

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

As of September 29, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.823%	0.823%
2	BANK OF MONTREAL COMMON STOCK	0.737%	1.559%
3	APPLE INC	0.716%	2.275%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.712%	2.987%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.665%	3.652%
6	TORONTO DOMINION BANK COMMON STOCK	0.615%	4.268%
7	WELLS FARGO + CO COMMON STOCK USD1.666	0.601%	4.868%
8	SUNCOR ENERGY INC COMMON STOCK	0.557%	5.426%
9	ROYAL BANK OF CANADA COMMON STOCK	0.512%	5.938%
10	EXXON MOBIL CORP COMMON STOCK	0.503%	6.440%
11	BANK OF AMERICA	0.408%	6.848%
12	INTEL CORP COMMON STOCK USD.001	0.363%	7.211%
13	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.361%	7.572%
14	CHEVRON CORP COMMON STOCK USD.75	0.357%	7.929%
15	COMCAST CORP CLASS A COMMON STOCK USD.01	0.333%	8.262%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.332%	8.594%
17	MANULIFE FINANCIAL CORP COMMON STOCK	0.332%	8.926%
18	PFIZER INC COMMON STOCK USD.05	0.323%	9.249%
19	CITIGROUP INC COMMON STOCK USD.01	0.301%	9.549%
20	MAGNA INTERNATIONAL INC COMMON STOCK	0.275%	9.825%
21	WAL-MART STORES	0.271%	10.096%
22	CAD - London	0.271%	10.366%
23	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.270%	10.636%
24	CISCO SYSTEMS	0.268%	10.905%
25	CANADIAN NATURAL RESOURCES COMMON STOCK	0.265%	11.170%
26	SAMSUNG ELECTRO	0.263%	11.432%
27	NATIONAL BK CDA	0.243%	11.676%
28	TECK RESOURCES LTD CLS B COMMON STOCK	0.233%	11.909%
29	TOTAL SA	0.229%	12.138%
30	HSBC HOLDINGS PLC SPONS ADR ADR	0.224%	12.362%
31	SUN LIFE FINANCIAL INC COMMON STOCK	0.220%	12.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	NESTLE SA	0.216%	12.799%
33	UNITEDHEALTH GR	0.198%	12.997%
34	ENBRIDGE INC COMMON STOCK	0.198%	13.194%
35	FACEBOOK INC A COMMON STOCK USD.000006	0.197%	13.392%
36	PROCTER + GAMBLE CO/THE COMMON STOCK	0.196%	13.588%
37	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.190%	13.778%
38	TRANSCANADA CORP COMMON STOCK	0.189%	13.967%
39	ALPHABET INC CL C COMMON STOCK USD.001	0.189%	14.156%
40	AMAZON.COM INC	0.189%	14.345%
41	GENERAL MOTORS CO COMMON STOCK USD.01	0.186%	14.531%
42	DAIMLER AG	0.185%	14.716%
43	ALPHABET INC CL A COMMON STOCK USD.001	0.183%	14.899%
44	TOYOTA MOTOR CO	0.181%	15.080%
45	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.177%	15.257%
46	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.173%	15.430%
47	CANADIAN NATL RAILWAY CO COMMON STOCK	0.171%	15.601%
48	CHINA CONST BK	0.169%	15.770%
49	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.166%	15.936%
50	VODAFONE GROUP	0.164%	16.100%
51	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.154%	16.255%
52	BHP BILLITON LT	0.154%	16.408%
53	WALT DISNEY(HLD)	0.151%	16.560%
54	CVS HEALTH CORP COMMON STOCK USD.01	0.150%	16.709%
55	FORD MOTOR CO COMMON STOCK USD.01	0.143%	16.852%
56	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.139%	16.991%
57	ROYAL DUTCH SHELL SPON ADR A ADR	0.137%	17.128%
58	MORGAN STANLEY COMMON STOCK USD.01	0.137%	17.266%
59	SWEDISH GOVT 3.	0.136%	17.401%
60	BCE INC COMMON STOCK	0.136%	17.537%
61	QUALCOMM INC COMMON STOCK USD.0001	0.136%	17.673%
62	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.135%	17.808%
63	MERCK + CO. INC. COMMON STOCK USD.5	0.135%	17.943%
64	BP PLC	0.134%	18.077%
65	CANADA HOUSING	0.134%	18.211%
66	BASF SE	0.132%	18.343%
67	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.132%	18.475%
68	TIME WARNER INC COMMON STOCK USD.01	0.128%	18.603%
69	BNP PARIBAS SA	0.126%	18.729%
70	US BANCORP COMMON STOCK USD.01	0.126%	18.855%
71	WASTE CONNECTIONS INC COMMON STOCK	0.124%	18.979%
72	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.123%	19.102%
73	MICRON TECHNOLO	0.123%	19.225%
74	AMGEN INC COMMON STOCK USD.0001	0.122%	19.347%
75	KINROSS GOLD CORP COMMON STOCK	0.122%	19.469%
76	UNION PACIFIC CORP COMMON STOCK USD2.5	0.121%	19.590%
77	ORACLE CORP COMMON STOCK USD.01	0.116%	19.706%
78	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.115%	19.821%
79	PNC BANK	0.114%	19.935%
80	SIMON PROPERTY GROUP INC REIT USD.0001	0.114%	20.049%
81	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.114%	20.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.114%	20.277%
83	ROYAL DUTCH SHE	0.114%	20.391%
84	ORACLE CORP SR UNSECURED 09/21 1.9	0.113%	20.504%
85	HONDA MOTOR CO	0.113%	20.617%
86	ALLERGAN PLC	0.113%	20.730%
87	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.112%	20.842%
88	NOVARTIS AG	0.112%	20.955%
89	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.112%	21.067%
90	BANCO SANTANDER	0.112%	21.178%
91	UK(GOVT OF) 4.2	0.111%	21.289%
92	LUNDIN MINING C	0.110%	21.399%
93	ENCANA CORP COMMON STOCK	0.110%	21.509%
94	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.109%	21.619%
95	TRAVELERS COS	0.109%	21.728%
96	AGRIUM INC COMMON STOCK NPV	0.108%	21.835%
97	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.107%	21.943%
98	ANTHEM INC COMMON STOCK USD.01	0.106%	22.048%
99	INDUSTRIAL & CO	0.105%	22.154%
100	US TREASURY N/B 05/25 2.125	0.105%	22.258%
101	COCA-COLA CO	0.104%	22.363%
102	ABBOTT LABORATORIES COMMON STOCK	0.103%	22.466%
103	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.103%	22.569%
104	MEDTRONIC PLC	0.101%	22.670%
105	GILEAD SCIENCES	0.101%	22.771%
106	NETWORK RAIL IN	0.100%	22.871%
107	BARRICK GOLD CORP COMMON STOCK	0.100%	22.970%
108	AGNICO EAGLE MINES LTD COMMON STOCK	0.099%	23.070%
109	ROYAL DUTCH SH-	0.098%	23.168%
110	SWEDEN GOVERNME	0.097%	23.265%
111	FRENCH REPUBLIC	0.097%	23.362%
112	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.097%	23.459%
113	ACE LTD	0.096%	23.555%
114	CONOCOPHILLIPS COMMON STOCK USD.01	0.096%	23.651%
115	VALERO ENERGY C	0.094%	23.746%
116	DEUTSCHE TELEKO	0.093%	23.839%
117	HITACHI	0.093%	23.932%
118	SIEMENS AG	0.093%	24.024%
119	SCHLUMBERGER LTD COMMON STOCK USD.01	0.093%	24.117%
120	AMERICAN TOWER CORP REIT USD.01	0.092%	24.210%
121	INDUSTRIAL ALLI	0.092%	24.301%
122	HOME DEPOT INC COMMON STOCK USD.05	0.091%	24.392%
123	AUST & NZ BANK	0.091%	24.483%
124	CENOVUS ENERGY INC COMMON STOCK	0.090%	24.574%
125	FRENCH REP GOVT	0.090%	24.664%
126	DELTA AIRLINES	0.089%	24.753%
127	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.089%	24.843%
128	FORTIS INC COMMON STOCK	0.089%	24.932%
129	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.089%	25.020%
130	FEDEX CORPORATI	0.088%	25.109%
131	WEST FRASER TIM	0.088%	25.197%

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132	UNIBAIL-RODAMCO	0.088%	25.285%
133	BAYERISCHE MOTO	0.087%	25.372%
134	VOLKSWAGEN AG	0.087%	25.459%
135	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.086%	25.546%
136	TENCENT HLDGS L	0.086%	25.632%
137	SINGAPORE GOVER	0.085%	25.717%
138	GOLDCORP INC COMMON STOCK	0.084%	25.801%
139	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.084%	25.885%
140	CANADIAN TIRE C	0.084%	25.969%
141	CSX CORP	0.084%	26.053%
142	LANDWIRT RENTEN	0.083%	26.136%
143	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.083%	26.220%
144	SANOFI-AVENTIS	0.083%	26.303%
145	NEWBELCO SA/NV	0.083%	26.386%
146	BRIT AMER TOBAC	0.083%	26.468%
147	CAPITAL ONE FIN	0.082%	26.551%
148	GLENCORE XSTRA	0.082%	26.633%
149	CATERPILLAR INC COMMON STOCK USD1.0	0.082%	26.715%
150	KINDER MORGAN INC COMMON STOCK USD.01	0.082%	26.797%
151	SHAW COMMUNICATIONS INC B COMMON STOCK	0.082%	26.879%
152	FIRST QUANTUM M	0.082%	26.961%
153	REP AUSTRIA GOV	0.082%	27.042%
154	NORFOLK STHN CO	0.081%	27.123%
155	CIGNA CORP	0.080%	27.203%
156	ABB LTD	0.080%	27.283%
157	CHINA EVERGRAND	0.079%	27.363%
158	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.077%	27.440%
159	RIO TINTO PLC SPON ADR ADR	0.077%	27.517%
160	EQUINIX INC REIT USD.001	0.077%	27.594%
161	FINNING INTL LT	0.076%	27.670%
162	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.076%	27.746%
163	NVIDIA CORP	0.076%	27.822%
164	VALE SA	0.076%	27.897%
165	BLACKROCK INC COMMON STOCK USD.01	0.075%	27.972%
166	BLACKBERRY LTD COMMON STOCK	0.075%	28.047%
167	KREDIT FUER WIE	0.074%	28.121%
168	PEPSICO INC COMMON STOCK USD.017	0.074%	28.195%
169	PROLOGIS INC REIT USD.01	0.074%	28.268%
170	WESTPAC BANK CO	0.073%	28.342%
171	TARGET CORPORAT	0.073%	28.415%
172	BOEING CO/THE COMMON STOCK USD5.0	0.072%	28.487%
173	LINAMAR CORP	0.072%	28.560%
174	NATL AUSTRALIA	0.072%	28.632%
175	IBERDROLA SA	0.072%	28.704%
176	LANDESKREDITBAN	0.072%	28.775%
177	MARATHON PETROLEUM CORP COMMON STOCK	0.072%	28.847%
178	ORANGE SA	0.072%	28.918%
179	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.071%	28.989%
180	PUBLIC STORAGE	0.070%	29.060%
181	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.070%	29.130%

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182	CHINA NATIONAL	0.070%	29.200%
183	SINGAPORE GOVT	0.070%	29.269%
184	ENGIE	0.070%	29.339%
185	TELUS CORPORATI	0.070%	29.409%
186	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.069%	29.478%
187	VERESEN INC.	0.069%	29.547%
188	ARC RESOURCES L	0.068%	29.615%
189	AFLAC INC COMMON STOCK USD.1	0.068%	29.683%
190	NESTLE FINANCE	0.068%	29.751%
191	ZURICH FIN SVS	0.067%	29.818%
192	NISSAN MOTOR CO	0.067%	29.886%
193	ALLSTATE CORP COMMON STOCK USD.01	0.067%	29.953%
194	KOMMUNINVEST I	0.067%	30.020%
195	ABBVIE INC COMMON STOCK USD.01	0.067%	30.087%
196	ROCHE HOLDING A	0.067%	30.153%
197	COOPERATIEVE RA	0.066%	30.220%
198	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.066%	30.286%
199	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.066%	30.352%
200	APPLE INC SR UNSECURED 02/21 2.25	0.066%	30.418%
201	KOMMUNINVEST I	0.066%	30.483%
202	KINGDOM BELGIUM	0.066%	30.549%
203	EMPIRE CO LTD N	0.066%	30.615%
204	BCO BILBAO VIZC	0.065%	30.680%
205	IAMGOLD CORP COMMON STOCK	0.065%	30.745%
206	DIGITAL REALTY	0.065%	30.811%
207	DOLLAR TREE INC	0.065%	30.875%
208	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.065%	30.940%
209	ENERPLUS CORP COMMON STOCK	0.064%	31.004%
210	DEUTSCHE BAHN F	0.064%	31.068%
211	MICHELIN(CGDE)	0.064%	31.132%
212	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.064%	31.195%
213	FIAT CHRYSLER A	0.063%	31.259%
214	TAIWAN SEMI-ADR	0.063%	31.322%
215	CK HUTCHINSON H	0.063%	31.385%
216	CORNING INC COMMON STOCK USD.5	0.063%	31.449%
217	MCDONALD S CORP COMMON STOCK USD.01	0.063%	31.511%
218	TEXAS INSTRUMEN	0.063%	31.574%
219	CANADIAN WESTER	0.063%	31.637%
220	ALLIANZ AG	0.062%	31.699%
221	SWEDISH EXP CRE	0.062%	31.762%
222	ASSIC GENERALI	0.062%	31.824%
223	SOC GENERALE	0.062%	31.886%
224	MASTERCARD INC A COMMON STOCK USD.0001	0.062%	31.948%
225	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.062%	32.011%
226	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.062%	32.073%
227	PAN AMERICAN SILVER CORP COMMON STOCK	0.062%	32.135%
228	TFI INTERNATION	0.062%	32.196%
229	CHEVRON CORP SR UNSECURED 06/23 3.191	0.062%	32.258%
230	WESTPAC BKG COR	0.062%	32.320%
231	BAYER AG	0.061%	32.381%

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232	NOVARTIS AG SPONSORED ADR ADR	0.061%	32.443%
233	ANDEAVOR COMMON STOCK USD.167	0.061%	32.504%
234	CRESCENT POINT ENERGY CORP COMMON STOCK	0.061%	32.565%
235	DANAHER CORP COMMON STOCK USD.01	0.061%	32.626%
236	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.061%	32.688%
237	AIR CANADA	0.061%	32.749%
238	METLIFE INC COMMON STOCK USD.01	0.061%	32.810%
239	CAMECO CORP COMMON STOCK	0.061%	32.870%
240	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.061%	32.931%
241	WHITECAP RESOUR	0.060%	32.991%
242	BEST BUY CO INC	0.060%	33.051%
243	MOLSONCOORS-B-U	0.060%	33.111%
244	PING AN INSURAN	0.060%	33.171%
245	EBAY INC	0.060%	33.231%
246	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.059%	33.291%
247	BROADCOM LTD	0.059%	33.350%
248	AGENCE FRANCAIS	0.059%	33.409%
249	TOURMALINE OIL	0.059%	33.467%
250	B2GOLD CORP COM	0.058%	33.526%
251	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.058%	33.584%
252	WESTJET AIRLINE	0.058%	33.642%
253	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.058%	33.701%
254	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.058%	33.759%
255	3M CO COMMON STOCK USD.01	0.058%	33.817%
256	CAE INC COMMON STOCK	0.057%	33.874%
257	BANK OF CHINA L	0.057%	33.931%
258	ALTRIA GROUP INC COMMON STOCK USD.333	0.057%	33.989%
259	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.057%	34.046%
260	ROYAL BK OF CAN	0.057%	34.103%
261	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.057%	34.160%
262	SUMITOMO MITSUI	0.057%	34.217%
263	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.057%	34.274%
264	EATON CORP PLC	0.057%	34.331%
265	UNEDIC ASSEO 0.	0.057%	34.388%
266	HON HAI PRECISI	0.057%	34.445%
267	WELLTOWER INC REIT USD1.0	0.057%	34.502%
268	BB+T CORP COMMON STOCK USD5.0	0.056%	34.558%
269	AVALONBAY COMMUNITIES INC REIT USD.01	0.056%	34.614%
270	AETNA INC COMMON STOCK USD.01	0.056%	34.670%
271	AIA GROUP LTD	0.056%	34.726%
272	IMPERIAL OIL LTD COMMON STOCK	0.056%	34.782%
273	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.056%	34.837%
274	THOMSON REUTERS CORP COMMON STOCK	0.056%	34.893%
275	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.056%	34.948%
276	SNC-LAVALIN GRO	0.055%	35.003%
277	WESTERN DIGITAL	0.055%	35.059%
278	EQUITY RESIDENT	0.055%	35.114%
279	MCKESSON CORP.	0.055%	35.169%
280	MICROSOFT CORP	0.055%	35.224%
281	MINITUBISHI UFJ	0.055%	35.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	CHINA MOBILE LT	0.055%	35.334%
283	SOUTHWEST AIRLI	0.054%	35.388%
284	LLOYDS BANKING	0.054%	35.442%
285	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.054%	35.497%
286	ENBRIDGE	0.054%	35.550%
287	CROWN CASTLE INTL CORP REIT USD.01	0.054%	35.604%
288	CMNWLTH BK OF A	0.054%	35.658%
289	HUMANA INC	0.054%	35.711%
290	WSP GLOBAL INC	0.053%	35.764%
291	ENI S.P.A.	0.053%	35.818%
292	NOVARTIS CAP CO	0.053%	35.871%
293	STATE STREET CORP COMMON STOCK USD1.0	0.053%	35.924%
294	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.053%	35.977%
295	CELGENE CORP	0.053%	36.030%
296	METHANEX CORP COMMON STOCK	0.053%	36.082%
297	COTT CORP	0.053%	36.135%
298	HYNIX SEMICONDU	0.052%	36.187%
299	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.052%	36.239%
300	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.052%	36.291%
301	SNCF RESEAU 3.1	0.052%	36.343%
302	ANGLO AMERICAN	0.052%	36.394%
303	GEORGE WESTON L	0.052%	36.446%
304	VENTAS INC-REIT	0.052%	36.498%
305	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.052%	36.549%
306	WOODSIDE PETROL	0.052%	36.601%
307	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.051%	36.652%
308	IBM CORP SR UNSECURED 01/22 2.5	0.051%	36.704%
309	CHEVRON CORP 2.	0.051%	36.755%
310	DISCOVER FINL S	0.051%	36.806%
311	AXA	0.051%	36.857%
312	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.051%	36.908%
313	PACCAR INC	0.051%	36.959%
314	TOYOTA MOTOR CO	0.051%	37.010%
315	PHILLIPS 66 COMMON STOCK	0.051%	37.060%
316	GILDAN ACTIVEWEAR INC COMMON STOCK	0.050%	37.111%
317	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.050%	37.161%
318	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.050%	37.211%
319	UPM-KYMMENE OYJ	0.050%	37.261%
320	ITAU UNIBANCO S	0.050%	37.311%
321	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.049%	37.360%
322	ASTRAZENECA PLC SPONS ADR ADR	0.049%	37.410%
323	LVMH MOET HENNE	0.049%	37.459%
324	ALLIANZ SE SPON ADR ADR	0.049%	37.508%
325	MITSUBISHI CHEM	0.049%	37.558%
326	LOBLAW COS LTD	0.049%	37.607%
327	PEUGEOT SA	0.049%	37.656%
328	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.049%	37.705%
329	UBS GROUP	0.049%	37.754%
330	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.049%	37.804%
331	ALIMENTATION CO	0.049%	37.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	SUNTRUST BANKS	0.049%	37.901%
333	MGM MIRAGE INC	0.048%	37.949%
334	COSTCO WHOLESALE	0.048%	37.997%
335	CME GROUP INC COMMON STOCK USD.01	0.048%	38.045%
336	E.ON SE	0.048%	38.093%
337	TE CONNECTIVITY	0.048%	38.141%
338	ING GROEP NV	0.048%	38.188%
339	LEAR CORP	0.048%	38.236%
340	STARS GROUP INC/THE COMMON STOCK	0.048%	38.283%
341	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.047%	38.331%
342	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.047%	38.378%
343	SONY CORP	0.047%	38.426%
344	LAURENTIAN BANK	0.047%	38.473%
345	DIAGEO PLC ADR	0.047%	38.520%
346	CCL INDS INC CL	0.047%	38.567%
347	KBC GROEP NV	0.047%	38.614%
348	DOLLARAMA INC	0.047%	38.661%
349	COMPAGNIE DE SA	0.047%	38.708%
350	JOHNSON CONTROL	0.047%	38.754%
351	CONCHO RESOURCE	0.046%	38.801%
352	JX HOLDINGS INC	0.046%	38.847%
353	TYSON FOODS INC	0.046%	38.894%
354	AKZO NOBEL NV	0.046%	38.940%
355	T MOBILE US INC COMMON STOCK USD.0001	0.046%	38.986%
356	PROVINCE OF QUE	0.046%	39.032%
357	INTACT FINANCIA	0.046%	39.078%
358	NORDEA AB	0.046%	39.124%
359	BERKSHIRE HATHA	0.046%	39.169%
360	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.046%	39.215%
361	LINK R/EST INVE	0.046%	39.261%
362	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.046%	39.307%
363	RWE AG (NEU)	0.046%	39.352%
364	FIFTH THIRD BAN	0.046%	39.398%
365	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.046%	39.443%
366	TMX GROUP LTD	0.045%	39.489%
367	NEW GOLD INC COMMON STOCK	0.045%	39.534%
368	ELEMENT FINANCI	0.045%	39.579%
369	FREEPORT-MCMORA	0.045%	39.625%
370	RIO TINTO	0.045%	39.670%
371	MAPLE LEAF FOOD	0.045%	39.715%
372	SOLVAY	0.045%	39.760%
373	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.045%	39.805%
374	CONTINENTAL AG	0.045%	39.850%
375	CENTURYLINK INC COMMON STOCK USD1.0	0.045%	39.895%
376	GREAT WEST LIFE	0.045%	39.940%
377	KROGER CO	0.045%	39.984%
378	ROCKWELL COLLIN	0.045%	40.029%
379	RAYTHEON COMPANY COMMON STOCK USD.01	0.044%	40.073%
380	HUSKY ENERGY IN	0.044%	40.118%
381	CRH	0.044%	40.162%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	MIZUHO FINANCIA	0.044%	40.206%
383	WHIRLPOOL CORP	0.044%	40.251%
384	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.044%	40.295%
385	MICROSOFT CORP SR UNSECURED 11/20 2	0.044%	40.339%
386	BOSTON PROPERTIES INC REIT USD.01	0.044%	40.384%
387	CIE FINANCIERE	0.044%	40.427%
388	BHP BILLITON PL	0.044%	40.471%
389	CONSTELLATION S	0.044%	40.515%
390	KONINKLIJKE AHO	0.044%	40.559%
391	STATOIL ASA	0.043%	40.602%
392	CGI GROUP INC CLASS A COMMON STOCK	0.043%	40.646%
393	WILLIAMS COS IN	0.043%	40.689%
394	ASAHI KASEI COR	0.043%	40.732%
395	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.043%	40.775%
396	DAVITA INC COMMON STOCK USD.001	0.043%	40.819%
397	ROLLS-ROYCE GRO	0.043%	40.862%
398	NOVO-NORDISK AS	0.043%	40.905%
399	VOLVO AB	0.043%	40.948%
400	APPLE INC SR UNSECURED 05/23 2.4	0.043%	40.990%
401	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.043%	41.033%
402	REPSOL SA	0.043%	41.076%
403	RIOCAN REAL EST	0.043%	41.119%
404	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.043%	41.161%
405	CENTENE CORP COMMON STOCK USD.001	0.043%	41.204%
406	BRIDGESTONE COR	0.043%	41.246%
407	SOFTBANK CORP	0.043%	41.289%
408	YAMANA GOLD INC COMMON STOCK	0.042%	41.331%
409	CARNIVAL CORP COMMON STOCK USD.01	0.042%	41.374%
410	OCEANAGOLD CORP	0.042%	41.416%
411	ALAMOS GOLD INC CLASS A COMMON STOCK	0.042%	41.458%
412	EASTMAN CHEMICA	0.042%	41.501%
413	NUCOR CORP	0.042%	41.543%
414	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.042%	41.585%
415	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.042%	41.627%
416	GEN DYNAMICS CO	0.042%	41.668%
417	HARTFORD FINANC	0.042%	41.710%
418	NATL AUSTRALIA	0.041%	41.751%
419	LAM RESEARCH CORP COMMON STOCK USD.001	0.041%	41.792%
420	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.041%	41.834%
421	ORIX CORP	0.041%	41.875%
422	COGECO COMMUNIC	0.041%	41.916%
423	KIRKLAND LAKE G	0.041%	41.957%
424	INTL BUSINESS M	0.041%	41.998%
425	DSV A/S	0.041%	42.038%
426	VINCI SA	0.041%	42.079%
427	GEELY AUTOMOBIL	0.040%	42.119%
428	APPLIED MATERIALS INC COMMON STOCK USD.01	0.040%	42.160%
429	ARCHER DANIELS	0.040%	42.200%
430	NIKE INC CL B COMMON STOCK USD1.0	0.040%	42.240%
431	ONTARIO(PROV OF	0.040%	42.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	SCOTTISH AND SO	0.040%	42.321%
433	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.040%	42.361%
434	PROGRESSIVE CORP COMMON STOCK USD1.0	0.040%	42.401%
435	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.040%	42.441%
436	SINGAPORE GOVT	0.040%	42.481%
437	PANASONIC CORP	0.040%	42.521%
438	UNICREDIT SPA	0.040%	42.561%
439	ESSEX PROP TRUS	0.040%	42.600%
440	BIOGEN IDEC INC	0.040%	42.640%
441	H&R REIT UNITS	0.040%	42.680%
442	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.040%	42.719%
443	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.039%	42.759%
444	UTD PARCEL SERV	0.039%	42.798%
445	IBM CORP SR UNSECURED 02/21 2.25	0.039%	42.837%
446	PROV OF SASK CA	0.039%	42.877%
447	SCHWAB(CHARLES)	0.039%	42.916%
448	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.039%	42.955%
449	HUBBAY MINERALS INC COMMON STOCK NPV	0.039%	42.994%
450	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.039%	43.033%
451	STANTEC INC COMMON STOCK	0.039%	43.072%
452	GAP INC	0.039%	43.111%
453	COUNTRY GARDEN	0.039%	43.149%
454	TAIWAN SEMICOND	0.039%	43.188%
455	APPLE INC SR UNSECURED 02/22 2.5	0.038%	43.226%
456	ACCENTURE PLC A	0.038%	43.265%
457	SCENTRE GROUP	0.038%	43.303%
458	MITSUBISHI CORP	0.038%	43.341%
459	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.038%	43.380%
460	SEVEN GENERATIO	0.038%	43.418%
461	TOKIO MARINE HL	0.038%	43.456%
462	EUROPEAN INVEST	0.038%	43.494%
463	TOROMONT INDS L	0.038%	43.532%
464	DR HORTON INC COMMON STOCK USD.01	0.038%	43.570%
465	SAPUTO GROUP IN	0.038%	43.607%
466	DEVON ENERGY CORP COMMON STOCK USD.1	0.038%	43.645%
467	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.038%	43.683%
468	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.038%	43.720%
469	LOCKHEED MARTIN	0.038%	43.758%
470	STANDARD CHARTE	0.037%	43.795%
471	TRANSALTA CORP COMMON STOCK	0.037%	43.833%
472	ELI LILLY + CO COMMON STOCK	0.037%	43.870%
473	INTER PIPELINE	0.037%	43.907%
474	RENAULT	0.037%	43.944%
475	GOODYEAR TIRE &	0.037%	43.982%
476	KEYERA CORP	0.037%	44.019%
477	LAFARGEHOLCIM L	0.037%	44.055%
478	MACQUARIE GP LT	0.037%	44.092%
479	BP PLC SPONS ADR ADR	0.037%	44.129%
480	EUROPEAN INVEST	0.037%	44.166%
481	ALGONQUIN POWER	0.037%	44.203%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	MUNCHENER RUCKV	0.037%	44.239%
483	PEYTO EXPLORATI	0.037%	44.276%
484	ALTAGAS LTD	0.036%	44.312%
485	MACDONALD DETTW	0.036%	44.349%
486	CREDIT SUISSE G	0.036%	44.385%
487	DETOUR GOLD COR	0.036%	44.421%
488	M + T BANK CORP COMMON STOCK USD.5	0.036%	44.457%
489	INGERSOLL-RAND	0.036%	44.493%
490	CHINA MOBILE	0.036%	44.529%
491	AIR PRODS & CHE	0.036%	44.565%
492	SIKA FINANZ AG	0.036%	44.601%
493	CI FINANCIAL CO	0.036%	44.637%
494	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.036%	44.673%
495	STARBUCKS CORP	0.036%	44.709%
496	MYLAN INC/PA	0.036%	44.744%
497	INTESA SANPAOLO	0.036%	44.780%
498	ALLY FINANCIAL INC COMMON STOCK USD.1	0.036%	44.815%
499	GENWORTH MI CAN	0.036%	44.851%
500	REALTY INCOME C	0.035%	44.886%
501	RESTAURANT BRANDS INTERN COMMON STOCK	0.035%	44.922%
502	CANFOR CORPORAT	0.035%	44.957%
503	STANDARD BANK G	0.035%	44.993%
504	OPEN TEXT CORPO	0.035%	45.028%
505	AGEAS	0.035%	45.063%
506	LINDE AG	0.035%	45.097%
507	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.035%	45.132%
508	TEXTRON INC COMMON STOCK USD.125	0.035%	45.167%
509	SWISS RE AG	0.035%	45.202%
510	CARDINAL HEALTH	0.035%	45.237%
511	DBS GROUP HLDGS	0.035%	45.271%
512	DEUTSCHE BANK A	0.035%	45.306%
513	DOVER CORP	0.035%	45.340%
514	CELESTICA INC COMMON STOCK NPV	0.034%	45.375%
515	TRANSCONTINENTA	0.034%	45.409%
516	ARCELORMITTAL	0.034%	45.443%
517	INVESCO LTD COMMON STOCK USD.2	0.034%	45.477%
518	METRO INC	0.034%	45.511%
519	CNOOC LTD	0.034%	45.545%
520	BK NEDERLANDSE	0.034%	45.579%
521	ENEL S.p.A.	0.034%	45.613%
522	VIACOM INC CLASS B COMMON STOCK USD.001	0.034%	45.648%
523	CENTERRA GOLD INC COMMON STOCK	0.034%	45.682%
524	QUEST DIAGNOSTI	0.034%	45.715%
525	TELEFONICA SA	0.034%	45.749%
526	WOLTERS KLUWERS	0.034%	45.783%
527	CHEVRON CORP SR UNSECURED 03/20 1.961	0.034%	45.817%
528	MITSUBISHI UFJ FINL SPON ADR ADR	0.034%	45.851%
529	APACHE CORP COMMON STOCK USD.625	0.034%	45.884%
530	DEUTSCHE LUFTHA	0.034%	45.918%
531	CANADIAN APARTM	0.034%	45.952%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	HOUSING DEVEL F	0.034%	45.986%
533	BARCLAYS ADR-EA	0.034%	46.019%
534	CA INC COMMON STOCK USD.1	0.034%	46.053%
535	SEVEN & I HOLDI	0.034%	46.087%
536	EOG RESOURCES	0.034%	46.120%
537	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.034%	46.154%
538	NIELSEN HOLDING	0.033%	46.187%
539	NEXTERA ENERGY INC COMMON STOCK USD.01	0.033%	46.221%
540	PERSIMMON PLC	0.033%	46.254%
541	BOLIDEN AB	0.033%	46.287%
542	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.033%	46.321%
543	MID AMERICA APARTMENT COMM REIT USD.01	0.033%	46.354%
544	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.033%	46.387%
545	IGM FINANCIAL I	0.033%	46.420%
546	NORTHROP GRUMMA	0.033%	46.454%
547	SUPERIOR PLUS C	0.033%	46.487%
548	XPO LOGISTICS INC COMMON STOCK USD.001	0.033%	46.520%
549	SUNAC CHINA HLD	0.033%	46.553%
550	SCHNEIDER SA	0.033%	46.586%
551	MTN GROUP LTD	0.033%	46.619%
552	VIVENDI SA	0.033%	46.651%
553	MITSUBISHI ELEC	0.033%	46.684%
554	PHILIPS ELECTRO	0.033%	46.717%
555	NORWEGIAN CRUIS	0.033%	46.750%
556	UNILEVER NV	0.033%	46.783%
557	PFIZER INC	0.033%	46.816%
558	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.033%	46.848%
559	PRUDENTIAL ADR	0.033%	46.881%
560	REPUBLIC SERVIC	0.033%	46.913%
561	BM&F BOVESPA SA	0.033%	46.946%
562	SWEDEN GOVERNME	0.033%	46.979%
563	RELIANCE INDS	0.033%	47.011%
564	HOST HOTELS &	0.033%	47.044%
565	AGENCE FRANCAIS	0.032%	47.076%
566	HUNTINGTON BANC	0.032%	47.108%
567	KEYCORP	0.032%	47.141%
568	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.032%	47.173%
569	DOWDUPONT INC COMMON STOCK USD.01	0.032%	47.205%
570	FNF GROUP TRACKING STK USD.0001	0.032%	47.237%
571	PARAMOUNT RESOU	0.032%	47.269%
572	KOHL'S CORPORATI	0.032%	47.301%
573	STORA ENSO OYJ	0.032%	47.334%
574	CARMAX INC COMMON STOCK USD.5	0.032%	47.366%
575	NOKIA CORP	0.032%	47.398%
576	GGP INC REIT USD.01	0.032%	47.430%
577	3I GROUP PLC	0.032%	47.461%
578	CANADIAN (GOVT	0.032%	47.493%
579	LEGAL & GENERAL	0.032%	47.525%
580	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.032%	47.556%
581	CALPINE CORP	0.032%	47.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	mitsubishi hvY	0.032%	47.619%
583	GIBSON ENERGY I	0.031%	47.651%
584	DOMINION DIAMOND CORP COMMON STOCK	0.031%	47.682%
585	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.031%	47.714%
586	LLOYDS BANKING	0.031%	47.745%
587	STMICROELECTRON	0.031%	47.776%
588	VORNADO REALTY TRUST REIT USD.04	0.031%	47.807%
589	ARKEMA	0.031%	47.838%
590	HCP INC.	0.031%	47.869%
591	ATOS ORIGIN SA	0.031%	47.900%
592	ENERFLEX LTD	0.031%	47.931%
593	MAZDA MOTOR COR	0.031%	47.962%
594	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.031%	47.993%
595	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.031%	48.024%
596	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.031%	48.055%
597	ARCONIC INC COMMON STOCK	0.031%	48.086%
598	EUROPEAN INVEST	0.031%	48.117%
599	EMERA INC.	0.031%	48.147%
600	LG Electronics	0.031%	48.178%
601	ING GROEP NV	0.031%	48.209%
602	ZIMMER HLDGS IN	0.031%	48.240%
603	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.031%	48.270%
604	FUJITSU	0.031%	48.301%
605	LANDESKREDITBAN	0.031%	48.332%
606	INTL BK RECON &	0.030%	48.362%
607	PROCTER & GAMBL	0.030%	48.392%
608	AIR LIQUIDE(L')	0.030%	48.423%
609	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.030%	48.453%
610	NEWMONT MINING CORP COMMON STOCK USD1.6	0.030%	48.484%
611	TESCO PLC	0.030%	48.514%
612	NEWELL BRANDS INC COMMON STOCK USD1.0	0.030%	48.544%
613	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.030%	48.574%
614	WESTFIELD CORP	0.030%	48.605%
615	FMS WERTMANAGEM	0.030%	48.635%
616	TELIASONERA AB	0.030%	48.665%
617	LOWE'S COS INC	0.030%	48.695%
618	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.030%	48.725%
619	OWENS CORNING COMMON STOCK USD.001	0.030%	48.756%
620	BORGWARNER INC COMMON STOCK USD.01	0.030%	48.786%
621	TOTAL CAPITAL I	0.030%	48.816%
622	GLAXOSMITHKLINE PLC SPON ADR ADR	0.030%	48.846%
623	PTT PUBLIC COMP	0.030%	48.876%
624	SKAND ENSKILDA	0.030%	48.906%
625	STANDARD LIFE P	0.030%	48.936%
626	SHIN-ETSU CHEM	0.030%	48.966%
627	SPARK INFRASTRU	0.030%	48.996%
628	Banco Sabadell	0.030%	49.025%
629	DEERE + CO COMMON STOCK USD1.0	0.030%	49.055%
630	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.030%	49.085%
631	BK OF NOVA SCOT	0.030%	49.114%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	AGENCE FRANCAIS	0.030%	49.144%
633	XEROX CORP COMMON STOCK USD1.0	0.029%	49.173%
634	HYUNDAI MOTOR C	0.029%	49.203%
635	ANALOG DEVICES INC COMMON STOCK USD.167	0.029%	49.232%
636	BUNGE LTD COMMON STOCK USD.01	0.029%	49.262%
637	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.029%	49.291%
638	MTU AERO ENGINE	0.029%	49.320%
639	DUKE ENERGY CORP COMMON STOCK USD.001	0.029%	49.350%
640	CANON INC	0.029%	49.379%
641	LENNAR CORP CL	0.029%	49.408%
642	WILLIS TOWERS W	0.029%	49.437%
643	PETROCHINA CO	0.029%	49.466%
644	HSBC HOLDINGS P	0.029%	49.495%
645	AMETEK INC COMMON STOCK USD.01	0.029%	49.524%
646	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.029%	49.553%
647	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.029%	49.582%
648	FRENCH REPUBLIC	0.029%	49.611%
649	LKQ CORP COMMON STOCK USD.01	0.029%	49.640%
650	TELEPERFORMANCE	0.029%	49.668%
651	SHELL INTL.FIN.	0.029%	49.697%
652	FLEXTRONICS INT	0.029%	49.726%
653	ROYAL BANK OF C	0.029%	49.755%
654	OVERSEA-CHINESE	0.029%	49.783%
655	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.029%	49.812%
656	GOODMAN GROUP	0.029%	49.841%
657	SASOL	0.029%	49.869%
658	VERMILION ENERGY INC COMMON STOCK	0.029%	49.898%
659	DEXIA CREDIT LO	0.029%	49.926%
660	WESTROCK CO COMMON STOCK	0.029%	49.955%
661	ACTIVISION BLIZ	0.028%	49.983%
662	ASHTREAD GROUP	0.028%	50.012%
663	DENMARK GOVT BO	0.028%	50.040%
664	INTERFOR CORP	0.028%	50.069%
665	ELDORADO GOLD CORP COMMON STOCK	0.028%	50.097%
666	KOMATSU	0.028%	50.125%
667	CBRE GROUP INC A COMMON STOCK USD.01	0.028%	50.154%
668	ADIDAS AG	0.028%	50.182%
669	SUN HUNG KAI PR	0.028%	50.210%
670	TAHOE RESOURCES INC COMMON STOCK	0.028%	50.238%
671	GENUINE PARTS C	0.028%	50.266%
672	DEN DANSKE BANK	0.028%	50.294%
673	KDDI CORP	0.028%	50.322%
674	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.028%	50.349%
675	HUNTSMAN CORP COMMON STOCK USD.01	0.028%	50.377%
676	WESFARMERS LTD	0.028%	50.405%
677	SWISSCOM AG	0.028%	50.433%
678	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.028%	50.461%
679	SVENSKA HANDELS	0.028%	50.489%
680	SUMITOMO CHEMIC	0.028%	50.516%
681	CLARIANT AG	0.028%	50.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.028%	50.572%
683	WM MORRISON SUP	0.028%	50.599%
684	AUTOLIV INC	0.028%	50.627%
685	SAMPO OYJ	0.028%	50.654%
686	SHELL INTL.FIN.	0.028%	50.682%
687	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.028%	50.709%
688	MERCK + CO INC SR UNSECURED 02/22 2.35	0.027%	50.737%
689	ANADARKO PETROL	0.027%	50.764%
690	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.027%	50.792%
691	MACY S INC COMMON STOCK USD.01	0.027%	50.819%
692	BAXTER INTL INC	0.027%	50.846%
693	ARAMARK COMMON STOCK USD.01	0.027%	50.873%
694	VODAFONE GROUP PLC SP ADR ADR	0.027%	50.901%
695	RYDER SYSTEM IN	0.027%	50.928%
696	SBA COMMUNICATIONS CORP REIT USD.01	0.027%	50.955%
697	POST HOLDINGS INC COMMON STOCK USD.01	0.027%	50.982%
698	LONZA GROUP AG	0.027%	51.009%
699	KOMMUNALBANKEN	0.027%	51.036%
700	LANXESS	0.027%	51.063%
701	MULLEN GROUP LT	0.027%	51.091%
702	NEDERLANDSE WAT	0.027%	51.118%
703	BOUYGUES	0.027%	51.145%
704	BOMBARDIER INC	0.027%	51.172%
705	BANK OF MONTREA	0.027%	51.199%
706	NORTHERN TRUST	0.027%	51.226%
707	mitsui & CO	0.027%	51.253%
708	IVANHOE MINES L	0.027%	51.280%
709	RADIANT OPTO EL	0.027%	51.306%
710	TELECOM ITALIA	0.027%	51.333%
711	TREASURY WINE E	0.027%	51.360%
712	ADECCO SA	0.027%	51.387%
713	PRAXAIR STK	0.027%	51.414%
714	TAYLOR WIMPEY	0.027%	51.441%
715	JOHNSON MATTHEY	0.027%	51.467%
716	BANCO SANTANDER SA SPON ADR ADR	0.027%	51.494%
717	CHINA PETROLEUM	0.027%	51.521%
718	SSR MINING INC COMMON STOCK	0.027%	51.547%
719	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.027%	51.574%
720	NIPPON STEEL CO	0.027%	51.600%
721	PVH CORP COMMON STOCK USD1.0	0.027%	51.627%
722	LINCOLN NATL CO	0.026%	51.653%
723	COACH INC	0.026%	51.680%
724	UNIVERSAL HLTH	0.026%	51.706%
725	RUSSEL METALS I	0.026%	51.733%
726	DEUTSCHE POST A	0.026%	51.759%
727	LYONDELLBASELL	0.026%	51.785%
728	NETAPP INC.	0.026%	51.812%
729	ENDEAVOUR MININ	0.026%	51.838%
730	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.026%	51.864%
731	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.026%	51.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	MARSH & MCLENNA	0.026%	51.916%
733	AEON CO., LTD	0.026%	51.942%
734	TRICAN WELL SER	0.026%	51.968%
735	ETRADE FINANCIA	0.026%	51.994%
736	NETEASE INC ADR ADR USD.0001	0.026%	52.020%
737	SUZUKI MOTOR CO	0.026%	52.046%
738	LIBERTY BROADBAND C COMMON STOCK USD.01	0.026%	52.071%
739	SMITHS GROUP	0.026%	52.097%
740	BAE SYSTEMS	0.026%	52.123%
741	FORTESCUE METAL	0.026%	52.149%
742	AGCO CORP	0.026%	52.174%
743	AVIVA PLC	0.026%	52.200%
744	STRYKER CORP	0.026%	52.226%
745	QUANTA SERVICES	0.026%	52.251%
746	FIRSTSERVICE CORP COMMON STOCK	0.026%	52.277%
747	WESTPAC BKG COR	0.026%	52.302%
748	BRITISH AMERICAN TOB SP ADR ADR	0.025%	52.328%
749	NATL AUST BANK	0.025%	52.353%
750	NORTHLAND POWER	0.025%	52.379%
751	PETROBRAS PFEFE	0.025%	52.404%
752	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.025%	52.429%
753	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.025%	52.455%
754	JABIL CIRCUIT I	0.025%	52.480%
755	ONEOK INC	0.025%	52.505%
756	QUEBECOR INC 'B	0.025%	52.530%
757	SMURFIT KAPPA P	0.025%	52.556%
758	POLSKI KON NAF	0.025%	52.581%
759	PERRIGO CO PLC	0.025%	52.606%
760	HARRIS CORP	0.025%	52.631%
761	LOEWS CORP COMMON STOCK USD.01	0.025%	52.656%
762	UNUM GROUP	0.025%	52.681%
763	DUKE REALTY CORP REIT USD.01	0.025%	52.706%
764	SWATCH GROUP	0.025%	52.732%
765	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.025%	52.757%
766	BECTON DICKINSON	0.025%	52.782%
767	BELLWAY	0.025%	52.807%
768	KONINKLIJKE KPN	0.025%	52.832%
769	REGENCY CENTERS CORP REIT USD.01	0.025%	52.857%
770	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	52.882%
771	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.025%	52.907%
772	ENERCARE INC	0.025%	52.932%
773	AUTONATION INC	0.025%	52.957%
774	NEW FLYER COMMO	0.025%	52.982%
775	DOMINION RES(VI	0.025%	53.006%
776	DUFREY AG-REG	0.025%	53.031%
777	LAND SECURITIES	0.025%	53.056%
778	CORUS ENTERTAIN	0.025%	53.081%
779	KROTON EDUCACIO	0.025%	53.106%
780	AMP LIMITED	0.025%	53.130%
781	NASDAQ INC COMMON STOCK USD.01	0.025%	53.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	NTT DOCOMO INC	0.025%	53.180%
783	UDR INC REIT USD.01	0.025%	53.204%
784	INGREDION INC COMMON STOCK USD.01	0.025%	53.229%
785	HESS CORPORATIO	0.025%	53.254%
786	LG DISPLAY CO	0.025%	53.278%
787	SUMITOMO ELEC I	0.025%	53.303%
788	SL GREEN REALTY	0.025%	53.328%
789	BANK NEDERLANDS	0.025%	53.352%
790	FRESENIUS MEDIC	0.025%	53.377%
791	TOREX GOLD RESO	0.024%	53.401%
792	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.024%	53.425%
793	KONINKLIJKE DSM	0.024%	53.450%
794	DANONE S.A. COM	0.024%	53.474%
795	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.024%	53.499%
796	BALL CORP	0.024%	53.523%
797	TOYOTA TSUSHO C	0.024%	53.547%
798	VALEO SA	0.024%	53.572%
799	PREMIUM BRANDS	0.024%	53.596%
800	UNILEVER PLC SPONSORED ADR ADR	0.024%	53.620%
801	COTY INC CL A COMMON STOCK USD.01	0.024%	53.644%
802	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.024%	53.668%
803	ORBITAL ATK INC COMMON STOCK USD.01	0.024%	53.693%
804	EXTRA SPACE STO	0.024%	53.717%
805	CHINA O/SEAS LA	0.024%	53.741%
806	GIVAUDAN	0.024%	53.765%
807	UNIONE DI BAN.	0.024%	53.789%
808	JONES LANG LASA	0.024%	53.813%
809	PFIZER INC 0.25	0.024%	53.837%
810	UTD RENTALS INC	0.024%	53.862%
811	SPIRIT AEROSYST	0.024%	53.886%
812	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.024%	53.910%
813	STEEL DYNAMICS INC COMMON STOCK USD.005	0.024%	53.934%
814	ERSTE GROUP BAN	0.024%	53.958%
815	TRINITY INDS	0.024%	53.982%
816	ARROW ELECTRONI	0.024%	54.005%
817	ONEX CORP SUB V	0.024%	54.029%
818	UTD THERAPEUTIC	0.024%	54.053%
819	TOTAL SA SPON ADR ADR	0.024%	54.077%
820	BLUESCOPE STEEL	0.024%	54.101%
821	UBISOFT ENTERTA	0.024%	54.125%
822	THOR INDUSTRIES INC COMMON STOCK USD.1	0.024%	54.149%
823	JM SMUCKER CO/THE COMMON STOCK	0.024%	54.172%
824	NESTE OIL OYJ	0.024%	54.196%
825	AFFILIATED MNGR	0.024%	54.220%
826	KINGSPAN GROUP	0.024%	54.244%
827	MARKS & SPENCER	0.024%	54.267%
828	BOC HONG KONG H	0.024%	54.291%
829	REXEL PROMESSES	0.024%	54.315%
830	IRON MOUNTAIN INC REIT USD.01	0.024%	54.338%
831	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.024%	54.362%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.024%	54.385%
833	TOTAL CAPITAL I	0.024%	54.409%
834	IMPERIAL TOBACC	0.024%	54.433%
835	BORALEX INC CL	0.024%	54.456%
836	ADOBE SYSTEMS I	0.024%	54.480%
837	HOLOGIC INC COMMON STOCK USD.01	0.023%	54.503%
838	MARKEL CORP COMMON STOCK	0.023%	54.526%
839	SESA STERLITE	0.023%	54.550%
840	OSHKOSH CORP COMMON STOCK USD.01	0.023%	54.573%
841	FRANCO NEVADA CORP COMMON STOCK	0.023%	54.597%
842	PENTAIR PLC	0.023%	54.620%
843	CARREFOUR SA	0.023%	54.643%
844	GKN PLC	0.023%	54.667%
845	VESTAS WIND SYS	0.023%	54.690%
846	SOUTHERN CO	0.023%	54.714%
847	SWEDBANK AB	0.023%	54.737%
848	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.023%	54.760%
849	DAI-ICHI LIFE	0.023%	54.783%
850	BK NED GEMEENTE	0.023%	54.806%
851	COMERICA INC	0.023%	54.830%
852	GRUPO MEXICO SA	0.023%	54.853%
853	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.023%	54.876%
854	PETROBRAS COMM	0.023%	54.899%
855	SAINSBURY (J) P	0.023%	54.922%
856	JUNIPER NETWORK	0.023%	54.945%
857	CUMMINS INC	0.023%	54.969%
858	RAGING RIVER EX	0.023%	54.992%
859	MARTINREA INTER	0.023%	55.015%
860	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.023%	55.038%
861	PULTEGROUP INC.	0.023%	55.061%
862	MS&AD INSURANCE	0.023%	55.084%
863	FAURECIA	0.023%	55.107%
864	CHINA MERCHANTS	0.023%	55.130%
865	FRESENIUS SE &	0.023%	55.153%
866	ESSITY AKTIEBOL	0.023%	55.176%
867	MEG ENERGY CORP	0.023%	55.198%
868	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.023%	55.221%
869	UTD MICRO ELECT	0.023%	55.244%
870	OMV AG	0.023%	55.267%
871	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.023%	55.290%
872	HORMEL FOODS CORP COMMON STOCK USD.01465	0.023%	55.312%
873	BORAL LIMITED	0.023%	55.335%
874	BARRATT DEVEL	0.023%	55.358%
875	NRG ENERGY	0.023%	55.381%
876	COMMERZBANK AG	0.023%	55.403%
877	NUVISTA ENERGY	0.023%	55.426%
878	CANADIAN REAL E	0.023%	55.449%
879	ALLIED PPTY,REI	0.023%	55.471%
880	SECURE ENERGY S	0.023%	55.494%
881	PAREX RESOURCES	0.023%	55.516%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	MELROSE INDUSTR	0.023%	55.539%
883	TIFFANY & CO	0.023%	55.561%
884	SMART REAL ESTA	0.022%	55.584%
885	YAMAHA MOTOR CO	0.022%	55.606%
886	TOSOH CORP	0.022%	55.629%
887	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.022%	55.651%
888	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.022%	55.674%
889	ELECTR DE FRANC	0.022%	55.696%
890	NATIONAL OILWEL	0.022%	55.719%
891	SCOR	0.022%	55.741%
892	TEMASEK FINL I	0.022%	55.763%
893	SVENSKA HANDELS	0.022%	55.786%
894	STEINHOFF INTER	0.022%	55.808%
895	AON PLC	0.022%	55.830%
896	BANK RAKYAT IND	0.022%	55.852%
897	INTERNATIONAL G	0.022%	55.875%
898	RITCHIE BROS. A	0.022%	55.897%
899	JULIUS BAER GRO	0.022%	55.919%
900	SENSATA TECHNOL	0.022%	55.941%
901	K&S AG	0.022%	55.963%
902	AECOM COMMON STOCK USD.01	0.022%	55.985%
903	CAIXABANK	0.022%	56.007%
904	ITOCHU CORP	0.022%	56.029%
905	SHIRE PLC	0.022%	56.051%
906	SPRINT CORP COMMON STOCK USD.01	0.022%	56.073%
907	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.022%	56.095%
908	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.022%	56.117%
909	ALBEMARLE CORP	0.022%	56.139%
910	RICE ENERGY INC COMMON STOCK USD.01	0.022%	56.161%
911	LG CHEM LTD	0.022%	56.182%
912	BRITISH LAND CO	0.022%	56.204%
913	SHELL INTERNATI	0.022%	56.226%
914	TORCHMARK CORP COMMON STOCK USD1.0	0.022%	56.248%
915	TJX COS INC	0.022%	56.270%
916	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.022%	56.291%
917	SK ENERGY CO LT	0.022%	56.313%
918	AGILENT TECHNOL	0.022%	56.335%
919	SEGRO PLC	0.022%	56.357%
920	JFE HOLDINGS IN	0.022%	56.378%
921	AIR LEASE CORP	0.022%	56.400%
922	TUI AG	0.022%	56.422%
923	OLIN CORP	0.022%	56.443%
924	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.022%	56.465%
925	KLEPIERRE	0.022%	56.487%
926	DANA HOLDING CO	0.022%	56.508%
927	INFINEON TECHNO	0.022%	56.530%
928	MANPOWER INC	0.022%	56.551%
929	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.022%	56.573%
930	ELISA OYJ-A	0.022%	56.594%
931	FISCHER(GEORG)A	0.022%	56.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	FERRARI NV	0.022%	56.637%
933	GRAN TIERRA ENE	0.022%	56.659%
934	CSL LIMITED	0.021%	56.680%
935	GECINA SA	0.021%	56.702%
936	NEC CORP	0.021%	56.723%
937	BANK LEUMI LE-I	0.021%	56.745%
938	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.021%	56.766%
939	EXCHANGE INCOME	0.021%	56.788%
940	SYNNEX CORP COMMON STOCK USD.001	0.021%	56.809%
941	ATCO LTD CL I N	0.021%	56.830%
942	WH GROUP LTD	0.021%	56.852%
943	AISIN SEIKI CO	0.021%	56.873%
944	SPAIN GOVERNMEN	0.021%	56.894%
945	KION GROUP AG	0.021%	56.915%
946	ARRIS INTERNATI	0.021%	56.936%
947	MKS INSTRUMENTS INC COMMON STOCK	0.021%	56.958%
948	NAVIENT CORP COMMON STOCK USD.01	0.021%	56.979%
949	BROTHER INDUSTR	0.021%	57.000%
950	ANTHEM INC SR UNSECURED 05/22 3.125	0.021%	57.021%
951	MICROSEMI	0.021%	57.042%
952	CREDIT AGRICOLE	0.021%	57.063%
953	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.021%	57.084%
954	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.021%	57.105%
955	CARLSBERG	0.021%	57.126%
956	SOMPO JAPAN NIP	0.021%	57.147%
957	ASSURANT INC COMMON STOCK USD.01	0.021%	57.168%
958	AECON GROUP INC	0.021%	57.189%
959	LABRADOR IRON O	0.021%	57.210%
960	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.021%	57.231%
961	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.021%	57.252%
962	BALOISE- HOLDIN	0.021%	57.273%
963	DELL TECHNOLOGIES INC CL V TRACKING STK	0.021%	57.294%
964	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.021%	57.315%
965	HP INC COMMON STOCK USD.01	0.021%	57.335%
966	DENSO CORP	0.021%	57.356%
967	BERKELEY GROUP	0.021%	57.377%
968	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.021%	57.398%
969	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.021%	57.419%
970	GENERAL ELECTRI	0.021%	57.439%
971	RECKITT BENCKIS	0.021%	57.460%
972	ADIENT PLC	0.021%	57.481%
973	TOLL BROTHERS INC COMMON STOCK USD.01	0.021%	57.502%
974	NORBORD INC COMMON STOCK	0.021%	57.522%
975	INTER-AMERICAN	0.021%	57.543%
976	INTERTEK TESTIN	0.021%	57.564%
977	NOBLE ENERGY IN	0.021%	57.584%
978	FEDERAL REALTY INVS TRUST REIT USD.01	0.021%	57.605%
979	SK C&C CO LTD	0.021%	57.625%
980	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.021%	57.646%
981	COMMERCE BANCSH	0.020%	57.667%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	CARLISLE COS IN	0.020%	57.687%
983	HARLEY DAVIDSON	0.020%	57.707%
984	EVEREST RE GROU	0.020%	57.728%
985	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.020%	57.748%
986	KELT EXPLORATIO	0.020%	57.768%
987	CASCADES INC	0.020%	57.789%
988	MICHAEL KORS HO	0.020%	57.809%
989	STOCKLAND TRUST	0.020%	57.829%
990	EUROPEAN FIN ST	0.020%	57.850%
991	GREAT CANADIAN	0.020%	57.870%
992	PARKLAND FUEL C	0.020%	57.890%
993	SHOPIFY INC CLASS A COMMON STOCK	0.020%	57.910%
994	WESTERN FOREST	0.020%	57.930%
995	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.020%	57.950%
996	SHOWA DENKO KK	0.020%	57.971%
997	Cineplex Inc.	0.020%	57.991%
998	VULCAN MATERIAL	0.020%	58.011%
999	UNITED OVERSEAS	0.020%	58.031%
1000	PROVINCE OF QUE	0.020%	58.051%
1001	ORACLE CORP SR UNSECURED 07/21 2.8	0.020%	58.071%
1002	TDK CORP	0.020%	58.091%
1003	DEXUS PROPERTY	0.020%	58.111%
1004	MURPHY OIL CORP	0.020%	58.131%
1005	RESONA HOLDINGS	0.020%	58.151%
1006	PRECISION DRILLING CORP COMMON STOCK	0.020%	58.171%
1007	RHEINMETALL AG	0.020%	58.191%
1008	SANLAM LIMITED	0.020%	58.211%
1009	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.020%	58.230%
1010	PACWEST BANCORP COMMON STOCK	0.020%	58.250%
1011	CDN UTILS LTD N	0.020%	58.270%
1012	DNB NOR ASA	0.020%	58.290%
1013	UMICORE	0.020%	58.310%
1014	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.020%	58.330%
1015	CHINA UNICOM LT	0.020%	58.350%
1016	CAMDEN PROPERTY	0.020%	58.369%
1017	MARTIN MARIETTA	0.020%	58.389%
1018	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.020%	58.409%
1019	TORAY INDS INC	0.020%	58.429%
1020	SIGNET JEWELERS	0.020%	58.449%
1021	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.020%	58.468%
1022	SONOCO PRODUCTS	0.020%	58.488%
1023	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.020%	58.508%
1024	BCO BRADESCO,AD	0.020%	58.527%
1025	RANDGOLD RESOUR	0.020%	58.547%
1026	WR BERKLEY CORP COMMON STOCK USD.2	0.020%	58.567%
1027	AGRICULTURAL BK	0.020%	58.586%
1028	AMADEUS IT HLDG	0.020%	58.606%
1029	CITIC LTD	0.020%	58.626%
1030	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.020%	58.645%
1031	HALMA	0.020%	58.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.020%	58.684%
1033	GENTEX CORP COMMON STOCK USD.06	0.019%	58.704%
1034	PRETIUM RESOURC	0.019%	58.723%
1035	NN GROUP NV	0.019%	58.743%
1036	HDFC BANK LTD	0.019%	58.762%
1037	MURATA MFG CO	0.019%	58.781%
1038	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.019%	58.801%
1039	STATOIL ASA COMPANY GUAR 01/24 2.65	0.019%	58.820%
1040	SNAP-ON INC	0.019%	58.839%
1041	GARMIN LTD.	0.019%	58.859%
1042	JYSKE BANK A/S	0.019%	58.878%
1043	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.019%	58.897%
1044	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.019%	58.917%
1045	ECOLAB INC COMMON STOCK USD1.0	0.019%	58.936%
1046	MARATHON OIL CO	0.019%	58.955%
1047	MASTEC INC	0.019%	58.974%
1048	GALP ENERGIA	0.019%	58.994%
1049	ROCKWELL AUTO	0.019%	59.013%
1050	SANDSTORM GOLD	0.019%	59.032%
1051	GENERAL MILLS I	0.019%	59.051%
1052	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.019%	59.071%
1053	SLM CORP COMMON STOCK USD.2	0.019%	59.090%
1054	JSW STEEL LTD	0.019%	59.109%
1055	APTARGROUP INC COMMON STOCK USD.01	0.019%	59.128%
1056	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.019%	59.147%
1057	BRUNSWICK CORP	0.019%	59.167%
1058	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.019%	59.186%
1059	SANDVIK AB	0.019%	59.205%
1060	GAS NATURAL SDG	0.019%	59.224%
1061	DEXIA CREDIT LO	0.019%	59.243%
1062	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.019%	59.262%
1063	MERCK & CO INC	0.019%	59.281%
1064	SBERBANK OF RUS	0.019%	59.300%
1065	MINEBEA CO	0.019%	59.319%
1066	UNEDIC ASSEO 1.	0.019%	59.338%
1067	FIRST HORIZON N	0.019%	59.357%
1068	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.019%	59.376%
1069	TOTAL CAPITAL I	0.019%	59.395%
1070	UNI-SELECT INC	0.019%	59.414%
1071	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.019%	59.433%
1072	FIRST SOLAR INC	0.019%	59.452%
1073	SANDERSON FARMS INC COMMON STOCK USD1.0	0.019%	59.471%
1074	ASSURED GUARANT	0.019%	59.490%
1075	AIRBUS GROUP NV	0.019%	59.509%
1076	COLFAX CORP	0.019%	59.528%
1077	AALBERTS INDUST	0.019%	59.547%
1078	BCO BRADESCO,PR	0.019%	59.566%
1079	PRAIRIESKY ROYA	0.019%	59.585%
1080	TATA MOTORS LTD	0.019%	59.603%
1081	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.019%	59.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	FLUGHAFEN ZUERI	0.019%	59.641%
1083	INCHCAPE PLC	0.019%	59.660%
1084	BIRCHCLIFF ENER	0.019%	59.679%
1085	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.019%	59.698%
1086	VICINITY CENTER	0.019%	59.717%
1087	HEXCEL CORP COMMON STOCK USD.01	0.019%	59.735%
1088	ROYAL MAIL PLC-	0.019%	59.754%
1089	SEKISUI CHEMICA	0.019%	59.773%
1090	UNIPER SE	0.019%	59.792%
1091	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.019%	59.810%
1092	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.019%	59.829%
1093	KIMCO REALTY	0.019%	59.848%
1094	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.019%	59.866%
1095	FREEHOLD ROYALT	0.019%	59.885%
1096	SANOFI ADR ADR	0.019%	59.904%
1097	S+P GLOBAL INC COMMON STOCK USD1.0	0.019%	59.922%
1098	KINGDOM OF BELG	0.019%	59.941%
1099	COCA-COLA CO/TH	0.019%	59.959%
1100	ASML HOLDING NV	0.019%	59.978%
1101	FOREST CITY REALTY TRUST A REIT USD.01	0.019%	59.996%
1102	STELLA JONES IN	0.019%	60.015%
1103	Arch Capital Gr	0.019%	60.033%
1104	CHINA UNICOM	0.018%	60.052%
1105	RAIFFEISEN BANK	0.018%	60.070%
1106	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.018%	60.089%
1107	NASPERS LIMITED	0.018%	60.107%
1108	DIRECT LINE INS	0.018%	60.126%
1109	MOL HUNGARIAN O	0.018%	60.144%
1110	LANDWIRT RENTEN	0.018%	60.162%
1111	GN STORE NORD	0.018%	60.181%
1112	HALLIBURTON CO	0.018%	60.199%
1113	COCA COLA HBC A	0.018%	60.217%
1114	LOJAS RENNER SA	0.018%	60.236%
1115	TERADYNE INC	0.018%	60.254%
1116	DOVER CORP	0.018%	60.272%
1117	AEGON N.V.	0.018%	60.291%
1118	LLOYDS BANKING	0.018%	60.309%
1119	ROSS STORES INC	0.018%	60.327%
1120	CENTRICA PLC	0.018%	60.345%
1121	COOPER COS INC	0.018%	60.364%
1122	INFOSYS TECHNOL	0.018%	60.382%
1123	GPT GROUP	0.018%	60.400%
1124	HANA FINANCIAL	0.018%	60.418%
1125	RENAISSANCE RE	0.018%	60.436%
1126	APPLE INC 1.55%	0.018%	60.455%
1127	EIFPAGE SA	0.018%	60.473%
1128	YES BANK LTD	0.018%	60.491%
1129	RANDSTAD HOLDIN	0.018%	60.509%
1130	ACKERMANS & VAN	0.018%	60.527%
1131	BEMIS COMPANY COMMON STOCK USD.1	0.018%	60.545%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.018%	60.564%
1133	AMER ELEC POWER	0.018%	60.582%
1134	CHRISTIAN HANSE	0.018%	60.600%
1135	NEW WORLD DEVEL	0.018%	60.618%
1136	GALAPAGOS NV	0.018%	60.636%
1137	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.018%	60.654%
1138	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.018%	60.672%
1139	RSA INSURANCE G	0.018%	60.690%
1140	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.018%	60.708%
1141	INNERGEX RENEWA	0.018%	60.726%
1142	ENSIGN ENERGY S	0.018%	60.744%
1143	HAMMERSON	0.018%	60.762%
1144	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.018%	60.780%
1145	SUN COMMUNITIES INC REIT USD.01	0.018%	60.798%
1146	AMKOR TECHNOLOG	0.018%	60.816%
1147	NATIONAL RETAIL PROPERTIES REIT USD.01	0.018%	60.834%
1148	SEMAFO INC COMM	0.018%	60.852%
1149	MITEL NETWORKS	0.018%	60.869%
1150	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.018%	60.887%
1151	AMDOCS LTD COMMON STOCK GBP.0001	0.018%	60.905%
1152	WOLSELEY PLC	0.018%	60.923%
1153	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.018%	60.941%
1154	MEDIOBANCA SPA	0.018%	60.959%
1155	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.018%	60.976%
1156	CHINA PHARMACEU	0.018%	60.994%
1157	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.018%	61.012%
1158	MEGGITT	0.018%	61.030%
1159	HEALTHSOUTH CORP COMMON STOCK USD.01	0.018%	61.048%
1160	SPIRAX-SARCO EN	0.018%	61.065%
1161	XL GROUP LTD	0.018%	61.083%
1162	CHINA PETROLEUM	0.018%	61.101%
1163	INFORMA PLC	0.018%	61.118%
1164	OLD MUTUAL PLC	0.018%	61.136%
1165	HILL ROM HOLDINGS INC COMMON STOCK	0.018%	61.154%
1166	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.018%	61.171%
1167	ALCOA CORP COMMON STOCK USD.01	0.018%	61.189%
1168	EAST WEST BANCORP INC COMMON STOCK USD.001	0.018%	61.207%
1169	TARGA RESOURCES CORP COMMON STOCK USD.001	0.018%	61.224%
1170	FIRST CAPITAL R	0.018%	61.242%
1171	BPCE SA COMPANY GUAR 04/24 4	0.018%	61.259%
1172	POSCO	0.018%	61.277%
1173	BANCO BBPM SPA	0.018%	61.294%
1174	CHINA RES BEIJI	0.018%	61.312%
1175	VEREIT INC REIT USD.01	0.018%	61.329%
1176	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.018%	61.347%
1177	NIPPON BUILDING	0.018%	61.364%
1178	SUMITOMO CORP	0.018%	61.382%
1179	BAIDU INC SPON ADR ADR USD.00005	0.017%	61.399%
1180	SINOPHARM GROUP	0.017%	61.417%
1181	ENTEGRIS INC COMMON STOCK USD.01	0.017%	61.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	HISCOX LTD	0.017%	61.452%
1183	GLAXOSMITHKLINE	0.017%	61.469%
1184	EQUIFAX INC	0.017%	61.487%
1185	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.017%	61.504%
1186	ITALY BUONI POL	0.017%	61.521%
1187	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.017%	61.539%
1188	LAGARDERE S.C.A	0.017%	61.556%
1189	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.017%	61.573%
1190	TAKEDA PHARMACE	0.017%	61.591%
1191	TECH DATA CORP COMMON STOCK USD.0015	0.017%	61.608%
1192	DOUGLAS EMMETT INC REIT USD.01	0.017%	61.626%
1193	HOWARD HUGHES CORP/THE COMMON STOCK	0.017%	61.643%
1194	PICC PROPERTY &	0.017%	61.660%
1195	CAPITAL POWER C	0.017%	61.678%
1196	NOMURA HOLD INC	0.017%	61.695%
1197	CANADA HOUSING	0.017%	61.712%
1198	FINMECCANICA SP	0.017%	61.729%
1199	DARDEN RESTAURA	0.017%	61.747%
1200	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.017%	61.764%
1201	ROYAL DUTCH SH-	0.017%	61.781%
1202	JPMORGAN CHASE	0.017%	61.799%
1203	CBOE HOLDINGS INC COMMON STOCK	0.017%	61.816%
1204	ASAHI GLASS CO	0.017%	61.833%
1205	NATIONAL GRID PLC SP ADR ADR	0.017%	61.850%
1206	COMINAR REAL ES	0.017%	61.868%
1207	HENRY SCHEIN CO	0.017%	61.885%
1208	APARTMENT INVT + MGMT CO A REIT USD.01	0.017%	61.902%
1209	INPEX CORPORATI	0.017%	61.919%
1210	CYPRESS SEMICON	0.017%	61.936%
1211	STERIS PLC	0.017%	61.954%
1212	SUNCORP GROUP	0.017%	61.971%
1213	AMERCO COMMON STOCK USD.25	0.017%	61.988%
1214	PT UNITED TRACT	0.017%	62.005%
1215	GROUP 4 SECURIC	0.017%	62.022%
1216	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	62.039%
1217	DELPHI AUTOMOTI	0.017%	62.056%
1218	TORC OIL & GAS	0.017%	62.074%
1219	GPO FIN BANORTE	0.017%	62.091%
1220	FLUOR CORP COMMON STOCK USD.01	0.017%	62.108%
1221	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.017%	62.125%
1222	KILROY REALTY C	0.017%	62.142%
1223	KIMBERLY-CLARK	0.017%	62.159%
1224	WILLIAMS-SONOMA	0.017%	62.176%
1225	AKAMAI TECHNOLO	0.017%	62.193%
1226	CREDIT ACCEPTAN	0.017%	62.210%
1227	PADDY POWER PLC	0.017%	62.227%
1228	MONDI PLC	0.017%	62.244%
1229	BIG LOTS INC COMMON STOCK USD.01	0.017%	62.261%
1230	GAMING AND LEISURE PROPERTIE REIT	0.017%	62.278%
1231	AMS AG	0.017%	62.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	IPG PHOTONICS C	0.017%	62.312%
1233	TEREX CORP	0.017%	62.329%
1234	ST JAMES PLACE	0.017%	62.345%
1235	TDC A/S	0.017%	62.362%
1236	ELECTRONIC ARTS	0.017%	62.379%
1237	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.017%	62.396%
1238	KNIGHT THERAPEU	0.017%	62.413%
1239	ECN CAPITAL COR	0.017%	62.430%
1240	IDEMITSU KOSAN	0.017%	62.446%
1241	FLIR SYSTEMS INC COMMON STOCK USD.01	0.017%	62.463%
1242	NEWCREST MINING	0.017%	62.480%
1243	SUNNY OPTICAL T	0.017%	62.497%
1244	LONGFOR PROPERT	0.017%	62.513%
1245	KINGBOARD CHEMI	0.017%	62.530%
1246	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.017%	62.547%
1247	EXELON CORP COMMON STOCK	0.017%	62.564%
1248	AAC TECHNOLOGIE	0.017%	62.580%
1249	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.017%	62.597%
1250	CHINA COMMUNICA	0.017%	62.614%
1251	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.017%	62.630%
1252	DEXIA CREDIT LO	0.017%	62.647%
1253	NEVSUN RESOURCES LTD COMMON STOCK	0.017%	62.664%
1254	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.017%	62.680%
1255	HEIDELBERGCEMEN	0.017%	62.697%
1256	HANG SENG BANK	0.017%	62.714%
1257	NSK	0.017%	62.730%
1258	LIBERTY VENTURES SER A TRACKING STK USD.01	0.017%	62.747%
1259	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.017%	62.763%
1260	ROBERT HALF INT	0.017%	62.780%
1261	KIRIN HOLDINGS	0.017%	62.797%
1262	LAS VEGAS SANDS	0.017%	62.813%
1263	SES GLOBAL	0.017%	62.830%
1264	GENTING BHD	0.017%	62.847%
1265	ISUZU MOTORS	0.017%	62.863%
1266	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	62.880%
1267	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.017%	62.896%
1268	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	62.913%
1269	ORICA LIMITED	0.017%	62.929%
1270	NATIONAL AUSTRAL	0.017%	62.946%
1271	MACERICH CO	0.016%	62.962%
1272	LOGMEIN INC COMMON STOCK USD.01	0.016%	62.979%
1273	SONY CORP SPONSORED ADR ADR	0.016%	62.995%
1274	EPR PROPERTIES REIT USD.01	0.016%	63.012%
1275	HUDSON'S BAY CO	0.016%	63.028%
1276	BROWN + BROWN INC COMMON STOCK USD.1	0.016%	63.045%
1277	DOREL INDS INC	0.016%	63.061%
1278	SUMITOMO HEAVY	0.016%	63.078%
1279	FORTIVE CORP COMMON STOCK USD.01	0.016%	63.094%
1280	ONTARIO(PROV OF	0.016%	63.110%
1281	PG&E CORP	0.016%	63.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	VISTEON CORP COMMON STOCK	0.016%	63.143%
1283	ENAGAS	0.016%	63.160%
1284	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.016%	63.176%
1285	VOLKSWAGEN AG	0.016%	63.192%
1286	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.016%	63.209%
1287	HYDRO ONE LTD	0.016%	63.225%
1288	EATON VANCE CORP COMMON STOCK USD.00390625	0.016%	63.241%
1289	ZIONS BANCORP	0.016%	63.258%
1290	SBM OFFSHORE NV	0.016%	63.274%
1291	LIBERTY PROPERTY TRUST REIT USD.001	0.016%	63.290%
1292	BARD(CR)INC	0.016%	63.306%
1293	EUTELSAT COMMUN	0.016%	63.323%
1294	MARUBENI CORP	0.016%	63.339%
1295	BURBERRY GROUP	0.016%	63.355%
1296	INTERDIGITAL IN	0.016%	63.372%
1297	HANCOCK HOLDING	0.016%	63.388%
1298	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	63.404%
1299	ROYAL BANK OF SCOT SPON ADR ADR	0.016%	63.420%
1300	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.016%	63.437%
1301	DCT INDUSTRIAL TRUST INC REIT USD.01	0.016%	63.453%
1302	AXIS CAPITAL HO	0.016%	63.469%
1303	ATS AUTOMATION	0.016%	63.485%
1304	TARGET CORP SR UNSECURED 01/22 2.9	0.016%	63.501%
1305	CASEYS GEN STOR	0.016%	63.517%
1306	HIGHWOODS PROPE	0.016%	63.533%
1307	UCB	0.016%	63.550%
1308	COMCAST CORP COMPANY GUAR 08/25 3.375	0.016%	63.566%
1309	WINTRUST FINANCIAL CORP COMMON STOCK	0.016%	63.582%
1310	KB FINANCIAL GR	0.016%	63.598%
1311	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.016%	63.614%
1312	LCI INDUSTRIES COMMON STOCK USD.01	0.016%	63.630%
1313	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.016%	63.646%
1314	FIRSTRAND LIMIT	0.016%	63.662%
1315	WESTSHORE TERMI	0.016%	63.678%
1316	BARNES GROUP INC COMMON STOCK USD.01	0.016%	63.694%
1317	PRIMERICA INC COMMON STOCK	0.016%	63.710%
1318	WOODWARD INC COMMON STOCK USD.00292	0.016%	63.726%
1319	OSRAM LICHT AG	0.016%	63.742%
1320	LOCALIZA RENT A	0.016%	63.758%
1321	RPC GROUP	0.016%	63.774%
1322	BARCLAYS AFRICA	0.016%	63.790%
1323	LAZARD LTD CL A COMMON STOCK USD.01	0.016%	63.806%
1324	LEND LEASE CORP	0.016%	63.822%
1325	HOME CAP GRP IN	0.016%	63.838%
1326	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.016%	63.854%
1327	ABBVIE INC SR UNSECURED 11/22 2.9	0.016%	63.870%
1328	CUBESMART REIT USD.01	0.016%	63.886%
1329	CARNIVAL PLC	0.016%	63.902%
1330	CINTAS CORP	0.016%	63.918%
1331	HYUNDAI MOBIS	0.016%	63.933%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	EXTENDED STAY AMERICA INC UNIT USD.01	0.016%	63.949%
1333	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.016%	63.965%
1334	WHITBREAD PLC	0.016%	63.981%
1335	INTUIT INC COMMON STOCK USD.01	0.016%	63.997%
1336	BELDEN INC COMMON STOCK USD.01	0.016%	64.012%
1337	MICROSOFT CORP	0.016%	64.028%
1338	ANGLOGOLD ASHANTI SPON ADR ADR	0.016%	64.044%
1339	WEX INC COMMON STOCK USD.01	0.016%	64.060%
1340	XILINX INC	0.016%	64.076%
1341	LITHIA MOTORS INC CL A COMMON STOCK	0.016%	64.091%
1342	CHIMEI INNOLUX	0.016%	64.107%
1343	PFIZER INC SR UNSECURED 12/21 2.2	0.016%	64.123%
1344	JAPAN REAL ESTA	0.016%	64.139%
1345	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.016%	64.154%
1346	SAMSUNG ELEC-ME	0.016%	64.170%
1347	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.016%	64.186%
1348	BANK HAPOALIM B	0.016%	64.201%
1349	SAFRAN SA	0.016%	64.217%
1350	COPA HOLDINGS S	0.016%	64.233%
1351	CYRUSONE INC REIT USD.01	0.016%	64.248%
1352	JAZZ PHARMACEUT	0.016%	64.264%
1353	QORVO INC COMMON STOCK USD.0001	0.016%	64.279%
1354	FUBON FINANCIAL	0.016%	64.295%
1355	FURUKAWA ELECTR	0.016%	64.311%
1356	SWISS LIFE HLDG	0.016%	64.326%
1357	BABCOCK INTL GR	0.016%	64.342%
1358	GRANITE REAL ES	0.016%	64.357%
1359	CHARTWELL RETIR	0.016%	64.373%
1360	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.016%	64.388%
1361	TELE2 AB-B SHS	0.016%	64.404%
1362	CATCHER TECHNOL	0.016%	64.420%
1363	INTERMEDIATE CA	0.016%	64.435%
1364	TELEFLEX INC COMMON STOCK USD1.0	0.016%	64.451%
1365	ABN AMRO BANK N	0.016%	64.466%
1366	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.016%	64.482%
1367	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.016%	64.497%
1368	ITALY BUONI POL	0.015%	64.513%
1369	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.015%	64.528%
1370	YASKAWA ELEC CO	0.015%	64.544%
1371	XYLEM INC COMMON STOCK	0.015%	64.559%
1372	FUJIFILM HLDGS	0.015%	64.575%
1373	SUMITOMO RLTY&D	0.015%	64.590%
1374	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.015%	64.605%
1375	CONSOL ENERGY INC COMMON STOCK USD.01	0.015%	64.621%
1376	IBERIABANK CORP	0.015%	64.636%
1377	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.015%	64.652%
1378	WPX ENERGY INC COMMON STOCK	0.015%	64.667%
1379	INTERNATIONAL F	0.015%	64.683%
1380	MARVELL TECH GR	0.015%	64.698%
1381	L'OREAL	0.015%	64.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	FLOWERVE CORP COMMON STOCK USD1.25	0.015%	64.729%
1383	ERICSSON LM-B S	0.015%	64.744%
1384	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.015%	64.760%
1385	CTBC FINANCIAL	0.015%	64.775%
1386	DS SMITH PLC	0.015%	64.790%
1387	EASTMAN CHEMICA	0.015%	64.806%
1388	ESSENT GROUP LT	0.015%	64.821%
1389	SIERRA WIRELESS INC COMMON STOCK	0.015%	64.836%
1390	EXPEDIA INC COMMON STOCK USD.001	0.015%	64.852%
1391	ALERE INC COMMON STOCK USD.001	0.015%	64.867%
1392	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	64.882%
1393	QIAGEN NV	0.015%	64.897%
1394	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.015%	64.913%
1395	ASB FINANCE LTD	0.015%	64.928%
1396	SALESFORCE.COM	0.015%	64.943%
1397	WINPAK LTD	0.015%	64.959%
1398	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.015%	64.974%
1399	MERLIN PROPERTI	0.015%	64.989%
1400	JEAN COUTU GRP	0.015%	65.004%
1401	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.015%	65.020%
1402	HOME BANCSHARES INC COMMON STOCK USD.01	0.015%	65.035%
1403	ROYAL GOLD INC	0.015%	65.050%
1404	TRIMBLE INC COMMON STOCK	0.015%	65.065%
1405	BRITISH TELECOM	0.015%	65.080%
1406	CIRRUS LOGIC IN	0.015%	65.096%
1407	LOGAN PROPERTY	0.015%	65.111%
1408	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.015%	65.126%
1409	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.015%	65.141%
1410	NOKIAN RENKAAT	0.015%	65.156%
1411	REXNORD CORP COMMON STOCK USD.01	0.015%	65.172%
1412	CORELOGIC INC COMMON STOCK USD1.0	0.015%	65.187%
1413	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	65.202%
1414	CRANE CO	0.015%	65.217%
1415	BANKUNITED INC COMMON STOCK USD.01	0.015%	65.232%
1416	WP CAREY INC REIT USD.001	0.015%	65.247%
1417	FLOWERS FOODS INC COMMON STOCK USD.01	0.015%	65.262%
1418	VWR CORP COMMON STOCK USD.01	0.015%	65.278%
1419	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.015%	65.293%
1420	MITSUBISHI MATE	0.015%	65.308%
1421	INTL CONS AIRLI	0.015%	65.323%
1422	MIDDLEBY CORP COMMON STOCK USD.01	0.015%	65.338%
1423	NORTH WEST CO I	0.015%	65.353%
1424	AMPHENOL CORP	0.015%	65.368%
1425	SKF AB - B SHAR	0.015%	65.383%
1426	SPECTRIS PLC	0.015%	65.398%
1427	KB FINANCIAL GROUP INC ADR ADR	0.015%	65.413%
1428	TAIHEIYO CEMENT	0.015%	65.428%
1429	AGILE PROPERTY	0.015%	65.443%
1430	AVNET INC	0.015%	65.458%
1431	USG CORP	0.015%	65.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	ISHIKAWAJIMA HA	0.015%	65.488%
1433	TCF FINL CORP	0.015%	65.503%
1434	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.015%	65.518%
1435	EAGLE MATERIALS	0.015%	65.533%
1436	BRITISH SKY BRO	0.015%	65.548%
1437	UBS GROUP	0.015%	65.562%
1438	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.015%	65.577%
1439	ALARIS ROYALTY	0.015%	65.592%
1440	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.015%	65.607%
1441	SANMINA CORP COMMON STOCK USD.01	0.015%	65.622%
1442	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.015%	65.637%
1443	FMC CORP	0.015%	65.651%
1444	LENOVO GROUP LT	0.015%	65.666%
1445	TWITTER INC COMMON STOCK USD.000005	0.015%	65.681%
1446	A P MOLLER - MA	0.015%	65.696%
1447	GS HOLDINGS COR	0.015%	65.711%
1448	ASSA ABLOY AB	0.015%	65.726%
1449	NETFLIX INC COMMON STOCK USD.001	0.015%	65.740%
1450	GENPACT LIMITED	0.015%	65.755%
1451	FORTUM OYJ	0.015%	65.770%
1452	SYNOPTIS INC	0.015%	65.785%
1453	ORIGIN ENERGY L	0.015%	65.799%
1454	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.015%	65.814%
1455	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.015%	65.829%
1456	H.B. FULLER CO. COMMON STOCK USD1.0	0.015%	65.844%
1457	FRAPORT AG	0.015%	65.858%
1458	GALAXY ENTERTAI	0.015%	65.873%
1459	OJI PAPER CO	0.015%	65.888%
1460	REGAL BELOIT CORP COMMON STOCK USD.01	0.015%	65.902%
1461	OLD NATIONAL BANCORP COMMON STOCK	0.015%	65.917%
1462	KIRBY CORP	0.015%	65.932%
1463	FREENET AG	0.015%	65.946%
1464	DST SYST INC DE	0.015%	65.961%
1465	COBHAM PLC	0.015%	65.976%
1466	FUJI HEAVY INDS	0.015%	65.990%
1467	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.015%	66.005%
1468	SINGAPORE AIRLI	0.015%	66.019%
1469	HANKYU CORP	0.015%	66.034%
1470	WHITE MOUNTAINS	0.015%	66.048%
1471	KERRY GROUP PLC	0.015%	66.063%
1472	ILG INC COMMON STOCK USD.01	0.015%	66.078%
1473	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.015%	66.092%
1474	INDIABULLS HOUS	0.015%	66.107%
1475	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.015%	66.121%
1476	CENTENNIAL RESO	0.015%	66.136%
1477	GOLD FIELDS LTD SPONS ADR ADR	0.015%	66.150%
1478	APPLE INC SR UNSECURED 02/27 3.35	0.015%	66.165%
1479	SUBSEA 7 SA	0.014%	66.179%
1480	DAIWA SECS GROU	0.014%	66.194%
1481	FEDERATED INVES	0.014%	66.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	CNH INDUSTRIAL	0.014%	66.223%
1483	KESKO	0.014%	66.237%
1484	CATALENT INC COMMON STOCK USD.01	0.014%	66.251%
1485	VALIDUS HOLDING	0.014%	66.266%
1486	QBE INSURANCE	0.014%	66.280%
1487	CREE INC COMMON STOCK USD.00125	0.014%	66.295%
1488	DREAM OFFICE RE	0.014%	66.309%
1489	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.014%	66.324%
1490	SAPPI	0.014%	66.338%
1491	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.014%	66.353%
1492	DEUTSCHE BOERSE	0.014%	66.367%
1493	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.014%	66.381%
1494	SYDBANK	0.014%	66.396%
1495	CNO FINANCIAL	0.014%	66.410%
1496	TRANSOCEAN LTD	0.014%	66.424%
1497	BOOKER GROUP	0.014%	66.439%
1498	POSCO	0.014%	66.453%
1499	DOWNER EDI LTD	0.014%	66.467%
1500	AARON S INC COMMON STOCK USD.5	0.014%	66.482%
1501	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.014%	66.496%
1502	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.014%	66.510%
1503	TECHNIPFMC PLC	0.014%	66.524%
1504	HILLENBRAND INC COMMON STOCK	0.014%	66.539%
1505	MICRO FOCUS INT	0.014%	66.553%
1506	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.014%	66.567%
1507	PERKINELMER INC COMMON STOCK USD1.0	0.014%	66.581%
1508	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.014%	66.595%
1509	HUBBELL INC COMMON STOCK USD.01	0.014%	66.610%
1510	OC OERLIKON COR	0.014%	66.624%
1511	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.014%	66.638%
1512	BP CAPITAL MARK	0.014%	66.652%
1513	DAIWA SECURITIE	0.014%	66.667%
1514	INCITEC PIVOT	0.014%	66.681%
1515	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.014%	66.695%
1516	BIDVEST GROUP L	0.014%	66.709%
1517	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.014%	66.723%
1518	ANIXTER INTL IN	0.014%	66.737%
1519	RSP PERMIAN INC COMMON STOCK USD.01	0.014%	66.752%
1520	WENDY S CO/THE COMMON STOCK USD.1	0.014%	66.766%
1521	TIMKEN CO	0.014%	66.780%
1522	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.014%	66.794%
1523	NOVOZYMES A/S	0.014%	66.808%
1524	CIT GROUP INC COMMON STOCK USD.01	0.014%	66.822%
1525	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.014%	66.836%
1526	ENSTAR GROUP LT	0.014%	66.850%
1527	TEMASEK FINANCI	0.014%	66.864%
1528	ESSILOR INTERNA	0.014%	66.878%
1529	FNB CORP COMMON STOCK USD.01	0.014%	66.893%
1530	SIGNATURE BANK COMMON STOCK USD.01	0.014%	66.907%
1531	IMI PLC	0.014%	66.921%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	SOUTH STATE CORP COMMON STOCK USD2.5	0.014%	66.935%
1533	CIMAREX ENERGY CO COMMON STOCK USD.01	0.014%	66.949%
1534	mitsui chemical	0.014%	66.963%
1535	AMERICAN HOMES 4 RENT A REIT USD.01	0.014%	66.977%
1536	PRICELINE GROUP	0.014%	66.991%
1537	KINGFISHER PLC	0.014%	67.005%
1538	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.014%	67.019%
1539	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.014%	67.033%
1540	SENIOR HOUSING PROP TRUST REIT USD.01	0.014%	67.047%
1541	TERADATA CORP COMMON STOCK USD.01	0.014%	67.061%
1542	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.014%	67.075%
1543	BHARTI AIRTEL L	0.014%	67.089%
1544	WHARF(HLDGS)	0.014%	67.102%
1545	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.014%	67.116%
1546	OBAYASHI CORP	0.014%	67.130%
1547	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.014%	67.144%
1548	BOSKALIS WESTMN	0.014%	67.158%
1549	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.014%	67.172%
1550	GEMALTO NV	0.014%	67.186%
1551	58.COM INC ADR ADR	0.014%	67.200%
1552	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	67.214%
1553	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.014%	67.228%
1554	BCO DO BRASIL S	0.014%	67.242%
1555	METSO OYJ	0.014%	67.256%
1556	SEB SA	0.014%	67.269%
1557	GEBERIT AG-REG	0.014%	67.283%
1558	RICHELIEU HARDW	0.014%	67.297%
1559	HELMERICH & PAY	0.014%	67.311%
1560	ASTELLAS PHARMA	0.014%	67.325%
1561	FLS INDUSTRIES	0.014%	67.339%
1562	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.014%	67.353%
1563	PORSCHE AUTOMOB	0.014%	67.366%
1564	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.014%	67.380%
1565	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.014%	67.394%
1566	VF CORP	0.014%	67.408%
1567	BANK OF THE OZARKS COMMON STOCK USD.01	0.014%	67.422%
1568	AAREAL BANK AG	0.014%	67.436%
1569	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.014%	67.449%
1570	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.014%	67.463%
1571	INTL BUSINESS M	0.014%	67.477%
1572	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.014%	67.491%
1573	PARK HOTELS + RESORTS INC REIT USD.01	0.014%	67.504%
1574	SHIMAO PROPERTY	0.014%	67.518%
1575	HUSQVARNA AB -	0.014%	67.532%
1576	ZOETIS INC COMMON STOCK USD.01	0.014%	67.546%
1577	HELVETIA HOLDIN	0.014%	67.559%
1578	SHERWIN WILLIAM	0.014%	67.573%
1579	MURPHY USA INC COMMON STOCK	0.014%	67.587%
1580	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.014%	67.601%
1581	CHINA RESOURCES	0.014%	67.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	SVENSKA HANDELS	0.014%	67.628%
1583	TATE & LYLE	0.014%	67.642%
1584	LIXIL GROUP COR	0.014%	67.655%
1585	SONOVA HOLDING	0.014%	67.669%
1586	ON ASSIGNMENT INC COMMON STOCK USD.01	0.014%	67.683%
1587	SUMITOMO MITSUI	0.014%	67.696%
1588	PATTERSON COS INC COMMON STOCK USD.01	0.014%	67.710%
1589	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.014%	67.724%
1590	LEGG MASON INC COMMON STOCK USD.1	0.014%	67.737%
1591	GPO TELEVISA	0.014%	67.751%
1592	BBA AVIATION	0.014%	67.765%
1593	TEGNA INC COMMON STOCK USD1.0	0.014%	67.778%
1594	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.014%	67.792%
1595	EURO FIN STABIL	0.014%	67.806%
1596	KEMPER CORP COMMON STOCK USD.1	0.014%	67.819%
1597	CEMEX SA	0.014%	67.833%
1598	CAP GEMINI	0.014%	67.847%
1599	MAN STRATEGIC H	0.014%	67.860%
1600	T&D HOLDINGS IN	0.014%	67.874%
1601	INVESTORS BANCORP INC COMMON STOCK USD.01	0.014%	67.887%
1602	MINING & MITSUI	0.014%	67.901%
1603	HCL TECHNOLOGIE	0.014%	67.914%
1604	UMPQUA HOLDINGS CORP COMMON STOCK	0.014%	67.928%
1605	CHINA MERCHANT	0.014%	67.942%
1606	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.014%	67.955%
1607	DEUTSCHE WOHNEN	0.014%	67.969%
1608	MORNEAU SHEPELL	0.014%	67.982%
1609	MINING & MITSUBISHI GAS	0.014%	67.996%
1610	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.014%	68.009%
1611	FIBRA UNO ADMIN	0.014%	68.023%
1612	DYCOM INDUSTRIE	0.013%	68.036%
1613	ITAU UNIBANCO H SPON PRF ADR ADR	0.013%	68.050%
1614	HUHTAMAKI OY	0.013%	68.063%
1615	INGENICO	0.013%	68.077%
1616	KAWASAKI HEAVY	0.013%	68.090%
1617	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.013%	68.104%
1618	CORESITE REALTY CORP REIT USD.01	0.013%	68.117%
1619	WESCO INTERNATI	0.013%	68.130%
1620	STORE CAPITAL CORP REIT USD.01	0.013%	68.144%
1621	DAIWA HOUSE IND	0.013%	68.157%
1622	ALSTOM	0.013%	68.171%
1623	MOSAIC CO	0.013%	68.184%
1624	NITTO DENKO COR	0.013%	68.198%
1625	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.013%	68.211%
1626	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.013%	68.224%
1627	DOMTAR CORP USD	0.013%	68.238%
1628	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	68.251%
1629	PRUDENTIAL CORP	0.013%	68.265%
1630	BED BATH & BEYO	0.013%	68.278%
1631	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.013%	68.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	MALLINCKRODT PL	0.013%	68.305%
1633	POLARISIndustr	0.013%	68.318%
1634	NINE DRAGONS PA	0.013%	68.331%
1635	SAP AG	0.013%	68.345%
1636	MICRO FOCUS INTL SPN ADR ADR	0.013%	68.358%
1637	TEVA PHARMACEUTICAL SP ADR ADR	0.013%	68.371%
1638	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.013%	68.385%
1639	ASSOCD BANC-COR	0.013%	68.398%
1640	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.013%	68.411%
1641	GLOBAL PAYMENTS INC COMMON STOCK	0.013%	68.424%
1642	ANSYS INC COMMON STOCK USD.01	0.013%	68.438%
1643	ZYNGA INC CL A COMMON STOCK USD.00000625	0.013%	68.451%
1644	VOESTALPINE AG	0.013%	68.464%
1645	KLX INC COMMON STOCK USD.01	0.013%	68.477%
1646	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.013%	68.490%
1647	BRENNTAG AG	0.013%	68.503%
1648	DELUXE CORP	0.013%	68.517%
1649	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.013%	68.530%
1650	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	68.543%
1651	CHINA SHENHUA E	0.013%	68.556%
1652	SHINHAN FIN GRO	0.013%	68.569%
1653	BANK OF IRELAND	0.013%	68.582%
1654	TEIJIN	0.013%	68.595%
1655	STERICYCLE INC COMMON STOCK USD.01	0.013%	68.609%
1656	ALFA SA DE CV	0.013%	68.622%
1657	SUNRISE COMMUNC	0.013%	68.635%
1658	KLA TENCOR CORP COMMON STOCK USD.001	0.013%	68.648%
1659	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.013%	68.661%
1660	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.013%	68.674%
1661	OCEANEERING INT	0.013%	68.687%
1662	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.013%	68.700%
1663	CREW ENERGY INC	0.013%	68.713%
1664	BANCORPSOUTH INC COMMON STOCK USD2.5	0.013%	68.726%
1665	POLYONE CORPORATION COMMON STOCK USD.01	0.013%	68.739%
1666	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.013%	68.752%
1667	GLACIER BANCORP INC COMMON STOCK USD.01	0.013%	68.765%
1668	BID CORP LTD	0.013%	68.778%
1669	MB FINANCIAL INC COMMON STOCK USD.01	0.013%	68.791%
1670	RELX NV	0.013%	68.804%
1671	L-BANK BW FOERD	0.013%	68.817%
1672	AXA-UAP	0.013%	68.830%
1673	Atlantia SpA	0.013%	68.843%
1674	CK ASSET HOLDIN	0.013%	68.856%
1675	BCO BRADESCO SA	0.013%	68.869%
1676	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	68.882%
1677	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	68.895%
1678	SYSCO CORP COMMON STOCK USD1.0	0.013%	68.908%
1679	ANTOFAGASTA HLD	0.013%	68.921%
1680	GRAMERCY PROPERTY TRUST REIT USD.01	0.013%	68.934%
1681	FISERV INC COMMON STOCK USD.01	0.013%	68.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	CES ENERGY SOLU	0.013%	68.960%
1683	AXIS BANK	0.013%	68.973%
1684	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.013%	68.986%
1685	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.013%	68.998%
1686	SEKISUI HOUSE	0.013%	69.011%
1687	BEAZLEY PLC	0.013%	69.024%
1688	BANK TOKYO-MITS	0.013%	69.037%
1689	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.013%	69.050%
1690	HONG KONG EXCHA	0.013%	69.063%
1691	MINTH GROUP LTD	0.013%	69.076%
1692	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	69.089%
1693	CABOT CORP	0.013%	69.101%
1694	WIENERBERGER AG	0.013%	69.114%
1695	BANK OF QUEENSL	0.013%	69.127%
1696	COMPASS GROUP P	0.013%	69.140%
1697	ASCENDAS REAL E	0.013%	69.153%
1698	THYSSEN KRUPP A	0.013%	69.166%
1699	ARTIS REAL ESTA	0.013%	69.178%
1700	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.013%	69.191%
1701	KIA MOTORS CORP	0.013%	69.204%
1702	RENTOKIL INITIA	0.013%	69.217%
1703	ELECTROCOMPONEN	0.013%	69.230%
1704	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.013%	69.242%
1705	HENGAN INTL	0.013%	69.255%
1706	HERMAN MILLER I	0.013%	69.268%
1707	CNPC (HONG KONG	0.013%	69.281%
1708	SPARTAN ENERGY	0.013%	69.294%
1709	BENDIGO AND ADE	0.013%	69.306%
1710	TOKYU FUDOSAN H	0.013%	69.319%
1711	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.013%	69.332%
1712	ITT INC COMMON STOCK USD1.0	0.013%	69.344%
1713	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.013%	69.357%
1714	MOOG INC CLASS A COMMON STOCK USD1.0	0.013%	69.370%
1715	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.013%	69.382%
1716	NOMURA REAL EST	0.013%	69.395%
1717	LIFEPOINT HOSPI	0.013%	69.408%
1718	SAMSUNG SDI CO	0.013%	69.421%
1719	CONVERGYS CORP COMMON STOCK	0.013%	69.433%
1720	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.013%	69.446%
1721	ADVANCED SEMICO	0.013%	69.459%
1722	DANSKE BANK A/S	0.013%	69.471%
1723	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	69.484%
1724	APPLE HOSPITALITY REIT INC REIT NPV	0.013%	69.496%
1725	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.013%	69.509%
1726	OFFICE DEPOT IN	0.013%	69.522%
1727	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	69.534%
1728	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.013%	69.547%
1729	J2 GLOBAL INC COMMON STOCK USD.01	0.013%	69.560%
1730	HEINEKEN NV	0.013%	69.572%
1731	POPULAR INC COMMON STOCK USD.01	0.013%	69.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	WEATHERFORD INT	0.013%	69.597%
1733	INDITEX SA	0.013%	69.610%
1734	DISCOVERY HLDGS	0.013%	69.623%
1735	CARPENTER TECH	0.013%	69.635%
1736	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.013%	69.648%
1737	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.013%	69.660%
1738	AURUBIS AG	0.013%	69.673%
1739	MIRVAC GROUP RE	0.013%	69.685%
1740	LINCOLN ELEC HL	0.013%	69.698%
1741	VISHAY INTERTEC	0.013%	69.711%
1742	SERVICE CORP IN	0.013%	69.723%
1743	YUM BRANDS INC COMMON STOCK	0.013%	69.736%
1744	BAYER MOTOREN W	0.013%	69.748%
1745	TRELLEBORG AB	0.013%	69.761%
1746	CARTER S INC COMMON STOCK USD.01	0.013%	69.773%
1747	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.013%	69.786%
1748	LEONI AG	0.012%	69.798%
1749	REDEFINE PROPER	0.012%	69.811%
1750	OBSIDIAN ENERGY LTD COMMON STOCK	0.012%	69.823%
1751	STOREBRAND ASA	0.012%	69.836%
1752	LEGG MASON INC SR UNSECURED 03/26 4.75	0.012%	69.848%
1753	VONOVIA SE	0.012%	69.861%
1754	NIPPON TEL&TEL	0.012%	69.873%
1755	MICROCHIP TECHN	0.012%	69.886%
1756	OAO GAZPROM-SPO	0.012%	69.898%
1757	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	69.910%
1758	SEMPRA ENERGY COMMON STOCK	0.012%	69.923%
1759	WPP PLC	0.012%	69.935%
1760	BUCHER IND-REGD	0.012%	69.948%
1761	MILLICOM INTL C	0.012%	69.960%
1762	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.012%	69.973%
1763	PENGROWTH ENERGY CORP COMMON STOCK	0.012%	69.985%
1764	PARTNERS GROUP	0.012%	69.997%
1765	US BANCORP SR UNSECURED 01/24 3.7	0.012%	70.010%
1766	CLOSE BROS GROU	0.012%	70.022%
1767	ICICI BANK LTD	0.012%	70.035%
1768	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	70.047%
1769	CNOOC LTD	0.012%	70.059%
1770	BAJAJ FINSERV L	0.012%	70.072%
1771	PREMIER GOLD MI	0.012%	70.084%
1772	TRAVIS PERKINS	0.012%	70.096%
1773	RELX PLC SPON ADR ADR	0.012%	70.109%
1774	METRO WHOLESALE	0.012%	70.121%
1775	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.012%	70.133%
1776	KOBE STEEL	0.012%	70.146%
1777	QUALICORP SA	0.012%	70.158%
1778	AMERICA MOVIL S	0.012%	70.170%
1779	CA INC SR UNSECURED 03/27 4.7	0.012%	70.183%
1780	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.012%	70.195%
1781	GRACO INC COMMON STOCK USD1.0	0.012%	70.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	DONALDSON CO IN	0.012%	70.220%
1783	CATHAY FINANCIA	0.012%	70.232%
1784	NATIONWIDE B/S	0.012%	70.244%
1785	EAST JAPAN RAIL	0.012%	70.257%
1786	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.012%	70.269%
1787	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.012%	70.281%
1788	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.012%	70.293%
1789	HEALTHCARE REALTY TRUST INC REIT USD.01	0.012%	70.306%
1790	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	70.318%
1791	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.012%	70.330%
1792	SEMICONDUCTOR M	0.012%	70.343%
1793	MAPFRE SA	0.012%	70.355%
1794	GROWTHPOINT PRO	0.012%	70.367%
1795	CERNER CORP	0.012%	70.379%
1796	SAIPEM SPA	0.012%	70.391%
1797	PT BANK CENTRAL	0.012%	70.404%
1798	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.012%	70.416%
1799	DTE ENERGY INC	0.012%	70.428%
1800	ONEOK INC COMPANY GUAR 02/22 4.25	0.012%	70.440%
1801	PLASTIC OMNIUM	0.012%	70.453%
1802	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	70.465%
1803	NU SKIN ENTERPR	0.012%	70.477%
1804	PPL CORPORATION	0.012%	70.489%
1805	KURARAY CO	0.012%	70.501%
1806	CONDUENT INC COMMON STOCK USD.01	0.012%	70.513%
1807	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.012%	70.526%
1808	SHAWCOR LTD	0.012%	70.538%
1809	CAMBREX CORP COMMON STOCK USD.1	0.012%	70.550%
1810	COMPAL ELECTRON	0.012%	70.562%
1811	DAVE & BUSTER'S	0.012%	70.574%
1812	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.012%	70.586%
1813	HKT TRUST	0.012%	70.598%
1814	AGF MGMT LTD CL	0.012%	70.610%
1815	KENNAMETAL INC COMMON STOCK USD1.25	0.012%	70.623%
1816	UNITED URBAN IN	0.012%	70.635%
1817	SKYWEST INC COMMON STOCK	0.012%	70.647%
1818	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	70.659%
1819	UNI-PRESIDENT E	0.012%	70.671%
1820	IDEX CORP	0.012%	70.683%
1821	MAXIM INTEGRATE	0.012%	70.695%
1822	ACUITY BRANDS INC COMMON STOCK USD.01	0.012%	70.707%
1823	INVESTEC PLC	0.012%	70.719%
1824	PAYSAFE GROUP P	0.012%	70.731%
1825	IMPERIAL HOLDIN	0.012%	70.744%
1826	GETINGE AB, B S	0.012%	70.756%
1827	FINISAR CORPORATION COMMON STOCK USD.001	0.012%	70.768%
1828	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.012%	70.780%
1829	COMMERCIAL METALS CO COMMON STOCK USD.01	0.012%	70.792%
1830	UPL LTD	0.012%	70.804%
1831	CABOT OIL & GAS	0.012%	70.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	ELECTRICITE DE	0.012%	70.828%
1833	ACS, ACTIVIDADE	0.012%	70.840%
1834	SERVICEMASTER G	0.012%	70.852%
1835	TULLOW OIL PLC	0.012%	70.864%
1836	SEMGROUP CORP CLASS A COMMON STOCK	0.012%	70.876%
1837	ALEXANDER + BALDWIN INC REIT	0.012%	70.888%
1838	KLONDEX MINES L	0.012%	70.900%
1839	TETRA TECH INC COMMON STOCK USD.01	0.012%	70.912%
1840	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.012%	70.925%
1841	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.012%	70.937%
1842	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.012%	70.949%
1843	COGECO INC COMMON STOCK	0.012%	70.961%
1844	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.012%	70.973%
1845	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.012%	70.985%
1846	THK CO	0.012%	70.997%
1847	JAPAN RETAIL FU	0.012%	71.008%
1848	CLEAN HARBOR IN	0.012%	71.020%
1849	JAPAN TOBACCO I	0.012%	71.032%
1850	DERWENT LONDON	0.012%	71.044%
1851	PASON SYSTEMS I	0.012%	71.056%
1852	KEY BANK NA SR UNSECURED 06/25 3.3	0.012%	71.068%
1853	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.012%	71.080%
1854	PROXIMUS	0.012%	71.092%
1855	WILLIAM HILL PL	0.012%	71.104%
1856	CHEVRON CORP SR UNSECURED 11/20 2.419	0.012%	71.116%
1857	EDISON INTERNATIONAL COMMON STOCK	0.012%	71.128%
1858	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.012%	71.140%
1859	HINDALCO INDS	0.012%	71.152%
1860	BANK OF HAWAII CORP COMMON STOCK USD.01	0.012%	71.163%
1861	UBE INDUSTRIES	0.012%	71.175%
1862	ALTUS GROUP LTD	0.012%	71.187%
1863	GOLDCORP INC SR UNSECURED 06/21 3.625	0.012%	71.199%
1864	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.012%	71.211%
1865	CHILDRENS PLACE	0.012%	71.223%
1866	KERING	0.012%	71.235%
1867	GAM HOLDING LTD	0.012%	71.247%
1868	TEMENOS GROUP A	0.012%	71.258%
1869	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.012%	71.270%
1870	BARLOWORLD LTD	0.012%	71.282%
1871	STAR ENTERTAINM	0.012%	71.294%
1872	FONCIERE DES RE	0.012%	71.306%
1873	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.012%	71.318%
1874	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.012%	71.329%
1875	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.012%	71.341%
1876	DENKI KAGAKU KO	0.012%	71.353%
1877	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.012%	71.365%
1878	II VI INC COMMON STOCK	0.012%	71.377%
1879	CVB FINANCIAL CORP COMMON STOCK	0.012%	71.389%
1880	LEGGETT + PLATT INC COMMON STOCK USD.01	0.012%	71.400%
1881	ENVISION HEALTHCARE CORP COMMON STOCK	0.012%	71.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	SUMITOMO METAL	0.012%	71.424%
1883	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.012%	71.436%
1884	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.012%	71.447%
1885	ACCOR	0.012%	71.459%
1886	US dollar - Lon	0.012%	71.471%
1887	PURE INDUSTRIAL	0.012%	71.483%
1888	EXPERIAN PLC	0.012%	71.494%
1889	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.012%	71.506%
1890	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.012%	71.518%
1891	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.012%	71.530%
1892	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.012%	71.541%
1893	PEGATRON CORP	0.012%	71.553%
1894	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.012%	71.565%
1895	WW GRAINGER INC	0.012%	71.576%
1896	INDOFOODS SUKSE	0.012%	71.588%
1897	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.012%	71.600%
1898	TOPBUILD CORP COMMON STOCK	0.012%	71.611%
1899	KYOCERA CORP	0.012%	71.623%
1900	mitsui fudosan	0.012%	71.635%
1901	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.012%	71.646%
1902	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.012%	71.658%
1903	CHINA INSURANCE	0.012%	71.670%
1904	VIASAT INC COMMON STOCK USD.0001	0.012%	71.682%
1905	CLOROX CO	0.012%	71.693%
1906	BT GROUP PLC	0.012%	71.705%
1907	APERAM SA	0.012%	71.717%
1908	SOUTH32 LTD	0.012%	71.728%
1909	CHURCH & DWIGHT	0.012%	71.740%
1910	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.012%	71.752%
1911	OMRON CORP	0.012%	71.763%
1912	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.012%	71.775%
1913	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.012%	71.786%
1914	PROVINCE OF QUE	0.012%	71.798%
1915	AMER SPORTS OYJ	0.012%	71.810%
1916	CHINA GAS HOLDI	0.012%	71.821%
1917	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.012%	71.833%
1918	RLJ LODGING TRUST REIT	0.012%	71.845%
1919	COOPER TIRE&RUB	0.012%	71.856%
1920	BYD CO	0.012%	71.868%
1921	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	71.879%
1922	CHINA COMMUNICA	0.012%	71.891%
1923	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.012%	71.903%
1924	HITACHI CONST M	0.012%	71.914%
1925	ROCKWELL COLLIN	0.012%	71.926%
1926	DEUTSCHE TELEKO	0.012%	71.937%
1927	AT+T INC SR UNSECURED 05/25 3.4	0.012%	71.949%
1928	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.012%	71.961%
1929	KONICA MINOLTA	0.012%	71.972%
1930	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.012%	71.984%
1931	LI & FUNG LIMIT	0.012%	71.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	SUMITOMO RUBBER	0.012%	72.007%
1933	BPCE SA SR UNSECURED 02/21 2.65	0.012%	72.018%
1934	FERROVIAL SA	0.012%	72.030%
1935	B+G FOODS INC COMMON STOCK USD.01	0.012%	72.041%
1936	TARO PHARMACEUT	0.012%	72.053%
1937	MIZUHO FINANCA	0.012%	72.065%
1938	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	72.076%
1939	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.012%	72.088%
1940	WILLIAM DEMANT	0.012%	72.099%
1941	FASTENAL	0.012%	72.111%
1942	TOKYO ELECTRON	0.012%	72.122%
1943	TRI POINTE GROUP INC COMMON STOCK USD.01	0.012%	72.134%
1944	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	72.145%
1945	KAPSTONE PAPER	0.012%	72.157%
1946	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	72.168%
1947	HOPE BANCORP INC COMMON STOCK USD.001	0.011%	72.180%
1948	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	72.191%
1949	WATSCO INC COMMON STOCK USD.5	0.011%	72.203%
1950	WHEELLOCK & COMP	0.011%	72.214%
1951	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.011%	72.226%
1952	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.011%	72.237%
1953	COLRUYT SA	0.011%	72.249%
1954	KAZAKHMYS PLC	0.011%	72.260%
1955	KEPPEL CORP	0.011%	72.272%
1956	RBC BEARINGS INC COMMON STOCK USD.01	0.011%	72.283%
1957	ECOLAB INC 2.37	0.011%	72.294%
1958	SINO BIOPHAMACE	0.011%	72.306%
1959	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.011%	72.317%
1960	FIRST MERCHANTS CORP COMMON STOCK	0.011%	72.329%
1961	PRICESMART INC	0.011%	72.340%
1962	ENERSYS COMMON STOCK USD.01	0.011%	72.352%
1963	WEC ENERGY GROU	0.011%	72.363%
1964	BIO TECHNE CORP COMMON STOCK USD.01	0.011%	72.374%
1965	SILGAN HLDGS	0.011%	72.386%
1966	ROLLS ROYCE	0.011%	72.397%
1967	Dongbu Insuranc	0.011%	72.408%
1968	STERLING BANCORP/DE COMMON STOCK USD.01	0.011%	72.420%
1969	BARRY CALLEBAUT	0.011%	72.431%
1970	SEABOARD CORP COMMON STOCK USD1.0	0.011%	72.443%
1971	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	72.454%
1972	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	72.465%
1973	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.011%	72.477%
1974	MAJOR DRILLING	0.011%	72.488%
1975	NVR INC COMMON STOCK USD.01	0.011%	72.499%
1976	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.011%	72.511%
1977	MAXIMUS INC COMMON STOCK	0.011%	72.522%
1978	CRACKER BARREL	0.011%	72.533%
1979	ANGLO AMERICAN	0.011%	72.544%
1980	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	72.556%
1981	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.011%	72.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	MEGA FINANCIAL	0.011%	72.578%
1983	VERINT SYSTEMS	0.011%	72.590%
1984	LITTELFUSE INC COMMON STOCK USD.01	0.011%	72.601%
1985	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	72.612%
1986	LIFE STORAGE INC REIT USD.01	0.011%	72.623%
1987	KOSMOS ENERGY L	0.011%	72.635%
1988	KOHL S CORPORATION SR UNSECURED 11/21 4	0.011%	72.646%
1989	DAINIPPON INK&C	0.011%	72.657%
1990	DANONE SA	0.011%	72.669%
1991	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.011%	72.680%
1992	GERDAU SA SIDER	0.011%	72.691%
1993	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.011%	72.702%
1994	YY INC ADR ADR USD.00001	0.011%	72.714%
1995	SBI HOLDINGS IN	0.011%	72.725%
1996	ACCIONA SA	0.011%	72.736%
1997	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.011%	72.747%
1998	GUANGZHOU R&F P	0.011%	72.758%
1999	FOMENTO ECON ME	0.011%	72.769%
2000	CITRIX SYSTEMS	0.011%	72.781%
2001	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	72.792%
2002	ULVAC INC.	0.011%	72.803%
2003	EUROPEAN FIN ST	0.011%	72.814%
2004	HASBRO INC	0.011%	72.825%
2005	EQUITY COMMONWEALTH REIT USD.01	0.011%	72.837%
2006	RALPH LAUREN CORP COMMON STOCK USD.01	0.011%	72.848%
2007	ANZ (INT'L) LD	0.011%	72.859%
2008	JUPITER PLC	0.011%	72.870%
2009	GREAT WALL AUTO	0.011%	72.881%
2010	COUSINS PROPERTIES INC REIT USD1.0	0.011%	72.892%
2011	BONAVISTA ENERG	0.011%	72.903%
2012	VENTURE CORP	0.011%	72.915%
2013	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.011%	72.926%
2014	NICHIREI CORP	0.011%	72.937%
2015	HAYS	0.011%	72.948%
2016	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.011%	72.959%
2017	SANTOS LIMITED	0.011%	72.970%
2018	FIRSTCASH INC COMMON STOCK USD.01	0.011%	72.981%
2019	SINGAPORE TELEC	0.011%	72.993%
2020	PUBLIC SERVICE	0.011%	73.004%
2021	RENASANT CORP COMMON STOCK USD5.0	0.011%	73.015%
2022	MSC INDUSTRIAL	0.011%	73.026%
2023	VIFOR PHARMA AG	0.011%	73.037%
2024	MOODY S CORP COMMON STOCK USD.01	0.011%	73.048%
2025	DAIKIN INDUSTRI	0.011%	73.059%
2026	IG GROUP HLDGS	0.011%	73.070%
2027	SHINHAN FINANCI	0.011%	73.081%
2028	ROGERS SUGAR IN	0.011%	73.092%
2029	WALKER + DUNLOP INC COMMON STOCK	0.011%	73.103%
2030	COPART INC	0.011%	73.115%
2031	TATTS GROUP LTD	0.011%	73.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	SAMSONITE INTL	0.011%	73.137%
2033	CRODA INTERNATI	0.011%	73.148%
2034	DREAM GLOBAL RE	0.011%	73.159%
2035	BRP INC/CA- SUB	0.011%	73.170%
2036	SABRA HEALTH CARE REIT INC REIT USD.01	0.011%	73.181%
2037	TRUSTMARK CORP COMMON STOCK	0.011%	73.192%
2038	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.011%	73.203%
2039	ANHEUSER-BUSCH	0.011%	73.214%
2040	CH ROBINSON WOR	0.011%	73.225%
2041	GEN DYNAMICS CO	0.011%	73.236%
2042	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.011%	73.247%
2043	LG CORP	0.011%	73.258%
2044	MATADOR RESOURCES CO COMMON STOCK USD.01	0.011%	73.269%
2045	NATIXIS	0.011%	73.280%
2046	SAMSUNG FIRE &	0.011%	73.291%
2047	HANKOOK TIRE CO	0.011%	73.302%
2048	NKT HOLDING A/S	0.011%	73.313%
2049	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	73.324%
2050	MCCORMICK & CO	0.011%	73.335%
2051	KAO CORP	0.011%	73.346%
2052	JANUS HENDERSON	0.011%	73.357%
2053	ASTRA INTERNATI	0.011%	73.368%
2054	mitsui Osk LINE	0.011%	73.379%
2055	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.011%	73.389%
2056	BRINK S CO/THE COMMON STOCK USD1.0	0.011%	73.400%
2057	AVERY DENNISON	0.011%	73.411%
2058	BODYCOTE PLC	0.011%	73.422%
2059	SUNOPTA INC COMMON STOCK	0.011%	73.433%
2060	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.011%	73.444%
2061	SHAFTESBURY	0.011%	73.455%
2062	WARTSILA OYJ AB	0.011%	73.466%
2063	ANGLOVAAL INDS	0.011%	73.477%
2064	GRUPO AEROPORTU	0.011%	73.487%
2065	TULLETT PREBON	0.011%	73.498%
2066	SHOPRITE HLDGS	0.011%	73.509%
2067	SURGE ENERGY IN	0.011%	73.520%
2068	PTT EXP&PROD-FG	0.011%	73.531%
2069	INMARSAT PLC	0.011%	73.542%
2070	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.011%	73.553%
2071	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.011%	73.563%
2072	MOSAIC CO SR UNSECURED 11/21 3.75	0.011%	73.574%
2073	ALACER GOLD COR	0.011%	73.585%
2074	LG TELECOM LTD	0.011%	73.596%
2075	BLUEBIRD BIO IN	0.011%	73.607%
2076	RICOH CO	0.011%	73.618%
2077	DONGFENG MOTOR	0.011%	73.628%
2078	China Mengniu D	0.011%	73.639%
2079	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.011%	73.650%
2080	ROGERS CORP COMMON STOCK USD1.0	0.011%	73.661%
2081	COHERENT INC	0.011%	73.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	TREVALI MINING	0.011%	73.682%
2083	UBM PLC	0.011%	73.693%
2084	FIRST FINANCIAL	0.011%	73.704%
2085	WATERS CORP	0.011%	73.715%
2086	MONDI LTD	0.011%	73.726%
2087	ICADE	0.011%	73.736%
2088	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.011%	73.747%
2089	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.011%	73.758%
2090	AUTOCANADA INC	0.011%	73.768%
2091	TIVO CORP COMMON STOCK USD.001	0.011%	73.779%
2092	SAAB AB	0.011%	73.790%
2093	ALPS ELECTRIC C	0.011%	73.801%
2094	FIRST INDL REAL	0.011%	73.811%
2095	RLI CORP COMMON STOCK USD1.0	0.011%	73.822%
2096	VARIAN MEDICAL	0.011%	73.833%
2097	SUNTEC REIT	0.011%	73.843%
2098	WORTHINGTON IND	0.011%	73.854%
2099	ORPEA	0.011%	73.865%
2100	TRINSEO SA	0.011%	73.876%
2101	GATX CORP	0.011%	73.886%
2102	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.011%	73.897%
2103	FOOT LOCKER INC COMMON STOCK USD.01	0.011%	73.908%
2104	TOTAL ENERGY SE	0.011%	73.918%
2105	TELENOR AS	0.011%	73.929%
2106	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.011%	73.940%
2107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.011%	73.950%
2108	ALUMINA LTD	0.011%	73.961%
2109	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.011%	73.972%
2110	BCA POP EMILIA	0.011%	73.982%
2111	JUNGHEINRICH -	0.011%	73.993%
2112	FIRSTGROUP	0.011%	74.004%
2113	HUGO BOSS AG	0.011%	74.014%
2114	ORIX CORP	0.011%	74.025%
2115	ECHOSTAR CORP A COMMON STOCK USD.001	0.011%	74.036%
2116	J + J SNACK FOODS CORP COMMON STOCK	0.011%	74.046%
2117	PDC ENERGY INC COMMON STOCK USD.01	0.011%	74.057%
2118	T GARANTI BANKA	0.011%	74.068%
2119	CALFRAC WELL SE	0.011%	74.078%
2120	CEMEX SA	0.011%	74.089%
2121	CEZ AS	0.011%	74.099%
2122	PHOENIX GROUP H	0.011%	74.110%
2123	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.011%	74.120%
2124	HELEN OF TROY C	0.011%	74.131%
2125	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.011%	74.142%
2126	E-MART CO. LTD.	0.011%	74.152%
2127	MEXICHEM SAB DE	0.011%	74.163%
2128	ASPEN PHARMACAR	0.011%	74.173%
2129	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.011%	74.184%
2130	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	74.194%
2131	LIBERTY MUTUAL	0.011%	74.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	EVERCORE PARTNE	0.011%	74.216%
2133	NIPPON MEAT PAC	0.011%	74.226%
2134	LEGRAND SA	0.011%	74.237%
2135	BRILLIANCE CHIN	0.011%	74.247%
2136	GERRESHEIMER GR	0.011%	74.258%
2137	STARWOOD WAYPOINT HOMES REIT USD.01	0.011%	74.268%
2138	ALLREAL HOLDING	0.011%	74.279%
2139	NORSK HYDRO AS	0.011%	74.289%
2140	REGIONS FINANCI	0.011%	74.300%
2141	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.011%	74.310%
2142	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.011%	74.321%
2143	CORPORATE OFFICE PROPERTIES REIT USD.01	0.011%	74.332%
2144	SABRE CORP COMMON STOCK USD.01	0.011%	74.342%
2145	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.011%	74.353%
2146	ROHM CO	0.011%	74.363%
2147	ORANGE SA SR UNSECURED 09/21 4.125	0.011%	74.374%
2148	HOMESERVE PLC	0.011%	74.384%
2149	OWENS-ILLINOIS	0.010%	74.395%
2150	INTERTAPE POLYM	0.010%	74.405%
2151	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.010%	74.416%
2152	HANWHA CHEMICAL	0.010%	74.426%
2153	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.010%	74.437%
2154	STRYKER CORP SR UNSECURED 05/24 3.375	0.010%	74.447%
2155	ANHUI CONCH CEM	0.010%	74.458%
2156	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.010%	74.468%
2157	HENDERSON LAND	0.010%	74.478%
2158	SUNSTONE HOTEL	0.010%	74.489%
2159	TRACTOR SUPPLY	0.010%	74.499%
2160	CARS.COM INC COMMON STOCK USD.01	0.010%	74.510%
2161	EQUITABLE GROUP	0.010%	74.520%
2162	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.010%	74.531%
2163	HYUNDAI MARINE&	0.010%	74.541%
2164	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.010%	74.552%
2165	HALYARD HEALTH INC COMMON STOCK USD.01	0.010%	74.562%
2166	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	74.573%
2167	CHORUS AVIATION	0.010%	74.583%
2168	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	74.593%
2169	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.010%	74.604%
2170	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.010%	74.614%
2171	BHARAT FORGE LT	0.010%	74.625%
2172	ROYAL UNIBREW A	0.010%	74.635%
2173	ELECTROLUX AB-S	0.010%	74.645%
2174	CDW CORP/DE COMMON STOCK USD.01	0.010%	74.656%
2175	STRYKER CORP SR UNSECURED 03/21 2.625	0.010%	74.666%
2176	ESTACIO PARTICI	0.010%	74.676%
2177	TRIBUNE MEDIA C	0.010%	74.687%
2178	NIPPON YUSEN KK	0.010%	74.697%
2179	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	74.708%
2180	PGE POLSKA GRUP	0.010%	74.718%
2181	ADVANCE RESIDEN	0.010%	74.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.010%	74.738%
2183	WANT WANT CHINA	0.010%	74.749%
2184	AGGREKO PLC	0.010%	74.759%
2185	OUTOKUMPU OY	0.010%	74.769%
2186	SINCLAIR BROADC	0.010%	74.780%
2187	COCA-COLA WEST	0.010%	74.790%
2188	FORTUNA SILVER MINES INC COMMON STOCK	0.010%	74.800%
2189	HNI CORP	0.010%	74.811%
2190	OMNICOM GROUP I	0.010%	74.821%
2191	HASEKO CORP	0.010%	74.831%
2192	REINSURANCE GRO	0.010%	74.842%
2193	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.010%	74.852%
2194	CARGOTEC CORP-B	0.010%	74.862%
2195	AVIGILON CORP C	0.010%	74.872%
2196	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.010%	74.883%
2197	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.010%	74.893%
2198	Straumann AG	0.010%	74.903%
2199	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.010%	74.913%
2200	GRUPA LOTOS S.A	0.010%	74.924%
2201	ROTORK PLC	0.010%	74.934%
2202	METLIFE INC SR UNSECURED 04/24 3.6	0.010%	74.944%
2203	PANDORA A/S	0.010%	74.954%
2204	HYUNDAI ENG & C	0.010%	74.965%
2205	MINITUBISHI UJF	0.010%	74.975%
2206	QUANTA COMPUTER	0.010%	74.985%
2207	PROASSURANCE CORP COMMON STOCK USD.01	0.010%	74.995%
2208	CANACOL ENERGY	0.010%	75.005%
2209	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.010%	75.015%
2210	A.P. MOLLER-MAE	0.010%	75.026%
2211	MERCK KGAA	0.010%	75.036%
2212	NATIONAL AUSTRA	0.010%	75.046%
2213	TABCORP HLDGS L	0.010%	75.056%
2214	OIL SEARCH LTD	0.010%	75.066%
2215	GRAHAM HOLDINGS	0.010%	75.076%
2216	UNIPOLSAI SPA	0.010%	75.087%
2217	BANNER CORPORATION COMMON STOCK USD.01	0.010%	75.097%
2218	YOKOHAMA RUBBER	0.010%	75.107%
2219	TRUWORTHS INTER	0.010%	75.117%
2220	BILLERUD AB	0.010%	75.127%
2221	BANK OF NY MELL	0.010%	75.137%
2222	ABN AMRO GROUP	0.010%	75.147%
2223	ROCKWOOL INTL	0.010%	75.157%
2224	FERROGLOBE PLC	0.010%	75.168%
2225	AGT FOOD AND IN	0.010%	75.178%
2226	KAWASAKI KISEN	0.010%	75.188%
2227	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.010%	75.198%
2228	BK MANDIRI	0.010%	75.208%
2229	TENNECO AUTOMOT	0.010%	75.218%
2230	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.010%	75.228%
2231	ATLAS COPCO AB-	0.010%	75.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	TOYOTA INDUSTRI	0.010%	75.248%
2233	PRYSMIAN SPA CO	0.010%	75.258%
2234	BOARDWALK REIT	0.010%	75.269%
2235	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.010%	75.279%
2236	CALLON PETROLEUM CO COMMON STOCK USD.01	0.010%	75.289%
2237	MSA SAFETY INC COMMON STOCK	0.010%	75.299%
2238	CAPSTONE MINING	0.010%	75.309%
2239	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.010%	75.319%
2240	NATIONAL GENERA	0.010%	75.329%
2241	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.010%	75.339%
2242	FOSUN INTERNATI	0.010%	75.349%
2243	MEREDITH CORP	0.010%	75.359%
2244	CENTAMIN PLC	0.010%	75.369%
2245	TRITON INTERNAT	0.010%	75.379%
2246	LIBERTY MUTUAL	0.010%	75.389%
2247	YOKOGAWA ELECTR	0.010%	75.399%
2248	TGS NOPEC GEOPH	0.010%	75.409%
2249	DCC PLC	0.010%	75.419%
2250	SPARK NEW ZEA	0.010%	75.429%
2251	SOJITZ CORP COM	0.010%	75.439%
2252	TERNA RETE ELET	0.010%	75.449%
2253	WORLEYPARSONS	0.010%	75.459%
2254	KBR INC COMMON STOCK USD.001	0.010%	75.469%
2255	SYMRISE AG	0.010%	75.479%
2256	HOWDEN JOINERY	0.010%	75.489%
2257	PRA HEALTH SCIE	0.010%	75.499%
2258	ENERSIS SA	0.010%	75.509%
2259	FIVE BELOW COMMON STOCK USD.01	0.010%	75.519%
2260	CENTRAL JAPAN R	0.010%	75.528%
2261	JBG SMITH PROPERTIES REIT USD.01	0.010%	75.538%
2262	LOOMIS AB	0.010%	75.548%
2263	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.010%	75.558%
2264	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.010%	75.568%
2265	SUZANO PAPEL E	0.010%	75.578%
2266	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	75.588%
2267	MYLAN NV 3.125%	0.010%	75.598%
2268	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	75.608%
2269	ITRON INC	0.010%	75.618%
2270	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	75.627%
2271	CAPITAMALL TRUS	0.010%	75.637%
2272	MDC HOLDINGS INC COMMON STOCK USD.01	0.010%	75.647%
2273	B&M EUROPEAN VA	0.010%	75.657%
2274	GENERAL ELECTRI	0.010%	75.667%
2275	ARISTOCRAT LEIS	0.010%	75.677%
2276	JM AB	0.010%	75.687%
2277	MINERAL RESOURC	0.010%	75.696%
2278	MCDERMOTT INTL	0.010%	75.706%
2279	VALLLOUREC SA	0.010%	75.716%
2280	ENERGEN CORP COMMON STOCK USD.01	0.010%	75.726%
2281	CREDIT SAISON C	0.010%	75.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	OTP BANK PLC	0.010%	75.745%
2283	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.010%	75.755%
2284	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	75.765%
2285	ORIENT OVERSEAS	0.010%	75.775%
2286	HECLA MINING CO	0.010%	75.785%
2287	KGHM POLSKA MIE	0.010%	75.794%
2288	SWIRE PACIFIC	0.010%	75.804%
2289	J FRONT RETAILI	0.010%	75.814%
2290	IWG PLC	0.010%	75.824%
2291	THERMO FISHER S	0.010%	75.834%
2292	ALLEGIANT TRAVE	0.010%	75.843%
2293	NEXT PLC	0.010%	75.853%
2294	GILDEMEISTER AG	0.010%	75.863%
2295	CREDICORP	0.010%	75.873%
2296	SEVERN TRENT	0.010%	75.882%
2297	NEDCOR LTD ZAR1	0.010%	75.892%
2298	ICU MEDICAL INC COMMON STOCK USD.1	0.010%	75.902%
2299	EMPIRE STATE RE	0.010%	75.912%
2300	CANACCORD FINAN	0.010%	75.921%
2301	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	75.931%
2302	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	75.941%
2303	CASINO GUICH-PE	0.010%	75.950%
2304	PUBLICIS GROUPE	0.010%	75.960%
2305	FERRO CORP	0.010%	75.970%
2306	HYATT HOTELS CO	0.010%	75.979%
2307	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	75.989%
2308	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	75.999%
2309	AURIZON HOLDING	0.010%	76.008%
2310	E.SUN FINANCIAL	0.010%	76.018%
2311	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.010%	76.027%
2312	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.010%	76.037%
2313	RAIA DROGASIL S	0.010%	76.047%
2314	MERCURY GENERAL	0.010%	76.056%
2315	NATIONAL EXPRES	0.010%	76.066%
2316	TELETECH HOLDIN	0.010%	76.076%
2317	SEIKO EPSON COR	0.010%	76.085%
2318	PLAYTECH	0.010%	76.095%
2319	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.010%	76.104%
2320	WYNN RESORTS LTD COMMON STOCK USD.01	0.010%	76.114%
2321	JPMORGAN CHASE	0.010%	76.124%
2322	EDENRED	0.010%	76.133%
2323	SHANGRI-LA ASIA	0.010%	76.143%
2324	SRC ENERGY INC COMMON STOCK USD.001	0.010%	76.152%
2325	PHYSICIANS REALTY TRUST REIT USD.01	0.010%	76.162%
2326	PARAMOUNT GROUP INC REIT USD.01	0.010%	76.171%
2327	NIPPON PROLOGIS	0.010%	76.181%
2328	ESTEE LAUDER CO	0.010%	76.191%
2329	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.010%	76.200%
2330	SMITH AND NEPHE	0.010%	76.210%
2331	BANK OF COMMUNI	0.010%	76.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.010%	76.229%
2333	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.010%	76.238%
2334	MONSTER BEVERAGE CORP COMMON STOCK	0.010%	76.248%
2335	SKANSKA AB	0.010%	76.257%
2336	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.010%	76.267%
2337	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.010%	76.277%
2338	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.010%	76.286%
2339	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.010%	76.296%
2340	BRANDYWINE REAL	0.010%	76.305%
2341	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.010%	76.315%
2342	TRIPADVISOR INC COMMON STOCK USD.001	0.010%	76.324%
2343	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.010%	76.334%
2344	EVONIK INDUSTRI	0.010%	76.343%
2345	COOPERATIEVE RA	0.010%	76.353%
2346	GUYANA GOLDFIEL	0.010%	76.362%
2347	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	76.372%
2348	UNILEVER NV	0.010%	76.381%
2349	WPP PLC SPONSORED ADR ADR	0.009%	76.391%
2350	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.009%	76.400%
2351	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	76.410%
2352	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.009%	76.419%
2353	NIPRO CORP	0.009%	76.429%
2354	NGK INSULATORS	0.009%	76.438%
2355	MYRIAD GENETICS	0.009%	76.448%
2356	AKBANK TAS	0.009%	76.457%
2357	LOGITECH INTERN	0.009%	76.467%
2358	ORIX JREIT INC	0.009%	76.476%
2359	HANG LUNG PROPE	0.009%	76.486%
2360	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	76.495%
2361	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.009%	76.504%
2362	WACKER CHEMIE A	0.009%	76.514%
2363	NOMURA REAL EST	0.009%	76.523%
2364	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.009%	76.533%
2365	TOPDANMARK A/S	0.009%	76.542%
2366	COLGATE-PALMOLI	0.009%	76.552%
2367	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	76.561%
2368	NATIONAL AUSTRALIA	0.009%	76.570%
2369	GVC HOLDINGS PL	0.009%	76.580%
2370	SIENNA SENIOR L	0.009%	76.589%
2371	SALZGITTER AG	0.009%	76.599%
2372	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.009%	76.608%
2373	CIA BRASILEIRA	0.009%	76.617%
2374	AKORN INC COMMON STOCK	0.009%	76.627%
2375	LITE-ON TECHNOL	0.009%	76.636%
2376	CLICLS GROUP	0.009%	76.646%
2377	DIALOG SEMICOND	0.009%	76.655%
2378	CONCORDIA FINAN	0.009%	76.664%
2379	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	76.674%
2380	UNIPOL GRUPPO F	0.009%	76.683%
2381	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.009%	76.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	BYD ELECTRONIC	0.009%	76.702%
2383	FLETCHER BUILDI	0.009%	76.711%
2384	EUROPEAN FIN ST	0.009%	76.720%
2385	BK OF EAST ASIA	0.009%	76.730%
2386	NASDAQ INC SR UNSECURED 06/24 4.25	0.009%	76.739%
2387	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.009%	76.748%
2388	CSX CORP 3.7% 3	0.009%	76.758%
2389	ULTA BEAUTY INC COMMON STOCK USD.01	0.009%	76.767%
2390	SOTHEBY S COMMON STOCK USD.01	0.009%	76.776%
2391	VEOLIA ENVIRONM	0.009%	76.785%
2392	VICTREX PLC	0.009%	76.795%
2393	BK OF KYOTO	0.009%	76.804%
2394	LG CABLE &MCHY	0.009%	76.813%
2395	METLIFE INC SR UNSECURED 02/21 4.75	0.009%	76.823%
2396	BALCHEM CORP COMMON STOCK USD.0667	0.009%	76.832%
2397	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.009%	76.841%
2398	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.009%	76.851%
2399	ASML HOLDING NV	0.009%	76.860%
2400	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.009%	76.869%
2401	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.009%	76.878%
2402	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	76.888%
2403	E L FINL CORP L	0.009%	76.897%
2404	GRANITE CONST	0.009%	76.906%
2405	SINO-OCEAN LAND	0.009%	76.915%
2406	TKH GROUP NV DU	0.009%	76.925%
2407	FUJIKURA	0.009%	76.934%
2408	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.009%	76.943%
2409	STEPAN CO COMMON STOCK USD1.0	0.009%	76.952%
2410	LEG IMMOBILIEN	0.009%	76.962%
2411	TRANSALTA RENEW	0.009%	76.971%
2412	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.009%	76.980%
2413	YAMADA DENKI CO	0.009%	76.989%
2414	HUTCHISON PORT	0.009%	76.999%
2415	VALVOLINE INC COMMON STOCK USD.01	0.009%	77.008%
2416	DAI NIPPON PRIN	0.009%	77.017%
2417	FBL FINANCIAL G	0.009%	77.026%
2418	CHINA STEEL	0.009%	77.035%
2419	THE FOSCHINI GR	0.009%	77.045%
2420	TAISEI CORP	0.009%	77.054%
2421	SM ENERGY CO COMMON STOCK USD.01	0.009%	77.063%
2422	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.009%	77.072%
2423	MO OCH DOMSJO A	0.009%	77.081%
2424	VOLVO AB	0.009%	77.091%
2425	NCR CORP	0.009%	77.100%
2426	CANFOR PULP PRO	0.009%	77.109%
2427	EAGLE BANCORP INC COMMON STOCK USD.01	0.009%	77.118%
2428	TAISHIN FINANCI	0.009%	77.127%
2429	ENGHOUSE SYSTEM	0.009%	77.136%
2430	LIVANOVA PLC	0.009%	77.146%
2431	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	77.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	CHINA GOLD INTL	0.009%	77.164%
2433	RED ELECTRICA C	0.009%	77.173%
2434	COSCO PACIFIC	0.009%	77.182%
2435	GROUP 1 AUTO	0.009%	77.191%
2436	ASPEN INSURANCE	0.009%	77.201%
2437	TIGER BRANDS	0.009%	77.210%
2438	WOOD GROUP (JOH	0.009%	77.219%
2439	FRANSHION PROPE	0.009%	77.228%
2440	ARGO GROUP INTE	0.009%	77.237%
2441	RED HAT INC COMMON STOCK USD.0001	0.009%	77.246%
2442	BQE CANT VAUDOI	0.009%	77.255%
2443	SEMBCORP INDUST	0.009%	77.264%
2444	INTL FLAVORS&FR	0.009%	77.274%
2445	TAUBMAN CENTERS INC REIT USD.01	0.009%	77.283%
2446	CAMPBELL SOUP C	0.009%	77.292%
2447	AMEREN CORP	0.009%	77.301%
2448	MARUTI SUZUKI	0.009%	77.310%
2449	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	77.319%
2450	HORIZON PHARMA	0.009%	77.328%
2451	CIENA CORP COMMON STOCK USD.01	0.009%	77.337%
2452	BLOCK(H&R)INC	0.009%	77.346%
2453	BENCHMARK ELECT	0.009%	77.355%
2454	ANTA SPORTS PRO	0.009%	77.365%
2455	Alten	0.009%	77.374%
2456	GRUBHUB INC COMMON STOCK USD.0001	0.009%	77.383%
2457	BRUKER CORP COMMON STOCK USD.01	0.009%	77.392%
2458	YARA INTERNATIO	0.009%	77.401%
2459	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.009%	77.410%
2460	PEAB AB	0.009%	77.419%
2461	WESTPAC BANKING	0.009%	77.428%
2462	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.009%	77.437%
2463	HANWHA CORP	0.009%	77.446%
2464	LANDSTAR SYSTEM	0.009%	77.455%
2465	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.009%	77.464%
2466	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.009%	77.473%
2467	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	77.482%
2468	MALAYAN BKG BHD	0.009%	77.491%
2469	METCASH LTD	0.009%	77.500%
2470	ACI WORLDWIDE INC COMMON STOCK USD.005	0.009%	77.509%
2471	KAISA GROUP HLD	0.009%	77.518%
2472	FORMOSA CHEMICA	0.009%	77.527%
2473	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.009%	77.536%
2474	BUNZL PLC	0.009%	77.546%
2475	AIR FRANCE-KLM	0.009%	77.555%
2476	ENTERGY CORP	0.009%	77.564%
2477	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.009%	77.573%
2478	MSCI INC	0.009%	77.582%
2479	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.009%	77.591%
2480	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	77.600%
2481	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	77.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	WIN SEMICONDUCT	0.009%	77.618%
2483	OTSUKA HLDGS CO	0.009%	77.627%
2484	AUST & NZ BANKI	0.009%	77.636%
2485	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.009%	77.645%
2486	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.009%	77.654%
2487	MATTEL INC COMMON STOCK USD1.0	0.009%	77.663%
2488	LUKOIL PJSC - A	0.009%	77.672%
2489	DKSH HOLDING LT	0.009%	77.681%
2490	DAIWAHOUSE RE	0.009%	77.690%
2491	MEDICAL FACILIT	0.009%	77.699%
2492	COUNCIL OF EURO	0.009%	77.708%
2493	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	77.717%
2494	HAEMONETICS COR	0.009%	77.726%
2495	UNITED UTILITIE	0.009%	77.735%
2496	SANKYU INC	0.009%	77.744%
2497	AMBEV SA	0.009%	77.753%
2498	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.009%	77.761%
2499	NEW YORK TIMES	0.009%	77.770%
2500	LOTTE CHEMICAL	0.009%	77.779%
2501	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	77.788%
2502	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.009%	77.797%
2503	UNIVAR INC COMMON STOCK USD.01	0.009%	77.806%
2504	PACIFIC GAS & E	0.009%	77.815%
2505	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	77.824%
2506	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.009%	77.833%
2507	CAPITALAND	0.009%	77.842%
2508	KONE OYJ	0.009%	77.851%
2509	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.009%	77.860%
2510	STAMPS.COM INC COMMON STOCK USD.001	0.009%	77.869%
2511	BNK FINANCIAL G	0.009%	77.878%
2512	KINAXIS INC	0.009%	77.887%
2513	AMERISOURCEBERG	0.009%	77.895%
2514	LEE & MAN PAPER	0.009%	77.904%
2515	YUE YUEN INDUST	0.009%	77.913%
2516	ALTIUS MINERALS	0.009%	77.922%
2517	SUZUKEN CO LTD	0.009%	77.931%
2518	LENDINGCLUB CORP COMMON STOCK USD.01	0.009%	77.940%
2519	TIME WARNER INC	0.009%	77.949%
2520	TOWNE BANK COMMON STOCK USD1.667	0.009%	77.958%
2521	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.009%	77.966%
2522	PAYCHEX INC	0.009%	77.975%
2523	INTU PROPERTIES	0.009%	77.984%
2524	TATA STEEL LIMI	0.009%	77.993%
2525	EUROFINS SCIENT	0.009%	78.002%
2526	GPE EUROTUNNEL	0.009%	78.011%
2527	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.009%	78.019%
2528	FRESH DEL MONTE	0.009%	78.028%
2529	CHINA MINSHENG	0.009%	78.037%
2530	ORION CORP	0.009%	78.046%
2531	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.009%	78.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	78.064%
2533	NIPPON EXPRESS	0.009%	78.072%
2534	VAIL RESORTS	0.009%	78.081%
2535	SIMS GROUP LTD	0.009%	78.090%
2536	CIGNA CORP SR UNSECURED 02/22 4	0.009%	78.099%
2537	NGK SPARK PLUG	0.009%	78.108%
2538	CALERES INC COMMON STOCK USD.01	0.009%	78.116%
2539	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.009%	78.125%
2540	PLEXUS CORP COMMON STOCK USD.01	0.009%	78.134%
2541	ADANI PORT & SE	0.009%	78.143%
2542	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.009%	78.152%
2543	CHINA EVERBRIGH	0.009%	78.160%
2544	INNOGY SE	0.009%	78.169%
2545	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.009%	78.178%
2546	KERRY PROPRTIE	0.009%	78.187%
2547	PIEDMONT OFFICE	0.009%	78.195%
2548	TOYO SEIKAN KAI	0.009%	78.204%
2549	EASTGROUP PROPERTIES INC REIT	0.009%	78.213%
2550	BEIJING ENTERPR	0.009%	78.222%
2551	MUELLER INDS IN	0.009%	78.231%
2552	UNIFIRST CORP/MA COMMON STOCK USD.1	0.009%	78.239%
2553	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.009%	78.248%
2554	LOJAS AMERICANA	0.009%	78.257%
2555	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	78.266%
2556	VESUVIUS PLC	0.009%	78.274%
2557	ADARO ENERGY TB	0.009%	78.283%
2558	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	78.292%
2559	WEIR GROUP	0.009%	78.301%
2560	QISDA CORP	0.009%	78.309%
2561	ACXIOM CORP COMMON STOCK USD.1	0.009%	78.318%
2562	PERNOD-RICARD	0.009%	78.327%
2563	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.009%	78.335%
2564	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	78.344%
2565	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.009%	78.353%
2566	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.009%	78.362%
2567	DISH NETWORK	0.009%	78.370%
2568	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.009%	78.379%
2569	KULICKE&SOFFA I	0.009%	78.388%
2570	EXLSERVICE HLDG	0.009%	78.397%
2571	GREENE KING	0.009%	78.405%
2572	FAMILYMART CO	0.009%	78.414%
2573	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.009%	78.423%
2574	NABTESCO CORP	0.009%	78.431%
2575	WPG HOLDINGS	0.009%	78.440%
2576	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.009%	78.449%
2577	ORORA LTD	0.009%	78.457%
2578	PNC BANK NA 2.6	0.009%	78.466%
2579	WABTEC CORP COMMON STOCK USD.01	0.009%	78.475%
2580	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.009%	78.484%
2581	MONRO INC COMMON STOCK USD.01	0.009%	78.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.009%	78.501%
2583	MORI SEIKI CO	0.009%	78.510%
2584	ASSOCIATED BRIT	0.009%	78.518%
2585	CHINA RESOURCES	0.009%	78.527%
2586	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.009%	78.536%
2587	DILLARD DEPT ST	0.009%	78.544%
2588	VIA VAREJO SA	0.009%	78.553%
2589	ANSELL LTD	0.009%	78.562%
2590	DOMINO S PIZZA INC COMMON STOCK USD.01	0.009%	78.570%
2591	HENNES & MAURIT	0.009%	78.579%
2592	BOVIS HOMES GRO	0.009%	78.587%
2593	NIPPON ELEC GLA	0.009%	78.596%
2594	AXEL SPRINGER A	0.009%	78.605%
2595	BONTERRA ENERGY	0.009%	78.613%
2596	LIC HOUSING FIN	0.009%	78.622%
2597	AIRCASTLE LTD	0.009%	78.631%
2598	OSI SYSTEMS INC	0.009%	78.639%
2599	GEN COMMUNICATI	0.009%	78.648%
2600	SCHRODERS PLC	0.009%	78.657%
2601	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.009%	78.665%
2602	CSR LIMITED	0.009%	78.674%
2603	LONDON STOCK EX	0.009%	78.682%
2604	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.009%	78.691%
2605	ARYZTA AG	0.009%	78.700%
2606	VERIZON COMMUN	0.009%	78.708%
2607	SAP SE SPONSORED ADR ADR	0.009%	78.717%
2608	CLEANAWAY WASTE	0.009%	78.725%
2609	LUCARA DIAMOND	0.009%	78.734%
2610	ELECTRONICS	0.009%	78.743%
2611	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.009%	78.751%
2612	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.009%	78.760%
2613	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.009%	78.768%
2614	BRADY(WH)	0.009%	78.777%
2615	CATHAY PACIFIC	0.009%	78.786%
2616	ABERTIS INFRAES	0.009%	78.794%
2617	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.009%	78.803%
2618	ENDESA S.A.	0.009%	78.811%
2619	NEX GROUP PLC	0.009%	78.820%
2620	ASAHI BREWERIES	0.009%	78.828%
2621	TAKASHIMAYA CO	0.009%	78.837%
2622	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.009%	78.846%
2623	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.009%	78.854%
2624	SUEDZUCKER AG	0.009%	78.863%
2625	SOPRA	0.009%	78.871%
2626	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.009%	78.880%
2627	ROWAN COMPANIES	0.009%	78.888%
2628	BROOKS AUTOMATI	0.009%	78.897%
2629	ASTRAZENECA	0.009%	78.905%
2630	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.009%	78.914%
2631	CHINA VANKE CO	0.009%	78.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	DDR CORP REIT USD.1	0.009%	78.931%
2633	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.009%	78.940%
2634	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.009%	78.948%
2635	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.009%	78.957%
2636	WESBANCO INC COMMON STOCK USD2.0833	0.009%	78.965%
2637	JTEKT CORP.	0.009%	78.974%
2638	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.009%	78.982%
2639	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.009%	78.991%
2640	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	78.999%
2641	MEDIASET	0.009%	79.008%
2642	RUBIS SCA	0.009%	79.016%
2643	BUZZI UNICEM SP	0.009%	79.025%
2644	HRG GROUP INC COMMON STOCK USD.01	0.009%	79.033%
2645	SWISS PRIME SIT	0.008%	79.042%
2646	ACCTON	0.008%	79.050%
2647	HERMES INTL	0.008%	79.059%
2648	LARSEN & TOUBRO	0.008%	79.067%
2649	T IS BANKASI	0.008%	79.076%
2650	HOPEWELL HLDGS	0.008%	79.084%
2651	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.008%	79.093%
2652	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	79.101%
2653	RANGE RESOURCES CORP COMMON STOCK USD.01	0.008%	79.110%
2654	CHEMOURS CO/THE COMMON STOCK	0.008%	79.118%
2655	NELNET INC CL A COMMON STOCK USD.01	0.008%	79.126%
2656	SANWA SHUTTER C	0.008%	79.135%
2657	TRINIDAD DRILLI	0.008%	79.143%
2658	NOVO NORDISK A/S SPONS ADR ADR	0.008%	79.152%
2659	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	79.160%
2660	TOYO TIRE & RUB	0.008%	79.169%
2661	PEARSON	0.008%	79.177%
2662	JANUS CAPITAL G	0.008%	79.186%
2663	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.008%	79.194%
2664	BADGER DAYLIGHT	0.008%	79.202%
2665	GARTNER GROUP I	0.008%	79.211%
2666	NABORS INDUSTRI	0.008%	79.219%
2667	BANKINTER SA	0.008%	79.228%
2668	JAPAN PRIME REA	0.008%	79.236%
2669	VOPAK (KON)	0.008%	79.244%
2670	AMERIS BANCORP COMMON STOCK USD1.0	0.008%	79.253%
2671	GLOBUS MEDICAL	0.008%	79.261%
2672	SLEEP COUNTRY C	0.008%	79.270%
2673	MUNICIPALITY FI	0.008%	79.278%
2674	BAXTER INTL INC	0.008%	79.286%
2675	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.008%	79.295%
2676	CHEMED CORP COMMON STOCK USD1.0	0.008%	79.303%
2677	S-OIL CORPORATI	0.008%	79.312%
2678	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.008%	79.320%
2679	NIBE INDUSTRIER	0.008%	79.328%
2680	EBARA CORP	0.008%	79.337%
2681	RESMED INC	0.008%	79.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	DAIICHI SANKYO	0.008%	79.353%
2683	OMNICOM GROUP I	0.008%	79.362%
2684	RESILIENT REIT	0.008%	79.370%
2685	SEAGATE TECHNOL	0.008%	79.378%
2686	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.008%	79.387%
2687	BUWOG AG	0.008%	79.395%
2688	EXPORT DEVELOPM	0.008%	79.404%
2689	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.008%	79.412%
2690	EXTENDICARE INC	0.008%	79.420%
2691	CMS ENERGY CORP	0.008%	79.429%
2692	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.008%	79.437%
2693	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.008%	79.445%
2694	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	79.454%
2695	MAHINDRA &MAHIN	0.008%	79.462%
2696	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.008%	79.470%
2697	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.008%	79.479%
2698	DAITO TRUST CON	0.008%	79.487%
2699	CAPITACOMMERCIA	0.008%	79.495%
2700	EPAM SYSTEMS INC COMMON STOCK USD.001	0.008%	79.503%
2701	SEMTECH CORP	0.008%	79.512%
2702	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.008%	79.520%
2703	NOK CORP	0.008%	79.528%
2704	AVX CORP COMMON STOCK USD.01	0.008%	79.537%
2705	ZEON CO	0.008%	79.545%
2706	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.008%	79.553%
2707	DUERR AG	0.008%	79.562%
2708	TOYOTA MOTOR CR	0.008%	79.570%
2709	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.008%	79.578%
2710	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.008%	79.586%
2711	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	79.595%
2712	MORNINGSTAR INC COMMON STOCK	0.008%	79.603%
2713	GRIFOLS SA	0.008%	79.611%
2714	TOKAI CARBON CO	0.008%	79.620%
2715	WAL-MART DE MEX	0.008%	79.628%
2716	TINGYI(CAYMAN I	0.008%	79.636%
2717	TAIWAN CEMENT	0.008%	79.644%
2718	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.008%	79.653%
2719	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.008%	79.661%
2720	SANTANDER UK PLC SR UNSECURED 03/24 4	0.008%	79.669%
2721	WEICHAI POWER-H	0.008%	79.677%
2722	ONTEX GROUP NV	0.008%	79.686%
2723	SHIN KONG FINL	0.008%	79.694%
2724	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	79.702%
2725	GCL-POLY ENERGY	0.008%	79.710%
2726	F5 NETWORKS INC COMMON STOCK	0.008%	79.719%
2727	MASCO CORP	0.008%	79.727%
2728	UBS GROUP FUNDING JERSEY COMPANY GUAR 144A 09/25 4.125	0.008%	79.735%
2729	MCKESSON CORP SR UNSECURED 03/24 3.796	0.008%	79.743%
2730	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.008%	79.751%
2731	DAICEL CHEM IND	0.008%	79.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	VONTOBEL HLDGS	0.008%	79.768%
2733	KASIKORNBANK PL	0.008%	79.776%
2734	ALFA LAVAL AB	0.008%	79.784%
2735	IBM CORP SR UNSECURED 02/24 3.625	0.008%	79.793%
2736	IT HOLDINGS COR	0.008%	79.801%
2737	BLACKROCK INC SR UNSECURED 06/22 3.375	0.008%	79.809%
2738	MUELLER WATER P	0.008%	79.817%
2739	LAB CORP OF AME	0.008%	79.825%
2740	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	79.834%
2741	HYUNDAI STEEL C	0.008%	79.842%
2742	KELLOGG CO	0.008%	79.850%
2743	ATHENAHEALTH IN	0.008%	79.858%
2744	CITIZEN WATCH C	0.008%	79.866%
2745	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.008%	79.874%
2746	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	79.883%
2747	SABINA SILVER C	0.008%	79.891%
2748	WOOLWORTHS LTD	0.008%	79.899%
2749	AETNA INC SR UNSECURED 11/24 3.5	0.008%	79.907%
2750	MASTERCARD INC SR UNSECURED 04/24 3.375	0.008%	79.915%
2751	STATE STREET CORP SR UNSECURED 08/25 3.55	0.008%	79.924%
2752	AMGEN INC SR UNSECURED 05/24 3.625	0.008%	79.932%
2753	MEDTRONIC INC 3	0.008%	79.940%
2754	MEDNAX INC	0.008%	79.948%
2755	BAT INTL FINANC	0.008%	79.956%
2756	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.008%	79.964%
2757	CELGENE CORP SR UNSECURED 05/24 3.625	0.008%	79.972%
2758	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.008%	79.981%
2759	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.008%	79.989%
2760	BE SEMICONDUCTO	0.008%	79.997%
2761	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.008%	80.005%
2762	NIKON CORP	0.008%	80.013%
2763	TRYGVESTA AS	0.008%	80.021%
2764	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.008%	80.029%
2765	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.008%	80.038%
2766	INFOSYS LTD SP ADR ADR	0.008%	80.046%
2767	AVNET INC SR UNSECURED 04/26 4.625	0.008%	80.054%
2768	AUTOZONE INC COMMON STOCK USD.01	0.008%	80.062%
2769	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.008%	80.070%
2770	SAPPORO BREWERI	0.008%	80.078%
2771	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.008%	80.086%
2772	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.008%	80.095%
2773	LOEWS CORP SR UNSECURED 04/26 3.75	0.008%	80.103%
2774	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.008%	80.111%
2775	MOSAIC CO SR UNSECURED 11/23 4.25	0.008%	80.119%
2776	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.008%	80.127%
2777	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.008%	80.135%
2778	ASSURANT INC	0.008%	80.143%
2779	VECTREN CORP COMMON STOCK	0.008%	80.151%
2780	GREAT PORTLAND	0.008%	80.160%
2781	PARAGON GROUP O	0.008%	80.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	SGS SA-REG COMM	0.008%	80.176%
2783	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.008%	80.184%
2784	CHINA CITIC BK	0.008%	80.192%
2785	DENTSU INC.	0.008%	80.200%
2786	BROWN-FORMAN CO	0.008%	80.208%
2787	HERC HOLDINGS INC COMMON STOCK USD.01	0.008%	80.216%
2788	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.008%	80.224%
2789	CEMBRA MONEY BA	0.008%	80.232%
2790	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.008%	80.241%
2791	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.008%	80.249%
2792	HYUNDAI ROBOTIC	0.008%	80.257%
2793	HEXAGON AB	0.008%	80.265%
2794	SUMITOMO OSAKA	0.008%	80.273%
2795	BEST BUY CO INC	0.008%	80.281%
2796	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.008%	80.289%
2797	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.008%	80.297%
2798	ULTRAPAR PARTIC	0.008%	80.305%
2799	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.008%	80.313%
2800	KURITA WATER IN	0.008%	80.321%
2801	MEDIATEK INC	0.008%	80.330%
2802	BEIJING CAPITAL	0.008%	80.338%
2803	QUALCOMM INC SR UNSECURED 05/25 3.45	0.008%	80.346%
2804	COACH INC SR UNSECURED 04/25 4.25	0.008%	80.354%
2805	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.008%	80.362%
2806	AMCOR LIMITED	0.008%	80.370%
2807	AU OPTRONICS CO	0.008%	80.378%
2808	STATOIL ASA COMPANY GUAR 01/22 3.15	0.008%	80.386%
2809	THALES SA	0.008%	80.394%
2810	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.008%	80.402%
2811	GLP J-REIT	0.008%	80.410%
2812	HSBC USA INC SR UNSECURED 06/24 3.5	0.008%	80.418%
2813	STATE STREET CORP SR UNSECURED 12/24 3.3	0.008%	80.426%
2814	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.008%	80.434%
2815	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.008%	80.442%
2816	SYMANTEC CORP	0.008%	80.450%
2817	ANTHEM INC	0.008%	80.459%
2818	MANITOBA PROVIN	0.008%	80.467%
2819	MACRONIX INTERN	0.008%	80.475%
2820	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.008%	80.483%
2821	CALLAWAY GOLF C	0.008%	80.491%
2822	OWENS + MINOR INC COMMON STOCK USD2.0	0.008%	80.499%
2823	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.008%	80.507%
2824	COMPEQ MFG	0.008%	80.515%
2825	COGNEX CORP	0.008%	80.523%
2826	ASM INTL NV	0.008%	80.531%
2827	AAR CORP	0.008%	80.539%
2828	CAIRN ENERGY PL	0.008%	80.547%
2829	TECHTRONIC INDU	0.008%	80.555%
2830	VISA INC SR UNSECURED 12/25 3.15	0.008%	80.563%
2831	HYOSUNG CORP	0.008%	80.571%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	UNUM GROUP	0.008%	80.579%
2833	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.008%	80.587%
2834	TRIUMPH GROUP I	0.008%	80.595%
2835	CIFI HOLDINGS G	0.008%	80.603%
2836	WIPRO	0.008%	80.611%
2837	BT GROUP PLC SPON ADR ADR	0.008%	80.619%
2838	ELIS SA	0.008%	80.627%
2839	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.008%	80.635%
2840	UGI CORP COMMON STOCK	0.008%	80.643%
2841	ALLETE INC	0.008%	80.651%
2842	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.008%	80.659%
2843	CENTERPOINT ENE	0.008%	80.667%
2844	DRIL QUIP INC	0.008%	80.675%
2845	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.008%	80.683%
2846	BANK TOKYO-MIT	0.008%	80.691%
2847	TOPPAN PRINTING	0.008%	80.699%
2848	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.008%	80.707%
2849	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.008%	80.715%
2850	PEBBLEBROOK HOT	0.008%	80.723%
2851	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.008%	80.731%
2852	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.008%	80.739%
2853	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.008%	80.747%
2854	DORMA+KABA HOLD	0.008%	80.755%
2855	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.008%	80.763%
2856	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.008%	80.771%
2857	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.008%	80.779%
2858	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.008%	80.787%
2859	BIOMERIEUX	0.008%	80.795%
2860	KYOCERA CORP SPONS ADR ADR	0.008%	80.803%
2861	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.008%	80.810%
2862	SEEK LTD.	0.008%	80.818%
2863	WAJAX CORP	0.008%	80.826%
2864	DEUTSCHE BK AG	0.008%	80.834%
2865	ENN ENERGY HOLD	0.008%	80.842%
2866	HELLA KGAA HUEC	0.008%	80.850%
2867	CME GROUP INC SR UNSECURED 03/25 3	0.008%	80.858%
2868	TASEKO MINES LT	0.008%	80.866%
2869	PFIZER INC SR UNSECURED 12/26 3	0.008%	80.874%
2870	ASHIKAGA HOLDIN	0.008%	80.882%
2871	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.008%	80.890%
2872	THOMAS COOK GRO	0.008%	80.898%
2873	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.008%	80.906%
2874	A.P. MOLLER-MAE	0.008%	80.914%
2875	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.008%	80.921%
2876	CAPITEC BANK HL	0.008%	80.929%
2877	CROMBIE REAL ES	0.008%	80.937%
2878	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.008%	80.945%
2879	ADELAIDE BRIGHT	0.008%	80.953%
2880	JINDAL STEEL &	0.008%	80.961%
2881	HANG LUNG DEVEL	0.008%	80.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	FISHER & PAYKEL	0.008%	80.977%
2883	TECH MAHINDRA L	0.008%	80.985%
2884	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.008%	80.993%
2885	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.008%	81.000%
2886	GENTHERM INC COMMON STOCK	0.008%	81.008%
2887	CITIGROUP INC SR UNSECURED 04/25 3.3	0.008%	81.016%
2888	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	81.024%
2889	VALIANT HOLDING	0.008%	81.032%
2890	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.008%	81.040%
2891	OZ MINERALS LTD	0.008%	81.048%
2892	NIPPON KAYAKU C	0.008%	81.056%
2893	STATOIL ASA SPON ADR ADR	0.008%	81.064%
2894	SULZER AG	0.008%	81.071%
2895	TOKYO TATEMONO	0.008%	81.079%
2896	EATON CORP COMPANY GUAR 11/22 2.75	0.008%	81.087%
2897	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.008%	81.095%
2898	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.008%	81.103%
2899	ORACLE CORP SR UNSECURED 10/22 2.5	0.008%	81.111%
2900	KANEKA CORP	0.008%	81.119%
2901	SEALED AIR CORP COMMON STOCK USD.1	0.008%	81.127%
2902	EXELON CORP SR UNSECURED 04/26 3.4	0.008%	81.134%
2903	SCHOUW & CO	0.008%	81.142%
2904	MITSUBISHI ESTA	0.008%	81.150%
2905	CLP HOLDINGS	0.008%	81.158%
2906	CJ CHEILJEDANG	0.008%	81.166%
2907	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.008%	81.174%
2908	KREDITANST FUR	0.008%	81.182%
2909	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.008%	81.190%
2910	HERBALIFE LTD COMMON STOCK USD.002	0.008%	81.197%
2911	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.008%	81.205%
2912	AMBU A/S	0.008%	81.213%
2913	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.008%	81.221%
2914	NIPPON PAPER IN	0.008%	81.229%
2915	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.008%	81.237%
2916	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.008%	81.244%
2917	VIACOM INC SR UNSECURED 04/24 3.875	0.008%	81.252%
2918	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.008%	81.260%
2919	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.008%	81.268%
2920	VALMET CORP	0.008%	81.276%
2921	WADDELL & REED	0.008%	81.284%
2922	RECRUIT HOLDING	0.008%	81.291%
2923	NAVISTAR INTL C	0.008%	81.299%
2924	GUNMA BANK	0.008%	81.307%
2925	KB HOME COMMON STOCK USD1.0	0.008%	81.315%
2926	LLOYD THOMPSON	0.008%	81.323%
2927	KINGBOARD LAMIN	0.008%	81.331%
2928	ELIOR	0.008%	81.338%
2929	STATOIL ASA COMPANY GUAR 01/23 2.45	0.008%	81.346%
2930	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.008%	81.354%
2931	ESCORTS LTD	0.008%	81.362%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.008%	81.370%
2933	SAMSUNG HEAVY	0.008%	81.377%
2934	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.008%	81.385%
2935	ZHONGSHENG GROU	0.008%	81.393%
2936	GS YUASA CORP	0.008%	81.401%
2937	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	81.409%
2938	N B T BANCORP INC COMMON STOCK USD.01	0.008%	81.416%
2939	TOYODA GOSEI	0.008%	81.424%
2940	ILLUMINA INC	0.008%	81.432%
2941	NORDSTROM INC	0.008%	81.440%
2942	MTR CORP	0.008%	81.447%
2943	NOF CORP	0.008%	81.455%
2944	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.008%	81.463%
2945	ENSCO PLC CLASS	0.008%	81.471%
2946	NAVER CORP	0.008%	81.478%
2947	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.008%	81.486%
2948	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.008%	81.494%
2949	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.008%	81.502%
2950	OESTERREIC KONT	0.008%	81.509%
2951	FIRST BUSEY CORP COMMON STOCK USD.001	0.008%	81.517%
2952	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.008%	81.525%
2953	REDROW	0.008%	81.533%
2954	BLACK HILLS CORP COMMON STOCK USD1.0	0.008%	81.540%
2955	SIMCORP A/S	0.008%	81.548%
2956	BAYTEX ENERGY CORP COMMON STOCK	0.008%	81.556%
2957	CHIBA BANK	0.008%	81.564%
2958	NORDSTROM INC SR UNSECURED 05/20 4.75	0.008%	81.571%
2959	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.008%	81.579%
2960	TAIWAN UNION TE	0.008%	81.587%
2961	CYRELA BRAZIL R	0.008%	81.594%
2962	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	81.602%
2963	SECOM CO	0.008%	81.610%
2964	EMPRESA BRASILE	0.008%	81.618%
2965	WILMAR INTERL L	0.008%	81.625%
2966	ADEKA CORPORATI	0.008%	81.633%
2967	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	81.641%
2968	NORDSON CORP COMMON STOCK	0.008%	81.648%
2969	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.008%	81.656%
2970	SEI INVESTMENT	0.008%	81.664%
2971	HOYA CORP	0.008%	81.671%
2972	NAGASE & CO	0.008%	81.679%
2973	FUKUOKA FINANCI	0.008%	81.687%
2974	CREST NICHOLSON	0.008%	81.695%
2975	WESTERN UNION CO COMMON STOCK USD.01	0.008%	81.702%
2976	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	81.710%
2977	GREIF INC CL A COMMON STOCK	0.008%	81.718%
2978	SAIA INC COMMON STOCK USD.001	0.008%	81.725%
2979	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.008%	81.733%
2980	HARSCO CORP	0.008%	81.741%
2981	TAURON POLSKA E	0.008%	81.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	FIRST FINANCIAL BANCORP COMMON STOCK	0.008%	81.756%
2983	KONECRANES O	0.008%	81.764%
2984	COCA-COLA EUROP	0.008%	81.771%
2985	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.008%	81.779%
2986	NORDSTROM INC COMMON STOCK	0.008%	81.787%
2987	BOEING CO SR UNSECURED 03/25 2.5	0.008%	81.794%
2988	ALLIANT ENERGY	0.008%	81.802%
2989	RENISHAW	0.008%	81.810%
2990	LEONS FURNITURE	0.008%	81.817%
2991	NEXANS	0.008%	81.825%
2992	MATSON INC COMMON STOCK	0.008%	81.832%
2993	COCHLEAR LTD	0.008%	81.840%
2994	SINOPAC HLDG	0.008%	81.848%
2995	HITACHI METALS	0.008%	81.855%
2996	ARGONAUT GOLD I	0.008%	81.863%
2997	TTM TECHNOLOGIES COMMON STOCK USD.001	0.008%	81.871%
2998	MASIMO CORP COMMON STOCK USD.001	0.008%	81.878%
2999	FUJI ELECTRIC C	0.008%	81.886%
3000	VAREX IMAGING CORP COMMON STOCK USD.01	0.008%	81.893%
3001	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.008%	81.901%
3002	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.008%	81.909%
3003	KRATON CORP COMMON STOCK USD.01	0.008%	81.916%
3004	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.008%	81.924%
3005	NTN CORPORATION	0.008%	81.931%
3006	BEKAERT SA	0.008%	81.939%
3007	IBIDEN CO	0.008%	81.947%
3008	MULTI COLOR CORP COMMON STOCK	0.008%	81.954%
3009	ISS A/S	0.008%	81.962%
3010	MOBILE MINI INC COMMON STOCK USD.01	0.008%	81.969%
3011	ENDO INTERNATIO	0.008%	81.977%
3012	SPX FLOW INC COMMON STOCK USD.01	0.008%	81.984%
3013	POU CHEN	0.008%	81.992%
3014	METHODE ELEC IN	0.008%	82.000%
3015	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.008%	82.007%
3016	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.008%	82.015%
3017	RICHMONT MINES INC COMMON STOCK	0.008%	82.022%
3018	OASIS PETROLEUM INC COMMON STOCK USD.01	0.008%	82.030%
3019	ISETAN MITSUKOS	0.008%	82.037%
3020	DIODES INC COMMON STOCK USD.667	0.008%	82.045%
3021	BANCFIRST CORP	0.008%	82.053%
3022	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.008%	82.060%
3023	ACADIA REALTY TRUST REIT USD.001	0.008%	82.068%
3024	UTD O/S LAND	0.008%	82.075%
3025	BURLINGTON STORES INC COMMON STOCK USD.0001	0.008%	82.083%
3026	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.008%	82.090%
3027	NORTHVIEW APART	0.008%	82.098%
3028	SIG	0.008%	82.105%
3029	ELEMENTIS (1998	0.008%	82.113%
3030	ATHABASCA OIL C	0.008%	82.120%
3031	CINEWORLD GROUP	0.008%	82.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	Rural Electrifi	0.008%	82.135%
3033	DELTA ELECTRONI	0.008%	82.143%
3034	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.008%	82.150%
3035	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.008%	82.158%
3036	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.007%	82.165%
3037	PUBLIC BNK-LOCA	0.007%	82.173%
3038	DAIDO STEEL CO	0.007%	82.180%
3039	COFINIMMO	0.007%	82.188%
3040	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	82.195%
3041	TARGET CORP SR UNSECURED 04/26 2.5	0.007%	82.203%
3042	YAMAGUCHI FINAN	0.007%	82.210%
3043	JAFCO CO LTD	0.007%	82.218%
3044	NOW INC COMMON STOCK USD.01	0.007%	82.225%
3045	DAINIPPON SCREE	0.007%	82.233%
3046	RADIAN GROUP	0.007%	82.240%
3047	KOREA INVESTMEN	0.007%	82.248%
3048	BELIMO HOLDING	0.007%	82.255%
3049	PORTO SEGURO SA	0.007%	82.263%
3050	VONAGE HLDGS CO	0.007%	82.270%
3051	AXALTA COATING	0.007%	82.278%
3052	CALGON CARBON C	0.007%	82.285%
3053	SHARP CORP	0.007%	82.293%
3054	SHISEIDO CO	0.007%	82.300%
3055	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.007%	82.307%
3056	FORBO HLDG	0.007%	82.315%
3057	PKO BANK POLSKI	0.007%	82.322%
3058	PATRICK INDUSTRIES INC COMMON STOCK	0.007%	82.330%
3059	FUCHS PETROLUB	0.007%	82.337%
3060	YAMAHA CORP	0.007%	82.345%
3061	WALSIN TECHNOLO	0.007%	82.352%
3062	SSAB SVENSKT ST	0.007%	82.360%
3063	ALTRAN TECHNOLO	0.007%	82.367%
3064	NWS HOLDINGS LT	0.007%	82.374%
3065	SECURITAS	0.007%	82.382%
3066	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.007%	82.389%
3067	NAMCO BANDAI HO	0.007%	82.397%
3068	JOHNSON ELECTRI	0.007%	82.404%
3069	CBS CORP COMPANY GUAR 01/27 2.9	0.007%	82.411%
3070	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	82.419%
3071	YUANTA FINL HOL	0.007%	82.426%
3072	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.007%	82.434%
3073	77TH BANK	0.007%	82.441%
3074	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	82.448%
3075	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.007%	82.456%
3076	CIPLA LTD	0.007%	82.463%
3077	CHINA CINDA ASS	0.007%	82.471%
3078	SHUTTERFLY INC	0.007%	82.478%
3079	GRUPO FINANCIER	0.007%	82.485%
3080	CHAILEASE HOLDI	0.007%	82.493%
3081	BRAMBLES LIMITE	0.007%	82.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	XPERI CORP COMMON STOCK USD.001	0.007%	82.508%
3083	COMPUTER MODELL	0.007%	82.515%
3084	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.007%	82.522%
3085	INDUSTRIAL BANK	0.007%	82.530%
3086	WABASH NATIONAL	0.007%	82.537%
3087	JAPAN HOTEL REI	0.007%	82.544%
3088	TUTOR PERINI CORP COMMON STOCK USD1.0	0.007%	82.552%
3089	TIETO CORP OYJ	0.007%	82.559%
3090	TALANX AG	0.007%	82.566%
3091	BANRISUL	0.007%	82.574%
3092	BRITISH SKY BRO	0.007%	82.581%
3093	CENTURY TOKYO	0.007%	82.588%
3094	CBS CORP COMPANY GUAR 01/25 3.5	0.007%	82.596%
3095	AMER NATL INS	0.007%	82.603%
3096	LA Z BOY INC COMMON STOCK USD1.0	0.007%	82.610%
3097	USIMINAS USI SD	0.007%	82.618%
3098	QEP RESOURCES INC COMMON STOCK USD.01	0.007%	82.625%
3099	GLANBIA PLC	0.007%	82.632%
3100	EVOLUTION MININ	0.007%	82.640%
3101	K'S HOLDINGS	0.007%	82.647%
3102	WACOAL CORP	0.007%	82.654%
3103	CCR SA	0.007%	82.662%
3104	SPAR GROUP LIMI	0.007%	82.669%
3105	KITE PHARMA INC COMMON STOCK USD.001	0.007%	82.676%
3106	CD PROJEKT SA	0.007%	82.683%
3107	SOUTHERN CO SR UNSECURED 06/20 2.75	0.007%	82.691%
3108	URBAN EDGE PROPERTIES REIT USD.01	0.007%	82.698%
3109	INTEGRATED DEVI	0.007%	82.705%
3110	LEOPALACE 21	0.007%	82.713%
3111	DSW INC CLASS A COMMON STOCK	0.007%	82.720%
3112	GMS INC COMMON STOCK USD.01	0.007%	82.727%
3113	RIGHTMOVE GROUP	0.007%	82.734%
3114	ACTIVIA PROPERT	0.007%	82.742%
3115	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	82.749%
3116	NIFCO INC	0.007%	82.756%
3117	TESSENDERLO CHE	0.007%	82.763%
3118	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	82.771%
3119	FORWARD AIR COR	0.007%	82.778%
3120	HERSHEY FOODS C	0.007%	82.785%
3121	MERITZ SECURITI	0.007%	82.792%
3122	LANCASTER COLON	0.007%	82.800%
3123	BROCADE COMMUNI	0.007%	82.807%
3124	CHONGQING RURAL	0.007%	82.814%
3125	IDEA CELLULAR L	0.007%	82.821%
3126	MAKITA CORP	0.007%	82.829%
3127	CIMB GROUP HOLD	0.007%	82.836%
3128	HACHIJUNI BANK	0.007%	82.843%
3129	SOFTWARE AG DAR	0.007%	82.850%
3130	MEDIASET ESPANA	0.007%	82.858%
3131	HANESBRANDS INC COMMON STOCK USD.01	0.007%	82.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	NIDEC CORPORATI	0.007%	82.872%
3133	GOME ELECTRICAL	0.007%	82.879%
3134	CEAT LTD	0.007%	82.886%
3135	GRUPO AEROPORTUARIO SUR ADR ADR	0.007%	82.894%
3136	BOLLORE	0.007%	82.901%
3137	TOTAL CAPITAL C	0.007%	82.908%
3138	WASHINGTON REIT REIT USD.01	0.007%	82.915%
3139	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.007%	82.922%
3140	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	82.930%
3141	SKANDINAVISKA E	0.007%	82.937%
3142	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.007%	82.944%
3143	HFF INC CLASS A COMMON STOCK USD.01	0.007%	82.951%
3144	ADTRAN INC	0.007%	82.959%
3145	YAMATO HOLDINGS	0.007%	82.966%
3146	RYDER SYSTEM IN	0.007%	82.973%
3147	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	82.980%
3148	SASOL	0.007%	82.987%
3149	GUESS? INC COMMON STOCK USD.01	0.007%	82.994%
3150	FILA KOREA LTD	0.007%	83.002%
3151	CENCOSUD SA	0.007%	83.009%
3152	BANCA MEDIOLANU	0.007%	83.016%
3153	BILFINGER BERGE	0.007%	83.023%
3154	SUL AMERICA SA	0.007%	83.030%
3155	AJINOMOTO CO IN	0.007%	83.037%
3156	NUVASIVE INC COMMON STOCK USD.001	0.007%	83.045%
3157	ARCA CONTINEN	0.007%	83.052%
3158	HUANENG RENEWAB	0.007%	83.059%
3159	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	83.066%
3160	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.007%	83.073%
3161	AMMB HOLDINGS B	0.007%	83.080%
3162	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	83.087%
3163	SUMITOMO FOREST	0.007%	83.094%
3164	EQT CORPORATION	0.007%	83.102%
3165	BRF SA ADR ADR	0.007%	83.109%
3166	DOWA HOLDING CO	0.007%	83.116%
3167	IJM CORP BERHAD	0.007%	83.123%
3168	SHENZHEN INVEST	0.007%	83.130%
3169	CNP ASSURANCES	0.007%	83.137%
3170	IROBOT CORP	0.007%	83.144%
3171	TESLA INC COMMON STOCK USD.001	0.007%	83.151%
3172	TRANSURBAN GROU	0.007%	83.158%
3173	SVENSKA CELLULO	0.007%	83.166%
3174	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	83.173%
3175	UNIVERSAL CORP	0.007%	83.180%
3176	WINBOND ELECTRO	0.007%	83.187%
3177	CUBIC CORP COMMON STOCK	0.007%	83.194%
3178	AOYAMA TRADING	0.007%	83.201%
3179	BEIJING ENT WAT	0.007%	83.208%
3180	RUMO SA	0.007%	83.215%
3181	SVENSKA HANDELS	0.007%	83.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	CORE-MARK HLDG	0.007%	83.229%
3183	AEROVIRONMENT I	0.007%	83.236%
3184	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	83.243%
3185	CHINA STATE CON	0.007%	83.250%
3186	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.007%	83.257%
3187	CHINA MEDICAL S	0.007%	83.264%
3188	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	83.271%
3189	SOUTH32 ADR ADR	0.007%	83.278%
3190	SHENZHOU INT GR	0.007%	83.286%
3191	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	83.293%
3192	KILLAM APART RE	0.007%	83.300%
3193	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.007%	83.307%
3194	ASUSTEK COMPUTE	0.007%	83.314%
3195	DEUTSCHE BANK A	0.007%	83.321%
3196	FAR EAST HORIZO	0.007%	83.328%
3197	KAMIGUMI CO	0.007%	83.335%
3198	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	83.342%
3199	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.007%	83.349%
3200	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.007%	83.355%
3201	KREDITANSTALT F	0.007%	83.362%
3202	KYUSHU FINANCIA	0.007%	83.369%
3203	AUTO TRADER GRO	0.007%	83.376%
3204	TPK HOLDINGS CO	0.007%	83.383%
3205	WOORI BANK	0.007%	83.390%
3206	AMEREN CORP SR UNSECURED 11/20 2.7	0.007%	83.397%
3207	GLUSKIN SHEFF &	0.007%	83.404%
3208	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.007%	83.411%
3209	VALENER INC	0.007%	83.418%
3210	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.007%	83.425%
3211	SYNTHOMER PLC	0.007%	83.432%
3212	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	83.439%
3213	Samsung Life In	0.007%	83.446%
3214	ACTUANT CORP A COMMON STOCK USD.2	0.007%	83.453%
3215	L BRANDS INC COMMON STOCK USD.5	0.007%	83.460%
3216	TRITAX BIG BOX	0.007%	83.467%
3217	WISTRON CORP	0.007%	83.474%
3218	WESTPAC BANKING	0.007%	83.481%
3219	HYPROP INVESTME	0.007%	83.488%
3220	DASSAULT SYSTEM	0.007%	83.494%
3221	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	83.501%
3222	TSUMURA & CO	0.007%	83.508%
3223	TATA CONSULTANC	0.007%	83.515%
3224	IYO BANK	0.007%	83.522%
3225	KAJIMA CORP	0.007%	83.529%
3226	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.007%	83.536%
3227	BARCLAYS PLC	0.007%	83.543%
3228	ENTEL EMP NAC T	0.007%	83.550%
3229	LIFE HEALTHCARE	0.007%	83.557%
3230	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	83.563%
3231	AGL ENERGY LTD	0.007%	83.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	ALSEA SAB DE CV	0.007%	83.577%
3233	SJM HOLDINGS LT	0.007%	83.584%
3234	YTL CORP	0.007%	83.591%
3235	KYUDENKO CORP	0.007%	83.598%
3236	YUEXIU PROPERTY	0.007%	83.605%
3237	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.007%	83.612%
3238	TAIYO YUDEN CO	0.007%	83.619%
3239	HITACHI CHEMICA	0.007%	83.625%
3240	EASYJET	0.007%	83.632%
3241	STEELCASE INC	0.007%	83.639%
3242	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.007%	83.646%
3243	PETRONET LNG LT	0.007%	83.653%
3244	SONIC HEALTHCAR	0.007%	83.660%
3245	BIOVERATIV INC COMMON STOCK USD.001	0.007%	83.667%
3246	EXXARO	0.007%	83.673%
3247	CHINA DEVELOPME	0.007%	83.680%
3248	PRICELINE GROUP	0.007%	83.687%
3249	ING GROEP NV 0.	0.007%	83.694%
3250	HK & CHINA GAS	0.007%	83.701%
3251	FEDERAL BANK LT	0.007%	83.708%
3252	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.007%	83.714%
3253	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.007%	83.721%
3254	ERICSSON LM SR UNSECURED 05/22 4.125	0.007%	83.728%
3255	ENEA SA	0.007%	83.735%
3256	S + T BANCORP INC COMMON STOCK USD2.5	0.007%	83.742%
3257	NISSHINBO IND I	0.007%	83.749%
3258	NIPPON LIGHT ME	0.007%	83.755%
3259	SHERRITT INTERN	0.007%	83.762%
3260	DYNEGY INC COMMON STOCK USD.01	0.007%	83.769%
3261	TRONOX LTD-CL A	0.007%	83.776%
3262	NETGEAR INC COMMON STOCK USD.001	0.007%	83.783%
3263	XENIA HOTELS + RESORTS INC REIT USD.01	0.007%	83.789%
3264	BANCA POPOLARE	0.007%	83.796%
3265	HMS HOLDINGS CORP COMMON STOCK USD.01	0.007%	83.803%
3266	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.007%	83.810%
3267	GRAFTON GROUP P	0.007%	83.817%
3268	COCA-COLA BOTTL	0.007%	83.823%
3269	INTERFACE INC COMMON STOCK USD.1	0.007%	83.830%
3270	AIR WATER INC.	0.007%	83.837%
3271	PENNON GROUP	0.007%	83.844%
3272	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.850%
3273	KWG PROPERTY HL	0.007%	83.857%
3274	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.007%	83.864%
3275	NISHIMATSU CONS	0.007%	83.871%
3276	BIRD CONSTRUCTI	0.007%	83.877%
3277	NIPPON SUISAN	0.007%	83.884%
3278	NAN YA PLASTIC	0.007%	83.891%
3279	FAIRFAX MEDIA L	0.007%	83.898%
3280	L BRANDS INC COMPANY GUAR 02/22 5.625	0.007%	83.904%
3281	TVS MOTOR CO	0.007%	83.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.007%	83.918%
3283	EUROCOMMERCIAL	0.007%	83.925%
3284	CATTOLICA ASSIC	0.007%	83.931%
3285	KAMAN CORP COMMON STOCK USD1.0	0.007%	83.938%
3286	WEB.COM GROUP INC COMMON STOCK USD.001	0.007%	83.945%
3287	CSRA INC COMMON STOCK USD.001	0.007%	83.952%
3288	JD SPORTS FASHI	0.007%	83.958%
3289	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.007%	83.965%
3290	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.007%	83.972%
3291	CASIO COMPUTER	0.007%	83.979%
3292	NEOPOST	0.007%	83.985%
3293	THIRD POINT REI	0.007%	83.992%
3294	ABERCROMBIE & F	0.007%	83.999%
3295	GAIL INDIA LTD	0.007%	84.006%
3296	QINETIQ GROUP P	0.007%	84.012%
3297	TRIPOD TECHNOLO	0.007%	84.019%
3298	MAEDA CORP	0.007%	84.026%
3299	ZILLOW GROUP INC C COMMON STOCK	0.007%	84.032%
3300	CHICO'S FAS INC	0.007%	84.039%
3301	FLEXIUM INTERCO	0.007%	84.046%
3302	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	84.052%
3303	BOB EVANS FARMS	0.007%	84.059%
3304	CHINA HUARONG A	0.007%	84.066%
3305	SEGA SAMMY HOLD	0.007%	84.073%
3306	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.007%	84.079%
3307	TOYOBO CO	0.007%	84.086%
3308	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	84.093%
3309	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	84.099%
3310	UNITE GROUP PLC	0.007%	84.106%
3311	DENA CO LTD	0.007%	84.113%
3312	ENI	0.007%	84.119%
3313	CRANSWICK	0.007%	84.126%
3314	SENIOR PLC	0.007%	84.133%
3315	HARVEY NORMAN H	0.007%	84.139%
3316	VERISIGN	0.007%	84.146%
3317	COSMO ENERGY HO	0.007%	84.153%
3318	BENESSE CORP	0.007%	84.159%
3319	WHITEHAVEN COAL	0.007%	84.166%
3320	TRANSUNION COMMON STOCK USD.01	0.007%	84.173%
3321	KELLOGG CO 4% 1	0.007%	84.179%
3322	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.007%	84.186%
3323	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	84.193%
3324	HSBC USA INC SR UNSECURED 08/20 2.75	0.007%	84.199%
3325	CANARA BANK	0.007%	84.206%
3326	NATIONWIDE BLDG	0.007%	84.213%
3327	AENA SA	0.007%	84.219%
3328	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.007%	84.226%
3329	TOTO	0.007%	84.232%
3330	MARUI CO	0.007%	84.239%
3331	COMFORT SYSTEMS	0.007%	84.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	NIPPON KONPO UN	0.007%	84.252%
3333	PAINTED PONY EN	0.007%	84.259%
3334	TELKOM GROUP LT	0.007%	84.265%
3335	HOKUHOKU FINANC	0.007%	84.272%
3336	BANK OF GEORGIA	0.007%	84.279%
3337	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	84.285%
3338	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.007%	84.292%
3339	AYALA CORP	0.007%	84.298%
3340	KENEDIX REALTY	0.007%	84.305%
3341	FORMOSA PLASTIC	0.007%	84.312%
3342	DIXONS CARPHONE	0.007%	84.318%
3343	MDU RES GROUP I	0.007%	84.325%
3344	VOLKSWAGEN LEAS	0.007%	84.331%
3345	STATE BK OF IND	0.007%	84.338%
3346	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.007%	84.344%
3347	GREAT EAGLE HLD	0.007%	84.351%
3348	CHUGOKU BANK	0.007%	84.358%
3349	KNOWLES CORP COMMON STOCK USD.01	0.007%	84.364%
3350	WGL HOLDINGS INC COMMON STOCK	0.007%	84.371%
3351	CORBION NV	0.007%	84.377%
3352	WETHERSPOON (J.	0.007%	84.384%
3353	SILICON LABORAT	0.007%	84.390%
3354	TAIWAN PAIHO	0.007%	84.397%
3355	GREGGS PLC	0.007%	84.404%
3356	BOFI HOLDING INC COMMON STOCK USD.01	0.007%	84.410%
3357	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.007%	84.417%
3358	PLANTRONICS INC COMMON STOCK USD.01	0.007%	84.423%
3359	PARK NATIONAL CORP COMMON STOCK	0.007%	84.430%
3360	KUBOTA CORP	0.007%	84.436%
3361	ADMIRAL GROUP	0.007%	84.443%
3362	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.007%	84.449%
3363	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	84.456%
3364	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	84.462%
3365	SSP GROUP PLC	0.007%	84.469%
3366	SARTORIUS AG-VO	0.007%	84.476%
3367	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.007%	84.482%
3368	SPROTT INC COMM	0.007%	84.489%
3369	SAGE GROUP PLC/	0.007%	84.495%
3370	NCC AB-B	0.007%	84.502%
3371	SHENZHEN INTERN	0.007%	84.508%
3372	HIROSHIMA BANK	0.007%	84.515%
3373	GENTERA SAB DE	0.007%	84.521%
3374	MTY FOOD GROUP	0.007%	84.528%
3375	DIPLOMA (NEW)	0.007%	84.534%
3376	LG HOUSEHOLD HE	0.007%	84.541%
3377	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	84.547%
3378	AUST & NZ BK GP	0.007%	84.554%
3379	UTD INTERNET AG	0.006%	84.560%
3380	AMEDISYS INC COMMON STOCK USD.001	0.006%	84.567%
3381	HENKEL KGAA-PRE	0.006%	84.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	PENTA OCEAN CON	0.006%	84.580%
3383	JAPAN AIRLINES	0.006%	84.586%
3384	AES CORP/VA SR UNSECURED 07/21 7.375	0.006%	84.593%
3385	TRANSAT AT INC	0.006%	84.599%
3386	SANTEN PHARM CO	0.006%	84.606%
3387	CA INC 3.6% 01A	0.006%	84.612%
3388	SHIMIZU CORP	0.006%	84.619%
3389	ANALOGIC CORP	0.006%	84.625%
3390	SNAM SPA	0.006%	84.632%
3391	ATMOS ENERGY CO	0.006%	84.638%
3392	IIDA GROUP HOLD	0.006%	84.645%
3393	PEOPLE'S INSURA	0.006%	84.651%
3394	RICHTER GEDEON	0.006%	84.657%
3395	MOBIMO HLDG AG	0.006%	84.664%
3396	AUTODESK INC SR UNSECURED 12/22 3.6	0.006%	84.670%
3397	NTT DATA	0.006%	84.677%
3398	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	84.683%
3399	SEINO TRANSPORT	0.006%	84.690%
3400	COEUR MINING IN	0.006%	84.696%
3401	DAILY MAIL&GEN	0.006%	84.703%
3402	TATA MOTORS LTD	0.006%	84.709%
3403	BOYD GAMING COR	0.006%	84.716%
3404	SHANGHAI INDL	0.006%	84.722%
3405	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	84.728%
3406	PTT GLOBAL CHEM	0.006%	84.735%
3407	MMI HOLDINGS LT	0.006%	84.741%
3408	LARGAN PRECISIO	0.006%	84.748%
3409	SYNAPTICS INC COMMON STOCK USD.001	0.006%	84.754%
3410	BTG PLC	0.006%	84.761%
3411	HEIDELBERGER DR	0.006%	84.767%
3412	EPLUS INC	0.006%	84.773%
3413	SHIZUOKA BANK	0.006%	84.780%
3414	STAG INDUSTRIAL INC REIT USD.01	0.006%	84.786%
3415	METRO AG	0.006%	84.793%
3416	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	84.799%
3417	CHINA PETROLEUM	0.006%	84.805%
3418	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	84.812%
3419	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	84.818%
3420	PORTUCEL EMPRES	0.006%	84.825%
3421	SIHUAN PHARMACE	0.006%	84.831%
3422	VIAD CORP	0.006%	84.837%
3423	IMCD GROUP NV	0.006%	84.844%
3424	SCIENTIFIC GAME	0.006%	84.850%
3425	GEA GROUP AG	0.006%	84.857%
3426	SCHWEITER TECH	0.006%	84.863%
3427	INTERCONTINENTAL HOTELS ADR ADR	0.006%	84.869%
3428	LANCASHIRE HLDG	0.006%	84.876%
3429	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	84.882%
3430	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.006%	84.889%
3431	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	84.895%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	BOSSARD HOLDING	0.006%	84.901%
3433	DAELIM INDUSTRI	0.006%	84.908%
3434	CHALLENGER FIN	0.006%	84.914%
3435	MAPLETREE COMME	0.006%	84.920%
3436	MERLIN ENTERTAI	0.006%	84.927%
3437	SUPER GROUP	0.006%	84.933%
3438	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.006%	84.939%
3439	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	84.946%
3440	MICHAEL PAGE IN	0.006%	84.952%
3441	ADVANSIX INC COMMON STOCK USD.01	0.006%	84.958%
3442	NOVATEK MICROEL	0.006%	84.965%
3443	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.006%	84.971%
3444	SKY CITY	0.006%	84.977%
3445	GANNETT CO INC COMMON STOCK USD.01	0.006%	84.984%
3446	INDUSTRIAS PENO	0.006%	84.990%
3447	CHANG HWA COMME	0.006%	84.996%
3448	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.006%	85.003%
3449	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	85.009%
3450	RECORDATI SPA	0.006%	85.015%
3451	BARCLAYS PLC 1.	0.006%	85.022%
3452	MAEDA ROAD CONS	0.006%	85.028%
3453	TOAGOSEI CO LTD	0.006%	85.034%
3454	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.006%	85.041%
3455	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	85.047%
3456	SWATCH GROUP AG	0.006%	85.053%
3457	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.006%	85.059%
3458	FIVE PRIME THER	0.006%	85.066%
3459	PEABODY ENERGY CORP COMMON STOCK	0.006%	85.072%
3460	ABB LTD SPON ADR ADR	0.006%	85.078%
3461	CONTINENTAL GOL	0.006%	85.085%
3462	LUK FOOK HOLDIN	0.006%	85.091%
3463	JAPAN EXCHANGE	0.006%	85.097%
3464	JIANGXI COPPER	0.006%	85.103%
3465	PCCW LIMITED	0.006%	85.110%
3466	DGB FINANCIAL G	0.006%	85.116%
3467	QUBE HOLDINGS L	0.006%	85.122%
3468	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	85.128%
3469	IDACORP INC COMMON STOCK	0.006%	85.135%
3470	ICA GRUPPEN AB	0.006%	85.141%
3471	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.006%	85.147%
3472	NORMA GROUP AG	0.006%	85.153%
3473	NOVANTA INC COMMON STOCK	0.006%	85.160%
3474	ASTEC INDUSTRIE	0.006%	85.166%
3475	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.006%	85.172%
3476	SUMITOMO MITSUI	0.006%	85.178%
3477	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.006%	85.185%
3478	JAMES HARDIE IN	0.006%	85.191%
3479	BARCO(NEW)	0.006%	85.197%
3480	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.006%	85.203%
3481	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.006%	85.210%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	BALL CORP COMPANY GUAR 03/22 5	0.006%	85.216%
3483	THAI OIL PCL-FR	0.006%	85.222%
3484	GAP INC/THE SR UNSECURED 04/21 5.95	0.006%	85.228%
3485	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	85.234%
3486	SHOWA SHELL SEK	0.006%	85.241%
3487	VF CORP SR UNSECURED 09/21 3.5	0.006%	85.247%
3488	BREWIN DOLPHIN	0.006%	85.253%
3489	SCRIPPS(EW)CO(N	0.006%	85.259%
3490	APOLLO TYRES	0.006%	85.266%
3491	AMEC FOSTER	0.006%	85.272%
3492	DUNDEE PRECIOUS	0.006%	85.278%
3493	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.006%	85.284%
3494	MBIA INC	0.006%	85.290%
3495	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	85.297%
3496	GRASIM INDUSTRI	0.006%	85.303%
3497	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	85.309%
3498	H2O RETAILING C	0.006%	85.315%
3499	PRA GROUP INC COMMON STOCK USD.01	0.006%	85.321%
3500	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	85.327%
3501	CHINA AGRI-INDU	0.006%	85.334%
3502	TRICON CAPITAL	0.006%	85.340%
3503	KREDITANST FUER	0.006%	85.346%
3504	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	85.352%
3505	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.006%	85.358%
3506	POWERTECH TECHN	0.006%	85.365%
3507	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.006%	85.371%
3508	MEGACABLE HOLDI	0.006%	85.377%
3509	ZIJIN MINING GR	0.006%	85.383%
3510	TATA GLOBAL	0.006%	85.389%
3511	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.006%	85.395%
3512	AON CORP COMPANY GUAR 09/20 5	0.006%	85.402%
3513	BANCOLOMBIA SA	0.006%	85.408%
3514	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.006%	85.414%
3515	BRIGGS & STRATT	0.006%	85.420%
3516	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.006%	85.426%
3517	OSG CORP	0.006%	85.432%
3518	ALSTRIA OFFICE	0.006%	85.439%
3519	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.006%	85.445%
3520	HEROUX DEVTEK	0.006%	85.451%
3521	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	85.457%
3522	MORINAGA MILK I	0.006%	85.463%
3523	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.006%	85.469%
3524	LHC GROUP INC COMMON STOCK USD.01	0.006%	85.475%
3525	MARUHA NICHIRO	0.006%	85.482%
3526	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.006%	85.488%
3527	HIKMA PHARMACEU	0.006%	85.494%
3528	RPC INC COMMON STOCK USD.1	0.006%	85.500%
3529	HITACHI CAPITAL	0.006%	85.506%
3530	CONZZETA AG	0.006%	85.512%
3531	KEMIRA OY	0.006%	85.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	85.524%
3533	XINYI GLASS HOL	0.006%	85.531%
3534	OCI	0.006%	85.537%
3535	JUST ENERGY GROUP INC COMMON STOCK	0.006%	85.543%
3536	NISHI-NIPPON FI	0.006%	85.549%
3537	INTERPUMP GROUP	0.006%	85.555%
3538	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.006%	85.561%
3539	ENERGIAS DE POR	0.006%	85.567%
3540	WAREHOUSES DE P	0.006%	85.573%
3541	KLOECKNER & CO	0.006%	85.579%
3542	HUA NAN FINANCI	0.006%	85.586%
3543	FIERA SCEPTRE I	0.006%	85.592%
3544	DISTRIBUIDORA I	0.006%	85.598%
3545	ADVANTEST	0.006%	85.604%
3546	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.006%	85.610%
3547	SHIGA BANK	0.006%	85.616%
3548	BANK OF NOVA SC	0.006%	85.622%
3549	HINO MOTORS	0.006%	85.628%
3550	FABRINET	0.006%	85.634%
3551	KOITO MFG CO	0.006%	85.640%
3552	VISTA OUTDOOR INC COMMON STOCK USD.01	0.006%	85.646%
3553	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.006%	85.653%
3554	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.006%	85.659%
3555	WOOLWORTHS HLDG	0.006%	85.665%
3556	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	85.671%
3557	AMGEN INC SR UNSECURED 11/21 3.875	0.006%	85.677%
3558	ISRAEL DISCOUNT	0.006%	85.683%
3559	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.006%	85.689%
3560	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.006%	85.695%
3561	AETNA INC 4.125	0.006%	85.701%
3562	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.006%	85.707%
3563	BELMOND LTD	0.006%	85.713%
3564	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.006%	85.719%
3565	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.006%	85.725%
3566	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.006%	85.731%
3567	WELLS FARGO & C	0.006%	85.737%
3568	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	85.743%
3569	EXPONENT INC COMMON STOCK USD.001	0.006%	85.749%
3570	ARGAN INC COMMON STOCK USD.15	0.006%	85.755%
3571	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.006%	85.761%
3572	WR BERKLEY CORP	0.006%	85.767%
3573	EDF	0.006%	85.773%
3574	MACK CALI REALTY CORP REIT USD.01	0.006%	85.779%
3575	VISCOFAN SA	0.006%	85.785%
3576	COM HEM HLDG AB	0.006%	85.791%
3577	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.006%	85.798%
3578	HOKKOKU BANK	0.006%	85.804%
3579	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	85.810%
3580	EBAY INC SR UNSECURED 03/22 3.8	0.006%	85.816%
3581	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	85.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	GPO FIN INBURSA	0.006%	85.828%
3583	LIQUOR STORES N	0.006%	85.834%
3584	SEVEN BANK LTD.	0.006%	85.840%
3585	INNOSPEC INC COMMON STOCK USD.01	0.006%	85.846%
3586	LOGITECH INTERN	0.006%	85.851%
3587	DRAX GROUP PLC	0.006%	85.857%
3588	FAR EAST TEXTIL	0.006%	85.863%
3589	CHART INDUSTRIE	0.006%	85.869%
3590	RENGO CO	0.006%	85.875%
3591	TOKUYAMA CORP	0.006%	85.881%
3592	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.006%	85.887%
3593	ONE GAS INC COMMON STOCK	0.006%	85.893%
3594	ZHUZHOU CSR TIM	0.006%	85.899%
3595	L&T FINANCE HOL	0.006%	85.905%
3596	IOOF HOLDINGS L	0.006%	85.911%
3597	FACTSET RESEARC	0.006%	85.917%
3598	GOLDEN AGRI RES	0.006%	85.923%
3599	EMBRAER SA SPON ADR ADR	0.006%	85.929%
3600	TS TECH CO.LTD	0.006%	85.935%
3601	SOHO CHINA LTD	0.006%	85.941%
3602	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.006%	85.947%
3603	SCHOLASTIC CORP	0.006%	85.953%
3604	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.006%	85.959%
3605	ALLEGION PLC	0.006%	85.965%
3606	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.006%	85.971%
3607	INVESTA OFFICE	0.006%	85.977%
3608	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	85.983%
3609	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.006%	85.989%
3610	MERRY ELECTRONI	0.006%	85.995%
3611	PRIMARY HEALTH	0.006%	86.001%
3612	INDUS HOLDING A	0.006%	86.006%
3613	UTD DRUG	0.006%	86.012%
3614	EURONEXT NV	0.006%	86.018%
3615	NOKIA OYJ SR UNSECURED 06/22 3.375	0.006%	86.024%
3616	CRH (DUBLIN)	0.006%	86.030%
3617	NIPPON ACCOMMOD	0.006%	86.036%
3618	GREENCORE GROUP	0.006%	86.042%
3619	AWA BANK	0.006%	86.048%
3620	FOXCONN TECHNOL	0.006%	86.054%
3621	FIBRIA CELULOSE	0.006%	86.060%
3622	ALUMINIUM CORP	0.006%	86.066%
3623	TAIWAN COOPERAT	0.006%	86.071%
3624	BADGER METER INC COMMON STOCK USD1.0	0.006%	86.077%
3625	LENDINGTREE INC COMMON STOCK USD.01	0.006%	86.083%
3626	DECHRA PHARMA	0.006%	86.089%
3627	QUALCOMM INC SR UNSECURED 05/22 3	0.006%	86.095%
3628	DAEWOO SECURITI	0.006%	86.101%
3629	KONAMI CO	0.006%	86.107%
3630	INFINERA CORP	0.006%	86.113%
3631	KROGER CO SR UNSECURED 04/22 3.4	0.006%	86.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	VIACOM INC SR UNSECURED 12/21 3.875	0.006%	86.125%
3633	SONAE, S.G.P.S.	0.006%	86.130%
3634	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.006%	86.136%
3635	MEDICLINIC INTE	0.006%	86.142%
3636	BREMBO SPA	0.006%	86.148%
3637	BHARTI INFRA TEL	0.006%	86.154%
3638	NETAPP INC SR UNSECURED 06/21 3.375	0.006%	86.160%
3639	ANIXTER INC COMPANY GUAR 10/21 5.125	0.006%	86.166%
3640	SOCIETE TELEVIS	0.006%	86.172%
3641	NHK SPRING CO	0.006%	86.177%
3642	SUEZ ENVIRONMEN	0.006%	86.183%
3643	DAISHI BANK	0.006%	86.189%
3644	BIOGEN INC SR UNSECURED 09/20 2.9	0.006%	86.195%
3645	WESTERN POWER W	0.006%	86.201%
3646	OXFORD INDUSTRI	0.006%	86.207%
3647	CORE LABORATORI	0.006%	86.213%
3648	AZZ INC COMMON STOCK USD1.0	0.006%	86.219%
3649	BANKIA SA	0.006%	86.224%
3650	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.006%	86.230%
3651	ROPER TECHNOLOG	0.006%	86.236%
3652	LONG CHEN PAPER	0.006%	86.242%
3653	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.006%	86.248%
3654	BAT INTL FINANC	0.006%	86.254%
3655	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.006%	86.259%
3656	CHINA AIRLINES	0.006%	86.265%
3657	SUN ART RETAIL	0.006%	86.271%
3658	PIZZA PIZZA ROY	0.006%	86.277%
3659	HUNTINGTON NATI	0.006%	86.283%
3660	POWER INTEGRATI	0.006%	86.289%
3661	NOLATO AB	0.006%	86.294%
3662	GLORY	0.006%	86.300%
3663	GRUPO ELEKTRA(N	0.006%	86.306%
3664	YAGEO CORP	0.006%	86.312%
3665	STATE STREET CORP SR UNSECURED 08/20 2.55	0.006%	86.318%
3666	AUTODESK INC SR UNSECURED 06/20 3.125	0.006%	86.324%
3667	OM ASSET MANAGE	0.006%	86.329%
3668	MORGAN STANLEY	0.006%	86.335%
3669	CHARTER HALL GR	0.006%	86.341%
3670	MITIE GROUP	0.006%	86.347%
3671	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.006%	86.353%
3672	SEMPRA ENERGY	0.006%	86.358%
3673	PNC BANK NA SR UNSECURED 07/20 2.6	0.006%	86.364%
3674	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.006%	86.370%
3675	RATIONAL	0.006%	86.376%
3676	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.006%	86.382%
3677	FRONTIER REIT	0.006%	86.388%
3678	RYOSAN CO	0.006%	86.393%
3679	US BANCORP SR UNSECURED 01/22 2.625	0.006%	86.399%
3680	NEWMARKET CORP COMMON STOCK	0.006%	86.405%
3681	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.006%	86.411%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	UNUM GROUP SR UNSECURED 05/21 3	0.006%	86.417%
3683	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.006%	86.422%
3684	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.006%	86.428%
3685	SMC CORP	0.006%	86.434%
3686	POWER FINANCE C	0.006%	86.440%
3687	MCGRATH RENTCORP COMMON STOCK	0.006%	86.446%
3688	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.006%	86.451%
3689	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.006%	86.457%
3690	IMPALA PLATINUM	0.006%	86.463%
3691	BAE SYSTEMS HLD	0.006%	86.469%
3692	QANTAS AIRWAYS	0.006%	86.475%
3693	COMMONWEALTH BA	0.006%	86.480%
3694	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.006%	86.486%
3695	MIZUHO BANK LTD	0.006%	86.492%
3696	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.006%	86.498%
3697	NEXTEER AUTOMOT	0.006%	86.504%
3698	LEGG MASON INC SR UNSECURED 07/19 2.7	0.006%	86.509%
3699	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.006%	86.515%
3700	CHIPOTLE MEXICA	0.006%	86.521%
3701	TORO CO	0.006%	86.527%
3702	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.006%	86.533%
3703	JOHN DEERE CAPI	0.006%	86.538%
3704	J.C. PENNEY CO INC COMMON STOCK USD.5	0.006%	86.544%
3705	CITIGROUP INC SR UNSECURED 03/21 2.7	0.006%	86.550%
3706	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.006%	86.556%
3707	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.006%	86.562%
3708	CTS EVENTIM	0.006%	86.567%
3709	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.006%	86.573%
3710	WH SMITH PLC	0.006%	86.579%
3711	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.006%	86.585%
3712	POWER ASSETS HO	0.006%	86.590%
3713	EMPRESAS CMPC S	0.006%	86.596%
3714	NORTHWEST HEALT	0.006%	86.602%
3715	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.006%	86.608%
3716	ESSENTRA PLC	0.006%	86.614%
3717	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.006%	86.619%
3718	US BANCORP SR UNSECURED 01/21 2.35	0.006%	86.625%
3719	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.006%	86.631%
3720	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.006%	86.637%
3721	CITIGROUP INC	0.006%	86.642%
3722	WALT DISNEY CO	0.006%	86.648%
3723	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.006%	86.654%
3724	INVENTEC CORP	0.006%	86.660%
3725	AT+T INC SR UNSECURED 06/20 2.45	0.006%	86.666%
3726	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.006%	86.671%
3727	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.006%	86.677%
3728	WERELDHAVE NV	0.006%	86.683%
3729	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.006%	86.689%
3730	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.006%	86.694%
3731	SUN TV NETWORK	0.006%	86.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	COMERICA BANK SR UNSECURED 06/20 2.5	0.006%	86.706%
3733	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.006%	86.712%
3734	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.006%	86.717%
3735	SANTANDER HLDG	0.006%	86.723%
3736	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.006%	86.729%
3737	TOTVS SA	0.006%	86.735%
3738	CONSTELLATION B	0.006%	86.740%
3739	UNIPRES CORP.	0.006%	86.746%
3740	REALPAGE INC COMMON STOCK USD.001	0.006%	86.752%
3741	HARLEY DAVIDSON	0.006%	86.758%
3742	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.006%	86.763%
3743	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.006%	86.769%
3744	SIAS SPA	0.006%	86.775%
3745	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.006%	86.781%
3746	ULTRAPAR PARTIC	0.006%	86.786%
3747	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.006%	86.792%
3748	USHIO INC	0.006%	86.798%
3749	MODERN TIMES GR	0.006%	86.804%
3750	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	86.809%
3751	BAIC MOTOR CORP	0.006%	86.815%
3752	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.006%	86.821%
3753	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.006%	86.826%
3754	INSURANCE AUSTR	0.006%	86.832%
3755	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.006%	86.838%
3756	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.006%	86.844%
3757	NOMURA HOLDINGS INC SPON ADR ADR	0.006%	86.849%
3758	LUZERNER KTBK	0.006%	86.855%
3759	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.006%	86.861%
3760	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	86.866%
3761	KONINKLIJKE BAM	0.006%	86.872%
3762	PROTO LABS INC COMMON STOCK USD.001	0.006%	86.878%
3763	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.006%	86.884%
3764	GRAINCORP LTD	0.006%	86.889%
3765	BP CAPITAL MARK	0.006%	86.895%
3766	TJX COS INC SR UNSECURED 06/21 2.75	0.006%	86.901%
3767	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.006%	86.906%
3768	ITV PLC	0.006%	86.912%
3769	FUTURE LAND DEV	0.006%	86.918%
3770	UNIQA INSURANCE	0.006%	86.923%
3771	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.006%	86.929%
3772	ARCH COAL INC A COMMON STOCK USD.01	0.006%	86.935%
3773	COMPUTERSHARE L	0.006%	86.941%
3774	BANKRATE INC COMMON STOCK USD.01	0.006%	86.946%
3775	EBIX INC COMMON STOCK USD.1	0.006%	86.952%
3776	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.006%	86.958%
3777	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.006%	86.963%
3778	LATAM AIRLINES GROUP SP ADR ADR	0.006%	86.969%
3779	SIXT SE PFD	0.006%	86.975%
3780	EMC CORP(MASS)	0.006%	86.980%
3781	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.006%	86.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	NVIDIA CORP	0.006%	86.992%
3783	EULER & HERMES	0.006%	86.997%
3784	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	87.003%
3785	TOMY CO LTD	0.006%	87.009%
3786	SCHWEITZER-MAUD	0.006%	87.014%
3787	MEDIBANK PVT LT	0.006%	87.020%
3788	INDIVIOR PLC	0.006%	87.026%
3789	MATTEL INC SR UNSECURED 08/21 2.35	0.006%	87.031%
3790	SAMSUNG SECS CO	0.006%	87.037%
3791	INDEPENDENCE GR	0.006%	87.043%
3792	TIME INC COMMON STOCK USD.01	0.006%	87.048%
3793	KUMBA IRON ORE	0.006%	87.054%
3794	BLUCORA INC COMMON STOCK USD.0001	0.006%	87.059%
3795	KAYABA INDUSTRY	0.006%	87.065%
3796	H&E EQUIPMENT S	0.006%	87.071%
3797	STANLEY ELECTRI	0.006%	87.076%
3798	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.006%	87.082%
3799	JAPAN STEEL WOR	0.006%	87.088%
3800	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.006%	87.093%
3801	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	87.099%
3802	STRATASYS LTD	0.006%	87.105%
3803	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.006%	87.110%
3804	KORIAN	0.006%	87.116%
3805	ROLLINS INC	0.006%	87.121%
3806	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.006%	87.127%
3807	MORI HILLS REIT	0.006%	87.133%
3808	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.006%	87.138%
3809	POOL CORP COMMON STOCK USD.001	0.006%	87.144%
3810	CASTELLUM AB NE	0.006%	87.150%
3811	CONMED CORP COMMON STOCK USD.01	0.006%	87.155%
3812	GRAY TELEVISION INC COMMON STOCK	0.006%	87.161%
3813	DEAN FOODS CO COMMON STOCK USD.01	0.006%	87.166%
3814	FED SIGNAL CORP	0.006%	87.172%
3815	PLAINS ALL AMER	0.006%	87.178%
3816	US FOODS HOLDING CORP COMMON STOCK USD.01	0.006%	87.183%
3817	EDP RENOVAVEIS	0.006%	87.189%
3818	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.006%	87.194%
3819	INTL BUSINESS M	0.006%	87.200%
3820	CFE	0.006%	87.206%
3821	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	87.211%
3822	JBS SA	0.006%	87.217%
3823	ALTICE NV CLAS	0.006%	87.222%
3824	HAIER ELECTRONI	0.006%	87.228%
3825	LG INNOTEK CO	0.006%	87.234%
3826	ADVANCED	0.006%	87.239%
3827	CARDTRONICS PLC	0.006%	87.245%
3828	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.006%	87.250%
3829	TELEFONICA DEUT	0.006%	87.256%
3830	AF AB	0.006%	87.261%
3831	SUN PHARMACEUTI	0.006%	87.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	CHICAGO BRIDGE	0.006%	87.273%
3833	INCYTE PHARMACE	0.006%	87.278%
3834	KUEHNE & NAGEL	0.006%	87.284%
3835	KEIHAN ELECTRIC	0.006%	87.289%
3836	PSP SWISS PROPE	0.006%	87.295%
3837	AIR NEW ZEALAND	0.006%	87.300%
3838	DERICHEBOURG	0.006%	87.306%
3839	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.006%	87.312%
3840	MELCO INTERNATI	0.006%	87.317%
3841	AXIATA GROUP	0.006%	87.323%
3842	FUJITSU GENERAL	0.006%	87.328%
3843	EPISTAR CORP	0.006%	87.334%
3844	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.006%	87.339%
3845	TOPCON CORPORAT	0.006%	87.345%
3846	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.006%	87.350%
3847	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.006%	87.356%
3848	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.362%
3849	TERUMO CORP	0.006%	87.367%
3850	JAMES RIVER GRO	0.006%	87.373%
3851	HTC CORP COMMON	0.006%	87.378%
3852	EXTERRAN CORP COMMON STOCK USD.01	0.006%	87.384%
3853	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.006%	87.389%
3854	BRITVIC	0.006%	87.395%
3855	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.006%	87.400%
3856	FIRST PACIFIC C	0.006%	87.406%
3857	ERICSSON (LM) TEL SP ADR ADR	0.006%	87.411%
3858	EMPRESAS COPEC	0.006%	87.417%
3859	AEDIFICA	0.006%	87.422%
3860	UNIBET GROUP PL	0.006%	87.428%
3861	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.006%	87.433%
3862	KOKUYO CO	0.006%	87.439%
3863	INVESTEC LIMITE	0.006%	87.444%
3864	HANWA CO	0.006%	87.450%
3865	CABLE ONE INC COMMON STOCK USD.01	0.006%	87.455%
3866	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	87.461%
3867	CITY HOLDING CO COMMON STOCK USD2.5	0.006%	87.466%
3868	DAIICHI KOSHO C	0.006%	87.472%
3869	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	87.477%
3870	LTC PROPERTIES	0.006%	87.483%
3871	REXFORD INDUSTR	0.005%	87.488%
3872	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	87.494%
3873	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	87.499%
3874	MORINAGA & CO	0.005%	87.505%
3875	JSR CORPORATION	0.005%	87.510%
3876	JD.COM INC ADR ADR USD.00002	0.005%	87.516%
3877	CITY DEVELOPMEN	0.005%	87.521%
3878	ANGLOVAAL MININ	0.005%	87.527%
3879	NITORI CO LTD	0.005%	87.532%
3880	NUFARM	0.005%	87.538%
3881	ORKLA ASA	0.005%	87.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	ATLAS COPCO AB	0.005%	87.549%
3883	SAVILLS PLC	0.005%	87.554%
3884	SHIMACHU CO	0.005%	87.560%
3885	DFDS A/S	0.005%	87.565%
3886	HERA	0.005%	87.571%
3887	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	87.576%
3888	TAIYO NIPPON SA	0.005%	87.582%
3889	AES CORP COMMON STOCK USD.01	0.005%	87.587%
3890	COM2US CORPORAT	0.005%	87.593%
3891	ARMSTRONG WORLD	0.005%	87.598%
3892	DEWAN HOUSING F	0.005%	87.603%
3893	PROSIEBENSAT.1	0.005%	87.609%
3894	ANDRITZ AG	0.005%	87.614%
3895	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.005%	87.620%
3896	FUJI OIL CO	0.005%	87.625%
3897	CIELO SA	0.005%	87.631%
3898	OMNICELL INC COMMON STOCK USD.001	0.005%	87.636%
3899	OP CORPORATE BA	0.005%	87.642%
3900	JAPAN LOGISTICS	0.005%	87.647%
3901	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.005%	87.652%
3902	SPORTS DIRECT I	0.005%	87.658%
3903	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	87.663%
3904	MODINE MFG CO	0.005%	87.669%
3905	RAMBUS INC	0.005%	87.674%
3906	1ST SOURCE CORP COMMON STOCK	0.005%	87.680%
3907	NIPPON SHOKUBAI	0.005%	87.685%
3908	CORNING INC SR UNSECURED 08/20 4.25	0.005%	87.690%
3909	ASICS CORP	0.005%	87.696%
3910	CNH INDUSTRIAL	0.005%	87.701%
3911	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	87.707%
3912	FIRST INTERSTATE BANCOSYS A COMMON STOCK	0.005%	87.712%
3913	D'IETEREN TRADI	0.005%	87.718%
3914	NIHON PARKERIZI	0.005%	87.723%
3915	SEOUL SEMICONDU	0.005%	87.728%
3916	GOLDEN RESORTS	0.005%	87.734%
3917	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	87.739%
3918	LINTEC CORP	0.005%	87.745%
3919	ASHOK LEYLAND	0.005%	87.750%
3920	ILUKA RESOURCES	0.005%	87.755%
3921	ENTERPRISE INNS	0.005%	87.761%
3922	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	87.766%
3923	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	87.772%
3924	SAWAI PHARM CO	0.005%	87.777%
3925	HAZAMA CORP(NEW	0.005%	87.782%
3926	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.005%	87.788%
3927	FIRM CAPITAL MO	0.005%	87.793%
3928	SIEGFRIED HOLDI	0.005%	87.799%
3929	HAW PAR CORP LT	0.005%	87.804%
3930	KOREAN AIR LINE	0.005%	87.809%
3931	PFEIFFER VAC TE	0.005%	87.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	DIASORIN SPA EU	0.005%	87.820%
3933	FAST RETAILING	0.005%	87.826%
3934	CARPENTER TECHN	0.005%	87.831%
3935	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	87.836%
3936	DET N O A	0.005%	87.842%
3937	NISOURCE INC	0.005%	87.847%
3938	RATOS AB-B SHS	0.005%	87.852%
3939	EQUATORIAL ENER	0.005%	87.858%
3940	SELECT INCOME REIT REIT USD.01	0.005%	87.863%
3941	ALAMO GROUP INC	0.005%	87.869%
3942	TOKYO GAS CO	0.005%	87.874%
3943	HEWLETT PACKARD	0.005%	87.879%
3944	LULULEMON	0.005%	87.885%
3945	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	87.890%
3946	MIRACA HOLDIN	0.005%	87.895%
3947	BDO UNIBANK INC	0.005%	87.901%
3948	ACERINOX SA	0.005%	87.906%
3949	T MOBILE USA INC COMPANY GUAR 04/22 4	0.005%	87.911%
3950	DRILLISCH AG	0.005%	87.917%
3951	TOKAI TOKYO SEC	0.005%	87.922%
3952	DA OFFICE INV C	0.005%	87.927%
3953	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	87.933%
3954	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.005%	87.938%
3955	HANNSTAR DISPLA	0.005%	87.943%
3956	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	87.949%
3957	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	87.954%
3958	YAMATAKE CORP Y	0.005%	87.959%
3959	SCORPIO TANKERS	0.005%	87.965%
3960	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	87.970%
3961	ULTRA ELECTRONI	0.005%	87.975%
3962	AVISTA CORP	0.005%	87.981%
3963	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	87.986%
3964	NTT DOCOMO INC SPON ADR ADR	0.005%	87.991%
3965	SIXT AG	0.005%	87.997%
3966	MAGELLAN AEROSP	0.005%	88.002%
3967	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	88.007%
3968	BERKSHIRE HAT E	0.005%	88.013%
3969	INTRUM JUSTITIA	0.005%	88.018%
3970	BOLSAS Y MERCAD	0.005%	88.023%
3971	CHINA LIFE INSURANCE CO ADR ADR	0.005%	88.029%
3972	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	88.034%
3973	OAO ROSNEFT OIL	0.005%	88.039%
3974	IMERYS SA	0.005%	88.045%
3975	WOONGJIN COWAY	0.005%	88.050%
3976	ARCADIS NV	0.005%	88.055%
3977	MIZRAHI TEFAHOT	0.005%	88.061%
3978	FORMFACTOR INC COMMON STOCK USD.001	0.005%	88.066%
3979	OUTOTEC OYJ	0.005%	88.071%
3980	INGEVITY CORP COMMON STOCK USD.01	0.005%	88.076%
3981	ORANGE SPON ADR ADR	0.005%	88.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	VEON LTD ADR	0.005%	88.087%
3983	ERG SPA	0.005%	88.092%
3984	SMILES SA	0.005%	88.098%
3985	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	88.103%
3986	TRIMAS CORP COMMON STOCK USD.01	0.005%	88.108%
3987	TOPRE CORPORATI	0.005%	88.113%
3988	TUPRAS-TURKIYE	0.005%	88.119%
3989	ACER INC	0.005%	88.124%
3990	LATAM AIRLINES	0.005%	88.129%
3991	GALLIFORD TRY P	0.005%	88.135%
3992	TODA CORP	0.005%	88.140%
3993	SARAS SPA	0.005%	88.145%
3994	AIRGAS INC COMPANY GUAR 08/20 3.05	0.005%	88.150%
3995	EUROPEAN INVEST	0.005%	88.156%
3996	MARINE HARVEST	0.005%	88.161%
3997	L-BANK BW FOERD	0.005%	88.166%
3998	AARHUSKARLSHAMN	0.005%	88.171%
3999	MANDO CORPORATI	0.005%	88.177%
4000	KEIYO BANK	0.005%	88.182%
4001	ANIMA HOLDING S	0.005%	88.187%
4002	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.005%	88.193%
4003	SA DES CEMENTS	0.005%	88.198%
4004	FUYO GENERAL LE	0.005%	88.203%
4005	SPIRE INC COMMON STOCK USD1.0	0.005%	88.208%
4006	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	88.214%
4007	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.219%
4008	CHINA RESOURCES	0.005%	88.224%
4009	TOYO INK MFG CO	0.005%	88.229%
4010	TAIWAN HON CHUA	0.005%	88.235%
4011	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.005%	88.240%
4012	NEOGEN CORP COMMON STOCK USD.16	0.005%	88.245%
4013	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.005%	88.250%
4014	SHRIRAM TRANSP	0.005%	88.256%
4015	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	88.261%
4016	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	88.266%
4017	TECAN AG	0.005%	88.271%
4018	CHINA CONCH VEN	0.005%	88.276%
4019	CARSALES.COM LT	0.005%	88.282%
4020	INTL BANK FOR R	0.005%	88.287%
4021	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.005%	88.292%
4022	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	88.297%
4023	MR PRICE GROUP	0.005%	88.302%
4024	WACKER CONSTRUC	0.005%	88.308%
4025	DURATEX SA	0.005%	88.313%
4026	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	88.318%
4027	GAMESA CORP TEC	0.005%	88.323%
4028	HIGH LINER FOOD	0.005%	88.328%
4029	AMC NETWORKS INC A COMMON STOCK	0.005%	88.333%
4030	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.005%	88.339%
4031	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.005%	88.344%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	AEON FINANCIAL	0.005%	88.349%
4033	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	88.354%
4034	CHESAPEAKE LODG	0.005%	88.359%
4035	SAPURAKENCANA P	0.005%	88.364%
4036	ASHMORE GROUP	0.005%	88.370%
4037	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.005%	88.375%
4038	A2A SPA	0.005%	88.380%
4039	AMANO CORPORATI	0.005%	88.385%
4040	NTHN STAR RES L	0.005%	88.390%
4041	METSA BOARD	0.005%	88.395%
4042	COHU INC COMMON STOCK USD1.0	0.005%	88.400%
4043	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	88.406%
4044	UNIT CORP	0.005%	88.411%
4045	HALFORDS GROUP	0.005%	88.416%
4046	AG GROWTH INTER	0.005%	88.421%
4047	SUMITOMO BAKELI	0.005%	88.426%
4048	BHP BILLITON LTD SPON ADR ADR	0.005%	88.431%
4049	PROMOTORA Y OPE	0.005%	88.436%
4050	TOWER SEMICONDU	0.005%	88.442%
4051	TAL EDUCATION GROUP ADR ADR	0.005%	88.447%
4052	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	88.452%
4053	CAP SA	0.005%	88.457%
4054	KRUNG THAI BNK	0.005%	88.462%
4055	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.005%	88.467%
4056	GENUS PLC	0.005%	88.472%
4057	TURK HAVA YOLLA	0.005%	88.477%
4058	HAITIAN INTL HL	0.005%	88.482%
4059	BCO SANTANDER-C	0.005%	88.487%
4060	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	88.493%
4061	MITSUBISHI MOTO	0.005%	88.498%
4062	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	88.503%
4063	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.508%
4064	NIPPON HODO CO	0.005%	88.513%
4065	WEIS MARKETS IN	0.005%	88.518%
4066	MORGAN STANLEY	0.005%	88.523%
4067	INNOVIVA INC COMMON STOCK	0.005%	88.528%
4068	MAPLETREE INDUS	0.005%	88.533%
4069	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	88.538%
4070	MALAYSIA AIRPOR	0.005%	88.543%
4071	HEALTHCARE SERV	0.005%	88.548%
4072	WONIK IPS CO LT	0.005%	88.554%
4073	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.005%	88.559%
4074	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.005%	88.564%
4075	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	88.569%
4076	ECONOCOM GROUP	0.005%	88.574%
4077	CHASE CORP COMMON STOCK USD.1	0.005%	88.579%
4078	WALSIN LIHWA CO	0.005%	88.584%
4079	EBRO FOODS SA	0.005%	88.589%
4080	JSE LTD	0.005%	88.594%
4081	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	88.599%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	AMGEN INC	0.005%	88.604%
4083	OPEN HOUSE CO L	0.005%	88.609%
4084	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.005%	88.614%
4085	BOBST GROUP AG	0.005%	88.619%
4086	ARCONIC INC SR UNSECURED 02/22 5.87	0.005%	88.624%
4087	CHINA PACIFIC I	0.005%	88.629%
4088	K-REIT ASIA	0.005%	88.634%
4089	CHEUNG KONG INF	0.005%	88.639%
4090	GLOBAL NET LEASE INC REIT USD.01	0.005%	88.644%
4091	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.005%	88.650%
4092	KCC CORP	0.005%	88.655%
4093	DELTIC TIMBER	0.005%	88.660%
4094	HOCHTIEF AG	0.005%	88.665%
4095	KIMBERLY CLARK	0.005%	88.670%
4096	HINDUSTAN PETRO	0.005%	88.675%
4097	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	88.680%
4098	RELIANCE INDS-S	0.005%	88.685%
4099	CBIZ INC COMMON STOCK USD.01	0.005%	88.690%
4100	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.005%	88.695%
4101	NISSAN CHEMICAL	0.005%	88.700%
4102	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.705%
4103	MRV ENGENHARIA	0.005%	88.710%
4104	ORIENTAL LAND C	0.005%	88.715%
4105	EMMI AG	0.005%	88.720%
4106	CHINA RAILWAY C	0.005%	88.725%
4107	OKUMA CORP	0.005%	88.730%
4108	MITSUBISHI LOGI	0.005%	88.735%
4109	GPO CATALANA OC	0.005%	88.740%
4110	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.005%	88.745%
4111	ASSECO POLAND S	0.005%	88.750%
4112	CHINA LIFE INS	0.005%	88.755%
4113	DAVIDE CAMPARI-	0.005%	88.760%
4114	DOOSAN INFRACOR	0.005%	88.765%
4115	BANREGIO GRUPO	0.005%	88.770%
4116	TADANO	0.005%	88.775%
4117	AICA KOGYO CO	0.005%	88.780%
4118	RELIANCE CAPITA	0.005%	88.785%
4119	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.005%	88.790%
4120	FUJI MACHINE MF	0.005%	88.795%
4121	DIEBOLD INC	0.005%	88.800%
4122	GAMUDA BERHAD	0.005%	88.805%
4123	AMERISAFE INC COMMON STOCK USD.01	0.005%	88.810%
4124	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	88.814%
4125	STROER OUT-OF-H	0.005%	88.819%
4126	AKER ASA	0.005%	88.824%
4127	HORIBA	0.005%	88.829%
4128	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.834%
4129	KONINKLIJKE WES	0.005%	88.839%
4130	FNFV GROUP TRACKING STK USD.0001	0.005%	88.844%
4131	SANKYO CO LTD	0.005%	88.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	ROHTO PHARM	0.005%	88.854%
4133	LONKING HOLDING	0.005%	88.859%
4134	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.005%	88.864%
4135	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	88.869%
4136	OCI COMPANY LTD	0.005%	88.874%
4137	NACHI-FUJIKOSHI	0.005%	88.879%
4138	SINOTRANS LIMIT	0.005%	88.884%
4139	EDELWEISS FIN S	0.005%	88.889%
4140	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	88.894%
4141	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	88.899%
4142	KYOWA EXEO CORP	0.005%	88.904%
4143	KEMET CORP	0.005%	88.909%
4144	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.005%	88.913%
4145	SLIGRO FOOD GRO	0.005%	88.918%
4146	KEYENCE CORP	0.005%	88.923%
4147	SAN IN GODO BAN	0.005%	88.928%
4148	EL PASO ELECTRIC CO COMMON STOCK	0.005%	88.933%
4149	HEXPOL AB	0.005%	88.938%
4150	KIYO BANK	0.005%	88.943%
4151	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	88.948%
4152	SING AIRP TRM S	0.005%	88.953%
4153	BIG YELLOW GROU	0.005%	88.958%
4154	GREENTOWN CHINA	0.005%	88.963%
4155	HYUNDAI DS,NEW	0.005%	88.968%
4156	KANSAI ELEC POW	0.005%	88.973%
4157	SIDERURGICA NAC	0.005%	88.977%
4158	LEROY SEAFOOD G	0.005%	88.982%
4159	ALMACENES EXITO	0.005%	88.987%
4160	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	88.992%
4161	TURKIYE VAKIFLA	0.005%	88.997%
4162	VALORA HOLDING	0.005%	89.002%
4163	MATERION CORP COMMON STOCK	0.005%	89.007%
4164	TERRENO REALTY CORP REIT USD.01	0.005%	89.012%
4165	ALEXANDERS INC	0.005%	89.017%
4166	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.005%	89.022%
4167	KROGER CO SR UNSECURED 01/21 3.3	0.005%	89.026%
4168	ARCBEST CORP COMMON STOCK USD.01	0.005%	89.031%
4169	BAJAJ FINANCE L	0.005%	89.036%
4170	TAG TEGERNSEE I	0.005%	89.041%
4171	AUTONEUM HOLDIN	0.005%	89.046%
4172	PAZ OIL CO LTD	0.005%	89.051%
4173	WHIRLPOOL CORP	0.005%	89.056%
4174	MEIKO ELECTRONI	0.005%	89.061%
4175	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.005%	89.065%
4176	IPSOS	0.005%	89.070%
4177	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.075%
4178	ENERGY DEVELOP	0.005%	89.080%
4179	DHX MEDIA LTD	0.005%	89.085%
4180	KUMAGAI GUMI CO	0.005%	89.090%
4181	JAPAN EXCELLENT	0.005%	89.095%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	NIPPON SEIKI CO	0.005%	89.099%
4183	AIRPORTS OF THA	0.005%	89.104%
4184	DUSKIN CO LTD	0.005%	89.109%
4185	TRIGANO	0.005%	89.114%
4186	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.005%	89.119%
4187	SODEXHO ALLIANC	0.005%	89.124%
4188	LOWE S COS INC SR UNSECURED 09/25 3.375	0.005%	89.129%
4189	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	89.133%
4190	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.005%	89.138%
4191	IPSEN	0.005%	89.143%
4192	KT & G	0.005%	89.148%
4193	HITACHI TRNSPT	0.005%	89.153%
4194	PIRAMAL ENTERPR	0.005%	89.158%
4195	RINGKJOEBING LA	0.005%	89.162%
4196	SCANSOURCE INC COMMON STOCK	0.005%	89.167%
4197	STEADFAST GROUP	0.005%	89.172%
4198	MORI TRUST SOGO	0.005%	89.177%
4199	JENOPTIK AG	0.005%	89.182%
4200	FLIGHT CENTRE L	0.005%	89.186%
4201	PNM RESOURCES I	0.005%	89.191%
4202	SAF-HOLLAND SA	0.005%	89.196%
4203	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	89.201%
4204	AZIMUT HOLDOING	0.005%	89.206%
4205	MERIDIAN BANCORP INC COMMON STOCK	0.005%	89.210%
4206	SFS GROUP AG	0.005%	89.215%
4207	LIBERTY HLDGS	0.005%	89.220%
4208	NOMURA RESEARCH	0.005%	89.225%
4209	ASM PACIFIC TEC	0.005%	89.230%
4210	NAGACORP LTD	0.005%	89.234%
4211	DINEQUITY INC	0.005%	89.239%
4212	NAGOYA RAILROAD	0.005%	89.244%
4213	POLY HONG KONG	0.005%	89.249%
4214	DAH SING BANKIN	0.005%	89.254%
4215	BHARAT HEAVY EL	0.005%	89.258%
4216	ENEL CHILE SA ADR	0.005%	89.263%
4217	PETKIM	0.005%	89.268%
4218	HAITONG SECURIT	0.005%	89.273%
4219	MORGAN STANLEY	0.005%	89.278%
4220	ST JOE CO/THE COMMON STOCK	0.005%	89.282%
4221	HANNOVER RUECKV	0.005%	89.287%
4222	AVICHINA INDUST	0.005%	89.292%
4223	SKYWORTH DIGITA	0.005%	89.297%
4224	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	89.302%
4225	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.005%	89.306%
4226	TELECOM ITALIA	0.005%	89.311%
4227	KOREA LIFE INSU	0.005%	89.316%
4228	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.005%	89.321%
4229	BUREAU VERITAS	0.005%	89.325%
4230	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.005%	89.330%
4231	KOREAN REINSURA	0.005%	89.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	SHINSEGAE DEPT	0.005%	89.340%
4233	ACORDA TERAPEU	0.005%	89.344%
4234	ALMOST FAMILY INC COMMON STOCK USD.1	0.005%	89.349%
4235	YAMATO KOGYO CO	0.005%	89.354%
4236	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	89.359%
4237	KOMMUNINVEST I	0.005%	89.363%
4238	SIAM CEMENT PCL	0.005%	89.368%
4239	XEROX CORP 2.75	0.005%	89.373%
4240	DAH SING FINANC	0.005%	89.378%
4241	CHUBU ELEC POWE	0.005%	89.382%
4242	BR MALLS PARTIC	0.005%	89.387%
4243	ILIAD	0.005%	89.392%
4244	ST MODWEN PROPS	0.005%	89.397%
4245	TARKETT SA	0.005%	89.401%
4246	GENTING INTERNA	0.005%	89.406%
4247	NATIONAL BANK HOLD CL A COMMON STOCK	0.005%	89.411%
4248	VIDRALA S.A.	0.005%	89.415%
4249	OLYMPUS OPTICAL	0.005%	89.420%
4250	LCY CHEMICAL CO	0.005%	89.425%
4251	SANOMA OYJ	0.005%	89.430%
4252	SPAR NORD BANK	0.005%	89.434%
4253	UNIPETROL	0.005%	89.439%
4254	TURKIYE HALK	0.005%	89.444%
4255	MORGAN ADVANCE	0.005%	89.448%
4256	SOUTH INDIA BAN	0.005%	89.453%
4257	EICHER MOTORS	0.005%	89.458%
4258	AUTOZONE INC SR UNSECURED 01/23 2.875	0.005%	89.462%
4259	TAIWAN SEMICOND	0.005%	89.467%
4260	TREND MICRO INC	0.005%	89.472%
4261	KNOLL INC COMMON STOCK USD.01	0.005%	89.476%
4262	SWEDISH MATCH C	0.005%	89.481%
4263	FP CORP	0.005%	89.486%
4264	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	89.490%
4265	KITE REALTY GROUP TRUST REIT USD.01	0.005%	89.495%
4266	ST GALLER KTBK	0.005%	89.500%
4267	LION CORP	0.005%	89.505%
4268	ITAU UNIBANCO H	0.005%	89.509%
4269	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.005%	89.514%
4270	CAPELLA EDUCATI	0.005%	89.519%
4271	PZ CUSSONS PLC	0.005%	89.523%
4272	Denison Mines C	0.005%	89.528%
4273	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.533%
4274	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	89.537%
4275	3M CO 0.375% 15	0.005%	89.542%
4276	TOKYU CORP	0.005%	89.546%
4277	NIHON M&A CENTE	0.005%	89.551%
4278	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.005%	89.556%
4279	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.005%	89.560%
4280	EVOTEC OAI AG	0.005%	89.565%
4281	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.005%	89.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	BANCO SANTANDER	0.005%	89.574%
4283	LAKELAND BANCORP INC COMMON STOCK	0.005%	89.579%
4284	WIENER STAEDTIS	0.005%	89.584%
4285	JUROKU BANK	0.005%	89.588%
4286	SINO-AMERICAN S	0.005%	89.593%
4287	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.005%	89.598%
4288	JUBILANT LIFE S	0.005%	89.602%
4289	KEWPIE CORP	0.005%	89.607%
4290	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	89.611%
4291	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	89.616%
4292	TREX COMPANY INC COMMON STOCK USD.01	0.005%	89.621%
4293	CUMMINS INDIA	0.005%	89.625%
4294	KRONES AG	0.005%	89.630%
4295	UNDER ARMOUR IN	0.005%	89.635%
4296	MARSHALLS PLC	0.005%	89.639%
4297	EFG INTERNATION	0.005%	89.644%
4298	FIELMANN AG	0.005%	89.648%
4299	BRAIT SA	0.005%	89.653%
4300	GLATFELTER(PH)C	0.005%	89.658%
4301	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.005%	89.662%
4302	PGT INC	0.005%	89.667%
4303	SHOPPING CENTRE	0.005%	89.671%
4304	ONWARD KASHIYAM	0.005%	89.676%
4305	BLACKPEARL RESO	0.005%	89.681%
4306	ITEQ CORP	0.005%	89.685%
4307	ACCELL GROUP	0.005%	89.690%
4308	NETWORK HEALTHC	0.005%	89.694%
4309	BEMIS CO INC	0.005%	89.699%
4310	PORT OF TAURANG	0.005%	89.703%
4311	KADANT INC COMMON STOCK USD.01	0.005%	89.708%
4312	IRPC PUBLIC CO	0.005%	89.713%
4313	BEACH PETROLEUM	0.005%	89.717%
4314	KING YUAN ELECT	0.005%	89.722%
4315	LYDALL INC COMMON STOCK USD.1	0.005%	89.726%
4316	SHIP HEALTHCARE	0.005%	89.731%
4317	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	89.736%
4318	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	89.740%
4319	ELECTA AB B SHS	0.005%	89.745%
4320	MAPLETREE GREAT	0.005%	89.749%
4321	DATATEC	0.005%	89.754%
4322	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.005%	89.758%
4323	CBL & ASSOC PRO	0.005%	89.763%
4324	IWATANI INTL CO	0.005%	89.767%
4325	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.005%	89.772%
4326	LUKOIL PJSC- SP	0.005%	89.777%
4327	KELLY SERVICES	0.005%	89.781%
4328	ASIANA AIRLINES	0.005%	89.786%
4329	GPO CARSO SA DE	0.005%	89.790%
4330	WELBILT INC COMMON STOCK USD.01	0.005%	89.795%
4331	MYTILINEOS	0.005%	89.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	REALTEK SEMICON	0.005%	89.804%
4333	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.005%	89.809%
4334	NIPPON GAS CO L	0.005%	89.813%
4335	TOHO HOLDINGS C	0.005%	89.818%
4336	SHUI ON LAND LT	0.005%	89.822%
4337	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.005%	89.827%
4338	CAPITAL & COUNT	0.005%	89.831%
4339	MAHINDRA & MAHI	0.005%	89.836%
4340	PITNEY BOWES INC COMMON STOCK USD1.0	0.005%	89.840%
4341	ITAU CORPBANCA	0.005%	89.845%
4342	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.005%	89.849%
4343	CAVIUM INC COMMON STOCK USD.001	0.005%	89.854%
4344	CHINA ZHONGWANG	0.005%	89.858%
4345	TENNANT CO	0.005%	89.863%
4346	HIGHWEALTH CONS	0.005%	89.868%
4347	U-MING MARINE	0.005%	89.872%
4348	MONCLER SPA	0.005%	89.877%
4349	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.005%	89.881%
4350	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	89.886%
4351	ALFRESA HOLDING	0.005%	89.890%
4352	TISCO FINANCIAL	0.005%	89.895%
4353	MARSTON'S PLC	0.005%	89.899%
4354	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.005%	89.904%
4355	NICHIAS CORP	0.005%	89.908%
4356	AFLAC INC SR UNSECURED 06/23 3.625	0.005%	89.913%
4357	COMFORTDELGRO C	0.005%	89.917%
4358	HYAKUGO BANK(10	0.005%	89.922%
4359	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	89.926%
4360	NEWS CORP CLASS B COMMON STOCK	0.005%	89.931%
4361	IMPLENIA AG	0.005%	89.935%
4362	AECI	0.005%	89.940%
4363	SSAB SVENSKT ST	0.005%	89.944%
4364	BAJAJ AUTO	0.005%	89.949%
4365	GE CAPITAL EURO	0.005%	89.953%
4366	GUANGZHOU AUTOM	0.005%	89.958%
4367	APA GROUP	0.005%	89.962%
4368	H.I.S.CO	0.005%	89.967%
4369	DAETWYLER HOLDI	0.004%	89.971%
4370	BANCA IFIS	0.004%	89.976%
4371	ANDERSONS INC/THE COMMON STOCK	0.004%	89.980%
4372	BIOCON	0.004%	89.985%
4373	SHINMAYWA INDS	0.004%	89.989%
4374	KANEMATSU CORP	0.004%	89.994%
4375	CJ CORP.	0.004%	89.998%
4376	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	90.003%
4377	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	90.007%
4378	CITIC SECURITIE	0.004%	90.012%
4379	CHINA COAL ENER	0.004%	90.016%
4380	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.004%	90.021%
4381	ARVIND LTD	0.004%	90.025%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	MARUICHI STL TU	0.004%	90.030%
4383	TRICO BANCSHARES COMMON STOCK	0.004%	90.034%
4384	SPARTANNASH CO COMMON STOCK	0.004%	90.038%
4385	UTD ENGINEERS	0.004%	90.043%
4386	CHINA ZHEGTONG	0.004%	90.047%
4387	PERRIGO FIN UNL	0.004%	90.052%
4388	OCLARO INC COMMON STOCK USD.01	0.004%	90.056%
4389	CHINA SYNTH RUB	0.004%	90.061%
4390	KAP IND HLDG LT	0.004%	90.065%
4391	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	90.070%
4392	VALE SA SP ADR ADR	0.004%	90.074%
4393	COSMAX INC	0.004%	90.079%
4394	NIKE INC SR UNSECURED 11/26 2.375	0.004%	90.083%
4395	AOZORA BANK	0.004%	90.088%
4396	TOKAI RIKA CO	0.004%	90.092%
4397	ROBINSONS LAND	0.004%	90.096%
4398	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.101%
4399	EVA AIRWAYS	0.004%	90.105%
4400	HITACHI HIGH-TE	0.004%	90.110%
4401	WEST JAPAN RAIL	0.004%	90.114%
4402	DON QUIJOTE	0.004%	90.119%
4403	TIANNENG POWER	0.004%	90.123%
4404	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	90.128%
4405	NORTHAM PLATINU	0.004%	90.132%
4406	MYCRONIC AB	0.004%	90.136%
4407	US CONCRETE INC COMMON STOCK USD.001	0.004%	90.141%
4408	GUANGDONG INVES	0.004%	90.145%
4409	LONDOMETRIC PR	0.004%	90.150%
4410	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.004%	90.154%
4411	TCC HONG KONG C	0.004%	90.159%
4412	KIER GROUP	0.004%	90.163%
4413	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	90.167%
4414	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	90.172%
4415	GRIFFON CORP COMMON STOCK USD.25	0.004%	90.176%
4416	SURUGA BANK	0.004%	90.181%
4417	NIPPON STEEL	0.004%	90.185%
4418	INDAH KIAT PULP	0.004%	90.189%
4419	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	90.194%
4420	RIO TINTO PLC	0.004%	90.198%
4421	GROUPE FNAC	0.004%	90.203%
4422	MAKALOTIndustr	0.004%	90.207%
4423	ASSURA PLC	0.004%	90.211%
4424	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	90.216%
4425	SCANA CORP COMMON STOCK	0.004%	90.220%
4426	mitsui eng&ship	0.004%	90.225%
4427	SANDS CHINA LTD	0.004%	90.229%
4428	GRAND PACIF PET	0.004%	90.233%
4429	EVERTZ TECHNOLO	0.004%	90.238%
4430	BOINGO WIRELESS INC COMMON STOCK	0.004%	90.242%
4431	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	90.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	DAIRY CREST GRO	0.004%	90.251%
4433	INSPERITY INC	0.004%	90.255%
4434	CHENG SHIN RUBB	0.004%	90.260%
4435	FAR EASTONE TEL	0.004%	90.264%
4436	ANGANG NEW STEE	0.004%	90.269%
4437	TURK SISE VE CA	0.004%	90.273%
4438	STARTS CORP INC	0.004%	90.277%
4439	ALLIANCE FINANC	0.004%	90.282%
4440	MAN WAH HOLDING	0.004%	90.286%
4441	ITOCHU TECHNO S	0.004%	90.290%
4442	WR GRACE + CO COMMON STOCK USD.01	0.004%	90.295%
4443	BAJAJ AUTO LTD	0.004%	90.299%
4444	WOORI INVESTMEN	0.004%	90.304%
4445	B2W-CIA GLOBAL	0.004%	90.308%
4446	HANSTEEN HOLDIN	0.004%	90.312%
4447	ORGANIZACI SORI	0.004%	90.317%
4448	SOHGO SECURITY	0.004%	90.321%
4449	SACYR SA	0.004%	90.325%
4450	AEROPORTS DE PA	0.004%	90.330%
4451	AVANGRID INC COMMON STOCK USD.01	0.004%	90.334%
4452	ITOHAM YONEKYU	0.004%	90.338%
4453	BLACKBAUD INC	0.004%	90.343%
4454	SOCIETE BIC SA	0.004%	90.347%
4455	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	90.351%
4456	WORKSPACE GROUP	0.004%	90.356%
4457	C & C GROUP PLC	0.004%	90.360%
4458	NCSoft CORPN	0.004%	90.364%
4459	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.004%	90.369%
4460	THAI MILITARY B	0.004%	90.373%
4461	ELITE MATERIAL	0.004%	90.378%
4462	HEICO CORP	0.004%	90.382%
4463	NN INC COMMON STOCK USD.01	0.004%	90.386%
4464	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	90.391%
4465	HEALTH AND HAPP	0.004%	90.395%
4466	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	90.399%
4467	E INK HOLDINGS	0.004%	90.404%
4468	SKC CO	0.004%	90.408%
4469	OKUMURA CORP	0.004%	90.412%
4470	VIRTUSA CORP COMMON STOCK USD.01	0.004%	90.417%
4471	COLGATE-PALM (I	0.004%	90.421%
4472	SHIMA SEIKI MFG	0.004%	90.425%
4473	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	90.430%
4474	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	90.434%
4475	CHENG LOONG	0.004%	90.438%
4476	HILL & SMITH HL	0.004%	90.443%
4477	CHINA EVERBRIGH	0.004%	90.447%
4478	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	90.451%
4479	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	90.456%
4480	KOMERI CO	0.004%	90.460%
4481	FRESNILLO PLC	0.004%	90.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	MONEYSUPERMARKE	0.004%	90.468%
4483	HYPERMARCAS SA	0.004%	90.473%
4484	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	90.477%
4485	FRUTAROM	0.004%	90.481%
4486	UNI-PRESIDENT C	0.004%	90.486%
4487	BANCO COMERCIAL	0.004%	90.490%
4488	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	90.494%
4489	DR REDDYS LABS	0.004%	90.499%
4490	ATEA ASA	0.004%	90.503%
4491	OGAKI KYORITSU	0.004%	90.507%
4492	LAMAR ADVERTISING CO A REIT USD.001	0.004%	90.512%
4493	CHINA RESOURCES	0.004%	90.516%
4494	MEIJI HOLDINGS	0.004%	90.520%
4495	GIANI MFG CO	0.004%	90.524%
4496	ATWOOD OCEANICS	0.004%	90.529%
4497	SHANGHAI PHARMA	0.004%	90.533%
4498	GPO TELEVISA	0.004%	90.537%
4499	OKI ELECTRIC IN	0.004%	90.542%
4500	CHINA TRAVEL IN	0.004%	90.546%
4501	CANON MARKETING	0.004%	90.550%
4502	TERANGA GOLD CO	0.004%	90.554%
4503	KING'S TOWN BAN	0.004%	90.559%
4504	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	90.563%
4505	INVESTMENT TECH	0.004%	90.567%
4506	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	90.572%
4507	MUTHOOT FINANCE	0.004%	90.576%
4508	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	90.580%
4509	ALM. BRAND	0.004%	90.584%
4510	LOTTE SHOPPING	0.004%	90.589%
4511	INDO TAMBANGRAY	0.004%	90.593%
4512	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	90.597%
4513	STATE STREET CORP SR UNSECURED 05/21 1.95	0.004%	90.602%
4514	JAPAN LIFELINE	0.004%	90.606%
4515	ALLIED GROUP LT	0.004%	90.610%
4516	NORTH PACIFIC B	0.004%	90.614%
4517	MACQUARIE KOREA	0.004%	90.619%
4518	HOME PRODUCT CE	0.004%	90.623%
4519	SIBANYE STILLWATER SPONS ADR ADR	0.004%	90.627%
4520	HUNTING PLC	0.004%	90.631%
4521	IOCHPE-MAXION	0.004%	90.636%
4522	INVERSIONES AGU	0.004%	90.640%
4523	SHINSEI BANK	0.004%	90.644%
4524	SINOPEC ENGINEE	0.004%	90.648%
4525	COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01	0.004%	90.653%
4526	TELENET GROUP H	0.004%	90.657%
4527	MINMETALS RES	0.004%	90.661%
4528	ABIOMED INC COMMON STOCK USD.01	0.004%	90.665%
4529	FINNAIR	0.004%	90.670%
4530	TONGAAT-HULETT	0.004%	90.674%
4531	FABEGE AB	0.004%	90.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	COMSYS HOLDINGS	0.004%	90.682%
4533	BANCO DE CHILE ADR ADR	0.004%	90.686%
4534	HYUNDAI WIA COR	0.004%	90.691%
4535	ROUND ONE CORP	0.004%	90.695%
4536	INDIA INFOLINE	0.004%	90.699%
4537	CHINA BLUECHEMI	0.004%	90.703%
4538	MEDIPAL HOLDING	0.004%	90.708%
4539	FULLSHARE HOLDI	0.004%	90.712%
4540	BANK MILLENIUM	0.004%	90.716%
4541	BANK DANAMON PT	0.004%	90.720%
4542	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	90.725%
4543	HOMESTREET INC COMMON STOCK	0.004%	90.729%
4544	EDION CORP	0.004%	90.733%
4545	IMAX CORP	0.004%	90.737%
4546	CROWN LTD.	0.004%	90.741%
4547	DLF LIMITED	0.004%	90.746%
4548	ESPRIT HOLDINGS	0.004%	90.750%
4549	KINDEN CORPORAT	0.004%	90.754%
4550	RHONE-KLINIKUM	0.004%	90.758%
4551	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	90.762%
4552	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.004%	90.767%
4553	PLDT INC	0.004%	90.771%
4554	PAPA JOHN'S INT	0.004%	90.775%
4555	TENAGA NASIONL	0.004%	90.779%
4556	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	90.783%
4557	PIGEON CORP	0.004%	90.788%
4558	RELO HOLDINGS I	0.004%	90.792%
4559	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	90.796%
4560	ITC LTD	0.004%	90.800%
4561	SP PLUS CORP COMMON STOCK USD.001	0.004%	90.804%
4562	FIDESA	0.004%	90.808%
4563	AMERIPRISE FINA	0.004%	90.813%
4564	JOY CITY PROPER	0.004%	90.817%
4565	AFRICA OIL CORP	0.004%	90.821%
4566	CIA HERING	0.004%	90.825%
4567	MEGMILK SNOW BR	0.004%	90.829%
4568	CHINA OILFIELD	0.004%	90.834%
4569	SINOPEC SHANGHA	0.004%	90.838%
4570	TF ADNUBUSTRADO	0.004%	90.842%
4571	CHINA HONGQIAO	0.004%	90.846%
4572	MATSUMOTOKIYOSH	0.004%	90.850%
4573	ABAXIS INC COMMON STOCK	0.004%	90.854%
4574	BALKRISHNA INDS	0.004%	90.859%
4575	LISI	0.004%	90.863%
4576	PANALPINA WELT	0.004%	90.867%
4577	HISPANIA ACTIVO	0.004%	90.871%
4578	IREN SPA	0.004%	90.875%
4579	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	90.879%
4580	FINECOBANK BANC	0.004%	90.883%
4581	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.004%	90.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	STEEL AUTHORITY	0.004%	90.892%
4583	BANG & OLUFSEN	0.004%	90.896%
4584	ASCOM HOLDING A	0.004%	90.900%
4585	WT MICROELECTRO	0.004%	90.904%
4586	AGFA GEVAERT NV	0.004%	90.908%
4587	MAANSHAN IRON &	0.004%	90.912%
4588	MEDICLINIC INTE	0.004%	90.917%
4589	TOMRA SYSTEMS A	0.004%	90.921%
4590	FENG TAY ENTRPR	0.004%	90.925%
4591	MAINFREIGHT LTD	0.004%	90.929%
4592	CAR INC	0.004%	90.933%
4593	PREMIER INVESTM	0.004%	90.937%
4594	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	90.941%
4595	BIOGEN INC SR UNSECURED 09/22 3.625	0.004%	90.945%
4596	GIMV NV	0.004%	90.949%
4597	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.004%	90.954%
4598	HUMANA INC SR UNSECURED 10/24 3.85	0.004%	90.958%
4599	VTB BANK(JSC)	0.004%	90.962%
4600	TIM PARTICIPA	0.004%	90.966%
4601	BNP PARIBAS SR UNSECURED 05/20 2.375	0.004%	90.970%
4602	BONAVA AB - B S	0.004%	90.974%
4603	AIR CHINA LTD	0.004%	90.978%
4604	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	90.982%
4605	CARA OPERATIONS	0.004%	90.986%
4606	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	90.990%
4607	ILLINOIS TOOL W	0.004%	90.995%
4608	CHINA RAILWAY G	0.004%	90.999%
4609	SHIONOGI & CO	0.004%	91.003%
4610	MISUMI CORPORAT	0.004%	91.007%
4611	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.004%	91.011%
4612	SUPERGROUP PLC	0.004%	91.015%
4613	VTECH HLDGS	0.004%	91.019%
4614	SILTRONIC AG	0.004%	91.023%
4615	DIAMOND OFFSHOR	0.004%	91.027%
4616	SAMSUNG C&T COR	0.004%	91.031%
4617	TSUBAKIMOTO CHA	0.004%	91.035%
4618	IMMOFINANZ IMMO	0.004%	91.040%
4619	CALTEX AUSTRALI	0.004%	91.044%
4620	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.004%	91.048%
4621	DAIO PAPER CORP	0.004%	91.052%
4622	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.004%	91.056%
4623	STORNOWAY DIAMO	0.004%	91.060%
4624	DCM JAPAN HOLDI	0.004%	91.064%
4625	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	91.068%
4626	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.004%	91.072%
4627	CANWEL BUILDING	0.004%	91.076%
4628	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.004%	91.080%
4629	AUSTEVOLL SEAFO	0.004%	91.084%
4630	DUZONBIZON CO L	0.004%	91.089%
4631	FANUC	0.004%	91.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	91.097%
4633	CHIN-POON INDL	0.004%	91.101%
4634	JB HI-FI	0.004%	91.105%
4635	SHOWA CORP	0.004%	91.109%
4636	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.004%	91.113%
4637	PARADE TECHNOLO	0.004%	91.117%
4638	JAIN IRRIGATION	0.004%	91.121%
4639	JERONIMO MARTIN	0.004%	91.125%
4640	SERIA CO LTD	0.004%	91.129%
4641	XINYI SOLAR HOL	0.004%	91.133%
4642	COCA-COLA FEMSA	0.004%	91.137%
4643	PHARMERICA CORP COMMON STOCK USD.01	0.004%	91.141%
4644	KOREA ZINC	0.004%	91.145%
4645	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	91.150%
4646	FUKUYAMA TRANSP	0.004%	91.154%
4647	INFICON HOLDING	0.004%	91.158%
4648	HEIWA CORP	0.004%	91.162%
4649	UACJ CORP	0.004%	91.166%
4650	TELEFONICA EMIS	0.004%	91.170%
4651	HORIZON NORTH L	0.004%	91.174%
4652	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.178%
4653	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	91.182%
4654	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.004%	91.186%
4655	NEWRIVER REIT P	0.004%	91.190%
4656	UNILEVER CAP CO	0.004%	91.194%
4657	FAR EAST INTL B	0.004%	91.198%
4658	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	91.202%
4659	NINTENDO CO	0.004%	91.206%
4660	NHN ENTERTAINME	0.004%	91.210%
4661	HITACHI ZOSEN C	0.004%	91.214%
4662	ASIA CEMENT	0.004%	91.218%
4663	HYUNDAI DEVELOP	0.004%	91.222%
4664	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.004%	91.226%
4665	BRASKEM SA	0.004%	91.230%
4666	BRF SA	0.004%	91.234%
4667	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	91.238%
4668	TOYO SUISAN KAI	0.004%	91.242%
4669	GENTING MALAYSI	0.004%	91.246%
4670	MUSASHINO BANK	0.004%	91.251%
4671	EMAMI LTD	0.004%	91.255%
4672	TOMTOM NV	0.004%	91.259%
4673	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.004%	91.263%
4674	PRIMAX ELECTRON	0.004%	91.267%
4675	VAKRANGEE LTD	0.004%	91.271%
4676	BARITO PAC TBK	0.004%	91.275%
4677	INDUTRADE AB	0.004%	91.279%
4678	CHINA LONGYUAN	0.004%	91.283%
4679	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	91.287%
4680	MUFG AMERICAS H	0.004%	91.291%
4681	OUTFRONT MEDIA INC REIT USD.01	0.004%	91.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	MASSMART HOLDIN	0.004%	91.299%
4683	ENTERPRISE PROD	0.004%	91.303%
4684	NOS SGPS	0.004%	91.307%
4685	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.311%
4686	COSAN SA INDUST	0.004%	91.315%
4687	SCHNITZER STEEL	0.004%	91.319%
4688	NOBIA AB NEW	0.004%	91.323%
4689	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.004%	91.327%
4690	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.331%
4691	PRESIDENT CHAIN	0.004%	91.335%
4692	SUMCO CORPORATI	0.004%	91.339%
4693	CHARGEURS SA	0.004%	91.343%
4694	NANYA TECHNOLOG	0.004%	91.347%
4695	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.004%	91.351%
4696	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.004%	91.355%
4697	WESTPAC BANKING	0.004%	91.359%
4698	OKASAN SECURITI	0.004%	91.363%
4699	SINOTRUK HONG K	0.004%	91.367%
4700	SOHU.COM INC	0.004%	91.371%
4701	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	91.375%
4702	FCC CO LTD	0.004%	91.379%
4703	CARETRUST REIT INC REIT USD.01	0.004%	91.383%
4704	HOKUETSU KISHU	0.004%	91.387%
4705	AVEVA GROUP PLC	0.004%	91.391%
4706	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	91.395%
4707	PROSEGUR CIA DE	0.004%	91.399%
4708	QUIDEL CORP COMMON STOCK USD.001	0.004%	91.403%
4709	AGREE REALTY CORP REIT USD.0001	0.004%	91.407%
4710	PACIFIC BASIN S	0.004%	91.411%
4711	NETAPP INC SR UNSECURED 12/22 3.25	0.004%	91.415%
4712	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.004%	91.419%
4713	PT TAMBANG BATU	0.004%	91.423%
4714	BONDUELLE SCA	0.004%	91.427%
4715	EBAY INC 3.45%	0.004%	91.431%
4716	DIGNITY PLC	0.004%	91.435%
4717	SIMPLO TECHNOLO	0.004%	91.438%
4718	SECURITY BANK C	0.004%	91.442%
4719	TOKYO SEIMITSU	0.004%	91.446%
4720	YAMAZAKI BAKING	0.004%	91.450%
4721	BEAZER HOMES USA INC COMMON STOCK USD.001	0.004%	91.454%
4722	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	91.458%
4723	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.004%	91.462%
4724	SAFESTORE HOLDI	0.004%	91.466%
4725	BORREGAARD ASA	0.004%	91.470%
4726	MACQUARIE MEXIC	0.004%	91.474%
4727	SAN MIGUEL CORP	0.004%	91.478%
4728	SANFILIPPO(JOHN	0.004%	91.482%
4729	A2 MILK CO LTD	0.004%	91.486%
4730	AMGEN INC SR UNSECURED 05/25 3.125	0.004%	91.490%
4731	KOREA LINE CORP	0.004%	91.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	SPAREBANK 1 SR	0.004%	91.498%
4733	TRUE CORP PCL	0.004%	91.502%
4734	QUALITY CARE PROPERTIES REIT USD.01	0.004%	91.506%
4735	MIZUHO BANK LTD	0.004%	91.510%
4736	OSAKA GAS CO	0.004%	91.513%
4737	OBARA CORP	0.004%	91.517%
4738	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.004%	91.521%
4739	ANSALDO STS SPA	0.004%	91.525%
4740	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	91.529%
4741	CELLTRION INC K	0.004%	91.533%
4742	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	91.537%
4743	INVINCIBLE INVE	0.004%	91.541%
4744	TAIWAN FERTILIZ	0.004%	91.545%
4745	RAMSAY HEALTH C	0.004%	91.549%
4746	HEMFOSA FASTIGH	0.004%	91.553%
4747	EXIDE INDUSTRIE	0.004%	91.557%
4748	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	91.561%
4749	TJX COS INC SR UNSECURED 05/23 2.5	0.004%	91.564%
4750	ANDREW PELLER-A	0.004%	91.568%
4751	CHEVRON CORP SR UNSECURED 05/21 2.1	0.004%	91.572%
4752	SHIRE PLC ADR	0.004%	91.576%
4753	POLYPIPE GROUP	0.004%	91.580%
4754	CHINA GEN PLAST	0.004%	91.584%
4755	UNIMICRON TECHN	0.004%	91.588%
4756	MELEXIS	0.004%	91.592%
4757	HOSIDEN CORP	0.004%	91.596%
4758	SEIREN CO	0.004%	91.600%
4759	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.004%	91.604%
4760	APOLLO HOSPITAL	0.004%	91.608%
4761	PETROCHINA COMP	0.004%	91.611%
4762	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	91.615%
4763	EXEDY CORP	0.004%	91.619%
4764	CRAMO OYJ B SHS	0.004%	91.623%
4765	PREMIER INVESTM	0.004%	91.627%
4766	MAXLINEAR INC COMMON STOCK	0.004%	91.631%
4767	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.004%	91.635%
4768	DEUTZ AG	0.004%	91.639%
4769	ALS LTD	0.004%	91.643%
4770	FOXCONN INTERNA	0.004%	91.646%
4771	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.004%	91.650%
4772	BALFOUR BEATTY	0.004%	91.654%
4773	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.004%	91.658%
4774	PUNJAB NATIONAL	0.004%	91.662%
4775	DELPHI ENERGY C	0.004%	91.666%
4776	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	91.670%
4777	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.004%	91.674%
4778	HYSAN DEVELOPME	0.004%	91.678%
4779	TOYOTA BOSHOKU	0.004%	91.681%
4780	CHORUS LIMITED	0.004%	91.685%
4781	AIRTAC INTERNAT	0.004%	91.689%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.004%	91.693%
4783	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.004%	91.697%
4784	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.004%	91.701%
4785	FIRST BANCORP/NC COMMON STOCK	0.004%	91.705%
4786	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.004%	91.709%
4787	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	91.712%
4788	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.004%	91.716%
4789	OKINAWA BANK	0.004%	91.720%
4790	LG PHILIPS LCD	0.004%	91.724%
4791	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	91.728%
4792	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.732%
4793	MERITOR INC COMMON STOCK USD1.0	0.004%	91.736%
4794	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.739%
4795	GERMAN AMERICAN BANCORP COMMON STOCK	0.004%	91.743%
4796	FIRST INTER BK	0.004%	91.747%
4797	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	91.751%
4798	MRF LTD	0.004%	91.755%
4799	RYOBI	0.004%	91.759%
4800	YELLOW PAGES LT	0.004%	91.762%
4801	INDUSTRIAS CH S	0.004%	91.766%
4802	MABUCHI MOTOR C	0.004%	91.770%
4803	ADVANCED MICRO	0.004%	91.774%
4804	ZAKLADY METALI	0.004%	91.778%
4805	INDS BACHOCO SA	0.004%	91.782%
4806	PC CONNECTION	0.004%	91.786%
4807	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	91.789%
4808	TRADE ME LTD	0.004%	91.793%
4809	KERNEL HOLDING	0.004%	91.797%
4810	INDUSTRIAL & IN	0.004%	91.801%
4811	UNILEVER NV	0.004%	91.805%
4812	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	91.808%
4813	ALSO HOLDING-RE	0.004%	91.812%
4814	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	91.816%
4815	GPO IND BIMBO	0.004%	91.820%
4816	PERFICIENT INC COMMON STOCK USD.001	0.004%	91.824%
4817	CIA SANEAMENTO	0.004%	91.828%
4818	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	91.831%
4819	Ayala Land Inc	0.004%	91.835%
4820	APACHE CORP SR UNSECURED 04/22 3.25	0.004%	91.839%
4821	ADVANCED INFO S	0.004%	91.843%
4822	PIONEER FOODS L	0.004%	91.847%
4823	BB SEGURIDADE P	0.004%	91.851%
4824	ODAKYU ELEC RLW	0.004%	91.854%
4825	LINDT & SPRUENG	0.004%	91.858%
4826	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.862%
4827	CHINA EVERBRIGH	0.004%	91.866%
4828	MAPLETREE LOGIS	0.004%	91.870%
4829	SHANDONG WEIGAO	0.004%	91.873%
4830	VALOR CO LTD	0.004%	91.877%
4831	ANHEUSER BUSCH INBEV SPN ADR ADR	0.004%	91.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	CORONATION FUND	0.004%	91.885%
4833	MERCER INTL INC	0.004%	91.888%
4834	JAPAN RENTAL HO	0.004%	91.892%
4835	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.004%	91.896%
4836	VERBUND AG	0.004%	91.900%
4837	BJ S RESTAURANTS INC COMMON STOCK	0.004%	91.904%
4838	INMOBILIARIA CO	0.004%	91.907%
4839	TONG YANG INDUS	0.004%	91.911%
4840	ASANKO GOLD INC	0.004%	91.915%
4841	POONGSAN CORP(N	0.004%	91.919%
4842	CSR CORP	0.004%	91.922%
4843	ESURE GROUP PLC	0.004%	91.926%
4844	CKD CORP	0.004%	91.930%
4845	Mobistar SA	0.004%	91.934%
4846	PETROFAC LTD	0.004%	91.938%
4847	COMPUTACENTER P	0.004%	91.941%
4848	DOOSAN HEAVY IN	0.004%	91.945%
4849	DEBENHAMS	0.004%	91.949%
4850	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.004%	91.953%
4851	RYOHIN KEIKAKU	0.004%	91.956%
4852	SUMITOMO WAREHO	0.004%	91.960%
4853	SIME DARBY BHD	0.004%	91.964%
4854	SPX CORP COMMON STOCK USD.01	0.004%	91.968%
4855	IMP DEL DES Y E	0.004%	91.971%
4856	PARMALAT S.P.A	0.004%	91.975%
4857	AUTODESK INC	0.004%	91.979%
4858	U-BLOX AG	0.004%	91.983%
4859	AMOREPACIFIC GR	0.004%	91.987%
4860	RATHBONE BROTHE	0.004%	91.990%
4861	AUSNET SERVICES	0.004%	91.994%
4862	LINDAB INTL AB	0.004%	91.998%
4863	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.002%
4864	NH HOTELES	0.004%	92.005%
4865	EMEMORY TECHNOL	0.004%	92.009%
4866	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	92.013%
4867	HYAKUJUSHI BANK	0.004%	92.016%
4868	CHINA TRADITION	0.004%	92.020%
4869	AUROBINDO PHARM	0.004%	92.024%
4870	KINTETSU CORP	0.004%	92.028%
4871	CHINA SCE PROPE	0.004%	92.031%
4872	TEC CORPORATION	0.004%	92.035%
4873	SHIMAMURA CO	0.004%	92.039%
4874	MAGELLAN FINANC	0.004%	92.043%
4875	CHINA STHN AIRL	0.004%	92.046%
4876	NEXON CO LTD	0.004%	92.050%
4877	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.004%	92.054%
4878	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	92.058%
4879	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	92.061%
4880	ASATSU INC	0.004%	92.065%
4881	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	92.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	JC DECAUX SA	0.004%	92.072%
4883	TOD'S SPA	0.004%	92.076%
4884	GUARDIAN CAP GR	0.004%	92.080%
4885	ASAHI INTECC CO	0.004%	92.084%
4886	KERRY LOGISTICS	0.004%	92.087%
4887	MGP INGREDIENTS INC COMMON STOCK	0.004%	92.091%
4888	PHH CORP COMMON STOCK USD.01	0.004%	92.095%
4889	HARGREAVES LANS	0.004%	92.098%
4890	TSOGO SUN HOLDI	0.004%	92.102%
4891	HP INC SR UNSECURED 12/21 4.65	0.004%	92.106%
4892	TOKYO OHKA KOGY	0.004%	92.110%
4893	COMMUNITY HEALT	0.004%	92.113%
4894	POSTNL	0.004%	92.117%
4895	GREEN BANCORP INC COMMON STOCK USD.01	0.004%	92.121%
4896	BANCA GENERALI	0.004%	92.124%
4897	EXELIXIS INC	0.004%	92.128%
4898	EREGLI DEMIR CE	0.004%	92.132%
4899	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.004%	92.135%
4900	FISHER (JAMES)	0.004%	92.139%
4901	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	92.143%
4902	CREDITO VALTELL	0.004%	92.146%
4903	GS ENGINEERING	0.004%	92.150%
4904	CIE AUTOMOTIVE	0.004%	92.154%
4905	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.004%	92.158%
4906	INTERRENT REAL	0.004%	92.161%
4907	KOLON INDUSTRIE	0.004%	92.165%
4908	DOOSAN CORP	0.004%	92.169%
4909	TATNEFT PAO SPONSORED ADR ADR	0.004%	92.172%
4910	PZU GR	0.004%	92.176%
4911	GPO DE INVERSIO	0.004%	92.180%
4912	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.004%	92.183%
4913	PRIMARY HEALTH	0.004%	92.187%
4914	OKAMURA CORP	0.004%	92.191%
4915	YANZHOU COAL MI	0.004%	92.194%
4916	REUNERT	0.004%	92.198%
4917	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	92.202%
4918	STATE NATIONAL COS INC COMMON STOCK USD.001	0.004%	92.205%
4919	TRAVELPORT WORL	0.004%	92.209%
4920	SHIP FINANCE IN	0.004%	92.212%
4921	OAO GAZPROM	0.004%	92.216%
4922	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.220%
4923	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	92.223%
4924	ASIA OPTICAL CO	0.004%	92.227%
4925	MAYORA INDAH	0.004%	92.231%
4926	HOPSON DEVELOPM	0.004%	92.234%
4927	RAMIRENT OYJ	0.004%	92.238%
4928	DOMINO'S PIZZA	0.004%	92.242%
4929	NORTHGATE	0.004%	92.245%
4930	STRIDES ARCOLAB	0.004%	92.249%
4931	SEMEN GRESIK	0.004%	92.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	GUARANTY BANCORP COMMON STOCK USD.001	0.004%	92.256%
4933	RIB SOFTWARE AG	0.004%	92.260%
4934	AAON INC COMMON STOCK USD.004	0.004%	92.263%
4935	BWP TRUST	0.004%	92.267%
4936	DE'LONGHI SPA	0.004%	92.271%
4937	SYNTEL INC COMMON STOCK	0.004%	92.274%
4938	ASTRONICS CORP COMMON STOCK USD.01	0.004%	92.278%
4939	CHINA SOUTH CIT	0.004%	92.281%
4940	MYERS INDUSTRIES INC COMMON STOCK	0.004%	92.285%
4941	JINRO LTD	0.004%	92.289%
4942	TATA POWER CO L	0.004%	92.292%
4943	TAKARA SHUZO CO	0.004%	92.296%
4944	TRANSPORT INTL	0.004%	92.300%
4945	SEVEN GROUP HLD	0.004%	92.303%
4946	MILLENNIUM&COPT	0.004%	92.307%
4947	OPHIR ENERGY PL	0.004%	92.310%
4948	COFACE SA	0.004%	92.314%
4949	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.318%
4950	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.321%
4951	SHIMADZU CORP	0.004%	92.325%
4952	BANGCHAK CORP P	0.004%	92.328%
4953	SENSHU IKEDA HL	0.004%	92.332%
4954	LEIDOS HOLDINGS	0.004%	92.336%
4955	BURCKHARDT COMP	0.004%	92.339%
4956	TONGDA GROUP HL	0.004%	92.343%
4957	TELSTRA CORP	0.004%	92.346%
4958	IOI PROPERTIES	0.004%	92.350%
4959	TAIWAN BUSINESS	0.004%	92.354%
4960	CHINA OVERASEA	0.004%	92.357%
4961	AUTOGRILL SPA	0.004%	92.361%
4962	CENTRAL GLASS C	0.004%	92.364%
4963	KELLER GROUP	0.004%	92.368%
4964	SYDNEY AIRPORT	0.004%	92.372%
4965	ZZZPRIMA MEAT P	0.004%	92.375%
4966	CERVED INFORMAT	0.004%	92.379%
4967	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.004%	92.382%
4968	MANAPPURAM FINA	0.004%	92.386%
4969	EZ TEC EMPREEND	0.004%	92.389%
4970	PRESS METAL ALU	0.004%	92.393%
4971	KOTAK MAHINDRA	0.004%	92.397%
4972	LATECOERE	0.004%	92.400%
4973	MAKINO MILLING	0.004%	92.404%
4974	HOTA INDUSTRIAL	0.004%	92.407%
4975	LIPPO KARAWACI	0.004%	92.411%
4976	CIMPRESS NV	0.004%	92.415%
4977	NIHON UNISYS	0.004%	92.418%
4978	CRAY INC COMMON STOCK USD.01	0.004%	92.422%
4979	CANCOM SE	0.004%	92.425%
4980	K WAH INTL HLDG	0.004%	92.429%
4981	CONNECTONE BANCORP INC COMMON STOCK	0.004%	92.432%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	LENNAR CORP COMPANY GUAR 01/22 4.125	0.004%	92.436%
4983	NIPPON SODA CO	0.004%	92.439%
4984	SEIBU HOLDINGS	0.004%	92.443%
4985	YUZHOU PROPERTI	0.004%	92.447%
4986	BERNER KTBK	0.004%	92.450%
4987	TRUEBLUE INC COMMON STOCK	0.004%	92.454%
4988	ENZO BIOCHEM INC COMMON STOCK USD.01	0.004%	92.457%
4989	HAITONG INTL SE	0.004%	92.461%
4990	SPEEDWAY MOTORS	0.004%	92.464%
4991	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.004%	92.468%
4992	ARCHROCK INC COMMON STOCK USD.01	0.004%	92.471%
4993	AEON REIT INVES	0.004%	92.475%
4994	Meritz Fire & M	0.004%	92.478%
4995	WALGREEN BOOTS	0.004%	92.482%
4996	UPC TECHNOLOGY	0.004%	92.486%
4997	MITAC HOLDINGS	0.004%	92.489%
4998	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.493%
4999	ALPINE ELECTRON	0.004%	92.496%
5000	HINDUSTAN LEVER	0.004%	92.500%
5001	AIRASIA BHD	0.004%	92.503%
5002	ZHAOJIN MINING	0.004%	92.507%
5003	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.004%	92.510%
5004	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.004%	92.514%
5005	MINDTREE LTD	0.004%	92.517%
5006	ALIOR BANK SA	0.004%	92.521%
5007	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.004%	92.524%
5008	SENKO CO	0.004%	92.528%
5009	GT CAPITAL HOLD	0.004%	92.531%
5010	COCOKARA FINE H	0.004%	92.535%
5011	MULTIPLAN EMPRE	0.004%	92.538%
5012	BAVARIAN NORDIC	0.004%	92.542%
5013	K12 INC COMMON STOCK USD.0001	0.004%	92.545%
5014	KEYCORP	0.004%	92.549%
5015	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	92.552%
5016	GIGABYTE TECHNO	0.004%	92.556%
5017	KISSEI PHARM CO	0.004%	92.559%
5018	ENCE ENERGIA	0.004%	92.563%
5019	THAI UNION GROU	0.004%	92.566%
5020	EVRAZ PLC	0.004%	92.570%
5021	REGIS RESOURCES	0.004%	92.573%
5022	AEGION CORP COMMON STOCK USD.01	0.004%	92.577%
5023	TAKKT AG	0.004%	92.580%
5024	MORGUARD REAL E	0.003%	92.584%
5025	KRUK SA	0.003%	92.587%
5026	ZARDOYA-OTIS	0.003%	92.591%
5027	SERCOMM CORP	0.003%	92.594%
5028	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	92.598%
5029	AMUNDI SA	0.003%	92.601%
5030	GUOTAI JUNAN IN	0.003%	92.605%
5031	RITEK INC	0.003%	92.608%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	NEXITY	0.003%	92.612%
5033	SEVERSTAL GDR REG S GDR	0.003%	92.615%
5034	THE NISSHIN OIL	0.003%	92.619%
5035	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	92.622%
5036	CRED SUIS GP FU	0.003%	92.626%
5037	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.629%
5038	HUMANA INC SR UNSECURED 10/19 2.625	0.003%	92.633%
5039	ENBRIDGE ENERGY	0.003%	92.636%
5040	FLEURY SA	0.003%	92.640%
5041	CHOW SANG SANG	0.003%	92.643%
5042	FUGRO NV-CVA	0.003%	92.647%
5043	IBJ LEASING CO	0.003%	92.650%
5044	BEFIMMO SCA	0.003%	92.654%
5045	SINO LAND CO	0.003%	92.657%
5046	CAPCOM CO	0.003%	92.661%
5047	USS CO. LTD.	0.003%	92.664%
5048	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	92.667%
5049	KOENIG & BAUER	0.003%	92.671%
5050	NCC LTD/INDIA	0.003%	92.674%
5051	COCA-COLA AMATI	0.003%	92.678%
5052	KANDENKO CO	0.003%	92.681%
5053	UNITED ARROWS L	0.003%	92.685%
5054	SINGAPORE PRESS	0.003%	92.688%
5055	COMFORIA RESIDE	0.003%	92.692%
5056	CHINA TELECOM CORP LTD ADR ADR	0.003%	92.695%
5057	HAMBORNER AG	0.003%	92.699%
5058	NISSIN ELECTRIC	0.003%	92.702%
5059	KINPO ELECTRONI	0.003%	92.705%
5060	LAIRD PLC	0.003%	92.709%
5061	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	92.712%
5062	DR PEPPER SNAPP	0.003%	92.716%
5063	KENDA RUBBER IN	0.003%	92.719%
5064	FORTUNE REIT	0.003%	92.723%
5065	AMERICAN STATES WATER CO COMMON STOCK	0.003%	92.726%
5066	AXCELIS TECHNOL	0.003%	92.730%
5067	CHARTER HALL	0.003%	92.733%
5068	JAPAN AVIATN EL	0.003%	92.736%
5069	GJENSIDIGE FORS	0.003%	92.740%
5070	NANKAI ELEC RAI	0.003%	92.743%
5071	PERLIS PLANTATI	0.003%	92.747%
5072	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.750%
5073	KOMORI CORPORAT	0.003%	92.754%
5074	NOBLE CORP PLC	0.003%	92.757%
5075	BAYWA AG (BAYER	0.003%	92.760%
5076	YANGARRA RESOUR	0.003%	92.764%
5077	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	92.767%
5078	FUJITEC CO	0.003%	92.771%
5079	RPS GROUP PLC	0.003%	92.774%
5080	GAZTRANSPORT ET	0.003%	92.778%
5081	JIANGSU EXPRESS	0.003%	92.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	CHINA SHIPPING	0.003%	92.784%
5083	ORTHOPIX INTL N	0.003%	92.788%
5084	HARMONY GOLD MN	0.003%	92.791%
5085	QUARTERHILL INC	0.003%	92.795%
5086	FUFENG GROUP LT	0.003%	92.798%
5087	AK STEEL HOLDIN	0.003%	92.801%
5088	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	92.805%
5089	MY EG SERVICES	0.003%	92.808%
5090	VEDANTA RESOURC	0.003%	92.812%
5091	JM FINANCIAL	0.003%	92.815%
5092	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	92.819%
5093	HAP SENG CONSOL	0.003%	92.822%
5094	INDRA SISTEMAS	0.003%	92.825%
5095	SHIMANO INC	0.003%	92.829%
5096	INTERROLL HOLDI	0.003%	92.832%
5097	DULUXGROUP LTD	0.003%	92.836%
5098	DAEWOO INTERNAT	0.003%	92.839%
5099	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	92.842%
5100	CIPUTRA DEVELOP	0.003%	92.846%
5101	ITO EN	0.003%	92.849%
5102	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	92.853%
5103	STONERIDGE INC COMMON STOCK	0.003%	92.856%
5104	EOH HOLDINGS LT	0.003%	92.859%
5105	SHANKS GROUP PL	0.003%	92.863%
5106	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	92.866%
5107	SEMBCORP MARINE	0.003%	92.870%
5108	NICE SYSTEMS	0.003%	92.873%
5109	TUNG HO STEEL E	0.003%	92.876%
5110	KYORITSU MAINTA	0.003%	92.880%
5111	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	92.883%
5112	AMERICA MOVIL SPN ADR CL L ADR	0.003%	92.886%
5113	PARK 24 CO	0.003%	92.890%
5114	KEIHIN CORP	0.003%	92.893%
5115	CHINASOFT INTER	0.003%	92.897%
5116	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.003%	92.900%
5117	MACQUARIE LEISU	0.003%	92.903%
5118	AMBUJA CEMENTS	0.003%	92.907%
5119	UTD INTEGRATION	0.003%	92.910%
5120	JGC CORP	0.003%	92.913%
5121	SQUARE ENIX HOL	0.003%	92.917%
5122	GETAC TECHNOLOG	0.003%	92.920%
5123	NITTO BOSEKI CO	0.003%	92.924%
5124	ALK-ABELLO A/S	0.003%	92.927%
5125	HENKEL KGAA-BEA	0.003%	92.930%
5126	DIGITAL CHINA H	0.003%	92.934%
5127	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.003%	92.937%
5128	UNIFI INC	0.003%	92.940%
5129	SHUN TAK HLDGS	0.003%	92.944%
5130	CEBU AIR INC	0.003%	92.947%
5131	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	92.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	TOKYU REIT INC	0.003%	92.954%
5133	ATRION CORPORATION COMMON STOCK USD.1	0.003%	92.957%
5134	EURONAV SA	0.003%	92.961%
5135	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.003%	92.964%
5136	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	92.967%
5137	CHUDENKO CORP	0.003%	92.971%
5138	DREAM INDUSTRIA	0.003%	92.974%
5139	HUBER & SUHNER	0.003%	92.977%
5140	SINBON ELECTRON	0.003%	92.981%
5141	ENGIE BRASIL SA	0.003%	92.984%
5142	COMTECH TELE CO	0.003%	92.987%
5143	MERCIALYS	0.003%	92.991%
5144	PERPETUAL TST A	0.003%	92.994%
5145	TAKARA LEBEN CO	0.003%	92.997%
5146	BIC CAMERA INC.	0.003%	93.001%
5147	SOMFY SA	0.003%	93.004%
5148	TELECOM ITALIA	0.003%	93.007%
5149	WIHLBORGS FASTI	0.003%	93.011%
5150	DEL TACO RESTAURANTS INC COMMON STOCK	0.003%	93.014%
5151	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	93.017%
5152	BETSSON AB	0.003%	93.021%
5153	KITZ CORPORATIO	0.003%	93.024%
5154	KOA CORPORATION	0.003%	93.027%
5155	CLOETTA AB B SH	0.003%	93.031%
5156	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.034%
5157	WORLDPAY GRP PL	0.003%	93.037%
5158	BANK TABUNGAN N	0.003%	93.041%
5159	REGIS CORP COMMON STOCK USD.05	0.003%	93.044%
5160	AUTOMOTIVE HOLD	0.003%	93.047%
5161	ACTUA CORP COMMON STOCK USD.001	0.003%	93.051%
5162	INVACARE CORP	0.003%	93.054%
5163	METROPOLE TV-(M	0.003%	93.057%
5164	INDUSIND BANK	0.003%	93.060%
5165	ACADIAN TIMBER	0.003%	93.064%
5166	APPLUS SERVICES	0.003%	93.067%
5167	AMBEV SA ADR ADR	0.003%	93.070%
5168	ZCL COMPOSITES	0.003%	93.074%
5169	YIT OYJ	0.003%	93.077%
5170	FENNER	0.003%	93.080%
5171	SAUL CENTERS INC REIT USD.01	0.003%	93.084%
5172	PATRIZIA IMMO A	0.003%	93.087%
5173	P/F BAKKAFROST	0.003%	93.090%
5174	JARDINE CYCLE	0.003%	93.094%
5175	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	93.097%
5176	KADOKAWA DWANGO	0.003%	93.100%
5177	TOHOKU ELEC POW	0.003%	93.103%
5178	SEIKO CORPORATI	0.003%	93.107%
5179	TRANSM ALIANCA	0.003%	93.110%
5180	TOKYO DOME CORP	0.003%	93.113%
5181	GOLD FIELDS LTD	0.003%	93.117%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	INTERCONTINENTA	0.003%	93.120%
5183	KOMAX HOLDING A	0.003%	93.123%
5184	KANAMOTO CO LTD	0.003%	93.126%
5185	OPUS BANK	0.003%	93.130%
5186	Rocky Mountain	0.003%	93.133%
5187	NANTO BANK	0.003%	93.136%
5188	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.140%
5189	F E CONSORTM IN	0.003%	93.143%
5190	CONTACT ENERGY	0.003%	93.146%
5191	D/S NORDEN	0.003%	93.149%
5192	COLOPLAST AS	0.003%	93.153%
5193	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.156%
5194	YOOX NET-A-PORT	0.003%	93.159%
5195	JG SUMMIT HLDGS	0.003%	93.163%
5196	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.166%
5197	MONMOUTH REAL E	0.003%	93.169%
5198	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	93.172%
5199	FUKUOKA REIT CO	0.003%	93.176%
5200	METALL ZUG AG	0.003%	93.179%
5201	KARDEMIR KARABU	0.003%	93.182%
5202	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	93.186%
5203	KYOKUTO KAIHATS	0.003%	93.189%
5204	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	93.192%
5205	TEMBEC INC	0.003%	93.195%
5206	PETROLEUM GEO-S	0.003%	93.199%
5207	SYSMEX CORP	0.003%	93.202%
5208	ANRITSU CORP	0.003%	93.205%
5209	HOUSE FOODS COR	0.003%	93.208%
5210	FIRST NATIONAL	0.003%	93.212%
5211	NESTLE FINANCE	0.003%	93.215%
5212	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.003%	93.218%
5213	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	93.221%
5214	RIETER HLDGS AG	0.003%	93.225%
5215	NAVIGANT CONSUL	0.003%	93.228%
5216	SUMITOMO MITSUI	0.003%	93.231%
5217	TATUNG	0.003%	93.234%
5218	JACCS CO	0.003%	93.238%
5219	KINGSOFT CORP L	0.003%	93.241%
5220	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.244%
5221	NATURA COSMETIC	0.003%	93.247%
5222	HITACHI MAXELL	0.003%	93.251%
5223	SARACEN MINERAL	0.003%	93.254%
5224	FASTIGHETS AB B	0.003%	93.257%
5225	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.260%
5226	WESTERN GAS PAR	0.003%	93.264%
5227	WING TAI HOLDIN	0.003%	93.267%
5228	TEMP HOLDINGS C	0.003%	93.270%
5229	CTS CORP COMMON STOCK	0.003%	93.273%
5230	MAIDEN HLDGS LT	0.003%	93.277%
5231	POWERLONG REAL	0.003%	93.280%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	TALK TALK TELEC	0.003%	93.283%
5233	CHINA LESSO GRO	0.003%	93.286%
5234	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	93.290%
5235	NICHI-IKO PHARM	0.003%	93.293%
5236	GOEASY LTD	0.003%	93.296%
5237	SINGAPORE POST	0.003%	93.299%
5238	HUFVUDSTADEN AB	0.003%	93.302%
5239	TOBU RAILWAY CO	0.003%	93.306%
5240	SEMAPA SOC INVE	0.003%	93.309%
5241	CBS CORP COMPANY GUAR 04/20 5.75	0.003%	93.312%
5242	TPG TELECOM	0.003%	93.315%
5243	FUJI SEAL INC	0.003%	93.318%
5244	ACC LIMITED	0.003%	93.322%
5245	CEVA INC COMMON STOCK USD.001	0.003%	93.325%
5246	LADBROKES PLC	0.003%	93.328%
5247	RETROPHIN INC COMMON STOCK USD.0001	0.003%	93.331%
5248	GRAMMER AG	0.003%	93.334%
5249	TELECOM PLUS	0.003%	93.338%
5250	CHINA HARMONY N	0.003%	93.341%
5251	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.344%
5252	DAOU TECHNOLOGY	0.003%	93.347%
5253	TOSHIBA MACHINE	0.003%	93.350%
5254	KIWOOM SECURITI	0.003%	93.354%
5255	SEABRIDGE GOLD	0.003%	93.357%
5256	FORTINET INC	0.003%	93.360%
5257	GORMAN-RUPP CO	0.003%	93.363%
5258	MARCUS CORP	0.003%	93.366%
5259	BORUSSIA DORTMU	0.003%	93.370%
5260	UTD STATES CELL	0.003%	93.373%
5261	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.003%	93.376%
5262	LINK ADMINISTRA	0.003%	93.379%
5263	CHINA AOYUAN PR	0.003%	93.382%
5264	AXFOOD AB	0.003%	93.386%
5265	EZAKI GLICO CO	0.003%	93.389%
5266	AIRBOSS OF AMER	0.003%	93.392%
5267	PIONEER CORP JP	0.003%	93.395%
5268	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.398%
5269	ECLIPX GROUP LT	0.003%	93.401%
5270	TOKYO ELEC POWE	0.003%	93.405%
5271	ELIA SYS OPERAT	0.003%	93.408%
5272	TOPCO SCIENTIFI	0.003%	93.411%
5273	GUNZE	0.003%	93.414%
5274	TOWER INTL INC	0.003%	93.417%
5275	TAKEUCHI MANUFA	0.003%	93.420%
5276	ZENSHO CO LTD	0.003%	93.424%
5277	DRAEGERWERK AG	0.003%	93.427%
5278	TOHO BANK	0.003%	93.430%
5279	BCO ABC BRASIL	0.003%	93.433%
5280	POLSKIE GORNICT	0.003%	93.436%
5281	CHOW TAI FOOK J	0.003%	93.439%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	JUST EAT PLC	0.003%	93.443%
5283	SUPERVALU INC COMMON STOCK USD.01	0.003%	93.446%
5284	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	93.449%
5285	VASTNED RETAIL	0.003%	93.452%
5286	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.455%
5287	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.458%
5288	ZUGER KANTONALB	0.003%	93.462%
5289	HAREL INSURANCE	0.003%	93.465%
5290	KIWI PROPERTY G	0.003%	93.468%
5291	DONGYUE GROUP	0.003%	93.471%
5292	NICHICON CORP	0.003%	93.474%
5293	ORION CORP/REPU	0.003%	93.477%
5294	BARR(A.G.)	0.003%	93.480%
5295	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	93.484%
5296	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	93.487%
5297	YAMAGATA BANK	0.003%	93.490%
5298	GIORDANO INTL L	0.003%	93.493%
5299	RELIANCE POWER	0.003%	93.496%
5300	EI TOWERS SPA	0.003%	93.499%
5301	ERAMET	0.003%	93.502%
5302	AUTOZONE INC SR UNSECURED 04/22 3.7	0.003%	93.506%
5303	GRENDENE SA	0.003%	93.509%
5304	DIGI.COM BHD	0.003%	93.512%
5305	IRESS MARKET TE	0.003%	93.515%
5306	NORWEGIAN AIR S	0.003%	93.518%
5307	DAI-ICHI KOGYO	0.003%	93.521%
5308	GLOBAL LOGISTIC	0.003%	93.524%
5309	SITC INTERNATIO	0.003%	93.527%
5310	STELLA INTERNAT	0.003%	93.531%
5311	COPPER MTN MNG	0.003%	93.534%
5312	SUMMERSET GROUP	0.003%	93.537%
5313	WEST CORP COMMON STOCK USD.001	0.003%	93.540%
5314	HULIC REIT INC	0.003%	93.543%
5315	VSE CORP COMMON STOCK USD.05	0.003%	93.546%
5316	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	93.549%
5317	THANACHART CAPI	0.003%	93.552%
5318	EMBOTELLA ANDIN	0.003%	93.555%
5319	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.003%	93.559%
5320	RPX CORP COMMON STOCK USD.0001	0.003%	93.562%
5321	WPT INDUSTRIAL	0.003%	93.565%
5322	ECOLAB INC SR UNSECURED 12/21 4.35	0.003%	93.568%
5323	SANYO DENKI CO	0.003%	93.571%
5324	RYMAN HEALTHCAR	0.003%	93.574%
5325	UNI-CHARM CORP	0.003%	93.577%
5326	NIC INC COMMON STOCK	0.003%	93.580%
5327	TOOTSIE ROLL IN	0.003%	93.583%
5328	GLOBE TELECOM I	0.003%	93.586%
5329	ASSORE	0.003%	93.590%
5330	NIPPON SIGNAL C	0.003%	93.593%
5331	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.003%	93.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	TSINGTAO BREWER	0.003%	93.599%
5333	RAKUTEN INC	0.003%	93.602%
5334	THERATECHNOLOGI	0.003%	93.605%
5335	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.608%
5336	IMA(IND MACC AU	0.003%	93.611%
5337	INTL BK RECON &	0.003%	93.614%
5338	TASSAL GROUP	0.003%	93.617%
5339	DAIHEN CORP	0.003%	93.620%
5340	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	93.623%
5341	COMMONWEALTH BA	0.003%	93.627%
5342	BECHTLE AG	0.003%	93.630%
5343	KYUSHU ELEC POW	0.003%	93.633%
5344	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	93.636%
5345	TRAVELSKY TECHN	0.003%	93.639%
5346	CORVEL CORP COMMON STOCK USD.0001	0.003%	93.642%
5347	ASIAN DEVELOPME	0.003%	93.645%
5348	CIMIC GROUP LTD	0.003%	93.648%
5349	COMMONWEALTH BA	0.003%	93.651%
5350	OVS SPA	0.003%	93.654%
5351	PARADISE CO	0.003%	93.657%
5352	HYUNDAI MIPO DO	0.003%	93.660%
5353	MEIDENSHA CORP	0.003%	93.664%
5354	ALIBABA PICTURE	0.003%	93.667%
5355	BCO CREDITO INV	0.003%	93.670%
5356	TIMKENSTEEL CORP COMMON STOCK	0.003%	93.673%
5357	MACNICA FUJI EL	0.003%	93.676%
5358	BCO BILBAO VIZC	0.003%	93.679%
5359	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.003%	93.682%
5360	IRISO ELECTRONI	0.003%	93.685%
5361	KFORCE INC COMMON STOCK USD.01	0.003%	93.688%
5362	EXELON GENERATI	0.003%	93.691%
5363	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.694%
5364	NIPPON FLOUR MI	0.003%	93.697%
5365	C.P. ALL PCL-FG	0.003%	93.700%
5366	AEON MALL CO LT	0.003%	93.703%
5367	SUPER RETAIL GR	0.003%	93.706%
5368	CHAROEN PKPD-FG	0.003%	93.709%
5369	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	93.713%
5370	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.716%
5371	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	93.719%
5372	SKY PERFECT JSA	0.003%	93.722%
5373	TOEI CO	0.003%	93.725%
5374	JAPAN DISPLAY I	0.003%	93.728%
5375	BURE INVESTMENT	0.003%	93.731%
5376	GLAXOSMITHKLINE	0.003%	93.734%
5377	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.737%
5378	INDIABULL REAL	0.003%	93.740%
5379	GUNGHO ONLINE E	0.003%	93.743%
5380	NET ONE SYSTEMS	0.003%	93.746%
5381	ETERNAL CHEMICA	0.003%	93.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	SIBANYE GOLD LT	0.003%	93.752%
5383	FUTABA CORP	0.003%	93.755%
5384	MOTOR OIL SA	0.003%	93.758%
5385	PARKWAY INC REIT USD.001	0.003%	93.761%
5386	EVERLIGHT ELECT	0.003%	93.764%
5387	LAM RESEARCH CO	0.003%	93.767%
5388	AKER SOLUTIONS	0.003%	93.770%
5389	QUALYS INC COMMON STOCK USD.001	0.003%	93.773%
5390	TAKARA STANDARD	0.003%	93.776%
5391	KATO SANGYO CO	0.003%	93.779%
5392	NAMPAK LTD.	0.003%	93.782%
5393	EMP NAC ELECTRI	0.003%	93.786%
5394	KUNGSLEDEN AB N	0.003%	93.789%
5395	IINO KAIUN KAIS	0.003%	93.792%
5396	SUDAMERICANA VA	0.003%	93.795%
5397	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.003%	93.798%
5398	LAWSON	0.003%	93.801%
5399	JUMBO SA	0.003%	93.804%
5400	CALIFORNIA WATE	0.003%	93.807%
5401	GREAT WALL ENTE	0.003%	93.810%
5402	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	93.813%
5403	TAICHUNG	0.003%	93.816%
5404	G8 EDUCATION LT	0.003%	93.819%
5405	BROWN (N) GROUP	0.003%	93.822%
5406	KEIO CORP	0.003%	93.825%
5407	IXYS CORPORATION COMMON STOCK USD.01	0.003%	93.828%
5408	PACIFIC TEXTILE	0.003%	93.831%
5409	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	93.834%
5410	YODOGAWA STEEL	0.003%	93.837%
5411	DAINICHISEIKA C	0.003%	93.840%
5412	OIL REFINERIES	0.003%	93.843%
5413	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	93.846%
5414	HUATAI SECURITI	0.003%	93.849%
5415	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.852%
5416	SYNNEX TECH INT	0.003%	93.855%
5417	TECO ELEC&MACHI	0.003%	93.858%
5418	KANSAI PAINT CO	0.003%	93.861%
5419	SSY GROUP LTD	0.003%	93.864%
5420	SPIN MASTER COR	0.003%	93.867%
5421	METROPOLITAN BA	0.003%	93.870%
5422	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.873%
5423	KYORIN CO LTD.	0.003%	93.876%
5424	TATSUTA ELEC WI	0.003%	93.879%
5425	TELEVISION BROA	0.003%	93.882%
5426	TRUSCO NAKAYAMA	0.003%	93.885%
5427	SANYO CHEMICAL	0.003%	93.888%
5428	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.003%	93.891%
5429	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	93.894%
5430	PAN OCEAN CO	0.003%	93.897%
5431	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.003%	93.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	AOKI INTL	0.003%	93.903%
5433	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	93.906%
5434	CU BANCORP COMMON STOCK	0.003%	93.909%
5435	CORBY SPIRIT AN	0.003%	93.911%
5436	OLAM INTERNATIO	0.003%	93.914%
5437	ALL NIPPON AIRW	0.003%	93.917%
5438	SAIZERIYA COMPA	0.003%	93.920%
5439	TONG REN TANG T	0.003%	93.923%
5440	CAPITAL SECURIT	0.003%	93.926%
5441	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.003%	93.929%
5442	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	93.932%
5443	SINGAPORE TECH	0.003%	93.935%
5444	TOKYO TY FINANC	0.003%	93.938%
5445	RHB Capital	0.003%	93.941%
5446	DOMINOS PIZZA E	0.003%	93.944%
5447	NAN YA PRINTED	0.003%	93.947%
5448	PALTAC CORP	0.003%	93.950%
5449	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	93.953%
5450	IWATE(BANK OF)	0.003%	93.956%
5451	INVESCO OFFICE	0.003%	93.959%
5452	NORDEA BANK AB	0.003%	93.962%
5453	MITCHELLS & BUT	0.003%	93.965%
5454	BBMG CORPORATIO	0.003%	93.968%
5455	CHINA RAILWAY S	0.003%	93.971%
5456	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	93.974%
5457	START TODAY CO	0.003%	93.977%
5458	ALKERMES PLC	0.003%	93.980%
5459	GLOVIS	0.003%	93.983%
5460	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	93.985%
5461	EXPRESS SCRIPTS	0.003%	93.988%
5462	MENZIES(JOHN)	0.003%	93.991%
5463	BECTON DICKINSON	0.003%	93.994%
5464	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	93.997%
5465	JCU CORP	0.003%	94.000%
5466	SONDA S.A.	0.003%	94.003%
5467	LASSILA & TIKAN	0.003%	94.006%
5468	ANADOLU EFES BI	0.003%	94.009%
5469	PHOTRONICS INC COMMON STOCK USD.01	0.003%	94.012%
5470	UNISEM (M) BHD	0.003%	94.015%
5471	HUTCHISON TEL-H	0.003%	94.018%
5472	NORDSTROM INC	0.003%	94.021%
5473	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.024%
5474	VITASOY INTL	0.003%	94.027%
5475	SWIRE PACIFIC	0.003%	94.030%
5476	VTG AG	0.003%	94.032%
5477	GENWORTH MORTGA	0.003%	94.035%
5478	FUSHAN INTL ENE	0.003%	94.038%
5479	ICICI BANK	0.003%	94.041%
5480	JB FINANCIAL GR	0.003%	94.044%
5481	CROMWELL PROPER	0.003%	94.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	SAN-A CO LTD	0.003%	94.050%
5483	CROCS INC COMMON STOCK USD.001	0.003%	94.053%
5484	AFG ARBONIA-FOR	0.003%	94.056%
5485	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.059%
5486	NISSAN SHATAI C	0.003%	94.062%
5487	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.065%
5488	ITOCHU FUEL COR	0.003%	94.068%
5489	BANK OF INDIA C	0.003%	94.071%
5490	RAMCO-GERSHENSO	0.003%	94.073%
5491	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	94.076%
5492	WALGREEN CO COMPANY GUAR 09/22 3.1	0.003%	94.079%
5493	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.003%	94.082%
5494	SK CHEMICALS	0.003%	94.085%
5495	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	94.088%
5496	JAPAN SECS FINA	0.003%	94.091%
5497	WD 40 CO COMMON STOCK USD.001	0.003%	94.094%
5498	VISUAL PHOTONIC	0.003%	94.097%
5499	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.003%	94.100%
5500	SANYO SPEC STEE	0.003%	94.103%
5501	51JOB INC ADR ADR USD.0001	0.003%	94.106%
5502	BANGKOK LAND PC	0.003%	94.108%
5503	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.111%
5504	LIEN HWA INDL	0.003%	94.114%
5505	CRYOLIFE INC	0.003%	94.117%
5506	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	94.120%
5507	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.123%
5508	ELIS SA	0.003%	94.126%
5509	CHANGSHA ZOOMLI	0.003%	94.129%
5510	GUDANG GARAM(PE	0.003%	94.132%
5511	H. LUNDBECK A/S	0.003%	94.135%
5512	AT+T INC SR UNSECURED 02/21 2.8	0.003%	94.137%
5513	ABBVIE INC SR UNSECURED 05/20 2.5	0.003%	94.140%
5514	GRAINGER TRUST	0.003%	94.143%
5515	CARGOJET INC.	0.003%	94.146%
5516	TSRC CORP	0.003%	94.149%
5517	TRULY INTL HLDG	0.003%	94.152%
5518	ZZZMITSUI SUGAR	0.003%	94.155%
5519	JUBLIANT FOODWO	0.003%	94.158%
5520	HIBERNIA REIT P	0.003%	94.161%
5521	PUREGOLD PRICE	0.003%	94.164%
5522	ENNIS INC COMMON STOCK USD2.5	0.003%	94.166%
5523	SINGAPORE EXCHA	0.003%	94.169%
5524	SEKISUI HOUSE R	0.003%	94.172%
5525	NEXTDC LTD	0.003%	94.175%
5526	KUREHA CHEM IND	0.003%	94.178%
5527	J TRUST CO. LTD	0.003%	94.181%
5528	MANHATTAN ASSOC	0.003%	94.184%
5529	PILOT CORP (NEW	0.003%	94.187%
5530	NEW ORIENTAL ED	0.003%	94.190%
5531	BIM BIRLESIK MA	0.003%	94.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	KEYBANK NA/CLEV	0.003%	94.195%
5533	GATX CORP	0.003%	94.198%
5534	NISSHA PRINTING	0.003%	94.201%
5535	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	94.204%
5536	LUPIN LTD	0.003%	94.207%
5537	EMS-CHEMIE HLDG	0.003%	94.210%
5538	PT BUMI SERPONG	0.003%	94.213%
5539	ASCOTT RESIDENC	0.003%	94.215%
5540	MYLAN INC COMPANY GUAR 03/19 2.55	0.003%	94.218%
5541	TOKEN CORP	0.003%	94.221%
5542	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	94.224%
5543	BELLUNA CO.LTD	0.003%	94.227%
5544	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.230%
5545	CJ E&M CORPORAT	0.003%	94.233%
5546	RESORTTRUST INC	0.003%	94.236%
5547	CHINA MOTOR CO	0.003%	94.238%
5548	JOLLIBEE FOODS	0.003%	94.241%
5549	CAHYA MATA SARA	0.003%	94.244%
5550	UNITIKA	0.003%	94.247%
5551	EVERSOURCE ENER	0.003%	94.250%
5552	KENEDIX RETAIL	0.003%	94.253%
5553	NIPPON CHEMI-CO	0.003%	94.256%
5554	ATLANTICA YIELD	0.003%	94.258%
5555	YUEN FOONG YU M	0.003%	94.261%
5556	GRANGES AB	0.003%	94.264%
5557	CHICONY ELECTRO	0.003%	94.267%
5558	LUXOTTICA GROUP	0.003%	94.270%
5559	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.273%
5560	SHIKOKU ELEC PO	0.003%	94.276%
5561	PEREGRINE HLDGS	0.003%	94.278%
5562	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	94.281%
5563	CONSORT MEDICAL	0.003%	94.284%
5564	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.287%
5565	JSW ENERGY LTD	0.003%	94.290%
5566	METRO HOLDINGS	0.003%	94.293%
5567	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.296%
5568	SLATE RETAIL RE	0.003%	94.298%
5569	PROVIDENT FINAN	0.003%	94.301%
5570	TELEFONICA BRASIL ADR ADR	0.003%	94.304%
5571	INWIDO AB	0.003%	94.307%
5572	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.310%
5573	ZENKOKU HOSHO C	0.003%	94.313%
5574	BIZLINK HOLDING	0.003%	94.316%
5575	DEUTSCHE EUROSH	0.003%	94.318%
5576	MIRAIT HLDG COR	0.003%	94.321%
5577	MEITEC CORPORAT	0.003%	94.324%
5578	ABACUS PROPERTY	0.003%	94.327%
5579	CHIPBOND TECHNO	0.003%	94.330%
5580	HEIWA REAL ESTA	0.003%	94.333%
5581	CHINA FOOD LTD	0.003%	94.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	INTERCONEXION E	0.003%	94.338%
5583	GROUP COMERCIAL	0.003%	94.341%
5584	CHANGYOU.COM LTD ADR ADR	0.003%	94.344%
5585	OCADO GROUP PLC	0.003%	94.347%
5586	CIECH SA	0.003%	94.350%
5587	BANGKOK AIRWAYS	0.003%	94.352%
5588	HANJIN KAL CORP	0.003%	94.355%
5589	ENTERTAINMENT O	0.003%	94.358%
5590	KINGSTON COMM(H	0.003%	94.361%
5591	FENG HSIN IRON&	0.003%	94.364%
5592	NS SOLUTIONS CO	0.003%	94.367%
5593	CROMPTON GREAVE	0.003%	94.369%
5594	BEIJING CAP LAN	0.003%	94.372%
5595	MPHASIS LTD	0.003%	94.375%
5596	TLG IMMOBILIEN	0.003%	94.378%
5597	RICOH LEASING	0.003%	94.381%
5598	ACEA SPA	0.003%	94.383%
5599	GOODMAN PROPERT	0.003%	94.386%
5600	MORGUARD CORP	0.003%	94.389%
5601	TXC CORPN	0.003%	94.392%
5602	HSN INC COMMON STOCK USD.01	0.003%	94.395%
5603	TV18 BROADCAST	0.003%	94.398%
5604	NISSIN KOGYO	0.003%	94.400%
5605	KIATNAKIN FIN&S	0.003%	94.403%
5606	RENT A CENTER INC COMMON STOCK USD.01	0.003%	94.406%
5607	AOMORI BANK	0.003%	94.409%
5608	FISKARS OYJ	0.003%	94.412%
5609	ESSO (THAILAND)	0.003%	94.414%
5610	OSSTEM IMPLANT	0.003%	94.417%
5611	STELLA CHEMIFA	0.003%	94.420%
5612	TOKYU CONST	0.003%	94.423%
5613	MERCANTILE BANK CORP COMMON STOCK	0.003%	94.426%
5614	HIWIN TECH CORP	0.003%	94.428%
5615	MARICO LTD	0.003%	94.431%
5616	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	94.434%
5617	OUTSOURCING INC	0.003%	94.437%
5618	CHINA DONGXIANG	0.003%	94.440%
5619	SEKISUI HOUSE	0.003%	94.442%
5620	NIB HOLDINGS LT	0.003%	94.445%
5621	GURIT HOLDING A	0.003%	94.448%
5622	KAKEN PHARM	0.003%	94.451%
5623	UNITI GROUP INC REIT USD.0001	0.003%	94.454%
5624	YAOKO CO	0.003%	94.456%
5625	MBANK	0.003%	94.459%
5626	ITE GROUP	0.003%	94.462%
5627	TELEKOM AUSTRIA	0.003%	94.465%
5628	CORETRONICS COR	0.003%	94.468%
5629	LASERTEC CORP	0.003%	94.470%
5630	YUNG TAY ENGINE	0.003%	94.473%
5631	OESTERREICHISCH	0.003%	94.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	PTC INC COMMON STOCK USD.01	0.003%	94.479%
5633	SANFIRE RESOURC	0.003%	94.482%
5634	CHIYODA CORP	0.003%	94.484%
5635	YULON MOTOR	0.003%	94.487%
5636	CMK CORP	0.003%	94.490%
5637	KEISEI ELEC RY	0.003%	94.493%
5638	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.495%
5639	DAIWABO CO LTD	0.003%	94.498%
5640	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.003%	94.501%
5641	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.504%
5642	HAKUHODO DY HLD	0.003%	94.507%
5643	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.003%	94.509%
5644	WESTERN AREAS N	0.003%	94.512%
5645	BHARAT PETROL C	0.003%	94.515%
5646	TOSHIBA PLANT K	0.003%	94.518%
5647	KURABO INDUSTRI	0.003%	94.520%
5648	CJ O SHOPPING C	0.003%	94.523%
5649	MCKESSON CORP SR UNSECURED 03/21 4.75	0.003%	94.526%
5650	WEIGHT WATCHERS INTL INC COMMON STOCK	0.003%	94.529%
5651	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.531%
5652	BENI STABILI IT	0.003%	94.534%
5653	SUNTORY BEVERAG	0.003%	94.537%
5654	CIR-COMPAGNIE I	0.003%	94.540%
5655	ARC LAND SAKAMO	0.003%	94.542%
5656	POWER GRID CORP	0.003%	94.545%
5657	MIGDAL INSURAN	0.003%	94.548%
5658	HUAKU DEVELOPME	0.003%	94.551%
5659	SHINKO ELEC IND	0.003%	94.553%
5660	SYSTEMAX INC COMMON STOCK USD.01	0.003%	94.556%
5661	HONG KONG LAND	0.003%	94.559%
5662	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.562%
5663	AEON DELIGHT	0.003%	94.564%
5664	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.003%	94.567%
5665	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	94.570%
5666	ARCADYAN TECHNO	0.003%	94.573%
5667	ITALGAS SPA	0.003%	94.575%
5668	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	94.578%
5669	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.003%	94.581%
5670	SAGAMI RAILWAY	0.003%	94.584%
5671	CIA ENERGETICA	0.003%	94.586%
5672	AMERICAN RAILCA	0.003%	94.589%
5673	CPFL ENERGIA SA	0.003%	94.592%
5674	GLOBAL BRANDS G	0.003%	94.595%
5675	PACIFIC INDUSTR	0.003%	94.597%
5676	INTERNATIONAL P	0.003%	94.600%
5677	CHAMPION REAL E	0.003%	94.603%
5678	SAMSUNG FINE CH	0.003%	94.606%
5679	KEPPEL DC REIT	0.003%	94.608%
5680	HAMBURGER HAFEN	0.003%	94.611%
5681	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	PETS AT HOME GR	0.003%	94.616%
5683	MISC BERHAD	0.003%	94.619%
5684	GF SECURITIES C	0.003%	94.622%
5685	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.625%
5686	SUNDRUG CO LTD	0.003%	94.627%
5687	HERO HONDA	0.003%	94.630%
5688	COLOPL INC	0.003%	94.633%
5689	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.636%
5690	IZUMI CO	0.003%	94.638%
5691	SANKEN ELECTRIC	0.003%	94.641%
5692	1ST PHILIPPINE	0.003%	94.644%
5693	EVENT HOSPITALI	0.003%	94.646%
5694	NATIONAL ALUMIN	0.003%	94.649%
5695	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.652%
5696	WALLENSTAM AB	0.003%	94.655%
5697	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.657%
5698	TACHI-S CO	0.003%	94.660%
5699	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.003%	94.663%
5700	EZCORP INC CL A COMMON STOCK USD.01	0.003%	94.665%
5701	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.668%
5702	COMPUGROUP HOLD	0.003%	94.671%
5703	NIPPON REIT INV	0.003%	94.673%
5704	CDL HOSPITALITY	0.003%	94.676%
5705	NEMETSCHKE AG	0.003%	94.679%
5706	DAIFUKU CO	0.003%	94.682%
5707	SONY FINANCIAL	0.003%	94.684%
5708	DAUM COMMUNICAT	0.003%	94.687%
5709	NEW WAVE GROUP	0.003%	94.690%
5710	SOL MELIA SA	0.003%	94.692%
5711	BOLSA MEXICANA	0.003%	94.695%
5712	HALLA HOLDINGS	0.003%	94.698%
5713	YAMANASHI CHUO	0.003%	94.700%
5714	MITSUBA CORP	0.003%	94.703%
5715	CHENG UEI PRECI	0.003%	94.706%
5716	RESTAURANT GROU	0.003%	94.709%
5717	ENERGIAS DO BRA	0.003%	94.711%
5718	CREDITO EMILIAN	0.003%	94.714%
5719	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.717%
5720	INDORAMA VENTUR	0.003%	94.719%
5721	MUSASHI SEIMITS	0.003%	94.722%
5722	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.725%
5723	TIMBERCREEK FIN	0.003%	94.727%
5724	OMNIA HOLDINGS	0.003%	94.730%
5725	BW OFFSHORE LTD	0.003%	94.733%
5726	NISSHIN STEEL H	0.003%	94.735%
5727	FRESENIUS MEDIC	0.003%	94.738%
5728	FUCHS PETRO AG	0.003%	94.741%
5729	ENDEAVOUR SILVE	0.003%	94.743%
5730	TOHO GAS CO	0.003%	94.746%
5731	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	94.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	BANK OF BARODA	0.003%	94.751%
5733	PARAMOUNT BED H	0.003%	94.754%
5734	WISTRON NEWEB C	0.003%	94.757%
5735	OKAMOTO INDUSTR	0.003%	94.759%
5736	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.762%
5737	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.765%
5738	RUTH'S HOSPITAL	0.003%	94.767%
5739	GETTY PETROLEUM	0.003%	94.770%
5740	KABU.COM SECURI	0.003%	94.773%
5741	ELRINGKLINGER	0.003%	94.775%
5742	HAVAS SA	0.003%	94.778%
5743	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	94.781%
5744	MONEX GROUP INC	0.003%	94.783%
5745	GLOBAL INDEMNIT	0.003%	94.786%
5746	SIIX CORPORATIO	0.003%	94.789%
5747	TAIWAN TEA CORP	0.003%	94.791%
5748	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.794%
5749	DXP ENTERPRISES	0.003%	94.797%
5750	NINE ENTERTAINM	0.003%	94.799%
5751	TIER REIT INC REIT USD.0001	0.003%	94.802%
5752	NANOMETRICS	0.003%	94.805%
5753	TRAKYA CAM SANA	0.003%	94.807%
5754	SODA SANAYII	0.003%	94.810%
5755	MORGUARD NORTH	0.003%	94.813%
5756	GENOMMA LAB INT	0.003%	94.815%
5757	HEIWADO CO LTD	0.003%	94.818%
5758	Alliance Global	0.003%	94.820%
5759	HP INC SR UNSECURED 06/21 4.3	0.003%	94.823%
5760	NORDEA BANK AB	0.003%	94.826%
5761	NISHI NIPPON RR	0.003%	94.828%
5762	HONG LEONG CRED	0.003%	94.831%
5763	FORESTAR GROUP INC COMMON STOCK USD1.0	0.003%	94.834%
5764	CONTAINER CORP	0.003%	94.836%
5765	TEXWINCA HLDGS	0.003%	94.839%
5766	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	94.842%
5767	CEWE COLOR HLDG	0.003%	94.844%
5768	SPARKASSEN IMMO	0.003%	94.847%
5769	SANTAM	0.003%	94.849%
5770	GROUPON INC COMMON STOCK USD.0001	0.003%	94.852%
5771	ARAKAWA CHEMICA	0.003%	94.855%
5772	LANDAUER INC COMMON STOCK USD.1	0.003%	94.857%
5773	ENQUEST PLC	0.003%	94.860%
5774	ARCS CO LTD	0.003%	94.863%
5775	INTERNET INITIA	0.003%	94.865%
5776	SOSEI GROUP COR	0.003%	94.868%
5777	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.003%	94.870%
5778	CHATHAM LODGING	0.003%	94.873%
5779	TANSEISHA CO	0.003%	94.876%
5780	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	94.878%
5781	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	CWT LTD	0.003%	94.884%
5783	AIA ENGINEERING	0.003%	94.886%
5784	MIZUHO FINL GP	0.003%	94.889%
5785	LG INDL SYSTEMS	0.003%	94.891%
5786	MARFRIG GLOBAL	0.003%	94.894%
5787	SOUTHERN CROSS	0.003%	94.897%
5788	TOPPAN FORMS	0.003%	94.899%
5789	AUSDRILL LIMITE	0.003%	94.902%
5790	INDIA CEMENTS	0.003%	94.905%
5791	PAO DE ACUCAR C	0.003%	94.907%
5792	MANTRA GROUP LT	0.003%	94.910%
5793	PARKWAY LIFE RE	0.003%	94.912%
5794	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.915%
5795	KLAB INC	0.003%	94.918%
5796	BRICKWORKS	0.003%	94.920%
5797	BLUE LABEL TELE	0.003%	94.923%
5798	VIRGIN MONEY HL	0.003%	94.925%
5799	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	94.928%
5800	AUTOBACS SEVEN	0.003%	94.931%
5801	EIZO NANA0 CORP	0.003%	94.933%
5802	ABC-MART INC	0.003%	94.936%
5803	MEDIFAST INC COMMON STOCK USD.001	0.003%	94.938%
5804	ZEE ENTERTAIN E	0.003%	94.941%
5805	CASTROL INDIA L	0.003%	94.944%
5806	XCERRA CORP COMMON STOCK USD.05	0.003%	94.946%
5807	CHINA POWER INT	0.003%	94.949%
5808	DE LA RUE	0.003%	94.951%
5809	ORIOR AG	0.003%	94.954%
5810	TATA CHEMICALS	0.003%	94.957%
5811	LG HAUSYS LTD	0.003%	94.959%
5812	Goldcrest Co.,	0.003%	94.962%
5813	VISTRA ENERGY C	0.003%	94.964%
5814	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.967%
5815	FORMOSA TAFFETA	0.003%	94.970%
5816	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.003%	94.972%
5817	PROGRAMMED MAIN	0.003%	94.975%
5818	LG HOME SHOPPIN	0.003%	94.977%
5819	ENGINEERS INDIA	0.003%	94.980%
5820	BILIA AB	0.003%	94.983%
5821	FIRST RESOURCES	0.003%	94.985%
5822	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	94.988%
5823	WORLD ACCEPTANCE CORP COMMON STOCK	0.003%	94.990%
5824	LINDSAY CORP COMMON STOCK USD1.0	0.003%	94.993%
5825	KENDRION NV	0.003%	94.995%
5826	ROYAL CO	0.003%	94.998%
5827	21VIANET GROUP INC ADR ADR USD.00001	0.003%	95.001%
5828	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	95.003%
5829	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	95.006%
5830	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	95.008%
5831	EXPRESS INC COMMON STOCK	0.003%	95.011%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	GRINDROD LIMITE	0.003%	95.014%
5833	SVENSKA HANDELS	0.003%	95.016%
5834	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.003%	95.019%
5835	SEVEN WEST MEDI	0.003%	95.021%
5836	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.003%	95.024%
5837	KANGWON LAND IN	0.003%	95.026%
5838	HOSHIZAKI ELECT	0.003%	95.029%
5839	CLARKSON(HORACE	0.003%	95.032%
5840	NIHON KOHDEN CO	0.003%	95.034%
5841	YAHOO JAPAN COR	0.003%	95.037%
5842	FORTUNE R/EST I	0.003%	95.039%
5843	WEST CHINA CEME	0.003%	95.042%
5844	CAPITARETAIL CH	0.003%	95.044%
5845	FRASERS LOGISTI	0.003%	95.047%
5846	SPIE SA	0.003%	95.049%
5847	RED STAR MACALL	0.003%	95.052%
5848	HESKA CORP	0.003%	95.055%
5849	INTL METAL SERV	0.003%	95.057%
5850	BOJANGLES INC COMMON STOCK USD.01	0.003%	95.060%
5851	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	95.062%
5852	PP LONDON SUMAT	0.003%	95.065%
5853	KOREA ELEC POWE	0.003%	95.067%
5854	O/SEAS UNION EN	0.003%	95.070%
5855	GUERBET	0.003%	95.072%
5856	KINGDEE INTERNA	0.003%	95.075%
5857	TOMONY HOLDINGS	0.003%	95.078%
5858	SUNWAY BHD	0.003%	95.080%
5859	SHOWA SANGYO CO	0.003%	95.083%
5860	INNERWORKINGS INC COMMON STOCK USD.0001	0.003%	95.085%
5861	SALVATORE FERRA	0.003%	95.088%
5862	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	95.090%
5863	KOREA PETROCHEM	0.003%	95.093%
5864	TEXTAINER GROUP	0.003%	95.095%
5865	SAO PAU ALPARGA	0.003%	95.098%
5866	REDINGTON INDIA	0.003%	95.100%
5867	KANTO DENKA KOG	0.003%	95.103%
5868	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.003%	95.106%
5869	GEO CO LTD	0.003%	95.108%
5870	NICHIHA CORP	0.003%	95.111%
5871	GINTECH ENERGY	0.003%	95.113%
5872	CALATLANTIC GRO	0.003%	95.116%
5873	KUMHO TIRE CO	0.003%	95.118%
5874	SUMITOMO DENSET	0.003%	95.121%
5875	ROCHE HOLDING A	0.003%	95.123%
5876	NIPPON SHEET GL	0.003%	95.126%
5877	MID REIT INC	0.003%	95.128%
5878	PT ANEKA TAMBAN	0.003%	95.131%
5879	FUYAO GLASS IND	0.003%	95.133%
5880	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.003%	95.136%
5881	STRABAG SE	0.003%	95.138%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	AIN PHARMACIEZ	0.003%	95.141%
5883	INVOCARE LTD	0.003%	95.144%
5884	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	95.146%
5885	GRANITE OIL COR	0.003%	95.149%
5886	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	95.151%
5887	WOWPRIME CORP	0.003%	95.154%
5888	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	95.156%
5889	KOSE	0.003%	95.159%
5890	CHUNGHWA TELECO	0.003%	95.161%
5891	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.003%	95.164%
5892	Z ENERGY LTD	0.003%	95.166%
5893	GUJARAT STATE P	0.003%	95.169%
5894	TAIWAN STYRENE	0.003%	95.171%
5895	TOPY INDUSTRIES	0.003%	95.174%
5896	SA CORP REAL ES	0.003%	95.176%
5897	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	95.179%
5898	DIALOG GROUP BH	0.003%	95.181%
5899	BEZEQ ISRAEL TE	0.002%	95.184%
5900	SLATE OFFICE RE	0.002%	95.186%
5901	DUCOMMUN INC COMMON STOCK USD.01	0.002%	95.189%
5902	SITRONIX TECHNO	0.002%	95.191%
5903	CITIC 1616 HLDG	0.002%	95.194%
5904	TAKUMA CO	0.002%	95.196%
5905	IMPERIAL METALS	0.002%	95.199%
5906	TOHO CO	0.002%	95.201%
5907	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.204%
5908	JOSHIN DENKI CO	0.002%	95.206%
5909	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.209%
5910	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.211%
5911	DAIICHI KIGENSO	0.002%	95.214%
5912	CONSTRUCCIONES	0.002%	95.216%
5913	BUMI ARMADA BER	0.002%	95.219%
5914	SAMSUNG TECHWIN	0.002%	95.221%
5915	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.223%
5916	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.226%
5917	MITSUBISHI TANA	0.002%	95.228%
5918	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.231%
5919	EXELON CORP SR UNSECURED 12/20 5.15	0.002%	95.233%
5920	CJ CGV	0.002%	95.236%
5921	FUKUI BANK	0.002%	95.238%
5922	BRIGHTOIL PETRO	0.002%	95.241%
5923	QUIMICA Y MINER	0.002%	95.243%
5924	CALLIDUS CAPITA	0.002%	95.246%
5925	CORP MOCTEZUMA	0.002%	95.248%
5926	SINOPEC KANTONS	0.002%	95.251%
5927	ULTIMATE	0.002%	95.253%
5928	TELEFONICA DE E	0.002%	95.256%
5929	SOULBRAIN CO LT	0.002%	95.258%
5930	CENTRL PLAZA HO	0.002%	95.261%
5931	MARR SPA	0.002%	95.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	CP POKPHAND CO	0.002%	95.265%
5933	HOGY MEDICAL CO	0.002%	95.268%
5934	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	95.270%
5935	HU LANE ASSOCIA	0.002%	95.273%
5936	SANKI ENGINEERI	0.002%	95.275%
5937	O'REILLY AUTOMO	0.002%	95.278%
5938	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.280%
5939	NASDAQ INC SR UNSECURED 01/20 5.55	0.002%	95.283%
5940	OTSUKA CORP	0.002%	95.285%
5941	CITIC RESOURCES	0.002%	95.288%
5942	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.002%	95.290%
5943	FUJI SOFT ABC	0.002%	95.293%
5944	PETRA DIAMONDS	0.002%	95.295%
5945	ITALMOBILIARE S	0.002%	95.297%
5946	HELICAL BAR PLC	0.002%	95.300%
5947	NEW CHINA LIFE	0.002%	95.302%
5948	AICHI BANK	0.002%	95.305%
5949	EXACTECH INC COMMON STOCK USD.01	0.002%	95.307%
5950	FINISH LINE INC	0.002%	95.310%
5951	JAPFA COMFEED I	0.002%	95.312%
5952	CyberAgent, Inc	0.002%	95.315%
5953	HCI GROUP INC COMMON STOCK	0.002%	95.317%
5954	GASLOG LTD	0.002%	95.320%
5955	GRUPO HERDEZ SA	0.002%	95.322%
5956	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.324%
5957	RAJESH EXPORTS	0.002%	95.327%
5958	RALLYE	0.002%	95.329%
5959	DELTA ELECTRONI	0.002%	95.332%
5960	TOHO ZINC CO LT	0.002%	95.334%
5961	KCE ELECTRONICS	0.002%	95.337%
5962	DAISEKI CO LTD	0.002%	95.339%
5963	CONCENTRIC AB	0.002%	95.342%
5964	EXACT SCIENCES	0.002%	95.344%
5965	DERMIRA INC	0.002%	95.346%
5966	EISAI CO	0.002%	95.349%
5967	PANDOX AB	0.002%	95.351%
5968	PETRONAS CHEMIC	0.002%	95.354%
5969	AT+T INC SR UNSECURED 02/21 4.6	0.002%	95.356%
5970	WAFER WORKS COR	0.002%	95.359%
5971	JUKI CORP	0.002%	95.361%
5972	SKISTAR AB	0.002%	95.363%
5973	SINFONIA TECHNO	0.002%	95.366%
5974	ABSOLUTE SOFTWA	0.002%	95.368%
5975	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	95.371%
5976	KINTETSU WORLD	0.002%	95.373%
5977	UNITED LABORATO	0.002%	95.376%
5978	CITYCON OYJ	0.002%	95.378%
5979	PUBLICIS GROUPE	0.002%	95.380%
5980	CHINA BILLS FIN	0.002%	95.383%
5981	PROGRESS ENERGY	0.002%	95.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	DAIHO CONSTRUCT	0.002%	95.388%
5983	SIGMA PHARMACEU	0.002%	95.390%
5984	FERREXPO PLC	0.002%	95.393%
5985	OBRASCON HUAR L	0.002%	95.395%
5986	VISTA LAND & LI	0.002%	95.397%
5987	ARISAWA MFG CO	0.002%	95.400%
5988	DONGKUK STEEL M	0.002%	95.402%
5989	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.405%
5990	LENNAR CORP 4.7	0.002%	95.407%
5991	CALIFORNIA AMPL	0.002%	95.410%
5992	VEIDEKKE ASA	0.002%	95.412%
5993	NIPPON DENKO CO	0.002%	95.414%
5994	BRINKER INTL IN	0.002%	95.417%
5995	SAMSUNG SDS CO	0.002%	95.419%
5996	IS DONGSEO CO L	0.002%	95.422%
5997	INABATA & CO	0.002%	95.424%
5998	TKC CORPORATION	0.002%	95.426%
5999	ASAHI HOLDINGS	0.002%	95.429%
6000	KYOWA HAKKO KIR	0.002%	95.431%
6001	RICARDO	0.002%	95.434%
6002	ARCELIK AS	0.002%	95.436%
6003	OKINAWA ELEC PO	0.002%	95.439%
6004	KEIHIN ELEC EXP	0.002%	95.441%
6005	CLAL INSURANCE	0.002%	95.443%
6006	REDES ENERGETIC	0.002%	95.446%
6007	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.448%
6008	GP STRATEGIES C	0.002%	95.451%
6009	PER AARSLEFF A/	0.002%	95.453%
6010	CHUGOKU MAR PAI	0.002%	95.455%
6011	RANDON SA IMPL	0.002%	95.458%
6012	EPSILON ENERGY	0.002%	95.460%
6013	UNITED SUPER MA	0.002%	95.463%
6014	ARROW ELECTRONI	0.002%	95.465%
6015	DONGBU HITEK CO	0.002%	95.467%
6016	SAGA PLC	0.002%	95.470%
6017	GOLDEN STAR RES	0.002%	95.472%
6018	HEADLAM GROUP	0.002%	95.475%
6019	RADIAN GROUP INC SR UNSECURED 03/21 7	0.002%	95.477%
6020	CRH MEDICAL COR	0.002%	95.479%
6021	HEALTHSTREAM INC COMMON STOCK	0.002%	95.482%
6022	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	95.484%
6023	IDBI BANK LTD	0.002%	95.486%
6024	FORMOSA PETROCH	0.002%	95.489%
6025	MIZUNO CORP	0.002%	95.491%
6026	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	95.494%
6027	COSTAIN GROUP P	0.002%	95.496%
6028	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.498%
6029	AES TIETE ENER	0.002%	95.501%
6030	PHISON ELECTRON	0.002%	95.503%
6031	NSD CO LTD	0.002%	95.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	EVERGREEN MARIN	0.002%	95.508%
6033	MITSUBISHI STEE	0.002%	95.510%
6034	KOREA KUMHO PET	0.002%	95.513%
6035	NESTLE FINANCE	0.002%	95.515%
6036	SKS MICROFINANC	0.002%	95.517%
6037	VOSSLOH AG	0.002%	95.520%
6038	BARNES & NOBLE	0.002%	95.522%
6039	BK OF RYUKYUS	0.002%	95.525%
6040	FINCANTIERI SPA	0.002%	95.527%
6041	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.529%
6042	888 HOLDINGS	0.002%	95.532%
6043	CA IMMOBILIEN A	0.002%	95.534%
6044	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.537%
6045	AUSTRALIAN AGRI	0.002%	95.539%
6046	ZZZSAN-AI OIL C	0.002%	95.541%
6047	MONADELPHOUS GR	0.002%	95.544%
6048	LIECHTENSTEINIS	0.002%	95.546%
6049	LANDING INTL DE	0.002%	95.548%
6050	REALESTATE.COM.	0.002%	95.551%
6051	CVR ENERGY INC	0.002%	95.553%
6052	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.556%
6053	BANPU PUBLIC CO	0.002%	95.558%
6054	DAIBIRU CORP	0.002%	95.560%
6055	PRECINT PRO	0.002%	95.563%
6056	BOMBARDIER INC	0.002%	95.565%
6057	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	95.567%
6058	ECLAT TEXTILE C	0.002%	95.570%
6059	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.572%
6060	SUPALAI PUBLIC	0.002%	95.574%
6061	MOTECH INDUSTRI	0.002%	95.577%
6062	SUMMARECON AGUN	0.002%	95.579%
6063	NITTO ELECTRIC	0.002%	95.581%
6064	JVC KENWOOD HLD	0.002%	95.584%
6065	SONIC CORP	0.002%	95.586%
6066	MAGYAR TELEKOM	0.002%	95.589%
6067	ARN MONDADORI E	0.002%	95.591%
6068	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.593%
6069	ZERIA PHARMACEU	0.002%	95.596%
6070	CONN S INC COMMON STOCK USD.01	0.002%	95.598%
6071	LUXOFT HOLDING	0.002%	95.600%
6072	ELITE ADVANCED	0.002%	95.603%
6073	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.002%	95.605%
6074	GLOBAL ONE REAL	0.002%	95.607%
6075	PPC LTD	0.002%	95.610%
6076	ALUMINUM CORP OF CHINA ADR ADR	0.002%	95.612%
6077	MOTHEKSON SUMI	0.002%	95.614%
6078	LIMELIGHT NETW	0.002%	95.617%
6079	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.619%
6080	WAN HAI LINES	0.002%	95.621%
6081	DOSHISHA CO	0.002%	95.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.626%
6083	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	95.628%
6084	MLP AG	0.002%	95.631%
6085	SODICK CO	0.002%	95.633%
6086	OCI MATERIALS C	0.002%	95.635%
6087	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.638%
6088	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.002%	95.640%
6089	GREENLAND HONG	0.002%	95.642%
6090	REFRESCO GROUP	0.002%	95.645%
6091	WOCKHARDT LIMIT	0.002%	95.647%
6092	SANDEN CORP	0.002%	95.649%
6093	HANIL CEMENT MF	0.002%	95.652%
6094	ASIA AVIATION P	0.002%	95.654%
6095	TED BAKER PLC	0.002%	95.656%
6096	DMCI HLDGS INC	0.002%	95.659%
6097	ESPEC CORP	0.002%	95.661%
6098	TSI HOLDINGS CO	0.002%	95.663%
6099	GENESCO INC COMMON STOCK USD1.0	0.002%	95.666%
6100	SALINI IMPREGIL	0.002%	95.668%
6101	CONEXIO CORP	0.002%	95.670%
6102	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.673%
6103	HOOKER FURNITURE CORP COMMON STOCK	0.002%	95.675%
6104	PICK'N PAY STOR	0.002%	95.677%
6105	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	95.680%
6106	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.002%	95.682%
6107	DAKTRONICS INC COMMON STOCK	0.002%	95.684%
6108	AMOREPACIFIC-NE	0.002%	95.687%
6109	FELDA GLOBAL VE	0.002%	95.689%
6110	SUPREME ELECTRO	0.002%	95.691%
6111	BUNKA SHUTTER C	0.002%	95.693%
6112	UNIVERSAL ENTER	0.002%	95.696%
6113	CASHBUILD LTD	0.002%	95.698%
6114	NAVITAS LTD	0.002%	95.700%
6115	EMPEROR INTL HL	0.002%	95.703%
6116	PAZ CORP SA	0.002%	95.705%
6117	XENCOR INC COMMON STOCK USD.01	0.002%	95.707%
6118	GREEN REIT PLC	0.002%	95.710%
6119	BQE NATL BELGIQ	0.002%	95.712%
6120	SJW GROUP COMMON STOCK USD.001	0.002%	95.714%
6121	GRUPO AEROPORTU	0.002%	95.717%
6122	HEALTHSCOPE LTD	0.002%	95.719%
6123	ZAKL AZOT W	0.002%	95.721%
6124	MERCURIES LIFE	0.002%	95.724%
6125	TTY BIPHARM CO	0.002%	95.726%
6126	CHINA HIGH SPEE	0.002%	95.728%
6127	VECTURA GROUP	0.002%	95.730%
6128	SHANGHAI JIN JI	0.002%	95.733%
6129	TENARIS S.A.	0.002%	95.735%
6130	BANCOLOMBIA SA	0.002%	95.737%
6131	HEXAWARE TECHNO	0.002%	95.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	BERTRANDT AG	0.002%	95.742%
6133	S&T AG	0.002%	95.744%
6134	DREAM UNLIMIITE	0.002%	95.747%
6135	VS INDUSTRY BHD	0.002%	95.749%
6136	AXIA REAL ESTAT	0.002%	95.751%
6137	AURICO METALS INC COMMON STOCK	0.002%	95.753%
6138	LOOKERS PLC	0.002%	95.756%
6139	EIS ECZACIBASI	0.002%	95.758%
6140	LING SEN PRECIS	0.002%	95.760%
6141	HIKARI TSUSHIN	0.002%	95.763%
6142	TORII PHARM CO	0.002%	95.765%
6143	UTD COMMUNITY F	0.002%	95.767%
6144	MOCHIDA PHARM C	0.002%	95.769%
6145	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.772%
6146	HUA HONG SEMICO	0.002%	95.774%
6147	GEMDALE PROPERT	0.002%	95.776%
6148	HOCHSCHILD MINI	0.002%	95.779%
6149	VODACOM GP-PRPT	0.002%	95.781%
6150	ZAGG INC COMMON STOCK USD.001	0.002%	95.783%
6151	SCHINDLER-HDLG	0.002%	95.785%
6152	WATERLAND FIN H	0.002%	95.788%
6153	KENEDIX RESIDEN	0.002%	95.790%
6154	KENEDIX INC	0.002%	95.792%
6155	JOEL-JERUSALEM	0.002%	95.794%
6156	SHIN-ETSU POLYM	0.002%	95.797%
6157	CENTRAL GARDEN&	0.002%	95.799%
6158	PLAYA HOTELS &	0.002%	95.801%
6159	ZHEJIANG EXPRES	0.002%	95.804%
6160	AMPLIFON SPA NE	0.002%	95.806%
6161	RING ENERGY INC COMMON STOCK USD.001	0.002%	95.808%
6162	K-BRO LINEN INC	0.002%	95.810%
6163	TAKISHA	0.002%	95.813%
6164	BEML LTD	0.002%	95.815%
6165	SWIRE PROPERTIE	0.002%	95.817%
6166	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	95.819%
6167	ALBIOMA	0.002%	95.822%
6168	OSAKI ELECTRIC	0.002%	95.824%
6169	ICHIGO REAL EST	0.002%	95.826%
6170	BT INVESTMENT M	0.002%	95.829%
6171	HEIWA REAL ESTA	0.002%	95.831%
6172	PSEG POWER	0.002%	95.833%
6173	RAMCO CEMENTS	0.002%	95.835%
6174	REDEFINE INTERN	0.002%	95.838%
6175	REED ELSEVIER P	0.002%	95.840%
6176	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	95.842%
6177	COVENANT TRANSP	0.002%	95.844%
6178	NATIONAL THERMA	0.002%	95.847%
6179	YAMAICHI ELECTR	0.002%	95.849%
6180	XEBIO CO	0.002%	95.851%
6181	ACCORDIA GOLF T	0.002%	95.853%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	ZUMIEZ INC COMMON STOCK	0.002%	95.856%
6183	RIPLEY CORP SA	0.002%	95.858%
6184	SLC AGRICOLA SA	0.002%	95.860%
6185	ORIENTAL UNION	0.002%	95.862%
6186	PUMA AG	0.002%	95.865%
6187	ALTAMIR AMBOISE	0.002%	95.867%
6188	LEGEND HOLDINGS	0.002%	95.869%
6189	YANGTZE OPT FIB	0.002%	95.871%
6190	KAKAKU.COM INC	0.002%	95.874%
6191	NAUTILUS GROUP	0.002%	95.876%
6192	ADASTRIA HOLDI	0.002%	95.878%
6193	SUGI HOLDINGS C	0.002%	95.880%
6194	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	95.883%
6195	ASTRA AGRO LEST	0.002%	95.885%
6196	KARDEX	0.002%	95.887%
6197	ASTRAL FOODS	0.002%	95.889%
6198	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.891%
6199	PI INDUSTRIES L	0.002%	95.894%
6200	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	95.896%
6201	THULE GROUP AB/	0.002%	95.898%
6202	BK OF NAGOYA	0.002%	95.900%
6203	STARHILL GLOBAL	0.002%	95.903%
6204	DAIKYO INC	0.002%	95.905%
6205	VEDANTA LTD ADR ADR	0.002%	95.907%
6206	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	95.909%
6207	HOSHINO RESORTS	0.002%	95.912%
6208	INTL CONTAINER	0.002%	95.914%
6209	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.916%
6210	HOKURIKU ELEC P	0.002%	95.918%
6211	FRASERS CENTREP	0.002%	95.920%
6212	ODONTOPREV SA	0.002%	95.923%
6213	UPONOR OYJ	0.002%	95.925%
6214	SCHRODERS(NEW)	0.002%	95.927%
6215	SRF LTD	0.002%	95.929%
6216	PREMIER OIL	0.002%	95.932%
6217	VOCUS COMMUN LT	0.002%	95.934%
6218	SCHMOLZ+BICKENB	0.002%	95.936%
6219	NSI NV	0.002%	95.938%
6220	SYNCMOLD ENTERP	0.002%	95.940%
6221	HAPAG-LLOYD AG	0.002%	95.943%
6222	INDIAN OIL CORP	0.002%	95.945%
6223	ACACIA MINING	0.002%	95.947%
6224	TEIKOKU PISTON	0.002%	95.949%
6225	CGN POWER CO LT	0.002%	95.951%
6226	TAIWAN MOBILE	0.002%	95.954%
6227	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	95.956%
6228	TOKAI HOLDINGS	0.002%	95.958%
6229	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	95.960%
6230	ALTAREA SCA	0.002%	95.962%
6231	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	TAIWAN ACCEPTAN	0.002%	95.967%
6233	ISHIHARA SANGYO	0.002%	95.969%
6234	DEUTSCHE BETEI	0.002%	95.971%
6235	MICRO-STAR INTL	0.002%	95.973%
6236	INDOCEMENT TUNG	0.002%	95.976%
6237	METLIFECARE LTD	0.002%	95.978%
6238	AK HOLDINGS INC	0.002%	95.980%
6239	URSTADT BIDDLE	0.002%	95.982%
6240	LE NOBLE AGE	0.002%	95.984%
6241	OFG BANCORP COMMON STOCK USD1.0	0.002%	95.987%
6242	KOREA EXPRESS C	0.002%	95.989%
6243	INARI AMERTRON	0.002%	95.991%
6244	VILMORIN CLAUSE	0.002%	95.993%
6245	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.002%	95.995%
6246	ACOM CO	0.002%	95.998%
6247	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.000%
6248	SM PRIME HLDGS	0.002%	96.002%
6249	NYRSTAR NV	0.002%	96.004%
6250	S&T MOTIV CO LT	0.002%	96.006%
6251	AUCKLAND INTERN	0.002%	96.009%
6252	GLENMARK PHARM	0.002%	96.011%
6253	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.013%
6254	LUYE PHARMA GRO	0.002%	96.015%
6255	FUTABA INDUSTRI	0.002%	96.017%
6256	AIXTRON AG	0.002%	96.020%
6257	LOTTE CONFECT	0.002%	96.022%
6258	PRESS KOGYO CO	0.002%	96.024%
6259	SK NETWORKS CO	0.002%	96.026%
6260	JIN CO.LTD	0.002%	96.028%
6261	SHIKUN & BINUI	0.002%	96.030%
6262	IRISH RESIDENTI	0.002%	96.033%
6263	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.002%	96.035%
6264	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.037%
6265	GREENCROSS LTD	0.002%	96.039%
6266	NEO SOLAR POWER	0.002%	96.041%
6267	DAH CHONG HONG	0.002%	96.043%
6268	ANGLO AMERICAN	0.002%	96.046%
6269	SALFACORP SA	0.002%	96.048%
6270	TAIHEI DENGYO	0.002%	96.050%
6271	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.052%
6272	MARUDAI FOOD CO	0.002%	96.054%
6273	KAGA ELECTRONIC	0.002%	96.056%
6274	YOKOGAWA BRIDGE	0.002%	96.059%
6275	JOWA HLDGS CO L	0.002%	96.061%
6276	ADLER REAL ESTA	0.002%	96.063%
6277	KOHNAN SHOJI	0.002%	96.065%
6278	FOCALTECH SYSTE	0.002%	96.067%
6279	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.002%	96.069%
6280	KRUNGTHAI CARD	0.002%	96.072%
6281	IOI CORPORATION	0.002%	96.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	CHINA REINSURAN	0.002%	96.076%
6283	PEARSON STK	0.002%	96.078%
6284	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.080%
6285	TUNG THIH ELECT	0.002%	96.082%
6286	BRITISH AMERICA	0.002%	96.085%
6287	AKR CORPORINDO	0.002%	96.087%
6288	HONG LEONG BANK	0.002%	96.089%
6289	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.091%
6290	DAISHIN SECURIT	0.002%	96.093%
6291	MEKONOMEN AB	0.002%	96.095%
6292	RECHI PRECISION	0.002%	96.097%
6293	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.100%
6294	EDISON INTERNAT	0.002%	96.102%
6295	TON YI CORP	0.002%	96.104%
6296	MONOTARO CO.LTD	0.002%	96.106%
6297	KINSUS INTERCON	0.002%	96.108%
6298	SMARTONE TELECO	0.002%	96.110%
6299	SKY NETWORK TEL	0.002%	96.113%
6300	ZALANDO SE	0.002%	96.115%
6301	TAINAN SPINNING	0.002%	96.117%
6302	V TECHNOLOGY	0.002%	96.119%
6303	LUNDIN PERTOLEU	0.002%	96.121%
6304	JAPAN WOOL TEXT	0.002%	96.123%
6305	EARTH CHEMICAL	0.002%	96.125%
6306	ADVANTECH CO LT	0.002%	96.128%
6307	PC DEPOT CORP	0.002%	96.130%
6308	ASAHI DIAMOND I	0.002%	96.132%
6309	HANSSEM CO	0.002%	96.134%
6310	ACANDO AB	0.002%	96.136%
6311	TESARO INC	0.002%	96.138%
6312	DAINIPPON PHARM	0.002%	96.140%
6313	SANOFI INDIA LT	0.002%	96.143%
6314	SINTOKOGIO	0.002%	96.145%
6315	FU SHOU YUAN IN	0.002%	96.147%
6316	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.149%
6317	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.151%
6318	FUJI MEDIA HOLD	0.002%	96.153%
6319	ONESAVINGS BANK	0.002%	96.155%
6320	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.158%
6321	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.160%
6322	SUNLIGHT REAL E	0.002%	96.162%
6323	MATAS AS	0.002%	96.164%
6324	C C LAND HOLDIN	0.002%	96.166%
6325	IGUATEMI EMP SH	0.002%	96.168%
6326	BK ZACHODNI WBK	0.002%	96.170%
6327	NONG SHIM CO	0.002%	96.172%
6328	XINJIANG GOLDWI	0.002%	96.175%
6329	YASUNAGA CORP	0.002%	96.177%
6330	LEYOU TECHNOLOG	0.002%	96.179%
6331	REPLY SPA	0.002%	96.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	GEOX S.P.A.	0.002%	96.183%
6333	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.185%
6334	PLAZA RETAIL RE	0.002%	96.187%
6335	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.189%
6336	FRANK'S INTERNA	0.002%	96.192%
6337	BMW FINANCE NV	0.002%	96.194%
6338	DAIKYONISHIKAWA	0.002%	96.196%
6339	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	96.198%
6340	HAYNES INTL INC	0.002%	96.200%
6341	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.202%
6342	INTERTAIN GROUP	0.002%	96.204%
6343	GRUPO SIMEC S.A	0.002%	96.206%
6344	PROTECTOR FORSI	0.002%	96.208%
6345	RAISIO YHTYMA O	0.002%	96.211%
6346	VERITIV CORP COMMON STOCK USD.01	0.002%	96.213%
6347	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.215%
6348	STOBART GROUP L	0.002%	96.217%
6349	ZENRIN CO LTD	0.002%	96.219%
6350	MYOB GROUP LTD	0.002%	96.221%
6351	EL PUERTO DE LI	0.002%	96.223%
6352	HISAMITSU PHARM	0.002%	96.225%
6353	CARNIVAL PLC	0.002%	96.227%
6354	AXT INC COMMON STOCK USD.001	0.002%	96.230%
6355	MELCOR DEVS LTD	0.002%	96.232%
6356	MITRA ADIPERKAS	0.002%	96.234%
6357	TITAN INDUSTRIE	0.002%	96.236%
6358	TIBET WATER RES	0.002%	96.238%
6359	MENICON CO LTD	0.002%	96.240%
6360	XL AXIATA TBK P	0.002%	96.242%
6361	INDUSTR L FIN(IF	0.002%	96.244%
6362	SHANGHAI ELECTR	0.002%	96.246%
6363	NEC NETWK & SYS	0.002%	96.249%
6364	BANK NEGARA IND	0.002%	96.251%
6365	PLATINUM ASSET	0.002%	96.253%
6366	CHINA MAPLE LEA	0.002%	96.255%
6367	INPHI CORP COMMON STOCK	0.002%	96.257%
6368	CEMEX LATAM HLD	0.002%	96.259%
6369	ONEREIT	0.002%	96.261%
6370	VIVOTEK INC	0.002%	96.263%
6371	LAR ESPANA REAL	0.002%	96.265%
6372	RTL GROUP SA	0.002%	96.267%
6373	MARCOPOLO SA	0.002%	96.269%
6374	CHINA NATIONAL	0.002%	96.272%
6375	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.274%
6376	YIRENDAI LTD AD	0.002%	96.276%
6377	S.A.C.I. FALABE	0.002%	96.278%
6378	SAVENCIA SA	0.002%	96.280%
6379	CLAS OHLSON AB	0.002%	96.282%
6380	DEXERIALS CORP	0.002%	96.284%
6381	QUALITY HOUSES	0.002%	96.286%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	MATSUYA FOODS C	0.002%	96.288%
6383	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.290%
6384	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.292%
6385	MAN SE	0.002%	96.294%
6386	QOL CO LTD	0.002%	96.296%
6387	TAIWAN GLASS	0.002%	96.299%
6388	BANGKOK EXPRESS	0.002%	96.301%
6389	D.A. CONSORTIUM	0.002%	96.303%
6390	PRUKSA HOLDING	0.002%	96.305%
6391	NIKKISO CO	0.002%	96.307%
6392	KUALA LUMPUR KE	0.002%	96.309%
6393	COVESTRO AG	0.002%	96.311%
6394	ADITYA BIRLA FA	0.002%	96.313%
6395	INFRASTRUCTURE	0.002%	96.315%
6396	AKITA BANK	0.002%	96.317%
6397	KINEPOLIS GROUP	0.002%	96.319%
6398	ALIANSCE SHOPPI	0.002%	96.321%
6399	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.323%
6400	TPI POLENE PCL	0.002%	96.325%
6401	POLYTEC HOLDING	0.002%	96.328%
6402	NITTA CORP	0.002%	96.330%
6403	PETRON CORP	0.002%	96.332%
6404	SUESS MICRO TEC	0.002%	96.334%
6405	BLOOMBERRY RESO	0.002%	96.336%
6406	TAV HAVALIMANLA	0.002%	96.338%
6407	SHINKONG SYNTHE	0.002%	96.340%
6408	WILSON BAYLY HO	0.002%	96.342%
6409	MIYAZAKI BANK	0.002%	96.344%
6410	KUMIAI CHEM IND	0.002%	96.346%
6411	ERCROS SA	0.002%	96.348%
6412	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.350%
6413	SEMIRARA MINING	0.002%	96.352%
6414	WEG SA	0.002%	96.354%
6415	YOKOHAMA REITO	0.002%	96.356%
6416	PIAGGIO	0.002%	96.358%
6417	DALMIA BHARAT L	0.002%	96.360%
6418	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	96.363%
6419	NIPPON PAINT CO	0.002%	96.365%
6420	MAYR-MELNHOF KA	0.002%	96.367%
6421	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.369%
6422	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.371%
6423	AMOTECH CO LTD	0.002%	96.373%
6424	NOVAE GROUP PLC	0.002%	96.375%
6425	SAINT MARC HLDG	0.002%	96.377%
6426	HUISHANG BANK C	0.002%	96.379%
6427	TV ASAHI CORP	0.002%	96.381%
6428	VUKILE PROPERTY	0.002%	96.383%
6429	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.385%
6430	KONGSBERG AUTOM	0.002%	96.387%
6431	HKR INTL LTD	0.002%	96.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	CHINA EASTERN A	0.002%	96.391%
6433	HAVELLS INDIA L	0.002%	96.393%
6434	TREDEGAR CORP COMMON STOCK	0.002%	96.395%
6435	SWECO AB	0.002%	96.397%
6436	TOKYOTOKEIBA CO	0.002%	96.399%
6437	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.401%
6438	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.403%
6439	TSUKUI CORP	0.002%	96.405%
6440	CULP INC COMMON STOCK USD.05	0.002%	96.407%
6441	CHESSWOOD GROUP	0.002%	96.409%
6442	KWS SAAT AG	0.002%	96.412%
6443	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.414%
6444	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.416%
6445	SIERRA BANCORP COMMON STOCK	0.002%	96.418%
6446	HANA TOUR SERVI	0.002%	96.420%
6447	ONO PHARMACEUTI	0.002%	96.422%
6448	COCA-COLA FEMSA	0.002%	96.424%
6449	LG FASHION CORP	0.002%	96.426%
6450	FUKUSHIMA IND C	0.002%	96.428%
6451	CAPITA GROUP PL	0.002%	96.430%
6452	SAKATA INX CORP	0.002%	96.432%
6453	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.434%
6454	LIBERBANK SA	0.002%	96.436%
6455	ORION CORP	0.002%	96.438%
6456	COLOWIDE CO LTD	0.002%	96.440%
6457	DIAGEO PLC	0.002%	96.442%
6458	ABOITIZ EQUITY	0.002%	96.444%
6459	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.446%
6460	MERSEN SA	0.002%	96.448%
6461	SUPREME INDUSTR	0.002%	96.450%
6462	EAGLE INDUSTRY	0.002%	96.452%
6463	PAGE INDUSTRIES	0.002%	96.454%
6464	AICHI STEEL WOR	0.002%	96.456%
6465	AVEX GROUP HOLD	0.002%	96.458%
6466	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.460%
6467	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	96.462%
6468	NORITAKE CO	0.002%	96.464%
6469	MYER HOLDINGS L	0.002%	96.466%
6470	ASIAN PAINTS LT	0.002%	96.468%
6471	DENNY S CORP COMMON STOCK USD.01	0.002%	96.470%
6472	GMP CAPITAL COR	0.002%	96.472%
6473	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.474%
6474	BRODRENE HARTMA	0.002%	96.476%
6475	ESSENDANT INC COMMON STOCK USD.1	0.002%	96.478%
6476	VT HOLDINGS CO	0.002%	96.480%
6477	AUSTRALIAN PHAR	0.002%	96.482%
6478	CEMENTIR S.p.A.	0.002%	96.484%
6479	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.486%
6480	USI CORPORATION	0.002%	96.488%
6481	SEMICONDUCTOR M	0.002%	96.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	DYDO DRINCO INC	0.002%	96.492%
6483	FRONTLINE LTD/B	0.002%	96.494%
6484	DESCENTE LTD.	0.002%	96.496%
6485	TAMURA CORP	0.002%	96.498%
6486	MGI COUTIER	0.002%	96.500%
6487	CHROMA ATE INC	0.002%	96.502%
6488	TAEYOUNG ENGINE	0.002%	96.504%
6489	SUN FRONTIER FU	0.002%	96.506%
6490	FAES FARMA SA	0.002%	96.508%
6491	HOKUETSU BANK	0.002%	96.510%
6492	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.512%
6493	DEVOTEAM SA	0.002%	96.514%
6494	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.516%
6495	CMBC CAPITAL HO	0.002%	96.518%
6496	GPO DE INVERSIO	0.002%	96.520%
6497	AGELLAN COMMERC	0.002%	96.522%
6498	PDL BIOPHARMA INC COMMON STOCK USD.01	0.002%	96.524%
6499	MOTA ENIGL SGPS	0.002%	96.526%
6500	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.002%	96.528%
6501	RENHE COMMERCIA	0.002%	96.530%
6502	CHEIL WORLDWIDE	0.002%	96.532%
6503	SHIKOKU BANK	0.002%	96.534%
6504	CONSUN PHARMACE	0.002%	96.536%
6505	OKURA INDUSTRIA	0.002%	96.538%
6506	ECHO GLOBAL LOG	0.002%	96.540%
6507	PRINCE HOUSING	0.002%	96.542%
6508	NEO-CHINA GROUP	0.002%	96.544%
6509	INTERNATIONAL M	0.002%	96.546%
6510	MITSUBOSHI BELT	0.002%	96.548%
6511	GOLDEN EAGLE RE	0.002%	96.550%
6512	NAKANISHI INC	0.002%	96.552%
6513	VANGUARD INTL S	0.002%	96.554%
6514	DEL FRISCOS RES	0.002%	96.556%
6515	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.558%
6516	SIAM CITY CEMEN	0.002%	96.560%
6517	ROCK FIELD CO	0.002%	96.562%
6518	IDFC BANK LTD	0.002%	96.564%
6519	MARCO POLO DEV	0.002%	96.566%
6520	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.568%
6521	PREMIER FOODS	0.002%	96.570%
6522	NORITZ CORP	0.002%	96.572%
6523	MAGNESITA REFRA	0.002%	96.574%
6524	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.576%
6525	YANG MING MARIN	0.002%	96.578%
6526	ECO WORLD DEVL	0.002%	96.580%
6527	SYRAH RESOURCES	0.002%	96.582%
6528	TOKYO BROADCAST	0.002%	96.584%
6529	OCEAN YIELD ASA	0.002%	96.586%
6530	TSURUHA HOLDING	0.002%	96.588%
6531	DIVERS RES BHD	0.002%	96.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	NEXEN TIRE CORP	0.002%	96.591%
6533	SHANGHAI PETROC	0.002%	96.593%
6534	KOSSAN RUBBER I	0.002%	96.595%
6535	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.597%
6536	I.T LIMITED	0.002%	96.599%
6537	SPIRENT COMMUNI	0.002%	96.601%
6538	BLACK DIAMOND G	0.002%	96.603%
6539	KUNG LONG BATTE	0.002%	96.605%
6540	KONOIKE TRANSPO	0.002%	96.607%
6541	INTILAND DEVPT	0.002%	96.609%
6542	SK GAS	0.002%	96.611%
6543	ELETRORBRAS PREF	0.002%	96.613%
6544	ELMOS SEMICONDU	0.002%	96.615%
6545	HANSON INTL TBK	0.002%	96.617%
6546	DONGFANG ELECT	0.002%	96.619%
6547	TAISHO PHARMACE	0.002%	96.621%
6548	INTL NICKEL IND	0.002%	96.623%
6549	MASTERLINK SECS	0.002%	96.625%
6550	MAJOR CINEPLEX	0.002%	96.627%
6551	EBOS GROUP LTD	0.002%	96.629%
6552	ANGLOGOLD LTD	0.002%	96.630%
6553	H&R GMBH & CO K	0.002%	96.632%
6554	IRB INFRASTRUCT	0.002%	96.634%
6555	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.002%	96.636%
6556	QINGDAO PORT IN	0.002%	96.638%
6557	THORESEN THAI A	0.002%	96.640%
6558	SHIKOKU CHEMICA	0.002%	96.642%
6559	ST SHINE OPTICA	0.002%	96.644%
6560	ELETRORBRAS COMM	0.002%	96.646%
6561	VITTORIA ASSICU	0.002%	96.648%
6562	TRINITY MIRROR	0.002%	96.650%
6563	NIPPON PILLAR P	0.002%	96.652%
6564	MIURA CO	0.002%	96.654%
6565	SURTECO SE	0.002%	96.656%
6566	SMI HOLDINGS GR	0.002%	96.658%
6567	HI-LEX CORP	0.002%	96.659%
6568	MESA LABORATORIES INC COMMON STOCK	0.002%	96.661%
6569	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.663%
6570	NIPPON CARBON C	0.002%	96.665%
6571	CHINA GALAXY SE	0.002%	96.667%
6572	MATAHARI DEPART	0.002%	96.669%
6573	EPS CO LTD	0.002%	96.671%
6574	AVANZA BANK HOL	0.002%	96.673%
6575	CAWACHI LTD	0.002%	96.675%
6576	CHINA MACHINERY	0.002%	96.677%
6577	VETROPACK HOLDI	0.002%	96.679%
6578	FOSTER ELECTRIC	0.002%	96.681%
6579	L'OCCITANE INTE	0.002%	96.683%
6580	ELITE SEMICONDU	0.002%	96.685%
6581	CANON ELECTRONI	0.002%	96.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	LIFESTYLE INTER	0.002%	96.688%
6583	COMMERCIAL INTE	0.002%	96.690%
6584	INFRATIL LTD	0.002%	96.692%
6585	ISEKI & CO	0.002%	96.694%
6586	MICHINOKU BANK	0.002%	96.696%
6587	XO GROUP INC COMMON STOCK USD.01	0.002%	96.698%
6588	SHELL INTERNATI	0.002%	96.700%
6589	SKYLARK CO LTD	0.002%	96.702%
6590	SIIC ENVIRONMEN	0.002%	96.704%
6591	MINOR INTERNATI	0.002%	96.706%
6592	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.708%
6593	CORP INMOBILIAR	0.002%	96.709%
6594	TOP GLOVE CORP	0.002%	96.711%
6595	TOWNGAS CHINA C	0.002%	96.713%
6596	K.C. TECH	0.002%	96.715%
6597	COSCO HOLDINGS	0.002%	96.717%
6598	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	96.719%
6599	HOKKAIDO ELEC P	0.002%	96.721%
6600	TIANJIN PORT DE	0.002%	96.723%
6601	OTE(HELLENIC TL	0.002%	96.725%
6602	BK OF SAGA	0.002%	96.727%
6603	VZ HOLDING AG	0.002%	96.729%
6604	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.730%
6605	CHAOWEI POWER H	0.002%	96.732%
6606	CHUGOKU ELEC PO	0.002%	96.734%
6607	BENETEAU	0.002%	96.736%
6608	HOSOKAWA MICRON	0.002%	96.738%
6609	NISSIN CORP	0.002%	96.740%
6610	CACHE LOGISTICS	0.002%	96.742%
6611	MULTIPLUS SA	0.002%	96.744%
6612	FUKUDA DENSHI C	0.002%	96.746%
6613	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.747%
6614	HARMONIC DRIVE	0.002%	96.749%
6615	PRESTIGE ESTATE	0.002%	96.751%
6616	KIKUCHI CO LTD	0.002%	96.753%
6617	TAKASAGO INTL C	0.002%	96.755%
6618	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	96.757%
6619	AVON PRODUCTS I	0.002%	96.759%
6620	LANDEC CORP	0.002%	96.761%
6621	NORDEX AG	0.002%	96.763%
6622	ELBIT SYSTEMS L	0.002%	96.764%
6623	FUJI CO(TOKYO)	0.002%	96.766%
6624	AOI ELECTRONICS	0.002%	96.768%
6625	GLORIA MATERIAL	0.002%	96.770%
6626	NISSEI BUILD KO	0.002%	96.772%
6627	EHIME BANK	0.002%	96.774%
6628	AGRANA BETEILIG	0.002%	96.776%
6629	BML INC	0.002%	96.778%
6630	SINOTRANS SHIPP	0.002%	96.780%
6631	CLARION CO	0.002%	96.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.783%
6633	FORHOUSE CORP	0.002%	96.785%
6634	GINKO INTERNATI	0.002%	96.787%
6635	TALGO SA	0.002%	96.789%
6636	GMO INTERNET IN	0.002%	96.791%
6637	HUNG SHENG CONS	0.002%	96.793%
6638	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.795%
6639	SALMAR ASA	0.002%	96.796%
6640	AMTRAN TECHNOLO	0.002%	96.798%
6641	NITTETSU MINING	0.002%	96.800%
6642	VST HLDGS	0.002%	96.802%
6643	HANKYU REIT INC	0.002%	96.804%
6644	DANIELI & CO CO	0.002%	96.806%
6645	PIOLAX CO	0.002%	96.808%
6646	AIMIA INC	0.002%	96.809%
6647	YAMABIKO CORP	0.002%	96.811%
6648	BYGGMAX GROUP A	0.002%	96.813%
6649	CARL ZEISS MEDI	0.002%	96.815%
6650	KT CORPORATION	0.002%	96.817%
6651	AKASTOR ASA	0.002%	96.819%
6652	KFW 1.375% 01FE	0.002%	96.821%
6653	WAKITA & CO	0.002%	96.822%
6654	FAR EAST DEPT	0.002%	96.824%
6655	GCL NEW ENERGY	0.002%	96.826%
6656	GLOW ENERGY	0.002%	96.828%
6657	YOUNGWON CORP	0.002%	96.830%
6658	CADILA HEALTHCA	0.002%	96.832%
6659	KUDELSKI S.A.	0.002%	96.834%
6660	ORIENT CORP	0.002%	96.835%
6661	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	96.837%
6662	SHIZUOKAGAS CO	0.002%	96.839%
6663	DENBURY RESOURC	0.002%	96.841%
6664	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	96.843%
6665	NRG YIELD INC CLASS C COMMON STOCK	0.002%	96.845%
6666	KAPPAHL HOLDING	0.002%	96.847%
6667	VILLEROY & BOCH	0.002%	96.848%
6668	TOWA PHARM CO L	0.002%	96.850%
6669	QL RESOURCES BH	0.002%	96.852%
6670	OBERBANK AG	0.002%	96.854%
6671	ORIFLAME HOLDIN	0.002%	96.856%
6672	TONG YANG INV B	0.002%	96.858%
6673	WEBJET LTD	0.002%	96.859%
6674	FISSION URANIUM	0.002%	96.861%
6675	MCJ CO LTD	0.002%	96.863%
6676	IMAX CHINA HOLD	0.002%	96.865%
6677	SHIBUYA KOGYO C	0.002%	96.867%
6678	PEMBANGUNAN P	0.002%	96.869%
6679	VOLTAS LTD	0.002%	96.871%
6680	ASSYSTEM	0.002%	96.872%
6681	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	PIERRE & VACANC	0.002%	96.876%
6683	KINDOM CONSTRUC	0.002%	96.878%
6684	INOGEN INC COMMON STOCK USD.001	0.002%	96.880%
6685	CIA SANEAMENTO	0.002%	96.882%
6686	TORRENT PHARM	0.002%	96.883%
6687	AIDA ENGINEERIN	0.002%	96.885%
6688	ASSOCD INTL HOT	0.002%	96.887%
6689	DIRTT ENVIRONME	0.002%	96.889%
6690	GLOBANT SA	0.002%	96.891%
6691	GRUMA SA DE CV	0.002%	96.893%
6692	BANK OF CHONGQI	0.002%	96.894%
6693	TOYO CONSTRUCTI	0.002%	96.896%
6694	RUENTEX DEVELOP	0.002%	96.898%
6695	B&B TOOLS AB	0.002%	96.900%
6696	SYSTEX CORPORAT	0.002%	96.902%
6697	SAO MARTINHO SA	0.002%	96.904%
6698	TOKAI RUBBER IN	0.002%	96.905%
6699	CHAROEN POK PHA	0.002%	96.907%
6700	ARDENTEC CORP	0.002%	96.909%
6701	ASTALDI	0.002%	96.911%
6702	SOL SPA	0.002%	96.913%
6703	VESTEL ELECTRON	0.002%	96.914%
6704	NOVOLIPET STEEL	0.002%	96.916%
6705	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.918%
6706	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.920%
6707	XING AG	0.002%	96.922%
6708	CANON INC SPONS ADR ADR	0.002%	96.924%
6709	BHP BILLITON FI	0.002%	96.925%
6710	ZHEN DING TECHN	0.002%	96.927%
6711	YELLOW HAT LTD.	0.002%	96.929%
6712	SPLUNK INC COMMON STOCK USD.001	0.002%	96.931%
6713	SIMMTECH CO LTD	0.002%	96.933%
6714	DEUTSCHE PFANDB	0.002%	96.934%
6715	HAKDEX AB	0.002%	96.936%
6716	CLEVO	0.002%	96.938%
6717	YUASA TRADING C	0.002%	96.940%
6718	CHOFU SEISAKUSH	0.002%	96.942%
6719	DAI-DAN CO	0.002%	96.943%
6720	ECORODOVIAS INF	0.002%	96.945%
6721	UKC HOLDINGS CO	0.002%	96.947%
6722	PSK INC	0.002%	96.949%
6723	TIKKURILA OY	0.002%	96.951%
6724	VAUDOISE ASSURA	0.002%	96.952%
6725	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	96.954%
6726	CARBONITE INC COMMON STOCK USD.01	0.002%	96.956%
6727	THAI AIRWAYS IN	0.002%	96.958%
6728	EVEN CONSTRUCTO	0.002%	96.960%
6729	DAIDO METAL CO	0.002%	96.961%
6730	SRA HOLDINGS IN	0.002%	96.963%
6731	MCBRIDE PLC	0.002%	96.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	KOMERCNI BANKA	0.002%	96.967%
6733	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	96.969%
6734	DAESANG CORP	0.002%	96.970%
6735	JU TENG INTERNA	0.002%	96.972%
6736	VECTRUS INC COMMON STOCK USD.01	0.002%	96.974%
6737	TOKYO STEEL MFG	0.002%	96.976%
6738	TAYCA CORP	0.002%	96.978%
6739	WASHTEC AG	0.002%	96.979%
6740	HK ELECTRIC INV	0.002%	96.981%
6741	ORIOLA-KD CORP	0.002%	96.983%
6742	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.985%
6743	RIKEN CORP	0.002%	96.987%
6744	ZOGENIX INC COMMON STOCK USD.001	0.002%	96.988%
6745	ELEC POWER DEV	0.002%	96.990%
6746	TAIYO INK MFG C	0.002%	96.992%
6747	LG&E & KU ENERG	0.002%	96.994%
6748	STEF-TFE NEW	0.002%	96.996%
6749	JAPAN PULP & PA	0.002%	96.997%
6750	SINOFERT HOLDIN	0.002%	96.999%
6751	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.001%
6752	PRESSANCE CORPO	0.002%	97.003%
6753	TT ELECTRONICS	0.002%	97.004%
6754	CORP COMERCI SA	0.002%	97.006%
6755	CHUBU SHIRYO CO	0.002%	97.008%
6756	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.010%
6757	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.012%
6758	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.013%
6759	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.015%
6760	BETER BED HOLD	0.002%	97.017%
6761	ADVANCED WIRELE	0.002%	97.019%
6762	S FOODS INC	0.002%	97.020%
6763	SEED CO LTD/TOK	0.002%	97.022%
6764	SHANDONG CHENMI	0.002%	97.024%
6765	TEJON RANCH CO	0.002%	97.026%
6766	MGM CHINA HLDGS	0.002%	97.028%
6767	GROWTHPOINT PRO	0.002%	97.029%
6768	DAIKI ALUMINIUM	0.002%	97.031%
6769	PACIFIC METALS	0.002%	97.033%
6770	SUPERBLOCK PCL	0.002%	97.035%
6771	EUGENE CORP	0.002%	97.036%
6772	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.038%
6773	AMSTERDAM COMMO	0.002%	97.040%
6774	POLA ORBIS HLDG	0.002%	97.042%
6775	HURCO COMPANIES INC COMMON STOCK	0.002%	97.043%
6776	NISHIO RENT ALL	0.002%	97.045%
6777	IPCA LABORATORI	0.002%	97.047%
6778	BACHEM HLD AG-B	0.002%	97.049%
6779	CHESNARA PLC	0.002%	97.051%
6780	SEAH STEEL	0.002%	97.052%
6781	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	FORMULA SYST(19	0.002%	97.056%
6783	COWEN INC COMMON STOCK USD.01	0.002%	97.058%
6784	CHINA METAL PRO	0.002%	97.059%
6785	KOREA AEROSPACE	0.002%	97.061%
6786	LOTTE CHILSUNG	0.002%	97.063%
6787	DAEWOO ENGINEER	0.002%	97.065%
6788	VP BANK AG	0.002%	97.066%
6789	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.068%
6790	ENTERCOM COMMUN	0.002%	97.070%
6791	METRO PACIFIC I	0.002%	97.072%
6792	RESOLUTE MINING	0.002%	97.073%
6793	TRANSCEND INFOR	0.002%	97.075%
6794	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.077%
6795	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	97.079%
6796	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.080%
6797	NORITSU KOKI CO	0.002%	97.082%
6798	GO-AHEAD GROUP	0.002%	97.084%
6799	DNO INTERNATION	0.002%	97.086%
6800	G&L BEIJER AB B	0.002%	97.087%
6801	CIA DE DIST INT	0.002%	97.089%
6802	DAI NIPPON TORY	0.002%	97.091%
6803	BANDO CHEMICAL	0.002%	97.093%
6804	BIOTEST AG	0.002%	97.094%
6805	CUTERA INC COMMON STOCK USD.001	0.002%	97.096%
6806	FTD COS INC COMMON STOCK USD.0001	0.002%	97.098%
6807	GRAPHITE INDIA	0.002%	97.100%
6808	KENKO MAYONNAIS	0.002%	97.101%
6809	FACC AG	0.002%	97.103%
6810	OITA BANK	0.002%	97.105%
6811	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	97.107%
6812	HONGKONG&SHANG	0.002%	97.108%
6813	PROCTER & GAMBL	0.002%	97.110%
6814	PAX GLOBAL TECH	0.002%	97.112%
6815	BELC CO LTD	0.002%	97.114%
6816	HOCHDORF HOLDIN	0.002%	97.115%
6817	UMS HLDGS LTD	0.002%	97.117%
6818	MUHIBBAH ENGINE	0.002%	97.119%
6819	KARUR VYSYA BAN	0.002%	97.121%
6820	NOJIMA CORP	0.002%	97.122%
6821	IBASE TECHNOLOG	0.002%	97.124%
6822	DEVRO	0.002%	97.126%
6823	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.128%
6824	DELEK GROUP	0.002%	97.129%
6825	PENDRAGON PLC	0.002%	97.131%
6826	TECNICAS REUNID	0.002%	97.133%
6827	OPTO TECH CORPN	0.002%	97.134%
6828	CLEANAWAY CO LT	0.002%	97.136%
6829	LAI SUN DEVELOP	0.002%	97.138%
6830	BLOOMAGE BIOTEC	0.002%	97.140%
6831	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.143%
6833	UTD INDUSTRIAL	0.002%	97.145%
6834	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.002%	97.147%
6835	SHINSHO CORP	0.002%	97.148%
6836	BREVILLE GROUP	0.002%	97.150%
6837	SUMMIT INDUSTRI	0.002%	97.152%
6838	NOVA MEASURING	0.002%	97.154%
6839	BANK OF PHILIPP	0.002%	97.155%
6840	CREDIT CORP GRO	0.002%	97.157%
6841	SCRIPPS NETWORK	0.002%	97.159%
6842	HAMAKYOREX CO L	0.002%	97.160%
6843	ROBINSONS RETAI	0.002%	97.162%
6844	ACHILLES CORP	0.002%	97.164%
6845	MEDIA NUSANTARA	0.002%	97.166%
6846	NIPPON ROAD CO	0.002%	97.167%
6847	GREEN CROSS HLD	0.002%	97.169%
6848	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.171%
6849	HONGHUA GROUP L	0.002%	97.173%
6850	SINARMAS LAND	0.002%	97.174%
6851	BW LPG LTD	0.002%	97.176%
6852	MIGHTY RIVER PO	0.002%	97.178%
6853	TAIWAN SECOM	0.002%	97.179%
6854	STUART OLSON IN	0.002%	97.181%
6855	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.183%
6856	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	97.185%
6857	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.186%
6858	SEASPAN CORP	0.002%	97.188%
6859	HOUSING DEVELOP	0.002%	97.190%
6860	SOILBUILD BUSIN	0.002%	97.191%
6861	JAIPRAKASH ASSO	0.002%	97.193%
6862	PHOTO-ME INTERN	0.002%	97.195%
6863	M3 INC	0.002%	97.197%
6864	DEVELOPMENT CRE	0.002%	97.198%
6865	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.200%
6866	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.202%
6867	ALCONIX CORPORA	0.002%	97.203%
6868	TI FINANCIAL HO	0.002%	97.205%
6869	PARQUE ARAUCO S	0.002%	97.207%
6870	BANGKOK LIFE AS	0.002%	97.209%
6871	MEC COMPANY LTD	0.002%	97.210%
6872	NITTOKU ENG CO	0.002%	97.212%
6873	RORZE CORP	0.002%	97.214%
6874	GREATVIEW ASEPT	0.002%	97.215%
6875	TURKIYE SINAI K	0.002%	97.217%
6876	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	97.219%
6877	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	97.221%
6878	FAMOUS BRANDS L	0.002%	97.222%
6879	UOA DEVELOPMENT	0.002%	97.224%
6880	BAUER AG	0.002%	97.226%
6881	GLADSTONE COMME	0.002%	97.227%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	SANRIO CO	0.002%	97.229%
6883	TOYO KANETSU KK	0.002%	97.231%
6884	FERROTEC CORP	0.002%	97.232%
6885	VERBIO VEREINIG	0.002%	97.234%
6886	PHILIPPINE NATL	0.002%	97.236%
6887	VITAL HEALTHCAR	0.002%	97.238%
6888	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.239%
6889	DALI FOODS GROU	0.002%	97.241%
6890	COSTAMARE INC	0.002%	97.243%
6891	SAIBU GAS CO	0.002%	97.244%
6892	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.246%
6893	SALA CORPORATIO	0.002%	97.248%
6894	FRASERS COMMERC	0.002%	97.249%
6895	NIPPON DENSETSU	0.002%	97.251%
6896	TOCALO CO LTD	0.002%	97.253%
6897	EUROMONEY INST	0.002%	97.255%
6898	TAIWAN COGENERA	0.002%	97.256%
6899	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.258%
6900	BURSA MALAYSIA	0.002%	97.260%
6901	SEIKA CORP	0.002%	97.261%
6902	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	97.263%
6903	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	97.265%
6904	MAH SING GROUP	0.002%	97.266%
6905	RAITO KOGYO CO	0.002%	97.268%
6906	AI HOLDINGS COR	0.002%	97.270%
6907	CHINA WATER AFF	0.002%	97.271%
6908	SAKAI CHEMICAL	0.002%	97.273%
6909	DIVI'S LABORATO	0.002%	97.275%
6910	SRI TRANG AGRO	0.002%	97.276%
6911	AKKA TECHNOLOGI	0.002%	97.278%
6912	DIGI INTL INC	0.002%	97.280%
6913	ARGOSY PROPERTY	0.002%	97.282%
6914	ALPEK SAB	0.002%	97.283%
6915	MGM GROWTH PROPERTIES LLC A REIT	0.002%	97.285%
6916	BOIRON	0.002%	97.287%
6917	DASSAULT AVIATI	0.002%	97.288%
6918	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.290%
6919	SPAREBANK 1 SMN	0.002%	97.292%
6920	DAEDUCK GDS	0.002%	97.293%
6921	T.HASEGAWA CO	0.002%	97.295%
6922	VIAKOM INC CLASS A COMMON STOCK USD.001	0.002%	97.297%
6923	STARHUB LIMITED	0.002%	97.298%
6924	TEXHONG TEXTILE	0.002%	97.300%
6925	PRESTIGE INTERN	0.002%	97.302%
6926	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	97.303%
6927	TOA CORP	0.002%	97.305%
6928	LI NING CO. LTD	0.002%	97.307%
6929	GUANGSHEN RAILW	0.002%	97.308%
6930	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.310%
6931	GPO FIN INTERAC	0.002%	97.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	RESOLUTE FOREST	0.002%	97.313%
6933	NETAS TELEKOMUN	0.002%	97.315%
6934	KESKO OYJ	0.002%	97.317%
6935	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.002%	97.318%
6936	SHIN ZU SHING C	0.002%	97.320%
6937	J-OIL MILLS INC	0.002%	97.322%
6938	YIEH PHUI ENTS	0.002%	97.323%
6939	HIBIYA ENGINEER	0.002%	97.325%
6940	CHINA SHANSHUI	0.002%	97.327%
6941	BEIJER ALMA AB	0.002%	97.329%
6942	ARROW GLOBAL GR	0.002%	97.330%
6943	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	97.332%
6944	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.002%	97.334%
6945	KASAI KOGYO CO	0.002%	97.335%
6946	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.002%	97.337%
6947	Q TECHNOLOGY GR	0.002%	97.338%
6948	WISDOM MARINE L	0.002%	97.340%
6949	CALIAN GROUP LT	0.002%	97.342%
6950	361 DEGREES INT	0.002%	97.343%
6951	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.345%
6952	DUNI AB	0.002%	97.347%
6953	CENT PATTANA PU	0.002%	97.348%
6954	ST BARBARA MINE	0.002%	97.350%
6955	SANSHIN ELECTRO	0.002%	97.352%
6956	CAREER TECHNOLO	0.002%	97.353%
6957	TOSEI CORP	0.002%	97.355%
6958	NICHIDEN CORP	0.002%	97.357%
6959	TITAN CEMENT CO	0.002%	97.358%
6960	GRAPE KING INC	0.002%	97.360%
6961	EVA PRECISION I	0.002%	97.362%
6962	CONTROLADORA VU	0.002%	97.363%
6963	NATIONAL STORAG	0.002%	97.365%
6964	TRENCOR	0.002%	97.367%
6965	KOZA ANADOLU ME	0.002%	97.368%
6966	MIQUEL Y COSTAS	0.002%	97.370%
6967	KOLON CORPORATI	0.002%	97.372%
6968	KAMEI CORP	0.002%	97.373%
6969	CHINA INTL MARI	0.002%	97.375%
6970	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	97.377%
6971	TIME DOTCOM BHD	0.002%	97.378%
6972	SATO CORP	0.002%	97.380%
6973	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.381%
6974	SEAH BESTEEL CO	0.002%	97.383%
6975	ARATA CORP	0.002%	97.385%
6976	SHINDENGEN ELEC	0.002%	97.386%
6977	HOLY STONE ENTE	0.002%	97.388%
6978	BANCO DAVIVIEND	0.002%	97.390%
6979	REDCO PROPERTIE	0.002%	97.391%
6980	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.393%
6981	LAND SECURITIES	0.002%	97.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	COSMOS PHARMACE	0.002%	97.396%
6983	CHOICE PROPERTI	0.002%	97.398%
6984	MACATAWA BANK CORP COMMON STOCK	0.002%	97.399%
6985	SINTEX PLASTICS	0.002%	97.401%
6986	BELL AG - REG	0.002%	97.403%
6987	HUNTER DOUGLAS	0.002%	97.404%
6988	WELSPUN INDIA L	0.002%	97.406%
6989	FUJI KYUKO CO L	0.002%	97.408%
6990	JSP CORP	0.002%	97.409%
6991	STAGECOACH GROU	0.002%	97.411%
6992	SUN HUNG KAI CO	0.002%	97.412%
6993	GUOCOLAND LTD	0.002%	97.414%
6994	YAPI VE KREDI B	0.002%	97.416%
6995	OBEROI REALTY L	0.002%	97.417%
6996	HYUNDAI ELEVATO	0.002%	97.419%
6997	NIHON NOHYAKU	0.002%	97.421%
6998	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	97.422%
6999	SENEX ENERGY LT	0.002%	97.424%
7000	UNION BNK OF IN	0.002%	97.425%
7001	CARD FACTORY PL	0.002%	97.427%
7002	UNID CO LTD	0.002%	97.429%
7003	HODOGAYA CHEMIC	0.002%	97.430%
7004	MURRAY & ROBERT	0.002%	97.432%
7005	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.434%
7006	G.U.D. HOLDINGS	0.002%	97.435%
7007	PROLOGIS PROPER	0.002%	97.437%
7008	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.438%
7009	HANSOL PAPER CO	0.002%	97.440%
7010	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.442%
7011	HANMI PHARM CO	0.002%	97.443%
7012	AVEO GROUP	0.002%	97.445%
7013	AMERICAN PUBLIC	0.002%	97.446%
7014	TOWA BANK	0.002%	97.448%
7015	KOWLOON DEVMT	0.002%	97.450%
7016	MERIDA INDUSTRY	0.002%	97.451%
7017	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	97.453%
7018	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.002%	97.454%
7019	CIA SANEAMENTO	0.002%	97.456%
7020	REZIDOR HOTEL G	0.002%	97.458%
7021	BANK PEKAO	0.002%	97.459%
7022	E CL SA	0.002%	97.461%
7023	TEIKOKU SEN-I C	0.002%	97.462%
7024	JOYFUL HONDA CO	0.002%	97.464%
7025	RISO KAGAKU COR	0.002%	97.466%
7026	PT TIMAH TBK	0.002%	97.467%
7027	DHT HOLDINGS IN	0.002%	97.469%
7028	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	97.470%
7029	SAS AB	0.002%	97.472%
7030	GLU MOBILE INC COMMON STOCK USD.0001	0.002%	97.474%
7031	ATUL LTD	0.002%	97.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	BEC WORLD PUBLI	0.002%	97.477%
7033	SFA ENGINEERING	0.002%	97.478%
7034	CITIZENS INC COMMON STOCK	0.002%	97.480%
7035	COAL INDIA LTD	0.002%	97.482%
7036	INABA DENKISANG	0.002%	97.483%
7037	CAFE DE CORAL H	0.002%	97.485%
7038	HANON SYSTEMS	0.002%	97.486%
7039	WIJAYA KARYA	0.002%	97.488%
7040	HULIC CO LTD	0.002%	97.490%
7041	HORNBACK BAUMAR	0.002%	97.491%
7042	MODEC INC	0.002%	97.493%
7043	ATEN INTERNATIO	0.002%	97.494%
7044	CHEMRING GROUP	0.002%	97.496%
7045	XIAMEN INTL POR	0.002%	97.498%
7046	YANZHOU COAL MI	0.002%	97.499%
7047	GRUPO INDUSTRIA	0.002%	97.501%
7048	F-TECH INC	0.002%	97.502%
7049	ADANI POWER LTD	0.002%	97.504%
7050	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.505%
7051	ASANUMA CORP	0.002%	97.507%
7052	HUONS CO LTD	0.002%	97.509%
7053	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	97.510%
7054	LT GROUP INC	0.002%	97.512%
7055	PCHOME ONLINE I	0.002%	97.513%
7056	PARIS ORLEANS S	0.002%	97.515%
7057	INFOCOM CORP	0.002%	97.517%
7058	ANGLO PACIFIC G	0.002%	97.518%
7059	AIMS AMP CAPITA	0.002%	97.520%
7060	FUSO CHEMICAL C	0.002%	97.521%
7061	IMMOBILIARE GRA	0.002%	97.523%
7062	WESTERN ENERGY	0.002%	97.524%
7063	INDIAN HOTELS	0.002%	97.526%
7064	AEKYUNG PETROCH	0.002%	97.528%
7065	FUJIBO HOLDINGS	0.002%	97.529%
7066	HAWKINS INC COMMON STOCK USD.05	0.002%	97.531%
7067	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.532%
7068	KARNATAKA BANK	0.002%	97.534%
7069	YURTEC CORPORAT	0.002%	97.535%
7070	COLTENE HOLDI	0.002%	97.537%
7071	KVAERNER ASA	0.002%	97.539%
7072	ALUPAR INVEST S	0.002%	97.540%
7073	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.002%	97.542%
7074	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	97.543%
7075	YUEXIU REAL ES	0.002%	97.545%
7076	SUMITOMO SEIKA	0.002%	97.546%
7077	SAMYANG HOLDING	0.002%	97.548%
7078	AMBARELLA INC	0.002%	97.550%
7079	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.551%
7080	CIA TRANSM ENER	0.002%	97.553%
7081	AUSTRIA TECHNOL	0.002%	97.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	SOGEFI	0.002%	97.556%
7083	OIL & NATURAL G	0.002%	97.557%
7084	WEST BANCORPORATION COMMON STOCK	0.002%	97.559%
7085	SONUS NETWORKS INC COMMON STOCK USD.001	0.002%	97.561%
7086	NEUROCRINE BIOS	0.002%	97.562%
7087	NICHIREKI CO LT	0.002%	97.564%
7088	XINGDA INTERNAT	0.002%	97.565%
7089	FUJITSU KIDEN	0.002%	97.567%
7090	MALAYSIA BUILD	0.002%	97.568%
7091	CHAROEN POKPHAN	0.002%	97.570%
7092	HOKUTO CORP	0.002%	97.572%
7093	SBS HOLDINGS IN	0.002%	97.573%
7094	SOLOR A/S	0.002%	97.575%
7095	KINIK CO	0.002%	97.576%
7096	EASY BIO INC	0.002%	97.578%
7097	MOUNT GIBSON IR	0.002%	97.579%
7098	EMPRESA NACIONAL	0.002%	97.581%
7099	CHINA AEROSPACE	0.002%	97.582%
7100	SPEEDCAST INTL	0.002%	97.584%
7101	PHOENIX MECANO	0.002%	97.586%
7102	QIAGEN NV	0.002%	97.587%
7103	DATA COMMUNICAT	0.002%	97.589%
7104	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	97.590%
7105	SCSK CORPORATIO	0.002%	97.592%
7106	GREE INC	0.002%	97.593%
7107	GREAT LAKES DRE	0.002%	97.595%
7108	GENMAB A/S	0.002%	97.596%
7109	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.002%	97.598%
7110	SP SETIA	0.002%	97.600%
7111	ALPHA & OMEGA S	0.002%	97.601%
7112	ELDORADO RESORTS INC COMMON STOCK	0.002%	97.603%
7113	STOLT-NIELSEN L	0.002%	97.604%
7114	BEIERSDORF AG	0.002%	97.606%
7115	HAMAMATSU PHOTO	0.002%	97.607%
7116	NICHII GAKKAN C	0.002%	97.609%
7117	ROBERT WALTERS	0.002%	97.610%
7118	JASA MARGA	0.002%	97.612%
7119	FINOLEX CABLES	0.002%	97.613%
7120	AKTIA BANK OYJ	0.002%	97.615%
7121	ZOJIRUSHI CORP	0.002%	97.617%
7122	TAIFLEX SCIENTI	0.002%	97.618%
7123	ICL-ISRAEL CHEM	0.002%	97.620%
7124	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	97.621%
7125	GENSCRIPT BIOTE	0.002%	97.623%
7126	MACQUARIE ATLAS	0.002%	97.624%
7127	BLACKMORES LTD	0.002%	97.626%
7128	TYC BROTHER IND	0.002%	97.627%
7129	CHAUN-CHOUNG TE	0.002%	97.629%
7130	BRUNEL INTL	0.002%	97.630%
7131	NATIONAL GRID P	0.002%	97.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SUMIDA ELECTRIC	0.002%	97.633%
7133	REGAL HOTELS IN	0.002%	97.635%
7134	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.637%
7135	LIU CHONG HING	0.002%	97.638%
7136	M DIAS BRANCO S	0.002%	97.640%
7137	ALGOMA CENTRAL	0.002%	97.641%
7138	CHINA LIFE INSU	0.002%	97.643%
7139	ALIO GOLD INC	0.002%	97.644%
7140	KRBL LTD	0.002%	97.646%
7141	TSUKISHIMA KIKA	0.002%	97.647%
7142	G-RESOURCES GP	0.002%	97.649%
7143	IRISH CONTINENT	0.002%	97.650%
7144	TECHNOLOGY ONE	0.002%	97.652%
7145	COMDIRECT BANK	0.002%	97.653%
7146	FINANCIAL PRODU	0.002%	97.655%
7147	BINCK NV	0.002%	97.656%
7148	LINX SA	0.002%	97.658%
7149	DATANG INTL POW	0.002%	97.659%
7150	CAVERION CORP	0.002%	97.661%
7151	CT ENVIRONMENTA	0.002%	97.663%
7152	MAX CO	0.002%	97.664%
7153	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.666%
7154	STARZEN CO LTD	0.002%	97.667%
7155	TENMA CORPORATI	0.002%	97.669%
7156	TOYO ENG CORP	0.002%	97.670%
7157	COLBUN S.A.	0.002%	97.672%
7158	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.673%
7159	BENEFIT ONE INC	0.002%	97.675%
7160	INVESTEC PROP F	0.002%	97.676%
7161	LIVZON PHARMACE	0.002%	97.678%
7162	SUPER-SOL	0.002%	97.679%
7163	EL AL ISRAEL AI	0.002%	97.681%
7164	SMS CO LTD	0.002%	97.682%
7165	FANTASIA HOLDIN	0.002%	97.684%
7166	CELLCOM ISRAEL	0.002%	97.685%
7167	OPAP SA	0.002%	97.687%
7168	ALPIQ HOLDING A	0.002%	97.688%
7169	TECHNICOLOR	0.002%	97.690%
7170	ATRIUM LJUNGBER	0.002%	97.691%
7171	JUSTSYSTEM	0.002%	97.693%
7172	REVLON INC CLASS A COMMON STOCK USD.01	0.002%	97.694%
7173	CHIMEI MATERIAL	0.002%	97.696%
7174	METAWATER CO LT	0.002%	97.697%
7175	STABILUS SA	0.002%	97.699%
7176	HEINEKEN MALAYS	0.002%	97.700%
7177	JUST RETIREMENT	0.002%	97.702%
7178	WILH. WILHELMSE	0.002%	97.703%
7179	MAINSTREET EQUI	0.002%	97.705%
7180	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.706%
7181	KALBE FARMA	0.002%	97.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	PROCTER & GAMBL	0.002%	97.709%
7183	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.002%	97.711%
7184	NAMCHOW CHEMICA	0.002%	97.712%
7185	IGG INC	0.002%	97.714%
7186	GR ED L'ESPRESS	0.001%	97.715%
7187	GEMTEK TECHNOLO	0.001%	97.717%
7188	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.718%
7189	WIRECARD AG	0.001%	97.720%
7190	SINGAPORE FINAN	0.001%	97.721%
7191	E-COMMODITIES H	0.001%	97.723%
7192	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.724%
7193	TRONC INC COMMON STOCK USD.01	0.001%	97.726%
7194	PLENUS CO	0.001%	97.727%
7195	NAMURA SHIPBUIL	0.001%	97.729%
7196	SINGAMAS CONTAI	0.001%	97.730%
7197	OBIC	0.001%	97.732%
7198	UNIVERSAL MEDIC	0.001%	97.733%
7199	MAGNITOGORS-SPO	0.001%	97.735%
7200	WIZZ AIR HOLDIN	0.001%	97.736%
7201	MANITOU	0.001%	97.738%
7202	FBD HLDGS	0.001%	97.739%
7203	LOTTE FOOD CO	0.001%	97.741%
7204	COMPAGNIE DES A	0.001%	97.742%
7205	RETAIL ESTATES	0.001%	97.744%
7206	DISCO CORPORATI	0.001%	97.745%
7207	AFFICHAGE HOLDI	0.001%	97.747%
7208	YOROZU CORP	0.001%	97.748%
7209	FUNAI ELECTRIC	0.001%	97.750%
7210	WUESTENROT & WU	0.001%	97.751%
7211	HIMART CO LTD	0.001%	97.753%
7212	PETRONAS DAGANG	0.001%	97.754%
7213	ALAM SUTERA REA	0.001%	97.756%
7214	CHINA SILVER GR	0.001%	97.757%
7215	BULTEN AB	0.001%	97.759%
7216	CCC SA	0.001%	97.760%
7217	EMIRA PROPERTY	0.001%	97.762%
7218	TELENAV INC COMMON STOCK USD.001	0.001%	97.763%
7219	LOJAS AMERICANA	0.001%	97.765%
7220	AISAN INDUSTRY	0.001%	97.766%
7221	MORGAN SINDALL	0.001%	97.768%
7222	BIOGAIA AB	0.001%	97.769%
7223	TV TOKYO HLDG C	0.001%	97.770%
7224	TENARIS S.A.	0.001%	97.772%
7225	EIGHTEENTH BANK	0.001%	97.773%
7226	CORFICOLOMBIANA	0.001%	97.775%
7227	POLARIS INFRAST	0.001%	97.776%
7228	CHINA SUNTIEN G	0.001%	97.778%
7229	HO BEE INVESTME	0.001%	97.779%
7230	AUSTAL LTD	0.001%	97.781%
7231	MINITUBISHI PENC	0.001%	97.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	NESTLE INDIA	0.001%	97.784%
7233	TECHTARGET COMMON STOCK USD.001	0.001%	97.785%
7234	ADHI KARYA PERS	0.001%	97.787%
7235	GOLDSUN DEV/CON	0.001%	97.788%
7236	KURODA ELECTRIC	0.001%	97.790%
7237	UNILEVER INDONE	0.001%	97.791%
7238	UNITED INTL ENT	0.001%	97.793%
7239	ULTRA TECH CEMC	0.001%	97.794%
7240	CTCI CORP	0.001%	97.795%
7241	MITANI CORP	0.001%	97.797%
7242	YAMAZEN CORPORA	0.001%	97.798%
7243	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.800%
7244	MK ELECTRON	0.001%	97.801%
7245	AMADA HOLDINGS	0.001%	97.803%
7246	AEON FANTASY CO	0.001%	97.804%
7247	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.806%
7248	mitsui soko co	0.001%	97.807%
7249	TEKFEN HOLDING	0.001%	97.809%
7250	EUROPAC PAPELES	0.001%	97.810%
7251	GPO AEROPORTUAR	0.001%	97.812%
7252	RADNET INC COMMON STOCK USD.0001	0.001%	97.813%
7253	KONISHI CO LTD	0.001%	97.814%
7254	NIDEC CORPORATI	0.001%	97.816%
7255	KAJARIA CERAMIC	0.001%	97.817%
7256	GREATEK ELECTRO	0.001%	97.819%
7257	PALFINGER AG	0.001%	97.820%
7258	ROLAND DG CORP	0.001%	97.822%
7259	FIRST REIT	0.001%	97.823%
7260	CLEARWATER SEAF	0.001%	97.825%
7261	LIPPO MALLS IN	0.001%	97.826%
7262	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.828%
7263	LIFE CORPORATIO	0.001%	97.829%
7264	HANDSOME CORP	0.001%	97.830%
7265	GRIEG SEAFOOD A	0.001%	97.832%
7266	TORSTAR CORP CL	0.001%	97.833%
7267	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	97.835%
7268	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	97.836%
7269	BRUNELLO CUCINE	0.001%	97.838%
7270	TAMRON CO LTD	0.001%	97.839%
7271	ACETO CORP COMMON STOCK USD.01	0.001%	97.841%
7272	YOSHINOYA D&C C	0.001%	97.842%
7273	WEYCO GROUP INC	0.001%	97.843%
7274	GIGA SOLAR MAT	0.001%	97.845%
7275	ADVTECH LTD	0.001%	97.846%
7276	HOCHIKI CORPORA	0.001%	97.848%
7277	BANK JABAR BANT	0.001%	97.849%
7278	SURMODICS INC COMMON STOCK USD.05	0.001%	97.851%
7279	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	97.852%
7280	JAPARA HEALTHCA	0.001%	97.854%
7281	TOTETSU KOGYO C	0.001%	97.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	MITSUI HIGH TEC	0.001%	97.856%
7283	SCANDI STANDARD	0.001%	97.858%
7284	SHANGHAI FOSUN	0.001%	97.859%
7285	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	97.861%
7286	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	97.862%
7287	ENPLAS CORP	0.001%	97.864%
7288	GERDAU SA	0.001%	97.865%
7289	SMK CORP	0.001%	97.867%
7290	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.868%
7291	SOCIEDAD MATRIZ	0.001%	97.869%
7292	MEYER BURGER TE	0.001%	97.871%
7293	SAES GETTERS	0.001%	97.872%
7294	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	97.874%
7295	SIGDO KOPPERS S	0.001%	97.875%
7296	CT REAL ESTATE	0.001%	97.877%
7297	AKEBONO BRAKE I	0.001%	97.878%
7298	ARROWHEAD PROR	0.001%	97.879%
7299	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	97.881%
7300	INDIAN BANK	0.001%	97.882%
7301	IP GROUP	0.001%	97.884%
7302	BAOZUN INC SPN ADR ADR USD.0001	0.001%	97.885%
7303	RECTICEL	0.001%	97.887%
7304	ALBIS CO LTD	0.001%	97.888%
7305	FAGRON	0.001%	97.889%
7306	PEGASUS SEWING	0.001%	97.891%
7307	NORDIC SEMICOND	0.001%	97.892%
7308	VINA CONCHA Y T	0.001%	97.894%
7309	NVE CORP	0.001%	97.895%
7310	LG INTL CORP	0.001%	97.897%
7311	ACE HARDWARE IN	0.001%	97.898%
7312	BEGA CHEESE LTD	0.001%	97.899%
7313	PTC INDIA LTD	0.001%	97.901%
7314	FEDERAL CORP	0.001%	97.902%
7315	TATA COMMUNICAT	0.001%	97.904%
7316	DR.CHILABO CO L	0.001%	97.905%
7317	TOWA CORP	0.001%	97.907%
7318	HI SUN TECH CHI	0.001%	97.908%
7319	INFIGEN ENERGY	0.001%	97.909%
7320	GDI PROPERTY GR	0.001%	97.911%
7321	ANANDA DEVELOPM	0.001%	97.912%
7322	DAISO CO	0.001%	97.914%
7323	CHINA MANMADE F	0.001%	97.915%
7324	TIPP24 SE	0.001%	97.916%
7325	TAEKWANG IND CO	0.001%	97.918%
7326	ADDTECH AB B SH	0.001%	97.919%
7327	KUSURI NO AOKI	0.001%	97.921%
7328	TUBOS REUNIDOS	0.001%	97.922%
7329	ESSO(FRANCAISE)	0.001%	97.924%
7330	HANSOL LCD INC	0.001%	97.925%
7331	DAEHAN FLOUR MI	0.001%	97.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	97.928%
7333	CALBEE INC	0.001%	97.929%
7334	SIGURD MICROELE	0.001%	97.931%
7335	BANGKOK DUSIT M	0.001%	97.932%
7336	SCHOELLER BLECK	0.001%	97.933%
7337	SWORD GROUP	0.001%	97.935%
7338	KONAI CO LTD	0.001%	97.936%
7339	ROKKO BUTTER CO	0.001%	97.938%
7340	POSCO CHEMTECH	0.001%	97.939%
7341	TOKAI CORP/GIFU	0.001%	97.940%
7342	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.942%
7343	ALE PROPERTY TR	0.001%	97.943%
7344	HARASHIN CO LTD	0.001%	97.945%
7345	RENEWABLE ENERG	0.001%	97.946%
7346	FURUKAWA BATTER	0.001%	97.947%
7347	ADITYA BIRLA CA	0.001%	97.949%
7348	CHINA LILANG LT	0.001%	97.950%
7349	FURUKAWA CO	0.001%	97.952%
7350	PARK ELECTROCHE	0.001%	97.953%
7351	HIRATA TECHNICA	0.001%	97.954%
7352	ALTERRA POWER C	0.001%	97.956%
7353	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	97.957%
7354	PRADA SPA	0.001%	97.959%
7355	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	97.960%
7356	FARGLORY LAND D	0.001%	97.961%
7357	VAISALA	0.001%	97.963%
7358	EMPRESAS LA POL	0.001%	97.964%
7359	DIRECIONAL ENGE	0.001%	97.966%
7360	CEDAR REALTY TRUST INC REIT USD.06	0.001%	97.967%
7361	QAD INC A COMMON STOCK	0.001%	97.968%
7362	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.001%	97.970%
7363	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	97.971%
7364	PHOENIX HLDGS L	0.001%	97.973%
7365	FREIGHTWAYS LTD	0.001%	97.974%
7366	ASSET MANAGERS	0.001%	97.975%
7367	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	97.977%
7368	KOC HOLDING AS	0.001%	97.978%
7369	ALTRI SGPS S.A.	0.001%	97.980%
7370	GREAT EASTERN H	0.001%	97.981%
7371	AP THAILAND PCL	0.001%	97.982%
7372	DRAEGERWERK KGA	0.001%	97.984%
7373	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.985%
7374	ATRIUM EUROPEAN	0.001%	97.987%
7375	NORDEA BANK AB	0.001%	97.988%
7376	TOX FREE SOLUTI	0.001%	97.989%
7377	RMP ENERGY INC	0.001%	97.991%
7378	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	97.992%
7379	UNITIL CORP COMMON STOCK	0.001%	97.994%
7380	DEVELOPMENT SEC	0.001%	97.995%
7381	GWA GROUP LTD	0.001%	97.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	STAR MICRONICS	0.001%	97.998%
7383	CAPITAL® PRO	0.001%	97.999%
7384	RCR TOMLINSON L	0.001%	98.000%
7385	INTOPS CO	0.001%	98.002%
7386	JAHWA ELECTRONI	0.001%	98.003%
7387	WYNN MACAU LTD	0.001%	98.005%
7388	TICON INDUSTRIA	0.001%	98.006%
7389	HARBIN POWER EQ	0.001%	98.007%
7390	NTT URBAN DEVEL	0.001%	98.009%
7391	RIKEN VITAMIN C	0.001%	98.010%
7392	MIDAS HLDGS	0.001%	98.012%
7393	HANNSTOUCH SOLU	0.001%	98.013%
7394	CENTRAL CHINA S	0.001%	98.014%
7395	TONGYANG LIFE I	0.001%	98.016%
7396	QGEP PARTICIPAC	0.001%	98.017%
7397	DAIICHI JITSUGY	0.001%	98.018%
7398	LENZING AG	0.001%	98.020%
7399	SYNERGIE	0.001%	98.021%
7400	CRAFT BREWERS A	0.001%	98.023%
7401	YUHAN CORP	0.001%	98.024%
7402	SCHRODER REAL E	0.001%	98.025%
7403	HYUNDAI HOME SH	0.001%	98.027%
7404	WINMARK CORP COMMON STOCK	0.001%	98.028%
7405	GMO PAYMENT GAT	0.001%	98.029%
7406	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.031%
7407	HARMONIC INC	0.001%	98.032%
7408	RANK GROUP PLC	0.001%	98.034%
7409	MOBILEONE LTD.	0.001%	98.035%
7410	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.036%
7411	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.038%
7412	SANYANGIndustr	0.001%	98.039%
7413	BOUSTEAD HLDGS	0.001%	98.040%
7414	SAMYANG CORP	0.001%	98.042%
7415	BITTIUM OYJ	0.001%	98.043%
7416	SAMTY CO.LTD.	0.001%	98.045%
7417	W-SCOPE CO	0.001%	98.046%
7418	RIDLEY CORP LTD	0.001%	98.047%
7419	ZTE CORP	0.001%	98.049%
7420	CIMC ENRIC HOLD	0.001%	98.050%
7421	KYOEI STEEL LTD	0.001%	98.051%
7422	KOTOBUKI SPIRIT	0.001%	98.053%
7423	KATAKURA INDS	0.001%	98.054%
7424	PARCO CO	0.001%	98.056%
7425	NETENT AB	0.001%	98.057%
7426	PROCTOR&GAMBLE	0.001%	98.058%
7427	FREIGHTCAR AMER	0.001%	98.060%
7428	GREAT EASTERN S	0.001%	98.061%
7429	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.062%
7430	VITAL KSK HOLDI	0.001%	98.064%
7431	LEXTAR ELECTRON	0.001%	98.065%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	MINATO BANK	0.001%	98.066%
7433	FORD OTOSAN	0.001%	98.068%
7434	FLYTECH TECHNOL	0.001%	98.069%
7435	MCMILLAN SHAKES	0.001%	98.071%
7436	FLEXIGROUP LIMI	0.001%	98.072%
7437	TEAM INC	0.001%	98.073%
7438	SAGAX AB	0.001%	98.075%
7439	FUJIMORI KOGYO	0.001%	98.076%
7440	KUKDO CHEMICAL	0.001%	98.077%
7441	FILINVEST LAND	0.001%	98.079%
7442	GODREJ CONSUMER	0.001%	98.080%
7443	KEPPEL INFRASTR	0.001%	98.081%
7444	DSP GROUP INC	0.001%	98.083%
7445	IMAGINATION TEC	0.001%	98.084%
7446	PETROPAVLOVSK	0.001%	98.085%
7447	ZHONG AN REAL E	0.001%	98.087%
7448	ALPEN CO LTD	0.001%	98.088%
7449	TESCO CORP	0.001%	98.090%
7450	SAKAI MOVING SE	0.001%	98.091%
7451	CERVECERIAS UNI	0.001%	98.092%
7452	SANGETSU CO	0.001%	98.094%
7453	SHINKO PLANTECH	0.001%	98.095%
7454	NISHIMATSUYA CH	0.001%	98.096%
7455	AICHI CORPORATI	0.001%	98.098%
7456	SUNGWOO HITECH	0.001%	98.099%
7457	EMPEROR CAPITAL	0.001%	98.100%
7458	SPH REIT	0.001%	98.102%
7459	SENTUL CITY TBK	0.001%	98.103%
7460	CHINA SINGYES S	0.001%	98.104%
7461	MARUWA CO LTD	0.001%	98.106%
7462	STHREE	0.001%	98.107%
7463	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.108%
7464	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.110%
7465	BES ENGINEERING	0.001%	98.111%
7466	SEIKITOKYU KOGY	0.001%	98.112%
7467	BUKIT SEMBAWNG	0.001%	98.114%
7468	SUNNINGDALE TEC	0.001%	98.115%
7469	FIDEA HOLDINGS	0.001%	98.116%
7470	ASKUL	0.001%	98.118%
7471	TOLI CORP	0.001%	98.119%
7472	GUANGZHOU PHARM	0.001%	98.120%
7473	QSC AG	0.001%	98.122%
7474	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.123%
7475	SREI INFRASTRUC	0.001%	98.124%
7476	RYOYO ELECTRO C	0.001%	98.126%
7477	PHIBRO ANIMAL H	0.001%	98.127%
7478	ETALON GROUP-GD	0.001%	98.128%
7479	PARTRON CO LTD	0.001%	98.130%
7480	HOTELES CITY EX	0.001%	98.131%
7481	ZUG ESTATES HLD	0.001%	98.132%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	RAMAYANA LESTAR	0.001%	98.134%
7483	OXFORD INSTRUME	0.001%	98.135%
7484	MUNKSJO OYJ	0.001%	98.136%
7485	OKABE CO	0.001%	98.138%
7486	CHINESE ESTATES	0.001%	98.139%
7487	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.140%
7488	CENTURY TEXT &	0.001%	98.142%
7489	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.001%	98.143%
7490	ZEHNDER GROUP A	0.001%	98.144%
7491	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.146%
7492	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.147%
7493	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.148%
7494	ALLIED PROPERTI	0.001%	98.150%
7495	TORIDOLL CORPOR	0.001%	98.151%
7496	DORIAN LPG LTD	0.001%	98.152%
7497	MAIRE TECNIMONT	0.001%	98.154%
7498	UNIBAIL-RODAMCO	0.001%	98.155%
7499	SONGA OFFSHORE	0.001%	98.156%
7500	LONMIN PLC	0.001%	98.158%
7501	PROSPERITY REIT	0.001%	98.159%
7502	NIPPON PISTON R	0.001%	98.160%
7503	TUPY SA	0.001%	98.162%
7504	GOL LINHAS AERE	0.001%	98.163%
7505	CORPORATE TRAVE	0.001%	98.164%
7506	DONGJIANG ENVIR	0.001%	98.165%
7507	ENERGISA SA	0.001%	98.167%
7508	YAKULT HONSHA C	0.001%	98.168%
7509	CIA ENERGETICA	0.001%	98.169%
7510	BELLEVUE GROUP	0.001%	98.171%
7511	SUNDARAM FINANC	0.001%	98.172%
7512	NEWALTA INC	0.001%	98.173%
7513	INFOMART CORP	0.001%	98.175%
7514	CESC	0.001%	98.176%
7515	SSANGYONG CEMEN	0.001%	98.177%
7516	SANSIRI PUBLIC	0.001%	98.179%
7517	GUJARAT STATE F	0.001%	98.180%
7518	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.181%
7519	GMR INFRASTRUCT	0.001%	98.183%
7520	CHOLAMANDALAM I	0.001%	98.184%
7521	TRANS COSMOS	0.001%	98.185%
7522	WELCIA HOLDINGS	0.001%	98.186%
7523	LASALLE LOGIPOR	0.001%	98.188%
7524	FIAT CHRYSLER A	0.001%	98.189%
7525	FIBROGEN INC COMMON STOCK USD.01	0.001%	98.190%
7526	BOYAA INTERACTI	0.001%	98.192%
7527	DUNELM GROUP PL	0.001%	98.193%
7528	SHW AG	0.001%	98.194%
7529	JEOL	0.001%	98.196%
7530	BTB REAL ESTATE	0.001%	98.197%
7531	TSURUMI MFG CO	0.001%	98.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	TAKASAGO THML E	0.001%	98.199%
7533	EUROPCAR GROUPE	0.001%	98.201%
7534	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.202%
7535	SANKYO TATEYAMA	0.001%	98.203%
7536	DELTA DUNIA PET	0.001%	98.205%
7537	STOCKMANN OYJ A	0.001%	98.206%
7538	ORACLE FIN SERV	0.001%	98.207%
7539	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.209%
7540	GL EVENTS	0.001%	98.210%
7541	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.211%
7542	HIDAY HIDAKA CO	0.001%	98.212%
7543	ENERCHINA HOLDI	0.001%	98.214%
7544	CHINA RESOURCES	0.001%	98.215%
7545	BANK COOP AG	0.001%	98.216%
7546	NIPPON SEISEN C	0.001%	98.218%
7547	ORACLE CORP JAP	0.001%	98.219%
7548	ZOETIS INC SR UNSECURED 02/18 1.875	0.001%	98.220%
7549	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.221%
7550	JAMCO COPORATIN	0.001%	98.223%
7551	NISSHIN SEIFUN	0.001%	98.224%
7552	CMC MAGNETICS C	0.001%	98.225%
7553	SHIMIZU BANK	0.001%	98.227%
7554	RELIANCE ENERGY	0.001%	98.228%
7555	SAKAI HEAVY IND	0.001%	98.229%
7556	DOUTOR NICHIRE	0.001%	98.230%
7557	KOREA KOLMAR CO	0.001%	98.232%
7558	JIH SUN FINANCI	0.001%	98.233%
7559	MEARS GROUP PLC	0.001%	98.234%
7560	GOODBABY INTERN	0.001%	98.236%
7561	GLOBAL YATIRIM	0.001%	98.237%
7562	RAFFLES MEDICAL	0.001%	98.238%
7563	SIRTEX MEDICAL	0.001%	98.239%
7564	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.241%
7565	TONG HSING ELEC	0.001%	98.242%
7566	LOCK&LOCK CO LT	0.001%	98.243%
7567	GLORIOUS PROPER	0.001%	98.245%
7568	COROMANDEL INTL	0.001%	98.246%
7569	SL CORP	0.001%	98.247%
7570	GREIF INC CL B COMMON STOCK	0.001%	98.248%
7571	XXENTRIA TECHNO	0.001%	98.250%
7572	BANK PERMATA TB	0.001%	98.251%
7573	GURUNAVI INC	0.001%	98.252%
7574	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.254%
7575	HUADIAN POWER I	0.001%	98.255%
7576	CHINA SHINEWAY	0.001%	98.256%
7577	THAI VEGETABLE	0.001%	98.257%
7578	NATUREX	0.001%	98.259%
7579	DAI-ICHI SEIKO	0.001%	98.260%
7580	TAI CHEUNG HLDG	0.001%	98.261%
7581	FUDO CONSTRUCTI	0.001%	98.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	KENTUCKY FRIED	0.001%	98.264%
7583	SIA REIT INC	0.001%	98.265%
7584	ALMIRALL SA	0.001%	98.266%
7585	CYBG PLC	0.001%	98.268%
7586	CHINA SHENGMU O	0.001%	98.269%
7587	TAKAMATSU CONS	0.001%	98.270%
7588	SILICONWARE PRE	0.001%	98.271%
7589	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.273%
7590	NIPPON BEET SUG	0.001%	98.274%
7591	FIRST GEN CORPO	0.001%	98.275%
7592	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.276%
7593	HOTAI MOTOR CO	0.001%	98.278%
7594	CALIDA HLDG	0.001%	98.279%
7595	SWISSQUOTE GP H	0.001%	98.280%
7596	NORTH MINING SH	0.001%	98.281%
7597	MEGACHIPS CORP	0.001%	98.283%
7598	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	98.284%
7599	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.285%
7600	SRI REJEKI ISMA	0.001%	98.286%
7601	JAMMU & KASHMIR	0.001%	98.288%
7602	HIQ INTERNATIONAL	0.001%	98.289%
7603	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.290%
7604	DIP CORPORATION	0.001%	98.291%
7605	SHIBAURA ELECTR	0.001%	98.293%
7606	PKP CARGO SA	0.001%	98.294%
7607	DAE DUCK ELECTR	0.001%	98.295%
7608	GRUPO ROTOPLAS	0.001%	98.296%
7609	GRUPO FAMSA SA	0.001%	98.298%
7610	TOURISM HOLDING	0.001%	98.299%
7611	IDI INSURANCE C	0.001%	98.300%
7612	TOCHIGI BANK	0.001%	98.301%
7613	DAIRY FARM INTL	0.001%	98.303%
7614	BURKHALTER HOLD	0.001%	98.304%
7615	AGRITRADE RESOU	0.001%	98.305%
7616	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.306%
7617	ONE HOSPITALITY	0.001%	98.308%
7618	CITY OFFICE REI	0.001%	98.309%
7619	UMH PROP INC	0.001%	98.310%
7620	XTEP INTERNATIO	0.001%	98.311%
7621	ELECTRA	0.001%	98.313%
7622	CONCENTRADORA	0.001%	98.314%
7623	ADVA AG	0.001%	98.315%
7624	FUKUDA CORP	0.001%	98.316%
7625	T-GAIA CORP	0.001%	98.318%
7626	ECOPETROL SA	0.001%	98.319%
7627	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.320%
7628	TOKUSHU TOKAI H	0.001%	98.321%
7629	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.323%
7630	ASCOPIAVE SPA	0.001%	98.324%
7631	CALIX INC COMMON STOCK	0.001%	98.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	CONA RESOURCES	0.001%	98.326%
7633	CHINA OIL & GAS	0.001%	98.328%
7634	HIROCA HOLDINGS	0.001%	98.329%
7635	INV LA CONSTRUC	0.001%	98.330%
7636	KOREA GAS CORP	0.001%	98.331%
7637	CHINA WATER IND	0.001%	98.333%
7638	VIACOM INC SR UNSECURED 12/19 2.75	0.001%	98.334%
7639	NRW HOLDINGS LT	0.001%	98.335%
7640	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.336%
7641	ORIENTAL HLDGS	0.001%	98.337%
7642	UEM SUNRISE BHD	0.001%	98.339%
7643	GLOBERIDE INC	0.001%	98.340%
7644	EVERLIGHT CHEMI	0.001%	98.341%
7645	CENTURIA INDUST	0.001%	98.342%
7646	SHINKO SHOJI CO	0.001%	98.344%
7647	NETUREN CO	0.001%	98.345%
7648	PACK CORP	0.001%	98.346%
7649	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.347%
7650	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.349%
7651	DAIWA INDUSTRIE	0.001%	98.350%
7652	SPCG	0.001%	98.351%
7653	EZION HOLDINGS	0.001%	98.352%
7654	CAC CORPORATION	0.001%	98.354%
7655	HAGIHARA INDUST	0.001%	98.355%
7656	DEA CAPITAL SPA	0.001%	98.356%
7657	RYOSHOKU LTD	0.001%	98.357%
7658	KANSAI URBAN BA	0.001%	98.358%
7659	ANICOM HOLDINGS	0.001%	98.360%
7660	LPP SA	0.001%	98.361%
7661	PARTNER COMMUNI	0.001%	98.362%
7662	CSI PROPERTIES	0.001%	98.363%
7663	IGB REAL ESTATE	0.001%	98.365%
7664	RUSHYDRO PJSC ADR ADR	0.001%	98.366%
7665	VIRTUS HEALTH L	0.001%	98.367%
7666	DONG-A SOCIO	0.001%	98.368%
7667	TOYO TANSO CO L	0.001%	98.369%
7668	SDL PLC	0.001%	98.371%
7669	WILLDAN GROUP I	0.001%	98.372%
7670	PROPERTY FOR IN	0.001%	98.373%
7671	FRONTERA ENERGY	0.001%	98.374%
7672	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.376%
7673	WOWOW INC	0.001%	98.377%
7674	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.378%
7675	LITE-ON SEMICON	0.001%	98.379%
7676	IMDEX LTD	0.001%	98.380%
7677	XAAR	0.001%	98.382%
7678	WINCANTON	0.001%	98.383%
7679	GOLD CIRCUIT EL	0.001%	98.384%
7680	MENORA MIVTACHI	0.001%	98.385%
7681	SHINNIHON CORP	0.001%	98.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	CENTRAL CHINA R	0.001%	98.388%
7683	MALAYSIA MINING	0.001%	98.389%
7684	GENESIS ENERGY	0.001%	98.390%
7685	WARABEYA NICHIIY	0.001%	98.391%
7686	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.393%
7687	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.394%
7688	BKW ENERGIE AG	0.001%	98.395%
7689	ANDHRA BANK	0.001%	98.396%
7690	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.397%
7691	MIRAMAR HTEL &	0.001%	98.399%
7692	INGENIA COMMUNI	0.001%	98.400%
7693	IRON FORCE INDU	0.001%	98.401%
7694	UCHIDA YOKO CO	0.001%	98.402%
7695	CHUNG HSIN ELEC	0.001%	98.403%
7696	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.405%
7697	ARB CORP LTD	0.001%	98.406%
7698	LAYNE CHRISTENS	0.001%	98.407%
7699	CARILLION	0.001%	98.408%
7700	RELIGARE HEALTH	0.001%	98.409%
7701	EN-JAPAN INC.	0.001%	98.411%
7702	VERA BRADLEY INC COMMON STOCK	0.001%	98.412%
7703	CHINA GREENLAND	0.001%	98.413%
7704	NISSIN SUGAR HO	0.001%	98.414%
7705	ONE LIBERTY PRO	0.001%	98.416%
7706	5N PLUS INC.	0.001%	98.417%
7707	MERCK & CO INC	0.001%	98.418%
7708	TOENEC CORP	0.001%	98.419%
7709	TOBISHIMA CORP	0.001%	98.420%
7710	LIGHT S.A.	0.001%	98.422%
7711	WCT HOLDINGS BH	0.001%	98.423%
7712	RH COMMON STOCK USD.0001	0.001%	98.424%
7713	CHINA STEEL CHE	0.001%	98.425%
7714	AJISEN CHINA HO	0.001%	98.426%
7715	NEWOCEAN ENERGY	0.001%	98.428%
7716	SIAM COMMERCIAL	0.001%	98.429%
7717	SUNPLUS TECHNOL	0.001%	98.430%
7718	HMC INVESTMENT	0.001%	98.431%
7719	HIGASHI NIHON H	0.001%	98.432%
7720	GULLIVER INTERN	0.001%	98.434%
7721	CPMC HLDGS LTD	0.001%	98.435%
7722	CHINA HUIYUAN J	0.001%	98.436%
7723	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.437%
7724	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.438%
7725	POU SHENG INTL	0.001%	98.439%
7726	HAPPINET CORP	0.001%	98.441%
7727	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.442%
7728	SIPEF(PLANT FIN	0.001%	98.443%
7729	NAN KANG RUBB T	0.001%	98.444%
7730	SONG WON IND	0.001%	98.445%
7731	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	UMW HLDGS BERHA	0.001%	98.448%
7733	ESSENTIAL ENERG	0.001%	98.449%
7734	RELIANCE COMMUN	0.001%	98.450%
7735	DOGAN HOLDINGS	0.001%	98.451%
7736	SHINOKEN GROUP	0.001%	98.453%
7737	ASIA VITAL COMP	0.001%	98.454%
7738	PLASTIVALOIRE	0.001%	98.455%
7739	INTAGE INC	0.001%	98.456%
7740	PARKSON RETAIL	0.001%	98.457%
7741	HEARTLAND NEW Z	0.001%	98.459%
7742	MACAU LEGEND DE	0.001%	98.460%
7743	EKOVEST BHD	0.001%	98.461%
7744	NIEN HSING TEXT	0.001%	98.462%
7745	PTT PUBLIC COMP	0.001%	98.463%
7746	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.464%
7747	SDI CORP	0.001%	98.466%
7748	KPJ HEALTHCARE	0.001%	98.467%
7749	MASISA SA	0.001%	98.468%
7750	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.469%
7751	FOLKESTONE EDU	0.001%	98.470%
7752	MERIDIAN ENERGY	0.001%	98.472%
7753	MANDALAY RESOUR	0.001%	98.473%
7754	MEDY-TOX INC	0.001%	98.474%
7755	SHENG SIONG GRO	0.001%	98.475%
7756	DAITO PHARM	0.001%	98.476%
7757	LEWIS GROUP LTD	0.001%	98.477%
7758	LAMPRELL PLC	0.001%	98.479%
7759	RAYMOND LTD	0.001%	98.480%
7760	CERVUS EQUIPMEN	0.001%	98.481%
7761	MANILA ELECTRIC	0.001%	98.482%
7762	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.483%
7763	WEIQIAO TEXTILE	0.001%	98.484%
7764	ASCENDAS HOSPIT	0.001%	98.486%
7765	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.487%
7766	ALTEK CORP	0.001%	98.488%
7767	RETAIL FOOD GRO	0.001%	98.489%
7768	KT SKYLIFE CO L	0.001%	98.490%
7769	ALONY HETZ	0.001%	98.492%
7770	SK TELECOM ADR	0.001%	98.493%
7771	BROADLEAF CO LT	0.001%	98.494%
7772	PULSE SEISMIC	0.001%	98.495%
7773	MAINSTREET HEAL	0.001%	98.496%
7774	MIYAJI ENGINEER	0.001%	98.497%
7775	NCC GROUP LTD.	0.001%	98.498%
7776	MELISRON LTD	0.001%	98.500%
7777	GRUPO AEROMEXIC	0.001%	98.501%
7778	DEPO AUTO PARTS	0.001%	98.502%
7779	INTERSHOP HOLDI	0.001%	98.503%
7780	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.001%	98.504%
7781	PERUSAHAAN GAS	0.001%	98.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	CHONG HONG CONS	0.001%	98.507%
7783	GESCO AG	0.001%	98.508%
7784	MODERN LAND CHI	0.001%	98.509%
7785	MORITO CO	0.001%	98.510%
7786	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.511%
7787	ITOKI CORP	0.001%	98.512%
7788	ZOOPLA PROPERTY	0.001%	98.514%
7789	ENVESTNET INC COMMON STOCK	0.001%	98.515%
7790	DABUR INDIA LTD	0.001%	98.516%
7791	PETRONAS GAS	0.001%	98.517%
7792	LPN DEVELOPMENT	0.001%	98.518%
7793	QUANTA STORAGE	0.001%	98.519%
7794	HUANENG POWER I	0.001%	98.520%
7795	NETIA SA	0.001%	98.522%
7796	SOLIUM CAPITAL	0.001%	98.523%
7797	COMPANHIA DE GA	0.001%	98.524%
7798	AVIANCA HOLDING	0.001%	98.525%
7799	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.526%
7800	MOMENTUM GROUP	0.001%	98.527%
7801	CROMPTON GREAVE	0.001%	98.529%
7802	ADANI TRANSMISS	0.001%	98.530%
7803	ALPHA NETWORKS	0.001%	98.531%
7804	BIESSE	0.001%	98.532%
7805	SEKISUI PLASTIC	0.001%	98.533%
7806	AJANTA PHARMA	0.001%	98.534%
7807	NICE HOLDINGS C	0.001%	98.535%
7808	OLYMPIC STEEL I	0.001%	98.537%
7809	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.538%
7810	D-LINK	0.001%	98.539%
7811	FREEMAN FINANCI	0.001%	98.540%
7812	HAN JIN TRANSP	0.001%	98.541%
7813	DAWNRAYS PHARMS	0.001%	98.542%
7814	CHUNG HUNG STEE	0.001%	98.543%
7815	FINGERPRINT CAR	0.001%	98.545%
7816	SPEEDY HIRE PLC	0.001%	98.546%
7817	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.547%
7818	XERO LIMITED	0.001%	98.548%
7819	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.001%	98.549%
7820	MINISTOP CO	0.001%	98.550%
7821	FAR EAST HOSPIT	0.001%	98.551%
7822	AMERICAS SILVER	0.001%	98.553%
7823	WALLISER KANTON	0.001%	98.554%
7824	PRESIDENT SECS	0.001%	98.555%
7825	SCATEC SOLAR AS	0.001%	98.556%
7826	BATA INDIA LTD	0.001%	98.557%
7827	ASIA PACIFIC TE	0.001%	98.558%
7828	WILH WILHELMS	0.001%	98.559%
7829	CHINA AVIATION	0.001%	98.560%
7830	GATEWAY LIFESTY	0.001%	98.562%
7831	HYUNDAI DS,OLD	0.001%	98.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	JAPAN DRILLING	0.001%	98.564%
7833	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.565%
7834	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.566%
7835	PERSISTENT SYST	0.001%	98.567%
7836	FRED'S INC	0.001%	98.568%
7837	COSMO LADY CHIN	0.001%	98.569%
7838	GUANGDONG NAN Y	0.001%	98.571%
7839	LAND MARK OPTOE	0.001%	98.572%
7840	MEGA WORLD PROP	0.001%	98.573%
7841	KIKKOMAN CORP	0.001%	98.574%
7842	NORTHWEST PIPE	0.001%	98.575%
7843	OSAKA STEEL CO	0.001%	98.576%
7844	GREEN SEAL HOLD	0.001%	98.577%
7845	SINOLINK WORLDW	0.001%	98.578%
7846	DONGWON DEVELOP	0.001%	98.580%
7847	TELESITES SAB D	0.001%	98.581%
7848	UOB-KAY HIAN HO	0.001%	98.582%
7849	SEKISUI JUSHI C	0.001%	98.583%
7850	GERRY WEBER INT	0.001%	98.584%
7851	BELLE CORPORATI	0.001%	98.585%
7852	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.586%
7853	NIPPON THOMPSON	0.001%	98.587%
7854	STANDARD FOODS	0.001%	98.589%
7855	DENKI KOGYO CO	0.001%	98.590%
7856	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.591%
7857	LOTES CO LTD	0.001%	98.592%
7858	AMER SOFTWARE I	0.001%	98.593%
7859	TONG YANG CEMEN	0.001%	98.594%
7860	TSUBAKI NAKASHI	0.001%	98.595%
7861	MILBON CO	0.001%	98.596%
7862	SOLARTECH INTL	0.001%	98.597%
7863	GIANPLUS TECHN	0.001%	98.599%
7864	MANDOM CORP	0.001%	98.600%
7865	VILLAGE ROADSHO	0.001%	98.601%
7866	S1 CORP	0.001%	98.602%
7867	MEDIVIR	0.001%	98.603%
7868	DAIKEN CORP	0.001%	98.604%
7869	IMF (AUSTRALIA)	0.001%	98.605%
7870	CAMBRIDGE INDUS	0.001%	98.606%
7871	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.607%
7872	ASAHI CO LTD	0.001%	98.609%
7873	TRANCOM CO, LTD	0.001%	98.610%
7874	YOUNGONE CORP	0.001%	98.611%
7875	VITROLIFE AB	0.001%	98.612%
7876	ELECOM CO LTD	0.001%	98.613%
7877	DASSAULT SYSTEM	0.001%	98.614%
7878	INOVALIS REAL E	0.001%	98.615%
7879	RTX TELECOM	0.001%	98.616%
7880	RVH INC	0.001%	98.617%
7881	YPSOMED HOLDING	0.001%	98.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	FORMOSA LABORAT	0.001%	98.620%
7883	T & K TOKA CO L	0.001%	98.621%
7884	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.622%
7885	HEIJMANS	0.001%	98.623%
7886	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.624%
7887	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.625%
7888	ASTI	0.001%	98.626%
7889	CELSIA SA ESP	0.001%	98.627%
7890	RINNAI CORP	0.001%	98.628%
7891	PT PAN INDONESIA	0.001%	98.629%
7892	ALDERMORE GROUP	0.001%	98.631%
7893	ORDINA NV	0.001%	98.632%
7894	MONTEA SCA	0.001%	98.633%
7895	IMASEN ELEC IND	0.001%	98.634%
7896	EVS BROADCAST E	0.001%	98.635%
7897	KJB FINANCIAL G	0.001%	98.636%
7898	AKSA AKRILIK KI	0.001%	98.637%
7899	HEY SONG	0.001%	98.638%
7900	CONSORCIO ARA S	0.001%	98.639%
7901	LI PENG ENTERPR	0.001%	98.640%
7902	CROPENERGIES AG	0.001%	98.641%
7903	PSG GROUP LTD	0.001%	98.643%
7904	YOUYUAN INTERNA	0.001%	98.644%
7905	MATRIX	0.001%	98.645%
7906	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.646%
7907	NUFLARE TECHNOL	0.001%	98.647%
7908	JASMINE INTERNA	0.001%	98.648%
7909	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.649%
7910	mitsui + co ltd spons adr adr	0.001%	98.650%
7911	NOVELION THERAP	0.001%	98.651%
7912	KOREA ELEC TERM	0.001%	98.652%
7913	CSBC CORPORATIO	0.001%	98.653%
7914	CHINA SHIPPING	0.001%	98.654%
7915	VARDHMAN TEXTIL	0.001%	98.656%
7916	COSAN LOGISTICA	0.001%	98.657%
7917	COX & KINGS LTD	0.001%	98.658%
7918	SKF AB	0.001%	98.659%
7919	Technopolis Oyj	0.001%	98.660%
7920	BUDIMEX	0.001%	98.661%
7921	TAKACHIHO ELECT	0.001%	98.662%
7922	TAIWAN SURFACE	0.001%	98.663%
7923	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.664%
7924	SAFILO GROUP SP	0.001%	98.665%
7925	MORITA HOLDINGS	0.001%	98.666%
7926	BEIJING NORTH S	0.001%	98.667%
7927	RICH DEVELOPMEN	0.001%	98.669%
7928	RIGNET INC COMMON STOCK USD.001	0.001%	98.670%
7929	VALUETRONICS HL	0.001%	98.671%
7930	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.672%
7931	SILICON WORKS	0.001%	98.673%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.674%
7933	KLOVERN AB B SH	0.001%	98.675%
7934	TIAN AN CHINA I	0.001%	98.676%
7935	MAYNE PHARMA GR	0.001%	98.677%
7936	NICE INFORMATIO	0.001%	98.678%
7937	FORUS S.A.	0.001%	98.679%
7938	MAGNUM BERHAD	0.001%	98.680%
7939	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.682%
7940	COSCO INTERNATI	0.001%	98.683%
7941	CHINA STRATEGIC	0.001%	98.684%
7942	PANIN FINANCIAL	0.001%	98.685%
7943	PICO FAR EAST H	0.001%	98.686%
7944	ORIENT SEMICOND	0.001%	98.687%
7945	KPIT TECHNOLOGI	0.001%	98.688%
7946	WONIK IPS CO LT	0.001%	98.689%
7947	INTERNATIONAL S	0.001%	98.690%
7948	EASTERN & ORIEN	0.001%	98.691%
7949	BERJAYA CORPORA	0.001%	98.692%
7950	GLAXOSMITHKLINE	0.001%	98.693%
7951	COSCO CAPITAL I	0.001%	98.694%
7952	TIM PARTICIPACOE SA ADR ADR	0.001%	98.695%
7953	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.696%
7954	MERCURIES & ASS	0.001%	98.698%
7955	COSTA GROUP HOL	0.001%	98.699%
7956	ALTICE NV	0.001%	98.700%
7957	RETELIT SPA	0.001%	98.701%
7958	SESA SPA	0.001%	98.702%
7959	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.703%
7960	CHINA OVERSEAS	0.001%	98.704%
7961	ON-BRIGHT ELECT	0.001%	98.705%
7962	TEKKEN CORP	0.001%	98.706%
7963	STRAUSS GROUP L	0.001%	98.707%
7964	NIPPON YUSOKI C	0.001%	98.708%
7965	GRUPO CEMENTOS	0.001%	98.709%
7966	SOCO INTERNATIO	0.001%	98.710%
7967	WPP AUNZ LTD	0.001%	98.711%
7968	BOSCH LTD	0.001%	98.712%
7969	PAYPOINT	0.001%	98.713%
7970	HANWHA NON-LIFE	0.001%	98.714%
7971	SRE GROUP LTD	0.001%	98.716%
7972	CK LIFE SCIENCE	0.001%	98.717%
7973	NEC CAPITAL SOL	0.001%	98.718%
7974	SILVER LAKE RES	0.001%	98.719%
7975	IWAICOSMO HLDGS	0.001%	98.720%
7976	INTERVEST OFFIC	0.001%	98.721%
7977	SAMSUNG CARD	0.001%	98.722%
7978	KAWADA TECHNOLO	0.001%	98.723%
7979	MIRATI THERAPEU	0.001%	98.724%
7980	OPERA SOFTWARE	0.001%	98.725%
7981	MALAYSIAN RES C	0.001%	98.726%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	KOREA CIRCUIT C	0.001%	98.727%
7983	DAISAN BANK	0.001%	98.728%
7984	NOBLE GROUP LTD	0.001%	98.729%
7985	NIIT TECHNOLOGI	0.001%	98.730%
7986	CITYCHAMP WATCH	0.001%	98.731%
7987	SYMPHONY HLDGS	0.001%	98.732%
7988	NIPPON CARBIDE	0.001%	98.733%
7989	HNZ GROUP INC	0.001%	98.734%
7990	TA CHEN STAINLE	0.001%	98.736%
7991	YEUN CHYANG IND	0.001%	98.737%
7992	HUADIAN FUXIN E	0.001%	98.738%
7993	TELEFONICA BRAS	0.001%	98.739%
7994	LIBBEY INC COMMON STOCK USD.01	0.001%	98.740%
7995	YEONG GUAN ENER	0.001%	98.741%
7996	FALCK RENEWABLE	0.001%	98.742%
7997	LIANHUA SUPERMA	0.001%	98.743%
7998	DECEUNINCK	0.001%	98.744%
7999	GENTING PLANTA	0.001%	98.745%
8000	KANTO TSUKUBA B	0.001%	98.746%
8001	FRASERS HOSPITA	0.001%	98.747%
8002	ORANGE POLSKA	0.001%	98.748%
8003	QINGLING MOTORS	0.001%	98.749%
8004	FUKUSHIMA BANK	0.001%	98.750%
8005	FEED ONE CO LTD	0.001%	98.751%
8006	ASIA STD INTL G	0.001%	98.752%
8007	TODA KOGYO CORP	0.001%	98.753%
8008	FUJICCO CO	0.001%	98.754%
8009	SHIPPING CP IND	0.001%	98.755%
8010	PERSEUS MINING	0.001%	98.756%
8011	HANWHA SECS	0.001%	98.757%
8012	MANULIFE US REA	0.001%	98.758%
8013	DARFON ELECTRON	0.001%	98.759%
8014	GS RETAIL CO LT	0.001%	98.761%
8015	KOBAYASHI PHARM	0.001%	98.762%
8016	RELIANCE HOME F	0.001%	98.763%
8017	AIRPORT CITY LT	0.001%	98.764%
8018	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.765%
8019	CHINA ELEC OPTI	0.001%	98.766%
8020	CGN MEIYA POWER	0.001%	98.767%
8021	VILLAGE SUPERMA	0.001%	98.768%
8022	KITA-NIPPON BAN	0.001%	98.769%
8023	HELLENIC EXCH H	0.001%	98.770%
8024	INAGEYA CO LTD	0.001%	98.771%
8025	WHITESTONE REIT REIT USD.001	0.001%	98.772%
8026	TIME WARNER INC	0.001%	98.773%
8027	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.774%
8028	BOSIDENG INTL H	0.001%	98.775%
8029	CHINA MOLYBDENU	0.001%	98.776%
8030	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.777%
8031	POCKET CARD CO	0.001%	98.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.779%
8033	ANTENA 3 DE TEL	0.001%	98.780%
8034	MALAYSIAN PACIF	0.001%	98.781%
8035	CATHAY CONST	0.001%	98.782%
8036	GUJARAT GAS LTD	0.001%	98.783%
8037	STRIDE STAPLED	0.001%	98.784%
8038	YUEXIU TRANSPOR	0.001%	98.785%
8039	BANK HANDLOWY W	0.001%	98.786%
8040	ANEST IWATA COR	0.001%	98.787%
8041	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.788%
8042	ZHENGZHOU COAL	0.001%	98.789%
8043	TOYO WHARF & W	0.001%	98.790%
8044	SHOEI CO LTD	0.001%	98.791%
8045	BPOST SA	0.001%	98.792%
8046	O-NET COMMUNICA	0.001%	98.793%
8047	CHINA TELECOM C	0.001%	98.794%
8048	GUANGSHEN RAILW	0.001%	98.795%
8049	Minerva SA	0.001%	98.796%
8050	DEXCOM INC COMMON STOCK USD.001	0.001%	98.797%
8051	CHN INTL CAP (H	0.001%	98.798%
8052	TUBACEX SA	0.001%	98.799%
8053	SANOH INDUSTRIA	0.001%	98.800%
8054	SMA SOLAR TECHN	0.001%	98.801%
8055	ONOKEN CO LTD	0.001%	98.802%
8056	MANILA WATER CO	0.001%	98.803%
8057	UNIVERSAL ROBIN	0.001%	98.804%
8058	ARDMORE SHIPPIN	0.001%	98.805%
8059	BORYSZEW SA	0.001%	98.806%
8060	COSCO CORPORATI	0.001%	98.807%
8061	TAIWAN LAND DEV	0.001%	98.808%
8062	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.809%
8063	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.810%
8064	RAYSEARCH LABOR	0.001%	98.811%
8065	WAKACHIKU CONST	0.001%	98.812%
8066	VALID SOLUCOES	0.001%	98.813%
8067	CHINA MERCHANTS	0.001%	98.814%
8068	NOVATEK OAO	0.001%	98.815%
8069	CURRO HOLDINGS	0.001%	98.816%
8070	EMLAK KONUT GYO	0.001%	98.818%
8071	PASONA GROUP IN	0.001%	98.819%
8072	DENYO CO	0.001%	98.820%
8073	AUBAY	0.001%	98.821%
8074	PRECIOUS SHIPPI	0.001%	98.822%
8075	ZIX CORP COMMON STOCK USD.01	0.001%	98.823%
8076	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.824%
8077	WOORI BANK SPON ADR ADR	0.001%	98.825%
8078	REGAL REIT	0.001%	98.826%
8079	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	98.827%
8080	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.828%
8081	FRASERS CENTREP	0.001%	98.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	BELLAMY'S AUSTR	0.001%	98.830%
8083	YAT SING HOLDIN	0.001%	98.831%
8084	OSJB HOLDINGS C	0.001%	98.832%
8085	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.833%
8086	NOKIA CORP ADR	0.001%	98.834%
8087	VAN LANSCHOT NV	0.001%	98.835%
8088	KAVERI SEED CO	0.001%	98.836%
8089	NIPPON KOEI CO	0.001%	98.837%
8090	GLOBAL MEDIACOM	0.001%	98.838%
8091	KOPIN CORP COMMON STOCK USD.01	0.001%	98.839%
8092	F-SECURE OYJ	0.001%	98.840%
8093	SOLOCAL GROUP	0.001%	98.841%
8094	UNIZYX HOLDING	0.001%	98.842%
8095	AVIC INTL HOLD	0.001%	98.842%
8096	CRAWFORD & CO	0.001%	98.843%
8097	UNITED ENERGY G	0.001%	98.844%
8098	CREDITO REAL SA	0.001%	98.845%
8099	KYODO PRINTING	0.001%	98.846%
8100	ARES ALLERGY HO	0.001%	98.847%
8101	TCL MULTIMEDIA	0.001%	98.848%
8102	LECTRA SYSTEMES	0.001%	98.849%
8103	HOTEL SHILLA	0.001%	98.850%
8104	GFT TECHNOLOGY	0.001%	98.851%
8105	GLOBAL&YUASA BA	0.001%	98.852%
8106	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.853%
8107	RADIUM LIFE TEC	0.001%	98.854%
8108	SHRIRAM CITY UN	0.001%	98.855%
8109	HAICHANG HOLDIN	0.001%	98.856%
8110	AUST WORLDWIDE	0.001%	98.857%
8111	YASUDA WAREHOUS	0.001%	98.858%
8112	TOKYO ENERGY&SY	0.001%	98.859%
8113	GET NICE HOLDIN	0.001%	98.860%
8114	MATSUDA SANGYO	0.001%	98.861%
8115	WASION METERS G	0.001%	98.862%
8116	OILES CORPORATI	0.001%	98.863%
8117	NIPPON VALQUA I	0.001%	98.864%
8118	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.865%
8119	PURE TECHNOLOGI	0.001%	98.866%
8120	ALTIIUM LTD	0.001%	98.867%
8121	TK DEVELOPMENT	0.001%	98.868%
8122	TOA CORP	0.001%	98.869%
8123	SELECT HARVESTS	0.001%	98.870%
8124	CONCORD NEW ENE	0.001%	98.871%
8125	KURA CORPORATIO	0.001%	98.872%
8126	UNILEVER PLC	0.001%	98.873%
8127	NIPPON KINZOKU	0.001%	98.874%
8128	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.875%
8129	IDEC CORPORATIO	0.001%	98.876%
8130	ASAHI KOGYOSHA	0.001%	98.877%
8131	UNIVERSAL CEMEN	0.001%	98.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	DR REDDYS LABS	0.001%	98.879%
8133	MACA LIMITED	0.001%	98.880%
8134	HANA MICROELECT	0.001%	98.881%
8135	MEISEI INDUSTRI	0.001%	98.882%
8136	AFFIN HLDGS BHD	0.001%	98.883%
8137	TOWER SEMICONDU	0.001%	98.884%
8138	STUDIO ALICE CO	0.001%	98.885%
8139	NICE-SYSTEMS LT	0.001%	98.886%
8140	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.887%
8141	GENESIS ENERGY	0.001%	98.888%
8142	TONAMI HOLDINGS	0.001%	98.889%
8143	YINSON HOLDINGS	0.001%	98.890%
8144	SHINKONG INSURA	0.001%	98.891%
8145	BEIJING URBAN C	0.001%	98.892%
8146	ADVAN CO LTD	0.001%	98.893%
8147	RYODEN TRADING	0.001%	98.894%
8148	MPACT LIMITED	0.001%	98.894%
8149	ATLAS FINANCIAL	0.001%	98.895%
8150	SEKERBANK	0.001%	98.896%
8151	ODFJELL DRILLIN	0.001%	98.897%
8152	KAMEDA SEIKA CO	0.001%	98.898%
8153	HOWA MACHINERY	0.001%	98.899%
8154	BASSO INDUSTRY	0.001%	98.900%
8155	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.901%
8156	HARBORONE BANCORP INC COMMON STOCK	0.001%	98.902%
8157	SHANGHAI DASHEN	0.001%	98.903%
8158	BALRAMPUR CHINI	0.001%	98.904%
8159	BESALCO SA	0.001%	98.905%
8160	BRACK CAPITAL P	0.001%	98.906%
8161	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	98.907%
8162	WAH LEE INDUSTR	0.001%	98.908%
8163	MBK PCL	0.001%	98.909%
8164	UNIQUE ENGINEER	0.001%	98.910%
8165	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.911%
8166	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.912%
8167	MARS ENGINEERIN	0.001%	98.913%
8168	MITSUUROKO CO L	0.001%	98.914%
8169	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.915%
8170	AMUSE INC	0.001%	98.916%
8171	STOCK SPIRITS G	0.001%	98.917%
8172	YICHANG HEC CHA	0.001%	98.918%
8173	METAIR INVESTME	0.001%	98.919%
8174	O LUXE HOLDINGS	0.001%	98.920%
8175	FAIRWOOD HOLDIN	0.001%	98.920%
8176	GIKEN LTD	0.001%	98.921%
8177	AIPHONE CO	0.001%	98.922%
8178	DYNAPACK INTL T	0.001%	98.923%
8179	GUARARAPES CONF	0.001%	98.924%
8180	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.925%
8181	KEIYO CO	0.001%	98.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	DELTA-GALIL IND	0.001%	98.927%
8183	E.I.D.-PARRY(IN	0.001%	98.928%
8184	YUMESHIN HOLDIN	0.001%	98.929%
8185	AURAS TECHNOLOG	0.001%	98.930%
8186	AMARA RAJA BATT	0.001%	98.931%
8187	HUSQVARNA AB	0.001%	98.932%
8188	CIA DE SANEAMEN	0.001%	98.933%
8189	IWAKI & CO LTD	0.001%	98.934%
8190	TELEKOM MALAYSI	0.001%	98.935%
8191	HARIMA CHEMICAL	0.001%	98.936%
8192	YAHAGI CONST CO	0.001%	98.937%
8193	JUST DIAL LTD	0.001%	98.938%
8194	JIMOTO HLDGS IN	0.001%	98.938%
8195	CHAIN STORE OKU	0.001%	98.939%
8196	GAMEHOST INC	0.001%	98.940%
8197	LOPEZ HOLDINGS	0.001%	98.941%
8198	ALPHA CORP	0.001%	98.942%
8199	MARUWA UNYU	0.001%	98.943%
8200	MIE BANK LTD/TH	0.001%	98.944%
8201	CTT-CORREIOS DE	0.001%	98.945%
8202	AJ RENT CAR	0.001%	98.946%
8203	STARTEK INC	0.001%	98.947%
8204	YADEA GROUP HOL	0.001%	98.948%
8205	CHINA OCEANWIDE	0.001%	98.949%
8206	LAOX CO	0.001%	98.950%
8207	SUNWAY REAL EST	0.001%	98.951%
8208	JINLI GROUP HOL	0.001%	98.952%
8209	VIRBAC	0.001%	98.953%
8210	BIJOU BRIGITTE	0.001%	98.954%
8211	LEALEA ENTERPRI	0.001%	98.954%
8212	SIAM GLOBAL HOU	0.001%	98.955%
8213	STS SEMICONDUCT	0.001%	98.956%
8214	SOLAR APPLIED M	0.001%	98.957%
8215	PLAYMATES TOYS	0.001%	98.958%
8216	TOYO ELECTRIC	0.001%	98.959%
8217	MESOBLAST LTD	0.001%	98.960%
8218	LIAN BENG GROUP	0.001%	98.961%
8219	RENTIAN TECHNOL	0.001%	98.962%
8220	CAIRO COMMUNICA	0.001%	98.963%
8221	LH FINANCIAL GR	0.001%	98.964%
8222	GROUPE CRIT	0.001%	98.965%
8223	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.966%
8224	PADINI HLDGS BH	0.001%	98.967%
8225	HOEGH LNG HOLDI	0.001%	98.967%
8226	HINDUSTAN CONST	0.001%	98.968%
8227	CHINA SANJIANG	0.001%	98.969%
8228	INGERSOLL GLB H	0.001%	98.970%
8229	HIRATA CORP	0.001%	98.971%
8230	INNOTECH CORP	0.001%	98.972%
8231	TSUGAMI CORP	0.001%	98.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	COWELL E HOLDIN	0.001%	98.974%
8233	YOMIURI LAND CO	0.001%	98.975%
8234	CARDNO LIMITED	0.001%	98.976%
8235	K&O ENERGY GROU	0.001%	98.977%
8236	SHN EXPRESSWAY	0.001%	98.978%
8237	TAIWAN PCB TECH	0.001%	98.979%
8238	NORWEGIAN FINAN	0.001%	98.980%
8239	DONGJIN SEMICHE	0.001%	98.980%
8240	ASAHI ORGANIC C	0.001%	98.981%
8241	NONG SHIM HOLDI	0.001%	98.982%
8242	KOLAO HOLDINGS	0.001%	98.983%
8243	CHU KONG SHIPPI	0.001%	98.984%
8244	AHRESTY CORP	0.001%	98.985%
8245	MEDIA PRIMA BHD	0.001%	98.986%
8246	GOCOMPARE.COM G	0.001%	98.987%
8247	TENWOW INTL HLD	0.001%	98.988%
8248	SOGO MEDICAL CO	0.001%	98.989%
8249	CEDAR WOODS PRO	0.001%	98.990%
8250	SUPERMAX CORPOR	0.001%	98.991%
8251	CONSTRUTORA TEN	0.001%	98.991%
8252	KEC INTERNATION	0.001%	98.992%
8253	TAIHO KOGYO	0.001%	98.993%
8254	ESUN HOLDINGS L	0.001%	98.994%
8255	YG ENTERTAINMEN	0.001%	98.995%
8256	ELBIT SYSTEMS L	0.001%	98.996%
8257	INFO SVS INTL	0.001%	98.997%
8258	CITY TELECOM (H	0.001%	98.998%
8259	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.999%
8260	PACT GROUP HOLD	0.001%	99.000%
8261	SUZLON ENERGY L	0.001%	99.001%
8262	SUNONWEALTH ELE	0.001%	99.002%
8263	ATSUGI NYLON IN	0.001%	99.002%
8264	HEUNG-A SHIPPIN	0.001%	99.003%
8265	FRANCE BED HOLD	0.001%	99.004%
8266	TIPCO ASPHALT P	0.001%	99.005%
8267	BATU KAWAN BHD	0.001%	99.006%
8268	STANDARD LIFE I	0.001%	99.007%
8269	CHEVALIER INTL	0.001%	99.008%
8270	FONTERRA SHAREH	0.001%	99.009%
8271	JAPAN PETROLEUM	0.001%	99.010%
8272	JUNGFRAUBAHN HL	0.001%	99.011%
8273	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.012%
8274	ASCENDIS HEALTH	0.001%	99.012%
8275	HOPEWELL HIGHWA	0.001%	99.013%
8276	NOEVIR HOLDINGS	0.001%	99.014%
8277	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.015%
8278	BANGKOK CHAIN H	0.001%	99.016%
8279	GIGASTORAGE COR	0.001%	99.017%
8280	TAMEDIA AG	0.001%	99.018%
8281	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	MOSHIMOSHI HOTL	0.001%	99.020%
8283	TIGA PILAR SEJA	0.001%	99.021%
8284	EH1 CAR SERVICES SPON ADR ADR USD.001	0.001%	99.022%
8285	PVR LTD	0.001%	99.022%
8286	KYOBO SECURITIE	0.001%	99.023%
8287	TYMAN PLC	0.001%	99.024%
8288	VANACHAI GROUP	0.001%	99.025%
8289	HARBOUR CENTRE	0.001%	99.026%
8290	KOMATSU SEIREN	0.001%	99.027%
8291	SAETA YIELD SA	0.001%	99.028%
8292	CORONA CORP	0.001%	99.029%
8293	ZINWELL CORP	0.001%	99.030%
8294	WATAMI FOOD SER	0.001%	99.031%
8295	CHIYODA INTEGRE	0.001%	99.031%
8296	GLOBE TRADE CEN	0.001%	99.032%
8297	AIXTRON SE	0.001%	99.033%
8298	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.034%
8299	STARTS PROCEED	0.001%	99.035%
8300	TOMOKU CO	0.001%	99.036%
8301	GUOLIAN SECURIT	0.001%	99.037%
8302	POONGSAN HOLDIN	0.001%	99.038%
8303	HNA HLDGS GP CO	0.001%	99.039%
8304	HI-P INTERNATIO	0.001%	99.040%
8305	ALARKO HOLDINGS	0.001%	99.040%
8306	TOPBI INTERNATI	0.001%	99.041%
8307	TOHO TITANIUM C	0.001%	99.042%
8308	TV AZTECA	0.001%	99.043%
8309	VALUE PARTNERS	0.001%	99.044%
8310	SEMPERIT AG HOL	0.001%	99.045%
8311	KYOKUTO SECURIT	0.001%	99.046%
8312	TAIWAN SOGO SHI	0.001%	99.047%
8313	KITANO CONST CO	0.001%	99.048%
8314	LA DORIA SPA	0.001%	99.049%
8315	VINDA INTERNATI	0.001%	99.049%
8316	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.050%
8317	CITY LODGE HOTE	0.001%	99.051%
8318	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.052%
8319	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.053%
8320	L&K ENGINEERING	0.001%	99.054%
8321	FORTIS HLTH (IN	0.001%	99.055%
8322	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.056%
8323	HYUNDAI ROTEM C	0.001%	99.057%
8324	SHREE CEMENT LT	0.001%	99.057%
8325	TOKYO THEATRES	0.001%	99.058%
8326	ARENA REIT	0.001%	99.059%
8327	IMMSI SPA	0.001%	99.060%
8328	HAKUTO CO	0.001%	99.061%
8329	WHAN IN PHARMAC	0.001%	99.062%
8330	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.063%
8331	KAROON GAS AUST	0.001%	99.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	NICHIRIN CO LTD	0.001%	99.065%
8333	LAI SUN GARMENT	0.001%	99.065%
8334	SCHAEFFLER AG P	0.001%	99.066%
8335	DOMETIC GROUP A	0.001%	99.067%
8336	ALMA MEDIA CORP	0.001%	99.068%
8337	APT SATELLITE	0.001%	99.069%
8338	OHSO FOOD SERV	0.001%	99.070%
8339	SWANCOR	0.001%	99.071%
8340	MILLS ESTRUTURA	0.001%	99.072%
8341	ICHINEN CO LTD	0.001%	99.072%
8342	CHIBA KOGYO BAN	0.001%	99.073%
8343	OYO CORPORATION	0.001%	99.074%
8344	GLOBAL POWER SY	0.001%	99.075%
8345	Y G-1	0.001%	99.076%
8346	SUNDRAM FASTNER	0.001%	99.077%
8347	TURKCELL ILETIS	0.001%	99.078%
8348	HKBN LTD	0.001%	99.079%
8349	RAIN INDUSTRIES	0.001%	99.079%
8350	KANGDA INTERNAT	0.001%	99.080%
8351	DIOS FASTIGHETE	0.001%	99.081%
8352	DFS FURNITURE L	0.001%	99.082%
8353	QLIRO GROUP AB	0.001%	99.083%
8354	NEXT CO LTD	0.001%	99.084%
8355	BERJAYA SPORTS	0.001%	99.085%
8356	CHUNG HWA PULP	0.001%	99.086%
8357	HOLTEK SEMICOND	0.001%	99.086%
8358	EAST CAPITAL EX	0.001%	99.087%
8359	CHINA AIRCRAFT	0.001%	99.088%
8360	FULLTECH FIBER	0.001%	99.089%
8361	KISCO CORP	0.001%	99.090%
8362	KONGSBERG GRUPP	0.001%	99.091%
8363	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.092%
8364	SILVER GRANT IN	0.001%	99.093%
8365	OPUS GROUP AB	0.001%	99.093%
8366	BOLSA DE VALOR	0.001%	99.094%
8367	ZENG HSING INDL	0.001%	99.095%
8368	CREATE SD HOLDI	0.001%	99.096%
8369	CARLO CAVAZZI H	0.001%	99.097%
8370	BRIGHT SMART SE	0.001%	99.098%
8371	BR PROPERTIES S	0.001%	99.099%
8372	ALICO INC COMMON STOCK USD1.0	0.001%	99.100%
8373	CMIC HOLDINGS C	0.001%	99.100%
8374	FURUSATO INDUST	0.001%	99.101%
8375	EREX CO LTD	0.001%	99.102%
8376	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.103%
8377	ATRIA GROUP PLC	0.001%	99.104%
8378	ALEXANDER FORBE	0.001%	99.105%
8379	HONG KONG AIRCR	0.001%	99.106%
8380	KAS BANK	0.001%	99.107%
8381	EDREAMS ODIGEO	0.001%	99.107%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.108%
8383	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.109%
8384	MICROBIO CO LTD	0.001%	99.110%
8385	CRH PLC	0.001%	99.111%
8386	HANSEN TECHNOLO	0.001%	99.112%
8387	JAPAN CASH MACH	0.001%	99.113%
8388	MEDIGENE AG	0.001%	99.113%
8389	ADCOCK INGRAM H	0.001%	99.114%
8390	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.115%
8391	CAPITAL ONE BAN	0.001%	99.116%
8392	F@N COMMUNICATI	0.001%	99.117%
8393	NL INDUSTRIES	0.001%	99.118%
8394	SINKO INDUSTRIE	0.001%	99.119%
8395	CHICONY POWER T	0.001%	99.119%
8396	NISSHIN FUDOSAN	0.001%	99.120%
8397	MARUZEN SHOWA U	0.001%	99.121%
8398	HELBOR EMPREEND	0.001%	99.122%
8399	TOKYO ROPE MFG	0.001%	99.123%
8400	SA SA INTL HLDG	0.001%	99.124%
8401	ROAD KING INFRA	0.001%	99.125%
8402	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.125%
8403	EIKEN CHEMICAL	0.001%	99.126%
8404	BGF RETAIL CO L	0.001%	99.127%
8405	PINGUELY-HAULOT	0.001%	99.128%
8406	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.129%
8407	KNM GROUP BERHA	0.001%	99.130%
8408	FUJIMI INC	0.001%	99.131%
8409	ASUNARO AOKI CO	0.001%	99.131%
8410	GUJARAT MINERAL	0.001%	99.132%
8411	ECKERT & ZIEGLE	0.001%	99.133%
8412	INFRAESTRUCTURA	0.001%	99.134%
8413	HUNG POO CONSTR	0.001%	99.135%
8414	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.136%
8415	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.137%
8416	CELLNEX TELECOM	0.001%	99.137%
8417	EXMAR	0.001%	99.138%
8418	REBOSIS PROPERT	0.001%	99.139%
8419	CAMBIAN GROUP P	0.001%	99.140%
8420	DAIKOKU DENKI C	0.001%	99.141%
8421	FOXTONS GROUP P	0.001%	99.142%
8422	NITTO KOHKI CO	0.001%	99.142%
8423	NAGATANIEN CO L	0.001%	99.143%
8424	CHIP ENG SENG C	0.001%	99.144%
8425	TELSTRA CORP-AD	0.001%	99.145%
8426	SCHALTBAU HOLDI	0.001%	99.146%
8427	SPIRE HEALTHCAR	0.001%	99.147%
8428	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.148%
8429	EUROCASH SA	0.001%	99.148%
8430	TUAN SING HLDGS	0.001%	99.149%
8431	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	99.151%
8433	MEDCO ENERGI IN	0.001%	99.152%
8434	JALUX INC	0.001%	99.153%
8435	STAR CRUISES LT	0.001%	99.153%
8436	EHWA TECHNOLOGI	0.001%	99.154%
8437	SANEI ARCHITECT	0.001%	99.155%
8438	BANCO DE BOGOTA	0.001%	99.156%
8439	LEASINVEST REAL	0.001%	99.157%
8440	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.158%
8441	ADATA TECHNOLOG	0.001%	99.159%
8442	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.159%
8443	PRUMO LOGISTICA	0.001%	99.160%
8444	STO AG-PREFERRE	0.001%	99.161%
8445	ADANI ENTERPRIS	0.001%	99.162%
8446	ICOM INCORPORAT	0.001%	99.163%
8447	FARADAY TECHNOL	0.001%	99.164%
8448	CRAWFORD & CO	0.001%	99.164%
8449	S.M. ENTERTAINM	0.001%	99.165%
8450	KURIMOTO	0.001%	99.166%
8451	MITSUBISHI PAPE	0.001%	99.167%
8452	AIRASIA X BHD	0.001%	99.168%
8453	HUA HAN BIO-PHA	0.001%	99.169%
8454	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.169%
8455	NOHMI BOSAI	0.001%	99.170%
8456	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.171%
8457	JW PHARMACEUTIC	0.001%	99.172%
8458	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.173%
8459	QUESTERRE ENERG	0.001%	99.174%
8460	MOBILEPHONE TEL	0.001%	99.174%
8461	WESTGOLD RESOUR	0.001%	99.175%
8462	XINJIANG XINXIN	0.001%	99.176%
8463	SUMMIT R/EST HL	0.001%	99.177%
8464	WIZ SOL CORR DE	0.001%	99.178%
8465	SCHIBSTED ASA	0.001%	99.179%
8466	OMAXE LTD	0.001%	99.179%
8467	SK TELECOM	0.001%	99.180%
8468	KIRKLAND S INC COMMON STOCK	0.001%	99.181%
8469	YUGANG INTL	0.001%	99.182%
8470	H+H INTERNATION	0.001%	99.183%
8471	KANAGAWA CHUO K	0.001%	99.184%
8472	GATEWAY DISTRIP	0.001%	99.184%
8473	IJT TECHNOLOGY	0.001%	99.185%
8474	EHEALTH INC COMMON STOCK USD.001	0.001%	99.186%
8475	CHINA XLX FERTI	0.001%	99.187%
8476	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.188%
8477	ABILITY ENTERPR	0.001%	99.189%
8478	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.189%
8479	PC JEWELLER LIM	0.001%	99.190%
8480	UNITECH PRINTED	0.001%	99.191%
8481	MIMASU SEMICOND	0.001%	99.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	ITOCHU SHOKUJIN	0.001%	99.193%
8483	KEPCO PLANT SER	0.001%	99.194%
8484	FREUND CORP	0.001%	99.194%
8485	AVIC INTERNATIO	0.001%	99.195%
8486	SWCC SHOWA HOLD	0.001%	99.196%
8487	HANSOL CHEMICAL	0.001%	99.197%
8488	AA PLC	0.001%	99.198%
8489	SOBHA LIMITED	0.001%	99.198%
8490	SUNSPRING METAL	0.001%	99.199%
8491	MATSUI CONST CO	0.001%	99.200%
8492	PHX ENERGY SERV	0.001%	99.201%
8493	POLYPLEX THAILA	0.001%	99.202%
8494	MINOR INTL	0.001%	99.203%
8495	LACTO JAPAN CO	0.001%	99.203%
8496	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.001%	99.204%
8497	SUN INTL LTD	0.001%	99.205%
8498	CONVOY FINANCIA	0.001%	99.206%
8499	SAM YOUNG ELECT	0.001%	99.207%
8500	ISELECT LTD	0.001%	99.207%
8501	AOC HOLDINGS IN	0.001%	99.208%
8502	TOKYO KEIKI INC	0.001%	99.209%
8503	KOMBASSAN HOLDI	0.001%	99.210%
8504	CENIT AG SYSTEM	0.001%	99.211%
8505	IWASAKI ELECTRI	0.001%	99.212%
8506	ESPRINET SPA	0.001%	99.212%
8507	GRUPO NUTRESA S	0.001%	99.213%
8508	ISRA VISION AG	0.001%	99.214%
8509	GEK GROUP OF CO	0.001%	99.215%
8510	TACHIBANA ELETE	0.001%	99.216%
8511	HONEYS CO LTD	0.001%	99.216%
8512	HIROSE ELECTRIC	0.001%	99.217%
8513	RENAISSANCE INC	0.001%	99.218%
8514	CENTRAL SPORTS	0.001%	99.219%
8515	DORO AB	0.001%	99.220%
8516	COMBA TELECOM S	0.001%	99.220%
8517	BIRLA CORP LTD	0.001%	99.221%
8518	KANEMATSU ELEC	0.001%	99.222%
8519	FINOLEX INDUSTR	0.001%	99.223%
8520	SEOHEE CONSTRUC	0.001%	99.224%
8521	FERRARI NV	0.001%	99.225%
8522	AMOT INVESTMENT	0.001%	99.225%
8523	ACTRON TECHNOLO	0.001%	99.226%
8524	RIKEN KEIKI CO	0.001%	99.227%
8525	PT PAKUWON JATI	0.001%	99.228%
8526	SHENYIN WANGUO(0.001%	99.229%
8527	INTL GAME SYSTE	0.001%	99.229%
8528	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.230%
8529	TRUE NORTH COMM	0.001%	99.231%
8530	KAWAI MUSICAL I	0.001%	99.232%
8531	ILSHIN SPINNING	0.001%	99.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.233%
8533	MOMO INC SPON ADR ADR USD.0001	0.001%	99.234%
8534	SUNG KWANG BEND	0.001%	99.235%
8535	DONG-A ST CO LT	0.001%	99.236%
8536	COGOBUY GROUP	0.001%	99.237%
8537	FJ NEXT CO LTD	0.001%	99.237%
8538	CHUKYO BANK	0.001%	99.238%
8539	SIOEN INDUSTRIE	0.001%	99.239%
8540	TELE COLUMBUS A	0.001%	99.240%
8541	TA ENTERPRISE B	0.001%	99.241%
8542	CHUETSU PULP&PA	0.001%	99.241%
8543	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.242%
8544	IHH HEALTHCARE	0.001%	99.243%
8545	MERITZ FINANCIA	0.001%	99.244%
8546	CYFROWY POLSAT	0.001%	99.245%
8547	SINCERE NAVIGAT	0.001%	99.245%
8548	HYFLUX LTD	0.001%	99.246%
8549	TREVI FINANZIAR	0.001%	99.247%
8550	RONSHINE CHINA	0.001%	99.248%
8551	COMMUNISIS PLC	0.001%	99.248%
8552	SM INVESTMENTS	0.001%	99.249%
8553	KROSAKI CORP	0.001%	99.250%
8554	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	99.251%
8555	MICO LTD	0.001%	99.252%
8556	GENESIS LAND DE	0.001%	99.252%
8557	ENNOCORP CORP	0.001%	99.253%
8558	JIANGNAN GROUP	0.001%	99.254%
8559	BASLER AG	0.001%	99.255%
8560	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.256%
8561	AIZAWA SECURITI	0.001%	99.256%
8562	KINKI NIPPON TO	0.001%	99.257%
8563	TURVO INTERNATI	0.001%	99.258%
8564	LIFETECH SCIENT	0.001%	99.259%
8565	PRONEXUS INC	0.001%	99.259%
8566	NIHON KAGAKU SA	0.001%	99.260%
8567	HELLENIC PETROL	0.001%	99.261%
8568	AKITA DRILLING	0.001%	99.262%
8569	OLAV THON EIEND	0.001%	99.263%
8570	JAPAN AIRPORT T	0.001%	99.263%
8571	KNOW IT AB	0.001%	99.264%
8572	TECHNOPRO HLDGS	0.001%	99.265%
8573	TOYO RADIATOR C	0.001%	99.266%
8574	C UYEMURA & CO	0.001%	99.267%
8575	F&A AQUA HOLDIN	0.001%	99.267%
8576	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.268%
8577	NISSUI PHARM CO	0.001%	99.269%
8578	EAGLE NICE INTE	0.001%	99.270%
8579	TOWER BERSAMA I	0.001%	99.270%
8580	LIFESTYLE CHINA	0.001%	99.271%
8581	ZUMTOBEL AG	0.001%	99.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.273%
8583	JK TYRE & INDUS	0.001%	99.274%
8584	SUNGCHANG ENTER	0.001%	99.274%
8585	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.275%
8586	TAIKO BANK	0.001%	99.276%
8587	SSANGYONG MOTOR	0.001%	99.277%
8588	BING-GRAE	0.001%	99.277%
8589	CASETEK HOLDING	0.001%	99.278%
8590	MPI CORPORATION	0.001%	99.279%
8591	HANNSTAR BOARD	0.001%	99.280%
8592	JAPAN MATERIAL	0.001%	99.280%
8593	PROACT IT GROUP	0.001%	99.281%
8594	YUNGSHIN GLOBAL	0.001%	99.282%
8595	NITTOC CONST CO	0.001%	99.283%
8596	SUNSHINE 10	0.001%	99.284%
8597	QINHUANGDAO POR	0.001%	99.284%
8598	FENIX OUTDOOR I	0.001%	99.285%
8599	ELECNOR SA	0.001%	99.286%
8600	KATO WORKS CO	0.001%	99.287%
8601	KYOSAN ELECTRIC	0.001%	99.287%
8602	LAND & HOUSE PU	0.001%	99.288%
8603	HILONG HOLDING	0.001%	99.289%
8604	NIHON CHOUZAI C	0.001%	99.290%
8605	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.290%
8606	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.291%
8607	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.292%
8608	P S CORPORATION	0.001%	99.293%
8609	VILLA WORLD LTD	0.001%	99.293%
8610	OKINAWA CELLULA	0.001%	99.294%
8611	KANADEN CORP	0.001%	99.295%
8612	ITC PROPERTIES	0.001%	99.296%
8613	TOKYO ELECTRON	0.001%	99.297%
8614	ELETROPAULO MET	0.001%	99.297%
8615	CYBERTAN TECHNO	0.001%	99.298%
8616	LUNDIN GOLD INC	0.001%	99.299%
8617	GODO STEEL	0.001%	99.300%
8618	REGIS HEALTHCAR	0.001%	99.300%
8619	SOC BAINS DE ME	0.001%	99.301%
8620	OROCOBRE LTD	0.001%	99.302%
8621	KEIHANSHIN RL	0.001%	99.303%
8622	HOTEL PROPERTY	0.001%	99.303%
8623	MALAYAN CEMENT	0.001%	99.304%
8624	NIHON TOKUSHU T	0.001%	99.305%
8625	MEIKO NETWORK J	0.001%	99.306%
8626	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.306%
8627	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.307%
8628	DAOU DATA CORP	0.001%	99.308%
8629	TOYO SECURITIES	0.001%	99.309%
8630	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.309%
8631	DELEK AUTOMOTIV	0.001%	99.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	NIEN MADE ENTER	0.001%	99.311%
8633	SCHIBSTED ASA	0.001%	99.312%
8634	FUJI PHARM CO L	0.001%	99.312%
8635	KAWASAN INDS JA	0.001%	99.313%
8636	PHARMAENGINE IN	0.001%	99.314%
8637	SKANDIABANKEN A	0.001%	99.315%
8638	RASSINI SAB DE	0.001%	99.315%
8639	TIANGONG INTERN	0.001%	99.316%
8640	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.317%
8641	G-7 HOLDINGS IN	0.001%	99.318%
8642	SHENGJING BANK	0.001%	99.318%
8643	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.319%
8644	SHANDONG XINHUA	0.001%	99.320%
8645	ASHIMORI INDUST	0.001%	99.321%
8646	GUJARAT NARM	0.001%	99.321%
8647	KWANG DONG PHAR	0.001%	99.322%
8648	CARDINAL ENERGY	0.001%	99.323%
8649	NAKAMURAYA CO L	0.001%	99.323%
8650	TOP SPRING INTL	0.001%	99.324%
8651	ENF TECHNOLOGY	0.001%	99.325%
8652	WESTAR ENERGY I	0.001%	99.326%
8653	HENGXING	0.001%	99.326%
8654	SABATE DIOSOS	0.001%	99.327%
8655	TAEWOONG CO	0.001%	99.328%
8656	CIE FINANCIER T	0.001%	99.329%
8657	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.329%
8658	CREATE RESTAURA	0.001%	99.330%
8659	TI FINANCIAL HO	0.001%	99.331%
8660	YOMEISHU SEIZO	0.001%	99.332%
8661	HASTINGS GROUP	0.001%	99.332%
8662	ATOM CORPORATIO	0.001%	99.333%
8663	BW PLANTATION	0.001%	99.334%
8664	JAPAN BUSINESS	0.001%	99.335%
8665	ZIG SHENG INDL	0.001%	99.335%
8666	CLEANUP CORP	0.001%	99.336%
8667	GRO-BELS CO LTD	0.001%	99.337%
8668	SANYO ELEC RAIL	0.001%	99.338%
8669	PALIBURG HOLDIN	0.001%	99.338%
8670	INTERPARK CORP	0.001%	99.339%
8671	KOATSU GAS KOGY	0.001%	99.340%
8672	SOUNDWILL HOLDI	0.001%	99.340%
8673	UNIDEN CORP	0.001%	99.341%
8674	BIOTEST AG	0.001%	99.342%
8675	TOYO CORPORATIO	0.001%	99.343%
8676	RADEX-HERAKLITH	0.001%	99.343%
8677	XIABUXIABU CATE	0.001%	99.344%
8678	GRUPO AVAL ACCI	0.001%	99.345%
8679	PW MEDTECH GROU	0.001%	99.346%
8680	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.346%
8681	BASTIDE LE CONF	0.001%	99.347%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	ENERGA SA	0.001%	99.348%
8683	LOTUS BAKERIES	0.001%	99.348%
8684	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.349%
8685	JAPAN PILE CORP	0.001%	99.350%
8686	SEA HOLDINGS LT	0.001%	99.351%
8687	OCEAN-LAND GROU	0.001%	99.351%
8688	NITTO SEIKO CO	0.001%	99.352%
8689	SANYO SHOKAI	0.001%	99.353%
8690	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.354%
8691	JIAYUAN INTERNA	0.001%	99.354%
8692	BANCO SANTANDER CHILE ADR ADR	0.001%	99.355%
8693	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.356%
8694	METALLURGICAL C	0.001%	99.356%
8695	OPPENHEIMER HLD	0.001%	99.357%
8696	ASKA PHARMACEU	0.001%	99.358%
8697	DELTA PROPERTY	0.001%	99.359%
8698	BEST PACIFIC IN	0.001%	99.359%
8699	OSK HOLDINGS BH	0.001%	99.360%
8700	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.361%
8701	ICHIKOH INDUSTR	0.001%	99.361%
8702	HARDINGE INC	0.001%	99.362%
8703	JHSF PARTICIPAC	0.001%	99.363%
8704	SERVCORP	0.001%	99.364%
8705	SHINYOUNG SECS	0.001%	99.364%
8706	SINOSOFT TECHNO	0.001%	99.365%
8707	TOYO KOHAN CO	0.001%	99.366%
8708	JAPAN MEDICAL D	0.001%	99.367%
8709	mitsui matsushi	0.001%	99.367%
8710	mitsui home co	0.001%	99.368%
8711	YAKUODO CO LTD	0.001%	99.369%
8712	CHORI CO LTD	0.001%	99.369%
8713	PCM INC COMMON STOCK USD.001	0.001%	99.370%
8714	HISAKA WORKS LT	0.001%	99.371%
8715	TAKAOKA TOKO HL	0.001%	99.372%
8716	KENON HLDGS LTD	0.001%	99.372%
8717	GUJARAT FLUOROC	0.001%	99.373%
8718	CIVEO CORP	0.001%	99.374%
8719	SC ASSET CORPOR	0.001%	99.374%
8720	ABG SUNDAL COLL	0.001%	99.375%
8721	HENGDELI HOLDIN	0.001%	99.376%
8722	SANY HEAVY EQUI	0.001%	99.376%
8723	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.377%
8724	PAN JIT INTERNA	0.001%	99.378%
8725	CHINA ALL ACCES	0.001%	99.379%
8726	SUGIMOTO & CO L	0.001%	99.379%
8727	INTERSERVE PLC	0.001%	99.380%
8728	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.381%
8729	MONOGATARI CORP	0.001%	99.381%
8730	UNITECH LIMITED	0.001%	99.382%
8731	SERCO GROUP	0.001%	99.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	STP & I PCL-FOR	0.001%	99.384%
8733	AGUAS ANDINAS S	0.001%	99.384%
8734	TOA DORO KOGYO	0.001%	99.385%
8735	TOTAL ACCESS CO	0.001%	99.386%
8736	KYOKUYO CO LTD	0.001%	99.386%
8737	CABCHARGE AUSTR	0.001%	99.387%
8738	SAMART CORP PCL	0.001%	99.388%
8739	EMPEROR WATCH A	0.001%	99.389%
8740	FEINTOOL INTERN	0.001%	99.389%
8741	TOFAS TURK OTOM	0.001%	99.390%
8742	DYNAGREEN ENVIR	0.001%	99.391%
8743	SILICONWARE PRE	0.001%	99.391%
8744	ON THE BEACH GR	0.001%	99.392%
8745	TAKIRON CO	0.001%	99.393%
8746	NAMHAE CHEMICAL	0.001%	99.393%
8747	TOHO CO LTD	0.001%	99.394%
8748	FORMOSAN RUBBER	0.001%	99.395%
8749	SBW	0.001%	99.396%
8750	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.396%
8751	JACKPOTJOY PLC	0.001%	99.397%
8752	GILLETTE INDIA	0.001%	99.398%
8753	CEMENTOS ARGOS	0.001%	99.398%
8754	FUJIJURA RUBBER	0.001%	99.399%
8755	ACBEL POLYTECH	0.001%	99.400%
8756	BEIJING ENT MED	0.001%	99.400%
8757	MAEZAWA KYUSO I	0.001%	99.401%
8758	FUJI KIKO CO LT	0.001%	99.402%
8759	SCHAFFNER HOLDI	0.001%	99.403%
8760	JANOME SEWING M	0.001%	99.403%
8761	UNION BANK OF P	0.001%	99.404%
8762	PNE WIND AG	0.001%	99.405%
8763	IVE GROUP LTD	0.001%	99.405%
8764	NIPPON FINE CHE	0.001%	99.406%
8765	DE LICACY INDUS	0.001%	99.407%
8766	GUNNEBO AB	0.001%	99.407%
8767	DOTTIKON ES HOL	0.001%	99.408%
8768	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.409%
8769	KITAGAWA IRON W	0.001%	99.409%
8770	EUGENE INVS&SEC	0.001%	99.410%
8771	DATALOGIC SPA	0.001%	99.411%
8772	XP POWER LTD	0.001%	99.412%
8773	BANQUE CANTONAL	0.001%	99.412%
8774	DALRADIAN RESOU	0.001%	99.413%
8775	EXEL INDUSTRIES	0.001%	99.414%
8776	KUANGCHI SCIENC	0.001%	99.414%
8777	CHUANGS CONS IN	0.001%	99.415%
8778	CAPRO CORPN	0.001%	99.416%
8779	KITO CORP	0.001%	99.416%
8780	I-NET CORP	0.001%	99.417%
8781	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	WELLING HOLD LT	0.001%	99.418%
8783	COPEL PARANA EN	0.001%	99.419%
8784	CENTROTEC SUSTA	0.001%	99.420%
8785	CNA GR PHAR	0.001%	99.420%
8786	MARVELOUS AQL I	0.001%	99.421%
8787	SHINWA KAIUN	0.001%	99.422%
8788	DEOLEO SA	0.001%	99.422%
8789	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.423%
8790	POYA CO LTD	0.001%	99.424%
8791	GOLDEN LAND PRO	0.001%	99.424%
8792	OTOKAR OTOMOTIV	0.001%	99.425%
8793	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.426%
8794	FUSION PARTNERS	0.001%	99.427%
8795	PAL CO LTD	0.001%	99.427%
8796	KINGSWAY FINANC	0.001%	99.428%
8797	METALS X LTD	0.001%	99.429%
8798	HADERA PAPER LT	0.001%	99.429%
8799	QAF LTD	0.001%	99.430%
8800	TIANJIN DEVMT H	0.001%	99.431%
8801	BORUSAN BORU	0.001%	99.431%
8802	ZUIKO CORP	0.001%	99.432%
8803	OSAKA ORGANIC C	0.001%	99.433%
8804	DONG AH TIRE&RU	0.001%	99.433%
8805	UNION BANK OF I	0.001%	99.434%
8806	ABC ARBITRAGE	0.001%	99.435%
8807	BIMB HLDGS BERH	0.001%	99.435%
8808	TIVOLI A/S	0.001%	99.436%
8809	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.437%
8810	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.437%
8811	BAYSIDE LAND CO	0.001%	99.438%
8812	TUNE INS HOLDIN	0.001%	99.439%
8813	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.439%
8814	AJIS CO LTD	0.001%	99.440%
8815	NAUTILUS MINERA	0.001%	99.441%
8816	SHINAGAWA REFRA	0.001%	99.441%
8817	NIHON ESLEAD CO	0.001%	99.442%
8818	RIKEN TECHNOS C	0.001%	99.443%
8819	ELEC DE STRASBO	0.001%	99.443%
8820	LEIFHEIT AG	0.001%	99.444%
8821	RIGHT-ON CO	0.001%	99.445%
8822	HOOSIERS HOLDIN	0.001%	99.445%
8823	GNCO	0.001%	99.446%
8824	MAHLE METAL LEV	0.001%	99.447%
8825	RESTAURANT BRAN	0.001%	99.447%
8826	KISWIRE LTD	0.001%	99.448%
8827	AKER AMERICAN S	0.001%	99.449%
8828	SCIENTEX BERHAD	0.001%	99.449%
8829	RAUBEX GROUP LT	0.001%	99.450%
8830	MATSUI SECURITI	0.001%	99.451%
8831	HO TUNG CHEMICA	0.001%	99.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	BYUCKSAN CORP	0.001%	99.452%
8833	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.453%
8834	DOOSAN ENGINE C	0.001%	99.453%
8835	TOM TAILOR HOLD	0.001%	99.454%
8836	TOKYO RAKUTENCH	0.001%	99.455%
8837	SKELLERUP HOLDI	0.001%	99.455%
8838	SHIN NIPPON AIR	0.001%	99.456%
8839	HUGEL INC	0.001%	99.457%
8840	CYBERDYNE INC	0.001%	99.457%
8841	HYUNDAI CONSTRU	0.001%	99.458%
8842	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.459%
8843	CNQC INTERNATIO	0.001%	99.459%
8844	ARIAKE JAPAN CO	0.001%	99.460%
8845	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.461%
8846	U-SHIN	0.001%	99.461%
8847	CHINA NEW TOWN	0.001%	99.462%
8848	APPLIED DEVELOP	0.001%	99.463%
8849	SHIBUSAWA W'HOU	0.001%	99.463%
8850	HANMI PHARM CO	0.001%	99.464%
8851	EKORNES ASA	0.001%	99.464%
8852	TECHNOVATOR INT	0.001%	99.465%
8853	RHYTHM WATCH CO	0.001%	99.466%
8854	NIPPON YAKIN KO	0.001%	99.466%
8855	CONNECT GROUP	0.001%	99.467%
8856	ASCENDAS INDIA	0.001%	99.468%
8857	NIPPON CONCRETE	0.001%	99.468%
8858	HANKUK CARBON C	0.001%	99.469%
8859	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.470%
8860	NZ REFINING CO	0.001%	99.470%
8861	TAKEEI CORPORAT	0.001%	99.471%
8862	BONHEUR ASA	0.001%	99.472%
8863	YUSHIRO CHEMICA	0.001%	99.472%
8864	ACTIA GROUP	0.001%	99.473%
8865	SVENSKA HANDELS	0.001%	99.474%
8866	FLEURY MICHON	0.001%	99.474%
8867	NAPHTHA ISRAEL	0.001%	99.475%
8868	CENTURY CITY IN	0.001%	99.476%
8869	TOP FRONTIER IN	0.001%	99.476%
8870	GLOBE UNION IND	0.001%	99.477%
8871	BROOKFIELD REAL	0.001%	99.477%
8872	PACIFIC HOSPITA	0.001%	99.478%
8873	NATORI CO LTD	0.001%	99.479%
8874	SABANA SHARIAH	0.001%	99.479%
8875	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.480%
8876	MAXVALU TOKAI C	0.001%	99.481%
8877	ORIENTAL BK OF	0.001%	99.481%
8878	PRICER AB	0.001%	99.482%
8879	HONG FOK CORP	0.001%	99.483%
8880	FOOSUNG CO LTD	0.001%	99.483%
8881	GUANGDONG KELON	0.001%	99.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	HFA HOLDINGS LI	0.001%	99.485%
8883	KRS CORPORATION	0.001%	99.485%
8884	ALLAHABAD BANK	0.001%	99.486%
8885	US Wire Order	0.001%	99.486%
8886	ASALEO CARE LTD	0.001%	99.487%
8887	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.488%
8888	ABOITIZ POWER C	0.001%	99.488%
8889	SARTORIUS STEDI	0.001%	99.489%
8890	NIPPON SHARYO	0.001%	99.490%
8891	MAXIS BHD	0.001%	99.490%
8892	TMAC RESOURCES	0.001%	99.491%
8893	GUN EI CHEM IND	0.001%	99.492%
8894	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.492%
8895	ARGAN SA	0.001%	99.493%
8896	STAMFORD LAND	0.001%	99.493%
8897	HILTON FOOD GRO	0.001%	99.494%
8898	ALTISOURCE PORT	0.001%	99.495%
8899	ORGANO	0.001%	99.495%
8900	CAL-COMP ELECTR	0.001%	99.496%
8901	NIPPON DENWA SH	0.001%	99.497%
8902	MARKETECH INTL	0.001%	99.497%
8903	ING BANK SLASKI	0.001%	99.498%
8904	ENTRA ASA	0.001%	99.499%
8905	HEG LIMITED	0.001%	99.499%
8906	HSIN KUANG STEE	0.001%	99.500%
8907	MINMETALS LAND	0.001%	99.500%
8908	EMCORE CORP COMMON STOCK	0.001%	99.501%
8909	LOTTE NON-LIFE	0.001%	99.502%
8910	HARIM CO LTD	0.001%	99.502%
8911	AGABANG&COMPANY	0.001%	99.503%
8912	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.504%
8913	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.504%
8914	FURUNO ELECTRIC	0.001%	99.505%
8915	SOCOVEVA SA	0.001%	99.505%
8916	VA TECH WABAG L	0.001%	99.506%
8917	TRAVELZOO COMMON STOCK USD.01	0.001%	99.507%
8918	AVANCE GAS HOLD	0.001%	99.507%
8919	FUJI CORP LTD/O	0.001%	99.508%
8920	NS SHOPPING CO	0.001%	99.509%
8921	MITANI SEKISAN	0.001%	99.509%
8922	MUCKLOW(A&J) GR	0.001%	99.510%
8923	ROMANDE ENERGIE	0.001%	99.510%
8924	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.511%
8925	YUME INC COMMON STOCK USD.001	0.001%	99.512%
8926	PRIMO WATER CORP COMMON STOCK	0.001%	99.512%
8927	TOA OIL CO LTD	0.001%	99.513%
8928	URTHECAST CORP	0.001%	99.514%
8929	ALPS LOGISTICS	0.001%	99.514%
8930	SESODA CORP	0.001%	99.515%
8931	JAPAN TRANSCITY	0.001%	99.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	COLOUR LIFE SER	0.001%	99.516%
8933	OCTODEC	0.001%	99.517%
8934	GRAND BAOXIN AU	0.001%	99.517%
8935	CIT GROUP INC SR UNSECURED 05/20 5.375	0.001%	99.518%
8936	PLAZZA AG REG A	0.001%	99.519%
8937	SAC'S BAR HOLDI	0.001%	99.519%
8938	S&T DYNAMICS CO	0.001%	99.520%
8939	AMATA CORP PUBL	0.001%	99.520%
8940	SHINSEGAE FOOD	0.001%	99.521%
8941	MAEZAWA KASEI I	0.001%	99.522%
8942	EIDAI CO.LTD.	0.001%	99.522%
8943	GRUPO SECURITY	0.001%	99.523%
8944	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.523%
8945	PARROT	0.001%	99.524%
8946	RAMELIUS RESOUR	0.001%	99.525%
8947	NETMIND FINANCI	0.001%	99.525%
8948	TOSHO PRINTING	0.001%	99.526%
8949	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.526%
8950	ESSITY AKTIEBOL	0.001%	99.527%
8951	CEGEDIM	0.001%	99.528%
8952	BAOYE GROUP CO	0.001%	99.528%
8953	JAGRAN PRAKASHA	0.001%	99.529%
8954	SPACE CO LTD	0.001%	99.530%
8955	SIRTEC INTERNAT	0.001%	99.530%
8956	NAN HAI CORPORA	0.001%	99.531%
8957	DAIKOKUTENBUSSA	0.001%	99.531%
8958	CHINA ORIENTAL	0.001%	99.532%
8959	SHINAGAWA FUEL	0.001%	99.533%
8960	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	99.533%
8961	ELDERS LTD	0.001%	99.534%
8962	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.534%
8963	TORISHIMA PUMP	0.001%	99.535%
8964	MITO SECURITIES	0.001%	99.536%
8965	CENTURIA METROP	0.001%	99.536%
8966	LUMENS CO LTD	0.001%	99.537%
8967	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.537%
8968	NISHIKAWA RUBBE	0.001%	99.538%
8969	VETOQUINOL SA	0.001%	99.539%
8970	ARTNATURE INC	0.001%	99.539%
8971	TAT HONG HOLDIN	0.001%	99.540%
8972	LIVART CO LTD	0.001%	99.540%
8973	FOURLIS S.A.	0.001%	99.541%
8974	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.542%
8975	SURYA CITRA MED	0.001%	99.542%
8976	SUMMIT ASCENT H	0.001%	99.543%
8977	CHIYODA CO	0.001%	99.543%
8978	THERMADOR GROUP	0.001%	99.544%
8979	GRAND KOREA LEI	0.001%	99.545%
8980	COSEL CO	0.001%	99.545%
8981	PROTO CORP	0.001%	99.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	SWEDISH ORPHAN	0.001%	99.546%
8983	THAICOM PUBLIC	0.001%	99.547%
8984	EAST WEST BANKI	0.001%	99.547%
8985	ICHIYOSHI SECS	0.001%	99.548%
8986	MCPHERSONS LTD	0.001%	99.549%
8987	JOHN LAING GROU	0.001%	99.549%
8988	QUALITAS CONTOL	0.001%	99.550%
8989	ECLERX SERVICES	0.001%	99.550%
8990	GREAT PANTHER S	0.001%	99.551%
8991	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.552%
8992	BUMRUNGRAD HOPT	0.001%	99.552%
8993	SUPALAI PCL-NVD	0.001%	99.553%
8994	POSCO ICT CO LT	0.001%	99.553%
8995	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.554%
8996	ERAWAN GROUP	0.001%	99.555%
8997	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.555%
8998	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.556%
8999	IWATSUKA CONFEC	0.001%	99.556%
9000	NAMYANG DAIRY P	0.001%	99.557%
9001	ADO Group Ltd	0.001%	99.557%
9002	LUBELSKI WEGIEL	0.001%	99.558%
9003	ANHUI EXPRESSWA	0.001%	99.559%
9004	BLUE DART EXPRE	0.001%	99.559%
9005	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.560%
9006	MISAWA HOMES HO	0.001%	99.560%
9007	CLS HOLDINGS PL	0.001%	99.561%
9008	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.562%
9009	SHANGHAI FUDAN	0.001%	99.562%
9010	KWALITY LTD	0.001%	99.563%
9011	HARIM HOLDINGS	0.001%	99.563%
9012	VIRGIN AUSTRALI	0.001%	99.564%
9013	APCB INC	0.001%	99.564%
9014	AINSWORTH GAME	0.001%	99.565%
9015	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.566%
9016	AIRPORT FACILIT	0.001%	99.566%
9017	FISERV INC SR UNSECURED 06/20 2.7	0.001%	99.567%
9018	ODELIC CO LTD	0.001%	99.567%
9019	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.568%
9020	MANZ AUTOMATION	0.001%	99.569%
9021	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.569%
9022	NZX LTD	0.001%	99.570%
9023	JASTRZEBSKA SPO	0.001%	99.570%
9024	BIGBEN INTERACT	0.001%	99.571%
9025	TECK RESOURCES	0.001%	99.571%
9026	COLLINS FOOD LT	0.001%	99.572%
9027	GRUH FINANCE	0.001%	99.573%
9028	BOURBON SA	0.001%	99.573%
9029	JAPAN RADIO CO	0.001%	99.574%
9030	TAMBURI INVESTM	0.001%	99.574%
9031	MAEDA KOSEN CO.	0.001%	99.575%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	MICROPORT SCIEN	0.001%	99.575%
9033	ICHIA TECHNOLOG	0.001%	99.576%
9034	LAURENT-PERRIER	0.001%	99.577%
9035	NHPC LTD	0.001%	99.577%
9036	ANADOLU SIGORTA	0.001%	99.578%
9037	GENKY STORES IN	0.001%	99.578%
9038	CHIPMOS TECHNOL	0.001%	99.579%
9039	HUNTSWORTH PLC	0.001%	99.579%
9040	AUSTBROKERS HLD	0.001%	99.580%
9041	PFIZER LTD	0.001%	99.581%
9042	NICHIBAN CO	0.001%	99.581%
9043	REIS INC COMMON STOCK USD.01	0.001%	99.582%
9044	ELECTRA CONSUME	0.001%	99.582%
9045	TOEI ANIMATION	0.001%	99.583%
9046	VIEL ET COMPAGN	0.001%	99.583%
9047	EMPERIA HOLDING	0.001%	99.584%
9048	CARLSBERG BREWE	0.001%	99.585%
9049	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.585%
9050	HUCHEMS FINE CH	0.001%	99.586%
9051	VIJAYA BANK	0.001%	99.586%
9052	TOMOE ENGINEERI	0.001%	99.587%
9053	DIC ASSET AG	0.001%	99.587%
9054	ID LOGISTICS GR	0.001%	99.588%
9055	PAN INTL INDL	0.001%	99.588%
9056	BK OF GREECE	0.001%	99.589%
9057	WONDERFUL SKY F	0.001%	99.590%
9058	THYE MING INDUS	0.001%	99.590%
9059	MIKUNI CORP	0.001%	99.591%
9060	FERROLIGAS FERB	0.001%	99.591%
9061	DISH TV INDIA L	0.001%	99.592%
9062	MOBILEZONE HOLD	0.001%	99.592%
9063	CARLIT HOLDINGS	0.001%	99.593%
9064	SK SECURITIES C	0.001%	99.593%
9065	SAWADA HOLDINGS	0.001%	99.594%
9066	ASPO OYJ	0.001%	99.595%
9067	TPV TECHNOLOGY	0.001%	99.595%
9068	CIMSA	0.001%	99.596%
9069	BANK BUKOPIN PT	0.001%	99.596%
9070	JMS CO	0.001%	99.597%
9071	EGUARANTEE INC.	0.001%	99.597%
9072	LATTICE SEMICON	0.001%	99.598%
9073	AYGAZ	0.001%	99.598%
9074	DISTELL GROUP L	0.001%	99.599%
9075	KOMATSU WALL IN	0.001%	99.600%
9076	JW HOLDINGS COR	0.001%	99.600%
9077	FUJIKURA KASEI	0.001%	99.601%
9078	MORY INDUSTRIES	0.001%	99.601%
9079	ENDO LIGHTING C	0.001%	99.602%
9080	SAMPO CORP	0.001%	99.602%
9081	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.603%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	CSE GLOBAL LIM	0.001%	99.603%
9083	ANN JOO RESOURC	0.001%	99.604%
9084	TECNISA SA	0.001%	99.605%
9085	HILAN LTD	0.001%	99.605%
9086	GUOCO GROUP	0.001%	99.606%
9087	SENSHUKAI CO	0.001%	99.606%
9088	GRUPO SANDBORNS	0.001%	99.607%
9089	HIOKI EE CORP	0.001%	99.607%
9090	TAMARACK VALLEY	0.001%	99.608%
9091	SEKONIX CO LTD	0.001%	99.608%
9092	MARUSAN SECUR	0.001%	99.609%
9093	KATHMANDU HOLDI	0.001%	99.609%
9094	FARMSCO	0.001%	99.610%
9095	KSL HLDGS BERHA	0.001%	99.611%
9096	YORK WATER CO COMMON STOCK	0.001%	99.611%
9097	FUSO PHARM	0.001%	99.612%
9098	ELITEGROUP COMP	0.001%	99.612%
9099	TRIVENI ENGINEE	0.001%	99.613%
9100	EVERGREEN INTL	0.001%	99.613%
9101	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.614%
9102	WING ON CO INT	0.001%	99.614%
9103	MARUBUN CORP	0.001%	99.615%
9104	VIEWWORKS CO LTD	0.001%	99.615%
9105	EVEREST TEXTILE	0.001%	99.616%
9106	RINGER HUT CO L	0.001%	99.617%
9107	AROTECH CORP COMMON STOCK USD.01	0.001%	99.617%
9108	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.618%
9109	WUS PRINTD CIRC	0.001%	99.618%
9110	MIE KOTSU GP HL	0.001%	99.619%
9111	HYUNDAI HCN CO	0.001%	99.619%
9112	RASSINI SAB DE	0.001%	99.620%
9113	CARE PROPERTY I	0.001%	99.620%
9114	MATSUYA CO (TOK	0.001%	99.621%
9115	CHAMBAL FER	0.001%	99.621%
9116	BANGKOK BANK	0.001%	99.622%
9117	AMADEUS FIRE AG	0.001%	99.622%
9118	VIA HOLDINGS IN	0.001%	99.623%
9119	HC INTERNATIONAL	0.001%	99.623%
9120	JAPFA LTD	0.001%	99.624%
9121	CHUNGHWA PICTUR	0.001%	99.625%
9122	COUNTRYWIDE	0.001%	99.625%
9123	CANVEST ENVIRON	0.001%	99.626%
9124	RM PLC	0.001%	99.626%
9125	EQT HOLDINGS LT	0.001%	99.627%
9126	KEY COFFEE INC	0.001%	99.627%
9127	ROSENBAUER INTE	0.001%	99.628%
9128	CHUO SPRING CO	0.001%	99.628%
9129	DAEJAN HOLDINGS	0.001%	99.629%
9130	SANKYO SEIKO CO	0.001%	99.629%
9131	RASA INDUSTRIES	0.001%	99.630%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	YOULCHON CHEMIC	0.001%	99.630%
9133	SHOEI FOODS COR	0.001%	99.631%
9134	FIRST TRACTOR C	0.001%	99.631%
9135	AMPER SA	0.001%	99.632%
9136	TEST RESEARCH I	0.001%	99.632%
9137	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.633%
9138	ICHIKEN CO LTD	0.001%	99.634%
9139	CHENNAI PETROLE	0.001%	99.634%
9140	DUSTIN GROUP AB	0.001%	99.635%
9141	TAUNG GOLD INTE	0.001%	99.635%
9142	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.636%
9143	WILLBROS GROUP INC COMMON STOCK USD.05	0.001%	99.636%
9144	MAMEZOU	0.001%	99.637%
9145	THORN GROUP LTD	0.001%	99.637%
9146	F&F COMPANY	0.001%	99.638%
9147	SHANGHAI PRIME	0.001%	99.638%
9148	SUMINOE TEXTILE	0.001%	99.639%
9149	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.639%
9150	BOUSTEAD SINGAP	0.001%	99.640%
9151	LPKF LASER & EL	0.001%	99.640%
9152	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.641%
9153	SAFEWAY INC	0.001%	99.641%
9154	KYUNGBANG LTD	0.001%	99.642%
9155	SPRINGLAND INTE	0.001%	99.642%
9156	SICHUAN EXPRESS	0.001%	99.643%
9157	ROCKY BRANDS INC COMMON STOCK	0.001%	99.643%
9158	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.644%
9159	ALINCO INC	0.001%	99.644%
9160	NIHON DEMPA KOG	0.001%	99.645%
9161	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.645%
9162	MIDLAND REALTY	0.001%	99.646%
9163	SPRING REAL EST	0.001%	99.646%
9164	ACNB CORP COMMON STOCK USD2.5	0.001%	99.647%
9165	CENTRAL SEC PAT	0.001%	99.647%
9166	ULKER BISKUVI S	0.001%	99.648%
9167	UNION TOOL CO	0.001%	99.648%
9168	EM-TECH CO LTD	0.001%	99.649%
9169	DHIPAYA INSURAN	0.001%	99.650%
9170	CHONGKUNDANG	0.001%	99.650%
9171	ORBIS	0.001%	99.651%
9172	KALPATARU POWER	0.001%	99.651%
9173	TELEFONICA CZEC	0.001%	99.652%
9174	ENERGY FUELS INC COMMON STOCK	0.001%	99.652%
9175	COOKPAD INC	0.001%	99.653%
9176	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.653%
9177	GROUP LEASE PUB	0.001%	99.654%
9178	SRV GROUP OYJ	0.001%	99.654%
9179	CHINA METAL INT	0.001%	99.655%
9180	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.001%	99.655%
9181	MASTER GLORY GR	0.001%	99.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	IC COMPANYYS	0.001%	99.656%
9183	DAEWOONG CO LTD	0.001%	99.657%
9184	INABA SEISAKUSH	0.001%	99.657%
9185	LUMAX INTERNATI	0.001%	99.658%
9186	MAOYE INTL HOLD	0.001%	99.658%
9187	HEXAGON COMPOSI	0.001%	99.659%
9188	MOTHERCARE	0.001%	99.659%
9189	TRANSCOM WORLDW	0.001%	99.660%
9190	GFPT PCL	0.001%	99.660%
9191	FIREEYE INC COMMON STOCK USD.0001	0.001%	99.661%
9192	CHINA LNG GROUP	0.001%	99.661%
9193	HUDACO INDUSTRI	0.000%	99.662%
9194	COLLECTION HOUS	0.000%	99.662%
9195	XEROX CORP 4.07	0.000%	99.663%
9196	OSTASIATISKE KO	0.000%	99.663%
9197	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.664%
9198	SHANGHAI FUDAN-	0.000%	99.664%
9199	ATTACQ LTD	0.000%	99.665%
9200	FANG HOLDINGS LTD ADR ADR	0.000%	99.665%
9201	YAMATANE CORP N	0.000%	99.666%
9202	VIOHALCO SA	0.000%	99.666%
9203	YTL POWER INTL	0.000%	99.667%
9204	KAWASHO GECOSS	0.000%	99.667%
9205	SINDO RICOH	0.000%	99.668%
9206	MR MAX CORP	0.000%	99.668%
9207	KYUNG DONG NAVI	0.000%	99.669%
9208	SAMSUNG ENGINEE	0.000%	99.669%
9209	HIGHLIGHT COMMU	0.000%	99.670%
9210	COOLPAD GROUP L	0.000%	99.670%
9211	KOBE BUSSAN CO	0.000%	99.671%
9212	HUMAX CO LTD	0.000%	99.671%
9213	SHOFU INC	0.000%	99.671%
9214	INBODY CO LTD	0.000%	99.672%
9215	EVN AG	0.000%	99.672%
9216	V1 GROUP LTD	0.000%	99.673%
9217	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.673%
9218	ELECTRICITY GEN	0.000%	99.674%
9219	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	99.674%
9220	MELBOURNE IT	0.000%	99.675%
9221	SUPALAI PCL WTS	0.000%	99.675%
9222	STRATTEC SECURI	0.000%	99.676%
9223	LE BELIER	0.000%	99.676%
9224	CENTRAL AUTO	0.000%	99.677%
9225	HANJIN HEAVY IN	0.000%	99.677%
9226	HUANG HSIANG CO	0.000%	99.678%
9227	CLEAR CHANNEL O	0.000%	99.678%
9228	HOUSTON WIRE &	0.000%	99.679%
9229	MERAFE RESOURCE	0.000%	99.679%
9230	YAMAMURA GLASS	0.000%	99.680%
9231	INDS BACHOCO SA	0.000%	99.680%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	PRIMA INDUSTRIE	0.000%	99.681%
9233	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.681%
9234	CLEAR MEDIA	0.000%	99.682%
9235	BOE VARITRONIX	0.000%	99.682%
9236	UNIFIN FINANCIE	0.000%	99.683%
9237	1ST SHANGHAI IN	0.000%	99.683%
9238	BERLI JUCKER CO	0.000%	99.684%
9239	HITRON TECHNOLO	0.000%	99.684%
9240	NICK SCALI LTD	0.000%	99.685%
9241	SINTEX INDUSTRI	0.000%	99.685%
9242	DEUTSCHE BANK M	0.000%	99.686%
9243	INDOFOOD AGRI R	0.000%	99.686%
9244	PLAYMATES HOLDI	0.000%	99.687%
9245	KT CORP SP ADR ADR	0.000%	99.687%
9246	MAXIM POWER COR	0.000%	99.688%
9247	LOW & BONAR PLC	0.000%	99.688%
9248	KARO PHARMA AB	0.000%	99.688%
9249	KERRY TJ LOGIST	0.000%	99.689%
9250	MAHINDRA CIE AU	0.000%	99.689%
9251	SECHE ENVIRONNE	0.000%	99.690%
9252	SEPTENI CO LTD	0.000%	99.690%
9253	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.691%
9254	COOPER ENERGY L	0.000%	99.691%
9255	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.692%
9256	ALVIVA HOLDINGS	0.000%	99.692%
9257	CN T L GAS	0.000%	99.693%
9258	OHASHI TECHNICA	0.000%	99.693%
9259	EXCEL CO LTD	0.000%	99.694%
9260	BOER POWER HOLD	0.000%	99.694%
9261	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.695%
9262	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.695%
9263	MIRAE ASSET LIF	0.000%	99.696%
9264	DCM SHRIRAM LTD	0.000%	99.696%
9265	BRASILAGRO	0.000%	99.697%
9266	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.697%
9267	FIELDS CORP	0.000%	99.698%
9268	ELNUSA TBK	0.000%	99.698%
9269	TSUTSUMI JEWELR	0.000%	99.698%
9270	SOITEC	0.000%	99.699%
9271	SHINKAWA	0.000%	99.699%
9272	TAMURA TAIKO HL	0.000%	99.700%
9273	COSLIGHT TECH I	0.000%	99.700%
9274	MAX INDIA LTD/N	0.000%	99.701%
9275	FAR EAST ORCH	0.000%	99.701%
9276	NORDJYSKE BANK	0.000%	99.702%
9277	WEST HOLDINGS C	0.000%	99.702%
9278	UBM DEVELOPMENT	0.000%	99.703%
9279	ORBITE TECHNOLO	0.000%	99.703%
9280	HOKKO CHEMICAL	0.000%	99.704%
9281	MALAYAN FLOUR M	0.000%	99.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.000%	99.705%
9283	DAISYO CORP	0.000%	99.705%
9284	TAIWAN FU HSING	0.000%	99.706%
9285	PUBLIC FINANCIA	0.000%	99.706%
9286	MUHAK CO LTD	0.000%	99.706%
9287	POS MALAYSIA	0.000%	99.707%
9288	WARSAW STOCK EX	0.000%	99.707%
9289	FOLLI FOLLIE GP	0.000%	99.708%
9290	CK POWER PCL	0.000%	99.708%
9291	ASX LTD	0.000%	99.709%
9292	mitsui Mining C	0.000%	99.709%
9293	HIRAKAWA HEWTEC	0.000%	99.710%
9294	TER BEKE SA	0.000%	99.710%
9295	KEE TAI PROPERT	0.000%	99.711%
9296	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.711%
9297	GUJARAT PIPAVAV	0.000%	99.712%
9298	FUJITA KANKO IN	0.000%	99.712%
9299	AEON CO. (M) BH	0.000%	99.713%
9300	YASHILI INTL HL	0.000%	99.713%
9301	INUI GLOBAL LOG	0.000%	99.713%
9302	WANG ON GROUP	0.000%	99.714%
9303	WERELDHAVE BELG	0.000%	99.714%
9304	DIRECT INSURANC	0.000%	99.715%
9305	REALIA BUSINESS	0.000%	99.715%
9306	KONAKA CO LTD	0.000%	99.716%
9307	TCI CO LTD	0.000%	99.716%
9308	FLOW TRADERS	0.000%	99.717%
9309	GOOD-YEAR	0.000%	99.717%
9310	SYNDICATE BANK	0.000%	99.718%
9311	ISENTIA GROUP L	0.000%	99.718%
9312	PROMOTORA DE IN	0.000%	99.719%
9313	DONGWONIndustr	0.000%	99.719%
9314	ELANDERS AB	0.000%	99.719%
9315	DAE-IL CORP	0.000%	99.720%
9316	ICHIBANYA CO LT	0.000%	99.720%
9317	BMTC GROUP INC	0.000%	99.721%
9318	UCO BANK	0.000%	99.721%
9319	OENON HOLDINGS	0.000%	99.722%
9320	ROXGOLD INC	0.000%	99.722%
9321	NIPPON KANZAI C	0.000%	99.723%
9322	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.723%
9323	VAN DE VELDE	0.000%	99.724%
9324	GRUPO LALA SAB	0.000%	99.724%
9325	TAKIHYO CO LTD	0.000%	99.724%
9326	NIPPON HUME PIP	0.000%	99.725%
9327	ASIA POLYMER	0.000%	99.725%
9328	COLABOR GROUP I	0.000%	99.726%
9329	KLCC PROPERTY H	0.000%	99.726%
9330	EMPRESA DE ENER	0.000%	99.727%
9331	KSB AG	0.000%	99.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	SPARX ASSET MAN	0.000%	99.728%
9333	SAJO INDUSTRIES	0.000%	99.728%
9334	AMVIG HOLDINGS	0.000%	99.728%
9335	ENERGIEDIENST H	0.000%	99.729%
9336	ANGLO-EASTN PLA	0.000%	99.729%
9337	NOMURA CO LTD	0.000%	99.730%
9338	ADDLIFE AB	0.000%	99.730%
9339	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.731%
9340	TRISURA GROUP LTD COMMON STOCK	0.000%	99.731%
9341	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.732%
9342	BANK PEMBANGUNA	0.000%	99.732%
9343	PENN VIRGINIA CORP COMMON STOCK	0.000%	99.732%
9344	CSS INDUSTRIES	0.000%	99.733%
9345	BUND CENTER INV	0.000%	99.733%
9346	ASCENCIO	0.000%	99.734%
9347	ALBARAKA TURK K	0.000%	99.734%
9348	PLANET PAYMENT	0.000%	99.735%
9349	NISSEI ASB MACH	0.000%	99.735%
9350	NICOX	0.000%	99.736%
9351	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.736%
9352	AP EAGERS LTD	0.000%	99.736%
9353	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.737%
9354	MANI INC	0.000%	99.737%
9355	IEI INTEGRATION	0.000%	99.738%
9356	KOZA ALTIN ISLE	0.000%	99.738%
9357	ROYAL BAFOKENG	0.000%	99.739%
9358	FONAR CORP COMMON STOCK USD.0001	0.000%	99.739%
9359	ITALIAN-THAI DE	0.000%	99.740%
9360	RESILUX	0.000%	99.740%
9361	REPCO HOME FINA	0.000%	99.740%
9362	VITEC GROUP	0.000%	99.741%
9363	SBS MEDIA HOLDI	0.000%	99.741%
9364	YUSEN LOGISTICS	0.000%	99.742%
9365	NITTO FC CO	0.000%	99.742%
9366	OIL INDIA LTD	0.000%	99.743%
9367	TIME TECHNO	0.000%	99.743%
9368	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.743%
9369	TIPTREE INC COMMON STOCK USD.001	0.000%	99.744%
9370	WILMINGTON GROU	0.000%	99.744%
9371	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.745%
9372	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.745%
9373	BANK OF KAOHSIU	0.000%	99.746%
9374	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.746%
9375	NICHIEI CO	0.000%	99.746%
9376	AVON RUBBER	0.000%	99.747%
9377	OKK CORP	0.000%	99.747%
9378	ELAN MICROELECT	0.000%	99.748%
9379	CICOR TECHNOLOG	0.000%	99.748%
9380	CHUGAI RO CO LT	0.000%	99.749%
9381	AXWAY SOFTWARE	0.000%	99.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	SURUGA CO LTD	0.000%	99.749%
9383	INNER MONGOLIA	0.000%	99.750%
9384	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.750%
9385	DALIAN PORT (PD	0.000%	99.751%
9386	POLY CULTURE GR	0.000%	99.751%
9387	FALCO BIOSYSTEM	0.000%	99.752%
9388	CAYMAN ENGLE Y I	0.000%	99.752%
9389	LIPPO CHINA RES	0.000%	99.752%
9390	MONASH IVF GRP	0.000%	99.753%
9391	THAI STANLEY EL	0.000%	99.753%
9392	GUJARAT ALKALIE	0.000%	99.754%
9393	INDOSAT TBK PT	0.000%	99.754%
9394	NEW HOPE CORP	0.000%	99.755%
9395	HARBIN BANK CO	0.000%	99.755%
9396	OP FINANCIAL IN	0.000%	99.755%
9397	PHOENIX SATELLI	0.000%	99.756%
9398	WAREHOUSE GROUP	0.000%	99.756%
9399	OLVI	0.000%	99.757%
9400	ALTECH CORP	0.000%	99.757%
9401	BCO DESIO E BRI	0.000%	99.757%
9402	YOUNG POONG COR	0.000%	99.758%
9403	TONG-TAI MACHIN	0.000%	99.758%
9404	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.759%
9405	CIA ENERGET CEA	0.000%	99.759%
9406	KH VATEC	0.000%	99.760%
9407	13 HOLDINGS LTD	0.000%	99.760%
9408	NAGAWA CO LTD	0.000%	99.760%
9409	MODERNLAND REAL	0.000%	99.761%
9410	HIRANO TECSEED	0.000%	99.761%
9411	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.762%
9412	ENKA INSAAT VE	0.000%	99.762%
9413	SRG TAKAMI	0.000%	99.763%
9414	CODAN LTD	0.000%	99.763%
9415	ELLAKTOR SA	0.000%	99.763%
9416	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.764%
9417	TUNI U CORP SPON ADR ADR USD.0001	0.000%	99.764%
9418	REALORD GROUP H	0.000%	99.765%
9419	TORRENT POWER L	0.000%	99.765%
9420	NIPPON CHEMIPHA	0.000%	99.765%
9421	JOBAN KOSAN CO	0.000%	99.766%
9422	REGIONAL REIT L	0.000%	99.766%
9423	LAGERCANTZ GRO	0.000%	99.767%
9424	SPROTT RESOURCE	0.000%	99.767%
9425	HAP SENG PLANTA	0.000%	99.767%
9426	CYBEROPTICS CORP COMMON STOCK	0.000%	99.768%
9427	VICTORY CITY IN	0.000%	99.768%
9428	HKSCAN OYJ	0.000%	99.769%
9429	MANGALORE REF &	0.000%	99.769%
9430	HONGKONG CHINES	0.000%	99.770%
9431	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	PFSWEB INC COMMON STOCK USD.001	0.000%	99.770%
9433	NET INSIGHT	0.000%	99.771%
9434	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.771%
9435	KI-STAR REAL ES	0.000%	99.772%
9436	BEIJING ENTERPR	0.000%	99.772%
9437	DEL MONTE PACIF	0.000%	99.772%
9438	PACIFIC CURRENT	0.000%	99.773%
9439	ACTER CO LTD	0.000%	99.773%
9440	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.774%
9441	RION CO LTD	0.000%	99.774%
9442	CHINA VAST INDU	0.000%	99.774%
9443	VANTAGE INTERNA	0.000%	99.775%
9444	HIRAMATSU INC	0.000%	99.775%
9445	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.776%
9446	VOCENTO	0.000%	99.776%
9447	RCF	0.000%	99.776%
9448	3M INDIA LTD	0.000%	99.777%
9449	CJ HELLOVISION	0.000%	99.777%
9450	CYIENT LIMITED	0.000%	99.778%
9451	ACCURAY INC COMMON STOCK USD.001	0.000%	99.778%
9452	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.778%
9453	PMP COMMUNICATI	0.000%	99.779%
9454	TNPL	0.000%	99.779%
9455	BAY ENERGY LTD	0.000%	99.780%
9456	HARMONICARE MED	0.000%	99.780%
9457	BHAKTI INVESTAM	0.000%	99.780%
9458	IMVESCOR RESTAU	0.000%	99.781%
9459	TARSUS GROUP PL	0.000%	99.781%
9460	SARAWAK OIL PAL	0.000%	99.782%
9461	KECK SENG(MAL)B	0.000%	99.782%
9462	ARGO GRAPHICS I	0.000%	99.782%
9463	WESTPORTS HOLDI	0.000%	99.783%
9464	IL&FS TRANSPORT	0.000%	99.783%
9465	EL.EN. SPA	0.000%	99.784%
9466	ANADOLU CAM	0.000%	99.784%
9467	YOKOWO CO LTD	0.000%	99.784%
9468	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.785%
9469	EUSKALTEL SA	0.000%	99.785%
9470	VINY THAI	0.000%	99.786%
9471	PINE CLIFF ENER	0.000%	99.786%
9472	HANSOL PAPER CO	0.000%	99.786%
9473	GRUPPO MUTUIONL	0.000%	99.787%
9474	SYNTHOS SA	0.000%	99.787%
9475	REGINA MIRACLE	0.000%	99.788%
9476	CRCC HIGH-TECH	0.000%	99.788%
9477	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.788%
9478	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.789%
9479	SHUNFENG INTL C	0.000%	99.789%
9480	FINDEL	0.000%	99.790%
9481	GRUPO ARGOS SA	0.000%	99.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	UNITED UTILITIE	0.000%	99.790%
9483	THROMBOGENICS N	0.000%	99.791%
9484	CTI ENGINEERING	0.000%	99.791%
9485	NEMAK SAB DE CV	0.000%	99.792%
9486	CHINOOK ENERGY	0.000%	99.792%
9487	LUBY'S INC.	0.000%	99.792%
9488	WOONGJIN HOLDIN	0.000%	99.793%
9489	COMP ENG & CONS	0.000%	99.793%
9490	EVERBRIGHT SECU	0.000%	99.794%
9491	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.794%
9492	GL LTD	0.000%	99.794%
9493	ASIA CEMENT CHI	0.000%	99.795%
9494	FIRST STEAMSHIP	0.000%	99.795%
9495	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.795%
9496	CHINA ANIMATION	0.000%	99.796%
9497	BOC AVIATION LT	0.000%	99.796%
9498	NOZAWA CORP	0.000%	99.797%
9499	GCA SAVVIAN COR	0.000%	99.797%
9500	DO & CO AG	0.000%	99.797%
9501	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.798%
9502	BEP INTERNATION	0.000%	99.798%
9503	INFORMATION SVC	0.000%	99.799%
9504	LINEDATA SERVIC	0.000%	99.799%
9505	ISTYLE INC	0.000%	99.799%
9506	CHIA HSIN CEMEN	0.000%	99.800%
9507	XINYUAN REAL ES	0.000%	99.800%
9508	KINGS TOWN CONS	0.000%	99.800%
9509	GEM DIAMONDS	0.000%	99.801%
9510	ORION CORP	0.000%	99.801%
9511	LUNG KEE(BERMUD	0.000%	99.802%
9512	NAKABAYASHI CO	0.000%	99.802%
9513	VECTOR	0.000%	99.802%
9514	SCORPIO BULKERS	0.000%	99.803%
9515	ALI CORP	0.000%	99.803%
9516	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.804%
9517	GODFREY PHILLIP	0.000%	99.804%
9518	GODREJ PROPERTI	0.000%	99.804%
9519	BELL SYSTEM24 H	0.000%	99.805%
9520	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.805%
9521	SEACHANGE INTL	0.000%	99.805%
9522	HOKURIKU ELECTR	0.000%	99.806%
9523	CHUN YUAN STEEL	0.000%	99.806%
9524	SARKUYSAN ELEKT	0.000%	99.807%
9525	CHONG KUN DANG	0.000%	99.807%
9526	PEET LIMITED	0.000%	99.807%
9527	SINGHA ESTATE P	0.000%	99.808%
9528	ESCALADE INC COMMON STOCK	0.000%	99.808%
9529	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.808%
9530	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.809%
9531	GADANG HOLDINGS	0.000%	99.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.810%
9533	HAGIWARA ELECTR	0.000%	99.810%
9534	CHINA YURUN FOO	0.000%	99.810%
9535	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.811%
9536	ISU CHEMICAL	0.000%	99.811%
9537	DAESANG HOLDING	0.000%	99.811%
9538	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.812%
9539	DATA#3 LTD	0.000%	99.812%
9540	MATRIX CONCEPTS	0.000%	99.813%
9541	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.813%
9542	TOC CO	0.000%	99.813%
9543	BUFAB AB	0.000%	99.814%
9544	DAISHINKU CORP	0.000%	99.814%
9545	XTREME DRILLING	0.000%	99.814%
9546	ESTIA HELATH LT	0.000%	99.815%
9547	JK CEMENTS LTD	0.000%	99.815%
9548	GLACIER MEDIA I	0.000%	99.815%
9549	IBSTOCK PLC	0.000%	99.816%
9550	MQ HOLDING AB	0.000%	99.816%
9551	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.817%
9552	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.817%
9553	EASTERN WATER R	0.000%	99.817%
9554	WORLDLINE	0.000%	99.818%
9555	GAKKEN CO	0.000%	99.818%
9556	MINERA FRISCO S	0.000%	99.818%
9557	CATENA AB	0.000%	99.819%
9558	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.819%
9559	SPORTON INTERNA	0.000%	99.819%
9560	CHINA PIONEER P	0.000%	99.820%
9561	ITAB SHOP CONCE	0.000%	99.820%
9562	SRI SPORTS LIMI	0.000%	99.821%
9563	DAIICHI KENSETS	0.000%	99.821%
9564	HT&E LTD	0.000%	99.821%
9565	FURYU CORP	0.000%	99.822%
9566	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.822%
9567	RAMI LEVI CHAIN	0.000%	99.822%
9568	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.823%
9569	TOTTORI BANK	0.000%	99.823%
9570	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.823%
9571	PHARMA MAR SA	0.000%	99.824%
9572	GUANGDONG LAND	0.000%	99.824%
9573	TOMOE CORP	0.000%	99.825%
9574	TAKISAWA MACHIN	0.000%	99.825%
9575	TOWER LTD	0.000%	99.825%
9576	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.826%
9577	CIRCASSIA PHARM	0.000%	99.826%
9578	LONG BON INTERN	0.000%	99.826%
9579	SINCERE WATCH H	0.000%	99.827%
9580	VICTORIA PARK A	0.000%	99.827%
9581	NIKKO CO	0.000%	99.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	SHOUGANG CNCRD	0.000%	99.828%
9583	SEBANG CO LTD	0.000%	99.828%
9584	GREEN CROSS COR	0.000%	99.829%
9585	KINGMAKER FOOTW	0.000%	99.829%
9586	S-CONNECT CO LT	0.000%	99.829%
9587	HUONS CO LTD	0.000%	99.830%
9588	REJECT SHOP LTD	0.000%	99.830%
9589	SAMYUNG TRA	0.000%	99.830%
9590	EMPEROR ENTERTA	0.000%	99.831%
9591	BEIJING JINGNEN	0.000%	99.831%
9592	POLETOWIN PITCR	0.000%	99.831%
9593	MUNSUN CAPITAL	0.000%	99.832%
9594	ZEALAND PHARMA	0.000%	99.832%
9595	UNIPAR UNIAO DE	0.000%	99.832%
9596	DONGWON FOOD& B	0.000%	99.833%
9597	GAFISA SA	0.000%	99.833%
9598	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.834%
9599	TREASURE ASA	0.000%	99.834%
9600	CHINA CHEM&PHAR	0.000%	99.834%
9601	CHINESE MARITIM	0.000%	99.835%
9602	METRO KAJANG HL	0.000%	99.835%
9603	OUE COMMERCIAL	0.000%	99.835%
9604	MOROZOFF LIMITE	0.000%	99.836%
9605	S&T HOLDINGS CO	0.000%	99.836%
9606	D&L INDUSTRIES	0.000%	99.836%
9607	SUHEUNG CAPSULE	0.000%	99.837%
9608	GAMEVIL INC	0.000%	99.837%
9609	BANGKOK AVIAT F	0.000%	99.837%
9610	DIALIGHT PLC	0.000%	99.838%
9611	MAGMA FINCORP L	0.000%	99.838%
9612	SAMSE SA	0.000%	99.838%
9613	YELP INC COMMON STOCK USD.000001	0.000%	99.839%
9614	CHINA POWER CLE	0.000%	99.839%
9615	PLDT INC SPON ADR ADR	0.000%	99.840%
9616	DAEKYO	0.000%	99.840%
9617	SINYI REALTY IN	0.000%	99.840%
9618	MELCO HOLDINGS	0.000%	99.841%
9619	TAMA HOME CO LT	0.000%	99.841%
9620	MANDARIN ORIENT	0.000%	99.841%
9621	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.842%
9622	ZENITAKA CORP	0.000%	99.842%
9623	PTG ENERGY PCL	0.000%	99.842%
9624	YC CO LTD	0.000%	99.843%
9625	TOUNG LOONG TEX	0.000%	99.843%
9626	SAM KWANG GLASS	0.000%	99.843%
9627	PARTNERS REAL E	0.000%	99.844%
9628	AREZZO INDUSTRI	0.000%	99.844%
9629	FIBRA SHOP PORT	0.000%	99.844%
9630	PAB K TJIWI KIM	0.000%	99.845%
9631	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	YUKEN KOGYO	0.000%	99.845%
9633	SAFETY GODOWN C	0.000%	99.846%
9634	HIMATSINGKA SEI	0.000%	99.846%
9635	PARIS MIKI INC	0.000%	99.846%
9636	TAISEI LAMICK C	0.000%	99.847%
9637	XXL ASA	0.000%	99.847%
9638	AKSIGORTA AS	0.000%	99.847%
9639	ES-CON JAPAN LT	0.000%	99.848%
9640	OZNER WATER INT	0.000%	99.848%
9641	OPTEX COMPANY	0.000%	99.849%
9642	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.849%
9643	SERVICE STREAM	0.000%	99.849%
9644	FAITH INC	0.000%	99.850%
9645	SUMITOMO PRECIS	0.000%	99.850%
9646	HONWORLD GROUP	0.000%	99.850%
9647	KINKI SHARYO CO	0.000%	99.851%
9648	TTW PUBLIC COMP	0.000%	99.851%
9649	MARUKA MACHINER	0.000%	99.851%
9650	MASON FINANCIAL	0.000%	99.852%
9651	SINO THAI EN,FG	0.000%	99.852%
9652	DECMIL GROUP LT	0.000%	99.852%
9653	AMBASSADOR HOTE	0.000%	99.853%
9654	FLUIDRA SA	0.000%	99.853%
9655	SIEMENS INDIA L	0.000%	99.853%
9656	DONGWHA PHARM.C	0.000%	99.854%
9657	ZIGNAGO VETRO S	0.000%	99.854%
9658	YIZHENG CHEM FI	0.000%	99.854%
9659	UMW OIL & GAS C	0.000%	99.855%
9660	ALPHA SYSTEMS I	0.000%	99.855%
9661	INTER PARFUMS	0.000%	99.855%
9662	STRONG PETROCHE	0.000%	99.856%
9663	TECHNOTRANS AG	0.000%	99.856%
9664	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.856%
9665	MYSTATE LTD	0.000%	99.857%
9666	KEPCO ENGINEERI	0.000%	99.857%
9667	TK CORP	0.000%	99.857%
9668	HANEDA ZENITH H	0.000%	99.858%
9669	EXFO INC	0.000%	99.858%
9670	NAVA BHARAT VEN	0.000%	99.858%
9671	NISSIN FOOD HOL	0.000%	99.859%
9672	ZUKEN INC	0.000%	99.859%
9673	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.859%
9674	TOMSON GROUP	0.000%	99.860%
9675	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.860%
9676	ALROV PROPERTIE	0.000%	99.860%
9677	UTD PLANTATION	0.000%	99.861%
9678	PACIFIC CENTURY	0.000%	99.861%
9679	IFG GROUP PLC	0.000%	99.861%
9680	NAKAYAMA STEEL	0.000%	99.862%
9681	SUNLAND GROUP L	0.000%	99.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	OTONOMY INC COMMON STOCK USD.001	0.000%	99.862%
9683	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.863%
9684	NATIONAL AGRICU	0.000%	99.863%
9685	OHB SE	0.000%	99.863%
9686	PYEONG HWA AUTO	0.000%	99.864%
9687	CAVOTEC SA	0.000%	99.864%
9688	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.864%
9689	FDM GROUP PLC	0.000%	99.865%
9690	KORTEK CORPN	0.000%	99.865%
9691	RECRM RESEARCH	0.000%	99.865%
9692	VECIMA NETWORKS	0.000%	99.866%
9693	MUGEN ESTATE CO	0.000%	99.866%
9694	SAN SHING FASTE	0.000%	99.866%
9695	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.867%
9696	ACAL	0.000%	99.867%
9697	PRG-SCHULTZ INT	0.000%	99.867%
9698	KOBE ELECTRIC R	0.000%	99.868%
9699	MITSUBISHI RESE	0.000%	99.868%
9700	ROSTELECOM OJSC	0.000%	99.868%
9701	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.868%
9702	ASESOR DE ACTIV	0.000%	99.869%
9703	AKCANSА CIMENTO	0.000%	99.869%
9704	SEMCON AB	0.000%	99.869%
9705	AWARE INC	0.000%	99.870%
9706	PSI AG GESELL F	0.000%	99.870%
9707	LANDS END INC COMMON STOCK USD.01	0.000%	99.870%
9708	SOFT-WORLD INTL	0.000%	99.871%
9709	UNITED SPIRITS	0.000%	99.871%
9710	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.871%
9711	DAIDO KOGYO CO	0.000%	99.872%
9712	VP PLC	0.000%	99.872%
9713	HANKOOK SHELL O	0.000%	99.872%
9714	ATENOR	0.000%	99.873%
9715	ASIA HOLDINGS C	0.000%	99.873%
9716	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.873%
9717	HALCYON AGRICU	0.000%	99.874%
9718	NICE INFORMATIO	0.000%	99.874%
9719	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.874%
9720	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.875%
9721	AEROPORTO VENEZ	0.000%	99.875%
9722	KERUR HOLDINGS	0.000%	99.875%
9723	HSIN CHONG CONS	0.000%	99.875%
9724	MIVTACH SHAMIR	0.000%	99.876%
9725	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.876%
9726	ABLYNX NV	0.000%	99.876%
9727	BEADELL RESOURC	0.000%	99.877%
9728	THURGAUER KANTO	0.000%	99.877%
9729	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.877%
9730	MODETOUR NETWOR	0.000%	99.878%
9731	UNION BK OF TAI	0.000%	99.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	KUOYANG CONSTRU	0.000%	99.878%
9733	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.879%
9734	NICHIA STEEL WO	0.000%	99.879%
9735	NEXEN CORPORATI	0.000%	99.879%
9736	GEAR ENERGY LTD	0.000%	99.880%
9737	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.880%
9738	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.880%
9739	AMIYAKI TEI CO	0.000%	99.880%
9740	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.881%
9741	NIPPON COMMER D	0.000%	99.881%
9742	SEOHAN CO LTD	0.000%	99.881%
9743	BLACK BOX CORP	0.000%	99.882%
9744	TRADELINK ELECT	0.000%	99.882%
9745	ENERGY RESOURCE	0.000%	99.882%
9746	TOMORROW FOCUS	0.000%	99.883%
9747	YONDENKO CORP	0.000%	99.883%
9748	GEO ENERGY RESO	0.000%	99.883%
9749	POLYTEC ASSET H	0.000%	99.883%
9750	NIPPON CHEM IND	0.000%	99.884%
9751	MICRONICS JAPAN	0.000%	99.884%
9752	CHONGQING MACHI	0.000%	99.884%
9753	BasicNet S.p.A.	0.000%	99.885%
9754	TAO HEUNG HOLDI	0.000%	99.885%
9755	NSL LTD	0.000%	99.885%
9756	SAKAI OVEX CO L	0.000%	99.886%
9757	ASIA FINANCIAL	0.000%	99.886%
9758	BIG SHOPPING CE	0.000%	99.886%
9759	SAM JIN PHARM	0.000%	99.887%
9760	WHA CORP PCL	0.000%	99.887%
9761	HOIST FINANCE A	0.000%	99.887%
9762	NEPI ROCKCASTLE	0.000%	99.887%
9763	STEIN MART INC COMMON STOCK USD.01	0.000%	99.888%
9764	FURSYS	0.000%	99.888%
9765	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.888%
9766	HYUNDAI ENGINEE	0.000%	99.889%
9767	NESCO LTD	0.000%	99.889%
9768	BEIJINGWEST IND	0.000%	99.889%
9769	GULF KEYSTONE P	0.000%	99.890%
9770	GOLD ROAD RESOU	0.000%	99.890%
9771	OVER FIFTY GP L	0.000%	99.890%
9772	OTSUKA KAGU	0.000%	99.890%
9773	AXACTOR AB	0.000%	99.891%
9774	CMMB VISION HOL	0.000%	99.891%
9775	YESCO CO LTD	0.000%	99.891%
9776	CHAMPION TECHNO	0.000%	99.892%
9777	TOKYO TEKKO CO	0.000%	99.892%
9778	DONG A ELTEK CO	0.000%	99.892%
9779	ENERGY EQUITY C	0.000%	99.892%
9780	TOMATO BANK LTD	0.000%	99.893%
9781	YANCHANG PETROL	0.000%	99.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	WESTPORT INNOVA	0.000%	99.893%
9783	HWA SHIN CO	0.000%	99.894%
9784	RATCHABURI ELEC	0.000%	99.894%
9785	REGIONAL CONT L	0.000%	99.894%
9786	YAIZU SUISANKAG	0.000%	99.895%
9787	SECOM JOSHINETS	0.000%	99.895%
9788	SATORI ELECTRIC	0.000%	99.895%
9789	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.895%
9790	CELLCOM ISRAEL	0.000%	99.896%
9791	CHEUK NANG HLDG	0.000%	99.896%
9792	AFRICA ISRAEL P	0.000%	99.896%
9793	WEATHERNEWS INC	0.000%	99.897%
9794	CARASSO MOTORS	0.000%	99.897%
9795	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.897%
9796	KORADIOR HOLDIN	0.000%	99.897%
9797	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.898%
9798	NAGANO BANK	0.000%	99.898%
9799	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.898%
9800	AUSNUTRIA DAIRY	0.000%	99.899%
9801	HIAG IMMOBILIJEN	0.000%	99.899%
9802	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.899%
9803	CAPIO AB	0.000%	99.899%
9804	TECHNO RYOWA LT	0.000%	99.900%
9805	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.900%
9806	SFP DINING	0.000%	99.900%
9807	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.901%
9808	RHODES FOOD GRO	0.000%	99.901%
9809	KASEN INTERNATI	0.000%	99.901%
9810	DAIDOH	0.000%	99.901%
9811	ROBINSON PCL	0.000%	99.902%
9812	HKC HOLDINGS LT	0.000%	99.902%
9813	FUTURE SYSTEMS	0.000%	99.902%
9814	CARPETRRIGHT	0.000%	99.903%
9815	SAMCHULLY	0.000%	99.903%
9816	KEY TRONIC CORP COMMON STOCK	0.000%	99.903%
9817	PC TEL INC COMMON STOCK USD.001	0.000%	99.903%
9818	GYM GROUP PLC/T	0.000%	99.904%
9819	UNISYS CORP	0.000%	99.904%
9820	APPROACH RESOUR	0.000%	99.904%
9821	ECHELON FINANCI	0.000%	99.904%
9822	ASHTROM PROPERT	0.000%	99.905%
9823	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.905%
9824	FUJI CORP/MIYAG	0.000%	99.905%
9825	ANF IMMOBILIER	0.000%	99.906%
9826	SAN FANG CHEMIC	0.000%	99.906%
9827	MALAKOFF CORP B	0.000%	99.906%
9828	C.BANNER INTERN	0.000%	99.906%
9829	DA MING INTERNA	0.000%	99.907%
9830	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.907%
9831	KYERYONG CONST	0.000%	99.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	SNAI SPA	0.000%	99.908%
9833	AEON CREDIT SER	0.000%	99.908%
9834	KG CHEMICAL COR	0.000%	99.908%
9835	BANK INTERNASIO	0.000%	99.908%
9836	STAR ASIAN INVE	0.000%	99.909%
9837	PHOSAGRO OJSC	0.000%	99.909%
9838	HIROSHIMA ELEC	0.000%	99.909%
9839	INDUSTRIA REIT	0.000%	99.909%
9840	GILAT SATELLITE	0.000%	99.910%
9841	MINEROS S.A.	0.000%	99.910%
9842	SEOBU T&D	0.000%	99.910%
9843	TOSHO CO LTD	0.000%	99.911%
9844	MK RESTAURANT G	0.000%	99.911%
9845	QUABIT INMOBILI	0.000%	99.911%
9846	TRANSACTION CAP	0.000%	99.911%
9847	TAIKO PHARMACEU	0.000%	99.912%
9848	BSL CORPORATION	0.000%	99.912%
9849	CLARK INC COMMO	0.000%	99.912%
9850	INVICTA HOLDING	0.000%	99.912%
9851	NATURAL ALTERNT	0.000%	99.913%
9852	BGP HOLDINGS (P	0.000%	99.913%
9853	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.913%
9854	KYOWA LEATHER	0.000%	99.913%
9855	CAN DO CO LTD	0.000%	99.914%
9856	ECO'S CO LTD/JA	0.000%	99.914%
9857	GRUPO GICSA SA	0.000%	99.914%
9858	INDUSTRIAL BLDG	0.000%	99.914%
9859	RUENTEX INDUSTR	0.000%	99.915%
9860	ALLIED ELECTRON	0.000%	99.915%
9861	SCOPE METALS GR	0.000%	99.915%
9862	HY LOK	0.000%	99.916%
9863	BOUSTEAD PLANTA	0.000%	99.916%
9864	KURIYAMA HOLDIN	0.000%	99.916%
9865	AICHI TOKEI DEN	0.000%	99.916%
9866	SINO GRANDNESS	0.000%	99.917%
9867	KAWASUMI LABS I	0.000%	99.917%
9868	MEGAWIDE CONS C	0.000%	99.917%
9869	KONDOTEC INC	0.000%	99.917%
9870	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.918%
9871	CHINA DYNAMICS	0.000%	99.918%
9872	RATNAMANI METAL	0.000%	99.918%
9873	ALKANE RESOURCE	0.000%	99.918%
9874	KOHSOKU CORP	0.000%	99.919%
9875	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.919%
9876	KOMEHYO	0.000%	99.919%
9877	IDP EDUCATION L	0.000%	99.919%
9878	TOBU STORE CO L	0.000%	99.920%
9879	EMPERADOR INC	0.000%	99.920%
9880	ITFOR INC	0.000%	99.920%
9881	ESSEL PROP	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	ADCORP HLDGS	0.000%	99.921%
9883	MORTGAGE CHOICE	0.000%	99.921%
9884	FOX WIZEL LTD	0.000%	99.921%
9885	TUNAS BARU LAMP	0.000%	99.921%
9886	CENTER LABORATO	0.000%	99.922%
9887	ION BEAM APPLIC	0.000%	99.922%
9888	UNITY OPTO TECH	0.000%	99.922%
9889	AGRO-KANESHO CO	0.000%	99.922%
9890	TOHOKU BANK	0.000%	99.923%
9891	LIFCO AB-B SHS	0.000%	99.923%
9892	IMPEXMETAL	0.000%	99.923%
9893	GETIN NOBLE BA	0.000%	99.923%
9894	GRANDVISION BV	0.000%	99.924%
9895	SHIMOJIMA CO LT	0.000%	99.924%
9896	SHELL REFINING(0.000%	99.924%
9897	NEPES CORPORATI	0.000%	99.924%
9898	HSIL LTD	0.000%	99.925%
9899	OVERSEAS CHINES	0.000%	99.925%
9900	AES GENER SA	0.000%	99.925%
9901	TMK PAO GDR REG S GDR	0.000%	99.925%
9902	AARTI INDS	0.000%	99.926%
9903	HANKUK PAPER MF	0.000%	99.926%
9904	NISSEI PLSTIC I	0.000%	99.926%
9905	FAR LTD	0.000%	99.926%
9906	SCALES CORP LTD	0.000%	99.927%
9907	AMERIGO RESOURC	0.000%	99.927%
9908	NORCROS PLC	0.000%	99.927%
9909	DICKSON CONCEPT	0.000%	99.927%
9910	DY CORP	0.000%	99.927%
9911	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.928%
9912	PERENNIAL REAL	0.000%	99.928%
9913	FLEETWOOD CORP	0.000%	99.928%
9914	FOOD EMPIRE HOL	0.000%	99.928%
9915	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.929%
9916	MAHARASHTRA SEA	0.000%	99.929%
9917	FUJISHOJI CO.LT	0.000%	99.929%
9918	IMPERIAL HOTEL	0.000%	99.929%
9919	HANIL E-HWA CO	0.000%	99.930%
9920	CAPITALAND COMM	0.000%	99.930%
9921	KAORI HEAT TREA	0.000%	99.930%
9922	DAIHATSU DIESEL	0.000%	99.930%
9923	FAG BEARINGS IN	0.000%	99.931%
9924	POLYMET MINING	0.000%	99.931%
9925	HALOWS CO LTD	0.000%	99.931%
9926	COCA-COLA ICECE	0.000%	99.931%
9927	CHC HEALTHCARE	0.000%	99.931%
9928	CASTINGS	0.000%	99.932%
9929	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.932%
9930	PACASMAYO	0.000%	99.932%
9931	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	COFFEE DAY ENTE	0.000%	99.933%
9933	EIH LTD	0.000%	99.933%
9934	KAPSCH TRAFFICC	0.000%	99.933%
9935	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.933%
9936	SILICON INTEG S	0.000%	99.934%
9937	UEM EDGENTA BHD	0.000%	99.934%
9938	SALEM COMM CORP	0.000%	99.934%
9939	BOOT(HENRY) & S	0.000%	99.934%
9940	LIPPO CIKARANG	0.000%	99.934%
9941	CROOZ INC	0.000%	99.935%
9942	DAEHAN STEEL CO	0.000%	99.935%
9943	E TEC E&C LTD	0.000%	99.935%
9944	G SHANK ENTERPR	0.000%	99.935%
9945	MUTOW CO LTD	0.000%	99.936%
9946	TAKANA CO LTD	0.000%	99.936%
9947	UNICHEM LABS	0.000%	99.936%
9948	CGG SA	0.000%	99.936%
9949	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.937%
9950	SUNCALL CORP	0.000%	99.937%
9951	KOREA TECH BANK	0.000%	99.937%
9952	GROUP FIVE	0.000%	99.937%
9953	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.937%
9954	ATTENDO AB	0.000%	99.938%
9955	TWIN DISC INC COMMON STOCK	0.000%	99.938%
9956	PROGRESS WERK A	0.000%	99.938%
9957	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.938%
9958	HAINAN MEILAN A	0.000%	99.939%
9959	CHINA FINANCIAL	0.000%	99.939%
9960	NORDAX GROUP AB	0.000%	99.939%
9961	SKF INDIA LTD	0.000%	99.939%
9962	INTEGRAL DIAGNO	0.000%	99.939%
9963	MJ GLEESON PLC	0.000%	99.940%
9964	BLUE SQUARE REA	0.000%	99.940%
9965	GODREJ INDUSTRI	0.000%	99.940%
9966	MONEY3 CORP LTD	0.000%	99.940%
9967	KRAKATAU STEEL	0.000%	99.941%
9968	FORMOSAN UNION	0.000%	99.941%
9969	VIVA INDUSTRIAL	0.000%	99.941%
9970	PLATZER FASTIGH	0.000%	99.941%
9971	TRAKCJA SA	0.000%	99.941%
9972	YAMATO CORPORAT	0.000%	99.942%
9973	YNH PROPERTY BH	0.000%	99.942%
9974	SILVER CHEF LTD	0.000%	99.942%
9975	T COOK IND	0.000%	99.942%
9976	SHIHLIN ELEC &	0.000%	99.943%
9977	ZHUHAI HLDGS IN	0.000%	99.943%
9978	HAGOROMO FOODS	0.000%	99.943%
9979	SEVERFIELD-ROWE	0.000%	99.943%
9980	DAPHNE INTERNA	0.000%	99.943%
9981	IMMOBEL	0.000%	99.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	COCO'S JAPAN CO	0.000%	99.944%
9983	CARBORUNDUM	0.000%	99.944%
9984	CROWN CONFECTIO	0.000%	99.944%
9985	INDO COUNT INDU	0.000%	99.945%
9986	NOBINA AB	0.000%	99.945%
9987	BASWARE OYJ	0.000%	99.945%
9988	NIHON PLAST CO	0.000%	99.945%
9989	TAINAN ENTERPRI	0.000%	99.945%
9990	STRAITS TRADING	0.000%	99.946%
9991	PIPAVAV DEFENCE	0.000%	99.946%
9992	DRDGOLD LTD	0.000%	99.946%
9993	INVESTORS TITLE CO COMMON STOCK	0.000%	99.946%
9994	Phoenix Mills L	0.000%	99.947%
9995	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.947%
9996	BANYAN TREE HOL	0.000%	99.947%
9997	CATHAY NO 1 REI	0.000%	99.947%
9998	mitsui FUDOSAN	0.000%	99.947%
9999	SANYO TRADING C	0.000%	99.948%
10000	TECHNO ELECTRIC	0.000%	99.948%
10001	SKANDINAVISKA E	0.000%	99.948%
10002	MONGOLIAN MININ	0.000%	99.948%
10003	PICANOL	0.000%	99.948%
10004	GRANULES INDIA	0.000%	99.949%
10005	HOME INVEST BEL	0.000%	99.949%
10006	HONG LEONG ASIA	0.000%	99.949%
10007	YUANSHENGTAI DA	0.000%	99.949%
10008	GOOD RESOURCES	0.000%	99.949%
10009	VON ROLL HOLDIN	0.000%	99.950%
10010	INTL PAPER	0.000%	99.950%
10011	CW GROUP HLDGS	0.000%	99.950%
10012	INTER CARS SA	0.000%	99.950%
10013	COUNTRYSIDE PRO	0.000%	99.951%
10014	BRAEMAR SHIPPIN	0.000%	99.951%
10015	STREET CAPITAL	0.000%	99.951%
10016	NATURES SUNSHIN	0.000%	99.951%
10017	NNIT A/S	0.000%	99.951%
10018	TOTAL ACCESS CO	0.000%	99.952%
10019	VOLUTION GROUP	0.000%	99.952%
10020	AGORA	0.000%	99.952%
10021	TOPPS TILES	0.000%	99.952%
10022	GHCL LTD	0.000%	99.952%
10023	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.953%
10024	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.953%
10025	FULLER SMITH &	0.000%	99.953%
10026	HOGG ROBINSON G	0.000%	99.953%
10027	SOCAM DEVELOPME	0.000%	99.953%
10028	GFOOT CO LTD	0.000%	99.954%
10029	CARR'S GROUP PL	0.000%	99.954%
10030	TAKE AND GIVE	0.000%	99.954%
10031	PETRA FOODS LTD	0.000%	99.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	TRIFAST PLC	0.000%	99.954%
10033	AGV PRODUCTS	0.000%	99.955%
10034	SITTOY GROUP HLD	0.000%	99.955%
10035	ORIGIN ELECTRIC	0.000%	99.955%
10036	WATAHAN & CO LT	0.000%	99.955%
10037	SINO GAS & ENER	0.000%	99.955%
10038	QUINTIS LTD	0.000%	99.956%
10039	NEW ZEALAND OIL	0.000%	99.956%
10040	R.E.A. HOLDINGS	0.000%	99.956%
10041	CENTURY PACIFIC	0.000%	99.956%
10042	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.956%
10043	GETIN HOLDING S	0.000%	99.957%
10044	CORP BANK	0.000%	99.957%
10045	KHON KAEN SUGAR	0.000%	99.957%
10046	CHORUS LTD ADR ADR	0.000%	99.957%
10047	ADO PROPERTIES	0.000%	99.957%
10048	KEPPEL TELECOM&	0.000%	99.958%
10049	SVENSKA CELLULO	0.000%	99.958%
10050	INFOMEDIA	0.000%	99.958%
10051	VOLT INFO SCIEN	0.000%	99.958%
10052	ISE CHEMICAL CO	0.000%	99.958%
10053	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.959%
10054	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.959%
10055	SHIKIBO LTD	0.000%	99.959%
10056	PLATINUM GROUP	0.000%	99.959%
10057	IBI GROUP INC.	0.000%	99.959%
10058	SELVAAG BOLIG A	0.000%	99.960%
10059	MACMAHON HOLDIN	0.000%	99.960%
10060	TA ANN HOLDINGS	0.000%	99.960%
10061	VGI GLOBAL MEDI	0.000%	99.960%
10062	OCL INDIA LTD	0.000%	99.960%
10063	ANTON OILFIELD	0.000%	99.961%
10064	MCLEOD RUSSEL I	0.000%	99.961%
10065	ASIA SATELLITE	0.000%	99.961%
10066	ORIENTAL WATCH	0.000%	99.961%
10067	BURWILL HOLDING	0.000%	99.961%
10068	HUA ENG WIRE&CA	0.000%	99.962%
10069	ANTALIS INTERNA	0.000%	99.962%
10070	HONG KONG FERRY	0.000%	99.962%
10071	WMIH CORP COMMON STOCK USD.00001	0.000%	99.962%
10072	WAH SEONG	0.000%	99.962%
10073	SURYA SEMESTA I	0.000%	99.962%
10074	MEDUSA MINING L	0.000%	99.963%
10075	ASCENTIAL PLC	0.000%	99.963%
10076	TSUI WAH HOLDIN	0.000%	99.963%
10077	YAC CO LTD	0.000%	99.963%
10078	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.963%
10079	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.964%
10080	NVC LIGHTING HO	0.000%	99.964%
10081	FAMUR SA	0.000%	99.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	PACIFIC ONLINE	0.000%	99.964%
10083	NORWEGIAN PROPE	0.000%	99.964%
10084	TURK TRKTOR VE	0.000%	99.964%
10085	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.965%
10086	ELEMENTIA SAB D	0.000%	99.965%
10087	KPX CHEMICAL	0.000%	99.965%
10088	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.965%
10089	CGN MINING CO L	0.000%	99.965%
10090	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.966%
10091	UNITED MICROELECTRON SP ADR ADR	0.000%	99.966%
10092	HOKUETSU INDS C	0.000%	99.966%
10093	SELCUK ECZA DEP	0.000%	99.966%
10094	VINA CONCHA Y T	0.000%	99.966%
10095	YUNNAN WATER IN	0.000%	99.966%
10096	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.967%
10097	FDC LTD/INDIA	0.000%	99.967%
10098	EUROTECH SPA	0.000%	99.967%
10099	TERNA ENERGY SA	0.000%	99.967%
10100	HATHWAY CABLE	0.000%	99.967%
10101	AVENG	0.000%	99.968%
10102	CHINA BANKING C	0.000%	99.968%
10103	CALEDONIA MININ	0.000%	99.968%
10104	WOONGJIN THINKB	0.000%	99.968%
10105	OXLEY HOLDINGS	0.000%	99.968%
10106	SALIM IVOMAS	0.000%	99.968%
10107	LEMMINKAINEN OY	0.000%	99.969%
10108	CHINA RUNDONG A	0.000%	99.969%
10109	BARON DE LEY	0.000%	99.969%
10110	BALMER LAWRIE	0.000%	99.969%
10111	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.969%
10112	Tessi S.A.	0.000%	99.969%
10113	KINTETSU DPT ST	0.000%	99.970%
10114	CONTINENTAL HLD	0.000%	99.970%
10115	CB INDUSTRIAL P	0.000%	99.970%
10116	WIN HANVERKY HO	0.000%	99.970%
10117	D.B. CORP LIMIT	0.000%	99.970%
10118	K1 VENTURES LTD	0.000%	99.971%
10119	APN OUTDOOR GRO	0.000%	99.971%
10120	GWANGJU SHINSEG	0.000%	99.971%
10121	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.971%
10122	OZFOREX GROUP L	0.000%	99.971%
10123	CROWN CONFECTIO	0.000%	99.971%
10124	ERICSSON LM-A S	0.000%	99.972%
10125	REXLOT HOLDINGS	0.000%	99.972%
10126	ENEA AB	0.000%	99.972%
10127	AEGIS LOGISTICS	0.000%	99.972%
10128	EUROZ LTD	0.000%	99.972%
10129	NEW YORK & CO I	0.000%	99.972%
10130	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.973%
10131	FLYBE GROUP PLC	0.000%	99.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.973%
10133	IRC LIMITED	0.000%	99.973%
10134	LAKSHMI VILAS B	0.000%	99.973%
10135	AREALINK CO LTD	0.000%	99.973%
10136	TBK Co., Ltd.	0.000%	99.973%
10137	BIO PAPPEL SAB	0.000%	99.974%
10138	TOW CO LTD	0.000%	99.974%
10139	CSG LIMITED	0.000%	99.974%
10140	CIA ENERGETICA	0.000%	99.974%
10141	NEO-NEON HOLDIN	0.000%	99.974%
10142	TOWN HEALTH INT	0.000%	99.974%
10143	INOX LEISURE LT	0.000%	99.975%
10144	HANMI SEMICONDU	0.000%	99.975%
10145	CONSTANTIN MEDI	0.000%	99.975%
10146	SANYO HOUSING N	0.000%	99.975%
10147	GLAXO SMITHKLIN	0.000%	99.975%
10148	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.975%
10149	FUJISASH CO LTD	0.000%	99.976%
10150	LINK NET TBK PT	0.000%	99.976%
10151	FREQUENCY ELEC	0.000%	99.976%
10152	INTEVAC INC	0.000%	99.976%
10153	GET NICE FINANC	0.000%	99.976%
10154	BEST BRIDAL INC	0.000%	99.976%
10155	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.976%
10156	LOW KENG HUAT(S	0.000%	99.977%
10157	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.977%
10158	PT INTERNATIONA	0.000%	99.977%
10159	TILT RENEWABLES	0.000%	99.977%
10160	SHIDAX CORP	0.000%	99.977%
10161	FAR EAST HOLDIN	0.000%	99.977%
10162	TOMEN DEVICES C	0.000%	99.978%
10163	MEIWA ESTATE CO	0.000%	99.978%
10164	SADBHAV ENGINEE	0.000%	99.978%
10165	BCB BANCORP INC COMMON STOCK	0.000%	99.978%
10166	MODUSLINK GLOBA	0.000%	99.978%
10167	NEDAP(NED APP)N	0.000%	99.978%
10168	TAKASHIMA & CO	0.000%	99.978%
10169	WARTECK INVEST	0.000%	99.979%
10170	LIBERTY GOLD CO	0.000%	99.979%
10171	TRIVENI TURBINE	0.000%	99.979%
10172	ATHENS WATER SU	0.000%	99.979%
10173	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.979%
10174	TRINITY LTD	0.000%	99.979%
10175	THERMAX LTD	0.000%	99.979%
10176	ALIMAK GROUP AB	0.000%	99.980%
10177	HOSTELWORLD GRO	0.000%	99.980%
10178	SEJONG INDUSTRI	0.000%	99.980%
10179	HEIDELBERGCEMEN	0.000%	99.980%
10180	WHIRLPOOL OF IN	0.000%	99.980%
10181	MEITO SANGYO CO	0.000%	99.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	DONGBU SECURITI	0.000%	99.980%
10183	EASTERN MEDIA	0.000%	99.981%
10184	KIMOTO CO LTD	0.000%	99.981%
10185	HOKKAI CAN CO	0.000%	99.981%
10186	NISSEI INDUSTRI	0.000%	99.981%
10187	WEE HUR HOLDING	0.000%	99.981%
10188	KIAN JOO CAN FC	0.000%	99.981%
10189	CRISIL LTD	0.000%	99.981%
10190	IPE GROUP LTD	0.000%	99.982%
10191	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.982%
10192	OLYMPIC CORP	0.000%	99.982%
10193	INES CORPORATIO	0.000%	99.982%
10194	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.982%
10195	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.982%
10196	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.982%
10197	CERAGON NETWORK	0.000%	99.983%
10198	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.983%
10199	RIZAL COMML BAN	0.000%	99.983%
10200	BSQUARE CORP COMMON STOCK	0.000%	99.983%
10201	DYNAMIC ELECTRO	0.000%	99.983%
10202	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.983%
10203	RADISYS CORP COMMON STOCK	0.000%	99.983%
10204	SUGIH ENERGY TB	0.000%	99.983%
10205	REAL INDUSTRY I	0.000%	99.984%
10206	HYUNDAI HEAVY I	0.000%	99.984%
10207	EQUITAL	0.000%	99.984%
10208	THE BASIC HOUSE	0.000%	99.984%
10209	PRIME MEDIA GRO	0.000%	99.984%
10210	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.984%
10211	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.984%
10212	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.984%
10213	LAURA ASHLEY HO	0.000%	99.985%
10214	AUSWIDE BANK LT	0.000%	99.985%
10215	ALANDSBANKEN	0.000%	99.985%
10216	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.985%
10217	LSL PROPERTY SE	0.000%	99.985%
10218	NAPEC INC	0.000%	99.985%
10219	LOGISTEC CORP C	0.000%	99.985%
10220	AFFINE	0.000%	99.985%
10221	S.T.CHEMICAL CO	0.000%	99.986%
10222	SUPALAI PCL WTS	0.000%	99.986%
10223	DEPOMED INC COMMON STOCK	0.000%	99.986%
10224	ONO SOKKI CO	0.000%	99.986%
10225	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.986%
10226	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.986%
10227	BRIGADE ENTERPR	0.000%	99.986%
10228	NIPPON FILCON C	0.000%	99.986%
10229	MARUYAMA MFG CO	0.000%	99.987%
10230	MIYOSHI OIL & F	0.000%	99.987%
10231	INTRALOT SA - I	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	RATTANINDIA	0.000%	99.987%
10233	CATABASIS PHARM	0.000%	99.987%
10234	COXON PRECISE I	0.000%	99.987%
10235	VITRO SA	0.000%	99.987%
10236	PETRUS RESOURCE	0.000%	99.987%
10237	JINDAL SAW LTD	0.000%	99.987%
10238	JBF INDUSTRIES	0.000%	99.988%
10239	PROMOTORA Y OPE	0.000%	99.988%
10240	SILVER BASE GRO	0.000%	99.988%
10241	SYRAH RESOURCES	0.000%	99.988%
10242	PFENEX INC COMMON STOCK USD.001	0.000%	99.988%
10243	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.988%
10244	PALADIN ENERGY	0.000%	99.988%
10245	K.P.R. MILL	0.000%	99.988%
10246	NRJ GROUP	0.000%	99.988%
10247	CHINA RARE EART	0.000%	99.989%
10248	CEQUENCE ENERGY	0.000%	99.989%
10249	NAGARJUNA FERTI	0.000%	99.989%
10250	RECKON LTD	0.000%	99.989%
10251	WORLD HOLDINGS	0.000%	99.989%
10252	TOWN CENTRE SEC	0.000%	99.989%
10253	KONG SUN HLDGS	0.000%	99.989%
10254	CROCODILE GARME	0.000%	99.989%
10255	MIMAKI ENGINEER	0.000%	99.989%
10256	BORYUNG PHARM	0.000%	99.990%
10257	EQUITY FIN HOLD	0.000%	99.990%
10258	BANCO ABC BRASI	0.000%	99.990%
10259	KOSEI SECURITIE	0.000%	99.990%
10260	HANISON CONSTRU	0.000%	99.990%
10261	GUANGNAN(HLDGS)	0.000%	99.990%
10262	CHINA LOTSYNERG	0.000%	99.990%
10263	HIPAY GROUP SA	0.000%	99.990%
10264	AMREP CORP COMMON STOCK USD.1	0.000%	99.990%
10265	SKYLINE CORP	0.000%	99.991%
10266	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.991%
10267	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.991%
10268	KAM HING INTERN	0.000%	99.991%
10269	GALLANT VENTURE	0.000%	99.991%
10270	EASTMAIN RES IN	0.000%	99.991%
10271	MIN XIN HLDGS	0.000%	99.991%
10272	PT MULTIPLOAR C	0.000%	99.991%
10273	STARK TECHNOLOG	0.000%	99.991%
10274	ROULARTA MEDIA	0.000%	99.991%
10275	ASPEN GROUP	0.000%	99.992%
10276	TORIGOE CO LTD	0.000%	99.992%
10277	GLORIOUS SUN EN	0.000%	99.992%
10278	STEEL & TUBE HL	0.000%	99.992%
10279	SUNWAY CONSTRUC	0.000%	99.992%
10280	FRAGRANCE GROUP	0.000%	99.992%
10281	BOLU CIMENTO SA	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	ASANTE INC	0.000%	99.992%
10283	ABTERRA LTD	0.000%	99.992%
10284	BILLABONG INTER	0.000%	99.992%
10285	ARCELORMITTAL S	0.000%	99.993%
10286	CONSTRUCTORA CO	0.000%	99.993%
10287	CVC BRASIL OP A	0.000%	99.993%
10288	BGR ENERGY SYST	0.000%	99.993%
10289	QAD INC B COMMON STOCK USD.001	0.000%	99.993%
10290	DYNASTY FINE WI	0.000%	99.993%
10291	ORASCOM DEVELOP	0.000%	99.993%
10292	HOKKAIDO GAS CO	0.000%	99.993%
10293	BOUSTEAD PROJEC	0.000%	99.993%
10294	SAPEC	0.000%	99.993%
10295	MEDICAL SYSTEM	0.000%	99.993%
10296	CHINA PROPRTIE	0.000%	99.994%
10297	TROY RESOURCES	0.000%	99.994%
10298	EXCELSIOR MEDIC	0.000%	99.994%
10299	FOUNTAIN SET HL	0.000%	99.994%
10300	ADDNODE GROUP A	0.000%	99.994%
10301	ANXIN-CHINA HOL	0.000%	99.994%
10302	MCKAY SECURITIE	0.000%	99.994%
10303	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.994%
10304	TSH RESOURCES B	0.000%	99.994%
10305	FORTRESS PAPER	0.000%	99.994%
10306	CACHE LOGISTICS	0.000%	99.994%
10307	US AUTO PARTS N	0.000%	99.995%
10308	TELEGRAAF MEDIA	0.000%	99.995%
10309	NIHON TRIM CO	0.000%	99.995%
10310	GROUPE OPEN	0.000%	99.995%
10311	GAJAH TUNGGAL	0.000%	99.995%
10312	I-CABLE COMMUNI	0.000%	99.995%
10313	NICE SPA	0.000%	99.995%
10314	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.995%
10315	AXTEL SAB DE CV	0.000%	99.995%
10316	PEARL ORIENTAL	0.000%	99.995%
10317	PARADISE ENTERT	0.000%	99.995%
10318	PYI CORPORATION	0.000%	99.995%
10319	PROSAFE ASA	0.000%	99.995%
10320	CHINA FIBER OPT	0.000%	99.996%
10321	HITE HOLDINGS C	0.000%	99.996%
10322	BEACH ENERGY LT	0.000%	99.996%
10323	YONGNAM HOLDING	0.000%	99.996%
10324	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.996%
10325	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.996%
10326	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
10327	SINON CORP	0.000%	99.996%
10328	MEGASTUDY CO LT	0.000%	99.996%
10329	SRI TRANG AGRO-	0.000%	99.996%
10330	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
10331	A&D CO LTD	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	XERIUM TECHNOLO	0.000%	99.996%
10333	QUMU CORP COMMON STOCK USD.01	0.000%	99.996%
10334	DELTICOM AG	0.000%	99.997%
10335	INNODATA INC COMMON STOCK USD.01	0.000%	99.997%
10336	TONLY ELECTRONI	0.000%	99.997%
10337	ABAN OFFSHORE	0.000%	99.997%
10338	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
10339	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.997%
10340	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10341	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.997%
10342	BANK OF KOCHI L	0.000%	99.997%
10343	SUPERBLOCK PCL	0.000%	99.997%
10344	TRUBA ALAM MANU	0.000%	99.997%
10345	AFRICAN PHOENIX	0.000%	99.997%
10346	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.997%
10347	MINGFA GROUP	0.000%	99.997%
10348	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.997%
10349	ZEDGE INC CL B COMMON STOCK	0.000%	99.997%
10350	LEES PHARMACEUT	0.000%	99.998%
10351	ECOSYNTHETIX IN	0.000%	99.998%
10352	CHINA DAYE NON-	0.000%	99.998%
10353	BROCKMAN MINING	0.000%	99.998%
10354	ARRIUM LTD	0.000%	99.998%
10355	JINDAL POLY FIL	0.000%	99.998%
10356	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.998%
10357	HYUNDAI CONSTRU	0.000%	99.998%
10358	BRILLIANT CIRCL	0.000%	99.998%
10359	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10360	MEGASTUDY EDUCA	0.000%	99.998%
10361	SALMAT LTD	0.000%	99.998%
10362	TUNAS RIDEAN	0.000%	99.998%
10363	LUKS GROUP (VH)	0.000%	99.998%
10364	PERPETUAL ENERG	0.000%	99.998%
10365	TEEKAY TANKERS	0.000%	99.998%
10366	VIDEOCON INDUST	0.000%	99.998%
10367	YEO HIAP SENG	0.000%	99.998%
10368	QUNXING PAPER H	0.000%	99.998%
10369	DAN FORM HOLDIN	0.000%	99.999%
10370	WATPAC LIMITED	0.000%	99.999%
10371	SINAR MAS MULTI	0.000%	99.999%
10372	MANULIFE US REA	0.000%	99.999%
10373	BLOOMSBURY PUBL	0.000%	99.999%
10374	ARALEZ PHARMACE	0.000%	99.999%
10375	JAKARTA INTL HT	0.000%	99.999%
10376	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10377	AEGON NV	0.000%	99.999%
10378	DOGUS OTOMOTIV	0.000%	99.999%
10379	DYAX CORPORATIO	0.000%	99.999%
10380	TAKACHIHO KOHEK	0.000%	99.999%
10381	CARINDALE PROPE	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	ENERGY ABSOLUTE	0.000%	99.999%
10383	SOCIETE MANUTAN	0.000%	99.999%
10384	BE GROUP AB	0.000%	99.999%
10385	PACIFIC ANDES I	0.000%	99.999%
10386	COSAN LOGISTICA	0.000%	99.999%
10387	CHINA SOFT POWE	0.000%	99.999%
10388	POLARIS SOFTWARE	0.000%	99.999%
10389	ITE TECH INC	0.000%	99.999%
10390	MAX VENTURES &	0.000%	99.999%
10391	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10392	MAPLETREE LOGIS	0.000%	99.999%
10393	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
10394	EZRA HOLDINGS	0.000%	99.999%
10395	LYDIAN INTERNAT	0.000%	99.999%
10396	EMPRESAS ICA SA	0.000%	100.000%
10397	SAFEWAY INC	0.000%	100.000%
10398	HANWHA GENERAL	0.000%	100.000%
10399	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10400	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10401	YANG MING MARIN	0.000%	100.000%
10402	MIDLAND IC&I LT	0.000%	100.000%
10403	SHENGUAN HOLDIN	0.000%	100.000%
10404	TEN NETWORK HLD	0.000%	100.000%
10405	AFRICA ISRAEL I	0.000%	100.000%
10406	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10407	D AMICO INTL SH	0.000%	100.000%
10408	SWIBER HOLDINGS	0.000%	100.000%
10409	PESCANOVA SA	0.000%	100.000%
10410	QINQIN FOODSTUF	0.000%	100.000%
10411	UMW OIL & GAS C	0.000%	100.000%
10412	TPI TRIUNFO PAR	0.000%	100.000%
10413	GETBUSY PLC	0.000%	100.000%
10414	NOVUS HOLDINGS	0.000%	100.000%
10415	PROBI AB	0.000%	100.000%
10416	ASTRO JAPAN PR	0.000%	100.000%
10417	SPORTECH PLC	0.000%	100.000%
10418	MANITOK ENERGY	0.000%	100.000%
10419	DAEWOO SHIPBUIL	0.000%	100.000%
10420	TALVIVAARA MINI	0.000%	100.000%
10421	NORDIC AMERICAN	0.000%	100.000%
10422	SING HOLDINGS L	0.000%	100.000%
10423	CHENNAI SUPER K	0.000%	100.000%
10424	ZENITH CAPITAL	0.000%	100.000%
10425	SEOBU T&D RTS E	0.000%	100.000%
10426	CHINA STATE CON	0.000%	100.000%
10427	STRAD ENERGY SE	0.000%	100.000%
10428	JITF INFRALOGIS	0.000%	100.000%
10429	BERJAYA LAND BH	0.000%	100.000%
10430	MANITOK ENERGY	0.000%	100.000%
10431	CHINA HUIZHAN D	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	BANCA MONTE DEI	0.000%	100.000%
10433	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10434	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10435	RB ENERGY INC	0.000%	100.000%
10436	ORMAT TECHNOLOG	0.000%	100.000%
10437	DEVA HLDG	0.000%	100.000%
10438	ENERGIX-RENEWAB	0.000%	100.000%
10439	FERROGLOBE PLC	-	100.000%
10440	PRIME RETIREMEN	-	100.000%
10441	SNS REAAL GROEP	-	100.000%
10442	MINCO BASE META	-	100.000%
10443	BCO ESPIR SANTO	-	100.000%
10444	PRIME AET & D H	-	100.000%
10445	RHB CAPITAL BHD	-	100.000%
10446	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10447	SYRAH RESOURCES	-	100.000%
10448	C A DE MEDITERR	-	100.000%
10449	PEACE MARK HLDG	-	100.000%
10450	AFREN PLC COMMO	-	100.000%
10451	RREEF CHINA COM	-	100.000%
10452	CHINA METAL REC	-	100.000%
10453	CHINA LUMENA NE	-	100.000%
10454	LIGHTSTREAM RES	-	100.000%
10455	VIRGIN AUSTRALI	-	100.000%
10456	WESTGOLD RESOUR	-	100.000%
10457	QLT INC WTS EXP	-	100.000%
10458	HANFENG EVERGRE	-	100.000%
10459	QLT INC DOJ/SEC	-	100.000%
10460	QLT INC CLASS A	-	100.000%
10461	KARDEMIR KARABU	-	100.000%
10462	ETABLISSEMENTS	-	100.000%
10463	MACQUARIE ATLAS	-	100.000%
10464	SUNWAY BHD WTS	-	100.000%
10465	TOUCHSTONE EXPL	-	100.000%
10466	EGANAGOLDPFEIL	-	100.000%
10467	ANGLO IRISH BAN	-	100.000%
10468	UNION BANK OF T	-	100.000%
10469	BERLIAN LAJU TA	-	100.000%
10470	INTERCELL AG RI	-	100.000%
10471	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%