.016%
6369	BUNKA SHUTTER C	0.002%	96.018%
6370	SAVENCIA SA	0.002%	96.020%
6371	KENDA RUBBER IN	0.002%	96.023%
6372	CERVUS EQUIPMEN	0.002%	96.025%
6373	AMOTECH CO LTD	0.002%	96.027%
6374	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.029%
6375	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.031%
6376	TAINAN SPINNING	0.002%	96.033%
6377	CHESSWOOD GROUP	0.002%	96.035%
6378	BMW FINANCE NV	0.002%	96.037%
6379	PLAYA HOTELS &	0.002%	96.039%
6380	OSAKI ELECTRIC	0.002%	96.041%
6381	WINGSTOP INC COMMON STOCK USD.01	0.002%	96.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	CITIGROUP INC	0.002%	96.045%
6383	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.047%
6384	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.049%
6385	RECHI PRECISION	0.002%	96.051%
6386	CONTAINER CORP	0.002%	96.053%
6387	AICHI STEEL WOR	0.002%	96.055%
6388	BANKINTER SA	0.002%	96.057%
6389	CARL ZEISS MEDI	0.002%	96.059%
6390	CARNIVAL PLC	0.002%	96.061%
6391	SRA HOLDINGS IN	0.002%	96.063%
6392	INVOCARE LTD	0.002%	96.065%
6393	JAHWA ELECTRONI	0.002%	96.067%
6394	MASTERLINK SECS	0.002%	96.069%
6395	FERROLIGAS FERB	0.002%	96.071%
6396	SMS CO LTD	0.002%	96.073%
6397	IMPERIAL METALS	0.002%	96.075%
6398	IRISH RESIDENTI	0.002%	96.077%
6399	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.079%
6400	ATLASSIAN CORP	0.002%	96.081%
6401	MARUDAI FOOD CO	0.002%	96.083%
6402	WALSIN TECHNOLO	0.002%	96.085%
6403	PLATINUM ASSET	0.002%	96.087%
6404	KONGSBERG AUTOM	0.002%	96.089%
6405	NOEVIR HOLDINGS	0.002%	96.091%
6406	BANCOLOMBIA SA	0.002%	96.093%
6407	SUPREME INDUSTR	0.002%	96.096%
6408	ZAGG INC COMMON STOCK USD.001	0.002%	96.098%
6409	SUPREME ELECTRO	0.002%	96.100%
6410	NEUROCRINE BIOS	0.002%	96.102%
6411	COLOPL INC	0.002%	96.104%
6412	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.106%
6413	KINEPOLIS GROUP	0.002%	96.108%
6414	CHROMA ATE INC	0.002%	96.110%
6415	C C LAND HOLDIN	0.002%	96.112%
6416	S.A.C.I. FALABE	0.002%	96.114%
6417	FUKUDA DENSHI C	0.002%	96.116%
6418	SPIRENT COMMUNI	0.002%	96.118%
6419	ABSOLUTE SOFTWA	0.002%	96.120%
6420	GEAR ENERGY LTD	0.002%	96.122%
6421	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.124%
6422	SJW GROUP COMMON STOCK USD.001	0.002%	96.126%
6423	FINISH LINE INC	0.002%	96.128%
6424	MGM CHINA HLDGS	0.002%	96.130%
6425	YAMAICHI ELECTR	0.002%	96.132%
6426	SKANSKA AB	0.002%	96.134%
6427	MAYR-MELNHOF KA	0.002%	96.136%
6428	DAH CHONG HONG	0.002%	96.138%
6429	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.002%	96.140%
6430	BIOTEST AG	0.002%	96.142%
6431	HIQ INTERNATION	0.002%	96.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	CHINA MOLYBDENU	0.002%	96.146%
6433	HIBISCUS PETROL	0.002%	96.148%
6434	WASKITA KARYA T	0.002%	96.150%
6435	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.152%
6436	JIH SUN FINANCI	0.002%	96.154%
6437	MATAHARI DEPART	0.002%	96.156%
6438	CITYCON OYJ	0.002%	96.158%
6439	PROLOGIS PROPER	0.002%	96.160%
6440	PRESTIGE INTERN	0.002%	96.162%
6441	GUERBET	0.002%	96.164%
6442	TON YI CORP	0.002%	96.166%
6443	CHEIL WORLDWIDE	0.002%	96.168%
6444	BENEFIT ONE INC	0.002%	96.170%
6445	ZAKL AZOT W	0.002%	96.172%
6446	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.002%	96.174%
6447	VIRBAC	0.002%	96.176%
6448	REDEFINE INTERN	0.002%	96.178%
6449	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.180%
6450	ASANUMA CORP	0.002%	96.182%
6451	DEVRO	0.002%	96.184%
6452	CEMENTIR S.p.A.	0.002%	96.186%
6453	ITALMOBILIARE S	0.002%	96.188%
6454	FARADAY TECHNOL	0.002%	96.190%
6455	CHOFU SEISAKUSH	0.002%	96.192%
6456	J TRUST CO. LTD	0.002%	96.194%
6457	AVON PRODUCTS I	0.002%	96.196%
6458	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.198%
6459	AGRANA BETEILIG	0.002%	96.200%
6460	DOMAIN HOLDINGS	0.002%	96.202%
6461	KOREA AEROSPACE	0.002%	96.203%
6462	TEKKEN CORP	0.002%	96.205%
6463	SK SECURITIES C	0.002%	96.207%
6464	LUXOFT HOLDING	0.002%	96.209%
6465	SAS AB	0.002%	96.211%
6466	MANULIFE US REA	0.002%	96.213%
6467	BOIRON	0.002%	96.215%
6468	INWIDO AB	0.002%	96.217%
6469	TECHTARGET COMMON STOCK USD.001	0.002%	96.219%
6470	SIME DARBY PLAN	0.002%	96.221%
6471	MARFRIG GLOBAL	0.002%	96.223%
6472	STOBART GROUP L	0.002%	96.225%
6473	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.227%
6474	TANSEISHA CO	0.002%	96.229%
6475	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.231%
6476	NORDEX AG	0.002%	96.233%
6477	HAVELLS INDIA L	0.002%	96.235%
6478	IOI PROPERTIES	0.002%	96.237%
6479	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.239%
6480	OSSTEM IMPLANT	0.002%	96.241%
6481	ARAKAWA CHEMICA	0.002%	96.243%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	S&T MOTIV CO LT	0.002%	96.245%
6483	ASTRA AGRO LEST	0.002%	96.247%
6484	REED ELSEVIER P	0.002%	96.249%
6485	SPEEDCAST INTL	0.002%	96.251%
6486	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	96.253%
6487	SUNPLUS TECHNOL	0.002%	96.255%
6488	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.002%	96.257%
6489	ACANDO AB	0.002%	96.259%
6490	MUHIBBAH ENGINE	0.002%	96.261%
6491	USI CORPORATION	0.002%	96.263%
6492	STAGECOACH GROU	0.002%	96.265%
6493	VILLEROY & BOCH	0.002%	96.266%
6494	CITIC RESOURCES	0.002%	96.268%
6495	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	96.270%
6496	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	96.272%
6497	HU LANE ASSOCIA	0.002%	96.274%
6498	EPS CO LTD	0.002%	96.276%
6499	SYRAH RESOURCES	0.002%	96.278%
6500	DALMIA BHARAT L	0.002%	96.280%
6501	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.282%
6502	CHINA WATER AFF	0.002%	96.284%
6503	SIGURD MICROELE	0.002%	96.286%
6504	EMPEROR INTL HL	0.002%	96.288%
6505	NISSEI BUILD KO	0.002%	96.290%
6506	SAMYANG HOLDING	0.002%	96.292%
6507	DIAGEO PLC	0.002%	96.294%
6508	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.296%
6509	INDIAN OIL CORP	0.002%	96.298%
6510	YOROZU CORP	0.002%	96.300%
6511	XTEP INTERNATIO	0.002%	96.301%
6512	YAMABIKO CORP	0.002%	96.303%
6513	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	96.305%
6514	SUN FRONTIER FU	0.002%	96.307%
6515	THE NISSHIN OIL	0.002%	96.309%
6516	ALPEK SAB	0.002%	96.311%
6517	OKAMOTO INDUSTR	0.002%	96.313%
6518	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	96.315%
6519	ZEHNDER GROUP A	0.002%	96.317%
6520	SINTOKOGIO	0.002%	96.319%
6521	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	96.321%
6522	ABOITIZ EQUITY	0.002%	96.323%
6523	TV ASAHI CORP	0.002%	96.325%
6524	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.327%
6525	SAETA YIELD SA	0.002%	96.328%
6526	DAESANG CORP	0.002%	96.330%
6527	ASAHI CO LTD	0.002%	96.332%
6528	FAMOUS BRANDS L	0.002%	96.334%
6529	DABUR INDIA LTD	0.002%	96.336%
6530	HONGHUA GROUP L	0.002%	96.338%
6531	IRB INFRASTRUCT	0.002%	96.340%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	L'OCCITANE INTE	0.002%	96.342%
6533	DOUTOR NICHIRE	0.002%	96.344%
6534	NICE-SYSTEMS LT	0.002%	96.346%
6535	PRESSANCE CORPO	0.002%	96.348%
6536	ARCELIK AS	0.002%	96.350%
6537	AMERIGO RESOURC	0.002%	96.352%
6538	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	96.353%
6539	BK OF NAGOYA	0.002%	96.355%
6540	WOWPRIME CORP	0.002%	96.357%
6541	HOKURIKU ELEC P	0.002%	96.359%
6542	SK GAS	0.002%	96.361%
6543	BURSA MALAYSIA	0.002%	96.363%
6544	DEVOTEAM SA	0.002%	96.365%
6545	SUMIDA ELECTRIC	0.002%	96.367%
6546	BEIJING ENTERPR	0.002%	96.369%
6547	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.371%
6548	INDOCEMENT TUNG	0.002%	96.373%
6549	NOVA MEASURING	0.002%	96.374%
6550	JOYFUL HONDA CO	0.002%	96.376%
6551	GLOBAL BRANDS G	0.002%	96.378%
6552	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	96.380%
6553	SAGE THERAPEUTI	0.002%	96.382%
6554	STEF-TFE NEW	0.002%	96.384%
6555	BCO BILBAO VIZC	0.002%	96.386%
6556	TORRENT PHARM	0.002%	96.388%
6557	HUANENG POWER I	0.002%	96.390%
6558	EUGENE CORP	0.002%	96.391%
6559	TALGO SA	0.002%	96.393%
6560	HAMAMATSU PHOTO	0.002%	96.395%
6561	ARJO AB	0.002%	96.397%
6562	KARDEMIR KARABU	0.002%	96.399%
6563	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.401%
6564	DATA COMMUNICAT	0.002%	96.403%
6565	BACHEM HLD AG-B	0.002%	96.405%
6566	ACCORDIA GOLF T	0.002%	96.407%
6567	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.002%	96.408%
6568	BANK OF PHILIPP	0.002%	96.410%
6569	EMIRA PROPERTY	0.002%	96.412%
6570	RIKEN CORP	0.002%	96.414%
6571	SURTECO SE	0.002%	96.416%
6572	TOTETSU KOGYO C	0.002%	96.418%
6573	TI FINANCIAL HO	0.002%	96.420%
6574	DELTA ELECTRONI	0.002%	96.422%
6575	DMCI HLDGS INC	0.002%	96.424%
6576	AUTOBACS SEVEN	0.002%	96.425%
6577	METROPOLITAN BA	0.002%	96.427%
6578	CHANGYOU.COM LTD ADR ADR	0.002%	96.429%
6579	MATSUYA FOODS C	0.002%	96.431%
6580	CANON INC SPONS ADR ADR	0.002%	96.433%
6581	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	96.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	ECLAT TEXTILE C	0.002%	96.437%
6583	VIRTUS HEALTH L	0.002%	96.439%
6584	AUSTRALIAN PHAR	0.002%	96.440%
6585	DANIELI & CO CO	0.002%	96.442%
6586	NIPPON PILLAR P	0.002%	96.444%
6587	FACC AG	0.002%	96.446%
6588	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.448%
6589	COVENANT TRANSP	0.002%	96.450%
6590	OCEAN YIELD ASA	0.002%	96.452%
6591	ZOJIRUSHI CORP	0.002%	96.454%
6592	HAMAKYOREX CO L	0.002%	96.455%
6593	EAGLE INDUSTRY	0.002%	96.457%
6594	SANOMA OYJ	0.002%	96.459%
6595	GRUPO SIMEC S.A	0.002%	96.461%
6596	TREDEGAR CORP COMMON STOCK	0.002%	96.463%
6597	LIFESTYLE INTER	0.002%	96.465%
6598	DAEWOO ENGINEER	0.002%	96.467%
6599	HOCHDORF HOLDIN	0.002%	96.468%
6600	O-NET COMMUNICA	0.002%	96.470%
6601	HOSIDEN CORP	0.002%	96.472%
6602	HI-LEX CORP	0.002%	96.474%
6603	HYUNDAI ELEVATO	0.002%	96.476%
6604	MATAS AS	0.002%	96.478%
6605	TOWA BANK	0.002%	96.480%
6606	SKY NETWORK TEL	0.002%	96.481%
6607	ICL-ISRAEL CHEM	0.002%	96.483%
6608	VALID SOLUCOES	0.002%	96.485%
6609	CHAOWEI POWER H	0.002%	96.487%
6610	MARCO POLO DEV	0.002%	96.489%
6611	Y G-1	0.002%	96.491%
6612	BANGKOK EXPRESS	0.002%	96.493%
6613	ECOPETROL SA SPONSORED ADR ADR	0.002%	96.494%
6614	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	96.496%
6615	SKISTAR AB	0.002%	96.498%
6616	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.500%
6617	COGOBUY GROUP	0.002%	96.502%
6618	DIVI'S LABORATO	0.002%	96.504%
6619	CHINA SHINEWAY	0.002%	96.506%
6620	EASY BIO INC	0.002%	96.507%
6621	SHINDENGEN ELEC	0.002%	96.509%
6622	KURABO INDUSTRI	0.002%	96.511%
6623	WEBJET LTD	0.002%	96.513%
6624	GRAPE KING INC	0.002%	96.515%
6625	AICHI BANK	0.002%	96.517%
6626	TOYO CONSTRUCTI	0.002%	96.519%
6627	CHINA TELECOM C	0.002%	96.520%
6628	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.522%
6629	MINOR INTERNATI	0.002%	96.524%
6630	FAR EAST DEPT	0.002%	96.526%
6631	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	96.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	AMTRAN TECHNOLO	0.002%	96.530%
6633	TAIHEI DENGYO	0.002%	96.531%
6634	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.533%
6635	SINOFERT HOLDIN	0.002%	96.535%
6636	ESPEC CORP	0.002%	96.537%
6637	FUKUDA CORP	0.002%	96.539%
6638	AEON FANTASY CO	0.002%	96.541%
6639	ASIAN PAINTS LT	0.002%	96.543%
6640	GLENMARK PHARM	0.002%	96.544%
6641	GINKO INTERNATI	0.002%	96.546%
6642	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.548%
6643	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	96.550%
6644	AGELLAN COMMERC	0.002%	96.552%
6645	SYSTEX CORPORAT	0.002%	96.554%
6646	HKR INTL LTD	0.002%	96.555%
6647	PASONA GROUP IN	0.002%	96.557%
6648	HESKA CORP	0.002%	96.559%
6649	OBEROI REALTY L	0.002%	96.561%
6650	DAIICHI KIGENSO	0.002%	96.563%
6651	OBIC	0.002%	96.565%
6652	JSR CORPORATION	0.002%	96.566%
6653	AEKYUNG PETROCH	0.002%	96.568%
6654	SINFONIA TECHNO	0.002%	96.570%
6655	TRONC INC COMMON STOCK USD.01	0.002%	96.572%
6656	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	96.574%
6657	H&R GMBH & CO K	0.002%	96.576%
6658	GREATVIEW ASEPT	0.002%	96.577%
6659	CAWACHI LTD	0.002%	96.579%
6660	CASETEK HOLDING	0.002%	96.581%
6661	AKKA TECHNOLOGI	0.002%	96.583%
6662	IRISH CONTINENT	0.002%	96.585%
6663	KYOKUYO CO LTD	0.002%	96.586%
6664	SHANGHAI PETROC	0.002%	96.588%
6665	COROMANDEL INTL	0.002%	96.590%
6666	SHIZUOKAGAS CO	0.002%	96.592%
6667	STOCK SPIRITS G	0.002%	96.594%
6668	SHUTTLE INC	0.002%	96.596%
6669	AOI ELECTRONICS	0.002%	96.597%
6670	KOA CORPORATION	0.002%	96.599%
6671	MEDIA NUSANTARA	0.002%	96.601%
6672	HOKUETSU BANK	0.002%	96.603%
6673	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.002%	96.605%
6674	GREEN CROSS HLD	0.002%	96.606%
6675	GREENTOWN SERVI	0.002%	96.608%
6676	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.610%
6677	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.612%
6678	MITANI CORP	0.002%	96.614%
6679	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.615%
6680	MARUWA CO LTD	0.002%	96.617%
6681	DAKTRONICS INC COMMON STOCK	0.002%	96.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	TOYO ENG CORP	0.002%	96.621%
6683	ALIANSCE SHOPPI	0.002%	96.623%
6684	SMARTONE TELECO	0.002%	96.625%
6685	CHAROEN POK PHA	0.002%	96.626%
6686	HANKYU REIT INC	0.002%	96.628%
6687	TURKIYE SINAI K	0.002%	96.630%
6688	LIVZON PHARMACE	0.002%	96.632%
6689	mitsui fudosan	0.002%	96.634%
6690	DONG-A ST CO LT	0.002%	96.635%
6691	BELC CO LTD	0.002%	96.637%
6692	WIZZ AIR HOLDIN	0.002%	96.639%
6693	WCT HOLDINGS BH	0.002%	96.641%
6694	GLORIA MATERIAL	0.002%	96.643%
6695	KROGER CO SR UNSECURED 01/21 3.3	0.002%	96.644%
6696	PHISON ELECTRON	0.002%	96.646%
6697	TAIWAN COGENERA	0.002%	96.648%
6698	SAKAI CHEMICAL	0.002%	96.650%
6699	VETROPACK HOLDI	0.002%	96.651%
6700	MOTHERSON SUMI	0.002%	96.653%
6701	COMMERCIAL INTE	0.002%	96.655%
6702	PAB K TJIWI KIM	0.002%	96.657%
6703	QUALITAS CONTOL	0.002%	96.659%
6704	ADITYA BIRLA FA	0.002%	96.660%
6705	PHOENIX MECANO	0.002%	96.662%
6706	MEARS GROUP PLC	0.002%	96.664%
6707	GUANGSHEN RAILW	0.002%	96.666%
6708	TIKKURILA OY	0.002%	96.668%
6709	CHINA PETROLEUM	0.002%	96.669%
6710	STS SEMICONDUCT	0.002%	96.671%
6711	SANDEN CORP	0.002%	96.673%
6712	KPJ HEALTHCARE	0.002%	96.675%
6713	NIPPON SODA CO	0.002%	96.676%
6714	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.678%
6715	BELL AG - REG	0.002%	96.680%
6716	HARASHIN CO LTD	0.002%	96.682%
6717	YELLOW HAT LTD.	0.002%	96.684%
6718	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.002%	96.685%
6719	EVEN CONSTRUCTO	0.002%	96.687%
6720	TAKASAGO THML E	0.002%	96.689%
6721	SOL SPA	0.002%	96.691%
6722	CUTERA INC COMMON STOCK USD.001	0.002%	96.692%
6723	BRUNEL INTL	0.002%	96.694%
6724	CHUBU SHIRYO CO	0.002%	96.696%
6725	BARNES & NOBLE	0.002%	96.698%
6726	NIDEC CORPORATI	0.002%	96.699%
6727	SOITEC	0.002%	96.701%
6728	ODFJELL DRILLIN	0.002%	96.703%
6729	INFRATIL LTD	0.002%	96.705%
6730	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.706%
6731	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	96.710%
6733	SHIN ZU SHING C	0.002%	96.712%
6734	KPIT TECHNOLOGI	0.002%	96.713%
6735	CARD FACTORY PL	0.002%	96.715%
6736	JAPARA HEALTHCA	0.002%	96.717%
6737	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.719%
6738	THERATECHNOLOGI	0.002%	96.721%
6739	LANDEC CORP	0.002%	96.722%
6740	ROBERT WALTERS	0.002%	96.724%
6741	TECO ELEC&MACHI	0.002%	96.726%
6742	FUSO CHEMICAL C	0.002%	96.728%
6743	MELCOR DEVS LTD	0.002%	96.729%
6744	PREMIER FOODS	0.002%	96.731%
6745	LEYOU TECHNOLOG	0.002%	96.733%
6746	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.735%
6747	CENT PATTANA PU	0.002%	96.736%
6748	CIMC ENRIC HOLD	0.002%	96.738%
6749	MICHINOKU BANK	0.002%	96.740%
6750	XO GROUP INC COMMON STOCK USD.01	0.002%	96.742%
6751	NISSIN CORP	0.002%	96.743%
6752	BK OF SAGA	0.002%	96.745%
6753	ASSOCD INTL HOT	0.002%	96.747%
6754	SIIC ENVIRONMEN	0.002%	96.749%
6755	BRODRENE HARTMA	0.002%	96.750%
6756	EPSILON ENERGY	0.002%	96.752%
6757	RAITO KOGYO CO	0.002%	96.754%
6758	SUESS MICRO TEC	0.002%	96.756%
6759	TAIWAN LAND DEV	0.002%	96.757%
6760	RESTAURANT BRAN	0.002%	96.759%
6761	IPCA LABORATORI	0.002%	96.761%
6762	SUN PHARMACEUTI	0.002%	96.762%
6763	KT CORPORATION	0.002%	96.764%
6764	ARB CORP LTD	0.002%	96.766%
6765	RETAIL ESTATES	0.002%	96.768%
6766	VT HOLDINGS CO	0.002%	96.769%
6767	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.771%
6768	BANK OF CHONGQI	0.002%	96.773%
6769	GLOW ENERGY	0.002%	96.775%
6770	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.776%
6771	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.778%
6772	PIAGGIO	0.002%	96.780%
6773	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	96.782%
6774	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	96.783%
6775	VZ HOLDING AG	0.002%	96.785%
6776	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.787%
6777	RORZE CORP	0.002%	96.789%
6778	BRF SA	0.002%	96.790%
6779	CREDIT CORP GRO	0.002%	96.792%
6780	KB FINANCIAL GROUP INC ADR ADR	0.002%	96.794%
6781	CLEANAWAY CO LT	0.002%	96.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	HSBC USA INC SR UNSECURED 08/20 2.75	0.002%	96.797%
6783	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.799%
6784	RELIANCE CAPITA	0.002%	96.801%
6785	NEXEN TIRE CORP	0.002%	96.802%
6786	ADCOCK INGRAM H	0.002%	96.804%
6787	POLYTEC HOLDING	0.002%	96.806%
6788	PROCTER & GAMBL	0.002%	96.808%
6789	AES TIETE ENERG	0.002%	96.809%
6790	ATEN INTERNATIO	0.002%	96.811%
6791	ARROW GLOBAL GR	0.002%	96.813%
6792	TPI POLENE PCL	0.002%	96.814%
6793	BRIGHTOIL PETRO	0.002%	96.816%
6794	LEES PHARMACEUT	0.002%	96.818%
6795	GOL LINHAS AERE	0.002%	96.820%
6796	LASSONDE INDS INC CLASS A COMMON STOCK	0.002%	96.821%
6797	ZERIA PHARMACEU	0.002%	96.823%
6798	MIQUEL Y COSTAS	0.002%	96.825%
6799	CLEVO	0.002%	96.826%
6800	SANSIRI PUBLIC	0.002%	96.828%
6801	LONKING HOLDING	0.002%	96.830%
6802	SAKAI MOVING SE	0.002%	96.832%
6803	FUJI KYUKO CO L	0.002%	96.833%
6804	TOKAI RUBBER IN	0.002%	96.835%
6805	PHOTO-ME INTERN	0.002%	96.837%
6806	HK ELECTRIC INV	0.002%	96.838%
6807	PARIS ORLEANS S	0.002%	96.840%
6808	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.842%
6809	INFRASTRUCTURE	0.002%	96.844%
6810	CIA SANEAMENTO	0.002%	96.845%
6811	HUNTER DOUGLAS	0.002%	96.847%
6812	EDP RENOVAVEIS	0.002%	96.849%
6813	SUPER-SOL	0.002%	96.850%
6814	EISAI CO	0.002%	96.852%
6815	PETRA DIAMONDS	0.002%	96.854%
6816	CT ENVIRONMENTA	0.002%	96.856%
6817	UOA DEVELOPMENT	0.002%	96.857%
6818	HEINEKEN MALAYS	0.002%	96.859%
6819	CORP INMOBILIAR	0.002%	96.861%
6820	AI HOLDINGS COR	0.002%	96.862%
6821	QAD INC A COMMON STOCK	0.002%	96.864%
6822	FUJIBO HOLDINGS	0.002%	96.866%
6823	T-GAIA CORP	0.002%	96.867%
6824	SCHMOLZ+BICKENB	0.002%	96.869%
6825	ACE HARDWARE IN	0.002%	96.871%
6826	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.873%
6827	MITSUBOSHI BELT	0.002%	96.874%
6828	NIPPON KINZOKU	0.002%	96.876%
6829	ARATA CORP	0.002%	96.878%
6830	NIPPON YUSOKI C	0.002%	96.879%
6831	HONGKONG&SHANG	0.002%	96.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	GMO PAYMENT GAT	0.002%	96.883%
6833	WARABEYA NICHIIY	0.002%	96.884%
6834	ELBIT SYSTEMS L	0.002%	96.886%
6835	SENX ENERGY LT	0.002%	96.888%
6836	JINDAL SAW LTD	0.002%	96.890%
6837	KH NEOCHEM CO L	0.002%	96.891%
6838	SINGAPORE FINAN	0.002%	96.893%
6839	GAMEHOST INC	0.002%	96.895%
6840	ANGLO PACIFIC G	0.002%	96.896%
6841	BANDO CHEMICAL	0.002%	96.898%
6842	BORUSSIA DORTMU	0.002%	96.900%
6843	LING SEN PRECIS	0.002%	96.901%
6844	FILINVEST LAND	0.002%	96.903%
6845	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.002%	96.905%
6846	LEWIS GROUP LTD	0.002%	96.906%
6847	QUINSTREET INC COMMON STOCK USD.001	0.002%	96.908%
6848	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.910%
6849	KVAERNER ASA	0.002%	96.911%
6850	HOIST FINANCE A	0.002%	96.913%
6851	COAL INDIA LTD	0.002%	96.915%
6852	SENTUL CITY TBK	0.002%	96.917%
6853	EHIME BANK	0.002%	96.918%
6854	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.920%
6855	HIRATA TECHNICA	0.002%	96.922%
6856	ALTium LTD	0.002%	96.923%
6857	SCHOELLER BLECK	0.002%	96.925%
6858	ORIENT CORP	0.002%	96.927%
6859	WISDOM MARINE L	0.002%	96.928%
6860	TAIWAN SECOM	0.002%	96.930%
6861	BERJAYA CORPORA	0.002%	96.932%
6862	AKASTOR ASA	0.002%	96.933%
6863	JAPAN MEDICAL D	0.002%	96.935%
6864	COMPAGNIE DES A	0.002%	96.937%
6865	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.002%	96.938%
6866	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.940%
6867	KESKO OYJ	0.002%	96.942%
6868	TENARIS S.A.	0.002%	96.943%
6869	XING AG	0.002%	96.945%
6870	FRASERS COMMERC	0.002%	96.947%
6871	GROWTHPOINT PRO	0.002%	96.948%
6872	JAPAN PULP & PA	0.002%	96.950%
6873	MALAYSIA BUILD	0.002%	96.952%
6874	HANWHA SECS	0.002%	96.953%
6875	SHIKOKU CHEMICA	0.002%	96.955%
6876	ZUG ESTATES HLD	0.002%	96.957%
6877	HIGH ARCTIC ENE	0.002%	96.958%
6878	ORDINA NV	0.002%	96.960%
6879	Q TECHNOLOGY GR	0.002%	96.962%
6880	SWECO AB	0.002%	96.963%
6881	SANTOS BRASIL P	0.002%	96.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	INDIAN BANK	0.002%	96.967%
6883	TSUKISHIMA KIKA	0.002%	96.968%
6884	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.002%	96.970%
6885	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	96.972%
6886	MEYER BURGER TE	0.002%	96.973%
6887	FINANCIAL PRODU	0.002%	96.975%
6888	TV TOKYO HLDG C	0.002%	96.977%
6889	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.978%
6890	MAJOR CINEPLEX	0.002%	96.980%
6891	M DIAS BRANCO S	0.002%	96.982%
6892	PERLIS PLANTATI	0.002%	96.983%
6893	TRINITY MIRROR	0.002%	96.985%
6894	URSTADT BIDDLE	0.002%	96.987%
6895	PHOENIX HLDGS L	0.002%	96.988%
6896	WYNN MACAU LTD	0.002%	96.990%
6897	EUROMONEY INST	0.002%	96.992%
6898	SP SETIA	0.002%	96.993%
6899	TIAN GE INTERAC	0.002%	96.995%
6900	EL PUERTO DE LI	0.002%	96.997%
6901	YUASA TRADING C	0.002%	96.998%
6902	AMERICAS SILVER	0.002%	97.000%
6903	ATUL LTD	0.002%	97.002%
6904	BHP BILLITON FI	0.002%	97.003%
6905	NATIONAL STORAG	0.002%	97.005%
6906	GEMTEK TECHNOLO	0.002%	97.007%
6907	TECNICAS REUNID	0.002%	97.008%
6908	GINTECH ENERGY	0.002%	97.010%
6909	FIDEA HOLDINGS	0.002%	97.011%
6910	HURCO COMPANIES INC COMMON STOCK	0.002%	97.013%
6911	TONG YANG INV B	0.002%	97.015%
6912	SCHRODER REAL E	0.002%	97.016%
6913	PUNJAB NATIONAL	0.002%	97.018%
6914	ADHI KARYA PERS	0.002%	97.020%
6915	TITAN CEMENT CO	0.002%	97.021%
6916	CIA SANEAMENTO	0.002%	97.023%
6917	COCA-COLA FEMSA	0.002%	97.025%
6918	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	97.026%
6919	HOKUTO CORP	0.002%	97.028%
6920	HC INTERNATIONAL	0.002%	97.030%
6921	TAEKWANG IND CO	0.002%	97.031%
6922	PETRON CORP	0.002%	97.033%
6923	MIRAMAR HTEL &	0.002%	97.034%
6924	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.002%	97.036%
6925	ALONY HETZ	0.002%	97.038%
6926	CORP COMERCI SA	0.002%	97.039%
6927	ISEKI & CO	0.002%	97.041%
6928	CHINA METAL PRO	0.002%	97.043%
6929	ECO WORLD DEVL	0.002%	97.044%
6930	MAX CO	0.002%	97.046%
6931	STELLA CHEMIFA	0.002%	97.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	G.U.D. HOLDINGS	0.002%	97.049%
6933	AISAN INDUSTRY	0.002%	97.051%
6934	CHOLAMANDALAM I	0.002%	97.052%
6935	TT ELECTRONICS	0.002%	97.054%
6936	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.056%
6937	LEXTAR ELECTRON	0.002%	97.057%
6938	FORUS S.A.	0.002%	97.059%
6939	SCANDIC HOTELS	0.002%	97.061%
6940	YIEH PHUI ENTS	0.002%	97.062%
6941	YOUNGWON CORP	0.002%	97.064%
6942	FORD OTOSAN	0.002%	97.065%
6943	CEMEX LATAM HLD	0.002%	97.067%
6944	NITTA CORP	0.002%	97.069%
6945	KRESNA	0.002%	97.070%
6946	LOOKERS PLC	0.002%	97.072%
6947	BEIJER ALMA AB	0.002%	97.074%
6948	SMI HOLDINGS GR	0.002%	97.075%
6949	NRW HOLDINGS LT	0.002%	97.077%
6950	PHILIPS LIGHTIN	0.002%	97.078%
6951	AVEO GROUP	0.002%	97.080%
6952	KT SKYLIFE CO L	0.002%	97.082%
6953	MEKONOMEN AB	0.002%	97.083%
6954	GDI PROPERTY GR	0.002%	97.085%
6955	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.002%	97.086%
6956	ONE HOSPITALITY	0.002%	97.088%
6957	PTT PUBLIC COMP	0.002%	97.090%
6958	SIGDO KOPPERS S	0.002%	97.091%
6959	ELECTRA	0.002%	97.093%
6960	FANTASIA HOLDIN	0.002%	97.095%
6961	HYUNDAI HOME SH	0.002%	97.096%
6962	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	97.098%
6963	PP LONDON SUMAT	0.002%	97.099%
6964	FOCALTECH SYSTE	0.002%	97.101%
6965	NIHON NOHYAKU	0.002%	97.103%
6966	TURKCELL ILETIS	0.002%	97.104%
6967	GL EVENTS	0.002%	97.106%
6968	LIPPO MALLS IN	0.002%	97.107%
6969	ACCESS CO LTD	0.002%	97.109%
6970	SL CORP	0.002%	97.111%
6971	SEMPRA ENERGY	0.002%	97.112%
6972	LG CORP	0.002%	97.114%
6973	TIANJIN PORT DE	0.002%	97.115%
6974	CULP INC COMMON STOCK USD.05	0.002%	97.117%
6975	UEM SUNRISE BHD	0.002%	97.119%
6976	TORSTAR CORP CL	0.002%	97.120%
6977	MGI COUTIER	0.002%	97.122%
6978	WEIBO CORP SPON ADR ADR USD.00025	0.002%	97.124%
6979	SHINKONG SYNTHE	0.002%	97.125%
6980	TAIYO INK MFG C	0.002%	97.127%
6981	GCL NEW ENERGY	0.002%	97.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	HEARTLAND NEW Z	0.002%	97.130%
6983	LAI SUN DEVELOP	0.002%	97.132%
6984	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	97.133%
6985	SADBHAV ENGINEE	0.002%	97.135%
6986	ASKUL	0.002%	97.136%
6987	HI-P INTERNATIO	0.002%	97.138%
6988	MITSUBISHI STEE	0.002%	97.140%
6989	SAIBU GAS CO	0.002%	97.141%
6990	5N PLUS INC.	0.002%	97.143%
6991	GERDAU SA	0.002%	97.144%
6992	MIKUNI CORP	0.002%	97.146%
6993	VITAL HEALTHCAR	0.002%	97.148%
6994	NETIA SA	0.002%	97.149%
6995	GP STRATEGIES C	0.002%	97.151%
6996	NTT URBAN DEVEL	0.002%	97.152%
6997	SCRIPPS NETWORK	0.002%	97.154%
6998	SAVARIA CORPORA	0.002%	97.155%
6999	AXT INC COMMON STOCK USD.001	0.002%	97.157%
7000	NITTETSU MINING	0.002%	97.159%
7001	SEAH STEEL	0.002%	97.160%
7002	SOLOR A/S	0.002%	97.162%
7003	OIL & NATURAL G	0.002%	97.163%
7004	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	97.165%
7005	GEOX S.P.A.	0.002%	97.167%
7006	ASAHI HOLDINGS	0.002%	97.168%
7007	KRBL LTD	0.002%	97.170%
7008	METRO HOLDINGS	0.002%	97.171%
7009	GROUPE CRIT	0.002%	97.173%
7010	GREAT EASTERN H	0.002%	97.175%
7011	DISCO CORPORATI	0.002%	97.176%
7012	EMBRAER SA SPON ADR ADR	0.002%	97.178%
7013	KARUR VYSYA BAN	0.002%	97.179%
7014	DALRADIAN RESOU	0.002%	97.181%
7015	AUSTAL LTD	0.002%	97.182%
7016	RYOSHOKU LTD	0.002%	97.184%
7017	CHINA SHENGMU O	0.002%	97.186%
7018	NICHIREKI CO LT	0.002%	97.187%
7019	FUJICCO CO	0.002%	97.189%
7020	RAMAYANA LESTAR	0.002%	97.190%
7021	MESA LABORATORIES INC COMMON STOCK	0.002%	97.192%
7022	HYUNDAI DS,OLD	0.002%	97.193%
7023	DIP CORPORATION	0.002%	97.195%
7024	PIERRE & VACANC	0.002%	97.197%
7025	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	97.198%
7026	SINARMAS LAND	0.002%	97.200%
7027	PETRONAS DAGANG	0.002%	97.201%
7028	BURSON GROUP LT	0.002%	97.203%
7029	WASHTEC AG	0.002%	97.204%
7030	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.206%
7031	SUNSHINE 10	0.002%	97.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	97.209%
7033	NORDEA BANK AB	0.002%	97.211%
7034	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.002%	97.212%
7035	ARGOSY PROPERTY	0.002%	97.214%
7036	OPTO TECH CORPN	0.002%	97.215%
7037	KINIK CO	0.002%	97.217%
7038	E CL SA	0.002%	97.218%
7039	TOM TAILOR HOLD	0.002%	97.220%
7040	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.222%
7041	SUMITOMO SEIKA	0.002%	97.223%
7042	BKW ENERGIE AG	0.002%	97.225%
7043	ARROWHEAD PROR	0.002%	97.226%
7044	JSP CORP	0.002%	97.228%
7045	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.229%
7046	SUN HUNG KAI CO	0.002%	97.231%
7047	JIN CO.LTD	0.002%	97.232%
7048	BROWN (N) GROUP	0.002%	97.234%
7049	ICHIYOSHI SECS	0.002%	97.236%
7050	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.237%
7051	GREATEK ELECTRO	0.002%	97.239%
7052	AUSTRALIAN AGRI	0.002%	97.240%
7053	BIOGAIA AB	0.002%	97.242%
7054	MOUNT GIBSON IR	0.002%	97.243%
7055	PCHOME ONLINE I	0.002%	97.245%
7056	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	97.246%
7057	ASSET MANAGERS	0.002%	97.248%
7058	HANON SYSTEMS	0.002%	97.250%
7059	PROPERTY FOR IN	0.002%	97.251%
7060	TOHO TITANIUM C	0.002%	97.253%
7061	WIJAYA KARYA	0.002%	97.254%
7062	HIMART CO LTD	0.002%	97.256%
7063	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.002%	97.257%
7064	EMPRESA NACIONAL	0.002%	97.259%
7065	TEAM INC	0.002%	97.260%
7066	CIA DE DIST INT	0.002%	97.262%
7067	WOCKHARDT LIMIT	0.002%	97.263%
7068	JAIPRAKASH ASSO	0.002%	97.265%
7069	NIPPON THOMPSON	0.002%	97.267%
7070	ATEAM INC	0.002%	97.268%
7071	TIME DOTCOM BHD	0.002%	97.270%
7072	DIGI INTL INC	0.002%	97.271%
7073	DAI NIPPON TORY	0.002%	97.273%
7074	BANK JABAR BANT	0.002%	97.274%
7075	EIS ECZACIBASI	0.002%	97.276%
7076	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.277%
7077	FRASERS CENTREP	0.002%	97.279%
7078	STAR MICRONICS	0.002%	97.280%
7079	ENERGISA SA	0.002%	97.282%
7080	NIPPON CHEM IND	0.002%	97.283%
7081	SHIKUN & BINUI	0.002%	97.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	ESSENTIAL ENERG	0.002%	97.287%
7083	HI SUN TECH CHI	0.002%	97.288%
7084	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.290%
7085	CONTINENTAL HLD	0.002%	97.291%
7086	ERICSSON (LM) TEL SP ADR ADR	0.002%	97.293%
7087	ROO HSING	0.002%	97.294%
7088	TA CHEN STAINLE	0.002%	97.296%
7089	STARHUB LIMITED	0.002%	97.297%
7090	ELITE SEMICONDU	0.002%	97.299%
7091	mitsui soko co	0.002%	97.300%
7092	MODEC INC	0.002%	97.302%
7093	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.002%	97.303%
7094	METAWATER CO LT	0.002%	97.305%
7095	SRI TRANG AGRO	0.002%	97.306%
7096	FINOLEX CABLES	0.002%	97.308%
7097	MEDICLINIC INTE	0.002%	97.309%
7098	BBX CAPITAL CORP COMMON STOCK USD.01	0.002%	97.311%
7099	COLTENE HOLDI	0.002%	97.312%
7100	AMSTERDAM COMMO	0.002%	97.314%
7101	DONGFANG ELECT	0.002%	97.315%
7102	CHINA SOUTHERN AIR SPONS ADR ADR	0.002%	97.317%
7103	SONG WON IND	0.002%	97.319%
7104	JELD WEN HOLDING INC COMMON STOCK USD.01	0.002%	97.320%
7105	INFRASTRUCTURA	0.002%	97.322%
7106	HUNG POO CONSTR	0.002%	97.323%
7107	HAP SENG CONSOL	0.002%	97.325%
7108	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.326%
7109	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	97.328%
7110	PROMOTORA DE IN	0.002%	97.329%
7111	MULTIPLUS SA	0.002%	97.331%
7112	CREDITO REAL SA	0.002%	97.332%
7113	BW LPG LTD	0.002%	97.334%
7114	SOILBUILD BUSIN	0.002%	97.335%
7115	SYNERGIE	0.002%	97.337%
7116	YUMESHIN HOLDIN	0.002%	97.338%
7117	I.T LIMITED	0.002%	97.340%
7118	AKTIA BANK OYJ	0.002%	97.341%
7119	TAKASAGO INTL C	0.002%	97.343%
7120	ROBINSONS RETAI	0.002%	97.344%
7121	SANY HEAVY EQUI	0.002%	97.346%
7122	NICHII GAKKAN C	0.002%	97.347%
7123	SUNGWOO HITECH	0.002%	97.349%
7124	ROAD KING INFRA	0.002%	97.350%
7125	DYNAPACK INTL T	0.002%	97.352%
7126	FIRST REIT	0.002%	97.353%
7127	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	97.355%
7128	GRUPO ARGOS S.A	0.002%	97.356%
7129	BANGKOK DUSIT M	0.001%	97.358%
7130	HOTELES CITY EX	0.001%	97.359%
7131	CONCORD NEW ENE	0.001%	97.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	HOWA MACHINERY	0.001%	97.362%
7133	KYOKUTO BOEKI K	0.001%	97.364%
7134	INVESTORS CLOUD	0.001%	97.365%
7135	VOSSLOH AG	0.001%	97.367%
7136	TRISURA GROUP L	0.001%	97.368%
7137	TAIFLEX SCIENTI	0.001%	97.370%
7138	ORION CORP	0.001%	97.371%
7139	TUNG THIH ELECT	0.001%	97.373%
7140	CHAUN-CHOUNG TE	0.001%	97.374%
7141	TOKAI CORP/GIFU	0.001%	97.376%
7142	TEXHONG TEXTILE	0.001%	97.377%
7143	CALIX INC COMMON STOCK	0.001%	97.379%
7144	TALK TALK TELEC	0.001%	97.380%
7145	GRANITE OIL COR	0.001%	97.382%
7146	VECTURA GROUP	0.001%	97.383%
7147	FRASERS HOSPITA	0.001%	97.385%
7148	MCMILLAN SHAKES	0.001%	97.386%
7149	CARNIVAL GROUP	0.001%	97.388%
7150	MAINSTREET EQUI	0.001%	97.389%
7151	TICON INDUSTRIA	0.001%	97.390%
7152	PROCTER & GAMBL	0.001%	97.392%
7153	IRON BRIDGE RES	0.001%	97.393%
7154	SA SA INTL HLDG	0.001%	97.395%
7155	STANDARD LIFE I	0.001%	97.396%
7156	QUALITY HOUSES	0.001%	97.398%
7157	QGEP PARTICIPAC	0.001%	97.399%
7158	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.401%
7159	PHILIPPINE NATL	0.001%	97.402%
7160	CHINA SINGYES S	0.001%	97.404%
7161	HO BEE INVESTME	0.001%	97.405%
7162	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.407%
7163	OITA BANK	0.001%	97.408%
7164	METALLURGICAL C	0.001%	97.410%
7165	ENPLAS CORP	0.001%	97.411%
7166	AEROSPACE INDUS	0.001%	97.413%
7167	SIPEF(PLANT FIN	0.001%	97.414%
7168	HOKKAIDO ELEC P	0.001%	97.416%
7169	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.417%
7170	NETUREN CO	0.001%	97.419%
7171	SEA HOLDINGS LT	0.001%	97.420%
7172	CADILA HEALTHCA	0.001%	97.422%
7173	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.423%
7174	INTERNATIONAL M	0.001%	97.425%
7175	VECTRUS INC COMMON STOCK USD.01	0.001%	97.426%
7176	DEA CAPITAL SPA	0.001%	97.427%
7177	MERMAID MARINE	0.001%	97.429%
7178	COSTAMARE INC	0.001%	97.430%
7179	ANICOM HOLDINGS	0.001%	97.432%
7180	UNILEVER INDONE	0.001%	97.433%
7181	YURTEC CORPORAT	0.001%	97.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	SEMIRARA MINING	0.001%	97.436%
7183	AP THAILAND PCL	0.001%	97.438%
7184	SHANDONG CHENMI	0.001%	97.439%
7185	NATIONAL THERMA	0.001%	97.441%
7186	DAEWOONG CO LTD	0.001%	97.442%
7187	YOSHINOYA D&C C	0.001%	97.444%
7188	GODREJ CONSUMER	0.001%	97.445%
7189	YOMIURI LAND CO	0.001%	97.447%
7190	EIGHTEENTH BANK	0.001%	97.448%
7191	CVC BRASIL OP A	0.001%	97.449%
7192	NESTLE INDIA	0.001%	97.451%
7193	VERITIV CORP COMMON STOCK USD.01	0.001%	97.452%
7194	AIMS AMP CAPITA	0.001%	97.454%
7195	HISAKA WORKS LT	0.001%	97.455%
7196	GRUPO NUTRESA S	0.001%	97.457%
7197	CAMBIAN GROUP P	0.001%	97.458%
7198	MK ELECTRON	0.001%	97.460%
7199	UNITECH PRINTED	0.001%	97.461%
7200	DELEK GROUP	0.001%	97.463%
7201	KUDELSKI S.A.	0.001%	97.464%
7202	MOTECH INDUSTRI	0.001%	97.466%
7203	VITAL KSK HOLDI	0.001%	97.467%
7204	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.469%
7205	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.470%
7206	BES ENGINEERING	0.001%	97.471%
7207	LINK AND MOTIVA	0.001%	97.473%
7208	IBASE TECHNOLOG	0.001%	97.474%
7209	CARLSBERG BREWE	0.001%	97.476%
7210	UNID CO LTD	0.001%	97.477%
7211	CELLCOM ISRAEL	0.001%	97.479%
7212	EIZO NANA O CORP	0.001%	97.480%
7213	NAUTILUS GROUP	0.001%	97.482%
7214	ADVAN CO LTD	0.001%	97.483%
7215	SPCG	0.001%	97.485%
7216	RYOYO ELECTRO C	0.001%	97.486%
7217	NAMCHOW CHEMICA	0.001%	97.487%
7218	SURUGA CO LTD	0.001%	97.489%
7219	U-MING MARINE	0.001%	97.490%
7220	TIPP24 SE	0.001%	97.492%
7221	GALAXY RESOURCE	0.001%	97.493%
7222	SEAH BESTEEL CO	0.001%	97.495%
7223	GOLDSUN DEV/CON	0.001%	97.496%
7224	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	97.498%
7225	GLOBAL MEDIACOM	0.001%	97.499%
7226	TELESITES SAB D	0.001%	97.501%
7227	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.502%
7228	FORMULA SYST(19	0.001%	97.503%
7229	SECURITY BANK C	0.001%	97.505%
7230	AUSNUTRIA DAIRY	0.001%	97.506%
7231	CHINA LILANG LT	0.001%	97.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	HORNBACH BAUMAR	0.001%	97.509%
7233	ASCENTIAL PLC	0.001%	97.511%
7234	XIAMEN INTL POR	0.001%	97.512%
7235	AFFICHAGE HOLDI	0.001%	97.514%
7236	STARZEN CO LTD	0.001%	97.515%
7237	COWELL E HOLDIN	0.001%	97.516%
7238	DORIAN LPG LTD	0.001%	97.518%
7239	PETROPAVLOVSK	0.001%	97.519%
7240	PARCO CO	0.001%	97.521%
7241	XINGDA INTERNAT	0.001%	97.522%
7242	CHINA STEEL CHE	0.001%	97.524%
7243	GLOBERIDE INC	0.001%	97.525%
7244	HENDERSON LAND	0.001%	97.527%
7245	MPACT LIMITED	0.001%	97.528%
7246	JUSTSYSTEM	0.001%	97.529%
7247	YARA INTERNATIO	0.001%	97.531%
7248	WEYCO GROUP INC	0.001%	97.532%
7249	CSI PROPERTIES	0.001%	97.534%
7250	FIAT CHRYSLER A	0.001%	97.535%
7251	HANSOL PAPER CO	0.001%	97.537%
7252	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.538%
7253	DELTA DUNIA PET	0.001%	97.539%
7254	YASUNAGA CORP	0.001%	97.541%
7255	SHINNIHON CORP	0.001%	97.542%
7256	VAN LANSCHOT NV	0.001%	97.544%
7257	BERKSHIRE HAT E	0.001%	97.545%
7258	CHINA OIL & GAS	0.001%	97.547%
7259	ECORODOVIAS INF	0.001%	97.548%
7260	GUOCOLAND LTD	0.001%	97.550%
7261	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.551%
7262	GET NICE HOLDIN	0.001%	97.552%
7263	SMA SOLAR TECHN	0.001%	97.554%
7264	SHOUGANG CNCRD	0.001%	97.555%
7265	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	97.557%
7266	OKURA INDUSTRIA	0.001%	97.558%
7267	TSUBAKI NAKASHI	0.001%	97.560%
7268	UNIDEN CORP	0.001%	97.561%
7269	PANIN FINANCIAL	0.001%	97.562%
7270	SEIKITOKYU KOGY	0.001%	97.564%
7271	MOUNTAIN PROVIN	0.001%	97.565%
7272	PACIFIC GAS & E	0.001%	97.567%
7273	TRUE NORTH COMM	0.001%	97.568%
7274	GRUPO CEMENTOS	0.001%	97.570%
7275	TRANS COSMOS	0.001%	97.571%
7276	WELCIA HOLDINGS	0.001%	97.572%
7277	E-COMMODITIES H	0.001%	97.574%
7278	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.575%
7279	AMBARELLA INC	0.001%	97.577%
7280	TENMA CORPORATI	0.001%	97.578%
7281	COLBUN S.A.	0.001%	97.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	RENESAS ELECTRO	0.001%	97.581%
7283	TOURISM HOLDING	0.001%	97.582%
7284	WELSPUN INDIA L	0.001%	97.584%
7285	FUJI CO(TOKYO)	0.001%	97.585%
7286	MILBON CO	0.001%	97.587%
7287	SAMTY CO.LTD.	0.001%	97.588%
7288	NIPPON DENKO CO	0.001%	97.589%
7289	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.591%
7290	CMIC HOLDINGS C	0.001%	97.592%
7291	F&A AQUA HOLDIN	0.001%	97.594%
7292	DAIWA INDUSTRIE	0.001%	97.595%
7293	WESTERN ENERGY	0.001%	97.596%
7294	SHINKO SHOJI CO	0.001%	97.598%
7295	NAMURA SHIPBUIL	0.001%	97.599%
7296	SIA REIT INC	0.001%	97.601%
7297	BELLEVUE GROUP	0.001%	97.602%
7298	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.603%
7299	CLARION CO	0.001%	97.605%
7300	BROADLEAF CO LT	0.001%	97.606%
7301	ADANI TRANSMISS	0.001%	97.608%
7302	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.001%	97.609%
7303	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.611%
7304	MCCARTHY & STON	0.001%	97.612%
7305	TOMSON GROUP	0.001%	97.613%
7306	PROCTOR&GAMBLE	0.001%	97.615%
7307	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.616%
7308	SFA ENGINEERING	0.001%	97.618%
7309	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	97.619%
7310	ALDERMORE GROUP	0.001%	97.620%
7311	KOWLOON DEVMT	0.001%	97.622%
7312	TOWNGAS CHINA C	0.001%	97.623%
7313	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.625%
7314	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.626%
7315	HIBIYA ENGINEER	0.001%	97.627%
7316	DHT HOLDINGS IN	0.001%	97.629%
7317	BRITISH AMERICA	0.001%	97.630%
7318	KASAI KOGYO CO	0.001%	97.632%
7319	COSAN LOGISTICA	0.001%	97.633%
7320	GRUPO SECURITY	0.001%	97.634%
7321	DATANG INTL POW	0.001%	97.636%
7322	TORIDOLL CORPOR	0.001%	97.637%
7323	HAKDEX AB	0.001%	97.639%
7324	DIC ASSET AG	0.001%	97.640%
7325	MITAC HOLDINGS	0.001%	97.641%
7326	SCATEC SOLAR AS	0.001%	97.643%
7327	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	97.644%
7328	POLYPLEX THAILA	0.001%	97.646%
7329	CORPORATE TRAVE	0.001%	97.647%
7330	RELIANCE COMMUN	0.001%	97.648%
7331	GMR INFRASTRUCT	0.001%	97.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	KAMEI CORP	0.001%	97.651%
7333	NORDIC SEMICON	0.001%	97.653%
7334	PKP CARGO SA	0.001%	97.654%
7335	ALTRI SGPS S.A.	0.001%	97.655%
7336	COMMUNISIS PLC	0.001%	97.657%
7337	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.658%
7338	SCSK CORPORATIO	0.001%	97.659%
7339	BANCO DAVIVIEND	0.001%	97.661%
7340	SOCIEDAD MATRIZ	0.001%	97.662%
7341	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.664%
7342	GLOBAL POWER SY	0.001%	97.665%
7343	DENYO CO	0.001%	97.666%
7344	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	97.668%
7345	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.669%
7346	DEVELOPMENT SEC	0.001%	97.671%
7347	NUFLARE TECHNOL	0.001%	97.672%
7348	YAMAZEN CORPORA	0.001%	97.673%
7349	HOUSING DEVELOP	0.001%	97.675%
7350	ACOM CO	0.001%	97.676%
7351	KATAKURA INDS	0.001%	97.678%
7352	OKAMURA CORP	0.001%	97.679%
7353	TA YA ELEC WIR&	0.001%	97.680%
7354	LAYNE CHRISTENS	0.001%	97.682%
7355	SEASPAN CORP	0.001%	97.683%
7356	KARNATAKA BANK	0.001%	97.684%
7357	CEDAR WOODS PRO	0.001%	97.686%
7358	DAITO PHARM	0.001%	97.687%
7359	ALUPAR INVEST S	0.001%	97.689%
7360	SUPERBLOCK PCL	0.001%	97.690%
7361	TSUGAMI CORP	0.001%	97.691%
7362	NORDEA BANK AB	0.001%	97.693%
7363	OBERBANK AG	0.001%	97.694%
7364	CHINA OVERSEAS	0.001%	97.695%
7365	UNITED INTL ENT	0.001%	97.697%
7366	LIFE CORPORATIO	0.001%	97.698%
7367	CGN MEIYA POWER	0.001%	97.700%
7368	DUNI AB	0.001%	97.701%
7369	UMW HLDGS BERHA	0.001%	97.702%
7370	DAEHAN FLOUR MI	0.001%	97.704%
7371	DH EUROPE FINAN	0.001%	97.705%
7372	HANWHA NON-LIFE	0.001%	97.707%
7373	DAI-ICHI SEIKO	0.001%	97.708%
7374	DAI-DAN CO	0.001%	97.709%
7375	CENTURIA INDUST	0.001%	97.711%
7376	LOTTE NON-LIFE	0.001%	97.712%
7377	THAI VEGETABLE	0.001%	97.713%
7378	ADDTECH AB B SH	0.001%	97.715%
7379	UNIVERSAL MEDIC	0.001%	97.716%
7380	NIPPON ROAD CO	0.001%	97.717%
7381	WILH. WILHELMSE	0.001%	97.719%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	PANDA GREEN ENE	0.001%	97.720%
7383	PEGASUS SEWING	0.001%	97.722%
7384	INPHI CORP COMMON STOCK	0.001%	97.723%
7385	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	97.724%
7386	SIMMTECH CO LTD	0.001%	97.726%
7387	METALS X LTD	0.001%	97.727%
7388	CHUNG HUNG STEE	0.001%	97.728%
7389	HOTEL SHILLA	0.001%	97.730%
7390	DAISO CO	0.001%	97.731%
7391	RADICO KHAITAN	0.001%	97.732%
7392	OSJB HOLDINGS C	0.001%	97.734%
7393	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	97.735%
7394	PENDRAGON PLC	0.001%	97.737%
7395	51JOB INC ADR ADR USD.0001	0.001%	97.738%
7396	CTI ENGINEERING	0.001%	97.739%
7397	ADVANCED WIRELE	0.001%	97.741%
7398	NEPI ROCKCASTLE	0.001%	97.742%
7399	IMMOBILIARE GRA	0.001%	97.743%
7400	BRUNELLO CUCINE	0.001%	97.745%
7401	TOYO TANSO CO L	0.001%	97.746%
7402	MAYNE PHARMA GR	0.001%	97.747%
7403	CROSS-HARBOUR H	0.001%	97.749%
7404	MAH SING GROUP	0.001%	97.750%
7405	MITSUI HOME CO	0.001%	97.752%
7406	BHARTI INFRATEL	0.001%	97.753%
7407	GLADSTONE COMME	0.001%	97.754%
7408	DAIICHI JITSUGY	0.001%	97.756%
7409	PROSPERITY REIT	0.001%	97.757%
7410	JOHN LAING GROU	0.001%	97.758%
7411	GREAT LAKES DRE	0.001%	97.760%
7412	LIMELIGHT NETW	0.001%	97.761%
7413	ROLAND DG CORP	0.001%	97.762%
7414	ACTRON TECHNOLO	0.001%	97.764%
7415	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.765%
7416	UMW OIL & GAS C	0.001%	97.766%
7417	CHINA AIRCRAFT	0.001%	97.768%
7418	KIKKOMAN CORP	0.001%	97.769%
7419	MELISRON LTD	0.001%	97.770%
7420	RIDLEY CORP LTD	0.001%	97.772%
7421	ELECNOR SA	0.001%	97.773%
7422	JASA MARGA	0.001%	97.774%
7423	SYMPHONY HLDGS	0.001%	97.776%
7424	FRANK'S INTERNA	0.001%	97.777%
7425	MINATO BANK	0.001%	97.778%
7426	TYC BROTHER IND	0.001%	97.780%
7427	ALPHA & OMEGA S	0.001%	97.781%
7428	METRO PACIFIC I	0.001%	97.782%
7429	LINX SA	0.001%	97.784%
7430	HANDSOME CORP	0.001%	97.785%
7431	DIGNITY PLC	0.001%	97.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	SAKATA INX CORP	0.001%	97.788%
7433	LOTTE CONFECT	0.001%	97.789%
7434	SCANDI STANDARD	0.001%	97.790%
7435	RH COMMON STOCK USD.0001	0.001%	97.792%
7436	DOGAN HOLDINGS	0.001%	97.793%
7437	NISHIMATSUYA CH	0.001%	97.794%
7438	PRESIDENT SECS	0.001%	97.796%
7439	ACTER CO LTD	0.001%	97.797%
7440	ALPIQ HOLDING A	0.001%	97.798%
7441	GENESIS ENERGY	0.001%	97.800%
7442	INTOPS CO	0.001%	97.801%
7443	UNIVERSAL CEMEN	0.001%	97.802%
7444	LPP SA	0.001%	97.804%
7445	TECHNOLOGY ONE	0.001%	97.805%
7446	SAWIT SUMBERMAS	0.001%	97.806%
7447	BIESSE	0.001%	97.808%
7448	CCC SA	0.001%	97.809%
7449	METAIR INVESTME	0.001%	97.810%
7450	ASIA AVIATION P	0.001%	97.812%
7451	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	97.813%
7452	PERSISTENT SYST	0.001%	97.814%
7453	NAMESON	0.001%	97.816%
7454	PUMA AG	0.001%	97.817%
7455	KOREA GAS CORP	0.001%	97.818%
7456	GREE INC	0.001%	97.820%
7457	KUO TOONG INTER	0.001%	97.821%
7458	DASSAULT SYSTEM	0.001%	97.822%
7459	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	97.824%
7460	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.825%
7461	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	97.826%
7462	KEPPEL INFRASTR	0.001%	97.828%
7463	GPO DE INVERSIO	0.001%	97.829%
7464	GLAXOSMITHKLINE	0.001%	97.830%
7465	CHONG HONG CONS	0.001%	97.832%
7466	VILLA WORLD LTD	0.001%	97.833%
7467	KALBE FARMA	0.001%	97.834%
7468	MOMENTUM GROUP	0.001%	97.835%
7469	HB TECHNOLOGY C	0.001%	97.837%
7470	EREX CO LTD	0.001%	97.838%
7471	TAI CHEUNG HLDG	0.001%	97.839%
7472	AJANTA PHARMA	0.001%	97.841%
7473	PETRON MALAYSIA	0.001%	97.842%
7474	AMUSE INC	0.001%	97.843%
7475	SINON CORP	0.001%	97.845%
7476	MENORA MIVTACHI	0.001%	97.846%
7477	SAGA PLC	0.001%	97.847%
7478	LIVART CO LTD	0.001%	97.849%
7479	MURPHY OIL CORP SR UNSECURED 06/22 4	0.001%	97.850%
7480	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.851%
7481	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	MANDOM CORP	0.001%	97.854%
7483	HIDAY HIDAKA CO	0.001%	97.855%
7484	PARTRON CO LTD	0.001%	97.856%
7485	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.858%
7486	CHINA SUNTIEN G	0.001%	97.859%
7487	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.860%
7488	CLAS OHLSON AB	0.001%	97.862%
7489	AGUAS ANDINAS S	0.001%	97.863%
7490	WILH WILHELMOSEN	0.001%	97.864%
7491	DONG-A SOCIO	0.001%	97.866%
7492	SHANGHAI DASHEN	0.001%	97.867%
7493	KUSURI NO AOKI	0.001%	97.868%
7494	ORACLE FIN SERV	0.001%	97.869%
7495	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	97.871%
7496	ORIOLA-KD CORP	0.001%	97.872%
7497	SURMODICS INC COMMON STOCK USD.05	0.001%	97.873%
7498	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.875%
7499	CRAFT BREWERS A	0.001%	97.876%
7500	SANYANGIndustr	0.001%	97.877%
7501	CERVECERIAS UNI	0.001%	97.879%
7502	ESTIA HELATH LT	0.001%	97.880%
7503	RANK GROUP PLC	0.001%	97.881%
7504	TOBISHIMA CORP	0.001%	97.882%
7505	TOWA CORP	0.001%	97.884%
7506	SHW AG	0.001%	97.885%
7507	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	97.886%
7508	KYOEI STEEL LTD	0.001%	97.888%
7509	KYUNG DONG	0.001%	97.889%
7510	BOUSTEAD HLDGS	0.001%	97.890%
7511	RIKEN VITAMIN C	0.001%	97.892%
7512	CTCI CORP	0.001%	97.893%
7513	KOREA CIRCUIT C	0.001%	97.894%
7514	ASIA VITAL COMP	0.001%	97.895%
7515	ICOM INCORPORAT	0.001%	97.897%
7516	BTB REAL ESTATE	0.001%	97.898%
7517	ADVA AG	0.001%	97.899%
7518	FRENCKEN GROUP	0.001%	97.901%
7519	ROKKO BUTTER CO	0.001%	97.902%
7520	PHIBRO ANIMAL H	0.001%	97.903%
7521	FALCK RENEWABLE	0.001%	97.904%
7522	TYMAN PLC	0.001%	97.906%
7523	ESSENTRA PLC	0.001%	97.907%
7524	SHOEI CO LTD	0.001%	97.908%
7525	NIPPON PISTON R	0.001%	97.910%
7526	NATIONAL ALUMIN	0.001%	97.911%
7527	KONISHI CO LTD	0.001%	97.912%
7528	NAMYANG DAIRY P	0.001%	97.913%
7529	PAL CO LTD	0.001%	97.915%
7530	KOREA KOLMAR CO	0.001%	97.916%
7531	BAUER AG	0.001%	97.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	FUJI CORP LTD/O	0.001%	97.919%
7533	BROOKFIELD REAL	0.001%	97.920%
7534	SPH REIT	0.001%	97.921%
7535	CMC MAGNETICS C	0.001%	97.922%
7536	SEKISUI JUSHI C	0.001%	97.924%
7537	GUANGZHOU PHARM	0.001%	97.925%
7538	ARITZIA INC	0.001%	97.926%
7539	OOHIMEDIA LTD	0.001%	97.928%
7540	TOKYO ENERGY&SY	0.001%	97.929%
7541	COSMOS PHARMACE	0.001%	97.930%
7542	SAMYANG CORP	0.001%	97.931%
7543	TOLI CORP	0.001%	97.933%
7544	HOCHIKI CORPORA	0.001%	97.934%
7545	VERA BRADLEY INC COMMON STOCK	0.001%	97.935%
7546	RAYMOND LTD	0.001%	97.937%
7547	MCBRIDE PLC	0.001%	97.938%
7548	MOBILEONE LTD.	0.001%	97.939%
7549	RHEON AUTO MACH	0.001%	97.940%
7550	DAIRY FARM INTL	0.001%	97.942%
7551	361 DEGREES INT	0.001%	97.943%
7552	KAWAI MUSICAL I	0.001%	97.944%
7553	MONTEA SCA	0.001%	97.945%
7554	SHINKO PLANTECH	0.001%	97.947%
7555	SILICONWARE PRE	0.001%	97.948%
7556	COOPER ENERGY L	0.001%	97.949%
7557	MANILA ELECTRIC	0.001%	97.951%
7558	MARUWA UNYU	0.001%	97.952%
7559	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	97.953%
7560	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.954%
7561	MIDAS HLDGS	0.001%	97.956%
7562	TONGYANG LIFE I	0.001%	97.957%
7563	FARGLORY LAND D	0.001%	97.958%
7564	COSTA GROUP HOL	0.001%	97.959%
7565	HARMONIC INC	0.001%	97.961%
7566	LITE-ON SEMICON	0.001%	97.962%
7567	GOODBABY INTERN	0.001%	97.963%
7568	FUNAI ELECTRIC	0.001%	97.964%
7569	VAISALA	0.001%	97.966%
7570	FIRST MINING GO	0.001%	97.967%
7571	INDUSTRL FIN(IF	0.001%	97.968%
7572	GPO AEROPORTUAR	0.001%	97.970%
7573	SMK CORP	0.001%	97.971%
7574	BETER BED HOLD	0.001%	97.972%
7575	TEIKOKU SEN-I C	0.001%	97.973%
7576	SUNDARAM FINANC	0.001%	97.975%
7577	INNOTECH CORP	0.001%	97.976%
7578	STOLT-NIELSEN L	0.001%	97.977%
7579	SAKAI HEAVY IND	0.001%	97.978%
7580	NEWALTA INC	0.001%	97.980%
7581	CHIYODA INTEGRE	0.001%	97.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	AVIANCA HOLDING	0.001%	97.982%
7583	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.001%	97.983%
7584	STHREE	0.001%	97.985%
7585	GRUPO INDUSTRIA	0.001%	97.986%
7586	KENTUCKY FRIED	0.001%	97.987%
7587	NONG SHIM CO	0.001%	97.988%
7588	ANANDA DEVELOPM	0.001%	97.990%
7589	KENON HLDGS LTD	0.001%	97.991%
7590	BANK COOP AG	0.001%	97.992%
7591	FUDO CONSTRUCTI	0.001%	97.993%
7592	XIABUXIABU CATE	0.001%	97.995%
7593	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.001%	97.996%
7594	CNA GR PHAR	0.001%	97.997%
7595	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	97.998%
7596	CENTRAL CHINA R	0.001%	98.000%
7597	PULSE SEISMIC	0.001%	98.001%
7598	MAN SE	0.001%	98.002%
7599	JUNGFRAUBAHN HL	0.001%	98.003%
7600	MITO SECURITIES	0.001%	98.005%
7601	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.006%
7602	CALBEE INC	0.001%	98.007%
7603	WING ON CO INT	0.001%	98.008%
7604	COMBA TELECOM S	0.001%	98.010%
7605	RAFFLES MEDICAL	0.001%	98.011%
7606	FEDERAL CORP	0.001%	98.012%
7607	PEPTIDREAM INC	0.001%	98.013%
7608	UNION BNK OF IN	0.001%	98.015%
7609	MITSUI HIGH TEC	0.001%	98.016%
7610	TRANCOM CO, LTD	0.001%	98.017%
7611	KURA CORPORATIO	0.001%	98.018%
7612	IDI INSURANCE C	0.001%	98.019%
7613	OPAP SA	0.001%	98.021%
7614	O-BANK CO LTD	0.001%	98.022%
7615	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.023%
7616	SUNNINGDALE TEC	0.001%	98.024%
7617	JAPAN WOOL TEXT	0.001%	98.026%
7618	WINMARK CORP COMMON STOCK	0.001%	98.027%
7619	SANKYO TATEYAMA	0.001%	98.028%
7620	PALFINGER AG	0.001%	98.029%
7621	ZOOPLA PROPERTY	0.001%	98.031%
7622	MITSUI + CO LTD SPONS ADR ADR	0.001%	98.032%
7623	HYUNDAI ROTEM C	0.001%	98.033%
7624	REGAL HOTELS IN	0.001%	98.034%
7625	ATRIUM LJUNGBER	0.001%	98.035%
7626	FREIGHTWAYS LTD	0.001%	98.037%
7627	ENAV SPA	0.001%	98.038%
7628	SBW	0.001%	98.039%
7629	SOLAR APPLIED M	0.001%	98.040%
7630	IDEC CORPORATIO	0.001%	98.042%
7631	ALTAMIR AMBOISE	0.001%	98.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	CHUGAI PHARM CO	0.001%	98.044%
7633	TATA COMMUNICAT	0.001%	98.045%
7634	AKSA AKRILIK KI	0.001%	98.046%
7635	KANSAI URBAN BA	0.001%	98.048%
7636	B&B TOOLS AB	0.001%	98.049%
7637	MORGAN SINDALL	0.001%	98.050%
7638	CHINA AEROSPACE	0.001%	98.051%
7639	KAS BANK	0.001%	98.053%
7640	BANK HANDLOWY W	0.001%	98.054%
7641	UTD INDUSTRIAL	0.001%	98.055%
7642	CHINA RESOURCES	0.001%	98.056%
7643	MIMASU SEMICOND	0.001%	98.057%
7644	HIOKI EE CORP	0.001%	98.059%
7645	UNITED SPIRITS	0.001%	98.060%
7646	CENTURY TEXT &	0.001%	98.061%
7647	AMADA HOLDINGS	0.001%	98.062%
7648	CHIMEI MATERIAL	0.001%	98.064%
7649	MEGACHIPS CORP	0.001%	98.065%
7650	YAKUODO CO LTD	0.001%	98.066%
7651	CAPITAL® PRO	0.001%	98.067%
7652	REDCO PROPRTIE	0.001%	98.068%
7653	YAKULT HONSHA C	0.001%	98.070%
7654	INAGEYA CO LTD	0.001%	98.071%
7655	FLYTECH TECHNOL	0.001%	98.072%
7656	GUJARAT STATE F	0.001%	98.073%
7657	DEPO AUTO PARTS	0.001%	98.074%
7658	JAMCO COPORATIN	0.001%	98.076%
7659	TECHNOPRO HLDGS	0.001%	98.077%
7660	BORYSZEW SA	0.001%	98.078%
7661	PLENUS CO	0.001%	98.079%
7662	MURRAY & ROBERT	0.001%	98.081%
7663	COLLINS FOOD LT	0.001%	98.082%
7664	IMDEX LTD	0.001%	98.083%
7665	STAR ASIAN INVE	0.001%	98.084%
7666	XXL ASA	0.001%	98.085%
7667	TUPY SA	0.001%	98.087%
7668	ORIENTAL HLDGS	0.001%	98.088%
7669	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.089%
7670	INFOCOM CORP	0.001%	98.090%
7671	MUNKSJO OYJ	0.001%	98.091%
7672	M&A CAPITAL PAR	0.001%	98.093%
7673	FUJITSU KIDEN	0.001%	98.094%
7674	KNOW IT AB	0.001%	98.095%
7675	CALIDA HLDG	0.001%	98.096%
7676	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.097%
7677	HAWKINS INC COMMON STOCK USD.05	0.001%	98.099%
7678	BEIJING GAS BLU	0.001%	98.100%
7679	SKANDIABANKEN A	0.001%	98.101%
7680	NIPPON BEET SUG	0.001%	98.102%
7681	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.103%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	HMC INVESTMENT	0.001%	98.105%
7683	DRAEGERWERK KGA	0.001%	98.106%
7684	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.107%
7685	PARK ELECTROCHE	0.001%	98.108%
7686	GULLIVER INTERN	0.001%	98.109%
7687	CHUNGHWA PRECIS	0.001%	98.111%
7688	OXFORD INSTRUME	0.001%	98.112%
7689	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.113%
7690	GREAT EASTERN S	0.001%	98.114%
7691	FRONTLINE LTD/B	0.001%	98.115%
7692	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.117%
7693	MEDICAL DATA VI	0.001%	98.118%
7694	ASIA PACIFIC	0.001%	98.119%
7695	JU TENG INTERNA	0.001%	98.120%
7696	DAEWON PHARMACE	0.001%	98.121%
7697	DENKI KOGYO CO	0.001%	98.123%
7698	DONGWONIndustr	0.001%	98.124%
7699	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.125%
7700	AMARA RAJA BATT	0.001%	98.126%
7701	BOYAA INTERACTI	0.001%	98.127%
7702	MERCK & CO INC	0.001%	98.128%
7703	ENERCHINA HOLDI	0.001%	98.130%
7704	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.131%
7705	YOUNGTEK ELECTR	0.001%	98.132%
7706	CORFICOLOMBIANA	0.001%	98.133%
7707	TCL MULTIMEDIA	0.001%	98.134%
7708	KWS SAAT AG	0.001%	98.136%
7709	EMPEROR CAPITAL	0.001%	98.137%
7710	POLLARD BANKNOT	0.001%	98.138%
7711	HODOGAYA CHEMIC	0.001%	98.139%
7712	ORASCOM DEVELOP	0.001%	98.140%
7713	MODERN LAND CHI	0.001%	98.142%
7714	ORACLE CORP JAP	0.001%	98.143%
7715	BULTEN AB	0.001%	98.144%
7716	TELENAV INC COMMON STOCK USD.001	0.001%	98.145%
7717	YPSOMED HOLDING	0.001%	98.146%
7718	INGENIA COMMUNI	0.001%	98.147%
7719	NICE INFORMATIO	0.001%	98.149%
7720	DSP GROUP INC	0.001%	98.150%
7721	ATRIUM EUROPEAN	0.001%	98.151%
7722	PC JEWELLER LIM	0.001%	98.152%
7723	ETALON GROUP-GD	0.001%	98.153%
7724	STRAUSS GROUP L	0.001%	98.154%
7725	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.156%
7726	GLOBAL YATIRIM	0.001%	98.157%
7727	RADNET INC COMMON STOCK USD.0001	0.001%	98.158%
7728	ALTEK CORP	0.001%	98.159%
7729	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.160%
7730	CITY UNION BANK	0.001%	98.161%
7731	IMVESCOR RESTAU	0.001%	98.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	SCIENTEX BERHAD	0.001%	98.164%
7733	TAIWAN SURFACE	0.001%	98.165%
7734	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.166%
7735	S1 CORP	0.001%	98.167%
7736	HIGASHI NIHON H	0.001%	98.169%
7737	NATIONAL GRID P	0.001%	98.170%
7738	SPEEDY HIRE PLC	0.001%	98.171%
7739	ADITYA BIRLA CA	0.001%	98.172%
7740	KINDOM CONSTRUC	0.001%	98.173%
7741	NVE CORP	0.001%	98.174%
7742	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.176%
7743	CITY LODGE HOTE	0.001%	98.177%
7744	AICHI CORPORATI	0.001%	98.178%
7745	ALPHA CORP	0.001%	98.179%
7746	SHINSHO CORP	0.001%	98.180%
7747	ENVESTNET INC COMMON STOCK	0.001%	98.181%
7748	NIPPON CARBON C	0.001%	98.183%
7749	IMAGICA ROBOT H	0.001%	98.184%
7750	GOLD CIRCUIT EL	0.001%	98.185%
7751	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.186%
7752	DCM SHRIRAM LTD	0.001%	98.187%
7753	VIEWWORKS CO LTD	0.001%	98.188%
7754	ULTRA TECH CEMC	0.001%	98.189%
7755	OAO GAZPROM	0.001%	98.191%
7756	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.192%
7757	KP TISSUE INC	0.001%	98.193%
7758	XERO LIMITED	0.001%	98.194%
7759	NISSIN SUGAR HO	0.001%	98.195%
7760	HUCHEMS FINE CH	0.001%	98.196%
7761	TOKUSHU TOKAI H	0.001%	98.198%
7762	RELIANCE ENERGY	0.001%	98.199%
7763	COCA-COLA WEST	0.001%	98.200%
7764	VIRGIN AUSTRALI	0.001%	98.201%
7765	ALLIED PROPERTI	0.001%	98.202%
7766	TRANSACTION CAP	0.001%	98.203%
7767	PACC OFFSHORE S	0.001%	98.205%
7768	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.206%
7769	TIM PARTICIPACOES SA ADR ADR	0.001%	98.207%
7770	BYGGMAX GROUP A	0.001%	98.208%
7771	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.001%	98.209%
7772	MEGAWIDE CONS C	0.001%	98.210%
7773	HIRATA CORP	0.001%	98.211%
7774	WALLISER KANTON	0.001%	98.213%
7775	PNE WIND AG	0.001%	98.214%
7776	HEG LIMITED	0.001%	98.215%
7777	ARGO GRAPHICS I	0.001%	98.216%
7778	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.001%	98.217%
7779	KOMATSU SEIREN	0.001%	98.218%
7780	YINSON HOLDINGS	0.001%	98.220%
7781	SAES GETTERS	0.001%	98.221%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	YOKOWO CO LTD	0.001%	98.222%
7783	FUJI SOFT ABC	0.001%	98.223%
7784	RCF	0.001%	98.224%
7785	HOLTEK SEMICOND	0.001%	98.225%
7786	CARMILA SA	0.001%	98.226%
7787	MLP AG	0.001%	98.228%
7788	YOUNGONE CORP	0.001%	98.229%
7789	KATHMANDU HOLDI	0.001%	98.230%
7790	MEGHMANI ORGANI	0.001%	98.231%
7791	VITROLIFE AB	0.001%	98.232%
7792	AJISEN CHINA HO	0.001%	98.233%
7793	VIACOM INC SR UNSECURED 12/19 2.75	0.001%	98.234%
7794	AIZAWA SECURITI	0.001%	98.236%
7795	HUVIS CORP	0.001%	98.237%
7796	VOYAGE GROUP IN	0.001%	98.238%
7797	KEC INTERNATION	0.001%	98.239%
7798	CHANGSHA ZOOMLI	0.001%	98.240%
7799	PETRONAS GAS	0.001%	98.241%
7800	ELECOM CO LTD	0.001%	98.242%
7801	ELETROBRAS COMM	0.001%	98.244%
7802	TOENEC CORP	0.001%	98.245%
7803	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.246%
7804	CHIBA KOGYO BAN	0.001%	98.247%
7805	CHINA WATER IND	0.001%	98.248%
7806	F-TECH INC	0.001%	98.249%
7807	FURUKAWA BATTER	0.001%	98.250%
7808	LOTES CO LTD	0.001%	98.251%
7809	KUKDO CHEMICAL	0.001%	98.253%
7810	HARTALEGA HOLDI	0.001%	98.254%
7811	AMER SOFTWARE I	0.001%	98.255%
7812	CHONG KUN DANG	0.001%	98.256%
7813	SHENG SIONG GRO	0.001%	98.257%
7814	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.258%
7815	PT PAN INDONESIA	0.001%	98.259%
7816	LONMIN PLC	0.001%	98.261%
7817	GR ED L'ESPRESS	0.001%	98.262%
7818	ZHONG AN REAL E	0.001%	98.263%
7819	SUN INTL LTD	0.001%	98.264%
7820	MASISA SA	0.001%	98.265%
7821	ASCENDAS HOSPIT	0.001%	98.266%
7822	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.267%
7823	TOYO KANETSU KK	0.001%	98.268%
7824	FAR EAST HOSPIT	0.001%	98.270%
7825	BURKHALTER HOLD	0.001%	98.271%
7826	SANRIO CO	0.001%	98.272%
7827	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.273%
7828	BANK PEMBANGUNA	0.001%	98.274%
7829	TOP SPRING INTL	0.001%	98.275%
7830	LIG NEX1 CO LTD	0.001%	98.276%
7831	ACC LIMITED	0.001%	98.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.279%
7833	CONSORCIO ARA S	0.001%	98.280%
7834	PERSEUS MINING	0.001%	98.281%
7835	NAN KANG RUBB T	0.001%	98.282%
7836	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.283%
7837	OXLEY HOLDINGS	0.001%	98.284%
7838	KUMHO INDUSTRIA	0.001%	98.285%
7839	MESOBLAST LTD	0.001%	98.286%
7840	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.288%
7841	XXENTRIA TECHNO	0.001%	98.289%
7842	WOWOW INC	0.001%	98.290%
7843	EXELON CORP SR UNSECURED 12/20 5.15	0.001%	98.291%
7844	JAPAN MATERIAL	0.001%	98.292%
7845	G-RESOURCES GP	0.001%	98.293%
7846	ALPHA NETWORKS	0.001%	98.294%
7847	HIROCA HOLDINGS	0.001%	98.295%
7848	HAGIHARA INDUST	0.001%	98.297%
7849	NIPPON SEISEN C	0.001%	98.298%
7850	MALAYSIA MINING	0.001%	98.299%
7851	MERCURIES & ASS	0.001%	98.300%
7852	TAKARA SHUZO CO	0.001%	98.301%
7853	GRUPO ROTOPLAS	0.001%	98.302%
7854	EVERLIGHT CHEMI	0.001%	98.303%
7855	DIRECIONAL ENGE	0.001%	98.304%
7856	SAJO INDUSTRIES	0.001%	98.306%
7857	WINCANTON	0.001%	98.307%
7858	NAVIGATOR GLOBA	0.001%	98.308%
7859	NOMURA CO LTD	0.001%	98.309%
7860	COMPANHIA DE GA	0.001%	98.310%
7861	ZALANDO SE	0.001%	98.311%
7862	SOLIUM CAPITAL	0.001%	98.312%
7863	HOTAI MOTOR CO	0.001%	98.313%
7864	DAEDUCK GDS	0.001%	98.314%
7865	CHUNG HSIN ELEC	0.001%	98.316%
7866	JAC RECRUITMENT	0.001%	98.317%
7867	MATSUDA SANGYO	0.001%	98.318%
7868	PACK CORP	0.001%	98.319%
7869	DARFON ELECTRON	0.001%	98.320%
7870	SAMSUNG SDI CO	0.001%	98.321%
7871	D-LINK	0.001%	98.322%
7872	BATA INDIA LTD	0.001%	98.323%
7873	CENTRAL CHINA S	0.001%	98.324%
7874	ASSYSTEM	0.001%	98.326%
7875	K&O ENERGY GROU	0.001%	98.327%
7876	NORTH MINING SH	0.001%	98.328%
7877	UOB-KAY HIAN HO	0.001%	98.329%
7878	NESTLE MALAY BH	0.001%	98.330%
7879	COLOUR LIFE SER	0.001%	98.331%
7880	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	98.332%
7881	COSMO LADY CHIN	0.001%	98.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	GESCO AG	0.001%	98.334%
7883	TOCHIGI BANK	0.001%	98.336%
7884	CHINA YURUN FOO	0.001%	98.337%
7885	MINISTOP CO	0.001%	98.338%
7886	CHINESE ESTATES	0.001%	98.339%
7887	ORANGE POLSKA	0.001%	98.340%
7888	NEO SOLAR POWER	0.001%	98.341%
7889	ICICI BANK	0.001%	98.342%
7890	MERITZ FINANCIA	0.001%	98.343%
7891	SINOLINK WORLDW	0.001%	98.344%
7892	IMF (AUSTRALIA)	0.001%	98.346%
7893	EXMAR	0.001%	98.347%
7894	KOZA ANADOLU ME	0.001%	98.348%
7895	NAN HAI CORPORA	0.001%	98.349%
7896	CHINA BANKING C	0.001%	98.350%
7897	JAPAN CASH MACH	0.001%	98.351%
7898	HEIJMANS	0.001%	98.352%
7899	OYO CORPORATION	0.001%	98.353%
7900	SRI REJEKI ISMA	0.001%	98.354%
7901	KOBAYASHI PHARM	0.001%	98.355%
7902	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.357%
7903	WISOL CO LTD	0.001%	98.358%
7904	GURUNAVI INC	0.001%	98.359%
7905	TONG HSING ELEC	0.001%	98.360%
7906	SIOEN INDUSTRIE	0.001%	98.361%
7907	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.362%
7908	PARTNER COMMUNI	0.001%	98.363%
7909	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.364%
7910	LC CORP S.A.	0.001%	98.365%
7911	T.HASEGAWA CO	0.001%	98.366%
7912	FOLKESTONE EDU	0.001%	98.368%
7913	SHELL REFINING(0.001%	98.369%
7914	KONGSBERG GRUPP	0.001%	98.370%
7915	YASUDA WAREHOUS	0.001%	98.371%
7916	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.372%
7917	RICH DEVELOPMEN	0.001%	98.373%
7918	UNITIL CORP COMMON STOCK	0.001%	98.374%
7919	MARATHON GOLD C	0.001%	98.375%
7920	CONCENTRADORA	0.001%	98.376%
7921	DILIP BUILD	0.001%	98.377%
7922	GUANGDONG NAN Y	0.001%	98.378%
7923	SOLOCAL GROUP	0.001%	98.380%
7924	ADLER REAL ESTA	0.001%	98.381%
7925	SOGO MEDICAL CO	0.001%	98.382%
7926	PARROT	0.001%	98.383%
7927	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.384%
7928	AXACTOR AB	0.001%	98.385%
7929	PTC INDIA LTD	0.001%	98.386%
7930	SK-ELECTRONICS	0.001%	98.387%
7931	WAGeworks INC COMMON STOCK USD.001	0.001%	98.388%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	HOKKO CHEMICAL	0.001%	98.389%
7933	AKEBONO BRAKE I	0.001%	98.390%
7934	CHINA ANIMATION	0.001%	98.392%
7935	HAPPINET CORP	0.001%	98.393%
7936	SDI CORP	0.001%	98.394%
7937	OLYMPIC STEEL I	0.001%	98.395%
7938	LENZING AG	0.001%	98.396%
7939	KJB FINANCIAL G	0.001%	98.397%
7940	KAJARIA CERAMIC	0.001%	98.398%
7941	GEORGE KENT MAL	0.001%	98.399%
7942	HAKUTO CO	0.001%	98.400%
7943	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.401%
7944	IWAICOSMO HLDGS	0.001%	98.402%
7945	YP	0.001%	98.404%
7946	DEXCOM INC COMMON STOCK USD.001	0.001%	98.405%
7947	CAMBRIDGE INDUS	0.001%	98.406%
7948	SINTEX PLASTICS	0.001%	98.407%
7949	NOVATEK OAO	0.001%	98.408%
7950	SOBHA LIMITED	0.001%	98.409%
7951	WONIK IPS CO LT	0.001%	98.410%
7952	BUFAB AB	0.001%	98.411%
7953	IGB REAL ESTATE	0.001%	98.412%
7954	PSG GROUP LTD	0.001%	98.413%
7955	EKOVEST BHD	0.001%	98.414%
7956	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	98.415%
7957	CARDNO LIMITED	0.001%	98.416%
7958	MATRIX	0.001%	98.418%
7959	AVIC INTERNATIO	0.001%	98.419%
7960	WHITESTONE REIT REIT USD.001	0.001%	98.420%
7961	BANK PERMATA TB	0.001%	98.421%
7962	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.422%
7963	SK TELECOM ADR	0.001%	98.423%
7964	DOOSAN ENGINE C	0.001%	98.424%
7965	INDIA CEMENTS	0.001%	98.425%
7966	OILES CORPORATI	0.001%	98.426%
7967	KAPPAHL AB	0.001%	98.427%
7968	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.428%
7969	SILVER GRANT IN	0.001%	98.429%
7970	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.430%
7971	HANNSTOUCH SOLU	0.001%	98.432%
7972	YEUN CHYANG IND	0.001%	98.433%
7973	MAIRE TECNIMONT	0.001%	98.434%
7974	INFIGEN ENERGY	0.001%	98.435%
7975	BASTIDE LE CONF	0.001%	98.436%
7976	HANSOL LCD INC	0.001%	98.437%
7977	YOTAI REF	0.001%	98.438%
7978	ICHINEN CO LTD	0.001%	98.439%
7979	CATHEDRAL ENER G	0.001%	98.440%
7980	ASIA CEMENT CO	0.001%	98.441%
7981	ANEST IWATA COR	0.001%	98.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.443%
7983	NOHMI BOSAI	0.001%	98.444%
7984	AARTI INDS	0.001%	98.445%
7985	KEY COFFEE INC	0.001%	98.446%
7986	INFRASTRUTTURE	0.001%	98.448%
7987	EMPRESAS LA POL	0.001%	98.449%
7988	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.450%
7989	BERJAYA SPORTS	0.001%	98.451%
7990	ENEL AMERICAS S	0.001%	98.452%
7991	STERLITE TECHNO	0.001%	98.453%
7992	ICHIKOH INDUSTR	0.001%	98.454%
7993	TEJON RANCH CO	0.001%	98.455%
7994	ABLYNX NV	0.001%	98.456%
7995	GEK GROUP OF CO	0.001%	98.457%
7996	RENHE COMMERCIA	0.001%	98.458%
7997	PAN INTL INDL	0.001%	98.459%
7998	RUSHYDRO PJSC ADR ADR	0.001%	98.460%
7999	TK CORP	0.001%	98.461%
8000	H+H INTERNATION	0.001%	98.462%
8001	KOMERCNI BANKA	0.001%	98.463%
8002	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.464%
8003	HEY SONG	0.001%	98.466%
8004	SANSHA ELECTRIC	0.001%	98.467%
8005	AVIC INTL HOLD	0.001%	98.468%
8006	AJ RENT CAR	0.001%	98.469%
8007	DANAL	0.001%	98.470%
8008	GLORIOUS PROPER	0.001%	98.471%
8009	GUANGSHEN RAILW	0.001%	98.472%
8010	SAKAI OVEX CO L	0.001%	98.473%
8011	SILICON INTEG S	0.001%	98.474%
8012	CAPRO CORPN	0.001%	98.475%
8013	AUBAY	0.001%	98.476%
8014	CHINA SILVER GR	0.001%	98.477%
8015	ASCOPIAVE SPA	0.001%	98.478%
8016	JUST DIAL LTD	0.001%	98.479%
8017	JAMMU & KASHMIR	0.001%	98.480%
8018	LAND MARK OPTOE	0.001%	98.481%
8019	RELIGARE HEALTH	0.001%	98.482%
8020	MIE KOTSU GP HL	0.001%	98.483%
8021	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.484%
8022	CHINA XLX FERTI	0.001%	98.485%
8023	HANSEN TECHNOLO	0.001%	98.487%
8024	MUHAK CO LTD	0.001%	98.488%
8025	SUNDRAM FASTNER	0.001%	98.489%
8026	Technopolis Oyj	0.001%	98.490%
8027	RETELIT SPA	0.001%	98.491%
8028	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.492%
8029	VISTULA GROUP S	0.001%	98.493%
8030	ROJANA INDUSTRI	0.001%	98.494%
8031	JIMOTO HLDGS IN	0.001%	98.495%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	TEXCELL	0.001%	98.496%
8033	BEST WORLD	0.001%	98.497%
8034	TIAN AN CHINA I	0.001%	98.498%
8035	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.499%
8036	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.500%
8037	TSUDAKOMA CORP	0.001%	98.501%
8038	HOOSIERS HOLDIN	0.001%	98.502%
8039	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.503%
8040	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.001%	98.504%
8041	WAH LEE INDUSTR	0.001%	98.505%
8042	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.506%
8043	AKR CORPORINDO	0.001%	98.507%
8044	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.508%
8045	TECHNICOLOR	0.001%	98.509%
8046	CHINA SANJIANG	0.001%	98.510%
8047	GATEWAY LIFESTY	0.001%	98.511%
8048	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.513%
8049	OP FINANCIAL IN	0.001%	98.514%
8050	NEOWIZ GAMES CO	0.001%	98.515%
8051	MORESCO CORP	0.001%	98.516%
8052	SHIBAURA MECHAT	0.001%	98.517%
8053	TSURUMI MFG CO	0.001%	98.518%
8054	INTERVEST OFFIC	0.001%	98.519%
8055	RYODEN TRADING	0.001%	98.520%
8056	DAIKEN CORP	0.001%	98.521%
8057	KYOBO SECURITIE	0.001%	98.522%
8058	OPPENHEIMER HLD	0.001%	98.523%
8059	KAIT	0.001%	98.524%
8060	INTAGE INC	0.001%	98.525%
8061	SHIBUSAWA WHOU	0.001%	98.526%
8062	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.527%
8063	SUNG KWANG BEND	0.001%	98.528%
8064	SHIMIZU BANK	0.001%	98.529%
8065	APPLIED DEVELOP	0.001%	98.530%
8066	KISCO CORP	0.001%	98.531%
8067	HELLENIC EXCH H	0.001%	98.532%
8068	TOSHIBA PLANT K	0.001%	98.533%
8069	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.534%
8070	TOKYO ROPE MFG	0.001%	98.535%
8071	mitsui mining c	0.001%	98.536%
8072	COMDIRECT BANK	0.001%	98.537%
8073	HUIZHANG BANK C	0.001%	98.538%
8074	LI PENG ENTERPR	0.001%	98.539%
8075	ONOKEN CO LTD	0.001%	98.540%
8076	GENTING PLANTA	0.001%	98.541%
8077	GRAND BAOXIN AU	0.001%	98.542%
8078	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.543%
8079	NCC GROUP LTD.	0.001%	98.544%
8080	ECLERX SERVICES	0.001%	98.545%
8081	ELETRORBRAS PREF	0.001%	98.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	VARDHMAN TEXTIL	0.001%	98.547%
8083	LECTRA SYSTEMES	0.001%	98.548%
8084	CORONA CORP	0.001%	98.549%
8085	HUADIAN POWER I	0.001%	98.550%
8086	SANYO SHOKAI	0.001%	98.551%
8087	JK TYRE & INDUS	0.001%	98.553%
8088	PADINI HLDGS BH	0.001%	98.554%
8089	SESA SPA	0.001%	98.555%
8090	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.556%
8091	SIME DARBY BHD	0.001%	98.557%
8092	HUADIAN FUXIN E	0.001%	98.558%
8093	ACHILLES CORP	0.001%	98.559%
8094	CELSIA SA ESP	0.001%	98.560%
8095	ALMA MEDIA CORP	0.001%	98.561%
8096	OPERA SOFTWARE	0.001%	98.562%
8097	SDL PLC	0.001%	98.563%
8098	NEC CAPITAL SOL	0.001%	98.564%
8099	CARE PROPERTY I	0.001%	98.565%
8100	MACAU LEGEND DE	0.001%	98.566%
8101	MBK PCL	0.001%	98.567%
8102	VALUETRONICS HL	0.001%	98.568%
8103	DUNELM GROUP PL	0.001%	98.569%
8104	TAMRON CO LTD	0.001%	98.570%
8105	CENTURIA METROP	0.001%	98.571%
8106	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.572%
8107	QSC AG	0.001%	98.573%
8108	BRACK CAPITAL P	0.001%	98.574%
8109	JALUX INC	0.001%	98.575%
8110	NISSHA PRINTING	0.001%	98.576%
8111	GOLD ROAD RESOU	0.001%	98.577%
8112	CAPITAL ENVIRON	0.001%	98.578%
8113	DAE DUCK ELECTR	0.001%	98.579%
8114	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.580%
8115	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.581%
8116	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.582%
8117	PLASTIVALOIRE	0.001%	98.583%
8118	ONE LIBERTY PRO	0.001%	98.584%
8119	SHENGJING BANK	0.001%	98.585%
8120	MACA LIMITED	0.001%	98.586%
8121	HANJIN HEAVY IN	0.001%	98.587%
8122	ALBIS CO LTD	0.001%	98.588%
8123	AIRPORT CITY LT	0.001%	98.589%
8124	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.590%
8125	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.591%
8126	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.592%
8127	PUNCH INDUSTRY	0.001%	98.593%
8128	DEUTSCHE BANK M	0.001%	98.594%
8129	KITO CORP	0.001%	98.595%
8130	SPRINGLAND INTE	0.001%	98.596%
8131	BELLE CORPORATI	0.001%	98.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	DAWNRAYS PHARMS	0.001%	98.598%
8133	BESALCO SA	0.001%	98.599%
8134	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.600%
8135	COSCO INTERNATI	0.001%	98.601%
8136	YASHILI INTL HL	0.001%	98.602%
8137	NIPPON COMMER D	0.001%	98.603%
8138	DAIKOKUTENBUSSA	0.001%	98.604%
8139	ORIENT SEMICOND	0.001%	98.605%
8140	CURRO HOLDINGS	0.001%	98.606%
8141	EVERBRIGHT SECU	0.001%	98.607%
8142	ASIA HOLDINGS C	0.001%	98.608%
8143	LEALEA ENTERPRI	0.001%	98.609%
8144	PT PAKUWON JATI	0.001%	98.610%
8145	UNIZYX HOLDING	0.001%	98.611%
8146	PACT GROUP HOLD	0.001%	98.612%
8147	HOSA INTERNATIO	0.001%	98.613%
8148	SEWON CELLONTEC	0.001%	98.614%
8149	ESSO(FRANCAISE)	0.001%	98.615%
8150	CHIP ENG SENG C	0.001%	98.616%
8151	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.617%
8152	DE LICACY INDUS	0.001%	98.618%
8153	OENON HOLDINGS	0.001%	98.619%
8154	TOA CORP	0.001%	98.620%
8155	TAMEDIA AG	0.001%	98.621%
8156	NEW PROVENANCE	0.001%	98.622%
8157	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.623%
8158	ALINCO INC	0.001%	98.624%
8159	KORTEK CORPN	0.001%	98.625%
8160	STANDARD FOODS	0.001%	98.626%
8161	PUBLIC FINANCIA	0.001%	98.627%
8162	GUJARAT GAS LTD	0.001%	98.628%
8163	HARIM CO LTD	0.001%	98.628%
8164	KEIYO CO	0.001%	98.629%
8165	EIKEN CHEMICAL	0.001%	98.630%
8166	SCALES CORP LTD	0.001%	98.631%
8167	GUJARAT NARM	0.001%	98.632%
8168	OHSO FOOD SERV	0.001%	98.633%
8169	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.634%
8170	STRIDE STAPLED	0.001%	98.635%
8171	KAMEDA SEIKA CO	0.001%	98.636%
8172	SRE GROUP LTD	0.001%	98.637%
8173	FREUND CORP	0.001%	98.638%
8174	PFIZER LTD	0.001%	98.639%
8175	ARENA REIT	0.001%	98.640%
8176	BEC WORLD PUBLI	0.001%	98.641%
8177	SIAM CITY CEMEN	0.001%	98.642%
8178	DONGKUK INDUSTR	0.001%	98.643%
8179	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.644%
8180	MOSHIMOSHI HOTL	0.001%	98.645%
8181	MARS ENGINEERIN	0.001%	98.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	ON THE BEACH GR	0.001%	98.647%
8183	ISRA VISION AG	0.001%	98.648%
8184	AHRESTY CORP	0.001%	98.649%
8185	BANGKOK LIFE AS	0.001%	98.650%
8186	RHI MAGNESITA N	0.001%	98.651%
8187	EASTERN & ORIEN	0.001%	98.652%
8188	SKF AB	0.001%	98.653%
8189	RAMI LEVI CHAIN	0.001%	98.654%
8190	INSULET CORP	0.001%	98.655%
8191	RVH INC	0.001%	98.656%
8192	KYOSAN ELECTRIC	0.001%	98.657%
8193	FENIX OUTDOOR I	0.001%	98.658%
8194	GUJARAT STATE P	0.001%	98.659%
8195	DONGKUK STRUCTU	0.001%	98.660%
8196	THERMADOR GROUP	0.001%	98.661%
8197	CONA RESOURCES	0.001%	98.662%
8198	TONAMI HOLDINGS	0.001%	98.662%
8199	KUANGCHI SCIENC	0.001%	98.663%
8200	SOGEFI	0.001%	98.664%
8201	SOC BAINS DE ME	0.001%	98.665%
8202	VINY THAI	0.001%	98.666%
8203	REGAL REIT	0.001%	98.667%
8204	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.668%
8205	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.669%
8206	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.670%
8207	SCORPIO BULKERS	0.001%	98.671%
8208	STARTS PROCEED	0.001%	98.672%
8209	FREIGHTCAR AMER	0.001%	98.673%
8210	GRENKELEASING A	0.001%	98.674%
8211	NICE HOLDINGS C	0.001%	98.675%
8212	POSCO CHEMTECH	0.001%	98.676%
8213	LATTICE SEMICON	0.001%	98.677%
8214	NORTHWEST PIPE	0.001%	98.678%
8215	SHANDONG XINHUA	0.001%	98.679%
8216	ZIGEXN CO LTD	0.001%	98.680%
8217	NEWOCEAN ENERGY	0.001%	98.681%
8218	ALE PROPERTY TR	0.001%	98.682%
8219	FUJITA KANKO IN	0.001%	98.683%
8220	PINGUELY-HAULOT	0.001%	98.684%
8221	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.685%
8222	TIME WARNER INC	0.001%	98.685%
8223	TELEFONICA BRAS	0.001%	98.686%
8224	GROUPE OPEN	0.001%	98.687%
8225	NAMHAE CHEMICAL	0.001%	98.688%
8226	TUAN SING HLDGS	0.001%	98.689%
8227	FINOLEX INDUSTR	0.001%	98.690%
8228	SHANGHAI ZENDAI	0.001%	98.691%
8229	RATCHTHANI	0.001%	98.692%
8230	HELIOS TECHNO H	0.001%	98.693%
8231	ELETROPAULO MET	0.001%	98.694%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	MINMETALS LAND	0.001%	98.695%
8233	SEKISUI PLASTIC	0.001%	98.696%
8234	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	98.697%
8235	COX & KINGS LTD	0.001%	98.698%
8236	MONOGATARI CORP	0.001%	98.699%
8237	INOVALIS REAL E	0.001%	98.700%
8238	HOPEFLUENT GP H	0.001%	98.701%
8239	GOCOMPARE.COM G	0.001%	98.702%
8240	FEED ONE CO LTD	0.001%	98.703%
8241	P S CORPORATION	0.001%	98.704%
8242	TAKE AND GIVE	0.001%	98.704%
8243	CLEARWATER SEAF	0.001%	98.705%
8244	SEOHEE CONSTRUC	0.001%	98.706%
8245	WHAN IN PHARMAC	0.001%	98.707%
8246	KITA-NIPPON BAN	0.001%	98.708%
8247	SK CHEMICALS	0.001%	98.709%
8248	QINGLING MOTORS	0.001%	98.710%
8249	DOF ASA	0.001%	98.711%
8250	WASION METERS G	0.001%	98.712%
8251	NZ REFINING CO	0.001%	98.713%
8252	BUDIMEX	0.001%	98.714%
8253	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.715%
8254	EBARA JITSUGYO	0.001%	98.716%
8255	RCR TOMLINSON L	0.001%	98.717%
8256	WEIQIAO TEXTILE	0.001%	98.718%
8257	KANTO TSUKUBA B	0.001%	98.719%
8258	ASTI	0.001%	98.720%
8259	LIAN BENG GROUP	0.001%	98.721%
8260	VILLAGE ROADSHO	0.001%	98.721%
8261	INGHAMS GROUP L	0.001%	98.722%
8262	SIAM GLOBAL HOU	0.001%	98.723%
8263	YUEXIU TRANSPOR	0.001%	98.724%
8264	SIERRA BANCORP COMMON STOCK	0.001%	98.725%
8265	VERBIO VEREINIG	0.001%	98.726%
8266	ASIA STD INTL G	0.001%	98.727%
8267	CHINA SUNSHINE	0.001%	98.728%
8268	TECHNOGYM SPA	0.001%	98.729%
8269	BANGKOK CHAIN H	0.001%	98.730%
8270	INFO SVS INTL	0.001%	98.731%
8271	ANTENA 3 DE TEL	0.001%	98.732%
8272	SCANDINAVIAN TO	0.001%	98.733%
8273	TAEWOONG CO	0.001%	98.734%
8274	TACHIBANA ELETE	0.001%	98.735%
8275	WIJAYA KARYA BE	0.001%	98.736%
8276	NETENT AB	0.001%	98.736%
8277	NIPPON FINE CHE	0.001%	98.737%
8278	MEISEI INDUSTRI	0.001%	98.738%
8279	AFFIN HLDGS BHD	0.001%	98.739%
8280	NAGATANIEN CO L	0.001%	98.740%
8281	ATOM CORPORATIO	0.001%	98.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	AIRASIA X BHD	0.001%	98.742%
8283	DAOU DATA CORP	0.001%	98.743%
8284	DONGWON DEVELOP	0.001%	98.744%
8285	HYUNDAI HCN CO	0.001%	98.745%
8286	KAWADA TECHNOLO	0.001%	98.746%
8287	ON-BRIGHT ELECT	0.001%	98.747%
8288	APN OUTDOOR GRO	0.001%	98.748%
8289	TOMOKU CO	0.001%	98.749%
8290	GLOBAL&YUASA BA	0.001%	98.750%
8291	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.750%
8292	CHLITINA HOLDIN	0.001%	98.751%
8293	OSAKA STEEL CO	0.001%	98.752%
8294	DAESANG HOLDING	0.001%	98.753%
8295	EAST CAPITAL EX	0.001%	98.754%
8296	CHARTER HALL LO	0.001%	98.755%
8297	SEKERBANK	0.001%	98.756%
8298	GS GLOBAL CORP	0.001%	98.757%
8299	HAN JIN TRANSP	0.001%	98.758%
8300	PICO FAR EAST H	0.001%	98.759%
8301	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	98.760%
8302	ALEXANDER FORBE	0.001%	98.761%
8303	CITYCHAMP WATCH	0.001%	98.762%
8304	SUNWAY REAL EST	0.001%	98.762%
8305	CATHAY CONST	0.001%	98.763%
8306	EVS BROADCAST E	0.001%	98.764%
8307	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.765%
8308	HUSQVARNA AB	0.001%	98.766%
8309	NIPPON CARBIDE	0.001%	98.767%
8310	TOPBI INTERNATI	0.001%	98.768%
8311	ROYAL BK SCOT G	0.001%	98.769%
8312	KLOVERN AB B SH	0.001%	98.770%
8313	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.001%	98.771%
8314	KCTECH	0.001%	98.772%
8315	BEIJING NORTH S	0.001%	98.773%
8316	WEIKENGIndustr	0.001%	98.774%
8317	KR A/GLASS	0.001%	98.774%
8318	GAFISA SA	0.001%	98.775%
8319	FAIRWOOD HOLDIN	0.001%	98.776%
8320	LIEN HWA INDL	0.001%	98.777%
8321	CHINA OCEANWIDE	0.001%	98.778%
8322	NORWAY ROYAL SA	0.001%	98.779%
8323	ANDHRA BANK	0.001%	98.780%
8324	XINJIANG XINXIN	0.001%	98.781%
8325	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.782%
8326	PVR LTD	0.001%	98.783%
8327	VILLAGE SUPERMA	0.001%	98.784%
8328	KOH YOUNG TECHN	0.001%	98.785%
8329	DELTA-GALIL IND	0.001%	98.785%
8330	KOREA ELEC TERM	0.001%	98.786%
8331	MEGA LIFESCIENC	0.001%	98.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	WEST BANCORPORATION COMMON STOCK	0.001%	98.788%
8333	AMADEUS FIRE AG	0.001%	98.789%
8334	ATRIA GROUP PLC	0.001%	98.790%
8335	SUMMIT R/EST HL	0.001%	98.791%
8336	ICHOR HOLDINGS	0.001%	98.792%
8337	WISETECH GLOBAL	0.001%	98.793%
8338	C UYEMURA & CO	0.001%	98.794%
8339	PENN VIRGINIA CORP COMMON STOCK	0.001%	98.795%
8340	FUSO PHARM	0.001%	98.796%
8341	ORIENTAL WATCH	0.001%	98.796%
8342	CYBERDYNE INC	0.001%	98.797%
8343	AICHI TOKEI DEN	0.001%	98.798%
8344	NZX LTD	0.001%	98.799%
8345	IMASEN ELEC IND	0.001%	98.800%
8346	SOCOVEDSA SA	0.001%	98.801%
8347	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.802%
8348	KWANG DONG PHAR	0.001%	98.803%
8349	FORTIS HLTH (IN	0.001%	98.804%
8350	GUARARAPES CONF	0.001%	98.805%
8351	DOSHISHA CO	0.001%	98.805%
8352	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.806%
8353	ENTRA ASA	0.001%	98.807%
8354	JAPAN PETROLEUM	0.001%	98.808%
8355	NITTO KOHKI CO	0.001%	98.809%
8356	GREEN SEAL HOLD	0.001%	98.810%
8357	GRUPO AEROMEXIC	0.001%	98.811%
8358	WOORI BANK SPON ADR ADR	0.001%	98.812%
8359	AIPHONE CO	0.001%	98.813%
8360	L&K ENGINEERING	0.001%	98.814%
8361	JASMINE INTERNA	0.001%	98.815%
8362	HAICHANG HOLDIN	0.001%	98.815%
8363	SHIKIBO LTD	0.001%	98.816%
8364	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.817%
8365	MIRLE AUTOMATIO	0.001%	98.818%
8366	CHUNG HWA PULP	0.001%	98.819%
8367	ZTE CORP	0.001%	98.820%
8368	WASKITA BETON P	0.001%	98.821%
8369	BATU KAWAN BHD	0.001%	98.822%
8370	KYOKUTO SECURIT	0.001%	98.823%
8371	TOYO WHARF & W	0.001%	98.824%
8372	NEXT CO LTD	0.001%	98.824%
8373	YG ENTERTAINMEN	0.001%	98.825%
8374	NORDAX GROUP AB	0.001%	98.826%
8375	UNIVERSAL ROBIN	0.001%	98.827%
8376	CHN INTL CAP (H	0.001%	98.828%
8377	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.829%
8378	DAISAN BANK	0.001%	98.830%
8379	SESODA CORP	0.001%	98.831%
8380	NOKIA CORP ADR	0.001%	98.832%
8381	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	SHRIRAM CITY UN	0.001%	98.833%
8383	NATCO PHARM	0.001%	98.834%
8384	OLDTOWN BHD	0.001%	98.835%
8385	HKBN LTD	0.001%	98.836%
8386	NISSHIN FUDOSAN	0.001%	98.837%
8387	AURAS TECHNOLOG	0.001%	98.838%
8388	RIMO INTERNATIO	0.001%	98.839%
8389	BOSCH LTD	0.001%	98.840%
8390	STUDIO ALICE CO	0.001%	98.840%
8391	HANNSTAR BOARD	0.001%	98.841%
8392	OKABE CO	0.001%	98.842%
8393	GIKEN LTD	0.001%	98.843%
8394	MELCO RESORTS &	0.001%	98.844%
8395	CHANNEL WELL TE	0.001%	98.845%
8396	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.846%
8397	SOFTBANK TECHNO	0.001%	98.847%
8398	SHN EXPRESSWAY	0.001%	98.848%
8399	PIDILITE INDUST	0.001%	98.848%
8400	CO-TECH	0.001%	98.849%
8401	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.850%
8402	KYUNG DONG NAVI	0.001%	98.851%
8403	RENTIAN TECHNOL	0.001%	98.852%
8404	PETRO RIO SA	0.001%	98.853%
8405	NAUTILUS MINERA	0.001%	98.854%
8406	WPP AUNZ LTD	0.001%	98.855%
8407	ALUMINA LTD	0.001%	98.856%
8408	GALATASARAY SPO	0.001%	98.856%
8409	BOSIDENG INTL H	0.001%	98.857%
8410	ASPEED TECHNOLO	0.001%	98.858%
8411	TA ANN HOLDINGS	0.001%	98.859%
8412	ORION CORP/REPU	0.001%	98.860%
8413	ISTYLE INC	0.001%	98.861%
8414	DONGJIANG ENVIR	0.001%	98.862%
8415	FIRST GEN CORPO	0.001%	98.863%
8416	PLASSONIndustr	0.001%	98.863%
8417	ANTON OILFIELD	0.001%	98.864%
8418	BRIGHT SMART SE	0.001%	98.865%
8419	T & K TOKA CO L	0.001%	98.866%
8420	UMH PROP INC	0.001%	98.867%
8421	WAKACHIKU CONST	0.001%	98.868%
8422	SINKO INDUSTRIE	0.001%	98.869%
8423	NORWEGIAN FINAN	0.001%	98.870%
8424	DISTELL GROUP L	0.001%	98.870%
8425	UNION BANK OF P	0.001%	98.871%
8426	ARTNATURE INC	0.001%	98.872%
8427	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.873%
8428	PHOSAGRO OJSC	0.001%	98.874%
8429	CENTROTEC SUSTA	0.001%	98.875%
8430	VINDA INTERNATI	0.001%	98.876%
8431	FUKUSHIMA BANK	0.001%	98.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	FIRST TRACTOR C	0.001%	98.877%
8433	TEXWINCA HLDGS	0.001%	98.878%
8434	DECEUNINCK	0.001%	98.879%
8435	V-GUARD IND	0.001%	98.880%
8436	ARISAWA MFG CO	0.001%	98.881%
8437	TMAC RESOURCES	0.001%	98.882%
8438	ORIENT OVERSEAS	0.001%	98.883%
8439	INDOFOOD CBP SU	0.001%	98.883%
8440	NONG SHIM HOLDI	0.001%	98.884%
8441	SCHALTBAU HOLDI	0.001%	98.885%
8442	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.886%
8443	SEBANG CO LTD	0.001%	98.887%
8444	MALAYAN FLOUR M	0.001%	98.888%
8445	THYE MING INDUS	0.001%	98.889%
8446	IMMSI SPA	0.001%	98.890%
8447	NITTOC CONST CO	0.001%	98.890%
8448	MITSUUROKO CO L	0.001%	98.891%
8449	IHLAS HOLDING	0.001%	98.892%
8450	SUNONWEALTH ELE	0.001%	98.893%
8451	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.894%
8452	CHAIN STORE OKU	0.001%	98.895%
8453	DR REDDYS LABS	0.001%	98.896%
8454	SVI PCL-FOREIGN	0.001%	98.896%
8455	GIANPLUS TECHN	0.001%	98.897%
8456	ITOKI CORP	0.001%	98.898%
8457	BANK OF INDIA C	0.001%	98.899%
8458	CHINA CHEM&PHAR	0.001%	98.900%
8459	AIXTRON SE	0.001%	98.901%
8460	IRON FORCE INDU	0.001%	98.902%
8461	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.902%
8462	INGERSOLL GLB H	0.001%	98.903%
8463	CHICONY POWER T	0.001%	98.904%
8464	TELEKOM MALAYSI	0.001%	98.905%
8465	EMLAK KONUT GYO	0.001%	98.906%
8466	GLOBE UNION IND	0.001%	98.907%
8467	EXCELSIOR MEDIC	0.001%	98.908%
8468	ACETO CORP COMMON STOCK USD.01	0.001%	98.908%
8469	DAIKOKU DENKI C	0.001%	98.909%
8470	NIPPON YAKIN KO	0.001%	98.910%
8471	HELLENIC PETROL	0.001%	98.911%
8472	MIYAJI ENGINEER	0.001%	98.912%
8473	SENSHU ELECTRIC	0.001%	98.913%
8474	AD WORKS CO LTD	0.001%	98.914%
8475	ARDMORE SHIPPIN	0.001%	98.914%
8476	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.915%
8477	FURUSATO INDUST	0.001%	98.916%
8478	UNITED BREWERIE	0.001%	98.917%
8479	LH FINANCIAL GR	0.001%	98.918%
8480	CUCKOO ELECTRON	0.001%	98.919%
8481	TOYO SECURITIES	0.001%	98.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	GRO-BELS CO LTD	0.001%	98.920%
8483	TOWER SEMICONDU	0.001%	98.921%
8484	BRITANNIA INDUS	0.001%	98.922%
8485	CITY OFFICE REI	0.001%	98.923%
8486	ALIMAK GROUP AB	0.001%	98.924%
8487	AUCKLAND INTERN	0.001%	98.925%
8488	FRANCE BED HOLD	0.001%	98.926%
8489	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.926%
8490	HINOKIYA	0.001%	98.927%
8491	EUGENE INVS&SEC	0.001%	98.928%
8492	LIGHT S.A.	0.001%	98.929%
8493	NIPPON DENWA SH	0.001%	98.930%
8494	HARBOUR CENTRE	0.001%	98.931%
8495	IMARKETKOREA IN	0.001%	98.931%
8496	TAIWAN SOGO SHI	0.001%	98.932%
8497	FERRARI NV	0.001%	98.933%
8498	ENNOCONN CORP	0.001%	98.934%
8499	CH KARNCHANG,FG	0.001%	98.935%
8500	GLOBE TRADE CEN	0.001%	98.936%
8501	SWANCOR	0.001%	98.936%
8502	DIOS FASTIGHETE	0.001%	98.937%
8503	ASAHI ORGANIC C	0.001%	98.938%
8504	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.939%
8505	TAIHO KOGYO	0.001%	98.940%
8506	BASLER AG	0.001%	98.941%
8507	IJT TECHNOLOGY	0.001%	98.942%
8508	LAND & HOUSE PU	0.001%	98.942%
8509	ATSUGI NYLON IN	0.001%	98.943%
8510	SPRING REAL EST	0.001%	98.944%
8511	THINKWARE SYSTE	0.001%	98.945%
8512	INTILAND DEVPT	0.001%	98.946%
8513	BEIJING URBAN C	0.001%	98.947%
8514	PROACT IT GROUP	0.001%	98.947%
8515	KITANO CONST CO	0.001%	98.948%
8516	RION CO LTD	0.001%	98.949%
8517	PAYPOINT	0.001%	98.950%
8518	YOUNG POONG COR	0.001%	98.951%
8519	ZHENGZHOU COAL	0.001%	98.952%
8520	SILVER LAKE RES	0.001%	98.952%
8521	MICO LTD	0.001%	98.953%
8522	CHINA MERCHANTS	0.001%	98.954%
8523	ZINWELL CORP	0.001%	98.955%
8524	ITOCHU SHOKUHIN	0.001%	98.956%
8525	NICHIRIN CO LTD	0.001%	98.957%
8526	COSCO CAPITAL I	0.001%	98.957%
8527	HANMI PHARM CO	0.001%	98.958%
8528	CHINA ELEC OPTI	0.001%	98.959%
8529	EAST WEST BANKI	0.001%	98.960%
8530	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.961%
8531	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	ATTENDO AB	0.001%	98.962%
8533	ELBIT SYSTEMS L	0.001%	98.963%
8534	TAIWAN PCB TECH	0.001%	98.964%
8535	SWEDOL AB	0.001%	98.965%
8536	REGIS HEALTHCAR	0.001%	98.966%
8537	CIVEO CORP	0.001%	98.967%
8538	AJIS CO LTD	0.001%	98.967%
8539	FUJIMI INC	0.001%	98.968%
8540	FUJI PHARM CO L	0.001%	98.969%
8541	GERRY WEBER INT	0.001%	98.970%
8542	HILTON FOOD GRO	0.001%	98.971%
8543	LA DORIA SPA	0.001%	98.971%
8544	CIA DE SANEAMEN	0.001%	98.972%
8545	POONGSAN HOLDIN	0.001%	98.973%
8546	HOPEWELL HIGHWA	0.001%	98.974%
8547	WELL SHIN TECHN	0.001%	98.975%
8548	MAHINDRA & MAHI	0.001%	98.976%
8549	CHEVALIER INTL	0.001%	98.976%
8550	HANSOL CHEMICAL	0.001%	98.977%
8551	SANOH INDUSTRIA	0.001%	98.978%
8552	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.979%
8553	BOLSA DE VALOR	0.001%	98.980%
8554	SPIRE HEALTHCAR	0.001%	98.980%
8555	SAWADA HOLDINGS	0.001%	98.981%
8556	SHINY CHEMICAL	0.001%	98.982%
8557	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	98.983%
8558	CESC	0.001%	98.984%
8559	SYNTEC CONSTRUC	0.001%	98.985%
8560	HARIMA CHEMICAL	0.001%	98.985%
8561	LUMENS CO LTD	0.001%	98.986%
8562	IHH HEALTHCARE	0.001%	98.987%
8563	SYNLAIT MILK LT	0.001%	98.988%
8564	KANAGAWA CHUO K	0.001%	98.989%
8565	SAFILO GROUP SP	0.001%	98.989%
8566	TOC CO	0.001%	98.990%
8567	ALIO GOLD INC	0.001%	98.991%
8568	WONIK MATERIALS	0.001%	98.992%
8569	INTERNATIONAL S	0.001%	98.993%
8570	COWEN INC COMMON STOCK USD.01	0.001%	98.993%
8571	TA ENTERPRISE B	0.001%	98.994%
8572	CHINA GREENLAND	0.001%	98.995%
8573	EVERGREEN INTL	0.001%	98.996%
8574	FONTERRA SHAREH	0.001%	98.997%
8575	MORITO CO	0.001%	98.998%
8576	SOCO INTERNATIO	0.001%	98.998%
8577	MISAWA HOMES HO	0.001%	98.999%
8578	ASKA PHARMACEU	0.001%	99.000%
8579	UNILEVER PLC	0.001%	99.001%
8580	QUABIT INMOBILI	0.001%	99.002%
8581	KAGOME CO, LTD	0.001%	99.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	FEDERAL BANK LT	0.001%	99.003%
8583	RECIPHARM AB	0.001%	99.004%
8584	GRUPO FAMSA SA	0.001%	99.005%
8585	GFT TECHNOLOGY	0.001%	99.006%
8586	SWCC SHOWA HOLD	0.001%	99.006%
8587	E.I.D.-PARRY(IN	0.001%	99.007%
8588	PRIMO WATER CORP COMMON STOCK	0.001%	99.008%
8589	MATSUYA CO (TOK	0.001%	99.009%
8590	YADEA GROUP HOL	0.001%	99.010%
8591	HARDINGE INC	0.001%	99.010%
8592	MICROBIO CO LTD	0.001%	99.011%
8593	AOC HOLDINGS IN	0.001%	99.012%
8594	KYODO PRINTING	0.001%	99.013%
8595	RAUBEX GROUP LT	0.001%	99.014%
8596	AEON CREDIT SER	0.001%	99.014%
8597	KANEMATSU ELEC	0.001%	99.015%
8598	CRCC HIGH-TECH	0.001%	99.016%
8599	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.017%
8600	CHINA STRATEGIC	0.001%	99.018%
8601	CAPITAL ONE BAN	0.001%	99.018%
8602	STARTEK INC	0.001%	99.019%
8603	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.020%
8604	MARUZEN SHOWA U	0.001%	99.021%
8605	RENAISSANCE INC	0.001%	99.022%
8606	BIJOU BRIGITTE	0.001%	99.022%
8607	ZENG HSING INDL	0.001%	99.023%
8608	MIE BANK LTD/TH	0.001%	99.024%
8609	LACTO JAPAN CO	0.001%	99.025%
8610	MINOR INTL	0.001%	99.026%
8611	DEPOMED INC COMMON STOCK	0.001%	99.026%
8612	BIOTEQUE CORP	0.001%	99.027%
8613	CHINA AVIATION	0.001%	99.028%
8614	STOCKMANN OYJ A	0.001%	99.029%
8615	BITTIUM OYJ	0.001%	99.030%
8616	RISO KAGAKU COR	0.001%	99.030%
8617	ZENITAKA CORP	0.001%	99.031%
8618	BWX LTD	0.001%	99.032%
8619	SCHIBSTED ASA	0.001%	99.033%
8620	SUMISEKI HOLDIN	0.001%	99.034%
8621	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.034%
8622	PC DEPOT CORP	0.001%	99.035%
8623	GUJARAT MINERAL	0.001%	99.036%
8624	HIROSE ELECTRIC	0.001%	99.037%
8625	HIRAMATSU INC	0.001%	99.038%
8626	CENTRAL SPORTS	0.001%	99.038%
8627	UNIVENTURES	0.001%	99.039%
8628	CARLO CAVAZZI H	0.001%	99.040%
8629	G-7 HOLDINGS IN	0.001%	99.041%
8630	ISC CO LTD	0.001%	99.042%
8631	MANDALAY RESOUR	0.001%	99.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	FALCO BIOSYSTEM	0.001%	99.043%
8633	ZIG SHENG INDL	0.001%	99.044%
8634	SOLARTECH ENERG	0.001%	99.045%
8635	MATRIX CONCEPTS	0.001%	99.045%
8636	SABATE DIOSOS	0.001%	99.046%
8637	SSANGYONG MOTOR	0.001%	99.047%
8638	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.048%
8639	LEASINVEST REAL	0.001%	99.049%
8640	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.049%
8641	TIANJIN CAPITAL	0.001%	99.050%
8642	SHOWBOX CORP	0.001%	99.051%
8643	BING-GRAE	0.001%	99.052%
8644	EVA PRECISION I	0.001%	99.053%
8645	KEPCO PLANT SER	0.001%	99.053%
8646	ELDERS LTD	0.001%	99.054%
8647	TOKMANNI GROUP	0.001%	99.055%
8648	K.C. TECH	0.001%	99.056%
8649	RIGNET INC COMMON STOCK USD.001	0.001%	99.056%
8650	YAHAGI CONST CO	0.001%	99.057%
8651	KOREA REAL ESTA	0.001%	99.058%
8652	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	99.059%
8653	ASAHI PRINT	0.001%	99.060%
8654	ESUN HOLDINGS L	0.001%	99.060%
8655	PC PARTNER	0.001%	99.061%
8656	FORMOSA LABORAT	0.001%	99.062%
8657	BYUCKSAN CORP	0.001%	99.063%
8658	F-SECURE OYJ	0.001%	99.064%
8659	TELE COLUMBUS A	0.001%	99.064%
8660	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.065%
8661	TAIWAN FU HSING	0.001%	99.066%
8662	WATAMI FOOD SER	0.001%	99.067%
8663	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.067%
8664	DMS CO LTD	0.001%	99.068%
8665	SUGIMOTO & CO L	0.001%	99.069%
8666	PRUMO LOGISTICA	0.001%	99.070%
8667	UNICHEM LABS	0.001%	99.070%
8668	SHINKONG INSURA	0.001%	99.071%
8669	LAMPRELL PLC	0.001%	99.072%
8670	NIHON TOKUSHU T	0.001%	99.073%
8671	SANEI ARCHITECT	0.001%	99.074%
8672	SHANGHAI FUDAN	0.001%	99.074%
8673	AKITA DRILLING	0.001%	99.075%
8674	NICHIBAN CO	0.001%	99.076%
8675	KOATSU GAS KOGY	0.001%	99.077%
8676	KMC KUEI MENG	0.001%	99.077%
8677	OKINAWA CELLULA	0.001%	99.078%
8678	ROBERTET SA	0.001%	99.079%
8679	LUNG YEN LIFE S	0.001%	99.080%
8680	NODA CORP	0.001%	99.081%
8681	CHUKYO BANK	0.001%	99.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	OPUS GROUP AB	0.001%	99.082%
8683	ZIX CORP COMMON STOCK USD.01	0.001%	99.083%
8684	SC ASSET CORPOR	0.001%	99.084%
8685	PHX ENERGY SERV	0.001%	99.084%
8686	VISI MEDIA ASIA	0.001%	99.085%
8687	PRONEXUS INC	0.001%	99.086%
8688	AMOT INVESTMENT	0.001%	99.087%
8689	CREATE SD HOLDI	0.001%	99.087%
8690	APT SATELLITE	0.001%	99.088%
8691	MANILA WATER CO	0.001%	99.089%
8692	BANCO DE BOGOTA	0.001%	99.090%
8693	DONGJIN SEMICHE	0.001%	99.091%
8694	CITY TELECOM (H	0.001%	99.091%
8695	SEC CORPORATION	0.001%	99.092%
8696	LIANHUA SUPERMA	0.001%	99.093%
8697	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.094%
8698	CHINA BILLS FIN	0.001%	99.094%
8699	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.095%
8700	NISSEI ASB MACH	0.001%	99.096%
8701	KEPPEL TELECOM&	0.001%	99.097%
8702	RTX TELECOM	0.001%	99.097%
8703	BELL SYSTEM24 H	0.001%	99.098%
8704	CHILISIN ELECTR	0.001%	99.099%
8705	TOVIS CO LTD	0.001%	99.100%
8706	GILLETTE INDIA	0.001%	99.101%
8707	MAX INDIA	0.001%	99.101%
8708	QUANTA STORAGE	0.001%	99.102%
8709	MONEY3 CORP LTD	0.001%	99.103%
8710	ADO PROPERTIES	0.001%	99.104%
8711	HYUNDAI CONSTRU	0.001%	99.104%
8712	SK TELECOM	0.001%	99.105%
8713	SONAE CAPITAL S	0.001%	99.106%
8714	SUNGCHANG ENTER	0.001%	99.107%
8715	LANNA RESOURCES	0.001%	99.107%
8716	HWASUNG INDUSTR	0.001%	99.108%
8717	SHIPPING CP IND	0.001%	99.109%
8718	DELTA PROPERTY	0.001%	99.110%
8719	CIA DE LOCACAO	0.001%	99.110%
8720	KAGA ELECTRONIC	0.001%	99.111%
8721	ZZZMITSUI SUGAR	0.001%	99.112%
8722	ITALIAN-THAI DE	0.001%	99.113%
8723	STAR PETROLEUM	0.001%	99.113%
8724	KANGDA INTERNAT	0.001%	99.114%
8725	CENIT AG SYSTEM	0.001%	99.115%
8726	ZORLU ENRJI	0.001%	99.116%
8727	ORGANO	0.001%	99.117%
8728	YOMEISHU SEIZO	0.001%	99.117%
8729	SM INVESTMENTS	0.001%	99.118%
8730	LOPEZ HOLDINGS	0.001%	99.119%
8731	JAPAN PILE CORP	0.001%	99.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	SARTORIUS STEDI	0.001%	99.120%
8733	FARMSCO	0.001%	99.121%
8734	TAIKISHA	0.001%	99.122%
8735	ABILITY ENTERPR	0.001%	99.123%
8736	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.123%
8737	SIRTEC INTERNAT	0.001%	99.124%
8738	TPV TECHNOLOGY	0.001%	99.125%
8739	ABG SUNDAL COLL	0.001%	99.126%
8740	STO AG-PREFERRE	0.001%	99.126%
8741	VANACHAI GROUP	0.001%	99.127%
8742	BORUSAN BORU	0.001%	99.128%
8743	NAKANO CORP/TOK	0.001%	99.129%
8744	JAPAN BUSINESS	0.001%	99.129%
8745	VERSABANK	0.001%	99.130%
8746	JENTECH PRECISI	0.001%	99.131%
8747	AVANTI	0.001%	99.132%
8748	TACHIKAWA CORP	0.001%	99.132%
8749	GUJARAT FLUOROC	0.001%	99.133%
8750	TCI CO LTD	0.001%	99.134%
8751	ICHIA TECHNOLOG	0.001%	99.135%
8752	TELSTRA CORP-AD	0.001%	99.135%
8753	ERAWAN GROUP	0.001%	99.136%
8754	PARKSON RETAIL	0.001%	99.137%
8755	SUNSPRING METAL	0.001%	99.138%
8756	ETRON TECHNOLOG	0.001%	99.138%
8757	MORY INDUSTRIES	0.001%	99.139%
8758	EL AL ISRAEL AI	0.001%	99.140%
8759	THURGAUER KANTO	0.001%	99.141%
8760	NATUREX	0.001%	99.141%
8761	NICHIDEN CORP	0.001%	99.142%
8762	ASIA POLYMER	0.001%	99.143%
8763	FTD COS INC COMMON STOCK USD.0001	0.001%	99.144%
8764	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.144%
8765	REBOSIS PROPERT	0.001%	99.145%
8766	GUOLIAN SECURIT	0.001%	99.146%
8767	ECOBALT SOLUTIO	0.001%	99.147%
8768	Minerva SA	0.001%	99.147%
8769	THROMBOGENICS N	0.001%	99.148%
8770	YUNGSHIN GLOBAL	0.001%	99.149%
8771	HEUNGKUK FIRE&M	0.001%	99.150%
8772	APCB INC	0.001%	99.150%
8773	TELEPIZZA SA	0.001%	99.151%
8774	TIPCO ASPHALT P	0.001%	99.152%
8775	NISSUI PHARM CO	0.001%	99.153%
8776	CAIRO COMMUNICA	0.001%	99.153%
8777	DAEJAN HOLDINGS	0.001%	99.154%
8778	CREATE RESTAURA	0.001%	99.155%
8779	HONG KONG AIRCR	0.001%	99.156%
8780	CAPITOL HEALTH	0.001%	99.156%
8781	MASON FINANCIAL	0.001%	99.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	MOBILEPHONE TEL	0.001%	99.158%
8783	LIFESTYLE CHINA	0.001%	99.158%
8784	CIE FINANCIER T	0.001%	99.159%
8785	NAGANO BANK	0.001%	99.160%
8786	OPT HOLDING INC	0.001%	99.161%
8787	ILSHIN SPINNING	0.001%	99.161%
8788	TOA CORP	0.001%	99.162%
8789	BANCO SANTANDER CHILE ADR ADR	0.001%	99.163%
8790	SHREE CEMENT LT	0.001%	99.164%
8791	KOMEDA HOLDINGS	0.001%	99.164%
8792	SEIKO PMC CORP	0.001%	99.165%
8793	OSAKA ORGANIC C	0.001%	99.166%
8794	YFC-BONEAGLE EL	0.001%	99.167%
8795	EXEL INDUSTRIES	0.001%	99.167%
8796	WUS PRINTD CIRC	0.001%	99.168%
8797	SAM YOUNG ELECT	0.001%	99.169%
8798	TI FINANCIAL HO	0.001%	99.170%
8799	ISOLITE INSULAT	0.001%	99.170%
8800	XP POWER LTD	0.001%	99.171%
8801	AUSTBROKERS HLD	0.001%	99.172%
8802	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.172%
8803	HS INDUSTRIES C	0.001%	99.173%
8804	MAISONS FRANCE	0.001%	99.174%
8805	HOTEL PROPERTY	0.001%	99.175%
8806	CANON ELECTRONI	0.001%	99.175%
8807	NIHON CHOUZAI C	0.001%	99.176%
8808	LIFETECH SCIENT	0.001%	99.177%
8809	MITSUBISHI PAPE	0.001%	99.178%
8810	SHINYOUNG SECS	0.001%	99.178%
8811	EGUARANTEE INC.	0.001%	99.179%
8812	WILLDAN GROUP I	0.001%	99.180%
8813	GL SCIENCES	0.001%	99.181%
8814	TECK RESOURCES	0.001%	99.181%
8815	TUBOS REUNIDOS	0.001%	99.182%
8816	SAM KWANG GLASS	0.001%	99.183%
8817	GENESIS LAND DE	0.001%	99.183%
8818	CYBERTAN TECHNO	0.001%	99.184%
8819	KNM GROUP BERHA	0.001%	99.185%
8820	MEIWA ESTATE CO	0.001%	99.186%
8821	KURIMOTO	0.001%	99.186%
8822	FUSION PARTNERS	0.001%	99.187%
8823	KROSAKI CORP	0.001%	99.188%
8824	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.189%
8825	LIU CHONG HING	0.001%	99.189%
8826	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.190%
8827	YUSHIRO CHEMICA	0.001%	99.191%
8828	FEINTOOL INTERN	0.001%	99.191%
8829	GODO STEEL	0.001%	99.192%
8830	OPTRONTEC INC	0.001%	99.193%
8831	CNA FIREFE	0.001%	99.194%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	SUPALAI PCL-NVD	0.001%	99.194%
8833	MAEZAWA KYUSO I	0.001%	99.195%
8834	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.196%
8835	HASTINGS GROUP	0.001%	99.196%
8836	ECKERT & ZIEGLE	0.001%	99.197%
8837	AEON CREDIT SER	0.001%	99.198%
8838	CAPITAL FIRST L	0.001%	99.199%
8839	DAIHATSU DIESEL	0.001%	99.199%
8840	NEL ASA	0.001%	99.200%
8841	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.201%
8842	IVE GROUP LTD	0.001%	99.201%
8843	TOKYO ELECTRON	0.001%	99.202%
8844	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.203%
8845	KYUNGBANG LTD	0.001%	99.204%
8846	ZHONGYU GAS HOL	0.001%	99.204%
8847	TAOKAENOI	0.001%	99.205%
8848	KAROON GAS AUST	0.001%	99.206%
8849	RAYSEARCH LABOR	0.001%	99.207%
8850	TAIMIDE TCH	0.001%	99.207%
8851	HAGIWARA ELECTR	0.001%	99.208%
8852	ANADOLU SIGORTA	0.001%	99.209%
8853	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.209%
8854	ROHM CO	0.001%	99.210%
8855	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.211%
8856	ADATA TECHNOLOG	0.001%	99.212%
8857	mitsui matsushi	0.001%	99.212%
8858	KITAGAWA IRON W	0.001%	99.213%
8859	IDU CO.	0.001%	99.214%
8860	EDREAMS ODIGEO	0.001%	99.214%
8861	SILICONWARE PRE	0.001%	99.215%
8862	TAIKO BANK	0.001%	99.216%
8863	FAMUR SA	0.001%	99.216%
8864	THE BASIC HOUSE	0.001%	99.217%
8865	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.218%
8866	MAXVALU TOKAI C	0.001%	99.219%
8867	SCHIBSTED ASA	0.001%	99.219%
8868	ASTALDI	0.001%	99.220%
8869	NICHICON CORP	0.001%	99.221%
8870	LAI SUN GARMENT	0.001%	99.221%
8871	NAC CO LTD	0.001%	99.222%
8872	INBODY CO LTD	0.001%	99.223%
8873	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.224%
8874	SAMT CO LTD	0.001%	99.224%
8875	HELBOR EMPREEND	0.001%	99.225%
8876	HATSUN AGRO	0.001%	99.226%
8877	TAISEI LAMICK C	0.001%	99.226%
8878	DI CORP	0.001%	99.227%
8879	NITTO SEIKO CO	0.001%	99.228%
8880	YATAK VE YO	0.001%	99.229%
8881	GUJARAT ALKALIE	0.001%	99.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.230%
8883	KOMATSU WALL IN	0.001%	99.231%
8884	TOYO RADIATOR C	0.001%	99.231%
8885	SUNCALL CORP	0.001%	99.232%
8886	ELNUSA TBK	0.001%	99.233%
8887	OSK HOLDINGS BH	0.001%	99.233%
8888	HY LOK	0.001%	99.234%
8889	SURYA CITRA MED	0.001%	99.235%
8890	INTL GAME SYSTE	0.001%	99.236%
8891	MASTER GLORY GR	0.001%	99.236%
8892	MAHLE METAL LEV	0.001%	99.237%
8893	L&F CO LTD	0.001%	99.238%
8894	HANKUK CARBON C	0.001%	99.238%
8895	ORBIS	0.001%	99.239%
8896	FIRST SENSOR AG	0.001%	99.240%
8897	AMATA CORP PUBL	0.001%	99.240%
8898	MEC COMPANY LTD	0.001%	99.241%
8899	SAMSUNG ENGINEE	0.001%	99.242%
8900	IWASAKI ELECTRI	0.001%	99.243%
8901	TAKIRON CO	0.001%	99.243%
8902	UNION BANK OF I	0.001%	99.244%
8903	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.245%
8904	QUESTERRE ENERG	0.001%	99.245%
8905	NL INDUSTRIES	0.001%	99.246%
8906	BMTC GROUP INC	0.001%	99.247%
8907	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.247%
8908	HARBIN BANK CO	0.001%	99.248%
8909	UNIQUE ENGINEER	0.001%	99.249%
8910	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.250%
8911	SANYO ELEC RAIL	0.001%	99.250%
8912	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.251%
8913	DFS FURNITURE L	0.001%	99.252%
8914	CRH PLC	0.001%	99.252%
8915	GOLDLION HLDGS	0.001%	99.253%
8916	SEVEN GROUP HLD	0.001%	99.254%
8917	MALAYSIAN PACIF	0.001%	99.254%
8918	FJ NEXT CO LTD	0.001%	99.255%
8919	XUNLEI LTD ADR ADR USD.00025	0.001%	99.256%
8920	OTOKAR OTOMOTIV	0.001%	99.256%
8921	POLYMET MINING	0.001%	99.257%
8922	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.258%
8923	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.259%
8924	INTERPARK CORP	0.001%	99.259%
8925	OLAV THON EIEND	0.001%	99.260%
8926	TURVO INTERNATI	0.001%	99.261%
8927	HAESUNG DS	0.001%	99.261%
8928	YEARIMDANG PUBL	0.001%	99.262%
8929	LE BELIER	0.001%	99.263%
8930	NITTOKU ENG CO	0.001%	99.263%
8931	ACCOR	0.001%	99.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	KHON KAEN SUGAR	0.001%	99.265%
8933	NAKAMURAYA CO L	0.001%	99.265%
8934	SUZLON ENERGY L	0.001%	99.266%
8935	GOLDEN MEDITECH	0.001%	99.267%
8936	AUSTRALIAN UNIT	0.001%	99.268%
8937	REGIONAL REIT L	0.001%	99.268%
8938	MODERNLAND REAL	0.001%	99.269%
8939	INVESTORS TITLE CO COMMON STOCK	0.001%	99.270%
8940	MARUBUN CORP	0.001%	99.270%
8941	RASSINI SAB DE	0.001%	99.271%
8942	MINERA FRISCO S	0.001%	99.272%
8943	GOLFZON CO LTD	0.001%	99.272%
8944	UFLEX LTD	0.001%	99.273%
8945	TK DEVELOPMENT	0.001%	99.274%
8946	CHUETSU PULP&PA	0.001%	99.274%
8947	NOSTRUM OIL & G	0.001%	99.275%
8948	BIGBEN INTERACT	0.001%	99.276%
8949	POWER LOGICS	0.001%	99.276%
8950	EAGLE NICE INTE	0.001%	99.277%
8951	DAE WON KANG UP	0.001%	99.278%
8952	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.279%
8953	LOTUS BAKERIES	0.001%	99.279%
8954	RM PLC	0.001%	99.280%
8955	LUBELSKI WEGIEL	0.001%	99.281%
8956	KINKI NIPPON TO	0.001%	99.281%
8957	MACATAWA BANK CORP COMMON STOCK	0.001%	99.282%
8958	HOKUETSU INDS C	0.001%	99.283%
8959	CHIA HSIN CEMEN	0.001%	99.283%
8960	SVENSKA CELLULO	0.001%	99.284%
8961	SINCERE NAVIGAT	0.001%	99.285%
8962	SREI INFRASTRUC	0.001%	99.285%
8963	TOYO CORPORATIO	0.001%	99.286%
8964	CHINA MANMADE F	0.001%	99.287%
8965	MAGMA FINCORP L	0.001%	99.287%
8966	SHINKAWA	0.001%	99.288%
8967	PACIFIC HOSPITA	0.001%	99.289%
8968	PROMATE ELECTRO	0.001%	99.289%
8969	HNA HLDGS GP CO	0.001%	99.290%
8970	DATALOGIC SPA	0.001%	99.291%
8971	POYA CO LTD	0.001%	99.291%
8972	SKELLERUP HOLDI	0.001%	99.292%
8973	I-SENS INC	0.001%	99.293%
8974	CHINA ALL ACCES	0.001%	99.293%
8975	YAT SING HOLDIN	0.001%	99.294%
8976	KOPIN CORP COMMON STOCK USD.01	0.001%	99.295%
8977	SHENYIN WANGUO(0.001%	99.295%
8978	NIPPON CONCRETE	0.001%	99.296%
8979	ESPRINET SPA	0.001%	99.297%
8980	TAIWAN HIGH SPE	0.001%	99.298%
8981	NAPHTHA ISRAEL	0.001%	99.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	GENIUS ELECTRON	0.001%	99.299%
8983	HUGEL INC	0.001%	99.300%
8984	ES-CON JAPAN LT	0.001%	99.300%
8985	SHINAGAWA FUEL	0.001%	99.301%
8986	FORMOSAN RUBBER	0.001%	99.302%
8987	FUNAI CONSULTIN	0.001%	99.302%
8988	TONICHI CARLIFE	0.001%	99.303%
8989	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.304%
8990	ISU CHEMICAL	0.001%	99.304%
8991	HSIN KUANG STEE	0.001%	99.305%
8992	BASSO INDUSTRY	0.001%	99.306%
8993	SUPREMEX INC	0.001%	99.306%
8994	JANOME SEWING M	0.001%	99.307%
8995	TOREX SEMICONDU	0.001%	99.308%
8996	NIHON ESLEAD CO	0.001%	99.308%
8997	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.309%
8998	POSCO ICT CO LT	0.001%	99.310%
8999	SANKO METAL IND	0.001%	99.310%
9000	MIRAE ASSET LIF	0.001%	99.311%
9001	NAKABAYASHI CO	0.001%	99.312%
9002	HOEGH LNG HOLDI	0.001%	99.312%
9003	RELIANCE HOME F	0.001%	99.313%
9004	PALIBURG HOLDIN	0.001%	99.314%
9005	WESTAR ENERGY I	0.001%	99.314%
9006	MITSUBISHI KAKO	0.001%	99.315%
9007	ARIAKE JAPAN CO	0.001%	99.316%
9008	FURUNO ELECTRIC	0.001%	99.316%
9009	BANQUE CANTONAL	0.001%	99.317%
9010	HK INTL CONSTR	0.001%	99.318%
9011	HEUNG-A SHIPPIN	0.001%	99.318%
9012	CHUANGS CONS IN	0.001%	99.319%
9013	HUDACO INDUSTRI	0.001%	99.320%
9014	TOA DORO KOGYO	0.001%	99.320%
9015	GUANGDONG KELON	0.001%	99.321%
9016	KISWIRE LTD	0.001%	99.322%
9017	JACKPOTJOY PLC	0.001%	99.322%
9018	TEST RESEARCH I	0.001%	99.323%
9019	SANKYO SEIKO CO	0.001%	99.324%
9020	ZONGTAI REAL ES	0.001%	99.324%
9021	BK OF GREECE	0.001%	99.325%
9022	NEC NETWK & SYS	0.001%	99.326%
9023	LAURENT-PERRIER	0.001%	99.326%
9024	SATA SHOJI CORP	0.001%	99.327%
9025	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.328%
9026	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.328%
9027	ID LOGISTICS GR	0.001%	99.329%
9028	NIPPON SHINYAKU	0.001%	99.330%
9029	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.330%
9030	UNITECH LIMITED	0.001%	99.331%
9031	GOLDEN LAND PRO	0.001%	99.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	TAKISAWA MACHIN	0.001%	99.332%
9033	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.333%
9034	BALRAMPUR CHINI	0.001%	99.334%
9035	XINYUAN REAL ES	0.001%	99.334%
9036	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.335%
9037	YOULCHON CHEMIC	0.001%	99.336%
9038	QST INT	0.001%	99.336%
9039	TAKEEI CORPORAT	0.001%	99.337%
9040	BIMB HLDGS BERH	0.001%	99.338%
9041	NIEN MADE ENTER	0.001%	99.338%
9042	LIBBEY INC COMMON STOCK USD.01	0.001%	99.339%
9043	ST. IVES PLC	0.001%	99.340%
9044	NEW HOPE CORP	0.001%	99.340%
9045	COSEL CO	0.001%	99.341%
9046	MATSUI CONST CO	0.001%	99.342%
9047	CAREER TECHNOLO	0.001%	99.342%
9048	TV AZTECA	0.001%	99.343%
9049	TOYO ELECTRIC	0.001%	99.343%
9050	MEIWACORPORATIO	0.001%	99.344%
9051	ROCKY BRANDS INC COMMON STOCK	0.001%	99.345%
9052	AMBUJA CEMENTS	0.001%	99.345%
9053	ENERGY DEVELOP	0.001%	99.346%
9054	FLOW TRADERS	0.001%	99.347%
9055	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.347%
9056	CHORI CO LTD	0.001%	99.348%
9057	BONHEUR ASA	0.001%	99.349%
9058	HYUNDAI BNG STE	0.001%	99.349%
9059	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.350%
9060	SEPTENI CO LTD	0.001%	99.351%
9061	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.351%
9062	CITIZENS INC COMMON STOCK	0.001%	99.352%
9063	CLEANUP CORP	0.001%	99.353%
9064	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.001%	99.353%
9065	FUKUI COMPUTER	0.001%	99.354%
9066	MAXIS BHD	0.001%	99.355%
9067	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.355%
9068	SEOHAN CO LTD	0.001%	99.356%
9069	SPARX ASSET MAN	0.001%	99.357%
9070	CHINA ELECTRIC	0.001%	99.357%
9071	HADERA PAPER LT	0.001%	99.358%
9072	SUNJIN	0.001%	99.358%
9073	GRUPO AVAL ACCI	0.001%	99.359%
9074	MPI CORPORATION	0.001%	99.360%
9075	COLUMBUS A/S	0.001%	99.360%
9076	PIVOT TECHNOLOG	0.001%	99.361%
9077	ARGAN SA	0.001%	99.362%
9078	DADI EARLY	0.001%	99.362%
9079	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.363%
9080	CHINA MODERN DA	0.001%	99.364%
9081	AREALINK CO LTD	0.001%	99.364%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.365%
9083	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.366%
9084	MARVELOUS AQL I	0.001%	99.366%
9085	MR MAX CORP	0.001%	99.367%
9086	ALPS LOGISTICS	0.001%	99.367%
9087	AKATSUKI	0.001%	99.368%
9088	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.369%
9089	TER BEKE SA	0.001%	99.369%
9090	HONEYS CO LTD	0.001%	99.370%
9091	TOKYO KEIKI INC	0.001%	99.371%
9092	I-NET CORP	0.001%	99.371%
9093	FORMOSA ADVANCE	0.001%	99.372%
9094	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.373%
9095	KIER GROUP	0.001%	99.373%
9096	MANI INC	0.001%	99.374%
9097	CABCHARGE AUSTR	0.001%	99.375%
9098	RIGHT-ON CO	0.001%	99.375%
9099	KALPATARU POWER	0.001%	99.376%
9100	SHIN NIPPON AIR	0.001%	99.376%
9101	SOLARTECH INTL	0.001%	99.377%
9102	RAMELIUS RESOUR	0.001%	99.378%
9103	TOA OIL CO LTD	0.001%	99.378%
9104	ASCENCIO	0.001%	99.379%
9105	CONVOY FINANCIA	0.001%	99.380%
9106	BR PROPERTIES S	0.001%	99.380%
9107	BEST PACIFIC IN	0.001%	99.381%
9108	HIRAKAWA HEWTEC	0.001%	99.382%
9109	INNER MONGOLIA	0.001%	99.382%
9110	CENTRAL SEC PAT	0.001%	99.383%
9111	KANADEN CORP	0.001%	99.383%
9112	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.384%
9113	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.385%
9114	DEOLEO SA	0.001%	99.385%
9115	GUJARAT PIPAVAV	0.001%	99.386%
9116	BAYSIDE LAND CO	0.001%	99.387%
9117	TAIWAN CHINSAN	0.001%	99.387%
9118	ACTIA GROUP	0.001%	99.388%
9119	VERSO CORP A COMMON STOCK	0.001%	99.388%
9120	HIMACHAL FUTURI	0.001%	99.389%
9121	AKER AMERICAN S	0.001%	99.390%
9122	KSH HOLDINGS LT	0.001%	99.390%
9123	KARO PHARMA AB	0.001%	99.391%
9124	ALICO INC COMMON STOCK USD1.0	0.001%	99.392%
9125	AIDA ENGINEERIN	0.001%	99.392%
9126	JAPAN ASIA GROU	0.001%	99.393%
9127	KUOYANG CONSTRU	0.001%	99.394%
9128	NIPPON SHARYO	0.001%	99.394%
9129	SBS MEDIA HOLDI	0.001%	99.395%
9130	MITANI SEKISAN	0.001%	99.395%
9131	MARKETECH INTL	0.001%	99.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	HO TUNG CHEMICA	0.001%	99.397%
9133	KOHSOKU CORP	0.001%	99.397%
9134	TEIKOKU TSUSHIN	0.001%	99.398%
9135	TOHO CO LTD	0.001%	99.399%
9136	EIDAI CO.LTD.	0.001%	99.399%
9137	NISHIKAWA RUBBE	0.001%	99.400%
9138	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.400%
9139	AMS AG	0.001%	99.401%
9140	PEET LIMITED	0.001%	99.402%
9141	MAZOR ROBOTICS	0.001%	99.402%
9142	WESTGOLD RESOUR	0.001%	99.403%
9143	ITC PROPERTIES	0.001%	99.404%
9144	RHYTHM WATCH CO	0.001%	99.404%
9145	REGINA MIRACLE	0.001%	99.405%
9146	HYUNDAI CORP	0.001%	99.405%
9147	CROPENERGIES AG	0.001%	99.406%
9148	BANGKOK BANK	0.001%	99.407%
9149	DYNAGREEN ENVIR	0.001%	99.407%
9150	CONCORD SECURIT	0.001%	99.408%
9151	SINOSOFT TECHNO	0.001%	99.408%
9152	COOLPAD GROUP L	0.001%	99.409%
9153	FUJIJURA RUBBER	0.001%	99.410%
9154	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.410%
9155	ACBEL POLYTECH	0.001%	99.411%
9156	KAWASAN INDS JA	0.001%	99.412%
9157	PRAKASH INDUSTR	0.001%	99.412%
9158	HARIM HOLDINGS	0.001%	99.413%
9159	JAPAN KENZAI CO	0.001%	99.413%
9160	SHINING BUILDIN	0.001%	99.414%
9161	MILLS ESTRUTURA	0.001%	99.415%
9162	SHINWA KAIUN	0.001%	99.415%
9163	ALTISOURCE PORT	0.001%	99.416%
9164	ASIA CEMENT CHI	0.001%	99.416%
9165	TAKAMATSU CONS	0.001%	99.417%
9166	DELEK AUTOMOTIV	0.001%	99.418%
9167	TIGA PILAR SEJA	0.001%	99.418%
9168	CENTURY CITY IN	0.001%	99.419%
9169	BGF RETAIL CO L	0.001%	99.419%
9170	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.420%
9171	NICHIDENBO	0.001%	99.421%
9172	JUSUNG ENGINEER	0.001%	99.421%
9173	RASA INDUSTRIES	0.001%	99.422%
9174	EKORNES ASA	0.001%	99.423%
9175	STAMFORD LAND	0.001%	99.423%
9176	TOKYU RECREATIO	0.001%	99.424%
9177	HEXAGON COMPOSI	0.001%	99.424%
9178	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.425%
9179	YUANSHENGTAI DA	0.001%	99.426%
9180	ASAHI KOGYOSHA	0.001%	99.426%
9181	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	SHINSEGAE FOOD	0.001%	99.427%
9183	EMERSON PACIFIC	0.001%	99.428%
9184	STAR CRUISES LT	0.001%	99.429%
9185	AUSTEM	0.001%	99.429%
9186	RESILUX	0.001%	99.430%
9187	WANG ON GROUP	0.001%	99.430%
9188	AEON CO. (M) BH	0.001%	99.431%
9189	DONGSUNG HOLDIN	0.001%	99.432%
9190	EXCEL CO LTD	0.001%	99.432%
9191	U-SHIN	0.001%	99.433%
9192	EMPERIA HOLDING	0.001%	99.433%
9193	TAKARA PRINTING	0.001%	99.434%
9194	MEIKO NETWORK J	0.001%	99.435%
9195	WALTON ADVANCED	0.001%	99.435%
9196	ESSEX BIO-TECHN	0.001%	99.436%
9197	CLS HOLDINGS PL	0.001%	99.436%
9198	SOUNDWILL HOLDI	0.001%	99.437%
9199	SCHAFFNER HOLDI	0.001%	99.438%
9200	TOWER BERSAMA I	0.001%	99.438%
9201	ITE TECH INC	0.001%	99.439%
9202	SOFT-WORLD INTL	0.001%	99.439%
9203	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.440%
9204	BW PLANTATION	0.001%	99.441%
9205	SANYO TRADING C	0.001%	99.441%
9206	AGABANG&COMPANY	0.001%	99.442%
9207	CAPITA GROUP PL	0.001%	99.442%
9208	MUCKLOW(A&J) GR	0.001%	99.443%
9209	TOFAS TURK OTOM	0.001%	99.444%
9210	IWATSUKA CONFEC	0.001%	99.444%
9211	ING BANK SLASKI	0.001%	99.445%
9212	FLEURY MICHON	0.001%	99.445%
9213	CTT-CORREIOS DE	0.001%	99.446%
9214	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.447%
9215	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.447%
9216	HONG FOK CORP	0.001%	99.448%
9217	HANIL E-HWA CO	0.001%	99.448%
9218	MAEZAWA KASEI I	0.001%	99.449%
9219	S&T DYNAMICS CO	0.001%	99.450%
9220	HOUSTON WIRE &	0.001%	99.450%
9221	HIRANO TECSEED	0.001%	99.451%
9222	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	99.451%
9223	ALLAHABAD BANK	0.001%	99.452%
9224	OUG HOLDING	0.001%	99.453%
9225	KH VATEC	0.001%	99.453%
9226	MARUSAN SECUR	0.001%	99.454%
9227	RENO DE MEDICI	0.001%	99.454%
9228	CEMENTOS ARGOS	0.001%	99.455%
9229	SG CORPORATION	0.001%	99.456%
9230	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.456%
9231	DR HOENLE AG	0.001%	99.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	DAITO ELECTRON	0.001%	99.457%
9233	SINGAMAS CONTAI	0.001%	99.458%
9234	UNIVERSAL ENTER	0.001%	99.459%
9235	AIRPORT FACILIT	0.001%	99.459%
9236	PHARMAENGINE IN	0.001%	99.460%
9237	KIRKLAND S INC COMMON STOCK	0.001%	99.460%
9238	SUPERLOOP LTD	0.001%	99.461%
9239	QLIRO GROUP AB	0.001%	99.461%
9240	MAEDA KOSEN CO.	0.001%	99.462%
9241	KATO WORKS CO	0.001%	99.463%
9242	TONG YANG CEMEN	0.001%	99.463%
9243	DHIPAYA INSURAN	0.001%	99.464%
9244	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.464%
9245	SWEDISH ORPHAN	0.001%	99.465%
9246	SERVCORP	0.001%	99.466%
9247	CNQC INTERNATIO	0.001%	99.466%
9248	DORO AB	0.001%	99.467%
9249	CHAMBAL FER	0.001%	99.467%
9250	VITEC HLDG	0.001%	99.468%
9251	ALPHA SYSTEMS I	0.001%	99.469%
9252	AREZZO INDUSTRI	0.001%	99.469%
9253	PJT PARTNERS INC A COMMON STOCK	0.001%	99.470%
9254	FIRST BANK OF T	0.001%	99.470%
9255	MALAYAN CEMENT	0.001%	99.471%
9256	EASTERN MEDIA	0.001%	99.471%
9257	ZUIKO CORP	0.001%	99.472%
9258	BANK OF KOCHI L	0.001%	99.473%
9259	NIP AIR CON	0.001%	99.473%
9260	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.474%
9261	HUA HAN BIO-PHA	0.001%	99.474%
9262	CITIC ENVIR	0.001%	99.475%
9263	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.476%
9264	FOOSUNG CO LTD	0.001%	99.476%
9265	MACNICA FUJI EL	0.001%	99.477%
9266	NIHON DENKEI CO	0.001%	99.477%
9267	EQT HOLDINGS LT	0.001%	99.478%
9268	ASCENDAS INDIA	0.001%	99.478%
9269	SUZUKI CO LTD	0.001%	99.479%
9270	GRUH FINANCE	0.001%	99.480%
9271	SVENSKA HANDELS	0.001%	99.480%
9272	GUN EI CHEM IND	0.001%	99.481%
9273	NS SHOPPING CO	0.001%	99.481%
9274	NIEN HSING TEXT	0.001%	99.482%
9275	ANN JOO RESOURC	0.001%	99.482%
9276	PHOENIX SATELLI	0.001%	99.483%
9277	HUNTSWORTH PLC	0.001%	99.484%
9278	FANG HOLDINGS LTD ADR ADR	0.001%	99.484%
9279	GLOBAL MIXED MO	0.001%	99.485%
9280	ESSITY AKTIEBOL	0.001%	99.485%
9281	IWAKI & CO LTD	0.001%	99.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	TAKAOKA TOKO HL	0.001%	99.487%
9283	LPKF LASER & EL	0.001%	99.487%
9284	UNION BK OF TAI	0.001%	99.488%
9285	SOKEN CHEMICAL	0.001%	99.488%
9286	JW HOLDINGS COR	0.001%	99.489%
9287	ACADEMEDIA AB	0.001%	99.489%
9288	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.490%
9289	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.491%
9290	MICROPORT SCIEN	0.001%	99.491%
9291	EO TECHNICS CO	0.001%	99.492%
9292	CIRCASSIA PHARM	0.001%	99.492%
9293	HILAN LTD	0.001%	99.493%
9294	DEEPAK FERT&PE	0.001%	99.493%
9295	ADCORP HLDGS	0.001%	99.494%
9296	BIRLA CORP LTD	0.001%	99.495%
9297	KORDSA TEKNIK T	0.001%	99.495%
9298	GRAND KOREA LEI	0.001%	99.496%
9299	ASPO OYJ	0.001%	99.496%
9300	ASCENDIS HEALTH	0.001%	99.497%
9301	FORMOSAN UNION	0.001%	99.497%
9302	SAPPE PCL	0.001%	99.498%
9303	CHINA GREENFRES	0.001%	99.499%
9304	ENF TECHNOLOGY	0.001%	99.499%
9305	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.500%
9306	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.500%
9307	VIJAYA BANK	0.001%	99.501%
9308	WERELDHAVE BELG	0.001%	99.501%
9309	WELSPUN GUJARAT	0.001%	99.502%
9310	OCTODEC	0.001%	99.502%
9311	ISELECT LTD	0.001%	99.503%
9312	TOP FRONTIER IN	0.001%	99.504%
9313	REIS INC COMMON STOCK USD.01	0.001%	99.504%
9314	VIOHALCO SA	0.001%	99.505%
9315	KORADIOR HOLDIN	0.001%	99.505%
9316	CHIYODA CO	0.001%	99.506%
9317	PLAZZA AG REG A	0.001%	99.506%
9318	BANK BUKOPIN PT	0.001%	99.507%
9319	GETIN NOBLE BA	0.001%	99.508%
9320	KUNSUL CHEM IND	0.001%	99.508%
9321	ROMANDE ENERGIE	0.001%	99.509%
9322	OTONOMY INC COMMON STOCK USD.001	0.001%	99.509%
9323	JAPAN TRANCITY	0.001%	99.510%
9324	REJECT SHOP LTD	0.001%	99.510%
9325	SEMPERIT AG HOL	0.001%	99.511%
9326	SAMCHULLY	0.001%	99.511%
9327	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.512%
9328	BLUE DART EXPRE	0.001%	99.513%
9329	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.513%
9330	ANHUI EXPRESSWA	0.001%	99.514%
9331	VETOQUINOL SA	0.001%	99.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	MIDLAND REALTY	0.001%	99.515%
9333	CRUCIALTEC CO L	0.001%	99.515%
9334	BUMRUNGRAD HOPT	0.001%	99.516%
9335	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.516%
9336	COPEL PARANA EN	0.001%	99.517%
9337	ENERGA SA	0.001%	99.518%
9338	TOTAL ACCESS CO	0.001%	99.518%
9339	MERAFE RESOURCE	0.001%	99.519%
9340	LAGERCANTZ GRO	0.001%	99.519%
9341	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.520%
9342	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.520%
9343	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.521%
9344	FOURLIS S.A.	0.001%	99.521%
9345	PARKER CORP	0.001%	99.522%
9346	SIAM FUTURE DEV	0.001%	99.523%
9347	PEGASUS HAVA TA	0.001%	99.523%
9348	SAGAX AB	0.001%	99.524%
9349	CSS INDUSTRIES	0.001%	99.524%
9350	STAR MICA CO LT	0.001%	99.525%
9351	AVANCE GAS HOLD	0.001%	99.525%
9352	KAWASUMI LABS I	0.001%	99.526%
9353	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.526%
9354	MAGNUM BERHAD	0.001%	99.527%
9355	DAIDO KOGYO CO	0.001%	99.528%
9356	FUJIKURA KASEI	0.001%	99.528%
9357	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.529%
9358	KARDEMIR KARABU	0.001%	99.529%
9359	MOIL LTD	0.001%	99.530%
9360	TOSHO PRINTING	0.001%	99.530%
9361	RAFFLES EDUCATI	0.001%	99.531%
9362	HUONS CO LTD	0.001%	99.531%
9363	SALIM IVOMAS	0.001%	99.532%
9364	DAEHAN STEEL CO	0.001%	99.532%
9365	WIZ SOL CORR DE	0.001%	99.533%
9366	FOGO DE CHAO IN	0.001%	99.534%
9367	QAF LTD	0.001%	99.534%
9368	DUSTIN GROUP AB	0.001%	99.535%
9369	3M INDIA LTD	0.001%	99.535%
9370	VA TECH WABAG L	0.001%	99.536%
9371	FRED'S INC	0.001%	99.536%
9372	SAMMOK S-FORM C	0.001%	99.537%
9373	RADIUM LIFE TEC	0.001%	99.537%
9374	SAN HOLDINGS, I	0.001%	99.538%
9375	UNION TOOL CO	0.001%	99.538%
9376	ATLAS FINANCIAL	0.001%	99.539%
9377	NIHON KAGAKU SA	0.001%	99.539%
9378	SEALINK TRAVEL	0.001%	99.540%
9379	BERLI JUCKER CO	0.001%	99.541%
9380	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.541%
9381	ATTACQ LTD	0.001%	99.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.542%
9383	YEONG GUAN ENER	0.001%	99.543%
9384	HANSHIN CONSTRU	0.001%	99.543%
9385	NHPC LTD	0.001%	99.544%
9386	OHASHI TECHNICA	0.001%	99.544%
9387	SPACE CO LTD	0.001%	99.545%
9388	ANADOLU CAM	0.001%	99.545%
9389	MIX TELEMATICS	0.001%	99.546%
9390	NORCROS PLC	0.001%	99.546%
9391	CAPIO AB	0.001%	99.547%
9392	DAIHAN	0.001%	99.547%
9393	JNBY DESIGN LTD	0.001%	99.548%
9394	HARBIN POWER EQ	0.001%	99.549%
9395	TOMORROW FOCUS	0.001%	99.549%
9396	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	99.550%
9397	SERCO GROUP	0.001%	99.550%
9398	TAMA HOME CO LT	0.001%	99.551%
9399	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.551%
9400	NEXEN CORPORATI	0.001%	99.552%
9401	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.552%
9402	LOJAS AMERICANA	0.001%	99.553%
9403	KI-STAR REAL ES	0.001%	99.553%
9404	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.554%
9405	EHEALTH INC COMMON STOCK USD.001	0.001%	99.554%
9406	GEOSTR CORP	0.001%	99.555%
9407	YONDENKO CORP	0.001%	99.555%
9408	SEKONIX CO LTD	0.001%	99.556%
9409	WAI KEE HOLDING	0.001%	99.556%
9410	SUPERMAX CORPOR	0.001%	99.557%
9411	ODELIC CO LTD	0.001%	99.558%
9412	SHOFU INC	0.001%	99.558%
9413	ASHIMORI INDUST	0.001%	99.559%
9414	ABC ARBITRAGE	0.001%	99.559%
9415	CIA ENERGETICA	0.001%	99.560%
9416	POLY CULTURE GR	0.001%	99.560%
9417	ACCURAY INC COMMON STOCK USD.001	0.001%	99.561%
9418	TMK PAO GDR REG S GDR	0.001%	99.561%
9419	NICE INFORMATIO	0.001%	99.562%
9420	CK POWER PCL	0.001%	99.562%
9421	ALAM SUTERA REA	0.001%	99.563%
9422	AUDIX CORP	0.001%	99.563%
9423	VIEL ET COMPAGN	0.001%	99.564%
9424	PROTO CORP	0.001%	99.564%
9425	RASSINI SAB DE	0.001%	99.565%
9426	G SHANK ENTERPR	0.001%	99.565%
9427	KINKO OPTICAL C	0.001%	99.566%
9428	ELEMENTIA SAB D	0.001%	99.566%
9429	NUSANTARA INFRA	0.001%	99.567%
9430	ALI CORP	0.001%	99.567%
9431	SIME DARBY PROP	0.001%	99.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	ABOITIZ POWER C	0.001%	99.568%
9433	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.569%
9434	JAGRAN PRAKASHA	0.001%	99.570%
9435	TOMOE CORP	0.001%	99.570%
9436	STRAITS TRADING	0.001%	99.571%
9437	GREAT PANTHER S	0.001%	99.571%
9438	SABANA SHARIAH	0.001%	99.572%
9439	SHINAGAWA REFRA	0.001%	99.572%
9440	ULKER BISKUVI S	0.001%	99.573%
9441	CANVEST ENVIRON	0.001%	99.573%
9442	RECRM RESEARCH	0.001%	99.574%
9443	MOBILEZONE HOLD	0.001%	99.574%
9444	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.575%
9445	CHONGKUNDANG	0.001%	99.575%
9446	F&F COMPANY	0.001%	99.576%
9447	CICOR TECHNOLOG	0.001%	99.576%
9448	COREMAX	0.001%	99.577%
9449	CAC CORPORATION	0.001%	99.577%
9450	AVON RUBBER	0.001%	99.578%
9451	SIXT LEASING AG	0.001%	99.578%
9452	TORISHIMA PUMP	0.001%	99.579%
9453	NIPPON HUME PIP	0.001%	99.579%
9454	TSUTSUMI JEWELR	0.001%	99.580%
9455	MCPHERSONS LTD	0.001%	99.580%
9456	OCEAN-LAND GROU	0.001%	99.581%
9457	POS MALAYSIA	0.001%	99.581%
9458	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.582%
9459	RIKEN TECHNOS C	0.001%	99.582%
9460	TECHNOVATOR INT	0.001%	99.583%
9461	ASALEO CARE LTD	0.001%	99.583%
9462	TSUBAKIMOTO KOG	0.001%	99.584%
9463	RETAIL FOOD GRO	0.001%	99.584%
9464	POLETOWIN PITCR	0.001%	99.585%
9465	THORESEN THAI A	0.001%	99.585%
9466	MAMEZOU	0.001%	99.586%
9467	DISH TV INDIA L	0.001%	99.586%
9468	KINGSWAY FINANC	0.001%	99.587%
9469	WOONGJIN HOLDIN	0.001%	99.587%
9470	TOMOE ENGINEERI	0.001%	99.588%
9471	MODETOUR NETWOR	0.001%	99.588%
9472	HKC HOLDINGS LT	0.001%	99.589%
9473	ARES ALLERGY HO	0.001%	99.589%
9474	CHINA LNG GROUP	0.001%	99.590%
9475	CHUO SPRING CO	0.001%	99.591%
9476	NEW WORLD DEPT	0.001%	99.591%
9477	BAOYE GROUP CO	0.001%	99.592%
9478	SINDO RICOH	0.001%	99.592%
9479	WOONGJIN THINKB	0.001%	99.593%
9480	ALTECH CORP	0.001%	99.593%
9481	ADO Group Ltd	0.001%	99.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	COFFEE DAY ENTE	0.001%	99.594%
9483	TELEFONICA CZEC	0.001%	99.595%
9484	ZENITRON CORP	0.001%	99.595%
9485	SATORI ELECTRIC	0.001%	99.596%
9486	BRIGADE ENTERPR	0.001%	99.596%
9487	MACAUTOIndustr	0.001%	99.597%
9488	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.597%
9489	THE WILL-BES &	0.000%	99.598%
9490	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.598%
9491	MCLEOD RUSSEL I	0.000%	99.599%
9492	COLABOR GROUP I	0.000%	99.599%
9493	FDM GROUP PLC	0.000%	99.600%
9494	YAMATANE CORP N	0.000%	99.600%
9495	CLINUVEL PHARM	0.000%	99.601%
9496	TAMURA TAIKO HL	0.000%	99.601%
9497	ASIA PLASTIC RE	0.000%	99.602%
9498	ORIENTAL BK OF	0.000%	99.602%
9499	RENREN INC ADR ADR USD.001	0.000%	99.603%
9500	MANZ AUTOMATION	0.000%	99.603%
9501	PRICER AB	0.000%	99.604%
9502	NEDAP(NED APP)N	0.000%	99.604%
9503	SAC'S BAR HOLDI	0.000%	99.604%
9504	HANSAE YES24 HO	0.000%	99.605%
9505	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.605%
9506	KAWASHO GECOSS	0.000%	99.606%
9507	CHINA PIONEER P	0.000%	99.606%
9508	AXTEL SAB DE CV	0.000%	99.607%
9509	F@N COMMUNICATI	0.000%	99.607%
9510	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.608%
9511	CJ HELLOVISION	0.000%	99.608%
9512	TIVOLI A/S	0.000%	99.609%
9513	RINGER HUT CO L	0.000%	99.609%
9514	IC COMPANYS	0.000%	99.610%
9515	UCHIDA YOKO CO	0.000%	99.610%
9516	ELECTRICITY GEN	0.000%	99.611%
9517	JMS CO	0.000%	99.611%
9518	HIGHLIGHT COMMU	0.000%	99.612%
9519	CHUGAI RO CO LT	0.000%	99.612%
9520	DIRECT INSURANC	0.000%	99.613%
9521	MATERIALS ANALY	0.000%	99.613%
9522	KERRY TJ LOGIST	0.000%	99.614%
9523	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.614%
9524	INSAS BHD	0.000%	99.615%
9525	DAIICHI KENSETS	0.000%	99.615%
9526	NICK SCALI LTD	0.000%	99.616%
9527	TEIKOKU ELECTRI	0.000%	99.616%
9528	HARADA IND	0.000%	99.617%
9529	EVEREST TEXTILE	0.000%	99.617%
9530	E TEC E&C LTD	0.000%	99.618%
9531	GLANBIA PLC	0.000%	99.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	TOEI ANIMATION	0.000%	99.619%
9533	KRS CORPORATION	0.000%	99.619%
9534	KYOWA ELECTRONI	0.000%	99.620%
9535	TEN PAO GROUP H	0.000%	99.620%
9536	VALUE CONVERGEN	0.000%	99.621%
9537	LOVISA HOLDINGS	0.000%	99.621%
9538	ROSENBAUER INTE	0.000%	99.622%
9539	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.622%
9540	JUKEN SANGYO CO	0.000%	99.623%
9541	CHIHO-TIANDE GR	0.000%	99.623%
9542	LUMAX INTERNATI	0.000%	99.623%
9543	KAWAGISHI BRIDG	0.000%	99.624%
9544	TORRENT POWER L	0.000%	99.624%
9545	ICHIKEN CO LTD	0.000%	99.625%
9546	FLEETWOOD CORP	0.000%	99.625%
9547	INUI GLOBAL LOG	0.000%	99.626%
9548	NISSEI PLSTIC I	0.000%	99.626%
9549	ALVIVA HOLDINGS	0.000%	99.627%
9550	BOURBON SA	0.000%	99.627%
9551	SIA ENGINEERING	0.000%	99.628%
9552	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.628%
9553	VIA HOLDINGS IN	0.000%	99.629%
9554	GREEN ENERGY TE	0.000%	99.629%
9555	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.630%
9556	UNIFIN FINANCIE	0.000%	99.630%
9557	FIELDS CORP	0.000%	99.631%
9558	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.631%
9559	KAULIN MANUFACT	0.000%	99.632%
9560	TAKANA CO LTD	0.000%	99.632%
9561	DAISHINKU CORP	0.000%	99.633%
9562	GUNNEBO AB	0.000%	99.633%
9563	GRUPO SANDBORNS	0.000%	99.633%
9564	INABA SEISAKUSH	0.000%	99.634%
9565	NIPPON KANZAI C	0.000%	99.634%
9566	ANRITSU CORP	0.000%	99.635%
9567	ALTICE NV	0.000%	99.635%
9568	SAMPO CORP	0.000%	99.636%
9569	ELLAKTOR SA	0.000%	99.636%
9570	ROYAL BAFOKENG	0.000%	99.637%
9571	MQ HOLDING AB	0.000%	99.637%
9572	CLEAR CHANNEL O	0.000%	99.638%
9573	COMP ENG & CONS	0.000%	99.638%
9574	NILKAMAL	0.000%	99.639%
9575	HAKUDO CO LTD	0.000%	99.639%
9576	INTEGRATED MICR	0.000%	99.640%
9577	HARUM ENERGY TB	0.000%	99.640%
9578	CYIENT LIMITED	0.000%	99.640%
9579	CENTRAL AUTO	0.000%	99.641%
9580	ZHOU HEI YA INT	0.000%	99.641%
9581	FINGERPRINT CAR	0.000%	99.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	THAI STANLEY EL	0.000%	99.642%
9583	ECZACIBASI YATI	0.000%	99.643%
9584	MAEIL DIARY IND	0.000%	99.643%
9585	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.644%
9586	OPTEX COMPANY	0.000%	99.644%
9587	AMPER SA	0.000%	99.645%
9588	CHIPMOS TECHNOL	0.000%	99.645%
9589	STI EDUCATION S	0.000%	99.646%
9590	GENESIS ENERGY	0.000%	99.646%
9591	COLLECTOR AB	0.000%	99.647%
9592	KWALITY LTD	0.000%	99.647%
9593	YAMATO CORPORAT	0.000%	99.647%
9594	CARLIT HOLDINGS	0.000%	99.648%
9595	SUMMIT ASCENT H	0.000%	99.648%
9596	REALORD GROUP H	0.000%	99.649%
9597	HARMONICARE MED	0.000%	99.649%
9598	MEGA 1ST CORP B	0.000%	99.650%
9599	CHEN FULL INT C	0.000%	99.650%
9600	HANSOL PAPER CO	0.000%	99.651%
9601	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.000%	99.651%
9602	VITA GROUP LTD	0.000%	99.652%
9603	GRUPO HSF	0.000%	99.652%
9604	FINDEL	0.000%	99.652%
9605	AP EAGERS LTD	0.000%	99.653%
9606	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.653%
9607	KOREA ALCOHOL I	0.000%	99.654%
9608	CIMSA	0.000%	99.654%
9609	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.655%
9610	GATEWAY DISTRIP	0.000%	99.655%
9611	WARSAW STOCK EX	0.000%	99.656%
9612	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.656%
9613	BOE VARITRONIX	0.000%	99.657%
9614	CNA SUNSINE	0.000%	99.657%
9615	KEE TAI PROPERT	0.000%	99.657%
9616	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.658%
9617	KONAKA CO LTD	0.000%	99.658%
9618	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.659%
9619	SUN-WA TECHNOS	0.000%	99.659%
9620	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.660%
9621	GLOBAL LIGHTING	0.000%	99.660%
9622	EUROCASH SA	0.000%	99.661%
9623	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.661%
9624	HSIL LTD	0.000%	99.662%
9625	SHANGHAI PRIME	0.000%	99.662%
9626	FAR EAST ORCH	0.000%	99.662%
9627	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.663%
9628	NORDJYSKE BANK	0.000%	99.663%
9629	RIKEN KEIKI CO	0.000%	99.664%
9630	I O DATA DEVICE	0.000%	99.664%
9631	ASUNARO AOKI CO	0.000%	99.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.665%
9633	SAMART CORP PCL	0.000%	99.666%
9634	SANSEI YUSOKI C	0.000%	99.666%
9635	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.666%
9636	UBM DEVELOPMENT	0.000%	99.667%
9637	MARISA LOJAS SA	0.000%	99.667%
9638	SUNGSBIN CEMENT	0.000%	99.668%
9639	FORFARMERS NV	0.000%	99.668%
9640	SENSHUKAI CO	0.000%	99.669%
9641	THIRUMALAI	0.000%	99.669%
9642	DAISYO CORP	0.000%	99.670%
9643	BHAKTI INVESTAM	0.000%	99.670%
9644	LPN DEVELOPMENT	0.000%	99.671%
9645	EHWA TECHNOLOGI	0.000%	99.671%
9646	ICD CO LTD	0.000%	99.671%
9647	CHINA HUIYUAN J	0.000%	99.672%
9648	BRASILAGRO	0.000%	99.672%
9649	ZUMTOBEL AG	0.000%	99.673%
9650	SOMBOON ADVANCE	0.000%	99.673%
9651	COMVITA LTD	0.000%	99.674%
9652	DONGWHA PHARM.C	0.000%	99.674%
9653	DO & CO AG	0.000%	99.675%
9654	GODREJ PROPERTI	0.000%	99.675%
9655	MAHINDRA CIE AU	0.000%	99.675%
9656	GENKY DRUGSTORE	0.000%	99.676%
9657	NEOWIZ CORP	0.000%	99.676%
9658	VITEC GROUP	0.000%	99.677%
9659	ELAN MICROELECT	0.000%	99.677%
9660	KAVERI SEED CO	0.000%	99.678%
9661	ROTTNEROS AB	0.000%	99.678%
9662	ENDO LIGHTING C	0.000%	99.678%
9663	MONGOLIAN MININ	0.000%	99.679%
9664	SKP RESOURCES B	0.000%	99.679%
9665	SK D&D	0.000%	99.680%
9666	CN T L GAS	0.000%	99.680%
9667	KLCC PROPERTY H	0.000%	99.681%
9668	INFORMATION SVC	0.000%	99.681%
9669	BERJAYA ASSETS	0.000%	99.682%
9670	TODA KOGYO CORP	0.000%	99.682%
9671	ALBARAKA TURK K	0.000%	99.682%
9672	CHENNAI PETROLE	0.000%	99.683%
9673	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.683%
9674	CHINA ENERGINE	0.000%	99.684%
9675	KOREA TECH BANK	0.000%	99.684%
9676	PIRAMAL ENTERPR	0.000%	99.685%
9677	KSL HLDGS BERHA	0.000%	99.685%
9678	EMPRESA DE ENER	0.000%	99.685%
9679	CHINA NEW TOWN	0.000%	99.686%
9680	BOUSTEAD SINGAP	0.000%	99.686%
9681	DAGANG NEXCHANG	0.000%	99.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	DONG AH TIRE&RU	0.000%	99.687%
9683	TRAVELZOO COMMON STOCK USD.01	0.000%	99.688%
9684	NAGAWA CO LTD	0.000%	99.688%
9685	DONGYANG GANGCH	0.000%	99.688%
9686	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.689%
9687	SHIRE PLC ADR	0.000%	99.689%
9688	MEDIA PRIMA BHD	0.000%	99.690%
9689	FLUIDRA SA	0.000%	99.690%
9690	KSB AG	0.000%	99.691%
9691	SAHA-UNION	0.000%	99.691%
9692	MONDO TV SPA	0.000%	99.692%
9693	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.692%
9694	ACE TECHNOLOGIE	0.000%	99.692%
9695	CHINA MINSHENG	0.000%	99.693%
9696	SILVER CHEF LTD	0.000%	99.693%
9697	FAG BEARINGS IN	0.000%	99.694%
9698	DECMIL GROUP LT	0.000%	99.694%
9699	COLLECTION HOUS	0.000%	99.695%
9700	WILMINGTON GROU	0.000%	99.695%
9701	FOX WIZEL LTD	0.000%	99.695%
9702	KT CORP SP ADR ADR	0.000%	99.696%
9703	AINSWORTH GAME	0.000%	99.696%
9704	DOTTIKON ES HOL	0.000%	99.697%
9705	HITRON TECHNOLO	0.000%	99.697%
9706	TAKIHYO CO LTD	0.000%	99.698%
9707	BANK OF KAOHSIU	0.000%	99.698%
9708	ICHIBANYA CO LT	0.000%	99.698%
9709	SICHUAN EXPRESS	0.000%	99.699%
9710	JUVENTUS FOOTBA	0.000%	99.699%
9711	NOBLE GROUP LTD	0.000%	99.700%
9712	KYOWA HAKKO KIR	0.000%	99.700%
9713	YAMAMURA GLASS	0.000%	99.700%
9714	SRG TAKAMI	0.000%	99.701%
9715	SURYA SEMESTA I	0.000%	99.701%
9716	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.702%
9717	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.702%
9718	CHAYANG SHENG D	0.000%	99.703%
9719	MAXIM POWER COR	0.000%	99.703%
9720	FOLLI FOLLIE GP	0.000%	99.703%
9721	KEPCO ENGINEERI	0.000%	99.704%
9722	KSS LINE LTD	0.000%	99.704%
9723	SHENG YU STEEL	0.000%	99.705%
9724	JOBAN KOSAN CO	0.000%	99.705%
9725	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.706%
9726	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.706%
9727	DONGWON FOOD& B	0.000%	99.706%
9728	SHIN NIPPON BIO	0.000%	99.707%
9729	KANEKO SEEDS CO	0.000%	99.707%
9730	TA GLOBAL BHD	0.000%	99.708%
9731	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	H S R & A	0.000%	99.709%
9733	YORK WATER CO COMMON STOCK	0.000%	99.709%
9734	KOLON CORPORATI	0.000%	99.709%
9735	JAPFA LTD	0.000%	99.710%
9736	COOR SERVICE MA	0.000%	99.710%
9737	HAINAN MEILAN A	0.000%	99.711%
9738	FLEX LNG LTD	0.000%	99.711%
9739	CHANG WAH ELECT	0.000%	99.711%
9740	ROCKWOOL INTL P	0.000%	99.712%
9741	CRAWFORD & CO	0.000%	99.712%
9742	E1 CORPORATION	0.000%	99.713%
9743	YTL POWER INTL	0.000%	99.713%
9744	CIA ENERGET CEA	0.000%	99.714%
9745	TYNTEK CORP	0.000%	99.714%
9746	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.714%
9747	HOKURIKU ELECTR	0.000%	99.715%
9748	MAOYE INTL HOLD	0.000%	99.715%
9749	TTW PUBLIC COMP	0.000%	99.716%
9750	SUMINOE TEXTILE	0.000%	99.716%
9751	GLOBAL CONS	0.000%	99.716%
9752	EL.EN. SPA	0.000%	99.717%
9753	HYFLUX LTD	0.000%	99.717%
9754	TUNAS BARU LAMP	0.000%	99.718%
9755	MONETA MONEY BA	0.000%	99.718%
9756	SYNDICATE BANK	0.000%	99.719%
9757	NATORI CO LTD	0.000%	99.719%
9758	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.719%
9759	ENERGIEDIENST H	0.000%	99.720%
9760	ELITEGROUP COMP	0.000%	99.720%
9761	WEST HOLDINGS C	0.000%	99.721%
9762	PORTOBELLO SA	0.000%	99.721%
9763	SHINSEGAE ENGIN	0.000%	99.721%
9764	ADDLIFE AB	0.000%	99.722%
9765	ITALTILE	0.000%	99.722%
9766	LONDON&PACIFIC	0.000%	99.723%
9767	HEVEABOARD	0.000%	99.723%
9768	ALL RING	0.000%	99.723%
9769	NICOX	0.000%	99.724%
9770	YACHIYO INDUS C	0.000%	99.724%
9771	BUND CENTER INV	0.000%	99.725%
9772	WORLDLINE	0.000%	99.725%
9773	NIHON PLAST CO	0.000%	99.725%
9774	KOBE BUSSAN CO	0.000%	99.726%
9775	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.726%
9776	CREDITO VALTELL	0.000%	99.727%
9777	SINYI REALTY IN	0.000%	99.727%
9778	COUNTRYSIDE PRO	0.000%	99.728%
9779	Phoenix Mills L	0.000%	99.728%
9780	NIHON DEMPA KOG	0.000%	99.728%
9781	TARSUS GROUP PL	0.000%	99.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	LINGKARAN TRANS	0.000%	99.729%
9783	IHQ INC	0.000%	99.730%
9784	HOOSIERS HOLDIN	0.000%	99.730%
9785	MPHB CAPITAL BH	0.000%	99.730%
9786	TDC SOFTWARE EN	0.000%	99.731%
9787	AGUNG PODOMORO	0.000%	99.731%
9788	KOREA DISTRICT	0.000%	99.732%
9789	HONG KONG FERRY	0.000%	99.732%
9790	AKSIGORTA AS	0.000%	99.732%
9791	SANKO GOSEI LTD	0.000%	99.733%
9792	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.733%
9793	NICKEL ASIA COR	0.000%	99.734%
9794	TONG-TAI MACHIN	0.000%	99.734%
9795	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.734%
9796	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.735%
9797	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.735%
9798	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.000%	99.736%
9799	FIRST STEAMSHIP	0.000%	99.736%
9800	OLVI	0.000%	99.736%
9801	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.737%
9802	LANDS END INC COMMON STOCK USD.01	0.000%	99.737%
9803	PACIFIC CENTURY	0.000%	99.738%
9804	CHUNGHWA PICTUR	0.000%	99.738%
9805	IEI INTEGRATION	0.000%	99.738%
9806	SECHE ENVIRONNE	0.000%	99.739%
9807	COUNTRYWIDE	0.000%	99.739%
9808	KOZA ALTIN ISLE	0.000%	99.740%
9809	PRIMA INDUSTRIE	0.000%	99.740%
9810	PLAYMATES HOLDI	0.000%	99.740%
9811	TECHNO ELECTRIC	0.000%	99.741%
9812	BSM TECHNOLOGIE	0.000%	99.741%
9813	SARKUYSAN ELEKT	0.000%	99.742%
9814	GAYATRI PROJECT	0.000%	99.742%
9815	OIL INDIA LTD	0.000%	99.742%
9816	DALIAN PORT (PD	0.000%	99.743%
9817	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.743%
9818	SEACHANGE INTL	0.000%	99.744%
9819	CAL-COMP ELECTR	0.000%	99.744%
9820	INDS BACHOCO SA	0.000%	99.744%
9821	SAMYUNG TRA	0.000%	99.745%
9822	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.745%
9823	NOZAWA CORP	0.000%	99.746%
9824	INDUSTRIA REIT	0.000%	99.746%
9825	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.746%
9826	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.747%
9827	KODACO	0.000%	99.747%
9828	SECTRA AB - B S	0.000%	99.747%
9829	CODAN LTD	0.000%	99.748%
9830	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.748%
9831	RESURS HOLDING	0.000%	99.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	AROTECH CORP COMMON STOCK USD.01	0.000%	99.749%
9833	SHANGHAI FUDAN-	0.000%	99.749%
9834	D CARNEGIE & CO	0.000%	99.750%
9835	COIMA RES SPA	0.000%	99.750%
9836	CK SAN-ETSU	0.000%	99.751%
9837	GRINDWELL	0.000%	99.751%
9838	YUKEN KOGYO	0.000%	99.751%
9839	MARUFUJI SHEET	0.000%	99.752%
9840	XAC AUTOMATION	0.000%	99.752%
9841	TOHOKU TELECOM	0.000%	99.753%
9842	BALMER LAWRIE	0.000%	99.753%
9843	EMPIRIC STUDENT	0.000%	99.753%
9844	CCL PRODUCTS (I	0.000%	99.754%
9845	DAE-IL CORP	0.000%	99.754%
9846	VRL LOGISTICS L	0.000%	99.755%
9847	NICHIEI CO	0.000%	99.755%
9848	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.755%
9849	NAVA BHARAT VEN	0.000%	99.756%
9850	SUMITOMO PRECIS	0.000%	99.756%
9851	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.756%
9852	VOCENTO	0.000%	99.757%
9853	WESTPORTS HOLDI	0.000%	99.757%
9854	NIKKO CO	0.000%	99.758%
9855	CYBEROPTICS CORP COMMON STOCK	0.000%	99.758%
9856	ACAL	0.000%	99.758%
9857	ENKA INSAAT VE	0.000%	99.759%
9858	ELECTRA CONSUME	0.000%	99.759%
9859	CONNECT GROUP	0.000%	99.760%
9860	MARUKA MACHINER	0.000%	99.760%
9861	BRAVIDA HOLDING	0.000%	99.760%
9862	YUGANG INTL	0.000%	99.761%
9863	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.761%
9864	CPMC HLDGS LTD	0.000%	99.761%
9865	OSTASIATISKE KO	0.000%	99.762%
9866	RF-LINK SYSTEM	0.000%	99.762%
9867	TNPL	0.000%	99.763%
9868	LUBY'S INC.	0.000%	99.763%
9869	STRATTEC SECURI	0.000%	99.763%
9870	NORITSU KOKI CO	0.000%	99.764%
9871	AMVIG HOLDINGS	0.000%	99.764%
9872	GILAT SATELLITE	0.000%	99.764%
9873	TEGEL GROUP	0.000%	99.765%
9874	VON ROLL HOLDIN	0.000%	99.765%
9875	MUGEN ESTATE CO	0.000%	99.766%
9876	TRIDENT LTD/IND	0.000%	99.766%
9877	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.766%
9878	TUNIUI CORP SPON ADR ADR USD.0001	0.000%	99.767%
9879	EMCORE CORP COMMON STOCK	0.000%	99.767%
9880	CHINA VAST INDU	0.000%	99.768%
9881	PARIS MIKI INC	0.000%	99.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	1ST SHANGHAI IN	0.000%	99.768%
9883	ANGLO-EASTN PLA	0.000%	99.769%
9884	WONDERFUL SKY F	0.000%	99.769%
9885	T COOK IND	0.000%	99.769%
9886	TOSHO CO LTD	0.000%	99.770%
9887	NIPPON CHEMIPHA	0.000%	99.770%
9888	THAICOM PUBLIC	0.000%	99.771%
9889	TRIVENI ENGINEE	0.000%	99.771%
9890	CENTURION C	0.000%	99.771%
9891	HANEDA ZENITH H	0.000%	99.772%
9892	HONGKONG CHINES	0.000%	99.772%
9893	JESS-LINK PRODU	0.000%	99.772%
9894	CARBORUNDUM	0.000%	99.773%
9895	SAN MIGUEL PURE	0.000%	99.773%
9896	SAM JIN PHARM	0.000%	99.774%
9897	D&L INDUSTRIES	0.000%	99.774%
9898	SARAWAK OIL PAL	0.000%	99.774%
9899	TIPTREE INC COMMON STOCK USD.001	0.000%	99.775%
9900	GRUPPO MUTUIONL	0.000%	99.775%
9901	CSG LIMITED	0.000%	99.775%
9902	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.776%
9903	LEADCORP (THE)	0.000%	99.776%
9904	STALPRODUKT SA	0.000%	99.777%
9905	INOX LEISURE LT	0.000%	99.777%
9906	TERAOKA SEISAKU	0.000%	99.777%
9907	KECK SENG(MAL)B	0.000%	99.778%
9908	MERIDA INDUSTRY	0.000%	99.778%
9909	OKK CORP	0.000%	99.778%
9910	MIWON SC	0.000%	99.779%
9911	TAINERGY TECH C	0.000%	99.779%
9912	VAN DE VELDE	0.000%	99.779%
9913	GOOD-YEAR	0.000%	99.780%
9914	SAMSE SA	0.000%	99.780%
9915	MAISONS DU MOND	0.000%	99.781%
9916	PHILLIPS CARBON	0.000%	99.781%
9917	AA PLC	0.000%	99.781%
9918	ADAIRS LTD	0.000%	99.782%
9919	HOME INVEST BEL	0.000%	99.782%
9920	NITTO FC CO	0.000%	99.782%
9921	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.783%
9922	INFORMA PLC	0.000%	99.783%
9923	SINO GAS & ENER	0.000%	99.783%
9924	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.784%
9925	UCO BANK	0.000%	99.784%
9926	THORN GROUP LTD	0.000%	99.785%
9927	CHONGQING MACHI	0.000%	99.785%
9928	ALLCARGO	0.000%	99.785%
9929	GRUPO LALA SAB	0.000%	99.786%
9930	KINGS TOWN CONS	0.000%	99.786%
9931	NOCIL LTD	0.000%	99.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	TONLY ELECTRONI	0.000%	99.787%
9933	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.787%
9934	SABAF SPA	0.000%	99.787%
9935	JSL SA	0.000%	99.788%
9936	CHINESE MARITIM	0.000%	99.788%
9937	CHUN YUAN STEEL	0.000%	99.789%
9938	TONGYANG CEMENT	0.000%	99.789%
9939	CATENA AB	0.000%	99.789%
9940	EASTERN WATER R	0.000%	99.790%
9941	HKSCAN OYJ	0.000%	99.790%
9942	JINDAL	0.000%	99.790%
9943	JK CEMENTS LTD	0.000%	99.791%
9944	REPCO HOME FINA	0.000%	99.791%
9945	AXWAY SOFTWARE	0.000%	99.791%
9946	S-CONNECT CO LT	0.000%	99.792%
9947	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.792%
9948	SPORTON INTERNA	0.000%	99.793%
9949	OCEAN PLASTICS	0.000%	99.793%
9950	FSP TECHNOLOGY	0.000%	99.793%
9951	WAREHOUSE GROUP	0.000%	99.794%
9952	IL&FS TRANSPORT	0.000%	99.794%
9953	LIPPO CHINA RES	0.000%	99.794%
9954	PICANOL	0.000%	99.795%
9955	TOTTORI BANK	0.000%	99.795%
9956	ALARKO HOLDINGS	0.000%	99.795%
9957	VECTOR	0.000%	99.796%
9958	ANANT RAJ LTD	0.000%	99.796%
9959	MANGALORE REF &	0.000%	99.796%
9960	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.797%
9961	XAAR	0.000%	99.797%
9962	GUANGDONG LAND	0.000%	99.798%
9963	MEITO SANGYO CO	0.000%	99.798%
9964	TIME TECHNO	0.000%	99.798%
9965	LARSEN & TOUBRO	0.000%	99.799%
9966	SINGHA ESTATE P	0.000%	99.799%
9967	SPROTT RESOURCE	0.000%	99.799%
9968	JAPAN FOUNDTN E	0.000%	99.800%
9969	CITIC DAMENG HO	0.000%	99.800%
9970	CEGEDIM	0.000%	99.800%
9971	FUKOKU CO LTD	0.000%	99.801%
9972	BAY ENERGY LTD	0.000%	99.801%
9973	MK RESTAURANT G	0.000%	99.801%
9974	CAYMAN ENGLE Y I	0.000%	99.802%
9975	PLAYMATES TOYS	0.000%	99.802%
9976	LUNG KEE(BERMUD	0.000%	99.802%
9977	ELANDERS AB	0.000%	99.803%
9978	SRV GROUP OYJ	0.000%	99.803%
9979	GLACIER MEDIA I	0.000%	99.804%
9980	URBANET CORP CO	0.000%	99.804%
9981	PILIPINAS SHELL	0.000%	99.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	MITRA	0.000%	99.805%
9983	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.805%
9984	FURYU CORP	0.000%	99.805%
9985	NET INSIGHT	0.000%	99.806%
9986	NISSIN FOOD HOL	0.000%	99.806%
9987	SHAPIR ENGINEER	0.000%	99.806%
9988	YC CO LTD	0.000%	99.807%
9989	EXFO INC	0.000%	99.807%
9990	GULF KEYSTONE P	0.000%	99.807%
9991	SHINSEGAE INTER	0.000%	99.808%
9992	GL LTD	0.000%	99.808%
9993	MELCO HOLDINGS	0.000%	99.808%
9994	INDOSAT TBK PT	0.000%	99.809%
9995	SERVICE STREAM	0.000%	99.809%
9996	LOW & BONAR PLC	0.000%	99.809%
9997	LONG BON INTERN	0.000%	99.810%
9998	WHA CORP PCL	0.000%	99.810%
9999	AXIS REAL ESTAT	0.000%	99.810%
10000	UTD PLANTATION	0.000%	99.811%
10001	KEYSTONE GL	0.000%	99.811%
10002	UNISYS CORP	0.000%	99.811%
10003	MONASH IVF GRP	0.000%	99.812%
10004	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.812%
10005	NLC INDIA	0.000%	99.812%
10006	CENT PLYBRD	0.000%	99.813%
10007	PALADIN ENERGY	0.000%	99.813%
10008	SUHEUNG CAPSULE	0.000%	99.813%
10009	ABLE C&C	0.000%	99.814%
10010	SINTEX INDUSTRI	0.000%	99.814%
10011	ZUKEN INC	0.000%	99.815%
10012	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.815%
10013	JASTEC CO	0.000%	99.815%
10014	HIMATSINGKA SEI	0.000%	99.816%
10015	TORIGOE CO LTD	0.000%	99.816%
10016	NOVELION THERAPEUTICS INC COMMON STOCK	0.000%	99.816%
10017	NICHIA STEEL WO	0.000%	99.817%
10018	OUE COMMERCIAL	0.000%	99.817%
10019	MOTONIC CORP	0.000%	99.817%
10020	XTREME DRILLING	0.000%	99.818%
10021	PYEONG HWA AUTO	0.000%	99.818%
10022	CARILLION	0.000%	99.818%
10023	PACIFIC CURRENT	0.000%	99.819%
10024	JHSF PARTICIPAC	0.000%	99.819%
10025	PCM INC COMMON STOCK USD.001	0.000%	99.819%
10026	AMIYAKI TEI CO	0.000%	99.820%
10027	INTER PARFUMS	0.000%	99.820%
10028	WINCOR NIXDORF	0.000%	99.820%
10029	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.821%
10030	REGIONAL CONT L	0.000%	99.821%
10031	LINEDATA SERVIC	0.000%	99.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	FUJI CORP/MIYAG	0.000%	99.822%
10033	DA-CIN CONSTRUC	0.000%	99.822%
10034	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.822%
10035	SEOYEON CO	0.000%	99.823%
10036	SECOM JOSHINETS	0.000%	99.823%
10037	SHOBUNSHA PUB I	0.000%	99.823%
10038	HALCYON AGRI CO	0.000%	99.824%
10039	S&T HOLDINGS CO	0.000%	99.824%
10040	EUSKALTEL SA	0.000%	99.824%
10041	DAEKYO	0.000%	99.825%
10042	TERREIS	0.000%	99.825%
10043	EASTON CO	0.000%	99.825%
10044	INDOFOOD AGRI R	0.000%	99.826%
10045	VANTAGE INTERNA	0.000%	99.826%
10046	KUMHO INV BANK	0.000%	99.826%
10047	SIWARD CRYSTAL	0.000%	99.827%
10048	MITSUBISHI RESE	0.000%	99.827%
10049	OCL INDIA LTD	0.000%	99.827%
10050	ENERGY RESOURCE	0.000%	99.828%
10051	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.828%
10052	TAIDOC TECHNOLO	0.000%	99.828%
10053	KG CHEMICAL COR	0.000%	99.829%
10054	SEOBU T&D	0.000%	99.829%
10055	REALDOLMEN	0.000%	99.829%
10056	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.830%
10057	INTEGRATED RESE	0.000%	99.830%
10058	TREASURE ASA	0.000%	99.830%
10059	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.831%
10060	DATA#3 LTD	0.000%	99.831%
10061	ZIGNAGO VETRO S	0.000%	99.831%
10062	KEIHANSHIN RL	0.000%	99.832%
10063	FUTURE SYSTEMS	0.000%	99.832%
10064	N.W BIO	0.000%	99.832%
10065	RHODES FOOD GRO	0.000%	99.833%
10066	HAITAI CONFECTI	0.000%	99.833%
10067	PFSWEB INC COMMON STOCK USD.001	0.000%	99.833%
10068	SUNLAND GROUP L	0.000%	99.833%
10069	GFPT PCL	0.000%	99.834%
10070	DAITO BANK	0.000%	99.834%
10071	YAMAYA CO	0.000%	99.834%
10072	PREMIER MARKETI	0.000%	99.835%
10073	US Wire Order	0.000%	99.835%
10074	FONAR CORP COMMON STOCK USD.0001	0.000%	99.835%
10075	DEL MONTE PACIF	0.000%	99.836%
10076	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.836%
10077	DIGITAL POWER C	0.000%	99.836%
10078	PRG-SCHULTZ INT	0.000%	99.837%
10079	YELP INC COMMON STOCK USD.000001	0.000%	99.837%
10080	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.837%
10081	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.838%
10083	KOJIMA	0.000%	99.838%
10084	OCEANA GROUP LT	0.000%	99.839%
10085	CSBC CORPORATIO	0.000%	99.839%
10086	VICTORIA PARK A	0.000%	99.839%
10087	SNT CORP	0.000%	99.840%
10088	GOLDPAC GROUP L	0.000%	99.840%
10089	CHINA POWER CLE	0.000%	99.840%
10090	GADANG HOLDINGS	0.000%	99.841%
10091	TAKACHIHO ELECT	0.000%	99.841%
10092	PSI AG GESELL F	0.000%	99.841%
10093	GRUPO ARGOS SA	0.000%	99.842%
10094	UNIVERSE INTERN	0.000%	99.842%
10095	MYSTATE LTD	0.000%	99.842%
10096	AMBASSADOR HOTE	0.000%	99.843%
10097	J.B. CHEM	0.000%	99.843%
10098	CROWN CONFECTIO	0.000%	99.843%
10099	SEIBU ELECTRIC	0.000%	99.843%
10100	KOBE ELECTRIC R	0.000%	99.844%
10101	HYUNDAI MERCH M	0.000%	99.844%
10102	INDUSTRI JAMU D	0.000%	99.844%
10103	MOROZOFF LIMITE	0.000%	99.845%
10104	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.845%
10105	HYUNDAI ENGINEE	0.000%	99.845%
10106	MARKSANS PHARMA	0.000%	99.846%
10107	NEXTURN	0.000%	99.846%
10108	NITTA GELATIN I	0.000%	99.846%
10109	ALROV PROPRTIE	0.000%	99.847%
10110	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.847%
10111	SANFORD LTD	0.000%	99.847%
10112	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.848%
10113	RECYLEX SA	0.000%	99.848%
10114	CHILLED & FROZE	0.000%	99.848%
10115	DYNASTY CERAMIC	0.000%	99.849%
10116	WAH SEONG	0.000%	99.849%
10117	INVICTA HOLDING	0.000%	99.849%
10118	NAKAYAMA STEEL	0.000%	99.849%
10119	PYI CORPORATION	0.000%	99.850%
10120	NESCO LTD	0.000%	99.850%
10121	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.850%
10122	CLEAR MEDIA	0.000%	99.851%
10123	ESCALADE INC COMMON STOCK	0.000%	99.851%
10124	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.851%
10125	FIBRA SHOP PORT	0.000%	99.852%
10126	ERM POWER LTD	0.000%	99.852%
10127	CK LIFE SCIENCE	0.000%	99.852%
10128	INTERSERVE PLC	0.000%	99.853%
10129	OHB SE	0.000%	99.853%
10130	LANDSEA GREEN P	0.000%	99.853%
10131	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	BEIJING ENT MED	0.000%	99.854%
10133	SUBARU ENTERPRI	0.000%	99.854%
10134	SFP DINING	0.000%	99.854%
10135	GYM GROUP PLC/T	0.000%	99.855%
10136	MIVTACH SHAMIR	0.000%	99.855%
10137	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.855%
10138	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.856%
10139	SAN SHING FASTE	0.000%	99.856%
10140	SAFETY GODOWN C	0.000%	99.856%
10141	JIANGNAN GROUP	0.000%	99.857%
10142	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.857%
10143	PAN-PACIFIC	0.000%	99.857%
10144	YONGNAM HOLDING	0.000%	99.858%
10145	HOGG ROBINSON G	0.000%	99.858%
10146	GRANDY HOUSE CO	0.000%	99.858%
10147	DAIDOH	0.000%	99.858%
10148	ENEVA SA	0.000%	99.859%
10149	BEIJING JINGNEN	0.000%	99.859%
10150	VP PLC	0.000%	99.859%
10151	HONWORLD GROUP	0.000%	99.860%
10152	CHC RESOURCES C	0.000%	99.860%
10153	PARTNERS REAL E	0.000%	99.860%
10154	ITFOR INC	0.000%	99.861%
10155	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.861%
10156	AGRO-KANESHO CO	0.000%	99.861%
10157	CHU KONG SHIPPI	0.000%	99.861%
10158	GODFREY PHILLIP	0.000%	99.862%
10159	AFRICA ISRAEL P	0.000%	99.862%
10160	PP PROPERTI TBK	0.000%	99.862%
10161	DAEWOO SHIPBUIL	0.000%	99.863%
10162	YI JINN INDUSTR	0.000%	99.863%
10163	STADIO HOLDINGS	0.000%	99.863%
10164	BSL CORPORATION	0.000%	99.864%
10165	SEIKA CORP	0.000%	99.864%
10166	SHIN-ETSU POLYM	0.000%	99.864%
10167	MAX INDIA LTD/N	0.000%	99.864%
10168	BRAEMAR SHIPPIN	0.000%	99.865%
10169	TOUNG LOONG TEX	0.000%	99.865%
10170	HT&E LTD	0.000%	99.865%
10171	NEMAK SAB DE CV	0.000%	99.866%
10172	SYNGENE INTERNA	0.000%	99.866%
10173	TWI PHARMACEUTI	0.000%	99.866%
10174	SPRINGS GLOBAL	0.000%	99.867%
10175	TECHNO RYOWA LT	0.000%	99.867%
10176	GRANGE RESOURCE	0.000%	99.867%
10177	APPROACH RESOUR	0.000%	99.867%
10178	WATAHAN & CO LT	0.000%	99.868%
10179	ATENOR	0.000%	99.868%
10180	IDP EDUCATION L	0.000%	99.868%
10181	EMPEROR ENTERTA	0.000%	99.869%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.869%
10183	BASIC-FIT NV	0.000%	99.869%
10184	GRAND	0.000%	99.870%
10185	SEMCON AB	0.000%	99.870%
10186	PLDT INC SPON ADR ADR	0.000%	99.870%
10187	TOMATO BANK LTD	0.000%	99.870%
10188	MANITOU	0.000%	99.871%
10189	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.871%
10190	TOWN HEALTH INT	0.000%	99.871%
10191	SUNTECK	0.000%	99.872%
10192	ROSTELECOM OJSC	0.000%	99.872%
10193	UNITED UTILITIE	0.000%	99.872%
10194	KPX CHEMICAL	0.000%	99.872%
10195	FNM SPA	0.000%	99.873%
10196	MYER HOLDINGS L	0.000%	99.873%
10197	KYERYONG CONST	0.000%	99.873%
10198	KUNG SING ENGIN	0.000%	99.874%
10199	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.874%
10200	KOLAO HOLDINGS	0.000%	99.874%
10201	ASIA FINANCIAL	0.000%	99.874%
10202	PARAGON CAR	0.000%	99.875%
10203	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.875%
10204	PAVILION REAL E	0.000%	99.875%
10205	GEM DIAMONDS	0.000%	99.876%
10206	YAIZU SUISANKAG	0.000%	99.876%
10207	HIAG IMMOBILIEN	0.000%	99.876%
10208	KERUR HOLDINGS	0.000%	99.877%
10209	STRATEC BIOMEDI	0.000%	99.877%
10210	NSL LTD	0.000%	99.877%
10211	HANKOOK SHELL O	0.000%	99.877%
10212	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.878%
10213	BOOM LOGISTICS	0.000%	99.878%
10214	PC TEL INC COMMON STOCK USD.001	0.000%	99.878%
10215	SH LA CHAP	0.000%	99.879%
10216	SODA NIKKA CO	0.000%	99.879%
10217	MAHARASHTRA	0.000%	99.879%
10218	KINGMAKER FOOTW	0.000%	99.879%
10219	LIFCO AB-B SHS	0.000%	99.880%
10220	KOOK SOON DANG	0.000%	99.880%
10221	LOJAS AMERICANA	0.000%	99.880%
10222	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.881%
10223	ALMIRALL SA	0.000%	99.881%
10224	SWORD GROUP	0.000%	99.881%
10225	CLINICA LAS CON	0.000%	99.881%
10226	HUMAX CO LTD	0.000%	99.882%
10227	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.882%
10228	REGENT PACIFIC	0.000%	99.882%
10229	ENDUR TECH	0.000%	99.883%
10230	SCOPE METALS GR	0.000%	99.883%
10231	SHAN-LOONG	0.000%	99.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	KOMEHYO	0.000%	99.883%
10233	BANGKOK AVIAT F	0.000%	99.884%
10234	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.884%
10235	KYORITSU PRINTI	0.000%	99.884%
10236	FUJISHOJI CO.LT	0.000%	99.884%
10237	ALLIED ELECTRON	0.000%	99.885%
10238	KONOSHIMA CHEMI	0.000%	99.885%
10239	VECIMA NETWORKS	0.000%	99.885%
10240	DEUTSCH	0.000%	99.886%
10241	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.886%
10242	VIVA INDUSTRIAL	0.000%	99.886%
10243	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.886%
10244	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.887%
10245	POLYTEC ASSET H	0.000%	99.887%
10246	FILA SPA	0.000%	99.887%
10247	SINMAG BAKERY M	0.000%	99.888%
10248	ABBOTT INDIA LT	0.000%	99.888%
10249	HIROSHIMA ELEC	0.000%	99.888%
10250	AKIS GAYRIMENKU	0.000%	99.888%
10251	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.889%
10252	ASHTROM PROPERT	0.000%	99.889%
10253	KEIYU CO., LTD	0.000%	99.889%
10254	ASESOR DE ACTIV	0.000%	99.889%
10255	INTEGRAL DIAGNO	0.000%	99.890%
10256	FIRST JUKEN CO	0.000%	99.890%
10257	VITRO SA	0.000%	99.890%
10258	EIH LTD	0.000%	99.891%
10259	BasicNet S.p.A.	0.000%	99.891%
10260	STAR MEDIA GROU	0.000%	99.891%
10261	BOUSTEAD PLANTA	0.000%	99.891%
10262	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.892%
10263	LIHOM-CUCHEN CO	0.000%	99.892%
10264	AKCANSА CIMENTO	0.000%	99.892%
10265	TAO HEUNG HOLDI	0.000%	99.893%
10266	ECO'S CO LTD/JA	0.000%	99.893%
10267	CYBERPOWER SYST	0.000%	99.893%
10268	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.893%
10269	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.894%
10270	YOUYUAN INTERNA	0.000%	99.894%
10271	GLOBAL BRANDS M	0.000%	99.894%
10272	TRADELINK ELECT	0.000%	99.894%
10273	NATURAL ALTERNT	0.000%	99.895%
10274	MEDUSA MINING L	0.000%	99.895%
10275	QUINTIS LTD	0.000%	99.895%
10276	PTG ENERGY PCL	0.000%	99.895%
10277	CJ FOOD SYSTEM	0.000%	99.896%
10278	HANA MICROELECT	0.000%	99.896%
10279	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.896%
10280	SUN KING POWER	0.000%	99.897%
10281	TA-I TECHNOLOGY	0.000%	99.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	HWA SHIN CO	0.000%	99.897%
10283	NAK SEALING	0.000%	99.897%
10284	TECHNOTRANS AG	0.000%	99.898%
10285	TWIN DISC INC COMMON STOCK	0.000%	99.898%
10286	KINGSGATE CONSD	0.000%	99.898%
10287	MEDCO ENERGI IN	0.000%	99.898%
10288	AWARE INC	0.000%	99.899%
10289	ZEALAND PHARMA	0.000%	99.899%
10290	AUTECH	0.000%	99.899%
10291	KYOWA LEATHER	0.000%	99.899%
10292	OL GROUPE SA	0.000%	99.900%
10293	JAPAN OIL TRANS	0.000%	99.900%
10294	GUORUI PROPERTI	0.000%	99.900%
10295	METRO KAJANG HL	0.000%	99.901%
10296	GHCL LTD	0.000%	99.901%
10297	TAIHEIYO KOUHAT	0.000%	99.901%
10298	AZORIM-INVESTME	0.000%	99.901%
10299	BIG SHOPPING CE	0.000%	99.902%
10300	EFORCE HLD	0.000%	99.902%
10301	KEY TRONIC CORP COMMON STOCK	0.000%	99.902%
10302	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.902%
10303	TOKYO SANGY	0.000%	99.903%
10304	VALNEVA SE	0.000%	99.903%
10305	WEATHERNEWS INC	0.000%	99.903%
10306	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.903%
10307	DHAMPUR SUGAR M	0.000%	99.904%
10308	CHOSUN REFRACTO	0.000%	99.904%
10309	DAEWON SANUP	0.000%	99.904%
10310	SINO THAI EN,FG	0.000%	99.904%
10311	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.905%
10312	TECNISA SA	0.000%	99.905%
10313	SNAI SPA	0.000%	99.905%
10314	MAXVALU NISHINI	0.000%	99.905%
10315	MIGROS TICARET	0.000%	99.906%
10316	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.906%
10317	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.906%
10318	RATNAMANI METAL	0.000%	99.906%
10319	BLUECOM	0.000%	99.907%
10320	FDC LTD/INDIA	0.000%	99.907%
10321	OROCOBRE LTD	0.000%	99.907%
10322	BEIJINGWEST IND	0.000%	99.908%
10323	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.908%
10324	MORTGAGE CHOICE	0.000%	99.908%
10325	SAN FANG CHEMIC	0.000%	99.908%
10326	CHEUK NANG HLDG	0.000%	99.909%
10327	HONG LEONG ASIA	0.000%	99.909%
10328	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.909%
10329	KNR CONSTRUCTIO	0.000%	99.909%
10330	POSFUL CORPORAT	0.000%	99.910%
10331	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	GEO ENERGY RESO	0.000%	99.910%
10333	ISE CHEMICAL CO	0.000%	99.910%
10334	KEYANG ELEC	0.000%	99.911%
10335	MJ GLEESON PLC	0.000%	99.911%
10336	CAN DO CO LTD	0.000%	99.911%
10337	IMPERIAL HOTEL	0.000%	99.911%
10338	MUTOW CO LTD	0.000%	99.912%
10339	STRONG PETROCHE	0.000%	99.912%
10340	ESSEL PROP	0.000%	99.912%
10341	FOOD EMPIRE HOL	0.000%	99.912%
10342	MEGASTUDY EDUCA	0.000%	99.913%
10343	JINLI GROUP HOL	0.000%	99.913%
10344	B2HOLDING ASA	0.000%	99.913%
10345	EMPERADOR INC	0.000%	99.913%
10346	DIALIGHT PLC	0.000%	99.914%
10347	HONG YI FIBER I	0.000%	99.914%
10348	SKF INDIA LTD	0.000%	99.914%
10349	TAT HONG HOLDIN	0.000%	99.914%
10350	CAVOTEC SA	0.000%	99.914%
10351	MARCOPOLO SA	0.000%	99.915%
10352	CHANGH ETH	0.000%	99.915%
10353	MAHARASHTRA SEA	0.000%	99.915%
10354	NADEX CO LTD	0.000%	99.915%
10355	GOLFZON CO LTD	0.000%	99.916%
10356	INDUSTRIAL BLDG	0.000%	99.916%
10357	OVERSEAS CHINES	0.000%	99.916%
10358	ECHELON FINANCI	0.000%	99.916%
10359	KG ETS	0.000%	99.917%
10360	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.917%
10361	IMPEXMETAL	0.000%	99.917%
10362	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.917%
10363	TAIWAN PAPER&PU	0.000%	99.918%
10364	MINEROS S.A.	0.000%	99.918%
10365	ISENTIA GROUP L	0.000%	99.918%
10366	APA GROUP	0.000%	99.918%
10367	PIHLAJALINNA OY	0.000%	99.919%
10368	ALLIANZ MALAYSI	0.000%	99.919%
10369	HUANG HSIANG CO	0.000%	99.919%
10370	WMIH CORP COMMON STOCK USD.00001	0.000%	99.919%
10371	DONG AH TIR	0.000%	99.920%
10372	CELLCOM ISRAEL	0.000%	99.920%
10373	TYCOONS GROUP E	0.000%	99.920%
10374	BANK INTERNASIO	0.000%	99.920%
10375	TRIFAST PLC	0.000%	99.920%
10376	SEVERFIELD-ROWE	0.000%	99.921%
10377	UEM EDGENTA BHD	0.000%	99.921%
10378	JK PAPER	0.000%	99.921%
10379	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.921%
10380	TOBU STORE CO L	0.000%	99.922%
10381	CARASSO MOTORS	0.000%	99.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	SRI AYUDHYA	0.000%	99.922%
10383	VOLT INFO SCIEN	0.000%	99.922%
10384	BANCA SISTEMA S	0.000%	99.923%
10385	MAX'S GROUP INC	0.000%	99.923%
10386	NEPES CORPORATI	0.000%	99.923%
10387	MALAKOFF CORP B	0.000%	99.923%
10388	SHIMOJIMA CO LT	0.000%	99.924%
10389	DOUBLEDRAGON PR	0.000%	99.924%
10390	HALOWS CO LTD	0.000%	99.924%
10391	AMICA WRONKI	0.000%	99.924%
10392	KLEANNARA CO LT	0.000%	99.924%
10393	SAMYA TONG	0.000%	99.925%
10394	PAN BROTHERS TB	0.000%	99.925%
10395	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.925%
10396	WING TAI PROPER	0.000%	99.925%
10397	TOHOKU BANK	0.000%	99.926%
10398	PANINVEST TBK	0.000%	99.926%
10399	BASWARE OYJ	0.000%	99.926%
10400	CENTER LABORATO	0.000%	99.926%
10401	PW MEDTECH GROU	0.000%	99.927%
10402	LEIFHEIT AG	0.000%	99.927%
10403	YNH PROPERTY BH	0.000%	99.927%
10404	FUTURE LIFESTYL	0.000%	99.927%
10405	C.BANNER INTERN	0.000%	99.927%
10406	SIMPLEX INFRAST	0.000%	99.928%
10407	TRINITY LTD	0.000%	99.928%
10408	JUTAL OFFSHORE	0.000%	99.928%
10409	PESTECH	0.000%	99.928%
10410	TAIWAN FIRE & M	0.000%	99.929%
10411	UNION MEDICAL H	0.000%	99.929%
10412	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.929%
10413	FOM CONST Y CON	0.000%	99.929%
10414	FAGRON	0.000%	99.930%
10415	DONG A ELTEK CO	0.000%	99.930%
10416	WESTPORT INNOVA	0.000%	99.930%
10417	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.930%
10418	VBG GROUP AB	0.000%	99.930%
10419	WISDOM HOLDINGS	0.000%	99.931%
10420	GIGASTORAGE COR	0.000%	99.931%
10421	FIRSTSOURCE SOL	0.000%	99.931%
10422	ASTRAL POLY	0.000%	99.931%
10423	YEEBO INT	0.000%	99.932%
10424	KAORI HEAT TREA	0.000%	99.932%
10425	LIFENET INSURAN	0.000%	99.932%
10426	LBS BINA GROUP	0.000%	99.932%
10427	VGI GLOBAL MEDI	0.000%	99.932%
10428	BIFFA PLC	0.000%	99.933%
10429	KIMOTO CO LTD	0.000%	99.933%
10430	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.933%
10431	TOPPS TILES	0.000%	99.933%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	PHIHONG TECHNOL	0.000%	99.934%
10433	COCO'S JAPAN CO	0.000%	99.934%
10434	BCO DESIO E BRI	0.000%	99.934%
10435	PERENNIAL REAL	0.000%	99.934%
10436	VINA CONCHA Y T	0.000%	99.934%
10437	HAGOROMO FOODS	0.000%	99.935%
10438	BOOT(HENRY) & S	0.000%	99.935%
10439	CHINA ELECT COR	0.000%	99.935%
10440	INVESTIS HOLDIN	0.000%	99.935%
10441	DA MING INTERNA	0.000%	99.936%
10442	SINCERE WATCH H	0.000%	99.936%
10443	TERNA ENERGY SA	0.000%	99.936%
10444	PROGRESS WERK A	0.000%	99.936%
10445	SINO GRANDNESS	0.000%	99.936%
10446	ENERGY EQUITY C	0.000%	99.937%
10447	HUAJUN HOLDINGS	0.000%	99.937%
10448	TOKYO TEKKO CO	0.000%	99.937%
10449	SINGAPORE BUS S	0.000%	99.937%
10450	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.937%
10451	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.938%
10452	JINMAO INVESTME	0.000%	99.938%
10453	KAPSCH TRAFFICC	0.000%	99.938%
10454	1ST INSURANCE C	0.000%	99.938%
10455	TIANJIN DEVMT H	0.000%	99.939%
10456	VAIBHAV GL	0.000%	99.939%
10457	CONTROLADORA VU	0.000%	99.939%
10458	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.939%
10459	KONDOTEC INC	0.000%	99.939%
10460	SHIHLIN ELEC &	0.000%	99.940%
10461	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.940%
10462	ECOGREEN FINE C	0.000%	99.940%
10463	ITAB SHOP CONCE	0.000%	99.940%
10464	CASTINGS	0.000%	99.940%
10465	CHINA NT PHARMA	0.000%	99.941%
10466	NATURES SUNSHIN	0.000%	99.941%
10467	CATHAY NO 1 REI	0.000%	99.941%
10468	BOER POWER HOLD	0.000%	99.941%
10469	TAIYEN BIOTECH	0.000%	99.942%
10470	HORIZON SECURIT	0.000%	99.942%
10471	VULCABRAS AZALE	0.000%	99.942%
10472	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.942%
10473	CHINA FINANCIAL	0.000%	99.942%
10474	GFOOT CO LTD	0.000%	99.943%
10475	HON KWOK LAND I	0.000%	99.943%
10476	INTL PAPER	0.000%	99.943%
10477	PLATZER FASTIGH	0.000%	99.943%
10478	BAJAJ CORP LTD	0.000%	99.943%
10479	HANMI SEMICONDU	0.000%	99.944%
10480	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.944%
10481	GRANDVISION BV	0.000%	99.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	CALEDONIA MININ	0.000%	99.944%
10483	VOLUTION GROUP	0.000%	99.944%
10484	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.945%
10485	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.945%
10486	DUTY FREE INTER	0.000%	99.945%
10487	MNRB HOLDINGS B	0.000%	99.945%
10488	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.945%
10489	VICTORY NEW MAT	0.000%	99.946%
10490	CHAMPION TECHNO	0.000%	99.946%
10491	KMH	0.000%	99.946%
10492	S.A.S. DRAGON H	0.000%	99.946%
10493	INDO COUNT INDU	0.000%	99.946%
10494	GRANULES INDIA	0.000%	99.947%
10495	ACNB CORP COMMON STOCK USD2.5	0.000%	99.947%
10496	ALKANE RESOURCE	0.000%	99.947%
10497	TAINAN ENTERPRI	0.000%	99.947%
10498	SANYO ENG & CON	0.000%	99.947%
10499	CROOZ INC	0.000%	99.948%
10500	MAXITRANS INDS	0.000%	99.948%
10501	DY CORP	0.000%	99.948%
10502	AKZO NOBEL INDI	0.000%	99.948%
10503	HT MEDIA LTD	0.000%	99.949%
10504	HATHWAY CABLE	0.000%	99.949%
10505	HUA ENG WIRE&CA	0.000%	99.949%
10506	SOLAR INDUS	0.000%	99.949%
10507	LK TECH	0.000%	99.949%
10508	COCA-COLA ICECE	0.000%	99.950%
10509	INROM CONSTRUCT	0.000%	99.950%
10510	KRAKATAU STEEL	0.000%	99.950%
10511	OLVI OYJ-A SHAR	0.000%	99.950%
10512	PRIME FOCUS	0.000%	99.950%
10513	PACASMAYO	0.000%	99.951%
10514	SAVEZONE IC	0.000%	99.951%
10515	MC GROUP PUBLIC	0.000%	99.951%
10516	GE T&D INDIA LT	0.000%	99.951%
10517	LYDIAN INTERNAT	0.000%	99.951%
10518	KIM LOONG RESOU	0.000%	99.952%
10519	LARGO RESOURCES	0.000%	99.952%
10520	ALLGEIER SE	0.000%	99.952%
10521	INDIAN OVERSEAS	0.000%	99.952%
10522	SITTOY GROUP HLD	0.000%	99.952%
10523	HANKUK PAPER MF	0.000%	99.953%
10524	MAHINDRA LIFESC	0.000%	99.953%
10525	NVC LIGHTING HO	0.000%	99.953%
10526	SERVIZI ITALIA	0.000%	99.953%
10527	CRAWFORD & CO	0.000%	99.953%
10528	KANSAI SUPERMAR	0.000%	99.953%
10529	SELVAAG BOLIG A	0.000%	99.954%
10530	NEW YORK & CO I	0.000%	99.954%
10531	EMPEROR WATCH A	0.000%	99.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	AES GENER SA	0.000%	99.954%
10533	CHINA HANKING H	0.000%	99.954%
10534	INGERSOLL	0.000%	99.955%
10535	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.955%
10536	LUCAS BOLS NV	0.000%	99.955%
10537	PETRA FOODS LTD	0.000%	99.955%
10538	BLUE SQUARE REA	0.000%	99.955%
10539	VISTA GROUP INT	0.000%	99.956%
10540	MIN AIK TECHNOL	0.000%	99.956%
10541	PARANAPANEMA SA	0.000%	99.956%
10542	TOTAL GABON	0.000%	99.956%
10543	IBI GROUP INC.	0.000%	99.956%
10544	GROUP LEASE PUB	0.000%	99.957%
10545	CHINOOK ENERGY	0.000%	99.957%
10546	CMMB VISION HOL	0.000%	99.957%
10547	NEXUS AG	0.000%	99.957%
10548	INFOMEDIA	0.000%	99.957%
10549	ADVANCETEK ENTE	0.000%	99.958%
10550	HENGDELI HOLDIN	0.000%	99.958%
10551	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.958%
10552	ZHUHAI HLDGS IN	0.000%	99.958%
10553	GREAVES COT	0.000%	99.958%
10554	NNIT A/S	0.000%	99.959%
10555	BURWILL HOLDING	0.000%	99.959%
10556	INTER CARS SA	0.000%	99.959%
10557	STANDARD CHEMIC	0.000%	99.959%
10558	CHC HEALTHCARE	0.000%	99.959%
10559	COCA-COLA EMBON	0.000%	99.959%
10560	SUNDARAM	0.000%	99.960%
10561	FAR EAST HOLDIN	0.000%	99.960%
10562	OMAXE LTD	0.000%	99.960%
10563	CW GROUP HLDGS	0.000%	99.960%
10564	GOLDIS BHD	0.000%	99.960%
10565	MACMAHON HOLDIN	0.000%	99.961%
10566	AGV PRODUCTS	0.000%	99.961%
10567	CSE GLOBAL LIMI	0.000%	99.961%
10568	MAUREL ET PROM	0.000%	99.961%
10569	NAGANO KEIKI CO	0.000%	99.961%
10570	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.961%
10571	YIP'S CHEMICAL	0.000%	99.962%
10572	BANYAN TREE HOL	0.000%	99.962%
10573	TSEC CORP	0.000%	99.962%
10574	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.962%
10575	KINTETSU DPT ST	0.000%	99.962%
10576	TAKE SOLUTN	0.000%	99.963%
10577	DICKSON CONCEPT	0.000%	99.963%
10578	THAIFOODS GROUP	0.000%	99.963%
10579	RANE H	0.000%	99.963%
10580	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.963%
10581	CARR'S GROUP PL	0.000%	99.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	EUROTECH SPA	0.000%	99.964%
10583	NORWEGIAN PROPE	0.000%	99.964%
10584	T4F ENTRETENIMN	0.000%	99.964%
10585	MELBOURNE IT	0.000%	99.964%
10586	PHILEX MINING C	0.000%	99.964%
10587	NAVKAR CORP LTD	0.000%	99.965%
10588	SILOAM INTERNAT	0.000%	99.965%
10589	SELCUK ECZA DEP	0.000%	99.965%
10590	JYOTHY LABORATO	0.000%	99.965%
10591	SSI GROUP INC	0.000%	99.965%
10592	SKANDINAVISKA E	0.000%	99.966%
10593	CERAGON NETWORK	0.000%	99.966%
10594	INTERSHOP HOLDI	0.000%	99.966%
10595	MTLM	0.000%	99.966%
10596	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.966%
10597	ERICSSON LM-A S	0.000%	99.966%
10598	PHARMA MAR SA	0.000%	99.967%
10599	ORIGIN ELECTRIC	0.000%	99.967%
10600	CHORUS LTD ADR ADR	0.000%	99.967%
10601	HEIDELBERGCEMEN	0.000%	99.967%
10602	FULLER SMITH &	0.000%	99.967%
10603	SANYO HOUSING N	0.000%	99.967%
10604	CGN MINING CO L	0.000%	99.968%
10605	BLACK BOX CORP	0.000%	99.968%
10606	TOW CO LTD	0.000%	99.968%
10607	SHUNFENG INTL C	0.000%	99.968%
10608	CENTURY PACIFIC	0.000%	99.968%
10609	SKYLINE CORP	0.000%	99.969%
10610	TBK Co., Ltd.	0.000%	99.969%
10611	BEADELL RESOURC	0.000%	99.969%
10612	SHIDAX CORP	0.000%	99.969%
10613	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.969%
10614	NISSEI INDUSTRI	0.000%	99.969%
10615	KINKI SHARYO CO	0.000%	99.970%
10616	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.970%
10617	KISCO HOLDINGS	0.000%	99.970%
10618	GLOBAL MEDICAL REIT INC REIT	0.000%	99.970%
10619	UTD MALACCA BER	0.000%	99.970%
10620	PINE CLIFF ENER	0.000%	99.970%
10621	SANGSIN BRAKE	0.000%	99.971%
10622	MIRAIAL CO LTD	0.000%	99.971%
10623	DONGBU SECURITI	0.000%	99.971%
10624	STP & I PCL-FOR	0.000%	99.971%
10625	PMP COMMUNICATI	0.000%	99.971%
10626	SIYARAM	0.000%	99.971%
10627	BEST BRIDAL INC	0.000%	99.972%
10628	ASIA SATELLITE	0.000%	99.972%
10629	AEGIS LOGISTICS	0.000%	99.972%
10630	RAMKRISHNA	0.000%	99.972%
10631	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	BILLABONG INTER	0.000%	99.972%
10633	ENEA AB	0.000%	99.973%
10634	UNITED MICROELECTRON SP ADR ADR	0.000%	99.973%
10635	DIFFER GRP	0.000%	99.973%
10636	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.973%
10637	YUNNAN WATER IN	0.000%	99.973%
10638	APAR INDS	0.000%	99.973%
10639	NEPTUNE TECHNOL	0.000%	99.974%
10640	TOTAL ACCESS CO	0.000%	99.974%
10641	THERMAX LTD	0.000%	99.974%
10642	Tessi S.A.	0.000%	99.974%
10643	AYGAZ	0.000%	99.974%
10644	DRDGOLD LTD	0.000%	99.974%
10645	AGORA	0.000%	99.975%
10646	TURK TRKTOR VE	0.000%	99.975%
10647	RAI WAY SPA	0.000%	99.975%
10648	TAUNG GOLD INTE	0.000%	99.975%
10649	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.975%
10650	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.975%
10651	SEJONG INDUSTRI	0.000%	99.975%
10652	PERMANENT TSB G	0.000%	99.976%
10653	GWANGJU SHINSEG	0.000%	99.976%
10654	TENWOW INTL HLD	0.000%	99.976%
10655	YAC CO LTD	0.000%	99.976%
10656	ROULARTA MEDIA	0.000%	99.976%
10657	EUROZ LTD	0.000%	99.976%
10658	CHINA RUNDONG A	0.000%	99.977%
10659	LINK NET TBK PT	0.000%	99.977%
10660	GOOD RESOURCES	0.000%	99.977%
10661	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.977%
10662	MIRZA INTERNATI	0.000%	99.977%
10663	HOSTELWORLD GRO	0.000%	99.977%
10664	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.977%
10665	SP SETIA BHD GR	0.000%	99.978%
10666	LOW KENG HUAT(S	0.000%	99.978%
10667	NEW TIMES ENERG	0.000%	99.978%
10668	LIPPO CIKARANG	0.000%	99.978%
10669	HILONG HOLDING	0.000%	99.978%
10670	MAGNI-TECH INDU	0.000%	99.978%
10671	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.979%
10672	GROUP FIVE	0.000%	99.979%
10673	CB INDUSTRIAL P	0.000%	99.979%
10674	ROS AGRO PLC GD	0.000%	99.979%
10675	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.979%
10676	WHIRLPOOL OF IN	0.000%	99.979%
10677	BOMBAY RAYON FA	0.000%	99.979%
10678	BANCO PAN SA	0.000%	99.980%
10679	FREQUENCY ELEC	0.000%	99.980%
10680	PACIFIC ONLINE	0.000%	99.980%
10681	LAKSHMI VILAS B	0.000%	99.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	SALUTICA	0.000%	99.980%
10683	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.980%
10684	KASEN INTERNATI	0.000%	99.980%
10685	TAKASHIMA & CO	0.000%	99.981%
10686	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.981%
10687	TOKYO THEATRES	0.000%	99.981%
10688	ATHENS WATER SU	0.000%	99.981%
10689	CUSTODIAN REIT	0.000%	99.981%
10690	WARTECK INVEST	0.000%	99.981%
10691	FOXTONS GROUP P	0.000%	99.981%
10692	GLAXO SMITHKLIN	0.000%	99.982%
10693	D.B. CORP LIMIT	0.000%	99.982%
10694	INTRALOT SA - I	0.000%	99.982%
10695	ELEC DE STRASBO	0.000%	99.982%
10696	RXP SERVICES LT	0.000%	99.982%
10697	WORLD HOLDINGS	0.000%	99.982%
10698	PFENEX INC COMMON STOCK USD.001	0.000%	99.982%
10699	INES CORPORATIO	0.000%	99.983%
10700	FUJISASH CO LTD	0.000%	99.983%
10701	MOTHERCARE	0.000%	99.983%
10702	SHILPA MED	0.000%	99.983%
10703	CRISIL LTD	0.000%	99.983%
10704	GDI INTERGRATED	0.000%	99.983%
10705	SALEM COMM CORP	0.000%	99.983%
10706	ANTALIS INTERNA	0.000%	99.983%
10707	STEIN MART INC COMMON STOCK USD.01	0.000%	99.984%
10708	ONO SOKKI CO	0.000%	99.984%
10709	SUNDARAM FINANC	0.000%	99.984%
10710	LSL PROPERTY SE	0.000%	99.984%
10711	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.984%
10712	KIAN JOO CAN FC	0.000%	99.984%
10713	EZRA HOLDINGS	0.000%	99.984%
10714	OLYMPIC CORP	0.000%	99.984%
10715	FABRYKI MEBLI F	0.000%	99.985%
10716	OZFOREX GROUP L	0.000%	99.985%
10717	WEE HUR HOLDING	0.000%	99.985%
10718	MEDIVIR	0.000%	99.985%
10719	TRIVENI TURBINE	0.000%	99.985%
10720	TILT RENEWABLES	0.000%	99.985%
10721	OTSUKA KAGU	0.000%	99.985%
10722	LOGISTEC CORP C	0.000%	99.986%
10723	HOKKAI CAN CO	0.000%	99.986%
10724	VICTORY CITY IN	0.000%	99.986%
10725	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.986%
10726	AFFINE	0.000%	99.986%
10727	RECKON LTD	0.000%	99.986%
10728	WIN HANVERKY HO	0.000%	99.986%
10729	SACYR SA RTS EX	0.000%	99.986%
10730	MARUYAMA MFG CO	0.000%	99.986%
10731	AUSWIDE BANK LT	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	STREET CAPITAL	0.000%	99.987%
10733	PEARL ORIENTAL	0.000%	99.987%
10734	PT INTERNATIONAL	0.000%	99.987%
10735	MIMAKI ENGINEER	0.000%	99.987%
10736	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.987%
10737	HONEYWELL	0.000%	99.987%
10738	SUGIH ENERGY TB	0.000%	99.987%
10739	BCO ABC BR	0.000%	99.988%
10740	COXON PRECISE I	0.000%	99.988%
10741	DYNAMIC ELECTRO	0.000%	99.988%
10742	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.988%
10743	ALANDSBANKEN	0.000%	99.988%
10744	MIYOSHI OIL & F	0.000%	99.988%
10745	NAGARJUNA FERTI	0.000%	99.988%
10746	HYUNDAI HEAVY I	0.000%	99.988%
10747	CST GROUP LTD	0.000%	99.988%
10748	ASHFORD INC COMMON STOCK USD.01	0.000%	99.989%
10749	RIZAL COMML BAN	0.000%	99.989%
10750	S.T.CHEMICAL CO	0.000%	99.989%
10751	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.989%
10752	LIBERTY GOLD CO	0.000%	99.989%
10753	JBF INDUSTRIES	0.000%	99.989%
10754	KAM HING INTERN	0.000%	99.989%
10755	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.989%
10756	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.989%
10757	BIO PAPPEL SAB	0.000%	99.990%
10758	AMREP CORP COMMON STOCK USD.1	0.000%	99.990%
10759	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.990%
10760	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.990%
10761	TSUI WAH HOLDIN	0.000%	99.990%
10762	TOWER LTD	0.000%	99.990%
10763	NIPPON FILCON C	0.000%	99.990%
10764	DYAX CORPORATIO	0.000%	99.990%
10765	OEEDO ONSEN REI	0.000%	99.990%
10766	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.990%
10767	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.991%
10768	INTEVAC INC	0.000%	99.991%
10769	SILVER BASE GRO	0.000%	99.991%
10770	SUNWAY CONSTRUC	0.000%	99.991%
10771	HANISON CONSTRU	0.000%	99.991%
10772	HIPAY GROUP SA	0.000%	99.991%
10773	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.991%
10774	K.P.R. MILL	0.000%	99.991%
10775	TEN PEAKS COFFE	0.000%	99.991%
10776	COLUMBUS GOLD C	0.000%	99.992%
10777	MEDICAL SYSTEM	0.000%	99.992%
10778	PROMOTORA Y OPE	0.000%	99.992%
10779	STARK TECHNOLOG	0.000%	99.992%
10780	CROCODILE GARME	0.000%	99.992%
10781	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	IPE GROUP LTD	0.000%	99.992%
10783	CHINA RARE EART	0.000%	99.992%
10784	HOKKAIDO GAS CO	0.000%	99.992%
10785	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.992%
10786	TOWN CENTRE SEC	0.000%	99.992%
10787	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.993%
10788	MIN XIN HLDGS	0.000%	99.993%
10789	GUANGNAN(HLDGS)	0.000%	99.993%
10790	ZEDGE INC CL B COMMON STOCK	0.000%	99.993%
10791	ASANTE INC	0.000%	99.993%
10792	NIHON TRIM CO	0.000%	99.993%
10793	BOLU CIMENTO SA	0.000%	99.993%
10794	FRAGRANCE GROUP	0.000%	99.993%
10795	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.993%
10796	SIERRA METALS I	0.000%	99.993%
10797	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.993%
10798	MCKAY SECURITIE	0.000%	99.994%
10799	R.E.A. HOLDINGS	0.000%	99.994%
10800	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.994%
10801	STEEL & TUBE HL	0.000%	99.994%
10802	KOSEI SECURITIE	0.000%	99.994%
10803	GLORIOUS SUN EN	0.000%	99.994%
10804	A&D CO LTD	0.000%	99.994%
10805	ASPEN GROUP	0.000%	99.994%
10806	DYNASTY FINE WI	0.000%	99.994%
10807	GALLANT VENTURE	0.000%	99.994%
10808	NRJ GROUP	0.000%	99.994%
10809	BOUSTEAD PROJEC	0.000%	99.995%
10810	BSQUARE CORP COMMON STOCK	0.000%	99.995%
10811	CORP BANK	0.000%	99.995%
10812	PLATINUM GROUP	0.000%	99.995%
10813	BGF RETAIL CO L	0.000%	99.995%
10814	IGUATEMI EMP SH	0.000%	99.995%
10815	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.995%
10816	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.995%
10817	TSH RESOURCES B	0.000%	99.995%
10818	XERIUM TECHNOLO	0.000%	99.995%
10819	PRIME MEDIA GRO	0.000%	99.995%
10820	ANXIN-CHINA HOL	0.000%	99.995%
10821	ADDNODE GROUP A	0.000%	99.996%
10822	MEGASTUDY CO LT	0.000%	99.996%
10823	BGR ENERGY SYST	0.000%	99.996%
10824	NATIONAL AGRICU	0.000%	99.996%
10825	GETIN HOLDING S	0.000%	99.996%
10826	V1 GROUP LTD	0.000%	99.996%
10827	FOUNTAIN SET HL	0.000%	99.996%
10828	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.996%
10829	HSIN CHONG CONS	0.000%	99.996%
10830	KONG SUN HLDGS	0.000%	99.996%
10831	LAURA ASHLEY HO	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	EASTMAIN RES IN	0.000%	99.996%
10833	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.996%
10834	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.996%
10835	CHINA FIBER OPT	0.000%	99.997%
10836	CHINA PROPRTIE	0.000%	99.997%
10837	NICE SPA	0.000%	99.997%
10838	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.997%
10839	ARCELORMITTAL S	0.000%	99.997%
10840	HITE HOLDINGS C	0.000%	99.997%
10841	ENERGY ABSOLUTE	0.000%	99.997%
10842	TUNAS RIDEAN	0.000%	99.997%
10843	FORTRESS GLOBAL	0.000%	99.997%
10844	OVER FIFTY GP L	0.000%	99.997%
10845	ABAN OFFSHORE	0.000%	99.997%
10846	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
10847	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10848	LOTTE CONFECT	0.000%	99.997%
10849	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.997%
10850	DELTICOM AG	0.000%	99.997%
10851	TRUBA ALAM MANU	0.000%	99.998%
10852	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10853	I-CABLE COMMUNI	0.000%	99.998%
10854	US AUTO PARTS N	0.000%	99.998%
10855	ABTERRA LTD	0.000%	99.998%
10856	CHINA DYNAMICS	0.000%	99.998%
10857	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.998%
10858	FERRATUM OYJ	0.000%	99.998%
10859	ECOSYNTHETIX IN	0.000%	99.998%
10860	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.998%
10861	BRILLIANT CIRCL	0.000%	99.998%
10862	AEGON NV	0.000%	99.998%
10863	PETRUS RESOURCE	0.000%	99.998%
10864	BE GROUP AB	0.000%	99.998%
10865	JINDAL POLY FIL	0.000%	99.998%
10866	WATPAC LIMITED	0.000%	99.998%
10867	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
10868	IRC LIMITED	0.000%	99.998%
10869	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.998%
10870	BLOOMSBURY PUBL	0.000%	99.998%
10871	MALAYSIAN RESOU	0.000%	99.999%
10872	QUNXING PAPER H	0.000%	99.999%
10873	HYFLUXSHOP HOLD	0.000%	99.999%
10874	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
10875	DAN FORM HOLDIN	0.000%	99.999%
10876	YEO HIAP SENG	0.000%	99.999%
10877	LUKS GROUP (VH)	0.000%	99.999%
10878	SINAR MAS MULTI	0.000%	99.999%
10879	MUNSUN CAP	0.000%	99.999%
10880	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
10881	CHARGEURS SA	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
10883	AVENG	0.000%	99.999%
10884	TAKACHIHO KOHEK	0.000%	99.999%
10885	SOCIETE MANUTAN	0.000%	99.999%
10886	THE 13 HOLDINGS	0.000%	99.999%
10887	13 HOLDINGS LTD	0.000%	99.999%
10888	DOGUS OTOMOTIV	0.000%	99.999%
10889	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
10890	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10891	TEEKAY TANKERS	0.000%	99.999%
10892	ARALEZ PHARMACE	0.000%	99.999%
10893	CARINDALE PROPE	0.000%	99.999%
10894	ASCENDANT RESOU	0.000%	99.999%
10895	PACIFIC ANDES I	0.000%	99.999%
10896	ALLEGIANT GOLD	0.000%	99.999%
10897	BOLLORE SA	0.000%	99.999%
10898	LEE & MAN CHEMI	0.000%	100.000%
10899	PERPETUAL ENERG	0.000%	100.000%
10900	CARPETRIGHT	0.000%	100.000%
10901	CHINA SOFT POWE	0.000%	100.000%
10902	MAX VENTURES &	0.000%	100.000%
10903	SAFEWAY INC	0.000%	100.000%
10904	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10905	EZION HOLDINGS	0.000%	100.000%
10906	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10907	K1 VENTURES LTD	0.000%	100.000%
10908	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10909	MIDLAND IC&I LT	0.000%	100.000%
10910	SWIBER HOLDINGS	0.000%	100.000%
10911	CROWN CONFECTIO	0.000%	100.000%
10912	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
10913	IMMOBEL	0.000%	100.000%
10914	MINGFA GROUP	0.000%	100.000%
10915	GAYATRI HIGHWAY	0.000%	100.000%
10916	PROBI AB	0.000%	100.000%
10917	NOVUS HOLDINGS	0.000%	100.000%
10918	SPORTECH PLC	0.000%	100.000%
10919	CARE PROPERTY I	0.000%	100.000%
10920	CREDITO VALTELL	0.000%	100.000%
10921	TALVIVAARA MINI	0.000%	100.000%
10922	APA GROUP RTS	0.000%	100.000%
10923	CELSIA SA ESP	0.000%	100.000%
10924	ORBITE TECHNOLO	0.000%	100.000%
10925	SING HOLDINGS L	0.000%	100.000%
10926	CHENNAI SUPER K	0.000%	100.000%
10927	NORDIC AMERICAN	0.000%	100.000%
10928	TRADA MARITIME	0.000%	100.000%
10929	ASTRO JAPAN PR	0.000%	100.000%
10930	EMPRESAS ICA SA	0.000%	100.000%
10931	ZENITH CAPITAL	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	CAREER TECHNOLO	0.000%	100.000%
10933	STRAD ENERGY SE	0.000%	100.000%
10934	BERJAYA LAND BH	0.000%	100.000%
10935	CHINA HUIZHAN D	0.000%	100.000%
10936	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10937	RB ENERGY INC	0.000%	100.000%
10938	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10939	ORMAT TECHNOLOG	0.000%	100.000%
10940	TRAKCJA SA	0.000%	100.000%
10941	BANCA MONTE DEI	0.000%	100.000%
10942	MANITOK ENERGY	0.000%	100.000%
10943	DEVA HLDG	0.000%	100.000%
10944	ENERGIX-RENEWAB	0.000%	100.000%
10945	INTERCELL AG RI	-	100.000%
10946	FUBON FINANCIAL	-	100.000%
10947	RREEF CHINA COM	-	100.000%
10948	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10949	QLT INC DOJ/SEC	-	100.000%
10950	AFRICA ISRAEL I	-	100.000%
10951	LIGHTSTREAM RES	-	100.000%
10952	C A DE MEDITERR	-	100.000%
10953	CHINA METAL REC	-	100.000%
10954	SNS REAAL GROEP	-	100.000%
10955	MONTEA SCA RTS	-	100.000%
10956	GAFISA SA RTS	-	100.000%
10957	PRIME RETIREMEN	-	100.000%
10958	MINCO BASE META	-	100.000%
10959	TONGDA HONG TAI	-	100.000%
10960	AFREN PLC COMMO	-	100.000%
10961	CSMALL GROUP LT	-	100.000%
10962	EGANAGOLDPFEIL	-	100.000%
10963	VIRGIN AUSTRALI	-	100.000%
10964	BGP HOLDINGS (P	-	100.000%
10965	PEACE MARK HLDG	-	100.000%
10966	HANFENG EVERGRE	-	100.000%
10967	BCO ESPIR SANTO	-	100.000%
10968	QLT INC CLASS A	-	100.000%
10969	ANGLO IRISH BAN	-	100.000%
10970	PRIME AET & D H	-	100.000%
10971	BERLIAN LAJU TA	-	100.000%
10972	ARRIUM LTD	-	100.000%
10973	CHINA LUMENA NE	-	100.000%
10974	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10975	TRANSCOM WORLDW	-	100.000%
10976	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.000%
10977	RHB CAPITAL BHD	-	100.000%
10978	TOUCHSTONE EXPL	-	100.000%
10979	QLT INC WTS EXP	-	100.000%