

DFA Canada Global 60EQ-40FI Portfolio - Class I

As of March 29, 2018 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	CAD - London	0.931%	0.931%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.627%	1.558%
3	BANK OF MONTREAL COMMON STOCK	0.608%	2.166%
4	APPLE INC	0.595%	2.761%
5	AT+T INC COMMON STOCK USD1.0	0.578%	3.339%
6	EXXON MOBIL CORP COMMON STOCK	0.522%	3.861%
7	TORONTO DOMINION BANK COMMON STOCK	0.499%	4.359%
8	BANK OF NOVA SCOTIA COMMON STOCK	0.498%	4.858%
9	SUNCOR ENERGY INC COMMON STOCK	0.461%	5.318%
10	WELLS FARGO + CO COMMON STOCK USD1.666	0.428%	5.746%
11	REP AUSTRIA GOV	0.422%	6.168%
12	INTEL CORP COMMON STOCK USD.001	0.421%	6.589%
13	EUROPEAN STABIL	0.418%	7.007%
14	ROYAL BANK OF CANADA COMMON STOCK	0.415%	7.422%
15	FINLAND GOVERNMENT	0.414%	7.836%
16	SWEDISH GOVT 3.	0.388%	8.224%
17	CAISSE D'AMORT	0.369%	8.593%
18	BANK OF AMERICA	0.360%	8.954%
19	NETHERLANDS GOV	0.337%	9.291%
20	MICROSOFT CORP COMMON STOCK USD.00000625	0.336%	9.627%
21	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.329%	9.956%
22	ORACLE CORP SR UNSECURED 09/21 1.9	0.326%	10.282%
23	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.314%	10.596%
24	CANADIAN NATURAL RESOURCES COMMON STOCK	0.307%	10.903%
25	PFIZER INC COMMON STOCK USD.05	0.303%	11.205%
26	FRENCH REPUBLIC	0.298%	11.504%
27	TECK RESOURCES LTD CLS B COMMON STOCK	0.292%	11.796%
28	COMCAST CORP CLASS A COMMON STOCK USD.01	0.290%	12.086%
29	CHEVRON CORP COMMON STOCK USD.75	0.268%	12.354%
30	STATE OF NORTH	0.262%	12.616%
31	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.259%	12.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.256%	13.131%
33	CISCO SYSTEMS	0.255%	13.386%
34	AMAZON.COM INC	0.235%	13.620%
35	WAL-MART STORES	0.231%	13.851%
36	KREDIT FUER WIE	0.227%	14.078%
37	MANULIFE FINANCIAL CORP COMMON STOCK	0.226%	14.304%
38	MAGNA INTERNATIONAL INC COMMON STOCK	0.224%	14.528%
39	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.218%	14.746%
40	SAMSUNG ELECTRO	0.214%	14.960%
41	CANADA HOUSING	0.214%	15.174%
42	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.204%	15.378%
43	SUN LIFE FINANCIAL INC COMMON STOCK	0.198%	15.576%
44	UK(GOVT OF) 4.2	0.190%	15.766%
45	KOMMUNINVEST I	0.190%	15.956%
46	BARRICK GOLD CORP COMMON STOCK	0.188%	16.144%
47	CITIGROUP INC COMMON STOCK USD.01	0.187%	16.330%
48	TOTAL SA	0.184%	16.515%
49	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.182%	16.697%
50	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.181%	16.878%
51	SWEDISH EXP CRE	0.180%	17.057%
52	SWEDEN GOVERNME	0.179%	17.237%
53	BP PLC	0.178%	17.415%
54	WESTPAC BKG COR	0.177%	17.591%
55	UNEDIC ASSEO 0.	0.175%	17.766%
56	NUTRIEN LTD COMMON STOCK	0.172%	17.938%
57	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.170%	18.108%
58	NETWORK RAIL IN	0.170%	18.278%
59	US TREASURY N/B 05/25 2.125	0.168%	18.446%
60	DOWDUPONT INC COMMON STOCK USD.01	0.167%	18.613%
61	DAIMLER AG	0.166%	18.779%
62	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.164%	18.943%
63	ROYAL BK OF CAN	0.163%	19.106%
64	ALPHABET INC CL C COMMON STOCK USD.001	0.162%	19.269%
65	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.162%	19.430%
66	FRENCH REP GOVT	0.156%	19.586%
67	CHINA CONST BK	0.156%	19.743%
68	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.156%	19.898%
69	ALPHABET INC CL A COMMON STOCK USD.001	0.154%	20.052%
70	NESTLE SA	0.154%	20.206%
71	FACEBOOK INC A COMMON STOCK USD.000006	0.152%	20.358%
72	KOMMUNINVEST I	0.152%	20.510%
73	CHEVRON CORP 2.	0.148%	20.657%
74	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.148%	20.805%
75	IBM CORP SR UNSECURED 01/22 2.5	0.147%	20.952%
76	KINGDOM BELGIUM	0.147%	21.099%
77	TOYOTA MOTOR CO	0.146%	21.245%
78	UNITEDHEALTH GR	0.146%	21.392%
79	BUNDESobligatio	0.144%	21.535%
80	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.137%	21.672%
81	MICRON TECHNOLO	0.135%	21.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.134%	21.940%
83	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.134%	22.074%
84	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.133%	22.206%
85	PROCTER + GAMBLE CO/THE COMMON STOCK	0.133%	22.339%
86	HSBC HOLDINGS PLC SPONS ADR ADR	0.132%	22.471%
87	ENBRIDGE INC COMMON STOCK	0.130%	22.601%
88	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.130%	22.731%
89	NATL AUST BANK	0.129%	22.860%
90	CANADIAN NATL RAILWAY CO COMMON STOCK	0.128%	22.988%
91	EFSF ZC 17NOV22	0.128%	23.116%
92	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.126%	23.242%
93	GENERAL MOTORS CO COMMON STOCK USD.01	0.125%	23.367%
94	BHP BILLITON LT	0.124%	23.491%
95	DENMARK GOVT BO	0.123%	23.614%
96	AMERICAN TOWER CORP REIT USD.01	0.121%	23.735%
97	WALT DISNEY(HLD)	0.120%	23.855%
98	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.119%	23.974%
99	VODAFONE GROUP	0.118%	24.093%
100	MORGAN STANLEY COMMON STOCK USD.01	0.118%	24.211%
101	SINGAPORE GOVT	0.117%	24.328%
102	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.117%	24.445%
103	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.116%	24.561%
104	NESTLE FINANCE	0.116%	24.676%
105	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.115%	24.791%
106	GENERAL ELECTRI	0.115%	24.906%
107	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.114%	25.020%
108	AGENCE FRANCAIS	0.114%	25.135%
109	COOPERATIEVE RA	0.114%	25.248%
110	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.112%	25.360%
111	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.112%	25.473%
112	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.112%	25.585%
113	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.112%	25.696%
114	ORACLE CORP COMMON STOCK USD.01	0.111%	25.808%
115	APPLE INC SR UNSECURED 02/22 2.5	0.110%	25.918%
116	BK NEDERLANDSE	0.110%	26.028%
117	DEUTSCHE BAHN F	0.109%	26.137%
118	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.109%	26.247%
119	UNION PACIFIC CORP COMMON STOCK USD2.5	0.109%	26.356%
120	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.108%	26.464%
121	BANK NEDERLANDS	0.104%	26.568%
122	NATIONAL BK CDA	0.103%	26.672%
123	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.103%	26.775%
124	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.103%	26.878%
125	ENCANA CORP COMMON STOCK	0.102%	26.979%
126	AGENCE FRANCAIS	0.101%	27.080%
127	KINROSS GOLD CORP COMMON STOCK	0.101%	27.181%
128	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.100%	27.282%
129	BCE INC COMMON STOCK	0.100%	27.382%
130	EUROPEAN FIN ST	0.100%	27.482%
131	CHINA NATIONAL	0.100%	27.582%

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132	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.100%	27.681%
133	FORD MOTOR CO COMMON STOCK USD.01	0.100%	27.781%
134	KREDITANSTALT F	0.099%	27.880%
135	NRW BANK 0% 080	0.099%	27.980%
136	CHEVRON CORP SR UNSECURED 06/23 3.191	0.098%	28.078%
137	HONDA MOTOR CO	0.098%	28.176%
138	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.098%	28.274%
139	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.096%	28.370%
140	TRANSCANADA CORP COMMON STOCK	0.096%	28.466%
141	TENCENT HLDGS L	0.095%	28.562%
142	DEXIA CREDIT LO	0.095%	28.657%
143	LUNDIN MINING C	0.095%	28.752%
144	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.094%	28.846%
145	BASF SE	0.094%	28.940%
146	QUALCOMM INC COMMON STOCK USD.0001	0.094%	29.034%
147	TRAVELERS COS	0.094%	29.127%
148	FMS WERTMANAGEM	0.093%	29.220%
149	SIMON PROPERTY GROUP INC REIT USD.0001	0.092%	29.313%
150	US BANCORP COMMON STOCK USD.01	0.092%	29.405%
151	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.092%	29.497%
152	NOVARTIS AG	0.092%	29.589%
153	ROYAL DUTCH SHE	0.092%	29.681%
154	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.091%	29.772%
155	WALMART INC SR UNSECURED 04/23 2.55	0.091%	29.863%
156	TIME WARNER INC COMMON STOCK USD.01	0.091%	29.953%
157	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.090%	30.044%
158	CVS HEALTH CORP COMMON STOCK USD.01	0.090%	30.134%
159	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.090%	30.224%
160	INDUSTRIAL & CO	0.090%	30.313%
161	SNCF RESEAU 3.1	0.090%	30.403%
162	MERCK + CO. INC. COMMON STOCK USD.5	0.090%	30.493%
163	UNEDIC ASSEO 0.	0.089%	30.581%
164	INTL BK RECON &	0.089%	30.670%
165	VOLKSWAGEN AG	0.089%	30.759%
166	CHEVRON CORP SR UNSECURED 03/22 2.411	0.089%	30.847%
167	AMGEN INC COMMON STOCK USD.0001	0.087%	30.934%
168	BK OF NOVA SCOT	0.085%	31.020%
169	NOVARTIS CAP CO	0.085%	31.104%
170	COCA-COLA CO	0.085%	31.189%
171	CROWN CASTLE INTL CORP REIT USD.01	0.085%	31.273%
172	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.084%	31.358%
173	ROYAL DUTCH SHELL SPON ADR A ADR	0.084%	31.441%
174	DELTA AIRLINES	0.083%	31.524%
175	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.082%	31.606%
176	MEDTRONIC PLC	0.081%	31.687%
177	WEST FRASER TIM	0.081%	31.768%
178	EURO STABILITY	0.080%	31.849%
179	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.080%	31.929%
180	PNC BANK	0.080%	32.009%
181	HOME DEPOT INC COMMON STOCK USD.05	0.080%	32.089%

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182	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.080%	32.169%
183	BK NED GEMEENTE	0.080%	32.249%
184	PROVINCE OF QUE	0.079%	32.328%
185	MERCK + CO INC SR UNSECURED 02/22 2.35	0.079%	32.407%
186	FIRST QUANTUM M	0.079%	32.487%
187	SVENSKA HANDELS	0.079%	32.565%
188	GILEAD SCIENCES	0.079%	32.644%
189	FINLAND GOVERNMENT	0.079%	32.723%
190	KREDITANSTALT F	0.078%	32.801%
191	BERKSHIRE HATHA	0.078%	32.879%
192	NEDERLANDSE WAT	0.078%	32.957%
193	GOLDCORP INC COMMON STOCK	0.077%	33.035%
194	BANCO SANTANDER	0.077%	33.112%
195	ANGLO AMERICAN	0.077%	33.189%
196	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.077%	33.266%
197	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.077%	33.342%
198	TARGET CORPORAT	0.076%	33.418%
199	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.076%	33.494%
200	BOEING CO/THE COMMON STOCK USD5.0	0.075%	33.570%
201	CATERPILLAR INC COMMON STOCK USD1.0	0.075%	33.645%
202	DEXIA CREDIT LO	0.075%	33.720%
203	ROYAL DUTCH SH-	0.074%	33.795%
204	PFIZER INC 0.25	0.074%	33.869%
205	VALERO ENERGY C	0.074%	33.943%
206	WESTPAC BKG COR	0.074%	34.017%
207	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.074%	34.090%
208	BAYERISCHE MOTO	0.073%	34.164%
209	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.073%	34.237%
210	UNIBAIL-RODAMCO	0.073%	34.310%
211	ACE LTD	0.073%	34.383%
212	AUST & NZ BANKI	0.073%	34.456%
213	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.073%	34.528%
214	KINGDOM OF BELG	0.073%	34.601%
215	3M CO 0.375% 15	0.072%	34.673%
216	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.072%	34.745%
217	ANTHEM INC COMMON STOCK USD.01	0.071%	34.816%
218	VALE SA	0.071%	34.887%
219	HITACHI	0.071%	34.958%
220	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.070%	35.027%
221	BLACKROCK INC COMMON STOCK USD.01	0.069%	35.097%
222	ONTARIO(PROV OF	0.069%	35.166%
223	FORTIS INC COMMON STOCK	0.069%	35.235%
224	APPLE INC SR UNSECURED 05/23 2.4	0.069%	35.303%
225	EUROPEAN INVEST	0.068%	35.372%
226	CANADIAN TIRE C	0.068%	35.440%
227	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.068%	35.508%
228	AIA GROUP LTD	0.068%	35.576%
229	FEDEX CORPORATI	0.068%	35.643%
230	TOTAL CAPITAL I	0.067%	35.711%
231	INDUSTRIAL ALLI	0.067%	35.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	ARC RESOURCES L	0.067%	35.845%
233	SHELL INTERNATI	0.067%	35.912%
234	LINAMAR CORP	0.066%	35.978%
235	ENERPLUS CORP COMMON STOCK	0.066%	36.043%
236	NATL AUSTRALIA	0.066%	36.109%
237	NRW BANK 0% 11N	0.065%	36.174%
238	INTL BUSINESS M	0.065%	36.239%
239	ORANGE SA	0.065%	36.304%
240	CAPITAL ONE FIN	0.065%	36.369%
241	MARATHON PETROLEUM CORP COMMON STOCK	0.064%	36.433%
242	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.064%	36.498%
243	CONOCOPHILLIPS COMMON STOCK USD.01	0.064%	36.562%
244	CENOVUS ENERGY INC COMMON STOCK	0.064%	36.626%
245	MASTERCARD INC A COMMON STOCK USD.0001	0.064%	36.690%
246	NORFOLK STHN CO	0.064%	36.754%
247	BK NED GEMEENTE	0.064%	36.818%
248	SCHLUMBERGER LTD COMMON STOCK USD.01	0.064%	36.881%
249	KOMMUNALBANKEN	0.063%	36.944%
250	BROADCOM LTD	0.063%	37.008%
251	PROLOGIS INC REIT USD.01	0.063%	37.071%
252	SWEDISH GOVERN	0.063%	37.134%
253	EUROPEAN INVEST	0.063%	37.196%
254	FINNING INTL LT	0.063%	37.259%
255	PROV OF SASK CA	0.062%	37.321%
256	EQUINIX INC REIT USD.001	0.062%	37.383%
257	RIO TINTO PLC SPON ADR ADR	0.062%	37.446%
258	ZURICH FIN SVS	0.062%	37.508%
259	ITALY BUONI POL	0.062%	37.570%
260	LOBLAW COS LTD	0.062%	37.632%
261	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.061%	37.693%
262	DEUTSCHE TELEKO	0.061%	37.754%
263	ASB FINANCE LTD	0.061%	37.815%
264	SHAW COMMUNICATIONS INC B COMMON STOCK	0.061%	37.875%
265	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.061%	37.936%
266	PFIZER INC	0.061%	37.997%
267	PING AN INSURAN	0.060%	38.057%
268	BNP PARIBAS SA	0.060%	38.117%
269	PEPSICO INC COMMON STOCK USD.017	0.060%	38.177%
270	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.060%	38.237%
271	ABBVIE INC COMMON STOCK USD.01	0.060%	38.297%
272	GEORGE WESTON L	0.060%	38.356%
273	BRIT AMER TOBAC	0.059%	38.416%
274	SVENSKA HANDELS	0.059%	38.475%
275	WESTPAC BANK CO	0.059%	38.534%
276	DEXIA CREDIT LO	0.059%	38.593%
277	COCA-COLA CO/TH	0.059%	38.652%
278	MICHELIN(CGDE)	0.059%	38.711%
279	NVIDIA CORP	0.059%	38.769%
280	GLENCORE XSTRA	0.058%	38.828%
281	TAIWAN SEMI-ADR	0.058%	38.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	PUBLIC STORAGE	0.058%	38.944%
283	ABB LTD	0.058%	39.002%
284	NEWBELCO SA/NV	0.058%	39.060%
285	ALLERGAN PLC	0.057%	39.117%
286	CRESCENT POINT ENERGY CORP COMMON STOCK	0.057%	39.174%
287	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.057%	39.231%
288	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.057%	39.288%
289	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.057%	39.345%
290	ORACLE CORP SR UNSECURED 05/22 2.5	0.057%	39.401%
291	FREEPORT-MCMORA	0.057%	39.458%
292	STARS GROUP INC/THE COMMON STOCK	0.057%	39.515%
293	DEXIA CREDIT LO	0.056%	39.571%
294	TESCO PLC	0.056%	39.627%
295	IRELAND GOVT BO	0.056%	39.683%
296	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.056%	39.739%
297	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.056%	39.794%
298	BANK OF MONTREA	0.056%	39.850%
299	AFLAC INC COMMON STOCK USD.1	0.056%	39.905%
300	AUST & NZ BANK	0.055%	39.960%
301	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.055%	40.015%
302	TELUS CORPORATI	0.055%	40.069%
303	AIR CANADA	0.054%	40.124%
304	ROCHE HOLDING A	0.054%	40.178%
305	WASTE CONNECTIONS INC COMMON STOCK	0.054%	40.231%
306	CAMECO CORP COMMON STOCK	0.054%	40.285%
307	AGNICO EAGLE MINES LTD COMMON STOCK	0.054%	40.339%
308	NISSAN MOTOR CO	0.053%	40.392%
309	ALLSTATE CORP COMMON STOCK USD.01	0.053%	40.446%
310	LANDWIRT RENTEN	0.053%	40.499%
311	ABBOTT LABORATORIES COMMON STOCK	0.053%	40.552%
312	EUROPEAN INVEST	0.053%	40.605%
313	CONSTELLATION S	0.053%	40.658%
314	APPLE INC 1.55%	0.053%	40.711%
315	PROCTER & GAMBL	0.053%	40.763%
316	TE CONNECTIVITY	0.052%	40.816%
317	AGENCE FRANCAIS	0.052%	40.868%
318	METHANEX CORP COMMON STOCK	0.052%	40.920%
319	MCDONALD S CORP COMMON STOCK USD.01	0.052%	40.972%
320	3M CO COMMON STOCK USD.01	0.052%	41.024%
321	TEXAS INSTRUMEN	0.052%	41.076%
322	CSX CORP	0.052%	41.128%
323	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.052%	41.180%
324	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.052%	41.231%
325	ENGIE	0.051%	41.283%
326	SUMITOMO MITSUI	0.051%	41.334%
327	BAYER AG	0.051%	41.385%
328	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.051%	41.436%
329	CANADIAN (GOVT	0.051%	41.487%
330	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.051%	41.538%
331	IBERDROLA SA	0.051%	41.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	CANADIAN WESTER	0.051%	41.639%
333	BEST BUY CO INC	0.051%	41.690%
334	CIGNA CORP	0.051%	41.740%
335	AETNA INC COMMON STOCK USD.01	0.051%	41.791%
336	NATIONAL AUSTRAL	0.050%	41.841%
337	IAMGOLD CORP COMMON STOCK	0.050%	41.892%
338	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.050%	41.942%
339	IBM CORP SR UNSECURED 02/21 2.25	0.050%	41.992%
340	WHITECAP RESOUR	0.050%	42.042%
341	FRENCH REPUBLIC	0.050%	42.092%
342	TFI INTERNATION	0.050%	42.141%
343	EUROPEAN INVEST	0.050%	42.191%
344	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.050%	42.240%
345	ABBVIE INC SR UNSECURED 11/22 2.9	0.049%	42.290%
346	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.049%	42.339%
347	PAN AMERICAN SILVER CORP COMMON STOCK	0.049%	42.388%
348	UPM-KYMMENE OYJ	0.049%	42.437%
349	SEVEN GENERATIO	0.049%	42.486%
350	JOHNSON CONTROL	0.049%	42.535%
351	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.049%	42.583%
352	ANZ (INT'L) LD	0.048%	42.632%
353	INTL BANK FOR R	0.048%	42.680%
354	TOTAL CAPITAL I	0.048%	42.728%
355	MICROSOFT CORP	0.048%	42.776%
356	SANOFI-AVENTIS	0.047%	42.823%
357	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.047%	42.871%
358	YAMANA GOLD INC COMMON STOCK	0.047%	42.918%
359	AIR LIQUIDE FIN	0.047%	42.966%
360	EMPIRE CO LTD N	0.047%	43.013%
361	DANAHER CORP COMMON STOCK USD.01	0.047%	43.060%
362	STATE OF NORTH	0.047%	43.107%
363	ALTRIA GROUP INC COMMON STOCK USD.333	0.047%	43.154%
364	KBC GROEP NV	0.047%	43.201%
365	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.047%	43.247%
366	SONY CORP	0.047%	43.294%
367	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.046%	43.340%
368	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.046%	43.387%
369	STANDARD BANK G	0.046%	43.433%
370	KINDER MORGAN INC COMMON STOCK USD.01	0.046%	43.480%
371	ALIMENTATION CO	0.046%	43.526%
372	UBS GROUP	0.046%	43.572%
373	SOUTHWEST AIRLI	0.046%	43.618%
374	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.046%	43.664%
375	AGENCE FRANCAIS	0.046%	43.710%
376	METLIFE INC COMMON STOCK USD.01	0.046%	43.756%
377	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.046%	43.802%
378	ASSIC GENERALI	0.046%	43.848%
379	CHINA MOBILE LT	0.046%	43.894%
380	DOLLARAMA INC	0.046%	43.940%
381	SHELL INTL.FIN.	0.046%	43.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	DISCOVER FINL S	0.046%	44.031%
383	CGI GROUP INC CLASS A COMMON STOCK	0.046%	44.077%
384	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.046%	44.122%
385	PFIZER INC SR UNSECURED 12/21 2.2	0.046%	44.168%
386	NOVARTIS AG SPONSORED ADR ADR	0.046%	44.213%
387	ROYAL BANK OF C	0.045%	44.259%
388	SANOFI 0.5% 13J	0.045%	44.304%
389	GERMANY(FED REP	0.045%	44.350%
390	DIGITAL REALTY	0.045%	44.395%
391	FIAT CHRYSLER A	0.045%	44.440%
392	INTER PIPELINE	0.045%	44.485%
393	HUMANA INC	0.045%	44.529%
394	INTERNATIONAL F	0.045%	44.574%
395	EATON CORP PLC	0.045%	44.619%
396	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.045%	44.663%
397	BB+T CORP COMMON STOCK USD5.0	0.045%	44.708%
398	ENI S.P.A.	0.045%	44.752%
399	COSTCO WHOLESALE	0.044%	44.797%
400	ANDEAVOR COMMON STOCK USD.167	0.044%	44.841%
401	SNC-LAVALIN GRO	0.044%	44.885%
402	TOYOTA MOTOR CO	0.044%	44.930%
403	COTT CORP	0.044%	44.974%
404	WESTJET AIRLINE	0.044%	45.018%
405	ANTHEM INC SR UNSECURED 05/22 3.125	0.044%	45.062%
406	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.044%	45.105%
407	STATE OF NORTH	0.044%	45.149%
408	EQUITY RESIDENT	0.044%	45.193%
409	AVALONBAY COMMUNITIES INC REIT USD.01	0.044%	45.236%
410	CME GROUP INC COMMON STOCK USD.01	0.043%	45.280%
411	TEMASEK FINANCI	0.043%	45.323%
412	NIKE INC CL B COMMON STOCK USD1.0	0.043%	45.366%
413	PEUGEOT SA	0.043%	45.410%
414	METRO INC	0.043%	45.453%
415	INTESA SANPAOLO	0.043%	45.496%
416	MOLSONCOORS-B-U	0.043%	45.539%
417	IMPERIAL OIL LTD COMMON STOCK	0.043%	45.582%
418	ENBRIDGE	0.043%	45.625%
419	CAE INC COMMON STOCK	0.043%	45.668%
420	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.043%	45.710%
421	ITAU UNIBANCO S	0.043%	45.753%
422	WESTERN DIGITAL	0.043%	45.796%
423	OPEN TEXT CORPO	0.043%	45.838%
424	JX HOLDINGS INC	0.042%	45.881%
425	B2GOLD CORP COM	0.042%	45.923%
426	MIZUHO FINANCIA	0.042%	45.965%
427	SIEMENS AG	0.042%	46.008%
428	PRICELINE GROUP	0.042%	46.050%
429	SVENSKA HANDELS	0.042%	46.092%
430	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.042%	46.133%
431	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.041%	46.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	TOURMALINE OIL	0.041%	46.216%
433	PARKLAND FUEL C	0.041%	46.257%
434	MCKESSON CORP.	0.041%	46.298%
435	WOODSIDE PETROL	0.041%	46.339%
436	HUSKY ENERGY IN	0.041%	46.380%
437	SPAIN GOVERNMEN	0.041%	46.421%
438	CMNWLTH BK OF A	0.041%	46.462%
439	KONINKLIJKE AHO	0.041%	46.502%
440	FIFTH THIRD BAN	0.041%	46.543%
441	HYNIX SEMICONDU	0.040%	46.583%
442	SEVEN & I HOLDI	0.040%	46.624%
443	PACCAR INC	0.040%	46.664%
444	LVMH MOET HENNE	0.040%	46.704%
445	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.040%	46.745%
446	BRITISH TELECOM	0.040%	46.785%
447	L-BANK BW FOERD	0.040%	46.825%
448	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.040%	46.864%
449	NEDERLANDSE	0.040%	46.904%
450	EOG RESOURCES	0.040%	46.944%
451	EXXON MOBIL COR	0.040%	46.984%
452	RAYTHEON COMPANY COMMON STOCK USD.01	0.040%	47.023%
453	SBA COMMUNICATIONS CORP REIT USD.01	0.040%	47.063%
454	ALLIANZ SE SPON ADR ADR	0.040%	47.103%
455	E TRADE FINANCI	0.040%	47.142%
456	ASIAN DEVELOPME	0.039%	47.182%
457	ALLIANZ AG	0.039%	47.221%
458	GENERAL ELECTRI	0.039%	47.260%
459	CORNING INC COMMON STOCK USD.5	0.039%	47.300%
460	WSP GLOBAL INC	0.039%	47.339%
461	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.039%	47.377%
462	BOSTON PROPERTIES INC REIT USD.01	0.039%	47.416%
463	MGM MIRAGE INC	0.039%	47.455%
464	ASTRAZENECA PLC SPONS ADR ADR	0.039%	47.494%
465	BANK OF CHINA L	0.039%	47.533%
466	ORIX CORP	0.039%	47.572%
467	HON HAI PRECISI	0.039%	47.610%
468	BLACKBERRY LTD COMMON STOCK	0.039%	47.649%
469	ING GROEP NV	0.039%	47.688%
470	SOC GENERALE	0.039%	47.726%
471	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.038%	47.765%
472	THOMSON REUTERS CORP COMMON STOCK	0.038%	47.803%
473	HUBBAY MINERALS INC COMMON STOCK NPV	0.038%	47.841%
474	LENNAR CORP CL	0.038%	47.880%
475	RENAULT	0.038%	47.918%
476	MIZUHO FINANCIA	0.038%	47.956%
477	WELLTOWER INC REIT USD1.0	0.038%	47.994%
478	JPMORGAN CHASE	0.038%	48.033%
479	STATOIL ASA	0.038%	48.071%
480	TMX GROUP LTD	0.038%	48.109%
481	DIAGEO PLC ADR	0.038%	48.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	SUNTRUST BANKS	0.038%	48.185%
483	SPAIN GOVERNMENT	0.038%	48.223%
484	CK HUTCHINSON H	0.038%	48.261%
485	ELECTRICITE DE	0.038%	48.299%
486	GILDAN ACTIVEWEAR INC COMMON STOCK	0.037%	48.336%
487	LAURENTIAN BANK	0.037%	48.373%
488	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.037%	48.411%
489	STANTEC INC COMMON STOCK	0.037%	48.448%
490	BNP PARIBAS SA	0.037%	48.485%
491	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.037%	48.522%
492	CONTINENTAL AG	0.037%	48.559%
493	NUCOR CORP	0.037%	48.597%
494	XPO LOGISTICS INC COMMON STOCK USD.001	0.037%	48.634%
495	AKZO NOBEL NV	0.037%	48.671%
496	EASTMAN CHEMICA	0.037%	48.708%
497	CHINA O/SEAS LA	0.037%	48.744%
498	MYLAN INC/PA	0.037%	48.781%
499	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.037%	48.818%
500	SCHWAB(CHARLES)	0.037%	48.855%
501	ACCENTURE PLC A	0.037%	48.891%
502	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.037%	48.928%
503	KIRKLAND LAKE G	0.037%	48.964%
504	SOFTBANK CORP	0.036%	49.001%
505	CHINA EVERGRAND	0.036%	49.037%
506	KOHL'S CORPORATI	0.036%	49.073%
507	MACY'S INC COMMON STOCK USD.01	0.036%	49.110%
508	LANDESKREDITBAN	0.036%	49.146%
509	NATIONAL AUSTRIA	0.036%	49.182%
510	GEN DYNAMICS CO	0.036%	49.218%
511	RWE AG (NEU)	0.036%	49.254%
512	BHP BILLITON PL	0.036%	49.290%
513	BOMBARDIER INC	0.036%	49.326%
514	COUNCIL OF EURO	0.036%	49.362%
515	H&R REIT UNITS	0.036%	49.398%
516	PROVINCE OF QUE	0.036%	49.434%
517	SCHNEIDER SA	0.036%	49.469%
518	VINCI SA	0.036%	49.505%
519	DAVITA INC COMMON STOCK USD.001	0.036%	49.541%
520	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.036%	49.577%
521	E.ON SE	0.036%	49.612%
522	MITSUBISHI CHEM	0.035%	49.647%
523	ANADARKO PETROL	0.035%	49.683%
524	ANHEUSER-BUSCH	0.035%	49.718%
525	APPLIED MATERIALS INC COMMON STOCK USD.01	0.035%	49.754%
526	TAIWAN SEMICOND	0.035%	49.789%
527	CENTENE CORP COMMON STOCK USD.001	0.035%	49.824%
528	AXA	0.035%	49.859%
529	LEAR CORP	0.035%	49.894%
530	ITALY BUONI POL	0.035%	49.929%
531	RELIANCE INDS	0.035%	49.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	CONCHO RESOURCE	0.035%	49.999%
533	LINK R/EST INVE	0.035%	50.034%
534	LOCKHEED MARTIN	0.035%	50.068%
535	DEVON ENERGY CORP COMMON STOCK USD.1	0.035%	50.103%
536	CREDIT SUISSE G	0.035%	50.138%
537	ROCKWELL COLLIN	0.035%	50.172%
538	CANFOR CORPORAT	0.035%	50.207%
539	T MOBILE US INC COMMON STOCK USD.0001	0.035%	50.241%
540	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.034%	50.276%
541	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.034%	50.310%
542	RIO TINTO	0.034%	50.345%
543	NOVO-NORDISK AS	0.034%	50.379%
544	ASAHI KASEI COR	0.034%	50.413%
545	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.034%	50.448%
546	EBAY INC	0.034%	50.482%
547	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.034%	50.516%
548	EUROPEAN FIN ST	0.034%	50.550%
549	TARGET CORP SR UNSECURED 01/22 2.9	0.034%	50.584%
550	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.034%	50.617%
551	BIOGEN IDEC INC	0.034%	50.651%
552	UNICREDIT SPA	0.034%	50.685%
553	VENTAS INC-REIT	0.034%	50.719%
554	UNEDIC ASSEO 1.	0.034%	50.752%
555	PETROBRAS PFEFE	0.033%	50.786%
556	SOLVAY	0.033%	50.819%
557	TYSON FOODS INC	0.033%	50.853%
558	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.033%	50.886%
559	COMPAGNIE DE SA	0.033%	50.919%
560	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.033%	50.952%
561	ONEX CORP SUB V	0.033%	50.985%
562	RIOCAN REAL EST	0.033%	51.017%
563	ROLLS-ROYCE GRO	0.033%	51.050%
564	PHILLIPS 66 COMMON STOCK	0.033%	51.083%
565	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.033%	51.115%
566	CENTURYLINK INC COMMON STOCK USD1.0	0.033%	51.148%
567	NORDEA BANK AB	0.033%	51.180%
568	NORTHROP GRUMMA	0.032%	51.213%
569	BRIDGESTONE COR	0.032%	51.245%
570	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.032%	51.277%
571	ARCELORMITTAL	0.032%	51.309%
572	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.032%	51.341%
573	ENEL S.p.A.	0.032%	51.373%
574	PTT PUBLIC COMP	0.032%	51.405%
575	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.032%	51.436%
576	ESSEX PROP TRUS	0.032%	51.468%
577	TRANSALTA CORP COMMON STOCK	0.032%	51.500%
578	BP CAPITAL MARK	0.031%	51.531%
579	CCL INDS INC CL	0.031%	51.563%
580	DOVER CORP	0.031%	51.594%
581	MITSUBISHI UFJ	0.031%	51.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	LLOYDS BANKING	0.031%	51.657%
583	LG Electronics	0.031%	51.688%
584	AMGEN INC 1.25%	0.031%	51.719%
585	NEW GOLD INC COMMON STOCK	0.031%	51.750%
586	STATOIL ASA COMPANY GUAR 01/24 2.65	0.031%	51.782%
587	STARBUCKS CORP	0.031%	51.813%
588	NEXTERA ENERGY INC COMMON STOCK USD.01	0.031%	51.844%
589	DSV A/S	0.031%	51.875%
590	RESTAURANT BRANDS INTERN COMMON STOCK	0.031%	51.906%
591	TOTAL CAPITAL I	0.031%	51.937%
592	DR HORTON INC COMMON STOCK USD.01	0.031%	51.967%
593	CIGNA CORP SR UNSECURED 02/22 4	0.031%	51.998%
594	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.031%	52.029%
595	OCEANAGOLD CORP	0.031%	52.059%
596	GENWORTH MI CAN	0.031%	52.090%
597	GREAT WEST LIFE	0.031%	52.121%
598	KROGER CO	0.031%	52.151%
599	VOLVO AB	0.031%	52.182%
600	INTESA SANPAOLO	0.030%	52.212%
601	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.030%	52.243%
602	MAPLE LEAF FOOD	0.030%	52.273%
603	DEERE + CO COMMON STOCK USD1.0	0.030%	52.304%
604	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.030%	52.334%
605	CARNIVAL CORP COMMON STOCK USD.01	0.030%	52.364%
606	DAIWA SECS GROU	0.030%	52.395%
607	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.030%	52.425%
608	TOTAL CAPITAL I	0.030%	52.455%
609	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.030%	52.486%
610	AIR LIQUIDE(L')	0.030%	52.516%
611	PROVINCE OF ALB	0.030%	52.546%
612	CHINA PETROLEUM	0.030%	52.577%
613	COUNTRY GARDEN	0.030%	52.607%
614	GEELY AUTOMOBIL	0.030%	52.637%
615	STATE STREET CORP COMMON STOCK USD1.0	0.030%	52.667%
616	ALLY FINANCIAL INC COMMON STOCK USD.1	0.030%	52.696%
617	TRANSCONTINENTA	0.030%	52.726%
618	ALAMOS GOLD INC CLASS A COMMON STOCK	0.030%	52.756%
619	MACQUARIE GP LT	0.030%	52.786%
620	STORA ENSO OYJ	0.030%	52.815%
621	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.030%	52.845%
622	SCENTRE GROUP	0.030%	52.875%
623	WESTPAC BANKING	0.030%	52.905%
624	DETOUR GOLD COR	0.030%	52.934%
625	GLAXOSMITHKLINE	0.030%	52.964%
626	ADOBE SYSTEMS I	0.030%	52.993%
627	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.030%	53.023%
628	CANADIAN APARTM	0.029%	53.052%
629	WESTFIELD CORP	0.029%	53.082%
630	INTERFOR CORP	0.029%	53.111%
631	PANASONIC CORP	0.029%	53.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	REALTY INCOME C	0.029%	53.170%
633	INGERSOLL-RAND	0.029%	53.199%
634	ELI LILLY + CO COMMON STOCK	0.029%	53.228%
635	TOROMONT INDS L	0.029%	53.257%
636	CRH	0.029%	53.285%
637	ARCHER DANIELS	0.029%	53.314%
638	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.029%	53.343%
639	GAP INC	0.029%	53.372%
640	TEXTRON INC COMMON STOCK USD.125	0.029%	53.401%
641	BANK TOKYO-MITS	0.029%	53.429%
642	BARCLAYS AFRICA	0.029%	53.458%
643	DEXIA CREDIT LO	0.029%	53.487%
644	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.029%	53.516%
645	SCOTTISH AND SO	0.029%	53.544%
646	REPSOL SA	0.029%	53.573%
647	ALTAGAS LTD	0.029%	53.602%
648	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.029%	53.630%
649	MTN GROUP LTD	0.029%	53.659%
650	INFOSYS TECHNOL	0.029%	53.687%
651	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.028%	53.716%
652	DOLLAR TREE INC	0.028%	53.744%
653	SWISS RE AG	0.028%	53.773%
654	CNOOC LTD	0.028%	53.801%
655	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.028%	53.829%
656	CI FINANCIAL CO	0.028%	53.858%
657	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.028%	53.886%
658	SAPUTO GROUP IN	0.028%	53.914%
659	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.028%	53.942%
660	NETAPP INC.	0.028%	53.970%
661	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.028%	53.998%
662	STANDARD CHARTE	0.028%	54.026%
663	CANADA HOUSING	0.028%	54.054%
664	DEUTSCHE LUFTHA	0.028%	54.082%
665	OLD MUTUAL PLC	0.028%	54.109%
666	CARDINAL HEALTH	0.028%	54.137%
667	WOLTERS KLUWERS	0.028%	54.165%
668	PETROBRAS COMMO	0.028%	54.193%
669	BPCE SA COMPANY GUAR 04/24 4	0.028%	54.220%
670	UTD PARCEL SERV	0.028%	54.248%
671	MUNCHENER RUCKV	0.028%	54.276%
672	COUNCIL OF EURO	0.028%	54.303%
673	LLOYDS BANKING	0.028%	54.331%
674	WHIRLPOOL CORP	0.028%	54.359%
675	WILLIAMS COS IN	0.028%	54.386%
676	KDDI CORP	0.028%	54.414%
677	HORMEL FOODS CORP COMMON STOCK USD.01465	0.027%	54.441%
678	M + T BANK CORP COMMON STOCK USD.5	0.027%	54.469%
679	SIKA FINANZ AG	0.027%	54.496%
680	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.027%	54.523%
681	DOVER CORP	0.027%	54.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	NESTE OIL OYJ	0.027%	54.578%
683	QUEST DIAGNOSTI	0.027%	54.605%
684	INTACT FINANCIA	0.027%	54.632%
685	AVIVA PLC	0.027%	54.659%
686	CBRE GROUP INC A COMMON STOCK USD.01	0.027%	54.686%
687	NORDEA AB	0.027%	54.713%
688	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.027%	54.740%
689	TAPESTRY INC COMMON STOCK USD.01	0.027%	54.767%
690	BCO BILBAO VIZC	0.027%	54.794%
691	LLOYDS BANKING	0.027%	54.821%
692	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.027%	54.848%
693	MULLEN GROUP LT	0.027%	54.875%
694	PREMIUM BRANDS	0.027%	54.902%
695	LOWE'S COS INC	0.027%	54.928%
696	HOST HOTELS &	0.027%	54.955%
697	NEWMONT MINING CORP COMMON STOCK USD1.6	0.027%	54.982%
698	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.027%	55.008%
699	OVERSEA-CHINESE	0.026%	55.035%
700	EASTMAN CHEMICA	0.026%	55.061%
701	TOTAL CAPITAL C	0.026%	55.088%
702	AGEAS	0.026%	55.114%
703	US dollar - Lon	0.026%	55.141%
704	PETROCHINA CO	0.026%	55.167%
705	DANSKE BANK A/S	0.026%	55.193%
706	ABN AMRO BANK N	0.026%	55.220%
707	CUMMINS INC	0.026%	55.246%
708	ECOLAB INC COMMON STOCK USD1.0	0.026%	55.272%
709	AIR PRODS & CHE	0.026%	55.299%
710	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.026%	55.325%
711	SHIN-ETSU CHEM	0.026%	55.351%
712	LINDE AG	0.026%	55.377%
713	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.026%	55.404%
714	SASOL	0.026%	55.430%
715	mitsui & co	0.026%	55.456%
716	DEUTSCHE BANK A	0.026%	55.482%
717	UTD RENTALS INC	0.026%	55.508%
718	CELGENE CORP	0.026%	55.534%
719	SUPERIOR PLUS C	0.026%	55.560%
720	KEYERA CORP	0.026%	55.586%
721	BECTON DICKINSON	0.026%	55.612%
722	BRITISH SKY BRO	0.026%	55.638%
723	CENTERRA GOLD INC COMMON STOCK	0.026%	55.664%
724	ARKEMA	0.026%	55.690%
725	HARRIS CORP	0.026%	55.715%
726	ONEOK INC COMPANY GUAR 02/22 4.25	0.026%	55.741%
727	APACHE CORP COMMON STOCK USD.625	0.026%	55.767%
728	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.026%	55.793%
729	CA INC COMMON STOCK USD.1	0.026%	55.819%
730	mitsubishi elec	0.026%	55.844%
731	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.026%	55.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	NOKIA CORP	0.026%	55.896%
733	ACTIVISION BLIZ	0.026%	55.921%
734	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.026%	55.947%
735	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.026%	55.973%
736	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.026%	55.998%
737	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.025%	56.024%
738	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	56.049%
739	ENERFLEX LTD	0.025%	56.075%
740	GGP INC REIT USD.01	0.025%	56.100%
741	TOYOTA MOTOR CR	0.025%	56.125%
742	COMCAST CORP COMPANY GUAR 08/25 3.375	0.025%	56.151%
743	AMETEK INC COMMON STOCK USD.01	0.025%	56.176%
744	HOUSING DEVEL F	0.025%	56.201%
745	TAHOE RESOURCES INC COMMON STOCK	0.025%	56.226%
746	BANK OF AMERICA	0.025%	56.252%
747	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.025%	56.277%
748	PRUDENTIAL ADR	0.025%	56.302%
749	ANGLO AMERICAN	0.025%	56.327%
750	PERSIMMON PLC	0.025%	56.352%
751	WESFARMERS LTD	0.025%	56.377%
752	VIACOM INC CLASS B COMMON STOCK USD.001	0.025%	56.402%
753	CELESTICA INC COMMON STOCK NPV	0.025%	56.427%
754	UNILEVER NV	0.025%	56.452%
755	MICROSOFT CORP	0.025%	56.477%
756	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.025%	56.502%
757	REPUBLIC SERVIC	0.025%	56.527%
758	TELECOM ITALIA	0.025%	56.552%
759	ETRADE FINANCIA	0.025%	56.577%
760	STEEL DYNAMICS INC COMMON STOCK USD.005	0.025%	56.602%
761	KOMATSU	0.025%	56.627%
762	GOLDCORP INC SR UNSECURED 06/21 3.625	0.025%	56.651%
763	STMICROELECTRON	0.025%	56.676%
764	UNILEVER NV 0.5	0.025%	56.701%
765	CHINA MOBILE	0.025%	56.726%
766	TOKIO MARINE HL	0.025%	56.751%
767	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.025%	56.775%
768	FIRSTSERVICE CORP COMMON STOCK	0.025%	56.800%
769	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.025%	56.825%
770	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.025%	56.849%
771	BOLIDEN AB	0.025%	56.874%
772	ANALOG DEVICES INC COMMON STOCK USD.167	0.025%	56.898%
773	CELGENE CORP SR UNSECURED 08/22 3.55	0.025%	56.923%
774	MARTINREA INTER	0.025%	56.948%
775	LEGAL & GENERAL	0.024%	56.972%
776	VERMILION ENERGY INC COMMON STOCK	0.024%	56.997%
777	AUTOLIV INC	0.024%	57.021%
778	CNOOC LTD	0.024%	57.046%
779	BOUYGUES	0.024%	57.070%
780	ONTARIO(PROV OF	0.024%	57.094%
781	DANONE S.A. COM	0.024%	57.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.024%	57.143%
783	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.024%	57.168%
784	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.024%	57.192%
785	HARTFORD FINANC	0.024%	57.216%
786	STRYKER CORP	0.024%	57.241%
787	TELEFONICA EMIS	0.024%	57.265%
788	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.024%	57.289%
789	HUNTINGTON BANC	0.024%	57.314%
790	EMERA INC.	0.024%	57.338%
791	PRICELINE GROUP	0.024%	57.362%
792	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.024%	57.386%
793	NETFLIX INC COMMON STOCK USD.001	0.024%	57.410%
794	ASAHI GLASS CO	0.024%	57.435%
795	RAGING RIVER EX	0.024%	57.459%
796	JOHN DEERE CAP	0.024%	57.483%
797	NEW FLYER COMMO	0.024%	57.507%
798	ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	0.024%	57.531%
799	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.024%	57.555%
800	NORWEGIAN CRUIS	0.024%	57.579%
801	BP PLC SPONS ADR ADR	0.024%	57.603%
802	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.024%	57.627%
803	ROCKWELL COLLIN	0.024%	57.651%
804	CHINA COMMUNICA	0.024%	57.675%
805	NORTHERN TRUST	0.024%	57.699%
806	CHINA RES BEIJI	0.024%	57.723%
807	TELEFONICA SA	0.024%	57.747%
808	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.024%	57.771%
809	OESTERREIC KONT	0.024%	57.795%
810	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.024%	57.819%
811	ECOLAB INC 2.37	0.024%	57.842%
812	KOHL S CORPORATION SR UNSECURED 11/21 4	0.024%	57.866%
813	SPARK INFRASTRU	0.024%	57.890%
814	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.024%	57.914%
815	VORNADO REALTY TRUST REIT USD.04	0.024%	57.937%
816	DENMARK GOVERN	0.024%	57.961%
817	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.024%	57.985%
818	DANONE SA	0.024%	58.008%
819	AEON CO., LTD	0.024%	58.032%
820	BLUESCOPE STEEL	0.024%	58.055%
821	GKN PLC	0.024%	58.079%
822	ASHTREAD GROUP	0.024%	58.103%
823	EURO FIN STABIL	0.024%	58.126%
824	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.023%	58.149%
825	LAM RESEARCH CORP COMMON STOCK USD.001	0.023%	58.173%
826	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.023%	58.196%
827	SMURFIT KAPPA P	0.023%	58.220%
828	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.023%	58.243%
829	DEUTSCHE BANK A	0.023%	58.267%
830	INVESCO LTD COMMON STOCK USD.2	0.023%	58.290%
831	OWENS CORNING COMMON STOCK USD.001	0.023%	58.313%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	CANON INC	0.023%	58.336%
833	IGM FINANCIAL I	0.023%	58.359%
834	DUKE ENERGY CORP COMMON STOCK USD.001	0.023%	58.383%
835	CIE FINANCIERE	0.023%	58.406%
836	PAREX RESOURCES	0.023%	58.429%
837	GLAXOSMITHKLINE PLC SPON ADR ADR	0.023%	58.452%
838	GOODYEAR TIRE &	0.023%	58.475%
839	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.023%	58.498%
840	APPLE INC SR UNSECURED 02/27 3.35	0.023%	58.521%
841	BMW US CAPITAL	0.023%	58.544%
842	MID AMERICA APARTMENT COMM REIT USD.01	0.023%	58.567%
843	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.023%	58.590%
844	GRAN TIERRA ENE	0.023%	58.613%
845	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.023%	58.636%
846	MICROSEMI	0.023%	58.658%
847	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.023%	58.681%
848	LKQ CORP COMMON STOCK USD.01	0.023%	58.704%
849	DEN DANSKE BANK	0.023%	58.726%
850	MOSAIC CO SR UNSECURED 11/21 3.75	0.023%	58.749%
851	MINITUBI HI	0.023%	58.772%
852	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.023%	58.794%
853	KREDITANST FUR	0.023%	58.817%
854	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.023%	58.840%
855	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.023%	58.862%
856	WESTROCK CO COMMON STOCK	0.023%	58.885%
857	APPLE INC SR UNSECURED 05/22 2.3	0.023%	58.907%
858	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.022%	58.930%
859	MTU AERO ENGINE	0.022%	58.952%
860	OP CORPORATE BA	0.022%	58.975%
861	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.022%	58.997%
862	PROVINCE OF ONT	0.022%	59.019%
863	PRAXAIR STK	0.022%	59.042%
864	RADIANT OPTO EL	0.022%	59.064%
865	COGECO COMMUNIC	0.022%	59.086%
866	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.022%	59.109%
867	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.022%	59.131%
868	APPLE INC SR UNSECURED 09/22 2.1	0.022%	59.153%
869	GOODMAN GROUP	0.022%	59.175%
870	HCP INC.	0.022%	59.198%
871	LYONDELLBASELL	0.022%	59.220%
872	ALCOA CORP COMMON STOCK USD.01	0.022%	59.242%
873	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.022%	59.264%
874	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.022%	59.286%
875	TELIASONERA AB	0.022%	59.308%
876	SKANDINAVISKA E	0.022%	59.330%
877	ALLIED PPTY,REI	0.022%	59.352%
878	HSBC HOLDINGS P	0.022%	59.374%
879	BORGWARNER INC COMMON STOCK USD.01	0.022%	59.396%
880	LIBERTY MUTUAL	0.022%	59.418%
881	COMERICA INC	0.022%	59.440%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	ORANGE SA SR UNSECURED 09/21 4.125	0.022%	59.462%
883	MITSUBISHI UFJ FINL SPON ADR ADR	0.022%	59.484%
884	INGREDION INC COMMON STOCK USD.01	0.022%	59.506%
885	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.022%	59.528%
886	UBISOFT ENTERTA	0.022%	59.550%
887	EXTRA SPACE STO	0.022%	59.572%
888	SUNTRUST BANK A	0.022%	59.593%
889	MARSH & MCLENNA	0.022%	59.615%
890	KEYCORP	0.022%	59.637%
891	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.022%	59.659%
892	STRYKER CORP SR UNSECURED 03/21 2.625	0.022%	59.681%
893	SWISSCOM AG	0.022%	59.702%
894	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.022%	59.724%
895	ZIMMER HLDGS IN	0.022%	59.745%
896	CANADIAN REAL E	0.022%	59.767%
897	Cineplex Inc.	0.022%	59.788%
898	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.022%	59.810%
899	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.021%	59.831%
900	SVENSKA HANDELS	0.021%	59.853%
901	SECURE ENERGY S	0.021%	59.874%
902	KREDITANSTALT F	0.021%	59.896%
903	ING GROEP NV 0.	0.021%	59.917%
904	FLEXTRONICS INT	0.021%	59.938%
905	MITSUBISHI CORP	0.021%	59.960%
906	GIBSON ENERGY I	0.021%	59.981%
907	ROYAL MAIL PLC-	0.021%	60.002%
908	HALLIBURTON CO	0.021%	60.024%
909	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.021%	60.045%
910	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.021%	60.066%
911	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.021%	60.087%
912	UNIVERSAL HLTH	0.021%	60.108%
913	TELEPERFORMANCE	0.021%	60.130%
914	NETEASE INC ADR ADR USD.0001	0.021%	60.151%
915	BANK OF NY MELL	0.021%	60.172%
916	JM SMUCKER CO/THE COMMON STOCK	0.021%	60.193%
917	KONINKLIJKE DSM	0.021%	60.214%
918	LANXESS	0.021%	60.235%
919	HOLOGIC INC COMMON STOCK USD.01	0.021%	60.256%
920	FUJITSU	0.021%	60.277%
921	RUSSEL METALS I	0.021%	60.298%
922	CHINA PHARMACEU	0.021%	60.319%
923	TOTAL SA SPON ADR ADR	0.021%	60.339%
924	ESSILOR INTERNA	0.021%	60.360%
925	SSR MINING INC COMMON STOCK	0.021%	60.381%
926	QUEBECOR INC 'B	0.021%	60.401%
927	PHILIPS ELECTRO	0.021%	60.422%
928	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.021%	60.443%
929	NASDAQ INC COMMON STOCK USD.01	0.021%	60.463%
930	NIPPON STEEL CO	0.021%	60.484%
931	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.021%	60.504%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	NUVISTA ENERGY	0.020%	60.525%
933	MICHAEL KORS HO	0.020%	60.545%
934	ARAMARK COMMON STOCK USD.01	0.020%	60.566%
935	ELECTR DE FRANC	0.020%	60.586%
936	GECINA SA	0.020%	60.606%
937	MKS INSTRUMENTS INC COMMON STOCK	0.020%	60.627%
938	LEGG MASON INC SR UNSECURED 03/26 4.75	0.020%	60.647%
939	GENUINE PARTS C	0.020%	60.667%
940	AKAMAI TECHNOLO	0.020%	60.688%
941	FNF GROUP TRACKING STK USD.0001	0.020%	60.708%
942	LAFARGEHOLCIM L	0.020%	60.728%
943	SANDSTORM GOLD	0.020%	60.748%
944	POST HOLDINGS INC COMMON STOCK USD.01	0.020%	60.769%
945	SEMAFO INC COMM	0.020%	60.789%
946	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.020%	60.809%
947	NIELSEN HOLDING	0.020%	60.829%
948	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.020%	60.849%
949	SEGRO PLC	0.020%	60.869%
950	NORTHLAND POWER	0.020%	60.889%
951	CARMAX INC COMMON STOCK USD.5	0.020%	60.910%
952	MEG ENERGY CORP	0.020%	60.930%
953	SMART REAL ESTA	0.020%	60.950%
954	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	60.970%
955	SUMITOMO CHEMIC	0.020%	60.990%
956	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.020%	61.010%
957	DEUTSCHE POST A	0.020%	61.030%
958	TDC A/S	0.020%	61.050%
959	SUZUKI MOTOR CO	0.020%	61.070%
960	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.020%	61.090%
961	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.020%	61.110%
962	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.020%	61.130%
963	SL GREEN REALTY	0.020%	61.150%
964	VIVENDI SA	0.020%	61.170%
965	FIRST HORIZON N	0.020%	61.189%
966	CA INC SR UNSECURED 03/27 4.7	0.020%	61.209%
967	BORALEX INC CL	0.020%	61.229%
968	UNITED OVERSEAS	0.020%	61.249%
969	PROGRESSIVE CORP COMMON STOCK USD1.0	0.020%	61.269%
970	HESS CORPORATIO	0.020%	61.289%
971	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.020%	61.308%
972	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.020%	61.328%
973	ATOS ORIGIN SA	0.020%	61.348%
974	US BANCORP SR UNSECURED 01/24 3.7	0.020%	61.368%
975	CHINA MERCHANTS	0.020%	61.387%
976	FISCHER(GEORG)A	0.020%	61.407%
977	LINCOLN NATL CO	0.020%	61.427%
978	TUI AG	0.020%	61.447%
979	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.020%	61.466%
980	RHEINMETALL AG	0.020%	61.486%
981	AT&T INC 1.45%	0.020%	61.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	ROLLS ROYCE	0.020%	61.525%
983	TAYLOR WIMPEY	0.020%	61.545%
984	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.020%	61.565%
985	NATIONWIDE B/S	0.020%	61.584%
986	LOEWS CORP COMMON STOCK USD.01	0.020%	61.604%
987	CLARIANT AG	0.020%	61.623%
988	TJX COS INC	0.019%	61.643%
989	WH GROUP LTD	0.019%	61.662%
990	NTT DOCOMO INC	0.019%	61.682%
991	ELECTRICITE DE	0.019%	61.701%
992	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.019%	61.721%
993	SANLAM LIMITED	0.019%	61.740%
994	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.019%	61.760%
995	SPIRIT AEROSYST	0.019%	61.779%
996	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.019%	61.798%
997	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.019%	61.818%
998	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.019%	61.837%
999	BRITISH LAND CO	0.019%	61.857%
1000	FAURECIA	0.019%	61.876%
1001	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.019%	61.895%
1002	MAZDA MOTOR COR	0.019%	61.914%
1003	MARKEL CORP COMMON STOCK	0.019%	61.934%
1004	VODAFONE GROUP PLC SP ADR ADR	0.019%	61.953%
1005	WESTERN FOREST	0.019%	61.972%
1006	TDK CORP	0.019%	61.991%
1007	SBERBANK OF RUS	0.019%	62.011%
1008	ECN CAPITAL COR	0.019%	62.030%
1009	RSP PERMIAN INC COMMON STOCK USD.01	0.019%	62.049%
1010	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.019%	62.068%
1011	TWITTER INC COMMON STOCK USD.000005	0.019%	62.087%
1012	KEY BANK NA SR UNSECURED 06/25 3.3	0.019%	62.107%
1013	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.019%	62.126%
1014	PARAMOUNT RESOU	0.019%	62.145%
1015	JABIL CIRCUIT I	0.019%	62.164%
1016	SHOWA DENKO KK	0.019%	62.183%
1017	AMP LIMITED	0.019%	62.202%
1018	GENTEX CORP COMMON STOCK USD.06	0.019%	62.221%
1019	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.019%	62.240%
1020	XEROX CORP COMMON STOCK USD1.0	0.019%	62.259%
1021	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.019%	62.278%
1022	ING GROEP NV	0.019%	62.297%
1023	FRESENIUS MEDIC	0.019%	62.316%
1024	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.019%	62.335%
1025	BANK RAKYAT IND	0.019%	62.354%
1026	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.019%	62.373%
1027	LAND SECURITIES	0.019%	62.392%
1028	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.019%	62.411%
1029	LOGAN PROPERTY	0.019%	62.429%
1030	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.019%	62.448%
1031	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.019%	62.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	DOMINION RES(VI	0.019%	62.486%
1033	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.019%	62.505%
1034	AUST & NZ BK GP	0.019%	62.524%
1035	BRITISH AMERICAN TOB SP ADR ADR	0.019%	62.542%
1036	BAE SYSTEMS	0.019%	62.561%
1037	BELLWAY	0.019%	62.580%
1038	GIVAUDAN	0.019%	62.599%
1039	FLIR SYSTEMS INC COMMON STOCK USD.01	0.019%	62.617%
1040	ADECCO SA	0.019%	62.636%
1041	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.019%	62.655%
1042	CARREFOUR SA	0.019%	62.673%
1043	COTY INC CL A COMMON STOCK USD.01	0.019%	62.692%
1044	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.019%	62.711%
1045	AT+T INC SR UNSECURED 05/25 3.4	0.019%	62.730%
1046	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.019%	62.748%
1047	MCCORMICK & CO	0.019%	62.767%
1048	FORTESCUE METAL	0.019%	62.786%
1049	GRUPO MEXICO SA	0.019%	62.804%
1050	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.019%	62.823%
1051	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.019%	62.842%
1052	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.019%	62.860%
1053	SMITHS GROUP	0.019%	62.879%
1054	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.019%	62.897%
1055	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.019%	62.916%
1056	AMERISOURCEBERG	0.019%	62.935%
1057	UNILEVER PLC SPONSORED ADR ADR	0.019%	62.953%
1058	XL GROUP LTD	0.019%	62.972%
1059	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.019%	62.990%
1060	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	63.009%
1061	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.018%	63.027%
1062	ENDEAVOUR MININ	0.018%	63.046%
1063	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.018%	63.064%
1064	HP INC COMMON STOCK USD.01	0.018%	63.083%
1065	UDR INC REIT USD.01	0.018%	63.101%
1066	SOUTHERN CO	0.018%	63.119%
1067	EXCHANGE INCOME	0.018%	63.138%
1068	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.018%	63.156%
1069	TIME WARNER INC	0.018%	63.175%
1070	KLEPIERRE	0.018%	63.193%
1071	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.018%	63.211%
1072	ANIXTER INC COMPANY GUAR 10/21 5.125	0.018%	63.230%
1073	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	63.248%
1074	FORTUNA SILVER MINES INC COMMON STOCK	0.018%	63.267%
1075	BALL CORP	0.018%	63.285%
1076	DUKE REALTY CORP REIT USD.01	0.018%	63.303%
1077	AIRBUS GROUP NV	0.018%	63.322%
1078	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.018%	63.340%
1079	KELLOGG CO 0.8%	0.018%	63.358%
1080	TIFFANY & CO	0.018%	63.376%
1081	UTD MICRO ELECT	0.018%	63.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	BANK OF IRELAND	0.018%	63.413%
1083	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.018%	63.431%
1084	AGRICULTURAL BK	0.018%	63.449%
1085	BANK LEUMI LE-I	0.018%	63.468%
1086	AUTONATION INC	0.018%	63.486%
1087	EIFFAGE SA	0.018%	63.504%
1088	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.018%	63.522%
1089	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.018%	63.540%
1090	REGIONS FINANCI	0.018%	63.558%
1091	IRON MOUNTAIN INC REIT USD.01	0.018%	63.576%
1092	GCI LIBERTY INC CLASS A COMMON STOCK	0.018%	63.595%
1093	NOKIA OYJ SR UNSECURED 06/22 3.375	0.018%	63.613%
1094	WALGREEN CO COMPANY GUAR 09/22 3.1	0.018%	63.631%
1095	FIRSTSTRAND LIMIT	0.018%	63.649%
1096	PNC BANK NA 2.6	0.018%	63.667%
1097	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.018%	63.685%
1098	EATON CORP COMPANY GUAR 11/22 2.75	0.018%	63.703%
1099	JOHNSON MATTHEY	0.018%	63.721%
1100	PVH CORP COMMON STOCK USD1.0	0.018%	63.739%
1101	TEMASEK FINL I	0.018%	63.757%
1102	BAXTER INTL INC	0.018%	63.775%
1103	CSL LIMITED	0.018%	63.793%
1104	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.018%	63.811%
1105	KREDITANST FUER	0.018%	63.829%
1106	IDEMITSU KOSAN	0.018%	63.847%
1107	UMICORE	0.018%	63.865%
1108	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.018%	63.883%
1109	SHIRE PLC	0.018%	63.900%
1110	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.018%	63.918%
1111	FIRST CAPITAL R	0.018%	63.936%
1112	BANCO BBPM SPA	0.018%	63.954%
1113	INTERNATIONAL G	0.018%	63.972%
1114	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.018%	63.990%
1115	SHOPIFY INC CLASS A COMMON STOCK	0.018%	64.008%
1116	AFFILIATED MNGR	0.018%	64.026%
1117	UCB	0.018%	64.043%
1118	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.018%	64.061%
1119	WM MORRISON SUP	0.018%	64.079%
1120	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.018%	64.097%
1121	BOC HONG KONG H	0.018%	64.115%
1122	COMMONWEALTH BA	0.018%	64.133%
1123	ROSS STORES INC	0.018%	64.150%
1124	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.018%	64.168%
1125	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.018%	64.186%
1126	SK ENERGY CO LT	0.018%	64.204%
1127	WEX INC COMMON STOCK USD.01	0.018%	64.221%
1128	ADIENT PLC	0.018%	64.239%
1129	POSCO	0.018%	64.257%
1130	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.018%	64.275%
1131	HYUNDAI MOTOR C	0.018%	64.292%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	ATCO LTD CL I N	0.018%	64.310%
1133	ING BANK	0.018%	64.328%
1134	BAXTER INTL INC	0.018%	64.345%
1135	VIFOR PHARMA AG	0.018%	64.363%
1136	JONES LANG LASA	0.018%	64.380%
1137	PEYTO EXPLORATI	0.018%	64.398%
1138	PENTAIR PLC	0.018%	64.415%
1139	LG DISPLAY CO	0.018%	64.433%
1140	GEN DYNAMICS CO	0.018%	64.451%
1141	MARTIN MARIETTA	0.018%	64.468%
1142	REXEL PROMESSES	0.018%	64.486%
1143	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.018%	64.503%
1144	FRESENIUS SE &	0.018%	64.521%
1145	WILLIS TOWERS W	0.018%	64.538%
1146	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.018%	64.556%
1147	TRINITY INDS	0.017%	64.573%
1148	KELT EXPLORATIO	0.017%	64.591%
1149	SUMITOMO ELEC I	0.017%	64.608%
1150	SHAWCOR LTD	0.017%	64.625%
1151	SUMITOMO RLTY&D	0.017%	64.643%
1152	QUANTA SERVICES	0.017%	64.660%
1153	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.017%	64.678%
1154	LABRADOR IRON O	0.017%	64.695%
1155	OMNICOM GROUP I	0.017%	64.712%
1156	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.017%	64.730%
1157	UTD THERAPEUTIC	0.017%	64.747%
1158	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.017%	64.764%
1159	RYDER SYSTEM IN	0.017%	64.782%
1160	FERRARI NV	0.017%	64.799%
1161	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	64.816%
1162	INFINEON TECHNO	0.017%	64.833%
1163	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.017%	64.851%
1164	NATIONAL OILWEL	0.017%	64.868%
1165	K&S AG	0.017%	64.885%
1166	ENERCARE INC	0.017%	64.902%
1167	SUN COMMUNITIES INC REIT USD.01	0.017%	64.919%
1168	TORC OIL & GAS	0.017%	64.937%
1169	COCA-COLA EUROP	0.017%	64.954%
1170	ELEMENT FINANCI	0.017%	64.971%
1171	CHARTWELL RETIR	0.017%	64.988%
1172	CREDIT AGRICOLE	0.017%	65.005%
1173	REGENCY CENTERS CORP REIT USD.01	0.017%	65.022%
1174	AMADEUS IT HLDG	0.017%	65.040%
1175	KINGSPAN GROUP	0.017%	65.057%
1176	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.017%	65.074%
1177	LIBERTY MUTUAL	0.017%	65.091%
1178	XYLEM INC COMMON STOCK	0.017%	65.108%
1179	BANK OF THE OZARKS COMMON STOCK USD.01	0.017%	65.125%
1180	LIBERTY BROADBAND C COMMON STOCK USD.01	0.017%	65.142%
1181	AECON GROUP INC	0.017%	65.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	SONY CORP SPONSORED ADR ADR	0.017%	65.176%
1183	KROGER CO SR UNSECURED 04/22 3.4	0.017%	65.193%
1184	PRECISION DRILLING CORP COMMON STOCK	0.017%	65.210%
1185	SK C&C CO LTD	0.017%	65.227%
1186	ARROW ELECTRONI	0.017%	65.244%
1187	DENSO CORP	0.017%	65.261%
1188	ADIDAS AG	0.017%	65.278%
1189	COMMERCE BANCSH	0.017%	65.295%
1190	BEST BUY CO INC	0.017%	65.312%
1191	JFE HOLDINGS IN	0.017%	65.329%
1192	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.017%	65.345%
1193	BCO BRADESCO,AD	0.017%	65.362%
1194	DST SYST INC DE	0.017%	65.379%
1195	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.017%	65.396%
1196	STRYKER CORP SR UNSECURED 05/24 3.375	0.017%	65.413%
1197	WP CAREY INC REIT USD.001	0.017%	65.430%
1198	PERRIGO CO PLC	0.017%	65.446%
1199	THERMO FISHER S	0.017%	65.463%
1200	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.017%	65.480%
1201	SINOPHARM GROUP	0.017%	65.497%
1202	HILL ROM HOLDINGS INC COMMON STOCK	0.017%	65.513%
1203	AGCO CORP	0.017%	65.530%
1204	UNIONE DI BAN.	0.017%	65.547%
1205	TAKEDA PHARMACE	0.017%	65.563%
1206	ASML HOLDING NV	0.017%	65.580%
1207	REINSURANCE GRO	0.017%	65.597%
1208	ELISA OYJ-A	0.017%	65.613%
1209	MEDNAX INC	0.017%	65.630%
1210	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.017%	65.647%
1211	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.017%	65.663%
1212	YASKAWA ELEC CO	0.017%	65.680%
1213	NORDSTROM INC SR UNSECURED 05/20 4.75	0.017%	65.696%
1214	INPEX CORPORATI	0.017%	65.713%
1215	MYLAN NV 3.125%	0.017%	65.729%
1216	NEC CORP	0.016%	65.746%
1217	YAMAHA MOTOR CO	0.016%	65.762%
1218	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.016%	65.779%
1219	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.016%	65.795%
1220	THOR INDUSTRIES INC COMMON STOCK USD.1	0.016%	65.812%
1221	US FOODS HOLDING CORP COMMON STOCK USD.01	0.016%	65.828%
1222	NOBLE ENERGY IN	0.016%	65.844%
1223	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.016%	65.861%
1224	LG CHEM LTD	0.016%	65.877%
1225	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.016%	65.894%
1226	OSHKOSH CORP COMMON STOCK USD.01	0.016%	65.910%
1227	STOCKLAND TRUST	0.016%	65.926%
1228	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.016%	65.943%
1229	WPX ENERGY INC COMMON STOCK	0.016%	65.959%
1230	JPMORGAN CHASE	0.016%	65.975%
1231	COOPERATIEVE RA	0.016%	65.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.016%	66.008%
1233	UNILEVER NV	0.016%	66.024%
1234	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.016%	66.041%
1235	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.016%	66.057%
1236	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.016%	66.073%
1237	KILROY REALTY C	0.016%	66.089%
1238	METLIFE INC SR UNSECURED 04/24 3.6	0.016%	66.105%
1239	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.016%	66.122%
1240	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.016%	66.138%
1241	SUN HUNG KAI PR	0.016%	66.154%
1242	ASML HOLDING NV	0.016%	66.170%
1243	BERKELEY GROUP	0.016%	66.186%
1244	NATIONAL AUSTRAL	0.016%	66.202%
1245	THERMO FISHER S	0.016%	66.219%
1246	ZOETIS INC COMMON STOCK USD.01	0.016%	66.235%
1247	COMMERZBANK AG	0.016%	66.251%
1248	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.016%	66.267%
1249	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.016%	66.283%
1250	MINEBEA CO	0.016%	66.299%
1251	KONINKLIJKE KPN	0.016%	66.315%
1252	HEXCEL CORP COMMON STOCK USD.01	0.016%	66.331%
1253	VOLKSWAGEN LEAS	0.016%	66.348%
1254	OJI PAPER CO	0.016%	66.364%
1255	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.016%	66.380%
1256	AIR LEASE CORP	0.016%	66.396%
1257	GREAT CANADIAN	0.016%	66.412%
1258	SENSATA TECHNOL	0.016%	66.428%
1259	TECHNIPFMC PLC	0.016%	66.444%
1260	FRANCO NEVADA CORP COMMON STOCK	0.016%	66.460%
1261	NN GROUP NV	0.016%	66.476%
1262	NIPPON BUILDING	0.016%	66.492%
1263	CARLISLE COS IN	0.016%	66.508%
1264	INTL BANK FOR R	0.016%	66.524%
1265	LOCALIZA RENT A	0.016%	66.540%
1266	USG CORP	0.016%	66.556%
1267	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.016%	66.572%
1268	VALEO SA	0.016%	66.588%
1269	CAPITAL POWER C	0.016%	66.604%
1270	VOLKSWAGEN AG	0.016%	66.620%
1271	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	66.636%
1272	VULCAN MATERIAL	0.016%	66.651%
1273	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.016%	66.667%
1274	NEVSUN RESOURCES LTD COMMON STOCK	0.016%	66.683%
1275	Banco Sabadell	0.016%	66.699%
1276	HYDRO ONE LTD	0.016%	66.715%
1277	PULTEGROUP INC.	0.016%	66.731%
1278	ELECTRONIC ARTS	0.016%	66.747%
1279	STERLING BANCORP/DE COMMON STOCK USD.01	0.016%	66.763%
1280	SWEDBANK AB	0.016%	66.779%
1281	BIDVEST GROUP L	0.016%	66.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	AISIN SEIKI CO	0.016%	66.810%
1283	JSW STEEL LTD	0.016%	66.826%
1284	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.016%	66.842%
1285	AECOM COMMON STOCK USD.01	0.016%	66.858%
1286	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.016%	66.873%
1287	SPARTAN ENERGY	0.016%	66.889%
1288	TRICAN WELL SER	0.016%	66.905%
1289	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.016%	66.921%
1290	GARMIN LTD.	0.016%	66.936%
1291	SANOFI 0.5% 21M	0.016%	66.952%
1292	SVENSKA HANDELS	0.016%	66.968%
1293	NOMURA HOLD INC	0.016%	66.983%
1294	PADDY POWER PLC	0.016%	66.999%
1295	MANPOWER INC	0.016%	67.015%
1296	SNAP-ON INC	0.016%	67.030%
1297	MARKS & SPENCER	0.016%	67.046%
1298	WESTPAC BANKING	0.016%	67.062%
1299	WR BERKLEY CORP COMMON STOCK USD.2	0.016%	67.077%
1300	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.016%	67.093%
1301	FIRST SOLAR INC	0.016%	67.108%
1302	NATIONAL RETAIL PROPERTIES REIT USD.01	0.016%	67.124%
1303	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.016%	67.140%
1304	HALMA	0.016%	67.155%
1305	INTUIT INC COMMON STOCK USD.01	0.016%	67.171%
1306	ARCONIC INC SR UNSECURED 02/22 5.87	0.016%	67.186%
1307	FORTUM OYJ	0.016%	67.202%
1308	SINO BIOPHAMACE	0.016%	67.217%
1309	UTD TECHNOLOGIE	0.016%	67.233%
1310	BRUNSWICK CORP	0.016%	67.249%
1311	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.016%	67.264%
1312	SOUTH32 LTD	0.016%	67.280%
1313	BROTHERIndustr	0.015%	67.295%
1314	HOWARD HUGHES CORP/THE COMMON STOCK	0.015%	67.310%
1315	GLOBAL PAYMENTS INC COMMON STOCK	0.015%	67.326%
1316	ENEL FINANCE IN	0.015%	67.341%
1317	EXELON CORP COMMON STOCK	0.015%	67.357%
1318	PORSCHE AUTOMOB	0.015%	67.372%
1319	BHP BILLITON FI	0.015%	67.388%
1320	HYATT HOTELS CO	0.015%	67.403%
1321	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.015%	67.418%
1322	AGILE PROPERTY	0.015%	67.434%
1323	HAMMERSON	0.015%	67.449%
1324	FEDERAL REALTY INVS TRUST REIT USD.01	0.015%	67.464%
1325	MASTEC INC	0.015%	67.480%
1326	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.015%	67.495%
1327	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.015%	67.510%
1328	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.015%	67.526%
1329	LAS VEGAS SANDS	0.015%	67.541%
1330	GAMING AND LEISURE PROPERTIE REIT	0.015%	67.556%
1331	mitsubishi esta	0.015%	67.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.015%	67.587%
1333	SOUTHERN CO SR UNSECURED 06/20 2.75	0.015%	67.602%
1334	UNUM GROUP	0.015%	67.617%
1335	EXPEDIA GROUP INC COMMON STOCK USD.001	0.015%	67.633%
1336	CHINA UNICOM LT	0.015%	67.648%
1337	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.015%	67.663%
1338	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.015%	67.678%
1339	EVEREST RE GROU	0.015%	67.694%
1340	DOUGLAS EMMETT INC REIT USD.01	0.015%	67.709%
1341	CHINA PETROLEUM	0.015%	67.724%
1342	L'OREAL	0.015%	67.739%
1343	POLYONE CORP SR UNSECURED 03/23 5.25	0.015%	67.754%
1344	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.015%	67.770%
1345	MACERICH CO	0.015%	67.785%
1346	SALESFORCE.COM	0.015%	67.800%
1347	CREDIT ACCEPTAN	0.015%	67.815%
1348	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.015%	67.830%
1349	DELL TECHNOLOGIES INC CL V TRACKING STK	0.015%	67.846%
1350	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	67.861%
1351	GALP ENERGIA	0.015%	67.876%
1352	CREE INC COMMON STOCK USD.00125	0.015%	67.891%
1353	SESA STERLITE	0.015%	67.906%
1354	mitsubishi UFJ	0.015%	67.921%
1355	TERADYNE INC	0.015%	67.937%
1356	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.015%	67.952%
1357	HDFC BANK LTD	0.015%	67.967%
1358	APTARGROUP INC COMMON STOCK USD.01	0.015%	67.982%
1359	AAC TECHNOLOGIE	0.015%	67.997%
1360	SONOCO PRODUCTS	0.015%	68.012%
1361	EQUIFAX INC	0.015%	68.027%
1362	JUNIPER NETWORK	0.015%	68.042%
1363	KION GROUP AG	0.015%	68.057%
1364	CATCHER TECHNOL	0.015%	68.072%
1365	GAS NATURAL SDG	0.015%	68.087%
1366	CHINA RESOURCES	0.015%	68.102%
1367	COLGATE-PALMOLI	0.015%	68.117%
1368	CANACCORD FINAN	0.015%	68.133%
1369	HEIDELBERGCEMEN	0.015%	68.148%
1370	FUBON FINANCIAL	0.015%	68.163%
1371	AALBERTS INDUST	0.015%	68.178%
1372	SYNNEX CORP COMMON STOCK USD.001	0.015%	68.193%
1373	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.015%	68.207%
1374	DEXUS PROPERTY	0.015%	68.222%
1375	SHINHAN FINANCI	0.015%	68.237%
1376	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.015%	68.252%
1377	VALIDUS HOLDING	0.015%	68.267%
1378	GALAXY ENTERTAI	0.015%	68.282%
1379	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.015%	68.297%
1380	WOLSELEY PLC	0.015%	68.312%
1381	INTERTEK TESTIN	0.015%	68.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	DUFY AG-REG	0.015%	68.342%
1383	MITEL NETWORKS	0.015%	68.356%
1384	MURATA MFG CO	0.015%	68.371%
1385	FUJIFILM HLDGS	0.015%	68.386%
1386	COOPER COS INC	0.015%	68.401%
1387	KIRIN HOLDINGS	0.015%	68.416%
1388	NASDAQ INC SR UNSECURED 06/24 4.25	0.015%	68.430%
1389	GENERAL MILLS I	0.015%	68.445%
1390	MEDIOBANCA SPA	0.015%	68.460%
1391	CAMDEN PROPERTY	0.015%	68.475%
1392	COCA-COLA CO	0.015%	68.489%
1393	UNIPER SE	0.015%	68.504%
1394	FMG RESOURCES A	0.015%	68.519%
1395	MARATHON OIL CO	0.015%	68.534%
1396	TCF FINL CORP	0.015%	68.548%
1397	AMERICAN HOMES 4 RENT A REIT USD.01	0.015%	68.563%
1398	SWISS LIFE HLDG	0.015%	68.578%
1399	LONGFOR PROPERT	0.015%	68.592%
1400	ERICSSON LM SR UNSECURED 05/22 4.125	0.015%	68.607%
1401	CATALENT INC COMMON STOCK USD.01	0.015%	68.622%
1402	TORAY INDS INC	0.015%	68.636%
1403	ATS AUTOMATION	0.015%	68.651%
1404	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.015%	68.666%
1405	VOLKSWAGEN LEAS	0.015%	68.680%
1406	ARRIS INTERNATI	0.015%	68.695%
1407	AMEREN CORP SR UNSECURED 11/20 2.7	0.015%	68.709%
1408	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.015%	68.724%
1409	AON PLC	0.015%	68.739%
1410	ARCONIC INC COMMON STOCK	0.015%	68.753%
1411	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.015%	68.768%
1412	CIMAREX ENERGY CO COMMON STOCK USD.01	0.015%	68.782%
1413	RANDSTAD HOLDIN	0.015%	68.797%
1414	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.015%	68.812%
1415	KIMBERLY-CLARK	0.015%	68.826%
1416	BK NED GEMEENTE	0.015%	68.841%
1417	OLIN CORP	0.014%	68.855%
1418	CINTAS CORP	0.014%	68.870%
1419	WW GRAINGER INC	0.014%	68.884%
1420	JAZZ PHARMACEUT	0.014%	68.898%
1421	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.014%	68.913%
1422	ROYAL DUTCH SH-	0.014%	68.927%
1423	COCA COLA HBC A	0.014%	68.942%
1424	TOSOH CORP	0.014%	68.956%
1425	WILLIAMS-SONOMA	0.014%	68.971%
1426	OMV AG	0.014%	68.985%
1427	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.014%	69.000%
1428	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.014%	69.014%
1429	CERNER CORP	0.014%	69.029%
1430	FLOWSERVE CORP COMMON STOCK USD1.25	0.014%	69.043%
1431	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.014%	69.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	GN STORE NORD	0.014%	69.072%
1433	PRIMERICA INC COMMON STOCK	0.014%	69.086%
1434	AEGON N.V.	0.014%	69.100%
1435	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.014%	69.115%
1436	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	69.129%
1437	GROWTHPOINT PRO	0.014%	69.144%
1438	IMPERIAL TOBACC	0.014%	69.158%
1439	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.014%	69.172%
1440	MIRVAC GROUP RE	0.014%	69.187%
1441	BCO BRADESCO.PR	0.014%	69.201%
1442	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	69.215%
1443	ONEOK INC	0.014%	69.230%
1444	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.014%	69.244%
1445	AMER ELEC POWER	0.014%	69.258%
1446	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.014%	69.272%
1447	LAZARD LTD CL A COMMON STOCK USD.01	0.014%	69.287%
1448	RECKITT BENCKIS	0.014%	69.301%
1449	CASCADES INC	0.014%	69.315%
1450	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.014%	69.329%
1451	SKAND ENSKILDA	0.014%	69.344%
1452	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	69.358%
1453	VESTAS WIND SYS	0.014%	69.372%
1454	AJINOMOTO CO IN	0.014%	69.386%
1455	SLM CORP COMMON STOCK USD.2	0.014%	69.400%
1456	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.014%	69.415%
1457	PURE INDUSTRIAL	0.014%	69.429%
1458	KOMMUNEKREDIT	0.014%	69.443%
1459	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.014%	69.457%
1460	SPIRAX-SARCO EN	0.014%	69.471%
1461	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.014%	69.485%
1462	L BRANDS INC COMPANY GUAR 02/22 5.625	0.014%	69.499%
1463	EMCOR GROUP INC COMMON STOCK USD.01	0.014%	69.514%
1464	MURPHY OIL CORP	0.014%	69.528%
1465	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.014%	69.542%
1466	HOME CAP GRP IN	0.014%	69.556%
1467	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.014%	69.570%
1468	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.014%	69.584%
1469	BPCE	0.014%	69.598%
1470	ABN AMRO GROUP	0.014%	69.612%
1471	TOYOTA TSUSHO C	0.014%	69.626%
1472	SUMITOMO MITSUI	0.014%	69.640%
1473	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.014%	69.654%
1474	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	69.668%
1475	HARLEY DAVIDSON	0.014%	69.682%
1476	CDN UTILS LTD N	0.014%	69.696%
1477	SKF AB - B SHAR	0.014%	69.710%
1478	PTT EXP&PROD-FG	0.014%	69.724%
1479	NEWELL BRANDS INC COMMON STOCK USD1.0	0.014%	69.738%
1480	BARCLAYS PLC 1.	0.014%	69.752%
1481	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.014%	69.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	COMINAR REAL ES	0.014%	69.780%
1483	LOGMEIN INC COMMON STOCK USD.01	0.014%	69.794%
1484	RENAISSANCE RE	0.014%	69.808%
1485	DIRECT LINE INS	0.014%	69.822%
1486	RAIFFEISEN BANK	0.014%	69.836%
1487	SUMITOMO MITSUI	0.014%	69.850%
1488	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	69.864%
1489	CUBESMART REIT USD.01	0.014%	69.878%
1490	BUNGE LTD COMMON STOCK USD.01	0.014%	69.892%
1491	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.014%	69.905%
1492	FORTIVE CORP COMMON STOCK USD.01	0.014%	69.919%
1493	KELLOGG CO 4% 1	0.014%	69.933%
1494	JAPAN REAL ESTA	0.014%	69.947%
1495	SHIMAO PROPERTY	0.014%	69.961%
1496	MARUBENI CORP	0.014%	69.975%
1497	FUJI HEAVY INDS	0.014%	69.989%
1498	DAIWA HOUSE IND	0.014%	70.002%
1499	EAST WEST BANCORP INC COMMON STOCK USD.001	0.014%	70.016%
1500	MICROCHIP TECHN	0.014%	70.030%
1501	INNERGEX RENEWA	0.014%	70.044%
1502	PRAIRIESKY ROYA	0.014%	70.057%
1503	GE CAPITAL EURO	0.014%	70.071%
1504	TREVALI MINING	0.014%	70.085%
1505	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.014%	70.099%
1506	DOREL INDS INC	0.014%	70.112%
1507	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.014%	70.126%
1508	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.014%	70.140%
1509	MERLIN PROPERTI	0.014%	70.153%
1510	BAYTEX ENERGY CORP COMMON STOCK	0.014%	70.167%
1511	SKECHERS USA INC CL A COMMON STOCK USD.001	0.014%	70.181%
1512	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.014%	70.195%
1513	DEUTSCHE BOERSE	0.014%	70.208%
1514	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.014%	70.222%
1515	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.014%	70.236%
1516	CA INC 3.6% 01A	0.014%	70.249%
1517	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.014%	70.263%
1518	SAINSBURY (J) P	0.014%	70.277%
1519	BALOISE- HOLDIN	0.014%	70.290%
1520	FOOT LOCKER INC COMMON STOCK USD.01	0.014%	70.304%
1521	FLUOR CORP COMMON STOCK USD.01	0.014%	70.317%
1522	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.014%	70.331%
1523	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.014%	70.345%
1524	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	70.358%
1525	GRANITE REAL ES	0.014%	70.372%
1526	ERICSSON LM-B S	0.014%	70.385%
1527	ZIONS BANCORP	0.014%	70.399%
1528	DELPHI AUTOMOTI	0.014%	70.413%
1529	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.014%	70.426%
1530	PACWEST BANCORP COMMON STOCK	0.014%	70.440%
1531	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.014%	70.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	JANUS CAPITAL G	0.014%	70.467%
1533	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.014%	70.480%
1534	LEGGETT + PLATT INC COMMON STOCK USD.01	0.014%	70.494%
1535	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.014%	70.507%
1536	KAPSTONE PAPER	0.013%	70.521%
1537	A.P. MOLLER-MAE	0.013%	70.534%
1538	ORIGIN ENERGY L	0.013%	70.548%
1539	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.013%	70.561%
1540	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.013%	70.575%
1541	ENAGAS	0.013%	70.588%
1542	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.013%	70.601%
1543	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.013%	70.615%
1544	VENTURE CORP	0.013%	70.628%
1545	PEABODY ENERGY CORP COMMON STOCK	0.013%	70.642%
1546	ASSURANT INC COMMON STOCK USD.01	0.013%	70.655%
1547	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.013%	70.668%
1548	PHOENIX GROUP H	0.013%	70.682%
1549	DREAM GLOBAL RE	0.013%	70.695%
1550	mitsui chemical	0.013%	70.708%
1551	STELLA JONES IN	0.013%	70.722%
1552	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.013%	70.735%
1553	GALAPAGOS NV	0.013%	70.748%
1554	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.013%	70.762%
1555	AGILENT TECHNOL	0.013%	70.775%
1556	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.013%	70.788%
1557	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.013%	70.802%
1558	MEGGITT	0.013%	70.815%
1559	GPT GROUP	0.013%	70.828%
1560	MARVELL TECH GR	0.013%	70.841%
1561	AMPHENOL CORP	0.013%	70.855%
1562	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	70.868%
1563	CTrip.COM INTERNATIONAL ADR ADR USD.01	0.013%	70.881%
1564	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.013%	70.894%
1565	FREEHOLD ROYALT	0.013%	70.908%
1566	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.013%	70.921%
1567	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.013%	70.934%
1568	ITOCHU CORP	0.013%	70.947%
1569	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.013%	70.961%
1570	KIMCO REALTY	0.013%	70.974%
1571	LAB CORP OF AME	0.013%	70.987%
1572	BEMIS COMPANY COMMON STOCK USD.1	0.013%	71.000%
1573	HELVETIA HOLDIN	0.013%	71.013%
1574	CHRISTIAN HANSE	0.013%	71.027%
1575	SWATCH GROUP	0.013%	71.040%
1576	MOsaic CO SR UNSECURED 11/23 4.25	0.013%	71.053%
1577	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.013%	71.066%
1578	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.013%	71.079%
1579	SEKISUI CHEMICA	0.013%	71.093%
1580	VEREIT INC REIT USD.01	0.013%	71.106%
1581	REDEFINE PROPER	0.013%	71.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	GRUBHUB INC COMMON STOCK USD.0001	0.013%	71.132%
1583	ON ASSIGNMENT INC COMMON STOCK USD.01	0.013%	71.145%
1584	IBM CORP SR UNSECURED 02/24 3.625	0.013%	71.158%
1585	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.013%	71.172%
1586	SANTANDER UK PLC SR UNSECURED 03/24 4	0.013%	71.185%
1587	SVENSKA CELLULO	0.013%	71.198%
1588	BHP BILLITON PL	0.013%	71.211%
1589	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.013%	71.224%
1590	SINGAPORE AIRLI	0.013%	71.237%
1591	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.013%	71.250%
1592	HYUNDAI MOBIS	0.013%	71.263%
1593	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.013%	71.277%
1594	ENSIGN ENERGY S	0.013%	71.290%
1595	NOKIAN RENKAAT	0.013%	71.303%
1596	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.013%	71.316%
1597	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.013%	71.329%
1598	DEXIA CREDIT LO	0.013%	71.342%
1599	FIRST CITIZENS BCSS CL A COMMON STOCK USD1.0	0.013%	71.355%
1600	MORNEAU SHEPELL	0.013%	71.368%
1601	ISUZU MOTORS	0.013%	71.381%
1602	MASTERCARD INC SR UNSECURED 04/24 3.375	0.013%	71.394%
1603	ASTELLAS PHARMA	0.013%	71.407%
1604	LOEWS CORP SR UNSECURED 04/26 3.75	0.013%	71.420%
1605	ASSURANT INC	0.013%	71.433%
1606	VF CORP SR UNSECURED 09/21 3.5	0.013%	71.446%
1607	BROWN + BROWN INC COMMON STOCK USD.1	0.013%	71.460%
1608	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.013%	71.473%
1609	BARLOWORLD LTD	0.013%	71.486%
1610	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.013%	71.499%
1611	AMGEN INC SR UNSECURED 05/24 3.625	0.013%	71.512%
1612	FLUGHAFEN ZUERI	0.013%	71.525%
1613	CYPRESS SEMICON	0.013%	71.538%
1614	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	71.551%
1615	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.013%	71.564%
1616	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	71.577%
1617	SOMPO JAPAN NIP	0.013%	71.590%
1618	BAT INTL FINANC	0.013%	71.603%
1619	STATE STREET CORP SR UNSECURED 08/25 3.55	0.013%	71.616%
1620	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.013%	71.629%
1621	CENTENNIAL RESO	0.013%	71.642%
1622	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.013%	71.655%
1623	ENTEGRIS INC COMMON STOCK USD.01	0.013%	71.668%
1624	SWEDISH EXP CRE	0.013%	71.681%
1625	ROYAL GOLD INC	0.013%	71.694%
1626	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.013%	71.707%
1627	DAI-ICHI LIFE	0.013%	71.719%
1628	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.013%	71.732%
1629	GAP INC/THE SR UNSECURED 04/21 5.95	0.013%	71.745%
1630	MEDTRONIC INC 3	0.013%	71.758%
1631	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.013%	71.771%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	CTBC FINANCIAL	0.013%	71.784%
1633	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.013%	71.797%
1634	AVNET INC	0.013%	71.810%
1635	AVNET INC SR UNSECURED 04/26 4.625	0.013%	71.823%
1636	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.013%	71.836%
1637	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.013%	71.849%
1638	ACKERMANS & VAN	0.013%	71.862%
1639	MANITOBA PROVIN	0.013%	71.874%
1640	MCKESSON CORP SR UNSECURED 03/24 3.796	0.013%	71.887%
1641	HUHTAMAKI OY	0.013%	71.900%
1642	JYSKE BANK A/S	0.013%	71.913%
1643	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.013%	71.926%
1644	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.013%	71.939%
1645	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.013%	71.952%
1646	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.013%	71.965%
1647	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.013%	71.978%
1648	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.013%	71.991%
1649	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.013%	72.003%
1650	HSBC USA INC SR UNSECURED 06/24 3.5	0.013%	72.016%
1651	TAPESTRY INC SR UNSECURED 04/25 4.25	0.013%	72.029%
1652	NORBORD INC COMMON STOCK	0.013%	72.042%
1653	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.013%	72.055%
1654	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.013%	72.068%
1655	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.013%	72.081%
1656	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.013%	72.093%
1657	INVITATION HOMES INC REIT USD.01	0.013%	72.106%
1658	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.013%	72.119%
1659	UNUM GROUP	0.013%	72.132%
1660	VF CORP	0.013%	72.145%
1661	HELMERICH & PAY	0.013%	72.158%
1662	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.013%	72.170%
1663	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.013%	72.183%
1664	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.013%	72.196%
1665	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.013%	72.209%
1666	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.013%	72.222%
1667	DYCOM INDUSTRIE	0.013%	72.235%
1668	STATE STREET CORP SR UNSECURED 12/24 3.3	0.013%	72.247%
1669	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.013%	72.260%
1670	MOL HUNGARIAN O	0.013%	72.273%
1671	BALL CORP COMPANY GUAR 03/22 5	0.013%	72.286%
1672	CELGENE CORP SR UNSECURED 05/24 3.625	0.013%	72.298%
1673	BANK TOKYO-MIT	0.013%	72.311%
1674	DCT INDUSTRIAL TRUST INC REIT USD.01	0.013%	72.324%
1675	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.013%	72.337%
1676	TORCHMARK CORP COMMON STOCK USD1.0	0.013%	72.349%
1677	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.013%	72.362%
1678	T MOBILE USA INC COMPANY GUAR 04/22 4	0.013%	72.375%
1679	BANKUNITED INC COMMON STOCK USD.01	0.013%	72.388%
1680	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.013%	72.400%
1681	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.013%	72.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.013%	72.426%
1683	HANCOCK HOLDING	0.013%	72.439%
1684	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.013%	72.451%
1685	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.013%	72.464%
1686	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.013%	72.477%
1687	AETNA INC SR UNSECURED 11/24 3.5	0.013%	72.490%
1688	INCITEC PIVOT	0.013%	72.502%
1689	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.013%	72.515%
1690	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.013%	72.528%
1691	AMKOR TECHNOLOG	0.013%	72.540%
1692	MONDI PLC	0.013%	72.553%
1693	ILG INC COMMON STOCK USD.01	0.013%	72.566%
1694	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.013%	72.579%
1695	ANTHEM INC	0.013%	72.591%
1696	VISA INC SR UNSECURED 12/25 3.15	0.013%	72.604%
1697	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.013%	72.617%
1698	BHARTI AIRTEL L	0.013%	72.629%
1699	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.013%	72.642%
1700	KIRBY CORP	0.013%	72.655%
1701	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	72.667%
1702	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	72.680%
1703	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.013%	72.693%
1704	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.013%	72.705%
1705	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.013%	72.718%
1706	KNIGHT THERAPEU	0.013%	72.731%
1707	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.013%	72.743%
1708	DANA HOLDING CO	0.013%	72.756%
1709	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.013%	72.768%
1710	QUALCOMM INC SR UNSECURED 05/25 3.45	0.013%	72.781%
1711	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.013%	72.794%
1712	NORDSTROM INC	0.013%	72.806%
1713	DARDEN RESTAURA	0.013%	72.819%
1714	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.013%	72.832%
1715	AETNA INC 4.125	0.013%	72.844%
1716	CME GROUP INC SR UNSECURED 03/25 3	0.013%	72.857%
1717	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.013%	72.869%
1718	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.013%	72.882%
1719	AMGEN INC SR UNSECURED 11/21 3.875	0.013%	72.894%
1720	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.013%	72.907%
1721	APARTMENT INVT + MGMT CO A REIT USD.01	0.013%	72.920%
1722	OBAYASHI CORP	0.013%	72.932%
1723	CITIGROUP INC SR UNSECURED 04/25 3.3	0.013%	72.945%
1724	COPART INC	0.013%	72.957%
1725	GENPACT LIMITED	0.013%	72.970%
1726	MURPHY USA INC COMMON STOCK	0.013%	72.982%
1727	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.013%	72.995%
1728	THE FOSCHINI GR	0.013%	73.008%
1729	PFIZER INC SR UNSECURED 12/26 3	0.013%	73.020%
1730	STATOIL ASA COMPANY GUAR 01/23 2.45	0.013%	73.033%
1731	LAGARDERE S.C.A	0.013%	73.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.013%	73.058%
1733	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.013%	73.070%
1734	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.013%	73.083%
1735	EXELON CORP SR UNSECURED 04/26 3.4	0.013%	73.095%
1736	DREAM OFFICE RE	0.012%	73.108%
1737	EBAY INC SR UNSECURED 03/22 3.8	0.012%	73.120%
1738	WR BERKLEY CORP	0.012%	73.133%
1739	DEUTSCHE BK AG	0.012%	73.145%
1740	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.012%	73.158%
1741	FEDERATED INVES	0.012%	73.170%
1742	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.012%	73.183%
1743	FAMILYMART CO	0.012%	73.195%
1744	ESSENT GROUP LT	0.012%	73.207%
1745	SPECTRIS PLC	0.012%	73.220%
1746	HILLENBRAND INC COMMON STOCK	0.012%	73.232%
1747	VIACOM INC SR UNSECURED 12/21 3.875	0.012%	73.245%
1748	CBOE GLOBAL MARKETS INC COMMON STOCK	0.012%	73.257%
1749	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.012%	73.270%
1750	MOSAIC CO	0.012%	73.282%
1751	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.012%	73.295%
1752	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.012%	73.307%
1753	SBI HOLDINGS IN	0.012%	73.320%
1754	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.012%	73.332%
1755	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.012%	73.344%
1756	TELEFLEX INC COMMON STOCK USD1.0	0.012%	73.357%
1757	VICINITY CENTER	0.012%	73.369%
1758	MS&AD INSURANCE	0.012%	73.382%
1759	RADIAN GROUP INC SR UNSECURED 03/21 7	0.012%	73.394%
1760	DISCOVERY HLDGS	0.012%	73.406%
1761	BURBERRY GROUP	0.012%	73.419%
1762	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.012%	73.431%
1763	LOJAS RENNER SA	0.012%	73.443%
1764	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.012%	73.456%
1765	BOEING CO SR UNSECURED 03/25 2.5	0.012%	73.468%
1766	AUTODESK INC SR UNSECURED 06/20 3.125	0.012%	73.480%
1767	NETAPP INC SR UNSECURED 06/21 3.375	0.012%	73.493%
1768	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.012%	73.505%
1769	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.012%	73.517%
1770	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.012%	73.530%
1771	INCHCAPE PLC	0.012%	73.542%
1772	NAVIENT CORP COMMON STOCK USD.01	0.012%	73.554%
1773	ROPER TECHNOLOG	0.012%	73.566%
1774	NSK	0.012%	73.579%
1775	WATSCO INC COMMON STOCK USD.5	0.012%	73.591%
1776	CBS CORP COMPANY GUAR 03/22 3.375	0.012%	73.603%
1777	LEGG MASON INC SR UNSECURED 07/19 2.7	0.012%	73.615%
1778	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.012%	73.628%
1779	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.012%	73.640%
1780	JAPAN TOBACCO I	0.012%	73.652%
1781	VERIZON COMMUN	0.012%	73.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	CASEYS GEN STOR	0.012%	73.677%
1783	NIPPON TEL&TEL	0.012%	73.689%
1784	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.012%	73.701%
1785	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.012%	73.713%
1786	UNUM GROUP SR UNSECURED 05/21 3	0.012%	73.725%
1787	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.012%	73.738%
1788	CIT GROUP INC SR UNSECURED 05/20 5.375	0.012%	73.750%
1789	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.012%	73.762%
1790	GEMALTO NV	0.012%	73.774%
1791	BAE SYSTEMS HLD	0.012%	73.786%
1792	DERWENT LONDON	0.012%	73.799%
1793	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.012%	73.811%
1794	ASSURED GUARANT	0.012%	73.823%
1795	WHITBREAD PLC	0.012%	73.835%
1796	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.012%	73.847%
1797	SANTANDER HLDG	0.012%	73.859%
1798	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.012%	73.872%
1799	SHERWIN WILLIAM	0.012%	73.884%
1800	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.012%	73.896%
1801	SOUTH STATE CORP COMMON STOCK USD2.5	0.012%	73.908%
1802	AXIS CAPITAL HO	0.012%	73.920%
1803	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	73.932%
1804	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.012%	73.945%
1805	CITIGROUP INC SR UNSECURED 03/21 2.7	0.012%	73.957%
1806	ALARIS ROYALTY	0.012%	73.969%
1807	US BANCORP SR UNSECURED 01/22 2.625	0.012%	73.981%
1808	QUALCOMM INC SR UNSECURED 05/22 3	0.012%	73.993%
1809	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.012%	74.005%
1810	Arch Capital Gr	0.012%	74.017%
1811	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.012%	74.029%
1812	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.012%	74.041%
1813	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.012%	74.054%
1814	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	74.066%
1815	PANDORA A/S	0.012%	74.078%
1816	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.012%	74.090%
1817	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.012%	74.102%
1818	INTL CONS AIRLI	0.012%	74.114%
1819	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	0.012%	74.126%
1820	TRACTOR SUPPLY	0.012%	74.138%
1821	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	74.150%
1822	AVIGILON CORP C	0.012%	74.162%
1823	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.012%	74.174%
1824	MAXIM INTEGRATE	0.012%	74.186%
1825	HANG SENG BANK	0.012%	74.198%
1826	OC OERLIKON COR	0.012%	74.211%
1827	COPA HOLDINGS S	0.012%	74.223%
1828	PT UNITED TRACT	0.012%	74.235%
1829	CYRUSONE INC REIT USD.01	0.012%	74.247%
1830	KAO CORP	0.012%	74.259%
1831	GENERAL MOTORS	0.012%	74.271%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	TARGET CORP SR UNSECURED 04/26 2.5	0.012%	74.283%
1833	HONG KONG EXCHA	0.012%	74.295%
1834	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.012%	74.307%
1835	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.012%	74.319%
1836	MIDDLEBY CORP COMMON STOCK USD.01	0.012%	74.331%
1837	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.012%	74.343%
1838	KLX INC COMMON STOCK USD.01	0.012%	74.355%
1839	EPR PROPERTIES REIT USD.01	0.012%	74.367%
1840	MOODY S CORP COMMON STOCK USD.01	0.012%	74.379%
1841	JEAN COUTU GRP	0.012%	74.391%
1842	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	74.403%
1843	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.012%	74.415%
1844	CONSTELLATION B	0.012%	74.427%
1845	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.012%	74.439%
1846	GENTING BHD	0.012%	74.450%
1847	NVIDIA CORP	0.012%	74.462%
1848	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.012%	74.474%
1849	ITT INC COMMON STOCK USD1.0	0.012%	74.486%
1850	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.012%	74.498%
1851	PLAINS ALL AMER	0.012%	74.510%
1852	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.012%	74.522%
1853	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.012%	74.534%
1854	BP CAPITAL MARK	0.012%	74.546%
1855	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.012%	74.558%
1856	POSCO	0.012%	74.569%
1857	TRUWORTHS INTER	0.012%	74.581%
1858	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.012%	74.593%
1859	EMC CORP(MASS)	0.012%	74.605%
1860	INTERDIGITAL IN	0.012%	74.617%
1861	CHINA UNICOM	0.012%	74.629%
1862	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.012%	74.641%
1863	TOKYO ELECTRON	0.012%	74.653%
1864	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	74.664%
1865	NU SKIN ENTERPR	0.012%	74.676%
1866	NORTH WEST CO I	0.012%	74.688%
1867	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	74.700%
1868	TULLOW OIL PLC	0.012%	74.712%
1869	REXNORD CORP COMMON STOCK USD.01	0.012%	74.723%
1870	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	74.735%
1871	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.012%	74.747%
1872	WOOD GROUP (JOH	0.012%	74.759%
1873	STORE CAPITAL CORP REIT USD.01	0.012%	74.771%
1874	FURUKAWA ELECTR	0.012%	74.782%
1875	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.012%	74.794%
1876	LARSEN & TOUBRO	0.012%	74.806%
1877	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	74.818%
1878	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	74.829%
1879	IMPERIAL HOLDIN	0.012%	74.841%
1880	WELLS FARGO & C	0.012%	74.853%
1881	ALLEGHANY CORP COMMON STOCK USD1.0	0.012%	74.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	TEIJIN	0.012%	74.877%
1883	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.012%	74.888%
1884	FIRSTCASH INC COMMON STOCK USD.01	0.012%	74.900%
1885	BNP PARIBAS	0.012%	74.912%
1886	FOREST CITY REALTY TRUST A REIT USD.01	0.012%	74.924%
1887	CBS CORP COMPANY GUAR 01/27 2.9	0.012%	74.935%
1888	TOKYU FUDOSAN H	0.012%	74.947%
1889	ADVANCED SEMICO	0.012%	74.959%
1890	YUM BRANDS INC COMMON STOCK	0.012%	74.970%
1891	HCL TECHNOLOGIE	0.012%	74.982%
1892	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.012%	74.994%
1893	CRANE CO	0.012%	75.006%
1894	BEAZLEY PLC	0.012%	75.017%
1895	INTL BUSINESS M	0.012%	75.029%
1896	DELUXE CORP	0.012%	75.041%
1897	WILLIAM DEMANT	0.012%	75.052%
1898	WILLIAM HILL PL	0.012%	75.064%
1899	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.012%	75.076%
1900	YES BANK LTD	0.012%	75.087%
1901	DAIWA SECURITIE	0.012%	75.099%
1902	SYSCO CORP COMMON STOCK USD1.0	0.012%	75.111%
1903	IPG PHOTONICS C	0.012%	75.122%
1904	TELE2 AB-B SHS	0.012%	75.134%
1905	ANHUI CONCH CEM	0.012%	75.145%
1906	WESTSHORE TERMI	0.012%	75.157%
1907	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.012%	75.169%
1908	AMERCO COMMON STOCK USD.25	0.012%	75.180%
1909	CBS CORP COMPANY GUAR 01/25 3.5	0.012%	75.192%
1910	CHIMEI INNOLUX	0.012%	75.203%
1911	XILINX INC	0.012%	75.215%
1912	EAST JAPAN RAIL	0.012%	75.226%
1913	ST JAMES PLACE	0.012%	75.238%
1914	CAIXABANK	0.012%	75.250%
1915	LENOVO GROUP LT	0.012%	75.261%
1916	BARCLAYS ADR-EA	0.012%	75.273%
1917	SANDVIK AB	0.012%	75.284%
1918	GS HOLDINGS COR	0.012%	75.296%
1919	SANDERSON FARMS INC COMMON STOCK USD1.0	0.012%	75.307%
1920	FISERV INC COMMON STOCK USD.01	0.012%	75.319%
1921	ISHIKAWAJIMA HA	0.012%	75.330%
1922	KERRY GROUP PLC	0.012%	75.342%
1923	TATA MOTORS LTD	0.012%	75.353%
1924	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.012%	75.365%
1925	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.012%	75.376%
1926	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.012%	75.388%
1927	SEMICONDUCTOR M	0.012%	75.400%
1928	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.011%	75.411%
1929	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.011%	75.422%
1930	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.011%	75.434%
1931	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.011%	75.445%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	UNITED URBAN IN	0.011%	75.457%
1933	HUBBELL INC COMMON STOCK USD.01	0.011%	75.468%
1934	UNI-SELECT INC	0.011%	75.480%
1935	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.011%	75.491%
1936	US BANK NA/CINC	0.011%	75.503%
1937	GROUP 4 SECURIC	0.011%	75.514%
1938	KB FINANCIAL GR	0.011%	75.525%
1939	IVANHOE MINES L	0.011%	75.537%
1940	ERSTE GROUP BAN	0.011%	75.548%
1941	ARTIS REAL ESTA	0.011%	75.560%
1942	CHINA SHENHUA E	0.011%	75.571%
1943	ST NRTH RHINE-W	0.011%	75.582%
1944	MAPFRE SA	0.011%	75.594%
1945	CORNING INC SR UNSECURED 08/20 4.25	0.011%	75.605%
1946	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.011%	75.616%
1947	SLEEP COUNTRY C	0.011%	75.628%
1948	FNB CORP COMMON STOCK USD.01	0.011%	75.639%
1949	HANA FINANCIAL	0.011%	75.650%
1950	HKT TRUST	0.011%	75.662%
1951	LIVANOVA PLC	0.011%	75.673%
1952	HIGHWOODS PROPE	0.011%	75.684%
1953	TATA CONSULTANC	0.011%	75.696%
1954	CHEVRON CORP SR UNSECURED 05/21 2.1	0.011%	75.707%
1955	CHINA GOLD INTL	0.011%	75.718%
1956	CARPENTER TECHN	0.011%	75.730%
1957	IG GROUP HLDGS	0.011%	75.741%
1958	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.011%	75.752%
1959	SHOPRITE HLDGS	0.011%	75.763%
1960	HEWLETT PACKARD	0.011%	75.775%
1961	CORELOGIC INC COMMON STOCK USD1.0	0.011%	75.786%
1962	FILA KOREA LTD	0.011%	75.797%
1963	CNH INDUSTRIAL	0.011%	75.808%
1964	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.011%	75.820%
1965	ALBEMARLE CORP	0.011%	75.831%
1966	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	75.842%
1967	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.011%	75.853%
1968	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.011%	75.864%
1969	DS SMITH PLC	0.011%	75.876%
1970	SAFRAN SA	0.011%	75.887%
1971	DONALDSON CO IN	0.011%	75.898%
1972	BANK HAPOLIM B	0.011%	75.909%
1973	SUMITOMO HEAVY	0.011%	75.920%
1974	UMPQUA HOLDINGS CORP COMMON STOCK	0.011%	75.931%
1975	TRANSOCEAN LTD	0.011%	75.943%
1976	PRUDENTIAL CORP	0.011%	75.954%
1977	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.011%	75.965%
1978	ANSYS INC COMMON STOCK USD.01	0.011%	75.976%
1979	ORICA LIMITED	0.011%	75.987%
1980	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	75.998%
1981	VONOVIA SE	0.011%	76.009%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.011%	76.021%
1983	WOODWARD INC COMMON STOCK USD.00292	0.011%	76.032%
1984	MATTEL INC SR UNSECURED 08/21 2.35	0.011%	76.043%
1985	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.011%	76.054%
1986	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.011%	76.065%
1987	FRAPORT AG	0.011%	76.076%
1988	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	76.087%
1989	CALLON PETROLEUM CO COMMON STOCK USD.01	0.011%	76.098%
1990	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	76.109%
1991	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.011%	76.120%
1992	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	76.131%
1993	KINGBOARD CHEMI	0.011%	76.142%
1994	LIFE STORAGE INC REIT USD.01	0.011%	76.154%
1995	IBM CORP	0.011%	76.165%
1996	BBA AVIATION	0.011%	76.176%
1997	CNH INDUSTRIAL	0.011%	76.187%
1998	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.011%	76.198%
1999	KESKO	0.011%	76.209%
2000	IBERIABANK CORP	0.011%	76.220%
2001	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.011%	76.231%
2002	ORIX JREIT INC	0.011%	76.241%
2003	CLEAN HARBOR IN	0.011%	76.252%
2004	SKYWEST INC COMMON STOCK	0.011%	76.263%
2005	HENRY SCHEIN CO	0.011%	76.274%
2006	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.011%	76.285%
2007	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.011%	76.296%
2008	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.011%	76.307%
2009	SAPPI	0.011%	76.318%
2010	POPULAR INC COMMON STOCK USD.01	0.011%	76.329%
2011	DISCOVERY INC C COMMON STOCK USD.01	0.011%	76.340%
2012	EQUITABLE GROUP	0.011%	76.351%
2013	LAMAR ADVERTISING CO A REIT USD.001	0.011%	76.361%
2014	TARGA RESOURCES CORP COMMON STOCK USD.001	0.011%	76.372%
2015	EAGLE MATERIALS	0.011%	76.383%
2016	SAP AG	0.011%	76.394%
2017	CALFRAC WELL SE	0.011%	76.405%
2018	CNX RESOURCES CORP COMMON STOCK USD.01	0.011%	76.416%
2019	FIBRA UNO ADMIN	0.011%	76.427%
2020	BIO TECHNE CORP COMMON STOCK USD.01	0.011%	76.437%
2021	FASTENAL	0.011%	76.448%
2022	AMER SPORTS OYJ	0.011%	76.459%
2023	ASSA ABLOY AB	0.011%	76.470%
2024	RIO TINTO PLC	0.011%	76.481%
2025	INDIABULLS HOUS	0.011%	76.492%
2026	CONDUENT INC COMMON STOCK USD.01	0.011%	76.502%
2027	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.011%	76.513%
2028	VISTRA ENERGY CORP COMMON STOCK	0.011%	76.524%
2029	ALSTOM	0.011%	76.535%
2030	CARLSBERG	0.011%	76.546%
2031	SEMPRA ENERGY COMMON STOCK	0.011%	76.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	CIRRUS LOGIC IN	0.011%	76.567%
2033	BCO BRADESCO SA	0.011%	76.578%
2034	HAEMONETICS COR	0.011%	76.589%
2035	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	76.599%
2036	ESTEE LAUDER CO	0.011%	76.610%
2037	KINAXIS INC	0.011%	76.621%
2038	CH ROBINSON WOR	0.011%	76.632%
2039	BARNES GROUP INC COMMON STOCK USD.01	0.011%	76.642%
2040	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.011%	76.653%
2041	SUNNY OPTICAL T	0.011%	76.664%
2042	CARTER S INC COMMON STOCK USD.01	0.011%	76.674%
2043	ALTUS GROUP LTD	0.011%	76.685%
2044	EMPRESA BRASILE	0.011%	76.696%
2045	INNOGY SE	0.011%	76.707%
2046	ALACER GOLD COR	0.011%	76.717%
2047	TERADATA CORP COMMON STOCK USD.01	0.011%	76.728%
2048	COLFAX CORP	0.011%	76.739%
2049	KURARAY CO	0.011%	76.749%
2050	WINPAK LTD	0.011%	76.760%
2051	FMC CORP	0.011%	76.771%
2052	SUZANO PAPEL E	0.011%	76.781%
2053	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.011%	76.792%
2054	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.011%	76.803%
2055	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	76.813%
2056	CHINA COMMUNICA	0.011%	76.824%
2057	NOVOZYMES A/S	0.011%	76.835%
2058	OSRAM LICHT AG	0.011%	76.845%
2059	CENTRICA PLC	0.011%	76.856%
2060	NIPPON PROLOGIS	0.011%	76.867%
2061	KEMPER CORP COMMON STOCK USD.1	0.011%	76.877%
2062	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	76.888%
2063	RALPH LAUREN CORP COMMON STOCK USD.01	0.011%	76.898%
2064	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	76.909%
2065	JAPAN RETAIL FU	0.011%	76.920%
2066	PINNACLE FOODS INC COMMON STOCK USD.01	0.011%	76.930%
2067	SEB SA	0.011%	76.941%
2068	BARRY CALLEBAUT	0.011%	76.951%
2069	CITRIX SYSTEMS	0.011%	76.962%
2070	POLARIS INDUSTR	0.011%	76.972%
2071	ENGHOUSE SYSTEM	0.011%	76.983%
2072	HANKYU CORP	0.011%	76.994%
2073	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.011%	77.004%
2074	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.011%	77.015%
2075	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	77.025%
2076	BRP INC/CA- SUB	0.011%	77.036%
2077	KERING	0.011%	77.046%
2078	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.011%	77.057%
2079	CAP GEMINI	0.011%	77.067%
2080	MORGAN STANLEY	0.011%	77.078%
2081	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	77.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	TATE & LYLE	0.011%	77.099%
2083	SEAGATE TECHNOL	0.011%	77.109%
2084	LITTELFUSE INC COMMON STOCK USD.01	0.011%	77.120%
2085	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.011%	77.130%
2086	LEGG MASON INC COMMON STOCK USD.1	0.010%	77.141%
2087	NOMURA REAL EST	0.010%	77.151%
2088	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.010%	77.162%
2089	RICHELIEU HARDW	0.010%	77.172%
2090	VOESTALPINE AG	0.010%	77.183%
2091	ASSOCD BANC-COR	0.010%	77.193%
2092	IDEX CORP	0.010%	77.204%
2093	WESCO INTERNATI	0.010%	77.214%
2094	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.010%	77.225%
2095	MOMO INC SPON ADR ADR USD.0001	0.010%	77.235%
2096	AMERICA MOVIL S	0.010%	77.246%
2097	NUVASIVE INC COMMON STOCK USD.001	0.010%	77.256%
2098	DEUTSCHE WOHNEN	0.010%	77.266%
2099	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.010%	77.277%
2100	CHINA GAS HOLDI	0.010%	77.287%
2101	YY INC ADR ADR USD.00001	0.010%	77.298%
2102	LIXIL GROUP COR	0.010%	77.308%
2103	CORUS ENTERTAIN	0.010%	77.319%
2104	POLSKI KON NAF	0.010%	77.329%
2105	NRG ENERGY	0.010%	77.339%
2106	BCA POP EMILIA	0.010%	77.350%
2107	ASAHI BREWERIES	0.010%	77.360%
2108	SERVICE CORP IN	0.010%	77.371%
2109	CIFI HOLDINGS G	0.010%	77.381%
2110	CHINA STEEL	0.010%	77.391%
2111	SUMITOMO CORP	0.010%	77.402%
2112	SONOVA HOLDING	0.010%	77.412%
2113	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	77.423%
2114	BCO DO BRASIL S	0.010%	77.433%
2115	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.010%	77.443%
2116	SPRINT CORP COMMON STOCK USD.01	0.010%	77.454%
2117	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	77.464%
2118	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.010%	77.475%
2119	SHELL INTERNATI	0.010%	77.485%
2120	OLD NATIONAL BANCORP COMMON STOCK	0.010%	77.495%
2121	UBE INDUSTRIES	0.010%	77.506%
2122	BUCHER IND-REGD	0.010%	77.516%
2123	PDC ENERGY INC COMMON STOCK USD.01	0.010%	77.526%
2124	TAIHEIYO CEMENT	0.010%	77.536%
2125	NASPERS LIMITED	0.010%	77.547%
2126	SUNRISE COMMUNC	0.010%	77.557%
2127	TOTAL ENERGY SE	0.010%	77.567%
2128	BLUEBIRD BIO IN	0.010%	77.578%
2129	BENDIGO AND ADE	0.010%	77.588%
2130	LEGRAND SA	0.010%	77.598%
2131	WORTHINGTON IND	0.010%	77.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	77.619%
2133	HUDSON'S BAY CO	0.010%	77.629%
2134	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	77.640%
2135	BRENNTAG AG	0.010%	77.650%
2136	ALLEGIANT TRAVE	0.010%	77.660%
2137	CENTRAL JAPAN R	0.010%	77.670%
2138	HEINEKEN NV	0.010%	77.681%
2139	EDF	0.010%	77.691%
2140	GAM HOLDING LTD	0.010%	77.701%
2141	BELDEN INC COMMON STOCK USD.01	0.010%	77.711%
2142	JULIUS BAER GRO	0.010%	77.722%
2143	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	77.732%
2144	BAT INTL FIN PL	0.010%	77.742%
2145	MATADOR RESOURCES CO COMMON STOCK USD.01	0.010%	77.752%
2146	ICICI BANK LTD	0.010%	77.763%
2147	BIG LOTS INC COMMON STOCK USD.01	0.010%	77.773%
2148	CORESITE REALTY CORP REIT USD.01	0.010%	77.783%
2149	GUYANA GOLDFIEL	0.010%	77.793%
2150	INVESTORS BANCORP INC COMMON STOCK USD.01	0.010%	77.803%
2151	ARCH COAL INC A COMMON STOCK USD.01	0.010%	77.814%
2152	CHILDRENS PLACE	0.010%	77.824%
2153	CIMB GROUP HOLD	0.010%	77.834%
2154	COBHAM PLC	0.010%	77.844%
2155	MSC INDUSTRIAL	0.010%	77.854%
2156	LCI INDUSTRIES COMMON STOCK USD.01	0.010%	77.864%
2157	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	77.875%
2158	CRODA INTERNATI	0.010%	77.885%
2159	SHUTTERFLY INC	0.010%	77.895%
2160	UNI-PRESIDENT E	0.010%	77.905%
2161	LOTTE CHEMICAL	0.010%	77.915%
2162	TAIWAN CEMENT	0.010%	77.925%
2163	SASOL	0.010%	77.935%
2164	BAYER MOTOREN W	0.010%	77.945%
2165	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	77.956%
2166	REGAL BELOIT CORP COMMON STOCK USD.01	0.010%	77.966%
2167	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	77.976%
2168	TOLL BROTHERS INC COMMON STOCK USD.01	0.010%	77.986%
2169	MITSUBISHI GAS	0.010%	77.996%
2170	TOPBUILD CORP COMMON STOCK	0.010%	78.006%
2171	DOWNER EDI LTD	0.010%	78.016%
2172	TIMKEN CO	0.010%	78.026%
2173	EDENRED	0.010%	78.036%
2174	MAXIMUS INC COMMON STOCK	0.010%	78.046%
2175	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.010%	78.056%
2176	NATIONAL GRID PLC SP ADR ADR	0.010%	78.066%
2177	AARON S INC COMMON STOCK USD.5	0.010%	78.076%
2178	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	78.086%
2179	XEROX CORP 2.75	0.010%	78.096%
2180	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.010%	78.106%
2181	OBSIDIAN ENERGY LTD COMMON STOCK	0.010%	78.116%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.010%	78.126%
2183	FLOWERS FOODS INC COMMON STOCK USD.01	0.010%	78.136%
2184	KONICA MINOLTA	0.010%	78.146%
2185	BAT INTL FINANC	0.010%	78.156%
2186	LITHIA MOTORS INC CL A COMMON STOCK	0.010%	78.166%
2187	PARTNERS GROUP	0.010%	78.176%
2188	TOYOTA MOTOR CR	0.010%	78.186%
2189	WOOLWORTHS HLDG	0.010%	78.196%
2190	NEDCOR LTD ZAR1	0.010%	78.206%
2191	SES GLOBAL	0.010%	78.216%
2192	OMNICOM GROUP I	0.010%	78.226%
2193	PERKINELMER INC COMMON STOCK USD1.0	0.010%	78.236%
2194	WESTERN POWER W	0.010%	78.246%
2195	TENNECO AUTOMOT	0.010%	78.256%
2196	CIENA CORP COMMON STOCK USD.01	0.010%	78.266%
2197	JBG SMITH PROPERTIES REIT USD.01	0.010%	78.275%
2198	ENSTAR GROUP LT	0.010%	78.285%
2199	LUKOIL PJSC - A	0.010%	78.295%
2200	SYNEOS HEALTH INC COMMON STOCK USD.01	0.010%	78.305%
2201	BLACK KNIGHT INC COMMON STOCK	0.010%	78.315%
2202	SCOR	0.010%	78.325%
2203	NESTLE FINANCE	0.010%	78.335%
2204	HAYS	0.010%	78.345%
2205	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	78.355%
2206	ANIXTER INTL IN	0.010%	78.365%
2207	COMPASS GROUP P	0.010%	78.374%
2208	NIPPON EXPRESS	0.010%	78.384%
2209	ANGLOVAAL INDS	0.010%	78.394%
2210	TEMENOS GROUP A	0.010%	78.404%
2211	BOARDWALK REIT	0.010%	78.414%
2212	PLASTIC OMNIUM	0.010%	78.424%
2213	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	78.434%
2214	TEVA PHARMACEUTICAL SP ADR ADR	0.010%	78.443%
2215	CINEWORLD GROUP	0.010%	78.453%
2216	CABOT CORP	0.010%	78.463%
2217	PEGATRON CORP	0.010%	78.473%
2218	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.010%	78.483%
2219	ATLAS COPCO AB-	0.010%	78.492%
2220	NETSCOUT SYSTEMS INC COMMON STOCK USD1.00	0.010%	78.502%
2221	MITSUI OSK LINE	0.010%	78.512%
2222	CANACOL ENERGY	0.010%	78.522%
2223	MILLICOM INTL C	0.010%	78.532%
2224	CNO FINANCIAL	0.010%	78.542%
2225	EXPERIAN PLC	0.010%	78.551%
2226	KENNAMETAL INC COMMON STOCK USD1.25	0.010%	78.561%
2227	ASCENDAS REAL E	0.010%	78.571%
2228	INTERMEDIATE CA	0.010%	78.581%
2229	E L FINL CORP L	0.010%	78.590%
2230	ROYAL UNIBREW A	0.010%	78.600%
2231	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.010%	78.610%
2232	PUBLIC SERVICE	0.010%	78.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	78.619%
2233	SEKISUI HOUSE	0.010%	78.629%
2234	CLOSE BROS GROU	0.010%	78.639%
2235	MAN STRATEGIC H	0.010%	78.649%
2236	ACS, ACTIVIDADE	0.010%	78.658%
2237	CHINA CONCH VEN	0.010%	78.668%
2238	ANTOFAGASTA HLD	0.010%	78.678%
2239	EQUITY COMMONWEALTH REIT USD.01	0.010%	78.688%
2240	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	78.697%
2241	TRICON CAPITAL	0.010%	78.707%
2242	WELLS FARGO & C	0.010%	78.717%
2243	TATA STEEL LIM	0.010%	78.726%
2244	BPCE SA SR UNSECURED 02/21 2.65	0.010%	78.736%
2245	COGECO INC COMMON STOCK	0.010%	78.746%
2246	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.755%
2247	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	78.765%
2248	NEX GROUP PLC	0.010%	78.775%
2249	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	78.784%
2250	GEBERIT AG-REG	0.010%	78.794%
2251	HUGO BOSS AG	0.010%	78.804%
2252	ESSITY AKTIEBOL	0.010%	78.813%
2253	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.010%	78.823%
2254	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.010%	78.833%
2255	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.010%	78.842%
2256	MITSUBISHI UJF	0.010%	78.852%
2257	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	78.862%
2258	NGK INSULATORS	0.010%	78.871%
2259	DOMTAR CORP USD	0.010%	78.881%
2260	KEPPEL CORP	0.010%	78.890%
2261	HENGAN INTL	0.010%	78.900%
2262	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	78.910%
2263	BEMIS CO INC	0.010%	78.919%
2264	WOORI BANK	0.010%	78.929%
2265	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.010%	78.938%
2266	METRO WHOLESALE	0.010%	78.948%
2267	AAREAL BANK AG	0.010%	78.958%
2268	BIRCHCLIFF ENER	0.010%	78.967%
2269	FREENET AG	0.010%	78.977%
2270	DTE ENERGY INC	0.010%	78.986%
2271	VISTEON CORP COMMON STOCK	0.010%	78.996%
2272	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	79.006%
2273	SAMSUNG ELEC-ME	0.010%	79.015%
2274	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.010%	79.025%
2275	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.010%	79.034%
2276	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	79.044%
2277	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	79.054%
2278	ASPEN INSURANCE	0.010%	79.063%
2279	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.010%	79.073%
2280	BABCOCK INTL GR	0.010%	79.082%
2281	KAWASAKI HEAVY	0.010%	79.092%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	ORPEA	0.010%	79.101%
2283	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.010%	79.111%
2284	3I GROUP PLC	0.010%	79.120%
2285	PROASSURANCE CORP COMMON STOCK USD.01	0.010%	79.130%
2286	CLOROX CO	0.010%	79.139%
2287	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.010%	79.149%
2288	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.010%	79.158%
2289	LINCOLN ELEC HL	0.010%	79.168%
2290	RPC GROUP	0.009%	79.177%
2291	ALFA SA DE CV	0.009%	79.187%
2292	GLOBUS MEDICAL	0.009%	79.196%
2293	KAZAKHMYS PLC	0.009%	79.206%
2294	GUANGZHOU R&F P	0.009%	79.215%
2295	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	79.225%
2296	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	79.234%
2297	PREMIER GOLD MI	0.009%	79.244%
2298	GOLD FIELDS LTD SPONS ADR ADR	0.009%	79.253%
2299	NEW YORK TIMES	0.009%	79.263%
2300	HYUNDAI ENG & C	0.009%	79.272%
2301	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	79.282%
2302	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.009%	79.291%
2303	MEREDITH CORP	0.009%	79.301%
2304	CABOT OIL & GAS	0.009%	79.310%
2305	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.009%	79.319%
2306	GPE EUROTUNNEL	0.009%	79.329%
2307	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	79.338%
2308	COMMERCIAL METALS CO COMMON STOCK USD.01	0.009%	79.348%
2309	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	79.357%
2310	SERVICEMASTER G	0.009%	79.367%
2311	NIPPON YUSEN KK	0.009%	79.376%
2312	SENIOR HOUSING PROP TRUST REIT USD.01	0.009%	79.385%
2313	WIENERBERGER AG	0.009%	79.395%
2314	RELX NV	0.009%	79.404%
2315	RESONA HOLDINGS	0.009%	79.414%
2316	NATIONAL GENERA	0.009%	79.423%
2317	MEDIATEK INC	0.009%	79.432%
2318	INGENICO	0.009%	79.442%
2319	UBS GROUP	0.009%	79.451%
2320	RITCHIE BROS. A	0.009%	79.460%
2321	COVESTRO AG	0.009%	79.470%
2322	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.009%	79.479%
2323	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.009%	79.489%
2324	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	79.498%
2325	INTERTAPE POLYM	0.009%	79.507%
2326	PERRIGO FIN UNL	0.009%	79.517%
2327	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	79.526%
2328	CHURCH & DWIGHT	0.009%	79.535%
2329	HUSQVARNA AB -	0.009%	79.545%
2330	WATERS CORP	0.009%	79.554%
2331	ROCKWELL AUTO	0.009%	79.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	CELLTRION INC K	0.009%	79.573%
2333	WALKER + DUNLOP INC COMMON STOCK	0.009%	79.582%
2334	COLRUYT SA	0.009%	79.591%
2335	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.009%	79.600%
2336	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	79.610%
2337	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.009%	79.619%
2338	CIT GROUP INC COMMON STOCK USD.01	0.009%	79.628%
2339	China Mengniu D	0.009%	79.638%
2340	QORVO INC COMMON STOCK USD.0001	0.009%	79.647%
2341	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.009%	79.656%
2342	MITSUBISHI MATE	0.009%	79.665%
2343	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.009%	79.675%
2344	CEZ AS	0.009%	79.684%
2345	TETRA TECH INC COMMON STOCK USD.01	0.009%	79.693%
2346	IMI PLC	0.009%	79.703%
2347	PASON SYSTEMS I	0.009%	79.712%
2348	BID CORP LTD	0.009%	79.721%
2349	PRA HEALTH SCIE	0.009%	79.730%
2350	CONVERGYS CORP COMMON STOCK	0.009%	79.740%
2351	DILLARD DEPT ST	0.009%	79.749%
2352	NATIXIS	0.009%	79.758%
2353	Atlantia SpA	0.009%	79.767%
2354	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	79.776%
2355	KBR INC COMMON STOCK USD.001	0.009%	79.786%
2356	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.009%	79.795%
2357	WEC ENERGY GROU	0.009%	79.804%
2358	mitsui fudosan	0.009%	79.813%
2359	PROCTER & GAMBL	0.009%	79.822%
2360	AUTOCANADA INC	0.009%	79.832%
2361	LIFE HEALTHCARE	0.009%	79.841%
2362	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.009%	79.850%
2363	BYD CO	0.009%	79.859%
2364	RECRUIT HOLDING	0.009%	79.868%
2365	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.009%	79.877%
2366	ORIX CORP	0.009%	79.886%
2367	ROBERT HALF INT	0.009%	79.896%
2368	NABORS INDUSTRI	0.009%	79.905%
2369	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.009%	79.914%
2370	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.009%	79.923%
2371	AURUBIS AG	0.009%	79.932%
2372	VISHAY INTERTEC	0.009%	79.941%
2373	COUSINS PROPERTIES INC REIT USD1.0	0.009%	79.950%
2374	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	79.959%
2375	CRACKER BARREL	0.009%	79.969%
2376	ELECTROCOMPONEN	0.009%	79.978%
2377	SHINHAN FIN GRO	0.009%	79.987%
2378	TRELLEBORG AB	0.009%	79.996%
2379	VIASAT INC COMMON STOCK USD.0001	0.009%	80.005%
2380	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	80.014%
2381	MSCI INC	0.009%	80.023%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	NITTO DENKO COR	0.009%	80.032%
2383	ENERSYS COMMON STOCK USD.01	0.009%	80.041%
2384	CAPITALAND	0.009%	80.050%
2385	HERMAN MILLER I	0.009%	80.059%
2386	SYMANTEC CORP	0.009%	80.068%
2387	MEGA FINANCIAL	0.009%	80.077%
2388	HEALTHCARE REALTY TRUST INC REIT USD.01	0.009%	80.086%
2389	BANK OF HAWAII CORP COMMON STOCK USD.01	0.009%	80.095%
2390	STANDARD LIFE P	0.009%	80.104%
2391	VOPAK (KON)	0.009%	80.113%
2392	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	80.122%
2393	QEP RESOURCES INC COMMON STOCK USD.01	0.009%	80.131%
2394	BED BATH & BEYO	0.009%	80.140%
2395	COMMONWEALTH BA	0.009%	80.149%
2396	FONCIERE DES RE	0.009%	80.158%
2397	INTL BK RECON &	0.009%	80.167%
2398	ROGERS SUGAR IN	0.009%	80.176%
2399	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	80.185%
2400	STATE STREET CORP SR UNSECURED 05/21 1.95	0.009%	80.194%
2401	TECH DATA CORP COMMON STOCK USD.0015	0.009%	80.203%
2402	COMMONWEALTH BA	0.009%	80.212%
2403	ROYAL BANK OF SCOT SPON ADR ADR	0.009%	80.221%
2404	NICHIREI CORP	0.009%	80.230%
2405	MERCURY GENERAL	0.009%	80.239%
2406	ASIAN DEVELOPME	0.009%	80.247%
2407	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	80.256%
2408	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	80.265%
2409	HERBALIFE LTD COMMON STOCK USD.002	0.009%	80.274%
2410	HANWHA CHEMICAL	0.009%	80.283%
2411	HEXAGON AB	0.009%	80.292%
2412	CANFOR PULP PRO	0.009%	80.301%
2413	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.310%
2414	RENTOKIL INITIA	0.009%	80.319%
2415	ASPEN PHARMACAR	0.009%	80.328%
2416	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.009%	80.337%
2417	RELX PLC SPON ADR ADR	0.009%	80.345%
2418	WHITE MOUNTAINS	0.009%	80.354%
2419	BANK OF NT BUTT	0.009%	80.363%
2420	FIRST INDL REAL	0.009%	80.372%
2421	SIERRA WIRELESS INC COMMON STOCK	0.009%	80.381%
2422	TAUBMAN CENTERS INC REIT USD.01	0.009%	80.390%
2423	HAIER ELECTRONI	0.009%	80.399%
2424	BARCLAYS PLC	0.009%	80.407%
2425	SANTOS LIMITED	0.009%	80.416%
2426	CHINA VANKE CO	0.009%	80.425%
2427	TARO PHARMACEUT	0.009%	80.434%
2428	KLA TENCOR CORP COMMON STOCK USD.001	0.009%	80.443%
2429	AGF MGMT LTD CL	0.009%	80.452%
2430	SEMBICORP INDUST	0.009%	80.460%
2431	SUMITOMO RUBBER	0.009%	80.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	KIA MOTORS CORP	0.009%	80.478%
2433	AIR FRANCE-KLM	0.009%	80.487%
2434	CATHAY FINANCIA	0.009%	80.496%
2435	RLJ LODGING TRUST REIT	0.009%	80.504%
2436	CATTOLICA ASSIC	0.009%	80.513%
2437	TRINSEO SA	0.009%	80.522%
2438	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	80.531%
2439	CANOPY GROWTH C	0.009%	80.540%
2440	ABM INDUSTRIES INC COMMON STOCK USD.01	0.009%	80.548%
2441	DENKI KAGAKU KO	0.009%	80.557%
2442	METSO OYJ	0.009%	80.566%
2443	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.009%	80.575%
2444	SYNOPSIS INC	0.009%	80.584%
2445	LEG IMMOBILIEN	0.009%	80.592%
2446	GATX CORP	0.009%	80.601%
2447	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	80.610%
2448	EDISON INTERNATIONAL COMMON STOCK	0.009%	80.619%
2449	NIDEC CORPORATI	0.009%	80.628%
2450	XCEL ENERGY INC COMMON STOCK USD2.5	0.009%	80.636%
2451	BE SEMICONDUCTO	0.009%	80.645%
2452	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.009%	80.654%
2453	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.009%	80.663%
2454	CNPC (HONG KONG	0.009%	80.671%
2455	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.009%	80.680%
2456	Dongbu Insuranc	0.009%	80.689%
2457	CES ENERGY SOLU	0.009%	80.698%
2458	TEGNA INC COMMON STOCK USD1.0	0.009%	80.706%
2459	SABRE CORP COMMON STOCK USD.01	0.009%	80.715%
2460	EVERCORE PARTNE	0.009%	80.724%
2461	SAMSONITE INTL	0.009%	80.733%
2462	RLI CORP COMMON STOCK USD1.0	0.009%	80.741%
2463	KERRY PROPRTIE	0.009%	80.750%
2464	BROWN-FORMAN CO	0.009%	80.759%
2465	STERIS PLC	0.009%	80.767%
2466	CITIC LTD	0.009%	80.776%
2467	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.009%	80.785%
2468	VARIAN MEDICAL	0.009%	80.794%
2469	B3 SA - BRASIL	0.009%	80.802%
2470	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	80.811%
2471	J FRONT RETAILI	0.009%	80.820%
2472	TRITON INTERNAT	0.009%	80.828%
2473	MB FINANCIAL INC COMMON STOCK USD.01	0.009%	80.837%
2474	RICOH CO	0.009%	80.846%
2475	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.009%	80.854%
2476	ELDORADO GOLD CORP COMMON STOCK	0.009%	80.863%
2477	NATIONAL EXPRES	0.009%	80.872%
2478	AUTOZONE INC COMMON STOCK USD.01	0.009%	80.880%
2479	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	80.889%
2480	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.009%	80.898%
2481	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	80.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	ICADE	0.009%	80.915%
2483	KB HOME COMMON STOCK USD1.0	0.009%	80.924%
2484	BANCO COMERCIAL	0.009%	80.932%
2485	FIRST MERCHANTS CORP COMMON STOCK	0.009%	80.941%
2486	CREDICORP	0.009%	80.950%
2487	SPROTT INC COMM	0.009%	80.958%
2488	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.009%	80.967%
2489	DAIWAHOUSE RE	0.009%	80.976%
2490	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.009%	80.984%
2491	YAMATO HOLDINGS	0.009%	80.993%
2492	NEW WORLD DEVEL	0.009%	81.001%
2493	SAIPEM SPA	0.009%	81.010%
2494	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.009%	81.019%
2495	KOBE STEEL	0.009%	81.027%
2496	TRANSALTA RENEW	0.009%	81.036%
2497	CAMBREX CORP COMMON STOCK USD.1	0.009%	81.044%
2498	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	81.053%
2499	RSA INSURANCE G	0.009%	81.061%
2500	LG TELECOM LTD	0.009%	81.070%
2501	NETWORK HEALTHC	0.009%	81.079%
2502	II VI INC COMMON STOCK	0.009%	81.087%
2503	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	81.096%
2504	DENTSU INC.	0.009%	81.104%
2505	WOOLWORTHS LTD	0.009%	81.113%
2506	JAPAN PRIME REA	0.009%	81.121%
2507	LEONI AG	0.009%	81.130%
2508	THYSSEN KRUPP A	0.009%	81.139%
2509	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.009%	81.147%
2510	COMPAL ELECTRON	0.009%	81.156%
2511	SAMSUNG FIRE &	0.009%	81.164%
2512	WANT WANT CHINA	0.009%	81.173%
2513	PG&E CORP	0.009%	81.181%
2514	ROTORK PLC	0.009%	81.190%
2515	DISCOVERY INC A COMMON STOCK USD.01	0.009%	81.198%
2516	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.009%	81.207%
2517	SUNSTONE HOTEL	0.009%	81.215%
2518	B&M EUROPEAN VA	0.009%	81.224%
2519	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.009%	81.232%
2520	CAPITACOMMERCIA	0.009%	81.241%
2521	Samsung Life In	0.009%	81.249%
2522	JUPITER PLC	0.009%	81.258%
2523	HASEKO CORP	0.009%	81.266%
2524	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.009%	81.275%
2525	NOMURA REAL EST	0.008%	81.283%
2526	ESTACIO PARTICI	0.008%	81.292%
2527	BRINK S CO/THE COMMON STOCK USD1.0	0.008%	81.300%
2528	CHEMED CORP COMMON STOCK USD1.0	0.008%	81.309%
2529	VERINT SYSTEMS	0.008%	81.317%
2530	ALTIUS MINERALS	0.008%	81.326%
2531	INMOBILIARIA CO	0.008%	81.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.008%	81.343%
2533	MAJOR DRILLING	0.008%	81.351%
2534	FIRST FINANCIAL	0.008%	81.360%
2535	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	81.368%
2536	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.008%	81.377%
2537	SUNTEC REIT	0.008%	81.385%
2538	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.008%	81.394%
2539	GRACO INC COMMON STOCK USD1.0	0.008%	81.402%
2540	CHORUS AVIATION	0.008%	81.411%
2541	MALAYAN BKG BHD	0.008%	81.419%
2542	ENERSIS SA	0.008%	81.427%
2543	OASIS PETROLEUM INC COMMON STOCK USD.01	0.008%	81.436%
2544	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	81.444%
2545	CARPENTER TECH	0.008%	81.453%
2546	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.008%	81.461%
2547	RESMED INC	0.008%	81.469%
2548	VIA VAREJO SA	0.008%	81.478%
2549	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	81.486%
2550	PRICESMART INC	0.008%	81.495%
2551	ZIMMER HOLDINGS	0.008%	81.503%
2552	QBE INSURANCE	0.008%	81.511%
2553	EATON VANCE CORP COMMON STOCK USD.00390625	0.008%	81.520%
2554	INDITEX SA	0.008%	81.528%
2555	FORMOSA CHEMICA	0.008%	81.537%
2556	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.008%	81.545%
2557	MERITAGE HOMES	0.008%	81.553%
2558	TINGYI(CAYMAN I	0.008%	81.562%
2559	UPL LTD	0.008%	81.570%
2560	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.008%	81.578%
2561	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.008%	81.587%
2562	MITSUI MINING &	0.008%	81.595%
2563	CLICLS GROUP	0.008%	81.603%
2564	ITRON INC	0.008%	81.612%
2565	ARISTOCRAT LEIS	0.008%	81.620%
2566	LI & FUNG LIMIT	0.008%	81.628%
2567	YOKOHAMA RUBBER	0.008%	81.637%
2568	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	81.645%
2569	SINO-OCEAN LAND	0.008%	81.653%
2570	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	81.661%
2571	MEXICHEM SAB DE	0.008%	81.670%
2572	J + J SNACK FOODS CORP COMMON STOCK	0.008%	81.678%
2573	DAINIPPON INK&C	0.008%	81.686%
2574	WAJAX CORP	0.008%	81.694%
2575	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	81.703%
2576	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.008%	81.711%
2577	UNIPOLSAI SPA	0.008%	81.719%
2578	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	81.727%
2579	MINTH GROUP LTD	0.008%	81.736%
2580	FANUC	0.008%	81.744%
2581	ZYNGA INC CL A COMMON STOCK USD.00000625	0.008%	81.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	ORORA LTD	0.008%	81.760%
2583	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.008%	81.769%
2584	NORMA GROUP AG	0.008%	81.777%
2585	SILGAN HLDGS	0.008%	81.785%
2586	A2A SPA	0.008%	81.793%
2587	LANDSTAR SYSTEM	0.008%	81.802%
2588	ANTA SPORTS PRO	0.008%	81.810%
2589	SIENNA SENIOR L	0.008%	81.818%
2590	CARS.COM INC COMMON STOCK USD.01	0.008%	81.826%
2591	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	81.835%
2592	SUBSEA 7 SA	0.008%	81.843%
2593	KANEKA CORP	0.008%	81.851%
2594	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	81.859%
2595	CHINA RESOURCES	0.008%	81.867%
2596	CONTINENTAL GOL	0.008%	81.875%
2597	ASM INTL NV	0.008%	81.884%
2598	MORGAN STANLEY	0.008%	81.892%
2599	SRC ENERGY INC COMMON STOCK USD.001	0.008%	81.900%
2600	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.008%	81.908%
2601	CAPITAMALL TRUS	0.008%	81.916%
2602	T&D HOLDINGS IN	0.008%	81.925%
2603	RENASANT CORP COMMON STOCK USD5.0	0.008%	81.933%
2604	HOWDEN JOINERY	0.008%	81.941%
2605	ADVANCE RESIDEN	0.008%	81.949%
2606	SIGNET JEWELERS	0.008%	81.957%
2607	EPAM SYSTEMS INC COMMON STOCK USD.001	0.008%	81.965%
2608	AXEL SPRINGER A	0.008%	81.973%
2609	ACCIONA SA	0.008%	81.982%
2610	SINGAPORE TELEC	0.008%	81.990%
2611	FERROVIAL SA	0.008%	81.998%
2612	SPAR GROUP LIMI	0.008%	82.006%
2613	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	82.014%
2614	SHISEIDO CO	0.008%	82.022%
2615	EUTELSAT COMMUN	0.008%	82.030%
2616	ASTRA INTERNATI	0.008%	82.039%
2617	BRITISH SKY BRO	0.008%	82.047%
2618	SWIRE PACIFIC	0.008%	82.055%
2619	DEUTSCHE TELEKO	0.008%	82.063%
2620	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	82.071%
2621	LOOMIS AB	0.008%	82.079%
2622	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	82.087%
2623	GOEASY LTD	0.008%	82.095%
2624	DAIKIN INDUSTRI	0.008%	82.103%
2625	CVB FINANCIAL CORP COMMON STOCK	0.008%	82.111%
2626	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	82.120%
2627	CARA OPERATIONS	0.008%	82.128%
2628	MUNICIPALITY FI	0.008%	82.136%
2629	SOPRA	0.008%	82.144%
2630	GERRESHEIMER GR	0.008%	82.152%
2631	PROXIMUS	0.008%	82.160%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	TOPDANMARK A/S	0.008%	82.168%
2633	HERC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.176%
2634	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	82.184%
2635	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.008%	82.192%
2636	IT HOLDINGS COR	0.008%	82.200%
2637	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	82.208%
2638	STAR ENTERTAINM	0.008%	82.216%
2639	AGGREKO PLC	0.008%	82.224%
2640	HITACHI CONST M	0.008%	82.233%
2641	RUBIS SCA	0.008%	82.241%
2642	COCA-COLA EUROP	0.008%	82.249%
2643	CONCORDIA FINAN	0.008%	82.257%
2644	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.008%	82.265%
2645	TECH MAHINDRA L	0.008%	82.273%
2646	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	82.281%
2647	T GARANTI BANKA	0.008%	82.289%
2648	SYDBANK	0.008%	82.297%
2649	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.008%	82.305%
2650	BODYCOTE PLC	0.008%	82.313%
2651	SUNCORP GROUP	0.008%	82.321%
2652	TEREX CORP	0.008%	82.329%
2653	APACHE CORP SR UNSECURED 04/22 3.25	0.008%	82.337%
2654	HANG LUNG DEVEL	0.008%	82.345%
2655	VIACOM INC SR UNSECURED 04/24 3.875	0.008%	82.353%
2656	NORDEA BANK AB	0.008%	82.361%
2657	DONGFENG MOTOR	0.008%	82.369%
2658	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.008%	82.377%
2659	PTT GLOBAL CHEM	0.008%	82.385%
2660	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	82.393%
2661	CENTAMIN PLC	0.008%	82.401%
2662	BANCORPSOUTH BANK COMMON STOCK	0.008%	82.408%
2663	WENDY S CO/THE COMMON STOCK USD.1	0.008%	82.416%
2664	CMS ENERGY CORP	0.008%	82.424%
2665	SBM OFFSHORE NV	0.008%	82.432%
2666	ARGONAUT GOLD I	0.008%	82.440%
2667	BAIDU INC SPON ADR ADR USD.00005	0.008%	82.448%
2668	ROCKWOOL INTL	0.008%	82.456%
2669	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.464%
2670	AXA-UAP	0.008%	82.472%
2671	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.480%
2672	GUESS? INC COMMON STOCK USD.01	0.008%	82.488%
2673	SIGNATURE BANK COMMON STOCK USD.01	0.008%	82.496%
2674	INVESTEC PLC	0.008%	82.504%
2675	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.008%	82.512%
2676	ATHENAHEALTH IN	0.008%	82.519%
2677	ATHABASCA OIL C	0.008%	82.527%
2678	NVR INC COMMON STOCK USD.01	0.008%	82.535%
2679	AU OPTRONICS CO	0.008%	82.543%
2680	SEABOARD CORP COMMON STOCK USD1.0	0.008%	82.551%
2681	XINYI GLASS HOL	0.008%	82.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.008%	82.567%
2683	MARUTI SUZUKI	0.008%	82.575%
2684	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	82.582%
2685	AMBEV SA	0.008%	82.590%
2686	PRETIUM RESOURC	0.008%	82.598%
2687	LONDON STOCK EX	0.008%	82.606%
2688	MONDI LTD	0.008%	82.614%
2689	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.008%	82.622%
2690	CHAILEASE HOLDI	0.008%	82.629%
2691	JTEKT CORP.	0.008%	82.637%
2692	CABLE ONE INC COMMON STOCK USD.01	0.008%	82.645%
2693	DASSAULT SYSTEM	0.008%	82.653%
2694	WHIRLPOOL CORP	0.008%	82.661%
2695	E.SUN FINANCIAL	0.008%	82.669%
2696	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	82.676%
2697	METCASH LTD	0.008%	82.684%
2698	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	82.692%
2699	WACKER CHEMIE A	0.008%	82.700%
2700	KOREA INVESTMEN	0.008%	82.708%
2701	PLAYTECH	0.008%	82.715%
2702	SOTHEBY S COMMON STOCK USD.01	0.008%	82.723%
2703	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	82.731%
2704	SVENSKA HANDELS	0.008%	82.739%
2705	UNIQA INSURANCE	0.008%	82.747%
2706	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.754%
2707	GRAHAM HOLDINGS	0.008%	82.762%
2708	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.008%	82.770%
2709	TERNA RETE ELET	0.008%	82.778%
2710	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.786%
2711	CK ASSET HOLDIN	0.008%	82.793%
2712	INSURANCE AUSTR	0.008%	82.801%
2713	DUKE ENERGY COR	0.008%	82.809%
2714	JANUS HENDERSON	0.008%	82.816%
2715	CRED SUIS GP FU	0.008%	82.824%
2716	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.008%	82.832%
2717	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.008%	82.840%
2718	SINCLAIR BROADC	0.008%	82.847%
2719	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.008%	82.855%
2720	MEDICAL FACILIT	0.008%	82.863%
2721	F5 NETWORKS INC COMMON STOCK	0.008%	82.871%
2722	SABRA HEALTH CARE REIT INC REIT USD.01	0.008%	82.878%
2723	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	82.886%
2724	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.008%	82.894%
2725	DUNDEE PRECIOUS	0.008%	82.901%
2726	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.008%	82.909%
2727	SHAFTESBURY	0.008%	82.917%
2728	TOREX GOLD RESO	0.008%	82.924%
2729	SEMTECH CORP	0.008%	82.932%
2730	PUBLIC BNK-LOCA	0.008%	82.940%
2731	CHINA MERCHANT	0.008%	82.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	JBS SA	0.008%	82.955%
2733	HYUNDAI MARINE&	0.008%	82.963%
2734	THERMO FISHER S	0.008%	82.970%
2735	INDOFOODS SUKSE	0.008%	82.978%
2736	SANKYU INC	0.008%	82.986%
2737	GRUPO AEROPORTU	0.008%	82.993%
2738	BRUKER CORP COMMON STOCK USD.01	0.008%	83.001%
2739	TRUSTMARK CORP COMMON STOCK	0.008%	83.009%
2740	BANCO SANTANDER SA SPON ADR	0.008%	83.016%
2741	EQT CORPORATION	0.008%	83.024%
2742	OWENS-ILLINOIS	0.008%	83.031%
2743	MASONITE INTERNATIONAL CORP COMMON STOCK	0.008%	83.039%
2744	A P MOLLER - MA	0.008%	83.047%
2745	SINGAPORE PRESS	0.008%	83.054%
2746	WARTSILA OYJ AB	0.008%	83.062%
2747	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	83.070%
2748	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	83.077%
2749	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	83.085%
2750	TELENOR AS	0.008%	83.092%
2751	PT BANK CENTRAL	0.008%	83.100%
2752	OAD GAZPROM-SPO	0.008%	83.108%
2753	APERAM SA	0.008%	83.115%
2754	WABTEC CORP COMMON STOCK USD.01	0.008%	83.123%
2755	BT GROUP PLC	0.008%	83.130%
2756	FINMECCANICA SP	0.008%	83.138%
2757	FERRO CORP	0.008%	83.146%
2758	KILLAM APART RE	0.008%	83.153%
2759	SOJITZ CORP COM	0.008%	83.161%
2760	SYMRISE AG	0.008%	83.168%
2761	LIFEPOINT HOSPI	0.008%	83.176%
2762	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	83.183%
2763	TRIBUNE MEDIA C	0.008%	83.191%
2764	HASBRO INC	0.008%	83.199%
2765	SURGE ENERGY IN	0.008%	83.206%
2766	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	83.214%
2767	HELLA KGAA HUEC	0.008%	83.221%
2768	MORNINGSTAR INC COMMON STOCK	0.008%	83.229%
2769	SALZGITTER AG	0.008%	83.236%
2770	SANMINA CORP COMMON STOCK USD.01	0.008%	83.244%
2771	HEROUX DEVTEK	0.008%	83.251%
2772	TGS NOPEC GEOPH	0.008%	83.259%
2773	WPP PLC	0.008%	83.266%
2774	ENERGY CORP	0.008%	83.274%
2775	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.008%	83.281%
2776	GREIF INC CL A COMMON STOCK	0.008%	83.289%
2777	NTN CORPORATION	0.008%	83.296%
2778	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.007%	83.304%
2779	ALLREAL HOLDING	0.007%	83.311%
2780	CLEANAWAY WASTE	0.007%	83.319%
2781	LITE-ON TECHNOL	0.007%	83.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BEIJING ENT WAT	0.007%	83.334%
2783	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	83.341%
2784	ACTIVIA PROPERT	0.007%	83.349%
2785	LEIDOS HOLDINGS	0.007%	83.356%
2786	VICTREX PLC	0.007%	83.364%
2787	MDU RES GROUP I	0.007%	83.371%
2788	ENN ENERGY HOLD	0.007%	83.379%
2789	ILLUMINA INC	0.007%	83.386%
2790	HANKOOK TIRE CO	0.007%	83.394%
2791	ENVISION HEALTHCARE CORP COMMON STOCK	0.007%	83.401%
2792	PARAMOUNT GROUP INC REIT USD.01	0.007%	83.408%
2793	CENTURY TOKYO	0.007%	83.416%
2794	KULICKE&SOFFA I	0.007%	83.423%
2795	ASUSTEK COMPUTE	0.007%	83.431%
2796	ENERGEN CORP COMMON STOCK USD.01	0.007%	83.438%
2797	TAISEI CORP	0.007%	83.446%
2798	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.007%	83.453%
2799	ALPS ELECTRIC C	0.007%	83.460%
2800	HORIZON PHARMA	0.007%	83.468%
2801	TOWNE BANK COMMON STOCK USD1.667	0.007%	83.475%
2802	HYOSUNG CORP	0.007%	83.483%
2803	OZ MINERALS LTD	0.007%	83.490%
2804	ASICS CORP	0.007%	83.497%
2805	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	83.505%
2806	NGK SPARK PLUG	0.007%	83.512%
2807	GLP J-REIT	0.007%	83.520%
2808	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.007%	83.527%
2809	EBARA CORP	0.007%	83.534%
2810	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.007%	83.542%
2811	SWISS PRIME SIT	0.007%	83.549%
2812	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	83.556%
2813	UNIPOL GRUPPO F	0.007%	83.564%
2814	NORSK HYDRO AS	0.007%	83.571%
2815	JAPAN HOTEL REI	0.007%	83.579%
2816	ABERCROMBIE & F	0.007%	83.586%
2817	TIGER BRANDS	0.007%	83.593%
2818	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.007%	83.601%
2819	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	83.608%
2820	TURK HAVA YOLLA	0.007%	83.615%
2821	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.007%	83.623%
2822	KEYCORP	0.007%	83.630%
2823	KEYENCE CORP	0.007%	83.637%
2824	PAYCHEX INC	0.007%	83.645%
2825	RED HAT INC COMMON STOCK USD.0001	0.007%	83.652%
2826	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	83.659%
2827	HUMANA INC SR UNSECURED 10/19 2.625	0.007%	83.667%
2828	VALMET CORP	0.007%	83.674%
2829	SINOPAC HLDG	0.007%	83.681%
2830	BANNER CORPORATION COMMON STOCK USD.01	0.007%	83.689%
2831	JUNGHEINRICH -	0.007%	83.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	PPL CORPORATION	0.007%	83.703%
2833	SEI INVESTMENT	0.007%	83.711%
2834	INFOSYS LTD SP ADR ADR	0.007%	83.718%
2835	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	83.725%
2836	ECHOSTAR CORP A COMMON STOCK USD.001	0.007%	83.733%
2837	WHEELOCK & COMP	0.007%	83.740%
2838	BRANDYWINE REAL	0.007%	83.747%
2839	ABERTIS INFRAES	0.007%	83.755%
2840	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.007%	83.762%
2841	MCDERMOTT INTL	0.007%	83.769%
2842	MONRO INC COMMON STOCK USD.01	0.007%	83.777%
2843	CENTERPOINT ENE	0.007%	83.784%
2844	LENNAR CORP COMPANY GUAR 01/22 4.125	0.007%	83.791%
2845	DAICEL CHEM IND	0.007%	83.798%
2846	NINE DRAGONS PA	0.007%	83.806%
2847	CASINO GUICH-PE	0.007%	83.813%
2848	NESTLE FINANCE	0.007%	83.820%
2849	BNK FINANCIAL G	0.007%	83.827%
2850	MYRIAD GENETICS	0.007%	83.835%
2851	BADGER DAYLIGHT	0.007%	83.842%
2852	ELECTROLUX AB-S	0.007%	83.849%
2853	LULULEMON	0.007%	83.857%
2854	ENBRIDGE ENERGY	0.007%	83.864%
2855	PEARSON STK	0.007%	83.871%
2856	ADARO ENERGY TB	0.007%	83.878%
2857	EASTGROUP PROPERTIES INC REIT	0.007%	83.886%
2858	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	83.893%
2859	GREAT WALL AUTO	0.007%	83.900%
2860	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	83.907%
2861	CARDINAL ENERGY	0.007%	83.915%
2862	SMITH AND NEPHE	0.007%	83.922%
2863	NIPRO CORP	0.007%	83.929%
2864	CALERES INC COMMON STOCK USD.01	0.007%	83.936%
2865	DAVE & BUSTER'S	0.007%	83.943%
2866	QUANTA COMPUTER	0.007%	83.951%
2867	HINDALCO INDS	0.007%	83.958%
2868	HERA	0.007%	83.965%
2869	SUNOPTA INC COMMON STOCK	0.007%	83.972%
2870	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.007%	83.980%
2871	VONAGE HLDGS CO	0.007%	83.987%
2872	UNITE GROUP PLC	0.007%	83.994%
2873	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	84.001%
2874	AMEREN CORP	0.007%	84.008%
2875	CHINA RESOURCES	0.007%	84.016%
2876	EVOLUTION MININ	0.007%	84.023%
2877	FUTURE LAND DEV	0.007%	84.030%
2878	DR PEPPER SNAPP	0.007%	84.037%
2879	SHENZHOU INT GR	0.007%	84.044%
2880	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	84.051%
2881	FIVE BELOW COMMON STOCK USD.01	0.007%	84.059%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	NIKE INC SR UNSECURED 11/26 2.375	0.007%	84.066%
2883	YAGEO CORP	0.007%	84.073%
2884	KRATON CORP COMMON STOCK USD.01	0.007%	84.080%
2885	AFLAC INC SR UNSECURED 06/23 3.625	0.007%	84.087%
2886	OMRON CORP	0.007%	84.094%
2887	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.007%	84.101%
2888	HERMES INTL	0.007%	84.109%
2889	BK OF KYOTO	0.007%	84.116%
2890	ARGO GROUP INTE	0.007%	84.123%
2891	BANK OF QUEENSL	0.007%	84.130%
2892	EVONIK INDUSTRI	0.007%	84.137%
2893	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.007%	84.144%
2894	MINERAL RESOURC	0.007%	84.151%
2895	AG GROWTH INTER	0.007%	84.158%
2896	HOMESERVE PLC	0.007%	84.166%
2897	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	84.173%
2898	Straumann AG	0.007%	84.180%
2899	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	84.187%
2900	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	84.194%
2901	NHK SPRING CO	0.007%	84.201%
2902	CHINA MEDICAL S	0.007%	84.208%
2903	SPX FLOW INC COMMON STOCK USD.01	0.007%	84.215%
2904	ROGERS CORP COMMON STOCK USD1.0	0.007%	84.222%
2905	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	84.229%
2906	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.007%	84.237%
2907	NAGACORP LTD	0.007%	84.244%
2908	NAVER CORP	0.007%	84.251%
2909	OTP BANK PLC	0.007%	84.258%
2910	FRESH DEL MONTE	0.007%	84.265%
2911	TKH GROUP NV DU	0.007%	84.272%
2912	MOBILE MINI INC COMMON STOCK USD.01	0.007%	84.279%
2913	US Wire Order	0.007%	84.286%
2914	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.007%	84.293%
2915	ASTRAZENECA	0.007%	84.300%
2916	BOFI HOLDING INC COMMON STOCK USD.01	0.007%	84.307%
2917	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	84.314%
2918	TELEFONICA EMIS	0.007%	84.321%
2919	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	84.328%
2920	DRIL QUIP INC	0.007%	84.335%
2921	YOKOGAWA ELECTR	0.007%	84.342%
2922	FUJI ELECTRIC C	0.007%	84.349%
2923	NEXT PLC	0.007%	84.356%
2924	DCC PLC	0.007%	84.363%
2925	BOSKALIS WESTMN	0.007%	84.370%
2926	Alten	0.007%	84.377%
2927	ZIJIN MINING GR	0.007%	84.384%
2928	GRANITE CONST	0.007%	84.391%
2929	COFINIMMO	0.007%	84.398%
2930	MR PRICE GROUP	0.007%	84.405%
2931	STATOIL ASA SPON ADR ADR	0.007%	84.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	RAIA DROGASIL S	0.007%	84.419%
2933	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	84.426%
2934	CAPSTONE MINING	0.007%	84.433%
2935	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	84.440%
2936	LEOPALACE 21	0.007%	84.447%
2937	ENSCO PLC CLASS	0.007%	84.454%
2938	EASYJET	0.007%	84.461%
2939	MARUI CO	0.007%	84.468%
2940	CEMBRA MONEY BA	0.007%	84.475%
2941	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	84.482%
2942	SPARK NEW ZEA	0.007%	84.489%
2943	CJ CHEILJEDANG	0.007%	84.496%
2944	TRITAX BIG BOX	0.007%	84.503%
2945	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	84.510%
2946	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	84.517%
2947	BALCHEM CORP COMMON STOCK USD.0667	0.007%	84.524%
2948	GREAT PORTLAND	0.007%	84.531%
2949	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.007%	84.538%
2950	FINECOBANK BANC	0.007%	84.545%
2951	HELEN OF TROY C	0.007%	84.551%
2952	PUBLICIS GROUPE	0.007%	84.558%
2953	ZHONGSHENG GROU	0.007%	84.565%
2954	RED ELECTRICA C	0.007%	84.572%
2955	AAR CORP	0.007%	84.579%
2956	AIR WATER INC.	0.007%	84.586%
2957	LG CABLE &MCHY	0.007%	84.593%
2958	NEXANS	0.007%	84.600%
2959	COSMO ENERGY HO	0.007%	84.607%
2960	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.007%	84.614%
2961	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	84.621%
2962	HYUNDAI ROBOTIC	0.007%	84.628%
2963	DAINIPPON SCREE	0.007%	84.634%
2964	GREAT PLAINS ENERGY INC COMMON STOCK	0.007%	84.641%
2965	MEDIASET	0.007%	84.648%
2966	MASCO CORP	0.007%	84.655%
2967	DYNEGY INC COMMON STOCK USD.01	0.007%	84.662%
2968	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	84.669%
2969	KELLOGG CO	0.007%	84.676%
2970	ACI WORLDWIDE INC COMMON STOCK USD.005	0.007%	84.683%
2971	NOVO NORDISK A/S SPONS ADR ADR	0.007%	84.690%
2972	WEICHAI POWER-H	0.007%	84.696%
2973	HRG GROUP INC COMMON STOCK USD.01	0.007%	84.703%
2974	BLOCK(H&R)INC	0.007%	84.710%
2975	NORDSON CORP COMMON STOCK	0.007%	84.717%
2976	TRINIDAD DRILLI	0.007%	84.724%
2977	PRYSMIAN SPA CO	0.007%	84.731%
2978	HFF INC CLASS A COMMON STOCK USD.01	0.007%	84.738%
2979	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	84.744%
2980	SUL AMERICA SA	0.007%	84.751%
2981	LENNAR CORP 8.3	0.007%	84.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	PLEXUS CORP COMMON STOCK USD.01	0.007%	84.765%
2983	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	84.772%
2984	QISDA CORP	0.007%	84.779%
2985	WISTRON CORP	0.007%	84.786%
2986	SANWA SHUTTER C	0.007%	84.792%
2987	SECOM CO	0.007%	84.799%
2988	WAL-MART DE MEX	0.007%	84.806%
2989	SM ENERGY CO COMMON STOCK USD.01	0.007%	84.813%
2990	SHIMIZU CORP	0.007%	84.820%
2991	INTL FLAVORS&FR	0.007%	84.826%
2992	SARTORIUS AG-VO	0.007%	84.833%
2993	SHIMAMURA CO	0.007%	84.840%
2994	CAMPBELL SOUP C	0.007%	84.847%
2995	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	84.854%
2996	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	84.861%
2997	VALVOLINE INC COMMON STOCK USD.01	0.007%	84.867%
2998	BANK OF COMMUNI	0.007%	84.874%
2999	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.007%	84.881%
3000	NAMCO BANDAI HO	0.007%	84.888%
3001	WESTERN GAS PAR	0.007%	84.894%
3002	TRIMBLE INC COMMON STOCK	0.007%	84.901%
3003	YUE YUEN INDUST	0.007%	84.908%
3004	BAJAJ FINSERV L	0.007%	84.915%
3005	PLANTRONICS INC COMMON STOCK USD.01	0.007%	84.922%
3006	CAPITEC BANK HL	0.007%	84.928%
3007	ZEON CO	0.007%	84.935%
3008	MACRONIX INTERN	0.007%	84.942%
3009	OCEANEERING INT	0.007%	84.949%
3010	STAMPS.COM INC COMMON STOCK USD.001	0.007%	84.955%
3011	FUKUOKA FINANCI	0.007%	84.962%
3012	IMERYS SA	0.007%	84.969%
3013	TAKASHIMAYA CO	0.007%	84.976%
3014	NORTHVIEW APART	0.007%	84.982%
3015	OGE ENERGY CORP COMMON STOCK USD.01	0.007%	84.989%
3016	HYUNDAI STEEL C	0.007%	84.996%
3017	SAIA INC COMMON STOCK USD.001	0.007%	85.003%
3018	LG HOUSEHOLD HE	0.007%	85.009%
3019	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	85.016%
3020	GRUPA LOTOS S.A	0.007%	85.023%
3021	BEACH PETROLEUM	0.007%	85.030%
3022	BAT INTL FINANC	0.007%	85.036%
3023	FBL FINANCIAL G	0.007%	85.043%
3024	SEVERN TRENT	0.007%	85.050%
3025	BUNZL PLC	0.007%	85.056%
3026	ARMSTRONG WORLD	0.007%	85.063%
3027	PRA GROUP INC COMMON STOCK USD.01	0.007%	85.070%
3028	CHINA EVERBRIGH	0.007%	85.077%
3029	BILLERUD AB	0.007%	85.083%
3030	CSR LIMITED	0.007%	85.090%
3031	STEPAN CO COMMON STOCK USD1.0	0.007%	85.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	INTU PROPERTIES	0.007%	85.103%
3033	AMERIPRISE FINA	0.007%	85.110%
3034	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.007%	85.117%
3035	SEMGROUP CORP CLASS A COMMON STOCK	0.007%	85.123%
3036	ZILLOW GROUP INC C COMMON STOCK	0.007%	85.130%
3037	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	85.137%
3038	THALES SA	0.007%	85.143%
3039	AMERICAN WOODMARK CORP COMMON STOCK	0.007%	85.150%
3040	SHIN KONG FINL	0.007%	85.157%
3041	LOGITECH INTERN	0.007%	85.163%
3042	NIPPON PAPER IN	0.007%	85.170%
3043	FRANSHION PROPE	0.007%	85.177%
3044	HNI CORP	0.007%	85.183%
3045	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	85.190%
3046	COOPER TIRE&RUB	0.007%	85.197%
3047	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.007%	85.203%
3048	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	85.210%
3049	KOSMOS ENERGY L	0.007%	85.217%
3050	ISETAN MITSUKOS	0.007%	85.223%
3051	BHARAT FORGE LT	0.007%	85.230%
3052	VALIANT HOLDING	0.007%	85.236%
3053	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	85.243%
3054	KONE OYJ	0.007%	85.250%
3055	GPO TELEVISA	0.007%	85.256%
3056	CHART INDUSTRIE	0.007%	85.263%
3057	SEIKO EPSON COR	0.007%	85.269%
3058	LUCARA DIANMOND	0.007%	85.276%
3059	SAAB AB	0.007%	85.283%
3060	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	85.289%
3061	ILLINOIS TOOL W	0.007%	85.296%
3062	KURITA WATER IN	0.007%	85.302%
3063	CSRA INC COMMON STOCK USD.001	0.007%	85.309%
3064	KASIKORNBANK PL	0.007%	85.316%
3065	VAIL RESORTS	0.007%	85.322%
3066	TOKUYAMA CORP	0.007%	85.329%
3067	KGHM POLSKA MIE	0.007%	85.335%
3068	ULVAC INC.	0.007%	85.342%
3069	SAP SE SPONSORED ADR ADR	0.007%	85.349%
3070	SUN ART RETAIL	0.007%	85.355%
3071	UNIVAR INC COMMON STOCK USD.01	0.007%	85.362%
3072	CHIBA BANK	0.007%	85.368%
3073	HINO MOTORS	0.007%	85.375%
3074	THK CO	0.007%	85.381%
3075	MMI HOLDINGS LT	0.007%	85.388%
3076	AUTOZONE INC SR UNSECURED 04/22 3.7	0.007%	85.395%
3077	DELPHI TECHNOLO	0.007%	85.401%
3078	HOYA CORP	0.007%	85.408%
3079	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	85.414%
3080	SHINSEGAE DEPT	0.007%	85.421%
3081	GPO FIN BANORTE	0.007%	85.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	85.434%
3083	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	85.440%
3084	H. LUNDBECK A/S	0.007%	85.447%
3085	ARYZTA AG	0.007%	85.453%
3086	PEARSON	0.007%	85.460%
3087	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	85.466%
3088	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	85.473%
3089	MORI SEIKI CO	0.007%	85.480%
3090	AMBU A/S	0.007%	85.486%
3091	PIEDMONT OFFICE	0.007%	85.493%
3092	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	85.499%
3093	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	85.506%
3094	METSA BOARD	0.007%	85.512%
3095	L BRANDS INC COMMON STOCK USD.5	0.007%	85.519%
3096	MERCK KGAA	0.007%	85.525%
3097	WPP PLC SPONSORED ADR ADR	0.006%	85.532%
3098	HUMANA INC SR UNSECURED 10/24 3.85	0.006%	85.538%
3099	KINGFISHER PLC	0.006%	85.545%
3100	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.006%	85.551%
3101	DKSH HOLDING LT	0.006%	85.558%
3102	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.006%	85.564%
3103	TECHTRONIC INDU	0.006%	85.571%
3104	IDEA CELLULAR L	0.006%	85.577%
3105	MDC HOLDINGS INC COMMON STOCK USD.01	0.006%	85.584%
3106	IDACORP INC COMMON STOCK	0.006%	85.590%
3107	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	85.597%
3108	SGS SA-REG COMM	0.006%	85.603%
3109	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.006%	85.609%
3110	KENEDIX REALTY	0.006%	85.616%
3111	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	85.622%
3112	OPEN HOUSE CO L	0.006%	85.629%
3113	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	85.635%
3114	CHEMOURS CO/THE COMMON STOCK	0.006%	85.642%
3115	ENTERPRISE PROD	0.006%	85.648%
3116	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	85.655%
3117	ACXIOM CORP COMMON STOCK USD.1	0.006%	85.661%
3118	TERANGA GOLD CO	0.006%	85.668%
3119	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	85.674%
3120	VOLKSWAGEN LEAS	0.006%	85.680%
3121	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.006%	85.687%
3122	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	85.693%
3123	KOMMUNALBANKEN	0.006%	85.700%
3124	DOWA HOLDING CO	0.006%	85.706%
3125	LEND LEASE CORP	0.006%	85.713%
3126	HANWHA CORP	0.006%	85.719%
3127	SAPPORO BREWERI	0.006%	85.725%
3128	YAMAZAKI BAKING	0.006%	85.732%
3129	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.006%	85.738%
3130	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.006%	85.745%
3131	NELNET INC CL A COMMON STOCK USD.01	0.006%	85.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	GLANBIA PLC	0.006%	85.757%
3133	CUBIC CORP COMMON STOCK	0.006%	85.764%
3134	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	85.770%
3135	WESBANCO INC COMMON STOCK USD2.0833	0.006%	85.777%
3136	KINGBOARD LAMIN	0.006%	85.783%
3137	CHINA HUARONG A	0.006%	85.789%
3138	SHENZHEN INTERN	0.006%	85.796%
3139	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.006%	85.802%
3140	OP CORPORATE BA	0.006%	85.809%
3141	EBAY INC 3.45%	0.006%	85.815%
3142	GS YUASA CORP	0.006%	85.821%
3143	SUMITOMO FOREST	0.006%	85.828%
3144	HYPROP INVESTME	0.006%	85.834%
3145	CHONGQING RURAL	0.006%	85.841%
3146	SEEK LTD.	0.006%	85.847%
3147	OUTOKUMPU OY	0.006%	85.853%
3148	AURORA CANNABIS	0.006%	85.860%
3149	NETAPP INC SR UNSECURED 12/22 3.25	0.006%	85.866%
3150	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	85.872%
3151	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	85.879%
3152	TRONOX LTD-CL A	0.006%	85.885%
3153	EXELON GENERATI	0.006%	85.891%
3154	EBIX INC COMMON STOCK USD.1	0.006%	85.898%
3155	INDEPENDENCE GR	0.006%	85.904%
3156	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.006%	85.910%
3157	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	85.917%
3158	CAIRN ENERGY PL	0.006%	85.923%
3159	TRIPADVISOR INC COMMON STOCK USD.001	0.006%	85.929%
3160	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	85.936%
3161	K'S HOLDINGS	0.006%	85.942%
3162	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	85.949%
3163	SAMSUNG SECS CO	0.006%	85.955%
3164	WIPRO	0.006%	85.961%
3165	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.006%	85.968%
3166	COCHLEAR LTD	0.006%	85.974%
3167	TRANSUNION COMMON STOCK USD.01	0.006%	85.980%
3168	INTEGRATED DEVI	0.006%	85.987%
3169	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	85.993%
3170	GREENE KING	0.006%	85.999%
3171	CDW CORP/DE COMMON STOCK USD.01	0.006%	86.005%
3172	PERNOD-RICARD	0.006%	86.012%
3173	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	86.018%
3174	PENGROWTH ENERGY CORP COMMON STOCK	0.006%	86.024%
3175	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	86.031%
3176	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.006%	86.037%
3177	VEOLIA ENVIRONM	0.006%	86.043%
3178	NOLATO AB	0.006%	86.050%
3179	KEWPIE CORP	0.006%	86.056%
3180	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	86.062%
3181	NORDSTROM INC	0.006%	86.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	KLONDEX MINES L	0.006%	86.075%
3183	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	86.081%
3184	EURONEXT NV	0.006%	86.087%
3185	UNITI GROUP INC REIT USD.0001	0.006%	86.094%
3186	TRAVIS PERKINS	0.006%	86.100%
3187	KYUDENKO CORP	0.006%	86.106%
3188	FINISAR CORPORATION COMMON STOCK USD.001	0.006%	86.112%
3189	B+G FOODS INC COMMON STOCK USD.01	0.006%	86.119%
3190	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	86.125%
3191	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	86.131%
3192	ORIENTAL LAND C	0.006%	86.137%
3193	RPC INC COMMON STOCK USD.1	0.006%	86.144%
3194	CEMEX SA	0.006%	86.150%
3195	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	86.156%
3196	ALEXANDER + BALDWIN INC REIT	0.006%	86.162%
3197	PROTO LABS INC COMMON STOCK USD.001	0.006%	86.169%
3198	MTY FOOD GROUP	0.006%	86.175%
3199	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	86.181%
3200	BRADY(WH)	0.006%	86.187%
3201	CROMBIE REAL ES	0.006%	86.194%
3202	DSW INC CLASS A COMMON STOCK	0.006%	86.200%
3203	CLP HOLDINGS	0.006%	86.206%
3204	HANG LUNG PROPE	0.006%	86.212%
3205	LEONS FURNITURE	0.006%	86.219%
3206	AXIS BANK	0.006%	86.225%
3207	VALLOUREC SA	0.006%	86.231%
3208	SIMCORP A/S	0.006%	86.237%
3209	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	86.243%
3210	CARGOTEC CORP-B	0.006%	86.250%
3211	VECTREN CORP COMMON STOCK	0.006%	86.256%
3212	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.262%
3213	COMPUTER MODELL	0.006%	86.268%
3214	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	86.275%
3215	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.006%	86.281%
3216	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	86.287%
3217	COM2US CORPORAT	0.006%	86.293%
3218	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	86.299%
3219	MARINE HARVEST	0.006%	86.306%
3220	SSAB SVENSKT ST	0.006%	86.312%
3221	BRAMBLES LIMITE	0.006%	86.318%
3222	KAJIMA CORP	0.006%	86.324%
3223	JSE LTD	0.006%	86.330%
3224	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.006%	86.336%
3225	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	86.343%
3226	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	86.349%
3227	BEIJING ENTERPR	0.006%	86.355%
3228	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	86.361%
3229	BANKIA SA	0.006%	86.367%
3230	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.006%	86.374%
3231	OUTFRONT MEDIA INC REIT USD.01	0.006%	86.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	WHITEHAVEN COAL	0.006%	86.386%
3233	DUERR AG	0.006%	86.392%
3234	AXALTA COATING	0.006%	86.398%
3235	EXPRESS SCRIPTS	0.006%	86.404%
3236	BECTON DICKINSON	0.006%	86.410%
3237	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	86.417%
3238	ENDESA S.A.	0.006%	86.423%
3239	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.429%
3240	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	86.435%
3241	RENGO CO	0.006%	86.441%
3242	FERROGLOBE PLC	0.006%	86.447%
3243	SCHRODERS PLC	0.006%	86.453%
3244	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	86.459%
3245	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.006%	86.466%
3246	PEBBLEBROOK HOT	0.006%	86.472%
3247	LLOYD THOMPSON	0.006%	86.478%
3248	UNITED UTILITIE	0.006%	86.484%
3249	LA Z BOY INC COMMON STOCK USD1.0	0.006%	86.490%
3250	FAR EAST HORIZO	0.006%	86.496%
3251	WEIGHT WATCHERS INTL INC COMMON STOCK	0.006%	86.502%
3252	ENTEL EMP NAC T	0.006%	86.508%
3253	KINGSOFT CORP L	0.006%	86.514%
3254	TOKYO TATEMONO	0.006%	86.521%
3255	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.006%	86.527%
3256	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	86.533%
3257	HENKEL KGAA-PRE	0.006%	86.539%
3258	CHINA RESOURCES	0.006%	86.545%
3259	AT+T INC SR UNSECURED 02/21 2.8	0.006%	86.551%
3260	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.006%	86.557%
3261	SINO-AMERICAN S	0.006%	86.563%
3262	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.006%	86.569%
3263	ALLIANT ENERGY	0.006%	86.575%
3264	AURIZON HOLDING	0.006%	86.581%
3265	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	86.587%
3266	TOTO	0.006%	86.594%
3267	EVERSOURCE ENER	0.006%	86.600%
3268	MUELLER WATER P	0.006%	86.606%
3269	WPG HOLDINGS	0.006%	86.612%
3270	NOF CORP	0.006%	86.618%
3271	EXLSERVICE HLDG	0.006%	86.624%
3272	FIRM CAPITAL MO	0.006%	86.630%
3273	PENTA OCEAN CON	0.006%	86.636%
3274	NORTHWEST HEALT	0.006%	86.642%
3275	ELEMENTIS (1998	0.006%	86.648%
3276	GRIFOLS SA	0.006%	86.654%
3277	TOYO SEIKAN KAI	0.006%	86.660%
3278	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.006%	86.666%
3279	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.006%	86.672%
3280	TRYGVESTA AS	0.006%	86.678%
3281	COM HEM HLDG AB	0.006%	86.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	0.006%	86.690%
3283	KEYBANK NA/CLEV	0.006%	86.696%
3284	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.006%	86.702%
3285	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	86.708%
3286	VERISIGN	0.006%	86.714%
3287	GVC HOLDINGS PL	0.006%	86.720%
3288	BIOMERIEUX	0.006%	86.726%
3289	BAIC MOTOR CORP	0.006%	86.732%
3290	AVERY DENNISON	0.006%	86.738%
3291	EXTENDICARE INC	0.006%	86.744%
3292	NETGEAR INC COMMON STOCK USD.001	0.006%	86.750%
3293	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.006%	86.756%
3294	NEWCREST MINING	0.006%	86.762%
3295	MERITZ SECURITI	0.006%	86.768%
3296	VOLVO AB	0.006%	86.774%
3297	SEALED AIR CORP COMMON STOCK USD.1	0.006%	86.780%
3298	VONTOBEL HLDGS	0.006%	86.786%
3299	NEWMARKET CORP COMMON STOCK	0.006%	86.792%
3300	T IS BANKASI	0.006%	86.798%
3301	GCL-POLY ENERGY	0.006%	86.804%
3302	GROUP 1 AUTO	0.006%	86.810%
3303	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	86.816%
3304	EBAY INC SR UNSECURED 07/22 2.6	0.006%	86.822%
3305	NABTESCO CORP	0.006%	86.828%
3306	EMPRESAS CMPC S	0.006%	86.834%
3307	WILMAR INTERL L	0.006%	86.840%
3308	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	86.846%
3309	CITIZEN WATCH C	0.006%	86.851%
3310	ALFA LAVAL AB	0.006%	86.857%
3311	RIGHTMOVE GROUP	0.006%	86.863%
3312	AT HOME GROUP INC COMMON STOCK USD.01	0.006%	86.869%
3313	WALGREEN BOOTS	0.006%	86.875%
3314	NEXITY	0.006%	86.881%
3315	JAPAN AIRLINES	0.006%	86.887%
3316	INDUSTRIAL BANK	0.006%	86.893%
3317	HOPEWELL HLDGS	0.006%	86.899%
3318	COHERENT INC	0.006%	86.905%
3319	PATTERSON COS INC COMMON STOCK USD.01	0.006%	86.911%
3320	INTERFACE INC COMMON STOCK USD.1	0.006%	86.917%
3321	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.006%	86.923%
3322	REDROW	0.006%	86.929%
3323	ALLETE INC	0.006%	86.934%
3324	NIFCO INC	0.006%	86.940%
3325	BONTERRA ENERGY	0.006%	86.946%
3326	MIRACA HOLDIN	0.006%	86.952%
3327	POOL CORP COMMON STOCK USD.001	0.006%	86.958%
3328	TAL EDUCATION GROUP ADR ADR	0.006%	86.964%
3329	ATMOS ENERGY CO	0.006%	86.970%
3330	ADANI PORT & SE	0.006%	86.976%
3331	MORINAGA MILK I	0.006%	86.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	NCR CORP	0.006%	86.987%
3333	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	86.993%
3334	STERICYCLE INC COMMON STOCK USD.01	0.006%	86.999%
3335	CALLAWAY GOLF C	0.006%	87.005%
3336	MASIMO CORP COMMON STOCK USD.001	0.006%	87.011%
3337	KUMBA IRON ORE	0.006%	87.017%
3338	AVX CORP COMMON STOCK USD.01	0.006%	87.023%
3339	GILDEMEISTER AG	0.006%	87.028%
3340	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	87.034%
3341	YANZHOU COAL MI	0.006%	87.040%
3342	HANNOVER RUECKV	0.006%	87.046%
3343	CIA BRASILEIRA	0.006%	87.052%
3344	NIPPON GAS CO L	0.006%	87.058%
3345	ADELAIDE BRIGHT	0.006%	87.064%
3346	THOMAS COOK GRO	0.006%	87.070%
3347	FAST RETAILING	0.006%	87.075%
3348	KONECRANES O	0.006%	87.081%
3349	FLS INDUSTRIES	0.006%	87.087%
3350	UNDER ARMOUR IN	0.006%	87.093%
3351	HUANENG RENEWAB	0.006%	87.099%
3352	ALSTRIA OFFICE	0.006%	87.105%
3353	WESTERN UNION CO COMMON STOCK USD.01	0.006%	87.110%
3354	FORMOSA PLASTIC	0.006%	87.116%
3355	BENCHMARK ELECT	0.006%	87.122%
3356	HK & CHINA GAS	0.006%	87.128%
3357	SILTRONIC AG	0.006%	87.133%
3358	URBAN EDGE PROPERTIES REIT USD.01	0.006%	87.139%
3359	DDR CORP REIT USD.1	0.006%	87.145%
3360	JAPAN STEEL WOR	0.006%	87.151%
3361	GERDAU SA SIDER	0.006%	87.157%
3362	EMPIRE STATE RE	0.006%	87.162%
3363	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	87.168%
3364	SYNTHOMER PLC	0.006%	87.174%
3365	JAMES HARDIE IN	0.006%	87.180%
3366	MATTEL INC COMMON STOCK USD1.0	0.006%	87.186%
3367	PGE POLSKA GRUP	0.006%	87.191%
3368	TIETO CORP OYJ	0.006%	87.197%
3369	NIBE INDUSTRIER	0.006%	87.203%
3370	HARVEY NORMAN H	0.006%	87.209%
3371	REALPAGE INC COMMON STOCK USD.001	0.006%	87.214%
3372	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	87.220%
3373	MORGAN STANLEY	0.006%	87.226%
3374	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	87.232%
3375	YUEXIU PROPERTY	0.006%	87.237%
3376	DUZONBIZON CO L	0.006%	87.243%
3377	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	87.249%
3378	SABINA SILVER C	0.006%	87.255%
3379	NORDSTROM INC COMMON STOCK	0.006%	87.260%
3380	ABIOMED INC COMMON STOCK USD.01	0.006%	87.266%
3381	TOYOBO CO	0.006%	87.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	A2 MILK CO LTD	0.006%	87.277%
3383	ERG SPA	0.006%	87.283%
3384	MATSON INC COMMON STOCK	0.006%	87.289%
3385	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	87.295%
3386	WADDELL & REED	0.006%	87.300%
3387	POU CHEN	0.006%	87.306%
3388	ONTEX GROUP NV	0.006%	87.312%
3389	BOLLORE	0.006%	87.317%
3390	SUMITOMO OSAKA	0.006%	87.323%
3391	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.006%	87.329%
3392	LANCASTER COLON	0.006%	87.334%
3393	TAMARACK VALLEY	0.006%	87.340%
3394	RYDER SYSTEM IN	0.006%	87.346%
3395	ATLAS COPCO AB	0.006%	87.352%
3396	COMPEQ MFG	0.006%	87.357%
3397	CHINA STATE CON	0.006%	87.363%
3398	NIPPON MEAT PAC	0.006%	87.369%
3399	BANK OF GEORGIA	0.006%	87.374%
3400	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	87.380%
3401	TAIYO YUDEN CO	0.006%	87.386%
3402	AIRCASTLE LTD	0.006%	87.391%
3403	PCCW LIMITED	0.006%	87.397%
3404	AENA SA	0.006%	87.403%
3405	CREST NICHOLSON	0.006%	87.408%
3406	DIODES INC COMMON STOCK USD.667	0.006%	87.414%
3407	TRIUMPH GROUP I	0.006%	87.419%
3408	FAR EAST TEXTIL	0.006%	87.425%
3409	ROWAN COMPANIES	0.006%	87.431%
3410	DAI NIPPON PRIN	0.006%	87.436%
3411	YUANTA FINL HOL	0.006%	87.442%
3412	SPIN MASTER COR	0.006%	87.448%
3413	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.006%	87.453%
3414	KOREAN AIR LINE	0.006%	87.459%
3415	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	87.464%
3416	CREDIT SAISON C	0.006%	87.470%
3417	SONIC HEALTHCAR	0.006%	87.476%
3418	HISPANIA ACTIVO	0.006%	87.481%
3419	NEENAH INC COMMON STOCK USD.01	0.006%	87.487%
3420	COMFORT SYSTEMS	0.006%	87.492%
3421	KAMIGUMI CO	0.006%	87.498%
3422	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	87.504%
3423	FIERA SCEPTRE I	0.006%	87.509%
3424	HAITIAN INTL HL	0.006%	87.515%
3425	H&E EQUIPMENT S	0.006%	87.520%
3426	SHIZUOKA BANK	0.006%	87.526%
3427	SHERRITT INTERN	0.006%	87.532%
3428	BILFINGER BERGE	0.006%	87.537%
3429	ENI	0.006%	87.543%
3430	MUELLER INDS IN	0.006%	87.548%
3431	SILICON LABORAT	0.006%	87.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	SIDERURGICA NAC	0.006%	87.560%
3433	SECURITAS	0.006%	87.565%
3434	NTHN STAR RES L	0.006%	87.571%
3435	TESSENDERLO CHE	0.006%	87.576%
3436	IWG PLC	0.006%	87.582%
3437	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.006%	87.587%
3438	BROOKS AUTOMATI	0.006%	87.593%
3439	FUJIKURA	0.006%	87.598%
3440	VALENER INC	0.006%	87.604%
3441	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	87.610%
3442	HORIZON NORTH L	0.006%	87.615%
3443	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.006%	87.621%
3444	NOVATEK MICROEL	0.006%	87.626%
3445	NOVANTA INC COMMON STOCK	0.006%	87.632%
3446	POWER ASSETS HO	0.006%	87.637%
3447	PKO BANK POLSKI	0.006%	87.643%
3448	TASEKO MINES LT	0.006%	87.648%
3449	TOKYO GAS CO	0.006%	87.654%
3450	STATOIL ASA	0.006%	87.659%
3451	ASSOCIATED BRIT	0.006%	87.665%
3452	FIRSTGROUP	0.006%	87.670%
3453	ERAMET	0.006%	87.676%
3454	HANESBRANDS INC COMMON STOCK USD.01	0.006%	87.681%
3455	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	87.687%
3456	GETINGE AB, B S	0.005%	87.692%
3457	MARUHA NICHIRO	0.005%	87.698%
3458	FED SIGNAL CORP	0.005%	87.703%
3459	SEGA SAMMY HOLD	0.005%	87.709%
3460	SENIOR PLC	0.005%	87.714%
3461	HUTCHISON PORT	0.005%	87.720%
3462	CHINA RAILWAY C	0.005%	87.725%
3463	AMEDISYS INC COMMON STOCK USD.001	0.005%	87.731%
3464	DAIDO STEEL CO	0.005%	87.736%
3465	DRAX GROUP PLC	0.005%	87.742%
3466	DINEQUITY INC	0.005%	87.747%
3467	FORWARD AIR COR	0.005%	87.753%
3468	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	87.758%
3469	PARAGON GROUP O	0.005%	87.764%
3470	MAPLETREE COMME	0.005%	87.769%
3471	SYNAPTICS INC COMMON STOCK USD.001	0.005%	87.774%
3472	TATA GLOBAL	0.005%	87.780%
3473	N B T BANCORP INC COMMON STOCK USD.01	0.005%	87.785%
3474	RENISHAW	0.005%	87.791%
3475	TOYODA GOSEI	0.005%	87.796%
3476	ALTRAN TECHNOLO	0.005%	87.802%
3477	CYRELA BRAZIL R	0.005%	87.807%
3478	UTD INTERNET AG	0.005%	87.813%
3479	USIMINAS USI SD	0.005%	87.818%
3480	LAIRD PLC	0.005%	87.823%
3481	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	87.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	HOKUHOKU FINANC	0.005%	87.834%
3483	UGI CORP COMMON STOCK	0.005%	87.840%
3484	DNB NOR ASA	0.005%	87.845%
3485	DET N O A	0.005%	87.851%
3486	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	87.856%
3487	POWERTECH TECHN	0.005%	87.861%
3488	AMER NATL INS	0.005%	87.867%
3489	GENTHERM INC COMMON STOCK	0.005%	87.872%
3490	YTL CORP	0.005%	87.878%
3491	OIL SEARCH LTD	0.005%	87.883%
3492	KOITO MFG CO	0.005%	87.888%
3493	ASIA CEMENT	0.005%	87.894%
3494	PEAB AB	0.005%	87.899%
3495	INDIVIOR PLC	0.005%	87.904%
3496	LEE & MAN PAPER	0.005%	87.910%
3497	DGB FINANCIAL G	0.005%	87.915%
3498	MTR CORP	0.005%	87.921%
3499	EUROFINS SCIENT	0.005%	87.926%
3500	OCI COMPANY LTD	0.005%	87.931%
3501	DECHRA PHARMA	0.005%	87.937%
3502	SHOWA SHELL SEK	0.005%	87.942%
3503	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	87.948%
3504	CARGOJET INC.	0.005%	87.953%
3505	AGT FOOD AND IN	0.005%	87.958%
3506	LIC HOUSING FIN	0.005%	87.964%
3507	TIVO CORP COMMON STOCK USD.001	0.005%	87.969%
3508	RADIAN GROUP	0.005%	87.974%
3509	BT GROUP PLC SPON ADR ADR	0.005%	87.980%
3510	MOBIMO HLDG AG	0.005%	87.985%
3511	YAMAGUCHI FINAN	0.005%	87.990%
3512	SSP GROUP PLC	0.005%	87.996%
3513	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	88.001%
3514	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.005%	88.007%
3515	UNILEVER NV	0.005%	88.012%
3516	TTEC HOLDINGS INC COMMON STOCK USD.01	0.005%	88.017%
3517	BEIJING CAPITAL	0.005%	88.023%
3518	SMC CORP	0.005%	88.028%
3519	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	88.033%
3520	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	88.039%
3521	ASHIKAGA HOLDIN	0.005%	88.044%
3522	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	88.049%
3523	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	88.054%
3524	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	88.060%
3525	SFS GROUP AG	0.005%	88.065%
3526	HERSHEY FOODS C	0.005%	88.070%
3527	KORIAN	0.005%	88.076%
3528	BELIMO HOLDING	0.005%	88.081%
3529	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	88.086%
3530	HITACHI METALS	0.005%	88.092%
3531	GANNETT CO INC COMMON STOCK USD.01	0.005%	88.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	88.102%
3533	ADEKA CORPORATI	0.005%	88.107%
3534	PRIMARY HEALTH	0.005%	88.113%
3535	QUBE HOLDINGS L	0.005%	88.118%
3536	DREAM UNLIMIITE	0.005%	88.123%
3537	STAG INDUSTRIAL INC REIT USD.01	0.005%	88.129%
3538	WAREHOUSES DE P	0.005%	88.134%
3539	PIZZA PIZZA ROY	0.005%	88.139%
3540	JAFCO CO LTD	0.005%	88.144%
3541	MICHAEL PAGE IN	0.005%	88.150%
3542	CRANSWICK	0.005%	88.155%
3543	INFINERA CORP	0.005%	88.160%
3544	INNOSPEC INC COMMON STOCK USD.01	0.005%	88.165%
3545	CIPLA LTD	0.005%	88.171%
3546	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.176%
3547	BUZZI UNICEM SP	0.005%	88.181%
3548	IMCD GROUP NV	0.005%	88.186%
3549	LENNAR CORP 6.6	0.005%	88.192%
3550	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.197%
3551	ULTRAPAR PARTIC	0.005%	88.202%
3552	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	88.207%
3553	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	88.213%
3554	MCGRATH RENTCORP COMMON STOCK	0.005%	88.218%
3555	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	88.223%
3556	HECLA MINING CO	0.005%	88.228%
3557	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.005%	88.234%
3558	SULZER AG	0.005%	88.239%
3559	BANCA MEDIOLANU	0.005%	88.244%
3560	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	88.249%
3561	FIDESA	0.005%	88.255%
3562	BANREGIO GRUPO	0.005%	88.260%
3563	JOHNSON ELECTRI	0.005%	88.265%
3564	TAISHIN FINANCI	0.005%	88.270%
3565	NOK CORP	0.005%	88.276%
3566	CJ CORP.	0.005%	88.281%
3567	WABASH NATIONAL	0.005%	88.286%
3568	BOYD GAMING COR	0.005%	88.291%
3569	WORLEYPARSONS	0.005%	88.296%
3570	GMS INC COMMON STOCK USD.01	0.005%	88.302%
3571	INSPERITY INC	0.005%	88.307%
3572	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	88.312%
3573	STATE BK OF IND	0.005%	88.317%
3574	TIMBERCREEK FIN	0.005%	88.322%
3575	DAITO TRUST CON	0.005%	88.328%
3576	KEIHAN ELECTRIC	0.005%	88.333%
3577	SIXT AG	0.005%	88.338%
3578	CRH (DUBLIN)	0.005%	88.343%
3579	KOREA LIFE INSU	0.005%	88.348%
3580	77TH BANK	0.005%	88.354%
3581	TS TECH CO.LTD	0.005%	88.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	IBIDEN CO	0.005%	88.364%
3583	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	88.369%
3584	BANCFIRST CORP	0.005%	88.374%
3585	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	88.380%
3586	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	88.385%
3587	ACORDA THERAPEU	0.005%	88.390%
3588	WINBOND ELECTRO	0.005%	88.395%
3589	GRAINCORP LTD	0.005%	88.400%
3590	KWG PROPERTY HL	0.005%	88.405%
3591	NITORI CO LTD	0.005%	88.411%
3592	OCADO GROUP PLC	0.005%	88.416%
3593	WASHINGTON REIT REIT USD.01	0.005%	88.421%
3594	NIPPON PAINT CO	0.005%	88.426%
3595	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	88.431%
3596	METHODE ELEC IN	0.005%	88.436%
3597	PETROFAC LTD	0.005%	88.442%
3598	BANCA POPOLARE	0.005%	88.447%
3599	PETRONET LNG LT	0.005%	88.452%
3600	EUROCOMMERCIAL	0.005%	88.457%
3601	GOLDEN AGRI RES	0.005%	88.462%
3602	DIPLOMA (NEW)	0.005%	88.467%
3603	WGL HOLDINGS INC COMMON STOCK	0.005%	88.472%
3604	JAPAN EXCHANGE	0.005%	88.478%
3605	TATNEFT PAO SPONSORED ADR ADR	0.005%	88.483%
3606	SAWAI PHARM CO	0.005%	88.488%
3607	OXFORD INDUSTRI	0.005%	88.493%
3608	O'REILLY AUTOMO	0.005%	88.498%
3609	ACERINOX SA	0.005%	88.503%
3610	CASIO COMPUTER	0.005%	88.508%
3611	TAIWAN UNION TE	0.005%	88.513%
3612	SIMS GROUP LTD	0.005%	88.519%
3613	SAVILLS PLC	0.005%	88.524%
3614	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	88.529%
3615	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	88.534%
3616	SIXT SE PFD	0.005%	88.539%
3617	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.005%	88.544%
3618	AT+T INC SR UNSECURED 02/21 4.6	0.005%	88.549%
3619	REXFORD INDUSTR	0.005%	88.554%
3620	CEMEX SA	0.005%	88.559%
3621	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	88.565%
3622	QUALICORP SA	0.005%	88.570%
3623	NIPPON ACCOMMOD	0.005%	88.575%
3624	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	88.580%
3625	CENCOSUD SA	0.005%	88.585%
3626	ADMIRAL GROUP	0.005%	88.590%
3627	SANTEN PHARM CO	0.005%	88.595%
3628	KAWASAKI KISEN	0.005%	88.600%
3629	TOYO TIRE & RUB	0.005%	88.605%
3630	S-OIL CORPORATI	0.005%	88.610%
3631	SUMCO CORPORATI	0.005%	88.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	ISS A/S	0.005%	88.620%
3633	OTSUKA HLDGS CO	0.005%	88.626%
3634	BOVIS HOMES GRO	0.005%	88.631%
3635	AEROPORTS DE PA	0.005%	88.636%
3636	COGNEX CORP	0.005%	88.641%
3637	LIQUOR STORES N	0.005%	88.646%
3638	JM AB	0.005%	88.651%
3639	PROGRESS ENERGY	0.005%	88.656%
3640	SERVICENOW INC COMMON STOCK USD.001	0.005%	88.661%
3641	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.666%
3642	KEMIRA OY	0.005%	88.671%
3643	HACHIJUNI BANK	0.005%	88.676%
3644	TALANX AG	0.005%	88.681%
3645	HITACHI CAPITAL	0.005%	88.686%
3646	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	88.691%
3647	HORIBA	0.005%	88.696%
3648	UBM PLC	0.005%	88.701%
3649	GREGGS PLC	0.005%	88.706%
3650	CHICO'S FAS INC	0.005%	88.711%
3651	SANOFI ADR ADR	0.005%	88.716%
3652	MERITOR INC COMMON STOCK USD1.0	0.005%	88.721%
3653	CORE LABORATORI	0.005%	88.727%
3654	EXXARO	0.005%	88.732%
3655	LENNAR CORP 4.7	0.005%	88.737%
3656	ARCBEST CORP COMMON STOCK USD.01	0.005%	88.742%
3657	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.747%
3658	MSA SAFETY INC COMMON STOCK	0.005%	88.752%
3659	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	88.757%
3660	AKBANK TAS	0.005%	88.762%
3661	INVINCIBLE INVE	0.005%	88.767%
3662	SOUTH32 ADR ADR	0.005%	88.772%
3663	1ST SOURCE CORP COMMON STOCK	0.005%	88.777%
3664	TAIYO NIPPON SA	0.005%	88.782%
3665	AUTO TRADER GRO	0.005%	88.787%
3666	ELIOR	0.005%	88.792%
3667	SHINSEI BANK	0.005%	88.797%
3668	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	88.802%
3669	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	88.807%
3670	SKY CITY	0.005%	88.812%
3671	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.005%	88.817%
3672	DA OFFICE INV C	0.005%	88.821%
3673	MEDIFAST INC COMMON STOCK USD.001	0.005%	88.826%
3674	MAPLETREE INDUS	0.005%	88.831%
3675	DON QUIJOTE	0.005%	88.836%
3676	CONMED CORP COMMON STOCK USD.01	0.005%	88.841%
3677	TOYO SUISAN KAI	0.005%	88.846%
3678	SURUGA BANK	0.005%	88.851%
3679	VISCOFAN SA	0.005%	88.856%
3680	AEON FINANCIAL	0.005%	88.861%
3681	AVICHINA INDUST	0.005%	88.866%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	88.871%
3683	CHINA MINSHENG	0.005%	88.876%
3684	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.881%
3685	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	88.886%
3686	NIPPON SUISAN	0.005%	88.891%
3687	COMPUTERSHARE L	0.005%	88.896%
3688	SNAM SPA	0.005%	88.901%
3689	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	88.906%
3690	ACADIA REALTY TRUST REIT USD.001	0.005%	88.911%
3691	CORBION NV	0.005%	88.915%
3692	DISH NETWORK	0.005%	88.920%
3693	NIPPON KONPO UN	0.005%	88.925%
3694	GRAFTON GROUP P	0.005%	88.930%
3695	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.005%	88.935%
3696	ENERGIAS DE POR	0.005%	88.940%
3697	CNP ASSURANCES	0.005%	88.945%
3698	KYOWA EXEO CORP	0.005%	88.950%
3699	KRUNGTHAI CARD	0.005%	88.955%
3700	INTRUM JUSTITIA	0.005%	88.960%
3701	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.005%	88.965%
3702	MEDICLINIC INTE	0.005%	88.969%
3703	MBIA INC	0.005%	88.974%
3704	CHARTER HALL GR	0.005%	88.979%
3705	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.005%	88.984%
3706	LAM RESEARCH CORP SR UNSECURED 03/25 3.8	0.005%	88.989%
3707	SARAS SPA	0.005%	88.994%
3708	AXIATA GROUP	0.005%	88.999%
3709	NAVISTAR INTL C	0.005%	89.004%
3710	HUNTING PLC	0.005%	89.009%
3711	AMCOR LIMITED	0.005%	89.014%
3712	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.005%	89.018%
3713	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.005%	89.023%
3714	DELTA ELECTRONI	0.005%	89.028%
3715	TELKOM GROUP LT	0.005%	89.033%
3716	MASSMART HOLDIN	0.005%	89.038%
3717	NISHI-NIPPON FI	0.005%	89.043%
3718	SLEEP NUMBER CORP COMMON STOCK USD.01	0.005%	89.048%
3719	CREDITO VALTELL	0.005%	89.052%
3720	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.057%
3721	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.062%
3722	NEW ORIENTAL ED	0.005%	89.067%
3723	NAN YA PLASTIC	0.005%	89.072%
3724	AKER ASA	0.005%	89.077%
3725	WOORI INVESTMEN	0.005%	89.082%
3726	EXPONENT INC COMMON STOCK USD.001	0.005%	89.086%
3727	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	89.091%
3728	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	89.096%
3729	ADVANCED	0.005%	89.101%
3730	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	89.106%
3731	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	89.111%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	ASHOK LEYLAND	0.005%	89.115%
3733	CHINA HONGQIAO	0.005%	89.120%
3734	SAMSUNG HEAVY	0.005%	89.125%
3735	SAGE GROUP PLC/	0.005%	89.130%
3736	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	89.135%
3737	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.140%
3738	FUCHS PETROLUB	0.005%	89.144%
3739	THIRD POINT REI	0.005%	89.149%
3740	ABAXIS INC COMMON STOCK	0.005%	89.154%
3741	ISRAEL DISCOUNT	0.005%	89.159%
3742	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.005%	89.164%
3743	NORDEA BANK AB	0.005%	89.169%
3744	IIDA GROUP HOLD	0.005%	89.173%
3745	WH SMITH PLC	0.005%	89.178%
3746	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.005%	89.183%
3747	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	89.188%
3748	SJM HOLDINGS LT	0.005%	89.193%
3749	ABB LTD SPON ADR ADR	0.005%	89.197%
3750	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	89.202%
3751	BEKAERT SA	0.005%	89.207%
3752	KUBOTA CORP	0.005%	89.212%
3753	LOGITECH INTERN	0.005%	89.217%
3754	QINETIQ GROUP P	0.005%	89.221%
3755	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.226%
3756	CITY DEVELOPMEN	0.005%	89.231%
3757	MAGELLAN AEROSP	0.005%	89.236%
3758	SHENZHEN INVEST	0.005%	89.241%
3759	ALSEA SAB DE CV	0.005%	89.245%
3760	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.250%
3761	INGEVITY CORP COMMON STOCK USD.01	0.005%	89.255%
3762	NTT DATA	0.005%	89.260%
3763	PICC PROPERTY &	0.005%	89.265%
3764	HUA NAN FINANCI	0.005%	89.269%
3765	GUANGDONG INVES	0.005%	89.274%
3766	AIR NEW ZEALAND	0.005%	89.279%
3767	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.284%
3768	UNIBET GROUP PL	0.005%	89.288%
3769	DENA CO LTD	0.005%	89.293%
3770	NUFARM	0.005%	89.298%
3771	CHIPOTLE MEXICA	0.005%	89.303%
3772	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	89.307%
3773	MORI HILLS REIT	0.005%	89.312%
3774	SPIE SA	0.005%	89.317%
3775	HENNES & MAURIT	0.005%	89.322%
3776	BENESSE CORP	0.005%	89.327%
3777	MINITUBISHI MOTO	0.005%	89.331%
3778	LONDOMETRIC PR	0.005%	89.336%
3779	FISHER & PAYKEL	0.005%	89.341%
3780	PSP SWISS PROPE	0.005%	89.345%
3781	KANSAI ELEC POW	0.005%	89.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	JAPAN LOGISTICS	0.005%	89.355%
3783	CAPCOM CO	0.005%	89.360%
3784	NIHON M&A CENTE	0.005%	89.364%
3785	MODERN TIMES GR	0.005%	89.369%
3786	CHINA DEVELOPME	0.005%	89.374%
3787	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	89.379%
3788	HIROSHIMA BANK	0.005%	89.383%
3789	PSEG POWER	0.005%	89.388%
3790	FORBO HLDG	0.005%	89.393%
3791	NIPPON SHOKUBAI	0.005%	89.398%
3792	MEDIASET ESPANA	0.005%	89.402%
3793	TATUNG	0.005%	89.407%
3794	FRONTIER REIT	0.005%	89.412%
3795	HARSCO CORP	0.005%	89.416%
3796	BMW FINANCE NV	0.005%	89.421%
3797	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	89.426%
3798	HAPAG-LLOYD AG	0.005%	89.431%
3799	TOPCON CORPORAT	0.005%	89.435%
3800	NISOURCE INC	0.005%	89.440%
3801	BQE CANT VAUDOI	0.005%	89.445%
3802	APOLLO TYRES	0.005%	89.449%
3803	HEALTH AND HAPP	0.005%	89.454%
3804	CITIGROUP INC	0.005%	89.459%
3805	SUEZ ENVIRONMEN	0.005%	89.464%
3806	NIPPON LIGHT ME	0.005%	89.468%
3807	DORMA+KABA HOLD	0.005%	89.473%
3808	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.005%	89.478%
3809	LIBERTY HLDGS	0.005%	89.482%
3810	IYO BANK	0.005%	89.487%
3811	SIAS SPA	0.005%	89.492%
3812	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.496%
3813	DHX MEDIA LTD	0.005%	89.501%
3814	COEUR MINING IN	0.005%	89.506%
3815	COSCO PACIFIC	0.005%	89.510%
3816	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	89.515%
3817	MAEDA CORP	0.005%	89.520%
3818	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.005%	89.524%
3819	HIKMA PHARMACEU	0.005%	89.529%
3820	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	89.534%
3821	INTERPUMP GROUP	0.005%	89.538%
3822	INNOVIVA INC COMMON STOCK	0.005%	89.543%
3823	SAN IN GODO BAN	0.005%	89.548%
3824	JIANGXI COPPER	0.005%	89.552%
3825	Denison Mines C	0.005%	89.557%
3826	INMARSAT PLC	0.005%	89.562%
3827	PARK NATIONAL CORP COMMON STOCK	0.005%	89.566%
3828	FACTSET RESEARC	0.005%	89.571%
3829	BREWIN DOLPHIN	0.005%	89.576%
3830	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.580%
3831	HYUNDAI DEVELOP	0.005%	89.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	CD PROJEKT SA	0.005%	89.590%
3833	GUNMA BANK	0.005%	89.594%
3834	SWEDISH MATCH C	0.005%	89.599%
3835	CHINA LODGING GROUP SPON ADR ADR	0.005%	89.604%
3836	AIR CHINA LTD	0.005%	89.608%
3837	SYSMEX CORP	0.005%	89.613%
3838	CHINA PACIFIC I	0.005%	89.617%
3839	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	89.622%
3840	HISCOX LTD	0.005%	89.627%
3841	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	89.631%
3842	DOOSAN INFRACOR	0.005%	89.636%
3843	SCHWEITZER-MAUD	0.005%	89.641%
3844	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	89.645%
3845	GOME ELECTRICAL	0.005%	89.650%
3846	USHIO INC	0.005%	89.654%
3847	KYOCERA CORP	0.005%	89.659%
3848	NIPPON KAYAKU C	0.005%	89.664%
3849	YANGARRA RESOUR	0.005%	89.668%
3850	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	89.673%
3851	EMMI AG	0.005%	89.677%
3852	ANDREW PELLER-A	0.005%	89.682%
3853	LATAM AIRLINES GROUP SP ADR ADR	0.005%	89.687%
3854	VERBUND AG	0.005%	89.691%
3855	GRAY TELEVISION INC COMMON STOCK	0.005%	89.696%
3856	INVENTEC CORP	0.005%	89.700%
3857	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	89.705%
3858	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	89.710%
3859	PROCTER & GAMBL	0.005%	89.714%
3860	DFDS A/S	0.005%	89.719%
3861	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.005%	89.723%
3862	ORSTED A/S	0.005%	89.728%
3863	AAON INC COMMON STOCK USD.004	0.005%	89.733%
3864	TABCORP HLDGS L	0.005%	89.737%
3865	CHINA INSURANCE	0.005%	89.742%
3866	GLUSKIN SHEFF &	0.005%	89.746%
3867	FIRST BANCORP/NC COMMON STOCK	0.005%	89.751%
3868	ACTUANT CORP A COMMON STOCK USD.2	0.005%	89.755%
3869	WETHERSPOON (J.	0.005%	89.760%
3870	CHINA AIRLINES	0.005%	89.765%
3871	HULIC REIT INC	0.005%	89.769%
3872	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.774%
3873	SCHOLASTIC CORP	0.005%	89.778%
3874	CHINA AOYUAN PR	0.005%	89.783%
3875	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	89.787%
3876	SCIENTIFIC GAME	0.005%	89.792%
3877	TORO CO	0.005%	89.796%
3878	P/F BAKKAFROST	0.005%	89.801%
3879	TRIPOD TECHNOLO	0.005%	89.806%
3880	JD SPORTS FASHI	0.005%	89.810%
3881	NINE ENTERTAINM	0.005%	89.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	VAREX IMAGING CORP COMMON STOCK USD.01	0.005%	89.819%
3883	OSG CORP	0.005%	89.824%
3884	DAIICHI KOSHO C	0.005%	89.828%
3885	THAI OIL PCL-FR	0.005%	89.833%
3886	DEUTSCHE PFANDB	0.005%	89.837%
3887	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.005%	89.842%
3888	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.846%
3889	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	89.851%
3890	CREW ENERGY INC	0.005%	89.855%
3891	SHANGHAI INDL	0.005%	89.860%
3892	DENBURY RESOURC	0.005%	89.864%
3893	FUJI SEAL INC	0.005%	89.869%
3894	KCC CORP	0.005%	89.873%
3895	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.005%	89.878%
3896	OSI SYSTEMS INC	0.005%	89.882%
3897	SUPER GROUP	0.005%	89.887%
3898	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.891%
3899	NILFISK HOLDING	0.004%	89.896%
3900	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.004%	89.900%
3901	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	89.905%
3902	CONZZETA AG	0.004%	89.909%
3903	INVESTA OFFICE	0.004%	89.914%
3904	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	89.918%
3905	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	89.923%
3906	ZHUZHOU CSR TIM	0.004%	89.927%
3907	VALE SA SP ADR ADR	0.004%	89.932%
3908	SHARP CORP	0.004%	89.936%
3909	MULTI COLOR CORP COMMON STOCK	0.004%	89.941%
3910	AIN PHARMACIEZ	0.004%	89.945%
3911	NISSAN CHEMICAL	0.004%	89.950%
3912	FUJI OIL CO	0.004%	89.954%
3913	Rural Electrifi	0.004%	89.959%
3914	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.004%	89.963%
3915	EQUATORIAL ENER	0.004%	89.968%
3916	TRANSURBAN GROU	0.004%	89.972%
3917	BHP BILLITON LTD SPON ADR ADR	0.004%	89.977%
3918	NCC AB-B	0.004%	89.981%
3919	A.P. MOLLER-MAE	0.004%	89.986%
3920	ASHMORE GROUP	0.004%	89.990%
3921	ASTEC INDUSTRIE	0.004%	89.995%
3922	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	89.999%
3923	CASTELLUM AB NE	0.004%	90.004%
3924	KYORITSU MAINTA	0.004%	90.008%
3925	CHIYODA CORP	0.004%	90.013%
3926	MELROSE INDUSTR	0.004%	90.017%
3927	AES CORP COMMON STOCK USD.01	0.004%	90.021%
3928	DURATEX SA	0.004%	90.026%
3929	TOPPAN PRINTING	0.004%	90.030%
3930	LUZERNER KTBK	0.004%	90.035%
3931	STANLEY ELECTRI	0.004%	90.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	90.044%
3933	ST GALLER KTBK	0.004%	90.048%
3934	ENDO INTERNATIO	0.004%	90.053%
3935	INTERRENT REAL	0.004%	90.057%
3936	CTS EVENTIM	0.004%	90.061%
3937	QUIDEL CORP COMMON STOCK USD.001	0.004%	90.066%
3938	SEINO TRANSPORT	0.004%	90.070%
3939	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.075%
3940	STEELCASE INC	0.004%	90.079%
3941	AF AB	0.004%	90.084%
3942	CHINA CITIC BK	0.004%	90.088%
3943	MONCLER SPA	0.004%	90.092%
3944	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	90.097%
3945	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	90.101%
3946	SOFTWARE AG	0.004%	90.106%
3947	CIELO SA	0.004%	90.110%
3948	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.114%
3949	ANDRITZ AG	0.004%	90.119%
3950	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	90.123%
3951	VIDRALA S.A.	0.004%	90.128%
3952	BANK MILLENIUM	0.004%	90.132%
3953	AEDIFICA	0.004%	90.136%
3954	UNIVERSAL CORP	0.004%	90.141%
3955	JOY CITY PROPER	0.004%	90.145%
3956	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	90.150%
3957	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.154%
3958	TERUMO CORP	0.004%	90.158%
3959	VODACOM GP-PRPT	0.004%	90.163%
3960	IROBOT CORP	0.004%	90.167%
3961	OFFICE DEPOT IN	0.004%	90.172%
3962	HYUNDAI HEAVY I	0.004%	90.176%
3963	AOYAMA TRADING	0.004%	90.180%
3964	CHUGOKU BANK	0.004%	90.185%
3965	FLIGHT CENTRE L	0.004%	90.189%
3966	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	90.194%
3967	WIRECARD AG	0.004%	90.198%
3968	BUREAU VERITAS	0.004%	90.202%
3969	CHUBU ELEC POWE	0.004%	90.207%
3970	BIRD CONSTRUCTI	0.004%	90.211%
3971	FUYO GENERAL LE	0.004%	90.215%
3972	GRAND PACIF PET	0.004%	90.220%
3973	TREX COMPANY INC COMMON STOCK USD.01	0.004%	90.224%
3974	ASSURA PLC	0.004%	90.228%
3975	GLORY	0.004%	90.233%
3976	AARHUSKARLSHAMN	0.004%	90.237%
3977	YAMATAKE CORP Y	0.004%	90.242%
3978	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.004%	90.246%
3979	SUMITOMO BAKELI	0.004%	90.250%
3980	MEGACABLE HOLDI	0.004%	90.255%
3981	MAHINDRA &MAHIN	0.004%	90.259%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	90.263%
3983	CAPELLA EDUCATI	0.004%	90.268%
3984	PENNON GROUP	0.004%	90.272%
3985	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.004%	90.276%
3986	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	90.281%
3987	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	90.285%
3988	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	90.289%
3989	GROUPE FNAC	0.004%	90.294%
3990	PGT INC	0.004%	90.298%
3991	ICA GRUPPEN AB	0.004%	90.302%
3992	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	90.307%
3993	ADVANSIX INC COMMON STOCK USD.01	0.004%	90.311%
3994	DAELIM INDUSTRI	0.004%	90.315%
3995	NOMURA RESEARCH	0.004%	90.320%
3996	CIMPRESS NV	0.004%	90.324%
3997	MODINE MFG CO	0.004%	90.328%
3998	FP CORP	0.004%	90.332%
3999	CRAY INC COMMON STOCK USD.01	0.004%	90.337%
4000	ELECTA AB B SHS	0.004%	90.341%
4001	CHANG HWA COMME	0.004%	90.345%
4002	BYD ELECTRONIC	0.004%	90.350%
4003	IJM CORP BERHAD	0.004%	90.354%
4004	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	90.358%
4005	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	90.363%
4006	PROSIEBENSAT.1	0.004%	90.367%
4007	BLACKPEARL RESO	0.004%	90.371%
4008	MINMETALS RES	0.004%	90.375%
4009	TRANSAT AT INC	0.004%	90.380%
4010	WORKSPACE GROUP	0.004%	90.384%
4011	MEDIBANK PVT LT	0.004%	90.388%
4012	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.004%	90.393%
4013	K-REIT ASIA	0.004%	90.397%
4014	AMMB HOLDINGS B	0.004%	90.401%
4015	VIRGIN MONEY HL	0.004%	90.406%
4016	YIT OYJ	0.004%	90.410%
4017	KROTON EDUCACIO	0.004%	90.414%
4018	MALIBU BOATS INC A COMMON STOCK USD.01	0.004%	90.418%
4019	SPORTS DIRECT I	0.004%	90.423%
4020	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.427%
4021	HAZAMA CORP(NEW	0.004%	90.431%
4022	ULTRA ELECTRONI	0.004%	90.435%
4023	SUZUKEN CO LTD	0.004%	90.440%
4024	ANGLOVAAL MININ	0.004%	90.444%
4025	AYALA CORP	0.004%	90.448%
4026	BANCOLOMBIA SA	0.004%	90.453%
4027	NEWS CORP CLASS B COMMON STOCK	0.004%	90.457%
4028	MORINAGA & CO	0.004%	90.461%
4029	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	90.465%
4030	BIG YELLOW GROU	0.004%	90.470%
4031	HEIDELBERGER DR	0.004%	90.474%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	QTS REALTY TRUST INC CL A REIT USD.01	0.004%	90.478%
4033	BCO SANTANDER-C	0.004%	90.482%
4034	GENTING MALAYSI	0.004%	90.487%
4035	NORDEA BANK AB	0.004%	90.491%
4036	BADGER METER INC COMMON STOCK USD1.0	0.004%	90.495%
4037	ORKLA ASA	0.004%	90.499%
4038	SCHOUW & CO	0.004%	90.504%
4039	AMANO CORPORATI	0.004%	90.508%
4040	GENUS PLC	0.004%	90.512%
4041	QANTAS AIRWAYS	0.004%	90.516%
4042	ORION CORP	0.004%	90.521%
4043	POLARIS INFRAST	0.004%	90.525%
4044	JAPAN EXCELLENT	0.004%	90.529%
4045	NIPPON ELEC GLA	0.004%	90.533%
4046	HITACHI HIGH-TE	0.004%	90.538%
4047	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	90.542%
4048	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	90.546%
4049	WEST JAPAN RAIL	0.004%	90.550%
4050	WIN SEMICONDUCT	0.004%	90.555%
4051	XPERI CORP COMMON STOCK USD.001	0.004%	90.559%
4052	REALTEK SEMICON	0.004%	90.563%
4053	MATERION CORP COMMON STOCK	0.004%	90.567%
4054	HENKEL KGAA-BEA	0.004%	90.572%
4055	HITACHI TRNSPT	0.004%	90.576%
4056	ACCTON	0.004%	90.580%
4057	ONE GAS INC COMMON STOCK	0.004%	90.584%
4058	KING YUAN ELECT	0.004%	90.588%
4059	MOVADO GROUP INC COMMON STOCK USD.01	0.004%	90.593%
4060	POWER INTEGRATI	0.004%	90.597%
4061	TERRENO REALTY CORP REIT USD.01	0.004%	90.601%
4062	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	90.605%
4063	MALAYSIA AIRPOR	0.004%	90.609%
4064	NOS SGPS	0.004%	90.614%
4065	MGP INGREDIENTS INC COMMON STOCK	0.004%	90.618%
4066	MEGMILK SNOW BR	0.004%	90.622%
4067	FLEXIUM INTERCO	0.004%	90.626%
4068	CHINA STHN AIRL	0.004%	90.630%
4069	KINDEN CORPORAT	0.004%	90.635%
4070	SHRIRAM TRANSP	0.004%	90.639%
4071	INDO TAMBANGRAY	0.004%	90.643%
4072	DAIO PAPER CORP	0.004%	90.647%
4073	OMNICELL INC COMMON STOCK USD.001	0.004%	90.651%
4074	BRIGGS & STRATT	0.004%	90.656%
4075	COMFORTDELGRO C	0.004%	90.660%
4076	NISHIMATSU CONS	0.004%	90.664%
4077	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	90.668%
4078	SLIGRO FOOD GRO	0.004%	90.672%
4079	AMC NETWORKS INC A COMMON STOCK	0.004%	90.676%
4080	PT TAMBANG BATU	0.004%	90.681%
4081	AWA BANK	0.004%	90.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	IWATANI INTL CO	0.004%	90.689%
4083	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	90.693%
4084	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	90.697%
4085	TREND MICRO INC	0.004%	90.701%
4086	CHINA CINDA ASS	0.004%	90.706%
4087	JUBILANT LIFE S	0.004%	90.710%
4088	HEICO CORP	0.004%	90.714%
4089	SAMPO OYJ	0.004%	90.718%
4090	DR REDDYS LABS	0.004%	90.722%
4091	FOSUN INTERNATI	0.004%	90.726%
4092	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	90.730%
4093	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.735%
4094	BOSSARD HOLDING	0.004%	90.739%
4095	PROMOTORA Y OPE	0.004%	90.743%
4096	MRV ENGENHARIA	0.004%	90.747%
4097	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	90.751%
4098	MACQUARIE ATLAS	0.004%	90.755%
4099	AECI	0.004%	90.759%
4100	CAVIUM INC COMMON STOCK USD.001	0.004%	90.764%
4101	SSY GROUP LTD	0.004%	90.768%
4102	HITACHI CHEMICA	0.004%	90.772%
4103	HOME PRODUCT CE	0.004%	90.776%
4104	TOKYU CORP	0.004%	90.780%
4105	YUZHOU PROPERTI	0.004%	90.784%
4106	INDUS HOLDING A	0.004%	90.788%
4107	TENAGA NASIONL	0.004%	90.792%
4108	CBIZ INC COMMON STOCK USD.01	0.004%	90.797%
4109	VALORA HOLDING	0.004%	90.801%
4110	COCA-COLA BOTTL	0.004%	90.805%
4111	KROGER CO SR UNSECURED 01/21 3.3	0.004%	90.809%
4112	LINTEC CORP	0.004%	90.813%
4113	JD.COM INC ADR ADR USD.00002	0.004%	90.817%
4114	AVISTA CORP	0.004%	90.821%
4115	MAPLETREE LOGIS	0.004%	90.825%
4116	BELMOND LTD	0.004%	90.829%
4117	ST JOE CO/THE COMMON STOCK	0.004%	90.834%
4118	BJ S RESTAURANTS INC COMMON STOCK	0.004%	90.838%
4119	AEON REIT INVES	0.004%	90.842%
4120	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	90.846%
4121	MELCO INTERNATI	0.004%	90.850%
4122	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	90.854%
4123	FUJITSU GENERAL	0.004%	90.858%
4124	FOMENTO ECON ME	0.004%	90.862%
4125	GPO FIN INBURSA	0.004%	90.866%
4126	CANWEL BUILDING	0.004%	90.871%
4127	MAEDA ROAD CONS	0.004%	90.875%
4128	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	90.879%
4129	CARDTRONICS PLC	0.004%	90.883%
4130	DAIICHI SANKYO	0.004%	90.887%
4131	TATA MOTORS LTD	0.004%	90.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	RANDGOLD RESOUR	0.004%	90.895%
4133	CHAROEN PKPD-FG	0.004%	90.899%
4134	US ECOLOGY INC COMMON STOCK USD.01	0.004%	90.903%
4135	SINOPEC ENGINEE	0.004%	90.907%
4136	CANNAE HOLDINGS INC COMMON STOCK	0.004%	90.911%
4137	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.915%
4138	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	90.919%
4139	ASAHI INTECC CO	0.004%	90.924%
4140	SUEDZUCKER AG	0.004%	90.928%
4141	POTLATCHDELTIC CORP REIT USD1.0	0.004%	90.932%
4142	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.004%	90.936%
4143	MINDTREE LTD	0.004%	90.940%
4144	ALAMO GROUP INC	0.004%	90.944%
4145	SA DES CIMENTS	0.004%	90.948%
4146	RAMBUS INC	0.004%	90.952%
4147	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.004%	90.956%
4148	EVA AIRWAYS	0.004%	90.960%
4149	BLUCORA INC COMMON STOCK USD.0001	0.004%	90.964%
4150	SUNTORY BEVERAG	0.004%	90.968%
4151	NOW INC COMMON STOCK USD.01	0.004%	90.972%
4152	AZIMUT HOLDOING	0.004%	90.976%
4153	LION CORP	0.004%	90.980%
4154	SHIP HEALTHCARE	0.004%	90.984%
4155	VIAD CORP	0.004%	90.988%
4156	SONAE, S.G.P.S.	0.004%	90.992%
4157	KEMET CORP	0.004%	90.996%
4158	OM ASSET MANAGE	0.004%	91.000%
4159	BAJAJ FINANCE L	0.004%	91.004%
4160	KYUSHU FINANCIA	0.004%	91.008%
4161	LUK FOOK HOLDIN	0.004%	91.012%
4162	HEALTHQUITY INC COMMON STOCK USD.0001	0.004%	91.016%
4163	TOKAI RIKAI CO	0.004%	91.020%
4164	AKORN INC COMMON STOCK	0.004%	91.025%
4165	ITEQ CORP	0.004%	91.029%
4166	SHIONOGI & CO	0.004%	91.033%
4167	RAKUTEN INC	0.004%	91.037%
4168	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	91.041%
4169	TRUE CORP PCL	0.004%	91.045%
4170	MICRO FOCUS INT	0.004%	91.049%
4171	HOCHTIEF AG	0.004%	91.053%
4172	MERLIN ENTERTAI	0.004%	91.057%
4173	WIENER STAEDTIS	0.004%	91.061%
4174	SING AIRP TRM S	0.004%	91.065%
4175	REPLIGEN CORP COMMON STOCK USD.01	0.004%	91.069%
4176	CHUGOKU ELEC PO	0.004%	91.073%
4177	TAIWAN HON CHUA	0.004%	91.077%
4178	KAP IND HLDG LT	0.004%	91.081%
4179	VIRTUSA CORP COMMON STOCK USD.01	0.004%	91.085%
4180	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.089%
4181	AGREE REALTY CORP REIT USD.0001	0.004%	91.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	EVERTZ TECHNOLO	0.004%	91.097%
4183	CHINA LIFE INS	0.004%	91.101%
4184	WACKER CONSTRUC	0.004%	91.105%
4185	ASIANA AIRLINES	0.004%	91.109%
4186	GASLOG LTD	0.004%	91.113%
4187	KNOWLES CORP COMMON STOCK USD.01	0.004%	91.117%
4188	ITAU UNIBANCO H	0.004%	91.121%
4189	QUALITY CARE PROPERTIES REIT USD.01	0.004%	91.125%
4190	EPLUS INC	0.004%	91.129%
4191	OKUMA CORP	0.004%	91.133%
4192	ELECTRONICS	0.004%	91.137%
4193	CAP SA	0.004%	91.141%
4194	SPIRE INC COMMON STOCK USD1.0	0.004%	91.145%
4195	ALMACENES EXITO	0.004%	91.148%
4196	FORTUNE REIT	0.004%	91.152%
4197	KOREA ZINC	0.004%	91.156%
4198	QUARTERHILL INC	0.004%	91.160%
4199	KLOECKNER & CO	0.004%	91.164%
4200	HSBC USA INC SR UNSECURED 08/20 2.75	0.004%	91.168%
4201	OSAKA GAS CO	0.004%	91.172%
4202	CHESAPEAKE LODG	0.004%	91.176%
4203	TESLA INC COMMON STOCK USD.001	0.004%	91.180%
4204	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	91.184%
4205	KONAMI CO	0.004%	91.188%
4206	GAIL INDIA LTD	0.004%	91.192%
4207	mitsui eng&ship	0.004%	91.196%
4208	OUTOTEC OYJ	0.004%	91.200%
4209	ST MODWEN PROPS	0.004%	91.204%
4210	CHASE CORP COMMON STOCK USD.1	0.004%	91.208%
4211	SHIGA BANK	0.004%	91.212%
4212	NIHON PARKERIZI	0.004%	91.216%
4213	DAISHI BANK	0.004%	91.220%
4214	GUARDIAN CAP GR	0.004%	91.224%
4215	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	91.228%
4216	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	91.232%
4217	STROER OUT-OF-H	0.004%	91.236%
4218	KT & G	0.004%	91.240%
4219	NAGOYA RAILROAD	0.004%	91.243%
4220	BLACKBAUD INC	0.004%	91.247%
4221	CHINASOFT INTER	0.004%	91.251%
4222	BANK DANAMON PT	0.004%	91.255%
4223	LHC GROUP INC COMMON STOCK USD.01	0.004%	91.259%
4224	NAN YA PRINTED	0.004%	91.263%
4225	INDUSTRIAS PENO	0.004%	91.267%
4226	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.271%
4227	SANKYO CO LTD	0.004%	91.275%
4228	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	91.279%
4229	SPAREBANK 1 SR	0.004%	91.283%
4230	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	91.287%
4231	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	91.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.294%
4233	PEOPLE'S INSURA	0.004%	91.298%
4234	RITE AID CORP	0.004%	91.302%
4235	SOHO CHINA LTD	0.004%	91.306%
4236	GREENTOWN CHINA	0.004%	91.310%
4237	AZZ INC COMMON STOCK USD1.0	0.004%	91.314%
4238	SWATCH GROUP AG	0.004%	91.318%
4239	ALUMINIUM CORP	0.004%	91.322%
4240	CVR ENERGY INC	0.004%	91.326%
4241	EVRAZ PLC	0.004%	91.330%
4242	KELLY SERVICES	0.004%	91.333%
4243	BRITVIC	0.004%	91.337%
4244	AICA KOGYO CO	0.004%	91.341%
4245	IPSOS	0.004%	91.345%
4246	NIHON UNISYS	0.004%	91.349%
4247	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.353%
4248	OAD ROSNEFT OIL	0.004%	91.357%
4249	GLOVIS	0.004%	91.361%
4250	GRASIM INDUSTRI	0.004%	91.365%
4251	SYNNEX TECH INT	0.004%	91.368%
4252	SACYR SA	0.004%	91.372%
4253	BOLSAS Y MERCAD	0.004%	91.376%
4254	SEVEN BANK LTD.	0.004%	91.380%
4255	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	91.384%
4256	M3 INC	0.004%	91.388%
4257	SKYFAME REALTY	0.004%	91.392%
4258	WOONGJIN COWAY	0.004%	91.396%
4259	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	91.400%
4260	ALLIANCE FINANC	0.004%	91.403%
4261	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	91.407%
4262	HYUNDAI DS,NEW	0.004%	91.411%
4263	KOREA KUMHO PET	0.004%	91.415%
4264	TELSTRA CORP	0.004%	91.419%
4265	TSUMURA & CO	0.004%	91.423%
4266	BOINGO WIRELESS INC COMMON STOCK	0.004%	91.427%
4267	UNI-CHARM CORP	0.004%	91.430%
4268	SOCIETE TELEVIS	0.004%	91.434%
4269	ROLLINS INC	0.004%	91.438%
4270	BREMBO SPA	0.004%	91.442%
4271	ARROW ELECTRONI	0.004%	91.446%
4272	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	91.450%
4273	TSINGTAO BREWER	0.004%	91.454%
4274	ALLEGION PLC	0.004%	91.458%
4275	TRIGANO	0.004%	91.461%
4276	ATEA ASA	0.004%	91.465%
4277	KFORCE INC COMMON STOCK USD.01	0.004%	91.469%
4278	TOKYU REIT INC	0.004%	91.473%
4279	WPT INDUSTRIAL	0.004%	91.477%
4280	ANALOGIC CORP	0.004%	91.481%
4281	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	IPSEN	0.004%	91.488%
4283	DREAM INDUSTRIA	0.004%	91.492%
4284	GREAT EAGLE HLD	0.004%	91.496%
4285	GAMUDA BERHAD	0.004%	91.500%
4286	IMPLENIA AG	0.004%	91.504%
4287	SCHWEITER TECH	0.004%	91.508%
4288	PETKIM	0.004%	91.511%
4289	FAR EASTONE TEL	0.004%	91.515%
4290	KADANT INC COMMON STOCK USD.01	0.004%	91.519%
4291	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	91.523%
4292	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.527%
4293	TURKIYE VAKIFLA	0.004%	91.531%
4294	HAITONG SECURIT	0.004%	91.534%
4295	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.004%	91.538%
4296	MINITUBISHI LOGI	0.004%	91.542%
4297	TF ADNUBUSTRADO	0.004%	91.546%
4298	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	91.550%
4299	SUN TV NETWORK	0.004%	91.553%
4300	FORTINET INC	0.004%	91.557%
4301	PFEIFFER VAC TE	0.004%	91.561%
4302	CATHAY PACIFIC	0.004%	91.565%
4303	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.569%
4304	MORI TRUST SOGO	0.004%	91.572%
4305	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.576%
4306	RECORDATI SPA	0.004%	91.580%
4307	BHP BILLITON FI	0.004%	91.584%
4308	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	91.588%
4309	JUBLIANT FOODWO	0.004%	91.591%
4310	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	91.595%
4311	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.599%
4312	LCY CHEMICAL CO	0.004%	91.603%
4313	TAURON POLSKA E	0.004%	91.607%
4314	CARSALES.COM LT	0.004%	91.610%
4315	EBRO FOODS SA	0.004%	91.614%
4316	MAPLETREE GREAT	0.004%	91.618%
4317	KARDEMIR KARABU	0.004%	91.622%
4318	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.625%
4319	MANDO CORPORATI	0.004%	91.629%
4320	KUEHNE & NAGEL	0.004%	91.633%
4321	H.I.S.CO	0.004%	91.637%
4322	NACHI-FUJIKOSHI	0.004%	91.641%
4323	MRF LTD	0.004%	91.644%
4324	FISSION URANIUM	0.004%	91.648%
4325	ITV PLC	0.004%	91.652%
4326	MEIJI HOLDINGS	0.004%	91.656%
4327	CHINA ZHONGWANG	0.004%	91.659%
4328	ONWARD KASHIYAM	0.004%	91.663%
4329	NIPPON HODO CO	0.004%	91.667%
4330	TPK HOLDINGS CO	0.004%	91.671%
4331	NEXTEER AUTOMOT	0.004%	91.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	DBS GROUP HLDGS	0.004%	91.678%
4333	BALKRISHNA INDS	0.004%	91.682%
4334	CALTEX AUSTRALI	0.004%	91.686%
4335	RATIONAL	0.004%	91.690%
4336	OCI	0.004%	91.693%
4337	SIEGFRIED HOLDI	0.004%	91.697%
4338	FABRINET	0.004%	91.701%
4339	FULLSHARE HOLDI	0.004%	91.705%
4340	SHIMACHU CO	0.004%	91.708%
4341	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	91.712%
4342	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	91.716%
4343	WERELDHAVE NV	0.004%	91.720%
4344	SAN MIGUEL CORP	0.004%	91.723%
4345	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.004%	91.727%
4346	XINYI SOLAR HOL	0.004%	91.731%
4347	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.004%	91.735%
4348	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.738%
4349	TOMRA SYSTEMS A	0.004%	91.742%
4350	BONAVISTA ENER	0.004%	91.746%
4351	KUMAGAI GUMI CO	0.004%	91.750%
4352	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	91.753%
4353	ASTRAL FOODS	0.004%	91.757%
4354	ASSECO POLAND S	0.004%	91.761%
4355	SIHUAN PHARMACE	0.004%	91.765%
4356	OCLARO INC COMMON STOCK USD.01	0.004%	91.768%
4357	LTC PROPERTIES	0.004%	91.772%
4358	CHINA EVERBRIGH	0.004%	91.776%
4359	WONIK IPS CO LT	0.004%	91.779%
4360	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.783%
4361	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.004%	91.787%
4362	STOREBRAND ASA	0.004%	91.791%
4363	INVESTEC LIMITE	0.004%	91.794%
4364	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	91.798%
4365	DEWAN HOUSING F	0.004%	91.802%
4366	WACOAL CORP	0.004%	91.805%
4367	AVANGRID INC COMMON STOCK USD.01	0.004%	91.809%
4368	MIZRAHI TEFAHOT	0.004%	91.813%
4369	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	91.817%
4370	TOHO HOLDINGS C	0.004%	91.820%
4371	MACK CALI REALTY CORP REIT USD.01	0.004%	91.824%
4372	OKASAN SECURITI	0.004%	91.828%
4373	KOENIG & BAUER	0.004%	91.831%
4374	SINOPEC SHANGHA	0.004%	91.835%
4375	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	91.839%
4376	CCR SA	0.004%	91.842%
4377	SIG	0.004%	91.846%
4378	CFE	0.004%	91.850%
4379	MORGAN ADVANCE	0.004%	91.854%
4380	EMPRESAS COPEC	0.004%	91.857%
4381	SHOPPING CENTRE	0.004%	91.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	EDION CORP	0.004%	91.865%
4383	ROUND ONE CORP	0.004%	91.868%
4384	KING'S TOWN BAN	0.004%	91.872%
4385	DIASORIN SPA EU	0.004%	91.876%
4386	MERCK & CO INC	0.004%	91.879%
4387	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.883%
4388	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.887%
4389	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	91.890%
4390	LEGEND HOLDINGS	0.004%	91.894%
4391	HAW PAR CORP LT	0.004%	91.898%
4392	SEMPRA ENERGY	0.004%	91.901%
4393	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.905%
4394	D'IETEREN TRADI	0.004%	91.909%
4395	PREMIER INVESTM	0.004%	91.912%
4396	TSUBAKIMOTO CHA	0.004%	91.916%
4397	CARNIVAL PLC	0.004%	91.920%
4398	ENCE ENERGIA	0.004%	91.923%
4399	INDUSTRIAL & IN	0.004%	91.927%
4400	COSMAX INC	0.004%	91.931%
4401	SIAM CEMENT PCL	0.004%	91.934%
4402	CIE AUTOMOTIVE	0.004%	91.938%
4403	DRILLISCH AG	0.004%	91.941%
4404	SIAM COMMERCIAL	0.004%	91.945%
4405	KOREAN REINSURA	0.004%	91.949%
4406	SCRIPPS NETWORK	0.004%	91.952%
4407	HTC CORP COMMON	0.004%	91.956%
4408	COMTECH TELE CO	0.004%	91.960%
4409	SANDS CHINA LTD	0.004%	91.963%
4410	IMPALA PLATINUM	0.004%	91.967%
4411	K WAH INTL HLDG	0.004%	91.971%
4412	TOYOTA BOSHOKU	0.004%	91.974%
4413	STRATASYS LTD	0.004%	91.978%
4414	HALFORDS GROUP	0.004%	91.982%
4415	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	91.985%
4416	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	91.989%
4417	UNIT CORP	0.004%	91.992%
4418	HILL & SMITH HL	0.004%	91.996%
4419	B2W-CIA GLOBAL	0.004%	92.000%
4420	FIRST NATIONAL	0.004%	92.003%
4421	KEIYO BANK	0.004%	92.007%
4422	COLOPLAST AS	0.004%	92.011%
4423	JINDAL STEEL &	0.004%	92.014%
4424	APA GROUP	0.004%	92.018%
4425	MABUCHI MOTOR C	0.004%	92.021%
4426	CHINA GALAXY SE	0.004%	92.025%
4427	E-MART CO. LTD.	0.004%	92.029%
4428	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	92.032%
4429	CROCS INC COMMON STOCK USD.001	0.004%	92.036%
4430	HYAKUGO BANK(10	0.004%	92.039%
4431	BANK NEGARA IND	0.004%	92.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	UTD STATES CELL	0.004%	92.047%
4433	AUSNET SERVICES	0.004%	92.050%
4434	KINTETSU CORP	0.004%	92.054%
4435	PNM RESOURCES I	0.004%	92.057%
4436	COFACE SA	0.004%	92.061%
4437	SAMSUNG FINE CH	0.004%	92.065%
4438	PIGEON CORP	0.004%	92.068%
4439	SELECT INCOME REIT REIT USD.01	0.004%	92.072%
4440	AIRTAC INTERNAT	0.004%	92.075%
4441	CHINA TRADITION	0.004%	92.079%
4442	AIRPORTS OF THA	0.004%	92.083%
4443	OTTER TAIL CORP COMMON STOCK USD5.0	0.004%	92.086%
4444	GLOBAL NET LEASE INC REIT USD.01	0.004%	92.090%
4445	LG INNOTEK CO	0.004%	92.093%
4446	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	92.097%
4447	SEKISUI HOUSE R	0.004%	92.101%
4448	POSTE ITALIANE	0.004%	92.104%
4449	BOBST GROUP AG	0.004%	92.108%
4450	SYNTEL INC COMMON STOCK	0.004%	92.111%
4451	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	92.115%
4452	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	92.119%
4453	SAMSUNG C&T COR	0.004%	92.122%
4454	TOPRE CORPORATI	0.004%	92.126%
4455	FCC CO LTD	0.004%	92.129%
4456	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	92.133%
4457	MARSHALLS PLC	0.004%	92.136%
4458	SUMMERSET GROUP	0.004%	92.140%
4459	Z ENERGY LTD	0.004%	92.144%
4460	LANCASHIRE HLDG	0.004%	92.147%
4461	TOHOKU ELEC POW	0.004%	92.151%
4462	FERREXPO PLC	0.004%	92.154%
4463	CANON MARKETING	0.004%	92.158%
4464	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.004%	92.161%
4465	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.165%
4466	NICHIAS CORP	0.004%	92.169%
4467	RELO HOLDINGS I	0.004%	92.172%
4468	YAMADA DENKI CO	0.004%	92.176%
4469	FRUTAROM	0.004%	92.179%
4470	VTB BANK(JSC)	0.004%	92.183%
4471	WEIS MARKETS IN	0.004%	92.186%
4472	BIOCON	0.004%	92.190%
4473	GLATFELTER(PH)C	0.004%	92.193%
4474	EURONAV SA	0.004%	92.197%
4475	CHICAGO BRIDGE	0.004%	92.200%
4476	SOHGO SECURITY	0.004%	92.204%
4477	REGIS RESOURCES	0.004%	92.208%
4478	TAIWAN SEMICOND	0.004%	92.211%
4479	AEROVIRONMENT I	0.004%	92.215%
4480	TURK SISE VE CA	0.004%	92.218%
4481	KOSE	0.004%	92.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	NEXON CO LTD	0.004%	92.225%
4483	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	92.229%
4484	FLETCHER BUILDI	0.004%	92.232%
4485	OLYMPUS OPTICAL	0.004%	92.236%
4486	BANG & OLUFSEN	0.004%	92.239%
4487	ARVIND LTD	0.004%	92.243%
4488	ADVANCED INFO S	0.004%	92.246%
4489	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.250%
4490	CITIC SECURITIE	0.004%	92.253%
4491	CHINA OILFIELD	0.004%	92.257%
4492	KOMERI CO	0.004%	92.260%
4493	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.003%	92.264%
4494	ASM PACIFIC TEC	0.003%	92.267%
4495	PORTO SEGURO SA	0.003%	92.271%
4496	BIC CAMERA INC.	0.003%	92.274%
4497	TIANNENG POWER	0.003%	92.278%
4498	JAMES RIVER GRO	0.003%	92.281%
4499	AMERISAFE INC COMMON STOCK USD.01	0.003%	92.285%
4500	COMSYS HOLDINGS	0.003%	92.288%
4501	CyberAgent, Inc	0.003%	92.292%
4502	NAGASE & CO	0.003%	92.295%
4503	KIWOOM SECURITI	0.003%	92.299%
4504	MANAPPURAM FINA	0.003%	92.302%
4505	CHINA SYNTH RUB	0.003%	92.306%
4506	STONERIDGE INC COMMON STOCK	0.003%	92.309%
4507	TOTVS SA	0.003%	92.312%
4508	CHINA RESOURCES	0.003%	92.316%
4509	KUREHA CHEM IND	0.003%	92.319%
4510	TENNANT CO	0.003%	92.323%
4511	CANCOM SE	0.003%	92.326%
4512	PIONEER FOODS L	0.003%	92.330%
4513	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	92.333%
4514	KNOLL INC COMMON STOCK USD.01	0.003%	92.337%
4515	IOCHPE-MAXION	0.003%	92.340%
4516	TONGAAT-HULETT	0.003%	92.344%
4517	GIANT MFG CO	0.003%	92.347%
4518	BECHTLE AG	0.003%	92.351%
4519	ECONOCOM GROUP	0.003%	92.354%
4520	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	92.358%
4521	SHANGHAI PHARMA	0.003%	92.361%
4522	CORONATION FUND	0.003%	92.364%
4523	TECAN AG	0.003%	92.368%
4524	L&T FINANCE HOL	0.003%	92.371%
4525	VALOR CO LTD	0.003%	92.375%
4526	SUMITOMO METAL	0.003%	92.378%
4527	YAMATO KOGYO CO	0.003%	92.382%
4528	PARADE TECHNOLO	0.003%	92.385%
4529	FERROTEC CORP	0.003%	92.389%
4530	MITCHELLS & BUT	0.003%	92.392%
4531	WT MICROELECTRO	0.003%	92.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	EXTERRAN CORP COMMON STOCK USD.01	0.003%	92.399%
4533	UNIMICRON TECHN	0.003%	92.402%
4534	INTERTAIN GROUP	0.003%	92.406%
4535	EICHER MOTORS	0.003%	92.409%
4536	EL PASO ELECTRIC CO COMMON STOCK	0.003%	92.413%
4537	CORE-MARK HLDG	0.003%	92.416%
4538	TELECOM ITALIA	0.003%	92.419%
4539	NORTH PACIFIC B	0.003%	92.423%
4540	GALLIFORD TRY P	0.003%	92.426%
4541	SEIBU HOLDINGS	0.003%	92.430%
4542	BCO CREDITO INV	0.003%	92.433%
4543	TPG TELECOM	0.003%	92.437%
4544	CHINA REINSURAN	0.003%	92.440%
4545	FENNER	0.003%	92.443%
4546	FAIRFAX MEDIA L	0.003%	92.447%
4547	BANRISUL	0.003%	92.450%
4548	ADTRAN INC	0.003%	92.454%
4549	DONGYUE GROUP	0.003%	92.457%
4550	SHUI ON LAND LT	0.003%	92.460%
4551	ALIOR BANK SA	0.003%	92.464%
4552	ITAU CORPBANCA	0.003%	92.467%
4553	CHINA EVERBRIGH	0.003%	92.471%
4554	C.P. ALL PCL-FG	0.003%	92.474%
4555	RYOHIN KEIKAKU	0.003%	92.477%
4556	HOKKOKU BANK	0.003%	92.481%
4557	VESUVIUS PLC	0.003%	92.484%
4558	INOGEN INC COMMON STOCK USD.001	0.003%	92.488%
4559	MYTILINEOS	0.003%	92.491%
4560	TAG TEGERNSEE I	0.003%	92.495%
4561	RELIANCE INDS-S	0.003%	92.498%
4562	SCHNITZER STEEL	0.003%	92.501%
4563	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	92.505%
4564	LARGAN PRECISIO	0.003%	92.508%
4565	NORTHGATE	0.003%	92.511%
4566	SEABRIDGE GOLD INC COMMON STOCK	0.003%	92.515%
4567	HOSHINO RESORTS	0.003%	92.518%
4568	JAPAN LIFELINE	0.003%	92.522%
4569	PRESIDENT CHAIN	0.003%	92.525%
4570	CERVED INFORMAT	0.003%	92.528%
4571	SUPERGROUP PLC	0.003%	92.532%
4572	TSOGO SUN HOLDI	0.003%	92.535%
4573	RMR GROUP INC/THE A COMMON STOCK	0.003%	92.539%
4574	QUALYS INC COMMON STOCK USD.001	0.003%	92.542%
4575	TOKAI TOKYO SEC	0.003%	92.545%
4576	IREN SPA	0.003%	92.549%
4577	KIYO BANK	0.003%	92.552%
4578	SQUARE INC A COMMON STOCK USD.000001	0.003%	92.556%
4579	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	92.559%
4580	KANDENKO CO	0.003%	92.562%
4581	DERICHEBOURG	0.003%	92.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	92.569%
4583	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	92.572%
4584	OKINAWA BANK	0.003%	92.576%
4585	AUTONEUM HOLDIN	0.003%	92.579%
4586	LADBROKES CORAL	0.003%	92.582%
4587	CHINA LESSO GRO	0.003%	92.586%
4588	LEROY SEAFOOD G	0.003%	92.589%
4589	HANNSTAR DISPLA	0.003%	92.593%
4590	SEMBCORP MARINE	0.003%	92.596%
4591	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	92.599%
4592	TADANO	0.003%	92.603%
4593	ABC-MART INC	0.003%	92.606%
4594	ASANKO GOLD INC	0.003%	92.609%
4595	FRONTERA ENERGY	0.003%	92.613%
4596	ENEL CHILE SA ADR ADR	0.003%	92.616%
4597	BRICKWORKS	0.003%	92.619%
4598	ARCA CONTINEN	0.003%	92.623%
4599	TELENET GROUP H	0.003%	92.626%
4600	TUPRAS-TURKIYE	0.003%	92.629%
4601	RICHTER GEDEON	0.003%	92.633%
4602	ULTRAPAR PARTIC	0.003%	92.636%
4603	HEALTHSCOPE LTD	0.003%	92.639%
4604	POLY HONG KONG	0.003%	92.643%
4605	REUNERT	0.003%	92.646%
4606	REV GROUP INC COMMON STOCK USD.001	0.003%	92.649%
4607	AUSTEVOLL SEAFO	0.003%	92.653%
4608	OGAKI KYORITSU	0.003%	92.656%
4609	ITC LTD	0.003%	92.659%
4610	JAPAN RENTAL HO	0.003%	92.663%
4611	ASTRONICS CORP COMMON STOCK USD.01	0.003%	92.666%
4612	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	92.669%
4613	ANSALDO STS SPA	0.003%	92.673%
4614	INDIA INFOLINE	0.003%	92.676%
4615	SAFESTORE HOLDI	0.003%	92.679%
4616	STORNOWAY DIAMO	0.003%	92.683%
4617	INTERCONTINENTAL HOTELS ADR ADR	0.003%	92.686%
4618	BALFOUR BEATTY	0.003%	92.689%
4619	SIMPLO TECHNOLO	0.003%	92.693%
4620	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	92.696%
4621	LAKELAND BANCORP INC COMMON STOCK	0.003%	92.699%
4622	UNIPRES CORP.	0.003%	92.703%
4623	BARCO(NEW)	0.003%	92.706%
4624	FINNAIR	0.003%	92.709%
4625	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	92.712%
4626	TOKYO SEIMITSU	0.003%	92.716%
4627	HIWIN TECH CORP	0.003%	92.719%
4628	HARGREAVES LANS	0.003%	92.722%
4629	OWENS + MINOR INC COMMON STOCK USD2.0	0.003%	92.726%
4630	Rocky Mountain	0.003%	92.729%
4631	KANEMATSU CORP	0.003%	92.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	BERKSHIRE HAT E	0.003%	92.736%
4633	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	92.739%
4634	SMILES FIDELIDA	0.003%	92.742%
4635	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	92.745%
4636	DISTRIBUIDORA I	0.003%	92.749%
4637	HANWA CO	0.003%	92.752%
4638	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	92.755%
4639	EREGLI DEMIR CE	0.003%	92.759%
4640	AU OPTRONICS CORP SPON ADR ADR	0.003%	92.762%
4641	MY EG SERVICES	0.003%	92.765%
4642	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	92.768%
4643	PERFICIENT INC COMMON STOCK USD.001	0.003%	92.772%
4644	STARTS CORP INC	0.003%	92.775%
4645	PAINTED PONY EN	0.003%	92.778%
4646	EXELIXIS INC	0.003%	92.782%
4647	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	92.785%
4648	TRUEBLUE INC COMMON STOCK	0.003%	92.788%
4649	AMOREPACIFIC GR	0.003%	92.791%
4650	ORANGE SPON ADR ADR	0.003%	92.795%
4651	DAILY MAIL&GEN	0.003%	92.798%
4652	TOWER SEMICONDU	0.003%	92.801%
4653	ALEXANDERS INC	0.003%	92.804%
4654	LONG CHEN PAPER	0.003%	92.808%
4655	ANIMA HOLDING S	0.003%	92.811%
4656	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	92.814%
4657	HIGH LINER FOOD	0.003%	92.818%
4658	DEAN FOODS CO COMMON STOCK USD.01	0.003%	92.821%
4659	ODAKYU ELEC RLW	0.003%	92.824%
4660	BEIERSDORF AG	0.003%	92.827%
4661	DAEWOO INTERNAT	0.003%	92.831%
4662	BARITO PAC TBK	0.003%	92.834%
4663	GENESCO INC COMMON STOCK USD1.0	0.003%	92.837%
4664	PACIFIC GAS & E	0.003%	92.840%
4665	LASERTEC CORP	0.003%	92.844%
4666	KRONES AG	0.003%	92.847%
4667	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	92.850%
4668	MERCIALYS	0.003%	92.853%
4669	MAKALOT INDUSTR	0.003%	92.857%
4670	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.003%	92.860%
4671	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	92.863%
4672	HOMESTREET INC COMMON STOCK	0.003%	92.866%
4673	JB HI-FI	0.003%	92.870%
4674	BOMBARDIER INC	0.003%	92.873%
4675	MISUMI CORPORAT	0.003%	92.876%
4676	BRASKEM SA	0.003%	92.879%
4677	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.883%
4678	MIXI INC	0.003%	92.886%
4679	HEALTHCARE SERV	0.003%	92.889%
4680	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	92.892%
4681	ALS LTD	0.003%	92.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	SHIMADZU CORP	0.003%	92.899%
4683	SUMITOMO MITSUI	0.003%	92.902%
4684	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	92.905%
4685	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	92.909%
4686	ANSELL LTD	0.003%	92.912%
4687	PICK'N PAY STOR	0.003%	92.915%
4688	AIRASIA BHD	0.003%	92.918%
4689	NEOPOST	0.003%	92.921%
4690	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	92.925%
4691	SHOWA CORP	0.003%	92.928%
4692	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	92.931%
4693	MONEYSUPERMARKE	0.003%	92.934%
4694	SANFIRE RESOURC	0.003%	92.938%
4695	C & C GROUP PLC	0.003%	92.941%
4696	ANDERSONS INC/THE COMMON STOCK	0.003%	92.944%
4697	DAOU TECHNOLOGY	0.003%	92.947%
4698	HINDUSTAN LEVER	0.003%	92.950%
4699	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	92.954%
4700	DCM JAPAN HOLDI	0.003%	92.957%
4701	TOYO INK MFG CO	0.003%	92.960%
4702	KENEDIX RETAIL	0.003%	92.963%
4703	KAKEN PHARM	0.003%	92.966%
4704	CA IMMOBILIEN A	0.003%	92.970%
4705	NEOGEN CORP COMMON STOCK USD.16	0.003%	92.973%
4706	MILLENNIUM&COPT	0.003%	92.976%
4707	WEIR GROUP	0.003%	92.979%
4708	SPAR NORD BANK	0.003%	92.982%
4709	KAISA GROUP HLD	0.003%	92.986%
4710	GARTNER GROUP I	0.003%	92.989%
4711	RINGKJOEBING LA	0.003%	92.992%
4712	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	92.995%
4713	DH EUROPE FINAN	0.003%	92.998%
4714	ACACIA MINING	0.003%	93.002%
4715	EDELWEISS FIN S	0.003%	93.005%
4716	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.008%
4717	HARMONY GOLD MN	0.003%	93.011%
4718	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	93.014%
4719	UTD DRUG	0.003%	93.017%
4720	ALIBABA PICTURE	0.003%	93.021%
4721	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.024%
4722	UTD ENGINEERS	0.003%	93.027%
4723	FORMFACTOR INC COMMON STOCK USD.001	0.003%	93.030%
4724	GS ENGINEERING	0.003%	93.033%
4725	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.036%
4726	AUROBINDO PHARM	0.003%	93.040%
4727	MO OCH DOMSJO A	0.003%	93.043%
4728	SKYWORTH DIGITA	0.003%	93.046%
4729	HEXPOL AB	0.003%	93.049%
4730	BAJAJ AUTO	0.003%	93.052%
4731	ALM. BRAND	0.003%	93.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	ENEA SA	0.003%	93.059%
4733	BEFIMMO SCA	0.003%	93.062%
4734	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	93.065%
4735	STUART OLSON IN	0.003%	93.068%
4736	UPC TECHNOLOGY	0.003%	93.071%
4737	FIBRIA CELULOSE	0.003%	93.074%
4738	RINNAI CORP	0.003%	93.077%
4739	MAYORA INDAH	0.003%	93.081%
4740	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.084%
4741	DAINIPPON PHARM	0.003%	93.087%
4742	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.090%
4743	CHINA GEN PLAST	0.003%	93.093%
4744	FIRST PACIFIC C	0.003%	93.096%
4745	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	93.099%
4746	CHINA LONGYUAN	0.003%	93.103%
4747	PAZ OIL CO LTD	0.003%	93.106%
4748	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	93.109%
4749	SAMSUNG SDS CO	0.003%	93.112%
4750	TELECOM PLUS	0.003%	93.115%
4751	DAH SING FINANC	0.003%	93.118%
4752	COSAN SA INDUST	0.003%	93.121%
4753	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.125%
4754	PPC LTD	0.003%	93.128%
4755	SARACEN MINERAL	0.003%	93.131%
4756	NISSHINBO IND I	0.003%	93.134%
4757	GIMV NV	0.003%	93.137%
4758	SINOTRUK HONG K	0.003%	93.140%
4759	CHENG SHIN RUBB	0.003%	93.143%
4760	FIRST INTER BK	0.003%	93.147%
4761	U-BLOX AG	0.003%	93.150%
4762	3SBIO INC	0.003%	93.153%
4763	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	93.156%
4764	OPUS BANK	0.003%	93.159%
4765	SPX CORP COMMON STOCK USD.01	0.003%	93.162%
4766	SKC CO	0.003%	93.165%
4767	ORTHOPIX INTL N	0.003%	93.168%
4768	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.172%
4769	MUSASHINO BANK	0.003%	93.175%
4770	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.178%
4771	CALIFORNIA WATE	0.003%	93.181%
4772	KONINKLIJKE BAM	0.003%	93.184%
4773	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	93.187%
4774	FUKUYAMA TRANSP	0.003%	93.190%
4775	BK OF EAST ASIA	0.003%	93.193%
4776	SYSTEMAX INC COMMON STOCK USD.01	0.003%	93.196%
4777	SUMMIT INDUSTRI	0.003%	93.200%
4778	NIPPON STEEL	0.003%	93.203%
4779	CEAT LTD	0.003%	93.206%
4780	DULUXGROUP LTD	0.003%	93.209%
4781	TAIWAN COOPERAT	0.003%	93.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.215%
4783	MARSTON'S PLC	0.003%	93.218%
4784	SANYO DENKI CO	0.003%	93.221%
4785	ROBINSONS LAND	0.003%	93.224%
4786	TOYOTA INDUSTRI	0.003%	93.227%
4787	IMMOFINANZ IMMO	0.003%	93.231%
4788	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.234%
4789	CGN POWER CO LT	0.003%	93.237%
4790	INVERSIONES AGU	0.003%	93.240%
4791	EFG INTERNATION	0.003%	93.243%
4792	HINDUSTAN PETRO	0.003%	93.246%
4793	CKD CORP	0.003%	93.249%
4794	RAMSAY HEALTH C	0.003%	93.252%
4795	COCOKARA FINE H	0.003%	93.255%
4796	FREEMAN FINANCI	0.003%	93.258%
4797	TOKYO DOME CORP	0.003%	93.261%
4798	PETROCHINA COMP	0.003%	93.265%
4799	PALTAC CORP	0.003%	93.268%
4800	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.271%
4801	ACADIAN TIMBER	0.003%	93.274%
4802	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.277%
4803	PETROLEUM GEO-S	0.003%	93.280%
4804	FUFENG GROUP LT	0.003%	93.283%
4805	KAYABA INDUSTRY	0.003%	93.286%
4806	DOMINO'S PIZZA	0.003%	93.289%
4807	OSISKO MINING I	0.003%	93.292%
4808	COMFORIA RESIDE	0.003%	93.295%
4809	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.298%
4810	WAGeworks INC COMMON STOCK USD.001	0.003%	93.301%
4811	SIBANYE GOLD LT	0.003%	93.304%
4812	UTD INTEGRATION	0.003%	93.307%
4813	KIMBERLY CLARK	0.003%	93.310%
4814	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.003%	93.314%
4815	RATOS AB-B SHS	0.003%	93.317%
4816	US CONCRETE INC COMMON STOCK USD.001	0.003%	93.320%
4817	ACER INC	0.003%	93.323%
4818	PATRIZIA IMMO A	0.003%	93.326%
4819	NIPPON SEIKI CO	0.003%	93.329%
4820	MEIKO ELECTRONI	0.003%	93.332%
4821	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	93.335%
4822	MGM GROWTH PROPERTIES LLC A REIT	0.003%	93.338%
4823	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	93.341%
4824	Meritz Fire & M	0.003%	93.344%
4825	BANCA IFIS	0.003%	93.347%
4826	KELLER GROUP	0.003%	93.350%
4827	TOKYO ELEC POWE	0.003%	93.353%
4828	ENTERPRISE INNS	0.003%	93.356%
4829	WELBILT INC COMMON STOCK USD.01	0.003%	93.359%
4830	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	93.362%
4831	FIELMANN AG	0.003%	93.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	BHARAT HEAVY EL	0.003%	93.368%
4833	KIWI PROPERTY G	0.003%	93.371%
4834	TRICO BANCSHARES COMMON STOCK	0.003%	93.374%
4835	ROHTO PHARM	0.003%	93.377%
4836	FUJI MACHINE MF	0.003%	93.380%
4837	SODEXHO ALLIANC	0.003%	93.383%
4838	NH HOTELES	0.003%	93.386%
4839	RESILIENT REIT	0.003%	93.389%
4840	COLGATE-PALM (I	0.003%	93.392%
4841	GOLD FIELDS LTD	0.003%	93.395%
4842	TOHO GAS CO	0.003%	93.398%
4843	MAINFREIGHT LTD	0.003%	93.401%
4844	ENDEAVOUR SILVE	0.003%	93.404%
4845	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.407%
4846	SENSHU IKEDA HL	0.003%	93.410%
4847	ESCORTS LTD	0.003%	93.413%
4848	TURKIYE HALK	0.003%	93.416%
4849	MURPHY OIL CORP SR UNSECURED 06/22 4	0.003%	93.419%
4850	SQUARE ENIX HOL	0.003%	93.422%
4851	CHIPBOND TECHNO	0.003%	93.425%
4852	COHU INC COMMON STOCK USD1.0	0.003%	93.428%
4853	CHINA RAILWAY G	0.003%	93.431%
4854	BB SEGURIDADE P	0.003%	93.434%
4855	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.437%
4856	FRESNILLO PLC	0.003%	93.440%
4857	NIKON CORP	0.003%	93.443%
4858	MELEXIS	0.003%	93.446%
4859	EPISTAR CORP	0.003%	93.449%
4860	ESSO (THAILAND)	0.003%	93.452%
4861	BRILLIANCE CHIN	0.003%	93.455%
4862	INTERCONTINENTA	0.003%	93.458%
4863	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.461%
4864	HOKUETSU KISHU	0.003%	93.464%
4865	OBARA CORP	0.003%	93.467%
4866	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.470%
4867	TOKAI HOLDINGS	0.003%	93.473%
4868	BELLAMY'S AUSTR	0.003%	93.476%
4869	HAMBORNER AG	0.003%	93.479%
4870	PTC INC COMMON STOCK USD.01	0.003%	93.482%
4871	GRANGES AB	0.003%	93.485%
4872	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.488%
4873	AUTODESK INC	0.003%	93.491%
4874	COMPUTACENTER P	0.003%	93.494%
4875	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	93.497%
4876	CHINA TRAVEL IN	0.003%	93.500%
4877	NIC INC COMMON STOCK	0.003%	93.503%
4878	GREEN REIT PLC	0.003%	93.506%
4879	VAKRANGEE LTD	0.003%	93.509%
4880	DIAMOND OFFSHOR	0.003%	93.512%
4881	FISHER (JAMES)	0.003%	93.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	GIGABYTE TECHNO	0.003%	93.517%
4883	SUGI HOLDINGS C	0.003%	93.520%
4884	MERCER INTL INC	0.003%	93.523%
4885	CIPUTRA DEVELOP	0.003%	93.526%
4886	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.529%
4887	JG SUMMIT HLDGS	0.003%	93.532%
4888	MATCH GROUP INC COMMON STOCK USD.001	0.003%	93.535%
4889	NET ONE SYSTEMS	0.003%	93.538%
4890	SHIMANO INC	0.003%	93.541%
4891	CHINA OVERASEA	0.003%	93.544%
4892	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.547%
4893	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.550%
4894	TOMY CO LTD	0.003%	93.553%
4895	GPO CARSO SA DE	0.003%	93.556%
4896	PAN OCEAN CO	0.003%	93.559%
4897	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.562%
4898	NIB HOLDINGS LT	0.003%	93.565%
4899	MONOTARO CO.LTD	0.003%	93.567%
4900	MYCRONIC AB	0.003%	93.570%
4901	INDORAMA VENTUR	0.003%	93.573%
4902	NCC LTD/INDIA	0.003%	93.576%
4903	CHINA LIFE INSU	0.003%	93.579%
4904	NOBIA AB NEW	0.003%	93.582%
4905	TEC CORPORATION	0.003%	93.585%
4906	KERRY LOGISTICS	0.003%	93.588%
4907	NEWRIVER REIT P	0.003%	93.591%
4908	HIBERNIA REIT P	0.003%	93.594%
4909	BWP TRUST	0.003%	93.597%
4910	FENG TAY ENTRPR	0.003%	93.600%
4911	APPLUS SERVICES	0.003%	93.603%
4912	LASALLE LOGIPOR	0.003%	93.605%
4913	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.608%
4914	SIBANYE GOLD LTD SPONS ADR ADR	0.003%	93.611%
4915	TEMP HOLDINGS C	0.003%	93.614%
4916	ITALGAS SPA	0.003%	93.617%
4917	COCA-COLA AMATI	0.003%	93.620%
4918	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	93.623%
4919	SINOTRANS LIMIT	0.003%	93.626%
4920	LINDT & SPRUENG	0.003%	93.629%
4921	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.003%	93.632%
4922	AMBEV SA ADR ADR	0.003%	93.635%
4923	FINCANTIERI SPA	0.003%	93.638%
4924	PRIMAX ELECTRON	0.003%	93.640%
4925	TRAVELPORT WORL	0.003%	93.643%
4926	DIEBOLD INC	0.003%	93.646%
4927	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.649%
4928	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.652%
4929	LUKOIL PJSC- SP	0.003%	93.655%
4930	NORTHAM PLATINU	0.003%	93.658%
4931	DAETWYLER HOLDI	0.003%	93.661%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	CROWN LTD.	0.003%	93.664%
4933	LINDSAY CORP COMMON STOCK USD1.0	0.003%	93.667%
4934	EXEDY CORP	0.003%	93.669%
4935	EXIDE INDUSTRIE	0.003%	93.672%
4936	SWIRE PACIFIC	0.003%	93.675%
4937	MATSUMOTOKIYOSH	0.003%	93.678%
4938	TAIWAN PAIHO	0.003%	93.681%
4939	SALFACORP SA	0.003%	93.684%
4940	CAR INC	0.003%	93.687%
4941	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.690%
4942	AIRBOSS OF AMER	0.003%	93.693%
4943	DIALOG GROUP BH	0.003%	93.696%
4944	SINO LAND CO	0.003%	93.698%
4945	OTSUKA CORP	0.003%	93.701%
4946	58.COM INC ADR ADR	0.003%	93.704%
4947	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.707%
4948	SCANSOURCE INC COMMON STOCK	0.003%	93.710%
4949	SHINMAYWA INDS	0.003%	93.713%
4950	FUKUOKA REIT CO	0.003%	93.716%
4951	INFICON HOLDING	0.003%	93.719%
4952	GRIFFON CORP COMMON STOCK USD.25	0.003%	93.722%
4953	EMAMI LTD	0.003%	93.724%
4954	DAIWABO CO LTD	0.003%	93.727%
4955	KINGDEE INTERNA	0.003%	93.730%
4956	KEIHIN CORP	0.003%	93.733%
4957	AFG ARBONIA-FOR	0.003%	93.736%
4958	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	93.739%
4959	FAES FARMA SA	0.003%	93.742%
4960	MAXLINEAR INC COMMON STOCK	0.003%	93.745%
4961	LYDALL INC COMMON STOCK USD.1	0.003%	93.747%
4962	LEAGOLD MINING	0.003%	93.750%
4963	ARGAN INC COMMON STOCK USD.15	0.003%	93.753%
4964	ORIFLAME HOLDIN	0.003%	93.756%
4965	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.759%
4966	DAVIDE CAMPARI-	0.003%	93.762%
4967	IMAX CORP	0.003%	93.765%
4968	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.768%
4969	SHIKOKU ELEC PO	0.003%	93.770%
4970	ZENSHO CO LTD	0.003%	93.773%
4971	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.776%
4972	CHINA SCE PROPE	0.003%	93.779%
4973	NIPPON FLOUR MI	0.003%	93.782%
4974	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.785%
4975	TOHO BANK	0.003%	93.788%
4976	CHENG LOONG	0.003%	93.790%
4977	TOBU RAILWAY CO	0.003%	93.793%
4978	HYUNDAI WIA COR	0.003%	93.796%
4979	BW OFFSHORE LTD	0.003%	93.799%
4980	SENKO CO	0.003%	93.802%
4981	TATA POWER CO L	0.003%	93.805%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	TONG REN TANG T	0.003%	93.807%
4983	ARCADIS NV	0.003%	93.810%
4984	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.813%
4985	SANTAM	0.003%	93.816%
4986	PZU GR	0.003%	93.819%
4987	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	93.822%
4988	VOCUS COMMUN LT	0.003%	93.824%
4989	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	93.827%
4990	JAIN IRRIGATION	0.003%	93.830%
4991	CHINA SHIPPING	0.003%	93.833%
4992	AUSDRILL LIMITE	0.003%	93.836%
4993	CHORUS LIMITED	0.003%	93.839%
4994	JIAYUAN INTERNA	0.003%	93.841%
4995	UACJ CORP	0.003%	93.844%
4996	CORVEL CORP COMMON STOCK USD.0001	0.003%	93.847%
4997	SCRIPPS(EW)CO(N	0.003%	93.850%
4998	INDS BACHOCO SA	0.003%	93.853%
4999	YOOX NET-A-PORT	0.003%	93.856%
5000	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.858%
5001	PROSEGUR CIA DE	0.003%	93.861%
5002	FORMOSA TAFFETA	0.003%	93.864%
5003	PARK 24 CO	0.003%	93.867%
5004	TIM PARTICIPA	0.003%	93.870%
5005	ILIAD	0.003%	93.873%
5006	HONG KONG LAND	0.003%	93.875%
5007	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.878%
5008	GO-AHEAD GROUP	0.003%	93.881%
5009	GJENSIDIGE FORS	0.003%	93.884%
5010	MORGUARD CORP	0.003%	93.887%
5011	IOOF HOLDINGS L	0.003%	93.889%
5012	LUNDIN PERTOLEU	0.003%	93.892%
5013	TOD'S SPA	0.003%	93.895%
5014	INVESCO OFFICE	0.003%	93.898%
5015	SEVERSTAL GDR REG S GDR	0.003%	93.901%
5016	LI NING CO. LTD	0.003%	93.903%
5017	HAREL INSURANCE	0.003%	93.906%
5018	KYUSHU ELEC POW	0.003%	93.909%
5019	LOTTE SHOPPING	0.003%	93.912%
5020	DEUTZ AG	0.003%	93.915%
5021	DAIRY CREST GRO	0.003%	93.917%
5022	PRIMARY HEALTH	0.003%	93.920%
5023	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.923%
5024	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.926%
5025	21VIANET GROUP INC ADR ADR USD.00001	0.003%	93.929%
5026	KRUNG THAI BNK	0.003%	93.931%
5027	PRADA SPA	0.003%	93.934%
5028	BORAL LIMITED	0.003%	93.937%
5029	ALLIED GROUP LT	0.003%	93.940%
5030	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	93.943%
5031	SEIREN CO	0.003%	93.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	ASCOM HOLDING A	0.003%	93.948%
5033	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.951%
5034	AMUNDI SA	0.003%	93.954%
5035	MERRY ELECTRONI	0.003%	93.956%
5036	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.959%
5037	YUHAN CORP	0.003%	93.962%
5038	RUMO SA	0.003%	93.965%
5039	ENGIE BRASIL SA	0.003%	93.967%
5040	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.970%
5041	EZCORP INC CL A COMMON STOCK USD.01	0.003%	93.973%
5042	CHIN-POON INDL	0.003%	93.976%
5043	INDAH KIAT PULP	0.003%	93.978%
5044	THE NISSHIN OIL	0.003%	93.981%
5045	BONDUELLE SCA	0.003%	93.984%
5046	GRAPHITE INDIA	0.003%	93.987%
5047	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.990%
5048	HITACHI ZOSEN C	0.003%	93.992%
5049	TRADE ME LTD	0.003%	93.995%
5050	NANKAI ELEC RAI	0.003%	93.998%
5051	PREMIER INVESTM	0.003%	94.001%
5052	INVESTMENT TECH	0.003%	94.003%
5053	ACEA SPA	0.003%	94.006%
5054	SCANA CORP COMMON STOCK	0.003%	94.009%
5055	MITSUBISHI TANA	0.003%	94.012%
5056	ITO EN	0.003%	94.014%
5057	FISKARS OYJ	0.003%	94.017%
5058	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.020%
5059	BAJAJ AUTO LTD	0.003%	94.023%
5060	NTT DOCOMO INC SPON ADR ADR	0.003%	94.025%
5061	KEPPEL DC REIT	0.003%	94.028%
5062	TOKYO OHKA KOGY	0.003%	94.031%
5063	JERONIMO MARTIN	0.003%	94.033%
5064	INTERROLL HOLDI	0.003%	94.036%
5065	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.039%
5066	AXFOOD AB	0.003%	94.042%
5067	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.003%	94.044%
5068	BURCKHARDT COMP	0.003%	94.047%
5069	SERIA CO LTD	0.003%	94.050%
5070	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.053%
5071	CIA SANEAMENTO	0.003%	94.055%
5072	BRINKER INTL IN	0.003%	94.058%
5073	GAZTRANSPORT ET	0.003%	94.061%
5074	NAVIGANT CONSUL	0.003%	94.064%
5075	CENTRAL GLASS C	0.003%	94.066%
5076	NICHIHA CORP	0.003%	94.069%
5077	CAPITAL & COUNT	0.003%	94.072%
5078	UNI-PRESIDENT C	0.003%	94.074%
5079	LAR ESPANA REAL	0.003%	94.077%
5080	INDUTRADE AB	0.003%	94.080%
5081	SAN-A CO LTD	0.003%	94.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	PHILIPS LIGHTIN	0.003%	94.085%
5083	TITAN INDUSTRIE	0.003%	94.088%
5084	WESTPAC BANKING	0.003%	94.091%
5085	HEMFOSA FASTIGH	0.003%	94.094%
5086	NKT HOLDING A/S	0.003%	94.096%
5087	DONGBU HITEK CO	0.003%	94.099%
5088	COSCO HOLDINGS	0.003%	94.102%
5089	K-BRO LINEN INC	0.003%	94.104%
5090	DOOSAN HEAVY IN	0.003%	94.107%
5091	MARUICHI STL TU	0.003%	94.110%
5092	KINPO ELECTRONI	0.003%	94.113%
5093	NICE SYSTEMS	0.003%	94.115%
5094	MPHASIC LTD	0.003%	94.118%
5095	PARMALAT S.P.A	0.003%	94.121%
5096	VASTNED RETAIL	0.003%	94.123%
5097	H20 RETAILING C	0.003%	94.126%
5098	CHINA COAL ENER	0.003%	94.129%
5099	AGFA GEVAERT NV	0.003%	94.131%
5100	COCA-COLA WEST	0.003%	94.134%
5101	VANGUARD INTL S	0.003%	94.137%
5102	LUYE PHARMA GRO	0.003%	94.140%
5103	CARETRUST REIT INC REIT USD.01	0.003%	94.142%
5104	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.145%
5105	BONAVA AB - B S	0.003%	94.148%
5106	NIHON KOHDEN CO	0.003%	94.150%
5107	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.153%
5108	MIRAIT HLDG COR	0.003%	94.156%
5109	LG PHILIPS LCD	0.003%	94.158%
5110	INV LA CONSTRUC	0.003%	94.161%
5111	FOMENTO ECON ME	0.003%	94.164%
5112	SHANGRI-LA ASIA	0.003%	94.167%
5113	VISUAL PHOTONIC	0.003%	94.169%
5114	CHINA EASTERN A	0.003%	94.172%
5115	KERNEL HOLDING	0.003%	94.175%
5116	MEDY-TOX INC	0.003%	94.177%
5117	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	94.180%
5118	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.183%
5119	SHIP FINANCE IN	0.003%	94.185%
5120	ASSORE	0.003%	94.188%
5121	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.191%
5122	WALSIN LIHWA CO	0.003%	94.193%
5123	CLOETTA AB B SH	0.003%	94.196%
5124	MACQUARIE MEXIC	0.003%	94.199%
5125	MITIE GROUP	0.003%	94.202%
5126	NEMETSCHKE AG	0.003%	94.204%
5127	USS CO. LTD.	0.003%	94.207%
5128	CJ E&M CORPORAT	0.003%	94.210%
5129	SITC INTERNATIO	0.003%	94.212%
5130	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	94.215%
5131	Ayala Land Inc	0.003%	94.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.220%
5133	ENTERTAINMENT O	0.003%	94.223%
5134	INDUSTRIAS CH S	0.003%	94.226%
5135	DAEWOO SECURITI	0.003%	94.228%
5136	CHAMPION REAL E	0.003%	94.231%
5137	ENTERCOM COMMUN	0.003%	94.234%
5138	GMP CAPITAL COR	0.003%	94.236%
5139	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.239%
5140	TOKYU CONST	0.003%	94.242%
5141	ALKERMES PLC	0.003%	94.244%
5142	POWER FINANCE C	0.003%	94.247%
5143	LIECHTENSTEINIS	0.003%	94.250%
5144	PANDOX AB	0.003%	94.252%
5145	NS SOLUTIONS CO	0.003%	94.255%
5146	SYDNEY AIRPORT	0.003%	94.258%
5147	SEMAPA SOC INVE	0.003%	94.260%
5148	SERCOMM CORP	0.003%	94.263%
5149	NOBLE CORP PLC	0.003%	94.266%
5150	RYMAN HEALTHCAR	0.003%	94.268%
5151	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.271%
5152	TOMTOM NV	0.003%	94.274%
5153	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.276%
5154	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.279%
5155	DEUTSCHE EUROSH	0.003%	94.281%
5156	DNO INTERNATION	0.003%	94.284%
5157	LIBERBANK SA	0.003%	94.287%
5158	TOMONY HOLDINGS	0.003%	94.289%
5159	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.003%	94.292%
5160	YELLOW PAGES LT	0.003%	94.295%
5161	CTS CORP COMMON STOCK	0.003%	94.297%
5162	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	94.300%
5163	CHARTER HALL	0.003%	94.303%
5164	V TECHNOLOGY	0.003%	94.305%
5165	INVACARE CORP	0.003%	94.308%
5166	MONMOUTH REAL E	0.003%	94.311%
5167	BRAIT SA	0.003%	94.313%
5168	HYAKUJUSHI BANK	0.003%	94.316%
5169	SOCIETE BIC SA	0.003%	94.318%
5170	SANKEN ELECTRIC	0.003%	94.321%
5171	IMP DEL DES Y E	0.003%	94.324%
5172	NANYA TECHNOLOG	0.003%	94.326%
5173	GUNZE	0.003%	94.329%
5174	RECTICEL	0.003%	94.332%
5175	GRUPO ELEKTRA(N	0.003%	94.334%
5176	SLATE RETAIL RE	0.003%	94.337%
5177	DAI-ICHI KOGYO	0.003%	94.339%
5178	LATAM AIRLINES	0.003%	94.342%
5179	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.003%	94.345%
5180	NIPPON REIT INV	0.003%	94.347%
5181	AFRICA OIL CORP	0.003%	94.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	FAR EAST INTL B	0.003%	94.353%
5183	BERNER KTBK	0.003%	94.355%
5184	DLF LIMITED	0.003%	94.358%
5185	ALFRESA HOLDING	0.003%	94.361%
5186	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	94.363%
5187	COPPER MTN MNG	0.003%	94.366%
5188	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.368%
5189	PANALPINA WELT	0.003%	94.371%
5190	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.374%
5191	JUST RETIREMENT	0.003%	94.376%
5192	KOLON INDUSTRIE	0.003%	94.379%
5193	OLAM INTERNATIO	0.003%	94.382%
5194	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.384%
5195	THAI UNION GROU	0.003%	94.387%
5196	DIRTT ENVIRONME	0.003%	94.389%
5197	SHANDONG WEIGAO	0.003%	94.392%
5198	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.395%
5199	ZZZSAN-AI OIL C	0.003%	94.397%
5200	GUNGHO ONLINE E	0.003%	94.400%
5201	MORGUARD REAL E	0.003%	94.402%
5202	NN INC COMMON STOCK USD.01	0.003%	94.405%
5203	DUSKIN CO LTD	0.003%	94.408%
5204	PLDT INC	0.003%	94.410%
5205	WD 40 CO COMMON STOCK USD.001	0.003%	94.413%
5206	CHINA RAILWAY S	0.003%	94.416%
5207	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	94.418%
5208	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.421%
5209	HOPSON DEVELOPM	0.003%	94.423%
5210	CORETRONICS COR	0.003%	94.426%
5211	KOC HOLDING AS	0.003%	94.429%
5212	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.431%
5213	HEIWADO CO LTD	0.003%	94.434%
5214	MID REIT INC	0.003%	94.436%
5215	KANAMOTO CO LTD	0.003%	94.439%
5216	RATHBONE BROTHE	0.003%	94.442%
5217	DELPHI ENERGY C	0.003%	94.444%
5218	FARMER BROS CO COMMON STOCK USD1.0	0.003%	94.447%
5219	HAITONG INTL SE	0.003%	94.449%
5220	DAIFUKU CO	0.003%	94.452%
5221	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.454%
5222	AEON DELIGHT	0.003%	94.457%
5223	KEIHIN ELEC EXP	0.003%	94.460%
5224	BOC AVIATION LT	0.003%	94.462%
5225	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.465%
5226	METROPOLE TV-(M	0.003%	94.467%
5227	CROMWELL PROPER	0.003%	94.470%
5228	LISI	0.003%	94.473%
5229	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.475%
5230	SSAB SVENSKT ST	0.003%	94.478%
5231	MAGELLAN FINANC	0.003%	94.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	ASIA OPTICAL CO	0.003%	94.483%
5233	SOL MELIA SA	0.003%	94.485%
5234	TAKKT AG	0.003%	94.488%
5235	REGIS CORP COMMON STOCK USD.05	0.003%	94.491%
5236	TRAVELSKY TECHN	0.003%	94.493%
5237	IBJ LEASING CO	0.003%	94.496%
5238	PAPA JOHN'S INT	0.003%	94.498%
5239	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.501%
5240	ALPINE ELECTRON	0.003%	94.503%
5241	RYOBI	0.003%	94.506%
5242	UNITED ARROWS L	0.003%	94.509%
5243	MAN WAH HOLDING	0.003%	94.511%
5244	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	94.514%
5245	DIGI.COM BHD	0.003%	94.516%
5246	HULIC CO LTD	0.003%	94.519%
5247	SINGAPORE POST	0.003%	94.521%
5248	HIGHWEALTH CONS	0.003%	94.524%
5249	BARR(A.G.)	0.003%	94.527%
5250	CHOICE PROPERTI	0.003%	94.529%
5251	GPO DE INVERSIO	0.003%	94.532%
5252	ELIS SA	0.003%	94.534%
5253	EXPRESS INC COMMON STOCK	0.003%	94.537%
5254	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.539%
5255	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	94.542%
5256	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	94.544%
5257	KYORIN CO LTD.	0.003%	94.547%
5258	NANTO BANK	0.003%	94.549%
5259	ADVANTEST	0.003%	94.552%
5260	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	94.555%
5261	LG CORP	0.003%	94.557%
5262	ALSO HOLDING-RE	0.003%	94.560%
5263	POLYPIPE GROUP	0.003%	94.562%
5264	ARCS CO LTD	0.003%	94.565%
5265	IRPC PUBLIC CO	0.003%	94.567%
5266	MARCUS CORP	0.003%	94.570%
5267	TAKEUCHI MANUFA	0.003%	94.572%
5268	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.575%
5269	VTECH HLDGS	0.003%	94.577%
5270	ANADOLU EFES BI	0.003%	94.580%
5271	BBMG CORPORATIO	0.003%	94.582%
5272	SA CORP REAL ES	0.003%	94.585%
5273	JUST EAT PLC	0.003%	94.588%
5274	MAANSHAN IRON &	0.003%	94.590%
5275	LUXOTTICA GROUP	0.003%	94.593%
5276	JC DECAUX SA	0.003%	94.595%
5277	ROCHE HOLDING A	0.003%	94.598%
5278	ROXGOLD INC	0.003%	94.600%
5279	MUTHOOT FINANCE	0.003%	94.603%
5280	SEKISUI HOUSE	0.003%	94.605%
5281	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.608%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	BANGCHAK CORP P	0.003%	94.610%
5283	AEGION CORP COMMON STOCK USD.01	0.003%	94.613%
5284	DIALOG SEMICOND	0.003%	94.615%
5285	COCA-COLA FEMSA	0.003%	94.618%
5286	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.620%
5287	CHARGEURS SA	0.003%	94.623%
5288	MAKINO MILLING	0.003%	94.625%
5289	NAMPAK LTD.	0.003%	94.628%
5290	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.630%
5291	AUTOGRILL SPA	0.003%	94.633%
5292	THANACHART CAPI	0.003%	94.635%
5293	KEIO CORP	0.003%	94.638%
5294	JUMBO SA	0.003%	94.640%
5295	ORION CORP	0.003%	94.643%
5296	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	94.645%
5297	EMEMORY TECHNOL	0.003%	94.648%
5298	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.650%
5299	RESORTTRUST INC	0.003%	94.653%
5300	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.655%
5301	TARKETT SA	0.003%	94.658%
5302	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.660%
5303	IZUMI CO	0.003%	94.663%
5304	MICRO-STAR INTL	0.002%	94.665%
5305	PORTUCEL EMPRES	0.002%	94.668%
5306	MEDIPAL HOLDING	0.002%	94.670%
5307	F E CONSORTM IN	0.002%	94.673%
5308	PC CONNECTION	0.002%	94.675%
5309	GEO CO LTD	0.002%	94.678%
5310	TONG YANG INDUS	0.002%	94.680%
5311	DAIHEN CORP	0.002%	94.683%
5312	APOLLO HOSPITAL	0.002%	94.685%
5313	GENTING INTERNA	0.002%	94.688%
5314	LAWSON	0.002%	94.690%
5315	HOTA INDUSTRIAL	0.002%	94.693%
5316	AEON MALL CO LT	0.002%	94.695%
5317	KITZ CORPORATIO	0.002%	94.698%
5318	CJ O SHOPPING C	0.002%	94.700%
5319	VEON LTD ADR	0.002%	94.703%
5320	GETAC TECHNOLOG	0.002%	94.705%
5321	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	94.708%
5322	AOZORA BANK	0.002%	94.710%
5323	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	94.713%
5324	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	94.715%
5325	UNITED LABORATO	0.002%	94.718%
5326	KATO SANGYO CO	0.002%	94.720%
5327	TOP GLOVE CORP	0.002%	94.723%
5328	TACHI-S CO	0.002%	94.725%
5329	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	94.728%
5330	NHN ENTERTAINME	0.002%	94.730%
5331	UNIFI INC	0.002%	94.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	GREAT WALL ENTE	0.002%	94.735%
5333	KOMORI CORPORAT	0.002%	94.738%
5334	KONINKLIJKE WES	0.002%	94.740%
5335	RIETER HLDGS AG	0.002%	94.742%
5336	SUN PHARMACEUTI	0.002%	94.745%
5337	ECHO GLOBAL LOG	0.002%	94.747%
5338	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	94.750%
5339	CONSOL ENERGY INC COMMON STOCK USD.01	0.002%	94.752%
5340	YAMANASHI CHUO	0.002%	94.755%
5341	JM FINANCIAL	0.002%	94.757%
5342	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	94.760%
5343	NWS HOLDINGS LT	0.002%	94.762%
5344	GPO IND BIMBO	0.002%	94.765%
5345	ORGANIZACI SORI	0.002%	94.767%
5346	ZAKLADY METALI	0.002%	94.769%
5347	TAICHUNG	0.002%	94.772%
5348	FUJITEC CO	0.002%	94.774%
5349	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	94.777%
5350	OUTSOURCING INC	0.002%	94.779%
5351	CHINA NATIONAL	0.002%	94.782%
5352	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	94.784%
5353	JOHN LAING GROU	0.002%	94.787%
5354	VITASOY INTL	0.002%	94.789%
5355	TRANSPORT INTL	0.002%	94.791%
5356	JGC CORP	0.002%	94.794%
5357	CHEUNG KONG INF	0.002%	94.796%
5358	IRISO ELECTRONI	0.002%	94.799%
5359	INVESQUE INC	0.002%	94.801%
5360	CHINA DONGXIANG	0.002%	94.804%
5361	BANCA GENERALI	0.002%	94.806%
5362	AMERICAN PUBLIC	0.002%	94.809%
5363	SANFILIPPO(JOHN	0.002%	94.811%
5364	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	94.813%
5365	G8 EDUCATION LT	0.002%	94.816%
5366	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	94.818%
5367	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	94.821%
5368	NISSAN SHATAI C	0.002%	94.823%
5369	SAMSUNG CARD	0.002%	94.826%
5370	INTL METAL SERV	0.002%	94.828%
5371	AUTOMOTIVE HOLD	0.002%	94.830%
5372	SINGAPORE TECH	0.002%	94.833%
5373	ALL NIPPON AIRW	0.002%	94.835%
5374	TLG IMMOBILIEN	0.002%	94.838%
5375	EVERGREEN MARIN	0.002%	94.840%
5376	SOMFY SA	0.002%	94.843%
5377	PILOT CORP (NEW	0.002%	94.845%
5378	COMPUGROUP HOLD	0.002%	94.847%
5379	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	94.850%
5380	MACQUARIE LEISU	0.002%	94.852%
5381	KARDEX	0.002%	94.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	SEIKO CORPORATI	0.002%	94.857%
5383	RUENTEX DEVELOP	0.002%	94.859%
5384	ULTIMATE	0.002%	94.862%
5385	KOMAX HOLDING A	0.002%	94.864%
5386	POWERLONG REAL	0.002%	94.867%
5387	DE'LONGHI SPA	0.002%	94.869%
5388	MBANK	0.002%	94.871%
5389	GROUPON INC COMMON STOCK USD.0001	0.002%	94.874%
5390	LG INTL CORP	0.002%	94.876%
5391	AOKI INTL	0.002%	94.879%
5392	KENEDIX RESIDEN	0.002%	94.881%
5393	FENG HSIN IRON&	0.002%	94.884%
5394	ATRION CORPORATION COMMON STOCK USD.1	0.002%	94.886%
5395	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	94.888%
5396	TOWER INTL INC	0.002%	94.891%
5397	ELEC POWER DEV	0.002%	94.893%
5398	ANGANG NEW STEE	0.002%	94.896%
5399	CHINA TELECOM CORP LTD ADR ADR	0.002%	94.898%
5400	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	94.900%
5401	TOKYO TY FINANC	0.002%	94.903%
5402	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	94.905%
5403	TOPCO SCIENTIFI	0.002%	94.907%
5404	AOMORI BANK	0.002%	94.910%
5405	EBOS GROUP LTD	0.002%	94.912%
5406	OMNIA HOLDINGS	0.002%	94.915%
5407	ZHEN DING TECHN	0.002%	94.917%
5408	SAMSUNG SDI CO	0.002%	94.919%
5409	YAOKO CO	0.002%	94.922%
5410	TRAKYA CAM SANA	0.002%	94.924%
5411	HEXAWARE TECHNO	0.002%	94.927%
5412	Mobistar SA	0.002%	94.929%
5413	ANGLOGOLD LTD	0.002%	94.931%
5414	FOXCONN INTERNA	0.002%	94.934%
5415	RAIN INDUSTRIES	0.002%	94.936%
5416	INFOMART CORP	0.002%	94.939%
5417	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	94.941%
5418	FUGRO NV-CVA	0.002%	94.943%
5419	BORREGAARD ASA	0.002%	94.946%
5420	DXP ENTERPRISES	0.002%	94.948%
5421	HENDERSON LAND	0.002%	94.950%
5422	PETRONAS CHEMIC	0.002%	94.953%
5423	ZCL COMPOSITES	0.002%	94.955%
5424	JOWA HLDGS CO L	0.002%	94.958%
5425	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	94.960%
5426	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	94.962%
5427	HONG LEONG CRED	0.002%	94.965%
5428	ZUGER KANTONALB	0.002%	94.967%
5429	RUTH'S HOSPITAL	0.002%	94.969%
5430	SK NETWORKS CO	0.002%	94.972%
5431	EDP RENOVAVEIS	0.002%	94.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	CREDITO EMILIAN	0.002%	94.976%
5433	GLAXOSMITHKLINE	0.002%	94.979%
5434	MARICO LTD	0.002%	94.981%
5435	JOLLIBEE FOODS	0.002%	94.984%
5436	SWISSQUOTE GP H	0.002%	94.986%
5437	MACQUARIE KOREA	0.002%	94.988%
5438	GEA GROUP AG	0.002%	94.991%
5439	TRANSM ALIANCA	0.002%	94.993%
5440	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	94.995%
5441	ST BARBARA MINE	0.002%	94.998%
5442	CRAMO OYJ B SHS	0.002%	95.000%
5443	FASTIGHETS AB B	0.002%	95.002%
5444	AMOREPACIFIC-NE	0.002%	95.005%
5445	SAMSUNG TECHWIN	0.002%	95.007%
5446	DAH SING BANKIN	0.002%	95.010%
5447	JAPAN SECS FINA	0.002%	95.012%
5448	SKYLARK CO LTD	0.002%	95.014%
5449	ERCROS SA	0.002%	95.017%
5450	GOODMAN PROPERT	0.002%	95.019%
5451	JIANGSU EXPRESS	0.002%	95.021%
5452	SAO MARTINHO SA	0.002%	95.024%
5453	TAIWAN FERTILIZ	0.002%	95.026%
5454	FOXCONN TECHNOL	0.002%	95.028%
5455	HIKARI TSUSHIN	0.002%	95.031%
5456	PACIFICIndustr	0.002%	95.033%
5457	TISCO FINANCIAL	0.002%	95.035%
5458	CDL HOSPITALITY	0.002%	95.038%
5459	ABACUS PROPERTY	0.002%	95.040%
5460	HOCHSCHILD MINI	0.002%	95.042%
5461	ARCADYAN TECHNO	0.002%	95.045%
5462	GENMAB A/S	0.002%	95.047%
5463	YUEN FOONG YU M	0.002%	95.049%
5464	BELLUNA CO.LTD	0.002%	95.052%
5465	KOREA PETROCHEM	0.002%	95.054%
5466	JINRO LTD	0.002%	95.057%
5467	FUSHAN INTL ENE	0.002%	95.059%
5468	GMO INTERNET IN	0.002%	95.061%
5469	WESTERN AREAS N	0.002%	95.064%
5470	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.066%
5471	J.C. PENNEY CO INC COMMON STOCK USD.5	0.002%	95.068%
5472	NISHIO RENT ALL	0.002%	95.071%
5473	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.073%
5474	PARAMOUNT BED H	0.002%	95.075%
5475	NEW WAVE GROUP	0.002%	95.077%
5476	ZARDOYA-OTIS	0.002%	95.080%
5477	TOKEN CORP	0.002%	95.082%
5478	GUDANG GARAM(PE	0.002%	95.084%
5479	SINGAPORE EXCHA	0.002%	95.087%
5480	CHOW SANG SANG	0.002%	95.089%
5481	GUOCO GROUP	0.002%	95.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	TV18 BROADCAST	0.002%	95.094%
5483	WING TAI HOLDIN	0.002%	95.096%
5484	CHINA BLUECHEMI	0.002%	95.098%
5485	POSTNL	0.002%	95.101%
5486	GETTY PETROLEUM	0.002%	95.103%
5487	FUTABA CORP	0.002%	95.105%
5488	CASHBUILD LTD	0.002%	95.108%
5489	SUNDRUG CO LTD	0.002%	95.110%
5490	INTERCONEXION E	0.002%	95.112%
5491	SHINOKEN GROUP	0.002%	95.115%
5492	RAMCO-GERSHENSO	0.002%	95.117%
5493	CONSTRUCCIONES	0.002%	95.119%
5494	RENEWABLE ENERG	0.002%	95.122%
5495	FRASERS CENTREP	0.002%	95.124%
5496	HOUSE FOODS COR	0.002%	95.126%
5497	FU SHOU YUAN IN	0.002%	95.128%
5498	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.131%
5499	MOCHIDA PHARM C	0.002%	95.133%
5500	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.135%
5501	ASCOTT RESIDENC	0.002%	95.138%
5502	AXCELIS TECHNOL	0.002%	95.140%
5503	SYNCMOLD ENTERP	0.002%	95.142%
5504	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	95.145%
5505	TULLETT PREBON	0.002%	95.147%
5506	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.149%
5507	LG INDL SYSTEMS	0.002%	95.151%
5508	NICHI-IKO PHARM	0.002%	95.154%
5509	LENDINGTREE INC COMMON STOCK USD.01	0.002%	95.156%
5510	HUA HONG SEMICO	0.002%	95.158%
5511	KAKAKU.COM INC	0.002%	95.161%
5512	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.163%
5513	BCO ABC BRASIL	0.002%	95.165%
5514	JB FINANCIAL GR	0.002%	95.167%
5515	PZ CUSSONS PLC	0.002%	95.170%
5516	BARRATT DEVEL	0.002%	95.172%
5517	ONESAVINGS BANK	0.002%	95.174%
5518	TRUSCO NAKAYAMA	0.002%	95.177%
5519	ZEE ENTERTAIN E	0.002%	95.179%
5520	XENCOR INC COMMON STOCK USD.01	0.002%	95.181%
5521	HAYNES INTL INC	0.002%	95.183%
5522	CROMPTON GREAVE	0.002%	95.186%
5523	CONSORT MEDICAL	0.002%	95.188%
5524	AVEVA GROUP PLC	0.002%	95.190%
5525	DATATEC	0.002%	95.193%
5526	EZAKI GLICO CO	0.002%	95.195%
5527	CYFROWY POLSAT	0.002%	95.197%
5528	FORMOSA PETROCH	0.002%	95.199%
5529	TOAGOSEI CO LTD	0.002%	95.202%
5530	SUPER RETAIL GR	0.002%	95.204%
5531	WALSIN TECHNOLO	0.002%	95.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	XCERRA CORP COMMON STOCK USD.05	0.002%	95.209%
5533	JAPAN AVIATN EL	0.002%	95.211%
5534	SAIZERIYA COMPA	0.002%	95.213%
5535	INDRA SISTEMAS	0.002%	95.215%
5536	PAN JIT INTERNA	0.002%	95.218%
5537	SATO CORP	0.002%	95.220%
5538	EMBOTELLA ANDIN	0.002%	95.222%
5539	ONO PHARMACEUTI	0.002%	95.224%
5540	CAHYA MATA SARA	0.002%	95.227%
5541	INABATA & CO	0.002%	95.229%
5542	WIHLBORGS FASTI	0.002%	95.231%
5543	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.234%
5544	RESOLUTE MINING	0.002%	95.236%
5545	NIPPON DENSETSU	0.002%	95.238%
5546	SCORPIO TANKERS	0.002%	95.240%
5547	RPS GROUP PLC	0.002%	95.243%
5548	ETERNAL CHEMICA	0.002%	95.245%
5549	CHINA AGRH-INDU	0.002%	95.247%
5550	HEIWA CORP	0.002%	95.249%
5551	IDBI BANK LTD	0.002%	95.252%
5552	OKINAWA ELEC PO	0.002%	95.254%
5553	MEIDENSHA CORP	0.002%	95.256%
5554	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.258%
5555	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.261%
5556	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	95.263%
5557	EXACT SCIENCES	0.002%	95.265%
5558	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.267%
5559	BURE INVESTMENT	0.002%	95.270%
5560	PARKWAY LIFE RE	0.002%	95.272%
5561	SAGAMI RAILWAY	0.002%	95.274%
5562	CHUNGHWA TELECO	0.002%	95.276%
5563	PACIFIC BASIN S	0.002%	95.279%
5564	OKI ELECTRIC IN	0.002%	95.281%
5565	NIKKISO CO	0.002%	95.283%
5566	HANSTEEN HOLDIN	0.002%	95.285%
5567	TAIWAN STYRENE	0.002%	95.288%
5568	ODONTOPREV SA	0.002%	95.290%
5569	POLSKIE GORNICT	0.002%	95.292%
5570	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.294%
5571	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.297%
5572	HEIWA REAL ESTA	0.002%	95.299%
5573	BEIJING CAP LAN	0.002%	95.301%
5574	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.303%
5575	TUNG HO STEEL E	0.002%	95.306%
5576	CHICONY ELECTRO	0.002%	95.308%
5577	EN-JAPAN INC.	0.002%	95.310%
5578	FRESENIUS MEDIC	0.002%	95.312%
5579	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.314%
5580	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.317%
5581	JAPAN AIRPORT T	0.002%	95.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	NATURA COSMETIC	0.002%	95.321%
5583	DIVERS RES BHD	0.002%	95.323%
5584	TAISHO PHARMACE	0.002%	95.326%
5585	HELICAL BAR PLC	0.002%	95.328%
5586	HUBER & SUHNER	0.002%	95.330%
5587	SINBON ELECTRON	0.002%	95.332%
5588	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	95.335%
5589	ITOCHU TECHNO S	0.002%	95.337%
5590	PETS AT HOME GR	0.002%	95.339%
5591	GRAMMER AG	0.002%	95.341%
5592	IMA(IND MACC AU	0.002%	95.343%
5593	MANTRA GROUP LT	0.002%	95.346%
5594	GREENCORE GROUP	0.002%	95.348%
5595	CHATHAM LODGING	0.002%	95.350%
5596	GPO TELEVISA	0.002%	95.352%
5597	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.354%
5598	EVENT HOSPITALI	0.002%	95.357%
5599	ECLIPX GROUP LT	0.002%	95.359%
5600	NOJIMA CORP	0.002%	95.361%
5601	KRUK SA	0.002%	95.363%
5602	GREENLAND HONG	0.002%	95.366%
5603	MONEX GROUP INC	0.002%	95.368%
5604	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.370%
5605	ZZZPRIMA MEAT P	0.002%	95.372%
5606	BANCO SANTANDER	0.002%	95.374%
5607	GUOTAI JUNAN IN	0.002%	95.377%
5608	CHOW TAI FOOK J	0.002%	95.379%
5609	ATLANTICA YIELD	0.002%	95.381%
5610	REALESTATE.COM.	0.002%	95.383%
5611	DOMINOS PIZZA E	0.002%	95.385%
5612	SHUN TAK HLDGS	0.002%	95.388%
5613	TSI HOLDINGS CO	0.002%	95.390%
5614	SPEEDWAY MOTORS	0.002%	95.392%
5615	GS RETAIL CO LT	0.002%	95.394%
5616	SUPALAI PUBLIC	0.002%	95.396%
5617	IINO KAIUN KAIS	0.002%	95.399%
5618	MANHATTAN ASSOC	0.002%	95.401%
5619	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.403%
5620	ESURE GROUP PLC	0.002%	95.405%
5621	BINCK NV	0.002%	95.407%
5622	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.410%
5623	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	95.412%
5624	BPOST SA	0.002%	95.414%
5625	INTERNATIONAL P	0.002%	95.416%
5626	AGRITRADE RESOU	0.002%	95.418%
5627	SAINT MARC HLDG	0.002%	95.421%
5628	SAUL CENTERS INC REIT USD.01	0.002%	95.423%
5629	MAHINDRA & MAHI	0.002%	95.425%
5630	LATECOERE	0.002%	95.427%
5631	GRIEG SEAFOOD A	0.002%	95.429%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	CITI TRENDS INC COMMON STOCK USD.01	0.002%	95.432%
5633	AKER SOLUTIONS	0.002%	95.434%
5634	MEITEC CORPORAT	0.002%	95.436%
5635	MALLINCKRODT PL	0.002%	95.438%
5636	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.440%
5637	FORTUNE R/EST I	0.002%	95.443%
5638	OKUMURA CORP	0.002%	95.445%
5639	PER AARSLEFF A/	0.002%	95.447%
5640	GIORDANO INTL L	0.002%	95.449%
5641	SELECT HARVESTS	0.002%	95.451%
5642	JARDINE CYCLE	0.002%	95.453%
5643	KABU.COM SECURI	0.002%	95.456%
5644	EMS-CHEMIE HLDG	0.002%	95.458%
5645	UNITED ENERGY G	0.002%	95.460%
5646	TELEFONICA DEUT	0.002%	95.462%
5647	TIME WARNER INC	0.002%	95.464%
5648	HUAKU DEVELOPME	0.002%	95.467%
5649	BUMI ARMADA BER	0.002%	95.469%
5650	RITEK INC	0.002%	95.471%
5651	ALTAREA SCA	0.002%	95.473%
5652	SKY PERFECT JSA	0.002%	95.475%
5653	DAIHO CONSTRUCT	0.002%	95.477%
5654	EI TOWERS SPA	0.002%	95.480%
5655	RHB Capital	0.002%	95.482%
5656	SPARKASSEN IMMO	0.002%	95.484%
5657	VEDANTA RESOURC	0.002%	95.486%
5658	ELITE MATERIAL	0.002%	95.488%
5659	GUANGZHOU AUTOM	0.002%	95.491%
5660	CHINA MOTOR CO	0.002%	95.493%
5661	KUNGSLEDEN AB N	0.002%	95.495%
5662	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.497%
5663	YAMAGATA BANK	0.002%	95.499%
5664	JSW ENERGY LTD	0.002%	95.501%
5665	RIPLEY CORP SA	0.002%	95.504%
5666	SPLUNK INC COMMON STOCK USD.001	0.002%	95.506%
5667	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.508%
5668	FRASERS LOGISTI	0.002%	95.510%
5669	HEIWA REAL ESTA	0.002%	95.512%
5670	GRAINGER TRUST	0.002%	95.514%
5671	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	0.002%	95.517%
5672	GAMESA CORP TEC	0.002%	95.519%
5673	NISHI NIPPON RR	0.002%	95.521%
5674	MORGUARD NORTH	0.002%	95.523%
5675	BT INVESTMENT M	0.002%	95.525%
5676	EVERLIGHT ELECT	0.002%	95.527%
5677	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.530%
5678	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	95.532%
5679	MUSASHI SEIMITS	0.002%	95.534%
5680	SHINKO ELEC IND	0.002%	95.536%
5681	CT REAL ESTATE	0.002%	95.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	SEOUL SEMICONDU	0.002%	95.540%
5683	AUSTRIA TECHNOL	0.002%	95.543%
5684	HAILIANG EDUCAT	0.002%	95.545%
5685	RAJESH EXPORTS	0.002%	95.547%
5686	IBSTOCK PLC	0.002%	95.549%
5687	KUNG LONG BATTE	0.002%	95.551%
5688	HUFVUDSTADEN AB	0.002%	95.553%
5689	ZUMIEZ INC COMMON STOCK	0.002%	95.555%
5690	SEED CO LTD/TOK	0.002%	95.558%
5691	IGG INC	0.002%	95.560%
5692	CUMMINS INDIA	0.002%	95.562%
5693	GROUP COMERCIAL	0.002%	95.564%
5694	TAV HAVALIMANLA	0.002%	95.566%
5695	BAYWA AG (BAYER	0.002%	95.568%
5696	PT ANEKA TAMBAN	0.002%	95.570%
5697	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.573%
5698	DIGITAL CHINA H	0.002%	95.575%
5699	CIA ENERGETICA	0.002%	95.577%
5700	JCU CORP	0.002%	95.579%
5701	RONSHINE CHINA	0.002%	95.581%
5702	TXC CORPN	0.002%	95.583%
5703	GENTERA SAB DE	0.002%	95.585%
5704	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	95.588%
5705	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.002%	95.590%
5706	SLC AGRICOLA SA	0.002%	95.592%
5707	CHINA HARMONY N	0.002%	95.594%
5708	BIZLINK HOLDING	0.002%	95.596%
5709	PERPETUAL TST A	0.002%	95.598%
5710	GRINDROD LIMITE	0.002%	95.600%
5711	LUNDIN GOLD INC	0.002%	95.603%
5712	DAIKYO INC	0.002%	95.605%
5713	SPARTANNASH CO COMMON STOCK	0.002%	95.607%
5714	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.609%
5715	DOOSAN CORP	0.002%	95.611%
5716	KENDRION NV	0.002%	95.613%
5717	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	95.615%
5718	EMP NAC ELECTRI	0.002%	95.617%
5719	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.620%
5720	S FOODS INC	0.002%	95.622%
5721	AIA ENGINEERING	0.002%	95.624%
5722	BENI STABILI IT	0.002%	95.626%
5723	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.628%
5724	POONGSAN CORP(N	0.002%	95.630%
5725	VST HLDGS	0.002%	95.632%
5726	VUKILE PROPERTY	0.002%	95.634%
5727	ENNIS INC COMMON STOCK USD2.5	0.002%	95.636%
5728	ALBIOMA	0.002%	95.639%
5729	AIXTRON AG	0.002%	95.641%
5730	VTG AG	0.002%	95.643%
5731	JACCS CO	0.002%	95.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	CSR CORP	0.002%	95.647%
5733	INTERNET INITIA	0.002%	95.649%
5734	WEST CHINA CEME	0.002%	95.651%
5735	CONN S INC COMMON STOCK USD.01	0.002%	95.653%
5736	PRECINT PRO	0.002%	95.656%
5737	SM PRIME HLDGS	0.002%	95.658%
5738	AK STEEL HOLDIN	0.002%	95.660%
5739	RAMIRENT OYJ	0.002%	95.662%
5740	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.002%	95.664%
5741	OESTERREICHISCH	0.002%	95.666%
5742	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.668%
5743	TAKARA LEBEN CO	0.002%	95.670%
5744	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	95.672%
5745	TASSAL GROUP	0.002%	95.674%
5746	BOLSA MEXICANA	0.002%	95.677%
5747	METLIFECARE LTD	0.002%	95.679%
5748	TOEI CO	0.002%	95.681%
5749	KIATNAKIN FIN&S	0.002%	95.683%
5750	VECTOR INC	0.002%	95.685%
5751	FLEURY SA	0.002%	95.687%
5752	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.689%
5753	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.691%
5754	TAKARA STANDARD	0.002%	95.693%
5755	CHINA ORIENTAL	0.002%	95.695%
5756	CAPITARETAIL CH	0.002%	95.698%
5757	ZENKOKU HOSHO C	0.002%	95.700%
5758	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.702%
5759	DAIBIRU CORP	0.002%	95.704%
5760	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.706%
5761	JAPFA COMFEED I	0.002%	95.708%
5762	RTL GROUP SA	0.002%	95.710%
5763	MISC BERHAD	0.002%	95.712%
5764	IWATE(BANK OF)	0.002%	95.714%
5765	SUPERVALU INC COMMON STOCK USD.01	0.002%	95.716%
5766	SONY FINANCIAL	0.002%	95.718%
5767	TELEKOM AUSTRIA	0.002%	95.721%
5768	PRINCE HOUSING	0.002%	95.723%
5769	VSE CORP COMMON STOCK USD.05	0.002%	95.725%
5770	YUEXIU REAL ES	0.002%	95.727%
5771	CORBY SPIRIT AN	0.002%	95.729%
5772	ITOHAM YONEKYU	0.002%	95.731%
5773	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.733%
5774	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	95.735%
5775	SHANKS GROUP PL	0.002%	95.737%
5776	TEXTAINER GROUP	0.002%	95.739%
5777	JAPAN DISPLAY I	0.002%	95.741%
5778	OAO GAZPROM	0.002%	95.743%
5779	SUDAMERICANA VA	0.002%	95.746%
5780	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	95.748%
5781	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	BRF SA ADR ADR	0.002%	95.752%
5783	IS DONGSEO CO L	0.002%	95.754%
5784	G&L BEIJER AB B	0.002%	95.756%
5785	GORMAN-RUPP CO	0.002%	95.758%
5786	HYUNDAI MIPO DO	0.002%	95.760%
5787	KOHNAN SHOJI	0.002%	95.762%
5788	ENGINEERS INDIA	0.002%	95.764%
5789	FELDA GLOBAL VE	0.002%	95.766%
5790	K12 INC COMMON STOCK USD.0001	0.002%	95.768%
5791	RHONE-KLINIKUM	0.002%	95.770%
5792	BANPU PUBLIC CO	0.002%	95.772%
5793	REDES ENERGETIC	0.002%	95.775%
5794	INCYTE PHARMACE	0.002%	95.777%
5795	ENQUEST PLC	0.002%	95.779%
5796	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.781%
5797	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.783%
5798	SUPREME ELECTRO	0.002%	95.785%
5799	MOTOR OIL SA	0.002%	95.787%
5800	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	95.789%
5801	TAIWAN BUSINESS	0.002%	95.791%
5802	PREMIER OIL	0.002%	95.793%
5803	ARC LAND SAKAMO	0.002%	95.795%
5804	CIA HERING	0.002%	95.797%
5805	BUKIT SEMBAWNG	0.002%	95.799%
5806	HANA TOUR SERVI	0.002%	95.801%
5807	OBRASCON HUAR L	0.002%	95.803%
5808	HERO HONDA	0.002%	95.805%
5809	PHH CORP COMMON STOCK USD.01	0.002%	95.807%
5810	ICHIGO REAL EST	0.002%	95.809%
5811	ENERGY FUELS INC COMMON STOCK	0.002%	95.812%
5812	YODOGAWA STEEL	0.002%	95.814%
5813	YUNG TAY ENGINE	0.002%	95.816%
5814	SEMEN GRESIK	0.002%	95.818%
5815	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	95.820%
5816	SHIMA SEIKI MFG	0.002%	95.822%
5817	YIRENDAI LTD AD	0.002%	95.824%
5818	KYUSHU RAILWAY	0.002%	95.826%
5819	RIB SOFTWARE AG	0.002%	95.828%
5820	TIER REIT INC REIT USD.0001	0.002%	95.830%
5821	HUTCHISON TEL-H	0.002%	95.832%
5822	BETSSON AB	0.002%	95.834%
5823	RESOLUTE FOREST	0.002%	95.836%
5824	CIECH SA	0.002%	95.838%
5825	D.A. CONSORTIUM	0.002%	95.840%
5826	BLOOMBERRY RESO	0.002%	95.842%
5827	CHINA SOUTH CIT	0.002%	95.844%
5828	GRUPO AEROPORTU	0.002%	95.846%
5829	PACIFIC TEXTILE	0.002%	95.848%
5830	KANSAI PAINT CO	0.002%	95.850%
5831	KOMBASSAN HOLDI	0.002%	95.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	NISSHIN SEIFUN	0.002%	95.854%
5833	HANJIN KAL CORP	0.002%	95.856%
5834	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	95.858%
5835	HYSAN DEVELOPME	0.002%	95.860%
5836	POWER GRID CORP	0.002%	95.862%
5837	HAKUHODO DY HLD	0.002%	95.865%
5838	KYOKUTO KAIHATS	0.002%	95.867%
5839	TOPPAN FORMS	0.002%	95.869%
5840	HYUNDAI ELEVATO	0.002%	95.871%
5841	GT CAPITAL HOLD	0.002%	95.873%
5842	LIVE OAK BANCSHARES INC COMMON STOCK	0.002%	95.875%
5843	TOHO ZINC CO LT	0.002%	95.877%
5844	ELIA SYS OPERAT	0.002%	95.879%
5845	SANYO SPEC STEE	0.002%	95.881%
5846	BHARAT PETROL C	0.002%	95.883%
5847	PUREGOLD PRICE	0.002%	95.885%
5848	CAFE DE CORAL H	0.002%	95.887%
5849	KINSUS INTERCON	0.002%	95.889%
5850	ORIENTAL UNION	0.002%	95.891%
5851	FINISH LINE INC	0.002%	95.893%
5852	TATA CHEMICALS	0.002%	95.895%
5853	CONSTRUTORA TEN	0.002%	95.897%
5854	ORIOR AG	0.002%	95.899%
5855	YAHOO JAPAN COR	0.002%	95.901%
5856	TECO ELEC&MACHI	0.002%	95.903%
5857	GENSCRIPT BIOTE	0.002%	95.905%
5858	MARR SPA	0.002%	95.907%
5859	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.909%
5860	EUROPAC PAPELES	0.002%	95.911%
5861	HUNG SHENG CONS	0.002%	95.913%
5862	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.915%
5863	ALGOMA CENTRAL	0.002%	95.917%
5864	Alliance Global	0.002%	95.919%
5865	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.921%
5866	ROYAL CO	0.002%	95.923%
5867	BANK OF BARODA	0.002%	95.925%
5868	KOREA EXPRESS C	0.002%	95.927%
5869	CHENG UEI PRECI	0.002%	95.929%
5870	OIL REFINERIES	0.002%	95.931%
5871	BIM BIRLESIK MA	0.002%	95.933%
5872	YANGTZE OPT FIB	0.002%	95.935%
5873	ALCONIX CORPORA	0.002%	95.937%
5874	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.939%
5875	HOSIDEN CORP	0.002%	95.941%
5876	HONG LEONG BANK	0.002%	95.943%
5877	IMAX CHINA HOLD	0.002%	95.945%
5878	LASSILA & TIKAN	0.002%	95.947%
5879	PIONEER CORP JP	0.002%	95.949%
5880	KINGSTON COMM(H	0.002%	95.951%
5881	GOLDEN STAR RES	0.002%	95.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	PT BUMI SERPONG	0.002%	95.955%
5883	CEWE COLOR HLDG	0.002%	95.957%
5884	JOSHIN DENKI CO	0.002%	95.959%
5885	SUMITOMO WAREHO	0.002%	95.961%
5886	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.963%
5887	IOI CORPORATION	0.002%	95.965%
5888	AK HOLDINGS INC	0.002%	95.967%
5889	MIGDAL INSURAN	0.002%	95.969%
5890	OVS SPA	0.002%	95.971%
5891	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.973%
5892	COSTAIN GROUP P	0.002%	95.975%
5893	BILIA AB	0.002%	95.977%
5894	METALL ZUG AG	0.002%	95.979%
5895	XINJIANG GOLDWI	0.002%	95.981%
5896	HOGY MEDICAL CO	0.002%	95.983%
5897	THERATECHNOLOGI	0.002%	95.985%
5898	SRF LTD	0.002%	95.987%
5899	CHINA HIGH SPEE	0.002%	95.989%
5900	FUYAO GLASS IND	0.002%	95.990%
5901	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	95.992%
5902	NISSIN KOGYO	0.002%	95.994%
5903	ALK-ABELLO A/S	0.002%	95.996%
5904	INABA DENKISANG	0.002%	95.998%
5905	SANGETSU CO	0.002%	96.000%
5906	THAI MILITARY B	0.002%	96.002%
5907	NIPPON SODA CO	0.002%	96.004%
5908	HUATAI SECURITI	0.002%	96.006%
5909	KINTETSU WORLD	0.002%	96.008%
5910	AMERICAN RAILCA	0.002%	96.010%
5911	KLAB INC	0.002%	96.012%
5912	PERLIS PLANTATI	0.002%	96.014%
5913	FUCHS PETRO AG	0.002%	96.016%
5914	CYBG PLC	0.002%	96.018%
5915	OPHIR ENERGY PL	0.002%	96.020%
5916	HITACHI MAXELL	0.002%	96.022%
5917	GWA GROUP LTD	0.002%	96.024%
5918	SLATE OFFICE RE	0.002%	96.026%
5919	MAIDEN HLDGS LT	0.002%	96.028%
5920	GRUMA SA DE CV	0.002%	96.030%
5921	WUESTENROT & WU	0.002%	96.032%
5922	SSANGYONG CEMEN	0.002%	96.034%
5923	MIRATI THERAPEU	0.002%	96.035%
5924	CHUGOKU MAR PAI	0.002%	96.037%
5925	ECOPETROL SA	0.002%	96.039%
5926	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.041%
5927	SUMITOMO DENSET	0.002%	96.043%
5928	NAKANISHI INC	0.002%	96.045%
5929	RENASAS ELECTRO	0.002%	96.047%
5930	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.049%
5931	RICARDO	0.002%	96.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	KOKUYO CO	0.002%	96.053%
5933	KADOKAWA DWANGO	0.002%	96.055%
5934	EZ TEC EMPREEND	0.002%	96.057%
5935	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.059%
5936	CHINA POWER INT	0.002%	96.061%
5937	DRAEGERWERK AG	0.002%	96.063%
5938	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.065%
5939	ST SHINE OPTICA	0.002%	96.067%
5940	SALMAR ASA	0.002%	96.069%
5941	CENTRL PLAZA HO	0.002%	96.070%
5942	PIOLAX CO	0.002%	96.072%
5943	XTEP INTERNATIO	0.002%	96.074%
5944	GPO CATALANA OC	0.002%	96.076%
5945	RED STAR MACALL	0.002%	96.078%
5946	INDIAN HOTELS	0.002%	96.080%
5947	ASIA PACIFIC TE	0.002%	96.082%
5948	DEXERIALS CORP	0.002%	96.084%
5949	UNITED SUPER MA	0.002%	96.086%
5950	START TODAY CO	0.002%	96.088%
5951	D/S NORDEN	0.002%	96.090%
5952	ASR NEDERLAND N	0.002%	96.092%
5953	CASTROL INDIA L	0.002%	96.094%
5954	UNIBAIL-RODAMCO	0.002%	96.096%
5955	DYDO DRINCO INC	0.002%	96.098%
5956	MENZIES(JOHN)	0.002%	96.099%
5957	PUBLICIS GROUPE	0.002%	96.101%
5958	DOMETIC GROUP A	0.002%	96.103%
5959	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.105%
5960	LINDAB INTL AB	0.002%	96.107%
5961	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.109%
5962	NSD CO LTD	0.002%	96.111%
5963	GREIF INC CL B COMMON STOCK	0.002%	96.113%
5964	TVS MOTOR CO	0.002%	96.115%
5965	GPO FIN INTERAC	0.002%	96.117%
5966	SALINI IMPREGIL	0.002%	96.119%
5967	MAGNESITA REFRA	0.002%	96.121%
5968	HOSHIZAKI ELECT	0.002%	96.122%
5969	VERITIV CORP COMMON STOCK USD.01	0.002%	96.124%
5970	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.126%
5971	SKS MICROFINANC	0.002%	96.128%
5972	CEBU AIR INC	0.002%	96.130%
5973	ITOCHU FUEL COR	0.002%	96.132%
5974	ITE GROUP	0.002%	96.134%
5975	TENARIS S.A.	0.002%	96.136%
5976	CHINA SHIPPING	0.002%	96.138%
5977	DAINICHISEIKA C	0.002%	96.140%
5978	WATERLAND FIN H	0.002%	96.142%
5979	SONDA S.A.	0.002%	96.143%
5980	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.145%
5981	PARQUE ARAUCO S	0.002%	96.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	NOVOLIPET STEEL	0.002%	96.149%
5983	DENNY S CORP COMMON STOCK USD.01	0.002%	96.151%
5984	SIIX CORPORATIO	0.002%	96.153%
5985	GRUPO HERDEZ SA	0.002%	96.155%
5986	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.157%
5987	BANCO SANTANDER	0.002%	96.159%
5988	SAO PAU ALPARGA	0.002%	96.161%
5989	KOTAK MAHINDRA	0.002%	96.162%
5990	UMS HLDGS LTD	0.002%	96.164%
5991	NSI NV	0.002%	96.166%
5992	YARA INTERNATIO	0.002%	96.168%
5993	CHEMRING GROUP	0.002%	96.170%
5994	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	96.172%
5995	JSR CORPORATION	0.002%	96.174%
5996	CRYOLIFE INC	0.002%	96.176%
5997	PACIFIC METALS	0.002%	96.178%
5998	HEALTHSTREAM INC COMMON STOCK	0.002%	96.179%
5999	TSURUHA HOLDING	0.002%	96.181%
6000	CONCENTRIC AB	0.002%	96.183%
6001	SIRTEX MEDICAL	0.002%	96.185%
6002	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	96.187%
6003	ADVTECH LTD	0.002%	96.189%
6004	MARCOPOLO SA	0.002%	96.191%
6005	BK ZACHODNI WBK	0.002%	96.193%
6006	CHESSWOOD GROUP	0.002%	96.195%
6007	TONGDA GROUP HL	0.002%	96.196%
6008	AMPLIFON SPA NE	0.002%	96.198%
6009	SWIRE PROPERTIE	0.002%	96.200%
6010	STRIDES ARCOLAB	0.002%	96.202%
6011	FUTABA INDUSTRI	0.002%	96.204%
6012	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.206%
6013	ZHAOJIN MINING	0.002%	96.208%
6014	PLAYA HOTELS &	0.002%	96.210%
6015	TOKYO STEEL MFG	0.002%	96.211%
6016	TOOTSIE ROLL IN	0.002%	96.213%
6017	RUENTEXIndustr	0.002%	96.215%
6018	NORITZ CORP	0.002%	96.217%
6019	TAEYOUNG ENGINE	0.002%	96.219%
6020	NIPPON SHEET GL	0.002%	96.221%
6021	CRH MEDICAL COR	0.002%	96.223%
6022	POU SHENG INTL	0.002%	96.224%
6023	FIVE PRIME THER	0.002%	96.226%
6024	KOREA ELEC POWE	0.002%	96.228%
6025	MERSEN SA	0.002%	96.230%
6026	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.232%
6027	TAIWAN MOBILE	0.002%	96.234%
6028	BML INC	0.002%	96.236%
6029	CACHE LOGISTICS	0.002%	96.237%
6030	PLAZA RETAIL RE	0.002%	96.239%
6031	CONTACT ENERGY	0.002%	96.241%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	WAKITA & CO	0.002%	96.243%
6033	SK CHEMICALS CO	0.002%	96.245%
6034	INDIABULL REAL	0.002%	96.247%
6035	888 HOLDINGS	0.002%	96.249%
6036	BERTRANDT AG	0.002%	96.250%
6037	NYRSTAR NV	0.002%	96.252%
6038	CALIAN GROUP LT	0.002%	96.254%
6039	HUONS CO LTD	0.002%	96.256%
6040	ADASTRIA HOLDI	0.002%	96.258%
6041	IP GROUP	0.002%	96.260%
6042	SHOWA SANGYO CO	0.002%	96.261%
6043	GLOBAL ONE REAL	0.002%	96.263%
6044	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.265%
6045	ADANI ENTERPRIS	0.002%	96.267%
6046	VAUDOISE ASSURA	0.002%	96.269%
6047	SIAMGAS AND PET	0.002%	96.271%
6048	ALPEN CO LTD	0.002%	96.273%
6049	CAPITAL ONE BAN	0.002%	96.274%
6050	FURUKAWA CO	0.002%	96.276%
6051	FUJIMORI KOGYO	0.002%	96.278%
6052	NISSIN ELECTRIC	0.002%	96.280%
6053	CENTRAL GARDEN&	0.002%	96.282%
6054	TAIWAN ACCEPTAN	0.002%	96.284%
6055	SITRONIX TECHNO	0.002%	96.285%
6056	YULON MOTOR	0.002%	96.287%
6057	JVC KENWOOD HLD	0.002%	96.289%
6058	NANOMETRICS	0.002%	96.291%
6059	CHINA FOOD LTD	0.002%	96.293%
6060	SALVATORE FERRA	0.002%	96.295%
6061	INVESTEC PROP F	0.002%	96.296%
6062	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.298%
6063	JENOPTIK AG	0.002%	96.300%
6064	CLARKSON(HORACE	0.002%	96.302%
6065	RPX CORP COMMON STOCK USD.0001	0.002%	96.304%
6066	FUJI MEDIA HOLD	0.002%	96.305%
6067	JUROKU BANK	0.002%	96.307%
6068	SAF-HOLLAND SA	0.002%	96.309%
6069	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.311%
6070	MIZUNO CORP	0.002%	96.313%
6071	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.315%
6072	BAVARIAN NORDIC	0.002%	96.316%
6073	ELRINGKLINGER	0.002%	96.318%
6074	DAISEKI CO LTD	0.002%	96.320%
6075	SANOFI INDIA LT	0.002%	96.322%
6076	ELDORADO RESORTS INC COMMON STOCK	0.002%	96.324%
6077	CJ CGV	0.002%	96.326%
6078	SHANGHAI JIN JI	0.002%	96.327%
6079	EVN AG	0.002%	96.329%
6080	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	96.331%
6081	NIPPON VALQUA I	0.002%	96.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	PROVIDENT FINAN	0.002%	96.335%
6083	STEADFAST GROUP	0.002%	96.336%
6084	CITIC RESOURCES	0.002%	96.338%
6085	IRESS MARKET TE	0.002%	96.340%
6086	MENICON CO LTD	0.002%	96.342%
6087	PAZ CORP SA	0.002%	96.344%
6088	SHANGHAI ELECTR	0.002%	96.345%
6089	CHINA WATER AFF	0.002%	96.347%
6090	SODICK CO	0.002%	96.349%
6091	ARDENTEC CORP	0.002%	96.351%
6092	JASTRZEBSKA SPO	0.002%	96.353%
6093	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	96.354%
6094	ACCELL GROUP	0.002%	96.356%
6095	ZHEJIANG EXPRES	0.002%	96.358%
6096	AIMIA INC	0.002%	96.360%
6097	TEJON RANCH CO	0.002%	96.362%
6098	TOHO CO	0.002%	96.363%
6099	TECHTARGET COMMON STOCK USD.001	0.002%	96.365%
6100	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.367%
6101	CLAL INSURANCE	0.002%	96.369%
6102	JELD WEN HOLDING INC COMMON STOCK USD.01	0.002%	96.371%
6103	TELEFONICA DE E	0.002%	96.373%
6104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.374%
6105	ASX LTD	0.002%	96.376%
6106	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.378%
6107	SUNLIGHT REAL E	0.002%	96.380%
6108	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.381%
6109	AMADA HOLDINGS	0.002%	96.383%
6110	NIPPON SIGNAL C	0.002%	96.385%
6111	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.387%
6112	KUALA LUMPUR KE	0.002%	96.389%
6113	KEISEI ELEC RY	0.002%	96.390%
6114	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.392%
6115	TAMURA CORP	0.002%	96.394%
6116	HUANENG POWER I	0.002%	96.396%
6117	HCI GROUP INC COMMON STOCK	0.002%	96.398%
6118	VESTEL ELECTRON	0.002%	96.399%
6119	CALIFORNIA AMPL	0.002%	96.401%
6120	VINA CONCHA Y T	0.002%	96.403%
6121	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.405%
6122	TTY BIPHARM CO	0.002%	96.407%
6123	SPIRENT COMMUNI	0.002%	96.408%
6124	ADVANCED MICRO	0.002%	96.410%
6125	SONIC CORP	0.002%	96.412%
6126	LG HAUSYS LTD	0.002%	96.414%
6127	VISTA LAND & LI	0.002%	96.415%
6128	EISAI CO	0.002%	96.417%
6129	INARI AMERTRON	0.002%	96.419%
6130	EARTH CHEMICAL	0.002%	96.421%
6131	GEMDALE PROPERT	0.002%	96.423%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	CITIC 1616 HLDG	0.002%	96.424%
6133	RAMCO CEMENTS	0.002%	96.426%
6134	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.428%
6135	SCHAEFFLER AG P	0.002%	96.430%
6136	WILSON BAYLY HO	0.002%	96.431%
6137	MERCURIES LIFE	0.002%	96.433%
6138	STARHILL GLOBAL	0.002%	96.435%
6139	SINOTRANS SHIPP	0.002%	96.437%
6140	THAI AIRWAYS IN	0.002%	96.439%
6141	COLOWIDE CO LTD	0.002%	96.440%
6142	RICOH LEASING	0.002%	96.442%
6143	PI INDUSTRIES L	0.002%	96.444%
6144	TOYO KOHAN CO	0.002%	96.446%
6145	BANCO DE CHILE ADR ADR	0.002%	96.447%
6146	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.449%
6147	HANSON INTL TBK	0.002%	96.451%
6148	TOKYOTOKEIBA CO	0.002%	96.453%
6149	TSRC CORP	0.002%	96.455%
6150	AKITA BANK	0.002%	96.456%
6151	AVON PRODUCTS I	0.002%	96.458%
6152	YICHANG HEC CHA	0.002%	96.460%
6153	CHROMA ATE INC	0.002%	96.462%
6154	NIIT TECHNOLOGI	0.002%	96.463%
6155	TANSEISHA CO	0.002%	96.465%
6156	SCHINDLER-HDLG	0.002%	96.467%
6157	ABSOLUTE SOFTWA	0.002%	96.469%
6158	SBS HOLDINGS IN	0.002%	96.470%
6159	JUKI CORP	0.002%	96.472%
6160	TEIKOKU PISTON	0.002%	96.474%
6161	NORWEGIAN AIR S	0.002%	96.476%
6162	AVEXIS INC COMMON STOCK USD.0001	0.002%	96.477%
6163	TRANSCEND INFOR	0.002%	96.479%
6164	DMCI HLDGS INC	0.002%	96.481%
6165	MYOB GROUP LTD	0.002%	96.483%
6166	POLA ORBIS HLDG	0.002%	96.485%
6167	ECOPETROL SA SPONSORED ADR ADR	0.002%	96.486%
6168	DONGKUK STEEL M	0.002%	96.488%
6169	WISTRON NEWEB C	0.002%	96.490%
6170	SEMICONDUCTOR M	0.002%	96.492%
6171	KCE ELECTRONICS	0.002%	96.493%
6172	NIPPON KOEI CO	0.002%	96.495%
6173	PROLOGIS PROPER	0.002%	96.497%
6174	CARBONITE INC COMMON STOCK USD.01	0.002%	96.499%
6175	PEREGRINE HLDGS	0.002%	96.500%
6176	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.502%
6177	TAIWAN GLASS	0.002%	96.504%
6178	GLOBE TELECOM I	0.002%	96.506%
6179	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	96.507%
6180	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.509%
6181	MANULIFE US REA	0.002%	96.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	HOKURIKU ELEC P	0.002%	96.513%
6183	GENWORTH MORTGA	0.002%	96.514%
6184	ILUKA RESOURCES	0.002%	96.516%
6185	QUIMICA Y MINER	0.002%	96.518%
6186	DAISHIN SECURIT	0.002%	96.520%
6187	LE NOBLE AGE	0.002%	96.521%
6188	ADVANTECH CO LT	0.002%	96.523%
6189	GLOBANT SA	0.002%	96.525%
6190	GF SECURITIES C	0.002%	96.526%
6191	KOREA AEROSPACE	0.002%	96.528%
6192	WINGSTOP INC COMMON STOCK USD.01	0.002%	96.530%
6193	S&T AG	0.002%	96.532%
6194	NITTO BOSEKI CO	0.002%	96.533%
6195	FARADAY TECHNOL	0.002%	96.535%
6196	ATLISSIAN CORP	0.002%	96.537%
6197	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.539%
6198	UNIVERSAL MEDIC	0.002%	96.540%
6199	CEVA INC COMMON STOCK USD.001	0.002%	96.542%
6200	CELLNEX TELECOM	0.002%	96.544%
6201	QINGDAO PORT IN	0.002%	96.546%
6202	CONEXIO CORP	0.002%	96.547%
6203	PAGE INDUSTRIES	0.002%	96.549%
6204	O/SEAS UNION EN	0.002%	96.551%
6205	PRESS KOGYO CO	0.002%	96.552%
6206	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.554%
6207	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	96.556%
6208	AVANZA BANK HOL	0.002%	96.558%
6209	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	96.559%
6210	NIPPON CHEMI-CO	0.002%	96.561%
6211	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	96.563%
6212	NISSHIN STEEL H	0.002%	96.565%
6213	SHIKOKU BANK	0.002%	96.566%
6214	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.002%	96.568%
6215	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.570%
6216	KANGWON LAND IN	0.002%	96.571%
6217	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.573%
6218	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.575%
6219	1ST PHILIPPINE	0.002%	96.577%
6220	STELLA INTERNAT	0.002%	96.578%
6221	KANTO DENKA KOG	0.002%	96.580%
6222	YANG MING MARIN	0.002%	96.582%
6223	BENETEAU	0.002%	96.583%
6224	COVENANT TRANSP	0.002%	96.585%
6225	WALLENSTAM AB	0.002%	96.587%
6226	UTD COMMUNITY F	0.002%	96.589%
6227	SUNWAY BHD	0.002%	96.590%
6228	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.592%
6229	HAWKINS INC COMMON STOCK USD.05	0.002%	96.594%
6230	KENKO MAYONNAIS	0.002%	96.595%
6231	RELIANCE POWER	0.002%	96.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	FLEXIGROUP LIMI	0.002%	96.599%
6233	JOEL-JERUSALEM	0.002%	96.601%
6234	IRISH RESIDENTI	0.002%	96.602%
6235	COMMERCIAL INTE	0.002%	96.604%
6236	TAYCA CORP	0.002%	96.606%
6237	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.607%
6238	STEEL AUTHORITY	0.002%	96.609%
6239	PORT OF TAURANG	0.002%	96.611%
6240	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.613%
6241	YAPI VE KREDI B	0.002%	96.614%
6242	KOREA LINE CORP	0.002%	96.616%
6243	ASAHI DIAMOND I	0.002%	96.618%
6244	CARNIVAL PLC	0.002%	96.619%
6245	CASETEK HOLDING	0.002%	96.621%
6246	MIYAZAKI BANK	0.002%	96.623%
6247	RESTAURANT GROU	0.002%	96.624%
6248	ELMOS SEMICONDU	0.002%	96.626%
6249	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.628%
6250	FIRST RESOURCES	0.002%	96.630%
6251	BQE NATL BELGIQ	0.002%	96.631%
6252	TOWA PHARM CO L	0.002%	96.633%
6253	REDINGTON INDIA	0.002%	96.635%
6254	BEIJING ENTERPR	0.002%	96.636%
6255	YOKOGAWA BRIDGE	0.002%	96.638%
6256	WAN HAI LINES	0.002%	96.640%
6257	REED ELSEVIER P	0.002%	96.641%
6258	MONADELPHOUS GR	0.002%	96.643%
6259	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.645%
6260	DEVOTEAM SA	0.002%	96.646%
6261	HESKA CORP	0.002%	96.648%
6262	CONSUN PHARMACE	0.002%	96.650%
6263	FOSTER ELECTRIC	0.002%	96.651%
6264	SOHU.COM INC	0.002%	96.653%
6265	TATSUTA ELEC WI	0.002%	96.655%
6266	CHUDENKO CORP	0.002%	96.657%
6267	OTE(HELLENIC TL	0.002%	96.658%
6268	ELITE ADVANCED	0.002%	96.660%
6269	DEUTSCHE BETEI	0.002%	96.662%
6270	LUPIN LTD	0.002%	96.663%
6271	VP BANK AG	0.002%	96.665%
6272	HANSSEM CO	0.002%	96.667%
6273	NEUROCRINE BIOS	0.002%	96.668%
6274	DOGAN HOLDINGS	0.002%	96.670%
6275	TELEVISION BROA	0.002%	96.672%
6276	PEMBANGUNAN P	0.002%	96.673%
6277	UNIPAR UNIAO DE	0.002%	96.675%
6278	REDCO PROPRTIE	0.002%	96.677%
6279	CHOFU SEISAKUSH	0.002%	96.678%
6280	MORITA HOLDINGS	0.002%	96.680%
6281	SODA SANAYII	0.002%	96.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	SANYO CHEMICAL	0.002%	96.683%
6283	CIA TRANSM ENER	0.002%	96.685%
6284	LG HOME SHOPPIN	0.002%	96.687%
6285	SAPURAKENCANA P	0.002%	96.688%
6286	SANSHIN ELECTRO	0.002%	96.690%
6287	SUPREME INDUSTR	0.002%	96.692%
6288	FRASERS CENTREP	0.002%	96.693%
6289	ANGLO AMERICAN	0.002%	96.695%
6290	TED BAKER PLC	0.002%	96.697%
6291	KISSEI PHARM CO	0.002%	96.698%
6292	CHAROEN POKPHAN	0.002%	96.700%
6293	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.702%
6294	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	96.703%
6295	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.705%
6296	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.707%
6297	CHESNARA PLC	0.002%	96.708%
6298	DALMIA BHARAT L	0.002%	96.710%
6299	CHINA MAPLE LEA	0.002%	96.712%
6300	PSK INC	0.002%	96.713%
6301	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.715%
6302	DEVELOPMENT CRE	0.002%	96.717%
6303	PROTECTOR FORSI	0.002%	96.718%
6304	ZOJIRUSHI CORP	0.002%	96.720%
6305	CERVUS EQUIPMEN	0.002%	96.722%
6306	GEAR ENERGY LTD	0.002%	96.723%
6307	AMERIGO RESOURC	0.002%	96.725%
6308	DIAGEO PLC	0.002%	96.727%
6309	HAMBURGER HAFEN	0.002%	96.728%
6310	TV ASAHI CORP	0.002%	96.730%
6311	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001	0.002%	96.732%
6312	LINK ADMINISTRA	0.002%	96.733%
6313	CP POKPHAND CO	0.002%	96.735%
6314	SIME DARBY PLAN	0.002%	96.737%
6315	BANGKOK LAND PC	0.002%	96.738%
6316	XL AXIATA TBK P	0.002%	96.740%
6317	TREDEGAR CORP COMMON STOCK	0.002%	96.742%
6318	MITRA ADIPERKAS	0.002%	96.743%
6319	HOSOKAWA MICRON	0.002%	96.745%
6320	BEZEQ ISRAEL TE	0.002%	96.747%
6321	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.748%
6322	BK OF RYUKYUS	0.002%	96.750%
6323	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.752%
6324	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.753%
6325	FUKUSHIMA IND C	0.002%	96.755%
6326	CHINA INTL MARI	0.002%	96.756%
6327	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.758%
6328	CHEIL WORLDWIDE	0.002%	96.760%
6329	KOSSAN RUBBER I	0.002%	96.761%
6330	KARDEMIR KARABU	0.002%	96.763%
6331	VEIDEKKE ASA	0.002%	96.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	ROCK FIELD CO	0.002%	96.766%
6333	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.768%
6334	CIR-COMPAGNIE I	0.002%	96.770%
6335	MAGYAR TELEKOM	0.002%	96.771%
6336	AGIOS PHARMACEU	0.002%	96.773%
6337	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.775%
6338	S.A.C.I. FALABE	0.002%	96.776%
6339	DAIDO METAL CO	0.002%	96.778%
6340	RYOSAN CO	0.002%	96.780%
6341	GENOMMA LAB INT	0.002%	96.781%
6342	DOMAIN HOLDINGS	0.002%	96.783%
6343	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.784%
6344	LIFESTYLE INTER	0.002%	96.786%
6345	GRAPE KING INC	0.002%	96.788%
6346	NAVITAS LTD	0.002%	96.789%
6347	J-OIL MILLS INC	0.002%	96.791%
6348	BANCOLOMBIA SA	0.002%	96.793%
6349	SAGE THERAPEUTI	0.002%	96.794%
6350	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.796%
6351	PAX GLOBAL TECH	0.002%	96.798%
6352	TRENCOR	0.002%	96.799%
6353	REDEFINE INTERN	0.002%	96.801%
6354	GOL LINHAS AERE	0.002%	96.802%
6355	BANGKOK AIRWAYS	0.002%	96.804%
6356	ZENRIN CO LTD	0.002%	96.806%
6357	COSMOS PHARMACE	0.002%	96.807%
6358	SMS CO LTD	0.002%	96.809%
6359	CAPITAL SECURIT	0.002%	96.811%
6360	TSUKUI CORP	0.002%	96.812%
6361	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	96.814%
6362	PRESS METAL ALU	0.002%	96.815%
6363	DESCENTE LTD.	0.002%	96.817%
6364	MIZUHO FINL GP	0.002%	96.819%
6365	SAVENCIA SA	0.002%	96.820%
6366	SINOPEC KANTONS	0.002%	96.822%
6367	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.824%
6368	NOBINA AB	0.002%	96.825%
6369	SJW GROUP COMMON STOCK USD.001	0.002%	96.827%
6370	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.828%
6371	LIPPO KARAWACI	0.002%	96.830%
6372	ATEN INTERNATIO	0.002%	96.832%
6373	MATAHARI DEPART	0.002%	96.833%
6374	AUST WORLDWIDE	0.002%	96.835%
6375	QOL CO LTD	0.002%	96.837%
6376	ENERGIAS DO BRA	0.002%	96.838%
6377	MAYR-MELNHOF KA	0.002%	96.840%
6378	KIKUCHI CO LTD	0.002%	96.841%
6379	BLACKMORES LTD	0.002%	96.843%
6380	SOULBRAIN CO LT	0.002%	96.845%
6381	GREENTOWN SERVI	0.002%	96.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	BLUE LABEL TELE	0.002%	96.848%
6383	CONTAINER CORP	0.002%	96.850%
6384	KENDA RUBBER IN	0.002%	96.851%
6385	KOTOBUKI SPIRIT	0.002%	96.853%
6386	CHINA TELECOM C	0.002%	96.854%
6387	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.856%
6388	UNITIKA	0.002%	96.858%
6389	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	96.859%
6390	JIH SUN FINANCI	0.002%	96.861%
6391	VEDANTA LTD ADR ADR	0.002%	96.862%
6392	SHOEI FOODS COR	0.002%	96.864%
6393	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.866%
6394	CIMIC GROUP LTD	0.002%	96.867%
6395	ISHIHARA SANGYO	0.002%	96.869%
6396	MITSUBA CORP	0.002%	96.870%
6397	XEBIO CO	0.002%	96.872%
6398	VECTRUS INC COMMON STOCK USD.01	0.002%	96.874%
6399	HALLA HOLDINGS	0.002%	96.875%
6400	NISSEI BUILD KO	0.002%	96.877%
6401	SHANGHAI PETROC	0.002%	96.879%
6402	STRABAG SE	0.002%	96.880%
6403	CBL & ASSOC PRO	0.002%	96.882%
6404	SEIKAGAKU CORP	0.002%	96.883%
6405	QL RESOURCES BH	0.002%	96.885%
6406	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	96.887%
6407	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.888%
6408	WOWPRIME CORP	0.002%	96.890%
6409	SIGMA PHARMACEU	0.002%	96.891%
6410	BEGA CHEESE LTD	0.002%	96.893%
6411	SCHRODERS(NEW)	0.002%	96.895%
6412	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.896%
6413	LANDING INTL DE	0.002%	96.898%
6414	TIBET WATER RES	0.002%	96.899%
6415	TAIWAN TEA CORP	0.002%	96.901%
6416	ECLAT TEXTILE C	0.002%	96.903%
6417	ASIAN PAINTS LT	0.002%	96.904%
6418	CROMPTON GREAVE	0.002%	96.906%
6419	GRUPO ARGOS S.A	0.002%	96.907%
6420	AGELLAN COMMERC	0.002%	96.909%
6421	OBIC	0.002%	96.911%
6422	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.912%
6423	HOOSIERS HOLDIN	0.002%	96.914%
6424	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.915%
6425	EMIRA PROPERTY	0.002%	96.917%
6426	NICE-SYSTEMS LT	0.002%	96.918%
6427	TAINAN SPINNING	0.002%	96.920%
6428	HANKYU REIT INC	0.002%	96.922%
6429	RECHI PRECISION	0.002%	96.923%
6430	ARATA CORP	0.002%	96.925%
6431	INTL CONTAINER	0.002%	96.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	GLOBAL INDEMNIT	0.002%	96.928%
6433	TAKUMA CO	0.002%	96.930%
6434	FUKUDA DENSHI C	0.002%	96.931%
6435	TOSEI CORP	0.002%	96.933%
6436	C C LAND HOLDIN	0.002%	96.934%
6437	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.936%
6438	MARUDAI FOOD CO	0.002%	96.938%
6439	CUTERA INC COMMON STOCK USD.001	0.002%	96.939%
6440	BANK PEKAO	0.002%	96.941%
6441	RANDON SA IMPL	0.002%	96.942%
6442	FORTIS HLTH (IN	0.002%	96.944%
6443	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.945%
6444	URSTADT BIDDLE	0.002%	96.947%
6445	EPS CO LTD	0.002%	96.949%
6446	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.950%
6447	ESPRIT HOLDINGS	0.002%	96.952%
6448	SOUTHERN CROSS	0.002%	96.953%
6449	DAESANG CORP	0.002%	96.955%
6450	HONGHUA GROUP L	0.002%	96.956%
6451	ALPEK SAB	0.002%	96.958%
6452	SALA CORPORATIO	0.002%	96.960%
6453	INDIAN OIL CORP	0.002%	96.961%
6454	HAMAMATSU PHOTO	0.002%	96.963%
6455	GREENCROSS LTD	0.002%	96.964%
6456	CITYCON OYJ	0.002%	96.966%
6457	BOIRON	0.002%	96.967%
6458	DEVRO	0.002%	96.969%
6459	IRB INFRASTRUCT	0.002%	96.971%
6460	CORP MOCTEZUMA	0.002%	96.972%
6461	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.974%
6462	SONG WON IND	0.002%	96.975%
6463	MASTERLINK SECS	0.002%	96.977%
6464	TOX FREE SOLUTI	0.002%	96.978%
6465	LASSONDE INDS INC CLASS A COMMON STOCK	0.002%	96.980%
6466	CLEANAWAY CO LT	0.002%	96.981%
6467	FORHOUSE CORP	0.002%	96.983%
6468	DOUTOR NICHIRE	0.002%	96.985%
6469	DALI FOODS GROU	0.002%	96.986%
6470	MOUNTAIN PROVIN	0.002%	96.988%
6471	TOPY INDUSTRIES	0.002%	96.989%
6472	DAH CHONG HONG	0.002%	96.991%
6473	ICL-ISRAEL CHEM	0.002%	96.992%
6474	IMPERIAL METALS	0.002%	96.994%
6475	HU LANE ASSOCIA	0.002%	96.995%
6476	L'OCCITANE INTE	0.002%	96.997%
6477	YOKOHAMA REITO	0.002%	96.999%
6478	VIRBAC	0.002%	97.000%
6479	STEF-TFE NEW	0.002%	97.002%
6480	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	97.003%
6481	BKW ENERGIE AG	0.002%	97.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	SUNPLUS TECHNOL	0.002%	97.006%
6483	BLACK DIAMOND G	0.002%	97.008%
6484	CHINA MACHINERY	0.002%	97.009%
6485	MUHIBBAH ENGINE	0.002%	97.011%
6486	RAISIO YHTYMA O	0.002%	97.013%
6487	RETAIL ESTATES	0.002%	97.014%
6488	FACC AG	0.002%	97.016%
6489	BARNES & NOBLE	0.002%	97.017%
6490	UKC HOLDINGS CO	0.002%	97.019%
6491	ZAKL AZOT W	0.002%	97.020%
6492	MELCOR DEVS LTD	0.002%	97.022%
6493	DAIKYONISHIKAWA	0.002%	97.023%
6494	FANTASIA HOLDIN	0.002%	97.025%
6495	BUNKA SHUTTER C	0.002%	97.026%
6496	MALAYSIAN RES C	0.002%	97.028%
6497	BCO BILBAO VIZC	0.002%	97.030%
6498	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	97.031%
6499	DE LA RUE	0.002%	97.033%
6500	CANON INC SPONS ADR ADR	0.002%	97.034%
6501	DABUR INDIA LTD	0.002%	97.036%
6502	GUERBET	0.002%	97.037%
6503	MULTIPLAN EMPRE	0.002%	97.039%
6504	RENT A CENTER INC COMMON STOCK USD.01	0.002%	97.040%
6505	BR MALLS PARTIC	0.002%	97.042%
6506	USI CORPORATION	0.002%	97.043%
6507	HARMONIC DRIVE	0.002%	97.045%
6508	PAO DE ACUCAR C	0.002%	97.046%
6509	J TRUST CO. LTD	0.002%	97.048%
6510	AMOTECH CO LTD	0.002%	97.050%
6511	DIXONS CARPHONE	0.002%	97.051%
6512	CHINA LILANG LT	0.002%	97.053%
6513	BENEFIT ONE INC	0.002%	97.054%
6514	51JOB INC ADR ADR USD.0001	0.002%	97.056%
6515	VS INDUSTRY BHD	0.002%	97.057%
6516	BURSA MALAYSIA	0.002%	97.059%
6517	GINKO INTERNATI	0.002%	97.060%
6518	mitsui fudosan	0.002%	97.062%
6519	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	97.063%
6520	KONOIKE TRANSPO	0.002%	97.065%
6521	ALTICE NV CLAS	0.002%	97.066%
6522	INTL NICKEL IND	0.002%	97.068%
6523	METROPOLITAN BA	0.002%	97.069%
6524	MATSUI SECURITI	0.002%	97.071%
6525	TALGO SA	0.002%	97.072%
6526	THULE GROUP AB/	0.002%	97.074%
6527	DAEWOO ENGINEER	0.002%	97.076%
6528	KOREA ELEC POWER CORP SP ADR ADR	0.002%	97.077%
6529	STABILUS SA	0.002%	97.079%
6530	HIQ INTERNATIONAL	0.002%	97.080%
6531	LIVZON PHARMACE	0.002%	97.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	LUXOFT HOLDING	0.002%	97.083%
6533	STAGECOACH GROU	0.002%	97.085%
6534	XO GROUP INC COMMON STOCK USD.01	0.002%	97.086%
6535	UNISEM (M) BHD	0.002%	97.088%
6536	SAETA YIELD SA	0.002%	97.089%
6537	BIOTEST AG	0.002%	97.091%
6538	VILMORIN CLAUSE	0.002%	97.092%
6539	BREVILLE GROUP	0.002%	97.094%
6540	MEDICAL DATA VI	0.002%	97.095%
6541	ITALMOBILIARE S	0.002%	97.097%
6542	SEVEN WEST MEDI	0.002%	97.098%
6543	CHINA SHINEWAY	0.002%	97.100%
6544	CANARA BANK	0.002%	97.101%
6545	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	97.103%
6546	ACANDO AB	0.002%	97.104%
6547	HK ELECTRIC INV	0.002%	97.106%
6548	IDFC BANK LTD	0.002%	97.107%
6549	SHIBAURA ELECTR	0.002%	97.109%
6550	CARL ZEISS MEDI	0.002%	97.111%
6551	MCJ CO LTD	0.002%	97.112%
6552	PRESTIGE ESTATE	0.002%	97.114%
6553	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.115%
6554	BK OF NAGOYA	0.002%	97.117%
6555	KOA CORPORATION	0.002%	97.118%
6556	AICHI STEEL WOR	0.002%	97.120%
6557	METRO AG	0.002%	97.121%
6558	TOTETSU KOGYO C	0.002%	97.123%
6559	ARROW GLOBAL GR	0.002%	97.124%
6560	OSSTEM IMPLANT	0.002%	97.126%
6561	BIOGAIA AB	0.002%	97.127%
6562	OCI MATERIALS C	0.002%	97.129%
6563	DELTA ELECTRONI	0.002%	97.130%
6564	CIMC ENRIC HOLD	0.002%	97.132%
6565	EPSILON ENERGY	0.002%	97.133%
6566	TORSTAR CORP CL	0.002%	97.135%
6567	HUBSPOT INC COMMON STOCK USD.001	0.002%	97.136%
6568	AI HOLDINGS COR	0.002%	97.138%
6569	HAVELLS INDIA L	0.002%	97.139%
6570	HC INTERNATIONAL	0.002%	97.141%
6571	AVEX GROUP HOLD	0.002%	97.142%
6572	GLOW ENERGY	0.002%	97.144%
6573	KT CORPORATION	0.002%	97.145%
6574	KUMIAI CHEM IND	0.002%	97.147%
6575	TOCALO CO LTD	0.002%	97.148%
6576	FBD HLDGS	0.002%	97.150%
6577	SHIZUOKAGAS CO	0.002%	97.151%
6578	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.153%
6579	NONG SHIM CO	0.001%	97.154%
6580	KINEPOLIS GROUP	0.001%	97.156%
6581	FUKUI BANK	0.001%	97.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	TORII PHARM CO	0.001%	97.159%
6583	NITTO ELECTRIC	0.001%	97.160%
6584	VITTORIA ASSICU	0.001%	97.162%
6585	ZEHNDER GROUP A	0.001%	97.163%
6586	SYRAH RESOURCES	0.001%	97.165%
6587	SANKI ENGINEERI	0.001%	97.166%
6588	SECURITY BANK C	0.001%	97.168%
6589	CHINA MOLYBDENU	0.001%	97.169%
6590	DEL FRISCOS RES	0.001%	97.171%
6591	WYNN MACAU LTD	0.001%	97.172%
6592	SK GAS	0.001%	97.174%
6593	DONG-A ST CO LT	0.001%	97.175%
6594	DAIKI ALUMINIUM	0.001%	97.177%
6595	SIGURD MICROELE	0.001%	97.178%
6596	OSAKI ELECTRIC	0.001%	97.180%
6597	PHISON ELECTRON	0.001%	97.181%
6598	COLOPL INC	0.001%	97.183%
6599	FULLTECH FIBER	0.001%	97.184%
6600	LINK AND MOTIVA	0.001%	97.186%
6601	VILLEROY & BOCH	0.001%	97.187%
6602	AICHI BANK	0.001%	97.189%
6603	SUNAC CHINA HLD	0.001%	97.190%
6604	ARN MONDADORI E	0.001%	97.192%
6605	TAIHEI DENGYO	0.001%	97.193%
6606	NOEVIR HOLDINGS	0.001%	97.195%
6607	GRANITE OIL COR	0.001%	97.196%
6608	MARFRIG GLOBAL	0.001%	97.198%
6609	SKISTAR AB	0.001%	97.199%
6610	SK SECURITIES C	0.001%	97.200%
6611	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.202%
6612	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	97.203%
6613	TODA CORP	0.001%	97.205%
6614	PETRA DIAMONDS	0.001%	97.206%
6615	CHINA ZHEGTONG	0.001%	97.208%
6616	NORITAKE CO	0.001%	97.209%
6617	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	97.211%
6618	SUMITOMO TITANI	0.001%	97.212%
6619	AES TIETE ENERG	0.001%	97.214%
6620	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	97.215%
6621	FAR EAST DEPT	0.001%	97.217%
6622	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.218%
6623	TRISURA GROUP L	0.001%	97.220%
6624	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.221%
6625	NEW CHINA LIFE	0.001%	97.223%
6626	LT GROUP INC	0.001%	97.224%
6627	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.226%
6628	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.227%
6629	CMK CORP	0.001%	97.229%
6630	HAMAKYOREX CO L	0.001%	97.230%
6631	SYSTEX CORPORAT	0.001%	97.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	ARAKAWA CHEMICA	0.001%	97.233%
6633	SOUTH INDIA BAN	0.001%	97.234%
6634	ARCELIK AS	0.001%	97.236%
6635	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	97.237%
6636	CHUBU SHIRYO CO	0.001%	97.239%
6637	CHANGYOU.COM LTD ADR ADR	0.001%	97.240%
6638	PAB K TJIWI KIM	0.001%	97.242%
6639	AEON FANTASY CO	0.001%	97.243%
6640	GRUPO NUTRESA S	0.001%	97.245%
6641	PRESTIGE INTERN	0.001%	97.246%
6642	FRASERS COMMERC	0.001%	97.248%
6643	NIDEC CORPORATI	0.001%	97.249%
6644	RAMAYANA LESTAR	0.001%	97.251%
6645	GAMEHOST INC	0.001%	97.252%
6646	GALATASARAY SPO	0.001%	97.253%
6647	BANGKOK EXPRESS	0.001%	97.255%
6648	SHIN ZU SHING C	0.001%	97.256%
6649	IRISH CONTINENT	0.001%	97.258%
6650	ABOITIZ EQUITY	0.001%	97.259%
6651	SKANSKA AB	0.001%	97.261%
6652	FOCALTECH SYSTE	0.001%	97.262%
6653	ASAHI CO LTD	0.001%	97.264%
6654	FAMOUS BRANDS L	0.001%	97.265%
6655	NATIONAL STORAG	0.001%	97.267%
6656	TON YI CORP	0.001%	97.268%
6657	HI-LEX CORP	0.001%	97.269%
6658	RALLYE	0.001%	97.271%
6659	GREEN CROSS HLD	0.001%	97.272%
6660	UPONOR OYJ	0.001%	97.274%
6661	GOLDEN EAGLE RE	0.001%	97.275%
6662	SHIBUYA KOGYO C	0.001%	97.277%
6663	GROUPE CRIT	0.001%	97.278%
6664	DR.CI.LABO CO L	0.001%	97.280%
6665	INVESTORS CLOUD	0.001%	97.281%
6666	TAIWAN COGENERA	0.001%	97.283%
6667	INVOCARE LTD	0.001%	97.284%
6668	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.285%
6669	AGRANA BETEILIG	0.001%	97.287%
6670	GROWTHPOINT PRO	0.001%	97.288%
6671	RESTAURANT BRAN	0.001%	97.290%
6672	WASHTEC AG	0.001%	97.291%
6673	ASANUMA CORP	0.001%	97.293%
6674	BANK OF PHILIPP	0.001%	97.294%
6675	PRUKSA HOLDING	0.001%	97.296%
6676	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.297%
6677	QUALITAS CONTOL	0.001%	97.299%
6678	HIGH ARCTIC ENE	0.001%	97.300%
6679	INFRATIL LTD	0.001%	97.301%
6680	TEKFEN HOLDING	0.001%	97.303%
6681	NICHICON CORP	0.001%	97.304%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	CHAROEN POK PHA	0.001%	97.306%
6683	PRESSANCE CORPO	0.001%	97.307%
6684	REPLY SPA	0.001%	97.309%
6685	DATA COMMUNICAT	0.001%	97.310%
6686	TENARIS S.A.	0.001%	97.312%
6687	PERUSAHAAN GAS	0.001%	97.313%
6688	YELLOW HAT LTD.	0.001%	97.314%
6689	MATAS AS	0.001%	97.316%
6690	NOVA MEASURING	0.001%	97.317%
6691	TRULY INTL HLDG	0.001%	97.319%
6692	AUSTRALIAN PHAR	0.001%	97.320%
6693	MOTA ENGL SGPS	0.001%	97.322%
6694	ACCORDIA GOLF T	0.001%	97.323%
6695	BELC CO LTD	0.001%	97.324%
6696	5N PLUS INC.	0.001%	97.326%
6697	GMO PAYMENT GAT	0.001%	97.327%
6698	PSG GROUP LTD	0.001%	97.329%
6699	PASONA GROUP IN	0.001%	97.330%
6700	STELLA CHEMIFA	0.001%	97.332%
6701	PT TIMAH TBK	0.001%	97.333%
6702	BERKSHIRE HATHA	0.001%	97.335%
6703	MGM CHINA HLDGS	0.001%	97.336%
6704	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.337%
6705	QGEP PARTICIPAC	0.001%	97.339%
6706	MIQUEL Y COSTAS	0.001%	97.340%
6707	TOWA BANK	0.001%	97.342%
6708	EUGENE CORP	0.001%	97.343%
6709	FUJI KYUKO CO L	0.001%	97.345%
6710	TV TOKYO HLDG C	0.001%	97.346%
6711	PLATINUM ASSET	0.001%	97.347%
6712	ALTIUM LTD	0.001%	97.349%
6713	NEO-CHINA GROUP	0.001%	97.350%
6714	MARCO POLO DEV	0.001%	97.352%
6715	UTD O/S LAND	0.001%	97.353%
6716	NEXEN TIRE CORP	0.001%	97.354%
6717	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.356%
6718	CULP INC COMMON STOCK USD.05	0.001%	97.357%
6719	MESA LABORATORIES INC COMMON STOCK	0.001%	97.359%
6720	YAMAICHI ELECTR	0.001%	97.360%
6721	COMMUNITY HEALT	0.001%	97.362%
6722	KYOKUYO CO LTD	0.001%	97.363%
6723	WIZZ AIR HOLDIN	0.001%	97.364%
6724	AKTIA BANK OYJ	0.001%	97.366%
6725	CARD FACTORY PL	0.001%	97.367%
6726	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.369%
6727	SCHOELLER BLECK	0.001%	97.370%
6728	Y G-1	0.001%	97.372%
6729	SURUGA CO LTD	0.001%	97.373%
6730	ROBERT WALTERS	0.001%	97.374%
6731	CEMENTIR S.p.A.	0.001%	97.376%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	TA CHEN STAINLE	0.001%	97.377%
6733	BTG PLC	0.001%	97.379%
6734	INWIDO AB	0.001%	97.380%
6735	ARJO AB	0.001%	97.381%
6736	SAVARIA CORPORA	0.001%	97.383%
6737	VETROPACK HOLDI	0.001%	97.384%
6738	INDIA CEMENTS	0.001%	97.386%
6739	KRESNA	0.001%	97.387%
6740	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	97.388%
6741	OBEROI REALTY L	0.001%	97.390%
6742	ASTRA AGRO LEST	0.001%	97.391%
6743	WASKITA KARYA T	0.001%	97.393%
6744	KONGSBERG AUTOM	0.001%	97.394%
6745	LG FASHION CORP	0.001%	97.396%
6746	KPJ HEALTHCARE	0.001%	97.397%
6747	TI FINANCIAL HO	0.001%	97.398%
6748	WARABEYA NICHY	0.001%	97.400%
6749	TAKASAGO THML E	0.001%	97.401%
6750	EASY BIO INC	0.001%	97.403%
6751	DAKTRONICS INC COMMON STOCK	0.001%	97.404%
6752	NIPPON PILLAR P	0.001%	97.405%
6753	GLENMARK PHARM	0.001%	97.407%
6754	JOYFUL HONDA CO	0.001%	97.408%
6755	BRODRENE HARTMA	0.001%	97.410%
6756	FUKUDA CORP	0.001%	97.411%
6757	HOKUETSU BANK	0.001%	97.412%
6758	DANIELI & CO CO	0.001%	97.414%
6759	ACE HARDWARE IN	0.001%	97.415%
6760	KB FINANCIAL GROUP INC ADR ADR	0.001%	97.417%
6761	OKAMOTO INDUSTR	0.001%	97.418%
6762	SOL SPA	0.001%	97.419%
6763	EL PUERTO DE LI	0.001%	97.421%
6764	ADCOCK INGRAM H	0.001%	97.422%
6765	NEWALTA INC	0.001%	97.424%
6766	CENT PATTANA PU	0.001%	97.425%
6767	TKC CORPORATION	0.001%	97.426%
6768	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	97.428%
6769	CORP INMOBILIAR	0.001%	97.429%
6770	HURCO COMPANIES INC COMMON STOCK	0.001%	97.430%
6771	PIAGGIO	0.001%	97.432%
6772	RIKEN CORP	0.001%	97.433%
6773	SUN FRONTIER FU	0.001%	97.435%
6774	ARB CORP LTD	0.001%	97.436%
6775	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.437%
6776	SURTECO SE	0.001%	97.439%
6777	HIBISCUS PETROL	0.001%	97.440%
6778	LANDEC CORP	0.001%	97.442%
6779	ADANI POWER LTD	0.001%	97.443%
6780	SINFONIA TECHNO	0.001%	97.444%
6781	LONZA GROUP AG	0.001%	97.446%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	SAS AB	0.001%	97.447%
6783	LONKING HOLDING	0.001%	97.448%
6784	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.450%
6785	HONGKONG&SHANG	0.001%	97.451%
6786	RADNET INC COMMON STOCK USD.0001	0.001%	97.453%
6787	TIKKURILA OY	0.001%	97.454%
6788	YOROZU CORP	0.001%	97.455%
6789	EUROPCAR GROUPE	0.001%	97.457%
6790	BRIGHTOIL PETRO	0.001%	97.458%
6791	EMPEROR INTL HL	0.001%	97.459%
6792	LEYOU TECHNOLOG	0.001%	97.461%
6793	BANGKOK DUSIT M	0.001%	97.462%
6794	CLEVO	0.001%	97.464%
6795	WISDOM MARINE L	0.001%	97.465%
6796	GREATVIEW ASEPT	0.001%	97.466%
6797	MATSUYA FOODS C	0.001%	97.468%
6798	LIPPO MALLS IN	0.001%	97.469%
6799	STS SEMICONDUCT	0.001%	97.470%
6800	VT HOLDINGS CO	0.001%	97.472%
6801	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.473%
6802	HANIL CEMENT MF	0.001%	97.475%
6803	HARASHIN CO LTD	0.001%	97.476%
6804	CALLIDUS CAPITA	0.001%	97.477%
6805	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.479%
6806	MEDIA NUSANTARA	0.001%	97.480%
6807	GURIT HOLDING A	0.001%	97.481%
6808	ADITYA BIRLA FA	0.001%	97.483%
6809	ENERGISA SA	0.001%	97.484%
6810	BANDO CHEMICAL	0.001%	97.485%
6811	NISSIN CORP	0.001%	97.487%
6812	PTT PUBLIC COMP	0.001%	97.488%
6813	VITAL HEALTHCAR	0.001%	97.490%
6814	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.491%
6815	SUMMARECON AGUN	0.001%	97.492%
6816	HOTEL SHILLA	0.001%	97.494%
6817	HOIST FINANCE A	0.001%	97.495%
6818	GEMTEK TECHNOLO	0.001%	97.496%
6819	GDI PROPERTY GR	0.001%	97.498%
6820	GLORIA MATERIAL	0.001%	97.499%
6821	CAWACHI LTD	0.001%	97.500%
6822	CT ENVIRONMENTA	0.001%	97.502%
6823	ARROWHEAD PROR	0.001%	97.503%
6824	JAIPRAKASH ASSO	0.001%	97.504%
6825	SMARTONE TELECO	0.001%	97.506%
6826	SENEX ENERGY LT	0.001%	97.507%
6827	SA SA INTL HLDG	0.001%	97.509%
6828	AUTOBACS SEVEN	0.001%	97.510%
6829	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.511%
6830	PHOENIX MECANO	0.001%	97.513%
6831	CIA SANEAMENTO	0.001%	97.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	HKR INTL LTD	0.001%	97.515%
6833	SKY NETWORK TEL	0.001%	97.517%
6834	SHIKOKU CHEMICA	0.001%	97.518%
6835	NTT URBAN DEVEL	0.001%	97.519%
6836	TORRENT PHARM	0.001%	97.521%
6837	GRUPO SIMEC S.A	0.001%	97.522%
6838	PROPERTY FOR IN	0.001%	97.523%
6839	ASSOCD INTL HOT	0.001%	97.525%
6840	SANOMA OYJ	0.001%	97.526%
6841	HEADLAM GROUP	0.001%	97.527%
6842	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.529%
6843	ONE HOSPITALITY	0.001%	97.530%
6844	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.531%
6845	MICHINOKU BANK	0.001%	97.533%
6846	VIRTUS HEALTH L	0.001%	97.534%
6847	HANWHA SECS	0.001%	97.536%
6848	SCHRODER REAL E	0.001%	97.537%
6849	COROMANDEL INTL	0.001%	97.538%
6850	COGOBUY GROUP	0.001%	97.540%
6851	TRINITY MIRROR	0.001%	97.541%
6852	MAJOR CINEPLEX	0.001%	97.542%
6853	TALK TALK TELEC	0.001%	97.544%
6854	INFRASTRUCTURA	0.001%	97.545%
6855	COAL INDIA LTD	0.001%	97.546%
6856	RAITO KOGYO CO	0.001%	97.548%
6857	NESTLE INDIA	0.001%	97.549%
6858	TOYO ENG CORP	0.001%	97.550%
6859	T-GAIA CORP	0.001%	97.552%
6860	TAIWAN LAND DEV	0.001%	97.553%
6861	CVC BRASIL OP A	0.001%	97.554%
6862	ORIENT CORP	0.001%	97.556%
6863	ALIANSCE SHOPPI	0.001%	97.557%
6864	HOKKAIDO ELEC P	0.001%	97.558%
6865	AVEO GROUP	0.001%	97.560%
6866	EAGLE INDUSTRY	0.001%	97.561%
6867	JAPARA HEALTHCA	0.001%	97.562%
6868	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	97.564%
6869	ANGLO PACIFIC G	0.001%	97.565%
6870	NAUTILUS GROUP	0.001%	97.566%
6871	SINOFERT HOLDIN	0.001%	97.568%
6872	TONG YANG INV B	0.001%	97.569%
6873	FIRST REIT	0.001%	97.570%
6874	SAKAI MOVING SE	0.001%	97.572%
6875	NATIONAL THERMA	0.001%	97.573%
6876	SOILBUILD BUSIN	0.001%	97.574%
6877	JAPAN WOOL TEXT	0.001%	97.576%
6878	TURKCELL ILETIS	0.001%	97.577%
6879	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.578%
6880	IOI PROPERTIES	0.001%	97.580%
6881	DEPOMED INC COMMON STOCK	0.001%	97.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	OCEAN YIELD ASA	0.001%	97.582%
6883	PETRONAS DAGANG	0.001%	97.583%
6884	UNID CO LTD	0.001%	97.585%
6885	STOBART GROUP L	0.001%	97.586%
6886	MARUWA CO LTD	0.001%	97.587%
6887	SUPER-SOL	0.001%	97.589%
6888	JAHWA ELECTRONI	0.001%	97.590%
6889	OIL & NATURAL G	0.001%	97.591%
6890	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	97.593%
6891	FIDEA HOLDINGS	0.001%	97.594%
6892	PREMIER FOODS	0.001%	97.595%
6893	KESKO OYJ	0.001%	97.597%
6894	SRA HOLDINGS IN	0.001%	97.598%
6895	IPCA LABORATORI	0.001%	97.599%
6896	SPEEDCAST INTL	0.001%	97.601%
6897	EOH HOLDINGS LT	0.001%	97.602%
6898	SURMODICS INC COMMON STOCK USD.05	0.001%	97.603%
6899	EUROMONEY INST	0.001%	97.604%
6900	GP STRATEGIES C	0.001%	97.606%
6901	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.607%
6902	SAMYANG HOLDING	0.001%	97.608%
6903	O-NET COMMUNICA	0.001%	97.610%
6904	BACHEM HLD AG-B	0.001%	97.611%
6905	HEINEKEN MALAYS	0.001%	97.612%
6906	MINOR INTERNATI	0.001%	97.614%
6907	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	97.615%
6908	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.616%
6909	E CL SA	0.001%	97.617%
6910	ARGOSY PROPERTY	0.001%	97.619%
6911	PETRON CORP	0.001%	97.620%
6912	CESC	0.001%	97.621%
6913	STOCK SPIRITS G	0.001%	97.623%
6914	CHINA METAL PRO	0.001%	97.624%
6915	ASCENTIAL PLC	0.001%	97.625%
6916	GODREJ CONSUMER	0.001%	97.627%
6917	SINGAPORE FINAN	0.001%	97.628%
6918	KPIT TECHNOLOGI	0.001%	97.629%
6919	ESPEC CORP	0.001%	97.630%
6920	S&T MOTIV CO LT	0.001%	97.632%
6921	SHINKONG SYNTHE	0.001%	97.633%
6922	LEWIS GROUP LTD	0.001%	97.634%
6923	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.636%
6924	VOSSLOH AG	0.001%	97.637%
6925	CIA SANEAMENTO	0.001%	97.638%
6926	NINTENDO CO	0.001%	97.640%
6927	FUJICCO CO	0.001%	97.641%
6928	DAIICHI KIGENSO	0.001%	97.642%
6929	JAPAN PULP & PA	0.001%	97.643%
6930	GLOBERIDE INC	0.001%	97.645%
6931	DIVI'S LABORATO	0.001%	97.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	AMERICAS SILVER	0.001%	97.647%
6933	YOSHINOYA D&C C	0.001%	97.649%
6934	SCHMOLZ+BICKENB	0.001%	97.650%
6935	INFRASTRUCTURE	0.001%	97.651%
6936	SINTOKOGIO	0.001%	97.652%
6937	TITAN CEMENT CO	0.001%	97.654%
6938	HIMART CO LTD	0.001%	97.655%
6939	OPTO TECH CORPN	0.001%	97.656%
6940	COLOUR LIFE SER	0.001%	97.658%
6941	PHOTO-ME INTERN	0.001%	97.659%
6942	QAD INC A COMMON STOCK	0.001%	97.660%
6943	TEXHONG TEXTILE	0.001%	97.661%
6944	CHINA PETROLEUM	0.001%	97.663%
6945	JIN CO.LTD	0.001%	97.664%
6946	INPHI CORP COMMON STOCK	0.001%	97.665%
6947	SEWON CELLONTEC	0.001%	97.667%
6948	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.668%
6949	ASSET MANAGERS	0.001%	97.669%
6950	CORP COMERCI SA	0.001%	97.670%
6951	CREDIT CORP GRO	0.001%	97.672%
6952	LING SEN PRECIS	0.001%	97.673%
6953	SADBHAV ENGINEE	0.001%	97.674%
6954	PEPTIDREAM INC	0.001%	97.675%
6955	FRASERS HOSPITA	0.001%	97.677%
6956	PARIS ORLEANS S	0.001%	97.678%
6957	MAINSTREET EQUI	0.001%	97.679%
6958	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	97.681%
6959	BELL AG - REG	0.001%	97.682%
6960	TSUKISHIMA KIKA	0.001%	97.683%
6961	ROAD KING INFRA	0.001%	97.684%
6962	SP SETIA	0.001%	97.686%
6963	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.687%
6964	MITANI CORP	0.001%	97.688%
6965	BEIJER ALMA AB	0.001%	97.690%
6966	EHIME BANK	0.001%	97.691%
6967	FINANCIAL PRODU	0.001%	97.692%
6968	AKKA TECHNOLOGI	0.001%	97.693%
6969	ELITE SEMICONDU	0.001%	97.695%
6970	TAIYO INK MFG C	0.001%	97.696%
6971	AIMS AMP CAPITA	0.001%	97.697%
6972	PUMA AG	0.001%	97.698%
6973	ANICOM HOLDINGS	0.001%	97.700%
6974	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.701%
6975	SCSK CORPORATIO	0.001%	97.702%
6976	BERJAYA CORPORA	0.001%	97.703%
6977	ZAGG INC COMMON STOCK USD.001	0.001%	97.705%
6978	TRONC INC COMMON STOCK USD.01	0.001%	97.706%
6979	IBASE TECHNOLOG	0.001%	97.707%
6980	SAIBU GAS CO	0.001%	97.709%
6981	WEBJET LTD	0.001%	97.710%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	CHOLAMANDALAM I	0.001%	97.711%
6983	WHARF(HLDGS)	0.001%	97.712%
6984	HANON SYSTEMS	0.001%	97.714%
6985	SHUTTLE INC	0.001%	97.715%
6986	WEYCO GROUP INC	0.001%	97.716%
6987	DAEWOONG CO LTD	0.001%	97.717%
6988	HARMONIC INC	0.001%	97.719%
6989	ALTRI SGPS S.A.	0.001%	97.720%
6990	STANDARD LIFE I	0.001%	97.721%
6991	MOTHERSON SUMI	0.001%	97.722%
6992	ISEKI & CO	0.001%	97.724%
6993	Goldcrest Co.,	0.001%	97.725%
6994	LAI SUN DEVELOP	0.001%	97.726%
6995	CREDITO REAL SA	0.001%	97.727%
6996	LOOKERS PLC	0.001%	97.729%
6997	YUASA TRADING C	0.001%	97.730%
6998	AUSTRALIAN AGRI	0.001%	97.731%
6999	MITSUBOSHI BELT	0.001%	97.732%
7000	RORZE CORP	0.001%	97.734%
7001	TELEFONICA BRASIL ADR ADR	0.001%	97.735%
7002	FILINVEST LAND	0.001%	97.736%
7003	YIEH PHUI ENTS	0.001%	97.737%
7004	CONTINENTAL HLD	0.001%	97.739%
7005	POLYTEC HOLDING	0.001%	97.740%
7006	SIIC ENVIRONMEN	0.001%	97.741%
7007	ZUG ESTATES HLD	0.001%	97.742%
7008	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.744%
7009	VALID SOLUCOES	0.001%	97.745%
7010	ARITZIA INC	0.001%	97.746%
7011	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.747%
7012	GUANGSHEN RAILW	0.001%	97.749%
7013	MEDCO ENERGI IN	0.001%	97.750%
7014	MEARS GROUP PLC	0.001%	97.751%
7015	TOKAI RUBBER IN	0.001%	97.752%
7016	YAMABIKO CORP	0.001%	97.754%
7017	MCCARTHY & STON	0.001%	97.755%
7018	BRUNEL INTL	0.001%	97.756%
7019	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.757%
7020	DIP CORPORATION	0.001%	97.759%
7021	AKASTOR ASA	0.001%	97.760%
7022	NUTRISYSTEM INC COMMON STOCK USD.001	0.001%	97.761%
7023	DISCO CORPORATI	0.001%	97.762%
7024	AUSNUTRIA DAIRY	0.001%	97.764%
7025	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.765%
7026	INDIAN BANK	0.001%	97.766%
7027	PRECIOUS SHIPPI	0.001%	97.767%
7028	BW LPG LTD	0.001%	97.769%
7029	NORDIC SEMICOND	0.001%	97.770%
7030	BANK OF CHONGQI	0.001%	97.771%
7031	MERMAID MARINE	0.001%	97.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	SOITEC	0.001%	97.774%
7033	AMTRAN TECHNOLO	0.001%	97.775%
7034	MIRAMAR HTEL &	0.001%	97.776%
7035	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	97.777%
7036	BES ENGINEERING	0.001%	97.779%
7037	HOCHDORF HOLDIN	0.001%	97.780%
7038	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.781%
7039	HO BEE INVESTME	0.001%	97.782%
7040	TOYO CONSTRUCTI	0.001%	97.784%
7041	KOREA GAS CORP	0.001%	97.785%
7042	BIESSE	0.001%	97.786%
7043	ELBIT SYSTEMS L	0.001%	97.787%
7044	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	97.788%
7045	TPI POLENE PCL	0.001%	97.790%
7046	WELCIA HOLDINGS	0.001%	97.791%
7047	EIS ECZACIBASI	0.001%	97.792%
7048	BK OF SAGA	0.001%	97.793%
7049	CHAOWEI POWER H	0.001%	97.795%
7050	ICHIYOSHI SECS	0.001%	97.796%
7051	TRUE NORTH COMM	0.001%	97.797%
7052	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.798%
7053	TURKIYE SINAI K	0.001%	97.799%
7054	Q TECHNOLOGY GR	0.001%	97.801%
7055	YOUNGWON CORP	0.001%	97.802%
7056	KVAERNER ASA	0.001%	97.803%
7057	CALIX INC COMMON STOCK	0.001%	97.804%
7058	TAEKWANG IND CO	0.001%	97.806%
7059	FUSO CHEMICAL C	0.001%	97.807%
7060	CONCORD NEW ENE	0.001%	97.808%
7061	ASAHI HOLDINGS	0.001%	97.809%
7062	HAP SENG CONSOL	0.001%	97.811%
7063	HUNTER DOUGLAS	0.001%	97.812%
7064	MCMILLAN SHAKES	0.001%	97.813%
7065	VECTURA GROUP	0.001%	97.814%
7066	ICHOR HOLDINGS	0.001%	97.815%
7067	SOLOR A/S	0.001%	97.817%
7068	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	97.818%
7069	BANKINTER SA	0.001%	97.819%
7070	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	97.820%
7071	WCT HOLDINGS BH	0.001%	97.822%
7072	COSTAMARE INC	0.001%	97.823%
7073	GREATEK ELECTRO	0.001%	97.824%
7074	QUINSTREET INC COMMON STOCK USD.001	0.001%	97.825%
7075	SEAH STEEL	0.001%	97.826%
7076	ASKUL	0.001%	97.828%
7077	GLOBAL POWER SY	0.001%	97.829%
7078	GL EVENTS	0.001%	97.830%
7079	CEMEX LATAM HLD	0.001%	97.831%
7080	YUMESHIN HOLDIN	0.001%	97.833%
7081	HYUNDAI DS,OLD	0.001%	97.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	ACCESS CO LTD	0.001%	97.835%
7083	KT SKYLIFE CO L	0.001%	97.836%
7084	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	97.837%
7085	HEARTLAND NEW Z	0.001%	97.839%
7086	KURABO INDUSTRI	0.001%	97.840%
7087	DAITO PHARM	0.001%	97.841%
7088	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.842%
7089	G.U.D. HOLDINGS	0.001%	97.843%
7090	AEROSPACE INDUS	0.001%	97.845%
7091	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.846%
7092	FORD OTOSAN	0.001%	97.847%
7093	CHINA SUNTIEN G	0.001%	97.848%
7094	LEES PHARMACEUT	0.001%	97.850%
7095	SHANDONG CHENMI	0.001%	97.851%
7096	NIPPON YUSOKI C	0.001%	97.852%
7097	H&R GMBH & CO K	0.001%	97.853%
7098	DIGI INTL INC	0.001%	97.854%
7099	PHOENIX HLDGS L	0.001%	97.856%
7100	SUMIDA ELECTRIC	0.001%	97.857%
7101	MGI COUTIER	0.001%	97.858%
7102	ATUL LTD	0.001%	97.859%
7103	SCANDINAVIAN TO	0.001%	97.860%
7104	SANY HEAVY EQUI	0.001%	97.862%
7105	FUJIBO HOLDINGS	0.001%	97.863%
7106	BK MANDIRI	0.001%	97.864%
7107	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.865%
7108	METALLURGICAL C	0.001%	97.867%
7109	KUMHO TIRE CO	0.001%	97.868%
7110	TIAN GE INTERAC	0.001%	97.869%
7111	HOKUTO CORP	0.001%	97.870%
7112	SWECO AB	0.001%	97.871%
7113	CADILA HEALTHCA	0.001%	97.873%
7114	NIPPON THOMPSON	0.001%	97.874%
7115	COLBUN S.A.	0.001%	97.875%
7116	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	97.876%
7117	AEKYUNG PETROCH	0.001%	97.877%
7118	SIA REIT INC	0.001%	97.879%
7119	PCHOME ONLINE I	0.001%	97.880%
7120	SUNSHINE 10	0.001%	97.881%
7121	SIGDO KOPPERS S	0.001%	97.882%
7122	MPACT LIMITED	0.001%	97.883%
7123	MEKONOMEN AB	0.001%	97.884%
7124	XING AG	0.001%	97.886%
7125	FIAT CHRYSLER A	0.001%	97.887%
7126	SYNERGIE	0.001%	97.888%
7127	GLADSTONE COMME	0.001%	97.889%
7128	TIME DOTCOM BHD	0.001%	97.890%
7129	MOTECH INDUSTRI	0.001%	97.892%
7130	DEXCOM INC COMMON STOCK USD.001	0.001%	97.893%
7131	THAI VEGETABLE	0.001%	97.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SAKATA INX CORP	0.001%	97.895%
7133	TA YA ELEC WIR&	0.001%	97.896%
7134	DASSAULT SYSTEM	0.001%	97.898%
7135	CTI ENGINEERING	0.001%	97.899%
7136	DEBENHAMS	0.001%	97.900%
7137	TOM TAILOR HOLD	0.001%	97.901%
7138	AMSTERDAM COMMO	0.001%	97.902%
7139	SMI HOLDINGS GR	0.001%	97.904%
7140	COMPAGNIE DES A	0.001%	97.905%
7141	MODEC INC	0.001%	97.906%
7142	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	97.907%
7143	ORDINA NV	0.001%	97.908%
7144	TOWNGAS CHINA C	0.001%	97.910%
7145	COCA-COLA FEMSA	0.001%	97.911%
7146	KINIK CO	0.001%	97.912%
7147	SAKAI CHEMICAL	0.001%	97.913%
7148	MITSUBISHI STEE	0.001%	97.914%
7149	KUSURI NO AOKI	0.001%	97.915%
7150	GREAT EASTERN H	0.001%	97.917%
7151	HUNG POO CONSTR	0.001%	97.918%
7152	AXT INC COMMON STOCK USD.001	0.001%	97.919%
7153	ALONY HETZ	0.001%	97.920%
7154	I.T LIMITED	0.001%	97.921%
7155	AUSTAL LTD	0.001%	97.923%
7156	ACOM CO	0.001%	97.924%
7157	NICHII GAKKAN C	0.001%	97.925%
7158	TIANJIN PORT DE	0.001%	97.926%
7159	POLYPLEX THAILA	0.001%	97.927%
7160	DALRADIAN RESOU	0.001%	97.928%
7161	KIKKOMAN CORP	0.001%	97.930%
7162	KH NEOCHEM CO L	0.001%	97.931%
7163	JAPAN MEDICAL D	0.001%	97.932%
7164	SCATEC SOLAR AS	0.001%	97.933%
7165	PUNJAB NATIONAL	0.001%	97.934%
7166	CERVECERIAS UNI	0.001%	97.936%
7167	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.937%
7168	BURSON GROUP LT	0.001%	97.938%
7169	BROOKFIELD REAL	0.001%	97.939%
7170	GEOX S.P.A.	0.001%	97.940%
7171	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.941%
7172	JUSTSYSTEM	0.001%	97.943%
7173	UOA DEVELOPMENT	0.001%	97.944%
7174	GINTECH ENERGY	0.001%	97.945%
7175	ELECTRA	0.001%	97.946%
7176	VZ HOLDING AG	0.001%	97.947%
7177	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	97.948%
7178	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	97.950%
7179	GOLDSUN DEV/CON	0.001%	97.951%
7180	GERDAU SA	0.001%	97.952%
7181	TT ELECTRONICS	0.001%	97.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	HYUNDAI MERCH M	0.001%	97.954%
7183	DORIAN LPG LTD	0.001%	97.956%
7184	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.957%
7185	VITAL KSK HOLDI	0.001%	97.958%
7186	NETIA SA	0.001%	97.959%
7187	IRON BRIDGE RES	0.001%	97.960%
7188	KYOKUTO BOEKI K	0.001%	97.961%
7189	PP LONDON SUMAT	0.001%	97.963%
7190	AISAN INDUSTRY	0.001%	97.964%
7191	UNITECH PRINTED	0.001%	97.965%
7192	COLTENE HOLDI	0.001%	97.966%
7193	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	97.967%
7194	SANTOS BRASIL P	0.001%	97.968%
7195	NIHON NOHYAKU	0.001%	97.970%
7196	SHINDENGEN ELEC	0.001%	97.971%
7197	DOOSAN ENGINE C	0.001%	97.972%
7198	FRANK'S INTERNA	0.001%	97.973%
7199	UEM SUNRISE BHD	0.001%	97.974%
7200	CHINA SHENGMU O	0.001%	97.975%
7201	RYOSHOKU LTD	0.001%	97.977%
7202	UNILEVER INDONE	0.001%	97.978%
7203	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.979%
7204	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.980%
7205	KURA CORPORATIO	0.001%	97.981%
7206	LIFE CORPORATIO	0.001%	97.982%
7207	HI-P INTERNATIO	0.001%	97.983%
7208	KOWLOON DEVMT	0.001%	97.985%
7209	CMIC HOLDINGS C	0.001%	97.986%
7210	HYUNDAI HOME SH	0.001%	97.987%
7211	TAKASAGO INTL C	0.001%	97.988%
7212	TORIDOLL CORPOR	0.001%	97.989%
7213	MALAYSIA BUILD	0.001%	97.990%
7214	MAX CO	0.001%	97.992%
7215	FUJI CO(TOKYO)	0.001%	97.993%
7216	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.994%
7217	CENTURIA INDUST	0.001%	97.995%
7218	NETUREN CO	0.001%	97.996%
7219	NEOWIZ GAMES CO	0.001%	97.997%
7220	SUMITOMO SEIKA	0.001%	97.998%
7221	SUN HUNG KAI CO	0.001%	98.000%
7222	GUANGZHOU PHARM	0.001%	98.001%
7223	DELEK GROUP	0.001%	98.002%
7224	GOODBABY INTERN	0.001%	98.003%
7225	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.004%
7226	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.005%
7227	LIEN HWA INDL	0.001%	98.007%
7228	LEXTAR ELECTRON	0.001%	98.008%
7229	TECNICAS REUNID	0.001%	98.009%
7230	DEA CAPITAL SPA	0.001%	98.010%
7231	GCL NEW ENERGY	0.001%	98.011%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	RADICO KHAITAN	0.001%	98.012%
7233	SENTUL CITY TBK	0.001%	98.013%
7234	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.001%	98.015%
7235	SHINNIHON CORP	0.001%	98.016%
7236	DIGNITY PLC	0.001%	98.017%
7237	mitsui soko co	0.001%	98.018%
7238	DATANG INTL POW	0.001%	98.019%
7239	DYNAPACK INTL T	0.001%	98.020%
7240	METRO HOLDINGS	0.001%	98.021%
7241	CANON ELECTRONI	0.001%	98.023%
7242	DONGFANG ELECT	0.001%	98.024%
7243	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.025%
7244	BEST WORLD	0.001%	98.026%
7245	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	98.027%
7246	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.028%
7247	CAMBIAN GROUP P	0.001%	98.029%
7248	TAIWAN SECOM	0.001%	98.031%
7249	SEASPAN CORP	0.001%	98.032%
7250	NESTLE MALAY BH	0.001%	98.033%
7251	MURRAY & ROBERT	0.001%	98.034%
7252	HANSOL PAPER CO	0.001%	98.035%
7253	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.036%
7254	KARUR VYSYA BAN	0.001%	98.037%
7255	KOREA KOLMAR CO	0.001%	98.039%
7256	TOMSON GROUP	0.001%	98.040%
7257	ODFJELL DRILLIN	0.001%	98.041%
7258	SANSIRI PUBLIC	0.001%	98.042%
7259	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.043%
7260	NITTA CORP	0.001%	98.044%
7261	GRUPO CEMENTOS	0.001%	98.045%
7262	SRI TRANG AGRO	0.001%	98.046%
7263	GUOCOLAND LTD	0.001%	98.048%
7264	SEA HOLDINGS LT	0.001%	98.049%
7265	MONETA MONEY BA	0.001%	98.050%
7266	DAIWA INDUSTRIE	0.001%	98.051%
7267	SANDEN CORP	0.001%	98.052%
7268	YURTEC CORPORAT	0.001%	98.053%
7269	IMMOBILIARE GRA	0.001%	98.054%
7270	MOUNT GIBSON IR	0.001%	98.056%
7271	AJANTA PHARMA	0.001%	98.057%
7272	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.058%
7273	PROSPERITY REIT	0.001%	98.059%
7274	CARLSBERG BREWE	0.001%	98.060%
7275	NVE CORP	0.001%	98.061%
7276	NEPI ROCKCASTLE	0.001%	98.062%
7277	UMW OIL & GAS C	0.001%	98.063%
7278	SAGA PLC	0.001%	98.065%
7279	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.066%
7280	TSUGAMI CORP	0.001%	98.067%
7281	ATEAM INC	0.001%	98.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	EMERALD EXPOSIT	0.001%	98.069%
7283	PETROPAVLOVSK	0.001%	98.070%
7284	GLOBAL BRANDS G	0.001%	98.071%
7285	CSI PROPERTIES	0.001%	98.072%
7286	SUESS MICRO TEC	0.001%	98.074%
7287	HANDSOME CORP	0.001%	98.075%
7288	BTB REAL ESTATE	0.001%	98.076%
7289	TOURISM HOLDING	0.001%	98.077%
7290	DAE DUCK ELECTR	0.001%	98.078%
7291	CHINA AIRCRAFT	0.001%	98.079%
7292	JINDAL SAW LTD	0.001%	98.080%
7293	TECHNOLOGY ONE	0.001%	98.081%
7294	UNITED INTL ENT	0.001%	98.083%
7295	STARHUB LIMITED	0.001%	98.084%
7296	ROBINSONS RETAI	0.001%	98.085%
7297	KUDELSKI S.A.	0.001%	98.086%
7298	NATIONAL GRID P	0.001%	98.087%
7299	PROCTOR&GAMBLE	0.001%	98.088%
7300	YAKUODO CO LTD	0.001%	98.089%
7301	TICON INDUSTRIA	0.001%	98.090%
7302	EIGHTEENTH BANK	0.001%	98.091%
7303	OITA BANK	0.001%	98.093%
7304	SHIKUN & BINUI	0.001%	98.094%
7305	TOSHIBA MACHINE	0.001%	98.095%
7306	SPH REIT	0.001%	98.096%
7307	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	98.097%
7308	EVEN CONSTRUCTO	0.001%	98.098%
7309	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	98.099%
7310	HAKDEX AB	0.001%	98.100%
7311	CORPORATE TRAVE	0.001%	98.101%
7312	YOMIURI LAND CO	0.001%	98.103%
7313	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.104%
7314	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.105%
7315	M&A CAPITAL PAR	0.001%	98.106%
7316	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	98.107%
7317	CTCI CORP	0.001%	98.108%
7318	HIRATA TECHNICA	0.001%	98.109%
7319	YASUNAGA CORP	0.001%	98.110%
7320	PHIBRO ANIMAL H	0.001%	98.111%
7321	TMAC RESOURCES	0.001%	98.113%
7322	FORMULA SYST(19	0.001%	98.114%
7323	ENAV SPA	0.001%	98.115%
7324	CARMILA SA	0.001%	98.116%
7325	SUNDARAM FINANC	0.001%	98.117%
7326	BRUNELLO CUCINE	0.001%	98.118%
7327	AP THAILAND PCL	0.001%	98.119%
7328	DIC ASSET AG	0.001%	98.120%
7329	SINARMAS LAND	0.001%	98.121%
7330	BROWN (N) GROUP	0.001%	98.122%
7331	CHONG HONG CONS	0.001%	98.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	NAMCHOW CHEMICA	0.001%	98.125%
7333	CHAUN-CHOUNG TE	0.001%	98.126%
7334	CLARION CO	0.001%	98.127%
7335	MONTEA SCA	0.001%	98.128%
7336	DAI NIPPON TORY	0.001%	98.129%
7337	CAPITAL® PRO	0.001%	98.130%
7338	NIPPON CHEM IND	0.001%	98.131%
7339	MILBON CO	0.001%	98.132%
7340	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.133%
7341	JSP CORP	0.001%	98.135%
7342	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.136%
7343	BANCO DAVIVIEND	0.001%	98.137%
7344	BORUSSIA DORTMU	0.001%	98.138%
7345	INDOCEMENT TUNG	0.001%	98.139%
7346	NIPPON KINZOKU	0.001%	98.140%
7347	ADVANCED WIRELE	0.001%	98.141%
7348	KYOEI STEEL LTD	0.001%	98.142%
7349	KATAKURA INDS	0.001%	98.143%
7350	CHINA STEEL CHE	0.001%	98.144%
7351	SAMTY CO.LTD.	0.001%	98.145%
7352	TELESITES SAB D	0.001%	98.147%
7353	YAKULT HONSHA C	0.001%	98.148%
7354	CHINA OVERSEAS	0.001%	98.149%
7355	TSUBAKI NAKASHI	0.001%	98.150%
7356	CALBEE INC	0.001%	98.151%
7357	LOTES CO LTD	0.001%	98.152%
7358	VAISALA	0.001%	98.153%
7359	AGUAS ANDINAS S	0.001%	98.154%
7360	PRESIDENT SECS	0.001%	98.155%
7361	NISHIMATSUYA CH	0.001%	98.156%
7362	ORACLE CORP JAP	0.001%	98.157%
7363	TRANS COSMOS	0.001%	98.159%
7364	CIA DE DIST INT	0.001%	98.160%
7365	LINX SA	0.001%	98.161%
7366	WESTERN ENERGY	0.001%	98.162%
7367	MAYNE PHARMA GR	0.001%	98.163%
7368	FRONTLINE LTD/B	0.001%	98.164%
7369	TOKYO BROADCAST	0.001%	98.165%
7370	DENYO CO	0.001%	98.166%
7371	COSAN LOGISTICA	0.001%	98.167%
7372	VERA BRADLEY INC COMMON STOCK	0.001%	98.168%
7373	COMMUNISIS PLC	0.001%	98.169%
7374	BANK JABAR BANT	0.001%	98.170%
7375	HIBIYA ENGINEER	0.001%	98.172%
7376	NORDEX AG	0.001%	98.173%
7377	CEDAR WOODS PRO	0.001%	98.174%
7378	CMC MAGNETICS C	0.001%	98.175%
7379	LOTTE CONFECT	0.001%	98.176%
7380	GREAT LAKES DRE	0.001%	98.177%
7381	TYC BROTHER IND	0.001%	98.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	RH COMMON STOCK USD.0001	0.001%	98.179%
7383	ESSENTIAL ENERG	0.001%	98.180%
7384	CRAFT BREWERS A	0.001%	98.181%
7385	U-MING MARINE	0.001%	98.182%
7386	ADANI TRANSMISS	0.001%	98.183%
7387	LPP SA	0.001%	98.184%
7388	PARCO CO	0.001%	98.186%
7389	RETELIT SPA	0.001%	98.187%
7390	F&A AQUA HOLDIN	0.001%	98.188%
7391	MEGACHIPS CORP	0.001%	98.189%
7392	METRO PACIFIC I	0.001%	98.190%
7393	ADVAN CO LTD	0.001%	98.191%
7394	QUALITY HOUSES	0.001%	98.192%
7395	NICE INFORMATIO	0.001%	98.193%
7396	MITAC HOLDINGS	0.001%	98.194%
7397	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.195%
7398	MIKUNI CORP	0.001%	98.196%
7399	CAMBRIDGE INDUS	0.001%	98.197%
7400	SK-ELECTRONICS	0.001%	98.198%
7401	KAGA ELECTRONIC	0.001%	98.199%
7402	HOTELES CITY EX	0.001%	98.201%
7403	GENESIS ENERGY	0.001%	98.202%
7404	REGAL HOTELS IN	0.001%	98.203%
7405	CONA RESOURCES	0.001%	98.204%
7406	KALBE FARMA	0.001%	98.205%
7407	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.206%
7408	ALPHA & OMEGA S	0.001%	98.207%
7409	CARNIVAL GROUP	0.001%	98.208%
7410	SDI CORP	0.001%	98.209%
7411	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.210%
7412	FINOLEX CABLES	0.001%	98.211%
7413	DEVELOPMENT SEC	0.001%	98.212%
7414	AGL ENERGY LTD	0.001%	98.213%
7415	CGN MEIYA POWER	0.001%	98.214%
7416	EIZO NANA O CORP	0.001%	98.215%
7417	TECHNOPRO HLDGS	0.001%	98.216%
7418	LAYNE CHRISTENS	0.001%	98.217%
7419	STAR MICRONICS	0.001%	98.219%
7420	SIPEF(PLANT FIN	0.001%	98.220%
7421	ALPIQ HOLDING A	0.001%	98.221%
7422	OKAMURA CORP	0.001%	98.222%
7423	XIABUXIABU CATE	0.001%	98.223%
7424	ORION CORP	0.001%	98.224%
7425	GPO DE INVERSIO	0.001%	98.225%
7426	ACTRON TECHNOLO	0.001%	98.226%
7427	PROMOTORA DE IN	0.001%	98.227%
7428	COSMO LADY CHIN	0.001%	98.228%
7429	FUJI CORP LTD/O	0.001%	98.229%
7430	KYUNG DONG	0.001%	98.230%
7431	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	ECOBALT SOLUTIO	0.001%	98.232%
7433	FIRST MINING GO	0.001%	98.233%
7434	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	98.234%
7435	DUNI AB	0.001%	98.235%
7436	STARZEN CO LTD	0.001%	98.236%
7437	ADVANCED DISPOSAL SERVICES I COMMON STOCK USD.01	0.001%	98.237%
7438	ALUPAR INVEST S	0.001%	98.238%
7439	HORNBACH BAUMAR	0.001%	98.239%
7440	BRITISH AMERICA	0.001%	98.241%
7441	PANDA GREEN ENE	0.001%	98.242%
7442	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.243%
7443	ACTER CO LTD	0.001%	98.244%
7444	NAMYANG DAIRY P	0.001%	98.245%
7445	SEIKITOKYU KOGY	0.001%	98.246%
7446	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.247%
7447	YAMAZEN CORPORA	0.001%	98.248%
7448	SMA SOLAR TECHN	0.001%	98.249%
7449	DAEHAN FLOUR MI	0.001%	98.250%
7450	AMBARELLA INC	0.001%	98.251%
7451	WINMARK CORP COMMON STOCK	0.001%	98.252%
7452	INFRASTRUTTURE	0.001%	98.253%
7453	KOBAYASHI PHARM	0.001%	98.254%
7454	ROKKO BUTTER CO	0.001%	98.255%
7455	ADHI KARYA PERS	0.001%	98.256%
7456	UNIVERSAL CEMEN	0.001%	98.257%
7457	YOUNG POONG COR	0.001%	98.258%
7458	HI SUN TECH CHI	0.001%	98.259%
7459	MK ELECTRON	0.001%	98.260%
7460	TOLI CORP	0.001%	98.261%
7461	ELECNOR SA	0.001%	98.262%
7462	RIDLEY CORP LTD	0.001%	98.263%
7463	RAFFLES MEDICAL	0.001%	98.264%
7464	CHINA OIL & GAS	0.001%	98.265%
7465	OOH!MEDIA LTD	0.001%	98.267%
7466	SYMPHONY HLDGS	0.001%	98.268%
7467	SEMIRARA MINING	0.001%	98.269%
7468	INTERNATIONAL M	0.001%	98.270%
7469	SANYANGIndustr	0.001%	98.271%
7470	TOHO TITANIUM C	0.001%	98.272%
7471	CHUGAI PHARM CO	0.001%	98.273%
7472	DAI-DAN CO	0.001%	98.274%
7473	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.275%
7474	CHINA SINGYES S	0.001%	98.276%
7475	BHARTI INFRA TEL	0.001%	98.277%
7476	KASAI KOGYO CO	0.001%	98.278%
7477	CENTRAL CHINA R	0.001%	98.279%
7478	mitsui home co	0.001%	98.280%
7479	HANWHA NON-LIFE	0.001%	98.281%
7480	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.282%
7481	PIERRE & VACANC	0.001%	98.283%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	DAIRY FARM INTL	0.001%	98.284%
7483	MANILA ELECTRIC	0.001%	98.285%
7484	GPO AEROPORTUAR	0.001%	98.286%
7485	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.287%
7486	SUNGWOO HITECH	0.001%	98.288%
7487	TEAM INC	0.001%	98.289%
7488	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.290%
7489	AKSA AKRILIK KI	0.001%	98.291%
7490	IMAGICA ROBOT H	0.001%	98.292%
7491	HISAKA WORKS LT	0.001%	98.293%
7492	CROSS-HARBOUR H	0.001%	98.294%
7493	PERSEUS MINING	0.001%	98.295%
7494	MCBRIDE PLC	0.001%	98.296%
7495	POLLARD BANKNOT	0.001%	98.297%
7496	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.298%
7497	XIAMEN INTL POR	0.001%	98.300%
7498	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.301%
7499	SINON CORP	0.001%	98.302%
7500	E-COMMODITIES H	0.001%	98.303%
7501	SL CORP	0.001%	98.304%
7502	GULLIVER INTERN	0.001%	98.305%
7503	SILICONWARE PRE	0.001%	98.306%
7504	SPCG	0.001%	98.307%
7505	XINGDA INTERNAT	0.001%	98.308%
7506	COSTA GROUP HOL	0.001%	98.309%
7507	TENMA CORPORATI	0.001%	98.310%
7508	SUPERBLOCK PCL	0.001%	98.311%
7509	RELIANCE CAPITA	0.001%	98.312%
7510	PEGASUS SEWING	0.001%	98.313%
7511	DHT HOLDINGS IN	0.001%	98.314%
7512	WOCKHARDT LIMIT	0.001%	98.315%
7513	MAN SE	0.001%	98.316%
7514	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.317%
7515	SEAH BESTEEL CO	0.001%	98.318%
7516	CHLITINA HOLDIN	0.001%	98.319%
7517	TONGYANG LIFE I	0.001%	98.320%
7518	NITTETSU MINING	0.001%	98.321%
7519	ENVESTNET INC COMMON STOCK	0.001%	98.322%
7520	YOUNGTEK ELECTR	0.001%	98.323%
7521	CHIYODA INTEGRE	0.001%	98.324%
7522	UNITED SPIRITS	0.001%	98.325%
7523	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.326%
7524	AJ RENT CAR	0.001%	98.327%
7525	CNA GR PHAR	0.001%	98.328%
7526	WIJAYA KARYA	0.001%	98.329%
7527	TOKAI CORP/GIFU	0.001%	98.330%
7528	AFFICHAGE HOLDI	0.001%	98.331%
7529	SIMMTECH CO LTD	0.001%	98.332%
7530	SHOEI CO LTD	0.001%	98.333%
7531	B&B TOOLS AB	0.001%	98.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	STAR ASIAN INVE	0.001%	98.335%
7533	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.336%
7534	FREIGHTWAYS LTD	0.001%	98.337%
7535	TIM PARTICIPACOES SA ADR ADR	0.001%	98.338%
7536	PULSE SEISMIC	0.001%	98.339%
7537	RYOYO ELECTRO C	0.001%	98.340%
7538	TRANCOM CO, LTD	0.001%	98.341%
7539	METAIR INVESTME	0.001%	98.342%
7540	MEDICLINIC INTE	0.001%	98.343%
7541	TOKYO ENERGY&SY	0.001%	98.344%
7542	BRF SA	0.001%	98.345%
7543	SAWIT SUMBERMAS	0.001%	98.346%
7544	TAIFLEX SCIENTI	0.001%	98.347%
7545	INGENIA COMMUNI	0.001%	98.348%
7546	PETRONAS GAS	0.001%	98.349%
7547	MULTIPLUS SA	0.001%	98.350%
7548	PHILIPPINE NATL	0.001%	98.351%
7549	TIPP24 SE	0.001%	98.352%
7550	HARTALEGA HOLDI	0.001%	98.353%
7551	WING ON CO INT	0.001%	98.354%
7552	INTOPS CO	0.001%	98.355%
7553	FORUS S.A.	0.001%	98.356%
7554	VAN LANSCHOT NV	0.001%	98.357%
7555	MUNKSJO OYJ	0.001%	98.358%
7556	MORGAN SINDALL	0.001%	98.359%
7557	OPAP SA	0.001%	98.360%
7558	FRENCKEN GROUP	0.001%	98.361%
7559	CARLIT HOLDINGS	0.001%	98.362%
7560	VALUETRONICS HL	0.001%	98.363%
7561	TEIKOKU SEN-I C	0.001%	98.364%
7562	OSJB HOLDINGS C	0.001%	98.365%
7563	DAISO CO	0.001%	98.366%
7564	ADLER REAL ESTA	0.001%	98.367%
7565	ELECOM CO LTD	0.001%	98.368%
7566	MASISA SA	0.001%	98.369%
7567	RHEON AUTO MACH	0.001%	98.370%
7568	HYUNDAI ROTEM C	0.001%	98.371%
7569	RIKEN VITAMIN C	0.001%	98.372%
7570	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.373%
7571	SHOUGANG CNCRD	0.001%	98.374%
7572	GOLD CIRCUIT EL	0.001%	98.375%
7573	EREX CO LTD	0.001%	98.376%
7574	ICOM INCORPORAT	0.001%	98.377%
7575	ENPLAS CORP	0.001%	98.378%
7576	JASA MARGA	0.001%	98.379%
7577	EMBRAER SA SPON ADR ADR	0.001%	98.380%
7578	AOI ELECTRONICS	0.001%	98.381%
7579	LOTTE NON-LIFE	0.001%	98.382%
7580	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.383%
7581	DONG-A SOCIO	0.001%	98.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	SOLAR APPLIED M	0.001%	98.385%
7583	MELISRON LTD	0.001%	98.386%
7584	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.387%
7585	SWANCOR	0.001%	98.388%
7586	TAI CHEUNG HLDG	0.001%	98.389%
7587	LIMELIGHT NETW	0.001%	98.390%
7588	NICHIREKI CO LT	0.001%	98.391%
7589	NIPPON DENKO CO	0.001%	98.392%
7590	SHINKO PLANTECH	0.001%	98.393%
7591	WILH. WILHELMSE	0.001%	98.394%
7592	NAMURA SHIPBUIL	0.001%	98.395%
7593	SFA ENGINEERING	0.001%	98.396%
7594	GLOBAL MEDIACOM	0.001%	98.397%
7595	WELSPUN INDIA L	0.001%	98.398%
7596	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.399%
7597	SEKISUI JUSHI C	0.001%	98.400%
7598	KEPPEL INFRASTR	0.001%	98.401%
7599	ULTRA TECH CEMC	0.001%	98.402%
7600	RAYMOND LTD	0.001%	98.403%
7601	FALCK RENEWABLE	0.001%	98.404%
7602	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.405%
7603	FAR EAST HOSPIT	0.001%	98.406%
7604	KATHMANDU HOLDI	0.001%	98.407%
7605	KAMEI CORP	0.001%	98.408%
7606	MAIRE TECNIMONT	0.001%	98.409%
7607	KRBL LTD	0.001%	98.410%
7608	ELITEGROUP COMP	0.001%	98.411%
7609	ORIOLA-KD CORP	0.001%	98.412%
7610	FARGLORY LAND D	0.001%	98.412%
7611	LITE-ON SEMICON	0.001%	98.413%
7612	SCANDI STANDARD	0.001%	98.414%
7613	SANKYO TATEYAMA	0.001%	98.415%
7614	ASIA VITAL COMP	0.001%	98.416%
7615	ORANGE POLSKA	0.001%	98.417%
7616	SAMYANG CORP	0.001%	98.418%
7617	O-BANK CO LTD	0.001%	98.419%
7618	SOLIUM CAPITAL	0.001%	98.420%
7619	AMER SOFTWARE I	0.001%	98.421%
7620	METAWATER CO LT	0.001%	98.422%
7621	DEUTSCHE BANK M	0.001%	98.423%
7622	STEINHOFF INTER	0.001%	98.424%
7623	CONCENTRADORA	0.001%	98.425%
7624	SCANDIC HOTELS	0.001%	98.426%
7625	NIPPON ROAD CO	0.001%	98.427%
7626	EMPRESA NACIONAL	0.001%	98.428%
7627	FERROLIGAS FERB	0.001%	98.429%
7628	GET NICE HOLDIN	0.001%	98.430%
7629	DILIP BUILD	0.001%	98.431%
7630	SHW AG	0.001%	98.432%
7631	BELLEVUE GROUP	0.001%	98.433%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	HUADIAN POWER I	0.001%	98.434%
7633	STHREE	0.001%	98.435%
7634	SHINKO SHOJI CO	0.001%	98.436%
7635	OKURA INDUSTRIA	0.001%	98.437%
7636	FUNAI ELECTRIC	0.001%	98.438%
7637	GRUPO SECURITY	0.001%	98.439%
7638	TOBISHIMA CORP	0.001%	98.440%
7639	ECO WORLD DEVL	0.001%	98.441%
7640	INSULET CORP	0.001%	98.442%
7641	RANK GROUP PLC	0.001%	98.443%
7642	MITO SECURITIES	0.001%	98.444%
7643	DELTA DUNIA PET	0.001%	98.444%
7644	DARFON ELECTRON	0.001%	98.445%
7645	BATA INDIA LTD	0.001%	98.446%
7646	JAC RECRUITMENT	0.001%	98.447%
7647	BROADLEAF CO LT	0.001%	98.448%
7648	ALTEK CORP	0.001%	98.449%
7649	UNITIL CORP COMMON STOCK	0.001%	98.450%
7650	KARNATAKA BANK	0.001%	98.451%
7651	AXACTOR AB	0.001%	98.452%
7652	ORACLE FIN SERV	0.001%	98.453%
7653	MIDAS HLDGS	0.001%	98.454%
7654	MENORA MIVTACHI	0.001%	98.455%
7655	PANIN FINANCIAL	0.001%	98.456%
7656	LAND MARK OPTOE	0.001%	98.457%
7657	CCC SA	0.001%	98.458%
7658	MARUWA UNYU	0.001%	98.459%
7659	GMR INFRASTRUCT	0.001%	98.460%
7660	KONISHI CO LTD	0.001%	98.461%
7661	FUJI SOFT ABC	0.001%	98.462%
7662	SOCIEDAD MATRIZ	0.001%	98.463%
7663	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.464%
7664	TONG HSING ELEC	0.001%	98.465%
7665	KONGSBERG GRUPP	0.001%	98.466%
7666	SBW	0.001%	98.467%
7667	TECHNOGYM SPA	0.001%	98.468%
7668	PENDRAGON PLC	0.001%	98.468%
7669	MAH SING GROUP	0.001%	98.469%
7670	KUO TOONG INTER	0.001%	98.470%
7671	ALAM SUTERA REA	0.001%	98.471%
7672	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.472%
7673	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.473%
7674	DONGWONIndustr	0.001%	98.474%
7675	D-LINK	0.001%	98.475%
7676	ASCENDAS HOSPIT	0.001%	98.476%
7677	GALAXY RESOURCE	0.001%	98.477%
7678	CORFICOLOMBIANA	0.001%	98.478%
7679	JUNGFRAUBAHN HL	0.001%	98.479%
7680	SILICON INTEG S	0.001%	98.480%
7681	MOBILEONE LTD.	0.001%	98.481%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	HOCHIKI CORPORA	0.001%	98.482%
7683	GREE INC	0.001%	98.483%
7684	CELLCOM ISRAEL	0.001%	98.484%
7685	COLLINS FOOD LT	0.001%	98.485%
7686	GRUPO INDUSTRIA	0.001%	98.486%
7687	LIVART CO LTD	0.001%	98.487%
7688	UNIDEN CORP	0.001%	98.487%
7689	XXL ASA	0.001%	98.488%
7690	FUDO CONSTRUCTI	0.001%	98.489%
7691	WINCANTON	0.001%	98.490%
7692	VITROLIFE AB	0.001%	98.491%
7693	TUNG THIH ELECT	0.001%	98.492%
7694	ROO HSING	0.001%	98.493%
7695	ENERCHINA HOLDI	0.001%	98.494%
7696	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.495%
7697	HIDAY HIDAKA CO	0.001%	98.496%
7698	KAS BANK	0.001%	98.497%
7699	ESTIA HELATH LT	0.001%	98.498%
7700	TCL MULTIMEDIA	0.001%	98.499%
7701	LC CORP S.A.	0.001%	98.500%
7702	ALLIED PROPERTI	0.001%	98.501%
7703	SILVER GRANT IN	0.001%	98.502%
7704	IGB REAL ESTATE	0.001%	98.503%
7705	FURUKAWA BATTER	0.001%	98.503%
7706	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.504%
7707	NOVATEK OAO	0.001%	98.505%
7708	BULTEN AB	0.001%	98.506%
7709	ABLYNX NV	0.001%	98.507%
7710	FEDERAL CORP	0.001%	98.508%
7711	COMPANHIA DE GA	0.001%	98.509%
7712	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	98.510%
7713	OXFORD INSTRUME	0.001%	98.511%
7714	FOLKESTONE EDU	0.001%	98.512%
7715	NIPPON BEET SUG	0.001%	98.513%
7716	XXENTRIA TECHNO	0.001%	98.514%
7717	BANK COOP AG	0.001%	98.515%
7718	YASHILI INTL HL	0.001%	98.516%
7719	BEC WORLD PUBLI	0.001%	98.517%
7720	CHUNG HUNG STEE	0.001%	98.517%
7721	KNOW IT AB	0.001%	98.518%
7722	PLENUS CO	0.001%	98.519%
7723	KOMERCNI BANKA	0.001%	98.520%
7724	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.521%
7725	PARTRON CO LTD	0.001%	98.522%
7726	PARK ELECTROCHE	0.001%	98.523%
7727	CENTURY TEXT &	0.001%	98.524%
7728	HB TECHNOLOGY C	0.001%	98.525%
7729	UMW HLDGS BERHA	0.001%	98.526%
7730	FLYTECH TECHNOL	0.001%	98.527%
7731	HIRATA CORP	0.001%	98.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	CLAS OHLSON AB	0.001%	98.529%
7733	ETALON GROUP-GD	0.001%	98.530%
7734	ORASCOM DEVELOP	0.001%	98.531%
7735	XERO LIMITED	0.001%	98.531%
7736	CITY UNION BANK	0.001%	98.532%
7737	DAIICHI JITSUGY	0.001%	98.533%
7738	ZOOPLA PROPERTY	0.001%	98.534%
7739	PAL CO LTD	0.001%	98.535%
7740	KOZA ANADOLU ME	0.001%	98.536%
7741	PAN INTL INDL	0.001%	98.537%
7742	VOYAGE GROUP IN	0.001%	98.538%
7743	BORYSZEW SA	0.001%	98.539%
7744	BEIJING GAS BLU	0.001%	98.540%
7745	MARATHON GOLD C	0.001%	98.541%
7746	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.542%
7747	ENEL AMERICAS S	0.001%	98.543%
7748	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.543%
7749	DAEWON PHARMACE	0.001%	98.544%
7750	TELENAV INC COMMON STOCK USD.001	0.001%	98.545%
7751	MIMASU SEMICOND	0.001%	98.546%
7752	OBERBANK AG	0.001%	98.547%
7753	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	98.548%
7754	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.549%
7755	ZALANDO SE	0.001%	98.550%
7756	MOMENTUM GROUP	0.001%	98.551%
7757	IDI INSURANCE C	0.001%	98.552%
7758	ASPEED TECHNOLO	0.001%	98.553%
7759	SK TELECOM ADR	0.001%	98.554%
7760	CARE PROPERTY I	0.001%	98.554%
7761	ADVA AG	0.001%	98.555%
7762	TATA COMMUNICAT	0.001%	98.556%
7763	MERCURIES & ASS	0.001%	98.557%
7764	NRW HOLDINGS LT	0.001%	98.558%
7765	INTERVEST OFFIC	0.001%	98.559%
7766	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.560%
7767	COOPER ENERGY L	0.001%	98.561%
7768	TRANSACTION CAP	0.001%	98.562%
7769	WILH WILHELMSSEN	0.001%	98.563%
7770	CHINA AEROSPACE	0.001%	98.564%
7771	AUBAY	0.001%	98.565%
7772	DENKI KOGYO CO	0.001%	98.565%
7773	SKANDIABANKEN A	0.001%	98.566%
7774	BOUSTEAD HLDGS	0.001%	98.567%
7775	ATRIUM LJUNGBER	0.001%	98.568%
7776	PACK CORP	0.001%	98.569%
7777	S1 CORP	0.001%	98.570%
7778	ADDTECH AB B SH	0.001%	98.571%
7779	DOOSAN BOBCAT I	0.001%	98.572%
7780	INNOTECH CORP	0.001%	98.573%
7781	MICO LTD	0.001%	98.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	NIPPON PISTON R	0.001%	98.575%
7783	CONSORCIO ARA S	0.001%	98.575%
7784	POSCO CHEMTECH	0.001%	98.576%
7785	YG ENTERTAINMEN	0.001%	98.577%
7786	GURUNAVI INC	0.001%	98.578%
7787	PALFINGER AG	0.001%	98.579%
7788	TEKKEN CORP	0.001%	98.580%
7789	NATIONAL ALUMIN	0.001%	98.581%
7790	VILLA WORLD LTD	0.001%	98.582%
7791	DSP GROUP INC	0.001%	98.583%
7792	NAMHAE CHEMICAL	0.001%	98.584%
7793	PC JEWELLER LIM	0.001%	98.584%
7794	KP TISSUE INC	0.001%	98.585%
7795	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.586%
7796	METALS X LTD	0.001%	98.587%
7797	STRAUSS GROUP L	0.001%	98.588%
7798	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.589%
7799	INAGEYA CO LTD	0.001%	98.590%
7800	HUDACO INDUSTRI	0.001%	98.591%
7801	CATHEDRAL ENERG	0.001%	98.592%
7802	CHINESE ESTATES	0.001%	98.593%
7803	AICHI CORPORATI	0.001%	98.593%
7804	MERITZ FINANCIA	0.001%	98.594%
7805	HARIM CO LTD	0.001%	98.595%
7806	M DIAS BRANCO S	0.001%	98.596%
7807	KENTUCKY FRIED	0.001%	98.597%
7808	GATEWAY LIFESTY	0.001%	98.598%
7809	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.599%
7810	MASON FINANCIAL	0.001%	98.600%
7811	GLAXOSMITHKLINE	0.001%	98.601%
7812	ECORODOVIAS INF	0.001%	98.602%
7813	JK TYRE & INDUS	0.001%	98.602%
7814	CALIDA HLDG	0.001%	98.603%
7815	TYMAN PLC	0.001%	98.604%
7816	GEORGE KENT MAL	0.001%	98.605%
7817	STOLT-NIELSEN L	0.001%	98.606%
7818	RELIANCE ENERGY	0.001%	98.607%
7819	CITY LODGE HOTE	0.001%	98.608%
7820	RICH DEVELOPMEN	0.001%	98.609%
7821	TONAMI HOLDINGS	0.001%	98.610%
7822	EMPEROR CAPITAL	0.001%	98.610%
7823	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.611%
7824	HOWA MACHINERY	0.001%	98.612%
7825	EVERLIGHT CHEMI	0.001%	98.613%
7826	DEPO AUTO PARTS	0.001%	98.614%
7827	KOMATSU SEIREN	0.001%	98.615%
7828	ROLAND DG CORP	0.001%	98.616%
7829	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.617%
7830	INFOCOM CORP	0.001%	98.618%
7831	SMK CORP	0.001%	98.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	SUNDRAM FASTNER	0.001%	98.619%
7833	KOH YOUNG TECHN	0.001%	98.620%
7834	MBK PCL	0.001%	98.621%
7835	SHINSHO CORP	0.001%	98.622%
7836	MONOGATARI CORP	0.001%	98.623%
7837	KINDOM CONSTRUC	0.001%	98.624%
7838	SESA SPA	0.001%	98.625%
7839	EIKEN CHEMICAL	0.001%	98.625%
7840	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.626%
7841	KAJARIA CERAMIC	0.001%	98.627%
7842	SIOEN INDUSTRIE	0.001%	98.628%
7843	ONE LIBERTY PRO	0.001%	98.629%
7844	361 DEGREES INT	0.001%	98.630%
7845	CHINA WATER IND	0.001%	98.631%
7846	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.632%
7847	HIOKI EE CORP	0.001%	98.633%
7848	JAPAN MATERIAL	0.001%	98.633%
7849	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.634%
7850	SCIENTEX BERHAD	0.001%	98.635%
7851	HOTAI MOTOR CO	0.001%	98.636%
7852	CHINA RESOURCES	0.001%	98.637%
7853	HODOGAYA CHEMIC	0.001%	98.638%
7854	NUFLARE TECHNOL	0.001%	98.639%
7855	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.640%
7856	YOUNGONE CORP	0.001%	98.640%
7857	HOLTEK SEMICOND	0.001%	98.641%
7858	ATRIUM EUROPEAN	0.001%	98.642%
7859	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.643%
7860	SPRINGLAND INTE	0.001%	98.644%
7861	CHIMEI MATERIAL	0.001%	98.645%
7862	CHUNG HSIN ELEC	0.001%	98.646%
7863	BESALCO SA	0.001%	98.647%
7864	HMC INVESTMENT	0.001%	98.647%
7865	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.648%
7866	TAKE AND GIVE	0.001%	98.649%
7867	TOKUSHU TOKAI H	0.001%	98.650%
7868	SAKAI HEAVY IND	0.001%	98.651%
7869	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.652%
7870	CHINA BANKING C	0.001%	98.653%
7871	F-TECH INC	0.001%	98.654%
7872	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.654%
7873	ORIENTAL HLDGS	0.001%	98.655%
7874	HINOKIYA	0.001%	98.656%
7875	NAVIGATOR GLOBA	0.001%	98.657%
7876	BOYAA INTERACTI	0.001%	98.658%
7877	ICHINEN CO LTD	0.001%	98.659%
7878	PACC OFFSHORE S	0.001%	98.660%
7879	UMH PROP INC	0.001%	98.660%
7880	TOWA CORP	0.001%	98.661%
7881	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	KWS SAAT AG	0.001%	98.663%
7883	HEG LIMITED	0.001%	98.664%
7884	TOENEC CORP	0.001%	98.665%
7885	AVIANCA HOLDING	0.001%	98.666%
7886	AJISEN CHINA HO	0.001%	98.666%
7887	BANK HANDLOWY W	0.001%	98.667%
7888	AMBUJA CEMENTS	0.001%	98.668%
7889	ASIA AVIATION P	0.001%	98.669%
7890	SUNNINGDALE TEC	0.001%	98.670%
7891	WISOL CO LTD	0.001%	98.671%
7892	SOGO MEDICAL CO	0.001%	98.672%
7893	KYUNG DONG NAVI	0.001%	98.673%
7894	COWELL E HOLDIN	0.001%	98.673%
7895	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.674%
7896	BANGKOK CHAIN H	0.001%	98.675%
7897	FUJITSU KIDEN	0.001%	98.676%
7898	TAIWAN SURFACE	0.001%	98.677%
7899	KUMHO INDUSTRIA	0.001%	98.678%
7900	NOMURA CO LTD	0.001%	98.679%
7901	SOLOCAL GROUP	0.001%	98.679%
7902	TOYO TANSO CO L	0.001%	98.680%
7903	UTD INDUSTRIAL	0.001%	98.681%
7904	ORIENTAL WATCH	0.001%	98.682%
7905	ITOCHU SHOKUHIN	0.001%	98.683%
7906	BAUER AG	0.001%	98.684%
7907	DIRECIONAL ENGE	0.001%	98.685%
7908	UNION BNK OF IN	0.001%	98.685%
7909	TRUST TECH INC	0.001%	98.686%
7910	THINKWARE SYSTE	0.001%	98.687%
7911	NISSHA PRINTING	0.001%	98.688%
7912	GENTING PLANTA	0.001%	98.689%
7913	STRIDE STAPLED	0.001%	98.690%
7914	MINISTOP CO	0.001%	98.690%
7915	AMARA RAJA BATT	0.001%	98.691%
7916	ANEST IWATA COR	0.001%	98.692%
7917	RHI MAGNESITA N	0.001%	98.693%
7918	GRUPO ROTOPLAS	0.001%	98.694%
7919	INOVALIS REAL E	0.001%	98.695%
7920	AARTI INDS	0.001%	98.696%
7921	KEC INTERNATION	0.001%	98.696%
7922	SHIBAURA MECHAT	0.001%	98.697%
7923	CELSIA SA ESP	0.001%	98.698%
7924	KAMEDA SEIKA CO	0.001%	98.699%
7925	DAIKOKUTENBUSSA	0.001%	98.700%
7926	WHAN IN PHARMAC	0.001%	98.701%
7927	SPEEDY HIRE PLC	0.001%	98.702%
7928	NICE HOLDINGS C	0.001%	98.702%
7929	MATRIX	0.001%	98.703%
7930	DOF ASA	0.001%	98.704%
7931	KAWAI MUSICAL I	0.001%	98.705%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	VIEWWORKS CO LTD	0.001%	98.706%
7933	ARGO GRAPHICS I	0.001%	98.707%
7934	GS GLOBAL CORP	0.001%	98.707%
7935	HT&E LTD	0.001%	98.708%
7936	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.709%
7937	CITY OFFICE REI	0.001%	98.710%
7938	CHIBA KOGYO BAN	0.001%	98.711%
7939	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.712%
7940	IWAICOSMO HLDGS	0.001%	98.713%
7941	CHONG KUN DANG	0.001%	98.713%
7942	Technopolis Oyj	0.001%	98.714%
7943	INDUSTR L FIN(IF	0.001%	98.715%
7944	NAN KANG RUBB T	0.001%	98.716%
7945	ALE PROPERTY TR	0.001%	98.717%
7946	NOHMI BOSAI	0.001%	98.718%
7947	CENTURIA METROP	0.001%	98.718%
7948	LENZING AG	0.001%	98.719%
7949	AKEBONO BRAKE I	0.001%	98.720%
7950	K&O ENERGY GROU	0.001%	98.721%
7951	HUADIAN FUXIN E	0.001%	98.722%
7952	JIMOTO HLDGS IN	0.001%	98.723%
7953	MANDOM CORP	0.001%	98.723%
7954	ORION CORP/REPU	0.001%	98.724%
7955	HAGIHARA INDUST	0.001%	98.725%
7956	YEUN CHYANG IND	0.001%	98.726%
7957	BASTIDE LE CONF	0.001%	98.727%
7958	AIZAWA SECURITI	0.001%	98.728%
7959	MEGAWIDE CONS C	0.001%	98.728%
7960	YINSON HOLDINGS	0.001%	98.729%
7961	ALBIS CO LTD	0.001%	98.730%
7962	APN OUTDOOR GRO	0.001%	98.731%
7963	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	98.732%
7964	DRAEGERWERK KGA	0.001%	98.733%
7965	LECTRA SYSTEMES	0.001%	98.733%
7966	NISSIN SUGAR HO	0.001%	98.734%
7967	CHINA HUIYUAN J	0.001%	98.735%
7968	SIERRA BANCORP COMMON STOCK	0.001%	98.736%
7969	PACT GROUP HOLD	0.001%	98.737%
7970	SHIMIZU BANK	0.001%	98.738%
7971	PETRON MALAYSIA	0.001%	98.738%
7972	FIRST GEN CORPO	0.001%	98.739%
7973	ADITYA BIRLA CA	0.001%	98.740%
7974	MEGHMANI ORGANI	0.001%	98.741%
7975	ALPHA CORP	0.001%	98.742%
7976	HANMI PHARM CO	0.001%	98.743%
7977	TUPY SA	0.001%	98.743%
7978	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.744%
7979	GREAT EASTERN S	0.001%	98.745%
7980	HIROCA HOLDINGS	0.001%	98.746%
7981	REGAL REIT	0.001%	98.747%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	SIAM CITY CEMEN	0.001%	98.748%
7983	JU TENG INTERNA	0.001%	98.748%
7984	TCI CO LTD	0.001%	98.749%
7985	EKOVEST BHD	0.001%	98.750%
7986	SUNG KWANG BEND	0.001%	98.751%
7987	RCF	0.001%	98.752%
7988	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.752%
7989	SRI REJEKI ISMA	0.001%	98.753%
7990	LIG NEX1 CO LTD	0.001%	98.754%
7991	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.755%
7992	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.756%
7993	ANANDA DEVELOPM	0.001%	98.757%
7994	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.757%
7995	INTAGE INC	0.001%	98.758%
7996	STARTS PROCEED	0.001%	98.759%
7997	VILLAGE SUPERMA	0.001%	98.760%
7998	PARTNER COMMUNI	0.001%	98.761%
7999	KCTECH	0.001%	98.762%
8000	OPPENHEIMER HLD	0.001%	98.762%
8001	BDO UNIBANK INC	0.001%	98.763%
8002	HEIJMANS	0.001%	98.764%
8003	HUCHEMS FINE CH	0.001%	98.765%
8004	KISCO CORP	0.001%	98.766%
8005	ELETROPAULO MET	0.001%	98.766%
8006	JAMCO COPORATIN	0.001%	98.767%
8007	CHIP ENG SENG C	0.001%	98.768%
8008	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.769%
8009	TOYO KANETSU KK	0.001%	98.770%
8010	QSC AG	0.001%	98.771%
8011	HAKUTO CO	0.001%	98.771%
8012	HEY SONG	0.001%	98.772%
8013	YOTAI REF	0.001%	98.773%
8014	SAJO INDUSTRIES	0.001%	98.774%
8015	GUANGDONG NAN Y	0.001%	98.775%
8016	IMDEX LTD	0.001%	98.775%
8017	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.776%
8018	ELETRORBRAS COMM	0.001%	98.777%
8019	BURKHALTER HOLD	0.001%	98.778%
8020	CENTRAL CHINA S	0.001%	98.779%
8021	CHARTER HALL LO	0.001%	98.780%
8022	GLOBAL YATIRIM	0.001%	98.780%
8023	GUJARAT GAS LTD	0.001%	98.781%
8024	NEO SOLAR POWER	0.001%	98.782%
8025	HUVIS CORP	0.001%	98.783%
8026	NCC GROUP LTD.	0.001%	98.784%
8027	PNE WIND AG	0.001%	98.784%
8028	DAI-ICHI SEIKO	0.001%	98.785%
8029	SAES GETTERS	0.001%	98.786%
8030	STERLITE TECHNO	0.001%	98.787%
8031	T.HASEGAWA CO	0.001%	98.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.788%
8033	KJB FINANCIAL G	0.001%	98.789%
8034	WAH LEE INDUSTR	0.001%	98.790%
8035	DAEWOO SHIPBUIL	0.001%	98.791%
8036	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.792%
8037	EVERTEC INC COMMON STOCK USD.01	0.001%	98.793%
8038	ZHONG AN REAL E	0.001%	98.793%
8039	PERSISTENT SYST	0.001%	98.794%
8040	APPLIED DEVELOP	0.001%	98.795%
8041	TOKYO ROPE MFG	0.001%	98.796%
8042	BERJAYA SPORTS	0.001%	98.797%
8043	VERSABANK	0.001%	98.797%
8044	SHENGJING BANK	0.001%	98.798%
8045	JEOL	0.001%	98.799%
8046	NIPPON SEISEN C	0.001%	98.800%
8047	IDEC CORPORATIO	0.001%	98.801%
8048	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.801%
8049	OENON HOLDINGS	0.001%	98.802%
8050	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.803%
8051	GIGASTORAGE COR	0.001%	98.804%
8052	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.805%
8053	CO-TECH	0.001%	98.805%
8054	ESSENTRA PLC	0.001%	98.806%
8055	YASUDA WAREHOUS	0.001%	98.807%
8056	RELIANCE COMMUN	0.001%	98.808%
8057	MLP AG	0.001%	98.809%
8058	CHN INTL CAP (H	0.001%	98.809%
8059	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.810%
8060	SIAM GLOBAL HOU	0.001%	98.811%
8061	PT PAKUWON JATI	0.001%	98.812%
8062	CHINA YURUN FOO	0.001%	98.813%
8063	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.813%
8064	HANNSTOUCH SOLU	0.001%	98.814%
8065	DOSHISHA CO	0.001%	98.815%
8066	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.816%
8067	KOREA CIRCUIT C	0.001%	98.817%
8068	MOSHIMOSHI HOTL	0.001%	98.817%
8069	KUKDO CHEMICAL	0.001%	98.818%
8070	MATSUDA SANGYO	0.001%	98.819%
8071	GRENKELEASING A	0.001%	98.820%
8072	NAN HAI CORPORA	0.001%	98.821%
8073	CHUNGHWA PRECIS	0.001%	98.821%
8074	SHENG SIONG GRO	0.001%	98.822%
8075	TELEFONICA BRAS	0.001%	98.823%
8076	FUJI PHARM CO L	0.001%	98.824%
8077	WONIK IPS CO LT	0.001%	98.825%
8078	BYGGMAX GROUP A	0.001%	98.825%
8079	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.826%
8080	UOB-KAY HIAN HO	0.001%	98.827%
8081	ON THE BEACH GR	0.001%	98.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	COMBA TELECOM S	0.001%	98.829%
8083	CHINA SANJIANG	0.001%	98.829%
8084	BELLE CORPORATI	0.001%	98.830%
8085	WALLISER KANTON	0.001%	98.831%
8086	GUJARAT STATE F	0.001%	98.832%
8087	OILES CORPORATI	0.001%	98.833%
8088	KORTEK CORPN	0.001%	98.833%
8089	LONMIN PLC	0.001%	98.834%
8090	SINOLINK WORLDW	0.001%	98.835%
8091	JUST DIAL LTD	0.001%	98.836%
8092	EVERBRIGHT SECU	0.001%	98.837%
8093	FINOLEX INDUSTR	0.001%	98.837%
8094	GOLD ROAD RESOU	0.001%	98.838%
8095	OYO CORPORATION	0.001%	98.839%
8096	TIAN AN CHINA I	0.001%	98.840%
8097	HKBN LTD	0.001%	98.841%
8098	HOKKO CHEMICAL	0.001%	98.841%
8099	RUSHYDRO PJSC ADR ADR	0.001%	98.842%
8100	HOUSING DEVELOP	0.001%	98.843%
8101	TOPBI INTERNATI	0.001%	98.844%
8102	CHINA BILLS FIN	0.001%	98.845%
8103	WOWOW INC	0.001%	98.845%
8104	OLYMPIC STEEL I	0.001%	98.846%
8105	HAPPINET CORP	0.001%	98.847%
8106	ECOPRO CO LTD	0.001%	98.848%
8107	MODERN LAND CHI	0.001%	98.848%
8108	HANSEN TECHNOLO	0.001%	98.849%
8109	KEY COFFEE INC	0.001%	98.850%
8110	SHANDONG XINHUA	0.001%	98.851%
8111	ASIA PACIFIC	0.001%	98.852%
8112	VIRGIN AUSTRALI	0.001%	98.852%
8113	ICHIKOH INDUSTR	0.001%	98.853%
8114	ARENA REIT	0.001%	98.854%
8115	SIME DARBY BHD	0.001%	98.855%
8116	BETER BED HOLD	0.001%	98.856%
8117	YPSOMED HOLDING	0.001%	98.856%
8118	TAMEDIA AG	0.001%	98.857%
8119	SCALES CORP LTD	0.001%	98.858%
8120	OHSHO FOOD SERV	0.001%	98.859%
8121	YOKOWO CO LTD	0.001%	98.859%
8122	CORONA CORP	0.001%	98.860%
8123	BUFAB AB	0.001%	98.861%
8124	MEGA LIFESCIENC	0.001%	98.862%
8125	SDL PLC	0.001%	98.863%
8126	WILLDAN GROUP I	0.001%	98.863%
8127	GIKEN LTD	0.001%	98.864%
8128	GESCO AG	0.001%	98.865%
8129	PIDILITE INDUST	0.001%	98.866%
8130	UNIVERSAL ROBIN	0.001%	98.866%
8131	WHITESTONE REIT REIT USD.001	0.001%	98.867%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.868%
8133	HOSA INTERNATIO	0.001%	98.869%
8134	RELIGARE HEALTH	0.001%	98.870%
8135	ASCOPIAVE SPA	0.001%	98.870%
8136	JAMMU & KASHMIR	0.001%	98.871%
8137	MELCO RESORTS &	0.001%	98.872%
8138	ZERIA PHARMACEU	0.001%	98.873%
8139	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.874%
8140	GRAND BAOXIN AU	0.001%	98.874%
8141	BANGKOK LIFE AS	0.001%	98.875%
8142	MIE KOTSU GP HL	0.001%	98.876%
8143	ONOKEN CO LTD	0.001%	98.877%
8144	AMUSE INC	0.001%	98.877%
8145	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.878%
8146	YP	0.001%	98.879%
8147	ALPHA NETWORKS	0.001%	98.880%
8148	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.880%
8149	TOP SPRING INTL	0.001%	98.881%
8150	PADINI HLDGS BH	0.001%	98.882%
8151	TOCHIGI BANK	0.001%	98.883%
8152	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	98.884%
8153	COMDIRECT BANK	0.001%	98.884%
8154	G-RESOURCES GP	0.001%	98.885%
8155	ASSYSTEM	0.001%	98.886%
8156	HANJIN HEAVY IN	0.001%	98.887%
8157	GENIUS ELECTRON	0.001%	98.887%
8158	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.888%
8159	CHANNEL WELL TE	0.001%	98.889%
8160	RATCHTHANI	0.001%	98.890%
8161	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.891%
8162	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.891%
8163	MINATO BANK	0.001%	98.892%
8164	QUESTERRE ENERG	0.001%	98.893%
8165	BOSIDENG INTL H	0.001%	98.894%
8166	SHANGHAI ZENDAI	0.001%	98.894%
8167	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.895%
8168	DAWNRAYS PHARMS	0.001%	98.896%
8169	HELLENIC EXCH H	0.001%	98.897%
8170	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.897%
8171	SUNWAY REAL EST	0.001%	98.898%
8172	PKP CARGO SA	0.001%	98.899%
8173	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.900%
8174	SOBHA LIMITED	0.001%	98.901%
8175	IMASEN ELEC IND	0.001%	98.901%
8176	AFFIN HLDGS BHD	0.001%	98.902%
8177	ROJANA INDUSTRI	0.001%	98.903%
8178	FORMOSA LABORAT	0.001%	98.904%
8179	JAPAN PETROLEUM	0.001%	98.904%
8180	DAEDUCK GDS	0.001%	98.905%
8181	SRE GROUP LTD	0.001%	98.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	EASTERN POLYMER	0.001%	98.907%
8183	BIOTEQUE CORP	0.001%	98.907%
8184	SUN INTL LTD	0.001%	98.908%
8185	CSE GLOBAL LIMI	0.001%	98.909%
8186	OPT HOLDING INC	0.001%	98.910%
8187	EBARA JITSUGYO	0.001%	98.910%
8188	DAOU DATA CORP	0.001%	98.911%
8189	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.912%
8190	FENIX OUTDOOR I	0.001%	98.913%
8191	CHINA MERCHANTS	0.001%	98.913%
8192	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	98.914%
8193	RENAISSANCE INC	0.001%	98.915%
8194	PLASTIVALOIRE	0.001%	98.916%
8195	SHRIRAM CITY UN	0.001%	98.916%
8196	mitsui + CO LTD SPONS ADR ADR	0.001%	98.917%
8197	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.918%
8198	VISTULA GROUP S	0.001%	98.919%
8199	NORWAY ROYAL SA	0.001%	98.919%
8200	SKF AB	0.001%	98.920%
8201	EASTERN & ORIEN	0.001%	98.921%
8202	DE LICACY INDUS	0.001%	98.922%
8203	BRACK CAPITAL P	0.001%	98.922%
8204	CYBERDYNE INC	0.001%	98.923%
8205	MARS ENGINEERIN	0.001%	98.924%
8206	GAMEVIL INC	0.001%	98.925%
8207	COSCO INTERNATI	0.001%	98.925%
8208	INBODY CO LTD	0.001%	98.926%
8209	BANK PERMATA TB	0.001%	98.927%
8210	NEW PROVENANCE	0.001%	98.928%
8211	PTC INDIA LTD	0.001%	98.928%
8212	EM-TECH CO LTD	0.001%	98.929%
8213	CHICONY POWER T	0.001%	98.930%
8214	KITA-NIPPON BAN	0.001%	98.931%
8215	GLOBE UNION IND	0.001%	98.931%
8216	QINGLING MOTORS	0.001%	98.932%
8217	UNILEVER PLC	0.001%	98.933%
8218	KAIT	0.001%	98.934%
8219	SHIBUSAWA W/HOU	0.001%	98.934%
8220	SEKERBANK	0.001%	98.935%
8221	CHINA SILVER GR	0.001%	98.936%
8222	KANSAI URBAN BA	0.001%	98.937%
8223	DAIKEN CORP	0.001%	98.937%
8224	PFIZER LTD	0.001%	98.938%
8225	NICHIDENBO	0.001%	98.939%
8226	INFO SVS INTL	0.001%	98.940%
8227	AMADEUS FIRE AG	0.001%	98.940%
8228	KLOVERN AB B SH	0.001%	98.941%
8229	EXMAR	0.001%	98.942%
8230	BOSCH LTD	0.001%	98.943%
8231	ACHILLES CORP	0.001%	98.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	FAIRWOOD HOLDIN	0.001%	98.944%
8233	ELETRORBRAS PREF	0.001%	98.945%
8234	TSURUMI MFG CO	0.001%	98.946%
8235	CLEARWATER SEAF	0.001%	98.946%
8236	SOGEFI	0.001%	98.947%
8237	GLOBE TRADE CEN	0.001%	98.948%
8238	KITO CORP	0.001%	98.949%
8239	NATUREX	0.001%	98.949%
8240	WIJAYA KARYA BE	0.001%	98.950%
8241	BEIJING NORTH S	0.001%	98.951%
8242	SPRING REAL EST	0.001%	98.952%
8243	CARDNO LIMITED	0.001%	98.952%
8244	INFIGEN ENERGY	0.001%	98.953%
8245	GCI LIBERTY INC PREFERRED STOCK 5	0.001%	98.954%
8246	AVIC INTERNATIO	0.001%	98.955%
8247	AIRPORT CITY LT	0.001%	98.955%
8248	ON-BRIGHT ELECT	0.001%	98.956%
8249	MACAU LEGEND DE	0.001%	98.957%
8250	CHINA XLX FERTI	0.001%	98.958%
8251	CURRO HOLDINGS	0.001%	98.958%
8252	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	98.959%
8253	THERMADOR GROUP	0.001%	98.960%
8254	SINTEX PLASTICS	0.001%	98.960%
8255	DAISAN BANK	0.001%	98.961%
8256	JALUX INC	0.001%	98.962%
8257	L&F CO LTD	0.001%	98.963%
8258	ESSEX BIO-TECHN	0.001%	98.963%
8259	HIGASHI NIHON H	0.001%	98.964%
8260	YUEXIU TRANSPOR	0.001%	98.965%
8261	IMF (AUSTRALIA)	0.001%	98.966%
8262	SHN EXPRESSWAY	0.001%	98.966%
8263	NORTHWEST PIPE	0.001%	98.967%
8264	AURAS TECHNOLOG	0.001%	98.968%
8265	MINMETALS LAND	0.001%	98.969%
8266	CHILISIN ELECTR	0.001%	98.969%
8267	ASIA CEMENT CO	0.001%	98.970%
8268	ALEXANDER FORBE	0.001%	98.971%
8269	LI PENG ENTERPR	0.001%	98.972%
8270	TACHIBANA ELETE	0.001%	98.972%
8271	NATCO PHARM	0.001%	98.973%
8272	CHINA ANIMATION	0.001%	98.974%
8273	TSUDAKOMA CORP	0.001%	98.974%
8274	SEKISUI PLASTIC	0.001%	98.975%
8275	BRITANNIA INDUS	0.001%	98.976%
8276	ESSO(FRANCAISE)	0.001%	98.977%
8277	UNIZYX HOLDING	0.001%	98.977%
8278	NORWEGIAN FINAN	0.001%	98.978%
8279	MUHAK CO LTD	0.001%	98.979%
8280	GUARARAPES CONF	0.001%	98.980%
8281	ASIA HOLDINGS C	0.001%	98.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	BUDIMEX	0.001%	98.981%
8283	MIRLE AUTOMATIO	0.001%	98.982%
8284	LAOX CO	0.001%	98.982%
8285	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.983%
8286	HYUNDAI HCN CO	0.001%	98.984%
8287	ZTE CORP	0.001%	98.985%
8288	OXLEY HOLDINGS	0.001%	98.985%
8289	KANTO TSUKUBA B	0.001%	98.986%
8290	TOA CORP	0.001%	98.987%
8291	GRUPO AEROMEXIC	0.001%	98.988%
8292	CIA DE SANEAMEN	0.001%	98.988%
8293	ENNOCONN CORP	0.001%	98.989%
8294	RYODEN TRADING	0.001%	98.990%
8295	GEK GROUP OF CO	0.001%	98.990%
8296	SENSHU ELECTRIC	0.001%	98.991%
8297	MALAYSIA MINING	0.001%	98.992%
8298	ISRA VISION AG	0.001%	98.993%
8299	HILTON FOOD GRO	0.001%	98.993%
8300	BRIGHT SMART SE	0.001%	98.994%
8301	ENTRA ASA	0.001%	98.995%
8302	HANSAE	0.001%	98.996%
8303	TOMOKU CO	0.001%	98.996%
8304	ITALTILE	0.001%	98.997%
8305	DIGITAL ARTS IN	0.001%	98.998%
8306	AD WORKS CO LTD	0.001%	98.998%
8307	IHH HEALTHCARE	0.001%	98.999%
8308	EXCELSIOR MEDIC	0.001%	99.000%
8309	MORESCO CORP	0.001%	99.001%
8310	LE BELIER	0.001%	99.001%
8311	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.002%
8312	TOYO WHARF & W	0.001%	99.003%
8313	AKR CORPORINDO	0.001%	99.003%
8314	WASION METERS G	0.001%	99.004%
8315	HOPEFLUENT GP H	0.001%	99.005%
8316	GLORIOUS PROPER	0.001%	99.006%
8317	NEC CAPITAL SOL	0.001%	99.006%
8318	SAMSUNG ENGINEE	0.001%	99.007%
8319	NORTH MINING SH	0.001%	99.008%
8320	ACETO CORP COMMON STOCK USD.01	0.001%	99.009%
8321	PHOSAGRO OJSC	0.001%	99.009%
8322	MITSUMI HIGH TEC	0.001%	99.010%
8323	DONGKUK STRUCTU	0.001%	99.011%
8324	HANSOL LCD INC	0.001%	99.011%
8325	GROUPE OPEN	0.001%	99.012%
8326	STUDIO ALICE CO	0.001%	99.013%
8327	HANSOL PAPER CO	0.001%	99.014%
8328	HUISHANG BANK C	0.001%	99.014%
8329	KAGOME CO, LTD	0.001%	99.015%
8330	TAKARA SHUZO CO	0.001%	99.016%
8331	SHOWBOX CORP	0.001%	99.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	TOSHIBA PLANT K	0.001%	99.017%
8333	DR REDDYS LABS	0.001%	99.018%
8334	AIPHONE CO	0.001%	99.019%
8335	PUNCH INDUSTRY	0.001%	99.019%
8336	TK CORP	0.001%	99.020%
8337	H+H INTERNATION	0.001%	99.021%
8338	FUJITA KANKO IN	0.001%	99.021%
8339	DUNELM GROUP PL	0.001%	99.022%
8340	EAST CAPITAL EX	0.001%	99.023%
8341	CAPRO CORPN	0.001%	99.024%
8342	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.024%
8343	SANEI ARCHITECT	0.001%	99.025%
8344	NEXT CO LTD	0.001%	99.026%
8345	KAWADA TECHNOLO	0.001%	99.026%
8346	KYOBO SECURITIE	0.001%	99.027%
8347	HELLENIC PETROL	0.001%	99.028%
8348	PICO FAR EAST H	0.001%	99.029%
8349	NICHIBAN CO	0.001%	99.029%
8350	NEWOCEAN ENERGY	0.001%	99.030%
8351	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	99.031%
8352	GUANGSHEN RAILW	0.001%	99.031%
8353	EVS BROADCAST E	0.001%	99.032%
8354	PUBLIC FINANCIA	0.001%	99.033%
8355	VINY THAI	0.001%	99.033%
8356	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	99.034%
8357	SILVER LAKE RES	0.001%	99.035%
8358	HELIOS TECHNO H	0.001%	99.036%
8359	AREALINK CO LTD	0.001%	99.036%
8360	GOCOMPARE.COM G	0.001%	99.037%
8361	BYUCKSAN CORP	0.001%	99.038%
8362	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.038%
8363	SAKAI OVEX CO L	0.001%	99.039%
8364	LEALEA ENTERPRI	0.001%	99.040%
8365	ORIENT SEMICOND	0.001%	99.041%
8366	SOC BAINS DE ME	0.001%	99.041%
8367	CHINA SUNSHINE	0.001%	99.042%
8368	MITSUUROKO CO L	0.001%	99.043%
8369	WEIQIAO TEXTILE	0.001%	99.043%
8370	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.044%
8371	CATHAY CONST	0.001%	99.045%
8372	AHRESTY CORP	0.001%	99.045%
8373	SANYO SHOKAI	0.001%	99.046%
8374	FERRARI NV	0.001%	99.047%
8375	GLOBAL&YUASA BA	0.001%	99.048%
8376	THYE MING INDUS	0.001%	99.048%
8377	NZX LTD	0.001%	99.049%
8378	KOREA REAL ESTA	0.001%	99.050%
8379	OSAKA STEEL CO	0.001%	99.050%
8380	ECLERX SERVICES	0.001%	99.051%
8381	ISTYLE INC	0.001%	99.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	NAGATANIEN CO L	0.001%	99.052%
8383	ALTAMIR AMBOISE	0.001%	99.053%
8384	KUANGCHI SCIENC	0.001%	99.054%
8385	FREIGHTCAR AMER	0.001%	99.055%
8386	BANK PEMBANGUNA	0.001%	99.055%
8387	AICHI TOKEI DEN	0.001%	99.056%
8388	SEOHEE CONSTRUC	0.001%	99.057%
8389	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	99.057%
8390	SVI PCL-FOREIGN	0.001%	99.058%
8391	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.059%
8392	LAND & HOUSE PU	0.001%	99.059%
8393	PROVIDENT FINAN	0.001%	99.060%
8394	COX & KINGS LTD	0.001%	99.061%
8395	SOFTBANK TECHNO	0.001%	99.062%
8396	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.062%
8397	KEPCO PLANT SER	0.001%	99.063%
8398	CAPITAL ENVIRON	0.001%	99.064%
8399	CHEVALIER INTL	0.001%	99.064%
8400	SHIKIBO LTD	0.001%	99.065%
8401	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.066%
8402	GRUPO FAMSA SA	0.001%	99.066%
8403	TEXCELL	0.001%	99.067%
8404	MESOBLAST LTD	0.001%	99.068%
8405	ASTI	0.001%	99.068%
8406	KR A/GLASS	0.001%	99.069%
8407	MACA LIMITED	0.001%	99.070%
8408	MITSUI MINING C	0.001%	99.071%
8409	CHINA AVIATION	0.001%	99.071%
8410	RVH INC	0.001%	99.072%
8411	SCHALTBAU HOLDI	0.001%	99.073%
8412	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.073%
8413	UNIVENTURES	0.001%	99.074%
8414	ASIA STD INTL G	0.001%	99.075%
8415	V-GUARD IND	0.001%	99.075%
8416	FUSO PHARM	0.001%	99.076%
8417	NIPPON FINE CHE	0.001%	99.077%
8418	ALINCO INC	0.001%	99.078%
8419	LIAN BENG GROUP	0.001%	99.078%
8420	WISETECH GLOBAL	0.001%	99.079%
8421	CIVEO CORP	0.001%	99.080%
8422	NIPPON SHINYAKU	0.001%	99.080%
8423	YATAK VE YO	0.001%	99.081%
8424	ATTENDO AB	0.001%	99.082%
8425	CENTROTEC SUSTA	0.001%	99.082%
8426	CITYCHAMP WATCH	0.001%	99.083%
8427	MCDONALDS CO(JA	0.001%	99.084%
8428	GR ED L'ESPRESS	0.001%	99.084%
8429	DONGKUK INDUSTR	0.001%	99.085%
8430	DONGWON DEVELOP	0.001%	99.086%
8431	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.086%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	CENTRAL SPORTS	0.001%	99.087%
8433	DAESANG HOLDING	0.001%	99.088%
8434	WEIKENGIndustr	0.001%	99.089%
8435	NITTO KOHKI CO	0.001%	99.089%
8436	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.090%
8437	RECIPHARM AB	0.001%	99.091%
8438	INDOFOOD CBP SU	0.001%	99.091%
8439	QST INT	0.001%	99.092%
8440	EMLAK KONUT GYO	0.001%	99.093%
8441	CHANGSHA ZOOMLI	0.001%	99.093%
8442	SUNONWEALTH ELE	0.001%	99.094%
8443	ANTENA 3 DE TEL	0.001%	99.095%
8444	YADEA GROUP HOL	0.001%	99.095%
8445	SYNLAIT MILK LT	0.001%	99.096%
8446	PT PAN INDONESIA	0.001%	99.097%
8447	TUAN SING HLDGS	0.001%	99.097%
8448	CHAIN STORE OKU	0.001%	99.098%
8449	KEC CORP	0.001%	99.099%
8450	DISTELL GROUP L	0.001%	99.099%
8451	LIFETECH SCIENT	0.001%	99.100%
8452	SHINY CHEMICAL	0.001%	99.101%
8453	ACC LIMITED	0.001%	99.102%
8454	BELL SYSTEM24 H	0.001%	99.102%
8455	ATRIA GROUP PLC	0.001%	99.103%
8456	FUKUSHIMA BANK	0.001%	99.104%
8457	TOWER SEMICONDU	0.001%	99.104%
8458	SK CHEMICALS	0.001%	99.105%
8459	CREATE RESTAURA	0.001%	99.106%
8460	LEASINVEST REAL	0.001%	99.106%
8461	SCHIBSTED ASA	0.001%	99.107%
8462	EMPRESAS LA POL	0.001%	99.108%
8463	SOLARTECH INTL	0.001%	99.108%
8464	KEIYO CO	0.001%	99.109%
8465	NZ REFINING CO	0.001%	99.110%
8466	RRC TOMLINSON L	0.001%	99.110%
8467	FREUND CORP	0.001%	99.111%
8468	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.112%
8469	MATSUYA CO (TOK	0.001%	99.112%
8470	CHUNG HWA PULP	0.001%	99.113%
8471	VARDHMAN TEXTIL	0.001%	99.114%
8472	C UYEMURA & CO	0.001%	99.114%
8473	NAKANO CORP/TOK	0.001%	99.115%
8474	DAIKOKU DENKI C	0.001%	99.116%
8475	CHINA CHEM&PHAR	0.001%	99.116%
8476	VIATRON TECHNOL	0.001%	99.117%
8477	DECEUNINCK	0.001%	99.118%
8478	UNION BANK OF P	0.001%	99.119%
8479	GRAND FORT	0.001%	99.119%
8480	PINGUELY-HAULOT	0.001%	99.120%
8481	MIE BANK LTD/TH	0.001%	99.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	FURUSATO INDUST	0.001%	99.121%
8483	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.122%
8484	HAICHANG HOLDIN	0.001%	99.123%
8485	INTL GAME SYSTE	0.001%	99.123%
8486	KMC KUEI MENG	0.001%	99.124%
8487	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.125%
8488	DELTA PROPERTY	0.001%	99.125%
8489	RENTIAN TECHNOL	0.001%	99.126%
8490	ARDMORE SHIPPIN	0.001%	99.127%
8491	INGHAMS GROUP L	0.001%	99.127%
8492	AIXTRON SE	0.001%	99.128%
8493	IHLAS HOLDING	0.001%	99.129%
8494	JENTECH PRECISI	0.001%	99.129%
8495	ANDHRA BANK	0.001%	99.130%
8496	WASKITA BETON P	0.001%	99.131%
8497	AJIS CO LTD	0.001%	99.131%
8498	GIANPLUS TECHN	0.001%	99.132%
8499	CH KARNCHANG,FG	0.001%	99.133%
8500	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.133%
8501	NONG SHIM HOLDI	0.001%	99.134%
8502	GUJARAT STATE P	0.001%	99.135%
8503	JAPAN CASH MACH	0.001%	99.135%
8504	YEARIMDANG PUBL	0.001%	99.136%
8505	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.137%
8506	SAMSUNG HEAVY I	0.001%	99.137%
8507	LUNG YEN LIFE S	0.001%	99.138%
8508	MICROBIO CO LTD	0.001%	99.139%
8509	TAEWOONG CO	0.001%	99.139%
8510	EAST WEST BANKI	0.001%	99.140%
8511	TUNAS BARU LAMP	0.001%	99.141%
8512	UNITED BREWERIE	0.001%	99.141%
8513	ATSUGI NYLON IN	0.001%	99.142%
8514	NIPPON COMMER D	0.001%	99.143%
8515	WAKACHIKU CONST	0.001%	99.143%
8516	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.144%
8517	SYNTEC CONSTRUC	0.001%	99.145%
8518	SANRIO CO	0.001%	99.145%
8519	ATOM CORPORATIO	0.001%	99.146%
8520	ICICI BANK	0.001%	99.147%
8521	TIANJIN CAPITAL	0.001%	99.147%
8522	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.148%
8523	DCM SHRIRAM LTD	0.001%	99.149%
8524	SARTORIUS STEDI	0.001%	99.149%
8525	GUJARAT NARM	0.001%	99.150%
8526	KYOKUTO SECURIT	0.001%	99.151%
8527	XP POWER LTD	0.001%	99.151%
8528	BWX LTD	0.001%	99.152%
8529	CUCKOO ELECTRON	0.001%	99.153%
8530	CIA DE LOCACAO	0.001%	99.153%
8531	DIOS FASTIGHETE	0.001%	99.154%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	NIPPON DENWA SH	0.001%	99.155%
8533	TELEKOM MALAYSI	0.001%	99.155%
8534	SAMLIP GENERAL	0.001%	99.156%
8535	TAIWAN SOGO SHI	0.001%	99.156%
8536	PVR LTD	0.001%	99.157%
8537	KAPPAHL AB	0.001%	99.158%
8538	OP FINANCIAL IN	0.001%	99.158%
8539	GENESIS LAND DE	0.001%	99.159%
8540	YFC-BONEAGLE EL	0.001%	99.160%
8541	ALIMAK GROUP AB	0.001%	99.160%
8542	RAMELIUS RESOUR	0.001%	99.161%
8543	COSCO CAPITAL I	0.001%	99.162%
8544	MEISEI INDUSTRI	0.001%	99.162%
8545	LA DORIA SPA	0.001%	99.163%
8546	NICHIRIN CO LTD	0.001%	99.164%
8547	SCORPIO BULKERS	0.001%	99.164%
8548	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.165%
8549	TOC CO	0.001%	99.166%
8550	L&K ENGINEERING	0.001%	99.166%
8551	DONGJIANG ENVIR	0.001%	99.167%
8552	ESUN HOLDINGS L	0.001%	99.168%
8553	CAIRO COMMUNICA	0.001%	99.168%
8554	CHINA OCEANWIDE	0.001%	99.169%
8555	DNF	0.001%	99.170%
8556	SUMISEKI HOLDIN	0.001%	99.170%
8557	TURVO INTERNATI	0.001%	99.171%
8558	BANCO SANTANDER CHILE ADR ADR	0.001%	99.172%
8559	T & K TOKA CO L	0.001%	99.172%
8560	MANILA WATER CO	0.001%	99.173%
8561	NETENT AB	0.001%	99.174%
8562	OKABE CO	0.001%	99.174%
8563	MINOR INTL	0.001%	99.175%
8564	BANCO DE BOGOTA	0.001%	99.175%
8565	ZINWELL CORP	0.001%	99.176%
8566	HOTEL PROPERTY	0.001%	99.177%
8567	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.177%
8568	TELE COLUMBUS A	0.001%	99.178%
8569	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.179%
8570	NISSHIN FUDOSAN	0.001%	99.179%
8571	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.180%
8572	TAIHO KOGYO	0.001%	99.181%
8573	ZIX CORP COMMON STOCK USD.01	0.001%	99.181%
8574	TOYO SECURITIES	0.001%	99.182%
8575	APT SATELLITE	0.001%	99.183%
8576	MARKETECH INTL	0.001%	99.183%
8577	NODA CORP	0.001%	99.184%
8578	SK TELECOM	0.001%	99.185%
8579	VILLAGE ROADSHO	0.001%	99.185%
8580	BITTIUM OYJ	0.001%	99.186%
8581	ADATA TECHNOLOG	0.001%	99.186%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	HSIN KUANG STEE	0.001%	99.187%
8583	HUSQVARNA AB	0.001%	99.188%
8584	COWEN INC COMMON STOCK USD.01	0.001%	99.188%
8585	EGUARANTEE INC.	0.001%	99.189%
8586	BEIJING URBAN C	0.001%	99.190%
8587	HUGEL INC	0.001%	99.190%
8588	BATU KAWAN BHD	0.001%	99.191%
8589	TAMRON CO LTD	0.001%	99.192%
8590	LACTO JAPAN CO	0.001%	99.192%
8591	ZIGEXN CO LTD	0.001%	99.193%
8592	EVERGREEN INTL	0.001%	99.194%
8593	SESODA CORP	0.001%	99.194%
8594	MARUZEN SHOWA U	0.001%	99.195%
8595	HARDINGE INC	0.001%	99.195%
8596	SM INVESTMENTS	0.001%	99.196%
8597	KYODO PRINTING	0.001%	99.197%
8598	AUSTBROKERS HLD	0.001%	99.197%
8599	PROACT IT GROUP	0.001%	99.198%
8600	VISI MEDIA ASIA	0.001%	99.199%
8601	ZENG HSING INDL	0.001%	99.199%
8602	STANDARD FOODS	0.001%	99.200%
8603	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.201%
8604	SWEDOL AB	0.001%	99.201%
8605	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.202%
8606	RIGNET INC COMMON STOCK USD.001	0.001%	99.203%
8607	SAMT CO LTD	0.001%	99.203%
8608	OKINAWA CELLULA	0.001%	99.204%
8609	CHINA ELEC OPTI	0.001%	99.204%
8610	HAN JIN TRANSP	0.001%	99.205%
8611	FONTERRA SHAREH	0.001%	99.206%
8612	LATTICE SEMICON	0.001%	99.206%
8613	AIRASIA X BHD	0.001%	99.207%
8614	ARTNATURE INC	0.001%	99.208%
8615	FEED ONE CO LTD	0.001%	99.208%
8616	NAMESON	0.001%	99.209%
8617	ST. IVES PLC	0.001%	99.210%
8618	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.210%
8619	AKITA DRILLING	0.001%	99.211%
8620	DANAL	0.001%	99.211%
8621	SANSHA ELECTRIC	0.001%	99.212%
8622	NIPPON YAKIN KO	0.001%	99.213%
8623	OPUS GROUP AB	0.001%	99.213%
8624	MONEY PARTNERS	0.001%	99.214%
8625	TAIWAN PCB TECH	0.001%	99.215%
8626	HAESUNG DS	0.001%	99.215%
8627	FALCO BIOSYSTEM	0.001%	99.216%
8628	HANNSTAR BOARD	0.001%	99.217%
8629	BASLER AG	0.001%	99.217%
8630	EMERSON PACIFIC	0.001%	99.218%
8631	DELTA-GALIL IND	0.001%	99.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	WATAMI FOOD SER	0.001%	99.219%
8633	NITTOC CONST CO	0.001%	99.220%
8634	IRON FORCE INDU	0.001%	99.220%
8635	BGF RETAIL CO L	0.001%	99.221%
8636	ELDERS LTD	0.001%	99.222%
8637	PLASSON INDUSTR	0.001%	99.222%
8638	SEBANG CO LTD	0.001%	99.223%
8639	INTERNATIONAL S	0.001%	99.223%
8640	PAYPOINT	0.001%	99.224%
8641	KANAGAWA CHUO K	0.001%	99.225%
8642	PRIMO WATER CORP COMMON STOCK	0.001%	99.225%
8643	SEIKO PMC CORP	0.001%	99.226%
8644	I-SENS INC	0.001%	99.227%
8645	HYUNDAI CONSTRU	0.001%	99.227%
8646	HANSOL CHEMICAL	0.001%	99.228%
8647	HOME CENTER	0.001%	99.229%
8648	FUJIMI INC	0.001%	99.229%
8649	ZIG SHENG INDL	0.001%	99.230%
8650	DONGJIN SEMICHE	0.001%	99.230%
8651	SOLARTECH ENERG	0.001%	99.231%
8652	FARMSCO	0.001%	99.232%
8653	CREATE SD HOLDI	0.001%	99.232%
8654	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.233%
8655	IMMSI SPA	0.001%	99.234%
8656	IMARKETKOREA IN	0.001%	99.234%
8657	RIMO INTERNATIO	0.001%	99.235%
8658	RAMI LEVI CHAIN	0.001%	99.235%
8659	MAHANAGAR GAS L	0.001%	99.236%
8660	DMS CO LTD	0.001%	99.237%
8661	CHINA ALL ACCES	0.001%	99.237%
8662	MORITO CO	0.001%	99.238%
8663	ADO PROPERTIES	0.001%	99.239%
8664	P S CORPORATION	0.001%	99.239%
8665	AVIC INTL HOLD	0.001%	99.240%
8666	IJT TECHNOLOGY	0.001%	99.240%
8667	CHINA STRATEGIC	0.001%	99.241%
8668	ZHENGZHOU COAL	0.001%	99.242%
8669	WELL SHIN TECHN	0.001%	99.242%
8670	KYOSAN ELECTRIC	0.001%	99.243%
8671	NAUTILUS MINERA	0.001%	99.244%
8672	HOPEWELL HIGHWA	0.001%	99.244%
8673	ASIA POLYMER	0.001%	99.245%
8674	TECHNICOLOR	0.001%	99.245%
8675	SHREE CEMENT LT	0.001%	99.246%
8676	F-SECURE OYJ	0.001%	99.247%
8677	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.247%
8678	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.248%
8679	KANEMATSU ELEC	0.001%	99.249%
8680	HEUNGKUK FIRE&M	0.001%	99.249%
8681	TAIMIDE TCH	0.001%	99.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	NIPPON CARBIDE	0.001%	99.250%
8683	CHUKYO BANK	0.001%	99.251%
8684	KWANG DONG PHAR	0.001%	99.252%
8685	POONGSAN HOLDIN	0.001%	99.252%
8686	CAPITOL HEALTH	0.001%	99.253%
8687	AVANTI	0.001%	99.253%
8688	SC ASSET CORPOR	0.001%	99.254%
8689	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.255%
8690	SHANGHAI FUDAN	0.001%	99.255%
8691	ZZZMITSUI SUGAR	0.001%	99.256%
8692	SILICONWARE PRE	0.001%	99.257%
8693	SAM KWANG GLASS	0.001%	99.257%
8694	YUNGJIN PHARMAC	0.001%	99.258%
8695	PENN VIRGINIA CORP COMMON STOCK	0.001%	99.258%
8696	FORMOSA ADVANCE	0.001%	99.259%
8697	ALTRAN TECHNOLO	0.001%	99.260%
8698	PC PARTNER	0.001%	99.260%
8699	RASSINI SAB DE	0.001%	99.261%
8700	ITOKI CORP	0.001%	99.261%
8701	RTX TELECOM	0.001%	99.262%
8702	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.263%
8703	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.263%
8704	CRH PLC	0.001%	99.264%
8705	RION CO LTD	0.001%	99.265%
8706	MACATAWA BANK CORP COMMON STOCK	0.001%	99.265%
8707	FIRST TRACTOR C	0.001%	99.266%
8708	WEST BANCORPORATION COMMON STOCK	0.001%	99.266%
8709	ANTON OILFIELD	0.001%	99.267%
8710	HS INDUSTRIES C	0.001%	99.268%
8711	GERRY WEBER INT	0.001%	99.268%
8712	DAEJAN HOLDINGS	0.001%	99.269%
8713	JASMINE INTERNA	0.001%	99.269%
8714	NCSoft CORPN	0.001%	99.270%
8715	SCHIBSTED ASA	0.001%	99.271%
8716	E INK HOLDINGS	0.001%	99.271%
8717	GOLDLION HLDGS	0.001%	99.272%
8718	MEC COMPANY LTD	0.001%	99.272%
8719	WONIK MATERIALS	0.001%	99.273%
8720	ALUMINA LTD	0.001%	99.274%
8721	THINKING ELECTR	0.001%	99.274%
8722	SUMMIT R/EST HL	0.001%	99.275%
8723	EVA PRECISION I	0.001%	99.276%
8724	OPERA SOFTWARE	0.001%	99.276%
8725	VERBIO VEREINIG	0.001%	99.277%
8726	REBOSIS PROPERT	0.001%	99.277%
8727	SABATE DIOSOS	0.001%	99.278%
8728	MAX INDIA	0.001%	99.279%
8729	STOCKMANN OYJ A	0.001%	99.279%
8730	CHINA GREENLAND	0.001%	99.280%
8731	SUGIMOTO & CO L	0.001%	99.280%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	DI CORP	0.001%	99.281%
8733	NISSEI ASB MACH	0.001%	99.282%
8734	STAR PETROLEUM	0.001%	99.282%
8735	CITY TELECOM (H	0.001%	99.283%
8736	ZORLU ENRJI	0.001%	99.283%
8737	FUNAI CONSULTIN	0.001%	99.284%
8738	NEL ASA	0.001%	99.285%
8739	CITIZENS INC COMMON STOCK	0.001%	99.285%
8740	ETRON TECHNOLOG	0.001%	99.286%
8741	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.286%
8742	REGIONAL REIT L	0.001%	99.287%
8743	ALEMBIC PHARMAC	0.001%	99.288%
8744	ABG SUNDAL COLL	0.001%	99.288%
8745	HARIMA CHEMICAL	0.001%	99.289%
8746	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.289%
8747	EAGLE NICE INTE	0.001%	99.290%
8748	BIGBEN INTERACT	0.001%	99.291%
8749	ROCKY BRANDS INC COMMON STOCK	0.001%	99.291%
8750	EUGENE INVS&SEC	0.001%	99.292%
8751	ALMA MEDIA CORP	0.001%	99.292%
8752	ICHIA TECHNOLOG	0.001%	99.293%
8753	SIRTEC INTERNAT	0.001%	99.294%
8754	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.294%
8755	POSCO ICT CO LT	0.001%	99.295%
8756	K.C. TECH	0.001%	99.295%
8757	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	99.296%
8758	THROMBOGENICS N	0.001%	99.297%
8759	MOBILEPHONE TEL	0.001%	99.297%
8760	CHINA ELECTRIC	0.001%	99.298%
8761	TELSTRA CORP-AD	0.001%	99.298%
8762	GFT TECHNOLOGY	0.001%	99.299%
8763	AOC HOLDINGS IN	0.001%	99.300%
8764	MISAWA HOMES HO	0.001%	99.300%
8765	SEC CORPORATION	0.001%	99.301%
8766	BOLSA DE VALOR	0.001%	99.301%
8767	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.302%
8768	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.303%
8769	MIYAJI ENGINEER	0.001%	99.303%
8770	IDU CO.	0.001%	99.304%
8771	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.304%
8772	SUPALAI PCL-NVD	0.001%	99.305%
8773	CENTRAL SEC PAT	0.001%	99.305%
8774	BIJOU BRIGITTE	0.001%	99.306%
8775	GL SCIENCES	0.001%	99.307%
8776	NITTO SEIKO CO	0.001%	99.307%
8777	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.308%
8778	ORBIS	0.001%	99.308%
8779	APCB INC	0.001%	99.309%
8780	YUNGSHIN GLOBAL	0.001%	99.310%
8781	TAIWAN FU HSING	0.001%	99.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	ROBERTET SA	0.001%	99.311%
8783	ROYAL BK SCOT G	0.001%	99.311%
8784	IVE GROUP LTD	0.001%	99.312%
8785	KOREA ELEC TERM	0.001%	99.313%
8786	PROMATE ELECTRO	0.001%	99.313%
8787	BMTC GROUP INC	0.001%	99.314%
8788	LINK MOTION INC SPON ADR ADR USD.0001	0.001%	99.314%
8789	ERAWAN GROUP	0.001%	99.315%
8790	TONICHI CARLIFE	0.001%	99.316%
8791	QUABIT IMMOBILI	0.001%	99.316%
8792	JACKPOTJOY PLC	0.001%	99.317%
8793	PIVOT TECHNOLOG	0.001%	99.317%
8794	SAWADA HOLDINGS	0.001%	99.318%
8795	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.318%
8796	KARO PHARMA AB	0.001%	99.319%
8797	ARIAKE JAPAN CO	0.001%	99.320%
8798	PARKSON RETAIL	0.001%	99.320%
8799	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.321%
8800	SOCOVEDSA SA	0.001%	99.321%
8801	LH FINANCIAL GR	0.001%	99.322%
8802	TAIWAN HIGH SPE	0.001%	99.323%
8803	GILLETTE INDIA	0.001%	99.323%
8804	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.324%
8805	TAOKAENOI	0.001%	99.324%
8806	PHARMAENGINE IN	0.001%	99.325%
8807	SWCC SHOWA HOLD	0.001%	99.325%
8808	CENIT AG SYSTEM	0.001%	99.326%
8809	YOMEISHU SEIZO	0.001%	99.327%
8810	SSANGYONG MOTOR	0.001%	99.327%
8811	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.328%
8812	FIBROGEN INC COMMON STOCK USD.01	0.001%	99.328%
8813	AEON CREDIT SER	0.001%	99.329%
8814	NAC CO LTD	0.001%	99.329%
8815	RASSINI SAB DE	0.001%	99.330%
8816	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.331%
8817	ABILITY ENTERPR	0.001%	99.331%
8818	SURYA CITRA MED	0.001%	99.332%
8819	GUJARAT FLUOROC	0.001%	99.332%
8820	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.333%
8821	FIRST SENSOR AG	0.001%	99.334%
8822	I-NET CORP	0.001%	99.334%
8823	RENO DE MEDICI	0.001%	99.335%
8824	SHINKONG INSURA	0.001%	99.335%
8825	TAMA HOME CO LT	0.001%	99.336%
8826	VINDA INTERNATI	0.001%	99.336%
8827	PHX ENERGY SERV	0.001%	99.337%
8828	KROSAKI CORP	0.001%	99.338%
8829	SINOSOFT TECHNO	0.001%	99.338%
8830	SANOH INDUSTRIA	0.001%	99.339%
8831	G-7 HOLDINGS IN	0.001%	99.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	REGIS HEALTHCAR	0.001%	99.340%
8833	SAFILO GROUP SP	0.001%	99.340%
8834	ZONGTAI REAL ES	0.001%	99.341%
8835	KOATSU GAS KOGY	0.001%	99.342%
8836	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.342%
8837	EXEL INDUSTRIES	0.001%	99.343%
8838	MANI INC	0.001%	99.343%
8839	FRANCE BED HOLD	0.001%	99.344%
8840	STO AG-PREFERRE	0.001%	99.344%
8841	BING-GRAE	0.001%	99.345%
8842	SUNGCHANG ENTER	0.001%	99.346%
8843	FUSION PARTNERS	0.001%	99.346%
8844	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.347%
8845	YAHAGI CONST CO	0.001%	99.347%
8846	TAIKISHA	0.001%	99.348%
8847	THURGAUER KANTO	0.001%	99.349%
8848	RENHE COMMERCIA	0.001%	99.349%
8849	AMOT INVESTMENT	0.001%	99.350%
8850	POYA CO LTD	0.001%	99.350%
8851	STARTEK INC	0.001%	99.351%
8852	LANNA RESOURCES	0.001%	99.351%
8853	URTHECAST CORP	0.001%	99.352%
8854	CIE FINANCIER T	0.001%	99.353%
8855	HATSUN AGRO	0.001%	99.353%
8856	ACTIA GROUP	0.001%	99.354%
8857	AEON CO. (M) BH	0.001%	99.354%
8858	WPP AUNZ LTD	0.001%	99.355%
8859	LIFESTYLE CHINA	0.001%	99.355%
8860	LAMPRELL PLC	0.001%	99.356%
8861	KITANO CONST CO	0.001%	99.356%
8862	LIGHT S.A.	0.001%	99.357%
8863	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.358%
8864	ASAHI PRINT	0.001%	99.358%
8865	CNA FIREFE	0.001%	99.359%
8866	PACIFIC HOSPITA	0.001%	99.359%
8867	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.360%
8868	OTOKAR OTOMOTIV	0.001%	99.360%
8869	OPTRONTEC INC	0.001%	99.361%
8870	HARBOUR CENTRE	0.001%	99.362%
8871	CARLO CAVAZZI H	0.001%	99.362%
8872	SINKO INDUSTRIE	0.001%	99.363%
8873	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.363%
8874	XINJIANG XINXIN	0.001%	99.364%
8875	GOLFZON CO LTD	0.001%	99.364%
8876	VANACHAI GROUP	0.001%	99.365%
8877	AEON CREDIT SER	0.001%	99.366%
8878	CYBERTAN TECHNO	0.001%	99.366%
8879	AUSTRALIAN UNIT	0.001%	99.367%
8880	UNIQUE ENGINEER	0.001%	99.367%
8881	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.368%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	KENON HLDGS LTD	0.001%	99.368%
8883	LOTUS BAKERIES	0.001%	99.369%
8884	NIEN MADE ENTER	0.001%	99.370%
8885	FLOW TRADERS	0.001%	99.370%
8886	LIANHUA SUPERMA	0.001%	99.371%
8887	ITE TECH INC	0.001%	99.371%
8888	MODERNLAND REAL	0.001%	99.372%
8889	JAPAN PILE CORP	0.001%	99.372%
8890	ASAHI ORGANIC C	0.001%	99.373%
8891	KOMATSU WALL IN	0.001%	99.373%
8892	DAE WON KANG UP	0.001%	99.374%
8893	DAIHATSU DIESEL	0.001%	99.375%
8894	NIHON TOKUSHU T	0.001%	99.375%
8895	KYUNGBANG LTD	0.001%	99.376%
8896	mitsubishi PAPE	0.001%	99.376%
8897	SPIRE HEALTHCAR	0.001%	99.377%
8898	THE BASIC HOUSE	0.001%	99.377%
8899	ARGAN SA	0.001%	99.378%
8900	TK DEVELOPMENT	0.001%	99.379%
8901	GREEN SEAL HOLD	0.001%	99.379%
8902	TECK RESOURCES	0.001%	99.380%
8903	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.380%
8904	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.381%
8905	NICHIDEN CORP	0.001%	99.381%
8906	TACHIKAWA CORP	0.001%	99.382%
8907	PARROT	0.001%	99.382%
8908	WUS PRINTD CIRC	0.001%	99.383%
8909	MEIWA ESTATE CO	0.001%	99.384%
8910	BANK OF INDIA C	0.001%	99.384%
8911	TEST RESEARCH I	0.001%	99.385%
8912	QUANTA STORAGE	0.001%	99.385%
8913	HNA HLDGS GP CO	0.001%	99.386%
8914	DR HOENLE AG	0.001%	99.386%
8915	ES-CON JAPAN LT	0.001%	99.387%
8916	NIHON CHOUZAI C	0.001%	99.387%
8917	LOPEZ HOLDINGS	0.001%	99.388%
8918	VITEC HLDG	0.001%	99.389%
8919	KURIMOTO	0.001%	99.389%
8920	TOVIS CO LTD	0.001%	99.390%
8921	KITAGAWA IRON W	0.001%	99.390%
8922	MARVELOUS AQL I	0.001%	99.391%
8923	HUNTSWORTH PLC	0.001%	99.391%
8924	SOCO INTERNATIO	0.001%	99.392%
8925	ISOLITE INSULAT	0.001%	99.392%
8926	PRONEXUS INC	0.001%	99.393%
8927	GODO STEEL	0.001%	99.394%
8928	SAM YOUNG ELECT	0.001%	99.394%
8929	ROHM CO	0.001%	99.395%
8930	HELBOR EMPREEND	0.001%	99.395%
8931	OLAV THON EIEND	0.001%	99.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	ASIA CEMENT CHI	0.001%	99.396%
8933	ASKA PHARMACEU	0.001%	99.397%
8934	INTGRD SVC	0.001%	99.397%
8935	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.398%
8936	HUONS CO LTD	0.001%	99.399%
8937	HWASUNGIndustr	0.001%	99.399%
8938	SUNSPRING METAL	0.001%	99.400%
8939	HONG KONG AIRCR	0.001%	99.400%
8940	TIPCO ASPHALT P	0.001%	99.401%
8941	CHUETSU PULP&PA	0.001%	99.401%
8942	SWEDISH ORPHAN	0.001%	99.402%
8943	PROTO CORP	0.001%	99.402%
8944	MAHLE METAL LEV	0.001%	99.403%
8945	TOA OIL CO LTD	0.001%	99.403%
8946	SUPREMEX INC	0.001%	99.404%
8947	MPI CORPORATION	0.001%	99.405%
8948	SVENSKA CELLULO	0.001%	99.405%
8949	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.406%
8950	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	99.406%
8951	ASCENCIO	0.001%	99.407%
8952	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.407%
8953	PALIBURG HOLDIN	0.001%	99.408%
8954	ERM POWER LTD	0.001%	99.408%
8955	MAXIS BHD	0.001%	99.409%
8956	ILSHIN SPINNING	0.001%	99.409%
8957	MATRIX CONCEPTS	0.001%	99.410%
8958	FAMUR SA	0.001%	99.411%
8959	GUJARAT ALKALIE	0.001%	99.411%
8960	ANADOLU SIGORTA	0.001%	99.412%
8961	SANYO ELEC RAIL	0.001%	99.412%
8962	INTERTRUST NV	0.001%	99.413%
8963	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.413%
8964	NOKIA CORP ADR	0.001%	99.414%
8965	ALIO GOLD INC	0.001%	99.414%
8966	KARDEMIR KARABU	0.001%	99.415%
8967	GRUH FINANCE	0.001%	99.415%
8968	ORIENT OVERSEAS	0.001%	99.416%
8969	MAISONS FRANCE	0.001%	99.417%
8970	FUKUI COMPUTER	0.001%	99.417%
8971	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.418%
8972	LUMENS CO LTD	0.001%	99.418%
8973	COLUMBUS A/S	0.001%	99.419%
8974	KAROON GAS AUST	0.001%	99.419%
8975	HARIM HOLDINGS	0.001%	99.420%
8976	NISSUI PHARM CO	0.001%	99.420%
8977	TELEPIZZA SA	0.001%	99.421%
8978	BR PROPERTIES S	0.001%	99.421%
8979	HYUNDAI BNG STE	0.001%	99.422%
8980	TA ANN HOLDINGS	0.001%	99.422%
8981	HIRAMATSU INC	0.001%	99.423%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	TOYO RADIATOR C	0.001%	99.424%
8983	AGABANG&COMPANY	0.001%	99.424%
8984	TEXWINCA HLDGS	0.001%	99.425%
8985	CLS HOLDINGS PL	0.001%	99.425%
8986	CRCC HIGH-TECH	0.001%	99.426%
8987	MONEY3 CORP LTD	0.001%	99.426%
8988	MICROPORT SCIEN	0.001%	99.427%
8989	GUANGDONG KELON	0.001%	99.427%
8990	KOPIN CORP COMMON STOCK USD.01	0.001%	99.428%
8991	GRUPO AVAL ACCI	0.001%	99.428%
8992	NIPPON SHARYO	0.001%	99.429%
8993	TPV TECHNOLOGY	0.001%	99.429%
8994	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.430%
8995	MAXVALU TOKAI C	0.001%	99.431%
8996	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.431%
8997	MITSUBISHI KAKO	0.001%	99.432%
8998	MAEZAWA KYUSO I	0.001%	99.432%
8999	MANDALAY RESOUR	0.001%	99.433%
9000	GOLDMONEY INC	0.001%	99.433%
9001	SOFT-WORLD INTL	0.001%	99.434%
9002	JAPAN BUSINESS	0.001%	99.434%
9003	FOOSUNG CO LTD	0.001%	99.435%
9004	RAUBEX GROUP LT	0.001%	99.435%
9005	CAPITAL FIRST L	0.001%	99.436%
9006	TAISEI LAMICK C	0.001%	99.436%
9007	ZENITAKA CORP	0.001%	99.437%
9008	HIRAKAWA HEWTEC	0.001%	99.437%
9009	LIU CHONG HING	0.001%	99.438%
9010	TA ENTERPRISE B	0.001%	99.439%
9011	PJT PARTNERS INC A COMMON STOCK	0.001%	99.439%
9012	GRAND KOREA LEI	0.001%	99.440%
9013	HASTINGS GROUP	0.001%	99.440%
9014	DELEK AUTOMOTIV	0.001%	99.441%
9015	ORGANO	0.001%	99.441%
9016	TAIWAN CHINSAN	0.001%	99.442%
9017	WOORI BANK SPON ADR ADR	0.001%	99.442%
9018	FEINTOOL INTERN	0.001%	99.443%
9019	TOREX SEMICONDU	0.001%	99.443%
9020	FJ NEXT CO LTD	0.001%	99.444%
9021	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.444%
9022	FURUNO ELECTRIC	0.001%	99.445%
9023	ALTISOURCE PORT	0.001%	99.445%
9024	LAI SUN GARMENT	0.001%	99.446%
9025	TAKEEI CORPORAT	0.001%	99.446%
9026	KUOYANG CONSTRU	0.001%	99.447%
9027	COOLPAD GROUP L	0.001%	99.448%
9028	ENERGY DEVELOP	0.001%	99.448%
9029	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.449%
9030	MIRAE ASSET LIF	0.001%	99.449%
9031	GUJARAT PIPAVAV	0.001%	99.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	E.I.D.-PARRY(IN	0.001%	99.450%
9033	SKELLERUP HOLDI	0.001%	99.451%
9034	Minerva SA	0.001%	99.451%
9035	TOKYU RECREATIO	0.001%	99.452%
9036	TAKARA PRINTING	0.001%	99.452%
9037	KIRKLAND S INC COMMON STOCK	0.001%	99.453%
9038	MUCKLOW(A&J) GR	0.001%	99.453%
9039	KEPPEL TELECOM&	0.001%	99.454%
9040	YOULCHON CHEMIC	0.001%	99.454%
9041	KOMEDA HOLDINGS	0.001%	99.455%
9042	SHINAGAWA FUEL	0.001%	99.455%
9043	AUCKLAND INTERN	0.001%	99.456%
9044	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.456%
9045	NAPHTHA ISRAEL	0.001%	99.457%
9046	DYNAGREEN ENVIR	0.001%	99.457%
9047	DADI EARLY	0.001%	99.458%
9048	OSK HOLDINGS BH	0.001%	99.459%
9049	CHORI CO LTD	0.001%	99.459%
9050	WESTAR ENERGY I	0.001%	99.460%
9051	NAGANO BANK	0.001%	99.460%
9052	EHWA TECHNOLOGI	0.001%	99.461%
9053	FORMOSAN RUBBER	0.001%	99.461%
9054	KNM GROUP BERHA	0.001%	99.462%
9055	ITALIAN-THAI DE	0.001%	99.462%
9056	ARISAWA MFG CO	0.001%	99.463%
9057	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.463%
9058	GLOBAL MIXED MO	0.001%	99.464%
9059	ING BANK SLASKI	0.001%	99.464%
9060	MALAYAN FLOUR M	0.001%	99.465%
9061	EKORNES ASA	0.001%	99.465%
9062	WAI KEE HOLDING	0.001%	99.466%
9063	SBS MEDIA HOLDI	0.001%	99.466%
9064	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.467%
9065	HANKUK CARBON C	0.001%	99.467%
9066	EL AL ISRAEL AI	0.001%	99.468%
9067	TOYO CORPORATIO	0.001%	99.468%
9068	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.001%	99.469%
9069	TOKMANNI GROUP	0.001%	99.469%
9070	INVESTORS TITLE CO COMMON STOCK	0.001%	99.470%
9071	MEIKO NETWORK J	0.001%	99.470%
9072	mitsui matsushi	0.001%	99.471%
9073	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.471%
9074	CHUANGS CONS IN	0.001%	99.472%
9075	GAFISA SA	0.001%	99.472%
9076	NEC NETWK & SYS	0.001%	99.473%
9077	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.473%
9078	ESPRINET SPA	0.001%	99.474%
9079	EMPERIA HOLDING	0.001%	99.474%
9080	SHINSEGAE FOOD	0.001%	99.475%
9081	MAGMA FINCORP L	0.001%	99.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	SHINYOUNG SECS	0.001%	99.476%
9083	ALICO INC COMMON STOCK USD1.0	0.001%	99.477%
9084	UNION BK OF TAI	0.001%	99.477%
9085	GUJARAT MINERAL	0.001%	99.478%
9086	ZHONGYU GAS HOL	0.001%	99.478%
9087	REIS INC COMMON STOCK USD.01	0.001%	99.479%
9088	SANKO METAL IND	0.001%	99.479%
9089	GOLDEN LAND PRO	0.001%	99.480%
9090	OCTODEC	0.001%	99.480%
9091	YUSHIRO CHEMICA	0.001%	99.481%
9092	MEIWACORPORATIO	0.001%	99.481%
9093	SATA SHOJI CORP	0.001%	99.482%
9094	MORY INDUSTRIES	0.001%	99.482%
9095	RISO KAGAKU COR	0.001%	99.483%
9096	IWASAKI ELECTRI	0.001%	99.483%
9097	NAKABAYASHI CO	0.001%	99.484%
9098	JAPAN KENZAI CO	0.001%	99.484%
9099	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.485%
9100	NIP AIR CON	0.001%	99.485%
9101	ASTALDI	0.001%	99.486%
9102	JW HOLDINGS COR	0.001%	99.486%
9103	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.487%
9104	ECKERT & ZIEGLE	0.001%	99.487%
9105	TOA CORP	0.001%	99.488%
9106	KOHSOKU CORP	0.001%	99.488%
9107	HARBIN BANK CO	0.001%	99.489%
9108	VETOQUINOL SA	0.001%	99.489%
9109	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.490%
9110	NIEN HSING TEXT	0.001%	99.490%
9111	GRO-BELS CO LTD	0.001%	99.491%
9112	MALAYSIAN PACIF	0.001%	99.491%
9113	MINERA FRISCO S	0.001%	99.492%
9114	WERELDHAVE BELG	0.001%	99.492%
9115	EASTERN MEDIA	0.001%	99.493%
9116	NAKAMURAYA CO L	0.001%	99.493%
9117	SHIPPING CP IND	0.001%	99.494%
9118	JANOME SEWING M	0.001%	99.494%
9119	HADERA PAPER LT	0.001%	99.495%
9120	CHINA MANMADE F	0.001%	99.495%
9121	UNION BANK OF I	0.001%	99.496%
9122	FEDERAL BANK LT	0.001%	99.496%
9123	HOKUETSU INDS C	0.001%	99.497%
9124	FANG HOLDINGS LTD ADR ADR	0.001%	99.497%
9125	OSAKA ORGANIC C	0.001%	99.498%
9126	BASSO INDUSTRY	0.001%	99.498%
9127	BANGKOK BANK	0.001%	99.499%
9128	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.499%
9129	DFS FURNITURE L	0.001%	99.500%
9130	ELNUSA TBK	0.001%	99.500%
9131	TER BEKE SA	0.001%	99.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	ESSITY AKTIEBOL	0.000%	99.501%
9133	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.502%
9134	U-SHIN	0.000%	99.502%
9135	TOYO ELECTRIC	0.000%	99.503%
9136	KHON KAEN SUGAR	0.000%	99.503%
9137	KH VATEC	0.000%	99.504%
9138	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.504%
9139	JUSUNG ENGINEER	0.000%	99.505%
9140	KSH HOLDINGS LT	0.000%	99.505%
9141	GUOLIAN SECURIT	0.000%	99.506%
9142	TAIKO BANK	0.000%	99.506%
9143	KANADEN CORP	0.000%	99.507%
9144	BIMB HLDGS BERH	0.000%	99.507%
9145	HIROSE ELECTRIC	0.000%	99.508%
9146	NIHON ESLEAD CO	0.000%	99.508%
9147	TAKIRON CO	0.000%	99.509%
9148	NL INDUSTRIES	0.000%	99.509%
9149	MATSUI CONST CO	0.000%	99.510%
9150	INTILAND DEVPT	0.000%	99.510%
9151	BONHEUR ASA	0.000%	99.511%
9152	SHINING BUILDIN	0.000%	99.511%
9153	SINCERE NAVIGAT	0.000%	99.512%
9154	TEIKOKU TSUSHIN	0.000%	99.512%
9155	KANGDA INTERNAT	0.000%	99.513%
9156	CAPITALAND MALA	0.000%	99.513%
9157	UFLEX LTD	0.000%	99.514%
9158	KORDSA TEKNIK T	0.000%	99.514%
9159	CABCHARGE AUSTR	0.000%	99.515%
9160	MEITO SANGYO CO	0.000%	99.515%
9161	SAPPE PCL	0.000%	99.516%
9162	RM PLC	0.000%	99.516%
9163	HOUSTON WIRE &	0.000%	99.517%
9164	FLEURY MICHON	0.000%	99.517%
9165	SABANA SHARIAH	0.000%	99.518%
9166	MOBILEZONE HOLD	0.000%	99.518%
9167	SONAE CAPITAL S	0.000%	99.519%
9168	MASTER GLORY GR	0.000%	99.519%
9169	ID LOGISTICS GR	0.000%	99.520%
9170	KEPCO ENGINEERI	0.000%	99.520%
9171	DATALOGIC SPA	0.000%	99.521%
9172	SHINKAWA	0.000%	99.521%
9173	SPACE CO LTD	0.000%	99.521%
9174	SIAM FUTURE DEV	0.000%	99.522%
9175	JAPAN ASIA GROU	0.000%	99.522%
9176	KISWIRE LTD	0.000%	99.523%
9177	HY LOK	0.000%	99.523%
9178	SREI INFRASTRUC	0.000%	99.524%
9179	HIMACHAL FUTURI	0.000%	99.524%
9180	TOKYO ELECTRON	0.000%	99.525%
9181	SHIN NIPPON AIR	0.000%	99.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	CEMENTOS ARGOS	0.000%	99.526%
9183	TOA DORO KOGYO	0.000%	99.526%
9184	SUNCALL CORP	0.000%	99.527%
9185	COPEL PARANA EN	0.000%	99.527%
9186	MAMEZOU	0.000%	99.528%
9187	AMATA CORP PUBL	0.000%	99.528%
9188	HIRANO TECSEED	0.000%	99.529%
9189	BUMRUNGRAD HOPT	0.000%	99.529%
9190	ATTACQ LTD	0.000%	99.530%
9191	TI FINANCIAL HO	0.000%	99.530%
9192	REGINA MIRACLE	0.000%	99.531%
9193	LAGERCANTZ GRO	0.000%	99.531%
9194	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.532%
9195	DONGSUNG HOLDIN	0.000%	99.532%
9196	POWER LOGICS	0.000%	99.533%
9197	AKATSUKI	0.000%	99.533%
9198	STAR MICA CO LT	0.000%	99.534%
9199	BAYSIDE LAND CO	0.000%	99.534%
9200	ALPS LOGISTICS	0.000%	99.535%
9201	CHINA MODERN DA	0.000%	99.535%
9202	CLINUVEL PHARM	0.000%	99.535%
9203	ENF TECHNOLOGY	0.000%	99.536%
9204	RAYSEARCH LABOR	0.000%	99.536%
9205	CENTURY CITY IN	0.000%	99.537%
9206	SER EDUCACIONAL	0.000%	99.537%
9207	JNBY DESIGN LTD	0.000%	99.538%
9208	LAURENT-PERRIER	0.000%	99.538%
9209	CAREER TECHNOLO	0.000%	99.539%
9210	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.539%
9211	CNQC INTERNATIO	0.000%	99.540%
9212	LPKF LASER & EL	0.000%	99.540%
9213	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.541%
9214	TOTAL ACCESS CO	0.000%	99.541%
9215	ALTECH CORP	0.000%	99.542%
9216	HONG FOK CORP	0.000%	99.542%
9217	SHELL REFINING(0.000%	99.543%
9218	HEUNG-A SHIPPIN	0.000%	99.543%
9219	RESILUX	0.000%	99.544%
9220	NORDJYSKE BANK	0.000%	99.544%
9221	CHIYODA CO	0.000%	99.545%
9222	SHANGHAI DASHEN	0.000%	99.545%
9223	RHYTHM WATCH CO	0.000%	99.545%
9224	CHIA HSIN CEMEN	0.000%	99.546%
9225	XUNLEI LTD ADR ADR USD.00025	0.000%	99.546%
9226	NHPC LTD	0.000%	99.547%
9227	ANHUI EXPRESSWA	0.000%	99.547%
9228	EXCEL CO LTD	0.000%	99.548%
9229	KALPATARU POWER	0.000%	99.548%
9230	DHIPAYA INSURAN	0.000%	99.549%
9231	BANK TABUNGAN N	0.000%	99.549%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.000%	99.550%
9233	HYUNDAI CORP	0.000%	99.550%
9234	ISC CO LTD	0.000%	99.551%
9235	CLEANUP CORP	0.000%	99.551%
9236	ACBEL POLYTECH	0.000%	99.552%
9237	INTERPARK CORP	0.000%	99.552%
9238	NIPPON CONCRETE	0.000%	99.552%
9239	SUNJIN	0.000%	99.553%
9240	CONCORD SECURIT	0.000%	99.553%
9241	SEMPERIT AG HOL	0.000%	99.554%
9242	AKER AMERICAN S	0.000%	99.554%
9243	TV AZTECA	0.000%	99.555%
9244	DEOLEO SA	0.000%	99.555%
9245	EO TECHNICS CO	0.000%	99.556%
9246	REJECT SHOP LTD	0.000%	99.556%
9247	MR MAX CORP	0.000%	99.557%
9248	BORUSAN BORU	0.000%	99.557%
9249	KORADIOR HOLDIN	0.000%	99.558%
9250	YAT SING HOLDIN	0.000%	99.558%
9251	PEGASUS HAVA TA	0.000%	99.559%
9252	SUZLON ENERGY L	0.000%	99.559%
9253	LUBELSKI WEGIEL	0.000%	99.559%
9254	HO TUNG CHEMICA	0.000%	99.560%
9255	DAIHAN	0.000%	99.560%
9256	OCEANA GROUP LT	0.000%	99.561%
9257	ASCENDAS INDIA	0.000%	99.561%
9258	CRUCIALTEC CO L	0.000%	99.562%
9259	RASA INDUSTRIES	0.000%	99.562%
9260	SEOHAN CO LTD	0.000%	99.563%
9261	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.563%
9262	UNITECH LIMITED	0.000%	99.564%
9263	TOKYO KEIKI INC	0.000%	99.564%
9264	IWAKI & CO LTD	0.000%	99.565%
9265	TAKISAWA MACHIN	0.000%	99.565%
9266	HAGIWARA ELECTR	0.000%	99.565%
9267	CIA ENERGETICA	0.000%	99.566%
9268	ITC PROPERTIES	0.000%	99.566%
9269	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.567%
9270	MARUBUN CORP	0.000%	99.567%
9271	AUDIX CORP	0.000%	99.568%
9272	FORFARMERS NV	0.000%	99.568%
9273	NEOWIZ CORP	0.000%	99.569%
9274	TAKAOKA TOKO HL	0.000%	99.569%
9275	IWATSUKA CONFEC	0.000%	99.570%
9276	CHONGKUNDANG	0.000%	99.570%
9277	HANSHIN CONSTRU	0.000%	99.571%
9278	TELEFONICA CZEC	0.000%	99.571%
9279	ASAHI KOGYOSHA	0.000%	99.571%
9280	SAMMOK S-FORM C	0.000%	99.572%
9281	HEXAGON COMPOSI	0.000%	99.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	COREMAX	0.000%	99.573%
9283	SERVCORP	0.000%	99.573%
9284	WESTGOLD RESOUR	0.000%	99.574%
9285	SANKYO SEIKO CO	0.000%	99.574%
9286	ALLAHABAD BANK	0.000%	99.575%
9287	PETRO RIO SA	0.000%	99.575%
9288	NISHIKAWA RUBBE	0.000%	99.576%
9289	CHINA GREENFRES	0.000%	99.576%
9290	SAMCHULLY	0.000%	99.576%
9291	SERCO GROUP	0.000%	99.577%
9292	NOSTRUM OIL & G	0.000%	99.577%
9293	CONVOY FINANCA	0.000%	99.578%
9294	S&T DYNAMICS CO	0.000%	99.578%
9295	AUSTEM	0.000%	99.579%
9296	EL.EN. SPA	0.000%	99.579%
9297	EQT HOLDINGS LT	0.000%	99.580%
9298	JAPAN TRANSCITY	0.000%	99.580%
9299	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.580%
9300	EIDAI CO.LTD.	0.000%	99.581%
9301	GENERAL INTERFA	0.000%	99.581%
9302	TOHO CO LTD	0.000%	99.582%
9303	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.582%
9304	SHENYIN WANGUO(0.000%	99.583%
9305	ELBIT SYSTEMS L	0.000%	99.583%
9306	RIGHT-ON CO	0.000%	99.584%
9307	COSEL CO	0.000%	99.584%
9308	ROMANDE ENERGIE	0.000%	99.585%
9309	ABOITIZ POWER C	0.000%	99.585%
9310	DORO AB	0.000%	99.585%
9311	EDREAMS ODIGEO	0.000%	99.586%
9312	AIRPORT FACILIT	0.000%	99.586%
9313	BEST PACIFIC IN	0.000%	99.587%
9314	AVANCE GAS HOLD	0.000%	99.587%
9315	SOUNDWILL HOLDI	0.000%	99.588%
9316	GREAT PANTHER S	0.000%	99.588%
9317	KINKI NIPPON TO	0.000%	99.589%
9318	FDM GROUP PLC	0.000%	99.589%
9319	TAKAMATSU CONS	0.000%	99.589%
9320	BANQUE CANTONAL	0.000%	99.590%
9321	AREZZO INDUSTRI	0.000%	99.590%
9322	HUA HAN BIO-PHA	0.000%	99.591%
9323	TMK PAO GDR REG S GDR	0.000%	99.591%
9324	LOVISA HOLDINGS	0.000%	99.592%
9325	ENERGA SA	0.000%	99.592%
9326	ALPHA SYSTEMS I	0.000%	99.593%
9327	XINYUAN REAL ES	0.000%	99.593%
9328	GUN EI CHEM IND	0.000%	99.593%
9329	SOLARIA ENERGIA	0.000%	99.594%
9330	FORMOSAN UNION	0.000%	99.594%
9331	COLABOR GROUP I	0.000%	99.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	SAGAX AB	0.000%	99.595%
9333	HK INTL CONSTR	0.000%	99.596%
9334	F&F COMPANY	0.000%	99.596%
9335	STAMFORD LAND	0.000%	99.597%
9336	CANVEST ENVIRON	0.000%	99.597%
9337	ACADEMEDIA AB	0.000%	99.597%
9338	SCHAFFNER HOLDI	0.000%	99.598%
9339	SVENSKA HANDELS	0.000%	99.598%
9340	KI-STAR REAL ES	0.000%	99.599%
9341	3M INDIA LTD	0.000%	99.599%
9342	TOWER BERSAMA I	0.000%	99.600%
9343	KINKO OPTICAL C	0.000%	99.600%
9344	COMP ENG & CONS	0.000%	99.601%
9345	MAEZAWA KASEI I	0.000%	99.601%
9346	EUROCASH SA	0.000%	99.601%
9347	BERLI JUCKER CO	0.000%	99.602%
9348	SHINWA KAIUN	0.000%	99.602%
9349	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.603%
9350	MITANI SEKISAN	0.000%	99.603%
9351	ALVIVA HOLDINGS	0.000%	99.604%
9352	NIHON DENKEI CO	0.000%	99.604%
9353	CITIC ENVIR	0.000%	99.605%
9354	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.605%
9355	CIRCASSIA PHARM	0.000%	99.605%
9356	CK POWER PCL	0.000%	99.606%
9357	ADO Group Ltd	0.000%	99.606%
9358	CHIHO-TIANDE GR	0.000%	99.607%
9359	SALIM IVOMAS	0.000%	99.607%
9360	CHUGAI RO CO LT	0.000%	99.608%
9361	FLUIDRA SA	0.000%	99.608%
9362	HONEYS CO LTD	0.000%	99.608%
9363	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.609%
9364	CYIENT LIMITED	0.000%	99.609%
9365	FIRST BANK OF T	0.000%	99.610%
9366	OUG HOLDING	0.000%	99.610%
9367	VERSO CORP A COMMON STOCK	0.000%	99.611%
9368	DIRECT INSURANC	0.000%	99.611%
9369	AVON RUBBER	0.000%	99.611%
9370	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.612%
9371	NS SHOPPING CO	0.000%	99.612%
9372	SG CORPORATION	0.000%	99.613%
9373	TOEI ANIMATION	0.000%	99.613%
9374	MODETOUR NETWOR	0.000%	99.614%
9375	WOONGJIN HOLDIN	0.000%	99.614%
9376	YUANSHENGTAI DA	0.000%	99.615%
9377	CHAYANG SHENG D	0.000%	99.615%
9378	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.615%
9379	SEVEN GROUP HLD	0.000%	99.616%
9380	QAF LTD	0.000%	99.616%
9381	PLAZZA AG REG A	0.000%	99.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	MATERIALS ANALY	0.000%	99.617%
9383	CNA SUNSINE	0.000%	99.618%
9384	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.618%
9385	ASHIMORI INDUST	0.000%	99.618%
9386	SPARX ASSET MAN	0.000%	99.619%
9387	ISU CHEMICAL	0.000%	99.619%
9388	DISH TV INDIA L	0.000%	99.620%
9389	JACOBSON PHARMA	0.000%	99.620%
9390	RELIANCE HOME F	0.000%	99.621%
9391	FUJIKURA KASEI	0.000%	99.621%
9392	SIME DARBY PROP	0.000%	99.621%
9393	PARK LAWN CORP	0.000%	99.622%
9394	NEW WORLD DEPT	0.000%	99.622%
9395	ADCORP HLDGS	0.000%	99.623%
9396	TOSHO PRINTING	0.000%	99.623%
9397	ABC ARBITRAGE	0.000%	99.624%
9398	BANK OF KOCHI L	0.000%	99.624%
9399	RINGER HUT CO L	0.000%	99.624%
9400	GREEN ENERGY TE	0.000%	99.625%
9401	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.625%
9402	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.626%
9403	TECHNOVATOR INT	0.000%	99.626%
9404	CHAMBAL FER	0.000%	99.626%
9405	NEW HOPE CORP	0.000%	99.627%
9406	MACAUTOIndustr	0.000%	99.627%
9407	PEET LIMITED	0.000%	99.628%
9408	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.628%
9409	KOREA ALCOHOL I	0.000%	99.629%
9410	PILIPINAS SHELL	0.000%	99.629%
9411	TSUBAKIMOTO KOG	0.000%	99.629%
9412	CTT-CORREIOS DE	0.000%	99.630%
9413	SEPTENI CO LTD	0.000%	99.630%
9414	AMPER SA	0.000%	99.631%
9415	DAITO ELECTRON	0.000%	99.631%
9416	MILLS ESTRUTURA	0.000%	99.632%
9417	NORCROS PLC	0.000%	99.632%
9418	THE WILL-BES &	0.000%	99.632%
9419	JAGRAN PRAKASHA	0.000%	99.633%
9420	BK OF GREECE	0.000%	99.633%
9421	ULKER BISKUVI S	0.000%	99.634%
9422	CAPIO AB	0.000%	99.634%
9423	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.634%
9424	KERRY TJ LOGIST	0.000%	99.635%
9425	SUPERLOOP LTD	0.000%	99.635%
9426	KAULIN MANUFACT	0.000%	99.636%
9427	VIEL ET COMPAGN	0.000%	99.636%
9428	HUMAX CO LTD	0.000%	99.637%
9429	LUMAX INTERNATI	0.000%	99.637%
9430	SEALINK TRAVEL	0.000%	99.637%
9431	ACCOR	0.000%	99.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	UNION TOOL CO	0.000%	99.638%
9433	POLYMET MINING	0.000%	99.639%
9434	MALAYAN CEMENT	0.000%	99.639%
9435	CROPENERGIES AG	0.000%	99.639%
9436	KAWASAN INDS JA	0.000%	99.640%
9437	AIDA ENGINEERIN	0.000%	99.640%
9438	BW PLANTATION	0.000%	99.641%
9439	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.641%
9440	GENKY DRUGSTORE	0.000%	99.642%
9441	ASIA PLASTIC RE	0.000%	99.642%
9442	GEOSTR CORP	0.000%	99.642%
9443	ZUIKO CORP	0.000%	99.643%
9444	KOZA ALTIN ISLE	0.000%	99.643%
9445	WIZ SOL CORR DE	0.000%	99.644%
9446	SAN HOLDINGS, I	0.000%	99.644%
9447	WANG ON GROUP	0.000%	99.644%
9448	FOURLIS S.A.	0.000%	99.645%
9449	LIBBEY INC COMMON STOCK USD.01	0.000%	99.645%
9450	SANYO TRADING C	0.000%	99.646%
9451	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.646%
9452	WALTON ADVANCED	0.000%	99.646%
9453	STI EDUCATION S	0.000%	99.647%
9454	CAPITA GROUP PL	0.000%	99.647%
9455	TOMOE ENGINEERI	0.000%	99.648%
9456	NITTOKU ENG CO	0.000%	99.648%
9457	ASALEO CARE LTD	0.000%	99.649%
9458	DONGWHA PHARM.C	0.000%	99.649%
9459	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.649%
9460	ANADOLU CAM	0.000%	99.650%
9461	VITEC GROUP	0.000%	99.650%
9462	ACCURAY INC COMMON STOCK USD.001	0.000%	99.651%
9463	MIDLAND REALTY	0.000%	99.651%
9464	TSUTSUMI JEWELR	0.000%	99.651%
9465	CHEN FULL INT C	0.000%	99.652%
9466	KAWASUMI LABS I	0.000%	99.652%
9467	KUNSUL CHEM IND	0.000%	99.653%
9468	ELECTRICITY GEN	0.000%	99.653%
9469	SIXT LEASING AG	0.000%	99.653%
9470	TIGA PILAR SEJA	0.000%	99.654%
9471	ICHIKEN CO LTD	0.000%	99.654%
9472	D CARNEGIE & CO	0.000%	99.655%
9473	HITRON TECHNOLO	0.000%	99.655%
9474	CSS INDUSTRIES	0.000%	99.655%
9475	NIPPON KANZAI C	0.000%	99.656%
9476	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.656%
9477	GOLDEN MEDITECH	0.000%	99.657%
9478	RADIUM LIFE TEC	0.000%	99.657%
9479	VIJAYA BANK	0.000%	99.657%
9480	CLEAR CHANNEL O	0.000%	99.658%
9481	BLUE DART EXPRE	0.000%	99.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	GLANBIA PLC	0.000%	99.659%
9483	MIX TELEMATICS	0.000%	99.659%
9484	UNITY OPTO TECH	0.000%	99.659%
9485	G SHANK ENTERPR	0.000%	99.660%
9486	CHINA PIONEER P	0.000%	99.660%
9487	EHEALTH INC COMMON STOCK USD.001	0.000%	99.661%
9488	ZENITRON CORP	0.000%	99.661%
9489	SIA ENGINEERING	0.000%	99.661%
9490	PHOENIX SATELLI	0.000%	99.662%
9491	NICE INFORMATIO	0.000%	99.662%
9492	INNER MONGOLIA	0.000%	99.663%
9493	NEXEN CORPORATI	0.000%	99.663%
9494	VIA HOLDINGS IN	0.000%	99.663%
9495	TEIKOKU ELECTRI	0.000%	99.664%
9496	FUJIJURA RUBBER	0.000%	99.664%
9497	ORIENTAL BK OF	0.000%	99.665%
9498	TRAVELZOO COMMON STOCK USD.01	0.000%	99.665%
9499	NUSANTARA INFRA	0.000%	99.665%
9500	KOBE BUSSAN CO	0.000%	99.666%
9501	POLY CULTURE GR	0.000%	99.666%
9502	FINDEL	0.000%	99.667%
9503	KEE TAI PROPERT	0.000%	99.667%
9504	ODELIC CO LTD	0.000%	99.667%
9505	ARES ALLERGY HO	0.000%	99.668%
9506	SAMPO CORP	0.000%	99.668%
9507	TOFAS TURK OTOM	0.000%	99.669%
9508	ELEMENTIA SAB D	0.000%	99.669%
9509	AXTEL SAB DE CV	0.000%	99.669%
9510	DAEHAN STEEL CO	0.000%	99.670%
9511	SEKONIX CO LTD	0.000%	99.670%
9512	PRAKASH INDUSTR	0.000%	99.671%
9513	OHASHI TECHNICA	0.000%	99.671%
9514	SINDO RICOH	0.000%	99.671%
9515	DEEPAK FERT&PE	0.000%	99.672%
9516	FOGO DE CHAO IN	0.000%	99.672%
9517	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.673%
9518	UCHIDA YOKO CO	0.000%	99.673%
9519	ROSENBAUER INTE	0.000%	99.673%
9520	UNIFIN FINANCIE	0.000%	99.674%
9521	RENREN INC ADR ADR USD.001	0.000%	99.674%
9522	SUZUKI CO LTD	0.000%	99.675%
9523	MAEDA KOSEN CO.	0.000%	99.675%
9524	SINYI REALTY IN	0.000%	99.675%
9525	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.676%
9526	PRICER AB	0.000%	99.676%
9527	NICK SCALI LTD	0.000%	99.676%
9528	CHINA VAST INDU	0.000%	99.677%
9529	YORK WATER CO COMMON STOCK	0.000%	99.677%
9530	NIPPON HUME PIP	0.000%	99.678%
9531	TDC SOFTWARE EN	0.000%	99.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	DAIDO KOGYO CO	0.000%	99.678%
9533	KRS CORPORATION	0.000%	99.679%
9534	CENTRAL AUTO	0.000%	99.679%
9535	FLEETWOOD CORP	0.000%	99.680%
9536	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.680%
9537	YEONG GUAN ENER	0.000%	99.680%
9538	BAOYE GROUP CO	0.000%	99.681%
9539	TORISHIMA PUMP	0.000%	99.681%
9540	TOMORROW FOCUS	0.000%	99.682%
9541	E TEC E&C LTD	0.000%	99.682%
9542	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.682%
9543	IHQ INC	0.000%	99.683%
9544	JMS CO	0.000%	99.683%
9545	ASUNARO AOKI CO	0.000%	99.683%
9546	COUNTRYWIDE	0.000%	99.684%
9547	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.684%
9548	HOEGH LNG HOLDI	0.000%	99.685%
9549	INUI GLOBAL LOG	0.000%	99.685%
9550	SHOFU INC	0.000%	99.685%
9551	HARADA IND	0.000%	99.686%
9552	LPN DEVELOPMENT	0.000%	99.686%
9553	CHINA MINSHENG	0.000%	99.687%
9554	DUSTIN GROUP AB	0.000%	99.687%
9555	COFFEE DAY ENTE	0.000%	99.687%
9556	YONDENKO CORP	0.000%	99.688%
9557	HARMONICARE MED	0.000%	99.688%
9558	TOP FRONTIER IN	0.000%	99.688%
9559	HKC HOLDINGS LT	0.000%	99.689%
9560	IC COMPANYS	0.000%	99.689%
9561	SOMBOON ADVANCE	0.000%	99.690%
9562	MAZOR ROBOTICS	0.000%	99.690%
9563	EMPRESA DE ENER	0.000%	99.690%
9564	ALI CORP	0.000%	99.691%
9565	SATORI ELECTRIC	0.000%	99.691%
9566	KAWAGISHI BRIDG	0.000%	99.692%
9567	MERAFAE RESOURCE	0.000%	99.692%
9568	GALLIFORD TRY P	0.000%	99.692%
9569	ASPO OYJ	0.000%	99.693%
9570	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.693%
9571	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.693%
9572	ELAN MICROELECT	0.000%	99.694%
9573	KIER GROUP	0.000%	99.694%
9574	HILONG HOLDING	0.000%	99.695%
9575	WHARF REAL ESTA	0.000%	99.695%
9576	KATO WORKS CO	0.000%	99.695%
9577	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.696%
9578	I O DATA DEVICE	0.000%	99.696%
9579	HANIL E-HWA CO	0.000%	99.696%
9580	ROTTNEROS AB	0.000%	99.697%
9581	RECRM RESEARCH	0.000%	99.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	KT CORP SP ADR ADR	0.000%	99.698%
9583	SHIN NIPPON BIO	0.000%	99.698%
9584	FRED'S INC	0.000%	99.698%
9585	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.699%
9586	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.699%
9587	INFORMATION SVC	0.000%	99.700%
9588	BANK BUKOPIN PT	0.000%	99.700%
9589	EMPEROR WATCH A	0.000%	99.700%
9590	MANZ AUTOMATION	0.000%	99.701%
9591	SAC'S BAR HOLDI	0.000%	99.701%
9592	CHANG WAH ELECT	0.000%	99.701%
9593	OCEAN-LAND GROU	0.000%	99.702%
9594	THAI STANLEY EL	0.000%	99.702%
9595	INSAS BHD	0.000%	99.703%
9596	STRAITS TRADING	0.000%	99.703%
9597	MARUSAN SECUR	0.000%	99.703%
9598	CN T L GAS	0.000%	99.704%
9599	SHINSEGAE ENGIN	0.000%	99.704%
9600	MOIL LTD	0.000%	99.704%
9601	MAEIL DIARY IND	0.000%	99.705%
9602	ECZACIBASI YATI	0.000%	99.705%
9603	LOJAS AMERICANA	0.000%	99.706%
9604	DECMIL GROUP LT	0.000%	99.706%
9605	HILAN LTD	0.000%	99.706%
9606	GRUPO SANDBORNS	0.000%	99.707%
9607	NEDAP(NED APP)N	0.000%	99.707%
9608	QLIRO GROUP AB	0.000%	99.707%
9609	ANN JOO RESOURC	0.000%	99.708%
9610	LANDS END INC COMMON STOCK USD.01	0.000%	99.708%
9611	GETIN NOBLE BA	0.000%	99.709%
9612	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.709%
9613	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.709%
9614	CHIPMOS TECHNOL	0.000%	99.710%
9615	NAGAWA CO LTD	0.000%	99.710%
9616	CJ HELLOVISION	0.000%	99.710%
9617	CHC HEALTHCARE	0.000%	99.711%
9618	UNICHEM LABS	0.000%	99.711%
9619	TUBOS REUNIDOS	0.000%	99.712%
9620	FIELDS CORP	0.000%	99.712%
9621	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.712%
9622	OPTEX COMPANY	0.000%	99.713%
9623	CHUO SPRING CO	0.000%	99.713%
9624	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.713%
9625	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.714%
9626	KAVERI SEED CO	0.000%	99.714%
9627	VIOHALCO SA	0.000%	99.714%
9628	HAKUDO CO LTD	0.000%	99.715%
9629	GUNNEBO AB	0.000%	99.715%
9630	CAC CORPORATION	0.000%	99.716%
9631	SANSEI YUSOKI C	0.000%	99.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	SHINAGAWA REFRA	0.000%	99.716%
9633	WARSAW STOCK EX	0.000%	99.717%
9634	HOKURIKU ELECTR	0.000%	99.717%
9635	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.717%
9636	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.718%
9637	BLISS GVS PHARM	0.000%	99.718%
9638	REALORD GROUP H	0.000%	99.719%
9639	UBM DEVELOPMENT	0.000%	99.719%
9640	VA TECH WABAG L	0.000%	99.719%
9641	LONDON&PACIFIC	0.000%	99.720%
9642	CSBC CORPORATIO	0.000%	99.720%
9643	POLETOWIN PITCR	0.000%	99.720%
9644	F@N COMMUNICATI	0.000%	99.721%
9645	ACAL	0.000%	99.721%
9646	PRIMA INDUSTRIE	0.000%	99.721%
9647	INTERSERVE PLC	0.000%	99.722%
9648	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.722%
9649	RIKEN TECHNOS C	0.000%	99.723%
9650	NILKAMAL	0.000%	99.723%
9651	SK D&D	0.000%	99.723%
9652	KSB AG	0.000%	99.724%
9653	Phoenix Mills L	0.000%	99.724%
9654	TORRENT POWER L	0.000%	99.724%
9655	ROCKWOOL INTL P	0.000%	99.725%
9656	NIHON KAGAKU SA	0.000%	99.725%
9657	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.725%
9658	SICHUAN EXPRESS	0.000%	99.726%
9659	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.726%
9660	E1 CORPORATION	0.000%	99.727%
9661	INDS BACHOCO SA	0.000%	99.727%
9662	DO & CO AG	0.000%	99.727%
9663	BANK OF KAOHSIU	0.000%	99.728%
9664	STAR CRUISES LT	0.000%	99.728%
9665	BOE VARITRONIX	0.000%	99.728%
9666	TEN PAO GROUP H	0.000%	99.729%
9667	KYOWA ELECTRONI	0.000%	99.729%
9668	AMS AG	0.000%	99.729%
9669	HIGHLIGHT COMMU	0.000%	99.730%
9670	YAMATANE CORP N	0.000%	99.730%
9671	KOREA DISTRICT	0.000%	99.730%
9672	COUNTRYSIDE PRO	0.000%	99.731%
9673	ALBARAKA TURK K	0.000%	99.731%
9674	BOUSTEAD SINGAP	0.000%	99.732%
9675	YOU EAL ELECTRO	0.000%	99.732%
9676	GODREJ PROPERTI	0.000%	99.732%
9677	KINGSWAY FINANC	0.000%	99.733%
9678	TIPTREE INC COMMON STOCK USD.001	0.000%	99.733%
9679	SUMMIT ASCENT H	0.000%	99.733%
9680	DONGYANG GANGCH	0.000%	99.734%
9681	WOONGJIN THINKB	0.000%	99.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.734%
9683	PRG-SCHULTZ INT	0.000%	99.735%
9684	COLLECTION HOUS	0.000%	99.735%
9685	RAFFLES EDUCATI	0.000%	99.735%
9686	MARISA LOJAS SA	0.000%	99.736%
9687	FTD COS INC COMMON STOCK USD.0001	0.000%	99.736%
9688	FAR EAST ORCH	0.000%	99.736%
9689	UNIVERSAL ENTER	0.000%	99.737%
9690	SARKUYSAN ELEKT	0.000%	99.737%
9691	INABA SEISAKUSH	0.000%	99.738%
9692	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.738%
9693	YAMAMURA GLASS	0.000%	99.738%
9694	ALTICE NV	0.000%	99.739%
9695	SECHE ENVIRONNE	0.000%	99.739%
9696	KLCC PROPERTY H	0.000%	99.739%
9697	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.740%
9698	SHANGHAI FUDAN-	0.000%	99.740%
9699	WORLDLINE	0.000%	99.740%
9700	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.741%
9701	JUKEN SANGYO CO	0.000%	99.741%
9702	BERJAYA ASSETS	0.000%	99.741%
9703	FLEX LNG LTD	0.000%	99.742%
9704	TONG YANG CEMEN	0.000%	99.742%
9705	ALL RING	0.000%	99.742%
9706	KONAKA CO LTD	0.000%	99.743%
9707	MERIDA INDUSTRY	0.000%	99.743%
9708	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.743%
9709	KSS LINE LTD	0.000%	99.744%
9710	TAMURA TAIKO HL	0.000%	99.744%
9711	NICOX	0.000%	99.745%
9712	MCPHERSONS LTD	0.000%	99.745%
9713	NATORI CO LTD	0.000%	99.745%
9714	ASCENDIS HEALTH	0.000%	99.746%
9715	SAM JIN PHARM	0.000%	99.746%
9716	ENDO LIGHTING C	0.000%	99.746%
9717	SRG TAKAMI	0.000%	99.747%
9718	MAXIM POWER COR	0.000%	99.747%
9719	SUNGSHIN CEMENT	0.000%	99.747%
9720	OLVI	0.000%	99.748%
9721	AMVIG HOLDINGS	0.000%	99.748%
9722	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.748%
9723	KODACO	0.000%	99.749%
9724	GRUPO HSF	0.000%	99.749%
9725	TOHOKU TELECOM	0.000%	99.749%
9726	CHINA LNG GROUP	0.000%	99.750%
9727	CIMSA	0.000%	99.750%
9728	LEADCORP (THE)	0.000%	99.750%
9729	SENSHUKAI CO	0.000%	99.751%
9730	DAISYO CORP	0.000%	99.751%
9731	CHENNAI PETROLE	0.000%	99.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	S-CONNECT CO LT	0.000%	99.752%
9733	PW MEDTECH GROU	0.000%	99.752%
9734	TAIDOC TECHNOLO	0.000%	99.752%
9735	TIVOLI A/S	0.000%	99.753%
9736	AP EAGERS LTD	0.000%	99.753%
9737	KANEKO SEEDS CO	0.000%	99.753%
9738	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.754%
9739	DONGWON FOOD& B	0.000%	99.754%
9740	CONTREL	0.000%	99.754%
9741	DAIICHI KENSETS	0.000%	99.755%
9742	JESS-LINK PRODU	0.000%	99.755%
9743	FOX WIZEL LTD	0.000%	99.755%
9744	SUPERMAX CORPOR	0.000%	99.756%
9745	BSM TECHNOLOGIE	0.000%	99.756%
9746	EMPIRIC STUDENT	0.000%	99.757%
9747	COLLECTOR AB	0.000%	99.757%
9748	EMCORE CORP COMMON STOCK	0.000%	99.757%
9749	WELSPUN GUJARAT	0.000%	99.758%
9750	SHINSEGAE INTER	0.000%	99.758%
9751	LINGKARAN TRANS	0.000%	99.758%
9752	CHUNGHWA PICTUR	0.000%	99.759%
9753	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.759%
9754	SUN-WA TECHNOS	0.000%	99.759%
9755	TOSHO CO LTD	0.000%	99.760%
9756	TAKIHYO CO LTD	0.000%	99.760%
9757	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.760%
9758	JOBAN KOSAN CO	0.000%	99.761%
9759	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.761%
9760	T COOK IND	0.000%	99.761%
9761	BRIGADE ENTERPR	0.000%	99.762%
9762	KG CHEMICAL COR	0.000%	99.762%
9763	PC DEPOT CORP	0.000%	99.762%
9764	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.763%
9765	CAYMAN ENGLE Y I	0.000%	99.763%
9766	COOR SERVICE MA	0.000%	99.763%
9767	CYBEROPTICS CORP COMMON STOCK	0.000%	99.764%
9768	RESURS HOLDING	0.000%	99.764%
9769	ENERGIEDIENST H	0.000%	99.764%
9770	DAISHINKU CORP	0.000%	99.765%
9771	NORITSU KOKI CO	0.000%	99.765%
9772	EVEREST TEXTILE	0.000%	99.765%
9773	TONG-TAI MACHIN	0.000%	99.766%
9774	THIRUMALAI	0.000%	99.766%
9775	ISELECT LTD	0.000%	99.766%
9776	TAKANA CO LTD	0.000%	99.767%
9777	MUGEN ESTATE CO	0.000%	99.767%
9778	POS MALAYSIA	0.000%	99.767%
9779	TARSUS GROUP PL	0.000%	99.768%
9780	MAGNUM BERHAD	0.000%	99.768%
9781	ACE TECHNOLOGIE	0.000%	99.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	MIWON SC	0.000%	99.769%
9783	YACHIYO INDUS C	0.000%	99.769%
9784	ICD CO LTD	0.000%	99.769%
9785	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.770%
9786	JUVENTUS FOOTBA	0.000%	99.770%
9787	LUNG KEE(BERMUD	0.000%	99.770%
9788	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.771%
9789	SECTRA AB - B S	0.000%	99.771%
9790	RF-LINK SYSTEM	0.000%	99.771%
9791	CICOR TECHNOLOG	0.000%	99.772%
9792	YAMATO CORPORAT	0.000%	99.772%
9793	DALIAN PORT (PD	0.000%	99.772%
9794	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.773%
9795	TOMOE CORP	0.000%	99.773%
9796	XAC AUTOMATION	0.000%	99.773%
9797	HANSAE YES24 HO	0.000%	99.774%
9798	NANTEX INDUSTRY	0.000%	99.774%
9799	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.774%
9800	COIMA RES SPA	0.000%	99.775%
9801	TODA KOGYO CORP	0.000%	99.775%
9802	INDUSTRIA REIT	0.000%	99.775%
9803	XAAR	0.000%	99.776%
9804	CRAWFORD & CO	0.000%	99.776%
9805	BHAKTI INVESTAM	0.000%	99.776%
9806	H S R & A	0.000%	99.777%
9807	ICHIBANYA CO LT	0.000%	99.777%
9808	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.777%
9809	HYFLUX LTD	0.000%	99.777%
9810	MARUFUJI SHEET	0.000%	99.778%
9811	AGUNG PODOMORO	0.000%	99.778%
9812	BAY ENERGY LTD	0.000%	99.778%
9813	PORTOBELLO SA	0.000%	99.779%
9814	GLOBAL LIGHTING	0.000%	99.779%
9815	INTEGRATED MICR	0.000%	99.779%
9816	SHIRE PLC ADR	0.000%	99.780%
9817	SINGAMAS CONTAI	0.000%	99.780%
9818	HOME INVEST BEL	0.000%	99.780%
9819	YTL POWER INTL	0.000%	99.781%
9820	PACIFIC CENTURY	0.000%	99.781%
9821	DA-CIN CONSTRUC	0.000%	99.781%
9822	KSL HLDGS BERHA	0.000%	99.782%
9823	SPORTON INTERNA	0.000%	99.782%
9824	IBI GROUP INC.	0.000%	99.782%
9825	HARUM ENERGY TB	0.000%	99.783%
9826	IEI INTEGRATION	0.000%	99.783%
9827	PARKER CORP	0.000%	99.783%
9828	WESTPORTS HOLDI	0.000%	99.784%
9829	TNPL	0.000%	99.784%
9830	TTW PUBLIC COMP	0.000%	99.784%
9831	MONDO TV SPA	0.000%	99.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	HAINAN MEILAN A	0.000%	99.785%
9833	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.785%
9834	MEGASTUDY EDUCA	0.000%	99.786%
9835	SABAF SPA	0.000%	99.786%
9836	GRUPPO MUTUIONL	0.000%	99.786%
9837	NIPPON CHEMIPHA	0.000%	99.787%
9838	BRAVIDA HOLDING	0.000%	99.787%
9839	OIL INDIA LTD	0.000%	99.787%
9840	SKP RESOURCES B	0.000%	99.788%
9841	PFSWEB INC COMMON STOCK USD.001	0.000%	99.788%
9842	GLACIER MEDIA I	0.000%	99.788%
9843	SARAWAK OIL PAL	0.000%	99.788%
9844	MCLEOD RUSSEL I	0.000%	99.789%
9845	ANGLO-EASTN PLA	0.000%	99.789%
9846	TAINERGY TECH C	0.000%	99.789%
9847	STRATTEC SECURI	0.000%	99.790%
9848	BALRAMPUR CHINI	0.000%	99.790%
9849	SAMYUNG TRA	0.000%	99.790%
9850	UNIVERSE INTERN	0.000%	99.791%
9851	FAG BEARINGS IN	0.000%	99.791%
9852	THAICOM PUBLIC	0.000%	99.791%
9853	GILAT SATELLITE	0.000%	99.792%
9854	NOCIL LTD	0.000%	99.792%
9855	BIRLA CORP LTD	0.000%	99.792%
9856	OTONOMY INC COMMON STOCK USD.001	0.000%	99.793%
9857	MEGA 1ST CORP B	0.000%	99.793%
9858	KAWASHO GECOSS	0.000%	99.793%
9859	CHUN YUAN STEEL	0.000%	99.794%
9860	ENKA INSAAT VE	0.000%	99.794%
9861	D&L INDUSTRIES	0.000%	99.794%
9862	ELECTRA CONSUME	0.000%	99.794%
9863	PCM INC COMMON STOCK USD.001	0.000%	99.795%
9864	LIPPO CHINA RES	0.000%	99.795%
9865	REPCO HOME FINA	0.000%	99.795%
9866	PLAYMATES HOLDI	0.000%	99.796%
9867	AMIYAKI TEI CO	0.000%	99.796%
9868	JAPFA LTD	0.000%	99.796%
9869	SHENG YU STEEL	0.000%	99.797%
9870	DONG AH TIRE&RU	0.000%	99.797%
9871	SHANGHAI PRIME	0.000%	99.797%
9872	VITA GROUP LTD	0.000%	99.798%
9873	FUTURE SYSTEMS	0.000%	99.798%
9874	SAN MIGUEL PURE	0.000%	99.798%
9875	WILMINGTON GROU	0.000%	99.799%
9876	ZUMTOBEL AG	0.000%	99.799%
9877	SURYA SEMESTA I	0.000%	99.799%
9878	GENESIS ENERGY	0.000%	99.799%
9879	SINPHAR PHARMAC	0.000%	99.800%
9880	YUKEN KOGYO	0.000%	99.800%
9881	AA PLC	0.000%	99.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	INTER PARFUMS	0.000%	99.801%
9883	EZION HOLDINGS	0.000%	99.801%
9884	OMAXE LTD	0.000%	99.801%
9885	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.802%
9886	HEVEABOARD	0.000%	99.802%
9887	CHINESE MARITIM	0.000%	99.802%
9888	SAMART CORP PCL	0.000%	99.803%
9889	FUJI CORP/MIYAG	0.000%	99.803%
9890	JASTEC CO	0.000%	99.803%
9891	PICANOL	0.000%	99.803%
9892	TAKEBISHI CORP	0.000%	99.804%
9893	CENTURION C	0.000%	99.804%
9894	CAL-COMP ELECTR	0.000%	99.804%
9895	BRASILAGRO	0.000%	99.805%
9896	KINGS TOWN CONS	0.000%	99.805%
9897	DAE-IL CORP	0.000%	99.805%
9898	YAMAYA CO	0.000%	99.806%
9899	SINGHA ESTATE P	0.000%	99.806%
9900	DAGANG NEXCHANG	0.000%	99.806%
9901	CIA ENERGET CEA	0.000%	99.807%
9902	SOKEN CHEMICAL	0.000%	99.807%
9903	NISSIN FOOD HOL	0.000%	99.807%
9904	MARUKA MACHINER	0.000%	99.807%
9905	WEST HOLDINGS C	0.000%	99.808%
9906	ADAIRS LTD	0.000%	99.808%
9907	TECHNO ELECTRIC	0.000%	99.808%
9908	FOLLI FOLLIE GP	0.000%	99.809%
9909	NICKEL ASIA COR	0.000%	99.809%
9910	URBANET CORP CO	0.000%	99.809%
9911	TA GLOBAL BHD	0.000%	99.810%
9912	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.810%
9913	HARBIN POWER EQ	0.000%	99.810%
9914	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.810%
9915	TONGYANG CEMENT	0.000%	99.811%
9916	GRINDWELL	0.000%	99.811%
9917	CHINA NEW TOWN	0.000%	99.811%
9918	SEOBU T&D	0.000%	99.812%
9919	FIRST STEAMSHIP	0.000%	99.812%
9920	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.812%
9921	MAHINDRA CIE AU	0.000%	99.813%
9922	SERVICE STREAM	0.000%	99.813%
9923	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.813%
9924	OCEAN PLASTICS	0.000%	99.813%
9925	HSIL LTD	0.000%	99.814%
9926	EASTERN WATER R	0.000%	99.814%
9927	OUE COMMERCIAL	0.000%	99.814%
9928	STALPRODUKT SA	0.000%	99.815%
9929	CENT PLYBRD	0.000%	99.815%
9930	MAOYE INTL HOLD	0.000%	99.815%
9931	HONG KONG FERRY	0.000%	99.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.816%
9933	GL LTD	0.000%	99.816%
9934	MELBOURNE IT	0.000%	99.816%
9935	HUNG CHING DEVE	0.000%	99.817%
9936	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.817%
9937	FSP TECHNOLOGY	0.000%	99.817%
9938	GOOD-YEAR	0.000%	99.818%
9939	LUBY'S INC.	0.000%	99.818%
9940	SUMINOE TEXTILE	0.000%	99.818%
9941	VECTOR	0.000%	99.818%
9942	HIMATSINGKA SEI	0.000%	99.819%
9943	SUHEUNG CAPSULE	0.000%	99.819%
9944	TONLY ELECTRONI	0.000%	99.819%
9945	HONGKONG CHINES	0.000%	99.820%
9946	THORESEN THAI A	0.000%	99.820%
9947	COMVITA LTD	0.000%	99.820%
9948	GULF KEYSTONE P	0.000%	99.821%
9949	GUANGDONG LAND	0.000%	99.821%
9950	FUKOKU CO LTD	0.000%	99.821%
9951	NICHIEI CO	0.000%	99.821%
9952	MPHB CAPITAL BH	0.000%	99.822%
9953	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.822%
9954	PARIS MIKI INC	0.000%	99.822%
9955	CEGEDIM	0.000%	99.823%
9956	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.823%
9957	NAVA BHARAT VEN	0.000%	99.823%
9958	GLOBAL CONS	0.000%	99.823%
9959	GAYATRI PROJECT	0.000%	99.824%
9960	SYNDICATE BANK	0.000%	99.824%
9961	ABLE C&C	0.000%	99.824%
9962	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.825%
9963	VAN DE VELDE	0.000%	99.825%
9964	MOTONIC CORP	0.000%	99.825%
9965	CARBORUNDUM	0.000%	99.825%
9966	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.826%
9967	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.826%
9968	ELLAKTOR SA	0.000%	99.826%
9969	PYEONG HWA AUTO	0.000%	99.827%
9970	MITRA	0.000%	99.827%
9971	GRUPO LALA SAB	0.000%	99.827%
9972	AKSIGORTA AS	0.000%	99.828%
9973	ESCALADE INC COMMON STOCK	0.000%	99.828%
9974	JAPAN FOUNDTN E	0.000%	99.828%
9975	WINCOR NIXDORF	0.000%	99.828%
9976	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.829%
9977	BUND CENTER INV	0.000%	99.829%
9978	MAMMOTH ENERGY	0.000%	99.829%
9979	DAEKYO	0.000%	99.830%
9980	ZIGNAGO VETRO S	0.000%	99.830%
9981	LARSEN & TOUBRO	0.000%	99.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	BARCOCK & WILCO	0.000%	99.830%
9983	GFPT PCL	0.000%	99.831%
9984	ROYAL BAFOKENG	0.000%	99.831%
9985	VICTORIA PARK A	0.000%	99.831%
9986	DEUTSCH	0.000%	99.832%
9987	N.W BIO	0.000%	99.832%
9988	MANGALORE REF &	0.000%	99.832%
9989	HANEDA ZENITH H	0.000%	99.832%
9990	FIBRA SHOP PORT	0.000%	99.833%
9991	RIKEN KEIKI CO	0.000%	99.833%
9992	SHOBUNSHA PUB I	0.000%	99.833%
9993	KOREA TECH BANK	0.000%	99.834%
9994	NIHON DEMPA KOG	0.000%	99.834%
9995	NOZAWA CORP	0.000%	99.834%
9996	SUMITOMO PRECIS	0.000%	99.834%
9997	OVERSEAS CHINES	0.000%	99.835%
9998	SANKO GOSEI LTD	0.000%	99.835%
9999	CATENA AB	0.000%	99.835%
10000	CHINA ENERGINE	0.000%	99.836%
10001	AGRO-KANESHO CO	0.000%	99.836%
10002	KYOWA HAKKO KIR	0.000%	99.836%
10003	SIWARD CRYSTAL	0.000%	99.836%
10004	VOCENTO	0.000%	99.837%
10005	VALUE CONVERGEN	0.000%	99.837%
10006	VRL LOGISTICS L	0.000%	99.837%
10007	INTEGRATED RESE	0.000%	99.838%
10008	ALARKO HOLDINGS	0.000%	99.838%
10009	AXIS REAL ESTAT	0.000%	99.838%
10010	FINGERPRINT CAR	0.000%	99.838%
10011	BALMER LAWRIE	0.000%	99.839%
10012	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.839%
10013	FONAR CORP COMMON STOCK USD.0001	0.000%	99.839%
10014	KWALITY LTD	0.000%	99.840%
10015	TAKACHIHO ELECT	0.000%	99.840%
10016	ALROV PROPERTIE	0.000%	99.840%
10017	AROTECH CORP COMMON STOCK USD.01	0.000%	99.840%
10018	EXFO INC	0.000%	99.841%
10019	SAHA-UNION	0.000%	99.841%
10020	XTREME DRILLING	0.000%	99.841%
10021	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.841%
10022	TERREIS	0.000%	99.842%
10023	AMBASSADOR HOTE	0.000%	99.842%
10024	MK RESTAURANT G	0.000%	99.842%
10025	AINSWORTH GAME	0.000%	99.843%
10026	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.843%
10027	WATAHAN & CO LT	0.000%	99.843%
10028	BASIC-FIT NV	0.000%	99.843%
10029	PREMIER MARKETI	0.000%	99.844%
10030	CCL PRODUCTS (I	0.000%	99.844%
10031	EFORCE HLD	0.000%	99.844%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	NIHON PLAST CO	0.000%	99.845%
10033	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.845%
10034	MOROZOFF LIMITE	0.000%	99.845%
10035	SNAI SPA	0.000%	99.845%
10036	S&T HOLDINGS CO	0.000%	99.846%
10037	HAITAI CONFECTI	0.000%	99.846%
10038	VANTAGE INTERNA	0.000%	99.846%
10039	NVC LIGHTING HO	0.000%	99.846%
10040	SEIBU ELECTRIC	0.000%	99.847%
10041	NITTA GELATIN I	0.000%	99.847%
10042	GOLDPAC GROUP L	0.000%	99.847%
10043	GATEWAY DISTRIP	0.000%	99.848%
10044	KUMHO INV BANK	0.000%	99.848%
10045	FURYU CORP	0.000%	99.848%
10046	UNITED UTILITIE	0.000%	99.848%
10047	ATLAS FINANCIAL	0.000%	99.849%
10048	MONGOLIAN MININ	0.000%	99.849%
10049	SNT CORP	0.000%	99.849%
10050	SUBARU ENTERPRI	0.000%	99.849%
10051	SODA NIKKA CO	0.000%	99.850%
10052	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.850%
10053	J.B. CHEM	0.000%	99.850%
10054	CK SAN-ETSU	0.000%	99.851%
10055	NIKKO CO	0.000%	99.851%
10056	WHA CORP PCL	0.000%	99.851%
10057	VON ROLL HOLDIN	0.000%	99.851%
10058	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.852%
10059	MAISONS DU MOND	0.000%	99.852%
10060	CHINA POWER CLE	0.000%	99.852%
10061	INDUSTRI JAMU D	0.000%	99.852%
10062	DIGITAL POWER C	0.000%	99.853%
10063	SEACHANGE INTL	0.000%	99.853%
10064	CENTER LABORATO	0.000%	99.853%
10065	WONDERFUL SKY F	0.000%	99.854%
10066	BOURBON SA	0.000%	99.854%
10067	KOJIMA	0.000%	99.854%
10068	HOGG ROBINSON G	0.000%	99.854%
10069	NITTO FC CO	0.000%	99.855%
10070	CHC RESOURCES C	0.000%	99.855%
10071	OCL INDIA LTD	0.000%	99.855%
10072	DATA#3 LTD	0.000%	99.855%
10073	JINDAL	0.000%	99.856%
10074	DANEN TECHNOLOG	0.000%	99.856%
10075	VP PLC	0.000%	99.856%
10076	TYNTEK CORP	0.000%	99.857%
10077	DOTTIKON ES HOL	0.000%	99.857%
10078	YC CO LTD	0.000%	99.857%
10079	NISSEI PLSTIC I	0.000%	99.857%
10080	JK CEMENTS LTD	0.000%	99.858%
10081	NET INSIGHT	0.000%	99.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	CODAN LTD	0.000%	99.858%
10083	NEXTURN	0.000%	99.858%
10084	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.859%
10085	ADDLIFE AB	0.000%	99.859%
10086	RHODES FOOD GRO	0.000%	99.859%
10087	SPROTT RESOURCE	0.000%	99.859%
10088	TREASURE ASA	0.000%	99.860%
10089	PIRAMAL ENTERPR	0.000%	99.860%
10090	TERAOKA SEISAKU	0.000%	99.860%
10091	LANDSEA GREEN P	0.000%	99.861%
10092	SILVER CHEF LTD	0.000%	99.861%
10093	YI JINNIndustr	0.000%	99.861%
10094	CONNECT GROUP	0.000%	99.861%
10095	KOBE ELECTRIC R	0.000%	99.862%
10096	PSI AG GESELL F	0.000%	99.862%
10097	CHU KONG SHIPPI	0.000%	99.862%
10098	TOTTORI BANK	0.000%	99.862%
10099	SAN SHING FASTE	0.000%	99.863%
10100	IL&FS TRANSPORT	0.000%	99.863%
10101	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.863%
10102	HKSCAN OYJ	0.000%	99.863%
10103	INOX LEISURE LT	0.000%	99.864%
10104	ZHOU HEI YA INT	0.000%	99.864%
10105	UNISYS CORP	0.000%	99.864%
10106	CSG LIMITED	0.000%	99.865%
10107	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.865%
10108	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.865%
10109	SYNGENE INTERNA	0.000%	99.865%
10110	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.866%
10111	RANE H	0.000%	99.866%
10112	MONASH IVF GRP	0.000%	99.866%
10113	CARILLION	0.000%	99.866%
10114	IS YATIRIM MENK	0.000%	99.867%
10115	GRAND	0.000%	99.867%
10116	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.867%
10117	PAVILION REAL E	0.000%	99.867%
10118	INDOFOOD AGRI R	0.000%	99.868%
10119	ASESOR DE ACTIV	0.000%	99.868%
10120	IDP EDUCATION L	0.000%	99.868%
10121	OSTASIATISKE KO	0.000%	99.868%
10122	OKK CORP	0.000%	99.869%
10123	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.869%
10124	ELANDERS AB	0.000%	99.869%
10125	PARTNERS REAL E	0.000%	99.869%
10126	AFRICA ISRAEL P	0.000%	99.870%
10127	ATENOR	0.000%	99.870%
10128	CITIC DAMENG HO	0.000%	99.870%
10129	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.871%
10130	DAITO BANK	0.000%	99.871%
10131	LONG BON INTERN	0.000%	99.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	HONWORLD GROUP	0.000%	99.871%
10133	SINO GAS & ENER	0.000%	99.872%
10134	SEOYEON CO	0.000%	99.872%
10135	UCO BANK	0.000%	99.872%
10136	1ST SHANGHAI IN	0.000%	99.872%
10137	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.873%
10138	WAREHOUSE GROUP	0.000%	99.873%
10139	SECOM JOSHINETS	0.000%	99.873%
10140	CLEAR MEDIA	0.000%	99.873%
10141	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.874%
10142	EASTON CO	0.000%	99.874%
10143	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.874%
10144	MITSUBISHI RESE	0.000%	99.874%
10145	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.875%
10146	MQ HOLDING AB	0.000%	99.875%
10147	CROWN CONFECTIO	0.000%	99.875%
10148	SEIKA CORP	0.000%	99.875%
10149	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.876%
10150	HYUNDAI ENGINEE	0.000%	99.876%
10151	EUSKALTEL SA	0.000%	99.876%
10152	NLC INDIA	0.000%	99.876%
10153	AXWAY SOFTWARE	0.000%	99.877%
10154	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.877%
10155	KOOK SOON DANG	0.000%	99.877%
10156	LOW & BONAR PLC	0.000%	99.877%
10157	TWI PHARMACEUTI	0.000%	99.878%
10158	SEMCON AB	0.000%	99.878%
10159	TA-I TECHNOLOGY	0.000%	99.878%
10160	HALCYON AGRI CO	0.000%	99.878%
10161	SFP DINING	0.000%	99.879%
10162	MEGA WORLD PROP	0.000%	99.879%
10163	GYM GROUP PLC/T	0.000%	99.879%
10164	INDOSAT TBK PT	0.000%	99.879%
10165	SHAN-LOONG	0.000%	99.880%
10166	TECHNO RYOWA LT	0.000%	99.880%
10167	TIME TECHNO	0.000%	99.880%
10168	PAN-PACIFIC	0.000%	99.880%
10169	ENEVA SA	0.000%	99.881%
10170	GRANDY HOUSE CO	0.000%	99.881%
10171	NESCO LTD	0.000%	99.881%
10172	STRATEC BIOMEDI	0.000%	99.881%
10173	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.882%
10174	KECK SENG(MAL)B	0.000%	99.882%
10175	TRIDENT LTD/IND	0.000%	99.882%
10176	SHAPIR ENGINEER	0.000%	99.882%
10177	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.883%
10178	VECIMA NETWORKS	0.000%	99.883%
10179	BEIJING JINGNEN	0.000%	99.883%
10180	KYERYONG CONST	0.000%	99.883%
10181	SPRINGS GLOBAL	0.000%	99.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	KOLON CORPORATI	0.000%	99.884%
10183	GODFREY PHILLIP	0.000%	99.884%
10184	INFORMA PLC	0.000%	99.884%
10185	SH LA CHAP	0.000%	99.885%
10186	KEYSTONE GL	0.000%	99.885%
10187	RECYLEX SA	0.000%	99.885%
10188	VIVA INDUSTRIAL	0.000%	99.885%
10189	PLDT INC SPON ADR ADR	0.000%	99.886%
10190	YONGNAM HOLDING	0.000%	99.886%
10191	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.886%
10192	ACES ELECTRONIC	0.000%	99.886%
10193	KINETIC MINES A	0.000%	99.887%
10194	AFRICAN OXYGEN	0.000%	99.887%
10195	ALLIED ELECTRON	0.000%	99.887%
10196	HIAG IMMOBILIEN	0.000%	99.887%
10197	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.888%
10198	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.888%
10199	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.888%
10200	TOUNG LOONG TEX	0.000%	99.888%
10201	SINMAG BAKERY M	0.000%	99.889%
10202	YUGANG INTL	0.000%	99.889%
10203	ROSTELECOM OJSC	0.000%	99.889%
10204	BEIJING ENT MED	0.000%	99.889%
10205	MEDUSA MINING L	0.000%	99.890%
10206	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.890%
10207	KERUR HOLDINGS	0.000%	99.890%
10208	GADANG HOLDINGS	0.000%	99.890%
10209	BasicNet S.p.A.	0.000%	99.891%
10210	INVICTA HOLDING	0.000%	99.891%
10211	MACNICA FUJI EL	0.000%	99.891%
10212	ZUKEN INC	0.000%	99.891%
10213	FNM SPA	0.000%	99.892%
10214	REGIONAL CONT L	0.000%	99.892%
10215	GLOBAL BRANDS M	0.000%	99.892%
10216	BRAEMAR SHIPPIN	0.000%	99.892%
10217	INFORTREND TECH	0.000%	99.893%
10218	ASIA FINANCIAL	0.000%	99.893%
10219	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.893%
10220	PARAGON CAR	0.000%	99.893%
10221	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.893%
10222	NICHIA STEEL WO	0.000%	99.894%
10223	KONOSHIMA CHEMI	0.000%	99.894%
10224	DEL MONTE PACIF	0.000%	99.894%
10225	SAMSE SA	0.000%	99.894%
10226	TORIGOE CO LTD	0.000%	99.895%
10227	THITIKORN PCL	0.000%	99.895%
10228	ECO'S CO LTD/JA	0.000%	99.895%
10229	ANANT RAJ LTD	0.000%	99.895%
10230	INTEGRAL DIAGNO	0.000%	99.896%
10231	SRV GROUP OYJ	0.000%	99.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	GEM DIAMONDS	0.000%	99.896%
10233	CHONGQING MACHI	0.000%	99.896%
10234	MAHARASHTRA	0.000%	99.897%
10235	AUTECH	0.000%	99.897%
10236	SUNLAND GROUP L	0.000%	99.897%
10237	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.897%
10238	AKCANSА CIMENTO	0.000%	99.898%
10239	WALTER MEIER AG	0.000%	99.898%
10240	OHВ SE	0.000%	99.898%
10241	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.898%
10242	TEGEL GROUP	0.000%	99.898%
10243	ALLCARGO	0.000%	99.899%
10244	HANKOOK SHELL O	0.000%	99.899%
10245	JSL SA	0.000%	99.899%
10246	SHIN-ETSU POLYM	0.000%	99.899%
10247	WEATHERNEWS INC	0.000%	99.900%
10248	LOJAS AMERICANA	0.000%	99.900%
10249	DYNASTY CERAMIC	0.000%	99.900%
10250	NETRONIX INC	0.000%	99.900%
10251	LIFCO AB-B SHS	0.000%	99.901%
10252	SUNTECK	0.000%	99.901%
10253	LIHOM-CUCHEN CO	0.000%	99.901%
10254	MANITOU	0.000%	99.901%
10255	CPMC HLDGS LTD	0.000%	99.901%
10256	PYI CORPORATION	0.000%	99.902%
10257	KUNG SING ENGIN	0.000%	99.902%
10258	KYORITSU PRINTI	0.000%	99.902%
10259	KINGMAKER FOOTW	0.000%	99.902%
10260	NAKAYAMA STEEL	0.000%	99.903%
10261	SINTEX INDUSTRI	0.000%	99.903%
10262	BOUSTEAD PLANTA	0.000%	99.903%
10263	MARKSANS PHARMA	0.000%	99.903%
10264	CJ FOOD SYSTEM	0.000%	99.904%
10265	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.904%
10266	PACIFIC CURRENT	0.000%	99.904%
10267	CYBERPOWER SYST	0.000%	99.904%
10268	DAIDOH	0.000%	99.904%
10269	ZEALAND PHARMA	0.000%	99.905%
10270	ABBOTT INDIA LT	0.000%	99.905%
10271	TOMATO BANK LTD	0.000%	99.905%
10272	WMIH CORP COMMON STOCK USD.00001	0.000%	99.905%
10273	BIG SHOPPING CE	0.000%	99.906%
10274	OL GROUPE SA	0.000%	99.906%
10275	ENDUR TECH	0.000%	99.906%
10276	TECHNOTRANS AG	0.000%	99.906%
10277	FIRST JUКEN CO	0.000%	99.907%
10278	KYOWA LEATHER	0.000%	99.907%
10279	BOO KOOK	0.000%	99.907%
10280	PC TEL INC COMMON STOCK USD.001	0.000%	99.907%
10281	UTD PLANTATION	0.000%	99.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.908%
10283	POLYTEC ASSET H	0.000%	99.908%
10284	YELP INC COMMON STOCK USD.000001	0.000%	99.908%
10285	FUJISHOJI CO.LT	0.000%	99.908%
10286	NAK SEALING	0.000%	99.909%
10287	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.909%
10288	MEDIA PRIMA BHD	0.000%	99.909%
10289	AKIS GAYRIMENKU	0.000%	99.909%
10290	BEIJINGWEST IND	0.000%	99.909%
10291	NEMAK SAB DE CV	0.000%	99.910%
10292	SAMYA TONG	0.000%	99.910%
10293	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.910%
10294	CAN DO CO LTD	0.000%	99.910%
10295	BANGKOK AVIAT F	0.000%	99.911%
10296	BOOM LOGISTICS	0.000%	99.911%
10297	SCOPE METALS GR	0.000%	99.911%
10298	JAPAN OIL TRANS	0.000%	99.911%
10299	EIH LTD	0.000%	99.911%
10300	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.912%
10301	GRANGE RESOURCE	0.000%	99.912%
10302	PHILLIPS CARBON	0.000%	99.912%
10303	JHSF PARTICIPAC	0.000%	99.912%
10304	KEIHANSHIN RL	0.000%	99.913%
10305	MIVTACH SHAMIR	0.000%	99.913%
10306	FOOD EMPIRE HOL	0.000%	99.913%
10307	KEY TRONIC CORP COMMON STOCK	0.000%	99.913%
10308	LINEDATA SERVIC	0.000%	99.913%
10309	SUN KING POWER	0.000%	99.914%
10310	EMPEROR ENTERTA	0.000%	99.914%
10311	VITRO SA	0.000%	99.914%
10312	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.914%
10313	REGENT PACIFIC	0.000%	99.914%
10314	POSFUL CORPORAT	0.000%	99.915%
10315	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.915%
10316	MNTECH	0.000%	99.915%
10317	FILA SPA	0.000%	99.915%
10318	TAT HONG HOLDIN	0.000%	99.916%
10319	HONG YI FIBER I	0.000%	99.916%
10320	CHEUK NANG HLDG	0.000%	99.916%
10321	KOMEHYO	0.000%	99.916%
10322	LIFENET INSURAN	0.000%	99.916%
10323	TOKYO SANGY	0.000%	99.917%
10324	TAO HEUNG HOLDI	0.000%	99.917%
10325	BSL CORPORATION	0.000%	99.917%
10326	KEIYU CO., LTD	0.000%	99.917%
10327	REALDOLMEN	0.000%	99.917%
10328	HALOWS CO LTD	0.000%	99.918%
10329	TAIHEIYO KOUHAT	0.000%	99.918%
10330	SAN FANG CHEMIC	0.000%	99.918%
10331	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	STAR MEDIA GROU	0.000%	99.919%
10333	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.919%
10334	YAIZU SUISANKAG	0.000%	99.919%
10335	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.919%
10336	RAFAEL HOLDINGS INC CLASS B COMMON STOCK	0.000%	99.919%
10337	PTG ENERGY PCL	0.000%	99.920%
10338	GEO ENERGY RESO	0.000%	99.920%
10339	AWARE INC	0.000%	99.920%
10340	MIGROS TICARET	0.000%	99.920%
10341	KG ETS	0.000%	99.920%
10342	GRUPO ARGOS SA	0.000%	99.921%
10343	KEYANG ELEC	0.000%	99.921%
10344	MUTOW CO LTD	0.000%	99.921%
10345	SPARKLE	0.000%	99.921%
10346	TRIVENI ENGINEE	0.000%	99.921%
10347	SKF INDIA LTD	0.000%	99.922%
10348	STADIO HOLDINGS	0.000%	99.922%
10349	ENERGY RESOURCE	0.000%	99.922%
10350	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.922%
10351	HUANG HSIANG CO	0.000%	99.923%
10352	KOLAO HOLDINGS	0.000%	99.923%
10353	IMPEXMETAL	0.000%	99.923%
10354	B2HOLDING ASA	0.000%	99.923%
10355	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.923%
10356	GOLFZON CO LTD	0.000%	99.924%
10357	TOBU STORE CO L	0.000%	99.924%
10358	CHANGH ETH	0.000%	99.924%
10359	C.BANNER INTERN	0.000%	99.924%
10360	UNION MEDICAL H	0.000%	99.924%
10361	IMPERIAL HOTEL	0.000%	99.925%
10362	MJ GLEESON PLC	0.000%	99.925%
10363	KLEANNARA CO LT	0.000%	99.925%
10364	GHCL LTD	0.000%	99.925%
10365	SHIMOJIMA CO LT	0.000%	99.925%
10366	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.926%
10367	LARGO RESOURCES	0.000%	99.926%
10368	BANCA SISTEMA S	0.000%	99.926%
10369	ALMIRALL SA	0.000%	99.926%
10370	EBARA FOODS IND	0.000%	99.926%
10371	CAVOTEC SA	0.000%	99.927%
10372	KAORI HEAT TREA	0.000%	99.927%
10373	KNR CONSTRUCTIO	0.000%	99.927%
10374	MALAKOFF CORP B	0.000%	99.927%
10375	INDUSTRIAL BLDG	0.000%	99.927%
10376	CHILLED & FROZE	0.000%	99.928%
10377	TAIWAN PAPER&PU	0.000%	99.928%
10378	EMPERADOR INC	0.000%	99.928%
10379	SINCERE WATCH H	0.000%	99.928%
10380	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.928%
10381	CARASSO MOTORS	0.000%	99.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	JK PAPER	0.000%	99.929%
10383	FUTURE LIFESTYL	0.000%	99.929%
10384	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.929%
10385	TRADELINK ELECT	0.000%	99.929%
10386	BLUECOM	0.000%	99.930%
10387	KINGSGATE CONSD	0.000%	99.930%
10388	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.930%
10389	ECHELON FINANCI	0.000%	99.930%
10390	METRO KAJANG HL	0.000%	99.930%
10391	SEVERFIELD-ROWE	0.000%	99.931%
10392	MAX INDIA LTD/N	0.000%	99.931%
10393	RATNAMANI METAL	0.000%	99.931%
10394	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.931%
10395	TYCOONS GROUP E	0.000%	99.931%
10396	DAEWON SANUP	0.000%	99.932%
10397	CHINA NT PHARMA	0.000%	99.932%
10398	JUTAL OFFSHORE	0.000%	99.932%
10399	TAIWAN FIRE & M	0.000%	99.932%
10400	SANFORD LTD	0.000%	99.932%
10401	SYARIKAT TAKAFU	0.000%	99.933%
10402	AMICA WRONKI	0.000%	99.933%
10403	MAX'S GROUP INC	0.000%	99.933%
10404	WISDOM HOLDINGS	0.000%	99.933%
10405	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.933%
10406	SAFETY GODOWN C	0.000%	99.934%
10407	MARCOPOLO SA	0.000%	99.934%
10408	YNH PROPERTY BH	0.000%	99.934%
10409	FOM CONST Y CON	0.000%	99.934%
10410	HONG LEONG ASIA	0.000%	99.934%
10411	MYSTATE LTD	0.000%	99.935%
10412	FDC LTD/INDIA	0.000%	99.935%
10413	BURWILL HOLDING	0.000%	99.935%
10414	APPROACH RESOUR	0.000%	99.935%
10415	MAHARASHTRA SEA	0.000%	99.935%
10416	ESSEL PROP	0.000%	99.936%
10417	DA MING INTERNA	0.000%	99.936%
10418	JIANGNAN GROUP	0.000%	99.936%
10419	CK LIFE SCIENCE	0.000%	99.936%
10420	ALLIANZ MALAYSI	0.000%	99.936%
10421	ASTRAL POLY	0.000%	99.936%
10422	PERENNIAL REAL	0.000%	99.937%
10423	THORN GROUP LTD	0.000%	99.937%
10424	SHIZUKI ELECTRI	0.000%	99.937%
10425	RETAIL FOOD GRO	0.000%	99.937%
10426	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.937%
10427	CHINA ELECT COR	0.000%	99.938%
10428	BASWARE OYJ	0.000%	99.938%
10429	INVESTIS HOLDIN	0.000%	99.938%
10430	WAH SEONG	0.000%	99.938%
10431	COCO'S JAPAN CO	0.000%	99.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.939%
10433	ECOGREEN FINE C	0.000%	99.939%
10434	PIHLAJALINNA OY	0.000%	99.939%
10435	SHIHLIN ELEC &	0.000%	99.939%
10436	SRI AYUDHYA	0.000%	99.939%
10437	CATHAY NO 1 REI	0.000%	99.939%
10438	VICTORY NEW MAT	0.000%	99.940%
10439	VINA CONCHA Y T	0.000%	99.940%
10440	TRIFAST PLC	0.000%	99.940%
10441	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.940%
10442	VAIBHAV GL	0.000%	99.940%
10443	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.941%
10444	TAIYEN BIOTECH	0.000%	99.941%
10445	ANIMA HOLDING S	0.000%	99.941%
10446	ACNB CORP COMMON STOCK USD2.5	0.000%	99.941%
10447	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.941%
10448	PROGRESS WERK A	0.000%	99.942%
10449	PAN BROTHERS TB	0.000%	99.942%
10450	T4F ENTRETENIMN	0.000%	99.942%
10451	SIMPLEX INFRAST	0.000%	99.942%
10452	TIANJIN DEVMT H	0.000%	99.942%
10453	SINGAPORE BUS S	0.000%	99.942%
10454	NATURAL ALTERNT	0.000%	99.943%
10455	SOLAR INDUS	0.000%	99.943%
10456	JYOTHY LABORATO	0.000%	99.943%
10457	NSL LTD	0.000%	99.943%
10458	NEW YORK & CO I	0.000%	99.943%
10459	1ST INSURANCE C	0.000%	99.944%
10460	SWORD GROUP	0.000%	99.944%
10461	TRINITY LTD	0.000%	99.944%
10462	NEPES CORPORATI	0.000%	99.944%
10463	CHINA FINANCIAL	0.000%	99.944%
10464	S.A.S. DRAGON H	0.000%	99.944%
10465	KONDOTEC INC	0.000%	99.945%
10466	MNRB HOLDINGS B	0.000%	99.945%
10467	TECNISA SA	0.000%	99.945%
10468	GFOOT CO LTD	0.000%	99.945%
10469	ADVANCETEK ENTE	0.000%	99.945%
10470	PLATZER FASTIGH	0.000%	99.945%
10471	ROXY-PACIFIC HO	0.000%	99.946%
10472	CELLCOM ISRAEL	0.000%	99.946%
10473	JINMAO INVESTME	0.000%	99.946%
10474	HORIZON SECURIT	0.000%	99.946%
10475	ALKANE RESOURCE	0.000%	99.946%
10476	YEEBO INT	0.000%	99.947%
10477	HUA ENG WIRE&CA	0.000%	99.947%
10478	MODERN DENTAL G	0.000%	99.947%
10479	PHIHONG TECHNOL	0.000%	99.947%
10480	PP PROPERTI TBK	0.000%	99.947%
10481	CASTINGS	0.000%	99.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	BAJAJ CORP LTD	0.000%	99.948%
10483	SINO GRANDNESS	0.000%	99.948%
10484	STANDARD CHEMIC	0.000%	99.948%
10485	SELVAAG BOLIG A	0.000%	99.948%
10486	KIM LOONG RESOU	0.000%	99.948%
10487	TAINAN ENTERPRI	0.000%	99.948%
10488	PACASMAYO	0.000%	99.949%
10489	AKZO NOBEL INDI	0.000%	99.949%
10490	INROM CONSTRUCT	0.000%	99.949%
10491	UEM EDGENTA BHD	0.000%	99.949%
10492	CLINICA LAS CON	0.000%	99.949%
10493	TWIN DISC INC COMMON STOCK	0.000%	99.950%
10494	DONG A ELTEK CO	0.000%	99.950%
10495	GE T&D INDIA LT	0.000%	99.950%
10496	DOUBLEDRAGON PR	0.000%	99.950%
10497	TOHOKU BANK	0.000%	99.950%
10498	PESTECH	0.000%	99.950%
10499	VALNEVA SE	0.000%	99.951%
10500	HANKUK PAPER MF	0.000%	99.951%
10501	LK TECH	0.000%	99.951%
10502	KPX CHEMICAL	0.000%	99.951%
10503	SUNDARAM FINANC	0.000%	99.951%
10504	HIROSHIMA ELEC	0.000%	99.951%
10505	HANMI SEMICONDU	0.000%	99.952%
10506	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.952%
10507	MC GROUP PUBLIC	0.000%	99.952%
10508	NIIT	0.000%	99.952%
10509	R1 RCM INC COMMON STOCK USD.01	0.000%	99.952%
10510	ENERGY EQUITY C	0.000%	99.952%
10511	DONG AH TIR	0.000%	99.953%
10512	OLVI OYJ-A SHAR	0.000%	99.953%
10513	CHOSUN REFRACTO	0.000%	99.953%
10514	KAPSCH TRAFFICC	0.000%	99.953%
10515	EUROTECH SPA	0.000%	99.953%
10516	TOKYO TEKKO CO	0.000%	99.954%
10517	INTL PAPER	0.000%	99.954%
10518	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.954%
10519	LBS BINA GROUP	0.000%	99.954%
10520	KANSAI SUPERMAR	0.000%	99.954%
10521	KMH	0.000%	99.954%
10522	CALEDONIA MININ	0.000%	99.955%
10523	MAHINDRA LIFESC	0.000%	99.955%
10524	JINLI GROUP HOL	0.000%	99.955%
10525	SHRIRAM EPC	0.000%	99.955%
10526	CRAWFORD & CO	0.000%	99.955%
10527	DY CORP	0.000%	99.955%
10528	NADEX CO LTD	0.000%	99.956%
10529	CONTROLADORA VU	0.000%	99.956%
10530	VGI GLOBAL MEDI	0.000%	99.956%
10531	CHINOOK ENERGY	0.000%	99.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	CHAMPION TECHNO	0.000%	99.956%
10533	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.956%
10534	ORIENT CEME	0.000%	99.957%
10535	VBG GROUP AB	0.000%	99.957%
10536	LUCAS BOLS NV	0.000%	99.957%
10537	INFOMEDIA	0.000%	99.957%
10538	MAXITRANS INDS	0.000%	99.957%
10539	AGV PRODUCTS	0.000%	99.957%
10540	CHORUS LTD ADR ADR	0.000%	99.958%
10541	MIN AIK TECHNOL	0.000%	99.958%
10542	MAXVALU NISHINI	0.000%	99.958%
10543	TOWN HEALTH INT	0.000%	99.958%
10544	SANYO ENG & CON	0.000%	99.958%
10545	VULCABRAS AZALE	0.000%	99.958%
10546	YOUYUAN INTERNA	0.000%	99.959%
10547	SAVEZONE IC	0.000%	99.959%
10548	PETRA FOODS LTD	0.000%	99.959%
10549	DHAMPUR SUGAR M	0.000%	99.959%
10550	COCA-COLA ICECE	0.000%	99.959%
10551	AZORIM-INVESTME	0.000%	99.959%
10552	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.959%
10553	QUINTIS LTD	0.000%	99.960%
10554	GUORUI PROPERTI	0.000%	99.960%
10555	SUNDARAM	0.000%	99.960%
10556	ITAB SHOP CONCE	0.000%	99.960%
10557	MEDCO ENERGI IN	0.000%	99.960%
10558	NEPTUNE TECHNOL	0.000%	99.960%
10559	TSEC CORP	0.000%	99.961%
10560	HT MEDIA LTD	0.000%	99.961%
10561	INTER CARS SA	0.000%	99.961%
10562	BLUE SQUARE REA	0.000%	99.961%
10563	STRONG PETROCHE	0.000%	99.961%
10564	SERVIZI ITALIA	0.000%	99.961%
10565	FULLER SMITH &	0.000%	99.962%
10566	HATHWAY CABLE	0.000%	99.962%
10567	April Group	0.000%	99.962%
10568	WESTPORT INNOVA	0.000%	99.962%
10569	KYOCERA CORP SPONS ADR ADR	0.000%	99.962%
10570	TERAGO INC COMM	0.000%	99.962%
10571	MAUREL ET PROM	0.000%	99.963%
10572	MINEROS S.A.	0.000%	99.963%
10573	PLAYMATES TOYS	0.000%	99.963%
10574	GOLDIS BHD	0.000%	99.963%
10575	MORTGAGE CHOICE	0.000%	99.963%
10576	CENTURY PACIFIC	0.000%	99.963%
10577	ASHTROM PROPERT	0.000%	99.963%
10578	CHINA HANKING H	0.000%	99.964%
10579	GLOBAL MEDICAL REIT INC REIT	0.000%	99.964%
10580	ISENTIA GROUP L	0.000%	99.964%
10581	KINTETSU DPT ST	0.000%	99.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	MYER HOLDINGS L	0.000%	99.964%
10583	SINO THAI EN,FG	0.000%	99.964%
10584	NNIT A/S	0.000%	99.965%
10585	LYDIAN INTERNAT	0.000%	99.965%
10586	AES GENER SA	0.000%	99.965%
10587	TOPPS TILES	0.000%	99.965%
10588	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.965%
10589	GRANULES INDIA	0.000%	99.965%
10590	ISE CHEMICAL CO	0.000%	99.966%
10591	SANYO HOUSING N	0.000%	99.966%
10592	HENGDELI HOLDIN	0.000%	99.966%
10593	PARANAPANEMA SA	0.000%	99.966%
10594	SKYLINE CORP	0.000%	99.966%
10595	CARR'S GROUP PL	0.000%	99.966%
10596	CW GROUP HLDGS	0.000%	99.966%
10597	BANYAN TREE HOL	0.000%	99.967%
10598	INDIAN OVERSEAS	0.000%	99.967%
10599	NOBLE GROUP LTD	0.000%	99.967%
10600	MERCK LTD	0.000%	99.967%
10601	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.967%
10602	HWA SHIN CO	0.000%	99.967%
10603	INGERSOLL	0.000%	99.968%
10604	SITOIY GROUP HLD	0.000%	99.968%
10605	PINE CLIFF ENER	0.000%	99.968%
10606	TOW CO LTD	0.000%	99.968%
10607	THAIFOODS GROUP	0.000%	99.968%
10608	FIRSTSOURCE SOL	0.000%	99.968%
10609	ZHUHAI HLDGS IN	0.000%	99.968%
10610	BIFFA PLC	0.000%	99.969%
10611	GREAVES COT	0.000%	99.969%
10612	PHILEX MINING C	0.000%	99.969%
10613	PFENEX INC COMMON STOCK USD.001	0.000%	99.969%
10614	WING TAI PROPER	0.000%	99.969%
10615	INDO COUNT INDU	0.000%	99.969%
10616	UNITED MICROELECTRON SP ADR ADR	0.000%	99.969%
10617	PURAVANKARA PRO	0.000%	99.970%
10618	NORWEGIAN PROPE	0.000%	99.970%
10619	BILLABONG INTER	0.000%	99.970%
10620	NAGANO KEIKI CO	0.000%	99.970%
10621	SELCUK ECZA DEP	0.000%	99.970%
10622	AGORA	0.000%	99.970%
10623	KRAKATAU STEEL	0.000%	99.971%
10624	NATURES SUNSHIN	0.000%	99.971%
10625	PANINVEST TBK	0.000%	99.971%
10626	AEGIS LOGISTICS	0.000%	99.971%
10627	KISCO HOLDINGS	0.000%	99.971%
10628	SANGSIN BRAKE	0.000%	99.971%
10629	BCO DESIO E BRI	0.000%	99.971%
10630	BANK INTERNASIO	0.000%	99.972%
10631	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	DUTY FREE INTER	0.000%	99.972%
10633	MACMAHON HOLDIN	0.000%	99.972%
10634	DONGBU SECURITI	0.000%	99.972%
10635	SILOAM INTERNAT	0.000%	99.972%
10636	BEST BRIDAL INC	0.000%	99.972%
10637	PRIME FOCUS	0.000%	99.973%
10638	CERAGON NETWORK	0.000%	99.973%
10639	KIMOTO CO LTD	0.000%	99.973%
10640	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.973%
10641	GROUP LEASE PUB	0.000%	99.973%
10642	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.973%
10643	FAGRON	0.000%	99.973%
10644	SKANDINAVISKA E	0.000%	99.974%
10645	MAGNI-TECH INDU	0.000%	99.974%
10646	BOOT(HENRY) & S	0.000%	99.974%
10647	SEJONG INDUSTRI	0.000%	99.974%
10648	TBK Co., Ltd.	0.000%	99.974%
10649	NAVKAR CORP LTD	0.000%	99.974%
10650	BLACK BOX CORP	0.000%	99.974%
10651	ORIGIN ELECTRIC	0.000%	99.975%
10652	CGN MINING CO L	0.000%	99.975%
10653	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.975%
10654	VOLT INFO SCIEN	0.000%	99.975%
10655	SHIDAX CORP	0.000%	99.975%
10656	Tessi S.A.	0.000%	99.975%
10657	HAGOROMO FOODS	0.000%	99.975%
10658	DIALIGHT PLC	0.000%	99.976%
10659	PERMANENT TSB G	0.000%	99.976%
10660	HEIDELBERGCEMEN	0.000%	99.976%
10661	THERMAX LTD	0.000%	99.976%
10662	YUNNAN WATER IN	0.000%	99.976%
10663	MTLM	0.000%	99.976%
10664	DIFFER GRP	0.000%	99.976%
10665	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.977%
10666	HANA MICROELECT	0.000%	99.977%
10667	GWANGJU SHINSEG	0.000%	99.977%
10668	SSI GROUP INC	0.000%	99.977%
10669	TERNA ENERGY SA	0.000%	99.977%
10670	YAC CO LTD	0.000%	99.977%
10671	CMMB VISION HOL	0.000%	99.977%
10672	KINKI SHARYO CO	0.000%	99.977%
10673	FAR EAST HOLDIN	0.000%	99.978%
10674	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.978%
10675	WHIRLPOOL OF IN	0.000%	99.978%
10676	RAMKRISHNA	0.000%	99.978%
10677	ALEMBIC LTD	0.000%	99.978%
10678	SIYARAM	0.000%	99.978%
10679	ROS AGRO PLC GD	0.000%	99.978%
10680	SP SETIA BHD GR	0.000%	99.979%
10681	VISTA GROUP INT	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	GRANDVISION BV	0.000%	99.979%
10683	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.979%
10684	ENEA AB	0.000%	99.979%
10685	HON KWOK LAND I	0.000%	99.979%
10686	FOXTONS GROUP P	0.000%	99.979%
10687	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.979%
10688	IMMOBILIARE GRA	0.000%	99.980%
10689	CHINA RUNDONG A	0.000%	99.980%
10690	LOW KENG HUAT(S	0.000%	99.980%
10691	OZFOREX GROUP L	0.000%	99.980%
10692	HOSTELWORLD GRO	0.000%	99.980%
10693	VOLUTION GROUP	0.000%	99.980%
10694	ALLGEIER SE	0.000%	99.980%
10695	WORLD HOLDINGS	0.000%	99.980%
10696	NEXUS AG	0.000%	99.981%
10697	SHUNFENG INTL C	0.000%	99.981%
10698	TOTAL GABON	0.000%	99.981%
10699	SHILPA MED	0.000%	99.981%
10700	TURK TRKTOR VE	0.000%	99.981%
10701	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.981%
10702	LINK NET TBK PT	0.000%	99.981%
10703	MIRZA INTERNATI	0.000%	99.981%
10704	NEW TIMES ENERG	0.000%	99.982%
10705	RAI WAY SPA	0.000%	99.982%
10706	CUSTODIAN REIT	0.000%	99.982%
10707	YIP'S CHEMICAL	0.000%	99.982%
10708	LEIFHEIT AG	0.000%	99.982%
10709	TAKASHIMA & CO	0.000%	99.982%
10710	KASEN INTERNATI	0.000%	99.982%
10711	INTERSHOP HOLDI	0.000%	99.982%
10712	COCA-COLA EMBON	0.000%	99.983%
10713	WARTECK INVEST	0.000%	99.983%
10714	ASIA SATELLITE	0.000%	99.983%
10715	GDI INTERGRATED	0.000%	99.983%
10716	HUAJUN HOLDINGS	0.000%	99.983%
10717	LAKSHMI VILAS B	0.000%	99.983%
10718	TOKYO THEATRES	0.000%	99.983%
10719	BANCO PAN SA	0.000%	99.983%
10720	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.983%
10721	LOGISTEC CORP C	0.000%	99.984%
10722	FREQUENCY ELEC	0.000%	99.984%
10723	DRDGOLD LTD	0.000%	99.984%
10724	ATHENS WATER SU	0.000%	99.984%
10725	PACIFIC ONLINE	0.000%	99.984%
10726	FUJISASH CO LTD	0.000%	99.984%
10727	TAKE SOLUTN	0.000%	99.984%
10728	GOOD RESOURCES	0.000%	99.984%
10729	DICKSON CONCEPT	0.000%	99.985%
10730	BOER POWER HOLD	0.000%	99.985%
10731	CRISIL LTD	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.985%
10733	ERICSSON LM-A S	0.000%	99.985%
10734	WEE HUR HOLDING	0.000%	99.985%
10735	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.985%
10736	EZRA HOLDINGS	0.000%	99.985%
10737	PHARMA MAR SA	0.000%	99.985%
10738	D.B. CORP LIMIT	0.000%	99.986%
10739	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.986%
10740	UTD MALACCA BER	0.000%	99.986%
10741	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.986%
10742	PT INTERNATIONA	0.000%	99.986%
10743	NISSEI INDUSTRI	0.000%	99.986%
10744	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.986%
10745	KIAN JOO CAN FC	0.000%	99.986%
10746	FABRYKI MEBLI F	0.000%	99.986%
10747	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.987%
10748	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.987%
10749	MIRAIAL CO LTD	0.000%	99.987%
10750	AFFINE	0.000%	99.987%
10751	LIBERTY GOLD CO	0.000%	99.987%
10752	TILT RENEWABLES	0.000%	99.987%
10753	GLAXO SMITHKLIN	0.000%	99.987%
10754	HIBISCUS PETROL	0.000%	99.987%
10755	COXON PRECISE I	0.000%	99.987%
10756	TOTAL ACCESS CO	0.000%	99.987%
10757	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.988%
10758	MARUYAMA MFG CO	0.000%	99.988%
10759	WIN HANVERKY HO	0.000%	99.988%
10760	INTRALOT SA - I	0.000%	99.988%
10761	HOKKAI CAN CO	0.000%	99.988%
10762	BEADELL RESOURC	0.000%	99.988%
10763	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.988%
10764	EUROZ LTD	0.000%	99.988%
10765	SALUTICA	0.000%	99.988%
10766	STP & I PCL-FOR	0.000%	99.988%
10767	HONEYWELL	0.000%	99.989%
10768	LSL PROPERTY SE	0.000%	99.989%
10769	MIYOSHI OIL & F	0.000%	99.989%
10770	APAR INDS	0.000%	99.989%
10771	TENWOW INTL HLD	0.000%	99.989%
10772	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.989%
10773	DYNAMIC ELECTRO	0.000%	99.989%
10774	ROULARTA MEDIA	0.000%	99.989%
10775	BIO PAPPEL SAB	0.000%	99.989%
10776	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.989%
10777	AYGAZ	0.000%	99.990%
10778	S.T.CHEMICAL CO	0.000%	99.990%
10779	RIZAL COMM BAN	0.000%	99.990%
10780	ASHFORD INC COMMON STOCK USD.01	0.000%	99.990%
10781	INES CORPORATIO	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.990%
10783	TRIVENI TURBINE	0.000%	99.990%
10784	KAM HING INTERN	0.000%	99.990%
10785	GROUP FIVE	0.000%	99.990%
10786	NIPPON FILCON C	0.000%	99.990%
10787	LIPPO CIKARANG	0.000%	99.990%
10788	MCKAY SECURITIE	0.000%	99.991%
10789	ONO SOKKI CO	0.000%	99.991%
10790	OOEDO ONSEN REI	0.000%	99.991%
10791	IPE GROUP LTD	0.000%	99.991%
10792	PMP COMMUNICATI	0.000%	99.991%
10793	RECKON LTD	0.000%	99.991%
10794	STARK TECHNOLOG	0.000%	99.991%
10795	CB INDUSTRIAL P	0.000%	99.991%
10796	MEDICAL SYSTEM	0.000%	99.991%
10797	RXP SERVICES LT	0.000%	99.991%
10798	DYAX CORPORATIO	0.000%	99.991%
10799	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.992%
10800	VICTORY CITY IN	0.000%	99.992%
10801	TAUNG GOLD INTE	0.000%	99.992%
10802	ELEC DE STRASBO	0.000%	99.992%
10803	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.992%
10804	STREET CAPITAL	0.000%	99.992%
10805	BOMBAY RAYON FA	0.000%	99.992%
10806	BSQUARE CORP COMMON STOCK	0.000%	99.992%
10807	SIERRA METALS I	0.000%	99.992%
10808	MIMAKI ENGINEER	0.000%	99.992%
10809	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.992%
10810	INTEVAC INC	0.000%	99.992%
10811	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.993%
10812	ANTALIS INTERNA	0.000%	99.993%
10813	SALEM COMM CORP	0.000%	99.993%
10814	ASANTE INC	0.000%	99.993%
10815	TOWN CENTRE SEC	0.000%	99.993%
10816	HOKKAIDO GAS CO	0.000%	99.993%
10817	OLYMPIC CORP	0.000%	99.993%
10818	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.993%
10819	CROCODILE GARME	0.000%	99.993%
10820	PROMOTORA Y OPE	0.000%	99.993%
10821	TOWER LTD	0.000%	99.993%
10822	TEN PEAKS COFFE	0.000%	99.993%
10823	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.994%
10824	BOLU CIMENTO SA	0.000%	99.994%
10825	GUANGNAN(HLDGS)	0.000%	99.994%
10826	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.994%
10827	MEDIVIR	0.000%	99.994%
10828	HANISON CONSTRU	0.000%	99.994%
10829	FRAGRANCE GROUP	0.000%	99.994%
10830	KOSEI SECURITIE	0.000%	99.994%
10831	XERIUM TECHNOLO	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	COLUMBUS GOLD C	0.000%	99.994%
10833	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.994%
10834	ALANDSBANKEN	0.000%	99.994%
10835	13 HOLDINGS LTD	0.000%	99.994%
10836	AUSWIDE BANK LT	0.000%	99.995%
10837	GALLANT VENTURE	0.000%	99.995%
10838	OTSUKA KAGU	0.000%	99.995%
10839	DYNASTY FINE WI	0.000%	99.995%
10840	GLORIOUS SUN EN	0.000%	99.995%
10841	ZEDGE INC CL B COMMON STOCK	0.000%	99.995%
10842	AMREP CORP COMMON STOCK USD.1	0.000%	99.995%
10843	SUNWAY CONSTRUC	0.000%	99.995%
10844	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.995%
10845	A&D CO LTD	0.000%	99.995%
10846	ASPEN GROUP	0.000%	99.995%
10847	PRIME MEDIA GRO	0.000%	99.995%
10848	MOTHERCARE	0.000%	99.995%
10849	FOUNTAIN SET HL	0.000%	99.995%
10850	V1 GROUP LTD	0.000%	99.996%
10851	SILVER BASE GRO	0.000%	99.996%
10852	TSUI WAH HOLDIN	0.000%	99.996%
10853	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.996%
10854	MEGASTUDY CO LT	0.000%	99.996%
10855	NAGARJUNA FERTI	0.000%	99.996%
10856	NATIONAL AGRICU	0.000%	99.996%
10857	ADDNODE GROUP A	0.000%	99.996%
10858	ANXIN-CHINA HOL	0.000%	99.996%
10859	TSH RESOURCES B	0.000%	99.996%
10860	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.996%
10861	BOUSTEAD PROJEC	0.000%	99.996%
10862	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.996%
10863	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.996%
10864	CST GROUP LTD	0.000%	99.996%
10865	CHINA PROPERTIE	0.000%	99.997%
10866	HIPAY GROUP SA	0.000%	99.997%
10867	MIN XIN HLDGS	0.000%	99.997%
10868	R.E.A. HOLDINGS	0.000%	99.997%
10869	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.997%
10870	HSIN CHONG CONS	0.000%	99.997%
10871	EASTMAIN RES IN	0.000%	99.997%
10872	K.P.R. MILL	0.000%	99.997%
10873	HITE HOLDINGS C	0.000%	99.997%
10874	STEEL & TUBE HL	0.000%	99.997%
10875	NICE SPA	0.000%	99.997%
10876	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.997%
10877	NRJ GROUP	0.000%	99.997%
10878	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.997%
10879	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.997%
10880	CHINA FIBER OPT	0.000%	99.997%
10881	JBF INDUSTRIES	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	IGUATEMI EMP SH	0.000%	99.997%
10883	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10884	PEARL ORIENTAL	0.000%	99.998%
10885	CORP BANK	0.000%	99.998%
10886	CHINA RARE EART	0.000%	99.998%
10887	LOTTE CONFECT	0.000%	99.998%
10888	TONGDA HONG TAI	0.000%	99.998%
10889	ABAN OFFSHORE	0.000%	99.998%
10890	TRUBA ALAM MANU	0.000%	99.998%
10891	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.998%
10892	GETIN HOLDING S	0.000%	99.998%
10893	US AUTO PARTS N	0.000%	99.998%
10894	FORTRESS GLOBAL	0.000%	99.998%
10895	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10896	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.998%
10897	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.998%
10898	I-CABLE COMMUNI	0.000%	99.998%
10899	BGR ENERGY SYST	0.000%	99.998%
10900	LAURA ASHLEY HO	0.000%	99.998%
10901	BLOOMSBURY PUBL	0.000%	99.998%
10902	DELTICOM AG	0.000%	99.998%
10903	FERRATUM OYJ	0.000%	99.998%
10904	AEGON NV	0.000%	99.998%
10905	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.999%
10906	BRILLIANT CIRCL	0.000%	99.999%
10907	KONG SUN HLDGS	0.000%	99.999%
10908	QUNXING PAPER H	0.000%	99.999%
10909	ECOSYNTHETIX IN	0.000%	99.999%
10910	RAFFLES EDUCATI	0.000%	99.999%
10911	PETRUS RESOURCE	0.000%	99.999%
10912	ARCELORMITTAL S	0.000%	99.999%
10913	TAKACHIHO KOHEK	0.000%	99.999%
10914	ABTERRA LTD	0.000%	99.999%
10915	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
10916	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10917	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
10918	LUKS GROUP (VH)	0.000%	99.999%
10919	YEO HIAP SENG	0.000%	99.999%
10920	HYFLUXSHOP	0.000%	99.999%
10921	TUNAS RIDEAN	0.000%	99.999%
10922	ENERGY ABSOLUTE	0.000%	99.999%
10923	BE GROUP AB	0.000%	99.999%
10924	DAN FORM HOLDIN	0.000%	99.999%
10925	CHINA DYNAMICS	0.000%	99.999%
10926	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10927	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	0.000%	99.999%
10928	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
10929	WATPAC LIMITED	0.000%	99.999%
10930	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
10931	JINDAL POLY FIL	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	CHARGEURS SA	0.000%	99.999%
10933	CARINDALE PROPE	0.000%	99.999%
10934	QUMU CORP COMMON STOCK USD.01	0.000%	100.000%
10935	IRC LIMITED	0.000%	100.000%
10936	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.000%
10937	TEEKAY TANKERS	0.000%	100.000%
10938	SOCIETE MANUTAN	0.000%	100.000%
10939	ARALEZ PHARMACE	0.000%	100.000%
10940	SINAR MAS MULTI	0.000%	100.000%
10941	PERPETUAL ENERG	0.000%	100.000%
10942	PACIFIC ANDES I	0.000%	100.000%
10943	BOLLORE SA	0.000%	100.000%
10944	ASCENDANT RESOU	0.000%	100.000%
10945	LEE & MAN CHEMI	0.000%	100.000%
10946	DOGUS OTOMOTIV	0.000%	100.000%
10947	SAFEWAY INC	0.000%	100.000%
10948	MUNSUN CAP	0.000%	100.000%
10949	AVENG	0.000%	100.000%
10950	CSMALL GROUP LT	0.000%	100.000%
10951	K1 VENTURES LTD	0.000%	100.000%
10952	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10953	CHINA SOFT POWE	0.000%	100.000%
10954	CROWN CONFECTIO	0.000%	100.000%
10955	PROBI AB	0.000%	100.000%
10956	SWIBER HOLDINGS	0.000%	100.000%
10957	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10958	CARE PROPERTY I	0.000%	100.000%
10959	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10960	MIDLAND IC&I LT	0.000%	100.000%
10961	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
10962	MINGFA GROUP	0.000%	100.000%
10963	IMMOBEL	0.000%	100.000%
10964	GAYATRI HIGHWAY	0.000%	100.000%
10965	CARPETRIGHT	0.000%	100.000%
10966	NOVUS HOLDINGS	0.000%	100.000%
10967	SPORTECH PLC	0.000%	100.000%
10968	TALVIVAARA MINI	0.000%	100.000%
10969	PALADIN ENERGY	0.000%	100.000%
10970	ASTRO JAPAN PR	0.000%	100.000%
10971	CHENNAI SUPER K	0.000%	100.000%
10972	NORDIC AMERICAN	0.000%	100.000%
10973	SING HOLDINGS L	0.000%	100.000%
10974	ZENITH CAPITAL	0.000%	100.000%
10975	TRADA MARITIME	0.000%	100.000%
10976	PRIMARY HLTH PR	0.000%	100.000%
10977	ORBITE TECHNOLO	0.000%	100.000%
10978	STRAD ENERGY SE	0.000%	100.000%
10979	EMPRESAS ICA SA	0.000%	100.000%
10980	CHINA HUIZHAN D	0.000%	100.000%
10981	BERJAYA LAND BH	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10982	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10983	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10984	PLATINUM GROUP	0.000%	100.000%
10985	ORMAT TECHNOLOG	0.000%	100.000%
10986	TRAKCJA SA	0.000%	100.000%
10987	BANCA MONTE DEI	0.000%	100.000%
10988	RB ENERGY INC	0.000%	100.000%
10989	DEVA HLDG	0.000%	100.000%
10990	ENERGIX-RENEWAB	0.000%	100.000%
10991	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10992	BGP HOLDINGS (P	-	100.000%
10993	QLT INC CLASS A	-	100.000%
10994	RHB CAPITAL BHD	-	100.000%
10995	BCO ESPIR SANTO	-	100.000%
10996	EGANAGOLDPFEIL	-	100.000%
10997	PRIME RETIREMEN	-	100.000%
10998	MONTEA SCA RTS	-	100.000%
10999	CHINA METAL REC	-	100.000%
11000	QLT INC DOJ/SEC	-	100.000%
11001	PRIME AET & D H	-	100.000%
11002	PEACE MARK HLDG	-	100.000%
11003	CHINA LUMENA NE	-	100.000%
11004	RREEF CHINA COM	-	100.000%
11005	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
11006	HANFENG EVERGRE	-	100.000%
11007	LIPPO KARAWACI	-	100.000%
11008	VIRGIN AUSTRALI	-	100.000%
11009	MANITOK ENERGY	-	100.000%
11010	LIGHTSTREAM RES	-	100.000%
11011	C A DE MEDITERR	-	100.000%
11012	MINCO BASE META	-	100.000%
11013	TOUCHSTONE EXPL	-	100.000%
11014	FUBON FIN HOLDI	-	100.000%
11015	ARRIUM LTD	-	100.000%
11016	ANGLO IRISH BAN	-	100.000%
11017	INTERCELL AG RI	-	100.000%
11018	QLT INC WTS EXP	-	100.000%
11019	BERLIAN LAJU TA	-	100.000%
11020	AFRICA ISRAEL I	-	100.000%
11021	AFREN PLC COMMO	-	100.000%
11022	SNS REAAL GROEP	-	100.000%
11023	TRANSCOM WORLDW	-	100.000%
11024	US Wire Order -	-0.000%	100.000%