

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

As of January 31, 2018 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.635%	0.635%
2	BANK OF MONTREAL COMMON STOCK	0.629%	1.263%
3	AT+T INC COMMON STOCK USD1.0	0.585%	1.848%
4	APPLE INC	0.572%	2.420%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.536%	2.956%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.524%	3.479%
7	TORONTO DOMINION BANK COMMON STOCK	0.520%	4.000%
8	SUNCOR ENERGY INC COMMON STOCK	0.470%	4.470%
9	EXXON MOBIL CORP COMMON STOCK	0.463%	4.933%
10	ROYAL BANK OF CANADA COMMON STOCK	0.448%	5.381%
11	CAD - London	0.434%	5.815%
12	REP AUSTRIA GOV	0.406%	6.221%
13	EUROPEAN STABIL	0.403%	6.624%
14	FINLAND GOVERNMENT	0.399%	7.023%
15	SWEDISH GOVT 3.	0.394%	7.417%
16	BANK OF AMERICA	0.370%	7.787%
17	CAISSE D'AMORT	0.355%	8.142%
18	COMCAST CORP CLASS A COMMON STOCK USD.01	0.341%	8.483%
19	INTEL CORP COMMON STOCK USD.001	0.340%	8.823%
20	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.338%	9.161%
21	MICROSOFT CORP COMMON STOCK USD.00000625	0.337%	9.498%
22	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.331%	9.828%
23	TECK RESOURCES LTD CLS B COMMON STOCK	0.321%	10.149%
24	CHEVRON CORP COMMON STOCK USD.75	0.316%	10.464%
25	ORACLE CORP SR UNSECURED 09/21 1.9	0.315%	10.780%
26	FRENCH REPUBLIC	0.287%	11.067%
27	PFIZER INC COMMON STOCK USD.05	0.255%	11.322%
28	MANULIFE FINANCIAL CORP COMMON STOCK	0.251%	11.573%
29	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.249%	11.822%
30	CANADIAN NATURAL RESOURCES COMMON STOCK	0.246%	12.068%
31	CISCO SYSTEMS	0.245%	12.313%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	WAL-MART STORES	0.235%	12.548%
33	CITIGROUP INC COMMON STOCK USD.01	0.234%	12.782%
34	AMAZON.COM INC	0.227%	13.009%
35	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.224%	13.233%
36	MAGNA INTERNATIONAL INC COMMON STOCK	0.221%	13.454%
37	KREDIT FUER WIE	0.219%	13.673%
38	CANADA HOUSING	0.214%	13.888%
39	SAMSUNG ELECTRO	0.206%	14.094%
40	SUN LIFE FINANCIAL INC COMMON STOCK	0.202%	14.296%
41	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.197%	14.493%
42	KOMMUNINVEST I	0.195%	14.688%
43	KOMMUNINVEST I	0.192%	14.880%
44	NUTRIEN LTD COMMON STOCK	0.185%	15.066%
45	UK(GOVT OF) 4.2	0.184%	15.249%
46	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.183%	15.432%
47	BP PLC	0.182%	15.614%
48	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.181%	15.796%
49	TOTAL SA	0.180%	15.976%
50	SWEDEN GOVERNME	0.179%	16.155%
51	ALPHABET INC CL C COMMON STOCK USD.001	0.177%	16.332%
52	SWEDISH EXP CRE	0.173%	16.506%
53	WESTPAC BKG COR	0.172%	16.677%
54	DAIMLER AG	0.171%	16.849%
55	FACEBOOK INC A COMMON STOCK USD.000006	0.171%	17.020%
56	ALPHABET INC CL A COMMON STOCK USD.001	0.169%	17.189%
57	UNEDIC ASSEO 0.	0.168%	17.357%
58	NETWORK RAIL IN	0.166%	17.524%
59	CHINA CONST BK	0.166%	17.690%
60	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.166%	17.855%
61	NETHERLANDS GOV	0.163%	18.019%
62	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.163%	18.181%
63	NESTLE SA	0.163%	18.344%
64	US TREASURY N/B 05/25 2.125	0.162%	18.506%
65	ROYAL BK OF CAN	0.159%	18.665%
66	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.159%	18.823%
67	UNITEDHEALTH GR	0.157%	18.980%
68	MICROSOFT CORP	0.154%	19.134%
69	ORACLE CORP COMMON STOCK USD.01	0.151%	19.285%
70	TOYOTA MOTOR CO	0.150%	19.436%
71	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.150%	19.586%
72	FRENCH REP GOVT	0.149%	19.735%
73	HSBC HOLDINGS PLC SPONS ADR ADR	0.148%	19.884%
74	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.145%	20.029%
75	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.144%	20.173%
76	ENBRIDGE INC COMMON STOCK	0.144%	20.316%
77	IBM CORP SR UNSECURED 01/22 2.5	0.143%	20.460%
78	CHEVRON CORP 2.	0.143%	20.603%
79	STATE OF NORTH	0.142%	20.745%
80	GENERAL MOTORS CO COMMON STOCK USD.01	0.141%	20.886%
81	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.141%	21.027%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	KINGDOM BELGIUM	0.140%	21.166%
83	PROCTER + GAMBLE CO/THE COMMON STOCK	0.139%	21.305%
84	BUNDESOBLIGATIO	0.138%	21.443%
85	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.137%	21.581%
86	CANADIAN NATL RAILWAY CO COMMON STOCK	0.137%	21.718%
87	VODAFONE GROUP	0.134%	21.851%
88	QUALCOMM INC COMMON STOCK USD.0001	0.133%	21.985%
89	BARRICK GOLD CORP COMMON STOCK	0.132%	22.117%
90	BHP BILLITON LT	0.132%	22.249%
91	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.132%	22.381%
92	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.129%	22.510%
93	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.129%	22.639%
94	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.128%	22.767%
95	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.127%	22.894%
96	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.126%	23.020%
97	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.126%	23.146%
98	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.126%	23.272%
99	WALT DISNEY(HLD)	0.126%	23.398%
100	BANCO SANTANDER	0.125%	23.523%
101	NATL AUST BANK	0.125%	23.648%
102	EFSF ZC 17NOV22	0.123%	23.771%
103	DENMARK GOVT BO	0.118%	23.890%
104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.118%	24.007%
105	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.118%	24.125%
106	MORGAN STANLEY COMMON STOCK USD.01	0.117%	24.242%
107	NATIONAL BK CDA	0.117%	24.360%
108	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.115%	24.475%
109	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.115%	24.590%
110	SINGAPORE GOVT	0.114%	24.704%
111	NESTLE FINANCE	0.114%	24.817%
112	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.112%	24.930%
113	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.111%	25.041%
114	ENCANA CORP COMMON STOCK	0.111%	25.152%
115	GENERAL ELECTRI	0.111%	25.263%
116	COOPERATIEVE RA	0.111%	25.374%
117	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.110%	25.484%
118	CVS HEALTH CORP COMMON STOCK USD.01	0.110%	25.594%
119	AGENCE FRANCAIS	0.110%	25.704%
120	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.110%	25.814%
121	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.108%	25.922%
122	DEUTSCHE BAHN F	0.107%	26.029%
123	APPLE INC SR UNSECURED 02/22 2.5	0.107%	26.135%
124	BCE INC COMMON STOCK	0.106%	26.242%
125	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.106%	26.348%
126	BK NEDERLANDSE	0.106%	26.454%
127	MICRON TECHNOLO	0.106%	26.560%
128	KINROSS GOLD CORP COMMON STOCK	0.105%	26.665%
129	AMERICAN TOWER CORP REIT USD.01	0.105%	26.770%
130	BASF SE	0.105%	26.875%
131	UNION PACIFIC CORP COMMON STOCK USD2.5	0.104%	26.980%

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132	TRANSCANADA CORP COMMON STOCK	0.103%	27.083%
133	BANK NEDERLANDS	0.101%	27.185%
134	TENCENT HLDGS L	0.101%	27.286%
135	US BANCORP COMMON STOCK USD.01	0.100%	27.386%
136	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.100%	27.486%
137	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.100%	27.586%
138	LUNDIN MINING C	0.100%	27.686%
139	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.100%	27.786%
140	NOVARTIS AG	0.099%	27.885%
141	ROYAL DUTCH SHE	0.098%	27.983%
142	AGENCE FRANCAIS	0.097%	28.081%
143	TRAVELERS COS	0.097%	28.178%
144	HONDA MOTOR CO	0.097%	28.275%
145	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.097%	28.371%
146	CHEVRON CORP SR UNSECURED 06/23 3.191	0.096%	28.467%
147	KREDITANSTALT F	0.096%	28.563%
148	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.095%	28.658%
149	FORD MOTOR CO COMMON STOCK USD.01	0.095%	28.753%
150	INDUSTRIAL & CO	0.094%	28.847%
151	MERCK + CO. INC. COMMON STOCK USD.5	0.094%	28.941%
152	VOLKSWAGEN AG	0.094%	29.034%
153	CHINA NATIONAL	0.093%	29.127%
154	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.092%	29.220%
155	AMGEN INC COMMON STOCK USD.0001	0.092%	29.312%
156	DEXIA CREDIT LO	0.092%	29.404%
157	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.091%	29.494%
158	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.091%	29.585%
159	FMS WERTMANAGEM	0.090%	29.676%
160	COCA-COLA CO	0.089%	29.765%
161	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.089%	29.854%
162	ROYAL DUTCH SHELL SPON ADR A ADR	0.089%	29.943%
163	INTL BK RECON &	0.089%	30.032%
164	DOWDUPONT INC COMMON STOCK USD.01	0.089%	30.121%
165	WALMART INC SR UNSECURED 04/23 2.55	0.089%	30.210%
166	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.088%	30.298%
167	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.088%	30.387%
168	IBM CORP SR UNSECURED 02/21 2.25	0.088%	30.475%
169	TIME WARNER INC COMMON STOCK USD.01	0.088%	30.563%
170	ABBOTT LABORATORIES COMMON STOCK	0.088%	30.650%
171	PNC BANK	0.087%	30.738%
172	HOME DEPOT INC COMMON STOCK USD.05	0.087%	30.825%
173	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.086%	30.911%
174	MEDTRONIC PLC	0.086%	30.997%
175	CHEVRON CORP SR UNSECURED 03/22 2.411	0.086%	31.082%
176	SNCF RESEAU 3.1	0.086%	31.168%
177	LANDESKREDITBAN	0.085%	31.253%
178	UNEDIC ASSEO 0.	0.085%	31.339%
179	FEDEX CORPORATI	0.083%	31.422%
180	NOVARTIS CAP CO	0.083%	31.505%
181	WEST FRASER TIM	0.083%	31.588%

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182	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.083%	31.670%
183	BK OF NOVA SCOT	0.082%	31.753%
184	GILEAD SCIENCES	0.082%	31.835%
185	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.082%	31.917%
186	FIRST QUANTUM M	0.082%	31.999%
187	ANTHEM INC COMMON STOCK USD.01	0.081%	32.081%
188	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.081%	32.161%
189	DELTA AIRLINES	0.080%	32.242%
190	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.080%	32.322%
191	ACE LTD	0.080%	32.402%
192	CATERPILLAR INC COMMON STOCK USD1.0	0.080%	32.482%
193	ROYAL DUTCH SH-	0.080%	32.562%
194	SIMON PROPERTY GROUP INC REIT USD.0001	0.080%	32.642%
195	TARGET CORPORAT	0.079%	32.721%
196	UNIBAIL-RODAMCO	0.079%	32.800%
197	BOEING CO/THE COMMON STOCK USD5.0	0.078%	32.878%
198	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.078%	32.957%
199	ANGLO AMERICAN	0.078%	33.034%
200	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.077%	33.112%
201	EURO STABILITY	0.077%	33.189%
202	MERCK + CO INC SR UNSECURED 02/22 2.35	0.077%	33.266%
203	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.077%	33.343%
204	BK NED GEMEENTE	0.077%	33.420%
205	BERKSHIRE HATHA	0.077%	33.496%
206	PROVINCE OF QUE	0.076%	33.573%
207	INDUSTRIAL ALLI	0.076%	33.649%
208	GOLDCORP INC COMMON STOCK	0.076%	33.725%
209	NEDERLANDSE WAT	0.075%	33.800%
210	FINLAND GOVERNMENT	0.075%	33.875%
211	HITACHI	0.075%	33.950%
212	KREDITANSTALT F	0.075%	34.025%
213	BAYERISCHE MOTO	0.074%	34.099%
214	VALERO ENERGY C	0.074%	34.173%
215	DEXIA CREDIT LO	0.073%	34.246%
216	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.072%	34.318%
217	PFIZER INC 0.25	0.072%	34.390%
218	WESTPAC BKG COR	0.072%	34.461%
219	AUST & NZ BANKI	0.071%	34.532%
220	CANADIAN TIRE C	0.070%	34.603%
221	CROWN CASTLE INTL CORP REIT USD.01	0.070%	34.673%
222	VALE SA	0.070%	34.743%
223	FORTIS INC COMMON STOCK	0.070%	34.812%
224	FINNING INTL LT	0.069%	34.882%
225	LINAMAR CORP	0.069%	34.951%
226	KINGDOM OF BELG	0.069%	35.020%
227	BLACKROCK INC COMMON STOCK USD.01	0.069%	35.090%
228	CENOVUS ENERGY INC COMMON STOCK	0.069%	35.159%
229	SCHLUMBERGER LTD COMMON STOCK USD.01	0.069%	35.228%
230	MICROSOFT CORP SR UNSECURED 11/20 2	0.069%	35.297%
231	NRW BANK 0% 080	0.069%	35.365%

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232	ABBVIE INC COMMON STOCK USD.01	0.068%	35.434%
233	BRIT AMER TOBAC	0.068%	35.501%
234	CAPITAL ONE FIN	0.068%	35.569%
235	NATL AUSTRALIA	0.067%	35.637%
236	PING AN INSURAN	0.067%	35.703%
237	NORFOLK STHN CO	0.067%	35.770%
238	APPLE INC SR UNSECURED 05/23 2.4	0.067%	35.837%
239	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.067%	35.904%
240	ONTARIO(PROV OF	0.067%	35.970%
241	SHAW COMMUNICATIONS INC B COMMON STOCK	0.067%	36.037%
242	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.066%	36.103%
243	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.066%	36.169%
244	RIO TINTO PLC SPON ADR ADR	0.066%	36.235%
245	ARC RESOURCES L	0.066%	36.300%
246	TOTAL CAPITAL I	0.066%	36.366%
247	ABB LTD	0.066%	36.432%
248	AIA GROUP LTD	0.065%	36.497%
249	GLENCORE XSTRA	0.065%	36.562%
250	ORANGE SA	0.065%	36.627%
251	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.065%	36.692%
252	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.065%	36.756%
253	ENERPLUS CORP COMMON STOCK	0.065%	36.821%
254	SHELL INTERNATI	0.065%	36.886%
255	BNP PARIBAS SA	0.064%	36.950%
256	PEPSICO INC COMMON STOCK USD.017	0.064%	37.014%
257	EQUINIX INC REIT USD.001	0.064%	37.077%
258	INTL BUSINESS M	0.064%	37.141%
259	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.063%	37.204%
260	DEUTSCHE TELEKO	0.063%	37.267%
261	EUROPEAN INVEST	0.063%	37.330%
262	PROV OF SASK CA	0.063%	37.393%
263	SWEDISH GOVERN M	0.063%	37.456%
264	BROADCOM LTD	0.062%	37.518%
265	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.062%	37.580%
266	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.062%	37.642%
267	EUROPEAN FIN ST	0.062%	37.704%
268	MICHELIN(CGDE)	0.061%	37.766%
269	BK NED GEMEENTE	0.061%	37.827%
270	CONOCOPHILLIPS COMMON STOCK USD.01	0.061%	37.889%
271	ALLERGAN PLC	0.061%	37.950%
272	FREEMONT-MCMORA	0.061%	38.010%
273	WESTPAC BANK CO	0.061%	38.071%
274	CIGNA CORP	0.060%	38.131%
275	NVIDIA CORP	0.060%	38.191%
276	MASTERCARD INC A COMMON STOCK USD.0001	0.060%	38.251%
277	ASB FINANCE LTD	0.059%	38.310%
278	CANADIAN WESTER	0.059%	38.370%
279	CRESCENT POINT ENERGY CORP COMMON STOCK	0.059%	38.429%
280	ZURICH FIN SVS	0.059%	38.487%
281	MARATHON PETROLEUM CORP COMMON STOCK	0.059%	38.546%

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282	PFIZER INC	0.059%	38.605%
283	TAIWAN SEMI-ADR	0.058%	38.663%
284	WHITECAP RESOUR	0.058%	38.721%
285	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.058%	38.779%
286	YAMANA GOLD INC COMMON STOCK	0.058%	38.837%
287	NEWBELCO SA/NV	0.058%	38.894%
288	WASTE CONNECTIONS INC COMMON STOCK	0.058%	38.952%
289	SVENSKA HANDELS	0.057%	39.009%
290	DEXIA CREDIT LO	0.057%	39.066%
291	COCA-COLA CO/TH	0.057%	39.124%
292	AUST & NZ BANK	0.057%	39.181%
293	TELUS CORPORATI	0.057%	39.238%
294	TEMASEK FINL I	0.057%	39.294%
295	ROCHE HOLDING A	0.056%	39.350%
296	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.056%	39.406%
297	IAMGOLD CORP COMMON STOCK	0.056%	39.462%
298	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.056%	39.518%
299	3M CO COMMON STOCK USD.01	0.055%	39.573%
300	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.055%	39.629%
301	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.055%	39.684%
302	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.055%	39.739%
303	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.055%	39.794%
304	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.055%	39.849%
305	ORACLE CORP SR UNSECURED 05/22 2.5	0.055%	39.904%
306	MCDONALD S CORP COMMON STOCK USD.01	0.055%	39.959%
307	AGNICO EAGLE MINES LTD COMMON STOCK	0.055%	40.014%
308	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.055%	40.069%
309	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.054%	40.123%
310	DEXIA CREDIT LO	0.054%	40.178%
311	IRELAND GOVT BO	0.054%	40.232%
312	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.054%	40.286%
313	BANK OF MONTREA	0.054%	40.340%
314	AFLAC INC COMMON STOCK USD.1	0.054%	40.393%
315	GEORGE WESTON L	0.054%	40.447%
316	AETNA INC COMMON STOCK USD.01	0.054%	40.501%
317	PROLOGIS INC REIT USD.01	0.054%	40.555%
318	NISSAN MOTOR CO	0.054%	40.608%
319	SANOFI-AVENTIS	0.054%	40.662%
320	LANDWIRT RENTEN	0.054%	40.716%
321	ALLSTATE CORP COMMON STOCK USD.01	0.054%	40.769%
322	HUMANA INC	0.053%	40.823%
323	KINDER MORGAN INC COMMON STOCK USD.01	0.053%	40.876%
324	BEST BUY CO INC	0.053%	40.929%
325	IBERDROLA SA	0.053%	40.982%
326	METHANEX CORP COMMON STOCK	0.053%	41.035%
327	BLACKBERRY LTD COMMON STOCK	0.053%	41.088%
328	TEXAS INSTRUMEN	0.053%	41.141%
329	SEVEN GENERATIO	0.053%	41.194%
330	CAMECO CORP COMMON STOCK	0.053%	41.246%
331	MOLSONCOORS-B-U	0.052%	41.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	TE CONNECTIVITY	0.052%	41.350%
333	ENGIE	0.052%	41.402%
334	EUROPEAN INVEST	0.051%	41.453%
335	PROCTER & GAMBL	0.051%	41.505%
336	INTESA SANPAOLO	0.051%	41.556%
337	ALIMENTATION CO	0.051%	41.607%
338	ALTRIA GROUP INC COMMON STOCK USD.333	0.051%	41.658%
339	APPLE INC 1.55%	0.051%	41.709%
340	STARS GROUP INC/THE COMMON STOCK	0.051%	41.759%
341	CANADIAN (GOVT	0.051%	41.810%
342	UBS GROUP	0.050%	41.860%
343	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.050%	41.910%
344	DOLLARAMA INC	0.050%	41.961%
345	KBC GROEP NV	0.050%	42.011%
346	BAYER AG	0.050%	42.060%
347	AGENCE FRANCAIS	0.049%	42.109%
348	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.049%	42.159%
349	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.049%	42.208%
350	IMPERIAL OIL LTD COMMON STOCK	0.049%	42.257%
351	NATIONAL AUSTRA	0.049%	42.306%
352	NOVARTIS AG SPONSORED ADR ADR	0.049%	42.355%
353	DANAHER CORP COMMON STOCK USD.01	0.049%	42.404%
354	DISCOVER FINL S	0.049%	42.453%
355	PAN AMERICAN SILVER CORP COMMON STOCK	0.049%	42.502%
356	COTT CORP	0.049%	42.551%
357	SUMITOMO MITSUI	0.049%	42.599%
358	TFI INTERNATION	0.049%	42.648%
359	ABBVIE INC SR UNSECURED 11/22 2.9	0.048%	42.696%
360	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.048%	42.744%
361	CONSTELLATION S	0.048%	42.792%
362	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.048%	42.841%
363	CK HUTCHINSON H	0.048%	42.889%
364	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.048%	42.937%
365	FIAT CHRYSLER A	0.048%	42.984%
366	FRENCH REPUBLIC	0.048%	43.032%
367	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.048%	43.080%
368	MCKESSON CORP.	0.047%	43.127%
369	AIR CANADA	0.047%	43.175%
370	CORNING INC COMMON STOCK USD.5	0.047%	43.222%
371	EMPIRE CO LTD N	0.047%	43.269%
372	ANZ (INT'L) LD	0.047%	43.316%
373	TOTAL CAPITAL I	0.047%	43.363%
374	PUBLIC STORAGE	0.047%	43.410%
375	SIEMENS AG	0.047%	43.457%
376	WESTJET AIRLINE	0.047%	43.504%
377	BB+T CORP COMMON STOCK USD5.0	0.047%	43.550%
378	LOBLAW COS LTD	0.046%	43.597%
379	METLIFE INC COMMON STOCK USD.01	0.046%	43.643%
380	CHINA MOBILE LT	0.046%	43.689%
381	AIR LIQUIDE FIN	0.046%	43.735%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	CSX CORP	0.046%	43.781%
383	ROYAL BANK OF C	0.046%	43.827%
384	ANDEAVOR COMMON STOCK USD.167	0.046%	43.873%
385	B2GOLD CORP COM	0.046%	43.919%
386	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.046%	43.964%
387	EATON CORP PLC	0.045%	44.009%
388	STATE OF NORTH	0.045%	44.055%
389	TOYOTA MOTOR CO	0.045%	44.100%
390	HUBBAY MINERALS INC COMMON STOCK NPV	0.045%	44.145%
391	INTERNATIONAL F	0.045%	44.190%
392	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.045%	44.235%
393	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.045%	44.280%
394	ASSIC GENERALI	0.045%	44.325%
395	EBAY INC	0.045%	44.369%
396	TESCO PLC	0.045%	44.414%
397	CMNWLTH BK OF A	0.045%	44.459%
398	SHELL INTL.FIN.	0.045%	44.503%
399	SANOFI 0.5% 13J	0.044%	44.548%
400	COSTCO WHOLESALE	0.044%	44.592%
401	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.044%	44.636%
402	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.044%	44.681%
403	CGI GROUP INC CLASS A COMMON STOCK	0.044%	44.725%
404	SOUTHWEST AIRL	0.044%	44.769%
405	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.044%	44.813%
406	ENI S.P.A.	0.044%	44.857%
407	SONY CORP	0.044%	44.901%
408	AGENCE FRANCAIS	0.044%	44.945%
409	PFIZER INC SR UNSECURED 12/21 2.2	0.044%	44.989%
410	STATE STREET CORP COMMON STOCK USD1.0	0.044%	45.033%
411	PACCAR INC	0.044%	45.076%
412	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.044%	45.120%
413	JX HOLDINGS INC	0.044%	45.164%
414	ITAU UNIBANCO S	0.044%	45.207%
415	GERMANY(FED REP)	0.044%	45.251%
416	ING GROEP NV	0.043%	45.294%
417	SNC-LAVALIN GRO	0.043%	45.338%
418	ENBRIDGE	0.043%	45.381%
419	UPM-KYMMENE OYJ	0.043%	45.424%
420	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.043%	45.467%
421	ANTHEM INC SR UNSECURED 05/22 3.125	0.043%	45.510%
422	GILDAN ACTIVEWEAR INC COMMON STOCK	0.043%	45.553%
423	NIKE INC CL B COMMON STOCK USD1.0	0.043%	45.596%
424	BCO BILBAO VIZC	0.043%	45.639%
425	ALLIANZ SE SPON ADR ADR	0.043%	45.681%
426	LVMH MOET HENNE	0.042%	45.724%
427	WOODSIDE PETROL	0.042%	45.766%
428	TEMASEK FINANCI	0.042%	45.808%
429	THOMSON REUTERS CORP COMMON STOCK	0.041%	45.849%
430	CAE INC COMMON STOCK	0.041%	45.890%
431	ALLIANZ AG	0.041%	45.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	BIOGEN IDEC INC	0.041%	45.973%
433	BANK OF CHINA L	0.041%	46.014%
434	STANDARD BANK G	0.041%	46.056%
435	SOC GENERALE	0.041%	46.097%
436	WESTERN DIGITAL	0.041%	46.138%
437	PRICELINE GROUP	0.041%	46.179%
438	AXA	0.041%	46.220%
439	EQUITY RESIDENT	0.041%	46.261%
440	DIGITAL REALTY	0.041%	46.302%
441	SVENSKA HANDELS	0.041%	46.343%
442	FIFTH THIRD BAN	0.041%	46.383%
443	HUSKY ENERGY IN	0.041%	46.424%
444	DAVITA INC COMMON STOCK USD.001	0.041%	46.465%
445	KROGER CO	0.040%	46.505%
446	TMX GROUP LTD	0.040%	46.545%
447	WSP GLOBAL INC	0.040%	46.585%
448	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.040%	46.625%
449	PHILLIPS 66 COMMON STOCK	0.040%	46.665%
450	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.040%	46.704%
451	CME GROUP INC COMMON STOCK USD.01	0.040%	46.744%
452	CHEVRON CORP SR UNSECURED 03/20 1.961	0.040%	46.784%
453	WELLTOWER INC REIT USD1.0	0.040%	46.823%
454	CHINA O/SEAS LA	0.039%	46.863%
455	SOFTBANK CORP	0.039%	46.902%
456	EOG RESOURCES	0.039%	46.941%
457	SPAIN GOVERNMEN	0.039%	46.980%
458	NUCOR CORP	0.039%	47.020%
459	PEUGEOT SA	0.039%	47.059%
460	CONTINENTAL AG	0.039%	47.098%
461	DIAGEO PLC ADR	0.039%	47.137%
462	BHP BILLITON PL	0.039%	47.176%
463	BRITISH TELECOM	0.039%	47.215%
464	MGM MIRAGE INC	0.039%	47.254%
465	L-BANK BW FOERD	0.039%	47.293%
466	MITSUBISHI CHEM	0.038%	47.331%
467	EXXON MOBIL COR	0.038%	47.370%
468	GENERAL ELECTRI	0.038%	47.408%
469	TOURMALINE OIL	0.038%	47.446%
470	SUNTRUST BANKS	0.038%	47.484%
471	GEN DYNAMICS CO	0.038%	47.522%
472	VINCI SA	0.038%	47.560%
473	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.038%	47.598%
474	ASTRAZENECA PLC SPONS ADR ADR	0.038%	47.636%
475	HON HAI PRECISI	0.038%	47.673%
476	CARNIVAL CORP COMMON STOCK USD.01	0.038%	47.711%
477	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.038%	47.749%
478	SBA COMMUNICATIONS CORP REIT USD.01	0.038%	47.786%
479	SEVEN & I HOLDI	0.038%	47.824%
480	AVALONBAY COMMUNITIES INC REIT USD.01	0.038%	47.862%
481	NOVO-NORDISK AS	0.038%	47.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.037%	47.937%
483	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.037%	47.974%
484	ORIX CORP	0.037%	48.012%
485	JPMORGAN CHASE	0.037%	48.049%
486	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.037%	48.086%
487	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.037%	48.124%
488	KONINKLIJKE AHO	0.037%	48.161%
489	UNICREDIT SPA	0.037%	48.198%
490	MIZUHO FINANCA	0.037%	48.235%
491	CREDIT SUISSE G	0.037%	48.272%
492	RAYTHEON COMPANY COMMON STOCK USD.01	0.037%	48.309%
493	PROGRESSIVE CORP COMMON STOCK USD1.0	0.037%	48.346%
494	LAURENTIAN BANK	0.037%	48.383%
495	ACCENTURE PLC A	0.037%	48.420%
496	MYLAN INC/PA	0.037%	48.457%
497	RELIANCE INDS	0.037%	48.493%
498	T MOBILE US INC COMMON STOCK USD.0001	0.037%	48.530%
499	CONCHO RESOURCE	0.036%	48.566%
500	SCHNEIDER SA	0.036%	48.603%
501	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.036%	48.639%
502	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.036%	48.675%
503	BNP PARIBAS SA	0.036%	48.712%
504	RIO TINTO	0.036%	48.748%
505	H&R REIT UNITS	0.036%	48.784%
506	STATOIL ASA	0.036%	48.820%
507	CHINA EVERGRAND	0.036%	48.857%
508	SPAIN GOVERNMENT	0.036%	48.893%
509	SCHWAB(CHARLES)	0.036%	48.929%
510	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.036%	48.965%
511	VENTAS INC-REIT	0.036%	49.000%
512	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.036%	49.036%
513	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.036%	49.072%
514	AKZO NOBEL NV	0.035%	49.107%
515	NEW GOLD INC COMMON STOCK	0.035%	49.143%
516	ARCELORMITTAL	0.035%	49.178%
517	LLOYDS BANKING	0.035%	49.213%
518	TAIWAN SEMICOND	0.035%	49.248%
519	E TRADE FINANCI	0.035%	49.283%
520	ELEMENT FINANCI	0.035%	49.318%
521	LEAR CORP	0.035%	49.353%
522	COMPAGNIE DE SA	0.035%	49.388%
523	NATIONAL AUSTRAL	0.035%	49.423%
524	HYNIX SEMICONDU	0.035%	49.458%
525	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.035%	49.493%
526	PROVINCE OF QUE	0.035%	49.528%
527	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.035%	49.563%
528	CANFOR CORPORAT	0.035%	49.597%
529	KIRKLAND LAKE G	0.035%	49.632%
530	KOHL'S CORPORATI	0.035%	49.666%
531	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.035%	49.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	RIOCAN REAL EST	0.035%	49.735%
533	BRIDGESTONE COR	0.035%	49.770%
534	MAPLE LEAF FOOD	0.034%	49.804%
535	ANHEUSER-BUSCH	0.034%	49.839%
536	TOKIO MARINE HL	0.034%	49.873%
537	ROCKWELL COLLIN	0.034%	49.907%
538	STANTEC INC COMMON STOCK	0.034%	49.941%
539	JOHNSON CONTROL	0.034%	49.975%
540	BOMBARDIER INC	0.034%	50.010%
541	BOSTON PROPERTIES INC REIT USD.01	0.034%	50.044%
542	CENTENE CORP COMMON STOCK USD.001	0.034%	50.078%
543	DEVON ENERGY CORP COMMON STOCK USD.1	0.034%	50.111%
544	ITALY BUONI POL	0.034%	50.145%
545	RENAULT	0.034%	50.179%
546	WILLIAMS COS IN	0.034%	50.212%
547	EUROPEAN FIN ST	0.033%	50.246%
548	TYSON FOODS INC	0.033%	50.279%
549	LOCKHEED MARTIN	0.033%	50.313%
550	EASTMAN CHEMICA	0.033%	50.346%
551	OPEN TEXT CORPO	0.033%	50.380%
552	ALAMOS GOLD INC CLASS A COMMON STOCK	0.033%	50.413%
553	CHEVRON CORP SR UNSECURED 11/20 2.419	0.033%	50.446%
554	SINGAPORE GOVT	0.033%	50.480%
555	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.033%	50.513%
556	DR HORTON INC COMMON STOCK USD.01	0.033%	50.546%
557	DOLLAR TREE INC	0.033%	50.579%
558	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.033%	50.612%
559	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.033%	50.645%
560	XPO LOGISTICS INC COMMON STOCK USD.001	0.033%	50.679%
561	SOLVAY	0.033%	50.712%
562	TARGET CORP SR UNSECURED 01/22 2.9	0.033%	50.745%
563	GREAT WEST LIFE	0.033%	50.778%
564	VOLVO AB	0.033%	50.811%
565	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.033%	50.844%
566	EUROPEAN FIN ST	0.033%	50.876%
567	APPLIED MATERIALS INC COMMON STOCK USD.01	0.033%	50.909%
568	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.033%	50.942%
569	ASAHI KASEI COR	0.033%	50.975%
570	E.ON SE	0.033%	51.007%
571	UTD PARCEL SERV	0.032%	51.040%
572	ANADARKO PETROL	0.032%	51.072%
573	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.032%	51.104%
574	AIR LIQUIDE(L')	0.032%	51.137%
575	ROLLS-ROYCE GRO	0.032%	51.169%
576	GENWORTH MI CAN	0.032%	51.201%
577	ENEL S.p.A.	0.032%	51.233%
578	UNEDIC ASSEO 1.	0.032%	51.265%
579	CENTURYLINK INC COMMON STOCK USD1.0	0.032%	51.297%
580	COUNCIL OF EURO	0.032%	51.328%
581	NORDEA BANK AB	0.032%	51.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	ALLY FINANCIAL INC COMMON STOCK USD.1	0.032%	51.392%
583	GEELY AUTOMOBIL	0.032%	51.423%
584	WHIRLPOOL CORP	0.031%	51.455%
585	DEERE + CO COMMON STOCK USD1.0	0.031%	51.486%
586	WESTFIELD CORP	0.031%	51.517%
587	SCENTRE GROUP	0.031%	51.549%
588	AIR PRODS & CHE	0.031%	51.580%
589	DSV A/S	0.031%	51.611%
590	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.031%	51.642%
591	TRANSALTA CORP COMMON STOCK	0.031%	51.673%
592	DEUTSCHE BANK A	0.031%	51.704%
593	CI FINANCIAL CO	0.031%	51.735%
594	PETROBRAS PREEFE	0.031%	51.766%
595	INGERSOLL-RAND	0.031%	51.797%
596	LINK R/EST INVE	0.031%	51.828%
597	BP CAPITAL MARK	0.031%	51.858%
598	LLOYDS BANKING	0.031%	51.889%
599	LOWE'S COS INC	0.031%	51.920%
600	CRH	0.031%	51.951%
601	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.031%	51.981%
602	OCEANAGOLD CORP	0.031%	52.012%
603	STATOIL ASA COMPANY GUAR 01/24 2.65	0.031%	52.042%
604	RESTAURANT BRANDS INTERN COMMON STOCK	0.031%	52.073%
605	NORTHROP GRUMMA	0.031%	52.103%
606	DOVER CORP	0.030%	52.134%
607	AMGEN INC 1.25%	0.030%	52.164%
608	MTN GROUP LTD	0.030%	52.195%
609	DETOUR GOLD COR	0.030%	52.225%
610	CIGNA CORP SR UNSECURED 02/22 4	0.030%	52.255%
611	NORDEA AB	0.030%	52.285%
612	GAP INC	0.030%	52.316%
613	DEUTSCHE LUFTHA	0.030%	52.346%
614	COUNTRY GARDEN	0.030%	52.376%
615	MACQUARIE GP LT	0.030%	52.406%
616	STANDARD CHARTE	0.030%	52.436%
617	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.030%	52.465%
618	INTESA SANPAOLO	0.030%	52.495%
619	TOTAL CAPITAL I	0.030%	52.525%
620	TRANSCONTINENTA	0.030%	52.555%
621	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.030%	52.584%
622	DAIWA SECS GROU	0.030%	52.614%
623	INTACT FINANCA	0.030%	52.643%
624	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.030%	52.673%
625	LINDE AG	0.029%	52.702%
626	CUMMINS INC	0.029%	52.732%
627	STARBUCKS CORP	0.029%	52.761%
628	ITALY BUONI POL	0.029%	52.791%
629	PANASONIC CORP	0.029%	52.820%
630	SAPUTO GROUP IN	0.029%	52.849%
631	MINITUBISHI UFJ	0.029%	52.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	ELI LILLY + CO COMMON STOCK	0.029%	52.908%
633	SIKA FINANZ AG	0.029%	52.937%
634	GLAXOSMITHKLINE	0.029%	52.967%
635	CNOOC LTD	0.029%	52.996%
636	PROVINCE OF ALB	0.029%	53.025%
637	DOVER CORP	0.029%	53.054%
638	MUNCHENER RUCKV	0.029%	53.083%
639	GOODYEAR TIRE &	0.029%	53.112%
640	CCL INDS INC CL	0.029%	53.142%
641	NEXTERA ENERGY INC COMMON STOCK USD.01	0.029%	53.171%
642	PETROCHINA CO	0.029%	53.200%
643	CANADIAN APARTM	0.029%	53.229%
644	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.029%	53.258%
645	APACHE CORP COMMON STOCK USD.625	0.029%	53.287%
646	ARCHER DANIELS	0.029%	53.316%
647	WESTPAC BANKING	0.029%	53.344%
648	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.029%	53.373%
649	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.029%	53.402%
650	INTER PIPELINE	0.029%	53.431%
651	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.029%	53.460%
652	SCOTTISH AND SO	0.029%	53.488%
653	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.029%	53.517%
654	CHINA PETROLEUM	0.029%	53.545%
655	ALTAGAS LTD	0.028%	53.574%
656	INFOSYS TECHNOL	0.028%	53.602%
657	CELGENE CORP	0.028%	53.631%
658	REPSOL SA	0.028%	53.659%
659	REALTY INCOME C	0.028%	53.688%
660	HARTFORD FINANC	0.028%	53.716%
661	RWE AG (NEU)	0.028%	53.744%
662	LLOYDS BANKING	0.028%	53.772%
663	TOROMONT INDS L	0.028%	53.801%
664	RAGING RIVER EX	0.028%	53.829%
665	MITSUBISHI ELEC	0.028%	53.857%
666	KOMATSU	0.028%	53.885%
667	M + T BANK CORP COMMON STOCK USD.5	0.028%	53.913%
668	LG Electronics	0.028%	53.941%
669	BANK TOKYO-MITS	0.028%	53.969%
670	METRO INC	0.028%	53.997%
671	CARDINAL HEALTH	0.028%	54.025%
672	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.028%	54.053%
673	SHIN-ETSU CHEM	0.028%	54.081%
674	CANADA HOUSING	0.028%	54.109%
675	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.028%	54.137%
676	VERMILION ENERGY INC COMMON STOCK	0.028%	54.164%
677	QUEST DIAGNOSTI	0.028%	54.192%
678	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.028%	54.219%
679	DEXIA CREDIT LO	0.028%	54.247%
680	CHINA MOBILE	0.028%	54.275%
681	PTT PUBLIC COMP	0.028%	54.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	TEXTRON INC COMMON STOCK USD.125	0.028%	54.330%
683	IGM FINANCIAL I	0.028%	54.357%
684	HARRIS CORP	0.027%	54.385%
685	BPCE SA COMPANY GUAR 04/24 4	0.027%	54.412%
686	INTERFOR CORP	0.027%	54.440%
687	Banco Sabadell	0.027%	54.467%
688	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.027%	54.495%
689	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.027%	54.522%
690	SWISS RE AG	0.027%	54.549%
691	EMERA INC.	0.027%	54.576%
692	ACTIVISION BLIZ	0.027%	54.604%
693	KEYERA CORP	0.027%	54.631%
694	AVIVA PLC	0.027%	54.658%
695	GGP INC REIT USD.01	0.027%	54.685%
696	STORA ENSO OYJ	0.027%	54.712%
697	NETAPP INC.	0.027%	54.738%
698	COUNCIL OF EURO	0.027%	54.765%
699	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.027%	54.792%
700	HOST HOTELS &	0.027%	54.819%
701	WOLTERS KLUWERS	0.027%	54.846%
702	ESSEX PROP TRUS	0.027%	54.872%
703	HOUSING DEVEL F	0.027%	54.899%
704	SASOL	0.027%	54.926%
705	NORWEGIAN CRUIS	0.027%	54.952%
706	KEYCORP	0.027%	54.979%
707	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.027%	55.005%
708	HORMEL FOODS CORP COMMON STOCK USD.01465	0.026%	55.032%
709	MACY S INC COMMON STOCK USD.01	0.026%	55.058%
710	ADOBE SYSTEMS I	0.026%	55.085%
711	AGEAS	0.026%	55.111%
712	CA INC COMMON STOCK USD.1	0.026%	55.137%
713	KDDI CORP	0.026%	55.163%
714	NESTE OIL OYJ	0.026%	55.189%
715	MULLEN GROUP LT	0.026%	55.216%
716	BARCLAYS AFRICA	0.026%	55.242%
717	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.026%	55.268%
718	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.026%	55.294%
719	VIACOM INC CLASS B COMMON STOCK USD.001	0.026%	55.320%
720	OWENS CORNING COMMON STOCK USD.001	0.026%	55.346%
721	BOUYGUES	0.026%	55.372%
722	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.026%	55.398%
723	EASTMAN CHEMICA	0.026%	55.423%
724	STMICROELECTRON	0.026%	55.449%
725	DANSKE BANK A/S	0.026%	55.475%
726	DEUTSCHE BANK A	0.026%	55.501%
727	ABN AMRO BANK N	0.026%	55.527%
728	PRUDENTIAL ADR	0.026%	55.552%
729	NUVISTA ENERGY	0.026%	55.578%
730	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	55.604%
731	SUPERIOR PLUS C	0.026%	55.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.026%	55.655%
733	ECOLAB INC COMMON STOCK USD1.0	0.025%	55.680%
734	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.025%	55.706%
735	PETROBRAS COMM	0.025%	55.731%
736	INVESCO LTD COMMON STOCK USD.2	0.025%	55.757%
737	BRITISH SKY BRO	0.025%	55.782%
738	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.025%	55.807%
739	ANALOG DEVICES INC COMMON STOCK USD.167	0.025%	55.832%
740	OLD MUTUAL PLC	0.025%	55.858%
741	ONEOK INC COMPANY GUAR 02/22 4.25	0.025%	55.883%
742	LEGAL & GENERAL	0.025%	55.908%
743	CBRE GROUP INC A COMMON STOCK USD.01	0.025%	55.933%
744	WESFARMERS LTD	0.025%	55.958%
745	CHINA RES BEIJI	0.025%	55.983%
746	COMCAST CORP COMPANY GUAR 08/25 3.375	0.025%	56.008%
747	CNOOC LTD	0.025%	56.034%
748	OVERSEA-CHINESE	0.025%	56.059%
749	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.025%	56.084%
750	DANONE S.A. COM	0.025%	56.109%
751	HUNTINGTON BANC	0.025%	56.134%
752	GIBSON ENERGY I	0.025%	56.159%
753	ASHTREAD GROUP	0.025%	56.184%
754	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.025%	56.209%
755	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.025%	56.234%
756	REPUBLIC SERVIC	0.025%	56.259%
757	NEWMONT MINING CORP COMMON STOCK USD1.6	0.025%	56.283%
758	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.025%	56.308%
759	SECURE ENERGY S	0.025%	56.333%
760	BANK OF AMERICA	0.025%	56.358%
761	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	56.383%
762	BP PLC SPONS ADR ADR	0.025%	56.407%
763	CANON INC	0.025%	56.432%
764	UNILEVER NV	0.025%	56.457%
765	SUMITOMO CHEMIC	0.025%	56.481%
766	COGECO COMMUNIC	0.025%	56.506%
767	TOYOTA MOTOR CR	0.025%	56.530%
768	BOLIDEN AB	0.025%	56.555%
769	ASAHI GLASS CO	0.025%	56.580%
770	STEEL DYNAMICS INC COMMON STOCK USD.005	0.025%	56.604%
771	AUTOLIV INC	0.025%	56.629%
772	ANGLO AMERICAN	0.025%	56.653%
773	PARKLAND FUEL C	0.025%	56.678%
774	ARKEMA	0.024%	56.702%
775	AMETEK INC COMMON STOCK USD.01	0.024%	56.727%
776	CHINA COMMUNICA	0.024%	56.751%
777	MICROSOFT CORP	0.024%	56.775%
778	MITSUBISHI UFJ FINL SPON ADR ADR	0.024%	56.800%
779	PERSIMMON PLC	0.024%	56.824%
780	LYONDELLBASELL	0.024%	56.848%
781	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.024%	56.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	LKQ CORP COMMON STOCK USD.01	0.024%	56.897%
783	CELGENE CORP SR UNSECURED 08/22 3.55	0.024%	56.921%
784	HSBC HOLDINGS P	0.024%	56.945%
785	UNILEVER NV 0.5	0.024%	56.969%
786	GOLDCORP INC SR UNSECURED 06/21 3.625	0.024%	56.993%
787	PRAXAIR STK	0.024%	57.018%
788	mitsui & co	0.024%	57.042%
789	STRYKER CORP	0.024%	57.066%
790	WESTROCK CO COMMON STOCK	0.024%	57.090%
791	TELEFONICA SA	0.024%	57.113%
792	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.024%	57.137%
793	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.024%	57.161%
794	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.024%	57.185%
795	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.024%	57.209%
796	VORNADO REALTY TRUST REIT USD.04	0.024%	57.233%
797	DEN DANSKE BANK	0.024%	57.257%
798	TELEFONICA EMIS	0.024%	57.280%
799	RUSSEL METALS I	0.024%	57.304%
800	BORGWARNER INC COMMON STOCK USD.01	0.024%	57.328%
801	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.024%	57.352%
802	PRICELINE GROUP	0.024%	57.375%
803	MARTINREA INTER	0.024%	57.399%
804	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.024%	57.423%
805	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.024%	57.446%
806	PARAMOUNT RESOU	0.024%	57.470%
807	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.024%	57.494%
808	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.024%	57.517%
809	ONTARIO(PROV OF	0.024%	57.541%
810	NORTHERN TRUST	0.024%	57.564%
811	ROCKWELL COLLIN	0.024%	57.588%
812	MIZUHO FINANCA	0.024%	57.611%
813	JOHN DEERE CAP	0.024%	57.635%
814	INGREDION INC COMMON STOCK USD.01	0.024%	57.658%
815	MUNICIPALITY FI	0.023%	57.682%
816	UTD RENTALS INC	0.023%	57.705%
817	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.023%	57.729%
818	BAXTER INTL INC	0.023%	57.752%
819	KOHL S CORPORATION SR UNSECURED 11/21 4	0.023%	57.775%
820	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.023%	57.798%
821	SPARK INFRASTRU	0.023%	57.822%
822	TAPESTRY INC COMMON STOCK USD.01	0.023%	57.845%
823	LANXESS	0.023%	57.868%
824	ECOLAB INC 2.37	0.023%	57.891%
825	OESTERREIC KONT	0.023%	57.914%
826	NIPPON STEEL CO	0.023%	57.937%
827	MTU AERO ENGINE	0.023%	57.961%
828	CALPINE CORP	0.023%	57.984%
829	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.023%	58.007%
830	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.023%	58.030%
831	SWISSCOM AG	0.023%	58.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	DANONE SA	0.023%	58.076%
833	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.023%	58.099%
834	MEG ENERGY CORP	0.023%	58.122%
835	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.023%	58.145%
836	SPIRIT AEROSYST	0.023%	58.168%
837	NIELSEN HOLDING	0.023%	58.190%
838	FUJITSU	0.023%	58.213%
839	ALLIED PPTY,REI	0.023%	58.236%
840	ETRADE FINANCIA	0.023%	58.259%
841	ARAMARK COMMON STOCK USD.01	0.023%	58.282%
842	TELIASONERA AB	0.023%	58.304%
843	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.023%	58.327%
844	CENTERRA GOLD INC COMMON STOCK	0.023%	58.350%
845	CLARIANT AG	0.023%	58.373%
846	PAREX RESOURCES	0.023%	58.395%
847	CIE FINANCIERE	0.023%	58.418%
848	FLEXTRONICS INT	0.023%	58.440%
849	GENUINE PARTS C	0.023%	58.463%
850	DUKE ENERGY CORP COMMON STOCK USD.001	0.023%	58.486%
851	EURO FIN STABIL	0.023%	58.508%
852	AUTONATION INC	0.023%	58.531%
853	BORALEX INC CL	0.023%	58.553%
854	ZIMMER HLDGS IN	0.023%	58.576%
855	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.023%	58.599%
856	BLUESCOPE STEEL	0.023%	58.621%
857	BECTON DICKINSON	0.022%	58.643%
858	CHINA MERCHANTS	0.022%	58.666%
859	ENERFLEX LTD	0.022%	58.688%
860	APPLE INC SR UNSECURED 02/27 3.35	0.022%	58.711%
861	3I GROUP PLC	0.022%	58.733%
862	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	58.756%
863	PREMIUM BRANDS	0.022%	58.778%
864	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.022%	58.801%
865	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.022%	58.823%
866	BMW US CAPITAL	0.022%	58.845%
867	CARMAX INC COMMON STOCK USD.5	0.022%	58.868%
868	ING GROEP NV	0.022%	58.890%
869	LABRADOR IRON O	0.022%	58.912%
870	NETEASE INC ADR ADR USD.0001	0.022%	58.934%
871	GRAN TIERRA ENE	0.022%	58.956%
872	RADIANT OPTO EL	0.022%	58.978%
873	MOSAIC CO SR UNSECURED 11/21 3.75	0.022%	59.000%
874	ATOS ORIGIN SA	0.022%	59.022%
875	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.022%	59.044%
876	CELESTICA INC COMMON STOCK NPV	0.022%	59.066%
877	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.022%	59.088%
878	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.022%	59.110%
879	LAFARGEHOLCIM L	0.022%	59.132%
880	AEON CO., LTD	0.022%	59.154%
881	MID AMERICA APARTMENT COMM REIT USD.01	0.022%	59.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	TELECOM ITALIA	0.022%	59.198%
883	FIRSTSERVICE CORP COMMON STOCK	0.022%	59.220%
884	KREDITANST FUR	0.022%	59.242%
885	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.022%	59.263%
886	APPLE INC SR UNSECURED 05/22 2.3	0.022%	59.285%
887	VIVENDI SA	0.022%	59.307%
888	ELECTRICITE DE	0.022%	59.329%
889	WH GROUP LTD	0.022%	59.351%
890	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.022%	59.372%
891	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.022%	59.394%
892	HCP INC.	0.022%	59.416%
893	HALLIBURTON CO	0.022%	59.438%
894	SANDSTORM GOLD	0.022%	59.459%
895	XEROX CORP COMMON STOCK USD1.0	0.022%	59.481%
896	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.022%	59.503%
897	GECINA SA	0.022%	59.524%
898	PROVINCE OF ONT	0.022%	59.546%
899	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.022%	59.567%
900	VODAFONE GROUP PLC SP ADR ADR	0.022%	59.589%
901	APPLE INC SR UNSECURED 09/22 2.1	0.022%	59.611%
902	LINCOLN NATL CO	0.022%	59.632%
903	HOLOGIC INC COMMON STOCK USD.01	0.021%	59.654%
904	UNIONE DI BAN.	0.021%	59.675%
905	MITSUBISHI HVY	0.021%	59.696%
906	BRITISH AMERICAN TOB SP ADR ADR	0.021%	59.718%
907	GLAXOSMITHKLINE PLC SPON ADR ADR	0.021%	59.739%
908	ORANGE SA SR UNSECURED 09/21 4.125	0.021%	59.761%
909	LIBERTY MUTUAL	0.021%	59.782%
910	UBISOFT ENTERTA	0.021%	59.803%
911	SKANDINAVISKA E	0.021%	59.825%
912	TOTAL CAPITAL C	0.021%	59.846%
913	SMART REAL ESTA	0.021%	59.868%
914	NOKIA CORP	0.021%	59.889%
915	FORTESCUE METAL	0.021%	59.910%
916	NETFLIX INC COMMON STOCK USD.001	0.021%	59.931%
917	PHILIPS ELECTRO	0.021%	59.953%
918	ONEX CORP SUB V	0.021%	59.974%
919	MARSH & MCLENNA	0.021%	59.995%
920	LAND SECURITIES	0.021%	60.016%
921	TRICAN WELL SER	0.021%	60.038%
922	KONINKLIJKE DSM	0.021%	60.059%
923	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.021%	60.080%
924	STRYKER CORP SR UNSECURED 03/21 2.625	0.021%	60.101%
925	SVENSKA HANDELS	0.021%	60.122%
926	ESSILOR INTERNA	0.021%	60.143%
927	GKN PLC	0.021%	60.165%
928	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.021%	60.186%
929	COMERICA INC	0.021%	60.207%
930	PRECISION DRILLING CORP COMMON STOCK	0.021%	60.228%
931	MICHAEL KORS HO	0.021%	60.249%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	ADECCO SA	0.021%	60.270%
933	UNIVERSAL HLTH	0.021%	60.290%
934	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.021%	60.311%
935	MICROSEMI	0.021%	60.332%
936	LG DISPLAY CO	0.021%	60.353%
937	DEUTSCHE POST A	0.021%	60.374%
938	ING GROEP NV 0.	0.021%	60.395%
939	ECN CAPITAL COR	0.021%	60.416%
940	SANLAM LIMITED	0.021%	60.437%
941	BRITISH LAND CO	0.021%	60.457%
942	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.021%	60.478%
943	JM SMUCKER CO/THE COMMON STOCK	0.021%	60.499%
944	FAURECIA	0.021%	60.520%
945	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.021%	60.540%
946	FRESENIUS MEDIC	0.021%	60.561%
947	KREDITANSTALT F	0.021%	60.582%
948	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.021%	60.602%
949	COTY INC CL A COMMON STOCK USD.01	0.021%	60.623%
950	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.021%	60.644%
951	ADIDAS AG	0.021%	60.664%
952	BANK OF NY MELL	0.021%	60.685%
953	DOMINION RES(VI	0.021%	60.705%
954	SHOWA DENKO KK	0.021%	60.726%
955	LENNAR CORP CL	0.021%	60.746%
956	GOODMAN GROUP	0.021%	60.767%
957	QUEBECOR INC 'B	0.021%	60.787%
958	WESTERN FOREST	0.021%	60.808%
959	COMMERZBANK AG	0.020%	60.828%
960	SUZUKI MOTOR CO	0.020%	60.849%
961	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.020%	60.869%
962	NORTHLAND POWER	0.020%	60.889%
963	AMP LIMITED	0.020%	60.910%
964	FIRST HORIZON N	0.020%	60.930%
965	SHAWCOR LTD	0.020%	60.950%
966	EXCHANGE INCOME	0.020%	60.970%
967	SEMAFO INC COMM	0.020%	60.990%
968	TOTAL SA SPON ADR ADR	0.020%	61.011%
969	ONEOK INC	0.020%	61.031%
970	TUI AG	0.020%	61.051%
971	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.020%	61.071%
972	JOHNSON MATTHEY	0.020%	61.091%
973	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.020%	61.111%
974	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.020%	61.131%
975	TELEPERFORMANCE	0.020%	61.151%
976	SBERBANK OF RUS	0.020%	61.171%
977	MITSUBISHI CORP	0.020%	61.191%
978	RYDER SYSTEM IN	0.020%	61.211%
979	TAYLOR WIMPEY	0.020%	61.231%
980	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.020%	61.251%
981	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.020%	61.271%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.020%	61.291%
983	LEGG MASON INC SR UNSECURED 03/26 4.75	0.020%	61.310%
984	NEW FLYER COMMO	0.020%	61.330%
985	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.020%	61.350%
986	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.020%	61.370%
987	BANK OF IRELAND	0.020%	61.389%
988	MAZDA MOTOR COR	0.020%	61.409%
989	SMURFIT KAPPA P	0.020%	61.429%
990	KLEPIERRE	0.020%	61.448%
991	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.020%	61.468%
992	LOEWS CORP COMMON STOCK USD.01	0.020%	61.487%
993	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.020%	61.507%
994	CARREFOUR SA	0.020%	61.526%
995	ENERCARE INC	0.020%	61.546%
996	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.020%	61.565%
997	SL GREEN REALTY	0.019%	61.585%
998	KELT EXPLORATIO	0.019%	61.604%
999	US BANCORP SR UNSECURED 01/24 3.7	0.019%	61.624%
1000	LIBERTY BROADBAND C COMMON STOCK USD.01	0.019%	61.643%
1001	POST HOLDINGS INC COMMON STOCK USD.01	0.019%	61.663%
1002	CANADIAN REAL E	0.019%	61.682%
1003	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.019%	61.702%
1004	TAKEDA PHARMACE	0.019%	61.721%
1005	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.019%	61.740%
1006	ATCO LTD CL I N	0.019%	61.760%
1007	TDK CORP	0.019%	61.779%
1008	FISCHER(GEORG)A	0.019%	61.798%
1009	BANK RAKYAT IND	0.019%	61.818%
1010	CA INC SR UNSECURED 03/27 4.7	0.019%	61.837%
1011	ROLLS ROYCE	0.019%	61.856%
1012	SMITHS GROUP	0.019%	61.875%
1013	NATIONWIDE B/S	0.019%	61.895%
1014	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.019%	61.914%
1015	TIFFANY & CO	0.019%	61.933%
1016	GRUPO MEXICO SA	0.019%	61.952%
1017	TAHOE RESOURCES INC COMMON STOCK	0.019%	61.972%
1018	GIVAUDAN	0.019%	61.991%
1019	AT&T INC 1.45%	0.019%	62.010%
1020	UTD THERAPEUTIC	0.019%	62.029%
1021	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.019%	62.048%
1022	POSCO	0.019%	62.067%
1023	HESS CORPORATIO	0.019%	62.086%
1024	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.019%	62.105%
1025	FNF GROUP TRACKING STK USD.0001	0.019%	62.124%
1026	BANCO BBPM SPA	0.019%	62.143%
1027	PERRIGO CO PLC	0.019%	62.162%
1028	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.019%	62.181%
1029	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.019%	62.200%
1030	WM MORRISON SUP	0.019%	62.219%
1031	HP INC COMMON STOCK USD.01	0.019%	62.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	NASPERS LIMITED	0.019%	62.257%
1033	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.019%	62.276%
1034	GENTEX CORP COMMON STOCK USD.06	0.019%	62.295%
1035	ELECTRICITE DE	0.019%	62.314%
1036	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.019%	62.332%
1037	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.019%	62.351%
1038	AECON GROUP INC	0.019%	62.370%
1039	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.019%	62.389%
1040	THOR INDUSTRIES INC COMMON STOCK USD.1	0.019%	62.408%
1041	AGRICULTURAL BK	0.019%	62.427%
1042	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.019%	62.445%
1043	KEY BANK NA SR UNSECURED 06/25 3.3	0.019%	62.464%
1044	QUANTA SERVICES	0.019%	62.483%
1045	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.019%	62.502%
1046	ELECTR DE FRANC	0.019%	62.520%
1047	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.019%	62.539%
1048	DENSO CORP	0.019%	62.558%
1049	ITOCHU CORP	0.019%	62.577%
1050	BAE SYSTEMS	0.019%	62.595%
1051	INTERNATIONAL G	0.019%	62.614%
1052	SEGRO PLC	0.019%	62.633%
1053	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.019%	62.651%
1054	BELLWAY	0.019%	62.670%
1055	CSL LIMITED	0.019%	62.689%
1056	PEYTO EXPLORATI	0.019%	62.707%
1057	FRESENIUS SE &	0.019%	62.726%
1058	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.019%	62.745%
1059	SENSATA TECHNOL	0.019%	62.763%
1060	NASDAQ INC COMMON STOCK USD.01	0.019%	62.782%
1061	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.019%	62.800%
1062	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.019%	62.819%
1063	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.019%	62.837%
1064	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.019%	62.856%
1065	OSHKOSH CORP COMMON STOCK USD.01	0.019%	62.874%
1066	UCB	0.018%	62.893%
1067	TJX COS INC	0.018%	62.911%
1068	FIRST CAPITAL R	0.018%	62.930%
1069	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.018%	62.948%
1070	AKAMAI TECHNOLO	0.018%	62.967%
1071	VALEO SA	0.018%	62.985%
1072	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.018%	63.004%
1073	NTT DOCOMO INC	0.018%	63.022%
1074	MCCORMICK & CO	0.018%	63.040%
1075	EXTRA SPACE STO	0.018%	63.059%
1076	TRINITY INDS	0.018%	63.077%
1077	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.018%	63.095%
1078	ARCONIC INC COMMON STOCK	0.018%	63.114%
1079	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.018%	63.132%
1080	JFE HOLDINGS IN	0.018%	63.150%
1081	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.018%	63.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	BANK OF THE OZARKS COMMON STOCK USD.01	0.018%	63.187%
1083	YASKAWA ELEC CO	0.018%	63.205%
1084	SESA STERLITE	0.018%	63.224%
1085	GREAT CANADIAN	0.018%	63.242%
1086	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.018%	63.260%
1087	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.018%	63.278%
1088	AT+T INC SR UNSECURED 05/25 3.4	0.018%	63.297%
1089	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.018%	63.315%
1090	VULCAN MATERIAL	0.018%	63.333%
1091	AUST & NZ BK GP	0.018%	63.351%
1092	ANIXTER INC COMPANY GUAR 10/21 5.125	0.018%	63.369%
1093	UNILEVER PLC SPONSORED ADR ADR	0.018%	63.388%
1094	MARKEL CORP COMMON STOCK	0.018%	63.406%
1095	IRON MOUNTAIN INC REIT USD.01	0.018%	63.424%
1096	KONINKLIJKE KPN	0.018%	63.442%
1097	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.018%	63.460%
1098	ROSS STORES INC	0.018%	63.478%
1099	ROYAL MAIL PLC-	0.018%	63.497%
1100	AFFILIATED MNGR	0.018%	63.515%
1101	INFINEON TECHNO	0.018%	63.533%
1102	SUMITOMO ELEC I	0.018%	63.551%
1103	REXEL PROMESSES	0.018%	63.569%
1104	SSR MINING INC COMMON STOCK	0.018%	63.587%
1105	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.018%	63.605%
1106	KINGSPAN GROUP	0.018%	63.623%
1107	KREDITANST FUER	0.018%	63.641%
1108	LOGAN PROPERTY	0.018%	63.659%
1109	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.018%	63.677%
1110	AMERISOURCEBERG	0.018%	63.695%
1111	RHEINMETALL AG	0.018%	63.713%
1112	UNITED OVERSEAS	0.018%	63.731%
1113	AGCO CORP	0.018%	63.749%
1114	ENDEAVOUR MININ	0.018%	63.767%
1115	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.018%	63.785%
1116	TIME WARNER INC	0.018%	63.803%
1117	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.018%	63.821%
1118	SOUTHERN CO	0.018%	63.839%
1119	BOC HONG KONG H	0.018%	63.857%
1120	YAMAHA MOTOR CO	0.018%	63.875%
1121	BANK LEUMI LE-I	0.018%	63.893%
1122	KELLOGG CO 0.8%	0.018%	63.911%
1123	MARTIN MARIETTA	0.018%	63.929%
1124	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.018%	63.946%
1125	UNUM GROUP	0.018%	63.964%
1126	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.018%	63.982%
1127	WILLIS TOWERS W	0.018%	64.000%
1128	PENTAIR PLC	0.018%	64.018%
1129	BUNGE LTD COMMON STOCK USD.01	0.018%	64.035%
1130	PVH CORP COMMON STOCK USD1.0	0.018%	64.053%
1131	HOME CAP GRP IN	0.018%	64.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	UMICORE	0.018%	64.089%
1133	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	64.106%
1134	WALGREEN CO COMPANY GUAR 09/22 3.1	0.018%	64.124%
1135	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.018%	64.142%
1136	REGIONS FINANCI	0.018%	64.159%
1137	HYUNDAI MOTOR C	0.018%	64.177%
1138	PNC BANK NA 2.6	0.018%	64.195%
1139	SVENSKA HANDELS	0.018%	64.212%
1140	EATON CORP COMPANY GUAR 11/22 2.75	0.018%	64.230%
1141	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.018%	64.248%
1142	CREDIT AGRICOLE	0.018%	64.265%
1143	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.018%	64.283%
1144	AIR LEASE CORP	0.018%	64.301%
1145	AIRBUS GROUP NV	0.018%	64.318%
1146	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.018%	64.336%
1147	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.018%	64.353%
1148	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.018%	64.371%
1149	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.018%	64.388%
1150	SNAP-ON INC	0.017%	64.406%
1151	LG CHEM LTD	0.017%	64.423%
1152	LAS VEGAS SANDS	0.017%	64.441%
1153	SWEDBANK AB	0.017%	64.458%
1154	NN GROUP NV	0.017%	64.476%
1155	SWISS LIFE HLDG	0.017%	64.493%
1156	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.017%	64.511%
1157	TREVALI MINING	0.017%	64.528%
1158	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.017%	64.546%
1159	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.017%	64.563%
1160	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.017%	64.580%
1161	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.017%	64.598%
1162	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.017%	64.615%
1163	SPARTAN ENERGY	0.017%	64.633%
1164	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.017%	64.650%
1165	BCO BRADESCO,AD	0.017%	64.668%
1166	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.017%	64.685%
1167	SUMITOMO RLTY&D	0.017%	64.702%
1168	AMADEUS IT HLDG	0.017%	64.720%
1169	CHARTWELL RETIR	0.017%	64.737%
1170	FIRSTRAND LIMIT	0.017%	64.754%
1171	MKS INSTRUMENTS INC COMMON STOCK	0.017%	64.772%
1172	SK C&C CO LTD	0.017%	64.789%
1173	CHINA UNICOM LT	0.017%	64.806%
1174	COMMONWEALTH BA	0.017%	64.824%
1175	ARROW ELECTRONI	0.017%	64.841%
1176	SHOPIFY INC CLASS A COMMON STOCK	0.017%	64.858%
1177	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.017%	64.875%
1178	HYDRO ONE LTD	0.017%	64.893%
1179	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.017%	64.910%
1180	ING BANK	0.017%	64.927%
1181	MANPOWER INC	0.017%	64.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	GEN DYNAMICS CO	0.017%	64.962%
1183	EIFFAGE SA	0.017%	64.979%
1184	SOMPO JAPAN NIP	0.017%	64.996%
1185	BAXTER INTL INC	0.017%	65.013%
1186	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.017%	65.030%
1187	VOLKSWAGEN AG	0.017%	65.047%
1188	PADDY POWER PLC	0.017%	65.065%
1189	OLIN CORP	0.017%	65.082%
1190	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.017%	65.099%
1191	TORC OIL & GAS	0.017%	65.116%
1192	IDEMITSU KOSAN	0.017%	65.133%
1193	BALL CORP	0.017%	65.150%
1194	EXPEDIA INC COMMON STOCK USD.001	0.017%	65.167%
1195	OMNICOM GROUP I	0.017%	65.184%
1196	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.017%	65.201%
1197	BIDVEST GROUP L	0.017%	65.218%
1198	TECHNIPFMC PLC	0.017%	65.235%
1199	PULTEGROUP INC.	0.017%	65.252%
1200	MITSUBISHI ESTA	0.017%	65.269%
1201	DUFREY AG-REG	0.017%	65.286%
1202	FLIR SYSTEMS INC COMMON STOCK USD.01	0.017%	65.303%
1203	STOCKLAND TRUST	0.017%	65.320%
1204	GENERAL MILLS I	0.017%	65.337%
1205	WEX INC COMMON STOCK USD.01	0.017%	65.353%
1206	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.017%	65.370%
1207	REGENCY CENTERS CORP REIT USD.01	0.017%	65.387%
1208	LIBERTY MUTUAL	0.017%	65.404%
1209	CIMAREX ENERGY CO COMMON STOCK USD.01	0.017%	65.421%
1210	CASCADES INC	0.017%	65.438%
1211	IMPERIAL TOBACC	0.017%	65.455%
1212	STERLING BANCORP/DE COMMON STOCK USD.01	0.017%	65.471%
1213	S+P GLOBAL INC COMMON STOCK USD1.0	0.017%	65.488%
1214	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.017%	65.505%
1215	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.017%	65.522%
1216	KROGER CO SR UNSECURED 04/22 3.4	0.017%	65.538%
1217	AECOM COMMON STOCK USD.01	0.017%	65.555%
1218	UDR INC REIT USD.01	0.017%	65.572%
1219	SOUTH32 LTD	0.017%	65.588%
1220	RECKITT BENCKIS	0.017%	65.605%
1221	FERRARI NV	0.017%	65.621%
1222	OJI PAPER CO	0.017%	65.638%
1223	BROTHERIndustr	0.017%	65.655%
1224	BERKELEY GROUP	0.017%	65.671%
1225	SKAND ENSKILDA	0.017%	65.688%
1226	PORSCHE AUTOMOB	0.017%	65.704%
1227	BEST BUY CO INC	0.017%	65.721%
1228	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.017%	65.737%
1229	CHINA PHARMACEU	0.017%	65.754%
1230	NATIONAL OILWEL	0.017%	65.771%
1231	MACERICH CO	0.017%	65.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	HALMA	0.017%	65.804%
1233	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.017%	65.820%
1234	NEC CORP	0.017%	65.837%
1235	JONES LANG LASA	0.017%	65.853%
1236	MINEBEA CO	0.017%	65.870%
1237	SK ENERGY CO LT	0.017%	65.886%
1238	ASML HOLDING NV	0.016%	65.903%
1239	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.016%	65.919%
1240	STRYKER CORP SR UNSECURED 05/24 3.375	0.016%	65.936%
1241	TWITTER INC COMMON STOCK USD.000005	0.016%	65.952%
1242	AISIN SEIKI CO	0.016%	65.968%
1243	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.016%	65.985%
1244	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.016%	66.001%
1245	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.016%	66.018%
1246	HEXCEL CORP COMMON STOCK USD.01	0.016%	66.034%
1247	MYLAN NV 3.125%	0.016%	66.050%
1248	SKF AB - B SHAR	0.016%	66.067%
1249	TOYOTA TSUSHO C	0.016%	66.083%
1250	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.016%	66.099%
1251	TOSOH CORP	0.016%	66.116%
1252	THERMO FISHER S	0.016%	66.132%
1253	UTD MICRO ELECT	0.016%	66.148%
1254	SONY CORP SPONSORED ADR ADR	0.016%	66.165%
1255	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.016%	66.181%
1256	ENSIGN ENERGY S	0.016%	66.197%
1257	JABIL CIRCUIT I	0.016%	66.214%
1258	VIFOR PHARMA AG	0.016%	66.230%
1259	K&S AG	0.016%	66.246%
1260	DUKE REALTY CORP REIT USD.01	0.016%	66.262%
1261	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.016%	66.278%
1262	DST SYST INC DE	0.016%	66.295%
1263	GARMIN LTD.	0.016%	66.311%
1264	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.016%	66.327%
1265	AGILENT TECHNOL	0.016%	66.343%
1266	OP CORPORATE BA	0.016%	66.359%
1267	REINSURANCE GRO	0.016%	66.375%
1268	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.016%	66.392%
1269	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.016%	66.408%
1270	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.016%	66.424%
1271	HEIDELBERGCEMEN	0.016%	66.440%
1272	NORDSTROM INC SR UNSECURED 05/20 4.75	0.016%	66.456%
1273	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.016%	66.472%
1274	ELECTRONIC ARTS	0.016%	66.488%
1275	MURPHY OIL CORP	0.016%	66.504%
1276	CATALENT INC COMMON STOCK USD.01	0.016%	66.520%
1277	MARATHON OIL CO	0.016%	66.536%
1278	JPMORGAN CHASE	0.016%	66.552%
1279	FORTUNA SILVER MINES INC COMMON STOCK	0.016%	66.568%
1280	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.016%	66.584%
1281	ASML HOLDING NV	0.016%	66.600%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	COMINAR REAL ES	0.016%	66.616%
1283	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.016%	66.632%
1284	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.016%	66.648%
1285	NOBLE ENERGY IN	0.016%	66.664%
1286	METLIFE INC SR UNSECURED 04/24 3.6	0.016%	66.679%
1287	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.016%	66.695%
1288	COMMERCE BANCSH	0.016%	66.711%
1289	COOPERATIEVE RA	0.016%	66.727%
1290	UNILEVER NV	0.016%	66.743%
1291	LAM RESEARCH CORP COMMON STOCK USD.001	0.016%	66.759%
1292	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.016%	66.775%
1293	MASTEC INC	0.016%	66.791%
1294	BRUNSWICK CORP	0.016%	66.806%
1295	UNI-SELECT INC	0.016%	66.822%
1296	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.016%	66.838%
1297	SUN COMMUNITIES INC REIT USD.01	0.016%	66.854%
1298	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.016%	66.870%
1299	HDFC BANK LTD	0.016%	66.885%
1300	NATIONAL AUSTRALIA	0.016%	66.901%
1301	EUROPEAN INVEST	0.016%	66.917%
1302	HILL ROM HOLDINGS INC COMMON STOCK	0.016%	66.933%
1303	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.016%	66.948%
1304	THERMO FISHER S	0.016%	66.964%
1305	SONOCO PRODUCTS	0.016%	66.980%
1306	GAMING AND LEISURE PROPERTIES REIT	0.016%	66.996%
1307	VOLKSWAGEN LEAS	0.016%	67.011%
1308	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.016%	67.027%
1309	INTERTEK TESTIN	0.016%	67.043%
1310	CAPITAL POWER C	0.016%	67.058%
1311	WPX ENERGY INC COMMON STOCK	0.016%	67.074%
1312	RSP PERMIAN INC COMMON STOCK USD.01	0.016%	67.090%
1313	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.016%	67.105%
1314	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.016%	67.121%
1315	SANDVIK AB	0.016%	67.137%
1316	JSW STEEL LTD	0.016%	67.152%
1317	TDC A/S	0.016%	67.168%
1318	JUNIPER NETWORK	0.016%	67.183%
1319	DANA HOLDING CO	0.016%	67.199%
1320	ADIENT PLC	0.016%	67.215%
1321	INTL BANK FOR R	0.016%	67.230%
1322	FUBON FINANCIAL	0.016%	67.246%
1323	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.016%	67.261%
1324	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	67.277%
1325	MARKS & SPENCER	0.015%	67.292%
1326	ARCONIC INC SR UNSECURED 02/22 5.87	0.015%	67.308%
1327	NOMURA HOLD INC	0.015%	67.323%
1328	SHINHAN FINANCIAL	0.015%	67.339%
1329	OMV AG	0.015%	67.354%
1330	ROYAL DUTCH SHELL	0.015%	67.369%
1331	XYLEM INC COMMON STOCK	0.015%	67.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	EQUIFAX INC	0.015%	67.400%
1333	NIPPON BUILDING	0.015%	67.416%
1334	GALAPAGOS NV	0.015%	67.431%
1335	MURATA MFG CO	0.015%	67.446%
1336	SUN HUNG KAI PR	0.015%	67.462%
1337	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.015%	67.477%
1338	BIOVERATIV INC COMMON STOCK USD.001	0.015%	67.492%
1339	LAZARD LTD CL A COMMON STOCK USD.01	0.015%	67.508%
1340	INPEX CORPORATI	0.015%	67.523%
1341	ABN AMRO GROUP	0.015%	67.538%
1342	DARDEN RESTAURA	0.015%	67.554%
1343	HARLEY DAVIDSON	0.015%	67.569%
1344	WESTPAC BANKING	0.015%	67.584%
1345	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.015%	67.599%
1346	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.015%	67.615%
1347	UTD TECHNOLOGIE	0.015%	67.630%
1348	ENEL FINANCE IN	0.015%	67.645%
1349	DOUGLAS EMMETT INC REIT USD.01	0.015%	67.660%
1350	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.015%	67.675%
1351	CIT GROUP INC COMMON STOCK USD.01	0.015%	67.690%
1352	ELISA OYJ-A	0.015%	67.705%
1353	ALCOA CORP COMMON STOCK USD.01	0.015%	67.721%
1354	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.015%	67.736%
1355	RANDSTAD HOLDIN	0.015%	67.751%
1356	FEDERAL REALTY INVS TRUST REIT USD.01	0.015%	67.766%
1357	LONGFOR PROPERT	0.015%	67.781%
1358	HYATT HOTELS CO	0.015%	67.796%
1359	MITEL NETWORKS	0.015%	67.811%
1360	IVANHOE MINES L	0.015%	67.826%
1361	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.015%	67.841%
1362	DEXUS PROPERTY	0.015%	67.856%
1363	CDN UTILS LTD N	0.015%	67.871%
1364	SYNNEX CORP COMMON STOCK USD.001	0.015%	67.886%
1365	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.015%	67.901%
1366	BHP BILLITON FI	0.015%	67.916%
1367	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.015%	67.931%
1368	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	67.946%
1369	RAIFFEISEN BANK	0.015%	67.961%
1370	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.015%	67.975%
1371	GLOBAL PAYMENTS INC COMMON STOCK	0.015%	67.990%
1372	SOUTHERN CO SR UNSECURED 06/20 2.75	0.015%	68.005%
1373	GALP ENERGIA	0.015%	68.020%
1374	TORAY INDS INC	0.015%	68.035%
1375	BAYTEX ENERGY CORP COMMON STOCK	0.015%	68.050%
1376	AALBERTS INDUST	0.015%	68.065%
1377	BCO BRADESCO,PR	0.015%	68.079%
1378	L'OREAL	0.015%	68.094%
1379	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.015%	68.109%
1380	BARCLAYS ADR-EA	0.015%	68.124%
1381	MEDIOBANCA SPA	0.015%	68.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	WOLSELEY PLC	0.015%	68.153%
1383	DOREL INDS INC	0.015%	68.168%
1384	RYDER SYSTEM IN	0.015%	68.183%
1385	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	68.198%
1386	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.015%	68.212%
1387	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.015%	68.227%
1388	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.015%	68.242%
1389	RSA INSURANCE G	0.015%	68.256%
1390	COLGATE-PALMOLI	0.015%	68.271%
1391	FREEHOLD ROYALT	0.015%	68.286%
1392	EXELON CORP COMMON STOCK	0.015%	68.301%
1393	NSK	0.015%	68.315%
1394	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.015%	68.330%
1395	CREDIT ACCEPTAN	0.015%	68.344%
1396	DELPHI AUTOMOTI	0.015%	68.359%
1397	NASDAQ INC SR UNSECURED 06/24 4.25	0.015%	68.374%
1398	MS&AD INSURANCE	0.015%	68.388%
1399	FLUGHAFEN ZUERI	0.015%	68.403%
1400	NAVIENT CORP COMMON STOCK USD.01	0.015%	68.417%
1401	INTUIT INC COMMON STOCK USD.01	0.015%	68.432%
1402	CYPRESS SEMICON	0.015%	68.446%
1403	CORUS ENTERTAIN	0.014%	68.461%
1404	PRIMERICA INC COMMON STOCK	0.014%	68.475%
1405	PT UNITED TRACT	0.014%	68.490%
1406	CHINA PETROLEUM	0.014%	68.504%
1407	MIRVAC GROUP RE	0.014%	68.519%
1408	PURE INDUSTRIAL	0.014%	68.533%
1409	ASSURANT INC COMMON STOCK USD.01	0.014%	68.548%
1410	HONG KONG EXCHA	0.014%	68.562%
1411	AMERICAN HOMES 4 RENT A REIT USD.01	0.014%	68.576%
1412	VALIDUS HOLDING	0.014%	68.591%
1413	LOCALIZA RENT A	0.014%	68.605%
1414	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.014%	68.620%
1415	NATIONWIDE BLDG	0.014%	68.634%
1416	AJINOMOTO CO IN	0.014%	68.648%
1417	SHIRE PLC	0.014%	68.663%
1418	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.014%	68.677%
1419	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.014%	68.692%
1420	KION GROUP AG	0.014%	68.706%
1421	ALARIS ROYALTY	0.014%	68.720%
1422	SALESFORCE.COM	0.014%	68.735%
1423	CAMDEN PROPERTY	0.014%	68.749%
1424	DELL TECHNOLOGIES INC CL V TRACKING STK	0.014%	68.763%
1425	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.014%	68.778%
1426	BHP BILLITON PL	0.014%	68.792%
1427	ERICSSON LM SR UNSECURED 05/22 4.125	0.014%	68.806%
1428	VOLKSWAGEN LEAS	0.014%	68.820%
1429	PRAIRIESKY ROYA	0.014%	68.835%
1430	AMEREN CORP SR UNSECURED 11/20 2.7	0.014%	68.849%
1431	AON PLC	0.014%	68.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.014%	68.878%
1433	SINOPHARM GROUP	0.014%	68.892%
1434	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.014%	68.906%
1435	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.014%	68.920%
1436	MARVELL TECH GR	0.014%	68.934%
1437	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.014%	68.949%
1438	EMCOR GROUP INC COMMON STOCK USD.01	0.014%	68.963%
1439	FOOT LOCKER INC COMMON STOCK USD.01	0.014%	68.977%
1440	APTARGROUP INC COMMON STOCK USD.01	0.014%	68.991%
1441	CBOE GLOBAL MARKETS INC COMMON STOCK	0.014%	69.005%
1442	WR BERKLEY CORP COMMON STOCK USD.2	0.014%	69.019%
1443	GAS NATURAL SDG	0.014%	69.034%
1444	AEGON N.V.	0.014%	69.048%
1445	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.014%	69.062%
1446	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.014%	69.076%
1447	TRACTOR SUPPLY	0.014%	69.090%
1448	PTT EXP&PROD-FG	0.014%	69.104%
1449	HOWARD HUGHES CORP/THE COMMON STOCK	0.014%	69.118%
1450	ATS AUTOMATION	0.014%	69.132%
1451	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	69.146%
1452	BK NED GEMEENTE	0.014%	69.160%
1453	STELLA JONES IN	0.014%	69.174%
1454	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.014%	69.188%
1455	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.014%	69.202%
1456	NEWELL BRANDS INC COMMON STOCK USD1.0	0.014%	69.216%
1457	SKECHERS USA INC CL A COMMON STOCK USD.001	0.014%	69.230%
1458	UNIPER SE	0.014%	69.244%
1459	SAFRAN SA	0.014%	69.258%
1460	TULLOW OIL PLC	0.014%	69.272%
1461	ISUZU MOTORS	0.014%	69.286%
1462	MEGGITT	0.014%	69.300%
1463	DIRECT LINE INS	0.014%	69.314%
1464	EAST WEST BANCORP INC COMMON STOCK USD.001	0.014%	69.328%
1465	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.014%	69.342%
1466	SLM CORP COMMON STOCK USD.2	0.014%	69.356%
1467	KOMMUNINVEST I	0.014%	69.370%
1468	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.014%	69.384%
1469	SINO BIOPHAMACE	0.014%	69.398%
1470	COOPER COS INC	0.014%	69.411%
1471	HAMMERSON	0.014%	69.425%
1472	SHIMAO PROPERTY	0.014%	69.439%
1473	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.014%	69.453%
1474	3M CO 0.375% 15	0.014%	69.467%
1475	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.014%	69.481%
1476	FORTUM OYJ	0.014%	69.495%
1477	IMPERIAL HOLDIN	0.014%	69.509%
1478	GRANITE REAL ES	0.014%	69.523%
1479	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	69.536%
1480	FUJIFILM HLDGS	0.014%	69.550%
1481	MOL HUNGARIAN O	0.014%	69.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	WOOD GROUP (JOH	0.014%	69.578%
1483	GALAXY ENTERTA	0.014%	69.592%
1484	L BRANDS INC COMPANY GUAR 02/22 5.625	0.014%	69.606%
1485	PEABODY ENERGY CORP COMMON STOCK	0.014%	69.619%
1486	TORCHMARK CORP COMMON STOCK USD1.0	0.014%	69.633%
1487	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.014%	69.647%
1488	NRW BANK 0% 11N	0.014%	69.661%
1489	AMER ELEC POWER	0.014%	69.675%
1490	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.014%	69.688%
1491	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.014%	69.702%
1492	CINTAS CORP	0.014%	69.716%
1493	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.014%	69.730%
1494	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.014%	69.744%
1495	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	69.757%
1496	AMPHENOL CORP	0.014%	69.771%
1497	KIMCO REALTY	0.014%	69.785%
1498	GPT GROUP	0.014%	69.799%
1499	LIBERTY VENTURES SER A TRACKING STK USD.01	0.014%	69.812%
1500	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	69.826%
1501	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.014%	69.840%
1502	TATA MOTORS LTD	0.014%	69.854%
1503	BIG LOTS INC COMMON STOCK USD.01	0.014%	69.867%
1504	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.014%	69.881%
1505	SAINSBURY (J) P	0.014%	69.895%
1506	BARCLAYS PLC 1.	0.014%	69.909%
1507	BPCE	0.014%	69.922%
1508	DAIWA HOUSE IND	0.014%	69.936%
1509	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.014%	69.950%
1510	INNERGEX RENEWA	0.014%	69.963%
1511	VICINITY CENTER	0.014%	69.977%
1512	SPIRAX-SARCO EN	0.014%	69.991%
1513	CHINA SHENHUA E	0.014%	70.004%
1514	BEMIS COMPANY COMMON STOCK USD.1	0.014%	70.018%
1515	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.014%	70.032%
1516	LOJAS RENNER SA	0.014%	70.045%
1517	ANGLOGOLD ASHANTI SPON ADR ADR	0.014%	70.059%
1518	NEVSUN RESOURCES LTD COMMON STOCK	0.014%	70.072%
1519	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.014%	70.086%
1520	KELLOGG CO 4% 1	0.014%	70.100%
1521	SUMITOMO MITSUI	0.014%	70.113%
1522	CARLISLE COS IN	0.014%	70.127%
1523	VF CORP	0.014%	70.140%
1524	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.014%	70.154%
1525	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.013%	70.167%
1526	CHINA UNICOM	0.013%	70.181%
1527	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.013%	70.194%
1528	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.013%	70.208%
1529	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.013%	70.221%
1530	KIRIN HOLDINGS	0.013%	70.235%
1531	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.013%	70.248%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.013%	70.261%
1533	ARRIS INTERNATI	0.013%	70.275%
1534	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.013%	70.288%
1535	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.013%	70.302%
1536	FUJI HEAVY INDS	0.013%	70.315%
1537	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.013%	70.329%
1538	ZIONS BANCORP	0.013%	70.342%
1539	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.013%	70.355%
1540	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	70.369%
1541	WP CAREY INC REIT USD.001	0.013%	70.382%
1542	DYCOM INDUSTRIE	0.013%	70.395%
1543	HELMERICH & PAY	0.013%	70.409%
1544	WESTSHORE TERMI	0.013%	70.422%
1545	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.013%	70.435%
1546	OBAYASHI CORP	0.013%	70.449%
1547	WW GRAINGER INC	0.013%	70.462%
1548	TCF FINL CORP	0.013%	70.475%
1549	US FOODS HOLDING CORP COMMON STOCK USD.01	0.013%	70.489%
1550	A.P. MOLLER-MAE	0.013%	70.502%
1551	ACKERMANS & VAN	0.013%	70.515%
1552	USG CORP	0.013%	70.529%
1553	ORIGIN ENERGY L	0.013%	70.542%
1554	GE CAPITAL EURO	0.013%	70.555%
1555	AVNET INC	0.013%	70.569%
1556	POLSKI KON NAF	0.013%	70.582%
1557	ERICSSON LM-B S	0.013%	70.595%
1558	CA INC 3.6% 01A	0.013%	70.608%
1559	YES BANK LTD	0.013%	70.622%
1560	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.013%	70.635%
1561	GN STORE NORD	0.013%	70.648%
1562	CATCHER TECHNOL	0.013%	70.661%
1563	ALLEGHANY CORP COMMON STOCK USD1.0	0.013%	70.675%
1564	TERADATA CORP COMMON STOCK USD.01	0.013%	70.688%
1565	AAC TECHNOLOGIE	0.013%	70.701%
1566	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.013%	70.714%
1567	JANUS CAPITAL G	0.013%	70.728%
1568	NORBORD INC COMMON STOCK	0.013%	70.741%
1569	KIMBERLY-CLARK	0.013%	70.754%
1570	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.013%	70.767%
1571	SINGAPORE AIRLI	0.013%	70.780%
1572	AES CORP/VA SR UNSECURED 07/21 7.375	0.013%	70.793%
1573	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.013%	70.807%
1574	CENTENNIAL RESO	0.013%	70.820%
1575	PHOENIX GROUP H	0.013%	70.833%
1576	ESSENT GROUP LT	0.013%	70.846%
1577	EVEREST RE GROU	0.013%	70.859%
1578	BROWN + BROWN INC COMMON STOCK USD.1	0.013%	70.872%
1579	KAPSTONE PAPER	0.013%	70.885%
1580	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.013%	70.899%
1581	VESTAS WIND SYS	0.013%	70.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	FORTIVE CORP COMMON STOCK USD.01	0.013%	70.925%
1583	AMERCO COMMON STOCK USD.25	0.013%	70.938%
1584	MURPHY USA INC COMMON STOCK	0.013%	70.951%
1585	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.013%	70.964%
1586	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.013%	70.977%
1587	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.013%	70.990%
1588	POSCO	0.013%	71.003%
1589	TERADYNE INC	0.013%	71.016%
1590	ELDORADO GOLD CORP COMMON STOCK	0.013%	71.029%
1591	TELEFLEX INC COMMON STOCK USD1.0	0.013%	71.042%
1592	NORTH WEST CO I	0.013%	71.055%
1593	SUMITOMO HEAVY	0.013%	71.068%
1594	CASEYS GEN STOR	0.013%	71.081%
1595	ALBEMARLE CORP	0.013%	71.094%
1596	CALFRAC WELL SE	0.013%	71.107%
1597	WILLIAMS-SONOMA	0.013%	71.120%
1598	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.013%	71.133%
1599	ROYAL GOLD INC	0.013%	71.146%
1600	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.013%	71.159%
1601	SANTANDER UK PLC SR UNSECURED 03/24 4	0.013%	71.172%
1602	JAPAN REAL ESTA	0.013%	71.185%
1603	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.013%	71.198%
1604	COLFAX CORP	0.013%	71.211%
1605	FOREST CITY REALTY TRUST A REIT USD.01	0.013%	71.224%
1606	GROWTHPOINT PRO	0.013%	71.237%
1607	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.013%	71.249%
1608	BALOISE- HOLDIN	0.013%	71.262%
1609	CHRISTIAN HANSE	0.013%	71.275%
1610	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.013%	71.288%
1611	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.013%	71.301%
1612	SEKISUI CHEMICA	0.013%	71.314%
1613	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.013%	71.327%
1614	FRAPORT AG	0.013%	71.340%
1615	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.013%	71.353%
1616	ZOETIS INC COMMON STOCK USD.01	0.013%	71.365%
1617	MOSAIC CO SR UNSECURED 11/23 4.25	0.013%	71.378%
1618	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.013%	71.391%
1619	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.013%	71.404%
1620	ASSURED GUARANT	0.013%	71.417%
1621	LAB CORP OF AME	0.013%	71.430%
1622	CYRUSONE INC REIT USD.01	0.013%	71.443%
1623	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.013%	71.455%
1624	MATADOR RESOURCES CO COMMON STOCK USD.01	0.013%	71.468%
1625	IBM CORP SR UNSECURED 02/24 3.625	0.013%	71.481%
1626	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	71.494%
1627	GROUP 4 SECURIC	0.013%	71.507%
1628	VEREIT INC REIT USD.01	0.013%	71.520%
1629	GENPACT LIMITED	0.013%	71.532%
1630	LIXIL GROUP COR	0.013%	71.545%
1631	China Mengniu D	0.013%	71.558%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	MITSUI CHEMICAL	0.013%	71.571%
1633	MCKESSON CORP SR UNSECURED 03/24 3.796	0.013%	71.584%
1634	Cineplex Inc.	0.013%	71.597%
1635	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.013%	71.609%
1636	AGILE PROPERTY	0.013%	71.622%
1637	HELVETIA HOLDIN	0.013%	71.635%
1638	BAT INTL FINANC	0.013%	71.648%
1639	FLOWSERVE CORP COMMON STOCK USD1.25	0.013%	71.660%
1640	AMGEN INC SR UNSECURED 05/24 3.625	0.013%	71.673%
1641	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.013%	71.686%
1642	CANACCORD FINAN	0.013%	71.699%
1643	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.013%	71.712%
1644	YY INC ADR ADR USD.00001	0.013%	71.724%
1645	BARLOWORLD LTD	0.013%	71.737%
1646	STANDARD LIFE P	0.013%	71.750%
1647	DAI-ICHI LIFE	0.013%	71.763%
1648	CNH INDUSTRIAL	0.013%	71.775%
1649	INGENICO	0.013%	71.788%
1650	LOEWS CORP SR UNSECURED 04/26 3.75	0.013%	71.801%
1651	HANCOCK HOLDING	0.013%	71.814%
1652	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	71.826%
1653	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.013%	71.839%
1654	STATE STREET CORP SR UNSECURED 08/25 3.55	0.013%	71.852%
1655	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	71.864%
1656	COCA COLA HBC A	0.013%	71.877%
1657	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.013%	71.890%
1658	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	71.903%
1659	GAP INC/THE SR UNSECURED 04/21 5.95	0.013%	71.915%
1660	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.013%	71.928%
1661	AVNET INC SR UNSECURED 04/26 4.625	0.013%	71.941%
1662	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.013%	71.954%
1663	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.013%	71.966%
1664	MEDTRONIC INC 3	0.013%	71.979%
1665	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.013%	71.992%
1666	MASTERCARD INC SR UNSECURED 04/24 3.375	0.013%	72.004%
1667	BHARTI AIRTEL L	0.013%	72.017%
1668	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.013%	72.030%
1669	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.013%	72.042%
1670	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.013%	72.055%
1671	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.013%	72.068%
1672	KINGBOARD CHEMI	0.013%	72.080%
1673	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.013%	72.093%
1674	TAPESTRY INC SR UNSECURED 04/25 4.25	0.013%	72.106%
1675	VF CORP SR UNSECURED 09/21 3.5	0.013%	72.118%
1676	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.013%	72.131%
1677	DEXIA CREDIT LO	0.013%	72.144%
1678	GENTING BHD	0.013%	72.156%
1679	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.013%	72.169%
1680	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.013%	72.182%
1681	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.013%	72.194%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	CHINA RESOURCES	0.013%	72.207%
1683	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.013%	72.219%
1684	CTBC FINANCIAL	0.013%	72.232%
1685	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.013%	72.245%
1686	HSBC USA INC SR UNSECURED 06/24 3.5	0.013%	72.257%
1687	CELGENE CORP SR UNSECURED 05/24 3.625	0.013%	72.270%
1688	T MOBILE USA INC COMPANY GUAR 04/22 4	0.013%	72.283%
1689	EQUITABLE GROUP	0.013%	72.295%
1690	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	72.308%
1691	TEREX CORP	0.013%	72.320%
1692	ANTHEM INC	0.013%	72.333%
1693	BANKUNITED INC COMMON STOCK USD.01	0.013%	72.346%
1694	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.013%	72.358%
1695	ASSURANT INC	0.013%	72.371%
1696	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.013%	72.383%
1697	BALL CORP COMPANY GUAR 03/22 5	0.013%	72.396%
1698	TOREX GOLD RESO	0.013%	72.408%
1699	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.013%	72.421%
1700	STATE STREET CORP SR UNSECURED 12/24 3.3	0.013%	72.434%
1701	HUDSON'S BAY CO	0.013%	72.446%
1702	CUBESMART REIT USD.01	0.013%	72.459%
1703	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.013%	72.471%
1704	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.013%	72.484%
1705	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.013%	72.496%
1706	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.013%	72.509%
1707	UNUM GROUP	0.013%	72.521%
1708	AETNA INC SR UNSECURED 11/24 3.5	0.013%	72.534%
1709	LARSEN & TOUBRO	0.013%	72.546%
1710	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.013%	72.559%
1711	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.013%	72.571%
1712	WHITBREAD PLC	0.013%	72.584%
1713	TOKYU FUDOSAN H	0.013%	72.596%
1714	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.013%	72.609%
1715	MANITOBA PROVIN	0.013%	72.621%
1716	VISTEON CORP COMMON STOCK	0.012%	72.634%
1717	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.012%	72.646%
1718	CREE INC COMMON STOCK USD.00125	0.012%	72.659%
1719	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.012%	72.671%
1720	FEDERATED INVES	0.012%	72.684%
1721	DEUTSCHE BOERSE	0.012%	72.696%
1722	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.012%	72.709%
1723	SBI HOLDINGS IN	0.012%	72.721%
1724	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.012%	72.734%
1725	COPA HOLDINGS S	0.012%	72.746%
1726	SHERWIN WILLIAM	0.012%	72.759%
1727	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.012%	72.771%
1728	VISA INC SR UNSECURED 12/25 3.15	0.012%	72.784%
1729	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.012%	72.796%
1730	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.012%	72.809%
1731	GS HOLDINGS COR	0.012%	72.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	DEUTSCHE BK AG	0.012%	72.833%
1733	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.012%	72.846%
1734	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.012%	72.858%
1735	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.012%	72.871%
1736	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.012%	72.883%
1737	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.012%	72.895%
1738	ST JAMES PLACE	0.012%	72.908%
1739	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.012%	72.920%
1740	JAPAN TOBACCO I	0.012%	72.933%
1741	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.012%	72.945%
1742	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.012%	72.957%
1743	Arch Capital Gr	0.012%	72.970%
1744	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.012%	72.982%
1745	CME GROUP INC SR UNSECURED 03/25 3	0.012%	72.995%
1746	SUMITOMO MITSUI	0.012%	73.007%
1747	CITIGROUP INC SR UNSECURED 04/25 3.3	0.012%	73.019%
1748	BANK TOKYO-MIT	0.012%	73.032%
1749	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.012%	73.044%
1750	MARUBENI CORP	0.012%	73.056%
1751	ILG INC COMMON STOCK USD.01	0.012%	73.069%
1752	DREAM OFFICE RE	0.012%	73.081%
1753	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.012%	73.093%
1754	EXELON CORP SR UNSECURED 04/26 3.4	0.012%	73.106%
1755	FLUOR CORP COMMON STOCK USD.01	0.012%	73.118%
1756	RENAISSANCE RE	0.012%	73.130%
1757	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.012%	73.143%
1758	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.012%	73.155%
1759	INTL CONS AIRLI	0.012%	73.167%
1760	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.012%	73.180%
1761	SVENSKA CELLULO	0.012%	73.192%
1762	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.012%	73.204%
1763	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.012%	73.217%
1764	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.012%	73.229%
1765	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.012%	73.241%
1766	AETNA INC 4.125	0.012%	73.254%
1767	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.012%	73.266%
1768	HUBBELL INC COMMON STOCK USD.01	0.012%	73.278%
1769	PFIZER INC SR UNSECURED 12/26 3	0.012%	73.290%
1770	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.012%	73.303%
1771	NORDSTROM INC	0.012%	73.315%
1772	AMGEN INC SR UNSECURED 11/21 3.875	0.012%	73.327%
1773	DCT INDUSTRIAL TRUST INC REIT USD.01	0.012%	73.340%
1774	SNYDERS LANCE INC COMMON STOCK USD.833	0.012%	73.352%
1775	FIRST SOLAR INC	0.012%	73.364%
1776	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.012%	73.376%
1777	VOESTALPINE AG	0.012%	73.389%
1778	BCA POP EMILIA	0.012%	73.401%
1779	OSRAM LICHT AG	0.012%	73.413%
1780	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	73.425%
1781	MERLIN PROPERTI	0.012%	73.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	BARNES GROUP INC COMMON STOCK USD.01	0.012%	73.450%
1783	EBAY INC SR UNSECURED 03/22 3.8	0.012%	73.462%
1784	STATOIL ASA COMPANY GUAR 01/23 2.45	0.012%	73.474%
1785	APARTMENT INVT + MGMT CO A REIT USD.01	0.012%	73.487%
1786	QUALCOMM INC SR UNSECURED 05/25 3.45	0.012%	73.499%
1787	CARNIVAL PLC	0.012%	73.511%
1788	SWATCH GROUP	0.012%	73.523%
1789	TECH DATA CORP COMMON STOCK USD.0015	0.012%	73.535%
1790	MONDI PLC	0.012%	73.548%
1791	WR BERKLEY CORP	0.012%	73.560%
1792	VIACOM INC SR UNSECURED 12/21 3.875	0.012%	73.572%
1793	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.012%	73.584%
1794	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.012%	73.596%
1795	TATA CONSULTANC	0.012%	73.608%
1796	DREAM GLOBAL RE	0.012%	73.621%
1797	BURLINGTON NORTH SANTA FE SR UNSECURED 09/21 3.45	0.012%	73.633%
1798	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.012%	73.645%
1799	AMKOR TECHNOLOG	0.012%	73.657%
1800	SOUTH STATE CORP COMMON STOCK USD2.5	0.012%	73.669%
1801	JYSKE BANK A/S	0.012%	73.681%
1802	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.012%	73.694%
1803	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.012%	73.706%
1804	ALSTOM	0.012%	73.718%
1805	CRANE CO	0.012%	73.730%
1806	RADIAN GROUP INC SR UNSECURED 03/21 7	0.012%	73.742%
1807	BELDEN INC COMMON STOCK USD.01	0.012%	73.754%
1808	EPR PROPERTIES REIT USD.01	0.012%	73.766%
1809	NIPPON TEL&TEL	0.012%	73.778%
1810	INCITEC PIVOT	0.012%	73.791%
1811	INTERDIGITAL IN	0.012%	73.803%
1812	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.012%	73.815%
1813	NOKIAN RENKAAT	0.012%	73.827%
1814	ORICA LIMITED	0.012%	73.839%
1815	IPG PHOTONICS C	0.012%	73.851%
1816	MAN STRATEGIC H	0.012%	73.863%
1817	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.012%	73.875%
1818	JEAN COUTU GRP	0.012%	73.887%
1819	EAST JAPAN RAIL	0.012%	73.899%
1820	KILROY REALTY C	0.012%	73.911%
1821	CBS CORP COMPANY GUAR 03/22 3.375	0.012%	73.923%
1822	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.012%	73.935%
1823	ISHIKAWAJIMA HA	0.012%	73.947%
1824	BOEING CO SR UNSECURED 03/25 2.5	0.012%	73.959%
1825	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.012%	73.971%
1826	NETAPP INC SR UNSECURED 06/21 3.375	0.012%	73.983%
1827	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.012%	73.995%
1828	ITT INC COMMON STOCK USD1.0	0.012%	74.007%
1829	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.012%	74.019%
1830	ARTIS REAL ESTA	0.012%	74.031%
1831	ROPER TECHNOLOG	0.012%	74.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	REXNORD CORP COMMON STOCK USD.01	0.012%	74.055%
1833	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.012%	74.067%
1834	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.012%	74.079%
1835	AUTODESK INC SR UNSECURED 06/20 3.125	0.012%	74.091%
1836	CIT GROUP INC SR UNSECURED 05/20 5.375	0.012%	74.103%
1837	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.012%	74.115%
1838	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.012%	74.127%
1839	LOGMEIN INC COMMON STOCK USD.01	0.012%	74.139%
1840	XILINX INC	0.012%	74.151%
1841	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	74.163%
1842	INDIABULLS HOUS	0.012%	74.175%
1843	GEMALTO NV	0.012%	74.187%
1844	VERIZON COMMUN	0.012%	74.199%
1845	HANG SENG BANK	0.012%	74.211%
1846	BLUEBIRD BIO IN	0.012%	74.223%
1847	CHIMEI INNOLUX	0.012%	74.234%
1848	LEGG MASON INC SR UNSECURED 07/19 2.7	0.012%	74.246%
1849	LITHIA MOTORS INC CL A COMMON STOCK	0.012%	74.258%
1850	NOKIA OYJ SR UNSECURED 06/22 3.375	0.012%	74.270%
1851	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.012%	74.282%
1852	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.012%	74.294%
1853	PACWEST BANCORP COMMON STOCK	0.012%	74.306%
1854	RESONA HOLDINGS	0.012%	74.318%
1855	XL GROUP LTD	0.012%	74.330%
1856	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.012%	74.342%
1857	BOOKER GROUP	0.012%	74.353%
1858	CHINA COMMUNICA	0.012%	74.365%
1859	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.012%	74.377%
1860	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.012%	74.389%
1861	PREMIER GOLD MI	0.012%	74.401%
1862	UNUM GROUP SR UNSECURED 05/21 3	0.012%	74.413%
1863	KAWASAKI HEAVY	0.012%	74.425%
1864	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.012%	74.437%
1865	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	74.448%
1866	KIRBY CORP	0.012%	74.460%
1867	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.012%	74.472%
1868	BAE SYSTEMS HLD	0.012%	74.484%
1869	KNIGHT THERAPEU	0.012%	74.496%
1870	AIR FRANCE-KLM	0.012%	74.508%
1871	HENRY SCHEIN CO	0.012%	74.520%
1872	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.012%	74.531%
1873	TEIJIN	0.012%	74.543%
1874	SANDERSON FARMS INC COMMON STOCK USD1.0	0.012%	74.555%
1875	LAGARDERE S.C.A	0.012%	74.567%
1876	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.012%	74.579%
1877	SANTANDER HLDG	0.012%	74.591%
1878	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	74.603%
1879	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.012%	74.614%
1880	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.012%	74.626%
1881	HARLEY DAVIDSON	0.012%	74.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	SPECTRIS PLC	0.012%	74.650%
1883	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.012%	74.662%
1884	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	74.674%
1885	BBA AVIATION	0.012%	74.685%
1886	TARGET CORP SR UNSECURED 04/26 2.5	0.012%	74.697%
1887	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.012%	74.709%
1888	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.012%	74.721%
1889	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.012%	74.733%
1890	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.012%	74.745%
1891	CITIGROUP INC	0.012%	74.756%
1892	COMERICA BANK SR UNSECURED 06/20 2.5	0.012%	74.768%
1893	MORNEAU SHEPELL	0.012%	74.780%
1894	HCL TECHNOLOGIE	0.012%	74.792%
1895	CITIGROUP INC SR UNSECURED 03/21 2.7	0.012%	74.804%
1896	QUALCOMM INC SR UNSECURED 05/22 3	0.012%	74.816%
1897	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	74.827%
1898	TAIHEIYO CEMENT	0.012%	74.839%
1899	KEMPER CORP COMMON STOCK USD.1	0.012%	74.851%
1900	FRANCO NEVADA CORP COMMON STOCK	0.012%	74.863%
1901	DAIWA SECURITIE	0.012%	74.875%
1902	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.012%	74.886%
1903	US BANCORP SR UNSECURED 01/22 2.625	0.012%	74.898%
1904	DISCOVERY HLDGS	0.012%	74.910%
1905	mitsui fudosan	0.012%	74.922%
1906	OC OERLIKON COR	0.012%	74.933%
1907	REDEFINE PROPER	0.012%	74.945%
1908	MAXIM INTEGRATE	0.012%	74.957%
1909	IDEX CORP	0.012%	74.969%
1910	TOLL BROTHERS INC COMMON STOCK USD.01	0.012%	74.981%
1911	BANK HAPOALIM B	0.012%	74.992%
1912	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.012%	75.004%
1913	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.012%	75.016%
1914	SYSCO CORP COMMON STOCK USD1.0	0.012%	75.028%
1915	DS SMITH PLC	0.012%	75.039%
1916	EMC CORP(MASS)	0.012%	75.051%
1917	KERRY GROUP PLC	0.012%	75.063%
1918	GENERAL MOTORS	0.012%	75.074%
1919	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.012%	75.086%
1920	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.012%	75.098%
1921	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.012%	75.110%
1922	FREENET AG	0.012%	75.121%
1923	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.012%	75.133%
1924	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.012%	75.145%
1925	ENTEGRIS INC COMMON STOCK USD.01	0.012%	75.156%
1926	CONSTELLATION B	0.012%	75.168%
1927	PRUDENTIAL CORP	0.012%	75.180%
1928	TELE2 AB-B SHS	0.012%	75.191%
1929	FURUKAWA ELECTR	0.012%	75.203%
1930	BP CAPITAL MARK	0.012%	75.215%
1931	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	75.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	FNB CORP COMMON STOCK USD.01	0.012%	75.238%
1933	TJX COS INC SR UNSECURED 06/21 2.75	0.012%	75.250%
1934	DONALDSON CO IN	0.012%	75.261%
1935	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.012%	75.273%
1936	FLOWERS FOODS INC COMMON STOCK USD.01	0.012%	75.284%
1937	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.012%	75.296%
1938	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.012%	75.308%
1939	NVIDIA CORP	0.012%	75.319%
1940	JAZZ PHARMACEUT	0.012%	75.331%
1941	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.012%	75.342%
1942	HILLENBRAND INC COMMON STOCK	0.012%	75.354%
1943	INCHCAPE PLC	0.012%	75.366%
1944	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.012%	75.377%
1945	MOODY S CORP COMMON STOCK USD.01	0.012%	75.389%
1946	SBM OFFSHORE NV	0.012%	75.400%
1947	WOODWARD INC COMMON STOCK USD.00292	0.012%	75.412%
1948	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.012%	75.424%
1949	CBS CORP COMPANY GUAR 01/27 2.9	0.012%	75.435%
1950	HIGHWOODS PROPE	0.012%	75.447%
1951	PLAINS ALL AMER	0.012%	75.458%
1952	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.012%	75.470%
1953	WELLS FARGO & C	0.012%	75.481%
1954	mitsui OSK LINE	0.012%	75.493%
1955	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.012%	75.504%
1956	MICROCHIP TECHN	0.012%	75.516%
1957	KLX INC COMMON STOCK USD.01	0.011%	75.527%
1958	RIO TINTO PLC	0.011%	75.539%
1959	BNP PARIBAS	0.011%	75.550%
1960	CABOT CORP	0.011%	75.562%
1961	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.011%	75.573%
1962	IBERIABANK CORP	0.011%	75.585%
1963	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.011%	75.596%
1964	CBS CORP COMPANY GUAR 01/25 3.5	0.011%	75.608%
1965	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	75.619%
1966	PDC ENERGY INC COMMON STOCK USD.01	0.011%	75.630%
1967	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	75.642%
1968	mitsubishi GAS	0.011%	75.653%
1969	TARGA RESOURCES CORP COMMON STOCK USD.001	0.011%	75.665%
1970	ICICI BANK LTD	0.011%	75.676%
1971	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.011%	75.688%
1972	ALACER GOLD COR	0.011%	75.699%
1973	INTL BUSINESS M	0.011%	75.710%
1974	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.011%	75.722%
1975	ACI WORLDWIDE INC COMMON STOCK USD.005	0.011%	75.733%
1976	EAGLE MATERIALS	0.011%	75.744%
1977	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	75.756%
1978	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.011%	75.767%
1979	TATE & LYLE	0.011%	75.778%
1980	CORELOGIC INC COMMON STOCK USD1.0	0.011%	75.790%
1981	TEVA PHARMACEUTICAL SP ADR ADR	0.011%	75.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	75.813%
1983	QORVO INC COMMON STOCK USD.0001	0.011%	75.824%
1984	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.011%	75.835%
1985	PINNACLE FOODS INC COMMON STOCK USD.01	0.011%	75.846%
1986	CK ASSET HOLDIN	0.011%	75.858%
1987	EQT CORPORATION	0.011%	75.869%
1988	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.011%	75.880%
1989	HINDALCO INDS	0.011%	75.892%
1990	SAP AG	0.011%	75.903%
1991	SERVICE CORP IN	0.011%	75.914%
1992	CARTER S INC COMMON STOCK USD.01	0.011%	75.926%
1993	MITSUBISHI MATE	0.011%	75.937%
1994	DELUXE CORP	0.011%	75.948%
1995	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	75.959%
1996	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.011%	75.971%
1997	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.011%	75.982%
1998	NIPPON PROLOGIS	0.011%	75.993%
1999	INTERMEDIATE CA	0.011%	76.005%
2000	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.011%	76.016%
2001	CARLSBERG	0.011%	76.027%
2002	BURBERRY GROUP	0.011%	76.038%
2003	SAPPI	0.011%	76.050%
2004	NATIONAL GRID PLC SP ADR ADR	0.011%	76.061%
2005	YUM BRANDS INC COMMON STOCK	0.011%	76.072%
2006	KURARAY CO	0.011%	76.083%
2007	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	76.094%
2008	SUNRISE COMMUNC	0.011%	76.106%
2009	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.011%	76.117%
2010	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.011%	76.128%
2011	ANHUI CONCH CEM	0.011%	76.139%
2012	DOMTAR CORP USD	0.011%	76.150%
2013	MEREDITH CORP	0.011%	76.162%
2014	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.011%	76.173%
2015	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.011%	76.184%
2016	TRANSOCEAN LTD	0.011%	76.195%
2017	IMI PLC	0.011%	76.206%
2018	TIMKEN CO	0.011%	76.217%
2019	ENAGAS	0.011%	76.228%
2020	KBR INC COMMON STOCK USD.001	0.011%	76.240%
2021	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.011%	76.251%
2022	NU SKIN ENTERPR	0.011%	76.262%
2023	HYUNDAI MOBIS	0.011%	76.273%
2024	SES GLOBAL	0.011%	76.284%
2025	CAIXABANK	0.011%	76.295%
2026	CORNING INC SR UNSECURED 08/20 4.25	0.011%	76.306%
2027	SLEEP COUNTRY C	0.011%	76.317%
2028	ANSYS INC COMMON STOCK USD.01	0.011%	76.328%
2029	GAM HOLDING LTD	0.011%	76.339%
2030	ALTUS GROUP LTD	0.011%	76.351%
2031	SEB SA	0.011%	76.362%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	AURUBIS AG	0.011%	76.373%
2033	WESCO INTERNATI	0.011%	76.384%
2034	METRO WHOLESALE	0.011%	76.395%
2035	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.011%	76.406%
2036	CARPENTER TECHN	0.011%	76.417%
2037	HANKYU CORP	0.011%	76.428%
2038	CNH INDUSTRIAL	0.011%	76.439%
2039	BCO BRADESCO SA	0.011%	76.450%
2040	STORE CAPITAL CORP REIT USD.01	0.011%	76.461%
2041	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.011%	76.472%
2042	BRP INC/CA- SUB	0.011%	76.483%
2043	TEMENOS GROUP A	0.011%	76.494%
2044	ADVANCED SEMICO	0.011%	76.505%
2045	NGK INSULATORS	0.011%	76.516%
2046	LCI INDUSTRIES COMMON STOCK USD.01	0.011%	76.527%
2047	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.011%	76.538%
2048	FISERV INC COMMON STOCK USD.01	0.011%	76.549%
2049	NOVOZYMES A/S	0.011%	76.560%
2050	LENOVO GROUP LT	0.011%	76.571%
2051	MATTEL INC SR UNSECURED 08/21 2.35	0.011%	76.582%
2052	BUCHER IND-REGD	0.011%	76.593%
2053	HEWLETT PACKARD	0.011%	76.604%
2054	KINAXIS INC	0.011%	76.615%
2055	CHEVRON CORP SR UNSECURED 05/21 2.1	0.011%	76.626%
2056	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	76.637%
2057	UNITED URBAN IN	0.011%	76.648%
2058	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	76.659%
2059	KEPPEL CORP	0.011%	76.669%
2060	SPRINT CORP COMMON STOCK USD.01	0.011%	76.680%
2061	TOKYO ELECTRON	0.011%	76.691%
2062	UMPQUA HOLDINGS CORP COMMON STOCK	0.011%	76.702%
2063	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.011%	76.713%
2064	BRENTAG AG	0.011%	76.724%
2065	ASTELLAS PHARMA	0.011%	76.735%
2066	CHILDRENS PLACE	0.011%	76.746%
2067	KESKO	0.011%	76.756%
2068	CAP GEMINI	0.011%	76.767%
2069	NIPPON YUSEN KK	0.011%	76.778%
2070	HKT TRUST	0.011%	76.789%
2071	HANA FINANCIAL	0.011%	76.800%
2072	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.011%	76.811%
2073	TRICON CAPITAL	0.011%	76.821%
2074	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.011%	76.832%
2075	BOSKALIS WESTMN	0.011%	76.843%
2076	SKYWEST INC COMMON STOCK	0.011%	76.854%
2077	SIGNET JEWELERS	0.011%	76.865%
2078	DEUTSCHE WOHNEN	0.011%	76.875%
2079	SERVICEMASTER G	0.011%	76.886%
2080	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.011%	76.897%
2081	KERING	0.011%	76.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.011%	76.918%
2083	KAO CORP	0.011%	76.929%
2084	LAMAR ADVERTISING CO A REIT USD.001	0.011%	76.940%
2085	BENDIGO AND ADE	0.011%	76.951%
2086	RICHELIEU HARDW	0.011%	76.961%
2087	WILLIAM HILL PL	0.011%	76.972%
2088	FIBRA UNO ADMIN	0.011%	76.983%
2089	BARRY CALLEBAUT	0.011%	76.994%
2090	ASSA ABLOY AB	0.011%	77.004%
2091	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	77.015%
2092	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.011%	77.026%
2093	VONOVIA SE	0.011%	77.036%
2094	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.011%	77.047%
2095	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.011%	77.058%
2096	TEGNA INC COMMON STOCK USD1.0	0.011%	77.068%
2097	CNO FINANCIAL	0.011%	77.079%
2098	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.011%	77.090%
2099	SEMICONDUCTOR M	0.011%	77.100%
2100	NOMURA REAL EST	0.011%	77.111%
2101	POLARISIndustr	0.011%	77.122%
2102	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	77.132%
2103	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	77.143%
2104	BEAZLEY PLC	0.011%	77.154%
2105	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.011%	77.164%
2106	HUHTAMAKI OY	0.011%	77.175%
2107	NITTO DENKO COR	0.011%	77.186%
2108	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	77.196%
2109	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.011%	77.207%
2110	NRG ENERGY	0.011%	77.218%
2111	SHOPRITE HLDGS	0.011%	77.228%
2112	ORIX JREIT INC	0.011%	77.239%
2113	COBHAM PLC	0.011%	77.249%
2114	MOSAIC CO	0.011%	77.260%
2115	COVESTRO AG	0.011%	77.271%
2116	LEGG MASON INC COMMON STOCK USD.1	0.011%	77.281%
2117	DERWENT LONDON	0.011%	77.292%
2118	DOWNER EDI LTD	0.011%	77.302%
2119	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.011%	77.313%
2120	LEGRAND SA	0.011%	77.324%
2121	MAPFRE SA	0.011%	77.334%
2122	LITTELFUSE INC COMMON STOCK USD.01	0.011%	77.345%
2123	GRAMERCY PROPERTY TRUST REIT USD.01	0.011%	77.355%
2124	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.011%	77.366%
2125	LIVANOVA PLC	0.011%	77.376%
2126	THE FOSCHINI GR	0.011%	77.387%
2127	VENTURE CORP	0.011%	77.397%
2128	FASTENAL	0.011%	77.408%
2129	UBS GROUP	0.011%	77.418%
2130	WORTHINGTON IND	0.011%	77.429%
2131	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	77.439%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	77.450%
2133	CHINA GOLD INTL	0.010%	77.460%
2134	BYD CO	0.010%	77.471%
2135	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.010%	77.481%
2136	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.010%	77.492%
2137	HONDA MOTOR CO LTD SPONS ADR ADR	0.010%	77.502%
2138	COPART INC	0.010%	77.513%
2139	CORESITE REALTY CORP REIT USD.01	0.010%	77.523%
2140	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	77.534%
2141	LIFE STORAGE INC REIT USD.01	0.010%	77.544%
2142	AVIGILON CORP C	0.010%	77.555%
2143	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.010%	77.565%
2144	NIPPON EXPRESS	0.010%	77.575%
2145	TRUWORTHS INTER	0.010%	77.586%
2146	AGF MGMT LTD CL	0.010%	77.596%
2147	HAYS	0.010%	77.607%
2148	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.010%	77.617%
2149	TOTAL ENERGY SE	0.010%	77.627%
2150	ROYAL BANK OF SCOT SPON ADR ADR	0.010%	77.638%
2151	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.010%	77.648%
2152	HEINEKEN NV	0.010%	77.658%
2153	VARIAN MEDICAL	0.010%	77.669%
2154	VISHAY INTERTEC	0.010%	77.679%
2155	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.010%	77.690%
2156	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	77.700%
2157	MILLICOM INTL C	0.010%	77.710%
2158	REGAL BELOIT CORP COMMON STOCK USD.01	0.010%	77.721%
2159	PROASSURANCE CORP COMMON STOCK USD.01	0.010%	77.731%
2160	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.010%	77.741%
2161	CIRRUS LOGIC IN	0.010%	77.752%
2162	SASOL	0.010%	77.762%
2163	SYNEOS HEALTH INC COMMON STOCK USD.01	0.010%	77.772%
2164	WOOLWORTHS HLDG	0.010%	77.782%
2165	JAPAN RETAIL FU	0.010%	77.793%
2166	AARON S INC COMMON STOCK USD.5	0.010%	77.803%
2167	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	77.813%
2168	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	77.824%
2169	MORGAN STANLEY	0.010%	77.834%
2170	HERMAN MILLER I	0.010%	77.844%
2171	ENGHOUSE SYSTEM	0.010%	77.854%
2172	AXIS CAPITAL HO	0.010%	77.865%
2173	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.010%	77.875%
2174	PANDORA A/S	0.010%	77.885%
2175	CLOSE BROS GROU	0.010%	77.896%
2176	POPULAR INC COMMON STOCK USD.01	0.010%	77.906%
2177	BARCLAYS PLC	0.010%	77.916%
2178	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	77.926%
2179	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	77.936%
2180	PLASTIC OMNIUM	0.010%	77.947%
2181	ATLAS COPCO AB-	0.010%	77.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	SHINHAN FIN GRO	0.010%	77.967%
2183	MITSUI MINING &	0.010%	77.977%
2184	RELX NV	0.010%	77.987%
2185	BAYER MOTOREN W	0.010%	77.998%
2186	UBE INDUSTRIES	0.010%	78.008%
2187	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.010%	78.018%
2188	SONOVA HOLDING	0.010%	78.028%
2189	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.010%	78.038%
2190	CITRIX SYSTEMS	0.010%	78.049%
2191	GUANGZHOU R&F P	0.010%	78.059%
2192	ROCKWELL AUTO	0.010%	78.069%
2193	TRITON INTERNAT	0.010%	78.079%
2194	SYNOPSIS INC	0.010%	78.089%
2195	MCDERMOTT INTL	0.010%	78.099%
2196	PERKINELMER INC COMMON STOCK USD1.0	0.010%	78.109%
2197	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.010%	78.120%
2198	OMNICOM GROUP I	0.010%	78.130%
2199	PARTNERS GROUP	0.010%	78.140%
2200	MITSUBISHI UJF	0.010%	78.150%
2201	CITIC LTD	0.010%	78.160%
2202	CH ROBINSON WOR	0.010%	78.170%
2203	BCO DO BRASIL S	0.010%	78.180%
2204	EXPERIAN PLC	0.010%	78.190%
2205	ESSITY AKTIEBOL	0.010%	78.200%
2206	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	78.210%
2207	BOARDWALK REIT	0.010%	78.220%
2208	KROGER CO SR UNSECURED 01/21 3.3	0.010%	78.230%
2209	DENKI KAGAKU KO	0.010%	78.241%
2210	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.010%	78.251%
2211	SHELL INTERNATI	0.010%	78.261%
2212	JULIUS BAER GRO	0.010%	78.271%
2213	PASON SYSTEMS I	0.010%	78.281%
2214	GRACO INC COMMON STOCK USD1.0	0.010%	78.291%
2215	VIASAT INC COMMON STOCK USD.0001	0.010%	78.301%
2216	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.010%	78.311%
2217	OBSIDIAN ENERGY LTD COMMON STOCK	0.010%	78.321%
2218	TAIWAN CEMENT	0.010%	78.331%
2219	GEBERIT AG-REG	0.010%	78.341%
2220	MSC INDUSTRIAL	0.010%	78.351%
2221	BLACK KNIGHT INC COMMON STOCK	0.010%	78.361%
2222	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.010%	78.371%
2223	CANACOL ENERGY	0.010%	78.381%
2224	BAT INTL FIN PL	0.010%	78.391%
2225	CABOT OIL & GAS	0.010%	78.401%
2226	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	78.411%
2227	SEMPRA ENERGY COMMON STOCK	0.010%	78.421%
2228	EMPRESA BRASILE	0.010%	78.431%
2229	THYSSEN KRUPP A	0.010%	78.441%
2230	AMERICA MOVIL S	0.010%	78.451%
2231	SAIPEM SPA	0.010%	78.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	BANCO COMERCIAL	0.010%	78.471%
2233	EDF	0.010%	78.481%
2234	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.010%	78.491%
2235	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.501%
2236	LEONI AG	0.010%	78.511%
2237	IG GROUP HLDGS	0.010%	78.521%
2238	UNI-PRESIDENT E	0.010%	78.531%
2239	WIENERBERGER AG	0.010%	78.540%
2240	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.010%	78.550%
2241	LINCOLN ELEC HL	0.010%	78.560%
2242	RLJ LODGING TRUST REIT	0.010%	78.570%
2243	OLD NATIONAL BANCORP COMMON STOCK	0.010%	78.580%
2244	CENTRAL JAPAN R	0.010%	78.590%
2245	MAXIMUS INC COMMON STOCK	0.010%	78.600%
2246	BAT INTL FINANC	0.010%	78.610%
2247	AUTOZONE INC COMMON STOCK USD.01	0.010%	78.620%
2248	SENIOR HOUSING PROP TRUST REIT USD.01	0.010%	78.630%
2249	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.010%	78.639%
2250	CERNER CORP	0.010%	78.649%
2251	ANIXTER INTL IN	0.010%	78.659%
2252	E L FINL CORP L	0.010%	78.669%
2253	INVESTORS BANCORP INC COMMON STOCK USD.01	0.010%	78.679%
2254	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.010%	78.689%
2255	COMPASS GROUP P	0.010%	78.698%
2256	XEROX CORP 2.75	0.010%	78.708%
2257	WESTERN POWER W	0.010%	78.718%
2258	NEWS CORP CLASS A COMMON STOCK USD.01	0.010%	78.728%
2259	CIFI HOLDINGS G	0.010%	78.738%
2260	MINIH GROUP LTD	0.010%	78.747%
2261	KONICA MINOLTA	0.010%	78.757%
2262	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.010%	78.767%
2263	FMC CORP	0.010%	78.777%
2264	PRA HEALTH SCIE	0.010%	78.787%
2265	DAIKIN INDUSTRI	0.010%	78.796%
2266	GOLD FIELDS LTD SPONS ADR ADR	0.010%	78.806%
2267	CLOROX CO	0.010%	78.816%
2268	CENTRICA PLC	0.010%	78.826%
2269	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	78.835%
2270	FAMILYMART CO	0.010%	78.845%
2271	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.010%	78.855%
2272	WELLS FARGO & C	0.010%	78.865%
2273	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.010%	78.874%
2274	HUSQVARNA AB -	0.010%	78.884%
2275	WATERS CORP	0.010%	78.894%
2276	CRODA INTERNATI	0.010%	78.904%
2277	RANDGOLD RESOUR	0.010%	78.913%
2278	ERSTE GROUP BAN	0.010%	78.923%
2279	VISTRA ENERGY CORP COMMON STOCK	0.010%	78.933%
2280	RPC GROUP	0.010%	78.943%
2281	GUYANA GOLDFIEL	0.010%	78.952%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	78.962%
2283	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	78.972%
2284	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	78.981%
2285	PUBLIC SERVICE	0.010%	78.991%
2286	CRACKER BARREL	0.010%	79.001%
2287	EVERCORE PARTNE	0.010%	79.010%
2288	CNPC (HONG KONG	0.010%	79.020%
2289	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	79.030%
2290	TOPBUILD CORP COMMON STOCK	0.010%	79.039%
2291	ASSOCD BANC-COR	0.010%	79.049%
2292	ANTOFAGASTA HLD	0.010%	79.059%
2293	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	79.068%
2294	SIGNATURE BANK COMMON STOCK USD.01	0.010%	79.078%
2295	SUBSEA 7 SA	0.010%	79.088%
2296	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	79.097%
2297	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.010%	79.107%
2298	ASCENDAS REAL E	0.010%	79.117%
2299	BABCOCK INTL GR	0.010%	79.126%
2300	NESTLE FINANCE	0.010%	79.136%
2301	OTSUKA HLDGS CO	0.010%	79.145%
2302	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.010%	79.155%
2303	WILLIAM DEMANT	0.010%	79.165%
2304	UNIPOL GRUPPO F	0.010%	79.174%
2305	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	79.184%
2306	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	79.193%
2307	WINPAK LTD	0.010%	79.203%
2308	MICRO FOCUS INT	0.010%	79.212%
2309	HENGAN INTL	0.010%	79.222%
2310	BANCORPSOUTH BANK COMMON STOCK	0.010%	79.232%
2311	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	79.241%
2312	SEAGATE TECHNOL	0.010%	79.251%
2313	Atlantia SpA	0.010%	79.260%
2314	OMRON CORP	0.010%	79.270%
2315	ACS, ACTIVIDADE	0.010%	79.279%
2316	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	79.289%
2317	RENTOKIL INITIA	0.010%	79.298%
2318	SCOR	0.010%	79.308%
2319	AUTOCANADA INC	0.010%	79.317%
2320	BED BATH & BEYO	0.010%	79.327%
2321	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.010%	79.336%
2322	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.009%	79.346%
2323	SEKISUI HOUSE	0.009%	79.355%
2324	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.009%	79.365%
2325	AXA-UAP	0.009%	79.374%
2326	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.009%	79.384%
2327	MIDDLEBY CORP COMMON STOCK USD.01	0.009%	79.393%
2328	BPCE SA SR UNSECURED 02/21 2.65	0.009%	79.403%
2329	ASAHI BREWERIES	0.009%	79.412%
2330	TATA STEEL LIMI	0.009%	79.422%
2331	INVESTEC PLC	0.009%	79.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	DAINIPPON INK&C	0.009%	79.441%
2333	CARPENTER TECH	0.009%	79.450%
2334	TRINSEO SA	0.009%	79.459%
2335	RITCHIE BROS. A	0.009%	79.469%
2336	NEW WORLD DEVEL	0.009%	79.478%
2337	CHORUS AVIATION	0.009%	79.488%
2338	JBG SMITH PROPERTIES REIT USD.01	0.009%	79.497%
2339	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.009%	79.507%
2340	METSO OYJ	0.009%	79.516%
2341	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	79.525%
2342	ENSTAR GROUP LT	0.009%	79.535%
2343	WATSCO INC COMMON STOCK USD.5	0.009%	79.544%
2344	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.009%	79.554%
2345	ROGERS CORP COMMON STOCK USD1.0	0.009%	79.563%
2346	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.009%	79.572%
2347	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	79.582%
2348	LOTTE CHEMICAL	0.009%	79.591%
2349	BEMIS CO INC	0.009%	79.601%
2350	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.009%	79.610%
2351	DTE ENERGY INC	0.009%	79.619%
2352	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.009%	79.629%
2353	US dollar - Lon	0.009%	79.638%
2354	ESTEE LAUDER CO	0.009%	79.647%
2355	HANWHA CHEMICAL	0.009%	79.657%
2356	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.009%	79.666%
2357	ANGLOVAAL INDS	0.009%	79.675%
2358	TRELLEBORG AB	0.009%	79.684%
2359	ORIX CORP	0.009%	79.694%
2360	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	79.703%
2361	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	79.712%
2362	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.009%	79.722%
2363	BID CORP LTD	0.009%	79.731%
2364	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.009%	79.740%
2365	CHINA STEEL	0.009%	79.749%
2366	FUKUOKA FINANCI	0.009%	79.759%
2367	NABORS INDUSTRI	0.009%	79.768%
2368	CEZ AS	0.009%	79.777%
2369	BEIJING ENT WAT	0.009%	79.786%
2370	WACKER CHEMIE A	0.009%	79.795%
2371	SEMBCORP INDUST	0.009%	79.805%
2372	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	79.814%
2373	STERIS PLC	0.009%	79.823%
2374	NVR INC COMMON STOCK USD.01	0.009%	79.832%
2375	INDITEX SA	0.009%	79.842%
2376	KB HOME COMMON STOCK USD1.0	0.009%	79.851%
2377	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.009%	79.860%
2378	ROGERS SUGAR IN	0.009%	79.869%
2379	PATTERSON COS INC COMMON STOCK USD.01	0.009%	79.878%
2380	HEALTHCARE REALTY TRUST INC REIT USD.01	0.009%	79.888%
2381	Dongbu Insuranc	0.009%	79.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	KIA MOTORS CORP	0.009%	79.906%
2383	MERCURY GENERAL	0.009%	79.915%
2384	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.009%	79.924%
2385	J FRONT RETAILI	0.009%	79.934%
2386	CNX RESOURCES CORP COMMON STOCK USD.01	0.009%	79.943%
2387	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	79.952%
2388	HAEMONETICS COR	0.009%	79.961%
2389	ICADE	0.009%	79.970%
2390	CONDUENT INC COMMON STOCK USD.01	0.009%	79.979%
2391	SYMANTEC CORP	0.009%	79.988%
2392	CONVERGYS CORP COMMON STOCK	0.009%	79.998%
2393	APERAM SA	0.009%	80.007%
2394	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.009%	80.016%
2395	ALLEGIANT TRAVE	0.009%	80.025%
2396	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.009%	80.034%
2397	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	80.043%
2398	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.052%
2399	TRANSALTA RENEW	0.009%	80.062%
2400	ENERSYS COMMON STOCK USD.01	0.009%	80.071%
2401	ELECTROCOMPONEN	0.009%	80.080%
2402	TAUBMAN CENTERS INC REIT USD.01	0.009%	80.089%
2403	PERRIGO FIN UNL	0.009%	80.098%
2404	WEC ENERGY GROU	0.009%	80.107%
2405	ORPEA	0.009%	80.116%
2406	HYUNDAI ENG & C	0.009%	80.125%
2407	WANT WANT CHINA	0.009%	80.134%
2408	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	80.143%
2409	TETRA TECH INC COMMON STOCK USD.01	0.009%	80.152%
2410	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	80.161%
2411	CHINA VANKE CO	0.009%	80.170%
2412	SINO-OCEAN LAND	0.009%	80.180%
2413	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	80.189%
2414	COMMONWEALTH BA	0.009%	80.198%
2415	EATON VANCE CORP COMMON STOCK USD.00390625	0.009%	80.207%
2416	HITACHI CONST M	0.009%	80.216%
2417	SAMSUNG ELEC-ME	0.009%	80.225%
2418	ARCH COAL INC A COMMON STOCK USD.01	0.009%	80.234%
2419	CES ENERGY SOLU	0.009%	80.243%
2420	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	80.252%
2421	INTL BK RECON &	0.009%	80.261%
2422	ENSCO PLC CLASS	0.009%	80.270%
2423	GRUBHUB INC COMMON STOCK USD.0001	0.009%	80.279%
2424	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	80.288%
2425	COMMONWEALTH BA	0.009%	80.297%
2426	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.009%	80.306%
2427	ALFA SA DE CV	0.009%	80.315%
2428	EDENRED	0.009%	80.324%
2429	SUMITOMO RUBBER	0.009%	80.333%
2430	COLRUYT SA	0.009%	80.342%
2431	ASIAN DEVELOPME	0.009%	80.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	RELX PLC SPON ADR ADR	0.009%	80.360%
2433	EQUITY COMMONWEALTH REIT USD.01	0.009%	80.369%
2434	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.009%	80.378%
2435	ASPEN PHARMACAR	0.009%	80.387%
2436	NTN CORPORATION	0.009%	80.396%
2437	COMPAL ELECTRON	0.009%	80.405%
2438	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	80.414%
2439	BIRCHCLIFF ENER	0.009%	80.423%
2440	COUSINS PROPERTIES INC REIT USD1.0	0.009%	80.432%
2441	NEDCOR LTD ZAR1	0.009%	80.441%
2442	SUNSTONE HOTEL	0.009%	80.449%
2443	CAMBREX CORP COMMON STOCK USD.1	0.009%	80.458%
2444	SANTOS LIMITED	0.009%	80.467%
2445	JUPITER PLC	0.009%	80.476%
2446	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.009%	80.485%
2447	INTERTAPE POLYM	0.009%	80.494%
2448	KAZAKHMYS PLC	0.009%	80.503%
2449	NIDEC CORPORATI	0.009%	80.512%
2450	WENDY S CO/THE COMMON STOCK USD.1	0.009%	80.521%
2451	B&M EUROPEAN VA	0.009%	80.529%
2452	JANUS HENDERSON	0.009%	80.538%
2453	SUMITOMO CORP	0.009%	80.547%
2454	FIRST INDL REAL	0.009%	80.556%
2455	YOKOHAMA RUBBER	0.009%	80.565%
2456	TIGER BRANDS	0.009%	80.574%
2457	WOOLWORTHS LTD	0.009%	80.583%
2458	WOORI BANK	0.009%	80.591%
2459	MB FINANCIAL INC COMMON STOCK USD.01	0.009%	80.600%
2460	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	80.609%
2461	CHINA MERCHANT	0.009%	80.618%
2462	SINCLAIR BROADC	0.009%	80.627%
2463	SAMSUNG FIRE &	0.009%	80.636%
2464	CELLTRION INC K	0.009%	80.644%
2465	ROBERT HALF INT	0.009%	80.653%
2466	WABTEC CORP COMMON STOCK USD.01	0.009%	80.662%
2467	T GARANTI BANKA	0.009%	80.671%
2468	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	80.680%
2469	ACCIONA SA	0.009%	80.688%
2470	NEW YORK TIMES	0.009%	80.697%
2471	GATX CORP	0.009%	80.706%
2472	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	80.715%
2473	NATIXIS	0.009%	80.723%
2474	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	80.732%
2475	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.009%	80.741%
2476	NORSK HYDRO AS	0.009%	80.750%
2477	BRUKER CORP COMMON STOCK USD.01	0.009%	80.759%
2478	EUTELSAT COMMUN	0.009%	80.767%
2479	FIRSTCASH INC COMMON STOCK USD.01	0.009%	80.776%
2480	MEGA FINANCIAL	0.009%	80.785%
2481	DAIICHI SANKYO	0.009%	80.793%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	MYRIAD GENETICS	0.009%	80.802%
2483	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	80.811%
2484	BANK OF HAWAII CORP COMMON STOCK USD.01	0.009%	80.820%
2485	COGECO INC COMMON STOCK	0.009%	80.828%
2486	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	80.837%
2487	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	80.846%
2488	WHITE MOUNTAINS	0.009%	80.855%
2489	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	80.863%
2490	CHURCH & DWIGHT	0.009%	80.872%
2491	LIFE HEALTHCARE	0.009%	80.881%
2492	TELENOR AS	0.009%	80.889%
2493	STATE STREET CORP SR UNSECURED 05/21 1.95	0.009%	80.898%
2494	HANG LUNG DEVEL	0.009%	80.907%
2495	ROTORK PLC	0.009%	80.915%
2496	OASIS PETROLEUM INC COMMON STOCK USD.01	0.009%	80.924%
2497	FILA KOREA LTD	0.009%	80.933%
2498	AGGREKO PLC	0.009%	80.941%
2499	FERROVIAL SA	0.009%	80.950%
2500	KB FINANCIAL GR	0.009%	80.959%
2501	ROYAL UNIBREW A	0.009%	80.967%
2502	HYUNDAI MARINE&	0.009%	80.976%
2503	DONGFENG MOTOR	0.009%	80.985%
2504	SALZGITTER AG	0.009%	80.993%
2505	RECRUIT HOLDING	0.009%	81.002%
2506	TRIMBLE INC COMMON STOCK	0.009%	81.011%
2507	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	81.019%
2508	LUKOIL PJSC - A	0.009%	81.028%
2509	II VI INC COMMON STOCK	0.009%	81.036%
2510	HEXAGON AB	0.009%	81.045%
2511	CLEAN HARBOR IN	0.009%	81.054%
2512	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	81.062%
2513	SEMGROUP CORP CLASS A COMMON STOCK	0.009%	81.071%
2514	SUNTEC REIT	0.009%	81.079%
2515	CALLON PETROLEUM CO COMMON STOCK USD.01	0.009%	81.088%
2516	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	81.097%
2517	KLA TENCOR CORP COMMON STOCK USD.001	0.009%	81.105%
2518	ASTRA INTERNATI	0.009%	81.114%
2519	YAMATO HOLDINGS	0.009%	81.122%
2520	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	81.131%
2521	CONTINENTAL GOL	0.009%	81.139%
2522	NICHIREI CORP	0.009%	81.148%
2523	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	81.156%
2524	PEGATRON CORP	0.009%	81.165%
2525	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.009%	81.174%
2526	MOMO INC SPON ADR ADR USD.0001	0.009%	81.182%
2527	BM&F BOVESPA SA	0.009%	81.191%
2528	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.009%	81.199%
2529	COOPER TIRE&RUB	0.009%	81.208%
2530	RLI CORP COMMON STOCK USD1.0	0.009%	81.216%
2531	SM ENERGY CO COMMON STOCK USD.01	0.009%	81.225%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	SILGAN HLDGS	0.009%	81.233%
2533	AMER SPORTS OYJ	0.009%	81.242%
2534	CREDICORP	0.008%	81.250%
2535	BAIDU INC SPON ADR ADR USD.00005	0.008%	81.259%
2536	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	81.267%
2537	LG TELECOM LTD	0.008%	81.276%
2538	PROXIMUS	0.008%	81.284%
2539	FONCIERE DES RE	0.008%	81.293%
2540	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	81.301%
2541	UPL LTD	0.008%	81.310%
2542	BODYCOTE PLC	0.008%	81.318%
2543	GLOBUS MEDICAL	0.008%	81.326%
2544	A P MOLLER - MA	0.008%	81.335%
2545	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.008%	81.343%
2546	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	81.352%
2547	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.008%	81.360%
2548	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	81.369%
2549	DENTSU INC.	0.008%	81.377%
2550	CHINA CONCH VEN	0.008%	81.385%
2551	GREAT WALL AUTO	0.008%	81.394%
2552	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.008%	81.402%
2553	BT GROUP PLC	0.008%	81.411%
2554	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	81.419%
2555	FANUC	0.008%	81.427%
2556	NOMURA REAL EST	0.008%	81.436%
2557	CATTOLICA ASSIC	0.008%	81.444%
2558	B+G FOODS INC COMMON STOCK USD.01	0.008%	81.453%
2559	DEUTSCHE TELEKO	0.008%	81.461%
2560	CIMB GROUP HOLD	0.008%	81.469%
2561	CIENA CORP COMMON STOCK USD.01	0.008%	81.478%
2562	ALPS ELECTRIC C	0.008%	81.486%
2563	HASEKO CORP	0.008%	81.495%
2564	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	81.503%
2565	ALTIUS MINERALS	0.008%	81.511%
2566	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	81.520%
2567	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	81.528%
2568	BANCO SANTANDER SA SPON ADR ADR	0.008%	81.536%
2569	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.008%	81.545%
2570	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.008%	81.553%
2571	Straumann AG	0.008%	81.561%
2572	INNOGY SE	0.008%	81.570%
2573	GPO TELEVISA	0.008%	81.578%
2574	MAJOR DRILLING	0.008%	81.586%
2575	SUZANO PAPEL E	0.008%	81.595%
2576	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.008%	81.603%
2577	GERRESHEIMER GR	0.008%	81.611%
2578	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	81.620%
2579	LI & FUNG LIMIT	0.008%	81.628%
2580	EDISON INTERNATIONAL COMMON STOCK	0.008%	81.636%
2581	WPP PLC	0.008%	81.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.008%	81.653%
2583	MARUTI SUZUKI	0.008%	81.661%
2584	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.008%	81.669%
2585	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	81.678%
2586	DAIWAHOUSE RE	0.008%	81.686%
2587	MERITAGE HOMES	0.008%	81.694%
2588	AXEL SPRINGER A	0.008%	81.703%
2589	CARS.COM INC COMMON STOCK USD.01	0.008%	81.711%
2590	ARISTOCRAT LEIS	0.008%	81.719%
2591	ENERSIS SA	0.008%	81.727%
2592	RESMED INC	0.008%	81.736%
2593	JBS SA	0.008%	81.744%
2594	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	81.752%
2595	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.008%	81.760%
2596	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	81.769%
2597	ADARO ENERGY TB	0.008%	81.777%
2598	MUFG AMERICAS H	0.008%	81.785%
2599	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	81.793%
2600	CENTAMIN PLC	0.008%	81.802%
2601	PRICESMART INC	0.008%	81.810%
2602	FIRST MERCHANTS CORP COMMON STOCK	0.008%	81.818%
2603	KGHM POLSKA MIE	0.008%	81.826%
2604	SINGAPORE TELEC	0.008%	81.835%
2605	EBARA CORP	0.008%	81.843%
2606	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.008%	81.851%
2607	WHEELOK & COMP	0.008%	81.859%
2608	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	81.867%
2609	CAPITACOMMERCIA	0.008%	81.876%
2610	ITRON INC	0.008%	81.884%
2611	SHUTTERFLY INC	0.008%	81.892%
2612	MEDNAX INC	0.008%	81.900%
2613	HASBRO INC	0.008%	81.908%
2614	INDOFOODS SUKSE	0.008%	81.917%
2615	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	81.925%
2616	ZIMMER HOLDINGS	0.008%	81.933%
2617	FRANSHION PROPE	0.008%	81.941%
2618	HAIER ELECTRONI	0.008%	81.949%
2619	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.008%	81.957%
2620	ECHOSTAR CORP A COMMON STOCK USD.001	0.008%	81.966%
2621	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.008%	81.974%
2622	CAPSTONE MINING	0.008%	81.982%
2623	SABRE CORP COMMON STOCK USD.01	0.008%	81.990%
2624	FUJI ELECTRIC C	0.008%	81.998%
2625	COSMO ENERGY HO	0.008%	82.006%
2626	SPROTT INC COMM	0.008%	82.014%
2627	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	82.023%
2628	STAR ENTERTAINM	0.008%	82.031%
2629	MSCI INC	0.008%	82.039%
2630	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	82.047%
2631	FIRST FINANCIAL	0.008%	82.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.008%	82.063%
2633	TINGYI(CAYMAN I	0.008%	82.071%
2634	ARGONAUT GOLD I	0.008%	82.079%
2635	TASEKO MINES LT	0.008%	82.087%
2636	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.008%	82.095%
2637	J + J SNACK FOODS CORP COMMON STOCK	0.008%	82.104%
2638	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.008%	82.112%
2639	NATIONAL EXPRES	0.008%	82.120%
2640	GLP J-REIT	0.008%	82.128%
2641	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.008%	82.136%
2642	INVITATION HOMES INC REIT USD.01	0.008%	82.144%
2643	METCASH LTD	0.008%	82.152%
2644	MEDIATEK INC	0.008%	82.160%
2645	EPAM SYSTEMS INC COMMON STOCK USD.001	0.008%	82.168%
2646	GREIF INC CL A COMMON STOCK	0.008%	82.176%
2647	HOWDEN JOINERY	0.008%	82.184%
2648	CVB FINANCIAL CORP COMMON STOCK	0.008%	82.192%
2649	BROWN-FORMAN CO	0.008%	82.200%
2650	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.008%	82.208%
2651	CHINA GAS HOLDI	0.008%	82.216%
2652	LANDSTAR SYSTEM	0.008%	82.224%
2653	ZYNGA INC CL A COMMON STOCK USD.00000625	0.008%	82.232%
2654	MORGAN STANLEY	0.008%	82.240%
2655	MEXICHEM SAB DE	0.008%	82.248%
2656	VERINT SYSTEMS	0.008%	82.256%
2657	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.264%
2658	PRETIUM RESOURC	0.008%	82.272%
2659	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.008%	82.280%
2660	UNIQA INSURANCE	0.008%	82.288%
2661	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	82.296%
2662	FORMOSA CHEMICA	0.008%	82.304%
2663	SAMSONITE INTL	0.008%	82.312%
2664	SEALED AIR CORP COMMON STOCK USD.1	0.008%	82.320%
2665	HYOSUNG CORP	0.008%	82.328%
2666	BE SEMICONDUCTO	0.008%	82.336%
2667	PPL CORPORATION	0.008%	82.344%
2668	ORORA LTD	0.008%	82.352%
2669	RENASANT CORP COMMON STOCK USD5.0	0.008%	82.360%
2670	FUTURE LAND DEV	0.008%	82.368%
2671	PG&E CORP	0.008%	82.376%
2672	CANFOR PULP PRO	0.008%	82.384%
2673	GCL-POLY ENERGY	0.008%	82.392%
2674	RUBIS SCA	0.008%	82.400%
2675	FERROGLOBE PLC	0.008%	82.408%
2676	SPAR GROUP LIMI	0.008%	82.416%
2677	JTEKT CORP.	0.008%	82.424%
2678	JUNGHEINRICH -	0.008%	82.432%
2679	HELLA KGAA HUEC	0.008%	82.440%
2680	TOPDANMARK A/S	0.008%	82.447%
2681	RAIA DROGASIL S	0.008%	82.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.463%
2683	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.008%	82.471%
2684	JAPAN PRIME REA	0.008%	82.479%
2685	UNIPOLSAI SPA	0.008%	82.487%
2686	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.008%	82.495%
2687	OWENS-ILLINOIS	0.008%	82.503%
2688	HERC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.511%
2689	ELECTROLUX AB-S	0.008%	82.518%
2690	NGK SPARK PLUG	0.008%	82.526%
2691	QBE INSURANCE	0.008%	82.534%
2692	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.008%	82.542%
2693	MINERAL RESOURC	0.008%	82.550%
2694	CASINO GUICH-PE	0.008%	82.558%
2695	PAYCHEX INC	0.008%	82.566%
2696	KOREA INVESTMEN	0.008%	82.573%
2697	APACHE CORP SR UNSECURED 04/22 3.25	0.008%	82.581%
2698	PTT GLOBAL CHEM	0.008%	82.589%
2699	IDEA CELLULAR L	0.008%	82.597%
2700	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	82.605%
2701	DAVE & BUSTER'S	0.008%	82.613%
2702	FUJIKURA	0.008%	82.620%
2703	AU OPTRONICS CO	0.008%	82.628%
2704	CAPITALAND	0.008%	82.636%
2705	TRANSURBAN GROU	0.008%	82.644%
2706	VIACOM INC SR UNSECURED 04/24 3.875	0.008%	82.652%
2707	BRANDYWINE REAL	0.008%	82.659%
2708	DAICEL CHEM IND	0.008%	82.667%
2709	CHEMED CORP COMMON STOCK USD1.0	0.008%	82.675%
2710	ASM INTL NV	0.008%	82.683%
2711	ADVANCE RESIDEN	0.008%	82.691%
2712	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	82.698%
2713	CONCORDIA FINAN	0.008%	82.706%
2714	NAVER CORP	0.008%	82.714%
2715	GPE EUROTUNNEL	0.008%	82.722%
2716	GRUPO AEROPORTU	0.008%	82.730%
2717	VALLOUREC SA	0.008%	82.737%
2718	NORDEA BANK AB	0.008%	82.745%
2719	SIMS GROUP LTD	0.008%	82.753%
2720	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.008%	82.761%
2721	MALAYAN BKG BHD	0.008%	82.768%
2722	SWIRE PACIFIC	0.008%	82.776%
2723	KERRY PROPERTIE	0.008%	82.784%
2724	OUTOKUMPU OY	0.008%	82.792%
2725	CABLE ONE INC COMMON STOCK USD.01	0.008%	82.799%
2726	INMOBILIARIA CO	0.008%	82.807%
2727	CATHAY FINANCIA	0.008%	82.815%
2728	CAPITAMALL TRUS	0.008%	82.823%
2729	SIERRA WIRELESS INC COMMON STOCK	0.008%	82.830%
2730	MASONITE INTERNATIONAL CORP COMMON STOCK	0.008%	82.838%
2731	DCC PLC	0.008%	82.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	TERNA RETE ELET	0.008%	82.854%
2733	GREAT PORTLAND	0.008%	82.861%
2734	KOBE STEEL	0.008%	82.869%
2735	SOTHEBY S COMMON STOCK USD.01	0.008%	82.877%
2736	EVONIK INDUSTRI	0.008%	82.885%
2737	AAREAL BANK AG	0.008%	82.892%
2738	SEABOARD CORP COMMON STOCK USD1.0	0.008%	82.900%
2739	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	82.908%
2740	OZ MINERALS LTD	0.008%	82.915%
2741	BUWOG AG	0.008%	82.923%
2742	TARO PHARMACEUT	0.008%	82.931%
2743	SHISEIDO CO	0.008%	82.938%
2744	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.008%	82.946%
2745	MORI SEIKI CO	0.008%	82.954%
2746	HUGO BOSS AG	0.008%	82.962%
2747	CEMEX SA	0.008%	82.969%
2748	SINGAPORE PRESS	0.008%	82.977%
2749	ALLREAL HOLDING	0.008%	82.985%
2750	ASPEN INSURANCE	0.008%	82.992%
2751	LIFEPOINT HOSPI	0.008%	83.000%
2752	TOYO SEIKAN KAI	0.008%	83.008%
2753	FINMECCANICA SP	0.008%	83.015%
2754	AG GROWTH INTER	0.008%	83.023%
2755	TRIBUNE MEDIA C	0.008%	83.031%
2756	YANZHOU COAL MI	0.008%	83.038%
2757	ARYZTA AG	0.008%	83.046%
2758	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	83.054%
2759	ABERTIS INFRAES	0.008%	83.061%
2760	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	83.069%
2761	SYMRISE AG	0.008%	83.076%
2762	TRIPADVISOR INC COMMON STOCK USD.001	0.008%	83.084%
2763	SWISS PRIME SIT	0.008%	83.092%
2764	SUNNY OPTICAL T	0.008%	83.099%
2765	SHIMIZU CORP	0.008%	83.107%
2766	CEMEX SA	0.008%	83.115%
2767	TECH MAHINDRA L	0.008%	83.122%
2768	GRANITE CONST	0.008%	83.130%
2769	WARTSILA OYJ AB	0.008%	83.137%
2770	XINYI GLASS HOL	0.008%	83.145%
2771	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.008%	83.153%
2772	SVENSKA HANDELS	0.008%	83.160%
2773	WHIRLPOOL CORP	0.008%	83.168%
2774	CRED SUIS GP FU	0.008%	83.175%
2775	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	83.183%
2776	CHINA EVERBRIGH	0.008%	83.190%
2777	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	83.198%
2778	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.008%	83.206%
2779	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.008%	83.213%
2780	NETWORK HEALTHC	0.008%	83.221%
2781	Samsung Life In	0.008%	83.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	CMS ENERGY CORP	0.008%	83.236%
2783	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	83.243%
2784	ULVAC INC.	0.008%	83.251%
2785	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.008%	83.259%
2786	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	83.266%
2787	LITE-ON TECHNOL	0.008%	83.274%
2788	INSURANCE AUSTR	0.008%	83.281%
2789	SURGE ENERGY IN	0.008%	83.289%
2790	SHAFTESBURY	0.008%	83.296%
2791	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	83.304%
2792	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	83.311%
2793	HP INC SR UNSECURED 12/21 4.65	0.008%	83.319%
2794	CLICLS GROUP	0.008%	83.326%
2795	WAJAX CORP	0.008%	83.334%
2796	VIA VAREJO SA	0.008%	83.341%
2797	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.008%	83.349%
2798	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.008%	83.356%
2799	ZIJIN MINING GR	0.008%	83.364%
2800	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	83.371%
2801	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.008%	83.379%
2802	COCA-COLA EUROP	0.008%	83.386%
2803	LEG IMMOBILIEN	0.008%	83.394%
2804	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	83.401%
2805	GPO FIN BANORTE	0.007%	83.409%
2806	NOVO NORDISK A/S SPONS ADR ADR	0.007%	83.416%
2807	TRUSTMARK CORP COMMON STOCK	0.007%	83.424%
2808	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	83.431%
2809	VEOLIA ENVIRONM	0.007%	83.439%
2810	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	83.446%
2811	ANTA SPORTS PRO	0.007%	83.454%
2812	THERMO FISHER S	0.007%	83.461%
2813	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	83.469%
2814	GRUPA LOTOS S.A	0.007%	83.476%
2815	DILLARD DEPT ST	0.007%	83.484%
2816	SABRA HEALTH CARE REIT INC REIT USD.01	0.007%	83.491%
2817	MONDI LTD	0.007%	83.499%
2818	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	83.506%
2819	CHINA RESOURCES	0.007%	83.514%
2820	CJ CHEILJEDANG	0.007%	83.521%
2821	QUANTA COMPUTER	0.007%	83.529%
2822	TGS NOPEC GEOPH	0.007%	83.536%
2823	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.007%	83.544%
2824	NATIONAL GENERA	0.007%	83.551%
2825	KILLAM APART RE	0.007%	83.558%
2826	KANEKA CORP	0.007%	83.566%
2827	PRYSMIAN SPA CO	0.007%	83.573%
2828	PARAMOUNT GROUP INC REIT USD.01	0.007%	83.581%
2829	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	83.588%
2830	F5 NETWORKS INC COMMON STOCK	0.007%	83.596%
2831	LOGITECH INTERN	0.007%	83.603%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	83.610%
2833	HUTCHISON PORT	0.007%	83.618%
2834	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.007%	83.625%
2835	SIENNA SENIOR L	0.007%	83.633%
2836	DUNDEE PRECIOUS	0.007%	83.640%
2837	YUE YUEN INDUST	0.007%	83.647%
2838	SABINA SILVER C	0.007%	83.655%
2839	MONRO INC COMMON STOCK USD.01	0.007%	83.662%
2840	GRAHAM HOLDINGS	0.007%	83.670%
2841	CARA OPERATIONS	0.007%	83.677%
2842	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	83.684%
2843	FERRO CORP	0.007%	83.692%
2844	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	83.699%
2845	HOMESERVE PLC	0.007%	83.707%
2846	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	83.714%
2847	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.007%	83.721%
2848	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	83.729%
2849	SUN ART RETAIL	0.007%	83.736%
2850	E.SUN FINANCIAL	0.007%	83.743%
2851	ASUSTEK COMPUTE	0.007%	83.751%
2852	AIR WATER INC.	0.007%	83.758%
2853	WEICHAI POWER-H	0.007%	83.766%
2854	GOEASY LTD	0.007%	83.773%
2855	PT BANK CENTRAL	0.007%	83.780%
2856	SPARK NEW ZEA	0.007%	83.788%
2857	MASCO CORP	0.007%	83.795%
2858	KONE OYJ	0.007%	83.802%
2859	HANWHA CORP	0.007%	83.810%
2860	NIPRO CORP	0.007%	83.817%
2861	NEXT PLC	0.007%	83.824%
2862	CHAILEASE HOLDI	0.007%	83.832%
2863	HRG GROUP INC COMMON STOCK USD.01	0.007%	83.839%
2864	LONDON STOCK EX	0.007%	83.846%
2865	MORNINGSTAR INC COMMON STOCK	0.007%	83.854%
2866	HERBALIFE LTD COMMON STOCK USD.002	0.007%	83.861%
2867	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	83.868%
2868	HORIZON PHARMA	0.007%	83.875%
2869	T&D HOLDINGS IN	0.007%	83.883%
2870	TOKYO TATEMONO	0.007%	83.890%
2871	ATHABASCA OIL C	0.007%	83.897%
2872	JAPAN HOTEL REI	0.007%	83.905%
2873	LEIDOS HOLDINGS	0.007%	83.912%
2874	VALVOLINE INC COMMON STOCK USD.01	0.007%	83.919%
2875	VONAGE HLDGS CO	0.007%	83.926%
2876	STERICYCLE INC COMMON STOCK USD.01	0.007%	83.934%
2877	QAO GAZPROM-SPO	0.007%	83.941%
2878	VICTREX PLC	0.007%	83.948%
2879	SUNOPTA INC COMMON STOCK	0.007%	83.956%
2880	BADGER DAYLIGHT	0.007%	83.963%
2881	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	83.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	OCEANEERING INT	0.007%	83.977%
2883	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	83.985%
2884	HANKOOK TIRE CO	0.007%	83.992%
2885	SANMINA CORP COMMON STOCK USD.01	0.007%	83.999%
2886	DOWA HOLDING CO	0.007%	84.006%
2887	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.007%	84.014%
2888	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	84.021%
2889	LENNAR CORP COMPANY GUAR 01/22 4.125	0.007%	84.028%
2890	ENTERGY CORP	0.007%	84.035%
2891	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.007%	84.043%
2892	COHERENT INC	0.007%	84.050%
2893	NINE DRAGONS PA	0.007%	84.057%
2894	DKSH HOLDING LT	0.007%	84.064%
2895	CENTERPOINT ENE	0.007%	84.071%
2896	INTL FLAVORS&FR	0.007%	84.079%
2897	EASTGROUP PROPERTIES INC REIT	0.007%	84.086%
2898	CHONGQING RURAL	0.007%	84.093%
2899	ROCKWOOL INTL	0.007%	84.100%
2900	IMERYS SA	0.007%	84.108%
2901	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.007%	84.115%
2902	BANK OF COMMUNI	0.007%	84.122%
2903	LUCARA DIAMOND	0.007%	84.129%
2904	MERCK KGAA	0.007%	84.136%
2905	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	84.143%
2906	ESTACIO PARTICI	0.007%	84.151%
2907	AMBEV SA	0.007%	84.158%
2908	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.007%	84.165%
2909	LOOMIS AB	0.007%	84.172%
2910	BEACH PETROLEUM	0.007%	84.179%
2911	CARDINAL ENERGY	0.007%	84.186%
2912	KEYCORP	0.007%	84.194%
2913	KUMBA IRON ORE	0.007%	84.201%
2914	YOKOGAWA ELECTR	0.007%	84.208%
2915	INFOSYS LTD SP ADR ADR	0.007%	84.215%
2916	NHK SPRING CO	0.007%	84.222%
2917	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.007%	84.229%
2918	HELEN OF TROY C	0.007%	84.237%
2919	HUMANA INC SR UNSECURED 10/19 2.625	0.007%	84.244%
2920	SANWA SHUTTER C	0.007%	84.251%
2921	WPP PLC SPONSORED ADR ADR	0.007%	84.258%
2922	HYUNDAI STEEL C	0.007%	84.265%
2923	Alten	0.007%	84.272%
2924	TECHTRONIC INDU	0.007%	84.279%
2925	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	84.286%
2926	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.007%	84.294%
2927	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	84.301%
2928	TENNECO AUTOMOT	0.007%	84.308%
2929	ENBRIDGE ENERGY	0.007%	84.315%
2930	NEXANS	0.007%	84.322%
2931	HARVEY NORMAN H	0.007%	84.329%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.007%	84.336%
2933	SEI INVESTMENT	0.007%	84.343%
2934	LG CABLE &MCHY	0.007%	84.350%
2935	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	84.357%
2936	EASYJET	0.007%	84.364%
2937	OTP BANK PLC	0.007%	84.372%
2938	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.379%
2939	ILLUMINA INC	0.007%	84.386%
2940	SSAB SVENSKT ST	0.007%	84.393%
2941	NESTLE FINANCE	0.007%	84.400%
2942	HYUNDAI ROBOTIC	0.007%	84.407%
2943	NIKE INC SR UNSECURED 11/26 2.375	0.007%	84.414%
2944	CAMPBELL SOUP C	0.007%	84.421%
2945	ACTIVIA PROPERT	0.007%	84.428%
2946	MEDICAL FACILIT	0.007%	84.435%
2947	NEWCREST MINING	0.007%	84.442%
2948	NABTESCO CORP	0.007%	84.449%
2949	NETGEAR INC COMMON STOCK USD.001	0.007%	84.456%
2950	PERNOD-RICARD	0.007%	84.463%
2951	QUALICORP SA	0.007%	84.470%
2952	CHINA HUARONG A	0.007%	84.477%
2953	BANK OF QUEENSL	0.007%	84.484%
2954	WALKER + DUNLOP INC COMMON STOCK	0.007%	84.491%
2955	ADANI PORT & SE	0.007%	84.498%
2956	KOSMOS ENERGY L	0.007%	84.505%
2957	SIDERURGICA NAC	0.007%	84.512%
2958	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	84.519%
2959	AFLAC INC SR UNSECURED 06/23 3.625	0.007%	84.526%
2960	HERMES INTL	0.007%	84.533%
2961	CREDIT SAISON C	0.007%	84.540%
2962	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.007%	84.547%
2963	SEVERN TRENT	0.007%	84.554%
2964	GREAT PLAINS ENERGY INC COMMON STOCK	0.007%	84.561%
2965	SCHRODERS PLC	0.007%	84.568%
2966	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.007%	84.575%
2967	BEIJING ENTERPR	0.007%	84.582%
2968	UNITE GROUP PLC	0.007%	84.589%
2969	DR PEPPER SNAPP	0.007%	84.596%
2970	INTU PROPERTIES	0.007%	84.603%
2971	ISETAN MITSUKOS	0.007%	84.610%
2972	JD.COM INC ADR ADR USD.00002	0.007%	84.617%
2973	NORDSON CORP COMMON STOCK	0.007%	84.624%
2974	TOWNE BANK COMMON STOCK USD1.667	0.007%	84.631%
2975	KELLOGG CO	0.007%	84.638%
2976	KEYENCE CORP	0.007%	84.645%
2977	MEDIASET	0.007%	84.652%
2978	SANKYU INC	0.007%	84.658%
2979	VAREX IMAGING CORP COMMON STOCK USD.01	0.007%	84.665%
2980	AMEREN CORP	0.007%	84.672%
2981	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	84.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	IT HOLDINGS COR	0.007%	84.686%
2983	ACXIOM CORP COMMON STOCK USD.1	0.007%	84.693%
2984	ROWAN COMPANIES	0.007%	84.700%
2985	INDEPENDENCE GR	0.007%	84.707%
2986	BANNER CORPORATION COMMON STOCK USD.01	0.007%	84.714%
2987	BLOCK(H&R)INC	0.007%	84.721%
2988	ALEXANDER + BALDWIN INC REIT	0.007%	84.728%
2989	SRC ENERGY INC COMMON STOCK USD.001	0.007%	84.735%
2990	SOPRA	0.007%	84.741%
2991	HNI CORP	0.007%	84.748%
2992	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	84.755%
2993	GROUP 1 AUTO	0.007%	84.762%
2994	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	84.769%
2995	CLEANAWAY WASTE	0.007%	84.776%
2996	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.007%	84.783%
2997	PEARSON	0.007%	84.790%
2998	TELEFONICA EMIS	0.007%	84.797%
2999	TRITAX BIG BOX	0.007%	84.803%
3000	KASIKORNBANK PL	0.007%	84.810%
3001	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.007%	84.817%
3002	EVOLUTION MININ	0.007%	84.824%
3003	ASTRAZENECA	0.007%	84.831%
3004	AURORA CANNABIS	0.007%	84.838%
3005	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	84.845%
3006	COFINIMMO	0.007%	84.852%
3007	SINOPAC HLDG	0.007%	84.858%
3008	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.007%	84.865%
3009	KINGFISHER PLC	0.007%	84.872%
3010	PIEDMONT OFFICE	0.007%	84.879%
3011	FINISAR CORPORATION COMMON STOCK USD.001	0.007%	84.886%
3012	A2A SPA	0.007%	84.893%
3013	SAP SE SPONSORED ADR ADR	0.007%	84.900%
3014	PGE POLSKA GRUP	0.007%	84.906%
3015	AGT FOOD AND IN	0.007%	84.913%
3016	SEIKO EPSON COR	0.007%	84.920%
3017	LEOPALACE 21	0.007%	84.927%
3018	FIRSTGROUP	0.007%	84.934%
3019	RED ELECTRICA C	0.007%	84.941%
3020	SGS SA-REG COMM	0.007%	84.947%
3021	SUNCORP GROUP	0.007%	84.954%
3022	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	84.961%
3023	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	84.968%
3024	UNIVAR INC COMMON STOCK USD.01	0.007%	84.975%
3025	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	84.982%
3026	ZEON CO	0.007%	84.988%
3027	SECOM CO	0.007%	84.995%
3028	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.007%	85.002%
3029	MR PRICE GROUP	0.007%	85.009%
3030	T IS BANKASI	0.007%	85.016%
3031	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	85.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	SEMTECH CORP	0.007%	85.029%
3033	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.007%	85.036%
3034	WIPRO	0.007%	85.043%
3035	SAAB AB	0.007%	85.049%
3036	HEROUX DEVTEK	0.007%	85.056%
3037	MDU RES GROUP I	0.007%	85.063%
3038	PKO BANK POLSKI	0.007%	85.070%
3039	GUESS? INC COMMON STOCK USD.01	0.007%	85.076%
3040	SHENZHOU INT GR	0.007%	85.083%
3041	SMITH AND NEPHE	0.007%	85.090%
3042	BANKIA SA	0.007%	85.097%
3043	VONTOBEL HLDGS	0.007%	85.103%
3044	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	85.110%
3045	AURIZON HOLDING	0.007%	85.117%
3046	NCR CORP	0.007%	85.124%
3047	SEEK LTD.	0.007%	85.130%
3048	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	85.137%
3049	FIERA SCEPTRE I	0.007%	85.144%
3050	PUBLIC BNK-LOCA	0.007%	85.150%
3051	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	85.157%
3052	TRINIDAD DRILLI	0.007%	85.164%
3053	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	85.171%
3054	STATOIL ASA SPON ADR ADR	0.007%	85.177%
3055	ENVISION HEALTHCARE CORP COMMON STOCK	0.007%	85.184%
3056	SHARP CORP	0.007%	85.191%
3057	MATTEL INC COMMON STOCK USD1.0	0.007%	85.197%
3058	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	85.204%
3059	CROMBIE REAL ES	0.007%	85.211%
3060	BHARAT FORGE LT	0.007%	85.217%
3061	BIOMERIEUX	0.007%	85.224%
3062	SAMSUNG SECS CO	0.007%	85.231%
3063	ARMSTRONG WORLD	0.007%	85.237%
3064	AKORN INC COMMON STOCK	0.007%	85.244%
3065	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	85.251%
3066	PUBLICIS GROUPE	0.007%	85.257%
3067	AVERY DENNISON	0.007%	85.264%
3068	RESILIENT REIT	0.007%	85.271%
3069	ATHENAHEALTH IN	0.007%	85.277%
3070	KRATON CORP COMMON STOCK USD.01	0.007%	85.284%
3071	CIA BRASILEIRA	0.007%	85.291%
3072	NAMCO BANDAI HO	0.007%	85.297%
3073	TTEC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.304%
3074	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	85.311%
3075	GRIFOLS SA	0.007%	85.317%
3076	NIPPON PAPER IN	0.007%	85.324%
3077	WESTERN GAS PAR	0.007%	85.331%
3078	GARTNER GROUP I	0.007%	85.337%
3079	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	85.344%
3080	DRIL QUIP INC	0.007%	85.350%
3081	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	85.357%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.007%	85.364%
3083	STAMPS.COM INC COMMON STOCK USD.001	0.007%	85.370%
3084	NORTHVIEW APART	0.007%	85.377%
3085	TKH GROUP NV DU	0.007%	85.383%
3086	MORINAGA MILK I	0.007%	85.390%
3087	BAT INTL FINANC	0.007%	85.397%
3088	CARGOTEC CORP-B	0.007%	85.403%
3089	HYPROP INVESTME	0.007%	85.410%
3090	PLEXUS CORP COMMON STOCK USD.01	0.007%	85.416%
3091	CHEMOURS CO/THE COMMON STOCK	0.007%	85.423%
3092	LEONS FURNITURE	0.007%	85.429%
3093	KULICKE&SOFFA I	0.007%	85.436%
3094	PEBBLEBROOK HOT	0.007%	85.443%
3095	MATSON INC COMMON STOCK	0.007%	85.449%
3096	TAISEI CORP	0.007%	85.456%
3097	FRESH DEL MONTE	0.007%	85.462%
3098	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.007%	85.469%
3099	PEARSON STK	0.007%	85.475%
3100	CSR LIMITED	0.007%	85.482%
3101	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	85.489%
3102	VALIANT HOLDING	0.007%	85.495%
3103	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	85.502%
3104	COMPEQ MFG	0.007%	85.508%
3105	AMERIPRISE FINA	0.007%	85.515%
3106	HFF INC CLASS A COMMON STOCK USD.01	0.007%	85.521%
3107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	85.528%
3108	SAIA INC COMMON STOCK USD.001	0.007%	85.534%
3109	BAIC MOTOR CORP	0.007%	85.541%
3110	LIQUOR STORES N	0.007%	85.547%
3111	CHINA RESOURCES	0.007%	85.554%
3112	NORMA GROUP AG	0.007%	85.560%
3113	TRONOX LTD-CL A	0.007%	85.567%
3114	OIL SEARCH LTD	0.007%	85.573%
3115	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	85.580%
3116	MMI HOLDINGS LT	0.007%	85.586%
3117	WAL-MART DE MEX	0.007%	85.593%
3118	BANK OF NT BUTT	0.007%	85.599%
3119	COGNEX CORP	0.007%	85.606%
3120	HINO MOTORS	0.007%	85.612%
3121	FBL FINANCIAL G	0.007%	85.619%
3122	VOLVO AB	0.006%	85.625%
3123	KURITA WATER IN	0.006%	85.632%
3124	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	85.638%
3125	SOJITZ CORP COM	0.006%	85.645%
3126	BRITISH SKY BRO	0.006%	85.651%
3127	L BRANDS INC COMMON STOCK USD.5	0.006%	85.658%
3128	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.006%	85.664%
3129	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	85.671%
3130	AIRCASTLE LTD	0.006%	85.677%
3131	CDW CORP/DE COMMON STOCK USD.01	0.006%	85.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	85.690%
3133	RICOH CO	0.006%	85.697%
3134	BUNZL PLC	0.006%	85.703%
3135	CHINA STATE CON	0.006%	85.710%
3136	CEMBRA MONEY BA	0.006%	85.716%
3137	BALCHEM CORP COMMON STOCK USD.0667	0.006%	85.723%
3138	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.006%	85.729%
3139	NIPPON MEAT PAC	0.006%	85.736%
3140	ILLINOIS TOOL W	0.006%	85.742%
3141	BILLERUD AB	0.006%	85.748%
3142	DAINIPPON SCREE	0.006%	85.755%
3143	EUROFINS SCIENT	0.006%	85.761%
3144	SPX FLOW INC COMMON STOCK USD.01	0.006%	85.768%
3145	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	85.774%
3146	HOYA CORP	0.006%	85.781%
3147	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	85.787%
3148	TOTO	0.006%	85.793%
3149	QISDA CORP	0.006%	85.800%
3150	DASSAULT SYSTEM	0.006%	85.806%
3151	TRANSAT AT INC	0.006%	85.813%
3152	HERA	0.006%	85.819%
3153	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	85.826%
3154	SEGA SAMMY HOLD	0.006%	85.832%
3155	CHINA RAILWAY C	0.006%	85.838%
3156	WISTRON CORP	0.006%	85.845%
3157	SAPPORO BREWERI	0.006%	85.851%
3158	GEN COMMUNICATI	0.006%	85.858%
3159	GETINGE AB, B S	0.006%	85.864%
3160	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	85.870%
3161	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	85.877%
3162	BOVIS HOMES GRO	0.006%	85.883%
3163	EMPIRE STATE RE	0.006%	85.890%
3164	THK CO	0.006%	85.896%
3165	OFFICE DEPOT IN	0.006%	85.902%
3166	BUZZI UNICEM SP	0.006%	85.909%
3167	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	85.915%
3168	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.006%	85.921%
3169	BNK FINANCIAL G	0.006%	85.928%
3170	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.006%	85.934%
3171	AUTOZONE INC SR UNSECURED 04/22 3.7	0.006%	85.941%
3172	LG HOUSEHOLD HE	0.006%	85.947%
3173	HUMANA INC SR UNSECURED 10/24 3.85	0.006%	85.953%
3174	PLANTRONICS INC COMMON STOCK USD.01	0.006%	85.960%
3175	ARGO GROUP INTE	0.006%	85.966%
3176	KEWPIE CORP	0.006%	85.972%
3177	TRANSUNION COMMON STOCK USD.01	0.006%	85.979%
3178	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	85.985%
3179	ALFA LAVAL AB	0.006%	85.992%
3180	SHERRITT INTERN	0.006%	85.998%
3181	COMPUTER MODELL	0.006%	86.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	EXXARO	0.006%	86.011%
3183	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.006%	86.017%
3184	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	86.023%
3185	VALMET CORP	0.006%	86.030%
3186	SUL AMERICA SA	0.006%	86.036%
3187	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	86.042%
3188	ASICS CORP	0.006%	86.049%
3189	EXLSERVICE HLDG	0.006%	86.055%
3190	KENEDIX REALTY	0.006%	86.061%
3191	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.006%	86.068%
3192	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	86.074%
3193	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.006%	86.080%
3194	IWG PLC	0.006%	86.087%
3195	WHITEHAVEN COAL	0.006%	86.093%
3196	TURK HAVA YOLLA	0.006%	86.099%
3197	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.006%	86.106%
3198	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	86.112%
3199	DUERR AG	0.006%	86.118%
3200	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.006%	86.125%
3201	PLAYTECH	0.006%	86.131%
3202	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.006%	86.137%
3203	ENTERPRISE PROD	0.006%	86.143%
3204	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.006%	86.150%
3205	FAST RETAILING	0.006%	86.156%
3206	LLOYD THOMPSON	0.006%	86.162%
3207	KYOCERA CORP SPONS ADR ADR	0.006%	86.169%
3208	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	86.175%
3209	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.181%
3210	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	86.188%
3211	VOLKSWAGEN LEAS	0.006%	86.194%
3212	CITIZEN WATCH C	0.006%	86.200%
3213	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	86.206%
3214	KINGSOFT CORP L	0.006%	86.213%
3215	QUBE HOLDINGS L	0.006%	86.219%
3216	VAIL RESORTS	0.006%	86.225%
3217	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	86.231%
3218	VALENER INC	0.006%	86.238%
3219	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.006%	86.244%
3220	MERITZ SECURITI	0.006%	86.250%
3221	HANESBRANDS INC COMMON STOCK USD.01	0.006%	86.256%
3222	WADDELL & REED	0.006%	86.263%
3223	EXTENDICARE INC	0.006%	86.269%
3224	KONECRANES O	0.006%	86.275%
3225	CAIRN ENERGY PL	0.006%	86.281%
3226	MUELLER WATER P	0.006%	86.288%
3227	SMC CORP	0.006%	86.294%
3228	COM HEM HLDG AB	0.006%	86.300%
3229	WABASH NATIONAL	0.006%	86.306%
3230	NEENAH INC COMMON STOCK USD.01	0.006%	86.313%
3231	EBAY INC 3.45%	0.006%	86.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	RED HAT INC COMMON STOCK USD.0001	0.006%	86.325%
3233	BOYD GAMING COR	0.006%	86.331%
3234	MUELLER INDS IN	0.006%	86.337%
3235	JAFCO CO LTD	0.006%	86.344%
3236	NETAPP INC SR UNSECURED 12/22 3.25	0.006%	86.350%
3237	NORTHWEST HEALT	0.006%	86.356%
3238	GREENE KING	0.006%	86.362%
3239	CENTURY TOKYO	0.006%	86.368%
3240	SHIMAMURA CO	0.006%	86.375%
3241	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	86.381%
3242	ENN ENERGY HOLD	0.006%	86.387%
3243	BRADY(WH)	0.006%	86.393%
3244	BAJAJ FINSERV L	0.006%	86.399%
3245	DAIDO STEEL CO	0.006%	86.406%
3246	OP CORPORATE BA	0.006%	86.412%
3247	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.006%	86.418%
3248	K'S HOLDINGS	0.006%	86.424%
3249	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.430%
3250	AXALTA COATING	0.006%	86.437%
3251	EXELON GENERATI	0.006%	86.443%
3252	INTRUM JUSTITIA	0.006%	86.449%
3253	NAVISTAR INTL C	0.006%	86.455%
3254	ADELAIDE BRIGHT	0.006%	86.461%
3255	BRAMBLES LIMITE	0.006%	86.467%
3256	UNITED UTILITIE	0.006%	86.474%
3257	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	86.480%
3258	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	86.486%
3259	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	86.492%
3260	GLANBIA PLC	0.006%	86.498%
3261	SHINSEGAE DEPT	0.006%	86.504%
3262	KAMIGUMI CO	0.006%	86.511%
3263	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.006%	86.517%
3264	77TH BANK	0.006%	86.523%
3265	BONTERRA ENERGY	0.006%	86.529%
3266	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	86.535%
3267	SHIN KONG FINL	0.006%	86.541%
3268	TESSENDERLO CHE	0.006%	86.548%
3269	DYNEGY INC COMMON STOCK USD.01	0.006%	86.554%
3270	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	86.560%
3271	LULULEMON	0.006%	86.566%
3272	NELNET INC CL A COMMON STOCK USD.01	0.006%	86.572%
3273	CALERES INC COMMON STOCK USD.01	0.006%	86.578%
3274	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.006%	86.584%
3275	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	86.591%
3276	WPG HOLDINGS	0.006%	86.597%
3277	ZHONGSHENG GROU	0.006%	86.603%
3278	AAR CORP	0.006%	86.609%
3279	THOMAS COOK GRO	0.006%	86.615%
3280	CHINA MEDICAL S	0.006%	86.621%
3281	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.006%	86.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	MARUI CO	0.006%	86.633%
3283	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	86.639%
3284	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	86.646%
3285	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	86.652%
3286	IDACORP INC COMMON STOCK	0.006%	86.658%
3287	VOPAK (KON)	0.006%	86.664%
3288	COCHLEAR LTD	0.006%	86.670%
3289	TRYGVESTA AS	0.006%	86.676%
3290	ENERGEN CORP COMMON STOCK USD.01	0.006%	86.682%
3291	UTD INTERNET AG	0.006%	86.688%
3292	SUMITOMO FOREST	0.006%	86.694%
3293	JSE LTD	0.006%	86.700%
3294	STEPAN CO COMMON STOCK USD1.0	0.006%	86.706%
3295	NORDSTROM INC	0.006%	86.713%
3296	TOYODA GOSEI	0.006%	86.719%
3297	ASHIKAGA HOLDIN	0.006%	86.725%
3298	DDR CORP REIT USD.1	0.006%	86.731%
3299	ABERCROMBIE & F	0.006%	86.737%
3300	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.006%	86.743%
3301	MASIMO CORP COMMON STOCK USD.001	0.006%	86.749%
3302	ULTRAPAR PARTIC	0.006%	86.755%
3303	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	86.761%
3304	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	86.767%
3305	TOKUYAMA CORP	0.006%	86.773%
3306	TAKASHIMAYA CO	0.006%	86.779%
3307	ENDESA S.A.	0.006%	86.785%
3308	HOPEWELL HLDGS	0.006%	86.791%
3309	FORWARD AIR COR	0.006%	86.797%
3310	NOK CORP	0.006%	86.803%
3311	INDUSTRIAL BANK	0.006%	86.809%
3312	WESTERN UNION CO COMMON STOCK USD.01	0.006%	86.816%
3313	RUMO SA	0.006%	86.822%
3314	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	86.828%
3315	SHIZUOKA BANK	0.006%	86.834%
3316	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	86.840%
3317	GANNETT CO INC COMMON STOCK USD.01	0.006%	86.846%
3318	SOUTH32 ADR ADR	0.006%	86.852%
3319	CLP HOLDINGS	0.006%	86.858%
3320	BT GROUP PLC SPON ADR ADR	0.006%	86.864%
3321	ALTRAN TECHNOLO	0.006%	86.870%
3322	CAPITEC BANK HL	0.006%	86.876%
3323	TATA GLOBAL	0.006%	86.882%
3324	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	86.888%
3325	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	86.894%
3326	TOPPAN PRINTING	0.006%	86.900%
3327	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.006%	86.906%
3328	BOLLORE	0.006%	86.912%
3329	EMPRESAS CMPC S	0.006%	86.918%
3330	DHX MEDIA LTD	0.006%	86.924%
3331	AMBU A/S	0.006%	86.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	BECTON DICKINSON	0.006%	86.936%
3333	RADIAN GROUP	0.006%	86.942%
3334	OPEN HOUSE CO L	0.006%	86.948%
3335	MIRACA HOLDING	0.006%	86.954%
3336	EXPRESS SCRIPTS	0.006%	86.960%
3337	WESBANCO INC COMMON STOCK USD2.0833	0.006%	86.966%
3338	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	86.972%
3339	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	86.978%
3340	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.006%	86.984%
3341	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.006%	86.990%
3342	NIFCO INC	0.006%	86.996%
3343	INTEGRATED DEVI	0.006%	87.002%
3344	BELIMO HOLDING	0.006%	87.007%
3345	HITACHI METALS	0.006%	87.013%
3346	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.019%
3347	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.006%	87.025%
3348	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.006%	87.031%
3349	GATX CORP	0.006%	87.037%
3350	USIMINAS USI SD	0.006%	87.043%
3351	THALES SA	0.006%	87.049%
3352	AT+T INC SR UNSECURED 02/21 2.8	0.006%	87.055%
3353	LA Z BOY INC COMMON STOCK USD1.0	0.006%	87.061%
3354	DAITO TRUST CON	0.006%	87.067%
3355	ASSOCIATED BRIT	0.006%	87.073%
3356	TOPCON CORPORAT	0.006%	87.079%
3357	GVC HOLDINGS PL	0.006%	87.085%
3358	NOVANTA INC COMMON STOCK	0.006%	87.090%
3359	MOBILE MINI INC COMMON STOCK USD.01	0.006%	87.096%
3360	EVERSOURCE ENER	0.006%	87.102%
3361	RIGHTMOVE GROUP	0.006%	87.108%
3362	AENA SA	0.006%	87.114%
3363	WALGREEN BOOTS	0.006%	87.120%
3364	JAMES HARDIE IN	0.006%	87.126%
3365	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	87.132%
3366	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.006%	87.138%
3367	YTL CORP	0.006%	87.144%
3368	SUMITOMO OSAKA	0.006%	87.149%
3369	RENISHAW	0.006%	87.155%
3370	SONIC HEALTHCAR	0.006%	87.161%
3371	GILDEMEISTER AG	0.006%	87.167%
3372	DAI NIPPON PRIN	0.006%	87.173%
3373	DISH NETWORK	0.006%	87.179%
3374	ATLAS COPCO AB	0.006%	87.185%
3375	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.006%	87.191%
3376	MTY FOOD GROUP	0.006%	87.196%
3377	SECURITAS	0.006%	87.202%
3378	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.006%	87.208%
3379	KEYBANK NA/CLEV	0.006%	87.214%
3380	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	87.220%
3381	YAMAZAKI BAKING	0.006%	87.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	INMARSAT PLC	0.006%	87.231%
3383	IROBOT CORP	0.006%	87.237%
3384	KINGBOARD LAMIN	0.006%	87.243%
3385	TIETO CORP OYJ	0.006%	87.249%
3386	OUTFRONT MEDIA INC REIT USD.01	0.006%	87.255%
3387	REDROW	0.006%	87.261%
3388	AMCOR LIMITED	0.006%	87.266%
3389	CJ CORP.	0.006%	87.272%
3390	URBAN EDGE PROPERTIES REIT USD.01	0.006%	87.278%
3391	IBIDEN CO	0.006%	87.284%
3392	WEATHERFORD INT	0.006%	87.290%
3393	BEIJING CAPITAL	0.006%	87.296%
3394	FINECOBANK BANC	0.006%	87.301%
3395	ELEMENTIS (1998	0.006%	87.307%
3396	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.006%	87.313%
3397	HACHIJUNI BANK	0.006%	87.319%
3398	AVX CORP COMMON STOCK USD.01	0.006%	87.325%
3399	AKBANK TAS	0.006%	87.330%
3400	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	87.336%
3401	UNITI GROUP INC REIT USD.0001	0.006%	87.342%
3402	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	87.348%
3403	HANG LUNG PROPE	0.006%	87.353%
3404	ORIENTAL LAND C	0.006%	87.359%
3405	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	87.365%
3406	CALLAWAY GOLF C	0.006%	87.371%
3407	HOKUHOKU FINANC	0.006%	87.377%
3408	TERUMO CORP	0.006%	87.382%
3409	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	87.388%
3410	WILMAR INTERL L	0.006%	87.394%
3411	SILICON LABORAT	0.006%	87.400%
3412	H. LUNDBECK A/S	0.006%	87.405%
3413	CIELO SA	0.006%	87.411%
3414	LEE & MAN PAPER	0.006%	87.417%
3415	METSA BOARD	0.006%	87.422%
3416	NIBE INDUSTRIER	0.006%	87.428%
3417	NEX GROUP PLC	0.006%	87.434%
3418	BANK OF GEORGIA	0.006%	87.440%
3419	LANCASTER COLON	0.006%	87.445%
3420	ALLETE INC	0.006%	87.451%
3421	HERSHEY FOODS C	0.006%	87.457%
3422	GRAY TELEVISION INC COMMON STOCK	0.006%	87.462%
3423	BANCA MEDIOLANU	0.006%	87.468%
3424	ALLIANT ENERGY	0.006%	87.474%
3425	HANNOVER RUECKV	0.006%	87.480%
3426	SHENZHEN INTERN	0.006%	87.485%
3427	UGI CORP COMMON STOCK	0.006%	87.491%
3428	NEWMARKET CORP COMMON STOCK	0.006%	87.497%
3429	CHINA INSURANCE	0.006%	87.502%
3430	KYUDENKO CORP	0.006%	87.508%
3431	VECTREN CORP COMMON STOCK	0.006%	87.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	PENTA OCEAN CON	0.006%	87.519%
3433	GS YUASA CORP	0.006%	87.525%
3434	MSA SAFETY INC COMMON STOCK	0.006%	87.531%
3435	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	87.536%
3436	KLONDEX MINES L	0.006%	87.542%
3437	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	87.548%
3438	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	87.553%
3439	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	87.559%
3440	HENKEL KGAA-PRE	0.006%	87.565%
3441	TOYO TIRE & RUB	0.006%	87.570%
3442	YUANTA FINL HOL	0.006%	87.576%
3443	AT HOME GROUP INC COMMON STOCK USD.01	0.006%	87.582%
3444	SARTORIUS AG-VO	0.006%	87.587%
3445	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	87.593%
3446	KOREAN AIR LINE	0.006%	87.599%
3447	INTERFACE INC COMMON STOCK USD.1	0.006%	87.604%
3448	TRIUMPH GROUP I	0.006%	87.610%
3449	ONTEX GROUP NV	0.006%	87.615%
3450	CUBIC CORP COMMON STOCK	0.006%	87.621%
3451	UNIBET GROUP PL	0.006%	87.627%
3452	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.632%
3453	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	87.638%
3454	MCKESSON CORP SR UNSECURED 03/21 4.75	0.006%	87.644%
3455	AMER NATL INS	0.006%	87.649%
3456	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	87.655%
3457	COSCO PACIFIC	0.006%	87.660%
3458	VERISIGN	0.006%	87.666%
3459	KAWASAKI KISEN	0.006%	87.672%
3460	NOLATO AB	0.006%	87.677%
3461	PROTO LABS INC COMMON STOCK USD.001	0.006%	87.683%
3462	SPIN MASTER COR	0.006%	87.688%
3463	MORGAN STANLEY	0.006%	87.694%
3464	FIRM CAPITAL MO	0.006%	87.700%
3465	DET N O A	0.006%	87.705%
3466	PETRONET LNG LT	0.006%	87.711%
3467	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.716%
3468	BILFINGER BERGE	0.006%	87.722%
3469	CHINA MINSHENG	0.006%	87.727%
3470	ATMOS ENERGY CO	0.006%	87.733%
3471	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.006%	87.739%
3472	COMFORT SYSTEMS	0.006%	87.744%
3473	RENGO CO	0.006%	87.750%
3474	EUROCOMMERCIAL	0.006%	87.755%
3475	INTERCONTINENTAL HOTELS ADR ADR	0.006%	87.761%
3476	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	87.766%
3477	ALSTRIA OFFICE	0.006%	87.772%
3478	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.006%	87.778%
3479	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	87.783%
3480	BONAVISTA ENERG	0.006%	87.789%
3481	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	87.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	TAMARACK VALLEY	0.006%	87.800%
3483	POU CHEN	0.006%	87.805%
3484	MAPLETREE COMME	0.006%	87.811%
3485	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	87.816%
3486	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	87.822%
3487	ENI	0.006%	87.827%
3488	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	87.833%
3489	SAGE GROUP PLC/	0.006%	87.839%
3490	IMCD GROUP NV	0.006%	87.844%
3491	FORBO HLDG	0.006%	87.850%
3492	WOORI INVESTMEN	0.006%	87.855%
3493	FAR EAST HORIZO	0.006%	87.861%
3494	MTR CORP	0.006%	87.866%
3495	ASIA CEMENT	0.006%	87.872%
3496	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	87.877%
3497	TAIYO YUDEN CO	0.006%	87.883%
3498	H&E EQUIPMENT S	0.006%	87.888%
3499	CRH (DUBLIN)	0.006%	87.894%
3500	BROOKS AUTOMATI	0.006%	87.899%
3501	PRA GROUP INC COMMON STOCK USD.01	0.006%	87.905%
3502	Rural Electrifi	0.006%	87.910%
3503	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.005%	87.916%
3504	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	87.921%
3505	JOHNSON ELECTRI	0.005%	87.927%
3506	KCC CORP	0.005%	87.932%
3507	SULZER AG	0.005%	87.938%
3508	CREW ENERGY INC	0.005%	87.943%
3509	SIMCORP A/S	0.005%	87.949%
3510	AXIS BANK	0.005%	87.954%
3511	OCI COMPANY LTD	0.005%	87.960%
3512	GRAFTON GROUP P	0.005%	87.965%
3513	DGB FINANCIAL G	0.005%	87.971%
3514	N B T BANCORP INC COMMON STOCK USD.01	0.005%	87.976%
3515	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	87.981%
3516	ERAMET	0.005%	87.987%
3517	HENNES & MAURIT	0.005%	87.992%
3518	ABB LTD SPON ADR ADR	0.005%	87.998%
3519	SINO-AMERICAN S	0.005%	88.003%
3520	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	88.009%
3521	IMPALA PLATINUM	0.005%	88.014%
3522	SHOWA SHELL SEK	0.005%	88.020%
3523	CHIBA BANK	0.005%	88.025%
3524	PCCW LIMITED	0.005%	88.030%
3525	MABUCHI MOTOR C	0.005%	88.036%
3526	CHINA HONGQIAO	0.005%	88.041%
3527	PICC PROPERTY &	0.005%	88.047%
3528	KEMIRA OY	0.005%	88.052%
3529	BENCHMARK ELECT	0.005%	88.058%
3530	SUPER GROUP	0.005%	88.063%
3531	WINBOND ELECTRO	0.005%	88.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	NEXITY	0.005%	88.074%
3533	TS TECH CO.LTD	0.005%	88.079%
3534	KAMAN CORP COMMON STOCK USD1.0	0.005%	88.085%
3535	BYD ELECTRONIC	0.005%	88.090%
3536	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	88.095%
3537	GERDAU SA SIDER	0.005%	88.101%
3538	ORION CORP	0.005%	88.106%
3539	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	88.112%
3540	HP INC SR UNSECURED 06/21 4.3	0.005%	88.117%
3541	KUBOTA CORP	0.005%	88.122%
3542	SANOFI ADR ADR	0.005%	88.128%
3543	POWERTECH TECHN	0.005%	88.133%
3544	FISHER & PAYKEL	0.005%	88.138%
3545	SAMSUNG HEAVY	0.005%	88.144%
3546	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.149%
3547	TOYOBO CO	0.005%	88.155%
3548	WEIGHT WATCHERS INTL INC COMMON STOCK	0.005%	88.160%
3549	NAGACORP LTD	0.005%	88.165%
3550	GOLDEN AGRI RES	0.005%	88.171%
3551	HK & CHINA GAS	0.005%	88.176%
3552	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	88.181%
3553	BK OF KYOTO	0.005%	88.187%
3554	ARCBEST CORP COMMON STOCK USD.01	0.005%	88.192%
3555	NILFISK HOLDING	0.005%	88.198%
3556	REALPAGE INC COMMON STOCK USD.001	0.005%	88.203%
3557	DSW INC CLASS A COMMON STOCK	0.005%	88.208%
3558	FAR EAST TEXTIL	0.005%	88.214%
3559	CYRELA BRAZIL R	0.005%	88.219%
3560	JAPAN STEEL WOR	0.005%	88.224%
3561	CHART INDUSTRIE	0.005%	88.230%
3562	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	88.235%
3563	SFS GROUP AG	0.005%	88.240%
3564	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	88.246%
3565	HITACHI CAPITAL	0.005%	88.251%
3566	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	88.256%
3567	HAITIAN INTL HL	0.005%	88.262%
3568	MAEDA CORP	0.005%	88.267%
3569	TIVO CORP COMMON STOCK USD.001	0.005%	88.272%
3570	CRANSWICK	0.005%	88.278%
3571	JAPAN AIRLINES	0.005%	88.283%
3572	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	88.288%
3573	ENTEL EMP NAC T	0.005%	88.294%
3574	POWER ASSETS HO	0.005%	88.299%
3575	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	88.304%
3576	ZILLOW GROUP INC C COMMON STOCK	0.005%	88.310%
3577	NIPPON KAYAKU C	0.005%	88.315%
3578	GREGGS PLC	0.005%	88.320%
3579	SJM HOLDINGS LT	0.005%	88.325%
3580	INNOSPEC INC COMMON STOCK USD.01	0.005%	88.331%
3581	JIANGXI COPPER	0.005%	88.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	LOGITECH INTERN	0.005%	88.341%
3583	RPC INC COMMON STOCK USD.1	0.005%	88.347%
3584	STAG INDUSTRIAL INC REIT USD.01	0.005%	88.352%
3585	HECLA MINING CO	0.005%	88.357%
3586	MACRONIX INTERN	0.005%	88.362%
3587	UNILEVER NV	0.005%	88.368%
3588	LIC HOUSING FIN	0.005%	88.373%
3589	PETROFAC LTD	0.005%	88.378%
3590	DELTA ELECTRONI	0.005%	88.384%
3591	KOITO MFG CO	0.005%	88.389%
3592	NISHI-NIPPON FI	0.005%	88.394%
3593	POOL CORP COMMON STOCK USD.001	0.005%	88.399%
3594	BANCFIRST CORP	0.005%	88.405%
3595	SAN IN GODO BAN	0.005%	88.410%
3596	MICHAEL PAGE IN	0.005%	88.415%
3597	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	88.420%
3598	PIZZA PIZZA ROY	0.005%	88.425%
3599	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	88.431%
3600	HISPANIA ACTIVO	0.005%	88.436%
3601	CHINA CINDA ASS	0.005%	88.441%
3602	OXFORD INDUSTRI	0.005%	88.446%
3603	NOF CORP	0.005%	88.452%
3604	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	88.457%
3605	INDIVIOR PLC	0.005%	88.462%
3606	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.005%	88.467%
3607	GOME ELECTRICAL	0.005%	88.472%
3608	NTT DATA	0.005%	88.478%
3609	CIPLA LTD	0.005%	88.483%
3610	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.005%	88.488%
3611	ANGLOVAAL MININ	0.005%	88.493%
3612	EBIX INC COMMON STOCK USD.1	0.005%	88.498%
3613	METHODE ELEC IN	0.005%	88.504%
3614	CALGON CARBON C	0.005%	88.509%
3615	HUANENG RENEWAB	0.005%	88.514%
3616	AEON FINANCIAL	0.005%	88.519%
3617	HYUNDAI DEVELOP	0.005%	88.524%
3618	MODERN TIMES GR	0.005%	88.529%
3619	RANGE RESOURCES CORP COMMON STOCK USD.01	0.005%	88.535%
3620	ISS A/S	0.005%	88.540%
3621	FLS INDUSTRIES	0.005%	88.545%
3622	PROCTER & GAMBL	0.005%	88.550%
3623	DEUTSCHE PFANDB	0.005%	88.555%
3624	TAISHIN FINANCI	0.005%	88.560%
3625	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	88.565%
3626	SAWAI PHARM CO	0.005%	88.571%
3627	DIPLOMA (NEW)	0.005%	88.576%
3628	KEIHAN ELECTRIC	0.005%	88.581%
3629	CREST NICHOLSON	0.005%	88.586%
3630	KROTON EDUCACIO	0.005%	88.591%
3631	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	88.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	SCHWEITZER-MAUD	0.005%	88.601%
3633	KOREA LIFE INSU	0.005%	88.607%
3634	TPK HOLDINGS CO	0.005%	88.612%
3635	NIPPON LIGHT ME	0.005%	88.617%
3636	WASHINGTON REIT REIT USD.01	0.005%	88.622%
3637	MARINE HARVEST	0.005%	88.627%
3638	BANREGIO GRUPO	0.005%	88.632%
3639	CSRA INC COMMON STOCK USD.001	0.005%	88.637%
3640	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.005%	88.643%
3641	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	88.648%
3642	PSP SWISS PROPE	0.005%	88.653%
3643	CORE LABORATORI	0.005%	88.658%
3644	SUMCO CORPORATI	0.005%	88.663%
3645	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	88.668%
3646	ELIOR	0.005%	88.673%
3647	USHIO INC	0.005%	88.678%
3648	CHICO'S FAS INC	0.005%	88.683%
3649	CHINA CITIC BK	0.005%	88.689%
3650	AMMB HOLDINGS B	0.005%	88.694%
3651	YANGARRA RESOUR	0.005%	88.699%
3652	CALATLANTIC GRO	0.005%	88.704%
3653	BANCA POPOLARE	0.005%	88.709%
3654	ADEKA CORPORATI	0.005%	88.714%
3655	CHINA RESOURCES	0.005%	88.719%
3656	TESLA INC COMMON STOCK USD.001	0.005%	88.724%
3657	NEXTEER AUTOMOT	0.005%	88.729%
3658	CHINA LODGING GROUP SPON ADS ADR	0.005%	88.734%
3659	SSP GROUP PLC	0.005%	88.739%
3660	SYNTHOMER PLC	0.005%	88.745%
3661	MEDIASET ESPANA	0.005%	88.750%
3662	BANK MILLENIUM	0.005%	88.755%
3663	MULTI COLOR CORP COMMON STOCK	0.005%	88.760%
3664	SKY CITY	0.005%	88.765%
3665	OM ASSET MANAGE	0.005%	88.770%
3666	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	88.775%
3667	Denison Mines C	0.005%	88.780%
3668	CASIO COMPUTER	0.005%	88.785%
3669	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	88.790%
3670	SILTRONIC AG	0.005%	88.795%
3671	DRAX GROUP PLC	0.005%	88.800%
3672	AIR CHINA LTD	0.005%	88.805%
3673	CHINA STHN AIRL	0.005%	88.810%
3674	GLUSKIN SHEFF &	0.005%	88.816%
3675	HIROSHIMA BANK	0.005%	88.821%
3676	SNAM SPA	0.005%	88.826%
3677	NEWS CORP CLASS B COMMON STOCK	0.005%	88.831%
3678	CENCOSUD SA	0.005%	88.836%
3679	BIRD CONSTRUCTI	0.005%	88.841%
3680	BOSSARD HOLDING	0.005%	88.846%
3681	A.P. MOLLER-MAE	0.005%	88.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	GMS INC COMMON STOCK USD.01	0.005%	88.856%
3683	MAGELLAN AEROSP	0.005%	88.861%
3684	DIODES INC COMMON STOCK USD.667	0.005%	88.866%
3685	YAGEO CORP	0.005%	88.871%
3686	AUTO TRADER GRO	0.005%	88.876%
3687	TOKAI TOKYO SEC	0.005%	88.881%
3688	SLEEP NUMBER CORP COMMON STOCK USD.01	0.005%	88.886%
3689	NIPPON GAS CO L	0.005%	88.891%
3690	YUEXIU PROPERTY	0.005%	88.896%
3691	O'REILLY AUTOMO	0.005%	88.901%
3692	BLACKPEARL RESO	0.005%	88.906%
3693	TAL EDUCATION GROUP ADR ADR	0.005%	88.911%
3694	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	88.916%
3695	DOOSAN INFRACOR	0.005%	88.921%
3696	ADMIRAL GROUP	0.005%	88.926%
3697	MERITOR INC COMMON STOCK USD1.0	0.005%	88.931%
3698	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.005%	88.936%
3699	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.941%
3700	CHINA PACIFIC I	0.005%	88.946%
3701	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.951%
3702	CHARTER HALL GR	0.005%	88.956%
3703	SYNAPTICS INC COMMON STOCK USD.001	0.005%	88.961%
3704	WGL HOLDINGS INC COMMON STOCK	0.005%	88.966%
3705	1ST SOURCE CORP COMMON STOCK	0.005%	88.971%
3706	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.005%	88.976%
3707	REXFORD INDUSTR	0.005%	88.981%
3708	NORDSTROM INC COMMON STOCK	0.005%	88.986%
3709	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	88.991%
3710	AT+T INC SR UNSECURED 02/21 4.6	0.005%	88.996%
3711	CHINA AIRLINES	0.005%	89.001%
3712	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.005%	89.006%
3713	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	89.011%
3714	TAIYO NIPPON SA	0.005%	89.016%
3715	S-OIL CORPORATI	0.005%	89.021%
3716	BEKAERT SA	0.005%	89.026%
3717	MARUHA NICHIRO	0.005%	89.031%
3718	NIPPON ACCOMMOD	0.005%	89.035%
3719	PRIMARY HEALTH	0.005%	89.040%
3720	PEAB AB	0.005%	89.045%
3721	THAI OIL PCL-FR	0.005%	89.050%
3722	IIDA GROUP HOLD	0.005%	89.055%
3723	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.060%
3724	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.005%	89.065%
3725	LATAM AIRLINES GROUP SP ADR ADR	0.005%	89.070%
3726	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.075%
3727	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.080%
3728	WETHERSPOON (J.	0.005%	89.085%
3729	ASHMORE GROUP	0.005%	89.090%
3730	CHICAGO BRIDGE	0.005%	89.095%
3731	PROGRESS ENERGY	0.005%	89.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	89.105%
3733	ACCTON	0.005%	89.110%
3734	ZHUZHOU CSR TIM	0.005%	89.115%
3735	NIPPON KONPO UN	0.005%	89.120%
3736	LENNAR CORP 4.7	0.005%	89.125%
3737	KAJIMA CORP	0.005%	89.129%
3738	BREWIN DOLPHIN	0.005%	89.134%
3739	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	89.139%
3740	SCIENTIFIC GAME	0.005%	89.144%
3741	ST MODWEN PROPS	0.005%	89.149%
3742	NOVATEK MICROEL	0.005%	89.154%
3743	MINMETALS RES	0.005%	89.159%
3744	EURONEXT NV	0.005%	89.164%
3745	MAPLETREE INDUS	0.005%	89.169%
3746	GENTHERM INC COMMON STOCK	0.005%	89.174%
3747	KORIAN	0.005%	89.179%
3748	OSG CORP	0.005%	89.183%
3749	IYO BANK	0.005%	89.188%
3750	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.193%
3751	CD PROJEKT SA	0.005%	89.198%
3752	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	89.203%
3753	FED SIGNAL CORP	0.005%	89.208%
3754	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	89.213%
3755	ASTEC INDUSTRIE	0.005%	89.218%
3756	STEELCASE INC	0.005%	89.222%
3757	NIPPON PAINT CO	0.005%	89.227%
3758	SHANGHAI INDL	0.005%	89.232%
3759	SENIOR PLC	0.005%	89.237%
3760	JM AB	0.005%	89.242%
3761	AXIATA GROUP	0.005%	89.247%
3762	VISCOFAN SA	0.005%	89.252%
3763	ISRAEL DISCOUNT	0.005%	89.256%
3764	CRAY INC COMMON STOCK USD.01	0.005%	89.261%
3765	TRAVIS PERKINS	0.005%	89.266%
3766	JD SPORTS FASHI	0.005%	89.271%
3767	SINOTRANS LIMIT	0.005%	89.276%
3768	HAPAG-LLOYD AG	0.005%	89.281%
3769	SHENZHEN INVEST	0.005%	89.286%
3770	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.005%	89.290%
3771	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	89.295%
3772	GREENTOWN CHINA	0.005%	89.300%
3773	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	89.305%
3774	GPO FIN INBURSA	0.005%	89.310%
3775	INTERPUMP GROUP	0.005%	89.315%
3776	AMEDISYS INC COMMON STOCK USD.001	0.005%	89.319%
3777	DECHRA PHARMA	0.005%	89.324%
3778	ERG SPA	0.005%	89.329%
3779	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	89.334%
3780	LAM RESEARCH CO	0.005%	89.339%
3781	TAIWAN UNION TE	0.005%	89.343%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.005%	89.348%
3783	SIXT AG	0.005%	89.353%
3784	JAPAN EXCHANGE	0.005%	89.358%
3785	UBM PLC	0.005%	89.363%
3786	DORMA+KABA HOLD	0.005%	89.367%
3787	COMPUTERSHARE L	0.005%	89.372%
3788	BENESSE CORP	0.005%	89.377%
3789	BHP BILLITON LTD SPON ADR ADR	0.005%	89.382%
3790	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	89.386%
3791	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	89.391%
3792	SANTEN PHARM CO	0.005%	89.396%
3793	PT TAMBANG BATU	0.005%	89.401%
3794	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	89.405%
3795	TOKYO GAS CO	0.005%	89.410%
3796	INVINCIBLE INVE	0.005%	89.415%
3797	MEDICLINIC INTE	0.005%	89.420%
3798	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.005%	89.425%
3799	BUREAU VERITAS	0.005%	89.429%
3800	TATNEFT PAO SPONSORED ADR ADR	0.005%	89.434%
3801	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	89.439%
3802	TATA MOTORS LTD	0.005%	89.444%
3803	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	89.448%
3804	AKER ASA	0.005%	89.453%
3805	ACORDA THERAPEU	0.005%	89.458%
3806	LIBERTY HLDGS	0.005%	89.463%
3807	MEDIBANK PVT LT	0.005%	89.467%
3808	THIRD POINT REI	0.005%	89.472%
3809	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	89.477%
3810	PENNON GROUP	0.005%	89.482%
3811	DFDS A/S	0.005%	89.486%
3812	IJM CORP BERHAD	0.005%	89.491%
3813	ADVANSIX INC COMMON STOCK USD.01	0.005%	89.496%
3814	CHINA DEVELOPME	0.005%	89.500%
3815	NIPPON SHOKUBAI	0.005%	89.505%
3816	FUCHS PETROLUB	0.005%	89.510%
3817	GASLOG LTD	0.005%	89.515%
3818	SHIONOGI & CO	0.005%	89.519%
3819	STATE BK OF IND	0.005%	89.524%
3820	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	89.529%
3821	ABAXIS INC COMMON STOCK	0.005%	89.533%
3822	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	89.538%
3823	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	89.543%
3824	WAREHOUSES DE P	0.005%	89.548%
3825	PFEIFFER VAC TE	0.005%	89.552%
3826	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.005%	89.557%
3827	AF AB	0.005%	89.562%
3828	CHUGOKU BANK	0.005%	89.566%
3829	VAKRANGEE LTD	0.005%	89.571%
3830	KYUSHU FINANCIA	0.005%	89.576%
3831	KWG PROPERTY HL	0.005%	89.580%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.585%
3833	ACTUANT CORP A COMMON STOCK USD.2	0.005%	89.590%
3834	NORDEA BANK AB	0.005%	89.595%
3835	TAURON POLSKA E	0.005%	89.599%
3836	NISOURCE INC	0.005%	89.604%
3837	DA OFFICE INV C	0.005%	89.609%
3838	STANLEY ELECTRI	0.005%	89.613%
3839	SUEZ ENVIRONMEN	0.005%	89.618%
3840	AEROPORTS DE PA	0.005%	89.623%
3841	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	89.627%
3842	CORBION NV	0.005%	89.632%
3843	ACADIA REALTY TRUST REIT USD.001	0.005%	89.637%
3844	ADVANCED	0.005%	89.641%
3845	SONAE, S.G.P.S.	0.005%	89.646%
3846	COCA-COLA BOTTL	0.005%	89.651%
3847	NUVASIVE INC COMMON STOCK USD.001	0.005%	89.655%
3848	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.660%
3849	KNOWLES CORP COMMON STOCK USD.01	0.005%	89.664%
3850	DON QUIJOTE	0.005%	89.669%
3851	SIHUAN PHARMACE	0.005%	89.674%
3852	AYALA CORP	0.005%	89.678%
3853	CCR SA	0.005%	89.683%
3854	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.005%	89.688%
3855	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	89.692%
3856	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.697%
3857	XPERI CORP COMMON STOCK USD.001	0.005%	89.702%
3858	FORMOSA PLASTIC	0.005%	89.706%
3859	NISHIMATSU CONS	0.005%	89.711%
3860	PSEG POWER	0.005%	89.715%
3861	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	89.720%
3862	MITSUBISHI LOGI	0.005%	89.725%
3863	LEND LEASE CORP	0.005%	89.729%
3864	COM2US CORPORAT	0.005%	89.734%
3865	CHIPOTLE MEXICA	0.005%	89.739%
3866	ICA GRUPPEN AB	0.005%	89.743%
3867	GLORY	0.005%	89.748%
3868	KYOWA EXEO CORP	0.005%	89.752%
3869	MOBIMO HLDG AG	0.005%	89.757%
3870	WERELDHAVE NV	0.005%	89.762%
3871	TORO CO	0.005%	89.766%
3872	QUARTERHILL INC	0.005%	89.771%
3873	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	89.775%
3874	GEA GROUP AG	0.005%	89.780%
3875	ANALOGIC CORP	0.005%	89.785%
3876	PROSIEBENSAT.1	0.005%	89.789%
3877	SIAS SPA	0.005%	89.794%
3878	SHINSEI BANK	0.005%	89.798%
3879	CITIGROUP INC	0.005%	89.803%
3880	TSINGTAO BREWER	0.005%	89.808%
3881	SIXT SE PFD	0.005%	89.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	LONDOMETRIC PR	0.005%	89.817%
3883	MODINE MFG CO	0.005%	89.821%
3884	HITACHI CHEMICA	0.005%	89.826%
3885	BMW FINANCE NV	0.005%	89.830%
3886	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	89.835%
3887	CTS EVENTIM	0.005%	89.840%
3888	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.844%
3889	AEROVIRONMENT I	0.005%	89.849%
3890	HUA NAN FINANCI	0.005%	89.853%
3891	TELKOM GROUP LT	0.005%	89.858%
3892	WACKER CONSTRUC	0.005%	89.863%
3893	PEOPLE'S INSURA	0.005%	89.867%
3894	INVESTA OFFICE	0.005%	89.872%
3895	SURUGA BANK	0.005%	89.876%
3896	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.881%
3897	FUYO GENERAL LE	0.005%	89.885%
3898	JOY CITY PROPER	0.005%	89.890%
3899	DAIICHI KOSHO C	0.005%	89.894%
3900	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.899%
3901	HARSCO CORP	0.005%	89.904%
3902	BRIGGS & STRATT	0.005%	89.908%
3903	CASTELLUM AB NE	0.005%	89.913%
3904	NITORI CO LTD	0.005%	89.917%
3905	NIPPON SUISAN	0.005%	89.922%
3906	VODACOM GP-PRPT	0.005%	89.926%
3907	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	89.931%
3908	FRONTIER REIT	0.005%	89.935%
3909	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	89.940%
3910	SYDBANK	0.005%	89.944%
3911	LANCASHIRE HLDG	0.005%	89.949%
3912	INGEVITY CORP COMMON STOCK USD.01	0.005%	89.954%
3913	NUFARM	0.005%	89.958%
3914	PARK NATIONAL CORP COMMON STOCK	0.005%	89.963%
3915	RECORDATI SPA	0.005%	89.967%
3916	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	89.972%
3917	TIMBERCREEK FIN	0.005%	89.976%
3918	INVENTEC CORP	0.005%	89.981%
3919	COEUR MINING IN	0.005%	89.985%
3920	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	89.990%
3921	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.994%
3922	BANCOLOMBIA SA	0.005%	89.999%
3923	WH SMITH PLC	0.005%	90.003%
3924	ALUMINIUM CORP	0.005%	90.008%
3925	INDUS HOLDING A	0.005%	90.012%
3926	OKUMA CORP	0.005%	90.017%
3927	SUN TV NETWORK	0.005%	90.021%
3928	FACTSET RESEARC	0.005%	90.026%
3929	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	90.030%
3930	SACYR SA	0.005%	90.035%
3931	SAVILLS PLC	0.004%	90.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	MCGRATH RENTCORP COMMON STOCK	0.004%	90.044%
3933	FIRST BANCORP/NC COMMON STOCK	0.004%	90.048%
3934	HAZAMA CORP(NEW)	0.004%	90.053%
3935	NTT DOCOMO INC SPON ADR ADR	0.004%	90.057%
3936	DBS GROUP HLDGS	0.004%	90.062%
3937	AIMIA INC	0.004%	90.066%
3938	NOW INC COMMON STOCK USD.01	0.004%	90.071%
3939	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	90.075%
3940	MORI HILLS REIT	0.004%	90.080%
3941	CANOPY GROWTH C	0.004%	90.084%
3942	AIR NEW ZEALAND	0.004%	90.089%
3943	FLETCHER BUILDI	0.004%	90.093%
3944	VALE SA SP ADR ADR	0.004%	90.098%
3945	TURKIYE VAKIFLA	0.004%	90.102%
3946	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	90.107%
3947	FLEXIUM INTERCO	0.004%	90.111%
3948	NIPPON ELEC GLA	0.004%	90.116%
3949	ABIOMED INC COMMON STOCK USD.01	0.004%	90.120%
3950	HULIC REIT INC	0.004%	90.124%
3951	WIRECARD AG	0.004%	90.129%
3952	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	90.133%
3953	DUZONBIZON CO L	0.004%	90.138%
3954	DINEQUITY INC	0.004%	90.142%
3955	CAVIUM INC COMMON STOCK USD.001	0.004%	90.147%
3956	CVR ENERGY INC	0.004%	90.151%
3957	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	90.156%
3958	PROCTER & GAMBL	0.004%	90.160%
3959	JUBILANT LIFE S	0.004%	90.165%
3960	TERANGA GOLD CO	0.004%	90.169%
3961	AARHUSKARLSHAMN	0.004%	90.173%
3962	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.178%
3963	HISCOX LTD	0.004%	90.182%
3964	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.004%	90.187%
3965	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.004%	90.191%
3966	SUEDZUCKER AG	0.004%	90.196%
3967	INDO TAMBANGRAY	0.004%	90.200%
3968	CAP SA	0.004%	90.204%
3969	INSPERITY INC	0.004%	90.209%
3970	GENTING MALAYSI	0.004%	90.213%
3971	MAEDA ROAD CONS	0.004%	90.218%
3972	CHINA LIFE INSURANCE CO ADR ADR	0.004%	90.222%
3973	CANWEL BUILDING	0.004%	90.226%
3974	EQUATORIAL ENER	0.004%	90.231%
3975	TATUNG	0.004%	90.235%
3976	EXPONENT INC COMMON STOCK USD.001	0.004%	90.240%
3977	NOS SGPS	0.004%	90.244%
3978	FUJITSU GENERAL	0.004%	90.248%
3979	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	90.253%
3980	OSI SYSTEMS INC	0.004%	90.257%
3981	CHIYODA CORP	0.004%	90.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	NAGOYA RAILROAD	0.004%	90.266%
3983	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.270%
3984	GROUPE FNAC	0.004%	90.275%
3985	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	90.279%
3986	HUNTING PLC	0.004%	90.283%
3987	ENERGIAS DE POR	0.004%	90.288%
3988	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	90.292%
3989	GALLIFORD TRY P	0.004%	90.297%
3990	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	90.301%
3991	FUJI OIL CO	0.004%	90.305%
3992	KANSAI ELEC POW	0.004%	90.310%
3993	INDUSTRIAS PENO	0.004%	90.314%
3994	AES CORP COMMON STOCK USD.01	0.004%	90.318%
3995	AEDIFICA	0.004%	90.323%
3996	OSISKO MINING I	0.004%	90.327%
3997	ONE GAS INC COMMON STOCK	0.004%	90.332%
3998	CONMED CORP COMMON STOCK USD.01	0.004%	90.336%
3999	MANDO CORPORATI	0.004%	90.340%
4000	ST GALLER KTBK	0.004%	90.345%
4001	DRILLISCH AG	0.004%	90.349%
4002	ASSURA PLC	0.004%	90.353%
4003	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	90.358%
4004	ENDO INTERNATIO	0.004%	90.362%
4005	SCHOLASTIC CORP	0.004%	90.366%
4006	KONAMI CO	0.004%	90.371%
4007	ALSEA SAB DE CV	0.004%	90.375%
4008	WEST JAPAN RAIL	0.004%	90.379%
4009	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	90.384%
4010	SIG	0.004%	90.388%
4011	SEVEN BANK LTD.	0.004%	90.392%
4012	GUANGDONG INVES	0.004%	90.397%
4013	MEGMILK SNOW BR	0.004%	90.401%
4014	GENUS PLC	0.004%	90.405%
4015	ASIANA AIRLINES	0.004%	90.410%
4016	POLARIS INFRAST	0.004%	90.414%
4017	EXELIXIS INC	0.004%	90.418%
4018	K-REIT ASIA	0.004%	90.423%
4019	CARDTRONICS PLC	0.004%	90.427%
4020	MAPLETREE LOGIS	0.004%	90.431%
4021	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.436%
4022	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	90.440%
4023	TREX COMPANY INC COMMON STOCK USD.01	0.004%	90.444%
4024	MELROSEIndustr	0.004%	90.448%
4025	JINDAL STEEL &	0.004%	90.453%
4026	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	90.457%
4027	POWER INTEGRATI	0.004%	90.461%
4028	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	90.466%
4029	VALORA HOLDING	0.004%	90.470%
4030	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.004%	90.474%
4031	YUZHOU PROPERTI	0.004%	90.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	UNIT CORP	0.004%	90.483%
4033	SA DES CEMENTS	0.004%	90.487%
4034	WORKSPACE GROUP	0.004%	90.491%
4035	ITV PLC	0.004%	90.496%
4036	NISSAN CHEMICAL	0.004%	90.500%
4037	COSAN SA INDUST	0.004%	90.504%
4038	GAIL INDIA LTD	0.004%	90.509%
4039	CONZZETA AG	0.004%	90.513%
4040	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.517%
4041	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	90.521%
4042	APOLLO TYRES	0.004%	90.526%
4043	SOHO CHINA LTD	0.004%	90.530%
4044	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	90.534%
4045	AOYAMA TRADING	0.004%	90.538%
4046	HYUNDAI DS,NEW	0.004%	90.543%
4047	SINOPEC ENGINEE	0.004%	90.547%
4048	VERBUND AG	0.004%	90.551%
4049	KUEHNE & NAGEL	0.004%	90.555%
4050	RAKUTEN INC	0.004%	90.560%
4051	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	90.564%
4052	SPORTS DIRECT I	0.004%	90.568%
4053	TOKYU CORP	0.004%	90.572%
4054	TOMY CO LTD	0.004%	90.577%
4055	CARSALES.COM LT	0.004%	90.581%
4056	FISSION URANIUM	0.004%	90.585%
4057	FOMENTO ECON ME	0.004%	90.589%
4058	NACHI-FUJIKOSHI	0.004%	90.594%
4059	DREAM UNLIMITE	0.004%	90.598%
4060	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.004%	90.602%
4061	MACK CALI REALTY CORP REIT USD.01	0.004%	90.606%
4062	GRASIM INDUSTRI	0.004%	90.610%
4063	STROER OUT-OF-H	0.004%	90.615%
4064	HEALTH AND HAPP	0.004%	90.619%
4065	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	90.623%
4066	OAO ROSNEFT OIL	0.004%	90.627%
4067	AUTODESK INC	0.004%	90.631%
4068	VIAD CORP	0.004%	90.636%
4069	CINEWORLD GROUP	0.004%	90.640%
4070	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	90.644%
4071	EFG INTERNATION	0.004%	90.648%
4072	CALTEX AUSTRALI	0.004%	90.652%
4073	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	90.657%
4074	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.661%
4075	CHANG HWA COMME	0.004%	90.665%
4076	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	90.669%
4077	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	90.673%
4078	SHUI ON LAND LT	0.004%	90.678%
4079	UNIVERSAL CORP	0.004%	90.682%
4080	BADGER METER INC COMMON STOCK USD1.0	0.004%	90.686%
4081	SPIE SA	0.004%	90.690%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	JAPAN LOGISTICS	0.004%	90.694%
4083	AMANO CORPORATI	0.004%	90.699%
4084	INTERRENT REAL	0.004%	90.703%
4085	TRIPOD TECHNOLO	0.004%	90.707%
4086	MEGACABLE HOLDI	0.004%	90.711%
4087	ACERINOX SA	0.004%	90.715%
4088	YAMATAKE CORP Y	0.004%	90.719%
4089	A2 MILK CO LTD	0.004%	90.724%
4090	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	90.728%
4091	BCO SANTANDER-C	0.004%	90.732%
4092	CHINA AOYUAN PR	0.004%	90.736%
4093	mitsui eng&ship	0.004%	90.740%
4094	SING AIRP TRM S	0.004%	90.744%
4095	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.749%
4096	ROUND ONE CORP	0.004%	90.753%
4097	QINETIQ GROUP P	0.004%	90.757%
4098	HORIZON NORTH L	0.004%	90.761%
4099	TOKAI RIKA CO	0.004%	90.765%
4100	CHINA AGRI-INDU	0.004%	90.769%
4101	BIG YELLOW GROU	0.004%	90.773%
4102	DEWAN HOUSING F	0.004%	90.778%
4103	MACQUARIE ATLAS	0.004%	90.782%
4104	KAYABA INDUSTRY	0.004%	90.786%
4105	SOCIETE TELEVIS	0.004%	90.790%
4106	MALIBU BOATS INC A COMMON STOCK USD.01	0.004%	90.794%
4107	PROMOTORA Y OPE	0.004%	90.798%
4108	ORSTED A/S	0.004%	90.802%
4109	WIENER STAEDTIS	0.004%	90.807%
4110	NORDEA BANK AB	0.004%	90.811%
4111	HIGH LINER FOOD	0.004%	90.815%
4112	COMFORTDELGRO C	0.004%	90.819%
4113	BHARAT HEAVY EL	0.004%	90.823%
4114	ALMACENES EXITO	0.004%	90.827%
4115	ASHOK LEYLAND	0.004%	90.831%
4116	EMMI AG	0.004%	90.835%
4117	SPAREBANK 1 SR	0.004%	90.840%
4118	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	90.844%
4119	MALAYSIA AIRPOR	0.004%	90.848%
4120	BOBST GROUP AG	0.004%	90.852%
4121	OKASAN SECURITI	0.004%	90.856%
4122	TERRENO REALTY CORP REIT USD.01	0.004%	90.860%
4123	COLOPLAST AS	0.004%	90.864%
4124	LUZERNER KTBK	0.004%	90.868%
4125	YAMAGUCHI FINAN	0.004%	90.872%
4126	GUARDIAN CAP GR	0.004%	90.877%
4127	SUNTORY BEVERAG	0.004%	90.881%
4128	AMUNDI SA	0.004%	90.885%
4129	ELECTRONICS	0.004%	90.889%
4130	NTHN STAR RES L	0.004%	90.893%
4131	FIRST NATIONAL	0.004%	90.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	MASSMART HOLDIN	0.004%	90.901%
4133	D'IETEREN TRADI	0.004%	90.905%
4134	TOWER SEMICONDU	0.004%	90.909%
4135	SUMITOMO BAKELI	0.004%	90.913%
4136	ALAMO GROUP INC	0.004%	90.917%
4137	NOMURA RESEARCH	0.004%	90.922%
4138	RATIONAL	0.004%	90.926%
4139	HITACHI HIGH-TE	0.004%	90.930%
4140	VIRGIN MONEY HL	0.004%	90.934%
4141	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.938%
4142	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	90.942%
4143	TALANX AG	0.004%	90.946%
4144	HOME PRODUCT CE	0.004%	90.950%
4145	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.954%
4146	MELCO INTERNATI	0.004%	90.958%
4147	KLOECKNER & CO	0.004%	90.962%
4148	KOREA ZINC	0.004%	90.966%
4149	HENKEL KGAA-BEA	0.004%	90.970%
4150	MITSUBISHI MOTO	0.004%	90.974%
4151	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	90.978%
4152	DAISHI BANK	0.004%	90.982%
4153	BANK DANAMON PT	0.004%	90.987%
4154	HORIBA	0.004%	90.991%
4155	NIHON PARKERIZI	0.004%	90.995%
4156	MGP INGREDIENTS INC COMMON STOCK	0.004%	90.999%
4157	BELMOND LTD	0.004%	91.003%
4158	AEON REIT INVES	0.004%	91.007%
4159	SHIGA BANK	0.004%	91.011%
4160	WOONGJIN COWAY	0.004%	91.015%
4161	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	91.019%
4162	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.023%
4163	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.004%	91.027%
4164	KT & G	0.004%	91.031%
4165	GREENCORE GROUP	0.004%	91.035%
4166	EVA AIRWAYS	0.004%	91.039%
4167	TRIGANO	0.004%	91.043%
4168	AMC NETWORKS INC A COMMON STOCK	0.004%	91.047%
4169	KING YUAN ELECT	0.004%	91.051%
4170	DISTRIBUIDORA I	0.004%	91.055%
4171	FIVE BELOW COMMON STOCK USD.01	0.004%	91.059%
4172	NORTHGATE	0.004%	91.063%
4173	SWEDISH MATCH C	0.004%	91.067%
4174	KING'S TOWN BAN	0.004%	91.071%
4175	MINDTREE LTD	0.004%	91.075%
4176	OCI	0.004%	91.079%
4177	NORTHAM PLATINU	0.004%	91.083%
4178	TPG TELECOM	0.004%	91.087%
4179	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.091%
4180	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.095%
4181	CALIFORNIA WATE	0.004%	91.099%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	GENTING INTERNA	0.004%	91.103%
4183	HEIDELBERGER DR	0.004%	91.107%
4184	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.004%	91.111%
4185	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.115%
4186	AICA KOGYO CO	0.004%	91.119%
4187	ORKLA ASA	0.004%	91.123%
4188	RICHTER GEDEON	0.004%	91.127%
4189	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.004%	91.131%
4190	ANDREW PELLER-A	0.004%	91.135%
4191	LINTEC CORP	0.004%	91.139%
4192	BALKRISHNA INDS	0.004%	91.143%
4193	DNB NOR ASA	0.004%	91.147%
4194	AUTONEUM HOLDIN	0.004%	91.151%
4195	ANDRITZ AG	0.004%	91.155%
4196	MATERION CORP COMMON STOCK	0.004%	91.158%
4197	FLIGHT CENTRE L	0.004%	91.162%
4198	HEALTHCARE SERV	0.004%	91.166%
4199	NIHON M&A CENTE	0.004%	91.170%
4200	JAPAN EXCELLENT	0.004%	91.174%
4201	SAN MIGUEL CORP	0.004%	91.178%
4202	SHRIRAM TRANSP	0.004%	91.182%
4203	ST JOE CO/THE COMMON STOCK	0.004%	91.186%
4204	EMPRESAS COPEC	0.004%	91.190%
4205	OLYMPUS OPTICAL	0.004%	91.194%
4206	DELTIC TIMBER	0.004%	91.198%
4207	EDION CORP	0.004%	91.202%
4208	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.206%
4209	YIT OYJ	0.004%	91.210%
4210	ARCADIS NV	0.004%	91.214%
4211	NCC AB-B	0.004%	91.218%
4212	DAIO PAPER CORP	0.004%	91.222%
4213	TOTVS SA	0.004%	91.226%
4214	GRAND PACIF PET	0.004%	91.229%
4215	INNOVIVA INC COMMON STOCK	0.004%	91.233%
4216	AWA BANK	0.004%	91.237%
4217	KOREA KUMHO PET	0.004%	91.241%
4218	MORGAN ADVANCE	0.004%	91.245%
4219	CAPITAL & COUNT	0.004%	91.249%
4220	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	91.253%
4221	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.257%
4222	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	91.261%
4223	ITAU UNIBANCO H	0.004%	91.265%
4224	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	91.269%
4225	BRITVIC	0.004%	91.273%
4226	SELECT INCOME REIT REIT USD.01	0.004%	91.277%
4227	MAPLETREE GREAT	0.004%	91.281%
4228	AZZ INC COMMON STOCK USD1.0	0.004%	91.284%
4229	NEOGEN CORP COMMON STOCK USD.16	0.004%	91.288%
4230	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.292%
4231	ALIOR BANK SA	0.004%	91.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	BREMBO SPA	0.004%	91.300%
4233	ANIMA HOLDING S	0.004%	91.304%
4234	SMILES FIDELIDA	0.004%	91.308%
4235	FRUTAROM	0.004%	91.312%
4236	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	91.316%
4237	AVISTA CORP	0.004%	91.320%
4238	GRAINCORP LTD	0.004%	91.323%
4239	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	91.327%
4240	FORTUNE REIT	0.004%	91.331%
4241	CHINA EVERBRIGH	0.004%	91.335%
4242	GLATFELTER(PH)C	0.004%	91.339%
4243	ENTERPRISE INNS	0.004%	91.343%
4244	CITIC SECURITIE	0.004%	91.347%
4245	SYSMEX CORP	0.004%	91.351%
4246	BANK NEGARA IND	0.004%	91.355%
4247	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.358%
4248	KAP IND HLDG LT	0.004%	91.362%
4249	TAIWAN HON CHUA	0.004%	91.366%
4250	HSBC USA INC SR UNSECURED 08/20 2.75	0.004%	91.370%
4251	TABCORP HLDGS L	0.004%	91.374%
4252	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	91.378%
4253	MRV ENGENHARIA	0.004%	91.382%
4254	SIAM COMMERCIAL	0.004%	91.385%
4255	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.389%
4256	QANTAS AIRWAYS	0.004%	91.393%
4257	LEGEND HOLDINGS	0.004%	91.397%
4258	CHINA EVERBRIGH	0.004%	91.401%
4259	MYTILINEOS	0.004%	91.405%
4260	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.409%
4261	LHC GROUP INC COMMON STOCK USD.01	0.004%	91.412%
4262	LARGAN PRECISIO	0.004%	91.416%
4263	DURATEX SA	0.004%	91.420%
4264	OMNICELL INC COMMON STOCK USD.001	0.004%	91.424%
4265	SLIGRO FOOD GRO	0.004%	91.428%
4266	CHINA OILFIELD	0.004%	91.432%
4267	VIDRALA S.A.	0.004%	91.436%
4268	SANDS CHINA LTD	0.004%	91.439%
4269	GREAT EAGLE HLD	0.004%	91.443%
4270	TENAGA NASIONL	0.004%	91.447%
4271	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.451%
4272	BQE CANT VAUDOI	0.004%	91.455%
4273	APA GROUP	0.004%	91.459%
4274	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	91.462%
4275	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	91.466%
4276	OSAKA GAS CO	0.004%	91.470%
4277	Z ENERGY LTD	0.004%	91.474%
4278	ASTRONICS CORP COMMON STOCK USD.01	0.004%	91.478%
4279	ASAHI INTECC CO	0.004%	91.482%
4280	DIASORIN SPA EU	0.004%	91.485%
4281	PETKIM	0.004%	91.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	ULTRAPAR PARTIC	0.004%	91.493%
4283	ECONOCOM GROUP	0.004%	91.497%
4284	CARGOJET INC.	0.004%	91.501%
4285	LUK FOOK HOLDIN	0.004%	91.505%
4286	ASSECO POLAND S	0.004%	91.508%
4287	SEKISUI HOUSE R	0.004%	91.512%
4288	LTC PROPERTIES	0.004%	91.516%
4289	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	91.520%
4290	ALFRESA HOLDING	0.004%	91.524%
4291	EPLUS INC	0.004%	91.527%
4292	CHINA LIFE INS	0.004%	91.531%
4293	CAPELLA EDUCATI	0.004%	91.535%
4294	AGREE REALTY CORP REIT USD.0001	0.004%	91.539%
4295	TONGAAT-HULETT	0.004%	91.543%
4296	WPT INDUSTRIAL	0.004%	91.546%
4297	DENA CO LTD	0.004%	91.550%
4298	SOHGO SECURITY	0.004%	91.554%
4299	HITACHI TRNSPT	0.004%	91.558%
4300	KNOLL INC COMMON STOCK USD.01	0.004%	91.562%
4301	CAPCOM CO	0.004%	91.565%
4302	GUNMA BANK	0.004%	91.569%
4303	DEAN FOODS CO COMMON STOCK USD.01	0.004%	91.573%
4304	K WAH INTL HLDG	0.004%	91.577%
4305	CROWN LTD.	0.004%	91.580%
4306	CFE	0.004%	91.584%
4307	VECTOR GROUP LTD COMMON STOCK USD. 1	0.004%	91.588%
4308	TRUE CORP PCL	0.004%	91.592%
4309	MORINAGA & CO	0.004%	91.596%
4310	TADANO	0.004%	91.599%
4311	UNIPRES CORP.	0.004%	91.603%
4312	SHIMACHU CO	0.004%	91.607%
4313	HOCHTIEF AG	0.004%	91.611%
4314	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	91.614%
4315	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.618%
4316	ARROW ELECTRONI	0.004%	91.622%
4317	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	91.626%
4318	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	91.629%
4319	TOMTOM NV	0.004%	91.633%
4320	ALLEGION PLC	0.004%	91.637%
4321	ALLIANCE FINANC	0.004%	91.641%
4322	CITY DEVELOPMEN	0.004%	91.644%
4323	KOREAN REINSURA	0.004%	91.648%
4324	KEIYO BANK	0.004%	91.652%
4325	BAJAJ FINANCE L	0.004%	91.656%
4326	XINYI SOLAR HOL	0.004%	91.659%
4327	MBIA INC	0.004%	91.663%
4328	REALTEK SEMICON	0.004%	91.667%
4329	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.671%
4330	CHINA REINSURAN	0.004%	91.674%
4331	NIPPON HODO CO	0.004%	91.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	CKD CORP	0.004%	91.682%
4333	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.686%
4334	PARAGON GROUP O	0.004%	91.689%
4335	HTC CORP COMMON	0.004%	91.693%
4336	ENEA SA	0.004%	91.697%
4337	MERLIN ENTERTAI	0.004%	91.700%
4338	HALFORDS GROUP	0.004%	91.704%
4339	DERICHEBOURG	0.004%	91.708%
4340	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	91.712%
4341	ELECTA AB B SHS	0.004%	91.715%
4342	SAMSUNG FINE CH	0.004%	91.719%
4343	TELENET GROUP H	0.004%	91.723%
4344	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.726%
4345	STRATASYS LTD	0.004%	91.730%
4346	ARVIND LTD	0.004%	91.734%
4347	SODEXHO ALLIANC	0.004%	91.738%
4348	JB HI-FI	0.004%	91.741%
4349	HEICO CORP	0.004%	91.745%
4350	LCY CHEMICAL CO	0.004%	91.749%
4351	CERVED INFORMAT	0.004%	91.752%
4352	CHUBU ELEC POWE	0.004%	91.756%
4353	L&T FINANCE HOL	0.004%	91.760%
4354	IWATANI INTL CO	0.004%	91.764%
4355	MONCLER SPA	0.004%	91.767%
4356	MIXI INC	0.004%	91.771%
4357	CHESAPEAKE LODG	0.004%	91.775%
4358	BARITO PAC TBK	0.004%	91.778%
4359	TREND MICRO INC	0.004%	91.782%
4360	BHP BILLITON FI	0.004%	91.786%
4361	CEAT LTD	0.004%	91.789%
4362	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.793%
4363	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.004%	91.797%
4364	EVERTZ TECHNOLO	0.004%	91.801%
4365	AMERISAFE INC COMMON STOCK USD.01	0.004%	91.804%
4366	OUTOTEC OYJ	0.004%	91.808%
4367	ALM. BRAND	0.004%	91.812%
4368	UNIMICRON TECHN	0.004%	91.815%
4369	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	91.819%
4370	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.823%
4371	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	91.826%
4372	AUSNET SERVICES	0.004%	91.830%
4373	KUREHA CHEM IND	0.004%	91.834%
4374	CHAROEN PKPD-FG	0.004%	91.837%
4375	HYAKUGO BANK(10	0.004%	91.841%
4376	EDELWEISS FIN S	0.004%	91.845%
4377	RELIANCE INDS-S	0.004%	91.848%
4378	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	91.852%
4379	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.856%
4380	TOYOTA BOSHOKU	0.004%	91.859%
4381	IPSOS	0.004%	91.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	PAINTED PONY EN	0.004%	91.867%
4383	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	91.870%
4384	CHASE CORP COMMON STOCK USD.1	0.004%	91.874%
4385	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	91.878%
4386	RAMBUS INC	0.004%	91.881%
4387	HARGREAVES LANS	0.004%	91.885%
4388	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	91.889%
4389	AIRPORTS OF THA	0.004%	91.892%
4390	RELO HOLDINGS I	0.004%	91.896%
4391	MIZRAHI TEFAHOT	0.004%	91.900%
4392	TSUBAKIMOTO CHA	0.004%	91.903%
4393	HIKMA PHARMACEU	0.004%	91.907%
4394	GAMUDA BERHAD	0.004%	91.911%
4395	KELLY SERVICES	0.004%	91.914%
4396	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.004%	91.918%
4397	MORI TRUST SOGO	0.004%	91.922%
4398	BOINGO WIRELESS INC COMMON STOCK	0.004%	91.925%
4399	KEMET CORP	0.004%	91.929%
4400	FAR EASTONE TEL	0.004%	91.933%
4401	CHINA OVERASEA	0.004%	91.936%
4402	SCRIPPS(EW)CO(N	0.004%	91.940%
4403	H.I.S.CO	0.004%	91.944%
4404	JAIN IRRIGATION	0.004%	91.947%
4405	DAILY MAIL&GEN	0.004%	91.951%
4406	FAIRFAX MEDIA L	0.004%	91.954%
4407	KOMERI CO	0.004%	91.958%
4408	BOLSAS Y MERCAD	0.004%	91.962%
4409	FUFENG GROUP LT	0.004%	91.965%
4410	TSOGO SUN HOLDI	0.004%	91.969%
4411	INVESTEC LIMITE	0.004%	91.973%
4412	SEABRIDGE GOLD	0.004%	91.976%
4413	BANCA IFIS	0.004%	91.980%
4414	CANNAE HOLDINGS INC COMMON STOCK	0.004%	91.983%
4415	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.987%
4416	AVICHINA INDUST	0.004%	91.991%
4417	TOPRE CORPORATI	0.004%	91.994%
4418	BIOCON	0.004%	91.998%
4419	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	92.001%
4420	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	92.005%
4421	ONWARD KASHIYAM	0.004%	92.009%
4422	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	92.012%
4423	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.016%
4424	ROLLINS INC	0.004%	92.019%
4425	JAMES RIVER GRO	0.004%	92.023%
4426	BANG & OLUFSEN	0.004%	92.027%
4427	MITSUBISHI TANA	0.004%	92.030%
4428	POLY HONG KONG	0.004%	92.034%
4429	AAON INC COMMON STOCK USD.004	0.004%	92.037%
4430	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	92.041%
4431	CBIZ INC COMMON STOCK USD.01	0.004%	92.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	OCADO GROUP PLC	0.004%	92.048%
4433	ENEL CHILE SA ADR ADR	0.004%	92.052%
4434	UNIPETROL	0.004%	92.055%
4435	SINOPEC SHANGHA	0.004%	92.059%
4436	SEMPRA ENERGY	0.004%	92.063%
4437	C & C GROUP PLC	0.004%	92.066%
4438	EXTERRAN CORP COMMON STOCK USD.01	0.004%	92.070%
4439	AECI	0.004%	92.073%
4440	POWER FINANCE C	0.004%	92.077%
4441	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	92.080%
4442	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	92.084%
4443	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	92.088%
4444	LION CORP	0.004%	92.091%
4445	PGT INC	0.004%	92.095%
4446	BLACKBAUD INC	0.004%	92.098%
4447	NIC INC COMMON STOCK	0.004%	92.102%
4448	KFORCE INC COMMON STOCK USD.01	0.004%	92.105%
4449	SEMBCORP MARINE	0.004%	92.109%
4450	PAZ OIL CO LTD	0.004%	92.112%
4451	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	92.116%
4452	MERCK & CO INC	0.004%	92.120%
4453	ATEA ASA	0.004%	92.123%
4454	RATOS AB-B SHS	0.004%	92.127%
4455	WONIK IPS CO LT	0.004%	92.130%
4456	EBRO FOODS SA	0.004%	92.134%
4457	VIRTUSA CORP COMMON STOCK USD.01	0.004%	92.137%
4458	SCRIPPS NETWORK	0.004%	92.141%
4459	21VIANET GROUP INC ADR ADR USD.00001	0.004%	92.144%
4460	NICHIAS CORP	0.004%	92.148%
4461	SARAS SPA	0.004%	92.152%
4462	COMSYS HOLDINGS	0.004%	92.155%
4463	TUPRAS-TURKIYE	0.004%	92.159%
4464	KRUNGTHAI CARD	0.004%	92.162%
4465	SAMSUNG C&T COR	0.004%	92.166%
4466	PRIMAX ELECTRON	0.004%	92.169%
4467	GIAANT MFG CO	0.004%	92.173%
4468	INDIA INFOLINE	0.004%	92.176%
4469	HEXPOL AB	0.004%	92.180%
4470	SYNNEX TECH INT	0.004%	92.183%
4471	SKC CO	0.004%	92.187%
4472	NEOPOST	0.004%	92.190%
4473	SHOPPING CENTRE	0.004%	92.194%
4474	SANKYO CO LTD	0.004%	92.198%
4475	U-BLOX AG	0.004%	92.201%
4476	PARADE TECHNOLO	0.004%	92.205%
4477	JUST ENERGY GROUP INC COMMON STOCK	0.004%	92.208%
4478	SPIRE INC COMMON STOCK USD1.0	0.004%	92.212%
4479	EURONAV SA	0.004%	92.215%
4480	PIONEER FOODS L	0.004%	92.219%
4481	JG SUMMIT HLDGS	0.004%	92.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	HOKKOKU BANK	0.004%	92.226%
4483	AUROBINDO PHARM	0.004%	92.229%
4484	INDUSTRIAL & IN	0.004%	92.233%
4485	CHUGOKU ELEC PO	0.004%	92.236%
4486	MEDIFAST INC COMMON STOCK USD.001	0.004%	92.240%
4487	CHINA ZHONGWANG	0.004%	92.243%
4488	NKT HOLDING A/S	0.004%	92.247%
4489	SIBANYE GOLD LT	0.004%	92.250%
4490	CANON MARKETING	0.004%	92.254%
4491	PREMIER INVESTM	0.004%	92.257%
4492	KINTETSU CORP	0.004%	92.261%
4493	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	92.264%
4494	HAITONG SECURIT	0.004%	92.268%
4495	MEIJI HOLDINGS	0.004%	92.271%
4496	DAOU TECHNOLOGY	0.004%	92.275%
4497	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	92.278%
4498	ITAU CORPBANCA	0.004%	92.282%
4499	SIAM CEMENT PCL	0.004%	92.285%
4500	AVEVA GROUP PLC	0.003%	92.289%
4501	HINDUSTAN PETRO	0.003%	92.292%
4502	FERROTEC CORP	0.003%	92.296%
4503	ITC LTD	0.003%	92.299%
4504	FIRST PACIFIC C	0.003%	92.303%
4505	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	92.306%
4506	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	92.310%
4507	ITEQ CORP	0.003%	92.313%
4508	UNI-CHARM CORP	0.003%	92.317%
4509	WEIR GROUP	0.003%	92.320%
4510	Rocky Mountain	0.003%	92.324%
4511	YAMATO KOGYO CO	0.003%	92.327%
4512	VEON LTD ADR	0.003%	92.331%
4513	MANAPPURAM FINA	0.003%	92.334%
4514	SCHNITZER STEEL	0.003%	92.337%
4515	PNM RESOURCES I	0.003%	92.341%
4516	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	92.344%
4517	TOKYO SEIMITSU	0.003%	92.348%
4518	MONEYSUPERMARKE	0.003%	92.351%
4519	MAHINDRA &MAHIN	0.003%	92.355%
4520	AZIMUT HOLDOING	0.003%	92.358%
4521	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	92.362%
4522	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.365%
4523	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	92.368%
4524	TURK SISE VE CA	0.003%	92.372%
4525	KAISA GROUP HLD	0.003%	92.375%
4526	LG INNOTEK CO	0.003%	92.379%
4527	FINCANTIERI SPA	0.003%	92.382%
4528	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	92.386%
4529	TAIWAN PAIHO	0.003%	92.389%
4530	BALFOUR BEATTY	0.003%	92.393%
4531	COFACE SA	0.003%	92.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	NORTH PACIFIC B	0.003%	92.399%
4533	MISUMI CORPORAT	0.003%	92.403%
4534	CORE-MARK HLDG	0.003%	92.406%
4535	Meritz Fire & M	0.003%	92.410%
4536	DIAMOND OFFSHOR	0.003%	92.413%
4537	TOKYU REIT INC	0.003%	92.417%
4538	TIM PARTICIPA	0.003%	92.420%
4539	SEIBU HOLDINGS	0.003%	92.423%
4540	CIMPRESS NV	0.003%	92.427%
4541	ODAKYU ELEC RLW	0.003%	92.430%
4542	HAW PAR CORP LT	0.003%	92.434%
4543	COHU INC COMMON STOCK USD1.0	0.003%	92.437%
4544	CHINA LIFE INSU	0.003%	92.441%
4545	LADBROKES PLC	0.003%	92.444%
4546	RITE AID CORP	0.003%	92.447%
4547	BCO CREDITO INV	0.003%	92.451%
4548	WR GRACE + CO COMMON STOCK USD.01	0.003%	92.454%
4549	BRF SA ADR ADR	0.003%	92.458%
4550	RAMSAY HEALTH C	0.003%	92.461%
4551	MITCHELLS & BUT	0.003%	92.464%
4552	AVANGRID INC COMMON STOCK USD.01	0.003%	92.468%
4553	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	92.471%
4554	ILIAD	0.003%	92.475%
4555	KELLER GROUP	0.003%	92.478%
4556	MARSTON'S PLC	0.003%	92.481%
4557	FUJI SEAL INC	0.003%	92.485%
4558	IMPLENIA AG	0.003%	92.488%
4559	CHINA SYNTH RUB	0.003%	92.492%
4560	HANNSTAR DISPLA	0.003%	92.495%
4561	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.003%	92.498%
4562	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	92.502%
4563	AGFA GEVAERT NV	0.003%	92.505%
4564	ARCA CONTINEN	0.003%	92.509%
4565	ORANGE SPON ADR ADR	0.003%	92.512%
4566	SSAB SVENSKT ST	0.003%	92.515%
4567	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	92.519%
4568	NINE ENTERTAINM	0.003%	92.522%
4569	KIYO BANK	0.003%	92.526%
4570	FP CORP	0.003%	92.529%
4571	CIE AUTOMOTIVE	0.003%	92.532%
4572	STORNOWAY DIAMO	0.003%	92.536%
4573	OBARA CORP	0.003%	92.539%
4574	TURKIYE HALK	0.003%	92.543%
4575	EL PASO ELECTRIC CO COMMON STOCK	0.003%	92.546%
4576	ADTRAN INC	0.003%	92.549%
4577	PETROCHINA COMP	0.003%	92.553%
4578	IREN SPA	0.003%	92.556%
4579	MARSHALLS PLC	0.003%	92.559%
4580	DIXONS CARPHONE	0.003%	92.563%
4581	CATHAY PACIFIC	0.003%	92.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	CIPUTRA DEVELOP	0.003%	92.570%
4583	CHINA RESOURCES	0.003%	92.573%
4584	BRASKEM SA	0.003%	92.576%
4585	CNP ASSURANCES	0.003%	92.580%
4586	CHINA COAL ENER	0.003%	92.583%
4587	YAMADA DENKI CO	0.003%	92.586%
4588	US CONCRETE INC COMMON STOCK USD.001	0.003%	92.590%
4589	GS ENGINEERING	0.003%	92.593%
4590	IPSEN	0.003%	92.596%
4591	NIPPON SEIKI CO	0.003%	92.600%
4592	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.603%
4593	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	92.607%
4594	KADANT INC COMMON STOCK USD.01	0.003%	92.610%
4595	HEALTHSCOPE LTD	0.003%	92.613%
4596	NEXON CO LTD	0.003%	92.617%
4597	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	92.620%
4598	WIN SEMICONDUCT	0.003%	92.623%
4599	DREAM INDUSTRIA	0.003%	92.627%
4600	MERCER INTL INC	0.003%	92.630%
4601	DIEBOLD INC	0.003%	92.633%
4602	WELBILT INC COMMON STOCK USD.01	0.003%	92.637%
4603	NIPPON STEEL	0.003%	92.640%
4604	SINOTRUK HONG K	0.003%	92.643%
4605	STOREBRAND ASA	0.003%	92.647%
4606	TECAN AG	0.003%	92.650%
4607	PATRIZIA IMMO A	0.003%	92.653%
4608	ULTRA ELECTRONI	0.003%	92.657%
4609	GMP CAPITAL COR	0.003%	92.660%
4610	AU OPTRONICS CORP SPON ADR ADR	0.003%	92.663%
4611	SIBANYE GOLD LTD SPONS ADR ADR	0.003%	92.667%
4612	PANALPINA WELT	0.003%	92.670%
4613	BONDUELLE SCA	0.003%	92.673%
4614	TRUEBLUE INC COMMON STOCK	0.003%	92.677%
4615	BJ S RESTAURANTS INC COMMON STOCK	0.003%	92.680%
4616	TENNANT CO	0.003%	92.683%
4617	KIWOOM SECURITI	0.003%	92.687%
4618	TF ADNUBUSTRADO	0.003%	92.690%
4619	LAIRD PLC	0.003%	92.693%
4620	MAN WAH HOLDING	0.003%	92.697%
4621	MUSASHINO BANK	0.003%	92.700%
4622	CHINA LESSO GRO	0.003%	92.703%
4623	MEIKO ELECTRONI	0.003%	92.707%
4624	FCC CO LTD	0.003%	92.710%
4625	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	92.713%
4626	VTB BANK(JSC)	0.003%	92.717%
4627	SSY GROUP LTD	0.003%	92.720%
4628	SKYWORTH DIGITA	0.003%	92.723%
4629	WEIS MARKETS IN	0.003%	92.727%
4630	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	92.730%
4631	SHIP HEALTHCARE	0.003%	92.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	BEIERSDORF AG	0.003%	92.736%
4633	NIHON UNISYS	0.003%	92.740%
4634	WT MICROELECTRO	0.003%	92.743%
4635	RYOHIN KEIKAKU	0.003%	92.746%
4636	BAJAJ AUTO LTD	0.003%	92.750%
4637	FIDESA	0.003%	92.753%
4638	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	92.756%
4639	BAJAJ AUTO	0.003%	92.759%
4640	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	92.763%
4641	DATATEC	0.003%	92.766%
4642	BIC CAMERA INC.	0.003%	92.769%
4643	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	92.773%
4644	GRUPO ELEKTRA(N	0.003%	92.776%
4645	OGAKI KYORITSU	0.003%	92.779%
4646	TOHOKU ELEC POW	0.003%	92.782%
4647	AFRICA OIL CORP	0.003%	92.786%
4648	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	92.789%
4649	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	92.792%
4650	P/F BAKKAFROST	0.003%	92.796%
4651	COSMAX INC	0.003%	92.799%
4652	KRONES AG	0.003%	92.802%
4653	ASM PACIFIC TEC	0.003%	92.805%
4654	ASCOM HOLDING A	0.003%	92.809%
4655	ALIBABA PICTURE	0.003%	92.812%
4656	JUBLIANT FOODWO	0.003%	92.815%
4657	INTERTAIN GROUP	0.003%	92.818%
4658	NAGASE & CO	0.003%	92.822%
4659	EVRAZ PLC	0.003%	92.825%
4660	DAEWOO INTERNAT	0.003%	92.828%
4661	SHANGRI-LA ASIA	0.003%	92.832%
4662	SYSTEMAX INC COMMON STOCK USD.01	0.003%	92.835%
4663	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	92.838%
4664	CORONATION FUND	0.003%	92.841%
4665	SHINMAYWA INDS	0.003%	92.845%
4666	HINDUSTAN LEVER	0.003%	92.848%
4667	RIETER HLDGS AG	0.003%	92.851%
4668	TOYOTA INDUSTRI	0.003%	92.854%
4669	INOGEN INC COMMON STOCK USD.001	0.003%	92.858%
4670	KARDEMIR KARABU	0.003%	92.861%
4671	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	92.864%
4672	KUMAGAI GUMI CO	0.003%	92.867%
4673	SHANGHAI PHARMA	0.003%	92.871%
4674	AMOREPACIFIC GR	0.003%	92.874%
4675	CGN POWER CO LT	0.003%	92.877%
4676	KANEMATSU CORP	0.003%	92.880%
4677	SAFESTORE HOLDI	0.003%	92.884%
4678	FIRST INTER BK	0.003%	92.887%
4679	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	92.890%
4680	HEALTH EQUITY INC COMMON STOCK USD.0001	0.003%	92.893%
4681	CHINA GEN PLAST	0.003%	92.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	STARTS CORP INC	0.003%	92.900%
4683	COMPUTACENTER P	0.003%	92.903%
4684	REUNERT	0.003%	92.906%
4685	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	92.909%
4686	MOVADO GROUP INC COMMON STOCK USD.01	0.003%	92.913%
4687	NOBLE CORP PLC	0.003%	92.916%
4688	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	92.919%
4689	LAKELAND BANCORP INC COMMON STOCK	0.003%	92.922%
4690	REPLIGEN CORP COMMON STOCK USD.01	0.003%	92.926%
4691	DAH SING FINANC	0.003%	92.929%
4692	AIRASIA BHD	0.003%	92.932%
4693	CHINA EASTERN A	0.003%	92.935%
4694	HOMESTREET INC COMMON STOCK	0.003%	92.938%
4695	JAPAN RENTAL HO	0.003%	92.942%
4696	INTERCONTINENTA	0.003%	92.945%
4697	LG PHILIPS LCD	0.003%	92.948%
4698	WACOAL CORP	0.003%	92.951%
4699	BARCO(NEW)	0.003%	92.955%
4700	FORMFACTOR INC COMMON STOCK USD.001	0.003%	92.958%
4701	GIMV NV	0.003%	92.961%
4702	HOSHINO RESORTS	0.003%	92.964%
4703	ABC-MART INC	0.003%	92.967%
4704	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	92.971%
4705	BERKSHIRE HAT E	0.003%	92.974%
4706	PRESIDENT CHAIN	0.003%	92.977%
4707	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	92.980%
4708	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	92.983%
4709	EICHER MOTORS	0.003%	92.987%
4710	SIMPLO TECHNOLO	0.003%	92.990%
4711	KOENIG & BAUER	0.003%	92.993%
4712	SINO LAND CO	0.003%	92.996%
4713	SERIA CO LTD	0.003%	92.999%
4714	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	93.003%
4715	ANDERSONS INC/THE COMMON STOCK	0.003%	93.006%
4716	DLF LIMITED	0.003%	93.009%
4717	EREGLI DEMIR CE	0.003%	93.012%
4718	LONG CHEN PAPER	0.003%	93.015%
4719	PACIFIC GAS & E	0.003%	93.018%
4720	CHINA RAILWAY G	0.003%	93.022%
4721	FIELMANN AG	0.003%	93.025%
4722	BB SEGURIDADE P	0.003%	93.028%
4723	INVERSIONES AGU	0.003%	93.031%
4724	TSUMURA & CO	0.003%	93.034%
4725	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.038%
4726	FOXCONN INTERNA	0.003%	93.041%
4727	FOSUN INTERNATI	0.003%	93.044%
4728	KYORITSU MAINTE	0.003%	93.047%
4729	IOCHPE-MAXION	0.003%	93.050%
4730	KONINKLIJKE BAM	0.003%	93.053%
4731	SANFIRE RESOURC	0.003%	93.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	CHINA GALAXY SE	0.003%	93.060%
4733	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.063%
4734	COLGATE-PALM (I	0.003%	93.066%
4735	ADVANCED INFO S	0.003%	93.069%
4736	ANSALDO STS SPA	0.003%	93.072%
4737	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.075%
4738	TOYO SUISAN KAI	0.003%	93.079%
4739	TATA POWER CO L	0.003%	93.082%
4740	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	93.085%
4741	KANDENKO CO	0.003%	93.088%
4742	KENEDIX RETAIL	0.003%	93.091%
4743	FORTINET INC	0.003%	93.094%
4744	DAIRY CREST GRO	0.003%	93.097%
4745	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.101%
4746	INDUTRADE AB	0.003%	93.104%
4747	QUIDEL CORP COMMON STOCK USD.001	0.003%	93.107%
4748	TELECOM ITALIA	0.003%	93.110%
4749	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.113%
4750	PPC LTD	0.003%	93.116%
4751	RIB SOFTWARE AG	0.003%	93.120%
4752	MAXLINEAR INC COMMON STOCK	0.003%	93.123%
4753	TAIWAN SEMICOND	0.003%	93.126%
4754	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	93.129%
4755	APPLUS SERVICES	0.003%	93.132%
4756	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.135%
4757	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.138%
4758	MILLENNIUM&COPT	0.003%	93.141%
4759	G8 EDUCATION LT	0.003%	93.145%
4760	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	93.148%
4761	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.151%
4762	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.154%
4763	DIALOG SEMICOND	0.003%	93.157%
4764	NIKON CORP	0.003%	93.160%
4765	DENBURY RESOURC	0.003%	93.163%
4766	PORTUCEL EMPRES	0.003%	93.166%
4767	EXEDY CORP	0.003%	93.170%
4768	GOLD FIELDS LTD	0.003%	93.173%
4769	BEFIMMO SCA	0.003%	93.176%
4770	AXFOOD AB	0.003%	93.179%
4771	LASERTEC CORP	0.003%	93.182%
4772	MORGUARD CORP	0.003%	93.185%
4773	KOLON INDUSTRIE	0.003%	93.188%
4774	JERONIMO MARTIN	0.003%	93.191%
4775	SQUARE INC A COMMON STOCK USD.000001	0.003%	93.194%
4776	BOMBARDIER INC	0.003%	93.198%
4777	UTD ENGINEERS	0.003%	93.201%
4778	DH EUROPE FINAN	0.003%	93.204%
4779	COSCO HOLDINGS	0.003%	93.207%
4780	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.210%
4781	GEO CO LTD	0.003%	93.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	93.216%
4783	HEIWA CORP	0.003%	93.219%
4784	FRESNILLO PLC	0.003%	93.222%
4785	SANYO DENKI CO	0.003%	93.225%
4786	MAINFREIGHT LTD	0.003%	93.229%
4787	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	93.232%
4788	HILL & SMITH HL	0.003%	93.235%
4789	SPAR NORD BANK	0.003%	93.238%
4790	FULLSHARE HOLDI	0.003%	93.241%
4791	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.244%
4792	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	93.247%
4793	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.250%
4794	ESSO (THAILAND)	0.003%	93.253%
4795	CHINA TRADITION	0.003%	93.256%
4796	PICK'N PAY STOR	0.003%	93.259%
4797	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.263%
4798	BURCKHARDT COMP	0.003%	93.266%
4799	BRICKWORKS	0.003%	93.269%
4800	CANCOM SE	0.003%	93.272%
4801	SUMMIT INDUSTRI	0.003%	93.275%
4802	OKINAWA BANK	0.003%	93.278%
4803	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.281%
4804	SUPERGROUP PLC	0.003%	93.284%
4805	PZ CUSSONS PLC	0.003%	93.287%
4806	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	93.290%
4807	HYUNDAI WIA COR	0.003%	93.293%
4808	AIRTAC INTERNAT	0.003%	93.296%
4809	ITOHAM YONEKYU	0.003%	93.299%
4810	PZU GR	0.003%	93.302%
4811	REGIS RESOURCES	0.003%	93.306%
4812	K-BRO LINEN INC	0.003%	93.309%
4813	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	93.312%
4814	CHINA SHIPPING	0.003%	93.315%
4815	GRIFFON CORP COMMON STOCK USD.25	0.003%	93.318%
4816	SYNTEL INC COMMON STOCK	0.003%	93.321%
4817	JC DECAUX SA	0.003%	93.324%
4818	TAKKT AG	0.003%	93.327%
4819	FIBROGEN INC COMMON STOCK USD.01	0.003%	93.330%
4820	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.333%
4821	SALFACORP SA	0.003%	93.336%
4822	MELEXIS	0.003%	93.339%
4823	MGM GROWTH PROPERTIES LLC A REIT	0.003%	93.342%
4824	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.345%
4825	TOBU RAILWAY CO	0.003%	93.348%
4826	GPO CARSO SA DE	0.003%	93.351%
4827	TOKYO ELEC POWE	0.003%	93.354%
4828	CARETRUST REIT INC REIT USD.01	0.003%	93.357%
4829	DCM JAPAN HOLDI	0.003%	93.360%
4830	MAANSHAN IRON &	0.003%	93.363%
4831	MRF LTD	0.003%	93.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	ACEA SPA	0.003%	93.369%
4833	DAIHEN CORP	0.003%	93.372%
4834	JM FINANCIAL	0.003%	93.375%
4835	RINNAI CORP	0.003%	93.378%
4836	TOYO INK MFG CO	0.003%	93.382%
4837	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.385%
4838	SAMSUNG SDS CO	0.003%	93.388%
4839	NN INC COMMON STOCK USD.01	0.003%	93.391%
4840	B2W-CIA GLOBAL	0.003%	93.394%
4841	HAITONG INTL SE	0.003%	93.397%
4842	TAIWAN COOPERAT	0.003%	93.400%
4843	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.403%
4844	INFINERA CORP	0.003%	93.406%
4845	PIGEON CORP	0.003%	93.409%
4846	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.412%
4847	SEIREN CO	0.003%	93.415%
4848	ENCE ENERGIA	0.003%	93.418%
4849	HAMBORNER AG	0.003%	93.421%
4850	GIGABYTE TECHNO	0.003%	93.424%
4851	MAKALOTIndustr	0.003%	93.427%
4852	DAELIM INDUSTRI	0.003%	93.430%
4853	NISSHIN SEIFUN	0.003%	93.433%
4854	DELPHI ENERGY C	0.003%	93.436%
4855	TOKYO DOME CORP	0.003%	93.439%
4856	C.P. ALL PCL-FG	0.003%	93.442%
4857	ENTERTAINMENT O	0.003%	93.445%
4858	MAGELLAN FINANC	0.003%	93.448%
4859	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	93.451%
4860	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.454%
4861	LISI	0.003%	93.457%
4862	TELSTRA CORP	0.003%	93.460%
4863	KIWI PROPERTY G	0.003%	93.463%
4864	M3 INC	0.003%	93.466%
4865	POSTNL	0.003%	93.469%
4866	EMAMI LTD	0.003%	93.472%
4867	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	93.475%
4868	GREEN REIT PLC	0.003%	93.478%
4869	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	93.481%
4870	NCC LTD/INDIA	0.003%	93.484%
4871	FUJI MACHINE MF	0.003%	93.487%
4872	ALPINE ELECTRON	0.003%	93.490%
4873	HEMFOSA FASTIGH	0.003%	93.493%
4874	SUMITOMO MITSUI	0.003%	93.496%
4875	KIMBERLY CLARK	0.003%	93.499%
4876	MO OCH DOMSJO A	0.003%	93.502%
4877	FISKARS OYJ	0.003%	93.504%
4878	MURPHY OIL CORP SR UNSECURED 06/22 4	0.003%	93.507%
4879	ALEXANDERS INC	0.003%	93.510%
4880	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	93.513%
4881	HIBERNIA REIT P	0.003%	93.516%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	DONGYUE GROUP	0.003%	93.519%
4883	ACADIAN TIMBER	0.003%	93.522%
4884	YELLOW PAGES LT	0.003%	93.525%
4885	CHINASOFT INTER	0.003%	93.528%
4886	WESTPAC BANKING	0.003%	93.531%
4887	TOMONY HOLDINGS	0.003%	93.534%
4888	CHINA TRAVEL IN	0.003%	93.537%
4889	KOTAK MAHINDRA	0.003%	93.540%
4890	HYUNDAI HEAVY I	0.003%	93.543%
4891	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	93.546%
4892	SUPER RETAIL GR	0.003%	93.549%
4893	PROSEGUR CIA DE	0.003%	93.552%
4894	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.555%
4895	SCORPIO TANKERS	0.003%	93.558%
4896	UPC TECHNOLOGY	0.003%	93.561%
4897	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.564%
4898	STONERIDGE INC COMMON STOCK	0.003%	93.567%
4899	VOCUS COMMUN LT	0.003%	93.570%
4900	IMMOFINANZ IMMO	0.003%	93.573%
4901	KYORIN CO LTD.	0.003%	93.576%
4902	SEVERSTAL GDR REG S GDR	0.003%	93.578%
4903	ENTERCOM COMMUN	0.003%	93.581%
4904	VALOR CO LTD	0.003%	93.584%
4905	NET ONE SYSTEMS	0.003%	93.587%
4906	SOCIETE BIC SA	0.003%	93.590%
4907	MITIE GROUP	0.003%	93.593%
4908	ORTHOFIX INTL N	0.003%	93.596%
4909	DAETWYLER HOLDI	0.003%	93.599%
4910	TOKYO TY FINANC	0.003%	93.602%
4911	UTD DRUG	0.003%	93.605%
4912	FUKUOKA REIT CO	0.003%	93.608%
4913	HOKUETSU KISHU	0.003%	93.611%
4914	NEWRIVER REIT P	0.003%	93.614%
4915	ANRITSU CORP	0.003%	93.617%
4916	SQUARE ENIX HOL	0.003%	93.620%
4917	GAZTRANSPORT ET	0.003%	93.623%
4918	DAVIDE CAMPARI-	0.003%	93.625%
4919	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.628%
4920	ESCORTS LTD	0.003%	93.631%
4921	GT CAPITAL HOLD	0.003%	93.634%
4922	SENSHU IKEDA HL	0.003%	93.637%
4923	SUMMERSSET GROUP	0.003%	93.640%
4924	SONY FINANCIAL	0.003%	93.643%
4925	JAPAN LIFELINE	0.003%	93.646%
4926	ITALGAS SPA	0.003%	93.649%
4927	FENG TAY ENTRPR	0.003%	93.652%
4928	TEC CORPORATION	0.003%	93.655%
4929	OPUS BANK	0.003%	93.657%
4930	TELECOM PLUS	0.003%	93.660%
4931	TOMRA SYSTEMS A	0.003%	93.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	FUGRO NV-CVA	0.003%	93.666%
4933	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.669%
4934	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.672%
4935	SPARTANNASH CO COMMON STOCK	0.003%	93.675%
4936	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	93.678%
4937	MBANK	0.003%	93.681%
4938	NHN ENTERTAINME	0.003%	93.684%
4939	LINDT & SPRUENG	0.003%	93.687%
4940	HULIC CO LTD	0.003%	93.689%
4941	JUST EAT PLC	0.003%	93.692%
4942	SPX CORP COMMON STOCK USD.01	0.003%	93.695%
4943	BECHTLE AG	0.003%	93.698%
4944	HOUSE FOODS COR	0.003%	93.701%
4945	CROCS INC COMMON STOCK USD.001	0.003%	93.704%
4946	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.707%
4947	TRICO BANCSHARES COMMON STOCK	0.003%	93.710%
4948	MERCIALYS	0.003%	93.713%
4949	DOMINO'S PIZZA	0.003%	93.715%
4950	UNITED ARROWS L	0.003%	93.718%
4951	UACJ CORP	0.003%	93.721%
4952	SHIMADZU CORP	0.003%	93.724%
4953	DR REDDYS LABS	0.003%	93.727%
4954	TAKEUCHI MANUFA	0.003%	93.730%
4955	CHOICE PROPERTI	0.003%	93.733%
4956	MERRY ELECTRONI	0.003%	93.736%
4957	CHORUS LIMITED	0.003%	93.738%
4958	EPISTAR CORP	0.003%	93.741%
4959	CHINA LONGYUAN	0.003%	93.744%
4960	DAIWABO CO LTD	0.003%	93.747%
4961	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	93.750%
4962	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	93.753%
4963	RINGKJOEBING LA	0.003%	93.756%
4964	OBRASCON HUAR L	0.003%	93.759%
4965	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.761%
4966	H2O RETAILING C	0.003%	93.764%
4967	ASANKO GOLD INC	0.003%	93.767%
4968	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.770%
4969	BWP TRUST	0.003%	93.773%
4970	SCANA CORP COMMON STOCK	0.003%	93.776%
4971	INVESTMENT TECH	0.003%	93.779%
4972	CHINA BLUECHEMI	0.003%	93.781%
4973	FABRINET	0.003%	93.784%
4974	ZAKLADY METALI	0.003%	93.787%
4975	HIWIN TECH CORP	0.003%	93.790%
4976	MPHISIS LTD	0.003%	93.793%
4977	UNDER ARMOUR IN	0.003%	93.796%
4978	GLOVIS	0.003%	93.799%
4979	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	93.801%
4980	EMEMORY TECHNOL	0.003%	93.804%
4981	EXIDE INDUSTRIE	0.003%	93.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	CIA SANEAMENTO	0.003%	93.810%
4983	CHINA SCE PROPE	0.003%	93.813%
4984	IMAX CORP	0.003%	93.816%
4985	COCA-COLA AMATI	0.003%	93.819%
4986	MONMOUTH REAL E	0.003%	93.821%
4987	DAIFUKU CO	0.003%	93.824%
4988	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.827%
4989	INFICON HOLDING	0.003%	93.830%
4990	USS CO. LTD.	0.003%	93.833%
4991	HONG KONG LAND	0.003%	93.836%
4992	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.838%
4993	KRUNG THAI BNK	0.003%	93.841%
4994	PETROLEUM GEO-S	0.003%	93.844%
4995	COPPER MTN MNG	0.003%	93.847%
4996	TARKETT SA	0.003%	93.850%
4997	RATHBONE BROTHE	0.003%	93.853%
4998	KEIHIN CORP	0.003%	93.855%
4999	HAREL INSURANCE	0.003%	93.858%
5000	GROUPON INC COMMON STOCK USD.0001	0.003%	93.861%
5001	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.864%
5002	BANRISUL	0.003%	93.867%
5003	POLYPIPE GROUP	0.003%	93.870%
5004	TOHO HOLDINGS C	0.003%	93.872%
5005	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.875%
5006	SHIMANO INC	0.003%	93.878%
5007	LINK ADMINISTRA	0.003%	93.881%
5008	SEIKO CORPORATI	0.003%	93.884%
5009	TOD'S SPA	0.003%	93.887%
5010	DAI-ICHI KOGYO	0.003%	93.889%
5011	NH HOTELES	0.003%	93.892%
5012	AEON MALL CO LT	0.003%	93.895%
5013	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.898%
5014	SITC INTERNATIO	0.003%	93.901%
5015	COCA-COLA FEMSA	0.003%	93.903%
5016	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	93.906%
5017	ITO EN	0.003%	93.909%
5018	Ayala Land Inc	0.003%	93.912%
5019	CyberAgent, Inc	0.003%	93.915%
5020	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.918%
5021	SWATCH GROUP AG	0.003%	93.920%
5022	LATAM AIRLINES	0.003%	93.923%
5023	GRAPHITE INDIA	0.003%	93.926%
5024	TIANNENG POWER	0.003%	93.929%
5025	KEIHIN ELEC EXP	0.003%	93.932%
5026	SHANDONG WEIGAO	0.003%	93.934%
5027	CLOETTA AB B SH	0.003%	93.937%
5028	ARGAN INC COMMON STOCK USD.15	0.003%	93.940%
5029	NAVIGANT CONSUL	0.003%	93.943%
5030	THAI UNION GROU	0.003%	93.946%
5031	PAPA JOHN'S INT	0.003%	93.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	RYOBI	0.003%	93.951%
5033	HITACHI ZOSEN C	0.003%	93.954%
5034	CHIPBOND TECHNO	0.003%	93.957%
5035	QUALYS INC COMMON STOCK USD.001	0.003%	93.960%
5036	PRIMARY HEALTH	0.003%	93.962%
5037	ASSORE	0.003%	93.965%
5038	KOSE	0.003%	93.968%
5039	ROHTO PHARM	0.003%	93.971%
5040	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.974%
5041	LASALLE LOGIPOR	0.003%	93.976%
5042	INDORAMA VENTUR	0.003%	93.979%
5043	SWIRE PACIFIC	0.003%	93.982%
5044	INTERROLL HOLDI	0.003%	93.985%
5045	GJENSIDIGE FORS	0.003%	93.988%
5046	UNI-PRESIDENT C	0.003%	93.990%
5047	FINNAIR	0.003%	93.993%
5048	KOMAX HOLDING A	0.003%	93.996%
5049	ELIS SA	0.003%	93.999%
5050	ASIA OPTICAL CO	0.003%	94.001%
5051	SEINO TRANSPORT	0.003%	94.004%
5052	YUHAN CORP	0.003%	94.007%
5053	FOMENTO ECON ME	0.003%	94.010%
5054	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.013%
5055	GUNZE	0.003%	94.015%
5056	INV LA CONSTRUC	0.003%	94.018%
5057	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	94.021%
5058	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	94.024%
5059	GPO TELEVISA	0.003%	94.027%
5060	DOOSAN HEAVY IN	0.003%	94.029%
5061	FISHER (JAMES)	0.003%	94.032%
5062	MY EG SERVICES	0.003%	94.035%
5063	TOKAI HOLDINGS	0.003%	94.038%
5064	BANGCHAK CORP P	0.003%	94.040%
5065	SHIP FINANCE IN	0.003%	94.043%
5066	PARMALAT S.P.A	0.003%	94.046%
5067	FAES FARMA SA	0.003%	94.049%
5068	INDUSTRIAS CH S	0.003%	94.051%
5069	AIN PHARMACIEZ	0.003%	94.054%
5070	ESSENTRA PLC	0.003%	94.057%
5071	YOOX NET-A-PORT	0.003%	94.060%
5072	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	94.063%
5073	CHARGEURS SA	0.003%	94.065%
5074	TRADE ME LTD	0.003%	94.068%
5075	CHENG SHIN RUBB	0.003%	94.071%
5076	AUSDRILL LIMITE	0.003%	94.074%
5077	SUZUKEN CO LTD	0.003%	94.076%
5078	LOTTE SHOPPING	0.003%	94.079%
5079	THANACHART CAPI	0.003%	94.082%
5080	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	94.085%
5081	KERRY LOGISTICS	0.003%	94.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	SHANKS GROUP PL	0.003%	94.090%
5083	NAN YA PRINTED	0.003%	94.093%
5084	KAKEN PHARM	0.003%	94.096%
5085	NANKAI ELEC RAI	0.003%	94.098%
5086	EXTREME NETWORKS INC COMMON STOCK USD.001	0.003%	94.101%
5087	ALSO HOLDING-RE	0.003%	94.104%
5088	DEUTSCHE EUROSH	0.003%	94.107%
5089	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.109%
5090	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	94.112%
5091	CHIN-POON INDL	0.003%	94.115%
5092	NIPPON FLOUR MI	0.003%	94.118%
5093	COMPUGROUP HOLD	0.003%	94.120%
5094	CHINA DONGXIANG	0.003%	94.123%
5095	LYDALL INC COMMON STOCK USD.1	0.003%	94.126%
5096	CUMMINS INDIA	0.003%	94.129%
5097	BANCA GENERALI	0.003%	94.131%
5098	PAN OCEAN CO	0.003%	94.134%
5099	CHINA HARMONY N	0.003%	94.137%
5100	TOHO GAS CO	0.003%	94.139%
5101	NIKKISO CO	0.003%	94.142%
5102	LINDSAY CORP COMMON STOCK USD1.0	0.003%	94.145%
5103	RESORTTRUST INC	0.003%	94.148%
5104	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.150%
5105	MATSUMOTOKIYOSH	0.003%	94.153%
5106	SAMPO OYJ	0.003%	94.156%
5107	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.158%
5108	SYDNEY AIRPORT	0.003%	94.161%
5109	BERNER KTBK	0.003%	94.164%
5110	RESOLUTE FOREST	0.003%	94.167%
5111	COMFORIA RESIDE	0.003%	94.169%
5112	ELIA SYS OPERAT	0.003%	94.172%
5113	KINPO ELECTRONI	0.003%	94.175%
5114	BRAIT SA	0.003%	94.178%
5115	VASTNED RETAIL	0.003%	94.180%
5116	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.183%
5117	PLDT INC	0.003%	94.186%
5118	LUKOIL PJSC- SP	0.003%	94.188%
5119	KERNEL HOLDING	0.003%	94.191%
5120	KINDEN CORPORAT	0.003%	94.194%
5121	SUGI HOLDINGS C	0.003%	94.196%
5122	IMP DEL DES Y E	0.003%	94.199%
5123	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.202%
5124	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	94.205%
5125	RYMAN HEALTHCAR	0.003%	94.207%
5126	STUART OLSON IN	0.003%	94.210%
5127	KINGDEE INTERNA	0.003%	94.213%
5128	DAINIPPON PHARM	0.003%	94.215%
5129	GENESCO INC COMMON STOCK USD1.0	0.003%	94.218%
5130	UTD STATES CELL	0.003%	94.221%
5131	JOWA HLDGS CO L	0.003%	94.223%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	SIEGFRIED HOLDI	0.003%	94.226%
5133	PANDOX AB	0.003%	94.229%
5134	VANGUARD INTL S	0.003%	94.232%
5135	BRILLIANCE CHIN	0.003%	94.234%
5136	INVACARE CORP	0.003%	94.237%
5137	INVESCO OFFICE	0.003%	94.240%
5138	VISUAL PHOTONIC	0.003%	94.242%
5139	INDS BACHOCO SA	0.003%	94.245%
5140	CHENG LOONG	0.003%	94.248%
5141	NICHIHA CORP	0.003%	94.250%
5142	JUMBO SA	0.003%	94.253%
5143	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.256%
5144	KEIO CORP	0.003%	94.258%
5145	LUNDIN PERTOLEU	0.003%	94.261%
5146	JUST RETIREMENT	0.003%	94.264%
5147	ANGLOGOLD LTD	0.003%	94.266%
5148	APOLLO HOSPITAL	0.003%	94.269%
5149	TULLETT PREBON	0.003%	94.272%
5150	SCANSOURCE INC COMMON STOCK	0.003%	94.274%
5151	EXACT SCIENCES	0.003%	94.277%
5152	CRAMO OYJ B SHS	0.003%	94.280%
5153	FIBRIA CELULOSE	0.003%	94.282%
5154	BBMG CORPORATIO	0.003%	94.285%
5155	MANHATTAN ASSOC	0.003%	94.288%
5156	LEROY SEAFOOD G	0.003%	94.290%
5157	VTECH HLDGS	0.003%	94.293%
5158	PERFICIENT INC COMMON STOCK USD.001	0.003%	94.296%
5159	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	94.298%
5160	UTD INTEGRATION	0.003%	94.301%
5161	GS RETAIL CO LT	0.003%	94.304%
5162	GOLDEN STAR RES	0.003%	94.306%
5163	GUOTAI JUNAN IN	0.003%	94.309%
5164	SLATE RETAIL RE	0.003%	94.312%
5165	PTC INC COMMON STOCK USD.01	0.003%	94.314%
5166	SERCOMM CORP	0.003%	94.317%
5167	TRAVELSKY TECHN	0.003%	94.320%
5168	SARACEN MINERAL	0.003%	94.322%
5169	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	94.325%
5170	AMBEV SA ADR ADR	0.003%	94.328%
5171	AEGION CORP COMMON STOCK USD.01	0.003%	94.330%
5172	GPO IND BIMBO	0.003%	94.333%
5173	MORGUARD REAL E	0.003%	94.336%
5174	EXACTECH INC COMMON STOCK USD.01	0.003%	94.338%
5175	TRUSCO NAKAYAMA	0.003%	94.341%
5176	KENDRION NV	0.003%	94.344%
5177	POONGSAN CORP(N	0.003%	94.346%
5178	MACQUARIE LEISU	0.003%	94.349%
5179	ANADOLU EFES BI	0.003%	94.352%
5180	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	94.354%
5181	MEDIPAL HOLDING	0.003%	94.357%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	DE'LONGHI SPA	0.003%	94.360%
5183	METROPOLE TV-(M	0.003%	94.362%
5184	EVERGREEN MARIN	0.003%	94.365%
5185	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.367%
5186	HYAKUJUSHI BANK	0.003%	94.370%
5187	DONGBU HITEK CO	0.003%	94.373%
5188	DUSKIN CO LTD	0.003%	94.375%
5189	TOKYO OHKA KOGY	0.003%	94.378%
5190	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.381%
5191	TONG REN TANG T	0.003%	94.383%
5192	AUTOGRILL SPA	0.003%	94.386%
5193	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.389%
5194	MALLINCKRODT PL	0.003%	94.391%
5195	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	94.394%
5196	ROCHE HOLDING A	0.003%	94.396%
5197	GPO DE INVERSIO	0.003%	94.399%
5198	SAMSUNG TECHWIN	0.003%	94.402%
5199	KOC HOLDING AS	0.003%	94.404%
5200	LIBERBANK SA	0.003%	94.407%
5201	GRAINGER TRUST	0.003%	94.410%
5202	QUALITY CARE PROPERTIES REIT USD.01	0.003%	94.412%
5203	WING TAI HOLDIN	0.003%	94.415%
5204	DIGI.COM BHD	0.003%	94.417%
5205	CHAMPION REAL E	0.003%	94.420%
5206	CHINA SOUTH CIT	0.003%	94.423%
5207	SHIKOKU ELEC PO	0.003%	94.425%
5208	FARMER BROS CO COMMON STOCK USD1.0	0.003%	94.428%
5209	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.430%
5210	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.433%
5211	ENQUEST PLC	0.003%	94.436%
5212	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	94.438%
5213	REGIS CORP COMMON STOCK USD.05	0.003%	94.441%
5214	JAPAN AVIATN EL	0.003%	94.443%
5215	FENNER	0.003%	94.446%
5216	ZZZPRIMA MEAT P	0.003%	94.449%
5217	BONAVA AB - B S	0.003%	94.451%
5218	CHARTER HALL	0.003%	94.454%
5219	MARUICHI STL TU	0.003%	94.456%
5220	PACIFIC INDUSTR	0.003%	94.459%
5221	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.462%
5222	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.464%
5223	TEXTAINER GROUP	0.003%	94.467%
5224	DULUXGROUP LTD	0.003%	94.469%
5225	PERUSAHAAN GAS	0.003%	94.472%
5226	TOKEN CORP	0.003%	94.475%
5227	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.477%
5228	TOHO BANK	0.003%	94.480%
5229	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.482%
5230	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	94.485%
5231	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	94.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	SOMFY SA	0.003%	94.490%
5233	IS DONGSEO CO L	0.003%	94.493%
5234	CHOW SANG SANG	0.003%	94.495%
5235	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.498%
5236	SEMAPA SOC INVE	0.003%	94.500%
5237	TOKYU CONST	0.003%	94.503%
5238	GUDANG GARAM(PE	0.003%	94.506%
5239	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.003%	94.508%
5240	COCOKARA FINE H	0.003%	94.511%
5241	GENTERA SAB DE	0.003%	94.513%
5242	KEPPEL DC REIT	0.003%	94.516%
5243	CAR INC	0.003%	94.519%
5244	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.521%
5245	NANTO BANK	0.003%	94.524%
5246	OUTSOURCING INC	0.003%	94.526%
5247	CENTRAL GLASS C	0.003%	94.529%
5248	GRANGES AB	0.003%	94.531%
5249	CTS CORP COMMON STOCK	0.003%	94.534%
5250	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.537%
5251	POLSKIE GORNICT	0.003%	94.539%
5252	ORGANIZACI SORI	0.003%	94.542%
5253	ELEC POWER DEV	0.003%	94.544%
5254	CHEUNG KONG INF	0.003%	94.547%
5255	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.549%
5256	ALLIED GROUP LT	0.003%	94.552%
5257	JSW ENERGY LTD	0.003%	94.554%
5258	IINO KAIUN KAIS	0.003%	94.557%
5259	WORLD ACCEPTANCE CORP COMMON STOCK	0.003%	94.560%
5260	GUANGZHOU AUTOM	0.003%	94.562%
5261	LG INTL CORP	0.003%	94.565%
5262	NAN YA PLASTIC	0.003%	94.567%
5263	ZARDOYA-OTIS	0.003%	94.570%
5264	NICE SYSTEMS	0.003%	94.572%
5265	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	94.575%
5266	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.577%
5267	F E CONSORTM IN	0.003%	94.580%
5268	SAO MARTINHO SA	0.003%	94.583%
5269	ENGIE BRASIL SA	0.003%	94.585%
5270	NWS HOLDINGS LT	0.003%	94.588%
5271	MONOTARO CO.LTD	0.003%	94.590%
5272	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.593%
5273	MUTHOOT FINANCE	0.003%	94.595%
5274	COMTECH TELE CO	0.003%	94.598%
5275	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	94.600%
5276	RPS GROUP PLC	0.003%	94.603%
5277	SENKO CO	0.003%	94.605%
5278	SANFILIPPO(JOHN	0.003%	94.608%
5279	SANKEN ELECTRIC	0.003%	94.610%
5280	LUXOTTICA GROUP	0.003%	94.613%
5281	TOHO ZINC CO LT	0.003%	94.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	KOREA PETROCHEM	0.003%	94.618%
5283	ALKERMES PLC	0.003%	94.621%
5284	SAMSUNG CARD	0.003%	94.623%
5285	AEON DELIGHT	0.003%	94.626%
5286	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	94.628%
5287	SEOUL SEMICONDU	0.003%	94.631%
5288	SKYFAME REALTY	0.003%	94.633%
5289	AUSTEVOLL SEAFO	0.003%	94.636%
5290	PC CONNECTION	0.003%	94.638%
5291	TOWER INTL INC	0.003%	94.641%
5292	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	94.643%
5293	SALINI IMPREGIL	0.003%	94.646%
5294	CJ E&M CORPORAT	0.003%	94.648%
5295	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.651%
5296	LIECHTENSTEINIS	0.003%	94.653%
5297	TRANSPORT INTL	0.003%	94.656%
5298	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.658%
5299	BW OFFSHORE LTD	0.003%	94.661%
5300	ECHO GLOBAL LOG	0.003%	94.663%
5301	NIPPON REIT INV	0.003%	94.666%
5302	ZZZSAN-AI OIL C	0.003%	94.668%
5303	HIGHWEALTH CONS	0.003%	94.671%
5304	MACQUARIE MEXIC	0.003%	94.673%
5305	ODONTOPREV SA	0.003%	94.676%
5306	FAR EAST INTL B	0.003%	94.678%
5307	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.681%
5308	KOMORI CORPORAT	0.003%	94.683%
5309	SANTAM	0.003%	94.686%
5310	PARK 24 CO	0.003%	94.688%
5311	MYCRONIC AB	0.003%	94.691%
5312	ROBINSONS LAND	0.002%	94.693%
5313	PT ANEKA TAMBAN	0.002%	94.696%
5314	PIONEER CORP JP	0.002%	94.698%
5315	ASTRAL FOODS	0.002%	94.701%
5316	SEKISUI HOUSE	0.002%	94.703%
5317	GREENLAND HONG	0.002%	94.706%
5318	ADVANTEST	0.002%	94.708%
5319	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	94.711%
5320	AUTOMOTIVE HOLD	0.002%	94.713%
5321	VEDANTA RESOURC	0.002%	94.716%
5322	AOMORI BANK	0.002%	94.718%
5323	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	94.721%
5324	DELPHI TECHNOLO	0.002%	94.723%
5325	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	94.726%
5326	IRPC PUBLIC CO	0.002%	94.728%
5327	RAMIRENT OYJ	0.002%	94.731%
5328	EMP NAC ELECTRI	0.002%	94.733%
5329	SINGAPORE EXCHA	0.002%	94.736%
5330	SA CORP REAL ES	0.002%	94.738%
5331	LENDINGTREE INC COMMON STOCK USD.01	0.002%	94.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	TITAN INDUSTRIE	0.002%	94.743%
5333	GETAC TECHNOLOG	0.002%	94.746%
5334	MAYORA INDAH	0.002%	94.748%
5335	BURE INVESTMENT	0.002%	94.751%
5336	JIANGSU EXPRESS	0.002%	94.753%
5337	NIB HOLDINGS LT	0.002%	94.756%
5338	ALL NIPPON AIRW	0.002%	94.758%
5339	DAH SING BANKIN	0.002%	94.760%
5340	SPEEDWAY MOTORS	0.002%	94.763%
5341	FRONTERA ENERGY	0.002%	94.765%
5342	BOC AVIATION LT	0.002%	94.768%
5343	IRISO ELECTRONI	0.002%	94.770%
5344	LG INDL SYSTEMS	0.002%	94.773%
5345	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	94.775%
5346	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	94.778%
5347	KYUSHU ELEC POW	0.002%	94.780%
5348	WESTERN AREAS N	0.002%	94.783%
5349	LANDING INTL DE	0.002%	94.785%
5350	MONEX GROUP INC	0.002%	94.788%
5351	FUJITEC CO	0.002%	94.790%
5352	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	94.792%
5353	CAHYA MATA SARA	0.002%	94.795%
5354	AUSTRIA TECHNOL	0.002%	94.797%
5355	CHATHAM LODGING	0.002%	94.800%
5356	ECLIPX GROUP LT	0.002%	94.802%
5357	CONTACT ENERGY	0.002%	94.805%
5358	EMS-CHEMIE HLDG	0.002%	94.807%
5359	KEISEI ELEC RY	0.002%	94.810%
5360	TONG YANG INDUS	0.002%	94.812%
5361	NIPPON DENSETSU	0.002%	94.814%
5362	BARR(A.G.)	0.002%	94.817%
5363	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	94.819%
5364	KATO SANGYO CO	0.002%	94.822%
5365	ADANI ENTERPRIS	0.002%	94.824%
5366	NATURA COSMETIC	0.002%	94.827%
5367	CORBY SPIRIT AN	0.002%	94.829%
5368	IOOF HOLDINGS L	0.002%	94.832%
5369	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	94.834%
5370	ORION CORP	0.002%	94.837%
5371	YAMANASHI CHUO	0.002%	94.839%
5372	TACHI-S CO	0.002%	94.841%
5373	ENGINEERS INDIA	0.002%	94.844%
5374	SM PRIME HLDGS	0.002%	94.846%
5375	NEW WAVE GROUP	0.002%	94.849%
5376	K12 INC COMMON STOCK USD.0001	0.002%	94.851%
5377	NAMPAK LTD.	0.002%	94.854%
5378	JARDINE CYCLE	0.002%	94.856%
5379	AOZORA BANK	0.002%	94.858%
5380	ISHIHARA SANGYO	0.002%	94.861%
5381	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	94.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	NS SOLUTIONS CO	0.002%	94.866%
5383	LAR ESPANA REAL	0.002%	94.868%
5384	TEMP HOLDINGS C	0.002%	94.871%
5385	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	94.873%
5386	FRESENIUS MEDIC	0.002%	94.875%
5387	ALS LTD	0.002%	94.878%
5388	PALTAC CORP	0.002%	94.880%
5389	MIRAIT HLDG COR	0.002%	94.883%
5390	ASCOTT RESIDENC	0.002%	94.885%
5391	FUTABA CORP	0.002%	94.888%
5392	ABACUS PROPERTY	0.002%	94.890%
5393	LUYE PHARMA GRO	0.002%	94.892%
5394	SUDAMERICANA VA	0.002%	94.895%
5395	FASTIGHETS AB B	0.002%	94.897%
5396	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	94.900%
5397	KITZ CORPORATIO	0.002%	94.902%
5398	MID REIT INC	0.002%	94.904%
5399	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	94.907%
5400	PERPETUAL TST A	0.002%	94.909%
5401	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	94.912%
5402	INTL METAL SERV	0.002%	94.914%
5403	TOAGOSEI CO LTD	0.002%	94.917%
5404	EBOS GROUP LTD	0.002%	94.919%
5405	TLG IMMOBILIEN	0.002%	94.921%
5406	TOPCO SCIENTIFI	0.002%	94.924%
5407	MOCHIDA PHARM C	0.002%	94.926%
5408	SHINKO ELEC IND	0.002%	94.929%
5409	OLAM INTERNATIO	0.002%	94.931%
5410	PREMIER OIL	0.002%	94.933%
5411	GUOCO GROUP	0.002%	94.936%
5412	GO-AHEAD GROUP	0.002%	94.938%
5413	NIPPON CHEMI-CO	0.002%	94.941%
5414	RECTICEL	0.002%	94.943%
5415	HANSTEEN HOLDIN	0.002%	94.945%
5416	FOXCONN TECHNOL	0.002%	94.948%
5417	WUESTENROT & WU	0.002%	94.950%
5418	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	94.953%
5419	EXPRESS INC COMMON STOCK	0.002%	94.955%
5420	CJ O SHOPPING C	0.002%	94.957%
5421	OKI ELECTRIC IN	0.002%	94.960%
5422	ACTUA CORP COMMON STOCK USD.001	0.002%	94.962%
5423	FELDA GLOBAL VE	0.002%	94.965%
5424	DIALOG GROUP BH	0.002%	94.967%
5425	NISSHIN STEEL H	0.002%	94.969%
5426	MORGUARD NORTH	0.002%	94.972%
5427	Mobistar SA	0.002%	94.974%
5428	RIPLEY CORP SA	0.002%	94.977%
5429	LAWSON	0.002%	94.979%
5430	NISSAN SHATAI C	0.002%	94.981%
5431	POWERLONG REAL	0.002%	94.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	LATECOERE	0.002%	94.986%
5433	CDL HOSPITALITY	0.002%	94.988%
5434	JACCS CO	0.002%	94.991%
5435	CONSORT MEDICAL	0.002%	94.993%
5436	BT INVESTMENT M	0.002%	94.996%
5437	EZCORP INC CL A COMMON STOCK USD.01	0.002%	94.998%
5438	JB FINANCIAL GR	0.002%	95.000%
5439	BELLUNA CO.LTD	0.002%	95.003%
5440	ESURE GROUP PLC	0.002%	95.005%
5441	MEIDENSHA CORP	0.002%	95.007%
5442	DOMINOS PIZZA E	0.002%	95.010%
5443	AIRBOSS OF AMER	0.002%	95.012%
5444	CROMWELL PROPER	0.002%	95.015%
5445	INTERCONEXION E	0.002%	95.017%
5446	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.019%
5447	CROMPTON GREAVE	0.002%	95.022%
5448	HEXAWARE TECHNO	0.002%	95.024%
5449	FENG HSIN IRON&	0.002%	95.026%
5450	WD 40 CO COMMON STOCK USD.001	0.002%	95.029%
5451	RAIN INDUSTRIES	0.002%	95.031%
5452	RAJESH EXPORTS	0.002%	95.034%
5453	CSR CORP	0.002%	95.036%
5454	JAPAN DISPLAY I	0.002%	95.038%
5455	JGC CORP	0.002%	95.041%
5456	YUEN FOONG YU M	0.002%	95.043%
5457	E-MART CO. LTD.	0.002%	95.045%
5458	NITTO BOSEKI CO	0.002%	95.048%
5459	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	95.050%
5460	NISHIO RENT ALL	0.002%	95.052%
5461	ENDEAVOUR SILVE	0.002%	95.055%
5462	ARCS CO LTD	0.002%	95.057%
5463	ADVANCED MICRO	0.002%	95.059%
5464	SAIZERIYA COMPA	0.002%	95.062%
5465	TELEFONICA BRASIL ADR ADR	0.002%	95.064%
5466	CHINA NATIONAL	0.002%	95.066%
5467	THAI MILITARY B	0.002%	95.069%
5468	MICRO-STAR INTL	0.002%	95.071%
5469	KARDEX	0.002%	95.073%
5470	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.076%
5471	KIATNAKIN FIN&S	0.002%	95.078%
5472	VITASOY INTL	0.002%	95.081%
5473	INDAH KIAT PULP	0.002%	95.083%
5474	RAMCO-GERSHENSO	0.002%	95.085%
5475	PRADA SPA	0.002%	95.088%
5476	TAIWAN FERTILIZ	0.002%	95.090%
5477	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.092%
5478	PARAMOUNT BED H	0.002%	95.095%
5479	TAICHUNG	0.002%	95.097%
5480	HOTA INDUSTRIAL	0.002%	95.099%
5481	BK OF EAST ASIA	0.002%	95.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	UNIFI INC	0.002%	95.104%
5483	AXCELIS TECHNOL	0.002%	95.106%
5484	FLEURY SA	0.002%	95.109%
5485	TRAVELPORT WORL	0.002%	95.111%
5486	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.113%
5487	ZCL COMPOSITES	0.002%	95.116%
5488	SINGAPORE POST	0.002%	95.118%
5489	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	95.120%
5490	GREAT WALL ENTE	0.002%	95.123%
5491	FERREXPO PLC	0.002%	95.125%
5492	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	95.127%
5493	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.130%
5494	ACCELL GROUP	0.002%	95.132%
5495	KYOKUTO KAIHATS	0.002%	95.134%
5496	NOBIA AB NEW	0.002%	95.137%
5497	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.139%
5498	BCO ABC BRASIL	0.002%	95.141%
5499	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.143%
5500	GOODMAN PROPERT	0.002%	95.146%
5501	NEW ORIENTAL ED	0.002%	95.148%
5502	AOKI INTL	0.002%	95.150%
5503	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.153%
5504	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	95.155%
5505	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	95.157%
5506	IBJ LEASING CO	0.002%	95.160%
5507	ZEE ENTERTAIN E	0.002%	95.162%
5508	ZUGER KANTONALB	0.002%	95.164%
5509	JINRO LTD	0.002%	95.167%
5510	OTSUKA CORP	0.002%	95.169%
5511	ORIFLAME HOLDIN	0.002%	95.171%
5512	JUKI CORP	0.002%	95.174%
5513	PETS AT HOME GR	0.002%	95.176%
5514	RPX CORP COMMON STOCK USD.0001	0.002%	95.178%
5515	BIZLINK HOLDING	0.002%	95.181%
5516	YODOGAWA STEEL	0.002%	95.183%
5517	IRESS MARKET TE	0.002%	95.185%
5518	DIVERS RES BHD	0.002%	95.187%
5519	WIHLBORGS FASTI	0.002%	95.190%
5520	KRUK SA	0.002%	95.192%
5521	BANPU PUBLIC CO	0.002%	95.194%
5522	EI TOWERS SPA	0.002%	95.197%
5523	OVS SPA	0.002%	95.199%
5524	KADOKAWA DWANGO	0.002%	95.201%
5525	PARKWAY LIFE RE	0.002%	95.204%
5526	KANAMOTO CO LTD	0.002%	95.206%
5527	ETERNAL CHEMICA	0.002%	95.208%
5528	ITOCHU TECHNO S	0.002%	95.210%
5529	SINBON ELECTRON	0.002%	95.213%
5530	BEIJING CAP LAN	0.002%	95.215%
5531	Alliance Global	0.002%	95.217%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	AKER SOLUTIONS	0.002%	95.220%
5533	HOPSON DEVELOPM	0.002%	95.222%
5534	SHOWA CORP	0.002%	95.224%
5535	TRAKYA CAM SANA	0.002%	95.226%
5536	AXIA REAL ESTAT	0.002%	95.229%
5537	ATLANTICA YIELD	0.002%	95.231%
5538	HITACHI MAXELL	0.002%	95.233%
5539	CHINA ORIENTAL	0.002%	95.236%
5540	SKYLARK CO LTD	0.002%	95.238%
5541	GETTY PETROLEUM	0.002%	95.240%
5542	BHARAT PETROL C	0.002%	95.242%
5543	BAYWA AG (BAYER	0.002%	95.245%
5544	IZUMI CO	0.002%	95.247%
5545	TISCO FINANCIAL	0.002%	95.249%
5546	TUNG HO STEEL E	0.002%	95.252%
5547	NEMETSCHEK AG	0.002%	95.254%
5548	HARMONY GOLD MN	0.002%	95.256%
5549	KENEDIX RESIDEN	0.002%	95.258%
5550	SUPALAI PUBLIC	0.002%	95.261%
5551	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.263%
5552	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.265%
5553	CT REAL ESTATE	0.002%	95.268%
5554	TELEFONICA DEUT	0.002%	95.270%
5555	HANJIN KAL CORP	0.002%	95.272%
5556	HEIWADO CO LTD	0.002%	95.274%
5557	AK STEEL HOLDIN	0.002%	95.277%
5558	FORMOSA PETROCH	0.002%	95.279%
5559	HUTCHISON TEL-H	0.002%	95.281%
5560	SAN-A CO LTD	0.002%	95.283%
5561	PETRONAS CHEMIC	0.002%	95.286%
5562	OMNIA HOLDINGS	0.002%	95.288%
5563	RUENTEX DEVELOP	0.002%	95.290%
5564	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.293%
5565	SAGAMI RAILWAY	0.002%	95.295%
5566	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.297%
5567	FRASERS CENTREP	0.002%	95.299%
5568	AK HOLDINGS INC	0.002%	95.302%
5569	INVESQUE INC	0.002%	95.304%
5570	TOP GLOVE CORP	0.002%	95.306%
5571	DOOSAN CORP	0.002%	95.308%
5572	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.311%
5573	ALBIOMA	0.002%	95.313%
5574	HUFVUDSTADEN AB	0.002%	95.315%
5575	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.317%
5576	ALCONIX CORPORA	0.002%	95.320%
5577	DIGITAL CHINA H	0.002%	95.322%
5578	KINTETSU WORLD	0.002%	95.324%
5579	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.326%
5580	NISHI NIPPON RR	0.002%	95.329%
5581	BENI STABILI IT	0.002%	95.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	SAUL CENTERS INC REIT USD.01	0.002%	95.333%
5583	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.335%
5584	TAISHO PHARMACE	0.002%	95.337%
5585	MANTRA GROUP LT	0.002%	95.340%
5586	CIA HERING	0.002%	95.342%
5587	BARRATT DEVEL	0.002%	95.344%
5588	BELLAMY'S AUSTR	0.002%	95.346%
5589	AIA ENGINEERING	0.002%	95.349%
5590	NICHI-IKO PHARM	0.002%	95.351%
5591	OCLARO INC COMMON STOCK USD.01	0.002%	95.353%
5592	FREEMAN FINANCI	0.002%	95.355%
5593	MATCH GROUP INC COMMON STOCK USD.001	0.002%	95.358%
5594	KUNGSLEDEN AB N	0.002%	95.360%
5595	SKY PERFECT JSA	0.002%	95.362%
5596	ELITE MATERIAL	0.002%	95.364%
5597	CHICONY ELECTRO	0.002%	95.366%
5598	INABATA & CO	0.002%	95.369%
5599	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	95.371%
5600	METALL ZUG AG	0.002%	95.373%
5601	ULTIMATE	0.002%	95.375%
5602	GENWORTH MORTGA	0.002%	95.378%
5603	GUNGHO ONLINE E	0.002%	95.380%
5604	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.382%
5605	INDRA SISTEMAS	0.002%	95.384%
5606	HUBER & SUHNER	0.002%	95.386%
5607	ALGOMA CENTRAL	0.002%	95.389%
5608	SCHAEFFLER AG P	0.002%	95.391%
5609	JAPAN SECS FINA	0.002%	95.393%
5610	HEIWA REAL ESTA	0.002%	95.395%
5611	SHUN TAK HLDGS	0.002%	95.398%
5612	HUA HONG SEMICO	0.002%	95.400%
5613	ALTICE NV CLAS	0.002%	95.402%
5614	ONESAVINGS BANK	0.002%	95.404%
5615	RUTH'S HOSPITAL	0.002%	95.406%
5616	HUATAI SECURITI	0.002%	95.409%
5617	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.411%
5618	MOTOR OIL SA	0.002%	95.413%
5619	SATO CORP	0.002%	95.415%
5620	MARICO LTD	0.002%	95.417%
5621	LEAGOLD MINING	0.002%	95.420%
5622	KAKAKU.COM INC	0.002%	95.422%
5623	SUMITOMO METAL	0.002%	95.424%
5624	TASSAL GROUP	0.002%	95.426%
5625	CORETRONICS COR	0.002%	95.428%
5626	DAIBIRU CORP	0.002%	95.431%
5627	AMOREPACIFIC-NE	0.002%	95.433%
5628	JOLLIBEE FOODS	0.002%	95.435%
5629	CA IMMOBILIEN A	0.002%	95.437%
5630	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	95.439%
5631	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	95.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.444%
5633	TAG TEGERNSEE I	0.002%	95.446%
5634	RHB Capital	0.002%	95.448%
5635	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.450%
5636	METLIFECARE LTD	0.002%	95.453%
5637	TRANSM ALIANCA	0.002%	95.455%
5638	WORLDPAY INC	0.002%	95.457%
5639	HONG LEONG CRED	0.002%	95.459%
5640	DOMETIC GROUP A	0.002%	95.461%
5641	ELRINGKLINGER	0.002%	95.464%
5642	EMBOTELLA ANDIN	0.002%	95.466%
5643	EVENT HOSPITALI	0.002%	95.468%
5644	CHINA SHIPPING	0.002%	95.470%
5645	LASSILA & TIKAN	0.002%	95.472%
5646	SINGAPORE TECH	0.002%	95.474%
5647	GLAXOSMITHKLINE	0.002%	95.477%
5648	CHINA RAILWAY S	0.002%	95.479%
5649	GROUP COMERCIAL	0.002%	95.481%
5650	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.483%
5651	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.485%
5652	SEMEN GRESIK	0.002%	95.488%
5653	DAINICHISEIKA C	0.002%	95.490%
5654	KABU.COM SECURI	0.002%	95.492%
5655	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	95.494%
5656	FUKUYAMA TRANSP	0.002%	95.496%
5657	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.499%
5658	ZHEN DING TECHN	0.002%	95.501%
5659	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.503%
5660	PORTO SEGURO SA	0.002%	95.505%
5661	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.507%
5662	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	95.509%
5663	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.512%
5664	CYFROWY POLSAT	0.002%	95.514%
5665	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.516%
5666	BORREGAARD ASA	0.002%	95.518%
5667	S FOODS INC	0.002%	95.520%
5668	RITEK INC	0.002%	95.522%
5669	FURUKAWA CO	0.002%	95.525%
5670	LINDAB INTL AB	0.002%	95.527%
5671	BAVARIAN NORDIC	0.002%	95.529%
5672	ZENKOKU HOSHO C	0.002%	95.531%
5673	PREMIER INVESTM	0.002%	95.533%
5674	JAPAN AIRPORT T	0.002%	95.535%
5675	BANK OF BARODA	0.002%	95.538%
5676	INTERNET INITIA	0.002%	95.540%
5677	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.542%
5678	DAIKYO INC	0.002%	95.544%
5679	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.546%
5680	HELICAL BAR PLC	0.002%	95.548%
5681	GRAMMER AG	0.002%	95.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	NIHON KOHDEN CO	0.002%	95.553%
5683	INCYTE PHARMACE	0.002%	95.555%
5684	TXC CORPN	0.002%	95.557%
5685	CRH MEDICAL COR	0.002%	95.559%
5686	PACIFIC TEXTILE	0.002%	95.561%
5687	GENSCRIPT BIOTE	0.002%	95.563%
5688	CHENG UEI PRECI	0.002%	95.566%
5689	GEAR ENERGY LTD	0.002%	95.568%
5690	NANYA TECHNOLOG	0.002%	95.570%
5691	RESOLUTE MINING	0.002%	95.572%
5692	INDIABULL REAL	0.002%	95.574%
5693	BK ZACHODNI WBK	0.002%	95.576%
5694	NOJIMA CORP	0.002%	95.578%
5695	MIGDAL INSURAN	0.002%	95.581%
5696	FRASERS LOGISTI	0.002%	95.583%
5697	HAKUHODO DY HLD	0.002%	95.585%
5698	PIOLAX CO	0.002%	95.587%
5699	PAZ CORP SA	0.002%	95.589%
5700	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.591%
5701	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.593%
5702	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.596%
5703	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.598%
5704	RELIANCE POWER	0.002%	95.600%
5705	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.602%
5706	MISC BERHAD	0.002%	95.604%
5707	TONGDA GROUP HL	0.002%	95.606%
5708	MEITEC CORPORAT	0.002%	95.608%
5709	CASHBUILD LTD	0.002%	95.611%
5710	PRINCE HOUSING	0.002%	95.613%
5711	CHINA HIGH SPEE	0.002%	95.615%
5712	CEWE COLOR HLDG	0.002%	95.617%
5713	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.619%
5714	ARC LAND SAKAMO	0.002%	95.621%
5715	MACQUARIE KOREA	0.002%	95.623%
5716	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.625%
5717	BIM BIRLESIK MA	0.002%	95.628%
5718	ZENSHO CO LTD	0.002%	95.630%
5719	CAPITARETAIL CH	0.002%	95.632%
5720	FUSHAN INTL ENE	0.002%	95.634%
5721	TOOTSIE ROLL IN	0.002%	95.636%
5722	TVS MOTOR CO	0.002%	95.638%
5723	EVERLIGHT ELECT	0.002%	95.640%
5724	EZAKI GLICO CO	0.002%	95.642%
5725	START TODAY CO	0.002%	95.645%
5726	HUAKU DEVELOPME	0.002%	95.647%
5727	STEEL AUTHORITY	0.002%	95.649%
5728	TIME WARNER INC	0.002%	95.651%
5729	FORTUNE R/EST I	0.002%	95.653%
5730	BETSSON AB	0.002%	95.655%
5731	BUMI ARMADA BER	0.002%	95.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	STRIDES ARCOLAB	0.002%	95.659%
5733	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.661%
5734	NISSIN ELECTRIC	0.002%	95.664%
5735	TATA CHEMICALS	0.002%	95.666%
5736	TAKARA LEBEN CO	0.002%	95.668%
5737	SLATE OFFICE RE	0.002%	95.670%
5738	KOMBASSAN HOLDI	0.002%	95.672%
5739	JCU CORP	0.002%	95.674%
5740	HERO HONDA	0.002%	95.676%
5741	TAIWAN STYRENE	0.002%	95.678%
5742	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.680%
5743	CIECH SA	0.002%	95.683%
5744	RED STAR MACALL	0.002%	95.685%
5745	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.687%
5746	ARCADYAN TECHNO	0.002%	95.689%
5747	G&L BEIJER AB B	0.002%	95.691%
5748	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.693%
5749	TV18 BROADCAST	0.002%	95.695%
5750	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.697%
5751	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.699%
5752	NISSHINBO IND I	0.002%	95.701%
5753	CHOW TAI FOOK J	0.002%	95.704%
5754	CHINA INTL MARI	0.002%	95.706%
5755	PRECINT PRO	0.002%	95.708%
5756	KOHNAN SHOJI	0.002%	95.710%
5757	MARCUS CORP	0.002%	95.712%
5758	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.714%
5759	MEDY-TOX INC	0.002%	95.716%
5760	YAOKO CO	0.002%	95.718%
5761	CHUNGHWA TELECO	0.002%	95.720%
5762	ALTAREA SCA	0.002%	95.722%
5763	ADANI POWER LTD	0.002%	95.724%
5764	SUPERVALU INC COMMON STOCK USD.01	0.002%	95.727%
5765	FIVE PRIME THER	0.002%	95.729%
5766	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	95.731%
5767	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.733%
5768	MENICON CO LTD	0.002%	95.735%
5769	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.737%
5770	PILOT CORP (NEW	0.002%	95.739%
5771	KANSAI PAINT CO	0.002%	95.741%
5772	S&T AG	0.002%	95.743%
5773	RONSHINE CHINA	0.002%	95.745%
5774	CYBG PLC	0.002%	95.747%
5775	JVC KENWOOD HLD	0.002%	95.749%
5776	PUNJAB NATIONAL	0.002%	95.752%
5777	FUYAO GLASS IND	0.002%	95.754%
5778	GEMDALE PROPERT	0.002%	95.756%
5779	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.758%
5780	DEUTSCHE BETEI	0.002%	95.760%
5781	D/S NORDEN	0.002%	95.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.764%
5783	SAINT MARC HLDG	0.002%	95.766%
5784	BRINKER INTL IN	0.002%	95.768%
5785	NISSIN KOGYO	0.002%	95.770%
5786	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	95.772%
5787	GLOBAL ONE REAL	0.002%	95.774%
5788	TSI HOLDINGS CO	0.002%	95.776%
5789	DNO INTERNATION	0.002%	95.778%
5790	RTL GROUP SA	0.002%	95.781%
5791	MENZIES(JOHN)	0.002%	95.783%
5792	BILIA AB	0.002%	95.785%
5793	GRUPO AEROPORTU	0.002%	95.787%
5794	ITE GROUP	0.002%	95.789%
5795	REALESTATE.COM.	0.002%	95.791%
5796	HYSAN DEVELOPME	0.002%	95.793%
5797	VST HLDGS	0.002%	95.795%
5798	LUXOFT HOLDING	0.002%	95.797%
5799	ENNIS INC COMMON STOCK USD2.5	0.002%	95.799%
5800	SUNDRUG CO LTD	0.002%	95.801%
5801	BEZEQ ISRAEL TE	0.002%	95.803%
5802	CHINA FOOD LTD	0.002%	95.805%
5803	FORHOUSE CORP	0.002%	95.807%
5804	XINJIANG GOLDWI	0.002%	95.809%
5805	NYRSTAR NV	0.002%	95.811%
5806	ASIA PACIFIC TE	0.002%	95.813%
5807	3SBIO INC	0.002%	95.816%
5808	TAEYOUNG ENGINE	0.002%	95.818%
5809	FUTABA INDUSTRI	0.002%	95.820%
5810	HIKARI TSUSHIN	0.002%	95.822%
5811	BTG PLC	0.002%	95.824%
5812	TSRC CORP	0.002%	95.826%
5813	JAPFA COMFEED I	0.002%	95.828%
5814	IWATE(BANK OF)	0.002%	95.830%
5815	TELEKOM AUSTRIA	0.002%	95.832%
5816	YAMAGATA BANK	0.002%	95.834%
5817	RICARDO	0.002%	95.836%
5818	SHANGHAI ELECTR	0.002%	95.838%
5819	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.840%
5820	PLATINUM ASSET	0.002%	95.842%
5821	NIPPON SHEET GL	0.002%	95.844%
5822	BOLSA MEXICANA	0.002%	95.846%
5823	SHIMA SEIKI MFG	0.002%	95.848%
5824	POSTE ITALIANE	0.002%	95.850%
5825	MAIDEN HLDGS LT	0.002%	95.852%
5826	EN-JAPAN INC.	0.002%	95.854%
5827	GAMESA CORP TEC	0.002%	95.856%
5828	KYUSHU RAILWAY	0.002%	95.858%
5829	REFRESCO GROUP	0.002%	95.861%
5830	TIER REIT INC REIT USD.0001	0.002%	95.863%
5831	BENETEAU	0.002%	95.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.867%
5833	TAV HAVALIMANLA	0.002%	95.869%
5834	CHINA MOTOR CO	0.002%	95.871%
5835	HANIL CEMENT MF	0.002%	95.873%
5836	SOHU.COM INC	0.002%	95.875%
5837	CBL & ASSOC PRO	0.002%	95.877%
5838	INABA DENKISANG	0.002%	95.879%
5839	REDES ENERGETIC	0.002%	95.881%
5840	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.883%
5841	REDINGTON INDIA	0.002%	95.885%
5842	ST SHINE OPTICA	0.002%	95.887%
5843	GRIEG SEAFOOD A	0.002%	95.889%
5844	CEVA INC COMMON STOCK USD.001	0.002%	95.891%
5845	MARCOPOLO SA	0.002%	95.893%
5846	GF SECURITIES C	0.002%	95.895%
5847	CENTRL PLAZA HO	0.002%	95.897%
5848	LG HAUSYS LTD	0.002%	95.899%
5849	PUREGOLD PRICE	0.002%	95.901%
5850	OPHIR ENERGY PL	0.002%	95.903%
5851	CONCENTRIC AB	0.002%	95.905%
5852	SINOPEC KANTONS	0.002%	95.907%
5853	GPO CATALANA OC	0.002%	95.909%
5854	UNITED LABORATO	0.002%	95.911%
5855	KOREA EXPRESS C	0.002%	95.913%
5856	BANCO SANTANDER	0.002%	95.915%
5857	INTL NICKEL IND	0.002%	95.917%
5858	PT BUMI SERPONG	0.002%	95.919%
5859	BINCK NV	0.002%	95.921%
5860	ZHEJIANG EXPRES	0.002%	95.923%
5861	SELECT HARVESTS	0.002%	95.925%
5862	TRENCOR	0.002%	95.927%
5863	FU SHOU YUAN IN	0.002%	95.929%
5864	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	95.931%
5865	BERTRANDT AG	0.002%	95.933%
5866	CONSTRUCCIONES	0.002%	95.935%
5867	WAKITA & CO	0.002%	95.937%
5868	STEADFAST GROUP	0.002%	95.939%
5869	GLOBE TELECOM I	0.002%	95.941%
5870	DAISHIN SECURIT	0.002%	95.943%
5871	YAHOO JAPAN COR	0.002%	95.945%
5872	DXP ENTERPRISES	0.002%	95.947%
5873	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	95.949%
5874	PACIFIC METALS	0.002%	95.951%
5875	IP GROUP	0.002%	95.953%
5876	SINOTRANS SHIPP	0.002%	95.955%
5877	INARI AMERTRON	0.002%	95.957%
5878	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.959%
5879	AFG ARBONIA-FOR	0.002%	95.961%
5880	KLAB INC	0.002%	95.963%
5881	TOPPAN FORMS	0.002%	95.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	POWER GRID CORP	0.002%	95.967%
5883	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	95.969%
5884	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.971%
5885	FORMOSA TAFFETA	0.002%	95.973%
5886	CONN S INC COMMON STOCK USD.01	0.002%	95.975%
5887	TOKYO STEEL MFG	0.002%	95.977%
5888	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.979%
5889	LUPIN LTD	0.002%	95.981%
5890	HAMBURGER HAFEN	0.002%	95.983%
5891	SPARKASSEN IMMO	0.002%	95.985%
5892	PEMBANGUNAN P	0.002%	95.987%
5893	DONGKUK STEEL M	0.002%	95.989%
5894	CALLIDUS CAPITA	0.002%	95.991%
5895	YIRENDAI LTD AD	0.002%	95.993%
5896	BANCO SANTANDER	0.002%	95.995%
5897	CHINA POWER INT	0.002%	95.997%
5898	ADVTECH LTD	0.002%	95.999%
5899	TAKARA STANDARD	0.002%	96.001%
5900	SUMITOMO DENSET	0.002%	96.003%
5901	SCHINDLER-HDLG	0.002%	96.005%
5902	PLAZA RETAIL RE	0.002%	96.007%
5903	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	96.009%
5904	TATSUTA ELEC WI	0.002%	96.011%
5905	PEREGRINE HLDGS	0.002%	96.013%
5906	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.015%
5907	OIL REFINERIES	0.002%	96.017%
5908	MYOB GROUP LTD	0.002%	96.019%
5909	OKINAWA ELEC PO	0.002%	96.021%
5910	AMERICAN RAILCA	0.002%	96.023%
5911	PRESS METAL ALU	0.002%	96.025%
5912	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.027%
5913	NORITZ CORP	0.002%	96.029%
5914	HOSHIZAKI ELECT	0.002%	96.031%
5915	CEBU AIR INC	0.002%	96.033%
5916	MUSASHI SEIMITS	0.002%	96.035%
5917	GRINDROD LIMITE	0.002%	96.037%
5918	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.039%
5919	O/SEAS UNION EN	0.002%	96.041%
5920	SONDA S.A.	0.002%	96.043%
5921	SANYO SPEC STEE	0.002%	96.045%
5922	GRUMA SA DE CV	0.002%	96.047%
5923	SK CHEMICALS CO	0.002%	96.049%
5924	ROYAL CO	0.002%	96.051%
5925	TAIWAN BUSINESS	0.002%	96.053%
5926	TED BAKER PLC	0.002%	96.055%
5927	FOSTER ELECTRIC	0.002%	96.057%
5928	TOSHIBA MACHINE	0.002%	96.058%
5929	NEW CHINA LIFE	0.002%	96.060%
5930	KANGWON LAND IN	0.002%	96.062%
5931	SPLUNK INC COMMON STOCK USD.001	0.002%	96.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	YUNG TAY ENGINE	0.002%	96.066%
5933	MONADELPHOUS GR	0.002%	96.068%
5934	YOKOGAWA BRIDGE	0.002%	96.070%
5935	TOEI CO	0.002%	96.072%
5936	CJ CGV	0.002%	96.074%
5937	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.076%
5938	OESTERREICHISCH	0.002%	96.078%
5939	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.080%
5940	CHESSWOOD GROUP	0.002%	96.082%
5941	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	96.084%
5942	HEIWA REAL ESTA	0.002%	96.086%
5943	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.088%
5944	SIIX CORPORATIO	0.002%	96.090%
5945	ZHAOJIN MINING	0.002%	96.092%
5946	COMMUNITY HEALT	0.002%	96.094%
5947	NIPPON SIGNAL C	0.002%	96.096%
5948	KONINKLIJKE WES	0.002%	96.098%
5949	SUMITOMO TITANI	0.002%	96.100%
5950	SLC AGRICOLA SA	0.002%	96.101%
5951	IOI PROPERTIES	0.002%	96.103%
5952	SUMITOMO WAREHO	0.002%	96.105%
5953	PER AARSLEFF A/	0.002%	96.107%
5954	STEINHOFF INTER	0.002%	96.109%
5955	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.111%
5956	TAYCA CORP	0.002%	96.113%
5957	ORIENTAL UNION	0.002%	96.115%
5958	XL AXIATA TBK P	0.002%	96.117%
5959	DAIHO CONSTRUCT	0.002%	96.119%
5960	ZAKL AZOT W	0.002%	96.121%
5961	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.123%
5962	IMA(IND MACC AU	0.002%	96.125%
5963	ABSOLUTE SOFTWA	0.002%	96.127%
5964	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.129%
5965	KOREA ELEC POWE	0.002%	96.131%
5966	ASAHI DIAMOND I	0.002%	96.133%
5967	MERSEN SA	0.002%	96.134%
5968	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.136%
5969	FARADAY TECHNOL	0.002%	96.138%
5970	QUIMICA Y MINER	0.002%	96.140%
5971	NSD CO LTD	0.002%	96.142%
5972	DRAEGERWERK AG	0.002%	96.144%
5973	CREDITO EMILIAN	0.002%	96.146%
5974	JAHWA ELECTRONI	0.002%	96.148%
5975	GORMAN-RUPP CO	0.002%	96.150%
5976	NIPPON VALQUA I	0.002%	96.152%
5977	TEIKOKU PISTON	0.002%	96.154%
5978	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	96.156%
5979	ALK-ABELLO A/S	0.002%	96.158%
5980	GENMAB A/S	0.002%	96.160%
5981	VSE CORP COMMON STOCK USD.05	0.002%	96.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	CANARA BANK	0.002%	96.163%
5983	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	96.165%
5984	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.167%
5985	ORIOR AG	0.002%	96.169%
5986	GMO INTERNET IN	0.002%	96.171%
5987	ARN MONDADORI E	0.002%	96.173%
5988	JUROKU BANK	0.002%	96.175%
5989	KANTO DENKA KOG	0.002%	96.177%
5990	KUMHO TIRE CO	0.002%	96.179%
5991	WISTRON NEWEB C	0.002%	96.181%
5992	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.183%
5993	ICHIGO REAL EST	0.002%	96.184%
5994	INGERSOLL GLB H	0.002%	96.186%
5995	ASR NEDERLAND N	0.002%	96.188%
5996	ENERGY FUELS INC COMMON STOCK	0.002%	96.190%
5997	ROXGOLD INC	0.002%	96.192%
5998	COSTAIN GROUP P	0.002%	96.194%
5999	JASTRZEBSKA SPO	0.002%	96.196%
6000	SOUTH INDIA BAN	0.002%	96.198%
6001	YANGTZE OPT FIB	0.002%	96.200%
6002	RICOH LEASING	0.002%	96.202%
6003	VS INDUSTRY BHD	0.002%	96.204%
6004	LG HOME SHOPPIN	0.002%	96.205%
6005	VEDANTA LTD ADR ADR	0.002%	96.207%
6006	TAKUMA CO	0.002%	96.209%
6007	TAIWAN GLASS	0.002%	96.211%
6008	DAISEKI CO LTD	0.002%	96.213%
6009	UNITED ENERGY G	0.002%	96.215%
6010	888 HOLDINGS	0.002%	96.217%
6011	HONG LEONG BANK	0.002%	96.219%
6012	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.221%
6013	ECOPETROL SA	0.002%	96.222%
6014	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	96.224%
6015	AMOTECH CO LTD	0.002%	96.226%
6016	VUKILE PROPERTY	0.002%	96.228%
6017	ACER INC	0.002%	96.230%
6018	JIAYUAN INTERNA	0.002%	96.232%
6019	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.234%
6020	SIAMGAS AND PET	0.002%	96.236%
6021	NSI NV	0.002%	96.238%
6022	FUCHS PETRO AG	0.002%	96.239%
6023	KCE ELECTRONICS	0.002%	96.241%
6024	WALSIN LIHWA CO	0.002%	96.243%
6025	EZ TEC EMPREEND	0.002%	96.245%
6026	EOH HOLDINGS LT	0.002%	96.247%
6027	CIA ENERGETICA	0.002%	96.249%
6028	HALLA HOLDINGS	0.002%	96.251%
6029	VISTA LAND & LI	0.002%	96.253%
6030	OTE(HELLENIC TL	0.002%	96.254%
6031	YUEXIU REAL ES	0.002%	96.256%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	GREENCROSS LTD	0.002%	96.258%
6033	CLAL INSURANCE	0.002%	96.260%
6034	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.262%
6035	SIRTEX MEDICAL	0.002%	96.264%
6036	XCERRA CORP COMMON STOCK USD.05	0.002%	96.266%
6037	VTG AG	0.002%	96.268%
6038	VAUDOISE ASSURA	0.002%	96.270%
6039	GUERBET	0.002%	96.271%
6040	PACIFIC BASIN S	0.002%	96.273%
6041	CITYCON OYJ	0.002%	96.275%
6042	GLOBAL INDEMNIT	0.002%	96.277%
6043	D.A. CONSORTIUM	0.002%	96.279%
6044	CLARKSON(HORACE	0.002%	96.281%
6045	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.283%
6046	INTERNATIONAL P	0.002%	96.284%
6047	TENARIS S.A.	0.002%	96.286%
6048	RAISIO YHTYMA O	0.002%	96.288%
6049	SEED CO LTD/TOK	0.002%	96.290%
6050	KINGSTON COMM(H	0.002%	96.292%
6051	SEMICONDUCTOR M	0.002%	96.294%
6052	SODICK CO	0.002%	96.296%
6053	ELITE ADVANCED	0.002%	96.298%
6054	BML INC	0.002%	96.299%
6055	SIGMA PHARMACEU	0.002%	96.301%
6056	SWISSQUOTE GP H	0.002%	96.303%
6057	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.305%
6058	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.307%
6059	ADASTRIA HOLDI	0.002%	96.309%
6060	SAGE THERAPEUTI	0.002%	96.311%
6061	IOI CORPORATION	0.002%	96.312%
6062	YULON MOTOR	0.002%	96.314%
6063	IDBI BANK LTD	0.002%	96.316%
6064	TRULY INTL HLDG	0.002%	96.318%
6065	DE LA RUE	0.002%	96.320%
6066	VILMORIN CLAUSE	0.002%	96.322%
6067	TOKYOTOKEIBA CO	0.002%	96.324%
6068	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.325%
6069	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.327%
6070	SYRAH RESOURCES	0.002%	96.329%
6071	PUBLICIS GROUPE	0.002%	96.331%
6072	CHINA MACHINERY	0.002%	96.333%
6073	THAI AIRWAYS IN	0.002%	96.335%
6074	JOEL-JERUSALEM	0.002%	96.336%
6075	GPO FIN INTERAC	0.002%	96.338%
6076	FIRST RESOURCES	0.002%	96.340%
6077	GIORDANO INTL L	0.002%	96.342%
6078	LIPPO KARAWACI	0.002%	96.344%
6079	WEST CHINA CEME	0.002%	96.346%
6080	HANA TOUR SERVI	0.002%	96.348%
6081	ALPEN CO LTD	0.002%	96.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	CALIFORNIA AMPL	0.002%	96.351%
6083	EVN AG	0.002%	96.353%
6084	CROMPTON GREAVE	0.002%	96.355%
6085	CHEIL WORLDWIDE	0.002%	96.357%
6086	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.359%
6087	RAMCO CEMENTS	0.002%	96.360%
6088	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	96.362%
6089	UNITIKA	0.002%	96.364%
6090	SUNWAY BHD	0.002%	96.366%
6091	YANG MING MARIN	0.002%	96.368%
6092	SANYO CHEMICAL	0.002%	96.370%
6093	ITOCHU FUEL COR	0.002%	96.371%
6094	NIPPON KOEI CO	0.002%	96.373%
6095	SCHRODERS(NEW)	0.002%	96.375%
6096	ELDORADO RESORTS INC COMMON STOCK	0.002%	96.377%
6097	HANSSEM CO	0.002%	96.379%
6098	TAIWAN MOBILE	0.002%	96.381%
6099	CACHE LOGISTICS	0.002%	96.382%
6100	INDIAN OIL CORP	0.002%	96.384%
6101	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	96.386%
6102	AMPLIFON SPA NE	0.002%	96.388%
6103	HARMONIC DRIVE	0.002%	96.390%
6104	TAMURA CORP	0.002%	96.391%
6105	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.393%
6106	MAGNESITA REFRA	0.002%	96.395%
6107	GURIT HOLDING A	0.002%	96.397%
6108	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.399%
6109	MARR SPA	0.002%	96.401%
6110	TTY BIPHARM CO	0.002%	96.402%
6111	ADVANTECH CO LT	0.002%	96.404%
6112	MALAYSIAN RES C	0.002%	96.406%
6113	CMK CORP	0.002%	96.408%
6114	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.410%
6115	KOREA LINE CORP	0.002%	96.411%
6116	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	96.413%
6117	SALVATORE FERRA	0.002%	96.415%
6118	KENKO MAYONNAIS	0.002%	96.417%
6119	PORT OF TAURANG	0.002%	96.419%
6120	TELEFONICA DE E	0.002%	96.420%
6121	YAPI VE KREDI B	0.002%	96.422%
6122	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.424%
6123	EPS CO LTD	0.002%	96.426%
6124	SKS MICROFINANC	0.002%	96.428%
6125	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.430%
6126	ESPRIT HOLDINGS	0.002%	96.431%
6127	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.433%
6128	SOUTHERN CROSS	0.002%	96.435%
6129	SWIRE PROPERTIE	0.002%	96.437%
6130	SHANGHAI JIN JI	0.002%	96.439%
6131	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.440%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	KOTOBUKI SPIRIT	0.002%	96.442%
6133	CARNIVAL PLC	0.002%	96.444%
6134	SUPREME INDUSTR	0.002%	96.446%
6135	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.448%
6136	DESCENTE LTD.	0.002%	96.449%
6137	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.451%
6138	ZUMIEZ INC COMMON STOCK	0.002%	96.453%
6139	STELLA INTERNAT	0.002%	96.455%
6140	FUJIMORI KOGYO	0.002%	96.457%
6141	AKITA BANK	0.002%	96.458%
6142	WATERLAND FIN H	0.002%	96.460%
6143	KOSSAN RUBBER I	0.002%	96.462%
6144	PROTECTOR FORSI	0.002%	96.464%
6145	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.465%
6146	CERVUS EQUIPMEN	0.002%	96.467%
6147	PURE TECHNOLOGI	0.002%	96.469%
6148	HOGY MEDICAL CO	0.002%	96.471%
6149	WALSIN TECHNOLO	0.002%	96.473%
6150	UNISEM (M) BHD	0.002%	96.474%
6151	NORITAKE CO	0.002%	96.476%
6152	UPONOR OYJ	0.002%	96.478%
6153	VINA CONCHA Y T	0.002%	96.480%
6154	CITIC 1616 HLDG	0.002%	96.482%
6155	DALI FOODS GROU	0.002%	96.483%
6156	SHOWA SANGYO CO	0.002%	96.485%
6157	SHIKOKU BANK	0.002%	96.487%
6158	CAPITAL ONE BAN	0.002%	96.489%
6159	BRIGHTOIL PETRO	0.002%	96.491%
6160	TOHO CO	0.002%	96.492%
6161	DENNY S CORP COMMON STOCK USD.01	0.002%	96.494%
6162	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.496%
6163	INDIAN HOTELS	0.002%	96.498%
6164	POU SHENG INTL	0.002%	96.499%
6165	CONTAINER CORP	0.002%	96.501%
6166	AVANZA BANK HOL	0.002%	96.503%
6167	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	96.505%
6168	PRESS KOGYO CO	0.002%	96.507%
6169	FULLTECH FIBER	0.002%	96.508%
6170	UNITED SUPER MA	0.002%	96.510%
6171	SJW GROUP COMMON STOCK USD.001	0.002%	96.512%
6172	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	96.514%
6173	ANGLO AMERICAN	0.002%	96.515%
6174	SCHOUW & CO	0.002%	96.517%
6175	CHEMRING GROUP	0.002%	96.519%
6176	BCO BILBAO VIZC	0.002%	96.521%
6177	SRF LTD	0.002%	96.522%
6178	DEVRO	0.002%	96.524%
6179	SK NETWORKS CO	0.002%	96.526%
6180	BLACK DIAMOND G	0.002%	96.528%
6181	TSURUHA HOLDING	0.002%	96.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	IRISH RESIDENTI	0.002%	96.531%
6183	STARHILL GLOBAL	0.002%	96.533%
6184	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.535%
6185	ASX LTD	0.002%	96.537%
6186	SITRONIX TECHNO	0.002%	96.538%
6187	ARDENTEC CORP	0.002%	96.540%
6188	MERCURIES LIFE	0.002%	96.542%
6189	FIRST COMMUNITY BANGSHARES COMMON STOCK USD1.0	0.002%	96.544%
6190	SSANGYONG CEMEN	0.002%	96.545%
6191	WILSON BAYLY HO	0.002%	96.547%
6192	SAPURAKENCANA P	0.002%	96.549%
6193	SONIC CORP	0.002%	96.551%
6194	REED ELSEVIER P	0.002%	96.552%
6195	HONGHUA GROUP L	0.002%	96.554%
6196	SAO PAU ALPARGA	0.002%	96.556%
6197	INTL CONTAINER	0.002%	96.558%
6198	VECTOR INC	0.002%	96.559%
6199	PI INDUSTRIES L	0.002%	96.561%
6200	V TECHNOLOGY	0.002%	96.563%
6201	PROVIDENT FINAN	0.002%	96.565%
6202	DEVELOPMENT CRE	0.002%	96.566%
6203	RENEWABLE ENERG	0.002%	96.568%
6204	KOREA AEROSPACE	0.002%	96.570%
6205	SUPREME ELECTRO	0.002%	96.572%
6206	CIR-COMPAGNIE I	0.002%	96.573%
6207	SUNLIGHT REAL E	0.002%	96.575%
6208	GREIF INC CL B COMMON STOCK	0.002%	96.577%
6209	TELEVISION BROA	0.002%	96.579%
6210	FLEXIGROUP LIMI	0.002%	96.580%
6211	CHINA TELECOM C	0.002%	96.582%
6212	SOL MELIA SA	0.002%	96.584%
6213	CONEXIO CORP	0.002%	96.586%
6214	KINSUS INTERCON	0.002%	96.587%
6215	PAO DE ACUCAR C	0.002%	96.589%
6216	IMPERIAL METALS	0.002%	96.591%
6217	MANULIFE US REA	0.002%	96.593%
6218	YOROZU CORP	0.002%	96.594%
6219	BUKIT SEMBAWNG	0.002%	96.596%
6220	DAEWOO ENGINEER	0.002%	96.598%
6221	CONSUN PHARMACE	0.002%	96.600%
6222	S.A.C.I. FALABE	0.002%	96.601%
6223	SUMIDA ELECTRIC	0.002%	96.603%
6224	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.605%
6225	BANCO DE CHILE ADR ADR	0.002%	96.606%
6226	CASTROL INDIA L	0.002%	96.608%
6227	LT GROUP INC	0.002%	96.610%
6228	CIMIC GROUP LTD	0.002%	96.612%
6229	MOTA ENGLI SGPS	0.002%	96.613%
6230	NOBINA AB	0.002%	96.615%
6231	DAIKI ALUMINIUM	0.002%	96.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.619%
6233	AGELLAN COMMERC	0.002%	96.620%
6234	NIIT TECHNOLOGI	0.002%	96.622%
6235	SANOFI INDIA LT	0.002%	96.624%
6236	HEALTHSTREAM INC COMMON STOCK	0.002%	96.625%
6237	RALLYE	0.002%	96.627%
6238	ZENRIN CO LTD	0.002%	96.629%
6239	INVOCARE LTD	0.002%	96.631%
6240	BANK PEKAO	0.002%	96.632%
6241	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.634%
6242	CONSTRUTORA TEN	0.002%	96.636%
6243	MITSUBA CORP	0.002%	96.637%
6244	HUNG SHENG CONS	0.002%	96.639%
6245	SHIBAURA ELECTR	0.002%	96.641%
6246	SHINOKEN GROUP	0.002%	96.643%
6247	REDEFINE INTERN	0.002%	96.644%
6248	EARTH CHEMICAL	0.002%	96.646%
6249	KOA CORPORATION	0.002%	96.648%
6250	SANDEN CORP	0.002%	96.649%
6251	HEADLAM GROUP	0.002%	96.651%
6252	THERATECHNOLOGI	0.002%	96.653%
6253	CRYOLIFE INC	0.002%	96.655%
6254	FUJI MEDIA HOLD	0.002%	96.656%
6255	MARFRIG GLOBAL	0.002%	96.658%
6256	GRUPO HERDEZ SA	0.002%	96.660%
6257	BLOOMBERRY RESO	0.002%	96.661%
6258	DIAGEO PLC	0.002%	96.663%
6259	MIZUNO CORP	0.002%	96.665%
6260	ONO PHARMACEUTI	0.002%	96.667%
6261	Goldcrest Co.,	0.002%	96.668%
6262	CITIC RESOURCES	0.002%	96.670%
6263	BR MALLS PARTIC	0.002%	96.672%
6264	SUNPLUS TECHNOL	0.002%	96.673%
6265	TOPY INDUSTRIES	0.002%	96.675%
6266	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.677%
6267	CIA TRANSM ENER	0.002%	96.678%
6268	STRABAG SE	0.002%	96.680%
6269	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	96.682%
6270	LUNDIN GOLD INC	0.002%	96.684%
6271	CAFE DE CORAL H	0.002%	96.685%
6272	HOSOKAWA MICRON	0.002%	96.687%
6273	PHH CORP COMMON STOCK USD.01	0.002%	96.689%
6274	DYDO DRINCO INC	0.002%	96.690%
6275	SHIBUYA KOGYO C	0.002%	96.692%
6276	DELTA ELECTRONI	0.002%	96.694%
6277	MIYAZAKI BANK	0.002%	96.695%
6278	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.697%
6279	PAX GLOBAL TECH	0.002%	96.699%
6280	KUALA LUMPUR KE	0.002%	96.700%
6281	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	NAKANISHI INC	0.002%	96.704%
6283	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.706%
6284	TIBET WATER RES	0.002%	96.707%
6285	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.709%
6286	SKY NETWORK TEL	0.002%	96.711%
6287	BANCOLOMBIA SA	0.002%	96.712%
6288	KISSEI PHARM CO	0.002%	96.714%
6289	WAN HAI LINES	0.002%	96.716%
6290	DALMIA BHARAT L	0.002%	96.717%
6291	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.719%
6292	BQE NATL BELGIQ	0.002%	96.721%
6293	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.722%
6294	AGRITRADE RESOU	0.002%	96.724%
6295	DEBENHAMS	0.002%	96.726%
6296	BEGA CHEESE LTD	0.002%	96.727%
6297	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.729%
6298	AUST WORLDWIDE	0.002%	96.731%
6299	XEBIO CO	0.002%	96.732%
6300	ENERGIAS DO BRA	0.002%	96.734%
6301	HUONS CO LTD	0.002%	96.736%
6302	ILUKA RESOURCES	0.002%	96.737%
6303	J-OIL MILLS INC	0.002%	96.739%
6304	VP BANK AG	0.002%	96.741%
6305	SUMMARECON AGUN	0.002%	96.742%
6306	MAGYAR TELEKOM	0.002%	96.744%
6307	INVESTEC PROP F	0.002%	96.746%
6308	GLOBAL BRANDS G	0.002%	96.747%
6309	XENCOR INC COMMON STOCK USD.01	0.002%	96.749%
6310	CAPITAL SECURIT	0.002%	96.751%
6311	EUROPAC PAPELES	0.002%	96.752%
6312	SHOEI FOODS COR	0.002%	96.754%
6313	NEUROCRINE BIOS	0.002%	96.756%
6314	SINFONIA TECHNO	0.002%	96.757%
6315	EUROPCAR GROUPE	0.002%	96.759%
6316	MIZUHO FINL GP	0.002%	96.761%
6317	ZAGG INC COMMON STOCK USD.001	0.002%	96.762%
6318	CHUGOKU MAR PAI	0.002%	96.764%
6319	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.766%
6320	QINGDAO PORT IN	0.002%	96.767%
6321	YAMAICHI ELECTR	0.002%	96.769%
6322	BPOST SA	0.002%	96.771%
6323	RESTAURANT GROU	0.002%	96.772%
6324	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.774%
6325	CHAROEN POKPHAN	0.002%	96.776%
6326	IRB INFRASTRUCT	0.002%	96.777%
6327	TOYO ENG CORP	0.002%	96.779%
6328	IGG INC	0.002%	96.781%
6329	HYUNDAI MIPO DO	0.002%	96.782%
6330	ECOPETROL SA SPONSORED ADR ADR	0.002%	96.784%
6331	TRANSCEND INFOR	0.002%	96.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.787%
6333	VESUVIUS PLC	0.002%	96.789%
6334	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.791%
6335	KIKUCHI CO LTD	0.002%	96.792%
6336	JOSHIN DENKI CO	0.002%	96.794%
6337	CIMC ENRIC HOLD	0.002%	96.796%
6338	LE NOBLE AGE	0.002%	96.797%
6339	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.799%
6340	BEIJING ENTERPR	0.002%	96.801%
6341	DEL FRISCOS RES	0.002%	96.802%
6342	FUKUSHIMA IND C	0.002%	96.804%
6343	OCI MATERIALS C	0.002%	96.806%
6344	UMS HLDGS LTD	0.002%	96.807%
6345	ARAKAWA CHEMICA	0.002%	96.809%
6346	GWA GROUP LTD	0.002%	96.811%
6347	TAIWAN ACCEPTAN	0.002%	96.812%
6348	HUANENG POWER I	0.002%	96.814%
6349	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.815%
6350	BLUE LABEL TELE	0.002%	96.817%
6351	DABUR INDIA LTD	0.002%	96.819%
6352	PRESTIGE ESTATE	0.002%	96.820%
6353	CANON INC SPONS ADR ADR	0.002%	96.822%
6354	MGM CHINA HLDGS	0.002%	96.824%
6355	MELCOR DEVS LTD	0.002%	96.825%
6356	DEXERIALS CORP	0.002%	96.827%
6357	RUENTEX INDUSTR	0.002%	96.829%
6358	CHESNARA PLC	0.002%	96.830%
6359	MATAHARI DEPART	0.002%	96.832%
6360	UTD COMMUNITY F	0.002%	96.833%
6361	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.835%
6362	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.837%
6363	CALIAN GROUP LT	0.002%	96.838%
6364	MULTIPLAN EMPRE	0.002%	96.840%
6365	CP POKPHAND CO	0.002%	96.842%
6366	PAN JIT INTERNA	0.002%	96.843%
6367	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.845%
6368	TREDEGAR CORP COMMON STOCK	0.002%	96.847%
6369	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.848%
6370	SK GAS	0.002%	96.850%
6371	FINISH LINE INC	0.002%	96.851%
6372	HOCHSCHILD MINI	0.002%	96.853%
6373	COVENANT TRANSP	0.002%	96.855%
6374	NISSEI BUILD KO	0.002%	96.856%
6375	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.858%
6376	NANOMETRICS	0.002%	96.860%
6377	MAYR-MELNHOF KA	0.002%	96.861%
6378	SYNCMOLD ENTERP	0.002%	96.863%
6379	WOWPRIME CORP	0.002%	96.864%
6380	BK OF RYUKYUS	0.002%	96.866%
6381	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	BREVILLE GROUP	0.002%	96.869%
6383	PAGE INDUSTRIES	0.002%	96.871%
6384	NEO-CHINA GROUP	0.002%	96.872%
6385	MATAS AS	0.002%	96.874%
6386	KINEPOLIS GROUP	0.002%	96.876%
6387	ABOITIZ EQUITY	0.002%	96.877%
6388	NOVOLIPET STEEL	0.002%	96.879%
6389	SOULBRAIN CO LT	0.002%	96.881%
6390	CHINA WATER AFF	0.002%	96.882%
6391	DOMAIN HOLDINGS	0.002%	96.884%
6392	MEYER BURGER TE	0.002%	96.885%
6393	GENOMMA LAB INT	0.002%	96.887%
6394	EPSILON ENERGY	0.002%	96.889%
6395	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	96.890%
6396	TAINAN SPINNING	0.002%	96.892%
6397	NITTO ELECTRIC	0.002%	96.893%
6398	SALA CORPORATIO	0.002%	96.895%
6399	CENTRAL GARDEN&	0.002%	96.897%
6400	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.898%
6401	ERCROS SA	0.002%	96.900%
6402	TSUKUI CORP	0.002%	96.901%
6403	INFOMART CORP	0.002%	96.903%
6404	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.905%
6405	ITALMOBILIARE S	0.002%	96.906%
6406	BANGKOK AIRWAYS	0.002%	96.908%
6407	HESKA CORP	0.002%	96.909%
6408	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.911%
6409	SHINDENGEN ELEC	0.002%	96.913%
6410	POLA ORBIS HLDG	0.002%	96.914%
6411	TAIWAN TEA CORP	0.002%	96.916%
6412	SEVEN WEST MEDI	0.002%	96.917%
6413	SK SECURITIES C	0.002%	96.919%
6414	MUHIBBAH ENGINE	0.002%	96.921%
6415	AIXTRON AG	0.002%	96.922%
6416	FUKUI BANK	0.002%	96.924%
6417	ACANDO AB	0.002%	96.925%
6418	WASKITA KARYA T	0.002%	96.927%
6419	GDI PROPERTY GR	0.002%	96.929%
6420	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.930%
6421	SHIKUN & BINUI	0.002%	96.932%
6422	GLENMARK PHARM	0.002%	96.933%
6423	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.935%
6424	KUMIAI CHEM IND	0.002%	96.937%
6425	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.938%
6426	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.940%
6427	SRA HOLDINGS IN	0.002%	96.941%
6428	GINKO INTERNATI	0.002%	96.943%
6429	1ST PHILIPPINE	0.002%	96.945%
6430	ASIAN PAINTS LT	0.002%	96.946%
6431	ISEKI & CO	0.002%	96.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	TANSEISHA CO	0.002%	96.949%
6433	ALPEK SAB	0.002%	96.951%
6434	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.952%
6435	HAVELLS INDIA L	0.002%	96.954%
6436	MIRATI THERAPEU	0.002%	96.956%
6437	INWIDO AB	0.002%	96.957%
6438	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.959%
6439	ARCELIK AS	0.002%	96.960%
6440	NIPPON PILLAR P	0.002%	96.962%
6441	SODA SANAYII	0.002%	96.964%
6442	HOKURIKU ELEC P	0.002%	96.965%
6443	ELMOS SEMICONDU	0.002%	96.967%
6444	TOX FREE SOLUTI	0.002%	96.968%
6445	PROLOGIS PROPER	0.002%	96.970%
6446	FUKUDA DENSHI C	0.002%	96.971%
6447	HCI GROUP INC COMMON STOCK	0.002%	96.973%
6448	QOL CO LTD	0.002%	96.975%
6449	ALTERRA POWER C	0.002%	96.976%
6450	NOEVIR HOLDINGS	0.002%	96.978%
6451	USI CORPORATION	0.002%	96.979%
6452	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	96.981%
6453	SAMYANG HOLDING	0.002%	96.983%
6454	HU LANE ASSOCIA	0.002%	96.984%
6455	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.986%
6456	AMERIGO RESOURC	0.002%	96.987%
6457	VESTEL ELECTRON	0.002%	96.989%
6458	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.990%
6459	RANDON SA IMPL	0.002%	96.992%
6460	VITTORIA ASSICU	0.002%	96.994%
6461	URTHECAST CORP	0.002%	96.995%
6462	SIME DARBY PLAN	0.002%	96.997%
6463	TOSEI CORP	0.002%	96.998%
6464	KENDA RUBBER IN	0.002%	97.000%
6465	KONOIKE TRANSP	0.002%	97.001%
6466	YOKOHAMA REITO	0.002%	97.003%
6467	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	97.005%
6468	STELLA CHEMIFA	0.002%	97.006%
6469	J TRUST CO. LTD	0.002%	97.008%
6470	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.009%
6471	OSSTEM IMPLANT	0.002%	97.011%
6472	CHANGYOU.COM LTD ADR ADR	0.002%	97.012%
6473	FUJI KYUKO CO L	0.002%	97.014%
6474	S&T MOTIV CO LT	0.002%	97.016%
6475	ANGANG NEW STEE	0.002%	97.017%
6476	BRF SA	0.002%	97.019%
6477	CHOFU SEISAKUSH	0.002%	97.020%
6478	PRUKSA HOLDING	0.002%	97.022%
6479	DAESANG CORP	0.002%	97.023%
6480	SHANGHAI PETROC	0.002%	97.025%
6481	NAVITAS LTD	0.002%	97.026%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	MORITA HOLDINGS	0.002%	97.028%
6483	CHROMA ATE INC	0.002%	97.030%
6484	EMPEROR INTL HL	0.002%	97.031%
6485	IMAX CHINA HOLD	0.002%	97.033%
6486	MATSUI SECURITI	0.002%	97.034%
6487	SINOFERT HOLDIN	0.002%	97.036%
6488	SANSHIN ELECTRO	0.002%	97.037%
6489	DALRADIAN RESOU	0.002%	97.039%
6490	PLAYA HOTELS &	0.002%	97.040%
6491	STOCK SPIRITS G	0.002%	97.042%
6492	KT CORPORATION	0.002%	97.044%
6493	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.045%
6494	GOLDEN EAGLE RE	0.002%	97.047%
6495	TEKKEN CORP	0.002%	97.048%
6496	THULE GROUP AB/	0.002%	97.050%
6497	TORII PHARM CO	0.002%	97.051%
6498	BORAL LIMITED	0.002%	97.053%
6499	KONGSBERG AUTOM	0.002%	97.054%
6500	MITRA ADIPERKAS	0.002%	97.056%
6501	UKC HOLDINGS CO	0.002%	97.058%
6502	NORWEGIAN AIR S	0.002%	97.059%
6503	HIBISCUS PETROL	0.002%	97.061%
6504	TOM TAILOR HOLD	0.002%	97.062%
6505	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.064%
6506	SUN FRONTIER FU	0.002%	97.065%
6507	BELL AG - REG	0.002%	97.067%
6508	ESSENTIAL ENERG	0.002%	97.068%
6509	ACACIA MINING	0.002%	97.070%
6510	AVEX GROUP HOLD	0.002%	97.071%
6511	SINTOKOGIO	0.002%	97.073%
6512	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	97.074%
6513	ROCK FIELD CO	0.002%	97.076%
6514	COGOBUY GROUP	0.002%	97.078%
6515	TITAN CEMENT CO	0.002%	97.079%
6516	AMERICAS SILVER	0.002%	97.081%
6517	PT TIMAH TBK	0.002%	97.082%
6518	ARJO AB	0.002%	97.084%
6519	DEVOTEAM SA	0.002%	97.085%
6520	SANGETSU CO	0.002%	97.087%
6521	C C LAND HOLDIN	0.002%	97.088%
6522	JIH SUN FINANCI	0.002%	97.090%
6523	NEPI ROCKCASTLE	0.002%	97.091%
6524	SPIRENT COMMUNI	0.002%	97.093%
6525	HANWHA SECS	0.002%	97.094%
6526	PSK INC	0.002%	97.096%
6527	KVAERNER ASA	0.002%	97.097%
6528	XTEP INTERNATIO	0.002%	97.099%
6529	AES TIETE ENERG	0.002%	97.100%
6530	GREENTOWN SERVI	0.002%	97.102%
6531	BLACKMORES LTD	0.002%	97.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	EISAI CO	0.002%	97.105%
6533	CHUBU SHIRYO CO	0.002%	97.107%
6534	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	97.108%
6535	OKAMOTO INDUSTR	0.002%	97.110%
6536	YAMABIKO CORP	0.002%	97.111%
6537	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.113%
6538	PRESTIGE INTERN	0.002%	97.114%
6539	DIRTT ENVIRONME	0.002%	97.116%
6540	BANGKOK EXPRESS	0.002%	97.117%
6541	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.119%
6542	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.120%
6543	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	97.122%
6544	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.123%
6545	CARL ZEISS MEDI	0.002%	97.125%
6546	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.126%
6547	TRONC INC COMMON STOCK USD.01	0.002%	97.128%
6548	KUNG LONG BATTE	0.002%	97.129%
6549	CORP MOCTEZUMA	0.002%	97.131%
6550	VECTURA GROUP	0.002%	97.132%
6551	HAYNES INTL INC	0.002%	97.134%
6552	MARCO POLO DEV	0.002%	97.135%
6553	DOUTOR NICHIRE	0.002%	97.137%
6554	BANGKOK LAND PC	0.002%	97.138%
6555	RETAIL ESTATES	0.002%	97.140%
6556	ESPEC CORP	0.002%	97.141%
6557	TOCALO CO LTD	0.002%	97.143%
6558	DR.CI:LABO CO L	0.002%	97.144%
6559	CUTERA INC COMMON STOCK USD.001	0.002%	97.146%
6560	STABILUS SA	0.002%	97.147%
6561	JOYFUL HONDA CO	0.002%	97.149%
6562	URSTADT BIDDLE	0.002%	97.150%
6563	mitsui fudosan	0.002%	97.152%
6564	CHINA MAPLE LEA	0.002%	97.153%
6565	TV ASAHI CORP	0.002%	97.155%
6566	TOYO CONSTRUCTI	0.001%	97.156%
6567	DMCI HLDGS INC	0.001%	97.158%
6568	LIVZON PHARMACE	0.001%	97.159%
6569	RESTAURANT BRAN	0.001%	97.161%
6570	L'OCCITANE INTE	0.001%	97.162%
6571	ACCORDIA GOLF T	0.001%	97.164%
6572	DAH CHONG HONG	0.001%	97.165%
6573	NICE-SYSTEMS LT	0.001%	97.167%
6574	HC INTERNATIONAL	0.001%	97.168%
6575	DAIKYONISHIKAWA	0.001%	97.170%
6576	TON YI CORP	0.001%	97.171%
6577	COLOWIDE CO LTD	0.001%	97.173%
6578	BK OF NAGOYA	0.001%	97.174%
6579	DONG-A ST CO LT	0.001%	97.176%
6580	PARQUE ARAUCO S	0.001%	97.177%
6581	ELBIT SYSTEMS L	0.001%	97.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	GREEN CROSS HLD	0.001%	97.180%
6583	SAVENCIA SA	0.001%	97.182%
6584	RECHI PRECISION	0.001%	97.183%
6585	HIQ INTERNATION	0.001%	97.185%
6586	LEES PHARMACEUT	0.001%	97.186%
6587	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.188%
6588	ICL-ISRAEL CHEM	0.001%	97.189%
6589	EUGENE CORP	0.001%	97.191%
6590	INFRATIL LTD	0.001%	97.192%
6591	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	97.194%
6592	TPI POLENE PCL	0.001%	97.195%
6593	CEMENTIR S.p.A.	0.001%	97.197%
6594	VILLEROY & BOCH	0.001%	97.198%
6595	QL RESOURCES BH	0.001%	97.200%
6596	COMMERCIAL INTE	0.001%	97.201%
6597	NIDEC CORPORATI	0.001%	97.203%
6598	CARBONITE INC COMMON STOCK USD.01	0.001%	97.204%
6599	GLOBANT SA	0.001%	97.206%
6600	SURTECO SE	0.001%	97.207%
6601	REPLY SPA	0.001%	97.208%
6602	INDOCEMENT TUNG	0.001%	97.210%
6603	WIZZ AIR HOLDIN	0.001%	97.211%
6604	OIL & NATURAL G	0.001%	97.213%
6605	ASAHI CO LTD	0.001%	97.214%
6606	INDIAN BANK	0.001%	97.216%
6607	STEF-TFE NEW	0.001%	97.217%
6608	TI FINANCIAL HO	0.001%	97.219%
6609	EASY BIO INC	0.001%	97.220%
6610	EAGLE INDUSTRY	0.001%	97.222%
6611	POLYTEC HOLDING	0.001%	97.223%
6612	SHIKOKU CHEMICA	0.001%	97.225%
6613	DATA COMMUNICAT	0.001%	97.226%
6614	IDFC BANK LTD	0.001%	97.228%
6615	SAVARIA CORPORA	0.001%	97.229%
6616	HANKYU REIT INC	0.001%	97.231%
6617	SANKI ENGINEERI	0.001%	97.232%
6618	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.233%
6619	AGRANA BETEILIG	0.001%	97.235%
6620	SEAH STEEL	0.001%	97.236%
6621	AEON FANTASY CO	0.001%	97.238%
6622	AICHI STEEL WOR	0.001%	97.239%
6623	AMTRAN TECHNOLO	0.001%	97.241%
6624	MARUDAI FOOD CO	0.001%	97.242%
6625	AVON PRODUCTS I	0.001%	97.244%
6626	HYUNDAI ELEVATO	0.001%	97.245%
6627	PIAGGIO	0.001%	97.247%
6628	KB FINANCIAL GROUP INC ADR ADR	0.001%	97.248%
6629	MITSUBOSHI BELT	0.001%	97.250%
6630	FBD HLDGS	0.001%	97.251%
6631	SHUTTLE INC	0.001%	97.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	HAMAMATSU PHOTO	0.001%	97.254%
6633	HAMAKYOREX CO L	0.001%	97.255%
6634	MINOR INTERNATI	0.001%	97.257%
6635	SKISTAR AB	0.001%	97.258%
6636	MASTERLINK SECS	0.001%	97.260%
6637	PRECIOUS SHIPPI	0.001%	97.261%
6638	TAIHEI DENGYO	0.001%	97.263%
6639	MOTHERSON SUMI	0.001%	97.264%
6640	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.266%
6641	KPJ HEALTHCARE	0.001%	97.267%
6642	BURSA MALAYSIA	0.001%	97.269%
6643	INFRASTRUCTURE	0.001%	97.270%
6644	ZEHNDER GROUP A	0.001%	97.271%
6645	GLOW ENERGY	0.001%	97.273%
6646	BACHEM HLD AG-B	0.001%	97.274%
6647	OSAKI ELECTRIC	0.001%	97.276%
6648	SIERRA BANCORP COMMON STOCK	0.001%	97.277%
6649	LIFESTYLE INTER	0.001%	97.279%
6650	MARUWA CO LTD	0.001%	97.280%
6651	TORRENT PHARM	0.001%	97.282%
6652	MEDIA NUSANTARA	0.001%	97.283%
6653	CHINA MOLYBDENU	0.001%	97.285%
6654	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.286%
6655	ADITYA BIRLA FA	0.001%	97.287%
6656	CASETEK HOLDING	0.001%	97.289%
6657	TOWA PHARM CO L	0.001%	97.290%
6658	NIPPON DENKO CO	0.001%	97.292%
6659	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.293%
6660	AUSTRALIAN PHAR	0.001%	97.295%
6661	AEKYUNG PETROCH	0.001%	97.296%
6662	BANK OF PHILIPP	0.001%	97.298%
6663	KYOKUYO CO LTD	0.001%	97.299%
6664	ATEN INTERNATIO	0.001%	97.300%
6665	SANSIRI PUBLIC	0.001%	97.302%
6666	CENT PATTANA PU	0.001%	97.303%
6667	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	97.305%
6668	SANOMA OYJ	0.001%	97.306%
6669	BKW ENERGIE AG	0.001%	97.308%
6670	AICHI BANK	0.001%	97.309%
6671	DAIDO METAL CO	0.001%	97.311%
6672	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	97.312%
6673	MERMAID MARINE	0.001%	97.313%
6674	FINANCIAL PRODU	0.001%	97.315%
6675	EMIRA PROPERTY	0.001%	97.316%
6676	OBEROI REALTY L	0.001%	97.318%
6677	KOKUYO CO	0.001%	97.319%
6678	HKR INTL LTD	0.001%	97.321%
6679	SMARTONE TELECO	0.001%	97.322%
6680	CEMEX LATAM HLD	0.001%	97.323%
6681	SUPER-SOL	0.001%	97.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	SAF-HOLLAND SA	0.001%	97.326%
6683	OBIC	0.001%	97.328%
6684	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.329%
6685	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.331%
6686	GRUPO SIMEC S.A	0.001%	97.332%
6687	FRANK'S INTERNA	0.001%	97.333%
6688	TECO ELEC&MACHI	0.001%	97.335%
6689	CULP INC COMMON STOCK USD.05	0.001%	97.336%
6690	TOWA BANK	0.001%	97.338%
6691	AOI ELECTRONICS	0.001%	97.339%
6692	SIGURD MICROELE	0.001%	97.341%
6693	ST BARBARA MINE	0.001%	97.342%
6694	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.343%
6695	DANIELI & CO CO	0.001%	97.345%
6696	DAKTRONICS INC COMMON STOCK	0.001%	97.346%
6697	SUESS MICRO TEC	0.001%	97.348%
6698	COLOPL INC	0.001%	97.349%
6699	BIOTEST AG	0.001%	97.351%
6700	MAINSTREET EQUI	0.001%	97.352%
6701	CARD FACTORY PL	0.001%	97.353%
6702	BARNES & NOBLE	0.001%	97.355%
6703	YELLOW HAT LTD.	0.001%	97.356%
6704	GROWTHPOINT PRO	0.001%	97.358%
6705	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.359%
6706	CT ENVIRONMENTA	0.001%	97.360%
6707	HARASHIN CO LTD	0.001%	97.362%
6708	VZ HOLDING AG	0.001%	97.363%
6709	BUNKA SHUTTER C	0.001%	97.365%
6710	BANK OF CHONGQI	0.001%	97.366%
6711	VALID SOLUCOES	0.001%	97.368%
6712	HEARTLAND NEW Z	0.001%	97.369%
6713	LING SEN PRECIS	0.001%	97.370%
6714	VT HOLDINGS CO	0.001%	97.372%
6715	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.373%
6716	SPEEDCAST INTL	0.001%	97.375%
6717	GREATVIEW ASEPT	0.001%	97.376%
6718	CREDIT CORP GRO	0.001%	97.377%
6719	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.379%
6720	FERROLIGAS FERB	0.001%	97.380%
6721	JAIPRAKASH ASSO	0.001%	97.382%
6722	TENARIS S.A.	0.001%	97.383%
6723	GCL NEW ENERGY	0.001%	97.384%
6724	CLEANAWAY CO LT	0.001%	97.386%
6725	DAIICHI KIGENSO	0.001%	97.387%
6726	KARDEMIR KARABU	0.001%	97.389%
6727	FRASERS COMMERC	0.001%	97.390%
6728	SIIC ENVIRONMEN	0.001%	97.391%
6729	ARATA CORP	0.001%	97.393%
6730	LIPPO MALLS IN	0.001%	97.394%
6731	SHIZUOKAGAS CO	0.001%	97.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	RHONE-KLINIKUM	0.001%	97.397%
6733	NTT URBAN DEVEL	0.001%	97.398%
6734	COROMANDEL INTL	0.001%	97.400%
6735	BEIJER ALMA AB	0.001%	97.401%
6736	CHAROEN POK PHA	0.001%	97.403%
6737	SKANSKA AB	0.001%	97.404%
6738	HOKUETSU BANK	0.001%	97.405%
6739	WARABEYA NICHII	0.001%	97.407%
6740	VETROPACK HOLDI	0.001%	97.408%
6741	KT SKYLIFE CO L	0.001%	97.410%
6742	PHISON ELECTRON	0.001%	97.411%
6743	FANTASIA HOLDIN	0.001%	97.412%
6744	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.414%
6745	HK ELECTRIC INV	0.001%	97.415%
6746	FILINVEST LAND	0.001%	97.417%
6747	COAL INDIA LTD	0.001%	97.418%
6748	SCHWEITER TECH	0.001%	97.419%
6749	TONG YANG INV B	0.001%	97.421%
6750	PHOTO-ME INTERN	0.001%	97.422%
6751	AI HOLDINGS COR	0.001%	97.424%
6752	TIKKURILA OY	0.001%	97.425%
6753	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.426%
6754	WYNN MACAU LTD	0.001%	97.428%
6755	METROPOLITAN BA	0.001%	97.429%
6756	RAITO KOGYO CO	0.001%	97.431%
6757	TAIYO INK MFG C	0.001%	97.432%
6758	XING AG	0.001%	97.433%
6759	TORSTAR CORP CL	0.001%	97.435%
6760	OPAP SA	0.001%	97.436%
6761	PARIS ORLEANS S	0.001%	97.438%
6762	PREMIER FOODS	0.001%	97.439%
6763	FAMOUS BRANDS L	0.001%	97.440%
6764	LEYOU TECHNOLOG	0.001%	97.442%
6765	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.443%
6766	GP STRATEGIES C	0.001%	97.444%
6767	FACC AG	0.001%	97.446%
6768	PASONA GROUP IN	0.001%	97.447%
6769	SCHRODER REAL E	0.001%	97.449%
6770	TURKCELL ILETIS	0.001%	97.450%
6771	AMERICAN PUBLIC	0.001%	97.451%
6772	ONE HOSPITALITY	0.001%	97.453%
6773	WISDOM MARINE L	0.001%	97.454%
6774	DAEWOO SECURITI	0.001%	97.456%
6775	BELC CO LTD	0.001%	97.457%
6776	NEXEN TIRE CORP	0.001%	97.458%
6777	H&R GMBH & CO K	0.001%	97.460%
6778	SCHMOLZ+BICKENB	0.001%	97.461%
6779	INFRASTRUCTURA	0.001%	97.462%
6780	CHINA ZHEGTONG	0.001%	97.464%
6781	VOSSLOH AG	0.001%	97.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.467%
6783	NATIONAL STORAG	0.001%	97.468%
6784	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	97.469%
6785	VITAL HEALTHCAR	0.001%	97.471%
6786	FOCALTECH SYSTE	0.001%	97.472%
6787	YOUNGWON CORP	0.001%	97.473%
6788	WCT HOLDINGS BH	0.001%	97.475%
6789	GLOBAL MEDIACOM	0.001%	97.476%
6790	TECHTARGET COMMON STOCK USD.001	0.001%	97.478%
6791	FAR EAST DEPT	0.001%	97.479%
6792	JINDAL SAW LTD	0.001%	97.480%
6793	SAETA YIELD SA	0.001%	97.482%
6794	COMPAGNIE DES A	0.001%	97.483%
6795	MGI COUTIER	0.001%	97.484%
6796	METRO AG	0.001%	97.486%
6797	ZERIA PHARMACEU	0.001%	97.487%
6798	TAIWAN COGENERA	0.001%	97.489%
6799	GOL LINHAS AERE	0.001%	97.490%
6800	SBS HOLDINGS IN	0.001%	97.491%
6801	GRANITE OIL COR	0.001%	97.493%
6802	SAS AB	0.001%	97.494%
6803	OCEAN YIELD ASA	0.001%	97.495%
6804	GUANGSHEN RAILW	0.001%	97.497%
6805	FIAT CHRYSLER A	0.001%	97.498%
6806	AUSTRALIAN AGRI	0.001%	97.499%
6807	SMI HOLDINGS GR	0.001%	97.501%
6808	RIKEN CORP	0.001%	97.502%
6809	RORZE CORP	0.001%	97.504%
6810	BANDO CHEMICAL	0.001%	97.505%
6811	HANON SYSTEMS	0.001%	97.506%
6812	HYUNDAI DS,OLD	0.001%	97.508%
6813	KRBL LTD	0.001%	97.509%
6814	MAJOR CINEPLEX	0.001%	97.510%
6815	SCHOELLER BLECK	0.001%	97.512%
6816	AMSTERDAM COMMO	0.001%	97.513%
6817	STARHUB LIMITED	0.001%	97.514%
6818	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	97.516%
6819	ASTRA AGRO LEST	0.001%	97.517%
6820	IMMOBILIARE GRA	0.001%	97.518%
6821	XO GROUP INC COMMON STOCK USD.01	0.001%	97.520%
6822	VERITIV CORP COMMON STOCK USD.01	0.001%	97.521%
6823	NIPPON YUSOKI C	0.001%	97.522%
6824	ARGOSY PROPERTY	0.001%	97.524%
6825	TALK TALK TELEC	0.001%	97.525%
6826	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.526%
6827	VEIDEKKE ASA	0.001%	97.528%
6828	HANWA CO	0.001%	97.529%
6829	GEMTEK TECHNOLO	0.001%	97.531%
6830	HI-LEX CORP	0.001%	97.532%
6831	DONGFANG ELECT	0.001%	97.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	ZOJIRUSHI CORP	0.001%	97.535%
6833	EL PUERTO DE LI	0.001%	97.536%
6834	PC JEWELLER LIM	0.001%	97.537%
6835	TEJON RANCH CO	0.001%	97.539%
6836	MATSUYA FOODS C	0.001%	97.540%
6837	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.541%
6838	LANDEC CORP	0.001%	97.543%
6839	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.544%
6840	CIA SANEAMENTO	0.001%	97.545%
6841	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.547%
6842	ROBERT WALTERS	0.001%	97.548%
6843	ORIENT CORP	0.001%	97.549%
6844	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	97.551%
6845	HONGKONG&SHANG	0.001%	97.552%
6846	EVEN CONSTRUCTO	0.001%	97.553%
6847	ASANUMA CORP	0.001%	97.555%
6848	GLORIA MATERIAL	0.001%	97.556%
6849	PHOENIX HLDGS L	0.001%	97.557%
6850	EIS ECZACIBASI	0.001%	97.559%
6851	PRESSANCE CORPO	0.001%	97.560%
6852	NISSIN CORP	0.001%	97.561%
6853	MIQUEL Y COSTAS	0.001%	97.563%
6854	Y G-1	0.001%	97.564%
6855	ALONY HETZ	0.001%	97.565%
6856	PHILIPS LIGHTIN	0.001%	97.567%
6857	GL EVENTS	0.001%	97.568%
6858	BANKINTER SA	0.001%	97.569%
6859	ICHIYOSHI SECS	0.001%	97.571%
6860	SYSTEX CORPORAT	0.001%	97.572%
6861	FUSO CHEMICAL C	0.001%	97.573%
6862	MICHINOKU BANK	0.001%	97.575%
6863	PETRON CORP	0.001%	97.576%
6864	CADILA HEALTHCA	0.001%	97.577%
6865	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.579%
6866	DISCO CORPORATI	0.001%	97.580%
6867	SEIKAGAKU CORP	0.001%	97.581%
6868	TALGO SA	0.001%	97.583%
6869	TURKIYE SINAI K	0.001%	97.584%
6870	HANSON INTL TBK	0.001%	97.585%
6871	YUASA TRADING C	0.001%	97.587%
6872	AVEO GROUP	0.001%	97.588%
6873	LAI SUN DEVELOP	0.001%	97.589%
6874	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.591%
6875	PETRA DIAMONDS	0.001%	97.592%
6876	COCA-COLA FEMSA	0.001%	97.593%
6877	JAPARA HEALTHCA	0.001%	97.595%
6878	ECLAT TEXTILE C	0.001%	97.596%
6879	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.597%
6880	HUNTER DOUGLAS	0.001%	97.598%
6881	STS SEMICONDUCT	0.001%	97.600%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	HURCO COMPANIES INC COMMON STOCK	0.001%	97.601%
6883	ANGLO PACIFIC G	0.001%	97.602%
6884	TOWA CORP	0.001%	97.604%
6885	PROPERTY FOR IN	0.001%	97.605%
6886	FUKUDA CORP	0.001%	97.606%
6887	HOCHDORF HOLDIN	0.001%	97.608%
6888	ASSOCD INTL HOT	0.001%	97.609%
6889	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	97.610%
6890	SAKATA INX CORP	0.001%	97.612%
6891	IBASE TECHNOLOG	0.001%	97.613%
6892	TOYO KOHAN CO	0.001%	97.614%
6893	NIPPON KINZOKU	0.001%	97.616%
6894	O-NET COMMUNICA	0.001%	97.617%
6895	NATIONAL THERMA	0.001%	97.618%
6896	VIRTUS HEALTH L	0.001%	97.619%
6897	SOILBUILD BUSIN	0.001%	97.621%
6898	GRAPE KING INC	0.001%	97.622%
6899	FRASERS CENTREP	0.001%	97.623%
6900	TRUE NORTH COMM	0.001%	97.625%
6901	NICHII GAKKAN C	0.001%	97.626%
6902	MESA LABORATORIES INC COMMON STOCK	0.001%	97.627%
6903	ALIANSC E SHOPPI	0.001%	97.629%
6904	HOTEL SHILLA	0.001%	97.630%
6905	BRITISH AMERICA	0.001%	97.631%
6906	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	97.633%
6907	MITSUBISHI STEE	0.001%	97.634%
6908	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.635%
6909	HIGH ARCTIC ENE	0.001%	97.636%
6910	ARROW GLOBAL GR	0.001%	97.638%
6911	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.639%
6912	LI NING CO. LTD	0.001%	97.640%
6913	SCSK CORPORATIO	0.001%	97.642%
6914	GLOBAL POWER SY	0.001%	97.643%
6915	PHOENIX MECANO	0.001%	97.644%
6916	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	97.646%
6917	KUDELSKI S.A.	0.001%	97.647%
6918	MAH SING GROUP	0.001%	97.648%
6919	EHIME BANK	0.001%	97.649%
6920	ECO WORLD DEVL	0.001%	97.651%
6921	MIRAMAR HTEL &	0.001%	97.652%
6922	ARB CORP LTD	0.001%	97.653%
6923	HIMART CO LTD	0.001%	97.655%
6924	MITANI CORP	0.001%	97.656%
6925	SHIN ZU SHING C	0.001%	97.657%
6926	BRODRENE HARTMA	0.001%	97.658%
6927	MODEC INC	0.001%	97.660%
6928	HAILIANG EDUCAT	0.001%	97.661%
6929	METRO PACIFIC I	0.001%	97.662%
6930	TAEKWANG IND CO	0.001%	97.664%
6931	BRUNEL INTL	0.001%	97.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	CAWACHI LTD	0.001%	97.666%
6933	LOOKERS PLC	0.001%	97.667%
6934	METALLURGICAL C	0.001%	97.669%
6935	YIEH PHUI ENTS	0.001%	97.670%
6936	MCJ CO LTD	0.001%	97.671%
6937	KESKO OYJ	0.001%	97.673%
6938	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.674%
6939	TECNICAS REUNID	0.001%	97.675%
6940	BERJAYA CORPORA	0.001%	97.676%
6941	FIRST REIT	0.001%	97.678%
6942	MCMILLAN SHAKES	0.001%	97.679%
6943	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.680%
6944	LEXTAR ELECTRON	0.001%	97.682%
6945	CHINA SHENGMU O	0.001%	97.683%
6946	CLARION CO	0.001%	97.684%
6947	CHINA OVERSEAS	0.001%	97.685%
6948	AISAN INDUSTRY	0.001%	97.687%
6949	ZUG ESTATES HLD	0.001%	97.688%
6950	QAD INC A COMMON STOCK	0.001%	97.689%
6951	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.691%
6952	SOL SPA	0.001%	97.692%
6953	SL CORP	0.001%	97.693%
6954	CIA SANEAMENTO	0.001%	97.694%
6955	ORION CORP	0.001%	97.696%
6956	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.697%
6957	WASHTEC AG	0.001%	97.698%
6958	ROAD KING INFRA	0.001%	97.700%
6959	FRASERS HOSPITA	0.001%	97.701%
6960	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.702%
6961	SEMIRARA MINING	0.001%	97.703%
6962	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	97.705%
6963	TOKAI RUBBER IN	0.001%	97.706%
6964	ODFJELL DRILLIN	0.001%	97.707%
6965	HOKKAIDO ELEC P	0.001%	97.708%
6966	SENEX ENERGY LT	0.001%	97.710%
6967	E CL SA	0.001%	97.711%
6968	NITTETSU MINING	0.001%	97.712%
6969	TIANJIN PORT DE	0.001%	97.713%
6970	AKKA TECHNOLOGI	0.001%	97.715%
6971	SWECO AB	0.001%	97.716%
6972	FORMULA SYST(19	0.001%	97.717%
6973	UNITECH PRINTED	0.001%	97.719%
6974	QGEP PARTICIPAC	0.001%	97.720%
6975	QUALITAS CONTOL	0.001%	97.721%
6976	FIDEA HOLDINGS	0.001%	97.722%
6977	NEWALTA INC	0.001%	97.724%
6978	IRON BRIDGE RES	0.001%	97.725%
6979	ASAHI HOLDINGS	0.001%	97.726%
6980	SP SETIA	0.001%	97.727%
6981	CONCORD NEW ENE	0.001%	97.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	MEDCO ENERGI IN	0.001%	97.730%
6983	TOHO TITANIUM C	0.001%	97.731%
6984	VECTRUS INC COMMON STOCK USD.01	0.001%	97.732%
6985	UNILEVER INDONE	0.001%	97.734%
6986	TSUGAMI CORP	0.001%	97.735%
6987	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.736%
6988	G.U.D. HOLDINGS	0.001%	97.738%
6989	STANDARD LIFE I	0.001%	97.739%
6990	CEDAR REALTY TRUST INC REIT USD.06	0.001%	97.740%
6991	CLEVO	0.001%	97.741%
6992	SHINKONG SYNTHE	0.001%	97.743%
6993	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.744%
6994	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.745%
6995	BK OF SAGA	0.001%	97.746%
6996	UEM SUNRISE BHD	0.001%	97.748%
6997	EREX CO LTD	0.001%	97.749%
6998	RAMAYANA LESTAR	0.001%	97.750%
6999	WINGSTOP INC COMMON STOCK USD.01	0.001%	97.751%
7000	CORP INMOBILIAR	0.001%	97.753%
7001	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.754%
7002	SINGAPORE FINAN	0.001%	97.755%
7003	GROUPE CRIT	0.001%	97.756%
7004	TEKFEN HOLDING	0.001%	97.758%
7005	CHINA OIL & GAS	0.001%	97.759%
7006	KOREA KOLMAR CO	0.001%	97.760%
7007	MOUNT GIBSON IR	0.001%	97.761%
7008	PETRONAS DAGANG	0.001%	97.763%
7009	KASAI KOGYO CO	0.001%	97.764%
7010	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.765%
7011	YASUNAGA CORP	0.001%	97.766%
7012	SAKAI CHEMICAL	0.001%	97.768%
7013	CORP COMERCI SA	0.001%	97.769%
7014	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.770%
7015	AKASTOR ASA	0.001%	97.771%
7016	GINTECH ENERGY	0.001%	97.773%
7017	KPIT TECHNOLOGI	0.001%	97.774%
7018	Q TECHNOLOGY GR	0.001%	97.775%
7019	YUMESHIN HOLDIN	0.001%	97.776%
7020	CHAOWEI POWER H	0.001%	97.778%
7021	TRINITY MIRROR	0.001%	97.779%
7022	ATUL LTD	0.001%	97.780%
7023	UNIPAR UNIAO DE	0.001%	97.781%
7024	AXT INC COMMON STOCK USD.001	0.001%	97.783%
7025	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.784%
7026	GMO PAYMENT GAT	0.001%	97.785%
7027	ADCOCK INGRAM H	0.001%	97.786%
7028	UNID CO LTD	0.001%	97.788%
7029	TEXHONG TEXTILE	0.001%	97.789%
7030	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.790%
7031	SALMAR ASA	0.001%	97.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	WIJAYA KARYA	0.001%	97.792%
7033	GLADSTONE COMME	0.001%	97.794%
7034	COLTENE HOLDI	0.001%	97.795%
7035	MEKONOMEN AB	0.001%	97.796%
7036	SRI TRANG AGRO	0.001%	97.797%
7037	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.799%
7038	KARUR VYSYA BAN	0.001%	97.800%
7039	BROWN (N) GROUP	0.001%	97.801%
7040	SIGDO KOPPERS S	0.001%	97.802%
7041	HO BEE INVESTME	0.001%	97.804%
7042	TIAN GE INTERAC	0.001%	97.805%
7043	EUROMONEY INST	0.001%	97.806%
7044	CHINA METAL PRO	0.001%	97.807%
7045	SAIBU GAS CO	0.001%	97.809%
7046	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.810%
7047	COSTAMARE INC	0.001%	97.811%
7048	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	97.812%
7049	GODREJ CONSUMER	0.001%	97.813%
7050	DIC ASSET AG	0.001%	97.815%
7051	TT ELECTRONICS	0.001%	97.816%
7052	ACE HARDWARE IN	0.001%	97.817%
7053	KURABO INDUSTRI	0.001%	97.818%
7054	TEAM INC	0.001%	97.820%
7055	INPHI CORP COMMON STOCK	0.001%	97.821%
7056	SHANDONG CHENMI	0.001%	97.822%
7057	KINIK CO	0.001%	97.823%
7058	NAUTILUS GROUP	0.001%	97.824%
7059	ADVANCED WIRELE	0.001%	97.826%
7060	ACCESS CO LTD	0.001%	97.827%
7061	BURSON GROUP LT	0.001%	97.828%
7062	MIKUNI CORP	0.001%	97.829%
7063	BW LPG LTD	0.001%	97.831%
7064	JASA MARGA	0.001%	97.832%
7065	SUN PHARMACEUTI	0.001%	97.833%
7066	BANGKOK DUSIT M	0.001%	97.834%
7067	RADICO KHAITAN	0.001%	97.835%
7068	CVC BRASIL OP A	0.001%	97.837%
7069	DIVI'S LABORATO	0.001%	97.838%
7070	ELITE SEMICONDU	0.001%	97.839%
7071	MAX CO	0.001%	97.840%
7072	HAKDEX AB	0.001%	97.842%
7073	DIP CORPORATION	0.001%	97.843%
7074	CIA DE DIST INT	0.001%	97.844%
7075	SUMITOMO SEIKA	0.001%	97.845%
7076	BENEFIT ONE INC	0.001%	97.846%
7077	GMR INFRASTRUCT	0.001%	97.848%
7078	DYNAPACK INTL T	0.001%	97.849%
7079	CONTINENTAL HLD	0.001%	97.850%
7080	ENERCHINA HOLDI	0.001%	97.851%
7081	SANY HEAVY EQUI	0.001%	97.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	TECHNICOLOR	0.001%	97.854%
7083	RENEAS ELECTRO	0.001%	97.855%
7084	KARNATAKA BANK	0.001%	97.856%
7085	OPTO TECH CORPN	0.001%	97.857%
7086	GLOBERIDE INC	0.001%	97.858%
7087	BANK JABAR BANT	0.001%	97.860%
7088	ELECTRA	0.001%	97.861%
7089	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	97.862%
7090	UNION BNK OF IN	0.001%	97.863%
7091	FUJIBO HOLDINGS	0.001%	97.865%
7092	FORD OTOSAN	0.001%	97.866%
7093	51JOB INC ADR ADR USD.0001	0.001%	97.867%
7094	INDUSTR L FIN(IF	0.001%	97.868%
7095	TIME DOTCOM BHD	0.001%	97.869%
7096	DATANG INTL POW	0.001%	97.871%
7097	AIMS AMP CAPITA	0.001%	97.872%
7098	CELLCOM ISRAEL	0.001%	97.873%
7099	NESTLE INDIA	0.001%	97.874%
7100	AEROSPACE INDUS	0.001%	97.875%
7101	ROKKO BUTTER CO	0.001%	97.877%
7102	COLBUN S.A.	0.001%	97.878%
7103	HUNG POO CONSTR	0.001%	97.879%
7104	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.880%
7105	ENERGISA SA	0.001%	97.881%
7106	BORUSSIA DORTMU	0.001%	97.883%
7107	GREATEK ELECTRO	0.001%	97.884%
7108	KOREA GAS CORP	0.001%	97.885%
7109	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.886%
7110	MALAYSIA BUILD	0.001%	97.887%
7111	AUSTAL LTD	0.001%	97.889%
7112	AP THAILAND PCL	0.001%	97.890%
7113	HIRATA TECHNICA	0.001%	97.891%
7114	CAMBIAN GROUP P	0.001%	97.892%
7115	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	97.893%
7116	GUOCOLAND LTD	0.001%	97.894%
7117	FUJICCO CO	0.001%	97.896%
7118	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.897%
7119	NOVA MEASURING	0.001%	97.898%
7120	TAIFLEX SCIENTI	0.001%	97.899%
7121	SIA REIT INC	0.001%	97.900%
7122	YICHANG HEC CHA	0.001%	97.902%
7123	SOLOR A/S	0.001%	97.903%
7124	LPP SA	0.001%	97.904%
7125	CHINA SHINEWAY	0.001%	97.905%
7126	NORDIC SEMICOND	0.001%	97.906%
7127	YAMAZEN CORPORA	0.001%	97.908%
7128	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.909%
7129	SAKAI MOVING SE	0.001%	97.910%
7130	ARROWHEAD PROR	0.001%	97.911%
7131	YAKULT HONSHA C	0.001%	97.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SONG WON IND	0.001%	97.913%
7133	WEBJET LTD	0.001%	97.915%
7134	CHUDENKO CORP	0.001%	97.916%
7135	JAPAN PULP & PA	0.001%	97.917%
7136	DELTA DUNIA PET	0.001%	97.918%
7137	NETUREN CO	0.001%	97.919%
7138	TAKASAGO INTL C	0.001%	97.921%
7139	SEASPAN CORP	0.001%	97.922%
7140	HOWA MACHINERY	0.001%	97.923%
7141	WESTERN ENERGY	0.001%	97.924%
7142	ARITZIA INC	0.001%	97.925%
7143	ASKUL	0.001%	97.926%
7144	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	97.928%
7145	PIERRE & VACANC	0.001%	97.929%
7146	PP LONDON SUMAT	0.001%	97.930%
7147	TA CHEN STAINLE	0.001%	97.931%
7148	STOBART GROUP L	0.001%	97.932%
7149	HAP SENG CONSOL	0.001%	97.933%
7150	CCC SA	0.001%	97.935%
7151	UOA DEVELOPMENT	0.001%	97.936%
7152	TV TOKYO HLDG C	0.001%	97.937%
7153	DIGI INTL INC	0.001%	97.938%
7154	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.939%
7155	SEAH BESTEEL CO	0.001%	97.940%
7156	PTT PUBLIC COMP	0.001%	97.942%
7157	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	97.943%
7158	NAMESON	0.001%	97.944%
7159	GRUPO ARGOS S.A	0.001%	97.945%
7160	SANTOS BRASIL P	0.001%	97.946%
7161	ECORODOVIAS INF	0.001%	97.948%
7162	mitsui soko co	0.001%	97.949%
7163	CENTURIA INDUST	0.001%	97.950%
7164	AKTIA BANK OYJ	0.001%	97.951%
7165	KIKKOMAN CORP	0.001%	97.952%
7166	ROBINSONS RETAI	0.001%	97.953%
7167	KYOKUTO BOEKI K	0.001%	97.955%
7168	RYOSHOKU LTD	0.001%	97.956%
7169	GREAT EASTERN H	0.001%	97.957%
7170	SUPERBLOCK PCL	0.001%	97.958%
7171	TSUBAKI NAKASHI	0.001%	97.959%
7172	SMS CO LTD	0.001%	97.960%
7173	HIBIYA ENGINEER	0.001%	97.962%
7174	HARMONIC INC	0.001%	97.963%
7175	CLEARWATER SEAF	0.001%	97.964%
7176	UNIVERSAL MEDIC	0.001%	97.965%
7177	RELIANCE CAPITA	0.001%	97.966%
7178	SUN HUNG KAI CO	0.001%	97.967%
7179	KALBE FARMA	0.001%	97.968%
7180	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.970%
7181	SHOEI CO LTD	0.001%	97.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	AJANTA PHARMA	0.001%	97.972%
7183	ATEAM INC	0.001%	97.973%
7184	ASSET MANAGERS	0.001%	97.974%
7185	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.975%
7186	JSP CORP	0.001%	97.977%
7187	BES ENGINEERING	0.001%	97.978%
7188	DELEK GROUP	0.001%	97.979%
7189	PCHOME ONLINE I	0.001%	97.980%
7190	HOUSING DEVELOP	0.001%	97.981%
7191	E-COMMODITIES H	0.001%	97.982%
7192	IBERDROLA SA RT	0.001%	97.984%
7193	NAMURA SHIPBUIL	0.001%	97.985%
7194	STAR MICRONICS	0.001%	97.986%
7195	NETIA SA	0.001%	97.987%
7196	PANIN FINANCIAL	0.001%	97.988%
7197	KH NEOCHEM CO L	0.001%	97.989%
7198	CHAUN-CHOUNG TE	0.001%	97.990%
7199	GOLDSUN DEV/CON	0.001%	97.992%
7200	XINGDA INTERNAT	0.001%	97.993%
7201	INTERNATIONAL M	0.001%	97.994%
7202	DORIAN LPG LTD	0.001%	97.995%
7203	ANANDA DEVELOPM	0.001%	97.996%
7204	WELSPUN INDIA L	0.001%	97.997%
7205	GRUPO CEMENTOS	0.001%	97.999%
7206	DAI NIPPON TORY	0.001%	98.000%
7207	TOKAI CORP/GIFU	0.001%	98.001%
7208	METALS X LTD	0.001%	98.002%
7209	MULTIPLUS SA	0.001%	98.003%
7210	GPO AEROPORTUAR	0.001%	98.004%
7211	GEOX S.P.A.	0.001%	98.005%
7212	CLAS OHLSON AB	0.001%	98.007%
7213	T-GAIA CORP	0.001%	98.008%
7214	HI SUN TECH CHI	0.001%	98.009%
7215	TUNG THIH ELECT	0.001%	98.010%
7216	AFFICHAGE HOLDI	0.001%	98.011%
7217	SAMYANG CORP	0.001%	98.012%
7218	THAI VEGETABLE	0.001%	98.013%
7219	CHUNGHWA PRECIS	0.001%	98.015%
7220	U-MING MARINE	0.001%	98.016%
7221	BIOGAIA AB	0.001%	98.017%
7222	SHANGHAI DASHEN	0.001%	98.018%
7223	5N PLUS INC.	0.001%	98.019%
7224	BTB REAL ESTATE	0.001%	98.020%
7225	LINX SA	0.001%	98.021%
7226	I.T LIMITED	0.001%	98.023%
7227	WISETECH GLOBAL	0.001%	98.024%
7228	SCATEC SOLAR AS	0.001%	98.025%
7229	OITA BANK	0.001%	98.026%
7230	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.027%
7231	HEINEKEN MALAYS	0.001%	98.028%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	MOTECH INDUSTRI	0.001%	98.029%
7233	FINOLEX CABLES	0.001%	98.031%
7234	COMMUNISIS PLC	0.001%	98.032%
7235	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.033%
7236	BRUNELLO CUCINE	0.001%	98.034%
7237	CREDITO REAL SA	0.001%	98.035%
7238	COWEN INC COMMON STOCK USD.01	0.001%	98.036%
7239	CERVECERIAS UNI	0.001%	98.037%
7240	EIGHTEENTH BANK	0.001%	98.039%
7241	ADANI TRANSMISS	0.001%	98.040%
7242	MARUWA UNYU	0.001%	98.041%
7243	TSUKISHIMA KIKA	0.001%	98.042%
7244	JSR CORPORATION	0.001%	98.043%
7245	KRESNA	0.001%	98.044%
7246	LOTTE CONFECT	0.001%	98.045%
7247	QUALITY HOUSES	0.001%	98.046%
7248	MCBRIDE PLC	0.001%	98.048%
7249	KYUNG DONG	0.001%	98.049%
7250	SUNSHINE 10	0.001%	98.050%
7251	ADVA AG	0.001%	98.051%
7252	MAGNITOGORS-SPO	0.001%	98.052%
7253	IPCA LABORATORI	0.001%	98.053%
7254	HANDSOME CORP	0.001%	98.054%
7255	KYOEI STEEL LTD	0.001%	98.056%
7256	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.057%
7257	OKUMURA CORP	0.001%	98.058%
7258	ANSELL LTD	0.001%	98.059%
7259	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.060%
7260	HORNBAACH BAUMAR	0.001%	98.061%
7261	RAYMOND LTD	0.001%	98.062%
7262	VAISALA	0.001%	98.063%
7263	SAGA PLC	0.001%	98.065%
7264	NIHON NOHYAKU	0.001%	98.066%
7265	BIESSE	0.001%	98.067%
7266	NIPPON THOMPSON	0.001%	98.068%
7267	YOMIURI LAND CO	0.001%	98.069%
7268	WELCIA HOLDINGS	0.001%	98.070%
7269	VITROLIFE AB	0.001%	98.071%
7270	MEGACHIPS CORP	0.001%	98.072%
7271	BOIRON	0.001%	98.074%
7272	FORUS S.A.	0.001%	98.075%
7273	MK ELECTRON	0.001%	98.076%
7274	KAMEI CORP	0.001%	98.077%
7275	HOKUTO CORP	0.001%	98.078%
7276	METRO HOLDINGS	0.001%	98.079%
7277	PROSPERITY REIT	0.001%	98.080%
7278	COOPER ENERGY L	0.001%	98.081%
7279	YURTEC CORPORAT	0.001%	98.083%
7280	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.084%
7281	TOLI CORP	0.001%	98.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	LIVART CO LTD	0.001%	98.086%
7283	WEYCO GROUP INC	0.001%	98.087%
7284	WORLEYPARSONS	0.001%	98.088%
7285	DEA CAPITAL SPA	0.001%	98.089%
7286	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.090%
7287	PULSE SEISMIC	0.001%	98.091%
7288	ADVAN CO LTD	0.001%	98.093%
7289	CAPITAL® PRO	0.001%	98.094%
7290	ACOM CO	0.001%	98.095%
7291	CHINA SINGYES S	0.001%	98.096%
7292	UMW OIL & GAS C	0.001%	98.097%
7293	ORIOLA-KD CORP	0.001%	98.098%
7294	DAEWOONG CO LTD	0.001%	98.099%
7295	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.100%
7296	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.101%
7297	CENTURY TEXT &	0.001%	98.103%
7298	ROLAND DG CORP	0.001%	98.104%
7299	DAI-DAN CO	0.001%	98.105%
7300	BANCO DAVIVIEND	0.001%	98.106%
7301	ALPHA & OMEGA S	0.001%	98.107%
7302	SPH REIT	0.001%	98.108%
7303	THE NISSHIN OIL	0.001%	98.109%
7304	WOCKHARDT LIMIT	0.001%	98.110%
7305	SAMTY CO.LTD.	0.001%	98.111%
7306	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.113%
7307	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.114%
7308	GERDAU SA	0.001%	98.115%
7309	PANDA GREEN ENE	0.001%	98.116%
7310	ASCENTIAL PLC	0.001%	98.117%
7311	ALTRI SGPS S.A.	0.001%	98.118%
7312	SUNGWOO HITECH	0.001%	98.119%
7313	TAIWAN SECOM	0.001%	98.120%
7314	SPCG	0.001%	98.121%
7315	DUNI AB	0.001%	98.123%
7316	ADHI KARYA PERS	0.001%	98.124%
7317	ENPLAS CORP	0.001%	98.125%
7318	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.126%
7319	CMBC CAPITAL HO	0.001%	98.127%
7320	CALIX INC COMMON STOCK	0.001%	98.128%
7321	SINARMAS LAND	0.001%	98.129%
7322	IRISH CONTINENT	0.001%	98.130%
7323	SHINKO SHOJI CO	0.001%	98.131%
7324	NONG SHIM CO	0.001%	98.132%
7325	TOWNGAS CHINA C	0.001%	98.134%
7326	CHOLAMANDALAM I	0.001%	98.135%
7327	EMPRESA NACIONAL	0.001%	98.136%
7328	CSI PROPERTIES	0.001%	98.137%
7329	PKP CARGO SA	0.001%	98.138%
7330	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.139%
7331	HOCHIKI CORPORA	0.001%	98.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	YOSHINOYA D&C C	0.001%	98.141%
7333	CHONG HONG CONS	0.001%	98.142%
7334	HOTAI MOTOR CO	0.001%	98.143%
7335	NATIONAL GRID P	0.001%	98.145%
7336	SCANDI STANDARD	0.001%	98.146%
7337	CMC MAGNETICS C	0.001%	98.147%
7338	TOTETSU KOGYO C	0.001%	98.148%
7339	PARCO CO	0.001%	98.149%
7340	NVE CORP	0.001%	98.150%
7341	DAIWA INDUSTRIE	0.001%	98.151%
7342	SA SA INTL HLDG	0.001%	98.152%
7343	GAMEHOST INC	0.001%	98.153%
7344	DAITO PHARM	0.001%	98.154%
7345	SYNERGIE	0.001%	98.156%
7346	GENESIS ENERGY	0.001%	98.157%
7347	FUJI CO(TOKYO)	0.001%	98.158%
7348	CALBEE INC	0.001%	98.159%
7349	KOREA CIRCUIT C	0.001%	98.160%
7350	NISHIMATSUYA CH	0.001%	98.161%
7351	PRESIDENT SECS	0.001%	98.162%
7352	ALTIUM LTD	0.001%	98.163%
7353	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.164%
7354	BELLEVUE GROUP	0.001%	98.165%
7355	XXL ASA	0.001%	98.166%
7356	TEIKOKU SEN-I C	0.001%	98.168%
7357	STAGECOACH GROU	0.001%	98.169%
7358	ALUPAR INVEST S	0.001%	98.170%
7359	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.171%
7360	LOTTE NON-LIFE	0.001%	98.172%
7361	DOGAN HOLDINGS	0.001%	98.173%
7362	AGUAS ANDINAS S	0.001%	98.174%
7363	UNIDEN CORP	0.001%	98.175%
7364	SCANDIC HOTELS	0.001%	98.176%
7365	TOYO KANETSU KK	0.001%	98.177%
7366	CHINA SHANSHUI	0.001%	98.178%
7367	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.180%
7368	CGN MEIYA POWER	0.001%	98.181%
7369	SEA HOLDINGS LT	0.001%	98.182%
7370	COSAN LOGISTICA	0.001%	98.183%
7371	NAMCHOW CHEMICA	0.001%	98.184%
7372	CENTRAL CHINA R	0.001%	98.185%
7373	DEVELOPMENT SEC	0.001%	98.186%
7374	TYC BROTHER IND	0.001%	98.187%
7375	SHINKO PLANTECH	0.001%	98.188%
7376	GPO DE INVERSIO	0.001%	98.189%
7377	BAUER AG	0.001%	98.190%
7378	ADDTECH AB B SH	0.001%	98.191%
7379	MPACT LIMITED	0.001%	98.192%
7380	CRAFT BREWERS A	0.001%	98.194%
7381	TRANS COSMOS	0.001%	98.195%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.196%
7383	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.197%
7384	XIAMEN INTL POR	0.001%	98.198%
7385	RYOYO ELECTRO C	0.001%	98.199%
7386	PHILIPPINE NATL	0.001%	98.200%
7387	MANILA ELECTRIC	0.001%	98.201%
7388	CHINA AIRCRAFT	0.001%	98.202%
7389	NICE INFORMATIO	0.001%	98.203%
7390	CEDAR WOODS PRO	0.001%	98.204%
7391	RCF	0.001%	98.205%
7392	FIRST MINING GO	0.001%	98.206%
7393	DAI-ICHI SEIKO	0.001%	98.208%
7394	EDP RENOVAVEIS	0.001%	98.209%
7395	MELISRON LTD	0.001%	98.210%
7396	PROCTOR&GAMBLE	0.001%	98.211%
7397	UNIBAIL-RODAMCO	0.001%	98.212%
7398	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.213%
7399	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.214%
7400	CHINA LILANG LT	0.001%	98.215%
7401	WILH. WILHELMSE	0.001%	98.216%
7402	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.217%
7403	PARTRON CO LTD	0.001%	98.218%
7404	HANWHA NON-LIFE	0.001%	98.219%
7405	TECHNOLOGY ONE	0.001%	98.220%
7406	PETRON MALAYSIA	0.001%	98.221%
7407	TAI CHEUNG HLDG	0.001%	98.222%
7408	TORIDOLL CORPOR	0.001%	98.224%
7409	KOWLOON DEVMT	0.001%	98.225%
7410	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.226%
7411	BHARTI INFRATEL	0.001%	98.227%
7412	TOMSON GROUP	0.001%	98.228%
7413	DAIRY FARM INTL	0.001%	98.229%
7414	LC CORP S.A.	0.001%	98.230%
7415	ACTRON TECHNOLO	0.001%	98.231%
7416	ORACLE FIN SERV	0.001%	98.232%
7417	GREAT LAKES DRE	0.001%	98.233%
7418	SURUGA CO LTD	0.001%	98.234%
7419	TICON INDUSTRIA	0.001%	98.235%
7420	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	98.236%
7421	HISAKA WORKS LT	0.001%	98.237%
7422	IMAGICA ROBOT H	0.001%	98.238%
7423	SIPEF(PLANT FIN	0.001%	98.239%
7424	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.241%
7425	GRUPO INDUSTRIA	0.001%	98.242%
7426	TOURISM HOLDING	0.001%	98.243%
7427	REDCO PROPRTIE	0.001%	98.244%
7428	FRENCKEN GROUP	0.001%	98.245%
7429	DONG-A SOCIO	0.001%	98.246%
7430	SIMMTECH CO LTD	0.001%	98.247%
7431	HANSOL PAPER CO	0.001%	98.248%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	PUMA AG	0.001%	98.249%
7433	MONTEA SCA	0.001%	98.250%
7434	LG CORP	0.001%	98.251%
7435	KONISHI CO LTD	0.001%	98.252%
7436	MENORA MIVTACHI	0.001%	98.253%
7437	SAWIT SUMBERMAS	0.001%	98.254%
7438	MORGAN SINDALL	0.001%	98.255%
7439	KP TISSUE INC	0.001%	98.256%
7440	UNITED INTL ENT	0.001%	98.257%
7441	GALAXY RESOURCE	0.001%	98.258%
7442	FRONTLINE LTD/B	0.001%	98.260%
7443	OKURA INDUSTRIA	0.001%	98.261%
7444	NIPPON ROAD CO	0.001%	98.262%
7445	GUANGZHOU PHARM	0.001%	98.263%
7446	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.264%
7447	TRANCOM CO, LTD	0.001%	98.265%
7448	ZHONG AN REAL E	0.001%	98.266%
7449	NRW HOLDINGS LT	0.001%	98.267%
7450	FREIGHTWAYS LTD	0.001%	98.268%
7451	HODOGAYA CHEMIC	0.001%	98.269%
7452	DIGNITY PLC	0.001%	98.270%
7453	WILH WILHELMOSEN	0.001%	98.271%
7454	ENAV SPA	0.001%	98.272%
7455	SFA ENGINEERING	0.001%	98.273%
7456	TYMAN PLC	0.001%	98.274%
7457	STHREE	0.001%	98.275%
7458	OSJB HOLDINGS C	0.001%	98.276%
7459	KATAKURA INDS	0.001%	98.277%
7460	OOHIMEDIA LTD	0.001%	98.278%
7461	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.279%
7462	CHUGAI PHARM CO	0.001%	98.280%
7463	HYUNDAI ROTEM C	0.001%	98.282%
7464	BROOKFIELD REAL	0.001%	98.283%
7465	IMVESCOR RESTAU	0.001%	98.284%
7466	UNITED SPIRITS	0.001%	98.285%
7467	RANK GROUP PLC	0.001%	98.286%
7468	BETER BED HOLD	0.001%	98.287%
7469	STARZEN CO LTD	0.001%	98.288%
7470	SUNDARAM FINANC	0.001%	98.289%
7471	ORDINA NV	0.001%	98.290%
7472	REGAL HOTELS IN	0.001%	98.291%
7473	TONGYANG LIFE I	0.001%	98.292%
7474	MOUNTAIN PROVIN	0.001%	98.293%
7475	CHINA SUNTIEN G	0.001%	98.294%
7476	BWX LTD	0.001%	98.295%
7477	VAN LANSCHOT NV	0.001%	98.296%
7478	LIFE CORPORATIO	0.001%	98.297%
7479	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.298%
7480	F-TECH INC	0.001%	98.299%
7481	GLOBAL YATIRIM	0.001%	98.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	F&A AQUA HOLDIN	0.001%	98.301%
7483	GREE INC	0.001%	98.302%
7484	DAEHAN FLOUR MI	0.001%	98.303%
7485	JIN CO.LTD	0.001%	98.304%
7486	PERLIS PLANTATI	0.001%	98.305%
7487	UNIVERSAL CEMEN	0.001%	98.306%
7488	D-LINK	0.001%	98.307%
7489	JAPAN MEDICAL D	0.001%	98.308%
7490	AMBARELLA INC	0.001%	98.309%
7491	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.310%
7492	TENMA CORPORATI	0.001%	98.312%
7493	LINK AND MOTIVA	0.001%	98.313%
7494	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	98.314%
7495	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.315%
7496	CARNIVAL GROUP	0.001%	98.316%
7497	NAMYANG DAIRY P	0.001%	98.317%
7498	WINMARK CORP COMMON STOCK	0.001%	98.318%
7499	YP	0.001%	98.319%
7500	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.320%
7501	CORFICOLOMBIANA	0.001%	98.321%
7502	VERBIO VEREINIG	0.001%	98.322%
7503	ORACLE CORP JAP	0.001%	98.323%
7504	DONGWONIndustr	0.001%	98.324%
7505	RH COMMON STOCK USD.0001	0.001%	98.325%
7506	BULTEN AB	0.001%	98.326%
7507	MUNKSJO OYJ	0.001%	98.327%
7508	XIABUXIABU CATE	0.001%	98.328%
7509	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.329%
7510	MOMENTUM GROUP	0.001%	98.330%
7511	mitsui home co	0.001%	98.331%
7512	MIMASU SEMICOND	0.001%	98.332%
7513	ALPIQ HOLDING A	0.001%	98.333%
7514	POLYPLEX THAILA	0.001%	98.334%
7515	M DIAS BRANCO S	0.001%	98.335%
7516	CTCI CORP	0.001%	98.336%
7517	FAR EAST HOSPIT	0.001%	98.337%
7518	FURUKAWA BATTER	0.001%	98.338%
7519	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.339%
7520	B&B TOOLS AB	0.001%	98.340%
7521	ORANGE POLSKA	0.001%	98.341%
7522	VITAL KSK HOLDI	0.001%	98.342%
7523	INTOPS CO	0.001%	98.343%
7524	RELIANCE ENERGY	0.001%	98.344%
7525	TELESITES SAB D	0.001%	98.345%
7526	PETROPAVLOVSK	0.001%	98.346%
7527	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.347%
7528	CHINA RESOURCES	0.001%	98.348%
7529	LIMELIGHT NETW	0.001%	98.349%
7530	KEPPEL INFRASTR	0.001%	98.350%
7531	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	NICHIREKI CO LT	0.001%	98.352%
7533	UMW HLDGS BERHA	0.001%	98.353%
7534	VILLA WORLD LTD	0.001%	98.354%
7535	SOITEC	0.001%	98.355%
7536	SK TELECOM ADR	0.001%	98.356%
7537	MAN SE	0.001%	98.357%
7538	KENON HLDGS LTD	0.001%	98.358%
7539	TA YA ELEC WIR&	0.001%	98.359%
7540	ORASCOM DEVELOP	0.001%	98.360%
7541	NIPPON BEET SUG	0.001%	98.361%
7542	AXACTOR AB	0.001%	98.362%
7543	GRUPO SECURITY	0.001%	98.363%
7544	SADBHAV ENGINEE	0.001%	98.364%
7545	GOODBABY INTERN	0.001%	98.365%
7546	PAN INTL INDL	0.001%	98.366%
7547	ACETO CORP COMMON STOCK USD.01	0.001%	98.367%
7548	DAEDUCK GDS	0.001%	98.368%
7549	PACC OFFSHORE S	0.001%	98.369%
7550	MEGHMANI ORGANI	0.001%	98.370%
7551	SOCIEDAD MATRIZ	0.001%	98.371%
7552	LIG NEX1 CO LTD	0.001%	98.372%
7553	SOLIUM CAPITAL	0.001%	98.373%
7554	CROSS-HARBOUR H	0.001%	98.374%
7555	CHUNG HUNG STEE	0.001%	98.375%
7556	DHT HOLDINGS IN	0.001%	98.376%
7557	ALTEK CORP	0.001%	98.377%
7558	PEGASUS SEWING	0.001%	98.378%
7559	HB TECHNOLOGY C	0.001%	98.379%
7560	SEKISUI JUSHI C	0.001%	98.380%
7561	SECURITY BANK C	0.001%	98.381%
7562	STAR ASIAN INVE	0.001%	98.382%
7563	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.383%
7564	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.384%
7565	COMBA TELECOM S	0.001%	98.385%
7566	SOGEFI	0.001%	98.386%
7567	ASCENDAS HOSPIT	0.001%	98.387%
7568	LEWIS GROUP LTD	0.001%	98.388%
7569	CITIZENS INC COMMON STOCK	0.001%	98.389%
7570	PARTNER COMMUNI	0.001%	98.390%
7571	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.391%
7572	FUNAI ELECTRIC	0.001%	98.392%
7573	PAB K TJIWI KIM	0.001%	98.393%
7574	M&A CAPITAL PAR	0.001%	98.394%
7575	GREAT EASTERN S	0.001%	98.395%
7576	GUJARAT STATE F	0.001%	98.396%
7577	SHOUGANG CNCRD	0.001%	98.397%
7578	GOLD CIRCUIT EL	0.001%	98.398%
7579	ASIA VITAL COMP	0.001%	98.399%
7580	ATRIUM LJUNGBER	0.001%	98.400%
7581	BOUSTEAD HLDGS	0.001%	98.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.402%
7583	LITE-ON SEMICON	0.001%	98.403%
7584	CHIYODA INTEGRE	0.001%	98.404%
7585	DENYO CO	0.001%	98.405%
7586	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.406%
7587	INVESTORS CLOUD	0.001%	98.407%
7588	ALPHA CORP	0.001%	98.408%
7589	HMC INVESTMENT	0.001%	98.409%
7590	YARA INTERNATIO	0.001%	98.410%
7591	KURA CORPORATIO	0.001%	98.411%
7592	WAGeworks INC COMMON STOCK USD.001	0.001%	98.412%
7593	CHINA STEEL CHE	0.001%	98.413%
7594	G-RESOURCES GP	0.001%	98.414%
7595	SOLAR APPLIED M	0.001%	98.415%
7596	METAWATER CO LT	0.001%	98.416%
7597	IDI INSURANCE C	0.001%	98.417%
7598	ALDERMORE GROUP	0.001%	98.418%
7599	MEDICLINIC INTE	0.001%	98.419%
7600	MERITZ FINANCIA	0.001%	98.420%
7601	INGENIA COMMUNI	0.001%	98.421%
7602	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.422%
7603	SANYANG INDUSTR	0.001%	98.423%
7604	HENDERSON LAND	0.001%	98.424%
7605	SILICONWARE PRE	0.001%	98.425%
7606	BROADLEAF CO LT	0.001%	98.426%
7607	MOBILEONE LTD.	0.001%	98.427%
7608	AUSNUTRIA DAIRY	0.001%	98.428%
7609	BASTIDE LE CONF	0.001%	98.429%
7610	GULLIVER INTERN	0.001%	98.430%
7611	JAMCO COPORATIN	0.001%	98.431%
7612	PARK ELECTROCHE	0.001%	98.432%
7613	ICHINEN CO LTD	0.001%	98.432%
7614	DASSAULT SYSTEM	0.001%	98.433%
7615	SHINNIHON CORP	0.001%	98.434%
7616	YOUNGTEK ELECTR	0.001%	98.435%
7617	COLLINS FOOD LT	0.001%	98.436%
7618	VOYAGE GROUP IN	0.001%	98.437%
7619	HOTELES CITY EX	0.001%	98.438%
7620	RIDLEY CORP LTD	0.001%	98.439%
7621	RHEON AUTO MACH	0.001%	98.440%
7622	CHINESE ESTATES	0.001%	98.441%
7623	HAWKINS INC COMMON STOCK USD.05	0.001%	98.442%
7624	VIRGIN AUSTRALI	0.001%	98.443%
7625	WING ON CO INT	0.001%	98.444%
7626	COMPANHIA DE GA	0.001%	98.445%
7627	HAPPINET CORP	0.001%	98.446%
7628	SURMODICS INC COMMON STOCK USD.05	0.001%	98.447%
7629	SMA SOLAR TECHN	0.001%	98.448%
7630	LONMIN PLC	0.001%	98.449%
7631	CHINA AEROSPACE	0.001%	98.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	SKANDIABANKEN A	0.001%	98.451%
7633	SINON CORP	0.001%	98.452%
7634	OAD GAZPROM	0.001%	98.453%
7635	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.454%
7636	DSP GROUP INC	0.001%	98.455%
7637	GLAXOSMITHKLINE	0.001%	98.456%
7638	O-BANK CO LTD	0.001%	98.457%
7639	HAKUTO CO	0.001%	98.458%
7640	RAFFLES MEDICAL	0.001%	98.459%
7641	MURRAY & ROBERT	0.001%	98.460%
7642	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.461%
7643	HIDAY HIDAKA CO	0.001%	98.462%
7644	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.463%
7645	PETRONAS GAS	0.001%	98.463%
7646	CORPORATE TRAVE	0.001%	98.464%
7647	HARTALEGA HOLDI	0.001%	98.465%
7648	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.466%
7649	FLYTECH TECHNOL	0.001%	98.467%
7650	RIKEN VITAMIN C	0.001%	98.468%
7651	ELECOM CO LTD	0.001%	98.469%
7652	KAJARIA CERAMIC	0.001%	98.470%
7653	KATHMANDU HOLDI	0.001%	98.471%
7654	GR ED L'ESPRESS	0.001%	98.472%
7655	MAIRE TECNIMONT	0.001%	98.473%
7656	361 DEGREES INT	0.001%	98.474%
7657	BANK HANDLOWY W	0.001%	98.475%
7658	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.476%
7659	BEIJING GAS BLU	0.001%	98.477%
7660	BYGGMAX GROUP A	0.001%	98.478%
7661	FEDERAL CORP	0.001%	98.479%
7662	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.480%
7663	CATHEDRAL ENER	0.001%	98.481%
7664	GNCO	0.001%	98.482%
7665	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.483%
7666	HI-P INTERNATIO	0.001%	98.484%
7667	CNA GR PHAR	0.001%	98.485%
7668	BANK COOP AG	0.001%	98.485%
7669	ZALANDO SE	0.001%	98.486%
7670	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.487%
7671	ESTIA HELATH LT	0.001%	98.488%
7672	ETALON GROUP-GD	0.001%	98.489%
7673	ADITYA BIRLA CA	0.001%	98.490%
7674	GATEWAY LIFESTY	0.001%	98.491%
7675	INFOCOM CORP	0.001%	98.492%
7676	MODERN LAND CHI	0.001%	98.493%
7677	MITO SECURITIES	0.001%	98.494%
7678	DAIICHI JITSUGY	0.001%	98.495%
7679	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.496%
7680	KNOW IT AB	0.001%	98.497%
7681	FUJI CORP LTD/O	0.001%	98.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.499%
7683	TIM PARTICIPACOES SA ADR ADR	0.001%	98.500%
7684	DAISO CO	0.001%	98.501%
7685	MINATO BANK	0.001%	98.502%
7686	JAMMU & KASHMIR	0.001%	98.503%
7687	AICHI CORPORATI	0.001%	98.503%
7688	JK TYRE & INDUS	0.001%	98.504%
7689	STOLT-NIELSEN L	0.001%	98.505%
7690	RETELIT SPA	0.001%	98.506%
7691	PERSEUS MINING	0.001%	98.507%
7692	WINCANTON	0.001%	98.508%
7693	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	98.509%
7694	PNE WIND AG	0.001%	98.510%
7695	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.511%
7696	IDEC CORPORATIO	0.001%	98.512%
7697	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.513%
7698	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.514%
7699	PAL CO LTD	0.001%	98.515%
7700	RYOSAN CO	0.001%	98.516%
7701	CTI ENGINEERING	0.001%	98.517%
7702	EMBRAER SA SPON ADR ADR	0.001%	98.518%
7703	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.518%
7704	GET NICE HOLDIN	0.001%	98.519%
7705	AJ RENT CAR	0.001%	98.520%
7706	SRI REJEKI ISMA	0.001%	98.521%
7707	ASIA AVIATION P	0.001%	98.522%
7708	TOBISHIMA CORP	0.001%	98.523%
7709	RADNET INC COMMON STOCK USD.0001	0.001%	98.524%
7710	PT PAN INDONESIA	0.001%	98.525%
7711	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.526%
7712	IGB REAL ESTATE	0.001%	98.527%
7713	WHITESTONE REIT REIT USD.001	0.001%	98.528%
7714	CHINA SILVER GR	0.001%	98.529%
7715	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.530%
7716	TIPP24 SE	0.001%	98.531%
7717	SHW AG	0.001%	98.532%
7718	KOBAYASHI PHARM	0.001%	98.533%
7719	AKSA AKRILIK KI	0.001%	98.533%
7720	YPSOMED HOLDING	0.001%	98.534%
7721	ACTER CO LTD	0.001%	98.535%
7722	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.536%
7723	DEPO AUTO PARTS	0.001%	98.537%
7724	INTAGE INC	0.001%	98.538%
7725	SILICON INTEG S	0.001%	98.539%
7726	TELENAV INC COMMON STOCK USD.001	0.001%	98.540%
7727	CONSORCIO ARA S	0.001%	98.541%
7728	RENHE COMMERCIA	0.001%	98.542%
7729	PALFINGER AG	0.001%	98.543%
7730	CHIMEI MATERIAL	0.001%	98.544%
7731	PEPTIDREAM INC	0.001%	98.545%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	SYMPHONY HLDGS	0.001%	98.545%
7733	COWELL E HOLDIN	0.001%	98.546%
7734	DIRECIONAL ENGE	0.001%	98.547%
7735	HELLENIC EXCH H	0.001%	98.548%
7736	EMPEROR CAPITAL	0.001%	98.549%
7737	CHIBA KOGYO BAN	0.001%	98.550%
7738	CAMBRIDGE INDUS	0.001%	98.551%
7739	SBW	0.001%	98.552%
7740	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.553%
7741	FALCK RENEWABLE	0.001%	98.554%
7742	JU TENG INTERNA	0.001%	98.555%
7743	KINDOM CONSTRUC	0.001%	98.556%
7744	ONE LIBERTY PRO	0.001%	98.557%
7745	CENTRAL CHINA S	0.001%	98.557%
7746	ALLIED PROPERTI	0.001%	98.558%
7747	FARGLORY LAND D	0.001%	98.559%
7748	DAEWON PHARMACE	0.001%	98.560%
7749	LG FASHION CORP	0.001%	98.561%
7750	SAES GETTERS	0.001%	98.562%
7751	ANICOM HOLDINGS	0.001%	98.563%
7752	SMK CORP	0.001%	98.564%
7753	ICOM INCORPORAT	0.001%	98.565%
7754	HUADIAN POWER I	0.001%	98.566%
7755	JAC RECRUITMENT	0.001%	98.567%
7756	HYUNDAI HOME SH	0.001%	98.568%
7757	SINTEX PLASTICS	0.001%	98.569%
7758	LAYNE CHRISTENS	0.001%	98.569%
7759	TOA CORP	0.001%	98.570%
7760	BATA INDIA LTD	0.001%	98.571%
7761	mitsui HIGH TEC	0.001%	98.572%
7762	TCL MULTIMEDIA	0.001%	98.573%
7763	INFRASTRUTTURE	0.001%	98.574%
7764	HAGIHARA INDUST	0.001%	98.575%
7765	ENVESTNET INC COMMON STOCK	0.001%	98.576%
7766	TOYO TANSO CO L	0.001%	98.577%
7767	ADLER REAL ESTA	0.001%	98.578%
7768	PENDRAGON PLC	0.001%	98.579%
7769	COSTA GROUP HOL	0.001%	98.580%
7770	VERA BRADLEY INC COMMON STOCK	0.001%	98.580%
7771	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.581%
7772	PHIBRO ANIMAL H	0.001%	98.582%
7773	DARFON ELECTRON	0.001%	98.583%
7774	STRAUSS GROUP L	0.001%	98.584%
7775	KWS SAAT AG	0.001%	98.585%
7776	PLENUS CO	0.001%	98.586%
7777	PSG GROUP LTD	0.001%	98.587%
7778	CONCENTRADORA	0.001%	98.588%
7779	KAS BANK	0.001%	98.589%
7780	STERLITE TECHNO	0.001%	98.590%
7781	JUSTSYSTEM	0.001%	98.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	AKEBONO BRAKE I	0.001%	98.591%
7783	KOMERCNI BANKA	0.001%	98.592%
7784	ULTRA TECH CEMC	0.001%	98.593%
7785	OXFORD INSTRUME	0.001%	98.594%
7786	FOLKESTONE EDU	0.001%	98.595%
7787	KJB FINANCIAL G	0.001%	98.596%
7788	PERSISTENT SYST	0.001%	98.597%
7789	Technopolis Oyj	0.001%	98.598%
7790	APPLIED DEVELOP	0.001%	98.599%
7791	JUST DIAL LTD	0.001%	98.600%
7792	VIEWWORKS CO LTD	0.001%	98.600%
7793	AVIC INTERNATIO	0.001%	98.601%
7794	METAIR INVESTME	0.001%	98.602%
7795	S1 CORP	0.001%	98.603%
7796	DEXCOM INC COMMON STOCK USD.001	0.001%	98.604%
7797	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.605%
7798	IMF (AUSTRALIA)	0.001%	98.606%
7799	BOYAA INTERACTI	0.001%	98.607%
7800	AMER SOFTWARE I	0.001%	98.608%
7801	HANSOL LCD INC	0.001%	98.609%
7802	ABLYNX NV	0.001%	98.609%
7803	SDI CORP	0.001%	98.610%
7804	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.611%
7805	ATRIUM EUROPEAN	0.001%	98.612%
7806	NORDEX AG	0.001%	98.613%
7807	JUNGFRAUBAHN HL	0.001%	98.614%
7808	POSCO CHEMTECH	0.001%	98.615%
7809	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.616%
7810	COCA-COLA WEST	0.001%	98.617%
7811	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.618%
7812	TAIWAN SURFACE	0.001%	98.618%
7813	SANRIO CO	0.001%	98.619%
7814	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	98.620%
7815	JAPAN PETROLEUM	0.001%	98.621%
7816	KANSAI URBAN BA	0.001%	98.622%
7817	YINSON HOLDINGS	0.001%	98.623%
7818	XXENTRIA TECHNO	0.001%	98.624%
7819	NAVIGATOR GLOBA	0.001%	98.625%
7820	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.626%
7821	PT PAKUWON JATI	0.001%	98.626%
7822	SANKYO TATEYAMA	0.001%	98.627%
7823	TATA COMMUNICAT	0.001%	98.628%
7824	SOGO MEDICAL CO	0.001%	98.629%
7825	SEIKITOKYU KOGY	0.001%	98.630%
7826	SHINSHO CORP	0.001%	98.631%
7827	ENEL AMERICAS S	0.001%	98.632%
7828	KAIT	0.001%	98.633%
7829	EVERLIGHT CHEMI	0.001%	98.634%
7830	LAND MARK OPTOE	0.001%	98.635%
7831	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	PTC INDIA LTD	0.001%	98.636%
7833	SENTUL CITY TBK	0.001%	98.637%
7834	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.638%
7835	TUPY SA	0.001%	98.639%
7836	SINOLINK WORLDW	0.001%	98.640%
7837	TSUDAKOMA CORP	0.001%	98.641%
7838	HANJIN HEAVY IN	0.001%	98.642%
7839	ASTI	0.001%	98.642%
7840	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.643%
7841	JAPAN MATERIAL	0.001%	98.644%
7842	GLORIOUS PROPER	0.001%	98.645%
7843	UNITIL CORP COMMON STOCK	0.001%	98.646%
7844	COSMOS PHARMACE	0.001%	98.647%
7845	SCIENTEX BERHAD	0.001%	98.648%
7846	COLOUR LIFE SER	0.001%	98.649%
7847	TOKYO ENERGY&SY	0.001%	98.650%
7848	OBERBANK AG	0.001%	98.650%
7849	DCM SHRIRAM LTD	0.001%	98.651%
7850	KAPPAHL AB	0.001%	98.652%
7851	NOVATEK OAO	0.001%	98.653%
7852	CARMILA SA	0.001%	98.654%
7853	ALIO GOLD INC	0.001%	98.655%
7854	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.656%
7855	CALIDA HLDG	0.001%	98.657%
7856	CYBERDYNE INC	0.001%	98.657%
7857	NOMURA CO LTD	0.001%	98.658%
7858	ANEST IWATA COR	0.001%	98.659%
7859	HIOKI EE CORP	0.001%	98.660%
7860	ROO HSING	0.001%	98.661%
7861	SPEEDY HIRE PLC	0.001%	98.662%
7862	NIPPON PISTON R	0.001%	98.663%
7863	INTERVEST OFFIC	0.001%	98.664%
7864	HANMI PHARM CO	0.001%	98.664%
7865	SKF AB	0.001%	98.665%
7866	YAKUODO CO LTD	0.001%	98.666%
7867	TONG HSING ELEC	0.001%	98.667%
7868	FUDO CONSTRUCTI	0.001%	98.668%
7869	SIME DARBY BHD	0.001%	98.669%
7870	FUJITSU KIDEN	0.001%	98.670%
7871	MERCURIES & ASS	0.001%	98.671%
7872	INAGEYA CO LTD	0.001%	98.671%
7873	BANGKOK LIFE AS	0.001%	98.672%
7874	ORIENTAL HLDGS	0.001%	98.673%
7875	GRENKELEASING A	0.001%	98.674%
7876	RHI MAGNESITA N	0.001%	98.675%
7877	DEUTSCHE BANK M	0.001%	98.676%
7878	BESALCO SA	0.001%	98.677%
7879	CENTURIA METROP	0.001%	98.678%
7880	EMPRESAS LA POL	0.001%	98.678%
7881	BURKHALTER HOLD	0.001%	98.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	SUNNINGDALE TEC	0.001%	98.680%
7883	XERO LIMITED	0.001%	98.681%
7884	HANNSTOUCH SOLU	0.001%	98.682%
7885	PADINI HLDGS BH	0.001%	98.683%
7886	TIAN AN CHINA I	0.001%	98.684%
7887	TRISURA GROUP LTD COMMON STOCK	0.001%	98.685%
7888	TRANSACTION CAP	0.001%	98.685%
7889	NUFLARE TECHNOL	0.001%	98.686%
7890	NICE HOLDINGS C	0.001%	98.687%
7891	ROJANA INDUSTRI	0.001%	98.688%
7892	YOUNGONE CORP	0.001%	98.689%
7893	OLYMPIC STEEL I	0.001%	98.690%
7894	EVERBRIGHT SECU	0.001%	98.691%
7895	UTD INDUSTRIAL	0.001%	98.691%
7896	KOZA ANADOLU ME	0.001%	98.692%
7897	CONA RESOURCES	0.001%	98.693%
7898	MASISA SA	0.001%	98.694%
7899	AJISEN CHINA HO	0.001%	98.695%
7900	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.696%
7901	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.697%
7902	BANK PEMBANGUNA	0.001%	98.697%
7903	MEGAWIDE CONS C	0.001%	98.698%
7904	SUNONWEALTH ELE	0.001%	98.699%
7905	DOOSAN ENGINE C	0.001%	98.700%
7906	DILIP BUILD	0.001%	98.701%
7907	MATRIX	0.001%	98.702%
7908	SUN INTL LTD	0.001%	98.703%
7909	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.703%
7910	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.704%
7911	CHN INTL CAP (H	0.001%	98.705%
7912	SESA SPA	0.001%	98.706%
7913	HARIM CO LTD	0.001%	98.707%
7914	CHINA WATER IND	0.001%	98.708%
7915	MIDAS HLDGS	0.001%	98.709%
7916	CARE PROPERTY I	0.001%	98.709%
7917	CURRO HOLDINGS	0.001%	98.710%
7918	IWAICOSMO HLDGS	0.001%	98.711%
7919	NAN KANG RUBB T	0.001%	98.712%
7920	ISOLITE INSULAT	0.001%	98.713%
7921	GUJARAT NARM	0.001%	98.714%
7922	TELEFONICA BRAS	0.001%	98.715%
7923	CHINA YURUN FOO	0.001%	98.715%
7924	LOTES CO LTD	0.001%	98.716%
7925	WIJAYA KARYA BE	0.001%	98.717%
7926	TOP SPRING INTL	0.001%	98.718%
7927	SDL PLC	0.001%	98.719%
7928	GRUPO ROTOPLAS	0.001%	98.720%
7929	TKC CORPORATION	0.001%	98.721%
7930	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.721%
7931	HUVIS CORP	0.001%	98.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	AIRPORT CITY LT	0.001%	98.723%
7933	AMADA HOLDINGS	0.001%	98.724%
7934	SHIMIZU BANK	0.001%	98.725%
7935	NIPPON SODA CO	0.001%	98.726%
7936	PARROT	0.001%	98.727%
7937	MACA LIMITED	0.001%	98.727%
7938	SHENGJING BANK	0.001%	98.728%
7939	KENTUCKY FRIED	0.001%	98.729%
7940	ESSO(FRANCAISE)	0.001%	98.730%
7941	DUNELM GROUP PL	0.001%	98.731%
7942	ASIA PACIFIC	0.001%	98.732%
7943	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.733%
7944	STRIDE STAPLED	0.001%	98.733%
7945	ALBIS CO LTD	0.001%	98.734%
7946	NCC GROUP LTD.	0.001%	98.735%
7947	TOENEC CORP	0.001%	98.736%
7948	HIGASHI NIHON H	0.001%	98.737%
7949	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.738%
7950	AURAS TECHNOLOG	0.001%	98.738%
7951	NIPPON SEISEN C	0.001%	98.739%
7952	OPPENHEIMER HLD	0.001%	98.740%
7953	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.741%
7954	INOVALIS REAL E	0.001%	98.742%
7955	KUANGCHI SCIENC	0.001%	98.743%
7956	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.744%
7957	TOWER SEMICONDU	0.001%	98.744%
7958	QSC AG	0.001%	98.745%
7959	GUANGDONG NAN Y	0.001%	98.746%
7960	PUNCH INDUSTRY	0.001%	98.747%
7961	ARGO GRAPHICS I	0.001%	98.748%
7962	SOBHA LIMITED	0.001%	98.749%
7963	BANK PERMATA TB	0.001%	98.749%
7964	HOLTEK SEMICOND	0.001%	98.750%
7965	GS GLOBAL CORP	0.001%	98.751%
7966	MINISTOP CO	0.001%	98.752%
7967	TOKUSHU TOKAI H	0.001%	98.753%
7968	DENKI KOGYO CO	0.001%	98.754%
7969	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.754%
7970	CELSIA SA ESP	0.001%	98.755%
7971	VALUETRONICS HL	0.001%	98.756%
7972	BEC WORLD PUBLI	0.001%	98.757%
7973	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.758%
7974	LENZING AG	0.001%	98.759%
7975	NORTH MINING SH	0.001%	98.759%
7976	ALPHA NETWORKS	0.001%	98.760%
7977	DRAEGERWERK KGA	0.001%	98.761%
7978	ASIA CEMENT CO	0.001%	98.762%
7979	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	98.763%
7980	WISOL CO LTD	0.001%	98.764%
7981	MANDOM CORP	0.001%	98.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	INDIA CEMENTS	0.001%	98.765%
7983	KUSURI NO AOKI	0.001%	98.766%
7984	ANDHRA BANK	0.001%	98.767%
7985	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.768%
7986	ASCOPIAVE SPA	0.001%	98.769%
7987	MELCO RESORTS &	0.001%	98.769%
7988	BANK OF INDIA C	0.001%	98.770%
7989	HEIJMANS	0.001%	98.771%
7990	NEOWIZ GAMES CO	0.001%	98.772%
7991	MIRLE AUTOMATIO	0.001%	98.773%
7992	BRIGHT SMART SE	0.001%	98.774%
7993	HUADIAN FUXIN E	0.001%	98.774%
7994	SUNDRAM FASTNER	0.001%	98.775%
7995	VISTULA GROUP S	0.001%	98.776%
7996	YEUN CHYANG IND	0.001%	98.777%
7997	FREUND CORP	0.001%	98.778%
7998	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.779%
7999	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.779%
8000	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.780%
8001	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.781%
8002	KORTEK CORPN	0.001%	98.782%
8003	KYOBO SECURITIE	0.001%	98.783%
8004	SIAM CITY CEMEN	0.001%	98.784%
8005	OXLEY HOLDINGS	0.001%	98.784%
8006	GESCO AG	0.001%	98.785%
8007	APN OUTDOOR GRO	0.001%	98.786%
8008	HIROCA HOLDINGS	0.001%	98.787%
8009	MORESCO CORP	0.001%	98.788%
8010	IBSTOCK PLC	0.001%	98.789%
8011	NAN HAI CORPORA	0.001%	98.789%
8012	SAKAI HEAVY IND	0.001%	98.790%
8013	SILVER GRANT IN	0.001%	98.791%
8014	K&O ENERGY GROU	0.001%	98.792%
8015	DONGKUK STRUCTU	0.001%	98.793%
8016	SAJO INDUSTRIES	0.001%	98.793%
8017	KISCO CORP	0.001%	98.794%
8018	HELIOS TECHNO H	0.001%	98.795%
8019	CMIC HOLDINGS C	0.001%	98.796%
8020	SCALES CORP LTD	0.001%	98.797%
8021	CHUNG HSIN ELEC	0.001%	98.798%
8022	AUBAY	0.001%	98.798%
8023	NIPPON CHEM IND	0.001%	98.799%
8024	YG ENTERTAINMEN	0.001%	98.800%
8025	ALTAMIR AMBOISE	0.001%	98.801%
8026	ARENA REIT	0.001%	98.802%
8027	UMH PROP INC	0.001%	98.802%
8028	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.803%
8029	KAMEDA SEIKA CO	0.001%	98.804%
8030	ASIA HOLDINGS C	0.001%	98.805%
8031	MBK PCL	0.001%	98.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	BORYSZEW SA	0.001%	98.807%
8033	SIOEN INDUSTRIE	0.001%	98.807%
8034	HOKKO CHEMICAL	0.001%	98.808%
8035	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.809%
8036	NESTLE MALAY BH	0.001%	98.810%
8037	ASSYSTEM	0.001%	98.811%
8038	JOHN LAING GROU	0.001%	98.811%
8039	HUCHEMS FINE CH	0.001%	98.812%
8040	AMUSE INC	0.001%	98.813%
8041	PACK CORP	0.001%	98.814%
8042	HKBN LTD	0.001%	98.815%
8043	RATCHTHANI	0.001%	98.816%
8044	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.816%
8045	SAMSUNG SDI CO	0.001%	98.817%
8046	BEIJING NORTH S	0.001%	98.818%
8047	UNIVERSAL ROBIN	0.001%	98.819%
8048	YOKOWO CO LTD	0.001%	98.820%
8049	NIPPON CARBON C	0.001%	98.820%
8050	MONOGATARI CORP	0.001%	98.821%
8051	SEKERBANK	0.001%	98.822%
8052	PACT GROUP HOLD	0.001%	98.823%
8053	KYUNG DONG NAVI	0.001%	98.824%
8054	BERJAYA SPORTS	0.001%	98.824%
8055	SRE GROUP LTD	0.001%	98.825%
8056	MALAYSIA MINING	0.001%	98.826%
8057	SK CHEMICALS	0.001%	98.827%
8058	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.828%
8059	TAMEDIA AG	0.001%	98.829%
8060	SIAM GLOBAL HOU	0.001%	98.829%
8061	TOCHIGI BANK	0.001%	98.830%
8062	MUHAK CO LTD	0.001%	98.831%
8063	NISSIN SUGAR HO	0.001%	98.832%
8064	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.833%
8065	RICH DEVELOPMEN	0.001%	98.833%
8066	EXMAR	0.001%	98.834%
8067	SEKISUI PLASTIC	0.001%	98.835%
8068	TOPBI INTERNATI	0.001%	98.836%
8069	NISSHA PRINTING	0.001%	98.837%
8070	THERMADOR GROUP	0.001%	98.837%
8071	CHIP ENG SENG C	0.001%	98.838%
8072	INFIGEN ENERGY	0.001%	98.839%
8073	MACATAWA BANK CORP COMMON STOCK	0.001%	98.840%
8074	NAMHAE CHEMICAL	0.001%	98.841%
8075	CHINA SANJIANG	0.001%	98.841%
8076	CITY OFFICE REI	0.001%	98.842%
8077	LECTRA SYSTEMES	0.001%	98.843%
8078	BELLE CORPORATI	0.001%	98.844%
8079	GUJARAT GAS LTD	0.001%	98.845%
8080	YASUDA WAREHOUS	0.001%	98.845%
8081	CHARTER HALL LO	0.001%	98.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	REGAL REIT	0.001%	98.847%
8083	BEST WORLD	0.001%	98.848%
8084	GRAND BAOXIN AU	0.001%	98.849%
8085	KUKDO CHEMICAL	0.001%	98.849%
8086	GEORGE KENT MAL	0.001%	98.850%
8087	ICICI BANK	0.001%	98.851%
8088	GENTING PLANTA	0.001%	98.852%
8089	SK-ELECTRONICS	0.001%	98.853%
8090	ALE PROPERTY TR	0.001%	98.853%
8091	TAEWOONG CO	0.001%	98.854%
8092	LA DORIA SPA	0.001%	98.855%
8093	MILBON CO	0.001%	98.856%
8094	WONIK IPS CO LT	0.001%	98.857%
8095	UOB-KAY HIAN HO	0.001%	98.857%
8096	SPRINGLAND INTE	0.001%	98.858%
8097	DAIKEN CORP	0.001%	98.859%
8098	WEIQIAO TEXTILE	0.001%	98.860%
8099	SEWON CELLONTEC	0.001%	98.861%
8100	KOH YOUNG TECHN	0.001%	98.861%
8101	BANGKOK CHAIN H	0.001%	98.862%
8102	MEGA LIFESCIENC	0.001%	98.863%
8103	DOSHISHA CO	0.001%	98.864%
8104	SHIBUSAWA W'HOU	0.001%	98.865%
8105	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.865%
8106	EVS BROADCAST E	0.001%	98.866%
8107	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.867%
8108	MITSUI MINING C	0.001%	98.868%
8109	NL INDUSTRIES	0.001%	98.869%
8110	HEY SONG	0.001%	98.869%
8111	AVIANCA HOLDING	0.001%	98.870%
8112	P S CORPORATION	0.001%	98.871%
8113	RVH INC	0.001%	98.872%
8114	ELETRORBRAS COMM	0.001%	98.873%
8115	TAKE AND GIVE	0.001%	98.873%
8116	BOSCH LTD	0.001%	98.874%
8117	GOLD ROAD RESOU	0.001%	98.875%
8118	UNITED BREWERIE	0.001%	98.876%
8119	AIZAWA SECURITI	0.001%	98.876%
8120	WALLISER KANTON	0.001%	98.877%
8121	GURUNAVI INC	0.001%	98.878%
8122	WHAN IN PHARMAC	0.001%	98.879%
8123	KANTO TSUKUBA B	0.001%	98.880%
8124	JIMOTO HLDGS IN	0.001%	98.880%
8125	SUNWAY REAL EST	0.001%	98.881%
8126	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.882%
8127	GLOBE TRADE CEN	0.001%	98.883%
8128	LI PENG ENTERPR	0.001%	98.884%
8129	GEK GROUP OF CO	0.001%	98.884%
8130	DAOU DATA CORP	0.001%	98.885%
8131	CO-TECH	0.001%	98.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	PFIZER LTD	0.001%	98.887%
8133	SUNG KWANG BEND	0.001%	98.887%
8134	AKR CORPORINDO	0.001%	98.888%
8135	BUFAB AB	0.001%	98.889%
8136	FREIGHTCAR AMER	0.001%	98.890%
8137	CHINA XLX FERTI	0.001%	98.891%
8138	PROACT IT GROUP	0.001%	98.891%
8139	PVR LTD	0.001%	98.892%
8140	MIYAJI ENGINEER	0.001%	98.893%
8141	KONGSBERG GRUPP	0.001%	98.894%
8142	OPERA SOFTWARE	0.001%	98.895%
8143	SHIBAURA MECHAT	0.001%	98.895%
8144	NORTHWEST PIPE	0.001%	98.896%
8145	KAWAI MUSICAL I	0.001%	98.897%
8146	HIRATA CORP	0.001%	98.898%
8147	EKOVEST BHD	0.001%	98.898%
8148	HUIZHANG BANK C	0.001%	98.899%
8149	TEXWINCA HLDGS	0.001%	98.900%
8150	SCHIBSTED ASA	0.001%	98.901%
8151	BYUCKSAN CORP	0.001%	98.901%
8152	DAWNRAYS PHARMS	0.001%	98.902%
8153	SHENG SIONG GRO	0.001%	98.903%
8154	ZTE CORP	0.001%	98.904%
8155	KEIYO CO	0.001%	98.905%
8156	ENTRA ASA	0.001%	98.905%
8157	GUANGSHEN RAILW	0.001%	98.906%
8158	LIAN BENG GROUP	0.001%	98.907%
8159	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.908%
8160	AARTI INDS	0.001%	98.908%
8161	AOC HOLDINGS IN	0.001%	98.909%
8162	ISRA VISION AG	0.001%	98.910%
8163	HELLENIC PETROL	0.001%	98.911%
8164	GALATASARAY SPO	0.001%	98.912%
8165	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.912%
8166	AFFIN HLDGS BHD	0.001%	98.913%
8167	KUMHO INDUSTRIA	0.001%	98.914%
8168	CORONA CORP	0.001%	98.915%
8169	ACC LIMITED	0.001%	98.915%
8170	MATSUDA SANGYO	0.001%	98.916%
8171	KLOVERN AB B SH	0.001%	98.917%
8172	SOFTWARE AG	0.001%	98.918%
8173	IMASEN ELEC IND	0.001%	98.918%
8174	H+H INTERNATION	0.001%	98.919%
8175	MACAU LEGEND DE	0.001%	98.920%
8176	UNIZYX HOLDING	0.001%	98.921%
8177	HOSA INTERNATIO	0.001%	98.922%
8178	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.922%
8179	MOSHIMOSHI HOTL	0.001%	98.923%
8180	CARDNO LIMITED	0.001%	98.924%
8181	WAH LEE INDUSTR	0.001%	98.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	GUARARAPES CONF	0.001%	98.925%
8183	MANDALAY RESOUR	0.001%	98.926%
8184	FINOLEX INDUSTR	0.001%	98.927%
8185	WEST BANCORPORATION COMMON STOCK	0.001%	98.928%
8186	WASION METERS G	0.001%	98.928%
8187	DONGKUK INDUSTR	0.001%	98.929%
8188	HOOSIERS HOLDIN	0.001%	98.930%
8189	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.931%
8190	YASHILI INTL HL	0.001%	98.932%
8191	NITTA CORP	0.001%	98.932%
8192	FIRST GEN CORPO	0.001%	98.933%
8193	CITY LODGE HOTE	0.001%	98.934%
8194	SHELL REFINING(0.001%	98.935%
8195	MEARS GROUP PLC	0.001%	98.935%
8196	CHINA BANKING C	0.001%	98.936%
8197	MAYNE PHARMA GR	0.001%	98.937%
8198	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.938%
8199	ONOKEN CO LTD	0.001%	98.938%
8200	RELIGARE HEALTH	0.001%	98.939%
8201	GLOBAL&YUASA BA	0.001%	98.940%
8202	LAMPRELL PLC	0.001%	98.941%
8203	FAIRWOOD HOLDIN	0.001%	98.941%
8204	NEWOCEAN ENERGY	0.001%	98.942%
8205	SHANGHAI ZENDAI	0.001%	98.943%
8206	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.944%
8207	ON THE BEACH GR	0.001%	98.944%
8208	CHANGSHA ZOOMLI	0.001%	98.945%
8209	WASKITA BETON P	0.001%	98.946%
8210	PHOSAGRO OJSC	0.001%	98.947%
8211	PINGUELY-HAULOT	0.001%	98.947%
8212	HOPEFLUENT GP H	0.001%	98.948%
8213	DAE DUCK ELECTR	0.001%	98.949%
8214	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.950%
8215	TSURUMI MFG CO	0.001%	98.951%
8216	SYNTEC CONSTRUC	0.001%	98.951%
8217	ALINCO INC	0.001%	98.952%
8218	RUSHYDRO PJSC ADR ADR	0.001%	98.953%
8219	PIDILITE INDUST	0.001%	98.954%
8220	THINKWARE SYSTE	0.001%	98.954%
8221	MITSUJI + CO LTD SPONS ADR ADR	0.001%	98.955%
8222	STARTS PROCEED	0.001%	98.956%
8223	COX & KINGS LTD	0.001%	98.957%
8224	FENIX OUTDOOR I	0.001%	98.957%
8225	WOWOW INC	0.001%	98.958%
8226	ZOOPLA PROPERTY	0.001%	98.959%
8227	KEY COFFEE INC	0.001%	98.960%
8228	EIKEN CHEMICAL	0.001%	98.960%
8229	OILES CORPORATI	0.001%	98.961%
8230	GIKEN LTD	0.001%	98.962%
8231	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	KEC INTERNATION	0.001%	98.963%
8233	CHANNEL WELL TE	0.001%	98.964%
8234	RIGNET INC COMMON STOCK USD.001	0.001%	98.965%
8235	PLASSON INDUSTR	0.001%	98.966%
8236	DONGWON DEVELOP	0.001%	98.966%
8237	YANZHOU COAL MI	0.001%	98.967%
8238	TELEKOM MALAYSI	0.001%	98.968%
8239	RYODEN TRADING	0.001%	98.969%
8240	COMDIRECT BANK	0.001%	98.969%
8241	ATTENDO AB	0.001%	98.970%
8242	EAST CAPITAL EX	0.001%	98.971%
8243	JASMINE INTERNA	0.001%	98.971%
8244	ACHILLES CORP	0.001%	98.972%
8245	SEOHEE CONSTRUC	0.001%	98.973%
8246	QINGLING MOTORS	0.001%	98.974%
8247	NISSHIN FUDOSAN	0.001%	98.974%
8248	BUDIMEX	0.001%	98.975%
8249	PLASTIVALOIRE	0.001%	98.976%
8250	AIPHONE CO	0.001%	98.977%
8251	ETRON TECHNOLOG	0.001%	98.977%
8252	CAPITAL ENVIRON	0.001%	98.978%
8253	CITYCHAMP WATCH	0.001%	98.979%
8254	ASIA STD INTL G	0.001%	98.980%
8255	UNILEVER PLC	0.001%	98.980%
8256	KOREA ELEC TERM	0.001%	98.981%
8257	ASPEED TECHNOLO	0.001%	98.982%
8258	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.983%
8259	DAIKOKUTENBUSSA	0.001%	98.983%
8260	IMDEX LTD	0.001%	98.984%
8261	VILLAGE ROADSHO	0.001%	98.985%
8262	MEC COMPANY LTD	0.001%	98.986%
8263	TK CORP	0.001%	98.986%
8264	DELTA-GALIL IND	0.001%	98.987%
8265	LAND & HOUSE PU	0.001%	98.988%
8266	MICO LTD	0.001%	98.988%
8267	UNIVENTURES	0.001%	98.989%
8268	KAGOME CO, LTD	0.001%	98.990%
8269	NONG SHIM HOLDI	0.001%	98.991%
8270	COSMO LADY CHIN	0.001%	98.991%
8271	SOFTBANK TECHNO	0.001%	98.992%
8272	STUDIO ALICE CO	0.001%	98.993%
8273	CH KARNCHANG,FG	0.001%	98.994%
8274	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.994%
8275	COSCO INTERNATI	0.001%	98.995%
8276	L&F CO LTD	0.001%	98.996%
8277	NZ REFINING CO	0.001%	98.997%
8278	NZX LTD	0.001%	98.997%
8279	GL SCIENCES	0.001%	98.998%
8280	KITA-NIPPON BAN	0.001%	98.999%
8281	CITY UNION BANK	0.001%	98.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	FUKUSHIMA BANK	0.001%	99.000%
8283	NEC CAPITAL SOL	0.001%	99.001%
8284	TUAN SING HLDGS	0.001%	99.002%
8285	ORION CORP/REPU	0.001%	99.002%
8286	ELETRORBRAS PREF	0.001%	99.003%
8287	KOREA REAL ESTA	0.001%	99.004%
8288	CENTROTEC SUSTA	0.001%	99.005%
8289	SHN EXPRESSWAY	0.001%	99.005%
8290	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.006%
8291	HAN JIN TRANSPOR	0.001%	99.007%
8292	OYO CORPORATION	0.001%	99.008%
8293	HELBOR EMPREEND	0.001%	99.008%
8294	HANSEN TECHNOLO	0.001%	99.009%
8295	AD WORKS CO LTD	0.001%	99.010%
8296	PHX ENERGY SERV	0.001%	99.010%
8297	DR REDDYS LABS	0.001%	99.011%
8298	GROUPE OPEN	0.001%	99.012%
8299	IMMSI SPA	0.001%	99.013%
8300	SOLOCAL GROUP	0.001%	99.013%
8301	OPTRONTEC INC	0.001%	99.014%
8302	ANTENA 3 DE TEL	0.001%	99.015%
8303	OHSO FOOD SERV	0.001%	99.016%
8304	INNOTECH CORP	0.001%	99.016%
8305	EMLAK KONUT GYO	0.001%	99.017%
8306	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.018%
8307	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.018%
8308	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.019%
8309	TOYO SECURITIES	0.001%	99.020%
8310	HILTON FOOD GRO	0.001%	99.021%
8311	BIOTEQUE CORP	0.001%	99.021%
8312	CATHAY CONST	0.001%	99.022%
8313	MINOR INTL	0.001%	99.023%
8314	CUCKOO ELECTRON	0.001%	99.024%
8315	HEG LIMITED	0.001%	99.024%
8316	FUJITA KANKO IN	0.001%	99.025%
8317	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.026%
8318	BRACK CAPITAL P	0.001%	99.026%
8319	ORIENTAL WATCH	0.001%	99.027%
8320	TUBOS REUNIDOS	0.001%	99.028%
8321	KCTECH	0.001%	99.029%
8322	SUMISEKI HOLDIN	0.001%	99.029%
8323	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.030%
8324	BASLER AG	0.001%	99.031%
8325	LATTICE SEMICON	0.001%	99.031%
8326	TOYO WHARF & W	0.001%	99.032%
8327	EVOTEC OAI AG	0.001%	99.033%
8328	ORIENT SEMICOND	0.001%	99.034%
8329	INDOFOOD CBP SU	0.001%	99.034%
8330	CRCC HIGH-TECH	0.001%	99.035%
8331	TONAMI HOLDINGS	0.001%	99.036%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	GOCOMPARE.COM G	0.001%	99.036%
8333	VARDHMAN TEXTIL	0.001%	99.037%
8334	OLDTOWN BHD	0.001%	99.038%
8335	PICO FAR EAST H	0.001%	99.039%
8336	PUBLIC FINANCIA	0.001%	99.039%
8337	EASTERN & ORIEN	0.001%	99.040%
8338	V-GUARD IND	0.001%	99.041%
8339	CHINA OCEANWIDE	0.001%	99.041%
8340	CHICONY POWER T	0.001%	99.042%
8341	LACTO JAPAN CO	0.001%	99.043%
8342	CHINA ANIMATION	0.001%	99.044%
8343	TIPCO ASPHALT P	0.001%	99.044%
8344	PENN VIRGINIA CORP COMMON STOCK	0.001%	99.045%
8345	NATCO PHARM	0.001%	99.046%
8346	KAWADA TECHNOLO	0.001%	99.046%
8347	NORWEGIAN FINAN	0.001%	99.047%
8348	FEED ONE CO LTD	0.001%	99.048%
8349	LEALEA ENTERPRI	0.001%	99.049%
8350	DE LICACY INDUS	0.001%	99.049%
8351	CIA DE SANEAMEN	0.001%	99.050%
8352	SK TELECOM	0.001%	99.051%
8353	TELSTRA CORP-AD	0.001%	99.051%
8354	NETENT AB	0.001%	99.052%
8355	KR A/GLASS	0.001%	99.053%
8356	MEDICAL DATA VI	0.001%	99.054%
8357	IHLAS HOLDING	0.001%	99.054%
8358	MINMETALS LAND	0.001%	99.055%
8359	AMARA RAJA BATT	0.001%	99.056%
8360	CHLITINA HOLDIN	0.001%	99.056%
8361	RAMI LEVI CHAIN	0.001%	99.057%
8362	DAISAN BANK	0.001%	99.058%
8363	VILLAGE SUPERMA	0.001%	99.059%
8364	SPRING REAL EST	0.001%	99.059%
8365	SHRIRAM CITY UN	0.001%	99.060%
8366	GUJARAT STATE P	0.001%	99.061%
8367	MAX INDIA	0.001%	99.061%
8368	ZIGEXN CO LTD	0.001%	99.062%
8369	STARTEK INC	0.001%	99.063%
8370	ALIMAK GROUP AB	0.001%	99.063%
8371	KYOSAN ELECTRIC	0.001%	99.064%
8372	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.065%
8373	CREDITO VALTELL	0.001%	99.066%
8374	NIPPON FINE CHE	0.001%	99.066%
8375	CAPRO CORPN	0.001%	99.067%
8376	SILVER LAKE RES	0.001%	99.068%
8377	OKABE CO	0.001%	99.068%
8378	GRUPO AEROMEXIC	0.001%	99.069%
8379	SHIKIBO LTD	0.001%	99.070%
8380	IJT TECHNOLOGY	0.001%	99.070%
8381	LIGHT S.A.	0.001%	99.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	DAESANG HOLDING	0.001%	99.072%
8383	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.073%
8384	NOHMI BOSAI	0.001%	99.073%
8385	MARS ENGINEERIN	0.001%	99.074%
8386	CHEVALIER INTL	0.001%	99.075%
8387	SM INVESTMENTS	0.001%	99.075%
8388	TOMOKU CO	0.001%	99.076%
8389	HOIST FINANCE A	0.001%	99.077%
8390	MIE KOTSU GP HL	0.001%	99.077%
8391	TACHIBANA ELETE	0.001%	99.078%
8392	TECHNOPRO HLDGS	0.001%	99.079%
8393	HYUNDAI HCN CO	0.001%	99.080%
8394	CENTRAL SPORTS	0.001%	99.080%
8395	DECEUNINCK	0.001%	99.081%
8396	OSAKA STEEL CO	0.001%	99.082%
8397	BOSIDENG INTL H	0.001%	99.082%
8398	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.083%
8399	HYUNDAI CONSTRU	0.001%	99.084%
8400	KYOKUTO SECURIT	0.001%	99.084%
8401	WATAMI FOOD SER	0.001%	99.085%
8402	PARKSON RETAIL	0.001%	99.086%
8403	IHH HEALTHCARE	0.001%	99.086%
8404	CHINA AVIATION	0.001%	99.087%
8405	AICHI TOKEI DEN	0.001%	99.088%
8406	ANTON OILFIELD	0.001%	99.089%
8407	XUNLEI LTD ADR ADR USD.00025	0.001%	99.089%
8408	GREEN SEAL HOLD	0.001%	99.090%
8409	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.091%
8410	PAYPOINT	0.001%	99.091%
8411	ALEXANDER FORBE	0.001%	99.092%
8412	HANNSTAR BOARD	0.001%	99.093%
8413	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.093%
8414	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.094%
8415	SANEI ARCHITECT	0.001%	99.095%
8416	KUO TOONG INTER	0.001%	99.095%
8417	WELLING HOLD LT	0.001%	99.096%
8418	LANNA RESOURCES	0.001%	99.097%
8419	JAPAN WOOL TEXT	0.001%	99.097%
8420	T & K TOKA CO L	0.001%	99.098%
8421	PETRO RIO SA	0.001%	99.099%
8422	EUGENE INVS&SEC	0.001%	99.100%
8423	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.100%
8424	ENNOCONN CORP	0.001%	99.101%
8425	SHINY CHEMICAL	0.001%	99.102%
8426	YFC-BONEAGLE EL	0.001%	99.102%
8427	SOCO INTERNATIO	0.001%	99.103%
8428	UNITECH LIMITED	0.001%	99.104%
8429	GLOBE UNION IND	0.001%	99.104%
8430	OPUS GROUP AB	0.001%	99.105%
8431	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	BEIJING URBAN C	0.001%	99.106%
8433	UNIQUE ENGINEER	0.001%	99.107%
8434	DMS CO LTD	0.001%	99.108%
8435	GERRY WEBER INT	0.001%	99.108%
8436	DANAL	0.001%	99.109%
8437	ECLERX SERVICES	0.001%	99.110%
8438	REBOSIS PROPERT	0.001%	99.110%
8439	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.111%
8440	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.112%
8441	CHINA MERCHANTS	0.001%	99.112%
8442	AKITA DRILLING	0.001%	99.113%
8443	NAKANO CORP/TOK	0.001%	99.114%
8444	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.115%
8445	BRITANNIA INDUS	0.001%	99.115%
8446	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.116%
8447	SCORPIO BULKERS	0.001%	99.117%
8448	NAGATANIEN CO L	0.001%	99.117%
8449	LUNG YEN LIFE S	0.001%	99.118%
8450	RENTIAN TECHNOL	0.001%	99.119%
8451	STANDARD FOODS	0.001%	99.119%
8452	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.120%
8453	YUEXIU TRANSPOR	0.001%	99.121%
8454	FUKUI COMPUTER	0.001%	99.121%
8455	SINGAMAS CONTAI	0.001%	99.122%
8456	XP POWER LTD	0.001%	99.123%
8457	TIANJIN CAPITAL	0.001%	99.123%
8458	NIPPON SHINYAKU	0.001%	99.124%
8459	CHINA PETROLEUM	0.001%	99.125%
8460	GRUPO FAMSA SA	0.001%	99.125%
8461	SCHIBSTED ASA	0.001%	99.126%
8462	CHINA SUNSHINE	0.001%	99.127%
8463	TEXCELL	0.001%	99.127%
8464	HS INDUSTRIES C	0.001%	99.128%
8465	ELDERS LTD	0.001%	99.129%
8466	FUJIMI INC	0.001%	99.129%
8467	SENSHU ELECTRIC	0.001%	99.130%
8468	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.131%
8469	SINKO INDUSTRIE	0.001%	99.131%
8470	BATU KAWAN BHD	0.001%	99.132%
8471	FIRST TRACTOR C	0.001%	99.133%
8472	FERRARI NV	0.001%	99.133%
8473	NITTOC CONST CO	0.001%	99.134%
8474	BOLSA DE VALOR	0.001%	99.135%
8475	HUSQVARNA AB	0.001%	99.135%
8476	MEISEI INDUSTRI	0.001%	99.136%
8477	INGHAMS GROUP L	0.001%	99.137%
8478	QUESTERRE ENERG	0.001%	99.137%
8479	DISTELL GROUP L	0.001%	99.138%
8480	KOMATSU SEIREN	0.001%	99.139%
8481	POLLARD BANKNOT	0.001%	99.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	INFO SVS INTL	0.001%	99.140%
8483	ATRIA GROUP PLC	0.001%	99.141%
8484	DIOS FASTIGHETE	0.001%	99.142%
8485	RENAISSANCE INC	0.001%	99.142%
8486	THYE MING INDUS	0.001%	99.143%
8487	NEW PROVENANCE	0.001%	99.144%
8488	Minerva SA	0.001%	99.144%
8489	SWANCOR	0.001%	99.145%
8490	SOLARTECH ENERG	0.001%	99.146%
8491	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.146%
8492	KWANG DONG PHAR	0.001%	99.147%
8493	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.148%
8494	C UYEMURA & CO	0.001%	99.148%
8495	LUBELSKI WEGIEL	0.001%	99.149%
8496	TAOKAENOI	0.001%	99.150%
8497	EAST WEST BANKI	0.001%	99.150%
8498	AMADEUS FIRE AG	0.001%	99.151%
8499	DONGJIANG ENVIR	0.001%	99.152%
8500	TOKYO ROPE MFG	0.001%	99.152%
8501	ZIG SHENG INDL	0.001%	99.153%
8502	JALUX INC	0.001%	99.154%
8503	NIPPON COMMER D	0.001%	99.154%
8504	UNION BANK OF P	0.001%	99.155%
8505	FORMOSA LABORAT	0.001%	99.156%
8506	MITSUUROKO CO L	0.001%	99.156%
8507	SOC BAINS DE ME	0.001%	99.157%
8508	DONGJIN SEMICHE	0.001%	99.157%
8509	ICHIKOHIndustr	0.001%	99.158%
8510	SSANGYONG MOTOR	0.001%	99.159%
8511	NITTO KOHKI CO	0.001%	99.159%
8512	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.160%
8513	MATSUYA CO (TOK	0.001%	99.161%
8514	BR PROPERTIES S	0.001%	99.161%
8515	LEASINVEST REAL	0.001%	99.162%
8516	NICHIRIN CO LTD	0.001%	99.163%
8517	ZINWELL CORP	0.001%	99.163%
8518	TOC CO	0.001%	99.164%
8519	CHAIN STORE OKU	0.001%	99.165%
8520	FONTERRA SHAREH	0.001%	99.165%
8521	GRUPO NUTRESA S	0.001%	99.166%
8522	NEXT CO LTD	0.001%	99.167%
8523	TAIWAN LAND DEV	0.001%	99.167%
8524	RIMO INTERNATIO	0.001%	99.168%
8525	WAKACHIKU CONST	0.001%	99.169%
8526	SHANDONG XINHUA	0.001%	99.169%
8527	HOTEL PROPERTY	0.001%	99.170%
8528	TAIHO KOGYO	0.001%	99.171%
8529	KARO PHARMA AB	0.001%	99.171%
8530	SVI PCL-FOREIGN	0.001%	99.172%
8531	BMTC GROUP INC	0.001%	99.173%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	EVERGREEN INTL	0.001%	99.173%
8533	ALMA MEDIA CORP	0.001%	99.174%
8534	POSCO ICT CO LT	0.001%	99.175%
8535	EXCELSIOR MEDIC	0.001%	99.175%
8536	YEARIMDANG PUBL	0.001%	99.176%
8537	GENESIS LAND DE	0.001%	99.177%
8538	SESODA CORP	0.001%	99.177%
8539	MIE BANK LTD/TH	0.001%	99.178%
8540	AIXTRON SE	0.001%	99.179%
8541	CHILISIN ELECTR	0.001%	99.179%
8542	PC DEPOT CORP	0.001%	99.180%
8543	OENON HOLDINGS	0.001%	99.181%
8544	ITOCHU SHOKUHIN	0.001%	99.181%
8545	ASKA PHARMACEU	0.001%	99.182%
8546	ATSUGI NYLON IN	0.001%	99.183%
8547	ARTNATURE INC	0.001%	99.183%
8548	OKINAWA CELLULA	0.001%	99.184%
8549	T.HASEGAWA CO	0.001%	99.184%
8550	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.185%
8551	FUNAI CONSULTIN	0.001%	99.186%
8552	KITO CORP	0.001%	99.186%
8553	CRH PLC	0.001%	99.187%
8554	LUMENS CO LTD	0.001%	99.188%
8555	TELE COLUMBUS A	0.001%	99.188%
8556	AIRASIA X BHD	0.001%	99.189%
8557	FUSO PHARM	0.001%	99.190%
8558	MANILA WATER CO	0.001%	99.190%
8559	SAFILO GROUP SP	0.001%	99.191%
8560	SC ASSET CORPOR	0.001%	99.192%
8561	SHREE CEMENT LT	0.001%	99.192%
8562	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.193%
8563	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	99.194%
8564	CHUNG HWA PULP	0.001%	99.194%
8565	IRON FORCE INDU	0.001%	99.195%
8566	BELL SYSTEM24 H	0.001%	99.196%
8567	ITOKI CORP	0.001%	99.196%
8568	TAIWAN PCB TECH	0.001%	99.197%
8569	CAIRO COMMUNICA	0.001%	99.197%
8570	BGF RETAIL CO L	0.001%	99.198%
8571	AHRESTY CORP	0.001%	99.199%
8572	F-SECURE OYJ	0.001%	99.199%
8573	JAPAN CASH MACH	0.001%	99.200%
8574	ELETROPAULO MET	0.001%	99.201%
8575	STOCKMANN OYJ A	0.001%	99.201%
8576	ESUN HOLDINGS L	0.001%	99.202%
8577	CITY TELECOM (H	0.001%	99.203%
8578	HATSUN AGRO	0.001%	99.203%
8579	KURIMOTO	0.001%	99.204%
8580	FARMSCO	0.001%	99.205%
8581	MICROBIO CO LTD	0.001%	99.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	ROYAL BK SCOT G	0.001%	99.206%
8583	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.207%
8584	NATIONAL ALUMIN	0.001%	99.207%
8585	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.208%
8586	KMC KUEI MENG	0.001%	99.208%
8587	SAMSUNG ENGINEE	0.001%	99.209%
8588	ON-BRIGHT ELECT	0.001%	99.210%
8589	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.210%
8590	POONGSAN HOLDIN	0.001%	99.211%
8591	TCI CO LTD	0.001%	99.212%
8592	DAIKOKU DENKI C	0.001%	99.212%
8593	GIANPLUS TECHN	0.001%	99.213%
8594	WONIK MATERIALS	0.001%	99.214%
8595	APT SATELLITE	0.001%	99.214%
8596	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.215%
8597	SPIRE HEALTHCAR	0.001%	99.216%
8598	ITALIAN-THAI DE	0.001%	99.216%
8599	BANCO SANTANDER CHILE ADR ADR	0.001%	99.217%
8600	YOUNG POONG COR	0.001%	99.217%
8601	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.218%
8602	MORY INDUSTRIES	0.001%	99.219%
8603	HYUNDAI BNG STE	0.001%	99.219%
8604	SEIKO PMC CORP	0.001%	99.220%
8605	VANACHAI GROUP	0.001%	99.221%
8606	KYODO PRINTING	0.001%	99.221%
8607	HAICHANG HOLDIN	0.001%	99.222%
8608	NIPPON YAKIN KO	0.001%	99.223%
8609	ABILITY ENTERPR	0.001%	99.223%
8610	NORDAX GROUP AB	0.001%	99.224%
8611	HARDINGE INC	0.001%	99.224%
8612	MAKINO MILLING	0.001%	99.225%
8613	FURUSATO INDUST	0.001%	99.226%
8614	TAIWAN SOGO SHI	0.001%	99.226%
8615	AJIS CO LTD	0.001%	99.227%
8616	FUJI PHARM CO L	0.001%	99.228%
8617	SAMT CO LTD	0.001%	99.228%
8618	YOTAI REF	0.001%	99.229%
8619	OPT HOLDING INC	0.001%	99.230%
8620	CHINA ELEC OPTI	0.001%	99.230%
8621	CHINA STRATEGIC	0.001%	99.231%
8622	REGIS HEALTHCAR	0.001%	99.231%
8623	WELL SHIN TECHN	0.001%	99.232%
8624	MESOBLAST LTD	0.001%	99.233%
8625	SUNGCHANG ENTER	0.001%	99.233%
8626	INTL GAME SYSTE	0.001%	99.234%
8627	BIJOU BRIGITTE	0.001%	99.235%
8628	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.235%
8629	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.236%
8630	KH VATEC	0.001%	99.237%
8631	SUMMIT R/EST HL	0.001%	99.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	SANOI INDUSTRIA	0.001%	99.238%
8633	STO AG-PREFERRE	0.001%	99.238%
8634	LIANHUA SUPERMA	0.001%	99.239%
8635	SAWADA HOLDINGS	0.001%	99.240%
8636	ZENITAKA CORP	0.001%	99.240%
8637	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.241%
8638	SOCOVEDA SA	0.001%	99.242%
8639	GRAND KOREA LEI	0.001%	99.242%
8640	CHINA GREENLAND	0.001%	99.243%
8641	TOSHIBA PLANT K	0.001%	99.243%
8642	COSCO CAPITAL I	0.001%	99.244%
8643	CAPITOL HEALTH	0.001%	99.245%
8644	CAPITAL FIRST L	0.001%	99.245%
8645	YOULCHON CHEMIC	0.001%	99.246%
8646	RAYSEARCH LABOR	0.001%	99.247%
8647	ALUMINA LTD	0.001%	99.247%
8648	KANEMATSU ELEC	0.001%	99.248%
8649	YAHAGI CONST CO	0.001%	99.248%
8650	ARES ALLERGY HO	0.001%	99.249%
8651	ZHENGZHOU COAL	0.001%	99.250%
8652	YADEA GROUP HOL	0.001%	99.250%
8653	SHIPPING CP IND	0.001%	99.251%
8654	EXEL INDUSTRIES	0.001%	99.252%
8655	XINJIANG XINXIN	0.001%	99.252%
8656	CENIT AG SYSTEM	0.001%	99.253%
8657	L&K ENGINEERING	0.001%	99.253%
8658	TMAC RESOURCES	0.001%	99.254%
8659	VIRBAC	0.001%	99.255%
8660	SUZLON ENERGY L	0.001%	99.255%
8661	SANSHA ELECTRIC	0.001%	99.256%
8662	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.257%
8663	HINOKIYA	0.001%	99.257%
8664	ROHM CO	0.001%	99.258%
8665	E.I.D.-PARRY(IN	0.001%	99.258%
8666	POWER LOGICS	0.001%	99.259%
8667	ASIA POLYMER	0.001%	99.260%
8668	ASAHI ORGANIC C	0.001%	99.260%
8669	AUSTEM	0.001%	99.261%
8670	ZIX CORP COMMON STOCK USD.01	0.001%	99.261%
8671	SREI INFRASTRUC	0.001%	99.262%
8672	CIVEO CORP	0.001%	99.263%
8673	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.263%
8674	AMOT INVESTMENT	0.001%	99.264%
8675	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.265%
8676	TAIMIDE TCH	0.001%	99.265%
8677	GUANGDONG KELON	0.001%	99.266%
8678	KEPCO PLANT SER	0.001%	99.266%
8679	AUTOBACS SEVEN	0.001%	99.267%
8680	THE BASIC HOUSE	0.001%	99.268%
8681	HEUNGKUK FIRE&M	0.001%	99.268%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SABATE DIOSOS	0.001%	99.269%
8683	TECK RESOURCES	0.001%	99.269%
8684	NODA CORP	0.001%	99.270%
8685	ASTALDI	0.001%	99.271%
8686	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.271%
8687	SARTORIUS STEDI	0.001%	99.272%
8688	EL AL ISRAEL AI	0.001%	99.273%
8689	TURVO INTERNATI	0.001%	99.273%
8690	CHINA CHEM&PHAR	0.001%	99.274%
8691	RION CO LTD	0.001%	99.274%
8692	ARIAKE JAPAN CO	0.001%	99.275%
8693	NIPPON CARBIDE	0.001%	99.276%
8694	SUPALAI PCL-NVD	0.001%	99.276%
8695	KAROON GAS AUST	0.001%	99.277%
8696	SANYO SHOKAI	0.001%	99.277%
8697	QUANTA STORAGE	0.001%	99.278%
8698	BANCO DE BOGOTA	0.001%	99.279%
8699	SEBANG CO LTD	0.001%	99.279%
8700	SHOWBOX CORP	0.001%	99.280%
8701	QUABIT INMOBILI	0.001%	99.280%
8702	EBARA JITSUGYO	0.001%	99.281%
8703	IMARKETKOREA IN	0.001%	99.282%
8704	HARIMA CHEMICAL	0.001%	99.282%
8705	CREATE RESTAURA	0.001%	99.283%
8706	WEIKENGIndustr	0.001%	99.284%
8707	TA ENTERPRISE B	0.001%	99.284%
8708	MISAWA HOMES HO	0.001%	99.285%
8709	OTOKAR OTOMOTIV	0.001%	99.285%
8710	AEON CREDIT SER	0.001%	99.286%
8711	FEINTOOL INTERN	0.001%	99.287%
8712	ZENG HSING INDL	0.001%	99.287%
8713	ERAWAN GROUP	0.001%	99.288%
8714	BING-GRAE	0.001%	99.288%
8715	HOPEWELL HIGHWA	0.001%	99.289%
8716	POLYMET MINING	0.001%	99.290%
8717	BITTIUM OYJ	0.001%	99.290%
8718	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.291%
8719	ARDMORE SHIPPIN	0.001%	99.291%
8720	BASSO INDUSTRY	0.001%	99.292%
8721	MEIWA ESTATE CO	0.001%	99.293%
8722	WILLDAN GROUP I	0.001%	99.293%
8723	IVE GROUP LTD	0.001%	99.294%
8724	SAM YOUNG ELECT	0.001%	99.294%
8725	DATALOGIC SPA	0.001%	99.295%
8726	LH FINANCIAL GR	0.001%	99.296%
8727	NEL ASA	0.001%	99.296%
8728	QST INT	0.001%	99.297%
8729	MPI CORPORATION	0.001%	99.297%
8730	VISI MEDIA ASIA	0.001%	99.298%
8731	AVANTI	0.001%	99.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	XINYUAN REAL ES	0.001%	99.299%
8733	ALLAHABAD BANK	0.001%	99.300%
8734	GUJARAT FLUOROC	0.001%	99.300%
8735	SHINKAWA	0.001%	99.301%
8736	GUJARAT MINERAL	0.001%	99.302%
8737	INBODY CO LTD	0.001%	99.302%
8738	EDREAMS ODIGEO	0.001%	99.303%
8739	UFLEX LTD	0.001%	99.303%
8740	TAIWAN HIGH SPE	0.001%	99.304%
8741	DI CORP	0.001%	99.305%
8742	CARLO CAVAZZI H	0.001%	99.305%
8743	MITAC HOLDINGS	0.001%	99.306%
8744	HAESUNG DS	0.001%	99.306%
8745	LIFETECH SCIENT	0.001%	99.307%
8746	DAEJAN HOLDINGS	0.001%	99.308%
8747	MAISONS FRANCE	0.001%	99.308%
8748	STAR PETROLEUM	0.001%	99.309%
8749	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.309%
8750	AUSTBROKERS HLD	0.001%	99.310%
8751	NIHON TOKUSHU T	0.001%	99.311%
8752	SHANGHAI FUDAN	0.001%	99.311%
8753	VINDA INTERNATI	0.001%	99.312%
8754	MARATHON GOLD C	0.001%	99.312%
8755	IDU CO.	0.001%	99.313%
8756	AMATA CORP PUBL	0.001%	99.314%
8757	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.314%
8758	FRANCE BED HOLD	0.001%	99.315%
8759	KITAGAWA IRON W	0.001%	99.315%
8760	ZORLU ENRJI	0.001%	99.316%
8761	NICHIBAN CO	0.001%	99.316%
8762	OLAV THON EIEND	0.001%	99.317%
8763	WPP AUNZ LTD	0.001%	99.318%
8764	MARUZEN SHOWA U	0.001%	99.318%
8765	AUSTRALIAN UNIT	0.001%	99.319%
8766	TPV TECHNOLOGY	0.001%	99.319%
8767	CNA FIREFE	0.001%	99.320%
8768	UNICHEM LABS	0.001%	99.321%
8769	DEPOMED INC COMMON STOCK	0.001%	99.321%
8770	LAI SUN GARMENT	0.001%	99.322%
8771	GAFISA SA	0.001%	99.322%
8772	PRONEXUS INC	0.001%	99.323%
8773	GOLDEN MEDITECH	0.001%	99.324%
8774	APCB INC	0.001%	99.324%
8775	ADATA TECHNOLOG	0.001%	99.325%
8776	WOORI BANK SPON ADR ADR	0.001%	99.325%
8777	OSAKA ORGANIC C	0.001%	99.326%
8778	ASAHI PRINT	0.001%	99.327%
8779	SWEDOL AB	0.001%	99.327%
8780	CYBERTAN TECHNO	0.001%	99.328%
8781	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	NAC CO LTD	0.001%	99.329%
8783	VINY THAI	0.001%	99.329%
8784	SILICONWARE PRE	0.001%	99.330%
8785	KNM GROUP BERHA	0.001%	99.331%
8786	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.331%
8787	WUS PRINTD CIRC	0.001%	99.332%
8788	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.332%
8789	MASTER GLORY GR	0.001%	99.333%
8790	JAPAN PILE CORP	0.001%	99.334%
8791	HASTINGS GROUP	0.001%	99.334%
8792	MALAYSIAN PACIF	0.001%	99.335%
8793	SBS MEDIA HOLDI	0.001%	99.335%
8794	THURGAUER KANTO	0.001%	99.336%
8795	REGIONAL REIT L	0.001%	99.336%
8796	THROMBOGENICS N	0.001%	99.337%
8797	HANSOL CHEMICAL	0.001%	99.338%
8798	LOPEZ HOLDINGS	0.001%	99.338%
8799	CHINA ALL ACCES	0.001%	99.339%
8800	CSS INDUSTRIES	0.001%	99.339%
8801	CELLNEX TELECOM	0.001%	99.340%
8802	SAPPE PCL	0.001%	99.341%
8803	MILLS ESTRUTURA	0.001%	99.341%
8804	LE BELIER	0.001%	99.342%
8805	ADO PROPERTIES	0.001%	99.342%
8806	HUGEL INC	0.001%	99.343%
8807	HIRAMATSU INC	0.001%	99.343%
8808	LIFESTYLE CHINA	0.001%	99.344%
8809	SVENSKA CELLULO	0.001%	99.345%
8810	TAIWAN FU HSING	0.001%	99.345%
8811	MITSUBISHI PAPE	0.001%	99.346%
8812	EVA PRECISION I	0.001%	99.346%
8813	HWASUNGIndustr	0.001%	99.347%
8814	AGABANG&COMPANY	0.001%	99.347%
8815	NIEN MADE ENTER	0.001%	99.348%
8816	CHUKYO BANK	0.001%	99.349%
8817	AKATSUKI	0.001%	99.349%
8818	INTERNATIONAL S	0.001%	99.350%
8819	PRUMO LOGISTICA	0.001%	99.350%
8820	MORITO CO	0.001%	99.351%
8821	SCANDINAVIAN TO	0.001%	99.352%
8822	GILLETTE INDIA	0.001%	99.352%
8823	GUJARAT ALKALIE	0.001%	99.353%
8824	ABG SUNDAL COLL	0.001%	99.353%
8825	AVIC INTL HOLD	0.001%	99.354%
8826	SUGIMOTO & CO L	0.001%	99.354%
8827	JUSUNG ENGINEER	0.001%	99.355%
8828	SIRTEC INTERNAT	0.001%	99.356%
8829	TV AZTECA	0.001%	99.356%
8830	PACIFIC HOSPITA	0.001%	99.357%
8831	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.001%	99.357%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	HARBOUR CENTRE	0.001%	99.358%
8833	PROMATE ELECTRO	0.001%	99.358%
8834	ARISAWA MFG CO	0.001%	99.359%
8835	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.360%
8836	HEUNG-A SHIPPIN	0.001%	99.360%
8837	KANAGAWA CHUO K	0.001%	99.361%
8838	NORWAY ROYAL SA	0.001%	99.361%
8839	TOKMANNI GROUP	0.001%	99.362%
8840	GFT TECHNOLOGY	0.001%	99.362%
8841	LIBBEY INC COMMON STOCK USD.01	0.001%	99.363%
8842	KSH HOLDINGS LT	0.001%	99.364%
8843	JACKPOTJOY PLC	0.001%	99.364%
8844	KHON KAEN SUGAR	0.001%	99.365%
8845	ING BANK SLASKI	0.001%	99.365%
8846	TI FINANCIAL HO	0.001%	99.366%
8847	GUOLIAN SECURIT	0.001%	99.366%
8848	EZION HOLDINGS	0.001%	99.367%
8849	GOLDLION HLDGS	0.001%	99.368%
8850	I-SENS INC	0.001%	99.368%
8851	MAXVALU TOKAI C	0.001%	99.369%
8852	CROPENERGIES AG	0.001%	99.369%
8853	YOMEISHU SEIZO	0.001%	99.370%
8854	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.370%
8855	MOBILEPHONE TEL	0.001%	99.371%
8856	HSIN KUANG STEE	0.001%	99.372%
8857	HONG KONG AIRCR	0.001%	99.372%
8858	MAHINDRA & MAHI	0.001%	99.373%
8859	SURYA CITRA MED	0.001%	99.373%
8860	PHARMAENGINE IN	0.001%	99.374%
8861	CREATE SD HOLDI	0.001%	99.374%
8862	GODO STEEL	0.001%	99.375%
8863	RELIANCE HOME F	0.001%	99.376%
8864	MEDIA PRIMA BHD	0.001%	99.376%
8865	AUCKLAND INTERN	0.001%	99.377%
8866	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.377%
8867	DYNAGREEN ENVIR	0.001%	99.378%
8868	HANKUK CARBON C	0.001%	99.378%
8869	NICHIDEN CORP	0.001%	99.379%
8870	POYA CO LTD	0.001%	99.379%
8871	FALCO BIOSYSTEM	0.001%	99.380%
8872	FORMOSA ADVANCE	0.001%	99.381%
8873	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.381%
8874	BIGBEN INTERACT	0.001%	99.382%
8875	TK DEVELOPMENT	0.001%	99.382%
8876	ICHIA TECHNOLOG	0.001%	99.383%
8877	EAGLE NICE INTE	0.001%	99.383%
8878	HARBIN BANK CO	0.001%	99.384%
8879	BORUSAN BORU	0.001%	99.385%
8880	SYNLAIT MILK LT	0.001%	99.385%
8881	DAE WON KANG UP	0.001%	99.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	CHINA ELECTRIC	0.001%	99.386%
8883	MATRIX CONCEPTS	0.001%	99.387%
8884	TOVIS CO LTD	0.001%	99.387%
8885	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.388%
8886	FOOSUNG CO LTD	0.001%	99.388%
8887	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.389%
8888	I-NET CORP	0.001%	99.390%
8889	JAPAN BUSINESS	0.001%	99.390%
8890	ORGANO	0.001%	99.391%
8891	GRUPO AVAL ACCI	0.001%	99.391%
8892	EO TECHNICS CO	0.001%	99.392%
8893	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.392%
8894	MARVELOUS AQL I	0.001%	99.393%
8895	NIPPON DENWA SH	0.001%	99.393%
8896	YUNGSHIN GLOBAL	0.001%	99.394%
8897	ASCENCIO	0.001%	99.395%
8898	SHINSEGAE FOOD	0.001%	99.395%
8899	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.396%
8900	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.396%
8901	SEMPERIT AG HOL	0.001%	99.397%
8902	CIE FINANCIER T	0.001%	99.397%
8903	GOLFZON CO LTD	0.001%	99.398%
8904	FEDERAL BANK LT	0.001%	99.399%
8905	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.399%
8906	MAXIS BHD	0.001%	99.400%
8907	AEON CREDIT SER	0.001%	99.400%
8908	COLUMBUS A/S	0.001%	99.401%
8909	NISSEI ASB MACH	0.001%	99.401%
8910	KYUNGBANG LTD	0.001%	99.402%
8911	MASON FINANCIAL	0.001%	99.402%
8912	EGUARANTEE INC.	0.001%	99.403%
8913	FUSION PARTNERS	0.001%	99.404%
8914	KITANO CONST CO	0.001%	99.404%
8915	KOATSU GAS KOGY	0.001%	99.405%
8916	TOREX SEMICONDU	0.001%	99.405%
8917	NOVELION THERAPEUTICS INC COMMON STOCK	0.001%	99.406%
8918	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.406%
8919	MAHLE METAL LEV	0.001%	99.407%
8920	SCHALTBAU HOLDI	0.001%	99.407%
8921	JANOME SEWING M	0.001%	99.408%
8922	ATOM CORPORATIO	0.001%	99.409%
8923	KIRKLAND S INC COMMON STOCK	0.001%	99.409%
8924	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.410%
8925	RAMELIUS RESOUR	0.001%	99.410%
8926	TENWOW INTL HLD	0.001%	99.411%
8927	KOPIN CORP COMMON STOCK USD.01	0.001%	99.411%
8928	SANKO METAL IND	0.001%	99.412%
8929	ILSHIN SPINNING	0.001%	99.412%
8930	ORIENT OVERSEAS	0.001%	99.413%
8931	MINERA FRISCO S	0.001%	99.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	FORTIS HLTH (IN	0.001%	99.414%
8933	FURUNO ELECTRIC	0.001%	99.415%
8934	ENERGA SA	0.001%	99.415%
8935	TOKYO ELECTRON	0.001%	99.416%
8936	ACTIA GROUP	0.001%	99.416%
8937	FTD COS INC COMMON STOCK USD.0001	0.001%	99.417%
8938	NAKABAYASHI CO	0.001%	99.417%
8939	MATSUI CONST CO	0.001%	99.418%
8940	CHIA HSIN CEMEN	0.001%	99.418%
8941	SONAE CAPITAL S	0.001%	99.419%
8942	HOEGH LNG HOLDI	0.001%	99.419%
8943	SWCC SHOWA HOLD	0.001%	99.420%
8944	CHUETSU PULP&PA	0.001%	99.421%
8945	JW HOLDINGS COR	0.001%	99.421%
8946	LIU CHONG HING	0.001%	99.422%
8947	RAUBEX GROUP LT	0.001%	99.422%
8948	FJ NEXT CO LTD	0.001%	99.423%
8949	MIRAE ASSET LIF	0.001%	99.423%
8950	G-7 HOLDINGS IN	0.001%	99.424%
8951	KANGDA INTERNAT	0.001%	99.424%
8952	THORESEN THAI A	0.001%	99.425%
8953	NIPPON SHARYO	0.001%	99.425%
8954	SINCERE NAVIGAT	0.001%	99.426%
8955	ELBIT SYSTEMS L	0.001%	99.427%
8956	SEC CORPORATION	0.001%	99.427%
8957	TAKISAWA MACHIN	0.001%	99.428%
8958	GRUH FINANCE	0.001%	99.428%
8959	SHINKONG INSURA	0.001%	99.429%
8960	FIRST INTERNET BANCORP COMMON STOCK	0.001%	99.429%
8961	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.430%
8962	ARGAN SA	0.001%	99.430%
8963	TAIWAN CHINSAN	0.001%	99.431%
8964	CEMENTOS ARGOS	0.001%	99.431%
8965	INTILAND DEVPT	0.001%	99.432%
8966	SANYO ELEC RAIL	0.001%	99.432%
8967	CABCHARGE AUSTR	0.001%	99.433%
8968	HY LOK	0.001%	99.434%
8969	TOKYO KEIKI INC	0.001%	99.434%
8970	COSEL CO	0.001%	99.435%
8971	EKORNES ASA	0.001%	99.435%
8972	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.436%
8973	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.436%
8974	CHUANGS CONS IN	0.001%	99.437%
8975	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.001%	99.437%
8976	ALTISOURCE PORT	0.001%	99.438%
8977	SUNSPRING METAL	0.001%	99.438%
8978	HANSHIN CONSTRU	0.001%	99.439%
8979	NIHON CHOUZAI C	0.001%	99.439%
8980	TAKEEI CORPORAT	0.001%	99.440%
8981	RASSINI SAB DE	0.001%	99.440%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	BEIJING ENT MED	0.001%	99.441%
8983	RASA INDUSTRIES	0.001%	99.442%
8984	TAKIRON CO	0.001%	99.442%
8985	DEEPAK FERT&PE	0.001%	99.443%
8986	RELIANCE COMMUN	0.001%	99.443%
8987	ST. IVES PLC	0.001%	99.444%
8988	NIHON DENKEI CO	0.001%	99.444%
8989	SHINYOUNG SECS	0.001%	99.445%
8990	DELEK AUTOMOTIV	0.001%	99.445%
8991	HIMACHAL FUTURI	0.001%	99.446%
8992	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	99.446%
8993	CLS HOLDINGS PL	0.001%	99.447%
8994	BEST PACIFIC IN	0.001%	99.447%
8995	ACADEMEDIA AB	0.001%	99.448%
8996	DELTA PROPERTY	0.001%	99.448%
8997	OSK HOLDINGS BH	0.001%	99.449%
8998	PALIBURG HOLDIN	0.001%	99.450%
8999	SOLARTECH INTL	0.001%	99.450%
9000	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.451%
9001	AREZZO INDUSTRI	0.001%	99.451%
9002	DFS FURNITURE L	0.001%	99.452%
9003	TOYO ELECTRIC	0.001%	99.452%
9004	GRO-BELS CO LTD	0.001%	99.453%
9005	FORMOSAN RUBBER	0.001%	99.453%
9006	MONEY3 CORP LTD	0.001%	99.454%
9007	KEPPEL TELECOM&	0.001%	99.454%
9008	KISWIRE LTD	0.001%	99.455%
9009	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.455%
9010	ELECNOR SA	0.001%	99.456%
9011	NISSUI PHARM CO	0.001%	99.456%
9012	HNA HLDGS GP CO	0.001%	99.457%
9013	ITE TECH INC	0.001%	99.457%
9014	MINITUBISHI KAKO	0.001%	99.458%
9015	ENERGY DEVELOP	0.001%	99.458%
9016	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.459%
9017	CIA DE LOCACAO	0.001%	99.460%
9018	ASALEO CARE LTD	0.001%	99.460%
9019	SANYO TRADING C	0.001%	99.461%
9020	MAGMA FINCORP L	0.001%	99.461%
9021	NAPHTHA ISRAEL	0.001%	99.462%
9022	SHINWA KAIUN	0.001%	99.462%
9023	HYUNDAI CORP	0.001%	99.463%
9024	MARKETECH INTL	0.001%	99.463%
9025	ISU CHEMICAL	0.001%	99.464%
9026	ASHIMORI INDUST	0.001%	99.464%
9027	SWEDISH ORPHAN	0.001%	99.465%
9028	INTERPARK CORP	0.001%	99.465%
9029	SERVCORP	0.001%	99.466%
9030	NAUTILUS MINERA	0.001%	99.466%
9031	SKELLERUP HOLDI	0.001%	99.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	HIRANO TECSEED	0.001%	99.467%
9033	TAISEI LAMICK C	0.001%	99.468%
9034	ESSITY AKTIEBOL	0.001%	99.468%
9035	MR MAX CORP	0.001%	99.469%
9036	NEW HOPE CORP	0.001%	99.469%
9037	HIRAKAWA HEWTEC	0.001%	99.470%
9038	BALRAMPUR CHINI	0.001%	99.470%
9039	NAGANO BANK	0.001%	99.471%
9040	MALAYAN CEMENT	0.001%	99.471%
9041	KOMEDA HOLDINGS	0.001%	99.472%
9042	CHINA MODERN DA	0.001%	99.473%
9043	MODERNLAND REAL	0.001%	99.473%
9044	KATO WORKS CO	0.001%	99.474%
9045	MARUBUN CORP	0.001%	99.474%
9046	NITTOKU ENG CO	0.001%	99.475%
9047	OP FINANCIAL IN	0.001%	99.475%
9048	SHENYIN WANGUO(0.001%	99.476%
9049	YATAK VE YO	0.001%	99.476%
9050	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.477%
9051	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.477%
9052	SAM KWANG GLASS	0.001%	99.478%
9053	NICHIDENBO	0.001%	99.478%
9054	GUJARAT PIPAVAV	0.001%	99.479%
9055	SUPREMEX INC	0.001%	99.479%
9056	ATLAS FINANCIAL	0.001%	99.480%
9057	CENTRAL SEC PAT	0.001%	99.480%
9058	SATA SHOJI CORP	0.001%	99.481%
9059	COLABOR GROUP I	0.001%	99.481%
9060	TUNE INS HOLDIN	0.001%	99.482%
9061	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.482%
9062	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.483%
9063	QLIRO GROUP AB	0.001%	99.483%
9064	BIMB HLDGS BERH	0.001%	99.484%
9065	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.484%
9066	WIZ SOL CORR DE	0.001%	99.485%
9067	HEXAGON COMPOSI	0.001%	99.485%
9068	HARIM HOLDINGS	0.001%	99.486%
9069	CAPITA GROUP PL	0.001%	99.486%
9070	ESPRINET SPA	0.001%	99.487%
9071	HAGIWARA ELECTR	0.001%	99.487%
9072	CARLSBERG BREWE	0.001%	99.488%
9073	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.488%
9074	ASCENDAS INDIA	0.001%	99.489%
9075	TOYO CORPORATIO	0.001%	99.489%
9076	NIHON ESLEAD CO	0.001%	99.490%
9077	NITTO SEIKO CO	0.001%	99.490%
9078	TAIKO BANK	0.001%	99.491%
9079	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.491%
9080	KINGSWAY FINANC	0.001%	99.492%
9081	TER BEKE SA	0.001%	99.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	TONICHI CARLIFE	0.001%	99.493%
9083	ESSEX BIO-TECHN	0.001%	99.493%
9084	HIROSE ELECTRIC	0.001%	99.494%
9085	TOA CORP	0.001%	99.494%
9086	KOHSOKU CORP	0.001%	99.495%
9087	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.495%
9088	MICROPORT SCIEN	0.001%	99.496%
9089	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.496%
9090	SHINING BUILDIN	0.001%	99.497%
9091	TEIKOKU TSUSHIN	0.001%	99.497%
9092	ISC CO LTD	0.001%	99.498%
9093	ENF TECHNOLOGY	0.001%	99.498%
9094	SPARX ASSET MAN	0.001%	99.499%
9095	LOTUS BAKERIES	0.001%	99.499%
9096	IWAKI & CO LTD	0.001%	99.500%
9097	GETIN NOBLE BA	0.001%	99.500%
9098	HONG FOK CORP	0.001%	99.501%
9099	SEOHAN CO LTD	0.000%	99.501%
9100	DEUTZ AG	0.000%	99.502%
9101	RISO KAGAKU COR	0.000%	99.502%
9102	AEON CO. (M) BH	0.000%	99.503%
9103	TOTAL ACCESS CO	0.000%	99.503%
9104	EMPERIA HOLDING	0.000%	99.504%
9105	NIP AIR CON	0.000%	99.504%
9106	SUNJIN	0.000%	99.505%
9107	BONHEUR ASA	0.000%	99.505%
9108	FLEURY MICHON	0.000%	99.506%
9109	BANGKOK BANK	0.000%	99.506%
9110	ANADOLU SIGORTA	0.000%	99.507%
9111	K.C. TECH	0.000%	99.507%
9112	MANI INC	0.000%	99.508%
9113	HO TUNG CHEMICA	0.000%	99.508%
9114	CANON ELECTRONI	0.000%	99.509%
9115	ACBEL POLYTECH	0.000%	99.509%
9116	SILVER CHEF LTD	0.000%	99.510%
9117	EUROCASH SA	0.000%	99.510%
9118	TOKYU RECREATIO	0.000%	99.511%
9119	MEIKO NETWORK J	0.000%	99.511%
9120	MAEZAWA KYUSO I	0.000%	99.512%
9121	TOA OIL CO LTD	0.000%	99.512%
9122	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.513%
9123	GLOBAL MIXED MO	0.000%	99.513%
9124	DAIHATSU DIESEL	0.000%	99.514%
9125	SUPERLOOP LTD	0.000%	99.514%
9126	RESILUX	0.000%	99.515%
9127	BAYSIDE LAND CO	0.000%	99.515%
9128	HOKUETSU INDS C	0.000%	99.516%
9129	DEOLEO SA	0.000%	99.516%
9130	MUCKLOW(A&J) GR	0.000%	99.517%
9131	KROSAKI CORP	0.000%	99.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	FANG HOLDINGS LTD ADR ADR	0.000%	99.518%
9133	CHINA BILLS FIN	0.000%	99.518%
9134	ANHUI EXPRESSWA	0.000%	99.519%
9135	KANADEN CORP	0.000%	99.519%
9136	BLUE DART EXPRE	0.000%	99.520%
9137	TOYO RADIATOR C	0.000%	99.520%
9138	HUONS CO LTD	0.000%	99.521%
9139	NHPC LTD	0.000%	99.521%
9140	WESTAR ENERGY I	0.000%	99.522%
9141	ASIA CEMENT CHI	0.000%	99.522%
9142	KUOYANG CONSTRU	0.000%	99.523%
9143	CNQC INTERNATIO	0.000%	99.523%
9144	UNION BK OF TAI	0.000%	99.524%
9145	BK OF GREECE	0.000%	99.524%
9146	ORIENTAL BK OF	0.000%	99.525%
9147	BIRLA CORP LTD	0.000%	99.525%
9148	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.526%
9149	mitsui matsushi	0.000%	99.526%
9150	SAMMOK S-FORM C	0.000%	99.527%
9151	SOFT-WORLD INTL	0.000%	99.527%
9152	NAKAMURAYA CO L	0.000%	99.528%
9153	DAIHAN	0.000%	99.528%
9154	TOA DORO KOGYO	0.000%	99.529%
9155	KIER GROUP	0.000%	99.529%
9156	LAGERCANTZ GRO	0.000%	99.530%
9157	NIPPON CONCRETE	0.000%	99.530%
9158	SEKONIX CO LTD	0.000%	99.531%
9159	SHINAGAWA FUEL	0.000%	99.531%
9160	TACHIKAWA CORP	0.000%	99.531%
9161	PRIMO WATER CORP COMMON STOCK	0.000%	99.532%
9162	EASTON CO	0.000%	99.532%
9163	IWASAKI ELECTRI	0.000%	99.533%
9164	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.533%
9165	ALICO INC COMMON STOCK USD1.0	0.000%	99.534%
9166	UNION BANK OF I	0.000%	99.534%
9167	TELEPIZZA SA	0.000%	99.535%
9168	MEIWACORPORATIO	0.000%	99.535%
9169	TOWER BERSAMA I	0.000%	99.536%
9170	ISTYLE INC	0.000%	99.536%
9171	ROBERTET SA	0.000%	99.537%
9172	PJT PARTNERS INC A COMMON STOCK	0.000%	99.537%
9173	NIEN HSING TEXT	0.000%	99.538%
9174	F&F COMPANY	0.000%	99.538%
9175	NS SHOPPING CO	0.000%	99.539%
9176	HADERA PAPER LT	0.000%	99.539%
9177	ZUIKO CORP	0.000%	99.540%
9178	VETOQUINOL SA	0.000%	99.540%
9179	WESTGOLD RESOUR	0.000%	99.541%
9180	HUNTSWORTH PLC	0.000%	99.541%
9181	PRAKASH INDUSTR	0.000%	99.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	TOFAS TURK OTOM	0.000%	99.542%
9183	INVESTORS TITLE CO COMMON STOCK	0.000%	99.543%
9184	VIJAYA BANK	0.000%	99.543%
9185	SPACE CO LTD	0.000%	99.544%
9186	SINOSOFT TECHNO	0.000%	99.544%
9187	REGINA MIRACLE	0.000%	99.545%
9188	YUSHIRO CHEMICA	0.000%	99.545%
9189	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.545%
9190	SVENSKA HANDELS	0.000%	99.546%
9191	CAREER TECHNOLO	0.000%	99.546%
9192	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.547%
9193	CIRCASSIA PHARM	0.000%	99.547%
9194	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.548%
9195	NATUREX	0.000%	99.548%
9196	HUDACO INDUSTRI	0.000%	99.549%
9197	NOSTRUM OIL & G	0.000%	99.549%
9198	CHORI CO LTD	0.000%	99.550%
9199	AA PLC	0.000%	99.550%
9200	ITC PROPERTIES	0.000%	99.551%
9201	YAT SING HOLDIN	0.000%	99.551%
9202	JAPAN KENZAI CO	0.000%	99.552%
9203	KI-STAR REAL ES	0.000%	99.552%
9204	SCHAFFNER HOLDI	0.000%	99.553%
9205	ALPS LOGISTICS	0.000%	99.553%
9206	REIS INC COMMON STOCK USD.01	0.000%	99.554%
9207	INTERSERVE PLC	0.000%	99.554%
9208	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.555%
9209	TOHO CO LTD	0.000%	99.555%
9210	OCEAN-LAND GROU	0.000%	99.555%
9211	SG CORPORATION	0.000%	99.556%
9212	CENTURY CITY IN	0.000%	99.556%
9213	WAI KEE HOLDING	0.000%	99.557%
9214	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.557%
9215	GEOSTR CORP	0.000%	99.558%
9216	GUN EI CHEM IND	0.000%	99.558%
9217	NOBLE GROUP LTD	0.000%	99.559%
9218	EHEALTH INC COMMON STOCK USD.001	0.000%	99.559%
9219	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.560%
9220	LAURENT-PERRIER	0.000%	99.560%
9221	KAWAGISHI BRIDG	0.000%	99.561%
9222	GREAT PANTHER S	0.000%	99.561%
9223	MOIL LTD	0.000%	99.562%
9224	SIAM FUTURE DEV	0.000%	99.562%
9225	CLEANUP CORP	0.000%	99.563%
9226	DADI EARLY	0.000%	99.563%
9227	KAWASAN INDS JA	0.000%	99.563%
9228	INNER MONGOLIA	0.000%	99.564%
9229	QAF LTD	0.000%	99.564%
9230	CONCORD SECURIT	0.000%	99.565%
9231	PHOENIX SATELLI	0.000%	99.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	S&T DYNAMICS CO	0.000%	99.566%
9233	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.566%
9234	KWALITY LTD	0.000%	99.567%
9235	FIRST SENSOR AG	0.000%	99.567%
9236	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.568%
9237	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.568%
9238	PEGASUS HAVA TA	0.000%	99.569%
9239	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.569%
9240	CHONGKUNDANG	0.000%	99.570%
9241	HONEYS CO LTD	0.000%	99.570%
9242	ABOITIZ POWER C	0.000%	99.570%
9243	SUNCALL CORP	0.000%	99.571%
9244	KOMATSU WALL IN	0.000%	99.571%
9245	ASIA PLASTIC RE	0.000%	99.572%
9246	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.572%
9247	NOKIA CORP ADR	0.000%	99.573%
9248	ALPHA SYSTEMS I	0.000%	99.573%
9249	CK POWER PCL	0.000%	99.574%
9250	AREALINK CO LTD	0.000%	99.574%
9251	DAIDO KOGYO CO	0.000%	99.575%
9252	CHINA GREENFRES	0.000%	99.575%
9253	GREEN ENERGY TE	0.000%	99.576%
9254	ROMANDE ENERGIE	0.000%	99.576%
9255	HANIL E-HWA CO	0.000%	99.577%
9256	MAMEZOU	0.000%	99.577%
9257	SOUNDWILL HOLDI	0.000%	99.577%
9258	AIDA ENGINEERIN	0.000%	99.578%
9259	ROCKY BRANDS INC COMMON STOCK	0.000%	99.578%
9260	ATTACQ LTD	0.000%	99.579%
9261	DAITO ELECTRON	0.000%	99.579%
9262	KARDEMIR KARABU	0.000%	99.580%
9263	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	99.580%
9264	ELEMENTIA SAB D	0.000%	99.581%
9265	SAMCHULLY	0.000%	99.581%
9266	DONGSUNG HOLDIN	0.000%	99.582%
9267	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.582%
9268	SIXT LEASING AG	0.000%	99.583%
9269	RM PLC	0.000%	99.583%
9270	MIDLAND REALTY	0.000%	99.583%
9271	ULKER BISKUVI S	0.000%	99.584%
9272	NIHON KAGAKU SA	0.000%	99.584%
9273	STAMFORD LAND	0.000%	99.585%
9274	WERELDHAVE BELG	0.000%	99.585%
9275	TMK PAO GDR REG S GDR	0.000%	99.586%
9276	GOLDEN LAND PRO	0.000%	99.586%
9277	SAGAX AB	0.000%	99.587%
9278	TEST RESEARCH I	0.000%	99.587%
9279	VITA GROUP LTD	0.000%	99.588%
9280	LPKF LASER & EL	0.000%	99.588%
9281	RENREN INC ADR ADR USD.001	0.000%	99.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	CTT-CORREIOS DE	0.000%	99.589%
9283	COPEL PARANA EN	0.000%	99.589%
9284	WANG ON GROUP	0.000%	99.590%
9285	HK INTL CONSTR	0.000%	99.590%
9286	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.591%
9287	FUJIJURA RUBBER	0.000%	99.591%
9288	CHIYODA CO	0.000%	99.592%
9289	RECRM RESEARCH	0.000%	99.592%
9290	CAPIO AB	0.000%	99.593%
9291	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.593%
9292	CITIC ENVIR	0.000%	99.593%
9293	SIME DARBY PROP	0.000%	99.594%
9294	HOUSTON WIRE &	0.000%	99.594%
9295	ELNUSA TBK	0.000%	99.595%
9296	OPTEX COMPANY	0.000%	99.595%
9297	AKER AMERICAN S	0.000%	99.596%
9298	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.596%
9299	BOURBON SA	0.000%	99.597%
9300	ID LOGISTICS GR	0.000%	99.597%
9301	TAKARA PRINTING	0.000%	99.598%
9302	LONKING HOLDING	0.000%	99.598%
9303	KAULIN MANUFACT	0.000%	99.598%
9304	VA TECH WABAG L	0.000%	99.599%
9305	ORBIS	0.000%	99.599%
9306	CIA ENERGETICA	0.000%	99.600%
9307	U-SHIN	0.000%	99.600%
9308	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.601%
9309	SUPERMAX CORPOR	0.000%	99.601%
9310	RENO DE MEDICI	0.000%	99.602%
9311	EIDAI CO.LTD.	0.000%	99.602%
9312	VITEC HLDG	0.000%	99.602%
9313	UNION TOOL CO	0.000%	99.603%
9314	YESCO CO LTD	0.000%	99.603%
9315	TAMRON CO LTD	0.000%	99.604%
9316	SERCO GROUP	0.000%	99.604%
9317	TAMA HOME CO LT	0.000%	99.605%
9318	TELEFONICA CZEC	0.000%	99.605%
9319	TAKAOKA TOKO HL	0.000%	99.606%
9320	SAN HOLDINGS, I	0.000%	99.606%
9321	ACCURAY INC COMMON STOCK USD.001	0.000%	99.606%
9322	DISH TV INDIA L	0.000%	99.607%
9323	TORRENT POWER L	0.000%	99.607%
9324	GUNNEBO AB	0.000%	99.608%
9325	ECOBALT SOLUTIO	0.000%	99.608%
9326	BONANZA CREEK ENERGY INC COMMON STOCK	0.000%	99.609%
9327	EMERSON PACIFIC	0.000%	99.609%
9328	AIRPORT FACILIT	0.000%	99.610%
9329	SHIN NIPPON AIR	0.000%	99.610%
9330	CONVOY FINANCIA	0.000%	99.610%
9331	BUMRUNGRAD HOPT	0.000%	99.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	ALTICE NV	0.000%	99.611%
9333	FAMUR SA	0.000%	99.612%
9334	DHIPAYA INSURAN	0.000%	99.612%
9335	POS MALAYSIA	0.000%	99.613%
9336	MAEIL DIARY IND	0.000%	99.613%
9337	COLLECTOR AB	0.000%	99.614%
9338	SABANA SHARIAH	0.000%	99.614%
9339	FINGERPRINT CAR	0.000%	99.614%
9340	AMBUJA CEMENTS	0.000%	99.615%
9341	ALI CORP	0.000%	99.615%
9342	IWATSUKA CONFEC	0.000%	99.616%
9343	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.616%
9344	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.617%
9345	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.617%
9346	MAEDA KOSEN CO.	0.000%	99.617%
9347	NUSANTARA INFRA	0.000%	99.618%
9348	KUNSUL CHEM IND	0.000%	99.618%
9349	ADO Group Ltd	0.000%	99.619%
9350	JAPAN ASIA GROU	0.000%	99.619%
9351	UCHIDA YOKO CO	0.000%	99.620%
9352	NISHIKAWA RUBBE	0.000%	99.620%
9353	ACE TECHNOLOGIE	0.000%	99.621%
9354	SUZUKI CO LTD	0.000%	99.621%
9355	ISELECT LTD	0.000%	99.621%
9356	BANQUE CANTONAL	0.000%	99.622%
9357	AXTEL SAB DE CV	0.000%	99.622%
9358	HUANG HSIANG CO	0.000%	99.623%
9359	KORADIOR HOLDIN	0.000%	99.623%
9360	KINKO OPTICAL C	0.000%	99.624%
9361	HUA HAN BIO-PHA	0.000%	99.624%
9362	EXCEL CO LTD	0.000%	99.624%
9363	STAR CRUISES LT	0.000%	99.625%
9364	OCTODEC	0.000%	99.625%
9365	PRICER AB	0.000%	99.626%
9366	CANVEST ENVIRON	0.000%	99.626%
9367	MAEZAWA KASEI I	0.000%	99.627%
9368	BERLI JUCKER CO	0.000%	99.627%
9369	RHYTHM WATCH CO	0.000%	99.627%
9370	CLINUVEL PHARM	0.000%	99.628%
9371	PLAZZA AG REG A	0.000%	99.628%
9372	DAEHAN STEEL CO	0.000%	99.629%
9373	BW PLANTATION	0.000%	99.629%
9374	AUDIX CORP	0.000%	99.630%
9375	JAPAN TRANSCITY	0.000%	99.630%
9376	RIGHT-ON CO	0.000%	99.630%
9377	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.631%
9378	ADCORP HLDGS	0.000%	99.631%
9379	F@N COMMUNICATI	0.000%	99.632%
9380	TURCAS PETROL	0.000%	99.632%
9381	LPN DEVELOPMENT	0.000%	99.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	MARISA LOJAS SA	0.000%	99.633%
9383	POLY CULTURE GR	0.000%	99.633%
9384	KINKI NIPPON TO	0.000%	99.634%
9385	ACCOR	0.000%	99.634%
9386	BANK OF KOCHI L	0.000%	99.635%
9387	CICOR TECHNOLOG	0.000%	99.635%
9388	NILKAMAL	0.000%	99.636%
9389	TONG YANG CEMEN	0.000%	99.636%
9390	DOTTIKON ES HOL	0.000%	99.636%
9391	ECZACIBASI YATI	0.000%	99.637%
9392	TECHNOVATOR INT	0.000%	99.637%
9393	HYFLUX LTD	0.000%	99.638%
9394	KALPATARU POWER	0.000%	99.638%
9395	CHENNAI PETROLE	0.000%	99.639%
9396	ICD CO LTD	0.000%	99.639%
9397	HOSIDEN CORP	0.000%	99.639%
9398	EQT HOLDINGS LT	0.000%	99.640%
9399	DIRECT INSURANC	0.000%	99.640%
9400	SANKYO SEIKO CO	0.000%	99.641%
9401	RIKEN TECHNOS C	0.000%	99.641%
9402	MATERIALS ANALY	0.000%	99.642%
9403	INSAS BHD	0.000%	99.642%
9404	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.642%
9405	AVON RUBBER	0.000%	99.643%
9406	SEALINK TRAVEL	0.000%	99.643%
9407	COREMAX	0.000%	99.644%
9408	THE WILL-BES &	0.000%	99.644%
9409	MITANI SEKISAN	0.000%	99.644%
9410	3M INDIA LTD	0.000%	99.645%
9411	FOURLIS S.A.	0.000%	99.645%
9412	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.646%
9413	SUN-WA TECHNOS	0.000%	99.646%
9414	TATA STEEL LTD	0.000%	99.647%
9415	OTONOMY INC COMMON STOCK USD.001	0.000%	99.647%
9416	TOMORROW FOCUS	0.000%	99.647%
9417	WARSAW STOCK EX	0.000%	99.648%
9418	CHONG KUN DANG	0.000%	99.648%
9419	PEET LIMITED	0.000%	99.649%
9420	MQ HOLDING AB	0.000%	99.649%
9421	NEW WORLD DEPT	0.000%	99.649%
9422	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.650%
9423	FIRST BANK OF T	0.000%	99.650%
9424	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.651%
9425	MALAYAN FLOUR M	0.000%	99.651%
9426	MERAFE RESOURCE	0.000%	99.652%
9427	STI EDUCATION S	0.000%	99.652%
9428	CHINA LNG GROUP	0.000%	99.652%
9429	KOREA ALCOHOL I	0.000%	99.653%
9430	JAGRAN PRAKASHA	0.000%	99.653%
9431	BANK BUKOPIN PT	0.000%	99.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	POLETOWIN PITCR	0.000%	99.654%
9433	NICK SCALI LTD	0.000%	99.654%
9434	ENDO LIGHTING C	0.000%	99.655%
9435	FORMOSAN UNION	0.000%	99.655%
9436	HANSAE YES24 HO	0.000%	99.656%
9437	FUJIKURA KASEI	0.000%	99.656%
9438	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.657%
9439	ASAHI KOGYOSHA	0.000%	99.657%
9440	DUSTIN GROUP AB	0.000%	99.657%
9441	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.658%
9442	BAOYE GROUP CO	0.000%	99.658%
9443	ABC ARBITRAGE	0.000%	99.659%
9444	ANN JOO RESOURC	0.000%	99.659%
9445	CHINA MINSHENG	0.000%	99.659%
9446	CHIPMOS TECHNOL	0.000%	99.660%
9447	RADIUM LIFE TEC	0.000%	99.660%
9448	CHEN FULL INT C	0.000%	99.661%
9449	FLEETWOOD CORP	0.000%	99.661%
9450	SINDO RICOH	0.000%	99.661%
9451	INSULET CORP	0.000%	99.662%
9452	RAFFLES EDUCATI	0.000%	99.662%
9453	NEXEN CORPORATI	0.000%	99.663%
9454	FDM GROUP PLC	0.000%	99.663%
9455	CAL-COMP ELECTR	0.000%	99.664%
9456	ROSENBAUER INTE	0.000%	99.664%
9457	CHIHO-TIANDE GR	0.000%	99.664%
9458	OUG HOLDING	0.000%	99.665%
9459	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.665%
9460	JUVENTUS FOOTBA	0.000%	99.666%
9461	CRAWFORD & CO	0.000%	99.666%
9462	KERRY TJ LOGIST	0.000%	99.666%
9463	WOONGJIN HOLDIN	0.000%	99.667%
9464	STAR MICA CO LT	0.000%	99.667%
9465	SHINAGAWA REFRA	0.000%	99.668%
9466	CHAMBAL FER	0.000%	99.668%
9467	NORCROS PLC	0.000%	99.668%
9468	NICE INFORMATIO	0.000%	99.669%
9469	MANZ AUTOMATION	0.000%	99.669%
9470	TAKARA SHUZO CO	0.000%	99.670%
9471	TORISHIMA PUMP	0.000%	99.670%
9472	TOEI ANIMATION	0.000%	99.670%
9473	SEVEN GROUP HLD	0.000%	99.671%
9474	SIA ENGINEERING	0.000%	99.671%
9475	RETAIL FOOD GRO	0.000%	99.672%
9476	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.672%
9477	UNIFIN FINANCIE	0.000%	99.672%
9478	FRED'S INC	0.000%	99.673%
9479	LUMAX INTERNATI	0.000%	99.673%
9480	JUKEN SANGYO CO	0.000%	99.674%
9481	SEPTENI CO LTD	0.000%	99.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	TAKASAGO THML E	0.000%	99.674%
9483	MAZOR ROBOTICS	0.000%	99.675%
9484	EL.EN. SPA	0.000%	99.675%
9485	DR HOENLE AG	0.000%	99.676%
9486	ASCENDIS HEALTH	0.000%	99.676%
9487	MONGOLIAN MININ	0.000%	99.676%
9488	SK D&D	0.000%	99.677%
9489	ALTECH CORP	0.000%	99.677%
9490	KT CORP SP ADR ADR	0.000%	99.678%
9491	VERSO CORP A COMMON STOCK	0.000%	99.678%
9492	FORFARMERS NV	0.000%	99.678%
9493	CRUCIALTEC CO L	0.000%	99.679%
9494	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.679%
9495	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.680%
9496	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.680%
9497	DORO AB	0.000%	99.680%
9498	ANADOLU CAM	0.000%	99.681%
9499	SANSEI YUSOKI C	0.000%	99.681%
9500	NEOWIZ CORP	0.000%	99.682%
9501	TSUTSUMI JEWELR	0.000%	99.682%
9502	G SHANK ENTERPR	0.000%	99.682%
9503	CJ HELLOVISION	0.000%	99.683%
9504	CYIENT LIMITED	0.000%	99.683%
9505	TOSHO PRINTING	0.000%	99.684%
9506	ODELIC CO LTD	0.000%	99.684%
9507	COFFEE DAY ENTE	0.000%	99.684%
9508	ES-CON JAPAN LT	0.000%	99.685%
9509	Phoenix Mills L	0.000%	99.685%
9510	EHWA TECHNOLOGI	0.000%	99.686%
9511	CHINA PIONEER P	0.000%	99.686%
9512	RINGER HUT CO L	0.000%	99.686%
9513	HARMONICARE MED	0.000%	99.687%
9514	DONGYANG GANGCH	0.000%	99.687%
9515	AVANCE GAS HOLD	0.000%	99.688%
9516	SAMART CORP PCL	0.000%	99.688%
9517	DAISHINKU CORP	0.000%	99.688%
9518	INFORMATION SVC	0.000%	99.689%
9519	WELSPUN GUJARAT	0.000%	99.689%
9520	YACHIYO INDUS C	0.000%	99.690%
9521	CN T L GAS	0.000%	99.690%
9522	HAKUDO CO LTD	0.000%	99.690%
9523	RECIPHARM AB	0.000%	99.691%
9524	TEN PAO GROUP H	0.000%	99.691%
9525	CSG LIMITED	0.000%	99.692%
9526	DECMIL GROUP LT	0.000%	99.692%
9527	H S R & A	0.000%	99.692%
9528	CHAYANG SHENG D	0.000%	99.693%
9529	VIOHALCO SA	0.000%	99.693%
9530	WALTON ADVANCED	0.000%	99.693%
9531	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.694%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	KOZA ALTIN ISLE	0.000%	99.694%
9533	KRS CORPORATION	0.000%	99.695%
9534	KSB AG	0.000%	99.695%
9535	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.695%
9536	DONGWON FOOD& B	0.000%	99.696%
9537	GLANBIA PLC	0.000%	99.696%
9538	SICHUAN EXPRESS	0.000%	99.697%
9539	KAWASUMI LABS I	0.000%	99.697%
9540	FINDEL	0.000%	99.697%
9541	HARUM ENERGY TB	0.000%	99.698%
9542	KEE TAI PROPERT	0.000%	99.698%
9543	NIPPON HUME PIP	0.000%	99.699%
9544	KAVERI SEED CO	0.000%	99.699%
9545	LIEN HWA INDL	0.000%	99.699%
9546	EMCORE CORP COMMON STOCK	0.000%	99.700%
9547	GODREJ PROPERTI	0.000%	99.700%
9548	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.700%
9549	YORK WATER CO COMMON STOCK	0.000%	99.701%
9550	BRIGADE ENTERPR	0.000%	99.701%
9551	CENTRAL AUTO	0.000%	99.702%
9552	YTL POWER INTL	0.000%	99.702%
9553	TOP FRONTIER IN	0.000%	99.702%
9554	CLEAR CHANNEL O	0.000%	99.703%
9555	OHASHI TECHNICA	0.000%	99.703%
9556	YAMATANE CORP N	0.000%	99.704%
9557	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.704%
9558	YONDENKO CORP	0.000%	99.704%
9559	THIRUMALAI	0.000%	99.705%
9560	REJECT SHOP LTD	0.000%	99.705%
9561	GENKY DRUGSTORE	0.000%	99.705%
9562	HKC HOLDINGS LT	0.000%	99.706%
9563	SAC'S BAR HOLDI	0.000%	99.706%
9564	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.707%
9565	VIEL ET COMPAGN	0.000%	99.707%
9566	VIA HOLDINGS IN	0.000%	99.707%
9567	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.708%
9568	SALIM IVOMAS	0.000%	99.708%
9569	HILAN LTD	0.000%	99.708%
9570	FOX WIZEL LTD	0.000%	99.709%
9571	TNPL	0.000%	99.709%
9572	COMVITA LTD	0.000%	99.710%
9573	ELAN MICROELECT	0.000%	99.710%
9574	ASPO OYJ	0.000%	99.710%
9575	GRUPPO MUTUIONL	0.000%	99.711%
9576	MOBILEZONE HOLD	0.000%	99.711%
9577	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.711%
9578	IC COMPANYYS	0.000%	99.712%
9579	HARADA IND	0.000%	99.712%
9580	SUNGSHIN CEMENT	0.000%	99.713%
9581	SKP RESOURCES B	0.000%	99.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.713%
9583	CHUGAI RO CO LT	0.000%	99.714%
9584	WOONGJIN THINKB	0.000%	99.714%
9585	SAFEWAY INC	0.000%	99.715%
9586	KSS LINE LTD	0.000%	99.715%
9587	WORLDLINE	0.000%	99.715%
9588	GLOBAL CONS	0.000%	99.716%
9589	STRAITS TRADING	0.000%	99.716%
9590	SATORI ELECTRIC	0.000%	99.716%
9591	ZUMTOBEL AG	0.000%	99.717%
9592	ICHIKEN CO LTD	0.000%	99.717%
9593	AMPER SA	0.000%	99.718%
9594	SANKO GOSEI LTD	0.000%	99.718%
9595	TAKANA CO LTD	0.000%	99.718%
9596	SYNDICATE BANK	0.000%	99.719%
9597	MARUSAN SECUR	0.000%	99.719%
9598	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.719%
9599	HITRON TECHNOLO	0.000%	99.720%
9600	SECTRA AB - B S	0.000%	99.720%
9601	NAPEC INC	0.000%	99.720%
9602	HEVEABOARD	0.000%	99.721%
9603	TSUBAKIMOTO KOG	0.000%	99.721%
9604	ELECTRICITY GEN	0.000%	99.722%
9605	CHONGQING MACHI	0.000%	99.722%
9606	MCLEOD RUSSEL I	0.000%	99.722%
9607	CHUO SPRING CO	0.000%	99.723%
9608	REALORD GROUP H	0.000%	99.723%
9609	TODA KOGYO CORP	0.000%	99.723%
9610	COMP ENG & CONS	0.000%	99.724%
9611	NICOX	0.000%	99.724%
9612	UBM DEVELOPMENT	0.000%	99.725%
9613	MAXIM POWER COR	0.000%	99.725%
9614	RASSINI SAB DE	0.000%	99.725%
9615	UCO BANK	0.000%	99.726%
9616	SHOFU INC	0.000%	99.726%
9617	KYOWA ELECTRONI	0.000%	99.726%
9618	GRUPO SANDBORNS	0.000%	99.727%
9619	MACNICA FUJI EL	0.000%	99.727%
9620	DO & CO AG	0.000%	99.728%
9621	EASTERN MEDIA	0.000%	99.728%
9622	NIPPON KANZAI C	0.000%	99.728%
9623	E TEC E&C LTD	0.000%	99.729%
9624	TOMOE ENGINEERI	0.000%	99.729%
9625	ALBARAKA TURK K	0.000%	99.729%
9626	JMS CO	0.000%	99.730%
9627	EMPRESA DE ENER	0.000%	99.730%
9628	SAMPO CORP	0.000%	99.730%
9629	TARSUS GROUP PL	0.000%	99.731%
9630	TAINERGY TECH C	0.000%	99.731%
9631	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	KEPCO ENGINEERI	0.000%	99.732%
9633	CRAWFORD & CO	0.000%	99.732%
9634	ENERGY RESOURCE	0.000%	99.733%
9635	I O DATA DEVICE	0.000%	99.733%
9636	KLCC PROPERTY H	0.000%	99.733%
9637	MARUFUJI SHEET	0.000%	99.734%
9638	SHANGHAI PRIME	0.000%	99.734%
9639	CIMSA	0.000%	99.734%
9640	FIELDS CORP	0.000%	99.735%
9641	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.735%
9642	FOLLI FOLLIE GP	0.000%	99.736%
9643	BSM TECHNOLOGIE	0.000%	99.736%
9644	BANK OF KAOHSIU	0.000%	99.736%
9645	PRIMA INDUSTRIE	0.000%	99.737%
9646	SOMBOON ADVANCE	0.000%	99.737%
9647	VITEC GROUP	0.000%	99.737%
9648	ROTTNEROS AB	0.000%	99.738%
9649	ASUNARO AOKI CO	0.000%	99.738%
9650	NAGAWA CO LTD	0.000%	99.738%
9651	NEDAP(NED APP)N	0.000%	99.739%
9652	WALLENSTAM AB	0.000%	99.739%
9653	MARUKA MACHINER	0.000%	99.739%
9654	YUANSHENGTAI DA	0.000%	99.740%
9655	EVEREST TEXTILE	0.000%	99.740%
9656	LOVISA HOLDINGS	0.000%	99.741%
9657	RF-LINK SYSTEM	0.000%	99.741%
9658	NICHICON CORP	0.000%	99.741%
9659	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.742%
9660	GATEWAY DISTRIP	0.000%	99.742%
9661	SHIN NIPPON BIO	0.000%	99.742%
9662	TA GLOBAL BHD	0.000%	99.743%
9663	XAC AUTOMATION	0.000%	99.743%
9664	THAI STANLEY EL	0.000%	99.743%
9665	AGUNG PODOMORO	0.000%	99.744%
9666	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.744%
9667	PARKER CORP	0.000%	99.744%
9668	BOE VARITRONIX	0.000%	99.745%
9669	MLP AG	0.000%	99.745%
9670	UNIVERSAL ENTER	0.000%	99.746%
9671	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.746%
9672	NEO SOLAR POWER	0.000%	99.746%
9673	SECHE ENVIRONNE	0.000%	99.747%
9674	MODETOUR NETWOR	0.000%	99.747%
9675	BHAKTI INVESTAM	0.000%	99.747%
9676	DONGWHA PHARM.C	0.000%	99.748%
9677	CHANG WAH ELECT	0.000%	99.748%
9678	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.748%
9679	SHINSEGAE ENGIN	0.000%	99.749%
9680	SABAF SPA	0.000%	99.749%
9681	TOMOE CORP	0.000%	99.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	XAAR	0.000%	99.750%
9683	KODACO	0.000%	99.750%
9684	YAMATO CORPORAT	0.000%	99.750%
9685	KONAKA CO LTD	0.000%	99.751%
9686	HIGHLIGHT COMMU	0.000%	99.751%
9687	DALIAN PORT (PD	0.000%	99.752%
9688	NOZAWA CORP	0.000%	99.752%
9689	ZENITRON CORP	0.000%	99.752%
9690	KOBE BUSSAN CO	0.000%	99.753%
9691	INDS BACHOCO SA	0.000%	99.753%
9692	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.753%
9693	CONNECT GROUP	0.000%	99.754%
9694	SHANGHAI FUDAN-	0.000%	99.754%
9695	MEGA 1ST CORP B	0.000%	99.754%
9696	BOUSTEAD SINGAP	0.000%	99.755%
9697	TEIKOKU ELECTRI	0.000%	99.755%
9698	YUME INC COMMON STOCK USD.001	0.000%	99.755%
9699	OIL INDIA LTD	0.000%	99.756%
9700	HARBIN POWER EQ	0.000%	99.756%
9701	E1 CORPORATION	0.000%	99.756%
9702	CAC CORPORATION	0.000%	99.757%
9703	LONDON&PACIFIC	0.000%	99.757%
9704	FAR EAST ORCH	0.000%	99.757%
9705	GLOBAL LIGHTING	0.000%	99.758%
9706	TERAOKA SEISAKU	0.000%	99.758%
9707	ALVIVA HOLDINGS	0.000%	99.758%
9708	INUI GLOBAL LOG	0.000%	99.759%
9709	JAPFA LTD	0.000%	99.759%
9710	SENSHUKAI CO	0.000%	99.759%
9711	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.760%
9712	OLVI	0.000%	99.760%
9713	ROYAL BAFOKENG	0.000%	99.761%
9714	JNBY DESIGN LTD	0.000%	99.761%
9715	TIGA PILAR SEJA	0.000%	99.761%
9716	PORTOBELLO SA	0.000%	99.762%
9717	TTW PUBLIC COMP	0.000%	99.762%
9718	HSIL LTD	0.000%	99.762%
9719	REPCO HOME FINA	0.000%	99.763%
9720	DIGITAL POWER C	0.000%	99.763%
9721	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.763%
9722	ELLAKTOR SA	0.000%	99.764%
9723	COOLPAD GROUP L	0.000%	99.764%
9724	IHQ INC	0.000%	99.764%
9725	ELECTRA CONSUME	0.000%	99.765%
9726	LOJAS AMERICANA	0.000%	99.765%
9727	ALAM SUTERA REA	0.000%	99.765%
9728	ENERGIEDIENST H	0.000%	99.766%
9729	NATORI CO LTD	0.000%	99.766%
9730	SRG TAKAMI	0.000%	99.766%
9731	COLLECTION HOUS	0.000%	99.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	KAWASHO GECOSS	0.000%	99.767%
9733	KSL HLDGS BERHA	0.000%	99.767%
9734	KANEKO SEEDS CO	0.000%	99.768%
9735	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.768%
9736	INABA SEISAKUSH	0.000%	99.768%
9737	CHUNGHWA PICTUR	0.000%	99.769%
9738	NOCIL LTD	0.000%	99.769%
9739	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.769%
9740	GLACIER MEDIA I	0.000%	99.770%
9741	MCPHERSONS LTD	0.000%	99.770%
9742	DAE-IL CORP	0.000%	99.770%
9743	SARKUYSAN ELEKT	0.000%	99.771%
9744	STALPRODUKT SA	0.000%	99.771%
9745	IL&FS TRANSPORT	0.000%	99.771%
9746	ROCKWOOL INTL P	0.000%	99.772%
9747	TONG-TAI MACHIN	0.000%	99.772%
9748	CNA SUNSINE	0.000%	99.772%
9749	JESS-LINK PRODU	0.000%	99.773%
9750	FLUIDRA SA	0.000%	99.773%
9751	NAVA BHARAT VEN	0.000%	99.773%
9752	GRUPO HSF	0.000%	99.774%
9753	KG CHEMICAL COR	0.000%	99.774%
9754	ADAIRS LTD	0.000%	99.774%
9755	NORDJYSKE BANK	0.000%	99.775%
9756	IEI INTEGRATION	0.000%	99.775%
9757	HOKURIKU ELECTR	0.000%	99.775%
9758	MERIDA INDUSTRY	0.000%	99.776%
9759	ENKA INSAAT VE	0.000%	99.776%
9760	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.776%
9761	S-CONNECT CO LT	0.000%	99.777%
9762	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.777%
9763	LINGKARAN TRANS	0.000%	99.777%
9764	JINDAL	0.000%	99.778%
9765	ANANT RAJ LTD	0.000%	99.778%
9766	INTEGRATED MICR	0.000%	99.778%
9767	TIPTREE INC COMMON STOCK USD.001	0.000%	99.779%
9768	FAG BEARINGS IN	0.000%	99.779%
9769	AP EAGERS LTD	0.000%	99.779%
9770	COIMA RES SPA	0.000%	99.780%
9771	TOHOKU TELECOM	0.000%	99.780%
9772	SINYI REALTY IN	0.000%	99.780%
9773	DAIICHI KENSETS	0.000%	99.781%
9774	MPHB CAPITAL BH	0.000%	99.781%
9775	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.781%
9776	MANGALORE REF &	0.000%	99.782%
9777	GRUPO LALA SAB	0.000%	99.782%
9778	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.782%
9779	BERJAYA ASSETS	0.000%	99.783%
9780	SUMMIT ASCENT H	0.000%	99.783%
9781	DAISYO CORP	0.000%	99.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	TAMURA TAIKO HL	0.000%	99.784%
9783	GENESIS ENERGY	0.000%	99.784%
9784	ECKERT & ZIEGLE	0.000%	99.784%
9785	SPROTT RESOURCE	0.000%	99.785%
9786	TRAVELZOO COMMON STOCK USD.01	0.000%	99.785%
9787	SURYA SEMESTA I	0.000%	99.785%
9788	ITALTILE	0.000%	99.786%
9789	INDUSTRIA REIT	0.000%	99.786%
9790	ACAL	0.000%	99.786%
9791	MONASH IVF GRP	0.000%	99.787%
9792	TRIDENT LTD/IND	0.000%	99.787%
9793	MAGNUM BERHAD	0.000%	99.787%
9794	PROTO CORP	0.000%	99.788%
9795	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.788%
9796	ZONGTAI REAL ES	0.000%	99.788%
9797	LEADCORP (THE)	0.000%	99.788%
9798	AINSWORTH GAME	0.000%	99.789%
9799	TDC SOFTWARE EN	0.000%	99.789%
9800	WEST HOLDINGS C	0.000%	99.789%
9801	D&L INDUSTRIES	0.000%	99.790%
9802	LEIFHEIT AG	0.000%	99.790%
9803	STRATTEC SECURI	0.000%	99.790%
9804	AROTECH CORP COMMON STOCK USD.01	0.000%	99.791%
9805	YEONG GUAN ENER	0.000%	99.791%
9806	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.791%
9807	TEGEL GROUP	0.000%	99.792%
9808	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.792%
9809	PCM INC COMMON STOCK USD.001	0.000%	99.792%
9810	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.793%
9811	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.793%
9812	TRIVENI ENGINEE	0.000%	99.793%
9813	NIHON DEMPA KOG	0.000%	99.794%
9814	KAGA ELECTRONIC	0.000%	99.794%
9815	ALROV PROPRTIE	0.000%	99.794%
9816	NISSEI PLSTIC I	0.000%	99.795%
9817	SAMYUNG TRA	0.000%	99.795%
9818	YAMAMURA GLASS	0.000%	99.795%
9819	SEACHANGE INTL	0.000%	99.796%
9820	VAN DE VELDE	0.000%	99.796%
9821	TIVOLI A/S	0.000%	99.796%
9822	FLOW TRADERS	0.000%	99.797%
9823	1ST SHANGHAI IN	0.000%	99.797%
9824	CENTURION C	0.000%	99.797%
9825	ELITEGROUP COMP	0.000%	99.798%
9826	HOME INVEST BEL	0.000%	99.798%
9827	NICKEL ASIA COR	0.000%	99.798%
9828	ALL RING	0.000%	99.798%
9829	CHINA VAST INDU	0.000%	99.799%
9830	AMVIG HOLDINGS	0.000%	99.799%
9831	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	ICHIBANYA CO LT	0.000%	99.800%
9833	CITIC DAMENG HO	0.000%	99.800%
9834	MK RESTAURANT G	0.000%	99.800%
9835	KOREA DISTRICT	0.000%	99.801%
9836	CAYMAN ENGLE Y I	0.000%	99.801%
9837	VRL LOGISTICS L	0.000%	99.801%
9838	GOOD-YEAR	0.000%	99.802%
9839	RECYLEX SA	0.000%	99.802%
9840	BRASILAGRO	0.000%	99.802%
9841	CHINA NEW TOWN	0.000%	99.803%
9842	SPORTON INTERNA	0.000%	99.803%
9843	PLAYMATES HOLDI	0.000%	99.803%
9844	TONLY ELECTRONI	0.000%	99.804%
9845	NIHON PLAST CO	0.000%	99.804%
9846	TAKIHYO CO LTD	0.000%	99.804%
9847	ADDLIFE AB	0.000%	99.804%
9848	MIWON SC	0.000%	99.805%
9849	SAN MIGUEL PURE	0.000%	99.805%
9850	OSTASIATISKE KO	0.000%	99.805%
9851	ALARKO HOLDINGS	0.000%	99.806%
9852	CEGEDIM	0.000%	99.806%
9853	TUNAS BARU LAMP	0.000%	99.806%
9854	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.807%
9855	VECTOR	0.000%	99.807%
9856	NISSIN FOOD HOL	0.000%	99.807%
9857	FOGO DE CHAO IN	0.000%	99.808%
9858	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.808%
9859	SARAWAK OIL PAL	0.000%	99.808%
9860	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.809%
9861	SUHEUNG CAPSULE	0.000%	99.809%
9862	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.809%
9863	LUBY'S INC.	0.000%	99.810%
9864	SEOYEON CO	0.000%	99.810%
9865	CARLIT HOLDINGS	0.000%	99.810%
9866	GL LTD	0.000%	99.810%
9867	BAY ENERGY LTD	0.000%	99.811%
9868	OCEAN PLASTICS	0.000%	99.811%
9869	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.811%
9870	SUMINOE TEXTILE	0.000%	99.812%
9871	CHINA ENERGINE	0.000%	99.812%
9872	CHINA HUIYUAN J	0.000%	99.812%
9873	NLC INDIA	0.000%	99.813%
9874	CHUN YUAN STEEL	0.000%	99.813%
9875	SEOBU T&D	0.000%	99.813%
9876	INDOFOOD AGRI R	0.000%	99.814%
9877	SHENG YU STEEL	0.000%	99.814%
9878	BALMER LAWRIE	0.000%	99.814%
9879	BRAVIDA HOLDING	0.000%	99.814%
9880	SHAPIR ENGINEER	0.000%	99.815%
9881	AMS AG	0.000%	99.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	ANGLO-EASTN PLA	0.000%	99.815%
9883	GCA SAVVIAN COR	0.000%	99.816%
9884	COUNTRYWIDE	0.000%	99.816%
9885	MOTONIC CORP	0.000%	99.816%
9886	WESTPORTS HOLDI	0.000%	99.817%
9887	SRV GROUP OYJ	0.000%	99.817%
9888	YUKEN KOGYO	0.000%	99.817%
9889	DAITO BANK	0.000%	99.818%
9890	CARBORUNDUM	0.000%	99.818%
9891	JOBAN KOSAN CO	0.000%	99.818%
9892	SAM JIN PHARM	0.000%	99.818%
9893	MCCARTHY & STON	0.000%	99.819%
9894	CHINESE MARITIM	0.000%	99.819%
9895	KINGS TOWN CONS	0.000%	99.819%
9896	PILIPINAS SHELL	0.000%	99.820%
9897	SHINSEGAE INTER	0.000%	99.820%
9898	PYEONG HWA AUTO	0.000%	99.820%
9899	INTER PARFUMS	0.000%	99.821%
9900	HAITAI CONFECTI	0.000%	99.821%
9901	GRINDWELL	0.000%	99.821%
9902	NIPPON CHEMIPHA	0.000%	99.821%
9903	MAHINDRA CIE AU	0.000%	99.822%
9904	AXWAY SOFTWARE	0.000%	99.822%
9905	NET INSIGHT	0.000%	99.822%
9906	ALLCARGO	0.000%	99.823%
9907	OHB SE	0.000%	99.823%
9908	WILMINGTON GROU	0.000%	99.823%
9909	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.824%
9910	RHODES FOOD GRO	0.000%	99.824%
9911	TECHNO ELECTRIC	0.000%	99.824%
9912	THAICOM PUBLIC	0.000%	99.824%
9913	HYUNDAI ENGINEE	0.000%	99.825%
9914	GUANGDONG LAND	0.000%	99.825%
9915	WINCOR NIXDORF	0.000%	99.825%
9916	KEYSTONE GL	0.000%	99.826%
9917	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.826%
9918	GAYATRI PROJECT	0.000%	99.826%
9919	LUNG KEE(BERMUD	0.000%	99.827%
9920	JSL SA	0.000%	99.827%
9921	SIWARD CRYSTAL	0.000%	99.827%
9922	PICANOL	0.000%	99.827%
9923	XTREME DRILLING	0.000%	99.828%
9924	DONG AH TIRE&RU	0.000%	99.828%
9925	S&T HOLDINGS CO	0.000%	99.828%
9926	EXFO INC	0.000%	99.829%
9927	FUKOKU CO LTD	0.000%	99.829%
9928	MIX TELEMATICS	0.000%	99.829%
9929	SHIRE PLC ADR	0.000%	99.830%
9930	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.830%
9931	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	AXIS REAL ESTAT	0.000%	99.830%
9933	CHINA POWER CLE	0.000%	99.831%
9934	AKSIGORTA AS	0.000%	99.831%
9935	SINO GAS & ENER	0.000%	99.831%
9936	VOCENTO	0.000%	99.832%
9937	KOREA TECH BANK	0.000%	99.832%
9938	KOLON CORPORATI	0.000%	99.832%
9939	EASTERN WATER R	0.000%	99.833%
9940	LIPPO CHINA RES	0.000%	99.833%
9941	KUMHO INV BANK	0.000%	99.833%
9942	HINDUSTAN CONST	0.000%	99.833%
9943	OKK CORP	0.000%	99.834%
9944	CIA ENERGET CEA	0.000%	99.834%
9945	GILAT SATELLITE	0.000%	99.834%
9946	CLEAR MEDIA	0.000%	99.835%
9947	OUE COMMERCIAL	0.000%	99.835%
9948	GRANDY HOUSE CO	0.000%	99.835%
9949	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.835%
9950	CPMC HLDGS LTD	0.000%	99.836%
9951	GADANG HOLDINGS	0.000%	99.836%
9952	MELCO HOLDINGS	0.000%	99.836%
9953	WHA CORP PCL	0.000%	99.837%
9954	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.837%
9955	SINTEX INDUSTRI	0.000%	99.837%
9956	NICHIEI CO	0.000%	99.838%
9957	JK CEMENTS LTD	0.000%	99.838%
9958	TONGYANG CEMENT	0.000%	99.838%
9959	HANSOL PAPER CO	0.000%	99.838%
9960	BSL CORPORATION	0.000%	99.839%
9961	YAMAYA CO	0.000%	99.839%
9962	CROWN CONFECTIO	0.000%	99.839%
9963	INDOSAT TBK PT	0.000%	99.840%
9964	PREMIER MARKETI	0.000%	99.840%
9965	CCL PRODUCTS (I	0.000%	99.840%
9966	HIMATSINGKA SEI	0.000%	99.840%
9967	WATAHAN & CO LT	0.000%	99.841%
9968	WONDERFUL SKY F	0.000%	99.841%
9969	HAINAN MEILAN A	0.000%	99.841%
9970	PACIFIC CURRENT	0.000%	99.842%
9971	JASTEC CO	0.000%	99.842%
9972	REGIONAL CONT L	0.000%	99.842%
9973	FURYU CORP	0.000%	99.842%
9974	BOER POWER HOLD	0.000%	99.843%
9975	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.843%
9976	CESC	0.000%	99.843%
9977	BUND CENTER INV	0.000%	99.844%
9978	N.W BIO	0.000%	99.844%
9979	VANTAGE INTERNA	0.000%	99.844%
9980	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.844%
9981	PIRAMAL ENTERPR	0.000%	99.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	ZUKEN INC	0.000%	99.845%
9983	CENT PLYBRD	0.000%	99.845%
9984	PSI AG GESELL F	0.000%	99.846%
9985	MICRONICS JAPAN	0.000%	99.846%
9986	PAVILION REAL E	0.000%	99.846%
9987	PACIFIC CENTURY	0.000%	99.846%
9988	DAEKYO	0.000%	99.847%
9989	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.847%
9990	VON ROLL HOLDIN	0.000%	99.847%
9991	TOSHO CO LTD	0.000%	99.848%
9992	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.848%
9993	CHINO CORPORATI	0.000%	99.848%
9994	DA-CIN CONSTRUC	0.000%	99.848%
9995	FIRST STEAMSHIP	0.000%	99.849%
9996	FSP TECHNOLOGY	0.000%	99.849%
9997	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.849%
9998	CATENA AB	0.000%	99.850%
9999	CSBC CORPORATIO	0.000%	99.850%
10000	NITTO FC CO	0.000%	99.850%
10001	SECOM JOSHINETS	0.000%	99.850%
10002	YONGNAM HOLDING	0.000%	99.851%
10003	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.851%
10004	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.851%
10005	OCL INDIA LTD	0.000%	99.852%
10006	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.852%
10007	TIME TECHNO	0.000%	99.852%
10008	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.852%
10009	HANEDA ZENITH H	0.000%	99.853%
10010	MOROZOFF LIMITE	0.000%	99.853%
10011	VALUE CONVERGEN	0.000%	99.853%
10012	BEIJING JINGNEN	0.000%	99.853%
10013	HONGKONG CHINES	0.000%	99.854%
10014	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.854%
10015	UNIVERSE INTERN	0.000%	99.854%
10016	NIKKO CO	0.000%	99.855%
10017	SUMITOMO PRECIS	0.000%	99.855%
10018	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.855%
10019	MYER HOLDINGS L	0.000%	99.855%
10020	MUGEN ESTATE CO	0.000%	99.856%
10021	VICTORIA PARK A	0.000%	99.856%
10022	YC CO LTD	0.000%	99.856%
10023	SUBARU ENTERPRI	0.000%	99.857%
10024	DATA#3 LTD	0.000%	99.857%
10025	GFPT PCL	0.000%	99.857%
10026	UNITED UTILITIE	0.000%	99.857%
10027	T COOK IND	0.000%	99.858%
10028	TAKACHIHO ELECT	0.000%	99.858%
10029	NEXTURN	0.000%	99.858%
10030	TAIDOC TECHNOLO	0.000%	99.858%
10031	INTEGRATED RESE	0.000%	99.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	KOJIMA	0.000%	99.859%
10033	DYNASTY CERAMIC	0.000%	99.859%
10034	ZIGNAGO VETRO S	0.000%	99.860%
10035	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.860%
10036	GODFREY PHILLIP	0.000%	99.860%
10037	FNM SPA	0.000%	99.860%
10038	BOOM LOGISTICS	0.000%	99.861%
10039	US Wire Order	0.000%	99.861%
10040	PRG-SCHULTZ INT	0.000%	99.861%
10041	ITFOR INC	0.000%	99.861%
10042	THORN GROUP LTD	0.000%	99.862%
10043	CYBEROPTICS CORP COMMON STOCK	0.000%	99.862%
10044	VP PLC	0.000%	99.862%
10045	JAPAN FOUNDTN E	0.000%	99.863%
10046	TAKAMATSU CONS	0.000%	99.863%
10047	INOX LEISURE LT	0.000%	99.863%
10048	AMIYAKI TEI CO	0.000%	99.863%
10049	HOOSIERS HOLDIN	0.000%	99.864%
10050	ABLE C&C	0.000%	99.864%
10051	DEUTSCH	0.000%	99.864%
10052	CARILLION	0.000%	99.864%
10053	SFP DINING	0.000%	99.865%
10054	HALCYON AGRI CO	0.000%	99.865%
10055	ELANDERS AB	0.000%	99.865%
10056	SAKAI OVEX CO L	0.000%	99.866%
10057	JHSF PARTICIPAC	0.000%	99.866%
10058	MAHARASHTRA	0.000%	99.866%
10059	NITTA GELATIN I	0.000%	99.866%
10060	PAN-PACIFIC	0.000%	99.867%
10061	SEIBU ELECTRIC	0.000%	99.867%
10062	PYI CORPORATION	0.000%	99.867%
10063	NESCO LTD	0.000%	99.867%
10064	HONWORLD GROUP	0.000%	99.868%
10065	PARIS MIKI INC	0.000%	99.868%
10066	URBANET CORP CO	0.000%	99.868%
10067	LOW & BONAR PLC	0.000%	99.869%
10068	AMBASSADOR HOTE	0.000%	99.869%
10069	MAX INDIA LTD/IN	0.000%	99.869%
10070	LARSEN & TOUBRO	0.000%	99.869%
10071	PTG ENERGY PCL	0.000%	99.870%
10072	SPRINGS GLOBAL	0.000%	99.870%
10073	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.870%
10074	MONETA MONEY BA	0.000%	99.870%
10075	GULF KEYSTONE P	0.000%	99.871%
10076	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.871%
10077	RCR TOMLINSON L	0.000%	99.871%
10078	SEIKA CORP	0.000%	99.871%
10079	DEL MONTE PACIF	0.000%	99.872%
10080	TYNTEK CORP	0.000%	99.872%
10081	FUJI CORP/MIYAG	0.000%	99.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	KECK SENG(MAL)B	0.000%	99.873%
10083	GYM GROUP PLC/T	0.000%	99.873%
10084	J.B. CHEM	0.000%	99.873%
10085	FOXTONS GROUP P	0.000%	99.873%
10086	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.874%
10087	PARTNERS REAL E	0.000%	99.874%
10088	LANDSEA GREEN P	0.000%	99.874%
10089	SHOBUNSHA PUB I	0.000%	99.874%
10090	TOTTORI BANK	0.000%	99.875%
10091	MAOYE INTL HOLD	0.000%	99.875%
10092	MITSUBISHI RESE	0.000%	99.875%
10093	BANGKOK AVIAT F	0.000%	99.875%
10094	ENEVA SA	0.000%	99.876%
10095	INVICTA HOLDING	0.000%	99.876%
10096	SH LA CHAP	0.000%	99.876%
10097	MITRA	0.000%	99.876%
10098	STADIO HOLDINGS	0.000%	99.877%
10099	ESCALADE INC COMMON STOCK	0.000%	99.877%
10100	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.877%
10101	ISENTIA GROUP L	0.000%	99.878%
10102	MIRAIAL CO LTD	0.000%	99.878%
10103	WAREHOUSE GROUP	0.000%	99.878%
10104	CHU KONG SHIPPI	0.000%	99.878%
10105	EIH LTD	0.000%	99.879%
10106	HKSCAN OYJ	0.000%	99.879%
10107	ZHONGYU GAS HOL	0.000%	99.879%
10108	PFSWEB INC COMMON STOCK USD.001	0.000%	99.879%
10109	SYNGENE INTERNA	0.000%	99.880%
10110	LONG BON INTERN	0.000%	99.880%
10111	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.880%
10112	CHINA MANMADE F	0.000%	99.880%
10113	FUTURE SYSTEMS	0.000%	99.881%
10114	ATENOR	0.000%	99.881%
10115	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.881%
10116	LANDS END INC COMMON STOCK USD.01	0.000%	99.881%
10117	PLDT INC SPON ADR ADR	0.000%	99.882%
10118	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.882%
10119	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.882%
10120	HANKOOK SHELL O	0.000%	99.882%
10121	KOBE ELECTRIC R	0.000%	99.883%
10122	EUSKALTEL SA	0.000%	99.883%
10123	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.883%
10124	LINEDATA SERVIC	0.000%	99.883%
10125	SOKEN CHEMICAL	0.000%	99.884%
10126	CHC RESOURCES C	0.000%	99.884%
10127	LIHOM-CUCHEN CO	0.000%	99.884%
10128	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.884%
10129	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.885%
10130	AFRICA ISRAEL P	0.000%	99.885%
10131	MEGASTUDY EDUCA	0.000%	99.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	VIVA INDUSTRIAL	0.000%	99.885%
10133	BASIC-FIT NV	0.000%	99.886%
10134	GRANGE RESOURCE	0.000%	99.886%
10135	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.886%
10136	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.887%
10137	YI JINNIndustr	0.000%	99.887%
10138	KERUR HOLDINGS	0.000%	99.887%
10139	KOOK SOON DANG	0.000%	99.887%
10140	KONOSHIMA CHEMI	0.000%	99.888%
10141	KYERYONG CONST	0.000%	99.888%
10142	GOLDPAC GROUP L	0.000%	99.888%
10143	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.888%
10144	SINGHA ESTATE P	0.000%	99.889%
10145	TECHNOGYM SPA	0.000%	99.889%
10146	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.889%
10147	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.889%
10148	VECIMA NETWORKS	0.000%	99.890%
10149	KYOWA HAKKO KIR	0.000%	99.890%
10150	CAVOTEC SA	0.000%	99.890%
10151	DAEWOO SHIPBUIL	0.000%	99.890%
10152	FILA SPA	0.000%	99.890%
10153	INDUSTRI JAMU D	0.000%	99.891%
10154	STAR MEDIA GROU	0.000%	99.891%
10155	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.891%
10156	KUNG SING ENGIN	0.000%	99.891%
10157	NICHIA STEEL WO	0.000%	99.892%
10158	TECHNOTRANS AG	0.000%	99.892%
10159	FIBRA SHOP PORT	0.000%	99.892%
10160	MEITO SANGYO CO	0.000%	99.892%
10161	EMPIRIC STUDENT	0.000%	99.893%
10162	HIAG IMMOBILIEN	0.000%	99.893%
10163	STRATEC BIOMEDI	0.000%	99.893%
10164	SERVICE STREAM	0.000%	99.893%
10165	INTEGRAL DIAGNO	0.000%	99.894%
10166	OROCOBRE LTD	0.000%	99.894%
10167	ASIA FINANCIAL	0.000%	99.894%
10168	BRAEMAR SHIPPIN	0.000%	99.894%
10169	TOUNG LOONG TEX	0.000%	99.895%
10170	SINMAG BAKERY M	0.000%	99.895%
10171	TECHNO RYOWA LT	0.000%	99.895%
10172	KEYANG ELEC	0.000%	99.895%
10173	ZEALAND PHARMA	0.000%	99.896%
10174	AKCANSА CIMENTO	0.000%	99.896%
10175	BasicNet S.p.A.	0.000%	99.896%
10176	AGRO-KANESHO CO	0.000%	99.896%
10177	PHILLIPS CARBON	0.000%	99.897%
10178	ROSTELECOM OJSC	0.000%	99.897%
10179	VITRO SA	0.000%	99.897%
10180	SUNLAND GROUP L	0.000%	99.897%
10181	SAN SHING FASTE	0.000%	99.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	GHCL LTD	0.000%	99.898%
10183	YUGANG INTL	0.000%	99.898%
10184	INFORMA PLC	0.000%	99.898%
10185	MUTOW CO LTD	0.000%	99.898%
10186	RATNAMANI METAL	0.000%	99.899%
10187	WISDOM HOLDINGS	0.000%	99.899%
10188	APPROACH RESOUR	0.000%	99.899%
10189	BLACK BOX CORP	0.000%	99.899%
10190	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.900%
10191	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.900%
10192	TECNISA SA	0.000%	99.900%
10193	CYBERPOWER SYST	0.000%	99.900%
10194	STP & I PCL-FOR	0.000%	99.901%
10195	AUTECH	0.000%	99.901%
10196	SCOPE METALS GR	0.000%	99.901%
10197	ALLIED ELECTRON	0.000%	99.901%
10198	MIGROS TICARET	0.000%	99.902%
10199	ERM POWER LTD	0.000%	99.902%
10200	REGENT PACIFIC	0.000%	99.902%
10201	SHAN-LOONG	0.000%	99.902%
10202	CODAN LTD	0.000%	99.902%
10203	SNT CORP	0.000%	99.903%
10204	LIFCO AB-B SHS	0.000%	99.903%
10205	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.903%
10206	TA-I TECHNOLOGY	0.000%	99.903%
10207	AKIS GAYRIMENKU	0.000%	99.904%
10208	OL GROUPE SA	0.000%	99.904%
10209	GEO ENERGY RESO	0.000%	99.904%
10210	SEMCON AB	0.000%	99.904%
10211	SAMSE SA	0.000%	99.905%
10212	TORIGOE CO LTD	0.000%	99.905%
10213	GEM DIAMONDS	0.000%	99.905%
10214	CARASSO MOTORS	0.000%	99.905%
10215	GLOBAL BRANDS M	0.000%	99.906%
10216	NAKAYAMA STEEL	0.000%	99.906%
10217	ABBOTT INDIA LT	0.000%	99.906%
10218	EMPEROR ENTERTA	0.000%	99.906%
10219	KYORITSU PRINTI	0.000%	99.906%
10220	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.907%
10221	SHUNFENG INTL C	0.000%	99.907%
10222	ECO'S CO LTD/JA	0.000%	99.907%
10223	TREASURE ASA	0.000%	99.907%
10224	KINGMAKER FOOTW	0.000%	99.908%
10225	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.908%
10226	ENERGY EQUITY C	0.000%	99.908%
10227	CK SAN-ETSU	0.000%	99.908%
10228	FIRST JUKEN CO	0.000%	99.909%
10229	EFORCE HLD	0.000%	99.909%
10230	TWIN DISC INC COMMON STOCK	0.000%	99.909%
10231	KOMEHYO	0.000%	99.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	METRO KAJANG HL	0.000%	99.909%
10233	SUNTECK	0.000%	99.910%
10234	KEIYU CO., LTD	0.000%	99.910%
10235	JAPAN OIL TRANS	0.000%	99.910%
10236	OVERSEAS CHINES	0.000%	99.910%
10237	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.911%
10238	YELP INC COMMON STOCK USD.000001	0.000%	99.911%
10239	DAIDOH	0.000%	99.911%
10240	MANITOU	0.000%	99.911%
10241	INDUSTRIAL BLDG	0.000%	99.911%
10242	PLAYMATES TOYS	0.000%	99.912%
10243	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.912%
10244	CELLCOM ISRAEL	0.000%	99.912%
10245	MAHARASHTRA SEA	0.000%	99.912%
10246	ESSEL PROP	0.000%	99.913%
10247	DHAMPUR SUGAR M	0.000%	99.913%
10248	FONAR CORP COMMON STOCK USD.0001	0.000%	99.913%
10249	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.913%
10250	JUTAL OFFSHORE	0.000%	99.913%
10251	AWARE INC	0.000%	99.914%
10252	SUN KING POWER	0.000%	99.914%
10253	GRUPO ARGOS SA	0.000%	99.914%
10254	KG ETS	0.000%	99.914%
10255	SNAI SPA	0.000%	99.915%
10256	BIG SHOPPING CE	0.000%	99.915%
10257	SEVERFIELD-ROWE	0.000%	99.915%
10258	NAK SEALING	0.000%	99.915%
10259	BOUSTEAD PLANTA	0.000%	99.915%
10260	GOLFZON CO LTD	0.000%	99.916%
10261	NEMAK SAB DE CV	0.000%	99.916%
10262	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.916%
10263	HONG LEONG ASIA	0.000%	99.916%
10264	MIVTACH SHAMIR	0.000%	99.917%
10265	WEATHERNEWS INC	0.000%	99.917%
10266	BEIJINGWEST IND	0.000%	99.917%
10267	CJ FOOD SYSTEM	0.000%	99.917%
10268	LOJAS AMERICANA	0.000%	99.917%
10269	POSFUL CORPORAT	0.000%	99.918%
10270	EMPERADOR INC	0.000%	99.918%
10271	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.918%
10272	UTD PLANTATION	0.000%	99.918%
10273	KEY TRONIC CORP COMMON STOCK	0.000%	99.919%
10274	KYOWA LEATHER	0.000%	99.919%
10275	KOLAO HOLDINGS	0.000%	99.919%
10276	PROMOTORA DE IN	0.000%	99.919%
10277	PC TEL INC COMMON STOCK USD.001	0.000%	99.919%
10278	MAX'S GROUP INC	0.000%	99.920%
10279	DAEWON SANUP	0.000%	99.920%
10280	JIANGNAN GROUP	0.000%	99.920%
10281	KNR CONSTRUCTIO	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.920%
10283	IMPERIAL HOTEL	0.000%	99.921%
10284	TOMATO BANK LTD	0.000%	99.921%
10285	IDP EDUCATION L	0.000%	99.921%
10286	TOWN HEALTH INT	0.000%	99.921%
10287	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.922%
10288	TAO HEUNG HOLDI	0.000%	99.922%
10289	DONG A ELTEK CO	0.000%	99.922%
10290	FOOD EMPIRE HOL	0.000%	99.922%
10291	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.922%
10292	PIHLAJALINNA OY	0.000%	99.923%
10293	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.923%
10294	ASESOR DE ACTIV	0.000%	99.923%
10295	KEIHANSHIN RL	0.000%	99.923%
10296	NEPES CORPORATI	0.000%	99.923%
10297	KLEANNARA CO LT	0.000%	99.924%
10298	CHEUK NANG HLDG	0.000%	99.924%
10299	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.924%
10300	MYSTATE LTD	0.000%	99.924%
10301	UNISYS CORP	0.000%	99.924%
10302	SAN FANG CHEMIC	0.000%	99.925%
10303	HONG YI FIBER I	0.000%	99.925%
10304	SANFORD LTD	0.000%	99.925%
10305	QUINTIS LTD	0.000%	99.925%
10306	MORTGAGE CHOICE	0.000%	99.926%
10307	ENDUR TECH	0.000%	99.926%
10308	SODA NIKKA CO	0.000%	99.926%
10309	CHANGH ETH	0.000%	99.926%
10310	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.926%
10311	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.927%
10312	BANCA SISTEMA S	0.000%	99.927%
10313	CHINA ELECT COR	0.000%	99.927%
10314	RTX TELECOM	0.000%	99.927%
10315	TWI PHARMACEUTI	0.000%	99.927%
10316	ITAB SHOP CONCE	0.000%	99.928%
10317	CENTER LABORATO	0.000%	99.928%
10318	MEDUSA MINING L	0.000%	99.928%
10319	TOKYO SANGY	0.000%	99.928%
10320	CROOZ INC	0.000%	99.928%
10321	SKF INDIA LTD	0.000%	99.929%
10322	JK PAPER	0.000%	99.929%
10323	DOUBLEDRAGON PR	0.000%	99.929%
10324	BLUECOM	0.000%	99.929%
10325	POLYTEC ASSET H	0.000%	99.929%
10326	MALAKOFF CORP B	0.000%	99.930%
10327	B2HOLDING ASA	0.000%	99.930%
10328	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.930%
10329	CAN DO CO LTD	0.000%	99.930%
10330	TRADELINK ELECT	0.000%	99.930%
10331	CHILLED & FROZE	0.000%	99.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	TOKYO TEKKO CO	0.000%	99.931%
10333	MARCOPOLO SA	0.000%	99.931%
10334	ECHELON FINANCI	0.000%	99.931%
10335	NADEX CO LTD	0.000%	99.932%
10336	TAT HONG HOLDIN	0.000%	99.932%
10337	TAIWAN PAPER&PU	0.000%	99.932%
10338	WESTPORT INNOVA	0.000%	99.932%
10339	SAMYA TONG	0.000%	99.932%
10340	CK LIFE SCIENCE	0.000%	99.933%
10341	KAPSCH TRAFFICC	0.000%	99.933%
10342	TAIHEIYO KOUHAT	0.000%	99.933%
10343	SINO THAI EN,FG	0.000%	99.933%
10344	INTL PAPER	0.000%	99.933%
10345	PP PROPERTI TBK	0.000%	99.934%
10346	IMPEXMETAL	0.000%	99.934%
10347	MJ GLEESON PLC	0.000%	99.934%
10348	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.934%
10349	KINGSGATE CONSD	0.000%	99.934%
10350	PAN BROTHERS TB	0.000%	99.935%
10351	UNION MEDICAL H	0.000%	99.935%
10352	SHIMOJIMA CO LT	0.000%	99.935%
10353	SIMPLEX INFRAST	0.000%	99.935%
10354	BEADELL RESOURC	0.000%	99.935%
10355	HALOWS CO LTD	0.000%	99.936%
10356	C.BANNER INTERN	0.000%	99.936%
10357	TYCOONS GROUP E	0.000%	99.936%
10358	SAFETY GODOWN C	0.000%	99.936%
10359	INDIAN OVERSEAS	0.000%	99.936%
10360	TOBU STORE CO L	0.000%	99.936%
10361	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.937%
10362	PROGRESS WERK A	0.000%	99.937%
10363	LBS BINA GROUP	0.000%	99.937%
10364	GRANULES INDIA	0.000%	99.937%
10365	AMICA WRONKI	0.000%	99.937%
10366	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.938%
10367	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.938%
10368	FUJISHOJI CO.LT	0.000%	99.938%
10369	PESTECH	0.000%	99.938%
10370	MC GROUP PUBLIC	0.000%	99.938%
10371	PHIHONG TECHNOL	0.000%	99.939%
10372	REALDOLMEN	0.000%	99.939%
10373	TIANJIN DEVMT H	0.000%	99.939%
10374	VOLT INFO SCIEN	0.000%	99.939%
10375	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.939%
10376	KONDOTEC INC	0.000%	99.940%
10377	TAIWAN FIRE & M	0.000%	99.940%
10378	VAIBHAV GL	0.000%	99.940%
10379	REALIA BUSINESS	0.000%	99.940%
10380	YAIZU SUISANKAG	0.000%	99.940%
10381	DA MING INTERNA	0.000%	99.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.941%
10383	ECOGREEN FINE C	0.000%	99.941%
10384	SERVIZI ITALIA	0.000%	99.941%
10385	SWORD GROUP	0.000%	99.941%
10386	MAHINDRA LIFESC	0.000%	99.941%
10387	BASWARE OYJ	0.000%	99.942%
10388	KPX CHEMICAL	0.000%	99.942%
10389	NEPTUNE TECHNOL	0.000%	99.942%
10390	SINCERE WATCH H	0.000%	99.942%
10391	PERENNIAL REAL	0.000%	99.942%
10392	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.943%
10393	JINMAO INVESTME	0.000%	99.943%
10394	HATHWAY CABLE	0.000%	99.943%
10395	CASTINGS	0.000%	99.943%
10396	HORIZON SECURIT	0.000%	99.943%
10397	HT MEDIA LTD	0.000%	99.944%
10398	KAORI HEAT TREA	0.000%	99.944%
10399	LARGO RESOURCES	0.000%	99.944%
10400	PRIME FOCUS	0.000%	99.944%
10401	YNH PROPERTY BH	0.000%	99.944%
10402	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.944%
10403	AZORIM-INVESTME	0.000%	99.945%
10404	VINA CONCHA Y T	0.000%	99.945%
10405	RESURS HOLDING	0.000%	99.945%
10406	ACNB CORP COMMON STOCK USD2.5	0.000%	99.945%
10407	ASHTROM PROPERT	0.000%	99.945%
10408	ALKANE RESOURCE	0.000%	99.946%
10409	KIMOTO CO LTD	0.000%	99.946%
10410	DY CORP	0.000%	99.946%
10411	ALMIRALL SA	0.000%	99.946%
10412	NSL LTD	0.000%	99.946%
10413	FUTURE LIFESTYL	0.000%	99.946%
10414	FOM CONST Y CON	0.000%	99.947%
10415	SAVEZONE IC	0.000%	99.947%
10416	BAJAJ CORP LTD	0.000%	99.947%
10417	CHAMPION TECHNO	0.000%	99.947%
10418	PLATZER FASTIGH	0.000%	99.947%
10419	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.948%
10420	SINO GRANDNESS	0.000%	99.948%
10421	TOPPS TILES	0.000%	99.948%
10422	PACASMAYO	0.000%	99.948%
10423	GREAVES COT	0.000%	99.948%
10424	GE T&D INDIA LT	0.000%	99.948%
10425	HUMAX CO LTD	0.000%	99.949%
10426	INDO COUNT INDU	0.000%	99.949%
10427	UEM EDGENTA BHD	0.000%	99.949%
10428	MIN AIK TECHNOL	0.000%	99.949%
10429	CMMB VISION HOL	0.000%	99.949%
10430	1ST INSURANCE C	0.000%	99.950%
10431	HOGG ROBINSON G	0.000%	99.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.950%
10433	INVESTIS HOLDIN	0.000%	99.950%
10434	INROM CONSTRUCT	0.000%	99.950%
10435	INGERSOLL	0.000%	99.950%
10436	VBG GROUP AB	0.000%	99.951%
10437	CHINA NT PHARMA	0.000%	99.951%
10438	BIFFA PLC	0.000%	99.951%
10439	SOLAR INDUS	0.000%	99.951%
10440	SHIHLIN ELEC &	0.000%	99.951%
10441	VULCABRAS AZALE	0.000%	99.951%
10442	CALEDONIA MININ	0.000%	99.952%
10443	TRIFAST PLC	0.000%	99.952%
10444	LIFENET INSURAN	0.000%	99.952%
10445	MOTHERCARE	0.000%	99.952%
10446	DIALIGHT PLC	0.000%	99.952%
10447	VICTORY NEW MAT	0.000%	99.953%
10448	HT&E LTD	0.000%	99.953%
10449	FDC LTD/INDIA	0.000%	99.953%
10450	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.953%
10451	JINLI GROUP HOL	0.000%	99.953%
10452	WAH SEONG	0.000%	99.953%
10453	GUORUI PROPERTI	0.000%	99.954%
10454	TAIYEN BIOTECH	0.000%	99.954%
10455	NATURAL ALTERNT	0.000%	99.954%
10456	HANKUK PAPER MF	0.000%	99.954%
10457	TRINITY LTD	0.000%	99.954%
10458	CATHAY NO 1 REI	0.000%	99.954%
10459	MAXITRANS INDS	0.000%	99.955%
10460	AKZO NOBEL INDI	0.000%	99.955%
10461	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.955%
10462	DUTY FREE INTER	0.000%	99.955%
10463	PETRA FOODS LTD	0.000%	99.955%
10464	IBI GROUP INC.	0.000%	99.956%
10465	COCO'S JAPAN CO	0.000%	99.956%
10466	SANYO ENG & CON	0.000%	99.956%
10467	HANMI SEMICONDU	0.000%	99.956%
10468	SINGAPORE BUS S	0.000%	99.956%
10469	TAINAN ENTERPRI	0.000%	99.956%
10470	HANA MICROELECT	0.000%	99.957%
10471	GFOOT CO LTD	0.000%	99.957%
10472	CHINA FINANCIAL	0.000%	99.957%
10473	VALNEVA SE	0.000%	99.957%
10474	KMH	0.000%	99.957%
10475	KRAKATAU STEEL	0.000%	99.957%
10476	INFOMEDIA	0.000%	99.958%
10477	MAXVALU NISHINI	0.000%	99.958%
10478	INTER CARS SA	0.000%	99.958%
10479	AES GENER SA	0.000%	99.958%
10480	CONTROLADORA VU	0.000%	99.958%
10481	MNRB HOLDINGS B	0.000%	99.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	HENGDELI HOLDIN	0.000%	99.959%
10483	S.A.S. DRAGON H	0.000%	99.959%
10484	CW GROUP HLDGS	0.000%	99.959%
10485	HWA SHIN CO	0.000%	99.959%
10486	KANSAI SUPERMAR	0.000%	99.959%
10487	NEC NETWK & SYS	0.000%	99.960%
10488	CHINA HANKING H	0.000%	99.960%
10489	BLUE SQUARE REA	0.000%	99.960%
10490	CHOSUN REFRACTO	0.000%	99.960%
10491	STANDARD CHEMIC	0.000%	99.960%
10492	GLOBAL MEDICAL REIT INC REIT	0.000%	99.960%
10493	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.961%
10494	TOHOKU BANK	0.000%	99.961%
10495	ASTRAL POLY	0.000%	99.961%
10496	DONGBU SECURITI	0.000%	99.961%
10497	THAIFOODS GROUP	0.000%	99.961%
10498	CGN MINING CO L	0.000%	99.961%
10499	ZHUHAI HLDGS IN	0.000%	99.962%
10500	CARR'S GROUP PL	0.000%	99.962%
10501	LUCAS BOLLS NV	0.000%	99.962%
10502	CHINOOK ENERGY	0.000%	99.962%
10503	KIM LOONG RESOU	0.000%	99.962%
10504	PARAGON CAR	0.000%	99.962%
10505	TSEC CORP	0.000%	99.963%
10506	PINE CLIFF ENER	0.000%	99.963%
10507	COCA-COLA ICECE	0.000%	99.963%
10508	STRONG PETROCHE	0.000%	99.963%
10509	PHILEX MINING C	0.000%	99.963%
10510	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.963%
10511	HUA ENG WIRE&CA	0.000%	99.964%
10512	JYOTHY LABORATO	0.000%	99.964%
10513	DONG AH TIR	0.000%	99.964%
10514	NAVKAR CORP LTD	0.000%	99.964%
10515	BURWILL HOLDING	0.000%	99.964%
10516	PARANAPANEMA SA	0.000%	99.964%
10517	CHORUS LTD ADR ADR	0.000%	99.965%
10518	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.965%
10519	NNIT A/S	0.000%	99.965%
10520	ADVANCETEK ENTE	0.000%	99.965%
10521	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.965%
10522	SELCUK ECZA DEP	0.000%	99.965%
10523	BANK INTERNASIO	0.000%	99.965%
10524	AGV PRODUCTS	0.000%	99.966%
10525	FULLER SMITH &	0.000%	99.966%
10526	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.966%
10527	PW MEDTECH GROU	0.000%	99.966%
10528	BOOT(HENRY) & S	0.000%	99.966%
10529	NEW YORK & CO I	0.000%	99.966%
10530	SUNDARAM	0.000%	99.967%
10531	BANYAN TREE HOL	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	MEDCO ENERGI IN	0.000%	99.967%
10533	KINKI SHARYO CO	0.000%	99.967%
10534	SILOAM INTERNAT	0.000%	99.967%
10535	HIROSHIMA ELEC	0.000%	99.967%
10536	SKANDINAVISKA E	0.000%	99.968%
10537	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.968%
10538	NORWEGIAN PROPE	0.000%	99.968%
10539	GOLDIS BHD	0.000%	99.968%
10540	NATURES SUNSHIN	0.000%	99.968%
10541	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.968%
10542	TOW CO LTD	0.000%	99.969%
10543	SALUTICA	0.000%	99.969%
10544	FAR EAST HOLDIN	0.000%	99.969%
10545	KISCO HOLDINGS	0.000%	99.969%
10546	MINEROS S.A.	0.000%	99.969%
10547	PLATINUM GROUP	0.000%	99.969%
10548	PMP COMMUNICATI	0.000%	99.969%
10549	PROMOTORA DE IN	0.000%	99.970%
10550	COUNTRYSIDE PRO	0.000%	99.970%
10551	SELVAAG BOLIG A	0.000%	99.970%
10552	MACMAHON HOLDIN	0.000%	99.970%
10553	BCO DESIO E BRI	0.000%	99.970%
10554	KINTETSU DPT ST	0.000%	99.970%
10555	NAGANO KEIKI CO	0.000%	99.971%
10556	MTLM	0.000%	99.971%
10557	YOUYUAN INTERNA	0.000%	99.971%
10558	LAKSHMI VILAS B	0.000%	99.971%
10559	MAUREL ET PROM	0.000%	99.971%
10560	SHILPA MED	0.000%	99.971%
10561	Tessi S.A.	0.000%	99.971%
10562	GIGASTORAGE COR	0.000%	99.972%
10563	SKYLINE CORP	0.000%	99.972%
10564	SSI GROUP INC	0.000%	99.972%
10565	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.972%
10566	THERMAX LTD	0.000%	99.972%
10567	HEIDELBERGCEMEN	0.000%	99.972%
10568	SANGSIN BRAKE	0.000%	99.972%
10569	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.973%
10570	HUAJUN HOLDINGS	0.000%	99.973%
10571	SEJONG INDUSTRI	0.000%	99.973%
10572	TBK Co., Ltd.	0.000%	99.973%
10573	AGORA	0.000%	99.973%
10574	YAC CO LTD	0.000%	99.973%
10575	SANYO HOUSING N	0.000%	99.973%
10576	RAMKRISHNA	0.000%	99.974%
10577	WMIH CORP COMMON STOCK USD.00001	0.000%	99.974%
10578	TA ANN HOLDINGS	0.000%	99.974%
10579	DIFFER GRP	0.000%	99.974%
10580	COOR SERVICE MA	0.000%	99.974%
10581	GWANGJU SHINSEG	0.000%	99.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	WING TAI PROPER	0.000%	99.975%
10583	GOOD RESOURCES	0.000%	99.975%
10584	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.975%
10585	BILLABONG INTER	0.000%	99.975%
10586	BEST BRIDAL INC	0.000%	99.975%
10587	HONG KONG FERRY	0.000%	99.975%
10588	EUROTECH SPA	0.000%	99.975%
10589	CENTURY PACIFIC	0.000%	99.975%
10590	SIYARAM	0.000%	99.976%
10591	VOLUTION GROUP	0.000%	99.976%
10592	SITTOY GROUP HLD	0.000%	99.976%
10593	AEGIS LOGISTICS	0.000%	99.976%
10594	BOMBAY RAYON FA	0.000%	99.976%
10595	CHINA RUNDONG A	0.000%	99.976%
10596	UNITED MICROELECTRON SP ADR ADR	0.000%	99.976%
10597	ORIGIN ELECTRIC	0.000%	99.977%
10598	TURK TRKTOR VE	0.000%	99.977%
10599	LEMMINKAINEN OY	0.000%	99.977%
10600	MAGNI-TECH INDU	0.000%	99.977%
10601	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.977%
10602	YUNNAN WATER IN	0.000%	99.977%
10603	ENEA AB	0.000%	99.977%
10604	HAGOROMO FOODS	0.000%	99.978%
10605	PACIFIC ONLINE	0.000%	99.978%
10606	CONSTANTIN MEDI	0.000%	99.978%
10607	EMPEROR WATCH A	0.000%	99.978%
10608	SHIDAX CORP	0.000%	99.978%
10609	VICTORY CITY IN	0.000%	99.978%
10610	VGI GLOBAL MEDI	0.000%	99.978%
10611	ISE CHEMICAL CO	0.000%	99.978%
10612	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.979%
10613	TERNA ENERGY SA	0.000%	99.979%
10614	SRI AYUDHYA	0.000%	99.979%
10615	WIN HANVERKY HO	0.000%	99.979%
10616	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.979%
10617	ALLGEIER SE	0.000%	99.979%
10618	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.979%
10619	ATHENS WATER SU	0.000%	99.980%
10620	GRANDVISION BV	0.000%	99.980%
10621	RAI WAY SPA	0.000%	99.980%
10622	NEXUS AG	0.000%	99.980%
10623	VISTA GROUP INT	0.000%	99.980%
10624	NEW TIMES ENERG	0.000%	99.980%
10625	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.980%
10626	WHIRLPOOL OF IN	0.000%	99.980%
10627	TOTAL GABON	0.000%	99.981%
10628	CHC HEALTHCARE	0.000%	99.981%
10629	NVC LIGHTING HO	0.000%	99.981%
10630	MIRZA INTERNATI	0.000%	99.981%
10631	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	DRDGOLD LTD	0.000%	99.981%
10633	LINK NET TBK PT	0.000%	99.981%
10634	ROS AGRO PLC GD	0.000%	99.981%
10635	LOW KENG HUAT(S	0.000%	99.982%
10636	OCEANA GROUP LT	0.000%	99.982%
10637	YIZHENG CHEM FI	0.000%	99.982%
10638	INTRALOT SA - I	0.000%	99.982%
10639	COLUMBUS GOLD C	0.000%	99.982%
10640	SP SETIA BHD GR	0.000%	99.982%
10641	T4F ENTRETENIMN	0.000%	99.982%
10642	FAGRON	0.000%	99.982%
10643	ACS ACTIVIDADES	0.000%	99.983%
10644	RXP SERVICES LT	0.000%	99.983%
10645	HYUNDAI HEAVY I	0.000%	99.983%
10646	K1 VENTURES LTD	0.000%	99.983%
10647	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.983%
10648	LK TECH	0.000%	99.983%
10649	BANCO PAN SA	0.000%	99.983%
10650	WEE HUR HOLDING	0.000%	99.983%
10651	EQUITAL	0.000%	99.984%
10652	GDI INTERGRATED	0.000%	99.984%
10653	FREQUENCY ELEC	0.000%	99.984%
10654	MIMAKI ENGINEER	0.000%	99.984%
10655	GLAXO SMITHKLIN	0.000%	99.984%
10656	OMAXE LTD	0.000%	99.984%
10657	LSL PROPERTY SE	0.000%	99.984%
10658	HILONG HOLDING	0.000%	99.984%
10659	TAKASHIMA & CO	0.000%	99.985%
10660	CUSTODIAN REIT	0.000%	99.985%
10661	RANE H	0.000%	99.985%
10662	YIP'S CHEMICAL	0.000%	99.985%
10663	TAKE SOLUTN	0.000%	99.985%
10664	STREET CAPITAL	0.000%	99.985%
10665	WARTECK INVEST	0.000%	99.985%
10666	INTERSHOP HOLDI	0.000%	99.985%
10667	HOSTELWORLD GRO	0.000%	99.986%
10668	ASIA SATELLITE	0.000%	99.986%
10669	FIRSTSOURCE SOL	0.000%	99.986%
10670	DICKSON CONCEPT	0.000%	99.986%
10671	CRISIL LTD	0.000%	99.986%
10672	PHARMA MAR SA	0.000%	99.986%
10673	TILT RENEWABLES	0.000%	99.986%
10674	CSE GLOBAL LIMI	0.000%	99.986%
10675	D.B. CORP LIMIT	0.000%	99.986%
10676	DAGANG NEXCHANG	0.000%	99.987%
10677	TRIVENI TURBINE	0.000%	99.987%
10678	TOKYO THEATRES	0.000%	99.987%
10679	STEIN MART INC COMMON STOCK USD.01	0.000%	99.987%
10680	MELBOURNE IT	0.000%	99.987%
10681	FUJISASH CO LTD	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	TAUNG GOLD INTE	0.000%	99.987%
10683	KIAN JOO CAN FC	0.000%	99.987%
10684	MODUSLINK GLOBA	0.000%	99.987%
10685	GROUP FIVE	0.000%	99.988%
10686	NISSEI INDUSTRI	0.000%	99.988%
10687	MIGHTY RIVER PO	0.000%	99.988%
10688	HOKKAI CAN CO	0.000%	99.988%
10689	UTD MALACCA BER	0.000%	99.988%
10690	TOTAL ACCESS CO	0.000%	99.988%
10691	JBF INDUSTRIES	0.000%	99.988%
10692	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.988%
10693	RECKON LTD	0.000%	99.988%
10694	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.989%
10695	EZRA HOLDINGS	0.000%	99.989%
10696	EUROZ LTD	0.000%	99.989%
10697	CERAGON NETWORK	0.000%	99.989%
10698	ERICSSON LM-A S	0.000%	99.989%
10699	OZFOREX GROUP L	0.000%	99.989%
10700	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.989%
10701	LOGISTEC CORP C	0.000%	99.989%
10702	COXON PRECISE I	0.000%	99.989%
10703	MARUYAMA MFG CO	0.000%	99.990%
10704	AYGAZ	0.000%	99.990%
10705	SALEM COMM CORP	0.000%	99.990%
10706	LIBERTY GOLD CO	0.000%	99.990%
10707	AFFINE	0.000%	99.990%
10708	PIVOT TECHNOLOG	0.000%	99.990%
10709	DYNAMIC ELECTRO	0.000%	99.990%
10710	LIPPO CIKARANG	0.000%	99.990%
10711	RIZAL COMML BAN	0.000%	99.990%
10712	BIO PAPPEL SAB	0.000%	99.990%
10713	NETAS TELEKOMUN	0.000%	99.991%
10714	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.991%
10715	PT INTERNATIONA	0.000%	99.991%
10716	CB INDUSTRIAL P	0.000%	99.991%
10717	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.991%
10718	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.991%
10719	APAR INDS	0.000%	99.991%
10720	HONEYWELL	0.000%	99.991%
10721	FABRYKI MEBLI F	0.000%	99.991%
10722	MEDIVIR	0.000%	99.991%
10723	TATA STEEL LTD	0.000%	99.992%
10724	S.T.CHEMICAL CO	0.000%	99.992%
10725	ROULARTA MEDIA	0.000%	99.992%
10726	KAM HING INTERN	0.000%	99.992%
10727	NAGARJUNA FERTI	0.000%	99.992%
10728	WORLD HOLDINGS	0.000%	99.992%
10729	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.992%
10730	MIYOSHI OIL & F	0.000%	99.992%
10731	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.992%
10733	SACYR SA RTS EX	0.000%	99.992%
10734	CST GROUP LTD	0.000%	99.993%
10735	NIPPON FILCON C	0.000%	99.993%
10736	ANTALIS INTERNA	0.000%	99.993%
10737	IPE GROUP LTD	0.000%	99.993%
10738	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.993%
10739	OTSUKA KAGU	0.000%	99.993%
10740	INES CORPORATIO	0.000%	99.993%
10741	GROUP LEASE PUB	0.000%	99.993%
10742	PROMOTORA Y OPE	0.000%	99.993%
10743	KASEN INTERNATI	0.000%	99.993%
10744	CROCODILE GARME	0.000%	99.993%
10745	ELEC DE STRASBO	0.000%	99.994%
10746	SUNWAY CONSTRUC	0.000%	99.994%
10747	SUGIH ENERGY TB	0.000%	99.994%
10748	ROBINSONS LAND	0.000%	99.994%
10749	ONO SOKKI CO	0.000%	99.994%
10750	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.994%
10751	TEN PEAKS COFFE	0.000%	99.994%
10752	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.994%
10753	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.994%
10754	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.994%
10755	BGF RETAIL CO L	0.000%	99.994%
10756	STARK TECHNOLOG	0.000%	99.994%
10757	MEDICAL SYSTEM	0.000%	99.995%
10758	ASHFORD INC COMMON STOCK USD.01	0.000%	99.995%
10759	GETIN HOLDING S	0.000%	99.995%
10760	DYAX CORPORATIO	0.000%	99.995%
10761	OLYMPIC CORP	0.000%	99.995%
10762	BSQUARE CORP COMMON STOCK	0.000%	99.995%
10763	A&D CO LTD	0.000%	99.995%
10764	HANISON CONSTRU	0.000%	99.995%
10765	OEEDO ONSEN REI	0.000%	99.995%
10766	GALLANT VENTURE	0.000%	99.995%
10767	SIERRA METALS I	0.000%	99.995%
10768	PFENEX INC COMMON STOCK USD.001	0.000%	99.995%
10769	GUANGNAN(HLDGS)	0.000%	99.996%
10770	PEARL ORIENTAL	0.000%	99.996%
10771	NIHON TRIM CO	0.000%	99.996%
10772	TOWN CENTRE SEC	0.000%	99.996%
10773	INTEVAC INC	0.000%	99.996%
10774	KOSEI SECURITIE	0.000%	99.996%
10775	SILVER BASE GRO	0.000%	99.996%
10776	MCKAY SECURITIE	0.000%	99.996%
10777	HOKKAIDO GAS CO	0.000%	99.996%
10778	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.996%
10779	FRAGRANCE GROUP	0.000%	99.996%
10780	TRISURA GROUP L	0.000%	99.996%
10781	EASTMAIN RES IN	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	ASPEN GROUP	0.000%	99.997%
10783	BOLU CIMENTO SA	0.000%	99.997%
10784	AMREP CORP COMMON STOCK USD.1	0.000%	99.997%
10785	GLORIOUS SUN EN	0.000%	99.997%
10786	PRIME MEDIA GRO	0.000%	99.997%
10787	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.997%
10788	AUSWIDE BANK LT	0.000%	99.997%
10789	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.997%
10790	ALANDSBANKEN	0.000%	99.997%
10791	DYNASTY FINE WI	0.000%	99.997%
10792	LAURA ASHLEY HO	0.000%	99.997%
10793	TSH RESOURCES B	0.000%	99.997%
10794	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.997%
10795	ASANTE INC	0.000%	99.998%
10796	MEGASTUDY CO LT	0.000%	99.998%
10797	ADDNODE GROUP A	0.000%	99.998%
10798	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10799	V1 GROUP LTD	0.000%	99.998%
10800	BOUSTEAD PROJEC	0.000%	99.998%
10801	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.998%
10802	TSUI WAH HOLDIN	0.000%	99.998%
10803	HIPAY GROUP SA	0.000%	99.998%
10804	CHINA PROPRTIE	0.000%	99.998%
10805	TOWER LTD	0.000%	99.998%
10806	K.P.R. MILL	0.000%	99.998%
10807	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.998%
10808	NATIONAL AGRICU	0.000%	99.998%
10809	CORP BANK	0.000%	99.998%
10810	FOUNTAIN SET HL	0.000%	99.999%
10811	ABAN OFFSHORE	0.000%	99.999%
10812	ANXIN-CHINA HOL	0.000%	99.999%
10813	NICE SPA	0.000%	99.999%
10814	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.999%
10815	MIN XIN HLDGS	0.000%	99.999%
10816	R.E.A. HOLDINGS	0.000%	99.999%
10817	CHINA RARE EART	0.000%	99.999%
10818	PALADIN ENERGY	0.000%	99.999%
10819	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.999%
10820	STEEL & TUBE HL	0.000%	99.999%
10821	IGUATEMI EMP SH	0.000%	99.999%
10822	HITE HOLDINGS C	0.000%	99.999%
10823	BGR ENERGY SYST	0.000%	99.999%
10824	5PAISA CAPITAL	0.000%	99.999%
10825	NRJ GROUP	0.000%	99.999%
10826	HSIN CHONG CONS	0.000%	99.999%
10827	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.000%
10828	US AUTO PARTS N	0.000%	100.000%
10829	OVER FIFTY GP L	0.000%	100.000%
10830	TELEGRAAF MEDIA	0.000%	100.000%
10831	ENERGY ABSOLUTE	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.000%
10833	CHINA FIBER OPT	0.000%	100.000%
10834	ARCELORMITTAL S	0.000%	100.000%
10835	XERIUM TECHNOLO	0.000%	100.000%
10836	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.000%
10837	ABTERRA LTD	0.000%	100.000%
10838	DELTICOM AG	0.000%	100.000%
10839	PETRUS RESOURCE	0.000%	100.000%
10840	LOTTE CONFECT	0.000%	100.000%
10841	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.000%
10842	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.000%
10843	TRUBA ALAM MANU	0.000%	100.000%
10844	FERRATUM OYJ	0.000%	100.000%
10845	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.000%
10846	I-CABLE COMMUNI	0.000%	100.000%
10847	KONG SUN HLDGS	0.000%	100.000%
10848	ECOSYNTHETIX IN	0.000%	100.001%
10849	FORTRESS PAPER	0.000%	100.001%
10850	BLOOMSBURY PUBL	0.000%	100.001%
10851	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.001%
10852	MALAYSIAN RESOU	0.000%	100.001%
10853	BE GROUP AB	0.000%	100.001%
10854	BRILLIANT CIRCL	0.000%	100.001%
10855	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.001%
10856	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.001%
10857	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.001%
10858	AEGON NV	0.000%	100.001%
10859	CASETEK HOLDING	0.000%	100.001%
10860	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.001%
10861	YEO HIAP SENG	0.000%	100.001%
10862	13 HOLDINGS LTD	0.000%	100.001%
10863	QUNXING PAPER H	0.000%	100.001%
10864	LUKS GROUP (VH)	0.000%	100.001%
10865	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.001%
10866	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.001%
10867	LYDIAN INTERNAT	0.000%	100.001%
10868	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.001%
10869	POLARIS SOFTWARE	0.000%	100.001%
10870	ALLEGIANT GOLD	0.000%	100.001%
10871	IRC LIMITED	0.000%	100.001%
10872	AVENG	0.000%	100.001%
10873	DAN FORM HOLDIN	0.000%	100.001%
10874	CHARGEURS SA	0.000%	100.002%
10875	TUNAS RIDEAN	0.000%	100.002%
10876	TAKACHIHO KOHEK	0.000%	100.002%
10877	JINDAL POLY FIL	0.000%	100.002%
10878	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.002%
10879	MUNSUN CAP	0.000%	100.002%
10880	CHINA DYNAMICS	0.000%	100.002%
10881	BANCO ABC BRASI	0.000%	100.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	ORBITE TECHNOLO	0.000%	100.002%
10883	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.002%
10884	SINAR MAS MULTI	0.000%	100.002%
10885	QUMU CORP COMMON STOCK USD.01	0.000%	100.002%
10886	CARINDALE PROPE	0.000%	100.002%
10887	WATPAC LIMITED	0.000%	100.002%
10888	ARALEZ PHARMACE	0.000%	100.002%
10889	TEEKAY TANKERS	0.000%	100.002%
10890	ASIA CEMENT CO	0.000%	100.002%
10891	SOCIETE MANUTAN	0.000%	100.002%
10892	BOLLORE SA	0.000%	100.002%
10893	DOGUS OTOMOTIV	0.000%	100.002%
10894	LEE & MAN CHEMI	0.000%	100.002%
10895	PERPETUAL ENERG	0.000%	100.002%
10896	MAX VENTURES &	0.000%	100.002%
10897	PACIFIC ANDES I	0.000%	100.002%
10898	MINGFA GROUP	0.000%	100.002%
10899	AMPER SA RTS EX	0.000%	100.002%
10900	CARPETRIGHT	0.000%	100.002%
10901	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.002%
10902	CHINA SOFT POWE	0.000%	100.002%
10903	SAFEWAY INC	0.000%	100.002%
10904	CROWN CONFECTIO	0.000%	100.002%
10905	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.002%
10906	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.002%
10907	SWIBER HOLDINGS	0.000%	100.002%
10908	MIDLAND IC&I LT	0.000%	100.002%
10909	IMMOBEL	0.000%	100.002%
10910	GAYATRI HIGHWAY	0.000%	100.002%
10911	PROBI AB	0.000%	100.002%
10912	CARE PROPERTY I	0.000%	100.002%
10913	NOVUS HOLDINGS	0.000%	100.002%
10914	SPORTECH PLC	0.000%	100.002%
10915	UNICREDIT SPA R	0.000%	100.002%
10916	TALVIVAARA MINI	0.000%	100.002%
10917	NORDIC AMERICAN	0.000%	100.002%
10918	ASTRO JAPAN PR	0.000%	100.002%
10919	CHENNAI SUPER K	0.000%	100.002%
10920	ZENITH CAPITAL	0.000%	100.002%
10921	SING HOLDINGS L	0.000%	100.002%
10922	EMPRESAS ICA SA	0.000%	100.002%
10923	STRAD ENERGY SE	0.000%	100.002%
10924	PIRAMAL ENTERPR	0.000%	100.002%
10925	BERJAYA LAND BH	0.000%	100.002%
10926	CHINA HUIZHAN D	0.000%	100.002%
10927	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.002%
10928	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.002%
10929	ORMAT TECHNOLOG	0.000%	100.002%
10930	RB ENERGY INC	0.000%	100.002%
10931	TRAKCJA SA	0.000%	100.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	BANCA MONTE DEI	0.000%	100.002%
10933	MANITOK ENERGY	0.000%	100.002%
10934	DEVA HLDG	0.000%	100.002%
10935	ENERGIX-RENEWAB	0.000%	100.002%
10936	QLT INC DOJ/SEC	-	100.002%
10937	INTERCELL AG RI	-	100.002%
10938	HANFENG EVERGRE	-	100.002%
10939	ANGLO IRISH BAN	-	100.002%
10940	LIGHTSTREAM RES	-	100.002%
10941	BERLIAN LAJU TA	-	100.002%
10942	PEACE MARK HLDG	-	100.002%
10943	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.002%
10944	MIRAE ASSET DAE	-	100.002%
10945	PRIME RETIREMEN	-	100.002%
10946	BCO ESPIR SANTO	-	100.002%
10947	AFRICA ISRAEL I	-	100.002%
10948	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.002%
10949	EGANAGOLDPFEIL	-	100.002%
10950	PRIME AET & D H	-	100.002%
10951	MINCO BASE META	-	100.002%
10952	TRANSCOM WORLDW	-	100.002%
10953	RREEF CHINA COM	-	100.002%
10954	CHINA METAL REC	-	100.002%
10955	OROCOBRE LTD RT	-	100.002%
10956	VIRGIN AUSTRALI	-	100.002%
10957	BGP HOLDINGS (P	-	100.002%
10958	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.002%
10959	RHB CAPITAL BHD	-	100.002%
10960	AGILE GROUP HOL	-	100.002%
10961	QLT INC CLASS A	-	100.002%
10962	C A DE MEDITERR	-	100.002%
10963	AFREN PLC COMMO	-	100.002%
10964	MONTEA SCA RTS	-	100.002%
10965	CHINA LUMENA NE	-	100.002%
10966	ARRIUM LTD	-	100.002%
10967	SNS REAAL GROEP	-	100.002%
10968	QLT INC WTS EXP	-	100.002%
10969	TOUCHSTONE EXPL	-	100.002%
10970	US Wire Order -	-0.002%	100.000%