

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

As of May 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	APPLE INC	0.802%	0.802%
2	AT+T INC COMMON STOCK USD1.0	0.771%	1.573%
3	BANK OF MONTREAL COMMON STOCK	0.708%	2.281%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.690%	2.972%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.680%	3.651%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.671%	4.323%
7	TORONTO DOMINION BANK COMMON STOCK	0.576%	4.899%
8	SUNCOR ENERGY INC COMMON STOCK	0.569%	5.468%
9	ROYAL BANK OF CANADA COMMON STOCK	0.526%	5.994%
10	EXXON MOBIL CORP COMMON STOCK	0.422%	6.416%
11	INTEL CORP COMMON STOCK USD.001	0.386%	6.803%
12	BANK OF AMERICA	0.381%	7.183%
13	CHEVRON CORP COMMON STOCK USD.75	0.345%	7.529%
14	COMCAST CORP CLASS A COMMON STOCK USD.01	0.345%	7.874%
15	MICROSOFT CORP COMMON STOCK USD.00000625	0.343%	8.216%
16	MANULIFE FINANCIAL CORP COMMON STOCK	0.325%	8.542%
17	PFIZER INC COMMON STOCK USD.05	0.317%	8.859%
18	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.303%	9.162%
19	WAL-MART STORES	0.298%	9.460%
20	CITIGROUP INC COMMON STOCK USD.01	0.289%	9.749%
21	CISCO SYSTEMS	0.287%	10.037%
22	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.277%	10.313%
23	MAGNA INTERNATIONAL INC COMMON STOCK	0.266%	10.579%
24	CANADIAN NATURAL RESOURCES COMMON STOCK	0.263%	10.842%
25	SAMSUNG ELECTRO	0.263%	11.104%
26	TOTAL SA	0.251%	11.355%
27	NESTLE SA	0.248%	11.604%
28	PROCTER + GAMBLE CO/THE COMMON STOCK	0.217%	11.820%
29	NATIONAL BK CDA	0.210%	12.030%
30	AMAZON.COM INC	0.208%	12.238%
31	ALPHABET INC CL C COMMON STOCK USD.001	0.205%	12.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	TECK RESOURCES LTD CLS B COMMON STOCK	0.203%	12.647%
33	TRANSCANADA CORP COMMON STOCK	0.202%	12.849%
34	UNITEDHEALTH GR	0.202%	13.051%
35	ALPHABET INC CL A COMMON STOCK USD.001	0.200%	13.251%
36	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.194%	13.445%
37	DAIMLER AG	0.190%	13.636%
38	SUN LIFE FINANCIAL INC COMMON STOCK	0.190%	13.826%
39	CHINA CONST BK	0.189%	14.015%
40	ENBRIDGE INC COMMON STOCK	0.188%	14.203%
41	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.187%	14.390%
42	FACEBOOK INC A COMMON STOCK USD.000006	0.186%	14.576%
43	TOYOTA MOTOR CO	0.184%	14.760%
44	WALT DISNEY(HLD)	0.178%	14.938%
45	GENERAL MOTORS CO COMMON STOCK USD.01	0.177%	15.116%
46	CANADIAN NATL RAILWAY CO COMMON STOCK	0.173%	15.289%
47	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.170%	15.460%
48	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.170%	15.629%
49	CAD - London	0.163%	15.793%
50	MERCK + CO. INC. COMMON STOCK USD.5	0.156%	15.949%
51	US BANCORP COMMON STOCK USD.01	0.153%	16.102%
52	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.153%	16.255%
53	FORD MOTOR CO COMMON STOCK USD.01	0.152%	16.407%
54	BCE INC COMMON STOCK	0.151%	16.558%
55	QUALCOMM INC COMMON STOCK USD.0001	0.150%	16.708%
56	CVS HEALTH CORP COMMON STOCK USD.01	0.148%	16.855%
57	TIME WARNER INC COMMON STOCK USD.01	0.142%	16.997%
58	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.142%	17.139%
59	TRAVELERS COS	0.142%	17.281%
60	KINROSS GOLD CORP COMMON STOCK	0.137%	17.417%
61	BHP BILLITON LT	0.134%	17.551%
62	BASF SE	0.133%	17.683%
63	MORGAN STANLEY COMMON STOCK USD.01	0.132%	17.815%
64	UNION PACIFIC CORP COMMON STOCK USD2.5	0.132%	17.947%
65	ALLERGAN PLC	0.131%	18.079%
66	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.131%	18.210%
67	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.128%	18.337%
68	WASTE CONNECTIONS INC COMMON STOCK	0.127%	18.464%
69	BNP PARIBAS SA	0.125%	18.589%
70	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.125%	18.713%
71	ORACLE CORP COMMON STOCK USD.01	0.124%	18.837%
72	UK(GOVT OF) 4.2	0.122%	18.959%
73	FEDEX CORPORATI	0.122%	19.081%
74	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.121%	19.202%
75	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.121%	19.322%
76	MEDTRONIC PLC	0.121%	19.443%
77	AGNICO EAGLE MINES LTD COMMON STOCK	0.121%	19.563%
78	CANADA HOUSING	0.120%	19.683%
79	COCA-COLA CO	0.120%	19.803%
80	SIMON PROPERTY GROUP INC REIT USD.0001	0.119%	19.922%
81	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.117%	20.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	US TREASURY N/B 05/25 2.125	0.117%	20.156%
83	ROYAL DUTCH SHE	0.115%	20.271%
84	ANTHEM INC COMMON STOCK USD.01	0.114%	20.385%
85	FAIRFAX FINANCI	0.114%	20.499%
86	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.113%	20.611%
87	NETWORK RAIL IN	0.109%	20.721%
88	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.109%	20.830%
89	DEUTSCHE TELEKO	0.108%	20.938%
90	PNC BANK	0.108%	21.046%
91	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.107%	21.153%
92	BANCO SANTANDER	0.107%	21.260%
93	ACE LTD	0.107%	21.367%
94	INDUSTRIAL & CO	0.106%	21.473%
95	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.106%	21.579%
96	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.106%	21.685%
97	SCHLUMBERGER LTD COMMON STOCK USD.01	0.106%	21.791%
98	SIEMENS AG	0.105%	21.895%
99	CSX CORP	0.104%	22.000%
100	AETNA INC COMMON STOCK USD.01	0.104%	22.103%
101	ABBOTT LABORATORIES COMMON STOCK	0.103%	22.206%
102	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.102%	22.309%
103	AGRIUM INC COMMON STOCK NPV	0.102%	22.410%
104	DELTA AIRLINES	0.102%	22.512%
105	VODAFONE GROUP	0.102%	22.614%
106	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.099%	22.712%
107	CONOCOPHILLIPS COMMON STOCK USD.01	0.098%	22.811%
108	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.098%	22.908%
109	MICRON TECHNOLO	0.097%	23.006%
110	HOME DEPOT INC COMMON STOCK USD.05	0.097%	23.103%
111	SINGAPORE GOVER	0.096%	23.200%
112	ROYAL DUTCH SH-	0.096%	23.296%
113	UNIBAIL-RODAMCO	0.096%	23.392%
114	GOLDCORP INC COMMON STOCK	0.096%	23.487%
115	FRENCH REP GOVT	0.095%	23.583%
116	LANDWIRT RENTEN	0.094%	23.677%
117	CENOVUS ENERGY INC COMMON STOCK	0.093%	23.769%
118	FORTIS INC COMMON STOCK	0.092%	23.861%
119	AMGEN INC COMMON STOCK USD.0001	0.092%	23.954%
120	NOVARTIS AG	0.092%	24.046%
121	ABB LTD	0.092%	24.138%
122	AUST & NZ BANK	0.091%	24.229%
123	BAYERISCHE MOTO	0.091%	24.320%
124	VOLKSWAGEN AG	0.091%	24.411%
125	BLACKBERRY LTD COMMON STOCK	0.090%	24.501%
126	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.090%	24.591%
127	HITACHI	0.090%	24.681%
128	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.090%	24.771%
129	BARRICK GOLD CORP COMMON STOCK	0.090%	24.860%
130	PEPSICO INC COMMON STOCK USD.017	0.088%	24.949%
131	CANADIAN TIRE C	0.088%	25.037%

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132	KFW 1.375% 01FE	0.088%	25.125%
133	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.087%	25.212%
134	ORANGE SA	0.087%	25.299%
135	NORFOLK STHN CO	0.087%	25.385%
136	SHAW COMMUNICATIONS INC B COMMON STOCK	0.086%	25.471%
137	VALERO ENERGY C	0.086%	25.558%
138	MERCK & CO INC	0.086%	25.644%
139	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.086%	25.729%
140	CAPITAL ONE FIN	0.086%	25.815%
141	EQUINIX INC REIT USD.001	0.086%	25.901%
142	LUNDIN MINING C	0.085%	25.986%
143	DANAHER CORP COMMON STOCK USD.01	0.083%	26.069%
144	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.082%	26.151%
145	INDUSTRIAL ALLI	0.082%	26.233%
146	ROCHE HOLDING A	0.081%	26.313%
147	LANDESKREDITBAN	0.081%	26.394%
148	BP PLC	0.080%	26.474%
149	MARATHON PETROLEUM CORP COMMON STOCK	0.080%	26.555%
150	ENCANA CORP COMMON STOCK	0.080%	26.635%
151	CATERPILLAR INC COMMON STOCK USD1.0	0.079%	26.714%
152	PUBLIC STORAGE	0.079%	26.793%
153	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.079%	26.872%
154	SNC-LAVALIN GRO	0.079%	26.950%
155	BLACKROCK INC COMMON STOCK USD.01	0.078%	27.029%
156	ALTRIA GROUP INC COMMON STOCK USD.333	0.078%	27.106%
157	WEST FRASER TIM	0.077%	27.183%
158	TENCENT HLDGS L	0.076%	27.259%
159	CRESCENT POINT ENERGY CORP COMMON STOCK	0.076%	27.335%
160	APPLE INC SR UNSECURED 02/21 2.25	0.076%	27.412%
161	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.076%	27.488%
162	SINGAPORE GOVT	0.076%	27.564%
163	TELUS CORPORATI	0.076%	27.639%
164	AFLAC INC COMMON STOCK USD.1	0.075%	27.715%
165	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.075%	27.790%
166	METLIFE INC COMMON STOCK USD.01	0.075%	27.865%
167	SWEDEN GOVERNME	0.075%	27.940%
168	ORACLE CORP SR UNSECURED 09/21 1.9	0.075%	28.014%
169	GLENCORE XSTRA	0.075%	28.089%
170	NESTLE FINANCE	0.074%	28.163%
171	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.074%	28.236%
172	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.073%	28.310%
173	NATL AUSTRALIA	0.073%	28.383%
174	EUROPEAN INVEST	0.073%	28.456%
175	NEWBELCO SA/NV	0.073%	28.529%
176	KOMMUNINVEST I	0.073%	28.602%
177	PROLOGIS INC REIT USD.01	0.073%	28.675%
178	CK HUTCHINSON H	0.073%	28.748%
179	FINNING INTL LT	0.073%	28.820%
180	SWEDISH EXP CRE	0.072%	28.893%
181	WESTPAC BANK CO	0.072%	28.965%

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182	VERESEN INC.	0.072%	29.037%
183	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.072%	29.109%
184	BEST BUY CO INC	0.072%	29.181%
185	KOMMUNINVEST I	0.071%	29.252%
186	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.071%	29.324%
187	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.071%	29.395%
188	WESTPAC BKG COR	0.071%	29.466%
189	FIRST QUANTUM M	0.071%	29.536%
190	NVIDIA CORP	0.070%	29.607%
191	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.070%	29.677%
192	INTL BANK FOR R	0.070%	29.746%
193	DEUTSCHE BAHN F	0.070%	29.816%
194	CHEVRON CORP SR UNSECURED 06/23 3.191	0.068%	29.884%
195	YAHOO INC	0.068%	29.952%
196	RIO TINTO PLC SPON ADR ADR	0.068%	30.020%
197	BAYER AG	0.067%	30.087%
198	SOC GENERALE	0.067%	30.154%
199	NISSAN MOTOR CO	0.067%	30.222%
200	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.067%	30.289%
201	MCDONALD S CORP COMMON STOCK USD.01	0.067%	30.356%
202	NATL AUSTRALIA	0.067%	30.423%
203	BROADCOM LTD	0.067%	30.490%
204	SOUTHWEST AIRLI	0.067%	30.556%
205	PAN AMERICAN SILVER CORP COMMON STOCK	0.066%	30.623%
206	TOURMALINE OIL	0.066%	30.689%
207	ALTAGAS LTD	0.066%	30.755%
208	WELLTOWER INC REIT USD1.0	0.066%	30.821%
209	NOVARTIS AG SPONSORED ADR ADR	0.066%	30.887%
210	ROYAL BK OF CAN	0.066%	30.953%
211	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.066%	31.019%
212	ZURICH FIN SVS	0.066%	31.085%
213	TEXAS INSTRUMEN	0.066%	31.151%
214	EATON CORP PLC	0.066%	31.216%
215	AVALONBAY COMMUNITIES INC REIT USD.01	0.066%	31.282%
216	JOHNSON CONTROL	0.065%	31.347%
217	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.065%	31.412%
218	BANK OF CHINA L	0.065%	31.478%
219	ALLSTATE CORP COMMON STOCK USD.01	0.065%	31.543%
220	HONDA MOTOR CO	0.065%	31.608%
221	CAMECO CORP COMMON STOCK	0.065%	31.673%
222	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.065%	31.737%
223	3M CO COMMON STOCK USD.01	0.064%	31.801%
224	EMPIRE CO LTD N	0.064%	31.866%
225	BCO BILBAO VIZC	0.064%	31.930%
226	CORNING INC COMMON STOCK USD.5	0.064%	31.994%
227	WESTERN DIGITAL	0.064%	32.057%
228	UNITED KINGDOM	0.063%	32.121%
229	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.063%	32.184%
230	HON HAI PRECISI	0.063%	32.247%
231	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.063%	32.311%

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232	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.062%	32.373%
233	LLOYDS BANKING	0.062%	32.435%
234	MICHELIN(CGDE)	0.062%	32.497%
235	GEORGE WESTON L	0.062%	32.558%
236	KINDER MORGAN INC COMMON STOCK USD.01	0.062%	32.620%
237	MASTERCARD INC A COMMON STOCK USD.0001	0.062%	32.682%
238	BB+T CORP COMMON STOCK USD5.0	0.061%	32.743%
239	CAE INC COMMON STOCK	0.061%	32.804%
240	WOODSIDE PETROL	0.061%	32.865%
241	THOMSON REUTERS CORP COMMON STOCK	0.061%	32.925%
242	AIA GROUP LTD	0.060%	32.986%
243	IBERDROLA SA	0.060%	33.046%
244	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.060%	33.106%
245	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.060%	33.166%
246	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.060%	33.226%
247	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.060%	33.285%
248	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.060%	33.345%
249	ASSIC GENERALI	0.060%	33.405%
250	VENTAS INC-REIT	0.060%	33.464%
251	EQUITY RESIDENT	0.059%	33.524%
252	ARC RESOURCES L	0.059%	33.583%
253	CHEVRON CORP 2.	0.059%	33.642%
254	IBM CORP SR UNSECURED 01/22 2.5	0.059%	33.702%
255	PHILLIPS 66 COMMON STOCK	0.059%	33.761%
256	SUMITOMO MITSUI	0.059%	33.820%
257	EXPORT DEVELOPM	0.059%	33.879%
258	SUNTRUST BANKS	0.059%	33.938%
259	CHINA NATIONAL	0.059%	33.997%
260	CHINA MOBILE LT	0.059%	34.056%
261	LOBLAW COS LTD	0.059%	34.115%
262	KONINKLIJKE AHO	0.058%	34.173%
263	MINITUBISHI UFJ	0.058%	34.231%
264	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.058%	34.289%
265	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.058%	34.347%
266	ENI S.P.A.	0.058%	34.405%
267	UPM-KYMMENE OYJ	0.058%	34.463%
268	GILDAN ACTIVEWEAR INC COMMON STOCK	0.058%	34.520%
269	T MOBILE US INC COMMON STOCK USD.0001	0.058%	34.578%
270	B2GOLD CORP COM	0.058%	34.635%
271	BOEING CO/THE COMMON STOCK USD5.0	0.057%	34.693%
272	WHITECAP RESOUR	0.057%	34.750%
273	STATE STREET CORP COMMON STOCK USD1.0	0.057%	34.807%
274	ASTRAZENECA PLC SPONS ADR ADR	0.057%	34.864%
275	ENGIE	0.057%	34.920%
276	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.057%	34.977%
277	ABBVIE INC COMMON STOCK USD.01	0.056%	35.033%
278	ENBRIDGE	0.056%	35.090%
279	PACCAR INC	0.056%	35.146%
280	PING AN INSURAN	0.056%	35.202%
281	LINAMAR CORP	0.056%	35.258%

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282	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.055%	35.313%
283	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.055%	35.368%
284	WSP GLOBAL INC	0.055%	35.423%
285	SNCF RESEAU 3.1	0.055%	35.478%
286	CME GROUP INC COMMON STOCK USD.01	0.055%	35.533%
287	TAIWAN SEMI-ADR	0.054%	35.587%
288	IMPERIAL OIL LTD COMMON STOCK	0.054%	35.642%
289	ALIMENTATION CO	0.054%	35.696%
290	TFI INTERNATION	0.054%	35.750%
291	OCEANAGOLD CORP	0.053%	35.803%
292	CCL INDS INC CL	0.053%	35.855%
293	ALLIANZ AG	0.053%	35.908%
294	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.053%	35.961%
295	MGM MIRAGE INC	0.053%	36.014%
296	COSTCO WHOLESALE	0.053%	36.067%
297	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.053%	36.119%
298	CHEVRON CORP SR UNSECURED 03/20 1.961	0.052%	36.172%
299	SONY CORP	0.052%	36.224%
300	DISCOVER FINL S	0.052%	36.276%
301	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.052%	36.329%
302	CMNWLTH BK OF A	0.052%	36.381%
303	CENTURYLINK INC COMMON STOCK USD1.0	0.052%	36.433%
304	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.052%	36.485%
305	TOYOTA MOTOR CO	0.052%	36.536%
306	LVMH MOET HENNE	0.052%	36.588%
307	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.051%	36.639%
308	IAMGOLD CORP COMMON STOCK	0.051%	36.691%
309	MICROSOFT CORP SR UNSECURED 11/20 2	0.051%	36.742%
310	AXA	0.051%	36.793%
311	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.051%	36.844%
312	WESTJET AIRLINE	0.051%	36.895%
313	FIAT CHRYSLER A	0.050%	36.945%
314	METHANEX CORP COMMON STOCK	0.050%	36.994%
315	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.049%	37.044%
316	TE CONNECTIVITY	0.049%	37.093%
317	WHIRLPOOL CORP	0.049%	37.142%
318	HARTFORD FINANC	0.049%	37.191%
319	NORDEA AB	0.049%	37.240%
320	MIZUHO FINANCIA	0.049%	37.289%
321	COMPAGNIE DE SA	0.049%	37.337%
322	MAPLE LEAF FOOD	0.049%	37.386%
323	FINLAND GOVT IN	0.048%	37.434%
324	STARBUCKS CORP	0.048%	37.482%
325	CARNIVAL CORP COMMON STOCK USD.01	0.048%	37.531%
326	SOFTBANK CORP	0.048%	37.579%
327	ALAMOS GOLD INC CLASS A COMMON STOCK	0.048%	37.627%
328	ALLIANZ SE SPON ADR ADR	0.048%	37.675%
329	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.048%	37.723%
330	LINK R/EST INVE	0.048%	37.770%
331	DIGITAL REALTY	0.048%	37.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	RIOCAN REAL EST	0.048%	37.866%
333	CGI GROUP INC CLASS A COMMON STOCK	0.048%	37.914%
334	CANADIAN WESTER	0.048%	37.961%
335	ING GROEP NV	0.047%	38.009%
336	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.047%	38.056%
337	APPLE INC SR UNSECURED 05/23 2.4	0.047%	38.103%
338	ROYAL DUTCH SHELL SPON ADR A ADR	0.047%	38.151%
339	GEN DYNAMICS CO	0.047%	38.198%
340	HUSKY ENERGY IN	0.047%	38.245%
341	CELGENE CORP	0.047%	38.292%
342	FMS WERTMANAGEM	0.047%	38.339%
343	AKZO NOBEL NV	0.047%	38.386%
344	TARGET CORPORAT	0.047%	38.432%
345	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.047%	38.479%
346	INGERSOLL-RAND	0.047%	38.526%
347	TESORO CORP	0.047%	38.572%
348	SANOFI-AVENTIS	0.046%	38.619%
349	BOSTON PROPERTIES INC REIT USD.01	0.046%	38.665%
350	PEUGEOT SA	0.046%	38.711%
351	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.046%	38.757%
352	RWE AG (NEU)	0.046%	38.803%
353	TAHOE RESOURCES INC COMMON STOCK	0.046%	38.849%
354	MICROSOFT CORP	0.046%	38.895%
355	CHINA EVERGRAND	0.046%	38.941%
356	YAMANA GOLD INC COMMON STOCK	0.046%	38.987%
357	ROLLS-ROYCE GRO	0.046%	39.033%
358	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.046%	39.078%
359	M + T BANK CORP COMMON STOCK USD.5	0.046%	39.124%
360	DOLLARAMA INC	0.046%	39.169%
361	CONSTELLATION S	0.046%	39.215%
362	IBM CORP SR UNSECURED 02/21 2.25	0.046%	39.261%
363	BP PLC SPONS ADR ADR	0.045%	39.306%
364	ESSEX PROP TRUS	0.045%	39.351%
365	TMX GROUP LTD	0.045%	39.397%
366	RIO TINTO	0.045%	39.442%
367	LAM RESEARCH CORP COMMON STOCK USD.001	0.045%	39.488%
368	INTL BUSINESS M	0.045%	39.533%
369	EBAY INC	0.045%	39.578%
370	ITAU UNIBANCO S	0.045%	39.623%
371	QUEST DIAGNOSTI	0.045%	39.668%
372	CIE FINANCIERE	0.045%	39.713%
373	CRH	0.045%	39.758%
374	ELDORADO GOLD CORP COMMON STOCK	0.045%	39.803%
375	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.045%	39.848%
376	DOLLAR TREE INC	0.045%	39.893%
377	RAYTHEON COMPANY COMMON STOCK USD.01	0.045%	39.938%
378	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.045%	39.982%
379	ELEMENT FINANCI	0.045%	40.027%
380	DETOUR GOLD COR	0.045%	40.071%
381	LAFARGEHOLCIM L	0.045%	40.116%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	APPLE INC SR UNSECURED 02/22 2.5	0.044%	40.160%
383	MITSUBISHI CHEM	0.044%	40.205%
384	CHINA MOBILE	0.044%	40.249%
385	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.044%	40.293%
386	AIR CANADA	0.044%	40.337%
387	FIFTH THIRD BAN	0.044%	40.381%
388	INTACT FINANCIA	0.044%	40.425%
389	H&R REIT UNITS	0.044%	40.469%
390	PROGRESSIVE CORP COMMON STOCK USD1.0	0.044%	40.513%
391	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.044%	40.556%
392	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.043%	40.600%
393	LEAR CORP	0.043%	40.643%
394	ARCHER DANIELS	0.043%	40.687%
395	UBS GROUP	0.043%	40.730%
396	NIKE INC CL B COMMON STOCK USD1.0	0.043%	40.773%
397	GILEAD SCIENCES	0.043%	40.816%
398	TYSON FOODS INC	0.043%	40.859%
399	LAURENTIAN BANK	0.043%	40.902%
400	DEUTSCHE BANK A	0.043%	40.945%
401	MOLSONCOORS-B-U	0.043%	40.988%
402	CELESTICA INC COMMON STOCK NPV	0.043%	41.031%
403	SCOTTISH AND SO	0.042%	41.073%
404	BHP BILLITON PL	0.042%	41.116%
405	KEYERA CORP	0.042%	41.158%
406	VINCI SA	0.042%	41.200%
407	NOVO-NORDISK AS	0.042%	41.242%
408	STATOIL ASA	0.042%	41.284%
409	SINGAPORE GOVT	0.042%	41.326%
410	SAPUTO GROUP IN	0.042%	41.368%
411	AGENCE FRANCAIS	0.042%	41.410%
412	EASTMAN CHEMICA	0.042%	41.451%
413	E.ON SE	0.042%	41.493%
414	SCENTRE GROUP	0.042%	41.535%
415	ORIX CORP	0.041%	41.576%
416	DIAGEO PLC ADR	0.041%	41.618%
417	BK NEDERLANDSE	0.041%	41.659%
418	GREAT WEST LIFE	0.041%	41.700%
419	TRANSALTA CORP COMMON STOCK	0.041%	41.742%
420	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.041%	41.783%
421	AMAYA INC COMMON STOCK	0.041%	41.824%
422	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.041%	41.866%
423	TAIWAN SEMICOND	0.041%	41.907%
424	VOLVO AB	0.041%	41.948%
425	HYNIX SEMICONDU	0.041%	41.989%
426	OPEN TEXT CORPO	0.041%	42.030%
427	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.041%	42.070%
428	HYUNDAI MOTOR C	0.041%	42.111%
429	GOODYEAR TIRE &	0.041%	42.152%
430	ACCENTURE PLC A	0.040%	42.192%
431	CI FINANCIAL CO	0.040%	42.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	VORNADO REALTY TRUST REIT USD.04	0.040%	42.272%
433	EUROPEAN INVEST	0.040%	42.312%
434	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.040%	42.352%
435	NUCOR CORP	0.040%	42.392%
436	EUROPEAN INVEST	0.040%	42.432%
437	COTT CORP	0.040%	42.472%
438	PANASONIC CORP	0.040%	42.512%
439	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.040%	42.551%
440	BARCLAYS ADR-EA	0.040%	42.591%
441	HCP INC.	0.039%	42.630%
442	RENAULT	0.039%	42.670%
443	TELEFONICA SA	0.039%	42.709%
444	DAVITA INC COMMON STOCK USD.001	0.039%	42.748%
445	RESTAURANT BRANDS INTERN COMMON STOCK	0.039%	42.787%
446	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.039%	42.826%
447	MACQUARIE GP LT	0.039%	42.865%
448	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.039%	42.904%
449	LOCKHEED MARTIN	0.039%	42.943%
450	BUNGE LTD COMMON STOCK USD.01	0.039%	42.981%
451	SCHWAB(CHARLES)	0.039%	43.020%
452	ALGONQUIN POWER	0.038%	43.058%
453	SOLVAY	0.038%	43.097%
454	CNOOC LTD	0.038%	43.135%
455	AGENCE FRANC DE	0.038%	43.173%
456	ASAHI KASEI COR	0.038%	43.211%
457	NEWMONT MINING CORP COMMON STOCK USD1.6	0.038%	43.249%
458	PAYPAL HOLDINGS INC COMMON STOCK	0.038%	43.287%
459	PFIZER INC	0.038%	43.325%
460	COGECO COMMUNIC	0.038%	43.363%
461	INTESA SANPAOLO	0.038%	43.401%
462	PEYTO EXPLORATI	0.038%	43.438%
463	UTD PARCEL SERV	0.038%	43.476%
464	VIACOM INC CLASS B COMMON STOCK USD.001	0.038%	43.514%
465	BRIDGESTONE COR	0.037%	43.551%
466	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.037%	43.588%
467	WHOLE FOODS MAR	0.037%	43.626%
468	REALTY INCOME C	0.037%	43.663%
469	METRO INC	0.037%	43.700%
470	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.037%	43.738%
471	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.037%	43.775%
472	GLAXOSMITHKLINE PLC SPON ADR ADR	0.037%	43.812%
473	DSV A/S	0.037%	43.849%
474	APPLIED MATERIALS INC COMMON STOCK USD.01	0.037%	43.885%
475	MITSUBISHI UFJ FINL SPON ADR ADR	0.037%	43.922%
476	NEXTERA ENERGY INC COMMON STOCK USD.01	0.037%	43.959%
477	CA INC COMMON STOCK USD.1	0.037%	43.996%
478	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.036%	44.032%
479	NOVARTIS CAP CO	0.036%	44.068%
480	WOLTERS KLUWERS	0.036%	44.105%
481	LINDE AG	0.036%	44.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	STANDARD BANK G	0.036%	44.177%
483	ONTARIO(PROV OF	0.036%	44.213%
484	MID AMERICA APARTMENT COMM REIT USD.01	0.036%	44.249%
485	REPUBLIC SERVIC	0.036%	44.285%
486	KINGDOM OF BELG	0.036%	44.321%
487	BIOGEN IDEC INC	0.036%	44.357%
488	STANTEC INC COMMON STOCK	0.036%	44.393%
489	HOST HOTELS &	0.036%	44.428%
490	WILLIS TOWERS W	0.036%	44.464%
491	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.036%	44.500%
492	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.036%	44.535%
493	UNILEVER NV	0.036%	44.571%
494	DBS GROUP HLDGS	0.036%	44.607%
495	DOVER CORP	0.036%	44.642%
496	ENERPLUS CORP COMMON STOCK	0.036%	44.678%
497	HUMANA INC	0.036%	44.714%
498	ELI LILLY + CO COMMON STOCK	0.036%	44.749%
499	MITSUBISHI HVY	0.035%	44.785%
500	LG Electronics	0.035%	44.820%
501	TEXTRON INC COMMON STOCK USD.125	0.035%	44.855%
502	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.035%	44.891%
503	LANDESKREDITBAN	0.035%	44.926%
504	SIKA FINANZ AG	0.035%	44.961%
505	CANADIAN APARTM	0.035%	44.996%
506	SASOL	0.035%	45.031%
507	INTER PIPELINE	0.035%	45.066%
508	NEW GOLD INC COMMON STOCK	0.035%	45.101%
509	CONTINENTAL AG	0.035%	45.136%
510	MITSUBISHI CORP	0.035%	45.170%
511	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.035%	45.205%
512	HOUSING DEVEL F	0.035%	45.240%
513	PRUDENTIAL ADR	0.035%	45.274%
514	PERSIMMON PLC	0.035%	45.309%
515	CANADIAN (GOVT	0.034%	45.344%
516	SWEDEN GOVERNME	0.034%	45.378%
517	US dollar - Lon	0.034%	45.412%
518	STANDARD CHARTE	0.034%	45.447%
519	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.034%	45.481%
520	INVESCO LTD COMMON STOCK USD.2	0.034%	45.515%
521	BK OF NOVA SCOT	0.034%	45.549%
522	MTN GROUP LTD	0.034%	45.583%
523	EUROPEAN INVEST	0.034%	45.617%
524	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.034%	45.651%
525	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.034%	45.685%
526	SHIN-ETSU CHEM	0.034%	45.719%
527	FUJITSU	0.034%	45.753%
528	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.034%	45.787%
529	3I GROUP PLC	0.034%	45.821%
530	LOWE'S COS INC	0.034%	45.855%
531	GIBSON ENERGY I	0.034%	45.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	GAP INC	0.034%	45.922%
533	PROCTER & GAMBL	0.034%	45.956%
534	MUNCHENER RUCKV	0.033%	45.989%
535	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.033%	46.023%
536	NORTHERN TRUST	0.033%	46.056%
537	LEGAL & GENERAL	0.033%	46.090%
538	SVENSKA CELLULO	0.033%	46.123%
539	TOTAL CAPITAL I	0.033%	46.156%
540	BRITISH AMERICAN TOB SP ADR ADR	0.033%	46.190%
541	JM SMUCKER CO/THE COMMON STOCK	0.033%	46.223%
542	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.033%	46.256%
543	REPSOL SA	0.033%	46.289%
544	KDDI CORP	0.033%	46.323%
545	CANON INC	0.033%	46.356%
546	Banco Sabadell	0.033%	46.389%
547	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.033%	46.422%
548	IGM FINANCIAL I	0.033%	46.455%
549	CARREFOUR SA	0.033%	46.488%
550	SWISS RE AG	0.033%	46.521%
551	DOMINION DIAMOND CORP COMMON STOCK	0.033%	46.554%
552	ALBEMARLE CORP	0.033%	46.587%
553	WESTFIELD CORP	0.033%	46.619%
554	CHINA PETROLEUM	0.033%	46.652%
555	MITSUBISHI ELEC	0.033%	46.685%
556	SEVEN GENERATIO	0.033%	46.718%
557	VODAFONE GROUP PLC SP ADR ADR	0.033%	46.750%
558	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.032%	46.783%
559	ANADARKO PETROL	0.032%	46.815%
560	STORA ENSO OYJ	0.032%	46.847%
561	TESCO PLC	0.032%	46.880%
562	ATOS ORIGIN SA	0.032%	46.912%
563	FREEPORT-MCMORA	0.032%	46.945%
564	COUNTRY GARDEN	0.032%	46.977%
565	NORWEGIAN CRUIS	0.032%	47.009%
566	MARSH & MCLENNA	0.032%	47.041%
567	TOROMONT INDS L	0.032%	47.073%
568	KEYCORP	0.032%	47.105%
569	MACDONALD DETTW	0.032%	47.137%
570	FLEXTRONICS INT	0.032%	47.169%
571	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.032%	47.201%
572	EMERA INC.	0.032%	47.233%
573	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.032%	47.265%
574	RELIANCE INDS	0.032%	47.297%
575	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.032%	47.329%
576	VIVENDI SA	0.032%	47.361%
577	SHELL INTL.FIN.	0.032%	47.393%
578	ING GROEP NV	0.032%	47.424%
579	ZIMMER HLDGS IN	0.032%	47.456%
580	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.032%	47.488%
581	SHELL INTL.FIN.	0.032%	47.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.032%	47.551%
583	WM MORRISON SUP	0.032%	47.583%
584	SCHNEIDER SA	0.032%	47.614%
585	NETEASE INC ADR ADR USD.0001	0.031%	47.646%
586	GGP INC REIT USD.01	0.031%	47.677%
587	NORDRH-WESTFALE	0.031%	47.709%
588	AIR LIQUIDE(L')	0.031%	47.740%
589	WESTROCK CO COMMON STOCK	0.031%	47.771%
590	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.031%	47.803%
591	NEDERLANDSE WAT	0.031%	47.834%
592	KOMMUNALBANKEN	0.031%	47.865%
593	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.031%	47.896%
594	PTT PUBLIC COMP	0.031%	47.928%
595	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.031%	47.959%
596	BANK OF MONTREA	0.031%	47.990%
597	MAZDA MOTOR COR	0.031%	48.021%
598	ALLY FINANCIAL INC COMMON STOCK USD.1	0.031%	48.052%
599	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.031%	48.083%
600	MCKESSON CORP.	0.031%	48.114%
601	ARCONIC INC COMMON STOCK	0.031%	48.145%
602	TRANSCONTINENTA	0.031%	48.176%
603	DEERE + CO COMMON STOCK USD1.0	0.031%	48.207%
604	UNIVERSAL HLTH	0.031%	48.238%
605	CENTERRA GOLD INC COMMON STOCK	0.031%	48.269%
606	PHILIPS ELECTRO	0.031%	48.300%
607	KOHL'S CORPORATI	0.031%	48.331%
608	ROYAL BANK OF C	0.031%	48.362%
609	FNF GROUP TRACKING STK USD.0001	0.031%	48.393%
610	FRENCH REPUBLIC	0.031%	48.423%
611	AMETEK INC COMMON STOCK USD.01	0.031%	48.454%
612	MYLAN INC/PA	0.031%	48.484%
613	BOLIDEN AB	0.030%	48.515%
614	JABIL CIRCUIT I	0.030%	48.545%
615	JX HOLDINGS INC	0.030%	48.575%
616	ENERFLEX LTD	0.030%	48.605%
617	AGEAS	0.030%	48.636%
618	SVENSKA HANDELS	0.030%	48.666%
619	AVIVA PLC	0.030%	48.696%
620	LAND SECURITIES	0.030%	48.726%
621	NTT DOCOMO INC	0.030%	48.756%
622	AEON CO., LTD	0.030%	48.786%
623	COOPERATIEVE RA	0.030%	48.816%
624	STMICROELECTRON	0.030%	48.846%
625	GENWORTH MI CAN	0.030%	48.875%
626	ARKEMA	0.030%	48.905%
627	ENEL S.p.A.	0.030%	48.935%
628	SUPERIOR PLUS C	0.030%	48.965%
629	GOODMAN GROUP	0.030%	48.995%
630	OVERSEA-CHINESE	0.030%	49.024%
631	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.030%	49.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	FRANCO NEVADA CORP COMMON STOCK	0.030%	49.084%
633	SAINSBURY (J) P	0.030%	49.114%
634	DR HORTON INC COMMON STOCK USD.01	0.030%	49.143%
635	BOMBARDIER INC	0.030%	49.173%
636	BAE SYSTEMS	0.030%	49.202%
637	HUBBAY MINERALS INC COMMON STOCK NPV	0.029%	49.232%
638	UNICREDIT SPA	0.029%	49.261%
639	BAXTER INTL INC	0.029%	49.291%
640	STRYKER CORP	0.029%	49.320%
641	XPO LOGISTICS INC COMMON STOCK USD.001	0.029%	49.349%
642	MTU AERO ENGINE	0.029%	49.379%
643	SPARK INFRASTRU	0.029%	49.408%
644	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.029%	49.437%
645	STATOIL ASA COMPANY GUAR 11/19 2.25	0.029%	49.466%
646	DUFREY AG-REG	0.029%	49.495%
647	SAMPO OYJ	0.029%	49.524%
648	LG DISPLAY CO	0.029%	49.553%
649	HUNTINGTON BANC	0.029%	49.582%
650	LANXESS	0.029%	49.611%
651	PRAXAIR STK	0.029%	49.640%
652	CANFOR CORPORAT	0.029%	49.669%
653	ASSURED GUARANT	0.029%	49.698%
654	SUN HUNG KAI PR	0.029%	49.726%
655	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.029%	49.755%
656	LLOYDS BANKING	0.029%	49.784%
657	BORGWARNER INC COMMON STOCK USD.01	0.029%	49.812%
658	HSBC HOLDINGS P	0.029%	49.841%
659	GENUINE PARTS C	0.029%	49.870%
660	VERMILION ENERGY INC COMMON STOCK	0.029%	49.898%
661	ARAMARK COMMON STOCK USD.01	0.029%	49.927%
662	SMITHS GROUP	0.028%	49.955%
663	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.028%	49.984%
664	TELEPERFORMANCE	0.028%	50.012%
665	CARMAX INC COMMON STOCK USD.5	0.028%	50.040%
666	BANCO SANTANDER SA SPON ADR ADR	0.028%	50.069%
667	ANGLO AMERICAN	0.028%	50.097%
668	PROVINCE OF ONT	0.028%	50.126%
669	DAI-ICHI LIFE	0.028%	50.154%
670	LENNAR CORP CL	0.028%	50.182%
671	LOEWS CORP COMMON STOCK USD.01	0.028%	50.211%
672	UDR INC REIT USD.01	0.028%	50.239%
673	DUKE REALTY CORP REIT USD.01	0.028%	50.267%
674	STEINHOFF INTER	0.028%	50.295%
675	UTD THERAPEUTIC	0.028%	50.323%
676	AGILENT TECHNOL	0.028%	50.352%
677	KONINKLIJKE KPN	0.028%	50.380%
678	PARKLAND FUEL C	0.028%	50.408%
679	FIRSTSERVICE CORP COMMON STOCK	0.028%	50.436%
680	Cineplex Inc.	0.028%	50.464%
681	CIGNA CORP	0.028%	50.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	JUNIPER NETWORK	0.028%	50.519%
683	OWENS CORNING COMMON STOCK USD.001	0.028%	50.547%
684	IVANHOE MINES L	0.028%	50.575%
685	NETAPP INC.	0.028%	50.603%
686	TEGNA INC COMMON STOCK USD1.0	0.028%	50.631%
687	HUNTSMAN CORP COMMON STOCK USD.01	0.028%	50.658%
688	AGCO CORP	0.028%	50.686%
689	NIPPON STEEL CO	0.028%	50.714%
690	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.028%	50.742%
691	MACY S INC COMMON STOCK USD.01	0.028%	50.769%
692	SL GREEN REALTY	0.028%	50.797%
693	TREASURY WINE E	0.028%	50.825%
694	BM&F BOVESPA SA	0.028%	50.852%
695	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.028%	50.880%
696	AMP LIMITED	0.028%	50.908%
697	HESS CORPORATIO	0.028%	50.935%
698	BECTON DICKINSON	0.028%	50.963%
699	DOMINION RES(VI	0.028%	50.991%
700	FRESENIUS SE &	0.028%	51.018%
701	MELROSE INDUSTR	0.028%	51.046%
702	SILVER STANDARD RESOURCES COMMON STOCK	0.028%	51.073%
703	COTY INC CL A COMMON STOCK USD.01	0.027%	51.101%
704	UNUM GROUP	0.027%	51.128%
705	KOMATSU	0.027%	51.155%
706	DUKE ENERGY CORP COMMON STOCK USD.001	0.027%	51.183%
707	HENRY SCHEIN CO	0.027%	51.210%
708	CLARIANT AG	0.027%	51.237%
709	AUTOLIV INC	0.027%	51.265%
710	REXEL PROMESSES	0.027%	51.292%
711	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.027%	51.319%
712	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.027%	51.346%
713	IMPERIAL TOBACC	0.027%	51.374%
714	NEW FLYER COMMO	0.027%	51.401%
715	CITIC LTD	0.027%	51.428%
716	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.027%	51.455%
717	TEMASEK FINL I	0.027%	51.482%
718	DH CORP	0.027%	51.509%
719	LKQ CORP COMMON STOCK USD.01	0.027%	51.536%
720	POST HOLDINGS INC COMMON STOCK USD.01	0.027%	51.563%
721	KBC GROEP NV	0.027%	51.591%
722	SUMITOMO ELEC I	0.027%	51.617%
723	INTERFOR CORP	0.027%	51.644%
724	ASHTREAD GROUP	0.027%	51.671%
725	ADIDAS AG	0.027%	51.698%
726	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.027%	51.725%
727	PRECISION DRILLING CORP COMMON STOCK	0.027%	51.752%
728	MARKS & SPENCER	0.027%	51.779%
729	ADECCO SA	0.027%	51.806%
730	RADIANT OPTO EL	0.027%	51.832%
731	NORTHLAND POWER	0.027%	51.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	LINCOLN NATL CO	0.027%	51.886%
733	TELIASONERA AB	0.027%	51.913%
734	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.027%	51.939%
735	BK NED GEMEENTE	0.027%	51.966%
736	POLSKI KON NAF	0.027%	51.993%
737	DEUTSCHE LUFTHA	0.027%	52.019%
738	CENTENE CORP COMMON STOCK USD.001	0.027%	52.046%
739	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.027%	52.073%
740	WESFARMERS LTD	0.027%	52.099%
741	BLUESCOPE STEEL	0.027%	52.126%
742	VALE RIO DOCE(C	0.027%	52.153%
743	LIBERTY BROADBAND C COMMON STOCK USD.01	0.027%	52.179%
744	GEELY AUTOMOBIL	0.027%	52.206%
745	RESONA HOLDINGS	0.027%	52.232%
746	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.027%	52.259%
747	BORAL LIMITED	0.027%	52.286%
748	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.026%	52.312%
749	JOHNSON MATTHEY	0.026%	52.338%
750	CORUS ENTERTAIN	0.026%	52.365%
751	CREDIT SUISSE G	0.026%	52.391%
752	SPRINT CORP COMMON STOCK USD.01	0.026%	52.418%
753	TOTAL SA SPON ADR ADR	0.026%	52.444%
754	SWATCH GROUP	0.026%	52.470%
755	mitsui & CO	0.026%	52.497%
756	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.026%	52.523%
757	ACTIVISION BLIZ	0.026%	52.549%
758	TAYLOR WIMPEY	0.026%	52.575%
759	SUZUKI MOTOR CO	0.026%	52.601%
760	SUMITOMO CHEMIC	0.026%	52.628%
761	KIRKLAND LAKE G	0.026%	52.654%
762	ROCKWELL COLLIN	0.026%	52.680%
763	EVEREST RE GROU	0.026%	52.706%
764	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.026%	52.732%
765	VALEO SA	0.026%	52.757%
766	PAREX RESOURCES	0.026%	52.783%
767	JONES LANG LASA	0.026%	52.809%
768	FORTESCUE METAL	0.026%	52.835%
769	NEC CORP	0.026%	52.861%
770	GKN PLC	0.026%	52.886%
771	NASDAQ INC COMMON STOCK USD.01	0.026%	52.912%
772	ARROW ELECTRONI	0.026%	52.938%
773	HARRIS CORP	0.026%	52.963%
774	TELECOM ITALIA	0.026%	52.989%
775	RUSSEL METALS I	0.026%	53.015%
776	TOYOTA TSUSHO C	0.026%	53.040%
777	SHIRE PLC	0.026%	53.066%
778	SMURFIT KAPPA P	0.026%	53.091%
779	TATA MOTORS LTD	0.026%	53.117%
780	EXTRA SPACE STO	0.025%	53.142%
781	CANADIAN REAL E	0.025%	53.168%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	ADOBE SYSTEMS I	0.025%	53.193%
783	SYNOPSIS INC	0.025%	53.219%
784	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.025%	53.244%
785	RECKITT BENCKIS	0.025%	53.270%
786	GRAN TIERRA ENE	0.025%	53.295%
787	TJX COS INC	0.025%	53.320%
788	MULLEN GROUP LT	0.025%	53.346%
789	UNILEVER PLC SPONSORED ADR ADR	0.025%	53.371%
790	KROGER CO	0.025%	53.396%
791	CBRE GROUP INC A COMMON STOCK USD.01	0.025%	53.421%
792	CHINA O/SEAS LA	0.025%	53.446%
793	PENTAIR PLC	0.025%	53.471%
794	WR BERKLEY CORP COMMON STOCK USD.2	0.025%	53.496%
795	COACH INC	0.025%	53.521%
796	RITCHIE BROS. A	0.025%	53.546%
797	XEROX CORP COMMON STOCK USD1.0	0.025%	53.571%
798	BOC HONG KONG H	0.025%	53.596%
799	ATCO LTD CL I N	0.025%	53.621%
800	CUMMINS INC	0.025%	53.646%
801	ENVISION HEALTHCARE CORP COMMON STOCK	0.025%	53.670%
802	MARTIN MARIETTA	0.025%	53.695%
803	ETRADE FINANCA	0.025%	53.720%
804	GAS NATURAL SDG	0.025%	53.744%
805	MARKEL CORP COMMON STOCK	0.025%	53.769%
806	CONCHO RESOURCE	0.025%	53.793%
807	SMART REAL ESTA	0.025%	53.818%
808	ENERCARE INC	0.024%	53.842%
809	DEUTSCHE POST A	0.024%	53.867%
810	RYDER SYSTEM IN	0.024%	53.891%
811	LYONDELLBASELL	0.024%	53.916%
812	TIFFANY & CO	0.024%	53.940%
813	INGREDION INC COMMON STOCK USD.01	0.024%	53.964%
814	NESTE OIL OYJ	0.024%	53.989%
815	EOG RESOURCES	0.024%	54.013%
816	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.024%	54.037%
817	NEWCREST MINING	0.024%	54.062%
818	REGENCY CENTERS CORP REIT USD.01	0.024%	54.086%
819	LONZA GROUP AG	0.024%	54.110%
820	MARTINREA INTER	0.024%	54.134%
821	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.024%	54.158%
822	KLEPIERRE	0.024%	54.183%
823	ROYAL BANK OF C	0.024%	54.207%
824	NAVIENT CORP COMMON STOCK USD.01	0.024%	54.231%
825	TOLL BROTHERS INC COMMON STOCK USD.01	0.024%	54.255%
826	TORONTO DOMINIO	0.024%	54.279%
827	ONEX CORP SUB V	0.024%	54.303%
828	IRON MOUNTAIN INC REIT USD.01	0.024%	54.327%
829	BANK RAKYAT IND	0.024%	54.351%
830	TERADYNE INC	0.024%	54.375%
831	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.024%	54.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	NOBLE ENERGY IN	0.024%	54.422%
833	AGRICULTURAL BK	0.024%	54.446%
834	NEWELL BRANDS INC COMMON STOCK USD1.0	0.024%	54.470%
835	ENDEAVOUR MININ	0.024%	54.494%
836	TEVA PHARMACEUTICAL SP ADR ADR	0.024%	54.518%
837	PETROBRAS PFEFE	0.024%	54.541%
838	CASCADES INC	0.024%	54.565%
839	EAST WEST BANCORP INC COMMON STOCK USD.001	0.024%	54.589%
840	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.024%	54.613%
841	AFFILIATED MNGR	0.024%	54.636%
842	SANLAM LIMITED	0.024%	54.660%
843	BOUYGUES	0.024%	54.683%
844	QUEBECOR INC 'B	0.024%	54.707%
845	TOREX GOLD RESO	0.024%	54.730%
846	TORCHMARK CORP COMMON STOCK USD1.0	0.024%	54.754%
847	NATIONAL OILWEL	0.023%	54.777%
848	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.023%	54.801%
849	ASSURANT INC COMMON STOCK USD.01	0.023%	54.824%
850	PREMIUM BRANDS	0.023%	54.848%
851	CAIXABANK	0.023%	54.871%
852	AIR PRODS & CHE	0.023%	54.895%
853	K&S AG	0.023%	54.918%
854	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.023%	54.941%
855	FLUGHAFEN ZUERI	0.023%	54.965%
856	BELLWAY	0.023%	54.988%
857	STADA ARZNEIMIT	0.023%	55.011%
858	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.023%	55.035%
859	STOCKLAND TRUST	0.023%	55.058%
860	ORACLE CORP SR UNSECURED 07/21 2.8	0.023%	55.081%
861	GRUPO MEXICO SA	0.023%	55.104%
862	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.023%	55.127%
863	FEDERAL REALTY INVS TRUST REIT USD.01	0.023%	55.150%
864	OMV AG	0.023%	55.173%
865	SECURE ENERGY S	0.023%	55.196%
866	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.023%	55.219%
867	ALLIED PPTY,REI	0.023%	55.242%
868	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.023%	55.265%
869	MS&AD INSURANCE	0.023%	55.288%
870	SOUTHERN CO	0.023%	55.311%
871	NORTHROP GRUMMA	0.023%	55.334%
872	NIELSEN HOLDING	0.023%	55.357%
873	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.023%	55.380%
874	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.023%	55.402%
875	ERSTE GROUP BAN	0.023%	55.425%
876	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.023%	55.448%
877	BROTHER INDUSTR	0.023%	55.471%
878	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.023%	55.493%
879	AON PLC	0.023%	55.516%
880	SKAND ENSKILDA	0.023%	55.538%
881	BAKER HUGHES IN	0.023%	55.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	PVH CORP COMMON STOCK USD1.0	0.023%	55.584%
883	INFOSYS TECHNOL	0.023%	55.606%
884	SK C&C CO LTD	0.023%	55.629%
885	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.023%	55.651%
886	XL GROUP LTD	0.022%	55.674%
887	DANONE S.A. COM	0.022%	55.696%
888	AISIN SEIKI CO	0.022%	55.719%
889	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.022%	55.741%
890	DEN DANSKE BANK	0.022%	55.764%
891	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.022%	55.786%
892	MINEBEA CO	0.022%	55.808%
893	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.022%	55.831%
894	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.022%	55.853%
895	SVENSKA HANDELS	0.022%	55.875%
896	SIERRA WIRELESS INC COMMON STOCK	0.022%	55.898%
897	TUI AG	0.022%	55.920%
898	KONINKLIJKE DSM	0.022%	55.942%
899	HP INC COMMON STOCK USD.01	0.022%	55.964%
900	SWEDBANK AB	0.022%	55.987%
901	NRG ENERGY	0.022%	56.009%
902	CARDINAL HEALTH	0.022%	56.031%
903	CSL LIMITED	0.022%	56.053%
904	BED BATH & BEYO	0.022%	56.075%
905	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.022%	56.098%
906	METRO AG	0.022%	56.120%
907	MKS INSTRUMENTS INC COMMON STOCK	0.022%	56.142%
908	PETROBRAS COMMO	0.022%	56.164%
909	DEXUS PROPERTY	0.022%	56.186%
910	VULCAN MATERIAL	0.022%	56.208%
911	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.022%	56.230%
912	AECOM COMMON STOCK USD.01	0.022%	56.252%
913	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.022%	56.274%
914	CHINA MERCHANTS	0.022%	56.296%
915	ELISA OYJ-A	0.022%	56.318%
916	ERICSSON LM-B S	0.022%	56.340%
917	CALPINE CORP	0.022%	56.362%
918	TRINITY INDS	0.022%	56.384%
919	CDN UTILS LTD N	0.022%	56.406%
920	ANGLOGOLD ASHANTI SPON ADR ADR	0.022%	56.427%
921	KINGSPAN GROUP	0.022%	56.449%
922	UBISOFT ENTERTA	0.022%	56.471%
923	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.022%	56.493%
924	GROUP 4 SECURIC	0.022%	56.515%
925	HALMA	0.022%	56.536%
926	PRETIUM RESOURC	0.022%	56.558%
927	VESTAS WIND SYS	0.022%	56.580%
928	VICINITY CENTER	0.022%	56.601%
929	CHINA PETROLEUM	0.022%	56.623%
930	GECINA SA	0.022%	56.645%
931	COMERICA INC	0.022%	56.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	GENERAL MILLS I	0.022%	56.688%
933	BARRATT DEVEL	0.022%	56.710%
934	RANDGOLD RESOUR	0.022%	56.731%
935	ACTELION LTD	0.022%	56.753%
936	SYNNEX CORP COMMON STOCK USD.001	0.022%	56.774%
937	STATOIL ASA COMPANY GUAR 01/24 2.65	0.021%	56.796%
938	SEGRO PLC	0.021%	56.817%
939	DEXIA CREDIT LO	0.021%	56.839%
940	INFINEON TECHNO	0.021%	56.860%
941	CHINA UNICOM	0.021%	56.882%
942	KIMBERLY-CLARK	0.021%	56.903%
943	GPT GROUP	0.021%	56.924%
944	DELL TECHNOLOGIES INC CL V TRACKING STK	0.021%	56.946%
945	ORICA LIMITED	0.021%	56.967%
946	SCOR	0.021%	56.988%
947	ONTARIO(PROV OF	0.021%	57.010%
948	MANPOWER INC	0.021%	57.031%
949	EXCHANGE INCOME	0.021%	57.052%
950	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.021%	57.074%
951	YAMAHA MOTOR CO	0.021%	57.095%
952	APTARGROUP INC COMMON STOCK USD.01	0.021%	57.116%
953	UNITED OVERSEAS	0.021%	57.138%
954	SENSATA TECHNOL	0.021%	57.159%
955	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.021%	57.180%
956	UTD MICRO ELECT	0.021%	57.201%
957	NEVSUN RESOURCES LTD COMMON STOCK	0.021%	57.223%
958	CHINA UNICOM LT	0.021%	57.244%
959	BRITISH LAND CO	0.021%	57.265%
960	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.021%	57.286%
961	MARATHON OIL CO	0.021%	57.307%
962	IPG PHOTONICS C	0.021%	57.329%
963	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.021%	57.350%
964	TOTAL CAPITAL I	0.021%	57.371%
965	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.021%	57.392%
966	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.021%	57.413%
967	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.021%	57.434%
968	CROWN CASTLE INTL CORP REIT USD.01	0.021%	57.455%
969	PROV OF SASK CA	0.021%	57.476%
970	Arch Capital Gr	0.021%	57.496%
971	SANOFI ADR ADR	0.021%	57.517%
972	SOMPO JAPAN NIP	0.021%	57.538%
973	ARRIS INTERNATI	0.021%	57.559%
974	SES GLOBAL	0.021%	57.580%
975	QBE INSURANCE	0.021%	57.601%
976	HARLEY DAVIDSON	0.021%	57.622%
977	PULTEGROUP INC.	0.021%	57.642%
978	MEG ENERGY CORP	0.021%	57.663%
979	TECH DATA CORP COMMON STOCK USD.0015	0.021%	57.684%
980	CENTRICA PLC	0.021%	57.704%
981	NOKIA CORP	0.021%	57.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	FOOT LOCKER INC COMMON STOCK USD.01	0.021%	57.746%
983	DOREL INDS INC	0.021%	57.766%
984	MURATA MFG CO	0.021%	57.787%
985	AMDOCS LTD COMMON STOCK GBP.0001	0.021%	57.807%
986	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.021%	57.828%
987	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.021%	57.848%
988	JANUS HENDERSON	0.021%	57.869%
989	HILL ROM HOLDINGS INC COMMON STOCK	0.021%	57.889%
990	OSHKOSH CORP COMMON STOCK USD.01	0.020%	57.910%
991	SLM CORP COMMON STOCK USD.2	0.020%	57.930%
992	COHERENT INC	0.020%	57.951%
993	GARMIN LTD.	0.020%	57.971%
994	INFORMA PLC	0.020%	57.992%
995	AEGON N.V.	0.020%	58.012%
996	CAMDEN PROPERTY	0.020%	58.033%
997	AIR LEASE CORP	0.020%	58.053%
998	AUTONATION INC	0.020%	58.073%
999	SUN COMMUNITIES INC REIT USD.01	0.020%	58.094%
1000	NUVISTA ENERGY	0.020%	58.114%
1001	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.020%	58.134%
1002	JULIUS BAER GRO	0.020%	58.155%
1003	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.020%	58.175%
1004	SESA STERLITE	0.020%	58.195%
1005	WOLSELEY PLC	0.020%	58.216%
1006	MARVELL TECH GR	0.020%	58.236%
1007	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.020%	58.256%
1008	HAMMERSON	0.020%	58.276%
1009	JYSKE BANK A/S	0.020%	58.297%
1010	CREDIT AGRICOLE	0.020%	58.317%
1011	UNEDIC ASSEO 1.	0.020%	58.337%
1012	HDFC BANK LTD	0.020%	58.357%
1013	GENTEX CORP COMMON STOCK USD.06	0.020%	58.377%
1014	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.020%	58.397%
1015	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.020%	58.417%
1016	NATIONAL GRID PLC SP ADR ADR	0.020%	58.437%
1017	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.020%	58.457%
1018	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.020%	58.477%
1019	ACKERMANS & VAN	0.020%	58.497%
1020	AMADEUS IT HLDG	0.020%	58.516%
1021	KILROY REALTY C	0.020%	58.536%
1022	ANALOG DEVICES INC COMMON STOCK USD.167	0.020%	58.556%
1023	SNAP-ON INC	0.020%	58.576%
1024	COMMERZBANK AG	0.020%	58.596%
1025	CATCHER TECHNOL	0.020%	58.616%
1026	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.020%	58.635%
1027	SPIRAX-SARCO EN	0.020%	58.655%
1028	BERKELEY GROUP	0.020%	58.675%
1029	WH GROUP LTD	0.020%	58.695%
1030	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.020%	58.714%
1031	COLFAX CORP	0.020%	58.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	VEREIT INC REIT USD.01	0.020%	58.754%
1033	FAURECIA	0.020%	58.774%
1034	PRIMERICA INC COMMON STOCK	0.020%	58.793%
1035	CHINA COMMUNICA	0.020%	58.813%
1036	KNIGHT THERAPEU	0.020%	58.833%
1037	HYUNDAI MOBIS	0.020%	58.853%
1038	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.020%	58.872%
1039	OLIN CORP	0.020%	58.892%
1040	BIRCHCLIFF ENER	0.020%	58.912%
1041	THOR INDUSTRIES INC COMMON STOCK USD.1	0.020%	58.931%
1042	ORBITAL ATK INC COMMON STOCK USD.01	0.020%	58.951%
1043	SANDVIK AB	0.020%	58.970%
1044	COCA-COLA CO/TH	0.020%	58.990%
1045	WHITBREAD PLC	0.020%	59.010%
1046	ROCKWELL AUTO	0.020%	59.029%
1047	CARLSBERG	0.020%	59.049%
1048	TARGA RESOURCES CORP COMMON STOCK USD.001	0.020%	59.068%
1049	TOKIO MARINE HL	0.020%	59.088%
1050	BROWN + BROWN INC COMMON STOCK USD.1	0.020%	59.107%
1051	INNERGEX RENEWA	0.019%	59.127%
1052	MACERICH CO	0.019%	59.146%
1053	FOREST CITY REALTY TRUST A REIT USD.01	0.019%	59.166%
1054	SUNCORP GROUP	0.019%	59.185%
1055	INCHCAPE PLC	0.019%	59.204%
1056	AMERCO COMMON STOCK USD.25	0.019%	59.224%
1057	BPCE SA COMPANY GUAR 04/24 4	0.019%	59.243%
1058	LG CHEM LTD	0.019%	59.263%
1059	NIPPON BUILDING	0.019%	59.282%
1060	INTERTEK TESTIN	0.019%	59.301%
1061	S+P GLOBAL INC COMMON STOCK USD1.0	0.019%	59.321%
1062	HOWARD HUGHES CORP/THE COMMON STOCK	0.019%	59.340%
1063	SEVEN & I HOLDI	0.019%	59.359%
1064	GENTING BHD	0.019%	59.378%
1065	SPIRIT AEROSYST	0.019%	59.398%
1066	STEEL DYNAMICS INC COMMON STOCK USD.005	0.019%	59.417%
1067	CIT GROUP INC COMMON STOCK USD.01	0.019%	59.436%
1068	COOPER COS INC	0.019%	59.455%
1069	ASAHI GLASS CO	0.019%	59.475%
1070	RHEINMETALL AG	0.019%	59.494%
1071	LABRADOR IRON O	0.019%	59.513%
1072	DIRECT LINE INS	0.019%	59.532%
1073	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.019%	59.551%
1074	RICOH CO	0.019%	59.571%
1075	TOSOH CORP	0.019%	59.590%
1076	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.019%	59.609%
1077	BABCOCK INTL GR	0.019%	59.628%
1078	GLAXOSMITHKLINE	0.019%	59.647%
1079	GAMING AND LEISURE PROPERTIE REIT	0.019%	59.666%
1080	APARTMENT INVT + MGMT CO A REIT USD.01	0.019%	59.685%
1081	TDK CORP	0.019%	59.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	NOMURA HOLD INC	0.019%	59.723%
1083	FERRARI NV	0.019%	59.742%
1084	ONTARIO(PROV OF	0.019%	59.761%
1085	GS HOLDINGS COR	0.019%	59.780%
1086	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.019%	59.799%
1087	GALP ENERGIA	0.019%	59.818%
1088	KIMCO REALTY	0.019%	59.837%
1089	SEKISUI CHEMICA	0.019%	59.856%
1090	CHINA RES BEIJI	0.019%	59.875%
1091	BALOISE- HOLDIN	0.019%	59.894%
1092	AKAMAI TECHNOLO	0.019%	59.912%
1093	DNB NOR ASA	0.019%	59.931%
1094	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.019%	59.950%
1095	PENN WEST PETROLEUM LTD COMMON STOCK	0.019%	59.969%
1096	ST JAMES PLACE	0.019%	59.988%
1097	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.019%	60.006%
1098	PG&E CORP	0.019%	60.025%
1099	AMER ELEC POWER	0.019%	60.044%
1100	AECON GROUP INC	0.019%	60.063%
1101	BRUNSWICK CORP	0.019%	60.081%
1102	DANA HOLDING CO	0.019%	60.100%
1103	FLIR SYSTEMS INC COMMON STOCK USD.01	0.019%	60.119%
1104	MONDI PLC	0.019%	60.137%
1105	CANADA HOUSING	0.019%	60.156%
1106	FLUOR CORP COMMON STOCK USD.01	0.019%	60.175%
1107	WINPAK LTD	0.019%	60.193%
1108	OLD MUTUAL PLC	0.019%	60.212%
1109	FISCHER(GEORG)A	0.019%	60.230%
1110	FIRST CAPITAL R	0.019%	60.249%
1111	RENAISSANCE RE	0.019%	60.268%
1112	QUANTA SERVICES	0.019%	60.286%
1113	COMMERCE BANCSH	0.019%	60.305%
1114	KION GROUP AG	0.019%	60.323%
1115	NN GROUP NV	0.019%	60.342%
1116	LIBERTY PROPERTY TRUST REIT USD.001	0.018%	60.360%
1117	AIRBUS GROUP NV	0.018%	60.379%
1118	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.018%	60.397%
1119	ENSIGN ENERGY S	0.018%	60.415%
1120	KROTON EDUCACIO	0.018%	60.434%
1121	RSA INSURANCE G	0.018%	60.452%
1122	GN STORE NORD	0.018%	60.471%
1123	ELECTRONIC ARTS	0.018%	60.489%
1124	SHOPIFY INC CLASS A COMMON STOCK	0.018%	60.508%
1125	QIAGEN NV	0.018%	60.526%
1126	PICC PROPERTY &	0.018%	60.544%
1127	STELLA JONES IN	0.018%	60.563%
1128	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.018%	60.581%
1129	FINMECCANICA SP	0.018%	60.599%
1130	INTERNATIONAL G	0.018%	60.618%
1131	EXELON CORP COMMON STOCK	0.018%	60.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	ECOLAB INC COMMON STOCK USD1.0	0.018%	60.654%
1133	CASEYS GEN STOR	0.018%	60.673%
1134	TAKEDA PHARMACE	0.018%	60.691%
1135	HALLIBURTON CO	0.018%	60.709%
1136	TARGET CORP SR UNSECURED 01/22 2.9	0.018%	60.728%
1137	SK ENERGY CO LT	0.018%	60.746%
1138	SONY CORP SPONSORED ADR ADR	0.018%	60.764%
1139	BURBERRY GROUP	0.018%	60.782%
1140	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.018%	60.801%
1141	KIA MOTORS CORP	0.018%	60.819%
1142	ISHIKAWAJIMA HA	0.018%	60.837%
1143	PFIZER INC SR UNSECURED 12/21 2.2	0.018%	60.855%
1144	UNI-SELECT INC	0.018%	60.874%
1145	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.018%	60.892%
1146	HORMEL FOODS CORP COMMON STOCK USD.01465	0.018%	60.910%
1147	AMERICAN HOMES 4 RENT A REIT USD.01	0.018%	60.928%
1148	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.018%	60.946%
1149	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.018%	60.964%
1150	HISCOX LTD	0.018%	60.982%
1151	LAGARDERE S.C.A	0.018%	61.001%
1152	HANA FINANCIAL	0.018%	61.019%
1153	JFE HOLDINGS IN	0.018%	61.037%
1154	DUPONT FABROS TECHNOLOGY REIT USD.001	0.018%	61.055%
1155	POSCO	0.018%	61.073%
1156	T&D HOLDINGS IN	0.018%	61.091%
1157	PARAMOUNT RESOU	0.018%	61.109%
1158	VALIDUS HOLDING	0.018%	61.127%
1159	UMICORE	0.018%	61.145%
1160	MASTEC INC	0.018%	61.163%
1161	WENDY S CO/THE COMMON STOCK USD.1	0.018%	61.181%
1162	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.018%	61.198%
1163	CHINA PHARMACEU	0.018%	61.216%
1164	BEMIS COMPANY COMMON STOCK USD.1	0.018%	61.234%
1165	APPLE INC SR UNSECURED 05/20 2	0.018%	61.252%
1166	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.018%	61.270%
1167	HEXCEL CORP COMMON STOCK USD.01	0.018%	61.288%
1168	SWISSCOM AG	0.018%	61.306%
1169	AALBERTS INDUST	0.018%	61.324%
1170	PATTERSON COS INC COMMON STOCK USD.01	0.018%	61.341%
1171	VCA INC COMMON STOCK USD.001	0.018%	61.359%
1172	NORBORD INC COMMON STOCK	0.018%	61.377%
1173	CARNIVAL PLC	0.018%	61.395%
1174	COMCAST CORP COMPANY GUAR 08/25 3.375	0.018%	61.413%
1175	BARD(CR)INC	0.018%	61.431%
1176	INTUIT INC COMMON STOCK USD.01	0.018%	61.448%
1177	ROYAL GOLD INC	0.018%	61.466%
1178	COCA COLA HBC A	0.018%	61.484%
1179	AKBANK TAS	0.018%	61.502%
1180	MEDIOBANCA SPA	0.018%	61.520%
1181	WILLIAMS-SONOMA	0.018%	61.537%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.018%	61.555%
1183	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.018%	61.573%
1184	HANCOCK HOLDING	0.018%	61.591%
1185	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.018%	61.608%
1186	HIGHWOODS PROPE	0.018%	61.626%
1187	ALLIED WORLD AS	0.018%	61.644%
1188	FREENET AG	0.018%	61.661%
1189	SAPPI	0.018%	61.679%
1190	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.018%	61.696%
1191	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.018%	61.714%
1192	CHARTWELL RETIR	0.018%	61.732%
1193	NEW WORLD DEVEL	0.018%	61.749%
1194	MEGGITT	0.018%	61.767%
1195	JAPAN REAL ESTA	0.018%	61.784%
1196	GIVAUDAN	0.018%	61.802%
1197	STERIS PLC	0.018%	61.819%
1198	SUMITOMO CORP	0.017%	61.837%
1199	ABBVIE INC SR UNSECURED 11/22 2.9	0.017%	61.854%
1200	EXPEDIA INC COMMON STOCK USD.001	0.017%	61.872%
1201	DELPHI AUTOMOTI	0.017%	61.889%
1202	BRIT AMER TOBAC	0.017%	61.907%
1203	FREEHOLD ROYALT	0.017%	61.924%
1204	MOL HUNGARIAN	0.017%	61.941%
1205	OSRAM LICHT AG	0.017%	61.959%
1206	FMC CORP	0.017%	61.976%
1207	MICROSOFT CORP	0.017%	61.993%
1208	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	62.011%
1209	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.017%	62.028%
1210	NORTH WEST CO.	0.017%	62.045%
1211	AMS AG	0.017%	62.062%
1212	AMERICAN TOWER CORP REIT USD.01	0.017%	62.080%
1213	VWR CORP COMMON STOCK USD.01	0.017%	62.097%
1214	SPECTRIS PLC	0.017%	62.114%
1215	BALL CORP	0.017%	62.131%
1216	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	62.149%
1217	QORVO INC COMMON STOCK USD.0001	0.017%	62.166%
1218	KB FINANCIAL GR	0.017%	62.183%
1219	CHIMEI INNOLUX	0.017%	62.200%
1220	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.017%	62.217%
1221	VOLKSWAGEN AG	0.017%	62.234%
1222	ENAGAS	0.017%	62.252%
1223	SENIOR HOUSING PROP TRUST REIT USD.01	0.017%	62.269%
1224	JSW STEEL LTD	0.017%	62.286%
1225	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.017%	62.303%
1226	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.017%	62.320%
1227	MURPHY OIL CORP	0.017%	62.337%
1228	KELT EXPLORATIO	0.017%	62.354%
1229	LAS VEGAS SANDS	0.017%	62.371%
1230	BCO BRADESCO,AD	0.017%	62.388%
1231	PRUDENTIAL CORP	0.017%	62.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	ESSILOR INTERNA	0.017%	62.422%
1233	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.017%	62.439%
1234	WPP PLC	0.017%	62.456%
1235	TWITTER INC COMMON STOCK USD.000005	0.017%	62.473%
1236	PT UNITED TRACT	0.017%	62.490%
1237	YES BANK LTD	0.017%	62.507%
1238	DENSO CORP	0.017%	62.524%
1239	FLOWERS FOODS INC COMMON STOCK USD.01	0.017%	62.541%
1240	XILINX INC	0.017%	62.558%
1241	UNIONE DI BAN.	0.017%	62.575%
1242	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	62.592%
1243	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.017%	62.609%
1244	CYRUSONE INC REIT USD.01	0.017%	62.626%
1245	CAPITAL POWER C	0.017%	62.643%
1246	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.017%	62.660%
1247	KIRBY CORP	0.017%	62.677%
1248	GRANITE REAL ES	0.017%	62.693%
1249	MITEL NETWORKS	0.017%	62.710%
1250	ITOCHU CORP	0.017%	62.727%
1251	KIRIN HOLDINGS	0.017%	62.744%
1252	SONOCO PRODUCTS	0.017%	62.761%
1253	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.017%	62.778%
1254	SANMINA CORP COMMON STOCK USD.01	0.017%	62.794%
1255	ATS AUTOMATION	0.017%	62.811%
1256	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.017%	62.828%
1257	MICRO FOCUS INT	0.017%	62.845%
1258	ILG INC COMMON STOCK USD.01	0.017%	62.861%
1259	TECHNIPFMC PLC	0.017%	62.878%
1260	WHITE MOUNTAINS	0.017%	62.895%
1261	PINNACLE FOODS INC COMMON STOCK USD.01	0.017%	62.911%
1262	INTL CONS AIRLI	0.017%	62.928%
1263	GALAPAGOS NV	0.017%	62.945%
1264	DCT INDUSTRIAL TRUST INC REIT USD.01	0.017%	62.961%
1265	FIRSTRAND LIMIT	0.017%	62.978%
1266	CHRISTIAN HANSE	0.017%	62.995%
1267	COMINAR REAL ES	0.017%	63.011%
1268	ALERE INC COMMON STOCK USD.001	0.017%	63.028%
1269	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.017%	63.045%
1270	WPX ENERGY INC COMMON STOCK	0.017%	63.061%
1271	EQUIFAX INC	0.017%	63.078%
1272	MARUBENI CORP	0.017%	63.095%
1273	AMKOR TECHNOLOG	0.017%	63.111%
1274	RICE ENERGY INC COMMON STOCK USD.01	0.017%	63.128%
1275	NSK	0.017%	63.144%
1276	WP CAREY INC REIT USD.001	0.017%	63.161%
1277	HELVETIA HOLDIN	0.017%	63.177%
1278	J2 GLOBAL INC COMMON STOCK USD.01	0.017%	63.194%
1279	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	63.211%
1280	KINGFISHER PLC	0.017%	63.227%
1281	WESTERN FOREST	0.016%	63.244%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.016%	63.260%
1283	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.016%	63.276%
1284	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.016%	63.293%
1285	RAIFFEISEN BANK	0.016%	63.309%
1286	ASSA ABLOY AB	0.016%	63.326%
1287	BIG LOTS INC COMMON STOCK USD.01	0.016%	63.342%
1288	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.016%	63.358%
1289	BCO BRADESCO,PR	0.016%	63.375%
1290	KB FINANCIAL GROUP INC ADR ADR	0.016%	63.391%
1291	BIDVEST GROUP L	0.016%	63.408%
1292	ABN AMRO BANK N	0.016%	63.424%
1293	TATE & LYLE	0.016%	63.440%
1294	CIRRUS LOGIC IN	0.016%	63.457%
1295	CTBC FINANCIAL	0.016%	63.473%
1296	DST SYST INC DE	0.016%	63.489%
1297	NOMURA REAL EST	0.016%	63.506%
1298	REGAL BELOIT CORP COMMON STOCK USD.01	0.016%	63.522%
1299	ALLEGHANY CORP COMMON STOCK USD1.0	0.016%	63.538%
1300	BORALEX INC CL	0.016%	63.555%
1301	CORELOGIC INC COMMON STOCK USD1.0	0.016%	63.571%
1302	COPA HOLDINGS S	0.016%	63.587%
1303	HANG SENG BANK	0.016%	63.603%
1304	HUBBELL INC COMMON STOCK USD.01	0.016%	63.620%
1305	ISUZU MOTORS	0.016%	63.636%
1306	BELLE INTERNATI	0.016%	63.652%
1307	WINTRUST FINANCIAL CORP COMMON STOCK	0.016%	63.668%
1308	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	63.684%
1309	FUBON FINANCIAL	0.016%	63.701%
1310	MOSAIC CO	0.016%	63.717%
1311	TDC A/S	0.016%	63.733%
1312	GPO FIN BANORTE	0.016%	63.749%
1313	TORC OIL & GAS	0.016%	63.765%
1314	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.016%	63.781%
1315	GREAT CANADIAN	0.016%	63.797%
1316	SINGAPORE AIRLI	0.016%	63.813%
1317	DAIWA SECURITIE	0.016%	63.829%
1318	LIBERTY VENTURES SER A TRACKING STK USD.01	0.016%	63.845%
1319	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.016%	63.861%
1320	COCA-COLA WEST	0.016%	63.877%
1321	BBA AVIATION	0.016%	63.893%
1322	WESTPAC BKG COR	0.016%	63.909%
1323	FIBRA UNO ADMIN	0.016%	63.925%
1324	UTD RENTALS INC	0.016%	63.941%
1325	APPLE INC SR UNSECURED 02/27 3.35	0.016%	63.957%
1326	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.016%	63.973%
1327	TRIMBLE INC COMMON STOCK	0.016%	63.989%
1328	INDIABULLS HOUS	0.016%	64.005%
1329	SANDERSON FARMS INC COMMON STOCK USD1.0	0.016%	64.021%
1330	STAPLES INC	0.016%	64.037%
1331	EXTENDED STAY AMERICA INC UNIT USD.01	0.016%	64.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	FNB CORP COMMON STOCK USD.01	0.016%	64.069%
1333	FIRST HORIZON N	0.016%	64.085%
1334	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.016%	64.101%
1335	ROYAL MAIL PLC-	0.016%	64.117%
1336	CYPRESS SEMICON	0.016%	64.132%
1337	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.016%	64.148%
1338	ZIONS BANCORP	0.016%	64.164%
1339	SEMAFO INC COMM	0.016%	64.180%
1340	KESKO	0.016%	64.196%
1341	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.016%	64.212%
1342	CINTAS CORP	0.016%	64.227%
1343	SBERBANK OF RUS	0.016%	64.243%
1344	MERLIN PROPERTI	0.016%	64.259%
1345	NOKIAN RENKAAT	0.016%	64.275%
1346	TELE2 AB-B SHS	0.016%	64.290%
1347	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.016%	64.306%
1348	PACWEST BANCORP COMMON STOCK	0.016%	64.322%
1349	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.016%	64.338%
1350	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.016%	64.353%
1351	SBM OFFSHORE NV	0.016%	64.369%
1352	HUSQVARNA AB -	0.016%	64.385%
1353	HCL TECHNOLOGIE	0.016%	64.400%
1354	PEGATRON CORP	0.016%	64.416%
1355	HANKYU CORP	0.016%	64.431%
1356	DEUTSCHE BOERSE	0.016%	64.447%
1357	VALE SA	0.016%	64.463%
1358	INTL BUSINESS M	0.016%	64.478%
1359	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.016%	64.494%
1360	ANSYS INC COMMON STOCK USD.01	0.016%	64.509%
1361	BARCLAYS AFRICA	0.016%	64.525%
1362	UBS GROUP	0.016%	64.540%
1363	GEBERIT AG-REG	0.016%	64.556%
1364	JAPAN TOBACCO I	0.016%	64.571%
1365	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.016%	64.587%
1366	SERVICE CORP IN	0.016%	64.602%
1367	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.015%	64.618%
1368	MURPHY USA INC COMMON STOCK	0.015%	64.633%
1369	INDITEX SA	0.015%	64.649%
1370	LEND LEASE CORP	0.015%	64.664%
1371	BRENNTAG AG	0.015%	64.680%
1372	SVENSKA HANDELS	0.015%	64.695%
1373	SAMSUNG ELEC-ME	0.015%	64.711%
1374	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	64.726%
1375	IMI PLC	0.015%	64.741%
1376	HOLOGIC INC COMMON STOCK USD.01	0.015%	64.757%
1377	WOODWARD INC COMMON STOCK USD.00292	0.015%	64.772%
1378	COMPASS GROUP	0.015%	64.788%
1379	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.015%	64.803%
1380	AAREAL BANK AG	0.015%	64.818%
1381	SAFRAN SA	0.015%	64.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	ZOETIS INC COMMON STOCK USD.01	0.015%	64.849%
1383	LIFEPOINT HOSPI	0.015%	64.864%
1384	UPL LTD	0.015%	64.879%
1385	EPR PROPERTIES REIT USD.01	0.015%	64.895%
1386	SIGNATURE BANK COMMON STOCK USD.01	0.015%	64.910%
1387	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.015%	64.925%
1388	SANDSTORM GOLD	0.015%	64.940%
1389	EIFPAGE SA	0.015%	64.956%
1390	LONGFOR PROPERT	0.015%	64.971%
1391	VISTEON CORP COMMON STOCK	0.015%	64.986%
1392	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.015%	65.001%
1393	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.015%	65.016%
1394	TRAVIS PERKINS	0.015%	65.031%
1395	DOUGLAS EMMETT INC REIT USD.01	0.015%	65.047%
1396	BOOKER GROUP	0.015%	65.062%
1397	LG TELECOM LTD	0.015%	65.077%
1398	CONSOL ENERGY INC COMMON STOCK USD.01	0.015%	65.092%
1399	GPO TELEVISA	0.015%	65.107%
1400	CNH INDUSTRIAL	0.015%	65.122%
1401	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.015%	65.137%
1402	MAPFRE SA	0.015%	65.153%
1403	ROYAL DUTCH SH-	0.015%	65.168%
1404	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.015%	65.183%
1405	KERRY GROUP PLC	0.015%	65.198%
1406	ORIGIN ENERGY L	0.015%	65.213%
1407	AMPHENOL CORP	0.015%	65.228%
1408	WEATHERFORD INT	0.015%	65.243%
1409	DIALOG SEMICOND	0.015%	65.258%
1410	INTERMEDIATE CA	0.015%	65.273%
1411	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.015%	65.288%
1412	SUMITOMO HEAVY	0.015%	65.303%
1413	RPC GROUP	0.015%	65.318%
1414	INVESTORS BANCORP INC COMMON STOCK USD.01	0.015%	65.334%
1415	UNIPER SE	0.015%	65.349%
1416	BRINK S CO/THE COMMON STOCK USD1.0	0.015%	65.364%
1417	EAGLE MATERIALS	0.015%	65.379%
1418	BOSKALIS WESTMN	0.015%	65.394%
1419	BID CORP LTD	0.015%	65.409%
1420	SEB SA	0.015%	65.424%
1421	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.015%	65.439%
1422	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.015%	65.454%
1423	WHARF(HLDGS)	0.015%	65.469%
1424	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.015%	65.484%
1425	CUBESMART REIT USD.01	0.015%	65.499%
1426	ASSOCD BANC-COR	0.015%	65.514%
1427	POPULAR INC COMMON STOCK USD.01	0.015%	65.528%
1428	CREDIT ACCEPTAN	0.015%	65.543%
1429	ADVANCED SEMICO	0.015%	65.558%
1430	SUMITOMO RLTY&D	0.015%	65.573%
1431	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.015%	65.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	HYUNDAI ENG & C	0.015%	65.603%
1433	SYSCO CORP COMMON STOCK USD1.0	0.015%	65.618%
1434	USG CORP	0.015%	65.633%
1435	CARLISLE COS IN	0.015%	65.648%
1436	PERKINELMER INC COMMON STOCK USD1.0	0.015%	65.663%
1437	BANCO BBPM SPA	0.015%	65.678%
1438	AXIS BANK	0.015%	65.692%
1439	ROYAL BANK OF SCOT SPON ADR ADR	0.015%	65.707%
1440	LOJAS RENNER SA	0.015%	65.722%
1441	BAIDU INC SPON ADR ADR USD.00005	0.015%	65.737%
1442	AVNET INC	0.015%	65.752%
1443	SHINHAN FIN GRO	0.015%	65.766%
1444	JEAN COUTU GRP	0.015%	65.781%
1445	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.015%	65.796%
1446	SEKISUI HOUSE	0.015%	65.811%
1447	DS SMITH PLC	0.015%	65.826%
1448	BHARTI AIRTEL L	0.015%	65.840%
1449	NICHIREI CORP	0.015%	65.855%
1450	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.015%	65.870%
1451	BARNES GROUP INC COMMON STOCK USD.01	0.015%	65.885%
1452	WILLIAM HILL PL	0.015%	65.900%
1453	SAP AG	0.015%	65.914%
1454	PORSCHE AUTOMOB	0.015%	65.929%
1455	XYLEM INC COMMON STOCK	0.015%	65.944%
1456	MICROSEMI	0.015%	65.958%
1457	STERICYCLE INC COMMON STOCK USD.01	0.015%	65.973%
1458	KLA TENCOR CORP COMMON STOCK USD.001	0.015%	65.988%
1459	ENTEGRIS INC COMMON STOCK USD.01	0.015%	66.003%
1460	MORNEAU SHEPELL	0.015%	66.017%
1461	L'OREAL	0.015%	66.032%
1462	LEGG MASON INC COMMON STOCK USD.1	0.015%	66.047%
1463	INMARSAT PLC	0.015%	66.061%
1464	WHEELOCK & COMP	0.015%	66.076%
1465	HUHTAMAKI OY	0.015%	66.091%
1466	ALARIS ROYALTY	0.015%	66.105%
1467	POSCO	0.015%	66.120%
1468	CLOSE BROS GROU	0.015%	66.134%
1469	COBHAM PLC	0.015%	66.149%
1470	L-BANK BW FOERD	0.015%	66.164%
1471	TORAY INDS INC	0.015%	66.178%
1472	NITTO DENKO COR	0.015%	66.193%
1473	PPL CORPORATION	0.015%	66.207%
1474	GLOBAL PAYMENTS INC COMMON STOCK	0.015%	66.222%
1475	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.015%	66.236%
1476	GENPACT LIMITED	0.015%	66.251%
1477	HOME BANCSHARES INC COMMON STOCK USD.01	0.015%	66.266%
1478	METSO OYJ	0.015%	66.280%
1479	FUJI HEAVY INDS	0.015%	66.295%
1480	BANKUNITED INC COMMON STOCK USD.01	0.015%	66.309%
1481	OBAYASHI CORP	0.015%	66.324%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	DREAM OFFICE RE	0.015%	66.338%
1483	SNYDERS LANCE INC COMMON STOCK USD.833	0.014%	66.353%
1484	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.014%	66.367%
1485	CNO FINANCIAL	0.014%	66.382%
1486	SEMPRA ENERGY COMMON STOCK	0.014%	66.396%
1487	EAST JAPAN RAIL	0.014%	66.410%
1488	POLARIS INDUSTR	0.014%	66.425%
1489	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.014%	66.439%
1490	ACS, ACTIVIDADE	0.014%	66.454%
1491	INCITEC PIVOT	0.014%	66.468%
1492	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.014%	66.482%
1493	CHINA RESOURCES	0.014%	66.497%
1494	FLS INDUSTRIES	0.014%	66.511%
1495	DOWNER EDI LTD	0.014%	66.526%
1496	INPEX CORPORATI	0.014%	66.540%
1497	INTERTAPE POLYM	0.014%	66.554%
1498	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.014%	66.569%
1499	RELX NV	0.014%	66.583%
1500	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.014%	66.597%
1501	FURUKAWA ELECTR	0.014%	66.612%
1502	EDISON INTERNATIONAL COMMON STOCK	0.014%	66.626%
1503	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.014%	66.640%
1504	GRAMERCY PROPERTY TRUST REIT USD.01	0.014%	66.655%
1505	SUBSEA 7 SA	0.014%	66.669%
1506	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.014%	66.683%
1507	ULTA BEAUTY INC COMMON STOCK USD.01	0.014%	66.697%
1508	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.014%	66.712%
1509	FISERV INC COMMON STOCK USD.01	0.014%	66.726%
1510	PRAIRIESKY ROYA	0.014%	66.740%
1511	RICHELIEU HARDW	0.014%	66.755%
1512	PASON SYSTEMS I	0.014%	66.769%
1513	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.014%	66.783%
1514	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.014%	66.797%
1515	EATON VANCE CORP COMMON STOCK USD.00390625	0.014%	66.811%
1516	CHINA MERCHANT	0.014%	66.826%
1517	FRAPORT AG	0.014%	66.840%
1518	CHURCH & DWIGHT	0.014%	66.854%
1519	HEINEKEN NV	0.014%	66.868%
1520	INVESTEC PLC	0.014%	66.882%
1521	DTE ENERGY INC	0.014%	66.897%
1522	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	66.911%
1523	APPLE HOSPITALITY REIT INC REIT NPV	0.014%	66.925%
1524	ACI WORLDWIDE INC COMMON STOCK USD.005	0.014%	66.939%
1525	LIXIL GROUP COR	0.014%	66.953%
1526	ABERDEEN TRUST	0.014%	66.967%
1527	SHOWA DENKO KK	0.014%	66.982%
1528	DEUTSCHE WOHNEN	0.014%	66.996%
1529	REXNORD CORP COMMON STOCK USD.01	0.014%	67.010%
1530	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.014%	67.024%
1531	ZYNGA INC CL A COMMON STOCK USD.00000625	0.014%	67.038%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	YUM BRANDS INC COMMON STOCK	0.014%	67.052%
1533	H.B. FULLER CO. COMMON STOCK USD1.0	0.014%	67.066%
1534	TEREX CORP	0.014%	67.080%
1535	TAIHEIYO CEMENT	0.014%	67.094%
1536	CLEAN HARBOR IN	0.014%	67.108%
1537	PROXIMUS	0.014%	67.122%
1538	NOVOZYMES A/S	0.014%	67.137%
1539	SILGAN HLDGS	0.014%	67.151%
1540	CHRISTIAN DIOR	0.014%	67.165%
1541	DELUXE CORP	0.014%	67.179%
1542	TEIJIN	0.014%	67.193%
1543	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.014%	67.207%
1544	OFFICE DEPOT IN	0.014%	67.221%
1545	BELDEN INC COMMON STOCK USD.01	0.014%	67.235%
1546	HUDSON'S BAY CO	0.014%	67.249%
1547	WIENERBERGER AG	0.014%	67.263%
1548	CEMEX SA	0.014%	67.277%
1549	FIRSTGROUP	0.014%	67.291%
1550	OAO GAZPROM-SPO	0.014%	67.305%
1551	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.014%	67.319%
1552	COLRUYT SA	0.014%	67.333%
1553	INTERDIGITAL IN	0.014%	67.347%
1554	SYDBANK	0.014%	67.361%
1555	FRESENIUS MEDIC	0.014%	67.375%
1556	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.014%	67.389%
1557	LAZARD LTD CL A COMMON STOCK USD.01	0.014%	67.403%
1558	DARDEN RESTAURA	0.014%	67.416%
1559	ACCIONA SA	0.014%	67.430%
1560	CDN ENERGY SERV	0.014%	67.444%
1561	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.014%	67.458%
1562	DYCOM INDUSTRIE	0.014%	67.472%
1563	GROWTHPOINT PRO	0.014%	67.486%
1564	TRANSOCEAN LTD	0.014%	67.500%
1565	ORION CORP	0.014%	67.514%
1566	SHAWCOR LTD	0.014%	67.528%
1567	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.014%	67.542%
1568	CA INC SR UNSECURED 03/27 4.7	0.014%	67.555%
1569	MITSUBISHI MATE	0.014%	67.569%
1570	INDOFOODS SUKSE	0.014%	67.583%
1571	MAN STRATEGIC H	0.014%	67.597%
1572	LEGG MASON INC SR UNSECURED 03/26 4.75	0.014%	67.611%
1573	MAXIM INTEGRATE	0.014%	67.625%
1574	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.014%	67.638%
1575	ASTRA INTERNATI	0.014%	67.652%
1576	EXPERIAN PLC	0.014%	67.666%
1577	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.014%	67.680%
1578	US BANCORP SR UNSECURED 01/24 3.7	0.014%	67.694%
1579	BT GROUP PLC	0.014%	67.707%
1580	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.014%	67.721%
1581	BEAZLEY PLC	0.014%	67.735%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.014%	67.749%
1583	CABOT CORP	0.014%	67.762%
1584	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.014%	67.776%
1585	FEDERATED INVES	0.014%	67.790%
1586	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.014%	67.804%
1587	HASBRO INC	0.014%	67.817%
1588	CHEVRON CORP SR UNSECURED 11/20 2.419	0.014%	67.831%
1589	WEX INC COMMON STOCK USD.01	0.014%	67.845%
1590	CITRIX SYSTEMS	0.014%	67.859%
1591	AARON S INC COMMON STOCK USD.5	0.014%	67.872%
1592	STANDARD LIFE P	0.014%	67.886%
1593	TCF FINL CORP	0.014%	67.900%
1594	CLOROX CO	0.014%	67.913%
1595	PETROCHINA CO	0.014%	67.927%
1596	WESCO INTERNATI	0.014%	67.941%
1597	NATIONWIDE B/S	0.014%	67.954%
1598	AURUBIS AG	0.014%	67.968%
1599	MB FINANCIAL INC COMMON STOCK USD.01	0.014%	67.982%
1600	ENSTAR GROUP LT	0.014%	67.995%
1601	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.014%	68.009%
1602	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.014%	68.022%
1603	GOLD FIELDS LTD SPONS ADR ADR	0.014%	68.036%
1604	NIPPON MEAT PAC	0.014%	68.050%
1605	GALAXY ENTERTA	0.014%	68.063%
1606	ALFA SA DE CV	0.014%	68.077%
1607	CAP GEMINI	0.014%	68.090%
1608	BANK OF IRELAND	0.014%	68.104%
1609	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.014%	68.117%
1610	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.014%	68.131%
1611	CATALENT INC COMMON STOCK USD.01	0.014%	68.145%
1612	RELX PLC SPON ADR ADR	0.014%	68.158%
1613	LG CORP	0.014%	68.172%
1614	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.014%	68.185%
1615	SUNOPTA INC COMMON STOCK	0.014%	68.199%
1616	HUMANA INC SR UNSECURED 10/24 3.85	0.014%	68.212%
1617	DEUTSCHE TELEKO	0.014%	68.226%
1618	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	68.239%
1619	BOARDWALK REIT	0.013%	68.253%
1620	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.013%	68.266%
1621	UMPQUA HOLDINGS CORP COMMON STOCK	0.013%	68.280%
1622	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.013%	68.293%
1623	ASCENDAS REAL E	0.013%	68.306%
1624	REDEFINE PROPER	0.013%	68.320%
1625	MITSUBISHI GAS	0.013%	68.333%
1626	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.013%	68.347%
1627	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.013%	68.360%
1628	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.013%	68.374%
1629	SKECHERS USA INC CL A COMMON STOCK USD.001	0.013%	68.387%
1630	OJI PAPER CO	0.013%	68.400%
1631	DAIWA HOUSE IND	0.013%	68.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.013%	68.427%
1633	DISCOVERY HLDGS	0.013%	68.440%
1634	GOLDCORP INC SR UNSECURED 06/21 3.625	0.013%	68.454%
1635	LOCALIZA RENT A	0.013%	68.467%
1636	NEW YORK TIMES	0.013%	68.480%
1637	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.013%	68.494%
1638	ELECTRICITE DE	0.013%	68.507%
1639	KYOCERA CORP	0.013%	68.520%
1640	HONG KONG EXCHA	0.013%	68.534%
1641	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.013%	68.547%
1642	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.013%	68.560%
1643	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.013%	68.573%
1644	TRELLEBORG AB	0.013%	68.587%
1645	JM AB	0.013%	68.600%
1646	KAO CORP	0.013%	68.613%
1647	FORTUM OYJ	0.013%	68.626%
1648	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	68.640%
1649	KENNAMETAL INC COMMON STOCK USD1.25	0.013%	68.653%
1650	KEY BANK NA SR UNSECURED 06/25 3.3	0.013%	68.666%
1651	KURARAY CO	0.013%	68.679%
1652	SAMSUNG FIRE &	0.013%	68.693%
1653	CHEUNG KONG PRO	0.013%	68.706%
1654	CNPC (HONG KONG	0.013%	68.719%
1655	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.013%	68.732%
1656	MICROCHIP TECHN	0.013%	68.745%
1657	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.013%	68.759%
1658	CRANE CO	0.013%	68.772%
1659	JAPAN RETAIL FU	0.013%	68.785%
1660	BENDIGO AND ADE	0.013%	68.798%
1661	GERRESHEIMER GR	0.013%	68.811%
1662	COMMERCIAL METALS CO COMMON STOCK USD.01	0.013%	68.825%
1663	SUNAC CHINA HLD	0.013%	68.838%
1664	IBERIABANK CORP	0.013%	68.851%
1665	TIMKEN CO	0.013%	68.864%
1666	FERROVIAL SA	0.013%	68.877%
1667	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	68.890%
1668	UNITED URBAN IN	0.013%	68.903%
1669	ASPEN INSURANCE	0.013%	68.917%
1670	KAWASAKI HEAVY	0.013%	68.930%
1671	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	68.943%
1672	ELECTROCOMPONEN	0.013%	68.956%
1673	KLX INC COMMON STOCK USD.01	0.013%	68.969%
1674	MEGA FINANCIAL	0.013%	68.982%
1675	CONVERGYS CORP COMMON STOCK	0.013%	68.995%
1676	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.013%	69.008%
1677	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.013%	69.022%
1678	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.013%	69.035%
1679	BAYER MOTOREN W	0.013%	69.048%
1680	AXA-UAP	0.013%	69.061%
1681	FINISAR CORPORATION COMMON STOCK USD.001	0.013%	69.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	WPP PLC SPONSORED ADR ADR	0.013%	69.087%
1683	CHINA INSURANCE	0.013%	69.100%
1684	ROSS STORES INC	0.013%	69.113%
1685	XCEL ENERGY INC COMMON STOCK USD.2.5	0.013%	69.126%
1686	SUNRISE COMMUNC	0.013%	69.139%
1687	SAIPEM SPA	0.013%	69.152%
1688	FUJIFILM HLDGS	0.013%	69.165%
1689	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.013%	69.178%
1690	UNI-PRESIDENT E	0.013%	69.191%
1691	VONOVIA SE	0.013%	69.204%
1692	RSP PERMIAN INC COMMON STOCK USD.01	0.013%	69.217%
1693	MAJOR DRILLING	0.013%	69.230%
1694	CATHAY FINANCA	0.013%	69.243%
1695	THYSSEN KRUPP A	0.013%	69.256%
1696	CREE INC COMMON STOCK USD.00125	0.013%	69.269%
1697	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.013%	69.282%
1698	WEC ENERGY GROU	0.013%	69.295%
1699	EQUITY COMMONWEALTH REIT USD.01	0.013%	69.308%
1700	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.013%	69.321%
1701	BPCE SA SR UNSECURED 02/21 2.65	0.013%	69.334%
1702	mitsui chemical	0.013%	69.347%
1703	BANK HAOALIM B	0.013%	69.360%
1704	Atlantia SpA	0.013%	69.373%
1705	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.013%	69.385%
1706	BARLOWORLD LTD	0.013%	69.398%
1707	ON ASSIGNMENT INC COMMON STOCK USD.01	0.013%	69.411%
1708	WILLIAM DEMANT	0.013%	69.424%
1709	TULLOW OIL PLC	0.013%	69.437%
1710	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.013%	69.450%
1711	STERLING BANCORP/DE COMMON STOCK USD.01	0.013%	69.463%
1712	DOMTAR CORP USD	0.013%	69.476%
1713	TERADATA CORP COMMON STOCK USD.01	0.013%	69.489%
1714	COMPAL ELECTRON	0.013%	69.501%
1715	DERWENT LONDON	0.013%	69.514%
1716	BUCHER IND-REGD	0.013%	69.527%
1717	ALPS ELECTRIC C	0.013%	69.540%
1718	HECLA MINING CO	0.013%	69.553%
1719	HANKOOK TIRE CO	0.013%	69.566%
1720	POLYONE CORPORATION COMMON STOCK USD.01	0.013%	69.578%
1721	WW GRAINGER INC	0.013%	69.591%
1722	AT+T INC SR UNSECURED 05/25 3.4	0.013%	69.604%
1723	ANGLOVAAL INDS	0.013%	69.617%
1724	SHOPRITE HLDGS	0.013%	69.629%
1725	CAMPBELL SOUP C	0.013%	69.642%
1726	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	69.655%
1727	LINCOLN ELEC HL	0.013%	69.668%
1728	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	69.680%
1729	KINGBOARD CHEMI	0.013%	69.693%
1730	DAVE & BUSTER'S	0.013%	69.706%
1731	TELEFLEX INC COMMON STOCK USD1.0	0.013%	69.719%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.013%	69.731%
1733	VOESTALPINE AG	0.013%	69.744%
1734	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.013%	69.757%
1735	PROASSURANCE CORP COMMON STOCK USD.01	0.013%	69.770%
1736	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	69.782%
1737	ECN CAPITAL COR	0.013%	69.795%
1738	HEALTHCARE REALTY TRUST INC REIT USD.01	0.013%	69.808%
1739	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.013%	69.820%
1740	FIRST SOLAR INC	0.013%	69.833%
1741	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.013%	69.846%
1742	TAUBMAN CENTERS INC REIT USD.01	0.013%	69.858%
1743	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.013%	69.871%
1744	ARTIS REAL ESTA	0.013%	69.884%
1745	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.013%	69.896%
1746	ACCOR	0.013%	69.909%
1747	PARTNERS GROUP	0.013%	69.922%
1748	DANONE SA	0.013%	69.934%
1749	PURE INDUSTRIAL	0.013%	69.947%
1750	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.013%	69.960%
1751	SUMITOMO MITSUI	0.013%	69.972%
1752	ADIENT PLC	0.013%	69.985%
1753	SPARTAN ENERGY	0.013%	69.997%
1754	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.013%	70.010%
1755	WESTSHORE TERMI	0.013%	70.023%
1756	GREENE KING	0.013%	70.035%
1757	SONOVA HOLDING	0.013%	70.048%
1758	ASTELLAS PHARMA	0.013%	70.060%
1759	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.013%	70.073%
1760	ADVANCE RESIDEN	0.013%	70.085%
1761	UCB	0.013%	70.098%
1762	SINGAPORE TELEC	0.013%	70.111%
1763	LITHIA MOTORS INC CL A COMMON STOCK	0.013%	70.123%
1764	ENERSYS COMMON STOCK USD.01	0.013%	70.136%
1765	CRODA INTERNATI	0.013%	70.148%
1766	CREW ENERGY INC	0.013%	70.161%
1767	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.013%	70.173%
1768	TETRA TECH INC COMMON STOCK USD.01	0.013%	70.186%
1769	KOHL S CORPORATION SR UNSECURED 11/21 4	0.013%	70.198%
1770	KEPPEL CORP	0.013%	70.211%
1771	KONICA MINOLTA	0.013%	70.223%
1772	ALSTOM	0.013%	70.236%
1773	VIFOR PHARMA AG	0.013%	70.248%
1774	VISHAY INTERTEC	0.013%	70.261%
1775	STAR ENTERTAINM	0.012%	70.273%
1776	GRACO INC COMMON STOCK USD1.0	0.012%	70.286%
1777	TRICAN WELL SER	0.012%	70.298%
1778	FOMENTO ECON ME	0.012%	70.311%
1779	CENTAMIN PLC	0.012%	70.323%
1780	BCO DO BRASIL S	0.012%	70.336%
1781	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	70.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	TATTS GROUP LTD	0.012%	70.361%
1783	ARCELORMITTAL	0.012%	70.373%
1784	MERCK KGAA	0.012%	70.386%
1785	ITT INC COMMON STOCK USD1.0	0.012%	70.398%
1786	OCEANEERING INT	0.012%	70.411%
1787	FORTIVE CORP COMMON STOCK USD.01	0.012%	70.423%
1788	CHILDRENS PLACE	0.012%	70.435%
1789	LITE-ON TECHNOL	0.012%	70.448%
1790	HEALTHSOUTH CORP COMMON STOCK USD.01	0.012%	70.460%
1791	NU SKIN ENTERPR	0.012%	70.473%
1792	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.012%	70.485%
1793	AXIS CAPITAL HO	0.012%	70.498%
1794	UBM PLC	0.012%	70.510%
1795	TOTAL CAPITAL I	0.012%	70.522%
1796	SAAB AB	0.012%	70.535%
1797	BANK OF HAWAII CORP COMMON STOCK USD.01	0.012%	70.547%
1798	WILLIAMS COS IN	0.012%	70.559%
1799	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	70.572%
1800	IDEX CORP	0.012%	70.584%
1801	ROLLS ROYCE	0.012%	70.596%
1802	PDC ENERGY INC COMMON STOCK USD.01	0.012%	70.609%
1803	WATERS CORP	0.012%	70.621%
1804	OC OERLIKON COR	0.012%	70.633%
1805	HELMERICH & PAY	0.012%	70.646%
1806	RENTOKIL INITIA	0.012%	70.658%
1807	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.012%	70.670%
1808	SPARK NEW ZEA	0.012%	70.682%
1809	PUBLIC SERVICE	0.012%	70.695%
1810	CNOOC LTD	0.012%	70.707%
1811	IMPERIAL HOLDIN	0.012%	70.719%
1812	HEIDELBERGCEMEN	0.012%	70.732%
1813	MOSAIC CO SR UNSECURED 11/21 3.75	0.012%	70.744%
1814	GEN DYNAMICS CO	0.012%	70.756%
1815	TEMENOS GROUP A	0.012%	70.768%
1816	MOOG INC CLASS A COMMON STOCK USD1.0	0.012%	70.780%
1817	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	70.793%
1818	LENOVO GROUP LT	0.012%	70.805%
1819	NETFLIX INC COMMON STOCK USD.001	0.012%	70.817%
1820	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.012%	70.829%
1821	MASONITE INTERNATIONAL CORP COMMON STOCK	0.012%	70.841%
1822	SHIMAO PROPERTY	0.012%	70.854%
1823	LCI INDUSTRIES COMMON STOCK USD.01	0.012%	70.866%
1824	DIXONS CARPHONE	0.012%	70.878%
1825	SALESFORCE.COM	0.012%	70.890%
1826	EUTELSAT COMMUN	0.012%	70.902%
1827	ITAU UNIBANCO H SPON PRF ADR ADR	0.012%	70.914%
1828	SUMITOMO RUBBER	0.012%	70.926%
1829	SAMSUNG SDI CO	0.012%	70.939%
1830	DAIKIN INDUSTRI	0.012%	70.951%
1831	US Wire Order	0.012%	70.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	INCYTE PHARMACE	0.012%	70.975%
1833	TOKYO ELECTRON	0.012%	70.987%
1834	SHERWIN WILLIAM	0.012%	70.999%
1835	AAC TECHNOLOGIE	0.012%	71.011%
1836	VARIAN MEDICAL	0.012%	71.023%
1837	DAINIPPON INK&C	0.012%	71.035%
1838	MALLINCKRODT PL	0.012%	71.047%
1839	APACHE CORP COMMON STOCK USD.625	0.012%	71.059%
1840	APERAM SA	0.012%	71.071%
1841	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.012%	71.084%
1842	J + J SNACK FOODS CORP COMMON STOCK	0.012%	71.096%
1843	PERRIGO FIN UNL	0.012%	71.108%
1844	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.012%	71.120%
1845	T GARANTI BANKA	0.012%	71.132%
1846	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.012%	71.144%
1847	BARRY CALLEBAUT	0.012%	71.156%
1848	CORESITE REALTY CORP REIT USD.01	0.012%	71.168%
1849	GRUPO AEROPORTU	0.012%	71.180%
1850	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.012%	71.192%
1851	KAPSTONE PAPER	0.012%	71.204%
1852	ESSENT GROUP LT	0.012%	71.216%
1853	FONCIERE DES RE	0.012%	71.228%
1854	MATTEL INC COMMON STOCK USD1.0	0.012%	71.240%
1855	PLASTIC OMNIUM	0.012%	71.252%
1856	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.012%	71.264%
1857	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.012%	71.276%
1858	MONDI LTD	0.012%	71.288%
1859	BCA POP EMILIA	0.012%	71.300%
1860	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.012%	71.311%
1861	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.012%	71.323%
1862	GEMALTO (PARIS)	0.012%	71.335%
1863	LIBERTY MUTUAL	0.012%	71.347%
1864	CASINO GUICH-PE	0.012%	71.359%
1865	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.012%	71.371%
1866	FIRST FINANCIAL	0.012%	71.383%
1867	GRAHAM HOLDINGS	0.012%	71.395%
1868	MCCORMICK & CO	0.012%	71.407%
1869	ANTOFAGASTA HLD	0.012%	71.419%
1870	EUROPEAN INVEST	0.012%	71.430%
1871	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.012%	71.442%
1872	REGIONS FINANCI	0.012%	71.454%
1873	MEXICHEM SAB DE	0.012%	71.466%
1874	BERENDSEN PLC	0.012%	71.478%
1875	GATX CORP	0.012%	71.490%
1876	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	71.502%
1877	ANIXTER INTL IN	0.012%	71.513%
1878	RANDSTAD HOLDIN	0.012%	71.525%
1879	ORANGE SA SR UNSECURED 09/21 4.125	0.012%	71.537%
1880	BHARAT FORGE LT	0.012%	71.549%
1881	HRG GROUP INC COMMON STOCK USD.01	0.012%	71.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	BANCORPSOUTH INC COMMON STOCK USD2.5	0.012%	71.572%
1883	BANK OF QUEENSL	0.012%	71.584%
1884	PT BANK CENTRAL	0.012%	71.596%
1885	ALTUS GROUP LTD	0.012%	71.608%
1886	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.012%	71.620%
1887	VALLOUREC SA	0.012%	71.631%
1888	CHINA LIFE INS	0.012%	71.643%
1889	WEINGARTEN REALTY INVESTORS REIT USD.03	0.012%	71.655%
1890	MEDNAX INC	0.012%	71.667%
1891	NED WATERSCHAPS	0.012%	71.678%
1892	LEONI AG	0.012%	71.690%
1893	mitsui mining &	0.012%	71.702%
1894	MSA SAFETY INC COMMON STOCK	0.012%	71.714%
1895	ORIX CORP	0.012%	71.725%
1896	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.012%	71.737%
1897	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.012%	71.749%
1898	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.012%	71.760%
1899	CHINA SHENHUA E	0.012%	71.772%
1900	ROGERS SUGAR IN	0.012%	71.784%
1901	LIFE STORAGE INC REIT USD.01	0.012%	71.795%
1902	CANYON SERVICES	0.012%	71.807%
1903	ECHOSTAR CORP A COMMON STOCK USD.001	0.012%	71.819%
1904	DISH NETWORK	0.012%	71.830%
1905	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.012%	71.842%
1906	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.012%	71.854%
1907	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.012%	71.865%
1908	DENMARK GOVT BO	0.012%	71.877%
1909	mitsui osk line	0.012%	71.889%
1910	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.012%	71.900%
1911	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.012%	71.912%
1912	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	71.924%
1913	VALVOLINE INC COMMON STOCK USD.01	0.012%	71.935%
1914	TABCORP HLDGS L	0.012%	71.947%
1915	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.012%	71.959%
1916	FIRST INDL REAL	0.012%	71.970%
1917	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.012%	71.982%
1918	COOPER TIRE&RUB	0.012%	71.994%
1919	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.012%	72.005%
1920	STRYKER CORP SR UNSECURED 03/21 2.625	0.012%	72.017%
1921	WANT WANT CHINA	0.012%	72.028%
1922	BCO BRADESCO SA	0.012%	72.040%
1923	TRUSTMARK CORP COMMON STOCK	0.012%	72.052%
1924	PUBLICIS GROUPE	0.012%	72.063%
1925	HILLENBRAND INC COMMON STOCK	0.012%	72.075%
1926	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.012%	72.086%
1927	HANG LUNG PROPE	0.012%	72.098%
1928	LOGMEIN INC COMMON STOCK USD.01	0.012%	72.110%
1929	ORPEA	0.012%	72.121%
1930	STRYKER CORP SR UNSECURED 05/24 3.375	0.012%	72.133%
1931	ORIX JREIT INC	0.012%	72.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	LIC HOUSING FIN	0.012%	72.156%
1933	SUNSTONE HOTEL	0.012%	72.167%
1934	NIPPON TEL&TEL	0.012%	72.179%
1935	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.012%	72.190%
1936	SIGNET JEWELERS	0.011%	72.202%
1937	REINSURANCE GRO	0.011%	72.213%
1938	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.011%	72.225%
1939	BAJAJ FINSERV L	0.011%	72.236%
1940	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	72.248%
1941	YOKOGAWA ELECTR	0.011%	72.259%
1942	COPART INC	0.011%	72.271%
1943	AMER SPORTS OYJ	0.011%	72.282%
1944	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.011%	72.294%
1945	ABM INDUSTRIES INC COMMON STOCK USD.01	0.011%	72.305%
1946	ALEXANDER + BALDWIN INC COMMON STOCK	0.011%	72.316%
1947	SURGE ENERGY IN	0.011%	72.328%
1948	GLACIER BANCORP INC COMMON STOCK USD.01	0.011%	72.339%
1949	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.011%	72.351%
1950	PENGROWTH ENERGY CORP COMMON STOCK	0.011%	72.362%
1951	METLIFE INC SR UNSECURED 04/24 3.6	0.011%	72.374%
1952	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.011%	72.385%
1953	HERMAN MILLER I	0.011%	72.396%
1954	CORPORATE OFFICE PROPERTIES REIT USD.01	0.011%	72.408%
1955	IWG PLC	0.011%	72.419%
1956	QUANTA COMPUTER	0.011%	72.431%
1957	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.011%	72.442%
1958	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.011%	72.453%
1959	RANGE RESOURCES CORP COMMON STOCK USD.01	0.011%	72.465%
1960	BANK OF COMMUNI	0.011%	72.476%
1961	AGT FOOD AND IN	0.011%	72.488%
1962	HOWDEN JOINERY	0.011%	72.499%
1963	KLONDEX MINES L	0.011%	72.510%
1964	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.011%	72.522%
1965	ICICI BANK LTD	0.011%	72.533%
1966	PROVIDENT FINAN	0.011%	72.544%
1967	BANK OF NY MELL	0.011%	72.556%
1968	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.011%	72.567%
1969	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.011%	72.578%
1970	LUCARA DIAMOND	0.011%	72.590%
1971	INTU PROPERTIES	0.011%	72.601%
1972	LEGRAND SA	0.011%	72.612%
1973	RAGING RIVER EX	0.011%	72.624%
1974	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	72.635%
1975	PERRIGO CO PLC	0.011%	72.646%
1976	HANWHA CORP	0.011%	72.658%
1977	CEZ AS	0.011%	72.669%
1978	SHAFTESBURY	0.011%	72.680%
1979	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	72.692%
1980	COUSINS PROPERTIES INC REIT USD1.0	0.011%	72.703%
1981	HINDALCO INDS	0.011%	72.714%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	PAYSAFE GROUP P	0.011%	72.726%
1983	J FRONT RETAILI	0.011%	72.737%
1984	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.011%	72.748%
1985	FRESH DEL MONTE	0.011%	72.759%
1986	MILLICOM INTL C	0.011%	72.771%
1987	ELECTR DE FRANC	0.011%	72.782%
1988	SEVERN TRENT	0.011%	72.793%
1989	SKF AB - B SHAR	0.011%	72.805%
1990	EVERCORE PARTNE	0.011%	72.816%
1991	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.011%	72.827%
1992	SEAGATE TECHNOL	0.011%	72.838%
1993	PADDY POWER PLC	0.011%	72.850%
1994	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	72.861%
1995	MINTH GROUP LTD	0.011%	72.872%
1996	KAWASAKI KISEN	0.011%	72.883%
1997	ONEOK INC	0.011%	72.894%
1998	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.011%	72.906%
1999	TELETECH HOLDIN	0.011%	72.917%
2000	TRANSALTA RENEW	0.011%	72.928%
2001	MEREDITH CORP	0.011%	72.939%
2002	VALLEY NATIONAL BANCORP COMMON STOCK	0.011%	72.950%
2003	MSC INDUSTRIAL	0.011%	72.961%
2004	OLD NATIONAL BANCORP COMMON STOCK	0.011%	72.973%
2005	SWIRE PACIFIC	0.011%	72.984%
2006	EMPIRE STATE RE	0.011%	72.995%
2007	FUJIKURA	0.011%	73.006%
2008	ENGHOUSE SYSTEM	0.011%	73.017%
2009	KERING	0.011%	73.028%
2010	HOME CAP GRP IN	0.011%	73.039%
2011	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.011%	73.051%
2012	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.011%	73.062%
2013	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.011%	73.073%
2014	KOBE STEEL	0.011%	73.084%
2015	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.011%	73.095%
2016	UNIPOLSAI SPA	0.011%	73.106%
2017	CHINA MINSHENG	0.011%	73.117%
2018	ULVAC INC.	0.011%	73.128%
2019	ROHM CO	0.011%	73.139%
2020	TRIBUNE MEDIA C	0.011%	73.151%
2021	HANWHA CHEMICAL	0.011%	73.162%
2022	MITSUBISHI UJF	0.011%	73.173%
2023	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.011%	73.184%
2024	THK CO	0.011%	73.195%
2025	ELECTROLUX AB-S	0.011%	73.206%
2026	SKANSKA AB	0.011%	73.217%
2027	DCC PLC	0.011%	73.228%
2028	HASEKO CORP	0.011%	73.239%
2029	PANDORA A/S	0.011%	73.250%
2030	RED ELECTRICA C	0.011%	73.261%
2031	PTT EXP&PROD-FG	0.011%	73.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	ASML HOLDING NV	0.011%	73.283%
2033	TIVO CORP COMMON STOCK USD.001	0.011%	73.294%
2034	UBE INDUSTRIES	0.011%	73.305%
2035	DONGFENG MOTOR	0.011%	73.316%
2036	TOPBUILD CORP COMMON STOCK	0.011%	73.327%
2037	CARGOTEC CORP-B	0.011%	73.338%
2038	ICADE	0.011%	73.349%
2039	PEAB AB	0.011%	73.360%
2040	MEDIASET	0.011%	73.371%
2041	YASKAWA ELEC CO	0.011%	73.382%
2042	SUNTEC REIT	0.011%	73.393%
2043	IG GROUP HLDGS	0.011%	73.404%
2044	QANTAS AIRWAYS	0.011%	73.415%
2045	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.011%	73.426%
2046	AGILE PROPERTY	0.011%	73.437%
2047	SANDVINE COR-CA	0.011%	73.448%
2048	HENGAN INTL	0.011%	73.459%
2049	TERNA RETE ELET	0.011%	73.470%
2050	DAIWAHOUSE RE	0.011%	73.481%
2051	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.011%	73.491%
2052	GUYANA GOLDFIEL	0.011%	73.502%
2053	ARISTOCRAT LEIS	0.011%	73.513%
2054	HOPE BANCORP INC COMMON STOCK USD.001	0.011%	73.524%
2055	BK OF EAST ASIA	0.011%	73.535%
2056	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.011%	73.546%
2057	SINO BIOPHAMACE	0.011%	73.557%
2058	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.011%	73.568%
2059	SBI HOLDINGS IN	0.011%	73.579%
2060	MERCURY GENERAL	0.011%	73.589%
2061	TOKYU FUDOSAN H	0.011%	73.600%
2062	TIGER BRANDS	0.011%	73.611%
2063	SKYWEST INC COMMON STOCK	0.011%	73.622%
2064	Rural Electrifi	0.011%	73.633%
2065	STOREBRAND ASA	0.011%	73.644%
2066	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	73.654%
2067	NIPRO CORP	0.011%	73.665%
2068	BONAVISTA ENERG	0.011%	73.676%
2069	ITRON INC	0.011%	73.687%
2070	CDW CORP/DE COMMON STOCK USD.01	0.011%	73.698%
2071	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.011%	73.709%
2072	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.011%	73.719%
2073	OMRON CORP	0.011%	73.730%
2074	DEAN FOODS CO COMMON STOCK USD.01	0.011%	73.741%
2075	BILLERUD AB	0.011%	73.752%
2076	PRA HEALTH SCIE	0.011%	73.762%
2077	LASALLE HOTEL PROPERTIES REIT USD.01	0.011%	73.773%
2078	BK MANDIRI	0.011%	73.784%
2079	NOMURA REAL EST	0.011%	73.795%
2080	AKORN INC COMMON STOCK	0.011%	73.805%
2081	BRANDYWINE REAL	0.011%	73.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	MOODY S CORP COMMON STOCK USD.01	0.011%	73.827%
2083	GERDAU SA SIDER	0.011%	73.838%
2084	FLOWERVE CORP COMMON STOCK USD1.25	0.011%	73.848%
2085	SEBACORP INDUST	0.011%	73.859%
2086	COVANTA HOLDING CORP COMMON STOCK USD.1	0.011%	73.870%
2087	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.011%	73.881%
2088	TULLETT PREBON	0.011%	73.891%
2089	ENDESA S.A.	0.011%	73.902%
2090	CENTRICA PLC 4.	0.011%	73.913%
2091	HELEN OF TROY C	0.011%	73.923%
2092	MSCI INC	0.011%	73.934%
2093	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	73.945%
2094	58.COM INC ADR ADR	0.011%	73.956%
2095	KELLOGG CO	0.011%	73.966%
2096	LOGITECH INTERN	0.011%	73.977%
2097	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.011%	73.988%
2098	Dongbu Insuranc	0.011%	73.998%
2099	VERISK ANALYTICS INC COMMON STOCK USD.001	0.011%	74.009%
2100	LITTELFUSE INC COMMON STOCK USD.01	0.011%	74.020%
2101	AVERY DENNISON	0.011%	74.030%
2102	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.011%	74.041%
2103	HYOSUNG CORP	0.011%	74.052%
2104	FIRSTCASH INC COMMON STOCK USD.01	0.011%	74.062%
2105	SYMRISE AG	0.011%	74.073%
2106	ENTERGY CORP	0.011%	74.084%
2107	CHINA STEEL	0.011%	74.094%
2108	LOOMIS AB	0.011%	74.105%
2109	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.011%	74.115%
2110	HYATT HOTELS CO	0.011%	74.126%
2111	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	74.137%
2112	RBC BEARINGS INC COMMON STOCK USD.01	0.011%	74.147%
2113	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.011%	74.158%
2114	CANACCORD FINAN	0.011%	74.169%
2115	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.011%	74.179%
2116	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	74.190%
2117	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.011%	74.200%
2118	PEARSON	0.011%	74.211%
2119	CABOT OIL & GAS	0.011%	74.221%
2120	HYUNDAI STEEL C	0.011%	74.232%
2121	SEMGROUP CORP CLASS A COMMON STOCK	0.011%	74.243%
2122	PROVINCE OF ALB	0.011%	74.253%
2123	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.011%	74.264%
2124	ARGO GROUP INTE	0.011%	74.274%
2125	DOMINO S PIZZA INC COMMON STOCK USD.01	0.011%	74.285%
2126	KEMPER CORP COMMON STOCK USD.1	0.011%	74.295%
2127	BUNZL PLC	0.011%	74.306%
2128	LIBERTY MUTUAL	0.011%	74.316%
2129	INGENICO	0.011%	74.327%
2130	CRACKER BARREL	0.011%	74.337%
2131	HNI CORP	0.011%	74.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.011%	74.358%
2133	STUDENT TRANSPORTATION INC COMMON STOCK	0.011%	74.369%
2134	METLIFE INC SR UNSECURED 02/21 4.75	0.011%	74.379%
2135	NABORS INDUSTRI	0.011%	74.390%
2136	CSX CORP 3.7% 3	0.011%	74.400%
2137	B+G FOODS INC COMMON STOCK USD.01	0.011%	74.411%
2138	FAMILYMART CO	0.010%	74.421%
2139	YUE YUEN INDUST	0.010%	74.432%
2140	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.010%	74.442%
2141	CENTRAL JAPAN R	0.010%	74.453%
2142	E.SUN FINANCIAL	0.010%	74.463%
2143	STORE CAPITAL CORP REIT USD.01	0.010%	74.474%
2144	SBA COMMUNICATIONS CORP REIT USD.01	0.010%	74.484%
2145	BANK LEUMI LE-I	0.010%	74.495%
2146	MYLAN NV 3.125%	0.010%	74.505%
2147	COGECO INC COMMON STOCK	0.010%	74.516%
2148	NATIONAL GENERA	0.010%	74.526%
2149	PARAMOUNT GROUP INC REIT USD.01	0.010%	74.537%
2150	SOUTH STATE CORP COMMON STOCK USD2.5	0.010%	74.547%
2151	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	74.557%
2152	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	74.568%
2153	WOOD GROUP (JOH	0.010%	74.578%
2154	PIEDMONT OFFICE	0.010%	74.589%
2155	SMITH AND NEPHE	0.010%	74.599%
2156	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.010%	74.610%
2157	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.010%	74.620%
2158	HENDERSON LAND	0.010%	74.631%
2159	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.010%	74.641%
2160	COLGATE-PALMOLI	0.010%	74.651%
2161	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.010%	74.662%
2162	SHINHAN FINANCI	0.010%	74.672%
2163	DREAM GLOBAL RE	0.010%	74.683%
2164	CANACOL ENERGY	0.010%	74.693%
2165	NKT HOLDING A/S	0.010%	74.703%
2166	FUKUOKA FINANCI	0.010%	74.714%
2167	OMNICOM GROUP I	0.010%	74.724%
2168	EVONIK INDUSTRI	0.010%	74.734%
2169	AGGREKO PLC	0.010%	74.745%
2170	FLETCHER BUILDI	0.010%	74.755%
2171	NEDCOR LTD ZAR1	0.010%	74.766%
2172	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	74.776%
2173	JAPAN PRIME REA	0.010%	74.786%
2174	NVR INC COMMON STOCK USD.01	0.010%	74.797%
2175	NATIONAL EXPRES	0.010%	74.807%
2176	AGF MGMT LTD CL	0.010%	74.817%
2177	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.010%	74.828%
2178	ENERSIS SA	0.010%	74.838%
2179	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	74.848%
2180	BALCHEM CORP COMMON STOCK USD.0667	0.010%	74.858%
2181	NASDAQ INC SR UNSECURED 06/24 4.25	0.010%	74.869%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	WARTSILA OYJ AB	0.010%	74.879%
2183	TAISHIN FINANCI	0.010%	74.889%
2184	DRIL QUIP INC	0.010%	74.900%
2185	CEMEX SA	0.010%	74.910%
2186	HUGO BOSS AG	0.010%	74.920%
2187	COLONY STARWOOD HOMES REIT USD.01	0.010%	74.931%
2188	HANG LUNG DEVEL	0.010%	74.941%
2189	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.010%	74.951%
2190	BNK FINANCIAL G	0.010%	74.961%
2191	THERMO FISHER S	0.010%	74.972%
2192	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.010%	74.982%
2193	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.010%	74.992%
2194	HITACHI CONST M	0.010%	75.002%
2195	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	75.013%
2196	SHARP CORP	0.010%	75.023%
2197	LI & FUNG LIMIT	0.010%	75.033%
2198	UNIVAR INC COMMON STOCK USD.01	0.010%	75.043%
2199	XPERI CORP COMMON STOCK USD.001	0.010%	75.053%
2200	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.010%	75.064%
2201	GRUPA LOTOS S.A	0.010%	75.074%
2202	RAIA DROGASIL S	0.010%	75.084%
2203	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.010%	75.094%
2204	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.010%	75.105%
2205	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.010%	75.115%
2206	NEWS CORP CLASS A COMMON STOCK USD.01	0.010%	75.125%
2207	THE FOSCHINI GR	0.010%	75.135%
2208	DENKI KAGAKU KO	0.010%	75.145%
2209	NIPPON YUSEN KK	0.010%	75.155%
2210	AMEREN CORP	0.010%	75.166%
2211	FORMOSA CHEMICA	0.010%	75.176%
2212	NAVER CORP	0.010%	75.186%
2213	GAMESA CORP TEC	0.010%	75.196%
2214	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.010%	75.206%
2215	JUPITER PLC	0.010%	75.216%
2216	FASTENAL	0.010%	75.226%
2217	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.010%	75.236%
2218	PREMIER GOLD MI	0.010%	75.247%
2219	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.010%	75.257%
2220	CAMBREX CORP COMMON STOCK USD.1	0.010%	75.267%
2221	CVB FINANCIAL CORP COMMON STOCK	0.010%	75.277%
2222	JPMORGAN CHASE	0.010%	75.287%
2223	OWENS + MINOR INC COMMON STOCK USD2.0	0.010%	75.297%
2224	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.010%	75.307%
2225	NATIONAL AUSTRA	0.010%	75.317%
2226	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.010%	75.327%
2227	AMERISOURCEBERG	0.010%	75.337%
2228	DKSH HOLDING LT	0.010%	75.347%
2229	CAPITAMALL TRUS	0.010%	75.357%
2230	INTL FLAVORS&FR	0.010%	75.367%
2231	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.010%	75.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	HYUNDAI MARINE&	0.010%	75.387%
2233	VEOLIA ENVIRONM	0.010%	75.397%
2234	PACIFIC GAS & E	0.010%	75.407%
2235	PAINTED PONY EN	0.010%	75.417%
2236	TOPPAN PRINTING	0.010%	75.427%
2237	UNILEVER NV	0.010%	75.437%
2238	ARYZTA AG	0.010%	75.447%
2239	MAHINDRA &MAHIN	0.010%	75.457%
2240	UGI CORP COMMON STOCK	0.010%	75.467%
2241	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.010%	75.477%
2242	LG CABLE &MCHY	0.010%	75.487%
2243	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.010%	75.497%
2244	SOUTH32 LTD	0.010%	75.507%
2245	PHOENIX GROUP H	0.010%	75.517%
2246	Straumann AG	0.010%	75.527%
2247	BQE CANT VAUDOI	0.010%	75.537%
2248	BANK OF THE OZARKS COMMON STOCK USD.01	0.010%	75.547%
2249	NATL HEALTH INVESTORS INC REIT USD.01	0.010%	75.557%
2250	MO OCH DOMSJO A	0.010%	75.567%
2251	LARSEN & TOUBRO	0.010%	75.577%
2252	PAYCHEX INC	0.010%	75.587%
2253	ATLAS COPCO AB-	0.010%	75.597%
2254	MONSTER BEVERAGE CORP COMMON STOCK	0.010%	75.607%
2255	SINCLAIR BROADC	0.010%	75.617%
2256	GLOBUS MEDICAL	0.010%	75.627%
2257	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	75.637%
2258	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.010%	75.647%
2259	ALUMINA LTD	0.010%	75.657%
2260	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.010%	75.666%
2261	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	75.676%
2262	PHYSICIANS REALTY TRUST REIT USD.01	0.010%	75.686%
2263	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.010%	75.696%
2264	CIGNA CORP SR UNSECURED 02/22 4	0.010%	75.706%
2265	HYDRO ONE LTD	0.010%	75.716%
2266	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.010%	75.726%
2267	ROYAL UNIBREW A	0.010%	75.736%
2268	SMITH + NEPHEW PLC SPON ADR ADR	0.010%	75.746%
2269	NIPPON PROLOGIS	0.010%	75.756%
2270	ALLREAL HOLDING	0.010%	75.765%
2271	A P MOLLER - MA	0.010%	75.775%
2272	TGS NOPEC GEOPH	0.010%	75.785%
2273	SAPPORO BREWERI	0.010%	75.795%
2274	SYMANTEC CORP	0.010%	75.805%
2275	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.010%	75.815%
2276	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.010%	75.825%
2277	CEMBRA MONEY BA	0.010%	75.835%
2278	JUNGHEINRICH -	0.010%	75.844%
2279	CARTER S INC COMMON STOCK USD.01	0.010%	75.854%
2280	GILDEMEISTER AG	0.010%	75.864%
2281	WPG HOLDINGS	0.010%	75.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	WAJAX CORP	0.010%	75.884%
2283	CHORUS AVIATION	0.010%	75.894%
2284	GAM HOLDING LTD	0.010%	75.903%
2285	LOTTE CHEMICAL	0.010%	75.913%
2286	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.010%	75.923%
2287	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.010%	75.933%
2288	ASTRAZENECA	0.010%	75.943%
2289	PS BUSINESS PARKS INC/CA REIT USD.01	0.010%	75.952%
2290	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	75.962%
2291	VOPAK (KON)	0.010%	75.972%
2292	QISDA CORP	0.010%	75.982%
2293	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.010%	75.992%
2294	CAPITALAND	0.010%	76.001%
2295	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.010%	76.011%
2296	CHALLENGER FIN	0.010%	76.021%
2297	IROBOT CORP	0.010%	76.031%
2298	TRUWORTHS INTER	0.010%	76.041%
2299	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.010%	76.050%
2300	QEP RESOURCES INC COMMON STOCK USD.01	0.010%	76.060%
2301	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.010%	76.070%
2302	PRICELINE GROUP	0.010%	76.080%
2303	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.010%	76.089%
2304	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.010%	76.099%
2305	CANAM GROUP	0.010%	76.109%
2306	ATKINS WS	0.010%	76.119%
2307	PNC BANK NA 2.6	0.010%	76.129%
2308	YOKOHAMA RUBBER	0.010%	76.138%
2309	LEG IMMOBILIEN	0.010%	76.148%
2310	WORLEYPARSONS	0.010%	76.158%
2311	CARPENTER TECH	0.010%	76.167%
2312	MEDICAL FACILIT	0.010%	76.177%
2313	ALACER GOLD COR	0.010%	76.187%
2314	CHINA COMMUNICA	0.010%	76.197%
2315	SEMICONDUCTOR M	0.010%	76.206%
2316	CHEMED CORP COMMON STOCK USD1.0	0.010%	76.216%
2317	CMS ENERGY CORP	0.010%	76.226%
2318	MEDIASET ESPANA	0.010%	76.235%
2319	HOMESERVE PLC	0.010%	76.245%
2320	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.010%	76.255%
2321	MALAYAN BKG BHD	0.010%	76.265%
2322	GREAT WALL AUTO	0.010%	76.274%
2323	EXTENDICARE INC	0.010%	76.284%
2324	COSCO PACIFIC	0.010%	76.294%
2325	KINGDOM BELGIUM	0.010%	76.303%
2326	EQUITABLE GROUP	0.010%	76.313%
2327	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	76.323%
2328	A.P. MOLLER-MAE	0.010%	76.332%
2329	PERNOD-RICARD	0.010%	76.342%
2330	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.010%	76.352%
2331	SEMTECH CORP	0.010%	76.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	DOVER CORP	0.010%	76.371%
2333	ICU MEDICAL INC COMMON STOCK USD.1	0.010%	76.381%
2334	AMERICAN WOODMARK CORP COMMON STOCK	0.010%	76.390%
2335	FIRSTENERGY CORP COMMON STOCK USD.1	0.010%	76.400%
2336	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.010%	76.410%
2337	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.010%	76.419%
2338	VERIZON COMMUN	0.010%	76.429%
2339	DAI NIPPON PRIN	0.010%	76.439%
2340	CHINA GOLD INTL	0.010%	76.448%
2341	GETINGE AB, B S	0.010%	76.458%
2342	MDC HOLDINGS INC COMMON STOCK USD.01	0.010%	76.468%
2343	CHINA EVERBRIGH	0.010%	76.477%
2344	HAYS	0.010%	76.487%
2345	SIENNA SENIOR L	0.010%	76.496%
2346	SUEDZUCKER AG	0.010%	76.506%
2347	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	76.516%
2348	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.010%	76.525%
2349	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.010%	76.535%
2350	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.010%	76.544%
2351	IBIDEN CO	0.010%	76.554%
2352	ALCOA CORP COMMON STOCK USD.01	0.010%	76.564%
2353	UNIPOL GRUPPO F	0.010%	76.573%
2354	TAKASHIMAYA CO	0.010%	76.583%
2355	BANNER CORPORATION COMMON STOCK USD.01	0.010%	76.592%
2356	VANTIV INC CL A COMMON STOCK USD.00001	0.010%	76.602%
2357	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.010%	76.612%
2358	BRP INC/CA- SUB	0.010%	76.621%
2359	ASAHI BREWERIES	0.010%	76.631%
2360	TARO PHARMACEUT	0.010%	76.640%
2361	SAP SE SPONSORED ADR ADR	0.010%	76.650%
2362	SEABOARD CORP COMMON STOCK USD1.0	0.010%	76.659%
2363	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	76.669%
2364	EDENRED	0.010%	76.678%
2365	INFOSYS LTD SP ADR ADR	0.010%	76.688%
2366	EDUCATION REALTY TRUST INC REIT USD.01	0.010%	76.697%
2367	ESTEE LAUDER CO	0.010%	76.707%
2368	KGHM POLSKA MIE	0.010%	76.716%
2369	CARDTRONICS PLC	0.010%	76.726%
2370	MMI HOLDINGS LT	0.010%	76.735%
2371	FAIRFAX MEDIA L	0.009%	76.745%
2372	NGK SPARK PLUG	0.009%	76.754%
2373	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.009%	76.764%
2374	AMMB HOLDINGS B	0.009%	76.773%
2375	BUFFALO WILD WINGS INC COMMON STOCK	0.009%	76.783%
2376	VF CORP	0.009%	76.792%
2377	HERBALIFE LTD COMMON STOCK USD.002	0.009%	76.802%
2378	CLP HOLDINGS	0.009%	76.811%
2379	CLICLS GROUP	0.009%	76.821%
2380	BAXTER INTL INC	0.009%	76.830%
2381	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.009%	76.840%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	VAIL RESORTS	0.009%	76.849%
2383	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	76.858%
2384	TELENOR AS	0.009%	76.868%
2385	AUTOZONE INC COMMON STOCK USD.01	0.009%	76.877%
2386	YAMADA DENKI CO	0.009%	76.887%
2387	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	76.896%
2388	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.009%	76.906%
2389	KONE OYJ	0.009%	76.915%
2390	NIPPON EXPRESS	0.009%	76.924%
2391	WABTEC CORP COMMON STOCK USD.01	0.009%	76.934%
2392	CONDUENT INC COMMON STOCK USD.01	0.009%	76.943%
2393	UNIVERSAL CORP	0.009%	76.953%
2394	EXPORT DEVELOPM	0.009%	76.962%
2395	MARUTI SUZUKI	0.009%	76.971%
2396	BT GROUP PLC SPON ADR ADR	0.009%	76.981%
2397	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.009%	76.990%
2398	SOJITZ CORP COM	0.009%	77.000%
2399	PGE POLSKA GRUP	0.009%	77.009%
2400	SEIKO EPSON COR	0.009%	77.018%
2401	PRYSMIAN SPA CO	0.009%	77.028%
2402	ERICSSON (LM) TEL SP ADR ADR	0.009%	77.037%
2403	ENERGEN CORP COMMON STOCK USD.01	0.009%	77.047%
2404	POU CHEN	0.009%	77.056%
2405	UNIFIRST CORP/MA COMMON STOCK USD.1	0.009%	77.065%
2406	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	77.075%
2407	HENNES & MAURIT	0.009%	77.084%
2408	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	77.093%
2409	HAEMONETICS COR	0.009%	77.103%
2410	SEALED AIR CORP COMMON STOCK USD.1	0.009%	77.112%
2411	TRINIDAD DRILLI	0.009%	77.121%
2412	CATHAY PACIFIC	0.009%	77.131%
2413	ESCORTS LTD	0.009%	77.140%
2414	JANUS CAPITAL G	0.009%	77.150%
2415	GOME ELECTRICAL	0.009%	77.159%
2416	GLP J-REIT	0.009%	77.168%
2417	VESUVIUS PLC	0.009%	77.178%
2418	WAL-MART DE MEX	0.009%	77.187%
2419	BENCHMARK ELECT	0.009%	77.196%
2420	PORTO SEGURO SA	0.009%	77.206%
2421	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.009%	77.215%
2422	WATSCO INC COMMON STOCK USD.5	0.009%	77.224%
2423	AURIZON HOLDING	0.009%	77.233%
2424	STEPAN CO COMMON STOCK USD1.0	0.009%	77.243%
2425	MAXIMUS INC COMMON STOCK	0.009%	77.252%
2426	CHAILEASE HOLDI	0.009%	77.261%
2427	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	77.271%
2428	TREVALI MINING	0.009%	77.280%
2429	SOTHEBY S COMMON STOCK USD.01	0.009%	77.289%
2430	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.009%	77.299%
2431	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	77.308%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	77.317%
2433	BRADY(WH)	0.009%	77.327%
2434	PLAYTECH	0.009%	77.336%
2435	TENNECO AUTOMOT	0.009%	77.345%
2436	SHANGRI-LA ASIA	0.009%	77.354%
2437	ENSCO PLC CLASS	0.009%	77.364%
2438	HIKMA PHARMACEU	0.009%	77.373%
2439	BODYCOTE PLC	0.009%	77.382%
2440	FERROGLOBE PLC	0.009%	77.392%
2441	ROTORK PLC	0.009%	77.401%
2442	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	77.410%
2443	SIMS GROUP LTD	0.009%	77.419%
2444	BEKAERT SA	0.009%	77.429%
2445	WALKER + DUNLOP INC COMMON STOCK	0.009%	77.438%
2446	SUZUKEN CO LTD	0.009%	77.447%
2447	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.009%	77.456%
2448	OASIS PETROLEUM INC COMMON STOCK USD.01	0.009%	77.466%
2449	BANKINTER SA	0.009%	77.475%
2450	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.009%	77.484%
2451	CBOE HOLDINGS INC COMMON STOCK	0.009%	77.493%
2452	NTN CORPORATION	0.009%	77.503%
2453	QINETIQ GROUP P	0.009%	77.512%
2454	BUZZI UNICEM SP	0.009%	77.521%
2455	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.009%	77.530%
2456	GARTNER GROUP I	0.009%	77.540%
2457	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.009%	77.549%
2458	OTP BANK PLC	0.009%	77.558%
2459	TTM TECHNOLOGIES COMMON STOCK USD.001	0.009%	77.567%
2460	CAIRN ENERGY PL	0.009%	77.577%
2461	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.009%	77.586%
2462	AXALTA COATING	0.009%	77.595%
2463	HOPEWELL HLDGS	0.009%	77.604%
2464	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.009%	77.613%
2465	AIRCASTLE LTD	0.009%	77.623%
2466	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.009%	77.632%
2467	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.009%	77.641%
2468	DAIICHI SANKYO	0.009%	77.650%
2469	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	77.659%
2470	NOK CORP	0.009%	77.668%
2471	SUZANO PAPEL E	0.009%	77.678%
2472	ROWAN COMPANIES	0.009%	77.687%
2473	SANTANDER UK PLC SR UNSECURED 03/24 4	0.009%	77.696%
2474	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.009%	77.705%
2475	EASTGROUP PROPERTIES INC REIT	0.009%	77.714%
2476	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.009%	77.724%
2477	CREDIT SAISON C	0.009%	77.733%
2478	TOTAL ENERGY SE	0.009%	77.742%
2479	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	77.751%
2480	SANWA SHUTTER C	0.009%	77.760%
2481	GREAT PORTLAND	0.009%	77.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	KULICKE&SOFFA I	0.009%	77.778%
2483	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.009%	77.788%
2484	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.009%	77.797%
2485	BLOCK(H&R)INC	0.009%	77.806%
2486	SAMSONITE INTL	0.009%	77.815%
2487	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.009%	77.824%
2488	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.009%	77.833%
2489	DAICEL CHEM IND	0.009%	77.842%
2490	WORTHINGTON IND	0.009%	77.852%
2491	IT HOLDINGS COR	0.009%	77.861%
2492	BEST BUY CO INC	0.009%	77.870%
2493	MOSAIC CO SR UNSECURED 11/23 4.25	0.009%	77.879%
2494	DILLARD DEPT ST	0.009%	77.888%
2495	II VI INC COMMON STOCK	0.009%	77.897%
2496	SGS SA-REG COMM	0.009%	77.906%
2497	KREDITANST FUR	0.009%	77.915%
2498	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.009%	77.924%
2499	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.009%	77.933%
2500	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.009%	77.943%
2501	IBM CORP SR UNSECURED 02/24 3.625	0.009%	77.952%
2502	LAB CORP OF AME	0.009%	77.961%
2503	HYPROP INVESTME	0.009%	77.970%
2504	ASUSTEK COMPUTE	0.009%	77.979%
2505	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.009%	77.988%
2506	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.009%	77.997%
2507	AMGEN INC SR UNSECURED 05/24 3.625	0.009%	78.006%
2508	MASTERCARD INC SR UNSECURED 04/24 3.375	0.009%	78.015%
2509	BRAMBLES LIMITE	0.009%	78.024%
2510	BAT INTL FINANC	0.009%	78.033%
2511	GRIFOLS SA	0.009%	78.042%
2512	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.009%	78.051%
2513	BLACKROCK INC SR UNSECURED 06/22 3.375	0.009%	78.061%
2514	CANFOR PULP PRO	0.009%	78.070%
2515	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.009%	78.079%
2516	PLAINS ALL AMER	0.009%	78.088%
2517	STATE STREET CORP SR UNSECURED 08/25 3.55	0.009%	78.097%
2518	RENASANT CORP COMMON STOCK USD5.0	0.009%	78.106%
2519	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.009%	78.115%
2520	SKY PLC	0.009%	78.124%
2521	ELEMENTIS (1998)	0.009%	78.133%
2522	HKT TRUST	0.009%	78.142%
2523	NIPPON PAPER IN	0.009%	78.151%
2524	VENTURE CORP	0.009%	78.160%
2525	LOEWS CORP SR UNSECURED 04/26 3.75	0.009%	78.169%
2526	SYNAPTICS INC COMMON STOCK USD.001	0.009%	78.178%
2527	NEX GROUP PLC	0.009%	78.187%
2528	MCKESSON CORP SR UNSECURED 03/24 3.796	0.009%	78.196%
2529	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.009%	78.205%
2530	WOOLWORTHS LTD	0.009%	78.214%
2531	ASHIKAGA HOLDIN	0.009%	78.223%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	MEDTRONIC INC 3	0.009%	78.232%
2533	ADANI PORT & SE	0.009%	78.241%
2534	NOW INC COMMON STOCK USD.01	0.009%	78.250%
2535	SUMITOMO OSAKA	0.009%	78.259%
2536	JAPAN HOTEL REI	0.009%	78.268%
2537	ROGERS CORP COMMON STOCK USD1.0	0.009%	78.277%
2538	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.009%	78.286%
2539	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.009%	78.296%
2540	CREDICORP	0.009%	78.305%
2541	ENDO INTERNATIO	0.009%	78.314%
2542	KINAXIS INC	0.009%	78.323%
2543	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.009%	78.332%
2544	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	78.341%
2545	NINE DRAGONS PA	0.009%	78.350%
2546	AVIGILON CORP C	0.009%	78.359%
2547	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.009%	78.368%
2548	MANITOBA PROVIN	0.009%	78.377%
2549	Alten	0.009%	78.385%
2550	IBM CORP SR UNSECURED 05/20 1.625	0.009%	78.394%
2551	FBL FINANCIAL G	0.009%	78.403%
2552	ASSURANT INC	0.009%	78.412%
2553	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.009%	78.421%
2554	AETNA INC SR UNSECURED 11/24 3.5	0.009%	78.430%
2555	CELGENE CORP SR UNSECURED 05/24 3.625	0.009%	78.439%
2556	CONCORDIA FINAN	0.009%	78.448%
2557	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.009%	78.457%
2558	GEN COMMUNICATI	0.009%	78.466%
2559	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.009%	78.475%
2560	AVNET INC SR UNSECURED 04/26 4.625	0.009%	78.484%
2561	MASCO CORP	0.009%	78.493%
2562	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.009%	78.502%
2563	ROBERT HALF INT	0.009%	78.511%
2564	TOYODA GOSEI	0.009%	78.520%
2565	GVC HOLDINGS PL	0.009%	78.529%
2566	CERNER CORP	0.009%	78.538%
2567	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.009%	78.547%
2568	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.009%	78.556%
2569	GREIF INC CL A COMMON STOCK	0.009%	78.565%
2570	STATE STREET CORP SR UNSECURED 12/24 3.3	0.009%	78.574%
2571	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.009%	78.582%
2572	HSBC USA INC SR UNSECURED 06/24 3.5	0.009%	78.591%
2573	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.009%	78.600%
2574	OUTOKUMPU OY	0.009%	78.609%
2575	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	78.618%
2576	STATOIL ASA COMPANY GUAR 01/22 3.15	0.009%	78.627%
2577	QUALCOMM INC SR UNSECURED 05/25 3.45	0.009%	78.636%
2578	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	78.645%
2579	BEIJING CAPITAL	0.009%	78.654%
2580	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.009%	78.663%
2581	ENTERPRISE PROD	0.009%	78.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	SALZGITTER AG	0.009%	78.681%
2583	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.009%	78.690%
2584	CENTERPOINT ENE	0.009%	78.698%
2585	ZOETIS INC SR UNSECURED 02/23 3.25	0.009%	78.707%
2586	GEMALTO NV	0.009%	78.716%
2587	ASM INTL NV	0.009%	78.725%
2588	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.009%	78.734%
2589	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	78.743%
2590	GLANBIA PLC	0.009%	78.752%
2591	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.009%	78.761%
2592	NORDSTROM INC SR UNSECURED 05/20 4.75	0.009%	78.770%
2593	COACH INC SR UNSECURED 04/25 4.25	0.009%	78.779%
2594	SIMCORP A/S	0.009%	78.788%
2595	THALES SA	0.009%	78.796%
2596	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.009%	78.805%
2597	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.009%	78.814%
2598	TELKOM GROUP LT	0.009%	78.823%
2599	BROOKS AUTOMATI	0.009%	78.832%
2600	ULTRAPAR PARTIC	0.009%	78.841%
2601	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.009%	78.850%
2602	SASOL	0.009%	78.859%
2603	CAPITACOMMERCIA	0.009%	78.867%
2604	TIETO CORP OYJ	0.009%	78.876%
2605	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.009%	78.885%
2606	ANTHEM INC	0.009%	78.894%
2607	MRC GLOBAL INC COMMON STOCK USD.01	0.009%	78.903%
2608	DAINIPPON SCREE	0.009%	78.912%
2609	BANK TOKYO-MIT	0.009%	78.921%
2610	VISA INC SR UNSECURED 12/25 3.15	0.009%	78.929%
2611	UNUM GROUP	0.009%	78.938%
2612	CHINA CITIC BK	0.009%	78.947%
2613	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.009%	78.956%
2614	MICHAEL KORS HO	0.009%	78.965%
2615	TAIWAN CEMENT	0.009%	78.974%
2616	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.009%	78.983%
2617	AMBEV SA	0.009%	78.991%
2618	BROWN-FORMAN CO	0.009%	79.000%
2619	RESMED INC	0.009%	79.009%
2620	TOYOTA INDUSTRI	0.009%	79.018%
2621	CLEANAWAY WASTE	0.009%	79.027%
2622	BONTERRA ENERGY	0.009%	79.035%
2623	SCHROEDERS PLC	0.009%	79.044%
2624	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.009%	79.053%
2625	BROCADE COMMUNI	0.009%	79.062%
2626	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.009%	79.071%
2627	VOLVO AB	0.009%	79.080%
2628	ASSOCD BANC-COR	0.009%	79.088%
2629	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	79.097%
2630	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.009%	79.106%
2631	AUTOCANADA INC	0.009%	79.115%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.009%	79.124%
2633	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.009%	79.132%
2634	GUANGZHOU R&F P	0.009%	79.141%
2635	BRIT SKY BROAD	0.009%	79.150%
2636	WEIR GROUP	0.009%	79.159%
2637	ISS A/S	0.009%	79.168%
2638	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.009%	79.176%
2639	ABERTIS INFRAES	0.009%	79.185%
2640	LUKOIL PJSC - A	0.009%	79.194%
2641	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.009%	79.203%
2642	VIACOM INC SR UNSECURED 04/24 3.875	0.009%	79.211%
2643	SULZER AG	0.009%	79.220%
2644	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.009%	79.229%
2645	GREENBRIER COMPANIES INC COMMON STOCK	0.009%	79.238%
2646	RESILIENT REIT	0.009%	79.247%
2647	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.009%	79.255%
2648	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	79.264%
2649	NIPPON ELEC GLA	0.009%	79.273%
2650	EATON CORP COMPANY GUAR 11/22 2.75	0.009%	79.282%
2651	CME GROUP INC SR UNSECURED 03/25 3	0.009%	79.290%
2652	CHONGQING RURAL	0.009%	79.299%
2653	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.009%	79.308%
2654	NIBE INDUSTRIER	0.009%	79.317%
2655	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.009%	79.325%
2656	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.009%	79.334%
2657	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.009%	79.343%
2658	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.009%	79.352%
2659	SECOM CO	0.009%	79.361%
2660	WIPRO	0.009%	79.369%
2661	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.009%	79.378%
2662	WISTRON CORP	0.009%	79.387%
2663	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.009%	79.396%
2664	CITIZEN WATCH C	0.009%	79.404%
2665	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.009%	79.413%
2666	ORACLE CORP SR UNSECURED 10/22 2.5	0.009%	79.422%
2667	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.009%	79.430%
2668	HUTCHISON PORT	0.009%	79.439%
2669	SCHOUW & CO	0.009%	79.448%
2670	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.009%	79.457%
2671	HERSHEY FOODS C	0.009%	79.465%
2672	GROUP 1 AUTO	0.009%	79.474%
2673	BEIJING ENTERPR	0.009%	79.483%
2674	BK OF KYOTO	0.009%	79.491%
2675	E-MART CO. LTD.	0.009%	79.500%
2676	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.009%	79.509%
2677	PFIZER INC SR UNSECURED 12/26 3	0.009%	79.518%
2678	NEOPOST	0.009%	79.526%
2679	KBR INC COMMON STOCK USD.001	0.009%	79.535%
2680	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.009%	79.544%
2681	NAMCO BANDAI HO	0.009%	79.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	79.561%
2683	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.009%	79.570%
2684	EXELON CORP SR UNSECURED 04/26 3.4	0.009%	79.578%
2685	TOKYO TATEMONO	0.009%	79.587%
2686	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	79.596%
2687	BHP BILLITON FI	0.009%	79.604%
2688	AMCOR LIMITED	0.009%	79.613%
2689	RLJ LODGING TRUST REIT	0.009%	79.622%
2690	NORDSTROM INC	0.009%	79.630%
2691	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.009%	79.639%
2692	WESTERN UNION CO COMMON STOCK USD.01	0.009%	79.648%
2693	FTI CONSULTING INC COMMON STOCK USD.01	0.009%	79.657%
2694	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	79.665%
2695	EASYJET	0.009%	79.674%
2696	AXEL SPRINGER A	0.009%	79.683%
2697	CITIGROUP INC SR UNSECURED 04/25 3.3	0.009%	79.691%
2698	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.009%	79.700%
2699	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.009%	79.708%
2700	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.009%	79.717%
2701	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.009%	79.726%
2702	BRITISH SKY BRO	0.009%	79.734%
2703	DEUTSCHE BK AG	0.009%	79.743%
2704	CINEWORLD GROUP	0.009%	79.752%
2705	VECTREN CORP COMMON STOCK	0.009%	79.760%
2706	SHUTTERFLY INC	0.009%	79.769%
2707	CANARA BANK	0.009%	79.778%
2708	ANSELL LTD	0.009%	79.786%
2709	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.009%	79.795%
2710	SEEK LTD.	0.009%	79.804%
2711	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.009%	79.812%
2712	STATOIL ASA COMPANY GUAR 01/23 2.45	0.009%	79.821%
2713	PRA GROUP INC COMMON STOCK USD.01	0.009%	79.829%
2714	KOREA INVESTMEN	0.009%	79.838%
2715	CHINA RESOURCES	0.009%	79.847%
2716	BAYTEX ENERGY CORP COMMON STOCK	0.009%	79.855%
2717	SINOPAC HLDG	0.009%	79.864%
2718	GRANITE CONST	0.009%	79.872%
2719	OSI SYSTEMS INC	0.009%	79.881%
2720	TATA MOTORS LTD	0.009%	79.890%
2721	GRUBHUB INC COMMON STOCK USD.0001	0.009%	79.898%
2722	VIASAT INC COMMON STOCK USD.0001	0.009%	79.907%
2723	MORI SEIKI CO	0.009%	79.915%
2724	SWISS LIFE HLDG	0.009%	79.924%
2725	ELECTRONICS	0.009%	79.932%
2726	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.009%	79.941%
2727	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.009%	79.949%
2728	NEENAH PAPER INC COMMON STOCK USD.01	0.009%	79.958%
2729	EVOLUTION MININ	0.009%	79.967%
2730	A.P. MOLLER-MAE	0.009%	79.975%
2731	AVX CORP COMMON STOCK USD.01	0.009%	79.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	LANCASTER COLON	0.009%	79.992%
2733	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.009%	80.001%
2734	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.009%	80.009%
2735	CHINA CINDA ASS	0.009%	80.018%
2736	SUMITOMO METAL	0.009%	80.026%
2737	IDEA CELLULAR L	0.009%	80.035%
2738	YY INC ADR ADR USD.00001	0.009%	80.043%
2739	STATE BK OF IND	0.009%	80.052%
2740	CROMBIE REAL ES	0.009%	80.060%
2741	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.009%	80.069%
2742	SIHUAN PHARMACE	0.009%	80.077%
2743	YARA INTERNATIO	0.009%	80.086%
2744	NELNET INC CL A COMMON STOCK USD.01	0.008%	80.094%
2745	KOSMOS ENERGY L	0.008%	80.103%
2746	VONTOBEL HLDGS	0.008%	80.111%
2747	RUBIS	0.008%	80.120%
2748	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	80.128%
2749	MITSUBISHI ESTA	0.008%	80.137%
2750	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.008%	80.145%
2751	BOEING CO SR UNSECURED 03/25 2.5	0.008%	80.154%
2752	COMPUTER MODELL	0.008%	80.162%
2753	SAMSUNG HEAVY	0.008%	80.171%
2754	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	80.179%
2755	TATA CONSULTANC	0.008%	80.188%
2756	DAELIM INDUSTRI	0.008%	80.196%
2757	RIGHTMOVE GROUP	0.008%	80.205%
2758	VALIANT HOLDING	0.008%	80.213%
2759	TAISEI CORP	0.008%	80.222%
2760	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.008%	80.230%
2761	NUVASIVE INC COMMON STOCK USD.001	0.008%	80.238%
2762	PLEXUS CORP COMMON STOCK USD.01	0.008%	80.247%
2763	CIENA CORP COMMON STOCK USD.01	0.008%	80.255%
2764	KNOWLES CORP COMMON STOCK USD.01	0.008%	80.264%
2765	YTL CORP	0.008%	80.272%
2766	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.008%	80.281%
2767	KERRY PROPRTIE	0.008%	80.289%
2768	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	80.298%
2769	GRUPO AEROPORTU	0.008%	80.306%
2770	ARCA CONTINEN	0.008%	80.314%
2771	STAMPS.COM INC COMMON STOCK USD.001	0.008%	80.323%
2772	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.008%	80.331%
2773	ROCKWOOL INTL	0.008%	80.340%
2774	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.008%	80.348%
2775	TRINSEO SA	0.008%	80.356%
2776	FILA KOREA LTD	0.008%	80.365%
2777	OIL SEARCH LTD	0.008%	80.373%
2778	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	80.382%
2779	SPX FLOW INC COMMON STOCK USD.01	0.008%	80.390%
2780	YUANTA FINL HOL	0.008%	80.399%
2781	CJ CHEILJEDANG	0.008%	80.407%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	ORORA LTD	0.008%	80.415%
2783	RED HAT INC COMMON STOCK USD.0001	0.008%	80.424%
2784	NOVO NORDISK A/S SPONS ADR ADR	0.008%	80.432%
2785	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	80.440%
2786	MERITZ SECURITI	0.008%	80.449%
2787	NORSK HYDRO AS	0.008%	80.457%
2788	EUROFINS SCIENT	0.008%	80.466%
2789	BRUKER CORP COMMON STOCK USD.01	0.008%	80.474%
2790	AENA SA	0.008%	80.482%
2791	CAPITEC BANK HL	0.008%	80.491%
2792	ENTEL EMP NAC T	0.008%	80.499%
2793	CASIO COMPUTER	0.008%	80.507%
2794	KURITA WATER IN	0.008%	80.516%
2795	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.008%	80.524%
2796	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.008%	80.533%
2797	BELIMO HOLDING	0.008%	80.541%
2798	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.008%	80.549%
2799	AMER NATL INS	0.008%	80.558%
2800	FIRST MERCHANTS CORP COMMON STOCK	0.008%	80.566%
2801	IJM CORP BERHAD	0.008%	80.574%
2802	KYOCERA CORP SPONS ADR ADR	0.008%	80.583%
2803	TOWNE BANK COMMON STOCK USD1.667	0.008%	80.591%
2804	ALTIUS MINERALS	0.008%	80.599%
2805	T IS BANKASI	0.008%	80.608%
2806	TANGER FACTORY OUTLET CENTER REIT USD.01	0.008%	80.616%
2807	BRILLIANCE CHIN	0.008%	80.624%
2808	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.008%	80.633%
2809	ZILLOW GROUP INC C COMMON STOCK	0.008%	80.641%
2810	FOSUN INTERNATI	0.008%	80.649%
2811	ABN AMRO GROUP	0.008%	80.657%
2812	FERRO CORP	0.008%	80.666%
2813	ADARO ENERGY TB	0.008%	80.674%
2814	NWS HOLDINGS LT	0.008%	80.682%
2815	SANTOS LIMITED	0.008%	80.691%
2816	TARGET CORP SR UNSECURED 04/26 2.5	0.008%	80.699%
2817	YAMAGUCHI FINAN	0.008%	80.707%
2818	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.008%	80.715%
2819	OZ MINERALS LTD	0.008%	80.724%
2820	DOWA HOLDING CO	0.008%	80.732%
2821	TIME WARNER INC	0.008%	80.740%
2822	ALTRAN TECHNOLO	0.008%	80.748%
2823	VICTREX PLC	0.008%	80.757%
2824	MERLIN ENTERTAI	0.008%	80.765%
2825	HITACHI METALS	0.008%	80.773%
2826	KASIKORNBANK PL	0.008%	80.781%
2827	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.008%	80.790%
2828	SJM HOLDINGS LT	0.008%	80.798%
2829	CREST NICHOLSON	0.008%	80.806%
2830	SUNNY OPTICAL T	0.008%	80.814%
2831	MUELLER WATER P	0.008%	80.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	LLOYD THOMPSON	0.008%	80.831%
2833	PUBLIC BNK-LOCA	0.008%	80.839%
2834	SUMITOMO FOREST	0.008%	80.847%
2835	COCA-COLA BOTTL	0.008%	80.855%
2836	CBS CORP COMPANY GUAR 01/27 2.9	0.008%	80.863%
2837	TRYGVESTA AS	0.008%	80.871%
2838	NIKON CORP	0.008%	80.880%
2839	J.C. PENNEY CO INC COMMON STOCK USD.5	0.008%	80.888%
2840	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.008%	80.896%
2841	ACTIVIA PROPERT	0.008%	80.904%
2842	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	80.912%
2843	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	80.920%
2844	BRAIT SA	0.008%	80.929%
2845	TOYO TIRE & RUB	0.008%	80.937%
2846	JINDAL STEEL &	0.008%	80.945%
2847	URBAN EDGE PROPERTIES REIT USD.01	0.008%	80.953%
2848	QTS REALTY TRUST INC CL A REIT USD.01	0.008%	80.961%
2849	DAITO TRUST CON	0.008%	80.969%
2850	WACKER CHEMIE A	0.008%	80.977%
2851	SOUTHERN CO SR UNSECURED 06/20 2.75	0.008%	80.986%
2852	BARCLAYS PLC	0.008%	80.994%
2853	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	81.002%
2854	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.008%	81.010%
2855	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.008%	81.018%
2856	PREMIER INC CLASS A COMMON STOCK USD.01	0.008%	81.026%
2857	WESBANCO INC COMMON STOCK USD2.0833	0.008%	81.034%
2858	CHICO'S FAS INC	0.008%	81.042%
2859	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.008%	81.051%
2860	ASML HOLDING NV	0.008%	81.059%
2861	ACADIA REALTY TRUST REIT USD.001	0.008%	81.067%
2862	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.008%	81.075%
2863	CSR LIMITED	0.008%	81.083%
2864	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	81.091%
2865	CEAT LTD	0.008%	81.099%
2866	SHENZHEN INVEST	0.008%	81.107%
2867	TKH GROUP NV DU	0.008%	81.115%
2868	VERINT SYSTEMS	0.008%	81.123%
2869	EBARA CORP	0.008%	81.131%
2870	WASHINGTON REIT REIT USD.01	0.008%	81.139%
2871	MULTI COLOR CORP COMMON STOCK	0.008%	81.148%
2872	CHINA MEDICAL S	0.008%	81.156%
2873	RYDER SYSTEM IN	0.008%	81.164%
2874	AUTO TRADER GRO	0.008%	81.172%
2875	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	81.180%
2876	NOF CORP	0.008%	81.188%
2877	NCR CORP	0.008%	81.196%
2878	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.008%	81.204%
2879	NIPPON KAYAKU C	0.008%	81.212%
2880	CBS CORP COMPANY GUAR 01/25 3.5	0.008%	81.220%
2881	DEVON ENERGY CORP COMMON STOCK USD.1	0.008%	81.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	SOFTWARE AG DAR	0.008%	81.236%
2883	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.008%	81.244%
2884	JD SPORTS FASHI	0.008%	81.252%
2885	ADELAIDE BRIGHT	0.008%	81.260%
2886	DONALDSON CO IN	0.008%	81.268%
2887	SKY CITY	0.008%	81.276%
2888	TECHTRONIC INDU	0.008%	81.284%
2889	SHIN KONG FINL	0.008%	81.292%
2890	CHIBA BANK	0.008%	81.300%
2891	ADMIRAL GROUP	0.008%	81.308%
2892	COFINIMMO	0.008%	81.316%
2893	IMPALA PLATINUM	0.008%	81.324%
2894	SECURITAS	0.008%	81.332%
2895	DORMA+KABA HOLD	0.008%	81.340%
2896	HK & CHINA GAS	0.008%	81.348%
2897	NEXANS	0.008%	81.356%
2898	AJINOMOTO CO IN	0.008%	81.364%
2899	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.008%	81.371%
2900	FUCHS PETROLUB	0.008%	81.379%
2901	HOYA CORP	0.008%	81.387%
2902	TSUMURA & CO	0.008%	81.395%
2903	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	81.403%
2904	DGB FINANCIAL G	0.008%	81.411%
2905	GREENCORE GROUP	0.008%	81.419%
2906	KANEKA CORP	0.008%	81.427%
2907	ATHABASCA OIL C	0.008%	81.435%
2908	CARE CAPITAL PROPERTIES INC REIT USD.01	0.008%	81.443%
2909	LIFE HEALTHCARE	0.008%	81.451%
2910	SUL AMERICA SA	0.008%	81.458%
2911	LOGAN PROPERTY	0.008%	81.466%
2912	SINO-OCEAN LAND	0.008%	81.474%
2913	LG HOUSEHOLD HE	0.008%	81.482%
2914	ILLUMINA INC	0.008%	81.490%
2915	SARTORIUS AG-VO	0.008%	81.498%
2916	TRANSURBAN GROU	0.008%	81.506%
2917	KYUSHU FINANCIA	0.008%	81.514%
2918	WEBMD HEALTH CORP COMMON STOCK USD.01	0.008%	81.521%
2919	MDU RES GROUP I	0.008%	81.529%
2920	ALTICE NV CLAS	0.008%	81.537%
2921	BOVIS HOMES GRO	0.008%	81.545%
2922	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	81.553%
2923	FUJI ELECTRIC C	0.008%	81.561%
2924	S-OIL CORPORATI	0.008%	81.568%
2925	AMEREN CORP SR UNSECURED 11/20 2.7	0.008%	81.576%
2926	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	81.584%
2927	MTR CORP	0.008%	81.592%
2928	TATA STEEL LIMI	0.008%	81.600%
2929	HITACHI CHEMICA	0.008%	81.608%
2930	SRC ENERGY INC COMMON STOCK USD.001	0.008%	81.615%
2931	KAZAKHMYS PLC	0.008%	81.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	BERKSHIRE HAT E	0.008%	81.631%
2933	YAMATO HOLDINGS	0.008%	81.639%
2934	SCHOLASTIC CORP	0.008%	81.647%
2935	DAIDO STEEL CO	0.008%	81.654%
2936	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.008%	81.662%
2937	E L FINL CORP L	0.008%	81.670%
2938	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.008%	81.678%
2939	FIRST FINANCIAL BANCORP COMMON STOCK	0.008%	81.685%
2940	NCC AB-B	0.008%	81.693%
2941	NABTESCO CORP	0.008%	81.701%
2942	BIOMERIEUX	0.008%	81.709%
2943	LEONS FURNITURE	0.008%	81.716%
2944	NORDSTROM INC COMMON STOCK	0.008%	81.724%
2945	PRICESMART INC	0.008%	81.732%
2946	VALMET CORP	0.008%	81.740%
2947	FEDEX CORP COMPANY GUAR 02/20 2.3	0.008%	81.747%
2948	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.008%	81.755%
2949	PEBBLEBROOK HOT	0.008%	81.763%
2950	ADTRAN INC	0.008%	81.771%
2951	METCASH LTD	0.008%	81.778%
2952	STATOIL ASA SPON ADR ADR	0.008%	81.786%
2953	COHEN + STEERS INC COMMON STOCK USD.01	0.008%	81.794%
2954	BADGER DAYLIGHT	0.008%	81.801%
2955	TUTOR PERINI CORP COMMON STOCK USD1.0	0.008%	81.809%
2956	FEDERAL BANK LT	0.008%	81.817%
2957	INTERCONTINENTAL HOTELS ADR ADR	0.008%	81.825%
2958	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.008%	81.832%
2959	AMBU A/S	0.008%	81.840%
2960	TECH MAHINDRA L	0.008%	81.848%
2961	CIMAREX ENERGY CO COMMON STOCK USD.01	0.008%	81.855%
2962	METHODE ELEC IN	0.008%	81.863%
2963	K'S HOLDINGS	0.008%	81.871%
2964	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.008%	81.878%
2965	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.008%	81.886%
2966	PROSIEBENSAT.1	0.008%	81.894%
2967	MACK CALI REALTY CORP REIT USD.01	0.008%	81.901%
2968	BENESSE CORP	0.008%	81.909%
2969	ACXIOM CORP COMMON STOCK USD.1	0.008%	81.917%
2970	BUWOG AG	0.008%	81.924%
2971	ISETAN MITSUKOS	0.008%	81.932%
2972	REDROW	0.008%	81.940%
2973	DUERR AG	0.008%	81.947%
2974	ALFA LAVAL AB	0.008%	81.955%
2975	BANCA MEDIOLANU	0.008%	81.962%
2976	COGNEX CORP	0.008%	81.970%
2977	EMPRESA BRASILE	0.008%	81.978%
2978	PENNON GROUP	0.008%	81.985%
2979	MORINAGA MILK I	0.008%	81.993%
2980	JD.COM INC ADR ADR USD.00002	0.008%	82.001%
2981	LANDSTAR SYSTEM	0.008%	82.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	MAKITA CORP	0.008%	82.016%
2983	ALSEA SAB DE CV	0.008%	82.023%
2984	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.008%	82.031%
2985	CHEMOURS CO/THE COMMON STOCK	0.008%	82.039%
2986	TALANX AG	0.008%	82.046%
2987	Samsung Life In	0.008%	82.054%
2988	HEICO CORP CLASS A COMMON STOCK USD.01	0.008%	82.061%
2989	CATTOLICA ASSIC	0.008%	82.069%
2990	PRIVATEBANCORP INC COMMON STOCK	0.008%	82.077%
2991	INDUSTRIAL BANK	0.008%	82.084%
2992	GAIL INDIA LTD	0.008%	82.092%
2993	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.008%	82.099%
2994	FORBO HLDG	0.008%	82.107%
2995	FORWARD AIR COR	0.008%	82.114%
2996	MCDERMOTT INTL	0.008%	82.122%
2997	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	82.130%
2998	PRIMARY HEALTH	0.008%	82.137%
2999	GUNMA BANK	0.008%	82.145%
3000	SAMSUNG SECS CO	0.008%	82.152%
3001	VALENER INC	0.008%	82.160%
3002	CH ROBINSON WOR	0.008%	82.167%
3003	NORTHVIEW APART	0.008%	82.175%
3004	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.008%	82.182%
3005	BIOVERATIV INC COMMON STOCK USD.001	0.008%	82.190%
3006	CORE-MARK HLDG	0.008%	82.198%
3007	CNP ASSURANCES	0.008%	82.205%
3008	MATSON INC COMMON STOCK	0.008%	82.213%
3009	N B T BANCORP INC COMMON STOCK USD.01	0.008%	82.220%
3010	WESTERN REFININ	0.008%	82.228%
3011	NOVATEK MICROEL	0.008%	82.235%
3012	OWENS-ILLINOIS	0.008%	82.243%
3013	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.008%	82.250%
3014	COCHLEAR LTD	0.008%	82.258%
3015	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	82.265%
3016	GS YUASA CORP	0.008%	82.273%
3017	KELLOGG CO 4% 1	0.008%	82.280%
3018	AUST & NZ BK GP	0.007%	82.288%
3019	HOCHTIEF AG	0.007%	82.295%
3020	NEW ORIENTAL ED	0.007%	82.303%
3021	TOPDANMARK A/S	0.007%	82.310%
3022	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.007%	82.318%
3023	HACHIJUNI BANK	0.007%	82.325%
3024	STEELCASE INC	0.007%	82.333%
3025	HIGH LINER FOOD	0.007%	82.340%
3026	DDR CORP REIT USD.1	0.007%	82.348%
3027	SHANGHAI INDL	0.007%	82.355%
3028	TPK HOLDINGS CO	0.007%	82.363%
3029	CABELA S INC COMMON STOCK USD.01	0.007%	82.370%
3030	ORIENT OVERSEAS	0.007%	82.377%
3031	SANKYU INC	0.007%	82.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	SOPRA	0.007%	82.392%
3033	SINOPHARM GROUP	0.007%	82.400%
3034	PETRONET LNG LT	0.007%	82.407%
3035	AZZ INC COMMON STOCK USD1.0	0.007%	82.415%
3036	BRF SA ADR ADR	0.007%	82.422%
3037	HSBC USA INC SR UNSECURED 08/20 2.75	0.007%	82.430%
3038	BILFINGER BERGE	0.007%	82.437%
3039	CIPLA LTD	0.007%	82.445%
3040	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	82.452%
3041	DAILY MAIL&GEN	0.007%	82.459%
3042	TAIYO YUDEN CO	0.007%	82.467%
3043	HYUNDAI DS,NEW	0.007%	82.474%
3044	HUANENG RENEWAB	0.007%	82.482%
3045	BOLLORE	0.007%	82.489%
3046	EUROCOMMERCIAL	0.007%	82.497%
3047	PARAGON GROUP O	0.007%	82.504%
3048	WACOAL CORP	0.007%	82.511%
3049	POWERTECH TECHN	0.007%	82.519%
3050	HIROSHIMA BANK	0.007%	82.526%
3051	INFINERA CORP	0.007%	82.534%
3052	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	82.541%
3053	ZEON CO	0.007%	82.548%
3054	AU OPTRONICS CO	0.007%	82.556%
3055	WABASH NATIONAL	0.007%	82.563%
3056	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	82.571%
3057	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.007%	82.578%
3058	ALLEGIANT TRAVE	0.007%	82.585%
3059	LONDON STOCK EX	0.007%	82.593%
3060	77TH BANK	0.007%	82.600%
3061	TRIUMPH GROUP I	0.007%	82.607%
3062	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	82.615%
3063	WGL HOLDINGS INC COMMON STOCK	0.007%	82.622%
3064	DENTSU INC.	0.007%	82.630%
3065	JAMES HARDIE IN	0.007%	82.637%
3066	BANK OF GEORGIA	0.007%	82.644%
3067	SYNTHOMER PLC	0.007%	82.652%
3068	AGL ENERGY LTD	0.007%	82.659%
3069	CALFRAC WELL SE	0.007%	82.666%
3070	MORNINGSTAR INC COMMON STOCK	0.007%	82.674%
3071	NTT DATA	0.007%	82.681%
3072	YAMAHA CORP	0.007%	82.688%
3073	LOJAS AMERICANA	0.007%	82.696%
3074	SPROTT INC COMM	0.007%	82.703%
3075	ATMOS ENERGY CO	0.007%	82.710%
3076	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	82.718%
3077	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.007%	82.725%
3078	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	82.732%
3079	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	82.740%
3080	FISHER & PAYKEL	0.007%	82.747%
3081	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	82.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	SAGE GROUP PLC/	0.007%	82.762%
3083	CA INC 3.6% 01A	0.007%	82.769%
3084	CHANG HWA COMME	0.007%	82.776%
3085	CAPSTONE MINING	0.007%	82.784%
3086	GENTERA SAB DE	0.007%	82.791%
3087	ELIOR	0.007%	82.798%
3088	COMFORT SYSTEMS	0.007%	82.805%
3089	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	82.813%
3090	TORO CO	0.007%	82.820%
3091	TAURON POLSKA E	0.007%	82.827%
3092	PINNACLE WEST CAPITAL COMMON STOCK	0.007%	82.835%
3093	INTERFACE INC COMMON STOCK USD.1	0.007%	82.842%
3094	ENI	0.007%	82.849%
3095	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	82.856%
3096	DISTRIBUIDORA I	0.007%	82.864%
3097	VONAGE HLDGS CO	0.007%	82.871%
3098	AAR CORP	0.007%	82.878%
3099	POWER FINANCE C	0.007%	82.885%
3100	BOYD GAMING COR	0.007%	82.893%
3101	NEWMARKET CORP COMMON STOCK	0.007%	82.900%
3102	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	82.907%
3103	HARSCO CORP	0.007%	82.914%
3104	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	82.922%
3105	CRANSWICK	0.007%	82.929%
3106	LANCASHIRE HLDG	0.007%	82.936%
3107	DRAX GROUP PLC	0.007%	82.943%
3108	QUALICORP SA	0.007%	82.951%
3109	GRAINCORP LTD	0.007%	82.958%
3110	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.007%	82.965%
3111	DIPLOMA (NEW)	0.007%	82.972%
3112	SEI INVESTMENT	0.007%	82.979%
3113	ABB LTD SPON ADR ADR	0.007%	82.987%
3114	ANTA SPORTS PRO	0.007%	82.994%
3115	BANCFIRST CORP	0.007%	83.001%
3116	CSRA INC COMMON STOCK USD.001	0.007%	83.008%
3117	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.007%	83.015%
3118	CHICAGO BRIDGE	0.007%	83.023%
3119	UTD O/S LAND	0.007%	83.030%
3120	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.007%	83.037%
3121	KOREAN AIR LINE	0.007%	83.044%
3122	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.007%	83.051%
3123	FUJITSU GENERAL	0.007%	83.058%
3124	ESSENTA PLC	0.007%	83.066%
3125	MAPLETREE COMME	0.007%	83.073%
3126	PORTUCEL EMPRES	0.007%	83.080%
3127	AUTODESK INC SR UNSECURED 12/22 3.6	0.007%	83.087%
3128	HMS HOLDINGS CORP COMMON STOCK USD.01	0.007%	83.094%
3129	STAG INDUSTRIAL INC REIT USD.01	0.007%	83.101%
3130	CENCOSUD SA	0.007%	83.108%
3131	CIA BRASILEIRA	0.007%	83.116%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	83.123%
3133	INNOSPEC INC COMMON STOCK USD.01	0.007%	83.130%
3134	SONIC HEALTHCAR	0.007%	83.137%
3135	CIMB GROUP HOLD	0.007%	83.144%
3136	UNITED UTILITIE	0.007%	83.151%
3137	INSURANCE AUSTR	0.007%	83.158%
3138	RLI CORP COMMON STOCK USD1.0	0.007%	83.165%
3139	KYUDENKO CORP	0.007%	83.172%
3140	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.007%	83.180%
3141	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.007%	83.187%
3142	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.007%	83.194%
3143	KEIHAN ELECTRIC	0.007%	83.201%
3144	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.007%	83.208%
3145	China Mengniu D	0.007%	83.215%
3146	TESSENDERLO CHE	0.007%	83.222%
3147	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.007%	83.229%
3148	JAPAN LOGISTICS	0.007%	83.236%
3149	SHISEIDO CO	0.007%	83.243%
3150	IDACORP INC COMMON STOCK	0.007%	83.250%
3151	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	83.258%
3152	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.007%	83.265%
3153	SIG	0.007%	83.272%
3154	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	83.279%
3155	FRONTIER REIT	0.007%	83.286%
3156	BE SEMICONDUCTO	0.007%	83.293%
3157	SCHWEITER TECH	0.007%	83.300%
3158	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.007%	83.307%
3159	OCI	0.007%	83.314%
3160	KONECRANES O	0.007%	83.321%
3161	POOL CORP COMMON STOCK USD.001	0.007%	83.328%
3162	AIR WATER INC.	0.007%	83.335%
3163	BNC BANCORP COMMON STOCK	0.007%	83.342%
3164	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.007%	83.349%
3165	ISRAEL DISCOUNT	0.007%	83.356%
3166	SSAB SVENSKT ST	0.007%	83.363%
3167	SCANA CORP COMMON STOCK	0.007%	83.370%
3168	EMBRAER SA SPON ADR ADR	0.007%	83.378%
3169	SABINA SILVER C	0.007%	83.385%
3170	CHINA DEVELOPME	0.007%	83.392%
3171	SERVICEMASTER G	0.007%	83.399%
3172	PARK NATIONAL CORP COMMON STOCK	0.007%	83.406%
3173	WEB.COM GROUP INC COMMON STOCK USD.001	0.007%	83.413%
3174	PEOPLE'S INSURA	0.007%	83.420%
3175	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	83.427%
3176	HELLA KGAA HUEC	0.007%	83.434%
3177	ORKLA ASA	0.007%	83.441%
3178	SWEDEN GOVERNEN	0.007%	83.448%
3179	IDEMITSU KOSAN	0.007%	83.455%
3180	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.007%	83.462%
3181	WOOLWORTHS HLDG	0.007%	83.469%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	CONTINENTAL GOL	0.007%	83.476%
3183	PCCW LIMITED	0.007%	83.483%
3184	CORBION NV	0.007%	83.490%
3185	CHINA AGRI-INDU	0.007%	83.497%
3186	TOYOBO CO	0.007%	83.504%
3187	NATIXIS	0.007%	83.511%
3188	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.007%	83.518%
3189	SNAM SPA	0.007%	83.525%
3190	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.007%	83.531%
3191	KAMIGUMI CO	0.007%	83.538%
3192	SYSCO CORPORATI	0.007%	83.545%
3193	CENTURY TOKYO	0.007%	83.552%
3194	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.007%	83.559%
3195	BOB EVANS FARMS	0.007%	83.566%
3196	KRATON CORP COMMON STOCK USD.01	0.007%	83.573%
3197	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.007%	83.580%
3198	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	83.587%
3199	ADEKA CORPORATI	0.007%	83.594%
3200	AON CORP COMPANY GUAR 09/20 5	0.007%	83.601%
3201	BEIJING ENT WAT	0.007%	83.608%
3202	ITV PLC	0.007%	83.615%
3203	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.007%	83.622%
3204	LEOPALACE 21	0.007%	83.629%
3205	NOMURA HOLDINGS INC SPON ADR ADR	0.007%	83.636%
3206	WIN SEMICONDUCT	0.007%	83.643%
3207	HUA NAN FINANCI	0.007%	83.650%
3208	SHENZHOU INT GR	0.007%	83.656%
3209	INGERSOLL GLB H	0.007%	83.663%
3210	CORE LABORATORI	0.007%	83.670%
3211	IYO BANK	0.007%	83.677%
3212	AWA BANK	0.007%	83.684%
3213	HANESBRANDS INC COMMON STOCK USD.01	0.007%	83.691%
3214	GRAFTON GROUP P	0.007%	83.698%
3215	WEIS MARKETS IN	0.007%	83.705%
3216	FAST RETAILING	0.007%	83.712%
3217	B&M EUROPEAN VA	0.007%	83.719%
3218	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.007%	83.726%
3219	MUELLER INDS IN	0.007%	83.733%
3220	SUN TV NETWORK	0.007%	83.739%
3221	NAGASE & CO	0.007%	83.746%
3222	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.007%	83.753%
3223	CST BRANDS INC COMMON STOCK USD.01	0.007%	83.760%
3224	BALL CORP COMPANY GUAR 03/22 5	0.007%	83.767%
3225	HEICO CORP	0.007%	83.774%
3226	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.781%
3227	WOORI BANK	0.007%	83.788%
3228	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.007%	83.795%
3229	ACUITY BRANDS INC COMMON STOCK USD.01	0.007%	83.801%
3230	EQT CORPORATION	0.007%	83.808%
3231	NETGEAR INC COMMON STOCK USD.001	0.007%	83.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	CHUGOKU BANK	0.007%	83.822%
3233	SHINSEGAE DEPT	0.007%	83.829%
3234	FIBRIA CELULOSE SA SPON ADR ADR	0.007%	83.836%
3235	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	83.843%
3236	XINYI GLASS HOL	0.007%	83.849%
3237	NIFCO INC	0.007%	83.856%
3238	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	83.863%
3239	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.007%	83.870%
3240	GREAT EAGLE HLD	0.007%	83.877%
3241	SEVEN BANK LTD.	0.007%	83.884%
3242	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.007%	83.890%
3243	WEICHAI POWER-H	0.007%	83.897%
3244	AETNA INC 4.125	0.007%	83.904%
3245	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.007%	83.911%
3246	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.007%	83.918%
3247	CALERES INC COMMON STOCK USD.01	0.007%	83.925%
3248	AMGEN INC SR UNSECURED 11/21 3.875	0.007%	83.931%
3249	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	83.938%
3250	HINO MOTORS	0.007%	83.945%
3251	BYD ELECTRONIC	0.007%	83.952%
3252	L BRANDS INC COMMON STOCK USD.5	0.007%	83.959%
3253	SWATCH GROUP AG	0.007%	83.966%
3254	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.007%	83.972%
3255	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.007%	83.979%
3256	JSR CORPORATION	0.007%	83.986%
3257	KONAMI CO	0.007%	83.993%
3258	AYALA CORP	0.007%	84.000%
3259	VISCOFAN SA	0.007%	84.006%
3260	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.007%	84.013%
3261	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.020%
3262	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	84.027%
3263	HOKUHOKU FINANC	0.007%	84.033%
3264	LEE & MAN PAPER	0.007%	84.040%
3265	INVESTEC LIMITE	0.007%	84.047%
3266	ICA GRUPPEN AB	0.007%	84.054%
3267	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.007%	84.061%
3268	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	84.067%
3269	LOGITECH INTERN	0.007%	84.074%
3270	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	84.081%
3271	NATL AUST BANK	0.007%	84.088%
3272	EBAY INC SR UNSECURED 03/22 3.8	0.007%	84.094%
3273	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.007%	84.101%
3274	HITACHI CAPITAL	0.007%	84.108%
3275	MORI HILLS REIT	0.007%	84.115%
3276	GPE EUROTUNNEL	0.007%	84.121%
3277	PKO BANK POLSKI	0.007%	84.128%
3278	BTG PLC	0.007%	84.135%
3279	AMEC FOSTER	0.007%	84.142%
3280	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.007%	84.148%
3281	POWER ASSETS HO	0.007%	84.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.007%	84.162%
3283	ENERGIAS DE POR	0.007%	84.169%
3284	SWISS PRIME SIT	0.007%	84.175%
3285	SM ENERGY CO COMMON STOCK USD.01	0.007%	84.182%
3286	OMNICOM GROUP I	0.007%	84.189%
3287	HENKEL KGAA-PRE	0.007%	84.195%
3288	LA Z BOY INC COMMON STOCK USD1.0	0.007%	84.202%
3289	TOTAL SYSTEM SE	0.007%	84.209%
3290	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.007%	84.216%
3291	JIANGXI COPPER	0.007%	84.222%
3292	LIQUOR STORES N	0.007%	84.229%
3293	BANCOLOMBIA SA	0.007%	84.236%
3294	EMMI AG	0.007%	84.242%
3295	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.007%	84.249%
3296	MAEDA ROAD CONS	0.007%	84.256%
3297	MAEDA CORP	0.007%	84.262%
3298	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.007%	84.269%
3299	KAMAN CORP COMMON STOCK USD1.0	0.007%	84.276%
3300	DECHRA PHARMA	0.007%	84.283%
3301	MBIA INC	0.007%	84.289%
3302	FRANSHION PROPE	0.007%	84.296%
3303	HYUNDAI DEVELOP	0.007%	84.303%
3304	SHIZUOKA BANK	0.007%	84.309%
3305	AMEDISYS INC COMMON STOCK USD.001	0.007%	84.316%
3306	CHINA GAS HOLDI	0.007%	84.323%
3307	ALLETE INC	0.007%	84.329%
3308	RELIANCE CAPITA	0.007%	84.336%
3309	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.007%	84.343%
3310	HAITONG SECURIT	0.007%	84.349%
3311	TAIWAN HON CHUA	0.007%	84.356%
3312	MAGELLAN AEROSP	0.007%	84.363%
3313	WERELDHAVE NV	0.007%	84.369%
3314	SHIMIZU CORP	0.007%	84.376%
3315	INVESTA OFFICE	0.007%	84.382%
3316	MORINAGA & CO	0.007%	84.389%
3317	JAZZ PHARMACEUT	0.007%	84.396%
3318	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.007%	84.402%
3319	NIPPON KONPO UN	0.007%	84.409%
3320	FLEXIUM INTERCO	0.007%	84.416%
3321	KEMIRA OY	0.007%	84.422%
3322	NETAPP INC SR UNSECURED 06/21 3.375	0.007%	84.429%
3323	BLACK HILLS CORP COMMON STOCK USD1.0	0.007%	84.436%
3324	YUEXIU PROPERTY	0.007%	84.442%
3325	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.007%	84.449%
3326	SUEZ ENVIRONMEN	0.007%	84.455%
3327	ACCTON	0.007%	84.462%
3328	DENA CO LTD	0.007%	84.469%
3329	MEDIATEK INC	0.007%	84.475%
3330	CYRELA BRAZIL R	0.007%	84.482%
3331	RICHMONT MINES INC COMMON STOCK	0.007%	84.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	THOMAS COOK GRO	0.007%	84.495%
3333	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.007%	84.502%
3334	PENTA OCEAN CON	0.007%	84.508%
3335	GCL-POLY ENERGY	0.007%	84.515%
3336	DIEBOLD INC	0.007%	84.522%
3337	AES CORP COMMON STOCK USD.01	0.007%	84.528%
3338	KILLAM APART RE	0.007%	84.535%
3339	CAPELLA EDUCATI	0.007%	84.541%
3340	WADDELL & REED	0.007%	84.548%
3341	ECONOCOM GROUP	0.007%	84.554%
3342	APOLLO TYRES	0.007%	84.561%
3343	ROPER TECHNOLOG	0.007%	84.568%
3344	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.007%	84.574%
3345	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.007%	84.581%
3346	CHARTER HALL GR	0.007%	84.587%
3347	BANCA POPOLARE	0.007%	84.594%
3348	NIDEC CORPORATI	0.007%	84.600%
3349	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	84.607%
3350	BIOGEN INC SR UNSECURED 09/20 2.9	0.007%	84.614%
3351	H2O RETAILING C	0.007%	84.620%
3352	AUTODESK INC SR UNSECURED 06/20 3.125	0.007%	84.627%
3353	BREWIN DOLPHIN	0.007%	84.633%
3354	ANHUI CONCH CEM	0.007%	84.640%
3355	DELTA ELECTRONI	0.007%	84.646%
3356	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.007%	84.653%
3357	HUNTINGTON NATI	0.007%	84.660%
3358	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.007%	84.666%
3359	ADVANTEST	0.007%	84.673%
3360	PTT GLOBAL CHEM	0.007%	84.679%
3361	XENIA HOTELS + RESORTS INC REIT USD.01	0.007%	84.686%
3362	STATE STREET CORP SR UNSECURED 08/20 2.55	0.007%	84.692%
3363	GRUPO FINANCIER	0.007%	84.699%
3364	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.007%	84.705%
3365	WOONGJIN COWAY	0.007%	84.712%
3366	DAEWOO SECURITI	0.007%	84.718%
3367	ONE GAS INC COMMON STOCK	0.007%	84.725%
3368	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.007%	84.732%
3369	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.007%	84.738%
3370	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.007%	84.745%
3371	MORGAN STANLEY	0.007%	84.751%
3372	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	84.758%
3373	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.007%	84.764%
3374	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.007%	84.771%
3375	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.007%	84.777%
3376	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.007%	84.784%
3377	INVENTEC CORP	0.007%	84.790%
3378	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.007%	84.797%
3379	PNC BANK NA SR UNSECURED 07/20 2.6	0.007%	84.803%
3380	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.007%	84.810%
3381	DSW INC CLASS A COMMON STOCK	0.007%	84.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	ACER INC	0.007%	84.823%
3383	UNUM GROUP SR UNSECURED 05/21 3	0.007%	84.830%
3384	NAN YA PLASTIC	0.007%	84.836%
3385	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.007%	84.843%
3386	NORDSON CORP COMMON STOCK	0.007%	84.849%
3387	BAE SYSTEMS HLD	0.007%	84.856%
3388	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.007%	84.862%
3389	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.007%	84.869%
3390	JOHN DEERE CAPI	0.007%	84.875%
3391	AFLAC INC SR UNSECURED 03/20 2.4	0.007%	84.882%
3392	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.007%	84.888%
3393	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.007%	84.895%
3394	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.007%	84.901%
3395	US BANCORP SR UNSECURED 01/22 2.625	0.007%	84.908%
3396	GEA GROUP AG	0.007%	84.914%
3397	CTS EVENTIM	0.007%	84.921%
3398	CFE	0.007%	84.927%
3399	ENN ENERGY HOLD	0.007%	84.934%
3400	D'IETEREN TRADI	0.007%	84.940%
3401	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.007%	84.947%
3402	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.007%	84.953%
3403	SEMPRA ENERGY	0.007%	84.960%
3404	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.007%	84.966%
3405	CHINA LIFE INSURANCE CO ADR ADR	0.007%	84.973%
3406	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.007%	84.979%
3407	ABBVIE INC SR UNSECURED 05/20 2.5	0.007%	84.986%
3408	INTERPUMP GROUP	0.007%	84.992%
3409	MINERAL RESOURC	0.006%	84.999%
3410	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.006%	85.005%
3411	INTEGRATED DEVI	0.006%	85.012%
3412	NTT DOCOMO INC SPON ADR ADR	0.006%	85.018%
3413	LARGAN PRECISIO	0.006%	85.025%
3414	TRIPOD TECHNOLO	0.006%	85.031%
3415	HFF INC CLASS A COMMON STOCK USD.01	0.006%	85.038%
3416	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.006%	85.044%
3417	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.006%	85.051%
3418	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.006%	85.057%
3419	SAIA INC COMMON STOCK USD.001	0.006%	85.064%
3420	UTD INTERNET AG	0.006%	85.070%
3421	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.006%	85.077%
3422	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.006%	85.083%
3423	QUBE HOLDINGS L	0.006%	85.090%
3424	LEGG MASON INC SR UNSECURED 07/19 2.7	0.006%	85.096%
3425	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.006%	85.103%
3426	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.006%	85.109%
3427	WALT DISNEY CO	0.006%	85.116%
3428	US BANCORP SR UNSECURED 01/21 2.35	0.006%	85.122%
3429	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.006%	85.129%
3430	ALLIANT ENERGY	0.006%	85.135%
3431	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.006%	85.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	MOBILE MINI INC COMMON STOCK USD.01	0.006%	85.148%
3433	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.006%	85.155%
3434	QUALCOMM INC SR UNSECURED 05/20 2.25	0.006%	85.161%
3435	LAB CORP AMER H	0.006%	85.168%
3436	MIZUHO BANK LTD	0.006%	85.174%
3437	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.006%	85.181%
3438	TOPCON CORPORAT	0.006%	85.187%
3439	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.006%	85.193%
3440	TAIWAN COOPERAT	0.006%	85.200%
3441	PEPSICO INC SR UNSECURED 10/20 2.15	0.006%	85.206%
3442	CITIGROUP INC SR UNSECURED 03/21 2.7	0.006%	85.213%
3443	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.006%	85.219%
3444	NHK SPRING CO	0.006%	85.226%
3445	HEROUX DEVTEK	0.006%	85.232%
3446	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.006%	85.239%
3447	BNP PARIBAS SR UNSECURED 05/20 2.375	0.006%	85.245%
3448	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	85.252%
3449	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.006%	85.258%
3450	BARCO(NEW)	0.006%	85.265%
3451	JAPAN EXCHANGE	0.006%	85.271%
3452	ECOLAB INC SR U	0.006%	85.278%
3453	RENISHAW	0.006%	85.284%
3454	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.006%	85.291%
3455	METSA BOARD	0.006%	85.297%
3456	AMERICAN HONDA	0.006%	85.303%
3457	FAR EAST HORIZO	0.006%	85.310%
3458	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.006%	85.316%
3459	HARLEY DAVIDSON	0.006%	85.323%
3460	TERUMO CORP	0.006%	85.329%
3461	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	85.336%
3462	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.006%	85.342%
3463	COMPEQ MFG	0.006%	85.349%
3464	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.006%	85.355%
3465	CRH MEDICAL COR	0.006%	85.362%
3466	AT+T INC SR UNSECURED 06/20 2.45	0.006%	85.368%
3467	CITIGROUP INC	0.006%	85.375%
3468	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	85.381%
3469	KLOECKNER & CO	0.006%	85.387%
3470	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	85.394%
3471	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.006%	85.400%
3472	MATTEL INC SR UNSECURED 08/21 2.35	0.006%	85.407%
3473	COMERICA BANK SR UNSECURED 06/20 2.5	0.006%	85.413%
3474	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	85.420%
3475	KONINKLIJKE BAM	0.006%	85.426%
3476	NIPPON ACCOMMOD	0.006%	85.433%
3477	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	85.439%
3478	CONSTELLATION B	0.006%	85.445%
3479	SUPER GROUP	0.006%	85.452%
3480	PSP SWISS PROPE	0.006%	85.458%
3481	VERISIGN	0.006%	85.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	BAT INTL FINANC	0.006%	85.471%
3483	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.006%	85.478%
3484	KUBOTA CORP	0.006%	85.484%
3485	ULTRA ELECTRONI	0.006%	85.490%
3486	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.006%	85.497%
3487	TOKYO GAS CO	0.006%	85.503%
3488	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.006%	85.510%
3489	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	85.516%
3490	TJX COS INC SR UNSECURED 06/21 2.75	0.006%	85.523%
3491	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.006%	85.529%
3492	KENEDIX REALTY	0.006%	85.535%
3493	MATTEL INC SR UNSECURED 03/18 1.7	0.006%	85.542%
3494	SANTANDER HLDG	0.006%	85.548%
3495	GOLDEN AGRI RES	0.006%	85.555%
3496	RUMO SA	0.006%	85.561%
3497	ESTACIO PARTICI	0.006%	85.567%
3498	CJ CORP.	0.006%	85.574%
3499	ALSTRIA OFFICE	0.006%	85.580%
3500	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	85.587%
3501	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.006%	85.593%
3502	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	85.600%
3503	SCRIPPS(EW)CO(N)	0.006%	85.606%
3504	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	85.612%
3505	SANTEN PHARM CO	0.006%	85.619%
3506	LTC PROPERTIES	0.006%	85.625%
3507	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.006%	85.631%
3508	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	85.638%
3509	MTY FOOD GROUP	0.006%	85.644%
3510	ANDRITZ AG	0.006%	85.651%
3511	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.006%	85.657%
3512	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	85.663%
3513	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	85.670%
3514	BP CAPITAL MARK	0.006%	85.676%
3515	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.006%	85.683%
3516	WESTERN POWER W	0.006%	85.689%
3517	ORANGE SPON ADR ADR	0.006%	85.695%
3518	INDUS HOLDING A	0.006%	85.702%
3519	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	85.708%
3520	BJ S RESTAURANTS INC COMMON STOCK	0.006%	85.714%
3521	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.006%	85.721%
3522	ACTUANT CORP A COMMON STOCK USD.2	0.006%	85.727%
3523	NIPPON SUISAN	0.006%	85.734%
3524	RENGO CO	0.006%	85.740%
3525	EDF	0.006%	85.746%
3526	JUST ENERGY GROUP INC COMMON STOCK	0.006%	85.753%
3527	F5 NETWORKS INC COMMON STOCK	0.006%	85.759%
3528	ASIANA AIRLINES	0.006%	85.765%
3529	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	85.772%
3530	CRH (DUBLIN)	0.006%	85.778%
3531	HIGHWEALTH CONS	0.006%	85.784%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	NVIDIA CORP	0.006%	85.791%
3533	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	85.797%
3534	SUN PHARMACEUTI	0.006%	85.803%
3535	TELEFONICA DEUT	0.006%	85.810%
3536	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	85.816%
3537	NITORI CO LTD	0.006%	85.822%
3538	EMC CORP(MASS)	0.006%	85.829%
3539	CIFI HOLDINGS G	0.006%	85.835%
3540	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.006%	85.841%
3541	JAFCO CO LTD	0.006%	85.848%
3542	PIZZA PIZZA ROY	0.006%	85.854%
3543	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.006%	85.860%
3544	PLANTRONICS INC COMMON STOCK USD.01	0.006%	85.867%
3545	PLAINS ALL AMER	0.006%	85.873%
3546	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	85.879%
3547	NASPERS LIMITED	0.006%	85.886%
3548	NIPPON LIGHT ME	0.006%	85.892%
3549	NEXT PLC	0.006%	85.898%
3550	BANKIA SA	0.006%	85.905%
3551	TOKUYAMA CORP	0.006%	85.911%
3552	GLORY	0.006%	85.917%
3553	KCC CORP	0.006%	85.924%
3554	TVS MOTOR CO	0.006%	85.930%
3555	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.006%	85.936%
3556	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	85.943%
3557	TRITON INTERNAT	0.006%	85.949%
3558	HAZAMA CORP(NEW	0.006%	85.955%
3559	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.006%	85.961%
3560	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.006%	85.968%
3561	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.006%	85.974%
3562	CHINA HONGQIAO	0.006%	85.980%
3563	DAIICHI KOSHO C	0.006%	85.987%
3564	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	85.993%
3565	BOLSAS Y MERCAD	0.006%	85.999%
3566	ULTRAPAR PARTIC	0.006%	86.005%
3567	CABLE ONE INC COMMON STOCK USD.01	0.006%	86.012%
3568	JSE LTD	0.006%	86.018%
3569	FIERA SCEPTRE I	0.006%	86.024%
3570	FACTSET RESEARC	0.006%	86.030%
3571	EPLUS INC	0.006%	86.037%
3572	MERRY ELECTRONI	0.006%	86.043%
3573	AOYAMA TRADING	0.006%	86.049%
3574	BREMBO SPA	0.006%	86.055%
3575	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.006%	86.062%
3576	MRV ENGENHARIA	0.006%	86.068%
3577	NISOURCE INC	0.006%	86.074%
3578	IPSOS	0.006%	86.080%
3579	INDUSTRIAS PENO	0.006%	86.087%
3580	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.006%	86.093%
3581	WAREHOUSES DE P	0.006%	86.099%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	CONMED CORP COMMON STOCK USD.01	0.006%	86.105%
3583	USHIO INC	0.006%	86.112%
3584	RECORDATI SPA	0.006%	86.118%
3585	ZHONGSHENG GROU	0.006%	86.124%
3586	OSG CORP	0.006%	86.130%
3587	ARGONAUT GOLD I	0.006%	86.136%
3588	TINGYI(CAYMAN I	0.006%	86.143%
3589	SELECT INCOME REIT REIT USD.01	0.006%	86.149%
3590	SENIOR PLC	0.006%	86.155%
3591	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	86.161%
3592	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.167%
3593	BHARTI INFRATEL	0.006%	86.174%
3594	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	86.180%
3595	UTD DRUG	0.006%	86.186%
3596	ALLEGION PLC	0.006%	86.192%
3597	NISHI-NIPPON FI	0.006%	86.198%
3598	CUBIC CORP COMMON STOCK	0.006%	86.204%
3599	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.006%	86.211%
3600	KROGER CO SR UNSECURED 01/19 2.3	0.006%	86.217%
3601	NISSHINBO IND I	0.006%	86.223%
3602	AMERICA MOVIL S	0.006%	86.229%
3603	MANDO CORPORATI	0.006%	86.235%
3604	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.006%	86.241%
3605	DA OFFICE INV C	0.006%	86.247%
3606	MODERN TIMES GR	0.006%	86.254%
3607	GPO FIN INBURSA	0.006%	86.260%
3608	NISHIMATSU CONS	0.006%	86.266%
3609	TOTVS SA	0.006%	86.272%
3610	BOSSARD HOLDING	0.006%	86.278%
3611	BRASKEM SA	0.006%	86.284%
3612	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	86.290%
3613	CORNING INC SR UNSECURED 08/20 4.25	0.006%	86.296%
3614	LION CORP	0.006%	86.303%
3615	SHENZHEN INTERN	0.006%	86.309%
3616	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	86.315%
3617	MARSTON'S PLC	0.006%	86.321%
3618	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.006%	86.327%
3619	CHINA RAILWAY C	0.006%	86.333%
3620	LIBERTY HLDGS	0.006%	86.339%
3621	FIRST PACIFIC C	0.006%	86.345%
3622	POWER INTEGRATI	0.006%	86.351%
3623	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.006%	86.357%
3624	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.006%	86.364%
3625	RATOS AB-B SHS	0.006%	86.370%
3626	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	86.376%
3627	ENTERPRISE INNS	0.006%	86.382%
3628	SHIGA BANK	0.006%	86.388%
3629	IMCD GROUP NV	0.006%	86.394%
3630	DIODES INC COMMON STOCK USD.667	0.006%	86.400%
3631	KANSAI ELEC POW	0.006%	86.406%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	MICHAEL PAGE IN	0.006%	86.412%
3633	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	86.418%
3634	ASTEC INDUSTRIE	0.006%	86.424%
3635	JAMES RIVER GRO	0.006%	86.430%
3636	JACK IN THE BOX INC COMMON STOCK USD.01	0.006%	86.436%
3637	HORIBA	0.006%	86.442%
3638	ARGAN INC COMMON STOCK USD.15	0.006%	86.449%
3639	BIRD CONSTRUCTI	0.006%	86.455%
3640	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	86.461%
3641	EXELIXIS INC	0.006%	86.467%
3642	COMPUTERSHARE L	0.006%	86.473%
3643	HEWLETT PACKARD	0.006%	86.479%
3644	SING AIRP TRM S	0.006%	86.485%
3645	SEGA SAMMY HOLD	0.006%	86.491%
3646	DASSAULT SYSTEM	0.006%	86.497%
3647	GLUSKIN SHEFF &	0.006%	86.503%
3648	SOUTH32 ADR ADR	0.006%	86.509%
3649	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	86.515%
3650	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.006%	86.521%
3651	GIANT MFG CO	0.006%	86.527%
3652	MINITUBISHI MOTO	0.006%	86.533%
3653	HANWA CO	0.006%	86.539%
3654	CASTELLUM AB NE	0.006%	86.545%
3655	KAJIMA CORP	0.006%	86.551%
3656	NETWORK HEALTHC	0.006%	86.557%
3657	TASEKO MINES LT	0.006%	86.563%
3658	HTC CORP COMMON	0.006%	86.569%
3659	WALSIN TECHNOLO	0.006%	86.575%
3660	BELMOND LTD	0.006%	86.581%
3661	DAH SING FINANC	0.006%	86.587%
3662	T MOBILE USA INC COMPANY GUAR 04/22 4	0.006%	86.593%
3663	BHARAT HEAVY EL	0.006%	86.599%
3664	CHART INDUSTRIE	0.006%	86.605%
3665	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.006%	86.611%
3666	ROLLINS INC	0.006%	86.617%
3667	CNH INDUSTRIAL	0.006%	86.623%
3668	SODEXHO ALLIANC	0.006%	86.629%
3669	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	86.635%
3670	TIME INC COMMON STOCK USD.01	0.006%	86.641%
3671	MITIE GROUP	0.006%	86.647%
3672	LHC GROUP INC COMMON STOCK USD.01	0.006%	86.653%
3673	DFDS A/S	0.006%	86.659%
3674	LUK FOOK HOLDIN	0.006%	86.665%
3675	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.006%	86.671%
3676	TOAGOSEI CO LTD	0.006%	86.677%
3677	DAISHI BANK	0.006%	86.683%
3678	AXIATA GROUP	0.006%	86.689%
3679	RYOSAN CO	0.006%	86.695%
3680	IMPLENIA AG	0.006%	86.701%
3681	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	86.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.006%	86.713%
3683	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	86.719%
3684	AIRGAS INC COMPANY GUAR 08/20 3.05	0.006%	86.725%
3685	NEUSTAR INC-CLA	0.006%	86.731%
3686	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.737%
3687	JUBILANT LIFE S	0.006%	86.743%
3688	COM2US CORPORAT	0.006%	86.749%
3689	ASANKO GOLD INC	0.006%	86.754%
3690	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.006%	86.760%
3691	LUZERNER KTBK	0.006%	86.766%
3692	MIZRAHI TEFAHOT	0.006%	86.772%
3693	REXFORDIndustr	0.006%	86.778%
3694	L-BANK BW FOERD	0.006%	86.784%
3695	GENTHERM INC COMMON STOCK	0.006%	86.790%
3696	CHINA PETROLEUM	0.006%	86.796%
3697	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.006%	86.802%
3698	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.006%	86.808%
3699	TADANO	0.006%	86.814%
3700	JTEKT CORP.	0.006%	86.820%
3701	SANKYO CO LTD	0.006%	86.825%
3702	FIRM CAPITAL MO	0.006%	86.831%
3703	EMPRESAS CMPC S	0.006%	86.837%
3704	SILICON LABORAT	0.006%	86.843%
3705	NAGOYA RAILROAD	0.006%	86.849%
3706	AARHUSKARLSHAMN	0.006%	86.855%
3707	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.006%	86.861%
3708	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.006%	86.867%
3709	JBS SA	0.006%	86.872%
3710	THIRD POINT REI	0.006%	86.878%
3711	SPAR GROUP LIMI	0.006%	86.884%
3712	SMC CORP	0.006%	86.890%
3713	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.006%	86.896%
3714	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	86.902%
3715	SOHO CHINA LTD	0.006%	86.908%
3716	KT & G	0.006%	86.913%
3717	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	86.919%
3718	CHUBU ELEC POWE	0.006%	86.925%
3719	CAPITAL & COUNT	0.006%	86.931%
3720	TRILOGY ENERGY	0.006%	86.937%
3721	DINEQUITY INC	0.006%	86.943%
3722	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	86.949%
3723	EDP RENOVAVEIS	0.006%	86.954%
3724	LIBERTY GLOBAL	0.006%	86.960%
3725	WETHERSPOON (J.	0.006%	86.966%
3726	MAXLINEAR INC COMMON STOCK	0.006%	86.972%
3727	SOCIETE TELEVIS	0.006%	86.978%
3728	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.006%	86.984%
3729	EXXARO	0.006%	86.989%
3730	SCHWEITZER-MAUD	0.006%	86.995%
3731	DHX MEDIA LTD	0.006%	87.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.006%	87.007%
3733	UNIBET GROUP PL	0.006%	87.013%
3734	FABRINET	0.006%	87.019%
3735	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.006%	87.024%
3736	NEXTEER AUTOMOT	0.006%	87.030%
3737	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.006%	87.036%
3738	BDO UNIBANK INC	0.006%	87.042%
3739	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	87.048%
3740	ASHMORE GROUP	0.006%	87.053%
3741	KOREAN REINSURA	0.006%	87.059%
3742	MALAYSIA AIRPOR	0.006%	87.065%
3743	SPARTANNASH CO COMMON STOCK	0.006%	87.071%
3744	DOOSAN HEAVY IN	0.006%	87.076%
3745	C & C GROUP PLC	0.006%	87.082%
3746	SHRIRAM TRANSP	0.006%	87.088%
3747	ASSECO POLAND S	0.006%	87.094%
3748	FOXCONN TECHNOL	0.006%	87.100%
3749	ITC LTD	0.006%	87.105%
3750	HAIER ELECTRONI	0.006%	87.111%
3751	ENEA SA	0.006%	87.117%
3752	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.006%	87.123%
3753	KOITO MFG CO	0.006%	87.128%
3754	KINGBOARD LAMIN	0.006%	87.134%
3755	MACRONIX INTERN	0.006%	87.140%
3756	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	87.146%
3757	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.006%	87.151%
3758	PIRAMAL ENTERPR	0.006%	87.157%
3759	COMFORTDELGRO C	0.006%	87.163%
3760	UNITE GROUP PLC	0.006%	87.169%
3761	INTRUM JUSTITIA	0.006%	87.174%
3762	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	87.180%
3763	IIDA GROUP HOLD	0.006%	87.186%
3764	EURONEXT NV	0.006%	87.192%
3765	FIVE PRIME THER	0.006%	87.197%
3766	SKYWORTH DIGITA	0.006%	87.203%
3767	CAVIUM INC COMMON STOCK USD.001	0.006%	87.209%
3768	SAPURAKENCANA P	0.006%	87.215%
3769	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.006%	87.220%
3770	KRUNG THAI BNK	0.006%	87.226%
3771	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	87.232%
3772	SA DES CEMENTS	0.006%	87.238%
3773	OLYMPUS OPTICAL	0.006%	87.243%
3774	NORTH PACIFIC B	0.006%	87.249%
3775	FUJI OIL CO	0.006%	87.255%
3776	MORGAN STANLEY	0.006%	87.260%
3777	AEON FINANCIAL	0.006%	87.266%
3778	NUFARM	0.006%	87.272%
3779	SHANGHAI PHARMA	0.006%	87.278%
3780	AMERICAN ASSETS TRUST INC REIT USD.01	0.006%	87.283%
3781	SEINO TRANSPORT	0.006%	87.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	INGEVITY CORP COMMON STOCK USD.01	0.006%	87.295%
3783	THAI OIL PCL-FR	0.006%	87.300%
3784	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	87.306%
3785	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.006%	87.312%
3786	LOTTE SHOPPING	0.006%	87.318%
3787	JOHNSON ELECTRI	0.006%	87.323%
3788	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	87.329%
3789	MELCO INTERNATI	0.006%	87.335%
3790	AMGEN INC	0.006%	87.340%
3791	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.006%	87.346%
3792	MEDIBANK PVT LT	0.006%	87.352%
3793	REALPAGE INC COMMON STOCK USD.001	0.006%	87.357%
3794	AG GROWTH INTER	0.006%	87.363%
3795	SPIRE INC COMMON STOCK USD1.0	0.006%	87.369%
3796	JAPAN AIRLINES	0.006%	87.375%
3797	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.006%	87.380%
3798	SONAE, S.G.P.S.	0.006%	87.386%
3799	EBRO FOODS SA	0.006%	87.392%
3800	CITY DEVELOPMEN	0.006%	87.397%
3801	SUN ART RETAIL	0.006%	87.403%
3802	OXFORD INDUSTRI	0.006%	87.409%
3803	TOYO SEIKAN KAI	0.006%	87.414%
3804	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.006%	87.420%
3805	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.006%	87.426%
3806	FIBRIA CELULOSE	0.006%	87.431%
3807	EXTERRAN CORP COMMON STOCK USD.01	0.006%	87.437%
3808	KWG PROPERTY HL	0.006%	87.443%
3809	CHINA STATE CON	0.006%	87.448%
3810	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.006%	87.454%
3811	NIHON PARKERIZI	0.006%	87.460%
3812	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.006%	87.465%
3813	NISSAN CHEMICAL	0.006%	87.471%
3814	KOREA LIFE INSU	0.006%	87.477%
3815	ENERGY DEVELOP	0.006%	87.482%
3816	NIPPON SEIKI CO	0.006%	87.488%
3817	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.006%	87.493%
3818	MEGACABLE HOLDI	0.006%	87.499%
3819	KUMAGAI GUMI CO	0.006%	87.505%
3820	ARCONIC INC SR UNSECURED 02/22 5.87	0.006%	87.510%
3821	ASSOCIATED BRIT	0.006%	87.516%
3822	MARUHA NICHIRO	0.006%	87.522%
3823	TS TECH CO.LTD	0.006%	87.527%
3824	ALMACENES EXITO	0.006%	87.533%
3825	HARVEY NORMAN H	0.006%	87.538%
3826	ACCELL GROUP	0.006%	87.544%
3827	AF AB	0.006%	87.550%
3828	AUTONEUM HOLDIN	0.006%	87.555%
3829	GAMUDA BERHAD	0.006%	87.561%
3830	ONTEX GROUP NV	0.006%	87.567%
3831	STANLEY ELECTRI	0.006%	87.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.006%	87.578%
3833	SHOWA SHELL SEK	0.006%	87.583%
3834	LG INNOTEK CO	0.006%	87.589%
3835	KORIAN	0.006%	87.595%
3836	BANRISUL	0.006%	87.600%
3837	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.006%	87.606%
3838	PIONEER FOODS L	0.006%	87.611%
3839	EXLSERVICE HLDG	0.006%	87.617%
3840	SUMMIT HOTEL PROPERTIES INC REIT	0.006%	87.622%
3841	NOVANTA INC COMMON STOCK	0.006%	87.628%
3842	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.006%	87.634%
3843	1ST SOURCE CORP COMMON STOCK	0.006%	87.639%
3844	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	87.645%
3845	BRITVIC	0.006%	87.650%
3846	KUBOTA CORP	0.006%	87.656%
3847	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	87.661%
3848	HYUNDAI HEAVY I	0.006%	87.667%
3849	WH SMITH PLC	0.006%	87.673%
3850	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	87.678%
3851	GPO CATALANA OC	0.006%	87.684%
3852	VEON LTD ADR	0.006%	87.689%
3853	SSP GROUP PLC	0.006%	87.695%
3854	CITY HOLDING CO COMMON STOCK USD2.5	0.006%	87.700%
3855	MEDICLINIC INTE	0.006%	87.706%
3856	MASIMO CORP COMMON STOCK USD.001	0.006%	87.711%
3857	HOKUETSU KISHU	0.006%	87.717%
3858	AEDIFICA	0.006%	87.722%
3859	EXPONENT INC COMMON STOCK USD.001	0.006%	87.728%
3860	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	87.734%
3861	CHINA RESOURCES	0.006%	87.739%
3862	KROGER CO SR UNSECURED 01/21 3.3	0.006%	87.745%
3863	ILUKA RESOURCES	0.006%	87.750%
3864	IWATANI INTL CO	0.006%	87.756%
3865	AECI	0.006%	87.761%
3866	AMANO CORPORATI	0.006%	87.767%
3867	APA GROUP	0.006%	87.772%
3868	STROER OUT-OF-H	0.006%	87.778%
3869	PFEIFFER VAC TE	0.006%	87.783%
3870	SIAM CEMENT PCL	0.006%	87.789%
3871	RAMBUS INC	0.006%	87.794%
3872	KIMBERLY CLARK	0.006%	87.800%
3873	EBIX INC COMMON STOCK USD.1	0.006%	87.805%
3874	LCY CHEMICAL CO	0.006%	87.811%
3875	HEXPOL AB	0.006%	87.816%
3876	MAN WAH HOLDING	0.006%	87.822%
3877	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.006%	87.827%
3878	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.005%	87.833%
3879	TOPRE CORPORATI	0.005%	87.838%
3880	SLIGRO FOOD GRO	0.005%	87.844%
3881	GPO CARSO SA DE	0.005%	87.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	KB HOME COMMON STOCK USD1.0	0.005%	87.855%
3883	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	87.860%
3884	CHASE CORP COMMON STOCK USD.1	0.005%	87.866%
3885	KUEHNE & NAGEL	0.005%	87.871%
3886	PZ CUSSONS PLC	0.005%	87.877%
3887	SHIMACHU CO	0.005%	87.882%
3888	TENNANT CO	0.005%	87.888%
3889	HAW PAR CORP LT	0.005%	87.893%
3890	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	87.899%
3891	SPAR NORD BANK	0.005%	87.904%
3892	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	87.910%
3893	MAPLETREE INDUS	0.005%	87.915%
3894	HERA	0.005%	87.921%
3895	CD PROJEKT SA	0.005%	87.926%
3896	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	87.931%
3897	HORIZON PHARMA	0.005%	87.937%
3898	JAPAN EXCELLENT	0.005%	87.942%
3899	MIRACA HOLDIN	0.005%	87.948%
3900	TOKYU CORP	0.005%	87.953%
3901	ANTHEM INC SR UNSECURED 08/20 4.35	0.005%	87.959%
3902	NIPPON HODO CO	0.005%	87.964%
3903	SUMITOMO BAKELI	0.005%	87.970%
3904	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	87.975%
3905	HERMES INTL	0.005%	87.981%
3906	GRUPO ELEKTRA(N	0.005%	87.986%
3907	SACYR SA	0.005%	87.991%
3908	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	87.997%
3909	TOHO HOLDINGS C	0.005%	88.002%
3910	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	88.008%
3911	FP CORP	0.005%	88.013%
3912	DRILLISCH AG	0.005%	88.019%
3913	TAIWAN UNION TE	0.005%	88.024%
3914	NCISOFT CORPN	0.005%	88.030%
3915	EMPRESAS COPEC	0.005%	88.035%
3916	DAVIDE CAMPARI-	0.005%	88.040%
3917	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	88.046%
3918	TELECOM ITALIA	0.005%	88.051%
3919	LOWE S COS INC SR UNSECURED 09/25 3.375	0.005%	88.057%
3920	WHIRLPOOL CORP	0.005%	88.062%
3921	ACERINOX SA	0.005%	88.067%
3922	ALLIANCE FINANC	0.005%	88.073%
3923	FAR EAST TEXTIL	0.005%	88.078%
3924	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	88.084%
3925	ALEXANDERS INC	0.005%	88.089%
3926	MEDIPAL HOLDING	0.005%	88.094%
3927	TREND MICRO INC	0.005%	88.100%
3928	MORI TRUST SOGO	0.005%	88.105%
3929	HOKKOKU BANK	0.005%	88.111%
3930	KIYO BANK	0.005%	88.116%
3931	COCA-COLA EUROP	0.005%	88.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	SARAS SPA	0.005%	88.127%
3933	TECAN AG	0.005%	88.132%
3934	RINGKJOEBING LA	0.005%	88.138%
3935	UNIPRES CORP.	0.005%	88.143%
3936	ASM PACIFIC TEC	0.005%	88.148%
3937	APOLLO HOSPITAL	0.005%	88.154%
3938	ALFRESA HOLDING	0.005%	88.159%
3939	CUMMINS INDIA	0.005%	88.164%
3940	UTD INTEGRATION	0.005%	88.170%
3941	LATAM AIRLINES GROUP SP ADR ADR	0.005%	88.175%
3942	TAIWAN PAIHO	0.005%	88.181%
3943	CAP SA	0.005%	88.186%
3944	SOUTH INDIA BAN	0.005%	88.191%
3945	ALON USA ENERGY INC COMMON STOCK USD.01	0.005%	88.197%
3946	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.005%	88.202%
3947	UNIQA INSURANCE	0.005%	88.207%
3948	SHERRITT INTERN	0.005%	88.213%
3949	OKI ELECTRIC IN	0.005%	88.218%
3950	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	88.223%
3951	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.005%	88.229%
3952	XEROX CORP 2.75	0.005%	88.234%
3953	HILL & SMITH HL	0.005%	88.239%
3954	IMAX CORP	0.005%	88.245%
3955	CHINA AIRLINES	0.005%	88.250%
3956	AMC NETWORKS INC A COMMON STOCK	0.005%	88.255%
3957	LINTEC CORP	0.005%	88.261%
3958	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.266%
3959	PORT OF TAURANG	0.005%	88.271%
3960	TRONOX LTD-CL A	0.005%	88.277%
3961	VIAD CORP	0.005%	88.282%
3962	BANREGIO GRUPO	0.005%	88.287%
3963	INDEPENDENCE GR	0.005%	88.293%
3964	WINBOND ELECTRO	0.005%	88.298%
3965	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.005%	88.303%
3966	HITACHI TRNSPT	0.005%	88.309%
3967	AIR CHINA LTD	0.005%	88.314%
3968	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	88.319%
3969	NIPPON SHOKUBAI	0.005%	88.324%
3970	DR REDDYS LABS	0.005%	88.330%
3971	FORMFACTOR INC COMMON STOCK USD.001	0.005%	88.335%
3972	FAR EASTONE TEL	0.005%	88.340%
3973	NOMURA RESEARCH	0.005%	88.346%
3974	TAIYO NIPPON SA	0.005%	88.351%
3975	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	88.356%
3976	AMOREPACIFIC GR	0.005%	88.361%
3977	PAPA JOHN'S INT	0.005%	88.367%
3978	DIASORIN SPA EU	0.005%	88.372%
3979	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.005%	88.377%
3980	ANDERSONS INC/THE COMMON STOCK	0.005%	88.383%
3981	ATLAS COPCO AB	0.005%	88.388%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	FRESNILLO PLC	0.005%	88.393%
3983	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	88.398%
3984	DLF LIMITED	0.005%	88.404%
3985	NTHN STAR RES L	0.005%	88.409%
3986	OCLARO INC COMMON STOCK USD.01	0.005%	88.414%
3987	ATWOOD OCEANICS	0.005%	88.419%
3988	KAP IND HLDG LT	0.005%	88.425%
3989	MOBIMO HLDG AG	0.005%	88.430%
3990	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	88.435%
3991	PNM RESOURCES I	0.005%	88.440%
3992	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.005%	88.446%
3993	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	88.451%
3994	BLUCORA INC COMMON STOCK USD.0001	0.005%	88.456%
3995	NAVISTAR INTL C	0.005%	88.461%
3996	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.005%	88.467%
3997	TURK SISE VE CA	0.005%	88.472%
3998	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.005%	88.477%
3999	GAP INC/THE SR UNSECURED 04/21 5.95	0.005%	88.482%
4000	ILIAD	0.005%	88.487%
4001	BOBST GROUP AG	0.005%	88.493%
4002	EPISTAR CORP	0.005%	88.498%
4003	mitsui eng&ship	0.005%	88.503%
4004	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.508%
4005	K-REIT ASIA	0.005%	88.514%
4006	WOORI INVESTMEN	0.005%	88.519%
4007	ARVIND LTD	0.005%	88.524%
4008	CARILLION	0.005%	88.529%
4009	KEIYO BANK	0.005%	88.534%
4010	VALORA HOLDING	0.005%	88.540%
4011	EOH HOLDINGS LT	0.005%	88.545%
4012	KIER GROUP	0.005%	88.550%
4013	NORMA GROUP AG	0.005%	88.555%
4014	NEWS CORP CLASS B COMMON STOCK	0.005%	88.560%
4015	COSMAX INC	0.005%	88.565%
4016	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	88.571%
4017	IOOF HOLDINGS L	0.005%	88.576%
4018	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	88.581%
4019	EQUATORIAL ENER	0.005%	88.586%
4020	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	88.591%
4021	AUTOZONE INC SR UNSECURED 01/23 2.875	0.005%	88.597%
4022	IPSEN	0.005%	88.602%
4023	WALSIN LIHWA CO	0.005%	88.607%
4024	BEMIS CO INC	0.005%	88.612%
4025	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	88.617%
4026	PUNJAB NATIONAL	0.005%	88.622%
4027	HYUNDAI WIA COR	0.005%	88.628%
4028	ROHTO PHARM	0.005%	88.633%
4029	DAH SING BANKIN	0.005%	88.638%
4030	RATIONAL	0.005%	88.643%
4031	SFS GROUP AG	0.005%	88.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	MONEYSUPERMARKE	0.005%	88.653%
4033	CCR SA	0.005%	88.658%
4034	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	88.664%
4035	KERNEL HOLDING	0.005%	88.669%
4036	KAYABA INDUSTRY	0.005%	88.674%
4037	EULER & HERMES	0.005%	88.679%
4038	MIRVAC GROUP RE	0.005%	88.684%
4039	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	88.689%
4040	SINOTRANS LIMIT	0.005%	88.694%
4041	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	88.700%
4042	KING YUAN ELECT	0.005%	88.705%
4043	TSOGO SUN HOLDI	0.005%	88.710%
4044	CALLAWAY GOLF C	0.005%	88.715%
4045	DET N O A	0.005%	88.720%
4046	SAVILLS PLC	0.005%	88.725%
4047	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	88.730%
4048	YAMATAKE CORP Y	0.005%	88.735%
4049	TATA GLOBAL	0.005%	88.740%
4050	POLY HONG KONG	0.005%	88.746%
4051	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	88.751%
4052	ANGLOVAAL MININ	0.005%	88.756%
4053	UNIT CORP	0.005%	88.761%
4054	AZIMUT HOLDING	0.005%	88.766%
4055	STEADFAST GROUP	0.005%	88.771%
4056	TOKAI CARBON CO	0.005%	88.776%
4057	MAKALOT INDUSTR	0.005%	88.781%
4058	SWEDISH MATCH C	0.005%	88.786%
4059	TONGAAT-HULETT	0.005%	88.791%
4060	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	88.796%
4061	BADGER METER INC COMMON STOCK USD1.0	0.005%	88.802%
4062	DUNDEE PRECIOUS	0.005%	88.807%
4063	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.005%	88.812%
4064	ERG SPA	0.005%	88.817%
4065	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.005%	88.822%
4066	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	88.827%
4067	AMERISAFE INC COMMON STOCK USD.01	0.005%	88.832%
4068	OPEN HOUSE CO L	0.005%	88.837%
4069	ARMSTRONG WORLD	0.005%	88.842%
4070	GUANGDONG INVES	0.005%	88.847%
4071	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	88.852%
4072	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	88.857%
4073	MR PRICE GROUP	0.005%	88.862%
4074	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	88.867%
4075	NIPPON GAS CO L	0.005%	88.872%
4076	NORTHWEST HEALT	0.005%	88.877%
4077	INDIVIOR PLC	0.005%	88.883%
4078	ITAU CORPBANCA	0.005%	88.888%
4079	PLDT INC	0.005%	88.893%
4080	GALLIFORD TRY P	0.005%	88.898%
4081	INVINCIBLE INVE	0.005%	88.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	INDUSTRIAS CH S	0.005%	88.908%
4083	MCGRATH RENTCORP COMMON STOCK	0.005%	88.913%
4084	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	88.918%
4085	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	88.923%
4086	TISCO FINANCIAL	0.005%	88.928%
4087	BIG YELLOW GROU	0.005%	88.933%
4088	AKER ASA	0.005%	88.938%
4089	TOTO	0.005%	88.943%
4090	DAETWYLER HOLDI	0.005%	88.948%
4091	FIDESA	0.005%	88.953%
4092	STEEL AUTHORITY	0.005%	88.958%
4093	AVISTA CORP	0.005%	88.963%
4094	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.968%
4095	LATAM AIRLINES	0.005%	88.973%
4096	MORGAN STANLEY	0.005%	88.978%
4097	SOHGO SECURITY	0.005%	88.983%
4098	ROBINSONS LAND	0.005%	88.988%
4099	BONAVA AB - B S	0.005%	88.993%
4100	MEIJI HOLDINGS	0.005%	88.998%
4101	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.005%	89.003%
4102	WEST JAPAN RAIL	0.005%	89.008%
4103	BHP BILLITON LTD SPON ADR ADR	0.005%	89.013%
4104	TOMY CO LTD	0.005%	89.018%
4105	KONINKLIJKE WES	0.005%	89.023%
4106	TERRENO REALTY CORP REIT USD.01	0.005%	89.028%
4107	SOCIETE BIC SA	0.005%	89.033%
4108	SAN MIGUEL CORP	0.005%	89.038%
4109	ELECTA AB B SHS	0.005%	89.043%
4110	SURUGA BANK	0.005%	89.048%
4111	EXIDE INDUSTRIE	0.005%	89.053%
4112	WONIK IPS CO LT	0.005%	89.058%
4113	NACHI-FUJIKOSHI	0.005%	89.063%
4114	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	89.068%
4115	CHESAPEAKE LODG	0.005%	89.073%
4116	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.005%	89.078%
4117	SHIRE PLC ADR	0.005%	89.083%
4118	AFLAC INC SR UNSECURED 06/23 3.625	0.005%	89.088%
4119	CHENG SHIN RUBB	0.005%	89.093%
4120	SINOPEC ENGINEE	0.005%	89.098%
4121	FORTUNA SILVER MINES INC COMMON STOCK	0.005%	89.103%
4122	PAZ OIL CO LTD	0.005%	89.108%
4123	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	89.113%
4124	GLATFELTER(PH)C	0.005%	89.118%
4125	REALTEK SEMICON	0.005%	89.123%
4126	HINDUSTAN PETRO	0.005%	89.128%
4127	KNOLL INC COMMON STOCK USD.01	0.005%	89.133%
4128	PEGASYSTEMS INC COMMON STOCK USD.01	0.005%	89.138%
4129	ST GALLER KTBK	0.005%	89.143%
4130	SIXT SE PFD	0.005%	89.148%
4131	SENSHU IKEDA HL	0.005%	89.153%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	NIKE INC SR UNSECURED 11/26 2.375	0.005%	89.158%
4133	DUZONBIZON CO L	0.005%	89.163%
4134	JAIN IRRIGATION	0.005%	89.168%
4135	NOLATO AB	0.005%	89.173%
4136	CHINA EVERBRIGH	0.005%	89.178%
4137	WR GRACE + CO COMMON STOCK USD.01	0.005%	89.183%
4138	GRIFFON CORP COMMON STOCK USD.25	0.005%	89.188%
4139	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.005%	89.192%
4140	OCI COMPANY LTD	0.005%	89.197%
4141	TSUBAKIMOTO CHA	0.005%	89.202%
4142	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	89.207%
4143	SHOPPING CENTRE	0.005%	89.212%
4144	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.217%
4145	GENUS PLC	0.005%	89.222%
4146	GRAY TELEVISION INC COMMON STOCK	0.005%	89.227%
4147	HUNTING PLC	0.005%	89.232%
4148	TCC HONG KONG C	0.005%	89.237%
4149	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.005%	89.242%
4150	OUTOTEC OYJ	0.005%	89.247%
4151	ARCADIS NV	0.005%	89.252%
4152	NOBIA AB NEW	0.005%	89.257%
4153	ENEL CHILE SA ADR	0.005%	89.262%
4154	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.005%	89.266%
4155	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	89.271%
4156	MODINE MFG CO	0.005%	89.276%
4157	TRADE ME LTD	0.005%	89.281%
4158	NN INC COMMON STOCK USD.01	0.005%	89.286%
4159	FUYO GENERAL LE	0.005%	89.291%
4160	MAIDEN HLDGS LT	0.005%	89.296%
4161	MORGAN ADVANCE	0.005%	89.301%
4162	ONWARD KASHIYAM	0.005%	89.306%
4163	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.005%	89.311%
4164	NICHIAS CORP	0.005%	89.316%
4165	GREEN PLAINS INC COMMON STOCK USD.001	0.005%	89.321%
4166	DAEWOO INTERNAT	0.005%	89.325%
4167	CBIZ INC COMMON STOCK USD.01	0.005%	89.330%
4168	NEOGEN CORP COMMON STOCK USD.16	0.005%	89.335%
4169	TERANGA GOLD CO	0.005%	89.340%
4170	RELIANCE INDS-S	0.005%	89.345%
4171	BRIGGS & STRATT	0.005%	89.350%
4172	TRANSUNION COMMON STOCK USD.01	0.005%	89.355%
4173	TRIMAS CORP COMMON STOCK USD.01	0.005%	89.360%
4174	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.005%	89.365%
4175	LAKELAND BANCORP INC COMMON STOCK	0.005%	89.369%
4176	EICHER MOTORS	0.005%	89.374%
4177	KOKUYO CO	0.005%	89.379%
4178	MASSMART HOLDIN	0.005%	89.384%
4179	BIOCON	0.005%	89.389%
4180	EVA AIRWAYS	0.005%	89.394%
4181	AIR NEW ZEALAND	0.005%	89.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	BANKRATE INC COMMON STOCK USD.01	0.005%	89.404%
4183	AICA KOGYO CO	0.005%	89.408%
4184	WIENER STAEDTIS	0.005%	89.413%
4185	ALAMO GROUP INC	0.005%	89.418%
4186	WHITEHAVEN COAL	0.005%	89.423%
4187	QUALITY CARE PROPERTIES REIT USD.01	0.005%	89.428%
4188	TRUEBLUE INC COMMON STOCK	0.005%	89.433%
4189	PETKIM	0.005%	89.438%
4190	ADVANCED MICRO	0.005%	89.443%
4191	DUSKIN CO LTD	0.005%	89.447%
4192	OMNICELL INC COMMON STOCK USD.001	0.005%	89.452%
4193	U-MING MARINE	0.005%	89.457%
4194	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	89.462%
4195	AOZORA BANK	0.005%	89.467%
4196	TELSTRA CORP	0.005%	89.472%
4197	EDION CORP	0.005%	89.477%
4198	BANK DANAMON PT	0.005%	89.481%
4199	NORTHAM PLATINU	0.005%	89.486%
4200	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	89.491%
4201	FIELMANN AG	0.005%	89.496%
4202	TELEVISION BROA	0.005%	89.501%
4203	KELLY SERVICES	0.005%	89.506%
4204	SHINSEI BANK	0.005%	89.510%
4205	GREENTOWN CHINA	0.005%	89.515%
4206	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.005%	89.520%
4207	TESLA INC COMMON STOCK USD.001	0.005%	89.525%
4208	SAN IN GODO BAN	0.005%	89.530%
4209	TOYO SUISAN KAI	0.005%	89.535%
4210	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	89.539%
4211	SHUI ON LAND LT	0.005%	89.544%
4212	ASPEN PHARMACAR	0.005%	89.549%
4213	DATATEC	0.005%	89.554%
4214	CHARGEURS SA	0.005%	89.559%
4215	NHN ENTERTAINME	0.005%	89.563%
4216	CANADA HOUSING	0.005%	89.568%
4217	HEIDELBERGER DR	0.005%	89.573%
4218	TURK HAVA YOLLA	0.005%	89.578%
4219	MINDTREE LTD	0.005%	89.583%
4220	SCANSOURCE INC COMMON STOCK	0.005%	89.588%
4221	TODA CORP	0.005%	89.592%
4222	NORTHGATE	0.005%	89.597%
4223	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	89.602%
4224	ALLIED GROUP LT	0.005%	89.607%
4225	BAVARIAN NORDIC	0.005%	89.612%
4226	VTECH HLDGS	0.005%	89.616%
4227	TELENET GROUP H	0.005%	89.621%
4228	MARUI CO	0.005%	89.626%
4229	CLOETTA AB B SH	0.005%	89.631%
4230	CITIC SECURITIE	0.005%	89.636%
4231	ORIENTAL LAND C	0.005%	89.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.645%
4233	CLIFFS NATURAL	0.005%	89.650%
4234	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	89.655%
4235	UTD ENGINEERS	0.005%	89.660%
4236	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	89.664%
4237	GREGGS PLC	0.005%	89.669%
4238	PRESIDENT CHAIN	0.005%	89.674%
4239	COSMO ENERGY HO	0.005%	89.679%
4240	DAIO PAPER CORP	0.005%	89.683%
4241	ADVANSIX INC COMMON STOCK USD.01	0.005%	89.688%
4242	MERIDIAN BANCORP INC COMMON STOCK	0.005%	89.693%
4243	BUREAU VERITAS	0.005%	89.698%
4244	GPO TELEVISA	0.005%	89.703%
4245	BCO SANTANDER-C	0.005%	89.707%
4246	STATE STREET CORP SR UNSECURED 05/21 1.95	0.005%	89.712%
4247	HAVAS SA	0.005%	89.717%
4248	PIGEON CORP	0.005%	89.722%
4249	CHURCHILL DOWNS INC COMMON STOCK	0.005%	89.726%
4250	ST MODWEN PROPS	0.005%	89.731%
4251	ASIA CEMENT	0.005%	89.736%
4252	TOWER SEMICONDU	0.005%	89.741%
4253	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	89.746%
4254	CHINA RESOURCES	0.005%	89.750%
4255	TURKIYE HALK	0.005%	89.755%
4256	KEYENCE CORP	0.005%	89.760%
4257	YAMATO KOGYO CO	0.005%	89.765%
4258	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.769%
4259	DAIRY CREST GRO	0.005%	89.774%
4260	POSTNL	0.005%	89.779%
4261	ASHOK LEYLAND	0.005%	89.784%
4262	MARSHALLS PLC	0.005%	89.788%
4263	CBL & ASSOC PRO	0.005%	89.793%
4264	LG PHILIPS LCD	0.005%	89.798%
4265	Denison Mines C	0.005%	89.802%
4266	LULULEMON	0.005%	89.807%
4267	MARINE HARVEST	0.005%	89.812%
4268	FED SIGNAL CORP	0.005%	89.817%
4269	SEOUL SEMICONDU	0.005%	89.821%
4270	SUMCO CORPORATI	0.005%	89.826%
4271	OSAKA GAS CO	0.005%	89.831%
4272	UNIMICRON TECHN	0.005%	89.836%
4273	BANCO SANTANDER	0.005%	89.840%
4274	PT TAMBANG BATU	0.005%	89.845%
4275	TUPRAS-TURKIYE	0.005%	89.850%
4276	DEWAN HOUSING F	0.005%	89.854%
4277	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.005%	89.859%
4278	COLGATE-PALM (I	0.005%	89.864%
4279	ESPRIT HOLDINGS	0.005%	89.869%
4280	OKASAN SECURITI	0.005%	89.873%
4281	KUMBA IRON ORE	0.005%	89.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.005%	89.883%
4283	ORGANIZACI SORI	0.005%	89.887%
4284	FIVE BELOW COMMON STOCK USD.01	0.005%	89.892%
4285	HALFORDS GROUP	0.005%	89.897%
4286	ADITYA BIRLA NU	0.005%	89.901%
4287	ASSURANT INC SR UNSECURED 03/18 2.5	0.005%	89.906%
4288	WORKSPACE GROUP	0.005%	89.911%
4289	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.005%	89.916%
4290	ITO EN	0.005%	89.920%
4291	KITE REALTY GROUP TRUST REIT USD.01	0.005%	89.925%
4292	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	89.930%
4293	ZTE CORP	0.005%	89.934%
4294	BORREGAARD ASA	0.005%	89.939%
4295	ANIMA HOLDING S	0.005%	89.944%
4296	STARTS CORP INC	0.005%	89.948%
4297	MEGMILK SNOW BR	0.005%	89.953%
4298	SIEGFRIED HOLDI	0.005%	89.958%
4299	BLACKBAUD INC	0.005%	89.962%
4300	KRONES AG	0.005%	89.967%
4301	CHINA STHN AIRL	0.005%	89.972%
4302	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	89.976%
4303	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	89.981%
4304	GENTING MALAYSI	0.005%	89.986%
4305	FUJI MACHINE MF	0.005%	89.990%
4306	KYOWA EXEO CORP	0.005%	89.995%
4307	SAF-HOLLAND SA	0.005%	90.000%
4308	TOKAI RIKAI CO	0.005%	90.004%
4309	SHIP HEALTHCARE	0.005%	90.009%
4310	MAPLETREE GREAT	0.005%	90.014%
4311	LEROY SEAFOOD G	0.005%	90.018%
4312	FEDEX CORP COMPANY GUAR 01/24 4	0.005%	90.023%
4313	AEROPORTS DE PA	0.005%	90.028%
4314	AMERIPRISE FINA	0.005%	90.032%
4315	RAMSAY HEALTH C	0.005%	90.037%
4316	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.005%	90.042%
4317	AEROVIRONMENT I	0.005%	90.046%
4318	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	90.051%
4319	BANK MILLENIUM	0.005%	90.056%
4320	IMERYS SA	0.005%	90.060%
4321	KING'S TOWN BAN	0.005%	90.065%
4322	JUROKU BANK	0.005%	90.070%
4323	AIR FRANCE-KLM	0.005%	90.074%
4324	STORNOWAY DIAMO	0.005%	90.079%
4325	JERONIMO MARTIN	0.005%	90.083%
4326	OAO ROSNEFT OIL	0.005%	90.088%
4327	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.005%	90.093%
4328	OKUMA CORP	0.005%	90.097%
4329	CHIN-POON INDL	0.005%	90.102%
4330	BLACKPEARL RESO	0.005%	90.107%
4331	FUKUYAMA TRANSP	0.005%	90.111%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.005%	90.116%
4333	FNFV GROUP TRACKING STK USD.0001	0.005%	90.120%
4334	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.005%	90.125%
4335	LYDALL INC COMMON STOCK USD.1	0.005%	90.130%
4336	NATIONAL BANK HOLD CL A COMMON STOCK	0.005%	90.134%
4337	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.005%	90.139%
4338	CAR INC	0.005%	90.143%
4339	CORONATION FUND	0.005%	90.148%
4340	TF ADNUBUSTRADO	0.005%	90.153%
4341	DYNEGY INC COMMON STOCK USD.01	0.005%	90.157%
4342	LIBERTY BROADBAND A COMMON STOCK USD.01	0.005%	90.162%
4343	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	90.166%
4344	SIMPLO TECHNOLO	0.005%	90.171%
4345	VALOR CO LTD	0.005%	90.176%
4346	SMILES SA	0.005%	90.180%
4347	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.005%	90.185%
4348	YAGEO CORP	0.005%	90.189%
4349	EMAMI LTD	0.005%	90.194%
4350	JENOPTIK AG	0.005%	90.198%
4351	MRF LTD	0.005%	90.203%
4352	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.005%	90.208%
4353	ILLINOIS TOOL W	0.005%	90.212%
4354	ST JOE CO/THE COMMON STOCK	0.005%	90.217%
4355	BAJAJ AUTO LTD	0.005%	90.221%
4356	FAR EAST INTL B	0.005%	90.226%
4357	UNILEVER CAP CO	0.005%	90.230%
4358	CHINA LONGYUAN	0.005%	90.235%
4359	PETROCHINA COMP	0.005%	90.240%
4360	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.005%	90.244%
4361	TAIWAN FERTILIZ	0.005%	90.249%
4362	NGK INSULATORS	0.005%	90.253%
4363	H.I.S.CO	0.005%	90.258%
4364	ODAKYU ELEC RLW	0.005%	90.262%
4365	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.005%	90.267%
4366	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.005%	90.271%
4367	LINDT & SPRUENG	0.005%	90.276%
4368	LONDOMETRIC PR	0.005%	90.281%
4369	ZAKLADY METALI	0.005%	90.285%
4370	BIOGEN INC SR UNSECURED 09/22 3.625	0.005%	90.290%
4371	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.294%
4372	ORION CORP	0.005%	90.299%
4373	TARKETT SA	0.005%	90.303%
4374	TOPCO SCIENTIFI	0.005%	90.308%
4375	SANOMA OYJ	0.005%	90.312%
4376	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.005%	90.317%
4377	MUSASHINO BANK	0.005%	90.321%
4378	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.005%	90.326%
4379	ASICS CORP	0.005%	90.330%
4380	REUNERT	0.005%	90.335%
4381	SHIONOGI & CO	0.005%	90.339%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.005%	90.344%
4383	GRAND PACIF PET	0.005%	90.349%
4384	BAIC MOTOR CORP	0.005%	90.353%
4385	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.005%	90.358%
4386	JAPAN RENTAL HO	0.005%	90.362%
4387	MAYORA INDAH	0.005%	90.367%
4388	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	90.371%
4389	MAHINDRA & MAHI	0.005%	90.376%
4390	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.005%	90.380%
4391	MUFG AMERICAS H	0.005%	90.385%
4392	CHEVRON CORP SR UNSECURED 05/21 2.1	0.005%	90.389%
4393	SERVICENOW INC COMMON STOCK USD.001	0.005%	90.394%
4394	ITOCHU TECHNO S	0.005%	90.398%
4395	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.005%	90.403%
4396	CALTEX AUSTRALI	0.005%	90.407%
4397	SHIMAMURA CO	0.005%	90.412%
4398	HITACHI HIGH-TE	0.005%	90.416%
4399	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.005%	90.421%
4400	OPHIR ENERGY PL	0.004%	90.425%
4401	GUESS? INC COMMON STOCK USD.01	0.004%	90.430%
4402	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	90.434%
4403	HYAKUGO BANK(10	0.004%	90.439%
4404	L&T FINANCE HOL	0.004%	90.443%
4405	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.004%	90.448%
4406	TENAGA NASIONL	0.004%	90.452%
4407	WT MICROELECTRO	0.004%	90.457%
4408	SHIMANO INC	0.004%	90.461%
4409	ATEA ASA	0.004%	90.466%
4410	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	90.470%
4411	KROGER 3.4% 15A	0.004%	90.475%
4412	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	90.479%
4413	NOS SGPS	0.004%	90.484%
4414	A2A SPA	0.004%	90.488%
4415	COCA-COLA AMATI	0.004%	90.492%
4416	GIMV NV	0.004%	90.497%
4417	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.004%	90.501%
4418	FANUC	0.004%	90.506%
4419	DCM JAPAN HOLDI	0.004%	90.510%
4420	ZHUZHOU CSR TIM	0.004%	90.515%
4421	SHINMAYWA INDS	0.004%	90.519%
4422	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.004%	90.524%
4423	PRICELINE GROUP	0.004%	90.528%
4424	EVERTZ TECHNOLO	0.004%	90.533%
4425	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	90.537%
4426	FULLSHARE HOLDI	0.004%	90.542%
4427	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.004%	90.546%
4428	DAOU TECHNOLOGY	0.004%	90.550%
4429	TRACTOR SUPPLY	0.004%	90.555%
4430	MATERION CORP COMMON STOCK	0.004%	90.559%
4431	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.004%	90.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	LUKOIL PJSC- SP	0.004%	90.568%
4433	BYD CO	0.004%	90.573%
4434	CHINA OILFIELD	0.004%	90.577%
4435	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.004%	90.582%
4436	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.004%	90.586%
4437	PREMIER INVESTM	0.004%	90.590%
4438	U-BLOX AG	0.004%	90.595%
4439	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.004%	90.599%
4440	SPX CORP COMMON STOCK USD.01	0.004%	90.604%
4441	SIXT AG	0.004%	90.608%
4442	HANSTEEN HOLDIN	0.004%	90.613%
4443	DOVER CORP SR UNSECURED 11/25 3.15	0.004%	90.617%
4444	INVESTMENT TECH	0.004%	90.621%
4445	BALFOUR BEATTY	0.004%	90.626%
4446	DEUTZ AG	0.004%	90.630%
4447	COSAN SA INDUST	0.004%	90.635%
4448	ABERCROMBIE & F	0.004%	90.639%
4449	MYRIAD GENETICS	0.004%	90.644%
4450	EBAY INC 3.45%	0.004%	90.648%
4451	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	90.652%
4452	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.004%	90.657%
4453	NETAPP INC SR UNSECURED 12/22 3.25	0.004%	90.661%
4454	H&E EQUIPMENT S	0.004%	90.666%
4455	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	90.670%
4456	PANALPINA WELT	0.004%	90.674%
4457	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	90.679%
4458	LINDAB INTL AB	0.004%	90.683%
4459	US CONCRETE INC COMMON STOCK USD.001	0.004%	90.687%
4460	CHINA EVERBRIGH	0.004%	90.692%
4461	HYSAN DEVELOPME	0.004%	90.696%
4462	JB HI-FI	0.004%	90.701%
4463	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.004%	90.705%
4464	TRICO BANCSHARES COMMON STOCK	0.004%	90.709%
4465	ANSALDO STS SPA	0.004%	90.714%
4466	FABEGE AB	0.004%	90.718%
4467	KINTETSU CORP	0.004%	90.723%
4468	SANDS CHINA LTD	0.004%	90.727%
4469	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	90.731%
4470	HYPERMARCAS SA	0.004%	90.736%
4471	CANWEL BUILDING	0.004%	90.740%
4472	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.004%	90.744%
4473	MIZUHO BANK LTD	0.004%	90.749%
4474	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.004%	90.753%
4475	MARCUS CORP	0.004%	90.757%
4476	WELBILT INC COMMON STOCK USD.01	0.004%	90.762%
4477	AMGEN INC SR UNSECURED 05/25 3.125	0.004%	90.766%
4478	AAON INC COMMON STOCK USD.004	0.004%	90.771%
4479	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.004%	90.775%
4480	SANFILIPPO(JOHN	0.004%	90.779%
4481	NATL HOUSE INDL	0.004%	90.784%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	TOHOKU ELEC POW	0.004%	90.788%
4483	HUBER & SUHNER	0.004%	90.792%
4484	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	90.797%
4485	FEDEX CORP SR U	0.004%	90.801%
4486	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.004%	90.805%
4487	SHIMA SEIKI MFG	0.004%	90.810%
4488	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	90.814%
4489	MARFRIG GLOBAL	0.004%	90.818%
4490	SIAS SPA	0.004%	90.823%
4491	SIME DARBY BHD	0.004%	90.827%
4492	TOKYO SEIMITSU	0.004%	90.831%
4493	TJX COS INC SR UNSECURED 05/23 2.5	0.004%	90.836%
4494	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	90.840%
4495	MONCLER SPA	0.004%	90.844%
4496	OKUMURA CORP	0.004%	90.849%
4497	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	90.853%
4498	SSAB SVENSKT ST	0.004%	90.857%
4499	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	90.861%
4500	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	90.866%
4501	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.870%
4502	TATA POWER CO L	0.004%	90.874%
4503	TOKAI TOKYO SEC	0.004%	90.879%
4504	INSPERITY INC	0.004%	90.883%
4505	GUARDIAN CAP GR	0.004%	90.887%
4506	NAVIGANT CONSUL	0.004%	90.892%
4507	SOMFY SA	0.004%	90.896%
4508	EMEMORY TECHNOL	0.004%	90.900%
4509	BB SEGURIDADE P	0.004%	90.904%
4510	KOMERI CO	0.004%	90.909%
4511	TONGDA GROUP HL	0.004%	90.913%
4512	LENDINGTREE INC COMMON STOCK USD.01	0.004%	90.917%
4513	CHINA GALAXY SE	0.004%	90.922%
4514	CONZZETA AG	0.004%	90.926%
4515	INVERSIONES AGU	0.004%	90.930%
4516	ELITE MATERIAL	0.004%	90.934%
4517	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.004%	90.939%
4518	AUTODESK INC	0.004%	90.943%
4519	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	90.947%
4520	RIO TINTO PLC	0.004%	90.952%
4521	KIWOOM SECURITI	0.004%	90.956%
4522	CHINA ZHONGWANG	0.004%	90.960%
4523	NIPPON STEEL	0.004%	90.964%
4524	RITEK INC	0.004%	90.969%
4525	VERIZON COMMUNI	0.004%	90.973%
4526	KENDA RUBBER IN	0.004%	90.977%
4527	AK STEEL HOLDIN	0.004%	90.981%
4528	MERCER INTL INC	0.004%	90.986%
4529	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	90.990%
4530	TOYO INK MFG CO	0.004%	90.994%
4531	EL PASO ELECTRIC CO COMMON STOCK	0.004%	90.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	NIHON UNISYS	0.004%	91.003%
4533	HOTA INDUSTRIAL	0.004%	91.007%
4534	OBARA CORP	0.004%	91.011%
4535	ITOHAM YONEKYU	0.004%	91.015%
4536	TRANSPORT INTL	0.004%	91.020%
4537	MUTHOOT FINANCE	0.004%	91.024%
4538	RHONE-KLINIKUM	0.004%	91.028%
4539	NIHON M&A CENTE	0.004%	91.032%
4540	K12 INC COMMON STOCK USD.0001	0.004%	91.037%
4541	COMSYS HOLDINGS	0.004%	91.041%
4542	CHINA PACIFIC I	0.004%	91.045%
4543	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	91.049%
4544	STRIDES ARCOLAB	0.004%	91.054%
4545	ALM. BRAND	0.004%	91.058%
4546	CANON MARKETING	0.004%	91.062%
4547	DE'LONGHI SPA	0.004%	91.066%
4548	TEC CORPORATION	0.004%	91.071%
4549	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.075%
4550	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.004%	91.079%
4551	VIA VAREJO SA	0.004%	91.083%
4552	BRF SA	0.004%	91.087%
4553	KOLON INDUSTRIE	0.004%	91.092%
4554	TELECOM PLUS	0.004%	91.096%
4555	HARMONY GOLD MN	0.004%	91.100%
4556	MACQUARIE KOREA	0.004%	91.104%
4557	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.004%	91.109%
4558	TAIWAN SEMICOND	0.004%	91.113%
4559	HORIZON NORTH L	0.004%	91.117%
4560	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	91.121%
4561	POLYPIPE GROUP	0.004%	91.125%
4562	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.004%	91.130%
4563	ASCOM HOLDING A	0.004%	91.134%
4564	TAKKT AG	0.004%	91.138%
4565	IREN SPA	0.004%	91.142%
4566	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.146%
4567	BR MALLS PARTIC	0.004%	91.151%
4568	TRANSAT AT INC	0.004%	91.155%
4569	K WAH INTL HLDG	0.004%	91.159%
4570	IOI PROPERTIES	0.004%	91.163%
4571	WI-LAN INC	0.004%	91.167%
4572	ANHEUSER BUSCH INBEV SPN ADR ADR	0.004%	91.172%
4573	VALE SA SP ADR ADR	0.004%	91.176%
4574	KINPO ELECTRONI	0.004%	91.180%
4575	NCC LTD/INDIA	0.004%	91.184%
4576	AGREE REALTY CORP REIT USD.0001	0.004%	91.188%
4577	CROWN LTD.	0.004%	91.193%
4578	CRAMO OYJ B SHS	0.004%	91.197%
4579	HP INC SR UNSECURED 12/21 4.65	0.004%	91.201%
4580	UACJ CORP	0.004%	91.205%
4581	GT CAPITAL HOLD	0.004%	91.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	UNILEVER NV	0.004%	91.213%
4583	CHINA VANKE CO	0.004%	91.218%
4584	SUMITOMO WAREHO	0.004%	91.222%
4585	ADVANCED	0.004%	91.226%
4586	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	91.230%
4587	LONG CHEN PAPER	0.004%	91.234%
4588	RELO HOLDINGS I	0.004%	91.238%
4589	NANKAI ELEC RAI	0.004%	91.243%
4590	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.004%	91.247%
4591	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.251%
4592	DEBENHAMS	0.004%	91.255%
4593	METROPOLITAN BA	0.004%	91.259%
4594	UNI-CHARM CORP	0.004%	91.263%
4595	PETRA DIAMONDS	0.004%	91.267%
4596	SAWAI PHARM CO	0.004%	91.271%
4597	SMART + FINAL STORES INC COMMON STOCK USD.001	0.004%	91.276%
4598	GPO IND BIMBO	0.004%	91.280%
4599	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	91.284%
4600	DELPHI ENERGY C	0.004%	91.288%
4601	RATHBONE BROTHE	0.004%	91.292%
4602	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.296%
4603	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.004%	91.300%
4604	PROTO LABS INC COMMON STOCK USD.001	0.004%	91.304%
4605	THAI MILITARY B	0.004%	91.309%
4606	UTD STATES CELL	0.004%	91.313%
4607	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	91.317%
4608	MELEXIS	0.004%	91.321%
4609	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	91.325%
4610	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.329%
4611	BALKRISHNA INDS	0.004%	91.333%
4612	FRUTAROM	0.004%	91.337%
4613	MATSUMOTOKIYOSH	0.004%	91.341%
4614	QIAGEN NV	0.004%	91.346%
4615	PHH CORP COMMON STOCK USD.01	0.004%	91.350%
4616	CARETRUST REIT INC REIT USD.01	0.004%	91.354%
4617	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.358%
4618	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	91.362%
4619	IRPC PUBLIC CO	0.004%	91.366%
4620	MILLENNIUM&COPT	0.004%	91.370%
4621	KELLER GROUP	0.004%	91.374%
4622	KADANT INC COMMON STOCK USD.01	0.004%	91.378%
4623	OAO GAZPROM	0.004%	91.382%
4624	SECURITY BANK C	0.004%	91.387%
4625	NAGACORP LTD	0.004%	91.391%
4626	FLIGHT CENTRE L	0.004%	91.395%
4627	COMFORIA RESIDE	0.004%	91.399%
4628	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.004%	91.403%
4629	MAGELLAN FINANC	0.004%	91.407%
4630	IS DONGSEO CO L	0.004%	91.411%
4631	DERICHEBOURG	0.004%	91.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	CHINA LESSO GRO	0.004%	91.419%
4633	THAI UNION GROU	0.004%	91.423%
4634	FORTUNE REIT	0.004%	91.427%
4635	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.004%	91.431%
4636	WESTPAC BANKING	0.004%	91.435%
4637	KYUSHU ELEC POW	0.004%	91.439%
4638	PC CONNECTION	0.004%	91.444%
4639	KOMORI CORPORAT	0.004%	91.448%
4640	SUPERGROUP PLC	0.004%	91.452%
4641	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	91.456%
4642	JARDINE CYCLE	0.004%	91.460%
4643	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	91.464%
4644	HITACHI ZOSEN C	0.004%	91.468%
4645	MARUICHI STL TU	0.004%	91.472%
4646	KOREA LINE CORP	0.004%	91.476%
4647	TAIWAN BUSINESS	0.004%	91.480%
4648	DOMINO'S PIZZA	0.004%	91.484%
4649	DOOSAN INFRACOR	0.004%	91.488%
4650	CHARTER HALL	0.004%	91.492%
4651	TOD'S SPA	0.004%	91.496%
4652	HEXAGON AB	0.004%	91.500%
4653	PROSEGUR CIA DE	0.004%	91.504%
4654	FUGRO NV-CVA	0.004%	91.508%
4655	INDUTRADE AB	0.004%	91.512%
4656	BAJAJ FINANCE L	0.004%	91.516%
4657	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	91.520%
4658	MITAC HOLDINGS	0.004%	91.524%
4659	AUSNET SERVICES	0.004%	91.528%
4660	ABAXIS INC COMMON STOCK	0.004%	91.532%
4661	IMMOFINANZ IMMO	0.004%	91.536%
4662	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	91.540%
4663	JG SUMMIT HLDGS	0.004%	91.545%
4664	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	91.549%
4665	GS ENGINEERING	0.004%	91.553%
4666	JAPAN STEEL WOR	0.004%	91.557%
4667	SYDNEY AIRPORT	0.004%	91.561%
4668	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	91.565%
4669	AFRICA OIL CORP	0.004%	91.569%
4670	HANNSTAR DISPLA	0.004%	91.573%
4671	CHOW SANG SANG	0.004%	91.577%
4672	SERIA CO LTD	0.004%	91.581%
4673	FUTURE LAND DEV	0.004%	91.585%
4674	SAMSUNG C&T COR	0.004%	91.589%
4675	HEIWA CORP	0.004%	91.593%
4676	CARSALES.COM LT	0.004%	91.597%
4677	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.004%	91.601%
4678	SHIMADZU CORP	0.004%	91.605%
4679	Ayala Land Inc	0.004%	91.609%
4680	BWP TRUST	0.004%	91.613%
4681	FORMOSA PLASTIC	0.004%	91.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	SAFESTORE HOLDI	0.004%	91.620%
4683	TOYOTA BOSHOKU	0.004%	91.624%
4684	TATNEFT PAO SPONSORED ADR ADR	0.004%	91.628%
4685	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.632%
4686	TOHO GAS CO	0.004%	91.636%
4687	KRUK SA	0.004%	91.640%
4688	INTERCONTINENTA	0.004%	91.644%
4689	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.004%	91.648%
4690	HAITIAN INTL HL	0.004%	91.652%
4691	INDIA INFOLINE	0.004%	91.656%
4692	DOMINOS PIZZA E	0.004%	91.660%
4693	SIAM CITY CEMEN	0.004%	91.664%
4694	FENG TAY ENTRPR	0.004%	91.668%
4695	MISUMI CORPORAT	0.004%	91.672%
4696	PACIFIC BASIN S	0.004%	91.676%
4697	IMPERIAL METALS	0.004%	91.680%
4698	MAPLETREE LOGIS	0.004%	91.684%
4699	CHINA GEN PLAST	0.004%	91.688%
4700	TUNG HO STEEL E	0.004%	91.692%
4701	MEDICINES COMPANY COMMON STOCK USD.001	0.004%	91.696%
4702	SHANDONG WEIGAO	0.004%	91.700%
4703	GUOTAI JUNAN IN	0.004%	91.704%
4704	PARMALAT S.P.A	0.004%	91.708%
4705	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	91.712%
4706	EXEDY CORP	0.004%	91.716%
4707	SINO-AMERICAN S	0.004%	91.720%
4708	BANK OF BARODA	0.004%	91.724%
4709	ABIOMED INC COMMON STOCK USD.01	0.004%	91.727%
4710	KOTAK MAHINDRA	0.004%	91.731%
4711	BLUEBIRD BIO IN	0.004%	91.735%
4712	KEYCORP	0.004%	91.739%
4713	ATHENAHEALTH IN	0.004%	91.743%
4714	HAITONG INTL SE	0.004%	91.747%
4715	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.004%	91.751%
4716	LISI	0.004%	91.755%
4717	TRAVELSKY TECHN	0.004%	91.759%
4718	VIDRALA S.A.	0.004%	91.763%
4719	PHARMERICA CORP COMMON STOCK USD.01	0.004%	91.767%
4720	MY EG SERVICES	0.004%	91.771%
4721	BANCO DE CHILE ADR ADR	0.004%	91.775%
4722	CALLIDUS CAPITA	0.004%	91.779%
4723	FCC CO LTD	0.004%	91.782%
4724	PZU GR	0.004%	91.786%
4725	STURM RUGER + CO INC COMMON STOCK USD1.0	0.004%	91.790%
4726	SABRE CORP COMMON STOCK USD.01	0.004%	91.794%
4727	GANNETT CO INC COMMON STOCK	0.004%	91.798%
4728	COLOPLAST AS	0.004%	91.802%
4729	ASSURA PLC	0.004%	91.806%
4730	HUMANA INC SR UNSECURED 10/19 2.625	0.004%	91.810%
4731	USS CO. LTD.	0.004%	91.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	INDUSTRIAL & IN	0.004%	91.818%
4733	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.004%	91.822%
4734	WACKER CONSTRUC	0.004%	91.825%
4735	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	91.829%
4736	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	91.833%
4737	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	91.837%
4738	RIETER HLDGS AG	0.004%	91.841%
4739	SHIP FINANCE IN	0.004%	91.845%
4740	TAG TEGERNSEE I	0.004%	91.849%
4741	RAKUTEN INC	0.004%	91.853%
4742	KANEMATSU CORP	0.004%	91.857%
4743	MORGUARD REAL E	0.004%	91.860%
4744	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	91.864%
4745	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	91.868%
4746	DR PEPPER SNAPP	0.004%	91.872%
4747	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	91.876%
4748	EBAY INC SR UNSECURED 08/19 2.2	0.004%	91.880%
4749	ANTHEM INC SR UNSECURED 08/19 2.25	0.004%	91.884%
4750	SIDERURGICA NAC	0.004%	91.888%
4751	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	91.891%
4752	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.895%
4753	TOKYU REIT INC	0.004%	91.899%
4754	HYAKUJUSHI BANK	0.004%	91.903%
4755	SINO LAND CO	0.004%	91.907%
4756	SEMEN GRESIK	0.004%	91.911%
4757	AIRPORTS OF THA	0.004%	91.915%
4758	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	91.919%
4759	MITSUBISHI TANA	0.004%	91.922%
4760	TRIGANO	0.004%	91.926%
4761	TASSAL GROUP	0.004%	91.930%
4762	CHENG LOONG	0.004%	91.934%
4763	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	91.938%
4764	DURATEX SA	0.004%	91.942%
4765	METROPOLE TV-(M	0.004%	91.945%
4766	ZHAOJIN MINING	0.004%	91.949%
4767	EZAKI GLICO CO	0.004%	91.953%
4768	WALGREEN BOOTS	0.004%	91.957%
4769	JINRO LTD	0.004%	91.961%
4770	IMP DEL DES Y E	0.004%	91.965%
4771	OGAKI KYORITSU	0.004%	91.969%
4772	SKC CO	0.004%	91.972%
4773	ANRITSU CORP	0.004%	91.976%
4774	HAP SENG CONSOL	0.004%	91.980%
4775	LG HAUSYS LTD	0.004%	91.984%
4776	ADVANCED INFO S	0.004%	91.988%
4777	LIPPO KARAWACI	0.004%	91.991%
4778	CHORUS LIMITED	0.004%	91.995%
4779	TONG YANG INDUS	0.004%	91.999%
4780	PHOTRONICS INC COMMON STOCK USD.01	0.004%	92.003%
4781	HOME PRODUCT CE	0.004%	92.007%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	ALKERMES PLC	0.004%	92.011%
4783	ITEQ CORP	0.004%	92.014%
4784	AVICHINA INDUST	0.004%	92.018%
4785	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	92.022%
4786	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.026%
4787	HYUNDAI MIPO DO	0.004%	92.030%
4788	PERLIS PLANTATI	0.004%	92.033%
4789	HARGREAVES LANS	0.004%	92.037%
4790	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	92.041%
4791	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	92.045%
4792	KINDEN CORPORAT	0.004%	92.049%
4793	BOJANGLES INC COMMON STOCK USD.01	0.004%	92.052%
4794	BAJAJ AUTO	0.004%	92.056%
4795	KITZ CORPORATIO	0.004%	92.060%
4796	AUTOGRILL SPA	0.004%	92.064%
4797	KANDENKO CO	0.004%	92.068%
4798	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	92.071%
4799	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	92.075%
4800	CHINA TELECOM CORP LTD ADR ADR	0.004%	92.079%
4801	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.083%
4802	HOMESTREET INC COMMON STOCK	0.004%	92.087%
4803	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	92.090%
4804	CENTRAL GLASS C	0.004%	92.094%
4805	DRAEGERWERK AG	0.004%	92.098%
4806	TIANNENG POWER	0.004%	92.102%
4807	CHINA TRAVEL IN	0.004%	92.105%
4808	GUARANTY BANCORP COMMON STOCK USD.001	0.004%	92.109%
4809	GLAXOSMITHKLINE	0.004%	92.113%
4810	BEACH PETROLEUM	0.004%	92.117%
4811	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	92.121%
4812	SCORPIO TANKERS	0.004%	92.124%
4813	LUPIN LTD	0.004%	92.128%
4814	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	92.132%
4815	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	92.136%
4816	GRANITE OIL COR	0.004%	92.139%
4817	MANAPPURAM FINA	0.004%	92.143%
4818	ENDEAVOUR SILVE	0.004%	92.147%
4819	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	92.151%
4820	YUZHOU PROPERTI	0.004%	92.155%
4821	UNIPETROL	0.004%	92.158%
4822	TREX COMPANY INC COMMON STOCK USD.01	0.004%	92.162%
4823	KISSEI PHARM CO	0.004%	92.166%
4824	RYOHIN KEIKAKU	0.004%	92.170%
4825	GENTING INTERNA	0.004%	92.173%
4826	BETSSON AB	0.004%	92.177%
4827	TOMTOM NV	0.004%	92.181%
4828	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.004%	92.185%
4829	NINTENDO CO	0.004%	92.188%
4830	CAPCOM CO	0.004%	92.192%
4831	NATURA COSMETIC	0.004%	92.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	ASTRONICS CORP COMMON STOCK USD.01	0.004%	92.200%
4833	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	92.203%
4834	TRUE CORP PCL	0.004%	92.207%
4835	DIAMOND OFFSHOR	0.004%	92.211%
4836	CJ CGV	0.004%	92.215%
4837	ALIOR BANK SA	0.004%	92.218%
4838	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.004%	92.222%
4839	MAKINO MILLING	0.004%	92.226%
4840	AUSTEVOLL SEAFO	0.004%	92.229%
4841	COM HEM HLDG AB	0.004%	92.233%
4842	JUMBO SA	0.004%	92.237%
4843	ASAHI INTECC CO	0.004%	92.241%
4844	MANHATTAN ASSOC	0.004%	92.244%
4845	ANDREW PELLER-A	0.004%	92.248%
4846	GUDANG GARAM(PE	0.004%	92.252%
4847	BERNER KTBK	0.004%	92.256%
4848	GENESCO INC COMMON STOCK USD1.0	0.004%	92.259%
4849	WOWPRIME CORP	0.004%	92.263%
4850	JC DECAUX SA	0.004%	92.267%
4851	EFG INTERNATION	0.004%	92.270%
4852	CIE AUTOMOTIVE	0.004%	92.274%
4853	BARITO PAC TBK	0.004%	92.278%
4854	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	92.282%
4855	MYCRONIC AB	0.004%	92.285%
4856	CHINA RAILWAY G	0.004%	92.289%
4857	BONDUELLE SCA	0.004%	92.293%
4858	CHINA BLUECHEMI	0.004%	92.296%
4859	MAINFREIGHT LTD	0.004%	92.300%
4860	ANALOGIC CORP	0.004%	92.304%
4861	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	92.307%
4862	CIMPRESS NV	0.004%	92.311%
4863	FLEURY SA	0.004%	92.315%
4864	DIGNITY PLC	0.004%	92.319%
4865	MERCIALYS	0.004%	92.322%
4866	CHINA DONGXIANG	0.004%	92.326%
4867	SK CHEMICALS	0.004%	92.330%
4868	SCIENTIFIC GAME	0.004%	92.333%
4869	INFICON HOLDING	0.004%	92.337%
4870	INWIDO AB	0.004%	92.341%
4871	KEMET CORP	0.004%	92.344%
4872	UNI-PRESIDENT C	0.004%	92.348%
4873	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.004%	92.352%
4874	SYNTEL INC COMMON STOCK	0.004%	92.355%
4875	CIA SANEAMENTO	0.004%	92.359%
4876	TOKIO MARINE HO	0.004%	92.363%
4877	KYORITSU MAINTA	0.004%	92.366%
4878	ALUMINA LTD-SPO	0.004%	92.370%
4879	METALL ZUG AG	0.004%	92.374%
4880	GLOBE TELECOM I	0.004%	92.377%
4881	GLOVIS	0.004%	92.381%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.004%	92.385%
4883	TOMRA SYSTEMS A	0.004%	92.388%
4884	NICE SYSTEMS	0.004%	92.392%
4885	HINDUSTAN LEVER	0.004%	92.396%
4886	ESURE GROUP PLC	0.004%	92.399%
4887	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	92.403%
4888	GREE INC	0.004%	92.407%
4889	ROUND ONE CORP	0.004%	92.410%
4890	INDO TAMBANGRAY	0.004%	92.414%
4891	JIANGSU EXPRESS	0.004%	92.418%
4892	FISHER (JAMES)	0.004%	92.421%
4893	SHINKO ELEC IND	0.004%	92.425%
4894	XINYI SOLAR HOL	0.004%	92.429%
4895	BEFIMMO SCA	0.004%	92.432%
4896	PRIMARY HEALTH	0.004%	92.436%
4897	PERPETUAL TST A	0.004%	92.440%
4898	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.004%	92.443%
4899	DULUXGROUP LTD	0.004%	92.447%
4900	AMERICAN STATES WATER CO COMMON STOCK	0.004%	92.451%
4901	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	92.454%
4902	LONKING HOLDING	0.004%	92.458%
4903	ASATSU INC	0.004%	92.462%
4904	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.004%	92.465%
4905	BARR(A.G.)	0.004%	92.469%
4906	TOKYO ELEC POWE	0.004%	92.472%
4907	LAIRD PLC	0.004%	92.476%
4908	NAMPAK LTD.	0.004%	92.480%
4909	SERCOMM CORP	0.004%	92.483%
4910	MTS SYSTEMS CORP COMMON STOCK USD.25	0.004%	92.487%
4911	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	92.491%
4912	AEON MALL CO LT	0.004%	92.494%
4913	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	92.498%
4914	AIRBOSS OF AMER	0.004%	92.502%
4915	EDELWEISS FIN S	0.004%	92.505%
4916	SHOWA CORP	0.004%	92.509%
4917	ENQUEST PLC	0.004%	92.513%
4918	CBS CORP COMPANY GUAR 04/20 5.75	0.004%	92.516%
4919	ALK-ABELLO A/S	0.004%	92.520%
4920	FOXCONN INTERNA	0.004%	92.523%
4921	BELLUNA CO.LTD	0.004%	92.527%
4922	CIELO SA	0.004%	92.531%
4923	GETAC TECHNOLOG	0.004%	92.534%
4924	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	92.538%
4925	BELLATRIX EXPLORATION LTD COMMON STOCK	0.004%	92.542%
4926	HEMFOSA FASTIGH	0.004%	92.545%
4927	CORETRONICS COR	0.004%	92.549%
4928	ACC LIMITED	0.004%	92.552%
4929	HANJIN KAL CORP	0.004%	92.556%
4930	CONNECTONE BANCORP INC COMMON STOCK	0.004%	92.560%
4931	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	92.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	HUFVUDSTADEN AB	0.004%	92.567%
4933	SEMBCORP MARINE	0.004%	92.570%
4934	ZENSHO CO LTD	0.004%	92.574%
4935	NUTRISYSTEM INC COMMON STOCK USD.001	0.004%	92.578%
4936	M/I HOMES INC COMMON STOCK USD.01	0.004%	92.581%
4937	GERMAN AMERICAN BANCORP COMMON STOCK	0.004%	92.585%
4938	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.004%	92.588%
4939	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.004%	92.592%
4940	NISSIN ELECTRIC	0.004%	92.596%
4941	TOKYO DOME CORP	0.004%	92.599%
4942	JAPAN LIFELINE	0.004%	92.603%
4943	KOMAX HOLDING A	0.004%	92.606%
4944	DONGBU HITEK CO	0.004%	92.610%
4945	RELIANCE POWER	0.004%	92.614%
4946	BIC CAMERA INC.	0.004%	92.617%
4947	HANSSEM CO	0.004%	92.621%
4948	SINGAPORE POST	0.004%	92.624%
4949	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.004%	92.628%
4950	TRAVELPORT WORL	0.004%	92.632%
4951	NAN YA PRINTED	0.004%	92.635%
4952	FUKUOKA REIT CO	0.004%	92.639%
4953	PREMIER INVESTM	0.004%	92.642%
4954	CEBU AIR INC	0.004%	92.646%
4955	MGP INGREDIENTS INC COMMON STOCK	0.004%	92.650%
4956	MATAHARI DEPART	0.004%	92.653%
4957	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	92.657%
4958	ALS LTD	0.004%	92.660%
4959	FIRST BANCORP/NC COMMON STOCK	0.004%	92.664%
4960	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.667%
4961	RPS GROUP PLC	0.004%	92.671%
4962	EI TOWERS SPA	0.004%	92.675%
4963	CAMDEN NATIONAL CORP COMMON STOCK	0.004%	92.678%
4964	BROOKFIELD OFFI	0.004%	92.682%
4965	KAKEN PHARM	0.004%	92.685%
4966	DEUTSCHE EUROSH	0.004%	92.689%
4967	COEUR MINING IN	0.004%	92.692%
4968	SOUTHERN POWER	0.004%	92.696%
4969	SEKISUI HOUSE R	0.004%	92.700%
4970	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	92.703%
4971	PRIMAX ELECTRON	0.004%	92.707%
4972	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	92.710%
4973	AGFA GEVAERT NV	0.004%	92.714%
4974	F E CONSORTM IN	0.004%	92.717%
4975	SUMITOMO MITSUI	0.004%	92.721%
4976	KOA CORPORATION	0.004%	92.725%
4977	INDS BACHOCO SA	0.004%	92.728%
4978	RMR GROUP INC/THE A COMMON STOCK	0.004%	92.732%
4979	MEIKO ELECTRONI	0.004%	92.735%
4980	ACACIA MINING	0.004%	92.739%
4981	TELECOM ITALIA	0.004%	92.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	AUROBINDO PHARM	0.004%	92.746%
4983	RPX CORP COMMON STOCK USD.0001	0.004%	92.749%
4984	INDIA CEMENTS	0.004%	92.753%
4985	SINGAPORE TECH	0.004%	92.756%
4986	TXC CORPN	0.004%	92.760%
4987	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	92.764%
4988	THE NISSHIN OIL	0.004%	92.767%
4989	PGT INC	0.004%	92.771%
4990	AMOREPACIFIC-NE	0.004%	92.774%
4991	SEIREN CO	0.004%	92.778%
4992	CASTROL INDIA L	0.004%	92.781%
4993	Mobistar SA	0.004%	92.785%
4994	FASTIGHETS AB B	0.004%	92.788%
4995	RHB Capital	0.004%	92.792%
4996	KUMHO TIRE CO	0.004%	92.795%
4997	MINMETALS RES	0.004%	92.799%
4998	RESTAURANT GROU	0.004%	92.802%
4999	TOBU RAILWAY CO	0.004%	92.806%
5000	INTERRENT REAL	0.004%	92.809%
5001	CIA HERING	0.004%	92.813%
5002	DIGI.COM BHD	0.004%	92.816%
5003	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.004%	92.820%
5004	COCOKARA FINE H	0.004%	92.823%
5005	IRESS MARKET TE	0.004%	92.827%
5006	SEMAPA SOC INVE	0.004%	92.831%
5007	FIDELITY SOUTHERN CORP COMMON STOCK	0.004%	92.834%
5008	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.004%	92.838%
5009	PARK STERLING CORP COMMON STOCK USD.01	0.004%	92.841%
5010	KMG CHEMICALS INC COMMON STOCK USD.01	0.004%	92.845%
5011	WEST CORP COMMON STOCK USD.001	0.004%	92.848%
5012	CHINA CONCH VEN	0.004%	92.852%
5013	DOOSAN CORP	0.004%	92.855%
5014	POONGSAN CORP(N	0.004%	92.859%
5015	PAN OCEAN CO	0.004%	92.862%
5016	STATE NATIONAL COS INC COMMON STOCK USD.001	0.004%	92.866%
5017	CHICONY ELECTRO	0.004%	92.869%
5018	AXFOOD AB	0.004%	92.873%
5019	SPAREBANK 1 SR	0.004%	92.876%
5020	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	92.880%
5021	ECOLAB INC SR UNSECURED 12/21 4.35	0.003%	92.883%
5022	TAICHUNG	0.003%	92.887%
5023	LUMINEX CORP COMMON STOCK USD.001	0.003%	92.890%
5024	ZARDOYA-OTIS	0.003%	92.894%
5025	INMOBILIARIA CO	0.003%	92.897%
5026	TSRC CORP	0.003%	92.901%
5027	LUXOTTICA GROUP	0.003%	92.904%
5028	PT ANEKA TAMBAN	0.003%	92.908%
5029	BIZLINK HOLDING	0.003%	92.911%
5030	AMBUJA CEMENTS	0.003%	92.915%
5031	APPLUS SERVICES	0.003%	92.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	ICICI BANK	0.003%	92.921%
5033	INTERROLL HOLDI	0.003%	92.925%
5034	JB FINANCIAL GR	0.003%	92.928%
5035	EVERLIGHT ELECT	0.003%	92.932%
5036	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.003%	92.935%
5037	BAYWA AG (BAYER	0.003%	92.939%
5038	AMERICA MOVIL SPN ADR CL L ADR	0.003%	92.942%
5039	PIONEER CORP JP	0.003%	92.946%
5040	TOKYO TY FINANC	0.003%	92.949%
5041	ACTUA CORP COMMON STOCK USD.001	0.003%	92.953%
5042	EURONAV SA	0.003%	92.956%
5043	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.003%	92.960%
5044	TAIWAN STYRENE	0.003%	92.963%
5045	BANCA GENERALI	0.003%	92.967%
5046	MACQUARIE MEXIC	0.003%	92.970%
5047	JM FINANCIAL	0.003%	92.974%
5048	SAUL CENTERS INC REIT USD.01	0.003%	92.977%
5049	ETERNAL CHEMICA	0.003%	92.981%
5050	NS SOLUTIONS CO	0.003%	92.984%
5051	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	92.987%
5052	PETROFAC LTD	0.003%	92.991%
5053	ALUMINIUM CORP	0.003%	92.994%
5054	NOBLE CORP PLC	0.003%	92.998%
5055	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.001%
5056	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.003%	93.005%
5057	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.003%	93.008%
5058	ORTHOPIX INTL N	0.003%	93.012%
5059	RIB SOFTWARE AG	0.003%	93.015%
5060	JUST EAT PLC	0.003%	93.019%
5061	SAMSUNG ELECTRO	0.003%	93.022%
5062	MPHASIS LTD	0.003%	93.025%
5063	KYORIN CO LTD.	0.003%	93.029%
5064	AVEVA GROUP PLC	0.003%	93.032%
5065	OTSUKA HLDGS CO	0.003%	93.036%
5066	BCO ABC BRASIL	0.003%	93.039%
5067	CROMPTON GREAVE	0.003%	93.043%
5068	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.046%
5069	EMS-CHEMIE HLDG	0.003%	93.050%
5070	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	93.053%
5071	SYSMEX CORP	0.003%	93.056%
5072	BEZEQ ISRAEL TE	0.003%	93.060%
5073	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.063%
5074	SHIKOKU ELEC PO	0.003%	93.067%
5075	NISSHA PRINTING	0.003%	93.070%
5076	KEIO CORP	0.003%	93.074%
5077	BANK OF INDIA C	0.003%	93.077%
5078	GREAT WALL ENTE	0.003%	93.080%
5079	MYTILINEOS	0.003%	93.084%
5080	SEIKO CORPORATI	0.003%	93.087%
5081	CHIPOTLE MEXICA	0.003%	93.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	STELLA INTERNAT	0.003%	93.094%
5083	CyberAgent, Inc	0.003%	93.098%
5084	CIPUTRA DEVELOP	0.003%	93.101%
5085	SENKO CO	0.003%	93.104%
5086	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.003%	93.108%
5087	OKAMOTO INDUSTR	0.003%	93.111%
5088	ZCL COMPOSITES	0.003%	93.115%
5089	AEGION CORP COMMON STOCK USD.01	0.003%	93.118%
5090	WPT INDUSTRIAL	0.003%	93.121%
5091	REGIS RESOURCES	0.003%	93.125%
5092	MITSUBISHI LOGI	0.003%	93.128%
5093	KIWI PROPERTY G	0.003%	93.132%
5094	SUNTORY BEVERAG	0.003%	93.135%
5095	GRENDENE SA	0.003%	93.139%
5096	NICHI-IKO PHARM	0.003%	93.142%
5097	LADBROKES PLC	0.003%	93.145%
5098	BUMI ARMADA BER	0.003%	93.149%
5099	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	93.152%
5100	RPC INC COMMON STOCK USD.1	0.003%	93.156%
5101	MULTIPLAN EMPRE	0.003%	93.159%
5102	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.162%
5103	CHINA MOTOR CO	0.003%	93.166%
5104	BRINKER INTL IN	0.003%	93.169%
5105	VAKRANGEE LTD	0.003%	93.172%
5106	HOPSON DEVELOPM	0.003%	93.176%
5107	TEMBEC INC	0.003%	93.179%
5108	FELCOR LODGING	0.003%	93.183%
5109	OM ASSET MANAGE	0.003%	93.186%
5110	SEVERSTAL GDR REG S GDR	0.003%	93.189%
5111	CHINA POWER INT	0.003%	93.193%
5112	AIRASIA BHD	0.003%	93.196%
5113	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	93.200%
5114	ENGIE BRASIL SA	0.003%	93.203%
5115	BANGCHAK CORP P	0.003%	93.206%
5116	AFG ARBONIA-FOR	0.003%	93.210%
5117	EXPRESS INC COMMON STOCK	0.003%	93.213%
5118	INDRA SISTEMAS	0.003%	93.217%
5119	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.220%
5120	MITSUBA CORP	0.003%	93.223%
5121	NORDSTROM INC	0.003%	93.227%
5122	CJ E&M CORPORAT	0.003%	93.230%
5123	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.233%
5124	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	93.237%
5125	TOKYU CONST	0.003%	93.240%
5126	OPUS BANK	0.003%	93.244%
5127	SKY PERFECT JSA	0.003%	93.247%
5128	YODOGAWA STEEL	0.003%	93.250%
5129	NIPPON SODA CO	0.003%	93.254%
5130	LAMAR ADVERTISING CO A REIT USD.001	0.003%	93.257%
5131	PARADE TECHNOLO	0.003%	93.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	SINBON ELECTRON	0.003%	93.264%
5133	RESORTTRUST INC	0.003%	93.267%
5134	SWIRE PACIFIC	0.003%	93.270%
5135	BANG & OLUFSEN	0.003%	93.274%
5136	ACEA SPA	0.003%	93.277%
5137	CORBY SPIRIT AN	0.003%	93.281%
5138	SANYO SPEC STEE	0.003%	93.284%
5139	BANGKOK LAND PC	0.003%	93.287%
5140	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	93.291%
5141	PT BUMI SERPONG	0.003%	93.294%
5142	VISUAL PHOTONIC	0.003%	93.297%
5143	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	93.301%
5144	HAREL INSURANCE	0.003%	93.304%
5145	PETROLEUM GEO-S	0.003%	93.307%
5146	MONMOUTH REAL E	0.003%	93.311%
5147	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	93.314%
5148	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.317%
5149	AIRTAC INTERNAT	0.003%	93.321%
5150	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.324%
5151	VAREX IMAGING CORP COMMON STOCK	0.003%	93.327%
5152	ZZZPRIMA MEAT P	0.003%	93.331%
5153	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.334%
5154	FENNER	0.003%	93.337%
5155	MAANSHAN IRON &	0.003%	93.341%
5156	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.344%
5157	SILTRONIC AG	0.003%	93.347%
5158	INDUSIND BANK	0.003%	93.351%
5159	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	93.354%
5160	AVANGRID INC COMMON STOCK USD.01	0.003%	93.357%
5161	INTERCONEXION E	0.003%	93.361%
5162	TAL EDUCATION GROUP ADR ADR	0.003%	93.364%
5163	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	93.367%
5164	BHARAT PETROL C	0.003%	93.371%
5165	JAPAN AVIATN EL	0.003%	93.374%
5166	AIA ENGINEERING	0.003%	93.377%
5167	TAKATA CORP	0.003%	93.381%
5168	AIN PHARMACIEZ	0.003%	93.384%
5169	LAM RESEARCH CO	0.003%	93.387%
5170	CAPITAL SECURIT	0.003%	93.391%
5171	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	93.394%
5172	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.397%
5173	AOKI INTL	0.003%	93.401%
5174	CKD CORP	0.003%	93.404%
5175	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	93.407%
5176	FIRST NATIONAL	0.003%	93.410%
5177	VIRTUSA CORP COMMON STOCK USD.01	0.003%	93.414%
5178	ZUGER KANTONALB	0.003%	93.417%
5179	SUMMERSET GROUP	0.003%	93.420%
5180	OCADO GROUP PLC	0.003%	93.424%
5181	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	93.427%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	THANACHART CAPI	0.003%	93.430%
5183	TAIWAN TEA CORP	0.003%	93.434%
5184	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	93.437%
5185	DON QUIJOTE	0.003%	93.440%
5186	HUAKU DEVELOPME	0.003%	93.444%
5187	CREDITO VALTELL	0.003%	93.447%
5188	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	93.450%
5189	EXPRESS SCRIPTS	0.003%	93.454%
5190	BECTON DICKINSON	0.003%	93.457%
5191	SA CORP REAL ES	0.003%	93.460%
5192	ACADIAN TIMBER	0.003%	93.463%
5193	CHINA SHIPPING	0.003%	93.467%
5194	FINISH LINE INC	0.003%	93.470%
5195	CHUDENKO CORP	0.003%	93.473%
5196	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.003%	93.477%
5197	YAMAGATA BANK	0.003%	93.480%
5198	TRULY INTL HLDG	0.003%	93.483%
5199	BHP BILLITON FI	0.003%	93.486%
5200	VERITIV CORP COMMON STOCK USD.01	0.003%	93.490%
5201	OKINAWA BANK	0.003%	93.493%
5202	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	93.496%
5203	CALGON CARBON C	0.003%	93.500%
5204	ULTIMATE	0.003%	93.503%
5205	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.003%	93.506%
5206	NH HOTELES	0.003%	93.509%
5207	IMA(IND MACC AU	0.003%	93.513%
5208	POLSKIE GORNICT	0.003%	93.516%
5209	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.003%	93.519%
5210	COCA-COLA FEMSA	0.003%	93.523%
5211	BANCO COMERCIAL	0.003%	93.526%
5212	SPEEDWAY MOTORS	0.003%	93.529%
5213	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	93.532%
5214	FIRST INTER BK	0.003%	93.536%
5215	SLATE RETAIL RE	0.003%	93.539%
5216	INTEL CORP SR UNSECURED 07/20 2.45	0.003%	93.542%
5217	CHINA SYNTH RUB	0.003%	93.546%
5218	CHINA SCE PROPE	0.003%	93.549%
5219	TAKARA STANDARD	0.003%	93.552%
5220	TOHO BANK	0.003%	93.555%
5221	LIBERBANK SA	0.003%	93.559%
5222	HEALTHSTREAM INC COMMON STOCK	0.003%	93.562%
5223	CAHYA MATA SARA	0.003%	93.565%
5224	HCI GROUP INC COMMON STOCK	0.003%	93.568%
5225	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	93.572%
5226	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	93.575%
5227	KERRY LOGISTICS	0.003%	93.578%
5228	AEON REIT INVES	0.003%	93.581%
5229	ROCKWELL COLLIN	0.003%	93.585%
5230	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	93.588%
5231	CHINA OVERASEA	0.003%	93.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	IZUMI CO	0.003%	93.594%
5233	GROUPE FNAC	0.003%	93.598%
5234	MIGDAL INSURAN	0.003%	93.601%
5235	AMERICAN HONDA	0.003%	93.604%
5236	PTC INC COMMON STOCK USD.01	0.003%	93.608%
5237	GLOBAL NET LEASE INC REIT USD.01	0.003%	93.611%
5238	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	93.614%
5239	DONGKUK STEEL M	0.003%	93.617%
5240	OKAMURA CORP	0.003%	93.621%
5241	AT+T INC SR UNSECURED 02/21 2.8	0.003%	93.624%
5242	RYOBI	0.003%	93.627%
5243	CIECH SA	0.003%	93.630%
5244	KOREA ELEC POWE	0.003%	93.634%
5245	TONG REN TANG T	0.003%	93.637%
5246	UNITED ARROWS L	0.003%	93.640%
5247	NIPPON CHEMI-CO	0.003%	93.643%
5248	KOENIG & BAUER	0.003%	93.646%
5249	AMBEV SA ADR ADR	0.003%	93.650%
5250	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.003%	93.653%
5251	MARICO LTD	0.003%	93.656%
5252	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	93.659%
5253	SEVEN GROUP HLD	0.003%	93.663%
5254	KEYBANK NA/CLEV	0.003%	93.666%
5255	MYLAN INC COMPANY GUAR 03/19 2.55	0.003%	93.669%
5256	SAMSUNG FINE CH	0.003%	93.672%
5257	HAMBORNER AG	0.003%	93.676%
5258	OVS SPA	0.003%	93.679%
5259	GATX CORP	0.003%	93.682%
5260	CHINA TRADITION	0.003%	93.685%
5261	TOOTSIE ROLL IN	0.003%	93.689%
5262	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	93.692%
5263	KANAMOTO CO LTD	0.003%	93.695%
5264	PARK 24 CO	0.003%	93.698%
5265	1ST PHILIPPINE	0.003%	93.701%
5266	SYNNEX TECH INT	0.003%	93.705%
5267	HALLA HOLDINGS	0.003%	93.708%
5268	IBJ LEASING CO	0.003%	93.711%
5269	SEIBU HOLDINGS	0.003%	93.714%
5270	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.718%
5271	BBMG CORPORATIO	0.003%	93.721%
5272	SOL MELIA SA	0.003%	93.724%
5273	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	93.727%
5274	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	93.730%
5275	EVERSOURCE ENER	0.003%	93.734%
5276	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	93.737%
5277	SQUARE ENIX HOL	0.003%	93.740%
5278	RENT A CENTER INC COMMON STOCK USD.01	0.003%	93.743%
5279	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.003%	93.746%
5280	RAMCO-GERSHENSO	0.003%	93.750%
5281	FUJITEC CO	0.003%	93.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	E INK HOLDINGS	0.003%	93.756%
5283	HITACHI MAXELL	0.003%	93.759%
5284	VERBUND AG	0.003%	93.762%
5285	BCO BILBAO VIZC	0.003%	93.766%
5286	UPC TECHNOLOGY	0.003%	93.769%
5287	KEIHIN ELEC EXP	0.003%	93.772%
5288	KOREA PETROCHEM	0.003%	93.775%
5289	COHU INC COMMON STOCK USD1.0	0.003%	93.778%
5290	KABU.COM SECURI	0.003%	93.782%
5291	SKY NETWORK TEL	0.003%	93.785%
5292	DREAM INDUSTRIA	0.003%	93.788%
5293	Rocky Mountain	0.003%	93.791%
5294	AKER SOLUTIONS	0.003%	93.794%
5295	JACCS CO	0.003%	93.798%
5296	GUNGHO ONLINE E	0.003%	93.801%
5297	BANCA IFIS	0.003%	93.804%
5298	GRAINGER TRUST	0.003%	93.807%
5299	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	93.810%
5300	GIORDANO INTL L	0.003%	93.813%
5301	C.P. ALL PCL-FG	0.003%	93.817%
5302	JAPAN DISPLAY I	0.003%	93.820%
5303	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	93.823%
5304	USIMINAS USI SD	0.003%	93.826%
5305	VASTNED RETAIL	0.003%	93.829%
5306	CU BANCORP COMMON STOCK	0.003%	93.832%
5307	ELRINGKLINGER	0.003%	93.836%
5308	WING TAI HOLDIN	0.003%	93.839%
5309	MENZIES(JOHN)	0.003%	93.842%
5310	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	93.845%
5311	IWATE(BANK OF)	0.003%	93.848%
5312	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.851%
5313	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.854%
5314	FISKARS OYJ	0.003%	93.858%
5315	ARCBEST CORP COMMON STOCK USD.01	0.003%	93.861%
5316	CHAROEN PKPD-FG	0.003%	93.864%
5317	NEXTDC LTD	0.003%	93.867%
5318	PP LONDON SUMAT	0.003%	93.870%
5319	CANCOM SE	0.003%	93.873%
5320	SCHNITZER STEEL	0.003%	93.877%
5321	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.880%
5322	TOKYO STEEL MFG	0.003%	93.883%
5323	WD 40 CO COMMON STOCK USD.001	0.003%	93.886%
5324	AVON PRODUCTS I	0.003%	93.889%
5325	NANTO BANK	0.003%	93.892%
5326	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.895%
5327	SINGAPORE EXCHA	0.003%	93.899%
5328	ENGINEERS INDIA	0.003%	93.902%
5329	HAKUHODO DY HLD	0.003%	93.905%
5330	FUTABA CORP	0.003%	93.908%
5331	FINECOBANK BANC	0.003%	93.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	GPO DE INVERSIO	0.003%	93.914%
5333	SAMSUNG TECHWIN	0.003%	93.917%
5334	SANFIRE RESOURC	0.003%	93.921%
5335	ORION CORP	0.003%	93.924%
5336	AUTOMOTIVE HOLD	0.003%	93.927%
5337	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	93.930%
5338	ALPINE ELECTRON	0.003%	93.933%
5339	SHANGHAI ELECTR	0.003%	93.936%
5340	EZ TEC EMPREEND	0.003%	93.939%
5341	CALIFORNIA WATE	0.003%	93.942%
5342	MCKESSON CORP SR UNSECURED 03/21 4.75	0.003%	93.946%
5343	CROMWELL PROPER	0.003%	93.949%
5344	KOREA ZINC	0.003%	93.952%
5345	AXCELIS TECHNOL	0.003%	93.955%
5346	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	93.958%
5347	ZENKOKU HOSHO C	0.003%	93.961%
5348	IDBI BANK LTD	0.003%	93.964%
5349	YIT OYJ	0.003%	93.968%
5350	POWERLONG REAL	0.003%	93.971%
5351	KFORCE INC COMMON STOCK USD.01	0.003%	93.974%
5352	PARADISE CO	0.003%	93.977%
5353	THERATECHNOLOGI	0.003%	93.980%
5354	ARCADYAN TECHNO	0.003%	93.983%
5355	BOLSA MEXICANA	0.003%	93.986%
5356	CHOW TAI FOOK J	0.003%	93.989%
5357	HEIWA REAL ESTA	0.003%	93.992%
5358	CSR CORP	0.003%	93.996%
5359	MISC BERHAD	0.003%	93.999%
5360	DIGITAL CHINA H	0.003%	94.002%
5361	BANGKOK AIRWAYS	0.003%	94.005%
5362	GIGABYTE TECHNO	0.003%	94.008%
5363	Meritz Fire & M	0.003%	94.011%
5364	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	94.014%
5365	NIPPON SIGNAL C	0.003%	94.017%
5366	VITASOY INTL	0.003%	94.020%
5367	CHENG UEI PRECI	0.003%	94.024%
5368	HOUSE FOODS COR	0.003%	94.027%
5369	TEMP HOLDINGS C	0.003%	94.030%
5370	TOMONY HOLDINGS	0.003%	94.033%
5371	POWER GRID CORP	0.003%	94.036%
5372	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.039%
5373	MITCHELLS & BUT	0.003%	94.042%
5374	TOWER INTL INC	0.003%	94.045%
5375	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	94.048%
5376	CITIC 1616 HLDG	0.003%	94.051%
5377	INTERNET INITIA	0.003%	94.055%
5378	NET ONE SYSTEMS	0.003%	94.058%
5379	AUSTRALIAN AGRI	0.003%	94.061%
5380	TRUSCO NAKAYAMA	0.003%	94.064%
5381	SONIC CORP	0.003%	94.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	OHL MEXICO SAB	0.003%	94.070%
5383	CJ O SHOPPING C	0.003%	94.073%
5384	RAMIRENT OYJ	0.003%	94.076%
5385	PEREGRINE HLDGS	0.003%	94.079%
5386	HERO HONDA	0.003%	94.082%
5387	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.003%	94.086%
5388	HOUSING DEVELOP	0.003%	94.089%
5389	OMNIA HOLDINGS	0.003%	94.092%
5390	AOMORI BANK	0.003%	94.095%
5391	LIVANOVA PLC	0.003%	94.098%
5392	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.101%
5393	CITIC RESOURCES	0.003%	94.104%
5394	TURKIYE VAKIFLA	0.003%	94.107%
5395	EVOTEC OAI AG	0.003%	94.110%
5396	ROCHE HOLDING A	0.003%	94.113%
5397	SEABRIDGE GOLD	0.003%	94.116%
5398	RYMAN HEALTHCAR	0.003%	94.119%
5399	ATLANTICA YIELD	0.003%	94.123%
5400	SODA SANAYII	0.003%	94.126%
5401	FENG HSIN IRON&	0.003%	94.129%
5402	KANGWON LAND IN	0.003%	94.132%
5403	KEWPIE CORP	0.003%	94.135%
5404	GLOBAL BRANDS G	0.003%	94.138%
5405	HOSIDEN CORP	0.003%	94.141%
5406	UNISEM (M) BHD	0.003%	94.144%
5407	EMBOTELLA ANDIN	0.003%	94.147%
5408	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.150%
5409	COMPUGROUP HOLD	0.003%	94.153%
5410	MONOTARO CO.LTD	0.003%	94.156%
5411	BCO CREDITO INV	0.003%	94.159%
5412	CIR-COMPAGNIE I	0.003%	94.162%
5413	LASSILA & TIKAN	0.003%	94.165%
5414	GRAMMER AG	0.003%	94.169%
5415	KEIHIN CORP	0.003%	94.172%
5416	MEIDENSHA CORP	0.003%	94.175%
5417	LG INDL SYSTEMS	0.003%	94.178%
5418	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.181%
5419	SAGAMI RAILWAY	0.003%	94.184%
5420	SINGAPORE PRESS	0.003%	94.187%
5421	YUEN FOONG YU M	0.003%	94.190%
5422	CELLTRION INC K	0.003%	94.193%
5423	NITTO BOSEKI CO	0.003%	94.196%
5424	TATUNG	0.003%	94.199%
5425	MELCO RESORTS + ENTERT ADR ADR USD.01	0.003%	94.202%
5426	BURE INVESTMENT	0.003%	94.205%
5427	UNIFI INC	0.003%	94.208%
5428	WISTRON NEWEB C	0.003%	94.211%
5429	PACIFIC INDUSTR	0.003%	94.214%
5430	KIATNAKIN FIN&S	0.003%	94.217%
5431	HENKEL KGAA-BEA	0.003%	94.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	LG HOME SHOPPIN	0.003%	94.223%
5433	JAPAN SECS FINA	0.003%	94.226%
5434	PARAMOUNT BED H	0.003%	94.230%
5435	NEXON CO LTD	0.003%	94.233%
5436	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.003%	94.236%
5437	HEALTHCARE SERV	0.003%	94.239%
5438	MORGUARD CORP	0.003%	94.242%
5439	STONERIDGE INC COMMON STOCK	0.003%	94.245%
5440	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.248%
5441	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.251%
5442	IINO KAIUN KAIS	0.003%	94.254%
5443	LOTTE CONFECT	0.003%	94.257%
5444	OKINAWA ELEC PO	0.003%	94.260%
5445	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.263%
5446	NISSAN SHATAI C	0.003%	94.266%
5447	HINDUSTAN CONST	0.003%	94.269%
5448	H. LUNDBECK A/S	0.003%	94.272%
5449	PALTAC CORP	0.003%	94.275%
5450	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.278%
5451	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.281%
5452	CIMIC GROUP LTD	0.003%	94.284%
5453	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.287%
5454	P/F BAKKAFROST	0.003%	94.290%
5455	RALLYE	0.003%	94.293%
5456	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.296%
5457	EMP NAC ELECTRI	0.003%	94.299%
5458	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.302%
5459	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	94.305%
5460	BANK TABUNGAN N	0.003%	94.308%
5461	KUREHA CHEM IND	0.003%	94.311%
5462	KUNGSLEDEN AB N	0.003%	94.314%
5463	HUATAI SECURITI	0.003%	94.317%
5464	PUBLICIS GROUPE	0.003%	94.320%
5465	NIHON KOHDEN CO	0.003%	94.323%
5466	YAMAZAKI BAKING	0.003%	94.326%
5467	TEAM INC	0.003%	94.329%
5468	AIMIA INC	0.003%	94.332%
5469	DAIHEN CORP	0.003%	94.335%
5470	BECHTLE AG	0.003%	94.338%
5471	OCI MATERIALS C	0.003%	94.341%
5472	COMPUTACENTER P	0.003%	94.344%
5473	FORTUNE R/EST I	0.003%	94.347%
5474	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.350%
5475	MID REIT INC	0.003%	94.353%
5476	NIPPON FLOUR MI	0.003%	94.356%
5477	SLEEP COUNTRY C	0.003%	94.359%
5478	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.362%
5479	BURCKHARDT COMP	0.003%	94.365%
5480	HP INC SR UNSECURED 06/21 4.3	0.003%	94.368%
5481	PARKWAY INC REIT USD.001	0.003%	94.371%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	TOKYO OHKA KOGY	0.003%	94.374%
5483	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.377%
5484	KOREA KUMHO PET	0.003%	94.380%
5485	FIRST RESOURCES	0.003%	94.383%
5486	CONSORT MEDICAL	0.003%	94.386%
5487	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.003%	94.389%
5488	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	94.391%
5489	UNITIKA	0.003%	94.394%
5490	TALK TALK TELEC	0.003%	94.397%
5491	BRICKWORKS	0.003%	94.400%
5492	SHUN TAK HLDGS	0.003%	94.403%
5493	ADASTRIA HOLDI	0.003%	94.406%
5494	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.409%
5495	OESTERREICHISCH	0.003%	94.412%
5496	HONG LEONG CRED	0.003%	94.415%
5497	TTY BIPHARM CO	0.003%	94.418%
5498	KUDELSKI S.A.	0.003%	94.421%
5499	LIEN HWA INDL	0.003%	94.424%
5500	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	94.427%
5501	D/S NORDEN	0.003%	94.430%
5502	ARCELIK AS	0.003%	94.433%
5503	FRESENIUS MEDIC	0.003%	94.436%
5504	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.439%
5505	V TECHNOLOGY	0.003%	94.442%
5506	FUYAO GLASS IND	0.003%	94.445%
5507	EIZO NANAO CORP	0.003%	94.448%
5508	CHUNGHWA TELECO	0.003%	94.451%
5509	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.454%
5510	ORIOR AG	0.003%	94.457%
5511	AES CORP/VA SR UNSECURED 07/21 7.375	0.003%	94.459%
5512	HEIWADO CO LTD	0.003%	94.462%
5513	BIOTELEMTRY INC COMMON STOCK USD.001	0.003%	94.465%
5514	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.468%
5515	ZEE ENTERTAIN E	0.003%	94.471%
5516	CONSTRUCCIONES	0.003%	94.474%
5517	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.477%
5518	CHINA COAL ENER	0.003%	94.480%
5519	NEW WAVE GROUP	0.003%	94.483%
5520	DE LA RUE	0.003%	94.486%
5521	HANIL CEMENT MF	0.003%	94.489%
5522	SHOWA SANGYO CO	0.003%	94.492%
5523	TV18 BROADCAST	0.003%	94.495%
5524	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.498%
5525	NEMETSCHEK AG	0.003%	94.501%
5526	XCERRA CORP COMMON STOCK USD.05	0.003%	94.504%
5527	VEIDEKKE ASA	0.003%	94.507%
5528	CTS CORP COMMON STOCK	0.003%	94.509%
5529	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.512%
5530	SUPALAI PUBLIC	0.003%	94.515%
5531	888 HOLDINGS	0.003%	94.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	CPFL ENERGIA SA	0.003%	94.521%
5533	GF SECURITIES C	0.003%	94.524%
5534	NANOMETRICS	0.003%	94.527%
5535	ITAU UNIBANCO H	0.003%	94.530%
5536	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.533%
5537	KINGSTON COMM(H	0.003%	94.536%
5538	HOKURIKU ELEC P	0.003%	94.539%
5539	TOPPAN FORMS	0.003%	94.542%
5540	KCE ELECTRONICS	0.003%	94.545%
5541	NEXITY	0.003%	94.547%
5542	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.550%
5543	MIZUHO FINL GP	0.003%	94.553%
5544	ALSO HOLDING-RE	0.003%	94.556%
5545	VTB BANK(JSC)	0.003%	94.559%
5546	GENOMMA LAB INT	0.003%	94.562%
5547	TOSHIBA MACHINE	0.003%	94.565%
5548	HOSHIZAKI ELECT	0.003%	94.568%
5549	KANSAI PAINT CO	0.003%	94.571%
5550	ALL NIPPON AIRW	0.003%	94.574%
5551	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.577%
5552	ANADOLU EFES BI	0.003%	94.579%
5553	TELEFONICA BRASIL ADR ADR	0.003%	94.582%
5554	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.003%	94.585%
5555	TELEFONICA DE E	0.003%	94.588%
5556	CHAMPION REAL E	0.003%	94.591%
5557	JGC CORP	0.003%	94.594%
5558	TOEI CO	0.003%	94.597%
5559	HU LANE ASSOCIA	0.003%	94.600%
5560	COLOPL INC	0.003%	94.603%
5561	EASTERLY GOVERNMENT PROPRTI REIT USD.01	0.003%	94.606%
5562	TATA CHEMICALS	0.003%	94.608%
5563	SEVEN WEST MEDI	0.003%	94.611%
5564	CHIPBOND TECHNO	0.003%	94.614%
5565	KEISEI ELEC RY	0.003%	94.617%
5566	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.003%	94.620%
5567	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.003%	94.623%
5568	SUNDRUG CO LTD	0.003%	94.626%
5569	ANGANG NEW STEE	0.003%	94.629%
5570	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.632%
5571	YAMANASHI CHUO	0.003%	94.634%
5572	MBANK	0.003%	94.637%
5573	JOEL-JERUSALEM	0.003%	94.640%
5574	AMERICAN RAILCA	0.003%	94.643%
5575	TACHI-S CO	0.003%	94.646%
5576	KATO SANGYO CO	0.003%	94.649%
5577	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	94.652%
5578	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.655%
5579	WALLENSTAM AB	0.003%	94.658%
5580	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.660%
5581	ZZZMITSUI SUGAR	0.003%	94.663%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	CP POKPHAND CO	0.003%	94.666%
5583	SANYO DENKI CO	0.003%	94.669%
5584	NEWALTA INC	0.003%	94.672%
5585	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	94.675%
5586	AUTOBACS SEVEN	0.003%	94.678%
5587	GMP CAPITAL COR	0.003%	94.681%
5588	SITRONIX TECHNO	0.003%	94.683%
5589	CHINA BILLS FIN	0.003%	94.686%
5590	SONY FINANCIAL	0.003%	94.689%
5591	MERCANTILE BANK CORP COMMON STOCK	0.003%	94.692%
5592	GREENHILL + CO INC COMMON STOCK USD.01	0.003%	94.695%
5593	SALVATORE FERRA	0.003%	94.698%
5594	MYER HOLDINGS L	0.003%	94.701%
5595	GUERBET	0.003%	94.703%
5596	SIIX CORPORATIO	0.003%	94.706%
5597	ARCS CO LTD	0.003%	94.709%
5598	SK GAS	0.003%	94.712%
5599	TELEKOM AUSTRIA	0.003%	94.715%
5600	DUCOMMUN INC COMMON STOCK USD.01	0.003%	94.718%
5601	CALATLANTIC GRO	0.003%	94.720%
5602	DAINIPPON PHARM	0.003%	94.723%
5603	MEDIA NUSANTARA	0.003%	94.726%
5604	TAKEUCHI MANUFA	0.003%	94.729%
5605	HUTCHISON TEL-H	0.003%	94.732%
5606	TESARO INC	0.003%	94.735%
5607	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.737%
5608	O/SEAS UNION EN	0.003%	94.740%
5609	NICHICON CORP	0.003%	94.743%
5610	GJENSIDIGE FORS	0.003%	94.746%
5611	BRIGHTOIL PETRO	0.003%	94.749%
5612	CLAL INSURANCE	0.003%	94.752%
5613	SONDA S.A.	0.003%	94.754%
5614	PI INDUSTRIES L	0.003%	94.757%
5615	NIPPON SHEET GL	0.003%	94.760%
5616	OBRASCON HUAR L	0.003%	94.763%
5617	ESSENDANT INC COMMON STOCK USD.1	0.003%	94.766%
5618	TLG IMMOBILIEN	0.003%	94.768%
5619	FUCHS PETRO AG	0.003%	94.771%
5620	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	94.774%
5621	INNERWORKINGS INC COMMON STOCK USD.0001	0.003%	94.777%
5622	JAPFA COMFEED I	0.003%	94.780%
5623	YUNG TAY ENGINE	0.003%	94.783%
5624	TIM PARTICIPA	0.003%	94.785%
5625	NISSIN KOGYO	0.003%	94.788%
5626	GAZTRANSPORT ET	0.003%	94.791%
5627	GOLDEN RESORTS	0.003%	94.794%
5628	JCU CORP	0.003%	94.797%
5629	PARKWAY LIFE RE	0.003%	94.799%
5630	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.802%
5631	FUJI SOFT ABC	0.003%	94.805%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	ITALMOBILIARE S	0.003%	94.808%
5633	CWT LTD	0.003%	94.811%
5634	QUALYS INC COMMON STOCK USD.001	0.003%	94.813%
5635	SUMMARECON AGUN	0.003%	94.816%
5636	DELTA ELECTRONI	0.003%	94.819%
5637	EVENT HOSPITALI	0.003%	94.822%
5638	SPAREBANK 1 SMN	0.003%	94.825%
5639	METRO HOLDINGS	0.003%	94.827%
5640	VOCUS COMMUN LT	0.003%	94.830%
5641	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.833%
5642	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.003%	94.836%
5643	GUNZE	0.003%	94.838%
5644	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	94.841%
5645	ALIBABA PICTURE	0.003%	94.844%
5646	MARINEMAX INC COMMON STOCK USD.001	0.003%	94.847%
5647	CRAY INC COMMON STOCK USD.01	0.003%	94.850%
5648	JSW ENERGY LTD	0.003%	94.852%
5649	HYUNDAI ROBOTIC	0.003%	94.855%
5650	LIECHTENSTEINIS	0.003%	94.858%
5651	BIM BIRLESIK MA	0.003%	94.861%
5652	TECO ELEC&MACHI	0.003%	94.864%
5653	RICARDO	0.003%	94.866%
5654	EZCORP INC CL A COMMON STOCK USD.01	0.003%	94.869%
5655	NASDAQ INC SR UNSECURED 01/20 5.55	0.003%	94.872%
5656	JOLLIBEE FOODS	0.003%	94.875%
5657	TENARIS S.A.	0.003%	94.877%
5658	O'REILLY AUTOMO	0.003%	94.880%
5659	KRUNGTHAI CARD	0.003%	94.883%
5660	WESDOME GOLD MINES LTD COMMON STOCK	0.003%	94.886%
5661	CHATHAM LODGING	0.003%	94.889%
5662	BLACK DIAMOND G	0.003%	94.891%
5663	NICHIHA CORP	0.003%	94.894%
5664	PUREGOLD PRICE	0.003%	94.897%
5665	SEKISUI HOUSE	0.003%	94.900%
5666	VECTURA GROUP	0.003%	94.902%
5667	TEXWINCA HLDGS	0.003%	94.905%
5668	TOSHIBA PLANT K	0.003%	94.908%
5669	UNITED SUPER MA	0.003%	94.911%
5670	FRED'S INC	0.003%	94.913%
5671	CEWE COLOR HLDG	0.003%	94.916%
5672	SOULBRAIN CO LT	0.003%	94.919%
5673	NIB HOLDINGS LT	0.003%	94.922%
5674	SARACEN MINERAL	0.003%	94.924%
5675	WORLDPAY GRP PL	0.003%	94.927%
5676	MOTOR OIL SA	0.003%	94.930%
5677	NAUTILUS GROUP	0.003%	94.933%
5678	BLUE LABEL TELE	0.003%	94.935%
5679	AT+T INC SR UNSECURED 02/21 4.6	0.003%	94.938%
5680	CAPITARETAIL CH	0.003%	94.941%
5681	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	BEIJING CAP LAN	0.003%	94.946%
5683	BUNKA SHUTTER C	0.003%	94.949%
5684	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.003%	94.952%
5685	MACNICA FUJI EL	0.003%	94.955%
5686	SAMYANG HOLDING	0.003%	94.957%
5687	PROGRESS ENERGY	0.003%	94.960%
5688	YAHOO JAPAN COR	0.003%	94.963%
5689	JOY CITY PROPER	0.003%	94.966%
5690	LINDSAY CORP COMMON STOCK USD1.0	0.003%	94.968%
5691	DAINICHISEIKA C	0.003%	94.971%
5692	CHINA EASTERN A	0.003%	94.974%
5693	KYOWA HAKKO KIR	0.003%	94.977%
5694	STRABAG SE	0.003%	94.979%
5695	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.982%
5696	CHINA SOUTH CIT	0.003%	94.985%
5697	HSN INC COMMON STOCK USD.01	0.003%	94.987%
5698	GOLDEN EAGLE RE	0.003%	94.990%
5699	ABACUS PROPERTY	0.003%	94.993%
5700	GLOBAL INDEMNIT	0.003%	94.996%
5701	OLAM INTERNATIO	0.003%	94.998%
5702	LG FASHION CORP	0.003%	95.001%
5703	PETRONAS CHEMIC	0.003%	95.004%
5704	PRESS METAL	0.003%	95.007%
5705	MORGUARD NORTH	0.003%	95.009%
5706	CORVEL CORP COMMON STOCK USD.0001	0.003%	95.012%
5707	ARC LAND SAKAMO	0.003%	95.015%
5708	ASCOTT RESIDENC	0.003%	95.017%
5709	LENNAR CORP 4.7	0.003%	95.020%
5710	DAIWABO CO LTD	0.003%	95.023%
5711	MEITEC CORPORAT	0.003%	95.026%
5712	J TRUST CO. LTD	0.003%	95.028%
5713	BIOSTIME INTERN	0.003%	95.031%
5714	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	95.034%
5715	SMARTONE TELECO	0.003%	95.036%
5716	INDIAN OIL CORP	0.003%	95.039%
5717	SOSEI GROUP COR	0.003%	95.042%
5718	RECHI PRECISION	0.003%	95.045%
5719	RAMCO CEMENTS	0.003%	95.047%
5720	MONEX GROUP INC	0.003%	95.050%
5721	GORMAN-RUPP CO	0.003%	95.053%
5722	ENNIS INC COMMON STOCK USD2.5	0.003%	95.055%
5723	TRAKYA CAM SANA	0.003%	95.058%
5724	KADOKAWA DWANGO	0.003%	95.061%
5725	MIRAIT HLDG COR	0.003%	95.064%
5726	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.003%	95.066%
5727	LOTTE CHILSUNG	0.003%	95.069%
5728	MIZUNO CORP	0.003%	95.072%
5729	B&B TOOLS AB	0.003%	95.074%
5730	C C LAND HOLDIN	0.003%	95.077%
5731	SAMSUNG SDS CO	0.003%	95.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	NANYA TECHNOLOG	0.003%	95.082%
5733	AK HOLDINGS INC	0.003%	95.085%
5734	SPIRENT COMMUNI	0.003%	95.088%
5735	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	95.090%
5736	KOREA ELEC POWER CORP SP ADR ADR	0.003%	95.093%
5737	KURABO INDUSTRI	0.003%	95.096%
5738	LOOKERS PLC	0.003%	95.099%
5739	SRF LTD	0.003%	95.101%
5740	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	95.104%
5741	MOTECH INDUSTRI	0.003%	95.107%
5742	SOUTHERN CROSS	0.003%	95.109%
5743	NATIONAL ALUMIN	0.003%	95.112%
5744	SANYO CHEMICAL	0.003%	95.115%
5745	CRYOLIFE INC	0.003%	95.117%
5746	NORDEX AG	0.003%	95.120%
5747	KOSE	0.003%	95.123%
5748	YULON MOTOR	0.003%	95.125%
5749	WOCKHARDT LIMIT	0.003%	95.128%
5750	KINSUS INTERCON	0.003%	95.131%
5751	DIALOG GROUP BH	0.003%	95.133%
5752	G8 EDUCATION LT	0.003%	95.136%
5753	OTSUKA CORP	0.003%	95.139%
5754	UNDER ARMOUR IN	0.003%	95.141%
5755	HEADLAM GROUP	0.003%	95.144%
5756	FELDA GLOBAL VE	0.003%	95.147%
5757	CHINA ZHEGTONG	0.003%	95.149%
5758	BRIDGE BANCORP INC COMMON STOCK USD.01	0.003%	95.152%
5759	FTD COS INC COMMON STOCK USD.0001	0.003%	95.155%
5760	NISHI NIPPON RR	0.003%	95.157%
5761	CHEUNG KONG INF	0.003%	95.160%
5762	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	95.163%
5763	INDUSTR L FIN(IF	0.003%	95.165%
5764	BOINGO WIRELESS INC COMMON STOCK	0.003%	95.168%
5765	GLENMARK PHARM	0.003%	95.171%
5766	DXP ENTERPRISES	0.003%	95.173%
5767	ITE GROUP	0.003%	95.176%
5768	HOGY MEDICAL CO	0.003%	95.178%
5769	GETTY PETROLEUM	0.003%	95.181%
5770	KEPPEL DC REIT	0.003%	95.184%
5771	PILOT CORP (NEW	0.003%	95.186%
5772	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	95.189%
5773	AEON DELIGHT	0.003%	95.192%
5774	SAIZERIYA COMPA	0.003%	95.194%
5775	ARROW ELECTRONI	0.003%	95.197%
5776	ELITE ADVANCED	0.003%	95.200%
5777	JOWA HLDGS CO L	0.003%	95.202%
5778	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	95.205%
5779	INDIABULL REAL	0.003%	95.208%
5780	GRANGES AB	0.003%	95.210%
5781	MISTRAS GROUP INC COMMON STOCK USD.01	0.003%	95.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	CONEXIO CORP	0.003%	95.216%
5783	YOOX NET-A-PORT	0.003%	95.218%
5784	TAIWAN ACCEPTAN	0.003%	95.221%
5785	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	95.223%
5786	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.003%	95.226%
5787	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.003%	95.229%
5788	ABSOLUTE SOFTWA	0.003%	95.231%
5789	VOSSLOH AG	0.003%	95.234%
5790	SKISTAR AB	0.003%	95.237%
5791	ACORDA THERAPEU	0.003%	95.239%
5792	BILIA AB	0.003%	95.242%
5793	LUXOFT HOLDING	0.003%	95.245%
5794	MERITOR INC COMMON STOCK USD1.0	0.003%	95.247%
5795	AMTRAN TECHNOLO	0.003%	95.250%
5796	PAO DE ACUCAR C	0.003%	95.252%
5797	SANKI ENGINEERI	0.003%	95.255%
5798	AUCKLAND INTERN	0.003%	95.258%
5799	START TODAY CO	0.003%	95.260%
5800	CATO CORP CLASS A COMMON STOCK USD.033	0.003%	95.263%
5801	EPSILON ENERGY	0.003%	95.266%
5802	CHINA HARMONY N	0.003%	95.268%
5803	NEW CHINA LIFE	0.003%	95.271%
5804	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.003%	95.273%
5805	CITYCON OYJ	0.003%	95.276%
5806	CARGOJET INC.	0.003%	95.279%
5807	VSE CORP COMMON STOCK USD.05	0.003%	95.281%
5808	ENERGIAS DO BRA	0.003%	95.284%
5809	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	95.287%
5810	RICOH LEASING	0.003%	95.289%
5811	SSY GROUP LTD	0.003%	95.292%
5812	GINTECH ENERGY	0.003%	95.294%
5813	HARMONIC INC	0.003%	95.297%
5814	VEDANTA RESOURC	0.003%	95.300%
5815	TAIWAN MOBILE	0.003%	95.302%
5816	MLP AG	0.003%	95.305%
5817	TRANSM ALIANCA	0.003%	95.307%
5818	DAESANG CORP	0.003%	95.310%
5819	FORMOSA TAFFETA	0.003%	95.313%
5820	PACIFIC TEXTILE	0.003%	95.315%
5821	NIC INC COMMON STOCK	0.003%	95.318%
5822	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.003%	95.320%
5823	DAIKYO INC	0.003%	95.323%
5824	CONTAINER CORP	0.003%	95.326%
5825	WEST CHINA CEME	0.003%	95.328%
5826	FUJI SEAL INC	0.003%	95.331%
5827	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.003%	95.333%
5828	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.003%	95.336%
5829	ALTAMIR AMBOISE	0.003%	95.339%
5830	BPCE SA COMPANY GUAR 07/19 2.5	0.003%	95.341%
5831	KENEDIX RESIDEN	0.003%	95.344%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.003%	95.346%
5833	WATERLAND FIN H	0.003%	95.349%
5834	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.003%	95.352%
5835	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.003%	95.354%
5836	FUKUI BANK	0.003%	95.357%
5837	EXACTECH INC COMMON STOCK USD.01	0.003%	95.359%
5838	QUIDEL CORP COMMON STOCK USD.001	0.003%	95.362%
5839	UPONOR OYJ	0.003%	95.364%
5840	OSAKI ELECTRIC	0.003%	95.367%
5841	INDORAMA VENTUR	0.003%	95.370%
5842	KYOKUTO KAIHATS	0.003%	95.372%
5843	MARR SPA	0.003%	95.375%
5844	CONCENTRIC AB	0.003%	95.377%
5845	NSD CO LTD	0.003%	95.380%
5846	SK NETWORKS CO	0.003%	95.382%
5847	OFG BANCORP COMMON STOCK USD1.0	0.003%	95.385%
5848	Goldcrest Co.,	0.003%	95.388%
5849	INTL METAL SERV	0.003%	95.390%
5850	CHINA MACHINERY	0.003%	95.393%
5851	COOLPAD GROUP L	0.003%	95.395%
5852	GREENLAND HONG	0.003%	95.398%
5853	PUMA AG	0.003%	95.400%
5854	IRISO ELECTRONI	0.003%	95.403%
5855	BORUSSIA DORTMU	0.003%	95.406%
5856	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	95.408%
5857	AUSTRALIAN PHAR	0.003%	95.411%
5858	TON YI CORP	0.003%	95.413%
5859	GOODMAN PROPERT	0.003%	95.416%
5860	PCHOME ONLINE I	0.003%	95.418%
5861	TRINITY MIRROR	0.003%	95.421%
5862	TECHNICOLOR	0.003%	95.424%
5863	TAKISHA	0.003%	95.426%
5864	PSEG POWER	0.003%	95.429%
5865	SIGMA PHARMACEU	0.003%	95.431%
5866	SLATE OFFICE RE	0.003%	95.434%
5867	ADITYA BIRLA FA	0.003%	95.436%
5868	TAINAN SPINNING	0.003%	95.439%
5869	CREDITO EMILIAN	0.003%	95.441%
5870	NIPPON REIT INV	0.003%	95.444%
5871	INVESCO OFFICE	0.003%	95.446%
5872	KINTETSU WORLD	0.003%	95.449%
5873	TKC CORPORATION	0.003%	95.451%
5874	HANA TOUR SERVI	0.003%	95.454%
5875	INVESTORS REAL ESTATE TRUST REIT	0.003%	95.457%
5876	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.003%	95.459%
5877	FARMER BROS CO COMMON STOCK USD1.0	0.003%	95.462%
5878	TONG YANG INV B	0.003%	95.464%
5879	SUGI HOLDINGS C	0.003%	95.467%
5880	HONG KONG LAND	0.003%	95.469%
5881	CORP MOCTEZUMA	0.003%	95.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	SWIRE PROPERTIE	0.003%	95.474%
5883	INVACARE CORP	0.003%	95.477%
5884	REGIS CORP COMMON STOCK USD.05	0.003%	95.479%
5885	BQE NATL BELGIQ	0.003%	95.482%
5886	INVOCARE LTD	0.003%	95.484%
5887	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	95.487%
5888	AICHI BANK	0.003%	95.489%
5889	LE NOBLE AGE	0.003%	95.492%
5890	JUKI CORP	0.003%	95.494%
5891	TIER REIT INC REIT USD.0001	0.003%	95.497%
5892	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.003%	95.499%
5893	STARHILL GLOBAL	0.003%	95.502%
5894	HOMETRUST BANCSHARES INC COMMON STOCK	0.003%	95.504%
5895	ORIFLAME HOLDIN	0.003%	95.507%
5896	GOLD FIELDS LTD	0.003%	95.509%
5897	SYNCMOLD ENTERP	0.003%	95.512%
5898	ADVANTECH CO LT	0.003%	95.514%
5899	TEIKOKU PISTON	0.002%	95.517%
5900	REED ELSEVIER P	0.002%	95.519%
5901	INABATA & CO	0.002%	95.522%
5902	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.524%
5903	CDL HOSPITALITY	0.002%	95.527%
5904	WESTERN AREAS N	0.002%	95.529%
5905	PETRON CORP	0.002%	95.532%
5906	MUSASHI SEIMITS	0.002%	95.534%
5907	DAKTRONICS INC COMMON STOCK	0.002%	95.537%
5908	ASSORE	0.002%	95.539%
5909	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	95.542%
5910	HISAMITSU PHARM	0.002%	95.544%
5911	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	95.547%
5912	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.549%
5913	ENTERTAINMENT O	0.002%	95.552%
5914	NONG SHIM CO	0.002%	95.554%
5915	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.557%
5916	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	95.559%
5917	SCHINDLER-HDLG	0.002%	95.562%
5918	MOCHIDA PHARM C	0.002%	95.564%
5919	ZHEN DING TECHN	0.002%	95.567%
5920	GRINDROD LIMITE	0.002%	95.569%
5921	CMK CORP	0.002%	95.572%
5922	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.574%
5923	NATIONAL THERMA	0.002%	95.577%
5924	EREGLI DEMIR CE	0.002%	95.579%
5925	ORIENTAL UNION	0.002%	95.582%
5926	Alliance Global	0.002%	95.584%
5927	TRICON CAPITAL	0.002%	95.587%
5928	FRASERS CENTREP	0.002%	95.589%
5929	SM PRIME HLDGS	0.002%	95.591%
5930	TANSEISHA CO	0.002%	95.594%
5931	SCHMOLZ+BICKENB	0.002%	95.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	95.599%
5933	ESSO (THAILAND)	0.002%	95.601%
5934	INTL CONTAINER	0.002%	95.604%
5935	INDOCEMENT TUNG	0.002%	95.606%
5936	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.609%
5937	DAIBIRU CORP	0.002%	95.611%
5938	BROWN (N) GROUP	0.002%	95.614%
5939	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.616%
5940	LIBERTY GLOBAL	0.002%	95.619%
5941	GINKO INTERNATI	0.002%	95.621%
5942	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.002%	95.623%
5943	PHISON ELECTRON	0.002%	95.626%
5944	BRITISH AMERICA	0.002%	95.628%
5945	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.631%
5946	TOKEN CORP	0.002%	95.633%
5947	TAKARA SHUZO CO	0.002%	95.636%
5948	MATAS AS	0.002%	95.638%
5949	SINOPEC SHANGHA	0.002%	95.641%
5950	SWECO AB	0.002%	95.643%
5951	ALMIRALL SA	0.002%	95.645%
5952	UNITED LABORATO	0.002%	95.648%
5953	HELICAL BAR PLC	0.002%	95.650%
5954	WESTERN ENERGY	0.002%	95.653%
5955	NITTO ELECTRIC	0.002%	95.655%
5956	CONTACT ENERGY	0.002%	95.658%
5957	SAN-A CO LTD	0.002%	95.660%
5958	KLAB INC	0.002%	95.663%
5959	WIHLBORGS FASTI	0.002%	95.665%
5960	PLAZA RETAIL RE	0.002%	95.667%
5961	FUSHAN INTL ENE	0.002%	95.670%
5962	VANGUARD INTL S	0.002%	95.672%
5963	WAN HAI LINES	0.002%	95.675%
5964	TIGA PILAR SEJA	0.002%	95.677%
5965	GUJARAT STATE P	0.002%	95.680%
5966	CHINA FOOD LTD	0.002%	95.682%
5967	SHIKUN & BINUI	0.002%	95.685%
5968	BANCOLOMBIA SA	0.002%	95.687%
5969	REDINGTON INDIA	0.002%	95.689%
5970	MAGYAR TELEKOM	0.002%	95.692%
5971	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	95.694%
5972	DAISHIN SECURIT	0.002%	95.697%
5973	ASTRAL FOODS	0.002%	95.699%
5974	S&T MOTIV CO LT	0.002%	95.702%
5975	REALESTATE.COM.	0.002%	95.704%
5976	DENBURY RESOURC	0.002%	95.706%
5977	BT INVESTMENT M	0.002%	95.709%
5978	RTL GROUP SA	0.002%	95.711%
5979	ASIA AVIATION P	0.002%	95.714%
5980	YAOKO CO	0.002%	95.716%
5981	CHEIL WORLDWIDE	0.002%	95.719%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	RENHE COMMERCIA	0.002%	95.721%
5983	OSSTEM IMPLANT	0.002%	95.723%
5984	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.726%
5985	YOUNGWON CORP	0.002%	95.728%
5986	NIKKISO CO	0.002%	95.731%
5987	ZHEJIANG EXPRES	0.002%	95.733%
5988	CHINA HUARONG A	0.002%	95.735%
5989	HAYNES INTL INC	0.002%	95.738%
5990	INDAH KIAT PULP	0.002%	95.740%
5991	REDEFINE INTERN	0.002%	95.743%
5992	ABOITIZ EQUITY	0.002%	95.745%
5993	JVC KENWOOD HLD	0.002%	95.748%
5994	ANGLOGOLD LTD	0.002%	95.750%
5995	CERVED INFORMAT	0.002%	95.752%
5996	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.755%
5997	SAVENCIA SA	0.002%	95.757%
5998	GRUPO HERDEZ SA	0.002%	95.760%
5999	PRINCE HOUSING	0.002%	95.762%
6000	SUPREMEIndustr	0.002%	95.764%
6001	BARNES & NOBLE	0.002%	95.767%
6002	SAINT MARC HLDG	0.002%	95.769%
6003	IOI CORPORATION	0.002%	95.772%
6004	K-BRO LINEN INC	0.002%	95.774%
6005	CLARKSON(HORACE	0.002%	95.777%
6006	YAMAICHI ELECTR	0.002%	95.779%
6007	FUKUSHIMA IND C	0.002%	95.781%
6008	PPC LTD	0.002%	95.784%
6009	ACANDO AB	0.002%	95.786%
6010	CARNIVAL PLC	0.002%	95.789%
6011	AMPLIFON SPA NE	0.002%	95.791%
6012	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	95.793%
6013	SITC INTERNATIO	0.002%	95.796%
6014	KT CORPORATION	0.002%	95.798%
6015	YANZHOU COAL MI	0.002%	95.801%
6016	TRANSCEND INFOR	0.002%	95.803%
6017	MARUDAI FOOD CO	0.002%	95.805%
6018	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.808%
6019	TECNICAS REUNID	0.002%	95.810%
6020	SALINI IMPREGIL	0.002%	95.812%
6021	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	95.815%
6022	BEC WORLD PUBLI	0.002%	95.817%
6023	SANOFI INDIA LT	0.002%	95.820%
6024	MOTHERSON SUMI	0.002%	95.822%
6025	COCA-COLA FEMSA	0.002%	95.824%
6026	HOOKER FURNITURE CORP COMMON STOCK	0.002%	95.827%
6027	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	95.829%
6028	SIBANYE GOLD SPON ADR ADR	0.002%	95.832%
6029	CHANGSHA ZOOMLI	0.002%	95.834%
6030	SUPER RETAIL GR	0.002%	95.836%
6031	INPHI CORP COMMON STOCK	0.002%	95.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	TOHO CO	0.002%	95.841%
6033	TALGO SA	0.002%	95.844%
6034	MAJOR CINEPLEX	0.002%	95.846%
6035	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	95.848%
6036	ADLER REAL ESTA	0.002%	95.851%
6037	DYDO DRINCO INC	0.002%	95.853%
6038	TOKAI HOLDINGS	0.002%	95.855%
6039	IRB INFRASTRUCT	0.002%	95.858%
6040	INFRASTRUCTURE	0.002%	95.860%
6041	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	95.862%
6042	SHINKONG SYNTHE	0.002%	95.865%
6043	STOBART GROUP L	0.002%	95.867%
6044	HOCHDORF HOLDIN	0.002%	95.870%
6045	XENCOR INC COMMON STOCK USD.01	0.002%	95.872%
6046	CHUGOKU MAR PAI	0.002%	95.874%
6047	51JOB INC ADR ADR USD.0001	0.002%	95.877%
6048	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	95.879%
6049	AVEO GROUP	0.002%	95.881%
6050	FAES FARMA SA	0.002%	95.884%
6051	ITALGAS SPA	0.002%	95.886%
6052	NIPPON DENKO CO	0.002%	95.888%
6053	CHAUN-CHOUNG TE	0.002%	95.891%
6054	HIWIN TECH CORP	0.002%	95.893%
6055	YOKOHAMA REITO	0.002%	95.895%
6056	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.898%
6057	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	95.900%
6058	DAI-ICHI KOGYO	0.002%	95.903%
6059	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	95.905%
6060	HAVELLS INDIA L	0.002%	95.907%
6061	DAISEKI CO LTD	0.002%	95.910%
6062	NAVITAS LTD	0.002%	95.912%
6063	SUNWAY BHD	0.002%	95.914%
6064	KENEDIX RETAIL	0.002%	95.917%
6065	EUGENE CORP	0.002%	95.919%
6066	FRANK'S INTERNA	0.002%	95.921%
6067	GLOBAL ONE REAL	0.002%	95.924%
6068	ADVA AG	0.002%	95.926%
6069	TPI POLENE PCL	0.002%	95.928%
6070	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	95.931%
6071	NORITZ CORP	0.002%	95.933%
6072	ASIAN PAINTS LT	0.002%	95.935%
6073	UMS HLDGS LTD	0.002%	95.938%
6074	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	95.940%
6075	MITSUBISHI STEE	0.002%	95.942%
6076	LANDEC CORP	0.002%	95.945%
6077	EVERGREEN MARIN	0.002%	95.947%
6078	SANTAM	0.002%	95.949%
6079	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.952%
6080	SPARKASSEN IMMO	0.002%	95.954%
6081	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	95.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	HOKUETSU BANK	0.002%	95.959%
6083	CENTRAL CHINA S	0.002%	95.961%
6084	B2W-CIA GLOBAL	0.002%	95.963%
6085	TED BAKER PLC	0.002%	95.966%
6086	KUALA LUMPUR KE	0.002%	95.968%
6087	EL AL ISRAEL AI	0.002%	95.970%
6088	GRUPO SIMEC S.A	0.002%	95.973%
6089	MATSUYA FOODS C	0.002%	95.975%
6090	CHIYODA CORP	0.002%	95.977%
6091	EVRAZ PLC	0.002%	95.980%
6092	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	95.982%
6093	MESA LABORATORIES INC COMMON STOCK	0.002%	95.984%
6094	ZALANDO SE	0.002%	95.987%
6095	KUNG LONG BATTE	0.002%	95.989%
6096	FU SHOU YUAN IN	0.002%	95.991%
6097	BERTRANDT AG	0.002%	95.994%
6098	BK OF RYUKYUS	0.002%	95.996%
6099	SPORTS DIRECT I	0.002%	95.998%
6100	DMCI HLDGS INC	0.002%	96.000%
6101	IDFC BANK LTD	0.002%	96.003%
6102	KENDRION NV	0.002%	96.005%
6103	SKYLARK CO LTD	0.002%	96.007%
6104	HANKYU REIT INC	0.002%	96.010%
6105	HOKKAIDO ELEC P	0.002%	96.012%
6106	SRI TRANG AGRO	0.002%	96.014%
6107	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.017%
6108	TAV HAVALIMANLA	0.002%	96.019%
6109	CHUGOKU ELEC PO	0.002%	96.021%
6110	OIL REFINERIES	0.002%	96.023%
6111	NISSEI BUILD KO	0.002%	96.026%
6112	KENEDIX INC	0.002%	96.028%
6113	A2 MILK CO LTD	0.002%	96.030%
6114	FAMOUS BRANDS L	0.002%	96.033%
6115	KENKO MAYONNAIS	0.002%	96.035%
6116	ERCROS SA	0.002%	96.037%
6117	JIN CO.LTD	0.002%	96.040%
6118	YANG MING MARIN	0.002%	96.042%
6119	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.044%
6120	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.046%
6121	GMO INTERNET IN	0.002%	96.049%
6122	BK ZACHODNI WBK	0.002%	96.051%
6123	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.053%
6124	GROUP COMERCIAL	0.002%	96.056%
6125	SANKEN ELECTRIC	0.002%	96.058%
6126	HEXAWARE TECHNO	0.002%	96.060%
6127	ROCK FIELD CO	0.002%	96.062%
6128	INTILAND DEVPT	0.002%	96.065%
6129	HOSHINO RESORTS	0.002%	96.067%
6130	SCHRODERS(NEW)	0.002%	96.069%
6131	FUJI MEDIA HOLD	0.002%	96.072%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.074%
6133	CULP INC COMMON STOCK USD.05	0.002%	96.076%
6134	EMPEROR INTL HL	0.002%	96.078%
6135	NEXEN TIRE CORP	0.002%	96.081%
6136	ZERIA PHARMACEU	0.002%	96.083%
6137	GENWORTH MORTGA	0.002%	96.085%
6138	USI CORPORATION	0.002%	96.088%
6139	NEO-CHINA GROUP	0.002%	96.090%
6140	TIKKURILA OY	0.002%	96.092%
6141	MELCOR DEVS LTD	0.002%	96.094%
6142	DAH CHONG HONG	0.002%	96.097%
6143	CAPITA GROUP PL	0.002%	96.099%
6144	SYSTEX CORPORAT	0.002%	96.101%
6145	HOCHSCHILD MINI	0.002%	96.104%
6146	ETSY INC COMMON STOCK USD.001	0.002%	96.106%
6147	HUISHANG BANK C	0.002%	96.108%
6148	YELLOW PAGES LT	0.002%	96.110%
6149	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.113%
6150	SINOPEC KANTONS	0.002%	96.115%
6151	CAWACHI LTD	0.002%	96.117%
6152	SINTOKOGIO	0.002%	96.119%
6153	FINCANTIERI SPA	0.002%	96.122%
6154	BOMBARDIER INC	0.002%	96.124%
6155	IOCHPE-MAXION	0.002%	96.126%
6156	WILMAR INTERL L	0.002%	96.128%
6157	UNION BNK OF IN	0.002%	96.131%
6158	VUKILE PROPERTY	0.002%	96.133%
6159	PRECINT PRO	0.002%	96.135%
6160	SUPREME ELECTRO	0.002%	96.138%
6161	ADVANCED WIRELE	0.002%	96.140%
6162	OUTFRONT MEDIA INC REIT USD.01	0.002%	96.142%
6163	ONEBEACON INSUR	0.002%	96.144%
6164	MAX INDIA	0.002%	96.147%
6165	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.149%
6166	TAISHO PHARMACE	0.002%	96.151%
6167	KARDEX	0.002%	96.153%
6168	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.156%
6169	TSINGTAO BREWER	0.002%	96.158%
6170	ECHO GLOBAL LOG	0.002%	96.160%
6171	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	96.162%
6172	WILSON BAYLY HO	0.002%	96.165%
6173	ASAHI HOLDINGS	0.002%	96.167%
6174	PHILIPPINE NATL	0.002%	96.169%
6175	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.171%
6176	TONGYANG LIFE I	0.002%	96.174%
6177	CALIFORNIA AMPL	0.002%	96.176%
6178	BK OF NAGOYA	0.002%	96.178%
6179	ARISAWA MFG CO	0.002%	96.180%
6180	LING SEN PRECIS	0.002%	96.183%
6181	MERIDA INDUSTRY	0.002%	96.185%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	SJW GROUP COMMON STOCK USD.001	0.002%	96.187%
6183	HAKDEX AB	0.002%	96.189%
6184	NUTRACEUTICAL I	0.002%	96.192%
6185	GEMTEK TECHNOLO	0.002%	96.194%
6186	PROMOTORA Y OPE	0.002%	96.196%
6187	TOPY INDUSTRIES	0.002%	96.198%
6188	CA IMMOBILIEN A	0.002%	96.200%
6189	SODICK CO	0.002%	96.203%
6190	HEALTHSCOPE LTD	0.002%	96.205%
6191	NORWEGIAN AIR S	0.002%	96.207%
6192	LASERTEC CORP	0.002%	96.209%
6193	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.212%
6194	CLAS OHLSON AB	0.002%	96.214%
6195	ARAKAWA CHEMICA	0.002%	96.216%
6196	TAKASAGO INTL C	0.002%	96.218%
6197	CACHE LOGISTICS	0.002%	96.221%
6198	CENTRL PLAZA HO	0.002%	96.223%
6199	WELSPUN INDIA L	0.002%	96.225%
6200	CIA DE DIST INT	0.002%	96.227%
6201	TIANJIN PORT DE	0.002%	96.229%
6202	DOSHISHA CO	0.002%	96.232%
6203	ALPEK SAB	0.002%	96.234%
6204	DALMIA BHARAT L	0.002%	96.236%
6205	TORII PHARM CO	0.002%	96.238%
6206	AICHI STEEL WOR	0.002%	96.240%
6207	VILLEROY & BOCH	0.002%	96.243%
6208	SPIN MASTER COR	0.002%	96.245%
6209	CHANGYOU.COM LTD ADR ADR	0.002%	96.247%
6210	PER AARSLEFF A/	0.002%	96.249%
6211	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.252%
6212	NEC NETWK & SYS	0.002%	96.254%
6213	FUFENG GROUP LT	0.002%	96.256%
6214	MAN SE	0.002%	96.258%
6215	SUN FRONTIER FU	0.002%	96.260%
6216	DENNY S CORP COMMON STOCK USD.01	0.002%	96.262%
6217	GLOBAL LOGISTIC	0.002%	96.265%
6218	KANTO DENKA KOG	0.002%	96.267%
6219	EBOS GROUP LTD	0.002%	96.269%
6220	STAGECOACH GROU	0.002%	96.271%
6221	DAIICHI KIGENSO	0.002%	96.273%
6222	CASHBUILD LTD	0.002%	96.276%
6223	TATSUTA ELEC WI	0.002%	96.278%
6224	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.280%
6225	GP STRATEGIES C	0.002%	96.282%
6226	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.284%
6227	PAX GLOBAL TECH	0.002%	96.287%
6228	SHANGHAI PETROC	0.002%	96.289%
6229	RAMAYANA LESTAR	0.002%	96.291%
6230	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.293%
6231	HANSON INTL TBK	0.002%	96.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	KARNATAKA BANK	0.002%	96.298%
6233	KITE PHARMA INC COMMON STOCK USD.001	0.002%	96.300%
6234	ORIENT CORP	0.002%	96.302%
6235	TRC COS INC COMMON STOCK USD.1	0.002%	96.304%
6236	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.306%
6237	ECLAT TEXTILE C	0.002%	96.308%
6238	AURICO METALS INC COMMON STOCK	0.002%	96.311%
6239	VISTA LAND & LI	0.002%	96.313%
6240	MCJ CO LTD	0.002%	96.315%
6241	TELENAV INC COMMON STOCK USD.001	0.002%	96.317%
6242	MANDALAY RESOUR	0.002%	96.319%
6243	FAR EAST DEPT	0.002%	96.322%
6244	MGI COUTIER	0.002%	96.324%
6245	MASTERLINK SECS	0.002%	96.326%
6246	ZZZSAN-AI OIL C	0.002%	96.328%
6247	TAKUMA CO	0.002%	96.330%
6248	JUBLIANT FOODWO	0.002%	96.332%
6249	TSI HOLDINGS CO	0.002%	96.335%
6250	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.337%
6251	RADIAN GROUP INC SR UNSECURED 03/21 7	0.002%	96.339%
6252	RUENTEX DEVELOP	0.002%	96.341%
6253	AVANZA BANK HOL	0.002%	96.343%
6254	CHAROEN POK PHA	0.002%	96.345%
6255	VODACOM GP-PRPT	0.002%	96.348%
6256	UTD COMMUNITY F	0.002%	96.350%
6257	TITAN CEMENT CO	0.002%	96.352%
6258	DEUTSCHE BETEI	0.002%	96.354%
6259	MITRA ADIPERKAS	0.002%	96.356%
6260	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.358%
6261	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.360%
6262	AVEX GROUP HOLD	0.002%	96.363%
6263	KWS SAAT AG	0.002%	96.365%
6264	URSTADT BIDDLE	0.002%	96.367%
6265	ZOJIRUSHI CORP	0.002%	96.369%
6266	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.371%
6267	BENETEAU	0.002%	96.373%
6268	SHIN ZU SHING C	0.002%	96.375%
6269	CT ENVIRONMENTA	0.002%	96.378%
6270	MULTIPLUS SA	0.002%	96.380%
6271	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.382%
6272	JU TENG INTERNA	0.002%	96.384%
6273	TAIWAN GLASS	0.002%	96.386%
6274	AKITA BANK	0.002%	96.388%
6275	ELEC POWER DEV	0.002%	96.390%
6276	PRUKSA HOLDING	0.002%	96.393%
6277	SIIC ENVIRONMEN	0.002%	96.395%
6278	GPO DE INVERSIO	0.002%	96.397%
6279	IBASE TECHNOLOG	0.002%	96.399%
6280	SAO PAU ALPARGA	0.002%	96.401%
6281	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	VERBIO VEREINIG	0.002%	96.405%
6283	INDIAN HOTELS	0.002%	96.408%
6284	DAUM COMMUNICAT	0.002%	96.410%
6285	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.412%
6286	KINDOM CONSTRUC	0.002%	96.414%
6287	TUBE INV OF IND	0.002%	96.416%
6288	HONG LEONG BANK	0.002%	96.418%
6289	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.420%
6290	DAEWOO ENGINEER	0.002%	96.422%
6291	NEO SOLAR POWER	0.002%	96.425%
6292	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.002%	96.427%
6293	RAITO KOGYO CO	0.002%	96.429%
6294	BOIRON	0.002%	96.431%
6295	BANK OF PHILIPP	0.002%	96.433%
6296	RESOLUTE MINING	0.002%	96.435%
6297	SUNGWOO HITECH	0.002%	96.437%
6298	YANGARRA RESOUR	0.002%	96.439%
6299	BANK NEGARA IND	0.002%	96.441%
6300	EVA PRECISION I	0.002%	96.444%
6301	XEBIO CO	0.002%	96.446%
6302	TOKAI RUBBER IN	0.002%	96.448%
6303	SKS MICROFINANC	0.002%	96.450%
6304	SEMICONDUCTOR M	0.002%	96.452%
6305	G-RESOURCES GP	0.002%	96.454%
6306	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.456%
6307	COMMERCIAL INTE	0.002%	96.458%
6308	UKC HOLDINGS CO	0.002%	96.460%
6309	TORRENT PHARM	0.002%	96.462%
6310	DIVERS RES BHD	0.002%	96.465%
6311	CHOFU SEISAKUSH	0.002%	96.467%
6312	RICHTER GEDEON	0.002%	96.469%
6313	FOCALTECH SYSTE	0.002%	96.471%
6314	VTG AG	0.002%	96.473%
6315	SRA HOLDINGS IN	0.002%	96.475%
6316	MONADELPHOUS GR	0.002%	96.477%
6317	CVR ENERGY INC	0.002%	96.479%
6318	JOSHIN DENKI CO	0.002%	96.481%
6319	CORP INMOBILIAR	0.002%	96.483%
6320	CLEANAWAY CO LT	0.002%	96.486%
6321	HAMBURGER HAFEN	0.002%	96.488%
6322	RUTH'S HOSPITAL	0.002%	96.490%
6323	PREMIER FOODS	0.002%	96.492%
6324	CADILA HEALTHCA	0.002%	96.494%
6325	MICHINOKU BANK	0.002%	96.496%
6326	BW OFFSHORE LTD	0.002%	96.498%
6327	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.500%
6328	GOEASY LTD	0.002%	96.502%
6329	PATRIZIA IMMO A	0.002%	96.504%
6330	ACETO CORP COMMON STOCK USD.01	0.002%	96.506%
6331	HIKARI TSUSHIN	0.002%	96.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	CHINASOFT INTER	0.002%	96.511%
6333	DIAGEO PLC	0.002%	96.513%
6334	GEO CO LTD	0.002%	96.515%
6335	FORMULA SYST(19	0.002%	96.517%
6336	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	96.519%
6337	BLOOMBERRY RESO	0.002%	96.521%
6338	HUA HONG SEMICO	0.002%	96.523%
6339	QUALITY HOUSES	0.002%	96.525%
6340	PLANET FITNESS INC CL A COMMON STOCK	0.002%	96.527%
6341	CANON INC SPONS ADR ADR	0.002%	96.529%
6342	HAWKINS INC COMMON STOCK USD.05	0.002%	96.532%
6343	PREMIER OIL	0.002%	96.534%
6344	LEYOU TECHNOLOG	0.002%	96.536%
6345	SHANKS GROUP PL	0.002%	96.538%
6346	GASLOG LTD	0.002%	96.540%
6347	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	96.542%
6348	JAPAN WOOL TEXT	0.002%	96.544%
6349	CHESSWOOD GROUP	0.002%	96.546%
6350	BRODRENE HARTMA	0.002%	96.548%
6351	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.550%
6352	RADIAN GROUP	0.002%	96.552%
6353	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.554%
6354	IRISH RESIDENTI	0.002%	96.556%
6355	TAIHEI DENGYO	0.002%	96.559%
6356	OUTSOURCING INC	0.002%	96.561%
6357	GREEN REIT PLC	0.002%	96.563%
6358	INFRATIL LTD	0.002%	96.565%
6359	HI-LEX CORP	0.002%	96.567%
6360	BANK OF CHONGQI	0.002%	96.569%
6361	COLOWIDE CO LTD	0.002%	96.571%
6362	HANSOL PAPER CO	0.002%	96.573%
6363	FRONTLINE LTD/B	0.002%	96.575%
6364	BANGKOK EXPRESS	0.002%	96.577%
6365	CANON ELECTRONI	0.002%	96.579%
6366	ARN MONDADORI E	0.002%	96.581%
6367	MEKONOMEN AB	0.002%	96.583%
6368	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	96.585%
6369	LIFESTYLE INTER	0.002%	96.588%
6370	FUJI CO(TOKYO)	0.002%	96.590%
6371	DEVELOPMENT CRE	0.002%	96.592%
6372	SUMITOMO DENSET	0.002%	96.594%
6373	VZ HOLDING AG	0.002%	96.596%
6374	KOLON CORPORATI	0.002%	96.598%
6375	SHIN-ETSU POLYM	0.002%	96.600%
6376	SIERRA BANCORP COMMON STOCK	0.002%	96.602%
6377	SEAH STEEL	0.002%	96.604%
6378	CHAROEN POKPHAN	0.002%	96.606%
6379	TSURUHA HOLDING	0.002%	96.608%
6380	SINARMAS LAND	0.002%	96.610%
6381	KONOIKE TRANSPO	0.002%	96.612%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	QOL CO LTD	0.002%	96.614%
6383	VT HOLDINGS CO	0.002%	96.616%
6384	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.618%
6385	CONTROLADORA VU	0.002%	96.620%
6386	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	96.623%
6387	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.625%
6388	BACHEM HLD AG-B	0.002%	96.627%
6389	SHIKOKU BANK	0.002%	96.629%
6390	TREDEGAR CORP COMMON STOCK	0.002%	96.631%
6391	GO-AHEAD GROUP	0.002%	96.633%
6392	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.635%
6393	ORIOLA-KD CORP	0.002%	96.637%
6394	MAYR-MELNHOF KA	0.002%	96.639%
6395	DELTIC TIMBER	0.002%	96.641%
6396	TIMBERCREEK FIN	0.002%	96.643%
6397	GLOBANT SA	0.002%	96.645%
6398	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	96.647%
6399	SAO MARTINHO SA	0.002%	96.649%
6400	EHIME BANK	0.002%	96.651%
6401	BURSA MALAYSIA	0.002%	96.653%
6402	ZUMIEZ INC COMMON STOCK	0.002%	96.655%
6403	MIYAZAKI BANK	0.002%	96.657%
6404	ERAMET	0.002%	96.659%
6405	ASSYSTEM	0.002%	96.661%
6406	DANIELI & CO CO	0.002%	96.663%
6407	HK ELECTRIC INV	0.002%	96.665%
6408	AI HOLDINGS COR	0.002%	96.667%
6409	IPCA LABORATORI	0.002%	96.669%
6410	THAI AIRWAYS IN	0.002%	96.671%
6411	YIEH PHUI ENTS	0.002%	96.674%
6412	ASSOCD INTL HOT	0.002%	96.676%
6413	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	96.678%
6414	KOREA EXPRESS C	0.002%	96.680%
6415	BML INC	0.002%	96.682%
6416	PIERRE & VACANC	0.002%	96.684%
6417	D.A. CONSORTIUM	0.002%	96.686%
6418	KINEPOLIS GROUP	0.002%	96.688%
6419	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.690%
6420	LG INTL CORP	0.002%	96.692%
6421	TV ASAHI CORP	0.002%	96.694%
6422	SALMAR ASA	0.002%	96.696%
6423	ELITE SEMICONDU	0.002%	96.698%
6424	VOLTAS LTD	0.002%	96.700%
6425	PRESS KOGYO CO	0.002%	96.702%
6426	MERUS LABS INTE	0.002%	96.704%
6427	TOP GLOVE CORP	0.002%	96.706%
6428	AFFICHAGE HOLDI	0.002%	96.708%
6429	INNOGY SE	0.002%	96.710%
6430	OTE(HELLENIC TL	0.002%	96.712%
6431	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	96.714%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	PRESSANCE CORPO	0.002%	96.716%
6433	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.718%
6434	RISO KAGAKU COR	0.002%	96.720%
6435	WISDOM MARINE L	0.002%	96.722%
6436	WEG SA	0.002%	96.724%
6437	PERUSAHAAN GAS	0.002%	96.726%
6438	NAKANISHI INC	0.002%	96.728%
6439	MARCO POLO DEV	0.002%	96.730%
6440	PT TIMAH TBK	0.002%	96.732%
6441	DEL FRISCOS RES	0.002%	96.734%
6442	CENTRAL GARDEN&	0.002%	96.736%
6443	ENCE ENERGIA	0.002%	96.738%
6444	RAISIO YHTYMA O	0.002%	96.740%
6445	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.742%
6446	DESCENTE LTD.	0.002%	96.744%
6447	LG&E & KU ENERG	0.002%	96.746%
6448	SEMIRARA MINING	0.002%	96.748%
6449	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.750%
6450	ALPHA & OMEGA S	0.002%	96.752%
6451	SINFONIA TECHNO	0.002%	96.754%
6452	EAGLE INDUSTRY	0.002%	96.756%
6453	CHROMA ATE INC	0.002%	96.758%
6454	KAKAKU.COM INC	0.002%	96.760%
6455	ARDENTEC CORP	0.002%	96.762%
6456	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.764%
6457	LIMELIGHT NETW	0.002%	96.766%
6458	SFA ENGINEERING	0.002%	96.768%
6459	BEML LTD	0.002%	96.770%
6460	S.A.C.I. FALABE	0.002%	96.772%
6461	QAD INC A COMMON STOCK	0.002%	96.774%
6462	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.776%
6463	T.HASEGAWA CO	0.002%	96.778%
6464	CHINA AOYUAN PR	0.002%	96.780%
6465	CHINA SINGYES S	0.002%	96.782%
6466	HUNTER DOUGLAS	0.002%	96.784%
6467	COPPER MTN MNG	0.002%	96.786%
6468	ALTAREA SCA	0.002%	96.788%
6469	GROWTHPOINT PRO	0.002%	96.790%
6470	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	96.792%
6471	EASY BIO INC	0.002%	96.794%
6472	QL RESOURCES BH	0.002%	96.796%
6473	TUBOS REUNIDOS	0.002%	96.798%
6474	TOKYO BROADCAST	0.002%	96.800%
6475	DAIKYONISHIKAWA	0.002%	96.802%
6476	ALBIOMA	0.002%	96.804%
6477	INDIAN BANK	0.002%	96.806%
6478	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.808%
6479	VST HLDGS	0.002%	96.810%
6480	SHIBUYA KOGYO C	0.002%	96.812%
6481	ONEREIT	0.002%	96.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.816%
6483	NATIONAL GRID P	0.002%	96.818%
6484	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.820%
6485	MACQUARIE LEISU	0.002%	96.822%
6486	REPLY SPA	0.002%	96.824%
6487	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.826%
6488	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	96.828%
6489	TOWA PHARM CO L	0.002%	96.830%
6490	MAH SING GROUP	0.002%	96.832%
6491	SAVANNA ENERGY	0.002%	96.834%
6492	THORESEN THAI A	0.002%	96.835%
6493	TAIWAN COGENERA	0.002%	96.837%
6494	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.839%
6495	ADHI KARYA PERS	0.002%	96.841%
6496	PRESTIGE INTERN	0.002%	96.843%
6497	LATECOERE	0.002%	96.845%
6498	VECTRUS INC COMMON STOCK USD.01	0.002%	96.847%
6499	ST SHINE OPTICA	0.002%	96.849%
6500	STELLA CHEMIFA	0.002%	96.851%
6501	GOLDEN STAR RES	0.002%	96.853%
6502	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	96.855%
6503	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.857%
6504	M3 INC	0.002%	96.859%
6505	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	96.861%
6506	INOGEN INC COMMON STOCK USD.001	0.002%	96.863%
6507	TAIWAN SECOM	0.002%	96.865%
6508	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	96.867%
6509	DAIDO METAL CO	0.002%	96.869%
6510	ATEN INTERNATIO	0.002%	96.871%
6511	ISEKI & CO	0.002%	96.873%
6512	FARGLORY LAND D	0.002%	96.875%
6513	MITSUBOSHI BELT	0.002%	96.877%
6514	TITAN INDUSTRIE	0.002%	96.879%
6515	J-OIL MILLS INC	0.002%	96.881%
6516	SCRIPPS NETWORK	0.002%	96.883%
6517	WAFER WORKS COR	0.002%	96.884%
6518	CLARION CO	0.002%	96.886%
6519	MINOR INTERNATI	0.002%	96.888%
6520	HIBERNIA REIT P	0.002%	96.890%
6521	SUNLIGHT REAL E	0.002%	96.892%
6522	INTERNATIONAL P	0.002%	96.894%
6523	AGELLAN COMMERC	0.002%	96.896%
6524	CHINA METAL PRO	0.002%	96.898%
6525	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	96.900%
6526	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.902%
6527	MUHIBBAH ENGINE	0.002%	96.904%
6528	ZIJIN MINING GR	0.002%	96.906%
6529	FUSO CHEMICAL C	0.002%	96.908%
6530	DHT HOLDINGS IN	0.002%	96.910%
6531	KOSSAN RUBBER I	0.002%	96.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	REGAL HOTELS IN	0.002%	96.914%
6533	NRG YIELD INC CLASS C COMMON STOCK	0.002%	96.916%
6534	CLEVO	0.002%	96.917%
6535	ST BARBARA MINE	0.002%	96.919%
6536	VETROPACK HOLDI	0.002%	96.921%
6537	MIURA CO	0.002%	96.923%
6538	METLIFECARE LTD	0.002%	96.925%
6539	SHANGHAI JIN JI	0.002%	96.927%
6540	QINGDAO PORT IN	0.002%	96.929%
6541	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.931%
6542	NIHON NOHYAKU	0.002%	96.933%
6543	STARHUB LIMITED	0.002%	96.935%
6544	MOBILEONE LTD.	0.002%	96.937%
6545	LOTTE FOOD CO	0.002%	96.939%
6546	CONSUN PHARMACE	0.002%	96.941%
6547	VEDANTA LTD ADR ADR	0.002%	96.943%
6548	NSI NC	0.002%	96.944%
6549	TEJON RANCH CO	0.002%	96.946%
6550	OBERBANK AG	0.002%	96.948%
6551	HANDSOME CORP	0.002%	96.950%
6552	ESPEC CORP	0.002%	96.952%
6553	ODONTOPREV SA	0.002%	96.954%
6554	TAIYO INK MFG C	0.002%	96.956%
6555	POLYTEC HOLDING	0.002%	96.958%
6556	LENZING AG	0.002%	96.960%
6557	FORMOSA PETROCH	0.002%	96.962%
6558	DEVOTEAM SA	0.002%	96.964%
6559	MALAYSIA BUILD	0.002%	96.966%
6560	AGRANA BETEILIG	0.002%	96.968%
6561	PAZ CORP SA	0.002%	96.969%
6562	GRAPE KING INC	0.002%	96.971%
6563	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.973%
6564	NITTA CORP	0.002%	96.975%
6565	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	96.977%
6566	ATUL LTD	0.002%	96.979%
6567	ZENRIN CO LTD	0.002%	96.981%
6568	HKR INTL LTD	0.002%	96.983%
6569	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	96.985%
6570	PRESTIGE ESTATE	0.002%	96.987%
6571	IGUATEMI EMP SH	0.002%	96.989%
6572	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.990%
6573	MITSUBISHI PENC	0.002%	96.992%
6574	TPG TELECOM	0.002%	96.994%
6575	SUPERVALU INC	0.002%	96.996%
6576	WAKITA & CO	0.002%	96.998%
6577	DONGFANG ELECT	0.002%	97.000%
6578	PRADA SPA	0.002%	97.002%
6579	UTD INDUSTRIAL	0.002%	97.004%
6580	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.006%
6581	SPLUNK INC COMMON STOCK USD.001	0.002%	97.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	DATA COMMUNICAT	0.002%	97.010%
6583	FUKUDA DENSHI C	0.002%	97.011%
6584	SYSTEMAX INC COMMON STOCK USD.01	0.002%	97.013%
6585	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.015%
6586	KIKUCHI CO LTD	0.002%	97.017%
6587	CHINA HUIYUAN J	0.002%	97.019%
6588	VIVOTEK INC	0.002%	97.021%
6589	SUDAMERICANA VA	0.002%	97.023%
6590	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.025%
6591	TAEYOUNG ENGINE	0.002%	97.027%
6592	WEBJET LTD	0.002%	97.028%
6593	METRO PACIFIC I	0.002%	97.030%
6594	VILMORIN CLAUSE	0.002%	97.032%
6595	CAFE DE CORAL H	0.002%	97.034%
6596	VITAL HEALTHCAR	0.002%	97.036%
6597	KUMIAI CHEM IND	0.002%	97.038%
6598	H&R WASAG AG	0.002%	97.040%
6599	VIRGIN MONEY HL	0.002%	97.042%
6600	CEMEX LATAM HLD	0.002%	97.044%
6601	MERSEN SA	0.002%	97.046%
6602	SANRIO CO	0.002%	97.047%
6603	CHINA SHANSHUI	0.002%	97.049%
6604	FRASERS COMMERC	0.002%	97.051%
6605	MAYNE PHARMA GR	0.002%	97.053%
6606	VITTORIA ASSICU	0.002%	97.055%
6607	DAIFUKU CO	0.002%	97.057%
6608	YAPI VE KREDI B	0.002%	97.059%
6609	MENICON CO LTD	0.002%	97.061%
6610	ASIA OPTICAL CO	0.002%	97.062%
6611	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.064%
6612	COSTAIN GROUP P	0.002%	97.066%
6613	OCEAN YIELD ASA	0.002%	97.068%
6614	ASTALDI	0.002%	97.070%
6615	GURIT HOLDING A	0.002%	97.072%
6616	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.074%
6617	VS INDUSTRY BHD	0.002%	97.076%
6618	SSANGYONG CEMEN	0.002%	97.077%
6619	TEXTAINER GROUP	0.002%	97.079%
6620	PIOLAX CO	0.002%	97.081%
6621	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.083%
6622	SUN HUNG KAI CO	0.002%	97.085%
6623	UNID CO LTD	0.002%	97.087%
6624	NIPPON ROAD CO	0.002%	97.089%
6625	TURKIYE SINAI K	0.002%	97.091%
6626	FAGRON	0.002%	97.092%
6627	FORTINET INC	0.002%	97.094%
6628	SOILBUILD BUSIN	0.002%	97.096%
6629	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.098%
6630	TOWNGAS CHINA C	0.002%	97.100%
6631	OIL & NATURAL G	0.002%	97.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	RAJESH EXPORTS	0.002%	97.104%
6633	ICHIGO REAL EST	0.002%	97.105%
6634	STUART OLSON IN	0.002%	97.107%
6635	TIME DOTCOM BHD	0.002%	97.109%
6636	BIOGAIA AB	0.002%	97.111%
6637	EIGHTEENTH BANK	0.002%	97.113%
6638	GLOW ENERGY	0.002%	97.115%
6639	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.117%
6640	BANCO DAVIVIEND	0.002%	97.118%
6641	MGM CHINA HLDGS	0.002%	97.120%
6642	CHESNARA PLC	0.002%	97.122%
6643	KOMERCNI BANKA	0.002%	97.124%
6644	POLA ORBIS HLDG	0.002%	97.126%
6645	TOWA BANK	0.002%	97.128%
6646	ARGOSY PROPERTY	0.002%	97.129%
6647	GREEN CROSS HLD	0.002%	97.131%
6648	OPTO TECH CORPN	0.002%	97.133%
6649	ASAHI DIAMOND I	0.002%	97.135%
6650	GRUMA SA DE CV	0.002%	97.137%
6651	XO GROUP INC COMMON STOCK USD.01	0.002%	97.139%
6652	CALIX INC COMMON STOCK	0.002%	97.141%
6653	BELC CO LTD	0.002%	97.142%
6654	M DIAS BRANCO S	0.002%	97.144%
6655	DAEDUCK GDS	0.002%	97.146%
6656	HEIWA REAL ESTA	0.002%	97.148%
6657	HARBIN POWER EQ	0.002%	97.150%
6658	DAI-DAN CO	0.002%	97.152%
6659	NINE ENTERTAINM	0.002%	97.153%
6660	HOLY STONE ENTE	0.002%	97.155%
6661	HAMAMATSU PHOTO	0.002%	97.157%
6662	NORTHERN BLIZZA	0.002%	97.159%
6663	DONG-A SOCIO	0.002%	97.161%
6664	MOTA ENGIL SGPS	0.002%	97.163%
6665	HOKUTO CORP	0.002%	97.164%
6666	MIQUEL Y COSTAS	0.002%	97.166%
6667	FANTASIA HOLDIN	0.002%	97.168%
6668	XIAMEN INTL POR	0.002%	97.170%
6669	EPIZYME INC COMMON STOCK USD.0001	0.002%	97.172%
6670	RANDON SA IMPL	0.002%	97.174%
6671	SHIZUOKAGAS CO	0.002%	97.175%
6672	MIGHTY RIVER PO	0.002%	97.177%
6673	AUSTAL LTD	0.002%	97.179%
6674	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.181%
6675	TRUECAR INC COMMON STOCK USD.0001	0.002%	97.183%
6676	TECHNOLOGY ONE	0.002%	97.185%
6677	SCSK CORPORATIO	0.002%	97.186%
6678	ULTRA TECH CEMC	0.002%	97.188%
6679	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	97.190%
6680	ELIA SYS OPERAT	0.002%	97.192%
6681	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.194%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	CHINA MAPLE LEA	0.002%	97.195%
6683	COFACE SA	0.002%	97.197%
6684	KAPPAHL HOLDING	0.002%	97.199%
6685	AJANTA PHARMA	0.002%	97.201%
6686	KURODA ELECTRIC	0.002%	97.203%
6687	QUIMICA Y MINER	0.002%	97.205%
6688	ENTERCOM COMMUN	0.002%	97.206%
6689	SPOTLESS GROUP	0.002%	97.208%
6690	SAIBU GAS CO	0.002%	97.210%
6691	VAUDOISE ASSURA	0.002%	97.212%
6692	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.214%
6693	NISSHIN STEEL H	0.002%	97.215%
6694	EIS ECZACIBASI	0.002%	97.217%
6695	AMERICAN PUBLIC	0.002%	97.219%
6696	SANDEN CORP	0.002%	97.221%
6697	MAX CO	0.002%	97.223%
6698	EZION HOLDINGS	0.002%	97.224%
6699	COLTENE HOLDI	0.002%	97.226%
6700	LANDWIRT RENTEN	0.002%	97.228%
6701	HYUNDAI HOME SH	0.002%	97.230%
6702	KOREA AEROSPACE	0.002%	97.232%
6703	ITOCHU FUEL COR	0.002%	97.233%
6704	THULE GROUP AB/	0.002%	97.235%
6705	PAGE INDUSTRIES	0.002%	97.237%
6706	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	97.239%
6707	OPAP SA	0.002%	97.241%
6708	TAYCA CORP	0.002%	97.242%
6709	EMIRA PROPERTY	0.002%	97.244%
6710	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.246%
6711	WASHTEC AG	0.002%	97.248%
6712	UOA DEVELOPMENT	0.002%	97.250%
6713	TENARIS S.A.	0.002%	97.251%
6714	Z ENERGY LTD	0.002%	97.253%
6715	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.255%
6716	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.257%
6717	HUNG SHENG CONS	0.002%	97.258%
6718	GIGA SOLAR MAT	0.002%	97.260%
6719	CHINA SHENGMU O	0.002%	97.262%
6720	PHOTO-ME INTERN	0.002%	97.264%
6721	WEIQIAO TEXTILE	0.002%	97.266%
6722	SATO CORP	0.002%	97.267%
6723	KINGDEE INTERNA	0.002%	97.269%
6724	CGN POWER CO LT	0.002%	97.271%
6725	AKKA TECHNOLOGI	0.002%	97.273%
6726	YUASA TRADING C	0.002%	97.274%
6727	SINOTRUK HONG K	0.002%	97.276%
6728	LANDING INTL DE	0.002%	97.278%
6729	GURUNAVI INC	0.002%	97.280%
6730	ZOGENIX INC COMMON STOCK USD.001	0.002%	97.282%
6731	NAMCHOW CHEMICA	0.002%	97.283%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	COAL INDIA LTD	0.002%	97.285%
6733	JAPAN PULP & PA	0.002%	97.287%
6734	DAEHAN FLOUR MI	0.002%	97.289%
6735	BEIJER ALMA AB	0.002%	97.290%
6736	MERCURIES LIFE	0.002%	97.292%
6737	MCBRIDE PLC	0.002%	97.294%
6738	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.296%
6739	NOVA MEASURING	0.002%	97.297%
6740	GLADSTONE COMME	0.002%	97.299%
6741	CONTROLADORA VUELA CIA ADR ADR	0.002%	97.301%
6742	21VIANET GROUP INC ADR ADR USD.00001	0.002%	97.303%
6743	S FOODS INC	0.002%	97.304%
6744	BIOTEST AG	0.002%	97.306%
6745	AIMS AMP CAPITA	0.002%	97.308%
6746	ELBIT SYSTEMS L	0.002%	97.310%
6747	CALBEE INC	0.002%	97.312%
6748	TOA CORP	0.002%	97.313%
6749	CHINA AEROSPACE	0.002%	97.315%
6750	OITA BANK	0.002%	97.317%
6751	CHINA WATER AFF	0.002%	97.319%
6752	XING AG	0.002%	97.320%
6753	AMADA HOLDINGS	0.002%	97.322%
6754	SINTEX PLASTICS	0.002%	97.324%
6755	ALGOMA CENTRAL	0.002%	97.326%
6756	SKYWAY SECURITI	0.002%	97.327%
6757	KOWLOON DEVMT	0.002%	97.329%
6758	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.331%
6759	OBAYASHI ROAD C	0.002%	97.333%
6760	RAFFLES MEDICAL	0.002%	97.334%
6761	BK OF SAGA	0.002%	97.336%
6762	UNIVERSAL MEDIC	0.002%	97.338%
6763	KESKO OYJ	0.002%	97.340%
6764	AUSDRILL LIMITE	0.002%	97.341%
6765	BEIERSDORF AG	0.002%	97.343%
6766	AMOTECH CO LTD	0.002%	97.345%
6767	COSMOS PHARMACE	0.002%	97.347%
6768	YAMABIKO CORP	0.002%	97.348%
6769	YOKOGAWA BRIDGE	0.002%	97.350%
6770	INFIGEN ENERGY	0.002%	97.352%
6771	CARBONITE INC COMMON STOCK USD.01	0.002%	97.354%
6772	YPSOMED HOLDING	0.002%	97.355%
6773	YELLOW HAT LTD.	0.002%	97.357%
6774	SHIKOKU CHEMICA	0.002%	97.359%
6775	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.360%
6776	DIGI INTL INC	0.002%	97.362%
6777	SDL PLC	0.002%	97.364%
6778	K.C. TECH	0.002%	97.366%
6779	HULIC CO LTD	0.002%	97.367%
6780	DORIAN LPG LTD	0.002%	97.369%
6781	MIDAS HLDGS	0.002%	97.371%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	97.373%
6783	ALIO GOLD INC	0.002%	97.374%
6784	ALBIS CO LTD	0.002%	97.376%
6785	SP SETIA	0.002%	97.378%
6786	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.380%
6787	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	97.381%
6788	TONG YANG CEMEN	0.002%	97.383%
6789	TATA COMMUNICAT	0.002%	97.385%
6790	WINCANTON	0.002%	97.386%
6791	LIFE CORPORATIO	0.002%	97.388%
6792	HIRATA TECHNICA	0.002%	97.390%
6793	ROBINSONS RETAI	0.002%	97.392%
6794	KOREA GAS CORP	0.002%	97.393%
6795	DUNI AB	0.002%	97.395%
6796	ALAM SUTERA REA	0.002%	97.397%
6797	GEOX S.P.A.	0.002%	97.398%
6798	PC DEPOT CORP	0.002%	97.400%
6799	CHIMEI MATERIAL	0.002%	97.402%
6800	NOVAE GROUP PLC	0.002%	97.404%
6801	XINGDA INTERNAT	0.002%	97.405%
6802	IGG INC	0.002%	97.407%
6803	HEINEKEN MALAYS	0.002%	97.409%
6804	GOLDSUN DEV/CON	0.002%	97.411%
6805	PARTRON CO LTD	0.002%	97.412%
6806	BW LPG LTD	0.002%	97.414%
6807	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.416%
6808	EPS CO LTD	0.002%	97.417%
6809	ENERCHINA HOLDI	0.002%	97.419%
6810	RESOLUTE FOREST	0.002%	97.421%
6811	SEAH BESTEEL CO	0.002%	97.422%
6812	ADVTECH LTD	0.002%	97.424%
6813	BANDO CHEMICAL	0.002%	97.426%
6814	FLYTECH TECHNOL	0.002%	97.428%
6815	FUTABA INDUSTRI	0.002%	97.429%
6816	GENESIS ENERGY	0.002%	97.431%
6817	SIGURD MICROELE	0.002%	97.433%
6818	GPO AEROPORTUAR	0.002%	97.434%
6819	I.T LIMITED	0.002%	97.436%
6820	NOVOLIPET STEEL	0.002%	97.438%
6821	MITANI CORP	0.002%	97.440%
6822	MODEC INC	0.002%	97.441%
6823	TORSTAR CORP CL	0.002%	97.443%
6824	YUEXIU REAL ES	0.002%	97.445%
6825	KINIK CO	0.002%	97.446%
6826	DAIHO CONSTRUCT	0.002%	97.448%
6827	COWEN INC COMMON STOCK USD.01	0.002%	97.450%
6828	GRUPO AEROPORTU	0.002%	97.451%
6829	TAMURA CORP	0.002%	97.453%
6830	INTERTAIN GROUP	0.002%	97.455%
6831	ADANI POWER LTD	0.002%	97.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	HIMART CO LTD	0.002%	97.458%
6833	CTCI CORP	0.002%	97.460%
6834	ALIANSCOE SHOPPI	0.002%	97.462%
6835	FUJJI KYUKO CO L	0.002%	97.463%
6836	LANDAUER INC COMMON STOCK USD.1	0.002%	97.465%
6837	METAWATER CO LT	0.002%	97.467%
6838	L'OCCITANE INTE	0.002%	97.468%
6839	SOGEFI	0.002%	97.470%
6840	DEVRO	0.002%	97.472%
6841	SINGAPORE FINAN	0.002%	97.473%
6842	RIKEN CORP	0.002%	97.475%
6843	MACATAWA BANK CORP COMMON STOCK	0.002%	97.477%
6844	BRUNEL INTL	0.002%	97.479%
6845	WCT HOLDINGS BH	0.002%	97.480%
6846	ISHIHARA SANGYO	0.002%	97.482%
6847	REDES ENERGETIC	0.002%	97.484%
6848	SOLOR A/S	0.002%	97.485%
6849	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.487%
6850	BREVILLE GROUP	0.002%	97.489%
6851	ANGLO AMERICAN	0.002%	97.490%
6852	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.492%
6853	HUADIAN POWER I	0.002%	97.494%
6854	TOYO CONSTRUCTI	0.002%	97.495%
6855	ONESAVINGS BANK	0.002%	97.497%
6856	BENI STABILI IT	0.002%	97.499%
6857	GREATVIEW ASEPT	0.002%	97.500%
6858	CARD FACTORY PL	0.002%	97.502%
6859	TOKYOTOKEIBA CO	0.002%	97.504%
6860	HUANENG POWER I	0.002%	97.505%
6861	DRAEGERWERK KGA	0.002%	97.507%
6862	ROYAL CO	0.002%	97.509%
6863	NISHIO RENT ALL	0.002%	97.510%
6864	KOREA KOLMAR CO	0.002%	97.512%
6865	PETRONAS DAGANG	0.002%	97.514%
6866	LEXTAR ELECTRON	0.002%	97.515%
6867	S.M. ENTERTAINM	0.002%	97.517%
6868	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.519%
6869	ICL-ISRAEL CHEM	0.002%	97.520%
6870	GWA GROUP LTD	0.002%	97.522%
6871	FINOLEX CABLES	0.002%	97.524%
6872	LT GROUP INC	0.002%	97.525%
6873	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.002%	97.527%
6874	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.529%
6875	CIA SANEAMENTO	0.002%	97.530%
6876	HARASHIN CO LTD	0.002%	97.532%
6877	DEXERIALS CORP	0.002%	97.534%
6878	BINCK NV	0.002%	97.535%
6879	JASA MARGA	0.002%	97.537%
6880	BGF RETAIL CO L	0.002%	97.539%
6881	CHINESE ESTATES	0.002%	97.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	SHINNIHON CORP	0.002%	97.542%
6883	DIGITAL GARAGE	0.002%	97.544%
6884	SUMITOMO SEIKA	0.002%	97.545%
6885	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.547%
6886	BYGGMAX GROUP A	0.002%	97.549%
6887	BENEFIT ONE INC	0.002%	97.550%
6888	SIBANYE GOLD LT	0.002%	97.552%
6889	RIKEN VITAMIN C	0.002%	97.553%
6890	BELL AG - REG	0.002%	97.555%
6891	COVENANT TRANSP	0.002%	97.557%
6892	SBS HOLDINGS IN	0.002%	97.558%
6893	KAJARIA CERAMIC	0.002%	97.560%
6894	SL CORP	0.002%	97.562%
6895	OKURA INDUSTRIA	0.002%	97.563%
6896	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	97.565%
6897	PEARSON STK	0.002%	97.567%
6898	CIA TRANSM ENER	0.002%	97.568%
6899	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.570%
6900	HISPANIA ACTIVO	0.002%	97.572%
6901	LUYE PHARMA GRO	0.002%	97.573%
6902	PROGRAMMED MAIN	0.002%	97.575%
6903	ELETROBRAS PREF	0.002%	97.576%
6904	ATRIUM LJUNGBER	0.002%	97.578%
6905	MANITOU	0.002%	97.580%
6906	CONN S INC COMMON STOCK USD.01	0.002%	97.581%
6907	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.002%	97.583%
6908	HO BEE INVESTME	0.002%	97.585%
6909	BLOOMAGE BIOTEC	0.002%	97.586%
6910	SANYANGIndustr	0.002%	97.588%
6911	FURUKAWA CO	0.002%	97.590%
6912	HAPPINET CORP	0.002%	97.591%
6913	NVE CORP	0.002%	97.593%
6914	INTL NICKEL IND	0.002%	97.594%
6915	Sponda Oyj	0.002%	97.596%
6916	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.598%
6917	FERROTEC CORP	0.002%	97.599%
6918	TOYO ENG CORP	0.002%	97.601%
6919	MAINSTREET EQUI	0.002%	97.603%
6920	TV TOKYO HLDG C	0.002%	97.604%
6921	SAMYANG CORP	0.002%	97.606%
6922	RENEWABLE ENER	0.002%	97.607%
6923	NETENT AB	0.002%	97.609%
6924	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.002%	97.611%
6925	HORNBACH BAUMAR	0.002%	97.612%
6926	ACHILLES CORP	0.002%	97.614%
6927	HOTAI MOTOR CO	0.002%	97.616%
6928	PIAGGIO	0.002%	97.617%
6929	CLEARWATER SEAF	0.002%	97.619%
6930	NICHII GAKKAN C	0.002%	97.620%
6931	HESKA CORP	0.002%	97.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	WEST BANCORPORATION COMMON STOCK	0.002%	97.624%
6933	DONGJIANG ENVIR	0.002%	97.625%
6934	UNITED INTL ENT	0.002%	97.627%
6935	CALIAN GROUP LT	0.002%	97.629%
6936	PENDRAGON PLC	0.002%	97.630%
6937	BULTEN AB	0.002%	97.632%
6938	HOSOKAWA MICRON	0.002%	97.633%
6939	ELIS SA	0.002%	97.635%
6940	ENERGA SA	0.002%	97.637%
6941	SUPER-SOL	0.002%	97.638%
6942	ECORODOVIAS INF	0.002%	97.640%
6943	ASTRA AGRO LEST	0.002%	97.641%
6944	KONAI CO LTD	0.002%	97.643%
6945	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.645%
6946	TOCALO CO LTD	0.002%	97.646%
6947	GOLD CIRCUIT EL	0.002%	97.648%
6948	ACCORDIA GOLF T	0.002%	97.649%
6949	FOSTER ELECTRIC	0.002%	97.651%
6950	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.653%
6951	YOSHINOYA D&C C	0.002%	97.654%
6952	LINX SA	0.002%	97.656%
6953	LIU CHONG HING	0.002%	97.657%
6954	G&L BEIJER AB B	0.002%	97.659%
6955	KARUR VYSYA BAN	0.002%	97.661%
6956	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.002%	97.662%
6957	WILH. WILHELMSE	0.002%	97.664%
6958	BURKHALTER HOLD	0.002%	97.665%
6959	JAMMU & KASHMIR	0.002%	97.667%
6960	PHOENIX HLDGS L	0.002%	97.669%
6961	INABA DENKISANG	0.002%	97.670%
6962	WEYCO GROUP INC	0.002%	97.672%
6963	COLBUN S.A.	0.002%	97.673%
6964	SINOTRANS SHIPP	0.002%	97.675%
6965	STEF-TFE NEW	0.002%	97.677%
6966	LANNETT CO INC COMMON STOCK USD.001	0.002%	97.678%
6967	VITAL KSK HOLDI	0.002%	97.680%
6968	FIRST REIT	0.002%	97.681%
6969	PLENUS CO	0.002%	97.683%
6970	GREAT EASTERN S	0.002%	97.685%
6971	TOHO ZINC CO LT	0.002%	97.686%
6972	KALBE FARMA	0.002%	97.688%
6973	CORFICOLOMBIANA	0.002%	97.689%
6974	LPKF LASER & EL	0.002%	97.691%
6975	CHINA RESOURCES	0.002%	97.692%
6976	BANK PEKAO	0.002%	97.694%
6977	EMPEROR CAPITAL	0.002%	97.696%
6978	FEDERAL CORP	0.002%	97.697%
6979	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.699%
6980	SONUS NETWORKS INC COMMON STOCK USD.001	0.002%	97.700%
6981	MANTRA GROUP LT	0.002%	97.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	UNIBAIL-RODAMCO	0.002%	97.704%
6983	UNILEVER INDONE	0.002%	97.705%
6984	MITSUMI SOKO CO	0.002%	97.707%
6985	DEXCOM INC COMMON STOCK USD.001	0.002%	97.708%
6986	PSK INC	0.002%	97.710%
6987	CAREER TECHNOLO	0.002%	97.711%
6988	DELEK GROUP	0.002%	97.713%
6989	CHINA GREENLAND	0.002%	97.715%
6990	CENT PATTANA PU	0.002%	97.716%
6991	MALAYSIA MINING	0.002%	97.718%
6992	FBD HLDGS	0.002%	97.719%
6993	REZIDOR HOTEL G	0.002%	97.721%
6994	IP GROUP	0.002%	97.722%
6995	PLATINUM ASSET	0.002%	97.724%
6996	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.002%	97.726%
6997	DEVELOPMENT SEC	0.002%	97.727%
6998	COMDIRECT BANK	0.002%	97.729%
6999	EUROMONEY INST	0.002%	97.730%
7000	HYUNDAI ELEVATO	0.002%	97.732%
7001	CAVERION CORP	0.002%	97.733%
7002	MURRAY & ROBERT	0.002%	97.735%
7003	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.737%
7004	ALPIQ HOLDING A	0.002%	97.738%
7005	KOC HOLDING AS	0.002%	97.740%
7006	NIPPON PAINT CO	0.002%	97.741%
7007	DAI NIPPON TORY	0.002%	97.743%
7008	VAISALA	0.002%	97.744%
7009	OBIC	0.002%	97.746%
7010	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.748%
7011	SREI INFRASTRUC	0.002%	97.749%
7012	DIRTT ENVIRONME	0.002%	97.751%
7013	XL AXIATA TBK P	0.002%	97.752%
7014	FERREXPO PLC	0.002%	97.754%
7015	INFOMART CORP	0.002%	97.755%
7016	PALFINGER AG	0.002%	97.757%
7017	IRISH CONTINENT	0.002%	97.758%
7018	LIPPO MALLS IN	0.002%	97.760%
7019	TOSEI CORP	0.002%	97.761%
7020	EMPRESA NACIONAL	0.002%	97.763%
7021	GEMDALE PROPERT	0.002%	97.765%
7022	TSUKISHIMA KIKA	0.002%	97.766%
7023	JAMCO COPORATIN	0.002%	97.768%
7024	CIA SANEAMENTO	0.002%	97.769%
7025	NESTLE INDIA	0.002%	97.771%
7026	HUONS CO LTD	0.002%	97.772%
7027	HAMAKYOREX CO L	0.002%	97.774%
7028	NAMURA SHIPBUIL	0.002%	97.775%
7029	CITIZENS INC COMMON STOCK	0.002%	97.777%
7030	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.778%
7031	GUJARAT STATE F	0.002%	97.780%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	LAI SUN DEVELOP	0.002%	97.782%
7033	CEMENTIR S.p.A.	0.002%	97.783%
7034	AOI ELECTRONICS	0.002%	97.785%
7035	TITAN MACHINERY INC COMMON STOCK USD.00001	0.002%	97.786%
7036	AIDA ENGINEERIN	0.002%	97.788%
7037	SUNNINGDALE TEC	0.002%	97.789%
7038	HMC INVESTMENT	0.002%	97.791%
7039	PANDOX AB	0.002%	97.792%
7040	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	97.794%
7041	VALID SOLUCOES	0.002%	97.795%
7042	HYUNDAI DS,OLD	0.002%	97.797%
7043	MARCOPOLO SA	0.002%	97.799%
7044	TAMRON CO LTD	0.002%	97.800%
7045	MACQUARIE ATLAS	0.002%	97.802%
7046	CAPITAL&REG PRO	0.002%	97.803%
7047	TOWA CORP	0.002%	97.805%
7048	KT SKYLIFE CO L	0.002%	97.806%
7049	CT REAL ESTATE	0.002%	97.808%
7050	PICK'N PAY STOR	0.002%	97.809%
7051	KARDEMIR KARABU	0.002%	97.811%
7052	FUJIBO HOLDINGS	0.002%	97.812%
7053	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	97.814%
7054	NOJIMA CORP	0.002%	97.815%
7055	UNITIL CORP COMMON STOCK	0.002%	97.817%
7056	TIPP24 SE	0.002%	97.818%
7057	BAZAARVOICE INC COMMON STOCK USD.0001	0.002%	97.820%
7058	GODREJ CONSUMER	0.002%	97.822%
7059	FRP HOLDINGS INC COMMON STOCK USD.1	0.002%	97.823%
7060	QSC AG	0.002%	97.825%
7061	NIPPON CARBON C	0.002%	97.826%
7062	LEWIS GROUP LTD	0.002%	97.828%
7063	FINNAIR	0.002%	97.829%
7064	HANNSTOUCH SOLU	0.002%	97.831%
7065	SANSHIN ELECTRO	0.002%	97.832%
7066	NEWOCEAN ENERGY	0.002%	97.834%
7067	EUROPAC PAPELES	0.002%	97.835%
7068	NTT URBAN DEVEL	0.002%	97.837%
7069	ALLIED PROPERTI	0.002%	97.838%
7070	KONGSBERG AUTOM	0.002%	97.840%
7071	CHOICE PROPERTI	0.002%	97.841%
7072	LIVZON PHARMACE	0.002%	97.843%
7073	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.844%
7074	KAGA ELECTRONIC	0.002%	97.846%
7075	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.847%
7076	GREAT LAKES DRE	0.002%	97.849%
7077	AES TIETE ENERG	0.002%	97.850%
7078	STABILUS SA	0.002%	97.852%
7079	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	97.854%
7080	XTEP INTERNATIO	0.002%	97.855%
7081	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	YURTEC CORPORAT	0.002%	97.858%
7083	UMH PROP INC	0.002%	97.860%
7084	KASAI KOGYO CO	0.002%	97.861%
7085	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.863%
7086	ROLAND DG CORP	0.002%	97.864%
7087	TSUKUI CORP	0.002%	97.866%
7088	VINA CONCHA Y T	0.002%	97.867%
7089	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	97.869%
7090	RELIANCE ENERGY	0.002%	97.870%
7091	GREIF INC CL B COMMON STOCK	0.002%	97.872%
7092	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.002%	97.873%
7093	TENMA CORPORATI	0.002%	97.875%
7094	ZEHNDER GROUP A	0.002%	97.876%
7095	HANON SYSTEMS	0.002%	97.878%
7096	AMUNDI SA	0.002%	97.879%
7097	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	97.881%
7098	KOHNAN SHOJI	0.002%	97.882%
7099	SILICONWARE PRE	0.002%	97.884%
7100	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.002%	97.885%
7101	PROSPERITY REIT	0.002%	97.887%
7102	KYOEI STEEL LTD	0.002%	97.888%
7103	SHANGHAI FOSUN	0.002%	97.890%
7104	FINGERPRINT CAR	0.002%	97.891%
7105	CRAFT BREWERS A	0.002%	97.893%
7106	YAMAZEN CORPORA	0.002%	97.894%
7107	ATRIUM EUROPEAN	0.002%	97.896%
7108	SANKYO TATEYAMA	0.002%	97.897%
7109	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.899%
7110	ALTICE NV	0.002%	97.900%
7111	AP THAILAND PCL	0.001%	97.902%
7112	MALAYSIAN RES C	0.001%	97.903%
7113	RETAIL FOOD GRO	0.001%	97.905%
7114	JAPAN PETROLEUM	0.001%	97.906%
7115	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.908%
7116	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.909%
7117	S1 CORP	0.001%	97.911%
7118	NIEN HSING TEXT	0.001%	97.912%
7119	SUNPOWER CORP COMMON STOCK USD.001	0.001%	97.914%
7120	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	97.915%
7121	RIPLEY CORP SA	0.001%	97.917%
7122	HANMI PHARM CO	0.001%	97.918%
7123	CERVECERIAS UNI	0.001%	97.920%
7124	AKEBONO BRAKE I	0.001%	97.921%
7125	PHOENIX MECANO	0.001%	97.923%
7126	BANK COOP AG	0.001%	97.924%
7127	KOTOBUKI SPIRIT	0.001%	97.926%
7128	AKR CORPORINDO	0.001%	97.927%
7129	ESSENTIAL ENERG	0.001%	97.929%
7130	NUFLARE TECHNOL	0.001%	97.930%
7131	ELETRORBRAS COMM	0.001%	97.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	WARABEYA NICHIIY	0.001%	97.933%
7133	HANSOL LCD INC	0.001%	97.935%
7134	LONMIN PLC	0.001%	97.936%
7135	MINATO BANK	0.001%	97.938%
7136	SPH REIT	0.001%	97.939%
7137	SONG WON IND	0.001%	97.941%
7138	CITI TRENDS INC COMMON STOCK USD.01	0.001%	97.942%
7139	CHINA MANMADE F	0.001%	97.944%
7140	JIANGNAN GROUP	0.001%	97.945%
7141	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.947%
7142	KEPPEL INFRASTR	0.001%	97.948%
7143	YAT SING HOLDIN	0.001%	97.950%
7144	KATAKURA INDS	0.001%	97.951%
7145	SMS CO LTD	0.001%	97.953%
7146	QGEP PARTICIPAC	0.001%	97.954%
7147	VALSPAR CORP	0.001%	97.955%
7148	NOVELION THERAP	0.001%	97.957%
7149	DAIICHI JITSUGY	0.001%	97.958%
7150	DR.CHLABO CO L	0.001%	97.960%
7151	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	97.961%
7152	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	97.963%
7153	NICHIDEN CORP	0.001%	97.964%
7154	VERA BRADLEY INC COMMON STOCK	0.001%	97.966%
7155	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.967%
7156	SUESS MICRO TEC	0.001%	97.969%
7157	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	97.970%
7158	RANK GROUP PLC	0.001%	97.972%
7159	GREATEK ELECTRO	0.001%	97.973%
7160	PARK ELECTROCHE	0.001%	97.975%
7161	JSP CORP	0.001%	97.976%
7162	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	97.978%
7163	THAI VEGETABLE	0.001%	97.979%
7164	DAIKI ALUMINIUM	0.001%	97.981%
7165	MACAU LEGEND DE	0.001%	97.982%
7166	INTERSERVE PLC	0.001%	97.983%
7167	RAYSEARCH LABOR	0.001%	97.985%
7168	WINMARK CORP COMMON STOCK	0.001%	97.986%
7169	TAIFLEX SCIENTI	0.001%	97.988%
7170	FIRST GEN CORPO	0.001%	97.989%
7171	TOKAI CORP/GIFU	0.001%	97.991%
7172	FREEMAN FINANCI	0.001%	97.992%
7173	YAKULT HONSHA C	0.001%	97.994%
7174	TOYO KANETSU KK	0.001%	97.995%
7175	JOYFUL HONDA CO	0.001%	97.997%
7176	TEIKOKU SEN-I C	0.001%	97.998%
7177	GPO FIN INTERAC	0.001%	97.999%
7178	NETIA SA	0.001%	98.001%
7179	RMP ENERGY INC	0.001%	98.002%
7180	GLORIA MATERIAL	0.001%	98.004%
7181	NORITAKE CO	0.001%	98.005%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	STARZEN CO LTD	0.001%	98.007%
7183	ALTRI SGPS S.A.	0.001%	98.008%
7184	NITTETSU MINING	0.001%	98.010%
7185	GRUPO AEROMEXIC	0.001%	98.011%
7186	TAEWOONG CO	0.001%	98.013%
7187	ALE PROPERTY TR	0.001%	98.014%
7188	GCL NEW ENERGY	0.001%	98.015%
7189	TOBISHIMA CORP	0.001%	98.017%
7190	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.018%
7191	LI NING CO. LTD	0.001%	98.020%
7192	BAUER AG	0.001%	98.021%
7193	DOUTOR NICHIRE	0.001%	98.023%
7194	TAKARA LEBEN CO	0.001%	98.024%
7195	ALPHA NETWORKS	0.001%	98.026%
7196	ANDHRA BANK	0.001%	98.027%
7197	ZOETIS INC SR UNSECURED 02/18 1.875	0.001%	98.029%
7198	KOLAO HOLDINGS	0.001%	98.030%
7199	AYGAZ	0.001%	98.031%
7200	MK ELECTRON	0.001%	98.033%
7201	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.034%
7202	SAKAI HEAVY IND	0.001%	98.036%
7203	JEOL	0.001%	98.037%
7204	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.001%	98.039%
7205	GMO PAYMENT GAT	0.001%	98.040%
7206	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.042%
7207	ADDTECH AB B SH	0.001%	98.043%
7208	SWORD GROUP	0.001%	98.044%
7209	MENORA MIVTACHI	0.001%	98.046%
7210	TT ELECTRONICS	0.001%	98.047%
7211	KENTUCKY FRIED	0.001%	98.049%
7212	BUKIT SEMBAWNG	0.001%	98.050%
7213	LIGHT S.A.	0.001%	98.052%
7214	KVAERNER ASA	0.001%	98.053%
7215	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.054%
7216	GUOCOLAND LTD	0.001%	98.056%
7217	NISSHIN SEIFUN	0.001%	98.057%
7218	NISHIMATSUYA CH	0.001%	98.059%
7219	STOLT-NIELSEN L	0.001%	98.060%
7220	RECTICEL	0.001%	98.062%
7221	TOCHIGI BANK	0.001%	98.063%
7222	SPIE SA	0.001%	98.065%
7223	ORACLE FIN SERV	0.001%	98.066%
7224	CONCENTRADORA	0.001%	98.067%
7225	WELCIA HOLDINGS	0.001%	98.069%
7226	WILLDAN GROUP I	0.001%	98.070%
7227	YOUNGONE CORP	0.001%	98.072%
7228	SEIKITOKYU KOGY	0.001%	98.073%
7229	MEDY-TOX INC	0.001%	98.075%
7230	GLORIOUS PROPER	0.001%	98.076%
7231	PARCO CO	0.001%	98.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	HIBIYA ENGINEER	0.001%	98.079%
7233	SHINDENGEN ELEC	0.001%	98.080%
7234	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.082%
7235	XXENTRIA TECHNO	0.001%	98.083%
7236	OKABE CO	0.001%	98.085%
7237	UMW HLDGS BERHA	0.001%	98.086%
7238	OTONOMY INC COMMON STOCK USD.001	0.001%	98.087%
7239	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.089%
7240	TUNG THIH ELECT	0.001%	98.090%
7241	TAI CHEUNG HLDG	0.001%	98.092%
7242	SHORETEL INC COMMON STOCK USD.001	0.001%	98.093%
7243	TAKASAGO THML E	0.001%	98.095%
7244	DAIWA INDUSTRIE	0.001%	98.096%
7245	ECO WORLD DEVL	0.001%	98.097%
7246	PROTECTOR FORSI	0.001%	98.099%
7247	DISCO CORPORATI	0.001%	98.100%
7248	CSI PROPERTIES	0.001%	98.102%
7249	PARTNER COMMUNI	0.001%	98.103%
7250	BLACKMORES LTD	0.001%	98.105%
7251	SEASPAN CORP	0.001%	98.106%
7252	RECRUIT HOLDING	0.001%	98.107%
7253	MPACT LIMITED	0.001%	98.109%
7254	SHIMIZU BANK	0.001%	98.110%
7255	HARMONIC DRIVE	0.001%	98.112%
7256	HURCO COMPANIES INC COMMON STOCK	0.001%	98.113%
7257	PKP CARGO SA	0.001%	98.114%
7258	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.116%
7259	CHINA STEEL CHE	0.001%	98.117%
7260	KRBL LTD	0.001%	98.119%
7261	ANTENA 3 DE TEL	0.001%	98.120%
7262	BES ENGINEERING	0.001%	98.122%
7263	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.123%
7264	GLOBERIDE INC	0.001%	98.124%
7265	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.126%
7266	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.127%
7267	DSP GROUP INC	0.001%	98.129%
7268	NAN KANG RUBB T	0.001%	98.130%
7269	DEPO AUTO PARTS	0.001%	98.132%
7270	DAE DUCK ELECTR	0.001%	98.133%
7271	NORTH MINING SH	0.001%	98.134%
7272	CORPORATE TRAVE	0.001%	98.136%
7273	FUDO CONSTRUCTI	0.001%	98.137%
7274	SPCG	0.001%	98.139%
7275	BANGKOK DUSIT M	0.001%	98.140%
7276	SPEEDY HIRE PLC	0.001%	98.141%
7277	AICHI CORPORATI	0.001%	98.143%
7278	SIPEF(PLANT FIN	0.001%	98.144%
7279	LIANHUA SUPERMA	0.001%	98.146%
7280	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.147%
7281	SURTECO SE	0.001%	98.148%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	ACE HARDWARE IN	0.001%	98.150%
7283	SOL SPA	0.001%	98.151%
7284	CHUBU SHIRYO CO	0.001%	98.153%
7285	TOX FREE SOLUTI	0.001%	98.154%
7286	PRIMERO MINING CORP COMMON STOCK	0.001%	98.156%
7287	FIDEA HOLDINGS	0.001%	98.157%
7288	RELIANCE COMMUN	0.001%	98.158%
7289	LAWSON	0.001%	98.160%
7290	CHOLAMANDALAM I	0.001%	98.161%
7291	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.163%
7292	DAISO CO	0.001%	98.164%
7293	MELISRON LTD	0.001%	98.165%
7294	AMSTERDAM COMMO	0.001%	98.167%
7295	INFOCOM CORP	0.001%	98.168%
7296	DIP CORPORATION	0.001%	98.170%
7297	CARA OPERATIONS	0.001%	98.171%
7298	SUNDARAM FINANC	0.001%	98.172%
7299	FINANCIAL PRODU	0.001%	98.174%
7300	AEON FANTASY CO	0.001%	98.175%
7301	HENGDELI HOLDIN	0.001%	98.177%
7302	TRENCOR	0.001%	98.178%
7303	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.179%
7304	CHINA SHINEWAY	0.001%	98.181%
7305	SPIRE HEALTHCAR	0.001%	98.182%
7306	ALTERRA POWER C	0.001%	98.184%
7307	YEONG GUAN ENER	0.001%	98.185%
7308	POU SHENG INTL	0.001%	98.186%
7309	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.188%
7310	CESC	0.001%	98.189%
7311	ARATA CORP	0.001%	98.191%
7312	COROMANDEL INTL	0.001%	98.192%
7313	MORGAN SINDALL	0.001%	98.193%
7314	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.195%
7315	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	98.196%
7316	ORIENTAL HLDGS	0.001%	98.197%
7317	OBEROI REALTY L	0.001%	98.199%
7318	CHINA WATER IND	0.001%	98.200%
7319	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.202%
7320	SAKAI CHEMICAL	0.001%	98.203%
7321	ANANDA DEVELOPM	0.001%	98.204%
7322	ZAGG INC COMMON STOCK USD.001	0.001%	98.206%
7323	SINOFERT HOLDIN	0.001%	98.207%
7324	BKW ENERGIE AG	0.001%	98.209%
7325	MASISA SA	0.001%	98.210%
7326	PARIS ORLEANS S	0.001%	98.211%
7327	COSMO LADY CHIN	0.001%	98.213%
7328	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.214%
7329	CUTERA INC COMMON STOCK USD.001	0.001%	98.216%
7330	GERRY WEBER INT	0.001%	98.217%
7331	AISAN INDUSTRY	0.001%	98.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	SAMSUNG CARD	0.001%	98.220%
7333	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.221%
7334	CROMPTON GREAVE	0.001%	98.222%
7335	BOUSTEAD HLDGS	0.001%	98.224%
7336	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.225%
7337	FORD OTOSAN	0.001%	98.227%
7338	JIH SUN FINANCI	0.001%	98.228%
7339	TRANS COSMOS	0.001%	98.229%
7340	ASCOPIAVE SPA	0.001%	98.231%
7341	EASTERN & ORIEN	0.001%	98.232%
7342	SHENG SIONG GRO	0.001%	98.233%
7343	FORTIS HLTH (IN	0.001%	98.235%
7344	BOSCH LTD	0.001%	98.236%
7345	SUMMIT INDUSTRI	0.001%	98.238%
7346	PROCTOR&GAMBLE	0.001%	98.239%
7347	UEM SUNRISE BHD	0.001%	98.240%
7348	BEIJING NORTH S	0.001%	98.242%
7349	MUNKSJO OYJ	0.001%	98.243%
7350	GMR INFRASTRUCT	0.001%	98.244%
7351	MEC COMPANY LTD	0.001%	98.246%
7352	ALPEN CO LTD	0.001%	98.247%
7353	TEKFEN HOLDING	0.001%	98.249%
7354	NIPPON PISTON R	0.001%	98.250%
7355	GUANGDONG NAN Y	0.001%	98.251%
7356	COPEL PARANA EN	0.001%	98.253%
7357	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.254%
7358	FUJITSU KIDEN	0.001%	98.255%
7359	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.001%	98.257%
7360	FUJIMORI KOGYO	0.001%	98.258%
7361	ELECTRA	0.001%	98.259%
7362	GERDAU SA	0.001%	98.261%
7363	BRUNELLO CUCINE	0.001%	98.262%
7364	SAFILO GROUP SP	0.001%	98.264%
7365	KAMEI CORP	0.001%	98.265%
7366	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.266%
7367	TONG HSING ELEC	0.001%	98.268%
7368	GREAT EASTERN H	0.001%	98.269%
7369	NEWRIVER REIT P	0.001%	98.270%
7370	ASIA VITAL COMP	0.001%	98.272%
7371	SCHOELLER BLECK	0.001%	98.273%
7372	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.274%
7373	CAPE	0.001%	98.276%
7374	MOUNT GIBSON IR	0.001%	98.277%
7375	TEXHONG TEXTILE	0.001%	98.279%
7376	ZIX CORP COMMON STOCK USD.01	0.001%	98.280%
7377	TOLI CORP	0.001%	98.281%
7378	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.283%
7379	MIRAMAR HTEL &	0.001%	98.284%
7380	PETS AT HOME GR	0.001%	98.285%
7381	RVH INC	0.001%	98.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	GFT TECHNOLOGY	0.001%	98.288%
7383	MINISTOP CO	0.001%	98.289%
7384	HAN JIN TRANSP	0.001%	98.291%
7385	SK TELECOM ADR	0.001%	98.292%
7386	MCMILLAN SHAKES	0.001%	98.293%
7387	YANZHOU COAL MI	0.001%	98.295%
7388	EVEN CONSTRUCTO	0.001%	98.296%
7389	XINJIANG GOLDWI	0.001%	98.297%
7390	SMI HOLDINGS GR	0.001%	98.299%
7391	SRI REJEKI ISMA	0.001%	98.300%
7392	SHW AG	0.001%	98.301%
7393	BTB REAL ESTATE	0.001%	98.303%
7394	FREIGHTCAR AMER	0.001%	98.304%
7395	PANIN FINANCIAL	0.001%	98.305%
7396	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.307%
7397	ETALON GROUP-GD	0.001%	98.308%
7398	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.309%
7399	STAR MICRONICS	0.001%	98.311%
7400	HEY SONG	0.001%	98.312%
7401	NIDEC CORPORATI	0.001%	98.313%
7402	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.315%
7403	TIBET WATER RES	0.001%	98.316%
7404	CATHAY CONST	0.001%	98.317%
7405	JAPAN DRILLING	0.001%	98.319%
7406	AMARA RAJA BATT	0.001%	98.320%
7407	SYNERGIE	0.001%	98.321%
7408	T-GAIA CORP	0.001%	98.323%
7409	PETRONAS GAS	0.001%	98.324%
7410	NICE HOLDINGS C	0.001%	98.325%
7411	ARROW GLOBAL GR	0.001%	98.327%
7412	STANDARD FOODS	0.001%	98.328%
7413	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.329%
7414	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.331%
7415	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.332%
7416	GRO-BELS CO LTD	0.001%	98.333%
7417	DNO INTERNATIONAL	0.001%	98.335%
7418	ABC-MART INC	0.001%	98.336%
7419	ASSET MANAGERS	0.001%	98.337%
7420	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.339%
7421	SIAM COMMERCIAL	0.001%	98.340%
7422	CMC MAGNETICS C	0.001%	98.341%
7423	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.343%
7424	CALIDA HLDG	0.001%	98.344%
7425	SUMIDA ELECTRIC	0.001%	98.345%
7426	TESCO CORP	0.001%	98.347%
7427	TRONC INC COMMON STOCK USD.01	0.001%	98.348%
7428	HANWHA SECS	0.001%	98.349%
7429	NORITSU KOKI CO	0.001%	98.351%
7430	MEDICLINIC INTE	0.001%	98.352%
7431	GLOBAL MEDIACOM	0.001%	98.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	F-TECH INC	0.001%	98.355%
7433	IGB REAL ESTATE	0.001%	98.356%
7434	DARFON ELECTRON	0.001%	98.357%
7435	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.359%
7436	MANILA ELECTRIC	0.001%	98.360%
7437	VIRTUS HEALTH L	0.001%	98.361%
7438	D-LINK	0.001%	98.362%
7439	INGENIA COMMUNI	0.001%	98.364%
7440	TOENEC CORP	0.001%	98.365%
7441	CHONG HONG CONS	0.001%	98.366%
7442	SOCO INTERNATIO	0.001%	98.368%
7443	NIPPON BEET SUG	0.001%	98.369%
7444	MERIDIAN ENERGY	0.001%	98.370%
7445	FILINVEST LAND	0.001%	98.372%
7446	CARL ZEISS MEDI	0.001%	98.373%
7447	KJB FINANCIAL G	0.001%	98.374%
7448	ELECOM CO LTD	0.001%	98.376%
7449	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.377%
7450	INTERSHOP HOLDI	0.001%	98.378%
7451	EVS BROADCAST E	0.001%	98.380%
7452	361 DEGREES INT	0.001%	98.381%
7453	AKASTOR ASA	0.001%	98.382%
7454	GUANGSHEN RAILW	0.001%	98.383%
7455	DIVI'S LABORATO	0.001%	98.385%
7456	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.386%
7457	SOLIUM CAPITAL	0.001%	98.387%
7458	EMLAK KONUT GYO	0.001%	98.389%
7459	HEUNG-A SHIPPIN	0.001%	98.390%
7460	PICO FAR EAST H	0.001%	98.391%
7461	SAKATA INX CORP	0.001%	98.393%
7462	KUSURI NO AOKI	0.001%	98.394%
7463	SAGAX AB	0.001%	98.395%
7464	TAKAMATSU CONS	0.001%	98.397%
7465	YIRENDAI LTD AD	0.001%	98.398%
7466	SURMODICS INC COMMON STOCK USD.05	0.001%	98.399%
7467	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.400%
7468	ROBERT WALTERS	0.001%	98.402%
7469	RINNAI CORP	0.001%	98.403%
7470	TSURUMI MFG CO	0.001%	98.404%
7471	ASIA PACIFIC TE	0.001%	98.406%
7472	KAVERI SEED CO	0.001%	98.407%
7473	AUSTRIA TECHNOL	0.001%	98.408%
7474	WONIK IPS CO LT	0.001%	98.410%
7475	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.411%
7476	NISSIN CORP	0.001%	98.412%
7477	BEST PACIFIC IN	0.001%	98.413%
7478	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.415%
7479	BITTIUM OYJ	0.001%	98.416%
7480	TOKUSHU TOKAI H	0.001%	98.417%
7481	ZOOPLA PROPERTY	0.001%	98.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	JUST DIAL LTD	0.001%	98.420%
7483	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.421%
7484	LOPEZ HOLDINGS	0.001%	98.422%
7485	WIZZ AIR HOLDIN	0.001%	98.424%
7486	KIKKOMAN CORP	0.001%	98.425%
7487	STOCKMANN OYJ A	0.001%	98.426%
7488	LOJAS AMERICANA	0.001%	98.428%
7489	SUZLON ENERGY L	0.001%	98.429%
7490	CHINA SUNTIEN G	0.001%	98.430%
7491	GLAXOSMITHKLINE	0.001%	98.432%
7492	CHEMRING GROUP	0.001%	98.433%
7493	KONISHI CO LTD	0.001%	98.434%
7494	SANSIRI PUBLIC	0.001%	98.435%
7495	TECHTARGET COMMON STOCK USD.001	0.001%	98.437%
7496	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.438%
7497	WYNN MACAU LTD	0.001%	98.439%
7498	NATIONAL STORAG	0.001%	98.440%
7499	KANSAI URBAN BA	0.001%	98.442%
7500	RICH DEVELOPMEN	0.001%	98.443%
7501	GOODBABY INTERN	0.001%	98.444%
7502	HIQ INTERNATIONAL	0.001%	98.446%
7503	WOWOW INC	0.001%	98.447%
7504	FOLKESTONE EDU	0.001%	98.448%
7505	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.449%
7506	NITTOKU ENG CO	0.001%	98.451%
7507	IDI INSURANCE C	0.001%	98.452%
7508	MATRIX	0.001%	98.453%
7509	PACIFIC METALS	0.001%	98.455%
7510	CHUNG HSIN ELEC	0.001%	98.456%
7511	SEOHEE CONSTRUC	0.001%	98.457%
7512	CHAOWEI POWER H	0.001%	98.458%
7513	NISSIN SUGAR HO	0.001%	98.460%
7514	MAGNITOGORS-SPO	0.001%	98.461%
7515	ANGLO PACIFIC G	0.001%	98.462%
7516	INTERNATIONAL M	0.001%	98.463%
7517	CAMBRIDGE INDUS	0.001%	98.465%
7518	RUSHYDRO PJSC ADR ADR	0.001%	98.466%
7519	TRITAX BIG BOX	0.001%	98.467%
7520	CK LIFE SCIENCE	0.001%	98.469%
7521	HYUNDAI ROTEM C	0.001%	98.470%
7522	NEUROCRINE BIOS	0.001%	98.471%
7523	HARIM CO LTD	0.001%	98.472%
7524	SILVER LAKE RES	0.001%	98.474%
7525	ASAHI CO LTD	0.001%	98.475%
7526	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.476%
7527	PTT PUBLIC COMP	0.001%	98.477%
7528	CORP COMERCI SA	0.001%	98.479%
7529	SHINKO PLANTECH	0.001%	98.480%
7530	DASSAULT AVIATI	0.001%	98.481%
7531	UOB-KAY HIAN HO	0.001%	98.482%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	DAWNRAYS PHARMS	0.001%	98.484%
7533	CITY OFFICE REI	0.001%	98.485%
7534	CHINA OCEANWIDE	0.001%	98.486%
7535	TUBACEX SA	0.001%	98.487%
7536	HEARTLAND NEW Z	0.001%	98.489%
7537	TORIDOLL CORPOR	0.001%	98.490%
7538	MEARS GROUP PLC	0.001%	98.491%
7539	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.492%
7540	SHINSHO CORP	0.001%	98.494%
7541	SEKISUI JUSHI C	0.001%	98.495%
7542	DENKI KOGYO CO	0.001%	98.496%
7543	CHINA NATIONAL	0.001%	98.497%
7544	NICE INFORMATIO	0.001%	98.499%
7545	NYRSTAR NV	0.001%	98.500%
7546	SOLOCAL GROUP	0.001%	98.501%
7547	DUNELM GROUP PL	0.001%	98.502%
7548	NETUREN CO	0.001%	98.504%
7549	JAHWA ELECTRONI	0.001%	98.505%
7550	GRIEG SEAFOOD A	0.001%	98.506%
7551	NORDIC SEMICOND	0.001%	98.507%
7552	ONE LIBERTY PRO	0.001%	98.509%
7553	SHRIRAM CITY UN	0.001%	98.510%
7554	SSANGYONG MOTOR	0.001%	98.511%
7555	TAIWAN LAND DEV	0.001%	98.512%
7556	NIPPON THOMPSON	0.001%	98.514%
7557	YANGTZE OPT FIB	0.001%	98.515%
7558	SAGA PLC	0.001%	98.516%
7559	GRUPO FAMSA SA	0.001%	98.517%
7560	KAWADA TECHNOLO	0.001%	98.519%
7561	COSCO HOLDINGS	0.001%	98.520%
7562	CHINA REINSURAN	0.001%	98.521%
7563	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.522%
7564	CHINA OIL & GAS	0.001%	98.524%
7565	ONE HOSPITALITY	0.001%	98.525%
7566	SUPERMAX CORPOR	0.001%	98.526%
7567	BORYSZEW SA	0.001%	98.527%
7568	QINGLING MOTORS	0.001%	98.529%
7569	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.530%
7570	TAEKWANG IND CO	0.001%	98.531%
7571	MEDIA PRIMA BHD	0.001%	98.532%
7572	CGN MEIYA POWER	0.001%	98.534%
7573	FORHOUSE CORP	0.001%	98.535%
7574	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.536%
7575	UNIVERSAL ROBIN	0.001%	98.537%
7576	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.538%
7577	NATUREX	0.001%	98.540%
7578	GENTING PLANTA	0.001%	98.541%
7579	DEA CAPITAL SPA	0.001%	98.542%
7580	RYOYO ELECTRO C	0.001%	98.543%
7581	ORIENT SEMICOND	0.001%	98.545%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	IMAX CHINA HOLD	0.001%	98.546%
7583	INARI AMERTRON	0.001%	98.547%
7584	WIRECARD AG	0.001%	98.548%
7585	AA PLC	0.001%	98.550%
7586	AJISEN CHINA HO	0.001%	98.551%
7587	SIRTEX MEDICAL	0.001%	98.552%
7588	WPP AUNZ LTD	0.001%	98.553%
7589	IMMOBILIARE GRA	0.001%	98.555%
7590	UNIVERSAL CEMEN	0.001%	98.556%
7591	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.557%
7592	FOXTONS GROUP P	0.001%	98.558%
7593	BANK JABAR BANT	0.001%	98.559%
7594	RIDLEY CORP LTD	0.001%	98.561%
7595	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.562%
7596	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.563%
7597	SHANDONG CHENMI	0.001%	98.564%
7598	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.566%
7599	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.567%
7600	KOBAYASHI PHARM	0.001%	98.568%
7601	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.569%
7602	RETAIL ESTATES	0.001%	98.570%
7603	MANILA WATER CO	0.001%	98.572%
7604	5N PLUS INC.	0.001%	98.573%
7605	KEPCO PLANT SER	0.001%	98.574%
7606	SHANGHAI DASHEN	0.001%	98.575%
7607	UNIZYX HOLDING	0.001%	98.576%
7608	MEDIVIR	0.001%	98.578%
7609	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.579%
7610	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.580%
7611	ASCENDAS HOSPIT	0.001%	98.581%
7612	DABUR INDIA LTD	0.001%	98.583%
7613	INTERPARK CORP	0.001%	98.584%
7614	W-SCOPE CO	0.001%	98.585%
7615	SUN INTL LTD	0.001%	98.586%
7616	SMK CORP	0.001%	98.587%
7617	CELSIA SA ESP	0.001%	98.589%
7618	JASMINE INTERNA	0.001%	98.590%
7619	AMUSE INC	0.001%	98.591%
7620	FUNAI ELECTRIC	0.001%	98.592%
7621	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.593%
7622	CIMC ENRIC HOLD	0.001%	98.595%
7623	TRANCOM CO, LTD	0.001%	98.596%
7624	COSCO INTERNATI	0.001%	98.597%
7625	JUSTSYSTEM	0.001%	98.598%
7626	KONGSBERG GRUPP	0.001%	98.599%
7627	RIGNET INC COMMON STOCK USD.001	0.001%	98.601%
7628	CPMC HLDGS LTD	0.001%	98.602%
7629	VARDHMAN TEXTIL	0.001%	98.603%
7630	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.604%
7631	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	AMER SOFTWARE I	0.001%	98.607%
7633	GULLIVER INTERN	0.001%	98.608%
7634	CROCS INC COMMON STOCK USD.001	0.001%	98.609%
7635	SHINOKEN GROUP	0.001%	98.610%
7636	BOYAA INTERACTI	0.001%	98.611%
7637	AKSA AKRILIK KI	0.001%	98.613%
7638	HOTEL SHILLA	0.001%	98.614%
7639	WALLISER KANTON	0.001%	98.615%
7640	DR REDDYS LABS	0.001%	98.616%
7641	AHRESTY CORP	0.001%	98.617%
7642	POLARIS INFRAST	0.001%	98.619%
7643	STRIDE STAPLED	0.001%	98.620%
7644	COSCO CAPITAL I	0.001%	98.621%
7645	HUADIAN FUXIN E	0.001%	98.622%
7646	HNZ GROUP INC	0.001%	98.623%
7647	NOKIA CORP ADR	0.001%	98.625%
7648	FAR EAST HOSPIT	0.001%	98.626%
7649	YOROZU CORP	0.001%	98.627%
7650	TK DEVELOPMENT	0.001%	98.628%
7651	MANDOM CORP	0.001%	98.629%
7652	INAGEYA CO LTD	0.001%	98.631%
7653	TUPY SA	0.001%	98.632%
7654	WILH WILHELMESEN	0.001%	98.633%
7655	FLEXIGROUP LIMI	0.001%	98.634%
7656	VILLAGE SUPERMA	0.001%	98.635%
7657	CHINA LILANG LT	0.001%	98.636%
7658	NIPPON DENSETSU	0.001%	98.638%
7659	COMBA TELECOM S	0.001%	98.639%
7660	PRESIDENT SECS	0.001%	98.640%
7661	LOCK&LOCK CO LT	0.001%	98.641%
7662	TAIWAN SURFACE	0.001%	98.642%
7663	VIRBAC	0.001%	98.644%
7664	ESSO(FRANCAISE)	0.001%	98.645%
7665	KONTRON AG	0.001%	98.646%
7666	RENTIAN TECHNOL	0.001%	98.647%
7667	MORITA HOLDINGS	0.001%	98.648%
7668	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.649%
7669	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.651%
7670	TIAN AN CHINA I	0.001%	98.652%
7671	HELLENIC EXCH H	0.001%	98.653%
7672	PHIBRO ANIMAL H	0.001%	98.654%
7673	RETELIT SPA	0.001%	98.655%
7674	HOCHIKI CORPORA	0.001%	98.656%
7675	CELLCOM ISRAEL	0.001%	98.658%
7676	PACK CORP	0.001%	98.659%
7677	ORDINA NV	0.001%	98.660%
7678	HANWHA NON-LIFE	0.001%	98.661%
7679	SA SA INTL HLDG	0.001%	98.662%
7680	HONGHUA GROUP L	0.001%	98.664%
7681	ARB CORP LTD	0.001%	98.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	BERJAYA CORPORA	0.001%	98.666%
7683	CHINA MERCHANTS	0.001%	98.667%
7684	DONG-A ST CO LT	0.001%	98.668%
7685	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.669%
7686	PERSISTENT SYST	0.001%	98.671%
7687	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.672%
7688	HOEGH LNG HOLDI	0.001%	98.673%
7689	MEGA WORLD PROP	0.001%	98.674%
7690	LINK ADMINISTRA	0.001%	98.675%
7691	STRAUSS GROUP L	0.001%	98.676%
7692	CHINA SHIPPING	0.001%	98.677%
7693	KPIT TECHNOLOGI	0.001%	98.679%
7694	ON-BRIGHT ELECT	0.001%	98.680%
7695	SEIKA CORP	0.001%	98.681%
7696	INTOPS CO	0.001%	98.682%
7697	KUKDO CHEMICAL	0.001%	98.683%
7698	HIDAY HIDAKA CO	0.001%	98.684%
7699	SKF AB	0.001%	98.686%
7700	13 HOLDINGS LTD	0.001%	98.687%
7701	NONG SHIM HOLDI	0.001%	98.688%
7702	PARKSON RETAIL	0.001%	98.689%
7703	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.690%
7704	DOGAN HOLDINGS	0.001%	98.691%
7705	NIIT TECHNOLOGI	0.001%	98.693%
7706	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.694%
7707	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.695%
7708	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.696%
7709	CONSORCIO ARA S	0.001%	98.697%
7710	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.698%
7711	HONGKONG&SHANG	0.001%	98.699%
7712	PCM INC COMMON STOCK USD.001	0.001%	98.701%
7713	RAYMOND LTD	0.001%	98.702%
7714	IMF (AUSTRALIA)	0.001%	98.703%
7715	LITE-ON SEMICON	0.001%	98.704%
7716	KITA-NIPPON BAN	0.001%	98.705%
7717	TELSTRA CORP-AD	0.001%	98.706%
7718	ISELECT LTD	0.001%	98.708%
7719	DASSAULT SYSTEM	0.001%	98.709%
7720	SEED CO LTD/TOK	0.001%	98.710%
7721	PACT GROUP HOLD	0.001%	98.711%
7722	AIRPORT CITY LT	0.001%	98.712%
7723	ARROWHEAD PROR	0.001%	98.713%
7724	BIESSE	0.001%	98.714%
7725	FAIRWOOD HOLDIN	0.001%	98.716%
7726	MAGNUM BERHAD	0.001%	98.717%
7727	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.718%
7728	AFFIN HLDGS BHD	0.001%	98.719%
7729	NICHIREKI CO LT	0.001%	98.720%
7730	OXFORD INSTRUME	0.001%	98.721%
7731	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	PAYPOINT	0.001%	98.723%
7733	MILBON CO	0.001%	98.725%
7734	STAR CRUISES LT	0.001%	98.726%
7735	KYOBO SECURITIE	0.001%	98.727%
7736	FUKUSHIMA BANK	0.001%	98.728%
7737	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.729%
7738	SELECT HARVESTS	0.001%	98.730%
7739	INOVALIS REAL E	0.001%	98.731%
7740	FUKUDA CORP	0.001%	98.733%
7741	TCL MULTIMEDIA	0.001%	98.734%
7742	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.735%
7743	APT SATELLITE	0.001%	98.736%
7744	KYODO PRINTING	0.001%	98.737%
7745	INTERVEST OFFIC	0.001%	98.738%
7746	MAIRE TECNIMONT	0.001%	98.739%
7747	SESA SPA	0.001%	98.740%
7748	GLOBAL YATIRIM	0.001%	98.742%
7749	ZINWELL CORP	0.001%	98.743%
7750	KURA CORPORATIO	0.001%	98.744%
7751	ESPRINET SPA	0.001%	98.745%
7752	SIGDO KOPPERS S	0.001%	98.746%
7753	TEKKEN CORP	0.001%	98.747%
7754	COGOBUY GROUP	0.001%	98.748%
7755	GIGASTORAGE COR	0.001%	98.749%
7756	METKA SA	0.001%	98.751%
7757	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.752%
7758	WAH LEEIndustr	0.001%	98.753%
7759	INTL GAME SYSTE	0.001%	98.754%
7760	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.755%
7761	LUXOTTICA GROUP	0.001%	98.756%
7762	SIA REIT INC	0.001%	98.757%
7763	TA CHEN STAINLE	0.001%	98.758%
7764	RADIUM LIFE TEC	0.001%	98.760%
7765	TAMEDIA AG	0.001%	98.761%
7766	LI PENG ENTERPR	0.001%	98.762%
7767	mitsui + CO LTD SPONS ADR ADR	0.001%	98.763%
7768	BIJOU BRIGITTE	0.001%	98.764%
7769	SUNPLUS TECHNOL	0.001%	98.765%
7770	SENEX ENERGY LT	0.001%	98.766%
7771	MULTI PACKAGING	0.001%	98.767%
7772	SRE GROUP LTD	0.001%	98.768%
7773	REDCO PROPRTIE	0.001%	98.770%
7774	GL EVENTS	0.001%	98.771%
7775	BELLEVUE GROUP	0.001%	98.772%
7776	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.773%
7777	ALTEK CORP	0.001%	98.774%
7778	ANICOM HOLDINGS	0.001%	98.775%
7779	LECTRA SYSTEMES	0.001%	98.776%
7780	BASSO INDUSTRY	0.001%	98.777%
7781	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	CITYCHAMP WATCH	0.001%	98.780%
7783	YUEXIU TRANSPOR	0.001%	98.781%
7784	CHAIN STORE OKU	0.001%	98.782%
7785	DYNAPACK INTL T	0.001%	98.783%
7786	SCHALTBAU HOLDI	0.001%	98.784%
7787	INVESTEC PROP F	0.001%	98.785%
7788	RH COMMON STOCK USD.0001	0.001%	98.786%
7789	CHUNG HUNG STEE	0.001%	98.787%
7790	COMTECH TELE CO	0.001%	98.788%
7791	PURE TECHNOLOGI	0.001%	98.790%
7792	MICRO-STAR INTL	0.001%	98.791%
7793	LPN DEVELOPMENT	0.001%	98.792%
7794	ICHIYOSHI SECS	0.001%	98.793%
7795	OPERA SOFTWARE	0.001%	98.794%
7796	FISSION URANIUM	0.001%	98.795%
7797	ALPHA CORP	0.001%	98.796%
7798	HANA MICROELECT	0.001%	98.797%
7799	LAOX CO	0.001%	98.798%
7800	T & K TOKA CO L	0.001%	98.799%
7801	SOLARTECH INTL	0.001%	98.800%
7802	OPUS GROUP AB	0.001%	98.802%
7803	ORACLE CORP JAP	0.001%	98.803%
7804	KYOKUTO SECURIT	0.001%	98.804%
7805	Minerva SA	0.001%	98.805%
7806	SAES GETTERS	0.001%	98.806%
7807	INFO SVS INTL	0.001%	98.807%
7808	NOVATEK OAO	0.001%	98.808%
7809	INTAGE INC	0.001%	98.809%
7810	HUSQVARNA AB	0.001%	98.810%
7811	EISAI CO	0.001%	98.811%
7812	STS SEMICONDUCT	0.001%	98.812%
7813	RENAISSANCE INC	0.001%	98.814%
7814	AIPHONE CO	0.001%	98.815%
7815	XAAR	0.001%	98.816%
7816	CERVUS EQUIPMEN	0.001%	98.817%
7817	MERCURIES & ASS	0.001%	98.818%
7818	AXT INC COMMON STOCK USD.001	0.001%	98.819%
7819	HUNG POO CONSTR	0.001%	98.820%
7820	DAH-CHI SEIKO	0.001%	98.821%
7821	MORITO CO	0.001%	98.822%
7822	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.823%
7823	SHINKONG INSURA	0.001%	98.824%
7824	FACC AG	0.001%	98.825%
7825	ZENG HSING INDL	0.001%	98.827%
7826	PLAYMATES TOYS	0.001%	98.828%
7827	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.829%
7828	TSUBAKI NAKASHI	0.001%	98.830%
7829	IMASEN ELEC IND	0.001%	98.831%
7830	EDREAMS ODIGEO	0.001%	98.832%
7831	REGAL REIT	0.001%	98.833%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	CABCHARGE AUSTR	0.001%	98.834%
7833	CTT-CORREIOS DE	0.001%	98.835%
7834	SUNG KWANG BEND	0.001%	98.836%
7835	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.837%
7836	MIYAJI ENGINEER	0.001%	98.838%
7837	PROBI AB	0.001%	98.839%
7838	ALBANY MOLECULA	0.001%	98.841%
7839	RTX TELECOM	0.001%	98.842%
7840	GUANGSHEN RAILW	0.001%	98.843%
7841	HIGASHI NIHON H	0.001%	98.844%
7842	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.845%
7843	NIPPON PILLAR P	0.001%	98.846%
7844	DREAM UNLIMIITE	0.001%	98.847%
7845	GIANPLUS TECHN	0.001%	98.848%
7846	ACTRON TECHNOLO	0.001%	98.849%
7847	UNILEVER PLC	0.001%	98.850%
7848	BEIJING URBAN C	0.001%	98.851%
7849	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.852%
7850	BING-GRAE	0.001%	98.853%
7851	SINGAMAS CONTAI	0.001%	98.854%
7852	AGRITRADE RESOU	0.001%	98.855%
7853	BALRAMPUR CHINI	0.001%	98.856%
7854	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.858%
7855	CONCORD NEW ENE	0.001%	98.859%
7856	GUJARAT GAS LTD	0.001%	98.860%
7857	RYODEN TRADING	0.001%	98.861%
7858	LIBBEY INC COMMON STOCK USD.01	0.001%	98.862%
7859	E.I.D.-PARRY(IN	0.001%	98.863%
7860	DAISAN BANK	0.001%	98.864%
7861	NICE-SYSTEMS LT	0.001%	98.865%
7862	SHIBAURA ELECTR	0.001%	98.866%
7863	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.867%
7864	DAIKEN CORP	0.001%	98.868%
7865	CHINA SILVER GR	0.001%	98.869%
7866	TELEKOM MALAYSI	0.001%	98.870%
7867	VP BANK AG	0.001%	98.871%
7868	TOYO WHARF & W	0.001%	98.872%
7869	VALUE PARTNERS	0.001%	98.873%
7870	NAPHTHA ISRAEL	0.001%	98.874%
7871	SAKAI MOVING SE	0.001%	98.875%
7872	SWISSQUOTE GP H	0.001%	98.877%
7873	BYUCKSAN CORP	0.001%	98.878%
7874	ASAHI KOGYOSHA	0.001%	98.879%
7875	EXMAR	0.001%	98.880%
7876	NAGATANIEN CO L	0.001%	98.881%
7877	GDI PROPERTY GR	0.001%	98.882%
7878	IWAICOSMO HLDGS	0.001%	98.883%
7879	TAKACHIHO ELECT	0.001%	98.884%
7880	GRASIM INDUSTRI	0.001%	98.885%
7881	GREENCROSS LTD	0.001%	98.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	98.887%
7883	ECOPETROL SA	0.001%	98.888%
7884	DATANG INTL POW	0.001%	98.889%
7885	ZUMTOBEL AG	0.001%	98.890%
7886	MALAYSIAN PACIF	0.001%	98.891%
7887	NOBLE GROUP LTD	0.001%	98.892%
7888	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.893%
7889	DAITO PHARM	0.001%	98.894%
7890	RADNET INC COMMON STOCK USD.0001	0.001%	98.895%
7891	SILVER GRANT IN	0.001%	98.896%
7892	CHUETSU PULP&PA	0.001%	98.897%
7893	ENPLAS CORP	0.001%	98.898%
7894	ITOKI CORP	0.001%	98.899%
7895	NIPPON SEISEN C	0.001%	98.900%
7896	STARTEK INC	0.001%	98.901%
7897	SAS AB	0.001%	98.903%
7898	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	98.904%
7899	K&O ENERGY GROU	0.001%	98.905%
7900	DELTA-GALIL IND	0.001%	98.906%
7901	ASANUMA CORP	0.001%	98.907%
7902	TOTETSU KOGYO C	0.001%	98.908%
7903	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	98.909%
7904	EN-JAPAN INC.	0.001%	98.910%
7905	SIBANYE GOLD LTD RIGHT	0.001%	98.911%
7906	GENESIS ENERGY	0.001%	98.912%
7907	OILES CORPORATI	0.001%	98.913%
7908	IMAGINATION TEC	0.001%	98.914%
7909	ADCOCK INGRAM H	0.001%	98.915%
7910	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.916%
7911	TELESITES SAB D	0.001%	98.917%
7912	RCR TOMLINSON L	0.001%	98.918%
7913	GATEWAY DISTRI	0.001%	98.919%
7914	SUNWAY REAL EST	0.001%	98.920%
7915	WHITESTONE REIT REIT USD.001	0.001%	98.921%
7916	SCHAEFFLER AG P	0.001%	98.922%
7917	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.923%
7918	TAIWAN PCB TECH	0.001%	98.924%
7919	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.925%
7920	PT PAN INDONESIA	0.001%	98.926%
7921	HILONG HOLDING	0.001%	98.927%
7922	SHN EXPRESSWAY	0.001%	98.928%
7923	LAND MARK OPTOE	0.001%	98.929%
7924	WASION METERS G	0.001%	98.930%
7925	KEIYO CO	0.001%	98.931%
7926	OSAKA STEEL CO	0.001%	98.932%
7927	BATA INDIA LTD	0.001%	98.933%
7928	JIMOTO HLDGS IN	0.001%	98.934%
7929	TAIWAN SOGO SHI	0.001%	98.935%
7930	CENTRAL SPORTS	0.001%	98.936%
7931	JALUX INC	0.001%	98.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	F-SECURE OYJ	0.001%	98.938%
7933	LH FINANCIAL GR	0.001%	98.940%
7934	YINSON HOLDINGS	0.001%	98.941%
7935	HONG KONG AIRCR	0.001%	98.942%
7936	NIPPON YUSOKI C	0.001%	98.943%
7937	MATSUDA SANGYO	0.001%	98.944%
7938	XERO LIMITED	0.001%	98.945%
7939	PULSE SEISMIC	0.001%	98.946%
7940	COSCO CORPORATI	0.001%	98.947%
7941	MARVELOUS AQL I	0.001%	98.948%
7942	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.949%
7943	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.950%
7944	WAKACHIKU CONST	0.001%	98.951%
7945	WOORI BANK SPON ADR ADR	0.001%	98.952%
7946	CIA DE SANEAMEN	0.001%	98.953%
7947	KISCO CORP	0.001%	98.954%
7948	HODOGAYA CHEMIC	0.001%	98.955%
7949	ARDMORE SHIPPIN	0.001%	98.956%
7950	FURUKAWA BATTER	0.001%	98.957%
7951	BRIGHT SMART SE	0.001%	98.958%
7952	ELLIE MAE INC COMMON STOCK USD.0001	0.001%	98.959%
7953	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	98.960%
7954	STP & I PCL-FOR	0.001%	98.961%
7955	HARBOUR CENTRE	0.001%	98.962%
7956	VANACHAI GROUP	0.001%	98.963%
7957	CHU KONG SHIPPI	0.001%	98.964%
7958	SAMTY CO.LTD.	0.001%	98.965%
7959	JK TYRE & INDUS	0.001%	98.966%
7960	TIM PARTICIPACOES SA ADR ADR	0.001%	98.967%
7961	TOKYO ROPE MFG	0.001%	98.968%
7962	HANSOL CHEMICAL	0.001%	98.969%
7963	SHENYIN WANGUO(	0.001%	98.970%
7964	ATSUGI NYLON IN	0.001%	98.971%
7965	COX & KINGS LTD	0.001%	98.972%
7966	DAIKOKU DENKI C	0.001%	98.973%
7967	KNM GROUP BERHA	0.001%	98.974%
7968	FORMOSA LABORAT	0.001%	98.975%
7969	CORONA CORP	0.001%	98.976%
7970	OTOKAR OTOMOTIV	0.001%	98.977%
7971	PARQUE ARAUCO S	0.001%	98.978%
7972	SOGO MEDICAL CO	0.001%	98.979%
7973	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.980%
7974	FORUS S.A.	0.001%	98.981%
7975	ONOKEN CO LTD	0.001%	98.982%
7976	BELLE CORPORATI	0.001%	98.983%
7977	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.984%
7978	BATU KAWAN BHD	0.001%	98.985%
7979	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.986%
7980	AGABANG&COMPANY	0.001%	98.987%
7981	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.988%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	TOYO TANSO CO L	0.001%	98.989%
7983	STHREE	0.001%	98.990%
7984	YAHAGI CONST CO	0.001%	98.991%
7985	SYMPHONY HLDGS	0.001%	98.992%
7986	OSJB HOLDINGS C	0.001%	98.993%
7987	MARUWA CO LTD	0.001%	98.994%
7988	DELEK AUTOMOTIV	0.001%	98.995%
7989	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.996%
7990	SINKO INDUSTRIE	0.001%	98.997%
7991	SLC AGRICOLA SA	0.001%	98.998%
7992	L&K ENGINEERING	0.001%	98.999%
7993	BROADLEAF CO LT	0.001%	99.000%
7994	METAIR INVESTME	0.001%	99.001%
7995	GS RETAIL CO LT	0.001%	99.002%
7996	RYOSHOKU LTD	0.001%	99.003%
7997	GUOLIAN SECURIT	0.001%	99.004%
7998	BERJAYA SPORTS	0.001%	99.005%
7999	CREDITO REAL SA	0.001%	99.006%
8000	KANTO TSUKUBA B	0.001%	99.007%
8001	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.008%
8002	SHREE CEMENT LT	0.001%	99.009%
8003	GIKEN LTD	0.001%	99.010%
8004	YOMIURI LAND CO	0.001%	99.011%
8005	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.012%
8006	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.012%
8007	OLYMPIC STEEL I	0.001%	99.013%
8008	HOLTEK SEMICOND	0.001%	99.014%
8009	AIRASIA X BHD	0.001%	99.015%
8010	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.016%
8011	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.017%
8012	FENIX OUTDOOR I	0.001%	99.018%
8013	UNITED ENERGY G	0.001%	99.019%
8014	MOSHIMOSHI HOTL	0.001%	99.020%
8015	STUDIO ALICE CO	0.001%	99.021%
8016	CHIBA KOGYO BAN	0.001%	99.022%
8017	HI SUN TECH CHI	0.001%	99.023%
8018	FREIGHTWAYS LTD	0.001%	99.024%
8019	AEKYUNG PETROCH	0.001%	99.025%
8020	KWALITY LTD	0.001%	99.026%
8021	REGIS HEALTHCAR	0.001%	99.027%
8022	KAROON GAS AUST	0.001%	99.028%
8023	EUGENE INVS&SEC	0.001%	99.029%
8024	MESOBLAST LTD	0.001%	99.030%
8025	TOPBI INTERNATI	0.001%	99.031%
8026	HYFLUX LTD	0.001%	99.032%
8027	XTREME DRILLING	0.001%	99.033%
8028	FRANCE BED HOLD	0.001%	99.034%
8029	HULIC REIT INC	0.001%	99.035%
8030	TIPCO ASPHALT P	0.001%	99.036%
8031	TOMOKU CO	0.001%	99.037%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	POLYPLEX THAILA	0.001%	99.038%
8033	JAPAN AIRPORT T	0.001%	99.039%
8034	FONTERRA SHAREH	0.001%	99.040%
8035	FRASERS CENTREP	0.001%	99.041%
8036	OMAXE LTD	0.001%	99.042%
8037	SIAM GLOBAL HOU	0.001%	99.043%
8038	TOKYO THEATRES	0.001%	99.044%
8039	AIXTRON SE	0.001%	99.045%
8040	CAPITAL ONE BAN	0.001%	99.046%
8041	SALA CORPORATIO	0.001%	99.047%
8042	FURUSATO INDUST	0.001%	99.048%
8043	NORTHWEST PIPE	0.001%	99.049%
8044	VITROLIFE AB	0.001%	99.049%
8045	TOHO TITANIUM C	0.001%	99.050%
8046	PROPERTY FOR IN	0.001%	99.051%
8047	MONTEA SCA	0.001%	99.052%
8048	GLOBE TRADE CEN	0.001%	99.053%
8049	AJ RENT CAR	0.001%	99.054%
8050	VALUETRONICS HL	0.001%	99.055%
8051	POONGSAN HOLDIN	0.001%	99.056%
8052	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.057%
8053	WATAMI FOOD SER	0.001%	99.058%
8054	EVERLIGHT CHEMI	0.001%	99.059%
8055	MEISEI INDUSTRI	0.001%	99.060%
8056	SANOH INDUSTRIA	0.001%	99.061%
8057	SK TELECOM	0.001%	99.062%
8058	MIMASU SEMICOND	0.001%	99.063%
8059	TOA CORP	0.001%	99.064%
8060	NIHON CHOUZAI C	0.001%	99.065%
8061	KANAGAWA CHUO K	0.001%	99.066%
8062	GESCO AG	0.001%	99.067%
8063	NISSEI PLSTIC I	0.001%	99.068%
8064	CHINA STRATEGIC	0.001%	99.069%
8065	UCHIDA YOKO CO	0.001%	99.070%
8066	KOPIN CORP COMMON STOCK USD.01	0.001%	99.070%
8067	FORMOSAN RUBBER	0.001%	99.071%
8068	NAUTILUS MINERA	0.001%	99.072%
8069	BOLSA DE VALOR	0.001%	99.073%
8070	PERSEUS MINING	0.001%	99.074%
8071	DAIRY FARM INTL	0.001%	99.075%
8072	GAMEHOST INC	0.001%	99.076%
8073	TOSHIBA CORP	0.001%	99.077%
8074	G.U.D. HOLDINGS	0.001%	99.078%
8075	NEC CAPITAL SOL	0.001%	99.079%
8076	BPOST SA	0.001%	99.080%
8077	SUMMIT R/EST HL	0.001%	99.081%
8078	CYBERTAN TECHNO	0.001%	99.082%
8079	ICOM INCORPORAT	0.001%	99.083%
8080	MITSUBISHI PAPE	0.001%	99.084%
8081	LAMPRELL PLC	0.001%	99.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	TA ENTERPRISE B	0.001%	99.085%
8083	ALEXANDER FORBE	0.001%	99.086%
8084	HAGIHARA INDUST	0.001%	99.087%
8085	SEMPERIT AG HOL	0.001%	99.088%
8086	MEDCO ENERGI IN	0.001%	99.089%
8087	BOSIDENG INTL H	0.001%	99.090%
8088	HANSEN TECHNOLO	0.001%	99.091%
8089	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.092%
8090	MABUCHI MOTOR C	0.001%	99.093%
8091	CRH PLC	0.001%	99.094%
8092	PEGASUS SEWING	0.001%	99.095%
8093	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.096%
8094	MOBILEPHONE TEL	0.001%	99.097%
8095	GUJARAT MINERAL	0.001%	99.098%
8096	MITSUUROKO CO L	0.001%	99.099%
8097	HOPEWELL HIGHWA	0.001%	99.099%
8098	VIEWWORKS CO LTD	0.001%	99.100%
8099	ENVESTNET INC COMMON STOCK	0.001%	99.101%
8100	SHINKO SHOJI CO	0.001%	99.102%
8101	JANOME SEWING M	0.001%	99.103%
8102	NIPPON VALQUA I	0.001%	99.104%
8103	DORO AB	0.001%	99.105%
8104	MIE BANK LTD/TH	0.001%	99.106%
8105	IMDEX LTD	0.001%	99.107%
8106	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.108%
8107	AUBAY	0.001%	99.109%
8108	CENIT AG SYSTEM	0.001%	99.110%
8109	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.111%
8110	ORIENTAL BK OF	0.001%	99.111%
8111	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.112%
8112	SDI CORP	0.001%	99.113%
8113	PT PAKUWON JATI	0.001%	99.114%
8114	JUNGFRAUBAHN HL	0.001%	99.115%
8115	GROUPE CRIT	0.001%	99.116%
8116	SEKERBANK	0.001%	99.117%
8117	TOWER SEMICONDU	0.001%	99.118%
8118	BANPU PUBLIC CO	0.001%	99.119%
8119	UNITECH PRINTED	0.001%	99.120%
8120	GET NICE HOLDIN	0.001%	99.121%
8121	LOTES CO LTD	0.001%	99.122%
8122	ALCONIX CORPORA	0.001%	99.122%
8123	OHSO FOOD SERV	0.001%	99.123%
8124	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.124%
8125	ALMA MEDIA CORP	0.001%	99.125%
8126	HEIJMANS	0.001%	99.126%
8127	LEASINVEST REAL	0.001%	99.127%
8128	WESTAR ENERGY I	0.001%	99.128%
8129	REXLOT HOLDINGS	0.001%	99.129%
8130	SHOEI CO LTD	0.001%	99.130%
8131	VESTEL ELECTRON	0.001%	99.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	SVENSKA HANDELS	0.001%	99.132%
8133	YASUDA WAREHOUS	0.001%	99.132%
8134	FUJI PHARM CO L	0.001%	99.133%
8135	KAWAI MUSICAL I	0.001%	99.134%
8136	LIFETECH SCIENT	0.001%	99.135%
8137	FEINTOOL INTERN	0.001%	99.136%
8138	HANNSTAR BOARD	0.001%	99.137%
8139	ITC PROPERTIES	0.001%	99.138%
8140	SYRAH RESOURCES	0.001%	99.139%
8141	PRECIOUS SHIPPI	0.001%	99.140%
8142	ARES ALLERGY HO	0.001%	99.141%
8143	SVENSKA CELLULO	0.001%	99.141%
8144	TYC BROTHER IND	0.001%	99.142%
8145	NITTO KOHKI CO	0.001%	99.143%
8146	SOBHA LIMITED	0.001%	99.144%
8147	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.145%
8148	JAIPRAKASH ASSO	0.001%	99.146%
8149	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.147%
8150	HAICHANG HOLDIN	0.001%	99.148%
8151	CHIYODA INTEGRE	0.001%	99.149%
8152	CHUKYO BANK	0.001%	99.150%
8153	GOCOMPARE.COM G	0.001%	99.150%
8154	SAMART CORP PCL	0.001%	99.151%
8155	WESTGOLD RESOUR	0.001%	99.152%
8156	SEA HOLDINGS LT	0.001%	99.153%
8157	IHH HEALTHCARE	0.001%	99.154%
8158	SINCERE NAVIGAT	0.001%	99.155%
8159	TONAMI HOLDINGS	0.001%	99.156%
8160	CHINA SANJIANG	0.001%	99.157%
8161	QUANTA STORAGE	0.001%	99.158%
8162	EAST CAPITAL EX	0.001%	99.158%
8163	KEC INTERNATION	0.001%	99.159%
8164	ITOCHU SHOKUHIN	0.001%	99.160%
8165	FINOLEX INDUSTR	0.001%	99.161%
8166	BEIJING ENT MED	0.001%	99.162%
8167	BLACK BOX CORP	0.001%	99.163%
8168	CONNECT GROUP	0.001%	99.164%
8169	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.165%
8170	KAWASAN INDS JA	0.001%	99.166%
8171	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.166%
8172	MASTER GLORY GR	0.001%	99.167%
8173	HAPAG-LLOYD AG	0.001%	99.168%
8174	NISSUI PHARM CO	0.001%	99.169%
8175	VIJAYA BANK	0.001%	99.170%
8176	EMCORE CORP COMMON STOCK	0.001%	99.171%
8177	CMIC HOLDINGS C	0.001%	99.172%
8178	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.173%
8179	PSG GROUP LTD	0.001%	99.173%
8180	TOKYO ENERGY&SY	0.001%	99.174%
8181	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	ATLAS FINANCIAL	0.001%	99.176%
8183	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.177%
8184	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.178%
8185	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.179%
8186	CREATE SD HOLDI	0.001%	99.180%
8187	KOMATSU SEIREN	0.001%	99.181%
8188	YUGANG INTL	0.001%	99.181%
8189	ISRA VISION AG	0.001%	99.182%
8190	KISWIRE LTD	0.001%	99.183%
8191	CHINA OVERSEAS	0.001%	99.184%
8192	CELLNEX TELECOM	0.001%	99.185%
8193	AKITA DRILLING	0.001%	99.186%
8194	SUNDRAM FASTNER	0.001%	99.187%
8195	CHIP ENG SENG C	0.001%	99.188%
8196	CHUNG HWA PULP	0.001%	99.188%
8197	JAPAN PILE CORP	0.001%	99.189%
8198	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.190%
8199	DONG AH TIRE&RU	0.001%	99.191%
8200	mitsui HIGH TEC	0.001%	99.192%
8201	KOREA ELEC TERM	0.001%	99.193%
8202	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.194%
8203	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.195%
8204	ALICO INC COMMON STOCK USD1.0	0.001%	99.195%
8205	BIRLA CORP LTD	0.001%	99.196%
8206	MYOB GROUP LTD	0.001%	99.197%
8207	POYA CO LTD	0.001%	99.198%
8208	FIAT CHRYSLER A	0.001%	99.199%
8209	TOURISM HOLDING	0.001%	99.200%
8210	TOHO CO LTD	0.001%	99.201%
8211	PHX ENERGY SERV	0.001%	99.202%
8212	SCANDI STANDARD	0.001%	99.202%
8213	GLOBAL&YUASA BA	0.001%	99.203%
8214	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.204%
8215	NITTOC CONST CO	0.001%	99.205%
8216	INV LA CONSTRUC	0.001%	99.206%
8217	NOEVIR HOLDINGS	0.001%	99.207%
8218	HIROSE ELECTRIC	0.001%	99.208%
8219	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.208%
8220	SINOLINK WORLDW	0.001%	99.209%
8221	CARDINAL ENERGY	0.001%	99.210%
8222	TRAVELZOO COMMON STOCK USD.01	0.001%	99.211%
8223	MBK PCL	0.001%	99.212%
8224	ASUNARO AOKI CO	0.001%	99.213%
8225	PTC INDIA LTD	0.001%	99.214%
8226	CITY LODGE HOTE	0.001%	99.215%
8227	OLAV THON EIEND	0.001%	99.215%
8228	SCHIBSTED ASA	0.001%	99.216%
8229	TOYO CORPORATIO	0.001%	99.217%
8230	CSE GLOBAL LIMi	0.001%	99.218%
8231	TECHNOVATOR INT	0.001%	99.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	ELBIT SYSTEMS L	0.001%	99.220%
8233	TAIHO KOGYO	0.001%	99.221%
8234	GENMAB A/S	0.001%	99.221%
8235	KAISA GROUP HLD	0.001%	99.222%
8236	SINOSOFT TECHNO	0.001%	99.223%
8237	OYO CORPORATION	0.001%	99.224%
8238	GUNNEBO AB	0.001%	99.225%
8239	MICROBIO CO LTD	0.001%	99.226%
8240	PASONA GROUP IN	0.001%	99.227%
8241	CREDIT SUISSE G	0.001%	99.227%
8242	DIOS FASTIGHETE	0.001%	99.228%
8243	KNOW IT AB	0.001%	99.229%
8244	CONSTRUTORA TEN	0.001%	99.230%
8245	LATTICE SEMICON	0.001%	99.231%
8246	PW MEDTECH GROU	0.001%	99.232%
8247	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.232%
8248	GOL LINHAS AERE	0.001%	99.233%
8249	FUJIMI INC	0.001%	99.234%
8250	LOTUS BAKERIES	0.001%	99.235%
8251	COMPAGNIE DES A	0.001%	99.236%
8252	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.237%
8253	ELEC DE STRASBO	0.001%	99.238%
8254	RELIGARE HEALTH	0.001%	99.238%
8255	BANCO BTG PACTU	0.001%	99.239%
8256	JUST RETIREMENT	0.001%	99.240%
8257	ABILITY ENTERPR	0.001%	99.241%
8258	SILICONWARE PRE	0.001%	99.242%
8259	ASAHI ORGANIC C	0.001%	99.243%
8260	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.243%
8261	TOA DORO KOGYO	0.001%	99.244%
8262	BANCO POPULAR E	0.001%	99.245%
8263	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.246%
8264	MATSUI CONST CO	0.001%	99.247%
8265	FALCK RENEWABLE	0.001%	99.248%
8266	IWASAKI ELECTRI	0.001%	99.249%
8267	QAF LTD	0.001%	99.249%
8268	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.250%
8269	NAKAMURAYA CO L	0.001%	99.251%
8270	BETER BED HOLD	0.001%	99.252%
8271	NAMYANG DAIRY P	0.001%	99.253%
8272	SANYO ELEC RAIL	0.001%	99.254%
8273	TIANJIN DEVMT H	0.001%	99.254%
8274	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.255%
8275	MARUZEN SHOWA U	0.001%	99.256%
8276	FREUND CORP	0.001%	99.257%
8277	mitsui home co	0.001%	99.258%
8278	OSK HOLDINGS BH	0.001%	99.259%
8279	WHAN IN PHARMAC	0.001%	99.259%
8280	HARIMA CHEMICAL	0.001%	99.260%
8281	VILLAGE ROADSHO	0.001%	99.261%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	YASUNAGA CORP	0.001%	99.262%
8283	HAKUTO CO	0.001%	99.263%
8284	MINOR INTL	0.001%	99.264%
8285	AMERICAS SILVER	0.001%	99.264%
8286	V1 GROUP LTD	0.001%	99.265%
8287	PRONEXUS INC	0.001%	99.266%
8288	FARADAY TECHNOL	0.001%	99.267%
8289	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.268%
8290	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.269%
8291	SK SECURITIES C	0.001%	99.269%
8292	SOUNDWILL HOLDI	0.001%	99.270%
8293	SHANGHAI FUDAN-	0.001%	99.271%
8294	TAIKO BANK	0.001%	99.272%
8295	SMA SOLAR TECHN	0.001%	99.273%
8296	STO AG-PREFERRE	0.001%	99.273%
8297	AMOT INVESTMENT	0.001%	99.274%
8298	HELBOR EMPREEND	0.001%	99.275%
8299	ACTIA GROUP	0.001%	99.276%
8300	CITY TELECOM (H	0.001%	99.277%
8301	ELETROPAULO MET	0.001%	99.278%
8302	GUJARAT NARM	0.001%	99.278%
8303	NOHMI BOSAI	0.001%	99.279%
8304	TOKYO KEIKI INC	0.001%	99.280%
8305	ROAD KING INFRA	0.001%	99.281%
8306	TPV TECHNOLOGY	0.001%	99.282%
8307	PACIFIC HOSPITA	0.001%	99.283%
8308	TYMAN PLC	0.001%	99.283%
8309	NIPPON FINE CHE	0.001%	99.284%
8310	DALRADIAN RESOU	0.001%	99.285%
8311	LUNDIN GOLD INC	0.001%	99.286%
8312	SARTORIUS STEDI	0.001%	99.287%
8313	DIRECIONAL ENGE	0.001%	99.287%
8314	BOURBON SA	0.001%	99.288%
8315	ASTRO JAPAN PR	0.001%	99.289%
8316	LAND & HOUSE PU	0.001%	99.290%
8317	PROACT IT GROUP	0.001%	99.291%
8318	OKINAWA CELLULA	0.001%	99.291%
8319	TRUE NORTH COMM	0.001%	99.292%
8320	FANCL CORP	0.001%	99.293%
8321	TREVI FINANZIAR	0.001%	99.294%
8322	HONEYS CO LTD	0.001%	99.295%
8323	KYOSAN ELECTRIC	0.001%	99.296%
8324	S&T DYNAMICS CO	0.001%	99.296%
8325	RIGHT-ON CO	0.001%	99.297%
8326	MATSUI SECURITI	0.001%	99.298%
8327	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.299%
8328	HELLENIC PETROL	0.001%	99.300%
8329	H+H INTERNATION	0.001%	99.300%
8330	HISAKA WORKS LT	0.001%	99.301%
8331	CHUANGS CONS IN	0.001%	99.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	GUJARAT FLUOROC	0.001%	99.303%
8333	CEGEDIM	0.001%	99.304%
8334	KURIMOTO	0.001%	99.304%
8335	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.305%
8336	NL INDUSTRIES	0.001%	99.306%
8337	FUSION PARTNERS	0.001%	99.307%
8338	LAYNE CHRISTENS	0.001%	99.308%
8339	TENWOW INTL HLD	0.001%	99.308%
8340	SC ASSET CORPOR	0.001%	99.309%
8341	CASETEK HOLDING	0.001%	99.310%
8342	GEK GROUP OF CO	0.001%	99.311%
8343	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.312%
8344	KANADEN CORP	0.001%	99.312%
8345	COMMUNISIS PLC	0.001%	99.313%
8346	PNE WIND AG	0.001%	99.314%
8347	CHINA INTL MARI	0.001%	99.315%
8348	SERVCORP	0.001%	99.316%
8349	FUJI KIKO CO LT	0.001%	99.316%
8350	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.317%
8351	CEMENTOS ARGOS	0.001%	99.318%
8352	MERITZ FINANCIA	0.001%	99.319%
8353	VA TECH WABAG L	0.001%	99.320%
8354	PEMBANGUNAN P	0.001%	99.320%
8355	KINGSWAY FINANC	0.001%	99.321%
8356	SERCO GROUP	0.001%	99.322%
8357	QINHUANGDAO POR	0.001%	99.323%
8358	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.324%
8359	DYNAGREEN ENVIR	0.001%	99.324%
8360	CENTROTEC SUSTA	0.001%	99.325%
8361	ZUIKO CORP	0.001%	99.326%
8362	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.327%
8363	TUAN SING HLDGS	0.001%	99.328%
8364	ACBEL POLYTECH	0.001%	99.328%
8365	MEDIGENE AG	0.001%	99.329%
8366	YOMEISHU SEIZO	0.001%	99.330%
8367	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.331%
8368	BIOTEST AG	0.001%	99.331%
8369	TOP FRONTIER IN	0.001%	99.332%
8370	SCHIBSTED ASA	0.001%	99.333%
8371	UNION BANK OF P	0.001%	99.334%
8372	SEKONIX CO LTD	0.001%	99.335%
8373	LEALEA ENTERPRI	0.001%	99.335%
8374	ASKA PHARMACEU	0.001%	99.336%
8375	XINJIANG XINXIN	0.001%	99.337%
8376	ALLAHABAD BANK	0.001%	99.338%
8377	UNION BANK OF I	0.001%	99.338%
8378	MOBILEZONE HOLD	0.001%	99.339%
8379	SEKISUI PLASTIC	0.001%	99.340%
8380	FLEURY MICHON	0.001%	99.341%
8381	GENESIS LAND DE	0.001%	99.342%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	TOWER BERSAMA I	0.001%	99.342%
8383	HOTEL PROPERTY	0.001%	99.343%
8384	KOATSU GAS KOGY	0.001%	99.344%
8385	AIZAWA SECURITI	0.001%	99.345%
8386	RIKEN KEIKI CO	0.001%	99.345%
8387	LEIFHEIT AG	0.001%	99.346%
8388	LAI SUN GARMENT	0.001%	99.347%
8389	FRASERS HOSPITA	0.001%	99.348%
8390	CONVOY FINANCIA	0.001%	99.349%
8391	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.349%
8392	STRATASYS LTD	0.001%	99.350%
8393	TOYO SECURITIES	0.001%	99.351%
8394	BIMB HLDGS BERH	0.001%	99.352%
8395	YEUN CHYANG IND	0.001%	99.352%
8396	SANYO SHOKAI	0.001%	99.353%
8397	SPRINGLAND INTE	0.001%	99.354%
8398	POCKET CARD CO	0.001%	99.355%
8399	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.355%
8400	QLIRO GROUP AB	0.001%	99.356%
8401	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.357%
8402	REBOSIS PROPERT	0.001%	99.358%
8403	MACA LIMITED	0.001%	99.359%
8404	CHORI CO LTD	0.001%	99.359%
8405	SWCC SHOWA HOLD	0.001%	99.360%
8406	C UYEMURA & CO	0.001%	99.361%
8407	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.362%
8408	FJ NEXT CO LTD	0.001%	99.362%
8409	NISSHIN FUDOSAN	0.001%	99.363%
8410	HNA HLDGS GP CO	0.001%	99.364%
8411	LA DORIA SPA	0.001%	99.365%
8412	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.365%
8413	F@N COMMUNICATI	0.001%	99.366%
8414	TAUNG GOLD INTE	0.001%	99.367%
8415	LUMENS CO LTD	0.001%	99.368%
8416	PLASTIVALOIRE	0.001%	99.368%
8417	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.369%
8418	ICHIKOH INDUSTR	0.001%	99.370%
8419	PALIBURG HOLDIN	0.001%	99.371%
8420	GRUPO AVAL ACCI	0.001%	99.372%
8421	CLEANUP CORP	0.001%	99.372%
8422	KEIHANSHIN RL	0.001%	99.373%
8423	ICHINEN CO LTD	0.001%	99.374%
8424	SANY HEAVY EQUI	0.001%	99.375%
8425	ABC ARBITRAGE	0.001%	99.375%
8426	MUHAK CO LTD	0.001%	99.376%
8427	SCHAFFNER HOLDI	0.001%	99.377%
8428	UNIVERSAL ENTER	0.001%	99.378%
8429	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.378%
8430	TECHNOPRO HLDGS	0.001%	99.379%
8431	KIRKLAND S INC COMMON STOCK	0.001%	99.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	MAXIS BHD	0.001%	99.381%
8433	BANQUE CANTONAL	0.001%	99.381%
8434	NIPPON CARBIDE	0.001%	99.382%
8435	STARTS PROCEED	0.001%	99.383%
8436	STAMFORD LAND	0.001%	99.384%
8437	KAMEDA SEIKA CO	0.001%	99.384%
8438	EUROCASH SA	0.001%	99.385%
8439	CRAWFORD & CO	0.001%	99.386%
8440	PVR LTD	0.001%	99.387%
8441	ASCENDAS INDIA	0.001%	99.387%
8442	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.388%
8443	CHINA LNG GROUP	0.001%	99.389%
8444	BAYSIDE LAND CO	0.001%	99.390%
8445	OPPENHEIMER HLD	0.001%	99.390%
8446	MEIKO NETWORK J	0.001%	99.391%
8447	IDEC CORPORATIO	0.001%	99.392%
8448	SAMPO CORP	0.001%	99.393%
8449	KYOKUYO CO LTD	0.001%	99.393%
8450	PRIMO WATER CORP COMMON STOCK	0.001%	99.394%
8451	ARIAKE JAPAN CO	0.001%	99.395%
8452	JHSF PARTICIPAC	0.001%	99.395%
8453	mitsui matsushi	0.001%	99.396%
8454	DENYO CO	0.001%	99.397%
8455	SUGIMOTO & CO L	0.001%	99.398%
8456	F&A AQUA HOLDIN	0.001%	99.398%
8457	ATOM CORPORATIO	0.001%	99.399%
8458	NIHON TOKUSHU T	0.001%	99.400%
8459	SENSHUKAI CO	0.001%	99.401%
8460	AKER AMERICAN S	0.001%	99.401%
8461	POSCO ICT CO LT	0.001%	99.402%
8462	TACHIBANA ELETE	0.001%	99.403%
8463	PETROPAVLOVSK	0.001%	99.404%
8464	FARMSCO	0.001%	99.404%
8465	OCTODEC	0.001%	99.405%
8466	TOKYO RAKUTENCH	0.001%	99.406%
8467	YUME INC COMMON STOCK USD.001	0.001%	99.407%
8468	KROSAKI CORP	0.001%	99.407%
8469	NATORI CO LTD	0.001%	99.408%
8470	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.409%
8471	NHPC LTD	0.001%	99.409%
8472	GODO STEEL	0.001%	99.410%
8473	RED STAR MACALL	0.001%	99.411%
8474	SUPALAI PCL-NVD	0.001%	99.412%
8475	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.412%
8476	MITANI SEKISAN	0.001%	99.413%
8477	NIPPON YAKIN KO	0.001%	99.414%
8478	ROMANDE ENERGIE	0.001%	99.415%
8479	MAGNESITA REFRA	0.001%	99.415%
8480	ORGANO	0.001%	99.416%
8481	YOUYUAN INTERNA	0.001%	99.417%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	CMMB VISION HOL	0.001%	99.417%
8483	HILTON FOOD GRO	0.001%	99.418%
8484	KPJ HEALTHCARE	0.001%	99.419%
8485	NEXT CO LTD	0.001%	99.420%
8486	KITANO CONST CO	0.001%	99.420%
8487	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.421%
8488	ELECNOR SA	0.001%	99.422%
8489	XP POWER LTD	0.001%	99.423%
8490	SHINWA KAIUN	0.001%	99.423%
8491	BASTIDE LE CONF	0.001%	99.424%
8492	EHEALTH INC COMMON STOCK USD.001	0.001%	99.425%
8493	DISH TV INDIA L	0.001%	99.425%
8494	DONGWON DEVELOP	0.001%	99.426%
8495	CREATE RESTAURA	0.001%	99.427%
8496	RADEX-HERAKLITH	0.001%	99.428%
8497	AOC HOLDINGS IN	0.001%	99.428%
8498	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.429%
8499	SOC BAINS DE ME	0.001%	99.430%
8500	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.430%
8501	AVIANCA HOLDING	0.001%	99.431%
8502	FERRARI NV	0.001%	99.432%
8503	OSAKA ORGANIC C	0.001%	99.433%
8504	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.433%
8505	BLUE DART EXPRE	0.001%	99.434%
8506	CENTRAL CHINA R	0.001%	99.435%
8507	DAIKOKUTENBUSSA	0.001%	99.435%
8508	HADERA PAPER LT	0.001%	99.436%
8509	BANK BUKOPIN PT	0.001%	99.437%
8510	ABG SUNDAL COLL	0.001%	99.438%
8511	THAIKOM PUBLIC	0.001%	99.438%
8512	TOYO RADIATOR C	0.001%	99.439%
8513	TIVOLI A/S	0.001%	99.440%
8514	NETMIND FINANCI	0.001%	99.440%
8515	TAKEEI CORPORAT	0.001%	99.441%
8516	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.442%
8517	RAMELIUS RESOUR	0.001%	99.443%
8518	WONDERFUL SKY F	0.001%	99.443%
8519	ECLERX SERVICES	0.001%	99.444%
8520	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.445%
8521	MARS ENGINEERIN	0.001%	99.445%
8522	RHYTHM WATCH CO	0.001%	99.446%
8523	SONGA OFFSHORE	0.001%	99.447%
8524	CROPENERGIES AG	0.001%	99.447%
8525	BANGKOK LIFE AS	0.001%	99.448%
8526	MAHLE METAL LEV	0.001%	99.449%
8527	YANLORD LAND GR	0.001%	99.450%
8528	ARTNATURE INC	0.001%	99.450%
8529	FURUNO ELECTRIC	0.001%	99.451%
8530	AGUAS ANDINAS S	0.001%	99.452%
8531	CREDIT CORP GRO	0.001%	99.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	JAGRAN PRAKASHA	0.001%	99.453%
8533	CDI CORP COMMON STOCK USD.1	0.001%	99.454%
8534	CENTURIA INDUST	0.001%	99.454%
8535	PAN INTL INDL	0.001%	99.455%
8536	SCATEC SOLAR AS	0.001%	99.456%
8537	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.457%
8538	MISAWA HOMES HO	0.001%	99.457%
8539	AMPER SA	0.001%	99.458%
8540	DEOLEO SA	0.001%	99.459%
8541	BESALCO SA	0.001%	99.459%
8542	HYUNDAI HCN CO	0.001%	99.460%
8543	HOUSTON WIRE &	0.001%	99.461%
8544	SCIENTEX BERHAD	0.001%	99.461%
8545	HUCHEMS FINE CH	0.001%	99.462%
8546	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.463%
8547	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.463%
8548	CYFROWY POLSAT	0.001%	99.464%
8549	ELDERS LTD	0.001%	99.465%
8550	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.465%
8551	PLAZZA AG REG A	0.001%	99.466%
8552	MAEZAWA KASEI I	0.001%	99.467%
8553	SANEI ARCHITECT	0.001%	99.468%
8554	RAUBEX GROUP LT	0.001%	99.468%
8555	SHIN NIPPON AIR	0.001%	99.469%
8556	VICTORY CITY IN	0.001%	99.470%
8557	CNQC INTERNATIO	0.001%	99.470%
8558	HO TUNG CHEMICA	0.001%	99.471%
8559	REIS INC COMMON STOCK USD.01	0.001%	99.472%
8560	BAOYE GROUP CO	0.001%	99.472%
8561	KH VATEC	0.001%	99.473%
8562	GILLETTE INDIA	0.001%	99.474%
8563	EXEL INDUSTRIES	0.001%	99.474%
8564	BANCO SANTANDER CHILE ADR ADR	0.001%	99.475%
8565	MALAYAN CEMENT	0.001%	99.476%
8566	KITAGAWA IRON W	0.001%	99.476%
8567	PAN JIT INTERNA	0.001%	99.477%
8568	ISTYLE INC	0.001%	99.478%
8569	ODFJELL DRILLIN	0.001%	99.478%
8570	GUN EI CHEM IND	0.001%	99.479%
8571	GL LTD	0.001%	99.480%
8572	U-SHIN	0.001%	99.480%
8573	DAEJAN HOLDINGS	0.001%	99.481%
8574	P S CORPORATION	0.001%	99.482%
8575	TAKAOKA TOKO HL	0.001%	99.483%
8576	ABOITIZ POWER C	0.001%	99.483%
8577	DOTTIKON ES HOL	0.001%	99.484%
8578	CHIYODA CO	0.001%	99.485%
8579	ANHUI EXPRESSWA	0.001%	99.485%
8580	MANZ AUTOMATION	0.001%	99.486%
8581	AXWAY SOFTWARE	0.001%	99.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	TOKYO ELECTRON	0.001%	99.487%
8583	ORBITE TECHNOLO	0.001%	99.488%
8584	KENON HLDGS LTD	0.001%	99.489%
8585	JAPAN TRANSCITY	0.001%	99.489%
8586	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.490%
8587	EMPEROR WATCH A	0.001%	99.491%
8588	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.491%
8589	KINGSOFT CORP L	0.001%	99.492%
8590	YUSHIRO CHEMICA	0.001%	99.493%
8591	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.493%
8592	CHINA NEW TOWN	0.001%	99.494%
8593	MAEZAWA KYUSO I	0.001%	99.495%
8594	ZHENGZHOU COAL	0.001%	99.495%
8595	DO & CO AG	0.001%	99.496%
8596	SESODA CORP	0.001%	99.497%
8597	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.497%
8598	TOSHO PRINTING	0.001%	99.498%
8599	GAFISA SA	0.001%	99.499%
8600	MOTHERCARE	0.001%	99.499%
8601	CIMSA	0.001%	99.500%
8602	OROCOBRE LTD	0.001%	99.500%
8603	HANNOVER RUECKV	0.001%	99.501%
8604	PINGUELY-HAULOT	0.001%	99.502%
8605	VIEL ET COMPAGN	0.001%	99.502%
8606	KT CORP SP ADR ADR	0.001%	99.503%
8607	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.504%
8608	EIDAI CO.LTD.	0.001%	99.504%
8609	BOER POWER HOLD	0.001%	99.505%
8610	MUCKLOW(A&J) GR	0.001%	99.506%
8611	BASLER KTBK	0.001%	99.506%
8612	SHIBUSAWA W'HOU	0.001%	99.507%
8613	HONG FOK CORP	0.001%	99.508%
8614	AIRPORT FACILIT	0.001%	99.508%
8615	COOKPAD INC	0.001%	99.509%
8616	KAS BANK	0.001%	99.510%
8617	SIRTEC INTERNAT	0.001%	99.510%
8618	MAXVALU TOKAI C	0.001%	99.511%
8619	HARDINGE INC	0.001%	99.512%
8620	SEPTENI CO LTD	0.001%	99.512%
8621	LUMAX INTERNATI	0.001%	99.513%
8622	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.514%
8623	NIPPON CONCRETE	0.001%	99.514%
8624	FISERV INC SR UNSECURED 06/20 2.7	0.001%	99.515%
8625	SHINAGAWA FUEL	0.001%	99.516%
8626	CARLO CAVAZZI H	0.001%	99.516%
8627	SAMSUNG ENGINEE	0.001%	99.517%
8628	BELLAMY'S AUSTR	0.001%	99.518%
8629	DELTA PROPERTY	0.001%	99.518%
8630	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.519%
8631	PRICER AB	0.001%	99.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	NISHIKAWA RUBBE	0.001%	99.520%
8633	NCC GROUP LTD.	0.001%	99.521%
8634	SYNDICATE BANK	0.001%	99.521%
8635	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.522%
8636	QUESTERRE ENERG	0.001%	99.523%
8637	TODA KOGYO CORP	0.001%	99.523%
8638	JAPAN MEDICAL D	0.001%	99.524%
8639	BUDIMEX	0.001%	99.525%
8640	SABANA SHARIAH	0.001%	99.525%
8641	IJT TECHNOLOGY	0.001%	99.526%
8642	COSEL CO	0.001%	99.527%
8643	GRAND KOREA LEI	0.001%	99.527%
8644	KOMATSU WALL IN	0.001%	99.528%
8645	ELMOS SEMICONDU	0.001%	99.528%
8646	DONGWONIndustr	0.001%	99.529%
8647	KITO CORP	0.001%	99.530%
8648	DIC ASSET AG	0.001%	99.530%
8649	AVANCE GAS HOLD	0.001%	99.531%
8650	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.532%
8651	COSAN LOGISTICA	0.001%	99.532%
8652	TOTAL ACCESS CO	0.001%	99.533%
8653	IL&FS TRANSPORT	0.001%	99.534%
8654	URTHECAST CORP	0.001%	99.534%
8655	JAPAN BUSINESS	0.001%	99.535%
8656	DATALOGIC SPA	0.001%	99.536%
8657	EVEREST TEXTILE	0.001%	99.536%
8658	MARUWA UNYU	0.001%	99.537%
8659	ICHIA TECHNOLOG	0.001%	99.537%
8660	CYBEROPTICS CORP COMMON STOCK	0.001%	99.538%
8661	COLOUR LIFE SER	0.001%	99.539%
8662	SHANGHAI FUDAN	0.001%	99.539%
8663	FUJI CORP LTD/O	0.001%	99.540%
8664	FIRST TRACTOR C	0.001%	99.541%
8665	FUJICCO CO	0.001%	99.541%
8666	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.542%
8667	NICOX	0.001%	99.543%
8668	INUI GLOBAL LOG	0.001%	99.543%
8669	VAN LANSCHOT NV	0.001%	99.544%
8670	ENTRA ASA	0.001%	99.544%
8671	HANMI PHARM CO	0.001%	99.545%
8672	CHAMPION TECHNO	0.001%	99.546%
8673	TAKIRON CO	0.001%	99.546%
8674	NIHON ESLEAD CO	0.001%	99.547%
8675	ROCKY BRANDS INC COMMON STOCK	0.001%	99.548%
8676	HANJIN HEAVY IN	0.001%	99.548%
8677	CARLSBERG BREWE	0.001%	99.549%
8678	CIA ENERGETICA	0.001%	99.549%
8679	TIANGONG INTERN	0.001%	99.550%
8680	AUSTBROKERS HLD	0.001%	99.551%
8681	TOA OIL CO LTD	0.001%	99.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SHIPPING CP IND	0.001%	99.552%
8683	GUANGZHOU AUTOM	0.001%	99.553%
8684	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.553%
8685	CLS HOLDINGS PL	0.001%	99.554%
8686	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.554%
8687	RM PLC	0.001%	99.555%
8688	I-NET CORP	0.001%	99.556%
8689	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.556%
8690	GRAPHITE INDIA	0.001%	99.557%
8691	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.558%
8692	CJ HELLOVISION	0.001%	99.558%
8693	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.559%
8694	REPCO HOME FINA	0.001%	99.559%
8695	FUSO PHARM	0.001%	99.560%
8696	ENERNOC INC	0.001%	99.561%
8697	ADANI TRANSMISS	0.001%	99.561%
8698	BONHEUR ASA	0.001%	99.562%
8699	YTL POWER INTL	0.001%	99.562%
8700	EVERGREEN INTL	0.001%	99.563%
8701	WUS PRINTD CIRC	0.001%	99.564%
8702	TECNISA SA	0.001%	99.564%
8703	HYUNDAI CONSTRU	0.001%	99.565%
8704	KEY COFFEE INC	0.001%	99.566%
8705	RESTAURANT BRAN	0.001%	99.566%
8706	PAL CO LTD	0.001%	99.567%
8707	ARGAN SA	0.001%	99.567%
8708	SICHUAN EXPRESS	0.001%	99.568%
8709	HYUNDAI ELECTRI	0.001%	99.569%
8710	TORISHIMA PUMP	0.001%	99.569%
8711	TOYO KOHAN CO	0.001%	99.570%
8712	COMMUNITY HEALT	0.001%	99.570%
8713	MONOGATARI CORP	0.001%	99.571%
8714	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.572%
8715	HSIN KUANG STEE	0.001%	99.572%
8716	NICHIRIN CO LTD	0.001%	99.573%
8717	UCO BANK	0.001%	99.573%
8718	BHAKTI INVESTAM	0.001%	99.574%
8719	HUDACO INDUSTRI	0.001%	99.575%
8720	KINKI NIPPON TO	0.001%	99.575%
8721	HILAN LTD	0.001%	99.576%
8722	YORK WATER CO COMMON STOCK	0.001%	99.576%
8723	ING BANK SLASKI	0.001%	99.577%
8724	RIKEN TECHNOS C	0.001%	99.578%
8725	NIPPON DENWA SH	0.001%	99.578%
8726	KATO WORKS CO	0.001%	99.579%
8727	SAWADA HOLDINGS	0.001%	99.580%
8728	KRS CORPORATION	0.001%	99.580%
8729	CAL-COMP ELECTR	0.001%	99.581%
8730	MATSUYA CO (TOK	0.001%	99.581%
8731	ASIA STD INTL G	0.001%	99.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	ATRIA GROUP PLC	0.001%	99.583%
8733	THORN GROUP LTD	0.001%	99.583%
8734	ACNB CORP COMMON STOCK USD2.5	0.001%	99.584%
8735	NITTO SEIKO CO	0.001%	99.584%
8736	ALPS LOGISTICS	0.001%	99.585%
8737	YOULCHON CHEMIC	0.001%	99.586%
8738	KEE TAI PROPERT	0.001%	99.586%
8739	BK OF GREECE	0.001%	99.587%
8740	NIHON KAGAKU SA	0.001%	99.587%
8741	MONASH IVF GRP	0.001%	99.588%
8742	PFIZER LTD	0.001%	99.588%
8743	DUSTIN GROUP AB	0.001%	99.589%
8744	SPACE CO LTD	0.001%	99.590%
8745	TAMBURI INVESTM	0.001%	99.590%
8746	KOZA ANADOLU ME	0.001%	99.591%
8747	ADANI ENTERPRIS	0.001%	99.591%
8748	WELLING HOLD LT	0.001%	99.592%
8749	GUJARAT PIPAVAV	0.001%	99.593%
8750	MITO SECURITIES	0.001%	99.593%
8751	EMPERIA HOLDING	0.001%	99.594%
8752	NZX LTD	0.001%	99.594%
8753	INBODY CO LTD	0.001%	99.595%
8754	UNITECH LIMITED	0.001%	99.596%
8755	ASPO OYJ	0.001%	99.596%
8756	FUJIKURA KASEI	0.001%	99.597%
8757	SAJO INDUSTRIES	0.001%	99.597%
8758	SAFEWAY INC	0.001%	99.598%
8759	AMADEUS FIRE AG	0.001%	99.599%
8760	SIBANYE GOLD LT	0.001%	99.599%
8761	RAIN INDUSTRIES	0.001%	99.600%
8762	NIHON DEMPY KOG	0.001%	99.600%
8763	LOW & BONAR PLC	0.001%	99.601%
8764	ROSENBAUER INTE	0.001%	99.601%
8765	OSTASIATISKE KO	0.001%	99.602%
8766	FOURLIS S.A.	0.001%	99.603%
8767	MARUSAN SECUR	0.001%	99.603%
8768	VINDA INTERNATI	0.001%	99.604%
8769	TSUTSUMI JEWELR	0.001%	99.604%
8770	TEST RESEARCH I	0.001%	99.605%
8771	1ST SHANGHAI IN	0.001%	99.606%
8772	JAPAN MATERIAL	0.001%	99.606%
8773	JMS CO	0.001%	99.607%
8774	MANI INC	0.001%	99.607%
8775	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.608%
8776	RINGER HUT CO L	0.001%	99.609%
8777	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.609%
8778	PLATINUM GROUP	0.001%	99.610%
8779	CANVEST ENVIRON	0.001%	99.610%
8780	SAC'S BAR HOLDI	0.001%	99.611%
8781	WING ON CO INT	0.001%	99.611%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	MUNSUN CAPITAL	0.001%	99.612%
8783	DAOU DATA CORP	0.001%	99.613%
8784	INDOFOOD AGRI R	0.001%	99.613%
8785	FIELDS CORP	0.001%	99.614%
8786	TAIWAN FU HSING	0.001%	99.614%
8787	KSL HLDGS BERHA	0.001%	99.615%
8788	SRV GROUP OYJ	0.001%	99.615%
8789	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.616%
8790	ALTISOURCE PORT	0.001%	99.617%
8791	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.617%
8792	LAURENT-PERRIER	0.001%	99.618%
8793	FUJIJURA RUBBER	0.001%	99.618%
8794	MIDLAND REALTY	0.001%	99.619%
8795	MAX INDIA LTD/N	0.001%	99.619%
8796	A H BELO CORP A COMMON STOCK USD.01	0.001%	99.620%
8797	CIE FINANCIER T	0.001%	99.621%
8798	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.621%
8799	CARE PROPERTY I	0.001%	99.622%
8800	ALUPAR INVEST S	0.001%	99.622%
8801	INABA SEISAKUSH	0.001%	99.623%
8802	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.623%
8803	ENERGY FUELS INC COMMON STOCK	0.001%	99.624%
8804	JAPFA LTD	0.001%	99.625%
8805	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.625%
8806	DAE-IL CORP	0.001%	99.626%
8807	VIRGIN AUSTRALI	0.001%	99.626%
8808	MINMETALS LAND	0.001%	99.627%
8809	IC COMPANY S	0.001%	99.627%
8810	CHUO SPRING CO	0.001%	99.628%
8811	TECK RESOURCES	0.001%	99.629%
8812	FLOW TRADERS	0.001%	99.629%
8813	PROTO CORP	0.001%	99.630%
8814	TRIVENI ENGINEE	0.001%	99.630%
8815	SHINAGAWA REFRA	0.001%	99.631%
8816	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.631%
8817	PLAYMATES HOLDI	0.001%	99.632%
8818	XEROX CORP 4.07	0.001%	99.633%
8819	LOTTE NON-LIFE	0.001%	99.633%
8820	BEST DENKI CO	0.001%	99.634%
8821	BANGKOK BANK	0.001%	99.634%
8822	HOOSIERS HOLDIN	0.001%	99.635%
8823	TELEFONICA CZEC	0.001%	99.635%
8824	SHOFU INC	0.001%	99.636%
8825	VARITRONIX INTL	0.001%	99.637%
8826	BANK HANDLOWY W	0.001%	99.637%
8827	ARENA REIT	0.001%	99.638%
8828	KALPATARU POWER	0.001%	99.638%
8829	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.639%
8830	GUANGZHOU PHARM	0.001%	99.639%
8831	CIRCASSIA PHARM	0.001%	99.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.640%
8833	SPEEDCAST INTL	0.001%	99.641%
8834	MORY INDUSTRIES	0.001%	99.642%
8835	UNION TOOL CO	0.001%	99.642%
8836	EQT HOLDINGS LT	0.001%	99.643%
8837	SAM KWANG GLASS	0.001%	99.643%
8838	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.644%
8839	SANKYO SEIKO CO	0.001%	99.644%
8840	MAHINDRA CIE AU	0.001%	99.645%
8841	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	99.645%
8842	CHINA METAL INT	0.001%	99.646%
8843	HIGHLIGHT COMMU	0.001%	99.647%
8844	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.647%
8845	IWATSUKA CONFEC	0.001%	99.648%
8846	DAISYO CORP	0.001%	99.648%
8847	OCEAN-LAND GROU	0.001%	99.649%
8848	PROLOGIS PROPER	0.001%	99.649%
8849	WILMINGTON GROU	0.001%	99.650%
8850	AVON RUBBER	0.001%	99.650%
8851	WEST HOLDINGS C	0.001%	99.651%
8852	SINTEX INDUSTRI	0.001%	99.651%
8853	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.652%
8854	SANGETSU CO	0.001%	99.653%
8855	CLEAR MEDIA	0.001%	99.653%
8856	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.654%
8857	MAEDA KOSEN CO.	0.001%	99.654%
8858	SPRING REAL EST	0.001%	99.655%
8859	ELNUSA TBK	0.001%	99.655%
8860	CAC CORPORATION	0.001%	99.656%
8861	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.656%
8862	SIOEN INDUSTRIE	0.001%	99.657%
8863	MARUBUN CORP	0.001%	99.657%
8864	CARDNO LIMITED	0.001%	99.658%
8865	SPARX ASSET MAN	0.001%	99.659%
8866	AMVIG HOLDINGS	0.001%	99.659%
8867	ELITEGROUP COMP	0.001%	99.660%
8868	SBS MEDIA HOLDI	0.001%	99.660%
8869	KWANG DONG PHAR	0.001%	99.661%
8870	FEED ONE CO LTD	0.001%	99.661%
8871	NET INSIGHT	0.001%	99.662%
8872	FOLLI FOLLIE GP	0.001%	99.662%
8873	GREAT PANTHER S	0.001%	99.663%
8874	EL.EN. SPA	0.001%	99.663%
8875	KONAKA CO LTD	0.001%	99.664%
8876	ID LOGISTICS GR	0.001%	99.665%
8877	PYEONG HWA AUTO	0.001%	99.665%
8878	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.001%	99.666%
8879	AINSWORTH GAME	0.001%	99.666%
8880	ELANDERS AB	0.001%	99.667%
8881	HANSOL PAPER CO	0.001%	99.667%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.668%
8883	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.668%
8884	MIE KOTSU GP HL	0.001%	99.669%
8885	TAT HONG HOLDIN	0.001%	99.669%
8886	BOUSTEAD SINGAP	0.001%	99.670%
8887	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	99.670%
8888	LAGERCANTZ GRO	0.001%	99.671%
8889	CIVEO CORP	0.001%	99.671%
8890	LINEDATA SERVIC	0.001%	99.672%
8891	TOWER LTD	0.001%	99.673%
8892	WERELDHAVE BELG	0.001%	99.673%
8893	CIA ENERGETICA	0.001%	99.674%
8894	OP FINANCIAL IN	0.001%	99.674%
8895	COUNTRYWIDE	0.001%	99.675%
8896	TRANSCOM WORLDW	0.001%	99.675%
8897	LE BELIER	0.001%	99.676%
8898	ODELIC CO LTD	0.001%	99.676%
8899	EGUARANTEE INC.	0.001%	99.677%
8900	FIRST STEAMSHIP	0.001%	99.677%
8901	MAXIM POWER COR	0.001%	99.678%
8902	GRUH FINANCE	0.001%	99.678%
8903	ASCENDIS HEALTH	0.001%	99.679%
8904	AMATA CORP PUBL	0.001%	99.679%
8905	ORBIS	0.001%	99.680%
8906	NICHIBAN CO	0.001%	99.680%
8907	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.001%	99.681%
8908	GODFREY PHILLIP	0.001%	99.682%
8909	ZIG SHENG INDL	0.001%	99.682%
8910	ENDO LIGHTING C	0.001%	99.683%
8911	MALAYAN FLOUR M	0.001%	99.683%
8912	NCI INC A COMMON STOCK USD.019	0.001%	99.684%
8913	FUJITA KANKO IN	0.001%	99.684%
8914	PUBLIC FINANCIA	0.001%	99.685%
8915	DALI FOODS GROU	0.001%	99.685%
8916	KAWASHO GECOSS	0.001%	99.686%
8917	COSLIGHT TECH I	0.001%	99.686%
8918	MIKUNI CORP	0.001%	99.687%
8919	BUMRUNGRAD HOPT	0.001%	99.687%
8920	BANK OF KAOHSIU	0.001%	99.688%
8921	TOMOE ENGINEERI	0.001%	99.688%
8922	INDOSAT TBK PT	0.001%	99.689%
8923	SOCOVEDA SA	0.001%	99.689%
8924	UMW OIL & GAS C	0.001%	99.690%
8925	ATTACQ LTD	0.001%	99.690%
8926	TAMURA TAIKO HL	0.001%	99.691%
8927	CHEROKEE INC COMMON STOCK USD.02	0.001%	99.692%
8928	DEUTSCHE BANK M	0.001%	99.692%
8929	MAOYE INTL HOLD	0.001%	99.693%
8930	MERAFE RESOURCE	0.001%	99.693%
8931	ADDLIFE AB	0.001%	99.694%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	JAPAN RADIO CO	0.001%	99.694%
8933	ALVIVA HOLDINGS	0.001%	99.695%
8934	SHANGHAI PRIME	0.001%	99.695%
8935	UNITED UTILITIE	0.001%	99.696%
8936	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.696%
8937	TMAC RESOURCES	0.001%	99.697%
8938	FIREEYE INC COMMON STOCK USD.0001	0.001%	99.697%
8939	CENTRAL SEC PAT	0.001%	99.698%
8940	EM-TECH CO LTD	0.001%	99.698%
8941	NITTO FC CO	0.001%	99.699%
8942	BURWILL HOLDING	0.001%	99.699%
8943	SHINYOUNG SECS	0.001%	99.700%
8944	DIRECT INSURANC	0.001%	99.700%
8945	PHOENIX SATELLI	0.001%	99.701%
8946	ASHIMORI INDUST	0.001%	99.701%
8947	HIRAKAWA HEWTEC	0.001%	99.702%
8948	MEYER BURGER TE	0.001%	99.702%
8949	BANCO DE BOGOTA	0.001%	99.703%
8950	ENERGIEDIENST H	0.001%	99.703%
8951	TAKIHYO CO LTD	0.001%	99.704%
8952	PINE CLIFF ENER	0.001%	99.704%
8953	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.705%
8954	EAGLE NICE INTE	0.001%	99.705%
8955	TOM TAILOR HOLD	0.001%	99.706%
8956	MAINSTREET HEAL	0.001%	99.706%
8957	ELAN MICROELECT	0.001%	99.707%
8958	YAMAMURA GLASS	0.001%	99.707%
8959	CHINA ALL ACCES	0.001%	99.708%
8960	DEL MONTE PACIF	0.001%	99.708%
8961	MICROPORT SCIEN	0.001%	99.709%
8962	DAESANG HOLDING	0.001%	99.709%
8963	RESILUX	0.001%	99.710%
8964	EMPRESA DE ENER	0.001%	99.710%
8965	NIPPON HUME PIP	0.001%	99.711%
8966	WANG ON GROUP	0.001%	99.711%
8967	SECHE ENVIRONNE	0.001%	99.712%
8968	VAN DE VELDE	0.001%	99.712%
8969	DIALIGHT PLC	0.000%	99.713%
8970	FINDEL	0.000%	99.713%
8971	MR MAX CORP	0.000%	99.714%
8972	HIRAMATSU INC	0.000%	99.714%
8973	COLLINS FOOD LT	0.000%	99.715%
8974	GRUPO SECURITY	0.000%	99.715%
8975	NATIONAL AGRICU	0.000%	99.716%
8976	ION BEAM APPLIC	0.000%	99.716%
8977	TAO HEUNG HOLDI	0.000%	99.717%
8978	TER BEKE SA	0.000%	99.717%
8979	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.718%
8980	AUST WORLDWIDE	0.000%	99.718%
8981	CCC SA	0.000%	99.719%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.719%
8983	ENKA INSAAT VE	0.000%	99.720%
8984	TONG-TAI MACHIN	0.000%	99.720%
8985	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.721%
8986	COLLECTION HOUS	0.000%	99.721%
8987	CSBC CORPORATIO	0.000%	99.722%
8988	KSB AG	0.000%	99.722%
8989	OHASHI TECHNICA	0.000%	99.723%
8990	SINDO RICOH	0.000%	99.723%
8991	LANDS END INC COMMON STOCK USD.01	0.000%	99.724%
8992	AROTECH CORP COMMON STOCK USD.01	0.000%	99.724%
8993	POS MALAYSIA	0.000%	99.725%
8994	HONGKONG CHINES	0.000%	99.725%
8995	STRATTEC SECURI	0.000%	99.726%
8996	GROUP FIVE	0.000%	99.726%
8997	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.727%
8998	ASX LTD	0.000%	99.727%
8999	YUSEN LOGISTICS	0.000%	99.728%
9000	SOFT-WORLD INTL	0.000%	99.728%
9001	ASIA POLYMER	0.000%	99.729%
9002	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.729%
9003	WOORI FINANCIAL	0.000%	99.730%
9004	LIFESTYLE CHINA	0.000%	99.730%
9005	VANTAGE INTERNA	0.000%	99.731%
9006	MANGALORE REF &	0.000%	99.731%
9007	ISENTIA GROUP L	0.000%	99.732%
9008	SILICON WORKS	0.000%	99.732%
9009	DALIAN PORT (PD	0.000%	99.733%
9010	COPEL PARANA EN	0.000%	99.733%
9011	OLVI	0.000%	99.734%
9012	NIPPON CHEMIPHA	0.000%	99.734%
9013	BMTC GROUP INC	0.000%	99.735%
9014	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.735%
9015	E CL SA	0.000%	99.735%
9016	PHARMA MAR SA	0.000%	99.736%
9017	SPROTT RESOURCE	0.000%	99.736%
9018	CTI ENGINEERING	0.000%	99.737%
9019	REALIA BUSINESS	0.000%	99.737%
9020	KOBE BUSSAN CO	0.000%	99.738%
9021	NOMURA CO LTD	0.000%	99.738%
9022	ALINCO INC	0.000%	99.739%
9023	AUDIOCODES	0.000%	99.739%
9024	GEM DIAMONDS	0.000%	99.740%
9025	NORDJYSKE BANK	0.000%	99.740%
9026	JOBAN KOSAN CO	0.000%	99.741%
9027	BUND CENTER INV	0.000%	99.741%
9028	CHUGAI RO CO LT	0.000%	99.742%
9029	TIPTREE INC COMMON STOCK USD.001	0.000%	99.742%
9030	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.743%
9031	DEUTSCHE PFANDB	0.000%	99.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	COOPER ENERGY L	0.000%	99.744%
9033	HSIN CHONG CONS	0.000%	99.744%
9034	WESTPORTS HOLDI	0.000%	99.745%
9035	SMS MANAGEMENT	0.000%	99.745%
9036	NICHIEI CO	0.000%	99.746%
9037	SHUNFENG INTL C	0.000%	99.746%
9038	BROOKFIELD REAL	0.000%	99.746%
9039	ACCURAY INC COMMON STOCK USD.001	0.000%	99.747%
9040	CHINA ANIMATION	0.000%	99.747%
9041	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.748%
9042	SHINKAWA	0.000%	99.748%
9043	GRUPO CEMENTOS	0.000%	99.749%
9044	SAMYUNG TRA	0.000%	99.749%
9045	VEDANTA LTD PFD	0.000%	99.750%
9046	CSS INDUSTRIES	0.000%	99.750%
9047	EXFO INC	0.000%	99.751%
9048	OKK CORP	0.000%	99.751%
9049	JINLI GROUP HOL	0.000%	99.752%
9050	DCM SHRIRAM LTD	0.000%	99.752%
9051	COLABOR GROUP I	0.000%	99.753%
9052	BCO DESIO E BRI	0.000%	99.753%
9053	ACOM CO	0.000%	99.753%
9054	THERMADOR GROUP	0.000%	99.754%
9055	S&T AG	0.000%	99.754%
9056	RCF	0.000%	99.755%
9057	LONG BON INTERN	0.000%	99.755%
9058	AP EAGERS LTD	0.000%	99.756%
9059	CLEAR CHANNEL O	0.000%	99.756%
9060	CHUN YUAN STEEL	0.000%	99.757%
9061	BEGA CHEESE LTD	0.000%	99.757%
9062	BRACK CAPITAL P	0.000%	99.758%
9063	CODAN LTD	0.000%	99.758%
9064	CLERE AG	0.000%	99.758%
9065	NZ REFINING CO	0.000%	99.759%
9066	YOKOWO CO LTD	0.000%	99.759%
9067	ITAB SHOP CONCE	0.000%	99.760%
9068	INDS BACHOCO SA	0.000%	99.760%
9069	OIL INDIA LTD	0.000%	99.761%
9070	KECK SENG(MAL)B	0.000%	99.761%
9071	OENON HOLDINGS	0.000%	99.762%
9072	CARLIT HOLDINGS	0.000%	99.762%
9073	STANDARD LIFE I	0.000%	99.763%
9074	HAP SENG PLANTA	0.000%	99.763%
9075	SAPIENS INTERNA	0.000%	99.763%
9076	SCHRODER REAL E	0.000%	99.764%
9077	NAGAWA CO LTD	0.000%	99.764%
9078	LUBY'S INC.	0.000%	99.765%
9079	YANCHANG PETROL	0.000%	99.765%
9080	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.766%
9081	NIPPON KOEI CO	0.000%	99.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	3M INDIA LTD	0.000%	99.767%
9083	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.767%
9084	YAMATANE CORP N	0.000%	99.767%
9085	SINCERE WATCH H	0.000%	99.768%
9086	ICHIKEN CO LTD	0.000%	99.768%
9087	KINGS TOWN CONS	0.000%	99.769%
9088	SIEMENS INDIA L	0.000%	99.769%
9089	GENKY STORES IN	0.000%	99.770%
9090	UNISYS CORP	0.000%	99.770%
9091	SEBANG CO LTD	0.000%	99.771%
9092	FIBRA SHOP PORT	0.000%	99.771%
9093	TNPL	0.000%	99.772%
9094	ELECTRA CONSUME	0.000%	99.772%
9095	MODERNLAND REAL	0.000%	99.772%
9096	CHINA POWER NEW	0.000%	99.773%
9097	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.773%
9098	HT&E LTD	0.000%	99.774%
9099	TARSUS GROUP PL	0.000%	99.774%
9100	VINY THAI	0.000%	99.775%
9101	WAREHOUSE GROUP	0.000%	99.775%
9102	THAI STANLEY EL	0.000%	99.775%
9103	EARTH CHEMICAL	0.000%	99.776%
9104	INFORMATION SVC	0.000%	99.776%
9105	mitsui mining C	0.000%	99.777%
9106	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.777%
9107	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.778%
9108	INNOTECH CORP	0.000%	99.778%
9109	LIPPO CHINA RES	0.000%	99.779%
9110	HUMAX CO LTD	0.000%	99.779%
9111	PLDT INC SPON ADR ADR	0.000%	99.779%
9112	HYUNDAI ENGINEE	0.000%	99.780%
9113	ANGLO-EASTN PLA	0.000%	99.780%
9114	SUNGCHANG ENTER	0.000%	99.781%
9115	SARKUYSAN ELEKT	0.000%	99.781%
9116	NEO-NEON HOLDIN	0.000%	99.782%
9117	GUANGDONG LAND	0.000%	99.782%
9118	CYIENT LIMITED	0.000%	99.782%
9119	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.783%
9120	NS SHOPPING CO	0.000%	99.783%
9121	BEIJING JINGNEN	0.000%	99.784%
9122	PMP COMMUNICATI	0.000%	99.784%
9123	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.785%
9124	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.785%
9125	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.785%
9126	INFRASTRUCTURA	0.000%	99.786%
9127	HONWORLD GROUP	0.000%	99.786%
9128	VECTOR	0.000%	99.787%
9129	EKORNES ASA	0.000%	99.787%
9130	YASHILI INTL HL	0.000%	99.788%
9131	BAY ENERGY LTD	0.000%	99.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	ISU CHEMICAL	0.000%	99.788%
9133	VOLT INFO SCIEN	0.000%	99.789%
9134	GADANG HOLDINGS	0.000%	99.789%
9135	LIAN BENG GROUP	0.000%	99.790%
9136	PROMOTORA DE IN	0.000%	99.790%
9137	CHINA CHEM&PHAR	0.000%	99.791%
9138	LUNG KEE(BERMUD	0.000%	99.791%
9139	SYNTHOS SA	0.000%	99.791%
9140	HKBN LTD	0.000%	99.792%
9141	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.792%
9142	SWANCOR	0.000%	99.793%
9143	GAKKEN CO	0.000%	99.793%
9144	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.793%
9145	TREASURE ASA	0.000%	99.794%
9146	BEIJINGWEST IND	0.000%	99.794%
9147	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.795%
9148	SEMCON AB	0.000%	99.795%
9149	FALCO BIOSYSTEM	0.000%	99.796%
9150	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.796%
9151	BASWARE OYJ	0.000%	99.796%
9152	RASA INDUSTRIES	0.000%	99.797%
9153	GLACIER MEDIA I	0.000%	99.797%
9154	ICHIBANYA CO LT	0.000%	99.798%
9155	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.798%
9156	VITEC GROUP	0.000%	99.798%
9157	MATRIX CONCEPTS	0.000%	99.799%
9158	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.799%
9159	DONGWHA PHARM.C	0.000%	99.800%
9160	LEGEND HOLDINGS	0.000%	99.800%
9161	CURRO HOLDINGS	0.000%	99.800%
9162	BGP HOLDINGS (P	0.000%	99.801%
9163	POLETOWIN PITCR	0.000%	99.801%
9164	RAMI LEVI CHAIN	0.000%	99.802%
9165	KORADIOR HOLDIN	0.000%	99.802%
9166	CENTRAL AUTO	0.000%	99.803%
9167	KUOYANG CONSTRU	0.000%	99.803%
9168	TOTTORI BANK	0.000%	99.803%
9169	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.804%
9170	SUMINOE TEXTILE	0.000%	99.804%
9171	PEET LIMITED	0.000%	99.805%
9172	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.805%
9173	CHINA XLX FERTI	0.000%	99.805%
9174	RADISYS CORP COMMON STOCK	0.000%	99.806%
9175	SINYI REALTY IN	0.000%	99.806%
9176	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.807%
9177	SOLAR APPLIED M	0.000%	99.807%
9178	PLANET PAYMENT	0.000%	99.807%
9179	CIA ENERGET CEA	0.000%	99.808%
9180	HIMATSINGKA SEI	0.000%	99.808%
9181	CHINA RAILWAY S	0.000%	99.809%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	HWA SHIN CO	0.000%	99.809%
9183	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.809%
9184	DAEKYO	0.000%	99.810%
9185	ELLAKTOR SA	0.000%	99.810%
9186	ALARKO HOLDINGS	0.000%	99.811%
9187	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.811%
9188	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.811%
9189	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.812%
9190	ANTON OILFIELD	0.000%	99.812%
9191	CHINA AVIATION	0.000%	99.813%
9192	EASTERN WATER R	0.000%	99.813%
9193	SAFETY GODOWN C	0.000%	99.813%
9194	COMP ENG & CONS	0.000%	99.814%
9195	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.814%
9196	SHOEI FOODS COR	0.000%	99.815%
9197	GCA SAVVIAN COR	0.000%	99.815%
9198	AKCANSА CIMENTO	0.000%	99.815%
9199	NIKKO CO	0.000%	99.816%
9200	MIVTACH SHAMIR	0.000%	99.816%
9201	NISSIN FOOD HOL	0.000%	99.817%
9202	ANADOLU SIGORTA	0.000%	99.817%
9203	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.817%
9204	NISSEI ASB MACH	0.000%	99.818%
9205	MQ HOLDING AB	0.000%	99.818%
9206	PFSWEB INC COMMON STOCK USD.001	0.000%	99.818%
9207	SEACHANGE INTL	0.000%	99.819%
9208	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.819%
9209	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.820%
9210	CHINOOK ENERGY	0.000%	99.820%
9211	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.820%
9212	TOEI ANIMATION	0.000%	99.821%
9213	ZUG ESTATES HLD	0.000%	99.821%
9214	XXL ASA	0.000%	99.822%
9215	PARIS MIKI INC	0.000%	99.822%
9216	GETIN NOBLE BA	0.000%	99.822%
9217	STEIN MART INC COMMON STOCK USD.01	0.000%	99.823%
9218	FLYBE GROUP PLC	0.000%	99.823%
9219	ORANGE POLSKA	0.000%	99.823%
9220	AWARE INC	0.000%	99.824%
9221	EVN AG	0.000%	99.824%
9222	AVENG	0.000%	99.825%
9223	SABATE DIOSOS	0.000%	99.825%
9224	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.825%
9225	SAMCHULLY	0.000%	99.826%
9226	AMBASSADOR HOTE	0.000%	99.826%
9227	SUMITOMO PRECIS	0.000%	99.827%
9228	METRO KAJANG HL	0.000%	99.827%
9229	UTD PLANTATION	0.000%	99.827%
9230	ESCALADE INC COMMON STOCK	0.000%	99.828%
9231	TRADELINK ELECT	0.000%	99.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	YC CO LTD	0.000%	99.828%
9233	NEW HOPE CORP	0.000%	99.829%
9234	KINKI SHARYO CO	0.000%	99.829%
9235	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.830%
9236	SCOPE METALS GR	0.000%	99.830%
9237	HANKUK CARBON C	0.000%	99.830%
9238	NEXEN CORPORATI	0.000%	99.831%
9239	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.831%
9240	SINO THAI EN,FG	0.000%	99.831%
9241	ZEALAND PHARMA	0.000%	99.832%
9242	PACIFIC CENTURY	0.000%	99.832%
9243	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.833%
9244	ROLLS-ROYCE HOL	0.000%	99.833%
9245	BELL SYSTEM24 H	0.000%	99.833%
9246	EXCEL CO LTD	0.000%	99.834%
9247	TAISEI LAMICK C	0.000%	99.834%
9248	MASON FINANCIAL	0.000%	99.834%
9249	DAIICHI KENSETS	0.000%	99.835%
9250	SAM JIN PHARM	0.000%	99.835%
9251	GREEN CROSS COR	0.000%	99.836%
9252	BEADELL RESOURC	0.000%	99.836%
9253	YIZHENG CHEM FI	0.000%	99.836%
9254	TTW PUBLIC COMP	0.000%	99.837%
9255	BRAEMAR SHIPPIN	0.000%	99.837%
9256	BIG SHOPPING CE	0.000%	99.837%
9257	EMPEROR ENTERTA	0.000%	99.838%
9258	AVIC INTERNATIO	0.000%	99.838%
9259	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.838%
9260	HUONS CO LTD	0.000%	99.839%
9261	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.839%
9262	KOBE ELECTRIC R	0.000%	99.840%
9263	GRUPPO MUTUIONL	0.000%	99.840%
9264	VECIMA NETWORKS	0.000%	99.840%
9265	VIOHALCO SA	0.000%	99.841%
9266	ZUKEN INC	0.000%	99.841%
9267	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.841%
9268	ASIA CEMENT CHI	0.000%	99.842%
9269	FAITH INC	0.000%	99.842%
9270	TOYO ELECTRIC	0.000%	99.842%
9271	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.843%
9272	SUNLAND GROUP L	0.000%	99.843%
9273	ROSTELECOM OJSC	0.000%	99.844%
9274	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.844%
9275	AKSIGORTA AS	0.000%	99.844%
9276	RECRM RESEARCH	0.000%	99.845%
9277	INVICTA HOLDING	0.000%	99.845%
9278	EL PUERTO DE LI	0.000%	99.845%
9279	HALCYON AGRI CO	0.000%	99.846%
9280	ASESOR DE ACTIV	0.000%	99.846%
9281	CAIRO COMMUNICA	0.000%	99.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	SAMSE SA	0.000%	99.847%
9283	HIRANO TECSEED	0.000%	99.847%
9284	OTSUKA KAGU	0.000%	99.848%
9285	CHONGQING MACHI	0.000%	99.848%
9286	MELCO HOLDINGS	0.000%	99.848%
9287	HUA HAN BIO-PHA	0.000%	99.849%
9288	HOTELES CITY EX	0.000%	99.849%
9289	MICRONICS JAPAN	0.000%	99.849%
9290	INTER PARFUMS	0.000%	99.850%
9291	CENTURY CITY IN	0.000%	99.850%
9292	TAKISAWA MACHIN	0.000%	99.850%
9293	ALI CORP	0.000%	99.851%
9294	PACIFIC EXPLORA	0.000%	99.851%
9295	GUJARAT ALKALIE	0.000%	99.851%
9296	VP PLC	0.000%	99.852%
9297	QUABIT IMMOBILI	0.000%	99.852%
9298	WEATHERNEWS INC	0.000%	99.852%
9299	PRG-SCHULTZ INT	0.000%	99.853%
9300	MEGAWIDE CONS C	0.000%	99.853%
9301	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.854%
9302	DELTA DUNIA PET	0.000%	99.854%
9303	SENTUL CITY TBK	0.000%	99.854%
9304	REJECT SHOP LTD	0.000%	99.855%
9305	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.855%
9306	YAIZU SUISANKAG	0.000%	99.855%
9307	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.856%
9308	MITSUBISHI RESE	0.000%	99.856%
9309	YUKEN KOGYO	0.000%	99.856%
9310	HIAG IMMOBILIEN	0.000%	99.857%
9311	ES-CON JAPAN LT	0.000%	99.857%
9312	OPTEX COMPANY	0.000%	99.857%
9313	TMK PAO GDR REG S GDR	0.000%	99.858%
9314	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.858%
9315	THURGAUER KANTO	0.000%	99.858%
9316	TAMA HOME CO LT	0.000%	99.859%
9317	ATENOR	0.000%	99.859%
9318	THROMBOGENICS N	0.000%	99.859%
9319	CARPETRIGHT	0.000%	99.860%
9320	CELLCOM ISRAEL	0.000%	99.860%
9321	NSL LTD	0.000%	99.860%
9322	UNITED SPIRITS	0.000%	99.861%
9323	QUALITAS CONTOL	0.000%	99.861%
9324	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.862%
9325	TOMOE CORP	0.000%	99.862%
9326	MYSTATE LTD	0.000%	99.862%
9327	WORLDLINE	0.000%	99.863%
9328	HY LOK	0.000%	99.863%
9329	KYERYONG CONST	0.000%	99.863%
9330	NAKAYAMA STEEL	0.000%	99.864%
9331	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	KINGMAKER FOOTW	0.000%	99.864%
9333	CLARK INC COMMO	0.000%	99.865%
9334	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.865%
9335	ARGO GRAPHICS I	0.000%	99.865%
9336	ALPHA SYSTEMS I	0.000%	99.866%
9337	G-7 HOLDINGS IN	0.000%	99.866%
9338	VICTORIA PARK A	0.000%	99.866%
9339	BANK INTERNASIO	0.000%	99.867%
9340	ZENITAKA CORP	0.000%	99.867%
9341	AEROPORTO VENEZ	0.000%	99.867%
9342	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.868%
9343	DAISHINKU CORP	0.000%	99.868%
9344	TOMATO BANK LTD	0.000%	99.868%
9345	ECKERT & ZIEGLE	0.000%	99.869%
9346	SERVICE STREAM	0.000%	99.869%
9347	IFG GROUP PLC	0.000%	99.869%
9348	ZIGNAGO VETRO S	0.000%	99.870%
9349	MOROZOFF LIMITE	0.000%	99.870%
9350	AKTIA BANK OYJ	0.000%	99.870%
9351	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.871%
9352	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.871%
9353	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.871%
9354	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.872%
9355	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.872%
9356	RION CO LTD	0.000%	99.872%
9357	CHEUK NANG HLDG	0.000%	99.873%
9358	CHAMBAL FER	0.000%	99.873%
9359	REFRESCO GROUP	0.000%	99.873%
9360	PETRA FOODS LTD	0.000%	99.874%
9361	LIPPO CIKARANG	0.000%	99.874%
9362	BasicNet S.p.A.	0.000%	99.874%
9363	AEON CO. (M) BH	0.000%	99.875%
9364	PC TEL INC COMMON STOCK USD.001	0.000%	99.875%
9365	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.875%
9366	AFRICA ISRAEL P	0.000%	99.876%
9367	ANEST IWATA COR	0.000%	99.876%
9368	CROOZ INC	0.000%	99.876%
9369	APPROACH RESOUR	0.000%	99.877%
9370	NAGANO BANK	0.000%	99.877%
9371	CROWN CONFECTIO	0.000%	99.877%
9372	DAIDO KOGYO CO	0.000%	99.878%
9373	NEW ZEALAND OIL	0.000%	99.878%
9374	TECHNO RYOWA LT	0.000%	99.878%
9375	TUNAS BARU LAMP	0.000%	99.878%
9376	SECOM JOSHINETS	0.000%	99.879%
9377	POLYTEC ASSET H	0.000%	99.879%
9378	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.879%
9379	KASEN INTERNATI	0.000%	99.880%
9380	DAPHNE INTERNA	0.000%	99.880%
9381	ALROV PROPRTIE	0.000%	99.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.881%
9383	CHINA VAST INDU	0.000%	99.881%
9384	FOX WIZEL LTD	0.000%	99.881%
9385	ENERGY EQUITY C	0.000%	99.882%
9386	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.882%
9387	TRAKCJA SA	0.000%	99.882%
9388	ACAL	0.000%	99.883%
9389	DAIDOH	0.000%	99.883%
9390	KRAKATAU STEEL	0.000%	99.883%
9391	GULF MARINE SER	0.000%	99.884%
9392	BANGKOK AVIAT F	0.000%	99.884%
9393	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.884%
9394	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.885%
9395	D'AMICO INTERNA	0.000%	99.885%
9396	MINEROS S.A.	0.000%	99.885%
9397	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.885%
9398	MUGEN ESTATE CO	0.000%	99.886%
9399	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.886%
9400	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.886%
9401	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.887%
9402	HONG LEONG ASIA	0.000%	99.887%
9403	NATURAL ALTERNT	0.000%	99.887%
9404	GEAR ENERGY LTD	0.000%	99.888%
9405	BLUE SQUARE REA	0.000%	99.888%
9406	HANKUK PAPER MF	0.000%	99.888%
9407	TOSHO CO LTD	0.000%	99.889%
9408	FURSYS	0.000%	99.889%
9409	ABLYNX NV	0.000%	99.889%
9410	TRANSACTION CAP	0.000%	99.890%
9411	EIKEN CHEMICAL	0.000%	99.890%
9412	RATCHABURI ELEC	0.000%	99.890%
9413	PARTNERS REAL E	0.000%	99.890%
9414	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.891%
9415	AMIYAKI TEI CO	0.000%	99.891%
9416	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.891%
9417	ASKUL	0.000%	99.892%
9418	MELBOURNE IT	0.000%	99.892%
9419	ASIA FINANCIAL	0.000%	99.892%
9420	GR ED L'ESPRESS	0.000%	99.893%
9421	SEVERFIELD-ROWE	0.000%	99.893%
9422	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.893%
9423	ENERGY RESOURCE	0.000%	99.893%
9424	COFFEE DAY ENTE	0.000%	99.894%
9425	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.894%
9426	LUBELSKI WEGIEL	0.000%	99.894%
9427	KEY TRONIC CORP COMMON STOCK	0.000%	99.895%
9428	RUENTEX INDUSTR	0.000%	99.895%
9429	KURIYAMA HOLDIN	0.000%	99.895%
9430	SNAI SPA	0.000%	99.896%
9431	KYOWA LEATHER	0.000%	99.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	NICHIA STEEL WO	0.000%	99.896%
9433	NATURES SUNSHIN	0.000%	99.896%
9434	FDM GROUP PLC	0.000%	99.897%
9435	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.897%
9436	HAGIWARA ELECTR	0.000%	99.897%
9437	TOKYO TEKKO CO	0.000%	99.898%
9438	FUJI CORP/MIYAG	0.000%	99.898%
9439	AICHI TOKEI DEN	0.000%	99.898%
9440	GRANULES INDIA	0.000%	99.899%
9441	DECEUNINCK	0.000%	99.899%
9442	INDUSTRIAL BLDG	0.000%	99.899%
9443	EUSKALTEL SA	0.000%	99.899%
9444	WHA CORP PCL	0.000%	99.900%
9445	SINO GRANDNESS	0.000%	99.900%
9446	KOZA ALTIN ISLE	0.000%	99.900%
9447	ECHELON FINANCI	0.000%	99.901%
9448	MK RESTAURANT G	0.000%	99.901%
9449	CEDAR WOODS PRO	0.000%	99.901%
9450	ASHTROM PROPERT	0.000%	99.901%
9451	ESSEL PROP	0.000%	99.902%
9452	POLYMET MINING	0.000%	99.902%
9453	FAR LTD	0.000%	99.902%
9454	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.903%
9455	MIRATI THERAPEU	0.000%	99.903%
9456	REGIONAL CONT L	0.000%	99.903%
9457	TECHNOTRANS AG	0.000%	99.903%
9458	ROBINSON PCL	0.000%	99.904%
9459	ANF IMMOBILIER	0.000%	99.904%
9460	GRANDVISION BV	0.000%	99.904%
9461	FAR EAST ORCH	0.000%	99.905%
9462	TOFAS TURK OTOM	0.000%	99.905%
9463	ABTERRA LTD	0.000%	99.905%
9464	AES GENER SA	0.000%	99.905%
9465	VILLA WORLD LTD	0.000%	99.906%
9466	INTEVAC INC	0.000%	99.906%
9467	AEON CREDIT SER	0.000%	99.906%
9468	HFA HOLDINGS LI	0.000%	99.907%
9469	CORP BANK	0.000%	99.907%
9470	KLOVERN AB B SH	0.000%	99.907%
9471	SRI SPORTS LIMI	0.000%	99.907%
9472	KAORI HEAT TREA	0.000%	99.908%
9473	CAN DO CO LTD	0.000%	99.908%
9474	TOBU STORE CO L	0.000%	99.908%
9475	IMPERIAL HOTEL	0.000%	99.909%
9476	DY CORP	0.000%	99.909%
9477	HUNTSWORTH PLC	0.000%	99.909%
9478	CHINA FINANCIAL	0.000%	99.909%
9479	ASIAN GROWTH PR	0.000%	99.910%
9480	NIPPON CHEM IND	0.000%	99.910%
9481	GYM GROUP PLC/T	0.000%	99.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	COMPANHIA DE GA	0.000%	99.911%
9483	QUINTIS LTD	0.000%	99.911%
9484	SALEM COMM CORP	0.000%	99.911%
9485	YONDENKO CORP	0.000%	99.911%
9486	HIROSHIMA ELEC	0.000%	99.912%
9487	UNITY OPTO TECH	0.000%	99.912%
9488	CROWN CONFECTIO	0.000%	99.912%
9489	ITFOR INC	0.000%	99.912%
9490	CHUNGHWA PICTUR	0.000%	99.913%
9491	TOHOKU BANK	0.000%	99.913%
9492	SHIMOJIMA CO LT	0.000%	99.913%
9493	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.914%
9494	GHCL LTD	0.000%	99.914%
9495	IMPEXMETAL	0.000%	99.914%
9496	AARTI INDS	0.000%	99.914%
9497	TAINAN ENTERPRI	0.000%	99.915%
9498	YAC CO LTD	0.000%	99.915%
9499	FUTURE SYSTEMS	0.000%	99.915%
9500	SFP DINING	0.000%	99.915%
9501	SKF INDIA LTD	0.000%	99.916%
9502	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.916%
9503	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.916%
9504	G SHANK ENTERPR	0.000%	99.917%
9505	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.917%
9506	CHINA DYNAMICS	0.000%	99.917%
9507	TOPPS TILES	0.000%	99.917%
9508	DICKSON CONCEPT	0.000%	99.918%
9509	NOBINA AB	0.000%	99.918%
9510	EIH LTD	0.000%	99.918%
9511	CHEVALIER INTL	0.000%	99.918%
9512	EXETER RESOURCE	0.000%	99.919%
9513	HATHWAY CABLE	0.000%	99.919%
9514	KAPSCH TRAFFICC	0.000%	99.919%
9515	UNICHEM LABS	0.000%	99.919%
9516	OVERSEAS CHINES	0.000%	99.920%
9517	KAWASUMI LABS I	0.000%	99.920%
9518	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.920%
9519	KYUNGBANG LTD	0.000%	99.921%
9520	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.921%
9521	COCA-COLA ICECE	0.000%	99.921%
9522	YUANSHENGTAI DA	0.000%	99.921%
9523	INTER CARS SA	0.000%	99.922%
9524	SATORI ELECTRIC	0.000%	99.922%
9525	PROGRESS WERK A	0.000%	99.922%
9526	HANEDA ZENITH H	0.000%	99.922%
9527	PIPAVAV DEFENCE	0.000%	99.923%
9528	ROYAL BAFOKENG	0.000%	99.923%
9529	KOREA TECH BANK	0.000%	99.923%
9530	GODREJ INDUSTRI	0.000%	99.923%
9531	CASTINGS	0.000%	99.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	ASIA SATELLITE	0.000%	99.924%
9533	KANGDA INTERNAT	0.000%	99.924%
9534	DECMIL GROUP LT	0.000%	99.924%
9535	MANDARIN ORIENT	0.000%	99.925%
9536	YELP INC COMMON STOCK USD.000001	0.000%	99.925%
9537	KHON KAEN SUGAR	0.000%	99.925%
9538	HALOWS CO LTD	0.000%	99.926%
9539	INDUSTRIA REIT	0.000%	99.926%
9540	ELECTRICITY GEN	0.000%	99.926%
9541	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.926%
9542	INVESTORS TITLE CO COMMON STOCK	0.000%	99.927%
9543	CGG SA	0.000%	99.927%
9544	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.927%
9545	PERENNIAL REAL	0.000%	99.927%
9546	NORCROS PLC	0.000%	99.928%
9547	FUJISHOJI CO.LT	0.000%	99.928%
9548	KEPPEL TELECOM&	0.000%	99.928%
9549	CHORUS LTD ADR ADR	0.000%	99.928%
9550	SAKAI OVEX CO L	0.000%	99.929%
9551	GILAT SATELLITE	0.000%	99.929%
9552	JOHN LAING GROU	0.000%	99.929%
9553	DEPOMED INC COMMON STOCK	0.000%	99.929%
9554	BOOT(HENRY) & S	0.000%	99.930%
9555	INTL PAPER	0.000%	99.930%
9556	DAEHAN STEEL CO	0.000%	99.930%
9557	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.930%
9558	TRISURA GROUP LTD WI COMMON STOCK	0.000%	99.931%
9559	SHENGJING BANK	0.000%	99.931%
9560	SALFACORP SA	0.000%	99.931%
9561	KESORAM INDUSTR	0.000%	99.931%
9562	DAIHATSU DIESEL	0.000%	99.932%
9563	KOHSOKU CORP	0.000%	99.932%
9564	SHIHLIN ELEC &	0.000%	99.932%
9565	FLUIDRA SA	0.000%	99.932%
9566	TWIN DISC INC COMMON STOCK	0.000%	99.933%
9567	SITOH GROUP HLD	0.000%	99.933%
9568	CGN MINING CO L	0.000%	99.933%
9569	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.933%
9570	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.934%
9571	HAGOROMO FOODS	0.000%	99.934%
9572	MORTGAGE CHOICE	0.000%	99.934%
9573	GFOOT CO LTD	0.000%	99.934%
9574	IMMOBEL	0.000%	99.935%
9575	WMIH CORP COMMON STOCK USD.00001	0.000%	99.935%
9576	NRW HOLDINGS LT	0.000%	99.935%
9577	SELCUK ECZA DEP	0.000%	99.935%
9578	SURYA CITRA MED	0.000%	99.936%
9579	FAG BEARINGS IN	0.000%	99.936%
9580	HI-P INTERNATIO	0.000%	99.936%
9581	KG CHEMICAL COR	0.000%	99.936%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ZHUHAI HLDGS IN	0.000%	99.937%
9583	AREZZO INDUSTRI	0.000%	99.937%
9584	JBF INDUSTRIES	0.000%	99.937%
9585	PACIFIC ONLINE	0.000%	99.937%
9586	TSC GROUP HOLDI	0.000%	99.938%
9587	MUTOW CO LTD	0.000%	99.938%
9588	TAIKO PHARMACEU	0.000%	99.938%
9589	WOONGJIN THINKB	0.000%	99.938%
9590	AXACTOR AB	0.000%	99.939%
9591	LAKSHMI VILAS B	0.000%	99.939%
9592	GUARARAPES CONF	0.000%	99.939%
9593	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.939%
9594	HSIL LTD	0.000%	99.940%
9595	GOOD RESOURCES	0.000%	99.940%
9596	AVIC INTL HOLD	0.000%	99.940%
9597	NIHON PLAST CO	0.000%	99.940%
9598	ERICSSON LM-A S	0.000%	99.940%
9599	KONDOTEC INC	0.000%	99.941%
9600	CW GROUP HLDGS	0.000%	99.941%
9601	CRAWFORD & CO	0.000%	99.941%
9602	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.941%
9603	FULLER SMITH &	0.000%	99.942%
9604	CARBORUNDUM	0.000%	99.942%
9605	GENERATION HEAL	0.000%	99.942%
9606	KATHMANDU HOLDI	0.000%	99.942%
9607	GRUPO ARGOS SA	0.000%	99.943%
9608	ADVAN CO LTD	0.000%	99.943%
9609	WIJAYA KARYA	0.000%	99.943%
9610	SILICON INTEG S	0.000%	99.943%
9611	PACASMAYO	0.000%	99.944%
9612	SUNCALL CORP	0.000%	99.944%
9613	MJ GLEESON PLC	0.000%	99.944%
9614	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.944%
9615	HOME INVEST BEL	0.000%	99.944%
9616	AGV PRODUCTS	0.000%	99.945%
9617	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.945%
9618	SURYA SEMESTA I	0.000%	99.945%
9619	TAKE AND GIVE	0.000%	99.945%
9620	SALIM IVOMAS	0.000%	99.946%
9621	SOCAM DEVELOPME	0.000%	99.946%
9622	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.946%
9623	TRIFAST PLC	0.000%	99.946%
9624	COCO'S JAPAN CO	0.000%	99.947%
9625	REAL INDUSTRY I	0.000%	99.947%
9626	COVISINT CORP COMMON STOCK	0.000%	99.947%
9627	CERAGON NETWORK	0.000%	99.947%
9628	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.947%
9629	R.E.A. HOLDINGS	0.000%	99.948%
9630	TSUI WAH HOLDIN	0.000%	99.948%
9631	BETSSON AB	0.000%	99.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	ORIENTAL WATCH	0.000%	99.948%
9633	OHB SE	0.000%	99.949%
9634	VOLUTION GROUP	0.000%	99.949%
9635	MAHARASHTRA SEA	0.000%	99.949%
9636	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.949%
9637	ANADOLU CAM	0.000%	99.949%
9638	VETOQUINOL SA	0.000%	99.950%
9639	DISTELL GROUP L	0.000%	99.950%
9640	POLY CULTURE GR	0.000%	99.950%
9641	CHINA YURUN FOO	0.000%	99.950%
9642	MCLEOD RUSSEL I	0.000%	99.951%
9643	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.951%
9644	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.951%
9645	VIVA INDUSTRIAL	0.000%	99.951%
9646	SEJONG INDUSTRI	0.000%	99.951%
9647	KUANGCHI SCIENC	0.000%	99.952%
9648	HONG KONG FERRY	0.000%	99.952%
9649	HEG LIMITED	0.000%	99.952%
9650	YUNNAN WATER IN	0.000%	99.952%
9651	FERROVIAL SA RT	0.000%	99.953%
9652	BALMER LAWRIE	0.000%	99.953%
9653	CARR'S GROUP PL	0.000%	99.953%
9654	ADCORP HLDGS	0.000%	99.953%
9655	EUROTECH SPA	0.000%	99.953%
9656	KOMEHYO	0.000%	99.954%
9657	FAR EAST HOLDIN	0.000%	99.954%
9658	CALEDONIA MININ	0.000%	99.954%
9659	LAURA ASHLEY HO	0.000%	99.954%
9660	WIN HANVERKY HO	0.000%	99.954%
9661	SELVAAG BOLIG A	0.000%	99.955%
9662	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.955%
9663	SINO GAS & ENER	0.000%	99.955%
9664	AGORA	0.000%	99.955%
9665	HOGG ROBINSON G	0.000%	99.956%
9666	CB INDUSTRIAL P	0.000%	99.956%
9667	MEDUSA MINING L	0.000%	99.956%
9668	NORWEGIAN PROPE	0.000%	99.956%
9669	FDC LTD/INDIA	0.000%	99.956%
9670	BORUSAN BORU	0.000%	99.957%
9671	BARON DE LEY	0.000%	99.957%
9672	TA ANN HOLDINGS	0.000%	99.957%
9673	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.957%
9674	ALKANE RESOURCE	0.000%	99.957%
9675	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.958%
9676	SANYO TRADING C	0.000%	99.958%
9677	KINTETSU DPT ST	0.000%	99.958%
9678	BIO PAPPEL SAB	0.000%	99.958%
9679	IBI GROUP INC.	0.000%	99.958%
9680	ALMADEN MINERAL	0.000%	99.959%
9681	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	OXLEY HOLDINGS	0.000%	99.959%
9683	VGI GLOBAL MEDI	0.000%	99.959%
9684	NVC LIGHTING HO	0.000%	99.959%
9685	LINK NET TBK PT	0.000%	99.960%
9686	HKSCAN OYJ	0.000%	99.960%
9687	AMERIGO RESOURC	0.000%	99.960%
9688	RIZAL COMML BAN	0.000%	99.960%
9689	HUA ENG WIRE&CA	0.000%	99.960%
9690	IMAGI INTERNATI	0.000%	99.960%
9691	VINA CONCHA Y T	0.000%	99.961%
9692	PEARL ORIENTAL	0.000%	99.961%
9693	CEQUENCE ENERGY	0.000%	99.961%
9694	INFOMEDIA	0.000%	99.961%
9695	WAH SEONG	0.000%	99.961%
9696	BCB BANCORP INC COMMON STOCK	0.000%	99.962%
9697	DRDGOLD LTD	0.000%	99.962%
9698	TRINITY LTD	0.000%	99.962%
9699	BANYAN TREE HOL	0.000%	99.962%
9700	CHINA ENERGY DE	0.000%	99.962%
9701	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.963%
9702	IMMSI SPA	0.000%	99.963%
9703	ITC CORP	0.000%	99.963%
9704	KPX CHEMICAL	0.000%	99.963%
9705	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.963%
9706	TBK Co., Ltd.	0.000%	99.964%
9707	DONGYUE GROUP	0.000%	99.964%
9708	MONGOLIAN MININ	0.000%	99.964%
9709	TOTAL ACCESS CO	0.000%	99.964%
9710	FREQUENCY ELEC	0.000%	99.964%
9711	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.964%
9712	MINERA FRISCO S	0.000%	99.965%
9713	DONGBU SECURITI	0.000%	99.965%
9714	SHELL REFINING(	0.000%	99.965%
9715	ARCELORMITTAL S	0.000%	99.965%
9716	IRC LIMITED	0.000%	99.965%
9717	KERRY TJ LOGIST	0.000%	99.966%
9718	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.966%
9719	STREET CAPITAL	0.000%	99.966%
9720	VOCENTO	0.000%	99.966%
9721	TOW CO LTD	0.000%	99.966%
9722	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.967%
9723	BSL CORPORATION	0.000%	99.967%
9724	SADBHAV ENGINEE	0.000%	99.967%
9725	GETIN HOLDING S	0.000%	99.967%
9726	HEIDELBERGCEMEN	0.000%	99.967%
9727	ZHONG AN REAL E	0.000%	99.967%
9728	EQUITAL	0.000%	99.968%
9729	ROULARTA MEDIA	0.000%	99.968%
9730	PFENEX INC COMMON STOCK USD.001	0.000%	99.968%
9731	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	CONSTANTIN MEDI	0.000%	99.968%
9733	SHIKIBO LTD	0.000%	99.968%
9734	WATAHAN & CO LT	0.000%	99.969%
9735	LOW KENG HUAT(S	0.000%	99.969%
9736	ISE CHEMICAL CO	0.000%	99.969%
9737	TRIVENI TURBINE	0.000%	99.969%
9738	BEST BRIDAL INC	0.000%	99.969%
9739	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.970%
9740	APN OUTDOOR GRO	0.000%	99.970%
9741	GATEWAY LIFESTY	0.000%	99.970%
9742	THERMAX LTD	0.000%	99.970%
9743	CENTURIA METROP	0.000%	99.970%
9744	RATTANINDIA	0.000%	99.970%
9745	GLAXO SMITHKLIN	0.000%	99.971%
9746	CIA ENERGETICA	0.000%	99.971%
9747	INES CORPORATIO	0.000%	99.971%
9748	EASTERN MEDIA	0.000%	99.971%
9749	EUROZ LTD	0.000%	99.971%
9750	CHINA FIBER OPT	0.000%	99.971%
9751	SHIDAX CORP	0.000%	99.972%
9752	STRONG PETROCHE	0.000%	99.972%
9753	HOKUETSU INDS C	0.000%	99.972%
9754	UNITED MICROELECTRON SP ADR ADR	0.000%	99.972%
9755	TILT RENEWABLES	0.000%	99.972%
9756	RECKON LTD	0.000%	99.972%
9757	ELRON ELECTRONI	0.000%	99.973%
9758	ORIGIN ELECTRIC	0.000%	99.973%
9759	BILLABONG INTER	0.000%	99.973%
9760	SANYO HOUSING N	0.000%	99.973%
9761	SEADRILL LTD	0.000%	99.973%
9762	BORYUNG PHARM	0.000%	99.973%
9763	WARTECK INVEST	0.000%	99.974%
9764	HOKKAI CAN CO	0.000%	99.974%
9765	MEIWA ESTATE CO	0.000%	99.974%
9766	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.974%
9767	Tessi S.A.	0.000%	99.974%
9768	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.974%
9769	WESTPORT INNOVA	0.000%	99.975%
9770	OZFOREX GROUP L	0.000%	99.975%
9771	CONTINENTAL HLD	0.000%	99.975%
9772	ENEA AB	0.000%	99.975%
9773	HANMI SEMICONDU	0.000%	99.975%
9774	QAD INC B COMMON STOCK USD.001	0.000%	99.975%
9775	MEITO SANGYO CO	0.000%	99.976%
9776	CRISIL LTD	0.000%	99.976%
9777	CSG LIMITED	0.000%	99.976%
9778	IPE GROUP LTD	0.000%	99.976%
9779	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.976%
9780	O LUXE HOLDINGS	0.000%	99.976%
9781	KIMOTO CO LTD	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	FUJISASH CO LTD	0.000%	99.977%
9783	CATENA AB	0.000%	99.977%
9784	MODUSLINK GLOBA	0.000%	99.977%
9785	TAKASHIMA & CO	0.000%	99.977%
9786	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.977%
9787	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.978%
9788	SERVICOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.978%
9789	KIAN JOO CAN FC	0.000%	99.978%
9790	SAMSON HOLDING	0.000%	99.978%
9791	TERNA ENERGY SA	0.000%	99.978%
9792	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.978%
9793	NISSEI INDUSTRI	0.000%	99.978%
9794	LIBERTY GOLD CO	0.000%	99.979%
9795	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.979%
9796	OLYMPIC CORP	0.000%	99.979%
9797	WHIRLPOOL OF IN	0.000%	99.979%
9798	WEE HUR HOLDING	0.000%	99.979%
9799	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.979%
9800	SUGIH ENERGY TB	0.000%	99.979%
9801	LEMMINKAINEN OY	0.000%	99.980%
9802	PT MULTIPLOAR C	0.000%	99.980%
9803	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.980%
9804	BSQUARE CORP COMMON STOCK	0.000%	99.980%
9805	INVESTORE PROP	0.000%	99.980%
9806	THE BASIC HOUSE	0.000%	99.980%
9807	VIDEOCON INDUST	0.000%	99.980%
9808	PALADIN ENERGY	0.000%	99.981%
9809	ATHENS WATER SU	0.000%	99.981%
9810	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.981%
9811	K1 VENTURES LTD	0.000%	99.981%
9812	PACIFIC CURRENT	0.000%	99.981%
9813	CROCODILE GARME	0.000%	99.981%
9814	ONO SOKKI CO	0.000%	99.981%
9815	EASTMAIN RES IN	0.000%	99.982%
9816	LPP SA	0.000%	99.982%
9817	ASCENCIO	0.000%	99.982%
9818	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.982%
9819	MACMAHON HOLDIN	0.000%	99.982%
9820	EQUITY FIN HOLD	0.000%	99.982%
9821	IMVESCOR RESTAU	0.000%	99.982%
9822	NEW YORK & CO I	0.000%	99.983%
9823	COXON PRECISE I	0.000%	99.983%
9824	COMPUGEN LTD	0.000%	99.983%
9825	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.983%
9826	K.P.R. MILL	0.000%	99.983%
9827	S.T.CHEMICAL CO	0.000%	99.983%
9828	MARUYAMA MFG CO	0.000%	99.983%
9829	ESUN HOLDINGS L	0.000%	99.983%
9830	AUSWIDE BANK LT	0.000%	99.984%
9831	LSL PROPERTY SE	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	PVA TEPLA AG	0.000%	99.984%
9833	GAJAH TUNGGAL	0.000%	99.984%
9834	BGR ENERGY SYST	0.000%	99.984%
9835	KONG SUN HLDGS	0.000%	99.984%
9836	STARK TECHNOLOG	0.000%	99.984%
9837	MIYOSHI OIL & F	0.000%	99.985%
9838	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.985%
9839	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.985%
9840	FERROLIGAS FERB	0.000%	99.985%
9841	MIN XIN HLDGS	0.000%	99.985%
9842	NAGARJUNA FERTI	0.000%	99.985%
9843	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.985%
9844	SHENGUAN HOLDIN	0.000%	99.985%
9845	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.986%
9846	GUANGNAN(HLDGS)	0.000%	99.986%
9847	CHINA ELEC OPTI	0.000%	99.986%
9848	STEEL & TUBE HL	0.000%	99.986%
9849	AFFINE	0.000%	99.986%
9850	FORTRESS PAPER	0.000%	99.986%
9851	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.986%
9852	TOMEN DEVICES C	0.000%	99.986%
9853	INTRALOT SA - I	0.000%	99.987%
9854	NAPEC INC	0.000%	99.987%
9855	TOP SPRING INTL	0.000%	99.987%
9856	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.987%
9857	ALANDSBANKEN	0.000%	99.987%
9858	DYNAMIC ELECTRO	0.000%	99.987%
9859	GLORIOUS SUN EN	0.000%	99.987%
9860	TOMORROW FOCUS	0.000%	99.987%
9861	XERIUM TECHNOLO	0.000%	99.988%
9862	HANISON CONSTRU	0.000%	99.988%
9863	NRJ GROUP	0.000%	99.988%
9864	CHINA HUIZHAN D	0.000%	99.988%
9865	LOGISTEC CORP C	0.000%	99.988%
9866	TOTAL GABON	0.000%	99.988%
9867	KOSEI SECURITIE	0.000%	99.988%
9868	GALLANT VENTURE	0.000%	99.988%
9869	AMREP CORP COMMON STOCK USD.1	0.000%	99.988%
9870	BOLU CIMENTO SA	0.000%	99.989%
9871	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.989%
9872	TOWN CENTRE SEC	0.000%	99.989%
9873	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.989%
9874	CHINA RARE EART	0.000%	99.989%
9875	NIPPON FILCON C	0.000%	99.989%
9876	HIPAY GROUP SA	0.000%	99.989%
9877	PARADISE ENTERT	0.000%	99.989%
9878	FRAGRANCE GROUP	0.000%	99.989%
9879	CHINA LOTSYNERG	0.000%	99.990%
9880	ASPEN GROUP	0.000%	99.990%
9881	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	MIE HOLDINGS CO	0.000%	99.990%
9883	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.990%
9884	EXCELSIOR MEDIC	0.000%	99.990%
9885	DYNASTY FINE WI	0.000%	99.990%
9886	TORIGOE CO LTD	0.000%	99.990%
9887	KAM HING INTERN	0.000%	99.990%
9888	TSH RESOURCES B	0.000%	99.991%
9889	REAL NUTRICEUTI	0.000%	99.991%
9890	ZEDGE INC CL B COMMON STOCK	0.000%	99.991%
9891	CONSTRUCTORA CO	0.000%	99.991%
9892	GET NICE FINANC	0.000%	99.991%
9893	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.991%
9894	BOUSTEAD PROJEC	0.000%	99.991%
9895	PRIME MEDIA GRO	0.000%	99.991%
9896	ASANTE INC	0.000%	99.991%
9897	HOKKAIDO GAS CO	0.000%	99.991%
9898	INNODATA INC COMMON STOCK USD.01	0.000%	99.992%
9899	SUNWAY CONSTRUC	0.000%	99.992%
9900	PETRUS RESOURCE	0.000%	99.992%
9901	MEDICAL SYSTEM	0.000%	99.992%
9902	DELTICOM AG	0.000%	99.992%
9903	US AUTO PARTS N	0.000%	99.992%
9904	SKELLERUP HOLDI	0.000%	99.992%
9905	CHINA PROPRTIE	0.000%	99.992%
9906	ANXIN-CHINA HOL	0.000%	99.992%
9907	BERJAYA LAND BH	0.000%	99.992%
9908	ALTIIUM LTD	0.000%	99.993%
9909	WORLD HOLDINGS	0.000%	99.993%
9910	TELEGRAAF MEDIA	0.000%	99.993%
9911	ADDNODE GROUP A	0.000%	99.993%
9912	MIMAKI ENGINEER	0.000%	99.993%
9913	SILVER BASE GRO	0.000%	99.993%
9914	HITE HOLDINGS C	0.000%	99.993%
9915	MINGFA GROUP	0.000%	99.993%
9916	BOUSTEAD PLANTA	0.000%	99.993%
9917	April Group	0.000%	99.993%
9918	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.993%
9919	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.994%
9920	DYNA-MAC HOLDIN	0.000%	99.994%
9921	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.994%
9922	MEGASTUDY CO LT	0.000%	99.994%
9923	JINDAL SAW LTD	0.000%	99.994%
9924	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.994%
9925	FOUNTAIN SET HL	0.000%	99.994%
9926	GROUPE OPEN	0.000%	99.994%
9927	CATABASIS PHARM	0.000%	99.994%
9928	PROSAFE ASA	0.000%	99.994%
9929	MCKAY SECURITIE	0.000%	99.994%
9930	PYI CORPORATION	0.000%	99.995%
9931	O'KEY GROUP SA	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	BROCKMAN MINING	0.000%	99.995%
9933	ORASCOM DEVELOP	0.000%	99.995%
9934	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.995%
9935	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.995%
9936	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.995%
9937	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.995%
9938	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.995%
9939	QUMU CORP COMMON STOCK USD.01	0.000%	99.995%
9940	SINON CORP	0.000%	99.995%
9941	LEES PHARMACEUT	0.000%	99.995%
9942	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.995%
9943	NIHON TRIM CO	0.000%	99.996%
9944	CVC BRASIL OP A	0.000%	99.996%
9945	ABAN OFFSHORE	0.000%	99.996%
9946	TV AZTECA	0.000%	99.996%
9947	STRAD ENERGY SE	0.000%	99.996%
9948	BRILLIANT CIRCL	0.000%	99.996%
9949	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9950	PERPETUAL ENERG	0.000%	99.996%
9951	BANK OF KOCHI L	0.000%	99.996%
9952	TRUBA ALAM MANU	0.000%	99.996%
9953	KAPPA CREATE CO	0.000%	99.996%
9954	AFRICAN PHOENIX	0.000%	99.996%
9955	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
9956	TROY RESOURCES	0.000%	99.996%
9957	ECOSYNTHETIX IN	0.000%	99.997%
9958	AXTEL SAB DE CV	0.000%	99.997%
9959	JINDAL POLY FIL	0.000%	99.997%
9960	A&D CO LTD	0.000%	99.997%
9961	TEEKAY TANKERS	0.000%	99.997%
9962	BONJOUR HOLDING	0.000%	99.997%
9963	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.997%
9964	YONGNAM HOLDING	0.000%	99.997%
9965	BUWOG AG RTS EX	0.000%	99.997%
9966	MEGASTUDY EDUCA	0.000%	99.997%
9967	FALCON ENERGY G	0.000%	99.997%
9968	SLATER & GORDON	0.000%	99.997%
9969	CHINA SOFT POWE	0.000%	99.997%
9970	ADVEO GROUP INT	0.000%	99.997%
9971	MIDLAND IC&I LT	0.000%	99.997%
9972	CHINA DAYE NON-	0.000%	99.997%
9973	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.998%
9974	GRAND BAOXIN AU	0.000%	99.998%
9975	TUNAS RIDEAN	0.000%	99.998%
9976	DAN FORM HOLDIN	0.000%	99.998%
9977	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
9978	YEO HIAP SENG	0.000%	99.998%
9979	ARRIUM LTD	0.000%	99.998%
9980	LUKS GROUP (VH)	0.000%	99.998%
9981	QUNXING PAPER H	0.000%	99.998%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	TECHNICOLOR	0.000%	99.998%
9983	BLOOMSBURY PUBL	0.000%	99.998%
9984	AFRICA ISRAEL I	0.000%	99.998%
9985	CGG SPON ADR ADR	0.000%	99.998%
9986	TONLY ELECTRONI	0.000%	99.998%
9987	SKYLINE CORP	0.000%	99.998%
9988	TEIXEIRA DUARTE	0.000%	99.998%
9989	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.998%
9990	DOGUS OTOMOTIV	0.000%	99.998%
9991	CENTAUR MEDIA	0.000%	99.999%
9992	SALMAT LTD	0.000%	99.999%
9993	WATPAC LIMITED	0.000%	99.999%
9994	QUBE HOLDINGS L	0.000%	99.999%
9995	JAKARTA INTL HT	0.000%	99.999%
9996	AEGON NV	0.000%	99.999%
9997	CHINA ENVIRONME	0.000%	99.999%
9998	DYAX CORPORATIO	0.000%	99.999%
9999	EZRA HOLDINGS	0.000%	99.999%
10000	ASALEO CARE LTD	0.000%	99.999%
10001	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
10002	TAKACHIHO KOHEK	0.000%	99.999%
10003	CARINDALE PROPE	0.000%	99.999%
10004	ITE TECH INC	0.000%	99.999%
10005	BE GROUP AB	0.000%	99.999%
10006	SINAR MAS MULTI	0.000%	99.999%
10007	PACIFIC ANDES I	0.000%	99.999%
10008	BANRO CORP	0.000%	99.999%
10009	MAX VENTURES &	0.000%	99.999%
10010	CHIA HSIN CEMEN	0.000%	99.999%
10011	POLARIS SOFTWAR	0.000%	99.999%
10012	SOCIETE MANUTAN	0.000%	99.999%
10013	CUDECO LIMITED	0.000%	99.999%
10014	EMPRESAS ICA SA	0.000%	99.999%
10015	HILLS INDUSTRIE	0.000%	99.999%
10016	SSANGYONG INFOR	0.000%	99.999%
10017	QINQIN FOODSTUF	0.000%	100.000%
10018	ENERGY ABSOLUTE	0.000%	100.000%
10019	XINYI SOLAR HLD	0.000%	100.000%
10020	TEN NETWORK HLD	0.000%	100.000%
10021	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10022	SIPEF SA RTS EX	0.000%	100.000%
10023	ARALEZ PHARMACE	0.000%	100.000%
10024	SAFEWAY INC	0.000%	100.000%
10025	LYDIAN INTERNAT	0.000%	100.000%
10026	KENMARE RESOURC	0.000%	100.000%
10027	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10028	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10029	REDKNEE SOLUTIO	0.000%	100.000%
10030	D AMICO INTL SH	0.000%	100.000%
10031	SWIBER HOLDINGS	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	SPORTECH PLC	0.000%	100.000%
10033	FUTURE WORLD FI	0.000%	100.000%
10034	TPI TRIUNFO PAR	0.000%	100.000%
10035	DAEWOO SHIPBUIL	0.000%	100.000%
10036	TALVIVAARA MINI	0.000%	100.000%
10037	PARSVNATH DEVEL	0.000%	100.000%
10038	CHENNAI SUPER K	0.000%	100.000%
10039	SING HOLDINGS L	0.000%	100.000%
10040	ZENITH CAPITAL	0.000%	100.000%
10041	JITF INFRALOGIS	0.000%	100.000%
10042	BASLER KANTONAL	0.000%	100.000%
10043	BANCA MONTE DEI	0.000%	100.000%
10044	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10045	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10046	ORMAT TECHNOLOG	0.000%	100.000%
10047	BANCO PAN SA	0.000%	100.000%
10048	RB ENERGY INC	0.000%	100.000%
10049	ENERGIX-RENEWAB	0.000%	100.000%
10050	DEVA HLDG	0.000%	100.000%
10051	KARDEMIR KARABU	-	100.000%
10052	FERROGLOBE PLC	-	100.000%
10053	WARRANTS CONTRA	-	100.000%
10054	TOUCHSTONE EXPL	-	100.000%
10055	EGANAGOLDPFEIL	-	100.000%
10056	ALAPIS HOLDING	-	100.000%
10057	RHB CAPITAL BHD	-	100.000%
10058	LIGHTSTREAM RES	-	100.000%
10059	MINCO BASE META	-	100.000%
10060	SNS REAAL GROEP	-	100.000%
10061	PEACE MARK HLDG	-	100.000%
10062	QLT INC DOJ/SEC	-	100.000%
10063	C A DE MEDITERR	-	100.000%
10064	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10065	INTERCELL AG RI	-	100.000%
10066	BERLIAN LAJU TA	-	100.000%
10067	ANGLO IRISH BAN	-	100.000%
10068	IP GROUP PLC RT	-	100.000%
10069	CHINA LUMENA NE	-	100.000%
10070	PRIME AET & D H	-	100.000%
10071	PRIME RETIREMEN	-	100.000%
10072	AFREN PLC COMMO	-	100.000%
10073	MIN XIN HLDGS L	-	100.000%
10074	QLT INC WTS EXP	-	100.000%
10075	SCANIA AB	-	100.000%
10076	CRAFT OIL LTD	-	100.000%
10077	PESCANOVA SA	-	100.000%
10078	BCO ESPIR SANTO	-	100.000%
10079	RREEF CHINA COM	-	100.000%
10080	HANFENG EVERGRE	-	100.000%
10081	CHINA METAL REC	-	100.000%

	<b>SECURITY NAME</b>	<b>% OF PORTFOLIO</b>	<b>CUMULATIVE %</b>
10082	FRASER PAPERS I	-	100.000%
10083	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10084	VIRGIN AUSTRALI	-	100.000%
10085	QLT INC CLASS A	-	100.000%
10086	CARE PROPERTY I	-	100.000%