

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

As of July 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.850%	0.850%
2	BANK OF MONTREAL COMMON STOCK	0.781%	1.630%
3	APPLE INC	0.724%	2.354%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.712%	3.066%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.681%	3.747%
6	WELLS FARGO + CO COMMON STOCK USD1.666	0.617%	4.364%
7	TORONTO DOMINION BANK COMMON STOCK	0.596%	4.960%
8	SUNCOR ENERGY INC COMMON STOCK	0.549%	5.508%
9	ROYAL BANK OF CANADA COMMON STOCK	0.522%	6.030%
10	COMCAST CORP CLASS A COMMON STOCK USD.01	0.413%	6.444%
11	EXXON MOBIL CORP COMMON STOCK	0.400%	6.843%
12	BANK OF AMERICA	0.371%	7.215%
13	INTEL CORP COMMON STOCK USD.001	0.357%	7.572%
14	MANULIFE FINANCIAL CORP COMMON STOCK	0.356%	7.928%
15	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.348%	8.276%
16	CHEVRON CORP COMMON STOCK USD.75	0.344%	8.620%
17	PFIZER INC COMMON STOCK USD.05	0.335%	8.955%
18	MICROSOFT CORP COMMON STOCK USD.00000625	0.332%	9.287%
19	CITIGROUP INC COMMON STOCK USD.01	0.290%	9.577%
20	WAL-MART STORES	0.289%	9.866%
21	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.271%	10.137%
22	CISCO SYSTEMS	0.266%	10.403%
23	SAMSUNG ELECTRO	0.264%	10.667%
24	MAGNA INTERNATIONAL INC COMMON STOCK	0.260%	10.927%
25	CANADIAN NATURAL RESOURCES COMMON STOCK	0.256%	11.183%
26	TECK RESOURCES LTD CLS B COMMON STOCK	0.245%	11.428%
27	NATIONAL BK CDA	0.241%	11.669%
28	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.239%	11.908%
29	NESTLE SA	0.229%	12.136%
30	TOTAL SA	0.228%	12.365%
31	SUN LIFE FINANCIAL INC COMMON STOCK	0.222%	12.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.213%	12.799%
33	PROCTER + GAMBLE CO/THE COMMON STOCK	0.207%	13.006%
34	UNITEDHEALTH GR	0.205%	13.212%
35	TRANSCANADA CORP COMMON STOCK	0.205%	13.417%
36	ENBRIDGE INC COMMON STOCK	0.205%	13.621%
37	FACEBOOK INC A COMMON STOCK USD.000006	0.199%	13.821%
38	AMAZON.COM INC	0.196%	14.016%
39	ALPHABET INC CL C COMMON STOCK USD.001	0.185%	14.202%
40	TOYOTA MOTOR CO	0.180%	14.382%
41	ALPHABET INC CL A COMMON STOCK USD.001	0.179%	14.562%
42	CHINA CONST BK	0.177%	14.738%
43	GENERAL MOTORS CO COMMON STOCK USD.01	0.175%	14.913%
44	WALT DISNEY(HLD)	0.174%	15.088%
45	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.172%	15.260%
46	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.172%	15.432%
47	DAIMLER AG	0.171%	15.603%
48	BHP BILLITON LT	0.166%	15.769%
49	CANADIAN NATL RAILWAY CO COMMON STOCK	0.165%	15.934%
50	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.163%	16.097%
51	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.158%	16.256%
52	VODAFONE GROUP	0.158%	16.413%
53	CVS HEALTH CORP COMMON STOCK USD.01	0.150%	16.563%
54	SWEDISH GOVT 3.	0.147%	16.711%
55	BCE INC COMMON STOCK	0.144%	16.854%
56	ALLERGAN PLC	0.143%	16.998%
57	MERCK + CO. INC. COMMON STOCK USD.5	0.142%	17.140%
58	FORD MOTOR CO COMMON STOCK USD.01	0.142%	17.282%
59	MORGAN STANLEY COMMON STOCK USD.01	0.139%	17.421%
60	CANADA HOUSING	0.139%	17.559%
61	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.136%	17.696%
62	TIME WARNER INC COMMON STOCK USD.01	0.135%	17.831%
63	ROYAL DUTCH SHELL SPON ADR A ADR	0.133%	17.964%
64	US BANCORP COMMON STOCK USD.01	0.129%	18.093%
65	QUALCOMM INC COMMON STOCK USD.0001	0.129%	18.222%
66	BNP PARIBAS SA	0.128%	18.349%
67	ORACLE CORP COMMON STOCK USD.01	0.126%	18.476%
68	KINROSS GOLD CORP COMMON STOCK	0.125%	18.601%
69	BASF SE	0.124%	18.725%
70	LUNDIN MINING C	0.122%	18.847%
71	WASTE CONNECTIONS INC COMMON STOCK	0.122%	18.970%
72	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.122%	19.092%
73	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.121%	19.213%
74	TRAVELERS COS	0.121%	19.333%
75	AMGEN INC COMMON STOCK USD.0001	0.121%	19.454%
76	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.120%	19.574%
77	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.118%	19.692%
78	SIMON PROPERTY GROUP INC REIT USD.0001	0.118%	19.810%
79	NOVARTIS AG	0.118%	19.928%
80	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.116%	20.044%
81	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.116%	20.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	UK(GOVT OF) 4.2	0.114%	20.273%
83	UNION PACIFIC CORP COMMON STOCK USD2.5	0.114%	20.388%
84	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.114%	20.502%
85	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.113%	20.615%
86	MEDTRONIC PLC	0.112%	20.727%
87	COCA-COLA CO	0.112%	20.839%
88	ROYAL DUTCH SHE	0.111%	20.950%
89	ORACLE CORP SR UNSECURED 09/21 1.9	0.109%	21.059%
90	AGNICO EAGLE MINES LTD COMMON STOCK	0.108%	21.168%
91	US TREASURY N/B 05/25 2.125	0.108%	21.276%
92	HONDA MOTOR CO	0.108%	21.384%
93	BANCO SANTANDER	0.108%	21.492%
94	ANTHEM INC COMMON STOCK USD.01	0.108%	21.600%
95	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.106%	21.706%
96	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.105%	21.811%
97	AGRIUM INC COMMON STOCK NPV	0.105%	21.916%
98	INDUSTRIAL & CO	0.104%	22.019%
99	NETWORK RAIL IN	0.103%	22.122%
100	ACE LTD	0.103%	22.225%
101	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.103%	22.328%
102	ABBOTT LABORATORIES COMMON STOCK	0.103%	22.431%
103	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.101%	22.532%
104	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.100%	22.632%
105	PNC BANK	0.099%	22.731%
106	SIEMENS AG	0.099%	22.830%
107	INDUSTRIAL ALLI	0.099%	22.929%
108	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.098%	23.027%
109	AUST & NZ BANK	0.097%	23.124%
110	SCHLUMBERGER LTD COMMON STOCK USD.01	0.097%	23.221%
111	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.096%	23.317%
112	DEUTSCHE TELEKO	0.096%	23.413%
113	HITACHI	0.095%	23.508%
114	FORTIS INC COMMON STOCK	0.095%	23.603%
115	ROYAL DUTCH SH-	0.095%	23.698%
116	DELTA AIRLINES	0.095%	23.793%
117	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.094%	23.887%
118	BARRICK GOLD CORP COMMON STOCK	0.094%	23.981%
119	SWEDEN GOVERNME	0.094%	24.075%
120	FRENCH REP GOVT	0.093%	24.168%
121	UNIBAIL-RODAMCO	0.092%	24.261%
122	CONOCOPHILLIPS COMMON STOCK USD.01	0.092%	24.353%
123	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.092%	24.445%
124	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.092%	24.536%
125	SINGAPORE GOVER	0.092%	24.628%
126	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.091%	24.718%
127	GOLDCORP INC COMMON STOCK	0.090%	24.809%
128	VALERO ENERGY C	0.090%	24.898%
129	KINDER MORGAN INC COMMON STOCK USD.01	0.089%	24.987%
130	LANDWIRT RENTEN	0.089%	25.076%
131	CAPITAL ONE FIN	0.089%	25.165%

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132	HOME DEPOT INC COMMON STOCK USD.05	0.088%	25.253%
133	CSX CORP	0.088%	25.341%
134	NEWBELCO SA/NV	0.088%	25.429%
135	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.087%	25.516%
136	FEDEX CORPORATI	0.086%	25.602%
137	VOLKSWAGEN AG	0.086%	25.689%
138	WEST FRASER TIM	0.086%	25.774%
139	CAD - London	0.086%	25.860%
140	FIRST QUANTUM M	0.085%	25.945%
141	SANOFI-AVENTIS	0.084%	26.029%
142	SHAW COMMUNICATIONS INC B COMMON STOCK	0.083%	26.112%
143	GLENORE XSTRA	0.083%	26.195%
144	BAYERISCHE MOTO	0.083%	26.278%
145	TENCENT HLDGS L	0.082%	26.361%
146	MICRON TECHNOLO	0.082%	26.443%
147	PEPSICO INC COMMON STOCK USD.017	0.082%	26.525%
148	RIO TINTO PLC SPON ADR ADR	0.082%	26.607%
149	CANADIAN TIRE C	0.081%	26.688%
150	EQUINIX INC REIT USD.001	0.081%	26.769%
151	CENOVUS ENERGY INC COMMON STOCK	0.080%	26.849%
152	ABB LTD	0.080%	26.929%
153	CATERPILLAR INC COMMON STOCK USD1.0	0.079%	27.009%
154	WESTPAC BANK CO	0.078%	27.087%
155	METLIFE INC COMMON STOCK USD.01	0.078%	27.164%
156	ORANGE SA	0.077%	27.242%
157	KFW 1.375% 01FE	0.077%	27.318%
158	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.076%	27.395%
159	LANDESKREDITBAN	0.076%	27.471%
160	ENCANA CORP COMMON STOCK	0.076%	27.547%
161	BLACKROCK INC COMMON STOCK USD.01	0.076%	27.623%
162	MARATHON PETROLEUM CORP COMMON STOCK	0.076%	27.699%
163	IBERDROLA SA	0.076%	27.774%
164	DANAHER CORP COMMON STOCK USD.01	0.075%	27.849%
165	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.075%	27.923%
166	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.074%	27.998%
167	PROLOGIS INC REIT USD.01	0.074%	28.072%
168	BP PLC	0.074%	28.146%
169	TELUS CORPORATI	0.074%	28.220%
170	NATL AUSTRALIA	0.073%	28.293%
171	GILEAD SCIENCES	0.073%	28.366%
172	NVIDIA CORP	0.073%	28.439%
173	NORFOLK STHN CO	0.073%	28.512%
174	KOMMUNINVEST I	0.073%	28.585%
175	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.073%	28.657%
176	SINGAPORE GOVT	0.072%	28.729%
177	VERESEN INC.	0.071%	28.800%
178	KOMMUNINVEST I	0.071%	28.872%
179	PUBLIC STORAGE	0.071%	28.943%
180	APPLE INC SR UNSECURED 02/21 2.25	0.071%	29.013%
181	FINNING INTL LT	0.071%	29.084%

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182	ALLSTATE CORP COMMON STOCK USD.01	0.071%	29.154%
183	SOC GENERALE	0.070%	29.225%
184	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.070%	29.295%
185	NESTLE FINANCE	0.070%	29.365%
186	AMERICAN TOWER CORP REIT USD.01	0.070%	29.434%
187	ROCHE HOLDING A	0.069%	29.503%
188	NISSAN MOTOR CO	0.069%	29.573%
189	BOEING CO/THE COMMON STOCK USD5.0	0.069%	29.642%
190	AFLAC INC COMMON STOCK USD.1	0.069%	29.710%
191	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.068%	29.779%
192	CK HUTCHINSON H	0.068%	29.847%
193	COOPERATIEVE RA	0.068%	29.915%
194	CAMECO CORP COMMON STOCK	0.068%	29.983%
195	TOURMALINE OIL	0.068%	30.050%
196	LINAMAR CORP	0.067%	30.118%
197	SWEDISH EXP CRE	0.067%	30.185%
198	HON HAI PRECISI	0.067%	30.252%
199	CHINA EVERGRAND	0.066%	30.318%
200	WESTPAC BKG COR	0.066%	30.384%
201	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.066%	30.450%
202	BCO BILBAO VIZC	0.066%	30.516%
203	ENGIE	0.066%	30.582%
204	DEUTSCHE BAHN F	0.065%	30.647%
205	BEST BUY CO INC	0.065%	30.713%
206	AETNA INC COMMON STOCK USD.01	0.065%	30.778%
207	PAN AMERICAN SILVER CORP COMMON STOCK	0.065%	30.842%
208	CHINA NATIONAL	0.064%	30.907%
209	NOVARTIS AG SPONSORED ADR ADR	0.064%	30.971%
210	MCDONALD S CORP COMMON STOCK USD.01	0.064%	31.034%
211	ASSIC GENERALI	0.064%	31.098%
212	CMNWLTH BK OF A	0.064%	31.162%
213	CHEVRON CORP SR UNSECURED 06/23 3.191	0.064%	31.226%
214	TAIWAN SEMI-ADR	0.064%	31.290%
215	BROADCOM LTD	0.064%	31.353%
216	EMPIRE CO LTD N	0.064%	31.417%
217	ZURICH FIN SVS	0.063%	31.480%
218	CRESCENT POINT ENERGY CORP COMMON STOCK	0.063%	31.544%
219	AVALONBAY COMMUNITIES INC REIT USD.01	0.063%	31.607%
220	CORNING INC COMMON STOCK USD.5	0.063%	31.670%
221	PHILLIPS 66 COMMON STOCK	0.063%	31.734%
222	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.063%	31.796%
223	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.063%	31.859%
224	TESORO CORP	0.063%	31.921%
225	AIA GROUP LTD	0.062%	31.984%
226	WELLTOWER INC REIT USD1.0	0.062%	32.046%
227	ALTRIA GROUP INC COMMON STOCK USD.333	0.062%	32.108%
228	EBAY INC	0.062%	32.170%
229	MICHELIN(CGDE)	0.062%	32.232%
230	ENERPLUS CORP COMMON STOCK	0.062%	32.294%
231	EATON CORP PLC	0.061%	32.355%

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232	CIGNA CORP	0.061%	32.416%
233	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.061%	32.478%
234	ROYAL BK OF CAN	0.061%	32.539%
235	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.061%	32.600%
236	MCKESSON CORP.	0.061%	32.661%
237	ALLIANZ AG	0.061%	32.722%
238	PING AN INSURAN	0.060%	32.782%
239	SUMITOMO MITSUI	0.060%	32.843%
240	TEXAS INSTRUMEN	0.060%	32.903%
241	ARC RESOURCES L	0.060%	32.963%
242	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.060%	33.023%
243	BB+T CORP COMMON STOCK USD5.0	0.060%	33.084%
244	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.060%	33.144%
245	BAYER AG	0.060%	33.203%
246	BANK OF CHINA L	0.060%	33.263%
247	IAMGOLD CORP COMMON STOCK	0.060%	33.323%
248	MASTERCARD INC A COMMON STOCK USD.0001	0.060%	33.382%
249	MOLSONCOORS-B-U	0.059%	33.442%
250	MICROSOFT CORP	0.059%	33.501%
251	FREEPORT-MCMORA	0.059%	33.560%
252	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.059%	33.619%
253	TARGET CORPORAT	0.059%	33.678%
254	CAE INC COMMON STOCK	0.059%	33.736%
255	3M CO COMMON STOCK USD.01	0.059%	33.795%
256	THOMSON REUTERS CORP COMMON STOCK	0.059%	33.854%
257	MERCK & CO INC	0.059%	33.912%
258	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.058%	33.971%
259	CENTURYLINK INC COMMON STOCK USD1.0	0.058%	34.029%
260	WHITECAP RESOUR	0.058%	34.087%
261	EQUITY RESIDENT	0.058%	34.145%
262	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.057%	34.202%
263	SOUTHWEST AIRLI	0.057%	34.259%
264	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.057%	34.316%
265	TFI INTERNATIONAL	0.057%	34.373%
266	SNC-LAVALIN GRO	0.057%	34.430%
267	DOLLAR TREE INC	0.057%	34.487%
268	MITSUBISHI UFJ	0.056%	34.543%
269	COTT CORP	0.056%	34.600%
270	B2GOLD CORP COM	0.056%	34.656%
271	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.056%	34.712%
272	ENBRIDGE	0.056%	34.768%
273	VENTAS INC-REIT	0.056%	34.824%
274	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.056%	34.880%
275	EXPORT DEVELOPM	0.056%	34.936%
276	WESTJET AIRLINE	0.056%	34.992%
277	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.056%	35.048%
278	ABBVIE INC COMMON STOCK USD.01	0.056%	35.103%
279	WESTERN DIGITAL	0.056%	35.159%
280	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.056%	35.215%
281	WOODSIDE PETROL	0.055%	35.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	IBM CORP SR UNSECURED 01/22 2.5	0.055%	35.325%
283	CHEVRON CORP 2.	0.055%	35.381%
284	CANADIAN WESTER	0.055%	35.436%
285	WSP GLOBAL INC	0.055%	35.491%
286	NOVARTIS CAP CO	0.055%	35.546%
287	SONY CORP	0.055%	35.601%
288	LLOYDS BANKING	0.055%	35.655%
289	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.055%	35.710%
290	STATE STREET CORP COMMON STOCK USD1.0	0.055%	35.765%
291	GEORGE WESTON L	0.055%	35.820%
292	CHINA MOBILE LT	0.054%	35.874%
293	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.054%	35.928%
294	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.054%	35.982%
295	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.054%	36.035%
296	ENI S.P.A.	0.054%	36.089%
297	SNCF RESEAU 3.1	0.053%	36.142%
298	FIAT CHRYSLER A	0.053%	36.195%
299	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.053%	36.248%
300	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.053%	36.301%
301	ALIMENTATION CO	0.053%	36.354%
302	AXA	0.053%	36.407%
303	GILDAN ACTIVEWEAR INC COMMON STOCK	0.052%	36.459%
304	UPM-KYMMENE OYJ	0.052%	36.511%
305	LOBLAW COS LTD	0.052%	36.563%
306	CELGENE CORP	0.052%	36.615%
307	MGM MIRAGE INC	0.052%	36.666%
308	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.052%	36.718%
309	DISCOVER FINL S	0.051%	36.769%
310	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.051%	36.820%
311	UNEDIC ASSEO 0.	0.051%	36.871%
312	IMPERIAL OIL LTD COMMON STOCK	0.051%	36.922%
313	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.051%	36.972%
314	KONINKLIJKE AHO	0.050%	37.023%
315	TOYOTA MOTOR CO	0.050%	37.073%
316	ING GROEP NV	0.050%	37.123%
317	DAVITA INC COMMON STOCK USD.001	0.050%	37.173%
318	ALLIANZ SE SPON ADR ADR	0.049%	37.222%
319	CCL INDS INC CL	0.049%	37.272%
320	DIAGEO PLC ADR	0.049%	37.321%
321	METHANEX CORP COMMON STOCK	0.049%	37.370%
322	COSTCO WHOLESALE	0.049%	37.419%
323	ELEMENT FINANCI	0.049%	37.468%
324	BLACKBERRY LTD COMMON STOCK	0.049%	37.517%
325	AIR CANADA	0.049%	37.566%
326	VALE RIO DOCE/C	0.049%	37.615%
327	CHEVRON CORP SR UNSECURED 03/20 1.961	0.049%	37.663%
328	HARTFORD FINANC	0.049%	37.712%
329	TE CONNECTIVITY	0.049%	37.761%
330	T MOBILE US INC COMMON STOCK USD.0001	0.049%	37.810%
331	MAPLE LEAF FOOD	0.048%	37.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.048%	37.906%
333	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.048%	37.955%
334	RIO TINTO	0.048%	38.003%
335	LINK R/EST INVE	0.048%	38.051%
336	DIGITAL REALTY	0.048%	38.098%
337	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.048%	38.146%
338	MICROSOFT CORP SR UNSECURED 11/20 2	0.048%	38.193%
339	MIZUHO FINANCIA	0.047%	38.241%
340	BHP BILLITON PL	0.047%	38.288%
341	AKZO NOBEL NV	0.047%	38.335%
342	LVMH MOET HENNE	0.047%	38.383%
343	PROVINCE OF QUE	0.047%	38.430%
344	ALAMOS GOLD INC CLASS A COMMON STOCK	0.047%	38.477%
345	PEUGEOT SA	0.047%	38.523%
346	CGI GROUP INC CLASS A COMMON STOCK	0.047%	38.570%
347	BERKSHIRE HATHA	0.047%	38.617%
348	CARNIVAL CORP COMMON STOCK USD.01	0.046%	38.663%
349	HUMANA INC	0.046%	38.709%
350	ASTRAZENECA PLC SPONS ADR ADR	0.046%	38.756%
351	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.046%	38.802%
352	COMPAGNIE DE SA	0.046%	38.848%
353	CME GROUP INC COMMON STOCK USD.01	0.046%	38.894%
354	ITAU UNIBANCO S	0.046%	38.939%
355	PACCAR INC	0.046%	38.985%
356	INTACT FINANCIA	0.046%	39.031%
357	MITSUBISHI CHEM	0.046%	39.076%
358	BOSTON PROPERTIES INC REIT USD.01	0.046%	39.122%
359	SUNTRUST BANKS	0.045%	39.167%
360	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.045%	39.213%
361	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.045%	39.258%
362	WHIRLPOOL CORP	0.045%	39.303%
363	RIOCAN REAL EST	0.045%	39.349%
364	JOHNSON CONTROL	0.045%	39.394%
365	VIACOM INC CLASS B COMMON STOCK USD.001	0.045%	39.439%
366	TMX GROUP LTD	0.045%	39.484%
367	KBC GROEP NV	0.045%	39.529%
368	SCENTRE GROUP	0.045%	39.574%
369	NORDEA AB	0.045%	39.619%
370	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.045%	39.664%
371	NIKE INC CL B COMMON STOCK USD1.0	0.045%	39.709%
372	ROLLS-ROYCE GRO	0.045%	39.753%
373	LAURENTIAN BANK	0.045%	39.798%
374	RWE AG (NEU)	0.044%	39.842%
375	SOFTBANK CORP	0.044%	39.887%
376	APPLE INC SR UNSECURED 05/23 2.4	0.044%	39.931%
377	HYNIX SEMICONDU	0.044%	39.976%
378	DOLLARAMA INC	0.044%	40.020%
379	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.044%	40.064%
380	TYSON FOODS INC	0.044%	40.108%
381	YAMANA GOLD INC COMMON STOCK	0.044%	40.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	FIFTH THIRD BAN	0.044%	40.196%
383	NATL AUSTRALIA	0.044%	40.240%
384	SOLVAY	0.044%	40.284%
385	TRANSALTA CORP COMMON STOCK	0.044%	40.328%
386	UBS GROUP	0.044%	40.371%
387	NUCOR CORP	0.044%	40.415%
388	KINGDOM BELGIUM	0.044%	40.459%
389	E.ON SE	0.044%	40.503%
390	GREAT WEST LIFE	0.044%	40.546%
391	CONSTELLATION S	0.044%	40.590%
392	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.044%	40.633%
393	HUSKY ENERGY IN	0.043%	40.677%
394	CIE FINANCIERE	0.043%	40.720%
395	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.043%	40.764%
396	CRH	0.043%	40.807%
397	RAYTHEON COMPANY COMMON STOCK USD.01	0.043%	40.850%
398	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.043%	40.894%
399	LEAR CORP	0.043%	40.937%
400	LAM RESEARCH CORP COMMON STOCK USD.001	0.043%	40.980%
401	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.043%	41.023%
402	ESSEX PROP TRUS	0.043%	41.066%
403	SINGAPORE GOVT	0.043%	41.109%
404	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.043%	41.152%
405	STATOIL ASA	0.043%	41.195%
406	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.043%	41.237%
407	FRENCH REPUBLIC	0.043%	41.280%
408	AMAYA INC COMMON STOCK	0.042%	41.322%
409	ARCHER DANIELS	0.042%	41.365%
410	MYLAN INC/PA	0.042%	41.407%
411	IBM CORP SR UNSECURED 02/21 2.25	0.042%	41.449%
412	ROCKWELL COLLIN	0.042%	41.492%
413	ASAHI KASEI COR	0.042%	41.534%
414	GEN DYNAMICS CO	0.042%	41.576%
415	INTL BUSINESS M	0.042%	41.618%
416	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.042%	41.660%
417	HUBBAY MINERALS INC COMMON STOCK NPV	0.042%	41.701%
418	ANALOG DEVICES INC COMMON STOCK USD.167	0.042%	41.743%
419	QUEST DIAGNOSTI	0.042%	41.785%
420	DETOUR GOLD COR	0.041%	41.826%
421	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.041%	41.868%
422	ONTARIO(PROV OF	0.041%	41.909%
423	PROGRESSIVE CORP COMMON STOCK USD1.0	0.041%	41.950%
424	WHOLE FOODS MAR	0.041%	41.992%
425	APPLE INC SR UNSECURED 02/22 2.5	0.041%	42.033%
426	COGECO COMMUNIC	0.041%	42.074%
427	ORIX CORP	0.041%	42.115%
428	ALTAGAS LTD	0.041%	42.156%
429	JX HOLDINGS INC	0.041%	42.197%
430	EASTMAN CHEMICA	0.041%	42.239%
431	CONTINENTAL AG	0.041%	42.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	TOKIO MARINE HL	0.041%	42.320%
433	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.041%	42.361%
434	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.041%	42.402%
435	SCHWAB(CHARLES)	0.041%	42.442%
436	H&R REIT UNITS	0.041%	42.483%
437	PROV OF SASK CA	0.041%	42.524%
438	OCEANAGOLD CORP	0.041%	42.564%
439	BRIDGESTONE COR	0.040%	42.605%
440	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.040%	42.645%
441	AGENCE FRANCAIS	0.040%	42.685%
442	CONCHO RESOURCE	0.040%	42.726%
443	VINCI SA	0.040%	42.766%
444	NEW GOLD INC COMMON STOCK	0.040%	42.806%
445	TAIWAN SEMICOND	0.040%	42.846%
446	CHINA MOBILE	0.040%	42.886%
447	PANASONIC CORP	0.040%	42.926%
448	VOLVO AB	0.040%	42.965%
449	KEYERA CORP	0.040%	43.005%
450	LAFARGEHOLCIM L	0.040%	43.045%
451	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.040%	43.084%
452	STANDARD BANK G	0.040%	43.124%
453	EUROPEAN INVEST	0.039%	43.163%
454	SCOTTISH AND SO	0.039%	43.203%
455	NOVO-NORDISK AS	0.039%	43.242%
456	SAPUTO GROUP IN	0.039%	43.281%
457	REPSOL SA	0.039%	43.320%
458	ONTARIO(PROV OF	0.039%	43.359%
459	BIOGEN IDEC INC	0.039%	43.398%
460	ACCENTURE PLC A	0.039%	43.437%
461	CROWN CASTLE INTL CORP REIT USD.01	0.039%	43.475%
462	UNICREDIT SPA	0.039%	43.514%
463	ALGONQUIN POWER	0.039%	43.553%
464	OPEN TEXT CORPO	0.039%	43.591%
465	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.039%	43.630%
466	NEWMONT MINING CORP COMMON STOCK USD1.6	0.038%	43.668%
467	MACDONALD DETTW	0.038%	43.706%
468	M + T BANK CORP COMMON STOCK USD.5	0.038%	43.744%
469	STARBUCKS CORP	0.038%	43.782%
470	EUROPEAN INVEST	0.038%	43.820%
471	CI FINANCIAL CO	0.038%	43.858%
472	DBS GROUP HLDGS	0.038%	43.896%
473	WILLIAMS COS IN	0.038%	43.934%
474	STANTEC INC COMMON STOCK	0.038%	43.971%
475	LOCKHEED MARTIN	0.037%	44.009%
476	DEUTSCHE BANK A	0.037%	44.046%
477	MUNCHENER RUCKV	0.037%	44.083%
478	MACQUARIE GP LT	0.037%	44.121%
479	GOODYEAR TIRE &	0.037%	44.158%
480	STANDARD CHARTE	0.037%	44.195%
481	REALTY INCOME C	0.037%	44.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	TELEFONICA SA	0.037%	44.269%
483	HOUSING DEVEL F	0.037%	44.306%
484	HCP INC.	0.037%	44.344%
485	GENWORTH MI CAN	0.037%	44.380%
486	BARCLAYS ADR-EA	0.037%	44.417%
487	DSV A/S	0.037%	44.454%
488	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.036%	44.490%
489	UTD PARCEL SERV	0.036%	44.527%
490	APPLIED MATERIALS INC COMMON STOCK USD.01	0.036%	44.563%
491	INTESA SANPAOLO	0.036%	44.599%
492	ELI LILLY + CO COMMON STOCK	0.036%	44.636%
493	BK NEDERLANDSE	0.036%	44.672%
494	MITSUBISHI CORP	0.036%	44.708%
495	RELIANCE INDS	0.036%	44.744%
496	RENAULT	0.036%	44.780%
497	DR HORTON INC COMMON STOCK USD.01	0.036%	44.816%
498	INVESCO LTD COMMON STOCK USD.2	0.036%	44.852%
499	METRO INC	0.035%	44.887%
500	COUNTRY GARDEN	0.035%	44.923%
501	AGENCE FRANC DE	0.035%	44.958%
502	NEXTERA ENERGY INC COMMON STOCK USD.01	0.035%	44.993%
503	IVANHOE MINES L	0.035%	45.029%
504	MITSUBISHI UFJ FINL SPON ADR ADR	0.035%	45.064%
505	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.035%	45.099%
506	AGEAS	0.035%	45.134%
507	BP PLC SPONS ADR ADR	0.035%	45.169%
508	PRUDENTIAL ADR	0.035%	45.204%
509	ALLY FINANCIAL INC COMMON STOCK USD.1	0.035%	45.239%
510	IGM FINANCIAL I	0.035%	45.275%
511	BUNGE LTD COMMON STOCK USD.01	0.035%	45.310%
512	CENTENE CORP COMMON STOCK USD.001	0.035%	45.345%
513	PFIZER INC	0.035%	45.380%
514	FNF GROUP TRACKING STK USD.0001	0.035%	45.415%
515	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.035%	45.450%
516	SIKA FINANZ AG	0.035%	45.485%
517	RESTAURANT BRANDS INTERN COMMON STOCK	0.035%	45.520%
518	KIRKLAND LAKE G	0.035%	45.554%
519	GEELY AUTOMOBIL	0.035%	45.589%
520	ARCELORMITTAL	0.035%	45.624%
521	HUNTINGTON BANC	0.035%	45.658%
522	HOST HOTELS &	0.034%	45.693%
523	NIELSEN HOLDING	0.034%	45.727%
524	CELESTICA INC COMMON STOCK NPV	0.034%	45.762%
525	WOLTERS KLUWERS	0.034%	45.796%
526	NORWEGIAN CRUIS	0.034%	45.830%
527	MITSUBISHI ELEC	0.034%	45.864%
528	CANADIAN APARTM	0.034%	45.898%
529	TRANSCONTINENTA	0.034%	45.932%
530	PEYTO EXPLORATI	0.034%	45.966%
531	UNILEVER NV	0.034%	46.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	LEGAL & GENERAL	0.034%	46.034%
533	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.034%	46.068%
534	MID AMERICA APARTMENT COMM REIT USD.01	0.034%	46.102%
535	VORNADO REALTY TRUST REIT USD.04	0.034%	46.136%
536	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.034%	46.169%
537	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.034%	46.203%
538	SWEDEN GOVERNME	0.034%	46.237%
539	3I GROUP PLC	0.034%	46.271%
540	LINDE AG	0.034%	46.304%
541	TEXTRON INC COMMON STOCK USD.125	0.034%	46.338%
542	ZIMMER HLDGS IN	0.034%	46.372%
543	PERSIMMON PLC	0.034%	46.405%
544	DOVER CORP	0.034%	46.439%
545	HYUNDAI MOTOR C	0.034%	46.472%
546	WILLIS TOWERS W	0.034%	46.506%
547	REPUBLIC SERVIC	0.034%	46.539%
548	CANFOR CORPORAT	0.033%	46.573%
549	Banco Sabadell	0.033%	46.606%
550	MITSUBISHI HVY	0.033%	46.640%
551	NRG ENERGY	0.033%	46.673%
552	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.033%	46.706%
553	ENEL S.p.A.	0.033%	46.740%
554	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.033%	46.773%
555	CA INC COMMON STOCK USD.1	0.033%	46.806%
556	BRITISH AMERICAN TOB SP ADR ADR	0.033%	46.839%
557	GAP INC	0.033%	46.872%
558	SASOL	0.033%	46.905%
559	DOMINION DIAMOND CORP COMMON STOCK	0.033%	46.938%
560	ING GROEP NV	0.033%	46.971%
561	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.033%	47.004%
562	INGERSOLL-RAND	0.033%	47.037%
563	CANADIAN (GOVT	0.033%	47.069%
564	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.033%	47.102%
565	LANDESKREDITBAN	0.033%	47.135%
566	ANGLO AMERICAN	0.033%	47.168%
567	KEYCORP	0.033%	47.201%
568	COACH INC	0.033%	47.233%
569	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.033%	47.266%
570	CALPINE CORP	0.033%	47.299%
571	TOROMONT INDS L	0.033%	47.331%
572	MTN GROUP LTD	0.032%	47.364%
573	BOLIDEN AB	0.032%	47.396%
574	SWISS RE AG	0.032%	47.429%
575	ARCONIC INC COMMON STOCK	0.032%	47.461%
576	FUJITSU	0.032%	47.493%
577	SHIN-ETSU CHEM	0.032%	47.525%
578	DEERE + CO COMMON STOCK USD1.0	0.032%	47.557%
579	INTER PIPELINE	0.032%	47.590%
580	PHILIPS ELECTRO	0.032%	47.622%
581	NETEASE INC ADR ADR USD.0001	0.032%	47.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.032%	47.686%
583	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.032%	47.718%
584	MAZDA MOTOR COR	0.032%	47.750%
585	ATOS ORIGIN SA	0.032%	47.782%
586	STORA ENSO OYJ	0.032%	47.814%
587	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.032%	47.845%
588	EUROPEAN INVEST	0.032%	47.877%
589	BK OF NOVA SCOT	0.032%	47.909%
590	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.032%	47.941%
591	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.032%	47.973%
592	COTY INC CL A COMMON STOCK USD.01	0.032%	48.004%
593	GGP INC REIT USD.01	0.032%	48.036%
594	WESTFIELD CORP	0.032%	48.068%
595	TELIASONERA AB	0.032%	48.099%
596	VIVENDI SA	0.032%	48.131%
597	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.032%	48.163%
598	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.032%	48.194%
599	GLAXOSMITHKLINE PLC SPON ADR ADR	0.032%	48.226%
600	PROCTER & GAMBL	0.031%	48.257%
601	LLOYDS BANKING	0.031%	48.288%
602	CANON INC	0.031%	48.320%
603	BOMBARDIER INC	0.031%	48.351%
604	SCHNEIDER SA	0.031%	48.382%
605	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.031%	48.413%
606	TOTAL CAPITAL I	0.031%	48.444%
607	CNOOC LTD	0.031%	48.475%
608	XPO LOGISTICS INC COMMON STOCK USD.001	0.031%	48.506%
609	NOKIA CORP	0.031%	48.537%
610	HSBC HOLDINGS P	0.031%	48.568%
611	LOWE'S COS INC	0.031%	48.599%
612	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.031%	48.630%
613	KOHL'S CORPORATI	0.031%	48.661%
614	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.031%	48.692%
615	LENNAR CORP CL	0.031%	48.722%
616	FORTESCUE METAL	0.031%	48.753%
617	TAHOE RESOURCES INC COMMON STOCK	0.031%	48.784%
618	EMERA INC.	0.031%	48.814%
619	BLUESCOPE STEEL	0.031%	48.845%
620	OVERSEA-CHINESE	0.031%	48.876%
621	WESTROCK CO COMMON STOCK	0.031%	48.906%
622	GIBSON ENERGY I	0.030%	48.937%
623	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.030%	48.967%
624	ARKEMA	0.030%	48.997%
625	ENERFLEX LTD	0.030%	49.028%
626	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.030%	49.058%
627	SPARK INFRASTRU	0.030%	49.088%
628	SAMPO OYJ	0.030%	49.118%
629	HOLOGIC INC COMMON STOCK USD.01	0.030%	49.148%
630	ADIDAS AG	0.030%	49.178%
631	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.030%	49.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	ROYAL BANK OF C	0.030%	49.237%
633	VODAFONE GROUP PLC SP ADR ADR	0.030%	49.267%
634	CREDIT SUISSE G	0.030%	49.297%
635	NIPPON STEEL CO	0.030%	49.327%
636	BM&F BOVESPA SA	0.030%	49.357%
637	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.030%	49.386%
638	AGENCE FRANCAIS	0.030%	49.416%
639	MERCK + CO INC SR UNSECURED 02/22 2.35	0.030%	49.446%
640	FRENCH REPUBLIC	0.030%	49.476%
641	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.030%	49.505%
642	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.030%	49.535%
643	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.030%	49.565%
644	SHELL INTL.FIN.	0.030%	49.594%
645	AMP LIMITED	0.030%	49.624%
646	DUKE ENERGY CORP COMMON STOCK USD.001	0.030%	49.654%
647	GOODMAN GROUP	0.030%	49.683%
648	INTERFOR CORP	0.029%	49.713%
649	KDDI CORP	0.029%	49.742%
650	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.029%	49.771%
651	TOREX GOLD RESO	0.029%	49.801%
652	SHELL INTL.FIN.	0.029%	49.830%
653	WESFARMERS LTD	0.029%	49.860%
654	WM MORRISON SUP	0.029%	49.889%
655	PTT PUBLIC COMP	0.029%	49.919%
656	AIR LIQUIDE(L)	0.029%	49.948%
657	JM SMUCKER CO/THE COMMON STOCK	0.029%	49.977%
658	CARREFOUR SA	0.029%	50.007%
659	TESCO PLC	0.029%	50.036%
660	DEN DANSKE BANK	0.029%	50.065%
661	KOMMUNALBANKEN	0.029%	50.094%
662	BANK OF MONTREA	0.029%	50.123%
663	SEVEN GENERATIO	0.029%	50.152%
664	NEDERLANDSE WAT	0.029%	50.181%
665	BORGWARNER INC COMMON STOCK USD.01	0.029%	50.210%
666	SUPERIOR PLUS C	0.029%	50.239%
667	ELDORADO GOLD CORP COMMON STOCK	0.029%	50.268%
668	STMICROELECTRON	0.029%	50.297%
669	XEROX CORP COMMON STOCK USD1.0	0.029%	50.326%
670	LAND SECURITIES	0.029%	50.355%
671	RADIANT OPTO EL	0.029%	50.383%
672	HUNTSMAN CORP COMMON STOCK USD.01	0.029%	50.412%
673	FINLAND GOVT IN	0.029%	50.440%
674	SVENSKA HANDELS	0.029%	50.469%
675	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.029%	50.498%
676	AMETEK INC COMMON STOCK USD.01	0.029%	50.526%
677	JABIL CIRCUIT I	0.029%	50.555%
678	LKQ CORP COMMON STOCK USD.01	0.028%	50.583%
679	LIBERTY BROADBAND C COMMON STOCK USD.01	0.028%	50.612%
680	MTU AERO ENGINE	0.028%	50.640%
681	UNUM GROUP	0.028%	50.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	ARAMARK COMMON STOCK USD.01	0.028%	50.697%
683	TELEPERFORMANCE	0.028%	50.725%
684	CLARIANT AG	0.028%	50.753%
685	CHINA PETROLEUM	0.028%	50.781%
686	NORTHROP GRUMMA	0.028%	50.809%
687	KOMATSU	0.028%	50.838%
688	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.028%	50.866%
689	STRYKER CORP	0.028%	50.894%
690	SUN HUNG KAI PR	0.028%	50.922%
691	UNIVERSAL HLTH	0.028%	50.950%
692	CBRE GROUP INC A COMMON STOCK USD.01	0.028%	50.978%
693	AEON CO., LTD	0.028%	51.006%
694	LANXESS	0.028%	51.034%
695	MACY S INC COMMON STOCK USD.01	0.028%	51.061%
696	KONINKLIJKE KPN	0.028%	51.089%
697	LINCOLN NATL CO	0.028%	51.117%
698	AVIVA PLC	0.028%	51.145%
699	BAXTER INTL INC	0.028%	51.173%
700	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.028%	51.200%
701	CARMAX INC COMMON STOCK USD.5	0.028%	51.228%
702	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.028%	51.256%
703	VERMILION ENERGY INC COMMON STOCK	0.028%	51.284%
704	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.028%	51.311%
705	UTD THERAPEUTIC	0.028%	51.339%
706	OWENS CORNING COMMON STOCK USD.001	0.028%	51.367%
707	CORUS ENTERTAIN	0.028%	51.394%
708	NETAPP INC.	0.028%	51.422%
709	BANCO SANTANDER SA SPON ADR ADR	0.028%	51.449%
710	DEUTSCHE LUFTHA	0.027%	51.477%
711	FLEXTRONICS INT	0.027%	51.504%
712	DAI-ICHI LIFE	0.027%	51.532%
713	VALE SA	0.027%	51.559%
714	BECTON DICKINSON	0.027%	51.586%
715	SBA COMMUNICATIONS CORP REIT USD.01	0.027%	51.614%
716	TELECOM ITALIA	0.027%	51.641%
717	SUMITOMO CHEMIC	0.027%	51.668%
718	NORTHERN TRUST	0.027%	51.695%
719	ANADARKO PETROL	0.027%	51.722%
720	ADECCO SA	0.027%	51.749%
721	POST HOLDINGS INC COMMON STOCK USD.01	0.027%	51.777%
722	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.027%	51.804%
723	LOEWS CORP COMMON STOCK USD.01	0.027%	51.831%
724	mitsui & co	0.027%	51.858%
725	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.027%	51.885%
726	BORAL LIMITED	0.027%	51.912%
727	TAYLOR WIMPEY	0.027%	51.939%
728	LG Electronics	0.027%	51.965%
729	ENERCARE INC	0.027%	51.992%
730	MULLEN GROUP LT	0.027%	52.019%
731	ACTIVISION BLIZ	0.027%	52.046%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	Cineplex Inc.	0.027%	52.073%
733	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.027%	52.100%
734	NORTHLAND POWER	0.027%	52.126%
735	CENTERRA GOLD INC COMMON STOCK	0.027%	52.153%
736	ASHTREAD GROUP	0.027%	52.180%
737	KROGER CO	0.027%	52.206%
738	INGREDION INC COMMON STOCK USD.01	0.027%	52.233%
739	UDR INC REIT USD.01	0.027%	52.260%
740	AGCO CORP	0.027%	52.286%
741	PVH CORP COMMON STOCK USD1.0	0.027%	52.313%
742	FIRSTSERVICE CORP COMMON STOCK	0.026%	52.339%
743	ENDEAVOUR MININ	0.026%	52.366%
744	NTT DOCOMO INC	0.026%	52.392%
745	CHINA O/SEAS LA	0.026%	52.419%
746	PRAXAIR STK	0.026%	52.445%
747	MS&AD INSURANCE	0.026%	52.471%
748	GENUINE PARTS C	0.026%	52.498%
749	SL GREEN REALTY	0.026%	52.524%
750	JONES LANG LASA	0.026%	52.550%
751	LG DISPLAY CO	0.026%	52.577%
752	DUFREY AG-REG	0.026%	52.603%
753	DUKE REALTY CORP REIT USD.01	0.026%	52.629%
754	BALL CORP	0.026%	52.655%
755	ALBEMARLE CORP	0.026%	52.681%
756	SMITHS GROUP	0.026%	52.707%
757	GRUPO MEXICO SA	0.026%	52.733%
758	TREASURY WINE E	0.026%	52.759%
759	TEMASEK FINL I	0.026%	52.785%
760	LONZA GROUP AG	0.026%	52.811%
761	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.026%	52.837%
762	SILVER STANDARD RESOURCES COMMON STOCK	0.026%	52.863%
763	REGENCY CENTERS CORP REIT USD.01	0.026%	52.889%
764	POLSKI KON NAF	0.026%	52.914%
765	ETRADE FINANCA	0.026%	52.940%
766	MARSH & MCLENNA	0.026%	52.966%
767	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.026%	52.991%
768	SUMITOMO ELEC I	0.026%	53.017%
769	AUTOLIV INC	0.026%	53.043%
770	ARROW ELECTRONI	0.026%	53.068%
771	ESSITY AKTIEBOL	0.026%	53.094%
772	TEVA PHARMACEUTICAL SP ADR ADR	0.026%	53.119%
773	STEINHOFF INTER	0.026%	53.145%
774	MELROSEIndustr	0.026%	53.170%
775	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.025%	53.196%
776	NEW FLYER COMMO	0.025%	53.221%
777	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.025%	53.247%
778	SHIRE PLC	0.025%	53.272%
779	LYONDELLBASELL	0.025%	53.297%
780	BAE SYSTEMS	0.025%	53.323%
781	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.025%	53.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.025%	53.373%
783	RUSSEL METALS I	0.025%	53.399%
784	FRESENIUS SE &	0.025%	53.424%
785	HARRIS CORP	0.025%	53.449%
786	TOTAL CAPITAL I	0.025%	53.474%
787	BOC HONG KONG H	0.025%	53.499%
788	SMURFIT KAPPA P	0.025%	53.525%
789	SWATCH GROUP	0.025%	53.550%
790	SMART REAL ESTA	0.025%	53.575%
791	BELLWAY	0.025%	53.600%
792	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.025%	53.625%
793	NASDAQ INC COMMON STOCK USD.01	0.025%	53.650%
794	TOYOTA TSUSHO C	0.025%	53.675%
795	UNILEVER PLC SPONSORED ADR ADR	0.025%	53.700%
796	FMS WERTMANAGEM	0.025%	53.725%
797	MARKEL CORP COMMON STOCK	0.025%	53.750%
798	BK NED GEMEENTE	0.025%	53.775%
799	NESTE OIL OYJ	0.025%	53.800%
800	TOSOH CORP	0.025%	53.825%
801	TIFFANY & CO	0.025%	53.850%
802	VESTAS WIND SYS	0.025%	53.874%
803	HESS CORPORATIO	0.025%	53.899%
804	RYDER SYSTEM IN	0.025%	53.924%
805	SAINSBURY (J) P	0.025%	53.949%
806	QUEBECOR INC 'B	0.025%	53.973%
807	AFFILIATED MNGR	0.025%	53.998%
808	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.025%	54.022%
809	JUNIPER NETWORK	0.025%	54.047%
810	SUZUKI MOTOR CO	0.025%	54.071%
811	DOMINION RES(VI	0.024%	54.096%
812	ASSURANT INC COMMON STOCK USD.01	0.024%	54.120%
813	CUMMINS INC	0.024%	54.145%
814	ADOBE SYSTEMS I	0.024%	54.169%
815	FRESENIUS MEDIC	0.024%	54.194%
816	AGILENT TECHNOL	0.024%	54.218%
817	QUANTA SERVICES	0.024%	54.242%
818	BROTHERIndustr	0.024%	54.267%
819	PAREX RESOURCES	0.024%	54.291%
820	ONEX CORP SUB V	0.024%	54.315%
821	DANONE S.A. COM	0.024%	54.340%
822	EXTRA SPACE STO	0.024%	54.364%
823	CITIC LTD	0.024%	54.388%
824	ERSTE GROUP BAN	0.024%	54.412%
825	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.024%	54.437%
826	DEUTSCHE POST A	0.024%	54.461%
827	SOUTHERN CO	0.024%	54.485%
828	SYNOPSIS INC	0.024%	54.509%
829	CAIXABANK	0.024%	54.533%
830	BOUYGUES	0.024%	54.557%
831	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.024%	54.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	VALEO SA	0.024%	54.605%
833	ASSURED GUARANT	0.024%	54.629%
834	IMPERIAL TOBACC	0.024%	54.652%
835	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.024%	54.676%
836	STEEL DYNAMICS INC COMMON STOCK USD.005	0.024%	54.700%
837	SPRINT CORP COMMON STOCK USD.01	0.024%	54.724%
838	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.024%	54.748%
839	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.024%	54.772%
840	BORALEX INC CL	0.024%	54.795%
841	EOG RESOURCES	0.024%	54.819%
842	TOTAL SA SPON ADR ADR	0.024%	54.843%
843	NEWELL BRANDS INC COMMON STOCK USD1.0	0.024%	54.867%
844	PARKLAND FUEL C	0.024%	54.890%
845	SECURE ENERGY S	0.024%	54.914%
846	UNIONE DI BAN.	0.024%	54.938%
847	PERRIGO CO PLC	0.024%	54.961%
848	BARRATT DEVEL	0.024%	54.985%
849	PETROBRAS PREE	0.024%	55.008%
850	NEWCREST MINING	0.023%	55.032%
851	CANADIAN REAL E	0.023%	55.055%
852	GRAN TIERRA ENE	0.023%	55.079%
853	STADA ARZNEIMIT	0.023%	55.102%
854	OMV AG	0.023%	55.125%
855	COMERICA INC	0.023%	55.148%
856	GIVAUDAN	0.023%	55.172%
857	IRON MOUNTAIN INC REIT USD.01	0.023%	55.195%
858	RECKITT BENCKIS	0.023%	55.218%
859	SKAND ENSKILDA	0.023%	55.241%
860	SVENSKA HANDELS	0.023%	55.264%
861	FRANCO NEVADA CORP COMMON STOCK	0.023%	55.288%
862	FEDERAL REALTY INVS TRUST REIT USD.01	0.023%	55.311%
863	UBISOFT ENTERTA	0.023%	55.334%
864	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.023%	55.357%
865	MARTIN MARIETTA	0.023%	55.380%
866	PENTAIR PLC	0.023%	55.403%
867	SEVEN & I HOLDI	0.023%	55.426%
868	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.023%	55.449%
869	EVEREST RE GROU	0.023%	55.472%
870	COMMERZBANK AG	0.023%	55.495%
871	ALLIED PPTY,REI	0.023%	55.517%
872	REXEL PROMESSES	0.023%	55.540%
873	CARDINAL HEALTH	0.023%	55.563%
874	BANK RAKYAT IND	0.023%	55.586%
875	SCOR	0.023%	55.609%
876	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.023%	55.631%
877	KLEPIERRE	0.023%	55.654%
878	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.023%	55.677%
879	TORCHMARK CORP COMMON STOCK USD1.0	0.023%	55.700%
880	PREMIUM BRANDS	0.023%	55.723%
881	JOHNSON MATTHEY	0.023%	55.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	SWISSCOM AG	0.023%	55.768%
883	NEC CORP	0.023%	55.791%
884	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.023%	55.813%
885	JFE HOLDINGS IN	0.023%	55.836%
886	GKN PLC	0.023%	55.858%
887	LOGMEIN INC COMMON STOCK USD.01	0.023%	55.881%
888	ATCO LTD CL I N	0.022%	55.903%
889	SWEDBANK AB	0.022%	55.926%
890	CHINA MERCHANTS	0.022%	55.948%
891	MARKS & SPENCER	0.022%	55.971%
892	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.022%	55.993%
893	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.022%	56.015%
894	FLUGHAFEN ZUERI	0.022%	56.038%
895	CARLSBERG	0.022%	56.060%
896	RICE ENERGY INC COMMON STOCK USD.01	0.022%	56.083%
897	HORMEL FOODS CORP COMMON STOCK USD.01465	0.022%	56.105%
898	TATA MOTORS LTD	0.022%	56.127%
899	SESA STERLITE	0.022%	56.150%
900	NOBLE ENERGY IN	0.022%	56.172%
901	TDK CORP	0.022%	56.194%
902	SIERRA WIRELESS INC COMMON STOCK	0.022%	56.216%
903	AON PLC	0.022%	56.239%
904	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.022%	56.261%
905	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.022%	56.283%
906	ITOCHU CORP	0.022%	56.305%
907	K&S AG	0.022%	56.327%
908	CASCADES INC	0.022%	56.349%
909	MEG ENERGY CORP	0.022%	56.372%
910	AISIN SEIKI CO	0.022%	56.394%
911	JYSKE BANK A/S	0.022%	56.416%
912	SEGRO PLC	0.022%	56.438%
913	UTD MICRO ELECT	0.022%	56.460%
914	TJX COS INC	0.022%	56.482%
915	NEVSUN RESOURCES LTD COMMON STOCK	0.022%	56.504%
916	ARRIS INTERNATI	0.022%	56.526%
917	NAVIENT CORP COMMON STOCK USD.01	0.022%	56.548%
918	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.022%	56.570%
919	DEXUS PROPERTY	0.022%	56.592%
920	SPAIN GOVERNMEN	0.022%	56.614%
921	SENSATA TECHNOL	0.022%	56.635%
922	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.022%	56.657%
923	TRICAN WELL SER	0.022%	56.679%
924	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.022%	56.701%
925	HARLEY DAVIDSON	0.022%	56.723%
926	INFOSYS TECHNOL	0.022%	56.745%
927	PULTEGROUP INC.	0.022%	56.767%
928	COMMERCE BANCSH	0.022%	56.788%
929	TRINITY INDS	0.022%	56.810%
930	NATIONAL OILWEL	0.022%	56.832%
931	MARTINREA INTER	0.022%	56.853%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	ELISA OYJ-A	0.022%	56.875%
933	VICINITY CENTER	0.022%	56.897%
934	PETROBRAS COMMO	0.022%	56.918%
935	ORACLE CORP SR UNSECURED 07/21 2.8	0.022%	56.940%
936	CSL LIMITED	0.022%	56.962%
937	PROVINCE OF QUE	0.022%	56.983%
938	FIRST SOLAR INC	0.022%	57.005%
939	IPG PHOTONICS C	0.022%	57.026%
940	FERRARI NV	0.022%	57.048%
941	MURATA MFG CO	0.022%	57.069%
942	WR BERKLEY CORP COMMON STOCK USD.2	0.021%	57.091%
943	UNITED OVERSEAS	0.021%	57.112%
944	AIR PRODS & CHE	0.021%	57.134%
945	CREDIT AGRICOLE	0.021%	57.155%
946	AGRICULTURAL BK	0.021%	57.177%
947	PRETIUM RESOURC	0.021%	57.198%
948	AIR LEASE CORP	0.021%	57.219%
949	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.021%	57.241%
950	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.021%	57.262%
951	SYNNEX CORP COMMON STOCK USD.001	0.021%	57.283%
952	CDN UTILS LTD N	0.021%	57.304%
953	JULIUS BAER GRO	0.021%	57.326%
954	GAS NATURAL SDG	0.021%	57.347%
955	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.021%	57.368%
956	TECH DATA CORP COMMON STOCK USD.0015	0.021%	57.389%
957	SANLAM LIMITED	0.021%	57.410%
958	SNAP-ON INC	0.021%	57.432%
959	TUI AG	0.021%	57.453%
960	KONINKLIJKE DSM	0.021%	57.474%
961	XL GROUP LTD	0.021%	57.495%
962	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.021%	57.516%
963	THOR INDUSTRIES INC COMMON STOCK USD.1	0.021%	57.537%
964	MINEBEA CO	0.021%	57.558%
965	RESONA HOLDINGS	0.021%	57.579%
966	HP INC COMMON STOCK USD.01	0.021%	57.601%
967	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.021%	57.622%
968	HANA FINANCIAL	0.021%	57.643%
969	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.021%	57.664%
970	GROUP 4 SECURIC	0.021%	57.685%
971	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.021%	57.706%
972	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.021%	57.727%
973	RITCHIE BROS. A	0.021%	57.748%
974	ECOLAB INC COMMON STOCK USD1.0	0.021%	57.768%
975	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.021%	57.789%
976	FISCHER(GEORG)A	0.021%	57.810%
977	BALOISE- HOLDIN	0.021%	57.831%
978	MKS INSTRUMENTS INC COMMON STOCK	0.021%	57.852%
979	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.021%	57.873%
980	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.021%	57.894%
981	SOMPO JAPAN NIP	0.021%	57.915%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	SK C&C CO LTD	0.021%	57.935%
983	BRITISH LAND CO	0.021%	57.956%
984	EUROPEAN FIN ST	0.021%	57.977%
985	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.021%	57.998%
986	DENSO CORP	0.021%	58.019%
987	MANPOWER INC	0.021%	58.040%
988	SK ENERGY CO LT	0.021%	58.060%
989	STOCKLAND TRUST	0.021%	58.081%
990	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.021%	58.102%
991	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.021%	58.122%
992	OSHKOSH CORP COMMON STOCK USD.01	0.021%	58.143%
993	HDFC BANK LTD	0.021%	58.163%
994	AEGON N.V.	0.020%	58.184%
995	NORBORD INC COMMON STOCK	0.020%	58.204%
996	CAMDEN PROPERTY	0.020%	58.225%
997	JANUS HENDERSON	0.020%	58.245%
998	RAGING RIVER EX	0.020%	58.266%
999	ADIENT PLC	0.020%	58.286%
1000	DEXIA CREDIT LO	0.020%	58.306%
1001	DNB NOR ASA	0.020%	58.327%
1002	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.020%	58.347%
1003	MASTEC INC	0.020%	58.367%
1004	UMICORE	0.020%	58.387%
1005	HENRY SCHEIN CO	0.020%	58.408%
1006	BERKELEY GROUP	0.020%	58.428%
1007	PARAMOUNT RESOU	0.020%	58.448%
1008	AUTONATION INC	0.020%	58.468%
1009	KION GROUP AG	0.020%	58.489%
1010	AECOM COMMON STOCK USD.01	0.020%	58.509%
1011	KIMCO REALTY	0.020%	58.529%
1012	CHINA UNICOM	0.020%	58.549%
1013	VULCAN MATERIAL	0.020%	58.570%
1014	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.020%	58.590%
1015	SUNAC CHINA HLD	0.020%	58.610%
1016	SUNCORP GROUP	0.020%	58.630%
1017	CATCHER TECHNOL	0.020%	58.650%
1018	YES BANK LTD	0.020%	58.670%
1019	STAPLES INC	0.020%	58.690%
1020	SONOCO PRODUCTS	0.020%	58.710%
1021	CENTRICA PLC	0.020%	58.730%
1022	PACWEST BANCORP COMMON STOCK	0.020%	58.750%
1023	STATOIL ASA COMPANY GUAR 01/24 2.65	0.020%	58.770%
1024	CHINA UNICOM LT	0.020%	58.790%
1025	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.020%	58.810%
1026	KROTON EDUCACIO	0.020%	58.830%
1027	HALMA	0.020%	58.850%
1028	NIPPON BUILDING	0.020%	58.870%
1029	YAMAHA MOTOR CO	0.020%	58.890%
1030	POSCO	0.020%	58.910%
1031	HAMMERSON	0.020%	58.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	COOPER COS INC	0.020%	58.949%
1033	COLFAX CORP	0.020%	58.969%
1034	UNI-SELECT INC	0.020%	58.989%
1035	GECINA SA	0.020%	59.009%
1036	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.020%	59.029%
1037	SPIRIT AEROSYST	0.020%	59.048%
1038	WH GROUP LTD	0.020%	59.068%
1039	AMDOCS LTD COMMON STOCK GBP.0001	0.020%	59.088%
1040	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.020%	59.108%
1041	PRECISION DRILLING CORP COMMON STOCK	0.020%	59.127%
1042	OLIN CORP	0.020%	59.147%
1043	GENERAL MILLS I	0.020%	59.167%
1044	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.020%	59.186%
1045	RANDGOLD RESOUR	0.020%	59.206%
1046	ACKERMANS & VAN	0.020%	59.226%
1047	ORBITAL ATK INC COMMON STOCK USD.01	0.020%	59.246%
1048	SLM CORP COMMON STOCK USD.2	0.020%	59.265%
1049	DIRECT LINE INS	0.020%	59.285%
1050	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.020%	59.304%
1051	INFINEON TECHNO	0.020%	59.324%
1052	LG CHEM LTD	0.020%	59.344%
1053	HOWARD HUGHES CORP/THE COMMON STOCK	0.020%	59.363%
1054	GPT GROUP	0.020%	59.383%
1055	TOTAL CAPITAL I	0.020%	59.402%
1056	SUN COMMUNITIES INC REIT USD.01	0.020%	59.422%
1057	UNEDIC ASSEO 1.	0.020%	59.441%
1058	KINGSPAN GROUP	0.020%	59.461%
1059	RSA INSURANCE G	0.020%	59.481%
1060	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.020%	59.500%
1061	AMADEUS IT HLDG	0.020%	59.520%
1062	NN GROUP NV	0.019%	59.539%
1063	DANA HOLDING CO	0.019%	59.558%
1064	INNERGEX RENEWA	0.019%	59.578%
1065	KELT EXPLORATIO	0.019%	59.597%
1066	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.019%	59.617%
1067	TERADYNE INC	0.019%	59.636%
1068	PRAIRIESKY ROYA	0.019%	59.655%
1069	FAURECIA	0.019%	59.675%
1070	Arch Capital Gr	0.019%	59.694%
1071	TORAY INDS INC	0.019%	59.714%
1072	S+P GLOBAL INC COMMON STOCK USD1.0	0.019%	59.733%
1073	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.019%	59.752%
1074	WESTERN FOREST	0.019%	59.772%
1075	AXIS CAPITAL HO	0.019%	59.791%
1076	KNIGHT THERAPEU	0.019%	59.810%
1077	LABRADOR IRON O	0.019%	59.829%
1078	CHINA RES BEIJI	0.019%	59.849%
1079	AMER ELEC POWER	0.019%	59.868%
1080	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.019%	59.887%
1081	DOREL INDS INC	0.019%	59.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	DUPONT FABROS TECHNOLOGY REIT USD.001	0.019%	59.925%
1083	QBE INSURANCE	0.019%	59.945%
1084	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.019%	59.964%
1085	PICC PROPERTY &	0.019%	59.983%
1086	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.019%	60.002%
1087	COCA-COLA CO/TH	0.019%	60.021%
1088	SONY CORP SPONSORED ADR ADR	0.019%	60.040%
1089	APTARGROUP INC COMMON STOCK USD.01	0.019%	60.059%
1090	FREEHOLD ROYALT	0.019%	60.078%
1091	AECON GROUP INC	0.019%	60.097%
1092	GARMIN LTD.	0.019%	60.116%
1093	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.019%	60.135%
1094	INFORMA PLC	0.019%	60.154%
1095	RENAISSANCE RE	0.019%	60.173%
1096	KIMBERLY-CLARK	0.019%	60.192%
1097	ROCKWELL AUTO	0.019%	60.211%
1098	NUVISTA ENERGY	0.019%	60.230%
1099	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.019%	60.248%
1100	AMERCO COMMON STOCK USD.25	0.019%	60.267%
1101	HILL ROM HOLDINGS INC COMMON STOCK	0.019%	60.286%
1102	APARTMENT INVT + MGMT CO A REIT USD.01	0.019%	60.305%
1103	SES GLOBAL	0.019%	60.324%
1104	BIRCHCLIFF ENER	0.019%	60.342%
1105	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.019%	60.361%
1106	FIRST CAPITAL R	0.019%	60.380%
1107	CHINA PETROLEUM	0.019%	60.399%
1108	SANOFI ADR ADR	0.019%	60.417%
1109	FOREST CITY REALTY TRUST A REIT USD.01	0.019%	60.436%
1110	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.019%	60.455%
1111	AMKOR TECHNOLOG	0.019%	60.473%
1112	MITEL NETWORKS	0.019%	60.492%
1113	RHEINMETALL AG	0.019%	60.510%
1114	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.019%	60.529%
1115	ST JAMES PLACE	0.019%	60.548%
1116	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.019%	60.566%
1117	LIBERTY VENTURES SER A TRACKING STK USD.01	0.019%	60.585%
1118	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.019%	60.603%
1119	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.019%	60.622%
1120	OLD MUTUAL PLC	0.019%	60.640%
1121	SPIRAX-SARCO EN	0.018%	60.659%
1122	TOLL BROTHERS INC COMMON STOCK USD.01	0.018%	60.677%
1123	EXCHANGE INCOME	0.018%	60.696%
1124	ASAHI GLASS CO	0.018%	60.714%
1125	NOMURA HOLD INC	0.018%	60.733%
1126	SEKISUI CHEMICA	0.018%	60.751%
1127	CHINA COMMUNICA	0.018%	60.770%
1128	INTERTEK TESTIN	0.018%	60.788%
1129	VEREIT INC REIT USD.01	0.018%	60.806%
1130	MARATHON OIL CO	0.018%	60.825%
1131	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.018%	60.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	SANDVIK AB	0.018%	60.862%
1133	DELL TECHNOLOGIES INC CL V TRACKING STK	0.018%	60.880%
1134	KB FINANCIAL GR	0.018%	60.898%
1135	HISCOX LTD	0.018%	60.917%
1136	GALP ENERGIA	0.018%	60.935%
1137	GAMING AND LEISURE PROPERTIE REIT	0.018%	60.953%
1138	JSW STEEL LTD	0.018%	60.971%
1139	GS HOLDINGS COR	0.018%	60.990%
1140	TARGA RESOURCES CORP COMMON STOCK USD.001	0.018%	61.008%
1141	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.018%	61.026%
1142	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.018%	61.044%
1143	INCHCAPE PLC	0.018%	61.063%
1144	MEDIOBANCA SPA	0.018%	61.081%
1145	INTERNATIONAL G	0.018%	61.099%
1146	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.018%	61.117%
1147	ERICSSON LM-B S	0.018%	61.135%
1148	BRIT AMER TOBAC	0.018%	61.154%
1149	BPCE SA COMPANY GUAR 04/24 4	0.018%	61.172%
1150	MACERICH CO	0.018%	61.190%
1151	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.018%	61.208%
1152	ISUZU MOTORS	0.018%	61.226%
1153	NATIONAL RETAIL PROPERTIES REIT USD.01	0.018%	61.244%
1154	NATIONAL GRID PLC SP ADR ADR	0.018%	61.262%
1155	ENSIGN ENERGY S	0.018%	61.280%
1156	JAPAN REAL ESTA	0.018%	61.298%
1157	EPR PROPERTIES REIT USD.01	0.018%	61.316%
1158	EXELON CORP COMMON STOCK	0.018%	61.334%
1159	AALBERTS INDUST	0.018%	61.352%
1160	BCO BRADESCO,AD	0.018%	61.370%
1161	GLAXOSMITHKLINE	0.018%	61.388%
1162	ITALY BUONI POL	0.018%	61.406%
1163	ANGLOGOLD ASHANTI SPON ADR ADR	0.018%	61.424%
1164	ALLEGHANY CORP COMMON STOCK USD1.0	0.018%	61.442%
1165	HALLIBURTON CO	0.018%	61.460%
1166	CANADA HOUSING	0.018%	61.477%
1167	CHRISTIAN HANSE	0.018%	61.495%
1168	NASPERS LIMITED	0.018%	61.513%
1169	STELLA JONES IN	0.018%	61.531%
1170	NEW WORLD DEVEL	0.018%	61.549%
1171	BED BATH & BEYO	0.018%	61.567%
1172	EAST WEST BANCORP INC COMMON STOCK USD.001	0.018%	61.584%
1173	ORICA LIMITED	0.018%	61.602%
1174	ROYAL GOLD INC	0.018%	61.620%
1175	HEXCEL CORP COMMON STOCK USD.01	0.018%	61.638%
1176	BRUNSWICK CORP	0.018%	61.655%
1177	DOUGLAS EMMETT INC REIT USD.01	0.018%	61.673%
1178	AMS AG	0.018%	61.691%
1179	RANDSTAD HOLDIN	0.018%	61.708%
1180	LAGARDERE S.C.A	0.018%	61.726%
1181	SHOWA DENKO KK	0.018%	61.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	ELECTRONIC ARTS	0.018%	61.761%
1183	EXPEDIA INC COMMON STOCK USD.001	0.018%	61.779%
1184	OSRAM LICHT AG	0.018%	61.797%
1185	LIBERTY PROPERTY TRUST REIT USD.001	0.018%	61.814%
1186	GENTING BHD	0.018%	61.832%
1187	BARCLAYS AFRICA	0.018%	61.849%
1188	MONDI PLC	0.017%	61.867%
1189	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.017%	61.884%
1190	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.017%	61.902%
1191	LONGFOR PROPERT	0.017%	61.919%
1192	COMINAR REAL ES	0.017%	61.937%
1193	KILROY REALTY C	0.017%	61.954%
1194	AKAMAI TECHNOLO	0.017%	61.972%
1195	TAKEDA PHARMACE	0.017%	61.989%
1196	AIRBUS GROUP NV	0.017%	62.006%
1197	HYUNDAI MOBIS	0.017%	62.024%
1198	BCO BRADESCO,PR	0.017%	62.041%
1199	CARNIVAL PLC	0.017%	62.059%
1200	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.017%	62.076%
1201	CHINA PHARMACEU	0.017%	62.093%
1202	BANKUNITED INC COMMON STOCK USD.01	0.017%	62.111%
1203	JAZZ PHARMACEUT	0.017%	62.128%
1204	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.017%	62.146%
1205	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.017%	62.163%
1206	UCB	0.017%	62.180%
1207	MALLINCKRODT PL	0.017%	62.198%
1208	SUMITOMO CORP	0.017%	62.215%
1209	CHIMEI INNOLUX	0.017%	62.232%
1210	ATS AUTOMATION	0.017%	62.250%
1211	GPO FIN BANORTE	0.017%	62.267%
1212	SEMAFO INC COMM	0.017%	62.284%
1213	ENAGAS	0.017%	62.301%
1214	BARD(CR)INC	0.017%	62.319%
1215	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.017%	62.336%
1216	ECN CAPITAL COR	0.017%	62.353%
1217	FIRSTRAND LIMIT	0.017%	62.370%
1218	COCA COLA HBC A	0.017%	62.388%
1219	PG&E CORP	0.017%	62.405%
1220	BRINK S CO/THE COMMON STOCK USD1.0	0.017%	62.422%
1221	MOL HUNGARIAN	0.017%	62.439%
1222	MURPHY OIL CORP	0.017%	62.457%
1223	PT UNITED TRACT	0.017%	62.474%
1224	PFIZER INC 0.25	0.017%	62.491%
1225	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.017%	62.508%
1226	KB FINANCIAL GROUP INC ADR ADR	0.017%	62.525%
1227	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.017%	62.542%
1228	GN STORE NORD	0.017%	62.559%
1229	WOLSELEY PLC	0.017%	62.577%
1230	RAIFFEISEN BANK	0.017%	62.594%
1231	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.017%	62.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.017%	62.628%
1233	STERIS PLC	0.017%	62.645%
1234	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	62.662%
1235	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.017%	62.679%
1236	FLIR SYSTEMS INC COMMON STOCK USD.01	0.017%	62.696%
1237	SANDSTORM GOLD	0.017%	62.713%
1238	COHERENT INC	0.017%	62.730%
1239	TELE2 AB-B SHS	0.017%	62.747%
1240	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.017%	62.764%
1241	TARGET CORP SR UNSECURED 01/22 2.9	0.017%	62.781%
1242	PFIZER INC SR UNSECURED 12/21 2.2	0.017%	62.798%
1243	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.017%	62.815%
1244	FINMECCANICA SP	0.017%	62.832%
1245	MARVELL TECH GR	0.017%	62.849%
1246	QIAGEN NV	0.017%	62.866%
1247	PRIMERICA INC COMMON STOCK	0.017%	62.882%
1248	SHOPIFY INC CLASS A COMMON STOCK	0.017%	62.899%
1249	HEIDELBERGCEMEN	0.017%	62.916%
1250	WINPAK LTD	0.017%	62.933%
1251	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.017%	62.950%
1252	ROYAL DUTCH SH-	0.017%	62.967%
1253	HIGHWOODS PROPE	0.017%	62.983%
1254	WILLIAMS-SONOMA	0.017%	63.000%
1255	MEGGITT	0.017%	63.017%
1256	CHARTWELL RETIR	0.017%	63.034%
1257	BAIDU INC SPON ADR ADR USD.00005	0.017%	63.051%
1258	WHITBREAD PLC	0.017%	63.067%
1259	NSK	0.017%	63.084%
1260	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.017%	63.101%
1261	VALIDUS HOLDING	0.017%	63.117%
1262	HOME CAP GRP IN	0.017%	63.134%
1263	WESTSHORE TERMI	0.017%	63.151%
1264	FLUOR CORP COMMON STOCK USD.01	0.017%	63.168%
1265	GEMALTO NV	0.017%	63.184%
1266	COPA HOLDINGS S	0.017%	63.201%
1267	ENTEGRIS INC COMMON STOCK USD.01	0.017%	63.218%
1268	CYRUSONE INC REIT USD.01	0.017%	63.234%
1269	CASEYS GEN STOR	0.017%	63.251%
1270	COMCAST CORP COMPANY GUAR 08/25 3.375	0.017%	63.268%
1271	MARUBENI CORP	0.017%	63.284%
1272	BIG LOTS INC COMMON STOCK USD.01	0.017%	63.301%
1273	DELPHI AUTOMOTI	0.017%	63.318%
1274	GENTEX CORP COMMON STOCK USD.06	0.017%	63.334%
1275	ZIONS BANCORP	0.017%	63.351%
1276	VCA INC COMMON STOCK USD.001	0.017%	63.367%
1277	STERICYCLE INC COMMON STOCK USD.01	0.017%	63.384%
1278	EXTENDED STAY AMERICA INC UNIT USD.01	0.017%	63.400%
1279	INPEX CORPORATI	0.017%	63.417%
1280	DCT INDUSTRIAL TRUST INC REIT USD.01	0.017%	63.434%
1281	LAS VEGAS SANDS	0.017%	63.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	A P MOLLER - MA	0.017%	63.467%
1283	TORC OIL & GAS	0.017%	63.483%
1284	BANK LEUMI LE-I	0.017%	63.500%
1285	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.017%	63.516%
1286	EATON VANCE CORP COMMON STOCK USD.00390625	0.017%	63.533%
1287	GRANITE REAL ES	0.016%	63.549%
1288	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.016%	63.566%
1289	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.016%	63.582%
1290	BABCOCK INTL GR	0.016%	63.599%
1291	ALARIS ROYALTY	0.016%	63.615%
1292	ABBVIE INC SR UNSECURED 11/22 2.9	0.016%	63.631%
1293	WINTRUST FINANCIAL CORP COMMON STOCK	0.016%	63.648%
1294	REGAL BELOIT CORP COMMON STOCK USD.01	0.016%	63.664%
1295	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	63.681%
1296	FIRST HORIZON N	0.016%	63.697%
1297	SBM OFFSHORE NV	0.016%	63.713%
1298	KIRIN HOLDINGS	0.016%	63.730%
1299	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.016%	63.746%
1300	BURBERRY GROUP	0.016%	63.763%
1301	EQUIFAX INC	0.016%	63.779%
1302	SBERBANK OF RUS	0.016%	63.795%
1303	BANK HAPOALIM B	0.016%	63.812%
1304	FRAPORT AG	0.016%	63.828%
1305	FUBON FINANCIAL	0.016%	63.844%
1306	HANCOCK HOLDING	0.016%	63.861%
1307	SAMSUNG ELEC-ME	0.016%	63.877%
1308	CAPITAL POWER C	0.016%	63.893%
1309	POSCO	0.016%	63.910%
1310	NORTH WEST CO I	0.016%	63.926%
1311	FMC CORP	0.016%	63.942%
1312	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.016%	63.958%
1313	SANDERSON FARMS INC COMMON STOCK USD1.0	0.016%	63.974%
1314	CONSOL ENERGY INC COMMON STOCK USD.01	0.016%	63.991%
1315	MICROSOFT CORP	0.016%	64.007%
1316	BANCO BBPM SPA	0.016%	64.023%
1317	GREAT CANADIAN	0.016%	64.039%
1318	WP CAREY INC REIT USD.001	0.016%	64.055%
1319	INTUIT INC COMMON STOCK USD.01	0.016%	64.071%
1320	EIFPAGE SA	0.016%	64.088%
1321	BROWN + BROWN INC COMMON STOCK USD.1	0.016%	64.104%
1322	ITALY BUONI POL	0.016%	64.120%
1323	TEGNA INC COMMON STOCK USD1.0	0.016%	64.136%
1324	BHARTI AIRTEL L	0.016%	64.152%
1325	CBOE HOLDINGS INC COMMON STOCK	0.016%	64.168%
1326	TDC A/S	0.016%	64.184%
1327	QORVO INC COMMON STOCK USD.0001	0.016%	64.200%
1328	AARON S INC COMMON STOCK USD.5	0.016%	64.216%
1329	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.016%	64.232%
1330	SWISS LIFE HLDG	0.016%	64.248%
1331	OFFICE DEPOT IN	0.016%	64.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	LEND LEASE CORP	0.016%	64.280%
1333	CREDIT ACCEPTAN	0.016%	64.296%
1334	ABN AMRO BANK N	0.016%	64.312%
1335	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.016%	64.328%
1336	ALERE INC COMMON STOCK USD.001	0.016%	64.344%
1337	VOLKSWAGEN AG	0.016%	64.360%
1338	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.016%	64.376%
1339	UBS GROUP	0.016%	64.392%
1340	MURPHY USA INC COMMON STOCK	0.016%	64.408%
1341	VWR CORP COMMON STOCK USD.01	0.016%	64.424%
1342	LOJAS RENNER SA	0.016%	64.440%
1343	KIA MOTORS CORP	0.016%	64.456%
1344	FORTIVE CORP COMMON STOCK USD.01	0.016%	64.472%
1345	MOSAIC CO	0.016%	64.488%
1346	SINGAPORE AIRLI	0.016%	64.504%
1347	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.016%	64.520%
1348	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.016%	64.535%
1349	CORELOGIC INC COMMON STOCK USD1.0	0.016%	64.551%
1350	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.016%	64.567%
1351	L'OREAL	0.016%	64.583%
1352	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.016%	64.599%
1353	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.016%	64.614%
1354	GENPACT LIMITED	0.016%	64.630%
1355	SUMITOMO HEAVY	0.016%	64.646%
1356	SALESFORCE.COM	0.016%	64.662%
1357	BEMIS COMPANY COMMON STOCK USD.1	0.016%	64.677%
1358	LCI INDUSTRIES COMMON STOCK USD.01	0.016%	64.693%
1359	INGENICO	0.016%	64.709%
1360	CINTAS CORP	0.016%	64.724%
1361	POPULAR INC COMMON STOCK USD.01	0.016%	64.740%
1362	ENVISION HEALTHCARE CORP COMMON STOCK	0.016%	64.756%
1363	TEREX CORP	0.016%	64.771%
1364	VISTEON CORP COMMON STOCK	0.016%	64.787%
1365	PATTERSON COS INC COMMON STOCK USD.01	0.016%	64.803%
1366	AMERICAN HOMES 4 RENT A REIT USD.01	0.016%	64.818%
1367	DS SMITH PLC	0.016%	64.834%
1368	INTERMEDIATE CA	0.016%	64.849%
1369	ROYAL BANK OF SCOT SPON ADR ADR	0.016%	64.865%
1370	HANG SENG BANK	0.016%	64.880%
1371	FREENET AG	0.016%	64.896%
1372	GPO TELEVISA	0.016%	64.912%
1373	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	64.927%
1374	WHITE MOUNTAINS	0.016%	64.943%
1375	MERLIN PROPERTI	0.016%	64.958%
1376	FIBRA UNO ADMIN	0.015%	64.974%
1377	DST SYST INC DE	0.015%	64.989%
1378	SPECTRIS PLC	0.015%	65.005%
1379	LENOVO GROUP LT	0.015%	65.020%
1380	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.015%	65.036%
1381	PEGATRON CORP	0.015%	65.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.015%	65.066%
1383	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.015%	65.082%
1384	ESSENT GROUP LT	0.015%	65.097%
1385	FUJIFILM HLDGS	0.015%	65.113%
1386	HUBBELL INC COMMON STOCK USD.01	0.015%	65.128%
1387	LOCALIZA RENT A	0.015%	65.143%
1388	CTBC FINANCIAL	0.015%	65.159%
1389	ABERDEEN TRUST	0.015%	65.174%
1390	MITSUBISHI MATE	0.015%	65.190%
1391	FUJI HEAVY INDS	0.015%	65.205%
1392	TRIMBLE INC COMMON STOCK	0.015%	65.220%
1393	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.015%	65.236%
1394	CEMEX SA	0.015%	65.251%
1395	TAIHEIYO CEMENT	0.015%	65.266%
1396	WPX ENERGY INC COMMON STOCK	0.015%	65.282%
1397	J2 GLOBAL INC COMMON STOCK USD.01	0.015%	65.297%
1398	WOODWARD INC COMMON STOCK USD.00292	0.015%	65.312%
1399	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.015%	65.328%
1400	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.015%	65.343%
1401	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	65.358%
1402	ILG INC COMMON STOCK USD.01	0.015%	65.373%
1403	SAFRAN SA	0.015%	65.389%
1404	RICHELIEU HARDW	0.015%	65.404%
1405	TECHNIPFMC PLC	0.015%	65.419%
1406	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.015%	65.434%
1407	INTL CONS AIRLI	0.015%	65.449%
1408	UTD RENTALS INC	0.015%	65.465%
1409	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.015%	65.480%
1410	SANMINA CORP COMMON STOCK USD.01	0.015%	65.495%
1411	ALFA SA DE CV	0.015%	65.510%
1412	FOOT LOCKER INC COMMON STOCK USD.01	0.015%	65.525%
1413	SYDBANK	0.015%	65.540%
1414	SUMITOMO RLTY&D	0.015%	65.556%
1415	INDIABULLS HOUS	0.015%	65.571%
1416	ESSILOR INTERNA	0.015%	65.586%
1417	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.015%	65.601%
1418	NITTO DENKO COR	0.015%	65.616%
1419	DAIWA SECS GROU	0.015%	65.631%
1420	TEMASEK FINANCI	0.015%	65.646%
1421	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.015%	65.661%
1422	CANACCORD FINAN	0.015%	65.676%
1423	BOSKALIS WESTMN	0.015%	65.691%
1424	RPC GROUP	0.015%	65.706%
1425	FLOWERS FOODS INC COMMON STOCK USD.01	0.015%	65.721%
1426	IBERIABANK CORP	0.015%	65.736%
1427	CYPRESS SEMICON	0.015%	65.751%
1428	WESTPAC BKG COR	0.015%	65.766%
1429	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.015%	65.781%
1430	APPLE INC SR UNSECURED 02/27 3.35	0.015%	65.796%
1431	BIDVEST GROUP L	0.015%	65.811%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.015%	65.826%
1433	ISHIKAWAJIMA HA	0.015%	65.840%
1434	CNO FINANCIAL	0.015%	65.855%
1435	KINGBOARD CHEMI	0.015%	65.870%
1436	XILINX INC	0.015%	65.885%
1437	HELVETIA HOLDIN	0.015%	65.900%
1438	MICRO FOCUS INT	0.015%	65.915%
1439	WENDY S CO/THE COMMON STOCK USD.1	0.015%	65.930%
1440	FEDERATED INVES	0.015%	65.945%
1441	SIGNATURE BANK COMMON STOCK USD.01	0.015%	65.960%
1442	GALAPAGOS NV	0.015%	65.974%
1443	STANDARD LIFE P	0.015%	65.989%
1444	XYLEM INC COMMON STOCK	0.015%	66.004%
1445	GEBERIT AG-REG	0.015%	66.019%
1446	HCL TECHNOLOGIE	0.015%	66.034%
1447	SHINHAN FIN GRO	0.015%	66.049%
1448	UNIPER SE	0.015%	66.063%
1449	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.015%	66.078%
1450	ANSYS INC COMMON STOCK USD.01	0.015%	66.093%
1451	SAPPI	0.015%	66.108%
1452	MAPFRE SA	0.015%	66.122%
1453	OBAYASHI CORP	0.015%	66.137%
1454	PINNACLE FOODS INC COMMON STOCK USD.01	0.015%	66.152%
1455	LEGG MASON INC COMMON STOCK USD.1	0.015%	66.167%
1456	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.015%	66.181%
1457	OBSIDIAN ENERGY LTD COMMON STOCK	0.015%	66.196%
1458	OJI PAPER CO	0.015%	66.211%
1459	CNH INDUSTRIAL	0.015%	66.225%
1460	INTL BUSINESS M	0.015%	66.240%
1461	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.015%	66.255%
1462	INTERTAPE POLYM	0.015%	66.269%
1463	BID CORP LTD	0.015%	66.284%
1464	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.015%	66.299%
1465	NOKIAN RENKAAT	0.015%	66.313%
1466	SVENSKA HANDELS	0.015%	66.328%
1467	HUDSON'S BAY CO	0.015%	66.343%
1468	SENIOR HOUSING PROP TRUST REIT USD.01	0.015%	66.357%
1469	ADVANCED SEMICO	0.015%	66.372%
1470	DEUTSCHE BOERSE	0.015%	66.386%
1471	ASTELLAS PHARMA	0.015%	66.401%
1472	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.015%	66.416%
1473	T&D HOLDINGS IN	0.015%	66.430%
1474	ASSA ABLOY AB	0.015%	66.445%
1475	AURUBIS AG	0.015%	66.459%
1476	UPL LTD	0.015%	66.474%
1477	FNB CORP COMMON STOCK USD.01	0.015%	66.488%
1478	LG TELECOM LTD	0.015%	66.503%
1479	BARNES GROUP INC COMMON STOCK USD.01	0.015%	66.517%
1480	CIT GROUP INC COMMON STOCK USD.01	0.014%	66.532%
1481	NOMURA REAL EST	0.014%	66.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	CHINA MERCHANT	0.014%	66.561%
1483	DREAM OFFICE RE	0.014%	66.575%
1484	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.014%	66.590%
1485	MICROSEMI	0.014%	66.604%
1486	KERRY GROUP PLC	0.014%	66.619%
1487	US Wire Order	0.014%	66.633%
1488	HANKYU CORP	0.014%	66.647%
1489	AMPHENOL CORP	0.014%	66.662%
1490	PRICELINE GROUP	0.014%	66.676%
1491	WPP PLC	0.014%	66.691%
1492	PETROCHINA CO	0.014%	66.705%
1493	DOWNER EDI LTD	0.014%	66.719%
1494	PERKINELMER INC COMMON STOCK USD1.0	0.014%	66.734%
1495	KESKO	0.014%	66.748%
1496	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.014%	66.762%
1497	PRUDENTIAL CORP	0.014%	66.777%
1498	AVNET INC	0.014%	66.791%
1499	POLARIS INDUSTR	0.014%	66.805%
1500	KIRBY CORP	0.014%	66.820%
1501	HUSQVARNA AB -	0.014%	66.834%
1502	LITHIA MOTORS INC CL A COMMON STOCK	0.014%	66.848%
1503	AAREAL BANK AG	0.014%	66.863%
1504	KINGFISHER PLC	0.014%	66.877%
1505	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.014%	66.891%
1506	ZOETIS INC COMMON STOCK USD.01	0.014%	66.906%
1507	DAIWA HOUSE IND	0.014%	66.920%
1508	CAMBREX CORP COMMON STOCK USD.1	0.014%	66.934%
1509	TATE & LYLE	0.014%	66.948%
1510	BEAZLEY PLC	0.014%	66.963%
1511	MORNEAU SHEPELL	0.014%	66.977%
1512	BBA AVIATION	0.014%	66.991%
1513	DAIWA SECURITIE	0.014%	67.005%
1514	PARK HOTELS + RESORTS INC REIT USD.01	0.014%	67.019%
1515	KOBE STEEL	0.014%	67.034%
1516	WEX INC COMMON STOCK USD.01	0.014%	67.048%
1517	SEB SA	0.014%	67.062%
1518	GOLD FIELDS LTD SPONS ADR ADR	0.014%	67.076%
1519	HONG KONG EXCHA	0.014%	67.090%
1520	MAJOR DRILLING	0.014%	67.104%
1521	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.014%	67.118%
1522	CIRRUS LOGIC IN	0.014%	67.132%
1523	BANK OF IRELAND	0.014%	67.147%
1524	AXIS BANK	0.014%	67.161%
1525	IMI PLC	0.014%	67.175%
1526	BRENNTAG AG	0.014%	67.189%
1527	ONEOK INC	0.014%	67.203%
1528	CREE INC COMMON STOCK USD.00125	0.014%	67.217%
1529	TEIJIN	0.014%	67.231%
1530	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.014%	67.245%
1531	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.014%	67.259%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	HEINEKEN NV	0.014%	67.273%
1533	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.014%	67.287%
1534	MITSUBISHI GAS	0.014%	67.301%
1535	EURO FIN STABIL	0.014%	67.315%
1536	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.014%	67.329%
1537	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.014%	67.343%
1538	INVESTORS BANCORP INC COMMON STOCK USD.01	0.014%	67.357%
1539	NIPPON TEL&TEL	0.014%	67.371%
1540	WHARF(HLDGS)	0.014%	67.385%
1541	LIXIL GROUP COR	0.014%	67.399%
1542	AAC TECHNOLOGIE	0.014%	67.413%
1543	SEKISUI HOUSE	0.014%	67.427%
1544	BOOKER GROUP	0.014%	67.441%
1545	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.014%	67.455%
1546	INDITEX SA	0.014%	67.468%
1547	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.014%	67.482%
1548	TERADATA CORP COMMON STOCK USD.01	0.014%	67.496%
1549	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.014%	67.510%
1550	GLOBAL PAYMENTS INC COMMON STOCK	0.014%	67.524%
1551	ASSOCD BANC-COR	0.014%	67.538%
1552	EAGLE MATERIALS	0.014%	67.552%
1553	DYCOM INDUSTRIE	0.014%	67.566%
1554	ROYAL MAIL PLC-	0.014%	67.580%
1555	TWITTER INC COMMON STOCK USD.000005	0.014%	67.593%
1556	L-BANK BW FOERD	0.014%	67.607%
1557	OLD NATIONAL BANCORP COMMON STOCK	0.014%	67.621%
1558	COBHAM PLC	0.014%	67.635%
1559	CES ENERGY SOLU	0.014%	67.649%
1560	JEAN COUTU GRP	0.014%	67.662%
1561	mitsui chemical	0.014%	67.676%
1562	LIFEPOINT HOSPI	0.014%	67.690%
1563	DELUXE CORP	0.014%	67.704%
1564	WHEELLOCK & COMP	0.014%	67.718%
1565	REXNORD CORP COMMON STOCK USD.01	0.014%	67.731%
1566	YASKAWA ELEC CO	0.014%	67.745%
1567	SONOVA HOLDING	0.014%	67.759%
1568	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.014%	67.773%
1569	HKT TRUST	0.014%	67.786%
1570	SUBSEA 7 SA	0.014%	67.800%
1571	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.014%	67.814%
1572	BRITISH TELECOM	0.014%	67.828%
1573	CUBESMART REIT USD.01	0.014%	67.841%
1574	CHINA INSURANCE	0.014%	67.855%
1575	SKF AB - B SHAR	0.014%	67.869%
1576	KLX INC COMMON STOCK USD.01	0.014%	67.882%
1577	CNPC (HONG KONG	0.014%	67.896%
1578	ORIGIN ENERGY L	0.014%	67.910%
1579	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.014%	67.923%
1580	SERVICEMASTER G	0.014%	67.937%
1581	ASCENDAS REAL E	0.014%	67.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	SUMITOMO MITSUI	0.014%	67.964%
1583	UMPQUA HOLDINGS CORP COMMON STOCK	0.014%	67.978%
1584	SKECHERS USA INC CL A COMMON STOCK USD.001	0.014%	67.992%
1585	FISERV INC COMMON STOCK USD.01	0.014%	68.005%
1586	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.014%	68.019%
1587	YUM BRANDS INC COMMON STOCK	0.014%	68.032%
1588	HUHTAMAKI OY	0.014%	68.046%
1589	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.014%	68.060%
1590	KAWASAKI HEAVY	0.014%	68.073%
1591	ENSTAR GROUP LT	0.014%	68.087%
1592	GRAMERCY PROPERTY TRUST REIT USD.01	0.014%	68.100%
1593	CHURCH & DWIGHT	0.014%	68.114%
1594	DISCOVERY HLDGS	0.014%	68.128%
1595	COMPASS GROUP P	0.014%	68.141%
1596	CONDUENT INC COMMON STOCK USD.01	0.014%	68.155%
1597	EUTELSAT COMMUN	0.014%	68.168%
1598	INMARSAT PLC	0.014%	68.182%
1599	DEVON ENERGY CORP COMMON STOCK USD.1	0.014%	68.195%
1600	SIGNET JEWELERS	0.014%	68.209%
1601	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.014%	68.222%
1602	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.014%	68.236%
1603	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.014%	68.249%
1604	GALAXY ENTERTAI	0.014%	68.263%
1605	SAP AG	0.014%	68.277%
1606	THYSSEN KRUPP A	0.013%	68.290%
1607	FLS INDUSTRIES	0.013%	68.303%
1608	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	68.317%
1609	RELX NV	0.013%	68.330%
1610	INCITEC PIVOT	0.013%	68.344%
1611	FURUKAWA ELECTR	0.013%	68.357%
1612	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.013%	68.371%
1613	CHINA RESOURCES	0.013%	68.384%
1614	GROWTHPOINT PRO	0.013%	68.398%
1615	TRAVIS PERKINS	0.013%	68.411%
1616	MAN STRATEGIC H	0.013%	68.425%
1617	CLOSE BROS GROU	0.013%	68.438%
1618	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.013%	68.451%
1619	BOARDWALK REIT	0.013%	68.465%
1620	LOGAN PROPERTY	0.013%	68.478%
1621	Dongbu Insuranc	0.013%	68.492%
1622	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.013%	68.505%
1623	SERVICE CORP IN	0.013%	68.518%
1624	SYSCO CORP COMMON STOCK USD1.0	0.013%	68.532%
1625	BT GROUP PLC	0.013%	68.545%
1626	NOVOZYMES A/S	0.013%	68.558%
1627	ZYNGA INC CL A COMMON STOCK USD.00000625	0.013%	68.572%
1628	REDEFINE PROPER	0.013%	68.585%
1629	ANTOFAGASTA HLD	0.013%	68.598%
1630	AXA-UAP	0.013%	68.612%
1631	FINISAR CORPORATION COMMON STOCK USD.001	0.013%	68.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	JAPAN RETAIL FU	0.013%	68.638%
1633	JAPAN TOBACCO I	0.013%	68.652%
1634	KURARAY CO	0.013%	68.665%
1635	HEALTHCARE REALTY TRUST INC REIT USD.01	0.013%	68.678%
1636	CATALENT INC COMMON STOCK USD.01	0.013%	68.692%
1637	STORE CAPITAL CORP REIT USD.01	0.013%	68.705%
1638	CAP GEMINI	0.013%	68.718%
1639	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.013%	68.732%
1640	NEW YORK TIMES	0.013%	68.745%
1641	CHEUNG KONG PRO	0.013%	68.758%
1642	NU SKIN ENTERPR	0.013%	68.771%
1643	DEUTSCHE WOHNEN	0.013%	68.785%
1644	ACI WORLDWIDE INC COMMON STOCK USD.005	0.013%	68.798%
1645	CARLISLE COS IN	0.013%	68.811%
1646	CABOT CORP	0.013%	68.825%
1647	SHIMAO PROPERTY	0.013%	68.838%
1648	ELECTROCOMPONEN	0.013%	68.851%
1649	OC OERLIKON COR	0.013%	68.864%
1650	VOESTALPINE AG	0.013%	68.877%
1651	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	68.891%
1652	SUNRISE COMMUNC	0.013%	68.904%
1653	COLRUYT SA	0.013%	68.917%
1654	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	68.930%
1655	Atlantia SpA	0.013%	68.943%
1656	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.013%	68.957%
1657	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.013%	68.970%
1658	BELDEN INC COMMON STOCK USD.01	0.013%	68.983%
1659	NICHIREI CORP	0.013%	68.996%
1660	USG CORP	0.013%	69.009%
1661	EAST JAPAN RAIL	0.013%	69.022%
1662	BANK OF THE OZARKS COMMON STOCK USD.01	0.013%	69.035%
1663	BERENDSEN PLC	0.013%	69.048%
1664	ANIXTER INTL IN	0.013%	69.062%
1665	ACS, ACTIVIDADE	0.013%	69.075%
1666	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.013%	69.088%
1667	BENDIGO AND ADE	0.013%	69.101%
1668	SUNNY OPTICAL T	0.013%	69.114%
1669	PORSCHE AUTOMOB	0.013%	69.127%
1670	SEMPRA ENERGY COMMON STOCK	0.013%	69.140%
1671	mitsui fudosan	0.013%	69.153%
1672	PPL CORPORATION	0.013%	69.166%
1673	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.013%	69.179%
1674	WEATHERFORD INT	0.013%	69.192%
1675	APPLE HOSPITALITY REIT INC REIT NPV	0.013%	69.205%
1676	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	69.218%
1677	CRANE CO	0.013%	69.231%
1678	VOYA FINANCIAL INC COMMON STOCK USD.01	0.013%	69.244%
1679	HYUNDAI ENG & C	0.013%	69.257%
1680	UNITED URBAN IN	0.013%	69.270%
1681	AMERICA MOVIL S	0.013%	69.283%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	DTE ENERGY INC	0.013%	69.295%
1683	STOREBRAND ASA	0.013%	69.308%
1684	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	69.321%
1685	MEGA FINANCIAL	0.013%	69.334%
1686	LEGG MASON INC SR UNSECURED 03/26 4.75	0.013%	69.347%
1687	RELX PLC SPON ADR ADR	0.013%	69.360%
1688	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.013%	69.373%
1689	EDISON INTERNATIONAL COMMON STOCK	0.013%	69.385%
1690	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.013%	69.398%
1691	INVESTEC PLC	0.013%	69.411%
1692	RENTOKIL INITIA	0.013%	69.424%
1693	HASBRO INC	0.013%	69.437%
1694	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.013%	69.449%
1695	BAJAJ FINSERV L	0.013%	69.462%
1696	PROXIMUS	0.013%	69.475%
1697	GRUPO AEROPORTU	0.013%	69.488%
1698	US BANCORP SR UNSECURED 01/24 3.7	0.013%	69.501%
1699	BANK OF QUEENSL	0.013%	69.513%
1700	AGILE PROPERTY	0.013%	69.526%
1701	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	69.539%
1702	DOMTAR CORP USD	0.013%	69.552%
1703	CHEVRON CORP SR UNSECURED 11/20 2.419	0.013%	69.565%
1704	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.013%	69.577%
1705	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.013%	69.590%
1706	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.013%	69.603%
1707	WIENERBERGER AG	0.013%	69.616%
1708	FORTUM OYJ	0.013%	69.628%
1709	MIRVAC GROUP RE	0.013%	69.641%
1710	VIASAT INC COMMON STOCK USD.0001	0.013%	69.654%
1711	SUNOPTA INC COMMON STOCK	0.013%	69.666%
1712	NATIONWIDE B/S	0.013%	69.679%
1713	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	69.692%
1714	PAYSAFE GROUP P	0.013%	69.704%
1715	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	69.717%
1716	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	69.730%
1717	CLEAN HARBOR IN	0.013%	69.742%
1718	METSO OYJ	0.013%	69.755%
1719	CREW ENERGY INC	0.013%	69.768%
1720	CA INC SR UNSECURED 03/27 4.7	0.013%	69.780%
1721	NETFLIX INC COMMON STOCK USD.001	0.013%	69.793%
1722	POLYONE CORPORATION COMMON STOCK USD.01	0.013%	69.806%
1723	SPARTAN ENERGY	0.013%	69.818%
1724	VISHAY INTERTEC	0.013%	69.831%
1725	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.013%	69.844%
1726	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	69.856%
1727	ARTIS REAL ESTA	0.013%	69.869%
1728	SINGAPORE TELEC	0.013%	69.881%
1729	HILLENBRAND INC COMMON STOCK	0.013%	69.894%
1730	CATHAY FINANCIA	0.013%	69.906%
1731	OCEANEERING INT	0.013%	69.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	DERWENT LONDON	0.013%	69.932%
1733	SHAWCOR LTD	0.013%	69.944%
1734	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.013%	69.957%
1735	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.013%	69.969%
1736	ELECTRICITE DE	0.013%	69.982%
1737	SHINHAN FINANCI	0.013%	69.994%
1738	CLOROX CO	0.013%	70.007%
1739	MB FINANCIAL INC COMMON STOCK USD.01	0.013%	70.019%
1740	BCO BRADESCO SA	0.013%	70.032%
1741	GAM HOLDING LTD	0.013%	70.044%
1742	PANDORA A/S	0.013%	70.057%
1743	COMMERCIAL METALS CO COMMON STOCK USD.01	0.012%	70.069%
1744	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.012%	70.082%
1745	VONOVIA SE	0.012%	70.094%
1746	PARTNERS GROUP	0.012%	70.107%
1747	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.012%	70.119%
1748	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.012%	70.132%
1749	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.012%	70.144%
1750	ITT INC COMMON STOCK USD1.0	0.012%	70.157%
1751	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.012%	70.169%
1752	FOMENTO ECON ME	0.012%	70.181%
1753	METRO WHOLESALE	0.012%	70.194%
1754	CONVERGYS CORP COMMON STOCK	0.012%	70.206%
1755	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.012%	70.219%
1756	MILLICOM INTL C	0.012%	70.231%
1757	SILGAN HLDGS	0.012%	70.244%
1758	BONAVISTA ENERGI	0.012%	70.256%
1759	TRELLEBORG AB	0.012%	70.268%
1760	MASONITE INTERNATIONAL CORP COMMON STOCK	0.012%	70.281%
1761	AMER SPORTS OYJ	0.012%	70.293%
1762	GOLDCORP INC SR UNSECURED 06/21 3.625	0.012%	70.306%
1763	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.012%	70.318%
1764	ITAU UNIBANCO H SPON PRF ADR ADR	0.012%	70.330%
1765	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.012%	70.343%
1766	KEY BANK NA SR UNSECURED 06/25 3.3	0.012%	70.355%
1767	INDOFOODS SUKSE	0.012%	70.367%
1768	PREMIER GOLD MI	0.012%	70.380%
1769	T GARANTI BANKA	0.012%	70.392%
1770	TOKYU FUDOSAN H	0.012%	70.404%
1771	DAINIPPON INK&C	0.012%	70.417%
1772	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.012%	70.429%
1773	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.012%	70.441%
1774	KONICA MINOLTA	0.012%	70.454%
1775	SANDVINE COR-CA	0.012%	70.466%
1776	IDEX CORP	0.012%	70.478%
1777	SAMSUNG FIRE &	0.012%	70.490%
1778	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.012%	70.503%
1779	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.012%	70.515%
1780	WILLIAM HILL PL	0.012%	70.527%
1781	SINCLAIR BROADC	0.012%	70.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	BUCHER IND-REGD	0.012%	70.552%
1783	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.012%	70.564%
1784	HANKOOK TIRE CO	0.012%	70.576%
1785	PASON SYSTEMS I	0.012%	70.589%
1786	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.012%	70.601%
1787	SAIPEM SPA	0.012%	70.613%
1788	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.012%	70.625%
1789	GRACO INC COMMON STOCK USD1.0	0.012%	70.638%
1790	BCO DO BRASIL S	0.012%	70.650%
1791	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.012%	70.662%
1792	TRANSOCEAN LTD	0.012%	70.674%
1793	EXPERIAN PLC	0.012%	70.686%
1794	STAR ENTERTAINM	0.012%	70.699%
1795	DAIKIN INDUSTRI	0.012%	70.711%
1796	EQUITY COMMONWEALTH REIT USD.01	0.012%	70.723%
1797	BARLOWORLD LTD	0.012%	70.735%
1798	TELEFLEX INC COMMON STOCK USD1.0	0.012%	70.747%
1799	MAXIM INTEGRATE	0.012%	70.760%
1800	WILLIAM DEMANT	0.012%	70.772%
1801	PROASSURANCE CORP COMMON STOCK USD.01	0.012%	70.784%
1802	DARDEN RESTAURA	0.012%	70.796%
1803	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.012%	70.808%
1804	OAO GAZPROM-SPO	0.012%	70.820%
1805	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.012%	70.833%
1806	CITRIX SYSTEMS	0.012%	70.845%
1807	NATIONAL AUSTRAL	0.012%	70.857%
1808	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.012%	70.869%
1809	KLA TENCOR CORP COMMON STOCK USD.001	0.012%	70.881%
1810	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.012%	70.893%
1811	ROCKWELL COLLIN	0.012%	70.905%
1812	WEC ENERGY GROU	0.012%	70.917%
1813	DILLARD DEPT ST	0.012%	70.930%
1814	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	70.942%
1815	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	70.954%
1816	BPCE SA SR UNSECURED 02/21 2.65	0.012%	70.966%
1817	KYOCERA CORP	0.012%	70.978%
1818	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.012%	70.990%
1819	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.012%	71.002%
1820	TCF FINL CORP	0.012%	71.014%
1821	ACUITY BRANDS INC COMMON STOCK USD.01	0.012%	71.026%
1822	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	71.038%
1823	COOPER TIRE&RUB	0.012%	71.050%
1824	TIMKEN CO	0.012%	71.062%
1825	MEXICHEM SAB DE	0.012%	71.074%
1826	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.012%	71.086%
1827	OMRON CORP	0.012%	71.098%
1828	KAPSTONE PAPER	0.012%	71.110%
1829	PT BANK CENTRAL	0.012%	71.122%
1830	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.012%	71.134%
1831	AKBANK TAS	0.012%	71.146%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	MOOG INC CLASS A COMMON STOCK USD1.0	0.012%	71.158%
1833	XCEL ENERGY INC COMMON STOCK USD2.5	0.012%	71.170%
1834	TETRA TECH INC COMMON STOCK USD.01	0.012%	71.182%
1835	NIPPON MEAT PAC	0.012%	71.194%
1836	ECHOSTAR CORP A COMMON STOCK USD.001	0.012%	71.206%
1837	COMPAL ELECTRON	0.012%	71.218%
1838	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.012%	71.230%
1839	CHINA SHENHUA E	0.012%	71.242%
1840	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.012%	71.253%
1841	AT+T INC SR UNSECURED 05/25 3.4	0.012%	71.265%
1842	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.012%	71.277%
1843	ALSTOM	0.012%	71.289%
1844	FERROVIAL SA	0.012%	71.301%
1845	KAO CORP	0.012%	71.313%
1846	TATTS GROUP LTD	0.012%	71.325%
1847	IMPERIAL HOLDIN	0.012%	71.337%
1848	DEUTSCHE TELEKO	0.012%	71.349%
1849	CENTAMIN PLC	0.012%	71.361%
1850	ROGERS SUGAR IN	0.012%	71.372%
1851	CABOT OIL & GAS	0.012%	71.384%
1852	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	71.396%
1853	KEPPEL CORP	0.012%	71.408%
1854	AGF MGMT LTD CL	0.012%	71.420%
1855	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.012%	71.432%
1856	MINTH GROUP LTD	0.012%	71.444%
1857	CEMEX SA	0.012%	71.456%
1858	CHINA LIFE INS	0.012%	71.467%
1859	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.012%	71.479%
1860	UBM PLC	0.012%	71.491%
1861	PURE INDUSTRIAL	0.012%	71.503%
1862	COGECO INC COMMON STOCK	0.012%	71.515%
1863	58.COM INC ADR ADR	0.012%	71.527%
1864	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.012%	71.539%
1865	WEBMD HEALTH CORP COMMON STOCK USD.01	0.012%	71.550%
1866	GERRESHEIMER GR	0.012%	71.562%
1867	TEMENOS GROUP A	0.012%	71.574%
1868	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.012%	71.586%
1869	BANK OF HAWAII CORP COMMON STOCK USD.01	0.012%	71.598%
1870	LAZARD LTD CL A COMMON STOCK USD.01	0.012%	71.609%
1871	mitsui OSK LINE	0.012%	71.621%
1872	APACHE CORP COMMON STOCK USD.625	0.012%	71.633%
1873	DANONE SA	0.012%	71.645%
1874	BAYER MOTOREN W	0.012%	71.657%
1875	WEINGARTEN REALTY INVESTORS REIT USD.03	0.012%	71.668%
1876	HITACHI CONST M	0.012%	71.680%
1877	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.012%	71.692%
1878	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.012%	71.704%
1879	CHINA COMMUNICA	0.012%	71.716%
1880	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.012%	71.727%
1881	ANGLOVAAL INDS	0.012%	71.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	MICROCHIP TECHN	0.012%	71.751%
1883	ASTRA INTERNATI	0.012%	71.763%
1884	TRI POINTE GROUP INC COMMON STOCK USD.01	0.012%	71.774%
1885	LG CORP	0.012%	71.786%
1886	LEONI AG	0.012%	71.798%
1887	KENNAMETAL INC COMMON STOCK USD1.25	0.012%	71.810%
1888	FIRST FINANCIAL	0.012%	71.821%
1889	UBE INDUSTRIES	0.012%	71.833%
1890	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.012%	71.845%
1891	HANWHA CHEMICAL	0.012%	71.856%
1892	ASPEN INSURANCE	0.012%	71.868%
1893	ASML HOLDING NV	0.012%	71.880%
1894	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.012%	71.891%
1895	KOHL S CORPORATION SR UNSECURED 11/21 4	0.012%	71.903%
1896	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.012%	71.915%
1897	ROLLS ROYCE	0.012%	71.926%
1898	CARTER S INC COMMON STOCK USD.01	0.012%	71.938%
1899	HELEN OF TROY C	0.012%	71.950%
1900	UNI-PRESIDENT E	0.012%	71.961%
1901	SUMITOMO METAL	0.012%	71.973%
1902	GERDAU SA SIDER	0.012%	71.985%
1903	RSP PERMIAN INC COMMON STOCK USD.01	0.012%	71.996%
1904	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.012%	72.008%
1905	INTERDIGITAL IN	0.012%	72.019%
1906	ALPS ELECTRIC C	0.012%	72.031%
1907	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	72.043%
1908	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.012%	72.054%
1909	HINDALCO INDS	0.012%	72.066%
1910	HCA HEALTHCARE INC COMMON STOCK USD.01	0.012%	72.077%
1911	ACCIONA SA	0.012%	72.089%
1912	BRP INC/CA- SUB	0.012%	72.101%
1913	JM AB	0.012%	72.112%
1914	PLASTIC OMNIUM	0.012%	72.124%
1915	ALEXANDER + BALDWIN INC COMMON STOCK	0.012%	72.135%
1916	ACCOR	0.012%	72.147%
1917	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.012%	72.158%
1918	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.012%	72.170%
1919	LINCOLN ELEC HL	0.012%	72.181%
1920	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.012%	72.193%
1921	SEMICONDUCTOR M	0.012%	72.204%
1922	FONCIERE DES RE	0.012%	72.216%
1923	SAMSUNG SDI CO	0.012%	72.227%
1924	CORESITE REALTY CORP REIT USD.01	0.012%	72.239%
1925	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.012%	72.250%
1926	SUMITOMO RUBBER	0.012%	72.262%
1927	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	72.273%
1928	CANACOL ENERGY	0.011%	72.285%
1929	WW GRAINGER INC	0.011%	72.296%
1930	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.011%	72.308%
1931	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.011%	72.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.011%	72.331%
1933	ORIX CORP	0.011%	72.342%
1934	PUBLIC SERVICE	0.011%	72.354%
1935	SHOPRITE HLDGS	0.011%	72.365%
1936	FIRST INDL REAL	0.011%	72.377%
1937	SHERWIN WILLIAM	0.011%	72.388%
1938	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	72.399%
1939	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.011%	72.411%
1940	RICOH CO	0.011%	72.422%
1941	GEN DYNAMICS CO	0.011%	72.434%
1942	FLOWSERVE CORP COMMON STOCK USD1.25	0.011%	72.445%
1943	IG GROUP HLDGS	0.011%	72.457%
1944	PRICESMART INC	0.011%	72.468%
1945	APERAM SA	0.011%	72.479%
1946	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	72.491%
1947	GATX CORP	0.011%	72.502%
1948	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.011%	72.513%
1949	MOSAIC CO SR UNSECURED 11/21 3.75	0.011%	72.525%
1950	MEREDITH CORP	0.011%	72.536%
1951	DENMARK GOVT BO	0.011%	72.547%
1952	ENERSYS COMMON STOCK USD.01	0.011%	72.559%
1953	GENERAL ELECTRI	0.011%	72.570%
1954	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.011%	72.581%
1955	TULLOW OIL PLC	0.011%	72.593%
1956	GREENE KING	0.011%	72.604%
1957	TRIBUNE MEDIA C	0.011%	72.615%
1958	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	72.627%
1959	MICHAEL KORS HO	0.011%	72.638%
1960	APPLE INC 1.55%	0.011%	72.649%
1961	CIENA CORP COMMON STOCK USD.01	0.011%	72.661%
1962	COUSINS PROPERTIES INC REIT USD1.0	0.011%	72.672%
1963	STERLING BANCORP/DE COMMON STOCK USD.01	0.011%	72.683%
1964	THK CO	0.011%	72.694%
1965	J + J SNACK FOODS CORP COMMON STOCK	0.011%	72.706%
1966	TRUSTMARK CORP COMMON STOCK	0.011%	72.717%
1967	HERMAN MILLER I	0.011%	72.728%
1968	ICICI BANK LTD	0.011%	72.739%
1969	WALKER + DUNLOP INC COMMON STOCK	0.011%	72.751%
1970	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.011%	72.762%
1971	CNOOC LTD	0.011%	72.773%
1972	HYUNDAI MARINE&	0.011%	72.784%
1973	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.011%	72.796%
1974	CHILDRENS PLACE	0.011%	72.807%
1975	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.011%	72.818%
1976	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.011%	72.829%
1977	BODYCOTE PLC	0.011%	72.840%
1978	TIVO CORP COMMON STOCK USD.001	0.011%	72.852%
1979	CARPENTER TECH	0.011%	72.863%
1980	SPARK NEW ZEA	0.011%	72.874%
1981	ELECTR DE FRANC	0.011%	72.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	SBI HOLDINGS IN	0.011%	72.897%
1983	MAXIMUS INC COMMON STOCK	0.011%	72.908%
1984	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.011%	72.919%
1985	LITE-ON TECHNOL	0.011%	72.930%
1986	HECLA MINING CO	0.011%	72.941%
1987	CRODA INTERNATI	0.011%	72.952%
1988	JUPITER PLC	0.011%	72.964%
1989	SUNSTONE HOTEL	0.011%	72.975%
1990	BARRY CALLEBAUT	0.011%	72.986%
1991	AGT FOOD AND IN	0.011%	72.997%
1992	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.011%	73.008%
1993	CVB FINANCIAL CORP COMMON STOCK	0.011%	73.019%
1994	THE FOSCHINI GR	0.011%	73.030%
1995	KLONDEX MINES L	0.011%	73.042%
1996	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.011%	73.053%
1997	MOODY S CORP COMMON STOCK USD.01	0.011%	73.064%
1998	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.011%	73.075%
1999	COCA-COLA WEST	0.011%	73.086%
2000	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.011%	73.097%
2001	MSC INDUSTRIAL	0.011%	73.108%
2002	SOUTH32 LTD	0.011%	73.119%
2003	HENGAN INTL	0.011%	73.130%
2004	TOKYO ELECTRON	0.011%	73.141%
2005	LIBERTY MUTUAL	0.011%	73.152%
2006	QUANTA COMPUTER	0.011%	73.163%
2007	SURGE ENERGY IN	0.011%	73.174%
2008	SUNTEC REIT	0.011%	73.185%
2009	MONDI LTD	0.011%	73.196%
2010	WATERS CORP	0.011%	73.207%
2011	KAZAKHMYS PLC	0.011%	73.218%
2012	REGIONS FINANCI	0.011%	73.229%
2013	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	73.240%
2014	VARIAN MEDICAL	0.011%	73.251%
2015	PUBLICIS GROUPE	0.011%	73.262%
2016	SEIKO EPSON COR	0.011%	73.273%
2017	LITTELFUSE INC COMMON STOCK USD.01	0.011%	73.284%
2018	ELECTROLUX AB-S	0.011%	73.295%
2019	DAVE & BUSTER'S	0.011%	73.306%
2020	ORANGE SA SR UNSECURED 09/21 4.125	0.011%	73.317%
2021	WPP PLC SPONSORED ADR ADR	0.011%	73.328%
2022	TAUBMAN CENTERS INC REIT USD.01	0.011%	73.339%
2023	ABM INDUSTRIES INC COMMON STOCK USD.01	0.011%	73.350%
2024	KERING	0.011%	73.361%
2025	ULTA BEAUTY INC COMMON STOCK USD.01	0.011%	73.372%
2026	NVR INC COMMON STOCK USD.01	0.011%	73.383%
2027	EVERCORE PARTNE	0.011%	73.394%
2028	SOUTH STATE CORP COMMON STOCK USD2.5	0.011%	73.405%
2029	VALVOLINE INC COMMON STOCK USD.01	0.011%	73.416%
2030	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.011%	73.427%
2031	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.011%	73.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	HELMERICH & PAY	0.011%	73.449%
2033	AVERY DENNISON	0.011%	73.460%
2034	DISH NETWORK	0.011%	73.470%
2035	BK MANDIRI	0.011%	73.481%
2036	ORPEA	0.011%	73.492%
2037	NKT HOLDING A/S	0.011%	73.503%
2038	VALLEY NATIONAL BANCORP COMMON STOCK	0.011%	73.514%
2039	GRAHAM HOLDINGS	0.011%	73.525%
2040	SHAFTESBURY	0.011%	73.536%
2041	CAMPBELL SOUP C	0.011%	73.547%
2042	PGE POLSKA GRUP	0.011%	73.558%
2043	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.011%	73.568%
2044	BHARAT FORGE LT	0.011%	73.579%
2045	STRYKER CORP SR UNSECURED 03/21 2.625	0.011%	73.590%
2046	ICADE	0.011%	73.601%
2047	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.011%	73.612%
2048	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.011%	73.623%
2049	SIMS GROUP LTD	0.011%	73.634%
2050	FIRSTCASH INC COMMON STOCK USD.01	0.011%	73.644%
2051	GREAT WALL AUTO	0.011%	73.655%
2052	STRYKER CORP SR UNSECURED 05/24 3.375	0.011%	73.666%
2053	BNK FINANCIAL G	0.011%	73.677%
2054	FLETCHER BUILDI	0.011%	73.688%
2055	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.011%	73.699%
2056	PDC ENERGY INC COMMON STOCK USD.01	0.011%	73.709%
2057	HEALTHSOUTH CORP COMMON STOCK USD.01	0.011%	73.720%
2058	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.011%	73.731%
2059	HANWHA CORP	0.011%	73.742%
2060	MITSUBISHI UJF	0.011%	73.753%
2061	MDC HOLDINGS INC COMMON STOCK USD.01	0.011%	73.763%
2062	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.011%	73.774%
2063	MERCURY GENERAL	0.011%	73.785%
2064	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.011%	73.796%
2065	IWG PLC	0.011%	73.806%
2066	ADVANCE RESIDEN	0.011%	73.817%
2067	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.011%	73.828%
2068	WARTSILA OYJ AB	0.011%	73.839%
2069	COPART INC	0.011%	73.849%
2070	TRUWORTHS INTER	0.011%	73.860%
2071	MSA SAFETY INC COMMON STOCK	0.011%	73.871%
2072	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.011%	73.881%
2073	VERISK ANALYTICS INC COMMON STOCK USD.001	0.011%	73.892%
2074	REINSURANCE GRO	0.011%	73.903%
2075	II VI INC COMMON STOCK	0.011%	73.914%
2076	GUYANA GOLDFIEL	0.011%	73.924%
2077	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.011%	73.935%
2078	STARWOOD WAYPOINT HOMES REIT USD.01	0.011%	73.946%
2079	DEXIA CREDIT LO	0.011%	73.956%
2080	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.011%	73.967%
2081	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.011%	73.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	TABCORP HLDGS L	0.011%	73.988%
2083	LG CABLE &MCHY	0.011%	73.999%
2084	SKYWEST INC COMMON STOCK	0.011%	74.010%
2085	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.011%	74.020%
2086	NEDCOR LTD ZAR1	0.011%	74.031%
2087	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.011%	74.041%
2088	RENASANT CORP COMMON STOCK USD5.0	0.011%	74.052%
2089	J FRONT RETAILI	0.011%	74.063%
2090	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	74.073%
2091	LEGRAND SA	0.011%	74.084%
2092	KGHM POLSKA MIE	0.011%	74.095%
2093	FRESH DEL MONTE	0.011%	74.105%
2094	PHYSICIANS REALTY TRUST REIT USD.01	0.011%	74.116%
2095	VIFOR PHARMA AG	0.011%	74.126%
2096	WESCO INTERNATI	0.011%	74.137%
2097	TELENOR AS	0.011%	74.148%
2098	LIFE STORAGE INC REIT USD.01	0.011%	74.158%
2099	METLIFE INC SR UNSECURED 04/24 3.6	0.011%	74.169%
2100	EQUITABLE GROUP	0.011%	74.179%
2101	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.011%	74.190%
2102	COSCO PACIFIC	0.011%	74.200%
2103	UNIPOLSAI SPA	0.011%	74.211%
2104	OWENS-ILLINOIS	0.011%	74.222%
2105	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.011%	74.232%
2106	RLI CORP COMMON STOCK USD1.0	0.011%	74.243%
2107	SWIRE PACIFIC	0.011%	74.253%
2108	CDW CORP/DE COMMON STOCK USD.01	0.011%	74.264%
2109	NINE DRAGONS PA	0.011%	74.274%
2110	BANK OF NY MELL	0.011%	74.285%
2111	MERCK KGAA	0.011%	74.295%
2112	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.011%	74.306%
2113	CARGOTEC CORP-B	0.011%	74.316%
2114	BRILLIANCE CHIN	0.011%	74.327%
2115	OTSUKA HLDGS CO	0.010%	74.337%
2116	ROSS STORES INC	0.010%	74.348%
2117	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	74.358%
2118	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.010%	74.369%
2119	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.010%	74.379%
2120	DENKI KAGAKU KO	0.010%	74.390%
2121	TIGER BRANDS	0.010%	74.400%
2122	CASINO GUICH-PE	0.010%	74.411%
2123	QUALICORP SA	0.010%	74.421%
2124	TREVALI MINING	0.010%	74.432%
2125	CORPORATE OFFICE PROPERTIES REIT USD.01	0.010%	74.442%
2126	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	74.453%
2127	TULLETT PREBON	0.010%	74.463%
2128	SEMBCORP INDUST	0.010%	74.473%
2129	ALLREAL HOLDING	0.010%	74.484%
2130	VERINT SYSTEMS	0.010%	74.494%
2131	HYUNDAI STEEL C	0.010%	74.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	WANT WANT CHINA	0.010%	74.515%
2133	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	74.526%
2134	A.P. MOLLER-MAE	0.010%	74.536%
2135	SEVERN TRENT	0.010%	74.546%
2136	FERROGLOBE PLC	0.010%	74.557%
2137	EMPIRE STATE RE	0.010%	74.567%
2138	YOKOGAWA ELECTR	0.010%	74.578%
2139	NATIONAL GENERA	0.010%	74.588%
2140	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	74.598%
2141	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.010%	74.609%
2142	TRANSALTA RENEW	0.010%	74.619%
2143	HANG LUNG PROPE	0.010%	74.629%
2144	CAPITAMALL TRUS	0.010%	74.640%
2145	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.010%	74.650%
2146	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.010%	74.661%
2147	ELECTRONICS	0.010%	74.671%
2148	MYLAN NV 3.125%	0.010%	74.681%
2149	GLACIER BANCORP INC COMMON STOCK USD.01	0.010%	74.692%
2150	DREAM GLOBAL RE	0.010%	74.702%
2151	LIBERTY MUTUAL	0.010%	74.712%
2152	FIRSTGROUP	0.010%	74.723%
2153	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.010%	74.733%
2154	SAAB AB	0.010%	74.743%
2155	PARAMOUNT GROUP INC REIT USD.01	0.010%	74.754%
2156	VALLOUREC SA	0.010%	74.764%
2157	IROBOT CORP	0.010%	74.774%
2158	PTT EXP&PROD-FG	0.010%	74.784%
2159	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.010%	74.795%
2160	QISDA CORP	0.010%	74.805%
2161	BCA POP EMILIA	0.010%	74.815%
2162	PRA HEALTH SCIE	0.010%	74.826%
2163	ORIX JREIT INC	0.010%	74.836%
2164	TERNA RETE ELET	0.010%	74.846%
2165	KINAXIS INC	0.010%	74.856%
2166	TARO PHARMACEUT	0.010%	74.867%
2167	OTP BANK PLC	0.010%	74.877%
2168	ENERSIS SA	0.010%	74.887%
2169	CRACKER BARREL	0.010%	74.897%
2170	FUJIKURA	0.010%	74.908%
2171	ORIENT OVERSEAS	0.010%	74.918%
2172	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	74.928%
2173	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.010%	74.938%
2174	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	74.948%
2175	WORTHINGTON IND	0.010%	74.959%
2176	TELETECH HOLDIN	0.010%	74.969%
2177	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.010%	74.979%
2178	VF CORP	0.010%	74.989%
2179	HASEKO CORP	0.010%	74.999%
2180	ARISTOCRAT LEIS	0.010%	75.009%
2181	HOWDEN JOINERY	0.010%	75.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	ALACER GOLD COR	0.010%	75.030%
2183	COVANTA HOLDING CORP COMMON STOCK USD.1	0.010%	75.040%
2184	LIC HOUSING FIN	0.010%	75.050%
2185	UNIVAR INC COMMON STOCK USD.01	0.010%	75.060%
2186	ANHUI CONCH CEM	0.010%	75.070%
2187	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.010%	75.081%
2188	CHINA MINSHENG	0.010%	75.091%
2189	CHORUS AVIATION	0.010%	75.101%
2190	BANK OF COMMUNI	0.010%	75.111%
2191	HAYS	0.010%	75.121%
2192	PEAB AB	0.010%	75.131%
2193	YUE YUEN INDUST	0.010%	75.141%
2194	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	75.151%
2195	INTU PROPERTIES	0.010%	75.162%
2196	TAISHIN FINANCI	0.010%	75.172%
2197	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	75.182%
2198	BANNER CORPORATION COMMON STOCK USD.01	0.010%	75.192%
2199	MEDIASET	0.010%	75.202%
2200	ORION CORP	0.010%	75.212%
2201	CERNER CORP	0.010%	75.222%
2202	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.010%	75.232%
2203	CARS.COM INC COMMON STOCK USD.01	0.010%	75.243%
2204	E.SUN FINANCIAL	0.010%	75.253%
2205	LUCARA DIAMOND	0.010%	75.263%
2206	MCCORMICK & CO	0.010%	75.273%
2207	NEWS CORP CLASS A COMMON STOCK USD.01	0.010%	75.283%
2208	CEZ AS	0.010%	75.293%
2209	THERMO FISHER S	0.010%	75.303%
2210	AKORN INC COMMON STOCK	0.010%	75.313%
2211	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.010%	75.323%
2212	SEABOARD CORP COMMON STOCK USD1.0	0.010%	75.333%
2213	PRYSMIAN SPA CO	0.010%	75.343%
2214	BANCORPSOUTH INC COMMON STOCK USD2.5	0.010%	75.353%
2215	UNIPOL GRUPPO F	0.010%	75.363%
2216	CONCORDIA FINAN	0.010%	75.373%
2217	KAWASAKI KISEN	0.010%	75.383%
2218	SINO BIOPHAMACE	0.010%	75.393%
2219	TOPBUILD CORP COMMON STOCK	0.010%	75.403%
2220	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.010%	75.413%
2221	KEMPER CORP COMMON STOCK USD.1	0.010%	75.423%
2222	ENGHOUSE SYSTEM	0.010%	75.433%
2223	RBC BEARINGS INC COMMON STOCK USD.01	0.010%	75.444%
2224	PADDY POWER PLC	0.010%	75.454%
2225	ULVAC INC.	0.010%	75.464%
2226	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.010%	75.474%
2227	NIPPON YUSEN KK	0.010%	75.484%
2228	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.010%	75.493%
2229	ROHM CO	0.010%	75.503%
2230	ROYAL UNIBREW A	0.010%	75.513%
2231	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.010%	75.523%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	BILLERUD AB	0.010%	75.533%
2233	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	75.543%
2234	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.010%	75.553%
2235	JAPAN PRIME REA	0.010%	75.563%
2236	NATIXIS	0.010%	75.573%
2237	TOYOTA INDUSTRI	0.010%	75.583%
2238	CHINA STEEL	0.010%	75.593%
2239	CHINA RESOURCES	0.010%	75.603%
2240	METCASH LTD	0.010%	75.613%
2241	HYOSUNG CORP	0.010%	75.623%
2242	HYATT HOTELS CO	0.010%	75.632%
2243	KOSMOS ENERGY L	0.010%	75.642%
2244	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.010%	75.652%
2245	ADANI PORT & SE	0.010%	75.662%
2246	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.010%	75.672%
2247	LOGITECH INTERN	0.010%	75.682%
2248	ALUMINA LTD	0.010%	75.692%
2249	CHINA GAS HOLDI	0.010%	75.702%
2250	JPMORGAN CHASE	0.010%	75.711%
2251	SKANSKA AB	0.010%	75.721%
2252	ITRON INC	0.010%	75.731%
2253	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.010%	75.741%
2254	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.010%	75.751%
2255	NIPRO CORP	0.010%	75.761%
2256	ALCOA CORP COMMON STOCK USD.01	0.010%	75.770%
2257	RED ELECTRICA C	0.010%	75.780%
2258	FIRSTENERGY CORP COMMON STOCK USD.1	0.010%	75.790%
2259	GILDEMEISTER AG	0.010%	75.800%
2260	UNILEVER NV	0.010%	75.810%
2261	UNITED UTILITIE	0.010%	75.819%
2262	NATIONAL AUSTRA	0.010%	75.829%
2263	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.010%	75.839%
2264	BLOCK(H&R)INC	0.010%	75.849%
2265	SALZGITTER AG	0.010%	75.858%
2266	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.010%	75.868%
2267	DAIWAHOUSE RE	0.010%	75.878%
2268	LOOMIS AB	0.010%	75.888%
2269	TENNECO AUTOMOT	0.010%	75.897%
2270	COLGATE-PALMOLI	0.010%	75.907%
2271	FAMILYMART CO	0.010%	75.917%
2272	EDENRED	0.010%	75.927%
2273	YY INC ADR ADR USD.00001	0.010%	75.936%
2274	METLIFE INC SR UNSECURED 02/21 4.75	0.010%	75.946%
2275	CSX CORP 3.7% 3	0.010%	75.956%
2276	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.010%	75.966%
2277	PENGROWTH ENERGY CORP COMMON STOCK	0.010%	75.975%
2278	MATTEL INC COMMON STOCK USD1.0	0.010%	75.985%
2279	PS BUSINESS PARKS INC/CA REIT USD.01	0.010%	75.995%
2280	CIA BRASILEIRA	0.010%	76.004%
2281	TRINSEO SA	0.010%	76.014%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	DIALOG SEMICOND	0.010%	76.024%
2283	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.010%	76.034%
2284	NATIONAL EXPRES	0.010%	76.043%
2285	SMITH AND NEPHE	0.010%	76.053%
2286	BK OF EAST ASIA	0.010%	76.063%
2287	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.010%	76.072%
2288	WAJAX CORP	0.010%	76.082%
2289	JUNGHEINRICH -	0.010%	76.092%
2290	CAPITALAND	0.010%	76.101%
2291	AGGREKO PLC	0.010%	76.111%
2292	NASDAQ INC SR UNSECURED 06/24 4.25	0.010%	76.121%
2293	SYMRISE AG	0.010%	76.130%
2294	MONSTER BEVERAGE CORP COMMON STOCK	0.010%	76.140%
2295	PHOENIX GROUP H	0.010%	76.150%
2296	RANGE RESOURCES CORP COMMON STOCK USD.01	0.010%	76.159%
2297	BRANDYWINE REAL	0.010%	76.169%
2298	WPG HOLDINGS	0.010%	76.178%
2299	HALYARD HEALTH INC COMMON STOCK USD.01	0.010%	76.188%
2300	IDEMITSU KOSAN	0.010%	76.198%
2301	JINDAL STEEL &	0.010%	76.207%
2302	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.010%	76.217%
2303	CLICLS GROUP	0.010%	76.227%
2304	PIEDMONT OFFICE	0.010%	76.236%
2305	CREDIT SAISON C	0.010%	76.246%
2306	VOPAK (KON)	0.010%	76.255%
2307	ENTERGY CORP	0.010%	76.265%
2308	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	76.275%
2309	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	76.284%
2310	HUGO BOSS AG	0.010%	76.294%
2311	HENDERSON LAND	0.010%	76.303%
2312	AUTOCANADA INC	0.010%	76.313%
2313	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	76.322%
2314	SOJITZ CORP COM	0.010%	76.332%
2315	CENTRAL JAPAN R	0.010%	76.342%
2316	GEN COMMUNICATI	0.010%	76.351%
2317	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.010%	76.361%
2318	HRG GROUP INC COMMON STOCK USD.01	0.010%	76.370%
2319	VEOLIA ENVIRONM	0.010%	76.380%
2320	HUTCHISON PORT	0.010%	76.389%
2321	EVONIK INDUSTRI	0.010%	76.399%
2322	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.010%	76.408%
2323	PAINTED PONY EN	0.010%	76.418%
2324	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.010%	76.427%
2325	TOTAL ENERGY SE	0.010%	76.437%
2326	ICU MEDICAL INC COMMON STOCK USD.1	0.010%	76.447%
2327	DCC PLC	0.010%	76.456%
2328	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	76.466%
2329	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	76.475%
2330	LARSEN & TOUBRO	0.009%	76.485%
2331	Straumann AG	0.009%	76.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	76.503%
2333	BENCHMARK ELECT	0.009%	76.513%
2334	HOMESERVE PLC	0.009%	76.522%
2335	DIXONS CARPHONE	0.009%	76.532%
2336	OZ MINERALS LTD	0.009%	76.541%
2337	ARYZTA AG	0.009%	76.551%
2338	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	76.560%
2339	YAMADA DENKI CO	0.009%	76.570%
2340	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	76.579%
2341	ENDESA S.A.	0.009%	76.589%
2342	RAIA DROGASIL S	0.009%	76.598%
2343	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.009%	76.608%
2344	ALTUS GROUP LTD	0.009%	76.617%
2345	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	76.627%
2346	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.009%	76.636%
2347	KELLOGG CO	0.009%	76.645%
2348	HEICO CORP CLASS A COMMON STOCK USD.01	0.009%	76.655%
2349	MARUTI SUZUKI	0.009%	76.664%
2350	BUNZL PLC	0.009%	76.674%
2351	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.009%	76.683%
2352	ARGO GROUP INTE	0.009%	76.693%
2353	ROTORK PLC	0.009%	76.702%
2354	SIENNA SENIOR L	0.009%	76.711%
2355	FORMOSA CHEMICA	0.009%	76.721%
2356	MEDNAX INC	0.009%	76.730%
2357	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.009%	76.740%
2358	OWENS + MINOR INC COMMON STOCK USD2.0	0.009%	76.749%
2359	T IS BANKASI	0.009%	76.758%
2360	BALCHEM CORP COMMON STOCK USD.0667	0.009%	76.768%
2361	CHINA GOLD INTL	0.009%	76.777%
2362	DOVER CORP	0.009%	76.787%
2363	CAPSTONE MINING	0.009%	76.796%
2364	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	76.805%
2365	PEARSON	0.009%	76.815%
2366	YOKOHAMA RUBBER	0.009%	76.824%
2367	MALAYAN BKG BHD	0.009%	76.834%
2368	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	76.843%
2369	LOTTE CHEMICAL	0.009%	76.852%
2370	BQE CANT VAUDOI	0.009%	76.862%
2371	CATHAY PACIFIC	0.009%	76.871%
2372	AMEREN CORP	0.009%	76.880%
2373	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.009%	76.890%
2374	KOREA INVESTMEN	0.009%	76.899%
2375	MO OCH DOMSJO A	0.009%	76.908%
2376	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.009%	76.918%
2377	FASTENAL	0.009%	76.927%
2378	HEICO CORP	0.009%	76.936%
2379	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.009%	76.946%
2380	DAICEL CHEM IND	0.009%	76.955%
2381	TGS NOPEC GEOPH	0.009%	76.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	WORLEYPARSONS	0.009%	76.974%
2383	BONTERRA ENERGY	0.009%	76.983%
2384	PACIFIC GAS & E	0.009%	76.992%
2385	ESTEE LAUDER CO	0.009%	77.002%
2386	HYDRO ONE LTD	0.009%	77.011%
2387	NORSK HYDRO AS	0.009%	77.020%
2388	CITIZEN WATCH C	0.009%	77.029%
2389	AMERISOURCEBERG	0.009%	77.039%
2390	MAHINDRA &MAHIN	0.009%	77.048%
2391	INFOSYS LTD SP ADR ADR	0.009%	77.057%
2392	SOTHEBY S COMMON STOCK USD.01	0.009%	77.066%
2393	SEMTECH CORP	0.009%	77.076%
2394	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	77.085%
2395	BRUKER CORP COMMON STOCK USD.01	0.009%	77.094%
2396	CHAILEASE HOLDI	0.009%	77.104%
2397	ROGERS CORP COMMON STOCK USD1.0	0.009%	77.113%
2398	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.009%	77.122%
2399	FIVE BELOW COMMON STOCK USD.01	0.009%	77.131%
2400	CREDICORP	0.009%	77.141%
2401	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.009%	77.150%
2402	WOOLWORTHS LTD	0.009%	77.159%
2403	NOMURA REAL EST	0.009%	77.168%
2404	LEG IMMOBILIEN	0.009%	77.178%
2405	IDEA CELLULAR L	0.009%	77.187%
2406	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	77.196%
2407	BK OF KYOTO	0.009%	77.205%
2408	CIGNA CORP SR UNSECURED 02/22 4	0.009%	77.214%
2409	PERNOD-RICARD	0.009%	77.224%
2410	KULICKE&SOFFA I	0.009%	77.233%
2411	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.009%	77.242%
2412	KONE OYJ	0.009%	77.251%
2413	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	77.260%
2414	WATSCO INC COMMON STOCK USD.5	0.009%	77.270%
2415	MERITZ SECURITI	0.009%	77.279%
2416	Rural Electrifi	0.009%	77.288%
2417	GLOBUS MEDICAL	0.009%	77.297%
2418	GARTNER GROUP I	0.009%	77.306%
2419	SCHRODERS PLC	0.009%	77.316%
2420	TKH GROUP NV DU	0.009%	77.325%
2421	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.009%	77.334%
2422	AIRCASTLE LTD	0.009%	77.343%
2423	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.009%	77.352%
2424	SHARP CORP	0.009%	77.361%
2425	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.009%	77.371%
2426	BT GROUP PLC SPON ADR ADR	0.009%	77.380%
2427	Alten	0.009%	77.389%
2428	HENNES & MAURIT	0.009%	77.398%
2429	EASTGROUP PROPERTIES INC REIT	0.009%	77.407%
2430	UGI CORP COMMON STOCK	0.009%	77.416%
2431	CHINA EVERBRIGH	0.009%	77.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	TTM TECHNOLOGIES COMMON STOCK USD.001	0.009%	77.434%
2433	NIPPON EXPRESS	0.009%	77.444%
2434	E L FINL CORP L	0.009%	77.453%
2435	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.009%	77.462%
2436	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.009%	77.471%
2437	BEIJING ENTERPR	0.009%	77.480%
2438	ADARO ENERGY TB	0.009%	77.489%
2439	BANKINTER SA	0.009%	77.498%
2440	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.009%	77.507%
2441	ASAHI BREWERIES	0.009%	77.516%
2442	OMNICOM GROUP I	0.009%	77.525%
2443	DENTSU INC.	0.009%	77.534%
2444	PNC BANK NA 2.6	0.009%	77.543%
2445	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.009%	77.553%
2446	GUANGZHOU R&F P	0.009%	77.562%
2447	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.009%	77.571%
2448	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	77.580%
2449	PAYCHEX INC	0.009%	77.589%
2450	TAIWAN CEMENT	0.009%	77.598%
2451	ATLAS COPCO AB-	0.009%	77.607%
2452	XPERI CORP COMMON STOCK USD.001	0.009%	77.616%
2453	SUMITOMO OSAKA	0.009%	77.625%
2454	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.009%	77.634%
2455	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	77.643%
2456	MUNICIPALITY FI	0.009%	77.652%
2457	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.009%	77.661%
2458	INTL FLAVORS&FR	0.009%	77.670%
2459	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.009%	77.679%
2460	AXEL SPRINGER A	0.009%	77.688%
2461	PRA GROUP INC COMMON STOCK USD.01	0.009%	77.697%
2462	HERMES INTL	0.009%	77.706%
2463	BEIJING CAPITAL	0.009%	77.715%
2464	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.009%	77.724%
2465	TOPPAN PRINTING	0.009%	77.733%
2466	NAVER CORP	0.009%	77.742%
2467	NOK CORP	0.009%	77.750%
2468	SUEDZUCKER AG	0.009%	77.759%
2469	RUBIS SCA	0.009%	77.768%
2470	NEX GROUP PLC	0.009%	77.777%
2471	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.009%	77.786%
2472	ROCKWOOL INTL	0.009%	77.795%
2473	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.009%	77.804%
2474	VERIZON COMMUN	0.009%	77.813%
2475	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.009%	77.822%
2476	DAI NIPPON PRIN	0.009%	77.831%
2477	TRITON INTERNAT	0.009%	77.840%
2478	SRC ENERGY INC COMMON STOCK USD.001	0.009%	77.849%
2479	WISTRON CORP	0.009%	77.858%
2480	EXTENDICARE INC	0.009%	77.867%
2481	CH ROBINSON WOR	0.009%	77.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.009%	77.884%
2483	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.009%	77.893%
2484	NIPPON PROLOGIS	0.009%	77.902%
2485	ALTIUS MINERALS	0.009%	77.911%
2486	EXPORT DEVELOPM	0.009%	77.920%
2487	MSCI INC	0.009%	77.929%
2488	GRUPA LOTOS S.A	0.009%	77.938%
2489	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.009%	77.947%
2490	PLEXUS CORP COMMON STOCK USD.01	0.009%	77.956%
2491	RESMED INC	0.009%	77.964%
2492	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.009%	77.973%
2493	LI & FUNG LIMIT	0.009%	77.982%
2494	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.009%	77.991%
2495	NIPPON PAPER IN	0.009%	78.000%
2496	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.009%	78.009%
2497	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.009%	78.018%
2498	SABINA SILVER C	0.009%	78.026%
2499	SAMSONITE INTL	0.009%	78.035%
2500	FRANSHION PROPE	0.009%	78.044%
2501	RESILIENT REIT	0.009%	78.053%
2502	B&M EUROPEAN VA	0.009%	78.062%
2503	IT HOLDINGS COR	0.009%	78.071%
2504	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.009%	78.079%
2505	SHANGRI-LA ASIA	0.009%	78.088%
2506	TAISEI CORP	0.009%	78.097%
2507	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.009%	78.106%
2508	WIPRO	0.009%	78.115%
2509	TOKYO TATEMONO	0.009%	78.124%
2510	FORTUNA SILVER MINES INC COMMON STOCK	0.009%	78.132%
2511	FERRO CORP	0.009%	78.141%
2512	JAPAN HOTEL REI	0.009%	78.150%
2513	CHONGQING RURAL	0.009%	78.159%
2514	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	78.168%
2515	CMS ENERGY CORP	0.009%	78.177%
2516	TAKASHIMAYA CO	0.009%	78.185%
2517	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.009%	78.194%
2518	ABERTIS INFRAES	0.009%	78.203%
2519	MASIMO CORP COMMON STOCK USD.001	0.009%	78.212%
2520	KBR INC COMMON STOCK USD.001	0.009%	78.221%
2521	SEAGATE TECHNOL	0.009%	78.229%
2522	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.009%	78.238%
2523	SUZUKEN CO LTD	0.009%	78.247%
2524	NTN CORPORATION	0.009%	78.256%
2525	HANG LUNG DEVEL	0.009%	78.264%
2526	NGK SPARK PLUG	0.009%	78.273%
2527	VENTURE CORP	0.009%	78.282%
2528	OUTOKUMPU OY	0.009%	78.291%
2529	HOPEWELL HLDGS	0.009%	78.299%
2530	DKSH HOLDING LT	0.009%	78.308%
2531	SEEK LTD.	0.009%	78.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	WAL-MART DE MEX	0.009%	78.326%
2533	OMNICOM GROUP I	0.009%	78.335%
2534	CLEANAWAY WASTE	0.009%	78.343%
2535	BAXTER INTL INC	0.009%	78.352%
2536	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.009%	78.361%
2537	CHINA CINDA ASS	0.009%	78.370%
2538	CEMBRA MONEY BA	0.009%	78.378%
2539	MCDERMOTT INTL	0.009%	78.387%
2540	NORDSON CORP COMMON STOCK	0.009%	78.396%
2541	LONDON STOCK EX	0.009%	78.404%
2542	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	78.413%
2543	SAP SE SPONSORED ADR ADR	0.009%	78.422%
2544	CAPITACOMMERCIA	0.009%	78.431%
2545	VALIANT HOLDING	0.009%	78.439%
2546	HAEMONETICS COR	0.009%	78.448%
2547	STEPAN CO COMMON STOCK USD1.0	0.009%	78.457%
2548	AMBEV SA	0.009%	78.466%
2549	NIKON CORP	0.009%	78.474%
2550	AMCOR LIMITED	0.009%	78.483%
2551	J.C. PENNEY CO INC COMMON STOCK USD.5	0.009%	78.492%
2552	JANUS CAPITAL G	0.009%	78.500%
2553	UNIFIRST CORP/MA COMMON STOCK USD.1	0.009%	78.509%
2554	BADGER DAYLIGHT	0.009%	78.518%
2555	INNOGY SE	0.009%	78.526%
2556	IBIDEN CO	0.009%	78.535%
2557	B+G FOODS INC COMMON STOCK USD.01	0.009%	78.544%
2558	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.009%	78.553%
2559	NELNET INC CL A COMMON STOCK USD.01	0.009%	78.561%
2560	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.009%	78.570%
2561	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.009%	78.579%
2562	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	78.587%
2563	CHEMED CORP COMMON STOCK USD1.0	0.009%	78.596%
2564	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.009%	78.605%
2565	CHINA CITIC BK	0.009%	78.613%
2566	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.009%	78.622%
2567	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	78.631%
2568	WIN SEMICONDUCT	0.009%	78.639%
2569	MITSUBISHI ESTA	0.009%	78.648%
2570	SAPPORO BREWERI	0.009%	78.657%
2571	MERRY ELECTRONI	0.009%	78.665%
2572	STATE BK OF IND	0.009%	78.674%
2573	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.009%	78.682%
2574	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.009%	78.691%
2575	AVIGILON CORP C	0.009%	78.700%
2576	CANFOR PULP PRO	0.009%	78.708%
2577	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.009%	78.717%
2578	RED HAT INC COMMON STOCK USD.0001	0.009%	78.726%
2579	VAIL RESORTS	0.009%	78.734%
2580	PLAYTECH	0.009%	78.743%
2581	AVX CORP COMMON STOCK USD.01	0.009%	78.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	BANK NEDERLANDS	0.009%	78.760%
2583	AXALTA COATING	0.009%	78.769%
2584	ASML HOLDING NV	0.009%	78.777%
2585	DOMINO S PIZZA INC COMMON STOCK USD.01	0.009%	78.786%
2586	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.009%	78.794%
2587	CIFI HOLDINGS G	0.009%	78.803%
2588	WACKER CHEMIE A	0.009%	78.812%
2589	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.009%	78.820%
2590	POU CHEN	0.009%	78.829%
2591	CLP HOLDINGS	0.009%	78.837%
2592	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	78.846%
2593	DONALDSON CO IN	0.009%	78.854%
2594	CAPITEC BANK HL	0.009%	78.863%
2595	KANEKA CORP	0.009%	78.872%
2596	DRIL QUIP INC	0.009%	78.880%
2597	HNI CORP	0.009%	78.889%
2598	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.009%	78.897%
2599	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.009%	78.906%
2600	SANTANDER UK PLC SR UNSECURED 03/24 4	0.009%	78.914%
2601	AURIZON HOLDING	0.009%	78.923%
2602	VOLVO AB	0.009%	78.931%
2603	ELEMENTIS (1998	0.009%	78.940%
2604	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.009%	78.948%
2605	GVC HOLDINGS PL	0.009%	78.957%
2606	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.009%	78.965%
2607	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.009%	78.974%
2608	MASCO CORP	0.009%	78.983%
2609	MORNINGSTAR INC COMMON STOCK	0.009%	78.991%
2610	DAIICHI SANKYO	0.009%	79.000%
2611	NABORS INDUSTRI	0.009%	79.008%
2612	SEMGROUP CORP CLASS A COMMON STOCK	0.009%	79.017%
2613	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.009%	79.025%
2614	MOSAIC CO SR UNSECURED 11/23 4.25	0.009%	79.034%
2615	WOOD GROUP (JOH	0.009%	79.042%
2616	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.009%	79.051%
2617	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.008%	79.059%
2618	ULTRAPAR PARTIC	0.008%	79.068%
2619	SEALED AIR CORP COMMON STOCK USD.1	0.008%	79.076%
2620	INDUSTRIAL BANK	0.008%	79.085%
2621	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	79.093%
2622	MCKESSON CORP SR UNSECURED 03/24 3.796	0.008%	79.102%
2623	CANARA BANK	0.008%	79.110%
2624	MEDIASET ESPANA	0.008%	79.118%
2625	FBL FINANCIAL G	0.008%	79.127%
2626	LAB CORP OF AME	0.008%	79.135%
2627	AMGEN INC SR UNSECURED 05/24 3.625	0.008%	79.144%
2628	IBM CORP SR UNSECURED 02/24 3.625	0.008%	79.152%
2629	E-MART CO. LTD.	0.008%	79.161%
2630	WEIR GROUP	0.008%	79.169%
2631	ESCORTS LTD	0.008%	79.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.008%	79.186%
2633	GLANBIA PLC	0.008%	79.195%
2634	ABN AMRO GROUP	0.008%	79.203%
2635	GRUPO AEROPORTUARIO SUR ADR ADR	0.008%	79.212%
2636	STATE STREET CORP SR UNSECURED 08/25 3.55	0.008%	79.220%
2637	TRINIDAD DRILLI	0.008%	79.229%
2638	CEAT LTD	0.008%	79.237%
2639	BLACKROCK INC SR UNSECURED 06/22 3.375	0.008%	79.246%
2640	MEDTRONIC INC 3	0.008%	79.254%
2641	MINITUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.008%	79.262%
2642	KREDITANST FUR	0.008%	79.271%
2643	YARA INTERNATIO	0.008%	79.279%
2644	MASTERCARD INC SR UNSECURED 04/24 3.375	0.008%	79.288%
2645	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.008%	79.296%
2646	VONTOBEL HLDGS	0.008%	79.305%
2647	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.008%	79.313%
2648	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.008%	79.322%
2649	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.008%	79.330%
2650	HOYA CORP	0.008%	79.338%
2651	BEST BUY CO INC	0.008%	79.347%
2652	MORI SEIKI CO	0.008%	79.355%
2653	CELGENE CORP SR UNSECURED 05/24 3.625	0.008%	79.364%
2654	BAT INTL FINANC	0.008%	79.372%
2655	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.008%	79.381%
2656	GRUBHUB INC COMMON STOCK USD.0001	0.008%	79.389%
2657	CHEMOURS CO/THE COMMON STOCK	0.008%	79.397%
2658	SANKYU INC	0.008%	79.406%
2659	ZEON CO	0.008%	79.414%
2660	LOEWS CORP SR UNSECURED 04/26 3.75	0.008%	79.423%
2661	BUZZI UNICEM SP	0.008%	79.431%
2662	STAMPS.COM INC COMMON STOCK USD.001	0.008%	79.439%
2663	AMMB HOLDINGS B	0.008%	79.448%
2664	RLJ LODGING TRUST REIT	0.008%	79.456%
2665	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.008%	79.465%
2666	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.008%	79.473%
2667	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.008%	79.481%
2668	SOPRA	0.008%	79.490%
2669	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.008%	79.498%
2670	SANWA SHUTTER C	0.008%	79.506%
2671	GLP J-REIT	0.008%	79.515%
2672	AETNA INC SR UNSECURED 11/24 3.5	0.008%	79.523%
2673	SANTOS LIMITED	0.008%	79.532%
2674	BYD ELECTRONIC	0.008%	79.540%
2675	KURITA WATER IN	0.008%	79.548%
2676	WESTERN UNION CO COMMON STOCK USD.01	0.008%	79.557%
2677	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.008%	79.565%
2678	GRIFOLS SA	0.008%	79.573%
2679	AVNET INC SR UNSECURED 04/26 4.625	0.008%	79.582%
2680	UNIVERSAL CORP	0.008%	79.590%
2681	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.008%	79.599%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	79.607%
2683	ROBERT HALF INT	0.008%	79.615%
2684	SCHOUW & CO	0.008%	79.624%
2685	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.008%	79.632%
2686	ASSURANT INC	0.008%	79.640%
2687	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.008%	79.649%
2688	PLAINS ALL AMER	0.008%	79.657%
2689	NEOPOST	0.008%	79.665%
2690	MUELLER INDS IN	0.008%	79.674%
2691	SECOM CO	0.008%	79.682%
2692	IBM CORP SR UNSECURED 05/20 1.625	0.008%	79.690%
2693	TRYGVESTA AS	0.008%	79.699%
2694	VESUVIUS PLC	0.008%	79.707%
2695	ANTHEM INC	0.008%	79.716%
2696	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.008%	79.724%
2697	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.008%	79.732%
2698	NORDSTROM INC COMMON STOCK	0.008%	79.741%
2699	HYPROP INVESTME	0.008%	79.749%
2700	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.008%	79.757%
2701	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.008%	79.766%
2702	COACH INC SR UNSECURED 04/25 4.25	0.008%	79.774%
2703	NIBE INDUSTRIER	0.008%	79.782%
2704	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	79.791%
2705	MANITOBA PROVIN	0.008%	79.799%
2706	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.008%	79.807%
2707	SIMCORP A/S	0.008%	79.816%
2708	QUALCOMM INC SR UNSECURED 05/25 3.45	0.008%	79.824%
2709	FILA KOREA LTD	0.008%	79.832%
2710	ASUSTEK COMPUTE	0.008%	79.841%
2711	TAURON POLSKA E	0.008%	79.849%
2712	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.008%	79.857%
2713	TOWNE BANK COMMON STOCK USD1.667	0.008%	79.866%
2714	SASOL	0.008%	79.874%
2715	BUWOG AG	0.008%	79.882%
2716	HSBC USA INC SR UNSECURED 06/24 3.5	0.008%	79.890%
2717	NIPPON ELEC GLA	0.008%	79.899%
2718	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.008%	79.907%
2719	UNUM GROUP	0.008%	79.915%
2720	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.008%	79.924%
2721	STATOIL ASA COMPANY GUAR 01/22 3.15	0.008%	79.932%
2722	MMI HOLDINGS LT	0.008%	79.940%
2723	ASHIKAGA HOLDIN	0.008%	79.949%
2724	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.008%	79.957%
2725	GRANITE CONST	0.008%	79.965%
2726	BOVIS HOMES GRO	0.008%	79.974%
2727	ENTERPRISE PROD	0.008%	79.982%
2728	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.008%	79.990%
2729	STATE STREET CORP SR UNSECURED 12/24 3.3	0.008%	79.998%
2730	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.008%	80.007%
2731	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.008%	80.015%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	THALES SA	0.008%	80.023%
2733	Samsung Life In	0.008%	80.032%
2734	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.008%	80.040%
2735	ORORA LTD	0.008%	80.048%
2736	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.008%	80.056%
2737	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	80.065%
2738	PKO BANK POLSKI	0.008%	80.073%
2739	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.008%	80.081%
2740	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.008%	80.089%
2741	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.008%	80.098%
2742	ZHONGSHENG GROU	0.008%	80.106%
2743	BANK TOKYO-MIT	0.008%	80.114%
2744	GREAT PORTLAND	0.008%	80.123%
2745	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.008%	80.131%
2746	VISA INC SR UNSECURED 12/25 3.15	0.008%	80.139%
2747	INFINERA CORP	0.008%	80.147%
2748	DDR CORP REIT USD.1	0.008%	80.156%
2749	ACADIA REALTY TRUST REIT USD.001	0.008%	80.164%
2750	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	80.172%
2751	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.008%	80.180%
2752	DOWA HOLDING CO	0.008%	80.188%
2753	CASIO COMPUTER	0.008%	80.197%
2754	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.008%	80.205%
2755	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.008%	80.213%
2756	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.008%	80.221%
2757	TATA STEEL LIMI	0.008%	80.230%
2758	S-OIL CORPORATI	0.008%	80.238%
2759	VIACOM INC SR UNSECURED 04/24 3.875	0.008%	80.246%
2760	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.008%	80.254%
2761	ROWAN COMPANIES	0.008%	80.262%
2762	KYOCERA CORP SPONS ADR ADR	0.008%	80.271%
2763	TAIYO YUDEN CO	0.008%	80.279%
2764	SWISS PRIME SIT	0.008%	80.287%
2765	BHP BILLITON FI	0.008%	80.295%
2766	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.008%	80.303%
2767	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.008%	80.312%
2768	EUROFINS SCIENT	0.008%	80.320%
2769	DEUTSCHE BK AG	0.008%	80.328%
2770	SYMANTEC CORP	0.008%	80.336%
2771	FLEXIUM INTERCO	0.008%	80.344%
2772	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.008%	80.353%
2773	LUKOIL PJSC - A	0.008%	80.361%
2774	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.008%	80.369%
2775	DEAN FOODS CO COMMON STOCK USD.01	0.008%	80.377%
2776	JTEKT CORP.	0.008%	80.385%
2777	ADELAIDE BRIGHT	0.008%	80.394%
2778	TOYODA GOSEI	0.008%	80.402%
2779	ASSOCD BANC-COR	0.008%	80.410%
2780	EXELON CORP SR UNSECURED 04/26 3.4	0.008%	80.418%
2781	CENTERPOINT ENE	0.008%	80.426%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	EATON CORP COMPANY GUAR 11/22 2.75	0.008%	80.434%
2783	PFIZER INC SR UNSECURED 12/26 3	0.008%	80.443%
2784	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.008%	80.451%
2785	ORACLE CORP SR UNSECURED 10/22 2.5	0.008%	80.459%
2786	NORDSTROM INC SR UNSECURED 05/20 4.75	0.008%	80.467%
2787	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.008%	80.475%
2788	ANSELL LTD	0.008%	80.483%
2789	HERBALIFE LTD COMMON STOCK USD.002	0.008%	80.491%
2790	CHIBA BANK	0.008%	80.500%
2791	ARCA CONTINEN	0.008%	80.508%
2792	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.008%	80.516%
2793	CME GROUP INC SR UNSECURED 03/25 3	0.008%	80.524%
2794	BELIMO HOLDING	0.008%	80.532%
2795	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.008%	80.540%
2796	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.008%	80.549%
2797	EXELIXIS INC	0.008%	80.557%
2798	SINO-OCEAN LAND	0.008%	80.565%
2799	ENERGEN CORP COMMON STOCK USD.01	0.008%	80.573%
2800	SINOPAC HLDG	0.008%	80.581%
2801	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	80.589%
2802	77TH BANK	0.008%	80.597%
2803	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.008%	80.605%
2804	SSAB SVENSKT ST	0.008%	80.614%
2805	SUZANO PAPEL E	0.008%	80.622%
2806	DAITO TRUST CON	0.008%	80.630%
2807	ISS A/S	0.008%	80.638%
2808	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.008%	80.646%
2809	CITIGROUP INC SR UNSECURED 04/25 3.3	0.008%	80.654%
2810	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	80.662%
2811	BRAMBLES LIMITE	0.008%	80.670%
2812	BROCADE COMMUNI	0.008%	80.678%
2813	TOYO TIRE & RUB	0.008%	80.687%
2814	A.P. MOLLER-MAE	0.008%	80.695%
2815	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.008%	80.703%
2816	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.008%	80.711%
2817	GOME ELECTRICAL	0.008%	80.719%
2818	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.008%	80.727%
2819	DAIDO STEEL CO	0.008%	80.735%
2820	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.008%	80.743%
2821	LEONS FURNITURE	0.008%	80.751%
2822	FUKUOKA FINANCI	0.008%	80.759%
2823	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.008%	80.767%
2824	ACXIOM CORP COMMON STOCK USD.1	0.008%	80.775%
2825	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.008%	80.784%
2826	RELIANCE CAPITA	0.008%	80.792%
2827	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.008%	80.800%
2828	TIETO CORP OYJ	0.008%	80.808%
2829	BEKAERT SA	0.008%	80.816%
2830	ASM INTL NV	0.008%	80.824%
2831	MTR CORP	0.008%	80.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	NOW INC COMMON STOCK USD.01	0.008%	80.840%
2833	CARDTRONICS PLC	0.008%	80.848%
2834	ASTRAZENECA	0.008%	80.856%
2835	KASIKORNBANK PL	0.008%	80.864%
2836	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.008%	80.872%
2837	WABTEC CORP COMMON STOCK USD.01	0.008%	80.880%
2838	STATOIL ASA COMPANY GUAR 01/23 2.45	0.008%	80.888%
2839	BRITISH SKY BRO	0.008%	80.896%
2840	WOORI BANK	0.008%	80.904%
2841	VICTREX PLC	0.008%	80.912%
2842	CROMBIE REAL ES	0.008%	80.920%
2843	GPE EUROTUNNEL	0.008%	80.928%
2844	BE SEMICONDUCTO	0.008%	80.936%
2845	NORDSTROM INC	0.008%	80.944%
2846	HITACHI METALS	0.008%	80.952%
2847	OSI SYSTEMS INC	0.008%	80.960%
2848	CHINA VANKE CO	0.008%	80.968%
2849	NABTESCO CORP	0.008%	80.976%
2850	COCA-COLA BOTTL	0.008%	80.984%
2851	LANDSTAR SYSTEM	0.008%	80.992%
2852	CJ CHEILJEDANG	0.008%	81.000%
2853	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	81.008%
2854	URBAN EDGE PROPERTIES REIT USD.01	0.008%	81.016%
2855	LIFE HEALTHCARE	0.008%	81.024%
2856	ZILLOW GROUP INC C COMMON STOCK	0.008%	81.032%
2857	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	81.040%
2858	MEDIATEK INC	0.008%	81.048%
2859	MINERAL RESOURC	0.008%	81.056%
2860	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.008%	81.064%
2861	GROUP 1 AUTO	0.008%	81.072%
2862	TOPDANMARK A/S	0.008%	81.080%
2863	BRADY(WH)	0.008%	81.088%
2864	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.008%	81.096%
2865	DUERR AG	0.008%	81.104%
2866	YAMAGUCHI FINAN	0.008%	81.112%
2867	LA Z BOY INC COMMON STOCK USD1.0	0.008%	81.120%
2868	CINEWORLD GROUP	0.008%	81.127%
2869	HERC HOLDINGS INC COMMON STOCK USD.01	0.008%	81.135%
2870	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.008%	81.143%
2871	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.008%	81.151%
2872	SYNAPTICS INC COMMON STOCK USD.001	0.008%	81.159%
2873	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	81.167%
2874	SHUTTERFLY INC	0.008%	81.175%
2875	EXLSERVICE HLDG	0.008%	81.183%
2876	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	81.191%
2877	ALFA LAVAL AB	0.008%	81.199%
2878	NAMCO BANDAI HO	0.008%	81.207%
2879	ALLIANT ENERGY	0.008%	81.214%
2880	EVOLUTION MININ	0.008%	81.222%
2881	TALANX AG	0.008%	81.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.008%	81.238%
2883	SULZER AG	0.008%	81.246%
2884	SJM HOLDINGS LT	0.008%	81.254%
2885	ENTEL EMP NAC T	0.008%	81.262%
2886	BOEING CO SR UNSECURED 03/25 2.5	0.008%	81.270%
2887	MEDICAL FACILIT	0.008%	81.278%
2888	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.008%	81.285%
2889	BIOVERATIV INC COMMON STOCK USD.001	0.008%	81.293%
2890	GRUPO FINANCIER	0.008%	81.301%
2891	KB HOME COMMON STOCK USD1.0	0.008%	81.309%
2892	MUELLER WATER P	0.008%	81.317%
2893	FIRST MERCHANTS CORP COMMON STOCK	0.008%	81.325%
2894	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.008%	81.333%
2895	LLOYD THOMPSON	0.008%	81.340%
2896	VECTREN CORP COMMON STOCK	0.008%	81.348%
2897	TSUMURA & CO	0.008%	81.356%
2898	FUCHS PETROLUB	0.008%	81.364%
2899	SGS SA-REG COMM	0.008%	81.372%
2900	SILICON LABORAT	0.008%	81.380%
2901	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.008%	81.388%
2902	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.008%	81.395%
2903	NOF CORP	0.008%	81.403%
2904	TANGER FACTORY OUTLET CENTER REIT USD.01	0.008%	81.411%
2905	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.008%	81.419%
2906	SONIC HEALTHCAR	0.008%	81.427%
2907	DAELIM INDUSTRI	0.008%	81.435%
2908	LEOPALACE 21	0.008%	81.442%
2909	LANCASTER COLON	0.008%	81.450%
2910	RIGHTMOVE GROUP	0.008%	81.458%
2911	ENN ENERGY HOLD	0.008%	81.466%
2912	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.008%	81.474%
2913	AMER NATL INS	0.008%	81.482%
2914	PEBBLEBROOK HOT	0.008%	81.489%
2915	CAIRN ENERGY PL	0.008%	81.497%
2916	COMPUTER MODELL	0.008%	81.505%
2917	AUTOZONE INC COMMON STOCK USD.01	0.008%	81.513%
2918	BROWN-FORMAN CO	0.008%	81.521%
2919	NOVO NORDISK A/S SPONS ADR ADR	0.008%	81.528%
2920	CIMB GROUP HOLD	0.008%	81.536%
2921	GREIF INC CL A COMMON STOCK	0.008%	81.544%
2922	KERRY PROPRTIE	0.008%	81.552%
2923	GUNMA BANK	0.008%	81.560%
2924	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	81.567%
2925	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.008%	81.575%
2926	DONGFENG MOTOR	0.008%	81.583%
2927	SIHUAN PHARMACE	0.008%	81.591%
2928	CREST NICHOLSON	0.008%	81.598%
2929	ANTA SPORTS PRO	0.008%	81.606%
2930	NEXANS	0.008%	81.614%
2931	COFINIMMO	0.008%	81.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	IJM CORP BERHAD	0.008%	81.630%
2933	YUANTA FINL HOL	0.008%	81.637%
2934	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.008%	81.645%
2935	SECURITAS	0.008%	81.653%
2936	EBARA CORP	0.008%	81.661%
2937	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	81.668%
2938	LEE & MAN PAPER	0.008%	81.676%
2939	WASHINGTON REIT REIT USD.01	0.008%	81.684%
2940	SHIN KONG FINL	0.008%	81.692%
2941	QTS REALTY TRUST INC CL A REIT USD.01	0.008%	81.699%
2942	STATOIL ASA SPON ADR ADR	0.008%	81.707%
2943	TARGET CORP SR UNSECURED 04/26 2.5	0.008%	81.715%
2944	TRACTOR SUPPLY	0.008%	81.723%
2945	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.008%	81.730%
2946	HACHIJUNI BANK	0.008%	81.738%
2947	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.008%	81.746%
2948	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	81.753%
2949	REDROW	0.008%	81.761%
2950	ADMIRAL GROUP	0.008%	81.769%
2951	WESBANCO INC COMMON STOCK USD2.0833	0.008%	81.777%
2952	CNP ASSURANCES	0.008%	81.784%
2953	CBS CORP COMPANY GUAR 01/27 2.9	0.008%	81.792%
2954	KONECRANES O	0.008%	81.800%
2955	PUBLIC BNK-LOCA	0.008%	81.807%
2956	UTD O/S LAND	0.008%	81.815%
2957	ACTIVIA PROPERT	0.008%	81.823%
2958	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	81.830%
2959	DGB FINANCIAL G	0.008%	81.838%
2960	MBIA INC	0.008%	81.846%
2961	ALSEA SAB DE CV	0.008%	81.853%
2962	LEGGETT + PLATT INC COMMON STOCK USD.01	0.008%	81.861%
2963	NWS HOLDINGS LT	0.008%	81.869%
2964	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	81.876%
2965	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	81.884%
2966	CSR LIMITED	0.008%	81.892%
2967	FIRST BUSEY CORP COMMON STOCK USD.001	0.008%	81.899%
2968	VALMET CORP	0.008%	81.907%
2969	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.008%	81.915%
2970	TPK HOLDINGS CO	0.008%	81.922%
2971	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.008%	81.930%
2972	F5 NETWORKS INC COMMON STOCK	0.008%	81.937%
2973	BAYTEX ENERGY CORP COMMON STOCK	0.008%	81.945%
2974	LOJAS AMERICANA	0.008%	81.953%
2975	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	81.960%
2976	AGL ENERGY LTD	0.008%	81.968%
2977	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.008%	81.976%
2978	FAIRFAX FINANCI	0.008%	81.983%
2979	PREMIER INC CLASS A COMMON STOCK USD.01	0.008%	81.991%
2980	NEXT PLC	0.008%	81.998%
2981	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	82.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	JIANGXI COPPER	0.008%	82.014%
2983	DAINIPPON SCREE	0.008%	82.021%
2984	WEICHAI POWER-H	0.008%	82.029%
2985	CIPLA LTD	0.008%	82.036%
2986	FAIRFAX MEDIA L	0.008%	82.044%
2987	WACOAL CORP	0.008%	82.051%
2988	MATADOR RESOURCES CO COMMON STOCK USD.01	0.008%	82.059%
2989	INTEGRATED DEVI	0.008%	82.067%
2990	SOUTHERN CO SR UNSECURED 06/20 2.75	0.008%	82.074%
2991	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.008%	82.082%
2992	JBG SMITH PROPERTIES REIT USD.01	0.008%	82.089%
2993	CIMAREX ENERGY CO COMMON STOCK USD.01	0.008%	82.097%
2994	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.008%	82.104%
2995	CBS CORP COMPANY GUAR 01/25 3.5	0.008%	82.112%
2996	BIOMERIEUX	0.008%	82.119%
2997	TATA CONSULTANC	0.008%	82.127%
2998	FOSUN INTERNATI	0.008%	82.135%
2999	SEI INVESTMENT	0.008%	82.142%
3000	NIPPON KAYAKU C	0.008%	82.150%
3001	TOYO SEIKAN KAI	0.008%	82.157%
3002	AENA SA	0.008%	82.165%
3003	BANCA MEDIOLANU	0.008%	82.172%
3004	YAMATO HOLDINGS	0.008%	82.180%
3005	CCR SA	0.008%	82.187%
3006	BANCFIRST CORP	0.008%	82.195%
3007	WADDELL & REED	0.008%	82.202%
3008	CALLAWAY GOLF C	0.008%	82.210%
3009	FUJI ELECTRIC C	0.008%	82.217%
3010	RYDER SYSTEM IN	0.008%	82.225%
3011	YAMAHA CORP	0.008%	82.232%
3012	HELLA KGAA HUEC	0.007%	82.240%
3013	CORE-MARK HLDG	0.007%	82.247%
3014	SUL AMERICA SA	0.007%	82.255%
3015	GETINGE AB, B S	0.007%	82.262%
3016	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	82.270%
3017	BARCLAYS PLC	0.007%	82.277%
3018	HITACHI CHEMICA	0.007%	82.285%
3019	KYUSHU FINANCIA	0.007%	82.292%
3020	CALFRAC WELL SE	0.007%	82.300%
3021	THOMAS COOK GRO	0.007%	82.307%
3022	AIR WATER INC.	0.007%	82.315%
3023	FEDERAL BANK LT	0.007%	82.322%
3024	ALTRAN TECHNOLO	0.007%	82.330%
3025	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	82.337%
3026	ENEA SA	0.007%	82.345%
3027	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.007%	82.352%
3028	TATA MOTORS LTD	0.007%	82.360%
3029	ADTRAN INC	0.007%	82.367%
3030	BENESSE CORP	0.007%	82.374%
3031	NIPPON SUISAN	0.007%	82.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	DELTA ELECTRONI	0.007%	82.389%
3033	LENDINGCLUB CORP COMMON STOCK USD.01	0.007%	82.397%
3034	FISHER & PAYKEL	0.007%	82.404%
3035	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	82.412%
3036	NORTHVIEW APART	0.007%	82.419%
3037	HIKMA PHARMACEU	0.007%	82.426%
3038	HERSHEY FOODS C	0.007%	82.434%
3039	DISTRIBUIDORA I	0.007%	82.441%
3040	SPROTT INC COMM	0.007%	82.449%
3041	CABELA S INC COMMON STOCK USD.01	0.007%	82.456%
3042	ACCTON	0.007%	82.463%
3043	KRATON CORP COMMON STOCK USD.01	0.007%	82.471%
3044	LG HOUSEHOLD HE	0.007%	82.478%
3045	ATHABASCA OIL C	0.007%	82.486%
3046	RADIAN GROUP	0.007%	82.493%
3047	MAKITA CORP	0.007%	82.500%
3048	SPX FLOW INC COMMON STOCK USD.01	0.007%	82.508%
3049	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	82.515%
3050	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	82.522%
3051	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	82.530%
3052	JAFCO CO LTD	0.007%	82.537%
3053	EQT CORPORATION	0.007%	82.545%
3054	GS YUASA CORP	0.007%	82.552%
3055	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	82.559%
3056	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.007%	82.567%
3057	YTL CORP	0.007%	82.574%
3058	SUMITOMO FOREST	0.007%	82.581%
3059	DORMA+KABA HOLD	0.007%	82.589%
3060	BILFINGER BERGE	0.007%	82.596%
3061	COCHLEAR LTD	0.007%	82.603%
3062	COGNEX CORP	0.007%	82.611%
3063	CYRELA BRAZIL R	0.007%	82.618%
3064	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.007%	82.625%
3065	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	82.633%
3066	PROVIDENT FINAN	0.007%	82.640%
3067	IYO BANK	0.007%	82.647%
3068	BROOKS AUTOMATI	0.007%	82.655%
3069	CHUGOKU BANK	0.007%	82.662%
3070	ESTACIO PARTICI	0.007%	82.669%
3071	POWERTECH TECHN	0.007%	82.676%
3072	CENTURY TOKYO	0.007%	82.684%
3073	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.007%	82.691%
3074	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	82.698%
3075	DEUTSCHE BANK A	0.007%	82.706%
3076	TRIUMPH GROUP I	0.007%	82.713%
3077	SVENSKA CELLULO	0.007%	82.720%
3078	SKY CITY	0.007%	82.728%
3079	TUTOR PERINI CORP COMMON STOCK USD1.0	0.007%	82.735%
3080	TRANSURBAN GROU	0.007%	82.742%
3081	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.007%	82.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	AIR FRANCE-KLM	0.007%	82.757%
3083	HMS HOLDINGS CORP COMMON STOCK USD.01	0.007%	82.764%
3084	EMPRESA BRASILE	0.007%	82.771%
3085	ENSCO PLC CLASS	0.007%	82.779%
3086	AMEREN CORP SR UNSECURED 11/20 2.7	0.007%	82.786%
3087	TELKOM GROUP LT	0.007%	82.793%
3088	SIG	0.007%	82.800%
3089	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	82.808%
3090	CHINA STATE CON	0.007%	82.815%
3091	CHICO'S FAS INC	0.007%	82.822%
3092	SHENZHEN INVEST	0.007%	82.829%
3093	NETGEAR INC COMMON STOCK USD.001	0.007%	82.837%
3094	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	82.844%
3095	HIROSHIMA BANK	0.007%	82.851%
3096	CHINA DEVELOPME	0.007%	82.858%
3097	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.007%	82.866%
3098	JOHNSON ELECTRI	0.007%	82.873%
3099	ALTICE NV CLAS	0.007%	82.880%
3100	EASYJET	0.007%	82.887%
3101	QUBE HOLDINGS L	0.007%	82.894%
3102	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.007%	82.902%
3103	CHINA MEDICAL S	0.007%	82.909%
3104	ATHENAHEALTH IN	0.007%	82.916%
3105	SYNTHOMER PLC	0.007%	82.923%
3106	INTERCONTINENTAL HOTELS ADR ADR	0.007%	82.931%
3107	CSRA INC COMMON STOCK USD.001	0.007%	82.938%
3108	NIFCO INC	0.007%	82.945%
3109	APOLLO TYRES	0.007%	82.952%
3110	LANCASHIRE HLDG	0.007%	82.959%
3111	BERKSHIRE HAT E	0.007%	82.967%
3112	SAMSUNG HEAVY	0.007%	82.974%
3113	HK & CHINA GAS	0.007%	82.981%
3114	GREAT EAGLE HLD	0.007%	82.988%
3115	VALENER INC	0.007%	82.995%
3116	JAMES HARDIE IN	0.007%	83.003%
3117	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	83.010%
3118	AAR CORP	0.007%	83.017%
3119	ILLUMINA INC	0.007%	83.024%
3120	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.007%	83.031%
3121	RICHMONT MINES INC COMMON STOCK	0.007%	83.038%
3122	COMPEQ MFG	0.007%	83.046%
3123	N B T BANCORP INC COMMON STOCK USD.01	0.007%	83.053%
3124	AU OPTRONICS CO	0.007%	83.060%
3125	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	83.067%
3126	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	83.074%
3127	PATRICK INDUSTRIES INC COMMON STOCK	0.007%	83.081%
3128	TECH MAHINDRA L	0.007%	83.088%
3129	SAMSUNG SECS CO	0.007%	83.095%
3130	IMPALA PLATINUM	0.007%	83.103%
3131	PRICELINE GROUP	0.007%	83.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	HANESBRANDS INC COMMON STOCK USD.01	0.007%	83.117%
3133	CONTINENTAL GOL	0.007%	83.124%
3134	HENKEL KGAA-PRE	0.007%	83.131%
3135	ATMOS ENERGY CO	0.007%	83.138%
3136	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.007%	83.145%
3137	PENNON GROUP	0.007%	83.152%
3138	DIODES INC COMMON STOCK USD.667	0.007%	83.159%
3139	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	83.166%
3140	OIL SEARCH LTD	0.007%	83.174%
3141	KINGBOARD LAMIN	0.007%	83.181%
3142	PLANTRONICS INC COMMON STOCK USD.01	0.007%	83.188%
3143	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	83.195%
3144	HFF INC CLASS A COMMON STOCK USD.01	0.007%	83.202%
3145	KENEDIX REALTY	0.007%	83.209%
3146	WGL HOLDINGS INC COMMON STOCK	0.007%	83.216%
3147	NAGASE & CO	0.007%	83.223%
3148	CATTOLICA ASSIC	0.007%	83.230%
3149	PEOPLE'S INSURA	0.007%	83.237%
3150	MDU RES GROUP I	0.007%	83.244%
3151	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.007%	83.251%
3152	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	83.258%
3153	DASSAULT SYSTEM	0.007%	83.266%
3154	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.007%	83.273%
3155	SAIA INC COMMON STOCK USD.001	0.007%	83.280%
3156	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.007%	83.287%
3157	BOLLORE	0.007%	83.294%
3158	ARGONAUT GOLD I	0.007%	83.301%
3159	MAPLETREE COMME	0.007%	83.308%
3160	KYUDENKO CORP	0.007%	83.315%
3161	AUTO TRADER GRO	0.007%	83.322%
3162	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	83.329%
3163	TOYOBO CO	0.007%	83.336%
3164	CENCOSUD SA	0.007%	83.343%
3165	METHODE ELEC IN	0.007%	83.350%
3166	TORO CO	0.007%	83.357%
3167	CHALLENGER FIN	0.007%	83.364%
3168	ELIOR	0.007%	83.371%
3169	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	83.378%
3170	ICA GRUPPEN AB	0.007%	83.385%
3171	SCHOLASTIC CORP	0.007%	83.392%
3172	HOKUHOKU FINANC	0.007%	83.399%
3173	MACK CALI REALTY CORP REIT USD.01	0.007%	83.406%
3174	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	83.413%
3175	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	83.420%
3176	TECHTRONIC INDU	0.007%	83.427%
3177	CUBIC CORP COMMON STOCK	0.007%	83.434%
3178	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.007%	83.441%
3179	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	83.448%
3180	AUST & NZ BK GP	0.007%	83.455%
3181	LARGAN PRECISIO	0.007%	83.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	GREENCORE GROUP	0.007%	83.469%
3183	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.007%	83.476%
3184	K'S HOLDINGS	0.007%	83.483%
3185	ENDO INTERNATIO	0.007%	83.490%
3186	PRIMARY HEALTH	0.007%	83.497%
3187	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.007%	83.504%
3188	MULTI COLOR CORP COMMON STOCK	0.007%	83.511%
3189	MAEDA CORP	0.007%	83.518%
3190	DAEWOO SECURITI	0.007%	83.525%
3191	COCA-COLA EUROP	0.007%	83.532%
3192	BANCA POPOLARE	0.007%	83.539%
3193	FORWARD AIR COR	0.007%	83.546%
3194	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.007%	83.553%
3195	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.007%	83.560%
3196	AMBU A/S	0.007%	83.567%
3197	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	83.574%
3198	KELLOGG CO 4% 1	0.007%	83.581%
3199	MERLIN ENTERTAI	0.007%	83.588%
3200	HSBC USA INC SR UNSECURED 08/20 2.75	0.007%	83.594%
3201	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	83.601%
3202	POWER ASSETS HO	0.007%	83.608%
3203	AJINOMOTO CO IN	0.007%	83.615%
3204	RENISHAW	0.007%	83.622%
3205	SHISEIDO CO	0.007%	83.629%
3206	CORBION NV	0.007%	83.636%
3207	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	83.643%
3208	METRO AG	0.007%	83.650%
3209	NTT DATA	0.007%	83.657%
3210	XENIA HOTELS + RESORTS INC REIT USD.01	0.007%	83.664%
3211	SEVEN BANK LTD.	0.007%	83.671%
3212	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	83.678%
3213	CIELO SA	0.007%	83.684%
3214	ISETAN MITSUKOS	0.007%	83.691%
3215	KNOWLES CORP COMMON STOCK USD.01	0.007%	83.698%
3216	SCHWEITER TECH	0.007%	83.705%
3217	TESSENDERLO CHE	0.007%	83.712%
3218	DENA CO LTD	0.007%	83.719%
3219	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.007%	83.726%
3220	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.007%	83.733%
3221	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.007%	83.740%
3222	CHANG HWA COMME	0.007%	83.746%
3223	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.007%	83.753%
3224	FABRINET	0.007%	83.760%
3225	NUVASIVE INC COMMON STOCK USD.001	0.007%	83.767%
3226	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.007%	83.774%
3227	ZIJIN MINING GR	0.007%	83.781%
3228	DIPLOMA (NEW)	0.007%	83.788%
3229	PCCW LIMITED	0.007%	83.794%
3230	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.007%	83.801%
3231	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	83.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	ADEKA CORPORATI	0.007%	83.815%
3233	TRANSUNION COMMON STOCK USD.01	0.007%	83.822%
3234	OASIS PETROLEUM INC COMMON STOCK USD.01	0.007%	83.829%
3235	JD.COM INC ADR ADR USD.00002	0.007%	83.835%
3236	GAMESA CORP TEC	0.007%	83.842%
3237	SOFTWARE AG DAR	0.007%	83.849%
3238	KAMIGUMI CO	0.007%	83.856%
3239	NIDEC CORPORATI	0.007%	83.863%
3240	SEGA SAMMY HOLD	0.007%	83.869%
3241	QINETIQ GROUP P	0.007%	83.876%
3242	BOFI HOLDING INC COMMON STOCK USD.01	0.007%	83.883%
3243	SARTORIUS AG-VO	0.007%	83.890%
3244	CA INC 3.6% 01A	0.007%	83.897%
3245	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.007%	83.903%
3246	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.007%	83.910%
3247	NIPPON LIGHT ME	0.007%	83.917%
3248	ASPEN PHARMACAR	0.007%	83.924%
3249	SHELL INTERNATI	0.007%	83.930%
3250	SCRIPPS(EW)CO(N	0.007%	83.937%
3251	CARE CAPITAL PROPERTIES INC REIT USD.01	0.007%	83.944%
3252	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.007%	83.951%
3253	CRANSWICK	0.007%	83.957%
3254	INCYTE PHARMACE	0.007%	83.964%
3255	NOVATEK MICROEL	0.007%	83.971%
3256	NCC AB-B	0.007%	83.978%
3257	PARAGON GROUP O	0.007%	83.984%
3258	MYRIAD GENETICS	0.007%	83.991%
3259	KONAMI CO	0.007%	83.998%
3260	VERISIGN	0.007%	84.005%
3261	MATSON INC COMMON STOCK	0.007%	84.011%
3262	XINYI GLASS HOL	0.007%	84.018%
3263	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.007%	84.025%
3264	STAG INDUSTRIAL INC REIT USD.01	0.007%	84.031%
3265	BEIJING ENT WAT	0.007%	84.038%
3266	ENI	0.007%	84.045%
3267	SHIZUOKA BANK	0.007%	84.051%
3268	PROSIEBENSAT.1	0.007%	84.058%
3269	EUROCOMMERCIAL	0.007%	84.065%
3270	KOREAN AIR LINE	0.007%	84.072%
3271	JD SPORTS FASHI	0.007%	84.078%
3272	SOUTH32 ADR ADR	0.007%	84.085%
3273	JAPAN EXCHANGE	0.007%	84.092%
3274	PORTO SEGURO SA	0.007%	84.098%
3275	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.007%	84.105%
3276	SNAM SPA	0.007%	84.112%
3277	AUTODESK INC SR UNSECURED 12/22 3.6	0.007%	84.118%
3278	UTD INTERNET AG	0.007%	84.125%
3279	TRIPOD TECHNOLO	0.007%	84.132%
3280	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.007%	84.138%
3281	YUEXIU PROPERTY	0.007%	84.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	84.152%
3283	TOTO	0.007%	84.158%
3284	GLUSKIN SHEFF &	0.007%	84.165%
3285	NIPPON KONPO UN	0.007%	84.172%
3286	PINNACLE WEST CAPITAL COMMON STOCK	0.007%	84.178%
3287	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.007%	84.185%
3288	NEWMARKET CORP COMMON STOCK	0.007%	84.192%
3289	JSR CORPORATION	0.007%	84.198%
3290	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.007%	84.205%
3291	HYUNDAI DS,NEW	0.007%	84.211%
3292	VAREX IMAGING CORP COMMON STOCK	0.007%	84.218%
3293	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.007%	84.225%
3294	BREWIN DOLPHIN	0.007%	84.231%
3295	TRONOX LTD-CL A	0.007%	84.238%
3296	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.007%	84.245%
3297	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	84.251%
3298	NISHI-NIPPON FI	0.007%	84.258%
3299	DYNEGY INC COMMON STOCK USD.01	0.007%	84.264%
3300	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	84.271%
3301	GOLDEN AGRI RES	0.007%	84.278%
3302	TAIWAN UNION TE	0.007%	84.284%
3303	HUA NAN FINANCI	0.007%	84.291%
3304	INDUSTRIAS PENO	0.007%	84.297%
3305	BARCLAYS PLC 1.	0.007%	84.304%
3306	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.007%	84.311%
3307	MOBILE MINI INC COMMON STOCK USD.01	0.007%	84.317%
3308	ACTUANT CORP A COMMON STOCK USD.2	0.007%	84.324%
3309	BANK OF GEORGIA	0.007%	84.330%
3310	CHICAGO BRIDGE	0.007%	84.337%
3311	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.007%	84.343%
3312	KUBOTA CORP	0.007%	84.350%
3313	RECRUIT HOLDING	0.007%	84.357%
3314	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.007%	84.363%
3315	DAILY MAIL&GEN	0.007%	84.370%
3316	BOYD GAMING COR	0.007%	84.376%
3317	INVENTEC CORP	0.007%	84.383%
3318	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.007%	84.389%
3319	HEROUX DEVTEK	0.007%	84.396%
3320	HEXAGON AB	0.007%	84.403%
3321	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.007%	84.409%
3322	KAMAN CORP COMMON STOCK USD1.0	0.007%	84.416%
3323	HARVEY NORMAN H	0.007%	84.422%
3324	EXXARO	0.007%	84.429%
3325	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	84.435%
3326	ISRAEL DISCOUNT	0.007%	84.442%
3327	COMFORT SYSTEMS	0.007%	84.448%
3328	JAPAN AIRLINES	0.007%	84.455%
3329	BANRISUL	0.007%	84.461%
3330	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	84.468%
3331	SAGE GROUP PLC/	0.007%	84.474%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	WABASH NATIONAL	0.007%	84.481%
3333	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.007%	84.487%
3334	SEINO TRANSPORT	0.007%	84.494%
3335	IDACORP INC COMMON STOCK	0.007%	84.500%
3336	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.007%	84.507%
3337	SHIMIZU CORP	0.007%	84.513%
3338	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.007%	84.520%
3339	GRAFTON GROUP P	0.006%	84.526%
3340	SUMITOMO MITSUI	0.006%	84.533%
3341	BTG PLC	0.006%	84.539%
3342	FORBO HLDG	0.006%	84.546%
3343	HIGH LINER FOOD	0.006%	84.552%
3344	ERICSSON (LM) TEL SP ADR ADR	0.006%	84.559%
3345	PETRONET LNG LT	0.006%	84.565%
3346	VF CORP SR UNSECURED 09/21 3.5	0.006%	84.572%
3347	KEIHAN ELECTRIC	0.006%	84.578%
3348	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	84.585%
3349	CTS EVENTIM	0.006%	84.591%
3350	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.006%	84.598%
3351	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.006%	84.604%
3352	AON CORP COMPANY GUAR 09/20 5	0.006%	84.611%
3353	NOMURA HOLDINGS INC SPON ADR ADR	0.006%	84.617%
3354	NCR CORP	0.006%	84.623%
3355	DSW INC CLASS A COMMON STOCK	0.006%	84.630%
3356	GAIL INDIA LTD	0.006%	84.636%
3357	BANK TOKYO-MITS	0.006%	84.643%
3358	RUMO SA	0.006%	84.649%
3359	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.006%	84.656%
3360	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	84.662%
3361	HITACHI CAPITAL	0.006%	84.669%
3362	ALLEGIANT TRAVE	0.006%	84.675%
3363	SHANGHAI INDL	0.006%	84.682%
3364	PENTA OCEAN CON	0.006%	84.688%
3365	AZZ INC COMMON STOCK USD1.0	0.006%	84.694%
3366	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.006%	84.701%
3367	LIVANOVA PLC	0.006%	84.707%
3368	LIQUOR STORES N	0.006%	84.714%
3369	MICHAEL PAGE IN	0.006%	84.720%
3370	BANKIA SA	0.006%	84.727%
3371	FIERA SCEPTRE I	0.006%	84.733%
3372	NAN YA PLASTIC	0.006%	84.740%
3373	GENTERA SAB DE	0.006%	84.746%
3374	BALL CORP COMPANY GUAR 03/22 5	0.006%	84.752%
3375	ULTRA ELECTRONI	0.006%	84.759%
3376	SSP GROUP PLC	0.006%	84.765%
3377	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.006%	84.772%
3378	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.006%	84.778%
3379	VONAGE HLDGS CO	0.006%	84.785%
3380	TVS MOTOR CO	0.006%	84.791%
3381	FRONTIER REIT	0.006%	84.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	INNOSPEC INC COMMON STOCK USD.01	0.006%	84.804%
3383	INSURANCE AUSTR	0.006%	84.810%
3384	SWATCH GROUP AG	0.006%	84.817%
3385	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	84.823%
3386	INVESTA OFFICE	0.006%	84.829%
3387	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.006%	84.836%
3388	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	84.842%
3389	DHX MEDIA LTD	0.006%	84.849%
3390	BANCO SANTANDER	0.006%	84.855%
3391	TAIWAN COOPERAT	0.006%	84.861%
3392	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.006%	84.868%
3393	SINOPHARM GROUP	0.006%	84.874%
3394	SM ENERGY CO COMMON STOCK USD.01	0.006%	84.881%
3395	SPAR GROUP LIMU	0.006%	84.887%
3396	KAJIMA CORP	0.006%	84.893%
3397	KILLAM APART RE	0.006%	84.900%
3398	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.006%	84.906%
3399	LTC PROPERTIES	0.006%	84.912%
3400	MAEDA ROAD CONS	0.006%	84.919%
3401	China Mengniu D	0.006%	84.925%
3402	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.006%	84.931%
3403	HUANENG RENEWAB	0.006%	84.938%
3404	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	84.944%
3405	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	84.951%
3406	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.006%	84.957%
3407	ONTEX GROUP NV	0.006%	84.963%
3408	DRAX GROUP PLC	0.006%	84.970%
3409	ESSENTRA PLC	0.006%	84.976%
3410	USHIO INC	0.006%	84.982%
3411	BHARTI INFRATEL	0.006%	84.989%
3412	AMGEN INC SR UNSECURED 11/21 3.875	0.006%	84.995%
3413	PARK NATIONAL CORP COMMON STOCK	0.006%	85.001%
3414	TASEKO MINES LT	0.006%	85.008%
3415	POWER FINANCE C	0.006%	85.014%
3416	BOB EVANS FARMS	0.006%	85.020%
3417	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.006%	85.027%
3418	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.006%	85.033%
3419	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	85.039%
3420	SUN TV NETWORK	0.006%	85.046%
3421	TRILOGY ENERGY	0.006%	85.052%
3422	AETNA INC 4.125	0.006%	85.058%
3423	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.006%	85.065%
3424	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.006%	85.071%
3425	CORE LABORATORI	0.006%	85.077%
3426	BLUEBIRD BIO IN	0.006%	85.083%
3427	AOYAMA TRADING	0.006%	85.090%
3428	INDUS HOLDING A	0.006%	85.096%
3429	PTT GLOBAL CHEM	0.006%	85.102%
3430	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.006%	85.109%
3431	SUN PHARMACEUTI	0.006%	85.115%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	85.121%
3433	WAREHOUSES DE P	0.006%	85.128%
3434	KCC CORP	0.006%	85.134%
3435	INTERPUMP GROUP	0.006%	85.140%
3436	CALERES INC COMMON STOCK USD.01	0.006%	85.146%
3437	NATL AUST BANK	0.006%	85.153%
3438	SHENZHOU INT GR	0.006%	85.159%
3439	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	85.165%
3440	MITIE GROUP	0.006%	85.172%
3441	EBAY INC SR UNSECURED 03/22 3.8	0.006%	85.178%
3442	BOSSARD HOLDING	0.006%	85.184%
3443	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	85.190%
3444	MAGELLAN AEROSP	0.006%	85.197%
3445	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.006%	85.203%
3446	ABB LTD SPON ADR ADR	0.006%	85.209%
3447	ADVANTEST	0.006%	85.215%
3448	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	85.222%
3449	MTY FOOD GROUP	0.006%	85.228%
3450	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.006%	85.234%
3451	TAIWAN PAIHO	0.006%	85.241%
3452	CHINA AGRI-INDU	0.006%	85.247%
3453	ONE GAS INC COMMON STOCK	0.006%	85.253%
3454	GRASIM INDUSTRI	0.006%	85.259%
3455	ALSTRIA OFFICE	0.006%	85.266%
3456	SHINSEGAE DEPT	0.006%	85.272%
3457	KONINKLIJKE BAM	0.006%	85.278%
3458	LOGITECH INTERN	0.006%	85.284%
3459	GPO FIN INBURSA	0.006%	85.291%
3460	SHENZHEN INTERN	0.006%	85.297%
3461	SENIOR PLC	0.006%	85.303%
3462	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.006%	85.309%
3463	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.006%	85.315%
3464	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	85.322%
3465	AYALA CORP	0.006%	85.328%
3466	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	85.334%
3467	EDF	0.006%	85.340%
3468	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.006%	85.347%
3469	TIME INC COMMON STOCK USD.01	0.006%	85.353%
3470	JAPAN LOGISTICS	0.006%	85.359%
3471	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.006%	85.365%
3472	INTERFACE INC COMMON STOCK USD.1	0.006%	85.371%
3473	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.006%	85.378%
3474	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.006%	85.384%
3475	WERELDHAVE NV	0.006%	85.390%
3476	AWA BANK	0.006%	85.396%
3477	GANNETT CO INC COMMON STOCK USD.01	0.006%	85.402%
3478	SOCIETE TELEVIS	0.006%	85.409%
3479	BANCOLOMBIA SA	0.006%	85.415%
3480	NHK SPRING CO	0.006%	85.421%
3481	DUNDEE PRECIOUS	0.006%	85.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	MORI HILLS REIT	0.006%	85.433%
3483	KEMIRA OY	0.006%	85.440%
3484	MORINAGA MILK I	0.006%	85.446%
3485	SHOWA SHELL SEK	0.006%	85.452%
3486	ALLETE INC	0.006%	85.458%
3487	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	85.464%
3488	SCANA CORP COMMON STOCK	0.006%	85.470%
3489	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	85.477%
3490	OXFORD INDUSTRI	0.006%	85.483%
3491	THIRD POINT REI	0.006%	85.489%
3492	QUALCOMM INC SR UNSECURED 05/22 3	0.006%	85.495%
3493	IMCD GROUP NV	0.006%	85.501%
3494	HINO MOTORS	0.006%	85.507%
3495	MACRONIX INTERN	0.006%	85.514%
3496	VISCOFAN SA	0.006%	85.520%
3497	CHINA PETROLEUM	0.006%	85.526%
3498	WILMAR INTERL L	0.006%	85.532%
3499	PIZZA PIZZA ROY	0.006%	85.538%
3500	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	85.544%
3501	NISSHINBO IND I	0.006%	85.550%
3502	CABLE ONE INC COMMON STOCK USD.01	0.006%	85.557%
3503	RECORDATI SPA	0.006%	85.563%
3504	TELEFONICA DEUT	0.006%	85.569%
3505	BRF SA ADR ADR	0.006%	85.575%
3506	NETAPP INC SR UNSECURED 06/21 3.375	0.006%	85.581%
3507	GRAINCORP LTD	0.006%	85.587%
3508	GCL-POLY ENERGY	0.006%	85.593%
3509	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.006%	85.599%
3510	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.006%	85.606%
3511	BIOGEN INC SR UNSECURED 09/20 2.9	0.006%	85.612%
3512	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.006%	85.618%
3513	FIRM CAPITAL MO	0.006%	85.624%
3514	ARGAN INC COMMON STOCK USD.15	0.006%	85.630%
3515	ROPER TECHNOLOG	0.006%	85.636%
3516	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.006%	85.642%
3517	SUEZ ENVIRONMEN	0.006%	85.648%
3518	SHIGA BANK	0.006%	85.655%
3519	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	85.661%
3520	UTD DRUG	0.006%	85.667%
3521	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.006%	85.673%
3522	TOKYO GAS CO	0.006%	85.679%
3523	PFEIFFER VAC TE	0.006%	85.685%
3524	FUJITSU GENERAL	0.006%	85.691%
3525	AUTODESK INC SR UNSECURED 06/20 3.125	0.006%	85.697%
3526	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.006%	85.703%
3527	NEXTEER AUTOMOT	0.006%	85.709%
3528	SANTEN PHARM CO	0.006%	85.716%
3529	BIRD CONSTRUCTI	0.006%	85.722%
3530	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	85.728%
3531	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.006%	85.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	STATE STREET CORP SR UNSECURED 08/20 2.55	0.006%	85.740%
3533	BARCO(NEW)	0.006%	85.746%
3534	THAI OIL PCL-FR	0.006%	85.752%
3535	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.006%	85.758%
3536	HUNTINGTON NATI	0.006%	85.764%
3537	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.006%	85.770%
3538	SEMPRA ENERGY	0.006%	85.776%
3539	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	85.782%
3540	MORGAN STANLEY	0.006%	85.788%
3541	ANDRITZ AG	0.006%	85.795%
3542	CONZZETA AG	0.006%	85.801%
3543	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.006%	85.807%
3544	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.006%	85.813%
3545	PNC BANK NA SR UNSECURED 07/20 2.6	0.006%	85.819%
3546	HORIZON PHARMA	0.006%	85.825%
3547	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.006%	85.831%
3548	WOOLWORTHS HLDG	0.006%	85.837%
3549	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.006%	85.843%
3550	ANIXTER INC COMPANY GUAR 10/21 5.125	0.006%	85.849%
3551	BAE SYSTEMS HLD	0.006%	85.855%
3552	NORMA GROUP AG	0.006%	85.861%
3553	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.006%	85.867%
3554	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.006%	85.873%
3555	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.006%	85.879%
3556	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.006%	85.885%
3557	US BANCORP SR UNSECURED 01/22 2.625	0.006%	85.891%
3558	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.006%	85.898%
3559	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.006%	85.904%
3560	MONOGRAM RESIDENTIAL TRUST I REIT	0.006%	85.910%
3561	FORMOSA PLASTIC	0.006%	85.916%
3562	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.006%	85.922%
3563	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.006%	85.928%
3564	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.006%	85.934%
3565	JOHN DEERE CAPI	0.006%	85.940%
3566	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.006%	85.946%
3567	ENERGIAS DE POR	0.006%	85.952%
3568	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.006%	85.958%
3569	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.006%	85.964%
3570	AFLAC INC SR UNSECURED 03/20 2.4	0.006%	85.970%
3571	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.006%	85.976%
3572	TOKUYAMA CORP	0.006%	85.982%
3573	QUALCOMM INC SR UNSECURED 05/20 2.25	0.006%	85.988%
3574	UNUM GROUP SR UNSECURED 05/21 3	0.006%	85.994%
3575	RYOSAN CO	0.006%	86.000%
3576	LAB CORP AMER H	0.006%	86.006%
3577	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.006%	86.012%
3578	MIZUHO BANK LTD	0.006%	86.018%
3579	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.006%	86.024%
3580	BNP PARIBAS SR UNSECURED 05/20 2.375	0.006%	86.030%
3581	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	86.036%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	CITIGROUP INC SR UNSECURED 03/21 2.7	0.006%	86.042%
3583	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.006%	86.048%
3584	TINGYI(CAYMAN I	0.006%	86.054%
3585	WESTERN POWER W	0.006%	86.060%
3586	LEGG MASON INC SR UNSECURED 07/19 2.7	0.006%	86.066%
3587	GENTHERM INC COMMON STOCK	0.006%	86.072%
3588	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.006%	86.079%
3589	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	86.085%
3590	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.006%	86.091%
3591	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.006%	86.097%
3592	US BANCORP SR UNSECURED 01/21 2.35	0.006%	86.103%
3593	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.006%	86.109%
3594	WOONGJIN COWAY	0.006%	86.115%
3595	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.006%	86.121%
3596	CITIGROUP INC	0.006%	86.127%
3597	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.006%	86.133%
3598	CHARTER HALL GR	0.006%	86.139%
3599	WALSIN TECHNOLO	0.006%	86.145%
3600	INVESTEC LIMITE	0.006%	86.151%
3601	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.006%	86.157%
3602	LUK FOOK HOLDIN	0.006%	86.163%
3603	AT+T INC SR UNSECURED 06/20 2.45	0.006%	86.169%
3604	RENGO CO	0.006%	86.175%
3605	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.006%	86.181%
3606	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.006%	86.187%
3607	DAISHI BANK	0.006%	86.193%
3608	WALT DISNEY CO	0.006%	86.199%
3609	HARSCO CORP	0.006%	86.205%
3610	AMERICAN HONDA	0.006%	86.211%
3611	GEA GROUP AG	0.006%	86.217%
3612	OSG CORP	0.006%	86.223%
3613	CONSTELLATION B	0.006%	86.229%
3614	ASIANA AIRLINES	0.006%	86.235%
3615	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.006%	86.241%
3616	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	86.247%
3617	HARLEY DAVIDSON	0.006%	86.253%
3618	BAT INTL FINANC	0.006%	86.259%
3619	ULTRAPAR PARTIC	0.006%	86.265%
3620	COMERICA BANK SR UNSECURED 06/20 2.5	0.006%	86.271%
3621	BANKRATE INC COMMON STOCK USD.01	0.006%	86.277%
3622	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.006%	86.283%
3623	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.006%	86.289%
3624	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	86.295%
3625	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.006%	86.301%
3626	JUST ENERGY GROUP INC COMMON STOCK	0.006%	86.307%
3627	NISHIMATSU CONS	0.006%	86.313%
3628	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.006%	86.319%
3629	SANTANDER HLDG	0.006%	86.325%
3630	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.006%	86.331%
3631	EURONEXT NV	0.006%	86.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	AMC NETWORKS INC A COMMON STOCK	0.006%	86.343%
3633	H2O RETAILING C	0.006%	86.349%
3634	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.006%	86.355%
3635	MEGACABLE HOLDI	0.006%	86.361%
3636	TOAGOSEI CO LTD	0.006%	86.366%
3637	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	86.372%
3638	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.006%	86.378%
3639	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.006%	86.384%
3640	PORTUCEL EMPRES	0.006%	86.390%
3641	TOKAI CARBON CO	0.006%	86.396%
3642	POWER INTEGRATI	0.006%	86.402%
3643	VIAD CORP	0.006%	86.408%
3644	SOHO CHINA LTD	0.006%	86.414%
3645	MATTEL INC SR UNSECURED 08/21 2.35	0.006%	86.420%
3646	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.006%	86.426%
3647	BOLSAS Y MERCAD	0.006%	86.432%
3648	BP CAPITAL MARK	0.006%	86.438%
3649	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.006%	86.444%
3650	HIGHWEALTH CONS	0.006%	86.450%
3651	MORINAGA & CO	0.006%	86.456%
3652	EPLUS INC	0.006%	86.462%
3653	POOL CORP COMMON STOCK USD.001	0.006%	86.468%
3654	KOITO MFG CO	0.006%	86.474%
3655	TJX COS INC SR UNSECURED 06/21 2.75	0.006%	86.480%
3656	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.006%	86.486%
3657	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.006%	86.491%
3658	UNIQA INSURANCE	0.006%	86.497%
3659	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.006%	86.503%
3660	HERA	0.006%	86.509%
3661	COMPUTERSHARE L	0.006%	86.515%
3662	ALLEGION PLC	0.006%	86.521%
3663	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.006%	86.527%
3664	REALPAGE INC COMMON STOCK USD.001	0.006%	86.533%
3665	NVIDIA CORP	0.006%	86.539%
3666	SONAE, S.G.P.S.	0.006%	86.545%
3667	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	86.551%
3668	TOTVS SA	0.006%	86.556%
3669	BHARAT HEAVY EL	0.006%	86.562%
3670	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.006%	86.568%
3671	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.006%	86.574%
3672	CHINA LIFE INSURANCE CO ADR ADR	0.006%	86.580%
3673	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	86.586%
3674	SLEEP COUNTRY C	0.006%	86.592%
3675	D'IETEREN TRADI	0.006%	86.598%
3676	OCI	0.006%	86.604%
3677	EMC CORP(MASS)	0.006%	86.610%
3678	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.006%	86.615%
3679	BELMOND LTD	0.006%	86.621%
3680	PLAINS ALL AMER	0.006%	86.627%
3681	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.006%	86.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	FACTSET RESEARC	0.006%	86.639%
3683	KUMAGAI GUMI CO	0.006%	86.645%
3684	AES CORP COMMON STOCK USD.01	0.006%	86.651%
3685	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.006%	86.656%
3686	MARUI CO	0.006%	86.662%
3687	WEIS MARKETS IN	0.006%	86.668%
3688	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.006%	86.674%
3689	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.006%	86.680%
3690	ITV PLC	0.006%	86.686%
3691	BRAIT SA	0.006%	86.692%
3692	CASTELLUM AB NE	0.006%	86.697%
3693	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.006%	86.703%
3694	HOKKOKU BANK	0.006%	86.709%
3695	CLIFFS NATURAL	0.006%	86.715%
3696	EULER & HERMES	0.006%	86.721%
3697	DAIICHI KOSHO C	0.006%	86.727%
3698	LG INNOTEK CO	0.006%	86.732%
3699	CFE	0.006%	86.738%
3700	KOREAN REINSURA	0.006%	86.744%
3701	EMPRESAS CMPC S	0.006%	86.750%
3702	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.006%	86.756%
3703	GUESS? INC COMMON STOCK USD.01	0.006%	86.762%
3704	SUPER GROUP	0.006%	86.767%
3705	JSE LTD	0.006%	86.773%
3706	DECHRA PHARMA	0.006%	86.779%
3707	CONMED CORP COMMON STOCK USD.01	0.006%	86.785%
3708	ENTERPRISE INNS	0.006%	86.791%
3709	PIRAMAL ENTERPR	0.006%	86.796%
3710	CD PROJEKT SA	0.006%	86.802%
3711	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	86.808%
3712	BANREGIO GRUPO	0.006%	86.814%
3713	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.006%	86.820%
3714	SHERRITT INTERN	0.006%	86.825%
3715	NISOURCE INC	0.006%	86.831%
3716	ORKLA ASA	0.006%	86.837%
3717	HANWA CO	0.006%	86.843%
3718	NAVISTAR INTL C	0.006%	86.849%
3719	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.006%	86.854%
3720	PSP SWISS PROPE	0.006%	86.860%
3721	MODERN TIMES GR	0.006%	86.866%
3722	BADGER METER INC COMMON STOCK USD1.0	0.006%	86.872%
3723	IOOF HOLDINGS L	0.006%	86.877%
3724	REXFORD INDUSTR	0.006%	86.883%
3725	GLORY	0.006%	86.889%
3726	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.006%	86.895%
3727	VIA VAREJO SA	0.006%	86.900%
3728	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	86.906%
3729	LION CORP	0.006%	86.912%
3730	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.006%	86.918%
3731	FAST RETAILING	0.006%	86.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	ANALOGIC CORP	0.006%	86.929%
3733	DFDS A/S	0.006%	86.935%
3734	WHITEHAVEN COAL	0.006%	86.941%
3735	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	86.946%
3736	ORANGE SPON ADR ADR	0.006%	86.952%
3737	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	86.958%
3738	CHIPOTLE MEXICA	0.006%	86.964%
3739	AMEDISYS INC COMMON STOCK USD.001	0.006%	86.969%
3740	CRH (DUBLIN)	0.006%	86.975%
3741	FOXCONN TECHNOL	0.006%	86.981%
3742	L&T FINANCE HOL	0.006%	86.987%
3743	CITY DEVELOPMEN	0.006%	86.992%
3744	AVISTA CORP	0.006%	86.998%
3745	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	87.004%
3746	STANLEY ELECTRI	0.006%	87.010%
3747	CORNING INC SR UNSECURED 08/20 4.25	0.006%	87.015%
3748	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.006%	87.021%
3749	NTT DOCOMO INC SPON ADR ADR	0.006%	87.027%
3750	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.006%	87.032%
3751	STRATASYS LTD	0.006%	87.038%
3752	MANDO CORPORATI	0.006%	87.044%
3753	L BRANDS INC COMMON STOCK USD.5	0.006%	87.049%
3754	NITORI CO LTD	0.006%	87.055%
3755	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	87.061%
3756	JAMES RIVER GRO	0.006%	87.066%
3757	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	87.072%
3758	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.006%	87.078%
3759	EMMI AG	0.006%	87.083%
3760	ASHMORE GROUP	0.006%	87.089%
3761	QANTAS AIRWAYS	0.006%	87.095%
3762	INDIVIOR PLC	0.006%	87.100%
3763	SELECT INCOME REIT REIT USD.01	0.006%	87.106%
3764	HORIBA	0.006%	87.112%
3765	AEON FINANCIAL	0.006%	87.117%
3766	TOPCON CORPORAT	0.006%	87.123%
3767	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.006%	87.129%
3768	MEDIBANK PVT LT	0.006%	87.134%
3769	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	87.140%
3770	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.006%	87.146%
3771	L BRANDS INC COMPANY GUAR 02/22 5.625	0.006%	87.151%
3772	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.006%	87.157%
3773	KOREA LIFE INSU	0.006%	87.163%
3774	ADVANSIX INC COMMON STOCK USD.01	0.006%	87.168%
3775	CNH INDUSTRIAL	0.006%	87.174%
3776	GRAY TELEVISION INC COMMON STOCK	0.006%	87.180%
3777	MIZRAHI TEFAHOT	0.006%	87.185%
3778	LENDINGTREE INC COMMON STOCK USD.01	0.006%	87.191%
3779	STEELCASE INC	0.006%	87.196%
3780	AIR NEW ZEALAND	0.006%	87.202%
3781	EXPONENT INC COMMON STOCK USD.001	0.006%	87.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	EMBRAER SA SPON ADR ADR	0.006%	87.213%
3783	HEIDELBERGER DR	0.006%	87.219%
3784	BREMBO SPA	0.006%	87.225%
3785	UNIBET GROUP PL	0.006%	87.230%
3786	LULULEMON	0.006%	87.236%
3787	AEDIFICA	0.006%	87.241%
3788	HEWLETT PACKARD	0.006%	87.247%
3789	CARPENTER TECHN	0.006%	87.253%
3790	QUAD GRAPHICS INC COMMON STOCK USD.025	0.006%	87.258%
3791	NUFARM	0.006%	87.264%
3792	L-BANK BW FOERD	0.006%	87.269%
3793	TERUMO CORP	0.006%	87.275%
3794	TAIYO NIPPON SA	0.006%	87.281%
3795	HAZAMA CORP(NEW	0.006%	87.286%
3796	ROLLINS INC	0.006%	87.292%
3797	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.006%	87.298%
3798	NIPPON ACCOMMOD	0.006%	87.303%
3799	NOVANTA INC COMMON STOCK	0.006%	87.309%
3800	AMEC FOSTER	0.006%	87.314%
3801	KT & G	0.006%	87.320%
3802	HOCHTIEF AG	0.006%	87.325%
3803	T MOBILE USA INC COMPANY GUAR 04/22 4	0.006%	87.331%
3804	METSA BOARD	0.006%	87.337%
3805	OMNICELL INC COMMON STOCK USD.001	0.006%	87.342%
3806	LIBERTY HLDGS	0.006%	87.348%
3807	PROMOTORA Y OPE	0.006%	87.353%
3808	RATIONAL	0.006%	87.359%
3809	NOLATO AB	0.006%	87.365%
3810	MRV ENGENHARIA	0.006%	87.370%
3811	SAVILLS PLC	0.006%	87.376%
3812	BIOCON	0.006%	87.381%
3813	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.006%	87.387%
3814	ANIMA HOLDING S	0.006%	87.392%
3815	LUZERNER KTBK	0.006%	87.398%
3816	PROTO LABS INC COMMON STOCK USD.001	0.006%	87.404%
3817	NEUSTAR INC-CLA	0.006%	87.409%
3818	TELECOM ITALIA	0.006%	87.415%
3819	GPO CATALANA OC	0.006%	87.420%
3820	TADANO	0.006%	87.426%
3821	SCHWEITZER-MAUD	0.006%	87.431%
3822	1ST SOURCE CORP COMMON STOCK	0.006%	87.437%
3823	DIASORIN SPA EU	0.006%	87.442%
3824	IIDA GROUP HOLD	0.006%	87.448%
3825	RAMBUS INC	0.006%	87.454%
3826	KAYABA INDUSTRY	0.006%	87.459%
3827	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	87.465%
3828	FAR EAST HORIZO	0.006%	87.470%
3829	WETHERSPOON (J.	0.006%	87.476%
3830	Denison Mines C	0.006%	87.481%
3831	EDP RENOVAVEIS	0.006%	87.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.006%	87.492%
3833	BHP BILLITON LTD SPON ADR ADR	0.006%	87.498%
3834	KLOECKNER & CO	0.006%	87.503%
3835	TS TECH CO.LTD	0.006%	87.509%
3836	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	87.514%
3837	AMERICAN ASSETS TRUST INC REIT USD.01	0.006%	87.520%
3838	HTC CORP COMMON	0.006%	87.526%
3839	MIRACA HOLDIN	0.006%	87.531%
3840	RATOS AB-B SHS	0.006%	87.537%
3841	GRUPO ELEKTRA(N	0.006%	87.542%
3842	DET N O A	0.006%	87.548%
3843	PZ CUSSONS PLC	0.006%	87.553%
3844	DA OFFICE INV C	0.006%	87.559%
3845	AIRGAS INC COMPANY GUAR 08/20 3.05	0.006%	87.564%
3846	AF AB	0.006%	87.570%
3847	RELIANCE INDS-S	0.006%	87.575%
3848	TAIWAN HON CHUA	0.006%	87.581%
3849	GREENTOWN CHINA	0.006%	87.586%
3850	SIXT SE PFD	0.006%	87.592%
3851	KUEHNE & NAGEL	0.006%	87.597%
3852	TRANSAT AT INC	0.005%	87.603%
3853	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.005%	87.608%
3854	TURK HAVA YOLLA	0.005%	87.614%
3855	SHIMACHU CO	0.005%	87.619%
3856	ILUKA RESOURCES	0.005%	87.625%
3857	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.005%	87.630%
3858	CHART INDUSTRIE	0.005%	87.636%
3859	SMC CORP	0.005%	87.641%
3860	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.005%	87.647%
3861	PORT OF TAURANG	0.005%	87.652%
3862	CJ CORP.	0.005%	87.657%
3863	TENNANT CO	0.005%	87.663%
3864	ARMSTRONG WORLD	0.005%	87.668%
3865	SCIENTIFIC GAME	0.005%	87.674%
3866	CHINA RAILWAY C	0.005%	87.679%
3867	ANGLOVAAL MININ	0.005%	87.685%
3868	ACER INC	0.005%	87.690%
3869	BDO UNIBANK INC	0.005%	87.696%
3870	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.005%	87.701%
3871	KOKUYO CO	0.005%	87.707%
3872	KUMBA IRON ORE	0.005%	87.712%
3873	VEON LTD ADR	0.005%	87.718%
3874	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.005%	87.723%
3875	AG GROWTH INTER	0.005%	87.728%
3876	HAIER ELECTRONI	0.005%	87.734%
3877	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	87.739%
3878	FIRST PACIFIC C	0.005%	87.745%
3879	TATA GLOBAL	0.005%	87.750%
3880	CAP SA	0.005%	87.756%
3881	MALAYSIA AIRPOR	0.005%	87.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	JBS SA	0.005%	87.767%
3883	SING AIRP TRM S	0.005%	87.772%
3884	BRITVIC	0.005%	87.777%
3885	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.005%	87.783%
3886	EMPRESAS COPEC	0.005%	87.788%
3887	AARHUSKARLSHAMN	0.005%	87.794%
3888	SPIRE INC COMMON STOCK USD1.0	0.005%	87.799%
3889	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	87.804%
3890	KANSAI ELEC POW	0.005%	87.810%
3891	SAPURAKENCANA P	0.005%	87.815%
3892	MR PRICE GROUP	0.005%	87.821%
3893	SHRIRAM TRANSP	0.005%	87.826%
3894	LCY CHEMICAL CO	0.005%	87.831%
3895	DIEBOLD INC	0.005%	87.837%
3896	BAVARIAN NORDIC	0.005%	87.842%
3897	CHINA PACIFIC I	0.005%	87.848%
3898	COM2US CORPORAT	0.005%	87.853%
3899	JUBILANT LIFE S	0.005%	87.858%
3900	MITSUBISHI MOTO	0.005%	87.864%
3901	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	87.869%
3902	BOBST GROUP AG	0.005%	87.874%
3903	EBRO FOODS SA	0.005%	87.880%
3904	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.005%	87.885%
3905	NAGOYA RAILROAD	0.005%	87.891%
3906	SANKYO CO LTD	0.005%	87.896%
3907	CARSALES.COM LT	0.005%	87.901%
3908	NORTHWEST HEALT	0.005%	87.907%
3909	IMERYS SA	0.005%	87.912%
3910	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	87.917%
3911	SOUTH INDIA BAN	0.005%	87.923%
3912	DRILLISCH AG	0.005%	87.928%
3913	OCLARO INC COMMON STOCK USD.01	0.005%	87.933%
3914	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	87.939%
3915	DAVIDE CAMPARI-	0.005%	87.944%
3916	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	87.949%
3917	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.005%	87.955%
3918	ECONOCOM GROUP	0.005%	87.960%
3919	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	87.966%
3920	SPAR NORD BANK	0.005%	87.971%
3921	CHINA RESOURCES	0.005%	87.976%
3922	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.005%	87.982%
3923	GLOBAL NET LEASE INC REIT USD.01	0.005%	87.987%
3924	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	87.992%
3925	EBIX INC COMMON STOCK USD.1	0.005%	87.997%
3926	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	88.003%
3927	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	88.008%
3928	SUMITOMO BAKELI	0.005%	88.013%
3929	EQUATORIAL ENER	0.005%	88.019%
3930	MORGAN STANLEY	0.005%	88.024%
3931	IMPLENIA AG	0.005%	88.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	LHC GROUP INC COMMON STOCK USD.01	0.005%	88.035%
3933	ASSOCIATED BRIT	0.005%	88.040%
3934	PETKIM	0.005%	88.045%
3935	SA DES CIMENTS	0.005%	88.051%
3936	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	88.056%
3937	ARCADIS NV	0.005%	88.061%
3938	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	88.067%
3939	COSMO ENERGY HO	0.005%	88.072%
3940	OLYMPUS OPTICAL	0.005%	88.077%
3941	DLF LIMITED	0.005%	88.082%
3942	ALEXANDERS INC	0.005%	88.088%
3943	LATAM AIRLINES GROUP SP ADR ADR	0.005%	88.093%
3944	PT TAMBANG BATU	0.005%	88.098%
3945	AMGEN INC	0.005%	88.104%
3946	BLUCORA INC COMMON STOCK USD.0001	0.005%	88.109%
3947	CUMMINS INDIA	0.005%	88.114%
3948	FIVE PRIME THER	0.005%	88.119%
3949	ASANKO GOLD INC	0.005%	88.125%
3950	NIPPON SHOKUBAI	0.005%	88.130%
3951	TURKIYE HALK	0.005%	88.135%
3952	FNFV GROUP TRACKING STK USD.0001	0.005%	88.141%
3953	COEUR MINING IN	0.005%	88.146%
3954	TOMY CO LTD	0.005%	88.151%
3955	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.005%	88.156%
3956	MAPLETREE INDUS	0.005%	88.162%
3957	CHUBU ELEC POWE	0.005%	88.167%
3958	FP CORP	0.005%	88.172%
3959	SKYWORTH DIGITA	0.005%	88.177%
3960	COMFORTDELGRO C	0.005%	88.183%
3961	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	88.188%
3962	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	88.193%
3963	ARCONIC INC SR UNSECURED 02/22 5.87	0.005%	88.198%
3964	INGEVITY CORP COMMON STOCK USD.01	0.005%	88.204%
3965	KIMBERLY CLARK	0.005%	88.209%
3966	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.005%	88.214%
3967	DOOSAN INFRACOR	0.005%	88.219%
3968	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.005%	88.225%
3969	APOLLO HOSPITAL	0.005%	88.230%
3970	AZIMUT HOLDOING	0.005%	88.235%
3971	HYUNDAI HEAVY I	0.005%	88.240%
3972	WH SMITH PLC	0.005%	88.246%
3973	MARINE HARVEST	0.005%	88.251%
3974	AMERISAFE INC COMMON STOCK USD.01	0.005%	88.256%
3975	STEEL AUTHORITY	0.005%	88.261%
3976	USIMINAS USI SD	0.005%	88.267%
3977	DELTIC TIMBER	0.005%	88.272%
3978	GALLIFORD TRY P	0.005%	88.277%
3979	AEROVIRONMENT I	0.005%	88.282%
3980	AMANO CORPORATI	0.005%	88.287%
3981	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.005%	88.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	PUNJAB NATIONAL	0.005%	88.298%
3983	WONIK IPS CO LT	0.005%	88.303%
3984	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	88.308%
3985	ASSECO POLAND S	0.005%	88.313%
3986	CHASE CORP COMMON STOCK USD.1	0.005%	88.319%
3987	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	88.324%
3988	REALTEK SEMICON	0.005%	88.329%
3989	SINOTRANS LIMIT	0.005%	88.334%
3990	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	88.339%
3991	DAH SING FINANC	0.005%	88.345%
3992	SURUGA BANK	0.005%	88.350%
3993	K-REIT ASIA	0.005%	88.355%
3994	FUJI OIL CO	0.005%	88.360%
3995	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	88.365%
3996	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.370%
3997	YAMATO KOGYO CO	0.005%	88.376%
3998	RINGKJOEBING LA	0.005%	88.381%
3999	KRUNG THAI BNK	0.005%	88.386%
4000	SIBANYE GOLD SPON ADR ADR	0.005%	88.391%
4001	GAMUDA BERHAD	0.005%	88.396%
4002	HYUNDAI DEVELOP	0.005%	88.402%
4003	TERANGA GOLD CO	0.005%	88.407%
4004	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.005%	88.412%
4005	YAMATAKE CORP Y	0.005%	88.417%
4006	UNITI GROUP INC REIT USD.0001	0.005%	88.422%
4007	WINBOND ELECTRO	0.005%	88.427%
4008	QAO ROSNEFT OIL	0.005%	88.433%
4009	FED SIGNAL CORP	0.005%	88.438%
4010	INTRUM JUSTITIA	0.005%	88.443%
4011	KIYO BANK	0.005%	88.448%
4012	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	88.453%
4013	LONG CHEN PAPER	0.005%	88.458%
4014	POLY HONG KONG	0.005%	88.463%
4015	STROER OUT-OF-H	0.005%	88.469%
4016	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	88.474%
4017	NEWS CORP CLASS B COMMON STOCK	0.005%	88.479%
4018	ASHOK LEYLAND	0.005%	88.484%
4019	KORIAN	0.005%	88.489%
4020	WALSIN LIHWA CO	0.005%	88.494%
4021	EXTERRAN CORP COMMON STOCK USD.01	0.005%	88.499%
4022	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	88.505%
4023	GLATFELTER(PH)C	0.005%	88.510%
4024	AVANGRID INC COMMON STOCK USD.01	0.005%	88.515%
4025	TURK SISE VE CA	0.005%	88.520%
4026	MORI TRUST SOGO	0.005%	88.525%
4027	FAR EAST TEXTIL	0.005%	88.530%
4028	PIONEER FOODS L	0.005%	88.535%
4029	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.540%
4030	KOMMUNINVEST I	0.005%	88.546%
4031	CAPITAL & COUNT	0.005%	88.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	IPSOS	0.005%	88.556%
4033	KROGER CO SR UNSECURED 01/21 3.3	0.005%	88.561%
4034	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.005%	88.566%
4035	IWATANI INTL CO	0.005%	88.571%
4036	NACHI-FUJIKOSHI	0.005%	88.576%
4037	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	88.581%
4038	BCO SANTANDER-C	0.005%	88.586%
4039	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.005%	88.592%
4040	SLIGRO FOOD GRO	0.005%	88.597%
4041	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	88.602%
4042	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	88.607%
4043	NIHON PARKERIZI	0.005%	88.612%
4044	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	88.617%
4045	NIPPON HODO CO	0.005%	88.622%
4046	LINTEC CORP	0.005%	88.627%
4047	AVICHINA INDUST	0.005%	88.632%
4048	NETWORK HEALTHC	0.005%	88.637%
4049	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	88.642%
4050	ENERGY DEVELOP	0.005%	88.648%
4051	AECI	0.005%	88.653%
4052	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	88.658%
4053	AXIATA GROUP	0.005%	88.663%
4054	KIER GROUP	0.005%	88.668%
4055	TOKYU CORP	0.005%	88.673%
4056	GPO CARSO SA DE	0.005%	88.678%
4057	CHESAPEAKE LODG	0.005%	88.683%
4058	FUTURE LAND DEV	0.005%	88.688%
4059	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	88.693%
4060	HALFORDS GROUP	0.005%	88.698%
4061	UNIPRES CORP.	0.005%	88.703%
4062	NGK INSULATORS	0.005%	88.708%
4063	SIAM CEMENT PCL	0.005%	88.713%
4064	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	88.719%
4065	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	88.724%
4066	KEIYO BANK	0.005%	88.729%
4067	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	88.734%
4068	HITACHI TRNSPT	0.005%	88.739%
4069	COM HEM HLDG AB	0.005%	88.744%
4070	TRIMAS CORP COMMON STOCK USD.01	0.005%	88.749%
4071	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	88.754%
4072	PNM RESOURCES I	0.005%	88.759%
4073	GREGGS PLC	0.005%	88.764%
4074	HEXPOL AB	0.005%	88.769%
4075	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.774%
4076	ASTEC INDUSTRIE	0.005%	88.779%
4077	OPEN HOUSE CO L	0.005%	88.784%
4078	CBL & ASSOC PRO	0.005%	88.789%
4079	TAG TEGERNSEE I	0.005%	88.794%
4080	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	88.799%
4081	WHIRLPOOL CORP	0.005%	88.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	88.809%
4083	TRADE ME LTD	0.005%	88.814%
4084	TUPRAS-TURKIYE	0.005%	88.819%
4085	CHINA AIRLINES	0.005%	88.824%
4086	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	88.829%
4087	MARUHA NICHIRO	0.005%	88.834%
4088	AICA KOGYO CO	0.005%	88.839%
4089	JAPAN EXCELLENT	0.005%	88.844%
4090	ORIENTAL LAND C	0.005%	88.849%
4091	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.005%	88.854%
4092	LOWE S COS INC SR UNSECURED 09/25 3.375	0.005%	88.859%
4093	MARSTON'S PLC	0.005%	88.864%
4094	TREND MICRO INC	0.005%	88.869%
4095	SUN ART RETAIL	0.005%	88.874%
4096	MARUICHI STL TU	0.005%	88.879%
4097	MCGRATH RENTCORP COMMON STOCK	0.005%	88.884%
4098	SKANDINAVISKA E	0.005%	88.889%
4099	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	88.894%
4100	ERG SPA	0.005%	88.899%
4101	KITE REALTY GROUP TRUST REIT USD.01	0.005%	88.904%
4102	FLIGHT CENTRE L	0.005%	88.909%
4103	SAWAI PHARM CO	0.005%	88.914%
4104	HAW PAR CORP LT	0.005%	88.919%
4105	KREDITANSTALT F	0.005%	88.924%
4106	MOBIMO HLDG AG	0.005%	88.929%
4107	APA GROUP	0.005%	88.934%
4108	SPARTANNASH CO COMMON STOCK	0.005%	88.939%
4109	WIENER STAEDTIS	0.005%	88.944%
4110	SIAS SPA	0.005%	88.949%
4111	NISSAN CHEMICAL	0.005%	88.954%
4112	SIXT AG	0.005%	88.959%
4113	NTHN STAR RES L	0.005%	88.964%
4114	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.005%	88.969%
4115	FUYO GENERAL LE	0.005%	88.974%
4116	UNIMICRON TECHN	0.005%	88.979%
4117	BANK MILLENIUM	0.005%	88.984%
4118	SSAB SVENSKT ST	0.005%	88.989%
4119	XEROX CORP 2.75	0.005%	88.994%
4120	ALMACENES EXITO	0.005%	88.999%
4121	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.005%	89.004%
4122	LATAM AIRLINES	0.005%	89.009%
4123	TECAN AG	0.005%	89.014%
4124	DATATEC	0.005%	89.018%
4125	TOHO HOLDINGS C	0.005%	89.023%
4126	KWG PROPERTY HL	0.005%	89.028%
4127	HAITONG SECURIT	0.005%	89.033%
4128	JB HI-FI	0.005%	89.038%
4129	mitsui eng&ship	0.005%	89.043%
4130	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	89.048%
4131	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	89.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	TURKIYE VAKIFLA	0.005%	89.058%
4133	SWEDISH MATCH C	0.005%	89.063%
4134	TERRENO REALTY CORP REIT USD.01	0.005%	89.068%
4135	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.005%	89.073%
4136	ITC LTD	0.005%	89.078%
4137	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.083%
4138	CHURCHILL DOWNS INC COMMON STOCK	0.005%	89.088%
4139	BANK DANAMON PT	0.005%	89.092%
4140	ALAMO GROUP INC	0.005%	89.097%
4141	MORGAN STANLEY	0.005%	89.102%
4142	ORGANIZACI SORI	0.005%	89.107%
4143	DAH SING BANKIN	0.005%	89.112%
4144	DUSKIN CO LTD	0.005%	89.117%
4145	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	89.122%
4146	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	89.127%
4147	DUZONBIZON CO L	0.005%	89.132%
4148	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.005%	89.137%
4149	IPSEN	0.005%	89.142%
4150	EL PASO ELECTRIC CO COMMON STOCK	0.005%	89.146%
4151	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.151%
4152	FRESNILLO PLC	0.005%	89.156%
4153	TODA CORP	0.005%	89.161%
4154	DAETWYLER HOLDI	0.005%	89.166%
4155	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.171%
4156	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	89.176%
4157	KONINKLIJKE WES	0.005%	89.181%
4158	DERICHEBOURG	0.005%	89.186%
4159	KING YUAN ELECT	0.005%	89.191%
4160	VALORA HOLDING	0.005%	89.195%
4161	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.200%
4162	FIBRIA CELULOSE	0.005%	89.205%
4163	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.005%	89.210%
4164	LOTTE SHOPPING	0.005%	89.215%
4165	SHANGHAI PHARMA	0.005%	89.220%
4166	NHN ENTERTAINME	0.005%	89.225%
4167	DOOSAN HEAVY IN	0.005%	89.230%
4168	JAIN IRRIGATION	0.005%	89.234%
4169	GPO TELEVISA	0.005%	89.239%
4170	WOORI INVESTMEN	0.005%	89.244%
4171	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.249%
4172	DINEQUITY INC	0.005%	89.254%
4173	SAN IN GODO BAN	0.005%	89.259%
4174	MEDICLINIC INTE	0.005%	89.264%
4175	GAP INC/THE SR UNSECURED 04/21 5.95	0.005%	89.268%
4176	CBIZ INC COMMON STOCK USD.01	0.005%	89.273%
4177	MODINE MFG CO	0.005%	89.278%
4178	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.005%	89.283%
4179	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	89.288%
4180	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.005%	89.293%
4181	ST JOE CO/THE COMMON STOCK	0.005%	89.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	NOMURA RESEARCH	0.005%	89.302%
4183	BLACKBAUD INC	0.005%	89.307%
4184	AUTOZONE INC SR UNSECURED 01/23 2.875	0.005%	89.312%
4185	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	89.317%
4186	CAPELLA EDUCATI	0.005%	89.322%
4187	DEWAN HOUSING F	0.005%	89.327%
4188	NIPPON GAS CO L	0.005%	89.331%
4189	MYTILINEOS	0.005%	89.336%
4190	BAJAJ FINANCE L	0.005%	89.341%
4191	CHEUNG KONG INF	0.005%	89.346%
4192	HINDUSTAN PETRO	0.005%	89.351%
4193	GE CAPITAL EURO	0.005%	89.356%
4194	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	89.360%
4195	SODEXHO ALLIANC	0.005%	89.365%
4196	EICHER MOTORS	0.005%	89.370%
4197	AKER ASA	0.005%	89.375%
4198	ITAU CORPBANCA	0.005%	89.380%
4199	US CONCRETE INC COMMON STOCK USD.001	0.005%	89.385%
4200	WEST JAPAN RAIL	0.005%	89.389%
4201	MERIDIAN BANCORP INC COMMON STOCK	0.005%	89.394%
4202	NCSoft CORPN	0.005%	89.399%
4203	YAGEO CORP	0.005%	89.404%
4204	SEOUL SEMICONDU	0.005%	89.409%
4205	HYUNDAI WIA COR	0.005%	89.413%
4206	ATLAS COPCO AB	0.005%	89.418%
4207	ROBINSONS LAND	0.005%	89.423%
4208	TRICON CAPITAL	0.005%	89.428%
4209	A2A SPA	0.005%	89.433%
4210	AEROPORTS DE PA	0.005%	89.437%
4211	NIPPON SEIKI CO	0.005%	89.442%
4212	STEADFAST GROUP	0.005%	89.447%
4213	UNITE GROUP PLC	0.005%	89.452%
4214	SHIP HEALTHCARE	0.005%	89.457%
4215	OCI COMPANY LTD	0.005%	89.461%
4216	BEMIS CO INC	0.005%	89.466%
4217	ANDERSONS INC/THE COMMON STOCK	0.005%	89.471%
4218	PIGEON CORP	0.005%	89.476%
4219	ACERINOX SA	0.005%	89.480%
4220	ALFRESA HOLDING	0.005%	89.485%
4221	MAIDEN HLDGS LT	0.005%	89.490%
4222	MELCO INTERNATI	0.005%	89.495%
4223	TOPRE CORPORATI	0.005%	89.500%
4224	NATIONAL BANK HOLD CL A COMMON STOCK	0.005%	89.504%
4225	ACCELL GROUP	0.005%	89.509%
4226	ST GALLER KTBK	0.005%	89.514%
4227	SARAS SPA	0.005%	89.519%
4228	RAMSAY HEALTH C	0.005%	89.523%
4229	ELITE MATERIAL	0.005%	89.528%
4230	LIBERTY BROADBAND A COMMON STOCK USD.01	0.005%	89.533%
4231	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.005%	89.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	UNIT CORP	0.005%	89.542%
4233	PEGASYSTEMS INC COMMON STOCK USD.01	0.005%	89.547%
4234	NORTH PACIFIC B	0.005%	89.552%
4235	GIANT MFG CO	0.005%	89.557%
4236	CHINA RESOURCES	0.005%	89.561%
4237	BR MALLS PARTIC	0.005%	89.566%
4238	HILL & SMITH HL	0.005%	89.571%
4239	EVERTZ TECHNOLO	0.005%	89.576%
4240	MAKALOT INDUSTR	0.005%	89.580%
4241	DAIO PAPER CORP	0.005%	89.585%
4242	AOZORA BANK	0.005%	89.590%
4243	TONGAAT-HULETT	0.005%	89.595%
4244	ITOHAM YONEKYU	0.005%	89.599%
4245	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	89.604%
4246	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.005%	89.609%
4247	MAHINDRA & MAHI	0.005%	89.613%
4248	NEOGEN CORP COMMON STOCK USD.16	0.005%	89.618%
4249	ARVIND LTD	0.005%	89.623%
4250	ADVANCED	0.005%	89.628%
4251	SFS GROUP AG	0.005%	89.632%
4252	HOKUETSU KISHU	0.005%	89.637%
4253	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	89.642%
4254	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.005%	89.646%
4255	COCA-COLA FEMSA	0.005%	89.651%
4256	CHINA EVERBRIGH	0.005%	89.656%
4257	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.005%	89.661%
4258	TELENET GROUP H	0.005%	89.665%
4259	DR REDDYS LABS	0.005%	89.670%
4260	SINO-AMERICAN S	0.005%	89.675%
4261	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	89.679%
4262	HANNOVER RUECKV	0.005%	89.684%
4263	JUROKU BANK	0.005%	89.689%
4264	COLGATE-PALM (I	0.005%	89.693%
4265	ST MODWEN PROPS	0.005%	89.698%
4266	BIG YELLOW GROU	0.005%	89.703%
4267	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.005%	89.708%
4268	NORTHAM PLATINU	0.005%	89.712%
4269	AIR CHINA LTD	0.005%	89.717%
4270	MORGAN ADVANCE	0.005%	89.722%
4271	RADIAN GROUP INC SR UNSECURED 03/21 7	0.005%	89.726%
4272	FAR EASTONE TEL	0.005%	89.731%
4273	STARTS CORP INC	0.005%	89.736%
4274	LEROY SEAFOOD G	0.005%	89.740%
4275	AFRICA OIL CORP	0.005%	89.745%
4276	LAMAR ADVERTISING CO A REIT USD.001	0.005%	89.750%
4277	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.005%	89.754%
4278	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	89.759%
4279	KERNEL HOLDING	0.005%	89.764%
4280	NICHIAS CORP	0.005%	89.768%
4281	MONEYSUPERMARKE	0.005%	89.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	PERRIGO FIN UNL	0.005%	89.778%
4283	ROHTO PHARM	0.005%	89.782%
4284	VALE SA SP ADR ADR	0.005%	89.787%
4285	CHENG SHIN RUBB	0.005%	89.792%
4286	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.005%	89.796%
4287	LAKELAND BANCORP INC COMMON STOCK	0.005%	89.801%
4288	STRIDES ARCOLAB	0.005%	89.806%
4289	GENTING MALAYSI	0.005%	89.810%
4290	RIO TINTO PLC	0.005%	89.815%
4291	SHOPPING CENTRE	0.005%	89.820%
4292	KITE PHARMA INC COMMON STOCK USD.001	0.005%	89.824%
4293	ILIAD	0.005%	89.829%
4294	NIKE INC SR UNSECURED 11/26 2.375	0.005%	89.834%
4295	BJ S RESTAURANTS INC COMMON STOCK	0.005%	89.838%
4296	BORREGAARD ASA	0.005%	89.843%
4297	CHINA ZHONGWANG	0.005%	89.847%
4298	ABAXIS INC COMMON STOCK	0.005%	89.852%
4299	AFLAC INC SR UNSECURED 06/23 3.625	0.005%	89.857%
4300	OKI ELECTRIC IN	0.005%	89.861%
4301	SCANSOURCE INC COMMON STOCK	0.005%	89.866%
4302	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	89.871%
4303	TCC HONG KONG C	0.005%	89.875%
4304	SHUI ON LAND LT	0.005%	89.880%
4305	WORKSPACE GROUP	0.005%	89.885%
4306	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	89.889%
4307	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.005%	89.894%
4308	KOMERI CO	0.005%	89.898%
4309	OKUMA CORP	0.005%	89.903%
4310	MATERION CORP COMMON STOCK	0.005%	89.908%
4311	H&E EQUIPMENT S	0.005%	89.912%
4312	H.I.S.CO	0.005%	89.917%
4313	ONWARD KASHIYAM	0.005%	89.922%
4314	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	89.926%
4315	MAPLETREE GREAT	0.005%	89.931%
4316	SHINSEI BANK	0.005%	89.935%
4317	ENEL CHILE SA ADR	0.005%	89.940%
4318	OUTOTEC OYJ	0.005%	89.945%
4319	GUANGDONG INVES	0.005%	89.949%
4320	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.005%	89.954%
4321	C & C GROUP PLC	0.005%	89.958%
4322	BANCO SANTANDER	0.005%	89.963%
4323	TOWER SEMICONDU	0.005%	89.967%
4324	SACYR SA	0.005%	89.972%
4325	FUJI MACHINE MF	0.005%	89.977%
4326	ALM. BRAND	0.005%	89.981%
4327	MUTHOOT FINANCE	0.005%	89.986%
4328	ASICS CORP	0.005%	89.990%
4329	SMILES SA	0.005%	89.995%
4330	ALLIANCE FINANC	0.005%	89.999%
4331	TARKETT SA	0.005%	90.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	TISCO FINANCIAL	0.005%	90.009%
4333	HAITIAN INTL HL	0.005%	90.013%
4334	TSUBAKIMOTO CHA	0.005%	90.018%
4335	INDUSTRIAS CH S	0.005%	90.022%
4336	MACQUARIE KOREA	0.005%	90.027%
4337	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.005%	90.031%
4338	MAXLINEAR INC COMMON STOCK	0.005%	90.036%
4339	KEWPIE CORP	0.005%	90.040%
4340	SHINMAYWA INDS	0.005%	90.045%
4341	UTD ENGINEERS	0.005%	90.050%
4342	SINOPEC ENGINEE	0.005%	90.054%
4343	TSOGO SUN HOLDI	0.005%	90.059%
4344	MEIJI HOLDINGS	0.005%	90.063%
4345	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	90.068%
4346	SHANDONG WEIGAO	0.005%	90.072%
4347	TELSTRA CORP	0.005%	90.077%
4348	BONAVA AB - B S	0.005%	90.081%
4349	EMEMORY TECHNOL	0.005%	90.086%
4350	ASM PACIFIC TEC	0.005%	90.090%
4351	MRF LTD	0.005%	90.095%
4352	INDEPENDENCE GR	0.005%	90.099%
4353	EVA AIRWAYS	0.005%	90.104%
4354	NAGACORP LTD	0.005%	90.108%
4355	INVESTMENT TECH	0.005%	90.113%
4356	SAMSUNG C&T COR	0.005%	90.117%
4357	CAVIUM INC COMMON STOCK USD.001	0.005%	90.122%
4358	TOKAI TOKYO SEC	0.005%	90.126%
4359	SHIRE PLC ADR	0.005%	90.131%
4360	FIELMANN AG	0.005%	90.135%
4361	KEYENCE CORP	0.004%	90.140%
4362	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	90.144%
4363	PAZ OIL CO LTD	0.004%	90.149%
4364	QUALITY CARE PROPERTIES REIT USD.01	0.004%	90.153%
4365	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	90.158%
4366	INDO TAMBANGRAY	0.004%	90.162%
4367	ELECTA AB B SHS	0.004%	90.167%
4368	SOCIETE BIC SA	0.004%	90.171%
4369	MEGMILK SNOW BR	0.004%	90.176%
4370	KYOWA EXEO CORP	0.004%	90.180%
4371	INVINCIBLE INVE	0.004%	90.185%
4372	CHINA CONCH VEN	0.004%	90.189%
4373	INDIA INFOLINE	0.004%	90.194%
4374	OSAKA GAS CO	0.004%	90.198%
4375	BRIGGS & STRATT	0.004%	90.203%
4376	GRAND PACIF PET	0.004%	90.207%
4377	AIRPORTS OF THA	0.004%	90.212%
4378	STATE STREET CORP SR UNSECURED 05/21 1.95	0.004%	90.216%
4379	BANCO COMERCIAL	0.004%	90.220%
4380	STORNOWAY DIAMO	0.004%	90.225%
4381	MAN WAH HOLDING	0.004%	90.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	DAEWOO INTERNAT	0.004%	90.234%
4383	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.238%
4384	EXIDE INDUSTRIE	0.004%	90.243%
4385	OKASAN SECURITI	0.004%	90.247%
4386	MINMETALS RES	0.004%	90.251%
4387	MONCLER SPA	0.004%	90.256%
4388	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.260%
4389	BUREAU VERITAS	0.004%	90.265%
4390	AUTONEUM HOLDIN	0.004%	90.269%
4391	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	90.274%
4392	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	90.278%
4393	WR GRACE + CO COMMON STOCK USD.01	0.004%	90.282%
4394	UACJ CORP	0.004%	90.287%
4395	WACKER CONSTRUC	0.004%	90.291%
4396	ALLIED GROUP LT	0.004%	90.296%
4397	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	90.300%
4398	KING'S TOWN BAN	0.004%	90.304%
4399	TF ADNUBUSTRADO	0.004%	90.309%
4400	PLDT INC	0.004%	90.313%
4401	FAR EAST INTL B	0.004%	90.318%
4402	SAF-HOLLAND SA	0.004%	90.322%
4403	CHIN-POON INDL	0.004%	90.327%
4404	SIEGFRIED HOLDI	0.004%	90.331%
4405	CHARGEURS SA	0.004%	90.335%
4406	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.004%	90.340%
4407	VIDRALA S.A.	0.004%	90.344%
4408	NN INC COMMON STOCK USD.01	0.004%	90.348%
4409	DAIRY CREST GRO	0.004%	90.353%
4410	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	90.357%
4411	EPISTAR CORP	0.004%	90.362%
4412	SOHU.COM INC	0.004%	90.366%
4413	CHINA HONGQIAO	0.004%	90.370%
4414	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	90.375%
4415	U-MING MARINE	0.004%	90.379%
4416	INVERSIONES AGU	0.004%	90.384%
4417	HANNSTAR DISPLA	0.004%	90.388%
4418	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	90.392%
4419	BLACKPEARL RESO	0.004%	90.397%
4420	KRUK SA	0.004%	90.401%
4421	KAP IND HLDG LT	0.004%	90.405%
4422	EDION CORP	0.004%	90.410%
4423	EMAMI LTD	0.004%	90.414%
4424	NOKIA OYJ SR UNSECURED 06/22 3.375	0.004%	90.419%
4425	FORMFACTOR INC COMMON STOCK USD.001	0.004%	90.423%
4426	FIDESA	0.004%	90.427%
4427	HUNTING PLC	0.004%	90.432%
4428	TOKAI RIKA CO	0.004%	90.436%
4429	KRONES AG	0.004%	90.440%
4430	AMERIPRISE FINA	0.004%	90.445%
4431	GMS INC COMMON STOCK USD.01	0.004%	90.449%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	OKUMURA CORP	0.004%	90.453%
4433	GUARDIAN CAP GR	0.004%	90.458%
4434	NIPPON STEEL	0.004%	90.462%
4435	ALUMINIUM CORP	0.004%	90.466%
4436	LONDOMETRIC PR	0.004%	90.471%
4437	KOREA ZINC	0.004%	90.475%
4438	NOBIA AB NEW	0.004%	90.479%
4439	GENUS PLC	0.004%	90.484%
4440	ADVANCED MICRO	0.004%	90.488%
4441	PAPA JOHN'S INT	0.004%	90.492%
4442	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	90.497%
4443	NOS SGPS	0.004%	90.501%
4444	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.004%	90.505%
4445	SAN MIGUEL CORP	0.004%	90.510%
4446	TAIWAN FERTILIZ	0.004%	90.514%
4447	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	90.518%
4448	CHINA STHN AIRL	0.004%	90.523%
4449	TRIGANO	0.004%	90.527%
4450	ANSALDO STS SPA	0.004%	90.531%
4451	FEDEX CORP COMPANY GUAR 01/24 4	0.004%	90.536%
4452	CITIC SECURITIE	0.004%	90.540%
4453	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.004%	90.544%
4454	SUMCO CORPORATI	0.004%	90.549%
4455	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	90.553%
4456	GRIFFON CORP COMMON STOCK USD.25	0.004%	90.557%
4457	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	90.562%
4458	DAOU TECHNOLOGY	0.004%	90.566%
4459	MASSMART HOLDIN	0.004%	90.570%
4460	FANUC	0.004%	90.575%
4461	FUKUYAMA TRANSP	0.004%	90.579%
4462	BYD CO	0.004%	90.583%
4463	ARCBEST CORP COMMON STOCK USD.01	0.004%	90.588%
4464	LG PHILIPS LCD	0.004%	90.592%
4465	ITAU UNIBANCO H	0.004%	90.596%
4466	ITOCHU TECHNO S	0.004%	90.600%
4467	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	90.605%
4468	MAGELLAN FINANC	0.004%	90.609%
4469	FABEGE AB	0.004%	90.613%
4470	HYAKUGO BANK(10	0.004%	90.618%
4471	THAI MILITARY B	0.004%	90.622%
4472	KELLY SERVICES	0.004%	90.626%
4473	INDUSTRIAL & IN	0.004%	90.630%
4474	TRICO BANCSHARES COMMON STOCK	0.004%	90.635%
4475	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	90.639%
4476	POSTNL	0.004%	90.643%
4477	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	90.648%
4478	TRUEBLUE INC COMMON STOCK	0.004%	90.652%
4479	COSAN SA INDUST	0.004%	90.656%
4480	KINDEN CORPORAT	0.004%	90.660%
4481	TENAGA NASIONL	0.004%	90.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	MAANSHAN IRON &	0.004%	90.669%
4483	CRAMO OYJ B SHS	0.004%	90.673%
4484	HAVAS SA	0.004%	90.677%
4485	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.004%	90.682%
4486	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	90.686%
4487	ZAKLADY METALI	0.004%	90.690%
4488	WESTPAC BANKING	0.004%	90.695%
4489	JERONIMO MARTIN	0.004%	90.699%
4490	CHINA ZHEGTONG	0.004%	90.703%
4491	VTECH HLDGS	0.004%	90.707%
4492	JAPAN STEEL WOR	0.004%	90.712%
4493	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	90.716%
4494	MUSASHINO BANK	0.004%	90.720%
4495	ASIA CEMENT	0.004%	90.724%
4496	TESLA INC COMMON STOCK USD.001	0.004%	90.729%
4497	MABUCHI MOTOR C	0.004%	90.733%
4498	GIMV NV	0.004%	90.737%
4499	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.004%	90.741%
4500	ILLINOIS TOOL W	0.004%	90.746%
4501	CALTEX AUSTRALI	0.004%	90.750%
4502	BALKRISHNA INDS	0.004%	90.754%
4503	PRESIDENT CHAIN	0.004%	90.758%
4504	HUMANA INC SR UNSECURED 10/24 3.85	0.004%	90.763%
4505	BIOGEN INC SR UNSECURED 09/22 3.625	0.004%	90.767%
4506	UNILEVER CAP CO	0.004%	90.771%
4507	LUKOIL PJSC- SP	0.004%	90.775%
4508	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	90.779%
4509	Mobistar SA	0.004%	90.784%
4510	MANAPPURAM FINA	0.004%	90.788%
4511	SOHGO SECURITY	0.004%	90.792%
4512	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.004%	90.796%
4513	CANWEL BUILDING	0.004%	90.801%
4514	BAJAJ AUTO LTD	0.004%	90.805%
4515	VALOR CO LTD	0.004%	90.809%
4516	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.004%	90.813%
4517	GPO IND BIMBO	0.004%	90.818%
4518	HITACHI ZOSEN C	0.004%	90.822%
4519	SANOMA OYJ	0.004%	90.826%
4520	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	90.830%
4521	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	90.834%
4522	EXEDY CORP	0.004%	90.839%
4523	IMAX CORP	0.004%	90.843%
4524	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	90.847%
4525	IRPC PUBLIC CO	0.004%	90.851%
4526	JENOPTIK AG	0.004%	90.855%
4527	SHIMA SEIKI MFG	0.004%	90.860%
4528	SHIONOGI & CO	0.004%	90.864%
4529	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	90.868%
4530	CHEVRON CORP SR UNSECURED 05/21 2.1	0.004%	90.872%
4531	MARSHALLS PLC	0.004%	90.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.004%	90.881%
4533	TOPCO SCIENTIFI	0.004%	90.885%
4534	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.004%	90.889%
4535	ATEA ASA	0.004%	90.893%
4536	YAMAZAKI BAKING	0.004%	90.898%
4537	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.004%	90.902%
4538	AGREE REALTY CORP REIT USD.0001	0.004%	90.906%
4539	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	90.910%
4540	TOYO SUISAN KAI	0.004%	90.914%
4541	CHINA EVERBRIGH	0.004%	90.918%
4542	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	90.923%
4543	MUFG AMERICAS H	0.004%	90.927%
4544	JAPAN RENTAL HO	0.004%	90.931%
4545	REUNERT	0.004%	90.935%
4546	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.004%	90.939%
4547	LYDALL INC COMMON STOCK USD.1	0.004%	90.944%
4548	FRUTAROM	0.004%	90.948%
4549	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.004%	90.952%
4550	ODAKYU ELEC RLW	0.004%	90.956%
4551	BAJAJ AUTO	0.004%	90.960%
4552	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	90.964%
4553	TAL EDUCATION GROUP ADR ADR	0.004%	90.969%
4554	HYSAN DEVELOPME	0.004%	90.973%
4555	BANCO DE CHILE ADR ADR	0.004%	90.977%
4556	KEMET CORP	0.004%	90.981%
4557	JAPAN LIFELINE	0.004%	90.985%
4558	CANON MARKETING	0.004%	90.990%
4559	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.004%	90.994%
4560	COHU INC COMMON STOCK USD1.0	0.004%	90.998%
4561	SIMPLO TECHNOLO	0.004%	91.002%
4562	EFG INTERNATION	0.004%	91.006%
4563	SIDERURGICA NAC	0.004%	91.010%
4564	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	91.014%
4565	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.004%	91.019%
4566	CORONATION FUND	0.004%	91.023%
4567	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.004%	91.027%
4568	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.004%	91.031%
4569	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.004%	91.035%
4570	DCM JAPAN HOLDI	0.004%	91.039%
4571	PETROCHINA COMP	0.004%	91.043%
4572	FUGRO NV-CVA	0.004%	91.048%
4573	AUROBINDO PHARM	0.004%	91.052%
4574	IREN SPA	0.004%	91.056%
4575	TOMTOM NV	0.004%	91.060%
4576	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.004%	91.064%
4577	ACORDA THERAPEU	0.004%	91.068%
4578	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.072%
4579	HANSTEEN HOLDIN	0.004%	91.077%
4580	RHONE-KLINIKUM	0.004%	91.081%
4581	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	91.089%
4583	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.093%
4584	GROUPE FNAC	0.004%	91.097%
4585	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.101%
4586	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	91.106%
4587	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	91.110%
4588	KNOLL INC COMMON STOCK USD.01	0.004%	91.114%
4589	EOH HOLDINGS LT	0.004%	91.118%
4590	CHINA LONGYUAN	0.004%	91.122%
4591	PREMIER INVESTM	0.004%	91.126%
4592	FCC CO LTD	0.004%	91.130%
4593	CIA SANEAMENTO	0.004%	91.134%
4594	CAR INC	0.004%	91.139%
4595	CHINA RAILWAY G	0.004%	91.143%
4596	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	91.147%
4597	CROWN LTD.	0.004%	91.151%
4598	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.155%
4599	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.004%	91.159%
4600	NETAPP INC SR UNSECURED 12/22 3.25	0.004%	91.163%
4601	DOVER CORP SR UNSECURED 11/25 3.15	0.004%	91.167%
4602	YUZHOU PROPERTI	0.004%	91.172%
4603	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.004%	91.176%
4604	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.180%
4605	TOMRA SYSTEMS A	0.004%	91.184%
4606	ESURE GROUP PLC	0.004%	91.188%
4607	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	91.192%
4608	MEIKO ELECTRONI	0.004%	91.196%
4609	AUTOMOTIVE HOLD	0.004%	91.200%
4610	BEACH PETROLEUM	0.004%	91.204%
4611	HUBER & SUHNER	0.004%	91.208%
4612	TOYO INK MFG CO	0.004%	91.213%
4613	SKC CO	0.004%	91.217%
4614	EBAY INC 3.45%	0.004%	91.221%
4615	FENG TAY ENTRPR	0.004%	91.225%
4616	SIME DARBY BHD	0.004%	91.229%
4617	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.233%
4618	SANDS CHINA LTD	0.004%	91.237%
4619	FULLSHARE HOLDI	0.004%	91.241%
4620	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	91.245%
4621	WT MICROELECTRO	0.004%	91.249%
4622	AMGEN INC SR UNSECURED 05/25 3.125	0.004%	91.253%
4623	WELBILT INC COMMON STOCK USD.01	0.004%	91.257%
4624	UNIPETROL	0.004%	91.262%
4625	TATA POWER CO L	0.004%	91.266%
4626	SENSHU IKEDA HL	0.004%	91.270%
4627	DELPHI ENERGY C	0.004%	91.274%
4628	TONGDA GROUP HL	0.004%	91.278%
4629	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.004%	91.282%
4630	HORIZON NORTH L	0.004%	91.286%
4631	TOKYO SEIMITSU	0.004%	91.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	MIZUHO BANK LTD	0.004%	91.294%
4633	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	91.298%
4634	SHIMAMURA CO	0.004%	91.302%
4635	CHENG LOONG	0.004%	91.306%
4636	CHINA OILFIELD	0.004%	91.310%
4637	BANCA IFIS	0.004%	91.314%
4638	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.004%	91.318%
4639	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	91.323%
4640	ANHEUSER BUSCH INBEV SPN ADR ADR	0.004%	91.327%
4641	KERRY LOGISTICS	0.004%	91.331%
4642	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.004%	91.335%
4643	MISUMI CORPORAT	0.004%	91.339%
4644	IMMOFINANZ IMMO	0.004%	91.343%
4645	TRANSPORT INTL	0.004%	91.347%
4646	IMP DEL DES Y E	0.004%	91.351%
4647	TIM PARTICIPA	0.004%	91.355%
4648	SECURITY BANK C	0.004%	91.359%
4649	KINTETSU CORP	0.004%	91.363%
4650	KANEMATSU CORP	0.004%	91.367%
4651	OBARA CORP	0.004%	91.371%
4652	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.004%	91.375%
4653	PACIFIC BASIN S	0.004%	91.379%
4654	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	91.383%
4655	MATSUMOTOKIYOSH	0.004%	91.387%
4656	KIWOOM SECURITI	0.004%	91.391%
4657	EDELWEISS FIN S	0.004%	91.395%
4658	VIRTUSA CORP COMMON STOCK USD.01	0.004%	91.399%
4659	LISI	0.004%	91.403%
4660	KENDA RUBBER IN	0.004%	91.407%
4661	TJX COS INC SR UNSECURED 05/23 2.5	0.004%	91.411%
4662	CARETRUST REIT INC REIT USD.01	0.004%	91.415%
4663	AES CORP/VA SR UNSECURED 07/21 7.375	0.004%	91.419%
4664	HYPERMARCAS SA	0.004%	91.423%
4665	NIHON M&A CENTE	0.004%	91.428%
4666	TOYOTA BOSHOKU	0.004%	91.432%
4667	RATHBONE BROTHE	0.004%	91.436%
4668	LONKING HOLDING	0.004%	91.440%
4669	KELLER GROUP	0.004%	91.444%
4670	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	91.448%
4671	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.452%
4672	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	91.456%
4673	APACHE CORP SR UNSECURED 04/22 3.25	0.004%	91.460%
4674	REGIS RESOURCES	0.004%	91.464%
4675	EREGLI DEMIR CE	0.004%	91.468%
4676	SANFILIPPO(JOHN	0.004%	91.472%
4677	HEMFOSA FASTIGH	0.004%	91.476%
4678	INSPERITY INC	0.004%	91.480%
4679	CSR CORP	0.004%	91.483%
4680	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	91.487%
4681	U-BLOX AG	0.004%	91.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.495%
4683	BANCA GENERALI	0.004%	91.499%
4684	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.004%	91.503%
4685	AMOREPACIFIC GR	0.004%	91.507%
4686	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	91.511%
4687	NCC LTD/INDIA	0.004%	91.515%
4688	NATL HOUSE INDL	0.004%	91.519%
4689	CHINA GEN PLAST	0.004%	91.523%
4690	UNILEVER NV	0.004%	91.527%
4691	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	91.531%
4692	MINDTREE LTD	0.004%	91.535%
4693	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	91.539%
4694	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.004%	91.543%
4695	FIRST INTER BK	0.004%	91.547%
4696	INDUTRADE AB	0.004%	91.551%
4697	PREMIER INVESTM	0.004%	91.555%
4698	TPG TELECOM	0.004%	91.559%
4699	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	91.563%
4700	GENTING INTERNA	0.004%	91.567%
4701	ALS LTD	0.004%	91.571%
4702	UTD INTEGRATION	0.004%	91.575%
4703	QUARTERHILL INC	0.004%	91.579%
4704	MITSUBISHI LOGI	0.004%	91.583%
4705	KOREA LINE CORP	0.004%	91.587%
4706	BALFOUR BEATTY	0.004%	91.590%
4707	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	91.594%
4708	CHINA COAL ENER	0.004%	91.598%
4709	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.602%
4710	COCA-COLA AMATI	0.004%	91.606%
4711	TAKKT AG	0.004%	91.610%
4712	ABIOMED INC COMMON STOCK USD.01	0.004%	91.614%
4713	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	91.618%
4714	CHINA SCE PROPE	0.004%	91.622%
4715	TEC CORPORATION	0.004%	91.626%
4716	SHIMANO INC	0.004%	91.630%
4717	LINDT & SPRUENG	0.004%	91.634%
4718	SAFESTORE HOLDI	0.004%	91.638%
4719	KANAMOTO CO LTD	0.004%	91.642%
4720	POONGSAN CORP(N	0.004%	91.646%
4721	AUTODESK INC	0.004%	91.650%
4722	ABERCROMBIE & F	0.004%	91.653%
4723	NH HOTELES	0.004%	91.657%
4724	ASCOM HOLDING A	0.004%	91.661%
4725	MAINFREIGHT LTD	0.004%	91.665%
4726	ITO EN	0.004%	91.669%
4727	CREDITO VALTELL	0.004%	91.673%
4728	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.677%
4729	PARMALAT S.P.A	0.004%	91.681%
4730	NIHON UNISYS	0.004%	91.685%
4731	LINDAB INTL AB	0.004%	91.689%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	KINPO ELECTRONI	0.004%	91.693%
4733	Ayala Land Inc	0.004%	91.697%
4734	NINTENDO CO	0.004%	91.700%
4735	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	91.704%
4736	COSMAX INC	0.004%	91.708%
4737	BB SEGURIDADE P	0.004%	91.712%
4738	GPO DE INVERSIO	0.004%	91.716%
4739	KOTAK MAHINDRA	0.004%	91.720%
4740	GT CAPITAL HOLD	0.004%	91.724%
4741	ADVANCED INFO S	0.004%	91.728%
4742	ENZO BIOCHEM INC COMMON STOCK USD.01	0.004%	91.732%
4743	DE'LONGHI SPA	0.004%	91.736%
4744	AUSNET SERVICES	0.004%	91.739%
4745	PARADE TECHNOLO	0.004%	91.743%
4746	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.004%	91.747%
4747	HITACHI HIGH-TE	0.004%	91.751%
4748	SCHNITZER STEEL	0.004%	91.755%
4749	GS ENGINEERING	0.004%	91.759%
4750	PETROFAC LTD	0.004%	91.763%
4751	PHH CORP COMMON STOCK USD.01	0.004%	91.767%
4752	BAIC MOTOR CORP	0.004%	91.771%
4753	IOI PROPERTIES	0.004%	91.774%
4754	GOLDEN RESORTS	0.004%	91.778%
4755	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	91.782%
4756	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	91.786%
4757	RELO HOLDINGS I	0.004%	91.790%
4758	HP INC SR UNSECURED 12/21 4.65	0.004%	91.794%
4759	POLYPIPE GROUP	0.004%	91.798%
4760	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.004%	91.802%
4761	OUTFRONT MEDIA INC REIT USD.01	0.004%	91.805%
4762	MACQUARIE MEXIC	0.004%	91.809%
4763	FOXCONN INTERNA	0.004%	91.813%
4764	TRUE CORP PCL	0.004%	91.817%
4765	SPAREBANK 1 SR	0.004%	91.821%
4766	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.004%	91.825%
4767	STATE NATIONAL COS INC COMMON STOCK USD.001	0.004%	91.829%
4768	MAPLETREE LOGIS	0.004%	91.832%
4769	MITSUBISHI TANA	0.004%	91.836%
4770	GERMAN AMERICAN BANCORP COMMON STOCK	0.004%	91.840%
4771	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	91.844%
4772	KITZ CORPORATIO	0.004%	91.848%
4773	KINGSOFT CORP L	0.004%	91.852%
4774	CHINA BLUECHEMI	0.004%	91.855%
4775	KADANT INC COMMON STOCK USD.01	0.004%	91.859%
4776	PROSEGUR CIA DE	0.004%	91.863%
4777	AIRBOSS OF AMER	0.004%	91.867%
4778	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	91.871%
4779	YANZHOU COAL MI	0.004%	91.875%
4780	FORTUNE REIT	0.004%	91.878%
4781	CALLIDUS CAPITA	0.004%	91.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	VAKRANGEE LTD	0.004%	91.886%
4783	TOD'S SPA	0.004%	91.890%
4784	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.004%	91.894%
4785	SUMITOMO WAREHO	0.004%	91.898%
4786	AIRTAC INTERNAT	0.004%	91.901%
4787	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	91.905%
4788	COMSYS HOLDINGS	0.004%	91.909%
4789	MGP INGREDIENTS INC COMMON STOCK	0.004%	91.913%
4790	TAIWAN BUSINESS	0.004%	91.917%
4791	SEIBU HOLDINGS	0.004%	91.921%
4792	ITEQ CORP	0.004%	91.924%
4793	SERIA CO LTD	0.004%	91.928%
4794	MILLENNIUM&COPT	0.004%	91.932%
4795	CHARTER HALL	0.004%	91.936%
4796	AEGION CORP COMMON STOCK USD.01	0.004%	91.940%
4797	BRASKEM SA	0.004%	91.943%
4798	BWP TRUST	0.004%	91.947%
4799	ATWOOD OCEANICS	0.004%	91.951%
4800	SYNTEL INC COMMON STOCK	0.004%	91.955%
4801	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	91.959%
4802	CENTRAL GLASS C	0.004%	91.962%
4803	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	91.966%
4804	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	91.970%
4805	IRESS MARKET TE	0.004%	91.974%
4806	SEMEN GRESIK	0.004%	91.978%
4807	FLEURY SA	0.004%	91.981%
4808	SHIMADZU CORP	0.004%	91.985%
4809	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.989%
4810	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	91.993%
4811	SEIREN CO	0.004%	91.997%
4812	PANALPINA WELT	0.004%	92.000%
4813	BANK OF INDIA C	0.004%	92.004%
4814	SILTRONIC AG	0.004%	92.008%
4815	ASTRONICS CORP COMMON STOCK USD.01	0.004%	92.012%
4816	XINYI SOLAR HOL	0.004%	92.015%
4817	AAON INC COMMON STOCK USD.004	0.004%	92.019%
4818	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.023%
4819	HYUNDAI MIPO DO	0.004%	92.027%
4820	OPHIR ENERGY PL	0.004%	92.030%
4821	DEUTZ AG	0.004%	92.034%
4822	PZU GR	0.004%	92.038%
4823	HEIWA CORP	0.004%	92.042%
4824	LIPPO KARAWACI	0.004%	92.045%
4825	ZHUZHOU CSR TIM	0.004%	92.049%
4826	THAI UNION GROU	0.004%	92.053%
4827	ASSURA PLC	0.004%	92.057%
4828	NORTHGATE	0.004%	92.060%
4829	GIGABYTE TECHNO	0.004%	92.064%
4830	SPEEDWAY MOTORS	0.004%	92.068%
4831	SUPERGROUP PLC	0.004%	92.072%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	LAIRD PLC	0.004%	92.075%
4833	MY EG SERVICES	0.004%	92.079%
4834	CHINA TRADITION	0.004%	92.083%
4835	CHORUS LIMITED	0.004%	92.087%
4836	K WAH INTL HLDG	0.004%	92.090%
4837	INMOBILIARIA CO	0.004%	92.094%
4838	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	92.098%
4839	SPX CORP COMMON STOCK USD.01	0.004%	92.102%
4840	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	92.105%
4841	RIETER HLDGS AG	0.004%	92.109%
4842	CHOW SANG SANG	0.004%	92.113%
4843	FIRST BANCORP/INC COMMON STOCK	0.004%	92.116%
4844	PRIMAX ELECTRON	0.004%	92.120%
4845	ALPINE ELECTRON	0.004%	92.124%
4846	MERCER INTL INC	0.004%	92.128%
4847	ANDREW PELLER-A	0.004%	92.131%
4848	JC DECAUX SA	0.004%	92.135%
4849	GREEN BANCORP INC COMMON STOCK USD.01	0.004%	92.139%
4850	PGT INC	0.004%	92.143%
4851	PC CONNECTION	0.004%	92.146%
4852	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	92.150%
4853	TAIWAN SEMICOND	0.004%	92.154%
4854	TOHOKU ELEC POW	0.004%	92.157%
4855	DIAMOND OFFSHOR	0.004%	92.161%
4856	HINDUSTAN LEVER	0.004%	92.165%
4857	KANDENKO CO	0.004%	92.169%
4858	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	92.172%
4859	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	92.176%
4860	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	92.180%
4861	RELIANCE POWER	0.004%	92.183%
4862	INTERCONTINENTA	0.004%	92.187%
4863	TUNG HO STEEL E	0.004%	92.191%
4864	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.004%	92.194%
4865	PARK 24 CO	0.004%	92.198%
4866	LENNAR CORP COMPANY GUAR 01/22 4.125	0.004%	92.202%
4867	BETSSON AB	0.004%	92.206%
4868	PHARMERICA CORP COMMON STOCK USD.01	0.004%	92.209%
4869	K12 INC COMMON STOCK USD.0001	0.004%	92.213%
4870	MORGUARD REAL E	0.004%	92.217%
4871	JG SUMMIT HLDGS	0.004%	92.220%
4872	HYAKUJUSHI BANK	0.004%	92.224%
4873	GUARANTY BANCORP COMMON STOCK USD.001	0.004%	92.228%
4874	DOMINOS PIZZA E	0.004%	92.231%
4875	MULTIPLAN EMPRE	0.004%	92.235%
4876	DURATEX SA	0.004%	92.239%
4877	TRANSM ALIANCA	0.004%	92.242%
4878	CRAY INC COMMON STOCK USD.01	0.004%	92.246%
4879	OGAKI KYORITSU	0.004%	92.250%
4880	KOLON INDUSTRIE	0.004%	92.253%
4881	MEDIPAL HOLDING	0.004%	92.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	CAPCOM CO	0.004%	92.261%
4883	MITAC HOLDINGS	0.004%	92.264%
4884	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.004%	92.268%
4885	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.004%	92.272%
4886	CEVA INC COMMON STOCK USD.001	0.004%	92.275%
4887	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	92.279%
4888	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.283%
4889	AK STEEL HOLDIN	0.004%	92.286%
4890	BIC CAMERA INC.	0.004%	92.290%
4891	CHINA TRAVEL IN	0.004%	92.294%
4892	MAYORA INDAH	0.004%	92.297%
4893	AUSTEVOLL SEAFO	0.004%	92.301%
4894	RITEK INC	0.004%	92.305%
4895	HENKEL KGAA-BEA	0.004%	92.308%
4896	MELEXIS	0.004%	92.312%
4897	KEYCORP	0.004%	92.316%
4898	AMERICAN STATES WATER CO COMMON STOCK	0.004%	92.319%
4899	HAITONG INTL SE	0.004%	92.323%
4900	ZCL COMPOSITES	0.004%	92.327%
4901	FINNAIR	0.004%	92.330%
4902	COMMUNITY HEALT	0.004%	92.334%
4903	COLOPLAST AS	0.004%	92.338%
4904	METROPOLE TV-(M	0.004%	92.341%
4905	JAPAN AVIATN EL	0.004%	92.345%
4906	USS CO. LTD.	0.004%	92.348%
4907	Meritz Fire & M	0.004%	92.352%
4908	SIBANYE GOLD LT	0.004%	92.356%
4909	HOTA INDUSTRIAL	0.004%	92.359%
4910	CLOETTA AB B SH	0.004%	92.363%
4911	UNI-CHARM CORP	0.004%	92.367%
4912	JB FINANCIAL GR	0.004%	92.370%
4913	SYDNEY AIRPORT	0.004%	92.374%
4914	HOME PRODUCT CE	0.004%	92.378%
4915	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	92.381%
4916	WALGREEN BOOTS	0.004%	92.385%
4917	RAKUTEN INC	0.004%	92.388%
4918	ENBRIDGE ENERGY	0.004%	92.392%
4919	NANTO BANK	0.004%	92.396%
4920	SHIP FINANCE IN	0.004%	92.399%
4921	SANYO SPEC STEE	0.004%	92.403%
4922	HUMANA INC SR UNSECURED 10/19 2.625	0.004%	92.407%
4923	FISHER (JAMES)	0.004%	92.410%
4924	INDS BACHOCO SA	0.004%	92.414%
4925	TOKYO DOME CORP	0.004%	92.417%
4926	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.004%	92.421%
4927	UTD STATES CELL	0.004%	92.425%
4928	SOMFY SA	0.004%	92.428%
4929	TONG YANG INDUS	0.004%	92.432%
4930	KYUSHU ELEC POW	0.004%	92.436%
4931	COMFORIA RESIDE	0.004%	92.439%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	ENDEAVOUR SILVE	0.004%	92.443%
4933	ZHAOJIN MINING	0.004%	92.446%
4934	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	92.450%
4935	F E CONSORTM IN	0.004%	92.454%
4936	BURCKHARDT COMP	0.004%	92.457%
4937	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	92.461%
4938	INFICON HOLDING	0.004%	92.464%
4939	CIE AUTOMOTIVE	0.004%	92.468%
4940	SARACEN MINERAL	0.004%	92.472%
4941	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.475%
4942	ACC LIMITED	0.004%	92.479%
4943	SABRE CORP COMMON STOCK USD.01	0.004%	92.482%
4944	DR PEPPER SNAPP	0.004%	92.486%
4945	GJENSIDIGE FORS	0.004%	92.489%
4946	NANKAI ELEC RAI	0.004%	92.493%
4947	HAMBORNER AG	0.004%	92.497%
4948	NISSIN ELECTRIC	0.004%	92.500%
4949	NUTRISYSTEM INC COMMON STOCK USD.001	0.004%	92.504%
4950	MAKINO MILLING	0.004%	92.507%
4951	TIANNENG POWER	0.004%	92.511%
4952	UNI-PRESIDENT C	0.004%	92.515%
4953	BEFIMMO SCA	0.004%	92.518%
4954	IOCHPE-MAXION	0.004%	92.522%
4955	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.004%	92.525%
4956	HARGREAVES LANS	0.004%	92.529%
4957	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	92.532%
4958	BARITO PAC TBK	0.004%	92.536%
4959	AMBUJA CEMENTS	0.004%	92.540%
4960	GUDANG GARAM(PE	0.004%	92.543%
4961	OAD GAZPROM	0.004%	92.547%
4962	TOKYO OHKA KOGY	0.004%	92.550%
4963	PRIMARY HEALTH	0.004%	92.554%
4964	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.004%	92.557%
4965	BONDUELLE SCA	0.004%	92.561%
4966	PIONEER CORP JP	0.004%	92.564%
4967	PERLIS PLANTATI	0.004%	92.568%
4968	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	92.572%
4969	HARMONY GOLD MN	0.004%	92.575%
4970	ZZZPRIMA MEAT P	0.004%	92.579%
4971	SINGAPORE POST	0.004%	92.582%
4972	JARDINE CYCLE	0.004%	92.586%
4973	RYOBI	0.004%	92.589%
4974	DON QUIJOTE	0.004%	92.593%
4975	ASATSU INC	0.004%	92.597%
4976	DIGNITY PLC	0.004%	92.600%
4977	FUJITEC CO	0.004%	92.604%
4978	NAMPAK LTD.	0.004%	92.607%
4979	JINRO LTD	0.004%	92.611%
4980	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.004%	92.614%
4981	MERCIALYS	0.004%	92.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.621%
4983	ALK-ABELLO A/S	0.004%	92.625%
4984	MYCRONIC AB	0.004%	92.628%
4985	TONG REN TANG T	0.004%	92.632%
4986	AMERICA MOVIL SPN ADR CL L ADR	0.004%	92.636%
4987	SENKO CO	0.004%	92.639%
4988	KISSEI PHARM CO	0.004%	92.643%
4989	VISUAL PHOTONIC	0.004%	92.646%
4990	ROUND ONE CORP	0.004%	92.650%
4991	PHOTRONICS INC COMMON STOCK USD.01	0.004%	92.653%
4992	GUOTAI JUNAN IN	0.004%	92.657%
4993	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.004%	92.660%
4994	TELECOM ITALIA	0.004%	92.664%
4995	HAP SENG CONSOL	0.004%	92.667%
4996	GRANITE OIL COR	0.004%	92.671%
4997	BANG & OLUFSEN	0.004%	92.674%
4998	TATUNG	0.004%	92.678%
4999	TRAVELPORT WORL	0.004%	92.681%
5000	BERNER KTBK	0.004%	92.685%
5001	PETMED EXPRESS INC COMMON STOCK USD.001	0.004%	92.688%
5002	TOKYU REIT INC	0.004%	92.692%
5003	KOMAX HOLDING A	0.004%	92.695%
5004	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.004%	92.699%
5005	ALIOR BANK SA	0.004%	92.702%
5006	INDRA SISTEMAS	0.004%	92.706%
5007	TOKYO ELEC POWE	0.004%	92.709%
5008	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.004%	92.713%
5009	CHINASOFT INTER	0.004%	92.716%
5010	NESTLE FINANCE	0.004%	92.720%
5011	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.004%	92.723%
5012	COMPUTACENTER P	0.004%	92.727%
5013	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	92.730%
5014	CHINA LESSO GRO	0.003%	92.734%
5015	TELECOM PLUS	0.003%	92.737%
5016	FENNER	0.003%	92.741%
5017	AEON REIT INVES	0.003%	92.744%
5018	ZARDOYA-OTIS	0.003%	92.748%
5019	WIHLBORGS FASTI	0.003%	92.751%
5020	KIWI PROPERTY G	0.003%	92.755%
5021	BRF SA	0.003%	92.758%
5022	PERPETUAL TST A	0.003%	92.762%
5023	DONGKUK STEEL M	0.003%	92.765%
5024	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	92.769%
5025	FORTINET INC	0.003%	92.772%
5026	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	92.776%
5027	E INK HOLDINGS	0.003%	92.779%
5028	TATNEFT PAO SPONSORED ADR ADR	0.003%	92.783%
5029	SCORPIO TANKERS	0.003%	92.786%
5030	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	92.790%
5031	VOCUS COMMUN LT	0.003%	92.793%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	RPC INC COMMON STOCK USD.1	0.003%	92.797%
5033	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	92.800%
5034	KOENIG & BAUER	0.003%	92.804%
5035	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	92.807%
5036	NIPPON SODA CO	0.003%	92.810%
5037	CALGON CARBON C	0.003%	92.814%
5038	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	92.817%
5039	INDUSIND BANK	0.003%	92.821%
5040	TELEVISION BROA	0.003%	92.824%
5041	SERCOMM CORP	0.003%	92.828%
5042	OPUS BANK	0.003%	92.831%
5043	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	92.835%
5044	NAVIGANT CONSUL	0.003%	92.838%
5045	PAN OCEAN CO	0.003%	92.842%
5046	AUTOGRILL SPA	0.003%	92.845%
5047	CONNECTONE BANCORP INC COMMON STOCK	0.003%	92.848%
5048	BANK OF BARODA	0.003%	92.852%
5049	ENGIE BRASIL SA	0.003%	92.855%
5050	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	92.859%
5051	AEON MALL CO LT	0.003%	92.862%
5052	SWEDEN GOVERMEN	0.003%	92.866%
5053	HUFVUDSTADEN AB	0.003%	92.869%
5054	SEIKO CORPORATI	0.003%	92.873%
5055	SEVEN GROUP HLD	0.003%	92.876%
5056	LG HAUSYS LTD	0.003%	92.879%
5057	KUMHO TIRE CO	0.003%	92.883%
5058	SINOPEC SHANGHA	0.003%	92.886%
5059	LADBROKES PLC	0.003%	92.890%
5060	SEMBCORP MARINE	0.003%	92.893%
5061	RYOHIN KEIKAKU	0.003%	92.897%
5062	TEMBEC INC	0.003%	92.900%
5063	SEMAPA SOC INVE	0.003%	92.903%
5064	NIPPON CHEMI-CO	0.003%	92.907%
5065	CHINA OVERASEA	0.003%	92.910%
5066	RENT A CENTER INC COMMON STOCK USD.01	0.003%	92.914%
5067	DULUXGROUP LTD	0.003%	92.917%
5068	HOMESTREET INC COMMON STOCK	0.003%	92.921%
5069	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	92.924%
5070	EURONAV SA	0.003%	92.927%
5071	OKAMURA CORP	0.003%	92.931%
5072	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	92.934%
5073	CHINA SYNTH RUB	0.003%	92.938%
5074	AIRASIA BHD	0.003%	92.941%
5075	CIMPRESS NV	0.003%	92.945%
5076	SHUN TAK HLDGS	0.003%	92.948%
5077	EI TOWERS SPA	0.003%	92.951%
5078	ONEOK INC COMPANY GUAR 02/22 4.25	0.003%	92.955%
5079	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.003%	92.958%
5080	KOMORI CORPORAT	0.003%	92.962%
5081	KYORITSU MAINTA	0.003%	92.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	ALIBABA PICTURE	0.003%	92.968%
5083	SINGAPORE TECH	0.003%	92.972%
5084	SINO LAND CO	0.003%	92.975%
5085	SUPER RETAIL GR	0.003%	92.979%
5086	FINECOBANK BANC	0.003%	92.982%
5087	JIANGSU EXPRESS	0.003%	92.985%
5088	INTERRENT REAL	0.003%	92.989%
5089	TOKIO MARINE HO	0.003%	92.992%
5090	THERATECHNOLOGI	0.003%	92.996%
5091	HANJIN KAL CORP	0.003%	92.999%
5092	IMA(IND MACC AU	0.003%	93.002%
5093	OM ASSET MANAGE	0.003%	93.006%
5094	SOSEI GROUP COR	0.003%	93.009%
5095	DEBENHAMS	0.003%	93.013%
5096	VASTNED RETAIL	0.003%	93.016%
5097	COCOKARA FINE H	0.003%	93.019%
5098	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.023%
5099	GLOBE TELECOM I	0.003%	93.026%
5100	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	93.030%
5101	CKD CORP	0.003%	93.033%
5102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	93.036%
5103	AGFA GEVAERT NV	0.003%	93.040%
5104	RPX CORP COMMON STOCK USD.0001	0.003%	93.043%
5105	TAICHUNG	0.003%	93.047%
5106	ASAHI INTECC CO	0.003%	93.050%
5107	RICHTER GEDEON	0.003%	93.053%
5108	CIA HERING	0.003%	93.057%
5109	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	93.060%
5110	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	93.063%
5111	ICICI BANK	0.003%	93.067%
5112	ETERNAL CHEMICA	0.003%	93.070%
5113	HESKA CORP	0.003%	93.073%
5114	AVEVA GROUP PLC	0.003%	93.077%
5115	HITACHI MAXELL	0.003%	93.080%
5116	SHOWA CORP	0.003%	93.084%
5117	OHL MEXICO SAB	0.003%	93.087%
5118	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.090%
5119	NITTO BOSEKI CO	0.003%	93.094%
5120	SEVEN WEST MEDI	0.003%	93.097%
5121	CBS CORP COMPANY GUAR 04/20 5.75	0.003%	93.100%
5122	SEVERSTAL GDR REG S GDR	0.003%	93.104%
5123	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	93.107%
5124	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.003%	93.110%
5125	GLOVIS	0.003%	93.114%
5126	BAYWA AG (BAYER	0.003%	93.117%
5127	RPS GROUP PLC	0.003%	93.121%
5128	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.003%	93.124%
5129	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	93.127%
5130	INDIABULL REAL	0.003%	93.131%
5131	ZENSHO CO LTD	0.003%	93.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	ALKERMES PLC	0.003%	93.137%
5133	EZAKI GLICO CO	0.003%	93.141%
5134	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.144%
5135	FASTIGHETS AB B	0.003%	93.147%
5136	ANRITSU CORP	0.003%	93.151%
5137	NICHI-IKO PHARM	0.003%	93.154%
5138	EZ TEC EMPREEND	0.003%	93.157%
5139	KYORIN CO LTD.	0.003%	93.161%
5140	ACADIAN TIMBER	0.003%	93.164%
5141	RAMCO-GERSHENSO	0.003%	93.167%
5142	SAUL CENTERS INC REIT USD.01	0.003%	93.171%
5143	KOA CORPORATION	0.003%	93.174%
5144	ATLANTICA YIELD	0.003%	93.177%
5145	ORTHOPIX INTL N	0.003%	93.181%
5146	POLSKIE GORNICT	0.003%	93.184%
5147	MARCUS CORP	0.003%	93.187%
5148	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	93.191%
5149	DEUTSCHE EUROSH	0.003%	93.194%
5150	INDIA CEMENTS	0.003%	93.197%
5151	TECO ELEC&MACHI	0.003%	93.200%
5152	GRENDENE SA	0.003%	93.204%
5153	TXC CORPN	0.003%	93.207%
5154	METALL ZUG AG	0.003%	93.210%
5155	THE NISSHIN OIL	0.003%	93.214%
5156	DREAM INDUSTRIA	0.003%	93.217%
5157	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.220%
5158	ENQUEST PLC	0.003%	93.224%
5159	TRUSCO NAKAYAMA	0.003%	93.227%
5160	BANGCHAK CORP P	0.003%	93.230%
5161	SAIZERIYA COMPA	0.003%	93.233%
5162	LASSILA & TIKAN	0.003%	93.237%
5163	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.240%
5164	AXFOOD AB	0.003%	93.243%
5165	BELLUNA CO.LTD	0.003%	93.247%
5166	VTB BANK(JSC)	0.003%	93.250%
5167	CEBU AIR INC	0.003%	93.253%
5168	IS DONGSEO CO L	0.003%	93.257%
5169	SK CHEMICALS	0.003%	93.260%
5170	AFG ARBONIA-FOR	0.003%	93.263%
5171	DOOSAN CORP	0.003%	93.266%
5172	GLOBAL LOGISTIC	0.003%	93.270%
5173	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	93.273%
5174	CANCOM SE	0.003%	93.276%
5175	TRAVELSKY TECHN	0.003%	93.280%
5176	WEST CORP COMMON STOCK USD.001	0.003%	93.283%
5177	NICE SYSTEMS	0.003%	93.286%
5178	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	93.289%
5179	BCO BILBAO VIZC	0.003%	93.293%
5180	MONMOUTH REAL E	0.003%	93.296%
5181	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	ANGANG NEW STEE	0.003%	93.302%
5183	UNIFI INC	0.003%	93.306%
5184	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.309%
5185	SINBON ELECTRON	0.003%	93.312%
5186	AUTOZONE INC 3.	0.003%	93.316%
5187	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	93.319%
5188	DAIHEN CORP	0.003%	93.322%
5189	APPLUS SERVICES	0.003%	93.325%
5190	HOCHSCHILD MINI	0.003%	93.329%
5191	GREAT WALL ENTE	0.003%	93.332%
5192	LAWSON	0.003%	93.335%
5193	FIRST NATIONAL	0.003%	93.338%
5194	TASSAL GROUP	0.003%	93.342%
5195	CALIFORNIA WATE	0.003%	93.345%
5196	CHICONY ELECTRO	0.003%	93.348%
5197	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.003%	93.351%
5198	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.355%
5199	SUMMERSET GROUP	0.003%	93.358%
5200	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.361%
5201	TOHO GAS CO	0.003%	93.364%
5202	INTERROLL HOLDI	0.003%	93.368%
5203	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.371%
5204	KLAB INC	0.003%	93.374%
5205	MANHATTAN ASSOC	0.003%	93.377%
5206	TOBU RAILWAY CO	0.003%	93.381%
5207	JACCS CO	0.003%	93.384%
5208	ECOLAB INC SR UNSECURED 12/21 4.35	0.003%	93.387%
5209	CHUDENKO CORP	0.003%	93.390%
5210	FELCOR LODGING	0.003%	93.394%
5211	TOKYO TY FINANC	0.003%	93.397%
5212	FUKUOKA REIT CO	0.003%	93.400%
5213	SEKISUI HOUSE R	0.003%	93.403%
5214	TSRC CORP	0.003%	93.407%
5215	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	93.410%
5216	HUTCHISON TEL-H	0.003%	93.413%
5217	GETAC TECHNOLOG	0.003%	93.416%
5218	DOMINO'S PIZZA	0.003%	93.420%
5219	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	93.423%
5220	YAMAGATA BANK	0.003%	93.426%
5221	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	93.429%
5222	DRAEGERWERK AG	0.003%	93.433%
5223	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.003%	93.436%
5224	TOKEN CORP	0.003%	93.439%
5225	OKINAWA BANK	0.003%	93.442%
5226	SKY PERFECT JSA	0.003%	93.445%
5227	RYMAN HEALTHCAR	0.003%	93.449%
5228	SUMITOMO MITSUI	0.003%	93.452%
5229	BOINGO WIRELESS INC COMMON STOCK	0.003%	93.455%
5230	MARICO LTD	0.003%	93.458%
5231	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	93.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	DONGBU HITEK CO	0.003%	93.465%
5233	WING TAI HOLDIN	0.003%	93.468%
5234	CHAMPION REAL E	0.003%	93.471%
5235	CELLTRION INC K	0.003%	93.474%
5236	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	93.478%
5237	HOPSON DEVELOPM	0.003%	93.481%
5238	SANYO DENKI CO	0.003%	93.484%
5239	RIB SOFTWARE AG	0.003%	93.487%
5240	JUMBO SA	0.003%	93.491%
5241	KEIO CORP	0.003%	93.494%
5242	D/S NORDEN	0.003%	93.497%
5243	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.003%	93.500%
5244	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.003%	93.503%
5245	UPC TECHNOLOGY	0.003%	93.507%
5246	THANACHART CAPI	0.003%	93.510%
5247	SEABRIDGE GOLD	0.003%	93.513%
5248	CORBY SPIRIT AN	0.003%	93.516%
5249	IBJ LEASING CO	0.003%	93.519%
5250	STELLA INTERNAT	0.003%	93.523%
5251	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.526%
5252	TOOTSIE ROLL IN	0.003%	93.529%
5253	AMBEV SA ADR ADR	0.003%	93.532%
5254	SPAREBANK 1 SMN	0.003%	93.535%
5255	GUNGHO ONLINE E	0.003%	93.539%
5256	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.542%
5257	OVS SPA	0.003%	93.545%
5258	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.003%	93.548%
5259	FUFENG GROUP LT	0.003%	93.551%
5260	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	93.555%
5261	SUNTORY BEVERAG	0.003%	93.558%
5262	METROPOLITAN BA	0.003%	93.561%
5263	GOLD FIELDS LTD	0.003%	93.564%
5264	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.567%
5265	EMBOTELLA ANDIN	0.003%	93.571%
5266	GLAXOSMITHKLINE	0.003%	93.574%
5267	PARKWAY INC REIT USD.001	0.003%	93.577%
5268	MITSUBA CORP	0.003%	93.580%
5269	CRH MEDICAL COR	0.003%	93.583%
5270	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	93.587%
5271	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	93.590%
5272	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	93.593%
5273	NORDEA BANK AB	0.003%	93.596%
5274	YODOGAWA STEEL	0.003%	93.599%
5275	CORETRONICS COR	0.003%	93.602%
5276	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	93.606%
5277	PETROLEUM GEO-S	0.003%	93.609%
5278	DIGI.COM BHD	0.003%	93.612%
5279	JM FINANCIAL	0.003%	93.615%
5280	EXELON GENERATI	0.003%	93.618%
5281	WPT INDUSTRIAL	0.003%	93.621%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	CROMPTON GREAVE	0.003%	93.625%
5283	Rocky Mountain	0.003%	93.628%
5284	GAZTRANSPORT ET	0.003%	93.631%
5285	EMS-CHEMIE HLDG	0.003%	93.634%
5286	SODA SANAYII	0.003%	93.637%
5287	PEREGRINE HLDGS	0.003%	93.640%
5288	H. LUNDBECK A/S	0.003%	93.644%
5289	SWIRE PACIFIC	0.003%	93.647%
5290	NOBLE CORP PLC	0.003%	93.650%
5291	BARR(A.G.)	0.003%	93.653%
5292	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	93.656%
5293	VERBUND AG	0.003%	93.659%
5294	ORBCOMM INC COMMON STOCK USD.001	0.003%	93.663%
5295	BCO ABC BRASIL	0.003%	93.666%
5296	SOUTHERN CROSS	0.003%	93.669%
5297	IMPERIAL METALS	0.003%	93.672%
5298	HAREL INSURANCE	0.003%	93.675%
5299	KOREA ELEC POWE	0.003%	93.678%
5300	IINO KAIUN KAIS	0.003%	93.681%
5301	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.685%
5302	CASTROL INDIA L	0.003%	93.688%
5303	FUSHAN INTL ENE	0.003%	93.691%
5304	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	93.694%
5305	GORMAN-RUPP CO	0.003%	93.697%
5306	WORLDPAY GRP PL	0.003%	93.700%
5307	LUPIN LTD	0.003%	93.703%
5308	CHINA DONGXIANG	0.003%	93.706%
5309	CIPUTRA DEVELOP	0.003%	93.710%
5310	FUJI SEAL INC	0.003%	93.713%
5311	TIMKENSTEEL CORP COMMON STOCK	0.003%	93.716%
5312	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	93.719%
5313	SHINKO ELEC IND	0.003%	93.722%
5314	CTS CORP COMMON STOCK	0.003%	93.725%
5315	CIA ENERGETICA	0.003%	93.728%
5316	AVON PRODUCTS I	0.003%	93.731%
5317	NEXON CO LTD	0.003%	93.735%
5318	VEDANTA RESOURC	0.003%	93.738%
5319	RESORTTRUST INC	0.003%	93.741%
5320	ULTIMATE	0.003%	93.744%
5321	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	93.747%
5322	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.750%
5323	POWER GRID CORP	0.003%	93.753%
5324	BCO CREDITO INV	0.003%	93.756%
5325	FUTABA CORP	0.003%	93.760%
5326	BECHTLE AG	0.003%	93.763%
5327	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.766%
5328	HAKUHODO DY HLD	0.003%	93.769%
5329	POWERLONG REAL	0.003%	93.772%
5330	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	93.775%
5331	INDAH KIAT PULP	0.003%	93.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	KARDEMIR KARABU	0.003%	93.781%
5333	SINGAPORE EXCHA	0.003%	93.784%
5334	TV18 BROADCAST	0.003%	93.787%
5335	NORDSTROM INC	0.003%	93.791%
5336	TAKARA STANDARD	0.003%	93.794%
5337	LAM RESEARCH CO	0.003%	93.797%
5338	NAN YA PRINTED	0.003%	93.800%
5339	CIMIC GROUP LTD	0.003%	93.803%
5340	COMTECH TELE CO	0.003%	93.806%
5341	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.003%	93.809%
5342	UNISEM (M) BHD	0.003%	93.812%
5343	PT BUMI SERPONG	0.003%	93.815%
5344	LUXOTTICA GROUP	0.003%	93.818%
5345	ACTUA CORP COMMON STOCK USD.001	0.003%	93.822%
5346	AOKI INTL	0.003%	93.825%
5347	TOHO BANK	0.003%	93.828%
5348	ZUGER KANTONALB	0.003%	93.831%
5349	TAKEUCHI MANUFA	0.003%	93.834%
5350	ESPRIT HOLDINGS	0.003%	93.837%
5351	ANADOLU EFES BI	0.003%	93.840%
5352	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	93.843%
5353	RESTAURANT GROU	0.003%	93.846%
5354	YELLOW PAGES LT	0.003%	93.849%
5355	SA CORP REAL ES	0.003%	93.852%
5356	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	93.856%
5357	BANGKOK LAND PC	0.003%	93.859%
5358	SQUARE ENIX HOL	0.003%	93.862%
5359	GURIT HOLDING A	0.003%	93.865%
5360	HEALTHSCOPE LTD	0.003%	93.868%
5361	KAKEN PHARM	0.003%	93.871%
5362	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	93.874%
5363	QUIDEL CORP COMMON STOCK USD.001	0.003%	93.877%
5364	BBMG CORPORATIO	0.003%	93.880%
5365	BECTON DICKINSON	0.003%	93.883%
5366	SYSMEX CORP	0.003%	93.886%
5367	HEALTHCARE SERV	0.003%	93.889%
5368	EXPRESS SCRIPTS	0.003%	93.892%
5369	SHIKOKU ELEC PO	0.003%	93.896%
5370	EVERLIGHT ELECT	0.003%	93.899%
5371	SAMSUNG FINE CH	0.003%	93.902%
5372	NIPPON SIGNAL C	0.003%	93.905%
5373	CAPITAL SECURIT	0.003%	93.908%
5374	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.911%
5375	ZENKOKU HOSHO C	0.003%	93.914%
5376	AIA ENGINEERING	0.003%	93.917%
5377	GIORDANO INTL L	0.003%	93.920%
5378	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.923%
5379	BHP BILLITON FI	0.003%	93.926%
5380	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.003%	93.929%
5381	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	93.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	NISSHA PRINTING	0.003%	93.935%
5383	HCI GROUP INC COMMON STOCK	0.003%	93.938%
5384	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	93.942%
5385	NANYA TECHNOLOG	0.003%	93.945%
5386	EVENT HOSPITALI	0.003%	93.948%
5387	RHB Capital	0.003%	93.951%
5388	TOWER INTL INC	0.003%	93.954%
5389	SOL MELIA SA	0.003%	93.957%
5390	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.003%	93.960%
5391	WISTRON NEWEB C	0.003%	93.963%
5392	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	93.966%
5393	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	93.969%
5394	JUST EAT PLC	0.003%	93.972%
5395	OP CORPORATE BA	0.003%	93.975%
5396	KUNGSLEDEN AB N	0.003%	93.978%
5397	SSY GROUP LTD	0.003%	93.981%
5398	SLATE RETAIL RE	0.003%	93.984%
5399	HALLA HOLDINGS	0.003%	93.987%
5400	CHINA SHIPPING	0.003%	93.990%
5401	INTEL CORP SR UNSECURED 07/20 2.45	0.003%	93.993%
5402	UNITED ARROWS L	0.003%	93.996%
5403	TRULY INTL HLDG	0.003%	93.999%
5404	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	94.002%
5405	HSN INC COMMON STOCK USD.01	0.003%	94.005%
5406	ABBVIE INC SR UNSECURED 05/20 2.5	0.003%	94.008%
5407	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	94.011%
5408	AT+T INC SR UNSECURED 02/21 2.8	0.003%	94.014%
5409	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	94.017%
5410	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.021%
5411	SIGMA PHARMACEU	0.003%	94.024%
5412	ENCE ENERGIA	0.003%	94.027%
5413	OCADO GROUP PLC	0.003%	94.030%
5414	HEALTH AND HAPP	0.003%	94.033%
5415	CROMWELL PROPER	0.003%	94.036%
5416	LG HOME SHOPPIN	0.003%	94.039%
5417	GOODMAN PROPERT	0.003%	94.042%
5418	PATRIZIA IMMO A	0.003%	94.045%
5419	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.048%
5420	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.051%
5421	HONG KONG LAND	0.003%	94.054%
5422	SONDA S.A.	0.003%	94.057%
5423	MEIDENSHA CORP	0.003%	94.060%
5424	MYLAN INC COMPANY GUAR 03/19 2.55	0.003%	94.063%
5425	LG INDL SYSTEMS	0.003%	94.066%
5426	GATX CORP	0.003%	94.069%
5427	CP POKPHAND CO	0.003%	94.072%
5428	MOTOR OIL SA	0.003%	94.075%
5429	G8 EDUCATION LT	0.003%	94.078%
5430	KEYBANK NA/CLEV	0.003%	94.081%
5431	AKER SOLUTIONS	0.003%	94.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	KFORCE INC COMMON STOCK USD.01	0.003%	94.087%
5433	VSE CORP COMMON STOCK USD.05	0.003%	94.090%
5434	IWATE(BANK OF)	0.003%	94.093%
5435	MBANK	0.003%	94.096%
5436	ENNIS INC COMMON STOCK USD2.5	0.003%	94.099%
5437	CU BANCORP COMMON STOCK	0.003%	94.102%
5438	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	94.105%
5439	NIPPON DENKO CO	0.003%	94.108%
5440	COMPUGROUP HOLD	0.003%	94.111%
5441	SONY FINANCIAL	0.003%	94.114%
5442	KEIHIN CORP	0.003%	94.117%
5443	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	94.120%
5444	SANFIRE RESOURC	0.003%	94.123%
5445	CJ O SHOPPING C	0.003%	94.126%
5446	CJ E&M CORPORAT	0.003%	94.129%
5447	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.132%
5448	KABU.COM SECURI	0.003%	94.135%
5449	HOUSE FOODS COR	0.003%	94.138%
5450	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	94.141%
5451	EVERSOURCE ENER	0.003%	94.144%
5452	HOSHIZAKI ELECT	0.003%	94.147%
5453	PARAMOUNT BED H	0.003%	94.150%
5454	NIHON KOHDEN CO	0.003%	94.153%
5455	MENZIES(JOHN)	0.003%	94.156%
5456	P/F BAKKAFROST	0.003%	94.158%
5457	FINISH LINE INC	0.003%	94.161%
5458	JAPAN DISPLAY I	0.003%	94.164%
5459	CHAROEN PKPD-FG	0.003%	94.167%
5460	AOMORI BANK	0.003%	94.170%
5461	EVOTEC OAI AG	0.003%	94.173%
5462	GENESCO INC COMMON STOCK USD1.0	0.003%	94.176%
5463	A2 MILK CO LTD	0.003%	94.179%
5464	CAHYA MATA SARA	0.003%	94.182%
5465	NICHICON CORP	0.003%	94.185%
5466	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	94.188%
5467	OBRASCON HUAR L	0.003%	94.191%
5468	VITASOY INTL	0.003%	94.194%
5469	CHINA MOTOR CO	0.003%	94.197%
5470	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.200%
5471	OKAMOTO INDUSTR	0.003%	94.203%
5472	INWIDO AB	0.003%	94.206%
5473	MPHASIS LTD	0.003%	94.209%
5474	FISKARS OYJ	0.003%	94.212%
5475	RALLYE	0.003%	94.215%
5476	BHARAT PETROL C	0.003%	94.218%
5477	AXCELIS TECHNOL	0.003%	94.221%
5478	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.224%
5479	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.227%
5480	GRAINGER TRUST	0.003%	94.230%
5481	ENGINEERS INDIA	0.003%	94.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.235%
5483	TOEI CO	0.003%	94.238%
5484	CHIPBOND TECHNO	0.003%	94.241%
5485	MONEX GROUP INC	0.003%	94.244%
5486	PHISON ELECTRON	0.003%	94.247%
5487	WD 40 CO COMMON STOCK USD.001	0.003%	94.250%
5488	B2W-CIA GLOBAL	0.003%	94.253%
5489	BANGKOK AIRWAYS	0.003%	94.256%
5490	MITCHELLS & BUT	0.003%	94.259%
5491	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.262%
5492	GRAMMER AG	0.003%	94.265%
5493	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.268%
5494	C.P. ALL PCL-FG	0.003%	94.271%
5495	ARCELIK AS	0.003%	94.274%
5496	YIT OYJ	0.003%	94.277%
5497	FENG HSIN IRON&	0.003%	94.279%
5498	INTERCONEXION E	0.003%	94.282%
5499	HELICAL BAR PLC	0.003%	94.285%
5500	TELEKOM AUSTRIA	0.003%	94.288%
5501	BOLSA MEXICANA	0.003%	94.291%
5502	TOSHIBA MACHINE	0.003%	94.294%
5503	NEW CHINA LIFE	0.003%	94.297%
5504	SYNNEX TECH INT	0.003%	94.300%
5505	OESTERREICHISCH	0.003%	94.303%
5506	NIB HOLDINGS LT	0.003%	94.306%
5507	JUBLIANT FOODWO	0.003%	94.309%
5508	SAGAMI RAILWAY	0.003%	94.312%
5509	WALLENSTAM AB	0.003%	94.315%
5510	MIRAIT HLDG COR	0.003%	94.317%
5511	HOSIDEN CORP	0.003%	94.320%
5512	YOOX NET-A-PORT	0.003%	94.323%
5513	IZUMI CO	0.003%	94.326%
5514	INNOVIVA INC COMMON STOCK	0.003%	94.329%
5515	BANK TABUNGAN N	0.003%	94.332%
5516	NEXTDC LTD	0.003%	94.335%
5517	KANGWON LAND IN	0.003%	94.338%
5518	IDBI BANK LTD	0.003%	94.341%
5519	JSW ENERGY LTD	0.003%	94.344%
5520	GRANGES AB	0.003%	94.347%
5521	ITE GROUP	0.003%	94.349%
5522	TOMONY HOLDINGS	0.003%	94.352%
5523	NIPPON SHEET GL	0.003%	94.355%
5524	PT ANEKA TAMBAN	0.003%	94.358%
5525	CONSORT MEDICAL	0.003%	94.361%
5526	NET ONE SYSTEMS	0.003%	94.364%
5527	DAINICHISEIKA C	0.003%	94.367%
5528	PETRA DIAMONDS	0.003%	94.370%
5529	CHINA SOUTH CIT	0.003%	94.373%
5530	HINDUSTAN CONST	0.003%	94.376%
5531	ZEE ENTERTAIN E	0.003%	94.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	PALTAC CORP	0.003%	94.381%
5533	KEISEI ELEC RY	0.003%	94.384%
5534	TRAKYA CAM SANA	0.003%	94.387%
5535	KEIHIN ELEC EXP	0.003%	94.390%
5536	SITRONIX TECHNO	0.003%	94.393%
5537	MCKESSON CORP SR UNSECURED 03/21 4.75	0.003%	94.396%
5538	PTC INC COMMON STOCK USD.01	0.003%	94.399%
5539	Z ENERGY LTD	0.003%	94.402%
5540	HEIWADO CO LTD	0.003%	94.404%
5541	NISSAN SHATAI C	0.003%	94.407%
5542	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.410%
5543	FUCHS PETRO AG	0.003%	94.413%
5544	HISPANIA ACTIVO	0.003%	94.416%
5545	CPFL ENERGIA SA	0.003%	94.419%
5546	SKY NETWORK TEL	0.003%	94.422%
5547	CHOW TAI FOOK J	0.003%	94.425%
5548	TOKYU CONST	0.003%	94.428%
5549	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.430%
5550	ACEA SPA	0.003%	94.433%
5551	BURE INVESTMENT	0.003%	94.436%
5552	FORTUNE R/EST I	0.003%	94.439%
5553	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.003%	94.442%
5554	CJ CGV	0.003%	94.445%
5555	ORION CORP/REPU	0.003%	94.448%
5556	CONSTRUCCIONES	0.003%	94.451%
5557	TALK TALK TELEC	0.003%	94.453%
5558	JAPAN SECS FINA	0.003%	94.456%
5559	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.459%
5560	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.462%
5561	KANSAI PAINT CO	0.003%	94.465%
5562	TAIWAN TEA CORP	0.003%	94.468%
5563	MISC BERHAD	0.003%	94.471%
5564	LUXOFT HOLDING	0.003%	94.473%
5565	KATO SANGYO CO	0.003%	94.476%
5566	MIGDAL INSURAN	0.003%	94.479%
5567	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.482%
5568	BRINKER INTL IN	0.003%	94.485%
5569	HUATAI SECURITI	0.003%	94.488%
5570	CHINA POWER INT	0.003%	94.490%
5571	KIATNAKIN FIN&S	0.003%	94.493%
5572	KOREA PETROCHEM	0.003%	94.496%
5573	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.499%
5574	NORDEA BANK AB	0.003%	94.502%
5575	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.505%
5576	OMNIA HOLDINGS	0.003%	94.508%
5577	TAIWAN STYRENE	0.003%	94.510%
5578	NS SOLUTIONS CO	0.003%	94.513%
5579	BIM BIRLESIK MA	0.003%	94.516%
5580	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.519%
5581	SEKISUI HOUSE	0.003%	94.522%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	ALL NIPPON AIRW	0.003%	94.525%
5583	INNERWORKINGS INC COMMON STOCK USD.0001	0.003%	94.527%
5584	J TRUST CO. LTD	0.003%	94.530%
5585	GUNZE	0.003%	94.533%
5586	GLOBAL BRANDS G	0.003%	94.536%
5587	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	94.539%
5588	NIPPON FLOUR MI	0.003%	94.541%
5589	SHOWA SANGYO CO	0.003%	94.544%
5590	HOUSING DEVELOP	0.003%	94.547%
5591	HONG LEONG CRED	0.003%	94.550%
5592	AUTOBACS SEVEN	0.003%	94.553%
5593	TOSHIBA PLANT K	0.003%	94.556%
5594	SINOTRUK HONG K	0.003%	94.558%
5595	LATECOERE	0.003%	94.561%
5596	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.564%
5597	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.003%	94.567%
5598	HERO HONDA	0.003%	94.570%
5599	TACHI-S CO	0.003%	94.573%
5600	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	94.575%
5601	EMP NAC ELECTRI	0.003%	94.578%
5602	PRESS METAL ALU	0.003%	94.581%
5603	SHANKS GROUP PL	0.003%	94.584%
5604	1ST PHILIPPINE	0.003%	94.587%
5605	HUAKU DEVELOPME	0.003%	94.589%
5606	JOLLIBEE FOODS	0.003%	94.592%
5607	KUREHA CHEM IND	0.003%	94.595%
5608	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.598%
5609	TELEFONICA BRASIL ADR ADR	0.003%	94.601%
5610	PACIFIC INDUSTR	0.003%	94.603%
5611	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.606%
5612	SPORTS DIRECT I	0.003%	94.609%
5613	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.612%
5614	TEXWINCA HLDGS	0.003%	94.615%
5615	MATAHARI DEPART	0.003%	94.617%
5616	HYUNDAI ROBOTIC	0.003%	94.620%
5617	BEIJING CAP LAN	0.003%	94.623%
5618	CIR-COMPAGNIE I	0.003%	94.626%
5619	CDL HOSPITALITY	0.003%	94.629%
5620	MEITEC CORPORAT	0.003%	94.631%
5621	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.634%
5622	MONOTARO CO.LTD	0.003%	94.637%
5623	MACNICA FUJI EL	0.003%	94.640%
5624	BUNKA SHUTTER C	0.003%	94.643%
5625	NATURA COSMETIC	0.003%	94.645%
5626	TLG IMMOBILIEN	0.003%	94.648%
5627	MORGUARD CORP	0.003%	94.651%
5628	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.654%
5629	WOWPRIME CORP	0.003%	94.657%
5630	MICRO-STAR INTL	0.003%	94.659%
5631	LIEN HWA INDL	0.003%	94.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.665%
5633	MIZUHO FINL GP	0.003%	94.668%
5634	VTG AG	0.003%	94.671%
5635	COLOPL INC	0.003%	94.673%
5636	GENOMMA LAB INT	0.003%	94.676%
5637	FTD COS INC COMMON STOCK USD.0001	0.003%	94.679%
5638	CHINA HARMONY N	0.003%	94.682%
5639	FORESTAR GROUP INC COMMON STOCK USD1.0	0.003%	94.684%
5640	ARCADYAN TECHNO	0.003%	94.687%
5641	CARGOJET INC.	0.003%	94.690%
5642	CAPITARETAIL CH	0.003%	94.693%
5643	NEW WAVE GROUP	0.003%	94.696%
5644	EIZO NANA0 CORP	0.003%	94.698%
5645	PUREGOLD PRICE	0.003%	94.701%
5646	AIN PHARMACIEZ	0.003%	94.704%
5647	GRUPO AEROPORTU	0.003%	94.707%
5648	MARFRIG GLOBAL	0.003%	94.709%
5649	TEMP HOLDINGS C	0.003%	94.712%
5650	CHENG UEI PRECI	0.003%	94.715%
5651	NISSIN KOGYO	0.003%	94.718%
5652	SUDAMERICANA VA	0.003%	94.721%
5653	RAMIRENT OYJ	0.003%	94.723%
5654	BROWN (N) GROUP	0.003%	94.726%
5655	STONERIDGE INC COMMON STOCK	0.003%	94.729%
5656	PILOT CORP (NEW	0.003%	94.732%
5657	CARA OPERATIONS	0.003%	94.734%
5658	CITIC 1616 HLDG	0.003%	94.737%
5659	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.740%
5660	DE LA RUE	0.003%	94.743%
5661	SALVATORE FERRA	0.003%	94.745%
5662	AMERICAN RAILCA	0.003%	94.748%
5663	BOMBARDIER INC	0.003%	94.751%
5664	PICK'N PAY STOR	0.003%	94.754%
5665	PUBLICIS GROUPE	0.003%	94.756%
5666	START TODAY CO	0.003%	94.759%
5667	EVRAZ PLC	0.003%	94.762%
5668	RICOH LEASING	0.003%	94.765%
5669	O/SEAS UNION EN	0.003%	94.768%
5670	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.770%
5671	HP INC SR UNSECURED 06/21 4.3	0.003%	94.773%
5672	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	94.776%
5673	HU LANE ASSOCIA	0.003%	94.779%
5674	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.781%
5675	YAMANASHI CHUO	0.003%	94.784%
5676	HEIWA REAL ESTA	0.003%	94.787%
5677	PARKWAY LIFE RE	0.003%	94.790%
5678	KURABO INDUSTRI	0.003%	94.792%
5679	PROGRAMMED MAIN	0.003%	94.795%
5680	ZZZMITSUI SUGAR	0.003%	94.798%
5681	ORIENTAL UNION	0.003%	94.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	SAMSUNG SDS CO	0.003%	94.803%
5683	BLUE LABEL TELE	0.003%	94.806%
5684	YAKKO CO	0.003%	94.809%
5685	ELITE ADVANCED	0.003%	94.811%
5686	AUSTRALIAN AGRI	0.003%	94.814%
5687	BRICKWORKS	0.003%	94.817%
5688	NEW ORIENTAL ED	0.003%	94.820%
5689	BEZEQ ISRAEL TE	0.003%	94.822%
5690	ENERGIAS DO BRA	0.003%	94.825%
5691	ASCOTT RESIDENC	0.003%	94.828%
5692	DAIWABO CO LTD	0.003%	94.831%
5693	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.833%
5694	GLENMARK PHARM	0.003%	94.836%
5695	LINDSAY CORP COMMON STOCK USD1.0	0.003%	94.839%
5696	CyberAgent, Inc	0.003%	94.841%
5697	LINK ADMINISTRA	0.003%	94.844%
5698	ITALMOBILIARE S	0.003%	94.847%
5699	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	94.850%
5700	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.852%
5701	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.003%	94.855%
5702	VODACOM GP-PRPT	0.003%	94.858%
5703	NAVITAS LTD	0.003%	94.861%
5704	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	94.863%
5705	KAISA GROUP HLD	0.003%	94.866%
5706	PP LONDON SUMAT	0.003%	94.869%
5707	OKINAWA ELEC PO	0.003%	94.871%
5708	STRABAG SE	0.003%	94.874%
5709	KINGSTON COMM(H	0.003%	94.877%
5710	BRIGHTOIL PETRO	0.003%	94.880%
5711	CREDITO EMILIAN	0.003%	94.882%
5712	AMOREPACIFIC-NE	0.003%	94.885%
5713	GASLOG LTD	0.003%	94.888%
5714	TELEFONICA DE E	0.003%	94.890%
5715	NEMETSCHKE AG	0.003%	94.893%
5716	XCERRA CORP COMMON STOCK USD.05	0.003%	94.896%
5717	MERITOR INC COMMON STOCK USD1.0	0.003%	94.899%
5718	EASTERLY GOVERNMENT PROPRTI REIT USD.01	0.003%	94.901%
5719	UNITIKA	0.003%	94.904%
5720	TENARIS S.A.	0.003%	94.907%
5721	FRESENIUS MEDIC	0.003%	94.909%
5722	MERCANTILE BANK CORP COMMON STOCK	0.003%	94.912%
5723	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.003%	94.915%
5724	JUKI CORP	0.003%	94.918%
5725	SIIX CORPORATIO	0.003%	94.920%
5726	BARNES & NOBLE	0.003%	94.923%
5727	TTY BIPHARM CO	0.003%	94.926%
5728	PAO DE ACUCAR C	0.003%	94.928%
5729	NISSHIN STEEL H	0.003%	94.931%
5730	TOHO CO	0.003%	94.934%
5731	WESTERN AREAS N	0.003%	94.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	TOPPAN FORMS	0.003%	94.939%
5733	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.003%	94.942%
5734	KINTETSU WORLD	0.003%	94.945%
5735	CHINA FOOD LTD	0.003%	94.947%
5736	KYOWA HAKKO KIR	0.003%	94.950%
5737	VIRGIN MONEY HL	0.003%	94.953%
5738	VEIDEKKE ASA	0.003%	94.955%
5739	RUTH'S HOSPITAL	0.003%	94.958%
5740	ROCHE HOLDING A	0.003%	94.961%
5741	FIRST RESOURCES	0.003%	94.963%
5742	MORGUARD NORTH	0.003%	94.966%
5743	SANTAM	0.003%	94.969%
5744	KADOKAWA DWANGO	0.003%	94.971%
5745	DAISHIN SECURIT	0.003%	94.974%
5746	CHATHAM LODGING	0.003%	94.977%
5747	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	94.979%
5748	KOREA KUMHO PET	0.003%	94.982%
5749	INTERNET INITIA	0.003%	94.985%
5750	HANSSEM CO	0.003%	94.987%
5751	CIECH SA	0.003%	94.990%
5752	INABATA & CO	0.003%	94.993%
5753	UNITED SUPER MA	0.003%	94.996%
5754	TATA CHEMICALS	0.003%	94.998%
5755	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.003%	95.001%
5756	HOGY MEDICAL CO	0.003%	95.004%
5757	SOULBRAIN CO LT	0.003%	95.006%
5758	METRO HOLDINGS	0.003%	95.009%
5759	LG FASHION CORP	0.003%	95.012%
5760	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	95.014%
5761	SINGAPORE PRESS	0.003%	95.017%
5762	BOJANGLES INC COMMON STOCK USD.01	0.003%	95.020%
5763	TIER REIT INC REIT USD.0001	0.003%	95.022%
5764	SAN-A CO LTD	0.003%	95.025%
5765	BENI STABILI IT	0.003%	95.028%
5766	YANGARRA RESOUR	0.003%	95.030%
5767	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.003%	95.033%
5768	GINKO INTERNATI	0.003%	95.036%
5769	LIBERBANK SA	0.003%	95.038%
5770	IRISO ELECTRONI	0.003%	95.041%
5771	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.003%	95.043%
5772	ARCS CO LTD	0.003%	95.046%
5773	EMPEROR INTL HL	0.003%	95.049%
5774	TAV HAVALIMANLA	0.003%	95.051%
5775	GF SECURITIES C	0.003%	95.054%
5776	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	95.057%
5777	MANTRA GROUP LT	0.003%	95.059%
5778	OTSUKA CORP	0.003%	95.062%
5779	MID REIT INC	0.003%	95.065%
5780	KENEDIX RETAIL	0.003%	95.067%
5781	NICHIHA CORP	0.003%	95.070%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	TATSUTA ELEC WI	0.003%	95.073%
5783	BEML LTD	0.003%	95.075%
5784	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	95.078%
5785	MOTECH INDUSTRI	0.003%	95.081%
5786	COPPER MTN MNG	0.003%	95.083%
5787	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	95.086%
5788	CALATLANTIC GRO	0.003%	95.088%
5789	CITYCON OYJ	0.003%	95.091%
5790	ABSOLUTE SOFTWA	0.003%	95.094%
5791	ARC LAND SAKAMO	0.003%	95.096%
5792	SUNWAY BHD	0.003%	95.099%
5793	HANIL CEMENT MF	0.003%	95.102%
5794	SANKEN ELECTRIC	0.003%	95.104%
5795	INDUSTR L FIN(IF	0.003%	95.107%
5796	ORIOR AG	0.003%	95.110%
5797	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	95.112%
5798	DELTA ELECTRONI	0.003%	95.115%
5799	ELRINGKLINGER	0.003%	95.117%
5800	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	95.120%
5801	LOTTE CONFECT	0.003%	95.123%
5802	OCI MATERIALS C	0.003%	95.125%
5803	KOREA ELEC POWER CORP SP ADR ADR	0.003%	95.128%
5804	SANKI ENGINEERI	0.003%	95.130%
5805	YUNG TAY ENGINE	0.003%	95.133%
5806	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	95.136%
5807	ALSO HOLDING-RE	0.003%	95.138%
5808	GUJARAT STATE P	0.003%	95.141%
5809	REALESTATE.COM.	0.003%	95.144%
5810	KAKAKU.COM INC	0.003%	95.146%
5811	AK HOLDINGS INC	0.003%	95.149%
5812	MLP AG	0.003%	95.151%
5813	OSSTEM IMPLANT	0.003%	95.154%
5814	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	95.157%
5815	ADASTRIA HOLDI	0.003%	95.159%
5816	S&T MOTIV CO LT	0.003%	95.162%
5817	CMK CORP	0.003%	95.164%
5818	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.003%	95.167%
5819	ALTAMIR AMBOISE	0.003%	95.170%
5820	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.003%	95.172%
5821	GUERBET	0.003%	95.175%
5822	KINSUS INTERCON	0.003%	95.177%
5823	NATIONAL ALUMIN	0.003%	95.180%
5824	REDINGTON INDIA	0.003%	95.183%
5825	NANOMETRICS	0.003%	95.185%
5826	EPSILON ENERGY	0.003%	95.188%
5827	REGIS CORP COMMON STOCK USD.05	0.003%	95.190%
5828	CHUNGHWA TELECO	0.003%	95.193%
5829	CHINA BILLS FIN	0.003%	95.196%
5830	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	95.198%
5831	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	95.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	COSTAIN GROUP P	0.003%	95.203%
5833	UNDER ARMOUR IN	0.003%	95.206%
5834	ROYAL CO	0.003%	95.208%
5835	SAO PAU ALPARGA	0.003%	95.211%
5836	NASDAQ INC SR UNSECURED 01/20 5.55	0.003%	95.214%
5837	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	95.216%
5838	HOKURIKU ELEC P	0.003%	95.219%
5839	AUCKLAND INTERN	0.003%	95.221%
5840	NSD CO LTD	0.003%	95.224%
5841	CEWE COLOR HLDG	0.003%	95.226%
5842	O'REILLY AUTOMO	0.003%	95.229%
5843	SUNDRUG CO LTD	0.003%	95.232%
5844	ASSORE	0.003%	95.234%
5845	AEON DELIGHT	0.003%	95.237%
5846	MIZUNO CORP	0.003%	95.239%
5847	INVACARE CORP	0.003%	95.242%
5848	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.003%	95.245%
5849	GLOBAL INDEMNIT	0.003%	95.247%
5850	YAHOO JAPAN COR	0.003%	95.250%
5851	KOSE	0.003%	95.252%
5852	TAIWAN ACCEPTAN	0.003%	95.255%
5853	Goldcrest Co.,	0.003%	95.257%
5854	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.003%	95.260%
5855	SANYO CHEMICAL	0.003%	95.262%
5856	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	95.265%
5857	CHINA AOYUAN PR	0.003%	95.268%
5858	SITC INTERNATIO	0.003%	95.270%
5859	HEALTHSTREAM INC COMMON STOCK	0.003%	95.273%
5860	VECTURA GROUP	0.003%	95.275%
5861	VERITIV CORP COMMON STOCK USD.01	0.003%	95.278%
5862	GINTECH ENERGY	0.003%	95.280%
5863	NESTLE FINANCE	0.003%	95.283%
5864	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	95.286%
5865	SK GAS	0.003%	95.288%
5866	OFG BANCORP COMMON STOCK USD1.0	0.003%	95.291%
5867	FORMOSA PETROCH	0.003%	95.293%
5868	GMP CAPITAL COR	0.003%	95.296%
5869	SUPALAI PUBLIC	0.003%	95.298%
5870	SHIN-ETSU POLYM	0.003%	95.301%
5871	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	95.303%
5872	AT+T INC SR UNSECURED 02/21 4.6	0.003%	95.306%
5873	HAMBURGER HAFEN	0.003%	95.308%
5874	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.003%	95.311%
5875	JCU CORP	0.003%	95.314%
5876	CHANGSHA ZOOMLI	0.003%	95.316%
5877	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	95.319%
5878	DMCI HLDGS INC	0.003%	95.321%
5879	DXP ENTERPRISES	0.003%	95.324%
5880	TEXTAINER GROUP	0.003%	95.326%
5881	GETTY PETROLEUM	0.003%	95.329%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	95.331%
5883	FUJI SOFT ABC	0.003%	95.334%
5884	YUEN FOONG YU M	0.003%	95.336%
5885	NISHI NIPPON RR	0.003%	95.339%
5886	DAIBIRU CORP	0.003%	95.342%
5887	CRYOLIFE INC	0.003%	95.344%
5888	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	95.347%
5889	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.003%	95.349%
5890	PROGRESS ENERGY	0.003%	95.352%
5891	TOYOTA MOTOR CR	0.003%	95.354%
5892	AUSTRALIAN PHAR	0.003%	95.357%
5893	MITSUBISHI STEE	0.003%	95.359%
5894	MARR SPA	0.003%	95.362%
5895	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.003%	95.364%
5896	TUBE INV OF IND	0.003%	95.367%
5897	KINGDEE INTERNA	0.003%	95.369%
5898	LENNAR CORP 4.7	0.003%	95.372%
5899	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	95.374%
5900	CITIC RESOURCES	0.003%	95.377%
5901	JGC CORP	0.003%	95.379%
5902	LIECHTENSTEINIS	0.003%	95.382%
5903	PARADISE CO	0.003%	95.385%
5904	YAMAICHI ELECTR	0.003%	95.387%
5905	MUSASHI SEIMITS	0.003%	95.390%
5906	AES TIETE ENERG	0.003%	95.392%
5907	SPIN MASTER COR	0.003%	95.395%
5908	Alliance Global	0.003%	95.397%
5909	DAI-ICHI KOGYO	0.003%	95.400%
5910	CONTACT ENERGY	0.003%	95.402%
5911	FOCALTECH SYSTE	0.003%	95.405%
5912	SINFONIA TECHNO	0.003%	95.407%
5913	INVESCO OFFICE	0.003%	95.410%
5914	TAIHEI DENGYO	0.003%	95.412%
5915	SMART + FINAL STORES INC COMMON STOCK USD.001	0.003%	95.415%
5916	DIALOG GROUP BH	0.003%	95.417%
5917	JVC KENWOOD HLD	0.003%	95.420%
5918	INVESTORS REAL ESTATE TRUST REIT	0.003%	95.422%
5919	WATERLAND FIN H	0.003%	95.425%
5920	NIPPON REIT INV	0.002%	95.427%
5921	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	95.430%
5922	DAIKYO INC	0.002%	95.432%
5923	MEDIA NUSANTARA	0.002%	95.435%
5924	GRINDROD LIMITE	0.002%	95.437%
5925	SLATE OFFICE RE	0.002%	95.440%
5926	SPIRENT COMMUNI	0.002%	95.442%
5927	CORP MOCTEZUMA	0.002%	95.445%
5928	3M CO 0.375% 15	0.002%	95.447%
5929	INDORAMA VENTUR	0.002%	95.450%
5930	51JOB INC ADR ADR USD.0001	0.002%	95.452%
5931	XENCOR INC COMMON STOCK USD.01	0.002%	95.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	K-BRO LINEN INC	0.002%	95.457%
5933	FUYAO GLASS IND	0.002%	95.460%
5934	KUDELSKI S.A.	0.002%	95.462%
5935	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.465%
5936	KYOKUTO KAIHATS	0.002%	95.467%
5937	QUALYS INC COMMON STOCK USD.001	0.002%	95.469%
5938	KEPPEL DC REIT	0.002%	95.472%
5939	PACIFIC TEXTILE	0.002%	95.474%
5940	AMUNDI SA	0.002%	95.477%
5941	DONGYUE GROUP	0.002%	95.479%
5942	BW OFFSHORE LTD	0.002%	95.482%
5943	SMARTONE TELECO	0.002%	95.484%
5944	ARROW ELECTRONI	0.002%	95.487%
5945	888 HOLDINGS	0.002%	95.489%
5946	ADVANCED WIRELE	0.002%	95.492%
5947	HEADLAM GROUP	0.002%	95.494%
5948	VOSSLOH AG	0.002%	95.497%
5949	OLAM INTERNATIO	0.002%	95.499%
5950	PI INDUSTRIES L	0.002%	95.502%
5951	MONADELPHOUS GR	0.002%	95.504%
5952	NAUTILUS GROUP	0.002%	95.507%
5953	TUNG THIH ELECT	0.002%	95.509%
5954	BK ZACHODNI WBK	0.002%	95.512%
5955	MAGYAR TELEKOM	0.002%	95.514%
5956	BUMI ARMADA BER	0.002%	95.516%
5957	BQE NATL BELGIQ	0.002%	95.519%
5958	WOCKHARDT LIMIT	0.002%	95.521%
5959	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.524%
5960	TRINITY MIRROR	0.002%	95.526%
5961	FINCANTIERI SPA	0.002%	95.529%
5962	ERAMET	0.002%	95.531%
5963	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	95.534%
5964	CAPITA GROUP PL	0.002%	95.536%
5965	BORUSSIA DORTMU	0.002%	95.539%
5966	CWT LTD	0.002%	95.541%
5967	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.002%	95.543%
5968	TIMBERCREEK FIN	0.002%	95.546%
5969	ASIA OPTICAL CO	0.002%	95.548%
5970	EXPRESS INC COMMON STOCK	0.002%	95.551%
5971	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	95.553%
5972	GOEASY LTD	0.002%	95.556%
5973	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.558%
5974	SKISTAR AB	0.002%	95.561%
5975	YULON MOTOR	0.002%	95.563%
5976	COFACE SA	0.002%	95.565%
5977	NEXITY	0.002%	95.568%
5978	NIPPON PAINT CO	0.002%	95.570%
5979	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.002%	95.573%
5980	ERCROS SA	0.002%	95.575%
5981	DAISEKI CO LTD	0.002%	95.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	PUMA AG	0.002%	95.580%
5983	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.582%
5984	CLAS OHLSON AB	0.002%	95.585%
5985	MOTHERSON SUMI	0.002%	95.587%
5986	NIKKISO CO	0.002%	95.590%
5987	CERVED INFORMAT	0.002%	95.592%
5988	BIZLINK HOLDING	0.002%	95.595%
5989	ABACUS PROPERTY	0.002%	95.597%
5990	ARISAWA MFG CO	0.002%	95.599%
5991	DIGITAL CHINA H	0.002%	95.602%
5992	TOPY INDUSTRIES	0.002%	95.604%
5993	CLAL INSURANCE	0.002%	95.607%
5994	SWIRE PROPERTIE	0.002%	95.609%
5995	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	95.612%
5996	DAINIPPON PHARM	0.002%	95.614%
5997	JOY CITY PROPER	0.002%	95.616%
5998	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.002%	95.619%
5999	INTL CONTAINER	0.002%	95.621%
6000	VISTA LAND & LI	0.002%	95.624%
6001	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	95.626%
6002	ZERIA PHARMACEU	0.002%	95.628%
6003	DAUM COMMUNICAT	0.002%	95.631%
6004	HOSHINO RESORTS	0.002%	95.633%
6005	SODICK CO	0.002%	95.636%
6006	TKC CORPORATION	0.002%	95.638%
6007	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.002%	95.641%
6008	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	95.643%
6009	SUPREME ELECTRO	0.002%	95.645%
6010	GENWORTH MORTGA	0.002%	95.648%
6011	GRUPO HERDEZ SA	0.002%	95.650%
6012	PETRONAS CHEMIC	0.002%	95.653%
6013	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.655%
6014	FUKUSHIMA IND C	0.002%	95.657%
6015	CONTAINER CORP	0.002%	95.660%
6016	STARHILL GLOBAL	0.002%	95.662%
6017	CHINA EASTERN A	0.002%	95.665%
6018	FUKUI BANK	0.002%	95.667%
6019	INVOCARE LTD	0.002%	95.669%
6020	ZHEJIANG EXPRES	0.002%	95.672%
6021	CHEIL WORLDWIDE	0.002%	95.674%
6022	ADVANTECH CO LT	0.002%	95.677%
6023	JAPFA COMFEED I	0.002%	95.679%
6024	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.681%
6025	DUCOMMUN INC COMMON STOCK USD.01	0.002%	95.684%
6026	CENTRL PLAZA HO	0.002%	95.686%
6027	HEXAWARE TECHNO	0.002%	95.688%
6028	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	95.691%
6029	GLOBAL ONE REAL	0.002%	95.693%
6030	GREENLAND HONG	0.002%	95.696%
6031	JOEL-JERUSALEM	0.002%	95.698%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	EVERGREEN MARIN	0.002%	95.700%
6033	KT CORPORATION	0.002%	95.703%
6034	RECHI PRECISION	0.002%	95.705%
6035	DAH CHONG HONG	0.002%	95.708%
6036	ASIA AVIATION P	0.002%	95.710%
6037	BILIA AB	0.002%	95.712%
6038	CONCENTRIC AB	0.002%	95.715%
6039	HIWIN TECH CORP	0.002%	95.717%
6040	TON YI CORP	0.002%	95.719%
6041	RAMCO CEMENTS	0.002%	95.722%
6042	WEST CHINA CEME	0.002%	95.724%
6043	NORDEX AG	0.002%	95.727%
6044	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.729%
6045	BLACK DIAMOND G	0.002%	95.731%
6046	CHESSWOOD GROUP	0.002%	95.734%
6047	GREEN REIT PLC	0.002%	95.736%
6048	TORII PHARM CO	0.002%	95.738%
6049	NATIONAL THERMA	0.002%	95.741%
6050	MATAS AS	0.002%	95.743%
6051	SANOFI INDIA LT	0.002%	95.745%
6052	GP STRATEGIES C	0.002%	95.748%
6053	AUSDRILL LIMITE	0.002%	95.750%
6054	BT INVESTMENT M	0.002%	95.753%
6055	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	95.755%
6056	PSEG POWER	0.002%	95.757%
6057	REED ELSEVIER P	0.002%	95.760%
6058	KENDRION NV	0.002%	95.762%
6059	OSAKI ELECTRIC	0.002%	95.764%
6060	COCA-COLA FEMSA	0.002%	95.767%
6061	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.769%
6062	FRANK'S INTERNA	0.002%	95.771%
6063	AICHI BANK	0.002%	95.774%
6064	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	95.776%
6065	CHUGOKU MAR PAI	0.002%	95.778%
6066	ECLAT TEXTILE C	0.002%	95.781%
6067	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.783%
6068	REDEFINE INTERN	0.002%	95.786%
6069	SM PRIME HLDGS	0.002%	95.788%
6070	GROUP COMERCIAL	0.002%	95.790%
6071	TAEYOUNG ENGINE	0.002%	95.793%
6072	OIL REFINERIES	0.002%	95.795%
6073	CARNIVAL PLC	0.002%	95.797%
6074	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	95.800%
6075	ADITYA BIRLA FA	0.002%	95.802%
6076	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.804%
6077	SPARKASSEN IMMO	0.002%	95.807%
6078	AMTRAN TECHNOLO	0.002%	95.809%
6079	SAMSUNG TECHWIN	0.002%	95.811%
6080	SRF LTD	0.002%	95.814%
6081	IXYS CORPORATION COMMON STOCK USD.01	0.002%	95.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	SCHINDLER-HDLG	0.002%	95.818%
6083	SCHMOLZ+BICKENB	0.002%	95.821%
6084	TAIKISHA	0.002%	95.823%
6085	TAIWAN MOBILE	0.002%	95.825%
6086	KENEDIX RESIDEN	0.002%	95.828%
6087	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	95.830%
6088	CITI TRENDS INC COMMON STOCK USD.01	0.002%	95.832%
6089	RICARDO	0.002%	95.835%
6090	PRECINT PRO	0.002%	95.837%
6091	SHANGHAI ELECTR	0.002%	95.839%
6092	UTD COMMUNITY F	0.002%	95.842%
6093	SONIC CORP	0.002%	95.844%
6094	SCHRODERS(NEW)	0.002%	95.846%
6095	ORION CORP	0.002%	95.849%
6096	CONEXIO CORP	0.002%	95.851%
6097	ASAHI HOLDINGS	0.002%	95.853%
6098	FRASERS CENTREP	0.002%	95.856%
6099	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.858%
6100	TOKYOTOKEIBA CO	0.002%	95.860%
6101	FELDA GLOBAL VE	0.002%	95.863%
6102	ENTERTAINMENT O	0.002%	95.865%
6103	BANPU PUBLIC CO	0.002%	95.867%
6104	GRUPO SIMEC S.A	0.002%	95.869%
6105	CHIYODA CORP	0.002%	95.872%
6106	WAN HAI LINES	0.002%	95.874%
6107	BK OF RYUKYUS	0.002%	95.876%
6108	TOKAI HOLDINGS	0.002%	95.879%
6109	V TECHNOLOGY	0.002%	95.881%
6110	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	95.883%
6111	FORMOSA TAFFETA	0.002%	95.886%
6112	NEO-CHINA GROUP	0.002%	95.888%
6113	ACETO CORP COMMON STOCK USD.01	0.002%	95.890%
6114	NSI NV	0.002%	95.893%
6115	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	95.895%
6116	NEWRIVER REIT P	0.002%	95.897%
6117	SUMITOMO DENSET	0.002%	95.899%
6118	SIAM CITY CEMEN	0.002%	95.902%
6119	INARI AMERTRON	0.002%	95.904%
6120	EXACTECH INC COMMON STOCK USD.01	0.002%	95.906%
6121	TONG YANG INV B	0.002%	95.909%
6122	ZZZSAN-AI OIL C	0.002%	95.911%
6123	LEYOU TECHNOLOG	0.002%	95.913%
6124	BERTRANDT AG	0.002%	95.915%
6125	SAINT MARC HLDG	0.002%	95.918%
6126	CLARKSON(HORACE	0.002%	95.920%
6127	CADILA HEALTHCA	0.002%	95.922%
6128	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.002%	95.925%
6129	GOLDEN EAGLE RE	0.002%	95.927%
6130	XEBIO CO	0.002%	95.929%
6131	PAX GLOBAL TECH	0.002%	95.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	KANTO DENKA KOG	0.002%	95.934%
6133	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.936%
6134	SJW GROUP COMMON STOCK USD.001	0.002%	95.938%
6135	SAVENCIA SA	0.002%	95.941%
6136	MARUDAI FOOD CO	0.002%	95.943%
6137	JOWA HLDGS CO L	0.002%	95.945%
6138	TED BAKER PLC	0.002%	95.947%
6139	FUJI MEDIA HOLD	0.002%	95.950%
6140	MOCHIDA PHARM C	0.002%	95.952%
6141	YOKOHAMA REITO	0.002%	95.954%
6142	PCHOME ONLINE I	0.002%	95.957%
6143	ITALGAS SPA	0.002%	95.959%
6144	NITTO ELECTRIC	0.002%	95.961%
6145	CHINA HUARONG A	0.002%	95.963%
6146	SKS MICROFINANC	0.002%	95.966%
6147	DALMIA BHARAT L	0.002%	95.968%
6148	SUNLIGHT REAL E	0.002%	95.970%
6149	DAKTRONICS INC COMMON STOCK	0.002%	95.972%
6150	TAKASAGO INTL C	0.002%	95.975%
6151	NORITZ CORP	0.002%	95.977%
6152	PLAZA RETAIL RE	0.002%	95.979%
6153	TANSEISHA CO	0.002%	95.982%
6154	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	95.984%
6155	INTL METAL SERV	0.002%	95.986%
6156	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	95.988%
6157	MEDICINES COMPANY COMMON STOCK USD.001	0.002%	95.991%
6158	C C LAND HOLDIN	0.002%	95.993%
6159	VANGUARD INTL S	0.002%	95.995%
6160	CHAUN-CHOUNG TE	0.002%	95.997%
6161	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.002%	96.000%
6162	RTL GROUP SA	0.002%	96.002%
6163	ADLER REAL ESTA	0.002%	96.004%
6164	AICHI STEEL WOR	0.002%	96.006%
6165	AMPLIFON SPA NE	0.002%	96.009%
6166	SUGI HOLDINGS C	0.002%	96.011%
6167	BRITISH AMERICA	0.002%	96.013%
6168	BANK NEGARA IND	0.002%	96.015%
6169	CA IMMOBILIEN A	0.002%	96.018%
6170	EL AL ISRAEL AI	0.002%	96.020%
6171	ZENRIN CO LTD	0.002%	96.022%
6172	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.024%
6173	LOTTE CHILSUNG	0.002%	96.027%
6174	EBOS GROUP LTD	0.002%	96.029%
6175	PANDOX AB	0.002%	96.031%
6176	TESARO INC	0.002%	96.033%
6177	DESCENTE LTD.	0.002%	96.036%
6178	TAINAN SPINNING	0.002%	96.038%
6179	STOBART GROUP L	0.002%	96.040%
6180	CHANGYOU.COM LTD ADR ADR	0.002%	96.042%
6181	DAESANG CORP	0.002%	96.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	96.047%
6183	KOREA AEROSPACE	0.002%	96.049%
6184	JIN CO.LTD	0.002%	96.051%
6185	PLAYA HOTELS &	0.002%	96.054%
6186	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.056%
6187	URSTADT BIDDLE	0.002%	96.058%
6188	IDFC BANK LTD	0.002%	96.060%
6189	LUYE PHARMA GRO	0.002%	96.062%
6190	BANCOLOMBIA SA	0.002%	96.065%
6191	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.067%
6192	YANG MING MARIN	0.002%	96.069%
6193	KCE ELECTRONICS	0.002%	96.071%
6194	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.074%
6195	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.076%
6196	GLOBANT SA	0.002%	96.078%
6197	TSI HOLDINGS CO	0.002%	96.080%
6198	TIKKURILA OY	0.002%	96.082%
6199	ABOITIZ EQUITY	0.002%	96.085%
6200	HONG LEONG BANK	0.002%	96.087%
6201	MAX INDIA	0.002%	96.089%
6202	PAZ CORP SA	0.002%	96.091%
6203	TAKUMA CO	0.002%	96.093%
6204	DOSHISHA CO	0.002%	96.096%
6205	ASIAN PAINTS LT	0.002%	96.098%
6206	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	96.100%
6207	INTERNATIONAL P	0.002%	96.102%
6208	SAMYANG HOLDING	0.002%	96.105%
6209	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.107%
6210	INFRASTRUCTURE	0.002%	96.109%
6211	KENEDIX INC	0.002%	96.111%
6212	SUPREMEIndustr	0.002%	96.113%
6213	IOI CORPORATION	0.002%	96.116%
6214	DONGFANG ELECT	0.002%	96.118%
6215	BK OF NAGOYA	0.002%	96.120%
6216	TPI POLENE PCL	0.002%	96.122%
6217	SYNCMOLD ENTERP	0.002%	96.124%
6218	TAIWAN GLASS	0.002%	96.126%
6219	TAKARA SHUZO CO	0.002%	96.129%
6220	BRODRENE HARTMA	0.002%	96.131%
6221	DYDO DRINCO INC	0.002%	96.133%
6222	ELIA SYS OPERAT	0.002%	96.135%
6223	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.137%
6224	VETROPACK HOLDI	0.002%	96.140%
6225	HOKUETSU BANK	0.002%	96.142%
6226	IRB INFRASTRUCT	0.002%	96.144%
6227	SHINKONG SYNTHE	0.002%	96.146%
6228	SINTOKOGIO	0.002%	96.148%
6229	MATSUYA FOODS C	0.002%	96.151%
6230	TEIKOKU PISTON	0.002%	96.153%
6231	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	CHINA MACHINERY	0.002%	96.157%
6233	ZHEN DING TECHN	0.002%	96.159%
6234	ORIFLAME HOLDIN	0.002%	96.162%
6235	EUGENE CORP	0.002%	96.164%
6236	MERSEN SA	0.002%	96.166%
6237	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.168%
6238	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.170%
6239	UPONOR OYJ	0.002%	96.172%
6240	LOOKERS PLC	0.002%	96.175%
6241	KARDEX	0.002%	96.177%
6242	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.179%
6243	SALINI IMPREGIL	0.002%	96.181%
6244	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.183%
6245	SIERRA BANCORP COMMON STOCK	0.002%	96.185%
6246	AURICO METALS INC COMMON STOCK	0.002%	96.188%
6247	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.190%
6248	KUALA LUMPUR KE	0.002%	96.192%
6249	INDOCEMENT TUNG	0.002%	96.194%
6250	INDIAN OIL CORP	0.002%	96.196%
6251	JOSHIN DENKI CO	0.002%	96.198%
6252	ARN MONDADORI E	0.002%	96.201%
6253	DEXERIALS CORP	0.002%	96.203%
6254	HISAMITSU PHARM	0.002%	96.205%
6255	HANA TOUR SERVI	0.002%	96.207%
6256	ESSO (THAILAND)	0.002%	96.209%
6257	ONESAVINGS BANK	0.002%	96.211%
6258	ICHIGO REAL EST	0.002%	96.214%
6259	UNION BNK OF IN	0.002%	96.216%
6260	KUNG LONG BATTE	0.002%	96.218%
6261	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.220%
6262	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.222%
6263	UNITED LABORATO	0.002%	96.224%
6264	HANSON INTL TBK	0.002%	96.227%
6265	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.229%
6266	MAN SE	0.002%	96.231%
6267	DAEWOO ENGINEER	0.002%	96.233%
6268	PER AARSLEFF A/	0.002%	96.235%
6269	JAPAN WOOL TEXT	0.002%	96.237%
6270	SHIKUN & BINUI	0.002%	96.239%
6271	VUKILE PROPERTY	0.002%	96.242%
6272	INPHI CORP COMMON STOCK	0.002%	96.244%
6273	SWECO AB	0.002%	96.246%
6274	GREENCROSS LTD	0.002%	96.248%
6275	DENBURY RESOURC	0.002%	96.250%
6276	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	96.252%
6277	LIMELIGHT NETW	0.002%	96.254%
6278	HAVELLS INDIA L	0.002%	96.257%
6279	PRUKSA HOLDING	0.002%	96.259%
6280	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.261%
6281	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	AXT INC COMMON STOCK USD.001	0.002%	96.265%
6283	IGUATEMI EMP SH	0.002%	96.267%
6284	21VIANET GROUP INC ADR ADR USD.00001	0.002%	96.269%
6285	LASERTEC CORP	0.002%	96.271%
6286	EXACT SCIENCES	0.002%	96.274%
6287	NONG SHIM CO	0.002%	96.276%
6288	THULE GROUP AB/	0.002%	96.278%
6289	CORP INMOBILIAR	0.002%	96.280%
6290	HUISHANG BANK C	0.002%	96.282%
6291	VEDANTA LTD ADR ADR	0.002%	96.284%
6292	USI CORPORATION	0.002%	96.286%
6293	CASHBUILD LTD	0.002%	96.288%
6294	SLC AGRICOLA SA	0.002%	96.291%
6295	GPO DE INVERSIO	0.002%	96.293%
6296	NEXEN TIRE CORP	0.002%	96.295%
6297	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.297%
6298	MCJ CO LTD	0.002%	96.299%
6299	OUTSOURCING INC	0.002%	96.301%
6300	GEMDALE PROPERT	0.002%	96.303%
6301	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.305%
6302	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.308%
6303	FUTABA INDUSTRI	0.002%	96.310%
6304	MYER HOLDINGS L	0.002%	96.312%
6305	HOKKAIDO ELEC P	0.002%	96.314%
6306	AGRANA BETEILIG	0.002%	96.316%
6307	KENKO MAYONNAIS	0.002%	96.318%
6308	DAI-DAN CO	0.002%	96.320%
6309	DIVERS RES BHD	0.002%	96.322%
6310	TOKYO BROADCAST	0.002%	96.324%
6311	MEKONOMEN AB	0.002%	96.327%
6312	CACHE LOGISTICS	0.002%	96.329%
6313	NISSEI BUILD KO	0.002%	96.331%
6314	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.333%
6315	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.335%
6316	OTE(HELLENIC TL	0.002%	96.337%
6317	ACANDO AB	0.002%	96.339%
6318	TORRENT PHARM	0.002%	96.341%
6319	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.343%
6320	CALIFORNIA AMPL	0.002%	96.345%
6321	ALTAREA SCA	0.002%	96.348%
6322	CHINA RAILWAY S	0.002%	96.350%
6323	HANKYU REIT INC	0.002%	96.352%
6324	SEMICONDUCTOR M	0.002%	96.354%
6325	NOVAE GROUP PLC	0.002%	96.356%
6326	FU SHOU YUAN IN	0.002%	96.358%
6327	WELSPUN INDIA L	0.002%	96.360%
6328	KOSSAN RUBBER I	0.002%	96.362%
6329	MINOR INTERNATI	0.002%	96.364%
6330	CAWACHI LTD	0.002%	96.366%
6331	S.A.C.I. FALABE	0.002%	96.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	TIANJIN PORT DE	0.002%	96.371%
6333	HIKARI TSUSHIN	0.002%	96.373%
6334	VECTRUS INC COMMON STOCK USD.01	0.002%	96.375%
6335	TITAN INDUSTRIE	0.002%	96.377%
6336	SAKATA INX CORP	0.002%	96.379%
6337	GMO INTERNET IN	0.002%	96.381%
6338	VERBIO VEREINIG	0.002%	96.383%
6339	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.385%
6340	ONEBEACON INSUR	0.002%	96.387%
6341	DIAGEO PLC	0.002%	96.389%
6342	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	96.392%
6343	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.002%	96.394%
6344	INFRATIL LTD	0.002%	96.396%
6345	SUN FRONTIER FU	0.002%	96.398%
6346	ABC-MART INC	0.002%	96.400%
6347	GEOX S.P.A.	0.002%	96.402%
6348	ARAKAWA CHEMICA	0.002%	96.404%
6349	PREMIER OIL	0.002%	96.406%
6350	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.408%
6351	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.410%
6352	SPIE SA	0.002%	96.412%
6353	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	96.414%
6354	NUTRACEUTICAL I	0.002%	96.416%
6355	IRISH RESIDENTI	0.002%	96.418%
6356	DAIKYONISHIKAWA	0.002%	96.421%
6357	MARCO POLO DEV	0.002%	96.423%
6358	MAJOR CINEPLEX	0.002%	96.425%
6359	WILSON BAYLY HO	0.002%	96.427%
6360	MULTIPLUS SA	0.002%	96.429%
6361	CHINA REINSURAN	0.002%	96.431%
6362	NEO SOLAR POWER	0.002%	96.433%
6363	CHAROEN POK PHA	0.002%	96.435%
6364	CHUGOKU ELEC PO	0.002%	96.437%
6365	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.439%
6366	ALBIOMA	0.002%	96.441%
6367	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.443%
6368	SKYLARK CO LTD	0.002%	96.445%
6369	HAKDEX AB	0.002%	96.447%
6370	ACACIA MINING	0.002%	96.449%
6371	ONO PHARMACEUTI	0.002%	96.451%
6372	TECNICAS REUNID	0.002%	96.454%
6373	SK NETWORKS CO	0.002%	96.456%
6374	TOP GLOVE CORP	0.002%	96.458%
6375	LE NOBLE AGE	0.002%	96.460%
6376	DEVOTEAM SA	0.002%	96.462%
6377	AVEX GROUP HOLD	0.002%	96.464%
6378	COMMERCIAL INTE	0.002%	96.466%
6379	DEL FRISCOS RES	0.002%	96.468%
6380	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	96.470%
6381	PHILIPPINE NATL	0.002%	96.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	TALGO SA	0.002%	96.474%
6383	NINE ENTERTAINM	0.002%	96.476%
6384	BANK OF CHONGQI	0.002%	96.478%
6385	CARBONITE INC COMMON STOCK USD.01	0.002%	96.480%
6386	JAIPRAKASH ASSO	0.002%	96.482%
6387	LING SEN PRECIS	0.002%	96.484%
6388	BANGKOK EXPRESS	0.002%	96.486%
6389	PRINCE HOUSING	0.002%	96.488%
6390	FERREXPO PLC	0.002%	96.490%
6391	MELCOR DEVS LTD	0.002%	96.492%
6392	ESPEC CORP	0.002%	96.494%
6393	ASTRAL FOODS	0.002%	96.496%
6394	DEUTSCHE BETEI	0.002%	96.498%
6395	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.501%
6396	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.503%
6397	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.505%
6398	ARDENTEC CORP	0.002%	96.507%
6399	SMI HOLDINGS GR	0.002%	96.509%
6400	PLATINUM ASSET	0.002%	96.511%
6401	INTILAND DEVPT	0.002%	96.513%
6402	CHINA GALAXY SE	0.002%	96.515%
6403	OTONOMY INC COMMON STOCK USD.001	0.002%	96.517%
6404	GEO CO LTD	0.002%	96.519%
6405	QOL CO LTD	0.002%	96.521%
6406	ORIENT CORP	0.002%	96.523%
6407	VZ HOLDING AG	0.002%	96.525%
6408	NEC NETWK & SYS	0.002%	96.527%
6409	ZALANDO SE	0.002%	96.529%
6410	TOWNGAS CHINA C	0.002%	96.531%
6411	TAISHO PHARMACE	0.002%	96.533%
6412	KONAI CO LTD	0.002%	96.535%
6413	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.002%	96.537%
6414	CONTROLADORA VU	0.002%	96.539%
6415	CONSUN PHARMACE	0.002%	96.541%
6416	KRUNGTHAI CARD	0.002%	96.543%
6417	ESSENDANT INC COMMON STOCK USD.1	0.002%	96.545%
6418	MITRA ADIPERKAS	0.002%	96.547%
6419	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	96.549%
6420	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.551%
6421	PIERRE & VACANC	0.002%	96.553%
6422	K.C. TECH	0.002%	96.555%
6423	EAGLE INDUSTRY	0.002%	96.557%
6424	HUA HONG SEMICO	0.002%	96.559%
6425	RENHE COMMERCIA	0.002%	96.561%
6426	HI-LEX CORP	0.002%	96.563%
6427	ALIANSCE SHOPPI	0.002%	96.565%
6428	ORIOLA-KD CORP	0.002%	96.567%
6429	CARL ZEISS MEDI	0.002%	96.569%
6430	YOUNGWON CORP	0.002%	96.571%
6431	COLOWIDE CO LTD	0.002%	96.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	SURGERY PARTNERS INC COMMON STOCK USD.01	0.002%	96.575%
6433	TURKIYE SINAI K	0.002%	96.577%
6434	AKITA BANK	0.002%	96.579%
6435	ODONTOPREV SA	0.002%	96.581%
6436	FINGERPRINT CAR	0.002%	96.583%
6437	KINDOM CONSTRUC	0.002%	96.585%
6438	ANGLOGOLD LTD	0.002%	96.587%
6439	FUKUDA DENSHI C	0.002%	96.589%
6440	AVANZA BANK HOL	0.002%	96.591%
6441	YIRENDAI LTD AD	0.002%	96.593%
6442	TOKAI RUBBER IN	0.002%	96.595%
6443	SYSTEMAX INC COMMON STOCK USD.01	0.002%	96.597%
6444	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.599%
6445	FRONTLINE LTD/B	0.002%	96.601%
6446	MIYAZAKI BANK	0.002%	96.603%
6447	IBASE TECHNOLOG	0.002%	96.605%
6448	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.607%
6449	MASTERLINK SECS	0.002%	96.609%
6450	VIVOTEK INC	0.002%	96.611%
6451	MACQUARIE LEISU	0.002%	96.613%
6452	FAES FARMA SA	0.002%	96.615%
6453	SHIN ZU SHING C	0.002%	96.617%
6454	CT ENVIRONMENTA	0.002%	96.619%
6455	WAFER WORKS COR	0.002%	96.621%
6456	ASB FINANCE LTD	0.002%	96.623%
6457	PRESTIGE ESTATE	0.002%	96.625%
6458	DELEK GROUP	0.002%	96.627%
6459	MICHINOKU BANK	0.002%	96.629%
6460	ROCK FIELD CO	0.002%	96.631%
6461	DAIFUKU CO	0.002%	96.633%
6462	MITSUBOSHI BELT	0.002%	96.635%
6463	KWS SAAT AG	0.002%	96.637%
6464	RANDON SA IMPL	0.002%	96.639%
6465	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.641%
6466	CENTRAL GARDEN&	0.002%	96.643%
6467	ST SHINE OPTICA	0.002%	96.645%
6468	MAYR-MELNHOF KA	0.002%	96.647%
6469	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.649%
6470	TSINGTAO BREWER	0.002%	96.651%
6471	CIA DE DIST INT	0.002%	96.653%
6472	CHOFU SEISAKUSH	0.002%	96.655%
6473	MESA LABORATORIES INC COMMON STOCK	0.002%	96.657%
6474	IGG INC	0.002%	96.659%
6475	DAIICHI KIGENSO	0.002%	96.661%
6476	PETRON CORP	0.002%	96.663%
6477	RESOLUTE MINING	0.002%	96.665%
6478	BENETEAU	0.002%	96.667%
6479	CULP INC COMMON STOCK USD.05	0.002%	96.669%
6480	SHANGHAI PETROC	0.002%	96.671%
6481	SEMIRARA MINING	0.002%	96.673%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	PRESS KOGYO CO	0.002%	96.675%
6483	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.677%
6484	VILLEROY & BOCH	0.002%	96.679%
6485	LIFESTYLE INTER	0.002%	96.680%
6486	VS INDUSTRY BHD	0.002%	96.682%
6487	DEVELOPMENT CRE	0.002%	96.684%
6488	REPLY SPA	0.002%	96.686%
6489	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.688%
6490	OCEAN YIELD ASA	0.002%	96.690%
6491	SURTECO SE	0.002%	96.692%
6492	FOSTER ELECTRIC	0.002%	96.694%
6493	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	96.696%
6494	NEWALTA INC	0.002%	96.698%
6495	PACIFIC METALS	0.002%	96.700%
6496	COVESTRO AG	0.002%	96.702%
6497	TV ASAHI CORP	0.002%	96.704%
6498	SUNPOWER CORP COMMON STOCK USD.001	0.002%	96.706%
6499	HARMONIC INC	0.002%	96.708%
6500	SRA HOLDINGS IN	0.002%	96.710%
6501	SEAH BESTEEL CO	0.002%	96.712%
6502	SEAH STEEL	0.002%	96.714%
6503	VOLTAS LTD	0.002%	96.716%
6504	TOKYO STEEL MFG	0.002%	96.718%
6505	CHAOWEI POWER H	0.002%	96.720%
6506	AI HOLDINGS COR	0.002%	96.722%
6507	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.724%
6508	HK ELECTRIC INV	0.002%	96.726%
6509	MOUNT GIBSON IR	0.002%	96.728%
6510	HAYNES INTL INC	0.002%	96.729%
6511	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.731%
6512	ALPEK SAB	0.002%	96.733%
6513	CIA SANEAMENTO	0.002%	96.735%
6514	CANON ELECTRONI	0.002%	96.737%
6515	STELLA CHEMIFA	0.002%	96.739%
6516	T.HASEGAWA CO	0.002%	96.741%
6517	METLIFECARE LTD	0.002%	96.743%
6518	EHIME BANK	0.002%	96.745%
6519	HOCHDORF HOLDIN	0.002%	96.747%
6520	SYSTEX CORPORAT	0.002%	96.749%
6521	DENNY S CORP COMMON STOCK USD.01	0.002%	96.751%
6522	CANON INC SPONS ADR ADR	0.002%	96.753%
6523	QUALITY HOUSES	0.002%	96.755%
6524	SUMMARECON AGUN	0.002%	96.757%
6525	UMS HLDGS LTD	0.002%	96.759%
6526	PRESTIGE INTERN	0.002%	96.761%
6527	FAR EAST DEPT	0.002%	96.763%
6528	THAI AIRWAYS IN	0.002%	96.764%
6529	WEG SA	0.002%	96.766%
6530	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.768%
6531	YIEH PHUI ENTS	0.002%	96.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	DANIELI & CO CO	0.002%	96.772%
6533	NAKANISHI INC	0.002%	96.774%
6534	NIC INC COMMON STOCK	0.002%	96.776%
6535	KONGSBERG AUTOM	0.002%	96.778%
6536	RISO KAGAKU COR	0.002%	96.780%
6537	BANK OF PHILIPP	0.002%	96.782%
6538	MIGHTY RIVER PO	0.002%	96.784%
6539	RAITO KOGYO CO	0.002%	96.786%
6540	INOGEN INC COMMON STOCK USD.001	0.002%	96.788%
6541	TRANSCEND INFOR	0.002%	96.790%
6542	INTL NICKEL IND	0.002%	96.792%
6543	ELMOS SEMICONDU	0.002%	96.793%
6544	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.795%
6545	ADANI POWER LTD	0.002%	96.797%
6546	SAO MARTINHO SA	0.002%	96.799%
6547	RAISIO YHTYMA O	0.002%	96.801%
6548	JU TENG INTERNA	0.002%	96.803%
6549	NITTA CORP	0.002%	96.805%
6550	HIBERNIA REIT P	0.002%	96.807%
6551	PAGE INDUSTRIES	0.002%	96.809%
6552	QUIMICA Y MINER	0.002%	96.811%
6553	TAIYO INK MFG C	0.002%	96.813%
6554	GO-AHEAD GROUP	0.002%	96.815%
6555	FUJI CO(TOKYO)	0.002%	96.817%
6556	ONEREIT	0.002%	96.818%
6557	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	96.820%
6558	CHINA INTL MARI	0.002%	96.822%
6559	MGI COUTIER	0.002%	96.824%
6560	OBERBANK AG	0.002%	96.826%
6561	PRESSANCE CORPO	0.002%	96.828%
6562	PIOLAX CO	0.002%	96.830%
6563	BEC WORLD PUBLI	0.002%	96.832%
6564	PIAGGIO	0.002%	96.834%
6565	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.836%
6566	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.838%
6567	TITAN CEMENT CO	0.002%	96.839%
6568	RAJESH EXPORTS	0.002%	96.841%
6569	ASSYSTEM	0.002%	96.843%
6570	SOL SPA	0.002%	96.845%
6571	I.T LIMITED	0.002%	96.847%
6572	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.849%
6573	DAIDO METAL CO	0.002%	96.851%
6574	BML INC	0.002%	96.853%
6575	HULIC REIT INC	0.002%	96.855%
6576	LANDEC CORP	0.002%	96.857%
6577	G.U.D. HOLDINGS	0.002%	96.858%
6578	CHINA METAL PRO	0.002%	96.860%
6579	CONN S INC COMMON STOCK USD.01	0.002%	96.862%
6580	ELEC POWER DEV	0.002%	96.864%
6581	TAMURA CORP	0.002%	96.866%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	CORP COMERCI SA	0.002%	96.868%
6583	SANRIO CO	0.002%	96.870%
6584	RUENTEX DEVELOP	0.002%	96.872%
6585	XINGDA INTERNAT	0.002%	96.874%
6586	CLARION CO	0.002%	96.875%
6587	TONGYANG LIFE I	0.002%	96.877%
6588	AMSTERDAM COMMO	0.002%	96.879%
6589	XO GROUP INC COMMON STOCK USD.01	0.002%	96.881%
6590	NRG YIELD INC CLASS C COMMON STOCK	0.002%	96.883%
6591	VT HOLDINGS CO	0.002%	96.885%
6592	GOLDEN STAR RES	0.002%	96.887%
6593	NORWEGIAN AIR S	0.002%	96.889%
6594	METRO PACIFIC I	0.002%	96.891%
6595	KINEPOLIS GROUP	0.002%	96.892%
6596	CHROMA ATE INC	0.002%	96.894%
6597	TSUKUI CORP	0.002%	96.896%
6598	VITAL HEALTHCAR	0.002%	96.898%
6599	ISEKI & CO	0.002%	96.900%
6600	EASY BIO INC	0.002%	96.902%
6601	SINOPEC KANTONS	0.002%	96.904%
6602	BYGGMAX GROUP A	0.002%	96.906%
6603	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.908%
6604	ASSOCD INTL HOT	0.002%	96.909%
6605	DREAM UNLIMIITE	0.002%	96.911%
6606	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	96.913%
6607	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.915%
6608	HKR INTL LTD	0.002%	96.917%
6609	LAI SUN DEVELOP	0.002%	96.919%
6610	PROCTER & GAMBL	0.002%	96.921%
6611	OKURA INDUSTRIA	0.002%	96.923%
6612	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	96.924%
6613	CLEANAWAY CO LT	0.002%	96.926%
6614	STUART OLSON IN	0.002%	96.928%
6615	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.930%
6616	MIURA CO	0.002%	96.932%
6617	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	96.934%
6618	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	96.936%
6619	COSTAMARE INC	0.002%	96.937%
6620	UTD INDUSTRIAL	0.002%	96.939%
6621	BIOTEST AG	0.002%	96.941%
6622	KIKUCHI CO LTD	0.002%	96.943%
6623	LG&E & KU ENERG	0.002%	96.945%
6624	KOMERCNI BANKA	0.002%	96.947%
6625	TEJON RANCH CO	0.002%	96.949%
6626	SHIZUOKAGAS CO	0.002%	96.951%
6627	VESTEL ELECTRON	0.002%	96.952%
6628	GROWTHPOINT PRO	0.002%	96.954%
6629	ASTALDI	0.002%	96.956%
6630	AGELLAN COMMERC	0.002%	96.958%
6631	BOIRON	0.002%	96.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	TOWA PHARM CO L	0.002%	96.962%
6633	QL RESOURCES BH	0.002%	96.964%
6634	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.965%
6635	IPCA LABORATORI	0.002%	96.967%
6636	MAH SING GROUP	0.002%	96.969%
6637	SHIKOKU BANK	0.002%	96.971%
6638	NISHIO RENT ALL	0.002%	96.973%
6639	STARHUB LIMITED	0.002%	96.975%
6640	TIME DOTCOM BHD	0.002%	96.977%
6641	CANADIAN IMPERI	0.002%	96.978%
6642	ST BARBARA MINE	0.002%	96.980%
6643	SHANGHAI JIN JI	0.002%	96.982%
6644	SINARMAS LAND	0.002%	96.984%
6645	MERIDA INDUSTRY	0.002%	96.986%
6646	TELENAV INC COMMON STOCK USD.001	0.002%	96.988%
6647	EISAI CO	0.002%	96.990%
6648	CITIZENS INC COMMON STOCK	0.002%	96.991%
6649	TRITAX BIG BOX	0.002%	96.993%
6650	GWA GROUP LTD	0.002%	96.995%
6651	FAMOUS BRANDS L	0.002%	96.997%
6652	HAWKINS INC COMMON STOCK USD.05	0.002%	96.999%
6653	MUHIBBAH ENGINE	0.002%	97.001%
6654	ARGOSY PROPERTY	0.002%	97.002%
6655	KONOIKE TRANSPO	0.002%	97.004%
6656	ITOCHU FUEL COR	0.002%	97.006%
6657	WISDOM MARINE L	0.002%	97.008%
6658	TAIWAN SECOM	0.002%	97.010%
6659	BETER BED HOLD	0.002%	97.012%
6660	L'OCCITANE INTE	0.002%	97.013%
6661	GREE INC	0.002%	97.015%
6662	AUSTAL LTD	0.002%	97.017%
6663	GRAPE KING INC	0.002%	97.019%
6664	CVR ENERGY INC	0.002%	97.021%
6665	KARNATAKA BANK	0.002%	97.023%
6666	MENICON CO LTD	0.002%	97.024%
6667	INDIAN BANK	0.002%	97.026%
6668	AKASTOR ASA	0.002%	97.028%
6669	NIPPON ROAD CO	0.002%	97.030%
6670	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.032%
6671	SOILBUILD BUSIN	0.002%	97.034%
6672	TAIWAN COGENERA	0.002%	97.035%
6673	SIIC ENVIRONMEN	0.002%	97.037%
6674	WAKITA & CO	0.002%	97.039%
6675	SAGA PLC	0.002%	97.041%
6676	HANDSOME CORP	0.002%	97.043%
6677	KOREA EXPRESS C	0.002%	97.045%
6678	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	97.046%
6679	VILMORIN CLAUSE	0.002%	97.048%
6680	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.050%
6681	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	DATA COMMUNICAT	0.002%	97.054%
6683	BURSA MALAYSIA	0.002%	97.055%
6684	SHIBUYA KOGYO C	0.002%	97.057%
6685	COOLPAD GROUP L	0.002%	97.059%
6686	HEIWA REAL ESTA	0.002%	97.061%
6687	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.063%
6688	YAPI VE KREDI B	0.002%	97.065%
6689	VITTORIA ASSICU	0.002%	97.066%
6690	KARUR VYSYA BAN	0.002%	97.068%
6691	GRUMA SA DE CV	0.002%	97.070%
6692	MYOB GROUP LTD	0.002%	97.072%
6693	WEBJET LTD	0.002%	97.074%
6694	ECORODOVIAS INF	0.002%	97.075%
6695	QINGDAO PORT IN	0.002%	97.077%
6696	SCRIPPS NETWORK	0.002%	97.079%
6697	SALMAR ASA	0.002%	97.081%
6698	HUNTER DOUGLAS	0.002%	97.083%
6699	TREDEGAR CORP COMMON STOCK	0.002%	97.084%
6700	TSURUHA HOLDING	0.002%	97.086%
6701	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.088%
6702	INDIAN HOTELS	0.002%	97.090%
6703	TRUECAR INC COMMON STOCK USD.0001	0.002%	97.092%
6704	HANSOL PAPER CO	0.002%	97.094%
6705	BLOOMBERRY RESO	0.002%	97.095%
6706	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	97.097%
6707	ANGLO AMERICAN	0.002%	97.099%
6708	HULIC CO LTD	0.002%	97.101%
6709	FRASERS COMMERC	0.002%	97.103%
6710	PROTECTOR FORSI	0.002%	97.104%
6711	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.106%
6712	INTERTAIN GROUP	0.002%	97.108%
6713	S FOODS INC	0.002%	97.110%
6714	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.112%
6715	ELITE SEMICONDU	0.002%	97.113%
6716	XING AG	0.002%	97.115%
6717	TOYO CONSTRUCTI	0.002%	97.117%
6718	LENZING AG	0.002%	97.119%
6719	ISHIHARA SANGYO	0.002%	97.120%
6720	DAEDUCK GDS	0.002%	97.122%
6721	SAIBU GAS CO	0.002%	97.124%
6722	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.126%
6723	NETENT AB	0.002%	97.128%
6724	YOKOGAWA BRIDGE	0.002%	97.129%
6725	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	97.131%
6726	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.133%
6727	CEMENTIR S.p.A.	0.002%	97.135%
6728	STAGECOACH GROU	0.002%	97.137%
6729	CALIX INC COMMON STOCK	0.002%	97.138%
6730	UOA DEVELOPMENT	0.002%	97.140%
6731	ASAHI DIAMOND I	0.002%	97.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	B&B TOOLS AB	0.002%	97.144%
6733	UNID CO LTD	0.002%	97.145%
6734	GLOW ENERGY	0.002%	97.147%
6735	LEGEND HOLDINGS	0.002%	97.149%
6736	BANDO CHEMICAL	0.002%	97.151%
6737	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.153%
6738	NIHON NOHYAKU	0.002%	97.154%
6739	ZOJIRUSHI CORP	0.002%	97.156%
6740	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.158%
6741	BW LPG LTD	0.002%	97.160%
6742	WESTERN ENERGY	0.002%	97.161%
6743	MIQUEL Y COSTAS	0.002%	97.163%
6744	CHESNARA PLC	0.002%	97.165%
6745	JAPAN PULP & PA	0.002%	97.167%
6746	JSP CORP	0.002%	97.168%
6747	COLTENE HOLDI	0.002%	97.170%
6748	DHT HOLDINGS IN	0.002%	97.172%
6749	TOCALO CO LTD	0.002%	97.174%
6750	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.002%	97.176%
6751	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.177%
6752	MALAYSIA BUILD	0.002%	97.179%
6753	ARROW GLOBAL GR	0.002%	97.181%
6754	THORESEN THAI A	0.002%	97.183%
6755	CHINA SHANSHUI	0.002%	97.184%
6756	KAPPAHL HOLDING	0.002%	97.186%
6757	SANDEN CORP	0.002%	97.188%
6758	ALPHA & OMEGA S	0.002%	97.190%
6759	TOWA BANK	0.002%	97.191%
6760	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.193%
6761	DIGI INTL INC	0.002%	97.195%
6762	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.197%
6763	PERUSAHAAN GAS	0.002%	97.198%
6764	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.200%
6765	SATO CORP	0.002%	97.202%
6766	CLEVO	0.002%	97.204%
6767	SUN HUNG KAI CO	0.002%	97.205%
6768	NOVOLIPET STEEL	0.002%	97.207%
6769	LANDAUER INC COMMON STOCK USD.1	0.002%	97.209%
6770	EIS ECZACIBASI	0.002%	97.211%
6771	AVEO GROUP	0.002%	97.212%
6772	PSK INC	0.002%	97.214%
6773	CALBEE INC	0.002%	97.216%
6774	TECHNOLOGY ONE	0.002%	97.218%
6775	KUMIAI CHEM IND	0.002%	97.219%
6776	CONA RESOURCES	0.002%	97.221%
6777	EVA PRECISION I	0.002%	97.223%
6778	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.225%
6779	J-OIL MILLS INC	0.002%	97.226%
6780	RELIANCE COMMUN	0.002%	97.228%
6781	SUMITOMO SEIKA	0.002%	97.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	PARQUE ARAUCO S	0.002%	97.232%
6783	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.233%
6784	HUNG SHENG CONS	0.002%	97.235%
6785	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	97.237%
6786	YELLOW HAT LTD.	0.002%	97.239%
6787	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.240%
6788	PPC LTD	0.002%	97.242%
6789	FUSO CHEMICAL C	0.002%	97.244%
6790	ADHI KARYA PERS	0.002%	97.245%
6791	SPLUNK INC COMMON STOCK USD.001	0.002%	97.247%
6792	GEMTEK TECHNOLO	0.002%	97.249%
6793	CIA SANEAMENTO	0.002%	97.251%
6794	EPS CO LTD	0.002%	97.252%
6795	ICL-ISRAEL CHEM	0.002%	97.254%
6796	CAFE DE CORAL H	0.002%	97.256%
6797	BANCO DAVIVIEND	0.002%	97.258%
6798	OPAP SA	0.002%	97.259%
6799	XIAMEN INTL POR	0.002%	97.261%
6800	AEKYUNG PETROCH	0.002%	97.263%
6801	TENARIS S.A.	0.002%	97.265%
6802	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.266%
6803	AOI ELECTRONICS	0.002%	97.268%
6804	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.270%
6805	SHIKOKU CHEMICA	0.002%	97.271%
6806	YUASA TRADING C	0.002%	97.273%
6807	YAMABIKO CORP	0.002%	97.275%
6808	SRI TRANG AGRO	0.002%	97.277%
6809	AMERICAN PUBLIC	0.002%	97.278%
6810	TOYO ENG CORP	0.002%	97.280%
6811	WASHTEC AG	0.002%	97.282%
6812	REGAL HOTELS IN	0.002%	97.283%
6813	GPO AEROPORTUAR	0.002%	97.285%
6814	CIA TRANSM ENER	0.002%	97.287%
6815	CALIAN GROUP LT	0.002%	97.289%
6816	VAUDOISE ASSURA	0.002%	97.290%
6817	BACHEM HLD AG-B	0.002%	97.292%
6818	JASA MARGA	0.002%	97.294%
6819	MERCURIES LIFE	0.002%	97.296%
6820	GLADSTONE COMME	0.002%	97.297%
6821	RIKEN CORP	0.002%	97.299%
6822	SEASPAN CORP	0.002%	97.301%
6823	BLOOMAGE BIOTEC	0.002%	97.302%
6824	POLA ORBIS HLDG	0.002%	97.304%
6825	BINCK NV	0.002%	97.306%
6826	SINOTRANS SHIPP	0.002%	97.307%
6827	SUNGWOO HITECH	0.002%	97.309%
6828	TUBOS REUNIDOS	0.002%	97.311%
6829	G&L BEIJER AB B	0.002%	97.313%
6830	M3 INC	0.002%	97.314%
6831	HAMAMATSU PHOTO	0.002%	97.316%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	YUEXIU REAL ES	0.002%	97.318%
6833	PC DEPOT CORP	0.002%	97.319%
6834	EMIRA PROPERTY	0.002%	97.321%
6835	TAYCA CORP	0.002%	97.323%
6836	QIAGEN NV	0.002%	97.325%
6837	SDL PLC	0.002%	97.326%
6838	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.328%
6839	KAGA ELECTRONIC	0.002%	97.330%
6840	ELBIT SYSTEMS L	0.002%	97.331%
6841	AFFICHAGE HOLDI	0.002%	97.333%
6842	E CL SA	0.002%	97.335%
6843	NORITAKE CO	0.002%	97.336%
6844	FORMULA SYST(19	0.002%	97.338%
6845	MEYER BURGER TE	0.002%	97.340%
6846	CHINA LIFE INSU	0.002%	97.342%
6847	NIPPON CARBON C	0.002%	97.343%
6848	KURODA ELECTRIC	0.002%	97.345%
6849	AIMS AMP CAPITA	0.002%	97.347%
6850	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	97.348%
6851	SHORETEL INC COMMON STOCK USD.001	0.002%	97.350%
6852	PREMIER FOODS	0.002%	97.352%
6853	HIMART CO LTD	0.002%	97.353%
6854	POLYTEC HOLDING	0.002%	97.355%
6855	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.357%
6856	EIGHTEENTH BANK	0.002%	97.358%
6857	HYUNDAI HOME SH	0.002%	97.360%
6858	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	97.362%
6859	NAMCHOW CHEMICA	0.002%	97.364%
6860	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.365%
6861	STEF-TFE NEW	0.002%	97.367%
6862	WEST MARINE INC COMMON STOCK USD.001	0.002%	97.369%
6863	ATEN INTERNATIO	0.002%	97.370%
6864	SIMMTECH CO LTD	0.002%	97.372%
6865	HOKUTO CORP	0.002%	97.374%
6866	LT GROUP INC	0.002%	97.375%
6867	KESKO OYJ	0.002%	97.377%
6868	KINIK CO	0.002%	97.379%
6869	GREATVIEW ASEPT	0.002%	97.380%
6870	COMDIRECT BANK	0.002%	97.382%
6871	PENDRAGON PLC	0.002%	97.384%
6872	MITSUBISHI PENC	0.002%	97.385%
6873	HOSOKAWA MICRON	0.002%	97.387%
6874	D.A. CONSORTIUM	0.002%	97.389%
6875	HARBIN POWER EQ	0.002%	97.390%
6876	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.392%
6877	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.394%
6878	M DIAS BRANCO S	0.002%	97.396%
6879	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.397%
6880	HAMAKYOREX CO L	0.002%	97.399%
6881	H&R GMBH & CO K	0.002%	97.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.402%
6883	GENMAB A/S	0.002%	97.404%
6884	PHOTO-ME INTERN	0.002%	97.406%
6885	MAYNE PHARMA GR	0.002%	97.407%
6886	KOLON CORPORATI	0.002%	97.409%
6887	PT TIMAH TBK	0.002%	97.411%
6888	TECHNICOLOR	0.002%	97.412%
6889	DAEHAN FLOUR MI	0.002%	97.414%
6890	MCBRIDE PLC	0.002%	97.416%
6891	ZUMIEZ INC COMMON STOCK	0.002%	97.417%
6892	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.002%	97.419%
6893	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.421%
6894	COWEN INC COMMON STOCK USD.01	0.002%	97.422%
6895	MITANI CORP	0.002%	97.424%
6896	TORSTAR CORP CL	0.002%	97.426%
6897	MANITOU	0.002%	97.427%
6898	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.429%
6899	OITA BANK	0.002%	97.431%
6900	PLENUS CO	0.002%	97.432%
6901	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	97.434%
6902	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.436%
6903	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.002%	97.437%
6904	SIGURD MICROELE	0.002%	97.439%
6905	DAI NIPPON TORY	0.002%	97.441%
6906	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	97.442%
6907	ZAKL AZOT W	0.002%	97.444%
6908	INVESTEC PROP F	0.002%	97.446%
6909	BELC CO LTD	0.002%	97.447%
6910	KALBE FARMA	0.002%	97.449%
6911	AKKA TECHNOLOGI	0.002%	97.451%
6912	GPO FIN INTERAC	0.002%	97.452%
6913	HARMONIC DRIVE	0.002%	97.454%
6914	OIL & NATURAL G	0.002%	97.456%
6915	PHOENIX MECANO	0.002%	97.457%
6916	TOHO ZINC CO LT	0.002%	97.459%
6917	BEIERSDORF AG	0.002%	97.461%
6918	ULTRA TECH CEMC	0.002%	97.462%
6919	SIRTEX MEDICAL	0.002%	97.464%
6920	NICHII GAKKAN C	0.002%	97.466%
6921	YANZHOU COAL MI	0.002%	97.467%
6922	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	97.469%
6923	TRENCOR	0.002%	97.471%
6924	AIDA ENGINEERIN	0.002%	97.472%
6925	MODEC INC	0.002%	97.474%
6926	BREVILLE GROUP	0.002%	97.475%
6927	INFOCOM CORP	0.002%	97.477%
6928	STOLT-NIELSEN L	0.002%	97.479%
6929	KOWLOON DEVMT	0.002%	97.480%
6930	GR ED L'ESPRESS	0.002%	97.482%
6931	UKC HOLDINGS CO	0.002%	97.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	CHINA GREENLAND	0.002%	97.485%
6933	BENEFIT ONE INC	0.002%	97.487%
6934	LG INTL CORP	0.002%	97.489%
6935	SL CORP	0.002%	97.490%
6936	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.492%
6937	ALUPAR INVEST S	0.002%	97.494%
6938	SINTEX PLASTICS	0.002%	97.495%
6939	XL AXIATA TBK P	0.002%	97.497%
6940	SUPERVALU INC	0.002%	97.499%
6941	LOTTE FOOD CO	0.002%	97.500%
6942	COSMOS PHARMACE	0.002%	97.502%
6943	XINJIANG GOLDWI	0.002%	97.503%
6944	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.505%
6945	CHEMRING GROUP	0.002%	97.507%
6946	FARGLORY LAND D	0.002%	97.508%
6947	HORNBACK BAUMAR	0.002%	97.510%
6948	DEVRO	0.002%	97.512%
6949	FINANCIAL PRODU	0.002%	97.513%
6950	GODREJ CONSUMER	0.002%	97.515%
6951	ALGOMA CENTRAL	0.002%	97.517%
6952	RESOLUTE FOREST	0.002%	97.518%
6953	CREDIT CORP GRO	0.002%	97.520%
6954	FANTASIA HOLDIN	0.002%	97.521%
6955	LIPPO MALLS IN	0.002%	97.523%
6956	ELIS SA	0.002%	97.525%
6957	SREI INFRASTRUC	0.002%	97.526%
6958	MACATAWA BANK CORP COMMON STOCK	0.002%	97.528%
6959	HONGKONG&SHANG	0.002%	97.530%
6960	CHAROEN POKPHAN	0.002%	97.531%
6961	REZIDOR HOTEL G	0.002%	97.533%
6962	RETAIL ESTATES	0.002%	97.534%
6963	SCSK CORPORATIO	0.002%	97.536%
6964	SBS HOLDINGS IN	0.002%	97.538%
6965	FUJI KYUKO CO L	0.002%	97.539%
6966	ALTERRA POWER C	0.002%	97.541%
6967	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.543%
6968	NATIONAL GRID P	0.002%	97.544%
6969	MAINSTREET EQUI	0.002%	97.546%
6970	CEMEX LATAM HLD	0.002%	97.547%
6971	GIGA SOLAR MAT	0.002%	97.549%
6972	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.551%
6973	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	97.552%
6974	HO BEE INVESTME	0.002%	97.554%
6975	ALBIS CO LTD	0.002%	97.555%
6976	DUNI AB	0.002%	97.557%
6977	SINGAPORE FINAN	0.002%	97.559%
6978	FURUKAWA CO	0.002%	97.560%
6979	SOLOR A/S	0.002%	97.562%
6980	GMR INFRASTRUCT	0.002%	97.563%
6981	ROBINSONS RETAI	0.002%	97.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	CHINA SINGYES S	0.002%	97.567%
6983	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.568%
6984	OPERA SOFTWARE	0.002%	97.570%
6985	LONMIN PLC	0.002%	97.571%
6986	METAWATER CO LT	0.002%	97.573%
6987	ENTERCOM COMMUN	0.002%	97.575%
6988	SSANGYONG CEMEN	0.002%	97.576%
6989	AMADA HOLDINGS	0.002%	97.578%
6990	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.579%
6991	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.002%	97.581%
6992	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.583%
6993	GOLDSUN DEV/CON	0.002%	97.584%
6994	BK OF SAGA	0.002%	97.586%
6995	CELLCOM ISRAEL	0.002%	97.587%
6996	INABA DENKISANG	0.002%	97.589%
6997	TENMA CORPORATI	0.002%	97.591%
6998	SAMYANG CORP	0.002%	97.592%
6999	ACHILLES CORP	0.002%	97.594%
7000	NOVA MEASURING	0.002%	97.595%
7001	LIU CHONG HING	0.002%	97.597%
7002	FBD HLDGS	0.002%	97.599%
7003	EVEN CONSTRUCTO	0.002%	97.600%
7004	GREEN CROSS HLD	0.002%	97.602%
7005	VST HLDGS	0.002%	97.603%
7006	COSCO HOLDINGS	0.002%	97.605%
7007	ADVTECH LTD	0.002%	97.607%
7008	WILH. WILHELMSE	0.002%	97.608%
7009	CHINA AEROSPACE	0.002%	97.610%
7010	SUMIDA ELECTRIC	0.002%	97.611%
7011	SMS CO LTD	0.002%	97.613%
7012	KOREA GAS CORP	0.002%	97.614%
7013	SUESS MICRO TEC	0.002%	97.616%
7014	OBEROI REALTY L	0.002%	97.618%
7015	EZION HOLDINGS	0.002%	97.619%
7016	DAIHO CONSTRUCT	0.002%	97.621%
7017	BEIJER ALMA AB	0.002%	97.622%
7018	MAX CO	0.002%	97.624%
7019	LIFE CORPORATIO	0.002%	97.626%
7020	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.627%
7021	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.629%
7022	REDES ENERGETIC	0.002%	97.630%
7023	CHINA MAPLE LEA	0.002%	97.632%
7024	PALFINGER AG	0.002%	97.633%
7025	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.635%
7026	CHINA NATIONAL	0.002%	97.637%
7027	TOYO KANETSU KK	0.002%	97.638%
7028	MOTA ENGL SGPS	0.002%	97.640%
7029	ATUL LTD	0.002%	97.641%
7030	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.643%
7031	RIPLEY CORP SA	0.002%	97.644%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	FERROTEC CORP	0.002%	97.646%
7033	HOLY STONE ENTE	0.002%	97.648%
7034	BELL AG - REG	0.002%	97.649%
7035	CLEARWATER SEAF	0.002%	97.651%
7036	CTCI CORP	0.002%	97.652%
7037	PROLOGIS PROPER	0.002%	97.654%
7038	DNO INTERNATION	0.002%	97.655%
7039	COAL INDIA LTD	0.002%	97.657%
7040	JAMCO COPORATIN	0.002%	97.659%
7041	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	97.660%
7042	GREATEK ELECTRO	0.002%	97.662%
7043	WEST BANCORPORATION COMMON STOCK	0.002%	97.663%
7044	CHINA MANMADE F	0.002%	97.665%
7045	BRUNEL INTL	0.002%	97.666%
7046	HANMI PHARM CO	0.002%	97.668%
7047	RELIANCE ENERGY	0.002%	97.669%
7048	YOSHINOYA D&C C	0.002%	97.671%
7049	ATRIUM LJUNGBER	0.002%	97.673%
7050	TV TOKYO HLDG C	0.002%	97.674%
7051	OBIC	0.002%	97.676%
7052	SFA ENGINEERING	0.002%	97.677%
7053	MK ELECTRON	0.002%	97.679%
7054	FLYTECH TECHNOL	0.002%	97.680%
7055	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.002%	97.682%
7056	BIOGAIA AB	0.002%	97.683%
7057	UNILEVER INDONE	0.002%	97.685%
7058	TYC BROTHER IND	0.002%	97.687%
7059	LI NING CO. LTD	0.002%	97.688%
7060	TOSEI CORP	0.002%	97.690%
7061	MATCH GROUP INC COMMON STOCK USD.001	0.002%	97.691%
7062	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.693%
7063	HIRATA TECHNICA	0.002%	97.694%
7064	UNITED INTL ENT	0.002%	97.696%
7065	FRP HOLDINGS INC COMMON STOCK USD.1	0.002%	97.697%
7066	HIBIYA ENGINEER	0.002%	97.699%
7067	COVENANT TRANSP	0.002%	97.701%
7068	TEAM INC	0.002%	97.702%
7069	AUSTRIA TECHNOL	0.002%	97.704%
7070	CHIMEI MATERIAL	0.002%	97.705%
7071	GUANGSHEN RAILW	0.002%	97.707%
7072	RAFFLES MEDICAL	0.002%	97.708%
7073	FIRST REIT	0.002%	97.710%
7074	FUJITSU KIDEN	0.002%	97.711%
7075	INFIGEN ENERGY	0.002%	97.713%
7076	CENT PATTANA PU	0.002%	97.714%
7077	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.002%	97.716%
7078	EMPEROR CAPITAL	0.002%	97.718%
7079	CROCS INC COMMON STOCK USD.001	0.002%	97.719%
7080	CORFICOLOMBIANA	0.002%	97.721%
7081	ASTRA AGRO LEST	0.002%	97.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	IP GROUP	0.002%	97.724%
7083	BAUER AG	0.002%	97.725%
7084	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.727%
7085	BULTEN AB	0.002%	97.728%
7086	CHOLAMANDALAM I	0.002%	97.730%
7087	IRISH CONTINENT	0.002%	97.731%
7088	COLBUN S.A.	0.002%	97.733%
7089	KRBL LTD	0.002%	97.734%
7090	DAIKI ALUMINIUM	0.002%	97.736%
7091	MEDICLINIC INTE	0.002%	97.738%
7092	TAIFLEX SCIENTI	0.002%	97.739%
7093	ASKUL	0.002%	97.741%
7094	TOKAI CORP/GIFU	0.002%	97.742%
7095	NAMURA SHIPBUIL	0.002%	97.744%
7096	MGM CHINA HLDGS	0.002%	97.745%
7097	ELETROBRAS PREF	0.002%	97.747%
7098	CGN POWER CO LT	0.002%	97.748%
7099	CHUBU SHIRYO CO	0.002%	97.750%
7100	AIMIA INC	0.002%	97.751%
7101	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.753%
7102	NICHIDEN CORP	0.002%	97.754%
7103	ECHO GLOBAL LOG	0.002%	97.756%
7104	OPTO TECH CORPN	0.002%	97.757%
7105	DR.CI:LABO CO L	0.002%	97.759%
7106	FISSION URANIUM	0.002%	97.760%
7107	FACC AG	0.002%	97.762%
7108	GUJARAT STATE F	0.002%	97.763%
7109	JAMMU & KASHMIR	0.002%	97.765%
7110	BUKIT SEMBAWNG	0.002%	97.766%
7111	CIA ENERGETICA	0.002%	97.768%
7112	MURRAY & ROBERT	0.002%	97.770%
7113	AMOTECH CO LTD	0.002%	97.771%
7114	KAMEI CORP	0.002%	97.773%
7115	LIVZON PHARMACE	0.002%	97.774%
7116	NITTETSU MINING	0.002%	97.776%
7117	HEINEKEN MALAYS	0.002%	97.777%
7118	MEDY-TOX INC	0.002%	97.779%
7119	PARIS ORLEANS S	0.002%	97.780%
7120	AIXTRON AG	0.002%	97.782%
7121	GURUNAVI INC	0.002%	97.783%
7122	UNIVERSAL MEDIC	0.002%	97.785%
7123	NVE CORP	0.002%	97.786%
7124	CAREER TECHNOLO	0.002%	97.788%
7125	UNITIL CORP COMMON STOCK	0.002%	97.789%
7126	TEIKOKU SEN-I C	0.002%	97.791%
7127	TITAN MACHINERY INC COMMON STOCK USD.00001	0.002%	97.792%
7128	PARK ELECTROCHE	0.002%	97.794%
7129	AJANTA PHARMA	0.002%	97.795%
7130	W-SCOPE CO	0.002%	97.797%
7131	FEDERAL CORP	0.002%	97.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	GREAT EASTERN S	0.002%	97.800%
7133	RIKEN VITAMIN C	0.002%	97.801%
7134	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.002%	97.803%
7135	TSUKISHIMA KIKA	0.002%	97.804%
7136	WEYCO GROUP INC	0.002%	97.806%
7137	HARASHIN CO LTD	0.002%	97.807%
7138	RANK GROUP PLC	0.002%	97.809%
7139	KASAI KOGYO CO	0.002%	97.810%
7140	MIDAS HLDGS	0.002%	97.812%
7141	KVAERNER ASA	0.002%	97.813%
7142	PETRONAS DAGANG	0.002%	97.815%
7143	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.816%
7144	SHANDONG CHENMI	0.002%	97.818%
7145	TIBET WATER RES	0.002%	97.819%
7146	INTERNATIONAL M	0.001%	97.821%
7147	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.822%
7148	ROLAND DG CORP	0.001%	97.824%
7149	DALI FOODS GROU	0.001%	97.825%
7150	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.001%	97.827%
7151	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	97.828%
7152	NISSIN CORP	0.001%	97.830%
7153	NTT URBAN DEVEL	0.001%	97.831%
7154	PRADA SPA	0.001%	97.833%
7155	BAOZUN INC SPN ADR ADR USD.0001	0.001%	97.834%
7156	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.836%
7157	KOC HOLDING AS	0.001%	97.837%
7158	KAJARIA CERAMIC	0.001%	97.839%
7159	TATA COMMUNICAT	0.001%	97.840%
7160	SANGETSU CO	0.001%	97.842%
7161	KOTOBUKI SPIRIT	0.001%	97.843%
7162	REFRESCO GROUP	0.001%	97.845%
7163	HOTELES CITY EX	0.001%	97.846%
7164	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.848%
7165	GERDAU SA	0.001%	97.849%
7166	HURCO COMPANIES INC COMMON STOCK	0.001%	97.851%
7167	EL PUERTO DE LI	0.001%	97.852%
7168	RAMAYANA LESTAR	0.001%	97.853%
7169	TAMRON CO LTD	0.001%	97.855%
7170	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.856%
7171	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	97.858%
7172	SANSHIN ELECTRO	0.001%	97.859%
7173	TOA CORP	0.001%	97.861%
7174	GENESIS ENERGY	0.001%	97.862%
7175	NOVELION THERAP	0.001%	97.864%
7176	SCANDI STANDARD	0.001%	97.865%
7177	TT ELECTRONICS	0.001%	97.867%
7178	LIGHT S.A.	0.001%	97.868%
7179	DORIAN LPG LTD	0.001%	97.870%
7180	CT REAL ESTATE	0.001%	97.871%
7181	MACQUARIE ATLAS	0.001%	97.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	ALE PROPERTY TR	0.001%	97.874%
7183	ADVA AG	0.001%	97.876%
7184	CHOICE PROPERTI	0.001%	97.877%
7185	NESTLE INDIA	0.001%	97.879%
7186	WINMARK CORP COMMON STOCK	0.001%	97.880%
7187	SUPER-SOL	0.001%	97.882%
7188	TOWA CORP	0.001%	97.883%
7189	ACCORDIA GOLF T	0.001%	97.884%
7190	IRON FORCE INDU	0.001%	97.886%
7191	JEOL	0.001%	97.887%
7192	STARZEN CO LTD	0.001%	97.889%
7193	MOBILEONE LTD.	0.001%	97.890%
7194	CARD FACTORY PL	0.001%	97.892%
7195	LAR ESPANA REAL	0.001%	97.893%
7196	MORGAN SINDALL	0.001%	97.895%
7197	NOJIMA CORP	0.001%	97.896%
7198	EMPRESA NACIONA	0.001%	97.898%
7199	ALPIQ HOLDING A	0.001%	97.899%
7200	ATRIUM EUROPEAN	0.001%	97.901%
7201	VINA CONCHA Y T	0.001%	97.902%
7202	CAVERION CORP	0.001%	97.904%
7203	YAMAZEN CORPORA	0.001%	97.905%
7204	BURKHALTER HOLD	0.001%	97.906%
7205	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.908%
7206	DEXCOM INC COMMON STOCK USD.001	0.001%	97.909%
7207	VERA BRADLEY INC COMMON STOCK	0.001%	97.911%
7208	FUJIBO HOLDINGS	0.001%	97.912%
7209	CUTERA INC COMMON STOCK USD.001	0.001%	97.914%
7210	KT SKYLIFE CO L	0.001%	97.915%
7211	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	97.917%
7212	SP SETIA	0.001%	97.918%
7213	TONG YANG CEMEN	0.001%	97.920%
7214	GREAT EASTERN H	0.001%	97.921%
7215	DEVELOPMENT SEC	0.001%	97.922%
7216	HANWHA SECS	0.001%	97.924%
7217	PHIBRO ANIMAL H	0.001%	97.925%
7218	DAISO CO	0.001%	97.927%
7219	DAIICHI JITSUGY	0.001%	97.928%
7220	MANDALAY RESOUR	0.001%	97.930%
7221	AKEBONO BRAKE I	0.001%	97.931%
7222	CRAFT BREWERS A	0.001%	97.933%
7223	TEKFEN HOLDING	0.001%	97.934%
7224	MALAYSIA MINING	0.001%	97.936%
7225	STABILUS SA	0.001%	97.937%
7226	CALIDA HLDG	0.001%	97.938%
7227	DIRECIONAL ENGE	0.001%	97.940%
7228	AKR CORPORINDO	0.001%	97.941%
7229	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	97.943%
7230	PEMBANGUNAN P	0.001%	97.944%
7231	OKABE CO	0.001%	97.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	SWORD GROUP	0.001%	97.947%
7233	PEARSON STK	0.001%	97.949%
7234	ADDTECH AB B SH	0.001%	97.950%
7235	SUNNINGDALE TEC	0.001%	97.952%
7236	MINATO BANK	0.001%	97.953%
7237	PARCO CO	0.001%	97.954%
7238	ALIO GOLD INC	0.001%	97.956%
7239	EUROMONEY INST	0.001%	97.957%
7240	AISAN INDUSTRY	0.001%	97.959%
7241	BRUNELLO CUCINE	0.001%	97.960%
7242	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	97.962%
7243	HANNSTOUCH SOLU	0.001%	97.963%
7244	PKP CARGO SA	0.001%	97.965%
7245	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	97.966%
7246	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	97.967%
7247	LINX SA	0.001%	97.969%
7248	AP THAILAND PCL	0.001%	97.970%
7249	YURTEC CORPORAT	0.001%	97.972%
7250	LEXTAR ELECTRON	0.001%	97.973%
7251	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.975%
7252	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.001%	97.976%
7253	TOTETSU KOGYO C	0.001%	97.977%
7254	DIRTT ENVIRONME	0.001%	97.979%
7255	CORPORATE TRAVE	0.001%	97.980%
7256	FORD OTOSAN	0.001%	97.982%
7257	HYUNDAI DS,OLD	0.001%	97.983%
7258	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	97.985%
7259	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	97.986%
7260	EUROPAC PAPELES	0.001%	97.988%
7261	TRANS COSMOS	0.001%	97.989%
7262	CAPITAL® PRO	0.001%	97.990%
7263	HMC INVESTMENT	0.001%	97.992%
7264	GUOCOLAND LTD	0.001%	97.993%
7265	PROSPERITY REIT	0.001%	97.995%
7266	LANDING INTL DE	0.001%	97.996%
7267	UNIVERSAL ENTER	0.001%	97.998%
7268	KAVERI SEED CO	0.001%	97.999%
7269	ARATA CORP	0.001%	98.000%
7270	KEPPEL INFRASTR	0.001%	98.002%
7271	TOX FREE SOLUTI	0.001%	98.003%
7272	SANYANG INDUSTR	0.001%	98.005%
7273	COROMANDEL INTL	0.001%	98.006%
7274	KYOEI STEEL LTD	0.001%	98.008%
7275	RVH INC	0.001%	98.009%
7276	FINOLEX CABLES	0.001%	98.010%
7277	DIVI'S LABORATO	0.001%	98.012%
7278	UNIBAIL-RODAMCO	0.001%	98.013%
7279	RENEWABLE ENERG	0.001%	98.015%
7280	HANWHA NON-LIFE	0.001%	98.016%
7281	RED STAR MACALL	0.001%	98.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.019%
7283	SONG WON IND	0.001%	98.020%
7284	MCMILLAN SHAKES	0.001%	98.022%
7285	SINOFERT HOLDIN	0.001%	98.023%
7286	SHW AG	0.001%	98.025%
7287	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.026%
7288	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.001%	98.027%
7289	DRAEGERWERK KGA	0.001%	98.029%
7290	mitsui soko co	0.001%	98.030%
7291	CENTRAL CHINA S	0.001%	98.032%
7292	RETAIL FOOD GRO	0.001%	98.033%
7293	SEIKA CORP	0.001%	98.035%
7294	XTEP INTERNATIO	0.001%	98.036%
7295	ENERCHINA HOLDI	0.001%	98.037%
7296	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.039%
7297	SPH REIT	0.001%	98.040%
7298	F-TECH INC	0.001%	98.042%
7299	BANK PEKAO	0.001%	98.043%
7300	ELETRORBRAS COMM	0.001%	98.044%
7301	SAGAX AB	0.001%	98.046%
7302	QSC AG	0.001%	98.047%
7303	THAI VEGETABLE	0.001%	98.049%
7304	CSI PROPERTIES	0.001%	98.050%
7305	INFOMART CORP	0.001%	98.051%
7306	FAGRON	0.001%	98.053%
7307	MAGNESITA REFRA	0.001%	98.054%
7308	CAPE	0.001%	98.056%
7309	SAKAI CHEMICAL	0.001%	98.057%
7310	TAI CHEUNG HLDG	0.001%	98.059%
7311	MAIRE TECNIMONT	0.001%	98.060%
7312	SUMMIT INDUSTRI	0.001%	98.061%
7313	STAR MICRONICS	0.001%	98.063%
7314	WIZZ AIR HOLDIN	0.001%	98.064%
7315	CERVECERIAS UNI	0.001%	98.066%
7316	SCHOELLER BLECK	0.001%	98.067%
7317	REDCO PROPERTIE	0.001%	98.068%
7318	DONG-A SOCIO	0.001%	98.070%
7319	CCC SA	0.001%	98.071%
7320	INTERSERVE PLC	0.001%	98.073%
7321	SHINDENGEN ELEC	0.001%	98.074%
7322	SUNDARAM FINANC	0.001%	98.075%
7323	BES ENGINEERING	0.001%	98.077%
7324	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.078%
7325	HOTAI MOTOR CO	0.001%	98.080%
7326	BANK COOP AG	0.001%	98.081%
7327	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.082%
7328	AEON FANTASY CO	0.001%	98.084%
7329	GOLD CIRCUIT EL	0.001%	98.085%
7330	361 DEGREES INT	0.001%	98.086%
7331	UMH PROP INC	0.001%	98.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	ZEHNDER GROUP A	0.001%	98.089%
7333	DSP GROUP INC	0.001%	98.091%
7334	HUADIAN POWER I	0.001%	98.092%
7335	ALLIED PROPERTI	0.001%	98.093%
7336	DAE DUCK ELECTR	0.001%	98.095%
7337	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.096%
7338	DOUTOR NICHRES	0.001%	98.098%
7339	TRONC INC COMMON STOCK USD.01	0.001%	98.099%
7340	PROCTOR&GAMBLE	0.001%	98.100%
7341	HENGDELI HOLDIN	0.001%	98.102%
7342	VITAL KSK HOLDI	0.001%	98.103%
7343	HANON SYSTEMS	0.001%	98.105%
7344	HAPPINET CORP	0.001%	98.106%
7345	WELCIA HOLDINGS	0.001%	98.107%
7346	NISHIMATSUYA CH	0.001%	98.109%
7347	DAIWA INDUSTRIE	0.001%	98.110%
7348	CARILLION	0.001%	98.111%
7349	SMK CORP	0.001%	98.113%
7350	SHINKO PLANTECH	0.001%	98.114%
7351	RMP ENERGY INC	0.001%	98.116%
7352	TAKASAGO THML E	0.001%	98.117%
7353	ORACLE FIN SERV	0.001%	98.118%
7354	KATAKURA INDS	0.001%	98.120%
7355	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.121%
7356	ALTICE NV	0.001%	98.123%
7357	ACE HARDWARE IN	0.001%	98.124%
7358	GRUPO AEROMEXIC	0.001%	98.125%
7359	BANGKOK DUSIT M	0.001%	98.127%
7360	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.128%
7361	NIDEC CORPORATI	0.001%	98.129%
7362	KUSURI NO AOKI	0.001%	98.131%
7363	CHINA SHENGMU O	0.001%	98.132%
7364	HUANENG POWER I	0.001%	98.134%
7365	CENTURY TEXT &	0.001%	98.135%
7366	SOGEFI	0.001%	98.136%
7367	HUONS CO LTD	0.001%	98.138%
7368	DAIRY FARM INTL	0.001%	98.139%
7369	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.140%
7370	CHINA RESOURCES	0.001%	98.142%
7371	VAISALA	0.001%	98.143%
7372	SHINSHO CORP	0.001%	98.145%
7373	GLORIA MATERIAL	0.001%	98.146%
7374	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.147%
7375	SAKAI HEAVY IND	0.001%	98.149%
7376	SILICONWARE PRE	0.001%	98.150%
7377	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.151%
7378	WINCANTON	0.001%	98.153%
7379	AYGAZ	0.001%	98.154%
7380	PHOENIX HLDGS L	0.001%	98.156%
7381	GMO PAYMENT GAT	0.001%	98.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	NEWOCEAN ENERGY	0.001%	98.158%
7383	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.160%
7384	GLORIOUS PROPER	0.001%	98.161%
7385	ENERGISA SA	0.001%	98.162%
7386	CHINA WATER AFF	0.001%	98.164%
7387	KENTUCKY FRIED	0.001%	98.165%
7388	AKSA AKRILIK KI	0.001%	98.166%
7389	SANKYO TATEYAMA	0.001%	98.168%
7390	POU SHENG INTL	0.001%	98.169%
7391	DISCO CORPORATI	0.001%	98.171%
7392	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.172%
7393	SK TELECOM ADR	0.001%	98.173%
7394	CHINA WATER IND	0.001%	98.175%
7395	ROBERT WALTERS	0.001%	98.176%
7396	CONCENTRADORA	0.001%	98.177%
7397	MINISTOP CO	0.001%	98.179%
7398	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.180%
7399	CHINESE ESTATES	0.001%	98.181%
7400	TIGA PILAR SEJA	0.001%	98.183%
7401	WCT HOLDINGS BH	0.001%	98.184%
7402	TONG HSING ELEC	0.001%	98.185%
7403	WARABEYA NICHII	0.001%	98.187%
7404	MEC COMPANY LTD	0.001%	98.188%
7405	MEARS GROUP PLC	0.001%	98.190%
7406	SHINNIHON CORP	0.001%	98.191%
7407	GCL NEW ENERGY	0.001%	98.192%
7408	QAD INC A COMMON STOCK	0.001%	98.194%
7409	GULLIVER INTERN	0.001%	98.195%
7410	TAKARA LEBEN CO	0.001%	98.196%
7411	AICHI CORPORATI	0.001%	98.198%
7412	BTB REAL ESTATE	0.001%	98.199%
7413	T-GAIA CORP	0.001%	98.200%
7414	ALAM SUTERA REA	0.001%	98.202%
7415	SPIRE HEALTHCAR	0.001%	98.203%
7416	NORITSU KOKI CO	0.001%	98.204%
7417	SHIMIZU BANK	0.001%	98.206%
7418	FLEXIGROUP LIMI	0.001%	98.207%
7419	CESC	0.001%	98.208%
7420	ENPLAS CORP	0.001%	98.210%
7421	ZOETIS INC SR UNSECURED 02/18 1.875	0.001%	98.211%
7422	HANSOL LCD INC	0.001%	98.212%
7423	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.001%	98.214%
7424	ALPEN CO LTD	0.001%	98.215%
7425	NORDIC SEMICOND	0.001%	98.216%
7426	TIPP24 SE	0.001%	98.218%
7427	SHANGHAI FOSUN	0.001%	98.219%
7428	WILLDAN GROUP I	0.001%	98.220%
7429	STOCKMANN OYJ A	0.001%	98.222%
7430	YANGTZE OPT FIB	0.001%	98.223%
7431	GREAT LAKES DRE	0.001%	98.224%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	TOBISHIMA CORP	0.001%	98.226%
7433	KJB FINANCIAL G	0.001%	98.227%
7434	KOHNAN SHOJI	0.001%	98.228%
7435	SCATEC SOLAR AS	0.001%	98.230%
7436	SELECT HARVESTS	0.001%	98.231%
7437	KANSAI URBAN BA	0.001%	98.232%
7438	ESSO(FRANCAISE)	0.001%	98.234%
7439	ECO WORLD DEVL	0.001%	98.235%
7440	DONGJIANG ENVIR	0.001%	98.236%
7441	JIH SUN FINANCI	0.001%	98.238%
7442	SHINOKEN GROUP	0.001%	98.239%
7443	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.240%
7444	NISSHIN SEIFUN	0.001%	98.242%
7445	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.243%
7446	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.244%
7447	BOSCH LTD	0.001%	98.246%
7448	FUDO CONSTRUCTI	0.001%	98.247%
7449	MIRAMAR HTEL &	0.001%	98.248%
7450	FORMOSA LABORAT	0.001%	98.250%
7451	SAMTY CO.LTD.	0.001%	98.251%
7452	CROMPTON GREAVE	0.001%	98.252%
7453	HOCHIKI CORPORA	0.001%	98.254%
7454	CHINA OIL & GAS	0.001%	98.255%
7455	RELIGARE HEALTH	0.001%	98.256%
7456	RECTICEL	0.001%	98.258%
7457	KONISHI CO LTD	0.001%	98.259%
7458	WIRECARD AG	0.001%	98.260%
7459	KAWADA TECHNOLO	0.001%	98.262%
7460	GRUPO FAMSA SA	0.001%	98.263%
7461	ANDHRA BANK	0.001%	98.264%
7462	VIRTUS HEALTH L	0.001%	98.266%
7463	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.267%
7464	ARROWHEAD PROR	0.001%	98.268%
7465	SEIKITOKYU KOGY	0.001%	98.270%
7466	NATIONAL STORAG	0.001%	98.271%
7467	NITTOKU ENG CO	0.001%	98.272%
7468	CHINA SUNTIEN G	0.001%	98.274%
7469	LEWIS GROUP LTD	0.001%	98.275%
7470	MACAU LEGEND DE	0.001%	98.276%
7471	ANANDA DEVELOPM	0.001%	98.277%
7472	LAND MARK OPTOE	0.001%	98.279%
7473	ASSET MANAGERS	0.001%	98.280%
7474	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.281%
7475	PARTRON CO LTD	0.001%	98.283%
7476	JINLI GROUP HOL	0.001%	98.284%
7477	INTERNATIONAL S	0.001%	98.285%
7478	IDORSIA LTD	0.001%	98.287%
7479	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.288%
7480	HIDAY HIDAKA CO	0.001%	98.289%
7481	BOUSTEAD HLDGS	0.001%	98.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	YAKULT HONSHA C	0.001%	98.292%
7483	MERIDIAN ENERGY	0.001%	98.293%
7484	SAFILO GROUP SP	0.001%	98.294%
7485	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.296%
7486	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.297%
7487	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.298%
7488	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.300%
7489	CENTURIA INDUST	0.001%	98.301%
7490	WONIK IPS CO LT	0.001%	98.302%
7491	SYNERGIE	0.001%	98.304%
7492	SAKAI MOVING SE	0.001%	98.305%
7493	MENORA MIVTACHI	0.001%	98.306%
7494	PSG GROUP LTD	0.001%	98.307%
7495	G-RESOURCES GP	0.001%	98.309%
7496	LOJAS AMERICANA	0.001%	98.310%
7497	HEARTLAND NEW Z	0.001%	98.311%
7498	FREEMAN FINANCI	0.001%	98.313%
7499	NEUROCRINE BIOS	0.001%	98.314%
7500	ASIA VITAL COMP	0.001%	98.315%
7501	UMW HLDGS BERHA	0.001%	98.317%
7502	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.318%
7503	GLOBERIDE INC	0.001%	98.319%
7504	SRI REJEKI ISMA	0.001%	98.320%
7505	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.322%
7506	HAN JIN TRANSPOR	0.001%	98.323%
7507	SURMODICS INC COMMON STOCK USD.05	0.001%	98.324%
7508	TAEKWANG IND CO	0.001%	98.326%
7509	TORIDOLL CORPOR	0.001%	98.327%
7510	ASCOPIAVE SPA	0.001%	98.328%
7511	TOLI CORP	0.001%	98.330%
7512	ZAGG INC COMMON STOCK USD.001	0.001%	98.331%
7513	VIACOM INC SR UNSECURED 12/19 2.75	0.001%	98.332%
7514	SOCIEDAD MATRIZ	0.001%	98.333%
7515	TSURUMI MFG CO	0.001%	98.335%
7516	MERCK & CO INC	0.001%	98.336%
7517	CHUNG HSIN ELEC	0.001%	98.337%
7518	KOREA KOLMAR CO	0.001%	98.339%
7519	DAI-ICHI SEIKO	0.001%	98.340%
7520	EKOVEST BHD	0.001%	98.341%
7521	BITTIUM OYJ	0.001%	98.342%
7522	KONTRON AG	0.001%	98.344%
7523	MELISRON LTD	0.001%	98.345%
7524	SALA CORPORATIO	0.001%	98.346%
7525	SPCG	0.001%	98.348%
7526	TOENEC CORP	0.001%	98.349%
7527	NAN KANG RUBB T	0.001%	98.350%
7528	ORIENTAL HLDGS	0.001%	98.351%
7529	GUANGDONG NAN Y	0.001%	98.353%
7530	NICE INFORMATIO	0.001%	98.354%
7531	SHENG SIONG GRO	0.001%	98.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.357%
7533	RYOSHOKU LTD	0.001%	98.358%
7534	JAHWA ELECTRONI	0.001%	98.359%
7535	DAITO PHARM	0.001%	98.360%
7536	ONE LIBERTY PRO	0.001%	98.362%
7537	NETIA SA	0.001%	98.363%
7538	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.364%
7539	WEIQIAO TEXTILE	0.001%	98.366%
7540	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.367%
7541	RYOYO ELECTRO C	0.001%	98.368%
7542	GRIEG SEAFOOD A	0.001%	98.369%
7543	ANICOM HOLDINGS	0.001%	98.371%
7544	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.372%
7545	PLASTIVALOIRE	0.001%	98.373%
7546	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.374%
7547	EMLAK KONUT GYO	0.001%	98.376%
7548	ALMIRALL SA	0.001%	98.377%
7549	CHINA HUIYUAN J	0.001%	98.378%
7550	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.379%
7551	ADITYA BIRLA CA	0.001%	98.381%
7552	SANSIRI PUBLIC	0.001%	98.382%
7553	FIDEA HOLDINGS	0.001%	98.383%
7554	ALTRI SGPS S.A.	0.001%	98.385%
7555	TAKAMATSU CONS	0.001%	98.386%
7556	RINNAI CORP	0.001%	98.387%
7557	ASIA PACIFIC TE	0.001%	98.388%
7558	ANGLO PACIFIC G	0.001%	98.390%
7559	PETS AT HOME GR	0.001%	98.391%
7560	GREIF INC CL B COMMON STOCK	0.001%	98.392%
7561	RIGNET INC COMMON STOCK USD.001	0.001%	98.393%
7562	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.395%
7563	FUJIMORI KOGYO	0.001%	98.396%
7564	DABUR INDIA LTD	0.001%	98.397%
7565	TOKUSHU TOKAI H	0.001%	98.398%
7566	HYUNDAI ELEVATO	0.001%	98.400%
7567	FILINVEST LAND	0.001%	98.401%
7568	STHREE	0.001%	98.402%
7569	NIPPON YUSOKI C	0.001%	98.403%
7570	CHONG HONG CONS	0.001%	98.405%
7571	SPEEDY HIRE PLC	0.001%	98.406%
7572	SILVER LAKE RES	0.001%	98.407%
7573	INGENIA COMMUNI	0.001%	98.408%
7574	YOUNGONE CORP	0.001%	98.410%
7575	DEPO AUTO PARTS	0.001%	98.411%
7576	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.412%
7577	TOCHIGI BANK	0.001%	98.413%
7578	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.415%
7579	FRED'S INC	0.001%	98.416%
7580	AGRITRADE RESOU	0.001%	98.417%
7581	SIPEF(PLANT FIN	0.001%	98.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	MALAYSIAN RES C	0.001%	98.420%
7583	SAS AB	0.001%	98.421%
7584	DAWNRAYS PHARMS	0.001%	98.422%
7585	CMC MAGNETICS C	0.001%	98.424%
7586	ONE HOSPITALITY	0.001%	98.425%
7587	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.426%
7588	PETRONAS GAS	0.001%	98.427%
7589	TECHTARGET COMMON STOCK USD.001	0.001%	98.429%
7590	NIPPON PISTON R	0.001%	98.430%
7591	RIDLEY CORP LTD	0.001%	98.431%
7592	ALPHA NETWORKS	0.001%	98.432%
7593	IGB REAL ESTATE	0.001%	98.433%
7594	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.435%
7595	GLAXOSMITHKLINE	0.001%	98.436%
7596	CHINA STEEL CHE	0.001%	98.437%
7597	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.438%
7598	ELECOM CO LTD	0.001%	98.440%
7599	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.441%
7600	ANZ (INT'L) LD	0.001%	98.442%
7601	MASISA SA	0.001%	98.443%
7602	XXENTRIA TECHNO	0.001%	98.445%
7603	ASCENDAS HOSPIT	0.001%	98.446%
7604	HNZ GROUP INC	0.001%	98.447%
7605	SCHRODER REAL E	0.001%	98.448%
7606	BLACKMORES LTD	0.001%	98.450%
7607	STANDARD FOODS	0.001%	98.451%
7608	YOROZU CORP	0.001%	98.452%
7609	POLARIS INFRAS	0.001%	98.453%
7610	EVS BROADCAST E	0.001%	98.455%
7611	S1 CORP	0.001%	98.456%
7612	NISSIN SUGAR HO	0.001%	98.457%
7613	BEIJING NORTH S	0.001%	98.458%
7614	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.460%
7615	MANILA ELECTRIC	0.001%	98.461%
7616	NYRSTAR NV	0.001%	98.462%
7617	AA PLC	0.001%	98.463%
7618	RAYMOND LTD	0.001%	98.464%
7619	FIRST GEN CORPO	0.001%	98.466%
7620	KOZA ANADOLU ME	0.001%	98.467%
7621	KPJ HEALTHCARE	0.001%	98.468%
7622	YEONG GUAN ENER	0.001%	98.469%
7623	BANK JABAR BANT	0.001%	98.471%
7624	D-LINK	0.001%	98.472%
7625	STS SEMICONDUCT	0.001%	98.473%
7626	SAMSUNG CARD	0.001%	98.474%
7627	NIEN HSING TEXT	0.001%	98.475%
7628	INTERSHOP HOLDI	0.001%	98.477%
7629	ESSENTIAL ENERG	0.001%	98.478%
7630	GL EVENTS	0.001%	98.479%
7631	JAPAN DRILLING	0.001%	98.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	DIP CORPORATION	0.001%	98.482%
7633	COMPAGNIE DES A	0.001%	98.483%
7634	ETALON GROUP-GD	0.001%	98.484%
7635	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.001%	98.485%
7636	5N PLUS INC.	0.001%	98.486%
7637	RAYSEARCH LABOR	0.001%	98.488%
7638	MARUWA CO LTD	0.001%	98.489%
7639	WILH WILHELMSSEN	0.001%	98.490%
7640	FREIGHTCAR AMER	0.001%	98.491%
7641	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.492%
7642	DOGAN HOLDINGS	0.001%	98.494%
7643	KPIT TECHNOLOGI	0.001%	98.495%
7644	ZOOPLA PROPERTY	0.001%	98.496%
7645	UOB-KAY HIAN HO	0.001%	98.497%
7646	SIAM COMMERCIAL	0.001%	98.499%
7647	NIPPON THOMPSON	0.001%	98.500%
7648	PARTNER COMMUNI	0.001%	98.501%
7649	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.001%	98.502%
7650	MAGNITOGORS-SPO	0.001%	98.503%
7651	BKW ENERGIE AG	0.001%	98.505%
7652	TESCO CORP	0.001%	98.506%
7653	CITY OFFICE REI	0.001%	98.507%
7654	SOLARTECH INTL	0.001%	98.508%
7655	IMAGINATION TEC	0.001%	98.509%
7656	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.511%
7657	NIPPON BEET SUG	0.001%	98.512%
7658	RICH DEVELOPMEN	0.001%	98.513%
7659	GERRY WEBER INT	0.001%	98.514%
7660	MUNKSJO OYJ	0.001%	98.515%
7661	ANTENA 3 DE TEL	0.001%	98.517%
7662	IMMOBILIARE GRA	0.001%	98.518%
7663	NATUREX	0.001%	98.519%
7664	VIRBAC	0.001%	98.520%
7665	AJISEN CHINA HO	0.001%	98.521%
7666	GOODBABY INTERN	0.001%	98.523%
7667	Minerva SA	0.001%	98.524%
7668	COX & KINGS LTD	0.001%	98.525%
7669	AMARA RAJA BATT	0.001%	98.526%
7670	BELLE CORPORATI	0.001%	98.527%
7671	XAAR	0.001%	98.529%
7672	WPP AUNZ LTD	0.001%	98.530%
7673	KOBAYASHI PHARM	0.001%	98.531%
7674	FAR EAST HOSPIT	0.001%	98.532%
7675	HOEGH LNG HOLDI	0.001%	98.533%
7676	DEA CAPITAL SPA	0.001%	98.535%
7677	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.536%
7678	DENKI KOGYO CO	0.001%	98.537%
7679	WALLISER KANTON	0.001%	98.538%
7680	PARKSON RETAIL	0.001%	98.539%
7681	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	CHINA SHIPPING	0.001%	98.542%
7683	CHINA LILANG LT	0.001%	98.543%
7684	HOTEL SHILLA	0.001%	98.544%
7685	NETUREN CO	0.001%	98.545%
7686	ASAHI CO LTD	0.001%	98.546%
7687	PTT PUBLIC COMP	0.001%	98.548%
7688	SUZLON ENERGY L	0.001%	98.549%
7689	PACK CORP	0.001%	98.550%
7690	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.551%
7691	TOURISM HOLDING	0.001%	98.552%
7692	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.554%
7693	CAMBRIDGE INDUS	0.001%	98.555%
7694	HIQ INTERNATION	0.001%	98.556%
7695	DASSAULT AVIATI	0.001%	98.557%
7696	CIMC ENRIC HOLD	0.001%	98.558%
7697	MOMO INC SPON ADR ADR USD.0001	0.001%	98.559%
7698	WOWOW INC	0.001%	98.561%
7699	IDI INSURANCE C	0.001%	98.562%
7700	HEY SONG	0.001%	98.563%
7701	SHRIRAM CITY UN	0.001%	98.564%
7702	MANDOM CORP	0.001%	98.565%
7703	SIA REIT INC	0.001%	98.566%
7704	HELLENIC EXCH H	0.001%	98.568%
7705	RH COMMON STOCK USD.0001	0.001%	98.569%
7706	CMBC CAPITAL HO	0.001%	98.570%
7707	AHRESTY CORP	0.001%	98.571%
7708	KIKKOMAN CORP	0.001%	98.572%
7709	ITOKI CORP	0.001%	98.574%
7710	LI PENG ENTERPR	0.001%	98.575%
7711	BORYSZEW SA	0.001%	98.576%
7712	YPSOMED HOLDING	0.001%	98.577%
7713	ALTEK CORP	0.001%	98.578%
7714	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.579%
7715	KUKDO CHEMICAL	0.001%	98.581%
7716	TUPY SA	0.001%	98.582%
7717	NICE HOLDINGS C	0.001%	98.583%
7718	FOLKESTONE EDU	0.001%	98.584%
7719	PANIN FINANCIAL	0.001%	98.585%
7720	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.586%
7721	MOMENTUM GROUP	0.001%	98.588%
7722	NICHIREKI CO LT	0.001%	98.589%
7723	BELLEVUE GROUP	0.001%	98.590%
7724	TK DEVELOPMENT	0.001%	98.591%
7725	WOORI BANK SPON ADR ADR	0.001%	98.592%
7726	SHANGHAI DASHEN	0.001%	98.593%
7727	PERSISTENT SYST	0.001%	98.595%
7728	INOVALIS REAL E	0.001%	98.596%
7729	VITROLIFE AB	0.001%	98.597%
7730	ORACLE CORP JAP	0.001%	98.598%
7731	WYNN MACAU LTD	0.001%	98.599%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	ELECTRA	0.001%	98.600%
7733	LOPEZ HOLDINGS	0.001%	98.602%
7734	KURA CORPORATIO	0.001%	98.603%
7735	CK LIFE SCIENCE	0.001%	98.604%
7736	CHUNG HUNG STEE	0.001%	98.605%
7737	JUSTSYSTEM	0.001%	98.606%
7738	EASTERN & ORIEN	0.001%	98.607%
7739	ZIX CORP COMMON STOCK USD.01	0.001%	98.608%
7740	SOCO INTERNATIO	0.001%	98.610%
7741	SEKISUI JUSHI C	0.001%	98.611%
7742	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.612%
7743	ORDINA NV	0.001%	98.613%
7744	ASIA STD INTL G	0.001%	98.614%
7745	KAMEDA SEIKA CO	0.001%	98.615%
7746	DUNELM GROUP PL	0.001%	98.617%
7747	CELSIA SA ESP	0.001%	98.618%
7748	SOLIUM CAPITAL	0.001%	98.619%
7749	MORITA HOLDINGS	0.001%	98.620%
7750	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.621%
7751	NIPPON SEISEN C	0.001%	98.622%
7752	NORTH MINING SH	0.001%	98.623%
7753	KYOBO SECURITIE	0.001%	98.625%
7754	ISELECT LTD	0.001%	98.626%
7755	CGN MEIYA POWER	0.001%	98.627%
7756	SIGDO KOPPERS S	0.001%	98.628%
7757	ARB CORP LTD	0.001%	98.629%
7758	FEDEX CORP COMPANY GUAR 02/20 2.3	0.001%	98.630%
7759	mitsui high tec	0.001%	98.631%
7760	LPN DEVELOPMENT	0.001%	98.633%
7761	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.634%
7762	CHINA SHINEWAY	0.001%	98.635%
7763	STRAUSS GROUP L	0.001%	98.636%
7764	NUFLARE TECHNOL	0.001%	98.637%
7765	COSCO CORPORATI	0.001%	98.638%
7766	INTERVEST OFFIC	0.001%	98.639%
7767	mitsui + co ltd spons adr adr	0.001%	98.641%
7768	TELESITES SAB D	0.001%	98.642%
7769	DAIKEN CORP	0.001%	98.643%
7770	PRESIDENT SECS	0.001%	98.644%
7771	IMF (AUSTRALIA)	0.001%	98.645%
7772	BEIJING URBAN C	0.001%	98.646%
7773	NOKIA CORP ADR	0.001%	98.647%
7774	QINGLING MOTORS	0.001%	98.648%
7775	DASSAULT SYSTEM	0.001%	98.650%
7776	UNIVERSAL ROBIN	0.001%	98.651%
7777	CHINA MERCHANTS	0.001%	98.652%
7778	GENTING PLANTA	0.001%	98.653%
7779	ESPRINET SPA	0.001%	98.654%
7780	MILBON CO	0.001%	98.655%
7781	RCR TOMLINSON L	0.001%	98.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	MALAYSIAN PACIF	0.001%	98.657%
7783	COSMO LADY CHIN	0.001%	98.659%
7784	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.660%
7785	ZTE CORP	0.001%	98.661%
7786	LPP SA	0.001%	98.662%
7787	CATHAY CONST	0.001%	98.663%
7788	COSCO INTERNATI	0.001%	98.664%
7789	FURUKAWA BATTER	0.001%	98.665%
7790	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.666%
7791	NIPPON VALQUA I	0.001%	98.668%
7792	RUSHYDRO PJSC ADR ADR	0.001%	98.669%
7793	FUJICCO CO	0.001%	98.670%
7794	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.671%
7795	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.672%
7796	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.673%
7797	STRIDE STAPLED	0.001%	98.674%
7798	TSUBAKI NAKASHI	0.001%	98.675%
7799	JOYFUL HONDA CO	0.001%	98.676%
7800	MPACT LIMITED	0.001%	98.678%
7801	AMUSE INC	0.001%	98.679%
7802	YEUN CHYANG IND	0.001%	98.680%
7803	MATRIX	0.001%	98.681%
7804	PT PAN INDONESIA	0.001%	98.682%
7805	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.683%
7806	PICO FAR EAST H	0.001%	98.684%
7807	ON-BRIGHT ELECT	0.001%	98.685%
7808	MANILA WATER CO	0.001%	98.686%
7809	SHIBAURA ELECTR	0.001%	98.688%
7810	LOTES CO LTD	0.001%	98.689%
7811	INTOPS CO	0.001%	98.690%
7812	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.691%
7813	AIRPORT CITY LT	0.001%	98.692%
7814	YOMIURI LAND CO	0.001%	98.693%
7815	ZUG ESTATES HLD	0.001%	98.694%
7816	GLOBAL YATIRIM	0.001%	98.695%
7817	REGAL REIT	0.001%	98.696%
7818	KITA-NIPPON BAN	0.001%	98.698%
7819	MEDIVIR	0.001%	98.699%
7820	GENESIS ENERGY	0.001%	98.700%
7821	TUBACEX SA	0.001%	98.701%
7822	METAIR INVESTME	0.001%	98.702%
7823	TA CHEN STAINLE	0.001%	98.703%
7824	ALBANY MOLECULA	0.001%	98.704%
7825	NIPPON PILLAR P	0.001%	98.705%
7826	CERVUS EQUIPMEN	0.001%	98.706%
7827	TAIWAN SURFACE	0.001%	98.707%
7828	DONGWON DEVELOP	0.001%	98.709%
7829	TEXHONG TEXTILE	0.001%	98.710%
7830	CREDITO REAL SA	0.001%	98.711%
7831	TAIWAN LAND DEV	0.001%	98.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.713%
7833	KOLAO HOLDINGS	0.001%	98.714%
7834	MEGA WORLD PROP	0.001%	98.715%
7835	TAEWOONG CO	0.001%	98.716%
7836	VILLAGE SUPERMA	0.001%	98.717%
7837	ORIENT SEMICOND	0.001%	98.718%
7838	LAOX CO	0.001%	98.719%
7839	AIPHONE CO	0.001%	98.721%
7840	GESCO AG	0.001%	98.722%
7841	KLOVERN AB B SH	0.001%	98.723%
7842	LIANHUA SUPERMA	0.001%	98.724%
7843	TAKACHIHO ELECT	0.001%	98.725%
7844	SUNPLUS TECHNOL	0.001%	98.726%
7845	HARIMA CHEMICAL	0.001%	98.727%
7846	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.728%
7847	IWAICOSMO HLDGS	0.001%	98.729%
7848	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.730%
7849	MORITO CO	0.001%	98.731%
7850	LAI SUN GARMENT	0.001%	98.732%
7851	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.734%
7852	SENEX ENERGY LT	0.001%	98.735%
7853	TCL MULTIMEDIA	0.001%	98.736%
7854	WHITESTONE REIT REIT USD.001	0.001%	98.737%
7855	FRASERS HOSPITA	0.001%	98.738%
7856	KYODO PRINTING	0.001%	98.739%
7857	BIJOU BRIGITTE	0.001%	98.740%
7858	LAYNE CHRISTENS	0.001%	98.741%
7859	MIYAJI ENGINEER	0.001%	98.742%
7860	ZINWELL CORP	0.001%	98.743%
7861	SUPERMAX CORPOR	0.001%	98.744%
7862	LIBBEY INC COMMON STOCK USD.01	0.001%	98.745%
7863	DARFON ELECTRON	0.001%	98.746%
7864	T & K TOKA CO L	0.001%	98.748%
7865	HODOGAYA CHEMIC	0.001%	98.749%
7866	MEGACHIPS CORP	0.001%	98.750%
7867	GRO-BELS CO LTD	0.001%	98.751%
7868	OSAKA STEEL CO	0.001%	98.752%
7869	CTT-CORREIOS DE	0.001%	98.753%
7870	UNIZYX HOLDING	0.001%	98.754%
7871	NIPPON DENSETSU	0.001%	98.755%
7872	TIME WARNER INC	0.001%	98.756%
7873	LITE-ON SEMICON	0.001%	98.757%
7874	PASONA GROUP IN	0.001%	98.758%
7875	NIIT TECHNOLOGI	0.001%	98.759%
7876	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.760%
7877	PACT GROUP HOLD	0.001%	98.761%
7878	ADANI ENTERPRIS	0.001%	98.763%
7879	MEDIA PRIMA BHD	0.001%	98.764%
7880	GATEWAY DISTRIP	0.001%	98.765%
7881	TELSTRA CORP-AD	0.001%	98.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	YUEXIU TRANSPOR	0.001%	98.767%
7883	POSCO CHEMTECH	0.001%	98.768%
7884	ALPHA CORP	0.001%	98.769%
7885	TEKKEN CORP	0.001%	98.770%
7886	KISCO CORP	0.001%	98.771%
7887	MERCURIES & ASS	0.001%	98.772%
7888	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.773%
7889	VARDHMAN TEXTIL	0.001%	98.774%
7890	XERO LIMITED	0.001%	98.775%
7891	FUKUSHIMA BANK	0.001%	98.776%
7892	Technopolis Oyj	0.001%	98.777%
7893	INTERPARK CORP	0.001%	98.779%
7894	BALRAMPUR CHINI	0.001%	98.780%
7895	INTAGE INC	0.001%	98.781%
7896	IMDEX LTD	0.001%	98.782%
7897	FUKUDA CORP	0.001%	98.783%
7898	CENTRAL SPORTS	0.001%	98.784%
7899	HONGHUA GROUP L	0.001%	98.785%
7900	SEOHEE CONSTRUC	0.001%	98.786%
7901	PERSEUS MINING	0.001%	98.787%
7902	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.788%
7903	CPMC HLDGS LTD	0.001%	98.789%
7904	HUADIAN FUXIN E	0.001%	98.790%
7905	HEUNG-A SHIPPIN	0.001%	98.791%
7906	MONTEA SCA	0.001%	98.792%
7907	ONOKEN CO LTD	0.001%	98.793%
7908	BERJAYA CORPORA	0.001%	98.794%
7909	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.795%
7910	RADIUM LIFE TEC	0.001%	98.796%
7911	LEALEA ENTERPRI	0.001%	98.798%
7912	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.799%
7913	HANSEN TECHNOLO	0.001%	98.800%
7914	MAGNUM BERHAD	0.001%	98.801%
7915	DR REDDYS LABS	0.001%	98.802%
7916	COMPANHIA DE GA	0.001%	98.803%
7917	FORHOUSE CORP	0.001%	98.804%
7918	JASMINE INTERNA	0.001%	98.805%
7919	L&K ENGINEERING	0.001%	98.806%
7920	HAGIHARA INDUST	0.001%	98.807%
7921	TOYO WHARF & W	0.001%	98.808%
7922	CHINA OCEANWIDE	0.001%	98.809%
7923	DAISAN BANK	0.001%	98.810%
7924	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.811%
7925	RTX TELECOM	0.001%	98.812%
7926	TRANCOM CO, LTD	0.001%	98.813%
7927	JIANGNAN GROUP	0.001%	98.814%
7928	NOBLE GROUP LTD	0.001%	98.815%
7929	SCHALTBAU HOLDI	0.001%	98.816%
7930	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.817%
7931	PULSE SEISMIC	0.001%	98.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	ASAHI KOGYOSHA	0.001%	98.820%
7933	HAPAG-LLOYD AG	0.001%	98.821%
7934	OPUS GROUP AB	0.001%	98.822%
7935	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.823%
7936	STARTEK INC	0.001%	98.824%
7937	SUPERBLOCK PCL	0.001%	98.825%
7938	SKF AB	0.001%	98.826%
7939	HIGASHI NIHON H	0.001%	98.827%
7940	BIESSE	0.001%	98.828%
7941	CONTROLADORA VUELA CIA ADR ADR	0.001%	98.829%
7942	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.830%
7943	INAGEYA CO LTD	0.001%	98.831%
7944	LOCK&LOCK CO LT	0.001%	98.832%
7945	TELEFONICA BRAS	0.001%	98.833%
7946	GOCOMPARE.COM G	0.001%	98.834%
7947	TIM PARTICIPACOES SA ADR ADR	0.001%	98.835%
7948	IMASEN ELEC IND	0.001%	98.836%
7949	COSCO CAPITAL I	0.001%	98.837%
7950	Q TECHNOLOGY GR	0.001%	98.838%
7951	CITYCHAMP WATCH	0.001%	98.839%
7952	BATA INDIA LTD	0.001%	98.840%
7953	GRAPHITE INDIA	0.001%	98.841%
7954	WAH LEEIndustr	0.001%	98.842%
7955	FAIRWOOD HOLDIN	0.001%	98.843%
7956	FORTIS HLTH (IN	0.001%	98.844%
7957	BOSIDENG INTL H	0.001%	98.845%
7958	CHINA AIRCRAFT	0.001%	98.846%
7959	PTC INDIA LTD	0.001%	98.847%
7960	GFT TECHNOLOGY	0.001%	98.849%
7961	PAYPOINT	0.001%	98.850%
7962	ARDMORE SHIPPIN	0.001%	98.851%
7963	PLAYMATES TOYS	0.001%	98.852%
7964	OXFORD INSTRUME	0.001%	98.853%
7965	RADNET INC COMMON STOCK USD.0001	0.001%	98.854%
7966	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.855%
7967	FEED ONE CO LTD	0.001%	98.856%
7968	SHIPPING CP IND	0.001%	98.857%
7969	STAR CRUISES LT	0.001%	98.858%
7970	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.859%
7971	JUST DIAL LTD	0.001%	98.860%
7972	QGEP PARTICIPAC	0.001%	98.861%
7973	CHAIN STORE OKU	0.001%	98.862%
7974	SESA SPA	0.001%	98.863%
7975	SEED CO LTD/TOK	0.001%	98.864%
7976	TOA CORP	0.001%	98.865%
7977	WIZ SOL CORR DE	0.001%	98.866%
7978	AFFIN HLDGS BHD	0.001%	98.867%
7979	TAMEDIA AG	0.001%	98.868%
7980	KEIYO CO	0.001%	98.869%
7981	SWISSQUOTE GP H	0.001%	98.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	BGF RETAIL CO L	0.001%	98.871%
7983	SINGAMAS CONTAI	0.001%	98.872%
7984	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.873%
7985	UNIVERSAL CEMEN	0.001%	98.874%
7986	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.875%
7987	CHINA HIGH SPEE	0.001%	98.876%
7988	UNILEVER PLC	0.001%	98.877%
7989	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.878%
7990	PURE TECHNOLOGI	0.001%	98.879%
7991	TOHO TITANIUM C	0.001%	98.880%
7992	SILVER GRANT IN	0.001%	98.881%
7993	GDI PROPERTY GR	0.001%	98.882%
7994	SUMMIT ASCENT H	0.001%	98.883%
7995	BESALCO SA	0.001%	98.884%
7996	SDI CORP	0.001%	98.885%
7997	FREIGHTWAYS LTD	0.001%	98.886%
7998	HYUNDAI ROTEM C	0.001%	98.887%
7999	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.888%
8000	FUNAI ELECTRIC	0.001%	98.889%
8001	RETELIT SPA	0.001%	98.890%
8002	RENAISSANCE INC	0.001%	98.891%
8003	AMER SOFTWARE I	0.001%	98.892%
8004	BELLAMY'S AUSTR	0.001%	98.893%
8005	PRIMERO MINING CORP COMMON STOCK	0.001%	98.894%
8006	SAES GETTERS	0.001%	98.895%
8007	ASANUMA CORP	0.001%	98.896%
8008	EDREAMS ODIGEO	0.001%	98.897%
8009	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.898%
8010	SSANGYONG MOTOR	0.001%	98.899%
8011	HUNG POO CONSTR	0.001%	98.900%
8012	OILES CORPORATI	0.001%	98.901%
8013	MEISEI INDUSTRI	0.001%	98.902%
8014	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.903%
8015	SINOLINK WORLDW	0.001%	98.904%
8016	TIAN AN CHINA I	0.001%	98.905%
8017	NEC CAPITAL SOL	0.001%	98.906%
8018	YINSON HOLDINGS	0.001%	98.907%
8019	E.I.D.-PARRY(IN	0.001%	98.908%
8020	KAROON GAS AUST	0.001%	98.909%
8021	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.910%
8022	NETAS TELEKOMUN	0.001%	98.911%
8023	YASUNAGA CORP	0.001%	98.912%
8024	SRE GROUP LTD	0.001%	98.913%
8025	DYNAPACK INTL T	0.001%	98.914%
8026	VP BANK AG	0.001%	98.915%
8027	CROPENERGIES AG	0.001%	98.916%
8028	HI SUN TECH CHI	0.001%	98.917%
8029	SHINKONG INSURA	0.001%	98.918%
8030	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	98.919%
8031	STUDIO ALICE CO	0.001%	98.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	PT PAKUWON JATI	0.001%	98.921%
8033	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.922%
8034	ALCONIX CORPORA	0.001%	98.923%
8035	BASSO INDUSTRY	0.001%	98.924%
8036	POONGSAN HOLDIN	0.001%	98.925%
8037	RENTIAN TECHNOL	0.001%	98.926%
8038	SEKERBANK	0.001%	98.927%
8039	CIA DE SANEAMEN	0.001%	98.928%
8040	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.929%
8041	EN-JAPAN INC.	0.001%	98.930%
8042	YAT SING HOLDIN	0.001%	98.931%
8043	SHOEI CO LTD	0.001%	98.932%
8044	ECOPETROL SA	0.001%	98.933%
8045	EXMAR	0.001%	98.934%
8046	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.935%
8047	HUSQVARNA AB	0.001%	98.936%
8048	MOBILEPHONE TEL	0.001%	98.937%
8049	CHICONY POWER T	0.001%	98.938%
8050	NONG SHIM HOLDI	0.001%	98.939%
8051	GUJARAT GAS LTD	0.001%	98.940%
8052	CHINA TELECOM C	0.001%	98.941%
8053	SMA SOLAR TECHN	0.001%	98.942%
8054	GROUPE CRIT	0.001%	98.943%
8055	RYODEN TRADING	0.001%	98.944%
8056	KANTO TSUKUBA B	0.001%	98.945%
8057	ADCOCK INGRAM H	0.001%	98.946%
8058	CITY LODGE HOTE	0.001%	98.947%
8059	BPOST SA	0.001%	98.948%
8060	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.949%
8061	YUMESHIN HOLDIN	0.001%	98.950%
8062	OSJB HOLDINGS C	0.001%	98.951%
8063	MATSUDA SANGYO	0.001%	98.952%
8064	FORUS S.A.	0.001%	98.953%
8065	KYOKUTO SECURIT	0.001%	98.954%
8066	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	98.955%
8067	GLOBE TRADE CEN	0.001%	98.956%
8068	COSAN LOGISTICA	0.001%	98.957%
8069	KEC INTERNATION	0.001%	98.958%
8070	GIANPLUS TECHN	0.001%	98.959%
8071	APT SATELLITE	0.001%	98.960%
8072	GLOBAL MEDIACOM	0.001%	98.961%
8073	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.962%
8074	JALUX INC	0.001%	98.963%
8075	COSTA GROUP HOL	0.001%	98.964%
8076	GIKEN LTD	0.001%	98.964%
8077	FRASERS CENTREP	0.001%	98.965%
8078	WAKACHIKU CONST	0.001%	98.966%
8079	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	98.967%
8080	IWASAKI ELECTRI	0.001%	98.968%
8081	VALUE PARTNERS	0.001%	98.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.970%
8083	INGERSOLL GLB H	0.001%	98.971%
8084	SOGO MEDICAL CO	0.001%	98.972%
8085	HONG KONG AIRCR	0.001%	98.973%
8086	FONTERRA SHAREH	0.001%	98.974%
8087	SK TELECOM	0.001%	98.975%
8088	SUNWAY REAL EST	0.001%	98.976%
8089	PROPERTY FOR IN	0.001%	98.977%
8090	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.978%
8091	CENIT AG SYSTEM	0.001%	98.979%
8092	INFO SVS INTL	0.001%	98.980%
8093	LH FINANCIAL GR	0.001%	98.981%
8094	KEPCO PLANT SER	0.001%	98.982%
8095	KOPIN CORP COMMON STOCK USD.01	0.001%	98.983%
8096	JIMOTO HLDGS IN	0.001%	98.984%
8097	NAGATANIEN CO L	0.001%	98.985%
8098	UCHIDA YOKO CO	0.001%	98.986%
8099	CHINA SILVER GR	0.001%	98.987%
8100	YAHAGI CONST CO	0.001%	98.988%
8101	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.989%
8102	TELEKOM MALAYSI	0.001%	98.990%
8103	SHINKO SHOJI CO	0.001%	98.991%
8104	CITY TELECOM (H	0.001%	98.991%
8105	BROADLEAF CO LT	0.001%	98.992%
8106	CONCORD NEW ENE	0.001%	98.993%
8107	SUN INTL LTD	0.001%	98.994%
8108	KONGSBERG GRUPP	0.001%	98.995%
8109	TOMOKU CO	0.001%	98.996%
8110	LECTRA SYSTEMES	0.001%	98.997%
8111	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	98.998%
8112	YOUYUAN INTERNA	0.001%	98.999%
8113	TODA KOGYO CORP	0.001%	99.000%
8114	UNITECH LIMITED	0.001%	99.001%
8115	HOPEWELL HIGHWA	0.001%	99.002%
8116	SYMPHONY HLDGS	0.001%	99.003%
8117	SHREE CEMENT LT	0.001%	99.004%
8118	FRANCE BED HOLD	0.001%	99.005%
8119	AIXTRON SE	0.001%	99.006%
8120	SYRAH RESOURCES	0.001%	99.007%
8121	DAOU DATA CORP	0.001%	99.008%
8122	CORONA CORP	0.001%	99.009%
8123	TURKCELL ILETIS	0.001%	99.010%
8124	AUBAY	0.001%	99.010%
8125	MIE BANK LTD/TH	0.001%	99.011%
8126	VALUETRONICS HL	0.001%	99.012%
8127	ATSUGI NYLON IN	0.001%	99.013%
8128	TOKYO ENERGY&SY	0.001%	99.014%
8129	GUANGSHEN RAILW	0.001%	99.015%
8130	EMCORE CORP COMMON STOCK	0.001%	99.016%
8131	F-SECURE OYJ	0.001%	99.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	NORTHWEST PIPE	0.001%	99.018%
8133	NOVATEK OAO	0.001%	99.019%
8134	BATU KAWAN BHD	0.001%	99.020%
8135	OLYMPIC STEEL I	0.001%	99.021%
8136	GOL LINHAS AERE	0.001%	99.022%
8137	CONSTRUTORA TEN	0.001%	99.023%
8138	TOKYO THEATRES	0.001%	99.024%
8139	JAPAN PILE CORP	0.001%	99.025%
8140	NICE-SYSTEMS LT	0.001%	99.026%
8141	HARBOUR CENTRE	0.001%	99.027%
8142	DECEUNINCK	0.001%	99.027%
8143	ALEXANDER FORBE	0.001%	99.028%
8144	GUOLIAN SECURIT	0.001%	99.029%
8145	GIGASTORAGE COR	0.001%	99.030%
8146	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.031%
8147	GUJARAT MINERAL	0.001%	99.032%
8148	ENVESTNET INC COMMON STOCK	0.001%	99.033%
8149	ALMA MEDIA CORP	0.001%	99.034%
8150	NIEN MADE ENTER	0.001%	99.035%
8151	LIAN BENG GROUP	0.001%	99.036%
8152	SILICON WORKS	0.001%	99.037%
8153	SEMPERIT AG HOL	0.001%	99.038%
8154	VILLAGE ROADSHO	0.001%	99.039%
8155	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.040%
8156	EUGENE INVS&SEC	0.001%	99.041%
8157	HOLTEK SEMICOND	0.001%	99.041%
8158	ZUMTOBEL AG	0.001%	99.042%
8159	FOXTONS GROUP P	0.001%	99.043%
8160	BRACK CAPITAL P	0.001%	99.044%
8161	CHU KONG SHIPPI	0.001%	99.045%
8162	BING-GRAE	0.001%	99.046%
8163	DAIKOKU DENKI C	0.001%	99.047%
8164	FIAT CHRYSLER A	0.001%	99.048%
8165	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.049%
8166	TAIWAN SOGO SHI	0.001%	99.050%
8167	OMAXE LTD	0.001%	99.051%
8168	CHUETSU PULP&PA	0.001%	99.052%
8169	S.M. ENTERTAINM	0.001%	99.053%
8170	TSUGAMI CORP	0.001%	99.054%
8171	MITSUBISHI PAPE	0.001%	99.054%
8172	KWALITY LTD	0.001%	99.055%
8173	CARLO CAVAZZI H	0.001%	99.056%
8174	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.057%
8175	FURUSATO INDUST	0.001%	99.058%
8176	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.059%
8177	HANSOL CHEMICAL	0.001%	99.060%
8178	SANOH INDUSTRIA	0.001%	99.061%
8179	GAMEHOST INC	0.001%	99.062%
8180	COWELL E HOLDIN	0.001%	99.063%
8181	JAPAN PETROLEUM	0.001%	99.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	BIRLA CORP LTD	0.001%	99.065%
8183	TOKYO ROPE MFG	0.001%	99.065%
8184	ELETROPAULO MET	0.001%	99.066%
8185	BUDIMEX	0.001%	99.067%
8186	JK TYRE & INDUS	0.001%	99.068%
8187	MAINSTREET HEAL	0.001%	99.069%
8188	CHINA SANJIANG	0.001%	99.070%
8189	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.071%
8190	K&O ENERGY GROU	0.001%	99.072%
8191	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.073%
8192	CABCHARGE AUSTR	0.001%	99.074%
8193	SUNG KWANG BEND	0.001%	99.075%
8194	CMIC HOLDINGS C	0.001%	99.075%
8195	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.076%
8196	ICHIKOHIndustr	0.001%	99.077%
8197	LEASINVEST REAL	0.001%	99.078%
8198	YASUDA WAREHOUS	0.001%	99.079%
8199	OTOKAR OTOMOTIV	0.001%	99.080%
8200	WIJAYA KARYA	0.001%	99.081%
8201	ECKERT & ZIEGLE	0.001%	99.082%
8202	HEIJMANS	0.001%	99.083%
8203	INFRASTRUCTURA	0.001%	99.084%
8204	SOBHA LIMITED	0.001%	99.085%
8205	TOYO TANSO CO L	0.001%	99.085%
8206	NOEVIR HOLDINGS	0.001%	99.086%
8207	CONSORCIO ARA S	0.001%	99.087%
8208	CHIBA KOGYO BAN	0.001%	99.088%
8209	TAIWAN PCB TECH	0.001%	99.089%
8210	WASION METERS G	0.001%	99.090%
8211	DATANG INTL POW	0.001%	99.091%
8212	TIPCO ASPHALT P	0.001%	99.092%
8213	CAIRO COMMUNICA	0.001%	99.093%
8214	HARIM CO LTD	0.001%	99.094%
8215	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.094%
8216	BOLSA DE VALOR	0.001%	99.095%
8217	GNCO	0.001%	99.096%
8218	OHSO FOOD SERV	0.001%	99.097%
8219	MARCOPOLO SA	0.001%	99.098%
8220	ZENG HSING INDL	0.001%	99.099%
8221	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.100%
8222	XINJIANG XINXIN	0.001%	99.101%
8223	CAPITAL ONE BAN	0.001%	99.102%
8224	TAIHO KOGYO	0.001%	99.103%
8225	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.103%
8226	MINOR INTL	0.001%	99.104%
8227	HELLENIC PETROL	0.001%	99.105%
8228	SHN EXPRESSWAY	0.001%	99.106%
8229	KANAGAWA CHUO K	0.001%	99.107%
8230	PEGASUS SEWING	0.001%	99.108%
8231	AIRASIA X BHD	0.001%	99.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	PRUMO LOGISTICA	0.001%	99.110%
8233	VALID SOLUCOES	0.001%	99.111%
8234	CARDNO LIMITED	0.001%	99.111%
8235	BANK HANDLOWY W	0.001%	99.112%
8236	DONGJIN SEMICHE	0.001%	99.113%
8237	JUNGFRAUBAHN HL	0.001%	99.114%
8238	HILONG HOLDING	0.001%	99.115%
8239	MITSUUROKO CO L	0.001%	99.116%
8240	SUNDRAM FASTNER	0.001%	99.117%
8241	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.118%
8242	CELLNEX TELECOM	0.001%	99.119%
8243	SHENGJING BANK	0.001%	99.119%
8244	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.120%
8245	ACTRON TECHNOLO	0.001%	99.121%
8246	MOSHIMOSHI HOTL	0.001%	99.122%
8247	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.123%
8248	GUJARAT FLUOROC	0.001%	99.124%
8249	HAICHANG HOLDIN	0.001%	99.125%
8250	ARES ALLERGY HO	0.001%	99.126%
8251	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.126%
8252	JANOME SEWING M	0.001%	99.127%
8253	ASUNARO AOKI CO	0.001%	99.128%
8254	CYBERTAN TECHNO	0.001%	99.129%
8255	GUANGDONG KELON	0.001%	99.130%
8256	VANACHAI GROUP	0.001%	99.131%
8257	TOWER SEMICONDU	0.001%	99.132%
8258	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.133%
8259	CREATE SD HOLDI	0.001%	99.133%
8260	DELTA-GALIL IND	0.001%	99.134%
8261	WHAN IN PHARMAC	0.001%	99.135%
8262	SOLOCAL GROUP	0.001%	99.136%
8263	FANCL CORP	0.001%	99.137%
8264	BERJAYA SPORTS	0.001%	99.138%
8265	FARADAY TECHNOL	0.001%	99.139%
8266	CDI CORP COMMON STOCK USD.1	0.001%	99.140%
8267	DELEK AUTOMOTIV	0.001%	99.140%
8268	PRECIOUS SHIPPI	0.001%	99.141%
8269	SHENYIN WANGUO(0.001%	99.142%
8270	SONGA OFFSHORE	0.001%	99.143%
8271	HANA MICROELECT	0.001%	99.144%
8272	O LUXE HOLDINGS	0.001%	99.145%
8273	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.146%
8274	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.147%
8275	HKBN LTD	0.001%	99.147%
8276	UNITECH PRINTED	0.001%	99.148%
8277	BRIGHT SMART SE	0.001%	99.149%
8278	FALCK RENEWABLE	0.001%	99.150%
8279	WATAMI FOOD SER	0.001%	99.151%
8280	ASAHI ORGANIC C	0.001%	99.152%
8281	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.153%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	KATO WORKS CO	0.001%	99.154%
8283	DONG-A ST CO LT	0.001%	99.154%
8284	NITTO KOHKI CO	0.001%	99.155%
8285	CHIYODA INTEGRE	0.001%	99.156%
8286	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.157%
8287	SOUNDWILL HOLDI	0.001%	99.158%
8288	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.159%
8289	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.160%
8290	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.160%
8291	MIMASU SEMICOND	0.001%	99.161%
8292	FUJIMI INC	0.001%	99.162%
8293	SCHIBSTED ASA	0.001%	99.163%
8294	OYO CORPORATION	0.001%	99.164%
8295	JUST RETIREMENT	0.001%	99.165%
8296	GENESIS LAND DE	0.001%	99.166%
8297	SBW	0.001%	99.167%
8298	BANK PERMATA TB	0.001%	99.167%
8299	ENNOCONN CORP	0.001%	99.168%
8300	CHUNG HWA PULP	0.001%	99.169%
8301	KYOSAN ELECTRIC	0.001%	99.170%
8302	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.171%
8303	NOHMI BOSAI	0.001%	99.172%
8304	CENTRAL CHINA R	0.001%	99.173%
8305	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	99.173%
8306	REGIS HEALTHCAR	0.001%	99.174%
8307	ON THE BEACH GR	0.001%	99.175%
8308	RAUBEX GROUP LT	0.001%	99.176%
8309	TOPBI INTERNATI	0.001%	99.177%
8310	KOMATSU SEIREN	0.001%	99.178%
8311	ASHIMORI INDUST	0.001%	99.179%
8312	OLAV THON EIEND	0.001%	99.179%
8313	EAST CAPITAL EX	0.001%	99.180%
8314	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.181%
8315	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.182%
8316	JAPAN AIRPORT T	0.001%	99.183%
8317	PROACT IT GROUP	0.001%	99.184%
8318	SALFACORP SA	0.001%	99.185%
8319	KANEMATSU ELEC	0.001%	99.185%
8320	CHUKYO BANK	0.001%	99.186%
8321	GET NICE HOLDIN	0.001%	99.187%
8322	ORIENTAL BK OF	0.001%	99.188%
8323	AMERICAS SILVER	0.001%	99.189%
8324	ALTium LTD	0.001%	99.190%
8325	AKITA DRILLING	0.001%	99.190%
8326	TOWER BERSAMA I	0.001%	99.191%
8327	BANCO BTG PACTU	0.001%	99.192%
8328	FENIX OUTDOOR I	0.001%	99.193%
8329	SA SA INTL HLDG	0.001%	99.194%
8330	CHIP ENG SENG C	0.001%	99.195%
8331	NIPPON CARBIDE	0.001%	99.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.196%
8333	DIOS FASTIGHETE	0.001%	99.197%
8334	KAWAI MUSICAL I	0.001%	99.198%
8335	CHINA OVERSEAS	0.001%	99.199%
8336	IHH HEALTHCARE	0.001%	99.200%
8337	GRUPO NUTRESA S	0.001%	99.201%
8338	NEXT CO LTD	0.001%	99.201%
8339	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.202%
8340	DALRADIAN RESOU	0.001%	99.203%
8341	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.204%
8342	MATSUI CONST CO	0.001%	99.205%
8343	HONEYS CO LTD	0.001%	99.206%
8344	GEK GROUP OF CO	0.001%	99.207%
8345	ATLAS FINANCIAL	0.001%	99.207%
8346	MARUZEN SHOWA U	0.001%	99.208%
8347	CRH PLC	0.001%	99.209%
8348	BYUCKSAN CORP	0.001%	99.210%
8349	STO AG-PREFERRE	0.001%	99.211%
8350	SIAM GLOBAL HOU	0.001%	99.212%
8351	YUGANG INTL	0.001%	99.212%
8352	UNITED ENERGY G	0.001%	99.213%
8353	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.214%
8354	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.215%
8355	IDEC CORPORATIO	0.001%	99.216%
8356	STANDARD LIFE I	0.001%	99.217%
8357	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.217%
8358	NITTOC CONST CO	0.001%	99.218%
8359	NIHON CHOUZAI C	0.001%	99.219%
8360	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.220%
8361	TONAMI HOLDINGS	0.001%	99.221%
8362	ITC PROPERTIES	0.001%	99.222%
8363	HIROSE ELECTRIC	0.001%	99.222%
8364	HAKUTO CO	0.001%	99.223%
8365	KWANG DONG PHAR	0.001%	99.224%
8366	POLYPLEX THAILA	0.001%	99.225%
8367	BANGKOK LIFE AS	0.001%	99.226%
8368	ELBIT SYSTEMS L	0.001%	99.227%
8369	ADATA TECHNOLOG	0.001%	99.227%
8370	BEIJING ENT MED	0.001%	99.228%
8371	LAMPRELL PLC	0.001%	99.229%
8372	EUROCASH SA	0.001%	99.230%
8373	ISRA VISION AG	0.001%	99.231%
8374	NISSUI PHARM CO	0.001%	99.232%
8375	SERVCORP	0.001%	99.232%
8376	KAWASAN INDS JA	0.001%	99.233%
8377	DORO AB	0.001%	99.234%
8378	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.235%
8379	EVERLIGHT CHEMI	0.001%	99.236%
8380	DONG AH TIRE&RU	0.001%	99.236%
8381	HELBOR EMPREEND	0.001%	99.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	FINOLEX INDUSTR	0.001%	99.238%
8383	KNOW IT AB	0.001%	99.239%
8384	SINKO INDUSTRIE	0.001%	99.240%
8385	FREUND CORP	0.001%	99.241%
8386	H+H INTERNATION	0.001%	99.241%
8387	MACA LIMITED	0.001%	99.242%
8388	SEKISUI PLASTIC	0.001%	99.243%
8389	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.244%
8390	PW MEDTECH GROU	0.001%	99.245%
8391	TOYO CORPORATIO	0.001%	99.246%
8392	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.246%
8393	KNM GROUP BERHA	0.001%	99.247%
8394	ACTIA GROUP	0.001%	99.248%
8395	ALICO INC COMMON STOCK USD1.0	0.001%	99.249%
8396	SAMART CORP PCL	0.001%	99.250%
8397	COGOBUY GROUP	0.001%	99.250%
8398	TRUE NORTH COMM	0.001%	99.251%
8399	MBK PCL	0.001%	99.252%
8400	LAND & HOUSE PU	0.001%	99.253%
8401	SUMMIT R/EST HL	0.001%	99.254%
8402	SUNONWEALTH ELE	0.001%	99.254%
8403	BR PROPERTIES S	0.001%	99.255%
8404	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.256%
8405	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.257%
8406	FORMOSAN RUBBER	0.001%	99.258%
8407	TRAVELZOO COMMON STOCK USD.01	0.001%	99.259%
8408	DOTTIKON ES HOL	0.001%	99.259%
8409	TOHO CO LTD	0.001%	99.260%
8410	OKINAWA CELLULA	0.001%	99.261%
8411	AMOT INVESTMENT	0.001%	99.262%
8412	TOKYO KEIKI INC	0.001%	99.263%
8413	MILLS ESTRUTURA	0.001%	99.263%
8414	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.264%
8415	TYMAN PLC	0.001%	99.265%
8416	GODO STEEL	0.001%	99.266%
8417	GLOBAL&YUASA BA	0.001%	99.267%
8418	LOTUS BAKERIES	0.001%	99.267%
8419	KISWIRE LTD	0.001%	99.268%
8420	FERRARI NV	0.001%	99.269%
8421	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.270%
8422	INTL GAME SYSTE	0.001%	99.271%
8423	MESOBLAST LTD	0.001%	99.271%
8424	NAUTILUS MINERA	0.001%	99.272%
8425	SHINYOUNG SECS	0.001%	99.273%
8426	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.274%
8427	SCHAEFFLER AG P	0.001%	99.275%
8428	WESTAR ENERGY I	0.001%	99.275%
8429	KITANO CONST CO	0.001%	99.276%
8430	ITOCHU SHOKUHIN	0.001%	99.277%
8431	HYFLUX LTD	0.001%	99.278%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	FEINTOOL INTERN	0.001%	99.279%
8433	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.001%	99.279%
8434	QUANTA STORAGE	0.001%	99.280%
8435	KANADEN CORP	0.001%	99.281%
8436	BASTIDE LE CONF	0.001%	99.282%
8437	QLIRO GROUP AB	0.001%	99.283%
8438	LUMENS CO LTD	0.001%	99.283%
8439	TIANJIN DEVMT H	0.001%	99.284%
8440	ENERNOC INC	0.001%	99.285%
8441	RIKEN KEIKI CO	0.001%	99.286%
8442	TOA DORO KOGYO	0.001%	99.287%
8443	KOREA ELEC TERM	0.001%	99.287%
8444	TUAN SING HLDGS	0.001%	99.288%
8445	MEIKO NETWORK J	0.001%	99.289%
8446	KURIMOTO	0.001%	99.290%
8447	HISAKA WORKS LT	0.001%	99.291%
8448	INV LA CONSTRUC	0.001%	99.291%
8449	DEOLEO SA	0.001%	99.292%
8450	GS RETAIL CO LT	0.001%	99.293%
8451	NAKAMURAYA CO L	0.001%	99.294%
8452	METALLURGICAL C	0.001%	99.295%
8453	mitsui HOME CO	0.001%	99.295%
8454	NIPPON FINE CHE	0.001%	99.296%
8455	BLACK BOX CORP	0.001%	99.297%
8456	MARVELOUS AQL I	0.001%	99.298%
8457	SANYO ELEC RAIL	0.001%	99.299%
8458	ICHINEN CO LTD	0.001%	99.299%
8459	FUJI PHARM CO L	0.001%	99.300%
8460	CASETEK HOLDING	0.001%	99.301%
8461	TA ENTERPRISE B	0.001%	99.302%
8462	PRONEXUS INC	0.001%	99.302%
8463	MERITZ FINANCIA	0.001%	99.303%
8464	SANEI ARCHITECT	0.001%	99.304%
8465	YAKUODO CO LTD	0.001%	99.305%
8466	RORZE CORP	0.001%	99.306%
8467	CURRO HOLDINGS	0.001%	99.306%
8468	TREVI FINANZIAR	0.001%	99.307%
8469	LATTICE SEMICON	0.001%	99.308%
8470	COUNTRYWIDE	0.001%	99.309%
8471	GUJARAT NARM	0.001%	99.310%
8472	NAPHTHA ISRAEL	0.001%	99.310%
8473	SANY HEAVY EQUI	0.001%	99.311%
8474	AGABANG&COMPANY	0.001%	99.312%
8475	HANNSTAR BOARD	0.001%	99.313%
8476	SINOSOFT TECHNO	0.001%	99.313%
8477	ICOM INCORPORAT	0.001%	99.314%
8478	TAIKO BANK	0.001%	99.315%
8479	AJ RENT CAR	0.001%	99.316%
8480	SCHIBSTED ASA	0.001%	99.317%
8481	ALLAHABAD BANK	0.001%	99.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	SINCERE NAVIGAT	0.001%	99.318%
8483	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.319%
8484	NIHON TOKUSHU T	0.001%	99.320%
8485	SWCC SHOWA HOLD	0.001%	99.320%
8486	ABILITY ENTERPR	0.001%	99.321%
8487	CLEANUP CORP	0.001%	99.322%
8488	NL INDUSTRIES	0.001%	99.323%
8489	BIOTEST AG	0.001%	99.324%
8490	FJ NEXT CO LTD	0.001%	99.324%
8491	ASTRO JAPAN PR	0.001%	99.325%
8492	CARDINAL ENERGY	0.001%	99.326%
8493	C UYEMURA & CO	0.001%	99.327%
8494	KOATSU GAS KOGY	0.001%	99.327%
8495	PALIBURG HOLDIN	0.001%	99.328%
8496	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.329%
8497	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.330%
8498	LIFETECH SCIENT	0.001%	99.331%
8499	AIZAWA SECURITI	0.001%	99.331%
8500	MARUWA UNYU	0.001%	99.332%
8501	GLOBAL POWER SY	0.001%	99.333%
8502	VIJAYA BANK	0.001%	99.334%
8503	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.334%
8504	CONVOY FINANCIA	0.001%	99.335%
8505	QAF LTD	0.001%	99.336%
8506	TACHIBANA ELETE	0.001%	99.337%
8507	FUSION PARTNERS	0.001%	99.337%
8508	MEDCO ENERGI IN	0.001%	99.338%
8509	TPV TECHNOLOGY	0.001%	99.339%
8510	DELTA PROPERTY	0.001%	99.340%
8511	SILICONWARE PRE	0.001%	99.340%
8512	CREATE RESTAURA	0.001%	99.341%
8513	POYA CO LTD	0.001%	99.342%
8514	EIKEN CHEMICAL	0.001%	99.343%
8515	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.344%
8516	ARENA REIT	0.001%	99.344%
8517	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.345%
8518	QINHUANGDAO POR	0.001%	99.346%
8519	GUNNEBO AB	0.001%	99.347%
8520	S&T DYNAMICS CO	0.001%	99.347%
8521	AKER AMERICAN S	0.001%	99.348%
8522	PNE WIND AG	0.001%	99.349%
8523	KROSAKI CORP	0.001%	99.350%
8524	RIGHT-ON CO	0.001%	99.350%
8525	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.351%
8526	AKTIA BANK OYJ	0.001%	99.352%
8527	MATSUI SECURITI	0.001%	99.353%
8528	SANYO SHOKAI	0.001%	99.353%
8529	mitsui matsushi	0.001%	99.354%
8530	PHX ENERGY SERV	0.001%	99.355%
8531	CHUANGS CONS IN	0.001%	99.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	TOFAS TURK OTOM	0.001%	99.356%
8533	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.357%
8534	SHINSEGAE FOOD	0.001%	99.358%
8535	ZUIKO CORP	0.001%	99.359%
8536	HOTEL PROPERTY	0.001%	99.359%
8537	CHORI CO LTD	0.001%	99.360%
8538	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.361%
8539	NS SHOPPING CO	0.001%	99.362%
8540	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.362%
8541	OSK HOLDINGS BH	0.001%	99.363%
8542	GRUPO AVAL ACCI	0.001%	99.364%
8543	POCKET CARD CO	0.001%	99.365%
8544	CENTROTEC SUSTA	0.001%	99.365%
8545	TIVOLI A/S	0.001%	99.366%
8546	MICROBIO CO LTD	0.001%	99.367%
8547	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.368%
8548	METALS X LTD	0.001%	99.368%
8549	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.369%
8550	ATOM CORPORATIO	0.001%	99.370%
8551	DENYO CO	0.001%	99.371%
8552	FUJI KIKO CO LT	0.001%	99.371%
8553	KINKI NIPPON TO	0.001%	99.372%
8554	NIHON KAGAKU SA	0.001%	99.373%
8555	FOOSUNG CO LTD	0.001%	99.374%
8556	KEIHANSHIN RL	0.001%	99.374%
8557	CONNECT GROUP	0.001%	99.375%
8558	TOYO SECURITIES	0.001%	99.376%
8559	GUANGZHOU AUTOM	0.001%	99.377%
8560	LASALLE LOGIPOR	0.001%	99.377%
8561	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.378%
8562	YOMEISHU SEIZO	0.001%	99.379%
8563	NISSHIN FUDOSAN	0.001%	99.380%
8564	F@N COMMUNICATI	0.001%	99.380%
8565	TECHNOPRO HLDGS	0.001%	99.381%
8566	ACBEL POLYTECH	0.001%	99.382%
8567	ASCENDAS INDIA	0.001%	99.382%
8568	SCHAFFNER HOLDI	0.001%	99.383%
8569	ABG SUNDAL COLL	0.001%	99.384%
8570	BASLER AG	0.001%	99.385%
8571	SUGIMOTO & CO L	0.001%	99.385%
8572	STP & I PCL-FOR	0.001%	99.386%
8573	BEST PACIFIC IN	0.001%	99.387%
8574	AGUAS ANDINAS S	0.001%	99.388%
8575	ENERGA SA	0.001%	99.388%
8576	PAL CO LTD	0.001%	99.389%
8577	ZHENGZHOU COAL	0.001%	99.390%
8578	PACIFIC HOSPITA	0.001%	99.391%
8579	CEMENTOS ARGOS	0.001%	99.391%
8580	UNION BANK OF P	0.001%	99.392%
8581	ROAD KING INFRA	0.001%	99.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	HSIN KUANG STEE	0.001%	99.394%
8583	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.394%
8584	SHANDONG XINHUA	0.001%	99.395%
8585	DOOSAN ENGINE C	0.001%	99.396%
8586	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.396%
8587	HNA HLDGS GP CO	0.001%	99.397%
8588	VIEWWORKS CO LTD	0.001%	99.398%
8589	UNION BANK OF I	0.001%	99.399%
8590	WESTGOLD RESOUR	0.001%	99.399%
8591	BANCO SANTANDER CHILE ADR ADR	0.001%	99.400%
8592	LEIFHEIT AG	0.001%	99.401%
8593	BANQUE CANTONAL	0.001%	99.401%
8594	F&A AQUA HOLDIN	0.001%	99.402%
8595	TIANGONG INTERN	0.001%	99.403%
8596	CIE FINANCIER T	0.001%	99.404%
8597	NCC GROUP LTD.	0.001%	99.404%
8598	TOKYO RAKUTENCH	0.001%	99.405%
8599	ORGANO	0.001%	99.406%
8600	TENWOW INTL HLD	0.001%	99.407%
8601	KIRKLAND S INC COMMON STOCK	0.001%	99.407%
8602	ANEST IWATA COR	0.001%	99.408%
8603	FLEURY MICHON	0.001%	99.409%
8604	HANKUK CARBON C	0.001%	99.409%
8605	KINGSWAY FINANC	0.001%	99.410%
8606	ODFJELL DRILLIN	0.001%	99.411%
8607	TOP FRONTIER IN	0.001%	99.412%
8608	MEDIGENE AG	0.001%	99.412%
8609	STARTS PROCEED	0.001%	99.413%
8610	SINTEX INDUSTRI	0.001%	99.414%
8611	LIVART CO LTD	0.001%	99.414%
8612	REIS INC COMMON STOCK USD.01	0.001%	99.415%
8613	HI-P INTERNATIO	0.001%	99.416%
8614	NATORI CO LTD	0.001%	99.417%
8615	TOYO KOHAN CO	0.001%	99.417%
8616	PAN INTL INDL	0.001%	99.418%
8617	SC ASSET CORPOR	0.001%	99.419%
8618	QUESTERRE ENERG	0.001%	99.419%
8619	ELECNOR SA	0.001%	99.420%
8620	COLOUR LIFE SER	0.001%	99.421%
8621	JIAYUAN INTERNA	0.001%	99.422%
8622	ABC ARBITRAGE	0.001%	99.422%
8623	CENTURY CITY IN	0.001%	99.423%
8624	CSE GLOBAL LIMI	0.001%	99.424%
8625	TOTAL ACCESS CO	0.001%	99.424%
8626	AVIANCA HOLDING	0.001%	99.425%
8627	KYOKUYO CO LTD	0.001%	99.426%
8628	CYBERDYNE INC	0.001%	99.426%
8629	TAKAOKA TOKO HL	0.001%	99.427%
8630	SERCO GROUP	0.001%	99.428%
8631	STAMFORD LAND	0.001%	99.429%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	JAPAN MEDICAL D	0.001%	99.429%
8633	SOC BAINS DE ME	0.001%	99.430%
8634	REBOSIS PROPERT	0.001%	99.431%
8635	EKORNES ASA	0.001%	99.431%
8636	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.432%
8637	CHINA ALL ACCES	0.001%	99.433%
8638	RHYTHM WATCH CO	0.001%	99.433%
8639	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.434%
8640	GILLETTE INDIA	0.001%	99.435%
8641	IMAX CHINA HOLD	0.001%	99.436%
8642	VA TECH WABAG L	0.001%	99.436%
8643	OPPENHEIMER HLD	0.001%	99.437%
8644	RAMELIUS RESOUR	0.001%	99.438%
8645	SHIN NIPPON AIR	0.001%	99.438%
8646	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.439%
8647	NAMYANG DAIRY P	0.001%	99.440%
8648	ELDERS LTD	0.001%	99.440%
8649	HYUNDAI CONSTRU	0.001%	99.441%
8650	AVANCE GAS HOLD	0.001%	99.442%
8651	BIMB HLDGS BERH	0.001%	99.443%
8652	RADEX-HERAKLITH	0.001%	99.443%
8653	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.444%
8654	BROOKFIELD REAL	0.001%	99.445%
8655	LA DORIA SPA	0.001%	99.445%
8656	TELE COLUMBUS A	0.001%	99.446%
8657	PRIMO WATER CORP COMMON STOCK	0.001%	99.447%
8658	NIHON ESLEAD CO	0.001%	99.447%
8659	RAIN INDUSTRIES	0.001%	99.448%
8660	ENF TECHNOLOGY	0.001%	99.449%
8661	EXEL INDUSTRIES	0.001%	99.449%
8662	NZ REFINING CO	0.001%	99.450%
8663	ASKA PHARMACEU	0.001%	99.451%
8664	SARTORIUS STEDI	0.001%	99.452%
8665	ARIAKE JAPAN CO	0.001%	99.452%
8666	OSAKA ORGANIC C	0.001%	99.453%
8667	BAOYE GROUP CO	0.001%	99.454%
8668	ELEC DE STRASBO	0.001%	99.454%
8669	UNIDEN CORP	0.001%	99.455%
8670	SEA HOLDINGS LT	0.001%	99.456%
8671	SHINWA KAIUN	0.001%	99.456%
8672	RESTAURANT BRAN	0.001%	99.457%
8673	NHPC LTD	0.001%	99.458%
8674	TOKYO ELECTRON	0.001%	99.458%
8675	TECHNOVATOR INT	0.001%	99.459%
8676	ESSITY AKTIEBOL	0.001%	99.460%
8677	NAN HAI CORPORA	0.001%	99.460%
8678	DISTELL GROUP L	0.001%	99.461%
8679	IVE GROUP LTD	0.001%	99.462%
8680	SURYA CITRA MED	0.001%	99.462%
8681	EAGLE NICE INTE	0.001%	99.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	MITANI SEKISAN	0.001%	99.464%
8683	PC JEWELLER LIM	0.001%	99.464%
8684	ALTISOURCE PORT	0.001%	99.465%
8685	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.466%
8686	HOOSIERS HOLDIN	0.001%	99.467%
8687	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.467%
8688	MOBILEZONE HOLD	0.001%	99.468%
8689	SCIENTEX BERHAD	0.001%	99.469%
8690	ROMANDE ENERGIE	0.001%	99.469%
8691	XP POWER LTD	0.001%	99.470%
8692	AOC HOLDINGS IN	0.001%	99.471%
8693	HUANG HSIANG CO	0.001%	99.471%
8694	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.472%
8695	NIPPON CONCRETE	0.001%	99.473%
8696	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.473%
8697	COMMUNISIS PLC	0.001%	99.474%
8698	HYUNDAI HCN CO	0.001%	99.475%
8699	SVENSKA HANDELS	0.001%	99.475%
8700	JW HOLDINGS COR	0.001%	99.476%
8701	DYNAGREEN ENVIR	0.001%	99.477%
8702	OCTODEC	0.001%	99.477%
8703	BONHEUR ASA	0.001%	99.478%
8704	PRICER AB	0.001%	99.479%
8705	MISAWA HOMES HO	0.001%	99.479%
8706	COPEL PARANA EN	0.001%	99.480%
8707	TOYO RADIATOR C	0.001%	99.481%
8708	PCM INC COMMON STOCK USD.001	0.001%	99.481%
8709	DAIKOKUTENBUSSA	0.001%	99.482%
8710	KITO CORP	0.001%	99.483%
8711	SK SECURITIES C	0.001%	99.483%
8712	CRAWFORD & CO	0.001%	99.484%
8713	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.485%
8714	MAEZAWA KASEI I	0.001%	99.485%
8715	SEKONIX CO LTD	0.001%	99.486%
8716	TOSHO PRINTING	0.001%	99.487%
8717	JAPAN BUSINESS	0.001%	99.487%
8718	BAYSIDE LAND CO	0.001%	99.488%
8719	CAPRO CORPN	0.001%	99.489%
8720	TUNE INS HOLDIN	0.001%	99.489%
8721	DISH TV INDIA L	0.001%	99.490%
8722	THORN GROUP LTD	0.001%	99.491%
8723	KT CORP SP ADR ADR	0.001%	99.491%
8724	CHINA STRATEGIC	0.001%	99.492%
8725	NIPPON YAKIN KO	0.001%	99.493%
8726	COOKPAD INC	0.001%	99.493%
8727	MAXVALU TOKAI C	0.001%	99.494%
8728	ECLERX SERVICES	0.001%	99.495%
8729	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.495%
8730	KITAGAWA IRON W	0.001%	99.496%
8731	MALAYAN CEMENT	0.001%	99.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	LPKF LASER & EL	0.001%	99.497%
8733	NITTO SEIKO CO	0.001%	99.498%
8734	SABANA SHARIAH	0.001%	99.499%
8735	PETROPAVLOVSK	0.001%	99.499%
8736	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.500%
8737	NRW HOLDINGS LT	0.001%	99.500%
8738	ING BANK SLASKI	0.001%	99.501%
8739	ARGAN SA	0.001%	99.502%
8740	CHIYODA CO	0.001%	99.502%
8741	SESODA CORP	0.001%	99.503%
8742	APPLIED DEVELOP	0.001%	99.504%
8743	HONG FOK CORP	0.001%	99.504%
8744	WONDERFUL SKY F	0.001%	99.505%
8745	ZOGENIX INC COMMON STOCK USD.001	0.001%	99.506%
8746	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.506%
8747	RIKEN TECHNOS C	0.001%	99.507%
8748	ENTRA ASA	0.001%	99.508%
8749	PVR LTD	0.001%	99.508%
8750	P S CORPORATION	0.001%	99.509%
8751	FURUNO ELECTRIC	0.001%	99.510%
8752	U-SHIN	0.001%	99.510%
8753	MAEZAWA KYUSO I	0.001%	99.511%
8754	BLUE DART EXPRE	0.001%	99.511%
8755	ARTNATURE INC	0.001%	99.512%
8756	TAKEEI CORPORAT	0.001%	99.513%
8757	KYUNGBANG LTD	0.001%	99.513%
8758	MAXIS BHD	0.001%	99.514%
8759	PLAZZA AG REG A	0.001%	99.515%
8760	AMPER SA	0.001%	99.515%
8761	CEGEDIM	0.001%	99.516%
8762	TECK RESOURCES	0.001%	99.517%
8763	VIEL ET COMPAGN	0.001%	99.517%
8764	GUN EI CHEM IND	0.001%	99.518%
8765	JAGRAN PRAKASHA	0.001%	99.519%
8766	PAN JIT INTERNA	0.001%	99.519%
8767	PARROT	0.001%	99.520%
8768	EIDAI CO.LTD.	0.001%	99.520%
8769	KENON HLDGS LTD	0.001%	99.521%
8770	SHIBUSAWA W'HOU	0.001%	99.522%
8771	CYFROWY POLSAT	0.001%	99.522%
8772	SUPALAI PCL-NVD	0.001%	99.523%
8773	XIABUXIABU CATE	0.001%	99.524%
8774	COLLINS FOOD LT	0.001%	99.524%
8775	VAN LANSCHOT NV	0.001%	99.525%
8776	DATALOGIC SPA	0.001%	99.526%
8777	CLS HOLDINGS PL	0.001%	99.526%
8778	NZX LTD	0.001%	99.527%
8779	TAKIRON CO	0.001%	99.527%
8780	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.528%
8781	AIRPORT FACILIT	0.001%	99.529%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	YUSHIRO CHEMICA	0.001%	99.529%
8783	HYUNDAI ELECTRI	0.001%	99.530%
8784	HADERA PAPER LT	0.001%	99.531%
8785	HUCHEMS FINE CH	0.001%	99.531%
8786	CIMSA	0.001%	99.532%
8787	EMPEROR WATCH A	0.001%	99.532%
8788	BANK BUKOPIN PT	0.001%	99.533%
8789	MUHAK CO LTD	0.001%	99.534%
8790	TOA OIL CO LTD	0.001%	99.534%
8791	KRS CORPORATION	0.001%	99.535%
8792	ICHIA TECHNOLOG	0.001%	99.536%
8793	URTHECAST CORP	0.001%	99.536%
8794	SHINAGAWA FUEL	0.001%	99.537%
8795	KAS BANK	0.001%	99.537%
8796	THYE MING INDUS	0.001%	99.538%
8797	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.539%
8798	EHEALTH INC COMMON STOCK USD.001	0.001%	99.539%
8799	GRUPO INDUSTRIA	0.001%	99.540%
8800	BOURBON SA	0.001%	99.541%
8801	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.541%
8802	EMPRESAS LA POL	0.001%	99.542%
8803	NISHIKAWA RUBBE	0.001%	99.542%
8804	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.543%
8805	DAEJAN HOLDINGS	0.001%	99.544%
8806	IJT TECHNOLOGY	0.001%	99.544%
8807	SOCOVEDSA SA	0.001%	99.545%
8808	FOURLIS S.A.	0.001%	99.546%
8809	YUME INC COMMON STOCK USD.001	0.001%	99.546%
8810	ODELIC CO LTD	0.001%	99.547%
8811	MUCKLOW(A&J) GR	0.001%	99.547%
8812	KOMATSU WALL IN	0.001%	99.548%
8813	HO TUNG CHEMICA	0.001%	99.549%
8814	GRAND KOREA LEI	0.001%	99.549%
8815	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.550%
8816	HUMAX CO LTD	0.001%	99.550%
8817	SWEDISH ORPHAN	0.001%	99.551%
8818	ABOITIZ POWER C	0.001%	99.552%
8819	FUJI CORP LTD/O	0.001%	99.552%
8820	HILTON FOOD GRO	0.001%	99.553%
8821	BOYAA INTERACTI	0.001%	99.554%
8822	BORUSAN BORU	0.001%	99.554%
8823	NIPPON DENWA SH	0.001%	99.555%
8824	AUSTBROKERS HLD	0.001%	99.555%
8825	GRUH FINANCE	0.001%	99.556%
8826	ISENTIA GROUP L	0.001%	99.557%
8827	CHAMPION TECHNO	0.001%	99.557%
8828	BEGA CHEESE LTD	0.001%	99.558%
8829	LUNDIN GOLD INC	0.001%	99.558%
8830	MARS ENGINEERIN	0.001%	99.559%
8831	HANJIN HEAVY IN	0.001%	99.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.560%
8833	CNQC INTERNATIO	0.001%	99.561%
8834	TORISHIMA PUMP	0.001%	99.561%
8835	MAHLE METAL LEV	0.001%	99.562%
8836	FARMSCO	0.001%	99.563%
8837	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.563%
8838	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.564%
8839	ANHUI EXPRESSWA	0.001%	99.565%
8840	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.565%
8841	COMBA TELECOM S	0.001%	99.566%
8842	DO & CO AG	0.001%	99.566%
8843	NETMIND FINANCI	0.001%	99.567%
8844	VETOQUINOL SA	0.001%	99.568%
8845	TMAC RESOURCES	0.001%	99.568%
8846	FISERV INC SR UNSECURED 06/20 2.7	0.001%	99.569%
8847	HARDINGE INC	0.001%	99.569%
8848	RM PLC	0.001%	99.570%
8849	POSCO ICT CO LT	0.001%	99.571%
8850	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.571%
8851	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.572%
8852	JHSF PARTICIPAC	0.001%	99.572%
8853	CHIPMOS TECHNOL	0.001%	99.573%
8854	TECNISA SA	0.001%	99.574%
8855	ZHONG AN REAL E	0.001%	99.574%
8856	NICHIRIN CO LTD	0.001%	99.575%
8857	JAPAN MATERIAL	0.001%	99.575%
8858	MONOGATARI CORP	0.001%	99.576%
8859	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.577%
8860	OCEAN-LAND GROU	0.001%	99.577%
8861	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.578%
8862	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.578%
8863	ALPS LOGISTICS	0.001%	99.579%
8864	ENERGY FUELS INC COMMON STOCK	0.001%	99.580%
8865	ADANI TRANSMISS	0.001%	99.580%
8866	JAPAN TRANSCITY	0.001%	99.581%
8867	SAMPO CORP	0.001%	99.581%
8868	PFIZER LTD	0.001%	99.582%
8869	NICOX	0.001%	99.583%
8870	WUS PRINTD CIRC	0.001%	99.583%
8871	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.584%
8872	SAWADA HOLDINGS	0.001%	99.584%
8873	BK OF GREECE	0.001%	99.585%
8874	CHINA NEW TOWN	0.001%	99.586%
8875	COSEL CO	0.001%	99.586%
8876	VIRGIN AUSTRALI	0.001%	99.587%
8877	CAL-COMP ELECTR	0.001%	99.587%
8878	CARLSBERG BREWE	0.001%	99.588%
8879	ASPO OYJ	0.001%	99.589%
8880	LIFESTYLE CHINA	0.001%	99.589%
8881	YORK WATER CO COMMON STOCK	0.001%	99.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	AINSWORTH GAME	0.001%	99.590%
8883	SPRINGLAND INTE	0.001%	99.591%
8884	MARUSAN SECUR	0.001%	99.591%
8885	ATRIA GROUP PLC	0.001%	99.592%
8886	ASALEO CARE LTD	0.001%	99.593%
8887	THAICOM PUBLIC	0.001%	99.593%
8888	LOTTE NON-LIFE	0.001%	99.594%
8889	EVEREST TEXTILE	0.001%	99.594%
8890	FUSO PHARM	0.001%	99.595%
8891	UEM SUNRISE BHD	0.001%	99.596%
8892	BIGBEN INTERACT	0.001%	99.596%
8893	LAURENT-PERRIER	0.001%	99.597%
8894	SENSHUKAI CO	0.001%	99.597%
8895	ELECTRA CONSUME	0.001%	99.598%
8896	TICON INDUSTRIA	0.001%	99.598%
8897	SYNDICATE BANK	0.001%	99.599%
8898	NIHON DEMPA KOG	0.001%	99.600%
8899	EVERGREEN INTL	0.001%	99.600%
8900	JAPFA LTD	0.001%	99.601%
8901	SHINAGAWA REFRA	0.001%	99.601%
8902	OROCOBRE LTD	0.001%	99.602%
8903	TOM TAILOR HOLD	0.001%	99.603%
8904	DIC ASSET AG	0.001%	99.603%
8905	FUJIKURA KASEI	0.001%	99.604%
8906	TAMBURI INVESTM	0.001%	99.604%
8907	RINGER HUT CO L	0.001%	99.605%
8908	I-NET CORP	0.001%	99.605%
8909	FUJIJURA RUBBER	0.001%	99.606%
8910	KEY COFFEE INC	0.001%	99.607%
8911	MARUBUN CORP	0.001%	99.607%
8912	JMS CO	0.001%	99.608%
8913	SHOEI FOODS COR	0.001%	99.608%
8914	CHUO SPRING CO	0.001%	99.609%
8915	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.609%
8916	GENKY STORES IN	0.001%	99.610%
8917	SHANGHAI FUDAN	0.001%	99.611%
8918	GRAND BAOXIN AU	0.001%	99.611%
8919	KOBE BUSSAN CO	0.001%	99.612%
8920	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.612%
8921	VICTORY CITY IN	0.001%	99.613%
8922	ROCKY BRANDS INC COMMON STOCK	0.001%	99.613%
8923	OSTASIATISKE KO	0.001%	99.614%
8924	ICHIYOSHI SECS	0.001%	99.615%
8925	SIRTEC INTERNAT	0.001%	99.615%
8926	AUST WORLDWIDE	0.001%	99.616%
8927	DAEWOONG CO LTD	0.001%	99.616%
8928	HANMI PHARM CO	0.001%	99.617%
8929	SPACE CO LTD	0.001%	99.617%
8930	IWATSUKA CONFEC	0.001%	99.618%
8931	HOUSTON WIRE &	0.001%	99.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.619%
8933	SHANGHAI FUDAN-	0.001%	99.620%
8934	AP EAGERS LTD	0.001%	99.620%
8935	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.621%
8936	INUI GLOBAL LOG	0.001%	99.621%
8937	EQT HOLDINGS LT	0.001%	99.622%
8938	CLEAR CHANNEL O	0.001%	99.622%
8939	BOUSTEAD SINGAP	0.001%	99.623%
8940	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.624%
8941	CNA GR PHAR	0.001%	99.624%
8942	SEPTENI CO LTD	0.001%	99.625%
8943	YOULCHON CHEMIC	0.001%	99.625%
8944	IC COMPANYS	0.001%	99.626%
8945	BOER POWER HOLD	0.001%	99.626%
8946	AMADEUS FIRE AG	0.001%	99.627%
8947	CARE PROPERTY I	0.001%	99.627%
8948	MITO SECURITIES	0.001%	99.628%
8949	WELLING HOLD LT	0.001%	99.629%
8950	ACNB CORP COMMON STOCK USD2.5	0.001%	99.629%
8951	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.630%
8952	MALAYAN FLOUR M	0.001%	99.630%
8953	TELEFONICA CZEC	0.001%	99.631%
8954	INDOFOOD AGRI R	0.001%	99.631%
8955	CANVEST ENVIRON	0.001%	99.632%
8956	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.632%
8957	FUJITA KANKO IN	0.001%	99.633%
8958	SICHUAN EXPRESS	0.001%	99.634%
8959	MASTER GLORY GR	0.001%	99.634%
8960	MINMETALS LAND	0.001%	99.635%
8961	GRUPO LALA SAB	0.001%	99.635%
8962	CHAMBAL FER	0.001%	99.636%
8963	SHANGHAI PRIME	0.001%	99.636%
8964	LE BELIER	0.001%	99.637%
8965	TAMURA TAIKO HL	0.001%	99.637%
8966	TRIVENI ENGINEE	0.001%	99.638%
8967	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.639%
8968	SAC'S BAR HOLDI	0.001%	99.639%
8969	WEST HOLDINGS C	0.001%	99.640%
8970	DEUTSCHE BANK M	0.001%	99.640%
8971	CHINA LNG GROUP	0.001%	99.641%
8972	TAUNG GOLD INTE	0.001%	99.641%
8973	DUSTIN GROUP AB	0.001%	99.642%
8974	SAJO INDUSTRIES	0.001%	99.642%
8975	FIRST TRACTOR C	0.001%	99.643%
8976	REPCO HOME FINA	0.001%	99.643%
8977	KAWASHO GECOSS	0.001%	99.644%
8978	GUJARAT PIPAVAV	0.001%	99.645%
8979	SAFEWAY INC	0.001%	99.645%
8980	KSL HLDGS BERHA	0.001%	99.646%
8981	SRV GROUP OYJ	0.001%	99.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	FLOW TRADERS	0.001%	99.647%
8983	ALVIVA HOLDINGS	0.001%	99.647%
8984	ENDO LIGHTING C	0.001%	99.648%
8985	PROTO CORP	0.001%	99.648%
8986	EMPERIA HOLDING	0.001%	99.649%
8987	GREAT PANTHER S	0.001%	99.649%
8988	HILAN LTD	0.001%	99.650%
8989	LUMAX INTERNATI	0.001%	99.651%
8990	FOLLI FOLLIE GP	0.001%	99.651%
8991	UCO BANK	0.001%	99.652%
8992	HUDACO INDUSTRI	0.001%	99.652%
8993	LOW & BONAR PLC	0.001%	99.653%
8994	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.653%
8995	MAX INDIA LTD/N	0.001%	99.654%
8996	13 HOLDINGS LTD	0.001%	99.654%
8997	ID LOGISTICS GR	0.001%	99.655%
8998	SPRING REAL EST	0.001%	99.655%
8999	INBODY CO LTD	0.001%	99.656%
9000	MAEDA KOSEN CO.	0.001%	99.656%
9001	HEXAGON COMPOSI	0.001%	99.657%
9002	MAHINDRA CIE AU	0.001%	99.658%
9003	MIRAE ASSET LIF	0.001%	99.658%
9004	CHENNAI PETROLE	0.001%	99.659%
9005	IL&FS TRANSPORT	0.001%	99.659%
9006	MORY INDUSTRIES	0.001%	99.660%
9007	DAISYO CORP	0.001%	99.660%
9008	TRANSCOM WORLDW	0.001%	99.661%
9009	SHOFU INC	0.001%	99.661%
9010	MATSUYA CO (TOK	0.001%	99.662%
9011	FIELDS CORP	0.001%	99.662%
9012	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.663%
9013	MANZ AUTOMATION	0.001%	99.663%
9014	MIKUNI CORP	0.001%	99.664%
9015	BANGKOK BANK	0.001%	99.664%
9016	MIE KOTSU GP HL	0.001%	99.665%
9017	CENTRAL SEC PAT	0.001%	99.666%
9018	MOTHERCARE	0.001%	99.666%
9019	CLEAR MEDIA	0.001%	99.667%
9020	CJ HELLOVISION	0.001%	99.667%
9021	DAE-IL CORP	0.001%	99.668%
9022	SANKYO SEIKO CO	0.001%	99.668%
9023	FAR EAST ORCH	0.001%	99.669%
9024	V1 GROUP LTD	0.001%	99.669%
9025	INABA SEISAKUSH	0.001%	99.670%
9026	WARSAW STOCK EX	0.001%	99.670%
9027	CIRCASSIA PHARM	0.001%	99.671%
9028	VARITRONIX INTL	0.001%	99.671%
9029	HIGHLIGHT COMMU	0.001%	99.672%
9030	YTL POWER INTL	0.001%	99.672%
9031	MONASH IVF GRP	0.001%	99.673%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	WERELDHAVE BELG	0.001%	99.673%
9033	XEROX CORP 4.07	0.001%	99.674%
9034	TSUTSUMI JEWELR	0.001%	99.674%
9035	WING ON CO INT	0.001%	99.675%
9036	CHINA METAL INT	0.001%	99.676%
9037	JAPAN RADIO CO	0.001%	99.676%
9038	S&T AG	0.001%	99.677%
9039	ATTACQ LTD	0.001%	99.677%
9040	KALPATARU POWER	0.001%	99.678%
9041	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.678%
9042	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.679%
9043	UNION TOOL CO	0.001%	99.679%
9044	ALINCO INC	0.001%	99.680%
9045	MICROPORT SCIEN	0.001%	99.680%
9046	GRUPO SECURITY	0.001%	99.681%
9047	CAC CORPORATION	0.001%	99.681%
9048	NICHIBAN CO	0.001%	99.682%
9049	AEON CO. (M) BH	0.001%	99.682%
9050	MIDLAND REALTY	0.001%	99.683%
9051	SPARX ASSET MAN	0.001%	99.683%
9052	GOOD-YEAR	0.001%	99.684%
9053	MR MAX CORP	0.001%	99.684%
9054	VINDA INTERNATI	0.001%	99.685%
9055	CIVEO CORP	0.001%	99.685%
9056	TAT HONG HOLDIN	0.001%	99.686%
9057	PYEONG HWA AUTO	0.001%	99.686%
9058	KONAKA CO LTD	0.001%	99.687%
9059	YOUNG POONG COR	0.001%	99.687%
9060	NCI INC A COMMON STOCK USD.019	0.001%	99.688%
9061	MAXIM POWER COR	0.001%	99.688%
9062	TOMOE ENGINEERI	0.001%	99.689%
9063	BANCO DE BOGOTA	0.001%	99.689%
9064	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.690%
9065	GUANGZHOU PHARM	0.001%	99.690%
9066	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.691%
9067	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.691%
9068	BUMRUNGRAD HOPT	0.001%	99.692%
9069	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.692%
9070	KERRY TJ LOGIST	0.001%	99.693%
9071	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	99.693%
9072	ZIG SHENG INDL	0.001%	99.694%
9073	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.694%
9074	TIPTREE INC COMMON STOCK USD.001	0.001%	99.695%
9075	1ST SHANGHAI IN	0.001%	99.695%
9076	BANK OF KAOHSIU	0.001%	99.696%
9077	ORION CORP	0.001%	99.696%
9078	GRUPO CEMENTOS	0.001%	99.697%
9079	HC INTERNATIONAL	0.001%	99.697%
9080	ORBITE TECHNOLO	0.000%	99.698%
9081	VIOHALCO SA	0.000%	99.698%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	ROSENBAUER INTE	0.000%	99.699%
9083	HIRAKAWA HEWTEC	0.000%	99.699%
9084	PUBLIC FINANCIA	0.000%	99.700%
9085	SBS MEDIA HOLDI	0.000%	99.700%
9086	EM-TECH CO LTD	0.000%	99.701%
9087	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.701%
9088	ASX LTD	0.000%	99.702%
9089	OKK CORP	0.000%	99.702%
9090	EGUARANTEE INC.	0.000%	99.703%
9091	ILSHIN SPINNING	0.000%	99.703%
9092	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.704%
9093	YAMAMURA GLASS	0.000%	99.704%
9094	SWANCOR	0.000%	99.705%
9095	NITTO FC CO	0.000%	99.705%
9096	LINEDATA SERVIC	0.000%	99.706%
9097	HT&E LTD	0.000%	99.706%
9098	AXWAY SOFTWARE	0.000%	99.707%
9099	ANADOLU CAM	0.000%	99.707%
9100	ELAN MICROELECT	0.000%	99.708%
9101	PLAYMATES HOLDI	0.000%	99.708%
9102	NORDJYSKE BANK	0.000%	99.709%
9103	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.709%
9104	LAGERCANTZ GRO	0.000%	99.710%
9105	ELITEGROUP COMP	0.000%	99.710%
9106	DHIPAYA INSURAN	0.000%	99.711%
9107	SPEEDCAST INTL	0.000%	99.711%
9108	POS MALAYSIA	0.000%	99.712%
9109	SAMSUNG ENGINEE	0.000%	99.712%
9110	AROTECH CORP COMMON STOCK USD.01	0.000%	99.713%
9111	KEE TAI PROPERT	0.000%	99.713%
9112	SECHE ENVIRONNE	0.000%	99.714%
9113	DONGWONIndustr	0.000%	99.714%
9114	SUMINOE TEXTILE	0.000%	99.715%
9115	KSB AG	0.000%	99.715%
9116	HANSOL PAPER CO	0.000%	99.716%
9117	ORBIS	0.000%	99.716%
9118	NICK SCALI LTD	0.000%	99.717%
9119	TAKIHYO CO LTD	0.000%	99.717%
9120	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.718%
9121	COLLECTION HOUS	0.000%	99.718%
9122	MAOYE INTL HOLD	0.000%	99.719%
9123	SMS MANAGEMENT	0.000%	99.719%
9124	NIPPON KANZAI C	0.000%	99.720%
9125	CARLIT HOLDINGS	0.000%	99.720%
9126	TER BEKE SA	0.000%	99.720%
9127	FERROLIGAS FERB	0.000%	99.721%
9128	KOZA ALTIN ISLE	0.000%	99.721%
9129	NIPPON HUME PIP	0.000%	99.722%
9130	OP FINANCIAL IN	0.000%	99.722%
9131	REALIA BUSINESS	0.000%	99.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	SINDO RICOH	0.000%	99.723%
9133	ALBARAKA TURK K	0.000%	99.724%
9134	SIOEN INDUSTRIE	0.000%	99.724%
9135	AMVIG HOLDINGS	0.000%	99.725%
9136	ADDLIFE AB	0.000%	99.725%
9137	ELECTRICITY GEN	0.000%	99.726%
9138	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.726%
9139	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.727%
9140	MIRATI THERAPEU	0.000%	99.727%
9141	TEST RESEARCH I	0.000%	99.728%
9142	MERAFE RESOURCE	0.000%	99.728%
9143	FIRST STEAMSHIP	0.000%	99.729%
9144	AVON RUBBER	0.000%	99.729%
9145	HARBIN BANK CO	0.000%	99.730%
9146	WANG ON GROUP	0.000%	99.730%
9147	CHINA ORIENTAL	0.000%	99.731%
9148	ENKA INSAAT VE	0.000%	99.731%
9149	DALIAN PORT (PD	0.000%	99.731%
9150	ELANDERS AB	0.000%	99.732%
9151	DAESANG HOLDING	0.000%	99.732%
9152	ASCENCIO	0.000%	99.733%
9153	OHASHI TECHNICA	0.000%	99.733%
9154	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.734%
9155	NICHIEI CO	0.000%	99.734%
9156	ENERGIEDIENST H	0.000%	99.735%
9157	DIRECT INSURANC	0.000%	99.735%
9158	TAIWAN FU HSING	0.000%	99.736%
9159	SHINKAWA	0.000%	99.736%
9160	INDOSAT TBK PT	0.000%	99.737%
9161	COSLIGHT TECH I	0.000%	99.737%
9162	PROMOTORA DE IN	0.000%	99.738%
9163	THERMADOR GROUP	0.000%	99.738%
9164	RESILUX	0.000%	99.738%
9165	MAMEZOU	0.000%	99.739%
9166	BHAKTI INVESTAM	0.000%	99.739%
9167	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.740%
9168	AMATA CORP PUBL	0.000%	99.740%
9169	BAY ENERGY LTD	0.000%	99.741%
9170	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.741%
9171	REJECT SHOP LTD	0.000%	99.742%
9172	BUND CENTER INV	0.000%	99.742%
9173	GROUP LEASE PUB	0.000%	99.743%
9174	ASIA POLYMER	0.000%	99.743%
9175	OLVI	0.000%	99.744%
9176	CENTRAL AUTO	0.000%	99.744%
9177	EMPRESA DE ENER	0.000%	99.744%
9178	DEL MONTE PACIF	0.000%	99.745%
9179	CHUGAI RO CO LT	0.000%	99.745%
9180	INDS BACHOCO SA	0.000%	99.746%
9181	ELLAKTOR SA	0.000%	99.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	WAREHOUSE GROUP	0.000%	99.747%
9183	WILMINGTON GROU	0.000%	99.747%
9184	VAN DE VELDE	0.000%	99.748%
9185	CK POWER PCL	0.000%	99.748%
9186	YAMATANE CORP N	0.000%	99.749%
9187	TNPL	0.000%	99.749%
9188	DEUTSCHE PFANDB	0.000%	99.750%
9189	MANI INC	0.000%	99.750%
9190	BMTC GROUP INC	0.000%	99.750%
9191	KLCC PROPERTY H	0.000%	99.751%
9192	YUSEN LOGISTICS	0.000%	99.751%
9193	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.752%
9194	ACCURAY INC COMMON STOCK USD.001	0.000%	99.752%
9195	PINE CLIFF ENER	0.000%	99.753%
9196	LIPPO CHINA RES	0.000%	99.753%
9197	GODFREY PHILLIP	0.000%	99.754%
9198	D&L INDUSTRIES	0.000%	99.754%
9199	TONG-TAI MACHIN	0.000%	99.755%
9200	ROYAL BAFOKENG	0.000%	99.755%
9201	COOPER ENERGY L	0.000%	99.755%
9202	ANGLO-EASTN PLA	0.000%	99.756%
9203	NIPPON CHEMIPHA	0.000%	99.756%
9204	PHOENIX SATELLI	0.000%	99.757%
9205	SPROTT RESOURCE	0.000%	99.757%
9206	STRATTEC SECURI	0.000%	99.758%
9207	INNOTECH CORP	0.000%	99.758%
9208	VANTAGE INTERNA	0.000%	99.759%
9209	BCO DESIO E BRI	0.000%	99.759%
9210	LUBY'S INC.	0.000%	99.759%
9211	SAM KWANG GLASS	0.000%	99.760%
9212	NOMURA CO LTD	0.000%	99.760%
9213	PHARMA MAR SA	0.000%	99.761%
9214	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.761%
9215	UNISYS CORP	0.000%	99.762%
9216	BERLI JUCKER CO	0.000%	99.762%
9217	DCM SHRIRAM LTD	0.000%	99.763%
9218	mitsui MINING C	0.000%	99.763%
9219	COLABOR GROUP I	0.000%	99.763%
9220	TOWER LTD	0.000%	99.764%
9221	HONGKONG CHINES	0.000%	99.764%
9222	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.765%
9223	ELNUSA TBK	0.000%	99.765%
9224	CYIENT LIMITED	0.000%	99.766%
9225	CTI ENGINEERING	0.000%	99.766%
9226	ALI CORP	0.000%	99.767%
9227	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.767%
9228	JOBAN KOSAN CO	0.000%	99.767%
9229	SIEMENS INDIA L	0.000%	99.768%
9230	PMP COMMUNICATI	0.000%	99.768%
9231	CYBEROPTICS CORP COMMON STOCK	0.000%	99.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	INFORMATION SVC	0.000%	99.769%
9233	VINY THAI	0.000%	99.770%
9234	HIRAMATSU INC	0.000%	99.770%
9235	SARKUYSAN ELEKT	0.000%	99.771%
9236	NET INSIGHT	0.000%	99.771%
9237	TOEI ANIMATION	0.000%	99.771%
9238	NORWEGIAN FINAN	0.000%	99.772%
9239	KH VATEC	0.000%	99.772%
9240	EL.EN. SPA	0.000%	99.773%
9241	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.773%
9242	TARSUS GROUP PL	0.000%	99.774%
9243	NEMAK SAB DE CV	0.000%	99.774%
9244	CSS INDUSTRIES	0.000%	99.774%
9245	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.775%
9246	ISTYLE INC	0.000%	99.775%
9247	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.776%
9248	VECTOR	0.000%	99.776%
9249	CSBC CORPORATIO	0.000%	99.777%
9250	RASA INDUSTRIES	0.000%	99.777%
9251	ACOM CO	0.000%	99.778%
9252	ISU CHEMICAL	0.000%	99.778%
9253	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.778%
9254	OENON HOLDINGS	0.000%	99.779%
9255	YOKOWO CO LTD	0.000%	99.779%
9256	CODAN LTD	0.000%	99.780%
9257	CAYMAN ENGLE Y I	0.000%	99.780%
9258	RCF	0.000%	99.781%
9259	SOLAR APPLIED M	0.000%	99.781%
9260	MANGALORE REF &	0.000%	99.781%
9261	IBSTOCK PLC	0.000%	99.782%
9262	UNITED UTILITIE	0.000%	99.782%
9263	ICHIKEN CO LTD	0.000%	99.783%
9264	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.783%
9265	YANCHANG PETROL	0.000%	99.784%
9266	EARTH CHEMICAL	0.000%	99.784%
9267	GRUPPO MUTUIONL	0.000%	99.784%
9268	LONG BON INTERN	0.000%	99.785%
9269	NIPPON KOEI CO	0.000%	99.785%
9270	BANK PEMBANGUNA	0.000%	99.786%
9271	ITAB SHOP CONCE	0.000%	99.786%
9272	SURUGA CO LTD	0.000%	99.786%
9273	MODERNLAND REAL	0.000%	99.787%
9274	SAMYUNG TRA	0.000%	99.787%
9275	ITALIAN-THAI DE	0.000%	99.788%
9276	KECK SENG(MAL)B	0.000%	99.788%
9277	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.789%
9278	CHINA ANIMATION	0.000%	99.789%
9279	DIALIGHT PLC	0.000%	99.789%
9280	THAI STANLEY EL	0.000%	99.790%
9281	KI-STAR REAL ES	0.000%	99.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	ADO Group Ltd	0.000%	99.791%
9283	CHONG KUN DANG	0.000%	99.791%
9284	DONGWON FOOD& B	0.000%	99.792%
9285	HAP SENG PLANTA	0.000%	99.792%
9286	KINGS TOWN CONS	0.000%	99.792%
9287	FINDEL	0.000%	99.793%
9288	NAGAWA CO LTD	0.000%	99.793%
9289	SEACHANGE INTL	0.000%	99.794%
9290	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.794%
9291	VITEC GROUP	0.000%	99.794%
9292	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.795%
9293	FIBRA SHOP PORT	0.000%	99.795%
9294	YASHILI INTL HL	0.000%	99.796%
9295	ICHIBANYA CO LT	0.000%	99.796%
9296	FANG HOLDINGS LTD ADR ADR	0.000%	99.796%
9297	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.797%
9298	BELL SYSTEM24 H	0.000%	99.797%
9299	GEM DIAMONDS	0.000%	99.798%
9300	ALONY HETZ	0.000%	99.798%
9301	SOFT-WORLD INTL	0.000%	99.799%
9302	PFSWEB INC COMMON STOCK USD.001	0.000%	99.799%
9303	CHINA POWER CLE	0.000%	99.799%
9304	TOYO ELECTRIC	0.000%	99.800%
9305	SHUNFENG INTL C	0.000%	99.800%
9306	CHUN YUAN STEEL	0.000%	99.801%
9307	EMPEROR ENTERTA	0.000%	99.801%
9308	WESTPORTS HOLDI	0.000%	99.801%
9309	3M INDIA LTD	0.000%	99.802%
9310	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.802%
9311	TREASURE ASA	0.000%	99.803%
9312	FALCO BIOSYSTEM	0.000%	99.803%
9313	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.803%
9314	EASTERN WATER R	0.000%	99.804%
9315	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.804%
9316	ANADOLU SIGORTA	0.000%	99.805%
9317	SENTUL CITY TBK	0.000%	99.805%
9318	CIA ENERGET CEA	0.000%	99.805%
9319	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.806%
9320	GADANG HOLDINGS	0.000%	99.806%
9321	GAKKEN CO	0.000%	99.807%
9322	ASCENDIS HEALTH	0.000%	99.807%
9323	PACIFIC CURRENT	0.000%	99.807%
9324	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.808%
9325	GUANGDONG LAND	0.000%	99.808%
9326	SAFETY GODOWN C	0.000%	99.809%
9327	NISSEI ASB MACH	0.000%	99.809%
9328	SEBANG CO LTD	0.000%	99.809%
9329	NIKKO CO	0.000%	99.810%
9330	CHINOOK ENERGY	0.000%	99.810%
9331	SUHEUNG CAPSULE	0.000%	99.811%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.811%
9333	PEET LIMITED	0.000%	99.811%
9334	HIMATSINGKA SEI	0.000%	99.812%
9335	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.812%
9336	IMVESCOR RESTAU	0.000%	99.813%
9337	SEOHAN CO LTD	0.000%	99.813%
9338	NAVA BHARAT VEN	0.000%	99.813%
9339	GCA SAVVIAN COR	0.000%	99.814%
9340	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.814%
9341	DAISHINKU CORP	0.000%	99.814%
9342	LUNG KEE(BERMUD	0.000%	99.815%
9343	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.815%
9344	SRG TAKAMI	0.000%	99.816%
9345	ASIA CEMENT CHI	0.000%	99.816%
9346	ROKKO BUTTER CO	0.000%	99.816%
9347	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.817%
9348	BEIJING JINGNEN	0.000%	99.817%
9349	MATRIX CONCEPTS	0.000%	99.818%
9350	ES-CON JAPAN LT	0.000%	99.818%
9351	TOTTORI BANK	0.000%	99.818%
9352	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.819%
9353	ZEALAND PHARMA	0.000%	99.819%
9354	MELCO HOLDINGS	0.000%	99.820%
9355	CHINA XLX FERTI	0.000%	99.820%
9356	MQ HOLDING AB	0.000%	99.820%
9357	GLACIER MEDIA I	0.000%	99.821%
9358	GROUP FIVE	0.000%	99.821%
9359	STRONG PETROCHE	0.000%	99.821%
9360	F&F COMPANY	0.000%	99.822%
9361	RHODES FOOD GRO	0.000%	99.822%
9362	SUNLAND GROUP L	0.000%	99.823%
9363	TORRENT POWER L	0.000%	99.823%
9364	KUOYANG CONSTRU	0.000%	99.823%
9365	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.824%
9366	HONWORLD GROUP	0.000%	99.824%
9367	SUNGCHANG ENTER	0.000%	99.825%
9368	AKSIGORTA AS	0.000%	99.825%
9369	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.825%
9370	AKCANSА CIMENTO	0.000%	99.826%
9371	NEW HOPE CORP	0.000%	99.826%
9372	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.826%
9373	OIL INDIA LTD	0.000%	99.827%
9374	SUMITOMO PRECIS	0.000%	99.827%
9375	METRO KAJANG HL	0.000%	99.828%
9376	DAIICHI KENSETS	0.000%	99.828%
9377	CHINA CHEM&PHAR	0.000%	99.828%
9378	MUNSUN CAPITAL	0.000%	99.829%
9379	EVN AG	0.000%	99.829%
9380	MYSTATE LTD	0.000%	99.829%
9381	HWA SHIN CO	0.000%	99.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.830%
9383	PLDT INC SPON ADR ADR	0.000%	99.831%
9384	RION CO LTD	0.000%	99.831%
9385	SINCERE WATCH H	0.000%	99.831%
9386	ASIA HOLDINGS C	0.000%	99.832%
9387	CHINA PIONEER P	0.000%	99.832%
9388	PARTNERS REAL E	0.000%	99.832%
9389	DAEKYO	0.000%	99.833%
9390	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.833%
9391	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.833%
9392	CATENA AB	0.000%	99.834%
9393	SINYI REALTY IN	0.000%	99.834%
9394	WORLDLINE	0.000%	99.835%
9395	APPROACH RESOUR	0.000%	99.835%
9396	HIRANO TECSEED	0.000%	99.835%
9397	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.836%
9398	TAMA HOME CO LT	0.000%	99.836%
9399	KORADIOR HOLDIN	0.000%	99.836%
9400	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.837%
9401	ALARKO HOLDINGS	0.000%	99.837%
9402	HUNTSWORTH PLC	0.000%	99.838%
9403	CHINA AVIATION	0.000%	99.838%
9404	MICRONICS JAPAN	0.000%	99.838%
9405	SYNTHOS SA	0.000%	99.839%
9406	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.839%
9407	TAO HEUNG HOLDI	0.000%	99.839%
9408	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.840%
9409	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.840%
9410	EXFO INC	0.000%	99.840%
9411	PLATINUM GROUP	0.000%	99.841%
9412	KORTEK CORPN	0.000%	99.841%
9413	SABATE DIOSOS	0.000%	99.842%
9414	ORANGE POLSKA	0.000%	99.842%
9415	BANGKOK AVIAT F	0.000%	99.842%
9416	TTW PUBLIC COMP	0.000%	99.843%
9417	NISSIN FOOD HOL	0.000%	99.843%
9418	HEG LIMITED	0.000%	99.843%
9419	ESCALADE INC COMMON STOCK	0.000%	99.844%
9420	TOMORROW FOCUS	0.000%	99.844%
9421	RECRM RESEARCH	0.000%	99.844%
9422	HANKOOK SHELL O	0.000%	99.845%
9423	SEOBU T&D	0.000%	99.845%
9424	SINO THAI EN,FG	0.000%	99.846%
9425	UNITED SPIRITS	0.000%	99.846%
9426	KINKI SHARYO CO	0.000%	99.846%
9427	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.847%
9428	POLETOWIN PITCR	0.000%	99.847%
9429	XTREME DRILLING	0.000%	99.847%
9430	AVIC INTERNATIO	0.000%	99.848%
9431	MOROZOFF LIMITE	0.000%	99.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	AMBASSADOR HOTE	0.000%	99.848%
9433	PARIS MIKI INC	0.000%	99.849%
9434	NEXEN CORPORATI	0.000%	99.849%
9435	TAISEI LAMICK C	0.000%	99.849%
9436	RAMI LEVI CHAIN	0.000%	99.850%
9437	GL LTD	0.000%	99.850%
9438	SAMSE SA	0.000%	99.850%
9439	GREEN CROSS COR	0.000%	99.851%
9440	PLANET PAYMENT	0.000%	99.851%
9441	VECIMA NETWORKS	0.000%	99.852%
9442	OZNER WATER INT	0.000%	99.852%
9443	POLYTEC ASSET H	0.000%	99.852%
9444	INTER PARFUMS	0.000%	99.853%
9445	DAIDO KOGYO CO	0.000%	99.853%
9446	EXCEL CO LTD	0.000%	99.853%
9447	BEIJINGWEST IND	0.000%	99.854%
9448	PACIFIC CENTURY	0.000%	99.854%
9449	KOBE ELECTRIC R	0.000%	99.854%
9450	UTD PLANTATION	0.000%	99.855%
9451	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.855%
9452	UMW OIL & GAS C	0.000%	99.855%
9453	INDO COUNT INDU	0.000%	99.856%
9454	MASON FINANCIAL	0.000%	99.856%
9455	ASESOR DE ACTIV	0.000%	99.856%
9456	AVENG	0.000%	99.857%
9457	DONGWHA PHARM.C	0.000%	99.857%
9458	SEMCON AB	0.000%	99.858%
9459	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.858%
9460	NATIONAL AGRICU	0.000%	99.858%
9461	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.859%
9462	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.859%
9463	LANDS END INC COMMON STOCK USD.01	0.000%	99.859%
9464	FAITH INC	0.000%	99.860%
9465	YC CO LTD	0.000%	99.860%
9466	TRADELINK ELECT	0.000%	99.860%
9467	CHINA VAST INDU	0.000%	99.861%
9468	HFA HOLDINGS LI	0.000%	99.861%
9469	SAMCHULLY	0.000%	99.861%
9470	GODREJ PROPERTI	0.000%	99.862%
9471	ACAL	0.000%	99.862%
9472	ABLYNX NV	0.000%	99.862%
9473	MELBOURNE IT	0.000%	99.863%
9474	IFG GROUP PLC	0.000%	99.863%
9475	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.863%
9476	TOMOE CORP	0.000%	99.864%
9477	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.864%
9478	KINGMAKER FOOTW	0.000%	99.864%
9479	STEIN MART INC COMMON STOCK USD.01	0.000%	99.865%
9480	SERVICE STREAM	0.000%	99.865%
9481	HYUNDAI ENGINEE	0.000%	99.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	KURIYAMA HOLDIN	0.000%	99.866%
9483	VICTORIA PARK A	0.000%	99.866%
9484	MIVTACH SHAMIR	0.000%	99.866%
9485	MANDARIN ORIENT	0.000%	99.867%
9486	THURGAUER KANTO	0.000%	99.867%
9487	TAKISAWA MACHIN	0.000%	99.867%
9488	ALPHA SYSTEMS I	0.000%	99.868%
9489	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.868%
9490	COMP ENG & CONS	0.000%	99.868%
9491	AWARE INC	0.000%	99.869%
9492	PC TEL INC COMMON STOCK USD.001	0.000%	99.869%
9493	AEROPORTO VENEZ	0.000%	99.869%
9494	VP PLC	0.000%	99.870%
9495	PRIMA INDUSTRIE	0.000%	99.870%
9496	MITSUBISHI RESE	0.000%	99.870%
9497	ATENOR	0.000%	99.871%
9498	THROMBOGENICS N	0.000%	99.871%
9499	ENERGY EQUITY C	0.000%	99.871%
9500	CHONGQING MACHI	0.000%	99.872%
9501	CLARK INC COMMO	0.000%	99.872%
9502	HSIN CHONG CONS	0.000%	99.872%
9503	HALCYON AGRI CO	0.000%	99.873%
9504	ZENITAKA CORP	0.000%	99.873%
9505	SAM JIN PHARM	0.000%	99.873%
9506	BEADELL RESOURC	0.000%	99.874%
9507	ZIGNAGO VETRO S	0.000%	99.874%
9508	UNION BK OF TAI	0.000%	99.874%
9509	BasicNet S.p.A.	0.000%	99.875%
9510	REGIONAL CONT L	0.000%	99.875%
9511	ARGO GRAPHICS I	0.000%	99.875%
9512	HANIL E-HWA CO	0.000%	99.876%
9513	GAFISA SA	0.000%	99.876%
9514	NAKAYAMA STEEL	0.000%	99.876%
9515	NSL LTD	0.000%	99.877%
9516	YUKEN KOGYO	0.000%	99.877%
9517	TECHNO RYOWA LT	0.000%	99.877%
9518	LUBELSKI WEGIEL	0.000%	99.878%
9519	FDM GROUP PLC	0.000%	99.878%
9520	GUJARAT ALKALIE	0.000%	99.878%
9521	G-7 HOLDINGS IN	0.000%	99.879%
9522	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.879%
9523	XXL ASA	0.000%	99.879%
9524	TOMATO BANK LTD	0.000%	99.880%
9525	OPTEX COMPANY	0.000%	99.880%
9526	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.880%
9527	YONDENKO CORP	0.000%	99.881%
9528	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.881%
9529	ANN JOO RESOURC	0.000%	99.881%
9530	YAIZU SUISANKAG	0.000%	99.881%
9531	OVERSEAS CHINES	0.000%	99.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	ENERGY RESOURCE	0.000%	99.882%
9533	TOKYO TEKKO CO	0.000%	99.882%
9534	PINGUELY-HAULOT	0.000%	99.883%
9535	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.883%
9536	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.883%
9537	YIZHENG CHEM FI	0.000%	99.884%
9538	CMMB VISION HOL	0.000%	99.884%
9539	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.884%
9540	QUALITAS CONTOL	0.000%	99.885%
9541	TRISURA GROUP LTD COMMON STOCK	0.000%	99.885%
9542	BIG SHOPPING CE	0.000%	99.885%
9543	PEGAS NONWOVENS	0.000%	99.886%
9544	HIAG IMMOBILIEN	0.000%	99.886%
9545	OTSUKA KAGU	0.000%	99.886%
9546	MUGEN ESTATE CO	0.000%	99.886%
9547	REXLOT HOLDINGS	0.000%	99.887%
9548	BANK INTERNASIO	0.000%	99.887%
9549	FRONTERA ENERGY	0.000%	99.887%
9550	NAGANO BANK	0.000%	99.888%
9551	DAIDOH	0.000%	99.888%
9552	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.888%
9553	RATCHABURI ELEC	0.000%	99.889%
9554	CHEUK NANG HLDG	0.000%	99.889%
9555	ALROV PROPERTIE	0.000%	99.889%
9556	DELTA DUNIA PET	0.000%	99.890%
9557	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.890%
9558	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.890%
9559	CELLCOM ISRAEL	0.000%	99.890%
9560	SKANDIABANKEN A	0.000%	99.891%
9561	HY LOK	0.000%	99.891%
9562	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.891%
9563	PRG-SCHULTZ INT	0.000%	99.892%
9564	INVICTA HOLDING	0.000%	99.892%
9565	ROSTELECOM OJSC	0.000%	99.892%
9566	PSI AG GESELL F	0.000%	99.893%
9567	FURSYS	0.000%	99.893%
9568	DAEHAN STEEL CO	0.000%	99.893%
9569	ECHELON FINANCI	0.000%	99.894%
9570	NICHIA STEEL WO	0.000%	99.894%
9571	HUONS CO LTD	0.000%	99.894%
9572	KYERYONG CONST	0.000%	99.894%
9573	GEAR ENERGY LTD	0.000%	99.895%
9574	SNAI SPA	0.000%	99.895%
9575	SFP DINING	0.000%	99.895%
9576	ZUKEN INC	0.000%	99.896%
9577	CHUNGHWA PICTUR	0.000%	99.896%
9578	SECOM JOSHINETS	0.000%	99.896%
9579	GEO ENERGY RESO	0.000%	99.897%
9580	CENTER LABORATO	0.000%	99.897%
9581	CROOZ INC	0.000%	99.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	KEY TRONIC CORP COMMON STOCK	0.000%	99.897%
9583	HANEDA ZENITH H	0.000%	99.898%
9584	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.898%
9585	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.898%
9586	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.899%
9587	WEATHERNEWS INC	0.000%	99.899%
9588	MEGAWIDE CONS C	0.000%	99.899%
9589	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.900%
9590	NESCO	0.000%	99.900%
9591	FLUIDRA SA	0.000%	99.900%
9592	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.900%
9593	SAN FANG CHEMIC	0.000%	99.901%
9594	TECHNOTRANS AG	0.000%	99.901%
9595	PTG ENERGY PCL	0.000%	99.901%
9596	ASIA FINANCIAL	0.000%	99.902%
9597	AMIYAKI TEI CO	0.000%	99.902%
9598	CARPETRIGHT	0.000%	99.902%
9599	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.903%
9600	SCOPE METALS GR	0.000%	99.903%
9601	UNIPAR UNIAO DE	0.000%	99.903%
9602	MINEROS S.A.	0.000%	99.903%
9603	ANF IMMOBILIER	0.000%	99.904%
9604	SAN SHING FASTE	0.000%	99.904%
9605	QUABIT IMOBILI	0.000%	99.904%
9606	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.905%
9607	GRANDVISION BV	0.000%	99.905%
9608	KASEN INTERNATI	0.000%	99.905%
9609	GRUPO GICSA SA	0.000%	99.905%
9610	NIPPON CHEM IND	0.000%	99.906%
9611	BW PLANTATION	0.000%	99.906%
9612	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.906%
9613	HAGIWARA ELECTR	0.000%	99.907%
9614	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.907%
9615	GULF MARINE SER	0.000%	99.907%
9616	SATORI ELECTRIC	0.000%	99.907%
9617	MK RESTAURANT G	0.000%	99.908%
9618	COCA-COLA ICECE	0.000%	99.908%
9619	PETRA FOODS LTD	0.000%	99.908%
9620	FUJI CORP/MIYAG	0.000%	99.909%
9621	TUNAS BARU LAMP	0.000%	99.909%
9622	QUINTIS LTD	0.000%	99.909%
9623	CROWN CONFECTIO	0.000%	99.909%
9624	KYOWA LEATHER	0.000%	99.910%
9625	TRANSACTION CAP	0.000%	99.910%
9626	HANKUK PAPER MF	0.000%	99.910%
9627	ALKANE RESOURCE	0.000%	99.911%
9628	AARTI INDS	0.000%	99.911%
9629	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.911%
9630	POLYMET MINING	0.000%	99.911%
9631	COFFEE DAY ENTE	0.000%	99.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.912%
9633	YELP INC COMMON STOCK USD.000001	0.000%	99.912%
9634	BOUSTEAD PLANTA	0.000%	99.912%
9635	MAGMA FINCORP L	0.000%	99.913%
9636	VILLA WORLD LTD	0.000%	99.913%
9637	TMK PAO GDR REG S GDR	0.000%	99.913%
9638	AXACTOR AB	0.000%	99.914%
9639	EMPERADOR INC	0.000%	99.914%
9640	HONG LEONG ASIA	0.000%	99.914%
9641	TOBU STORE CO L	0.000%	99.914%
9642	RUENTEXIndustr	0.000%	99.915%
9643	FAR LTD	0.000%	99.915%
9644	MORTGAGE CHOICE	0.000%	99.915%
9645	CEDAR WOODS PRO	0.000%	99.916%
9646	BSL CORPORATION	0.000%	99.916%
9647	AFRICA ISRAEL P	0.000%	99.916%
9648	SRI SPORTS LIMi	0.000%	99.916%
9649	ALLIED ELECTRON	0.000%	99.917%
9650	HIROSHIMA ELEC	0.000%	99.917%
9651	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.917%
9652	KRAKATAU STEEL	0.000%	99.917%
9653	TRAKCJA SA	0.000%	99.918%
9654	NATURES SUNSHIN	0.000%	99.918%
9655	TAIKO PHARMACEU	0.000%	99.918%
9656	AREZZO INDUSTRI	0.000%	99.919%
9657	PIPAVAV DEFENCE	0.000%	99.919%
9658	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.919%
9659	SINO GRANDNESS	0.000%	99.919%
9660	FOX WIZEL LTD	0.000%	99.920%
9661	GRANULES INDIA	0.000%	99.920%
9662	ION BEAM APPLIC	0.000%	99.920%
9663	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.920%
9664	BGP HOLDINGS (P	0.000%	99.921%
9665	CORP BANK	0.000%	99.921%
9666	WHA CORP PCL	0.000%	99.921%
9667	GODREJ INDUSTRI	0.000%	99.921%
9668	AES GENER SA	0.000%	99.922%
9669	ROBINSON PCL	0.000%	99.922%
9670	KATHMANDU HOLDI	0.000%	99.922%
9671	CAN DO CO LTD	0.000%	99.923%
9672	KAORI HEAT TREA	0.000%	99.923%
9673	AICHI TOKEI DEN	0.000%	99.923%
9674	ASIAN GROWTH PR	0.000%	99.923%
9675	TOSHO CO LTD	0.000%	99.924%
9676	UNICHEM LABS	0.000%	99.924%
9677	TOHOKU BANK	0.000%	99.924%
9678	GILAT SATELLITE	0.000%	99.924%
9679	CHC HEALTHCARE	0.000%	99.925%
9680	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.925%
9681	SALEM COMM CORP	0.000%	99.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	EAST WEST BANKI	0.000%	99.925%
9683	LIFCO AB-B SHS	0.000%	99.926%
9684	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.926%
9685	FUTURE SYSTEMS	0.000%	99.926%
9686	GYM GROUP PLC/T	0.000%	99.927%
9687	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.927%
9688	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.927%
9689	NATURAL ALTERNT	0.000%	99.927%
9690	AEON CREDIT SER	0.000%	99.928%
9691	INDUSTRIA REIT	0.000%	99.928%
9692	ESSEL PROP	0.000%	99.928%
9693	NORCROS PLC	0.000%	99.928%
9694	IMPERIAL HOTEL	0.000%	99.929%
9695	SOCAM DEVELOPME	0.000%	99.929%
9696	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.929%
9697	INDUSTRIAL BLDG	0.000%	99.929%
9698	ITFOR INC	0.000%	99.930%
9699	IMPEXMETAL	0.000%	99.930%
9700	MONGOLIAN MININ	0.000%	99.930%
9701	GUARARAPES CONF	0.000%	99.930%
9702	BLUE SQUARE REA	0.000%	99.931%
9703	KAPSCH TRAFFICC	0.000%	99.931%
9704	ADCORP HLDGS	0.000%	99.931%
9705	LIPPO CIKARANG	0.000%	99.931%
9706	OHB SE	0.000%	99.932%
9707	CHEVALIER INTL	0.000%	99.932%
9708	SEVERFIELD-ROWE	0.000%	99.932%
9709	KAWASUMI LABS I	0.000%	99.933%
9710	TECHNO ELECTRIC	0.000%	99.933%
9711	G SHANK ENTERPR	0.000%	99.933%
9712	EUSKALTEL SA	0.000%	99.933%
9713	RATNAMANI METAL	0.000%	99.934%
9714	EIH LTD	0.000%	99.934%
9715	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.934%
9716	DY CORP	0.000%	99.934%
9717	ASHTROM PROPERT	0.000%	99.935%
9718	GETIN NOBLE BA	0.000%	99.935%
9719	JOHN LAING GROU	0.000%	99.935%
9720	FORMOSAN UNION	0.000%	99.935%
9721	FUJISHOJI CO.LT	0.000%	99.936%
9722	KOREA TECH BANK	0.000%	99.936%
9723	SAKAI OVEX CO L	0.000%	99.936%
9724	DAPHNE INTERNA	0.000%	99.936%
9725	HSIL LTD	0.000%	99.937%
9726	KG CHEMICAL COR	0.000%	99.937%
9727	SHIMOJIMA CO LT	0.000%	99.937%
9728	NIHON PLAST CO	0.000%	99.937%
9729	BRASILAGRO	0.000%	99.938%
9730	KOHSOKU CORP	0.000%	99.938%
9731	IDP EDUCATION L	0.000%	99.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	PERENNIAL REAL	0.000%	99.938%
9733	SHELL REFINING(0.000%	99.939%
9734	E TEC E&C LTD	0.000%	99.939%
9735	CARBORUNDUM	0.000%	99.939%
9736	HALOWS CO LTD	0.000%	99.939%
9737	DAIHATSU DIESEL	0.000%	99.940%
9738	INTL PAPER	0.000%	99.940%
9739	IRC LIMITED	0.000%	99.940%
9740	CHINA FINANCIAL	0.000%	99.940%
9741	CATHAY NO 1 REI	0.000%	99.941%
9742	GHCL LTD	0.000%	99.941%
9743	SKF INDIA LTD	0.000%	99.941%
9744	UNITY OPTO TECH	0.000%	99.941%
9745	KONDOTEC INC	0.000%	99.942%
9746	SVENSKA CELLULO	0.000%	99.942%
9747	CHORUS LTD ADR ADR	0.000%	99.942%
9748	HAGOROMO FOODS	0.000%	99.942%
9749	CROWN CONFECTIO	0.000%	99.943%
9750	MAHARASHTRA SEA	0.000%	99.943%
9751	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.943%
9752	RADISYS CORP COMMON STOCK	0.000%	99.943%
9753	UEM EDGENTA BHD	0.000%	99.943%
9754	VOLT INFO SCIEN	0.000%	99.944%
9755	PLATZER FASTIGH	0.000%	99.944%
9756	MUTOW CO LTD	0.000%	99.944%
9757	DICKSON CONCEPT	0.000%	99.944%
9758	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.945%
9759	GFOOT CO LTD	0.000%	99.945%
9760	WMIH CORP COMMON STOCK USD.00001	0.000%	99.945%
9761	BOOT(HENRY) & S	0.000%	99.945%
9762	MJ GLEESON PLC	0.000%	99.946%
9763	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.946%
9764	DECMIL GROUP LT	0.000%	99.946%
9765	CHINA RUNDONG A	0.000%	99.946%
9766	YAC CO LTD	0.000%	99.947%
9767	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.947%
9768	SILICON INTEG S	0.000%	99.947%
9769	TAINAN ENTERPRI	0.000%	99.947%
9770	CASTINGS	0.000%	99.948%
9771	TOPPS TILES	0.000%	99.948%
9772	GOOD RESOURCES	0.000%	99.948%
9773	SURYA SEMESTA I	0.000%	99.948%
9774	FAG BEARINGS IN	0.000%	99.948%
9775	PROGRESS WERK A	0.000%	99.949%
9776	CGN MINING CO L	0.000%	99.949%
9777	CENTURY PACIFIC	0.000%	99.949%
9778	AMERIGO RESOURC	0.000%	99.949%
9779	BASWARE OYJ	0.000%	99.950%
9780	ABTERRA LTD	0.000%	99.950%
9781	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	CSG LIMITED	0.000%	99.950%
9783	SELCUK ECZA DEP	0.000%	99.951%
9784	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.951%
9785	VON ROLL HOLDIN	0.000%	99.951%
9786	DEPOMED INC COMMON STOCK	0.000%	99.951%
9787	VIVA INDUSTRIAL	0.000%	99.951%
9788	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.952%
9789	SHIHLIN ELEC &	0.000%	99.952%
9790	SITOH GROUP HLD	0.000%	99.952%
9791	YUANSHENGTAI DA	0.000%	99.952%
9792	TRIFAST PLC	0.000%	99.953%
9793	CAMBIAN GROUP P	0.000%	99.953%
9794	COCO'S JAPAN CO	0.000%	99.953%
9795	ZHUHAI HLDGS IN	0.000%	99.953%
9796	SUNCALL CORP	0.000%	99.954%
9797	IMMOBEL	0.000%	99.954%
9798	INVESTORS TITLE CO COMMON STOCK	0.000%	99.954%
9799	HOME INVEST BEL	0.000%	99.954%
9800	KANGDA INTERNAT	0.000%	99.954%
9801	Phoenix Mills L	0.000%	99.955%
9802	REAL INDUSTRY I	0.000%	99.955%
9803	GRUPO ROTOPLAS	0.000%	99.955%
9804	INTEVAC INC	0.000%	99.955%
9805	SELVAAG BOLIG A	0.000%	99.956%
9806	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.956%
9807	PACASMAYO	0.000%	99.956%
9808	RASSINI SAB DE	0.000%	99.956%
9809	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.956%
9810	CICOR TECHNOLOG	0.000%	99.957%
9811	INTER CARS SA	0.000%	99.957%
9812	KEPPEL TELECOM&	0.000%	99.957%
9813	CW GROUP HLDGS	0.000%	99.957%
9814	SANYO TRADING C	0.000%	99.957%
9815	AGV PRODUCTS	0.000%	99.958%
9816	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.958%
9817	MCLEOD RUSSEL I	0.000%	99.958%
9818	TWIN DISC INC COMMON STOCK	0.000%	99.958%
9819	ASIA SATELLITE	0.000%	99.959%
9820	IMMSI SPA	0.000%	99.959%
9821	T COOK IND	0.000%	99.959%
9822	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.959%
9823	BALMER LAWRIE	0.000%	99.959%
9824	TSUI WAH HOLDIN	0.000%	99.960%
9825	LAKSHMI VILAS B	0.000%	99.960%
9826	R.E.A. HOLDINGS	0.000%	99.960%
9827	RASSINI SAB DE	0.000%	99.960%
9828	GRUPO ARGOS SA	0.000%	99.961%
9829	CENTURIA METROP	0.000%	99.961%
9830	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.961%
9831	FULLER SMITH &	0.000%	99.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	CARR'S GROUP PL	0.000%	99.961%
9833	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.962%
9834	TOTAL ACCESS CO	0.000%	99.962%
9835	OCL INDIA LTD	0.000%	99.962%
9836	CALEDONIA MININ	0.000%	99.962%
9837	HOGG ROBINSON G	0.000%	99.962%
9838	TURK TRKTOR VE	0.000%	99.963%
9839	HUA ENG WIRE&CA	0.000%	99.963%
9840	VOLUTION GROUP	0.000%	99.963%
9841	AGORA	0.000%	99.963%
9842	TIME TECHNO	0.000%	99.963%
9843	MEDUSA MINING L	0.000%	99.964%
9844	AVIC INTL HOLD	0.000%	99.964%
9845	KHON KAEN SUGAR	0.000%	99.964%
9846	KOMEHYO	0.000%	99.964%
9847	CRAWFORD & CO	0.000%	99.964%
9848	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.965%
9849	WATAHAN & CO LT	0.000%	99.965%
9850	PACIFIC ONLINE	0.000%	99.965%
9851	HATHWAY CABLE	0.000%	99.965%
9852	HONG KONG FERRY	0.000%	99.965%
9853	TAKE AND GIVE	0.000%	99.966%
9854	BRAEMAR SHIPPIN	0.000%	99.966%
9855	NISSEI PLSTIC I	0.000%	99.966%
9856	SINO GAS & ENER	0.000%	99.966%
9857	INFOMEDIA	0.000%	99.966%
9858	REGIONAL REIT L	0.000%	99.967%
9859	ERICSSON LM-A S	0.000%	99.967%
9860	OXLEY HOLDINGS	0.000%	99.967%
9861	WOONGJIN THINKB	0.000%	99.967%
9862	DRDGOLD LTD	0.000%	99.967%
9863	ORIENTAL WATCH	0.000%	99.968%
9864	CHINA BANKING C	0.000%	99.968%
9865	YUNNAN WATER IN	0.000%	99.968%
9866	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.968%
9867	KPX CHEMICAL	0.000%	99.968%
9868	ANTON OILFIELD	0.000%	99.969%
9869	EUROTECH SPA	0.000%	99.969%
9870	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.969%
9871	CHINA YURUN FOO	0.000%	99.969%
9872	NOBINA AB	0.000%	99.969%
9873	NORWEGIAN PROPE	0.000%	99.970%
9874	CGG SA	0.000%	99.970%
9875	WAH SEONG	0.000%	99.970%
9876	KINTETSU DPT ST	0.000%	99.970%
9877	ADVAN CO LTD	0.000%	99.970%
9878	BARON DE LEY	0.000%	99.971%
9879	TA ANN HOLDINGS	0.000%	99.971%
9880	GWANGJU SHINSEG	0.000%	99.971%
9881	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	WIN HANVERKY HO	0.000%	99.971%
9883	BIO PAPPEL SAB	0.000%	99.971%
9884	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.972%
9885	LEMMINKAINEN OY	0.000%	99.972%
9886	KUANGCHI SCIENC	0.000%	99.972%
9887	CIA ENERGETICA	0.000%	99.972%
9888	CB INDUSTRIAL P	0.000%	99.972%
9889	FDC LTD/INDIA	0.000%	99.973%
9890	BANYAN TREE HOL	0.000%	99.973%
9891	INOX LEISURE LT	0.000%	99.973%
9892	IBI GROUP INC.	0.000%	99.973%
9893	VGI GLOBAL MEDI	0.000%	99.973%
9894	POLY CULTURE GR	0.000%	99.974%
9895	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.974%
9896	SHIKIBO LTD	0.000%	99.974%
9897	TOW CO LTD	0.000%	99.974%
9898	SALIM IVOMAS	0.000%	99.974%
9899	MINERA FRISCO S	0.000%	99.974%
9900	TERNA ENERGY SA	0.000%	99.975%
9901	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.975%
9902	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.975%
9903	SEJONG INDUSTRI	0.000%	99.975%
9904	NVC LIGHTING HO	0.000%	99.975%
9905	VINA CONCHA Y T	0.000%	99.976%
9906	CHINA DYNAMICS	0.000%	99.976%
9907	STREET CAPITAL	0.000%	99.976%
9908	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.976%
9909	HKSCAN OYJ	0.000%	99.976%
9910	D.B. CORP LIMIT	0.000%	99.976%
9911	NEW ZEALAND OIL	0.000%	99.977%
9912	ENEA AB	0.000%	99.977%
9913	BEST BRIDAL INC	0.000%	99.977%
9914	APN OUTDOOR GRO	0.000%	99.977%
9915	SANYO HOUSING N	0.000%	99.977%
9916	PFENEX INC COMMON STOCK USD.001	0.000%	99.977%
9917	DONGBU SECURITI	0.000%	99.978%
9918	JK CEMENTS LTD	0.000%	99.978%
9919	UNITED MICROELECTRON SP ADR ADR	0.000%	99.978%
9920	ISE CHEMICAL CO	0.000%	99.978%
9921	TBK Co., Ltd.	0.000%	99.978%
9922	TILT RENEWABLES	0.000%	99.979%
9923	FLYBE GROUP PLC	0.000%	99.979%
9924	JBF INDUSTRIES	0.000%	99.979%
9925	TRIVENI TURBINE	0.000%	99.979%
9926	FUJISASH CO LTD	0.000%	99.979%
9927	VOCENTO	0.000%	99.979%
9928	BCB BANCORP INC COMMON STOCK	0.000%	99.980%
9929	OZFOREX GROUP L	0.000%	99.980%
9930	THE BASIC HOUSE	0.000%	99.980%
9931	GETIN HOLDING S	0.000%	99.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	HOKUETSU INDS C	0.000%	99.980%
9933	EUROZ LTD	0.000%	99.980%
9934	CERAGON NETWORK	0.000%	99.981%
9935	HUA HAN BIO-PHA	0.000%	99.981%
9936	HEIDELBERGCEMEN	0.000%	99.981%
9937	WESTPORT INNOVA	0.000%	99.981%
9938	ORIGIN ELECTRIC	0.000%	99.981%
9939	SHIDAX CORP	0.000%	99.981%
9940	HANMI SEMICONDU	0.000%	99.982%
9941	LAURA ASHLEY HO	0.000%	99.982%
9942	LINK NET TBK PT	0.000%	99.982%
9943	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.982%
9944	CONTINENTAL HLD	0.000%	99.982%
9945	GLAXO SMITHKLIN	0.000%	99.982%
9946	CHINA FIBER OPT	0.000%	99.983%
9947	RIZAL COMML BAN	0.000%	99.983%
9948	SADBHAV ENGINEE	0.000%	99.983%
9949	NEO-NEON HOLDIN	0.000%	99.983%
9950	Tessi S.A.	0.000%	99.983%
9951	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.983%
9952	GATEWAY LIFESTY	0.000%	99.983%
9953	ROULARTA MEDIA	0.000%	99.984%
9954	FAR EAST HOLDIN	0.000%	99.984%
9955	BILLABONG INTER	0.000%	99.984%
9956	MACMAHON HOLDIN	0.000%	99.984%
9957	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.984%
9958	K1 VENTURES LTD	0.000%	99.984%
9959	WARTECK INVEST	0.000%	99.985%
9960	TRINITY LTD	0.000%	99.985%
9961	ATHENS WATER SU	0.000%	99.985%
9962	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.985%
9963	LOW KENG HUAT(S	0.000%	99.985%
9964	BURWILL HOLDING	0.000%	99.985%
9965	FREQUENCY ELEC	0.000%	99.985%
9966	NEDAP(NED APP)N	0.000%	99.986%
9967	RATTANINDIA	0.000%	99.986%
9968	MEITO SANGYO CO	0.000%	99.986%
9969	BSQUARE CORP COMMON STOCK	0.000%	99.986%
9970	LIBERTY GOLD CO	0.000%	99.986%
9971	TAKASHIMA & CO	0.000%	99.986%
9972	CRISIL LTD	0.000%	99.987%
9973	PT INTERNATIONAL	0.000%	99.987%
9974	HOKKAI CAN CO	0.000%	99.987%
9975	INES CORPORATIO	0.000%	99.987%
9976	KIMOTO CO LTD	0.000%	99.987%
9977	EASTERN MEDIA	0.000%	99.987%
9978	WEE HUR HOLDING	0.000%	99.987%
9979	RECKON LTD	0.000%	99.988%
9980	ESUN HOLDINGS L	0.000%	99.988%
9981	OLYMPIC CORP	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	S.T.CHEMICAL CO	0.000%	99.988%
9983	MEIWA ESTATE CO	0.000%	99.988%
9984	CONSTANTIN MEDI	0.000%	99.988%
9985	IPE GROUP LTD	0.000%	99.988%
9986	BRIGADE ENTERPR	0.000%	99.989%
9987	ELRON ELECTRONI	0.000%	99.989%
9988	TOWN HEALTH INT	0.000%	99.989%
9989	AEGIS LOGISTICS	0.000%	99.989%
9990	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.989%
9991	DYNAMIC ELECTRO	0.000%	99.989%
9992	NISSEI INDUSTRI	0.000%	99.989%
9993	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.990%
9994	KIAN JOO CAN FC	0.000%	99.990%
9995	THERMAX LTD	0.000%	99.990%
9996	MODUSLINK GLOBA	0.000%	99.990%
9997	EQUITAL	0.000%	99.990%
9998	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.990%
9999	WHIRLPOOL OF IN	0.000%	99.990%
10000	CEQUENCE ENERGY	0.000%	99.991%
10001	LSL PROPERTY SE	0.000%	99.991%
10002	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.991%
10003	SUGIH ENERGY TB	0.000%	99.991%
10004	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.991%
10005	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.991%
10006	INTRALOT SA - I	0.000%	99.991%
10007	ONO SOKKI CO	0.000%	99.991%
10008	NEW YORK & CO I	0.000%	99.992%
10009	AUSWIDE BANK LT	0.000%	99.992%
10010	HIPAY GROUP SA	0.000%	99.992%
10011	PRIME MEDIA GRO	0.000%	99.992%
10012	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.992%
10013	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.992%
10014	CROCODILE GARME	0.000%	99.992%
10015	NAPEC INC	0.000%	99.993%
10016	PT MULTIPLOAR C	0.000%	99.993%
10017	MARUYAMA MFG CO	0.000%	99.993%
10018	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.993%
10019	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.993%
10020	K.P.R. MILL	0.000%	99.993%
10021	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.993%
10022	AFFINE	0.000%	99.993%
10023	ALANDSBANKEN	0.000%	99.994%
10024	EQUITY FIN HOLD	0.000%	99.994%
10025	TOMEN DEVICES C	0.000%	99.994%
10026	LOGISTEC CORP C	0.000%	99.994%
10027	COXON PRECISE I	0.000%	99.994%
10028	BORYUNG PHARM	0.000%	99.994%
10029	MIYOSHI OIL & F	0.000%	99.994%
10030	SEADRILL LTD	0.000%	99.994%
10031	PALADIN ENERGY	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	MIMAKI ENGINEER	0.000%	99.995%
10033	GUANGNAN(HLDGS)	0.000%	99.995%
10034	NRJ GROUP	0.000%	99.995%
10035	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.995%
10036	HANISON CONSTRU	0.000%	99.995%
10037	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.995%
10038	GAJAH TUNGGAL	0.000%	99.995%
10039	MIN XIN HLDGS	0.000%	99.995%
10040	CHINA ELEC OPTI	0.000%	99.996%
10041	CHINA RARE EART	0.000%	99.996%
10042	BGR ENERGY SYST	0.000%	99.996%
10043	JINDAL SAW LTD	0.000%	99.996%
10044	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.996%
10045	XERIUM TECHNOLO	0.000%	99.996%
10046	GALLANT VENTURE	0.000%	99.996%
10047	EASTMAIN RES IN	0.000%	99.996%
10048	ARCELORMITTAL S	0.000%	99.997%
10049	STEEL & TUBE HL	0.000%	99.997%
10050	AMREP CORP COMMON STOCK USD.1	0.000%	99.997%
10051	STARK TECHNOLOG	0.000%	99.997%
10052	ASPEN GROUP	0.000%	99.997%
10053	KOSEI SECURITIE	0.000%	99.997%
10054	FORTRESS PAPER	0.000%	99.997%
10055	TOWN CENTRE SEC	0.000%	99.997%
10056	TOP SPRING INTL	0.000%	99.997%
10057	NAGARJUNA FERTI	0.000%	99.998%
10058	PEARL ORIENTAL	0.000%	99.998%
10059	KONG SUN HLDGS	0.000%	99.998%
10060	FRAGRANCE GROUP	0.000%	99.998%
10061	BOLU CIMENTO SA	0.000%	99.998%
10062	NIPPON FILCON C	0.000%	99.998%
10063	BOUSTEAD PROJEC	0.000%	99.998%
10064	SKELLERUP HOLDI	0.000%	99.998%
10065	PROSAFE ASA	0.000%	99.998%
10066	CHINA PROPERTIE	0.000%	99.998%
10067	EXCELSIOR MEDIC	0.000%	99.999%
10068	GLORIOUS SUN EN	0.000%	99.999%
10069	ASANTE INC	0.000%	99.999%
10070	TROY RESOURCES	0.000%	99.999%
10071	TORIGOE CO LTD	0.000%	99.999%
10072	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.999%
10073	PETRUS RESOURCE	0.000%	99.999%
10074	CONSTRUCTORA CO	0.000%	99.999%
10075	DYNASTY FINE WI	0.000%	99.999%
10076	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.999%
10077	GET NICE FINANC	0.000%	100.000%
10078	REAL NUTRICEUTI	0.000%	100.000%
10079	KAM HING INTERN	0.000%	100.000%
10080	TOTAL GABON	0.000%	100.000%
10081	SAPEC	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.000%
10083	HOKKAIDO GAS CO	0.000%	100.000%
10084	SUNWAY CONSTRUC	0.000%	100.000%
10085	MCKAY SECURITIE	0.000%	100.000%
10086	QAD INC B COMMON STOCK USD.001	0.000%	100.000%
10087	WORLD HOLDINGS	0.000%	100.000%
10088	TELEGRAAF MEDIA	0.000%	100.001%
10089	MEDICAL SYSTEM	0.000%	100.001%
10090	TV AZTECA	0.000%	100.001%
10091	SILVER BASE GRO	0.000%	100.001%
10092	ANXIN-CHINA HOL	0.000%	100.001%
10093	TSH RESOURCES B	0.000%	100.001%
10094	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.001%
10095	CVC BRASIL OP A	0.000%	100.001%
10096	CHINA LOTSYNERG	0.000%	100.001%
10097	PARADISE ENTERT	0.000%	100.001%
10098	DELTICOM AG	0.000%	100.001%
10099	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.002%
10100	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.002%
10101	ORASCOM DEVELOP	0.000%	100.002%
10102	MINGFA GROUP	0.000%	100.002%
10103	INNODATA INC COMMON STOCK USD.01	0.000%	100.002%
10104	HITE HOLDINGS C	0.000%	100.002%
10105	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.002%
10106	AXTEL SAB DE CV	0.000%	100.002%
10107	ADDNODE GROUP A	0.000%	100.002%
10108	FOUNTAIN SET HL	0.000%	100.002%
10109	VIDEOCON INDUST	0.000%	100.002%
10110	NIHON TRIM CO	0.000%	100.002%
10111	PYI CORPORATION	0.000%	100.003%
10112	US AUTO PARTS N	0.000%	100.003%
10113	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.003%
10114	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.003%
10115	GROUPE OPEN	0.000%	100.003%
10116	MEGASTUDY CO LT	0.000%	100.003%
10117	STRAD ENERGY SE	0.000%	100.003%
10118	ECOSYNTHETIX IN	0.000%	100.003%
10119	ABAN OFFSHORE	0.000%	100.003%
10120	AFRICAN PHOENIX	0.000%	100.003%
10121	CATABASIS PHARM	0.000%	100.003%
10122	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.003%
10123	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.003%
10124	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.004%
10125	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.004%
10126	SKYLINE CORP	0.000%	100.004%
10127	KAPPA CREATE CO	0.000%	100.004%
10128	YONGNAM HOLDING	0.000%	100.004%
10129	ZEDGE INC CL B COMMON STOCK	0.000%	100.004%
10130	SINON CORP	0.000%	100.004%
10131	BANK OF KOCHI L	0.000%	100.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	TRUBA ALAM MANU	0.000%	100.004%
10133	QUMU CORP COMMON STOCK USD.01	0.000%	100.004%
10134	A&D CO LTD	0.000%	100.004%
10135	ASHFORD INC COMMON STOCK USD.01	0.000%	100.004%
10136	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.004%
10137	LEES PHARMACEUT	0.000%	100.004%
10138	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.004%
10139	TONLY ELECTRONI	0.000%	100.004%
10140	JINDAL POLY FIL	0.000%	100.005%
10141	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.005%
10142	BONJOUR HOLDING	0.000%	100.005%
10143	BRILLIANT CIRCL	0.000%	100.005%
10144	BROCKMAN MINING	0.000%	100.005%
10145	TEEKAY TANKERS	0.000%	100.005%
10146	PERPETUAL ENERG	0.000%	100.005%
10147	ARRIUM LTD	0.000%	100.005%
10148	CHINA DAYE NON-	0.000%	100.005%
10149	BLOOMSBURY PUBL	0.000%	100.005%
10150	YEO HIAP SENG	0.000%	100.005%
10151	TUNAS RIDEAN	0.000%	100.005%
10152	MEGASTUDY EDUCA	0.000%	100.005%
10153	QUNXING PAPER H	0.000%	100.005%
10154	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.005%
10155	DAN FORM HOLDIN	0.000%	100.005%
10156	LUKS GROUP (VH)	0.000%	100.005%
10157	SINAR MAS MULTI	0.000%	100.005%
10158	VEDANTA LTD PFD	0.000%	100.006%
10159	TEIXEIRA DUARTE	0.000%	100.006%
10160	DOGUS OTOMOTIV	0.000%	100.006%
10161	AIRTAC INTERNAT	0.000%	100.006%
10162	SALMAT LTD	0.000%	100.006%
10163	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.006%
10164	AEGON NV	0.000%	100.006%
10165	JAKARTA INTL HT	0.000%	100.006%
10166	WATPAC LIMITED	0.000%	100.006%
10167	SOCIETE MANUTAN	0.000%	100.006%
10168	DYAX CORPORATIO	0.000%	100.006%
10169	BE GROUP AB	0.000%	100.006%
10170	CARINDALE PROPE	0.000%	100.006%
10171	TAKACHIHO KOHEK	0.000%	100.006%
10172	ENERGY ABSOLUTE	0.000%	100.006%
10173	PACIFIC ANDES I	0.000%	100.006%
10174	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.006%
10175	CHINA ENVIRONME	0.000%	100.006%
10176	POLARIS SOFTWAR	0.000%	100.006%
10177	CHIA HSIN CEMEN	0.000%	100.006%
10178	SSANGYONG INFOR	0.000%	100.006%
10179	LYDIAN INTERNAT	0.000%	100.006%
10180	ITE TECH INC	0.000%	100.006%
10181	EMPRESAS ICA SA	0.000%	100.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	MAX VENTURES &	0.000%	100.006%
10183	EZRA HOLDINGS	0.000%	100.006%
10184	SHENGUAN HOLDIN	0.000%	100.007%
10185	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.007%
10186	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.007%
10187	SAFEWAY INC	0.000%	100.007%
10188	ARALEZ PHARMACE	0.000%	100.007%
10189	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.007%
10190	TEN NETWORK HLD	0.000%	100.007%
10191	CHINA SOFT POWE	0.000%	100.007%
10192	MIDLAND IC&I LT	0.000%	100.007%
10193	PESCANOVA SA	0.000%	100.007%
10194	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.007%
10195	BANCO ABC BRASI	0.000%	100.007%
10196	AFRICA ISRAEL I	0.000%	100.007%
10197	SWIBER HOLDINGS	0.000%	100.007%
10198	BANRO CORP	0.000%	100.007%
10199	QINQIN FOODSTUF	0.000%	100.007%
10200	D AMICO INTL SH	0.000%	100.007%
10201	TPI TRIUNFO PAR	0.000%	100.007%
10202	PROBI AB	0.000%	100.007%
10203	MANITOK ENERGY	0.000%	100.007%
10204	QUABIT INMOBILI	0.000%	100.007%
10205	SPORTECH PLC	0.000%	100.007%
10206	DAEWOO SHIPBUIL	0.000%	100.007%
10207	LONG CHEN PAPER	0.000%	100.007%
10208	TALVIVAARA MINI	0.000%	100.007%
10209	SSANGYONG CEMEN	0.000%	100.007%
10210	CHENNAI SUPER K	0.000%	100.007%
10211	GRUPO SECURITY	0.000%	100.007%
10212	SING HOLDINGS L	0.000%	100.007%
10213	ZENITH CAPITAL	0.000%	100.007%
10214	JITF INFRALOGIS	0.000%	100.007%
10215	GETBUSY PLC	0.000%	100.007%
10216	BERJAYA LAND BH	0.000%	100.007%
10217	MANITOK ENERGY	0.000%	100.007%
10218	CHEUK NANG HOLD	0.000%	100.007%
10219	CHINA HUIZHAN D	0.000%	100.007%
10220	BANCA MONTE DEI	0.000%	100.007%
10221	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.007%
10222	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.007%
10223	ORMAT TECHNOLOG	0.000%	100.007%
10224	RB ENERGY INC	0.000%	100.007%
10225	ENERGIX-RENEWAB	0.000%	100.007%
10226	DEVA HLDG	0.000%	100.007%
10227	C A DE MEDITERR	-	100.007%
10228	RREEF CHINA COM	-	100.007%
10229	MINCO BASE META	-	100.007%
10230	ETABLISSEMENTS	-	100.007%
10231	WARRANTS CONTRA	-	100.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	PRIME AET & D H	-	100.007%
10233	CHAROEN POKPHAN	-	100.007%
10234	FERROGLOBE PLC	-	100.007%
10235	PARTNERS REAL E	-	100.007%
10236	EGANAGOLDPFEIL	-	100.007%
10237	SNS REAAL GROEP	-	100.007%
10238	ANGLO IRISH BAN	-	100.007%
10239	SCANIA AB	-	100.007%
10240	CHINA LUMENA NE	-	100.007%
10241	BERLIAN LAJU TA	-	100.007%
10242	AFREN PLC COMMO	-	100.007%
10243	HANFENG EVERGRE	-	100.007%
10244	VIRGIN AUSTRALI	-	100.007%
10245	TOUCHSTONE EXPL	-	100.007%
10246	RHB CAPITAL BHD	-	100.007%
10247	CHINA METAL REC	-	100.007%
10248	PEACE MARK HLDG	-	100.007%
10249	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.007%
10250	PRIME RETIREMEN	-	100.007%
10251	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.007%
10252	QLT INC DOJ/SEC	-	100.007%
10253	LIGHTSTREAM RES	-	100.007%
10254	QLT INC WTS EXP	-	100.007%
10255	QLT INC CLASS A	-	100.007%
10256	BCO ESPIR SANTO	-	100.007%
10257	KARDEMIR KARABU	-	100.007%
10258	INTERCELL AG RI	-	100.007%
10259	CENTURIA METROP	-	100.007%
10260	US dollar - Lon	-0.007%	100.000%