

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

As of November 30, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	CAD - London	1.197%	1.197%
2	APPLE INC	0.646%	1.844%
3	BANK OF MONTREAL COMMON STOCK	0.621%	2.465%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.612%	3.077%
5	AT+T INC COMMON STOCK USD1.0	0.603%	3.680%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.542%	4.222%
7	TORONTO DOMINION BANK COMMON STOCK	0.515%	4.737%
8	WELLS FARGO + CO COMMON STOCK USD1.666	0.491%	5.228%
9	SUNCOR ENERGY INC COMMON STOCK	0.469%	5.697%
10	ROYAL BANK OF CANADA COMMON STOCK	0.429%	6.127%
11	EXXON MOBIL CORP COMMON STOCK	0.419%	6.545%
12	REP AUSTRIA GOV	0.409%	6.954%
13	FINLAND GOVERNMENT	0.403%	7.357%
14	SWEDISH GOVT 3.	0.391%	7.748%
15	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.371%	8.119%
16	EUROPEAN STABIL	0.350%	8.469%
17	BANK OF AMERICA	0.350%	8.819%
18	INTEL CORP COMMON STOCK USD.001	0.338%	9.157%
19	ORACLE CORP SR UNSECURED 09/21 1.9	0.331%	9.488%
20	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.330%	9.818%
21	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.322%	10.140%
22	COMCAST CORP CLASS A COMMON STOCK USD.01	0.321%	10.461%
23	MICROSOFT CORP COMMON STOCK USD.00000625	0.314%	10.775%
24	FRENCH REPUBLIC	0.289%	11.064%
25	MANULIFE FINANCIAL CORP COMMON STOCK	0.285%	11.349%
26	CHEVRON CORP COMMON STOCK USD.75	0.282%	11.632%
27	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.262%	11.894%
28	TECK RESOURCES LTD CLS B COMMON STOCK	0.262%	12.155%
29	CITIGROUP INC COMMON STOCK USD.01	0.241%	12.396%
30	MAGNA INTERNATIONAL INC COMMON STOCK	0.240%	12.637%
31	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.236%	12.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	CISCO SYSTEMS	0.235%	13.108%
33	WAL-MART STORES	0.230%	13.337%
34	CANADA HOUSING	0.226%	13.563%
35	SAMSUNG ELECTRO	0.223%	13.786%
36	KREDIT FUER WIE	0.220%	14.006%
37	CANADIAN NATURAL RESOURCES COMMON STOCK	0.217%	14.223%
38	PFIZER INC COMMON STOCK USD.05	0.216%	14.439%
39	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.207%	14.646%
40	AMAZON.COM INC	0.194%	14.841%
41	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.193%	15.033%
42	KOMMUNINVEST I	0.192%	15.225%
43	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.191%	15.416%
44	UK(GOVT OF) 4.2	0.190%	15.606%
45	KOMMUNINVEST I	0.190%	15.796%
46	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.189%	15.985%
47	TOTAL SA	0.188%	16.173%
48	SINGAPORE GOVER	0.188%	16.360%
49	SUN LIFE FINANCIAL INC COMMON STOCK	0.186%	16.546%
50	UNITEDHEALTH GR	0.184%	16.730%
51	SWEDEN GOVERNME	0.182%	16.913%
52	SWEDISH EXP CRE	0.182%	17.095%
53	WESTPAC BKG COR	0.180%	17.275%
54	US TREASURY N/B 05/25 2.125	0.176%	17.452%
55	NESTLE SA	0.172%	17.624%
56	FACEBOOK INC A COMMON STOCK USD.000006	0.172%	17.796%
57	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.170%	17.966%
58	NETWORK RAIL IN	0.170%	18.136%
59	UNEDIC ASSEO 0.	0.169%	18.305%
60	ROYAL BK OF CAN	0.167%	18.471%
61	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.166%	18.638%
62	ALPHABET INC CL C COMMON STOCK USD.001	0.163%	18.801%
63	MICROSOFT CORP	0.161%	18.961%
64	NATIONAL BK CDA	0.159%	19.120%
65	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.158%	19.278%
66	FRENCH REP GOVT	0.157%	19.435%
67	ALPHABET INC CL A COMMON STOCK USD.001	0.156%	19.591%
68	PROCTER + GAMBLE CO/THE COMMON STOCK	0.155%	19.746%
69	TRANSCANADA CORP COMMON STOCK	0.154%	19.900%
70	GENERAL MOTORS CO COMMON STOCK USD.01	0.153%	20.054%
71	DAIMLER AG	0.152%	20.206%
72	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.151%	20.357%
73	CHEVRON CORP 2.	0.150%	20.507%
74	IBM CORP SR UNSECURED 01/22 2.5	0.150%	20.657%
75	ENBRIDGE INC COMMON STOCK	0.148%	20.805%
76	TOYOTA MOTOR CO	0.147%	20.953%
77	KINGDOM BELGIUM	0.147%	21.099%
78	HSBC HOLDINGS PLC SPONS ADR ADR	0.146%	21.245%
79	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.144%	21.389%
80	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.144%	21.533%
81	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.141%	21.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.140%	21.814%
83	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.140%	21.953%
84	QUALCOMM INC COMMON STOCK USD.0001	0.139%	22.092%
85	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.139%	22.231%
86	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.139%	22.369%
87	CANADIAN NATL RAILWAY CO COMMON STOCK	0.137%	22.506%
88	VODAFONE GROUP	0.136%	22.642%
89	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.136%	22.777%
90	CHINA CONST BK	0.136%	22.913%
91	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.134%	23.047%
92	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.133%	23.179%
93	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.132%	23.311%
94	NATL AUST BANK	0.131%	23.442%
95	WALT DISNEY(HLD)	0.130%	23.572%
96	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.129%	23.701%
97	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.128%	23.829%
98	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.121%	23.950%
99	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.121%	24.071%
100	BHP BILLITON LT	0.120%	24.191%
101	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.118%	24.309%
102	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.118%	24.428%
103	SINGAPORE GOVT	0.118%	24.546%
104	BP PLC	0.117%	24.663%
105	SHELL INTL.FIN.	0.117%	24.780%
106	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.117%	24.896%
107	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.117%	25.013%
108	FORD MOTOR CO COMMON STOCK USD.01	0.116%	25.129%
109	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.116%	25.245%
110	NESTLE FINANCE	0.115%	25.360%
111	BCE INC COMMON STOCK	0.115%	25.475%
112	IBM CORP SR UNSECURED 02/21 2.25	0.115%	25.590%
113	CVS HEALTH CORP COMMON STOCK USD.01	0.115%	25.705%
114	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.114%	25.819%
115	COOPERATIEVE RA	0.114%	25.933%
116	MORGAN STANLEY COMMON STOCK USD.01	0.114%	26.047%
117	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.114%	26.161%
118	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.113%	26.274%
119	ENCANA CORP COMMON STOCK	0.113%	26.387%
120	APPLE INC SR UNSECURED 02/22 2.5	0.112%	26.499%
121	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.111%	26.610%
122	BARRICK GOLD CORP COMMON STOCK	0.110%	26.721%
123	AGENCE FRANCAIS	0.110%	26.831%
124	ROYAL DUTCH SHELL SPON ADR A ADR	0.110%	26.941%
125	DEUTSCHE BAHN F	0.109%	27.051%
126	BASF SE	0.108%	27.158%
127	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.107%	27.265%
128	UNION PACIFIC CORP COMMON STOCK USD2.5	0.106%	27.371%
129	SINGAPORE GOVT	0.105%	27.476%
130	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.105%	27.581%
131	FEDEX CORPORATI	0.105%	27.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.105%	27.791%
133	CHEVRON CORP SR UNSECURED 06/23 3.191	0.103%	27.894%
134	KINROSS GOLD CORP COMMON STOCK	0.103%	27.997%
135	MICRON TECHNOLO	0.103%	28.100%
136	US BANCORP COMMON STOCK USD.01	0.102%	28.202%
137	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.102%	28.304%
138	AGENCE FRANCAIS	0.101%	28.405%
139	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.101%	28.506%
140	CAISSE D'AMORT	0.101%	28.608%
141	WASTE CONNECTIONS INC COMMON STOCK	0.101%	28.709%
142	BANK NEDERLANDS	0.101%	28.809%
143	ROYAL DUTCH SHE	0.099%	28.908%
144	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.099%	29.007%
145	HONDA MOTOR CO	0.098%	29.105%
146	ANTHEM INC COMMON STOCK USD.01	0.097%	29.202%
147	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.096%	29.297%
148	PFIZER INC	0.095%	29.393%
149	TRAVELERS COS	0.094%	29.487%
150	ORACLE CORP COMMON STOCK USD.01	0.094%	29.581%
151	SIMON PROPERTY GROUP INC REIT USD.0001	0.094%	29.675%
152	AGRIUM INC COMMON STOCK NPV	0.094%	29.769%
153	MERCK + CO. INC. COMMON STOCK USD.5	0.094%	29.863%
154	AMGEN INC COMMON STOCK USD.0001	0.093%	29.956%
155	PNC BANK	0.093%	30.048%
156	AMERICAN TOWER CORP REIT USD.01	0.093%	30.141%
157	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.092%	30.233%
158	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.092%	30.326%
159	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.092%	30.418%
160	DEXIA CREDIT LO	0.092%	30.510%
161	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.092%	30.601%
162	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.091%	30.692%
163	TIME WARNER INC COMMON STOCK USD.01	0.090%	30.782%
164	CHEVRON CORP SR UNSECURED 03/22 2.411	0.090%	30.872%
165	SNCF RESEAU 3.1	0.090%	30.962%
166	VOLKSWAGEN AG	0.090%	31.052%
167	FMS WERTMANAGEM	0.090%	31.141%
168	NOVARTIS CAP CO	0.090%	31.231%
169	COCA-COLA CO	0.089%	31.320%
170	BNP PARIBAS SA	0.089%	31.410%
171	LANDESKREDITBAN	0.089%	31.499%
172	MEDTRONIC PLC	0.088%	31.587%
173	INTL BK RECON &	0.088%	31.675%
174	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.087%	31.762%
175	BK OF NOVA SCOT	0.087%	31.848%
176	UNEDIC ASSEO 0.	0.086%	31.934%
177	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.085%	32.020%
178	ABBOTT LABORATORIES COMMON STOCK	0.085%	32.105%
179	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.085%	32.190%
180	NOVARTIS AG	0.084%	32.274%
181	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.084%	32.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	INDUSTRIAL & CO	0.083%	32.441%
183	HOME DEPOT INC COMMON STOCK USD.05	0.083%	32.525%
184	TENCENT HLDGS L	0.083%	32.608%
185	UNIBAIL-RODAMCO	0.083%	32.690%
186	CHINA NATIONAL	0.083%	32.773%
187	VALERO ENERGY C	0.081%	32.854%
188	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.081%	32.935%
189	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.081%	33.016%
190	INDUSTRIAL ALLI	0.081%	33.097%
191	BK NED GEMEENTE	0.081%	33.178%
192	BANCO SANTANDER	0.081%	33.258%
193	MERCK + CO INC SR UNSECURED 02/22 2.35	0.080%	33.339%
194	ACE LTD	0.080%	33.419%
195	WEST FRASER TIM	0.080%	33.499%
196	AGNICO EAGLE MINES LTD COMMON STOCK	0.080%	33.579%
197	PROVINCE OF QUE	0.079%	33.659%
198	BANK OF MONTREA	0.079%	33.738%
199	NEDERLANDSE WAT	0.079%	33.817%
200	BERKSHIRE HATHA	0.079%	33.895%
201	DELTA AIRLINES	0.078%	33.974%
202	GILEAD SCIENCES	0.078%	34.052%
203	LUNDIN MINING C	0.078%	34.129%
204	ROYAL DUTCH SH-	0.077%	34.206%
205	FORTIS INC COMMON STOCK	0.076%	34.282%
206	HITACHI	0.075%	34.357%
207	CIGNA CORP	0.075%	34.433%
208	WESTPAC BKG COR	0.075%	34.508%
209	CATERPILLAR INC COMMON STOCK USD1.0	0.074%	34.582%
210	AUST & NZ BANKI	0.074%	34.656%
211	ALLERGAN PLC	0.073%	34.728%
212	KINGDOM OF BELG	0.073%	34.801%
213	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.073%	34.873%
214	DEXIA CREDIT LO	0.073%	34.946%
215	MICROSOFT CORP SR UNSECURED 11/20 2	0.072%	35.018%
216	CENOVUS ENERGY INC COMMON STOCK	0.072%	35.089%
217	APPLE INC SR UNSECURED 05/23 2.4	0.072%	35.161%
218	PFIZER INC 0.25	0.071%	35.232%
219	CAPITAL ONE FIN	0.071%	35.303%
220	CANADIAN TIRE C	0.071%	35.374%
221	GOLDCORP INC COMMON STOCK	0.070%	35.444%
222	DENMARK GOVT BO	0.070%	35.515%
223	FIRST QUANTUM M	0.069%	35.584%
224	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.069%	35.653%
225	EFSF ZC 17NOV22	0.069%	35.722%
226	ONTARIO(PROV OF	0.069%	35.791%
227	DEUTSCHE TELEKO	0.069%	35.860%
228	TOTAL CAPITAL I	0.069%	35.928%
229	INTL BUSINESS M	0.068%	35.997%
230	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.068%	36.065%
231	BK NED GEMEENTE	0.068%	36.132%

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232	BRIT AMER TOBAC	0.067%	36.200%
233	AIA GROUP LTD	0.067%	36.267%
234	SHAW COMMUNICATIONS INC B COMMON STOCK	0.066%	36.333%
235	EQUINIX INC REIT USD.001	0.066%	36.399%
236	BLACKROCK INC COMMON STOCK USD.01	0.066%	36.466%
237	BAYERISCHE MOTO	0.066%	36.532%
238	FINNING INTL LT	0.066%	36.598%
239	PROV OF SASK CA	0.066%	36.664%
240	NORFOLK STHN CO	0.066%	36.729%
241	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.066%	36.795%
242	BOEING CO/THE COMMON STOCK USD5.0	0.065%	36.861%
243	CSX CORP	0.065%	36.926%
244	SCHLUMBERGER LTD COMMON STOCK USD.01	0.065%	36.991%
245	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.065%	37.056%
246	EUROPEAN FIN ST	0.065%	37.121%
247	SHELL INTERNATI	0.065%	37.186%
248	ARC RESOURCES L	0.065%	37.250%
249	ABB LTD	0.065%	37.315%
250	PEPSICO INC COMMON STOCK USD.017	0.064%	37.379%
251	PROLOGIS INC REIT USD.01	0.064%	37.443%
252	EUROPEAN INVEST	0.064%	37.508%
253	NVIDIA CORP	0.063%	37.571%
254	ORANGE SA	0.063%	37.634%
255	MARATHON PETROLEUM CORP COMMON STOCK	0.062%	37.696%
256	NEWBELCO SA/NV	0.062%	37.758%
257	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.062%	37.820%
258	CROWN CASTLE INTL CORP REIT USD.01	0.062%	37.882%
259	VALE SA	0.062%	37.944%
260	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.062%	38.005%
261	GLENCORE XSTRA	0.062%	38.067%
262	GENERAL ELECTRI	0.061%	38.128%
263	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.061%	38.190%
264	INTER-AMERICAN	0.061%	38.251%
265	ABBVIE INC COMMON STOCK USD.01	0.061%	38.311%
266	PING AN INSURAN	0.060%	38.372%
267	RIO TINTO PLC SPON ADR ADR	0.060%	38.432%
268	SANOFI-AVENTIS	0.060%	38.492%
269	BLACKBERRY LTD COMMON STOCK	0.060%	38.551%
270	TARGET CORPORAT	0.059%	38.611%
271	TELUS CORPORATI	0.059%	38.670%
272	ASB FINANCE LTD	0.059%	38.729%
273	EMPIRE CO LTD N	0.059%	38.788%
274	COCA-COLA CO/TH	0.059%	38.847%
275	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.059%	38.906%
276	ORACLE CORP SR UNSECURED 07/21 2.8	0.059%	38.965%
277	ALLSTATE CORP COMMON STOCK USD.01	0.058%	39.023%
278	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.058%	39.081%
279	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.058%	39.139%
280	PUBLIC STORAGE	0.058%	39.197%
281	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.058%	39.254%

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282	CONOCOPHILLIPS COMMON STOCK USD.01	0.058%	39.312%
283	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.057%	39.369%
284	SVENSKA HANDELS	0.057%	39.427%
285	MCDONALD S CORP COMMON STOCK USD.01	0.057%	39.484%
286	TEMASEK FINL I	0.057%	39.541%
287	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.057%	39.598%
288	DEXIA CREDIT LO	0.057%	39.655%
289	KINDER MORGAN INC COMMON STOCK USD.01	0.057%	39.712%
290	AFLAC INC COMMON STOCK USD.1	0.057%	39.769%
291	AUST & NZ BANK	0.057%	39.825%
292	LINAMAR CORP	0.057%	39.882%
293	TEXAS INSTRUMEN	0.057%	39.938%
294	DEXIA CREDIT LO	0.057%	39.995%
295	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.056%	40.051%
296	WESTPAC BANK CO	0.056%	40.107%
297	3M CO COMMON STOCK USD.01	0.056%	40.163%
298	ANGLO AMERICAN	0.056%	40.219%
299	ENGIE	0.056%	40.274%
300	CANADIAN WESTER	0.056%	40.330%
301	AETNA INC COMMON STOCK USD.01	0.056%	40.386%
302	IBERDROLA SA	0.055%	40.441%
303	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.055%	40.496%
304	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.055%	40.552%
305	MASTERCARD INC A COMMON STOCK USD.0001	0.055%	40.607%
306	SWEDEN GOVERNME	0.055%	40.661%
307	TAIWAN SEMI-ADR	0.055%	40.716%
308	ROCHE HOLDING A	0.054%	40.770%
309	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.054%	40.825%
310	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.054%	40.879%
311	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.054%	40.932%
312	MICHELIN(CGDE)	0.054%	40.986%
313	CANADIAN (GOVT	0.054%	41.040%
314	CAMECO CORP COMMON STOCK	0.053%	41.093%
315	APPLE INC 1.55%	0.053%	41.146%
316	IAMGOLD CORP COMMON STOCK	0.053%	41.199%
317	LANDWIRT RENTEN	0.053%	41.252%
318	EUROPEAN INVEST	0.053%	41.305%
319	CORNING INC COMMON STOCK USD.5	0.053%	41.357%
320	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.052%	41.410%
321	ENERPLUS CORP COMMON STOCK	0.052%	41.462%
322	PROCTER & GAMBL	0.052%	41.514%
323	BROADCOM LTD	0.052%	41.566%
324	AGENCE FRANCAIS	0.052%	41.618%
325	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.052%	41.669%
326	COTT CORP	0.052%	41.721%
327	ZURICH FIN SVS	0.052%	41.773%
328	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.052%	41.825%
329	NISSAN MOTOR CO	0.052%	41.876%
330	ALTRIA GROUP INC COMMON STOCK USD.333	0.051%	41.927%
331	TOTAL CAPITAL I	0.051%	41.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.051%	42.028%
333	BAYER AG	0.051%	42.079%
334	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.051%	42.130%
335	BCO BILBAO VIZC	0.050%	42.180%
336	HUMANA INC	0.050%	42.230%
337	TFI INTERNATION	0.050%	42.280%
338	NOVARTIS AG SPONSORED ADR ADR	0.050%	42.330%
339	FRENCH REPUBLIC	0.050%	42.380%
340	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.050%	42.430%
341	DIGITAL REALTY	0.049%	42.480%
342	NATL AUSTRALIA	0.049%	42.529%
343	WHITECAP RESOUR	0.049%	42.578%
344	WSP GLOBAL INC	0.049%	42.628%
345	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.049%	42.677%
346	NATIONAL AUSTRALIA	0.049%	42.726%
347	DANAHER CORP COMMON STOCK USD.01	0.049%	42.775%
348	STARS GROUP INC/THE COMMON STOCK	0.048%	42.823%
349	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.048%	42.871%
350	WESTJET AIRLINE	0.048%	42.920%
351	ALIMENTATION CO	0.048%	42.968%
352	ROYAL BANK OF C	0.048%	43.016%
353	SIEMENS AG	0.048%	43.065%
354	SHELL INTL.FIN.	0.048%	43.113%
355	CAE INC COMMON STOCK	0.048%	43.161%
356	CK HUTCHINSON H	0.048%	43.209%
357	ANDEAVOR COMMON STOCK USD.167	0.048%	43.257%
358	PAN AMERICAN SILVER CORP COMMON STOCK	0.048%	43.305%
359	ONTARIO(PROV OF	0.048%	43.353%
360	GEORGE WESTON L	0.048%	43.400%
361	METHANEX CORP COMMON STOCK	0.047%	43.448%
362	BEST BUY CO INC	0.047%	43.495%
363	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.047%	43.542%
364	SOUTHWEST AIRLI	0.047%	43.589%
365	SVENSKA HANDELS	0.047%	43.637%
366	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.047%	43.684%
367	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.047%	43.731%
368	STATE OF NORTH	0.047%	43.778%
369	ANZ (INT'L) LD	0.047%	43.825%
370	AVALONBAY COMMUNITIES INC REIT USD.01	0.047%	43.872%
371	ANTHEM INC SR UNSECURED 05/22 3.125	0.046%	43.918%
372	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.046%	43.964%
373	CRESCENT POINT ENERGY CORP COMMON STOCK	0.046%	44.010%
374	EQUITY RESIDENT	0.046%	44.056%
375	AIR CANADA	0.046%	44.102%
376	PFIZER INC SR UNSECURED 12/21 2.2	0.046%	44.148%
377	SONY CORP	0.046%	44.194%
378	CMNWLTH BK OF A	0.046%	44.240%
379	IMPERIAL OIL LTD COMMON STOCK	0.046%	44.286%
380	GERMANY(FED REP	0.046%	44.331%
381	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.045%	44.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.045%	44.422%
383	ALLIANZ AG	0.045%	44.467%
384	B2GOLD CORP COM	0.045%	44.512%
385	EATON CORP PLC	0.045%	44.557%
386	WELLTOWER INC REIT USD1.0	0.045%	44.602%
387	COSTCO WHOLESALE	0.045%	44.646%
388	KROGER CO	0.045%	44.691%
389	DISCOVER FINL S	0.045%	44.736%
390	MCKESSON CORP.	0.044%	44.780%
391	MOLSONCOORS-B-U	0.044%	44.825%
392	FREEPORT-MCMORA	0.044%	44.869%
393	INTERNATIONAL F	0.044%	44.913%
394	MITSUBISHI UFJ	0.044%	44.958%
395	TOYOTA MOTOR CO	0.044%	45.002%
396	SNC-LAVALIN GRO	0.044%	45.046%
397	THOMSON REUTERS CORP COMMON STOCK	0.044%	45.091%
398	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.044%	45.135%
399	ASSIC GENERALI	0.044%	45.179%
400	BB+T CORP COMMON STOCK USD5.0	0.044%	45.223%
401	INTESA SANPAOLO	0.044%	45.267%
402	SUMITOMO MITSUI	0.043%	45.310%
403	DOLLARAMA INC	0.043%	45.354%
404	TOURMALINE OIL	0.043%	45.397%
405	HON HAI PRECISI	0.043%	45.440%
406	CHINA EVERGRAND	0.043%	45.483%
407	ALLIANZ SE SPON ADR ADR	0.043%	45.525%
408	GILDAN ACTIVEWEAR INC COMMON STOCK	0.043%	45.568%
409	TYSON FOODS INC	0.042%	45.610%
410	BANK OF CHINA L	0.042%	45.653%
411	ALAMOS GOLD INC CLASS A COMMON STOCK	0.042%	45.695%
412	CHINA MOBILE LT	0.042%	45.737%
413	LVMH MOET HENNE	0.042%	45.779%
414	LINK R/EST INVE	0.042%	45.821%
415	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.042%	45.863%
416	TEMASEK FINANCI	0.042%	45.905%
417	VENTAS INC-REIT	0.042%	45.947%
418	CME GROUP INC COMMON STOCK USD.01	0.041%	45.988%
419	CHEVRON CORP SR UNSECURED 03/20 1.961	0.041%	46.029%
420	NRW BANK 0% 080	0.041%	46.071%
421	CONSTELLATION S	0.041%	46.112%
422	UPM-KYMMENE OYJ	0.041%	46.153%
423	ENI S.P.A.	0.041%	46.194%
424	MITSUBISHI CHEM	0.041%	46.235%
425	STATE STREET CORP COMMON STOCK USD1.0	0.041%	46.276%
426	PHILLIPS 66 COMMON STOCK	0.041%	46.316%
427	ENBRIDGE	0.041%	46.357%
428	SVENSKA HANDELS	0.040%	46.397%
429	EXXON MOBIL COR	0.040%	46.438%
430	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.040%	46.478%
431	DIAGEO PLC ADR	0.040%	46.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	GENERAL ELECTRI	0.040%	46.558%
433	FIFTH THIRD BAN	0.040%	46.599%
434	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.040%	46.639%
435	LAURENTIAN BANK	0.040%	46.679%
436	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.040%	46.719%
437	HYNIX SEMICONDU	0.040%	46.759%
438	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.040%	46.799%
439	WOODSIDE PETROL	0.040%	46.838%
440	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.040%	46.878%
441	PACCAR INC	0.040%	46.918%
442	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.040%	46.957%
443	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.040%	46.997%
444	LOBLAW COS LTD	0.039%	47.036%
445	UBS GROUP	0.039%	47.076%
446	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.039%	47.115%
447	MGM MIRAGE INC	0.039%	47.154%
448	JX HOLDINGS INC	0.039%	47.193%
449	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.039%	47.232%
450	NIKE INC CL B COMMON STOCK USD1.0	0.039%	47.271%
451	WESTERN DIGITAL	0.039%	47.310%
452	PROGRESSIVE CORP COMMON STOCK USD1.0	0.039%	47.349%
453	JPMORGAN CHASE	0.039%	47.388%
454	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.039%	47.427%
455	BOSTON PROPERTIES INC REIT USD.01	0.039%	47.465%
456	INTACT FINANCIA	0.039%	47.504%
457	CONCHO RESOURCE	0.039%	47.543%
458	ING GROEP NV	0.039%	47.581%
459	LEAR CORP	0.039%	47.620%
460	METLIFE INC COMMON STOCK USD.01	0.038%	47.658%
461	L-BANK BW FOERD	0.038%	47.697%
462	SEVEN GENERATIO	0.038%	47.735%
463	E.ON SE	0.038%	47.773%
464	ELEMENT FINANCI	0.038%	47.812%
465	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.038%	47.850%
466	KONINKLIJKE AHO	0.038%	47.888%
467	TE CONNECTIVITY	0.038%	47.926%
468	KIRKLAND LAKE G	0.038%	47.964%
469	E TRADE FINANCI	0.038%	48.002%
470	EBAY INC	0.038%	48.039%
471	ASTRAZENECA PLC SPONS ADR ADR	0.038%	48.077%
472	CGI GROUP INC CLASS A COMMON STOCK	0.038%	48.115%
473	NOVO-NORDISK AS	0.037%	48.152%
474	CCL INDS INC CL	0.037%	48.190%
475	AXA	0.037%	48.227%
476	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.037%	48.265%
477	HUBBAY MINERALS INC COMMON STOCK NPV	0.037%	48.302%
478	MAPLE LEAF FOOD	0.037%	48.339%
479	GEELY AUTOMOBIL	0.037%	48.376%
480	CONTINENTAL AG	0.037%	48.413%
481	DR HORTON INC COMMON STOCK USD.01	0.037%	48.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	SPAIN GOVERNMEN	0.037%	48.487%
483	SUNTRUST BANKS	0.037%	48.524%
484	AKZO NOBEL NV	0.037%	48.560%
485	FIAT CHRYSLER A	0.036%	48.597%
486	KBC GROEP NV	0.036%	48.633%
487	RAYTHEON COMPANY COMMON STOCK USD.01	0.036%	48.669%
488	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.036%	48.705%
489	BIOGEN IDEC INC	0.036%	48.741%
490	SOFTBANK CORP	0.036%	48.777%
491	TMX GROUP LTD	0.036%	48.813%
492	SOC GENERALE	0.036%	48.849%
493	ITAU UNIBANCO S	0.036%	48.885%
494	RIOCAN REAL EST	0.036%	48.921%
495	NEW GOLD INC COMMON STOCK	0.036%	48.957%
496	HUSKY ENERGY IN	0.036%	48.992%
497	TARGET CORP SR UNSECURED 01/22 2.9	0.036%	49.028%
498	CARNIVAL CORP COMMON STOCK USD.01	0.036%	49.064%
499	TOKIO MARINE HL	0.035%	49.099%
500	YAMANA GOLD INC COMMON STOCK	0.035%	49.135%
501	SCHWAB(CHARLES)	0.035%	49.170%
502	T MOBILE US INC COMMON STOCK USD.0001	0.035%	49.205%
503	JOHNSON CONTROL	0.035%	49.240%
504	GEN DYNAMICS CO	0.035%	49.275%
505	ITALY BUONI POL	0.035%	49.311%
506	GREAT WEST LIFE	0.035%	49.346%
507	ACCENTURE PLC A	0.035%	49.381%
508	ROCKWELL COLLIN	0.035%	49.416%
509	NATIONAL AUSTRA	0.035%	49.451%
510	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.035%	49.485%
511	EUROPEAN FIN ST	0.035%	49.520%
512	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.035%	49.555%
513	CHEVRON CORP SR UNSECURED 11/20 2.419	0.035%	49.590%
514	CENTENE CORP COMMON STOCK USD.001	0.035%	49.625%
515	BRIDGESTONE COR	0.035%	49.659%
516	NUCOR CORP	0.035%	49.694%
517	UNICREDIT SPA	0.035%	49.728%
518	RWE AG (NEU)	0.035%	49.763%
519	PROVINCE OF QUE	0.034%	49.797%
520	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.034%	49.832%
521	SOLVAY	0.034%	49.866%
522	BRITISH TELECOM	0.034%	49.900%
523	ORIX CORP	0.034%	49.935%
524	DAVITA INC COMMON STOCK USD.001	0.034%	49.969%
525	BHP BILLITON PL	0.034%	50.003%
526	H&R REIT UNITS	0.034%	50.037%
527	RIO TINTO	0.034%	50.071%
528	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.034%	50.105%
529	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.034%	50.139%
530	SBA COMMUNICATIONS CORP REIT USD.01	0.034%	50.172%
531	MYLAN INC/PA	0.034%	50.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.034%	50.240%
533	LLOYDS BANKING	0.034%	50.274%
534	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.034%	50.307%
535	UNEDIC ASSEO 1.	0.034%	50.341%
536	MIZUHO FINANCIA	0.033%	50.374%
537	ASAHI KASEI COR	0.033%	50.408%
538	EASTMAN CHEMICA	0.033%	50.441%
539	VINCI SA	0.033%	50.474%
540	SCENTRE GROUP	0.033%	50.507%
541	WILLIAMS COS IN	0.033%	50.541%
542	GENWORTH MI CAN	0.033%	50.574%
543	UTD PARCEL SERV	0.033%	50.607%
544	EUROPEAN FIN ST	0.033%	50.640%
545	LAM RESEARCH CORP COMMON STOCK USD.001	0.033%	50.673%
546	COGECO COMMUNIC	0.033%	50.706%
547	STATOIL ASA COMPANY GUAR 01/24 2.65	0.033%	50.739%
548	COMPAGNIE DE SA	0.033%	50.772%
549	TRANSALTA CORP COMMON STOCK	0.033%	50.805%
550	STATOIL ASA	0.033%	50.838%
551	VOLVO AB	0.033%	50.871%
552	APPLIED MATERIALS INC COMMON STOCK USD.01	0.033%	50.904%
553	CUMMINS INC	0.033%	50.936%
554	NORDEA BANK AB	0.033%	50.969%
555	ELI LILLY + CO COMMON STOCK	0.033%	51.002%
556	TAIWAN SEMICOND	0.032%	51.034%
557	CANFOR CORPORAT	0.032%	51.066%
558	TOTAL CAPITAL I	0.032%	51.099%
559	ROLLS-ROYCE GRO	0.032%	51.131%
560	LOCKHEED MARTIN	0.032%	51.163%
561	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.032%	51.195%
562	DAIWA SECS GROU	0.032%	51.227%
563	STARBUCKS CORP	0.032%	51.259%
564	STANDARD CHARTE	0.032%	51.291%
565	BP CAPITAL MARK	0.032%	51.323%
566	ESSEX PROP TRUS	0.032%	51.354%
567	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.032%	51.386%
568	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.032%	51.418%
569	LLOYDS BANKING	0.032%	51.450%
570	DOLLAR TREE INC	0.032%	51.481%
571	PANASONIC CORP	0.032%	51.513%
572	PEUGEOT SA	0.032%	51.545%
573	STANTEC INC COMMON STOCK	0.032%	51.576%
574	DOVER CORP	0.032%	51.608%
575	INTER PIPELINE	0.032%	51.639%
576	FINLAND GOVERNMENT	0.031%	51.671%
577	GAP INC	0.031%	51.702%
578	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.031%	51.734%
579	WHIRLPOOL CORP	0.031%	51.765%
580	DBS GROUP HLDGS	0.031%	51.796%
581	DSV A/S	0.031%	51.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	RENAULT	0.031%	51.859%
583	ARCELORMITTAL	0.031%	51.890%
584	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.031%	51.921%
585	DETOUR GOLD COR	0.031%	51.953%
586	DEUTSCHE LUFTHA	0.031%	51.984%
587	TRANSCONTINENTA	0.031%	52.015%
588	DEVON ENERGY CORP COMMON STOCK USD.1	0.031%	52.045%
589	PRICELINE GROUP	0.031%	52.076%
590	CI FINANCIAL CO	0.031%	52.107%
591	INTESA SANPAOLO	0.031%	52.138%
592	PROVINCE OF ALB	0.031%	52.168%
593	SAPUTO GROUP IN	0.031%	52.199%
594	ITALY BUONI POL	0.031%	52.230%
595	STANDARD BANK G	0.031%	52.260%
596	SCOTTISH AND SO	0.031%	52.291%
597	ALLY FINANCIAL INC COMMON STOCK USD.1	0.030%	52.321%
598	SPAIN GOVERNMENT	0.030%	52.352%
599	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.030%	52.382%
600	CELGENE CORP	0.030%	52.413%
601	OCEANAGOLD CORP	0.030%	52.443%
602	ALTAGAS LTD	0.030%	52.473%
603	TOROMONT INDS L	0.030%	52.503%
604	NEXTERA ENERGY INC COMMON STOCK USD.01	0.030%	52.533%
605	BNP PARIBAS SA	0.030%	52.563%
606	INGERSOLL-RAND	0.030%	52.593%
607	REPSOL SA	0.030%	52.623%
608	CANADIAN APARTM	0.030%	52.653%
609	GLAXOSMITHKLINE	0.030%	52.683%
610	MACQUARIE GP LT	0.030%	52.712%
611	LINDE AG	0.030%	52.742%
612	GGP INC REIT USD.01	0.030%	52.772%
613	XPO LOGISTICS INC COMMON STOCK USD.001	0.030%	52.802%
614	HARTFORD FINANC	0.030%	52.831%
615	CRH	0.030%	52.861%
616	BPCE SA COMPANY GUAR 04/24 4	0.030%	52.891%
617	BOMBARDIER INC	0.030%	52.920%
618	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.030%	52.950%
619	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.030%	52.980%
620	ENEL S.p.A.	0.030%	53.009%
621	REALTY INCOME C	0.029%	53.039%
622	RELIANCE INDS	0.029%	53.068%
623	OPEN TEXT CORPO	0.029%	53.098%
624	SEVEN & I HOLDI	0.029%	53.127%
625	NORTHROP GRUMMA	0.029%	53.157%
626	MUNCHENER RUCKV	0.029%	53.186%
627	CANADA HOUSING	0.029%	53.215%
628	CREDIT SUISSE G	0.029%	53.245%
629	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.029%	53.274%
630	COUNTRY GARDEN	0.029%	53.303%
631	SIKA FINANZ AG	0.029%	53.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	GOODYEAR TIRE &	0.029%	53.361%
633	BANK TOKYO-MITS	0.029%	53.390%
634	MITSUBISHI CORP	0.029%	53.419%
635	ARCHER DANIELS	0.029%	53.447%
636	WESTPAC BANKING	0.029%	53.476%
637	NORDEA AB	0.029%	53.505%
638	DOVER CORP	0.029%	53.534%
639	DEERE + CO COMMON STOCK USD1.0	0.029%	53.563%
640	HOST HOTELS &	0.029%	53.591%
641	RESTAURANT BRANDS INTERN COMMON STOCK	0.029%	53.620%
642	KEYERA CORP	0.029%	53.648%
643	CHINA MOBILE	0.028%	53.677%
644	DEUTSCHE BANK A	0.028%	53.705%
645	EOG RESOURCES	0.028%	53.734%
646	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.028%	53.762%
647	IGM FINANCIAL I	0.028%	53.790%
648	AGEAS	0.028%	53.818%
649	TEXTRON INC COMMON STOCK USD.125	0.028%	53.846%
650	DANSKE BANK A/S	0.028%	53.874%
651	CENTURYLINK INC COMMON STOCK USD1.0	0.028%	53.902%
652	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.028%	53.930%
653	WOLTERS KLUWERS	0.028%	53.958%
654	MTN GROUP LTD	0.028%	53.986%
655	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.028%	54.014%
656	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.028%	54.041%
657	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.028%	54.069%
658	QUEST DIAGNOSTI	0.028%	54.096%
659	KOHL'S CORPORATI	0.027%	54.124%
660	SHIN-ETSU CHEM	0.027%	54.151%
661	LLOYD'S BANKING	0.027%	54.179%
662	MITSUBISHI ELEC	0.027%	54.206%
663	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.027%	54.233%
664	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.027%	54.260%
665	TESCO PLC	0.027%	54.288%
666	INVESCO LTD COMMON STOCK USD.2	0.027%	54.315%
667	CNOOC LTD	0.027%	54.342%
668	COMCAST CORP COMPANY GUAR 08/25 3.375	0.027%	54.369%
669	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.027%	54.396%
670	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.027%	54.423%
671	ONEOK INC COMPANY GUAR 02/22 4.25	0.027%	54.450%
672	EMERA INC.	0.027%	54.477%
673	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.027%	54.504%
674	VIACOM INC CLASS B COMMON STOCK USD.001	0.027%	54.531%
675	HORMEL FOODS CORP COMMON STOCK USD.01465	0.027%	54.558%
676	KEYCORP	0.027%	54.584%
677	STMICROELECTRON	0.027%	54.611%
678	M + T BANK CORP COMMON STOCK USD.5	0.027%	54.638%
679	SCHNEIDER SA	0.027%	54.664%
680	COUNCIL OF EURO	0.027%	54.691%
681	EASTMAN CHEMICA	0.027%	54.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.027%	54.744%
683	ABN AMRO BANK N	0.027%	54.771%
684	CIE FINANCIERE	0.027%	54.797%
685	UNILEVER NV	0.026%	54.824%
686	ABBVIE INC SR UNSECURED 11/22 2.9	0.026%	54.850%
687	NETAPP INC.	0.026%	54.877%
688	MICROSOFT CORP	0.026%	54.903%
689	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.026%	54.930%
690	OWENS CORNING COMMON STOCK USD.001	0.026%	54.956%
691	MID AMERICA APARTMENT COMM REIT USD.01	0.026%	54.982%
692	LOWE'S COS INC	0.026%	55.008%
693	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.026%	55.035%
694	WESTFIELD CORP	0.026%	55.061%
695	GOLDCORP INC SR UNSECURED 06/21 3.625	0.026%	55.087%
696	LG Electronics	0.026%	55.113%
697	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.026%	55.139%
698	VORNADO REALTY TRUST REIT USD.04	0.026%	55.165%
699	CA INC COMMON STOCK USD.1	0.026%	55.191%
700	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.026%	55.217%
701	VIVENDI SA	0.026%	55.242%
702	DUKE ENERGY CORP COMMON STOCK USD.001	0.026%	55.268%
703	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.026%	55.294%
704	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.026%	55.320%
705	METRO INC	0.026%	55.346%
706	PEYTO EXPLORATI	0.026%	55.372%
707	BRITISH SKY BRO	0.026%	55.397%
708	PETROCHINA CO	0.026%	55.423%
709	TELEFONICA SA	0.026%	55.448%
710	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.026%	55.474%
711	STORA ENSO OYJ	0.026%	55.500%
712	ROCKWELL COLLIN	0.026%	55.525%
713	CBRE GROUP INC A COMMON STOCK USD.01	0.026%	55.551%
714	SUPERIOR PLUS C	0.026%	55.576%
715	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.026%	55.602%
716	ZIMMER HLDGS IN	0.026%	55.627%
717	MIZUHO FINANCA	0.026%	55.653%
718	PRUDENTIAL ADR	0.025%	55.678%
719	HUNTSMAN CORP COMMON STOCK USD.01	0.025%	55.704%
720	WESFARMERS LTD	0.025%	55.729%
721	ANGLO AMERICAN	0.025%	55.755%
722	NORWEGIAN CRUIS	0.025%	55.780%
723	KDDI CORP	0.025%	55.806%
724	CANON INC	0.025%	55.831%
725	OVERSEA-CHINESE	0.025%	55.856%
726	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.025%	55.881%
727	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.025%	55.907%
728	HOUSING DEVEL F	0.025%	55.932%
729	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.025%	55.957%
730	ECOLAB INC 2.37	0.025%	55.982%
731	BORGWARNER INC COMMON STOCK USD.01	0.025%	56.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	AIR LIQUIDE(L')	0.025%	56.033%
733	SWISS RE AG	0.025%	56.058%
734	PERSIMMON PLC	0.025%	56.083%
735	NESTE OIL OYJ	0.025%	56.108%
736	MARTINREA INTER	0.025%	56.133%
737	CELESTICA INC COMMON STOCK NPV	0.025%	56.158%
738	SASOL	0.025%	56.183%
739	UNILEVER NV 0.5	0.025%	56.208%
740	DANONE SA	0.025%	56.233%
741	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.025%	56.258%
742	AMETEK INC COMMON STOCK USD.01	0.025%	56.283%
743	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.025%	56.308%
744	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.025%	56.333%
745	VERMILION ENERGY INC COMMON STOCK	0.025%	56.358%
746	KOHL S CORPORATION SR UNSECURED 11/21 4	0.025%	56.383%
747	MTU AERO ENGINE	0.025%	56.408%
748	REPUBLIC SERVIC	0.025%	56.432%
749	LEGAL & GENERAL	0.025%	56.457%
750	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.025%	56.482%
751	ANHEUSER-BUSCH	0.025%	56.507%
752	EXPORT DEVELOPM	0.025%	56.531%
753	INTERFOR CORP	0.025%	56.556%
754	CALPINE CORP	0.025%	56.581%
755	TELEFONICA EMIS	0.025%	56.605%
756	CARDINAL HEALTH	0.025%	56.630%
757	KOMATSU	0.025%	56.655%
758	GIBSON ENERGY I	0.025%	56.679%
759	APACHE CORP COMMON STOCK USD.625	0.025%	56.704%
760	BP PLC SPONS ADR ADR	0.025%	56.728%
761	TOYOTA MOTOR CR	0.025%	56.753%
762	PRAXAIR STK	0.025%	56.777%
763	MUNICIPALITY FI	0.025%	56.802%
764	GOODMAN GROUP	0.024%	56.826%
765	NEWMONT MINING CORP COMMON STOCK USD1.6	0.024%	56.851%
766	APPLE INC SR UNSECURED 02/27 3.35	0.024%	56.875%
767	FLEXTRONICS INT	0.024%	56.900%
768	MITSUBISHI UFJ FINL SPON ADR ADR	0.024%	56.924%
769	LKQ CORP COMMON STOCK USD.01	0.024%	56.948%
770	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.024%	56.972%
771	HCP INC.	0.024%	56.997%
772	NETEASE INC ADR ADR USD.0001	0.024%	57.021%
773	PRICELINE GROUP	0.024%	57.045%
774	FUJITSU	0.024%	57.069%
775	HSBC HOLDINGS P	0.024%	57.094%
776	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.024%	57.118%
777	AIR PRODS & CHE	0.024%	57.142%
778	ARKEMA	0.024%	57.166%
779	BOUYGUES	0.024%	57.190%
780	WESTROCK CO COMMON STOCK	0.024%	57.214%
781	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.024%	57.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	IVANHOE MINES L	0.024%	57.262%
783	BECTON DICKINSON	0.024%	57.286%
784	Banco Sabadell	0.024%	57.310%
785	HUNTINGTON BANC	0.024%	57.334%
786	SWISSCOM AG	0.024%	57.358%
787	3I GROUP PLC	0.024%	57.382%
788	RAGING RIVER EX	0.024%	57.406%
789	MOSAIC CO SR UNSECURED 11/21 3.75	0.024%	57.429%
790	ADOBE SYSTEMS I	0.024%	57.453%
791	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.024%	57.477%
792	PTT PUBLIC COMP	0.024%	57.501%
793	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.024%	57.524%
794	EURO FIN STABIL	0.024%	57.548%
795	AVIVA PLC	0.023%	57.571%
796	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.023%	57.595%
797	NATL AUSTRALIA	0.023%	57.618%
798	BORALEX INC CL	0.023%	57.642%
799	CENTERRA GOLD INC COMMON STOCK	0.023%	57.665%
800	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.023%	57.688%
801	SUMITOMO CHEMIC	0.023%	57.712%
802	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.023%	57.735%
803	PARAMOUNT RESOU	0.023%	57.759%
804	REGIONS FINANCI	0.023%	57.782%
805	ARCONIC INC COMMON STOCK	0.023%	57.805%
806	STRYKER CORP	0.023%	57.829%
807	LENNAR CORP CL	0.023%	57.852%
808	LIBERTY MUTUAL	0.023%	57.875%
809	ANALOG DEVICES INC COMMON STOCK USD.167	0.023%	57.898%
810	ORANGE SA SR UNSECURED 09/21 4.125	0.023%	57.922%
811	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.023%	57.945%
812	UNUM GROUP	0.023%	57.968%
813	SPARK INFRASTRU	0.023%	57.991%
814	CARMAX INC COMMON STOCK USD.5	0.023%	58.014%
815	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.023%	58.037%
816	NIELSEN HOLDING	0.023%	58.060%
817	CLARIANT AG	0.023%	58.083%
818	VODAFONE GROUP PLC SP ADR ADR	0.023%	58.106%
819	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.023%	58.129%
820	DOWDUPONT INC COMMON STOCK USD.01	0.023%	58.152%
821	ASHTREAD GROUP	0.023%	58.175%
822	OESTERREIC KONT	0.023%	58.198%
823	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.023%	58.221%
824	KREDITANST FUR	0.023%	58.244%
825	BOLIDEN AB	0.023%	58.267%
826	APPLE INC SR UNSECURED 05/22 2.3	0.023%	58.290%
827	STRYKER CORP SR UNSECURED 03/21 2.625	0.023%	58.313%
828	MACY S INC COMMON STOCK USD.01	0.023%	58.335%
829	PROVINCE OF ONT	0.023%	58.358%
830	HYUNDAI MOTOR C	0.023%	58.381%
831	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.023%	58.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	BAXTER INTL INC	0.023%	58.426%
833	LYONDELLBASELL	0.023%	58.449%
834	ARAMARK COMMON STOCK USD.01	0.023%	58.472%
835	THOR INDUSTRIES INC COMMON STOCK USD.1	0.023%	58.494%
836	JONES LANG LASA	0.023%	58.517%
837	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.023%	58.540%
838	APPLE INC SR UNSECURED 09/22 2.1	0.023%	58.562%
839	DOMINION RES(VI	0.023%	58.585%
840	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.023%	58.607%
841	MINITUBISHI HVY	0.023%	58.630%
842	NORTHERN TRUST	0.023%	58.653%
843	REGENCY CENTERS CORP REIT USD.01	0.023%	58.675%
844	DEUTSCHE POST A	0.023%	58.698%
845	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	58.720%
846	TRICAN WELL SER	0.022%	58.742%
847	BANK OF NY MELL	0.022%	58.765%
848	STEEL DYNAMICS INC COMMON STOCK USD.005	0.022%	58.787%
849	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.022%	58.809%
850	ETRADE FINANCIA	0.022%	58.832%
851	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.022%	58.854%
852	AUTONATION INC	0.022%	58.876%
853	RUSSEL METALS I	0.022%	58.898%
854	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.022%	58.921%
855	FIRSTSERVICE CORP COMMON STOCK	0.022%	58.943%
856	DANONE S.A. COM	0.022%	58.965%
857	ACTIVISION BLIZ	0.022%	58.987%
858	AUTOLIV INC	0.022%	59.009%
859	PULTEGROUP INC.	0.022%	59.031%
860	CHINA COMMUNICA	0.022%	59.053%
861	ATOS ORIGIN SA	0.022%	59.075%
862	UTD RENTALS INC	0.022%	59.097%
863	INGREDION INC COMMON STOCK USD.01	0.022%	59.119%
864	TAPESTRY INC COMMON STOCK USD.01	0.022%	59.141%
865	ENERFLEX LTD	0.022%	59.163%
866	DEN DANSKE BANK	0.022%	59.185%
867	ING GROEP NV	0.022%	59.207%
868	HARRIS CORP	0.022%	59.229%
869	POST HOLDINGS INC COMMON STOCK USD.01	0.022%	59.251%
870	BUNGE LTD COMMON STOCK USD.01	0.022%	59.273%
871	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.022%	59.294%
872	BARCLAYS ADR-EA	0.022%	59.316%
873	GENUINE PARTS C	0.022%	59.338%
874	PVH CORP COMMON STOCK USD1.0	0.022%	59.359%
875	CHINA PETROLEUM	0.022%	59.381%
876	MARSH & MCLENNA	0.022%	59.403%
877	PHILIPS ELECTRO	0.022%	59.424%
878	PAREX RESOURCES	0.022%	59.446%
879	BLUESCOPE STEEL	0.021%	59.467%
880	BRITISH AMERICAN TOB SP ADR ADR	0.021%	59.489%
881	GLAXOSMITHKLINE PLC SPON ADR ADR	0.021%	59.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	TOTAL CAPITAL C	0.021%	59.531%
883	SKANDINAVISKA E	0.021%	59.553%
884	QUEBECOR INC 'B	0.021%	59.574%
885	HOLOGIC INC COMMON STOCK USD.01	0.021%	59.595%
886	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.021%	59.617%
887	LINCOLN NATL CO	0.021%	59.638%
888	NIPPON STEEL CO	0.021%	59.659%
889	TELIASONERA AB	0.021%	59.681%
890	EXTRA SPACE STO	0.021%	59.702%
891	LEGG MASON INC SR UNSECURED 03/26 4.75	0.021%	59.723%
892	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.021%	59.744%
893	FNF GROUP TRACKING STK USD.0001	0.021%	59.765%
894	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.021%	59.787%
895	NORTHLAND POWER	0.021%	59.808%
896	PREMIUM BRANDS	0.021%	59.829%
897	TOTAL SA SPON ADR ADR	0.021%	59.850%
898	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.021%	59.871%
899	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.021%	59.892%
900	LAFARGEHOLCIM L	0.021%	59.913%
901	UDR INC REIT USD.01	0.021%	59.934%
902	US BANCORP SR UNSECURED 01/24 3.7	0.021%	59.955%
903	TELEPERFORMANCE	0.021%	59.976%
904	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.021%	59.996%
905	ANADARKO PETROL	0.021%	60.017%
906	NATIONWIDE B/S	0.021%	60.038%
907	TAYLOR WIMPEY	0.021%	60.059%
908	CA INC SR UNSECURED 03/27 4.7	0.021%	60.080%
909	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.021%	60.100%
910	NOKIA CORP	0.021%	60.121%
911	KREDITANSTALT F	0.021%	60.142%
912	MULLEN GROUP LT	0.021%	60.162%
913	UTD THERAPEUTIC	0.021%	60.183%
914	SUZUKI MOTOR CO	0.021%	60.204%
915	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.021%	60.224%
916	CSX CORP 3.7% 3	0.021%	60.245%
917	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.021%	60.265%
918	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.021%	60.286%
919	KONINKLIJKE DSM	0.020%	60.306%
920	JM SMUCKER CO/THE COMMON STOCK	0.020%	60.327%
921	UBISOFT ENTERTA	0.020%	60.347%
922	FRANCO NEVADA CORP COMMON STOCK	0.020%	60.368%
923	LOEWS CORP COMMON STOCK USD.01	0.020%	60.388%
924	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.020%	60.409%
925	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.020%	60.429%
926	IRON MOUNTAIN INC REIT USD.01	0.020%	60.450%
927	AEON CO., LTD	0.020%	60.470%
928	NTT DOCOMO INC	0.020%	60.490%
929	SL GREEN REALTY	0.020%	60.511%
930	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.020%	60.531%
931	TRINITY INDS	0.020%	60.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.020%	60.572%
933	KONINKLIJKE KPN	0.020%	60.592%
934	SUN HUNG KAI PR	0.020%	60.613%
935	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.020%	60.633%
936	NUVISTA ENERGY	0.020%	60.653%
937	ELECTRICITE DE	0.020%	60.673%
938	KEY BANK NA SR UNSECURED 06/25 3.3	0.020%	60.694%
939	WILLIS TOWERS W	0.020%	60.714%
940	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.020%	60.734%
941	RYDER SYSTEM IN	0.020%	60.754%
942	SOUTHERN CO	0.020%	60.775%
943	UNIONE DI BAN.	0.020%	60.795%
944	XEROX CORP COMMON STOCK USD1.0	0.020%	60.815%
945	SPIRIT AEROSYST	0.020%	60.835%
946	DUKE REALTY CORP REIT USD.01	0.020%	60.855%
947	MAZDA MOTOR COR	0.020%	60.876%
948	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.020%	60.896%
949	ENDEAVOUR MININ	0.020%	60.916%
950	LAND SECURITIES	0.020%	60.936%
951	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.020%	60.956%
952	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.020%	60.976%
953	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.020%	60.996%
954	LONZA GROUP AG	0.020%	61.016%
955	UNIVERSAL HLTH	0.020%	61.036%
956	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.020%	61.056%
957	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.020%	61.076%
958	TOYOTA TSUSHO C	0.020%	61.096%
959	ENERCARE INC	0.020%	61.116%
960	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.020%	61.135%
961	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.020%	61.155%
962	DANA HOLDING CO	0.020%	61.175%
963	MICHAEL KORS HO	0.020%	61.195%
964	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.020%	61.215%
965	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.020%	61.235%
966	BELLWAY	0.020%	61.255%
967	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.020%	61.274%
968	ADECCO SA	0.020%	61.294%
969	QUANTA SERVICES	0.020%	61.314%
970	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.020%	61.334%
971	SUMITOMO ELEC I	0.020%	61.354%
972	ADIDAS AG	0.020%	61.373%
973	JABIL CIRCUIT I	0.020%	61.393%
974	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.020%	61.413%
975	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.020%	61.433%
976	OSHKOSH CORP COMMON STOCK USD.01	0.020%	61.452%
977	COMERICA INC	0.020%	61.472%
978	TAHOE RESOURCES INC COMMON STOCK	0.020%	61.492%
979	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.020%	61.511%
980	PETROBRAS PREFE	0.020%	61.531%
981	AMERISOURCEBERG	0.020%	61.550%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.020%	61.570%
983	NRG ENERGY	0.020%	61.590%
984	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.020%	61.609%
985	ROLLS ROYCE	0.020%	61.629%
986	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.020%	61.648%
987	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.020%	61.668%
988	JFE HOLDINGS IN	0.020%	61.687%
989	NASDAQ INC COMMON STOCK USD.01	0.020%	61.707%
990	TIME WARNER INC	0.019%	61.726%
991	LABRADOR IRON O	0.019%	61.746%
992	UNILEVER PLC SPONSORED ADR ADR	0.019%	61.765%
993	AT+T INC SR UNSECURED 05/25 3.4	0.019%	61.785%
994	COTY INC CL A COMMON STOCK USD.01	0.019%	61.804%
995	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.019%	61.824%
996	CHINA MERCHANTS	0.019%	61.843%
997	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.019%	61.862%
998	LANXESS	0.019%	61.882%
999	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.019%	61.901%
1000	SEGRO PLC	0.019%	61.921%
1001	CIGNA CORP SR UNSECURED 02/22 4	0.019%	61.940%
1002	GIVAUDAN	0.019%	61.959%
1003	AFFILIATED MNGR	0.019%	61.979%
1004	FEDERAL REALTY INVS TRUST REIT USD.01	0.019%	61.998%
1005	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.019%	62.017%
1006	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.019%	62.037%
1007	LG CHEM LTD	0.019%	62.056%
1008	RADIANT OPTO EL	0.019%	62.075%
1009	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.019%	62.094%
1010	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.019%	62.114%
1011	mitsui & CO	0.019%	62.133%
1012	MICROSEMI	0.019%	62.152%
1013	WALGREEN CO COMPANY GUAR 09/22 3.1	0.019%	62.171%
1014	PNC BANK NA 2.6	0.019%	62.190%
1015	FRESENIUS MEDIC	0.019%	62.209%
1016	EATON CORP COMPANY GUAR 11/22 2.75	0.019%	62.229%
1017	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.019%	62.248%
1018	BOC HONG KONG H	0.019%	62.267%
1019	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.019%	62.286%
1020	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.019%	62.305%
1021	GECINA SA	0.019%	62.324%
1022	SMURFIT KAPPA P	0.019%	62.343%
1023	ASAHI GLASS CO	0.019%	62.362%
1024	AUST & NZ BK GP	0.019%	62.381%
1025	NEW FLYER COMMO	0.019%	62.400%
1026	WM MORRISON SUP	0.019%	62.419%
1027	ALLIED PPTY,REI	0.019%	62.438%
1028	BALL CORP	0.019%	62.457%
1029	INTERNATIONAL G	0.019%	62.476%
1030	ORBITAL ATK INC COMMON STOCK USD.01	0.019%	62.495%
1031	LG DISPLAY CO	0.019%	62.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.019%	62.533%
1033	PENTAIR PLC	0.019%	62.552%
1034	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.019%	62.571%
1035	CHINA O/SEAS LA	0.019%	62.590%
1036	BRITISH LAND CO	0.019%	62.609%
1037	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.019%	62.628%
1038	FAURECIA	0.019%	62.647%
1039	VERIZON COMMUN	0.019%	62.666%
1040	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.019%	62.685%
1041	AMP LIMITED	0.019%	62.703%
1042	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.019%	62.722%
1043	CANADIAN REAL E	0.019%	62.741%
1044	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.019%	62.760%
1045	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.019%	62.779%
1046	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.019%	62.798%
1047	AECON GROUP INC	0.019%	62.817%
1048	EXCHANGE INCOME	0.019%	62.835%
1049	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.019%	62.854%
1050	AGCO CORP	0.019%	62.873%
1051	MARKEL CORP COMMON STOCK	0.019%	62.892%
1052	SECURE ENERGY S	0.019%	62.911%
1053	PRETIUM RESOURC	0.019%	62.929%
1054	ECOLAB INC COMMON STOCK USD1.0	0.019%	62.948%
1055	REXEL PROMESSES	0.019%	62.967%
1056	KLEPIERRE	0.019%	62.985%
1057	ELECTR DE FRANC	0.019%	63.004%
1058	NASPERS LIMITED	0.019%	63.023%
1059	GEN DYNAMICS CO	0.019%	63.041%
1060	HP INC COMMON STOCK USD.01	0.019%	63.060%
1061	AGILENT TECHNOL	0.019%	63.078%
1062	TJX COS INC	0.019%	63.097%
1063	ONEX CORP SUB V	0.019%	63.115%
1064	SNAP-ON INC	0.019%	63.134%
1065	SSR MINING INC COMMON STOCK	0.019%	63.153%
1066	HESS CORPORATIO	0.019%	63.171%
1067	BAXTER INTL INC	0.019%	63.190%
1068	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.018%	63.208%
1069	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.018%	63.227%
1070	OMNICOM GROUP I	0.018%	63.245%
1071	TDK CORP	0.018%	63.264%
1072	STERLING BANCORP/DE COMMON STOCK USD.01	0.018%	63.282%
1073	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.018%	63.300%
1074	MEG ENERGY CORP	0.018%	63.319%
1075	ARROW ELECTRONI	0.018%	63.337%
1076	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.018%	63.356%
1077	CARREFOUR SA	0.018%	63.374%
1078	SMART REAL ESTA	0.018%	63.392%
1079	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.018%	63.411%
1080	CORUS ENTERTAIN	0.018%	63.429%
1081	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.018%	63.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	COMMERZBANK AG	0.018%	63.465%
1083	TIFFANY & CO	0.018%	63.484%
1084	TELECOM ITALIA	0.018%	63.502%
1085	ESSITY AKTIEBOL	0.018%	63.520%
1086	MINEBEA CO	0.018%	63.538%
1087	SMITHS GROUP	0.018%	63.557%
1088	KROGER CO SR UNSECURED 04/22 3.4	0.018%	63.575%
1089	GRUPO MEXICO SA	0.018%	63.593%
1090	BANCO BBPM SPA	0.018%	63.611%
1091	VALEO SA	0.018%	63.629%
1092	MANPOWER INC	0.018%	63.647%
1093	IMPERIAL TOBACC	0.018%	63.665%
1094	EQT CORPORATION	0.018%	63.683%
1095	YAMAHA MOTOR CO	0.018%	63.701%
1096	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.018%	63.720%
1097	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.018%	63.738%
1098	LIBERTY BROADBAND C COMMON STOCK USD.01	0.018%	63.756%
1099	DENSO CORP	0.018%	63.774%
1100	UNITED OVERSEAS	0.018%	63.792%
1101	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.018%	63.809%
1102	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.018%	63.827%
1103	JOHNSON MATTHEY	0.018%	63.845%
1104	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.018%	63.863%
1105	ING BANK	0.018%	63.881%
1106	ROSS STORES INC	0.018%	63.899%
1107	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.018%	63.917%
1108	MS&AD INSURANCE	0.018%	63.935%
1109	KREDITANST FUER	0.018%	63.952%
1110	SYNNEX CORP COMMON STOCK USD.001	0.018%	63.970%
1111	BANK RAKYAT IND	0.018%	63.988%
1112	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.018%	64.006%
1113	JUNIPER NETWORK	0.018%	64.024%
1114	BEST BUY CO INC	0.018%	64.041%
1115	STRYKER CORP SR UNSECURED 05/24 3.375	0.018%	64.059%
1116	AON PLC	0.018%	64.077%
1117	CSL LIMITED	0.018%	64.095%
1118	ATCO LTD CL I N	0.018%	64.112%
1119	SENSATA TECHNOL	0.018%	64.130%
1120	ITOCHU CORP	0.018%	64.148%
1121	BAE SYSTEMS	0.018%	64.165%
1122	STOCKLAND TRUST	0.018%	64.183%
1123	POLSKI KON NAF	0.018%	64.201%
1124	CARLSBERG	0.018%	64.218%
1125	GRAN TIERRA ENE	0.018%	64.236%
1126	SHOWA DENKO KK	0.018%	64.253%
1127	SK ENERGY CO LT	0.018%	64.271%
1128	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.018%	64.289%
1129	REINSURANCE GRO	0.018%	64.306%
1130	TUI AG	0.018%	64.324%
1131	NEWELL BRANDS INC COMMON STOCK USD1.0	0.018%	64.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.018%	64.359%
1133	SWISS LIFE HLDG	0.018%	64.376%
1134	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.018%	64.394%
1135	OLIN CORP	0.018%	64.412%
1136	MARTIN MARIETTA	0.017%	64.429%
1137	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.017%	64.446%
1138	GENERAL MILLS I	0.017%	64.464%
1139	EXPEDIA INC COMMON STOCK USD.001	0.017%	64.481%
1140	SBERBANK OF RUS	0.017%	64.499%
1141	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.017%	64.516%
1142	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.017%	64.534%
1143	WR BERKLEY CORP COMMON STOCK USD.2	0.017%	64.551%
1144	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.017%	64.568%
1145	STANDARD LIFE P	0.017%	64.586%
1146	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.017%	64.603%
1147	VULCAN MATERIAL	0.017%	64.620%
1148	BANK LEUMI LE-I	0.017%	64.638%
1149	SOMPO JAPAN NIP	0.017%	64.655%
1150	DEXUS PROPERTY	0.017%	64.672%
1151	METLIFE INC SR UNSECURED 04/24 3.6	0.017%	64.690%
1152	LIBERTY MUTUAL	0.017%	64.707%
1153	COMMONWEALTH BA	0.017%	64.724%
1154	NORDSTROM INC SR UNSECURED 05/20 4.75	0.017%	64.741%
1155	AMADEUS IT HLDG	0.017%	64.759%
1156	PERRIGO CO PLC	0.017%	64.776%
1157	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.017%	64.793%
1158	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.017%	64.810%
1159	FORTESCUE METAL	0.017%	64.828%
1160	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.017%	64.845%
1161	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.017%	64.862%
1162	TAKEDA PHARMACE	0.017%	64.879%
1163	PETROBRAS COMMO	0.017%	64.897%
1164	UTD MICRO ELECT	0.017%	64.914%
1165	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	64.931%
1166	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.017%	64.948%
1167	BROTHERIndustr	0.017%	64.965%
1168	AECOM COMMON STOCK USD.01	0.017%	64.982%
1169	KINGSPAN GROUP	0.017%	65.000%
1170	GARMIN LTD.	0.017%	65.017%
1171	HEALTHSOUTH CORP COMMON STOCK USD.01	0.017%	65.034%
1172	ASSURANT INC COMMON STOCK USD.01	0.017%	65.051%
1173	AIRBUS GROUP NV	0.017%	65.068%
1174	ERSTE GROUP BAN	0.017%	65.085%
1175	SONY CORP SPONSORED ADR ADR	0.017%	65.102%
1176	ARRIS INTERNATI	0.017%	65.119%
1177	SANLAM LIMITED	0.017%	65.136%
1178	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.017%	65.153%
1179	FISCHER(GEORG)A	0.017%	65.170%
1180	DAI-ICHI LIFE	0.017%	65.187%
1181	HARLEY DAVIDSON	0.017%	65.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.017%	65.221%
1183	TOSOH CORP	0.017%	65.238%
1184	HALMA	0.017%	65.255%
1185	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.017%	65.271%
1186	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.017%	65.288%
1187	YASKAWA ELEC CO	0.017%	65.305%
1188	BM&F BOVESPA SA	0.017%	65.322%
1189	DUFREY AG-REG	0.017%	65.339%
1190	AIR LEASE CORP	0.017%	65.356%
1191	ROCKWELL AUTO	0.017%	65.372%
1192	UMICORE	0.017%	65.389%
1193	SESA STERLITE	0.017%	65.406%
1194	SK C&C CO LTD	0.017%	65.423%
1195	THERMO FISHER S	0.017%	65.440%
1196	ALBEMARLE CORP	0.017%	65.456%
1197	IPG PHOTONICS C	0.017%	65.473%
1198	HILL ROM HOLDINGS INC COMMON STOCK	0.017%	65.490%
1199	MYLAN NV 3.125%	0.017%	65.507%
1200	INFINEON TECHNO	0.017%	65.523%
1201	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	65.540%
1202	LAS VEGAS SANDS	0.017%	65.557%
1203	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.017%	65.573%
1204	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.017%	65.590%
1205	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.017%	65.607%
1206	AMER ELEC POWER	0.017%	65.623%
1207	EFFAGE SA	0.017%	65.640%
1208	INTERTEK TESTIN	0.017%	65.657%
1209	ARCONIC INC SR UNSECURED 02/22 5.87	0.017%	65.673%
1210	SONOCO PRODUCTS	0.017%	65.690%
1211	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.017%	65.706%
1212	ROYAL MAIL PLC-	0.017%	65.723%
1213	RHEINMETALL AG	0.017%	65.739%
1214	KELT EXPLORATIO	0.017%	65.756%
1215	PARKLAND FUEL C	0.017%	65.773%
1216	SCOR	0.016%	65.789%
1217	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	65.805%
1218	COMMERCE BANCSH	0.016%	65.822%
1219	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.016%	65.838%
1220	BANK OF THE OZARKS COMMON STOCK USD.01	0.016%	65.855%
1221	JPMORGAN CHASE	0.016%	65.871%
1222	FRESENIUS SE &	0.016%	65.888%
1223	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.016%	65.904%
1224	WH GROUP LTD	0.016%	65.921%
1225	MARKS & SPENCER	0.016%	65.937%
1226	COOPERATIEVE RA	0.016%	65.953%
1227	S+P GLOBAL INC COMMON STOCK USD1.0	0.016%	65.970%
1228	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.016%	65.986%
1229	UNILEVER NV	0.016%	66.002%
1230	SHIRE PLC	0.016%	66.019%
1231	SANDSTORM GOLD	0.016%	66.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	NATIONAL AUSTRA	0.016%	66.051%
1233	WESTERN FOREST	0.016%	66.068%
1234	CAMDEN PROPERTY	0.016%	66.084%
1235	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.016%	66.100%
1236	VOLKSWAGEN LEAS	0.016%	66.116%
1237	ADIENT PLC	0.016%	66.133%
1238	BERKELEY GROUP	0.016%	66.149%
1239	MARATHON OIL CO	0.016%	66.165%
1240	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.016%	66.181%
1241	NATIONAL OILWEL	0.016%	66.198%
1242	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.016%	66.214%
1243	CAIXABANK	0.016%	66.230%
1244	KIMCO REALTY	0.016%	66.246%
1245	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.016%	66.262%
1246	HOME CAP GRP IN	0.016%	66.279%
1247	RECKITT BENCKIS	0.016%	66.295%
1248	HYATT HOTELS CO	0.016%	66.311%
1249	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.016%	66.327%
1250	FERRARI NV	0.016%	66.343%
1251	OP CORPORATE BA	0.016%	66.359%
1252	AISIN SEIKI CO	0.016%	66.376%
1253	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.016%	66.392%
1254	MURPHY OIL CORP	0.016%	66.408%
1255	CDN UTILS LTD N	0.016%	66.424%
1256	INTL BUSINESS M	0.016%	66.440%
1257	OLD MUTUAL PLC	0.016%	66.456%
1258	SOUTHERN CO SR UNSECURED 06/20 2.75	0.016%	66.472%
1259	SUN COMMUNITIES INC REIT USD.01	0.016%	66.488%
1260	PRAIRIESKY ROYA	0.016%	66.504%
1261	MACERICH CO	0.016%	66.520%
1262	Cineplex Inc.	0.016%	66.536%
1263	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.016%	66.552%
1264	PRIMERICA INC COMMON STOCK	0.016%	66.568%
1265	OMV AG	0.016%	66.584%
1266	GENTEX CORP COMMON STOCK USD.06	0.016%	66.600%
1267	STELLA JONES IN	0.016%	66.616%
1268	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.016%	66.632%
1269	HEXCEL CORP COMMON STOCK USD.01	0.016%	66.648%
1270	CHINA PHARMACEU	0.016%	66.664%
1271	SWEDBANK AB	0.016%	66.679%
1272	MIRVAC GROUP RE	0.016%	66.695%
1273	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	66.711%
1274	RYDER SYSTEM IN	0.016%	66.727%
1275	HEIDELBERGCEMEN	0.016%	66.743%
1276	FIRST CAPITAL R	0.016%	66.759%
1277	COLGATE-PALMOLI	0.016%	66.774%
1278	NETFLIX INC COMMON STOCK USD.001	0.016%	66.790%
1279	GPT GROUP	0.016%	66.806%
1280	NASDAQ INC SR UNSECURED 06/24 4.25	0.016%	66.822%
1281	TORC OIL & GAS	0.016%	66.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	GKN PLC	0.016%	66.853%
1283	VICINITY CENTER	0.016%	66.869%
1284	WESTPAC BANKING	0.016%	66.885%
1285	GALP ENERGIA	0.016%	66.900%
1286	DEUTSCHE BANK A	0.016%	66.916%
1287	UTD TECHNOLOGIE	0.016%	66.932%
1288	VOLKSWAGEN AG	0.016%	66.948%
1289	ATS AUTOMATION	0.016%	66.963%
1290	NEC CORP	0.016%	66.979%
1291	NORBORD INC COMMON STOCK	0.016%	66.995%
1292	EUROPEAN INVEST	0.016%	67.010%
1293	NN GROUP NV	0.016%	67.026%
1294	SKAND ENSKILDA	0.016%	67.041%
1295	TERADYNE INC	0.016%	67.057%
1296	INFOSYS TECHNOL	0.016%	67.072%
1297	BHP BILLITON FI	0.016%	67.088%
1298	CHINA UNICOM LT	0.016%	67.103%
1299	DARDEN RESTAURA	0.016%	67.119%
1300	PADDY POWER PLC	0.015%	67.134%
1301	MKS INSTRUMENTS INC COMMON STOCK	0.015%	67.150%
1302	TREASURY WINE E	0.015%	67.165%
1303	ELISA OYJ-A	0.015%	67.181%
1304	FREEHOLD ROYALT	0.015%	67.196%
1305	ING GROEP NV 0.	0.015%	67.212%
1306	ERICSSON LM SR UNSECURED 05/22 4.125	0.015%	67.227%
1307	HDFC BANK LTD	0.015%	67.242%
1308	RITCHIE BROS. A	0.015%	67.258%
1309	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.015%	67.273%
1310	INTL BANK FOR R	0.015%	67.289%
1311	EXELON CORP COMMON STOCK	0.015%	67.304%
1312	AMEREN CORP SR UNSECURED 11/20 2.7	0.015%	67.319%
1313	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.015%	67.335%
1314	APTARGROUP INC COMMON STOCK USD.01	0.015%	67.350%
1315	AGRICULTURAL BK	0.015%	67.365%
1316	BALOISE- HOLDIN	0.015%	67.381%
1317	GREAT CANADIAN	0.015%	67.396%
1318	CREDIT AGRICOLE	0.015%	67.411%
1319	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.015%	67.427%
1320	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.015%	67.442%
1321	PACWEST BANCORP COMMON STOCK	0.015%	67.457%
1322	ASML HOLDING NV	0.015%	67.472%
1323	BANK OF IRELAND	0.015%	67.488%
1324	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	67.503%
1325	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.015%	67.518%
1326	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	67.533%
1327	PORSCHE AUTOMOB	0.015%	67.548%
1328	SANDERSON FARMS INC COMMON STOCK USD1.0	0.015%	67.564%
1329	TORCHMARK CORP COMMON STOCK USD1.0	0.015%	67.579%
1330	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.015%	67.594%
1331	ISUZU MOTORS	0.015%	67.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	L BRANDS INC COMPANY GUAR 02/22 5.625	0.015%	67.624%
1333	AKAMAI TECHNOLO	0.015%	67.640%
1334	DELPHI AUTOMOTI	0.015%	67.655%
1335	SLM CORP COMMON STOCK USD.2	0.015%	67.670%
1336	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.015%	67.685%
1337	ROYAL DUTCH SH-	0.015%	67.700%
1338	EMCOR GROUP INC COMMON STOCK USD.01	0.015%	67.715%
1339	BAYTEX ENERGY CORP COMMON STOCK	0.015%	67.730%
1340	UNI-SELECT INC	0.015%	67.745%
1341	EQUIFAX INC	0.015%	67.760%
1342	WEX INC COMMON STOCK USD.01	0.015%	67.775%
1343	SHOPIFY INC CLASS A COMMON STOCK	0.015%	67.790%
1344	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.015%	67.805%
1345	TORAY INDS INC	0.015%	67.820%
1346	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.015%	67.835%
1347	CAPITAL POWER C	0.015%	67.850%
1348	MEDIOBANCA SPA	0.015%	67.865%
1349	FIRST HORIZON N	0.015%	67.880%
1350	JULIUS BAER GRO	0.015%	67.895%
1351	PRECISION DRILLING CORP COMMON STOCK	0.015%	67.910%
1352	BRUNSWICK CORP	0.015%	67.925%
1353	RAIFFEISEN BANK	0.015%	67.940%
1354	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.015%	67.955%
1355	UNIPER SE	0.015%	67.970%
1356	NATIONWIDE BLDG	0.015%	67.985%
1357	IDEMITSU KOSAN	0.015%	68.000%
1358	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.015%	68.015%
1359	KILROY REALTY C	0.015%	68.030%
1360	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.015%	68.044%
1361	FLIR SYSTEMS INC COMMON STOCK USD.01	0.015%	68.059%
1362	AAC TECHNOLOGIE	0.015%	68.074%
1363	VOLKSWAGEN LEAS	0.015%	68.089%
1364	HOWARD HUGHES CORP/THE COMMON STOCK	0.015%	68.104%
1365	AALBERTS INDUST	0.015%	68.119%
1366	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.015%	68.133%
1367	STEINHOFF INTER	0.015%	68.148%
1368	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.015%	68.163%
1369	SWATCH GROUP	0.015%	68.178%
1370	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.015%	68.193%
1371	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.015%	68.207%
1372	WOLSELEY PLC	0.015%	68.222%
1373	TATA MOTORS LTD	0.015%	68.237%
1374	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.015%	68.252%
1375	NOBLE ENERGY IN	0.015%	68.266%
1376	HAMMERSON	0.015%	68.281%
1377	CHINA RES BEIJI	0.015%	68.296%
1378	RSA INSURANCE G	0.015%	68.310%
1379	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	68.325%
1380	POSCO	0.015%	68.340%
1381	BEMIS COMPANY COMMON STOCK USD.1	0.015%	68.354%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	COOPER COS INC	0.015%	68.369%
1383	MELROSEIndustr	0.015%	68.384%
1384	KELLOGG CO 4% 1	0.015%	68.398%
1385	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.015%	68.413%
1386	DOUGLAS EMMETT INC REIT USD.01	0.015%	68.428%
1387	NEVSUN RESOURCES LTD COMMON STOCK	0.015%	68.442%
1388	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.015%	68.457%
1389	GAS NATURAL SDG	0.015%	68.472%
1390	CARLISLE COS IN	0.015%	68.486%
1391	CNOOC LTD	0.015%	68.501%
1392	MARVELL TECH GR	0.015%	68.515%
1393	INNERGEX RENEWA	0.015%	68.530%
1394	SANDVIK AB	0.015%	68.545%
1395	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.015%	68.559%
1396	INTUIT INC COMMON STOCK USD.01	0.015%	68.574%
1397	MURATA MFG CO	0.015%	68.588%
1398	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.015%	68.603%
1399	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.014%	68.617%
1400	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.014%	68.632%
1401	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	68.646%
1402	K&S AG	0.014%	68.661%
1403	JSW STEEL LTD	0.014%	68.675%
1404	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.014%	68.690%
1405	AMERICAN HOMES 4 RENT A REIT USD.01	0.014%	68.704%
1406	KIMBERLY-CLARK	0.014%	68.718%
1407	EATON VANCE CORP COMMON STOCK USD.00390625	0.014%	68.733%
1408	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.014%	68.747%
1409	NIPPON BUILDING	0.014%	68.762%
1410	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.014%	68.776%
1411	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.014%	68.791%
1412	CUBESMART REIT USD.01	0.014%	68.805%
1413	CYPRESS SEMICON	0.014%	68.819%
1414	NSK	0.014%	68.834%
1415	XYLEM INC COMMON STOCK	0.014%	68.848%
1416	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.014%	68.862%
1417	BCO BRADESCO,AD	0.014%	68.877%
1418	FOREST CITY REALTY TRUST A REIT USD.01	0.014%	68.891%
1419	CREDIT ACCEPTAN	0.014%	68.906%
1420	CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001	0.014%	68.920%
1421	CHRISTIAN HANSE	0.014%	68.934%
1422	BIG LOTS INC COMMON STOCK USD.01	0.014%	68.949%
1423	HYUNDAI MOBIS	0.014%	68.963%
1424	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.014%	68.977%
1425	ENTEGRIS INC COMMON STOCK USD.01	0.014%	68.991%
1426	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.014%	69.006%
1427	CA INC 3.6% 01A	0.014%	69.020%
1428	COMINAR REAL ES	0.014%	69.034%
1429	MASTEC INC	0.014%	69.049%
1430	AMERCO COMMON STOCK USD.25	0.014%	69.063%
1431	INPEX CORPORATI	0.014%	69.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	APARTMENT INVT + MGMT CO A REIT USD.01	0.014%	69.091%
1433	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.014%	69.106%
1434	BARCLAYS PLC 1.	0.014%	69.120%
1435	SUMITOMO CORP	0.014%	69.134%
1436	WOOD GROUP (JOH	0.014%	69.148%
1437	BARD(CR)INC	0.014%	69.162%
1438	AES CORP/VA SR UNSECURED 07/21 7.375	0.014%	69.177%
1439	JANUS CAPITAL G	0.014%	69.191%
1440	HISCOX LTD	0.014%	69.205%
1441	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.014%	69.219%
1442	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.014%	69.233%
1443	HANA FINANCIAL	0.014%	69.248%
1444	SKF AB - B SHAR	0.014%	69.262%
1445	SHAWCOR LTD	0.014%	69.276%
1446	CASCADES INC	0.014%	69.290%
1447	RANDGOLD RESOUR	0.014%	69.304%
1448	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.014%	69.318%
1449	SPIRAX-SARCO EN	0.014%	69.333%
1450	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.014%	69.347%
1451	HYDRO ONE LTD	0.014%	69.361%
1452	DIRECT LINE INS	0.014%	69.375%
1453	BK NED GEMEENTE	0.014%	69.389%
1454	SPARTAN ENERGY	0.014%	69.403%
1455	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.014%	69.417%
1456	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	69.431%
1457	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.014%	69.445%
1458	ASSURED GUARANT	0.014%	69.459%
1459	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.014%	69.473%
1460	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	69.487%
1461	RANDSTAD HOLDIN	0.014%	69.502%
1462	TWITTER INC COMMON STOCK USD.000005	0.014%	69.516%
1463	MOL HUNGARIAN O	0.014%	69.530%
1464	SEMAFO INC COMM	0.014%	69.544%
1465	SUMITOMO MITSUI	0.014%	69.558%
1466	LCI INDUSTRIES COMMON STOCK USD.01	0.014%	69.572%
1467	USG CORP	0.014%	69.586%
1468	SEKISUI CHEMICA	0.014%	69.600%
1469	EAST WEST BANCORP INC COMMON STOCK USD.001	0.014%	69.614%
1470	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.014%	69.628%
1471	SANTANDER UK PLC SR UNSECURED 03/24 4	0.014%	69.641%
1472	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	69.655%
1473	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	69.669%
1474	CHINA UNICOM	0.014%	69.683%
1475	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.014%	69.697%
1476	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.014%	69.711%
1477	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.014%	69.725%
1478	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.014%	69.739%
1479	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.014%	69.753%
1480	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.014%	69.767%
1481	CBOE GLOBAL MARKETS INC COMMON STOCK	0.014%	69.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.014%	69.795%
1483	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.014%	69.809%
1484	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.014%	69.822%
1485	CASEYS GEN STOR	0.014%	69.836%
1486	WILLIAMS-SONOMA	0.014%	69.850%
1487	IBM CORP SR UNSECURED 02/24 3.625	0.014%	69.864%
1488	AVNET INC	0.014%	69.878%
1489	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	69.892%
1490	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.014%	69.906%
1491	NRW BANK 0% 11N	0.014%	69.919%
1492	3M CO 0.375% 15	0.014%	69.933%
1493	MITEL NETWORKS	0.014%	69.947%
1494	Arch Capital Gr	0.014%	69.961%
1495	BAT INTL FINANC	0.014%	69.975%
1496	AVNET INC SR UNSECURED 04/26 4.625	0.014%	69.989%
1497	CREE INC COMMON STOCK USD.00125	0.014%	70.002%
1498	RENAISSANCE RE	0.014%	70.016%
1499	MASTERCARD INC SR UNSECURED 04/24 3.375	0.014%	70.030%
1500	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.014%	70.044%
1501	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.014%	70.058%
1502	CINTAS CORP	0.014%	70.071%
1503	LAZARD LTD CL A COMMON STOCK USD.01	0.014%	70.085%
1504	NAVIENT CORP COMMON STOCK USD.01	0.014%	70.099%
1505	KOMMUNINVEST I	0.014%	70.113%
1506	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.014%	70.127%
1507	AMGEN INC SR UNSECURED 05/24 3.625	0.014%	70.140%
1508	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.014%	70.154%
1509	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.014%	70.168%
1510	FORTIVE CORP COMMON STOCK USD.01	0.014%	70.182%
1511	NOMURA HOLD INC	0.014%	70.195%
1512	STATE STREET CORP SR UNSECURED 08/25 3.55	0.014%	70.209%
1513	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.014%	70.223%
1514	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.014%	70.237%
1515	GAP INC/THE SR UNSECURED 04/21 5.95	0.014%	70.250%
1516	LAB CORP OF AME	0.014%	70.264%
1517	TDC A/S	0.014%	70.278%
1518	BLACKROCK INC SR UNSECURED 06/22 3.375	0.014%	70.292%
1519	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.014%	70.305%
1520	GAMING AND LEISURE PROPERTIE REIT	0.014%	70.319%
1521	FLUGHAFEN ZUERI	0.014%	70.333%
1522	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.014%	70.347%
1523	BROWN + BROWN INC COMMON STOCK USD.1	0.014%	70.360%
1524	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.014%	70.374%
1525	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.014%	70.388%
1526	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.014%	70.401%
1527	BALL CORP COMPANY GUAR 03/22 5	0.014%	70.415%
1528	MOSAIC CO SR UNSECURED 11/23 4.25	0.014%	70.429%
1529	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.014%	70.443%
1530	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.014%	70.456%
1531	AMKOR TECHNOLOG	0.014%	70.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	MEDTRONIC INC 3	0.014%	70.484%
1533	VF CORP SR UNSECURED 09/21 3.5	0.014%	70.497%
1534	MCKESSON CORP SR UNSECURED 03/24 3.796	0.014%	70.511%
1535	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.014%	70.525%
1536	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.014%	70.538%
1537	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.014%	70.552%
1538	DNB NOR ASA	0.014%	70.566%
1539	LOEWS CORP SR UNSECURED 04/26 3.75	0.014%	70.579%
1540	STATE STREET CORP SR UNSECURED 12/24 3.3	0.014%	70.593%
1541	ST JAMES PLACE	0.014%	70.607%
1542	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.014%	70.620%
1543	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.014%	70.634%
1544	BARCLAYS AFRICA	0.014%	70.648%
1545	NATIONAL GRID PLC SP ADR ADR	0.014%	70.661%
1546	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.014%	70.675%
1547	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.014%	70.689%
1548	TOLL BROTHERS INC COMMON STOCK USD.01	0.014%	70.702%
1549	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.014%	70.716%
1550	ASSURANT INC	0.014%	70.729%
1551	KION GROUP AG	0.014%	70.743%
1552	ECN CAPITAL COR	0.014%	70.757%
1553	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.014%	70.770%
1554	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.014%	70.784%
1555	HSBC USA INC SR UNSECURED 06/24 3.5	0.014%	70.798%
1556	HIGHWOODS PROPE	0.014%	70.811%
1557	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.014%	70.825%
1558	TAPESTRY INC SR UNSECURED 04/25 4.25	0.014%	70.838%
1559	FUJI HEAVY INDS	0.014%	70.852%
1560	CIMAREX ENERGY CO COMMON STOCK USD.01	0.014%	70.866%
1561	CELGENE CORP SR UNSECURED 05/24 3.625	0.014%	70.879%
1562	ONEOK INC	0.014%	70.893%
1563	VIFOR PHARMA AG	0.014%	70.906%
1564	FIRSTSTRAND LIMIT	0.014%	70.920%
1565	UNUM GROUP	0.014%	70.933%
1566	MANITOBA PROVIN	0.014%	70.947%
1567	VISTEON CORP COMMON STOCK	0.014%	70.961%
1568	VEREIT INC REIT USD.01	0.014%	70.974%
1569	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.014%	70.988%
1570	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.014%	71.001%
1571	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.014%	71.015%
1572	BHARTI AIRTEL L	0.014%	71.028%
1573	TCF FINL CORP	0.014%	71.042%
1574	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.014%	71.055%
1575	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.014%	71.069%
1576	VISA INC SR UNSECURED 12/25 3.15	0.014%	71.082%
1577	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.014%	71.096%
1578	ANGLOGOLD ASHANTI SPON ADR ADR	0.014%	71.109%
1579	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.014%	71.123%
1580	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.013%	71.136%
1581	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.013%	71.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.013%	71.163%
1583	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.013%	71.177%
1584	AETNA INC SR UNSECURED 11/24 3.5	0.013%	71.190%
1585	TRACTOR SUPPLY	0.013%	71.204%
1586	ANTHEM INC	0.013%	71.217%
1587	KEMPER CORP COMMON STOCK USD.1	0.013%	71.231%
1588	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.013%	71.244%
1589	EVEREST RE GROU	0.013%	71.258%
1590	CME GROUP INC SR UNSECURED 03/25 3	0.013%	71.271%
1591	KIRIN HOLDINGS	0.013%	71.285%
1592	BANK TOKYO-MIT	0.013%	71.298%
1593	TEREX CORP	0.013%	71.312%
1594	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.013%	71.325%
1595	XL GROUP LTD	0.013%	71.338%
1596	TECH DATA CORP COMMON STOCK USD.0015	0.013%	71.352%
1597	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.013%	71.365%
1598	CATCHER TECHNOL	0.013%	71.379%
1599	A.P. MOLLER-MAE	0.013%	71.392%
1600	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.013%	71.405%
1601	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.013%	71.419%
1602	SIERRA WIRELESS INC COMMON STOCK	0.013%	71.432%
1603	AMPHENOL CORP	0.013%	71.446%
1604	ESSENT GROUP LT	0.013%	71.459%
1605	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.013%	71.472%
1606	WESTSHORE TERMI	0.013%	71.486%
1607	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.013%	71.499%
1608	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.013%	71.512%
1609	DEUTSCHE BK AG	0.013%	71.526%
1610	PFIZER INC SR UNSECURED 12/26 3	0.013%	71.539%
1611	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.013%	71.553%
1612	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.013%	71.566%
1613	EXELON CORP SR UNSECURED 04/26 3.4	0.013%	71.579%
1614	DOREL INDS INC	0.013%	71.593%
1615	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.013%	71.606%
1616	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.013%	71.619%
1617	GE CAPITAL EURO	0.013%	71.633%
1618	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.013%	71.646%
1619	CITIGROUP INC SR UNSECURED 04/25 3.3	0.013%	71.659%
1620	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.013%	71.673%
1621	TELEFLEX INC COMMON STOCK USD1.0	0.013%	71.686%
1622	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	71.699%
1623	ACKERMANS & VAN	0.013%	71.713%
1624	SAINSBURY (J) P	0.013%	71.726%
1625	UCB	0.013%	71.739%
1626	SUMITOMO RLTY&D	0.013%	71.752%
1627	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.013%	71.766%
1628	CYRUSONE INC REIT USD.01	0.013%	71.779%
1629	TERADATA CORP COMMON STOCK USD.01	0.013%	71.792%
1630	HANG SENG BANK	0.013%	71.806%
1631	LAGARDERE S.C.A	0.013%	71.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.013%	71.832%
1633	AETNA INC 4.125	0.013%	71.846%
1634	ENSIGN ENERGY S	0.013%	71.859%
1635	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.013%	71.872%
1636	AMGEN INC SR UNSECURED 11/21 3.875	0.013%	71.885%
1637	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.013%	71.899%
1638	L'OREAL	0.013%	71.912%
1639	WR BERKLEY CORP	0.013%	71.925%
1640	AEGON N.V.	0.013%	71.938%
1641	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.013%	71.952%
1642	PACIFIC GAS & E	0.013%	71.965%
1643	BIRCHCLIFF ENER	0.013%	71.978%
1644	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.013%	71.991%
1645	NORDSTROM INC	0.013%	72.005%
1646	EPR PROPERTIES REIT USD.01	0.013%	72.018%
1647	KINGBOARD CHEMI	0.013%	72.031%
1648	PT UNITED TRACT	0.013%	72.044%
1649	NORTH WEST CO I	0.013%	72.058%
1650	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.013%	72.071%
1651	ORACLE CORP SR UNSECURED 10/22 2.5	0.013%	72.084%
1652	QUALCOMM INC SR UNSECURED 05/25 3.45	0.013%	72.097%
1653	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.013%	72.110%
1654	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.013%	72.124%
1655	EBAY INC SR UNSECURED 03/22 3.8	0.013%	72.137%
1656	DYCOM INDUSTRIE	0.013%	72.150%
1657	ZIONS BANCORP	0.013%	72.163%
1658	HALLIBURTON CO	0.013%	72.176%
1659	VIACOM INC SR UNSECURED 04/24 3.875	0.013%	72.189%
1660	WP CAREY INC REIT USD.001	0.013%	72.203%
1661	STATOIL ASA COMPANY GUAR 01/23 2.45	0.013%	72.216%
1662	SPRINT CORP COMMON STOCK USD.01	0.013%	72.229%
1663	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.013%	72.242%
1664	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.013%	72.255%
1665	VESTAS WIND SYS	0.013%	72.268%
1666	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.013%	72.281%
1667	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.013%	72.294%
1668	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.013%	72.307%
1669	HANCOCK HOLDING	0.013%	72.321%
1670	CHARTWELL RETIR	0.013%	72.334%
1671	GRANITE REAL ES	0.013%	72.347%
1672	ABN AMRO GROUP	0.013%	72.360%
1673	GENPACT LIMITED	0.013%	72.373%
1674	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.013%	72.386%
1675	JAPAN REAL ESTA	0.013%	72.399%
1676	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.013%	72.412%
1677	NOKIA OYJ SR UNSECURED 06/22 3.375	0.013%	72.425%
1678	DST SYST INC DE	0.013%	72.438%
1679	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.013%	72.451%
1680	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.013%	72.464%
1681	VF CORP	0.013%	72.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.013%	72.490%
1683	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.013%	72.503%
1684	BELDEN INC COMMON STOCK USD.01	0.013%	72.516%
1685	CATALENT INC COMMON STOCK USD.01	0.013%	72.529%
1686	PHOENIX GROUP H	0.013%	72.542%
1687	NETAPP INC SR UNSECURED 06/21 3.375	0.013%	72.555%
1688	KB FINANCIAL GR	0.013%	72.568%
1689	COCA COLA HBC A	0.013%	72.581%
1690	QORVO INC COMMON STOCK USD.0001	0.013%	72.594%
1691	COPA HOLDINGS S	0.013%	72.607%
1692	ZOETIS INC COMMON STOCK USD.01	0.013%	72.620%
1693	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.013%	72.633%
1694	JYSKE BANK A/S	0.013%	72.646%
1695	VIACOM INC SR UNSECURED 12/21 3.875	0.013%	72.658%
1696	CBS CORP COMPANY GUAR 03/22 3.375	0.013%	72.671%
1697	BOEING CO SR UNSECURED 03/25 2.5	0.013%	72.684%
1698	FEDERATED INVES	0.013%	72.697%
1699	NEWCREST MINING	0.013%	72.710%
1700	ROPER TECHNOLOG	0.013%	72.723%
1701	AUTODESK INC SR UNSECURED 06/20 3.125	0.013%	72.736%
1702	WPX ENERGY INC COMMON STOCK	0.013%	72.749%
1703	COLFAX CORP	0.013%	72.762%
1704	ROYAL GOLD INC	0.013%	72.775%
1705	TECHNIPFMC PLC	0.013%	72.788%
1706	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	72.801%
1707	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.013%	72.813%
1708	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.013%	72.826%
1709	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.013%	72.839%
1710	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.013%	72.852%
1711	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.013%	72.865%
1712	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.013%	72.878%
1713	SEMPRA ENERGY	0.013%	72.891%
1714	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.013%	72.904%
1715	INTERMEDIATE CA	0.013%	72.916%
1716	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.013%	72.929%
1717	ANIXTER INC COMPANY GUAR 10/21 5.125	0.013%	72.942%
1718	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.013%	72.955%
1719	MORGAN STANLEY	0.013%	72.968%
1720	CHINA PETROLEUM	0.013%	72.981%
1721	OSRAM LICHT AG	0.013%	72.994%
1722	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.013%	73.006%
1723	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	73.019%
1724	UNUM GROUP SR UNSECURED 05/21 3	0.013%	73.032%
1725	US BANCORP SR UNSECURED 01/22 2.625	0.013%	73.045%
1726	POLARISIndustr	0.013%	73.058%
1727	DS SMITH PLC	0.013%	73.071%
1728	ERICSSON LM-B S	0.013%	73.083%
1729	ENAGAS	0.013%	73.096%
1730	PNC BANK NA SR UNSECURED 07/20 2.6	0.013%	73.109%
1731	LEGG MASON INC SR UNSECURED 07/19 2.7	0.013%	73.122%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.013%	73.135%
1733	TOREX GOLD RESO	0.013%	73.147%
1734	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.013%	73.160%
1735	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.013%	73.173%
1736	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.013%	73.186%
1737	BAE SYSTEMS HLD	0.013%	73.199%
1738	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.013%	73.211%
1739	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.013%	73.224%
1740	JOHN DEERE CAPI	0.013%	73.237%
1741	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.013%	73.250%
1742	CITIGROUP INC SR UNSECURED 03/21 2.7	0.013%	73.263%
1743	HILLENBRAND INC COMMON STOCK	0.013%	73.275%
1744	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.013%	73.288%
1745	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.013%	73.301%
1746	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.013%	73.314%
1747	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.013%	73.327%
1748	US BANCORP SR UNSECURED 01/21 2.35	0.013%	73.339%
1749	SKECHERS USA INC CL A COMMON STOCK USD.001	0.013%	73.352%
1750	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.013%	73.365%
1751	OBSIDIAN ENERGY LTD COMMON STOCK	0.013%	73.378%
1752	COMERICA BANK SR UNSECURED 06/20 2.5	0.013%	73.390%
1753	SANTANDER HLDG	0.013%	73.403%
1754	SHERWIN WILLIAM	0.013%	73.416%
1755	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.013%	73.429%
1756	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.013%	73.441%
1757	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.013%	73.454%
1758	TELE2 AB-B SHS	0.013%	73.467%
1759	SIGNET JEWELERS	0.013%	73.479%
1760	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.013%	73.492%
1761	WALT DISNEY CO	0.013%	73.505%
1762	LOJAS RENNER SA	0.013%	73.518%
1763	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.013%	73.530%
1764	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.013%	73.543%
1765	CITIGROUP INC	0.013%	73.556%
1766	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.013%	73.569%
1767	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.013%	73.581%
1768	QUALCOMM INC SR UNSECURED 05/22 3	0.013%	73.594%
1769	HARLEY DAVIDSON	0.013%	73.607%
1770	AT+T INC SR UNSECURED 06/20 2.45	0.013%	73.619%
1771	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.013%	73.632%
1772	TARGET CORP SR UNSECURED 04/26 2.5	0.013%	73.645%
1773	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.013%	73.657%
1774	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.013%	73.670%
1775	ANSYS INC COMMON STOCK USD.01	0.013%	73.683%
1776	INTERDIGITAL IN	0.013%	73.696%
1777	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.013%	73.708%
1778	FLOWERS FOODS INC COMMON STOCK USD.01	0.013%	73.721%
1779	CONSTELLATION B	0.013%	73.734%
1780	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.013%	73.746%
1781	DEXIA CREDIT LO	0.013%	73.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	MEGGITT	0.013%	73.771%
1783	HUDSON'S BAY CO	0.013%	73.784%
1784	SAFRAN SA	0.013%	73.797%
1785	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.013%	73.809%
1786	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.013%	73.822%
1787	SUNCORP GROUP	0.013%	73.835%
1788	SVENSKA HANDELS	0.013%	73.847%
1789	ELECTRONIC ARTS	0.013%	73.860%
1790	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.013%	73.872%
1791	ALLEGHANY CORP COMMON STOCK USD1.0	0.013%	73.885%
1792	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	73.898%
1793	EMC CORP(MASS)	0.013%	73.910%
1794	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.013%	73.923%
1795	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.013%	73.935%
1796	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.013%	73.948%
1797	BP CAPITAL MARK	0.013%	73.961%
1798	CENTENNIAL RESO	0.013%	73.973%
1799	TJX COS INC SR UNSECURED 06/21 2.75	0.013%	73.986%
1800	SES GLOBAL	0.013%	73.998%
1801	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.013%	74.011%
1802	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.013%	74.023%
1803	NVIDIA CORP	0.013%	74.036%
1804	INGENICO	0.013%	74.048%
1805	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.013%	74.061%
1806	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.013%	74.074%
1807	TARGA RESOURCES CORP COMMON STOCK USD.001	0.012%	74.086%
1808	OJI PAPER CO	0.012%	74.098%
1809	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.012%	74.111%
1810	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.012%	74.123%
1811	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.012%	74.136%
1812	SUMITOMO HEAVY	0.012%	74.148%
1813	PLAINS ALL AMER	0.012%	74.161%
1814	GN STORE NORD	0.012%	74.173%
1815	BURBERRY GROUP	0.012%	74.186%
1816	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.012%	74.198%
1817	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.012%	74.211%
1818	ITT INC COMMON STOCK USD1.0	0.012%	74.223%
1819	SAMPO OYJ	0.012%	74.235%
1820	WOODWARD INC COMMON STOCK USD.00292	0.012%	74.248%
1821	FREENET AG	0.012%	74.260%
1822	JEAN COUTU GRP	0.012%	74.272%
1823	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.012%	74.285%
1824	CTBC FINANCIAL	0.012%	74.297%
1825	BCO BRADESCO,PR	0.012%	74.310%
1826	FUBON FINANCIAL	0.012%	74.322%
1827	INTL BUSINESS M	0.012%	74.334%
1828	FNB CORP COMMON STOCK USD.01	0.012%	74.347%
1829	CIRRUS LOGIC IN	0.012%	74.359%
1830	KERRY GROUP PLC	0.012%	74.371%
1831	CHINA INSURANCE	0.012%	74.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	ALCOA CORP COMMON STOCK USD.01	0.012%	74.396%
1833	CBS CORP COMPANY GUAR 01/27 2.9	0.012%	74.408%
1834	KNIGHT THERAPEU	0.012%	74.420%
1835	ELDORADO GOLD CORP COMMON STOCK	0.012%	74.433%
1836	MATTEL INC SR UNSECURED 08/21 2.35	0.012%	74.445%
1837	NITTO DENKO COR	0.012%	74.457%
1838	TAIHEIYO CEMENT	0.012%	74.470%
1839	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	74.482%
1840	BANKUNITED INC COMMON STOCK USD.01	0.012%	74.494%
1841	MIDDLEBY CORP COMMON STOCK USD.01	0.012%	74.506%
1842	CBS CORP COMPANY GUAR 01/25 3.5	0.012%	74.519%
1843	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.012%	74.531%
1844	SINGAPORE AIRLI	0.012%	74.543%
1845	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.012%	74.555%
1846	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.012%	74.567%
1847	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.012%	74.580%
1848	FLOWSERVE CORP COMMON STOCK USD1.25	0.012%	74.592%
1849	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.012%	74.604%
1850	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.012%	74.616%
1851	HUBBELL INC COMMON STOCK USD.01	0.012%	74.628%
1852	XILINX INC	0.012%	74.641%
1853	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.012%	74.653%
1854	FIRST SOLAR INC	0.012%	74.665%
1855	EAGLE MATERIALS	0.012%	74.677%
1856	GALAXY ENTERTAI	0.012%	74.689%
1857	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.012%	74.701%
1858	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.012%	74.714%
1859	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.012%	74.726%
1860	YES BANK LTD	0.012%	74.738%
1861	INCHCAPE PLC	0.012%	74.750%
1862	MITSUBISHI GAS	0.012%	74.762%
1863	MURPHY USA INC COMMON STOCK	0.012%	74.774%
1864	MERLIN PROPERTI	0.012%	74.786%
1865	BIDVEST GROUP L	0.012%	74.798%
1866	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.012%	74.810%
1867	SANOFI ADR ADR	0.012%	74.822%
1868	DREAM OFFICE RE	0.012%	74.835%
1869	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.012%	74.847%
1870	CARNIVAL PLC	0.012%	74.859%
1871	GALAPAGOS NV	0.012%	74.871%
1872	INTL CONS AIRLI	0.012%	74.883%
1873	LOGAN PROPERTY	0.012%	74.895%
1874	BARRATT DEVEL	0.012%	74.907%
1875	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.012%	74.919%
1876	SUNNY OPTICAL T	0.012%	74.931%
1877	RICHELIEU HARDW	0.012%	74.943%
1878	LITHIA MOTORS INC CL A COMMON STOCK	0.012%	74.955%
1879	CARPENTER TECHN	0.012%	74.967%
1880	HENRY SCHEIN CO	0.012%	74.979%
1881	CORNING INC SR UNSECURED 08/20 4.25	0.012%	74.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	SERVICE CORP IN	0.012%	75.003%
1883	CNH INDUSTRIAL	0.012%	75.015%
1884	CNH INDUSTRIAL	0.012%	75.027%
1885	JAZZ PHARMACEUT	0.012%	75.039%
1886	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	75.050%
1887	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.012%	75.062%
1888	IDEX CORP	0.012%	75.074%
1889	ORIGIN ENERGY L	0.012%	75.086%
1890	POSCO	0.012%	75.098%
1891	SAPPI	0.012%	75.110%
1892	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.012%	75.122%
1893	ILG INC COMMON STOCK USD.01	0.012%	75.134%
1894	SINOPHARM GROUP	0.012%	75.145%
1895	YUM BRANDS INC COMMON STOCK	0.012%	75.157%
1896	GENTING BHD	0.012%	75.169%
1897	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.012%	75.181%
1898	T MOBILE USA INC COMPANY GUAR 04/22 4	0.012%	75.193%
1899	HEWLETT PACKARD	0.012%	75.204%
1900	GROUP 4 SECURIC	0.012%	75.216%
1901	CNO FINANCIAL	0.012%	75.228%
1902	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	75.240%
1903	POLYONE CORPORATION COMMON STOCK USD.01	0.012%	75.251%
1904	KINGFISHER PLC	0.012%	75.263%
1905	HUHTAMAKI OY	0.012%	75.275%
1906	T&D HOLDINGS IN	0.012%	75.287%
1907	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.012%	75.298%
1908	NIPPON TEL&TEL	0.012%	75.310%
1909	VOESTALPINE AG	0.012%	75.322%
1910	WHITBREAD PLC	0.012%	75.334%
1911	WINPAK LTD	0.012%	75.345%
1912	BOOKER GROUP	0.012%	75.357%
1913	WW GRAINGER INC	0.012%	75.369%
1914	WHITE MOUNTAINS	0.012%	75.380%
1915	MONDI PLC	0.012%	75.392%
1916	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	75.404%
1917	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.012%	75.415%
1918	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	75.427%
1919	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.012%	75.439%
1920	LOCALIZA RENT A	0.012%	75.450%
1921	LENOVO GROUP LT	0.012%	75.462%
1922	PRUDENTIAL CORP	0.012%	75.474%
1923	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.012%	75.485%
1924	LONGFOR PROPERT	0.012%	75.497%
1925	RSP PERMIAN INC COMMON STOCK USD.01	0.012%	75.508%
1926	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.012%	75.520%
1927	FRAPORT AG	0.012%	75.532%
1928	ESSILOR INTERNA	0.012%	75.543%
1929	DELUXE CORP	0.012%	75.555%
1930	SPECTRIS PLC	0.012%	75.566%
1931	HONG KONG EXCHA	0.012%	75.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.012%	75.590%
1933	DEUTSCHE BOERSE	0.012%	75.601%
1934	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.012%	75.613%
1935	MOSAIC CO	0.012%	75.624%
1936	TOKYU FUDOSAN H	0.012%	75.636%
1937	FIBRA UNO ADMIN	0.012%	75.647%
1938	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.012%	75.659%
1939	STORE CAPITAL CORP REIT USD.01	0.012%	75.670%
1940	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.012%	75.682%
1941	SYSCO CORP COMMON STOCK USD1.0	0.012%	75.693%
1942	BARNES GROUP INC COMMON STOCK USD.01	0.012%	75.705%
1943	TOKYO ELECTRON	0.011%	75.716%
1944	LIBERTY VENTURES SER A TRACKING STK USD.01	0.011%	75.728%
1945	BANK HAPALIM B	0.011%	75.739%
1946	SAMSUNG ELEC-ME	0.011%	75.751%
1947	FUJIFILM HLDGS	0.011%	75.762%
1948	OC OERLIKON COR	0.011%	75.774%
1949	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.011%	75.785%
1950	NOVOZYMES A/S	0.011%	75.797%
1951	DAIWA HOUSE IND	0.011%	75.808%
1952	KIRBY CORP	0.011%	75.820%
1953	SVENSKA CELLULO	0.011%	75.831%
1954	CHEVRON CORP SR UNSECURED 05/21 2.1	0.011%	75.842%
1955	ALSTOM	0.011%	75.854%
1956	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.011%	75.865%
1957	WESCO INTERNATI	0.011%	75.877%
1958	HCA HEALTHCARE INC COMMON STOCK USD.01	0.011%	75.888%
1959	AXIS CAPITAL HO	0.011%	75.899%
1960	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	75.911%
1961	BBA AVIATION	0.011%	75.922%
1962	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.011%	75.934%
1963	REXNORD CORP COMMON STOCK USD.01	0.011%	75.945%
1964	KLA TENCOR CORP COMMON STOCK USD.001	0.011%	75.956%
1965	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	75.968%
1966	OBAYASHI CORP	0.011%	75.979%
1967	COGECO INC COMMON STOCK	0.011%	75.991%
1968	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.011%	76.002%
1969	MORNEAU SHEPELL	0.011%	76.013%
1970	HANKYU CORP	0.011%	76.025%
1971	INCITEC PIVOT	0.011%	76.036%
1972	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.011%	76.047%
1973	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.011%	76.059%
1974	TIMKEN CO	0.011%	76.070%
1975	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.011%	76.081%
1976	SAP AG	0.011%	76.093%
1977	IBERIABANK CORP	0.011%	76.104%
1978	NEW WORLD DEVEL	0.011%	76.115%
1979	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	76.126%
1980	DEUTSCHE WOHNEN	0.011%	76.138%
1981	ARTIS REAL ESTA	0.011%	76.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	RELX NV	0.011%	76.160%
1983	MICRO FOCUS INT	0.011%	76.172%
1984	DOMTAR CORP USD	0.011%	76.183%
1985	CORESITE REALTY CORP REIT USD.01	0.011%	76.194%
1986	NU SKIN ENTERPR	0.011%	76.205%
1987	SHINHAN FINANCI	0.011%	76.217%
1988	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	76.228%
1989	FURUKAWA ELECTR	0.011%	76.239%
1990	FORTUM OYJ	0.011%	76.250%
1991	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	76.262%
1992	ASTELLAS PHARMA	0.011%	76.273%
1993	TREVALI MINING	0.011%	76.284%
1994	VALIDUS HOLDING	0.011%	76.295%
1995	OLD NATIONAL BANCORP COMMON STOCK	0.011%	76.307%
1996	MAN STRATEGIC H	0.011%	76.318%
1997	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.011%	76.329%
1998	HOME BANCSHARES INC COMMON STOCK USD.01	0.011%	76.340%
1999	MORGAN STANLEY	0.011%	76.351%
2000	US FOODS HOLDING CORP COMMON STOCK USD.01	0.011%	76.362%
2001	CORELOGIC INC COMMON STOCK USD1.0	0.011%	76.374%
2002	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.011%	76.385%
2003	NOKIAN RENKAAT	0.011%	76.396%
2004	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	76.407%
2005	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	76.418%
2006	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.011%	76.429%
2007	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.011%	76.441%
2008	BRENNTAG AG	0.011%	76.452%
2009	SEMICONDUCTOR M	0.011%	76.463%
2010	INFORMA PLC	0.011%	76.474%
2011	CABOT CORP	0.011%	76.485%
2012	CRANE CO	0.011%	76.496%
2013	CHIMEI INNOLUX	0.011%	76.507%
2014	mitsubishi esta	0.011%	76.518%
2015	MITSUI MINING &	0.011%	76.530%
2016	VISHAY INTERTEC	0.011%	76.541%
2017	MITSUI CHEMICAL	0.011%	76.552%
2018	AGILE PROPERTY	0.011%	76.563%
2019	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	76.574%
2020	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.011%	76.585%
2021	PTT EXP&PROD-FG	0.011%	76.596%
2022	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.011%	76.607%
2023	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.011%	76.618%
2024	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.011%	76.629%
2025	TEIJIN	0.011%	76.640%
2026	PREMIER GOLD MI	0.011%	76.651%
2027	SBM OFFSHORE NV	0.011%	76.662%
2028	INVESTORS BANCORP INC COMMON STOCK USD.01	0.011%	76.673%
2029	COPART INC	0.011%	76.684%
2030	ROBERT HALF INT	0.011%	76.695%
2031	BOSKALIS WESTMN	0.011%	76.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	QBE INSURANCE	0.011%	76.717%
2033	SEMPRA ENERGY COMMON STOCK	0.011%	76.728%
2034	FISERV INC COMMON STOCK USD.01	0.011%	76.739%
2035	REGAL BELOIT CORP COMMON STOCK USD.01	0.011%	76.750%
2036	VONOVIA SE	0.011%	76.761%
2037	INDIABULLS HOUS	0.011%	76.772%
2038	DTE ENERGY INC	0.011%	76.782%
2039	SOUTH STATE CORP COMMON STOCK USD2.5	0.011%	76.793%
2040	HELVETIA HOLDIN	0.011%	76.804%
2041	EXTENDED STAY AMERICA INC UNIT USD.01	0.011%	76.815%
2042	MITSUBISHI MATE	0.011%	76.826%
2043	CIT GROUP INC SR UNSECURED 05/20 5.375	0.011%	76.837%
2044	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	76.848%
2045	SUNRISE COMMUNC	0.011%	76.859%
2046	CARTER S INC COMMON STOCK USD.01	0.011%	76.870%
2047	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.011%	76.881%
2048	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	76.891%
2049	PG&E CORP	0.011%	76.902%
2050	CHINA SHENHUA E	0.011%	76.913%
2051	ALTUS GROUP LTD	0.011%	76.924%
2052	ORICA LIMITED	0.011%	76.935%
2053	KROGER CO SR UNSECURED 01/21 3.3	0.011%	76.946%
2054	ZYNGA INC CL A COMMON STOCK USD.00000625	0.011%	76.957%
2055	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.011%	76.967%
2056	MEREDITH CORP	0.011%	76.978%
2057	SKYWEST INC COMMON STOCK	0.011%	76.989%
2058	GS HOLDINGS COR	0.011%	77.000%
2059	CIENA CORP COMMON STOCK USD.01	0.011%	77.011%
2060	AIR FRANCE-KLM	0.011%	77.021%
2061	NVR INC COMMON STOCK USD.01	0.011%	77.032%
2062	MAXIM INTEGRATE	0.011%	77.043%
2063	BARLOWORLD LTD	0.011%	77.054%
2064	ENSTAR GROUP LT	0.011%	77.065%
2065	EQUITABLE GROUP	0.011%	77.075%
2066	PINNACLE FOODS INC COMMON STOCK USD.01	0.011%	77.086%
2067	BLUEBIRD BIO IN	0.011%	77.097%
2068	CENTRICA PLC	0.011%	77.108%
2069	KIA MOTORS CORP	0.011%	77.118%
2070	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	77.129%
2071	DAIWA SECURITIE	0.011%	77.140%
2072	PARK HOTELS + RESORTS INC REIT USD.01	0.011%	77.151%
2073	TULLOW OIL PLC	0.011%	77.161%
2074	ALARIS ROYALTY	0.011%	77.172%
2075	GPO FIN BANORTE	0.011%	77.183%
2076	FASTENAL	0.011%	77.193%
2077	IMI PLC	0.011%	77.204%
2078	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.011%	77.215%
2079	TATE & LYLE	0.011%	77.226%
2080	SERVICEMASTER G	0.011%	77.236%
2081	MAPFRE SA	0.011%	77.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.011%	77.258%
2083	ASSOCD BANC-COR	0.011%	77.268%
2084	SAMSUNG SDI CO	0.011%	77.279%
2085	SINO BIOPHAMACE	0.011%	77.290%
2086	LEGG MASON INC COMMON STOCK USD.1	0.011%	77.300%
2087	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	77.311%
2088	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.011%	77.322%
2089	VOYA FINANCIAL INC COMMON STOCK USD.01	0.011%	77.332%
2090	DISCOVERY HLDGS	0.011%	77.343%
2091	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.011%	77.354%
2092	EAST JAPAN RAIL	0.011%	77.364%
2093	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.011%	77.375%
2094	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.011%	77.385%
2095	STERIS PLC	0.011%	77.396%
2096	CALFRAC WELL SE	0.011%	77.407%
2097	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.011%	77.417%
2098	PUBLIC SERVICE	0.011%	77.428%
2099	SYNOPSIS INC	0.011%	77.438%
2100	ROYAL BANK OF SCOT SPON ADR ADR	0.011%	77.449%
2101	MCCORMICK & CO	0.011%	77.460%
2102	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	77.470%
2103	AAREAL BANK AG	0.011%	77.481%
2104	MARUBENI CORP	0.011%	77.491%
2105	B+G FOODS INC COMMON STOCK USD.01	0.011%	77.502%
2106	VIASAT INC COMMON STOCK USD.0001	0.011%	77.512%
2107	FLUOR CORP COMMON STOCK USD.01	0.011%	77.523%
2108	SEB SA	0.011%	77.534%
2109	ICICI BANK LTD	0.011%	77.544%
2110	ISHIKAWAJIMA HA	0.011%	77.555%
2111	KLX INC COMMON STOCK USD.01	0.011%	77.565%
2112	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.011%	77.576%
2113	ASCENDAS REAL E	0.011%	77.586%
2114	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	77.597%
2115	TEMENOS GROUP A	0.011%	77.607%
2116	TEGNA INC COMMON STOCK USD1.0	0.011%	77.618%
2117	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.011%	77.628%
2118	ASSA ABLOY AB	0.010%	77.639%
2119	DOWNER EDI LTD	0.010%	77.649%
2120	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.010%	77.660%
2121	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.010%	77.670%
2122	WEC ENERGY GROU	0.010%	77.681%
2123	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	77.691%
2124	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.010%	77.702%
2125	HENGAN INTL	0.010%	77.712%
2126	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	77.723%
2127	RELX PLC SPON ADR ADR	0.010%	77.733%
2128	XEROX CORP 2.75	0.010%	77.743%
2129	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	77.754%
2130	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	77.764%
2131	BARRY CALLEBAUT	0.010%	77.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	MINTH GROUP LTD	0.010%	77.785%
2133	EDISON INTERNATIONAL COMMON STOCK	0.010%	77.796%
2134	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	77.806%
2135	CONVERGYS CORP COMMON STOCK	0.010%	77.816%
2136	TRAVIS PERKINS	0.010%	77.827%
2137	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.010%	77.837%
2138	RENTOKIL INITIA	0.010%	77.848%
2139	EDF	0.010%	77.858%
2140	GROWTHPOINT PRO	0.010%	77.868%
2141	SEALED AIR CORP COMMON STOCK USD.1	0.010%	77.879%
2142	BRP INC/CA- SUB	0.010%	77.889%
2143	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	77.899%
2144	LIXIL GROUP COR	0.010%	77.910%
2145	BANK OF NOVA SC	0.010%	77.920%
2146	CHILDRENS PLACE	0.010%	77.930%
2147	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	77.941%
2148	SEKISUI HOUSE	0.010%	77.951%
2149	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	77.961%
2150	GOLD FIELDS LTD SPONS ADR ADR	0.010%	77.972%
2151	MSC INDUSTRIAL	0.010%	77.982%
2152	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.010%	77.992%
2153	CITRIX SYSTEMS	0.010%	78.003%
2154	CATHAY FINANCIA	0.010%	78.013%
2155	PURE INDUSTRIAL	0.010%	78.023%
2156	HELMERICH & PAY	0.010%	78.033%
2157	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	78.044%
2158	II VI INC COMMON STOCK	0.010%	78.054%
2159	KONICA MINOLTA	0.010%	78.064%
2160	IMPERIAL HOLDIN	0.010%	78.074%
2161	DREAM GLOBAL RE	0.010%	78.085%
2162	TRANSOCEAN LTD	0.010%	78.095%
2163	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.010%	78.105%
2164	BPCE SA SR UNSECURED 02/21 2.65	0.010%	78.115%
2165	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	78.126%
2166	CLOROX CO	0.010%	78.136%
2167	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.010%	78.146%
2168	KROTON EDUCACIO	0.010%	78.156%
2169	OMRON CORP	0.010%	78.167%
2170	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.010%	78.177%
2171	Atlantia SpA	0.010%	78.187%
2172	WELLS FARGO & C	0.010%	78.197%
2173	KAWASAKI HEAVY	0.010%	78.208%
2174	CH ROBINSON WOR	0.010%	78.218%
2175	LEONI AG	0.010%	78.228%
2176	FOOT LOCKER INC COMMON STOCK USD.01	0.010%	78.238%
2177	CABOT OIL & GAS	0.010%	78.248%
2178	SONOVA HOLDING	0.010%	78.259%
2179	LIFE STORAGE INC REIT USD.01	0.010%	78.269%
2180	KAO CORP	0.010%	78.279%
2181	SNYDERS LANCE INC COMMON STOCK USD.833	0.010%	78.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	WILLIAM HILL PL	0.010%	78.299%
2183	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.010%	78.310%
2184	RESONA HOLDINGS	0.010%	78.320%
2185	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.010%	78.330%
2186	BANCORPSOUTH BANK COMMON STOCK	0.010%	78.340%
2187	BUCHER IND-REGD	0.010%	78.350%
2188	METSO OYJ	0.010%	78.361%
2189	AXIS BANK	0.010%	78.371%
2190	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.010%	78.381%
2191	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	78.391%
2192	BCA POP EMILIA	0.010%	78.401%
2193	COMPASS GROUP P	0.010%	78.411%
2194	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.010%	78.421%
2195	SANMINA CORP COMMON STOCK USD.01	0.010%	78.432%
2196	AVERY DENNISON	0.010%	78.442%
2197	BEMIS CO INC	0.010%	78.452%
2198	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	78.462%
2199	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	78.472%
2200	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	78.482%
2201	RPC GROUP	0.010%	78.492%
2202	JAPAN RETAIL FU	0.010%	78.502%
2203	CES ENERGY SOLU	0.010%	78.512%
2204	NOMURA REAL EST	0.010%	78.522%
2205	CERNER CORP	0.010%	78.533%
2206	DERWENT LONDON	0.010%	78.543%
2207	GRACO INC COMMON STOCK USD1.0	0.010%	78.553%
2208	KERING	0.010%	78.563%
2209	MOODY S CORP COMMON STOCK USD.01	0.010%	78.573%
2210	KEPPEL CORP	0.010%	78.583%
2211	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.010%	78.593%
2212	KESKO	0.010%	78.603%
2213	OMNICOM GROUP I	0.010%	78.613%
2214	INTERTAPE POLYM	0.010%	78.623%
2215	HEINEKEN NV	0.010%	78.633%
2216	CAP GEMINI	0.010%	78.643%
2217	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.010%	78.653%
2218	PATTERSON COS INC COMMON STOCK USD.01	0.010%	78.663%
2219	WORTHINGTON IND	0.010%	78.673%
2220	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	78.683%
2221	BENDIGO AND ADE	0.010%	78.693%
2222	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.010%	78.703%
2223	SHINHAN FIN GRO	0.010%	78.713%
2224	VENTURE CORP	0.010%	78.723%
2225	FONCIERE DES RE	0.010%	78.733%
2226	DAIKIN INDUSTRI	0.010%	78.743%
2227	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.010%	78.753%
2228	BAJAJ FINSERV L	0.010%	78.763%
2229	ADVANCED SEMICO	0.010%	78.773%
2230	JAPAN TOBACCO I	0.010%	78.783%
2231	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	78.793%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	PERKINELMER INC COMMON STOCK USD1.0	0.010%	78.803%
2233	CK ASSET HOLDIN	0.010%	78.813%
2234	BAT INTL FINANC	0.010%	78.823%
2235	KENNAMETAL INC COMMON STOCK USD1.25	0.010%	78.833%
2236	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.010%	78.843%
2237	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	78.853%
2238	LIVANOVA PLC	0.010%	78.863%
2239	FMC CORP	0.010%	78.873%
2240	HCL TECHNOLOGIE	0.010%	78.883%
2241	NIPPON PROLOGIS	0.010%	78.893%
2242	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.903%
2243	ALPS ELECTRIC C	0.010%	78.913%
2244	WESTERN POWER W	0.010%	78.923%
2245	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	78.933%
2246	BEAZLEY PLC	0.010%	78.943%
2247	DENKI KAGAKU KO	0.010%	78.953%
2248	BABCOCK INTL GR	0.010%	78.963%
2249	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	78.973%
2250	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.010%	78.983%
2251	BORAL LIMITED	0.010%	78.992%
2252	SYDBANK	0.010%	79.002%
2253	NICHIREI CORP	0.010%	79.012%
2254	AGF MGMT LTD CL	0.010%	79.022%
2255	BED BATH & BEYO	0.010%	79.032%
2256	YY INC ADR ADR USD.00001	0.010%	79.042%
2257	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.010%	79.052%
2258	ROGERS CORP COMMON STOCK USD1.0	0.010%	79.062%
2259	TOTAL ENERGY SE	0.010%	79.071%
2260	SIGNATURE BANK COMMON STOCK USD.01	0.010%	79.081%
2261	GEBERIT AG-REG	0.010%	79.091%
2262	ACS, ACTIVIDADE	0.010%	79.101%
2263	CHINA RESOURCES	0.010%	79.111%
2264	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.010%	79.121%
2265	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.010%	79.130%
2266	PERRIGO FIN UNL	0.010%	79.140%
2267	CHINA MERCHANT	0.010%	79.150%
2268	COHERENT INC	0.010%	79.160%
2269	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.010%	79.170%
2270	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.010%	79.180%
2271	SBI HOLDINGS IN	0.010%	79.189%
2272	A P MOLLER - MA	0.010%	79.199%
2273	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.010%	79.209%
2274	CNX RESOURCES CORP COMMON STOCK USD.01	0.010%	79.219%
2275	AMERICA MOVIL S	0.010%	79.229%
2276	TETRA TECH INC COMMON STOCK USD.01	0.010%	79.238%
2277	PPL CORPORATION	0.010%	79.248%
2278	REDEFINE PROPER	0.010%	79.258%
2279	CHORUS AVIATION	0.010%	79.268%
2280	INDITEX SA	0.010%	79.277%
2281	MAXIMUS INC COMMON STOCK	0.010%	79.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	CARPENTER TECH	0.010%	79.297%
2283	EXPERIAN PLC	0.010%	79.307%
2284	BLACK KNIGHT INC COMMON STOCK	0.010%	79.316%
2285	CATTOLICA ASSIC	0.010%	79.326%
2286	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	79.336%
2287	HERMAN MILLER I	0.010%	79.346%
2288	VARIAN MEDICAL	0.010%	79.355%
2289	SUNTEC REIT	0.010%	79.365%
2290	PANDORA A/S	0.010%	79.375%
2291	MATADOR RESOURCES CO COMMON STOCK USD.01	0.010%	79.384%
2292	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.010%	79.394%
2293	COBHAM PLC	0.010%	79.404%
2294	ANHUI CONCH CEM	0.010%	79.413%
2295	SUMITOMO MITSUI	0.010%	79.423%
2296	HKT TRUST	0.010%	79.433%
2297	SUBSEA 7 SA	0.010%	79.442%
2298	NESTLE FINANCE	0.010%	79.452%
2299	KURARAY CO	0.010%	79.462%
2300	UNITED URBAN IN	0.010%	79.471%
2301	GOLDEN RESORTS	0.010%	79.481%
2302	FERROGLOBE PLC	0.010%	79.490%
2303	EUTELSAT COMMUN	0.010%	79.500%
2304	ANTOFAGASTA HLD	0.010%	79.510%
2305	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.010%	79.519%
2306	AVIGILON CORP C	0.010%	79.529%
2307	FIRST INDL REAL	0.010%	79.538%
2308	PARTNERS GROUP	0.010%	79.548%
2309	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.010%	79.557%
2310	POPULAR INC COMMON STOCK USD.01	0.010%	79.567%
2311	MICROCHIP TECHN	0.010%	79.577%
2312	H.B. FULLER CO. COMMON STOCK USD1.0	0.010%	79.586%
2313	ELECTROCOMPONEN	0.010%	79.596%
2314	WATERS CORP	0.010%	79.605%
2315	WENDY S CO/THE COMMON STOCK USD.1	0.010%	79.615%
2316	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	79.624%
2317	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	79.634%
2318	CAPITACOMMERCIA	0.009%	79.643%
2319	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.009%	79.653%
2320	BANK OF HAWAII CORP COMMON STOCK USD.01	0.009%	79.662%
2321	BID CORP LTD	0.009%	79.672%
2322	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	79.681%
2323	DAVE & BUSTER'S	0.009%	79.691%
2324	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.009%	79.700%
2325	PRA HEALTH SCIE	0.009%	79.710%
2326	J + J SNACK FOODS CORP COMMON STOCK	0.009%	79.719%
2327	CRODA INTERNATI	0.009%	79.728%
2328	UBS GROUP	0.009%	79.738%
2329	COMMERCIAL METALS CO COMMON STOCK USD.01	0.009%	79.747%
2330	RLJ LODGING TRUST REIT	0.009%	79.757%
2331	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	79.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	UNI-PRESIDENT E	0.009%	79.776%
2333	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.009%	79.785%
2334	BAYER MOTOREN W	0.009%	79.794%
2335	PASON SYSTEMS I	0.009%	79.804%
2336	BANK OF QUEENSL	0.009%	79.813%
2337	VISTRA ENERGY CORP COMMON STOCK	0.009%	79.823%
2338	ASAHI BREWERIES	0.009%	79.832%
2339	AARON S INC COMMON STOCK USD.5	0.009%	79.842%
2340	WATSCO INC COMMON STOCK USD.5	0.009%	79.851%
2341	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	79.860%
2342	SOUTH32 LTD	0.009%	79.870%
2343	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	79.879%
2344	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	79.888%
2345	STATE STREET CORP SR UNSECURED 05/21 1.95	0.009%	79.898%
2346	METRO WHOLESALE	0.009%	79.907%
2347	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	79.917%
2348	DONALDSON CO IN	0.009%	79.926%
2349	ALLEGIANT TRAVE	0.009%	79.935%
2350	RBC BEARINGS INC COMMON STOCK USD.01	0.009%	79.945%
2351	AURUBIS AG	0.009%	79.954%
2352	CREW ENERGY INC	0.009%	79.963%
2353	CIT GROUP INC COMMON STOCK USD.01	0.009%	79.973%
2354	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	79.982%
2355	AXA-UAP	0.009%	79.991%
2356	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	80.001%
2357	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.009%	80.010%
2358	OASIS PETROLEUM INC COMMON STOCK USD.01	0.009%	80.019%
2359	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	80.028%
2360	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	80.038%
2361	TAIWAN CEMENT	0.009%	80.047%
2362	THYSSEN KRUPP A	0.009%	80.056%
2363	ITAU UNIBANCO H SPON PRF ADR ADR	0.009%	80.066%
2364	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	80.075%
2365	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	80.084%
2366	ACCOR	0.009%	80.093%
2367	PAYSAFE GROUP P	0.009%	80.103%
2368	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.009%	80.112%
2369	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.009%	80.121%
2370	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	80.130%
2371	TOPBUILD CORP COMMON STOCK	0.009%	80.140%
2372	SHIMAO PROPERTY	0.009%	80.149%
2373	BHARAT FORGE LT	0.009%	80.158%
2374	PROXIMUS	0.009%	80.167%
2375	COLRUYT SA	0.009%	80.176%
2376	ICADE	0.009%	80.186%
2377	ESTEE LAUDER CO	0.009%	80.195%
2378	ULVAC INC.	0.009%	80.204%
2379	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	80.213%
2380	LINCOLN ELEC HL	0.009%	80.222%
2381	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.009%	80.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	CRACKER BARREL	0.009%	80.241%
2383	PLASTIC OMNIUM	0.009%	80.250%
2384	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.009%	80.259%
2385	JUPITER PLC	0.009%	80.268%
2386	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	80.278%
2387	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	80.287%
2388	PT BANK CENTRAL	0.009%	80.296%
2389	CLOSE BROS GROU	0.009%	80.305%
2390	CONDUENT INC COMMON STOCK USD.01	0.009%	80.314%
2391	DEUTSCHE TELEKO	0.009%	80.323%
2392	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.009%	80.332%
2393	EQUITY COMMONWEALTH REIT USD.01	0.009%	80.341%
2394	HUSQVARNA AB -	0.009%	80.351%
2395	INVITATION HOMES INC REIT USD.01	0.009%	80.360%
2396	INVESTEC PLC	0.009%	80.369%
2397	NEW YORK TIMES	0.009%	80.378%
2398	ORIX CORP	0.009%	80.387%
2399	FIRSTCASH INC COMMON STOCK USD.01	0.009%	80.396%
2400	CVB FINANCIAL CORP COMMON STOCK	0.009%	80.405%
2401	BIOVERATIV INC COMMON STOCK USD.001	0.009%	80.414%
2402	CHINA GAS HOLDI	0.009%	80.423%
2403	KB FINANCIAL GROUP INC ADR ADR	0.009%	80.432%
2404	SABRE CORP COMMON STOCK USD.01	0.009%	80.441%
2405	QEP RESOURCES INC COMMON STOCK USD.01	0.009%	80.450%
2406	ORIX JREIT INC	0.009%	80.459%
2407	TRINSEO SA	0.009%	80.469%
2408	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.009%	80.478%
2409	SHOPRITE HLDGS	0.009%	80.487%
2410	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	80.496%
2411	BNP PARIBAS SR UNSECURED 05/20 2.375	0.009%	80.505%
2412	GRUBHUB INC COMMON STOCK USD.0001	0.009%	80.514%
2413	SINGAPORE TELEC	0.009%	80.523%
2414	J FRONT RETAILI	0.009%	80.532%
2415	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	80.541%
2416	KAPSTONE PAPER	0.009%	80.550%
2417	ANIXTER INTL IN	0.009%	80.559%
2418	TOYO SEIKAN KAI	0.009%	80.568%
2419	MONSTER BEVERAGE CORP COMMON STOCK	0.009%	80.577%
2420	VERINT SYSTEMS	0.009%	80.586%
2421	ALACER GOLD COR	0.009%	80.595%
2422	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.009%	80.604%
2423	GETINGE AB, B S	0.009%	80.613%
2424	THK CO	0.009%	80.622%
2425	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	80.631%
2426	JANUS HENDERSON	0.009%	80.640%
2427	LOGMEIN INC COMMON STOCK USD.01	0.009%	80.649%
2428	HINDALCO INDS	0.009%	80.658%
2429	CHURCH & DWIGHT	0.009%	80.667%
2430	SANTOS LIMITED	0.009%	80.676%
2431	RADIAN GROUP INC SR UNSECURED 03/21 7	0.009%	80.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	80.694%
2433	STAR ENTERTAINM	0.009%	80.703%
2434	SUNSTONE HOTEL	0.009%	80.712%
2435	LITTELFUSE INC COMMON STOCK USD.01	0.009%	80.721%
2436	EVERCORE PARTNE	0.009%	80.730%
2437	CLEAN HARBOR IN	0.009%	80.739%
2438	CALLON PETROLEUM CO COMMON STOCK USD.01	0.009%	80.748%
2439	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	80.757%
2440	FIRST MERCHANTS CORP COMMON STOCK	0.009%	80.766%
2441	TRELLEBORG AB	0.009%	80.775%
2442	TELENOR AS	0.009%	80.784%
2443	WABTEC CORP COMMON STOCK USD.01	0.009%	80.792%
2444	MILLICOM INTL C	0.009%	80.801%
2445	WILLIAM DEMANT	0.009%	80.810%
2446	HASEKO CORP	0.009%	80.819%
2447	GAM HOLDING LTD	0.009%	80.828%
2448	UNILEVER CAP CO	0.009%	80.837%
2449	COMMONWEALTH BA	0.009%	80.846%
2450	COMMONWEALTH BA	0.009%	80.855%
2451	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.009%	80.864%
2452	TRITON INTERNAT	0.009%	80.873%
2453	UBE INDUSTRIES	0.009%	80.882%
2454	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	80.890%
2455	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.009%	80.899%
2456	INTL BK RECON &	0.009%	80.908%
2457	BCO BRADESCO SA	0.009%	80.917%
2458	FERROVIAL SA	0.009%	80.926%
2459	MUFG AMERICAS H	0.009%	80.935%
2460	TAUBMAN CENTERS INC REIT USD.01	0.009%	80.944%
2461	ASIAN DEVELOPME	0.009%	80.953%
2462	ROGERS SUGAR IN	0.009%	80.961%
2463	DAINIPPON INK&C	0.009%	80.970%
2464	COUSINS PROPERTIES INC REIT USD1.0	0.009%	80.979%
2465	ABM INDUSTRIES INC COMMON STOCK USD.01	0.009%	80.988%
2466	PROASSURANCE CORP COMMON STOCK USD.01	0.009%	80.997%
2467	WIENERBERGER AG	0.009%	81.006%
2468	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.009%	81.014%
2469	SHAFTESBURY	0.009%	81.023%
2470	SALESFORCE.COM	0.009%	81.032%
2471	SUNAC CHINA HLD	0.009%	81.041%
2472	SILGAN HLDGS	0.009%	81.050%
2473	TEVA PHARMACEUTICAL SP ADR ADR	0.009%	81.059%
2474	CEZ AS	0.009%	81.067%
2475	TRIMBLE INC COMMON STOCK	0.009%	81.076%
2476	DAIWAHOUSE RE	0.009%	81.085%
2477	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.009%	81.094%
2478	HAEMONETICS COR	0.009%	81.102%
2479	ENERSYS COMMON STOCK USD.01	0.009%	81.111%
2480	BAIDU INC SPON ADR ADR USD.00005	0.009%	81.120%
2481	SUMITOMO RUBBER	0.009%	81.129%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.009%	81.138%
2483	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.009%	81.146%
2484	WORLEYPARSONS	0.009%	81.155%
2485	NATIXIS	0.009%	81.164%
2486	NIPPON YUSEN KK	0.009%	81.173%
2487	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.009%	81.181%
2488	COMPAL ELECTRON	0.009%	81.190%
2489	GREAT WALL AUTO	0.009%	81.199%
2490	TARO PHARMACEUT	0.009%	81.207%
2491	AUTOCANADA INC	0.009%	81.216%
2492	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.009%	81.225%
2493	Straumann AG	0.009%	81.233%
2494	RED HAT INC COMMON STOCK USD.0001	0.009%	81.242%
2495	CDW CORP/DE COMMON STOCK USD.01	0.009%	81.251%
2496	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	81.259%
2497	UPL LTD	0.009%	81.268%
2498	SINCLAIR BROADC	0.009%	81.277%
2499	CENTRAL JAPAN R	0.009%	81.285%
2500	LG TELECOM LTD	0.009%	81.294%
2501	BT GROUP PLC	0.009%	81.303%
2502	LEGRAND SA	0.009%	81.311%
2503	WPP PLC	0.009%	81.320%
2504	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.009%	81.329%
2505	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	81.337%
2506	mitsui OSK LINE	0.009%	81.346%
2507	WANT WANT CHINA	0.009%	81.355%
2508	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	81.363%
2509	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	81.372%
2510	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.009%	81.380%
2511	HASBRO INC	0.009%	81.389%
2512	COOPER TIRE&RUB	0.009%	81.398%
2513	CHINA RESOURCES	0.009%	81.406%
2514	RAIA DROGASIL S	0.009%	81.415%
2515	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	81.423%
2516	TRUSTMARK CORP COMMON STOCK	0.009%	81.432%
2517	BOARDWALK REIT	0.009%	81.441%
2518	GUYANA GOLDFIEL	0.009%	81.449%
2519	FAMILYMART CO	0.009%	81.458%
2520	CNPC (HONG KONG	0.009%	81.466%
2521	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	81.475%
2522	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.009%	81.483%
2523	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	81.492%
2524	ALFA SA DE CV	0.009%	81.501%
2525	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	81.509%
2526	FERRO CORP	0.009%	81.518%
2527	ASTRA INTERNATI	0.009%	81.526%
2528	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.009%	81.535%
2529	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.009%	81.543%
2530	NGK INSULATORS	0.009%	81.552%
2531	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	81.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	RENASANT CORP COMMON STOCK USD5.0	0.009%	81.569%
2533	MEGA FINANCIAL	0.009%	81.577%
2534	ORPEA	0.009%	81.586%
2535	CANACCORD FINAN	0.009%	81.594%
2536	DENTSU INC.	0.008%	81.603%
2537	ENTERGY CORP	0.008%	81.611%
2538	TERNA RETE ELET	0.008%	81.620%
2539	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.008%	81.628%
2540	RLI CORP COMMON STOCK USD1.0	0.008%	81.637%
2541	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	81.645%
2542	MASONITE INTERNATIONAL CORP COMMON STOCK	0.008%	81.654%
2543	IG GROUP HLDGS	0.008%	81.662%
2544	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.008%	81.671%
2545	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	81.679%
2546	AMER SPORTS OYJ	0.008%	81.688%
2547	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	81.696%
2548	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	81.704%
2549	ATLAS COPCO AB-	0.008%	81.713%
2550	Dongbu Insuranc	0.008%	81.721%
2551	APACHE CORP SR UNSECURED 04/22 3.25	0.008%	81.730%
2552	NATIONAL GENERA	0.008%	81.738%
2553	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.008%	81.747%
2554	COMPEQ MFG	0.008%	81.755%
2555	ACCIONA SA	0.008%	81.764%
2556	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	81.772%
2557	BYD CO	0.008%	81.780%
2558	MAJOR DRILLING	0.008%	81.789%
2559	ADVANCE RESIDEN	0.008%	81.797%
2560	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	81.806%
2561	APERAM SA	0.008%	81.814%
2562	CANACOL ENERGY	0.008%	81.822%
2563	SAMSUNG FIRE &	0.008%	81.831%
2564	AMEREN CORP	0.008%	81.839%
2565	GATX CORP	0.008%	81.847%
2566	YOKOHAMA RUBBER	0.008%	81.856%
2567	CAPITAMALL TRUS	0.008%	81.864%
2568	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	81.872%
2569	SAIPEM SPA	0.008%	81.881%
2570	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.008%	81.889%
2571	BRUKER CORP COMMON STOCK USD.01	0.008%	81.898%
2572	HAYS	0.008%	81.906%
2573	PRICESMART INC	0.008%	81.914%
2574	DONGFENG MOTOR	0.008%	81.923%
2575	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	81.931%
2576	WALSIN TECHNOLO	0.008%	81.939%
2577	PARAGON GROUP O	0.008%	81.947%
2578	ENSCO PLC CLASS	0.008%	81.956%
2579	CAPSTONE MINING	0.008%	81.964%
2580	ENERGEN CORP COMMON STOCK USD.01	0.008%	81.972%
2581	CREDICORP	0.008%	81.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	B&M EUROPEAN VA	0.008%	81.989%
2583	CAMBREX CORP COMMON STOCK USD.1	0.008%	81.997%
2584	NINE DRAGONS PA	0.008%	82.005%
2585	SYMRISE AG	0.008%	82.014%
2586	MORGAN STANLEY	0.008%	82.022%
2587	MINERAL RESOURC	0.008%	82.030%
2588	PAYCHEX INC	0.008%	82.039%
2589	MATTEL INC COMMON STOCK USD1.0	0.008%	82.047%
2590	CHINA GOLD INTL	0.008%	82.055%
2591	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	82.063%
2592	KAZAKHMYS PLC	0.008%	82.072%
2593	SEABOARD CORP COMMON STOCK USD1.0	0.008%	82.080%
2594	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.088%
2595	FORTUNA SILVER MINES INC COMMON STOCK	0.008%	82.096%
2596	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	82.105%
2597	YOKOGAWA ELECTR	0.008%	82.113%
2598	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.008%	82.121%
2599	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.008%	82.129%
2600	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.008%	82.137%
2601	FINISAR CORPORATION COMMON STOCK USD.001	0.008%	82.146%
2602	MITSUBISHI UJF	0.008%	82.154%
2603	GLOBUS MEDICAL	0.008%	82.162%
2604	ASPEN PHARMACAR	0.008%	82.170%
2605	WHIRLPOOL CORP	0.008%	82.178%
2606	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.008%	82.187%
2607	BANCO COMERCIAL	0.008%	82.195%
2608	LEGGETT + PLATT INC COMMON STOCK USD.01	0.008%	82.203%
2609	JTEKT CORP.	0.008%	82.211%
2610	SAMSONITE INTL	0.008%	82.219%
2611	HP INC SR UNSECURED 12/21 4.65	0.008%	82.227%
2612	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	82.236%
2613	HITACHI CONST M	0.008%	82.244%
2614	SUNOPTA INC COMMON STOCK	0.008%	82.252%
2615	ARCH COAL INC A COMMON STOCK USD.01	0.008%	82.260%
2616	JBG SMITH PROPERTIES REIT USD.01	0.008%	82.268%
2617	GERRESHEIMER GR	0.008%	82.276%
2618	EMPRESA BRASILE	0.008%	82.284%
2619	ALTIUS MINERALS	0.008%	82.292%
2620	FINMECCANICA SP	0.008%	82.301%
2621	GRANITE CONST	0.008%	82.309%
2622	SURGE ENERGY IN	0.008%	82.317%
2623	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.008%	82.325%
2624	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	82.333%
2625	GPO TELEVISA	0.008%	82.341%
2626	SOTHEBY S COMMON STOCK USD.01	0.008%	82.349%
2627	SM ENERGY CO COMMON STOCK USD.01	0.008%	82.357%
2628	CABLE ONE INC COMMON STOCK USD.01	0.008%	82.365%
2629	FIRST FINANCIAL	0.008%	82.373%
2630	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	82.381%
2631	BANCO SANTANDER SA SPON ADR ADR	0.008%	82.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	82.398%
2633	ANGLOVAAL INDS	0.008%	82.406%
2634	MSCI INC	0.008%	82.414%
2635	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	82.422%
2636	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	82.430%
2637	VEOLIA ENVIRONM	0.008%	82.438%
2638	WACKER CHEMIE A	0.008%	82.446%
2639	EASTGROUP PROPERTIES INC REIT	0.008%	82.454%
2640	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.008%	82.462%
2641	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	82.470%
2642	PARAMOUNT GROUP INC REIT USD.01	0.008%	82.478%
2643	SABRA HEALTH CARE REIT INC REIT USD.01	0.008%	82.486%
2644	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.008%	82.494%
2645	INTL FLAVORS&FR	0.008%	82.502%
2646	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	82.510%
2647	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.008%	82.518%
2648	BUFFALO WILD WINGS INC COMMON STOCK	0.008%	82.526%
2649	WAJAX CORP	0.008%	82.534%
2650	SUMITOMO METAL	0.008%	82.542%
2651	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	82.550%
2652	GREIF INC CL A COMMON STOCK	0.008%	82.558%
2653	CAMPBELL SOUP C	0.008%	82.565%
2654	GERDAU SA SIDER	0.008%	82.573%
2655	WALKER + DUNLOP INC COMMON STOCK	0.008%	82.581%
2656	AXEL SPRINGER A	0.008%	82.589%
2657	FUJIKURA	0.008%	82.597%
2658	LEND LEASE CORP	0.008%	82.605%
2659	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.613%
2660	LIFEPOINT HOSPI	0.008%	82.621%
2661	TRIBUNE MEDIA C	0.008%	82.629%
2662	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	82.637%
2663	ROYAL UNIBREW A	0.008%	82.645%
2664	KASIKORNBANK PL	0.008%	82.653%
2665	HOWDEN JOINERY	0.008%	82.661%
2666	ALLREAL HOLDING	0.008%	82.669%
2667	MARUTI SUZUKI	0.008%	82.677%
2668	EMPIRE STATE RE	0.008%	82.685%
2669	KOSMOS ENERGY L	0.008%	82.693%
2670	THE FOSCHINI GR	0.008%	82.701%
2671	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	82.708%
2672	SEAGATE TECHNOL	0.008%	82.716%
2673	LEIDOS HOLDINGS	0.008%	82.724%
2674	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	82.732%
2675	ELECTROLUX AB-S	0.008%	82.740%
2676	LOOMIS AB	0.008%	82.748%
2677	CHEMED CORP COMMON STOCK USD1.0	0.008%	82.756%
2678	GRUPO AEROPORTU	0.008%	82.764%
2679	GPE EUROTUNNEL	0.008%	82.772%
2680	CITIC LTD	0.008%	82.780%
2681	OWENS-ILLINOIS	0.008%	82.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	TULLETT PREBON	0.008%	82.795%
2683	CANFOR PULP PRO	0.008%	82.803%
2684	HANG LUNG DEVEL	0.008%	82.811%
2685	KBR INC COMMON STOCK USD.001	0.008%	82.819%
2686	ASML HOLDING NV	0.008%	82.827%
2687	INDOFOODS SUKSE	0.008%	82.835%
2688	BANNER CORPORATION COMMON STOCK USD.01	0.008%	82.843%
2689	SALZGITTER AG	0.008%	82.850%
2690	WARTSILA OYJ AB	0.008%	82.858%
2691	MEXICHEM SAB DE	0.008%	82.866%
2692	SIENNA SENIOR L	0.008%	82.874%
2693	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.008%	82.882%
2694	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	82.890%
2695	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	82.898%
2696	TASEKO MINES LT	0.008%	82.905%
2697	RED ELECTRICA C	0.008%	82.913%
2698	LUKOIL PJSC - A	0.008%	82.921%
2699	LENNAR CORP COMPANY GUAR 01/22 4.125	0.008%	82.929%
2700	ENGHOUSE SYSTEM	0.008%	82.937%
2701	GEMALTO NV	0.008%	82.945%
2702	TRUWORTHS INTER	0.008%	82.952%
2703	CRED SUIS GP FU	0.008%	82.960%
2704	CJ CHEILJEDANG	0.008%	82.968%
2705	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.008%	82.976%
2706	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.008%	82.984%
2707	HYUNDAI MARINE&	0.008%	82.992%
2708	NORDEA BANK AB	0.008%	82.999%
2709	TENNECO AUTOMOT	0.008%	83.007%
2710	EVONIK INDUSTRI	0.008%	83.015%
2711	VALVOLINE INC COMMON STOCK USD.01	0.008%	83.023%
2712	AUTOZONE INC COMMON STOCK USD.01	0.008%	83.031%
2713	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.008%	83.038%
2714	RESILIENT REIT	0.008%	83.046%
2715	EBARA CORP	0.008%	83.054%
2716	GRAHAM HOLDINGS	0.008%	83.062%
2717	COCA-COLA EUROP	0.008%	83.070%
2718	EDENRED	0.008%	83.077%
2719	L BRANDS INC COMMON STOCK USD.5	0.008%	83.085%
2720	SOJITZ CORP COM	0.008%	83.093%
2721	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	83.101%
2722	HORIZON PHARMA	0.008%	83.108%
2723	TRANSALTA RENEW	0.008%	83.116%
2724	COGNEX CORP	0.008%	83.124%
2725	BRANDYWINE REAL	0.008%	83.132%
2726	ITRON INC	0.008%	83.139%
2727	PEGATRON CORP	0.008%	83.147%
2728	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	83.155%
2729	ROTORK PLC	0.008%	83.163%
2730	BODYCOTE PLC	0.008%	83.170%
2731	KEYCORP	0.008%	83.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	WHEELOCK & COMP	0.008%	83.186%
2733	STATE STREET CORP SR UNSECURED 08/20 2.55	0.008%	83.193%
2734	PICC PROPERTY &	0.008%	83.201%
2735	ENBRIDGE ENERGY	0.008%	83.209%
2736	GUANGZHOU R&F P	0.008%	83.217%
2737	LI & FUNG LIMIT	0.008%	83.224%
2738	AURIZON HOLDING	0.008%	83.232%
2739	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.008%	83.240%
2740	ARISTOCRAT LEIS	0.008%	83.247%
2741	HOMESERVE PLC	0.008%	83.255%
2742	JUNGHEINRICH -	0.008%	83.263%
2743	HANKOOK TIRE CO	0.008%	83.270%
2744	HUMANA INC SR UNSECURED 10/19 2.625	0.008%	83.278%
2745	PDC ENERGY INC COMMON STOCK USD.01	0.008%	83.286%
2746	LOTTE CHEMICAL	0.008%	83.293%
2747	TGS NOPEC GEOPH	0.008%	83.301%
2748	BALCHEM CORP COMMON STOCK USD.0667	0.008%	83.309%
2749	BILLERUD AB	0.008%	83.316%
2750	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	83.324%
2751	THERMO FISHER S	0.008%	83.332%
2752	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	83.339%
2753	NOMURA REAL EST	0.008%	83.347%
2754	ROHM CO	0.008%	83.355%
2755	GROUP 1 AUTO	0.008%	83.362%
2756	SEVERN TRENT	0.008%	83.370%
2757	UNIPOLSAI SPA	0.008%	83.377%
2758	DCC PLC	0.008%	83.385%
2759	HANWHA CHEMICAL	0.008%	83.393%
2760	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	83.400%
2761	SVENSKA HANDELS	0.008%	83.408%
2762	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.008%	83.416%
2763	KULICKE&SOFFA I	0.008%	83.423%
2764	TOPDANMARK A/S	0.008%	83.431%
2765	KB HOME COMMON STOCK USD1.0	0.008%	83.438%
2766	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.008%	83.446%
2767	DR PEPPER SNAPP	0.008%	83.454%
2768	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	83.461%
2769	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.008%	83.469%
2770	ROCKWOOL INTL	0.008%	83.476%
2771	HERC HOLDINGS INC COMMON STOCK USD.01	0.008%	83.484%
2772	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	83.492%
2773	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.008%	83.499%
2774	NIKE INC SR UNSECURED 11/26 2.375	0.008%	83.507%
2775	LEG IMMOBILIEN	0.008%	83.514%
2776	ATHENAHEALTH IN	0.008%	83.522%
2777	LG CORP	0.008%	83.529%
2778	FBL FINANCIAL G	0.008%	83.537%
2779	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	83.544%
2780	NEXANS	0.008%	83.552%
2781	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	83.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BADGER DAYLIGHT	0.008%	83.567%
2783	AFLAC INC SR UNSECURED 06/23 3.625	0.008%	83.575%
2784	KOBE STEEL	0.008%	83.582%
2785	MASCO CORP	0.008%	83.590%
2786	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	83.597%
2787	PRYSMIAN SPA CO	0.008%	83.605%
2788	E L FINL CORP L	0.008%	83.612%
2789	MORNINGSTAR INC COMMON STOCK	0.008%	83.620%
2790	TRICON CAPITAL	0.008%	83.627%
2791	CONCORDIA FINAN	0.008%	83.635%
2792	ABERTIS INFRAES	0.008%	83.642%
2793	CEMEX SA	0.008%	83.650%
2794	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.008%	83.657%
2795	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	83.665%
2796	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	83.672%
2797	RESMED INC	0.008%	83.680%
2798	YARA INTERNATIO	0.007%	83.687%
2799	PKO BANK POLSKI	0.007%	83.695%
2800	NOVO NORDISK A/S SPONS ADR ADR	0.007%	83.702%
2801	CEMEX SA	0.007%	83.710%
2802	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.007%	83.717%
2803	mitsui fudosan	0.007%	83.725%
2804	FUJI ELECTRIC C	0.007%	83.732%
2805	ANTA SPORTS PRO	0.007%	83.740%
2806	MERCK KGAA	0.007%	83.747%
2807	ACXIOM CORP COMMON STOCK USD.1	0.007%	83.755%
2808	CMS ENERGY CORP	0.007%	83.762%
2809	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	83.770%
2810	HRG GROUP INC COMMON STOCK USD.01	0.007%	83.777%
2811	ILLUMINA INC	0.007%	83.785%
2812	EPAM SYSTEMS INC COMMON STOCK USD.001	0.007%	83.792%
2813	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.007%	83.799%
2814	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	83.807%
2815	UNIPOL GRUPPO F	0.007%	83.814%
2816	WPP PLC SPONSORED ADR ADR	0.007%	83.822%
2817	QIAGEN NV	0.007%	83.829%
2818	RUBIS SCA	0.007%	83.837%
2819	KGHM POLSKA MIE	0.007%	83.844%
2820	BROWN-FORMAN CO	0.007%	83.851%
2821	E.SUN FINANCIAL	0.007%	83.859%
2822	ACCTON	0.007%	83.866%
2823	TIGER BRANDS	0.007%	83.874%
2824	PLEXUS CORP COMMON STOCK USD.01	0.007%	83.881%
2825	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	83.888%
2826	NIPRO CORP	0.007%	83.896%
2827	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.007%	83.903%
2828	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.007%	83.911%
2829	NATIONAL EXPRES	0.007%	83.918%
2830	CASINO GUICH-PE	0.007%	83.925%
2831	F5 NETWORKS INC COMMON STOCK	0.007%	83.933%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	ENERSIS SA	0.007%	83.940%
2833	MCDERMOTT INTL	0.007%	83.947%
2834	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.007%	83.955%
2835	NGK SPARK PLUG	0.007%	83.962%
2836	HUGO BOSS AG	0.007%	83.970%
2837	SPARK NEW ZEA	0.007%	83.977%
2838	FOSUN INTERNATI	0.007%	83.984%
2839	HELEN OF TROY C	0.007%	83.992%
2840	HYUNDAI STEEL C	0.007%	83.999%
2841	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	84.006%
2842	OIL SEARCH LTD	0.007%	84.014%
2843	ASM INTL NV	0.007%	84.021%
2844	SAP SE SPONSORED ADR ADR	0.007%	84.028%
2845	OCEANEERING INT	0.007%	84.036%
2846	FIRSTGROUP	0.007%	84.043%
2847	LANDSTAR SYSTEM	0.007%	84.050%
2848	BQE CANT VAUDOI	0.007%	84.058%
2849	NORSK HYDRO AS	0.007%	84.065%
2850	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	84.072%
2851	QUALICORP SA	0.007%	84.080%
2852	BONAVISTA ENERG	0.007%	84.087%
2853	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	84.094%
2854	SAAB AB	0.007%	84.102%
2855	INNOGY SE	0.007%	84.109%
2856	SEIKO EPSON COR	0.007%	84.116%
2857	LAMAR ADVERTISING CO A REIT USD.001	0.007%	84.124%
2858	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	84.131%
2859	JAPAN PRIME REA	0.007%	84.138%
2860	ORIENT OVERSEAS	0.007%	84.146%
2861	ROWAN COMPANIES	0.007%	84.153%
2862	BLOCK(H&R)INC	0.007%	84.160%
2863	TIVO CORP COMMON STOCK USD.001	0.007%	84.167%
2864	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.175%
2865	MORI SEIKI CO	0.007%	84.182%
2866	TELETECH HOLDIN	0.007%	84.189%
2867	SANWA SHUTTER C	0.007%	84.197%
2868	CHINA VANKE CO	0.007%	84.204%
2869	CARS.COM INC COMMON STOCK USD.01	0.007%	84.211%
2870	MALAYAN BKG BHD	0.007%	84.218%
2871	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.007%	84.226%
2872	NAVER CORP	0.007%	84.233%
2873	TAISEI CORP	0.007%	84.240%
2874	BE SEMICONDUCTO	0.007%	84.247%
2875	FRESH DEL MONTE	0.007%	84.255%
2876	MEDNAX INC	0.007%	84.262%
2877	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	84.269%
2878	CALERES INC COMMON STOCK USD.01	0.007%	84.276%
2879	GCL-POLY ENERGY	0.007%	84.284%
2880	SASOL	0.007%	84.291%
2881	YAMATO HOLDINGS	0.007%	84.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	KELLOGG CO	0.007%	84.305%
2883	MERCURY GENERAL	0.007%	84.312%
2884	AKORN INC COMMON STOCK	0.007%	84.320%
2885	AIRCASTLE LTD	0.007%	84.327%
2886	OTP BANK PLC	0.007%	84.334%
2887	E-MART CO. LTD.	0.007%	84.341%
2888	UNIVAR INC COMMON STOCK USD.01	0.007%	84.348%
2889	GRUPA LOTOS S.A	0.007%	84.356%
2890	ASPEN INSURANCE	0.007%	84.363%
2891	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	84.370%
2892	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	84.377%
2893	GLANBIA PLC	0.007%	84.384%
2894	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.007%	84.391%
2895	LUCARA DIAMOND	0.007%	84.399%
2896	PIEDMONT OFFICE	0.007%	84.406%
2897	BCO DO BRASIL S	0.007%	84.413%
2898	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	84.420%
2899	WESTERN GAS PAR	0.007%	84.427%
2900	PEARSON	0.007%	84.434%
2901	TATA STEEL LIM	0.007%	84.442%
2902	WEATHERFORD INT	0.007%	84.449%
2903	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.007%	84.456%
2904	DILLARD DEPT ST	0.007%	84.463%
2905	HERMES INTL	0.007%	84.470%
2906	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.007%	84.477%
2907	IT HOLDINGS COR	0.007%	84.484%
2908	DAINIPPON SCREE	0.007%	84.491%
2909	SHIN KONG FINL	0.007%	84.499%
2910	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	84.506%
2911	SEBCCORP INDUST	0.007%	84.513%
2912	NIKON CORP	0.007%	84.520%
2913	WOOLWORTHS LTD	0.007%	84.527%
2914	VONAGE HLDGS CO	0.007%	84.534%
2915	SAPPORO BREWERI	0.007%	84.541%
2916	AIR WATER INC.	0.007%	84.548%
2917	KINAXIS INC	0.007%	84.555%
2918	SEI INVESTMENT	0.007%	84.563%
2919	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.007%	84.570%
2920	SMITH AND NEPHE	0.007%	84.577%
2921	MONRO INC COMMON STOCK USD.01	0.007%	84.584%
2922	CENTAMIN PLC	0.007%	84.591%
2923	DKSH HOLDING LT	0.007%	84.598%
2924	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.007%	84.605%
2925	KYOCERA CORP SPONS ADR ADR	0.007%	84.612%
2926	TOYOTA INDUSTRI	0.007%	84.619%
2927	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	84.626%
2928	HYUNDAI ENG & C	0.007%	84.633%
2929	MONDI LTD	0.007%	84.640%
2930	NESTLE FINANCE	0.007%	84.647%
2931	MO OCH DOMSJO A	0.007%	84.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	TKH GROUP NV DU	0.007%	84.662%
2933	KONE OYJ	0.007%	84.669%
2934	CLICLS GROUP	0.007%	84.676%
2935	ARYZTA AG	0.007%	84.683%
2936	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	84.690%
2937	T GARANTI BANKA	0.007%	84.697%
2938	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	84.704%
2939	TELEFONICA EMIS	0.007%	84.711%
2940	KERRY PROPRTIE	0.007%	84.718%
2941	OUTOKUMPU OY	0.007%	84.725%
2942	NIPPON MEAT PAC	0.007%	84.732%
2943	SHISEIDO CO	0.007%	84.739%
2944	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	84.746%
2945	RECRUIT HOLDING	0.007%	84.753%
2946	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.007%	84.760%
2947	AMERIPRISE FINA	0.007%	84.767%
2948	SWIRE PACIFIC	0.007%	84.774%
2949	FILA KOREA LTD	0.007%	84.781%
2950	BEIJING ENTERPR	0.007%	84.788%
2951	METCASH LTD	0.007%	84.795%
2952	AMBEV SA	0.007%	84.802%
2953	CHEMOURS CO/THE COMMON STOCK	0.007%	84.809%
2954	ATHABASCA OIL C	0.007%	84.816%
2955	PEBBLEBROOK HOT	0.007%	84.823%
2956	MEDIASET	0.007%	84.830%
2957	UNITED UTILITIE	0.007%	84.837%
2958	MUELLER INDS IN	0.007%	84.844%
2959	AGGREKO PLC	0.007%	84.851%
2960	WOORI BANK	0.007%	84.858%
2961	BK OF KYOTO	0.007%	84.865%
2962	VECTREN CORP COMMON STOCK	0.007%	84.872%
2963	PATRICK INDUSTRIES INC COMMON STOCK	0.007%	84.879%
2964	FORMOSA CHEMICA	0.007%	84.886%
2965	PGE POLSKA GRUP	0.007%	84.893%
2966	WHARF REAL ESTA	0.007%	84.900%
2967	TAISHIN FINANCI	0.007%	84.907%
2968	VICTREX PLC	0.007%	84.914%
2969	AMERICAN WOODMARK CORP COMMON STOCK	0.007%	84.921%
2970	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	84.928%
2971	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	84.935%
2972	LA Z BOY INC COMMON STOCK USD1.0	0.007%	84.942%
2973	ILLINOIS TOOL W	0.007%	84.949%
2974	WIN SEMICONDUCT	0.007%	84.956%
2975	MEDIATEK INC	0.007%	84.962%
2976	AUTOZONE INC SR UNSECURED 04/22 3.7	0.007%	84.969%
2977	STEPAN CO COMMON STOCK USD1.0	0.007%	84.976%
2978	CARGOTEC CORP-B	0.007%	84.983%
2979	LIFE HEALTHCARE	0.007%	84.990%
2980	VAIL RESORTS	0.007%	84.997%
2981	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	85.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	ALLIANT ENERGY	0.007%	85.011%
2983	OFFICE DEPOT IN	0.007%	85.018%
2984	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	85.025%
2985	SHERRITT INTERN	0.007%	85.031%
2986	HENDERSON LAND	0.007%	85.038%
2987	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.007%	85.045%
2988	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.007%	85.052%
2989	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	85.059%
2990	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.007%	85.066%
2991	EXLSERVICE HLDG	0.007%	85.073%
2992	HUMANA INC SR UNSECURED 10/24 3.85	0.007%	85.080%
2993	STERICYCLE INC COMMON STOCK USD.01	0.007%	85.087%
2994	ONTEX GROUP NV	0.007%	85.093%
2995	GLP J-REIT	0.007%	85.100%
2996	ADANI PORT & SE	0.007%	85.107%
2997	CHINA STEEL	0.007%	85.114%
2998	SABINA SILVER C	0.007%	85.121%
2999	SUZUKEN CO LTD	0.007%	85.128%
3000	JAPAN HOTEL REI	0.007%	85.135%
3001	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.007%	85.141%
3002	ASTRAZENECA	0.007%	85.148%
3003	YAGEO CORP	0.007%	85.155%
3004	HANWHA CORP	0.007%	85.162%
3005	MYRIAD GENETICS	0.007%	85.169%
3006	ORORA LTD	0.007%	85.176%
3007	PUBLICIS GROUPE	0.007%	85.182%
3008	CAPITEC BANK HL	0.007%	85.189%
3009	ARGO GROUP INTE	0.007%	85.196%
3010	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.007%	85.203%
3011	CHINA HUARONG A	0.007%	85.210%
3012	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	85.217%
3013	SUZANO PAPEL E	0.007%	85.223%
3014	CENTERPOINT ENE	0.007%	85.230%
3015	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.007%	85.237%
3016	NORTHVIEW APART	0.007%	85.244%
3017	SANKYU INC	0.007%	85.251%
3018	GREAT PORTLAND	0.007%	85.258%
3019	AJINOMOTO CO IN	0.007%	85.264%
3020	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	85.271%
3021	CREDIT SAISON C	0.007%	85.278%
3022	PLAYTECH	0.007%	85.285%
3023	A2A SPA	0.007%	85.292%
3024	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.007%	85.298%
3025	SLEEP COUNTRY C	0.007%	85.305%
3026	ECOLAB INC SR UNSECURED 12/21 4.35	0.007%	85.312%
3027	BRADY(WH)	0.007%	85.319%
3028	CHAILEASE HOLDI	0.007%	85.326%
3029	LARSEN & TOUBRO	0.007%	85.332%
3030	SPAR GROUP LIMI	0.007%	85.339%
3031	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.007%	85.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	ALLETE INC	0.007%	85.353%
3033	KLONDEX MINES L	0.007%	85.360%
3034	DISH NETWORK	0.007%	85.366%
3035	NOK CORP	0.007%	85.373%
3036	NELNET INC CL A COMMON STOCK USD.01	0.007%	85.380%
3037	BUNZL PLC	0.007%	85.387%
3038	HEXAGON AB	0.007%	85.393%
3039	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.007%	85.400%
3040	QUANTA COMPUTER	0.007%	85.407%
3041	ENTERPRISE PROD	0.007%	85.414%
3042	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	85.420%
3043	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.007%	85.427%
3044	SGS SA-REG COMM	0.007%	85.434%
3045	EBAY INC 3.45%	0.007%	85.441%
3046	AAR CORP	0.007%	85.447%
3047	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.007%	85.454%
3048	TAKASHIMAYA CO	0.007%	85.461%
3049	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.007%	85.468%
3050	NETAPP INC SR UNSECURED 12/22 3.25	0.007%	85.474%
3051	EXTENDICARE INC	0.007%	85.481%
3052	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.007%	85.488%
3053	EXELON GENERATI	0.007%	85.494%
3054	ZEON CO	0.007%	85.501%
3055	LG HOUSEHOLD HE	0.007%	85.508%
3056	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	85.515%
3057	COSMO ENERGY HO	0.007%	85.521%
3058	GARTNER GROUP I	0.007%	85.528%
3059	KRATON CORP COMMON STOCK USD.01	0.007%	85.535%
3060	TOTO	0.007%	85.541%
3061	AGT FOOD AND IN	0.007%	85.548%
3062	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.007%	85.555%
3063	MSA SAFETY INC COMMON STOCK	0.007%	85.561%
3064	Samsung Life In	0.007%	85.568%
3065	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.007%	85.575%
3066	HUTCHISON PORT	0.007%	85.581%
3067	SPX FLOW INC COMMON STOCK USD.01	0.007%	85.588%
3068	KANEKA CORP	0.007%	85.595%
3069	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	85.601%
3070	NORDSON CORP COMMON STOCK	0.007%	85.608%
3071	BOVIS HOMES GRO	0.007%	85.615%
3072	ALUMINA LTD	0.007%	85.621%
3073	KURITA WATER IN	0.007%	85.628%
3074	HNI CORP	0.007%	85.635%
3075	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	85.641%
3076	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	85.648%
3077	TOWNE BANK COMMON STOCK USD1.667	0.007%	85.655%
3078	AXALTA COATING	0.007%	85.661%
3079	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	85.668%
3080	NTN CORPORATION	0.007%	85.674%
3081	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.007%	85.681%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	85.688%
3083	NIDEC CORPORATI	0.007%	85.694%
3084	TECHTRONIC INDU	0.007%	85.701%
3085	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	85.708%
3086	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	85.714%
3087	DAITO TRUST CON	0.007%	85.721%
3088	BANK OF COMMUNI	0.007%	85.727%
3089	HERBALIFE LTD COMMON STOCK USD.002	0.007%	85.734%
3090	INFOSYS LTD SP ADR ADR	0.007%	85.741%
3091	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	85.747%
3092	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	85.754%
3093	TRITAX BIG BOX	0.007%	85.760%
3094	SCHRODERS PLC	0.007%	85.767%
3095	CIMB GROUP HOLD	0.007%	85.774%
3096	WESBANCO INC COMMON STOCK USD2.0833	0.007%	85.780%
3097	TJX COS INC SR UNSECURED 05/23 2.5	0.007%	85.787%
3098	DRIL QUIP INC	0.007%	85.793%
3099	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.007%	85.800%
3100	DAICEL CHEM IND	0.007%	85.807%
3101	NEXT PLC	0.007%	85.813%
3102	COFINIMMO	0.007%	85.820%
3103	HERA	0.007%	85.826%
3104	NORDSTROM INC	0.007%	85.833%
3105	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	85.839%
3106	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.007%	85.846%
3107	CLEANAWAY WASTE	0.007%	85.852%
3108	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.007%	85.859%
3109	WAL-MART DE MEX	0.007%	85.866%
3110	VALLOUREC SA	0.007%	85.872%
3111	AG GROWTH INTER	0.007%	85.879%
3112	WPG HOLDINGS	0.007%	85.885%
3113	GEN COMMUNICATI	0.007%	85.892%
3114	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	85.898%
3115	SKANSKA AB	0.007%	85.905%
3116	TINGYI(CAYMAN I	0.007%	85.911%
3117	FLS INDUSTRIES	0.007%	85.918%
3118	IDEA CELLULAR L	0.007%	85.924%
3119	UGI CORP COMMON STOCK	0.007%	85.931%
3120	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	85.937%
3121	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	85.944%
3122	SRC ENERGY INC COMMON STOCK USD.001	0.007%	85.950%
3123	LONDON STOCK EX	0.007%	85.957%
3124	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	85.963%
3125	SWISS PRIME SIT	0.007%	85.970%
3126	VOLKSWAGEN LEAS	0.007%	85.976%
3127	ASSOCIATED BRIT	0.007%	85.983%
3128	TRYGVESTA AS	0.007%	85.989%
3129	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	85.996%
3130	ESTACIO PARTICI	0.007%	86.003%
3131	GUESS? INC COMMON STOCK USD.01	0.007%	86.009%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	HYUNDAI ROBOTIC	0.006%	86.016%
3133	HELLA KGAA HUEC	0.006%	86.022%
3134	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.006%	86.029%
3135	NIPPON ELEC GLA	0.006%	86.035%
3136	BONTERRA ENERGY	0.006%	86.041%
3137	LOGITECH INTERN	0.006%	86.048%
3138	VAREX IMAGING CORP COMMON STOCK USD.01	0.006%	86.054%
3139	CAIRN ENERGY PL	0.006%	86.061%
3140	NABTESCO CORP	0.006%	86.067%
3141	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	86.074%
3142	WESTERN UNION CO COMMON STOCK USD.01	0.006%	86.080%
3143	CROMBIE REAL ES	0.006%	86.087%
3144	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	86.093%
3145	EXPRESS SCRIPTS	0.006%	86.100%
3146	HENNES & MAURIT	0.006%	86.106%
3147	NISSHINBO IND I	0.006%	86.113%
3148	KOREA INVESTMEN	0.006%	86.119%
3149	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.006%	86.126%
3150	BECTON DICKINSON	0.006%	86.132%
3151	TRIPADVISOR INC COMMON STOCK USD.001	0.006%	86.139%
3152	VOLVO AB	0.006%	86.145%
3153	CLP HOLDINGS	0.006%	86.152%
3154	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.006%	86.158%
3155	SIMS GROUP LTD	0.006%	86.164%
3156	AMBU A/S	0.006%	86.171%
3157	CUBIC CORP COMMON STOCK	0.006%	86.177%
3158	BRAMBLES LIMITE	0.006%	86.184%
3159	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.006%	86.190%
3160	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.006%	86.197%
3161	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	86.203%
3162	STATE BK OF IND	0.006%	86.210%
3163	CIA BRASILEIRA	0.006%	86.216%
3164	SEEK LTD.	0.006%	86.222%
3165	HANESBRANDS INC COMMON STOCK USD.01	0.006%	86.229%
3166	BEIJING ENT WAT	0.006%	86.235%
3167	RENISHAW	0.006%	86.242%
3168	GRIFOLS SA	0.006%	86.248%
3169	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	86.255%
3170	BOLLORE	0.006%	86.261%
3171	INTEGRATED DEVI	0.006%	86.267%
3172	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	86.274%
3173	ENDESA S.A.	0.006%	86.280%
3174	METHODE ELEC IN	0.006%	86.287%
3175	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.006%	86.293%
3176	HFF INC CLASS A COMMON STOCK USD.01	0.006%	86.300%
3177	KAWASAKI KISEN	0.006%	86.306%
3178	TOKYO TATEMONO	0.006%	86.312%
3179	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.006%	86.319%
3180	CHINA MEDICAL S	0.006%	86.325%
3181	TESSENDERLO CHE	0.006%	86.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	SAMSUNG HEAVY	0.006%	86.338%
3183	FUKUOKA FINANCI	0.006%	86.344%
3184	TRIUMPH GROUP I	0.006%	86.351%
3185	EUROFINS SCIENT	0.006%	86.357%
3186	AT+T INC SR UNSECURED 02/21 2.8	0.006%	86.364%
3187	TECH MAHINDRA L	0.006%	86.370%
3188	COCHLEAR LTD	0.006%	86.376%
3189	DYNEGY INC COMMON STOCK USD.01	0.006%	86.383%
3190	ENVISION HEALTHCARE CORP COMMON STOCK	0.006%	86.389%
3191	CITIZEN WATCH C	0.006%	86.395%
3192	OZ MINERALS LTD	0.006%	86.402%
3193	TRANSUNION COMMON STOCK USD.01	0.006%	86.408%
3194	GATX CORP	0.006%	86.415%
3195	UBM PLC	0.006%	86.421%
3196	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.006%	86.427%
3197	COMPUTER MODELL	0.006%	86.434%
3198	SINO-OCEAN LAND	0.006%	86.440%
3199	URBAN EDGE PROPERTIES REIT USD.01	0.006%	86.446%
3200	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	86.453%
3201	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.006%	86.459%
3202	KEYBANK NA/CLEV	0.006%	86.465%
3203	LANCASTER COLON	0.006%	86.472%
3204	JINDAL STEEL &	0.006%	86.478%
3205	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	86.485%
3206	MARUI CO	0.006%	86.491%
3207	EVERSOURCE ENER	0.006%	86.497%
3208	SHENZHOU INT GR	0.006%	86.504%
3209	TOKAI CARBON CO	0.006%	86.510%
3210	LLOYD THOMPSON	0.006%	86.516%
3211	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	86.523%
3212	SECOM CO	0.006%	86.529%
3213	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.006%	86.535%
3214	GILDEMEISTER AG	0.006%	86.541%
3215	VIA VAREJO SA	0.006%	86.548%
3216	QISDA CORP	0.006%	86.554%
3217	LG CABLE &MCHY	0.006%	86.560%
3218	CEMBRA MONEY BA	0.006%	86.567%
3219	LEOPALACE 21	0.006%	86.573%
3220	ENN ENERGY HOLD	0.006%	86.579%
3221	GREENE KING	0.006%	86.586%
3222	CHINA EVERBRIGH	0.006%	86.592%
3223	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.598%
3224	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	86.605%
3225	VALIANT HOLDING	0.006%	86.611%
3226	NIPPON EXPRESS	0.006%	86.617%
3227	TIME INC COMMON STOCK USD.01	0.006%	86.623%
3228	AVX CORP COMMON STOCK USD.01	0.006%	86.630%
3229	BIOMERIEUX	0.006%	86.636%
3230	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	86.642%
3231	LEONS FURNITURE	0.006%	86.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	KYUDENKO CORP	0.006%	86.655%
3233	TATA GLOBAL	0.006%	86.661%
3234	BK MANDIRI	0.006%	86.667%
3235	GANNETT CO INC COMMON STOCK USD.01	0.006%	86.674%
3236	INTU PROPERTIES	0.006%	86.680%
3237	YUE YUEN INDUST	0.006%	86.686%
3238	MAHINDRA &MAHIN	0.006%	86.692%
3239	TATA CONSULTANC	0.006%	86.699%
3240	SUMITOMO OSAKA	0.006%	86.705%
3241	SOPRA	0.006%	86.711%
3242	Alten	0.006%	86.717%
3243	AMCOR LIMITED	0.006%	86.724%
3244	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	86.730%
3245	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.006%	86.736%
3246	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	86.742%
3247	RICOH CO	0.006%	86.749%
3248	COSCO PACIFIC	0.006%	86.755%
3249	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	86.761%
3250	UNIQA INSURANCE	0.006%	86.767%
3251	HITACHI METALS	0.006%	86.773%
3252	ACI WORLDWIDE INC COMMON STOCK USD.005	0.006%	86.780%
3253	NAGASE & CO	0.006%	86.786%
3254	PUBLIC BNK-LOCA	0.006%	86.792%
3255	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	86.798%
3256	UNITE GROUP PLC	0.006%	86.805%
3257	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	86.811%
3258	OP CORPORATE BA	0.006%	86.817%
3259	INMARSAT PLC	0.006%	86.823%
3260	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	86.829%
3261	MUELLER WATER P	0.006%	86.836%
3262	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.842%
3263	OSI SYSTEMS INC	0.006%	86.848%
3264	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.006%	86.854%
3265	WEICHAI POWER-H	0.006%	86.860%
3266	BUZZI UNICEM SP	0.006%	86.866%
3267	N B T BANCORP INC COMMON STOCK USD.01	0.006%	86.873%
3268	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	86.879%
3269	DUERR AG	0.006%	86.885%
3270	WIPRO	0.006%	86.891%
3271	ADELAIDE BRIGHT	0.006%	86.897%
3272	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.903%
3273	LEE & MAN PAPER	0.006%	86.910%
3274	AMS AG	0.006%	86.916%
3275	ACTIVIA PROPERT	0.006%	86.922%
3276	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	86.928%
3277	DAI NIPPON PRIN	0.006%	86.934%
3278	ABERCROMBIE & F	0.006%	86.940%
3279	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	86.946%
3280	STATOIL ASA SPON ADR ADR	0.006%	86.953%
3281	LITE-ON TECHNOL	0.006%	86.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	ALFA LAVAL AB	0.006%	86.965%
3283	HERSHEY FOODS C	0.006%	86.971%
3284	NEWMARKET CORP COMMON STOCK	0.006%	86.977%
3285	DSW INC CLASS A COMMON STOCK	0.006%	86.983%
3286	ARCBEST CORP COMMON STOCK USD.01	0.006%	86.989%
3287	BENCHMARK ELECT	0.006%	86.995%
3288	MASIMO CORP COMMON STOCK USD.001	0.006%	87.002%
3289	TOYODA GOSEI	0.006%	87.008%
3290	ARGONAUT GOLD I	0.006%	87.014%
3291	MAEDA CORP	0.006%	87.020%
3292	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.006%	87.026%
3293	KENEDIX REALTY	0.006%	87.032%
3294	NIFCO INC	0.006%	87.038%
3295	MEDICAL FACILIT	0.006%	87.044%
3296	SAIA INC COMMON STOCK USD.001	0.006%	87.050%
3297	EASYJET	0.006%	87.057%
3298	K'S HOLDINGS	0.006%	87.063%
3299	SUEDZUCKER AG	0.006%	87.069%
3300	ACADIA REALTY TRUST REIT USD.001	0.006%	87.075%
3301	MCKESSON CORP SR UNSECURED 03/21 4.75	0.006%	87.081%
3302	VOPAK (KON)	0.006%	87.087%
3303	MTR CORP	0.006%	87.093%
3304	FORWARD AIR COR	0.006%	87.099%
3305	CALLAWAY GOLF C	0.006%	87.105%
3306	BT GROUP PLC SPON ADR ADR	0.006%	87.111%
3307	SHARP CORP	0.006%	87.117%
3308	FRANSHION PROPE	0.006%	87.123%
3309	ADARO ENERGY TB	0.006%	87.130%
3310	CHONGQING RURAL	0.006%	87.136%
3311	KILLAM APART RE	0.006%	87.142%
3312	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.148%
3313	LIC HOUSING FIN	0.006%	87.154%
3314	PLANTRONICS INC COMMON STOCK USD.01	0.006%	87.160%
3315	CHIBA BANK	0.006%	87.166%
3316	BEIJING CAPITAL	0.006%	87.172%
3317	EXXARO	0.006%	87.178%
3318	CSR LIMITED	0.006%	87.184%
3319	INTERFACE INC COMMON STOCK USD.1	0.006%	87.190%
3320	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	87.196%
3321	VONTOBEL HLDGS	0.006%	87.202%
3322	COMFORT SYSTEMS	0.006%	87.208%
3323	BNK FINANCIAL G	0.006%	87.214%
3324	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.006%	87.220%
3325	VALENER INC	0.006%	87.226%
3326	NCR CORP	0.006%	87.232%
3327	NIPPON PAPER IN	0.006%	87.238%
3328	MOBILE MINI INC COMMON STOCK USD.01	0.006%	87.244%
3329	LANDING INTL DE	0.006%	87.250%
3330	MATSON INC COMMON STOCK	0.006%	87.256%
3331	ESCORTS LTD	0.006%	87.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	WALGREEN BOOTS	0.006%	87.268%
3333	VERISIGN	0.006%	87.274%
3334	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	87.280%
3335	NIBE INDUSTRIER	0.006%	87.286%
3336	KUMBA IRON ORE	0.006%	87.292%
3337	RADIAN GROUP	0.006%	87.298%
3338	TRANSURBAN GROU	0.006%	87.304%
3339	REDROW	0.006%	87.310%
3340	AMER NATL INS	0.006%	87.316%
3341	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.006%	87.322%
3342	MALLINCKRODT PL	0.006%	87.328%
3343	SECURITAS	0.006%	87.334%
3344	SCIENTIFIC GAME	0.006%	87.340%
3345	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	87.346%
3346	AU OPTRONICS CO	0.006%	87.352%
3347	WADDELL & REED	0.006%	87.358%
3348	NORDSTROM INC COMMON STOCK	0.006%	87.364%
3349	JAMES HARDIE IN	0.006%	87.370%
3350	XINYI GLASS HOL	0.006%	87.376%
3351	STOREBRAND ASA	0.006%	87.381%
3352	EVOLUTION MININ	0.006%	87.387%
3353	ALTRAN TECHNOLO	0.006%	87.393%
3354	GENTHERM INC COMMON STOCK	0.006%	87.399%
3355	HAIER ELECTRONI	0.006%	87.405%
3356	MERITZ SECURITI	0.006%	87.411%
3357	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.417%
3358	KINGBOARD LAMIN	0.006%	87.423%
3359	SINOPAC HLDG	0.006%	87.429%
3360	HOPEWELL HLDGS	0.006%	87.435%
3361	TAIYO YUDEN CO	0.006%	87.440%
3362	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	87.446%
3363	HYOSUNG CORP	0.006%	87.452%
3364	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	87.458%
3365	HENKEL KGAA-PRE	0.006%	87.464%
3366	NUVASIVE INC COMMON STOCK USD.001	0.006%	87.470%
3367	GMS INC COMMON STOCK USD.01	0.006%	87.476%
3368	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.482%
3369	WASHINGTON REIT REIT USD.01	0.006%	87.487%
3370	FAST RETAILING	0.006%	87.493%
3371	PENTA OCEAN CON	0.006%	87.499%
3372	NAVISTAR INTL C	0.006%	87.505%
3373	ASUSTEK COMPUTE	0.006%	87.511%
3374	VESUVIUS PLC	0.006%	87.517%
3375	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	87.523%
3376	WILMAR INTERL L	0.006%	87.529%
3377	DDR CORP REIT USD.1	0.006%	87.534%
3378	YUANTA FINL HOL	0.006%	87.540%
3379	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	87.546%
3380	JAPAN STEEL WOR	0.006%	87.552%
3381	GVC HOLDINGS PL	0.006%	87.558%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	87.564%
3383	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.006%	87.570%
3384	THOMAS COOK GRO	0.006%	87.575%
3385	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	87.581%
3386	HANNOVER RUEECKV	0.006%	87.587%
3387	GS YUASA CORP	0.006%	87.593%
3388	BRITISH SKY BRO	0.006%	87.599%
3389	WACOAL CORP	0.006%	87.605%
3390	KONECRANES O	0.006%	87.610%
3391	MDU RES GROUP I	0.006%	87.616%
3392	MTY FOOD GROUP	0.006%	87.622%
3393	STAMPS.COM INC COMMON STOCK USD.001	0.006%	87.628%
3394	NEX GROUP PLC	0.006%	87.634%
3395	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	87.640%
3396	SILICON LABORAT	0.006%	87.646%
3397	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	87.651%
3398	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	87.657%
3399	SAGE GROUP PLC/	0.006%	87.663%
3400	TOYO TIRE & RUB	0.006%	87.669%
3401	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.006%	87.675%
3402	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	87.680%
3403	NIPPON KAYAKU C	0.006%	87.686%
3404	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	87.692%
3405	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	87.698%
3406	PETRONET LNG LT	0.006%	87.704%
3407	BELIMO HOLDING	0.006%	87.710%
3408	OTSUKA HLDGS CO	0.006%	87.715%
3409	HP INC SR UNSECURED 06/21 4.3	0.006%	87.721%
3410	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	87.727%
3411	BUWOG AG	0.006%	87.733%
3412	SULZER AG	0.006%	87.739%
3413	SEMTECH CORP	0.006%	87.744%
3414	ATMOS ENERGY CO	0.006%	87.750%
3415	OAO GAZPROM-SPO	0.006%	87.756%
3416	AENA SA	0.006%	87.762%
3417	SPROTT INC COMM	0.006%	87.767%
3418	FISHER & PAYKEL	0.006%	87.773%
3419	CIFI HOLDINGS G	0.006%	87.779%
3420	IDACORP INC COMMON STOCK	0.006%	87.785%
3421	TOKUYAMA CORP	0.006%	87.791%
3422	DUNDEE PRECIOUS	0.006%	87.796%
3423	HOYA CORP	0.006%	87.802%
3424	PRA GROUP INC COMMON STOCK USD.01	0.006%	87.808%
3425	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	87.813%
3426	Rural Electrifi	0.006%	87.819%
3427	SUMITOMO FOREST	0.006%	87.825%
3428	ALSTRIA OFFICE	0.006%	87.831%
3429	RUMO SA	0.006%	87.836%
3430	COM HEM HLDG AB	0.006%	87.842%
3431	YAMAGUCHI FINAN	0.006%	87.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	BANCFIRST CORP	0.006%	87.854%
3433	MACRONIX INTERN	0.006%	87.859%
3434	HYPROP INVESTME	0.006%	87.865%
3435	NOLATO AB	0.006%	87.871%
3436	THALES SA	0.006%	87.877%
3437	NOF CORP	0.006%	87.882%
3438	ALEXANDER + BALDWIN INC REIT	0.006%	87.888%
3439	SHELL INTERNATI	0.006%	87.894%
3440	SUN ART RETAIL	0.006%	87.899%
3441	China Mengniu D	0.006%	87.905%
3442	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	87.911%
3443	JOHNSON ELECTRI	0.006%	87.916%
3444	RICHTER GEDEON	0.006%	87.922%
3445	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	87.928%
3446	HK & CHINA GAS	0.006%	87.934%
3447	THIRD POINT REI	0.006%	87.939%
3448	BK OF EAST ASIA	0.006%	87.945%
3449	AOYAMA TRADING	0.006%	87.951%
3450	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	87.956%
3451	CONTINENTAL GOL	0.006%	87.962%
3452	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	87.968%
3453	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.006%	87.973%
3454	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	87.979%
3455	PEABODY ENERGY CORP COMMON STOCK	0.006%	87.985%
3456	INNOSPEC INC COMMON STOCK USD.01	0.006%	87.990%
3457	BYD ELECTRONIC	0.006%	87.996%
3458	TALANX AG	0.006%	88.001%
3459	NEDCOR LTD ZAR1	0.006%	88.007%
3460	PEARSON STK	0.006%	88.013%
3461	SYMANTEC CORP	0.006%	88.018%
3462	UTD INTERNET AG	0.006%	88.024%
3463	TRONOX LTD-CL A	0.006%	88.030%
3464	CHART INDUSTRIE	0.006%	88.035%
3465	DOWA HOLDING CO	0.006%	88.041%
3466	WINBOND ELECTRO	0.006%	88.047%
3467	CALGON CARBON C	0.006%	88.052%
3468	LULULEMON	0.006%	88.058%
3469	DASSAULT SYSTEM	0.006%	88.063%
3470	DAIDO STEEL CO	0.006%	88.069%
3471	DIODES INC COMMON STOCK USD.667	0.006%	88.075%
3472	TIETO CORP OYJ	0.006%	88.080%
3473	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	88.086%
3474	CHALLENGER FIN	0.006%	88.091%
3475	CENTURY TOKYO	0.006%	88.097%
3476	SNAM SPA	0.006%	88.103%
3477	MEDIASET ESPANA	0.006%	88.108%
3478	KAJIMA CORP	0.006%	88.114%
3479	TRINIDAD DRILLI	0.006%	88.119%
3480	IBIDEN CO	0.006%	88.125%
3481	KAMIGUMI CO	0.006%	88.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	BILFINGER BERGE	0.006%	88.136%
3483	H&E EQUIPMENT S	0.006%	88.142%
3484	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.006%	88.147%
3485	VALMET CORP	0.006%	88.153%
3486	WOOLWORTHS HLDG	0.006%	88.158%
3487	NETGEAR INC COMMON STOCK USD.001	0.006%	88.164%
3488	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	88.170%
3489	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	88.175%
3490	TOPCON CORPORAT	0.006%	88.181%
3491	SONIC HEALTHCAR	0.006%	88.186%
3492	KAISA GROUP HLD	0.006%	88.192%
3493	ELEMENTIS (1998	0.006%	88.197%
3494	NTT DATA	0.006%	88.203%
3495	KOITO MFG CO	0.006%	88.208%
3496	PEAB AB	0.006%	88.214%
3497	CALATLANTIC GRO	0.006%	88.220%
3498	BARCLAYS PLC	0.006%	88.225%
3499	USIMINAS USI SD	0.006%	88.231%
3500	SIMCORP A/S	0.006%	88.236%
3501	FED SIGNAL CORP	0.006%	88.242%
3502	TS TECH CO.LTD	0.006%	88.247%
3503	CIPLA LTD	0.006%	88.253%
3504	HEROUX DEVTEK	0.006%	88.258%
3505	MAPLETREE COMME	0.006%	88.264%
3506	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	88.269%
3507	JAPAN AIRLINES	0.006%	88.275%
3508	CORE-MARK HLDG	0.006%	88.280%
3509	CHINA STATE CON	0.006%	88.286%
3510	SMC CORP	0.006%	88.292%
3511	HECLA MINING CO	0.006%	88.297%
3512	TOPPAN PRINTING	0.006%	88.303%
3513	SCHWEITZER-MAUD	0.006%	88.308%
3514	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	88.314%
3515	KAMAN CORP COMMON STOCK USD1.0	0.006%	88.319%
3516	CRANSWICK	0.006%	88.325%
3517	EUROCOMMERCIAL	0.005%	88.330%
3518	NEXTEER AUTOMOT	0.005%	88.336%
3519	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	88.341%
3520	CEAT LTD	0.005%	88.347%
3521	RIGHTMOVE GROUP	0.005%	88.352%
3522	MANDO CORPORATI	0.005%	88.358%
3523	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.005%	88.363%
3524	SSP GROUP PLC	0.005%	88.368%
3525	IMCD GROUP NV	0.005%	88.374%
3526	STAG INDUSTRIAL INC REIT USD.01	0.005%	88.379%
3527	GREGGS PLC	0.005%	88.385%
3528	CHARTER HALL GR	0.005%	88.390%
3529	SSAB SVENSKT ST	0.005%	88.396%
3530	HINO MOTORS	0.005%	88.401%
3531	EXELON CORP SR UNSECURED 12/20 5.15	0.005%	88.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	88.412%
3533	ULTRAPAR PARTIC	0.005%	88.417%
3534	SHINSEGAE DEPT	0.005%	88.423%
3535	O'REILLY AUTOMO	0.005%	88.428%
3536	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.434%
3537	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.005%	88.439%
3538	ISETAN MITSUKOS	0.005%	88.444%
3539	BOYD GAMING COR	0.005%	88.450%
3540	BIRD CONSTRUCTI	0.005%	88.455%
3541	ASHIKAGA HOLDIN	0.005%	88.461%
3542	FIERA SCEPTRE I	0.005%	88.466%
3543	ENI	0.005%	88.472%
3544	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	88.477%
3545	ABB LTD SPON ADR ADR	0.005%	88.482%
3546	IMPALA PLATINUM	0.005%	88.488%
3547	ZHONGSHENG GROU	0.005%	88.493%
3548	PERNOD-RICARD	0.005%	88.498%
3549	DRAX GROUP PLC	0.005%	88.504%
3550	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.509%
3551	BANCA POPOLARE	0.005%	88.515%
3552	MULTI COLOR CORP COMMON STOCK	0.005%	88.520%
3553	OPEN HOUSE CO L	0.005%	88.525%
3554	AT+T INC SR UNSECURED 02/21 4.6	0.005%	88.531%
3555	ACTUANT CORP A COMMON STOCK USD.2	0.005%	88.536%
3556	KUBOTA CORP	0.005%	88.541%
3557	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.547%
3558	NAN YA PLASTIC	0.005%	88.552%
3559	LENNAR CORP 4.7	0.005%	88.557%
3560	A.P. MOLLER-MAE	0.005%	88.563%
3561	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	88.568%
3562	WGL HOLDINGS INC COMMON STOCK	0.005%	88.574%
3563	NHK SPRING CO	0.005%	88.579%
3564	T IS BANKASI	0.005%	88.584%
3565	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	88.590%
3566	ISS A/S	0.005%	88.595%
3567	MMI HOLDINGS LT	0.005%	88.600%
3568	UTD O/S LAND	0.005%	88.606%
3569	PENNON GROUP	0.005%	88.611%
3570	PROGRESS ENERGY	0.005%	88.616%
3571	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	88.622%
3572	INGEVITY CORP COMMON STOCK USD.01	0.005%	88.627%
3573	CAPITALAND	0.005%	88.632%
3574	ACER INC	0.005%	88.638%
3575	SEINO TRANSPORT	0.005%	88.643%
3576	BANK OF NT BUTT	0.005%	88.648%
3577	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	88.654%
3578	CHINA PETROLEUM	0.005%	88.659%
3579	COCA-COLA BOTTL	0.005%	88.664%
3580	POU CHEN	0.005%	88.669%
3581	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	88.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	SOFTWARE AG	0.005%	88.680%
3583	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	88.685%
3584	ORION CORP	0.005%	88.691%
3585	KEMIRA OY	0.005%	88.696%
3586	JM AB	0.005%	88.701%
3587	SUL AMERICA SA	0.005%	88.707%
3588	ADMIRAL GROUP	0.005%	88.712%
3589	TATTS GROUP LTD	0.005%	88.717%
3590	BAIC MOTOR CORP	0.005%	88.722%
3591	TAIWAN UNION TE	0.005%	88.728%
3592	PROTO LABS INC COMMON STOCK USD.001	0.005%	88.733%
3593	CHINA CITIC BK	0.005%	88.738%
3594	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	88.744%
3595	NAMCO BANDAI HO	0.005%	88.749%
3596	BROOKS AUTOMATI	0.005%	88.754%
3597	ARCA CONTINEN	0.005%	88.759%
3598	NOVANTA INC COMMON STOCK	0.005%	88.765%
3599	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	88.770%
3600	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	88.775%
3601	CHINA DEVELOPME	0.005%	88.780%
3602	CHINA MINSHENG	0.005%	88.786%
3603	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	88.791%
3604	ADVANSIX INC COMMON STOCK USD.01	0.005%	88.796%
3605	DORMA+KABA HOLD	0.005%	88.801%
3606	PORTO SEGURO SA	0.005%	88.807%
3607	ZILLOW GROUP INC C COMMON STOCK	0.005%	88.812%
3608	JAPAN EXCHANGE	0.005%	88.817%
3609	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	88.822%
3610	CREST NICHOLSON	0.005%	88.828%
3611	JIANGXI COPPER	0.005%	88.833%
3612	SHOWA SHELL SEK	0.005%	88.838%
3613	TESLA INC COMMON STOCK USD.001	0.005%	88.843%
3614	LENDINGTREE INC COMMON STOCK USD.01	0.005%	88.849%
3615	EBIX INC COMMON STOCK USD.1	0.005%	88.854%
3616	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	88.859%
3617	ADTRAN INC	0.005%	88.864%
3618	CASIO COMPUTER	0.005%	88.870%
3619	NIPPON KONPO UN	0.005%	88.875%
3620	REALPAGE INC COMMON STOCK USD.001	0.005%	88.880%
3621	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	88.885%
3622	HANG LUNG PROPE	0.005%	88.890%
3623	METSA BOARD	0.005%	88.896%
3624	BOB EVANS FARMS	0.005%	88.901%
3625	ONE GAS INC COMMON STOCK	0.005%	88.906%
3626	TRANSAT AT INC	0.005%	88.911%
3627	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.005%	88.917%
3628	POOL CORP COMMON STOCK USD.001	0.005%	88.922%
3629	SHIZUOKA BANK	0.005%	88.927%
3630	ELIOR	0.005%	88.932%
3631	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	88.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	SYNTHOMER PLC	0.005%	88.943%
3633	PARK NATIONAL CORP COMMON STOCK	0.005%	88.948%
3634	EULER & HERMES	0.005%	88.953%
3635	LARGAN PRECISIO	0.005%	88.958%
3636	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	88.963%
3637	77TH BANK	0.005%	88.969%
3638	INTERCONTINENTAL HOTELS ADR ADR	0.005%	88.974%
3639	CHINA CONCH VEN	0.005%	88.979%
3640	LAM RESEARCH CO	0.005%	88.984%
3641	BANCA MEDIOLANU	0.005%	88.989%
3642	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.005%	88.995%
3643	ADEKA CORPORATI	0.005%	89.000%
3644	SHUTTERFLY INC	0.005%	89.005%
3645	FORBO HLDG	0.005%	89.010%
3646	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	89.015%
3647	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	89.020%
3648	FLEXIUM INTERCO	0.005%	89.026%
3649	PROCTER & GAMBL	0.005%	89.031%
3650	KNOWLES CORP COMMON STOCK USD.01	0.005%	89.036%
3651	NORTHWEST HEALT	0.005%	89.041%
3652	HARSCO CORP	0.005%	89.046%
3653	YAMAHA CORP	0.005%	89.051%
3654	PCCW LIMITED	0.005%	89.057%
3655	IMERYS SA	0.005%	89.062%
3656	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.005%	89.067%
3657	DAIICHI SANKYO	0.005%	89.072%
3658	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	89.077%
3659	SHRIRAM TRANSP	0.005%	89.082%
3660	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	89.087%
3661	NWS HOLDINGS LT	0.005%	89.093%
3662	FORMOSA PLASTIC	0.005%	89.098%
3663	DIPLOMA (NEW)	0.005%	89.103%
3664	TATA MOTORS LTD	0.005%	89.108%
3665	SUMCO CORPORATI	0.005%	89.113%
3666	DAELIM INDUSTRI	0.005%	89.118%
3667	DELTA ELECTRONI	0.005%	89.123%
3668	STEELCASE INC	0.005%	89.128%
3669	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	89.134%
3670	HUANENG RENEWAB	0.005%	89.139%
3671	ARMSTRONG WORLD	0.005%	89.144%
3672	MAGELLAN AEROSP	0.005%	89.149%
3673	S-OIL CORPORATI	0.005%	89.154%
3674	NUFARM	0.005%	89.159%
3675	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.005%	89.164%
3676	BEACH PETROLEUM	0.005%	89.169%
3677	PRIMARY HEALTH	0.005%	89.174%
3678	SOUTH32 ADR ADR	0.005%	89.179%
3679	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	89.184%
3680	SIG	0.005%	89.190%
3681	CHICO'S FAS INC	0.005%	89.195%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	WISTRON CORP	0.005%	89.200%
3683	HITACHI CHEMICA	0.005%	89.205%
3684	MODERN TIMES GR	0.005%	89.210%
3685	NISHIMATSU CONS	0.005%	89.215%
3686	NIPPON ACCOMMOD	0.005%	89.220%
3687	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.005%	89.225%
3688	HARVEY NORMAN H	0.005%	89.230%
3689	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.005%	89.235%
3690	INVESTA OFFICE	0.005%	89.240%
3691	BANK OF GEORGIA	0.005%	89.245%
3692	GEA GROUP AG	0.005%	89.250%
3693	SLEEP NUMBER CORP COMMON STOCK USD.01	0.005%	89.255%
3694	BRIGGS & STRATT	0.005%	89.260%
3695	INDUSTRIAL BANK	0.005%	89.265%
3696	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.005%	89.270%
3697	FAR EAST HORIZO	0.005%	89.275%
3698	BANKIA SA	0.005%	89.280%
3699	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.285%
3700	ACORDA THERAPEU	0.005%	89.290%
3701	UNIVERSAL CORP	0.005%	89.295%
3702	SHIMAMURA CO	0.005%	89.300%
3703	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	89.305%
3704	PSEG POWER	0.005%	89.310%
3705	WHITEHAVEN COAL	0.005%	89.315%
3706	SCHOLASTIC CORP	0.005%	89.320%
3707	CJ CORP.	0.005%	89.325%
3708	NITORI CO LTD	0.005%	89.330%
3709	SEGA SAMMY HOLD	0.005%	89.335%
3710	OM ASSET MANAGE	0.005%	89.340%
3711	LUK FOOK HOLDIN	0.005%	89.345%
3712	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	89.350%
3713	IOOF HOLDINGS L	0.005%	89.355%
3714	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.360%
3715	NIPPON SUISAN	0.005%	89.365%
3716	CNP ASSURANCES	0.005%	89.370%
3717	REXFORD INDUSTR	0.005%	89.375%
3718	NTT DOCOMO INC SPON ADR ADR	0.005%	89.380%
3719	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	89.385%
3720	FUTURE LAND DEV	0.005%	89.390%
3721	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.395%
3722	IYO BANK	0.005%	89.400%
3723	KYUSHU FINANCIA	0.005%	89.405%
3724	GOME ELECTRICAL	0.005%	89.410%
3725	GUNMA BANK	0.005%	89.415%
3726	PTT GLOBAL CHEM	0.005%	89.420%
3727	MORINAGA MILK I	0.005%	89.425%
3728	SHENZHEN INVEST	0.005%	89.430%
3729	SHIMIZU CORP	0.005%	89.435%
3730	ENDO INTERNATIO	0.005%	89.440%
3731	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	89.445%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	LOJAS AMERICANA	0.005%	89.449%
3733	TERUMO CORP	0.005%	89.454%
3734	TADANO	0.005%	89.459%
3735	HACHIJUNI BANK	0.005%	89.464%
3736	AGL ENERGY LTD	0.005%	89.469%
3737	AYALA CORP	0.005%	89.474%
3738	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	89.479%
3739	GREAT EAGLE HLD	0.005%	89.484%
3740	IIDA GROUP HOLD	0.005%	89.489%
3741	STANLEY ELECTRI	0.005%	89.494%
3742	CORBION NV	0.005%	89.499%
3743	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	89.504%
3744	GRASIM INDUSTRI	0.005%	89.509%
3745	ANALOGIC CORP	0.005%	89.514%
3746	ISRAEL DISCOUNT	0.005%	89.519%
3747	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.523%
3748	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.528%
3749	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	89.533%
3750	OXFORD INDUSTRI	0.005%	89.538%
3751	TORO CO	0.005%	89.543%
3752	INDIVIOR PLC	0.005%	89.548%
3753	INDEPENDENCE GR	0.005%	89.553%
3754	WETHERSPOON (J.	0.005%	89.558%
3755	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.563%
3756	KWG PROPERTY HL	0.005%	89.567%
3757	TVS MOTOR CO	0.005%	89.572%
3758	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	89.577%
3759	CCR SA	0.005%	89.582%
3760	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	89.587%
3761	CHINA HONGQIAO	0.005%	89.592%
3762	GLUSKIN SHEFF &	0.005%	89.597%
3763	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.602%
3764	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.606%
3765	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.611%
3766	TREX COMPANY INC COMMON STOCK USD.01	0.005%	89.616%
3767	KONAMI CO	0.005%	89.621%
3768	KT & G	0.005%	89.626%
3769	VAKRANGEE LTD	0.005%	89.631%
3770	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	89.636%
3771	NILFISK HOLDING	0.005%	89.641%
3772	GREENCORE GROUP	0.005%	89.645%
3773	DET N O A	0.005%	89.650%
3774	BREWIN DOLPHIN	0.005%	89.655%
3775	TAURON POLSKA E	0.005%	89.660%
3776	BEKAERT SA	0.005%	89.665%
3777	LANCASHIRE HLDG	0.005%	89.670%
3778	IROBOT CORP	0.005%	89.674%
3779	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.005%	89.679%
3780	POWER INTEGRATI	0.005%	89.684%
3781	NIPPON LIGHT ME	0.005%	89.689%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	ORIENTAL LAND C	0.005%	89.694%
3783	TAIWAN COOPERAT	0.005%	89.699%
3784	SARTORIUS AG-VO	0.005%	89.704%
3785	FUCHS PETROLUB	0.005%	89.708%
3786	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	89.713%
3787	MODINE MFG CO	0.005%	89.718%
3788	SHANGHAI INDL	0.005%	89.723%
3789	WAREHOUSES DE P	0.005%	89.728%
3790	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	89.733%
3791	NABORS INDUSTRI	0.005%	89.737%
3792	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.005%	89.742%
3793	CORE LABORATORI	0.005%	89.747%
3794	IJM CORP BERHAD	0.005%	89.752%
3795	MCGRATH RENTCORP COMMON STOCK	0.005%	89.757%
3796	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	89.761%
3797	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	89.766%
3798	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	89.771%
3799	58.COM INC ADR ADR	0.005%	89.776%
3800	CELLTRION INC K	0.005%	89.781%
3801	SHANGRI-LA ASIA	0.005%	89.786%
3802	HITACHI CAPITAL	0.005%	89.790%
3803	LIQUOR STORES N	0.005%	89.795%
3804	EPISTAR CORP	0.005%	89.800%
3805	ZHUZHOU CSR TIM	0.005%	89.805%
3806	FEDERAL BANK LT	0.005%	89.810%
3807	FACTSET RESEARC	0.005%	89.814%
3808	SKY CITY	0.005%	89.819%
3809	TURK HAVA YOLLA	0.005%	89.824%
3810	EXPONENT INC COMMON STOCK USD.001	0.005%	89.829%
3811	BENESSE CORP	0.005%	89.834%
3812	UNIBET GROUP PL	0.005%	89.838%
3813	RECORDATI SPA	0.005%	89.843%
3814	SANTEN PHARM CO	0.005%	89.848%
3815	CHINA RESOURCES	0.005%	89.853%
3816	FRONTIER REIT	0.005%	89.857%
3817	AUTO TRADER GRO	0.005%	89.862%
3818	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	89.867%
3819	COMPUTERSHARE L	0.005%	89.872%
3820	NOVATEK MICROEL	0.005%	89.877%
3821	IWG PLC	0.005%	89.881%
3822	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.005%	89.886%
3823	CSRA INC COMMON STOCK USD.001	0.005%	89.891%
3824	RENGO CO	0.005%	89.896%
3825	SUN TV NETWORK	0.005%	89.900%
3826	CALIFORNIA WATE	0.005%	89.905%
3827	SUEZ ENVIRONMEN	0.005%	89.910%
3828	AMEDISYS INC COMMON STOCK USD.001	0.005%	89.915%
3829	HIROSHIMA BANK	0.005%	89.920%
3830	MAEDA ROAD CONS	0.005%	89.924%
3831	BMW FINANCE NV	0.005%	89.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	PAINTED PONY EN	0.005%	89.934%
3833	EXELIXIS INC	0.005%	89.939%
3834	SENIOR PLC	0.005%	89.943%
3835	CTS EVENTIM	0.005%	89.948%
3836	VISCOFAN SA	0.005%	89.953%
3837	QUBE HOLDINGS L	0.005%	89.958%
3838	SELECT INCOME REIT REIT USD.01	0.005%	89.962%
3839	KORIAN	0.005%	89.967%
3840	SAMSUNG SECS CO	0.005%	89.972%
3841	SCHOUW & CO	0.005%	89.977%
3842	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.981%
3843	ST MODWEN PROPS	0.005%	89.986%
3844	NORMA GROUP AG	0.005%	89.991%
3845	INSURANCE AUSTR	0.005%	89.995%
3846	ZIJIN MINING GR	0.005%	90.000%
3847	TOYOBO CO	0.005%	90.005%
3848	FAR EAST TEXTIL	0.005%	90.010%
3849	LOGITECH INTERN	0.005%	90.014%
3850	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	90.019%
3851	EDISON INTERNAT	0.005%	90.024%
3852	MORI HILLS REIT	0.005%	90.028%
3853	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	90.033%
3854	INTERPUMP GROUP	0.005%	90.038%
3855	LG INNOTEK CO	0.005%	90.043%
3856	TAIYO NIPPON SA	0.005%	90.047%
3857	ERG SPA	0.005%	90.052%
3858	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	90.057%
3859	POWER ASSETS HO	0.005%	90.061%
3860	ASICS CORP	0.005%	90.066%
3861	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	90.071%
3862	WABASH NATIONAL	0.005%	90.076%
3863	CHUGOKU BANK	0.005%	90.080%
3864	NOS SGPS	0.005%	90.085%
3865	SOCIETE TELEVIS	0.005%	90.090%
3866	NISHI-NIPPON FI	0.005%	90.094%
3867	ENERGIAS DE POR	0.005%	90.099%
3868	ALSEA SAB DE CV	0.005%	90.104%
3869	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	90.108%
3870	GRAFTON GROUP P	0.005%	90.113%
3871	CHANG HWA COMME	0.005%	90.118%
3872	NORDEA BANK AB	0.005%	90.122%
3873	MEDIBANK PVT LT	0.005%	90.127%
3874	KEIHAN ELECTRIC	0.005%	90.132%
3875	SCHWEITER TECH	0.005%	90.136%
3876	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	90.141%
3877	SEOUL SEMICONDU	0.005%	90.146%
3878	AXIATA GROUP	0.005%	90.150%
3879	USHIO INC	0.005%	90.155%
3880	SPIRE INC COMMON STOCK USD1.0	0.005%	90.160%
3881	JAFCO CO LTD	0.005%	90.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	SYNAPTICS INC COMMON STOCK USD.001	0.005%	90.169%
3883	ALLEGION PLC	0.005%	90.174%
3884	WERELDHAVE NV	0.005%	90.178%
3885	NISOURCE INC	0.005%	90.183%
3886	BOSSARD HOLDING	0.005%	90.188%
3887	DEWAN HOUSING F	0.005%	90.192%
3888	RPC INC COMMON STOCK USD.1	0.005%	90.197%
3889	ASTEC INDUSTRIE	0.005%	90.202%
3890	DGB FINANCIAL G	0.005%	90.206%
3891	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.005%	90.211%
3892	MACK CALI REALTY CORP REIT USD.01	0.005%	90.215%
3893	SHENZHEN INTERN	0.005%	90.220%
3894	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	90.225%
3895	CHIPOTLE MEXICA	0.005%	90.229%
3896	MIRACA HOLDIN	0.005%	90.234%
3897	ELECTRONICS	0.005%	90.239%
3898	HAZAMA CORP(NEW	0.005%	90.243%
3899	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	90.248%
3900	WEIR GROUP	0.005%	90.253%
3901	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	90.257%
3902	MARUHA NICHIRO	0.005%	90.262%
3903	POWERTECH TECHN	0.005%	90.266%
3904	RAMBUS INC	0.005%	90.271%
3905	MICHAEL PAGE IN	0.005%	90.276%
3906	PIZZA PIZZA ROY	0.005%	90.280%
3907	PFEIFFER VAC TE	0.005%	90.285%
3908	MBIA INC	0.005%	90.289%
3909	CHINA LIFE INSURANCE CO ADR ADR	0.005%	90.294%
3910	YTL CORP	0.005%	90.299%
3911	THAI OIL PCL-FR	0.005%	90.303%
3912	SIAS SPA	0.005%	90.308%
3913	MEDICLINIC INTE	0.005%	90.312%
3914	TPK HOLDINGS CO	0.005%	90.317%
3915	SUN PHARMACEUTI	0.005%	90.322%
3916	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	90.326%
3917	EMPRESAS CMPC S	0.005%	90.331%
3918	CAVIUM INC COMMON STOCK USD.001	0.005%	90.335%
3919	AEROPORTS DE PA	0.005%	90.340%
3920	AEDIFICA	0.005%	90.344%
3921	SJM HOLDINGS LT	0.005%	90.349%
3922	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	90.354%
3923	ENTEL EMP NAC T	0.005%	90.358%
3924	HANWA CO	0.005%	90.363%
3925	MR PRICE GROUP	0.005%	90.367%
3926	CASTELLUM AB NE	0.005%	90.372%
3927	VIAD CORP	0.005%	90.377%
3928	ICA GRUPPEN AB	0.005%	90.381%
3929	ANGLOVAAL MININ	0.005%	90.386%
3930	KEWPIE CORP	0.005%	90.390%
3931	KYOWA EXEO CORP	0.005%	90.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	KINGSOFT CORP L	0.005%	90.399%
3933	SIHUAN PHARMACE	0.005%	90.404%
3934	CINEWORLD GROUP	0.005%	90.408%
3935	INSPERITY INC	0.005%	90.413%
3936	BARCO(NEW)	0.005%	90.418%
3937	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	90.422%
3938	CHESAPEAKE LODG	0.005%	90.427%
3939	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.005%	90.431%
3940	WALSIN LIHWA CO	0.005%	90.436%
3941	KOKUYO CO	0.005%	90.440%
3942	YUEXIU PROPERTY	0.005%	90.445%
3943	CYRELA BRAZIL R	0.005%	90.449%
3944	SINO-AMERICAN S	0.005%	90.454%
3945	SIXT SE PFD	0.005%	90.458%
3946	OKUMA CORP	0.005%	90.463%
3947	OLYMPUS OPTICAL	0.005%	90.467%
3948	DECHRA PHARMA	0.005%	90.472%
3949	PORTUCEL EMPRES	0.005%	90.476%
3950	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	90.481%
3951	BRF SA ADR ADR	0.005%	90.485%
3952	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	90.490%
3953	ROLLINS INC	0.005%	90.495%
3954	OCI COMPANY LTD	0.005%	90.499%
3955	NKT HOLDING A/S	0.005%	90.504%
3956	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	90.508%
3957	NIPPON GAS CO L	0.005%	90.513%
3958	MEGACABLE HOLDI	0.005%	90.517%
3959	WH SMITH PLC	0.005%	90.522%
3960	INDUS HOLDING A	0.005%	90.526%
3961	MOBIMO HLDG AG	0.004%	90.531%
3962	ALAMO GROUP INC	0.004%	90.535%
3963	HOKUHOKU FINANC	0.004%	90.540%
3964	HUA NAN FINANCI	0.004%	90.544%
3965	GLORY	0.004%	90.549%
3966	NISSAN CHEMICAL	0.004%	90.553%
3967	BIG YELLOW GROU	0.004%	90.557%
3968	ATLAS COPCO AB	0.004%	90.562%
3969	TRIPOD TECHNOLO	0.004%	90.566%
3970	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.571%
3971	AMMB HOLDINGS B	0.004%	90.575%
3972	EURONEXT NV	0.004%	90.580%
3973	SHIMACHU CO	0.004%	90.584%
3974	H2O RETAILING C	0.004%	90.589%
3975	INVENTEC CORP	0.004%	90.593%
3976	SIXT AG	0.004%	90.598%
3977	GRUPO FINANCIER	0.004%	90.602%
3978	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.607%
3979	FIRM CAPITAL MO	0.004%	90.611%
3980	SUPER GROUP	0.004%	90.616%
3981	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	90.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	PROCTER & GAMBL	0.004%	90.625%
3983	KEYENCE CORP	0.004%	90.629%
3984	FUJI OIL CO	0.004%	90.633%
3985	QINETIQ GROUP P	0.004%	90.638%
3986	K-REIT ASIA	0.004%	90.642%
3987	CONZZETA AG	0.004%	90.647%
3988	JD SPORTS FASHI	0.004%	90.651%
3989	AZZ INC COMMON STOCK USD1.0	0.004%	90.656%
3990	CRH (DUBLIN)	0.004%	90.660%
3991	TOAGOSEI CO LTD	0.004%	90.665%
3992	LTC PROPERTIES	0.004%	90.669%
3993	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	90.673%
3994	PEOPLE'S INSURA	0.004%	90.678%
3995	TOWER SEMICONDU	0.004%	90.682%
3996	STROER OUT-OF-H	0.004%	90.687%
3997	JAPAN LOGISTICS	0.004%	90.691%
3998	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	90.696%
3999	GOLDEN AGRI RES	0.004%	90.700%
4000	CHASE CORP COMMON STOCK USD.1	0.004%	90.704%
4001	APOLLO TYRES	0.004%	90.709%
4002	NCC AB-B	0.004%	90.713%
4003	MAPLETREE INDUS	0.004%	90.718%
4004	PNM RESOURCES I	0.004%	90.722%
4005	UTD DRUG	0.004%	90.726%
4006	GAIL INDIA LTD	0.004%	90.731%
4007	NAGACORP LTD	0.004%	90.735%
4008	OMNICELL INC COMMON STOCK USD.001	0.004%	90.740%
4009	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.004%	90.744%
4010	HISPANIA ACTIVO	0.004%	90.748%
4011	ASHMORE GROUP	0.004%	90.753%
4012	UNITI GROUP INC REIT USD.0001	0.004%	90.757%
4013	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	90.762%
4014	D'IETEREN TRADI	0.004%	90.766%
4015	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.004%	90.770%
4016	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	90.775%
4017	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	90.779%
4018	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	90.784%
4019	BRITVIC	0.004%	90.788%
4020	CAPELLA EDUCATI	0.004%	90.792%
4021	MARINE HARVEST	0.004%	90.797%
4022	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	90.801%
4023	DEAN FOODS CO COMMON STOCK USD.01	0.004%	90.805%
4024	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	90.810%
4025	KUEHNE & NAGEL	0.004%	90.814%
4026	AEROVIRONMENT I	0.004%	90.818%
4027	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.823%
4028	SOHO CHINA LTD	0.004%	90.827%
4029	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.832%
4030	CIELO SA	0.004%	90.836%
4031	NAGOYA RAILROAD	0.004%	90.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.845%
4033	TOKYU CORP	0.004%	90.849%
4034	DA OFFICE INV C	0.004%	90.853%
4035	BHP BILLITON LTD SPON ADR ADR	0.004%	90.858%
4036	OCI	0.004%	90.862%
4037	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	90.866%
4038	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	90.871%
4039	FLETCHER BUILDI	0.004%	90.875%
4040	LHC GROUP INC COMMON STOCK USD.01	0.004%	90.879%
4041	BANRISUL	0.004%	90.884%
4042	CONMED CORP COMMON STOCK USD.01	0.004%	90.888%
4043	FIBRIA CELULOSE	0.004%	90.892%
4044	BADGER METER INC COMMON STOCK USD1.0	0.004%	90.897%
4045	CD PROJEKT SA	0.004%	90.901%
4046	AMANO CORPORATI	0.004%	90.905%
4047	DERICHEBOURG	0.004%	90.909%
4048	CHINA PACIFIC I	0.004%	90.914%
4049	SINOTRANS LIMIT	0.004%	90.918%
4050	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	90.922%
4051	AVISTA CORP	0.004%	90.927%
4052	NOMURA RESEARCH	0.004%	90.931%
4053	EPLUS INC	0.004%	90.935%
4054	DON QUIJOTE	0.004%	90.940%
4055	AMC NETWORKS INC A COMMON STOCK	0.004%	90.944%
4056	SIEGFRIED HOLDI	0.004%	90.948%
4057	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.004%	90.952%
4058	DAIICHI KOSHO C	0.004%	90.957%
4059	NETWORK HEALTHC	0.004%	90.961%
4060	ARCADIS NV	0.004%	90.965%
4061	WOONGJIN COWAY	0.004%	90.970%
4062	AMERISAFE INC COMMON STOCK USD.01	0.004%	90.974%
4063	TOMY CO LTD	0.004%	90.978%
4064	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	90.982%
4065	DRILLISCH AG	0.004%	90.987%
4066	XPERI CORP COMMON STOCK USD.001	0.004%	90.991%
4067	AES CORP COMMON STOCK USD.01	0.004%	90.995%
4068	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	90.999%
4069	DOOSAN INFRACOR	0.004%	91.004%
4070	TOKYO GAS CO	0.004%	91.008%
4071	AIRPORTS OF THA	0.004%	91.012%
4072	GENUS PLC	0.004%	91.016%
4073	Denison Mines C	0.004%	91.021%
4074	BOBST GROUP AG	0.004%	91.025%
4075	GOEASY LTD	0.004%	91.029%
4076	VALORA HOLDING	0.004%	91.033%
4077	DENA CO LTD	0.004%	91.038%
4078	ST JOE CO/THE COMMON STOCK	0.004%	91.042%
4079	FUJITSU GENERAL	0.004%	91.046%
4080	OSG CORP	0.004%	91.050%
4081	CHINA AIRLINES	0.004%	91.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.059%
4083	KOREA LIFE INSU	0.004%	91.063%
4084	BRILLIANCE CHIN	0.004%	91.067%
4085	BANKINTER SA	0.004%	91.072%
4086	SEVEN BANK LTD.	0.004%	91.076%
4087	CENCOSUD SA	0.004%	91.080%
4088	HYUNDAI DS,NEW	0.004%	91.084%
4089	SIBANYE STILLWATER SPONS ADR ADR	0.004%	91.088%
4090	NOW INC COMMON STOCK USD.01	0.004%	91.093%
4091	NEOPOST	0.004%	91.097%
4092	PSP SWISS PROPE	0.004%	91.101%
4093	BIOCON	0.004%	91.105%
4094	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	91.109%
4095	TATNEFT PAO SPONSORED ADR ADR	0.004%	91.114%
4096	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.118%
4097	QANTAS AIRWAYS	0.004%	91.122%
4098	COM2US CORPORAT	0.004%	91.126%
4099	TERRENO REALTY CORP REIT USD.01	0.004%	91.130%
4100	MELCO INTERNATI	0.004%	91.135%
4101	SAVILLS PLC	0.004%	91.139%
4102	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	91.143%
4103	KANSAI ELEC POW	0.004%	91.147%
4104	HORIBA	0.004%	91.151%
4105	EQUATORIAL ENER	0.004%	91.156%
4106	DHX MEDIA LTD	0.004%	91.160%
4107	ROHTO PHARM	0.004%	91.164%
4108	CHINA COMMUNICA	0.004%	91.168%
4109	1ST SOURCE CORP COMMON STOCK	0.004%	91.172%
4110	JD.COM INC ADR ADR USD.00002	0.004%	91.177%
4111	MATERION CORP COMMON STOCK	0.004%	91.181%
4112	HSBC USA INC SR UNSECURED 08/20 2.75	0.004%	91.185%
4113	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	91.189%
4114	FOMENTO ECON ME	0.004%	91.193%
4115	ENTERPRISE INNS	0.004%	91.197%
4116	ITV PLC	0.004%	91.202%
4117	LUZERNER KTBK	0.004%	91.206%
4118	BELMOND LTD	0.004%	91.210%
4119	PIRAMAL ENTERPR	0.004%	91.214%
4120	CARSALES.COM LT	0.004%	91.218%
4121	LATAM AIRLINES	0.004%	91.222%
4122	YAMATAKE CORP Y	0.004%	91.227%
4123	CARA OPERATIONS	0.004%	91.231%
4124	SING AIRP TRM S	0.004%	91.235%
4125	AEON FINANCIAL	0.004%	91.239%
4126	SOHGO SECURITY	0.004%	91.243%
4127	SUMITOMO BAKELI	0.004%	91.247%
4128	ARVIND LTD	0.004%	91.251%
4129	TREND MICRO INC	0.004%	91.256%
4130	CHICAGO BRIDGE	0.004%	91.260%
4131	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	NEWS CORP CLASS B COMMON STOCK	0.004%	91.268%
4133	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.272%
4134	SHIGA BANK	0.004%	91.276%
4135	GRUPO ELEKTRA(N	0.004%	91.280%
4136	NIHON PARKERIZI	0.004%	91.285%
4137	ADVANCED	0.004%	91.289%
4138	DLF LIMITED	0.004%	91.293%
4139	AARHUSKARLSHAMN	0.004%	91.297%
4140	NORDEA BANK AB	0.004%	91.301%
4141	GPO FIN INBURSA	0.004%	91.305%
4142	HIGH LINER FOOD	0.004%	91.309%
4143	DELTIC TIMBER	0.004%	91.313%
4144	KCC CORP	0.004%	91.318%
4145	HEIDELBERGER DR	0.004%	91.322%
4146	DAIO PAPER CORP	0.004%	91.326%
4147	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.330%
4148	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	91.334%
4149	DIXONS CARPHONE	0.004%	91.338%
4150	JAMES RIVER GRO	0.004%	91.342%
4151	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	91.346%
4152	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	91.351%
4153	NIPPON HODO CO	0.004%	91.355%
4154	EMPRESAS COPEC	0.004%	91.359%
4155	KONINKLIJKE WES	0.004%	91.363%
4156	GENTING INTERNA	0.004%	91.367%
4157	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	91.371%
4158	NTHN STAR RES L	0.004%	91.375%
4159	ORKLA ASA	0.004%	91.379%
4160	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	91.383%
4161	KOREAN AIR LINE	0.004%	91.387%
4162	NACHI-FUJIKOSHI	0.004%	91.392%
4163	LINTEC CORP	0.004%	91.396%
4164	SA DES CEMENTS	0.004%	91.400%
4165	PROSIEBENSAT.1	0.004%	91.404%
4166	TAIWAN PAIHO	0.004%	91.408%
4167	LONG CHEN PAPER	0.004%	91.412%
4168	FIVE BELOW COMMON STOCK USD.01	0.004%	91.416%
4169	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.420%
4170	EFG INTERNATION	0.004%	91.424%
4171	EDELWEISS FIN S	0.004%	91.428%
4172	ENEA SA	0.004%	91.432%
4173	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	91.436%
4174	CHINA CINDA ASS	0.004%	91.440%
4175	ASHOK LEYLAND	0.004%	91.445%
4176	AWA BANK	0.004%	91.449%
4177	EXTERRAN CORP COMMON STOCK USD.01	0.004%	91.453%
4178	ARGAN INC COMMON STOCK USD.15	0.004%	91.457%
4179	TELKOM GROUP LT	0.004%	91.461%
4180	ACERINOX SA	0.004%	91.465%
4181	MERLIN ENTERTAI	0.004%	91.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	BANCOLOMBIA SA	0.004%	91.473%
4183	UNIT CORP	0.004%	91.477%
4184	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.481%
4185	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.485%
4186	CFE	0.004%	91.489%
4187	CANNAE HOLDINGS INC COMMON STOCK	0.004%	91.493%
4188	VIDRALA S.A.	0.004%	91.497%
4189	RATIONAL	0.004%	91.501%
4190	H.I.S.CO	0.004%	91.505%
4191	STRATASYS LTD	0.004%	91.510%
4192	ARROW ELECTRONI	0.004%	91.514%
4193	METRO AG	0.004%	91.518%
4194	MERRY ELECTRONI	0.004%	91.522%
4195	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.526%
4196	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.530%
4197	KELLY SERVICES	0.004%	91.534%
4198	ALEXANDERS INC	0.004%	91.538%
4199	SODEXHO ALLIANC	0.004%	91.542%
4200	GRAINCORP LTD	0.004%	91.546%
4201	JAPAN EXCELLENT	0.004%	91.550%
4202	HAITIAN INTL HL	0.004%	91.554%
4203	KAYABA INDUSTRY	0.004%	91.558%
4204	COEUR MINING IN	0.004%	91.562%
4205	TOYO INK MFG CO	0.004%	91.566%
4206	UNIPRES CORP.	0.004%	91.570%
4207	EDP RENOVAVEIS	0.004%	91.574%
4208	DAISHI BANK	0.004%	91.578%
4209	BHARAT HEAVY EL	0.004%	91.582%
4210	BHP BILLITON FI	0.004%	91.586%
4211	SWEDISH MATCH C	0.004%	91.590%
4212	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.594%
4213	BREMBO SPA	0.004%	91.598%
4214	AIR CHINA LTD	0.004%	91.602%
4215	CHUBU ELEC POWE	0.004%	91.606%
4216	DAVIDE CAMPARI-	0.004%	91.610%
4217	PARADE TECHNOLO	0.004%	91.614%
4218	MITSUBISHI LOGI	0.004%	91.618%
4219	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	91.622%
4220	MEIKO ELECTRONI	0.004%	91.626%
4221	HEALTHCARE SERV	0.004%	91.630%
4222	JSE LTD	0.004%	91.634%
4223	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	91.638%
4224	BOINGO WIRELESS INC COMMON STOCK	0.004%	91.642%
4225	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.646%
4226	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.650%
4227	AVANGRID INC COMMON STOCK USD.01	0.004%	91.654%
4228	CHINA AGRI-INDU	0.004%	91.658%
4229	DIALOG SEMICOND	0.004%	91.662%
4230	MABUCHI MOTOR C	0.004%	91.666%
4231	VIRTUSA CORP COMMON STOCK USD.01	0.004%	91.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	HIKMA PHARMACEU	0.004%	91.674%
4233	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.004%	91.678%
4234	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.682%
4235	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	91.686%
4236	ABIOMED INC COMMON STOCK USD.01	0.004%	91.690%
4237	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.694%
4238	E INK HOLDINGS	0.004%	91.697%
4239	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.004%	91.701%
4240	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	91.705%
4241	LONDOMETRIC PR	0.004%	91.709%
4242	DINEQUITY INC	0.004%	91.713%
4243	FABRINET	0.004%	91.717%
4244	ALUMINIUM CORP	0.004%	91.721%
4245	WONIK IPS CO LT	0.004%	91.725%
4246	BHARTI INFRA TEL	0.004%	91.729%
4247	BANK MILLENIUM	0.004%	91.733%
4248	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.737%
4249	ANDRITZ AG	0.004%	91.741%
4250	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	91.745%
4251	SINGAPORE PRESS	0.004%	91.749%
4252	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.753%
4253	WEIGHT WATCHERS INTL INC COMMON STOCK	0.004%	91.757%
4254	VEON LTD ADR	0.004%	91.761%
4255	MAPLETREE LOGIS	0.004%	91.764%
4256	MATSUMOTOKIYOSH	0.004%	91.768%
4257	BALKRISHNA INDS	0.004%	91.772%
4258	TAIWAN SEMICOND	0.004%	91.776%
4259	L&T FINANCE HOL	0.004%	91.780%
4260	DEUTSCHE PFANDB	0.004%	91.784%
4261	EVERTZ TECHNOLO	0.004%	91.788%
4262	ASIANA AIRLINES	0.004%	91.792%
4263	BLACKBAUD INC	0.004%	91.796%
4264	IMAX CORP	0.004%	91.800%
4265	LATAM AIRLINES GROUP SP ADR ADR	0.004%	91.804%
4266	J.C. PENNEY CO INC COMMON STOCK USD.5	0.004%	91.808%
4267	HOCHTIEF AG	0.004%	91.811%
4268	PGT INC	0.004%	91.815%
4269	AKER ASA	0.004%	91.819%
4270	VALE SA SP ADR WHEN ISSUED ADR	0.004%	91.823%
4271	HAW PAR CORP LT	0.004%	91.827%
4272	FUYO GENERAL LE	0.004%	91.831%
4273	AMUNDI SA	0.004%	91.835%
4274	PAZ OIL CO LTD	0.004%	91.839%
4275	POWER FINANCE C	0.004%	91.843%
4276	SILTRONIC AG	0.004%	91.847%
4277	HITACHI TRNSPT	0.004%	91.851%
4278	MEIJI HOLDINGS	0.004%	91.854%
4279	WACKER CONSTRUC	0.004%	91.858%
4280	TAIWAN HON CHUA	0.004%	91.862%
4281	MORINAGA & CO	0.004%	91.866%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	JBS SA	0.004%	91.870%
4283	DFDS A/S	0.004%	91.874%
4284	FIRST PACIFIC C	0.004%	91.878%
4285	APA GROUP	0.004%	91.882%
4286	DIASORIN SPA EU	0.004%	91.886%
4287	WEST JAPAN RAIL	0.004%	91.889%
4288	VERBUND AG	0.004%	91.893%
4289	LIBERTY HLDGS	0.004%	91.897%
4290	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.901%
4291	BUREAU VERITAS	0.004%	91.905%
4292	GRAY TELEVISION INC COMMON STOCK	0.004%	91.909%
4293	MAPLETREE GREAT	0.004%	91.913%
4294	HINDUSTAN PETRO	0.004%	91.917%
4295	MORI TRUST SOGO	0.004%	91.920%
4296	SHINSEI BANK	0.004%	91.924%
4297	YAMADA DENKI CO	0.004%	91.928%
4298	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.004%	91.932%
4299	KNOLL INC COMMON STOCK USD.01	0.004%	91.936%
4300	CATHAY PACIFIC	0.004%	91.940%
4301	TENAGA NASIONL	0.004%	91.944%
4302	AICA KOGYO CO	0.004%	91.947%
4303	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.951%
4304	SARAS SPA	0.004%	91.955%
4305	GRAND PACIF PET	0.004%	91.959%
4306	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	91.963%
4307	SAPURAKENCANA P	0.004%	91.967%
4308	SAN IN GODO BAN	0.004%	91.970%
4309	HITACHI HIGH-TE	0.004%	91.974%
4310	SFS GROUP AG	0.004%	91.978%
4311	SHOPPING CENTRE	0.004%	91.982%
4312	SPORTS DIRECT I	0.004%	91.986%
4313	AGREE REALTY CORP REIT USD.0001	0.004%	91.990%
4314	BAJAJ FINANCE L	0.004%	91.994%
4315	INVINCIBLE INVE	0.004%	91.997%
4316	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	92.001%
4317	MALAYSIA AIRPOR	0.004%	92.005%
4318	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	92.009%
4319	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	92.013%
4320	TUPRAS-TURKIYE	0.004%	92.017%
4321	SCRIPPS NETWORK	0.004%	92.020%
4322	ASTRONICS CORP COMMON STOCK USD.01	0.004%	92.024%
4323	QUARTERHILL INC	0.004%	92.028%
4324	ITEQ CORP	0.004%	92.032%
4325	TOYOTA BOSHOKU	0.004%	92.036%
4326	HALFORDS GROUP	0.004%	92.039%
4327	NIPPON SEIKI CO	0.004%	92.043%
4328	BOLSAS Y MERCAD	0.004%	92.047%
4329	TOTVS SA	0.004%	92.051%
4330	FP CORP	0.004%	92.055%
4331	LION CORP	0.004%	92.059%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	KEIYO BANK	0.004%	92.062%
4333	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	92.066%
4334	WORKSPACE GROUP	0.004%	92.070%
4335	JUST ENERGY GROUP INC COMMON STOCK	0.004%	92.074%
4336	INTRUM JUSTITIA	0.004%	92.078%
4337	INNOVIVA INC COMMON STOCK	0.004%	92.081%
4338	ALMACENES EXITO	0.004%	92.085%
4339	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	92.089%
4340	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	92.093%
4341	COMSYS HOLDINGS	0.004%	92.096%
4342	AVICHINA INDUST	0.004%	92.100%
4343	TECAN AG	0.004%	92.104%
4344	FUJI MACHINE MF	0.004%	92.108%
4345	CHEUNG KONG INF	0.004%	92.112%
4346	A2 MILK CO LTD	0.004%	92.115%
4347	PROMOTORA Y OPE	0.004%	92.119%
4348	DISTRIBUIDORA I	0.004%	92.123%
4349	BTG PLC	0.004%	92.127%
4350	GPO CATALANA OC	0.004%	92.130%
4351	AEON REIT INVES	0.004%	92.134%
4352	EICHER MOTORS	0.004%	92.138%
4353	INDUSTRIAS PENO	0.004%	92.142%
4354	EMMI AG	0.004%	92.145%
4355	UNIPETROL	0.004%	92.149%
4356	DAETWYLER HOLDI	0.004%	92.153%
4357	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	92.157%
4358	MAHINDRA & MAHI	0.004%	92.160%
4359	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.164%
4360	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	92.168%
4361	SONAE, S.G.P.S.	0.004%	92.172%
4362	SANKYO CO LTD	0.004%	92.175%
4363	ASIA CEMENT	0.004%	92.179%
4364	KONINKLIJKE BAM	0.004%	92.183%
4365	DIEBOLD INC	0.004%	92.187%
4366	REALTEK SEMICON	0.004%	92.190%
4367	US CONCRETE INC COMMON STOCK USD.001	0.004%	92.194%
4368	BR MALLS PARTIC	0.004%	92.198%
4369	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	92.202%
4370	CHINA LIFE INS	0.004%	92.205%
4371	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.209%
4372	HANNSTAR DISPLA	0.004%	92.213%
4373	RYOSAN CO	0.004%	92.217%
4374	CHINA STHN AIRL	0.004%	92.220%
4375	PRIMAX ELECTRON	0.004%	92.224%
4376	AIR NEW ZEALAND	0.004%	92.228%
4377	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	92.231%
4378	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	92.235%
4379	TRUEBLUE INC COMMON STOCK	0.004%	92.239%
4380	SMILES FIDELIDA	0.004%	92.243%
4381	SYNTEL INC COMMON STOCK	0.004%	92.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	ASM PACIFIC TEC	0.004%	92.250%
4383	GLATFELTER(PH)C	0.004%	92.254%
4384	IPSOS	0.004%	92.257%
4385	EDION CORP	0.004%	92.261%
4386	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	92.265%
4387	TOMTOM NV	0.004%	92.269%
4388	PARADISE CO	0.004%	92.272%
4389	HOME PRODUCT CE	0.004%	92.276%
4390	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	92.280%
4391	CHINA RESOURCES	0.004%	92.283%
4392	ROUND ONE CORP	0.004%	92.287%
4393	RIO TINTO PLC	0.004%	92.291%
4394	SCORPIO TANKERS	0.004%	92.294%
4395	OBARA CORP	0.004%	92.298%
4396	HTC CORP COMMON	0.004%	92.302%
4397	CANWEL BUILDING	0.004%	92.306%
4398	ASSECO POLAND S	0.004%	92.309%
4399	FINECOBANK BANC	0.004%	92.313%
4400	NCC LTD/INDIA	0.004%	92.317%
4401	INCYTE PHARMACE	0.004%	92.320%
4402	YIT OYJ	0.004%	92.324%
4403	DAEWOO SECURITI	0.004%	92.328%
4404	TOHO HOLDINGS C	0.004%	92.331%
4405	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	92.335%
4406	WEIS MARKETS IN	0.004%	92.339%
4407	SCRIPPS(EW)CO(N	0.004%	92.342%
4408	CITY DEVELOPMEN	0.004%	92.346%
4409	CHINA EVERBRIGH	0.004%	92.350%
4410	FRUTAROM	0.004%	92.353%
4411	KADANT INC COMMON STOCK USD.01	0.004%	92.357%
4412	EMAMI LTD	0.004%	92.361%
4413	COHU INC COMMON STOCK USD1.0	0.004%	92.364%
4414	ONWARD KASHIYAM	0.004%	92.368%
4415	SAWAI PHARM CO	0.004%	92.372%
4416	VIRGIN MONEY HL	0.004%	92.375%
4417	KITE REALTY GROUP TRUST REIT USD.01	0.004%	92.379%
4418	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	92.383%
4419	SANOMA OYJ	0.004%	92.386%
4420	MIZRAHI TEFAHOT	0.004%	92.390%
4421	MORGAN ADVANCE	0.004%	92.394%
4422	ALM. BRAND	0.004%	92.397%
4423	TOPRE CORPORATI	0.004%	92.401%
4424	HORIZON NORTH L	0.004%	92.405%
4425	WHARF(HLDGS)	0.004%	92.408%
4426	BLACKPEARL RESO	0.004%	92.412%
4427	KIYO BANK	0.004%	92.416%
4428	FAIRFAX MEDIA L	0.004%	92.419%
4429	EMBRAER SA SPON ADR ADR	0.004%	92.423%
4430	MITSUI ENG&SHIP	0.004%	92.426%
4431	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	92.430%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	SERIA CO LTD	0.004%	92.434%
4433	AF AB	0.004%	92.437%
4434	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.441%
4435	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	92.445%
4436	INFINERA CORP	0.004%	92.448%
4437	OAO ROSNEFT OIL	0.004%	92.452%
4438	WR GRACE + CO COMMON STOCK USD.01	0.004%	92.455%
4439	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	92.459%
4440	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	92.463%
4441	HYUNDAI DEVELOP	0.004%	92.466%
4442	TELENET GROUP H	0.004%	92.470%
4443	AIMIA INC	0.004%	92.473%
4444	RELIANCE INDS-S	0.004%	92.477%
4445	CHINA RAILWAY C	0.004%	92.481%
4446	SLIGRO FOOD GRO	0.004%	92.484%
4447	COCA-COLA WEST	0.004%	92.488%
4448	LAKELAND BANCORP INC COMMON STOCK	0.004%	92.492%
4449	NICHIAS CORP	0.004%	92.495%
4450	HUNTING PLC	0.004%	92.499%
4451	MITCHELLS & BUT	0.004%	92.502%
4452	WELBILT INC COMMON STOCK USD.01	0.004%	92.506%
4453	ASSURA PLC	0.004%	92.510%
4454	TOKYU REIT INC	0.004%	92.513%
4455	MGP INGREDIENTS INC COMMON STOCK	0.004%	92.517%
4456	TISCO FINANCIAL	0.004%	92.520%
4457	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	92.524%
4458	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	92.527%
4459	MARSHALLS PLC	0.004%	92.531%
4460	SKYWORTH DIGITA	0.004%	92.535%
4461	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	92.538%
4462	HYUNDAI HEAVY I	0.004%	92.542%
4463	BCO SANTANDER-C	0.004%	92.545%
4464	SHIMA SEIKI MFG	0.004%	92.549%
4465	SWATCH GROUP AG	0.004%	92.553%
4466	HOMESTREET INC COMMON STOCK	0.004%	92.556%
4467	HYSAN DEVELOPME	0.004%	92.560%
4468	ESSENTRA PLC	0.004%	92.563%
4469	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	92.567%
4470	TF ADNUBUSTRADO	0.004%	92.570%
4471	LCY CHEMICAL CO	0.004%	92.574%
4472	MYTILINEOS	0.004%	92.578%
4473	GROUPE FNAC	0.004%	92.581%
4474	HEICO CORP	0.004%	92.585%
4475	GAMUDA BERHAD	0.004%	92.588%
4476	FAR EASTONE TEL	0.004%	92.592%
4477	BANCO SANTANDER	0.004%	92.595%
4478	MERCK & CO INC	0.004%	92.599%
4479	EBRO FOODS SA	0.004%	92.603%
4480	MISUMI CORPORAT	0.004%	92.606%
4481	AMOREPACIFIC GR	0.004%	92.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	NORTHAM PLATINU	0.004%	92.613%
4483	RATOS AB-B SHS	0.004%	92.617%
4484	STOCK YARDS BANCORP INC COMMON STOCK	0.004%	92.620%
4485	ANGANG NEW STEE	0.004%	92.624%
4486	NIHON M&A CENTE	0.004%	92.627%
4487	MRV ENGENHARIA	0.004%	92.631%
4488	ANDREW PELLER-A	0.004%	92.634%
4489	TATA POWER CO L	0.004%	92.638%
4490	FIRST BANCORP/NC COMMON STOCK	0.004%	92.642%
4491	SACYR SA	0.004%	92.645%
4492	CARDTRONICS PLC	0.004%	92.649%
4493	ADVANTEST	0.004%	92.652%
4494	CAPITAL & COUNT	0.004%	92.656%
4495	PORT OF TAURANG	0.004%	92.659%
4496	KINDEN CORPORAT	0.004%	92.663%
4497	SUPERGROUP PLC	0.004%	92.666%
4498	AIRTAC INTERNAT	0.004%	92.670%
4499	HAPAG-LLOYD AG	0.004%	92.673%
4500	TOYO SUISAN KAI	0.004%	92.677%
4501	INDAH KIAT PULP	0.004%	92.680%
4502	TOKYO SEIMITSU	0.004%	92.684%
4503	HYUNDAI WIA COR	0.004%	92.688%
4504	ODAKYU ELEC RLW	0.004%	92.691%
4505	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	92.695%
4506	MERITOR INC COMMON STOCK USD1.0	0.004%	92.698%
4507	MARSTON'S PLC	0.004%	92.702%
4508	COMFORTDELGRO C	0.004%	92.705%
4509	TRICO BANCSHARES COMMON STOCK	0.004%	92.709%
4510	TURKIYE VAKIFLA	0.004%	92.712%
4511	SHUI ON LAND LT	0.004%	92.716%
4512	BAJAJ AUTO	0.004%	92.719%
4513	PRESS METAL ALU	0.004%	92.723%
4514	CROWN LTD.	0.004%	92.726%
4515	RAMSAY HEALTH C	0.004%	92.730%
4516	YAMATO KOGYO CO	0.004%	92.733%
4517	GALLIFORD TRY P	0.004%	92.737%
4518	RELO HOLDINGS I	0.004%	92.740%
4519	HEALTH AND HAPP	0.004%	92.744%
4520	GRIFFON CORP COMMON STOCK USD.25	0.004%	92.747%
4521	FINNAIR	0.004%	92.751%
4522	FOXCONN INTERNA	0.004%	92.754%
4523	CIMPRESS NV	0.004%	92.758%
4524	KING YUAN ELECT	0.004%	92.761%
4525	SAFESTORE HOLDI	0.004%	92.765%
4526	MACQUARIE KOREA	0.004%	92.768%
4527	MILLENNIUM&COPT	0.004%	92.772%
4528	KOREAN REINSURA	0.004%	92.775%
4529	TOKAI TOKYO SEC	0.004%	92.779%
4530	FIDESA	0.003%	92.782%
4531	ST GALLER KTBK	0.003%	92.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	FLIGHT CENTRE L	0.003%	92.789%
4533	CANON MARKETING	0.003%	92.793%
4534	AUTONEUM HOLDIN	0.003%	92.796%
4535	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	92.800%
4536	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	92.803%
4537	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	92.807%
4538	BLUCORA INC COMMON STOCK USD.0001	0.003%	92.810%
4539	AOZORA BANK	0.003%	92.814%
4540	ECONOCOM GROUP	0.003%	92.817%
4541	SAMSUNG C&T COR	0.003%	92.821%
4542	TRIGANO	0.003%	92.824%
4543	SHINMAYWA INDS	0.003%	92.828%
4544	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	92.831%
4545	TENNANT CO	0.003%	92.835%
4546	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	92.838%
4547	SIAM CEMENT PCL	0.003%	92.842%
4548	JAIN IRRIGATION	0.003%	92.845%
4549	SHIP HEALTHCARE	0.003%	92.849%
4550	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	92.852%
4551	MONEYSUPERMARKE	0.003%	92.856%
4552	ASAHI INTECC CO	0.003%	92.859%
4553	IWATANI INTL CO	0.003%	92.862%
4554	HYAKUGO BANK(10	0.003%	92.866%
4555	DURATEX SA	0.003%	92.869%
4556	PIGEON CORP	0.003%	92.873%
4557	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	92.876%
4558	ITC LTD	0.003%	92.880%
4559	MERCER INTL INC	0.003%	92.883%
4560	HOKKOKU BANK	0.003%	92.887%
4561	OUTOTEC OYJ	0.003%	92.890%
4562	HAITONG SECURIT	0.003%	92.894%
4563	ORSTED A/S	0.003%	92.897%
4564	TOKAI RIKAI CO	0.003%	92.901%
4565	BERKSHIRE HAT E	0.003%	92.904%
4566	MAKITA CORP	0.003%	92.907%
4567	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	92.911%
4568	ANIMA HOLDING S	0.003%	92.914%
4569	KING'S TOWN BAN	0.003%	92.918%
4570	CBIZ INC COMMON STOCK USD.01	0.003%	92.921%
4571	MAXLINEAR INC COMMON STOCK	0.003%	92.925%
4572	SURUGA BANK	0.003%	92.928%
4573	BAJAJ AUTO LTD	0.003%	92.932%
4574	ABAXIS INC COMMON STOCK	0.003%	92.935%
4575	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	92.938%
4576	TATUNG	0.003%	92.942%
4577	KUMAGAI GUMI CO	0.003%	92.945%
4578	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	92.949%
4579	VISUAL PHOTONIC	0.003%	92.952%
4580	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	92.956%
4581	EURONAV SA	0.003%	92.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	EXACT SCIENCES	0.003%	92.962%
4583	WIENER STAEDTIS	0.003%	92.966%
4584	WOORI INVESTMEN	0.003%	92.969%
4585	INVESTEC LIMITE	0.003%	92.973%
4586	ITAU UNIBANCO H	0.003%	92.976%
4587	ORANGE SPON ADR ADR	0.003%	92.980%
4588	IREN SPA	0.003%	92.983%
4589	ULTRAPAR PARTIC	0.003%	92.986%
4590	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	92.990%
4591	RINGKJOEBING LA	0.003%	92.993%
4592	OUTFRONT MEDIA INC REIT USD.01	0.003%	92.997%
4593	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	93.000%
4594	CITIC SECURITIE	0.003%	93.003%
4595	SKC CO	0.003%	93.007%
4596	YANZHOU COAL MI	0.003%	93.010%
4597	HEXPOL AB	0.003%	93.014%
4598	KLOECKNER & CO	0.003%	93.017%
4599	GREENTOWN CHINA	0.003%	93.020%
4600	TAKARA SHUZO CO	0.003%	93.024%
4601	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.027%
4602	CALTEX AUSTRALI	0.003%	93.031%
4603	SANDS CHINA LTD	0.003%	93.034%
4604	CAP SA	0.003%	93.037%
4605	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.041%
4606	FIELMANN AG	0.003%	93.044%
4607	LYDALL INC COMMON STOCK USD.1	0.003%	93.047%
4608	BJ S RESTAURANTS INC COMMON STOCK	0.003%	93.051%
4609	TODA CORP	0.003%	93.054%
4610	ERAMET	0.003%	93.058%
4611	GIANT MFG CO	0.003%	93.061%
4612	FUKUYAMA TRANSP	0.003%	93.064%
4613	CARETRUST REIT INC REIT USD.01	0.003%	93.068%
4614	JUBILANT LIFE S	0.003%	93.071%
4615	ESPRIT HOLDINGS	0.003%	93.074%
4616	FABEGE AB	0.003%	93.078%
4617	OSAKA GAS CO	0.003%	93.081%
4618	BARITO PAC TBK	0.003%	93.085%
4619	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.088%
4620	EVA AIRWAYS	0.003%	93.091%
4621	DUZONBIZON CO L	0.003%	93.095%
4622	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.098%
4623	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.101%
4624	OKUMURA CORP	0.003%	93.105%
4625	KOLON INDUSTRIE	0.003%	93.108%
4626	GUANGDONG INVES	0.003%	93.111%
4627	SHANGHAI PHARMA	0.003%	93.115%
4628	COSMAX INC	0.003%	93.118%
4629	HILL & SMITH HL	0.003%	93.121%
4630	TOKYO OHKA KOGY	0.003%	93.125%
4631	YAMAZAKI BAKING	0.003%	93.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	PT TAMBANG BATU	0.003%	93.131%
4633	PREMIER INVESTM	0.003%	93.135%
4634	FCC CO LTD	0.003%	93.138%
4635	HULIC REIT INC	0.003%	93.141%
4636	SAN MIGUEL CORP	0.003%	93.145%
4637	DIAMOND OFFSHOR	0.003%	93.148%
4638	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.003%	93.152%
4639	INTERRENT REAL	0.003%	93.155%
4640	SHIMADZU CORP	0.003%	93.158%
4641	DATATEC	0.003%	93.162%
4642	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	93.165%
4643	CHAROEN PKPD-FG	0.003%	93.168%
4644	COLOPLAST AS	0.003%	93.171%
4645	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.175%
4646	NIPPON SHOKUBAI	0.003%	93.178%
4647	MITIE GROUP	0.003%	93.181%
4648	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.185%
4649	ENTERCOM COMMUN	0.003%	93.188%
4650	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.191%
4651	DUSKIN CO LTD	0.003%	93.195%
4652	NIHON UNISYS	0.003%	93.198%
4653	MONCLER SPA	0.003%	93.201%
4654	MINMETALS RES	0.003%	93.205%
4655	ILIAD	0.003%	93.208%
4656	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	93.211%
4657	RYOHIN KEIKAKU	0.003%	93.214%
4658	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.218%
4659	GOLD FIELDS LTD	0.003%	93.221%
4660	PRESIDENT CHAIN	0.003%	93.224%
4661	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.228%
4662	GIMV NV	0.003%	93.231%
4663	JENOPTIK AG	0.003%	93.234%
4664	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.237%
4665	DAH SING FINANC	0.003%	93.241%
4666	DAH SING BANKIN	0.003%	93.244%
4667	ATEA ASA	0.003%	93.247%
4668	ENCE ENERGIA	0.003%	93.250%
4669	BANG & OLUFSEN	0.003%	93.254%
4670	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.257%
4671	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.260%
4672	INDO TAMBANGRAY	0.003%	93.264%
4673	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.267%
4674	CHIN-POON INDL	0.003%	93.270%
4675	IMPLENIA AG	0.003%	93.273%
4676	ENEL CHILE SA ADR ADR	0.003%	93.277%
4677	ALPINE ELECTRON	0.003%	93.280%
4678	ALLIANCE FINANC	0.003%	93.283%
4679	COMPUTACENTER P	0.003%	93.286%
4680	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.290%
4681	PIONEER FOODS L	0.003%	93.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	THAI MILITARY B	0.003%	93.296%
4683	JAPAN RENTAL HO	0.003%	93.299%
4684	KOREA ZINC	0.003%	93.303%
4685	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.306%
4686	KINTETSU CORP	0.003%	93.309%
4687	SCANA CORP COMMON STOCK	0.003%	93.312%
4688	CHIYODA CORP	0.003%	93.316%
4689	TONGAAT-HULETT	0.003%	93.319%
4690	INDUSTRIAL & IN	0.003%	93.322%
4691	MEGMILK SNOW BR	0.003%	93.325%
4692	TEC CORPORATION	0.003%	93.329%
4693	LG PHILIPS LCD	0.003%	93.332%
4694	ANDERSONS INC/THE COMMON STOCK	0.003%	93.335%
4695	SPARTANNASH CO COMMON STOCK	0.003%	93.338%
4696	TAG TEGERNSEE I	0.003%	93.342%
4697	BRASKEM SA	0.003%	93.345%
4698	TELEFONICA DEUT	0.003%	93.348%
4699	NORTH PACIFIC B	0.003%	93.351%
4700	SHIONOGI & CO	0.003%	93.355%
4701	GROUPON INC COMMON STOCK USD.0001	0.003%	93.358%
4702	ASCOM HOLDING A	0.003%	93.361%
4703	HARGREAVES LANS	0.003%	93.364%
4704	ITOHAM YONEKYU	0.003%	93.367%
4705	CKD CORP	0.003%	93.371%
4706	KAP IND HLDG LT	0.003%	93.374%
4707	PUNJAB NATIONAL	0.003%	93.377%
4708	PZ CUSSONS PLC	0.003%	93.380%
4709	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	93.384%
4710	MRF LTD	0.003%	93.387%
4711	COPPER MTN MNG	0.003%	93.390%
4712	TSINGTAO BREWER	0.003%	93.393%
4713	SYSMEX CORP	0.003%	93.396%
4714	MUSASHINO BANK	0.003%	93.400%
4715	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.403%
4716	PETKIM	0.003%	93.406%
4717	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.409%
4718	APOLLO HOSPITAL	0.003%	93.412%
4719	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.416%
4720	UTD ENGINEERS	0.003%	93.419%
4721	CHINA OILFIELD	0.003%	93.422%
4722	BANREGIO GRUPO	0.003%	93.425%
4723	NEWRIVER REIT P	0.003%	93.428%
4724	ITALGAS SPA	0.003%	93.432%
4725	RYMAN HEALTHCAR	0.003%	93.435%
4726	CORVEL CORP COMMON STOCK USD.0001	0.003%	93.438%
4727	HINDUSTAN LEVER	0.003%	93.441%
4728	BEFIMMO SCA	0.003%	93.444%
4729	HENKEL KGAA-BEA	0.003%	93.448%
4730	SOCIETE BIC SA	0.003%	93.451%
4731	BANCO DE CHILE ADR ADR	0.003%	93.454%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	CRAY INC COMMON STOCK USD.01	0.003%	93.457%
4733	KRONES AG	0.003%	93.460%
4734	Rocky Mountain	0.003%	93.464%
4735	YANGARRA RESOUR	0.003%	93.467%
4736	SCHNITZER STEEL	0.003%	93.470%
4737	SPX CORP COMMON STOCK USD.01	0.003%	93.473%
4738	OKAMURA CORP	0.003%	93.476%
4739	PANALPINA WELT	0.003%	93.479%
4740	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.483%
4741	CHINA COAL ENER	0.003%	93.486%
4742	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.489%
4743	RHONE-KLINIKUM	0.003%	93.492%
4744	DCM JAPAN HOLDI	0.003%	93.495%
4745	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.498%
4746	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.501%
4747	TSUBAKIMOTO CHA	0.003%	93.505%
4748	NN INC COMMON STOCK USD.01	0.003%	93.508%
4749	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	93.511%
4750	XINYI SOLAR HOL	0.003%	93.514%
4751	ASATSU INC	0.003%	93.517%
4752	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.520%
4753	AEGION CORP COMMON STOCK USD.01	0.003%	93.523%
4754	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.527%
4755	ANSALDO STS SPA	0.003%	93.530%
4756	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.533%
4757	JC DECAUX SA	0.003%	93.536%
4758	AVEVA GROUP PLC	0.003%	93.539%
4759	BONDUELLE SCA	0.003%	93.542%
4760	AUROBINDO PHARM	0.003%	93.545%
4761	STORNOWAY DIAMO	0.003%	93.549%
4762	SQUARE ENIX HOL	0.003%	93.552%
4763	ALIOR BANK SA	0.003%	93.555%
4764	FIRST INTER BK	0.003%	93.558%
4765	GIGABYTE TECHNO	0.003%	93.561%
4766	BWP TRUST	0.003%	93.564%
4767	SPAR NORD BANK	0.003%	93.567%
4768	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	93.570%
4769	IPSEN	0.003%	93.573%
4770	SINOPEC SHANGHA	0.003%	93.577%
4771	TOMONY HOLDINGS	0.003%	93.580%
4772	KELLER GROUP	0.003%	93.583%
4773	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	93.586%
4774	TIM PARTICIPA	0.003%	93.589%
4775	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.592%
4776	INDIA INFOLINE	0.003%	93.595%
4777	OKASAN SECURITI	0.003%	93.598%
4778	DR REDDYS LABS	0.003%	93.602%
4779	CIE AUTOMOTIVE	0.003%	93.605%
4780	TAL EDUCATION GROUP ADR ADR	0.003%	93.608%
4781	SPAREBANK 1 SR	0.003%	93.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	NEXON CO LTD	0.003%	93.614%
4783	PROSEGUR CIA DE	0.003%	93.617%
4784	DAILY MAIL&GEN	0.003%	93.620%
4785	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	93.623%
4786	CHINA ZHONGWANG	0.003%	93.626%
4787	PREMIER INVESTM	0.003%	93.629%
4788	AXCELIS TECHNOL	0.003%	93.632%
4789	AUSNET SERVICES	0.003%	93.636%
4790	POLY HONG KONG	0.003%	93.639%
4791	PETROCHINA COMP	0.003%	93.642%
4792	UNILEVER NV	0.003%	93.645%
4793	CHINA SYNTH RUB	0.003%	93.648%
4794	HYPERMARCAS SA	0.003%	93.651%
4795	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.654%
4796	RINNAI CORP	0.003%	93.657%
4797	NIPPON STEEL	0.003%	93.660%
4798	COLGATE-PALM (I	0.003%	93.663%
4799	FOXCONN TECHNOL	0.003%	93.666%
4800	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.669%
4801	TOBU RAILWAY CO	0.003%	93.673%
4802	RAKUTEN INC	0.003%	93.676%
4803	FORTINET INC	0.003%	93.679%
4804	CUMMINS INDIA	0.003%	93.682%
4805	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.685%
4806	JUROKU BANK	0.003%	93.688%
4807	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.691%
4808	PHARMERICA CORP COMMON STOCK USD.01	0.003%	93.694%
4809	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.697%
4810	TELECOM ITALIA	0.003%	93.700%
4811	AZIMUT HOLDING	0.003%	93.703%
4812	WT MICROELECTRO	0.003%	93.706%
4813	VTB BANK(JSC)	0.003%	93.709%
4814	TERANGA GOLD CO	0.003%	93.713%
4815	LEROY SEAFOOD G	0.003%	93.716%
4816	YUZHOU PROPERTI	0.003%	93.719%
4817	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.722%
4818	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.725%
4819	KOMERI CO	0.003%	93.728%
4820	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.731%
4821	SIMPLO TECHNOLO	0.003%	93.734%
4822	JERONIMO MARTIN	0.003%	93.737%
4823	ORGANIZACI SORI	0.003%	93.740%
4824	KFORCE INC COMMON STOCK USD.01	0.003%	93.743%
4825	VALOR CO LTD	0.003%	93.746%
4826	CARGOJET INC.	0.003%	93.749%
4827	KANEMATSU CORP	0.003%	93.752%
4828	SAMSUNG FINE CH	0.003%	93.755%
4829	VANGUARD INTL S	0.003%	93.758%
4830	HEMFOSA FASTIGH	0.003%	93.761%
4831	TURKIYE HALK	0.003%	93.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	NANYA TECHNOLOG	0.003%	93.767%
4833	SAF-HOLLAND SA	0.003%	93.771%
4834	DAIRY CREST GRO	0.003%	93.774%
4835	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.777%
4836	STARTS CORP INC	0.003%	93.780%
4837	MASSMART HOLDIN	0.003%	93.783%
4838	CAPCOM CO	0.003%	93.786%
4839	WESTPAC BANKING	0.003%	93.789%
4840	FUFENG GROUP LT	0.003%	93.792%
4841	COFACE SA	0.003%	93.795%
4842	INTERCONTINENTA	0.003%	93.798%
4843	AGFA GEVAERT NV	0.003%	93.801%
4844	JB HI-FI	0.003%	93.804%
4845	BRAIT SA	0.003%	93.807%
4846	PZU GR	0.003%	93.810%
4847	FRESNILLO PLC	0.003%	93.813%
4848	KIMBERLY CLARK	0.003%	93.816%
4849	SCANSOURCE INC COMMON STOCK	0.003%	93.819%
4850	TARKETT SA	0.003%	93.822%
4851	SANYO DENKI CO	0.003%	93.825%
4852	MELEXIS	0.003%	93.828%
4853	SEVEN GROUP HLD	0.003%	93.831%
4854	BANK DANAMON PT	0.003%	93.834%
4855	CHARTER HALL	0.003%	93.837%
4856	CHINA ZHEGTONG	0.003%	93.840%
4857	JOY CITY PROPER	0.003%	93.843%
4858	NINE ENTERTAINM	0.003%	93.846%
4859	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	93.849%
4860	KANDENKO CO	0.003%	93.852%
4861	SINOTRUK HONG K	0.003%	93.855%
4862	JUBLIANT FOODWO	0.003%	93.858%
4863	HAMBORNER AG	0.003%	93.861%
4864	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.864%
4865	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.867%
4866	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.870%
4867	SHIP FINANCE IN	0.003%	93.873%
4868	SEIBU HOLDINGS	0.003%	93.876%
4869	JAPAN AVIATN EL	0.003%	93.879%
4870	SUNTORY BEVERAG	0.003%	93.882%
4871	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.885%
4872	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	93.888%
4873	F E CONSORTM IN	0.003%	93.891%
4874	SEVERSTAL GDR REG S GDR	0.003%	93.894%
4875	SYDNEY AIRPORT	0.003%	93.897%
4876	OGAKI KYORITSU	0.003%	93.900%
4877	NET ONE SYSTEMS	0.003%	93.903%
4878	MONMOUTH REAL E	0.003%	93.906%
4879	VTECH HLDGS	0.003%	93.909%
4880	ALFRESA HOLDING	0.003%	93.912%
4881	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	93.915%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	FORTUNE REIT	0.003%	93.918%
4883	ROBINSONS LAND	0.003%	93.921%
4884	AECI	0.003%	93.924%
4885	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.003%	93.927%
4886	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.930%
4887	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	93.933%
4888	ORTHOFIX INTL N	0.003%	93.936%
4889	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.939%
4890	CHINA RAILWAY G	0.003%	93.942%
4891	Ayala Land Inc	0.003%	93.945%
4892	MAANSHAN IRON &	0.003%	93.948%
4893	STONERIDGE INC COMMON STOCK	0.003%	93.951%
4894	AAON INC COMMON STOCK USD.004	0.003%	93.954%
4895	INDUSTRIAS CH S	0.003%	93.957%
4896	DEUTZ AG	0.003%	93.960%
4897	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.963%
4898	JM FINANCIAL	0.003%	93.966%
4899	HAP SENG CONSOL	0.003%	93.968%
4900	TURK SISE VE CA	0.003%	93.971%
4901	UPC TECHNOLOGY	0.003%	93.974%
4902	KEMET CORP	0.003%	93.977%
4903	KYORITSU MAINTE	0.003%	93.980%
4904	GUARDIAN CAP GR	0.003%	93.983%
4905	ORION CORP/REPU	0.003%	93.986%
4906	SUMITOMO WAREHO	0.003%	93.989%
4907	AUTODESK INC	0.003%	93.992%
4908	IMMOFINANZ IMMO	0.003%	93.995%
4909	MAYORA INDAH	0.003%	93.998%
4910	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.001%
4911	FIVE PRIME THER	0.003%	94.004%
4912	DELPHI ENERGY C	0.003%	94.007%
4913	MAKINO MILLING	0.003%	94.010%
4914	MAINFREIGHT LTD	0.003%	94.013%
4915	MINDTREE LTD	0.003%	94.016%
4916	MACQUARIE MEXIC	0.003%	94.019%
4917	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.022%
4918	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.025%
4919	IOCHPE-MAXION	0.003%	94.027%
4920	FAES FARMA SA	0.003%	94.030%
4921	ADVANCED INFO S	0.003%	94.033%
4922	SECURITY BANK C	0.003%	94.036%
4923	TOMRA SYSTEMS A	0.003%	94.039%
4924	SINOPEC ENGINEE	0.003%	94.042%
4925	TPG TELECOM	0.003%	94.045%
4926	AFRICA OIL CORP	0.003%	94.048%
4927	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	94.051%
4928	REGIS RESOURCES	0.003%	94.054%
4929	UNDER ARMOUR IN	0.003%	94.057%
4930	FULLSHARE HOLDI	0.003%	94.060%
4931	SEIREN CO	0.003%	94.063%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	UNI-CHARM CORP	0.003%	94.066%
4933	FINCANTIERI SPA	0.003%	94.069%
4934	INDUTRADE AB	0.003%	94.071%
4935	HOUSE FOODS COR	0.003%	94.074%
4936	Meritz Fire & M	0.003%	94.077%
4937	C & C GROUP PLC	0.003%	94.080%
4938	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.083%
4939	GS ENGINEERING	0.003%	94.086%
4940	FIRST NATIONAL	0.003%	94.089%
4941	SHIMANO INC	0.003%	94.092%
4942	FAR EAST INTL B	0.003%	94.095%
4943	SINO LAND CO	0.003%	94.098%
4944	CHINASOFT INTER	0.003%	94.101%
4945	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.104%
4946	BIC CAMERA INC.	0.003%	94.106%
4947	OPUS BANK	0.003%	94.109%
4948	NH HOTELES	0.003%	94.112%
4949	WAFER WORKS COR	0.003%	94.115%
4950	ITAU CORPBANCA	0.003%	94.118%
4951	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.121%
4952	SK CHEMICALS	0.003%	94.124%
4953	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	94.127%
4954	OBRASCON HUAR L	0.003%	94.130%
4955	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	94.133%
4956	PARMALAT S.P.A	0.003%	94.136%
4957	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	94.139%
4958	CHENG SHIN RUBB	0.003%	94.141%
4959	MAN WAH HOLDING	0.003%	94.144%
4960	LINDT & SPRUENG	0.003%	94.147%
4961	BECHTLE AG	0.003%	94.150%
4962	HOSHINO RESORTS	0.003%	94.153%
4963	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.003%	94.156%
4964	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.159%
4965	TAIWAN BUSINESS	0.003%	94.162%
4966	CHINA GEN PLAST	0.003%	94.165%
4967	ABC-MART INC	0.003%	94.168%
4968	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.170%
4969	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	94.173%
4970	CAR INC	0.003%	94.176%
4971	JUST EAT PLC	0.003%	94.179%
4972	GENTING MALAYSI	0.003%	94.182%
4973	EXPRESS INC COMMON STOCK	0.003%	94.185%
4974	INFICON HOLDING	0.003%	94.188%
4975	FUJITEC CO	0.003%	94.191%
4976	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	94.194%
4977	MERCIALYS	0.003%	94.196%
4978	RIB SOFTWARE AG	0.003%	94.199%
4979	ACCELL GROUP	0.003%	94.202%
4980	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	94.205%
4981	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	TOWER INTL INC	0.003%	94.211%
4983	TRADE ME LTD	0.003%	94.214%
4984	COSAN SA INDUST	0.003%	94.217%
4985	COMFORIA RESIDE	0.003%	94.219%
4986	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	94.222%
4987	NEXITY	0.003%	94.225%
4988	COCOKARA FINE H	0.003%	94.228%
4989	GJENSIDIGE FORS	0.003%	94.231%
4990	KRUK SA	0.003%	94.234%
4991	USS CO. LTD.	0.003%	94.237%
4992	PACIFIC BASIN S	0.003%	94.240%
4993	OCLARO INC COMMON STOCK USD.01	0.003%	94.242%
4994	KEIHIN CORP	0.003%	94.245%
4995	HITACHI ZOSEN C	0.003%	94.248%
4996	TOSHIBA MACHINE	0.003%	94.251%
4997	DREAM UNLIMIITE	0.003%	94.254%
4998	BB SEGURIDADE P	0.003%	94.257%
4999	PERFICIENT INC COMMON STOCK USD.001	0.003%	94.260%
5000	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.262%
5001	BCO CREDITO INV	0.003%	94.265%
5002	ULTRA ELECTRONI	0.003%	94.268%
5003	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	94.271%
5004	SEIKO CORPORATI	0.003%	94.274%
5005	CANCOM SE	0.003%	94.277%
5006	PRIMARY HEALTH	0.003%	94.280%
5007	MAKALOTIndustr	0.003%	94.282%
5008	MUTHOOT FINANCE	0.003%	94.285%
5009	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.288%
5010	SAUL CENTERS INC REIT USD.01	0.003%	94.291%
5011	CHINA LONGYUAN	0.003%	94.294%
5012	BUNKA SHUTTER C	0.003%	94.297%
5013	FISHER (JAMES)	0.003%	94.300%
5014	DULUXGROUP LTD	0.003%	94.302%
5015	EXEDY CORP	0.003%	94.305%
5016	FUKUOKA REIT CO	0.003%	94.308%
5017	EMEMORY TECHNOL	0.003%	94.311%
5018	ZZZPRIMA MEAT P	0.003%	94.314%
5019	EREGLI DEMIR CE	0.003%	94.317%
5020	POSTNL	0.003%	94.319%
5021	ANRITSU CORP	0.003%	94.322%
5022	TOHOKU ELEC POW	0.003%	94.325%
5023	TOHO GAS CO	0.003%	94.328%
5024	KOMORI CORPORAT	0.003%	94.331%
5025	DOMINO'S PIZZA	0.003%	94.334%
5026	ACEA SPA	0.003%	94.336%
5027	NANKAI ELEC RAI	0.003%	94.339%
5028	GUANGZHOU AUTOM	0.003%	94.342%
5029	PC CONNECTION	0.003%	94.345%
5030	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	94.348%
5031	IMP DEL DES Y E	0.003%	94.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	SPIN MASTER COR	0.003%	94.353%
5033	SHANKS GROUP PL	0.003%	94.356%
5034	DOOSAN HEAVY IN	0.003%	94.359%
5035	UNIMICRON TECHN	0.003%	94.362%
5036	C.P. ALL PCL-FG	0.003%	94.365%
5037	QUALYS INC COMMON STOCK USD.001	0.003%	94.367%
5038	TELSTRA CORP	0.003%	94.370%
5039	TSOGO SUN HOLDI	0.003%	94.373%
5040	CHENG LOONG	0.003%	94.376%
5041	KOTAK MAHINDRA	0.003%	94.379%
5042	DAOU TECHNOLOGY	0.003%	94.381%
5043	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	94.384%
5044	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.387%
5045	NAVIGANT CONSUL	0.003%	94.390%
5046	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.393%
5047	FUJI SEAL INC	0.003%	94.396%
5048	BANK OF INDIA C	0.003%	94.398%
5049	KAKEN PHARM	0.003%	94.401%
5050	REGIS CORP COMMON STOCK USD.05	0.003%	94.404%
5051	KRUNG THAI BNK	0.003%	94.407%
5052	BEIERSDORF AG	0.003%	94.410%
5053	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.412%
5054	UACJ CORP	0.003%	94.415%
5055	REUNERT	0.003%	94.418%
5056	NIPPON FLOUR MI	0.003%	94.421%
5057	ASIA OPTICAL CO	0.003%	94.424%
5058	CHINA TRAVEL IN	0.003%	94.426%
5059	NIPPON SODA CO	0.003%	94.429%
5060	PLDT INC	0.003%	94.432%
5061	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.435%
5062	GENTERA SAB DE	0.003%	94.437%
5063	TONG YANG INDUS	0.003%	94.440%
5064	SIDERURGICA NAC	0.003%	94.443%
5065	SHANDONG WEIGAO	0.003%	94.446%
5066	AUCKLAND INTERN	0.003%	94.449%
5067	MAGELLAN FINANC	0.003%	94.451%
5068	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.003%	94.454%
5069	ITOCHU TECHNO S	0.003%	94.457%
5070	CHINA EVERBRIGH	0.003%	94.460%
5071	KINPO ELECTRONI	0.003%	94.463%
5072	SQUARE INC A COMMON STOCK USD.000001	0.003%	94.465%
5073	ZAKLADY METALI	0.003%	94.468%
5074	KISSEI PHARM CO	0.003%	94.471%
5075	CORONATION FUND	0.003%	94.474%
5076	MITSUBISHI TANA	0.003%	94.476%
5077	EXIDE INDUSTRIE	0.003%	94.479%
5078	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.482%
5079	SEMBCORP MARINE	0.003%	94.485%
5080	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.487%
5081	VASTNED RETAIL	0.003%	94.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	94.493%
5083	FENG TAY ENTRPR	0.003%	94.496%
5084	KANAMOTO CO LTD	0.003%	94.498%
5085	LADBROKES PLC	0.003%	94.501%
5086	UTD INTEGRATION	0.003%	94.504%
5087	GPO CARSO SA DE	0.003%	94.507%
5088	ESSO (THAILAND)	0.003%	94.509%
5089	INVACARE CORP	0.003%	94.512%
5090	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.515%
5091	CENTRAL GLASS C	0.003%	94.518%
5092	CHORUS LIMITED	0.003%	94.520%
5093	KERRY LOGISTICS	0.003%	94.523%
5094	ALLIED GROUP LT	0.003%	94.526%
5095	KYUSHU ELEC POW	0.003%	94.529%
5096	BANCA GENERALI	0.003%	94.531%
5097	INVERSIONES AGU	0.003%	94.534%
5098	INDUSIND BANK	0.003%	94.537%
5099	JAPAN LIFELINE	0.003%	94.540%
5100	LIBERBANK SA	0.003%	94.542%
5101	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.545%
5102	CTS CORP COMMON STOCK	0.003%	94.548%
5103	TRUE CORP PCL	0.003%	94.551%
5104	BALFOUR BEATTY	0.003%	94.553%
5105	SIAM COMMERCIAL	0.003%	94.556%
5106	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	94.559%
5107	OKINAWA BANK	0.003%	94.561%
5108	METROPOLE TV-(M	0.003%	94.564%
5109	U-BLOX AG	0.003%	94.567%
5110	LINK ADMINISTRA	0.003%	94.570%
5111	SOHU.COM INC	0.003%	94.572%
5112	SSY GROUP LTD	0.003%	94.575%
5113	ENGINEERS INDIA	0.003%	94.578%
5114	COMTECH TELE CO	0.003%	94.581%
5115	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.583%
5116	GT CAPITAL HOLD	0.003%	94.586%
5117	FISKARS OYJ	0.003%	94.589%
5118	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.591%
5119	RATHBONE BROTHE	0.003%	94.594%
5120	MORGUARD REAL E	0.003%	94.597%
5121	COCA-COLA AMATI	0.003%	94.600%
5122	INDS BACHOCO SA	0.003%	94.602%
5123	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.605%
5124	BURCKHARDT COMP	0.003%	94.608%
5125	KOMAX HOLDING A	0.003%	94.610%
5126	ELECTA AB B SHS	0.003%	94.613%
5127	ITO EN	0.003%	94.616%
5128	GPO IND BIMBO	0.003%	94.619%
5129	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.621%
5130	COCA-COLA FEMSA	0.003%	94.624%
5131	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	94.629%
5133	SOUTH INDIA BAN	0.003%	94.632%
5134	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.635%
5135	ENTERTAINMENT O	0.003%	94.637%
5136	RELIANCE CAPITA	0.003%	94.640%
5137	KIWI PROPERTY G	0.003%	94.643%
5138	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.646%
5139	CERVED INFORMAT	0.003%	94.648%
5140	PAPA JOHN'S INT	0.003%	94.651%
5141	HEIWA CORP	0.003%	94.654%
5142	ANGLOGOLD LTD	0.003%	94.656%
5143	MANAPPURAM FINA	0.003%	94.659%
5144	TACHI-S CO	0.003%	94.662%
5145	KIWOOM SECURITI	0.003%	94.664%
5146	SENKO CO	0.003%	94.667%
5147	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.670%
5148	JOWA HLDGS CO L	0.003%	94.673%
5149	THANACHART CAPI	0.003%	94.675%
5150	SSAB SVENSKT ST	0.003%	94.678%
5151	TONGDA GROUP HL	0.003%	94.681%
5152	POLYPIPE GROUP	0.003%	94.683%
5153	KYOCERA CORP	0.003%	94.686%
5154	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.689%
5155	GPO TELEVISA	0.003%	94.691%
5156	NORTHGATE	0.003%	94.694%
5157	BANCA IFIS	0.003%	94.697%
5158	TRUSCO NAKAYAMA	0.003%	94.699%
5159	HOKUETSU KISHU	0.003%	94.702%
5160	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.705%
5161	TRANSPORT INTL	0.003%	94.707%
5162	MITAC HOLDINGS	0.003%	94.710%
5163	ALSO HOLDING-RE	0.003%	94.713%
5164	RESORTTRUST INC	0.003%	94.715%
5165	NIPPON REIT INV	0.003%	94.718%
5166	BONAVA AB - B S	0.003%	94.721%
5167	EI TOWERS SPA	0.003%	94.723%
5168	DAI-ICHI KOGYO	0.003%	94.726%
5169	BBMG CORPORATIO	0.003%	94.729%
5170	RAMCO-GERSHENSO	0.003%	94.731%
5171	AIN PHARMACIEZ	0.003%	94.734%
5172	TOD'S SPA	0.003%	94.737%
5173	KEIO CORP	0.003%	94.739%
5174	CIA SANEAMENTO	0.003%	94.742%
5175	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.745%
5176	ANSELL LTD	0.003%	94.747%
5177	IINO KAIUN KAIS	0.003%	94.750%
5178	TRULY INTL HLDG	0.003%	94.753%
5179	ZARDOYA-OTIS	0.003%	94.755%
5180	KOSE	0.003%	94.758%
5181	LISI	0.003%	94.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	SERCOMM CORP	0.003%	94.763%
5183	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.766%
5184	CROMPTON GREAVE	0.003%	94.769%
5185	TELECOM PLUS	0.003%	94.771%
5186	NAMPAK LTD.	0.003%	94.774%
5187	SUMMERSET GROUP	0.003%	94.777%
5188	DAEWOO INTERNAT	0.003%	94.779%
5189	UTD STATES CELL	0.003%	94.782%
5190	HYAKUJUSHI BANK	0.003%	94.785%
5191	HAITONG INTL SE	0.003%	94.787%
5192	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.790%
5193	CHINA TRADITION	0.003%	94.793%
5194	SARACEN MINERAL	0.003%	94.795%
5195	PAN OCEAN CO	0.003%	94.798%
5196	UNITED ARROWS L	0.003%	94.801%
5197	WPT INDUSTRIAL	0.003%	94.803%
5198	CIA HERING	0.003%	94.806%
5199	HOTA INDUSTRIAL	0.003%	94.809%
5200	NIPPON PAINT CO	0.003%	94.811%
5201	DREAM INDUSTRIA	0.003%	94.814%
5202	ZZZSAN-AI OIL C	0.003%	94.816%
5203	KATO SANGYO CO	0.003%	94.819%
5204	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.822%
5205	PETROFAC LTD	0.003%	94.824%
5206	PARK 24 CO	0.003%	94.827%
5207	GUNZE	0.003%	94.830%
5208	GLOBAL LOGISTIC	0.003%	94.832%
5209	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.835%
5210	JSR CORPORATION	0.003%	94.838%
5211	PACIFIC INDUSTR	0.003%	94.840%
5212	FUGRO NV-CVA	0.003%	94.843%
5213	SANFILIPPO(JOHN	0.003%	94.845%
5214	HAREL INSURANCE	0.003%	94.848%
5215	KENDRION NV	0.003%	94.851%
5216	HIWIN TECH CORP	0.003%	94.853%
5217	NOBLE CORP PLC	0.003%	94.856%
5218	TOKYO ELEC POWE	0.003%	94.858%
5219	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.861%
5220	NICE SYSTEMS	0.003%	94.864%
5221	AURICO METALS INC COMMON STOCK	0.003%	94.866%
5222	ESURE GROUP PLC	0.003%	94.869%
5223	ENGIE BRASIL SA	0.003%	94.872%
5224	Mobistar SA	0.003%	94.874%
5225	CAPITAL SECURIT	0.003%	94.877%
5226	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.879%
5227	ATLANTICA YIELD	0.003%	94.882%
5228	MARUICHI STL TU	0.003%	94.885%
5229	PATRIZIA IMMO A	0.003%	94.887%
5230	NANTO BANK	0.003%	94.890%
5231	EZCORP INC CL A COMMON STOCK USD.01	0.003%	94.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	QUIDEL CORP COMMON STOCK USD.001	0.003%	94.895%
5233	TEXTAINER GROUP	0.003%	94.898%
5234	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	94.900%
5235	MORGUARD CORP	0.003%	94.903%
5236	CRAMO OYJ B SHS	0.003%	94.905%
5237	LAWSON	0.003%	94.908%
5238	ADVANCED MICRO	0.003%	94.911%
5239	U-MING MARINE	0.003%	94.913%
5240	RYOBI	0.003%	94.916%
5241	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.918%
5242	AUTOMOTIVE HOLD	0.003%	94.921%
5243	PALTAC CORP	0.003%	94.924%
5244	ALL NIPPON AIRW	0.003%	94.926%
5245	SAIZERIYA COMPA	0.003%	94.929%
5246	INVESTMENT TECH	0.003%	94.931%
5247	ELITE MATERIAL	0.003%	94.934%
5248	JSW ENERGY LTD	0.003%	94.937%
5249	CHINA DONGXIANG	0.003%	94.939%
5250	ACADIAN TIMBER	0.003%	94.942%
5251	SUPERVALU INC COMMON STOCK USD.01	0.003%	94.944%
5252	MACNICA FUJI EL	0.003%	94.947%
5253	KUREHA CHEM IND	0.003%	94.950%
5254	AOMORI BANK	0.003%	94.952%
5255	CHARGEURS SA	0.003%	94.955%
5256	TIANNENG POWER	0.003%	94.957%
5257	AUTOGRILL SPA	0.003%	94.960%
5258	GUDANG GARAM(PE	0.003%	94.962%
5259	MEDICLINIC INTE	0.003%	94.965%
5260	UNIFI INC	0.003%	94.968%
5261	BDO UNIBANK INC	0.003%	94.970%
5262	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.973%
5263	CIPUTRA DEVELOP	0.003%	94.975%
5264	CHINA SHIPPING	0.003%	94.978%
5265	AMBEV SA ADR ADR	0.003%	94.980%
5266	HIBERNIA REIT P	0.003%	94.983%
5267	TIMBERCREEK FIN	0.003%	94.986%
5268	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	94.988%
5269	EVRAZ PLC	0.003%	94.991%
5270	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.993%
5271	GPO DE INVERSIO	0.003%	94.996%
5272	KERNEL HOLDING	0.003%	94.998%
5273	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	95.001%
5274	MID REIT INC	0.003%	95.003%
5275	NIPPON CHEMI-CO	0.003%	95.006%
5276	SITC INTERNATIO	0.003%	95.009%
5277	OUTSOURCING INC	0.003%	95.011%
5278	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	95.014%
5279	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	95.016%
5280	THAI UNION GROU	0.003%	95.019%
5281	TOKYO DOME CORP	0.003%	95.021%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	ACTUA CORP COMMON STOCK USD.001	0.003%	95.024%
5283	PERLIS PLANTATI	0.003%	95.026%
5284	GAMESA CORP TEC	0.003%	95.029%
5285	SENSHU IKEDA HL	0.003%	95.032%
5286	TECO ELEC&MACHI	0.003%	95.034%
5287	CAREER TECHNOLO	0.003%	95.037%
5288	BANGCHAK CORP P	0.003%	95.039%
5289	OCADO GROUP PLC	0.003%	95.042%
5290	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	95.044%
5291	AUSDRILL LIMITE	0.003%	95.047%
5292	B2W-CIA GLOBAL	0.003%	95.049%
5293	SHIKOKU ELEC PO	0.003%	95.052%
5294	OKI ELECTRIC IN	0.003%	95.054%
5295	NICHICON CORP	0.003%	95.057%
5296	GUOTAI JUNAN IN	0.003%	95.060%
5297	JARDINE CYCLE	0.003%	95.062%
5298	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	95.065%
5299	CHROMA ATE INC	0.003%	95.067%
5300	CROMWELL PROPER	0.003%	95.070%
5301	GLOVIS	0.003%	95.072%
5302	HARMONY GOLD MN	0.003%	95.075%
5303	TAKEUCHI MANUFA	0.003%	95.077%
5304	INVESCO OFFICE	0.003%	95.080%
5305	CBL & ASSOC PRO	0.003%	95.082%
5306	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	95.085%
5307	SKYFAME REALTY	0.003%	95.087%
5308	CHIPBOND TECHNO	0.003%	95.090%
5309	UNI-PRESIDENT C	0.003%	95.092%
5310	NITTO BOSEKI CO	0.003%	95.095%
5311	DOOSAN CORP	0.003%	95.097%
5312	CJ E&M CORPORAT	0.003%	95.100%
5313	CHINA LESSO GRO	0.003%	95.103%
5314	VITASOY INTL	0.003%	95.105%
5315	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	95.108%
5316	LOTTE SHOPPING	0.003%	95.110%
5317	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	95.113%
5318	MEIDENSHA CORP	0.003%	95.115%
5319	OLAM INTERNATIO	0.003%	95.118%
5320	INTERROLL HOLDI	0.003%	95.120%
5321	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	95.123%
5322	CJ O SHOPPING C	0.003%	95.125%
5323	AEON MALL CO LT	0.003%	95.128%
5324	SOMFY SA	0.003%	95.130%
5325	ISHIHARA SANGYO	0.003%	95.133%
5326	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	95.135%
5327	GEO CO LTD	0.003%	95.138%
5328	CROCS INC COMMON STOCK USD.001	0.003%	95.140%
5329	JINRO LTD	0.003%	95.143%
5330	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	95.145%
5331	APPLUS SERVICES	0.003%	95.148%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	DIGI.COM BHD	0.003%	95.150%
5333	INDORAMA VENTUR	0.003%	95.153%
5334	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.003%	95.155%
5335	SIBANYE GOLD LT	0.003%	95.158%
5336	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	95.160%
5337	NIB HOLDINGS LT	0.003%	95.163%
5338	NOBIA AB NEW	0.003%	95.165%
5339	CHOW SANG SANG	0.003%	95.168%
5340	TRAVELSKY TECHN	0.003%	95.170%
5341	FASTIGHETS AB B	0.003%	95.173%
5342	NS SOLUTIONS CO	0.003%	95.175%
5343	TAKKT AG	0.003%	95.178%
5344	PTC INC COMMON STOCK USD.01	0.002%	95.180%
5345	POONGSAN CORP(N	0.002%	95.183%
5346	PPC LTD	0.002%	95.185%
5347	SINBON ELECTRON	0.002%	95.188%
5348	NHN ENTERTAINME	0.002%	95.190%
5349	AIRASIA BHD	0.002%	95.193%
5350	K12 INC COMMON STOCK USD.0001	0.002%	95.195%
5351	ECHO GLOBAL LOG	0.002%	95.198%
5352	SKYLARK CO LTD	0.002%	95.200%
5353	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.203%
5354	DAIFUKU CO	0.002%	95.205%
5355	ABACUS PROPERTY	0.002%	95.208%
5356	AXIA REAL ESTAT	0.002%	95.210%
5357	CHINA SCE PROPE	0.002%	95.213%
5358	KEISEI ELEC RY	0.002%	95.215%
5359	MYCRONIC AB	0.002%	95.218%
5360	ALKERMES PLC	0.002%	95.220%
5361	BHARAT PETROL C	0.002%	95.223%
5362	CHUDENKO CORP	0.002%	95.225%
5363	BOMBARDIER INC	0.002%	95.227%
5364	TONG REN TANG T	0.002%	95.230%
5365	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.232%
5366	DE'LONGHI SPA	0.002%	95.235%
5367	LAIRD PLC	0.002%	95.237%
5368	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.240%
5369	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.242%
5370	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	95.245%
5371	RIETER HLDGS AG	0.002%	95.247%
5372	BANK OF BARODA	0.002%	95.250%
5373	YELLOW PAGES LT	0.002%	95.252%
5374	IRISO ELECTRONI	0.002%	95.255%
5375	SPEEDWAY MOTORS	0.002%	95.257%
5376	TITAN INDUSTRIE	0.002%	95.260%
5377	KYOKUTO KAIHATS	0.002%	95.262%
5378	MPHASIS LTD	0.002%	95.264%
5379	TOKYU CONST	0.002%	95.267%
5380	TRAVELPORT WORL	0.002%	95.269%
5381	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	LIECHTENSTEINIS	0.002%	95.274%
5383	LUXOTTICA GROUP	0.002%	95.277%
5384	CHENG UEI PRECI	0.002%	95.279%
5385	BERNER KTBK	0.002%	95.282%
5386	GENWORTH MORTGA	0.002%	95.284%
5387	NISSIN ELECTRIC	0.002%	95.286%
5388	SALINI IMPREGIL	0.002%	95.289%
5389	WD 40 CO COMMON STOCK USD.001	0.002%	95.291%
5390	ASSORE	0.002%	95.294%
5391	WING TAI HOLDIN	0.002%	95.296%
5392	SINGAPORE POST	0.002%	95.299%
5393	BANK TABUNGAN N	0.002%	95.301%
5394	PIONEER CORP JP	0.002%	95.304%
5395	SEKISUI HOUSE R	0.002%	95.306%
5396	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.308%
5397	TEMP HOLDINGS C	0.002%	95.311%
5398	AMBUJA CEMENTS	0.002%	95.313%
5399	G8 EDUCATION LT	0.002%	95.316%
5400	INABATA & CO	0.002%	95.318%
5401	BCO BILBAO VIZC	0.002%	95.321%
5402	ACC LIMITED	0.002%	95.323%
5403	WORLDPAY GRP PL	0.002%	95.325%
5404	SEMAPA SOC INVE	0.002%	95.328%
5405	MARCUS CORP	0.002%	95.330%
5406	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.333%
5407	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.335%
5408	KOC HOLDING AS	0.002%	95.338%
5409	SUMITOMO MITSUI	0.002%	95.340%
5410	TELEVISION BROA	0.002%	95.342%
5411	AXFOOD AB	0.002%	95.345%
5412	MOMO INC SPON ADR ADR USD.0001	0.002%	95.347%
5413	CHINA HARMONY N	0.002%	95.350%
5414	LUKOIL PJSC- SP	0.002%	95.352%
5415	KEPPEL DC REIT	0.002%	95.355%
5416	FUTABA CORP	0.002%	95.357%
5417	CLOETTA AB B SH	0.002%	95.359%
5418	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.362%
5419	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.364%
5420	ETERNAL CHEMICA	0.002%	95.367%
5421	HYUNDAI MIPO DO	0.002%	95.369%
5422	TRANSM ALIANCA	0.002%	95.371%
5423	SYNNEX TECH INT	0.002%	95.374%
5424	THE NISSHIN OIL	0.002%	95.376%
5425	KOENIG & BAUER	0.002%	95.379%
5426	LATECOERE	0.002%	95.381%
5427	IBJ LEASING CO	0.002%	95.384%
5428	GORMAN-RUPP CO	0.002%	95.386%
5429	OPHIR ENERGY PL	0.002%	95.388%
5430	JG SUMMIT HLDGS	0.002%	95.391%
5431	ASCOTT RESIDENC	0.002%	95.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	RPS GROUP PLC	0.002%	95.396%
5433	JUST RETIREMENT	0.002%	95.398%
5434	CHICONY ELECTRO	0.002%	95.400%
5435	MANHATTAN ASSOC	0.002%	95.403%
5436	BAYWA AG (BAYER	0.002%	95.405%
5437	MBANK	0.002%	95.408%
5438	POLSKIE GORNICT	0.002%	95.410%
5439	SAO MARTINHO SA	0.002%	95.412%
5440	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.415%
5441	GAZTRANSPORT ET	0.002%	95.417%
5442	GREAT WALL ENTE	0.002%	95.420%
5443	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.422%
5444	GETAC TECHNOLOG	0.002%	95.424%
5445	CHAMPION REAL E	0.002%	95.427%
5446	AMOREPACIFIC-NE	0.002%	95.429%
5447	RECTICEL	0.002%	95.432%
5448	CORBY SPIRIT AN	0.002%	95.434%
5449	MY EG SERVICES	0.002%	95.436%
5450	AOKI INTL	0.002%	95.439%
5451	BENI STABILI IT	0.002%	95.441%
5452	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.444%
5453	ELIA SYS OPERAT	0.002%	95.446%
5454	IRPC PUBLIC CO	0.002%	95.448%
5455	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.451%
5456	BARR(A.G.)	0.002%	95.453%
5457	KUNGSLEDEN AB N	0.002%	95.455%
5458	CHINA AOYUAN PR	0.002%	95.458%
5459	JCU CORP	0.002%	95.460%
5460	SLATE RETAIL RE	0.002%	95.463%
5461	EMS-CHEMIE HLDG	0.002%	95.465%
5462	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	95.467%
5463	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.470%
5464	EXACTECH INC COMMON STOCK USD.01	0.002%	95.472%
5465	KENDA RUBBER IN	0.002%	95.475%
5466	CHUGOKU ELEC PO	0.002%	95.477%
5467	LONKING HOLDING	0.002%	95.479%
5468	NAN YA PRINTED	0.002%	95.482%
5469	TOOTSIE ROLL IN	0.002%	95.484%
5470	SHOWA CORP	0.002%	95.486%
5471	ALS LTD	0.002%	95.489%
5472	CyberAgent, Inc	0.002%	95.491%
5473	SYSTEMAX INC COMMON STOCK USD.01	0.002%	95.494%
5474	CIMIC GROUP LTD	0.002%	95.496%
5475	YODOGAWA STEEL	0.002%	95.498%
5476	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.501%
5477	SINGAPORE EXCHA	0.002%	95.503%
5478	GETTY PETROLEUM	0.002%	95.505%
5479	HSN INC COMMON STOCK USD.01	0.002%	95.508%
5480	CHINA BLUECHEMI	0.002%	95.510%
5481	KANGWON LAND IN	0.002%	95.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.515%
5483	NEMETSCHEK AG	0.002%	95.517%
5484	FURUKAWA CO	0.002%	95.520%
5485	RAMIRENT OYJ	0.002%	95.522%
5486	AUSTEVOLL SEAFO	0.002%	95.524%
5487	KANSAI PAINT CO	0.002%	95.527%
5488	COMPUGROUP HOLD	0.002%	95.529%
5489	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.531%
5490	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.534%
5491	IXYS CORPORATION COMMON STOCK USD.01	0.002%	95.536%
5492	SEKISUI HOUSE	0.002%	95.539%
5493	SUNDRUG CO LTD	0.002%	95.541%
5494	DAINIPPON PHARM	0.002%	95.543%
5495	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.546%
5496	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	95.548%
5497	JIANGSU EXPRESS	0.002%	95.550%
5498	TOSHIBA PLANT K	0.002%	95.553%
5499	DOMINOS PIZZA E	0.002%	95.555%
5500	CONTACT ENERGY	0.002%	95.557%
5501	SEABRIDGE GOLD	0.002%	95.560%
5502	AUSTRIA TECHNOL	0.002%	95.562%
5503	KUMHO TIRE CO	0.002%	95.565%
5504	WIHLBORGS FASTI	0.002%	95.567%
5505	SAMSUNG SDS CO	0.002%	95.569%
5506	START TODAY CO	0.002%	95.572%
5507	ENNIS INC COMMON STOCK USD2.5	0.002%	95.574%
5508	NISSHIN STEEL H	0.002%	95.576%
5509	GOODMAN PROPERT	0.002%	95.579%
5510	ALK-ABELLO A/S	0.002%	95.581%
5511	CEVA INC COMMON STOCK USD.001	0.002%	95.583%
5512	HUFVUDSTADEN AB	0.002%	95.586%
5513	LIEN HWA INDL	0.002%	95.588%
5514	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.590%
5515	RESOLUTE FOREST	0.002%	95.593%
5516	MIRAIT HLDG COR	0.002%	95.595%
5517	GRAPHITE INDIA	0.002%	95.597%
5518	ZEE ENTERTAIN E	0.002%	95.600%
5519	TAICHUNG	0.002%	95.602%
5520	AK STEEL HOLDIN	0.002%	95.604%
5521	SHINKO ELEC IND	0.002%	95.607%
5522	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.609%
5523	CSR CORP	0.002%	95.611%
5524	BORREGAARD ASA	0.002%	95.614%
5525	TAISHO PHARMACE	0.002%	95.616%
5526	TAIWAN FERTILIZ	0.002%	95.618%
5527	AUTOBACS SEVEN	0.002%	95.621%
5528	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.623%
5529	DONGYUE GROUP	0.002%	95.625%
5530	STRIDES ARCOLAB	0.002%	95.628%
5531	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.630%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	LAR ESPANA REAL	0.002%	95.632%
5533	RPX CORP COMMON STOCK USD.0001	0.002%	95.635%
5534	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.637%
5535	FRASERS CENTREP	0.002%	95.639%
5536	RAIN INDUSTRIES	0.002%	95.642%
5537	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.644%
5538	WESTERN AREAS N	0.002%	95.646%
5539	PARKWAY LIFE RE	0.002%	95.649%
5540	KURABO INDUSTRI	0.002%	95.651%
5541	BIZLINK HOLDING	0.002%	95.653%
5542	PROVIDENT FINAN	0.002%	95.656%
5543	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.658%
5544	KENEDIX INC	0.002%	95.660%
5545	KINGDEE INTERNA	0.002%	95.663%
5546	ECLIPX GROUP LT	0.002%	95.665%
5547	DEUTSCHE EUROSH	0.002%	95.667%
5548	MARICO LTD	0.002%	95.669%
5549	KENEDIX RETAIL	0.002%	95.672%
5550	PACIFIC TEXTILE	0.002%	95.674%
5551	TOHO ZINC CO LT	0.002%	95.676%
5552	CHATHAM LODGING	0.002%	95.679%
5553	LG INDL SYSTEMS	0.002%	95.681%
5554	ZCL COMPOSITES	0.002%	95.683%
5555	HONG KONG LAND	0.002%	95.686%
5556	PHH CORP COMMON STOCK USD.01	0.002%	95.688%
5557	PANDOX AB	0.002%	95.690%
5558	NICHI-IKO PHARM	0.002%	95.693%
5559	INTERCONEXION E	0.002%	95.695%
5560	DIALOG GROUP BH	0.002%	95.697%
5561	NISSIN KOGYO	0.002%	95.699%
5562	THERATECHNOLOGI	0.002%	95.702%
5563	LASALLE LOGIPOR	0.002%	95.704%
5564	PETS AT HOME GR	0.002%	95.706%
5565	MACQUARIE LEISU	0.002%	95.709%
5566	AIRBOSS OF AMER	0.002%	95.711%
5567	NEW ORIENTAL ED	0.002%	95.713%
5568	CONSORT MEDICAL	0.002%	95.715%
5569	YUEN FOONG YU M	0.002%	95.718%
5570	TAKARA LEBEN CO	0.002%	95.720%
5571	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.722%
5572	CAHYA MATA SARA	0.002%	95.725%
5573	GREEN REIT PLC	0.002%	95.727%
5574	JACCS CO	0.002%	95.729%
5575	DAINICHISEIKA C	0.002%	95.731%
5576	EOH HOLDINGS LT	0.002%	95.734%
5577	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.736%
5578	NIPPON SIGNAL C	0.002%	95.738%
5579	S FOODS INC	0.002%	95.741%
5580	MEDIFAST INC COMMON STOCK USD.001	0.002%	95.743%
5581	SANFIRE RESOURC	0.002%	95.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.747%
5583	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.750%
5584	OVS SPA	0.002%	95.752%
5585	TV18 BROADCAST	0.002%	95.754%
5586	SAGAMI RAILWAY	0.002%	95.757%
5587	CDL HOSPITALITY	0.002%	95.759%
5588	ANADOLU EFES BI	0.002%	95.761%
5589	JUKI CORP	0.002%	95.763%
5590	EMP NAC ELECTRI	0.002%	95.766%
5591	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.768%
5592	TOKYO TY FINANC	0.002%	95.770%
5593	REDINGTON INDIA	0.002%	95.772%
5594	TIME WARNER INC	0.002%	95.775%
5595	OIL REFINERIES	0.002%	95.777%
5596	MOTOR OIL SA	0.002%	95.779%
5597	HIGHWEALTH CONS	0.002%	95.782%
5598	EBOS GROUP LTD	0.002%	95.784%
5599	21VIANET GROUP INC ADR ADR USD.00001	0.002%	95.786%
5600	K WAH INTL HLDG	0.002%	95.788%
5601	CHINA SOUTH CIT	0.002%	95.791%
5602	BELLUNA CO.LTD	0.002%	95.793%
5603	SUPER RETAIL GR	0.002%	95.795%
5604	DIGITAL CHINA H	0.002%	95.797%
5605	TIER REIT INC REIT USD.0001	0.002%	95.800%
5606	TOKEN CORP	0.002%	95.802%
5607	LASERTEC CORP	0.002%	95.804%
5608	SAN-A CO LTD	0.002%	95.807%
5609	BAVARIAN NORDIC	0.002%	95.809%
5610	MEDIPAL HOLDING	0.002%	95.811%
5611	D/S NORDEN	0.002%	95.813%
5612	IZUMI CO	0.002%	95.816%
5613	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.818%
5614	JB FINANCIAL GR	0.002%	95.820%
5615	DIGNITY PLC	0.002%	95.822%
5616	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.825%
5617	GRAINGER TRUST	0.002%	95.827%
5618	ZZZMITSUI SUGAR	0.002%	95.829%
5619	AIA ENGINEERING	0.002%	95.831%
5620	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.834%
5621	NISSHA PRINTING	0.002%	95.836%
5622	CHINA RAILWAY S	0.002%	95.838%
5623	PERPETUAL TST A	0.002%	95.840%
5624	PARAMOUNT BED H	0.002%	95.843%
5625	FRESENIUS MEDIC	0.002%	95.845%
5626	MANTRA GROUP LT	0.002%	95.847%
5627	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	95.849%
5628	TLG IMMOBILIEN	0.002%	95.852%
5629	CHINA EASTERN A	0.002%	95.854%
5630	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.856%
5631	NIHON KOHDEN CO	0.002%	95.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	TASSAL GROUP	0.002%	95.861%
5633	POWER GRID CORP	0.002%	95.863%
5634	TELECOM ITALIA	0.002%	95.865%
5635	TATA CHEMICALS	0.002%	95.867%
5636	ELIS SA	0.002%	95.870%
5637	KOA CORPORATION	0.002%	95.872%
5638	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.874%
5639	ITE GROUP	0.002%	95.876%
5640	HEIWA REAL ESTA	0.002%	95.879%
5641	BRICKWORKS	0.002%	95.881%
5642	INDIABULL REAL	0.002%	95.883%
5643	NIC INC COMMON STOCK	0.002%	95.885%
5644	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	95.888%
5645	NISHI NIPPON RR	0.002%	95.890%
5646	BRINKER INTL IN	0.002%	95.892%
5647	DEBENHAMS	0.002%	95.894%
5648	DAIHEN CORP	0.002%	95.897%
5649	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.899%
5650	VST HLDGS	0.002%	95.901%
5651	KADOKAWA DWANGO	0.002%	95.903%
5652	SKY PERFECT JSA	0.002%	95.906%
5653	REALESTATE.COM.	0.002%	95.908%
5654	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.910%
5655	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.912%
5656	SANKEN ELECTRIC	0.002%	95.914%
5657	GRAMMER AG	0.002%	95.917%
5658	MIGDAL INSURAN	0.002%	95.919%
5659	TOPCO SCIENTIFI	0.002%	95.921%
5660	ARCADYAN TECHNO	0.002%	95.923%
5661	CANARA BANK	0.002%	95.926%
5662	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.928%
5663	GOLDEN STAR RES	0.002%	95.930%
5664	CVR ENERGY INC	0.002%	95.932%
5665	EVERLIGHT ELECT	0.002%	95.934%
5666	SINGAPORE TECH	0.002%	95.937%
5667	KOREA KUMHO PET	0.002%	95.939%
5668	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.941%
5669	FELDA GLOBAL VE	0.002%	95.943%
5670	CHINA OVERASEA	0.002%	95.946%
5671	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.948%
5672	HEXAWARE TECHNO	0.002%	95.950%
5673	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.952%
5674	KITZ CORPORATIO	0.002%	95.954%
5675	LG HAUSYS LTD	0.002%	95.957%
5676	TSRC CORP	0.002%	95.959%
5677	HOPSON DEVELOPM	0.002%	95.961%
5678	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.963%
5679	TAIWAN STYRENE	0.002%	95.965%
5680	ARC LAND SAKAMO	0.002%	95.968%
5681	OTSUKA CORP	0.002%	95.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	YAMAGATA BANK	0.002%	95.972%
5683	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.974%
5684	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.976%
5685	HERO HONDA	0.002%	95.979%
5686	ZENSHO CO LTD	0.002%	95.981%
5687	JUMBO SA	0.002%	95.983%
5688	RUENTEX DEVELOP	0.002%	95.985%
5689	INDRA SISTEMAS	0.002%	95.987%
5690	EZAKI GLICO CO	0.002%	95.989%
5691	AMERICAN RAILCA	0.002%	95.992%
5692	ZAGG INC COMMON STOCK USD.001	0.002%	95.994%
5693	CHOW TAI FOOK J	0.002%	95.996%
5694	SUMITOMO DENSET	0.002%	95.998%
5695	TUNG HO STEEL E	0.002%	96.000%
5696	HALLA HOLDINGS	0.002%	96.003%
5697	TELEKOM AUSTRIA	0.002%	96.005%
5698	KOMBASSAN HOLDI	0.002%	96.007%
5699	GLAXOSMITHKLINE	0.002%	96.009%
5700	HUTCHISON TEL-H	0.002%	96.011%
5701	MEITEC CORPORAT	0.002%	96.014%
5702	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.016%
5703	TATSUTA ELEC WI	0.002%	96.018%
5704	SUDAMERICANA VA	0.002%	96.020%
5705	CEBU AIR INC	0.002%	96.022%
5706	HIKARI TSUSHIN	0.002%	96.024%
5707	COOLPAD GROUP L	0.002%	96.027%
5708	SA CORP REAL ES	0.002%	96.029%
5709	UNISEM (M) BHD	0.002%	96.031%
5710	TAKUMA CO	0.002%	96.033%
5711	KIATNAKIN FIN&S	0.002%	96.035%
5712	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.037%
5713	JOLLIBEE FOODS	0.002%	96.040%
5714	HUBER & SUHNER	0.002%	96.042%
5715	HITACHI MAXELL	0.002%	96.044%
5716	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.046%
5717	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.048%
5718	OKINAWA ELEC PO	0.002%	96.050%
5719	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.053%
5720	TOHO BANK	0.002%	96.055%
5721	YAOKO CO	0.002%	96.057%
5722	KINTETSU WORLD	0.002%	96.059%
5723	PILOT CORP (NEW	0.002%	96.061%
5724	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.063%
5725	CAPITARETAIL CH	0.002%	96.066%
5726	SJW GROUP COMMON STOCK USD.001	0.002%	96.068%
5727	SLATE OFFICE RE	0.002%	96.070%
5728	FORTUNE R/EST I	0.002%	96.072%
5729	FENNER	0.002%	96.074%
5730	TELEFONICA BRASIL ADR ADR	0.002%	96.076%
5731	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	POWERLONG REAL	0.002%	96.081%
5733	ULTIMATE	0.002%	96.083%
5734	JAPAN SECS FINA	0.002%	96.085%
5735	TXC CORPN	0.002%	96.087%
5736	FENG HSIN IRON&	0.002%	96.089%
5737	ASTRAL FOODS	0.002%	96.092%
5738	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.094%
5739	KOREA ELEC POWE	0.002%	96.096%
5740	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.098%
5741	ZUGER KANTONALB	0.002%	96.100%
5742	NIPPON SHEET GL	0.002%	96.102%
5743	IWATE(BANK OF)	0.002%	96.104%
5744	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.107%
5745	BILIA AB	0.002%	96.109%
5746	RUTH'S HOSPITAL	0.002%	96.111%
5747	KRUNGTHAI CARD	0.002%	96.113%
5748	FRASERS LOGISTI	0.002%	96.115%
5749	CENTRL PLAZA HO	0.002%	96.117%
5750	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.119%
5751	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.122%
5752	SALFACORP SA	0.002%	96.124%
5753	JOSHIN DENKI CO	0.002%	96.126%
5754	HUA HONG SEMICO	0.002%	96.128%
5755	HUAKU DEVELOPME	0.002%	96.130%
5756	CHINA MOTOR CO	0.002%	96.132%
5757	KARDEMIR KARABU	0.002%	96.134%
5758	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.136%
5759	NATIONAL ALUMIN	0.002%	96.139%
5760	LIMELIGHT NETW	0.002%	96.141%
5761	ZENKOKU HOSHO C	0.002%	96.143%
5762	GLOBAL ONE REAL	0.002%	96.145%
5763	KAKAKU.COM INC	0.002%	96.147%
5764	VEDANTA RESOURC	0.002%	96.149%
5765	OMNIA HOLDINGS	0.002%	96.151%
5766	NATURA COSMETIC	0.002%	96.153%
5767	HUATAI SECURITI	0.002%	96.156%
5768	TOEI CO	0.002%	96.158%
5769	ORIENTAL UNION	0.002%	96.160%
5770	MONADELPHOUS GR	0.002%	96.162%
5771	FLEURY SA	0.002%	96.164%
5772	HOSHIZAKI ELECT	0.002%	96.166%
5773	SAMSUNG TECHWIN	0.002%	96.168%
5774	ROYAL CO	0.002%	96.170%
5775	IRESS MARKET TE	0.002%	96.173%
5776	SANYO SPEC STEE	0.002%	96.175%
5777	GLOBE TELECOM I	0.002%	96.177%
5778	SONY FINANCIAL	0.002%	96.179%
5779	KURODA ELECTRIC	0.002%	96.181%
5780	CHINA NATIONAL	0.002%	96.183%
5781	AKER SOLUTIONS	0.002%	96.185%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.187%
5783	BIM BIRLESIK MA	0.002%	96.189%
5784	UNIVERSAL ENTER	0.002%	96.191%
5785	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.194%
5786	K-BRO LINEN INC	0.002%	96.196%
5787	PETRONAS CHEMIC	0.002%	96.198%
5788	NORITSU KOKI CO	0.002%	96.200%
5789	ITOCHU FUEL COR	0.002%	96.202%
5790	GUNGHO ONLINE E	0.002%	96.204%
5791	YIRENDAI LTD AD	0.002%	96.206%
5792	YANGTZE OPT FIB	0.002%	96.208%
5793	CHINA REINSURAN	0.002%	96.210%
5794	VOCUS COMMUN LT	0.002%	96.212%
5795	EMBOTELLA ANDIN	0.002%	96.215%
5796	RENHE COMMERCIA	0.002%	96.217%
5797	KLAB INC	0.002%	96.219%
5798	LASSILA & TIKAN	0.002%	96.221%
5799	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	96.223%
5800	H. LUNDBECK A/S	0.002%	96.225%
5801	KINGSTON COMM(H	0.002%	96.227%
5802	KENEDIX RESIDEN	0.002%	96.229%
5803	ROCHE HOLDING A	0.002%	96.231%
5804	GUJARAT STATE P	0.002%	96.233%
5805	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.235%
5806	CHUNGHWA TELECO	0.002%	96.238%
5807	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	96.240%
5808	EIZO NANA O CORP	0.002%	96.242%
5809	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	96.244%
5810	SHUN TAK HLDGS	0.002%	96.246%
5811	REFRESCO GROUP	0.002%	96.248%
5812	MONEX GROUP INC	0.002%	96.250%
5813	HANSSEM CO	0.002%	96.252%
5814	EVENT HOSPITALI	0.002%	96.254%
5815	INTERNET INITIA	0.002%	96.256%
5816	BCO ABC BRASIL	0.002%	96.258%
5817	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.260%
5818	COVESTRO AG	0.002%	96.262%
5819	LINDAB INTL AB	0.002%	96.265%
5820	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.267%
5821	NEW CHINA LIFE	0.002%	96.269%
5822	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.271%
5823	JAPAN DISPLAY I	0.002%	96.273%
5824	GIORDANO INTL L	0.002%	96.275%
5825	TOPPAN FORMS	0.002%	96.277%
5826	GENESCO INC COMMON STOCK USD1.0	0.002%	96.279%
5827	VTG AG	0.002%	96.281%
5828	HEALTHSCOPE LTD	0.002%	96.283%
5829	WAKITA & CO	0.002%	96.285%
5830	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.287%
5831	ARCS CO LTD	0.002%	96.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	CARD FACTORY PL	0.002%	96.291%
5833	YOOX NET-A-PORT	0.002%	96.293%
5834	GLOBAL INDEMNIT	0.002%	96.295%
5835	PREMIER OIL	0.002%	96.298%
5836	FORHOUSE CORP	0.002%	96.300%
5837	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.302%
5838	DAIHO CONSTRUCT	0.002%	96.304%
5839	YAMANASHI CHUO	0.002%	96.306%
5840	NISSAN SHATAI C	0.002%	96.308%
5841	WUESTENROT & WU	0.002%	96.310%
5842	HAKUHODO DY HLD	0.002%	96.312%
5843	YAHOO JAPAN COR	0.002%	96.314%
5844	INGERSOLL GLB H	0.002%	96.316%
5845	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.318%
5846	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	96.320%
5847	CHANGSHA ZOOMLI	0.002%	96.322%
5848	MENZIES(JOHN)	0.002%	96.324%
5849	NATIONAL THERMA	0.002%	96.326%
5850	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.328%
5851	MISC BERHAD	0.002%	96.330%
5852	KYORIN CO LTD.	0.002%	96.332%
5853	TAKARA STANDARD	0.002%	96.334%
5854	SWIRE PACIFIC	0.002%	96.336%
5855	GROUP COMERCIAL	0.002%	96.338%
5856	LIPPO KARAWACI	0.002%	96.340%
5857	ARCHROCK INC COMMON STOCK USD.01	0.002%	96.343%
5858	INVOCARE LTD	0.002%	96.345%
5859	INTERTAIN GROUP	0.002%	96.347%
5860	FORMOSA PETROCH	0.002%	96.349%
5861	ASANKO GOLD INC	0.002%	96.351%
5862	TAIKISHA	0.002%	96.353%
5863	PUREGOLD PRICE	0.002%	96.355%
5864	ZUMIEZ INC COMMON STOCK	0.002%	96.357%
5865	JGC CORP	0.002%	96.359%
5866	BANGKOK AIRWAYS	0.002%	96.361%
5867	STEADFAST GROUP	0.002%	96.363%
5868	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.365%
5869	FUYAO GLASS IND	0.002%	96.367%
5870	CHINA FOOD LTD	0.002%	96.369%
5871	STELLA INTERNAT	0.002%	96.371%
5872	SONDA S.A.	0.002%	96.373%
5873	NSD CO LTD	0.002%	96.375%
5874	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.377%
5875	MAIDEN HLDGS LT	0.002%	96.379%
5876	TABCORP HLDGS L	0.002%	96.381%
5877	RHB Capital	0.002%	96.383%
5878	NICHIHA CORP	0.002%	96.385%
5879	SINOPEC KANTONS	0.002%	96.387%
5880	VS INDUSTRY BHD	0.002%	96.389%
5881	ALIBABA PICTURE	0.002%	96.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	STUART OLSON IN	0.002%	96.393%
5883	HANJIN KAL CORP	0.002%	96.395%
5884	INARI AMERTRON	0.002%	96.397%
5885	TRAKYA CAM SANA	0.002%	96.399%
5886	CORETRONICS COR	0.002%	96.401%
5887	BEZEQ ISRAEL TE	0.002%	96.403%
5888	UNITIKA	0.002%	96.405%
5889	XCERRA CORP COMMON STOCK USD.05	0.002%	96.407%
5890	ARN MONDADORI E	0.002%	96.409%
5891	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.411%
5892	AEON DELIGHT	0.002%	96.413%
5893	SUPREME ELECTRO	0.002%	96.415%
5894	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.417%
5895	IMA(IND MACC AU	0.002%	96.419%
5896	SANTAM	0.002%	96.421%
5897	MUSASHI SEIMITS	0.002%	96.423%
5898	QUIMICA Y MINER	0.002%	96.425%
5899	EVOTEC OAI AG	0.002%	96.427%
5900	MORGUARD NORTH	0.002%	96.429%
5901	FARADAY TECHNOL	0.002%	96.431%
5902	REED ELSEVIER P	0.002%	96.433%
5903	VSE CORP COMMON STOCK USD.05	0.002%	96.435%
5904	METALL ZUG AG	0.002%	96.437%
5905	ENDEAVOUR SILVE	0.002%	96.439%
5906	KABU.COM SECURI	0.002%	96.441%
5907	CHANGYOU.COM LTD ADR ADR	0.002%	96.443%
5908	CONN S INC COMMON STOCK USD.01	0.002%	96.445%
5909	METLIFECARE LTD	0.002%	96.447%
5910	HANIL CEMENT MF	0.002%	96.449%
5911	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.451%
5912	URSTADT BIDDLE	0.002%	96.453%
5913	PEREGRINE HLDGS	0.002%	96.455%
5914	DEVELOPMENT CRE	0.002%	96.457%
5915	CRYOLIFE INC	0.002%	96.459%
5916	KANTO DENKA KOG	0.002%	96.461%
5917	ST SHINE OPTICA	0.002%	96.463%
5918	CEWE COLOR HLDG	0.002%	96.465%
5919	IMAX CHINA HOLD	0.002%	96.467%
5920	OESTERREICHISCH	0.002%	96.469%
5921	KOREA LINE CORP	0.002%	96.471%
5922	LUXOFT HOLDING	0.002%	96.473%
5923	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.475%
5924	INMOBILIARIA CO	0.002%	96.477%
5925	HOSIDEN CORP	0.002%	96.479%
5926	CLAL INSURANCE	0.002%	96.481%
5927	ZAKL AZOT W	0.002%	96.483%
5928	ELITE ADVANCED	0.002%	96.484%
5929	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	96.486%
5930	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.488%
5931	PI INDUSTRIES L	0.002%	96.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	JAPFA COMFEED I	0.002%	96.492%
5933	Alliance Global	0.002%	96.494%
5934	INOGEN INC COMMON STOCK USD.001	0.002%	96.496%
5935	TOKYO BROADCAST	0.002%	96.498%
5936	51JOB INC ADR ADR USD.0001	0.002%	96.500%
5937	SYRAH RESOURCES	0.002%	96.502%
5938	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.504%
5939	BETSSON AB	0.002%	96.506%
5940	Z ENERGY LTD	0.002%	96.508%
5941	WISTRON NEWEB C	0.002%	96.510%
5942	WALLENSTAM AB	0.002%	96.512%
5943	IDBI BANK LTD	0.002%	96.514%
5944	SANKI ENGINEERI	0.002%	96.516%
5945	CLARKSON(HORACE	0.002%	96.518%
5946	CASTROL INDIA L	0.002%	96.520%
5947	GF SECURITIES C	0.002%	96.522%
5948	PACIFIC METALS	0.002%	96.524%
5949	KOREA PETROCHEM	0.002%	96.526%
5950	CALLIDUS CAPITA	0.002%	96.528%
5951	BOLSA MEXICANA	0.002%	96.530%
5952	ENQUEST PLC	0.002%	96.532%
5953	CIECH SA	0.002%	96.534%
5954	SEMEN GRESIK	0.002%	96.535%
5955	SIIX CORPORATIO	0.002%	96.537%
5956	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.539%
5957	FUSHAN INTL ENE	0.002%	96.541%
5958	SANYO CHEMICAL	0.002%	96.543%
5959	GASLOG LTD	0.002%	96.545%
5960	RIPLEY CORP SA	0.002%	96.547%
5961	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.549%
5962	SCHINDLER-HDLG	0.002%	96.551%
5963	YULON MOTOR	0.002%	96.553%
5964	GREENLAND HONG	0.002%	96.555%
5965	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.557%
5966	LUPIN LTD	0.002%	96.559%
5967	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.561%
5968	DONGKUK STEEL M	0.002%	96.563%
5969	SPARKASSEN IMMO	0.002%	96.565%
5970	DAIWABO CO LTD	0.002%	96.567%
5971	P/F BAKKAFROST	0.002%	96.569%
5972	VOLTAS LTD	0.002%	96.570%
5973	HONG LEONG CRED	0.002%	96.572%
5974	PT BUMI SERPONG	0.002%	96.574%
5975	TELEFONICA DE E	0.002%	96.576%
5976	EVERGREEN MARIN	0.002%	96.578%
5977	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.580%
5978	CONSTRUCCIONES	0.002%	96.582%
5979	EPSILON ENERGY	0.002%	96.584%
5980	STEEL AUTHORITY	0.002%	96.586%
5981	CONSOL MINING CORP W/I COMMON STOCK USD.01	0.002%	96.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.590%
5983	NYRSTAR NV	0.002%	96.592%
5984	BK ZACHODNI WBK	0.002%	96.594%
5985	SPIE SA	0.002%	96.596%
5986	FORMOSA TAFFETA	0.002%	96.597%
5987	BUMI ARMADA BER	0.002%	96.599%
5988	CJ CGV	0.002%	96.601%
5989	ICHIGO REAL EST	0.002%	96.603%
5990	FUJI SOFT ABC	0.002%	96.605%
5991	MENICON CO LTD	0.002%	96.607%
5992	YUNG TAY ENGINE	0.002%	96.609%
5993	DE LA RUE	0.002%	96.611%
5994	TANSEISHA CO	0.002%	96.613%
5995	PT ANEKA TAMBAN	0.002%	96.615%
5996	LUYE PHARMA GRO	0.002%	96.617%
5997	YUHAN CORP	0.002%	96.619%
5998	IS DONGSEO CO L	0.002%	96.621%
5999	HELICAL BAR PLC	0.002%	96.622%
6000	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.624%
6001	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.626%
6002	CHINA BILLS FIN	0.002%	96.628%
6003	SRF LTD	0.002%	96.630%
6004	HAMBURGER HAFEN	0.002%	96.632%
6005	PRECINT PRO	0.002%	96.634%
6006	AMOTECH CO LTD	0.002%	96.636%
6007	SEMICONDUCTOR M	0.002%	96.638%
6008	TRENCOR	0.002%	96.640%
6009	ORIOR AG	0.002%	96.642%
6010	LG HOME SHOPPIN	0.002%	96.644%
6011	EZ TEC EMPREEND	0.002%	96.645%
6012	CAPITAL ONE BAN	0.002%	96.647%
6013	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.649%
6014	RESTAURANT GROU	0.002%	96.651%
6015	UNITED SUPER MA	0.002%	96.653%
6016	AFG ARBONIA-FOR	0.002%	96.655%
6017	HEIWA REAL ESTA	0.002%	96.657%
6018	BRIGHTOIL PETRO	0.002%	96.659%
6019	INTL METAL SERV	0.002%	96.661%
6020	FUCHS PETRO AG	0.002%	96.663%
6021	RED STAR MACALL	0.002%	96.665%
6022	PICK'N PAY STOR	0.002%	96.666%
6023	RICOH LEASING	0.002%	96.668%
6024	ELRINGKLINGER	0.002%	96.670%
6025	ZHAOJIN MINING	0.002%	96.672%
6026	HEIWADO CO LTD	0.002%	96.674%
6027	TKC CORPORATION	0.002%	96.676%
6028	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.678%
6029	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.680%
6030	DALMIA BHARAT L	0.002%	96.682%
6031	RITEK INC	0.002%	96.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	SUPALAI PUBLIC	0.002%	96.685%
6033	DAISHIN SECURIT	0.002%	96.687%
6034	SODICK CO	0.002%	96.689%
6035	BANK NEGARA IND	0.002%	96.691%
6036	DELTA ELECTRONI	0.002%	96.693%
6037	DONGBU HITEK CO	0.002%	96.695%
6038	TOHO CO	0.002%	96.697%
6039	SAO PAU ALPARGA	0.002%	96.699%
6040	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.701%
6041	AK HOLDINGS INC	0.002%	96.703%
6042	FU SHOU YUAN IN	0.002%	96.704%
6043	ALTAREA SCA	0.002%	96.706%
6044	KEIHIN ELEC EXP	0.002%	96.708%
6045	PUBLICIS GROUPE	0.002%	96.710%
6046	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.712%
6047	NISSHIN SEIFUN	0.002%	96.714%
6048	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.716%
6049	INDIA CEMENTS	0.002%	96.718%
6050	SHOWA SANGYO CO	0.002%	96.720%
6051	FIRST RESOURCES	0.002%	96.722%
6052	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.723%
6053	HESKA CORP	0.002%	96.725%
6054	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.727%
6055	LEGEND HOLDINGS	0.002%	96.729%
6056	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.731%
6057	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.733%
6058	MERCURIES LIFE	0.002%	96.735%
6059	CACHE LOGISTICS	0.002%	96.737%
6060	FANUC	0.002%	96.738%
6061	XL AXIATA TBK P	0.002%	96.740%
6062	GPO FIN INTERAC	0.002%	96.742%
6063	IOI PROPERTIES	0.002%	96.744%
6064	ARAKAWA CHEMICA	0.002%	96.746%
6065	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.748%
6066	GMO INTERNET IN	0.002%	96.750%
6067	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	96.752%
6068	HOLY STONE ENTE	0.002%	96.754%
6069	BURE INVESTMENT	0.002%	96.755%
6070	MERSEN SA	0.002%	96.757%
6071	BEIJING CAP LAN	0.002%	96.759%
6072	SALVATORE FERRA	0.002%	96.761%
6073	RICARDO	0.002%	96.763%
6074	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.765%
6075	TSURUHA HOLDING	0.002%	96.767%
6076	OCI MATERIALS C	0.002%	96.769%
6077	SWIRE PROPERTIE	0.002%	96.770%
6078	RELIANCE POWER	0.002%	96.772%
6079	BERTRANDT AG	0.002%	96.774%
6080	CMK CORP	0.002%	96.776%
6081	NSI NV	0.002%	96.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.780%
6083	HEALTHSTREAM INC COMMON STOCK	0.002%	96.782%
6084	CREDITO EMILIAN	0.002%	96.783%
6085	MICRO-STAR INTL	0.002%	96.785%
6086	STOBART GROUP L	0.002%	96.787%
6087	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.789%
6088	GRINDROD LIMITE	0.002%	96.791%
6089	LUNDIN PERTOLEU	0.002%	96.793%
6090	FOSTER ELECTRIC	0.002%	96.795%
6091	ARDENTEC CORP	0.002%	96.797%
6092	SONIC CORP	0.002%	96.798%
6093	NEPI ROCKCASTLE	0.002%	96.800%
6094	MIZUNO CORP	0.002%	96.802%
6095	GENOMMA LAB INT	0.002%	96.804%
6096	BEGA CHEESE LTD	0.002%	96.806%
6097	KOHNAN SHOJI	0.002%	96.808%
6098	TEXWINCA HLDGS	0.002%	96.810%
6099	SM PRIME HLDGS	0.002%	96.811%
6100	PLATINUM ASSET	0.002%	96.813%
6101	ZERIA PHARMACEU	0.002%	96.815%
6102	SUNLIGHT REAL E	0.002%	96.817%
6103	ITALMOBILIARE S	0.002%	96.819%
6104	AKITA BANK	0.002%	96.821%
6105	HANA TOUR SERVI	0.002%	96.822%
6106	GLOBAL BRANDS G	0.002%	96.824%
6107	GRANGES AB	0.002%	96.826%
6108	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.828%
6109	CALIFORNIA AMPL	0.002%	96.830%
6110	GURIT HOLDING A	0.002%	96.832%
6111	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.834%
6112	INTERNATIONAL P	0.002%	96.835%
6113	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.837%
6114	STARHILL GLOBAL	0.002%	96.839%
6115	CHEIL WORLDWIDE	0.002%	96.841%
6116	TAIWAN MOBILE	0.002%	96.843%
6117	METRO HOLDINGS	0.002%	96.845%
6118	FUKUSHIMA IND C	0.002%	96.846%
6119	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.848%
6120	CONCENTRIC AB	0.002%	96.850%
6121	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.852%
6122	CITYCON OYJ	0.002%	96.854%
6123	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.856%
6124	UNITED LABORATO	0.002%	96.857%
6125	HOKURIKU ELEC P	0.002%	96.859%
6126	CONEXIO CORP	0.002%	96.861%
6127	HOGY MEDICAL CO	0.002%	96.863%
6128	IRISH RESIDENTI	0.002%	96.865%
6129	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.866%
6130	SAGA PLC	0.002%	96.868%
6131	SPLUNK INC COMMON STOCK USD.001	0.002%	96.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	BENETEAU	0.002%	96.872%
6133	ZENRIN CO LTD	0.002%	96.874%
6134	ZHEN DING TECHN	0.002%	96.876%
6135	LE NOBLE AGE	0.002%	96.877%
6136	INDIAN OIL CORP	0.002%	96.879%
6137	COSTAIN GROUP P	0.002%	96.881%
6138	LG FASHION CORP	0.002%	96.883%
6139	MARCOPOLO SA	0.002%	96.885%
6140	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.886%
6141	ZHEJIANG EXPRES	0.002%	96.888%
6142	ASAHI DIAMOND I	0.002%	96.890%
6143	RALLYE	0.002%	96.892%
6144	MARR SPA	0.002%	96.894%
6145	IOI CORPORATION	0.002%	96.895%
6146	TIBET WATER RES	0.002%	96.897%
6147	EARTH CHEMICAL	0.002%	96.899%
6148	INTL CONTAINER	0.002%	96.901%
6149	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.903%
6150	ALBIOMA	0.002%	96.905%
6151	OKAMOTO INDUSTR	0.002%	96.906%
6152	HARMONIC DRIVE	0.002%	96.908%
6153	SEVEN WEST MEDI	0.002%	96.910%
6154	INPHI CORP COMMON STOCK	0.002%	96.912%
6155	CGN POWER CO LT	0.002%	96.914%
6156	PROLOGIS PROPER	0.002%	96.915%
6157	CITIC RESOURCES	0.002%	96.917%
6158	SOUTHERN CROSS	0.002%	96.919%
6159	SOULBRAIN CO LT	0.002%	96.921%
6160	ONESAVINGS BANK	0.002%	96.922%
6161	CA IMMOBILIEN A	0.002%	96.924%
6162	NEW WAVE GROUP	0.002%	96.926%
6163	RAMCO CEMENTS	0.002%	96.928%
6164	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.930%
6165	REDEFINE INTERN	0.002%	96.931%
6166	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.933%
6167	COLOPL INC	0.002%	96.935%
6168	PRESS KOGYO CO	0.002%	96.937%
6169	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.939%
6170	MARFRIG GLOBAL	0.002%	96.940%
6171	J-OIL MILLS INC	0.002%	96.942%
6172	TSUKUI CORP	0.002%	96.944%
6173	PSK INC	0.002%	96.946%
6174	BLUE LABEL TELE	0.002%	96.948%
6175	COVENANT TRANSP	0.002%	96.949%
6176	DOMAIN HOLDINGS	0.002%	96.951%
6177	SUGI HOLDINGS C	0.002%	96.953%
6178	WAN HAI LINES	0.002%	96.955%
6179	MITSUBA CORP	0.002%	96.956%
6180	TAYCA CORP	0.002%	96.958%
6181	DAISEKI CO LTD	0.002%	96.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	PRESTIGE ESTATE	0.002%	96.962%
6183	MOTHERSON SUMI	0.002%	96.964%
6184	TAMURA CORP	0.002%	96.965%
6185	SKS MICROFINANC	0.002%	96.967%
6186	DENBURY RESOURC	0.002%	96.969%
6187	PP LONDON SUMAT	0.002%	96.971%
6188	SHIKOKU BANK	0.002%	96.972%
6189	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.974%
6190	PAGE INDUSTRIES	0.002%	96.976%
6191	CARNIVAL PLC	0.002%	96.978%
6192	DRAEGERWERK AG	0.002%	96.979%
6193	O/SEAS UNION EN	0.002%	96.981%
6194	888 HOLDINGS	0.002%	96.983%
6195	SINTOKOGIO	0.002%	96.985%
6196	BRF SA	0.002%	96.987%
6197	JVC KENWOOD HLD	0.002%	96.988%
6198	NAVITAS LTD	0.002%	96.990%
6199	BANPU PUBLIC CO	0.002%	96.992%
6200	VISTA LAND & LI	0.002%	96.994%
6201	NANOMETRICS	0.002%	96.995%
6202	CONTAINER CORP	0.002%	96.997%
6203	TTY BIPHARM CO	0.002%	96.999%
6204	TALK TALK TELEC	0.002%	97.001%
6205	MAGNESITA REFRA	0.002%	97.002%
6206	SYNCMOLD ENTERP	0.002%	97.004%
6207	GRUPO HERDEZ SA	0.002%	97.006%
6208	CHUGOKU MAR PAI	0.002%	97.008%
6209	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	97.010%
6210	UTD COMMUNITY F	0.002%	97.011%
6211	GRANITE OIL COR	0.002%	97.013%
6212	BROWN (N) GROUP	0.002%	97.015%
6213	DAIBIRU CORP	0.002%	97.017%
6214	TED BAKER PLC	0.002%	97.018%
6215	ENERGIAS DO BRA	0.002%	97.020%
6216	DIAGEO PLC	0.002%	97.022%
6217	PER AARSLEFF A/	0.002%	97.024%
6218	BELLAMY'S AUSTR	0.002%	97.025%
6219	KOREA AEROSPACE	0.002%	97.027%
6220	DXP ENTERPRISES	0.002%	97.029%
6221	SOL MELIA SA	0.002%	97.031%
6222	FERREXPO PLC	0.002%	97.032%
6223	SHUTTLE INC	0.002%	97.034%
6224	DAEDUCK GDS	0.002%	97.036%
6225	UPONOR OYJ	0.002%	97.038%
6226	CENTRAL GARDEN&	0.002%	97.039%
6227	LG INTL CORP	0.002%	97.041%
6228	SUN FRONTIER FU	0.002%	97.043%
6229	ACOM CO	0.002%	97.045%
6230	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	97.046%
6231	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	ALTICE NV CLAS	0.002%	97.050%
6233	NIPPON DENKO CO	0.002%	97.051%
6234	TEIKOKU PISTON	0.002%	97.053%
6235	SITRONIX TECHNO	0.002%	97.055%
6236	DNO INTERNATION	0.002%	97.057%
6237	DERMIRA INC	0.002%	97.058%
6238	SHINKONG SYNTHE	0.002%	97.060%
6239	WATERLAND FIN H	0.002%	97.062%
6240	SUNWAY BHD	0.002%	97.064%
6241	WEST CHINA CEME	0.002%	97.065%
6242	VEDANTA LTD ADR ADR	0.002%	97.067%
6243	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	97.069%
6244	SCHRODERS(NEW)	0.002%	97.071%
6245	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	97.072%
6246	BW OFFSHORE LTD	0.002%	97.074%
6247	JOEL-JERUSALEM	0.002%	97.076%
6248	MANULIFE US REA	0.002%	97.077%
6249	1ST PHILIPPINE	0.002%	97.079%
6250	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	97.081%
6251	GREENCROSS LTD	0.002%	97.083%
6252	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.002%	97.084%
6253	YOKOGAWA BRIDGE	0.002%	97.086%
6254	CIA ENERGETICA	0.002%	97.088%
6255	MATAS AS	0.002%	97.090%
6256	OSSTEM IMPLANT	0.002%	97.091%
6257	CITIC 1616 HLDG	0.002%	97.093%
6258	TAIWAN ACCEPTAN	0.002%	97.095%
6259	DENNY S CORP COMMON STOCK USD.01	0.002%	97.096%
6260	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.098%
6261	CHOFU SEISAKUSH	0.002%	97.100%
6262	TRANSCEND INFOR	0.002%	97.102%
6263	PLAYA HOTELS &	0.002%	97.103%
6264	GMP CAPITAL COR	0.002%	97.105%
6265	TOA CORP	0.002%	97.107%
6266	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	97.108%
6267	CP POKPHAND CO	0.002%	97.110%
6268	TONG YANG INV B	0.002%	97.112%
6269	CIR-COMPAGNIE I	0.002%	97.114%
6270	ABSOLUTE SOFTWA	0.002%	97.115%
6271	EPS CO LTD	0.002%	97.117%
6272	D.A. CONSORTIUM	0.002%	97.119%
6273	GUERBET	0.002%	97.120%
6274	AMPLIFON SPA NE	0.002%	97.122%
6275	TAIWAN GLASS	0.002%	97.124%
6276	UNITED ENERGY G	0.002%	97.126%
6277	MAGYAR TELEKOM	0.002%	97.127%
6278	S&T AG	0.002%	97.129%
6279	XINJIANG GOLDWI	0.002%	97.131%
6280	FUKUI BANK	0.002%	97.132%
6281	VUKILE PROPERTY	0.002%	97.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.136%
6283	DEUTSCHE BETEI	0.002%	97.138%
6284	VILMORIN CLAUSE	0.002%	97.139%
6285	PUMA AG	0.002%	97.141%
6286	SSANGYONG CEMEN	0.002%	97.143%
6287	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	97.144%
6288	GDI PROPERTY GR	0.002%	97.146%
6289	XENCOR INC COMMON STOCK USD.01	0.002%	97.148%
6290	KINEPOLIS GROUP	0.002%	97.149%
6291	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	97.151%
6292	TREDEGAR CORP COMMON STOCK	0.002%	97.153%
6293	DMCI HLDGS INC	0.002%	97.155%
6294	ASIAN PAINTS LT	0.002%	97.156%
6295	INFRASTRUCTURE	0.002%	97.158%
6296	POLARIS INFRAS	0.002%	97.160%
6297	GRIEG SEAFOOD A	0.002%	97.161%
6298	AICHI BANK	0.002%	97.163%
6299	TOPY INDUSTRIES	0.002%	97.165%
6300	AT HOME GROUP INC COMMON STOCK USD.01	0.002%	97.166%
6301	KCE ELECTRONICS	0.002%	97.168%
6302	KT CORPORATION	0.002%	97.170%
6303	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	97.172%
6304	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	97.173%
6305	Goldcrest Co.,	0.002%	97.175%
6306	SUPREME INDUSTR	0.002%	97.177%
6307	INDIAN BANK	0.002%	97.178%
6308	ORIFLAME HOLDIN	0.002%	97.180%
6309	ARCELIK AS	0.002%	97.182%
6310	SUNPLUS TECHNOL	0.002%	97.183%
6311	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.185%
6312	CPFL ENERGIA SA	0.002%	97.187%
6313	ONO PHARMACEUTI	0.002%	97.188%
6314	TOKYOTOKEIBA CO	0.002%	97.190%
6315	COMMUNITY HEALT	0.002%	97.192%
6316	NEC NETWK & SYS	0.002%	97.194%
6317	NISSEI BUILD KO	0.002%	97.195%
6318	TAIWAN TEA CORP	0.002%	97.197%
6319	RENEWABLE ENERG	0.002%	97.199%
6320	INDIAN HOTELS	0.002%	97.200%
6321	ADASTRIA HOLDI	0.002%	97.202%
6322	ANGLO AMERICAN	0.002%	97.204%
6323	CANON INC SPONS ADR ADR	0.002%	97.205%
6324	LEYOU TECHNOLOG	0.002%	97.207%
6325	PAO DE ACUCAR C	0.002%	97.209%
6326	MONOTARO CO.LTD	0.002%	97.210%
6327	VODACOM GP-PRPT	0.002%	97.212%
6328	GCL NEW ENERGY	0.002%	97.214%
6329	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.215%
6330	IRB INFRASTRUCT	0.002%	97.217%
6331	TOP GLOVE CORP	0.002%	97.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	97.220%
6333	HU LANE ASSOCIA	0.002%	97.222%
6334	KUALA LUMPUR KE	0.002%	97.224%
6335	INWIDO AB	0.002%	97.225%
6336	AES TIETE ENERG	0.002%	97.227%
6337	NCSOFT CORPN	0.002%	97.229%
6338	MOCHIDA PHARM C	0.002%	97.230%
6339	TENARIS S.A.	0.002%	97.232%
6340	FINISH LINE INC	0.002%	97.234%
6341	J TRUST CO. LTD	0.002%	97.235%
6342	AIXTRON AG	0.002%	97.237%
6343	FUJI MEDIA HOLD	0.002%	97.239%
6344	ADVANTECH CO LT	0.002%	97.240%
6345	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.242%
6346	DAIKYO INC	0.002%	97.244%
6347	RTL GROUP SA	0.002%	97.245%
6348	PLAZA RETAIL RE	0.002%	97.247%
6349	MALAYSIAN RES C	0.002%	97.249%
6350	BLACKMORES LTD	0.002%	97.250%
6351	TV ASAHI CORP	0.002%	97.252%
6352	CHINA ORIENTAL	0.002%	97.254%
6353	MIZUHO FINL GP	0.002%	97.255%
6354	NITTO ELECTRIC	0.002%	97.257%
6355	HOCHSCHILD MINI	0.002%	97.259%
6356	MATAHARI DEPART	0.002%	97.260%
6357	PROTECTOR FORSI	0.002%	97.262%
6358	DAESANG CORP	0.002%	97.263%
6359	STELLA CHEMIFA	0.002%	97.265%
6360	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	97.267%
6361	BQE NATL BELGIQ	0.002%	97.268%
6362	SIGMA PHARMACEU	0.002%	97.270%
6363	CHINA MOLYBDENU	0.002%	97.272%
6364	DAIKYONISHIKAWA	0.002%	97.273%
6365	ZOGENIX INC COMMON STOCK USD.001	0.002%	97.275%
6366	M3 INC	0.002%	97.277%
6367	USI CORPORATION	0.002%	97.278%
6368	Q TECHNOLOGY GR	0.002%	97.280%
6369	CASHBUILD LTD	0.002%	97.282%
6370	PAZ CORP SA	0.002%	97.283%
6371	KARDEX	0.002%	97.285%
6372	PIAGGIO	0.002%	97.287%
6373	ALGOMA CENTRAL	0.002%	97.288%
6374	HC INTERNATIONA	0.002%	97.290%
6375	MELCOR DEVS LTD	0.002%	97.291%
6376	YANG MING MARIN	0.002%	97.293%
6377	GUANGSHEN RAILW	0.002%	97.295%
6378	DUCOMMUN INC COMMON STOCK USD.01	0.002%	97.296%
6379	HOSOKAWA MICRON	0.002%	97.298%
6380	MYOB GROUP LTD	0.002%	97.300%
6381	GENMAB A/S	0.002%	97.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	97.303%
6383	UMS HLDGS LTD	0.002%	97.305%
6384	ELEC POWER DEV	0.002%	97.306%
6385	WOWPRIME CORP	0.002%	97.308%
6386	KOREA EXPRESS C	0.002%	97.309%
6387	GRUPO AEROPORTU	0.002%	97.311%
6388	DIRTT ENVIRONME	0.002%	97.313%
6389	HEADLAM GROUP	0.002%	97.314%
6390	SPIRENT COMMUNI	0.002%	97.316%
6391	PC DEPOT CORP	0.002%	97.318%
6392	ELMOS SEMICONDU	0.002%	97.319%
6393	AXT INC COMMON STOCK USD.001	0.002%	97.321%
6394	YOKOHAMA REITO	0.002%	97.323%
6395	HAVELLS INDIA L	0.002%	97.324%
6396	ALTERRA POWER C	0.002%	97.326%
6397	YAMAICHI ELECTR	0.002%	97.327%
6398	DYDO DRINCO INC	0.002%	97.329%
6399	REDES ENERGETIC	0.002%	97.331%
6400	MITSUBISHI STEE	0.002%	97.332%
6401	SINOTRANS SHIPP	0.002%	97.334%
6402	STRABAG SE	0.002%	97.336%
6403	MULTIPLAN EMPRE	0.002%	97.337%
6404	TOKAI HOLDINGS	0.002%	97.339%
6405	TAV HAVALIMANLA	0.002%	97.340%
6406	TAINAN SPINNING	0.002%	97.342%
6407	KOSSAN RUBBER I	0.002%	97.344%
6408	AKBANK TAS	0.002%	97.345%
6409	QOL CO LTD	0.002%	97.347%
6410	ODONTOPREV SA	0.002%	97.349%
6411	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.350%
6412	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.352%
6413	BML INC	0.002%	97.353%
6414	TSI HOLDINGS CO	0.002%	97.355%
6415	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	97.357%
6416	NIPPON DENSETSU	0.002%	97.358%
6417	BT INVESTMENT M	0.002%	97.360%
6418	EUROPCAR GROUPE	0.002%	97.361%
6419	KONGSBERG AUTOM	0.002%	97.363%
6420	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.365%
6421	BK OF RYUKYUS	0.002%	97.366%
6422	KENKO MAYONNAIS	0.002%	97.368%
6423	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.370%
6424	SINFONIA TECHNO	0.002%	97.371%
6425	ABOITIZ EQUITY	0.002%	97.373%
6426	KUNG LONG BATTE	0.002%	97.374%
6427	TIKKURILA OY	0.002%	97.376%
6428	GRENDENE SA	0.002%	97.378%
6429	SHANGHAI PETROC	0.002%	97.379%
6430	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	97.381%
6431	CIA TRANSM ENER	0.002%	97.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	BARNES & NOBLE	0.002%	97.384%
6433	BANGKOK LAND PC	0.002%	97.386%
6434	SANOFI INDIA LT	0.002%	97.387%
6435	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.389%
6436	THULE GROUP AB/	0.002%	97.390%
6437	BLOOMBERRY RESO	0.002%	97.392%
6438	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	97.394%
6439	NIKKISO CO	0.002%	97.395%
6440	POLA ORBIS HLDG	0.002%	97.397%
6441	IMMOBILIARE GRA	0.002%	97.398%
6442	RAJESH EXPORTS	0.002%	97.400%
6443	QINGDAO PORT IN	0.002%	97.402%
6444	ISEKI & CO	0.002%	97.403%
6445	BANGKOK EXPRESS	0.002%	97.405%
6446	SIERRA BANCORP COMMON STOCK	0.002%	97.406%
6447	BK OF NAGOYA	0.002%	97.408%
6448	NAKANISHI INC	0.002%	97.410%
6449	GOLDEN EAGLE RE	0.002%	97.411%
6450	HUNG SHENG CONS	0.002%	97.413%
6451	SUMMIT INDUSTRI	0.002%	97.414%
6452	SANDEN CORP	0.002%	97.416%
6453	PAN JIT INTERNA	0.002%	97.417%
6454	VAUDOISE ASSURA	0.002%	97.419%
6455	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	97.421%
6456	V TECHNOLOGY	0.002%	97.422%
6457	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.424%
6458	CANON ELECTRONI	0.002%	97.425%
6459	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.427%
6460	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	97.429%
6461	NITTA CORP	0.002%	97.430%
6462	MAYR-MELNHOF KA	0.002%	97.432%
6463	S&T MOTIV CO LT	0.002%	97.433%
6464	POLYTEC HOLDING	0.002%	97.435%
6465	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.436%
6466	INTL NICKEL IND	0.002%	97.438%
6467	DAKTRONICS INC COMMON STOCK	0.002%	97.440%
6468	ZALANDO SE	0.002%	97.441%
6469	GEMDALE PROPERT	0.002%	97.443%
6470	EMPEROR INTL HL	0.002%	97.444%
6471	HONG LEONG BANK	0.002%	97.446%
6472	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	97.447%
6473	INDUSTR L FIN(IF	0.002%	97.449%
6474	SMARTONE TELECO	0.002%	97.451%
6475	SHANGHAI JIN JI	0.002%	97.452%
6476	ADITYA BIRLA FA	0.002%	97.454%
6477	GROWTHPOINT PRO	0.002%	97.455%
6478	KINSUS INTERCON	0.002%	97.457%
6479	RECHI PRECISION	0.002%	97.458%
6480	AMERICAN PUBLIC	0.002%	97.460%
6481	CHINA POWER INT	0.002%	97.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	SODA SANAYII	0.002%	97.463%
6483	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.465%
6484	TOYO CONSTRUCTI	0.002%	97.466%
6485	LEXTAR ELECTRON	0.002%	97.468%
6486	AGELLAN COMMERC	0.002%	97.469%
6487	DESCENTE LTD.	0.002%	97.471%
6488	PIOLAX CO	0.002%	97.473%
6489	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.474%
6490	CHINA HIGH SPEE	0.002%	97.476%
6491	TOKYO STEEL MFG	0.002%	97.477%
6492	SK GAS	0.002%	97.479%
6493	CORP MOCTEZUMA	0.002%	97.480%
6494	RAISIO YHTYMA O	0.002%	97.482%
6495	GLENMARK PHARM	0.002%	97.484%
6496	MEC COMPANY LTD	0.002%	97.485%
6497	WARABEYA NICHII	0.002%	97.487%
6498	SHIBUYA KOGYO C	0.002%	97.488%
6499	NEO SOLAR POWER	0.002%	97.490%
6500	ILUKA RESOURCES	0.002%	97.491%
6501	SHIKUN & BINUI	0.002%	97.493%
6502	PRESTIGE INTERN	0.002%	97.494%
6503	SKISTAR AB	0.002%	97.496%
6504	MITRA ADIPERKAS	0.002%	97.498%
6505	CALIAN GROUP LT	0.002%	97.499%
6506	ALTAMIR AMBOISE	0.002%	97.501%
6507	OTE(HELLENIC TL	0.002%	97.502%
6508	XEBIO CO	0.002%	97.504%
6509	CHOICE PROPERTI	0.002%	97.505%
6510	FISSION URANIUM	0.002%	97.507%
6511	DIVERS RES BHD	0.002%	97.508%
6512	PRUKSA HOLDING	0.002%	97.510%
6513	YOUNGWON CORP	0.002%	97.511%
6514	FUJI KYUKO CO L	0.002%	97.513%
6515	JAHWA ELECTRONI	0.002%	97.515%
6516	ACCORDIA GOLF T	0.002%	97.516%
6517	SHIKOKU CHEMICA	0.002%	97.518%
6518	VILLEROY & BOCH	0.002%	97.519%
6519	TORII PHARM CO	0.002%	97.521%
6520	RETAIL ESTATES	0.002%	97.522%
6521	CULP INC COMMON STOCK USD.05	0.002%	97.524%
6522	UNION BNK OF IN	0.002%	97.525%
6523	NORITZ CORP	0.002%	97.527%
6524	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.528%
6525	AGRANA BETEILIG	0.002%	97.530%
6526	TOWNGAS CHINA C	0.002%	97.532%
6527	GRUPO SIMEC S.A	0.002%	97.533%
6528	WILSON BAYLY HO	0.002%	97.535%
6529	KOTOBUKI SPIRIT	0.002%	97.536%
6530	ARISAWA MFG CO	0.002%	97.538%
6531	DEXERIALS CORP	0.002%	97.539%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	SK NETWORKS CO	0.002%	97.541%
6533	JAPAN WOOL TEXT	0.002%	97.542%
6534	PETROLEUM GEO-S	0.002%	97.544%
6535	GLOW ENERGY	0.002%	97.545%
6536	DALI FOODS GROU	0.002%	97.547%
6537	ARATA CORP	0.002%	97.548%
6538	CHESSWOOD GROUP	0.002%	97.550%
6539	COLOWIDE CO LTD	0.002%	97.551%
6540	MITSUBOSHI BELT	0.002%	97.553%
6541	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.554%
6542	KONOIKE TRANSP	0.002%	97.556%
6543	CHUBU SHIRYO CO	0.002%	97.558%
6544	TSUMURA & CO	0.002%	97.559%
6545	CREDIT CORP GRO	0.002%	97.561%
6546	US Wire Order	0.002%	97.562%
6547	VECTURA GROUP	0.002%	97.564%
6548	ASTRA AGRO LEST	0.002%	97.565%
6549	AVEX GROUP HOLD	0.002%	97.567%
6550	MEYER BURGER TE	0.002%	97.568%
6551	MARCO POLO DEV	0.002%	97.570%
6552	ROCK FIELD CO	0.002%	97.571%
6553	MOTA ENGL SGPS	0.002%	97.573%
6554	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	97.574%
6555	SANSIRI PUBLIC	0.002%	97.576%
6556	LING SEN PRECIS	0.002%	97.577%
6557	COMMERCIAL INTE	0.002%	97.579%
6558	BEML LTD	0.002%	97.580%
6559	FERROTEC CORP	0.002%	97.582%
6560	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.583%
6561	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.585%
6562	DAH CHONG HONG	0.002%	97.586%
6563	MYER HOLDINGS L	0.002%	97.588%
6564	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	97.589%
6565	GS RETAIL CO LT	0.002%	97.591%
6566	MARUDAI FOOD CO	0.002%	97.592%
6567	ASAHI CO LTD	0.002%	97.594%
6568	CARDINAL ENERGY	0.002%	97.595%
6569	CARBONITE INC COMMON STOCK USD.01	0.002%	97.597%
6570	PETRA DIAMONDS	0.002%	97.598%
6571	C C LAND HOLDIN	0.002%	97.600%
6572	GREIF INC CL B COMMON STOCK	0.002%	97.601%
6573	TON YI CORP	0.002%	97.603%
6574	BLACK DIAMOND G	0.002%	97.605%
6575	BANCOLOMBIA SA	0.002%	97.606%
6576	INFRATIL LTD	0.002%	97.608%
6577	CONSUN PHARMACE	0.002%	97.609%
6578	KYOWA HAKKO KIR	0.002%	97.611%
6579	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.612%
6580	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.614%
6581	VITTORIA ASSICU	0.002%	97.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	SAVENCIA SA	0.002%	97.617%
6583	HOKKAIDO ELEC P	0.002%	97.618%
6584	HANKYU REIT INC	0.002%	97.620%
6585	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.621%
6586	AIDA ENGINEERIN	0.001%	97.623%
6587	NEUROCRINE BIOS	0.001%	97.624%
6588	IDFC BANK LTD	0.001%	97.626%
6589	AICHI STEEL WOR	0.001%	97.627%
6590	YAMABIKO CORP	0.001%	97.629%
6591	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.630%
6592	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.632%
6593	SURTECO SE	0.001%	97.633%
6594	OSAKI ELECTRIC	0.001%	97.635%
6595	PHISON ELECTRON	0.001%	97.636%
6596	SHIZUOKAGAS CO	0.001%	97.637%
6597	NOVOLIPET STEEL	0.001%	97.639%
6598	VZ HOLDING AG	0.001%	97.640%
6599	SMI HOLDINGS GR	0.001%	97.642%
6600	KUMIAI CHEM IND	0.001%	97.643%
6601	PREMIER FOODS	0.001%	97.645%
6602	CHAROEN POKPHAN	0.001%	97.646%
6603	HK ELECTRIC INV	0.001%	97.648%
6604	K.C. TECH	0.001%	97.649%
6605	VP BANK AG	0.001%	97.651%
6606	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.652%
6607	WOCKHARDT LIMIT	0.001%	97.654%
6608	INFOMART CORP	0.001%	97.655%
6609	CHINA SHENGMU O	0.001%	97.657%
6610	TEJON RANCH CO	0.001%	97.658%
6611	TPI POLENE PCL	0.001%	97.660%
6612	SUESS MICRO TEC	0.001%	97.661%
6613	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.663%
6614	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	97.664%
6615	SRA HOLDINGS IN	0.001%	97.666%
6616	S.A.C.I. FALABE	0.001%	97.667%
6617	MINOR INTERNATI	0.001%	97.669%
6618	NISSIN CORP	0.001%	97.670%
6619	PEMBANGUNAN P	0.001%	97.672%
6620	MAN SE	0.001%	97.673%
6621	MASTERLINK SECS	0.001%	97.675%
6622	DEL FRISCOS RES	0.001%	97.676%
6623	PRINCE HOUSING	0.001%	97.678%
6624	CLEANAWAY CO LT	0.001%	97.679%
6625	CLAS OHLSON AB	0.001%	97.680%
6626	ALPEK SAB	0.001%	97.682%
6627	AMADA HOLDINGS	0.001%	97.683%
6628	FRASERS COMMERC	0.001%	97.685%
6629	ELBIT SYSTEMS L	0.001%	97.686%
6630	JAPAN AIRPORT T	0.001%	97.688%
6631	RANDON SA IMPL	0.001%	97.689%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	97.691%
6633	MCBRIDE PLC	0.001%	97.692%
6634	AUSTRALIAN PHAR	0.001%	97.694%
6635	VOSSLOH AG	0.001%	97.695%
6636	CHINA MACHINERY	0.001%	97.697%
6637	IGUATEMI EMP SH	0.001%	97.698%
6638	YELLOW HAT LTD.	0.001%	97.700%
6639	NIPPON CARBON C	0.001%	97.701%
6640	SATO CORP	0.001%	97.702%
6641	METRO PACIFIC I	0.001%	97.704%
6642	KAGA ELECTRONIC	0.001%	97.705%
6643	NOJIMA CORP	0.001%	97.707%
6644	XO GROUP INC COMMON STOCK USD.01	0.001%	97.708%
6645	RAITO KOGYO CO	0.001%	97.710%
6646	TA YA ELEC WIR&	0.001%	97.711%
6647	SIME DARBY PLAN	0.001%	97.713%
6648	CHINA WATER AFF	0.001%	97.714%
6649	METROPOLITAN BA	0.001%	97.716%
6650	MGM CHINA HLDGS	0.001%	97.717%
6651	CARL ZEISS MEDI	0.001%	97.719%
6652	FB FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.720%
6653	DEVOTEAM SA	0.001%	97.721%
6654	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	97.723%
6655	AVIC INTERNATIO	0.001%	97.724%
6656	HCI GROUP INC COMMON STOCK	0.001%	97.726%
6657	ACACIA MINING	0.001%	97.727%
6658	HAMAMATSU PHOTO	0.001%	97.729%
6659	WIZZ AIR HOLDIN	0.001%	97.730%
6660	HOKUETSU BANK	0.001%	97.732%
6661	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.733%
6662	HANON SYSTEMS	0.001%	97.735%
6663	KASAI KOGYO CO	0.001%	97.736%
6664	AKR CORPORINDO	0.001%	97.737%
6665	CLARION CO	0.001%	97.739%
6666	ECO WORLD DEVL	0.001%	97.740%
6667	BRITISH AMERICA	0.001%	97.742%
6668	PETRON CORP	0.001%	97.743%
6669	DAI-DAN CO	0.001%	97.745%
6670	NATIONAL STORAG	0.001%	97.746%
6671	MATSUYA FOODS C	0.001%	97.748%
6672	GREATVIEW ASEPT	0.001%	97.749%
6673	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.751%
6674	STEF-TFE NEW	0.001%	97.752%
6675	IMPERIAL METALS	0.001%	97.753%
6676	JASA MARGA	0.001%	97.755%
6677	TEKKEN CORP	0.001%	97.756%
6678	PHOTO-ME INTERN	0.001%	97.758%
6679	CRH MEDICAL COR	0.001%	97.759%
6680	SUPER-SOL	0.001%	97.761%
6681	HAYNES INTL INC	0.001%	97.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	INVESTEC PROP F	0.001%	97.764%
6683	GREEN CROSS HLD	0.001%	97.765%
6684	NORITAKE CO	0.001%	97.766%
6685	SAKATA INX CORP	0.001%	97.768%
6686	GLADSTONE COMME	0.001%	97.769%
6687	TORRENT PHARM	0.001%	97.771%
6688	WASHTEC AG	0.001%	97.772%
6689	JAPARA HEALTHCA	0.001%	97.774%
6690	FUKUDA DENSHI C	0.001%	97.775%
6691	BELC CO LTD	0.001%	97.777%
6692	MUHIBBAH ENGINE	0.001%	97.778%
6693	HARMONIC INC	0.001%	97.779%
6694	EAGLE INDUSTRY	0.001%	97.781%
6695	SLC AGRICOLA SA	0.001%	97.782%
6696	IBASE TECHNOLOG	0.001%	97.784%
6697	VECTRUS INC COMMON STOCK USD.01	0.001%	97.785%
6698	ACANDO AB	0.001%	97.787%
6699	SKY NETWORK TEL	0.001%	97.788%
6700	WISDOM MARINE L	0.001%	97.789%
6701	AMTRAN TECHNOLO	0.001%	97.791%
6702	CEMENTIR S.p.A.	0.001%	97.792%
6703	SUMITOMO SEIKA	0.001%	97.794%
6704	MAJOR CINEPLEX	0.001%	97.795%
6705	SALMAR ASA	0.001%	97.797%
6706	CEMEX LATAM HLD	0.001%	97.798%
6707	TOWA PHARM CO L	0.001%	97.799%
6708	POSCO CHEMTECH	0.001%	97.801%
6709	CHINA GALAXY SE	0.001%	97.802%
6710	EUROPAC PAPELES	0.001%	97.804%
6711	FOCALTECH SYSTE	0.001%	97.805%
6712	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.807%
6713	KWS SAAT AG	0.001%	97.808%
6714	STABILUS SA	0.001%	97.809%
6715	FUKUDA CORP	0.001%	97.811%
6716	CENT PATTANA PU	0.001%	97.812%
6717	KVAERNER ASA	0.001%	97.814%
6718	TAIHEI DENGYO	0.001%	97.815%
6719	AVANZA BANK HOL	0.001%	97.817%
6720	ORIENT CORP	0.001%	97.818%
6721	DATA COMMUNICAT	0.001%	97.819%
6722	ADVANCED WIRELE	0.001%	97.821%
6723	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.822%
6724	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.824%
6725	SEAH STEEL	0.001%	97.825%
6726	SHIBAURA ELECTR	0.001%	97.827%
6727	BACHEM HLD AG-B	0.001%	97.828%
6728	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.829%
6729	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.831%
6730	ASANUMA CORP	0.001%	97.832%
6731	HKR INTL LTD	0.001%	97.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	CADILA HEALTHCA	0.001%	97.835%
6733	LIFESTYLE INTER	0.001%	97.836%
6734	ESPEC CORP	0.001%	97.838%
6735	CAWACHI LTD	0.001%	97.839%
6736	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.841%
6737	KRBL LTD	0.001%	97.842%
6738	TORSTAR CORP CL	0.001%	97.844%
6739	TRONC INC COMMON STOCK USD.01	0.001%	97.845%
6740	TAIYO INK MFG C	0.001%	97.846%
6741	COWEN INC COMMON STOCK USD.01	0.001%	97.848%
6742	SAMYANG HOLDING	0.001%	97.849%
6743	MAH SING GROUP	0.001%	97.851%
6744	GLORIA MATERIAL	0.001%	97.852%
6745	MIQUEL Y COSTAS	0.001%	97.853%
6746	HULIC CO LTD	0.001%	97.855%
6747	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.856%
6748	HURCO COMPANIES INC COMMON STOCK	0.001%	97.858%
6749	HI-LEX CORP	0.001%	97.859%
6750	OBEROI REALTY L	0.001%	97.860%
6751	LIVZON PHARMACE	0.001%	97.862%
6752	GPO DE INVERSIO	0.001%	97.863%
6753	AUSTRALIAN AGRI	0.001%	97.864%
6754	ERCROS SA	0.001%	97.866%
6755	RORZE CORP	0.001%	97.867%
6756	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.869%
6757	GLOBANT SA	0.001%	97.870%
6758	VITAL HEALTHCAR	0.001%	97.871%
6759	TT ELECTRONICS	0.001%	97.873%
6760	REPLY SPA	0.001%	97.874%
6761	YUASA TRADING C	0.001%	97.876%
6762	ACHILLES CORP	0.001%	97.877%
6763	BANDO CHEMICAL	0.001%	97.878%
6764	BREVILLE GROUP	0.001%	97.880%
6765	STARHUB LIMITED	0.001%	97.881%
6766	EHIME BANK	0.001%	97.883%
6767	NEO-CHINA GROUP	0.001%	97.884%
6768	OIL & NATURAL G	0.001%	97.885%
6769	LOOKERS PLC	0.001%	97.887%
6770	NISHIO RENT ALL	0.001%	97.888%
6771	KOLON CORPORATI	0.001%	97.890%
6772	CHINA LIFE INSU	0.001%	97.891%
6773	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.892%
6774	RIKEN CORP	0.001%	97.894%
6775	SYSTEX CORPORAT	0.001%	97.895%
6776	WCT HOLDINGS BH	0.001%	97.896%
6777	AOI ELECTRONICS	0.001%	97.898%
6778	AKASTOR ASA	0.001%	97.899%
6779	SCHMOLZ+BICKENB	0.001%	97.901%
6780	KUDELSKI S.A.	0.001%	97.902%
6781	DAIICHI KIGENSO	0.001%	97.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	JOYFUL HONDA CO	0.001%	97.905%
6783	TAEYOUNG ENGINE	0.001%	97.906%
6784	COGOBUY GROUP	0.001%	97.907%
6785	FRANK'S INTERNA	0.001%	97.909%
6786	VERITIV CORP COMMON STOCK USD.01	0.001%	97.910%
6787	CMBC CAPITAL HO	0.001%	97.912%
6788	GP STRATEGIES C	0.001%	97.913%
6789	YUEXIU REAL ES	0.001%	97.914%
6790	FUTABA INDUSTRI	0.001%	97.916%
6791	LANDEC CORP	0.001%	97.917%
6792	MICHINOKU BANK	0.001%	97.918%
6793	DAIKI ALUMINIUM	0.001%	97.920%
6794	ADANI POWER LTD	0.001%	97.921%
6795	BANK PEKAO	0.001%	97.923%
6796	H&R GMBH & CO K	0.001%	97.924%
6797	NEXEN TIRE CORP	0.001%	97.925%
6798	SCHRODER REAL E	0.001%	97.927%
6799	TOCALO CO LTD	0.001%	97.928%
6800	CHINA MAPLE LEA	0.001%	97.929%
6801	OBIC	0.001%	97.931%
6802	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.932%
6803	VETROPACK HOLDI	0.001%	97.933%
6804	BANK OF PHILIPP	0.001%	97.935%
6805	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.936%
6806	CONSTRUTORA TEN	0.001%	97.937%
6807	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.939%
6808	VEIDEKKE ASA	0.001%	97.940%
6809	AMSTERDAM COMMO	0.001%	97.942%
6810	SHANGHAI ELECTR	0.001%	97.943%
6811	SUMMARECON AGUN	0.001%	97.944%
6812	SAINT MARC HLDG	0.001%	97.946%
6813	FRONTERA ENERGY	0.001%	97.947%
6814	COAL INDIA LTD	0.001%	97.948%
6815	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	97.950%
6816	BUKIT SEMBAWNG	0.001%	97.951%
6817	CHINA MANMADE F	0.001%	97.952%
6818	TOKAI RUBBER IN	0.001%	97.954%
6819	AEON FANTASY CO	0.001%	97.955%
6820	OPAP SA	0.001%	97.956%
6821	MIYAZAKI BANK	0.001%	97.958%
6822	MGM GROWTH PROPERTIES LLC A REIT	0.001%	97.959%
6823	KIKUCHI CO LTD	0.001%	97.961%
6824	HEARTLAND NEW Z	0.001%	97.962%
6825	HYUNDAI ELEVATO	0.001%	97.963%
6826	NOVA MEASURING	0.001%	97.965%
6827	ATEN INTERNATIO	0.001%	97.966%
6828	AVEO GROUP	0.001%	97.967%
6829	DISCO CORPORATI	0.001%	97.969%
6830	SPEEDCAST INTL	0.001%	97.970%
6831	FAR EAST DEPT	0.001%	97.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	GINTECH ENERGY	0.001%	97.973%
6833	NIPPON PILLAR P	0.001%	97.974%
6834	VT HOLDINGS CO	0.001%	97.975%
6835	KARNATAKA BANK	0.001%	97.977%
6836	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.978%
6837	KINIK CO	0.001%	97.979%
6838	HIQ INTERNATIONAL	0.001%	97.981%
6839	BINCK NV	0.001%	97.982%
6840	SOILBUILD BUSIN	0.001%	97.983%
6841	TAIWAN COGENERA	0.001%	97.985%
6842	NIPPON ROAD CO	0.001%	97.986%
6843	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.987%
6844	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.989%
6845	NIDEC CORPORATI	0.001%	97.990%
6846	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.991%
6847	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.993%
6848	XTEP INTERNATIO	0.001%	97.994%
6849	UKC HOLDINGS CO	0.001%	97.995%
6850	ARGOSY PROPERTY	0.001%	97.997%
6851	HIMART CO LTD	0.001%	97.998%
6852	FBD HLDGS	0.001%	97.999%
6853	ASSOCD INTL HOT	0.001%	98.001%
6854	NAUTILUS GROUP	0.001%	98.002%
6855	MACQUARIE ATLAS	0.001%	98.003%
6856	YIEH PHUI ENTS	0.001%	98.005%
6857	CUTERA INC COMMON STOCK USD.001	0.001%	98.006%
6858	AI HOLDINGS COR	0.001%	98.007%
6859	EREX CO LTD	0.001%	98.009%
6860	SIAMGAS AND PET	0.001%	98.010%
6861	SUMITOMO TITANI	0.001%	98.011%
6862	MGI COUTIER	0.001%	98.013%
6863	FINOLEX CABLES	0.001%	98.014%
6864	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.015%
6865	ANANDA DEVELOPM	0.001%	98.017%
6866	MESA LABORATORIES INC COMMON STOCK	0.001%	98.018%
6867	RESOLUTE MINING	0.001%	98.019%
6868	STAGECOACH GROU	0.001%	98.021%
6869	JAIPRAKASH ASSO	0.001%	98.022%
6870	NICHII GAKKAN C	0.001%	98.023%
6871	AEKYUNG PETROCH	0.001%	98.025%
6872	SIIC ENVIRONMEN	0.001%	98.026%
6873	HOUSING DEVELOP	0.001%	98.027%
6874	CLEVO	0.001%	98.029%
6875	XING AG	0.001%	98.030%
6876	T.HASEGAWA CO	0.001%	98.031%
6877	O-NET COMMUNICA	0.001%	98.033%
6878	TOSEI CORP	0.001%	98.034%
6879	NISSEI PLSTIC I	0.001%	98.035%
6880	TOWA CORP	0.001%	98.037%
6881	FORMULA SYST(19	0.001%	98.038%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	MLP AG	0.001%	98.039%
6883	SCSK CORPORATIO	0.001%	98.041%
6884	CHAROEN POK PHA	0.001%	98.042%
6885	OCEAN YIELD ASA	0.001%	98.043%
6886	CAPITA GROUP PL	0.001%	98.045%
6887	HIBIYA ENGINEER	0.001%	98.046%
6888	DAIDO METAL CO	0.001%	98.047%
6889	BURSA MALAYSIA	0.001%	98.049%
6890	INDOCEMENT TUNG	0.001%	98.050%
6891	SEMIRARA MINING	0.001%	98.051%
6892	SOL SPA	0.001%	98.053%
6893	DASSAULT AVIATI	0.001%	98.054%
6894	PIERRE & VACANC	0.001%	98.055%
6895	COMBA TELECOM S	0.001%	98.057%
6896	HANSON INTL TBK	0.001%	98.058%
6897	MCMILLAN SHAKES	0.001%	98.059%
6898	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	98.060%
6899	MEDIA NUSANTARA	0.001%	98.062%
6900	PT TIMAH TBK	0.001%	98.063%
6901	EL PUERTO DE LI	0.001%	98.064%
6902	QL RESOURCES BH	0.001%	98.066%
6903	UTD INDUSTRIAL	0.001%	98.067%
6904	TITAN CEMENT CO	0.001%	98.068%
6905	MEKONOMEN AB	0.001%	98.070%
6906	BK OF SAGA	0.001%	98.071%
6907	NONG SHIM CO	0.001%	98.072%
6908	VIRTUS HEALTH L	0.001%	98.074%
6909	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.075%
6910	TECHTARGET COMMON STOCK USD.001	0.001%	98.076%
6911	FULLTECH FIBER	0.001%	98.078%
6912	DIC ASSET AG	0.001%	98.079%
6913	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.080%
6914	SRI TRANG AGRO	0.001%	98.081%
6915	GROUPE CRIT	0.001%	98.083%
6916	INABA DENKISANG	0.001%	98.084%
6917	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.085%
6918	COSCO CORPORATI	0.001%	98.087%
6919	TIANJIN PORT DE	0.001%	98.088%
6920	KIER GROUP	0.001%	98.089%
6921	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.091%
6922	NESTLE INDIA	0.001%	98.092%
6923	ROBINSONS RETAI	0.001%	98.093%
6924	BRODRENE HARTMA	0.001%	98.095%
6925	SHIN-ETSU POLYM	0.001%	98.096%
6926	GINKO INTERNATI	0.001%	98.097%
6927	BAUER AG	0.001%	98.098%
6928	OPTO TECH CORPN	0.001%	98.100%
6929	SHANDONG CHENMI	0.001%	98.101%
6930	CT ENVIRONMENTA	0.001%	98.102%
6931	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	KYOKUTO BOEKI K	0.001%	98.105%
6933	SIGURD MICROELE	0.001%	98.106%
6934	ASSYSTEM	0.001%	98.108%
6935	BANK OF CHONGQI	0.001%	98.109%
6936	AISAN INDUSTRY	0.001%	98.110%
6937	CONCORD NEW ENE	0.001%	98.111%
6938	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.113%
6939	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.114%
6940	KOMERCNI BANKA	0.001%	98.115%
6941	BORUSSIA DORTMU	0.001%	98.117%
6942	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.118%
6943	NITTETSU MINING	0.001%	98.119%
6944	DAI NIPPON TORY	0.001%	98.120%
6945	CPMC HLDGS LTD	0.001%	98.122%
6946	SELECT HARVESTS	0.001%	98.123%
6947	HONGHUA GROUP L	0.001%	98.124%
6948	TOWA BANK	0.001%	98.126%
6949	TAKASAGO INTL C	0.001%	98.127%
6950	CORP COMERCI SA	0.001%	98.128%
6951	BES ENGINEERING	0.001%	98.129%
6952	SHINDENGEN ELEC	0.001%	98.131%
6953	TIME DOTCOM BHD	0.001%	98.132%
6954	OBERBANK AG	0.001%	98.133%
6955	HUONS CO LTD	0.001%	98.135%
6956	ECORODOVIAS INF	0.001%	98.136%
6957	YURTEC CORPORAT	0.001%	98.137%
6958	SP SETIA	0.001%	98.138%
6959	FRASERS HOSPITA	0.001%	98.140%
6960	GRUMA SA DE CV	0.001%	98.141%
6961	NORDEX AG	0.001%	98.142%
6962	DEVRO	0.001%	98.144%
6963	PARQUE ARAUCO S	0.001%	98.145%
6964	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.146%
6965	SHOEI FOODS COR	0.001%	98.147%
6966	DIVI'S LABORATO	0.001%	98.149%
6967	DATANG INTL POW	0.001%	98.150%
6968	SEED CO LTD/TOK	0.001%	98.151%
6969	KOREA KOLMAR CO	0.001%	98.152%
6970	TI FINANCIAL HO	0.001%	98.154%
6971	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.155%
6972	EASY BIO INC	0.001%	98.156%
6973	GEMTEK TECHNOLO	0.001%	98.158%
6974	CIA DE DIST INT	0.001%	98.159%
6975	MAINSTREET EQUI	0.001%	98.160%
6976	AVON PRODUCTS I	0.001%	98.161%
6977	L'OCCITANE INTE	0.001%	98.163%
6978	CHESNARA PLC	0.001%	98.164%
6979	TOYO KANETSU KK	0.001%	98.165%
6980	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.166%
6981	TECHNICOLOR	0.001%	98.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	LAI SUN DEVELOP	0.001%	98.169%
6983	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.170%
6984	DR.CHILABO CO L	0.001%	98.172%
6985	SHIN ZU SHING C	0.001%	98.173%
6986	ECLAT TEXTILE C	0.001%	98.174%
6987	G&L BEIJER AB B	0.001%	98.175%
6988	COCA-COLA FEMSA	0.001%	98.177%
6989	NIHON NOHYAKU	0.001%	98.178%
6990	ALIANSCOE SHOPPI	0.001%	98.179%
6991	EUGENE CORP	0.001%	98.180%
6992	ESSENTIAL ENERG	0.001%	98.182%
6993	CIA SANEAMENTO	0.001%	98.183%
6994	G.U.D. HOLDINGS	0.001%	98.184%
6995	NTT URBAN DEVEL	0.001%	98.185%
6996	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.187%
6997	INTILAND DEVPT	0.001%	98.188%
6998	KAPPAHL HOLDING	0.001%	98.189%
6999	FRONTLINE LTD/B	0.001%	98.191%
7000	TENARIS S.A.	0.001%	98.192%
7001	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	98.193%
7002	WELSPUN INDIA L	0.001%	98.194%
7003	HAMAKYOREX CO L	0.001%	98.196%
7004	PETRONAS DAGANG	0.001%	98.197%
7005	SINARMAS LAND	0.001%	98.198%
7006	GEOX S.P.A.	0.001%	98.199%
7007	HOTEL SHILLA	0.001%	98.201%
7008	YASUNAGA CORP	0.001%	98.202%
7009	LT GROUP INC	0.001%	98.203%
7010	SCHOELLER BLECK	0.001%	98.204%
7011	DANIELI & CO CO	0.001%	98.206%
7012	ELITE SEMICONDU	0.001%	98.207%
7013	SONG WON IND	0.001%	98.208%
7014	AIMS AMP CAPITA	0.001%	98.209%
7015	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.211%
7016	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.212%
7017	HIRATA TECHNICA	0.001%	98.213%
7018	JSP CORP	0.001%	98.214%
7019	EVN AG	0.001%	98.216%
7020	HUNTER DOUGLAS	0.001%	98.217%
7021	ECOPETROL SA	0.001%	98.218%
7022	ANGLO PACIFIC G	0.001%	98.219%
7023	TAEKWANG IND CO	0.001%	98.221%
7024	GRAPE KING INC	0.001%	98.222%
7025	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.223%
7026	ALPHA & OMEGA S	0.001%	98.224%
7027	GL EVENTS	0.001%	98.226%
7028	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.227%
7029	DIGI INTL INC	0.001%	98.228%
7030	ALCONIX CORPORA	0.001%	98.229%
7031	FINANCIAL PRODU	0.001%	98.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	FIRST REIT	0.001%	98.232%
7033	HOWA MACHINERY	0.001%	98.233%
7034	SBS HOLDINGS IN	0.001%	98.234%
7035	UNIVERSAL MEDIC	0.001%	98.236%
7036	BRUNEL INTL	0.001%	98.237%
7037	ODFJELL DRILLIN	0.001%	98.238%
7038	LIVART CO LTD	0.001%	98.239%
7039	JAPAN PULP & PA	0.001%	98.241%
7040	BOIRON	0.001%	98.242%
7041	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.243%
7042	RISO KAGAKU COR	0.001%	98.244%
7043	DONGFANG ELECT	0.001%	98.245%
7044	NORWEGIAN AIR S	0.001%	98.247%
7045	SHANGHAI FOSUN	0.001%	98.248%
7046	DANAL	0.001%	98.249%
7047	ATUL LTD	0.001%	98.250%
7048	JIN CO.LTD	0.001%	98.252%
7049	YANZHOU COAL MI	0.001%	98.253%
7050	CHINA METAL PRO	0.001%	98.254%
7051	PRESSANCE CORPO	0.001%	98.255%
7052	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.257%
7053	ONE HOSPITALITY	0.001%	98.258%
7054	AGRITRADE RESOU	0.001%	98.259%
7055	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.260%
7056	ROBERT WALTERS	0.001%	98.262%
7057	BANGKOK DUSIT M	0.001%	98.263%
7058	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.264%
7059	NINTENDO CO	0.001%	98.265%
7060	COLTENE HOLDI	0.001%	98.266%
7061	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.268%
7062	HNZ GROUP INC	0.001%	98.269%
7063	NATIONAL GRID P	0.001%	98.270%
7064	GUOCO GROUP	0.001%	98.271%
7065	EN-JAPAN INC.	0.001%	98.273%
7066	TECNICAS REUNID	0.001%	98.274%
7067	OITA BANK	0.001%	98.275%
7068	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.276%
7069	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.278%
7070	HANDSOME CORP	0.001%	98.279%
7071	JINDAL SAW LTD	0.001%	98.280%
7072	SWECO AB	0.001%	98.281%
7073	MCJ CO LTD	0.001%	98.282%
7074	CALIX INC COMMON STOCK	0.001%	98.284%
7075	MACATAWA BANK CORP COMMON STOCK	0.001%	98.285%
7076	SANSHIN ELECTRO	0.001%	98.286%
7077	CORP INMOBILIAR	0.001%	98.287%
7078	RONSHINE CHINA	0.001%	98.289%
7079	SUN HUNG KAI CO	0.001%	98.290%
7080	ARROW GLOBAL GR	0.001%	98.291%
7081	HO BEE INVESTME	0.001%	98.292%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	TAMARACK VALLEY	0.001%	98.293%
7083	THAI AIRWAYS IN	0.001%	98.295%
7084	FUJI CO(TOKYO)	0.001%	98.296%
7085	SAS AB	0.001%	98.297%
7086	ROKKO BUTTER CO	0.001%	98.298%
7087	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.299%
7088	TOX FREE SOLUTI	0.001%	98.301%
7089	WELCIA HOLDINGS	0.001%	98.302%
7090	MOUNT GIBSON IR	0.001%	98.303%
7091	AP THAILAND PCL	0.001%	98.304%
7092	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.306%
7093	WYNN MACAU LTD	0.001%	98.307%
7094	EIS ECZACIBASI	0.001%	98.308%
7095	NETUREN CO	0.001%	98.309%
7096	UNILEVER INDONE	0.001%	98.310%
7097	LIU CHONG HING	0.001%	98.312%
7098	SIMMTECH CO LTD	0.001%	98.313%
7099	COSCO HOLDINGS	0.001%	98.314%
7100	SUPERBLOCK PCL	0.001%	98.315%
7101	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.316%
7102	MERIDA INDUSTRY	0.001%	98.318%
7103	GREAT LAKES DRE	0.001%	98.319%
7104	EUROMONEY INST	0.001%	98.320%
7105	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.321%
7106	CT REAL ESTATE	0.001%	98.323%
7107	FUSO CHEMICAL C	0.001%	98.324%
7108	ORACLE CORP JAP	0.001%	98.325%
7109	ALTRI SGPS S.A.	0.001%	98.326%
7110	CHEMRING GROUP	0.001%	98.327%
7111	BETER BED HOLD	0.001%	98.329%
7112	ASAHI HOLDINGS	0.001%	98.330%
7113	HYUNDAI ROTEM C	0.001%	98.331%
7114	ORION CORP	0.001%	98.332%
7115	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.333%
7116	NISHIMATSUYA CH	0.001%	98.335%
7117	HOCHIKI CORPORA	0.001%	98.336%
7118	KESKO OYJ	0.001%	98.337%
7119	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.338%
7120	TAIFLEX SCIENTI	0.001%	98.339%
7121	BIRLA CORP LTD	0.001%	98.341%
7122	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.342%
7123	CIA SANEAMENTO	0.001%	98.343%
7124	MAGNITOGORS-SPO	0.001%	98.344%
7125	ASIA VITAL COMP	0.001%	98.345%
7126	MATSUI SECURITI	0.001%	98.347%
7127	EMIRA PROPERTY	0.001%	98.348%
7128	TV TOKYO HLDG C	0.001%	98.349%
7129	GO-AHEAD GROUP	0.001%	98.350%
7130	DHT HOLDINGS IN	0.001%	98.351%
7131	TEXHONG TEXTILE	0.001%	98.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	MODEC INC	0.001%	98.354%
7133	AMBARELLA INC	0.001%	98.355%
7134	PHOENIX MECANO	0.001%	98.356%
7135	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.357%
7136	ST BARBARA MINE	0.001%	98.359%
7137	F-TECH INC	0.001%	98.360%
7138	MIXI INC	0.001%	98.361%
7139	AKKA TECHNOLOGI	0.001%	98.362%
7140	PHOENIX HLDGS L	0.001%	98.363%
7141	DOOSAN ENGINE C	0.001%	98.365%
7142	KAMEI CORP	0.001%	98.366%
7143	YAMAZEN CORPORA	0.001%	98.367%
7144	RH COMMON STOCK USD.0001	0.001%	98.368%
7145	TAMRON CO LTD	0.001%	98.369%
7146	KALBE FARMA	0.001%	98.370%
7147	BEIJER ALMA AB	0.001%	98.372%
7148	SAIBU GAS CO	0.001%	98.373%
7149	KYOEI STEEL LTD	0.001%	98.374%
7150	VINA CONCHA Y T	0.001%	98.375%
7151	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.376%
7152	COSMOS PHARMACE	0.001%	98.378%
7153	MITSUMI SOKO CO	0.001%	98.379%
7154	GODREJ CONSUMER	0.001%	98.380%
7155	TOTETSU KOGYO C	0.001%	98.381%
7156	IRON BRIDGE RES	0.001%	98.382%
7157	ASX LTD	0.001%	98.384%
7158	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.385%
7159	MOTECH INDUSTRI	0.001%	98.386%
7160	KIKKOMAN CORP	0.001%	98.387%
7161	CAMBIAN GROUP P	0.001%	98.388%
7162	MULTIPLUS SA	0.001%	98.389%
7163	CARNIVAL GROUP	0.001%	98.391%
7164	CHINA INTL MARI	0.001%	98.392%
7165	HAKDEX AB	0.001%	98.393%
7166	TONG HSING ELEC	0.001%	98.394%
7167	HIBISCUS PETROL	0.001%	98.395%
7168	UNID CO LTD	0.001%	98.397%
7169	SENX ENERGY LT	0.001%	98.398%
7170	REDCO PROPRTIE	0.001%	98.399%
7171	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.400%
7172	YAKULT HONSHA C	0.001%	98.401%
7173	SURMODICS INC COMMON STOCK USD.05	0.001%	98.402%
7174	HORNBACK BAUMAR	0.001%	98.404%
7175	NVE CORP	0.001%	98.405%
7176	SEAH BESTEEL CO	0.001%	98.406%
7177	QAD INC A COMMON STOCK	0.001%	98.407%
7178	HOCHDORF HOLDIN	0.001%	98.408%
7179	B&B TOOLS AB	0.001%	98.409%
7180	CGN MEIYA POWER	0.001%	98.411%
7181	BIOTEST AG	0.001%	98.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	AUST WORLDWIDE	0.001%	98.413%
7183	TUNG THIH ELECT	0.001%	98.414%
7184	REGAL HOTELS IN	0.001%	98.415%
7185	SPH REIT	0.001%	98.416%
7186	MORGAN SINDALL	0.001%	98.418%
7187	EIGHTEENTH BANK	0.001%	98.419%
7188	LINX SA	0.001%	98.420%
7189	SANGETSU CO	0.001%	98.421%
7190	SOLOR A/S	0.001%	98.422%
7191	COSTAMARE INC	0.001%	98.423%
7192	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	98.425%
7193	ICL-ISRAEL CHEM	0.001%	98.426%
7194	HOKUTO CORP	0.001%	98.427%
7195	SFA ENGINEERING	0.001%	98.428%
7196	BYGGMAX GROUP A	0.001%	98.429%
7197	UMW OIL & GAS C	0.001%	98.430%
7198	KARUR VYSYA BAN	0.001%	98.432%
7199	TOYO TANSO CO L	0.001%	98.433%
7200	HONGKONG&SHANG	0.001%	98.434%
7201	G-RESOURCES GP	0.001%	98.435%
7202	JIH SUN FINANCI	0.001%	98.436%
7203	MAX CO	0.001%	98.437%
7204	CRAFT BREWERS A	0.001%	98.439%
7205	CHINA SHANSHUI	0.001%	98.440%
7206	CALBEE INC	0.001%	98.441%
7207	AKTIA BANK OYJ	0.001%	98.442%
7208	GET NICE HOLDIN	0.001%	98.443%
7209	STOCK SPIRITS G	0.001%	98.444%
7210	ORIOLA-KD CORP	0.001%	98.445%
7211	GOLDSUN DEV/CON	0.001%	98.447%
7212	MALAYSIA BUILD	0.001%	98.448%
7213	LIPPO MALLS IN	0.001%	98.449%
7214	AJANTA PHARMA	0.001%	98.450%
7215	KAJARIA CERAMIC	0.001%	98.451%
7216	IP GROUP	0.001%	98.452%
7217	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.454%
7218	TAIWAN SECOM	0.001%	98.455%
7219	NETAS TELEKOMUN	0.001%	98.456%
7220	CERVUS EQUIPMEN	0.001%	98.457%
7221	MITANI CORP	0.001%	98.458%
7222	TYC BROTHER IND	0.001%	98.459%
7223	CITIZENS INC COMMON STOCK	0.001%	98.461%
7224	SANRIO CO	0.001%	98.462%
7225	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.463%
7226	CHOLAMANDALAM I	0.001%	98.464%
7227	CHINA SILVER GR	0.001%	98.465%
7228	TRINITY MIRROR	0.001%	98.466%
7229	UOA DEVELOPMENT	0.001%	98.467%
7230	LIFE CORPORATIO	0.001%	98.469%
7231	BRUNELLO CUCINE	0.001%	98.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	RANK GROUP PLC	0.001%	98.471%
7233	SIA REIT INC	0.001%	98.472%
7234	TEIKOKU SEN-I C	0.001%	98.473%
7235	IRISH CONTINENT	0.001%	98.474%
7236	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.476%
7237	FAMOUS BRANDS L	0.001%	98.477%
7238	I.T LIMITED	0.001%	98.478%
7239	ROLAND DG CORP	0.001%	98.479%
7240	ACE HARDWARE IN	0.001%	98.480%
7241	CHINA AIRCRAFT	0.001%	98.481%
7242	ACCESS CO LTD	0.001%	98.482%
7243	ADITYA BIRLA CA	0.001%	98.484%
7244	VERBIO VEREINIG	0.001%	98.485%
7245	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.486%
7246	UNIBAIL-RODAMCO	0.001%	98.487%
7247	PROCTOR&GAMBLE	0.001%	98.488%
7248	GREATEK ELECTRO	0.001%	98.489%
7249	WIJAYA KARYA	0.001%	98.490%
7250	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.492%
7251	CIMC ENRIC HOLD	0.001%	98.493%
7252	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.494%
7253	HARASHIN CO LTD	0.001%	98.495%
7254	PHILIPPINE NATL	0.001%	98.496%
7255	CHAOWEI POWER H	0.001%	98.497%
7256	TALGO SA	0.001%	98.498%
7257	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.499%
7258	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.501%
7259	COROMANDEL INTL	0.001%	98.502%
7260	GUOCOLAND LTD	0.001%	98.503%
7261	BELL AG - REG	0.001%	98.504%
7262	SINGAPORE FINAN	0.001%	98.505%
7263	RAMAYANA LESTAR	0.001%	98.506%
7264	PARCO CO	0.001%	98.507%
7265	FORD OTOSAN	0.001%	98.509%
7266	SHINKO PLANTECH	0.001%	98.510%
7267	E CL SA	0.001%	98.511%
7268	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.512%
7269	CHAUN-CHOUNG TE	0.001%	98.513%
7270	FANTASIA HOLDIN	0.001%	98.514%
7271	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.515%
7272	GPO AEROPORTUAR	0.001%	98.517%
7273	HAWKINS INC COMMON STOCK USD.05	0.001%	98.518%
7274	TURKIYE SINAI K	0.001%	98.519%
7275	KOREA GAS CORP	0.001%	98.520%
7276	CELLCOM ISRAEL	0.001%	98.521%
7277	AUSTAL LTD	0.001%	98.522%
7278	CAFE DE CORAL H	0.001%	98.523%
7279	SAMYANG CORP	0.001%	98.524%
7280	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.526%
7281	MIRATI THERAPEU	0.001%	98.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	MITSUI FUDOSAN	0.001%	98.528%
7283	SUNSHINE 10	0.001%	98.529%
7284	KOWLOON DEVMT	0.001%	98.530%
7285	BIOGAIA AB	0.001%	98.531%
7286	POU SHENG INTL	0.001%	98.532%
7287	IPCA LABORATORI	0.001%	98.533%
7288	SMS CO LTD	0.001%	98.535%
7289	AFFICHAGE HOLDI	0.001%	98.536%
7290	KYOKUYO CO LTD	0.001%	98.537%
7291	KONISHI CO LTD	0.001%	98.538%
7292	TONGYANG LIFE I	0.001%	98.539%
7293	DELEK GROUP	0.001%	98.540%
7294	PARIS ORLEANS S	0.001%	98.541%
7295	CYFROWY POLSAT	0.001%	98.542%
7296	ZUG ESTATES HLD	0.001%	98.544%
7297	ULTRA TECH CEMC	0.001%	98.545%
7298	UNITIL CORP COMMON STOCK	0.001%	98.546%
7299	TEKFEN HOLDING	0.001%	98.547%
7300	SUNGWOO HITECH	0.001%	98.548%
7301	LI NING CO. LTD	0.001%	98.549%
7302	MIGHTY RIVER PO	0.001%	98.550%
7303	XIAMEN INTL POR	0.001%	98.551%
7304	NAMURA SHIPBUIL	0.001%	98.552%
7305	BIESSE	0.001%	98.554%
7306	TESARO INC	0.001%	98.555%
7307	TOYO KOHAN CO	0.001%	98.556%
7308	OKURA INDUSTRIA	0.001%	98.557%
7309	ASSET MANAGERS	0.001%	98.558%
7310	GULLIVER INTERN	0.001%	98.559%
7311	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.560%
7312	CORFICOLOMBIANA	0.001%	98.561%
7313	PANDA GREEN ENE	0.001%	98.563%
7314	ADVAN CO LTD	0.001%	98.564%
7315	CENTURY TEXT &	0.001%	98.565%
7316	GREE INC	0.001%	98.566%
7317	GMO PAYMENT GAT	0.001%	98.567%
7318	MARUWA CO LTD	0.001%	98.568%
7319	HANSTEEN HOLDIN	0.001%	98.569%
7320	DOUTOR NICHIRE	0.001%	98.570%
7321	WESTERN ENERGY	0.001%	98.571%
7322	ZEHNDER GROUP A	0.001%	98.572%
7323	MUNKSJO OYJ	0.001%	98.574%
7324	ARB CORP LTD	0.001%	98.575%
7325	GUANGZHOU PHARM	0.001%	98.576%
7326	GOL LINHAS AERE	0.001%	98.577%
7327	VAISALA	0.001%	98.578%
7328	SDI CORP	0.001%	98.579%
7329	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.580%
7330	WEBJET LTD	0.001%	98.581%
7331	CHINA SUNTIEN G	0.001%	98.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	PARTNER COMMUNI	0.001%	98.584%
7333	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.585%
7334	YOROZU CORP	0.001%	98.586%
7335	QGEP PARTICIPAC	0.001%	98.587%
7336	PULSE SEISMIC	0.001%	98.588%
7337	PSG GROUP LTD	0.001%	98.589%
7338	EVEN CONSTRUCTO	0.001%	98.590%
7339	SEIKA CORP	0.001%	98.591%
7340	YAPI VE KREDI B	0.001%	98.592%
7341	QUALITY HOUSES	0.001%	98.593%
7342	E-COMMODITIES H	0.001%	98.595%
7343	YOSHINOYA D&C C	0.001%	98.596%
7344	ASCENTIAL PLC	0.001%	98.597%
7345	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.598%
7346	TECHNOLOGY ONE	0.001%	98.599%
7347	SL CORP	0.001%	98.600%
7348	COMPAGNIE DES A	0.001%	98.601%
7349	SCANDI STANDARD	0.001%	98.602%
7350	ALE PROPERTY TR	0.001%	98.603%
7351	NAMCHOW CHEMICA	0.001%	98.604%
7352	RAYMOND LTD	0.001%	98.606%
7353	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.607%
7354	BEC WORLD PUBLI	0.001%	98.608%
7355	MIKUNI CORP	0.001%	98.609%
7356	PARK ELECTROCHE	0.001%	98.610%
7357	WEYCO GROUP INC	0.001%	98.611%
7358	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.612%
7359	MANILA ELECTRIC	0.001%	98.613%
7360	BW LPG LTD	0.001%	98.614%
7361	FUJIMORI KOGYO	0.001%	98.615%
7362	CYBG PLC	0.001%	98.616%
7363	XEROX CORP 4.07	0.001%	98.618%
7364	WINMARK CORP COMMON STOCK	0.001%	98.619%
7365	SOGEFI	0.001%	98.620%
7366	GRUPO INDUSTRIA	0.001%	98.621%
7367	ENERCHINA HOLDI	0.001%	98.622%
7368	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.623%
7369	ONE LIBERTY PRO	0.001%	98.624%
7370	DAHCHI SEIKO	0.001%	98.625%
7371	UNITED INTL ENT	0.001%	98.626%
7372	MK ELECTRON	0.001%	98.627%
7373	NICHIREKI CO LT	0.001%	98.628%
7374	PRADA SPA	0.001%	98.630%
7375	PAX GLOBAL TECH	0.001%	98.631%
7376	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.632%
7377	BANK JABAR BANT	0.001%	98.633%
7378	ZOJIRUSHI CORP	0.001%	98.634%
7379	XINGDA INTERNAT	0.001%	98.635%
7380	TOLI CORP	0.001%	98.636%
7381	VESTEL ELECTRON	0.001%	98.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	PROSPERITY REIT	0.001%	98.638%
7383	SINTEX PLASTICS	0.001%	98.639%
7384	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.640%
7385	GMR INFRASTRUCT	0.001%	98.641%
7386	ALAM SUTERA REA	0.001%	98.642%
7387	FUJIBO HOLDINGS	0.001%	98.644%
7388	INTERNATIONAL M	0.001%	98.645%
7389	T-GAIA CORP	0.001%	98.646%
7390	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.647%
7391	DAIRY FARM INTL	0.001%	98.648%
7392	SAKAI CHEMICAL	0.001%	98.649%
7393	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	98.650%
7394	ALPHA CORP	0.001%	98.651%
7395	NAMYANG DAIRY P	0.001%	98.652%
7396	SK TELECOM ADR	0.001%	98.653%
7397	GREAT EASTERN H	0.001%	98.654%
7398	FUNAI ELECTRIC	0.001%	98.655%
7399	WIRECARD AG	0.001%	98.656%
7400	HANWHA NON-LIFE	0.001%	98.658%
7401	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.659%
7402	SHOUGANG CNCRD	0.001%	98.660%
7403	PENDRAGON PLC	0.001%	98.661%
7404	INTOPS CO	0.001%	98.662%
7405	HEINEKEN MALAYS	0.001%	98.663%
7406	IWAKI & CO LTD	0.001%	98.664%
7407	TAKASAGO THML E	0.001%	98.665%
7408	ROAD KING INFRA	0.001%	98.666%
7409	HANNSTOUCH SOLU	0.001%	98.667%
7410	HANSOL LCD INC	0.001%	98.668%
7411	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.669%
7412	RCF	0.001%	98.670%
7413	SINGAMAS CONTAI	0.001%	98.671%
7414	DORIAN LPG LTD	0.001%	98.673%
7415	CHIBA KOGYO BAN	0.001%	98.674%
7416	DAEWOO ENGINEER	0.001%	98.675%
7417	GR ED L'ESPRESS	0.001%	98.676%
7418	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.677%
7419	TEAM INC	0.001%	98.678%
7420	SUNDARAM FINANC	0.001%	98.679%
7421	DIP CORPORATION	0.001%	98.680%
7422	INFOCOM CORP	0.001%	98.681%
7423	HANSOL PAPER CO	0.001%	98.682%
7424	SINOFERT HOLDIN	0.001%	98.683%
7425	TRANS COSMOS	0.001%	98.684%
7426	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.685%
7427	PASONA GROUP IN	0.001%	98.686%
7428	SREI INFRASTRUC	0.001%	98.687%
7429	TOYO ENG CORP	0.001%	98.688%
7430	TOKAI CORP/GIFU	0.001%	98.690%
7431	ALUPAR INVEST S	0.001%	98.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	WEST BANCORPORATION COMMON STOCK	0.001%	98.692%
7433	DAEHAN FLOUR MI	0.001%	98.693%
7434	MITSUMI HIGH TEC	0.001%	98.694%
7435	ADANI TRANSMISS	0.001%	98.695%
7436	CENTURIA INDUST	0.001%	98.696%
7437	CERVECERIAS UNI	0.001%	98.697%
7438	KPIT TECHNOLOGI	0.001%	98.698%
7439	TATA COMMUNICAT	0.001%	98.699%
7440	HYUNDAI HOME SH	0.001%	98.700%
7441	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.701%
7442	COLBUN S.A.	0.001%	98.702%
7443	SWISSQUOTE GP H	0.001%	98.703%
7444	JAMCO COPORATIN	0.001%	98.704%
7445	BOUSTEAD HLDGS	0.001%	98.705%
7446	STARZEN CO LTD	0.001%	98.706%
7447	RIKEN VITAMIN C	0.001%	98.707%
7448	LOTTE CONFECT	0.001%	98.709%
7449	PEGASUS SEWING	0.001%	98.710%
7450	GWA GROUP LTD	0.001%	98.711%
7451	ASKUL	0.001%	98.712%
7452	THAI VEGETABLE	0.001%	98.713%
7453	CROSS-HARBOUR H	0.001%	98.714%
7454	KEPPEL INFRASTR	0.001%	98.715%
7455	ANDHRA BANK	0.001%	98.716%
7456	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.717%
7457	CONTROLADORA VU	0.001%	98.718%
7458	SINON CORP	0.001%	98.719%
7459	FLEXIGROUP LIMI	0.001%	98.720%
7460	TAI CHEUNG HLDG	0.001%	98.721%
7461	HOTAI MOTOR CO	0.001%	98.722%
7462	DAEWOONG CO LTD	0.001%	98.723%
7463	TORIDOLL CORPOR	0.001%	98.724%
7464	AJ RENT CAR	0.001%	98.725%
7465	DUNI AB	0.001%	98.726%
7466	TSUKISHIMA KIKA	0.001%	98.727%
7467	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.728%
7468	BROADLEAF CO LT	0.001%	98.729%
7469	PKP CARGO SA	0.001%	98.731%
7470	ADVA AG	0.001%	98.732%
7471	UNIDEN CORP	0.001%	98.733%
7472	WINCANTON	0.001%	98.734%
7473	NIPPON BEET SUG	0.001%	98.735%
7474	GREAT EASTERN S	0.001%	98.736%
7475	FREIGHTWAYS LTD	0.001%	98.737%
7476	NICE INFORMATIO	0.001%	98.738%
7477	SA SA INTL HLDG	0.001%	98.739%
7478	TICON INDUSTRIA	0.001%	98.740%
7479	NITTOKU ENG CO	0.001%	98.741%
7480	SYNERGIE	0.001%	98.742%
7481	ASIA AVIATION P	0.001%	98.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	PLENUS CO	0.001%	98.744%
7483	CHINA AEROSPACE	0.001%	98.745%
7484	STAR ASIAN INVE	0.001%	98.746%
7485	ENERGISA SA	0.001%	98.747%
7486	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.748%
7487	SHOEI CO LTD	0.001%	98.749%
7488	SANYANGIndustr	0.001%	98.750%
7489	SEASpan CORP	0.001%	98.751%
7490	ACETO CORP COMMON STOCK USD.01	0.001%	98.752%
7491	RADNET INC COMMON STOCK USD.0001	0.001%	98.753%
7492	CHINA LILANG LT	0.001%	98.754%
7493	PTC INDIA LTD	0.001%	98.755%
7494	JU TENG INTERNA	0.001%	98.756%
7495	GOLD CIRCUIT EL	0.001%	98.758%
7496	KUSURI NO AOKI	0.001%	98.759%
7497	CAPITAL® PRO	0.001%	98.760%
7498	TENMA CORPORATI	0.001%	98.761%
7499	DSP GROUP INC	0.001%	98.762%
7500	KGINICIS	0.001%	98.763%
7501	UNITECH PRINTED	0.001%	98.764%
7502	SIRTEX MEDICAL	0.001%	98.765%
7503	VITAL KSK HOLDI	0.001%	98.766%
7504	FIAT CHRYSLER A	0.001%	98.767%
7505	CTCI CORP	0.001%	98.768%
7506	XUNLEI LTD ADR ADR USD.00025	0.001%	98.769%
7507	MENORA MIVTACHI	0.001%	98.770%
7508	STANDARD LIFE I	0.001%	98.771%
7509	GALATASARAY SPO	0.001%	98.772%
7510	ALBIS CO LTD	0.001%	98.773%
7511	KUANGCHI SCIENC	0.001%	98.774%
7512	STHREE	0.001%	98.775%
7513	CESC	0.001%	98.776%
7514	INGENIA COMMUNI	0.001%	98.777%
7515	HODOGAYA CHEMIC	0.001%	98.778%
7516	FOLKESTONE EDU	0.001%	98.779%
7517	ADHI KARYA PERS	0.001%	98.780%
7518	MURRAY & ROBERT	0.001%	98.781%
7519	BTB REAL ESTATE	0.001%	98.782%
7520	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.783%
7521	KARDEMIR KARABU	0.001%	98.784%
7522	ARROWHEAD PROR	0.001%	98.785%
7523	DOSHISHA CO	0.001%	98.786%
7524	SMK CORP	0.001%	98.787%
7525	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.788%
7526	PALFINGER AG	0.001%	98.789%
7527	RADICO KHAITAN	0.001%	98.790%
7528	FERROLIGAS FERB	0.001%	98.791%
7529	KYUNG DONG	0.001%	98.792%
7530	UMH PROP INC	0.001%	98.793%
7531	LITE-ON SEMICON	0.001%	98.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	COSAN LOGISTICA	0.001%	98.795%
7533	HUADIAN POWER I	0.001%	98.796%
7534	CONCENTRADORA	0.001%	98.797%
7535	BENEFIT ONE INC	0.001%	98.798%
7536	LPP SA	0.001%	98.799%
7537	MOMENTUM GROUP	0.001%	98.801%
7538	BANCO DAVIVIEND	0.001%	98.802%
7539	GNCO	0.001%	98.803%
7540	ADDTECH AB B SH	0.001%	98.804%
7541	GUJARAT STATE F	0.001%	98.805%
7542	CHINA SINGYES S	0.001%	98.806%
7543	AKEBONO BRAKE I	0.001%	98.807%
7544	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.808%
7545	PTT PUBLIC COMP	0.001%	98.809%
7546	BATA INDIA LTD	0.001%	98.810%
7547	SILICONWARE PRE	0.001%	98.811%
7548	FAR EAST HOSPIT	0.001%	98.812%
7549	SUMIDA ELECTRIC	0.001%	98.813%
7550	NL INDUSTRIES	0.001%	98.814%
7551	WILH. WILHELMSE	0.001%	98.815%
7552	NORDIC SEMICOND	0.001%	98.816%
7553	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.817%
7554	MIURA CO	0.001%	98.818%
7555	FURUKAWA BATTER	0.001%	98.819%
7556	EMPRESA NACIONAL	0.001%	98.820%
7557	DAIICHI JITSUGY	0.001%	98.821%
7558	LINK AND MOTIVA	0.001%	98.822%
7559	BELLEVUE GROUP	0.001%	98.823%
7560	HANSOL PAPER CO	0.001%	98.824%
7561	HAPPINET CORP	0.001%	98.825%
7562	NIPPON SEISEN C	0.001%	98.826%
7563	ALPEN CO LTD	0.001%	98.827%
7564	LUNDIN GOLD INC	0.001%	98.828%
7565	SOITEC	0.001%	98.829%
7566	KATAKURA INDS	0.001%	98.830%
7567	GATEWAY LIFESTY	0.001%	98.831%
7568	CHINESE ESTATES	0.001%	98.832%
7569	VAN LANSCHOT NV	0.001%	98.833%
7570	RYOSHOKU LTD	0.001%	98.834%
7571	DAISO CO	0.001%	98.835%
7572	SENTUL CITY TBK	0.001%	98.836%
7573	ATRIUM LJUNGBER	0.001%	98.837%
7574	PHIBRO ANIMAL H	0.001%	98.838%
7575	OOH!MEDIA LTD	0.001%	98.839%
7576	JAMMU & KASHMIR	0.001%	98.840%
7577	OKABE CO	0.001%	98.841%
7578	AMER SOFTWARE I	0.001%	98.842%
7579	IDI INSURANCE C	0.001%	98.843%
7580	BULTEN AB	0.001%	98.844%
7581	SPCG	0.001%	98.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	QUALITAS CONTOL	0.001%	98.846%
7583	5N PLUS INC.	0.001%	98.847%
7584	ALDERMORE GROUP	0.001%	98.848%
7585	GAMEVIL INC	0.001%	98.849%
7586	CREDITO VALTELL	0.001%	98.850%
7587	HI SUN TECH CHI	0.001%	98.851%
7588	CCC SA	0.001%	98.852%
7589	ORACLE FIN SERV	0.001%	98.853%
7590	361 DEGREES INT	0.001%	98.854%
7591	HANMI PHARM CO	0.001%	98.855%
7592	RIDLEY CORP LTD	0.001%	98.856%
7593	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.857%
7594	CITY OFFICE REI	0.001%	98.857%
7595	ALTEK CORP	0.001%	98.858%
7596	NEXTDC LTD	0.001%	98.859%
7597	MOBILEONE LTD.	0.001%	98.860%
7598	DAWONSYS	0.001%	98.861%
7599	TRANCOM CO, LTD	0.001%	98.862%
7600	PCHOME ONLINE I	0.001%	98.863%
7601	CMC MAGNETICS C	0.001%	98.864%
7602	TOP SPRING INTL	0.001%	98.865%
7603	JIAYUAN INTERNA	0.001%	98.866%
7604	MINATO BANK	0.001%	98.867%
7605	FACC AG	0.001%	98.868%
7606	HUANENG POWER I	0.001%	98.869%
7607	JUST DIAL LTD	0.001%	98.870%
7608	CHONG HONG CONS	0.001%	98.871%
7609	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.872%
7610	TSUBAKI NAKASHI	0.001%	98.873%
7611	DEVELOPMENT SEC	0.001%	98.874%
7612	ELECOM CO LTD	0.001%	98.875%
7613	CHINA WATER IND	0.001%	98.876%
7614	FEDERAL CORP	0.001%	98.877%
7615	WING ON CO INT	0.001%	98.878%
7616	AICHI CORPORATI	0.001%	98.879%
7617	FLYTECH TECHNOL	0.001%	98.880%
7618	PARTRON CO LTD	0.001%	98.881%
7619	PETROPVLOVSK	0.001%	98.882%
7620	HIDAY HIDAKA CO	0.001%	98.883%
7621	SAMTY CO.LTD.	0.001%	98.884%
7622	PANIN FINANCIAL	0.001%	98.885%
7623	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.886%
7624	CORPORATE TRAVE	0.001%	98.887%
7625	SOBHA LIMITED	0.001%	98.888%
7626	FUJITSU KIDEN	0.001%	98.889%
7627	SURUGA CO LTD	0.001%	98.890%
7628	GLOBERIDE INC	0.001%	98.891%
7629	GRUPO FAMSA SA	0.001%	98.892%
7630	DASSAULT SYSTEM	0.001%	98.893%
7631	ASCENDAS HOSPIT	0.001%	98.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	ALONY HETZ	0.001%	98.895%
7633	CHINA OVERSEAS	0.001%	98.896%
7634	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.897%
7635	DEXCOM INC COMMON STOCK USD.001	0.001%	98.898%
7636	ALMIRALL SA	0.001%	98.899%
7637	METAWATER CO LT	0.001%	98.900%
7638	HOTELES CITY EX	0.001%	98.901%
7639	DAITO PHARM	0.001%	98.901%
7640	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.902%
7641	MEGACHIPS CORP	0.001%	98.903%
7642	CONA RESOURCES	0.001%	98.904%
7643	TONG YANG CEMEN	0.001%	98.905%
7644	RAFFLES MEDICAL	0.001%	98.906%
7645	NIPPON THOMPSON	0.001%	98.907%
7646	TRUE NORTH COMM	0.001%	98.908%
7647	TELENAV INC COMMON STOCK USD.001	0.001%	98.909%
7648	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.910%
7649	VILLA WORLD LTD	0.001%	98.911%
7650	STAR MICRONICS	0.001%	98.912%
7651	ADVTECH LTD	0.001%	98.913%
7652	DIRECIONAL ENGE	0.001%	98.914%
7653	INTAGE INC	0.001%	98.915%
7654	SONGA OFFSHORE	0.001%	98.916%
7655	MERCURIES & ASS	0.001%	98.917%
7656	TIAN AN CHINA I	0.001%	98.918%
7657	YUMESHIN HOLDIN	0.001%	98.919%
7658	SEKISUI JUSHI C	0.001%	98.920%
7659	BERJAYA CORPORA	0.001%	98.921%
7660	FIDEA HOLDINGS	0.001%	98.922%
7661	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.923%
7662	HUMAX CO LTD	0.001%	98.924%
7663	SOLIUM CAPITAL	0.001%	98.925%
7664	MATRIX	0.001%	98.926%
7665	KATHMANDU HOLDI	0.001%	98.927%
7666	WHITESTONE REIT REIT USD.001	0.001%	98.928%
7667	FIBROGEN INC COMMON STOCK USD.01	0.001%	98.928%
7668	GESCO AG	0.001%	98.929%
7669	CHINA RESOURCES	0.001%	98.930%
7670	CSI PROPERTIES	0.001%	98.931%
7671	COMPANHIA DE GA	0.001%	98.932%
7672	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.933%
7673	SANKYO TATEYAMA	0.001%	98.934%
7674	CLEARWATER SEAF	0.001%	98.935%
7675	CTCBIO INC	0.001%	98.936%
7676	CENTRAL CHINA S	0.001%	98.937%
7677	COSTA GROUP HOL	0.001%	98.938%
7678	SRI REJEKI ISMA	0.001%	98.939%
7679	MEGA WORLD PROP	0.001%	98.940%
7680	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.941%
7681	S1 CORP	0.001%	98.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	LOTTE NON-LIFE	0.001%	98.943%
7683	HMC INVESTMENT	0.001%	98.944%
7684	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.945%
7685	DONG-A SOCIO	0.001%	98.946%
7686	LAND MARK OPTOE	0.001%	98.947%
7687	ALTIUM LTD	0.001%	98.948%
7688	CHINA OIL & GAS	0.001%	98.949%
7689	MAINSTREET HEAL	0.001%	98.950%
7690	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.950%
7691	AUSNUTRIA DAIRY	0.001%	98.951%
7692	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.952%
7693	KOBAYASHI PHARM	0.001%	98.953%
7694	TYNTEK CORP	0.001%	98.954%
7695	CHIMEI MATERIAL	0.001%	98.955%
7696	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.956%
7697	NCC GROUP LTD.	0.001%	98.957%
7698	EDREAMS ODIGEO	0.001%	98.958%
7699	TSUGAMI CORP	0.001%	98.959%
7700	NUFLARE TECHNOL	0.001%	98.960%
7701	SAKAI MOVING SE	0.001%	98.961%
7702	IGB REAL ESTATE	0.001%	98.962%
7703	DUNELM GROUP PL	0.001%	98.963%
7704	YOUYUAN INTERNA	0.001%	98.964%
7705	RELIANCE ENERGY	0.001%	98.965%
7706	JUSTSYSTEM	0.001%	98.966%
7707	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.967%
7708	NETENT AB	0.001%	98.968%
7709	LAYNE CHRISTENS	0.001%	98.969%
7710	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.969%
7711	CROMPTON GREAVE	0.001%	98.970%
7712	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.971%
7713	JAC RECRUITMENT	0.001%	98.972%
7714	CHINA SHINEWAY	0.001%	98.973%
7715	TOWER SEMICONDU	0.001%	98.974%
7716	TUPY SA	0.001%	98.975%
7717	MERIDIAN ENERGY	0.001%	98.976%
7718	RETAIL FOOD GRO	0.001%	98.977%
7719	ESSO(FRANCAISE)	0.001%	98.978%
7720	K&O ENERGY GROU	0.001%	98.979%
7721	DONGJIN SEMICHE	0.001%	98.980%
7722	EVERLIGHT CHEMI	0.001%	98.981%
7723	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.982%
7724	3SBIO INC	0.001%	98.983%
7725	FARGLORY LAND D	0.001%	98.984%
7726	MORITA HOLDINGS	0.001%	98.985%
7727	YICHANG HEC CHA	0.001%	98.985%
7728	ASIA PACIFIC	0.001%	98.986%
7729	KPJ HEALTHCARE	0.001%	98.987%
7730	STOLT-NIELSEN L	0.001%	98.988%
7731	Y G-1	0.001%	98.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	HANJIN HEAVY IN	0.001%	98.990%
7733	BANK COOP AG	0.001%	98.991%
7734	SHW AG	0.001%	98.992%
7735	RCR TOMLINSON L	0.001%	98.993%
7736	SPEEDY HIRE PLC	0.001%	98.994%
7737	VERA BRADLEY INC COMMON STOCK	0.001%	98.995%
7738	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.996%
7739	ELECTRA	0.001%	98.997%
7740	GOODBABY INTERN	0.001%	98.998%
7741	ALLIED PROPERTI	0.001%	98.999%
7742	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.000%
7743	GLAXOSMITHKLINE	0.001%	99.000%
7744	HAGIHARA INDUST	0.001%	99.001%
7745	RYOYO ELECTRO C	0.001%	99.002%
7746	GET NICE FINANC	0.001%	99.003%
7747	BANGKOK LIFE AS	0.001%	99.004%
7748	DABUR INDIA LTD	0.001%	99.005%
7749	KANSAI URBAN BA	0.001%	99.006%
7750	CAVERION CORP	0.001%	99.007%
7751	SUNONWEALTH ELE	0.001%	99.008%
7752	SANSHA ELECTRIC	0.001%	99.009%
7753	PARROT	0.001%	99.010%
7754	SYMPHONY HLDGS	0.001%	99.011%
7755	SIAM CITY CEMEN	0.001%	99.012%
7756	PNE WIND AG	0.001%	99.012%
7757	BORYUNG PHARM	0.001%	99.013%
7758	CAMBRIDGE INDUS	0.001%	99.014%
7759	MILBON CO	0.001%	99.015%
7760	TAIWAN SURFACE	0.001%	99.016%
7761	DAIWA INDUSTRIE	0.001%	99.017%
7762	IMF (AUSTRALIA)	0.001%	99.018%
7763	BOYAA INTERACTI	0.001%	99.019%
7764	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.020%
7765	SHINNIHON CORP	0.001%	99.021%
7766	NRW HOLDINGS LT	0.001%	99.022%
7767	MONTEA SCA	0.001%	99.023%
7768	GAMEHOST INC	0.001%	99.024%
7769	Technopolis Oyj	0.001%	99.024%
7770	ORANGE POLSKA	0.001%	99.025%
7771	INV LA CONSTRUC	0.001%	99.026%
7772	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.027%
7773	WILH WILHELMOSEN	0.001%	99.028%
7774	DARFON ELECTRON	0.001%	99.029%
7775	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.030%
7776	ARENA REIT	0.001%	99.031%
7777	FIRST GEN CORPO	0.001%	99.032%
7778	FREEMAN FINANCI	0.001%	99.033%
7779	CHUNG HSIN ELEC	0.001%	99.034%
7780	ANICOM HOLDINGS	0.001%	99.035%
7781	SDL PLC	0.001%	99.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.036%
7783	WEG SA	0.001%	99.037%
7784	ADLER REAL ESTA	0.001%	99.038%
7785	SAGAX AB	0.001%	99.039%
7786	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.040%
7787	YOUNGONE CORP	0.001%	99.041%
7788	PLASTIVALOIRE	0.001%	99.042%
7789	GRUPO CEMENTOS	0.001%	99.043%
7790	NIPPON PISTON R	0.001%	99.044%
7791	FORUS S.A.	0.001%	99.045%
7792	MARUWA UNYU	0.001%	99.045%
7793	CHINA STEEL CHE	0.001%	99.046%
7794	EMPEROR CAPITAL	0.001%	99.047%
7795	STRAUSS GROUP L	0.001%	99.048%
7796	TOURISM HOLDING	0.001%	99.049%
7797	ALPIQ HOLDING A	0.001%	99.050%
7798	MAIRE TECNIMONT	0.001%	99.051%
7799	PROPERTY FOR IN	0.001%	99.052%
7800	KISCO CORP	0.001%	99.053%
7801	LC CORP S.A.	0.001%	99.054%
7802	FREIGHTCAR AMER	0.001%	99.054%
7803	XXENTRIA TECHNO	0.001%	99.055%
7804	AJISEN CHINA HO	0.001%	99.056%
7805	SAES GETTERS	0.001%	99.057%
7806	LA DORIA SPA	0.001%	99.058%
7807	BKW ENERGIE AG	0.001%	99.059%
7808	MEDY-TOX INC	0.001%	99.060%
7809	PRESIDENT SECS	0.001%	99.061%
7810	CENTRAL CHINA R	0.001%	99.062%
7811	FUDO CONSTRUCTI	0.001%	99.063%
7812	YG ENTERTAINMEN	0.001%	99.063%
7813	YPSOMED HOLDING	0.001%	99.064%
7814	ON-BRIGHT ELECT	0.001%	99.065%
7815	KAS BANK	0.001%	99.066%
7816	ORIENTAL HLDGS	0.001%	99.067%
7817	ENVESTNET INC COMMON STOCK	0.001%	99.068%
7818	GUJARAT GAS LTD	0.001%	99.069%
7819	PT PAN INDONESIA	0.001%	99.070%
7820	CALIDA HLDG	0.001%	99.071%
7821	TAKACHIHO ELECT	0.001%	99.072%
7822	ATRIUM EUROPEAN	0.001%	99.072%
7823	FILINVEST LAND	0.001%	99.073%
7824	COOPER ENERGY L	0.001%	99.074%
7825	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	99.075%
7826	TA CHEN STAINLE	0.001%	99.076%
7827	CIA ENERGETICA	0.001%	99.077%
7828	SILICON INTEG S	0.001%	99.078%
7829	NETIA SA	0.001%	99.079%
7830	AMERICAS SILVER	0.001%	99.080%
7831	MINISTOP CO	0.001%	99.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	DEPO AUTO PARTS	0.001%	99.081%
7833	NAN KANG RUBB T	0.001%	99.082%
7834	SOLARTECH INTL	0.001%	99.083%
7835	HYUNDAI DS,OLD	0.001%	99.084%
7836	EZION HOLDINGS	0.001%	99.085%
7837	CHINA AVIATION	0.001%	99.086%
7838	ASCOPIAVE SPA	0.001%	99.087%
7839	TOCHIGI BANK	0.001%	99.088%
7840	GERDAU SA	0.001%	99.088%
7841	INFIGEN ENERGY	0.001%	99.089%
7842	OXFORD INSTRUME	0.001%	99.090%
7843	CHANNEL WELL TE	0.001%	99.091%
7844	OPPENHEIMER HLD	0.001%	99.092%
7845	KJB FINANCIAL G	0.001%	99.093%
7846	BEIJING GAS BLU	0.001%	99.094%
7847	KUKDO CHEMICAL	0.001%	99.095%
7848	CHUNG HUNG STEE	0.001%	99.096%
7849	SALA CORPORATIO	0.001%	99.096%
7850	TAKAMATSU CONS	0.001%	99.097%
7851	MITSUBISHI PENC	0.001%	99.098%
7852	SCATEC SOLAR AS	0.001%	99.099%
7853	SINOLINK WORLDW	0.001%	99.100%
7854	HIROCA HOLDINGS	0.001%	99.101%
7855	FRENCKEN GROUP	0.001%	99.102%
7856	INOVALIS REAL E	0.001%	99.103%
7857	SHINKO SHOJI CO	0.001%	99.103%
7858	JASTRZEBSKA SPO	0.001%	99.104%
7859	SHIMIZU BANK	0.001%	99.105%
7860	BURKHALTER HOLD	0.001%	99.106%
7861	SOCIEDAD MATRIZ	0.001%	99.107%
7862	GLOBAL POWER SY	0.001%	99.108%
7863	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.109%
7864	HARBIN POWER EQ	0.001%	99.110%
7865	COLOUR LIFE SER	0.001%	99.111%
7866	NAMESON	0.001%	99.111%
7867	NATUREX	0.001%	99.112%
7868	ANEST IWATA COR	0.001%	99.113%
7869	HI-P INTERNATIO	0.001%	99.114%
7870	PADINI HLDGS BH	0.001%	99.115%
7871	VALUETRONICS HL	0.001%	99.116%
7872	KENTUCKY FRIED	0.001%	99.117%
7873	SEIKITOKYU KOGY	0.001%	99.118%
7874	CONSORCIO ARA S	0.001%	99.118%
7875	MANITOU	0.001%	99.119%
7876	BOSCH LTD	0.001%	99.120%
7877	ASAHI ORGANIC C	0.001%	99.121%
7878	SIPEF(PLANT FIN	0.001%	99.122%
7879	NIPPON YUSOKI C	0.001%	99.123%
7880	SAJO INDUSTRIES	0.001%	99.124%
7881	IDEC CORPORATIO	0.001%	99.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	TOENEC CORP	0.001%	99.125%
7883	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.126%
7884	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.127%
7885	PETRONAS GAS	0.001%	99.128%
7886	NISSIN SUGAR HO	0.001%	99.129%
7887	GRUPO ROTOPLAS	0.001%	99.130%
7888	BPOST SA	0.001%	99.131%
7889	MPACT LIMITED	0.001%	99.132%
7890	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.132%
7891	ROXGOLD INC	0.001%	99.133%
7892	DELTA DUNIA PET	0.001%	99.134%
7893	TOBISHIMA CORP	0.001%	99.135%
7894	SHENGJING BANK	0.001%	99.136%
7895	LAOX CO	0.001%	99.137%
7896	AIRPORT CITY LT	0.001%	99.138%
7897	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.138%
7898	SUNNINGDALE TEC	0.001%	99.139%
7899	DONG-A ST CO LT	0.001%	99.140%
7900	CHN INTL CAP (H	0.001%	99.141%
7901	TOHO TITANIUM C	0.001%	99.142%
7902	NICE-SYSTEMS LT	0.001%	99.143%
7903	NICE HOLDINGS C	0.001%	99.144%
7904	CELSIA SA ESP	0.001%	99.145%
7905	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.145%
7906	ALIO GOLD INC	0.001%	99.146%
7907	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.147%
7908	INTERVEST OFFIC	0.001%	99.148%
7909	TIM PARTICIPACOES SA ADR ADR	0.001%	99.149%
7910	DAEWON PHARMACE	0.001%	99.150%
7911	SEA HOLDINGS LT	0.001%	99.151%
7912	KAMEDA SEIKA CO	0.001%	99.151%
7913	RUSHYDRO PJSC ADR ADR	0.001%	99.152%
7914	QSC AG	0.001%	99.153%
7915	PACT GROUP HOLD	0.001%	99.154%
7916	M DIAS BRANCO S	0.001%	99.155%
7917	BANK PEMBANGUNA	0.001%	99.156%
7918	KOREA CIRCUIT C	0.001%	99.157%
7919	TSURUMI MFG CO	0.001%	99.157%
7920	SOGO MEDICAL CO	0.001%	99.158%
7921	LOTES CO LTD	0.001%	99.159%
7922	SEKISUI PLASTIC	0.001%	99.160%
7923	GENTING PLANTA	0.001%	99.161%
7924	TOA CORP	0.001%	99.162%
7925	MUHAK CO LTD	0.001%	99.163%
7926	ANTENA 3 DE TEL	0.001%	99.163%
7927	STRIDE STAPLED	0.001%	99.164%
7928	GUANGDONG NAN Y	0.001%	99.165%
7929	T & K TOKA CO L	0.001%	99.166%
7930	CURRO HOLDINGS	0.001%	99.167%
7931	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	MELISRON LTD	0.001%	99.169%
7933	SIOEN INDUSTRIE	0.001%	99.169%
7934	NIIT TECHNOLOGI	0.001%	99.170%
7935	SKF AB	0.001%	99.171%
7936	CHINA HUIYUAN J	0.001%	99.172%
7937	IWAICOSMO HLDGS	0.001%	99.173%
7938	WONIK IPS CO LT	0.001%	99.174%
7939	PACK CORP	0.001%	99.175%
7940	STS SEMICONDUCT	0.001%	99.175%
7941	INTERSHOP HOLDI	0.001%	99.176%
7942	MANDALAY RESOUR	0.001%	99.177%
7943	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.178%
7944	VILLAGE ROADSHO	0.001%	99.179%
7945	REGAL REIT	0.001%	99.180%
7946	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.180%
7947	NONG SHIM HOLDI	0.001%	99.181%
7948	RUENTEXIndustr	0.001%	99.182%
7949	KLOVERN AB B SH	0.001%	99.183%
7950	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.184%
7951	KNOW IT AB	0.001%	99.185%
7952	DRAEGERWERK KGA	0.001%	99.186%
7953	MANDOM CORP	0.001%	99.186%
7954	BELLE CORPORATI	0.001%	99.187%
7955	SIGDO KOPPERS S	0.001%	99.188%
7956	TOKUSHU TOKAI H	0.001%	99.189%
7957	HIRATA CORP	0.001%	99.190%
7958	DAE DUCK ELECTR	0.001%	99.191%
7959	NAN HAI CORPORA	0.001%	99.191%
7960	HUADIAN FUXIN E	0.001%	99.192%
7961	BANK PERMATA TB	0.001%	99.193%
7962	HEIJMANS	0.001%	99.194%
7963	GENESIS ENERGY	0.001%	99.195%
7964	LENZING AG	0.001%	99.196%
7965	D-LINK	0.001%	99.196%
7966	BANK HANDLOWY W	0.001%	99.197%
7967	HKBN LTD	0.001%	99.198%
7968	MACAU LEGEND DE	0.001%	99.199%
7969	TYK CORP	0.001%	99.200%
7970	DAIKEN CORP	0.001%	99.201%
7971	GUJARAT NARM	0.001%	99.201%
7972	UEM SUNRISE BHD	0.001%	99.202%
7973	LEAGOLD MINING	0.001%	99.203%
7974	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.204%
7975	HOLTEK SEMICOND	0.001%	99.205%
7976	ORIENT SEMICOND	0.001%	99.206%
7977	SUNDRAM FASTNER	0.001%	99.206%
7978	EIKEN CHEMICAL	0.001%	99.207%
7979	YINSON HOLDINGS	0.001%	99.208%
7980	IKEGAMI TSUSHIN	0.001%	99.209%
7981	PT PAKUWON JATI	0.001%	99.210%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.211%
7983	XIABUXIABU CATE	0.001%	99.211%
7984	BORYSZEW SA	0.001%	99.212%
7985	ONOKEN CO LTD	0.001%	99.213%
7986	FEED ONE CO LTD	0.001%	99.214%
7987	MALAYSIA MINING	0.001%	99.215%
7988	YEUN CHYANG IND	0.001%	99.216%
7989	CHINA ANIMATION	0.001%	99.216%
7990	VILLAGE SUPERMA	0.001%	99.217%
7991	CORONA CORP	0.001%	99.218%
7992	ALPHA NETWORKS	0.001%	99.219%
7993	KINDOM CONSTRUC	0.001%	99.220%
7994	GURUNAVI INC	0.001%	99.220%
7995	PC JEWELLER LIM	0.001%	99.221%
7996	LI PENG ENTERPR	0.001%	99.222%
7997	CHINA OCEANWIDE	0.001%	99.223%
7998	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.224%
7999	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.225%
8000	LEES PHARMACEUT	0.001%	99.225%
8001	DEA CAPITAL SPA	0.001%	99.226%
8002	HANWHA SECS	0.001%	99.227%
8003	TIPP24 SE	0.001%	99.228%
8004	HEY SONG	0.001%	99.229%
8005	IMDEX LTD	0.001%	99.230%
8006	IMASEN ELEC IND	0.001%	99.230%
8007	ACTRON TECHNOLO	0.001%	99.231%
8008	DENKI KOGYO CO	0.001%	99.232%
8009	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.233%
8010	MATSUDA SANGYO	0.001%	99.234%
8011	THORESEN THAI A	0.001%	99.234%
8012	DOMETIC GROUP A	0.001%	99.235%
8013	GLOBAL MEDIACOM	0.001%	99.236%
8014	ORDINA NV	0.001%	99.237%
8015	FORMOSA LABORAT	0.001%	99.238%
8016	OILES CORPORATI	0.001%	99.239%
8017	SHENG SIONG GRO	0.001%	99.239%
8018	MEARS GROUP PLC	0.001%	99.240%
8019	SEIKAGAKU CORP	0.001%	99.241%
8020	AIZAWA SECURITI	0.001%	99.242%
8021	CHINA SHIPPING	0.001%	99.243%
8022	LOJAS AMERICANA	0.001%	99.243%
8023	XERO LIMITED	0.001%	99.244%
8024	CARDNO LIMITED	0.001%	99.245%
8025	CHIMERIX INC COMMON STOCK USD.001	0.001%	99.246%
8026	KURA CORPORATIO	0.001%	99.247%
8027	SRE GROUP LTD	0.001%	99.247%
8028	GENSCRIPT BIOTE	0.001%	99.248%
8029	ADANI ENTERPRIS	0.001%	99.249%
8030	TCL MULTIMEDIA	0.001%	99.250%
8031	SIAM GLOBAL HOU	0.001%	99.251%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	PICO FAR EAST H	0.001%	99.251%
8033	ZHONG AN REAL E	0.001%	99.252%
8034	GRUPO AEROMEXIC	0.001%	99.253%
8035	NEWALTA INC	0.001%	99.254%
8036	AVIANCA HOLDING	0.001%	99.255%
8037	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.255%
8038	EHY CAR SERVICES SPON ADR ADR USD.001	0.001%	99.256%
8039	SESA SPA	0.001%	99.257%
8040	NIPPON CHEM IND	0.001%	99.258%
8041	NORTHWEST PIPE	0.001%	99.259%
8042	NOVATEK OAO	0.001%	99.259%
8043	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.260%
8044	WISOL CO LTD	0.001%	99.261%
8045	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.262%
8046	JAPAN PETROLEUM	0.001%	99.263%
8047	KT SKYLIFE CO L	0.001%	99.263%
8048	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.264%
8049	MIRAIAL CO LTD	0.001%	99.265%
8050	MODERN LAND CHI	0.001%	99.266%
8051	STARTS PROCEED	0.001%	99.267%
8052	WAH LEEIndustr	0.001%	99.267%
8053	MEDCO ENERGI IN	0.001%	99.268%
8054	TOPBI INTERNATI	0.001%	99.269%
8055	SHINOKEN GROUP	0.001%	99.270%
8056	MIRAMAR HTEL &	0.001%	99.271%
8057	LONMIN PLC	0.001%	99.271%
8058	UMW HLDGS BERHA	0.001%	99.272%
8059	PERSISTENT SYST	0.001%	99.273%
8060	NEW PROVENANCE	0.001%	99.274%
8061	GIKEN LTD	0.001%	99.275%
8062	TELESITES SAB D	0.001%	99.275%
8063	CITY TELECOM (H	0.001%	99.276%
8064	CITYCHAMP WATCH	0.001%	99.277%
8065	CAPITAL ENVIRON	0.001%	99.278%
8066	RELIGARE HEALTH	0.001%	99.279%
8067	AMUSE INC	0.001%	99.279%
8068	OLYMPIC STEEL I	0.001%	99.280%
8069	TAMEDIA AG	0.001%	99.281%
8070	DR REDDYS LABS	0.001%	99.282%
8071	IGG INC	0.001%	99.283%
8072	OYO CORPORATION	0.001%	99.283%
8073	MAGNUM BERHAD	0.001%	99.284%
8074	TURKCELL ILETIS	0.001%	99.285%
8075	MONOGATARI CORP	0.001%	99.286%
8076	DONGKUK STRUCTU	0.001%	99.287%
8077	BANGKOK CHAIN H	0.001%	99.287%
8078	SCHAEFFLER AG P	0.001%	99.288%
8079	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.289%
8080	FAIRWOOD HOLDIN	0.001%	99.290%
8081	GRENKELEASING A	0.001%	99.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	PETRON MALAYSIA	0.001%	99.291%
8083	CHINA TELECOM C	0.001%	99.292%
8084	SUPERMAX CORPOR	0.001%	99.293%
8085	UNILEVER PLC	0.001%	99.294%
8086	SAMSUNG CARD	0.001%	99.294%
8087	TELEFONICA BRAS	0.001%	99.295%
8088	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.296%
8089	FUKUSHIMA BANK	0.001%	99.297%
8090	SHIBUSAWA W'HOU	0.001%	99.298%
8091	TOMSON GROUP	0.001%	99.298%
8092	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	99.299%
8093	Minerva SA	0.001%	99.300%
8094	KEY COFFEE INC	0.001%	99.301%
8095	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.301%
8096	RICH DEVELOPMEN	0.001%	99.302%
8097	HIGASHI NIHON H	0.001%	99.303%
8098	IMMSI SPA	0.001%	99.304%
8099	VITROLIFE AB	0.001%	99.305%
8100	CK LIFE SCIENCE	0.001%	99.305%
8101	CHINA SANJIANG	0.001%	99.306%
8102	CO-TECH	0.001%	99.307%
8103	EXMAR	0.001%	99.308%
8104	RIGNET INC COMMON STOCK USD.001	0.001%	99.309%
8105	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.309%
8106	SUNWAY REAL EST	0.001%	99.310%
8107	WONIK MATERIALS	0.001%	99.311%
8108	RHI MAGNESITA N	0.001%	99.312%
8109	ETRON TECHNOLOG	0.001%	99.312%
8110	UOB-KAY HIAN HO	0.001%	99.313%
8111	DAISAN BANK	0.001%	99.314%
8112	AOC HOLDINGS IN	0.001%	99.315%
8113	RADIUM LIFE TEC	0.001%	99.316%
8114	EVS BROADCAST E	0.001%	99.316%
8115	MITSUI MINING C	0.001%	99.317%
8116	NEC CAPITAL SOL	0.001%	99.318%
8117	KANTO TSUKUBA B	0.001%	99.319%
8118	MORITO CO	0.001%	99.319%
8119	AKSA AKRILIK KI	0.001%	99.320%
8120	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.321%
8121	DAWNRAYS PHARMS	0.001%	99.322%
8122	ETALON GROUP-GD	0.001%	99.323%
8123	ADCOCK INGRAM H	0.001%	99.323%
8124	UNIQUE ENGINEER	0.001%	99.324%
8125	DONGKUKIndustr	0.001%	99.325%
8126	BEIJING NORTH S	0.001%	99.326%
8127	YOULCHON CHEMIC	0.001%	99.326%
8128	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.327%
8129	HELLENIC EXCH H	0.001%	99.328%
8130	TUBOS REUNIDOS	0.001%	99.329%
8131	CATHAY CONST	0.001%	99.329%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	COX & KINGS LTD	0.001%	99.330%
8133	ELETROP PAULO MET	0.001%	99.331%
8134	BASSO INDUSTRY	0.001%	99.332%
8135	GLORIOUS PROPER	0.001%	99.333%
8136	CHICONY POWER T	0.001%	99.333%
8137	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.334%
8138	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.335%
8139	NORWEGIAN FINAN	0.001%	99.336%
8140	COMDIRECT BANK	0.001%	99.336%
8141	DONGWON DEVELOP	0.001%	99.337%
8142	PHOSAGRO OJSC	0.001%	99.338%
8143	P S CORPORATION	0.001%	99.339%
8144	HOKKO CHEMICAL	0.001%	99.339%
8145	HAN JIN TRANSP O	0.001%	99.340%
8146	TESCO CORP	0.001%	99.341%
8147	MITSUBISHI MOTO	0.001%	99.342%
8148	LIAN BENG GROUP	0.001%	99.342%
8149	CHIP ENG SENG C	0.001%	99.343%
8150	EKOVEST BHD	0.001%	99.344%
8151	GLOBAL&YUASA BA	0.001%	99.345%
8152	HB TECHNOLOGY C	0.001%	99.345%
8153	CASETEK HOLDING	0.001%	99.346%
8154	DAUM COMMUNICAT	0.001%	99.347%
8155	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.348%
8156	S.M. ENTERTAINM	0.001%	99.349%
8157	SMA SOLAR TECHN	0.001%	99.349%
8158	MEISEI INDUSTRI	0.001%	99.350%
8159	ELETROBRAS COMM	0.001%	99.351%
8160	ALINCO INC	0.001%	99.352%
8161	QINGLING MOTORS	0.001%	99.352%
8162	KOREA ELEC TERM	0.001%	99.353%
8163	RVH INC	0.001%	99.354%
8164	BEST WORLD	0.001%	99.355%
8165	BRIGHT SMART SE	0.001%	99.355%
8166	VARDHMAN TEXTIL	0.001%	99.356%
8167	SHIPPING CP IND	0.001%	99.357%
8168	SHRIRAM CITY UN	0.001%	99.358%
8169	GENESIS ENERGY	0.001%	99.358%
8170	KENON HLDGS LTD	0.001%	99.359%
8171	EASTERN & ORIEN	0.001%	99.360%
8172	SAWIT SUMBERMAS	0.001%	99.361%
8173	KAWADA TECHNOLO	0.001%	99.361%
8174	UCHIDA YOKO CO	0.001%	99.362%
8175	BITTIUM OYJ	0.001%	99.363%
8176	KRESNA	0.001%	99.364%
8177	NICHIRIN CO LTD	0.001%	99.364%
8178	IMAGICA ROBOT H	0.001%	99.365%
8179	ICHINEN CO LTD	0.001%	99.366%
8180	SOLAR APPLIED M	0.001%	99.367%
8181	MARUKA MACHINER	0.001%	99.367%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	AUBAY	0.001%	99.368%
8183	RTX TELECOM	0.001%	99.369%
8184	METAIR INVESTME	0.001%	99.370%
8185	MIYAJI ENGINEER	0.001%	99.370%
8186	HANA MICROELECT	0.001%	99.371%
8187	CENTROTEC SUSTA	0.001%	99.372%
8188	DENYO CO	0.001%	99.373%
8189	LIANHUA SUPERMA	0.001%	99.373%
8190	TOYO WHARF & W	0.001%	99.374%
8191	GSI CREOS CORP	0.001%	99.375%
8192	NOHMI BOSAI	0.001%	99.376%
8193	ASAHI KOGYOSHA	0.001%	99.376%
8194	SK TELECOM	0.001%	99.377%
8195	RIKEN KEIKI CO	0.001%	99.378%
8196	MAYNE PHARMA GR	0.001%	99.379%
8197	MBK PCL	0.001%	99.379%
8198	TELEKOM MALAYSI	0.001%	99.380%
8199	CHEVALIER INTL	0.001%	99.381%
8200	IRON FORCE INDU	0.001%	99.382%
8201	OSAKA STEEL CO	0.001%	99.382%
8202	NORTH MINING SH	0.001%	99.383%
8203	SWANCOR	0.001%	99.384%
8204	COSMO LADY CHIN	0.001%	99.385%
8205	SHIKIBO LTD	0.001%	99.385%
8206	NEWOCEAN ENERGY	0.001%	99.386%
8207	TOKYO ENERGY&SY	0.001%	99.387%
8208	SANEI ARCHITECT	0.001%	99.388%
8209	DOGAN HOLDINGS	0.001%	99.388%
8210	AFFIN HLDGS BHD	0.001%	99.389%
8211	YOUNGTEK ELECTR	0.001%	99.390%
8212	GLOBE TRADE CEN	0.001%	99.391%
8213	WALLISER KANTON	0.001%	99.391%
8214	CIA DE SANEAMEN	0.001%	99.392%
8215	TUAN SING HLDGS	0.001%	99.393%
8216	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.394%
8217	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.394%
8218	PVR LTD	0.001%	99.395%
8219	GUARARAPES CONF	0.001%	99.396%
8220	HAKUTO CO	0.001%	99.397%
8221	MASISA SA	0.001%	99.397%
8222	ICICI BANK	0.001%	99.398%
8223	ENNOCONN CORP	0.001%	99.399%
8224	ASTI	0.001%	99.400%
8225	DELTA-GALIL IND	0.001%	99.400%
8226	DAESANG HOLDING	0.001%	99.401%
8227	UNIZYX HOLDING	0.001%	99.402%
8228	HEG LIMITED	0.001%	99.402%
8229	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.403%
8230	AIPHONE CO	0.001%	99.404%
8231	WOWOW INC	0.001%	99.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	ITOKI CORP	0.001%	99.405%
8233	KITA-NIPPON BAN	0.001%	99.406%
8234	MALAYSIAN PACIF	0.001%	99.407%
8235	OPUS GROUP AB	0.001%	99.408%
8236	ZINWELL CORP	0.001%	99.408%
8237	CARE PROPERTY I	0.001%	99.409%
8238	OHSO FOOD SERV	0.001%	99.410%
8239	MINOR INTL	0.001%	99.411%
8240	COSCO INTERNATI	0.001%	99.411%
8241	ICHIKOHIndustr	0.001%	99.412%
8242	E.I.D.-PARRY(IN	0.001%	99.413%
8243	NAVIGATOR GLOBA	0.001%	99.413%
8244	AMARA RAJA BATT	0.001%	99.414%
8245	CH KARNCHANG,FG	0.001%	99.415%
8246	PARKSON RETAIL	0.001%	99.416%
8247	UNIVERSAL ROBIN	0.001%	99.416%
8248	FENIX OUTDOOR I	0.001%	99.417%
8249	BUDIMEX	0.001%	99.418%
8250	BRACK CAPITAL P	0.001%	99.419%
8251	CHINA GREENLAND	0.001%	99.419%
8252	CHINA ELEC OPTI	0.001%	99.420%
8253	ZIG SHENG INDL	0.001%	99.421%
8254	SENSHU ELECTRIC	0.001%	99.422%
8255	SEOHEE CONSTRUC	0.001%	99.422%
8256	WASION METERS G	0.001%	99.423%
8257	SKANDIABANKEN A	0.001%	99.424%
8258	RENTIAN TECHNOL	0.001%	99.424%
8259	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.425%
8260	LOCK&LOCK CO LT	0.001%	99.426%
8261	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.427%
8262	DE LICACY INDUS	0.001%	99.427%
8263	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.428%
8264	KIRKLAND S INC COMMON STOCK	0.001%	99.429%
8265	ARDMORE SHIPPIN	0.001%	99.430%
8266	RATCHTHANI	0.001%	99.430%
8267	XAAR	0.001%	99.431%
8268	KEC INTERNATION	0.001%	99.432%
8269	GIANPLUS TECHN	0.001%	99.432%
8270	FUJICCO CO	0.001%	99.433%
8271	SINKO INDUSTRIE	0.001%	99.434%
8272	PAYPOINT	0.001%	99.435%
8273	CENTRAL SPORTS	0.001%	99.435%
8274	WILLDAN GROUP I	0.001%	99.436%
8275	NOEVIR HOLDINGS	0.001%	99.437%
8276	SM INVESTMENTS	0.001%	99.437%
8277	LEALEA ENTERPRI	0.001%	99.438%
8278	JAPAN MATERIAL	0.001%	99.439%
8279	SHN EXPRESSWAY	0.001%	99.440%
8280	ITOCHU SHOKUHIN	0.001%	99.440%
8281	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.441%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	THERMADOR GROUP	0.001%	99.442%
8283	LECTRA SYSTEMES	0.001%	99.443%
8284	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.443%
8285	STOCKMANN OYJ A	0.001%	99.444%
8286	XP POWER LTD	0.001%	99.445%
8287	EL AL ISRAEL AI	0.001%	99.445%
8288	ZOOPLA PROPERTY	0.001%	99.446%
8289	BASTIDE LE CONF	0.001%	99.447%
8290	LACTO JAPAN CO	0.001%	99.448%
8291	SHINKONG INSURA	0.001%	99.448%
8292	MIE BANK LTD/TH	0.001%	99.449%
8293	MIDAS HLDGS	0.001%	99.450%
8294	TRISURA GROUP LTD COMMON STOCK	0.001%	99.450%
8295	WELLING HOLD LT	0.001%	99.451%
8296	INNOTECH CORP	0.001%	99.452%
8297	TAIHO KOGYO	0.001%	99.453%
8298	SHINSHO CORP	0.001%	99.453%
8299	CAIRO COMMUNICA	0.001%	99.454%
8300	UNIVENTURES	0.001%	99.455%
8301	OPERA SOFTWARE	0.001%	99.455%
8302	YUEXIU TRANSPOR	0.001%	99.456%
8303	PERSEUS MINING	0.001%	99.457%
8304	GUJARAT MINERAL	0.001%	99.458%
8305	DECEUNINCK	0.001%	99.458%
8306	KOZA ANADOLU ME	0.001%	99.459%
8307	STUDIO ALICE CO	0.001%	99.460%
8308	MANILA WATER CO	0.001%	99.460%
8309	HANMI PHARM CO	0.001%	99.461%
8310	TUBACEX SA	0.001%	99.462%
8311	PURE TECHNOLOGI	0.001%	99.463%
8312	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.463%
8313	TURVO INTERNATI	0.001%	99.464%
8314	BALRAMPUR CHINI	0.001%	99.465%
8315	GRAND KOREA LEI	0.001%	99.465%
8316	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.466%
8317	OSJB HOLDINGS C	0.001%	99.467%
8318	KYOKUTO SECURIT	0.001%	99.468%
8319	COSCO CAPITAL I	0.001%	99.468%
8320	KONGSBERG GRUPP	0.001%	99.469%
8321	RENAISSANCE INC	0.001%	99.470%
8322	PAB K TJIWI KIM	0.001%	99.470%
8323	AICHI TOKEI DEN	0.001%	99.471%
8324	BGF RETAIL CO L	0.001%	99.472%
8325	LIGHT S.A.	0.001%	99.472%
8326	ZHENGZHOU COAL	0.001%	99.473%
8327	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.474%
8328	MICO LTD	0.001%	99.475%
8329	MITSUUROKO CO L	0.001%	99.475%
8330	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.476%
8331	NIPPON KOEI CO	0.001%	99.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	FIRST TRACTOR C	0.001%	99.477%
8333	NEOWIZ GAMES CO	0.001%	99.478%
8334	STANDARD FOODS	0.001%	99.479%
8335	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.480%
8336	ARTNATURE INC	0.001%	99.480%
8337	TOYO SECURITIES	0.001%	99.481%
8338	WATAMI FOOD SER	0.001%	99.482%
8339	MARS ENGINEERIN	0.001%	99.482%
8340	BOSIDENG INTL H	0.001%	99.483%
8341	C UYEMURA & CO	0.001%	99.484%
8342	SILVER GRANT IN	0.001%	99.484%
8343	AURAS TECHNOLOG	0.001%	99.485%
8344	BYUCKSAN CORP	0.001%	99.486%
8345	ATSUGI NYLON IN	0.001%	99.487%
8346	FUJI PHARM CO L	0.001%	99.487%
8347	KYOBO SECURITIE	0.001%	99.488%
8348	HANSEN TECHNOLO	0.001%	99.489%
8349	FRASERS CENTREP	0.001%	99.489%
8350	CAPRO CORPN	0.001%	99.490%
8351	ZENITAKA CORP	0.001%	99.491%
8352	YAHAGI CONST CO	0.001%	99.491%
8353	TAIWAN PCB TECH	0.001%	99.492%
8354	YEARIMDANG PUBL	0.001%	99.493%
8355	ADATA TECHNOLOG	0.001%	99.494%
8356	GENESIS LAND DE	0.001%	99.494%
8357	UNION BANK OF P	0.001%	99.495%
8358	RYODEN TRADING	0.001%	99.496%
8359	HANSOL CHEMICAL	0.001%	99.496%
8360	LATTICE SEMICON	0.001%	99.497%
8361	JASMINE INTERNA	0.001%	99.498%
8362	SEMPERIT AG HOL	0.001%	99.498%
8363	YEONG GUAN ENER	0.001%	99.499%
8364	UNIVERSAL CEMEN	0.001%	99.500%
8365	KOMATSU SEIREN	0.001%	99.501%
8366	ASIA PACIFIC TE	0.001%	99.501%
8367	COWELL E HOLDIN	0.001%	99.502%
8368	CSBC CORPORATIO	0.001%	99.503%
8369	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.503%
8370	CMIC HOLDINGS C	0.001%	99.504%
8371	WONIK QNC CORP	0.001%	99.505%
8372	JAPAN PILE CORP	0.001%	99.505%
8373	TOMOKU CO	0.001%	99.506%
8374	NISSHIN FUDOSAN	0.001%	99.507%
8375	DAIKOKU DENKI C	0.001%	99.507%
8376	FINOLEX INDUSTR	0.001%	99.508%
8377	ASIA STD INTL G	0.001%	99.509%
8378	FUJIMI INC	0.001%	99.510%
8379	HISAKA WORKS LT	0.001%	99.510%
8380	EMLAK KONUT GYO	0.001%	99.511%
8381	YAKUODO CO LTD	0.001%	99.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	LANNA RESOURCES	0.001%	99.512%
8383	MIMASU SEMICOND	0.001%	99.513%
8384	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.514%
8385	ZIX CORP COMMON STOCK USD.01	0.001%	99.514%
8386	SUNG KWANG BEND	0.001%	99.515%
8387	WAKACHIKU CONST	0.001%	99.516%
8388	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.516%
8389	ELETRORBRAS PREF	0.001%	99.517%
8390	VINDA INTERNATI	0.001%	99.518%
8391	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.519%
8392	BATU KAWAN BHD	0.001%	99.519%
8393	CAPITOL HEALTH	0.001%	99.520%
8394	SHREE CEMENT LT	0.001%	99.521%
8395	YASUDA WAREHOUS	0.001%	99.521%
8396	GUANGSHEN RAILW	0.001%	99.522%
8397	SIME DARBY BHD	0.001%	99.523%
8398	UFLEX LTD	0.001%	99.523%
8399	ENPLAS CORP	0.001%	99.524%
8400	BR PROPERTIES S	0.001%	99.525%
8401	LUBELSKI WEGIEL	0.001%	99.525%
8402	VALUE PARTNERS	0.001%	99.526%
8403	INFRASTRUCTURA	0.001%	99.527%
8404	OROCOBRE LTD	0.001%	99.527%
8405	KYODO PRINTING	0.001%	99.528%
8406	PFIZER LTD	0.001%	99.529%
8407	ARIAKE JAPAN CO	0.001%	99.529%
8408	LAND & HOUSE PU	0.001%	99.530%
8409	CHAIN STORE OKU	0.001%	99.531%
8410	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.532%
8411	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.532%
8412	SANTOS BRASIL P	0.001%	99.533%
8413	F-SECURE OYJ	0.001%	99.534%
8414	mitsui + CO LTD SPONS ADR ADR	0.001%	99.534%
8415	JINLI GROUP HOL	0.001%	99.535%
8416	METALS X LTD	0.001%	99.536%
8417	NEXT CO LTD	0.001%	99.536%
8418	SCHIBSTED ASA	0.001%	99.537%
8419	TECHNOPRO HLDGS	0.001%	99.538%
8420	BEIJING URBAN C	0.001%	99.538%
8421	HELLENIC PETROL	0.001%	99.539%
8422	SOLARTECH ENERG	0.001%	99.540%
8423	INTL GAME SYSTE	0.001%	99.540%
8424	CROPENERGIES AG	0.001%	99.541%
8425	SANY HEAVY EQUI	0.001%	99.542%
8426	NIPPON VALQUA I	0.001%	99.542%
8427	ESUN HOLDINGS L	0.001%	99.543%
8428	GS GLOBAL CORP	0.001%	99.544%
8429	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.544%
8430	LIFESTYLE CHINA	0.001%	99.545%
8431	AHRESTDY CORP	0.001%	99.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	GATEWAY DISTRIP	0.001%	99.546%
8433	JUNGFRAUBAHN HL	0.001%	99.547%
8434	CHINA MERCHANTS	0.001%	99.548%
8435	DIOS FASTIGHETE	0.001%	99.549%
8436	SOLOCAL GROUP	0.001%	99.549%
8437	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.550%
8438	RESTAURANT BRAN	0.001%	99.551%
8439	SHINSEGAE INTER	0.001%	99.551%
8440	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.552%
8441	COMMUNISIS PLC	0.001%	99.553%
8442	FTD COS INC COMMON STOCK USD.0001	0.001%	99.553%
8443	TK DEVELOPMENT	0.001%	99.554%
8444	MEGHMANI ORGANI	0.001%	99.555%
8445	TAIWAN LAND DEV	0.001%	99.555%
8446	LEWIS GROUP LTD	0.001%	99.556%
8447	FRED'S INC	0.001%	99.557%
8448	SEWON CELLONTEC	0.001%	99.557%
8449	LEASINVEST REAL	0.001%	99.558%
8450	FONTERRA SHAREH	0.001%	99.559%
8451	KOLAO HOLDINGS	0.001%	99.559%
8452	SK-ELECTRONICS	0.001%	99.560%
8453	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.561%
8454	AIXTRON SE	0.001%	99.561%
8455	GERRY WEBER INT	0.001%	99.562%
8456	MICROBIO CO LTD	0.001%	99.563%
8457	TYMAN PLC	0.001%	99.563%
8458	BIJOU BRIGITTE	0.001%	99.564%
8459	ATRIA GROUP PLC	0.001%	99.565%
8460	DMS CO LTD	0.001%	99.565%
8461	YADEA GROUP HOL	0.001%	99.566%
8462	NITTOC CONST CO	0.001%	99.567%
8463	GRUPO NUTRESA S	0.001%	99.567%
8464	TIPCO ASPHALT P	0.001%	99.568%
8465	EASTON CO	0.001%	99.569%
8466	FALCK RENEWABLE	0.001%	99.569%
8467	GLOBAL YATIRIM	0.001%	99.570%
8468	CRCC HIGH-TECH	0.001%	99.571%
8469	MIRLE AUTOMATIO	0.001%	99.571%
8470	FURUSATO INDUST	0.001%	99.572%
8471	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.573%
8472	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.573%
8473	HAGIWARA ELECTR	0.001%	99.574%
8474	VALID SOLUCOES	0.001%	99.575%
8475	H+H INTERNATION	0.001%	99.575%
8476	SEIKO PMC CORP	0.001%	99.576%
8477	OPTRONTEC INC	0.001%	99.577%
8478	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.577%
8479	KANEMATSU ELEC	0.001%	99.578%
8480	TELSTRA CORP-AD	0.001%	99.579%
8481	HYUNDAI CONSTRU	0.001%	99.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	IHH HEALTHCARE	0.001%	99.580%
8483	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.581%
8484	CHIYODA INTEGRE	0.001%	99.581%
8485	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.582%
8486	KANADEN CORP	0.001%	99.583%
8487	ASKA PHARMACEU	0.001%	99.583%
8488	HANNSTAR BOARD	0.001%	99.584%
8489	GUJARAT FLUOROC	0.001%	99.585%
8490	IMARKETKOREA IN	0.001%	99.585%
8491	VANACHAI GROUP	0.001%	99.586%
8492	TENWOW INTL HLD	0.001%	99.587%
8493	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.587%
8494	GIGASTORAGE COR	0.001%	99.588%
8495	MERITZ FINANCIA	0.001%	99.589%
8496	EHEALTH INC COMMON STOCK USD.001	0.001%	99.589%
8497	CHUNG HWA PULP	0.001%	99.590%
8498	ECKERT & ZIEGLE	0.001%	99.591%
8499	TPV TECHNOLOGY	0.001%	99.591%
8500	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.001%	99.592%
8501	LOPEZ HOLDINGS	0.001%	99.593%
8502	SPIRE HEALTHCAR	0.001%	99.593%
8503	ON THE BEACH GR	0.001%	99.594%
8504	GLOBE UNION IND	0.001%	99.595%
8505	TAIWAN SOGO SHI	0.001%	99.595%
8506	APT SATELLITE	0.001%	99.596%
8507	QST INT	0.001%	99.596%
8508	LAMPRELL PLC	0.001%	99.597%
8509	POONGSAN HOLDIN	0.001%	99.598%
8510	ASIA POLYMER	0.001%	99.598%
8511	BESALCO SA	0.001%	99.599%
8512	CHINO CORPORATI	0.001%	99.600%
8513	IHLAS HOLDING	0.001%	99.600%
8514	MISAWA HOMES HO	0.001%	99.601%
8515	GOCOMPARE.COM G	0.001%	99.602%
8516	FERRARI NV	0.001%	99.602%
8517	POLYPLEX THAILA	0.001%	99.603%
8518	CNA GR PHAR	0.001%	99.604%
8519	AMOT INVESTMENT	0.001%	99.604%
8520	EBARA JITSUGYO	0.001%	99.605%
8521	ISRA VISION AG	0.001%	99.606%
8522	CRH PLC	0.001%	99.606%
8523	NAGATANIEN CO L	0.001%	99.607%
8524	NIPPON KINZOKU	0.001%	99.608%
8525	SUN INTL LTD	0.001%	99.608%
8526	URTHECAST CORP	0.001%	99.609%
8527	MALAYAN CEMENT	0.001%	99.610%
8528	JALUX INC	0.001%	99.610%
8529	KAROON GAS AUST	0.001%	99.611%
8530	CREATE SD HOLDI	0.001%	99.612%
8531	YOMIURI LAND CO	0.001%	99.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	NITTO KOHKI CO	0.001%	99.613%
8533	BING-GRAE	0.001%	99.613%
8534	THROMBOGENICS N	0.001%	99.614%
8535	TONAMI HOLDINGS	0.001%	99.615%
8536	ORASCOM DEVELOP	0.001%	99.615%
8537	WUS PRINTD CIRC	0.001%	99.616%
8538	ZENG HSING INDL	0.001%	99.617%
8539	WHAN IN PHARMAC	0.001%	99.617%
8540	SC ASSET CORPOR	0.001%	99.618%
8541	SSANGYONG MOTOR	0.001%	99.619%
8542	CREATE RESTAURA	0.001%	99.619%
8543	PHX ENERGY SERV	0.001%	99.620%
8544	UNIPAR UNIAO DE	0.001%	99.621%
8545	ENF TECHNOLOGY	0.001%	99.621%
8546	PRECIOUS SHIPPI	0.001%	99.622%
8547	JAPAN CASH MACH	0.001%	99.622%
8548	QUANTA STORAGE	0.001%	99.623%
8549	TELE COLUMBUS A	0.001%	99.624%
8550	NAKANO CORP/TOK	0.001%	99.624%
8551	SOCO INTERNATIO	0.001%	99.625%
8552	TACHIBANA ELETE	0.001%	99.626%
8553	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.626%
8554	BIGBEN INTERACT	0.001%	99.627%
8555	MESOBLAST LTD	0.001%	99.628%
8556	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.628%
8557	SHANDONG XINHUA	0.001%	99.629%
8558	NIPPON CARBIDE	0.001%	99.629%
8559	OKINAWA CELLULA	0.001%	99.630%
8560	STRATEC BIOMEDI	0.001%	99.631%
8561	FARMSCO	0.001%	99.631%
8562	JK TYRE & INDUS	0.001%	99.632%
8563	HASTINGS GROUP	0.001%	99.633%
8564	TV AZTECA	0.001%	99.633%
8565	SANOH INDUSTRIA	0.001%	99.634%
8566	INTERNATIONAL S	0.001%	99.635%
8567	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.635%
8568	AKITA DRILLING	0.001%	99.636%
8569	EMPRESAS LA POL	0.001%	99.636%
8570	HUSQVARNA AB	0.001%	99.637%
8571	TAOKAENOI	0.001%	99.638%
8572	JANOME SEWING M	0.001%	99.638%
8573	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.639%
8574	SAETA YIELD SA	0.001%	99.640%
8575	L&K ENGINEERING	0.001%	99.640%
8576	KITO CORP	0.001%	99.641%
8577	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.642%
8578	CHINA CHEM&PHAR	0.001%	99.642%
8579	SANYO SHOKAI	0.001%	99.643%
8580	HOPEWELL HIGHWA	0.001%	99.643%
8581	AMADEUS FIRE AG	0.001%	99.644%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	GUJARAT ALKALIE	0.001%	99.645%
8583	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.645%
8584	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.646%
8585	NIPPON COMMER D	0.001%	99.647%
8586	PHARMAENGINE IN	0.001%	99.647%
8587	SAM YOUNG ELECT	0.001%	99.648%
8588	SUZLON ENERGY L	0.001%	99.648%
8589	KWANG DONG PHAR	0.001%	99.649%
8590	SEC CORPORATION	0.001%	99.650%
8591	ROYAL BK SCOT G	0.001%	99.650%
8592	OLDTOWN BHD	0.001%	99.651%
8593	ALMA MEDIA CORP	0.001%	99.652%
8594	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.652%
8595	JIMOTO HLDGS IN	0.001%	99.653%
8596	FRANCE BED HOLD	0.001%	99.653%
8597	HOTEL PROPERTY	0.001%	99.654%
8598	CHINA YURUN FOO	0.001%	99.655%
8599	STO AG-PREFERRE	0.001%	99.655%
8600	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.656%
8601	CENIT AG SYSTEM	0.001%	99.657%
8602	EAST CAPITAL EX	0.001%	99.657%
8603	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.658%
8604	NOBINA AB	0.001%	99.658%
8605	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.659%
8606	FINGERPRINT CAR	0.001%	99.660%
8607	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.660%
8608	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.661%
8609	GEK GROUP OF CO	0.001%	99.662%
8610	ALICO INC COMMON STOCK USD1.0	0.001%	99.662%
8611	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.663%
8612	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.663%
8613	NIPPON FINE CHE	0.001%	99.664%
8614	PACIFIC HOSPITA	0.001%	99.665%
8615	SESODA CORP	0.001%	99.665%
8616	SAFILO GROUP SP	0.001%	99.666%
8617	HUA HAN BIO-PHA	0.001%	99.666%
8618	ARES ALLERGY HO	0.001%	99.667%
8619	KURIMOTO	0.001%	99.668%
8620	HARIMA CHEMICAL	0.001%	99.668%
8621	JACKPOTJOY PLC	0.001%	99.669%
8622	INFO SVS INTL	0.001%	99.670%
8623	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	99.670%
8624	HAMILTON BEACH	0.001%	99.671%
8625	CREDITO REAL SA	0.001%	99.671%
8626	HARDINGE INC	0.001%	99.672%
8627	POSCO ICT CO LT	0.001%	99.673%
8628	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.673%
8629	BANCO DE BOGOTA	0.001%	99.674%
8630	GROUPE OPEN	0.001%	99.675%
8631	HNA HLDGS GP CO	0.001%	99.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	SINCERE NAVIGAT	0.001%	99.676%
8633	BOLSA DE VALOR	0.001%	99.676%
8634	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.677%
8635	KEIHANSHIN RL	0.001%	99.678%
8636	INSAS BHD	0.001%	99.678%
8637	BERJAYA SPORTS	0.001%	99.679%
8638	GUOLIAN SECURIT	0.001%	99.679%
8639	XINJIANG XINXIN	0.001%	99.680%
8640	ERAWAN GROUP	0.001%	99.681%
8641	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.681%
8642	NIHON TOKUSHU T	0.001%	99.682%
8643	TK CORP	0.001%	99.682%
8644	F&A AQUA HOLDIN	0.001%	99.683%
8645	EUGENE INVS&SEC	0.001%	99.684%
8646	PINGUELY-HAULOT	0.001%	99.684%
8647	ABILITY ENTERPR	0.001%	99.685%
8648	MARVELOUS AQL I	0.001%	99.686%
8649	LH FINANCIAL GR	0.001%	99.686%
8650	KEIYO CO	0.001%	99.687%
8651	MEDIGENE AG	0.001%	99.687%
8652	NIPPON SHARYO	0.001%	99.688%
8653	TODA KOGYO CORP	0.001%	99.689%
8654	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.689%
8655	SILICONWARE PRE	0.001%	99.690%
8656	CHU KONG SHIPPI	0.001%	99.690%
8657	SHANGHAI DASHEN	0.001%	99.691%
8658	CARLO CAVAZZI H	0.001%	99.692%
8659	REGIS HEALTHCAR	0.001%	99.692%
8660	CHINA STRATEGIC	0.001%	99.693%
8661	ASUNARO AOKI CO	0.001%	99.694%
8662	YUGANG INTL	0.001%	99.694%
8663	MIRAE ASSET LIF	0.001%	99.695%
8664	CEDAR WOODS PRO	0.001%	99.695%
8665	SILVER LAKE RES	0.001%	99.696%
8666	REBOSIS PROPERT	0.001%	99.697%
8667	DATALOGIC SPA	0.001%	99.697%
8668	CHINA SUNSHINE	0.001%	99.698%
8669	I-NET CORP	0.001%	99.698%
8670	HONG KONG AIRCR	0.001%	99.699%
8671	YP	0.001%	99.700%
8672	VIRGIN AUSTRALI	0.001%	99.700%
8673	TOKYO ROPE MFG	0.001%	99.701%
8674	CITY LODGE HOTE	0.001%	99.701%
8675	KAWAI MUSICAL I	0.001%	99.702%
8676	SWCC SHOWA HOLD	0.001%	99.703%
8677	NAMHAE CHEMICAL	0.001%	99.703%
8678	SCHIBSTED ASA	0.001%	99.704%
8679	MARUZEN SHOWA U	0.001%	99.704%
8680	TAEWOONG CO	0.001%	99.705%
8681	HILTON FOOD GRO	0.001%	99.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	MOBILEPHONE TEL	0.001%	99.706%
8683	BROOKFIELD REAL	0.001%	99.707%
8684	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.707%
8685	TA ENTERPRISE B	0.001%	99.708%
8686	MEIWA ESTATE CO	0.001%	99.709%
8687	CHUKYO BANK	0.001%	99.709%
8688	BEST PACIFIC IN	0.001%	99.710%
8689	APPLIED DEVELOP	0.001%	99.710%
8690	ALLAHABAD BANK	0.001%	99.711%
8691	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.712%
8692	FREUND CORP	0.001%	99.712%
8693	SEKERBANK	0.001%	99.713%
8694	NEL ASA	0.001%	99.713%
8695	WOORI BANK SPON ADR ADR	0.001%	99.714%
8696	FORTIS HLTH (IN	0.001%	99.715%
8697	GREEN SEAL HOLD	0.001%	99.715%
8698	MILLS ESTRUTURA	0.001%	99.716%
8699	KYUNG DONG NAVI	0.001%	99.716%
8700	DELEK AUTOMOTIV	0.001%	99.717%
8701	LAI SUN GARMENT	0.001%	99.718%
8702	NICHIBAN CO	0.001%	99.718%
8703	EAGLE NICE INTE	0.001%	99.719%
8704	MITSUBISHI PAPE	0.001%	99.719%
8705	MPI CORPORATION	0.001%	99.720%
8706	VOYAGE GROUP IN	0.001%	99.721%
8707	RELIANCE HOME F	0.001%	99.721%
8708	MASTER GLORY GR	0.001%	99.722%
8709	OLAV THON EIEND	0.001%	99.722%
8710	KANGDA INTERNAT	0.001%	99.723%
8711	EXEL INDUSTRIES	0.001%	99.724%
8712	HARBOUR CENTRE	0.001%	99.724%
8713	TSUDAKOMA CORP	0.001%	99.725%
8714	ELDERS LTD	0.001%	99.725%
8715	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.726%
8716	STAR PETROLEUM	0.001%	99.727%
8717	NIHON CHOUZAI C	0.001%	99.727%
8718	DAEJAN HOLDINGS	0.001%	99.728%
8719	ALEXANDER FORBE	0.001%	99.728%
8720	STARTEK INC	0.001%	99.729%
8721	HWASUNGIndustr	0.001%	99.730%
8722	AMATA CORP PUBL	0.001%	99.730%
8723	GILLETTE INDIA	0.001%	99.731%
8724	MICROPORT SCIEN	0.001%	99.731%
8725	KOATSU GAS KOGY	0.001%	99.732%
8726	LUMENS CO LTD	0.001%	99.732%
8727	MATSUYA CO (TOK	0.001%	99.733%
8728	HAESUNG DS	0.001%	99.734%
8729	OPT HOLDING INC	0.001%	99.734%
8730	OENON HOLDINGS	0.001%	99.735%
8731	SUMMIT R/EST HL	0.001%	99.735%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	LIBBEY INC COMMON STOCK USD.01	0.001%	99.736%
8733	MASON FINANCIAL	0.001%	99.737%
8734	DALRADIAN RESOU	0.001%	99.737%
8735	CHINA ALL ACCES	0.001%	99.738%
8736	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.738%
8737	IVE GROUP LTD	0.001%	99.739%
8738	TCI CO LTD	0.001%	99.740%
8739	IJT TECHNOLOGY	0.001%	99.740%
8740	PRUMO LOGISTICA	0.001%	99.741%
8741	AJIS CO LTD	0.001%	99.741%
8742	SABATE DIOSOS	0.001%	99.742%
8743	KYOSAN ELECTRIC	0.001%	99.742%
8744	WESTAR ENERGY I	0.001%	99.743%
8745	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.744%
8746	MATSUI CONST CO	0.001%	99.744%
8747	CHUETSU PULP&PA	0.001%	99.745%
8748	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.745%
8749	FJ NEXT CO LTD	0.001%	99.746%
8750	POYA CO LTD	0.001%	99.747%
8751	KEPCO PLANT SER	0.001%	99.747%
8752	QUESTERRE ENERG	0.001%	99.748%
8753	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.748%
8754	TI FINANCIAL HO	0.001%	99.749%
8755	KANAGAWA CHUO K	0.001%	99.749%
8756	ESTIA HELATH LT	0.001%	99.750%
8757	HAICHANG HOLDIN	0.001%	99.751%
8758	AA PLC	0.001%	99.751%
8759	DYNAGREEN ENVIR	0.001%	99.752%
8760	CHINA XLX FERTI	0.001%	99.752%
8761	AEON CREDIT SER	0.001%	99.753%
8762	TURCAS PETROL	0.001%	99.754%
8763	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.754%
8764	BASLER AG	0.001%	99.755%
8765	PROMATE ELECTRO	0.001%	99.755%
8766	WESTGOLD RESOUR	0.001%	99.756%
8767	MATRIX CONCEPTS	0.001%	99.756%
8768	KITAGAWA IRON W	0.001%	99.757%
8769	SANYO ELEC RAIL	0.001%	99.758%
8770	PLASSON INDUSTR	0.001%	99.758%
8771	ELECNOR SA	0.001%	99.759%
8772	SEBANG CO LTD	0.001%	99.759%
8773	TOREX SEMICONDU	0.001%	99.760%
8774	YOMEISHU SEIZO	0.001%	99.760%
8775	HUNG POO CONSTR	0.001%	99.761%
8776	DAOU DATA CORP	0.001%	99.762%
8777	TAKIRON CO	0.001%	99.762%
8778	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.763%
8779	SHANGHAI ZENDAI	0.001%	99.763%
8780	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.764%
8781	KOPIN CORP COMMON STOCK USD.01	0.001%	99.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	SUNSPRING METAL	0.001%	99.765%
8783	ILSHIN SPINNING	0.001%	99.766%
8784	AIRASIA X BHD	0.001%	99.766%
8785	FALCO BIOSYSTEM	0.001%	99.767%
8786	ICHIA TECHNOLOG	0.001%	99.767%
8787	ORIENTAL BK OF	0.001%	99.768%
8788	ICHIYOSHI SECS	0.001%	99.768%
8789	NISSUI PHARM CO	0.001%	99.769%
8790	RAYSEARCH LABOR	0.001%	99.770%
8791	QINHUANGDAO POR	0.001%	99.770%
8792	HO TUNG CHEMICA	0.001%	99.771%
8793	HOEGH LNG HOLDI	0.001%	99.771%
8794	GODO STEEL	0.001%	99.772%
8795	MR MAX CORP	0.001%	99.772%
8796	ENERGY DEVELOP	0.001%	99.773%
8797	DEEPAK FERT&PE	0.001%	99.774%
8798	FURUNO ELECTRIC	0.001%	99.774%
8799	NAUTILUS MINERA	0.001%	99.775%
8800	ASHIMORI INDUST	0.001%	99.775%
8801	NAKABAYASHI CO	0.001%	99.776%
8802	HILONG HOLDING	0.001%	99.776%
8803	DONGJIANG ENVIR	0.001%	99.777%
8804	YUNGSHIN GLOBAL	0.001%	99.778%
8805	SCHALTBAU HOLDI	0.001%	99.778%
8806	MINERA FRISCO S	0.001%	99.779%
8807	SHINSEGAE FOOD	0.001%	99.779%
8808	GFT TECHNOLOGY	0.001%	99.780%
8809	ARGAN SA	0.001%	99.780%
8810	KNM GROUP BERHA	0.001%	99.781%
8811	KITANO CONST CO	0.001%	99.782%
8812	GOLFZON CO LTD	0.001%	99.782%
8813	TOVIS CO LTD	0.001%	99.783%
8814	HINOKIYA	0.001%	99.783%
8815	VIJAYA BANK	0.001%	99.784%
8816	PRONEXUS INC	0.001%	99.784%
8817	EVA PRECISION I	0.001%	99.785%
8818	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.785%
8819	CELLNEX TELECOM	0.001%	99.786%
8820	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.787%
8821	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.787%
8822	OSK HOLDINGS BH	0.001%	99.788%
8823	KEPPEL TELECOM&	0.001%	99.788%
8824	PAL CO LTD	0.001%	99.789%
8825	ENERGA SA	0.001%	99.789%
8826	FOOSUNG CO LTD	0.001%	99.790%
8827	ICOM INCORPORAT	0.001%	99.791%
8828	CYBERTAN TECHNO	0.001%	99.791%
8829	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.001%	99.792%
8830	NODA CORP	0.001%	99.792%
8831	TOKYO KEIKI INC	0.001%	99.793%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	VIRBAC	0.001%	99.793%
8833	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.794%
8834	LIFETECH SCIENT	0.001%	99.794%
8835	MAXIS BHD	0.001%	99.795%
8836	G-7 HOLDINGS IN	0.001%	99.796%
8837	NIEN MADE ENTER	0.001%	99.796%
8838	CST GROUP LTD	0.001%	99.797%
8839	BANCO SANTANDER CHILE ADR ADR	0.001%	99.797%
8840	GOLD ROAD RESOU	0.001%	99.798%
8841	SCIENTEX BERHAD	0.001%	99.798%
8842	NAC CO LTD	0.001%	99.799%
8843	MORY INDUSTRIES	0.001%	99.799%
8844	SUNGCHANG ENTER	0.001%	99.800%
8845	CHINA ELECTRIC	0.001%	99.800%
8846	SVENSKA CELLULO	0.001%	99.801%
8847	ISC CO LTD	0.001%	99.802%
8848	THURGAUER KANTO	0.001%	99.802%
8849	MEDIA PRIMA BHD	0.001%	99.803%
8850	PALIBURG HOLDIN	0.001%	99.803%
8851	SUGIMOTO & CO L	0.001%	99.804%
8852	HEUNG-A SHIPPIN	0.001%	99.804%
8853	NIPPON DENWA SH	0.001%	99.805%
8854	DYNAPACK INTL T	0.001%	99.805%
8855	ATLAS FINANCIAL	0.001%	99.806%
8856	GRUPO AVAL ACCI	0.001%	99.806%
8857	ALTISOURCE PORT	0.001%	99.807%
8858	SANKO METAL IND	0.001%	99.808%
8859	KOMAI TEKKO INC	0.001%	99.808%
8860	GIGA SOLAR MAT	0.001%	99.809%
8861	DFS FURNITURE L	0.001%	99.809%
8862	SARTORIUS STEDI	0.001%	99.810%
8863	MITSUBISHI KAKO	0.001%	99.810%
8864	TOA DORO KOGYO	0.001%	99.811%
8865	BOE VARITRONIX	0.001%	99.811%
8866	CARLIT HOLDINGS	0.001%	99.812%
8867	SHINWA KAIUN	0.001%	99.812%
8868	ISU CHEMICAL	0.001%	99.813%
8869	OTOKAR OTOMOTIV	0.001%	99.814%
8870	HYUNDAI BNG STE	0.001%	99.814%
8871	ITC PROPERTIES	0.001%	99.815%
8872	MCLEOD RUSSEL I	0.001%	99.815%
8873	COLUMBUS A/S	0.001%	99.816%
8874	WANG ON GROUP	0.001%	99.816%
8875	CHUANGS CONS IN	0.001%	99.817%
8876	AVIC INTL HOLD	0.001%	99.817%
8877	METALLURGICAL C	0.001%	99.818%
8878	SERVCORP	0.001%	99.818%
8879	ING BANK SLASKI	0.001%	99.819%
8880	ESSITY AKTIEBOL	0.001%	99.819%
8881	HYUNDAI CORP	0.001%	99.820%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	TONICHI CARLIFE	0.001%	99.821%
8883	TAIKO BANK	0.001%	99.821%
8884	NITTO SEIKO CO	0.001%	99.822%
8885	EM-TECH CO LTD	0.001%	99.822%
8886	NAGANO BANK	0.001%	99.823%
8887	NIEN HSING TEXT	0.001%	99.823%
8888	INBODY CO LTD	0.001%	99.824%
8889	ELBIT SYSTEMS L	0.001%	99.824%
8890	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.825%
8891	TOM TAILOR HOLD	0.001%	99.825%
8892	FEINTOOL INTERN	0.001%	99.826%
8893	GUANGDONG KELON	0.001%	99.826%
8894	WPP AUNZ LTD	0.001%	99.827%
8895	HARIM HOLDINGS	0.001%	99.827%
8896	REIS INC COMMON STOCK USD.01	0.001%	99.828%
8897	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.829%
8898	HIROSE ELECTRIC	0.001%	99.829%
8899	TOA OIL CO LTD	0.001%	99.830%
8900	SINOSOFT TECHNO	0.001%	99.830%
8901	SHINYOUNG SECS	0.001%	99.831%
8902	GEOSTR CORP	0.001%	99.831%
8903	SKELLERUP HOLDI	0.001%	99.832%
8904	SOC BAINS DE ME	0.001%	99.832%
8905	DELTA PROPERTY	0.001%	99.833%
8906	MEIKO NETWORK J	0.001%	99.833%
8907	AGUAS ANDINAS S	0.001%	99.834%
8908	MAHLE METAL LEV	0.001%	99.834%
8909	PRIMO WATER CORP COMMON STOCK	0.001%	99.835%
8910	YATAK VE YO	0.001%	99.835%
8911	MITO SECURITIES	0.001%	99.836%
8912	SCORPIO BULKERS	0.001%	99.836%
8913	UNITECH LIMITED	0.001%	99.837%
8914	NISSEI ASB MACH	0.001%	99.838%
8915	MARKETECH INTL	0.001%	99.838%
8916	NIPPON CONCRETE	0.001%	99.839%
8917	CHIA HSIN CEMEN	0.001%	99.839%
8918	CHORI CO LTD	0.001%	99.840%
8919	BIMB HLDGS BERH	0.001%	99.840%
8920	TAKEEI CORPORAT	0.001%	99.841%
8921	UNION BANK OF I	0.001%	99.841%
8922	ANTON OILFIELD	0.001%	99.842%
8923	QLIRO GROUP AB	0.001%	99.842%
8924	SATA SHOJI CORP	0.001%	99.843%
8925	SAPPE PCL	0.001%	99.843%
8926	CIE FINANCIER T	0.001%	99.844%
8927	RASSINI SAB DE	0.001%	99.844%
8928	SAKAI HEAVY IND	0.001%	99.845%
8929	FUJIJURA RUBBER	0.001%	99.845%
8930	TOYO RADIATOR C	0.001%	99.846%
8931	MODERNLAND REAL	0.001%	99.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	HUGEL INC	0.001%	99.847%
8933	FIRST MINING FI	0.001%	99.847%
8934	UNICHEM LABS	0.001%	99.848%
8935	ASCENDAS INDIA	0.001%	99.849%
8936	STI EDUCATION S	0.001%	99.849%
8937	ANHUI EXPRESSWA	0.001%	99.850%
8938	ASCENDIS HEALTH	0.001%	99.850%
8939	ACTIA GROUP	0.001%	99.851%
8940	NAKAMURAYA CO L	0.001%	99.851%
8941	ATOM CORPORATIO	0.001%	99.852%
8942	HARBIN BANK CO	0.001%	99.852%
8943	NIHON ESLEAD CO	0.001%	99.853%
8944	DAIHATSU DIESEL	0.001%	99.853%
8945	SPACE CO LTD	0.001%	99.854%
8946	YAT SING HOLDIN	0.001%	99.854%
8947	OP FINANCIAL IN	0.001%	99.855%
8948	TECK RESOURCES	0.001%	99.855%
8949	NOKIA CORP ADR	0.001%	99.856%
8950	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.856%
8951	KROSAKI CORP	0.001%	99.857%
8952	EUROCASH SA	0.001%	99.857%
8953	TOHO CO LTD	0.001%	99.858%
8954	FUSION PARTNERS	0.001%	99.858%
8955	BAYSIDE LAND CO	0.001%	99.859%
8956	ABG SUNDAL COLL	0.001%	99.859%
8957	SAN HOLDINGS, I	0.001%	99.860%
8958	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	99.860%
8959	XINYUAN REAL ES	0.001%	99.861%
8960	TOYO ELECTRIC	0.001%	99.861%
8961	ACBEL POLYTECH	0.001%	99.862%
8962	KWALITY LTD	0.001%	99.862%
8963	CHIYODA CO	0.001%	99.863%
8964	SAMSUNG ENGINEE	0.001%	99.863%
8965	I-SENS INC	0.001%	99.864%
8966	ROO HSING	0.001%	99.864%
8967	ROCKY BRANDS INC COMMON STOCK	0.001%	99.865%
8968	KISWIRE LTD	0.001%	99.865%
8969	SUPALAI PCL-NVD	0.001%	99.866%
8970	JAPAN MEDICAL D	0.001%	99.867%
8971	HANIL E-HWA CO	0.001%	99.867%
8972	LOTUS BAKERIES	0.001%	99.868%
8973	EKORNES ASA	0.001%	99.868%
8974	ZUIKO CORP	0.001%	99.869%
8975	STAR CRUISES LT	0.001%	99.869%
8976	NAPHTHA ISRAEL	0.001%	99.870%
8977	MACA LIMITED	0.001%	99.870%
8978	IWASAKI ELECTRI	0.001%	99.871%
8979	DISH TV INDIA L	0.001%	99.871%
8980	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.872%
8981	CONNECT GROUP	0.001%	99.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	RESILUX	0.001%	99.873%
8983	CLS HOLDINGS PL	0.001%	99.873%
8984	HADERA PAPER LT	0.001%	99.874%
8985	CEMENTOS ARGOS	0.001%	99.874%
8986	TUNE INS HOLDIN	0.001%	99.875%
8987	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.875%
8988	BEIJING ENT MED	0.001%	99.876%
8989	SYNDICATE BANK	0.001%	99.876%
8990	MUCKLOW(A&J) GR	0.001%	99.877%
8991	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.877%
8992	EMPERIA HOLDING	0.001%	99.878%
8993	TOYO CORPORATIO	0.001%	99.878%
8994	CONTINENTAL HLD	0.001%	99.879%
8995	FUJI KIKO CO LT	0.001%	99.879%
8996	PHOENIX SATELLI	0.001%	99.880%
8997	F&F COMPANY	0.001%	99.880%
8998	MAXVALU TOKAI C	0.001%	99.881%
8999	SILICON WORKS	0.001%	99.881%
9000	INTERPARK CORP	0.001%	99.882%
9001	TAISEI LAMICK C	0.001%	99.882%
9002	PW MEDTECH GROU	0.001%	99.883%
9003	HSIN KUANG STEE	0.001%	99.883%
9004	SAWADA HOLDINGS	0.001%	99.884%
9005	KH VATEC	0.001%	99.884%
9006	SHANGHAI FUDAN	0.001%	99.885%
9007	SAMMOK S-FORM C	0.001%	99.885%
9008	JAPAN BUSINESS	0.001%	99.886%
9009	JW HOLDINGS COR	0.001%	99.886%
9010	CONVOY FINANCIA	0.001%	99.887%
9011	ABC ARBITRAGE	0.001%	99.887%
9012	CNQC INTERNATIO	0.001%	99.888%
9013	DEUTSCHE BANK M	0.000%	99.888%
9014	NHPC LTD	0.000%	99.889%
9015	KAWASAN INDS JA	0.000%	99.889%
9016	HARIM CO LTD	0.000%	99.890%
9017	VETOQUINOL SA	0.000%	99.890%
9018	JIANGNAN GROUP	0.000%	99.891%
9019	ASCENCIO	0.000%	99.891%
9020	ASALEO CARE LTD	0.000%	99.892%
9021	FORMOSAN RUBBER	0.000%	99.892%
9022	PROACT IT GROUP	0.000%	99.893%
9023	NICHIDEN CORP	0.000%	99.893%
9024	HONG FOK CORP	0.000%	99.894%
9025	PAN INTL INDL	0.000%	99.894%
9026	KAIT	0.000%	99.895%
9027	BANGKOK BANK	0.000%	99.895%
9028	EXCELSIOR MEDIC	0.000%	99.896%
9029	RASA INDUSTRIES	0.000%	99.896%
9030	ICD CO LTD	0.000%	99.897%
9031	NS SHOPPING CO	0.000%	99.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	MAEZAWA KYUSO I	0.000%	99.898%
9033	SHENYIN WANGUO(0.000%	99.898%
9034	THYE MING INDUS	0.000%	99.899%
9035	F@N COMMUNICATI	0.000%	99.899%
9036	MQ HOLDING AB	0.000%	99.900%
9037	SCHAFFNER HOLDI	0.000%	99.900%
9038	HONEYS CO LTD	0.000%	99.901%
9039	NIHON KAGAKU SA	0.000%	99.901%
9040	RAMELIUS RESOUR	0.000%	99.902%
9041	U-SHIN	0.000%	99.902%
9042	ADO Group Ltd	0.000%	99.903%
9043	SURYA CITRA MED	0.000%	99.903%
9044	CARLSBERG BREWE	0.000%	99.904%
9045	HUCHEMS FINE CH	0.000%	99.904%
9046	WERELDHAVE BELG	0.000%	99.905%
9047	SWORD GROUP	0.000%	99.905%
9048	LPKF LASER & EL	0.000%	99.906%
9049	GRUH FINANCE	0.000%	99.906%
9050	EGUARANTEE INC.	0.000%	99.907%
9051	TACHIKAWA CORP	0.000%	99.907%
9052	TER BEKE SA	0.000%	99.908%
9053	HEVEABOARD	0.000%	99.908%
9054	ABOITIZ POWER C	0.000%	99.909%
9055	SHINAGAWA FUEL	0.000%	99.909%
9056	TAKISAWA MACHIN	0.000%	99.909%
9057	TAKAOKA TOKO HL	0.000%	99.910%
9058	SOUNDWILL HOLDI	0.000%	99.910%
9059	ENTRA ASA	0.000%	99.911%
9060	CENTURY CITY IN	0.000%	99.911%
9061	NOVELION THERAP	0.000%	99.912%
9062	SERCO GROUP	0.000%	99.912%
9063	APCB INC	0.000%	99.913%
9064	EMPEROR WATCH A	0.000%	99.913%
9065	MEIWACORPORATIO	0.000%	99.914%
9066	KEYW HOLDING CORP/THE COMMON STOCK	0.000%	99.914%
9067	OCEAN-LAND GROU	0.000%	99.915%
9068	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.915%
9069	LPN DEVELOPMENT	0.000%	99.916%
9070	ASTALDI	0.000%	99.916%
9071	YORK WATER CO COMMON STOCK	0.000%	99.917%
9072	HIOKI EE CORP	0.000%	99.917%
9073	KUNSUL CHEM IND	0.000%	99.918%
9074	TOFAS TURK OTOM	0.000%	99.918%
9075	HANDOK PHARMS	0.000%	99.919%
9076	SVENSKA HANDELS	0.000%	99.919%
9077	SOCOVESA SA	0.000%	99.920%
9078	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.920%
9079	DEOLEO SA	0.000%	99.921%
9080	CLEANUP CORP	0.000%	99.921%
9081	CHINA RESOURCES	0.000%	99.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	CIRCASSIA PHARM	0.000%	99.922%
9083	FOXTONS GROUP P	0.000%	99.923%
9084	CENTURIA METROP	0.000%	99.923%
9085	KATO WORKS CO	0.000%	99.923%
9086	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.924%
9087	DORO AB	0.000%	99.924%
9088	TEIKOKU TSUSHIN	0.000%	99.925%
9089	ISELECT LTD	0.000%	99.925%
9090	EMCORE CORP COMMON STOCK	0.000%	99.926%
9091	NIPPON YAKIN KO	0.000%	99.926%
9092	HOOSIERS HOLDIN	0.000%	99.927%
9093	HUNTSWORTH PLC	0.000%	99.927%
9094	MELBOURNE IT	0.000%	99.928%
9095	MARUBUN CORP	0.000%	99.928%
9096	SEKONIX CO LTD	0.000%	99.929%
9097	THE BASIC HOUSE	0.000%	99.929%
9098	HYUNDAI HCN CO	0.000%	99.930%
9099	SPARX ASSET MAN	0.000%	99.930%
9100	WALTON ADVANCED	0.000%	99.931%
9101	SABANA SHARIAH	0.000%	99.931%
9102	ROBERTET SA	0.000%	99.932%
9103	COLLINS FOOD LT	0.000%	99.932%
9104	KHON KAEN SUGAR	0.000%	99.933%
9105	JOHN LAING GROU	0.000%	99.933%
9106	POLY CULTURE GR	0.000%	99.933%
9107	VIEWWORKS CO LTD	0.000%	99.934%
9108	ESPRINET SPA	0.000%	99.934%
9109	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.935%
9110	SAM KWANG GLASS	0.000%	99.935%
9111	TOWER BERSAMA I	0.000%	99.936%
9112	KINGSWAY FINANC	0.000%	99.936%
9113	HANKUK CARBON C	0.000%	99.937%
9114	ORGANO	0.000%	99.937%
9115	CHAYANG SHENG D	0.000%	99.938%
9116	CABCHARGE AUSTR	0.000%	99.938%
9117	HOUSTON WIRE &	0.000%	99.939%
9118	DAIHAN	0.000%	99.939%
9119	OSAKA ORGANIC C	0.000%	99.940%
9120	TORRENT POWER L	0.000%	99.940%
9121	BONHEUR ASA	0.000%	99.941%
9122	COSEL CO	0.000%	99.941%
9123	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.942%
9124	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.942%
9125	BMTC GROUP INC	0.000%	99.942%
9126	VA TECH WABAG L	0.000%	99.943%
9127	CANVEST ENVIRON	0.000%	99.943%
9128	FANG HOLDINGS LTD ADR ADR	0.000%	99.944%
9129	LAGERCANTZ GRO	0.000%	99.944%
9130	SIXT LEASING AG	0.000%	99.945%
9131	GOLDEN LAND PRO	0.000%	99.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	TAKARA PRINTING	0.000%	99.946%
9133	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.946%
9134	AUDIX CORP	0.000%	99.947%
9135	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.947%
9136	A8 DIG MUS	0.000%	99.948%
9137	GUN EI CHEM IND	0.000%	99.948%
9138	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.949%
9139	ECLERX SERVICES	0.000%	99.949%
9140	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.949%
9141	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.950%
9142	mitsui matsushi	0.000%	99.950%
9143	CHONGKUNDANG	0.000%	99.951%
9144	TOKYO RAKUTENCH	0.000%	99.951%
9145	MITANI SEKISAN	0.000%	99.952%
9146	CHENNAI PETROLE	0.000%	99.952%
9147	KRS CORPORATION	0.000%	99.953%
9148	ESSEX BIO-TECHN	0.000%	99.953%
9149	CONCORD SECURIT	0.000%	99.954%
9150	DONGWONIndustr	0.000%	99.954%
9151	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.955%
9152	BUMRUNGRAD HOPT	0.000%	99.955%
9153	ENERGY FUELS INC COMMON STOCK	0.000%	99.955%
9154	S&T DYNAMICS CO	0.000%	99.956%
9155	TAMBURI INVESTM	0.000%	99.956%
9156	RHYTHM WATCH CO	0.000%	99.957%
9157	ASIA CEMENT CHI	0.000%	99.957%
9158	ALPHA SYSTEMS I	0.000%	99.958%
9159	YUSEN LOGISTICS	0.000%	99.958%
9160	STAMFORD LAND	0.000%	99.959%
9161	REALORD GROUP H	0.000%	99.959%
9162	YUSHIRO CHEMICA	0.000%	99.960%
9163	GREAT PANTHER S	0.000%	99.960%
9164	QAF LTD	0.000%	99.960%
9165	SK SECURITIES C	0.000%	99.961%
9166	mitsui home co	0.000%	99.961%
9167	BLUE DART EXPRE	0.000%	99.962%
9168	SAC'S BAR HOLDI	0.000%	99.962%
9169	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.963%
9170	MAMEZOU	0.000%	99.963%
9171	CAL-COMP ELECTR	0.000%	99.964%
9172	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.964%
9173	UNION TOOL CO	0.000%	99.965%
9174	BEIJING ENTERPR	0.000%	99.965%
9175	GENKY STORES IN	0.000%	99.966%
9176	MAEZAWA KASEI I	0.000%	99.966%
9177	GRAND BAOXIN AU	0.000%	99.966%
9178	FUJI CORP LTD/O	0.000%	99.967%
9179	LE BELIER	0.000%	99.967%
9180	TRIVENI ENGINEE	0.000%	99.968%
9181	EIDAI CO.LTD.	0.000%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	AIRPORT FACILIT	0.000%	99.969%
9183	SUNCALL CORP	0.000%	99.969%
9184	ANN JOO RESOURC	0.000%	99.970%
9185	DHIPAYA INSURAN	0.000%	99.970%
9186	HUANG HSIANG CO	0.000%	99.970%
9187	NEXEN CORPORATI	0.000%	99.971%
9188	BOOT BARN HOLDINGS INC COMMON STOCK	0.000%	99.971%
9189	KOMATSU WALL IN	0.000%	99.972%
9190	GLANBIA PLC	0.000%	99.972%
9191	SONAE CAPITAL S	0.000%	99.973%
9192	ALPS LOGISTICS	0.000%	99.973%
9193	BERLI JUCKER CO	0.000%	99.974%
9194	BW PLANTATION	0.000%	99.974%
9195	KT CORP SP ADR ADR	0.000%	99.974%
9196	MINMETALS LAND	0.000%	99.975%
9197	COPEL PARANA EN	0.000%	99.975%
9198	INFRASTRUTTURE	0.000%	99.976%
9199	KAWAGISHI BRIDG	0.000%	99.976%
9200	KR A/GLASS	0.000%	99.977%
9201	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.977%
9202	HISAMITSU PHARM	0.000%	99.978%
9203	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.978%
9204	KALPATARU POWER	0.000%	99.978%
9205	CEGEDIM	0.000%	99.979%
9206	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.979%
9207	RIKEN TECHNOS C	0.000%	99.980%
9208	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.000%	99.980%
9209	REGIONAL REIT L	0.000%	99.981%
9210	PLAZZA AG REG A	0.000%	99.981%
9211	DAIDO KOGYO CO	0.000%	99.982%
9212	WELL SHIN TECHN	0.000%	99.982%
9213	MAEDA KOSEN CO.	0.000%	99.982%
9214	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.983%
9215	CK POWER PCL	0.000%	99.983%
9216	RAUBEX GROUP LT	0.000%	99.984%
9217	DAEHAN STEEL CO	0.000%	99.984%
9218	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.985%
9219	DAIKOKUTENBUSSA	0.000%	99.985%
9220	TOTAL ACCESS CO	0.000%	99.986%
9221	CHIPMOS TECHNOL	0.000%	99.986%
9222	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.986%
9223	FLEURY MICHON	0.000%	99.987%
9224	ELAN MICROELECT	0.000%	99.987%
9225	CTT-CORREIOS DE	0.000%	99.988%
9226	NILKAMAL	0.000%	99.988%
9227	VITEC HLDG	0.000%	99.989%
9228	SWEDISH ORPHAN	0.000%	99.989%
9229	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.990%
9230	SAMART CORP PCL	0.000%	99.990%
9231	ALI CORP	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	SANKYO SEIKO CO	0.000%	99.991%
9233	POWER LOGICS	0.000%	99.991%
9234	EAST WEST BANKI	0.000%	99.992%
9235	SHIN NIPPON AIR	0.000%	99.992%
9236	FORMOSAN UNION	0.000%	99.993%
9237	HYFLUX LTD	0.000%	99.993%
9238	SOMBOON ADVANCE	0.000%	99.993%
9239	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.994%
9240	SPRINGLAND INTE	0.000%	99.994%
9241	KI-STAR REAL ES	0.000%	99.995%
9242	SHINAGAWA REFRA	0.000%	99.995%
9243	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.996%
9244	IMVESCOR RESTAU	0.000%	99.996%
9245	MANI INC	0.000%	99.997%
9246	PRICER AB	0.000%	99.997%
9247	ZUMTOBEL AG	0.000%	99.997%
9248	RINGER HUT CO L	0.000%	99.998%
9249	JAPAN TRANSCITY	0.000%	99.998%
9250	DOTTIKON ES HOL	0.000%	99.999%
9251	TORISHIMA PUMP	0.000%	99.999%
9252	ACCURAY INC COMMON STOCK USD.001	0.000%	100.000%
9253	NZX LTD	0.000%	100.000%
9254	SIAM FUTURE DEV	0.000%	100.000%
9255	JHSF PARTICIPAC	0.000%	100.001%
9256	RIGHT-ON CO	0.000%	100.001%
9257	KAVERI SEED CO	0.000%	100.002%
9258	WIZ SOL CORR DE	0.000%	100.002%
9259	BAOYE GROUP CO	0.000%	100.003%
9260	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	100.003%
9261	TRANSACTION CAP	0.000%	100.003%
9262	HIRANO TECSEED	0.000%	100.004%
9263	ROMANDE ENERGIE	0.000%	100.004%
9264	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	100.005%
9265	KINKI NIPPON TO	0.000%	100.005%
9266	NIHON DENKEI CO	0.000%	100.006%
9267	XAC AUTOMATION	0.000%	100.006%
9268	SHINKAWA	0.000%	100.006%
9269	IWATSUKA CONFEC	0.000%	100.007%
9270	HANSHIN CONSTRU	0.000%	100.007%
9271	SAMICK MUSICAL	0.000%	100.008%
9272	TELEFONICA CZEC	0.000%	100.008%
9273	THE WILL-BES &	0.000%	100.009%
9274	JAPAN DRILLING	0.000%	100.009%
9275	VINY THAI	0.000%	100.009%
9276	CRAWFORD & CO	0.000%	100.010%
9277	HUANENG POWER INTL SPONS ADR ADR	0.000%	100.010%
9278	MEGAWIDE CONS C	0.000%	100.011%
9279	TIGA PILAR SEJA	0.000%	100.011%
9280	TAKANA CO LTD	0.000%	100.012%
9281	HSIL LTD	0.000%	100.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	TOSHO PRINTING	0.000%	100.012%
9283	KERRY TJ LOGIST	0.000%	100.013%
9284	FUJIKURA KASEI	0.000%	100.013%
9285	TOP FRONTIER IN	0.000%	100.014%
9286	SPRING REAL EST	0.000%	100.014%
9287	ELNUSA TBK	0.000%	100.014%
9288	IC COMPANYS	0.000%	100.015%
9289	ST. IVES PLC	0.000%	100.015%
9290	TECHNOVATOR INT	0.000%	100.016%
9291	BANQUE CANTONAL	0.000%	100.016%
9292	HITRON TECHNOLO	0.000%	100.017%
9293	NZ REFINING CO	0.000%	100.017%
9294	MANZ AUTOMATION	0.000%	100.017%
9295	AUSTBROKERS HLD	0.000%	100.018%
9296	HK INTL CONSTR	0.000%	100.018%
9297	LAURENT-PERRIER	0.000%	100.019%
9298	BANK BUKOPIN PT	0.000%	100.019%
9299	SYNLAIT MILK LT	0.000%	100.020%
9300	GUJARAT PIPAVAV	0.000%	100.020%
9301	SHANGHAI FUDAN-	0.000%	100.020%
9302	CSE GLOBAL LIMI	0.000%	100.021%
9303	EXCEL CO LTD	0.000%	100.021%
9304	SABAF SPA	0.000%	100.022%
9305	LEIFHEIT AG	0.000%	100.022%
9306	YONDENKO CORP	0.000%	100.022%
9307	GETIN NOBLE BA	0.000%	100.023%
9308	DISTELL GROUP L	0.000%	100.023%
9309	WAI KEE HOLDING	0.000%	100.024%
9310	JAGRAN PRAKASHA	0.000%	100.024%
9311	MACROGENICS INC COMMON STOCK USD.01	0.000%	100.025%
9312	TEST RESEARCH I	0.000%	100.025%
9313	SIRTEC INTERNAT	0.000%	100.025%
9314	OTONOMY INC COMMON STOCK USD.001	0.000%	100.026%
9315	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	100.026%
9316	CHONGQING MACHI	0.000%	100.027%
9317	DONGSUNG HOLDIN	0.000%	100.027%
9318	CRAWFORD & CO	0.000%	100.027%
9319	TSUTSUMI JEWELR	0.000%	100.028%
9320	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	100.028%
9321	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	100.029%
9322	KOBE BUSSAN CO	0.000%	100.029%
9323	CENTRAL SEC PAT	0.000%	100.030%
9324	YAMATANE CORP N	0.000%	100.030%
9325	SBS MEDIA HOLDI	0.000%	100.030%
9326	ABLYNX NV	0.000%	100.031%
9327	HUONS CO LTD	0.000%	100.031%
9328	INSULET CORP	0.000%	100.032%
9329	NEW WORLD DEPT	0.000%	100.032%
9330	G SHANK ENTERPR	0.000%	100.032%
9331	EQT HOLDINGS LT	0.000%	100.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	NISHIKAWA RUBBE	0.000%	100.033%
9333	ROSENBAUER INTE	0.000%	100.034%
9334	JAPAN ASIA GROU	0.000%	100.034%
9335	HUDACO INDUSTRI	0.000%	100.034%
9336	ZORLU ENRJI	0.000%	100.035%
9337	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	100.035%
9338	GAKKEN CO	0.000%	100.036%
9339	CHIHO-TIANDE GR	0.000%	100.036%
9340	RAFFLES EDUCATI	0.000%	100.036%
9341	MIE KOTSU GP HL	0.000%	100.037%
9342	TOMOE ENGINEERI	0.000%	100.037%
9343	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	100.038%
9344	CHONG KUN DANG	0.000%	100.038%
9345	LUMAX INTERNATI	0.000%	100.039%
9346	DAISHINKU CORP	0.000%	100.039%
9347	EVERGREEN INTL	0.000%	100.039%
9348	DUSTIN GROUP AB	0.000%	100.040%
9349	VIA HOLDINGS IN	0.000%	100.040%
9350	SKP RESOURCES B	0.000%	100.041%
9351	ISTYLE INC	0.000%	100.041%
9352	EHWA TECHNOLOGI	0.000%	100.041%
9353	ECZACIBASI YATI	0.000%	100.042%
9354	SAFEWAY INC	0.000%	100.042%
9355	CONTROLADORA VUELA CIA ADR ADR	0.000%	100.043%
9356	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	100.043%
9357	TOEI ANIMATION	0.000%	100.043%
9358	CSG LIMITED	0.000%	100.044%
9359	HKC HOLDINGS LT	0.000%	100.044%
9360	BORUSAN BORU	0.000%	100.045%
9361	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	100.045%
9362	ENDO LIGHTING C	0.000%	100.045%
9363	ACNB CORP COMMON STOCK USD2.5	0.000%	100.046%
9364	SK D&D	0.000%	100.046%
9365	ODELIC CO LTD	0.000%	100.047%
9366	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	100.047%
9367	SICHUAN EXPRESS	0.000%	100.047%
9368	YESCO CO LTD	0.000%	100.048%
9369	AVON RUBBER	0.000%	100.048%
9370	SENSHUKAI CO	0.000%	100.049%
9371	COUNTRYWIDE	0.000%	100.049%
9372	KAWASHO GECOSS	0.000%	100.049%
9373	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	100.050%
9374	JEOL	0.000%	100.050%
9375	GEAR ENERGY LTD	0.000%	100.051%
9376	STRATTEC SECURI	0.000%	100.051%
9377	CLEAR CHANNEL O	0.000%	100.051%
9378	VIEL ET COMPAGN	0.000%	100.052%
9379	BAOZUN INC SPN ADR ADR USD.0001	0.000%	100.052%
9380	FIELDS CORP	0.000%	100.053%
9381	AMPER SA	0.000%	100.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	FUJITA KANKO IN	0.000%	100.053%
9383	ORBIS	0.000%	100.054%
9384	HELBOR EMPREEND	0.000%	100.054%
9385	BIOTEST AG	0.000%	100.055%
9386	ATTACQ LTD	0.000%	100.055%
9387	CIVEO CORP	0.000%	100.055%
9388	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	100.056%
9389	KEE TAI PROPERT	0.000%	100.056%
9390	KSL HLDGS BERHA	0.000%	100.056%
9391	BK OF GREECE	0.000%	100.057%
9392	GRUPO ARGOS S.A	0.000%	100.057%
9393	UNIFIN FINANCI	0.000%	100.058%
9394	MODETOUR NETWOR	0.000%	100.058%
9395	YACHIYO INDUS C	0.000%	100.058%
9396	FOURLIS S.A.	0.000%	100.059%
9397	CN T L GAS	0.000%	100.059%
9398	GUNNEBO AB	0.000%	100.060%
9399	YOUNG POONG COR	0.000%	100.060%
9400	TOMORROW FOCUS	0.000%	100.060%
9401	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	100.061%
9402	CHUNGHWA PICTUR	0.000%	100.061%
9403	NICK SCALI LTD	0.000%	100.062%
9404	RM PLC	0.000%	100.062%
9405	RENO DE MEDICI	0.000%	100.062%
9406	NORWAY ROYAL SA	0.000%	100.063%
9407	AXTEL SAB DE CV	0.000%	100.063%
9408	ADCORP HLDGS	0.000%	100.064%
9409	DCM SHRIRAM LTD	0.000%	100.064%
9410	SINDO RICOH	0.000%	100.064%
9411	ELECTRA CONSUME	0.000%	100.065%
9412	NEOWIZ CORP	0.000%	100.065%
9413	UCO BANK	0.000%	100.066%
9414	JAPAN KENZAI CO	0.000%	100.066%
9415	GAFISA SA	0.000%	100.066%
9416	CHINA PIONEER P	0.000%	100.067%
9417	DALIAN PORT (PD	0.000%	100.067%
9418	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	100.068%
9419	REALIA BUSINESS	0.000%	100.068%
9420	ANADOLU SIGORTA	0.000%	100.068%
9421	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	100.069%
9422	NICOX	0.000%	100.069%
9423	TAIWAN FU HSING	0.000%	100.069%
9424	AKER AMERICAN S	0.000%	100.070%
9425	ORION CORP	0.000%	100.070%
9426	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.071%
9427	WARSAW STOCK EX	0.000%	100.071%
9428	CHINA NEW TOWN	0.000%	100.071%
9429	ICHIKEN CO LTD	0.000%	100.072%
9430	KSB AG	0.000%	100.072%
9431	HIGHLIGHT COMMU	0.000%	100.073%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	MOBILEZONE HOLD	0.000%	100.073%
9433	STRAITS TRADING	0.000%	100.073%
9434	DIRECT INSURANC	0.000%	100.074%
9435	TIPTREE INC COMMON STOCK USD.001	0.000%	100.074%
9436	PCM INC COMMON STOCK USD.001	0.000%	100.074%
9437	PLANET PAYMENT	0.000%	100.075%
9438	HOPEFLUENT GP H	0.000%	100.075%
9439	NAGAWA CO LTD	0.000%	100.076%
9440	CHUO SPRING CO	0.000%	100.076%
9441	SUPALAI PCL WTS	0.000%	100.076%
9442	KLCC PROPERTY H	0.000%	100.077%
9443	ACTER CO LTD	0.000%	100.077%
9444	NIPPON KANZAI C	0.000%	100.078%
9445	DECMIL GROUP LT	0.000%	100.078%
9446	KOREA ALCOHOL I	0.000%	100.078%
9447	CHAMBAL FER	0.000%	100.079%
9448	GRUPO SANDBORNS	0.000%	100.079%
9449	MARUSAN SECUR	0.000%	100.079%
9450	BOURBON SA	0.000%	100.080%
9451	JMS CO	0.000%	100.080%
9452	BOUSTEAD SINGAP	0.000%	100.081%
9453	HEXAGON COMPOSI	0.000%	100.081%
9454	JUKEN SANGYO CO	0.000%	100.081%
9455	RASSINI SAB DE	0.000%	100.082%
9456	NOMURA CO LTD	0.000%	100.082%
9457	YUANSHENGTAI DA	0.000%	100.083%
9458	TECNISA SA	0.000%	100.083%
9459	RECRM RESEARCH	0.000%	100.083%
9460	TUNIU CORP SPON ADR ADR USD.0001	0.000%	100.084%
9461	NIPPON HUME PIP	0.000%	100.084%
9462	REALNETWORKS INC COMMON STOCK USD.001	0.000%	100.084%
9463	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	100.085%
9464	MAXIM POWER COR	0.000%	100.085%
9465	MOIL LTD	0.000%	100.086%
9466	KAWASUMI LABS I	0.000%	100.086%
9467	MERAFAE RESOURCE	0.000%	100.086%
9468	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	100.087%
9469	ELECTRICITY GEN	0.000%	100.087%
9470	IL&FS TRANSPORT	0.000%	100.087%
9471	SUNGSHIN CEMENT	0.000%	100.088%
9472	BALMER LAWRIE	0.000%	100.088%
9473	CYIENT LIMITED	0.000%	100.089%
9474	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	100.089%
9475	TMAC RESOURCES	0.000%	100.089%
9476	TUNAS BARU LAMP	0.000%	100.090%
9477	EMPRESA DE ENER	0.000%	100.090%
9478	LEADCORP (THE)	0.000%	100.090%
9479	ASAHI PRINT	0.000%	100.091%
9480	GODREJ PROPERTI	0.000%	100.091%
9481	KARO PHARMA AB	0.000%	100.092%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	JINDAL	0.000%	100.092%
9483	OCTODEC	0.000%	100.092%
9484	CLEAR MEDIA	0.000%	100.093%
9485	MAISONS FRANCE	0.000%	100.093%
9486	OIL INDIA LTD	0.000%	100.093%
9487	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	100.094%
9488	DONGWON FOOD& B	0.000%	100.094%
9489	FUSO PHARM	0.000%	100.095%
9490	CHINA LNG GROUP	0.000%	100.095%
9491	PUBLIC FINANCA	0.000%	100.095%
9492	TA GLOBAL BHD	0.000%	100.096%
9493	ROJANA INDUSTRI	0.000%	100.096%
9494	HILAN LTD	0.000%	100.096%
9495	AROTECH CORP COMMON STOCK USD.01	0.000%	100.097%
9496	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	100.097%
9497	REGINA MIRACLE	0.000%	100.097%
9498	SCALES CORP LTD	0.000%	100.098%
9499	KYUNGBANG LTD	0.000%	100.098%
9500	BERJAYA ASSETS	0.000%	100.099%
9501	IEI INTEGRATION	0.000%	100.099%
9502	SHIN NIPPON BIO	0.000%	100.099%
9503	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.000%	100.100%
9504	EVEREST TEXTILE	0.000%	100.100%
9505	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	100.100%
9506	INNER MONGOLIA	0.000%	100.101%
9507	3M INDIA LTD	0.000%	100.101%
9508	KONOSHIMA CHEMI	0.000%	100.101%
9509	MALAYAN FLOUR M	0.000%	100.102%
9510	SUMMIT ASCENT H	0.000%	100.102%
9511	TOMOE CORP	0.000%	100.103%
9512	UNITED SPIRITS	0.000%	100.103%
9513	SHOFU INC	0.000%	100.103%
9514	FLEETWOOD CORP	0.000%	100.104%
9515	CIMSA	0.000%	100.104%
9516	OHASHI TECHNICA	0.000%	100.104%
9517	REPCO HOME FINA	0.000%	100.105%
9518	YUME INC COMMON STOCK USD.001	0.000%	100.105%
9519	UBM DEVELOPMENT	0.000%	100.105%
9520	INABA SEISAKUSH	0.000%	100.106%
9521	FLUIDRA SA	0.000%	100.106%
9522	AVANCE GAS HOLD	0.000%	100.107%
9523	WOONGJIN THINKB	0.000%	100.107%
9524	RF-LINK SYSTEM	0.000%	100.107%
9525	ULKER BISKUVI S	0.000%	100.108%
9526	YTL POWER INTL	0.000%	100.108%
9527	KANEKO SEEDS CO	0.000%	100.108%
9528	EL.EN. SPA	0.000%	100.109%
9529	THAI STANLEY EL	0.000%	100.109%
9530	SEPTENI CO LTD	0.000%	100.109%
9531	CENTRAL AUTO	0.000%	100.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	SAMPO CORP	0.000%	100.110%
9533	FAR EAST ORCH	0.000%	100.111%
9534	E1 CORPORATION	0.000%	100.111%
9535	STAR MICA CO LT	0.000%	100.111%
9536	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	100.112%
9537	TNPL	0.000%	100.112%
9538	CHANG WAH ELECT	0.000%	100.112%
9539	SARAWAK OIL PAL	0.000%	100.113%
9540	ASPO OYJ	0.000%	100.113%
9541	TEXCELL	0.000%	100.113%
9542	FINDEL	0.000%	100.114%
9543	ROTTNEROS AB	0.000%	100.114%
9544	ALTECH CORP	0.000%	100.114%
9545	SUN-WA TECHNOS	0.000%	100.115%
9546	PEGASUS HAVA TA	0.000%	100.115%
9547	NATORI CO LTD	0.000%	100.116%
9548	NEXTURN	0.000%	100.116%
9549	ES-CON JAPAN LT	0.000%	100.116%
9550	BELL SYSTEM24 H	0.000%	100.117%
9551	MAHINDRA CIE AU	0.000%	100.117%
9552	YASHILI INTL HL	0.000%	100.117%
9553	SECHE ENVIRONNE	0.000%	100.118%
9554	DONGWHA PHARM.C	0.000%	100.118%
9555	KPX CHEMICAL	0.000%	100.118%
9556	TARSUS GROUP PL	0.000%	100.119%
9557	COLLECTION HOUS	0.000%	100.119%
9558	AGUNG PODOMORO	0.000%	100.119%
9559	CATHEDRAL ENERG	0.000%	100.120%
9560	MONGOLIAN MININ	0.000%	100.120%
9561	PARKER CORP	0.000%	100.120%
9562	CAC CORPORATION	0.000%	100.121%
9563	VAN DE VELDE	0.000%	100.121%
9564	WOONGJIN HOLDIN	0.000%	100.122%
9565	TONG-TAI MACHIN	0.000%	100.122%
9566	RION CO LTD	0.000%	100.122%
9567	ENERGY RESOURCE	0.000%	100.123%
9568	KONAKA CO LTD	0.000%	100.123%
9569	LINGKARAN TRANS	0.000%	100.123%
9570	WORLDLINE	0.000%	100.124%
9571	DHAMPUR SUGAR M	0.000%	100.124%
9572	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	100.124%
9573	SIME DARBY PROP	0.000%	100.125%
9574	ITALIAN-THAI DE	0.000%	100.125%
9575	SRG TAKAMI	0.000%	100.125%
9576	INDS BACHOCO SA	0.000%	100.126%
9577	AEON CO. (M) BH	0.000%	100.126%
9578	SILVER CHEF LTD	0.000%	100.126%
9579	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	100.127%
9580	PORTOBELLO SA	0.000%	100.127%
9581	SINYI REALTY IN	0.000%	100.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	BANK OF KAOHSIU	0.000%	100.128%
9583	AMVIG HOLDINGS	0.000%	100.128%
9584	NORDJYSKE BANK	0.000%	100.129%
9585	OLVI	0.000%	100.129%
9586	MARUFUJI SHEET	0.000%	100.129%
9587	WEIKENGIndustr	0.000%	100.130%
9588	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	100.130%
9589	HOME INVEST BEL	0.000%	100.130%
9590	CHINA ENERGINE	0.000%	100.131%
9591	ALVIVA HOLDINGS	0.000%	100.131%
9592	ELITEGROUP COMP	0.000%	100.131%
9593	ALTICE NV	0.000%	100.132%
9594	POLETOWIN PITCR	0.000%	100.132%
9595	JAPFA LTD	0.000%	100.132%
9596	DAE-IL CORP	0.000%	100.133%
9597	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	100.133%
9598	VITEC GROUP	0.000%	100.133%
9599	ENERGIEDIENST H	0.000%	100.134%
9600	MAOYE INTL HOLD	0.000%	100.134%
9601	HAP SENG PLANTA	0.000%	100.134%
9602	TAUNG GOLD INTE	0.000%	100.135%
9603	MAX INDIA LTD/N	0.000%	100.135%
9604	KARDEMIR KARABU	0.000%	100.135%
9605	ENKA INSAAT VE	0.000%	100.136%
9606	TRAVELZOO COMMON STOCK USD.01	0.000%	100.136%
9607	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	100.136%
9608	NIHON PLAST CO	0.000%	100.137%
9609	SHANGHAI PRIME	0.000%	100.137%
9610	PROTO CORP	0.000%	100.137%
9611	MEGA 1ST CORP B	0.000%	100.138%
9612	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	100.138%
9613	DAITO BANK	0.000%	100.138%
9614	YAMAMURA GLASS	0.000%	100.139%
9615	GRUPO SECURITY	0.000%	100.139%
9616	SEOBU T&D	0.000%	100.139%
9617	UNIVERSE INTERN	0.000%	100.140%
9618	GREEN CROSS COR	0.000%	100.140%
9619	SHIRE PLC ADR	0.000%	100.140%
9620	OSTASIATISKE KO	0.000%	100.141%
9621	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	100.141%
9622	NIPPON CHEMIPHA	0.000%	100.141%
9623	GRUPO LALA SAB	0.000%	100.142%
9624	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	100.142%
9625	SAMYUNG TRA	0.000%	100.142%
9626	HAINAN MEILAN A	0.000%	100.143%
9627	DO & CO AG	0.000%	100.143%
9628	TONLY ELECTRONI	0.000%	100.143%
9629	TAKIHYO CO LTD	0.000%	100.144%
9630	SEOYEON CO	0.000%	100.144%
9631	ALL RING	0.000%	100.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	THAICOM PUBLIC	0.000%	100.145%
9633	ARGO GRAPHICS I	0.000%	100.145%
9634	WEST HOLDINGS C	0.000%	100.145%
9635	INUI GLOBAL LOG	0.000%	100.146%
9636	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	100.146%
9637	OZNER WATER INT	0.000%	100.146%
9638	HIRAKAWA HEWTEC	0.000%	100.147%
9639	TTW PUBLIC COMP	0.000%	100.147%
9640	DAISYO CORP	0.000%	100.147%
9641	BAY ENERGY LTD	0.000%	100.148%
9642	NIHON DEMPY KOG	0.000%	100.148%
9643	CHINA VAST INDU	0.000%	100.148%
9644	HOKURIKU ELECTR	0.000%	100.149%
9645	CSS INDUSTRIES	0.000%	100.149%
9646	MANGALORE REF &	0.000%	100.149%
9647	ASIA CEMENT CO	0.000%	100.150%
9648	DATA#3 LTD	0.000%	100.150%
9649	GL LTD	0.000%	100.150%
9650	REJECT SHOP LTD	0.000%	100.151%
9651	YOKOWO CO LTD	0.000%	100.151%
9652	TAMURA TAIKO HL	0.000%	100.151%
9653	NISSIN FOOD HOL	0.000%	100.152%
9654	SINTEX INDUSTRI	0.000%	100.152%
9655	PRIMA INDUSTRIE	0.000%	100.152%
9656	COOKPAD INC	0.000%	100.153%
9657	GRUPO HSF	0.000%	100.153%
9658	NET INSIGHT	0.000%	100.153%
9659	D&L INDUSTRIES	0.000%	100.154%
9660	OPTEX COMPANY	0.000%	100.154%
9661	ICHIBANYA CO LT	0.000%	100.154%
9662	NUSANTARA INFRA	0.000%	100.155%
9663	HARMONICARE MED	0.000%	100.155%
9664	IBSTOCK PLC	0.000%	100.155%
9665	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	100.156%
9666	AXWAY SOFTWARE	0.000%	100.156%
9667	ZONGTAI REAL ES	0.000%	100.156%
9668	DONG AH TIRE&RU	0.000%	100.157%
9669	PICANOL	0.000%	100.157%
9670	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	100.157%
9671	NICKEL ASIA COR	0.000%	100.158%
9672	SUBARU ENTERPRI	0.000%	100.158%
9673	ASIA HOLDINGS C	0.000%	100.158%
9674	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	100.159%
9675	PLAYMATES HOLDI	0.000%	100.159%
9676	KOREA DISTRICT	0.000%	100.159%
9677	1ST SHANGHAI IN	0.000%	100.160%
9678	CROWN CONFECTIO	0.000%	100.160%
9679	TIME TECHNO	0.000%	100.160%
9680	AP EAGERS LTD	0.000%	100.160%
9681	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	100.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	SANSEI YUSOKI C	0.000%	100.161%
9683	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	100.161%
9684	LIPPO CHINA RES	0.000%	100.162%
9685	MK RESTAURANT G	0.000%	100.162%
9686	DONGYANG GANGCH	0.000%	100.162%
9687	JOBAN KOSAN CO	0.000%	100.163%
9688	MIWON SC	0.000%	100.163%
9689	ANGLO-EASTN PLA	0.000%	100.163%
9690	KOZA ALTIN ISLE	0.000%	100.164%
9691	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	100.164%
9692	S-CONNECT CO LT	0.000%	100.164%
9693	KEYSTONE GL	0.000%	100.165%
9694	STALPRODUKT SA	0.000%	100.165%
9695	AINSWORTH GAME	0.000%	100.165%
9696	CHUGAI RO CO LT	0.000%	100.166%
9697	GODFREY PHILLIP	0.000%	100.166%
9698	CHUN YUAN STEEL	0.000%	100.166%
9699	VIOHALCO SA	0.000%	100.166%
9700	COLABOR GROUP I	0.000%	100.167%
9701	ROYAL BAFOKENG	0.000%	100.167%
9702	INDOFOOD AGRI R	0.000%	100.167%
9703	OCEAN PLASTICS	0.000%	100.168%
9704	SYNTHOS SA	0.000%	100.168%
9705	GOOD-YEAR	0.000%	100.168%
9706	GCA SAVVIAN COR	0.000%	100.169%
9707	INTERSERVE PLC	0.000%	100.169%
9708	BOC AVIATION LT	0.000%	100.169%
9709	MBT FINANCIAL CORP COMMON STOCK	0.000%	100.170%
9710	NAVA BHARAT VEN	0.000%	100.170%
9711	SRV GROUP OYJ	0.000%	100.170%
9712	TERAOKA SEISAKU	0.000%	100.171%
9713	NOZAWA CORP	0.000%	100.171%
9714	PLAYMATES TOYS	0.000%	100.171%
9715	KINGS TOWN CONS	0.000%	100.171%
9716	SHINSEGAE ENGIN	0.000%	100.172%
9717	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	100.172%
9718	GRUPPO MUTUIONL	0.000%	100.172%
9719	INFORMATION SVC	0.000%	100.173%
9720	SUMINOE TEXTILE	0.000%	100.173%
9721	POLYMET MINING	0.000%	100.173%
9722	VECTOR	0.000%	100.174%
9723	CHINESE MARITIM	0.000%	100.174%
9724	OVER FIFTY GP L	0.000%	100.174%
9725	SPORTON INTERNA	0.000%	100.175%
9726	NEDAP(NED APP)N	0.000%	100.175%
9727	SPROTT RESOURCE	0.000%	100.175%
9728	DEL MONTE PACIF	0.000%	100.176%
9729	UNITED UTILITIE	0.000%	100.176%
9730	HIRAMATSU INC	0.000%	100.176%
9731	VOCENTO	0.000%	100.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	COMP ENG & CONS	0.000%	100.177%
9733	S&T HOLDINGS CO	0.000%	100.177%
9734	HINDUSTAN CONST	0.000%	100.177%
9735	CIA ENERGET CEA	0.000%	100.178%
9736	WESTPORTS HOLDI	0.000%	100.178%
9737	MIX TELEMATICS	0.000%	100.178%
9738	NICHIEI CO	0.000%	100.179%
9739	EASTERN WATER R	0.000%	100.179%
9740	A H BELO CORP A COMMON STOCK USD.01	0.000%	100.179%
9741	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	100.180%
9742	LUBY'S INC.	0.000%	100.180%
9743	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	100.180%
9744	CYBEROPTICS CORP COMMON STOCK	0.000%	100.180%
9745	PYEONG HWA AUTO	0.000%	100.181%
9746	ANADOLU CAM	0.000%	100.181%
9747	CTI ENGINEERING	0.000%	100.181%
9748	TOKYO ELECTRON	0.000%	100.182%
9749	VISTULA GROUP S	0.000%	100.182%
9750	HUISHANG BANK C	0.000%	100.182%
9751	HAITAI CONFECTI	0.000%	100.183%
9752	RAMI LEVI CHAIN	0.000%	100.183%
9753	TDC SOFTWARE EN	0.000%	100.183%
9754	SHIN POONG PHAR	0.000%	100.183%
9755	EXFO INC	0.000%	100.184%
9756	SH LA CHAP	0.000%	100.184%
9757	YUKEN KOGYO	0.000%	100.184%
9758	MOROZOFF LIMITE	0.000%	100.185%
9759	FLOW TRADERS	0.000%	100.185%
9760	ALROV PROPERTIE	0.000%	100.185%
9761	BUND CENTER INV	0.000%	100.186%
9762	POS MALAYSIA	0.000%	100.186%
9763	FUKOKU CO LTD	0.000%	100.186%
9764	HANSAE YES24 HO	0.000%	100.186%
9765	CJ HELLOVISION	0.000%	100.187%
9766	SINGHA ESTATE P	0.000%	100.187%
9767	SURYA SEMESTA I	0.000%	100.187%
9768	NOCIL LTD	0.000%	100.188%
9769	MELCO HOLDINGS	0.000%	100.188%
9770	INDOSAT TBK PT	0.000%	100.188%
9771	FOLLI FOLLIE GP	0.000%	100.189%
9772	DAIICHI KENSETS	0.000%	100.189%
9773	XTREME DRILLING	0.000%	100.189%
9774	SHAPIR ENGINEER	0.000%	100.189%
9775	PYI CORPORATION	0.000%	100.190%
9776	BOMBAY RAYON FA	0.000%	100.190%
9777	LUNG KEE(BERMUD	0.000%	100.190%
9778	SUHEUNG CAPSULE	0.000%	100.191%
9779	BRASILAGRO	0.000%	100.191%
9780	ZUKEN INC	0.000%	100.191%
9781	ESCALADE INC COMMON STOCK	0.000%	100.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	100.192%
9783	LOW & BONAR PLC	0.000%	100.192%
9784	ADDLIFE AB	0.000%	100.192%
9785	KUOYANG CONSTRU	0.000%	100.193%
9786	ELEMENTIA SAB D	0.000%	100.193%
9787	MONASH IVF GRP	0.000%	100.193%
9788	ELLAKTOR SA	0.000%	100.194%
9789	JAPAN FOUNDTN E	0.000%	100.194%
9790	CARILLION	0.000%	100.194%
9791	ALARKO HOLDINGS	0.000%	100.194%
9792	DAEKYO	0.000%	100.195%
9793	KEPCO ENGINEERI	0.000%	100.195%
9794	OUE COMMERCIAL	0.000%	100.195%
9795	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	100.196%
9796	PACIFIC CENTURY	0.000%	100.196%
9797	OKK CORP	0.000%	100.196%
9798	NEW HOPE CORP	0.000%	100.197%
9799	SAM JIN PHARM	0.000%	100.197%
9800	ITALTILE	0.000%	100.197%
9801	GILAT SATELLITE	0.000%	100.197%
9802	HONGKONG CHINES	0.000%	100.198%
9803	TOC CO	0.000%	100.198%
9804	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	100.198%
9805	ID LOGISTICS GR	0.000%	100.199%
9806	YAMAYA CO	0.000%	100.199%
9807	GFPT PCL	0.000%	100.199%
9808	CAYMAN ENGLE Y I	0.000%	100.199%
9809	TIVOLI A/S	0.000%	100.200%
9810	FIBRA SHOP PORT	0.000%	100.200%
9811	PRG-SCHULTZ INT	0.000%	100.200%
9812	FIREEYE INC COMMON STOCK USD.0001	0.000%	100.201%
9813	ACAL	0.000%	100.201%
9814	NITTO FC CO	0.000%	100.201%
9815	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	100.201%
9816	GUANGDONG LAND	0.000%	100.202%
9817	PREMIER MARKETI	0.000%	100.202%
9818	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	100.202%
9819	VANTAGE INTERNA	0.000%	100.203%
9820	BOER POWER HOLD	0.000%	100.203%
9821	SAMCHULLY	0.000%	100.203%
9822	LIPPO CIKARANG	0.000%	100.203%
9823	PSI AG GESELL F	0.000%	100.204%
9824	KERUR HOLDINGS	0.000%	100.204%
9825	N.W BIO	0.000%	100.204%
9826	FURYU CORP	0.000%	100.205%
9827	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.205%
9828	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	100.205%
9829	HIMATSINGKA SEI	0.000%	100.205%
9830	WILMINGTON GROU	0.000%	100.206%
9831	MOTHERCARE	0.000%	100.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	SIEMENS INDIA L	0.000%	100.206%
9833	MANDARIN ORIENT	0.000%	100.207%
9834	VP PLC	0.000%	100.207%
9835	BRAEMAR SHIPPIN	0.000%	100.207%
9836	KOJIMA	0.000%	100.207%
9837	REGIONAL CONT L	0.000%	100.208%
9838	VICTORIA PARK A	0.000%	100.208%
9839	HYUNDAI ENGINEE	0.000%	100.208%
9840	BHAKTI INVESTAM	0.000%	100.209%
9841	HONWORLD GROUP	0.000%	100.209%
9842	FAITH INC	0.000%	100.209%
9843	SARKUYSAN ELEKT	0.000%	100.209%
9844	BCO DESIO E BRI	0.000%	100.210%
9845	INTER PARFUMS	0.000%	100.210%
9846	FUTURE SYSTEMS	0.000%	100.210%
9847	SEOHAN CO LTD	0.000%	100.211%
9848	SAN SHING FASTE	0.000%	100.211%
9849	YC CO LTD	0.000%	100.211%
9850	SOFT-WORLD INTL	0.000%	100.211%
9851	BANGKOK AVIAT F	0.000%	100.212%
9852	HANKOOK SHELL O	0.000%	100.212%
9853	FIRST STEAMSHIP	0.000%	100.212%
9854	GADANG HOLDINGS	0.000%	100.213%
9855	OHB SE	0.000%	100.213%
9856	MUGEN ESTATE CO	0.000%	100.213%
9857	SAKAI OVEX CO L	0.000%	100.213%
9858	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	100.214%
9859	SHUNFENG INTL C	0.000%	100.214%
9860	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	100.214%
9861	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	100.215%
9862	MCPHERSONS LTD	0.000%	100.215%
9863	CICOR TECHNOLOG	0.000%	100.215%
9864	BUFAB AB	0.000%	100.215%
9865	EUSKALTEL SA	0.000%	100.216%
9866	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	100.216%
9867	TOSHO CO LTD	0.000%	100.216%
9868	MAGMA FINCORP L	0.000%	100.216%
9869	GEM DIAMONDS	0.000%	100.217%
9870	MOTONIC CORP	0.000%	100.217%
9871	MITSUBISHI RESE	0.000%	100.217%
9872	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	100.218%
9873	WHA CORP PCL	0.000%	100.218%
9874	SRI SPORTS LIM I	0.000%	100.218%
9875	SEACHANGE INTL	0.000%	100.218%
9876	TAMA HOME CO LT	0.000%	100.219%
9877	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	100.219%
9878	ZIGNAGO VETRO S	0.000%	100.219%
9879	CHINA POWER CLE	0.000%	100.220%
9880	SHELL REFINING(0.000%	100.220%
9881	STADIO HOLDINGS	0.000%	100.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	VON ROLL HOLDIN	0.000%	100.220%
9883	JK CEMENTS LTD	0.000%	100.221%
9884	NOBLE GROUP LTD	0.000%	100.221%
9885	SANDOWN CAPITAL	0.000%	100.221%
9886	WONDERFUL SKY F	0.000%	100.221%
9887	LINEDATA SERVIC	0.000%	100.222%
9888	CITIC DAMENG HO	0.000%	100.222%
9889	TRIDENT LTD/IND	0.000%	100.222%
9890	ROBINSON PCL	0.000%	100.223%
9891	AFRICA ISRAEL P	0.000%	100.223%
9892	ELANDERS AB	0.000%	100.223%
9893	SHOBUNSHA PUB I	0.000%	100.223%
9894	BRIGADE ENTERPR	0.000%	100.224%
9895	AMIYAKI TEI CO	0.000%	100.224%
9896	HANEDA ZENITH H	0.000%	100.224%
9897	KURIYAMA HOLDIN	0.000%	100.224%
9898	BEIJING JINGNEN	0.000%	100.225%
9899	PTG ENERGY PCL	0.000%	100.225%
9900	ALBARAKA TURK K	0.000%	100.225%
9901	KINGMAKER FOOTW	0.000%	100.226%
9902	PARTNERS REAL E	0.000%	100.226%
9903	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	100.226%
9904	UNION BK OF TAI	0.000%	100.226%
9905	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	100.227%
9906	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	100.227%
9907	AMBASSADOR HOTE	0.000%	100.227%
9908	ATENOR	0.000%	100.227%
9909	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	100.228%
9910	PFSWEB INC COMMON STOCK USD.001	0.000%	100.228%
9911	HKSCAN OYJ	0.000%	100.228%
9912	KECK SENG(MAL)B	0.000%	100.229%
9913	MICRONICS JAPAN	0.000%	100.229%
9914	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	100.229%
9915	SUMITOMO PRECIS	0.000%	100.229%
9916	TOTTORI BANK	0.000%	100.230%
9917	HY LOK	0.000%	100.230%
9918	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	100.230%
9919	VECIMA NETWORKS	0.000%	100.230%
9920	PLDT INC SPON ADR ADR	0.000%	100.231%
9921	COPEL PARANA EN	0.000%	100.231%
9922	SECOM JOSHINETS	0.000%	100.231%
9923	RIMO INTERNATIO	0.000%	100.231%
9924	XXL ASA	0.000%	100.232%
9925	PENN VIRGINIA CORP COMMON STOCK	0.000%	100.232%
9926	J.B. CHEM	0.000%	100.232%
9927	GENIE ENERGY LTD B COMMON STOCK	0.000%	100.232%
9928	KORTEK CORPN	0.000%	100.233%
9929	SFP DINING	0.000%	100.233%
9930	KOMEHYO	0.000%	100.233%
9931	PARIS MIKI INC	0.000%	100.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	NIKKO CO	0.000%	100.234%
9933	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	100.234%
9934	VIVA INDUSTRIAL	0.000%	100.234%
9935	NICE INFORMATIO	0.000%	100.235%
9936	PINE CLIFF ENER	0.000%	100.235%
9937	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	100.235%
9938	CHINOOK ENERGY	0.000%	100.235%
9939	HUVIS CORP	0.000%	100.236%
9940	BEIJINGWEST IND	0.000%	100.236%
9941	CELLCOM ISRAEL	0.000%	100.236%
9942	BLACK BOX CORP	0.000%	100.236%
9943	TECHNOTRANS AG	0.000%	100.237%
9944	SERVICE STREAM	0.000%	100.237%
9945	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	100.237%
9946	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	100.237%
9947	ARDELYX INC COMMON STOCK USD.000001	0.000%	100.238%
9948	SINCERE WATCH H	0.000%	100.238%
9949	KOBE ELECTRIC R	0.000%	100.238%
9950	PACIFIC CURRENT	0.000%	100.238%
9951	AREZZO INDUSTRI	0.000%	100.239%
9952	PEET LIMITED	0.000%	100.239%
9953	FNM SPA	0.000%	100.239%
9954	WAREHOUSE GROUP	0.000%	100.239%
9955	RATCHABURI ELEC	0.000%	100.240%
9956	HARUM ENERGY TB	0.000%	100.240%
9957	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.240%
9958	SPRINGS GLOBAL	0.000%	100.240%
9959	RHODES FOOD GRO	0.000%	100.241%
9960	AMERIGO RESOURC	0.000%	100.241%
9961	CATENA AB	0.000%	100.241%
9962	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	100.241%
9963	CRUCIALTEC CO L	0.000%	100.242%
9964	YIZHENG CHEM FI	0.000%	100.242%
9965	GLACIER MEDIA I	0.000%	100.242%
9966	GOLDPAC GROUP L	0.000%	100.242%
9967	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	100.243%
9968	HALCYON AGRI CO	0.000%	100.243%
9969	TOUNG LOONG TEX	0.000%	100.243%
9970	ITFOR INC	0.000%	100.243%
9971	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	100.244%
9972	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.244%
9973	SINMAG BAKERY M	0.000%	100.244%
9974	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	100.244%
9975	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	100.245%
9976	BIG SHOPPING CE	0.000%	100.245%
9977	YELP INC COMMON STOCK USD.000001	0.000%	100.245%
9978	AWARE INC	0.000%	100.245%
9979	SOKEN CHEMICAL	0.000%	100.246%
9980	NESCO LTD	0.000%	100.246%
9981	ASESOR DE ACTIV	0.000%	100.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	YONGNAM HOLDING	0.000%	100.246%
9983	LONG BON INTERN	0.000%	100.247%
9984	KG CHEMICAL COR	0.000%	100.247%
9985	METRO KAJANG HL	0.000%	100.247%
9986	KEY TRONIC CORP COMMON STOCK	0.000%	100.247%
9987	GEO ENERGY RESO	0.000%	100.248%
9988	FONAR CORP COMMON STOCK USD.0001	0.000%	100.248%
9989	FURSYS	0.000%	100.248%
9990	KEIYU CO., LTD	0.000%	100.248%
9991	MECHEL PJSC SPONSORED ADR ADR	0.000%	100.249%
9992	ISENTIA GROUP L	0.000%	100.249%
9993	INTEGRAL DIAGNO	0.000%	100.249%
9994	TELEPIZZA SA	0.000%	100.249%
9995	KEYANG ELEC	0.000%	100.250%
9996	ITAB SHOP CONCE	0.000%	100.250%
9997	MEITO SANGYO CO	0.000%	100.250%
9998	AKSIGORTA AS	0.000%	100.250%
9999	HELBOR EMPREEND	0.000%	100.251%
10000	DONG A ELTEK CO	0.000%	100.251%
10001	STP & I PCL-FOR	0.000%	100.251%
10002	SCANDIC HOTELS	0.000%	100.251%
10003	STAR MEDIA GROU	0.000%	100.252%
10004	DATAWATCH CORP COMMON STOCK USD.01	0.000%	100.252%
10005	ESSEL PROP	0.000%	100.252%
10006	DHX MEDIA	0.000%	100.252%
10007	SATORI ELECTRIC	0.000%	100.252%
10008	SCOPE METALS GR	0.000%	100.253%
10009	DAEWON SANUP	0.000%	100.253%
10010	EMPEROR ENTERTA	0.000%	100.253%
10011	TECHNO RYOWA LT	0.000%	100.253%
10012	DHI GROUP INC COMMON STOCK USD.01	0.000%	100.254%
10013	QUABIT INMOBILI	0.000%	100.254%
10014	ASIA FINANCIAL	0.000%	100.254%
10015	PC TEL INC COMMON STOCK USD.001	0.000%	100.254%
10016	RATNAMANI METAL	0.000%	100.255%
10017	SUNRUN INC COMMON STOCK USD.0001	0.000%	100.255%
10018	BasicNet S.p.A.	0.000%	100.255%
10019	GYM GROUP PLC/T	0.000%	100.255%
10020	CAVOTEC SA	0.000%	100.256%
10021	SUNLAND GROUP L	0.000%	100.256%
10022	MAX'S GROUP INC	0.000%	100.256%
10023	CARASSO MOTORS	0.000%	100.256%
10024	KYERYONG CONST	0.000%	100.257%
10025	CODAN LTD	0.000%	100.257%
10026	INDUSTRIAL BLDG	0.000%	100.257%
10027	FUJI CORP/MIYAG	0.000%	100.257%
10028	MUTOW CO LTD	0.000%	100.257%
10029	TWIN DISC INC COMMON STOCK	0.000%	100.258%
10030	HARADA IND	0.000%	100.258%
10031	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	100.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	TREASURE ASA	0.000%	100.258%
10033	NAKAYAMA STEEL	0.000%	100.259%
10034	GHCL LTD	0.000%	100.259%
10035	THORN GROUP LTD	0.000%	100.259%
10036	ANF IMMOBILIER	0.000%	100.259%
10037	WEATHERNEWS INC	0.000%	100.260%
10038	REGENT PACIFIC	0.000%	100.260%
10039	TOWN HEALTH INT	0.000%	100.260%
10040	HIAG IMMOBILIEN	0.000%	100.260%
10041	BOUSTEAD PLANTA	0.000%	100.260%
10042	MIVTACH SHAMIR	0.000%	100.261%
10043	MAHARASHTRA SEA	0.000%	100.261%
10044	SUN KING POWER	0.000%	100.261%
10045	KYORITSU PRINTI	0.000%	100.261%
10046	CENTER LABORATO	0.000%	100.262%
10047	SAMSE SA	0.000%	100.262%
10048	ECO'S CO LTD/JA	0.000%	100.262%
10049	GRUPO ARGOS SA	0.000%	100.262%
10050	AKCANSА CIMENTO	0.000%	100.263%
10051	SAN FANG CHEMIC	0.000%	100.263%
10052	NAK SEALING	0.000%	100.263%
10053	KYOWA LEATHER	0.000%	100.263%
10054	GULF KEYSTONE P	0.000%	100.263%
10055	AEON CREDIT SER	0.000%	100.264%
10056	BSL CORPORATION	0.000%	100.264%
10057	ROSTELECOM OJSC	0.000%	100.264%
10058	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	100.264%
10059	CHEUK NANG HLDG	0.000%	100.265%
10060	BLUECOM	0.000%	100.265%
10061	SNT CORP	0.000%	100.265%
10062	SEMCON AB	0.000%	100.265%
10063	TMK PAO GDR REG S GDR	0.000%	100.265%
10064	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.266%
10065	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	100.266%
10066	STEIN MART INC COMMON STOCK USD.01	0.000%	100.266%
10067	INAGEYA CO LTD	0.000%	100.266%
10068	CMMB VISION HOL	0.000%	100.267%
10069	INDUSTRIA REIT	0.000%	100.267%
10070	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.267%
10071	KORADIOR HOLDIN	0.000%	100.267%
10072	AGRO-KANESHO CO	0.000%	100.267%
10073	TOMATO BANK LTD	0.000%	100.268%
10074	TECHNO ELECTRIC	0.000%	100.268%
10075	FOX WIZEL LTD	0.000%	100.268%
10076	POLYTEC ASSET H	0.000%	100.268%
10077	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	100.269%
10078	BEADELL RESOURC	0.000%	100.269%
10079	CHAMPION TECHNO	0.000%	100.269%
10080	DAIDOH	0.000%	100.269%
10081	CLARK INC COMMO	0.000%	100.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	INDIAN OVERSEAS	0.000%	100.270%
10083	NICHIA STEEL WO	0.000%	100.270%
10084	INVICTA HOLDING	0.000%	100.270%
10085	HONG YI FIBER I	0.000%	100.270%
10086	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	100.271%
10087	INDO COUNT INDU	0.000%	100.271%
10088	COFFEE DAY ENTE	0.000%	100.271%
10089	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	100.271%
10090	OUG HOLDING	0.000%	100.271%
10091	MIGROS TICARET	0.000%	100.272%
10092	CARBORUNDUM	0.000%	100.272%
10093	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	100.272%
10094	UTD PLANTATION	0.000%	100.272%
10095	WISDOM HOLDINGS	0.000%	100.272%
10096	PROMOTORA DE IN	0.000%	100.273%
10097	FOOD EMPIRE HOL	0.000%	100.273%
10098	AXACTOR AB	0.000%	100.273%
10099	CHANGH ETH	0.000%	100.273%
10100	EVERBRIGHT SECU	0.000%	100.274%
10101	ZEALAND PHARMA	0.000%	100.274%
10102	FAR LTD	0.000%	100.274%
10103	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	100.274%
10104	EIH LTD	0.000%	100.274%
10105	LIFCO AB-B SHS	0.000%	100.275%
10106	PIHLAJALINNA OY	0.000%	100.275%
10107	STRONG PETROCHE	0.000%	100.275%
10108	KEY TECHNOLOGY INC COMMON STOCK	0.000%	100.275%
10109	C.BANNER INTERN	0.000%	100.276%
10110	MORTGAGE CHOICE	0.000%	100.276%
10111	EMPERADOR INC	0.000%	100.276%
10112	GOLFZON CO LTD	0.000%	100.276%
10113	CAPIO AB	0.000%	100.276%
10114	HONG LEONG ASIA	0.000%	100.277%
10115	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	100.277%
10116	UNION MEDICAL H	0.000%	100.277%
10117	NEPES CORPORATI	0.000%	100.277%
10118	DA MING INTERNA	0.000%	100.277%
10119	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	100.278%
10120	WESTPORT INNOVA	0.000%	100.278%
10121	CAN DO CO LTD	0.000%	100.278%
10122	KAPSCH TRAFFICC	0.000%	100.278%
10123	INDUSTRI JAMU D	0.000%	100.278%
10124	SAFETY GODOWN C	0.000%	100.279%
10125	OTSUKA KAGU	0.000%	100.279%
10126	HIGH ARCTIC ENE	0.000%	100.279%
10127	BGP HOLDINGS (P	0.000%	100.279%
10128	ALKANE RESOURCE	0.000%	100.280%
10129	SINO GAS & ENER	0.000%	100.280%
10130	HALOWS CO LTD	0.000%	100.280%
10131	NUVECTRA CORP COMMON STOCK USD.001	0.000%	100.280%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	WASKITA KARYA T	0.000%	100.280%
10133	REPLIGEN CORP COMMON STOCK USD.01	0.000%	100.281%
10134	FAG BEARINGS IN	0.000%	100.281%
10135	TOKYO TEKKO CO	0.000%	100.281%
10136	HATHWAY CABLE	0.000%	100.281%
10137	DY CORP	0.000%	100.281%
10138	SKF INDIA LTD	0.000%	100.282%
10139	SANFORD LTD	0.000%	100.282%
10140	MONEY3 CORP LTD	0.000%	100.282%
10141	KONDOTEC INC	0.000%	100.282%
10142	NAPEC INC	0.000%	100.282%
10143	IDP EDUCATION L	0.000%	100.283%
10144	PAN BROTHERS TB	0.000%	100.283%
10145	NEMAK SAB DE CV	0.000%	100.283%
10146	AARTI INDS	0.000%	100.283%
10147	TRADELINK ELECT	0.000%	100.283%
10148	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	100.284%
10149	ECHELON FINANCI	0.000%	100.284%
10150	MALAKOFF CORP B	0.000%	100.284%
10151	ALLIED ELECTRON	0.000%	100.284%
10152	UNITY OPTO TECH	0.000%	100.284%
10153	COLLECTOR AB	0.000%	100.285%
10154	MYSTATE LTD	0.000%	100.285%
10155	TAKE AND GIVE	0.000%	100.285%
10156	PHIHONG TECHNOL	0.000%	100.285%
10157	SUNJIN	0.000%	100.286%
10158	TAO HEUNG HOLDI	0.000%	100.286%
10159	SHIMOJIMA CO LT	0.000%	100.286%
10160	SINO THAI EN,FG	0.000%	100.286%
10161	OCL INDIA LTD	0.000%	100.286%
10162	YAMATO CORPORAT	0.000%	100.287%
10163	CHINA FINANCIAL	0.000%	100.287%
10164	KNR CONSTRUCTIO	0.000%	100.287%
10165	TAIHEIYO KOUHAT	0.000%	100.287%
10166	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.287%
10167	ERM POWER LTD	0.000%	100.288%
10168	IMPEXMETAL	0.000%	100.288%
10169	SALUTICA	0.000%	100.288%
10170	KOREA TECH BANK	0.000%	100.288%
10171	LANDS END INC COMMON STOCK USD.01	0.000%	100.288%
10172	SEVERFIELD-ROWE	0.000%	100.289%
10173	TOBU STORE CO L	0.000%	100.289%
10174	PROGRESS WERK A	0.000%	100.289%
10175	CROOZ INC	0.000%	100.289%
10176	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	100.289%
10177	SNAI SPA	0.000%	100.290%
10178	SIMPLEX INFRAST	0.000%	100.290%
10179	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	100.290%
10180	AMICA WRONKI	0.000%	100.290%
10181	TA-I TECHNOLOGY	0.000%	100.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	MJ GLEESON PLC	0.000%	100.291%
10183	OVERSEAS CHINES	0.000%	100.291%
10184	SUPERLOOP LTD	0.000%	100.291%
10185	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	100.291%
10186	BASWARE OYJ	0.000%	100.291%
10187	GRANULES INDIA	0.000%	100.292%
10188	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	100.292%
10189	FDM GROUP PLC	0.000%	100.292%
10190	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	100.292%
10191	CARPETRIGHT	0.000%	100.292%
10192	YAIZU SUISANKAG	0.000%	100.293%
10193	E TEC E&C LTD	0.000%	100.293%
10194	IMPERIAL HOTEL	0.000%	100.293%
10195	ALLCARGO	0.000%	100.293%
10196	HT MEDIA LTD	0.000%	100.293%
10197	TIANJIN DEVMT H	0.000%	100.294%
10198	UNISYS CORP	0.000%	100.294%
10199	TAIWAN FIRE & M	0.000%	100.294%
10200	MUNSUN CAPITAL	0.000%	100.294%
10201	UEM EDGENTA BHD	0.000%	100.294%
10202	STAGE STORES INC COMMON STOCK USD.01	0.000%	100.295%
10203	VICTORY NEW MAT	0.000%	100.295%
10204	SAVEZONE IC	0.000%	100.295%
10205	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.295%
10206	FUJISHOJI CO.LT	0.000%	100.295%
10207	SERVIZI ITALIA	0.000%	100.295%
10208	SODA NIKKA CO	0.000%	100.296%
10209	DAEWOO SHIPBUIL	0.000%	100.296%
10210	INGERSOLL	0.000%	100.296%
10211	VAIBHAV GL	0.000%	100.296%
10212	TWI PHARMACEUTI	0.000%	100.296%
10213	TOKYO SANGY	0.000%	100.297%
10214	JSL SA	0.000%	100.297%
10215	KASEN INTERNATI	0.000%	100.297%
10216	HWA SHIN CO	0.000%	100.297%
10217	PERENNIAL REAL	0.000%	100.297%
10218	PACASMAYO	0.000%	100.298%
10219	TAT HONG HOLDIN	0.000%	100.298%
10220	INROM CONSTRUCT	0.000%	100.298%
10221	APPROACH RESOUR	0.000%	100.298%
10222	WEIQIAO TEXTILE	0.000%	100.298%
10223	LBS BINA GROUP	0.000%	100.299%
10224	STANDARD CHEMIC	0.000%	100.299%
10225	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.299%
10226	HT&E LTD	0.000%	100.299%
10227	SHIHLIN ELEC &	0.000%	100.299%
10228	POSFUL CORPORAT	0.000%	100.300%
10229	NORCROS PLC	0.000%	100.300%
10230	JINMAO INVESTME	0.000%	100.300%
10231	LIFENET INSURAN	0.000%	100.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	HANKUK PAPER MF	0.000%	100.300%
10233	KANSAI SUPERMAR	0.000%	100.300%
10234	HOIST FINANCE A	0.000%	100.301%
10235	YNH PROPERTY BH	0.000%	100.301%
10236	MARCOPOLO SA	0.000%	100.301%
10237	HANMI SEMICONDU	0.000%	100.301%
10238	JK PAPER	0.000%	100.301%
10239	Phoenix Mills L	0.000%	100.302%
10240	CASTINGS	0.000%	100.302%
10241	CATHAY NO 1 REI	0.000%	100.302%
10242	NSL LTD	0.000%	100.302%
10243	GODREJ INDUSTRI	0.000%	100.302%
10244	CHINA HANKING H	0.000%	100.302%
10245	PESTECH	0.000%	100.303%
10246	AUTECH	0.000%	100.303%
10247	COUNTRYSIDE PRO	0.000%	100.303%
10248	BURWILL HOLDING	0.000%	100.303%
10249	SINO GRANDNESS	0.000%	100.303%
10250	T COOK IND	0.000%	100.304%
10251	CHOSUN REFRACTO	0.000%	100.304%
10252	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.304%
10253	NATURES SUNSHIN	0.000%	100.304%
10254	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	100.304%
10255	VOLT INFO SCIEN	0.000%	100.304%
10256	MEDUSA MINING L	0.000%	100.305%
10257	GRUPO GICSA SA	0.000%	100.305%
10258	PARAGON CAR	0.000%	100.305%
10259	JYOTHY LABORATO	0.000%	100.305%
10260	S.A.S. DRAGON H	0.000%	100.305%
10261	COCO'S JAPAN CO	0.000%	100.306%
10262	OXLEY HOLDINGS	0.000%	100.306%
10263	TAINAN ENTERPRI	0.000%	100.306%
10264	PRIME FOCUS	0.000%	100.306%
10265	MAGNI-TECH INDU	0.000%	100.306%
10266	TOHOKU BANK	0.000%	100.306%
10267	TAIKO PHARMACEU	0.000%	100.307%
10268	CGN MINING CO L	0.000%	100.307%
10269	ZHUHAI HLDGS IN	0.000%	100.307%
10270	INTL PAPER	0.000%	100.307%
10271	MAXITRANS INDS	0.000%	100.307%
10272	DIALIGHT PLC	0.000%	100.307%
10273	GFOOT CO LTD	0.000%	100.308%
10274	NATURAL ALTERNT	0.000%	100.308%
10275	HUA ENG WIRE&CA	0.000%	100.308%
10276	BLUE SQUARE REA	0.000%	100.308%
10277	ION BEAM APPLIC	0.000%	100.308%
10278	IMMOBEL	0.000%	100.309%
10279	ASHTROM PROPERT	0.000%	100.309%
10280	WATAHAN & CO LT	0.000%	100.309%
10281	DUTY FREE INTER	0.000%	100.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	SSI GROUP INC	0.000%	100.309%
10283	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	100.309%
10284	TRIFAST PLC	0.000%	100.310%
10285	FDC LTD/INDIA	0.000%	100.310%
10286	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.310%
10287	ROLLS-ROYCE HOL	0.000%	100.310%
10288	ADO PROPERTIES	0.000%	100.310%
10289	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.310%
10290	KISCO HOLDINGS	0.000%	100.311%
10291	CW GROUP HLDGS	0.000%	100.311%
10292	MANNATECH INC COMMON STOCK USD.0001	0.000%	100.311%
10293	AGV PRODUCTS	0.000%	100.311%
10294	ATTENDO AB	0.000%	100.311%
10295	INTER CARS SA	0.000%	100.311%
10296	KAORI HEAT TREA	0.000%	100.312%
10297	QUINTIS LTD	0.000%	100.312%
10298	HOGG ROBINSON G	0.000%	100.312%
10299	GREAVES COT	0.000%	100.312%
10300	AGORA	0.000%	100.312%
10301	AES GENER SA	0.000%	100.312%
10302	IBI GROUP INC.	0.000%	100.313%
10303	SANYO TRADING C	0.000%	100.313%
10304	BANK INTERNASIO	0.000%	100.313%
10305	PLATZER FASTIGH	0.000%	100.313%
10306	COCA-COLA ICECE	0.000%	100.313%
10307	CK SAN-ETSU	0.000%	100.313%
10308	NAGANO KEIKI CO	0.000%	100.314%
10309	ADVANCETEK ENTE	0.000%	100.314%
10310	TRINITY LTD	0.000%	100.314%
10311	PHARMA MAR SA	0.000%	100.314%
10312	FULLER SMITH &	0.000%	100.314%
10313	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	100.314%
10314	KOHSOKU CORP	0.000%	100.315%
10315	CALEDONIA MININ	0.000%	100.315%
10316	PMP COMMUNICATI	0.000%	100.315%
10317	KRAKATAU STEEL	0.000%	100.315%
10318	ZENITRON CORP	0.000%	100.315%
10319	SADBHAV ENGINEE	0.000%	100.315%
10320	DONG AH TIR	0.000%	100.316%
10321	PHILEX MINING C	0.000%	100.316%
10322	MINEROS S.A.	0.000%	100.316%
10323	HOKUETSU INDS C	0.000%	100.316%
10324	LAKSHMI VILAS B	0.000%	100.316%
10325	SKANDINAVISKA E	0.000%	100.316%
10326	COMVITA LTD	0.000%	100.317%
10327	GOOD RESOURCES	0.000%	100.317%
10328	ROS AGRO PLC GD	0.000%	100.317%
10329	ROCKWOOL INTL P	0.000%	100.317%
10330	INOX LEISURE LT	0.000%	100.317%
10331	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	100.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	HEIDELBERGCEMEN	0.000%	100.317%
10333	TOW CO LTD	0.000%	100.318%
10334	CHORUS LTD ADR ADR	0.000%	100.318%
10335	TA ANN HOLDINGS	0.000%	100.318%
10336	NNIT A/S	0.000%	100.318%
10337	HIROSHIMA ELEC	0.000%	100.318%
10338	EZRA HOLDINGS	0.000%	100.318%
10339	BARON DE LEY	0.000%	100.319%
10340	KINKI SHARYO CO	0.000%	100.319%
10341	MAXVALU NISHINI	0.000%	100.319%
10342	UNITED MICROELECTRON SP ADR ADR	0.000%	100.319%
10343	VINA CONCHA Y T	0.000%	100.319%
10344	INFOMEDIA	0.000%	100.319%
10345	SITTOY GROUP HLD	0.000%	100.319%
10346	GRANDVISION BV	0.000%	100.320%
10347	CENTURY PACIFIC	0.000%	100.320%
10348	R.E.A. HOLDINGS	0.000%	100.320%
10349	ENERGY EQUITY C	0.000%	100.320%
10350	BANYAN TREE HOL	0.000%	100.320%
10351	CARR'S GROUP PL	0.000%	100.320%
10352	RATTANINDIA	0.000%	100.321%
10353	CORP BANK	0.000%	100.321%
10354	MACMAHON HOLDIN	0.000%	100.321%
10355	REALDOLMEN	0.000%	100.321%
10356	HONG KONG FERRY	0.000%	100.321%
10357	KINTETSU DPT ST	0.000%	100.321%
10358	TOPPS TILES	0.000%	100.321%
10359	DONGBU SECURITI	0.000%	100.322%
10360	PETRA FOODS LTD	0.000%	100.322%
10361	NORDAX GROUP AB	0.000%	100.322%
10362	DRDGOLD LTD	0.000%	100.322%
10363	PACIFIC ONLINE	0.000%	100.322%
10364	NORWEGIAN PROPE	0.000%	100.322%
10365	DICKSON CONCEPT	0.000%	100.322%
10366	NEW TIMES ENERG	0.000%	100.323%
10367	CHINA RUNDONG A	0.000%	100.323%
10368	GWANGJU SHINSEG	0.000%	100.323%
10369	SANYO HOUSING N	0.000%	100.323%
10370	BOOT(HENRY) & S	0.000%	100.323%
10371	WHIRLPOOL OF IN	0.000%	100.323%
10372	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	100.323%
10373	WAH SEONG	0.000%	100.324%
10374	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.324%
10375	YAC CO LTD	0.000%	100.324%
10376	TBK Co., Ltd.	0.000%	100.324%
10377	MIDLAND REALTY	0.000%	100.324%
10378	DIFFER GRP	0.000%	100.324%
10379	THERMAX LTD	0.000%	100.324%
10380	SHENG YU STEEL	0.000%	100.325%
10381	YUNNAN WATER IN	0.000%	100.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	SEJONG INDUSTRI	0.000%	100.325%
10383	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.325%
10384	BEST BRIDAL INC	0.000%	100.325%
10385	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.325%
10386	CONSTANTIN MEDI	0.000%	100.325%
10387	ORIGIN ELECTRIC	0.000%	100.326%
10388	VOLUTION GROUP	0.000%	100.326%
10389	JBF INDUSTRIES	0.000%	100.326%
10390	TOMEN DEVICES C	0.000%	100.326%
10391	ORBITE TECHNOLO	0.000%	100.326%
10392	ENEA AB	0.000%	100.326%
10393	CHC HEALTHCARE	0.000%	100.326%
10394	WMIH CORP COMMON STOCK USD.00001	0.000%	100.327%
10395	SELCUK ECZA DEP	0.000%	100.327%
10396	SALIM IVOMAS	0.000%	100.327%
10397	AEGIS LOGISTICS	0.000%	100.327%
10398	FAMUR SA	0.000%	100.327%
10399	WIN HANVERKY HO	0.000%	100.327%
10400	Tessi S.A.	0.000%	100.327%
10401	NATIONAL AGRICU	0.000%	100.328%
10402	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	100.328%
10403	TSUI WAH HOLDIN	0.000%	100.328%
10404	KIMOTO CO LTD	0.000%	100.328%
10405	PIPAVAV DEFENCE	0.000%	100.328%
10406	EUROTECH SPA	0.000%	100.328%
10407	GETIN HOLDING S	0.000%	100.328%
10408	WING TAI PROPER	0.000%	100.328%
10409	D.B. CORP LIMIT	0.000%	100.329%
10410	SELVAAG BOLIG A	0.000%	100.329%
10411	VGI GLOBAL MEDI	0.000%	100.329%
10412	HAGOROMO FOODS	0.000%	100.329%
10413	NEW YORK & CO I	0.000%	100.329%
10414	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	100.329%
10415	RXP SERVICES LT	0.000%	100.329%
10416	T4F ENTRETENIMN	0.000%	100.330%
10417	TURK TRKTOR VE	0.000%	100.330%
10418	GROUP LEASE PUB	0.000%	100.330%
10419	K1 VENTURES LTD	0.000%	100.330%
10420	GLAXO SMITHKLIN	0.000%	100.330%
10421	FREQUENCY ELEC	0.000%	100.330%
10422	LOW KENG HUAT(S	0.000%	100.330%
10423	ASIA SATELLITE	0.000%	100.330%
10424	KP TISSUE INC	0.000%	100.331%
10425	PLATINUM GROUP	0.000%	100.331%
10426	TRIVENI TURBINE	0.000%	100.331%
10427	EASTERN MEDIA	0.000%	100.331%
10428	STREET CAPITAL	0.000%	100.331%
10429	HUAJUN HOLDINGS	0.000%	100.331%
10430	HEUNGKUK FIRE&M	0.000%	100.331%
10431	OAO GAZPROM	0.000%	100.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	LEMMINKAINEN OY	0.000%	100.332%
10433	FAR EAST HOLDIN	0.000%	100.332%
10434	SHIDAX CORP	0.000%	100.332%
10435	FLYBE GROUP PLC	0.000%	100.332%
10436	MEDIVIR	0.000%	100.332%
10437	TONGYANG CEMENT	0.000%	100.332%
10438	LINK NET TBK PT	0.000%	100.332%
10439	EQUITY FIN HOLD	0.000%	100.332%
10440	KYOWA ELECTRONI	0.000%	100.333%
10441	NISSEI INDUSTRI	0.000%	100.333%
10442	RIZAL COMML BAN	0.000%	100.333%
10443	NVC LIGHTING HO	0.000%	100.333%
10444	FAGRON	0.000%	100.333%
10445	HOKKAI CAN CO	0.000%	100.333%
10446	GROUP FIVE	0.000%	100.333%
10447	CHEROKEE INC COMMON STOCK USD.02	0.000%	100.333%
10448	ORIENTAL WATCH	0.000%	100.334%
10449	ISE CHEMICAL CO	0.000%	100.334%
10450	TERNA ENERGY SA	0.000%	100.334%
10451	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.334%
10452	TOKYO THEATRES	0.000%	100.334%
10453	COXON PRECISE I	0.000%	100.334%
10454	ATHENS WATER SU	0.000%	100.334%
10455	S.T.CHEMICAL CO	0.000%	100.334%
10456	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	100.335%
10457	FABRYKI MEBLI F	0.000%	100.335%
10458	FUJISASH CO LTD	0.000%	100.335%
10459	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.335%
10460	WARTECK INVEST	0.000%	100.335%
10461	AREALINK CO LTD	0.000%	100.335%
10462	HSIN CHONG CONS	0.000%	100.335%
10463	TAKASHIMA & CO	0.000%	100.335%
10464	CRISIL LTD	0.000%	100.335%
10465	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.336%
10466	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.336%
10467	KIAN JOO CAN FC	0.000%	100.336%
10468	IRC LIMITED	0.000%	100.336%
10469	COIMA RES SPA	0.000%	100.336%
10470	TILT RENEWABLES	0.000%	100.336%
10471	WEE HUR HOLDING	0.000%	100.336%
10472	HOSTELWORLD GRO	0.000%	100.336%
10473	SALEM COMM CORP	0.000%	100.337%
10474	WINBOND ELECTRO	0.000%	100.337%
10475	LSL PROPERTY SE	0.000%	100.337%
10476	DYNAMIC ELECTRO	0.000%	100.337%
10477	RECKON LTD	0.000%	100.337%
10478	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.337%
10479	UTD MALACCA BER	0.000%	100.337%
10480	OCEANA GROUP LT	0.000%	100.337%
10481	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	BILLABONG INTER	0.000%	100.338%
10483	BIO PAPPEL SAB	0.000%	100.338%
10484	NEO-NEON HOLDIN	0.000%	100.338%
10485	AVENG	0.000%	100.338%
10486	CHINA BANKING C	0.000%	100.338%
10487	ERICSSON LM-A S	0.000%	100.338%
10488	MARUYAMA MFG CO	0.000%	100.338%
10489	IPE GROUP LTD	0.000%	100.338%
10490	LOGISTEC CORP C	0.000%	100.338%
10491	MIMAKI ENGINEER	0.000%	100.339%
10492	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.339%
10493	KAM HING INTERN	0.000%	100.339%
10494	TRAKCJA SA	0.000%	100.339%
10495	EQUITAL	0.000%	100.339%
10496	YIP'S CHEMICAL	0.000%	100.339%
10497	CERAGON NETWORK	0.000%	100.339%
10498	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.339%
10499	APN OUTDOOR GRO	0.000%	100.339%
10500	CB INDUSTRIAL P	0.000%	100.340%
10501	PT INTERNATIONAL	0.000%	100.340%
10502	BSQUARE CORP COMMON STOCK	0.000%	100.340%
10503	ALIMAK GROUP AB	0.000%	100.340%
10504	SUPALAI PCL WTS	0.000%	100.340%
10505	EUROZ LTD	0.000%	100.340%
10506	MIYOSHI OIL & F	0.000%	100.340%
10507	AFFINE	0.000%	100.340%
10508	LIBERTY GOLD CO	0.000%	100.340%
10509	NIPPON FILCON C	0.000%	100.340%
10510	PEARL ORIENTAL	0.000%	100.341%
10511	OZFOREX GROUP L	0.000%	100.341%
10512	REDES ENERGETIC	0.000%	100.341%
10513	AYGAZ	0.000%	100.341%
10514	DEPOMED INC COMMON STOCK	0.000%	100.341%
10515	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.341%
10516	PROMOTORA Y OPE	0.000%	100.341%
10517	TOTAL ACCESS CO	0.000%	100.341%
10518	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.341%
10519	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.341%
10520	INTRALOT SA - I	0.000%	100.342%
10521	TORIGOE CO LTD	0.000%	100.342%
10522	ASHFORD INC COMMON STOCK USD.01	0.000%	100.342%
10523	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	100.342%
10524	INTEVAC INC	0.000%	100.342%
10525	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.342%
10526	ANTALIS INTERNA	0.000%	100.342%
10527	CIA DE LOCACAO	0.000%	100.342%
10528	SUGIH ENERGY TB	0.000%	100.342%
10529	W-SCOPE CO	0.000%	100.342%
10530	ROULARTA MEDIA	0.000%	100.342%
10531	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.343%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	MODUSLINK GLOBA	0.000%	100.343%
10533	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.343%
10534	TOWN CENTRE SEC	0.000%	100.343%
10535	SUPREMEX INC	0.000%	100.343%
10536	SKYLINE CORP	0.000%	100.343%
10537	GDI INTERGRATED	0.000%	100.343%
10538	MEDICAL SYSTEM	0.000%	100.343%
10539	INES CORPORATIO	0.000%	100.343%
10540	MOUNTAIN PROVIN	0.000%	100.343%
10541	KOSEI SECURITIE	0.000%	100.343%
10542	OOEDO ONSEN REI	0.000%	100.344%
10543	CROCODILE GARME	0.000%	100.344%
10544	GALLANT VENTURE	0.000%	100.344%
10545	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.344%
10546	GUANGNAN(HLDGS)	0.000%	100.344%
10547	VITRO SA	0.000%	100.344%
10548	STARK TECHNOLOG	0.000%	100.344%
10549	OLYMPIC CORP	0.000%	100.344%
10550	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.344%
10551	SUNWAY CONSTRUC	0.000%	100.344%
10552	CVC BRASIL OP A	0.000%	100.344%
10553	SIERRA METALS I	0.000%	100.344%
10554	A&D CO LTD	0.000%	100.345%
10555	FRAGRANCE GROUP	0.000%	100.345%
10556	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	100.345%
10557	ELEC DE STRASBO	0.000%	100.345%
10558	EASTMAIN RES IN	0.000%	100.345%
10559	BSM TECHNOLOGIE	0.000%	100.345%
10560	LAURA ASHLEY HO	0.000%	100.345%
10561	SUNWAY BHD WTS	0.000%	100.345%
10562	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.345%
10563	ASANTE INC	0.000%	100.345%
10564	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.345%
10565	WORLD HOLDINGS	0.000%	100.345%
10566	SOCAM DEVELOPME	0.000%	100.345%
10567	ASPEN GROUP	0.000%	100.346%
10568	GLORIOUS SUN EN	0.000%	100.346%
10569	HOKKAIDO GAS CO	0.000%	100.346%
10570	DYNASTY FINE WI	0.000%	100.346%
10571	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.346%
10572	CONSTRUCTORA CO	0.000%	100.346%
10573	HANISON CONSTRU	0.000%	100.346%
10574	SAPEC	0.000%	100.346%
10575	MCKAY SECURITIE	0.000%	100.346%
10576	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.346%
10577	ALANDSBANKEN	0.000%	100.346%
10578	NIHON TRIM CO	0.000%	100.346%
10579	ONO SOKKI CO	0.000%	100.346%
10580	AUSWIDE BANK LT	0.000%	100.347%
10581	V1 GROUP LTD	0.000%	100.347%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	AMREP CORP COMMON STOCK USD.1	0.000%	100.347%
10583	PRIME MEDIA GRO	0.000%	100.347%
10584	TSH RESOURCES B	0.000%	100.347%
10585	NAGARJUNA FERTI	0.000%	100.347%
10586	SILVER BASE GRO	0.000%	100.347%
10587	PETRUS RESOURCE	0.000%	100.347%
10588	BOLU CIMENTO SA	0.000%	100.347%
10589	ZEDGE INC CL B COMMON STOCK	0.000%	100.347%
10590	WT MICROELECTRO	0.000%	100.347%
10591	CHINA PROPRTIE	0.000%	100.347%
10592	CHINA LOTSYNERG	0.000%	100.347%
10593	FOUNTAIN SET HL	0.000%	100.347%
10594	BOUSTEAD PROJEC	0.000%	100.348%
10595	ANXIN-CHINA HOL	0.000%	100.348%
10596	TOWER LTD	0.000%	100.348%
10597	K.P.R. MILL	0.000%	100.348%
10598	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.348%
10599	ARCELORMITTAL S	0.000%	100.348%
10600	QAD INC B COMMON STOCK USD.001	0.000%	100.348%
10601	ABTERRA LTD	0.000%	100.348%
10602	PFENEX INC COMMON STOCK USD.001	0.000%	100.348%
10603	MEGASTUDY CO LT	0.000%	100.348%
10604	CHINA RARE EART	0.000%	100.348%
10605	HIPAY GROUP SA	0.000%	100.348%
10606	MIN XIN HLDGS	0.000%	100.348%
10607	ABAN OFFSHORE	0.000%	100.348%
10608	HARIM CO LTD RT	0.000%	100.348%
10609	NICE SPA	0.000%	100.349%
10610	ADDNODE GROUP A	0.000%	100.349%
10611	HITE HOLDINGS C	0.000%	100.349%
10612	BGR ENERGY SYST	0.000%	100.349%
10613	NRJ GROUP	0.000%	100.349%
10614	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.349%
10615	STEEL & TUBE HL	0.000%	100.349%
10616	US AUTO PARTS N	0.000%	100.349%
10617	PALADIN ENERGY	0.000%	100.349%
10618	CHINA POWER INT	0.000%	100.349%
10619	CHINA FIBER OPT	0.000%	100.349%
10620	RADISYS CORP COMMON STOCK	0.000%	100.349%
10621	TELEGRAAF MEDIA	0.000%	100.349%
10622	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.349%
10623	MALAYSIAN RESOU	0.000%	100.349%
10624	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.349%
10625	XERIUM TECHNOLO	0.000%	100.349%
10626	BANK OF KOCHI L	0.000%	100.349%
10627	CEQUENCE ENERGY	0.000%	100.350%
10628	I-CABLE COMMUNI	0.000%	100.350%
10629	TRUBA ALAM MANU	0.000%	100.350%
10630	KONG SUN HLDGS	0.000%	100.350%
10631	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	DELTICOM AG	0.000%	100.350%
10633	ECOSYNTHETIX IN	0.000%	100.350%
10634	BROCKMAN MINING	0.000%	100.350%
10635	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.350%
10636	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.350%
10637	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.350%
10638	BLOOMSBURY PUBL	0.000%	100.350%
10639	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.350%
10640	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.350%
10641	5PAISA CAPITAL	0.000%	100.350%
10642	UMW OIL & GAS C	0.000%	100.350%
10643	LOTTE CONFECT	0.000%	100.350%
10644	PARADISE ENTERT	0.000%	100.350%
10645	FORTRESS PAPER	0.000%	100.350%
10646	SP SETIA BHD GR	0.000%	100.350%
10647	BRILLIANT CIRCL	0.000%	100.350%
10648	YEO HIAP SENG	0.000%	100.350%
10649	QUNXING PAPER H	0.000%	100.351%
10650	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.351%
10651	LUKS GROUP (VH)	0.000%	100.351%
10652	QUMU CORP COMMON STOCK USD.01	0.000%	100.351%
10653	CHINA DAYE NON-	0.000%	100.351%
10654	AEGON NV	0.000%	100.351%
10655	SALMAT LTD	0.000%	100.351%
10656	JINDAL POLY FIL	0.000%	100.351%
10657	BE GROUP AB	0.000%	100.351%
10658	ENERGY ABSOLUTE	0.000%	100.351%
10659	CHINA DYNAMICS	0.000%	100.351%
10660	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.351%
10661	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.351%
10662	JAKARTA INTL HT	0.000%	100.351%
10663	PERPETUAL ENERG	0.000%	100.351%
10664	ARRIUM LTD	0.000%	100.351%
10665	TEEKAY TANKERS	0.000%	100.351%
10666	13 HOLDINGS LTD	0.000%	100.351%
10667	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.351%
10668	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.351%
10669	POLARIS SOFTWARE	0.000%	100.351%
10670	TAKACHIHO KOHEK	0.000%	100.351%
10671	TUNAS RIDEAN	0.000%	100.351%
10672	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.351%
10673	CRUCIALTEC CO L	0.000%	100.351%
10674	DYAX CORPORATIO	0.000%	100.351%
10675	DAN FORM HOLDIN	0.000%	100.351%
10676	CARINDALE PROPE	0.000%	100.351%
10677	SINAR MAS MULTI	0.000%	100.351%
10678	PROSAFE ASA	0.000%	100.351%
10679	YANCHANG PETROL	0.000%	100.352%
10680	WATPAC LIMITED	0.000%	100.352%
10681	ARALEZ PHARMACE	0.000%	100.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	TOWER LTD RTS E	0.000%	100.352%
10683	MAX VENTURES &	0.000%	100.352%
10684	VIDEOCON INDUST	0.000%	100.352%
10685	LYDIAN INTERNAT	0.000%	100.352%
10686	PACIFIC ANDES I	0.000%	100.352%
10687	MINGFA GROUP	0.000%	100.352%
10688	ASSURA PLC RTS	0.000%	100.352%
10689	SOCIETE MANUTAN	0.000%	100.352%
10690	EMPRESAS ICA SA	0.000%	100.352%
10691	ITE TECH INC	0.000%	100.352%
10692	DOGUS OTOMOTIV	0.000%	100.352%
10693	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.352%
10694	SAFEWAY INC	0.000%	100.352%
10695	MCBRIDE PLC B R	0.000%	100.352%
10696	CHINA SOFT POWE	0.000%	100.352%
10697	CROWN CONFECTIO	0.000%	100.352%
10698	S&T DEUTSCHLAND	0.000%	100.352%
10699	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.352%
10700	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.352%
10701	IMPERIAL METALS	0.000%	100.352%
10702	REAL INDUSTRY I	0.000%	100.352%
10703	HEARTLAND BANK	0.000%	100.352%
10704	SWIBER HOLDINGS	0.000%	100.352%
10705	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.352%
10706	MIDLAND IC&I LT	0.000%	100.352%
10707	CARE PROPERTY I	0.000%	100.352%
10708	NOVUS HOLDINGS	0.000%	100.352%
10709	PROBI AB	0.000%	100.352%
10710	TPI TRIUNFO PAR	0.000%	100.352%
10711	D AMICO INTL SH	0.000%	100.352%
10712	SPORTECH PLC	0.000%	100.352%
10713	TALVIVAARA MINI	0.000%	100.352%
10714	NORDIC AMERICAN	0.000%	100.352%
10715	CHENNAI SUPER K	0.000%	100.352%
10716	VISTA GROUP INT	0.000%	100.352%
10717	ASTRO JAPAN PR	0.000%	100.352%
10718	ZENITH CAPITAL	0.000%	100.352%
10719	TA CHEN STAINLE	0.000%	100.352%
10720	SING HOLDINGS L	0.000%	100.352%
10721	NORCROS PLC RTS	0.000%	100.352%
10722	STRAD ENERGY SE	0.000%	100.352%
10723	BERJAYA LAND BH	0.000%	100.352%
10724	CHINA HUIZHAN D	0.000%	100.352%
10725	MANITOK ENERGY	0.000%	100.352%
10726	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.352%
10727	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.352%
10728	ORMAT TECHNOLOG	0.000%	100.352%
10729	RB ENERGY INC	0.000%	100.352%
10730	BANCA MONTE DEI	0.000%	100.352%
10731	ASCENDIS HEALTH	0.000%	100.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	ENERGIX-RENEWAB	0.000%	100.352%
10733	DEVA HLDG	0.000%	100.352%
10734	CIA ENERGETICA	-	100.352%
10735	CHINA LUMENA NE	-	100.352%
10736	EGANAGOLDPFEIL	-	100.352%
10737	ETABLISSEMENTS	-	100.352%
10738	TEN NETWORK HLD	-	100.352%
10739	CTBC FINANCIAL	-	100.352%
10740	ANGLO IRISH BAN	-	100.352%
10741	AFREN PLC COMMO	-	100.352%
10742	HANFENG EVERGRE	-	100.352%
10743	SNS REAAL GROEP	-	100.352%
10744	PEACE MARK HLDG	-	100.352%
10745	PRIME RETIREMEN	-	100.352%
10746	CHINA METAL REC	-	100.352%
10747	QLT INC WTS EXP	-	100.352%
10748	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.352%
10749	BCO ESPIR SANTO	-	100.352%
10750	RHB CAPITAL BHD	-	100.352%
10751	PRIME AET & D H	-	100.352%
10752	QLT INC DOJ/SEC	-	100.352%
10753	TOUCHSTONE EXPL	-	100.352%
10754	MINCO BASE META	-	100.352%
10755	C A DE MEDITERR	-	100.352%
10756	VIRGIN AUSTRALI	-	100.352%
10757	LIGHTSTREAM RES	-	100.352%
10758	INTERCELL AG RI	-	100.352%
10759	RREEF CHINA COM	-	100.352%
10760	BERLIAN LAJU TA	-	100.352%
10761	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.352%
10762	QLT INC CLASS A	-	100.352%
10763	AFRICA ISRAEL I	-	100.352%
10764	PACT GROUP HOLD	-	100.352%
10765	TRANSCOM WORLDW	-	100.352%
10766	SP SETIA BHD GR	-	100.352%
10767	US Wire Order -	-0.000%	100.352%
10768	US dollar - Lon	-0.352%	100.000%