

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

As of June 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	AT+T INC COMMON STOCK USD1.0	0.837%	0.837%
2	BANK OF MONTREAL COMMON STOCK	0.787%	1.624%
3	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.738%	2.361%
4	APPLE INC	0.734%	3.096%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.694%	3.789%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.689%	4.479%
7	TORONTO DOMINION BANK COMMON STOCK	0.610%	5.089%
8	ROYAL BANK OF CANADA COMMON STOCK	0.532%	5.622%
9	SUNCOR ENERGY INC COMMON STOCK	0.511%	6.133%
10	EXXON MOBIL CORP COMMON STOCK	0.402%	6.534%
11	BANK OF AMERICA	0.396%	6.930%
12	PFIZER INC COMMON STOCK USD.05	0.382%	7.312%
13	INTEL CORP COMMON STOCK USD.001	0.356%	7.668%
14	MANULIFE FINANCIAL CORP COMMON STOCK	0.340%	8.008%
15	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.340%	8.348%
16	CHEVRON CORP COMMON STOCK USD.75	0.339%	8.687%
17	MICROSOFT CORP COMMON STOCK USD.00000625	0.329%	9.016%
18	COMCAST CORP CLASS A COMMON STOCK USD.01	0.313%	9.329%
19	CITIGROUP INC COMMON STOCK USD.01	0.306%	9.635%
20	WAL-MART STORES	0.280%	9.915%
21	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.277%	10.193%
22	CISCO SYSTEMS	0.277%	10.469%
23	SAMSUNG ELECTRO	0.268%	10.738%
24	MAGNA INTERNATIONAL INC COMMON STOCK	0.265%	11.002%
25	CANADIAN NATURAL RESOURCES COMMON STOCK	0.253%	11.255%
26	NESTLE SA	0.248%	11.503%
27	NATIONAL BK CDA	0.236%	11.739%
28	TOTAL SA	0.234%	11.973%
29	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.230%	12.203%
30	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.226%	12.429%
31	SUN LIFE FINANCIAL INC COMMON STOCK	0.212%	12.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	PROCTER + GAMBLE CO/THE COMMON STOCK	0.208%	12.848%
33	UNITEDHEALTH GR	0.208%	13.056%
34	ENBRIDGE INC COMMON STOCK	0.205%	13.262%
35	TRANSCANADA CORP COMMON STOCK	0.200%	13.462%
36	AMAZON.COM INC	0.197%	13.659%
37	TECK RESOURCES LTD CLS B COMMON STOCK	0.190%	13.850%
38	ALPHABET INC CL C COMMON STOCK USD.001	0.189%	14.039%
39	DAIMLER AG	0.186%	14.225%
40	ALPHABET INC CL A COMMON STOCK USD.001	0.185%	14.410%
41	FACEBOOK INC A COMMON STOCK USD.000006	0.181%	14.590%
42	GENERAL MOTORS CO COMMON STOCK USD.01	0.177%	14.767%
43	TOYOTA MOTOR CO	0.177%	14.944%
44	CANADIAN NATL RAILWAY CO COMMON STOCK	0.175%	15.119%
45	CHINA CONST BK	0.174%	15.293%
46	WALT DISNEY(HLD	0.170%	15.463%
47	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.170%	15.633%
48	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.158%	15.791%
49	CVS HEALTH CORP COMMON STOCK USD.01	0.156%	15.947%
50	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.151%	16.097%
51	MERCK + CO. INC. COMMON STOCK USD.5	0.149%	16.247%
52	FORD MOTOR CO COMMON STOCK USD.01	0.148%	16.395%
53	BCE INC COMMON STOCK	0.145%	16.540%
54	BHP BILLITON LT	0.143%	16.683%
55	CANADA HOUSING	0.143%	16.825%
56	ALLERGAN PLC	0.141%	16.966%
57	QUALCOMM INC COMMON STOCK USD.0001	0.140%	17.106%
58	TIME WARNER INC COMMON STOCK USD.01	0.139%	17.245%
59	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.139%	17.384%
60	MORGAN STANLEY COMMON STOCK USD.01	0.138%	17.522%
61	ORACLE CORP COMMON STOCK USD.01	0.133%	17.655%
62	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.132%	17.787%
63	ROYAL DUTCH SHELL SPON ADR A ADR	0.131%	17.918%
64	US BANCORP COMMON STOCK USD.01	0.131%	18.049%
65	KINROSS GOLD CORP COMMON STOCK	0.128%	18.177%
66	BASF SE	0.127%	18.304%
67	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.127%	18.431%
68	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.127%	18.558%
69	WASTE CONNECTIONS INC COMMON STOCK	0.127%	18.685%
70	TRAVELERS COS	0.127%	18.812%
71	FEDEX CORPORATI	0.126%	18.938%
72	UNION PACIFIC CORP COMMON STOCK USD2.5	0.126%	19.065%
73	BNP PARIBAS SA	0.124%	19.189%
74	MEDTRONIC PLC	0.124%	19.313%
75	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.122%	19.435%
76	SIMON PROPERTY GROUP INC REIT USD.0001	0.121%	19.556%
77	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.121%	19.677%
78	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.120%	19.797%
79	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.118%	19.916%
80	UK(GOVT OF) 4.2	0.118%	20.034%
81	COCA-COLA CO	0.115%	20.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	NOVARTIS AG	0.114%	20.263%
83	ANTHEM INC COMMON STOCK USD.01	0.114%	20.377%
84	US TREASURY N/B 05/25 2.125	0.114%	20.490%
85	ORACLE CORP SR UNSECURED 09/21 1.9	0.113%	20.604%
86	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.112%	20.716%
87	AGNICO EAGLE MINES LTD COMMON STOCK	0.110%	20.826%
88	ROYAL DUTCH SHE	0.109%	20.935%
89	DELTA AIRLINES	0.108%	21.043%
90	FAIRFAX FINANCI	0.108%	21.151%
91	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.108%	21.258%
92	ACE LTD	0.107%	21.365%
93	NETWORK RAIL IN	0.107%	21.472%
94	BANCO SANTANDER	0.106%	21.579%
95	ABBOTT LABORATORIES COMMON STOCK	0.106%	21.685%
96	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.106%	21.791%
97	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.106%	21.897%
98	INDUSTRIAL & CO	0.105%	22.002%
99	HONDA MOTOR CO	0.104%	22.106%
100	CSX CORP	0.102%	22.208%
101	PNC BANK	0.101%	22.309%
102	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.101%	22.409%
103	AMGEN INC COMMON STOCK USD.0001	0.100%	22.509%
104	AGRIUM INC COMMON STOCK NPV	0.099%	22.608%
105	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.098%	22.706%
106	SIEMENS AG	0.098%	22.805%
107	LUNDIN MINING C	0.098%	22.903%
108	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.098%	23.001%
109	SCHLUMBERGER LTD COMMON STOCK USD.01	0.097%	23.098%
110	INDUSTRIAL ALLI	0.096%	23.194%
111	FORTIS INC COMMON STOCK	0.096%	23.290%
112	DEUTSCHE TELEKO	0.096%	23.385%
113	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.095%	23.481%
114	SWEDEN GOVERNME	0.095%	23.576%
115	AUST & NZ BANK	0.095%	23.671%
116	HOME DEPOT INC COMMON STOCK USD.05	0.095%	23.766%
117	VODAFONE GROUP	0.095%	23.860%
118	UNIBAIL-RODAMCO	0.094%	23.955%
119	FRENCH REP GOVT	0.094%	24.049%
120	SINGAPORE GOVER	0.094%	24.143%
121	ROYAL DUTCH SH-	0.094%	24.236%
122	CONOCOPHILLIPS COMMON STOCK USD.01	0.094%	24.330%
123	GOLDCORP INC COMMON STOCK	0.093%	24.422%
124	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.092%	24.515%
125	VALERO ENERGY C	0.092%	24.606%
126	MICRON TECHNOLO	0.092%	24.698%
127	BARRICK GOLD CORP COMMON STOCK	0.091%	24.789%
128	LANDWIRT RENTEN	0.091%	24.880%
129	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.090%	24.971%
130	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.090%	25.061%
131	VOLKSWAGEN AG	0.090%	25.150%

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132	HITACHI	0.090%	25.240%
133	CAPITAL ONE FIN	0.089%	25.329%
134	ABB LTD	0.089%	25.418%
135	BAYERISCHE MOTO	0.088%	25.506%
136	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.087%	25.593%
137	SHAW COMMUNICATIONS INC B COMMON STOCK	0.085%	25.678%
138	PEPSICO INC COMMON STOCK USD.017	0.085%	25.763%
139	CANADIAN TIRE C	0.085%	25.848%
140	NORFOLK STHN CO	0.082%	25.931%
141	SANOFI-AVENTIS	0.081%	26.012%
142	EQUINIX INC REIT USD.001	0.081%	26.092%
143	WEST FRASER TIM	0.080%	26.173%
144	METLIFE INC COMMON STOCK USD.01	0.080%	26.253%
145	DANAHER CORP COMMON STOCK USD.01	0.080%	26.333%
146	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.079%	26.412%
147	KFW 1.375% 01FE	0.079%	26.491%
148	CATERPILLAR INC COMMON STOCK USD1.0	0.078%	26.569%
149	LANDESKREDITBAN	0.078%	26.647%
150	TENCENT HLDGS L	0.078%	26.725%
151	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.077%	26.803%
152	ORANGE SA	0.077%	26.880%
153	BLACKROCK INC COMMON STOCK USD.01	0.076%	26.956%
154	RIO TINTO PLC SPON ADR ADR	0.076%	27.033%
155	BP PLC	0.076%	27.109%
156	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.076%	27.185%
157	MARATHON PETROLEUM CORP COMMON STOCK	0.076%	27.260%
158	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.075%	27.335%
159	SINGAPORE GOVT	0.075%	27.410%
160	ALTRIA GROUP INC COMMON STOCK USD.333	0.075%	27.484%
161	PROLOGIS INC REIT USD.01	0.074%	27.559%
162	GLENORE XSTRA	0.074%	27.633%
163	PUBLIC STORAGE	0.074%	27.707%
164	TELUS CORPORATI	0.074%	27.781%
165	CENOVUS ENERGY INC COMMON STOCK	0.074%	27.854%
166	APPLE INC SR UNSECURED 02/21 2.25	0.073%	27.928%
167	ROCHE HOLDING A	0.073%	28.001%
168	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.073%	28.075%
169	NATL AUSTRALIA	0.073%	28.148%
170	WESTPAC BANK CO	0.073%	28.221%
171	NISSAN MOTOR CO	0.073%	28.294%
172	IBERDROLA SA	0.073%	28.366%
173	KOMMUNINVEST I	0.072%	28.439%
174	VERESEN INC.	0.072%	28.511%
175	CAD - London	0.072%	28.583%
176	FINNING INTL LT	0.072%	28.655%
177	NESTLE FINANCE	0.072%	28.727%
178	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.071%	28.798%
179	AFLAC INC COMMON STOCK USD.1	0.071%	28.869%
180	KOMMUNINVEST I	0.071%	28.940%
181	EMPIRE CO LTD N	0.070%	29.010%

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182	SWEDISH EXP CRE	0.070%	29.080%
183	ENCANA CORP COMMON STOCK	0.070%	29.150%
184	HON HAI PRECISI	0.070%	29.219%
185	WESTPAC BKG COR	0.069%	29.288%
186	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.069%	29.357%
187	TOURMALINE OIL	0.069%	29.425%
188	CK HUTCHINSON H	0.068%	29.494%
189	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.068%	29.562%
190	FIRST QUANTUM M	0.068%	29.631%
191	KINDER MORGAN INC COMMON STOCK USD.01	0.068%	29.699%
192	NVIDIA CORP	0.068%	29.767%
193	AETNA INC COMMON STOCK USD.01	0.068%	29.835%
194	SOC GENERALE	0.068%	29.903%
195	DEUTSCHE BAHN F	0.068%	29.970%
196	NEWBELCO SA/NV	0.067%	30.037%
197	BEST BUY CO INC	0.067%	30.105%
198	SOUTHWEST AIRLI	0.067%	30.171%
199	CHEVRON CORP SR UNSECURED 06/23 3.191	0.067%	30.238%
200	CORNING INC COMMON STOCK USD.5	0.066%	30.304%
201	WELLTOWER INC REIT USD1.0	0.066%	30.371%
202	B2GOLD CORP COM	0.066%	30.437%
203	MCDONALD S CORP COMMON STOCK USD.01	0.066%	30.503%
204	NOVARTIS AG SPONSORED ADR ADR	0.066%	30.569%
205	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.065%	30.634%
206	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.065%	30.699%
207	CRESCENT POINT ENERGY CORP COMMON STOCK	0.065%	30.764%
208	ALLSTATE CORP COMMON STOCK USD.01	0.065%	30.829%
209	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.064%	30.893%
210	BAYER AG	0.064%	30.957%
211	PHILLIPS 66 COMMON STOCK	0.064%	31.021%
212	MCKESSON CORP.	0.064%	31.086%
213	SUMITOMO MITSUI	0.064%	31.150%
214	EATON CORP PLC	0.064%	31.214%
215	AVALONBAY COMMUNITIES INC REIT USD.01	0.064%	31.277%
216	BCO BILBAO VIZC	0.064%	31.341%
217	ZURICH FIN SVS	0.064%	31.405%
218	ROYAL BK OF CAN	0.064%	31.469%
219	3M CO COMMON STOCK USD.01	0.064%	31.532%
220	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.064%	31.596%
221	MICHELIN(CGDE)	0.064%	31.659%
222	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.063%	31.723%
223	PAN AMERICAN SILVER CORP COMMON STOCK	0.063%	31.786%
224	CAMECO CORP COMMON STOCK	0.063%	31.849%
225	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.063%	31.912%
226	BROADCOM LTD	0.063%	31.975%
227	MITSUBISHI UFJ	0.063%	32.038%
228	CHINA NATIONAL	0.063%	32.101%
229	CAE INC COMMON STOCK	0.063%	32.164%
230	BANK OF CHINA L	0.062%	32.226%
231	THOMSON REUTERS CORP COMMON STOCK	0.062%	32.288%

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232	CIGNA CORP	0.062%	32.350%
233	LINAMAR CORP	0.062%	32.412%
234	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.062%	32.474%
235	SNC-LAVALIN GRO	0.062%	32.535%
236	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.061%	32.597%
237	MICROSOFT CORP	0.061%	32.658%
238	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.061%	32.719%
239	MERCK & CO INC	0.061%	32.780%
240	AIA GROUP LTD	0.061%	32.841%
241	ASSIC GENERALI	0.061%	32.902%
242	EBAY INC	0.061%	32.963%
243	WESTERN DIGITAL	0.061%	33.023%
244	BB+T CORP COMMON STOCK USD5.0	0.060%	33.084%
245	ABBVIE INC COMMON STOCK USD.01	0.060%	33.144%
246	VENTAS INC-REIT	0.060%	33.205%
247	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.060%	33.265%
248	ARC RESOURCES L	0.060%	33.324%
249	TEXAS INSTRUMEN	0.060%	33.384%
250	GEORGE WESTON L	0.059%	33.444%
251	MASTERCARD INC A COMMON STOCK USD.0001	0.059%	33.503%
252	ENGIE	0.059%	33.562%
253	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.059%	33.621%
254	BOEING CO/THE COMMON STOCK USD5.0	0.059%	33.680%
255	WSP GLOBAL INC	0.059%	33.739%
256	WHITECAP RESOUR	0.059%	33.797%
257	GILDAN ACTIVEWEAR INC COMMON STOCK	0.059%	33.856%
258	EQUITY RESIDENT	0.058%	33.914%
259	ALLIANZ AG	0.058%	33.972%
260	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.058%	34.030%
261	LLOYDS BANKING	0.058%	34.088%
262	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.058%	34.146%
263	NOVARTIS CAP CO	0.057%	34.203%
264	CENTURYLINK INC COMMON STOCK USD1.0	0.057%	34.261%
265	EXPORT DEVELOPM	0.057%	34.318%
266	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.057%	34.375%
267	CHEVRON CORP 2.	0.057%	34.433%
268	IBM CORP SR UNSECURED 01/22 2.5	0.057%	34.490%
269	TESORO CORP	0.057%	34.547%
270	PACCAR INC	0.057%	34.604%
271	UPM-KYMMENE OYJ	0.057%	34.662%
272	IAMGOLD CORP COMMON STOCK	0.057%	34.719%
273	MOLSONCOORS-B-U	0.057%	34.776%
274	WOODSIDE PETROL	0.057%	34.833%
275	JOHNSON CONTROL	0.057%	34.889%
276	PING AN INSURAN	0.056%	34.946%
277	ENBRIDGE	0.056%	35.002%
278	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.056%	35.059%
279	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.056%	35.115%
280	ALIMENTATION CO	0.056%	35.171%
281	ENERPLUS CORP COMMON STOCK	0.056%	35.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	LOBLAW COS LTD	0.056%	35.282%
283	STATE STREET CORP COMMON STOCK USD1.0	0.055%	35.337%
284	CHINA MOBILE LT	0.055%	35.392%
285	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.055%	35.447%
286	ASTRAZENECA PLC SPONS ADR ADR	0.055%	35.502%
287	CMNWLTH BK OF A	0.055%	35.557%
288	TFI INTERNATION	0.055%	35.612%
289	DISCOVER FINL S	0.055%	35.666%
290	BLACKBERRY LTD COMMON STOCK	0.055%	35.721%
291	CCL INDS INC CL	0.055%	35.776%
292	SNCF RESEAU 3.1	0.054%	35.830%
293	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.054%	35.884%
294	IMPERIAL OIL LTD COMMON STOCK	0.054%	35.937%
295	CANADIAN WESTER	0.054%	35.991%
296	SONY CORP	0.054%	36.045%
297	ENI S.P.A.	0.053%	36.098%
298	NATL AUSTRALIA	0.053%	36.151%
299	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.053%	36.205%
300	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.053%	36.258%
301	COTT CORP	0.053%	36.311%
302	TAIWAN SEMI-ADR	0.053%	36.363%
303	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.053%	36.416%
304	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.052%	36.468%
305	AMERICAN TOWER CORP REIT USD.01	0.052%	36.520%
306	CELGENE CORP	0.052%	36.572%
307	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.051%	36.624%
308	MIZUHO FINANCIA	0.051%	36.675%
309	AXA	0.051%	36.726%
310	WESTJET AIRLINE	0.051%	36.778%
311	METHANEX CORP COMMON STOCK	0.051%	36.829%
312	WHIRLPOOL CORP	0.051%	36.880%
313	DAVITA INC COMMON STOCK USD.001	0.051%	36.931%
314	CHEVRON CORP SR UNSECURED 03/20 1.961	0.051%	36.982%
315	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.051%	37.033%
316	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.051%	37.083%
317	HARTFORD FINANC	0.050%	37.134%
318	MGM MIRAGE INC	0.050%	37.184%
319	T MOBILE US INC COMMON STOCK USD.0001	0.050%	37.234%
320	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.050%	37.284%
321	TE CONNECTIVITY	0.050%	37.334%
322	COSTCO WHOLESALE	0.050%	37.384%
323	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.049%	37.433%
324	ALTAGAS LTD	0.049%	37.483%
325	KONINKLIJKE AHO	0.049%	37.532%
326	MICROSOFT CORP SR UNSECURED 11/20 2	0.049%	37.581%
327	LVMH MOET HENNE	0.049%	37.631%
328	TOYOTA MOTOR CO	0.049%	37.680%
329	CME GROUP INC COMMON STOCK USD.01	0.049%	37.729%
330	FIAT CHRYSLER A	0.049%	37.778%
331	ALAMOS GOLD INC CLASS A COMMON STOCK	0.049%	37.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	DIGITAL REALTY	0.049%	37.875%
333	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.049%	37.924%
334	TMX GROUP LTD	0.049%	37.972%
335	ING GROEP NV	0.048%	38.021%
336	BOSTON PROPERTIES INC REIT USD.01	0.048%	38.069%
337	ALLIANZ SE SPON ADR ADR	0.048%	38.117%
338	AKZO NOBEL NV	0.048%	38.165%
339	CARNIVAL CORP COMMON STOCK USD.01	0.048%	38.213%
340	MITSUBISHI CHEM	0.048%	38.260%
341	NORDEA AB	0.048%	38.308%
342	DIAGEO PLC ADR	0.047%	38.355%
343	CGI GROUP INC CLASS A COMMON STOCK	0.047%	38.403%
344	SUNTRUST BANKS	0.047%	38.450%
345	SOFTBANK CORP	0.047%	38.497%
346	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.047%	38.544%
347	NIKE INC CL B COMMON STOCK USD1.0	0.047%	38.591%
348	OCEANAGOLD CORP	0.047%	38.637%
349	FIFTH THIRD BAN	0.047%	38.684%
350	HYNIX SEMICONDU	0.047%	38.731%
351	INTACT FINANCIA	0.047%	38.777%
352	ELEMENT FINANCI	0.047%	38.824%
353	MAPLE LEAF FOOD	0.046%	38.870%
354	ROLLS-ROYCE GRO	0.046%	38.916%
355	RIO TINTO	0.046%	38.963%
356	APPLE INC SR UNSECURED 05/23 2.4	0.046%	39.009%
357	CRH	0.046%	39.055%
358	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.046%	39.101%
359	GILEAD SCIENCES	0.046%	39.147%
360	TYSON FOODS INC	0.046%	39.192%
361	RIOCAN REAL EST	0.046%	39.238%
362	PEUGEOT SA	0.046%	39.283%
363	FMS WERTMANAGEM	0.046%	39.329%
364	VIACOM INC CLASS B COMMON STOCK USD.001	0.045%	39.374%
365	COMPAGNIE DE SA	0.045%	39.420%
366	LINK R/EST INVE	0.045%	39.465%
367	DOLLARAMA INC	0.045%	39.510%
368	TRANSALTA CORP COMMON STOCK	0.045%	39.555%
369	UBS GROUP	0.045%	39.600%
370	LAURENTIAN BANK	0.045%	39.645%
371	CHINA EVERGRAND	0.045%	39.690%
372	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.045%	39.735%
373	HUSKY ENERGY IN	0.045%	39.780%
374	QUEST DIAGNOSTI	0.045%	39.824%
375	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.045%	39.869%
376	ITAU UNIBANCO S	0.045%	39.913%
377	GEN DYNAMICS CO	0.045%	39.958%
378	KINGDOM BELGIUM	0.045%	40.002%
379	TAHOE RESOURCES INC COMMON STOCK	0.044%	40.047%
380	CONSTELLATION S	0.044%	40.091%
381	RWE AG (NEU)	0.044%	40.135%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	ESSEX PROP TRUS	0.044%	40.180%
383	SINGAPORE GOVT	0.044%	40.224%
384	INTL BUSINESS M	0.044%	40.268%
385	NUCOR CORP	0.044%	40.312%
386	IBM CORP SR UNSECURED 02/21 2.25	0.044%	40.355%
387	E.ON SE	0.044%	40.399%
388	CIE FINANCIERE	0.044%	40.443%
389	WHOLE FOODS MAR	0.044%	40.486%
390	EASTMAN CHEMICA	0.043%	40.530%
391	GREAT WEST LIFE	0.043%	40.573%
392	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.043%	40.617%
393	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.043%	40.660%
394	KEYERA CORP	0.043%	40.703%
395	AIR CANADA	0.043%	40.746%
396	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.043%	40.789%
397	TARGET CORPORAT	0.043%	40.833%
398	STARBUCKS CORP	0.043%	40.876%
399	SCOTTISH AND SO	0.043%	40.918%
400	APPLE INC SR UNSECURED 02/22 2.5	0.043%	40.961%
401	RAYTHEON COMPANY COMMON STOCK USD.01	0.043%	41.004%
402	GOODYEAR TIRE &	0.043%	41.046%
403	H&R REIT UNITS	0.043%	41.089%
404	JX HOLDINGS INC	0.042%	41.131%
405	SCENTRE GROUP	0.042%	41.174%
406	ORIX CORP	0.042%	41.216%
407	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.042%	41.258%
408	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.042%	41.301%
409	ONTARIO(PROV OF	0.042%	41.343%
410	BHP BILLITON PL	0.042%	41.385%
411	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.042%	41.427%
412	AMAYA INC COMMON STOCK	0.042%	41.469%
413	VOLVO AB	0.042%	41.511%
414	ASAHI KASEI COR	0.042%	41.552%
415	VORNADO REALTY TRUST REIT USD.04	0.042%	41.594%
416	YAMANA GOLD INC COMMON STOCK	0.042%	41.636%
417	ARCHER DANIELS	0.042%	41.678%
418	PROV OF SASK CA	0.042%	41.719%
419	CHINA MOBILE	0.042%	41.761%
420	ROCKWELL COLLIN	0.042%	41.803%
421	NOVO-NORDISK AS	0.042%	41.844%
422	SCHWAB(Charles)	0.042%	41.886%
423	CI FINANCIAL CO	0.041%	41.927%
424	PANASONIC CORP	0.041%	41.969%
425	ANALOG DEVICES INC COMMON STOCK USD.167	0.041%	42.010%
426	CELESTICA INC COMMON STOCK NPV	0.041%	42.051%
427	LEAR CORP	0.041%	42.092%
428	AGENCE FRANCAIS	0.041%	42.133%
429	TAIWAN SEMICOND	0.041%	42.174%
430	ONTARIO(PROV OF	0.040%	42.214%
431	DETOUR GOLD COR	0.040%	42.255%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	VINCI SA	0.040%	42.295%
433	LAFARGEHOLCIM L	0.040%	42.335%
434	LAM RESEARCH CORP COMMON STOCK USD.001	0.040%	42.375%
435	SOLVAY	0.040%	42.415%
436	VALE RIO DOCE(C	0.040%	42.455%
437	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.040%	42.494%
438	EUROPEAN INVEST	0.040%	42.534%
439	M + T BANK CORP COMMON STOCK USD.5	0.040%	42.574%
440	STATOIL ASA	0.040%	42.613%
441	DEUTSCHE BANK A	0.039%	42.653%
442	EUROPEAN INVEST	0.039%	42.692%
443	MITSUBISHI UFJ FINL SPON ADR ADR	0.039%	42.731%
444	STANTEC INC COMMON STOCK	0.039%	42.770%
445	DOLLAR TREE INC	0.039%	42.809%
446	HCP INC.	0.039%	42.848%
447	ACCENTURE PLC A	0.039%	42.887%
448	MACQUARIE GP LT	0.039%	42.926%
449	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.039%	42.964%
450	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.039%	43.003%
451	CA INC COMMON STOCK USD.1	0.039%	43.042%
452	PROGRESSIVE CORP COMMON STOCK USD1.0	0.039%	43.080%
453	INTL BANK FOR R	0.038%	43.119%
454	RESTAURANT BRANDS INTERN COMMON STOCK	0.038%	43.157%
455	SAPUTO GROUP IN	0.038%	43.195%
456	SWEDISH GOVT 3.	0.038%	43.234%
457	UTD PARCEL SERV	0.038%	43.272%
458	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.038%	43.310%
459	BIOGEN IDEC INC	0.038%	43.348%
460	OPEN TEXT CORPO	0.038%	43.386%
461	BARCLAYS ADR-EA	0.038%	43.424%
462	CONTINENTAL AG	0.038%	43.462%
463	HYUNDAI MOTOR C	0.038%	43.500%
464	ELDORADO GOLD CORP COMMON STOCK	0.038%	43.538%
465	PAYPAL HOLDINGS INC COMMON STOCK	0.038%	43.576%
466	RENAULT	0.038%	43.614%
467	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.038%	43.652%
468	ALGONQUIN POWER	0.038%	43.689%
469	COGECO COMMUNIC	0.038%	43.727%
470	MYLAN INC/PA	0.038%	43.765%
471	BRIDGESTONE COR	0.038%	43.802%
472	DBS GROUP HLDGS	0.037%	43.840%
473	ZIMMER HLDGS IN	0.037%	43.877%
474	LOCKHEED MARTIN	0.037%	43.914%
475	BK NEDERLANDSE	0.037%	43.951%
476	NEW GOLD INC COMMON STOCK	0.037%	43.988%
477	CENTENE CORP COMMON STOCK USD.001	0.037%	44.025%
478	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.037%	44.062%
479	AGENCE FRANC DE	0.037%	44.099%
480	INVESCO LTD COMMON STOCK USD.2	0.037%	44.136%
481	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.037%	44.173%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	UNICREDIT SPA	0.037%	44.209%
483	GENWORTH MI CAN	0.037%	44.246%
484	PFIZER INC	0.036%	44.282%
485	DSV A/S	0.036%	44.319%
486	REALTY INCOME C	0.036%	44.355%
487	WILLIAMS COS IN	0.036%	44.391%
488	PEYTO EXPLORATI	0.036%	44.428%
489	BP PLC SPONS ADR ADR	0.036%	44.464%
490	MITSUBISHI HVY	0.036%	44.500%
491	METRO INC	0.036%	44.536%
492	MID AMERICA APARTMENT COMM REIT USD.01	0.036%	44.572%
493	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.036%	44.608%
494	INGERSOLL-RAND	0.036%	44.644%
495	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.036%	44.680%
496	ELI LILLY + CO COMMON STOCK	0.036%	44.715%
497	MITSUBISHI CORP	0.036%	44.751%
498	TELEFONICA SA	0.036%	44.787%
499	HUMANA INC	0.036%	44.822%
500	NEXTERA ENERGY INC COMMON STOCK USD.01	0.035%	44.858%
501	CANADIAN APARTM	0.035%	44.893%
502	INTESA SANPAOLO	0.035%	44.928%
503	LINDE AG	0.035%	44.964%
504	HOST HOTELS &	0.035%	44.999%
505	GLAXOSMITHKLINE PLC SPON ADR ADR	0.035%	45.034%
506	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.035%	45.069%
507	BUNGE LTD COMMON STOCK USD.01	0.035%	45.104%
508	NEWMONT MINING CORP COMMON STOCK USD1.6	0.035%	45.139%
509	XPO LOGISTICS INC COMMON STOCK USD.001	0.035%	45.174%
510	STANDARD BANK G	0.035%	45.209%
511	REPUBLIC SERVIC	0.035%	45.244%
512	HOUSING DEVEL F	0.035%	45.279%
513	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.035%	45.313%
514	PRUDENTIAL ADR	0.035%	45.348%
515	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.035%	45.383%
516	MACDONALD DETTW	0.035%	45.417%
517	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.035%	45.452%
518	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.034%	45.486%
519	WILLIS TOWERS W	0.034%	45.521%
520	DR HORTON INC COMMON STOCK USD.01	0.034%	45.555%
521	SWEDEN GOVERNME	0.034%	45.589%
522	SIKA FINANZ AG	0.034%	45.623%
523	WOLTERS KLUWERS	0.034%	45.657%
524	LANDESKREDITBAN	0.034%	45.691%
525	CANADIAN (GOVT	0.034%	45.725%
526	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.034%	45.759%
527	NORWEGIAN CRUIS	0.034%	45.793%
528	GEELY AUTOMOBIL	0.034%	45.827%
529	ALLY FINANCIAL INC COMMON STOCK USD.1	0.034%	45.861%
530	UNILEVER NV	0.034%	45.895%
531	IGM FINANCIAL I	0.034%	45.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	LEGAL & GENERAL	0.034%	45.963%
533	TOROMONT INDS L	0.034%	45.997%
534	TEXTRON INC COMMON STOCK USD.125	0.034%	46.030%
535	TRANSCONTINENTA	0.034%	46.064%
536	3I GROUP PLC	0.034%	46.098%
537	FNF GROUP TRACKING STK USD.0001	0.034%	46.131%
538	FUJITSU	0.034%	46.165%
539	SHIN-ETSU CHEM	0.034%	46.199%
540	MUNCHENER RUCKV	0.034%	46.232%
541	DOVER CORP	0.034%	46.266%
542	MITSUBISHI ELEC	0.034%	46.299%
543	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.033%	46.333%
544	KIRKLAND LAKE G	0.033%	46.366%
545	KEYCORP	0.033%	46.399%
546	ENERFLEX LTD	0.033%	46.433%
547	INTER PIPELINE	0.033%	46.466%
548	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.033%	46.499%
549	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.033%	46.532%
550	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.033%	46.565%
551	BK OF NOVA SCOT	0.033%	46.598%
552	LG Electronics	0.033%	46.631%
553	EUROPEAN INVEST	0.033%	46.664%
554	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.033%	46.697%
555	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.033%	46.729%
556	FREEPORT-MCMORA	0.033%	46.762%
557	HUNTINGTON BANC	0.033%	46.795%
558	NETEASE INC ADR ADR USD.0001	0.032%	46.827%
559	MTN GROUP LTD	0.032%	46.860%
560	LOWE'S COS INC	0.032%	46.892%
561	STORA ENSO OYJ	0.032%	46.924%
562	PROCTER & GAMBL	0.032%	46.957%
563	TOTAL CAPITAL I	0.032%	46.989%
564	SWISS RE AG	0.032%	47.022%
565	UNIVERSAL HLTH	0.032%	47.054%
566	APPLIED MATERIALS INC COMMON STOCK USD.01	0.032%	47.086%
567	GGP INC REIT USD.01	0.032%	47.118%
568	AGEAS	0.032%	47.150%
569	CANON INC	0.032%	47.183%
570	HUBBAY MINERALS INC COMMON STOCK NPV	0.032%	47.215%
571	SASOL	0.032%	47.247%
572	EMERA INC.	0.032%	47.279%
573	ING GROEP NV	0.032%	47.311%
574	RELIANCE INDS	0.032%	47.343%
575	Banco Sabadell	0.032%	47.375%
576	VIVENDI SA	0.032%	47.407%
577	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.032%	47.439%
578	GAP INC	0.032%	47.471%
579	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.032%	47.502%
580	GIBSON ENERGY I	0.032%	47.534%
581	CNOOC LTD	0.032%	47.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.032%	47.597%
583	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.032%	47.629%
584	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.032%	47.661%
585	NORTHERN TRUST	0.032%	47.692%
586	WESTROCK CO COMMON STOCK	0.032%	47.724%
587	LG DISPLAY CO	0.032%	47.756%
588	TOKIO MARINE HL	0.031%	47.787%
589	STANDARD CHARTE	0.031%	47.819%
590	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.031%	47.850%
591	MAZDA MOTOR COR	0.031%	47.881%
592	CARREFOUR SA	0.031%	47.913%
593	PERSIMMON PLC	0.031%	47.944%
594	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.031%	47.975%
595	WESTFIELD CORP	0.031%	48.006%
596	AIR LIQUIDE(L')	0.031%	48.037%
597	PHILIPS ELECTRO	0.031%	48.068%
598	TOREX GOLD RESO	0.031%	48.099%
599	ATOS ORIGIN SA	0.031%	48.130%
600	COUNTRY GARDEN	0.031%	48.161%
601	KDDI CORP	0.031%	48.192%
602	ARCONIC INC COMMON STOCK	0.031%	48.223%
603	BLUESCOPE STEEL	0.031%	48.254%
604	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.031%	48.285%
605	DOMINION DIAMOND CORP COMMON STOCK	0.031%	48.315%
606	MERCK + CO INC SR UNSECURED 02/22 2.35	0.031%	48.346%
607	BRITISH AMERICAN TOB SP ADR ADR	0.031%	48.377%
608	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.031%	48.408%
609	SHELL INTL.FIN.	0.031%	48.439%
610	SHELL INTL.FIN.	0.031%	48.469%
611	SCHNEIDER SA	0.031%	48.500%
612	ROYAL BANK OF C	0.031%	48.531%
613	CHINA PETROLEUM	0.031%	48.561%
614	DEUTSCHE LUFTHA	0.031%	48.592%
615	WM MORRISON SUP	0.031%	48.623%
616	COTY INC CL A COMMON STOCK USD.01	0.030%	48.653%
617	CANFOR CORPORAT	0.030%	48.683%
618	ARAMARK COMMON STOCK USD.01	0.030%	48.714%
619	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.030%	48.744%
620	DEERE + CO COMMON STOCK USD1.0	0.030%	48.775%
621	VODAFONE GROUP PLC SP ADR ADR	0.030%	48.805%
622	KOMMUNALBANKEN	0.030%	48.835%
623	NEDERLANDSE WAT	0.030%	48.866%
624	DAI-ICHI LIFE	0.030%	48.896%
625	FRENCH REPUBLIC	0.030%	48.926%
626	IVANHOE MINES L	0.030%	48.956%
627	KOHL'S CORPORATI	0.030%	48.986%
628	GENUINE PARTS C	0.030%	49.016%
629	OVERSEA-CHINESE	0.030%	49.046%
630	SEVEN GENERATIO	0.030%	49.076%
631	BANK OF MONTREA	0.030%	49.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.030%	49.136%
633	AGENCE FRANCAIS	0.030%	49.166%
634	US dollar - Lon	0.030%	49.196%
635	ARKEMA	0.030%	49.226%
636	JM SMUCKER CO/THE COMMON STOCK	0.030%	49.256%
637	HSBC HOLDINGS P	0.030%	49.286%
638	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.030%	49.315%
639	BOLIDEN AB	0.030%	49.345%
640	REPSOL SA	0.030%	49.375%
641	CREDIT SUISSE G	0.030%	49.404%
642	ALBEMARLE CORP	0.030%	49.434%
643	AEON CO., LTD	0.030%	49.463%
644	BOMBARDIER INC	0.030%	49.493%
645	COOPERATIEVE RA	0.029%	49.522%
646	SVENSKA HANDELS	0.029%	49.552%
647	AMETEK INC COMMON STOCK USD.01	0.029%	49.581%
648	TESCO PLC	0.029%	49.611%
649	FINLAND GOVT IN	0.029%	49.640%
650	UTD THERAPEUTIC	0.029%	49.669%
651	FLEXTRONICS INT	0.029%	49.698%
652	ENEL S.p.A.	0.029%	49.728%
653	BAXTER INTL INC	0.029%	49.757%
654	HUNTSMAN CORP COMMON STOCK USD.01	0.029%	49.786%
655	SUPERIOR PLUS C	0.029%	49.815%
656	Cineplex Inc.	0.029%	49.844%
657	OWENS CORNING COMMON STOCK USD.001	0.029%	49.873%
658	NIPPON STEEL CO	0.029%	49.902%
659	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.029%	49.930%
660	PARKLAND FUEL C	0.029%	49.959%
661	PTT PUBLIC COMP	0.029%	49.988%
662	NORTHROP GRUMMA	0.029%	50.017%
663	LANXESS	0.029%	50.046%
664	AMP LIMITED	0.029%	50.074%
665	SAMPO OYJ	0.029%	50.103%
666	MTU AERO ENGINE	0.029%	50.132%
667	CENTERRA GOLD INC COMMON STOCK	0.029%	50.160%
668	JABIL CIRCUIT I	0.029%	50.189%
669	SPARK INFRASTRU	0.029%	50.218%
670	LENNAR CORP CL	0.029%	50.246%
671	INTERFOR CORP	0.028%	50.275%
672	ADECCO SA	0.028%	50.303%
673	LKQ CORP COMMON STOCK USD.01	0.028%	50.331%
674	BANCO SANTANDER SA SPON ADR ADR	0.028%	50.360%
675	BM&F BOVESPA SA	0.028%	50.388%
676	DUFREY AG-REG	0.028%	50.416%
677	KOMATSU	0.028%	50.445%
678	TREASURY WINE E	0.028%	50.473%
679	LAND SECURITIES	0.028%	50.501%
680	AGCO CORP	0.028%	50.529%
681	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.028%	50.558%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.028%	50.586%
683	RADIANT OPTO EL	0.028%	50.614%
684	NTT DOCOMO INC	0.028%	50.642%
685	SUMITOMO CHEMIC	0.028%	50.671%
686	KBC GROEP NV	0.028%	50.699%
687	ANADARKO PETROL	0.028%	50.727%
688	PRAXAIR STK	0.028%	50.755%
689	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.028%	50.783%
690	AVIVA PLC	0.028%	50.812%
691	CLARIANT AG	0.028%	50.840%
692	SL GREEN REALTY	0.028%	50.868%
693	GOODMAN GROUP	0.028%	50.896%
694	FORTESCUE METAL	0.028%	50.924%
695	SMITHS GROUP	0.028%	50.952%
696	VERMILION ENERGY INC COMMON STOCK	0.028%	50.980%
697	SUN HUNG KAI PR	0.028%	51.008%
698	mitsui & co	0.028%	51.036%
699	ANGLO AMERICAN	0.028%	51.064%
700	STRYKER CORP	0.028%	51.091%
701	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.028%	51.119%
702	TEVA PHARMACEUTICAL SP ADR ADR	0.028%	51.147%
703	BAE SYSTEMS	0.028%	51.174%
704	CARMAX INC COMMON STOCK USD.5	0.028%	51.202%
705	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.028%	51.230%
706	UDR INC REIT USD.01	0.028%	51.258%
707	BECTON DICKINSON	0.028%	51.285%
708	FIRSTSERVICE CORP COMMON STOCK	0.028%	51.313%
709	POLSKI KON NAF	0.028%	51.340%
710	FRANCO NEVADA CORP COMMON STOCK	0.028%	51.368%
711	SMURFIT KAPPA P	0.028%	51.396%
712	BORGWARNER INC COMMON STOCK USD.01	0.028%	51.423%
713	MELROSE INDUSTR	0.028%	51.451%
714	UNUM GROUP	0.028%	51.478%
715	ENVISION HEALTHCARE CORP COMMON STOCK	0.027%	51.506%
716	NIELSEN HOLDING	0.027%	51.533%
717	STEINHOFF INTER	0.027%	51.561%
718	TELEPERFORMANCE	0.027%	51.588%
719	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.027%	51.615%
720	LOEWS CORP COMMON STOCK USD.01	0.027%	51.643%
721	BORAL LIMITED	0.027%	51.670%
722	CORUS ENTERTAIN	0.027%	51.697%
723	AUTOLIV INC	0.027%	51.724%
724	MULLEN GROUP LT	0.027%	51.751%
725	SILVER STANDARD RESOURCES COMMON STOCK	0.027%	51.778%
726	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.027%	51.805%
727	JONES LANG LASA	0.027%	51.832%
728	CROWN CASTLE INTL CORP REIT USD.01	0.027%	51.859%
729	ASHTREAD GROUP	0.027%	51.886%
730	TELIASONERA AB	0.027%	51.913%
731	LINCOLN NATL CO	0.027%	51.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	FRESENIUS SE &	0.027%	51.967%
733	MARSH & MCLENNA	0.027%	51.994%
734	NAVIENT CORP COMMON STOCK USD.01	0.027%	52.021%
735	AGILENT TECHNOL	0.027%	52.048%
736	NORTHLAND POWER	0.027%	52.075%
737	PVH CORP COMMON STOCK USD1.0	0.027%	52.101%
738	DUKE REALTY CORP REIT USD.01	0.027%	52.128%
739	NETAPP INC.	0.027%	52.155%
740	MS&AD INSURANCE	0.027%	52.181%
741	TEMASEK FINL I	0.027%	52.208%
742	NEW FLYER COMMO	0.027%	52.234%
743	MACY S INC COMMON STOCK USD.01	0.027%	52.261%
744	LLOYDS BANKING	0.027%	52.288%
745	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.027%	52.314%
746	HOLOGIC INC COMMON STOCK USD.01	0.027%	52.341%
747	RUSSEL METALS I	0.027%	52.367%
748	POST HOLDINGS INC COMMON STOCK USD.01	0.026%	52.394%
749	HENRY SCHEIN CO	0.026%	52.420%
750	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.026%	52.446%
751	ADIDAS AG	0.026%	52.473%
752	SAINSBURY (J) P	0.026%	52.499%
753	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.026%	52.525%
754	TOTAL CAPITAL I	0.026%	52.551%
755	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.026%	52.578%
756	ETRADE FINANCIA	0.026%	52.604%
757	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.026%	52.630%
758	DUKE ENERGY CORP COMMON STOCK USD.001	0.026%	52.656%
759	BK NED GEMEENTE	0.026%	52.682%
760	SUZUKI MOTOR CO	0.026%	52.708%
761	ARROW ELECTRONI	0.026%	52.733%
762	SMART REAL ESTA	0.026%	52.759%
763	KONINKLIJKE KPN	0.026%	52.785%
764	SUMITOMO ELEC I	0.026%	52.811%
765	BOC HONG KONG H	0.026%	52.837%
766	TELECOM ITALIA	0.026%	52.862%
767	SPRINT CORP COMMON STOCK USD.01	0.026%	52.888%
768	JUNIPER NETWORK	0.026%	52.914%
769	RYDER SYSTEM IN	0.026%	52.939%
770	CASCADES INC	0.026%	52.965%
771	STMICROELECTRON	0.026%	52.990%
772	HESS CORPORATIO	0.026%	53.016%
773	TIFFANY & CO	0.026%	53.042%
774	IMPERIAL TOBACC	0.026%	53.067%
775	REGENCY CENTERS CORP REIT USD.01	0.026%	53.093%
776	DOMINION RES(VI	0.025%	53.118%
777	ONEX CORP SUB V	0.025%	53.143%
778	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.025%	53.169%
779	CBRE GROUP INC A COMMON STOCK USD.01	0.025%	53.194%
780	ENERCARE INC	0.025%	53.220%
781	PENTAIR PLC	0.025%	53.245%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.025%	53.270%
783	HARLEY DAVIDSON	0.025%	53.296%
784	WESFARMERS LTD	0.025%	53.321%
785	ESSITY AKTIEBOL	0.025%	53.346%
786	NASDAQ INC COMMON STOCK USD.01	0.025%	53.372%
787	STEEL DYNAMICS INC COMMON STOCK USD.005	0.025%	53.397%
788	CITIC LTD	0.025%	53.422%
789	ENDEAVOUR MININ	0.025%	53.447%
790	LIBERTY BROADBAND C COMMON STOCK USD.01	0.025%	53.472%
791	ACTIVISION BLIZ	0.025%	53.497%
792	COACH INC	0.025%	53.522%
793	LYONDELLBASELL	0.025%	53.547%
794	EXTRA SPACE STO	0.025%	53.572%
795	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.025%	53.597%
796	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.025%	53.621%
797	ATCO LTD CL I N	0.025%	53.646%
798	LONZA GROUP AG	0.025%	53.671%
799	CUMMINS INC	0.025%	53.696%
800	REXEL PROMESSES	0.025%	53.720%
801	ADOBE SYSTEMS I	0.025%	53.745%
802	INGREDION INC COMMON STOCK USD.01	0.025%	53.770%
803	BANK RAKYAT IND	0.025%	53.794%
804	QUEBECOR INC 'B	0.025%	53.819%
805	SWATCH GROUP	0.025%	53.844%
806	TOYOTA TSUSHO C	0.025%	53.868%
807	XEROX CORP COMMON STOCK USD1.0	0.025%	53.893%
808	DEUTSCHE POST A	0.025%	53.917%
809	RECKITT BENCKIS	0.025%	53.942%
810	UTD MICRO ELECT	0.024%	53.966%
811	NRG ENERGY	0.024%	53.991%
812	TOTAL SA SPON ADR ADR	0.024%	54.015%
813	NEWELL BRANDS INC COMMON STOCK USD1.0	0.024%	54.039%
814	VALEO SA	0.024%	54.064%
815	PRECISION DRILLING CORP COMMON STOCK	0.024%	54.088%
816	CALPINE CORP	0.024%	54.112%
817	BELLWAY	0.024%	54.137%
818	HARRIS CORP	0.024%	54.161%
819	ROYAL BANK OF C	0.024%	54.185%
820	JOHNSON MATTHEY	0.024%	54.209%
821	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.024%	54.233%
822	ASSURANT INC COMMON STOCK USD.01	0.024%	54.257%
823	BOUYGUES	0.024%	54.281%
824	SYNOPSYS INC	0.024%	54.305%
825	CHINA O/SEAS LA	0.024%	54.329%
826	CANADIAN REAL E	0.024%	54.353%
827	SHIRE PLC	0.024%	54.377%
828	UNILEVER PLC SPONSORED ADR ADR	0.024%	54.401%
829	CSL LIMITED	0.024%	54.425%
830	DANONE S.A. COM	0.024%	54.449%
831	MARKEL CORP COMMON STOCK	0.024%	54.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	NESTE OIL OYJ	0.024%	54.496%
833	RESONA HOLDINGS	0.024%	54.520%
834	EOG RESOURCES	0.024%	54.544%
835	PREMIUM BRANDS	0.024%	54.567%
836	MARTIN MARIETTA	0.024%	54.591%
837	GKN PLC	0.024%	54.615%
838	TJX COS INC	0.024%	54.638%
839	GRUPO MEXICO SA	0.024%	54.662%
840	PAREX RESOURCES	0.024%	54.685%
841	VESTAS WIND SYS	0.024%	54.709%
842	NEWCREST MINING	0.024%	54.732%
843	ERSTE GROUP BAN	0.023%	54.756%
844	ALLIED PPTY,REI	0.023%	54.779%
845	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.023%	54.803%
846	HORMEL FOODS CORP COMMON STOCK USD.01465	0.023%	54.826%
847	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.023%	54.849%
848	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.023%	54.873%
849	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.023%	54.896%
850	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.023%	54.919%
851	TRINITY INDS	0.023%	54.943%
852	EVEREST RE GROU	0.023%	54.966%
853	ADIENT PLC	0.023%	54.989%
854	NEC CORP	0.023%	55.012%
855	KLEPIERRE	0.023%	55.036%
856	BROTHERIndustr	0.023%	55.059%
857	ASSURED GUARANT	0.023%	55.082%
858	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.023%	55.105%
859	CAIXABANK	0.023%	55.128%
860	GRAN TIERRA ENE	0.023%	55.151%
861	TORCHMARK CORP COMMON STOCK USD1.0	0.023%	55.174%
862	MARKS & SPENCER	0.023%	55.197%
863	FEDERAL REALTY INVS TRUST REIT USD.01	0.023%	55.220%
864	AFFILIATED MNGR	0.023%	55.243%
865	MARTINREA INTER	0.023%	55.266%
866	K&S AG	0.023%	55.289%
867	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.023%	55.312%
868	PULTEGROUP INC.	0.023%	55.335%
869	NATIONAL OILWEL	0.023%	55.358%
870	AISIN SEIKI CO	0.023%	55.381%
871	SVENSKA HANDELS	0.023%	55.404%
872	IRON MOUNTAIN INC REIT USD.01	0.023%	55.427%
873	NOBLE ENERGY IN	0.023%	55.450%
874	AGRICULTURAL BK	0.023%	55.472%
875	CONCHO RESOURCE	0.023%	55.495%
876	SKAND ENSKILDA	0.023%	55.518%
877	SNAP-ON INC	0.023%	55.541%
878	TOSOH CORP	0.023%	55.563%
879	MANPOWER INC	0.023%	55.586%
880	FLUGHAFEN ZUERI	0.023%	55.609%
881	AIR PRODS & CHE	0.023%	55.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	CARDINAL HEALTH	0.023%	55.654%
883	TATA MOTORS LTD	0.023%	55.676%
884	CDN UTILS LTD N	0.023%	55.699%
885	WR BERKLEY CORP COMMON STOCK USD.2	0.023%	55.722%
886	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.023%	55.744%
887	DEN DANSKE BANK	0.023%	55.767%
888	SYNNEX CORP COMMON STOCK USD.001	0.022%	55.789%
889	ORACLE CORP SR UNSECURED 07/21 2.8	0.022%	55.812%
890	OMV AG	0.022%	55.834%
891	SECURE ENERGY S	0.022%	55.856%
892	COMERICA INC	0.022%	55.879%
893	PROVINCE OF QUE	0.022%	55.901%
894	TAYLOR WIMPEY	0.022%	55.924%
895	PRETIUM RESOURC	0.022%	55.946%
896	AON PLC	0.022%	55.968%
897	WH GROUP LTD	0.022%	55.991%
898	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.022%	56.013%
899	STADA ARZNEIMIT	0.022%	56.035%
900	RITCHIE BROS. A	0.022%	56.058%
901	GAS NATURAL SDG	0.022%	56.080%
902	RICE ENERGY INC COMMON STOCK USD.01	0.022%	56.102%
903	BALL CORP	0.022%	56.125%
904	SIERRA WIRELESS INC COMMON STOCK	0.022%	56.147%
905	MURATA MFG CO	0.022%	56.169%
906	CARLSBERG	0.022%	56.191%
907	ITOCHU CORP	0.022%	56.213%
908	UNIONE DI BAN.	0.022%	56.235%
909	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.022%	56.257%
910	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.022%	56.279%
911	SWEDBANK AB	0.022%	56.301%
912	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.022%	56.324%
913	TRICAN WELL SER	0.022%	56.345%
914	THOR INDUSTRIES INC COMMON STOCK USD.1	0.022%	56.367%
915	SK C&C CO LTD	0.022%	56.389%
916	COMMERZBANK AG	0.022%	56.411%
917	CATCHER TECHNOL	0.022%	56.433%
918	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.022%	56.455%
919	TECH DATA CORP COMMON STOCK USD.0015	0.022%	56.477%
920	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.022%	56.499%
921	KONINKLIJKE DSM	0.022%	56.521%
922	XL GROUP LTD	0.022%	56.543%
923	SANLAM LIMITED	0.022%	56.564%
924	METRO AG	0.022%	56.586%
925	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.022%	56.608%
926	CHINA UNICOM	0.022%	56.630%
927	VULCAN MATERIAL	0.022%	56.651%
928	SENSATA TECHNOL	0.022%	56.673%
929	UBISOFT ENTERTA	0.022%	56.695%
930	MINEBEA CO	0.022%	56.717%
931	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.022%	56.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	SOMPO JAPAN NIP	0.022%	56.760%
933	OSHKOSH CORP COMMON STOCK USD.01	0.022%	56.782%
934	PETROBRAS PREEFE	0.022%	56.803%
935	STOCKLAND TRUST	0.022%	56.825%
936	CHINA MERCHANTS	0.022%	56.847%
937	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.022%	56.868%
938	GROUP 4 SECURIC	0.022%	56.890%
939	YAMAHA MOTOR CO	0.022%	56.911%
940	BAKER HUGHES IN	0.022%	56.933%
941	NOKIA CORP	0.022%	56.954%
942	UNI-SELECT INC	0.022%	56.976%
943	GECINA SA	0.021%	56.997%
944	TDK CORP	0.021%	57.019%
945	AECOM COMMON STOCK USD.01	0.021%	57.040%
946	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.021%	57.062%
947	CHINA UNICOM LT	0.021%	57.083%
948	IPG PHOTONICS C	0.021%	57.105%
949	ELISA OYJ-A	0.021%	57.126%
950	UNITED OVERSEAS	0.021%	57.147%
951	JYSKE BANK A/S	0.021%	57.169%
952	JFE HOLDINGS IN	0.021%	57.190%
953	SLM CORP COMMON STOCK USD.2	0.021%	57.211%
954	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.021%	57.233%
955	SWISSCOM AG	0.021%	57.254%
956	EXCHANGE INCOME	0.021%	57.275%
957	DEXUS PROPERTY	0.021%	57.297%
958	ERICSSON LM-B S	0.021%	57.318%
959	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.021%	57.339%
960	EUROPEAN FIN ST	0.021%	57.360%
961	LOGMEIN INC COMMON STOCK USD.01	0.021%	57.381%
962	KINGSPAN GROUP	0.021%	57.402%
963	JANUS HENDERSON	0.021%	57.423%
964	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.021%	57.445%
965	SCOR	0.021%	57.466%
966	INFOSYS TECHNOL	0.021%	57.487%
967	APTARGROUP INC COMMON STOCK USD.01	0.021%	57.508%
968	SOUTHERN CO	0.021%	57.529%
969	AUTONATION INC	0.021%	57.550%
970	KNIGHT THERAPEU	0.021%	57.571%
971	AIR LEASE CORP	0.021%	57.592%
972	HILL ROM HOLDINGS INC COMMON STOCK	0.021%	57.613%
973	SUNCORP GROUP	0.021%	57.634%
974	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.021%	57.655%
975	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.021%	57.676%
976	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.021%	57.697%
977	STATOIL ASA COMPANY GUAR 01/24 2.65	0.021%	57.718%
978	STAPLES INC	0.021%	57.739%
979	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.021%	57.760%
980	DEXIA CREDIT LO	0.021%	57.781%
981	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.021%	57.802%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.021%	57.822%
983	HOME CAP GRP IN	0.021%	57.843%
984	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.021%	57.864%
985	KIMBERLY-CLARK	0.021%	57.885%
986	CREDIT AGRICOLE	0.021%	57.905%
987	SESA STERLITE	0.021%	57.926%
988	HALMA	0.021%	57.946%
989	GEMALTO NV	0.021%	57.967%
990	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.021%	57.988%
991	TUI AG	0.021%	58.008%
992	BRUNSWICK CORP	0.021%	58.029%
993	GENERAL MILLS I	0.021%	58.049%
994	AECON GROUP INC	0.021%	58.070%
995	QUANTA SERVICES	0.021%	58.090%
996	NEVSUN RESOURCES LTD COMMON STOCK	0.021%	58.111%
997	TOTAL CAPITAL I	0.020%	58.131%
998	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.020%	58.152%
999	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.020%	58.172%
1000	SEGRO PLC	0.020%	58.193%
1001	PETROBRAS COMMO	0.020%	58.213%
1002	COOPER COS INC	0.020%	58.234%
1003	PERRIGO CO PLC	0.020%	58.254%
1004	CAMDEN PROPERTY	0.020%	58.274%
1005	CHINA PETROLEUM	0.020%	58.295%
1006	JULIUS BAER GRO	0.020%	58.315%
1007	BRITISH LAND CO	0.020%	58.335%
1008	VICINITY CENTER	0.020%	58.355%
1009	DOREL INDS INC	0.020%	58.376%
1010	HP INC COMMON STOCK USD.01	0.020%	58.396%
1011	ARRIS INTERNATI	0.020%	58.416%
1012	SUN COMMUNITIES INC REIT USD.01	0.020%	58.436%
1013	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.020%	58.456%
1014	INFINEON TECHNO	0.020%	58.476%
1015	CENTRICA PLC	0.020%	58.496%
1016	HOWARD HUGHES CORP/THE COMMON STOCK	0.020%	58.516%
1017	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.020%	58.536%
1018	CHINA COMMUNICA	0.020%	58.556%
1019	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.020%	58.576%
1020	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.020%	58.596%
1021	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.020%	58.616%
1022	AMADEUS IT HLDG	0.020%	58.636%
1023	ECOLAB INC COMMON STOCK USD1.0	0.020%	58.656%
1024	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.020%	58.676%
1025	SPIRIT AEROSYST	0.020%	58.696%
1026	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.020%	58.716%
1027	TOLL BROTHERS INC COMMON STOCK USD.01	0.020%	58.735%
1028	AMDOCS LTD COMMON STOCK GBP.0001	0.020%	58.755%
1029	COLFAX CORP	0.020%	58.775%
1030	SANOFI ADR ADR	0.020%	58.795%
1031	UNEDIC ASSEO 1.	0.020%	58.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	HDFC BANK LTD	0.020%	58.834%
1033	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.020%	58.854%
1034	HAMMERSON	0.020%	58.874%
1035	KILROY REALTY C	0.020%	58.894%
1036	RANDGOLD RESOUR	0.020%	58.913%
1037	BORALEX INC CL	0.020%	58.933%
1038	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.020%	58.953%
1039	NOMURA HOLD INC	0.020%	58.972%
1040	OLIN CORP	0.020%	58.992%
1041	DUPONT FABROS TECHNOLOGY REIT USD.001	0.020%	59.012%
1042	BARRATT DEVEL	0.020%	59.031%
1043	SES GLOBAL	0.020%	59.051%
1044	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.020%	59.071%
1045	TERADYNE INC	0.020%	59.090%
1046	GPT GROUP	0.020%	59.110%
1047	AEGON N.V.	0.020%	59.129%
1048	ORBITAL ATK INC COMMON STOCK USD.01	0.020%	59.149%
1049	NATIONAL RETAIL PROPERTIES REIT USD.01	0.020%	59.169%
1050	PARAMOUNT RESOU	0.020%	59.188%
1051	NUVISTA ENERGY	0.019%	59.208%
1052	SBA COMMUNICATIONS CORP REIT USD.01	0.019%	59.227%
1053	Arch Capital Gr	0.019%	59.246%
1054	CHIMEI INNOLUX	0.019%	59.266%
1055	ASAHI GLASS CO	0.019%	59.285%
1056	GARMIN LTD.	0.019%	59.305%
1057	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.019%	59.324%
1058	BERKELEY GROUP	0.019%	59.344%
1059	ROCKWELL AUTO	0.019%	59.363%
1060	GENTEX CORP COMMON STOCK USD.06	0.019%	59.382%
1061	BALOISE- HOLDIN	0.019%	59.402%
1062	DIRECT LINE INS	0.019%	59.421%
1063	FOREST CITY REALTY TRUST A REIT USD.01	0.019%	59.440%
1064	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.019%	59.460%
1065	AKAMAI TECHNOLO	0.019%	59.479%
1066	QBE INSURANCE	0.019%	59.498%
1067	SANDVIK AB	0.019%	59.517%
1068	S+P GLOBAL INC COMMON STOCK USD1.0	0.019%	59.537%
1069	COCA-COLA CO/TH	0.019%	59.556%
1070	KIMCO REALTY	0.019%	59.575%
1071	KROGER CO	0.019%	59.594%
1072	HEXCEL CORP COMMON STOCK USD.01	0.019%	59.613%
1073	EAST WEST BANCORP INC COMMON STOCK USD.001	0.019%	59.632%
1074	DANA HOLDING CO	0.019%	59.652%
1075	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.019%	59.671%
1076	HANA FINANCIAL	0.019%	59.690%
1077	RSA INSURANCE G	0.019%	59.709%
1078	PROVINCE OF QUE	0.019%	59.728%
1079	ACKERMANS & VAN	0.019%	59.747%
1080	MACERICH CO	0.019%	59.766%
1081	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.019%	59.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	COMMERCE BANCSH	0.019%	59.804%
1083	SK ENERGY CO LT	0.019%	59.823%
1084	INNERGEX RENEWA	0.019%	59.843%
1085	NATIONAL GRID PLC SP ADR ADR	0.019%	59.862%
1086	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.019%	59.881%
1087	RAGING RIVER EX	0.019%	59.900%
1088	BPCE SA COMPANY GUAR 04/24 4	0.019%	59.919%
1089	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.019%	59.938%
1090	GAMING AND LEISURE PROPERTIE REIT	0.019%	59.957%
1091	BED BATH & BEYO	0.019%	59.976%
1092	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.019%	59.994%
1093	BIRCHCLIFF ENER	0.019%	60.013%
1094	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.019%	60.032%
1095	INFORMA PLC	0.019%	60.051%
1096	OLD MUTUAL PLC	0.019%	60.070%
1097	TORAY INDS INC	0.019%	60.089%
1098	SEKISUI CHEMICA	0.019%	60.108%
1099	HALLIBURTON CO	0.019%	60.127%
1100	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.019%	60.146%
1101	VEREIT INC REIT USD.01	0.019%	60.164%
1102	NIPPON BUILDING	0.019%	60.183%
1103	MARVELL TECH GR	0.019%	60.202%
1104	NORBORD INC COMMON STOCK	0.019%	60.221%
1105	INTERTEK TESTIN	0.019%	60.240%
1106	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.019%	60.258%
1107	ST JAMES PLACE	0.019%	60.277%
1108	KION GROUP AG	0.019%	60.296%
1109	FISCHER(GEORG)A	0.019%	60.314%
1110	EPR PROPERTIES REIT USD.01	0.019%	60.333%
1111	MARATHON OIL CO	0.019%	60.352%
1112	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.019%	60.370%
1113	ORICA LIMITED	0.019%	60.389%
1114	PRAIRIESKY ROYA	0.019%	60.408%
1115	TARGA RESOURCES CORP COMMON STOCK USD.001	0.019%	60.426%
1116	RHEINMETALL AG	0.019%	60.445%
1117	SONY CORP SPONSORED ADR ADR	0.019%	60.464%
1118	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.019%	60.482%
1119	AMERCO COMMON STOCK USD.25	0.019%	60.501%
1120	FAURECIA	0.019%	60.519%
1121	GLAXOSMITHKLINE	0.019%	60.538%
1122	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.019%	60.556%
1123	ENSIGN ENERGY S	0.019%	60.575%
1124	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.019%	60.593%
1125	HISCOX LTD	0.019%	60.612%
1126	DNB NOR ASA	0.018%	60.630%
1127	APARTMENT INVT + MGMT CO A REIT USD.01	0.018%	60.649%
1128	CANADA HOUSING	0.018%	60.667%
1129	FERRARI NV	0.018%	60.686%
1130	WINPAK LTD	0.018%	60.704%
1131	MASTEC INC	0.018%	60.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	SPIRAX-SARCO EN	0.018%	60.741%
1133	WOLSELEY PLC	0.018%	60.760%
1134	FLUOR CORP COMMON STOCK USD.01	0.018%	60.778%
1135	UMICORE	0.018%	60.797%
1136	DENSO CORP	0.018%	60.815%
1137	PATTERSON COS INC COMMON STOCK USD.01	0.018%	60.833%
1138	WILLIAMS-SONOMA	0.018%	60.852%
1139	KELT EXPLORATIO	0.018%	60.870%
1140	CHINA RES BEIJI	0.018%	60.888%
1141	INTERNATIONAL G	0.018%	60.907%
1142	FIRST CAPITAL R	0.018%	60.925%
1143	SAMSUNG ELEC-ME	0.018%	60.943%
1144	SEVEN & I HOLDI	0.018%	60.962%
1145	MONDI PLC	0.018%	60.980%
1146	DELL TECHNOLOGIES INC CL V TRACKING STK	0.018%	60.998%
1147	ANGLOGOLD ASHANTI SPON ADR ADR	0.018%	61.016%
1148	STELLA JONES IN	0.018%	61.035%
1149	WESTERN FOREST	0.018%	61.053%
1150	HANCOCK HOLDING	0.018%	61.071%
1151	GALP ENERGIA	0.018%	61.089%
1152	MEDIOBANCA SPA	0.018%	61.107%
1153	AIRBUS GROUP NV	0.018%	61.125%
1154	KROTON EDUCACIO	0.018%	61.143%
1155	PICC PROPERTY &	0.018%	61.161%
1156	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.018%	61.179%
1157	COHERENT INC	0.018%	61.197%
1158	BEMIS COMPANY COMMON STOCK USD.1	0.018%	61.215%
1159	CARNIVAL PLC	0.018%	61.233%
1160	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.018%	61.251%
1161	LAS VEGAS SANDS	0.018%	61.269%
1162	WHITBREAD PLC	0.018%	61.287%
1163	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.018%	61.305%
1164	LG CHEM LTD	0.018%	61.323%
1165	NN GROUP NV	0.018%	61.341%
1166	BARD(CR)INC	0.018%	61.358%
1167	CIT GROUP INC COMMON STOCK USD.01	0.018%	61.376%
1168	STERIS PLC	0.018%	61.394%
1169	BABCOCK INTL GR	0.018%	61.412%
1170	LAGARDERE S.C.A	0.018%	61.430%
1171	QIAGEN NV	0.018%	61.447%
1172	GENTING BHD	0.018%	61.465%
1173	LIBERTY PROPERTY TRUST REIT USD.001	0.018%	61.483%
1174	KB FINANCIAL GR	0.018%	61.501%
1175	LABRADOR IRON O	0.018%	61.518%
1176	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.018%	61.536%
1177	INCHCAPE PLC	0.018%	61.554%
1178	EXELON CORP COMMON STOCK	0.018%	61.572%
1179	PG&E CORP	0.018%	61.589%
1180	OSRAM LICHT AG	0.018%	61.607%
1181	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.018%	61.625%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	AMER ELEC POWER	0.018%	61.642%
1183	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.018%	61.660%
1184	COCA COLA HBC A	0.018%	61.677%
1185	TAKEDA PHARMACE	0.018%	61.695%
1186	SONOCO PRODUCTS	0.018%	61.713%
1187	MKS INSTRUMENTS INC COMMON STOCK	0.018%	61.730%
1188	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.018%	61.748%
1189	TARGET CORP SR UNSECURED 01/22 2.9	0.018%	61.765%
1190	FREEHOLD ROYALT	0.018%	61.783%
1191	FUBON FINANCIAL	0.018%	61.801%
1192	EXPEDIA INC COMMON STOCK USD.001	0.018%	61.818%
1193	NEW WORLD DEVEL	0.018%	61.836%
1194	PFIZER INC SR UNSECURED 12/21 2.2	0.018%	61.853%
1195	JSW STEEL LTD	0.018%	61.871%
1196	SUMITOMO CORP	0.018%	61.888%
1197	RENAISSANCE RE	0.017%	61.906%
1198	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.017%	61.923%
1199	POSCO	0.017%	61.941%
1200	WINTRUST FINANCIAL CORP COMMON STOCK	0.017%	61.958%
1201	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.017%	61.975%
1202	GPO FIN BANORTE	0.017%	61.993%
1203	COMCAST CORP COMPANY GUAR 08/25 3.375	0.017%	62.010%
1204	MURPHY OIL CORP	0.017%	62.028%
1205	VCA INC COMMON STOCK USD.001	0.017%	62.045%
1206	CREDIT ACCEPTAN	0.017%	62.062%
1207	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	62.080%
1208	AMERICAN HOMES 4 RENT A REIT USD.01	0.017%	62.097%
1209	SEMAFO INC COMM	0.017%	62.114%
1210	ATS AUTOMATION	0.017%	62.131%
1211	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.017%	62.149%
1212	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.017%	62.166%
1213	HIGHWOODS PROPE	0.017%	62.183%
1214	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.017%	62.200%
1215	GN STORE NORD	0.017%	62.218%
1216	INPEX CORPORATI	0.017%	62.235%
1217	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.017%	62.252%
1218	BROWN + BROWN INC COMMON STOCK USD.1	0.017%	62.269%
1219	ALLIED WORLD AS	0.017%	62.287%
1220	UCB	0.017%	62.304%
1221	AALBERTS INDUST	0.017%	62.321%
1222	STERICYCLE INC COMMON STOCK USD.01	0.017%	62.338%
1223	ISUZU MOTORS	0.017%	62.355%
1224	FIRST SOLAR INC	0.017%	62.373%
1225	ECN CAPITAL COR	0.017%	62.390%
1226	NSK	0.017%	62.407%
1227	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	62.424%
1228	ABBVIE INC SR UNSECURED 11/22 2.9	0.017%	62.441%
1229	CHINA PHARMACEU	0.017%	62.458%
1230	DOUGLAS EMMETT INC REIT USD.01	0.017%	62.475%
1231	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.017%	62.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	MARUBENI CORP	0.017%	62.509%
1233	KB FINANCIAL GROUP INC ADR ADR	0.017%	62.526%
1234	KIA MOTORS CORP	0.017%	62.543%
1235	CHARTWELL RETIR	0.017%	62.560%
1236	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.017%	62.577%
1237	FINMECCANICA SP	0.017%	62.594%
1238	GS HOLDINGS COR	0.017%	62.611%
1239	JAPAN REAL ESTA	0.017%	62.628%
1240	GRANITE REAL ES	0.017%	62.645%
1241	BIG LOTS INC COMMON STOCK USD.01	0.017%	62.662%
1242	VALE SA	0.017%	62.679%
1243	ALARIS ROYALTY	0.017%	62.696%
1244	YES BANK LTD	0.017%	62.713%
1245	CHRISTIAN HANSE	0.017%	62.730%
1246	VALIDUS HOLDING	0.017%	62.747%
1247	DELPHI AUTOMOTI	0.017%	62.764%
1248	SANMINA CORP COMMON STOCK USD.01	0.017%	62.781%
1249	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.017%	62.798%
1250	ZIONS BANCORP	0.017%	62.814%
1251	MICROSOFT CORP	0.017%	62.831%
1252	MITEL NETWORKS	0.017%	62.848%
1253	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.017%	62.865%
1254	BARCLAYS AFRICA	0.017%	62.882%
1255	NORTH WEST CO I	0.017%	62.898%
1256	ROYAL GOLD INC	0.017%	62.915%
1257	FRESENIUS MEDIC	0.017%	62.932%
1258	ELECTRONIC ARTS	0.017%	62.949%
1259	GIVAUDAN	0.017%	62.965%
1260	AMS AG	0.017%	62.982%
1261	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.017%	62.999%
1262	VWR CORP COMMON STOCK USD.01	0.017%	63.015%
1263	SANDSTORM GOLD	0.017%	63.032%
1264	BCO BRADESCO,AD	0.017%	63.049%
1265	ALERE INC COMMON STOCK USD.001	0.017%	63.065%
1266	SHOPIFY INC CLASS A COMMON STOCK	0.017%	63.082%
1267	EATON VANCE CORP COMMON STOCK USD.00390625	0.017%	63.099%
1268	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.017%	63.115%
1269	FIBRA UNO ADMIN	0.017%	63.132%
1270	INTL CONS AIRLI	0.017%	63.149%
1271	SUNAC CHINA HLD	0.017%	63.165%
1272	LENOVO GROUP LT	0.017%	63.182%
1273	SHOWA DENKO KK	0.017%	63.198%
1274	HYUNDAI MOBIS	0.017%	63.215%
1275	MEG ENERGY CORP	0.017%	63.232%
1276	VOLKSWAGEN AG	0.017%	63.248%
1277	FOOT LOCKER INC COMMON STOCK USD.01	0.017%	63.265%
1278	FLIR SYSTEMS INC COMMON STOCK USD.01	0.017%	63.281%
1279	ILG INC COMMON STOCK USD.01	0.017%	63.298%
1280	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.017%	63.314%
1281	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.017%	63.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	PRIMERICA INC COMMON STOCK	0.017%	63.347%
1283	CTBC FINANCIAL	0.017%	63.364%
1284	AMKOR TECHNOLOG	0.016%	63.380%
1285	PACWEST BANCORP COMMON STOCK	0.016%	63.397%
1286	BURBERRY GROUP	0.016%	63.413%
1287	MEGGITT	0.016%	63.430%
1288	KIRBY CORP	0.016%	63.446%
1289	SPECTRIS PLC	0.016%	63.463%
1290	OBSIDIAN ENERGY LTD COMMON STOCK	0.016%	63.479%
1291	EXTENDED STAY AMERICA INC UNIT USD.01	0.016%	63.496%
1292	PT UNITED TRACT	0.016%	63.512%
1293	DCT INDUSTRIAL TRUST INC REIT USD.01	0.016%	63.528%
1294	COMINAR REAL ES	0.016%	63.545%
1295	MOL HUNGARIAN	0.016%	63.561%
1296	INTUIT INC COMMON STOCK USD.01	0.016%	63.578%
1297	TEGNA INC COMMON STOCK USD1.0	0.016%	63.594%
1298	MURPHY USA INC COMMON STOCK	0.016%	63.610%
1299	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.016%	63.627%
1300	WHITE MOUNTAINS	0.016%	63.643%
1301	CASEYS GEN STOR	0.016%	63.659%
1302	ALFA SA DE CV	0.016%	63.676%
1303	LIFEPOINT HOSPI	0.016%	63.692%
1304	COPA HOLDINGS S	0.016%	63.708%
1305	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.016%	63.724%
1306	UBS GROUP	0.016%	63.741%
1307	FMC CORP	0.016%	63.757%
1308	CYRUSONE INC REIT USD.01	0.016%	63.773%
1309	REGAL BELOIT CORP COMMON STOCK USD.01	0.016%	63.790%
1310	WP CAREY INC REIT USD.001	0.016%	63.806%
1311	SUMITOMO RLTY&D	0.016%	63.822%
1312	CAPITAL POWER C	0.016%	63.838%
1313	POPULAR INC COMMON STOCK USD.01	0.016%	63.854%
1314	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.016%	63.871%
1315	ISHIKAWAJIMA HA	0.016%	63.887%
1316	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.016%	63.903%
1317	EQUIFAX INC	0.016%	63.919%
1318	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.016%	63.936%
1319	WENDY S CO/THE COMMON STOCK USD.1	0.016%	63.952%
1320	BRIT AMER TOBAC	0.016%	63.968%
1321	DST SYST INC DE	0.016%	63.984%
1322	ABN AMRO BANK N	0.016%	64.000%
1323	RANDSTAD HOLDIN	0.016%	64.016%
1324	J2 GLOBAL INC COMMON STOCK USD.01	0.016%	64.032%
1325	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.016%	64.048%
1326	TWITTER INC COMMON STOCK USD.000005	0.016%	64.065%
1327	ROYAL BANK OF SCOT SPON ADR ADR	0.016%	64.081%
1328	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.016%	64.097%
1329	SENIOR HOUSING PROP TRUST REIT USD.01	0.016%	64.113%
1330	BCO BRADESCO,PR	0.016%	64.129%
1331	BELLE INTERNATI	0.016%	64.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	GREAT CANADIAN	0.016%	64.161%
1333	HELVETIA HOLDIN	0.016%	64.177%
1334	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.016%	64.193%
1335	ALLEGHANY CORP COMMON STOCK USD1.0	0.016%	64.209%
1336	HUDSON'S BAY CO	0.016%	64.225%
1337	SINGAPORE AIRLI	0.016%	64.241%
1338	LEND LEASE CORP	0.016%	64.257%
1339	FNB CORP COMMON STOCK USD.01	0.016%	64.273%
1340	KIRIN HOLDINGS	0.016%	64.289%
1341	ESSILOR INTERNA	0.016%	64.305%
1342	SBM OFFSHORE NV	0.016%	64.320%
1343	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.016%	64.336%
1344	TDC A/S	0.016%	64.352%
1345	XILINX INC	0.016%	64.368%
1346	FIRST HORIZON N	0.016%	64.384%
1347	DS SMITH PLC	0.016%	64.400%
1348	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.016%	64.416%
1349	T&D HOLDINGS IN	0.016%	64.431%
1350	ENAGAS	0.016%	64.447%
1351	CORELOGIC INC COMMON STOCK USD1.0	0.016%	64.463%
1352	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.016%	64.479%
1353	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.016%	64.495%
1354	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.016%	64.510%
1355	MOSAIC CO	0.016%	64.526%
1356	HANG SENG BANK	0.016%	64.542%
1357	ASSA ABLOY AB	0.016%	64.558%
1358	LONGFOR PROPERT	0.016%	64.573%
1359	TELE2 AB-B SHS	0.016%	64.589%
1360	MICRO FOCUS INT	0.016%	64.605%
1361	TAIHEIYO CEMENT	0.016%	64.620%
1362	BANCO BBPM SPA	0.016%	64.636%
1363	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.016%	64.652%
1364	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.016%	64.667%
1365	CEMEX SA	0.016%	64.683%
1366	NOKIAN RENKAAT	0.016%	64.698%
1367	FIRSTRAND LIMIT	0.016%	64.714%
1368	TEREX CORP	0.016%	64.730%
1369	ESSENT GROUP LT	0.016%	64.745%
1370	APPLE INC SR UNSECURED 02/27 3.35	0.016%	64.761%
1371	PEGATRON CORP	0.016%	64.776%
1372	WPP PLC	0.016%	64.792%
1373	OJI PAPER CO	0.016%	64.807%
1374	PERKINELMER INC COMMON STOCK USD1.0	0.016%	64.823%
1375	LIBERTY VENTURES SER A TRACKING STK USD.01	0.016%	64.839%
1376	SAPPI	0.016%	64.854%
1377	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.016%	64.870%
1378	SAFRAN SA	0.016%	64.885%
1379	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.016%	64.901%
1380	WESTPAC BKG COR	0.016%	64.916%
1381	LAZARD LTD CL A COMMON STOCK USD.01	0.015%	64.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.015%	64.947%
1383	BRINK S CO/THE COMMON STOCK USD1.0	0.015%	64.963%
1384	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.015%	64.978%
1385	DEUTSCHE BOERSE	0.015%	64.994%
1386	POLARIS INDUSTR	0.015%	65.009%
1387	JAZZ PHARMACEUT	0.015%	65.024%
1388	PINNACLE FOODS INC COMMON STOCK USD.01	0.015%	65.040%
1389	FLOWERS FOODS INC COMMON STOCK USD.01	0.015%	65.055%
1390	FREENET AG	0.015%	65.071%
1391	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.015%	65.086%
1392	DAIWA SECURITIE	0.015%	65.102%
1393	HUBBELL INC COMMON STOCK USD.01	0.015%	65.117%
1394	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.015%	65.132%
1395	RAIFFEISEN BANK	0.015%	65.148%
1396	CINTAS CORP	0.015%	65.163%
1397	TRIMBLE INC COMMON STOCK	0.015%	65.178%
1398	ASSOCD BANC-COR	0.015%	65.194%
1399	HANKYU CORP	0.015%	65.209%
1400	MERLIN PROPERTI	0.015%	65.224%
1401	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.015%	65.239%
1402	OFFICE DEPOT IN	0.015%	65.255%
1403	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	65.270%
1404	AVNET INC	0.015%	65.285%
1405	TECHNIPFMC PLC	0.015%	65.300%
1406	INTERTAPE POLYM	0.015%	65.315%
1407	XYLEM INC COMMON STOCK	0.015%	65.331%
1408	KESKO	0.015%	65.346%
1409	FRAPORT AG	0.015%	65.361%
1410	KINGFISHER PLC	0.015%	65.376%
1411	OBAYASHI CORP	0.015%	65.391%
1412	GEBERIT AG-REG	0.015%	65.406%
1413	BRENTAG AG	0.015%	65.421%
1414	CONSOL ENERGY INC COMMON STOCK USD.01	0.015%	65.436%
1415	BBA AVIATION	0.015%	65.452%
1416	CNH INDUSTRIAL	0.015%	65.467%
1417	INTL BUSINESS M	0.015%	65.482%
1418	TEMASEK FINANCI	0.015%	65.497%
1419	CIRRUS LOGIC IN	0.015%	65.512%
1420	UTD RENTALS INC	0.015%	65.527%
1421	HCL TECHNOLOGIE	0.015%	65.542%
1422	TORC OIL & GAS	0.015%	65.557%
1423	CYPRESS SEMICON	0.015%	65.572%
1424	SUMITOMO HEAVY	0.015%	65.587%
1425	SANDERSON FARMS INC COMMON STOCK USD1.0	0.015%	65.602%
1426	SEB SA	0.015%	65.617%
1427	SVENSKA HANDELS	0.015%	65.632%
1428	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.015%	65.647%
1429	SKECHERS USA INC CL A COMMON STOCK USD.001	0.015%	65.662%
1430	ROYAL MAIL PLC-	0.015%	65.677%
1431	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.015%	65.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.015%	65.707%
1433	VISTEON CORP COMMON STOCK	0.015%	65.722%
1434	GALAPAGOS NV	0.015%	65.737%
1435	SEKISUI HOUSE	0.015%	65.752%
1436	BANK OF THE OZARKS COMMON STOCK USD.01	0.015%	65.767%
1437	GPO TELEVISA	0.015%	65.782%
1438	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.015%	65.797%
1439	ZOETIS INC COMMON STOCK USD.01	0.015%	65.811%
1440	GENPACT LIMITED	0.015%	65.826%
1441	EIFPAGE SA	0.015%	65.841%
1442	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.015%	65.856%
1443	SIGNATURE BANK COMMON STOCK USD.01	0.015%	65.871%
1444	BIDVEST GROUP L	0.015%	65.886%
1445	WOODWARD INC COMMON STOCK USD.00292	0.015%	65.900%
1446	BARNES GROUP INC COMMON STOCK USD.01	0.015%	65.915%
1447	USG CORP	0.015%	65.930%
1448	BHARTI AIRTEL L	0.015%	65.945%
1449	INVESTORS BANCORP INC COMMON STOCK USD.01	0.015%	65.959%
1450	LOJAS RENNER SA	0.015%	65.974%
1451	LEGG MASON INC COMMON STOCK USD.1	0.015%	65.989%
1452	HUSQVARNA AB -	0.015%	66.004%
1453	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.015%	66.018%
1454	SERVICE CORP IN	0.015%	66.033%
1455	NITTO DENKO COR	0.015%	66.048%
1456	SIGNET JEWELERS	0.015%	66.062%
1457	MAJOR DRILLING	0.015%	66.077%
1458	ADVANCED SEMICO	0.015%	66.091%
1459	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.015%	66.106%
1460	BID CORP LTD	0.015%	66.121%
1461	ABERDEEN TRUST	0.015%	66.135%
1462	L'OREAL	0.015%	66.150%
1463	FLS INDUSTRIES	0.015%	66.165%
1464	DOWNER EDI LTD	0.015%	66.179%
1465	AXIS BANK	0.015%	66.194%
1466	MITSUBISHI MATE	0.015%	66.208%
1467	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.015%	66.223%
1468	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.015%	66.237%
1469	AMPHENOL CORP	0.015%	66.252%
1470	MAPFRE SA	0.015%	66.267%
1471	ANSYS INC COMMON STOCK USD.01	0.015%	66.281%
1472	TATE & LYLE	0.015%	66.296%
1473	UPL LTD	0.015%	66.310%
1474	INCITEC PIVOT	0.015%	66.325%
1475	HUHTAMAKI OY	0.015%	66.339%
1476	METSO OYJ	0.015%	66.354%
1477	SWISS LIFE HLDG	0.015%	66.368%
1478	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.014%	66.383%
1479	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.014%	66.397%
1480	IMI PLC	0.014%	66.412%
1481	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.014%	66.426%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	REXNORD CORP COMMON STOCK USD.01	0.014%	66.441%
1483	WHEELOCK & COMP	0.014%	66.455%
1484	MORNEAU SHEPELL	0.014%	66.469%
1485	QORVO INC COMMON STOCK USD.0001	0.014%	66.484%
1486	BELDEN INC COMMON STOCK USD.01	0.014%	66.498%
1487	BANK HAPOALIM B	0.014%	66.513%
1488	INDIABULLS HOUS	0.014%	66.527%
1489	KERRY GROUP PLC	0.014%	66.542%
1490	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.014%	66.556%
1491	SYDBANK	0.014%	66.570%
1492	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.014%	66.585%
1493	NOMURA REAL EST	0.014%	66.599%
1494	WPX ENERGY INC COMMON STOCK	0.014%	66.613%
1495	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.014%	66.628%
1496	DYCOM INDUSTRIE	0.014%	66.642%
1497	ROYAL DUTCH SH-	0.014%	66.656%
1498	BANKUNITED INC COMMON STOCK USD.01	0.014%	66.671%
1499	BOSKALIS WESTMN	0.014%	66.685%
1500	DREAM OFFICE RE	0.014%	66.699%
1501	SBERBANK OF RUS	0.014%	66.714%
1502	FORTIVE CORP COMMON STOCK USD.01	0.014%	66.728%
1503	EAGLE MATERIALS	0.014%	66.742%
1504	AAREAL BANK AG	0.014%	66.756%
1505	WHARF(HLDGS)	0.014%	66.771%
1506	LIXIL GROUP COR	0.014%	66.785%
1507	mitsui fudosan	0.014%	66.799%
1508	WESTSHORE TERMI	0.014%	66.813%
1509	WEX INC COMMON STOCK USD.01	0.014%	66.828%
1510	SHINHAN FIN GRO	0.014%	66.842%
1511	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.014%	66.856%
1512	CNO FINANCIAL	0.014%	66.870%
1513	POSCO	0.014%	66.885%
1514	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.014%	66.899%
1515	FUJI HEAVY INDS	0.014%	66.913%
1516	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.014%	66.927%
1517	EURO FIN STABIL	0.014%	66.942%
1518	SUNOPTA INC COMMON STOCK	0.014%	66.956%
1519	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.014%	66.970%
1520	FEDERATED INVES	0.014%	66.984%
1521	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.014%	66.998%
1522	PRUDENTIAL CORP	0.014%	67.012%
1523	RICHELIEU HARDW	0.014%	67.027%
1524	TEIJIN	0.014%	67.041%
1525	UNIPER SE	0.014%	67.055%
1526	L-BANK BW FOERD	0.014%	67.069%
1527	JAPAN TOBACCO I	0.014%	67.083%
1528	INDITEX SA	0.014%	67.097%
1529	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.014%	67.112%
1530	UMPQUA HOLDINGS CORP COMMON STOCK	0.014%	67.126%
1531	HASBRO INC	0.014%	67.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	AARON S INC COMMON STOCK USD.5	0.014%	67.154%
1533	COMPASS GROUP P	0.014%	67.168%
1534	MB FINANCIAL INC COMMON STOCK USD.01	0.014%	67.182%
1535	ZYNGA INC CL A COMMON STOCK USD.00000625	0.014%	67.196%
1536	CATALENT INC COMMON STOCK USD.01	0.014%	67.210%
1537	CHINA RESOURCES	0.014%	67.224%
1538	EAST JAPAN RAIL	0.014%	67.239%
1539	INTERMEDIATE CA	0.014%	67.253%
1540	STANDARD LIFE P	0.014%	67.267%
1541	BEAZLEY PLC	0.014%	67.281%
1542	CBOE HOLDINGS INC COMMON STOCK	0.014%	67.295%
1543	SAP AG	0.014%	67.309%
1544	TCF FINL CORP	0.014%	67.323%
1545	CREE INC COMMON STOCK USD.00125	0.014%	67.337%
1546	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.014%	67.351%
1547	SUMITOMO MITSUI	0.014%	67.365%
1548	CUBESMART REIT USD.01	0.014%	67.379%
1549	COBHAM PLC	0.014%	67.393%
1550	BOOKER GROUP	0.014%	67.407%
1551	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.014%	67.421%
1552	LG TELECOM LTD	0.014%	67.435%
1553	BANK OF IRELAND	0.014%	67.449%
1554	ENSTAR GROUP LT	0.014%	67.463%
1555	GRAMERCY PROPERTY TRUST REIT USD.01	0.014%	67.477%
1556	FURUKAWA ELECTR	0.014%	67.491%
1557	GALAXY ENTERTA	0.014%	67.504%
1558	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	67.518%
1559	GLOBAL PAYMENTS INC COMMON STOCK	0.014%	67.532%
1560	INMARSAT PLC	0.014%	67.546%
1561	YUM BRANDS INC COMMON STOCK	0.014%	67.560%
1562	BAIDU INC SPON ADR ADR USD.00005	0.014%	67.574%
1563	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.014%	67.588%
1564	RELX NV	0.014%	67.602%
1565	ASTELLAS PHARMA	0.014%	67.616%
1566	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.014%	67.630%
1567	CHURCH & DWIGHT	0.014%	67.643%
1568	DELUXE CORP	0.014%	67.657%
1569	KLX INC COMMON STOCK USD.01	0.014%	67.671%
1570	ASTRA INTERNATI	0.014%	67.685%
1571	NU SKIN ENTERPR	0.014%	67.699%
1572	DARDEN RESTAURA	0.014%	67.712%
1573	NICHIREI CORP	0.014%	67.726%
1574	PPL CORPORATION	0.014%	67.740%
1575	APPLE HOSPITALITY REIT INC REIT NPV	0.014%	67.754%
1576	H.B. FULLER CO. COMMON STOCK USD1.0	0.014%	67.767%
1577	CHRISTIAN DIOR	0.014%	67.781%
1578	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.014%	67.795%
1579	HEINEKEN NV	0.014%	67.809%
1580	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.014%	67.822%
1581	LITHIA MOTORS INC CL A COMMON STOCK	0.014%	67.836%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	COMMERCIAL METALS CO COMMON STOCK USD.01	0.014%	67.850%
1583	DAIWA HOUSE IND	0.014%	67.863%
1584	GROWTHPOINT PRO	0.014%	67.877%
1585	CABOT CORP	0.014%	67.890%
1586	ORIGIN ENERGY L	0.014%	67.904%
1587	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.014%	67.918%
1588	PASON SYSTEMS I	0.014%	67.931%
1589	ANIXTER INTL IN	0.014%	67.945%
1590	SILGAN HLDGS	0.014%	67.959%
1591	AAC TECHNOLOGIE	0.014%	67.972%
1592	CLOSE BROS GROU	0.014%	67.986%
1593	SEMPRA ENERGY COMMON STOCK	0.014%	67.999%
1594	THYSSEN KRUPP A	0.014%	68.013%
1595	ACS, ACTIVIDADE	0.014%	68.027%
1596	MICROSEMI	0.014%	68.040%
1597	FISERV INC COMMON STOCK USD.01	0.014%	68.054%
1598	CARLISLE COS IN	0.014%	68.067%
1599	LCI INDUSTRIES COMMON STOCK USD.01	0.014%	68.081%
1600	mitsui chemical	0.014%	68.095%
1601	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.014%	68.108%
1602	HYUNDAI ENG & C	0.014%	68.122%
1603	TERADATA CORP COMMON STOCK USD.01	0.014%	68.135%
1604	MITSUBISHI GAS	0.014%	68.149%
1605	STERLING BANCORP/DE COMMON STOCK USD.01	0.014%	68.162%
1606	CHEUNG KONG PRO	0.013%	68.176%
1607	FLOWSERVE CORP COMMON STOCK USD1.25	0.013%	68.189%
1608	DEUTSCHE WOHNEN	0.013%	68.203%
1609	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.013%	68.216%
1610	AURUBIS AG	0.013%	68.230%
1611	MAN STRATEGIC H	0.013%	68.243%
1612	IBERIABANK CORP	0.013%	68.256%
1613	KINGBOARD CHEMI	0.013%	68.270%
1614	PORSCHE AUTOMOB	0.013%	68.283%
1615	HONG KONG EXCHA	0.013%	68.297%
1616	LEGG MASON INC SR UNSECURED 03/26 4.75	0.013%	68.310%
1617	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	68.324%
1618	US BANCORP SR UNSECURED 01/24 3.7	0.013%	68.337%
1619	BOARDWALK REIT	0.013%	68.351%
1620	ACI WORLDWIDE INC COMMON STOCK USD.005	0.013%	68.364%
1621	ORION CORP	0.013%	68.377%
1622	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	68.391%
1623	SYSCO CORP COMMON STOCK USD1.0	0.013%	68.404%
1624	PROXIMUS	0.013%	68.417%
1625	CATHAY FINANCIA	0.013%	68.431%
1626	RELX PLC SPON ADR ADR	0.013%	68.444%
1627	EDISON INTERNATIONAL COMMON STOCK	0.013%	68.458%
1628	TRAVIS PERKINS	0.013%	68.471%
1629	KAWASAKI HEAVY	0.013%	68.484%
1630	DTE ENERGY INC	0.013%	68.498%
1631	FINISAR CORPORATION COMMON STOCK USD.001	0.013%	68.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.013%	68.524%
1633	INDOFOODS SUKSE	0.013%	68.538%
1634	JEAN COUTU GRP	0.013%	68.551%
1635	NATIONWIDE B/S	0.013%	68.564%
1636	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	68.577%
1637	NOVOZYMES A/S	0.013%	68.591%
1638	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.013%	68.604%
1639	MEGA FINANCIAL	0.013%	68.617%
1640	CHEVRON CORP SR UNSECURED 11/20 2.419	0.013%	68.631%
1641	EXPERIAN PLC	0.013%	68.644%
1642	CAP GEMINI	0.013%	68.657%
1643	POLYONE CORPORATION COMMON STOCK USD.01	0.013%	68.670%
1644	INVESTEC PLC	0.013%	68.683%
1645	LOCALIZA RENT A	0.013%	68.697%
1646	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	68.710%
1647	NIPPON TEL&TEL	0.013%	68.723%
1648	WIENERBERGER AG	0.013%	68.736%
1649	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	68.750%
1650	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	68.763%
1651	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.013%	68.776%
1652	GRUPO AEROPORTU	0.013%	68.789%
1653	DOMTAR CORP USD	0.013%	68.802%
1654	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	68.815%
1655	SUBSEA 7 SA	0.013%	68.828%
1656	BERENDSEN PLC	0.013%	68.842%
1657	ULTA BEAUTY INC COMMON STOCK USD.01	0.013%	68.855%
1658	BENDIGO AND ADE	0.013%	68.868%
1659	AXA-UAP	0.013%	68.881%
1660	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.013%	68.894%
1661	CRANE CO	0.013%	68.907%
1662	KURARAY CO	0.013%	68.920%
1663	DISCOVERY HLDGS	0.013%	68.933%
1664	CLOROX CO	0.013%	68.946%
1665	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.013%	68.959%
1666	ASCENDAS REAL E	0.013%	68.972%
1667	CLEAN HARBOR IN	0.013%	68.986%
1668	JAPAN RETAIL FU	0.013%	68.999%
1669	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.013%	69.012%
1670	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.013%	69.025%
1671	RPC GROUP	0.013%	69.038%
1672	BT GROUP PLC	0.013%	69.051%
1673	REDEFINE PROPER	0.013%	69.064%
1674	ELECTRICITE DE	0.013%	69.077%
1675	AXIS CAPITAL HO	0.013%	69.090%
1676	WW GRAINGER INC	0.013%	69.103%
1677	ALPS ELECTRIC C	0.013%	69.116%
1678	CHINA MERCHANT	0.013%	69.129%
1679	COLRUYT SA	0.013%	69.142%
1680	KONICA MINOLTA	0.013%	69.155%
1681	OAO GAZPROM-SPO	0.013%	69.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	CA INC SR UNSECURED 03/27 4.7	0.013%	69.181%
1683	NEW YORK TIMES	0.013%	69.194%
1684	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.013%	69.207%
1685	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	69.220%
1686	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	69.233%
1687	GOLD FIELDS LTD SPONS ADR ADR	0.013%	69.246%
1688	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.013%	69.259%
1689	GOLDCORP INC SR UNSECURED 06/21 3.625	0.013%	69.271%
1690	WILLIAM HILL PL	0.013%	69.284%
1691	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.013%	69.297%
1692	ON ASSIGNMENT INC COMMON STOCK USD.01	0.013%	69.310%
1693	INTERDIGITAL IN	0.013%	69.323%
1694	NIPPON MEAT PAC	0.013%	69.336%
1695	KEY BANK NA SR UNSECURED 06/25 3.3	0.013%	69.349%
1696	PURE INDUSTRIAL	0.013%	69.362%
1697	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.013%	69.375%
1698	FERROVIAL SA	0.013%	69.387%
1699	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.013%	69.400%
1700	CANACCORD FINAN	0.013%	69.413%
1701	VONOVIA SE	0.013%	69.426%
1702	HEALTHSOUTH CORP COMMON STOCK USD.01	0.013%	69.439%
1703	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.013%	69.452%
1704	CITRIX SYSTEMS	0.013%	69.465%
1705	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	69.477%
1706	BAYER MOTOREN W	0.013%	69.490%
1707	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.013%	69.503%
1708	UNI-PRESIDENT E	0.013%	69.516%
1709	TELEFLEX INC COMMON STOCK USD1.0	0.013%	69.529%
1710	FORTUM OYJ	0.013%	69.541%
1711	TOKYU FUDOSAN H	0.013%	69.554%
1712	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.013%	69.567%
1713	HANKOOK TIRE CO	0.013%	69.580%
1714	BANK OF HAWAII CORP COMMON STOCK USD.01	0.013%	69.593%
1715	SEMICONDUCTOR M	0.013%	69.605%
1716	TIMKEN CO	0.013%	69.618%
1717	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.013%	69.631%
1718	ITT INC COMMON STOCK USD1.0	0.013%	69.644%
1719	VOESTALPINE AG	0.013%	69.657%
1720	ELECTROCOMPONEN	0.013%	69.669%
1721	Atlantia SpA	0.013%	69.682%
1722	VOYA FINANCIAL INC COMMON STOCK USD.01	0.013%	69.695%
1723	ARCELORMITTAL	0.013%	69.708%
1724	SINGAPORE TELEC	0.013%	69.720%
1725	EQUITY COMMONWEALTH REIT USD.01	0.013%	69.733%
1726	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.013%	69.746%
1727	LINCOLN ELEC HL	0.013%	69.759%
1728	COMPAL ELECTRON	0.013%	69.771%
1729	FOMENTO ECON ME	0.013%	69.784%
1730	ARTIS REAL ESTA	0.013%	69.797%
1731	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.013%	69.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.013%	69.822%
1733	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.013%	69.835%
1734	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.013%	69.847%
1735	MEDNAX INC	0.013%	69.860%
1736	ENTEGRIS INC COMMON STOCK USD.01	0.013%	69.873%
1737	HEALTHCARE REALTY TRUST INC REIT USD.01	0.013%	69.885%
1738	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.013%	69.898%
1739	CES ENERGY SOLU	0.013%	69.911%
1740	MAXIM INTEGRATE	0.013%	69.923%
1741	MASONITE INTERNATIONAL CORP COMMON STOCK	0.013%	69.936%
1742	TRELLEBORG AB	0.013%	69.949%
1743	FUJIFILM HLDGS	0.013%	69.961%
1744	CREW ENERGY INC	0.013%	69.974%
1745	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.013%	69.986%
1746	ROCKWELL COLLIN	0.013%	69.999%
1747	PROASSURANCE CORP COMMON STOCK USD.01	0.013%	70.011%
1748	BPCE SA SR UNSECURED 02/21 2.65	0.013%	70.024%
1749	TATTS GROUP LTD	0.013%	70.037%
1750	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.013%	70.049%
1751	KLA TENCOR CORP COMMON STOCK USD.001	0.013%	70.062%
1752	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.013%	70.074%
1753	PARTNERS GROUP	0.013%	70.087%
1754	ACCIONA SA	0.013%	70.099%
1755	ASPEN INSURANCE	0.013%	70.112%
1756	AT+T INC SR UNSECURED 05/25 3.4	0.013%	70.124%
1757	RENTOKIL INITIA	0.012%	70.137%
1758	IDEX CORP	0.012%	70.149%
1759	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.012%	70.162%
1760	HEIDELBERGCEMEN	0.012%	70.174%
1761	OC OERLIKON COR	0.012%	70.187%
1762	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.012%	70.199%
1763	WILLIAM DEMANT	0.012%	70.211%
1764	KENNAMETAL INC COMMON STOCK USD1.25	0.012%	70.224%
1765	SHERWIN WILLIAM	0.012%	70.236%
1766	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	70.249%
1767	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.012%	70.261%
1768	DAIKIN INDUSTRI	0.012%	70.274%
1769	DAINIPPON INK&C	0.012%	70.286%
1770	CONVERGYS CORP COMMON STOCK	0.012%	70.298%
1771	WESCO INTERNATI	0.012%	70.311%
1772	GATX CORP	0.012%	70.323%
1773	UNITED URBAN IN	0.012%	70.336%
1774	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.012%	70.348%
1775	LG CORP	0.012%	70.360%
1776	DEUTSCHE TELEKO	0.012%	70.373%
1777	AMERICA MOVIL S	0.012%	70.385%
1778	WEC ENERGY GROU	0.012%	70.397%
1779	KLONDEX MINES L	0.012%	70.410%
1780	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.012%	70.422%
1781	STAR ENTERTAINM	0.012%	70.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	DAVE & BUSTER'S	0.012%	70.447%
1783	DANONE SA	0.012%	70.459%
1784	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.012%	70.471%
1785	PETROCHINA CO	0.012%	70.483%
1786	GUYANA GOLDFIEL	0.012%	70.496%
1787	VISHAY INTERTEC	0.012%	70.508%
1788	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.012%	70.520%
1789	HELMERICH & PAY	0.012%	70.533%
1790	KOBE STEEL	0.012%	70.545%
1791	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.012%	70.557%
1792	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.012%	70.569%
1793	BANK OF QUEENSL	0.012%	70.582%
1794	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.012%	70.594%
1795	JM AB	0.012%	70.606%
1796	ACCOR	0.012%	70.618%
1797	VARIAN MEDICAL	0.012%	70.631%
1798	WATERS CORP	0.012%	70.643%
1799	SPARTAN ENERGY	0.012%	70.655%
1800	CNPC (HONG KONG	0.012%	70.667%
1801	KAO CORP	0.012%	70.679%
1802	PT BANK CENTRAL	0.012%	70.692%
1803	TRI POINTE GROUP INC COMMON STOCK USD.01	0.012%	70.704%
1804	ALSTOM	0.012%	70.716%
1805	FIRST FINANCIAL	0.012%	70.728%
1806	MERCK KGAA	0.012%	70.740%
1807	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	70.753%
1808	SAMSUNG FIRE &	0.012%	70.765%
1809	TRANSOCEAN LTD	0.012%	70.777%
1810	CHINA INSURANCE	0.012%	70.789%
1811	CRODA INTERNATI	0.012%	70.801%
1812	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.012%	70.813%
1813	XCEL ENERGY INC COMMON STOCK USD2.5	0.012%	70.825%
1814	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.012%	70.838%
1815	MALLINCKRODT PL	0.012%	70.850%
1816	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	70.862%
1817	BUCHER IND-REGD	0.012%	70.874%
1818	SANDVINE COR-CA	0.012%	70.886%
1819	KOHL S CORPORATION SR UNSECURED 11/21 4	0.012%	70.898%
1820	ECHOSTAR CORP A COMMON STOCK USD.001	0.012%	70.910%
1821	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.012%	70.923%
1822	AMER SPORTS OYJ	0.012%	70.935%
1823	GERRESHEIMER GR	0.012%	70.947%
1824	MOOG INC CLASS A COMMON STOCK USD1.0	0.012%	70.959%
1825	KYOCERA CORP	0.012%	70.971%
1826	TETRA TECH INC COMMON STOCK USD.01	0.012%	70.983%
1827	DERWENT LONDON	0.012%	70.995%
1828	SUNRISE COMMUNC	0.012%	71.007%
1829	SAMSUNG SDI CO	0.012%	71.019%
1830	SONOVA HOLDING	0.012%	71.031%
1831	GRACO INC COMMON STOCK USD1.0	0.012%	71.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	71.055%
1833	ANGLOVAAL INDS	0.012%	71.067%
1834	J FRONT RETAILI	0.012%	71.079%
1835	KEPPEL CORP	0.012%	71.091%
1836	ROLLS ROYCE	0.012%	71.104%
1837	T GARANTI BANKA	0.012%	71.116%
1838	ITAU UNIBANCO H SPON PRF ADR ADR	0.012%	71.128%
1839	VALVOLINE INC COMMON STOCK USD.01	0.012%	71.140%
1840	TAUBMAN CENTERS INC REIT USD.01	0.012%	71.152%
1841	SHAWCOR LTD	0.012%	71.164%
1842	APACHE CORP COMMON STOCK USD.625	0.012%	71.175%
1843	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.012%	71.187%
1844	SHOPRITE HLDGS	0.012%	71.199%
1845	ALEXANDER + BALDWIN INC COMMON STOCK	0.012%	71.211%
1846	SHIMAO PROPERTY	0.012%	71.223%
1847	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.012%	71.235%
1848	GEN DYNAMICS CO	0.012%	71.247%
1849	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.012%	71.259%
1850	LITE-ON TECHNOL	0.012%	71.271%
1851	WPP PLC SPONSORED ADR ADR	0.012%	71.283%
1852	ENERSYS COMMON STOCK USD.01	0.012%	71.295%
1853	MEREDITH CORP	0.012%	71.307%
1854	TRUSTMARK CORP COMMON STOCK	0.012%	71.318%
1855	MEXICHEM SAB DE	0.012%	71.330%
1856	MICROCHIP TECHN	0.012%	71.342%
1857	J + J SNACK FOODS CORP COMMON STOCK	0.012%	71.354%
1858	ROGERS SUGAR IN	0.012%	71.366%
1859	HILLENBRAND INC COMMON STOCK	0.012%	71.378%
1860	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.012%	71.390%
1861	BARLOWORLD LTD	0.012%	71.401%
1862	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	71.413%
1863	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.012%	71.425%
1864	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.012%	71.437%
1865	WEATHERFORD INT	0.012%	71.449%
1866	SUMITOMO RUBBER	0.012%	71.460%
1867	MOSAIC CO SR UNSECURED 11/21 3.75	0.012%	71.472%
1868	OLD NATIONAL BANCORP COMMON STOCK	0.012%	71.484%
1869	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.012%	71.496%
1870	EUTELSAT COMMUN	0.012%	71.508%
1871	AKBANK TAS	0.012%	71.519%
1872	NETSUI OSK LINE	0.012%	71.531%
1873	CHINA LIFE INS	0.012%	71.543%
1874	OCEANEERING INT	0.012%	71.555%
1875	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.012%	71.566%
1876	UBE INDUSTRIES	0.012%	71.578%
1877	ANTOFAGASTA HLD	0.012%	71.590%
1878	UBM PLC	0.012%	71.601%
1879	MSC INDUSTRIAL	0.012%	71.613%
1880	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.012%	71.625%
1881	Dongbu Insuranc	0.012%	71.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.012%	71.648%
1883	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.012%	71.660%
1884	MITSUBISHI UJF	0.012%	71.671%
1885	FIRSTGROUP	0.012%	71.683%
1886	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.012%	71.695%
1887	IMPERIAL HOLDIN	0.012%	71.706%
1888	CABOT OIL & GAS	0.012%	71.718%
1889	SAIPEM SPA	0.012%	71.729%
1890	CNOOC LTD	0.012%	71.741%
1891	SPARK NEW ZEA	0.012%	71.753%
1892	FONCIERE DES RE	0.012%	71.764%
1893	EQUITABLE GROUP	0.012%	71.776%
1894	QUANTA COMPUTER	0.012%	71.787%
1895	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.012%	71.799%
1896	MILLICOM INTL C	0.012%	71.810%
1897	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.012%	71.822%
1898	SUNSTONE HOTEL	0.012%	71.833%
1899	MONDI LTD	0.012%	71.845%
1900	GRAHAM HOLDINGS	0.012%	71.857%
1901	GREENE KING	0.012%	71.868%
1902	EUROPEAN INVEST	0.012%	71.880%
1903	SAAB AB	0.012%	71.891%
1904	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.012%	71.903%
1905	DENMARK GOVT BO	0.012%	71.914%
1906	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.012%	71.926%
1907	LIBERTY MUTUAL	0.012%	71.937%
1908	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.012%	71.949%
1909	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.011%	71.960%
1910	PLASTIC OMNIUM	0.011%	71.972%
1911	CENTAMIN PLC	0.011%	71.983%
1912	CORPORATE OFFICE PROPERTIES REIT USD.01	0.011%	71.995%
1913	VIFOR PHARMA AG	0.011%	72.006%
1914	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.011%	72.018%
1915	TEMENOS GROUP A	0.011%	72.029%
1916	YASKAWA ELEC CO	0.011%	72.041%
1917	REGIONS FINANCI	0.011%	72.052%
1918	ROSS STORES INC	0.011%	72.063%
1919	CORESITE REALTY CORP REIT USD.01	0.011%	72.075%
1920	CARGOTEC CORP-B	0.011%	72.086%
1921	MINTH GROUP LTD	0.011%	72.098%
1922	PUBLIC SERVICE	0.011%	72.109%
1923	TRIBUNE MEDIA C	0.011%	72.121%
1924	ONEOK INC	0.011%	72.132%
1925	CEMEX SA	0.011%	72.144%
1926	RSP PERMIAN INC COMMON STOCK USD.01	0.011%	72.155%
1927	APERAM SA	0.011%	72.166%
1928	ADVANCE RESIDEN	0.011%	72.178%
1929	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	72.189%
1930	SALESFORCE.COM	0.011%	72.201%
1931	ARISTOCRAT LEIS	0.011%	72.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	PAYSAFE GROUP P	0.011%	72.223%
1933	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.011%	72.235%
1934	ORANGE SA SR UNSECURED 09/21 4.125	0.011%	72.246%
1935	HELEN OF TROY C	0.011%	72.258%
1936	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.011%	72.269%
1937	LIC HOUSING FIN	0.011%	72.280%
1938	MSA SAFETY INC COMMON STOCK	0.011%	72.292%
1939	CHILDRENS PLACE	0.011%	72.303%
1940	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.011%	72.314%
1941	GLACIER BANCORP INC COMMON STOCK USD.01	0.011%	72.326%
1942	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.011%	72.337%
1943	COPART INC	0.011%	72.349%
1944	KAPSTONE PAPER	0.011%	72.360%
1945	VALLEY NATIONAL BANCORP COMMON STOCK	0.011%	72.371%
1946	MINITUB MITSUI MINING &	0.011%	72.382%
1947	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.011%	72.394%
1948	BCO BRADESCO SA	0.011%	72.405%
1949	STRYKER CORP SR UNSECURED 05/24 3.375	0.011%	72.416%
1950	GENERAL ELECTRI	0.011%	72.428%
1951	ORIX CORP	0.011%	72.439%
1952	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	72.450%
1953	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.011%	72.462%
1954	HOPE BANCORP INC COMMON STOCK USD.001	0.011%	72.473%
1955	COOPER TIRE&RUB	0.011%	72.484%
1956	RICOH CO	0.011%	72.496%
1957	BARRY CALLEBAUT	0.011%	72.507%
1958	LEGRAND SA	0.011%	72.518%
1959	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.011%	72.529%
1960	BCO DO BRASIL S	0.011%	72.541%
1961	COUSINS PROPERTIES INC REIT USD1.0	0.011%	72.552%
1962	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.011%	72.563%
1963	STRYKER CORP SR UNSECURED 03/21 2.625	0.011%	72.574%
1964	TABCORP HLDGS L	0.011%	72.586%
1965	HENGAN INTL	0.011%	72.597%
1966	CAMPBELL SOUP C	0.011%	72.608%
1967	LIFE STORAGE INC REIT USD.01	0.011%	72.619%
1968	TRANSALTA RENEW	0.011%	72.631%
1969	KERING	0.011%	72.642%
1970	SINCLAIR BROADC	0.011%	72.653%
1971	FIRST INDL REAL	0.011%	72.664%
1972	DISH NETWORK	0.011%	72.675%
1973	REINSURANCE GRO	0.011%	72.686%
1974	STORE CAPITAL CORP REIT USD.01	0.011%	72.698%
1975	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	72.709%
1976	STOREBRAND ASA	0.011%	72.720%
1977	GAM HOLDING LTD	0.011%	72.731%
1978	PADDY POWER PLC	0.011%	72.742%
1979	SBI HOLDINGS IN	0.011%	72.754%
1980	TIVO CORP COMMON STOCK USD.001	0.011%	72.765%
1981	COCA-COLA WEST	0.011%	72.776%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	TOKYO ELECTRON	0.011%	72.787%
1983	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.011%	72.798%
1984	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	72.809%
1985	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.011%	72.820%
1986	METLIFE INC SR UNSECURED 04/24 3.6	0.011%	72.832%
1987	VALLOUREC SA	0.011%	72.843%
1988	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.011%	72.854%
1989	ORPEA	0.011%	72.865%
1990	SHAFTESBURY	0.011%	72.876%
1991	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.011%	72.887%
1992	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.011%	72.898%
1993	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.011%	72.909%
1994	ICADE	0.011%	72.920%
1995	RANGE RESOURCES CORP COMMON STOCK USD.01	0.011%	72.932%
1996	BRP INC/CA- SUB	0.011%	72.943%
1997	ELECTR DE FRANC	0.011%	72.954%
1998	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.011%	72.965%
1999	FLETCHER BUILDI	0.011%	72.976%
2000	GERDAU SA SIDER	0.011%	72.987%
2001	CANACOL ENERGY	0.011%	72.998%
2002	HKT TRUST	0.011%	73.009%
2003	ELECTROLUX AB-S	0.011%	73.020%
2004	THK CO	0.011%	73.031%
2005	PUBLICIS GROUPE	0.011%	73.042%
2006	IDEMITSU KOSAN	0.011%	73.053%
2007	HECLA MINING CO	0.011%	73.064%
2008	INTU PROPERTIES	0.011%	73.075%
2009	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.011%	73.086%
2010	BAJAJ FINSERV L	0.011%	73.097%
2011	DREAM GLOBAL RE	0.011%	73.108%
2012	OMRON CORP	0.011%	73.119%
2013	PEAB AB	0.011%	73.130%
2014	BANK OF NY MELL	0.011%	73.141%
2015	IWG PLC	0.011%	73.152%
2016	FRESH DEL MONTE	0.011%	73.163%
2017	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.011%	73.174%
2018	GREAT WALL AUTO	0.011%	73.185%
2019	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.011%	73.196%
2020	HANG LUNG PROPE	0.011%	73.207%
2021	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.011%	73.218%
2022	LASALLE HOTEL PROPERTIES REIT USD.01	0.011%	73.229%
2023	SKF AB - B SHAR	0.011%	73.240%
2024	MATTEL INC COMMON STOCK USD1.0	0.011%	73.251%
2025	WANT WANT CHINA	0.011%	73.262%
2026	SUNTEC REIT	0.011%	73.273%
2027	CDW CORP/DE COMMON STOCK USD.01	0.011%	73.283%
2028	NETFLIX INC COMMON STOCK USD.001	0.011%	73.294%
2029	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.011%	73.305%
2030	HITACHI CONST M	0.011%	73.316%
2031	CARPENTER TECH	0.011%	73.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	AGGREKO PLC	0.011%	73.338%
2033	AVERY DENNISON	0.011%	73.349%
2034	ICICI BANK LTD	0.011%	73.359%
2035	PRA HEALTH SCIE	0.011%	73.370%
2036	SWIRE PACIFIC	0.011%	73.381%
2037	CAMBREX CORP COMMON STOCK USD.1	0.011%	73.392%
2038	VERISK ANALYTICS INC COMMON STOCK USD.001	0.011%	73.403%
2039	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.011%	73.414%
2040	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.011%	73.425%
2041	NATIONAL GENERA	0.011%	73.435%
2042	BONAVISTA ENERG	0.011%	73.446%
2043	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	73.457%
2044	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.011%	73.468%
2045	SUMITOMO METAL	0.011%	73.479%
2046	MCCORMICK & CO	0.011%	73.489%
2047	SKANSKA AB	0.011%	73.500%
2048	EMPIRE STATE RE	0.011%	73.511%
2049	CVB FINANCIAL CORP COMMON STOCK	0.011%	73.522%
2050	AGF MGMT LTD CL	0.011%	73.533%
2051	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	73.543%
2052	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.011%	73.554%
2053	MOODY S CORP COMMON STOCK USD.01	0.011%	73.565%
2054	PREMIER GOLD MI	0.011%	73.576%
2055	BNK FINANCIAL G	0.011%	73.586%
2056	BHARAT FORGE LT	0.011%	73.597%
2057	HANWHA CHEMICAL	0.011%	73.608%
2058	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.011%	73.619%
2059	HANWHA CORP	0.011%	73.629%
2060	58.COM INC ADR ADR	0.011%	73.640%
2061	SKYWEST INC COMMON STOCK	0.011%	73.651%
2062	LEONI AG	0.011%	73.661%
2063	BK MANDIRI	0.011%	73.672%
2064	FUJIKURA	0.011%	73.683%
2065	SURGE ENERGY IN	0.011%	73.694%
2066	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.011%	73.704%
2067	LOGAN PROPERTY	0.011%	73.715%
2068	MEDIASET	0.011%	73.726%
2069	HRG GROUP INC COMMON STOCK USD.01	0.011%	73.736%
2070	OTSUKA HLDGS CO	0.011%	73.747%
2071	BANCORPSOUTH INC COMMON STOCK USD2.5	0.011%	73.758%
2072	ABM INDUSTRIES INC COMMON STOCK USD.01	0.011%	73.768%
2073	YUE YUEN INDUST	0.011%	73.779%
2074	SIMS GROUP LTD	0.011%	73.790%
2075	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.011%	73.800%
2076	PANDORA A/S	0.011%	73.811%
2077	HERMAN MILLER I	0.011%	73.822%
2078	ASML HOLDING NV	0.011%	73.832%
2079	THE FOSCHINI GR	0.011%	73.843%
2080	PENGROWTH ENERGY CORP COMMON STOCK	0.011%	73.854%
2081	HYUNDAI STEEL C	0.011%	73.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.011%	73.875%
2083	NVR INC COMMON STOCK USD.01	0.011%	73.885%
2084	WORTHINGTON IND	0.011%	73.896%
2085	COSCO PACIFIC	0.011%	73.906%
2086	CHINA MINSHENG	0.011%	73.917%
2087	TOPBUILD CORP COMMON STOCK	0.011%	73.928%
2088	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.011%	73.938%
2089	SINO BIOPHAMACE	0.011%	73.949%
2090	COGECO INC COMMON STOCK	0.011%	73.959%
2091	IG GROUP HLDGS	0.011%	73.970%
2092	TOTAL ENERGY SE	0.011%	73.980%
2093	LITTELFUSE INC COMMON STOCK USD.01	0.011%	73.991%
2094	PARAMOUNT GROUP INC REIT USD.01	0.011%	74.001%
2095	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.011%	74.012%
2096	LOGITECH INTERN	0.011%	74.022%
2097	AKORN INC COMMON STOCK	0.011%	74.033%
2098	UNIPOLSAI SPA	0.011%	74.043%
2099	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.011%	74.054%
2100	BRANDYWINE REAL	0.010%	74.064%
2101	ALLREAL HOLDING	0.010%	74.075%
2102	HINDALCO INDS	0.010%	74.085%
2103	TULLOW OIL PLC	0.010%	74.096%
2104	LUCARA DIAMOND	0.010%	74.106%
2105	CHINA SHENHUA E	0.010%	74.117%
2106	FAMILYMART CO	0.010%	74.127%
2107	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.010%	74.138%
2108	QISDA CORP	0.010%	74.148%
2109	ROHM CO	0.010%	74.159%
2110	SOUTH STATE CORP COMMON STOCK USD2.5	0.010%	74.169%
2111	NKT HOLDING A/S	0.010%	74.179%
2112	YOKOGAWA ELECTR	0.010%	74.190%
2113	BILLERUD AB	0.010%	74.200%
2114	ORIX JREIT INC	0.010%	74.211%
2115	TELETECH HOLDIN	0.010%	74.221%
2116	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.010%	74.232%
2117	KINAXIS INC	0.010%	74.242%
2118	TULLETT PREBON	0.010%	74.252%
2119	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	74.263%
2120	ALTUS GROUP LTD	0.010%	74.273%
2121	HASEKO CORP	0.010%	74.284%
2122	GLOBUS MEDICAL	0.010%	74.294%
2123	TREVALI MINING	0.010%	74.304%
2124	PTT EXP&PROD-FG	0.010%	74.315%
2125	BLOCK(H&R)INC	0.010%	74.325%
2126	PDC ENERGY INC COMMON STOCK USD.01	0.010%	74.335%
2127	DIXONS CARPHONE	0.010%	74.346%
2128	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.010%	74.356%
2129	DCC PLC	0.010%	74.366%
2130	HYATT HOTELS CO	0.010%	74.377%
2131	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.010%	74.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	74.397%
2133	LIBERTY MUTUAL	0.010%	74.408%
2134	CARTER S INC COMMON STOCK USD.01	0.010%	74.418%
2135	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.010%	74.428%
2136	AGILE PROPERTY	0.010%	74.439%
2137	RBC BEARINGS INC COMMON STOCK USD.01	0.010%	74.449%
2138	KEMPER CORP COMMON STOCK USD.1	0.010%	74.459%
2139	CHINA STEEL	0.010%	74.470%
2140	FORMOSA CHEMICA	0.010%	74.480%
2141	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.010%	74.490%
2142	MYLAN NV 3.125%	0.010%	74.501%
2143	TAISHIN FINANCI	0.010%	74.511%
2144	SEBACORP INDUST	0.010%	74.521%
2145	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	74.531%
2146	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.010%	74.542%
2147	AGT FOOD AND IN	0.010%	74.552%
2148	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.010%	74.562%
2149	NIPPON YUSEN KK	0.010%	74.573%
2150	PEARSON	0.010%	74.583%
2151	SYMRISE AG	0.010%	74.593%
2152	SOUTH32 LTD	0.010%	74.603%
2153	TOYOTA INDUSTRI	0.010%	74.614%
2154	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	74.624%
2155	CRACKER BARREL	0.010%	74.634%
2156	DENKI KAGAKU KO	0.010%	74.644%
2157	ALACER GOLD COR	0.010%	74.655%
2158	OWENS-ILLINOIS	0.010%	74.665%
2159	JUPITER PLC	0.010%	74.675%
2160	PGE POLSKA GRUP	0.010%	74.685%
2161	WABTEC CORP COMMON STOCK USD.01	0.010%	74.695%
2162	KAWASAKI KISEN	0.010%	74.706%
2163	E.SUN FINANCIAL	0.010%	74.716%
2164	DOMINO S PIZZA INC COMMON STOCK USD.01	0.010%	74.726%
2165	BK OF EAST ASIA	0.010%	74.736%
2166	ARYZTA AG	0.010%	74.747%
2167	CENTRAL JAPAN R	0.010%	74.757%
2168	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.010%	74.767%
2169	TERNA RETE ELET	0.010%	74.777%
2170	FERROGLOBE PLC	0.010%	74.787%
2171	ROBERT HALF INT	0.010%	74.797%
2172	TIGER BRANDS	0.010%	74.808%
2173	BANK LEUMI LE-I	0.010%	74.818%
2174	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.010%	74.828%
2175	HYOSUNG CORP	0.010%	74.838%
2176	METLIFE INC SR UNSECURED 02/21 4.75	0.010%	74.848%
2177	CSX CORP 3.7% 3	0.010%	74.858%
2178	MERCURY GENERAL	0.010%	74.869%
2179	BANK OF COMMUNI	0.010%	74.879%
2180	PHOENIX GROUP H	0.010%	74.889%
2181	COLGATE-PALMOLI	0.010%	74.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	NATL HEALTH INVESTORS INC REIT USD.01	0.010%	74.909%
2183	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.010%	74.919%
2184	CEZ AS	0.010%	74.929%
2185	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.010%	74.940%
2186	CHORUS AVIATION	0.010%	74.950%
2187	ENERSIS SA	0.010%	74.960%
2188	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.010%	74.970%
2189	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	74.980%
2190	TARO PHARMACEUT	0.010%	74.990%
2191	NEWS CORP CLASS A COMMON STOCK USD.01	0.010%	75.000%
2192	NATIONAL EXPRES	0.010%	75.010%
2193	KELLOGG CO	0.010%	75.020%
2194	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	75.031%
2195	ATLAS COPCO AB-	0.010%	75.041%
2196	THERMO FISHER S	0.010%	75.051%
2197	SHARP CORP	0.010%	75.061%
2198	SMITH AND NEPHE	0.010%	75.071%
2199	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.010%	75.081%
2200	HOWDEN JOINERY	0.010%	75.091%
2201	NASDAQ INC SR UNSECURED 06/24 4.25	0.010%	75.101%
2202	PIEDMONT OFFICE	0.010%	75.111%
2203	II VI INC COMMON STOCK	0.010%	75.121%
2204	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.010%	75.131%
2205	CARS.COM INC COMMON STOCK USD.01	0.010%	75.142%
2206	KOSMOS ENERGY L	0.010%	75.152%
2207	ROYAL UNIBREW A	0.010%	75.162%
2208	ENTERGY CORP	0.010%	75.172%
2209	BQE CANT VAUDOI	0.010%	75.182%
2210	RED ELECTRICA C	0.010%	75.192%
2211	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.010%	75.202%
2212	ITRON INC	0.010%	75.212%
2213	Straumann AG	0.010%	75.222%
2214	WARTSILA OYJ AB	0.010%	75.232%
2215	ALUMINA LTD	0.010%	75.242%
2216	HANG LUNG DEVEL	0.010%	75.252%
2217	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.010%	75.262%
2218	ICU MEDICAL INC COMMON STOCK USD.1	0.010%	75.272%
2219	UNIVAR INC COMMON STOCK USD.01	0.010%	75.282%
2220	OMNICOM GROUP I	0.010%	75.292%
2221	VIASAT INC COMMON STOCK USD.0001	0.010%	75.302%
2222	HYUNDAI MARINE&	0.010%	75.312%
2223	PS BUSINESS PARKS INC/CA REIT USD.01	0.010%	75.322%
2224	ARGO GROUP INTE	0.010%	75.332%
2225	A.P. MOLLER-MAE	0.010%	75.342%
2226	PAINTED PONY EN	0.010%	75.352%
2227	DIALOG SEMICOND	0.010%	75.362%
2228	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.010%	75.372%
2229	SHINHAN FINANCI	0.010%	75.382%
2230	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.010%	75.392%
2231	ENGHOUSE SYSTEM	0.010%	75.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	JPMORGAN CHASE	0.010%	75.412%
2233	NIPRO CORP	0.010%	75.421%
2234	WEBMD HEALTH CORP COMMON STOCK USD.01	0.010%	75.431%
2235	MALAYAN BKG BHD	0.010%	75.441%
2236	UNILEVER NV	0.010%	75.451%
2237	FASTENAL	0.010%	75.461%
2238	NINE DRAGONS PA	0.010%	75.471%
2239	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.010%	75.481%
2240	CANAM GROUP	0.010%	75.491%
2241	COLONY STARWOOD HOMES REIT USD.01	0.010%	75.501%
2242	SIENNA SENIOR L	0.010%	75.511%
2243	DILLARD DEPT ST	0.010%	75.520%
2244	CASINO GUICH-PE	0.010%	75.530%
2245	CONDUENT INC COMMON STOCK USD.01	0.010%	75.540%
2246	LOOMIS AB	0.010%	75.550%
2247	UNIPOL GRUPPO F	0.010%	75.560%
2248	VF CORP	0.010%	75.570%
2249	WATSCO INC COMMON STOCK USD.5	0.010%	75.580%
2250	CHINA GOLD INTL	0.010%	75.590%
2251	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.010%	75.599%
2252	BALCHEM CORP COMMON STOCK USD.0667	0.010%	75.609%
2253	YOKOHAMA RUBBER	0.010%	75.619%
2254	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	75.629%
2255	HALYARD HEALTH INC COMMON STOCK USD.01	0.010%	75.639%
2256	NATIONAL AUSTRA	0.010%	75.649%
2257	BCA POP EMILIA	0.010%	75.658%
2258	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.010%	75.668%
2259	NEDCOR LTD ZAR1	0.010%	75.678%
2260	OWENS + MINOR INC COMMON STOCK USD2.0	0.010%	75.688%
2261	INGENICO	0.010%	75.698%
2262	SOJITZ CORP COM	0.010%	75.708%
2263	VOPAK (KON)	0.010%	75.717%
2264	DRIL QUIP INC	0.010%	75.727%
2265	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.010%	75.737%
2266	MDC HOLDINGS INC COMMON STOCK USD.01	0.010%	75.747%
2267	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.010%	75.756%
2268	BUNZL PLC	0.010%	75.766%
2269	GILDEMEISTER AG	0.010%	75.776%
2270	TOPPAN PRINTING	0.010%	75.786%
2271	SEIKO EPSON COR	0.010%	75.796%
2272	NGK SPARK PLUG	0.010%	75.805%
2273	CH ROBINSON WOR	0.010%	75.815%
2274	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.010%	75.825%
2275	EXTENDICARE INC	0.010%	75.835%
2276	BANNER CORPORATION COMMON STOCK USD.01	0.010%	75.844%
2277	DAIWAHOUSE RE	0.010%	75.854%
2278	KGHM POLSKA MIE	0.010%	75.864%
2279	BRUKER CORP COMMON STOCK USD.01	0.010%	75.874%
2280	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	75.883%
2281	HYDRO ONE LTD	0.010%	75.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	PRYSMIAN SPA CO	0.010%	75.903%
2283	SEAGATE TECHNOL	0.010%	75.913%
2284	CATHAY PACIFIC	0.010%	75.922%
2285	DEAN FOODS CO COMMON STOCK USD.01	0.010%	75.932%
2286	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.010%	75.942%
2287	PACIFIC GAS & E	0.010%	75.951%
2288	CAPITAMALL TRUS	0.010%	75.961%
2289	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	75.971%
2290	MCDERMOTT INTL	0.010%	75.981%
2291	SEVERN TRENT	0.010%	75.990%
2292	T IS BANKASI	0.010%	76.000%
2293	HENDERSON LAND	0.010%	76.010%
2294	AMERISOURCEBERG	0.010%	76.019%
2295	CEMBRA MONEY BA	0.010%	76.029%
2296	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.010%	76.039%
2297	ENDESA S.A.	0.010%	76.048%
2298	CONCORDIA FINAN	0.010%	76.058%
2299	STEPAN CO COMMON STOCK USD1.0	0.010%	76.068%
2300	DAIICHI SANKYO	0.010%	76.077%
2301	OTP BANK PLC	0.010%	76.087%
2302	SHANGRI-LA ASIA	0.010%	76.097%
2303	ATKINS WS	0.010%	76.106%
2304	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.010%	76.116%
2305	WPG HOLDINGS	0.010%	76.126%
2306	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	76.135%
2307	TAKASHIMAYA CO	0.010%	76.145%
2308	AMERICAN WOODMARK CORP COMMON STOCK	0.010%	76.155%
2309	BODYCOTE PLC	0.010%	76.164%
2310	XPERI CORP COMMON STOCK USD.001	0.010%	76.174%
2311	NOMURA REAL EST	0.010%	76.183%
2312	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.010%	76.193%
2313	SUMITOMO OSAKA	0.010%	76.203%
2314	NATIXIS	0.010%	76.212%
2315	NAVER CORP	0.010%	76.222%
2316	RENASANT CORP COMMON STOCK USD5.0	0.010%	76.231%
2317	PRICELINE GROUP	0.010%	76.241%
2318	CIGNA CORP SR UNSECURED 02/22 4	0.010%	76.251%
2319	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.010%	76.260%
2320	WYNN RESORTS LTD COMMON STOCK USD.01	0.010%	76.270%
2321	BK OF KYOTO	0.010%	76.279%
2322	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.010%	76.289%
2323	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.010%	76.298%
2324	QEP RESOURCES INC COMMON STOCK USD.01	0.010%	76.308%
2325	SMITH + NEPHEW PLC SPON ADR ADR	0.010%	76.318%
2326	HOMESERVE PLC	0.010%	76.327%
2327	NIPPON PAPER IN	0.010%	76.337%
2328	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.010%	76.346%
2329	BENCHMARK ELECT	0.010%	76.356%
2330	INTL FLAVORS&FR	0.010%	76.365%
2331	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.010%	76.375%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	AMEREN CORP	0.010%	76.384%
2333	PHYSICIANS REALTY TRUST REIT USD.01	0.010%	76.394%
2334	TTM TECHNOLOGIES COMMON STOCK USD.001	0.010%	76.403%
2335	MONSTER BEVERAGE CORP COMMON STOCK	0.010%	76.413%
2336	GRUPA LOTOS S.A	0.010%	76.422%
2337	DKSH HOLDING LT	0.009%	76.432%
2338	TGS NOPEC GEOPH	0.009%	76.441%
2339	CLICLS GROUP	0.009%	76.451%
2340	RAIA DROGASIL S	0.009%	76.460%
2341	ASTRAZENECA	0.009%	76.470%
2342	DOVER CORP	0.009%	76.479%
2343	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.009%	76.489%
2344	LEG IMMOBILIEN	0.009%	76.498%
2345	LG CABLE &MCHY	0.009%	76.508%
2346	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.009%	76.517%
2347	TAIWAN CEMENT	0.009%	76.527%
2348	CAPITALAND	0.009%	76.536%
2349	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.009%	76.546%
2350	HNI CORP	0.009%	76.555%
2351	DAI NIPPON PRIN	0.009%	76.565%
2352	CREDIT SAISON C	0.009%	76.574%
2353	KONE OYJ	0.009%	76.584%
2354	HAYS	0.009%	76.593%
2355	ULVAC INC.	0.009%	76.602%
2356	WISTRON CORP	0.009%	76.612%
2357	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.009%	76.621%
2358	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.009%	76.631%
2359	ESTEE LAUDER CO	0.009%	76.640%
2360	ADANI PORT & SE	0.009%	76.650%
2361	KOREA INVESTMEN	0.009%	76.659%
2362	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	76.669%
2363	CHAILEASE HOLDI	0.009%	76.678%
2364	CREDICORP	0.009%	76.687%
2365	DAIWA SECS GROU	0.009%	76.697%
2366	PNC BANK NA 2.6	0.009%	76.706%
2367	WAJAX CORP	0.009%	76.716%
2368	DAICEL CHEM IND	0.009%	76.725%
2369	VEOLIA ENVIRONM	0.009%	76.734%
2370	NABORS INDUSTRI	0.009%	76.744%
2371	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	76.753%
2372	Rural Electrifi	0.009%	76.763%
2373	CHEMED CORP COMMON STOCK USD1.0	0.009%	76.772%
2374	MO OCH DOMSJO A	0.009%	76.781%
2375	EVONIK INDUSTRI	0.009%	76.791%
2376	KBR INC COMMON STOCK USD.001	0.009%	76.800%
2377	MICHAEL KORS HO	0.009%	76.810%
2378	FILA KOREA LTD	0.009%	76.819%
2379	RESMED INC	0.009%	76.828%
2380	NIPPON PROLOGIS	0.009%	76.838%
2381	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	76.847%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	NIPPON EXPRESS	0.009%	76.857%
2383	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	76.866%
2384	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.009%	76.875%
2385	WALKER + DUNLOP INC COMMON STOCK	0.009%	76.885%
2386	JUNGHEINRICH -	0.009%	76.894%
2387	CHINA RESOURCES	0.009%	76.903%
2388	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	76.913%
2389	GAMESA CORP TEC	0.009%	76.922%
2390	BONTERRA ENERGY	0.009%	76.931%
2391	HUGO BOSS AG	0.009%	76.941%
2392	EDENRED	0.009%	76.950%
2393	MUNICIPALITY FI	0.009%	76.960%
2394	PERNOD-RICARD	0.009%	76.969%
2395	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.009%	76.978%
2396	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	76.988%
2397	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	76.997%
2398	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	77.006%
2399	PAYCHEX INC	0.009%	77.015%
2400	SALZGITTER AG	0.009%	77.025%
2401	VERIZON COMMUN	0.009%	77.034%
2402	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.009%	77.043%
2403	LARSEN & TOUBRO	0.009%	77.053%
2404	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	77.062%
2405	CLEANAWAY WASTE	0.009%	77.071%
2406	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.009%	77.081%
2407	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.009%	77.090%
2408	MAHINDRA &MAHIN	0.009%	77.099%
2409	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.009%	77.109%
2410	TRINIDAD DRILLI	0.009%	77.118%
2411	AMCOR LIMITED	0.009%	77.127%
2412	NELNET INC CL A COMMON STOCK USD.01	0.009%	77.136%
2413	SAMSONITE INTL	0.009%	77.146%
2414	GARTNER GROUP I	0.009%	77.155%
2415	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.009%	77.164%
2416	WAL-MART DE MEX	0.009%	77.173%
2417	INFOSYS LTD SP ADR ADR	0.009%	77.183%
2418	TELENOR AS	0.009%	77.192%
2419	CANFOR PULP PRO	0.009%	77.201%
2420	WOOD GROUP (JOH	0.009%	77.210%
2421	FIRSTCASH INC COMMON STOCK USD.01	0.009%	77.220%
2422	SUNNY OPTICAL T	0.009%	77.229%
2423	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.009%	77.238%
2424	POU CHEN	0.009%	77.247%
2425	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.009%	77.256%
2426	CITIZEN WATCH C	0.009%	77.266%
2427	CMS ENERGY CORP	0.009%	77.275%
2428	BUFFALO WILD WINGS INC COMMON STOCK	0.009%	77.284%
2429	ALCOA CORP COMMON STOCK USD.01	0.009%	77.293%
2430	NTN CORPORATION	0.009%	77.303%
2431	NASPERS LIMITED	0.009%	77.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	SOTHEBY S COMMON STOCK USD.01	0.009%	77.321%
2433	AURIZON HOLDING	0.009%	77.330%
2434	ANHUI CONCH CEM	0.009%	77.339%
2435	STAMPS.COM INC COMMON STOCK USD.001	0.009%	77.349%
2436	SAPPORO BREWERI	0.009%	77.358%
2437	SUZUKEN CO LTD	0.009%	77.367%
2438	MERITZ SECURITI	0.009%	77.376%
2439	SUEDZUCKER AG	0.009%	77.385%
2440	TENNECO AUTOMOT	0.009%	77.394%
2441	AUTOCANADA INC	0.009%	77.404%
2442	MARUTI SUZUKI	0.009%	77.413%
2443	AXALTA COATING	0.009%	77.422%
2444	HENNES & MAURIT	0.009%	77.431%
2445	UGI CORP COMMON STOCK	0.009%	77.440%
2446	EASTGROUP PROPERTIES INC REIT	0.009%	77.449%
2447	HERBALIFE LTD COMMON STOCK USD.002	0.009%	77.459%
2448	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	77.468%
2449	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	77.477%
2450	ROTORK PLC	0.009%	77.486%
2451	SEALED AIR CORP COMMON STOCK USD.1	0.009%	77.495%
2452	TRUWORTHS INTER	0.009%	77.504%
2453	METCASH LTD	0.009%	77.513%
2454	HOPEWELL HLDGS	0.009%	77.523%
2455	CHINA EVERBRIGH	0.009%	77.532%
2456	PLEXUS CORP COMMON STOCK USD.01	0.009%	77.541%
2457	BAXTER INTL INC	0.009%	77.550%
2458	EXPORT DEVELOPM	0.009%	77.559%
2459	EVERCORE PARTNE	0.009%	77.568%
2460	MAXIMUS INC COMMON STOCK	0.009%	77.577%
2461	JANUS CAPITAL G	0.009%	77.586%
2462	OMNICOM GROUP I	0.009%	77.596%
2463	SEABOARD CORP COMMON STOCK USD1.0	0.009%	77.605%
2464	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.009%	77.614%
2465	JAPAN PRIME REA	0.009%	77.623%
2466	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.009%	77.632%
2467	IBIDEN CO	0.009%	77.641%
2468	CHINA COMMUNICA	0.009%	77.650%
2469	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.009%	77.659%
2470	PRA GROUP INC COMMON STOCK USD.01	0.009%	77.668%
2471	VERINT SYSTEMS	0.009%	77.677%
2472	SAP SE SPONSORED ADR ADR	0.009%	77.686%
2473	ROCKWOOL INTL	0.009%	77.695%
2474	ZILLOW GROUP INC C COMMON STOCK	0.009%	77.705%
2475	HUTCHISON PORT	0.009%	77.714%
2476	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	77.723%
2477	BANKINTER SA	0.009%	77.732%
2478	SGS SA-REG COMM	0.009%	77.741%
2479	JAPAN HOTEL REI	0.009%	77.750%
2480	UNIFIRST CORP/MA COMMON STOCK USD.1	0.009%	77.759%
2481	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.009%	77.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.009%	77.777%
2483	VOLVO AB	0.009%	77.786%
2484	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.009%	77.795%
2485	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.009%	77.804%
2486	NIPPON ELEC GLA	0.009%	77.813%
2487	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.009%	77.822%
2488	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.009%	77.831%
2489	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	77.840%
2490	LOTTE CHEMICAL	0.009%	77.849%
2491	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.009%	77.858%
2492	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.009%	77.867%
2493	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.009%	77.876%
2494	PROVIDENT FINAN	0.009%	77.884%
2495	SANTANDER UK PLC SR UNSECURED 03/24 4	0.009%	77.893%
2496	CLP HOLDINGS	0.009%	77.902%
2497	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	77.911%
2498	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.009%	77.920%
2499	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	77.929%
2500	MASCO CORP	0.009%	77.938%
2501	B+G FOODS INC COMMON STOCK USD.01	0.009%	77.947%
2502	WOOLWORTHS LTD	0.009%	77.956%
2503	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	77.965%
2504	WORLEYPARSONS	0.009%	77.974%
2505	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.009%	77.983%
2506	ROGERS CORP COMMON STOCK USD1.0	0.009%	77.992%
2507	MOSAIC CO SR UNSECURED 11/23 4.25	0.009%	78.001%
2508	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.009%	78.010%
2509	BT GROUP PLC SPON ADR ADR	0.009%	78.018%
2510	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	78.027%
2511	MEDICAL FACILIT	0.009%	78.036%
2512	LUKOIL PJSC - A	0.009%	78.045%
2513	SYMANTEC CORP	0.009%	78.054%
2514	SECOM CO	0.009%	78.063%
2515	SEMGROUP CORP CLASS A COMMON STOCK	0.009%	78.072%
2516	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.009%	78.081%
2517	PRICESMART INC	0.009%	78.090%
2518	BEKAERT SA	0.009%	78.099%
2519	ASUSTEK COMPUTE	0.009%	78.107%
2520	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.009%	78.116%
2521	MASIMO CORP COMMON STOCK USD.001	0.009%	78.125%
2522	NEOPOST	0.009%	78.134%
2523	ANSELL LTD	0.009%	78.143%
2524	BELIMO HOLDING	0.009%	78.152%
2525	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.009%	78.161%
2526	AIRCASTLE LTD	0.009%	78.170%
2527	IDEA CELLULAR L	0.009%	78.178%
2528	GETINGE AB, B S	0.009%	78.187%
2529	GREENBRIER COMPANIES INC COMMON STOCK	0.009%	78.196%
2530	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.009%	78.205%
2531	UNIVERSAL CORP	0.009%	78.214%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	GROUP 1 AUTO	0.009%	78.223%
2533	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.009%	78.232%
2534	TAISEI CORP	0.009%	78.240%
2535	IBM CORP SR UNSECURED 02/24 3.625	0.009%	78.249%
2536	CERNER CORP	0.009%	78.258%
2537	mitsubishi UFJ FIN GRP SR UNSECURED 03/26 3.85	0.009%	78.267%
2538	AMGEN INC SR UNSECURED 05/24 3.625	0.009%	78.276%
2539	CARDTRONICS PLC	0.009%	78.285%
2540	LI & FUNG LIMIT	0.009%	78.293%
2541	BLACKROCK INC SR UNSECURED 06/22 3.375	0.009%	78.302%
2542	PLAYTECH	0.009%	78.311%
2543	MASTERCARD INC SR UNSECURED 04/24 3.375	0.009%	78.320%
2544	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.009%	78.329%
2545	MORI SEIKI CO	0.009%	78.338%
2546	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.009%	78.346%
2547	AVIGILON CORP C	0.009%	78.355%
2548	STATE STREET CORP SR UNSECURED 08/25 3.55	0.009%	78.364%
2549	MCKESSON CORP SR UNSECURED 03/24 3.796	0.009%	78.373%
2550	BANK NEDERLANDS	0.009%	78.382%
2551	A P MOLLER - MA	0.009%	78.391%
2552	LAB CORP OF AME	0.009%	78.399%
2553	BEST BUY CO INC	0.009%	78.408%
2554	LONDON STOCK EX	0.009%	78.417%
2555	MEDTRONIC INC 3	0.009%	78.426%
2556	BADGER DAYLIGHT	0.009%	78.435%
2557	MSCI INC	0.009%	78.443%
2558	ASAHI BREWERIES	0.009%	78.452%
2559	LOEWS CORP SR UNSECURED 04/26 3.75	0.009%	78.461%
2560	BAT INTL FINANC	0.009%	78.470%
2561	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.009%	78.479%
2562	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.009%	78.487%
2563	MEDIASET ESPANA	0.009%	78.496%
2564	GRUPO AEROPORTUARIO SUR ADR ADR	0.009%	78.505%
2565	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.009%	78.514%
2566	ULTRAPAR PARTIC	0.009%	78.523%
2567	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.009%	78.531%
2568	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.009%	78.540%
2569	KREDITANST FUR	0.009%	78.549%
2570	CELGENE CORP SR UNSECURED 05/24 3.625	0.009%	78.558%
2571	FERRO CORP	0.009%	78.567%
2572	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.009%	78.575%
2573	ELEMENTIS (1998)	0.009%	78.584%
2574	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.009%	78.593%
2575	FUKUOKA FINANCI	0.009%	78.602%
2576	HAEMONETICS COR	0.009%	78.610%
2577	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.009%	78.619%
2578	AVNET INC SR UNSECURED 04/26 4.625	0.009%	78.628%
2579	SEMTECH CORP	0.009%	78.637%
2580	MANITOBA PROVIN	0.009%	78.645%
2581	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.009%	78.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	78.663%
2583	AETNA INC SR UNSECURED 11/24 3.5	0.009%	78.672%
2584	NORDSON CORP COMMON STOCK	0.009%	78.680%
2585	TKH GROUP NV DU	0.009%	78.689%
2586	RED HAT INC COMMON STOCK USD.0001	0.009%	78.698%
2587	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.009%	78.707%
2588	OUTOKUMPU OY	0.009%	78.715%
2589	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.009%	78.724%
2590	ASSURANT INC	0.009%	78.733%
2591	SEEK LTD.	0.009%	78.742%
2592	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	78.750%
2593	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.009%	78.759%
2594	CIENA CORP COMMON STOCK USD.01	0.009%	78.768%
2595	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.009%	78.777%
2596	CAPITEC BANK HL	0.009%	78.785%
2597	HEICO CORP	0.009%	78.794%
2598	GRIFOLS SA	0.009%	78.803%
2599	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.009%	78.811%
2600	YAMADA DENKI CO	0.009%	78.820%
2601	HSBC USA INC SR UNSECURED 06/24 3.5	0.009%	78.829%
2602	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.009%	78.838%
2603	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.009%	78.846%
2604	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.009%	78.855%
2605	SJM HOLDINGS LT	0.009%	78.864%
2606	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.009%	78.872%
2607	ANTHEM INC	0.009%	78.881%
2608	EUROFINS SCIENT	0.009%	78.890%
2609	TOYODA GOSEI	0.009%	78.899%
2610	QUALCOMM INC SR UNSECURED 05/25 3.45	0.009%	78.907%
2611	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	78.916%
2612	STATOIL ASA COMPANY GUAR 01/22 3.15	0.009%	78.925%
2613	NOK CORP	0.009%	78.933%
2614	ENTERPRISE PROD	0.009%	78.942%
2615	TRINSEO SA	0.009%	78.951%
2616	GVC HOLDINGS PL	0.009%	78.960%
2617	PLAINS ALL AMER	0.009%	78.968%
2618	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.009%	78.977%
2619	ABERTIS INFRAES	0.009%	78.986%
2620	VAIL RESORTS	0.009%	78.994%
2621	GOME ELECTRICAL	0.009%	79.003%
2622	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.009%	79.012%
2623	NEX GROUP PLC	0.009%	79.020%
2624	HYPROP INVESTME	0.009%	79.029%
2625	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.009%	79.038%
2626	CHIBA BANK	0.009%	79.046%
2627	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.009%	79.055%
2628	ARCA CONTINEN	0.009%	79.064%
2629	VONTOBEL HLDGS	0.009%	79.072%
2630	IBM CORP SR UNSECURED 05/20 1.625	0.009%	79.081%
2631	NIBE INDUSTRIER	0.009%	79.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	BUZZI UNICEM SP	0.009%	79.098%
2633	BEIJING ENTERPR	0.009%	79.107%
2634	STATE STREET CORP SR UNSECURED 12/24 3.3	0.009%	79.116%
2635	CAPITACOMMERCIA	0.009%	79.124%
2636	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.009%	79.133%
2637	AMMB HOLDINGS B	0.009%	79.142%
2638	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.009%	79.150%
2639	RESILIENT REIT	0.009%	79.159%
2640	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.009%	79.168%
2641	GLP J-REIT	0.009%	79.176%
2642	BANK TOKYO-MIT	0.009%	79.185%
2643	ORORA LTD	0.009%	79.194%
2644	COACH INC SR UNSECURED 04/25 4.25	0.009%	79.202%
2645	CHINA GAS HOLDI	0.009%	79.211%
2646	AUTOZONE INC COMMON STOCK USD.01	0.009%	79.219%
2647	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.009%	79.228%
2648	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.009%	79.237%
2649	EVOLUTION MININ	0.009%	79.245%
2650	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.009%	79.254%
2651	HEICO CORP CLASS A COMMON STOCK USD.01	0.009%	79.263%
2652	VIACOM INC SR UNSECURED 04/24 3.875	0.009%	79.271%
2653	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.009%	79.280%
2654	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.009%	79.289%
2655	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.009%	79.297%
2656	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.009%	79.306%
2657	KB HOME COMMON STOCK USD1.0	0.009%	79.314%
2658	DENTSU INC.	0.009%	79.323%
2659	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.009%	79.332%
2660	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.009%	79.340%
2661	TSUMURA & CO	0.009%	79.349%
2662	BRAMBLES LIMITE	0.009%	79.357%
2663	NORDSTROM INC COMMON STOCK	0.009%	79.366%
2664	VISA INC SR UNSECURED 12/25 3.15	0.009%	79.375%
2665	IROBOT CORP	0.009%	79.383%
2666	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	79.392%
2667	DONALDSON CO IN	0.009%	79.400%
2668	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.009%	79.409%
2669	GEN COMMUNICATI	0.009%	79.418%
2670	UNUM GROUP	0.009%	79.426%
2671	ALTIUS MINERALS	0.009%	79.435%
2672	CHINA CITIC BK	0.009%	79.443%
2673	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.009%	79.452%
2674	MMI HOLDINGS LT	0.009%	79.461%
2675	SCHOUW & CO	0.009%	79.469%
2676	SANWA SHUTTER C	0.009%	79.478%
2677	SCHRODERS PLC	0.009%	79.486%
2678	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.009%	79.495%
2679	TOWNE BANK COMMON STOCK USD1.667	0.009%	79.503%
2680	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.009%	79.512%
2681	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.009%	79.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	BRITISH SKY BRO	0.009%	79.529%
2683	YAMAGUCHI FINAN	0.009%	79.538%
2684	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.009%	79.546%
2685	GRANITE CONST	0.009%	79.555%
2686	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.009%	79.563%
2687	CME GROUP INC SR UNSECURED 03/25 3	0.009%	79.572%
2688	IT HOLDINGS COR	0.009%	79.580%
2689	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.009%	79.589%
2690	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	79.598%
2691	APPLE INC 1.55%	0.009%	79.606%
2692	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.009%	79.615%
2693	NEENAH PAPER INC COMMON STOCK USD.01	0.009%	79.623%
2694	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.009%	79.632%
2695	ASSOCD BANC-COR	0.009%	79.640%
2696	WIN SEMICONDUCT	0.009%	79.649%
2697	EATON CORP COMPANY GUAR 11/22 2.75	0.009%	79.657%
2698	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.009%	79.666%
2699	BUWOG AG	0.009%	79.674%
2700	KASIKORNBANK PL	0.009%	79.683%
2701	ORACLE CORP SR UNSECURED 10/22 2.5	0.009%	79.691%
2702	APPLE INC SR UNSECURED 05/20 2	0.009%	79.700%
2703	TRYGVESTA AS	0.009%	79.708%
2704	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.009%	79.717%
2705	NOW INC COMMON STOCK USD.01	0.009%	79.725%
2706	BRADY(WH)	0.009%	79.734%
2707	PFIZER INC SR UNSECURED 12/26 3	0.008%	79.742%
2708	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	79.751%
2709	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.008%	79.759%
2710	ESCORTS LTD	0.008%	79.768%
2711	FAIRFAX MEDIA L	0.008%	79.776%
2712	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.008%	79.785%
2713	FBL FINANCIAL G	0.008%	79.793%
2714	CITIGROUP INC SR UNSECURED 04/25 3.3	0.008%	79.802%
2715	TOYO TIRE & RUB	0.008%	79.810%
2716	DEUTSCHE BK AG	0.008%	79.819%
2717	OZ MINERALS LTD	0.008%	79.827%
2718	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.008%	79.836%
2719	SIMCORP A/S	0.008%	79.844%
2720	CHONGQING RURAL	0.008%	79.853%
2721	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.008%	79.861%
2722	BROCADE COMMUNI	0.008%	79.869%
2723	BHP BILLITON FI	0.008%	79.878%
2724	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.008%	79.886%
2725	MORNINGSTAR INC COMMON STOCK	0.008%	79.895%
2726	VALIANT HOLDING	0.008%	79.903%
2727	COMPUTER MODELL	0.008%	79.912%
2728	THALES SA	0.008%	79.920%
2729	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.008%	79.929%
2730	AU OPTRONICS CO	0.008%	79.937%
2731	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.008%	79.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.008%	79.954%
2733	WESTERN UNION CO COMMON STOCK USD.01	0.008%	79.963%
2734	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.008%	79.971%
2735	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.008%	79.979%
2736	GREAT PORTLAND	0.008%	79.988%
2737	EXELON CORP SR UNSECURED 04/26 3.4	0.008%	79.996%
2738	KURITA WATER IN	0.008%	80.005%
2739	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	80.013%
2740	ASHIKAGA HOLDIN	0.008%	80.022%
2741	VESUVIUS PLC	0.008%	80.030%
2742	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.008%	80.039%
2743	NORDSTROM INC SR UNSECURED 05/20 4.75	0.008%	80.047%
2744	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.008%	80.055%
2745	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.008%	80.064%
2746	ADARO ENERGY TB	0.008%	80.072%
2747	HITACHI METALS	0.008%	80.081%
2748	CEAT LTD	0.008%	80.089%
2749	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	80.098%
2750	BEIJING CAPITAL	0.008%	80.106%
2751	GUNMA BANK	0.008%	80.114%
2752	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	80.123%
2753	NUVASIVE INC COMMON STOCK USD.001	0.008%	80.131%
2754	YARA INTERNATIO	0.008%	80.140%
2755	GLANBIA PLC	0.008%	80.148%
2756	STATOIL ASA COMPANY GUAR 01/23 2.45	0.008%	80.156%
2757	YUANTA FINL HOL	0.008%	80.165%
2758	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.008%	80.173%
2759	NORSK HYDRO AS	0.008%	80.181%
2760	CINEWORLD GROUP	0.008%	80.190%
2761	SULZER AG	0.008%	80.198%
2762	WESBANCO INC COMMON STOCK USD2.0833	0.008%	80.206%
2763	TRITON INTERNAT	0.008%	80.215%
2764	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	80.223%
2765	CROMBIE REAL ES	0.008%	80.231%
2766	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.008%	80.240%
2767	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	80.248%
2768	A.P. MOLLER-MAE	0.008%	80.256%
2769	GRUBHUB INC COMMON STOCK USD.0001	0.008%	80.265%
2770	ABN AMRO GROUP	0.008%	80.273%
2771	SINOPAC HLDG	0.008%	80.281%
2772	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	80.290%
2773	NIKON CORP	0.008%	80.298%
2774	CSR LIMITED	0.008%	80.306%
2775	CENTERPOINT ENE	0.008%	80.315%
2776	FIRST FINANCIAL BANCORP COMMON STOCK	0.008%	80.323%
2777	NORDSTROM INC	0.008%	80.331%
2778	YY INC ADR ADR USD.00001	0.008%	80.340%
2779	MUELLER WATER P	0.008%	80.348%
2780	NOVO NORDISK A/S SPONS ADR ADR	0.008%	80.356%
2781	HITACHI CHEMICA	0.008%	80.364%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	mitsubishi esta	0.008%	80.373%
2783	VENTURE CORP	0.008%	80.381%
2784	WEIR GROUP	0.008%	80.389%
2785	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.008%	80.398%
2786	ELECTRONICS	0.008%	80.406%
2787	GUANGZHOU R&F P	0.008%	80.414%
2788	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	80.422%
2789	TUTOR PERINI CORP COMMON STOCK USD1.0	0.008%	80.431%
2790	NWS HOLDINGS LT	0.008%	80.439%
2791	ORIENT OVERSEAS	0.008%	80.447%
2792	ADELAIDE BRIGHT	0.008%	80.455%
2793	FORTUNA SILVER MINES INC COMMON STOCK	0.008%	80.464%
2794	AVX CORP COMMON STOCK USD.01	0.008%	80.472%
2795	SECURITAS	0.008%	80.480%
2796	TATA STEEL LIMI	0.008%	80.488%
2797	FRANSHION PROPE	0.008%	80.497%
2798	AMBEV SA	0.008%	80.505%
2799	EASYJET	0.008%	80.513%
2800	TIETO CORP OYJ	0.008%	80.521%
2801	WIPRO	0.008%	80.530%
2802	LLOYD THOMPSON	0.008%	80.538%
2803	CHINA CINDA ASS	0.008%	80.546%
2804	KAZAKHMYS PLC	0.008%	80.554%
2805	BOEING CO SR UNSECURED 03/25 2.5	0.008%	80.562%
2806	KYOCERA CORP SPONS ADR ADR	0.008%	80.571%
2807	RLJ LODGING TRUST REIT	0.008%	80.579%
2808	SAMSUNG HEAVY	0.008%	80.587%
2809	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	80.595%
2810	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.008%	80.604%
2811	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	80.612%
2812	PREMIER INC CLASS A COMMON STOCK USD.01	0.008%	80.620%
2813	LANCASTER COLON	0.008%	80.628%
2814	RIGHTMOVE GROUP	0.008%	80.636%
2815	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.008%	80.645%
2816	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.008%	80.653%
2817	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.008%	80.661%
2818	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.008%	80.669%
2819	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	80.677%
2820	HOYA CORP	0.008%	80.686%
2821	FIRST MERCHANTS CORP COMMON STOCK	0.008%	80.694%
2822	TOYO SEIKAN KAI	0.008%	80.702%
2823	FOSUN INTERNATI	0.008%	80.710%
2824	ASM INTL NV	0.008%	80.718%
2825	ISS A/S	0.008%	80.726%
2826	77TH BANK	0.008%	80.734%
2827	SUZANO PAPEL E	0.008%	80.743%
2828	TOKYO TATEMONO	0.008%	80.751%
2829	SYNAPTICS INC COMMON STOCK USD.001	0.008%	80.759%
2830	ACXIOM CORP COMMON STOCK USD.1	0.008%	80.767%
2831	NAMCO BANDAI HO	0.008%	80.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.008%	80.783%
2833	DUERR AG	0.008%	80.792%
2834	Alten	0.008%	80.800%
2835	HACHIJUNI BANK	0.008%	80.808%
2836	CASIO COMPUTER	0.008%	80.816%
2837	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.008%	80.824%
2838	RUBIS	0.008%	80.832%
2839	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	80.840%
2840	GREIF INC CL A COMMON STOCK	0.008%	80.848%
2841	BOVIS HOMES GRO	0.008%	80.856%
2842	SIHUAN PHARMACE	0.008%	80.865%
2843	SASOL	0.008%	80.873%
2844	DOWA HOLDING CO	0.008%	80.881%
2845	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.008%	80.889%
2846	AXEL SPRINGER A	0.008%	80.897%
2847	TAIYO YUDEN CO	0.008%	80.905%
2848	IJM CORP BERHAD	0.008%	80.913%
2849	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	80.921%
2850	SHIN KONG FINL	0.008%	80.929%
2851	PUBLIC BNK-LOCA	0.008%	80.938%
2852	CABELA S INC COMMON STOCK USD.01	0.008%	80.946%
2853	CONTINENTAL GOL	0.008%	80.954%
2854	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.008%	80.962%
2855	KNOWLES CORP COMMON STOCK USD.01	0.008%	80.970%
2856	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.008%	80.978%
2857	ELIOR	0.008%	80.986%
2858	QUALICORP SA	0.008%	80.994%
2859	CHINA VANKE CO	0.008%	81.002%
2860	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.008%	81.010%
2861	COCHLEAR LTD	0.008%	81.018%
2862	TANGER FACTORY OUTLET CENTER REIT USD.01	0.008%	81.026%
2863	ACADIA REALTY TRUST REIT USD.001	0.008%	81.034%
2864	JINDAL STEEL &	0.008%	81.042%
2865	TARGET CORP SR UNSECURED 04/26 2.5	0.008%	81.050%
2866	DAIDO STEEL CO	0.008%	81.058%
2867	BROWN-FORMAN CO	0.008%	81.066%
2868	SPX FLOW INC COMMON STOCK USD.01	0.008%	81.074%
2869	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	81.082%
2870	CBS CORP COMPANY GUAR 01/27 2.9	0.008%	81.090%
2871	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.008%	81.099%
2872	SHUTTERFLY INC	0.008%	81.107%
2873	E-MART CO. LTD.	0.008%	81.115%
2874	INDUSTRIAL BANK	0.008%	81.123%
2875	NIPPON KAYAKU C	0.008%	81.131%
2876	LIFE HEALTHCARE	0.008%	81.139%
2877	YTL CORP	0.008%	81.147%
2878	AMER NATL INS	0.008%	81.155%
2879	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.008%	81.163%
2880	BIOVERATIV INC COMMON STOCK USD.001	0.008%	81.171%
2881	CJ CHEILJEDANG	0.008%	81.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	VECTREN CORP COMMON STOCK	0.008%	81.187%
2883	HIKMA PHARMACEU	0.008%	81.195%
2884	ENTEL EMP NAC T	0.008%	81.203%
2885	LA Z BOY INC COMMON STOCK USD1.0	0.008%	81.211%
2886	COCA-COLA BOTTL	0.008%	81.219%
2887	TIME WARNER INC	0.008%	81.227%
2888	AMEDISYS INC COMMON STOCK USD.001	0.008%	81.235%
2889	DAINIPPON SCREE	0.008%	81.242%
2890	GREENCORE GROUP	0.008%	81.250%
2891	TAURON POLSKA E	0.008%	81.258%
2892	CHUGOKU BANK	0.008%	81.266%
2893	BRILLIANCE CHIN	0.008%	81.274%
2894	WOORI BANK	0.008%	81.282%
2895	KYUSHU FINANCIA	0.008%	81.290%
2896	FISHER & PAYKEL	0.008%	81.298%
2897	LEONS FURNITURE	0.008%	81.306%
2898	SUMITOMO FOREST	0.008%	81.314%
2899	KERRY PROPRTIE	0.008%	81.322%
2900	Samsung Life In	0.008%	81.330%
2901	QTS REALTY TRUST INC CL A REIT USD.01	0.008%	81.338%
2902	CBS CORP COMPANY GUAR 01/25 3.5	0.008%	81.346%
2903	HIROSHIMA BANK	0.008%	81.354%
2904	WACKER CHEMIE A	0.008%	81.361%
2905	HERSHEY FOODS C	0.008%	81.369%
2906	AENA SA	0.008%	81.377%
2907	VICTREX PLC	0.008%	81.385%
2908	QINETIQ GROUP P	0.008%	81.393%
2909	ENERGEN CORP COMMON STOCK USD.01	0.008%	81.401%
2910	CANARA BANK	0.008%	81.409%
2911	SABINA SILVER C	0.008%	81.417%
2912	PKO BANK POLSKI	0.008%	81.425%
2913	STATE BK OF IND	0.008%	81.432%
2914	DONGFENG MOTOR	0.008%	81.440%
2915	SOUTHERN CO SR UNSECURED 06/20 2.75	0.008%	81.448%
2916	IMPALA PLATINUM	0.008%	81.456%
2917	OSI SYSTEMS INC	0.008%	81.464%
2918	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.008%	81.472%
2919	URBAN EDGE PROPERTIES REIT USD.01	0.008%	81.480%
2920	ANTA SPORTS PRO	0.008%	81.488%
2921	COFINIMMO	0.008%	81.495%
2922	WABASH NATIONAL	0.008%	81.503%
2923	INFINERA CORP	0.008%	81.511%
2924	DAITO TRUST CON	0.008%	81.519%
2925	MRC GLOBAL INC COMMON STOCK USD.01	0.008%	81.527%
2926	CREST NICHOLSON	0.008%	81.535%
2927	J.C. PENNEY CO INC COMMON STOCK USD.5	0.008%	81.542%
2928	E L FINL CORP L	0.008%	81.550%
2929	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.008%	81.558%
2930	CIPLA LTD	0.008%	81.566%
2931	ALSEA SAB DE CV	0.008%	81.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	AJINOMOTO CO IN	0.008%	81.582%
2933	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.008%	81.589%
2934	CHICO'S FAS INC	0.008%	81.597%
2935	IYO BANK	0.008%	81.605%
2936	PEBBLEBROOK HOT	0.008%	81.613%
2937	ASML HOLDING NV	0.008%	81.621%
2938	DAELIM INDUSTRI	0.008%	81.629%
2939	KANEKA CORP	0.008%	81.636%
2940	TOPDANMARK A/S	0.008%	81.644%
2941	NEXANS	0.008%	81.652%
2942	BIOMERIEUX	0.008%	81.660%
2943	RYDER SYSTEM IN	0.008%	81.667%
2944	CARE CAPITAL PROPERTIES INC REIT USD.01	0.008%	81.675%
2945	JAMES HARDIE IN	0.008%	81.683%
2946	DGB FINANCIAL G	0.008%	81.691%
2947	BARCLAYS PLC	0.008%	81.699%
2948	EBARA CORP	0.008%	81.706%
2949	CAIRN ENERGY PL	0.008%	81.714%
2950	COHEN + STEERS INC COMMON STOCK USD.01	0.008%	81.722%
2951	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.008%	81.730%
2952	EXELIXIS INC	0.008%	81.737%
2953	ADMIRAL GROUP	0.008%	81.745%
2954	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.008%	81.753%
2955	SCHOLASTIC CORP	0.008%	81.760%
2956	NOF CORP	0.008%	81.768%
2957	DEXIA CREDIT LO	0.008%	81.776%
2958	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	81.784%
2959	WASHINGTON REIT REIT USD.01	0.008%	81.791%
2960	BENESSE CORP	0.008%	81.799%
2961	YAMAHA CORP	0.008%	81.807%
2962	UTD O/S LAND	0.008%	81.814%
2963	MUELLER INDS IN	0.008%	81.822%
2964	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	81.830%
2965	ARGONAUT GOLD I	0.008%	81.838%
2966	ATHENAHEALTH IN	0.008%	81.845%
2967	CHINA MEDICAL S	0.008%	81.853%
2968	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	81.861%
2969	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	81.868%
2970	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.008%	81.876%
2971	CAL MAINE FOODS INC COMMON STOCK USD.01	0.008%	81.884%
2972	DDR CORP REIT USD.1	0.008%	81.891%
2973	SANKYU INC	0.008%	81.899%
2974	WACOAL CORP	0.008%	81.907%
2975	N B T BANCORP INC COMMON STOCK USD.01	0.008%	81.914%
2976	SSAB SVENSKT ST	0.008%	81.922%
2977	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.008%	81.930%
2978	NCC AB-B	0.008%	81.937%
2979	TRANSURBAN GROU	0.008%	81.945%
2980	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.008%	81.952%
2981	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.008%	81.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	METHODE ELEC IN	0.008%	81.968%
2983	LG HOUSEHOLD HE	0.008%	81.975%
2984	FEDERAL BANK LT	0.008%	81.983%
2985	COMFORT SYSTEMS	0.008%	81.991%
2986	VAREX IMAGING CORP COMMON STOCK	0.008%	81.998%
2987	TECHTRONIC INDU	0.008%	82.006%
2988	ERICSSON (LM) TEL SP ADR ADR	0.008%	82.013%
2989	KULICKE&SOFFA I	0.008%	82.021%
2990	ALFA LAVAL AB	0.008%	82.029%
2991	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.008%	82.036%
2992	FUJI ELECTRIC C	0.008%	82.044%
2993	MACK CALI REALTY CORP REIT USD.01	0.008%	82.051%
2994	AMEREN CORP SR UNSECURED 11/20 2.7	0.008%	82.059%
2995	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.008%	82.066%
2996	ZEON CO	0.008%	82.074%
2997	WEB.COM GROUP INC COMMON STOCK USD.001	0.008%	82.082%
2998	LANDSTAR SYSTEM	0.008%	82.089%
2999	PRIMARY HEALTH	0.008%	82.097%
3000	FUCHS PETROLUB	0.008%	82.104%
3001	VALMET CORP	0.008%	82.112%
3002	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.008%	82.119%
3003	MTR CORP	0.008%	82.127%
3004	ROWAN COMPANIES	0.008%	82.134%
3005	SKY CITY	0.008%	82.142%
3006	RLI CORP COMMON STOCK USD1.0	0.008%	82.149%
3007	BERKSHIRE HAT E	0.008%	82.157%
3008	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.008%	82.165%
3009	NABTESCO CORP	0.008%	82.172%
3010	KONAMI CO	0.008%	82.180%
3011	SONIC HEALTHCAR	0.008%	82.187%
3012	HK & CHINA GAS	0.008%	82.195%
3013	SANTOS LIMITED	0.008%	82.202%
3014	HANESBRANDS INC COMMON STOCK USD.01	0.008%	82.210%
3015	CNP ASSURANCES	0.008%	82.217%
3016	SEI INVESTMENT	0.008%	82.225%
3017	CIMAREX ENERGY CO COMMON STOCK USD.01	0.008%	82.232%
3018	DORMA+KABA HOLD	0.008%	82.240%
3019	NORTHVIEW APART	0.008%	82.247%
3020	TATA MOTORS LTD	0.008%	82.255%
3021	NOVATEK MICROEL	0.008%	82.262%
3022	TALANX AG	0.008%	82.270%
3023	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.007%	82.277%
3024	MYRIAD GENETICS	0.007%	82.285%
3025	BANCA MEDIOLANU	0.007%	82.292%
3026	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	82.300%
3027	ILLUMINA INC	0.007%	82.307%
3028	MATSON INC COMMON STOCK	0.007%	82.315%
3029	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	82.322%
3030	FORWARD AIR COR	0.007%	82.330%
3031	SILICON LABORAT	0.007%	82.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	SINO-OCEAN LAND	0.007%	82.345%
3033	RELIANCE CAPITA	0.007%	82.352%
3034	SUL AMERICA SA	0.007%	82.360%
3035	KOREAN AIR LINE	0.007%	82.367%
3036	ISETAN MITSUKOS	0.007%	82.375%
3037	TATA CONSULTANC	0.007%	82.382%
3038	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	82.390%
3039	LENDINGCLUB CORP COMMON STOCK USD.01	0.007%	82.397%
3040	MBIA INC	0.007%	82.404%
3041	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	82.412%
3042	ACCTON	0.007%	82.419%
3043	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	82.427%
3044	VALENER INC	0.007%	82.434%
3045	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	82.442%
3046	AZZ INC COMMON STOCK USD1.0	0.007%	82.449%
3047	SAMSUNG SECS CO	0.007%	82.456%
3048	ENSCO PLC CLASS	0.007%	82.464%
3049	NTT DATA	0.007%	82.471%
3050	SPROTT INC COMM	0.007%	82.479%
3051	ENDO INTERNATIO	0.007%	82.486%
3052	CAPSTONE MINING	0.007%	82.494%
3053	MULTI COLOR CORP COMMON STOCK	0.007%	82.501%
3054	INTERCONTINENTAL HOTELS ADR	0.007%	82.508%
3055	OASIS PETROLEUM INC COMMON STOCK USD.01	0.007%	82.516%
3056	BILFINGER BERGE	0.007%	82.523%
3057	DENA CO LTD	0.007%	82.531%
3058	SRC ENERGY INC COMMON STOCK USD.001	0.007%	82.538%
3059	REDROW	0.007%	82.545%
3060	PROSIEBENSAT.1	0.007%	82.553%
3061	ZHONGSHENG GROU	0.007%	82.560%
3062	FORBO HLDG	0.007%	82.567%
3063	MERLIN ENTERTAI	0.007%	82.575%
3064	CHALLENGER FIN	0.007%	82.582%
3065	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.007%	82.590%
3066	MDU RES GROUP I	0.007%	82.597%
3067	CSRA INC COMMON STOCK USD.001	0.007%	82.604%
3068	SOPRA	0.007%	82.612%
3069	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.007%	82.619%
3070	ACTIVIA PROPERT	0.007%	82.626%
3071	TECH MAHINDRA L	0.007%	82.634%
3072	SHISEIDO CO	0.007%	82.641%
3073	MAKITA CORP	0.007%	82.648%
3074	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.007%	82.656%
3075	SHENZHEN INVEST	0.007%	82.663%
3076	DEVON ENERGY CORP COMMON STOCK USD.1	0.007%	82.670%
3077	CHINA DEVELOPME	0.007%	82.678%
3078	OIL SEARCH LTD	0.007%	82.685%
3079	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	82.692%
3080	TPK HOLDINGS CO	0.007%	82.700%
3081	NCR CORP	0.007%	82.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	POWERTECH TECHN	0.007%	82.714%
3083	ENN ENERGY HOLD	0.007%	82.721%
3084	ASIANA AIRLINES	0.007%	82.729%
3085	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.007%	82.736%
3086	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	82.743%
3087	SARTORIUS AG-VO	0.007%	82.751%
3088	DEUTSCHE BANK A	0.007%	82.758%
3089	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.007%	82.765%
3090	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	82.772%
3091	DAEWOO SECURITI	0.007%	82.780%
3092	HEROUX DEVTEK	0.007%	82.787%
3093	CHIPOTLE MEXICA	0.007%	82.794%
3094	MEDIATEK INC	0.007%	82.802%
3095	ALTRAN TECHNOLO	0.007%	82.809%
3096	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.007%	82.816%
3097	RADIAN GROUP	0.007%	82.823%
3098	TELKOM GROUP LT	0.007%	82.831%
3099	CHICAGO BRIDGE	0.007%	82.838%
3100	AUTO TRADER GRO	0.007%	82.845%
3101	BOLLORE	0.007%	82.852%
3102	AUST & NZ BK GP	0.007%	82.860%
3103	DIPLOMA (NEW)	0.007%	82.867%
3104	KELLOGG CO 4% 1	0.007%	82.874%
3105	HOKUHOKU FINANC	0.007%	82.881%
3106	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.007%	82.889%
3107	ATHABASCA OIL C	0.007%	82.896%
3108	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.007%	82.903%
3109	SINOPHARM GROUP	0.007%	82.910%
3110	AMBU A/S	0.007%	82.917%
3111	WEICHAJ POWER-H	0.007%	82.925%
3112	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	82.932%
3113	JTEKT CORP.	0.007%	82.939%
3114	HSBC USA INC SR UNSECURED 08/20 2.75	0.007%	82.946%
3115	NAGASE & CO	0.007%	82.954%
3116	WGL HOLDINGS INC COMMON STOCK	0.007%	82.961%
3117	CENTURY TOKYO	0.007%	82.968%
3118	QUBE HOLDINGS L	0.007%	82.975%
3119	MAPLETREE COMME	0.007%	82.982%
3120	DISTRIBUIDORA I	0.007%	82.990%
3121	CORBION NV	0.007%	82.997%
3122	WADDELL & REED	0.007%	83.004%
3123	AGL ENERGY LTD	0.007%	83.011%
3124	LEOPALACE 21	0.007%	83.018%
3125	KRATON CORP COMMON STOCK USD.01	0.007%	83.025%
3126	SOFTWARE AG DAR	0.007%	83.033%
3127	TORO CO	0.007%	83.040%
3128	B&M EUROPEAN VA	0.007%	83.047%
3129	JIANGXI COPPER	0.007%	83.054%
3130	STATOIL ASA SPON ADR ADR	0.007%	83.061%
3131	LANCASHIRE HLDG	0.007%	83.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	PETRONET LNG LT	0.007%	83.076%
3133	SHIZUOKA BANK	0.007%	83.083%
3134	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.090%
3135	CIMB GROUP HOLD	0.007%	83.097%
3136	GS YUASA CORP	0.007%	83.104%
3137	K'S HOLDINGS	0.007%	83.111%
3138	YAMATO HOLDINGS	0.007%	83.118%
3139	ADEKA CORPORATI	0.007%	83.126%
3140	SEGA SAMMY HOLD	0.007%	83.133%
3141	CUBIC CORP COMMON STOCK	0.007%	83.140%
3142	BANCFIRST CORP	0.007%	83.147%
3143	SCHWEITER TECH	0.007%	83.154%
3144	TOYOBO CO	0.007%	83.161%
3145	BTG PLC	0.007%	83.168%
3146	DAILY MAIL&GEN	0.007%	83.175%
3147	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	83.182%
3148	JAPAN EXCHANGE	0.007%	83.190%
3149	ATMOS ENERGY CO	0.007%	83.197%
3150	ALTICE NV CLAS	0.007%	83.204%
3151	KONECRANES O	0.007%	83.211%
3152	EQT CORPORATION	0.007%	83.218%
3153	PRICELINE GROUP	0.007%	83.225%
3154	ALLEGIANT TRAVE	0.007%	83.232%
3155	LEE & MAN PAPER	0.007%	83.239%
3156	STAG INDUSTRIAL INC REIT USD.01	0.007%	83.246%
3157	TESSENDERLO CHE	0.007%	83.253%
3158	CORE-MARK HLDG	0.007%	83.260%
3159	MINERAL RESOURC	0.007%	83.268%
3160	AIR WATER INC.	0.007%	83.275%
3161	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.007%	83.282%
3162	SERVICEMASTER G	0.007%	83.289%
3163	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.007%	83.296%
3164	CHANG HWA COMME	0.007%	83.303%
3165	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	83.310%
3166	INNOSPEC INC COMMON STOCK USD.01	0.007%	83.317%
3167	NIFCO INC	0.007%	83.324%
3168	CIFI HOLDINGS G	0.007%	83.331%
3169	SYNTHOMER PLC	0.007%	83.338%
3170	FUJITSU GENERAL	0.007%	83.345%
3171	INVENTEC CORP	0.007%	83.352%
3172	KYUDENKO CORP	0.007%	83.359%
3173	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	83.366%
3174	HFF INC CLASS A COMMON STOCK USD.01	0.007%	83.373%
3175	HMS HOLDINGS CORP COMMON STOCK USD.01	0.007%	83.380%
3176	CHEMOURS CO/THE COMMON STOCK	0.007%	83.387%
3177	RICHMONT MINES INC COMMON STOCK	0.007%	83.394%
3178	KAMIGUMI CO	0.007%	83.401%
3179	SHENZHEN INTERN	0.007%	83.408%
3180	GREAT EAGLE HLD	0.007%	83.415%
3181	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.007%	83.422%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.007%	83.429%
3183	GENTHERM INC COMMON STOCK	0.007%	83.436%
3184	NIPPON SUISAN	0.007%	83.443%
3185	H2O RETAILING C	0.007%	83.450%
3186	ISRAEL DISCOUNT	0.007%	83.457%
3187	SVENSKA CELLULO	0.007%	83.464%
3188	AAR CORP	0.007%	83.471%
3189	AUTODESK INC SR UNSECURED 12/22 3.6	0.007%	83.478%
3190	SAIA INC COMMON STOCK USD.001	0.007%	83.485%
3191	PARK NATIONAL CORP COMMON STOCK	0.007%	83.492%
3192	ABB LTD SPON ADR ADR	0.007%	83.499%
3193	NEWMARKET CORP COMMON STOCK	0.007%	83.506%
3194	CA INC 3.6% 01A	0.007%	83.513%
3195	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	83.520%
3196	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	83.527%
3197	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.007%	83.534%
3198	ESSENTA PLC	0.007%	83.541%
3199	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.007%	83.548%
3200	SHANGHAI INDL	0.007%	83.555%
3201	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	83.562%
3202	FLEXIUM INTERCO	0.007%	83.569%
3203	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	83.575%
3204	L BRANDS INC COMMON STOCK USD.5	0.007%	83.582%
3205	BE SEMICONDUCTO	0.007%	83.589%
3206	TRIUMPH GROUP I	0.007%	83.596%
3207	BAYTEX ENERGY CORP COMMON STOCK	0.007%	83.603%
3208	EUROCOMMERCIAL	0.007%	83.610%
3209	BANK OF GEORGIA	0.007%	83.617%
3210	BYD ELECTRONIC	0.007%	83.624%
3211	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.631%
3212	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.007%	83.638%
3213	SAGE GROUP PLC/	0.007%	83.645%
3214	EMPRESA BRASILE	0.007%	83.651%
3215	SUN TV NETWORK	0.007%	83.658%
3216	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.007%	83.665%
3217	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.007%	83.672%
3218	BOB EVANS FARMS	0.007%	83.679%
3219	HUA NAN FINANCI	0.007%	83.686%
3220	XENIA HOTELS + RESORTS INC REIT USD.01	0.007%	83.693%
3221	ADTRAN INC	0.007%	83.700%
3222	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.007%	83.706%
3223	PARAGON GROUP O	0.007%	83.713%
3224	CENCOSUD SA	0.007%	83.720%
3225	HITACHI CAPITAL	0.007%	83.727%
3226	SHIMIZU CORP	0.007%	83.734%
3227	S-OIL CORPORATI	0.007%	83.741%
3228	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.007%	83.748%
3229	COGNEX CORP	0.007%	83.755%
3230	SUN PHARMACEUTI	0.007%	83.761%
3231	NOMURA HOLDINGS INC SPON ADR ADR	0.007%	83.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	83.775%
3233	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.007%	83.782%
3234	JSR CORPORATION	0.007%	83.789%
3235	ICA GRUPPEN AB	0.007%	83.796%
3236	NIPPON KONPO UN	0.007%	83.802%
3237	PINNACLE WEST CAPITAL COMMON STOCK	0.007%	83.809%
3238	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.007%	83.816%
3239	TRIPOD TECHNOLO	0.007%	83.823%
3240	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.007%	83.830%
3241	NETGEAR INC COMMON STOCK USD.001	0.007%	83.837%
3242	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.007%	83.843%
3243	MERRY ELECTRONI	0.007%	83.850%
3244	FABRINET	0.007%	83.857%
3245	BOYD GAMING COR	0.007%	83.864%
3246	ASANKO GOLD INC	0.007%	83.871%
3247	LIVANOVA PLC	0.007%	83.877%
3248	AOYAMA TRADING	0.007%	83.884%
3249	TOAGOSEI CO LTD	0.007%	83.891%
3250	APOLLO TYRES	0.007%	83.898%
3251	HYUNDAI DS,NEW	0.007%	83.905%
3252	BROOKS AUTOMATI	0.007%	83.911%
3253	POOL CORP COMMON STOCK USD.001	0.007%	83.918%
3254	GRUPO FINANCIER	0.007%	83.925%
3255	HUANENG RENEWAB	0.007%	83.932%
3256	SEINO TRANSPORT	0.007%	83.938%
3257	TRANSUNION COMMON STOCK USD.01	0.007%	83.945%
3258	MITIE GROUP	0.007%	83.952%
3259	SHELL INTERNATI	0.007%	83.959%
3260	CRANSWICK	0.007%	83.965%
3261	VF CORP SR UNSECURED 09/21 3.5	0.007%	83.972%
3262	DIEBOLD INC	0.007%	83.979%
3263	MORINAGA MILK I	0.007%	83.986%
3264	PENNON GROUP	0.007%	83.992%
3265	SIG	0.007%	83.999%
3266	XINYI GLASS HOL	0.007%	84.006%
3267	HIGH LINER FOOD	0.007%	84.013%
3268	AWA BANK	0.007%	84.019%
3269	INTERFACE INC COMMON STOCK USD.1	0.007%	84.026%
3270	FAST RETAILING	0.007%	84.033%
3271	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.007%	84.040%
3272	TOKUYAMA CORP	0.007%	84.046%
3273	IDACORP INC COMMON STOCK	0.007%	84.053%
3274	DRAX GROUP PLC	0.007%	84.060%
3275	SCANA CORP COMMON STOCK	0.007%	84.067%
3276	China Mengniu D	0.007%	84.073%
3277	LOJAS AMERICANA	0.007%	84.080%
3278	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.007%	84.087%
3279	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	84.093%
3280	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.007%	84.100%
3281	KUBOTA CORP	0.007%	84.107%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.007%	84.114%
3283	AON CORP COMPANY GUAR 09/20 5	0.007%	84.120%
3284	CALERES INC COMMON STOCK USD.01	0.007%	84.127%
3285	GRAINCORP LTD	0.007%	84.134%
3286	ENI	0.007%	84.140%
3287	CALLAWAY GOLF C	0.007%	84.147%
3288	PEOPLE'S INSURA	0.007%	84.154%
3289	ENEA SA	0.007%	84.160%
3290	MOBILE MINI INC COMMON STOCK USD.01	0.007%	84.167%
3291	MAEDA CORP	0.007%	84.174%
3292	KAMAN CORP COMMON STOCK USD1.0	0.007%	84.180%
3293	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.007%	84.187%
3294	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.007%	84.194%
3295	KEIHAN ELECTRIC	0.007%	84.201%
3296	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.007%	84.207%
3297	CATTOLICA ASSIC	0.007%	84.214%
3298	BALL CORP COMPANY GUAR 03/22 5	0.007%	84.221%
3299	NAN YA PLASTIC	0.007%	84.227%
3300	PCCW LIMITED	0.007%	84.234%
3301	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.007%	84.241%
3302	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.007%	84.247%
3303	GENEREA SAB DE	0.007%	84.254%
3304	HELLA KGAA HUEC	0.007%	84.261%
3305	INCYTE PHARMACE	0.007%	84.267%
3306	NIDEC CORPORATI	0.007%	84.274%
3307	CORE LABORATORI	0.007%	84.281%
3308	VONAGE HLDGS CO	0.007%	84.287%
3309	TIME INC COMMON STOCK USD.01	0.007%	84.294%
3310	LOGITECH INTERN	0.007%	84.300%
3311	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.007%	84.307%
3312	GPE EUROTUNNEL	0.007%	84.314%
3313	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.007%	84.320%
3314	JAPAN LOGISTICS	0.007%	84.327%
3315	COMPEQ MFG	0.007%	84.334%
3316	DSW INC CLASS A COMMON STOCK	0.007%	84.340%
3317	KILLAM APART RE	0.007%	84.347%
3318	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.007%	84.354%
3319	BANCOLOMBIA SA	0.007%	84.360%
3320	GLUSKIN SHEFF &	0.007%	84.367%
3321	LTC PROPERTIES	0.007%	84.373%
3322	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.007%	84.380%
3323	BANCA POPOLARE	0.007%	84.387%
3324	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.007%	84.393%
3325	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	84.400%
3326	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.007%	84.407%
3327	AETNA INC 4.125	0.007%	84.413%
3328	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	84.420%
3329	GCL-POLY ENERGY	0.007%	84.426%
3330	LG INNOTEK CO	0.007%	84.433%
3331	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	84.439%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	BEIJING ENT WAT	0.007%	84.446%
3333	SUEZ ENVIRONMEN	0.007%	84.453%
3334	INSURANCE AUSTR	0.007%	84.459%
3335	AMGEN INC SR UNSECURED 11/21 3.875	0.007%	84.466%
3336	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.007%	84.472%
3337	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.007%	84.479%
3338	SEVEN BANK LTD.	0.007%	84.485%
3339	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.007%	84.492%
3340	JAPAN AIRLINES	0.007%	84.499%
3341	WERELDHAVE NV	0.007%	84.505%
3342	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	84.512%
3343	HARSCO CORP	0.007%	84.518%
3344	BREWIN DOLPHIN	0.007%	84.525%
3345	BARCO(NEW)	0.007%	84.531%
3346	JAFCO CO LTD	0.007%	84.538%
3347	ULTRA ELECTRONI	0.007%	84.544%
3348	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.007%	84.551%
3349	NATL AUST BANK	0.007%	84.557%
3350	TAIWAN COOPERAT	0.007%	84.564%
3351	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.007%	84.571%
3352	LHC GROUP INC COMMON STOCK USD.01	0.007%	84.577%
3353	EBAY INC SR UNSECURED 03/22 3.8	0.007%	84.584%
3354	KEMIRA OY	0.007%	84.590%
3355	POWER FINANCE C	0.007%	84.597%
3356	ITALY BUONI POL	0.007%	84.603%
3357	SHENZHOU INT GR	0.006%	84.610%
3358	MICHAEL PAGE IN	0.006%	84.616%
3359	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.006%	84.623%
3360	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	84.629%
3361	SWISS PRIME SIT	0.006%	84.636%
3362	MACRONIX INTERN	0.006%	84.642%
3363	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.006%	84.648%
3364	POWER ASSETS HO	0.006%	84.655%
3365	GOLDEN AGRI RES	0.006%	84.661%
3366	CTS EVENTIM	0.006%	84.668%
3367	KAJIMA CORP	0.006%	84.674%
3368	WOONGJIN COWAY	0.006%	84.681%
3369	CYRELA BRAZIL R	0.006%	84.687%
3370	PENTA OCEAN CON	0.006%	84.694%
3371	SNAM SPA	0.006%	84.700%
3372	NISSHINBO IND I	0.006%	84.707%
3373	UTD DRUG	0.006%	84.713%
3374	BANKIA SA	0.006%	84.720%
3375	KCC CORP	0.006%	84.726%
3376	FRONTIER REIT	0.006%	84.733%
3377	DAH SING FINANC	0.006%	84.739%
3378	VERISIGN	0.006%	84.746%
3379	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	84.752%
3380	GAIL INDIA LTD	0.006%	84.759%
3381	FORMOSA PLASTIC	0.006%	84.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	MAEDA ROAD CONS	0.006%	84.771%
3383	HENKEL KGAA-PRE	0.006%	84.778%
3384	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.006%	84.784%
3385	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.006%	84.791%
3386	RENGO CO	0.006%	84.797%
3387	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.006%	84.804%
3388	POWER INTEGRATI	0.006%	84.810%
3389	BRF SA ADR ADR	0.006%	84.817%
3390	CIA BRASILEIRA	0.006%	84.823%
3391	NUFARM	0.006%	84.829%
3392	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	84.836%
3393	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	84.842%
3394	KINGBOARD LAMIN	0.006%	84.849%
3395	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	84.855%
3396	AYALA CORP	0.006%	84.862%
3397	NISHI-NIPPON FI	0.006%	84.868%
3398	VISCOFAN SA	0.006%	84.874%
3399	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.006%	84.881%
3400	LARGAN PRECISIO	0.006%	84.887%
3401	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	84.894%
3402	SCRIPPS(EW)CO(N	0.006%	84.900%
3403	MAGELLAN AEROSP	0.006%	84.906%
3404	PORTO SEGURO SA	0.006%	84.913%
3405	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	84.919%
3406	SKYWORTH DIGITA	0.006%	84.926%
3407	NETAPP INC SR UNSECURED 06/21 3.375	0.006%	84.932%
3408	CHARTER HALL GR	0.006%	84.938%
3409	QUALCOMM INC SR UNSECURED 05/22 3	0.006%	84.945%
3410	OXFORD INDUSTRI	0.006%	84.951%
3411	DELTA ELECTRONI	0.006%	84.958%
3412	AIR FRANCE-KLM	0.006%	84.964%
3413	TAIWAN HON CHUA	0.006%	84.970%
3414	ROPER TECHNOLOG	0.006%	84.977%
3415	LIQUOR STORES N	0.006%	84.983%
3416	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.006%	84.990%
3417	SWATCH GROUP AG	0.006%	84.996%
3418	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.006%	85.002%
3419	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	85.009%
3420	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.006%	85.015%
3421	GEA GROUP AG	0.006%	85.021%
3422	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.006%	85.028%
3423	ITV PLC	0.006%	85.034%
3424	BIOGEN INC SR UNSECURED 09/20 2.9	0.006%	85.040%
3425	EMMI AG	0.006%	85.047%
3426	AUTODESK INC SR UNSECURED 06/20 3.125	0.006%	85.053%
3427	NHK SPRING CO	0.006%	85.059%
3428	THOMAS COOK GRO	0.006%	85.066%
3429	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.006%	85.072%
3430	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.006%	85.079%
3431	OCI	0.006%	85.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	DAISHI BANK	0.006%	85.091%
3433	INDUSTRIAS PENO	0.006%	85.098%
3434	SM ENERGY CO COMMON STOCK USD.01	0.006%	85.104%
3435	STATE STREET CORP SR UNSECURED 08/20 2.55	0.006%	85.110%
3436	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	85.117%
3437	INTEGRATED DEVI	0.006%	85.123%
3438	PIZZA PIZZA ROY	0.006%	85.129%
3439	HUNTINGTON NATI	0.006%	85.136%
3440	YUEXIU PROPERTY	0.006%	85.142%
3441	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.006%	85.148%
3442	UTD INTERNET AG	0.006%	85.155%
3443	WALSIN TECHNOLO	0.006%	85.161%
3444	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.006%	85.167%
3445	ALLETE INC	0.006%	85.174%
3446	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.006%	85.180%
3447	SEMPRA ENERGY	0.006%	85.186%
3448	MORGAN STANLEY	0.006%	85.193%
3449	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.006%	85.199%
3450	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.006%	85.205%
3451	MORI HILLS REIT	0.006%	85.212%
3452	PNC BANK NA SR UNSECURED 07/20 2.6	0.006%	85.218%
3453	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.006%	85.224%
3454	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	85.231%
3455	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.006%	85.237%
3456	BAE SYSTEMS HLD	0.006%	85.243%
3457	WEIS MARKETS IN	0.006%	85.249%
3458	CAPELLA EDUCATI	0.006%	85.256%
3459	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.006%	85.262%
3460	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.006%	85.268%
3461	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.006%	85.275%
3462	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.006%	85.281%
3463	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.006%	85.287%
3464	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.006%	85.294%
3465	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.006%	85.300%
3466	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.006%	85.306%
3467	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	85.313%
3468	ABBVIE INC SR UNSECURED 05/20 2.5	0.006%	85.319%
3469	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.006%	85.325%
3470	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.006%	85.331%
3471	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.006%	85.338%
3472	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.006%	85.344%
3473	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	85.350%
3474	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.006%	85.357%
3475	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.006%	85.363%
3476	JOHN DEERE CAPI	0.006%	85.369%
3477	TOKYO GAS CO	0.006%	85.376%
3478	US BANCORP SR UNSECURED 01/22 2.625	0.006%	85.382%
3479	AFLAC INC SR UNSECURED 03/20 2.4	0.006%	85.388%
3480	TVS MOTOR CO	0.006%	85.394%
3481	HORIZON PHARMA	0.006%	85.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	UNUM GROUP SR UNSECURED 05/21 3	0.006%	85.407%
3483	NIPPON LIGHT ME	0.006%	85.413%
3484	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.006%	85.420%
3485	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.006%	85.426%
3486	QUALCOMM INC SR UNSECURED 05/20 2.25	0.006%	85.432%
3487	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.006%	85.438%
3488	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.006%	85.445%
3489	SPAR GROUP LIMI	0.006%	85.451%
3490	LEGG MASON INC SR UNSECURED 07/19 2.7	0.006%	85.457%
3491	LAB CORP AMER H	0.006%	85.464%
3492	ONE GAS INC COMMON STOCK	0.006%	85.470%
3493	EDF	0.006%	85.476%
3494	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.006%	85.482%
3495	MIZUHO BANK LTD	0.006%	85.489%
3496	ANDRITZ AG	0.006%	85.495%
3497	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.006%	85.501%
3498	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.006%	85.507%
3499	BNP PARIBAS SR UNSECURED 05/20 2.375	0.006%	85.514%
3500	WOOLWORTHS HLDG	0.006%	85.520%
3501	WALT DISNEY CO	0.006%	85.526%
3502	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.006%	85.533%
3503	CITIGROUP INC SR UNSECURED 03/21 2.7	0.006%	85.539%
3504	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.006%	85.545%
3505	ECOLAB INC SR U	0.006%	85.551%
3506	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.006%	85.558%
3507	INDUS HOLDING A	0.006%	85.564%
3508	PEPSICO INC SR UNSECURED 10/20 2.15	0.006%	85.570%
3509	BELMOND LTD	0.006%	85.576%
3510	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.006%	85.583%
3511	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.006%	85.589%
3512	CITIGROUP INC	0.006%	85.595%
3513	PORTUCEL EMPRES	0.006%	85.601%
3514	AT+T INC SR UNSECURED 06/20 2.45	0.006%	85.608%
3515	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.006%	85.614%
3516	US BANCORP SR UNSECURED 01/21 2.35	0.006%	85.620%
3517	HARLEY DAVIDSON	0.006%	85.627%
3518	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.006%	85.633%
3519	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	85.639%
3520	ULTRAPAR PARTIC	0.006%	85.645%
3521	AMERICAN HONDA	0.006%	85.652%
3522	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	85.658%
3523	BAT INTL FINANC	0.006%	85.664%
3524	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	85.670%
3525	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.006%	85.677%
3526	SHIGA BANK	0.006%	85.683%
3527	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.006%	85.689%
3528	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.006%	85.695%
3529	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	85.702%
3530	HIGHWEALTH CONS	0.006%	85.708%
3531	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.006%	85.714%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	COMERICA BANK SR UNSECURED 06/20 2.5	0.006%	85.720%
3533	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.006%	85.727%
3534	RENISHAW	0.006%	85.733%
3535	PSP SWISS PROPE	0.006%	85.739%
3536	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	85.745%
3537	TELEFONICA DEUT	0.006%	85.751%
3538	WAREHOUSES DE P	0.006%	85.758%
3539	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.006%	85.764%
3540	CONSTELLATION B	0.006%	85.770%
3541	JD.COM INC ADR ADR USD.00002	0.006%	85.776%
3542	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	85.783%
3543	WESTERN POWER W	0.006%	85.789%
3544	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	85.795%
3545	MATTEL INC SR UNSECURED 03/18 1.7	0.006%	85.801%
3546	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.006%	85.807%
3547	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.006%	85.814%
3548	SANTANDER HLDG	0.006%	85.820%
3549	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.006%	85.826%
3550	MTY FOOD GROUP	0.006%	85.832%
3551	SUPER GROUP	0.006%	85.839%
3552	SOCIETE TELEVIS	0.006%	85.845%
3553	INVESTEC LIMITE	0.006%	85.851%
3554	PTT GLOBAL CHEM	0.006%	85.857%
3555	INVESTA OFFICE	0.006%	85.863%
3556	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.006%	85.870%
3557	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	85.876%
3558	SOUTH32 ADR ADR	0.006%	85.882%
3559	MATTEL INC SR UNSECURED 08/21 2.35	0.006%	85.888%
3560	FIERA SCEPTRE I	0.006%	85.894%
3561	TJX COS INC SR UNSECURED 06/21 2.75	0.006%	85.901%
3562	SHINSEGAE DEPT	0.006%	85.907%
3563	GPO FIN INBURSA	0.006%	85.913%
3564	ALLEGION PLC	0.006%	85.919%
3565	GRAFTON GROUP P	0.006%	85.925%
3566	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	85.931%
3567	MORINAGA & CO	0.006%	85.938%
3568	BIRD CONSTRUCTI	0.006%	85.944%
3569	BP CAPITAL MARK	0.006%	85.950%
3570	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.006%	85.956%
3571	SANTEN PHARM CO	0.006%	85.962%
3572	BHARTI INFRADEL	0.006%	85.968%
3573	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.006%	85.975%
3574	THIRD POINT REI	0.006%	85.981%
3575	BOSSARD HOLDING	0.006%	85.987%
3576	ADVANTEST	0.006%	85.993%
3577	BOLSAS Y MERCAD	0.006%	85.999%
3578	QANTAS AIRWAYS	0.006%	86.005%
3579	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	86.012%
3580	TERUMO CORP	0.006%	86.018%
3581	JD SPORTS FASHI	0.006%	86.024%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	CHINA HONGQIAO	0.006%	86.030%
3583	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.006%	86.036%
3584	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	86.042%
3585	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	86.048%
3586	JUST ENERGY GROUP INC COMMON STOCK	0.006%	86.054%
3587	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	86.061%
3588	ECONOCOM GROUP	0.006%	86.067%
3589	F5 NETWORKS INC COMMON STOCK	0.006%	86.073%
3590	MEGACABLE HOLDI	0.006%	86.079%
3591	NVIDIA CORP	0.006%	86.085%
3592	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.006%	86.091%
3593	HINO MOTORS	0.006%	86.097%
3594	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.006%	86.104%
3595	RECORDATI SPA	0.006%	86.110%
3596	PLAINS ALL AMER	0.006%	86.116%
3597	ACER INC	0.006%	86.122%
3598	ALLIANT ENERGY	0.006%	86.128%
3599	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.134%
3600	EMC CORP(MASS)	0.006%	86.140%
3601	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	86.146%
3602	FACTSET RESEARC	0.006%	86.152%
3603	AMEC FOSTER	0.006%	86.159%
3604	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	86.165%
3605	OSG CORP	0.006%	86.171%
3606	SENIOR PLC	0.006%	86.177%
3607	D'IETEREN TRADI	0.006%	86.183%
3608	AES CORP COMMON STOCK USD.01	0.006%	86.189%
3609	NTT DOCOMO INC SPON ADR ADR	0.006%	86.195%
3610	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.006%	86.201%
3611	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.006%	86.207%
3612	HANWA CO	0.006%	86.213%
3613	CRH (DUBLIN)	0.006%	86.219%
3614	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	86.226%
3615	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.006%	86.232%
3616	CHINA AGRI-INDU	0.006%	86.238%
3617	PLANTRONICS INC COMMON STOCK USD.01	0.006%	86.244%
3618	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.006%	86.250%
3619	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.006%	86.256%
3620	SELECT INCOME REIT REIT USD.01	0.006%	86.262%
3621	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	86.268%
3622	STEELCASE INC	0.006%	86.274%
3623	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.006%	86.280%
3624	CONMED CORP COMMON STOCK USD.01	0.006%	86.286%
3625	FOXCONN TECHNOL	0.006%	86.292%
3626	HOCHTIEF AG	0.006%	86.298%
3627	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	86.304%
3628	HEXAGON AB	0.006%	86.310%
3629	FIRM CAPITAL MO	0.006%	86.316%
3630	ALSTRIA OFFICE	0.006%	86.322%
3631	L BRANDS INC COMPANY GUAR 02/22 5.625	0.006%	86.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	METSA BOARD	0.006%	86.334%
3633	CCR SA	0.006%	86.340%
3634	CABLE ONE INC COMMON STOCK USD.01	0.006%	86.346%
3635	COMPUTERSHARE L	0.006%	86.352%
3636	MODERN TIMES GR	0.006%	86.358%
3637	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.006%	86.364%
3638	KONINKLIJKE BAM	0.006%	86.370%
3639	ORKLA ASA	0.006%	86.376%
3640	UNIBET GROUP PL	0.006%	86.382%
3641	TOPCON CORPORAT	0.006%	86.388%
3642	USHIO INC	0.006%	86.394%
3643	SONAE, S.G.P.S.	0.006%	86.400%
3644	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	86.406%
3645	DYNEGY INC COMMON STOCK USD.01	0.006%	86.412%
3646	CHINA LIFE INSURANCE CO ADR ADR	0.006%	86.418%
3647	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	86.424%
3648	DAIICHI KOSHO C	0.006%	86.430%
3649	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.006%	86.436%
3650	GLORY	0.006%	86.442%
3651	GUESS? INC COMMON STOCK USD.01	0.006%	86.448%
3652	KENEDIX REALTY	0.006%	86.454%
3653	ARGAN INC COMMON STOCK USD.15	0.006%	86.460%
3654	FAR EAST HORIZO	0.006%	86.466%
3655	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	86.472%
3656	MIZRAHI TEFAHOT	0.006%	86.478%
3657	BRAIT SA	0.006%	86.484%
3658	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	86.490%
3659	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.006%	86.496%
3660	INTERPUMP GROUP	0.006%	86.502%
3661	TAIWAN PAIHO	0.006%	86.508%
3662	FIVE PRIME THER	0.006%	86.514%
3663	CHINA PETROLEUM	0.006%	86.519%
3664	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	86.525%
3665	UNITED UTILITIE	0.006%	86.531%
3666	SING AIRP TRM S	0.006%	86.537%
3667	RYOSAN CO	0.006%	86.543%
3668	CORNING INC SR UNSECURED 08/20 4.25	0.006%	86.549%
3669	HORIBA	0.006%	86.555%
3670	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.006%	86.561%
3671	KT & G	0.006%	86.567%
3672	DA OFFICE INV C	0.006%	86.573%
3673	NISOURCE INC	0.006%	86.579%
3674	TAIWAN UNION TE	0.006%	86.584%
3675	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.006%	86.590%
3676	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	86.596%
3677	TINGYI(CAYMAN I	0.006%	86.602%
3678	LUZERNER KTBK	0.006%	86.608%
3679	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.006%	86.614%
3680	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	86.620%
3681	NIPPON ACCOMMOD	0.006%	86.626%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	JAMES RIVER GRO	0.006%	86.632%
3683	CNH INDUSTRIAL	0.006%	86.637%
3684	DIODES INC COMMON STOCK USD.667	0.006%	86.643%
3685	CFE	0.006%	86.649%
3686	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	86.655%
3687	LIBERTY HLDGS	0.006%	86.661%
3688	MANDO CORPORATI	0.006%	86.667%
3689	LUK FOOK HOLDIN	0.006%	86.673%
3690	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.006%	86.678%
3691	CHART INDUSTRIE	0.006%	86.684%
3692	HEWLETT PACKARD	0.006%	86.690%
3693	CD PROJEKT SA	0.006%	86.696%
3694	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	86.702%
3695	MEDIBANK PVT LT	0.006%	86.708%
3696	BANREGIO GRUPO	0.006%	86.714%
3697	TRILOGY ENERGY	0.006%	86.720%
3698	TOTVS SA	0.006%	86.725%
3699	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.006%	86.731%
3700	CARPENTER TECHN	0.006%	86.737%
3701	LION CORP	0.006%	86.743%
3702	IMCD GROUP NV	0.006%	86.749%
3703	HYUNDAI DEVELOP	0.006%	86.755%
3704	FIRST INTERSTATE BANCYS A COMMON STOCK	0.006%	86.761%
3705	T MOBILE USA INC COMPANY GUAR 04/22 4	0.006%	86.766%
3706	ENERGIAS DE POR	0.006%	86.772%
3707	ASPEN PHARMACAR	0.006%	86.778%
3708	ACTUANT CORP A COMMON STOCK USD.2	0.006%	86.784%
3709	ITC LTD	0.006%	86.790%
3710	KANSAI ELEC POW	0.006%	86.796%
3711	HTC CORP COMMON	0.006%	86.801%
3712	SANKYO CO LTD	0.006%	86.807%
3713	IPSOS	0.006%	86.813%
3714	HOKKOKU BANK	0.006%	86.819%
3715	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.006%	86.825%
3716	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.006%	86.831%
3717	ASTEC INDUSTRIE	0.006%	86.836%
3718	NEXTEER AUTOMOT	0.006%	86.842%
3719	NEUSTAR INC-CLA	0.006%	86.848%
3720	BANKRATE INC COMMON STOCK USD.01	0.006%	86.854%
3721	TOTO	0.006%	86.860%
3722	CASTELLUM AB NE	0.006%	86.865%
3723	CRH MEDICAL COR	0.006%	86.871%
3724	NISHIMATSU CONS	0.006%	86.877%
3725	REXFORD INDUSTR	0.006%	86.883%
3726	EMPRESAS CMPC S	0.006%	86.889%
3727	LOTTE SHOPPING	0.006%	86.894%
3728	KUBOTA CORP	0.006%	86.900%
3729	AEON FINANCIAL	0.006%	86.906%
3730	RATOS AB-B SHS	0.006%	86.912%
3731	KIMBERLY CLARK	0.006%	86.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	DECHRA PHARMA	0.006%	86.923%
3733	GIANT MFG CO	0.006%	86.929%
3734	EDP RENOVAVEIS	0.006%	86.935%
3735	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.006%	86.941%
3736	HAIER ELECTRONI	0.006%	86.946%
3737	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.006%	86.952%
3738	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.006%	86.958%
3739	SHANGHAI PHARMA	0.006%	86.964%
3740	ASHMORE GROUP	0.006%	86.969%
3741	HARVEY NORMAN H	0.006%	86.975%
3742	SSP GROUP PLC	0.006%	86.981%
3743	THAI OIL PCL-FR	0.006%	86.987%
3744	DASSAULT SYSTEM	0.006%	86.992%
3745	L-BANK BW FOERD	0.006%	86.998%
3746	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	87.004%
3747	EXLSERVICE HLDG	0.006%	87.010%
3748	AIRGAS INC COMPANY GUAR 08/20 3.05	0.006%	87.015%
3749	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.006%	87.021%
3750	DUNDEE PRECIOUS	0.006%	87.027%
3751	TAIYO NIPPON SA	0.006%	87.033%
3752	REALPAGE INC COMMON STOCK USD.001	0.006%	87.038%
3753	NAGOYA RAILROAD	0.006%	87.044%
3754	PIRAMAL ENTERPR	0.006%	87.050%
3755	COEUR MINING IN	0.006%	87.056%
3756	TERANGA GOLD CO	0.006%	87.061%
3757	MIRACA HOLDIN	0.006%	87.067%
3758	BHARAT HEAVY EL	0.006%	87.073%
3759	TS TECH CO.LTD	0.006%	87.078%
3760	NOVANTA INC COMMON STOCK	0.006%	87.084%
3761	KUMAGAI GUMI CO	0.006%	87.090%
3762	ASSECO POLAND S	0.006%	87.096%
3763	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.006%	87.101%
3764	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.006%	87.107%
3765	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.006%	87.113%
3766	JSE LTD	0.006%	87.118%
3767	ORANGE SPON ADR ADR	0.006%	87.124%
3768	EPLUS INC	0.006%	87.130%
3769	EXXARO	0.006%	87.136%
3770	TADANO	0.006%	87.141%
3771	LULULEMON	0.006%	87.147%
3772	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.006%	87.153%
3773	IIDA GROUP HOLD	0.006%	87.158%
3774	DHX MEDIA LTD	0.006%	87.164%
3775	EULER & HERMES	0.006%	87.170%
3776	COM2US CORPORAT	0.006%	87.175%
3777	1ST SOURCE CORP COMMON STOCK	0.006%	87.181%
3778	IOOF HOLDINGS L	0.006%	87.187%
3779	MELCO INTERNATI	0.006%	87.192%
3780	CHINA RAILWAY C	0.006%	87.198%
3781	NITORI CO LTD	0.006%	87.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	AG GROWTH INTER	0.006%	87.209%
3783	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.006%	87.215%
3784	SOHO CHINA LTD	0.006%	87.221%
3785	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.006%	87.226%
3786	BDO UNIBANK INC	0.006%	87.232%
3787	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.006%	87.238%
3788	IMPLENIA AG	0.006%	87.243%
3789	SUMMIT HOTEL PROPERTIES INC REIT	0.006%	87.249%
3790	NETWORK HEALTHC	0.006%	87.255%
3791	DFDS A/S	0.006%	87.260%
3792	INTRUM JUSTITIA	0.006%	87.266%
3793	CITY DEVELOPMEN	0.006%	87.272%
3794	MARUI CO	0.006%	87.277%
3795	HEXPOL AB	0.006%	87.283%
3796	SCHWEITZER-MAUD	0.006%	87.288%
3797	TASEKO MINES LT	0.006%	87.294%
3798	FIRST PACIFIC C	0.006%	87.300%
3799	GAMUDA BERHAD	0.006%	87.305%
3800	BREMBO SPA	0.006%	87.311%
3801	AIR CHINA LTD	0.006%	87.317%
3802	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.006%	87.322%
3803	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.006%	87.328%
3804	OLYMPUS OPTICAL	0.006%	87.333%
3805	AIR NEW ZEALAND	0.006%	87.339%
3806	KIYO BANK	0.006%	87.345%
3807	AARHUSKARLSHAMN	0.006%	87.350%
3808	KOREAN REINSURA	0.006%	87.356%
3809	CALFRAC WELL SE	0.006%	87.361%
3810	AMERICAN ASSETS TRUST INC REIT USD.01	0.006%	87.367%
3811	UNIQA INSURANCE	0.006%	87.373%
3812	TENNANT CO	0.006%	87.378%
3813	CHUBU ELEC POWE	0.006%	87.384%
3814	CITY HOLDING CO COMMON STOCK USD2.5	0.006%	87.389%
3815	AEDIFICA	0.006%	87.395%
3816	WHITEHAVEN COAL	0.006%	87.401%
3817	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.006%	87.406%
3818	NATUS MEDICAL INC COMMON STOCK USD.001	0.006%	87.412%
3819	NIHON PARKERIZI	0.006%	87.417%
3820	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	87.423%
3821	ALON USA ENERGY INC COMMON STOCK USD.01	0.006%	87.429%
3822	EURONEXT NV	0.006%	87.434%
3823	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.006%	87.440%
3824	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	87.445%
3825	KORIAN	0.006%	87.451%
3826	MALAYSIA AIRPOR	0.006%	87.456%
3827	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	87.462%
3828	DR REDDYS LABS	0.006%	87.467%
3829	KUEHNE & NAGEL	0.006%	87.473%
3830	SMC CORP	0.006%	87.479%
3831	TOKYU CORP	0.006%	87.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	SODEXHO ALLIANC	0.006%	87.490%
3833	KLOECKNER & CO	0.006%	87.495%
3834	HOKUETSU KISHU	0.006%	87.501%
3835	KRUNG THAI BNK	0.006%	87.506%
3836	SHOWA SHELL SEK	0.006%	87.512%
3837	PFEIFFER VAC TE	0.006%	87.517%
3838	NACHI-FUJIKOSHI	0.006%	87.523%
3839	MORGAN STANLEY	0.006%	87.528%
3840	UBIQITI NETWORKS INC COMMON STOCK USD.001	0.006%	87.534%
3841	AXIATA GROUP	0.006%	87.539%
3842	APOLLO HOSPITAL	0.006%	87.545%
3843	KOITO MFG CO	0.006%	87.550%
3844	GPO CATALANA OC	0.006%	87.556%
3845	SHRIRAM TRANSP	0.006%	87.561%
3846	AEROVIRONMENT I	0.006%	87.567%
3847	AMGEN INC	0.006%	87.572%
3848	ADVANSIX INC COMMON STOCK USD.01	0.006%	87.578%
3849	STANLEY ELECTRI	0.006%	87.584%
3850	VIAD CORP	0.006%	87.589%
3851	NEXT PLC	0.006%	87.595%
3852	ROLLINS INC	0.005%	87.600%
3853	SINOTRANS LIMIT	0.005%	87.606%
3854	SURUGA BANK	0.005%	87.611%
3855	IPSEN	0.005%	87.617%
3856	SHIMACHU CO	0.005%	87.622%
3857	CJ CORP.	0.005%	87.627%
3858	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.005%	87.633%
3859	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.005%	87.638%
3860	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	87.644%
3861	DATATEC	0.005%	87.649%
3862	HAW PAR CORP LT	0.005%	87.655%
3863	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	87.660%
3864	NIPPON SHOKUBAI	0.005%	87.666%
3865	CLIFFS NATURAL	0.005%	87.671%
3866	WETHERSPOON (J.	0.005%	87.677%
3867	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	87.682%
3868	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.005%	87.688%
3869	VEON LTD ADR	0.005%	87.693%
3870	FP CORP	0.005%	87.699%
3871	SPAR NORD BANK	0.005%	87.704%
3872	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	87.710%
3873	AF AB	0.005%	87.715%
3874	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	87.721%
3875	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.005%	87.726%
3876	DINEQUITY INC	0.005%	87.731%
3877	CHINA STATE CON	0.005%	87.737%
3878	ASSOCIATED BRIT	0.005%	87.742%
3879	MARSTON'S PLC	0.005%	87.748%
3880	GRUPO ELEKTRA(N	0.005%	87.753%
3881	HYUNDAI HEAVY I	0.005%	87.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	DLF LIMITED	0.005%	87.764%
3883	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	87.770%
3884	SPIRE INC COMMON STOCK USD1.0	0.005%	87.775%
3885	MAPLETREE INDUS	0.005%	87.780%
3886	KEYIO BANK	0.005%	87.786%
3887	BRITVIC	0.005%	87.791%
3888	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	87.797%
3889	SUMITOMO BAKELI	0.005%	87.802%
3890	GRAY TELEVISION INC COMMON STOCK	0.005%	87.808%
3891	HITACHI TRNSPT	0.005%	87.813%
3892	ARMSTRONG WORLD	0.005%	87.818%
3893	ENTERPRISE INNS	0.005%	87.824%
3894	TREND MICRO INC	0.005%	87.829%
3895	COMFORTDELGRO C	0.005%	87.835%
3896	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	87.840%
3897	ENERGY DEVELOP	0.005%	87.846%
3898	WALSIN LIHWA CO	0.005%	87.851%
3899	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	87.856%
3900	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	87.862%
3901	CAPITAL & COUNT	0.005%	87.867%
3902	INGEVITY CORP COMMON STOCK USD.01	0.005%	87.873%
3903	AMERISAFE INC COMMON STOCK USD.01	0.005%	87.878%
3904	ONTEX GROUP NV	0.005%	87.883%
3905	PZ CUSSONS PLC	0.005%	87.889%
3906	TOKAI CARBON CO	0.005%	87.894%
3907	JOHNSON ELECTRI	0.005%	87.899%
3908	AECI	0.005%	87.905%
3909	EBRO FOODS SA	0.005%	87.910%
3910	NTHN STAR RES L	0.005%	87.916%
3911	ATLAS COPCO AB	0.005%	87.921%
3912	SAVILLS PLC	0.005%	87.926%
3913	GPO CARSO SA DE	0.005%	87.932%
3914	WINBOND ELECTRO	0.005%	87.937%
3915	HAZAMA CORP(NEW	0.005%	87.942%
3916	CHASE CORP COMMON STOCK USD.1	0.005%	87.948%
3917	LCY CHEMICAL CO	0.005%	87.953%
3918	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.005%	87.959%
3919	MAKALOT INDUSTR	0.005%	87.964%
3920	NOMURA RESEARCH	0.005%	87.969%
3921	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	87.975%
3922	ACCELL GROUP	0.005%	87.980%
3923	SA DES CIMENTS	0.005%	87.985%
3924	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	87.991%
3925	DAVIDE CAMPARI-	0.005%	87.996%
3926	ALEXANDERS INC	0.005%	88.002%
3927	ACERINOX SA	0.005%	88.007%
3928	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.005%	88.012%
3929	OCLARO INC COMMON STOCK USD.01	0.005%	88.018%
3930	ARCONIC INC SR UNSECURED 02/22 5.87	0.005%	88.023%
3931	JUBILANT LIFE S	0.005%	88.028%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	88.034%
3933	APA GROUP	0.005%	88.039%
3934	PORT OF TAURANG	0.005%	88.044%
3935	KOREA LIFE INSU	0.005%	88.050%
3936	RUMO SA	0.005%	88.055%
3937	FUJI OIL CO	0.005%	88.060%
3938	MITSUI ENG&SHIP	0.005%	88.066%
3939	HERMES INTL	0.005%	88.071%
3940	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	88.076%
3941	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.005%	88.082%
3942	ILUKA RESOURCES	0.005%	88.087%
3943	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	88.092%
3944	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	88.098%
3945	BLUEBIRD BIO IN	0.005%	88.103%
3946	FAR EAST TEXTIL	0.005%	88.108%
3947	EMBRAER SA SPON ADR ADR	0.005%	88.113%
3948	KROGER CO SR UNSECURED 01/21 3.3	0.005%	88.119%
3949	SAN IN GODO BAN	0.005%	88.124%
3950	ALMOST FAMILY INC COMMON STOCK USD.1	0.005%	88.129%
3951	NIPPON SEIKI CO	0.005%	88.135%
3952	NGK INSULATORS	0.005%	88.140%
3953	KAYABA INDUSTRY	0.005%	88.145%
3954	AUTONEUM HOLDIN	0.005%	88.151%
3955	ANTHEM INC SR UNSECURED 08/20 4.35	0.005%	88.156%
3956	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.005%	88.161%
3957	NIPPON HODO CO	0.005%	88.166%
3958	HEIDELBERGER DR	0.005%	88.172%
3959	KING YUAN ELECT	0.005%	88.177%
3960	LINTEC CORP	0.005%	88.182%
3961	K-REIT ASIA	0.005%	88.188%
3962	EXPONENT INC COMMON STOCK USD.001	0.005%	88.193%
3963	WH SMITH PLC	0.005%	88.198%
3964	HAITONG SECURIT	0.005%	88.203%
3965	ALFRESA HOLDING	0.005%	88.209%
3966	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	88.214%
3967	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	88.219%
3968	WHIRLPOOL CORP	0.005%	88.224%
3969	LOWE S COS INC SR UNSECURED 09/25 3.375	0.005%	88.230%
3970	REALTEK SEMICON	0.005%	88.235%
3971	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	88.240%
3972	TURK HAVA YOLLA	0.005%	88.245%
3973	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	88.251%
3974	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	88.256%
3975	BLUCORA INC COMMON STOCK USD.0001	0.005%	88.261%
3976	TECAN AG	0.005%	88.266%
3977	TELECOM ITALIA	0.005%	88.272%
3978	LATAM AIRLINES GROUP SP ADR ADR	0.005%	88.277%
3979	PETKIM	0.005%	88.282%
3980	WOORI INVESTMEN	0.005%	88.287%
3981	NHN ENTERTAINME	0.005%	88.293%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	PIONEER FOODS L	0.005%	88.298%
3983	AMC NETWORKS INC A COMMON STOCK	0.005%	88.303%
3984	SHERRITT INTERN	0.005%	88.308%
3985	YAMATAKE CORP Y	0.005%	88.313%
3986	NORTH PACIFIC B	0.005%	88.319%
3987	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	88.324%
3988	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	88.329%
3989	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	88.334%
3990	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.340%
3991	NISSAN CHEMICAL	0.005%	88.345%
3992	MORI TRUST SOGO	0.005%	88.350%
3993	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.355%
3994	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.360%
3995	EBIX INC COMMON STOCK USD.1	0.005%	88.366%
3996	MRV ENGENHARIA	0.005%	88.371%
3997	NCISOFT CORPN	0.005%	88.376%
3998	SLIGRO FOOD GRO	0.005%	88.381%
3999	ABERCROMBIE & F	0.005%	88.386%
4000	CHINA AIRLINES	0.005%	88.392%
4001	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.005%	88.397%
4002	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.005%	88.402%
4003	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.407%
4004	FAR EASTONE TEL	0.005%	88.412%
4005	NEOGEN CORP COMMON STOCK USD.16	0.005%	88.418%
4006	COCA-COLA EUROP	0.005%	88.423%
4007	UNIT CORP	0.005%	88.428%
4008	SWEDISH MATCH C	0.005%	88.433%
4009	EXTERRAN CORP COMMON STOCK USD.01	0.005%	88.438%
4010	NEWS CORP CLASS B COMMON STOCK	0.005%	88.443%
4011	ALMACENES EXITO	0.005%	88.449%
4012	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	88.454%
4013	SIAM CEMENT PCL	0.005%	88.459%
4014	TOHO HOLDINGS C	0.005%	88.464%
4015	MITSUBISHI MOTO	0.005%	88.469%
4016	MODINE MFG CO	0.005%	88.474%
4017	ANGLOVAAL MININ	0.005%	88.480%
4018	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	88.485%
4019	ESTACIO PARTICI	0.005%	88.490%
4020	NAVISTAR INTL C	0.005%	88.495%
4021	DAIO PAPER CORP	0.005%	88.500%
4022	MONEYSUPERMARKE	0.005%	88.505%
4023	ANIMA HOLDING S	0.005%	88.511%
4024	CHENG SHIN RUBB	0.005%	88.516%
4025	RINGKJOEBING LA	0.005%	88.521%
4026	XEROX CORP 2.75	0.005%	88.526%
4027	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.005%	88.531%
4028	RAMBUS INC	0.005%	88.536%
4029	TOPRE CORPORATI	0.005%	88.542%
4030	ERG SPA	0.005%	88.547%
4031	MR PRICE GROUP	0.005%	88.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	SOUTH INDIA BAN	0.005%	88.557%
4033	CHESAPEAKE LODG	0.005%	88.562%
4034	IWATANI INTL CO	0.005%	88.567%
4035	SEOUL SEMICONDU	0.005%	88.572%
4036	CHINA RESOURCES	0.005%	88.578%
4037	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	88.583%
4038	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.588%
4039	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.005%	88.593%
4040	CBIZ INC COMMON STOCK USD.01	0.005%	88.598%
4041	SHINSEI BANK	0.005%	88.603%
4042	CUMMINS INDIA	0.005%	88.608%
4043	DIASORIN SPA EU	0.005%	88.613%
4044	GLATFELTER(PH)C	0.005%	88.619%
4045	MOBIMO HLDG AG	0.005%	88.624%
4046	DAH SING BANKIN	0.005%	88.629%
4047	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	88.634%
4048	BJ S RESTAURANTS INC COMMON STOCK	0.005%	88.639%
4049	TRONOX LTD-CL A	0.005%	88.644%
4050	GREGGS PLC	0.005%	88.649%
4051	EL PASO ELECTRIC CO COMMON STOCK	0.005%	88.654%
4052	QUALITY CARE PROPERTIES REIT USD.01	0.005%	88.660%
4053	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.005%	88.665%
4054	LG PHILIPS LCD	0.005%	88.670%
4055	UNIPRES CORP.	0.005%	88.675%
4056	SHIP HEALTHCARE	0.005%	88.680%
4057	LAMAR ADVERTISING CO A REIT USD.001	0.005%	88.685%
4058	EOH HOLDINGS LT	0.005%	88.690%
4059	MCGRATH RENTCORP COMMON STOCK	0.005%	88.695%
4060	BAVARIAN NORDIC	0.005%	88.700%
4061	OUTOTEC OYJ	0.005%	88.705%
4062	OMNICELL INC COMMON STOCK USD.001	0.005%	88.711%
4063	UTD INTEGRATION	0.005%	88.716%
4064	NATIONAL AUSTRAL	0.005%	88.721%
4065	MARUHA NICHIRO	0.005%	88.726%
4066	FUYO GENERAL LE	0.005%	88.731%
4067	DOOSAN HEAVY IN	0.005%	88.736%
4068	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.741%
4069	EMPRESAS COPEC	0.005%	88.746%
4070	PT TAMBANG BATU	0.005%	88.751%
4071	PLDT INC	0.005%	88.756%
4072	MAXLINEAR INC COMMON STOCK	0.005%	88.761%
4073	DRILLISCH AG	0.005%	88.766%
4074	FED SIGNAL CORP	0.005%	88.771%
4075	MEDICLINIC INTE	0.005%	88.777%
4076	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	88.782%
4077	GAP INC/THE SR UNSECURED 04/21 5.95	0.005%	88.787%
4078	HILL & SMITH HL	0.005%	88.792%
4079	NORTHWEST HEALT	0.005%	88.797%
4080	COSMO ENERGY HO	0.005%	88.802%
4081	BANRISUL	0.005%	88.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	FNFV GROUP TRACKING STK USD.0001	0.005%	88.812%
4083	ADITYA BIRLA NU	0.005%	88.817%
4084	PNM RESOURCES I	0.005%	88.822%
4085	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.005%	88.827%
4086	SARAS SPA	0.005%	88.832%
4087	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.005%	88.837%
4088	US CONCRETE INC COMMON STOCK USD.001	0.005%	88.842%
4089	TAG TEGERNSEE I	0.005%	88.847%
4090	CHURCHILL DOWNS INC COMMON STOCK	0.005%	88.852%
4091	CHINA STHN AIRL	0.005%	88.857%
4092	TRICON CAPITAL	0.005%	88.863%
4093	OKI ELECTRIC IN	0.005%	88.868%
4094	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.005%	88.873%
4095	SIXT SE PFD	0.005%	88.878%
4096	COLGATE-PALM (I	0.005%	88.883%
4097	AUTOZONE INC SR UNSECURED 01/23 2.875	0.005%	88.888%
4098	CBL & ASSOC PRO	0.005%	88.893%
4099	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	88.898%
4100	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.005%	88.903%
4101	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	88.908%
4102	ALAMO GROUP INC	0.005%	88.913%
4103	TATA GLOBAL	0.005%	88.918%
4104	STROER OUT-OF-H	0.005%	88.923%
4105	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	88.928%
4106	SAPURAKENCANA P	0.005%	88.933%
4107	ROHTO PHARM	0.005%	88.938%
4108	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.943%
4109	EQUATORIAL ENER	0.005%	88.948%
4110	AMANO CORPORATI	0.005%	88.953%
4111	STEEL AUTHORITY	0.005%	88.958%
4112	KIER GROUP	0.005%	88.963%
4113	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	88.968%
4114	NOLATO AB	0.005%	88.973%
4115	KREDITANSTALT F	0.005%	88.978%
4116	RAMSAY HEALTH C	0.005%	88.983%
4117	TURK SISE VE CA	0.005%	88.988%
4118	TERRENO REALTY CORP REIT USD.01	0.005%	88.993%
4119	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	88.998%
4120	KUMBA IRON ORE	0.005%	89.003%
4121	TRADE ME LTD	0.005%	89.008%
4122	MAIDEN HLDGS LT	0.005%	89.013%
4123	FRENCH REPUBLIC	0.005%	89.018%
4124	AICA KOGYO CO	0.005%	89.023%
4125	BIOCON	0.005%	89.028%
4126	BADGER METER INC COMMON STOCK USD1.0	0.005%	89.033%
4127	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	89.038%
4128	WEST JAPAN RAIL	0.005%	89.043%
4129	HYUNDAI WIA COR	0.005%	89.048%
4130	BEMIS CO INC	0.005%	89.053%
4131	YAMATO KOGYO CO	0.005%	89.058%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	JAPAN EXCELLENT	0.005%	89.063%
4133	RATIONAL	0.005%	89.068%
4134	TESLA INC COMMON STOCK USD.001	0.005%	89.073%
4135	SKANDINAVISKA E	0.005%	89.078%
4136	ANDERSONS INC/THE COMMON STOCK	0.005%	89.083%
4137	BHP BILLITON LTD SPON ADR ADR	0.005%	89.088%
4138	STEADFAST GROUP	0.005%	89.093%
4139	HERA	0.005%	89.098%
4140	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	89.103%
4141	MORGAN STANLEY	0.005%	89.108%
4142	BIG YELLOW GROU	0.005%	89.113%
4143	ASM PACIFIC TEC	0.005%	89.118%
4144	ST GALLER KTBK	0.005%	89.123%
4145	GREENTOWN CHINA	0.005%	89.127%
4146	OKASAN SECURITI	0.005%	89.132%
4147	NORMA GROUP AG	0.005%	89.137%
4148	DERICHEBOURG	0.005%	89.142%
4149	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	89.147%
4150	SCANSOURCE INC COMMON STOCK	0.005%	89.152%
4151	VALORA HOLDING	0.005%	89.157%
4152	SFS GROUP AG	0.005%	89.162%
4153	AZIMUT HOLDOING	0.005%	89.167%
4154	DAETWYLER HOLDI	0.005%	89.172%
4155	AOZORA BANK	0.005%	89.177%
4156	KONINKLIJKE WES	0.005%	89.182%
4157	RELIANCE INDS-S	0.005%	89.187%
4158	FIBRIA CELULOSE	0.005%	89.192%
4159	ONWARD KASHIYAM	0.005%	89.197%
4160	MATADOR RESOURCES CO COMMON STOCK USD.01	0.005%	89.202%
4161	L&T FINANCE HOL	0.005%	89.206%
4162	OPEN HOUSE CO L	0.005%	89.211%
4163	PIGEON CORP	0.005%	89.216%
4164	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	89.221%
4165	JUROKU BANK	0.005%	89.226%
4166	INDUSTRIAS CH S	0.005%	89.231%
4167	ORIENTAL LAND C	0.005%	89.236%
4168	TUPRAS-TURKIYE	0.005%	89.241%
4169	ARCADIS NV	0.005%	89.246%
4170	KOKUYO CO	0.005%	89.251%
4171	UTD ENGINEERS	0.005%	89.256%
4172	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.005%	89.261%
4173	LATAM AIRLINES	0.005%	89.265%
4174	FRESNILLO PLC	0.005%	89.270%
4175	ASICS CORP	0.005%	89.275%
4176	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	89.280%
4177	JAIN IRRIGATION	0.005%	89.285%
4178	ELITE MATERIAL	0.005%	89.290%
4179	TONGAAT-HULETT	0.005%	89.295%
4180	VTECH HLDGS	0.005%	89.300%
4181	WIENER STAEDTIS	0.005%	89.305%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	TSUBAKIMOTO CHA	0.005%	89.310%
4183	DUSKIN CO LTD	0.005%	89.314%
4184	PERRIGO FIN UNL	0.005%	89.319%
4185	FUTURE LAND DEV	0.005%	89.324%
4186	FIVE BELOW COMMON STOCK USD.01	0.005%	89.329%
4187	C & C GROUP PLC	0.005%	89.334%
4188	TF ADNUBUSTRADO	0.005%	89.339%
4189	SIBANYE GOLD SPON ADR ADR	0.005%	89.344%
4190	SPARTANNASH CO COMMON STOCK	0.005%	89.349%
4191	BANK MILLENIUM	0.005%	89.353%
4192	ST MODWEN PROPS	0.005%	89.358%
4193	BOBST GROUP AG	0.005%	89.363%
4194	ORGANIZACI SORI	0.005%	89.368%
4195	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.005%	89.373%
4196	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.005%	89.378%
4197	MEIJI HOLDINGS	0.005%	89.383%
4198	AFLAC INC SR UNSECURED 06/23 3.625	0.005%	89.387%
4199	WONIK IPS CO LT	0.005%	89.392%
4200	ENEL CHILE SA ADR	0.005%	89.397%
4201	KERNEL HOLDING	0.005%	89.402%
4202	CANADA HOUSING	0.005%	89.407%
4203	EVA AIRWAYS	0.005%	89.412%
4204	NATIONAL BANK HOLD CL A COMMON STOCK	0.005%	89.417%
4205	AVISTA CORP	0.005%	89.421%
4206	GRIFFON CORP COMMON STOCK USD.25	0.005%	89.426%
4207	MAN WAH HOLDING	0.005%	89.431%
4208	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	89.436%
4209	ARVIND LTD	0.005%	89.441%
4210	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	89.446%
4211	TISCO FINANCIAL	0.005%	89.450%
4212	MIRVAC GROUP RE	0.005%	89.455%
4213	WR GRACE + CO COMMON STOCK USD.01	0.005%	89.460%
4214	MERIDIAN BANCORP INC COMMON STOCK	0.005%	89.465%
4215	TURKIYE HALK	0.005%	89.470%
4216	OKUMA CORP	0.005%	89.475%
4217	DEWAN HOUSING F	0.005%	89.479%
4218	ATEA ASA	0.005%	89.484%
4219	GE CAPITAL EURO	0.005%	89.489%
4220	PAZ OIL CO LTD	0.005%	89.494%
4221	NIKE INC SR UNSECURED 11/26 2.375	0.005%	89.499%
4222	LONG CHEN PAPER	0.005%	89.504%
4223	BCO SANTANDER-C	0.005%	89.508%
4224	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.005%	89.513%
4225	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.005%	89.518%
4226	Denison Mines C	0.005%	89.523%
4227	BORREGAARD ASA	0.005%	89.528%
4228	PEGASYSTEMS INC COMMON STOCK USD.01	0.005%	89.532%
4229	BRIGGS & STRATT	0.005%	89.537%
4230	KITE REALTY GROUP TRUST REIT USD.01	0.005%	89.542%
4231	AEROPORTS DE PA	0.005%	89.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	TCC HONG KONG C	0.005%	89.552%
4233	TELSTRA CORP	0.005%	89.556%
4234	EVERTZ TECHNOLO	0.005%	89.561%
4235	SINOPEC ENGINEE	0.005%	89.566%
4236	NIPPON GAS CO L	0.005%	89.571%
4237	SUN ART RETAIL	0.005%	89.575%
4238	OSAKA GAS CO	0.005%	89.580%
4239	INDIVIOR PLC	0.005%	89.585%
4240	CHIN-POON INDL	0.005%	89.590%
4241	ALLIED GROUP LT	0.005%	89.595%
4242	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	89.599%
4243	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.005%	89.604%
4244	OCI COMPANY LTD	0.005%	89.609%
4245	MACQUARIE KOREA	0.005%	89.614%
4246	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	89.618%
4247	SOCIETE BIC SA	0.005%	89.623%
4248	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	89.628%
4249	LAKELAND BANCORP INC COMMON STOCK	0.005%	89.633%
4250	H.I.S.CO	0.005%	89.637%
4251	INDEPENDENCE GR	0.005%	89.642%
4252	ROBINSONS LAND	0.005%	89.647%
4253	AU OPTRONICS CORP SPON ADR ADR	0.005%	89.652%
4254	SOHGO SECURITY	0.005%	89.656%
4255	CAVIUM INC COMMON STOCK USD.001	0.005%	89.661%
4256	ITAU CORPBANCA	0.005%	89.666%
4257	CHINA EVERBRIGH	0.005%	89.671%
4258	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.005%	89.675%
4259	MAGELLAN FINANC	0.005%	89.680%
4260	SACYR SA	0.005%	89.685%
4261	PRESIDENT CHAIN	0.005%	89.689%
4262	GUANGDONG INVES	0.005%	89.694%
4263	CARILLION	0.005%	89.699%
4264	SHUI ON LAND LT	0.005%	89.704%
4265	SHOPPING CENTRE	0.005%	89.708%
4266	BLACKBAUD INC	0.005%	89.713%
4267	INDIA INFOLINE	0.005%	89.718%
4268	MATERION CORP COMMON STOCK	0.005%	89.722%
4269	SSAB SVENSKT ST	0.005%	89.727%
4270	TSOGO SUN HOLDI	0.005%	89.732%
4271	ST JOE CO/THE COMMON STOCK	0.005%	89.737%
4272	HUNTING PLC	0.005%	89.741%
4273	HAITIAN INTL HL	0.005%	89.746%
4274	OAO ROSNEFT OIL	0.005%	89.751%
4275	ALLIANCE FINANC	0.005%	89.755%
4276	KWG PROPERTY HL	0.005%	89.760%
4277	SIMPLO TECHNOLO	0.005%	89.765%
4278	GPO TELEVISA	0.005%	89.769%
4279	EXIDE INDUSTRIE	0.005%	89.774%
4280	CHINA RESOURCES	0.005%	89.779%
4281	CRAMO OYJ B SHS	0.005%	89.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	89.788%
4283	KAP IND HLDG LT	0.005%	89.793%
4284	NICHIAS CORP	0.005%	89.797%
4285	TODA CORP	0.005%	89.802%
4286	SHIRE PLC ADR	0.005%	89.807%
4287	KITE PHARMA INC COMMON STOCK USD.001	0.005%	89.811%
4288	KINDEN CORPORAT	0.005%	89.816%
4289	UNIMICRON TECHN	0.005%	89.821%
4290	SAN MIGUEL CORP	0.005%	89.825%
4291	MRF LTD	0.005%	89.830%
4292	TRUEBLUE INC COMMON STOCK	0.005%	89.835%
4293	TOYO SUISAN KAI	0.005%	89.839%
4294	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.005%	89.844%
4295	ILIAD	0.005%	89.849%
4296	WORKSPACE GROUP	0.005%	89.853%
4297	LUKOIL PJSC- SP	0.005%	89.858%
4298	BONAVA AB - B S	0.005%	89.863%
4299	GENUS PLC	0.005%	89.867%
4300	GALLIFORD TRY P	0.005%	89.872%
4301	CITIC SECURITIE	0.005%	89.876%
4302	UNITE GROUP PLC	0.005%	89.881%
4303	KING'S TOWN BAN	0.005%	89.886%
4304	U-MING MARINE	0.005%	89.890%
4305	KYOWA EXEO CORP	0.005%	89.895%
4306	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.005%	89.900%
4307	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	89.904%
4308	BANK DANAMON PT	0.005%	89.909%
4309	FIDESA	0.005%	89.913%
4310	YAGEO CORP	0.005%	89.918%
4311	ELECTA AB B SHS	0.005%	89.923%
4312	STATE STREET CORP SR UNSECURED 05/21 1.95	0.005%	89.927%
4313	SHIONOGI & CO	0.005%	89.932%
4314	SHINMAYWA INDS	0.005%	89.937%
4315	MAPLETREE GREAT	0.005%	89.941%
4316	KOREA LINE CORP	0.005%	89.946%
4317	LENDINGTREE INC COMMON STOCK USD.01	0.005%	89.950%
4318	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	89.955%
4319	MUSASHINO BANK	0.005%	89.960%
4320	ZIJIN MINING GR	0.005%	89.964%
4321	MORGAN ADVANCE	0.005%	89.969%
4322	TOKAI RIKA CO	0.005%	89.973%
4323	LEROY SEAFOOD G	0.005%	89.978%
4324	ASHOK LEYLAND	0.005%	89.983%
4325	PUNJAB NATIONAL	0.005%	89.987%
4326	DAIRY CREST GRO	0.005%	89.992%
4327	MAYORA INDAH	0.005%	89.996%
4328	CONZZETA AG	0.005%	90.001%
4329	STRIDES ARCOLAB	0.005%	90.005%
4330	LYDALL INC COMMON STOCK USD.1	0.005%	90.010%
4331	MUTHOOT FINANCE	0.005%	90.015%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	MINDTREE LTD	0.005%	90.019%
4333	PAPA JOHN'S INT	0.005%	90.024%
4334	HANNSTAR DISPLA	0.005%	90.028%
4335	GREEN PLAINS INC COMMON STOCK USD.001	0.005%	90.033%
4336	CAR INC	0.005%	90.037%
4337	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	90.042%
4338	ASSURANT INC SR UNSECURED 03/18 2.5	0.005%	90.047%
4339	NN INC COMMON STOCK USD.01	0.005%	90.051%
4340	TOMY CO LTD	0.005%	90.056%
4341	IMERYS SA	0.005%	90.060%
4342	INVESTMENT TECH	0.005%	90.065%
4343	HYAKUGO BANK(10	0.005%	90.069%
4344	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.005%	90.074%
4345	CANWEL BUILDING	0.005%	90.078%
4346	KIWOOM SECURITI	0.005%	90.083%
4347	OPHIR ENERGY PL	0.005%	90.087%
4348	IMAX CORP	0.005%	90.092%
4349	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	90.097%
4350	JBS SA	0.005%	90.101%
4351	FIELMANN AG	0.005%	90.106%
4352	DET N O A	0.005%	90.110%
4353	ITOCHU TECHNO S	0.005%	90.115%
4354	POLY HONG KONG	0.005%	90.119%
4355	TRIMAS CORP COMMON STOCK USD.01	0.005%	90.124%
4356	AMERIPRISE FINA	0.005%	90.128%
4357	BALKRISHNA INDS	0.005%	90.133%
4358	KELLY SERVICES	0.005%	90.137%
4359	MARINE HARVEST	0.005%	90.142%
4360	EICHER MOTORS	0.005%	90.146%
4361	FEDEX CORP COMPANY GUAR 01/24 4	0.005%	90.151%
4362	AFRICA OIL CORP	0.005%	90.155%
4363	EDION CORP	0.005%	90.160%
4364	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.005%	90.164%
4365	TOKAI TOKYO SEC	0.005%	90.169%
4366	BUREAU VERITAS	0.005%	90.173%
4367	WESTAMERICA BANCORPORATION COMMON STOCK	0.005%	90.178%
4368	CANON MARKETING	0.005%	90.182%
4369	GRAND PACIF PET	0.005%	90.187%
4370	HUBER & SUHNER	0.005%	90.191%
4371	FAR EAST INTL B	0.005%	90.196%
4372	ZAKLADY METALI	0.005%	90.201%
4373	REUNERT	0.005%	90.205%
4374	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.005%	90.210%
4375	KEYENCE CORP	0.005%	90.214%
4376	FUKUYAMA TRANSP	0.004%	90.219%
4377	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	90.223%
4378	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.004%	90.227%
4379	DEUTZ AG	0.004%	90.232%
4380	TENAGA NASIONL	0.004%	90.236%
4381	SAF-HOLLAND SA	0.004%	90.241%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	PROTO LABS INC COMMON STOCK USD.001	0.004%	90.245%
4383	NOBIA AB NEW	0.004%	90.250%
4384	KNOLL INC COMMON STOCK USD.01	0.004%	90.254%
4385	SIEGFRIED HOLDI	0.004%	90.259%
4386	JB HI-FI	0.004%	90.263%
4387	INVERSIONES AGU	0.004%	90.268%
4388	ODAKYU ELEC RLW	0.004%	90.272%
4389	SHIMANO INC	0.004%	90.277%
4390	STARTS CORP INC	0.004%	90.281%
4391	SPX CORP COMMON STOCK USD.01	0.004%	90.286%
4392	INVINCIBLE INVE	0.004%	90.290%
4393	GENTING MALAYSI	0.004%	90.295%
4394	HINDUSTAN PETRO	0.004%	90.299%
4395	SIXT AG	0.004%	90.304%
4396	COCA-COLA AMATI	0.004%	90.308%
4397	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	90.313%
4398	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	90.317%
4399	COSMAX INC	0.004%	90.321%
4400	TELENET GROUP H	0.004%	90.326%
4401	TAIWAN FERTILIZ	0.004%	90.330%
4402	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	90.335%
4403	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.004%	90.339%
4404	BYD CO	0.004%	90.344%
4405	VALOR CO LTD	0.004%	90.348%
4406	BLACKPEARL RESO	0.004%	90.353%
4407	SANOMA OYJ	0.004%	90.357%
4408	AK STEEL HOLDIN	0.004%	90.362%
4409	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.366%
4410	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	90.370%
4411	DUZONBIZON CO L	0.004%	90.375%
4412	EPISTAR CORP	0.004%	90.379%
4413	JERONIMO MARTIN	0.004%	90.384%
4414	ILLINOIS TOOL W	0.004%	90.388%
4415	TOPCO SCIENTIFI	0.004%	90.393%
4416	BANCO SANTANDER	0.004%	90.397%
4417	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	90.401%
4418	BIOGEN INC SR UNSECURED 09/22 3.625	0.004%	90.406%
4419	LONDOMETRIC PR	0.004%	90.410%
4420	POSTNL	0.004%	90.415%
4421	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.004%	90.419%
4422	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.004%	90.424%
4423	FLIGHT CENTRE L	0.004%	90.428%
4424	FENG TAY ENTRPR	0.004%	90.432%
4425	RIO TINTO PLC	0.004%	90.437%
4426	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.004%	90.441%
4427	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	90.446%
4428	EMAMI LTD	0.004%	90.450%
4429	PANALPINA WELT	0.004%	90.455%
4430	UNILEVER CAP CO	0.004%	90.459%
4431	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.004%	90.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	90.468%
4433	HUMANA INC SR UNSECURED 10/24 3.85	0.004%	90.472%
4434	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.477%
4435	GPO IND BIMBO	0.004%	90.481%
4436	CLOETTA AB B SH	0.004%	90.485%
4437	TONGDA GROUP HL	0.004%	90.490%
4438	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.004%	90.494%
4439	BAIC MOTOR CORP	0.004%	90.499%
4440	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	90.503%
4441	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	90.507%
4442	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.004%	90.512%
4443	A2A SPA	0.004%	90.516%
4444	AKER ASA	0.004%	90.521%
4445	FABEGE AB	0.004%	90.525%
4446	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	90.529%
4447	TOWER SEMICONDU	0.004%	90.534%
4448	DCM JAPAN HOLDI	0.004%	90.538%
4449	ELLIE MAE INC COMMON STOCK USD.0001	0.004%	90.542%
4450	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.004%	90.547%
4451	BAJAJ AUTO LTD	0.004%	90.551%
4452	HALFORDS GROUP	0.004%	90.556%
4453	CHARGEURS SA	0.004%	90.560%
4454	NORTHAM PLATINU	0.004%	90.564%
4455	H&E EQUIPMENT S	0.004%	90.569%
4456	DAOU TECHNOLOGY	0.004%	90.573%
4457	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.004%	90.577%
4458	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.004%	90.582%
4459	SENSHU IKEDA HL	0.004%	90.586%
4460	TOYO INK MFG CO	0.004%	90.591%
4461	AMOREPACIFIC GR	0.004%	90.595%
4462	MUFG AMERICAS H	0.004%	90.599%
4463	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	90.604%
4464	STORNOWAY DIAMO	0.004%	90.608%
4465	CHEVRON CORP SR UNSECURED 05/21 2.1	0.004%	90.612%
4466	UNITI GROUP INC REIT USD.0001	0.004%	90.617%
4467	MASSMART HOLDIN	0.004%	90.621%
4468	ORION CORP	0.004%	90.625%
4469	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.004%	90.630%
4470	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.004%	90.634%
4471	CALTEX AUSTRALI	0.004%	90.638%
4472	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.004%	90.643%
4473	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	90.647%
4474	NOS SGPS	0.004%	90.651%
4475	JAPAN RENTAL HO	0.004%	90.656%
4476	ASIA CEMENT	0.004%	90.660%
4477	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	90.664%
4478	HYSAN DEVELOPME	0.004%	90.669%
4479	ESURE GROUP PLC	0.004%	90.673%
4480	DAEWOO INTERNAT	0.004%	90.677%
4481	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	90.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	FORMFACTOR INC COMMON STOCK USD.001	0.004%	90.686%
4483	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	90.690%
4484	FRUTAROM	0.004%	90.695%
4485	HITACHI HIGH-TE	0.004%	90.699%
4486	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	90.703%
4487	DOVER CORP SR UNSECURED 11/25 3.15	0.004%	90.708%
4488	CAP SA	0.004%	90.712%
4489	UACJ CORP	0.004%	90.716%
4490	CHINA LONGYUAN	0.004%	90.721%
4491	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	90.725%
4492	SLEEP COUNTRY C	0.004%	90.729%
4493	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	90.734%
4494	MINITUBI LOGI	0.004%	90.738%
4495	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.004%	90.742%
4496	HAVAS SA	0.004%	90.746%
4497	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.751%
4498	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.004%	90.755%
4499	VIA VAREJO SA	0.004%	90.759%
4500	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.004%	90.764%
4501	SIME DARBY BHD	0.004%	90.768%
4502	AAON INC COMMON STOCK USD.004	0.004%	90.772%
4503	THAI MILITARY B	0.004%	90.777%
4504	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	90.781%
4505	CHINA ZHONGWANG	0.004%	90.785%
4506	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	90.789%
4507	YUZHOU PROPRTI	0.004%	90.794%
4508	FANUC	0.004%	90.798%
4509	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.004%	90.802%
4510	KENDA RUBBER IN	0.004%	90.807%
4511	WT MICROELECTRO	0.004%	90.811%
4512	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.004%	90.815%
4513	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	90.819%
4514	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	90.824%
4515	FULLSHARE HOLDI	0.004%	90.828%
4516	VALE SA SP ADR ADR	0.004%	90.832%
4517	KINTETSU CORP	0.004%	90.837%
4518	TRICO BANCSHARES COMMON STOCK	0.004%	90.841%
4519	PACIFIC BASIN S	0.004%	90.845%
4520	ABAXIS INC COMMON STOCK	0.004%	90.849%
4521	FUJI MACHINE MF	0.004%	90.854%
4522	NETAPP INC SR UNSECURED 12/22 3.25	0.004%	90.858%
4523	ALM. BRAND	0.004%	90.862%
4524	EBAY INC 3.45%	0.004%	90.866%
4525	TRACTOR SUPPLY	0.004%	90.871%
4526	GIMV NV	0.004%	90.875%
4527	MARSHALLS PLC	0.004%	90.879%
4528	MIZUHO BANK LTD	0.004%	90.883%
4529	LINDAB INTL AB	0.004%	90.888%
4530	JAPAN STEEL WOR	0.004%	90.892%
4531	ASCOM HOLDING A	0.004%	90.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	KRONES AG	0.004%	90.900%
4533	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	90.905%
4534	IOI PROPERTIES	0.004%	90.909%
4535	AMGEN INC SR UNSECURED 05/25 3.125	0.004%	90.913%
4536	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	90.917%
4537	NIPPON STEEL	0.004%	90.922%
4538	CARSALES.COM LT	0.004%	90.926%
4539	BR MALLS PARTIC	0.004%	90.930%
4540	CHINA PACIFIC I	0.004%	90.934%
4541	GUARDIAN CAP GR	0.004%	90.939%
4542	SANDS CHINA LTD	0.004%	90.943%
4543	CHINA EVERBRIGH	0.004%	90.947%
4544	SHIMA SEIKI MFG	0.004%	90.951%
4545	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.004%	90.956%
4546	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	90.960%
4547	MAHINDRA & MAHI	0.004%	90.964%
4548	EMEMORY TECHNOL	0.004%	90.968%
4549	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	90.973%
4550	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	90.977%
4551	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.004%	90.981%
4552	KOMERI CO	0.004%	90.985%
4553	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	90.989%
4554	ANSALDO STS SPA	0.004%	90.994%
4555	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.004%	90.998%
4556	LINDT & SPRUENG	0.004%	91.002%
4557	OKUMURA CORP	0.004%	91.006%
4558	MEGMILK SNOW BR	0.004%	91.011%
4559	NAVIGANT CONSUL	0.004%	91.015%
4560	Mobistar SA	0.004%	91.019%
4561	JENOPTIK AG	0.004%	91.023%
4562	COM HEM HLDG AB	0.004%	91.027%
4563	IRPC PUBLIC CO	0.004%	91.032%
4564	TAKKT AG	0.004%	91.036%
4565	KITZ CORPORATIO	0.004%	91.040%
4566	AES CORP/VA SR UNSECURED 07/21 7.375	0.004%	91.044%
4567	SHIMAMURA CO	0.004%	91.048%
4568	TJX COS INC SR UNSECURED 05/23 2.5	0.004%	91.053%
4569	GANNETT CO INC COMMON STOCK	0.004%	91.057%
4570	AIRPORTS OF THA	0.004%	91.061%
4571	VIDRALA S.A.	0.004%	91.065%
4572	BALFOUR BEATTY	0.004%	91.069%
4573	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.004%	91.074%
4574	HANSTEEN HOLDIN	0.004%	91.078%
4575	WACKER CONSTRUC	0.004%	91.082%
4576	SAWAI PHARM CO	0.004%	91.086%
4577	SMILES SA	0.004%	91.090%
4578	SOMFY SA	0.004%	91.095%
4579	OBARA CORP	0.004%	91.099%
4580	ADVANCED	0.004%	91.103%
4581	CORONATION FUND	0.004%	91.107%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	SIAS SPA	0.004%	91.111%
4583	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	91.116%
4584	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	91.120%
4585	TATA POWER CO L	0.004%	91.124%
4586	KINPO ELECTRONI	0.004%	91.128%
4587	LISI	0.004%	91.132%
4588	ADVANCED MICRO	0.004%	91.136%
4589	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	91.141%
4590	AUSNET SERVICES	0.004%	91.145%
4591	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	91.149%
4592	QUARTERHILL INC	0.004%	91.153%
4593	TRANSAT AT INC	0.004%	91.157%
4594	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.161%
4595	APACHE CORP SR UNSECURED 04/22 3.25	0.004%	91.165%
4596	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.004%	91.170%
4597	ENZO BIOCHEM INC COMMON STOCK USD.01	0.004%	91.174%
4598	HITACHI ZOSEN C	0.004%	91.178%
4599	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	91.182%
4600	CANADIAN IMPERI	0.004%	91.186%
4601	KELLER GROUP	0.004%	91.190%
4602	TARKETT SA	0.004%	91.195%
4603	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.004%	91.199%
4604	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.203%
4605	HORIZON NORTH L	0.004%	91.207%
4606	ATWOOD OCEANICS	0.004%	91.211%
4607	HOTA INDUSTRIAL	0.004%	91.215%
4608	WELBILT INC COMMON STOCK USD.01	0.004%	91.219%
4609	PETROCHINA COMP	0.004%	91.223%
4610	KOREA ZINC	0.004%	91.228%
4611	AUROBINDO PHARM	0.004%	91.232%
4612	MITAC HOLDINGS	0.004%	91.236%
4613	TRIGANO	0.004%	91.240%
4614	DOOSAN INFRACOR	0.004%	91.244%
4615	SAMSUNG C&T COR	0.004%	91.248%
4616	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	91.252%
4617	SANFILIPPO(JOHN	0.004%	91.256%
4618	NAGACORP LTD	0.004%	91.260%
4619	WESTPAC BANKING	0.004%	91.264%
4620	NATL HOUSE INDL	0.004%	91.269%
4621	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	91.273%
4622	KOMMUNINVEST I	0.004%	91.277%
4623	AGREE REALTY CORP REIT USD.0001	0.004%	91.281%
4624	OUTFRONT MEDIA INC REIT USD.01	0.004%	91.285%
4625	PC CONNECTION	0.004%	91.289%
4626	GT CAPITAL HOLD	0.004%	91.293%
4627	INDO TAMBANGRAY	0.004%	91.297%
4628	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	91.301%
4629	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.305%
4630	SUMCO CORPORATI	0.004%	91.309%
4631	TRANSPORT INTL	0.004%	91.313%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	DELPHI ENERGY C	0.004%	91.318%
4633	MERCER INTL INC	0.004%	91.322%
4634	PHH CORP COMMON STOCK USD.01	0.004%	91.326%
4635	CHINA COAL ENER	0.004%	91.330%
4636	BAJAJ FINANCE L	0.004%	91.334%
4637	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	91.338%
4638	MONCLER SPA	0.004%	91.342%
4639	ZHUZHOU CSR TIM	0.004%	91.346%
4640	ITO EN	0.004%	91.350%
4641	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.004%	91.354%
4642	NCC LTD/INDIA	0.004%	91.358%
4643	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.362%
4644	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	91.366%
4645	SAFESTORE HOLDI	0.004%	91.370%
4646	COSAN SA INDUST	0.004%	91.374%
4647	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	91.378%
4648	NINTENDO CO	0.004%	91.382%
4649	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.004%	91.386%
4650	MANAPPURAM FINA	0.004%	91.391%
4651	CARETRUST REIT INC REIT USD.01	0.004%	91.395%
4652	COMSYS HOLDINGS	0.004%	91.399%
4653	LONKING HOLDING	0.004%	91.403%
4654	JARDINE CYCLE	0.004%	91.407%
4655	HP INC SR UNSECURED 12/21 4.65	0.004%	91.411%
4656	ITOHAM YONEKYU	0.004%	91.415%
4657	PHARMERICA CORP COMMON STOCK USD.01	0.004%	91.419%
4658	SCIENTIFIC GAME	0.004%	91.423%
4659	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	91.427%
4660	RHONE-KLINIKUM	0.004%	91.431%
4661	BB SEGURIDADE P	0.004%	91.435%
4662	FUGRO NV-CVA	0.004%	91.439%
4663	JAPAN LIFELINE	0.004%	91.443%
4664	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	91.447%
4665	CHINA OILFIELD	0.004%	91.451%
4666	THAI UNION GROU	0.004%	91.455%
4667	HEIWA CORP	0.004%	91.459%
4668	CROWN LTD.	0.004%	91.463%
4669	FCC CO LTD	0.004%	91.467%
4670	CHINA LESSO GRO	0.004%	91.471%
4671	IMMOFINANZ IMMO	0.004%	91.475%
4672	ALS LTD	0.004%	91.479%
4673	EXEDY CORP	0.004%	91.483%
4674	SEMEN GRESIK	0.004%	91.487%
4675	ABIOMED INC COMMON STOCK USD.01	0.004%	91.491%
4676	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	91.495%
4677	FORTUNE REIT	0.004%	91.499%
4678	KRUK SA	0.004%	91.503%
4679	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	91.507%
4680	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	91.511%
4681	REGIS RESOURCES	0.004%	91.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	NORTHGATE	0.004%	91.519%
4683	KANEMATSU CORP	0.004%	91.523%
4684	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.004%	91.527%
4685	SUMITOMO WAREHO	0.004%	91.531%
4686	SCHNITZER STEEL	0.004%	91.535%
4687	TOKYO SEIMITSU	0.004%	91.539%
4688	CHORUS LIMITED	0.004%	91.543%
4689	UNIPETROL	0.004%	91.547%
4690	PETROFAC LTD	0.004%	91.551%
4691	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	91.555%
4692	NANKAI ELEC RAI	0.004%	91.559%
4693	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.004%	91.563%
4694	TOHOKU ELEC POW	0.004%	91.567%
4695	MY EG SERVICES	0.004%	91.570%
4696	IMPERIAL METALS	0.004%	91.574%
4697	IREN SPA	0.004%	91.578%
4698	TAIWAN BUSINESS	0.004%	91.582%
4699	KOLON INDUSTRIE	0.004%	91.586%
4700	RITEK INC	0.004%	91.590%
4701	UNILEVER NV	0.004%	91.594%
4702	U-BLOX AG	0.004%	91.598%
4703	HYAKUJUSHI BANK	0.004%	91.602%
4704	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.606%
4705	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.610%
4706	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	91.614%
4707	JG SUMMIT HLDGS	0.004%	91.618%
4708	RATHBONE BROTHE	0.004%	91.622%
4709	HYPERMARCAS SA	0.004%	91.626%
4710	MAPLETREE LOGIS	0.004%	91.630%
4711	MARUICHI STL TU	0.004%	91.634%
4712	GUARANTY BANCORP COMMON STOCK USD.001	0.004%	91.638%
4713	SECURITY BANK C	0.004%	91.641%
4714	RELO HOLDINGS I	0.004%	91.645%
4715	TAIWAN SEMICOND	0.004%	91.649%
4716	MISUMI CORPORAT	0.004%	91.653%
4717	OHL MEXICO SAB	0.004%	91.657%
4718	HAITONG INTL SE	0.004%	91.661%
4719	HYUNDAI MIPO DO	0.004%	91.665%
4720	BWP TRUST	0.004%	91.669%
4721	HANJIN KAL CORP	0.004%	91.673%
4722	PARMALAT S.P.A	0.004%	91.677%
4723	INSPERITY INC	0.004%	91.681%
4724	EDELWEISS FIN S	0.004%	91.685%
4725	ANRITSU CORP	0.004%	91.689%
4726	MITSUBISHI TANA	0.004%	91.693%
4727	CENTRAL GLASS C	0.004%	91.696%
4728	PREMIER INVESTM	0.004%	91.700%
4729	CHINA GEN PLAST	0.004%	91.704%
4730	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	91.708%
4731	CHOW SANG SANG	0.004%	91.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	MATSUMOTOKIYOSH	0.004%	91.716%
4733	K12 INC COMMON STOCK USD.0001	0.004%	91.720%
4734	VAKRANGEE LTD	0.004%	91.724%
4735	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	91.728%
4736	NIHON UNISYS	0.004%	91.732%
4737	UNI-PRESIDENT C	0.004%	91.736%
4738	MEDIPAL HOLDING	0.004%	91.739%
4739	DE'LONGHI SPA	0.004%	91.743%
4740	FISHER (JAMES)	0.004%	91.747%
4741	SERIA CO LTD	0.004%	91.751%
4742	SCORPIO TANKERS	0.004%	91.755%
4743	FIRST BANCORP/NC COMMON STOCK	0.004%	91.759%
4744	KISSEI PHARM CO	0.004%	91.763%
4745	SKC CO	0.004%	91.767%
4746	KYUSHU ELEC POW	0.004%	91.771%
4747	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	91.774%
4748	BANCO DE CHILE ADR ADR	0.004%	91.778%
4749	Ayala Land Inc	0.004%	91.782%
4750	MAINFREIGHT LTD	0.004%	91.786%
4751	PERPETUAL TST A	0.004%	91.790%
4752	TIANNENG POWER	0.004%	91.794%
4753	ANHEUSER BUSCH INBEV SPN ADR ADR	0.004%	91.798%
4754	KOMORI CORPORAT	0.004%	91.802%
4755	DONGBU HITEK CO	0.004%	91.806%
4756	LENNAR CORP COMPANY GUAR 01/22 4.125	0.004%	91.809%
4757	KADANT INC COMMON STOCK USD.01	0.004%	91.813%
4758	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	91.817%
4759	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	91.821%
4760	SIDERURGICA NAC	0.004%	91.825%
4761	SUPERGROUP PLC	0.004%	91.829%
4762	TEC CORPORATION	0.004%	91.833%
4763	MACQUARIE MEXIC	0.004%	91.836%
4764	SHANDONG WEIGAO	0.004%	91.840%
4765	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.844%
4766	SYDNEY AIRPORT	0.004%	91.848%
4767	PZU GR	0.004%	91.852%
4768	OGAKI KYORITSU	0.004%	91.856%
4769	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	91.860%
4770	COMFORIA RESIDE	0.004%	91.864%
4771	MARCUS CORP	0.004%	91.867%
4772	MINMETALS RES	0.004%	91.871%
4773	GUDANG GARAM(PE	0.004%	91.875%
4774	INDUTRADE AB	0.004%	91.879%
4775	ASSURA PLC	0.004%	91.883%
4776	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	91.887%
4777	K WAH INTL HLDG	0.004%	91.890%
4778	RIETER HLDGS AG	0.004%	91.894%
4779	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.898%
4780	SHIMADZU CORP	0.004%	91.902%
4781	NIHON M&A CENTE	0.004%	91.906%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	CHINA SCE PROPE	0.004%	91.910%
4783	CIA SANEAMENTO	0.004%	91.914%
4784	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.004%	91.917%
4785	ADVANCED INFO S	0.004%	91.921%
4786	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	91.925%
4787	CHENG LOONG	0.004%	91.929%
4788	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.004%	91.933%
4789	CIMPRESS NV	0.004%	91.937%
4790	TRAVELSKY TECHN	0.004%	91.940%
4791	KANAMOTO CO LTD	0.004%	91.944%
4792	PGT INC	0.004%	91.948%
4793	PROSEGUR CIA DE	0.004%	91.952%
4794	GERMAN AMERICAN BANCORP COMMON STOCK	0.004%	91.956%
4795	ITEQ CORP	0.004%	91.960%
4796	SHINKO ELEC IND	0.004%	91.963%
4797	UTD STATES CELL	0.004%	91.967%
4798	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	91.971%
4799	F E CONSORTM IN	0.004%	91.975%
4800	KANDENKO CO	0.004%	91.979%
4801	AIRBOSS OF AMER	0.004%	91.983%
4802	SHUN TAK HLDGS	0.004%	91.986%
4803	OAO GAZPROM	0.004%	91.990%
4804	MILLENNIUM&COPT	0.004%	91.994%
4805	GS ENGINEERING	0.004%	91.998%
4806	INTERCONTINENTA	0.004%	92.002%
4807	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.004%	92.005%
4808	EFG INTERNATION	0.004%	92.009%
4809	POLYPIPE GROUP	0.004%	92.013%
4810	INDUSTRIAL & IN	0.004%	92.017%
4811	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	92.021%
4812	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	92.024%
4813	IMP DEL DES Y E	0.004%	92.028%
4814	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	92.032%
4815	KOTAK MAHINDRA	0.004%	92.036%
4816	KEYCORP	0.004%	92.040%
4817	TOYOTA BOSHOKU	0.004%	92.043%
4818	PIONEER CORP JP	0.004%	92.047%
4819	TATUNG	0.004%	92.051%
4820	CHARTER HALL	0.004%	92.055%
4821	BAJAJ AUTO	0.004%	92.059%
4822	TONG YANG INDUS	0.004%	92.062%
4823	ENDEAVOUR SILVE	0.004%	92.066%
4824	PERLIS PLANTATI	0.004%	92.070%
4825	SHIP FINANCE IN	0.004%	92.074%
4826	MORGUARD REAL E	0.004%	92.078%
4827	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.004%	92.081%
4828	HUMANA INC SR UNSECURED 10/19 2.625	0.004%	92.085%
4829	HOMESTREET INC COMMON STOCK	0.004%	92.089%
4830	USS CO. LTD.	0.004%	92.093%
4831	SOSEI GROUP COR	0.004%	92.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.004%	92.100%
4833	ENBRIDGE ENERGY	0.004%	92.104%
4834	EREGLI DEMIR CE	0.004%	92.108%
4835	ZHAOJIN MINING	0.004%	92.112%
4836	THERATECHNOLOGI	0.004%	92.115%
4837	IRESS MARKET TE	0.004%	92.119%
4838	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.004%	92.123%
4839	ANTHEM INC SR UNSECURED 08/19 2.25	0.004%	92.127%
4840	HAP SENG CONSOL	0.004%	92.130%
4841	UNI-CHARM CORP	0.004%	92.134%
4842	AEON MALL CO LT	0.004%	92.138%
4843	DURATEX SA	0.004%	92.142%
4844	DR PEPPER SNAPP	0.004%	92.145%
4845	TUNG HO STEEL E	0.004%	92.149%
4846	WALGREEN BOOTS	0.004%	92.153%
4847	AUTODESK INC	0.004%	92.157%
4848	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.160%
4849	TELEVISION BROA	0.004%	92.164%
4850	CIELO SA	0.004%	92.168%
4851	GUOTAI JUNAN IN	0.004%	92.172%
4852	BERNER KTBK	0.004%	92.175%
4853	ORTHOFIX INTL N	0.004%	92.179%
4854	NAMPAK LTD.	0.004%	92.183%
4855	ALKERMES PLC	0.004%	92.186%
4856	COLOPLAST AS	0.004%	92.190%
4857	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	92.194%
4858	CHINA TRAVEL IN	0.004%	92.198%
4859	ALUMINA LTD-SPO	0.004%	92.201%
4860	ALUMINIUM CORP	0.004%	92.205%
4861	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.004%	92.209%
4862	SERCOMM CORP	0.004%	92.213%
4863	SINGAPORE POST	0.004%	92.216%
4864	GROUPE FNAC	0.004%	92.220%
4865	TOMRA SYSTEMS A	0.004%	92.224%
4866	STURM RUGER + CO INC COMMON STOCK USD1.0	0.004%	92.227%
4867	PREMIER INVESTM	0.004%	92.231%
4868	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.004%	92.235%
4869	ITAU UNIBANCO H	0.004%	92.239%
4870	AGFA GEVAERT NV	0.004%	92.242%
4871	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.004%	92.246%
4872	MANHATTAN ASSOC	0.004%	92.250%
4873	DOMINO'S PIZZA	0.004%	92.253%
4874	SEIREN CO	0.004%	92.257%
4875	MAANSHAN IRON &	0.004%	92.261%
4876	SABRE CORP COMMON STOCK USD.01	0.004%	92.264%
4877	ANDREW PELLER-A	0.004%	92.268%
4878	AUTOGRILL SPA	0.004%	92.272%
4879	MAKINO MILLING	0.004%	92.275%
4880	CAMDEN NATIONAL CORP COMMON STOCK	0.004%	92.279%
4881	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	92.283%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	KOMAX HOLDING A	0.004%	92.287%
4883	CAPCOM CO	0.004%	92.290%
4884	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	92.294%
4885	RAKUTEN INC	0.004%	92.298%
4886	HEMFOSA FASTIGH	0.004%	92.301%
4887	JUMBO SA	0.004%	92.305%
4888	METROPOLE TV-(M	0.004%	92.309%
4889	PRIMAX ELECTRON	0.004%	92.312%
4890	OPUS BANK	0.004%	92.316%
4891	KOA CORPORATION	0.004%	92.320%
4892	MEIKO ELECTRONI	0.004%	92.323%
4893	TRUE CORP PCL	0.004%	92.327%
4894	TOHO GAS CO	0.004%	92.331%
4895	AUSTEVOLL SEAFO	0.004%	92.334%
4896	AMERICAN STATES WATER CO COMMON STOCK	0.004%	92.338%
4897	AEON REIT INVES	0.004%	92.342%
4898	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.004%	92.345%
4899	INMOBILIARIA CO	0.004%	92.349%
4900	MELEXIS	0.004%	92.353%
4901	TOKYU REIT INC	0.004%	92.356%
4902	GIGABYTE TECHNO	0.004%	92.360%
4903	SINO-AMERICAN S	0.004%	92.364%
4904	MEDICINES COMPANY COMMON STOCK USD.001	0.004%	92.367%
4905	BRF SA	0.004%	92.371%
4906	KIWI PROPERTY G	0.004%	92.375%
4907	TELECOM PLUS	0.004%	92.378%
4908	BONDUELLE SCA	0.004%	92.382%
4909	SOHU.COM INC	0.004%	92.386%
4910	KYORITSU MAINT	0.004%	92.389%
4911	AEGION CORP COMMON STOCK USD.01	0.004%	92.393%
4912	ASATSU INC	0.004%	92.397%
4913	ACACIA MINING	0.004%	92.400%
4914	DONGKUK STEEL M	0.004%	92.404%
4915	DULUXGROUP LTD	0.004%	92.407%
4916	INDS BACHOCO SA	0.004%	92.411%
4917	FIDELITY SOUTHERN CORP COMMON STOCK	0.004%	92.415%
4918	KYORIN CO LTD.	0.004%	92.418%
4919	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	92.422%
4920	LIPPO KARAWACI	0.004%	92.426%
4921	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	92.429%
4922	MYTILINEOS	0.004%	92.433%
4923	ACORDA THERAPEU	0.004%	92.437%
4924	DOMINOS PIZZA E	0.004%	92.440%
4925	NICE SYSTEMS	0.004%	92.444%
4926	HOME PRODUCT CE	0.004%	92.447%
4927	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.004%	92.451%
4928	SK CHEMICALS	0.004%	92.455%
4929	CHINA ZHEGTONG	0.004%	92.458%
4930	PRIMARY HEALTH	0.004%	92.462%
4931	CREDITO VALTELL	0.004%	92.466%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	ANALOGIC CORP	0.004%	92.469%
4933	CONNECTONE BANCORP INC COMMON STOCK	0.004%	92.473%
4934	RELIANCE POWER	0.004%	92.476%
4935	AUTOMOTIVE HOLD	0.004%	92.480%
4936	RPX CORP COMMON STOCK USD.0001	0.004%	92.484%
4937	ASTRONICS CORP COMMON STOCK USD.01	0.004%	92.487%
4938	HINDUSTAN LEVER	0.004%	92.491%
4939	ZARDOYA-OTIS	0.004%	92.494%
4940	CORETRONICS COR	0.004%	92.498%
4941	TOD'S SPA	0.004%	92.502%
4942	ZCL COMPOSITES	0.004%	92.505%
4943	CALLIDUS CAPITA	0.004%	92.509%
4944	AIRASIA BHD	0.004%	92.512%
4945	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.004%	92.516%
4946	METALL ZUG AG	0.004%	92.520%
4947	BROOKFIELD OFFI	0.004%	92.523%
4948	BELLUNA CO.LTD	0.004%	92.527%
4949	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	92.530%
4950	DIGNITY PLC	0.004%	92.534%
4951	JC DECAUX SA	0.004%	92.538%
4952	LAIRD PLC	0.004%	92.541%
4953	EZAKI GLICO CO	0.004%	92.545%
4954	SEMAPA SOC INVE	0.004%	92.548%
4955	XINYI SOLAR HOL	0.004%	92.552%
4956	NIPPON SODA CO	0.004%	92.556%
4957	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.004%	92.559%
4958	GLAXOSMITHKLINE	0.004%	92.563%
4959	MERCIALYS	0.004%	92.566%
4960	TOKYO ELEC POWE	0.004%	92.570%
4961	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	92.574%
4962	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.577%
4963	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	92.581%
4964	BEFIMMO SCA	0.004%	92.584%
4965	ASAHI INTECC CO	0.004%	92.588%
4966	GETAC TECHNOLOG	0.004%	92.591%
4967	IS DONGSEO CO L	0.004%	92.595%
4968	CHINA TELECOM CORP LTD ADR ADR	0.004%	92.599%
4969	TATNEFT PAO SPONSORED ADR ADR	0.004%	92.602%
4970	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.004%	92.606%
4971	TOKYO DOME CORP	0.004%	92.609%
4972	FIRST NATIONAL	0.004%	92.613%
4973	ARCHROCK INC COMMON STOCK USD.01	0.004%	92.616%
4974	AVICHINA INDUST	0.004%	92.620%
4975	NICHI-IKO PHARM	0.004%	92.624%
4976	TXC CORPN	0.004%	92.627%
4977	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.004%	92.631%
4978	ATRION CORPORATION COMMON STOCK USD.1	0.004%	92.634%
4979	EURONAV SA	0.004%	92.638%
4980	INTERRENT REAL	0.004%	92.641%
4981	SINO LAND CO	0.004%	92.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	SANYO SPEC STEE	0.004%	92.648%
4983	CHINASOFT INTER	0.004%	92.652%
4984	GRANITE OIL COR	0.004%	92.656%
4985	MITSUBA CORP	0.004%	92.659%
4986	TECO ELEC&MACHI	0.004%	92.663%
4987	JACCS CO	0.004%	92.666%
4988	TRAVELPORT WORL	0.004%	92.670%
4989	SENKO CO	0.004%	92.673%
4990	SHOWA CORP	0.004%	92.677%
4991	STATE NATIONAL COS INC COMMON STOCK USD.001	0.004%	92.680%
4992	FUJITEC CO	0.004%	92.684%
4993	DEBENHAMS	0.004%	92.687%
4994	TELECOM ITALIA	0.004%	92.691%
4995	JINRO LTD	0.004%	92.695%
4996	RPC INC COMMON STOCK USD.1	0.004%	92.698%
4997	TOKYO TY FINANC	0.004%	92.702%
4998	BANG & OLUFSEN	0.004%	92.705%
4999	M/I HOMES INC COMMON STOCK USD.01	0.004%	92.709%
5000	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.004%	92.712%
5001	YELLOW PAGES LT	0.004%	92.716%
5002	STELLA INTERNAT	0.004%	92.719%
5003	ETERNAL CHEMICA	0.004%	92.723%
5004	RYOHIN KEIKAKU	0.004%	92.726%
5005	LUMINEX CORP COMMON STOCK USD.001	0.004%	92.730%
5006	ONEOK INC COMPANY GUAR 02/22 4.25	0.004%	92.733%
5007	EMS-CHEMIE HLDG	0.004%	92.737%
5008	TOBU RAILWAY CO	0.004%	92.740%
5009	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	92.744%
5010	MTS SYSTEMS CORP COMMON STOCK USD.25	0.004%	92.748%
5011	ALK-ABELLO A/S	0.004%	92.751%
5012	ZENSHO CO LTD	0.004%	92.755%
5013	BIC CAMERA INC.	0.004%	92.758%
5014	TOKIO MARINE HO	0.004%	92.762%
5015	NESTLE FINANCE	0.004%	92.765%
5016	LG HAUSYS LTD	0.004%	92.769%
5017	USIMINAS USI SD	0.004%	92.772%
5018	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.004%	92.776%
5019	AIRTAC INTERNAT	0.004%	92.779%
5020	KUMHO TIRE CO	0.004%	92.783%
5021	BANCA GENERALI	0.004%	92.786%
5022	CBS CORP COMPANY GUAR 04/20 5.75	0.004%	92.790%
5023	NAN YA PRINTED	0.004%	92.793%
5024	SAMSUNG ELECTRO	0.004%	92.797%
5025	CELLTRION INC K	0.004%	92.800%
5026	ESPRIT HOLDINGS	0.004%	92.804%
5027	OM ASSET MANAGE	0.004%	92.807%
5028	CIE AUTOMOTIVE	0.004%	92.811%
5029	CIPUTRA DEVELOP	0.004%	92.814%
5030	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	92.818%
5031	HARGREAVES LANS	0.003%	92.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	BANK OF BARODA	0.003%	92.825%
5033	BETSSON AB	0.003%	92.828%
5034	TSRC CORP	0.003%	92.832%
5035	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.003%	92.835%
5036	VIRTUSA CORP COMMON STOCK USD.01	0.003%	92.839%
5037	FOXCONN INTERNA	0.003%	92.842%
5038	SWEDEN GOVERMEN	0.003%	92.846%
5039	POONGSAN CORP(N	0.003%	92.849%
5040	OKINAWA BANK	0.003%	92.853%
5041	AMBUJA CEMENTS	0.003%	92.856%
5042	PARK STERLING CORP COMMON STOCK USD.01	0.003%	92.860%
5043	BEACH PETROLEUM	0.003%	92.863%
5044	IOCHPE-MAXION	0.003%	92.867%
5045	INTERROLL HOLDI	0.003%	92.870%
5046	TAICHUNG	0.003%	92.873%
5047	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.003%	92.877%
5048	JIANGSU EXPRESS	0.003%	92.880%
5049	MGP INGREDIENTS INC COMMON STOCK	0.003%	92.884%
5050	PARADE TECHNOLO	0.003%	92.887%
5051	SYNTEL INC COMMON STOCK	0.003%	92.891%
5052	INWIDO AB	0.003%	92.894%
5053	SPAREBANK 1 SR	0.003%	92.898%
5054	DIGI.COM BHD	0.003%	92.901%
5055	WILMAR INTERL L	0.003%	92.905%
5056	SEBACORP MARINE	0.003%	92.908%
5057	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	92.912%
5058	PHOTRONICS INC COMMON STOCK USD.01	0.003%	92.915%
5059	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	92.919%
5060	BRASKEM SA	0.003%	92.922%
5061	EVOTEC OAI AG	0.003%	92.925%
5062	GLOVIS	0.003%	92.929%
5063	HUFVUDSTADEN AB	0.003%	92.932%
5064	CHINA RAILWAY G	0.003%	92.936%
5065	GLOBE TELECOM I	0.003%	92.939%
5066	MYERS INDUSTRIES INC COMMON STOCK	0.003%	92.943%
5067	ZZZPRIMA MEAT P	0.003%	92.946%
5068	SINGAPORE TECH	0.003%	92.950%
5069	TOMTOM NV	0.003%	92.953%
5070	SIBANYE GOLD LT	0.003%	92.956%
5071	THE NISSHIN OIL	0.003%	92.960%
5072	ACADIAN TIMBER	0.003%	92.963%
5073	PETRA DIAMONDS	0.003%	92.967%
5074	INDRA SISTEMAS	0.003%	92.970%
5075	SUPERNU PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	92.974%
5076	WEST CORP COMMON STOCK USD.001	0.003%	92.977%
5077	AXFOOD AB	0.003%	92.980%
5078	JB FINANCIAL GR	0.003%	92.984%
5079	CHINA TRADITION	0.003%	92.987%
5080	COMTECH TELE CO	0.003%	92.991%
5081	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	92.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	CALGON CARBON C	0.003%	92.998%
5083	TAL EDUCATION GROUP ADR ADR	0.003%	93.001%
5084	EVERLIGHT ELECT	0.003%	93.004%
5085	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.008%
5086	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.011%
5087	CROMPTON GREAVE	0.003%	93.015%
5088	UNITED ARROWS L	0.003%	93.018%
5089	AVEVA GROUP PLC	0.003%	93.021%
5090	BOJANGLES INC COMMON STOCK USD.01	0.003%	93.025%
5091	AVON PRODUCTS I	0.003%	93.028%
5092	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	93.032%
5093	SAUL CENTERS INC REIT USD.01	0.003%	93.035%
5094	HARMONY GOLD MN	0.003%	93.038%
5095	IBJ LEASING CO	0.003%	93.042%
5096	ICICI BANK	0.003%	93.045%
5097	DOOSAN CORP	0.003%	93.049%
5098	INFICON HOLDING	0.003%	93.052%
5099	GENTING INTERNA	0.003%	93.055%
5100	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.003%	93.059%
5101	AUTOZONE INC 3.	0.003%	93.062%
5102	EI TOWERS SPA	0.003%	93.066%
5103	ECOLAB INC SR UNSECURED 12/21 4.35	0.003%	93.069%
5104	DIAMOND OFFSHOR	0.003%	93.072%
5105	COCA-COLA FEMSA	0.003%	93.076%
5106	CHINA BLUECHEMI	0.003%	93.079%
5107	CHINA SYNTH RUB	0.003%	93.083%
5108	ACC LIMITED	0.003%	93.086%
5109	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	93.089%
5110	BAYWA AG (BAYER	0.003%	93.093%
5111	CHINA MOTOR CO	0.003%	93.096%
5112	KEIO CORP	0.003%	93.099%
5113	SYSMEX CORP	0.003%	93.103%
5114	FUKUOKA REIT CO	0.003%	93.106%
5115	VOCUS COMMUN LT	0.003%	93.110%
5116	ACTUA CORP COMMON STOCK USD.001	0.003%	93.113%
5117	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.116%
5118	SPEEDWAY MOTORS	0.003%	93.120%
5119	NS SOLUTIONS CO	0.003%	93.123%
5120	COCOKARA FINE H	0.003%	93.126%
5121	METROPOLITAN BA	0.003%	93.130%
5122	SEVERSTAL GDR REG S GDR	0.003%	93.133%
5123	JAPAN AVIATN EL	0.003%	93.137%
5124	OKAMURA CORP	0.003%	93.140%
5125	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	93.143%
5126	BARR(A.G.)	0.003%	93.147%
5127	GREAT WALL ENTE	0.003%	93.150%
5128	LUPIN LTD	0.003%	93.153%
5129	CHICONY ELECTRO	0.003%	93.157%
5130	APPLUS SERVICES	0.003%	93.160%
5131	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.003%	93.167%
5133	YAMAGATA BANK	0.003%	93.170%
5134	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.173%
5135	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.003%	93.177%
5136	CEBU AIR INC	0.003%	93.180%
5137	MONMOUTH REAL E	0.003%	93.183%
5138	CSR CORP	0.003%	93.187%
5139	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	93.190%
5140	WPT INDUSTRIAL	0.003%	93.193%
5141	INDIA CEMENTS	0.003%	93.197%
5142	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.200%
5143	ARCBEST CORP COMMON STOCK USD.01	0.003%	93.203%
5144	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.207%
5145	FLEURY SA	0.003%	93.210%
5146	HCI GROUP INC COMMON STOCK	0.003%	93.213%
5147	BANCO COMERCIAL	0.003%	93.217%
5148	FASTIGHETS AB B	0.003%	93.220%
5149	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.003%	93.223%
5150	IZUMI CO	0.003%	93.227%
5151	RPS GROUP PLC	0.003%	93.230%
5152	BANCA IFIS	0.003%	93.233%
5153	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	93.237%
5154	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.003%	93.240%
5155	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	93.243%
5156	SUMITOMO MITSUI	0.003%	93.247%
5157	JUST EAT PLC	0.003%	93.250%
5158	COMPUTACENTER P	0.003%	93.253%
5159	DRAEGERWERK AG	0.003%	93.257%
5160	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.260%
5161	PT BUMI SERPONG	0.003%	93.263%
5162	FIRST INTER BK	0.003%	93.267%
5163	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.270%
5164	PARKWAY INC REIT USD.001	0.003%	93.273%
5165	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.003%	93.277%
5166	SEIKO CORPORATI	0.003%	93.280%
5167	ALIOR BANK SA	0.003%	93.283%
5168	KEMET CORP	0.003%	93.287%
5169	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	93.290%
5170	AFG ARBONIA-FOR	0.003%	93.293%
5171	FELCOR LODGING	0.003%	93.297%
5172	NH HOTELES	0.003%	93.300%
5173	KAKEN PHARM	0.003%	93.303%
5174	MULTIPLAN EMPRE	0.003%	93.306%
5175	BANK OF INDIA C	0.003%	93.310%
5176	SINBON ELECTRON	0.003%	93.313%
5177	IMA(IND MACC AU	0.003%	93.316%
5178	CHUDENKO CORP	0.003%	93.320%
5179	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	93.323%
5180	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.326%
5181	ENGIE BRASIL SA	0.003%	93.330%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	TASSAL GROUP	0.003%	93.333%
5183	HOPSON DEVELOPM	0.003%	93.336%
5184	HEALTHSCOPE LTD	0.003%	93.340%
5185	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	93.343%
5186	JAPAN DISPLAY I	0.003%	93.346%
5187	DEUTSCHE EUROSH	0.003%	93.349%
5188	CASTROL INDIA L	0.003%	93.353%
5189	OKAMOTO INDUSTR	0.003%	93.356%
5190	KFORCE INC COMMON STOCK USD.01	0.003%	93.359%
5191	GIORDANO INTL L	0.003%	93.363%
5192	BARITO PAC TBK	0.003%	93.366%
5193	MATAHARI DEPART	0.003%	93.369%
5194	ROUND ONE CORP	0.003%	93.372%
5195	NISSIN ELECTRIC	0.003%	93.376%
5196	HAREL INSURANCE	0.003%	93.379%
5197	TOKEN CORP	0.003%	93.382%
5198	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.386%
5199	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	93.389%
5200	LUXOTTICA GROUP	0.003%	93.392%
5201	TRULY INTL HLDG	0.003%	93.395%
5202	EXELON GENERATI	0.003%	93.399%
5203	CHINA OVERASEA	0.003%	93.402%
5204	GENESCO INC COMMON STOCK USD1.0	0.003%	93.405%
5205	TOHO BANK	0.003%	93.409%
5206	HITACHI MAXELL	0.003%	93.412%
5207	BANGCHAK CORP P	0.003%	93.415%
5208	RESORTTRUST INC	0.003%	93.418%
5209	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	93.422%
5210	SWIRE PACIFIC	0.003%	93.425%
5211	SEKISUI HOUSE R	0.003%	93.428%
5212	SUMMERSET GROUP	0.003%	93.431%
5213	NISSHA PRINTING	0.003%	93.435%
5214	KABU.COM SECURI	0.003%	93.438%
5215	MYCRONIC AB	0.003%	93.441%
5216	VISUAL PHOTONIC	0.003%	93.444%
5217	LAM RESEARCH CO	0.003%	93.448%
5218	VERITIV CORP COMMON STOCK USD.01	0.003%	93.451%
5219	SKY PERFECT JSA	0.003%	93.454%
5220	VASTNED RETAIL	0.003%	93.457%
5221	CHINA CONCH VEN	0.003%	93.461%
5222	WING TAI HOLDIN	0.003%	93.464%
5223	CKD CORP	0.003%	93.467%
5224	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	93.470%
5225	SQUARE ENIX HOL	0.003%	93.474%
5226	ZUGER KANTONALB	0.003%	93.477%
5227	INDUSIND BANK	0.003%	93.480%
5228	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.483%
5229	JM FINANCIAL	0.003%	93.487%
5230	ENQUEST PLC	0.003%	93.490%
5231	RHB Capital	0.003%	93.493%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	BBMG CORPORATIO	0.003%	93.496%
5233	TRUSCO NAKAYAMA	0.003%	93.499%
5234	NIPPON CHEMI-CO	0.003%	93.503%
5235	CALIFORNIA WATE	0.003%	93.506%
5236	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	93.509%
5237	IWATE(BANK OF)	0.003%	93.512%
5238	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.003%	93.516%
5239	NEXTDC LTD	0.003%	93.519%
5240	UNIFI INC	0.003%	93.522%
5241	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.003%	93.525%
5242	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	93.529%
5243	LADBROKES PLC	0.003%	93.532%
5244	PEREGRINE HLDGS	0.003%	93.535%
5245	CAPITAL SECURIT	0.003%	93.538%
5246	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	93.541%
5247	HUAKU DEVELOPME	0.003%	93.545%
5248	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.548%
5249	RYOBI	0.003%	93.551%
5250	DXP ENTERPRISES	0.003%	93.554%
5251	ALPINE ELECTRON	0.003%	93.557%
5252	PAN OCEAN CO	0.003%	93.561%
5253	FINECOBANK BANC	0.003%	93.564%
5254	CTS CORP COMMON STOCK	0.003%	93.567%
5255	ORBCOMM INC COMMON STOCK USD.001	0.003%	93.570%
5256	YODOGAWA STEEL	0.003%	93.574%
5257	KERRY LOGISTICS	0.003%	93.577%
5258	HUTCHISON TEL-H	0.003%	93.580%
5259	EXPRESS SCRIPTS	0.003%	93.583%
5260	BANGKOK LAND PC	0.003%	93.586%
5261	DREAM INDUSTRIA	0.003%	93.590%
5262	FINISH LINE INC	0.003%	93.593%
5263	BRINKER INTL IN	0.003%	93.596%
5264	BEZEQ ISRAEL TE	0.003%	93.599%
5265	GUNGHO ONLINE E	0.003%	93.602%
5266	POLSKIE GORNICT	0.003%	93.606%
5267	SA CORP REAL ES	0.003%	93.609%
5268	TEMBEC INC	0.003%	93.612%
5269	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.615%
5270	UPC TECHNOLOGY	0.003%	93.618%
5271	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.622%
5272	RIB SOFTWARE AG	0.003%	93.625%
5273	LASSILA & TIKAN	0.003%	93.628%
5274	VERBUND AG	0.003%	93.631%
5275	BECTON DICKINSON	0.003%	93.634%
5276	CANCOM SE	0.003%	93.637%
5277	BCO ABC BRASIL	0.003%	93.641%
5278	AOKI INTL	0.003%	93.644%
5279	WD 40 CO COMMON STOCK USD.001	0.003%	93.647%
5280	RAMCO-GERSHENSO	0.003%	93.650%
5281	NORDEA BANK AB	0.003%	93.653%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	RENT A CENTER INC COMMON STOCK USD.01	0.003%	93.657%
5283	SUNTORY BEVERAG	0.003%	93.660%
5284	NORDSTROM INC	0.003%	93.663%
5285	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	93.666%
5286	WOWPRIME CORP	0.003%	93.669%
5287	E INK HOLDINGS	0.003%	93.673%
5288	CRAY INC COMMON STOCK USD.01	0.003%	93.676%
5289	BHP BILLITON FI	0.003%	93.679%
5290	THANACHART CAPI	0.003%	93.682%
5291	SODA SANAYII	0.003%	93.685%
5292	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	93.688%
5293	Meritz Fire & M	0.003%	93.692%
5294	TAKARA STANDARD	0.003%	93.695%
5295	SEVEN GROUP HLD	0.003%	93.698%
5296	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.701%
5297	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.003%	93.704%
5298	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.003%	93.707%
5299	BCO BILBAO VIZC	0.003%	93.711%
5300	ARCADYAN TECHNO	0.003%	93.714%
5301	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	93.717%
5302	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	93.720%
5303	GRENDENE SA	0.003%	93.723%
5304	KLAB INC	0.003%	93.726%
5305	TIMKENSTEEL CORP COMMON STOCK	0.003%	93.730%
5306	SHIKOKU ELEC PO	0.003%	93.733%
5307	INTEL CORP SR UNSECURED 07/20 2.45	0.003%	93.736%
5308	OVS SPA	0.003%	93.739%
5309	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	93.742%
5310	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	93.745%
5311	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.749%
5312	CHINA SHIPPING	0.003%	93.752%
5313	ANGANG NEW STEE	0.003%	93.755%
5314	KEIHIN ELEC EXP	0.003%	93.758%
5315	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	93.761%
5316	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	93.764%
5317	AMERICAN HONDA	0.003%	93.768%
5318	AOMORI BANK	0.003%	93.771%
5319	MARICO LTD	0.003%	93.774%
5320	CHINA DONGXIANG	0.003%	93.777%
5321	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	93.780%
5322	AT+T INC SR UNSECURED 02/21 2.8	0.003%	93.783%
5323	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	93.786%
5324	TOOTSIE ROLL IN	0.003%	93.790%
5325	Rocky Mountain	0.003%	93.793%
5326	KOENIG & BAUER	0.003%	93.796%
5327	AVANGRID INC COMMON STOCK USD.01	0.003%	93.799%
5328	DON QUIJOTE	0.003%	93.802%
5329	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	93.805%
5330	GATX CORP	0.003%	93.808%
5331	SEIBU HOLDINGS	0.003%	93.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	MYLAN INC COMPANY GUAR 03/19 2.55	0.003%	93.815%
5333	SARACEN MINERAL	0.003%	93.818%
5334	RESTAURANT GROU	0.003%	93.821%
5335	CROMWELL PROPER	0.003%	93.824%
5336	KIATNAKIN FIN&S	0.003%	93.827%
5337	FUTABA CORP	0.003%	93.830%
5338	KEYBANK NA/CLEV	0.003%	93.833%
5339	1ST PHILIPPINE	0.003%	93.837%
5340	NEXON CO LTD	0.003%	93.840%
5341	CJ CGV	0.003%	93.843%
5342	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	93.846%
5343	CAHYA MATA SARA	0.003%	93.849%
5344	TONG REN TANG T	0.003%	93.852%
5345	MIGDAL INSURAN	0.003%	93.855%
5346	BOLSA MEXICANA	0.003%	93.858%
5347	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	93.862%
5348	C.P. ALL PCL-FG	0.003%	93.865%
5349	SEABRIDGE GOLD	0.003%	93.868%
5350	CORBY SPIRIT AN	0.003%	93.871%
5351	GLOBAL NET LEASE INC REIT USD.01	0.003%	93.874%
5352	SINGAPORE EXCHA	0.003%	93.877%
5353	CJ E&M CORPORAT	0.003%	93.880%
5354	ENNIS INC COMMON STOCK USD2.5	0.003%	93.883%
5355	SANYO DENKI CO	0.003%	93.887%
5356	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	93.890%
5357	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	93.893%
5358	H. LUNDBECK A/S	0.003%	93.896%
5359	SONY FINANCIAL	0.003%	93.899%
5360	HAMBORNER AG	0.003%	93.902%
5361	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	93.905%
5362	SAGAMI RAILWAY	0.003%	93.908%
5363	EVERSOURCE ENER	0.003%	93.911%
5364	JAPAN SECS FINA	0.003%	93.914%
5365	EMBOTELLA ANDIN	0.003%	93.918%
5366	RYMAN HEALTHCAR	0.003%	93.921%
5367	MBANK	0.003%	93.924%
5368	HONG KONG LAND	0.003%	93.927%
5369	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	93.930%
5370	TOKYU CONST	0.003%	93.933%
5371	HAKUHODO DY HLD	0.003%	93.936%
5372	TAKEUCHI MANUFA	0.003%	93.939%
5373	SYNNEX TECH INT	0.003%	93.942%
5374	AUSTRALIAN AGRI	0.003%	93.945%
5375	MENZIES(JOHN)	0.003%	93.949%
5376	D/S NORDEN	0.003%	93.952%
5377	CHINA POWER INT	0.003%	93.955%
5378	SILTRONIC AG	0.003%	93.958%
5379	SOL MELIA SA	0.003%	93.961%
5380	SLATE RETAIL RE	0.003%	93.964%
5381	CHOW TAI FOOK J	0.003%	93.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	IINO KAIUN KAIS	0.003%	93.970%
5383	ARCELIK AS	0.003%	93.973%
5384	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	93.976%
5385	CHAROEN PKPD-FG	0.003%	93.979%
5386	SKY NETWORK TEL	0.003%	93.982%
5387	CU BANCORP COMMON STOCK	0.003%	93.986%
5388	AIA ENGINEERING	0.003%	93.989%
5389	INDIABULL REAL	0.003%	93.992%
5390	RUTH'S HOSPITAL	0.003%	93.995%
5391	CIA HERING	0.003%	93.998%
5392	ATLANTICA YIELD	0.003%	94.001%
5393	ZENKOKU HOSHO C	0.003%	94.004%
5394	POWER GRID CORP	0.003%	94.007%
5395	BANK TABUNGAN N	0.003%	94.010%
5396	PT ANEKA TAMBAN	0.003%	94.013%
5397	SINGAPORE PRESS	0.003%	94.016%
5398	ORION CORP	0.003%	94.019%
5399	MEIDENSHA CORP	0.003%	94.022%
5400	TURKIYE VAKIFLA	0.003%	94.025%
5401	MPHASIS LTD	0.003%	94.028%
5402	TAIWAN STYRENE	0.003%	94.031%
5403	CITIC 1616 HLDG	0.003%	94.034%
5404	GRAINGER TRUST	0.003%	94.038%
5405	ACEA SPA	0.003%	94.041%
5406	ADASTRIA HOLDI	0.003%	94.044%
5407	MOTOR OIL SA	0.003%	94.047%
5408	NICHICON CORP	0.003%	94.050%
5409	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.053%
5410	LG HOME SHOPPIN	0.003%	94.056%
5411	HOUSE FOODS COR	0.003%	94.059%
5412	HOSIDEN CORP	0.003%	94.062%
5413	AMBEV SA ADR ADR	0.003%	94.065%
5414	TOMONY HOLDINGS	0.003%	94.068%
5415	BANGKOK AIRWAYS	0.003%	94.071%
5416	HALLA HOLDINGS	0.003%	94.074%
5417	ULTIMATE	0.003%	94.077%
5418	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.080%
5419	OP CORPORATE BA	0.003%	94.083%
5420	AV HOMES INC COMMON STOCK USD1.0	0.003%	94.086%
5421	NIHON KOHDEN CO	0.003%	94.089%
5422	KANSAI PAINT CO	0.003%	94.092%
5423	FISKARS OYJ	0.003%	94.095%
5424	YIT OYJ	0.003%	94.098%
5425	TAIWAN TEA CORP	0.003%	94.101%
5426	DAIHEN CORP	0.003%	94.104%
5427	KEWPIE CORP	0.003%	94.107%
5428	MISC BERHAD	0.003%	94.110%
5429	UNISEM (M) BHD	0.003%	94.113%
5430	ELRINGKLINGER	0.003%	94.116%
5431	PTC INC COMMON STOCK USD.01	0.003%	94.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.122%
5433	MORGUARD CORP	0.003%	94.125%
5434	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.128%
5435	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	94.132%
5436	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.135%
5437	ALL NIPPON AIRW	0.003%	94.138%
5438	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.141%
5439	NET ONE SYSTEMS	0.003%	94.144%
5440	GPO DE INVERSIO	0.003%	94.147%
5441	AMERICAN RAILCA	0.003%	94.150%
5442	FENNER	0.003%	94.153%
5443	PATRIZIA IMMO A	0.003%	94.156%
5444	MCKESSON CORP SR UNSECURED 03/21 4.75	0.003%	94.159%
5445	RALLYE	0.003%	94.162%
5446	POWERLONG REAL	0.003%	94.165%
5447	ANADOLU EFES BI	0.003%	94.168%
5448	OCADO GROUP PLC	0.003%	94.171%
5449	PARAMOUNT BED H	0.003%	94.174%
5450	MIZUHO FINL GP	0.003%	94.177%
5451	SHOWA SANGYO CO	0.003%	94.180%
5452	NANTO BANK	0.003%	94.183%
5453	SEKISUI HOUSE	0.003%	94.186%
5454	INDAH KIAT PULP	0.003%	94.189%
5455	VITASOY INTL	0.003%	94.192%
5456	BCO CREDITO INV	0.003%	94.195%
5457	SEVEN WEST MEDI	0.003%	94.198%
5458	NOBLE CORP PLC	0.003%	94.201%
5459	FENG HSIN IRON&	0.003%	94.204%
5460	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.207%
5461	YAMANASHI CHUO	0.003%	94.210%
5462	P/F BAKKAFROST	0.003%	94.213%
5463	KEIHIN CORP	0.003%	94.216%
5464	KATO SANGYO CO	0.003%	94.219%
5465	AMOREPACIFIC-NE	0.003%	94.222%
5466	HEALTHSTREAM INC COMMON STOCK	0.003%	94.225%
5467	EZ TEC EMPREEND	0.003%	94.227%
5468	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.003%	94.230%
5469	LG INDL SYSTEMS	0.003%	94.233%
5470	DIGITAL CHINA H	0.003%	94.236%
5471	NIPPON SHEET GL	0.003%	94.239%
5472	TALK TALK TELEC	0.003%	94.242%
5473	SOULBRAIN CO LT	0.003%	94.245%
5474	SOUTHERN CROSS	0.003%	94.248%
5475	ENGINEERS INDIA	0.003%	94.251%
5476	WISTRON NEWEB C	0.003%	94.254%
5477	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.257%
5478	FORTUNE R/EST I	0.003%	94.260%
5479	HERO HONDA	0.003%	94.263%
5480	KUNGSLEDEN AB N	0.003%	94.266%
5481	HEIWA REAL ESTA	0.003%	94.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	KEISEI ELEC RY	0.003%	94.272%
5483	FTD COS INC COMMON STOCK USD.0001	0.003%	94.275%
5484	MELCO RESORTS + ENTERT ADR ADR USD.01	0.003%	94.278%
5485	UNITIKA	0.003%	94.281%
5486	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.284%
5487	TACHI-S CO	0.003%	94.287%
5488	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.290%
5489	COMPUGROUP HOLD	0.003%	94.293%
5490	KOREA ELEC POWE	0.003%	94.296%
5491	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.299%
5492	CJ O SHOPPING C	0.003%	94.302%
5493	SSY GROUP LTD	0.003%	94.305%
5494	NIB HOLDINGS LT	0.003%	94.308%
5495	CHENG UEI PRECI	0.003%	94.311%
5496	CONSORT MEDICAL	0.003%	94.314%
5497	NIPPON FLOUR MI	0.003%	94.316%
5498	PACIFICIndustr	0.003%	94.319%
5499	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	94.322%
5500	TEXWINCA HLDGS	0.003%	94.325%
5501	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	94.328%
5502	ORIOR AG	0.003%	94.331%
5503	SK GAS	0.003%	94.334%
5504	UNDER ARMOUR IN	0.003%	94.337%
5505	RAMIRENT OYJ	0.003%	94.340%
5506	INTERCONEXION E	0.003%	94.343%
5507	SANFIRE RESOURC	0.003%	94.346%
5508	J TRUST CO. LTD	0.003%	94.349%
5509	FUYAO GLASS IND	0.003%	94.352%
5510	MIRAIT HLDG COR	0.003%	94.355%
5511	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.003%	94.358%
5512	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.361%
5513	HOSHIZAKI ELECT	0.003%	94.364%
5514	SITRONIX TECHNO	0.003%	94.366%
5515	HOCHSCHILD MINI	0.003%	94.369%
5516	GENOMMA LAB INT	0.003%	94.372%
5517	CIA ENERGETICA	0.003%	94.375%
5518	STONERIDGE INC COMMON STOCK	0.003%	94.378%
5519	UNITED SUPER MA	0.003%	94.381%
5520	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.384%
5521	NIPPON SIGNAL C	0.003%	94.387%
5522	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.390%
5523	CIMIC GROUP LTD	0.003%	94.393%
5524	NISSAN SHATAI C	0.003%	94.396%
5525	AIN PHARMACIEZ	0.003%	94.399%
5526	JAPFA COMFEED I	0.003%	94.402%
5527	TV18 BROADCAST	0.003%	94.404%
5528	MARINEMAX INC COMMON STOCK USD.001	0.003%	94.407%
5529	GJENSIDIGE FORS	0.003%	94.410%
5530	FRESENIUS MEDIC	0.003%	94.413%
5531	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	AXCELIS TECHNOL	0.003%	94.419%
5533	LIEN HWA INDL	0.003%	94.422%
5534	BECHTLE AG	0.003%	94.425%
5535	NITTO BOSEKI CO	0.003%	94.428%
5536	FORESTAR GROUP INC COMMON STOCK USD1.0	0.003%	94.431%
5537	GOLDEN RESORTS	0.003%	94.434%
5538	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	94.437%
5539	INNERWORKINGS INC COMMON STOCK USD.0001	0.003%	94.439%
5540	TOSHIBA MACHINE	0.003%	94.442%
5541	SAMSUNG SDS CO	0.003%	94.445%
5542	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	94.448%
5543	KYOWA HAKKO KIR	0.003%	94.451%
5544	TOWER INTL INC	0.003%	94.454%
5545	KUREHA CHEM IND	0.003%	94.457%
5546	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	94.460%
5547	MITCHELLS & BUT	0.003%	94.463%
5548	RICOH LEASING	0.003%	94.466%
5549	WALLENSTAM AB	0.003%	94.469%
5550	HONG LEONG CRED	0.003%	94.471%
5551	OESTERREICHISCH	0.003%	94.474%
5552	HENKEL KGAA-BEA	0.003%	94.477%
5553	CHINA HARMONY N	0.003%	94.480%
5554	MONEX GROUP INC	0.003%	94.483%
5555	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.486%
5556	TTY BIPHARM CO	0.003%	94.489%
5557	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.492%
5558	GOLD FIELDS LTD	0.003%	94.495%
5559	OMNIA HOLDINGS	0.003%	94.497%
5560	MARFRIG GLOBAL	0.003%	94.500%
5561	CHIPBOND TECHNO	0.003%	94.503%
5562	DAINICHISEIKA C	0.003%	94.506%
5563	AUTOBACS SEVEN	0.003%	94.509%
5564	G8 EDUCATION LT	0.003%	94.512%
5565	HOUSING DEVELOP	0.003%	94.515%
5566	CIECH SA	0.003%	94.518%
5567	OCI MATERIALS C	0.003%	94.521%
5568	TEMP HOLDINGS C	0.003%	94.523%
5569	HEALTHCARE SERV	0.003%	94.526%
5570	EVENT HOSPITALI	0.003%	94.529%
5571	BRICKWORKS	0.003%	94.532%
5572	HP INC SR UNSECURED 06/21 4.3	0.003%	94.535%
5573	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.538%
5574	CyberAgent, Inc	0.003%	94.541%
5575	TOEI CO	0.003%	94.544%
5576	PARK 24 CO	0.003%	94.546%
5577	HANSSEM CO	0.003%	94.549%
5578	MONOTARO CO.LTD	0.003%	94.552%
5579	TOSHIBA PLANT K	0.003%	94.555%
5580	PUBLICIS GROUPE	0.003%	94.558%
5581	KCE ELECTRONICS	0.003%	94.561%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	EMP NAC ELECTRI	0.003%	94.564%
5583	SAMSUNG FINE CH	0.003%	94.567%
5584	SUPALAI PUBLIC	0.003%	94.569%
5585	DE LA RUE	0.003%	94.572%
5586	HINDUSTAN CONST	0.003%	94.575%
5587	EIZO NANA O CORP	0.003%	94.578%
5588	JOWA HLDGS CO L	0.003%	94.581%
5589	KOREA PETROCHEM	0.003%	94.584%
5590	HUATAI SECURITI	0.003%	94.587%
5591	KINTETSU WORLD	0.003%	94.589%
5592	CHUNGHWA TELECO	0.003%	94.592%
5593	SPAREBANK 1 SMN	0.003%	94.595%
5594	HEIWADO CO LTD	0.003%	94.598%
5595	XCERRA CORP COMMON STOCK USD.05	0.003%	94.601%
5596	BROWN (N) GROUP	0.003%	94.604%
5597	EXPRESS INC COMMON STOCK	0.003%	94.607%
5598	AKER SOLUTIONS	0.003%	94.609%
5599	BURE INVESTMENT	0.003%	94.612%
5600	INNOVIVA INC COMMON STOCK	0.003%	94.615%
5601	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.618%
5602	GRAMMER AG	0.003%	94.621%
5603	SIGMA PHARMACEU	0.003%	94.624%
5604	PILOT CORP (NEW	0.003%	94.627%
5605	YANZHOU COAL MI	0.003%	94.629%
5606	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	94.632%
5607	ROCHE HOLDING A	0.003%	94.635%
5608	BIM BIRLESIK MA	0.003%	94.638%
5609	CAPITARETAIL CH	0.003%	94.641%
5610	NATURA COSMETIC	0.003%	94.643%
5611	CRYOLIFE INC	0.003%	94.646%
5612	SUPREME ELECTRO	0.003%	94.649%
5613	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.003%	94.652%
5614	INTERNET INITIA	0.003%	94.655%
5615	NEW WAVE GROUP	0.003%	94.658%
5616	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	94.660%
5617	JOEL-JERUSALEM	0.003%	94.663%
5618	YUNG TAY ENGINE	0.003%	94.666%
5619	KARDEMIR KARABU	0.003%	94.669%
5620	PALTAC CORP	0.003%	94.672%
5621	KANGWON LAND IN	0.003%	94.675%
5622	TOPPAN FORMS	0.003%	94.677%
5623	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	94.680%
5624	PI INDUSTRIES L	0.003%	94.683%
5625	YAMAZAKI BAKING	0.003%	94.686%
5626	FIRST RESOURCES	0.003%	94.689%
5627	HU LANE ASSOCIA	0.003%	94.691%
5628	CHINA EASTERN A	0.003%	94.694%
5629	CPFL ENERGIA SA	0.003%	94.697%
5630	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.700%
5631	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	94.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	NAUTILUS GROUP	0.003%	94.706%
5633	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.708%
5634	NANYA TECHNOLOG	0.003%	94.711%
5635	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.714%
5636	METRO HOLDINGS	0.003%	94.717%
5637	MERCANTILE BANK CORP COMMON STOCK	0.003%	94.720%
5638	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.722%
5639	TENARIS S.A.	0.003%	94.725%
5640	PARKWAY LIFE RE	0.003%	94.728%
5641	BUMI ARMADA BER	0.003%	94.731%
5642	KUDELSKI S.A.	0.003%	94.734%
5643	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.736%
5644	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	94.739%
5645	COMMUNITY HEALT	0.003%	94.742%
5646	VEIDEKKE ASA	0.003%	94.745%
5647	O/SEAS UNION EN	0.003%	94.748%
5648	FUJI SEAL INC	0.003%	94.750%
5649	ARCS CO LTD	0.003%	94.753%
5650	BHARAT PETROL C	0.003%	94.756%
5651	PARADISE CO	0.003%	94.759%
5652	KAKAKU.COM INC	0.003%	94.761%
5653	TIER REIT INC REIT USD.0001	0.003%	94.764%
5654	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.003%	94.767%
5655	STRABAG SE	0.003%	94.770%
5656	GAZTRANSPORT ET	0.003%	94.773%
5657	LINDSAY CORP COMMON STOCK USD1.0	0.003%	94.775%
5658	DAISHIN SECURIT	0.003%	94.778%
5659	CONSTRUCCIONES	0.003%	94.781%
5660	SMART + FINAL STORES INC COMMON STOCK USD.001	0.003%	94.784%
5661	GF SECURITIES C	0.003%	94.786%
5662	AK HOLDINGS INC	0.003%	94.789%
5663	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.003%	94.792%
5664	SAN-A CO LTD	0.003%	94.795%
5665	MORGUARD NORTH	0.003%	94.798%
5666	AUSTRALIAN PHAR	0.003%	94.800%
5667	GORMAN-RUPP CO	0.003%	94.803%
5668	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.003%	94.806%
5669	TOKYO OHKA KOGY	0.003%	94.809%
5670	NISSIN KOGYO	0.003%	94.811%
5671	CIR-COMPAGNIE I	0.003%	94.814%
5672	OKINAWA ELEC PO	0.003%	94.817%
5673	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.820%
5674	PRESS METAL ALU	0.003%	94.822%
5675	PP LONDON SUMAT	0.003%	94.825%
5676	TLG IMMOBILIEN	0.003%	94.828%
5677	CALATLANTIC GRO	0.003%	94.831%
5678	WORLDPAY GRP PL	0.003%	94.833%
5679	NEXITY	0.003%	94.836%
5680	CARGOJET INC.	0.003%	94.839%
5681	GUNZE	0.003%	94.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	KADOKAWA DWANGO	0.003%	94.845%
5683	JSW ENERGY LTD	0.003%	94.847%
5684	PUREGOLD PRICE	0.003%	94.850%
5685	MUSASHI SEIMITS	0.003%	94.853%
5686	GREENHILL + CO INC COMMON STOCK USD.01	0.003%	94.856%
5687	A2 MILK CO LTD	0.003%	94.858%
5688	ZZZMITSUI SUGAR	0.003%	94.861%
5689	ITALMOBILIARE S	0.003%	94.864%
5690	PHISON ELECTRON	0.003%	94.867%
5691	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.003%	94.869%
5692	CHAMPION REAL E	0.003%	94.872%
5693	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.003%	94.875%
5694	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.003%	94.877%
5695	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.003%	94.880%
5696	ZEE ENTERTAIN E	0.003%	94.883%
5697	NEMETSCHEK AG	0.003%	94.886%
5698	SONDA S.A.	0.003%	94.888%
5699	TATA CHEMICALS	0.003%	94.891%
5700	QUIDEL CORP COMMON STOCK USD.001	0.003%	94.894%
5701	JUKI CORP	0.003%	94.897%
5702	KINGSTON COMM(H	0.003%	94.899%
5703	MERITOR INC COMMON STOCK USD1.0	0.003%	94.902%
5704	GMP CAPITAL COR	0.003%	94.905%
5705	SANKI ENGINEERI	0.003%	94.908%
5706	DUCOMMUN INC COMMON STOCK USD.01	0.003%	94.910%
5707	VSE CORP COMMON STOCK USD.05	0.003%	94.913%
5708	NISHI NIPPON RR	0.003%	94.916%
5709	IDBI BANK LTD	0.003%	94.918%
5710	MID REIT INC	0.003%	94.921%
5711	ASCOTT RESIDENC	0.003%	94.924%
5712	SONIC CORP	0.003%	94.927%
5713	ARC LAND SAKAMO	0.003%	94.929%
5714	CHATHAM LODGING	0.003%	94.932%
5715	CHINA BILLS FIN	0.003%	94.935%
5716	CWT LTD	0.003%	94.937%
5717	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.003%	94.940%
5718	FUCHS PETRO AG	0.003%	94.943%
5719	RECHI PRECISION	0.003%	94.946%
5720	GUERBET	0.003%	94.948%
5721	WESDOME GOLD MINES LTD COMMON STOCK	0.003%	94.951%
5722	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	94.954%
5723	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	94.956%
5724	SUNDRUG CO LTD	0.003%	94.959%
5725	AUCKLAND INTERN	0.003%	94.962%
5726	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	94.965%
5727	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	94.967%
5728	MANTRA GROUP LT	0.003%	94.970%
5729	JOY CITY PROPER	0.003%	94.973%
5730	ZERIA PHARMACEU	0.003%	94.975%
5731	MACNICA FUJI EL	0.003%	94.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	VEDANTA RESOURC	0.003%	94.981%
5733	NASDAQ INC SR UNSECURED 01/20 5.55	0.003%	94.983%
5734	GLOBAL INDEMNIT	0.003%	94.986%
5735	JVC KENWOOD HLD	0.003%	94.989%
5736	O'REILLY AUTOMO	0.003%	94.992%
5737	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	94.994%
5738	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.997%
5739	DONGYUE GROUP	0.003%	95.000%
5740	MISTRAS GROUP INC COMMON STOCK USD.01	0.003%	95.002%
5741	ALSO HOLDING-RE	0.003%	95.005%
5742	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	95.008%
5743	KOREA KUMHO PET	0.003%	95.010%
5744	KINSUS INTERCON	0.003%	95.013%
5745	BRIGHTOIL PETRO	0.003%	95.016%
5746	MEDIA NUSANTARA	0.003%	95.018%
5747	Goldcrest Co.,	0.003%	95.021%
5748	NAVITAS LTD	0.003%	95.024%
5749	TELEKOM AUSTRIA	0.003%	95.026%
5750	SUMMARECON AGUN	0.003%	95.029%
5751	TELEFONICA BRASIL ADR ADR	0.003%	95.032%
5752	SAMSUNG TECHWIN	0.003%	95.034%
5753	JOLLIBEE FOODS	0.003%	95.037%
5754	CITYCON OYJ	0.003%	95.040%
5755	MEITEC CORPORAT	0.003%	95.042%
5756	CREDITO EMILIAN	0.003%	95.045%
5757	SALVATORE FERRA	0.003%	95.048%
5758	SKISTAR AB	0.003%	95.050%
5759	LIECHTENSTEINIS	0.003%	95.053%
5760	CAPITA GROUP PL	0.003%	95.056%
5761	BURCKHARDT COMP	0.003%	95.058%
5762	OBRASCON HUAR L	0.003%	95.061%
5763	SANYO CHEMICAL	0.003%	95.064%
5764	VTB BANK(JSC)	0.003%	95.066%
5765	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	95.069%
5766	OFG BANCORP COMMON STOCK USD1.0	0.003%	95.072%
5767	ENERGIAS DO BRA	0.003%	95.074%
5768	CLAL INSURANCE	0.003%	95.077%
5769	AT+T INC SR UNSECURED 02/21 4.6	0.003%	95.080%
5770	PACIFIC TEXTILE	0.003%	95.082%
5771	INABATA & CO	0.003%	95.085%
5772	COHU INC COMMON STOCK USD1.0	0.003%	95.088%
5773	KOSE	0.003%	95.090%
5774	KINGDEE INTERNA	0.003%	95.093%
5775	MIZUNO CORP	0.003%	95.096%
5776	LENNAR CORP 4.7	0.003%	95.098%
5777	PROGRESS ENERGY	0.003%	95.101%
5778	BEIJING CAP LAN	0.003%	95.104%
5779	TEAM INC	0.003%	95.106%
5780	PETROLEUM GEO-S	0.003%	95.109%
5781	REGIS CORP COMMON STOCK USD.05	0.003%	95.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	SAIZERIYA COMPA	0.003%	95.114%
5783	SIIX CORPORATIO	0.003%	95.117%
5784	QUALYS INC COMMON STOCK USD.001	0.003%	95.119%
5785	COLOPL INC	0.003%	95.122%
5786	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	95.125%
5787	HELICAL BAR PLC	0.003%	95.127%
5788	TIM PARTICIPA	0.003%	95.130%
5789	FUSHAN INTL ENE	0.003%	95.133%
5790	BARNES & NOBLE	0.003%	95.135%
5791	YANGARRA RESOUR	0.003%	95.138%
5792	HOKURIKU ELEC P	0.003%	95.141%
5793	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.003%	95.143%
5794	OTSUKA CORP	0.003%	95.146%
5795	NICHIHA CORP	0.003%	95.149%
5796	ELITE ADVANCED	0.003%	95.151%
5797	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.003%	95.154%
5798	AMTRAN TECHNOLO	0.003%	95.156%
5799	FUJI SOFT ABC	0.003%	95.159%
5800	DELTA ELECTRONI	0.003%	95.162%
5801	ZHEJIANG EXPRES	0.003%	95.164%
5802	YULON MOTOR	0.003%	95.167%
5803	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.003%	95.170%
5804	TATSUTA ELEC WI	0.003%	95.172%
5805	MICRO-STAR INTL	0.003%	95.175%
5806	WEST CHINA CEME	0.003%	95.177%
5807	TELEFONICA DE E	0.003%	95.180%
5808	HARMONIC INC	0.003%	95.183%
5809	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	95.185%
5810	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	95.188%
5811	SHANKS GROUP PL	0.003%	95.191%
5812	AEON DELIGHT	0.003%	95.193%
5813	ALIBABA PICTURE	0.003%	95.196%
5814	BUNKA SHUTTER C	0.003%	95.198%
5815	ERCROS SA	0.003%	95.201%
5816	LG FASHION CORP	0.003%	95.204%
5817	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	95.206%
5818	LOTTE CONFECT	0.003%	95.209%
5819	INDORAMA VENTUR	0.003%	95.212%
5820	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	95.214%
5821	MOTECH INDUSTRI	0.003%	95.217%
5822	IRISO ELECTRONI	0.003%	95.219%
5823	INVESTORS REAL ESTATE TRUST REIT	0.003%	95.222%
5824	VIRGIN MONEY HL	0.003%	95.225%
5825	DIALOG GROUP BH	0.003%	95.227%
5826	VECTURA GROUP	0.003%	95.230%
5827	CHINA FOOD LTD	0.003%	95.232%
5828	TAIWAN ACCEPTAN	0.003%	95.235%
5829	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.003%	95.238%
5830	CONCENTRIC AB	0.003%	95.240%
5831	TRAKYA CAM SANA	0.003%	95.243%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	CARA OPERATIONS	0.003%	95.245%
5833	CHINA SOUTH CIT	0.003%	95.248%
5834	CP POKPHAND CO	0.003%	95.251%
5835	YAHOO JAPAN COR	0.003%	95.253%
5836	SMARTONE TELECO	0.003%	95.256%
5837	JCU CORP	0.003%	95.258%
5838	ARROW ELECTRONI	0.003%	95.261%
5839	CITIC RESOURCES	0.003%	95.264%
5840	FINNAIR	0.003%	95.266%
5841	SINFONIA TECHNO	0.003%	95.269%
5842	WATERLAND FIN H	0.003%	95.271%
5843	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	95.274%
5844	GINTECH ENERGY	0.003%	95.276%
5845	FUKUI BANK	0.003%	95.279%
5846	KEPPEL DC REIT	0.003%	95.282%
5847	CEWE COLOR HLDG	0.003%	95.284%
5848	TAIWAN MOBILE	0.003%	95.287%
5849	GLENMARK PHARM	0.003%	95.289%
5850	BRIDGE BANCORP INC COMMON STOCK USD.01	0.003%	95.292%
5851	NANOMETRICS	0.003%	95.294%
5852	TESARO INC	0.003%	95.297%
5853	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.003%	95.300%
5854	PETRONAS CHEMIC	0.003%	95.302%
5855	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.003%	95.305%
5856	UPONOR OYJ	0.003%	95.307%
5857	ABSOLUTE SOFTWA	0.003%	95.310%
5858	SUPER RETAIL GR	0.003%	95.312%
5859	GETTY PETROLEUM	0.003%	95.315%
5860	TKC CORPORATION	0.003%	95.318%
5861	GOLDEN EAGLE RE	0.003%	95.320%
5862	ITE GROUP	0.003%	95.323%
5863	NESTLE FINANCE	0.003%	95.325%
5864	SPIN MASTER COR	0.003%	95.328%
5865	KURABO INDUSTRI	0.003%	95.330%
5866	HOGY MEDICAL CO	0.003%	95.333%
5867	ECLAT TEXTILE C	0.003%	95.336%
5868	YOOX NET-A-PORT	0.003%	95.338%
5869	NSD CO LTD	0.003%	95.341%
5870	BLUE LABEL TELE	0.003%	95.343%
5871	CHANGSHA ZOOMLI	0.003%	95.346%
5872	DAIKYO INC	0.003%	95.348%
5873	SPIRENT COMMUNI	0.003%	95.351%
5874	BILIA AB	0.003%	95.353%
5875	HSN INC COMMON STOCK USD.01	0.003%	95.356%
5876	OLAM INTERNATIO	0.003%	95.359%
5877	INVOCARE LTD	0.003%	95.361%
5878	ALTAMIR AMBOISE	0.003%	95.364%
5879	MATAS AS	0.003%	95.366%
5880	WOCKHARDT LIMIT	0.003%	95.369%
5881	SHIKUN & BINUI	0.003%	95.371%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	NEW ORIENTAL ED	0.003%	95.374%
5883	FELDA GLOBAL VE	0.003%	95.376%
5884	CONEXIO CORP	0.003%	95.379%
5885	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.003%	95.381%
5886	ABACUS PROPERTY	0.003%	95.384%
5887	SITC INTERNATIO	0.003%	95.387%
5888	888 HOLDINGS	0.003%	95.389%
5889	S&T MOTIV CO LT	0.003%	95.392%
5890	CMK CORP	0.003%	95.394%
5891	GOODMAN PROPERT	0.003%	95.397%
5892	GRANGES AB	0.003%	95.399%
5893	REALESTATE.COM.	0.003%	95.402%
5894	DAIWABO CO LTD	0.003%	95.404%
5895	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	95.407%
5896	START TODAY CO	0.003%	95.409%
5897	RAMCO CEMENTS	0.003%	95.412%
5898	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.003%	95.414%
5899	SLATE OFFICE RE	0.003%	95.417%
5900	CHEUNG KONG INF	0.003%	95.419%
5901	BORUSSIA DORTMU	0.003%	95.422%
5902	BERTRANDT AG	0.003%	95.425%
5903	SUNWAY BHD	0.003%	95.427%
5904	FRANK'S INTERNA	0.003%	95.430%
5905	REDEFINE INTERN	0.003%	95.432%
5906	K-BRO LINEN INC	0.003%	95.435%
5907	CORP MOCTEZUMA	0.003%	95.437%
5908	HYUNDAI ROBOTIC	0.003%	95.440%
5909	SHANGHAI ELECTR	0.003%	95.442%
5910	BT INVESTMENT M	0.003%	95.445%
5911	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	95.447%
5912	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.003%	95.450%
5913	INVESCO OFFICE	0.003%	95.452%
5914	BPCE SA COMPANY GUAR 07/19 2.5	0.003%	95.455%
5915	21VIANET GROUP INC ADR ADR USD.00001	0.003%	95.457%
5916	PACIFIC CONTINENTAL CORP COMMON STOCK	0.003%	95.460%
5917	TANSEISHA CO	0.003%	95.462%
5918	HANIL CEMENT MF	0.003%	95.465%
5919	COOLPAD GROUP L	0.003%	95.467%
5920	KYOKUTO KAIHATS	0.003%	95.470%
5921	SUPREME INDUSTR	0.003%	95.472%
5922	VOSSLOH AG	0.003%	95.475%
5923	ESSENDANT INC COMMON STOCK USD.1	0.003%	95.477%
5924	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.003%	95.480%
5925	AICHI BANK	0.003%	95.482%
5926	EPSILON ENERGY	0.003%	95.485%
5927	NATIONAL ALUMIN	0.003%	95.487%
5928	BOMBARDIER INC	0.003%	95.490%
5929	PROMOTORA Y OPE	0.003%	95.492%
5930	VANGUARD INTL S	0.003%	95.495%
5931	TON YI CORP	0.003%	95.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	CONTAINER CORP	0.003%	95.500%
5933	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.502%
5934	MLP AG	0.002%	95.505%
5935	MAGYAR TELEKOM	0.002%	95.507%
5936	3M CO 0.375% 15	0.002%	95.510%
5937	CONTACT ENERGY	0.002%	95.512%
5938	BQE NATL BELGIQ	0.002%	95.515%
5939	LE NOBLE AGE	0.002%	95.517%
5940	BK OF RYUKYUS	0.002%	95.520%
5941	LIBERBANK SA	0.002%	95.522%
5942	STOBART GROUP L	0.002%	95.525%
5943	KRUNGTHAI CARD	0.002%	95.527%
5944	TONG YANG INV B	0.002%	95.530%
5945	SUGI HOLDINGS C	0.002%	95.532%
5946	CDL HOSPITALITY	0.002%	95.535%
5947	ASSORE	0.002%	95.537%
5948	EVRAZ PLC	0.002%	95.540%
5949	SYNCMOLD ENTERP	0.002%	95.542%
5950	PCHOME ONLINE I	0.002%	95.545%
5951	GLOBAL BRANDS G	0.002%	95.547%
5952	HEALTH AND HAPP	0.002%	95.550%
5953	SCHMOLZ+BICKENB	0.002%	95.552%
5954	MOCHIDA PHARM C	0.002%	95.555%
5955	DAINIPPON PHARM	0.002%	95.557%
5956	BLACK DIAMOND G	0.002%	95.560%
5957	ORIENTAL UNION	0.002%	95.562%
5958	TOPY INDUSTRIES	0.002%	95.565%
5959	SIAM CITY CEMEN	0.002%	95.567%
5960	WIHLBORGS FASTI	0.002%	95.569%
5961	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.572%
5962	SRF LTD	0.002%	95.574%
5963	PSEG POWER	0.002%	95.577%
5964	GUJARAT STATE P	0.002%	95.579%
5965	DAIBIRU CORP	0.002%	95.582%
5966	VISTA LAND & LI	0.002%	95.584%
5967	COCA-COLA FEMSA	0.002%	95.587%
5968	TAV HAVALIMANLA	0.002%	95.589%
5969	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.592%
5970	STARHILL GLOBAL	0.002%	95.594%
5971	MARR SPA	0.002%	95.597%
5972	NIPPON REIT INV	0.002%	95.599%
5973	REED ELSEVIER P	0.002%	95.602%
5974	LEYOU TECHNOLOG	0.002%	95.604%
5975	EXACTECH INC COMMON STOCK USD.01	0.002%	95.606%
5976	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.609%
5977	YUEN FOONG YU M	0.002%	95.611%
5978	INDUSTR L FIN(IF	0.002%	95.614%
5979	FORMOSA TAFFETA	0.002%	95.616%
5980	ADITYA BIRLA FA	0.002%	95.619%
5981	CHUGOKU MAR PAI	0.002%	95.621%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	BEML LTD	0.002%	95.624%
5983	FINCANTIERI SPA	0.002%	95.626%
5984	LOTTE CHILSUNG	0.002%	95.628%
5985	PUMA AG	0.002%	95.631%
5986	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.633%
5987	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	95.636%
5988	V TECHNOLOGY	0.002%	95.638%
5989	AMUNDI SA	0.002%	95.641%
5990	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.643%
5991	FRASERS CENTREP	0.002%	95.646%
5992	GOEASY LTD	0.002%	95.648%
5993	SWIRE PROPERTIE	0.002%	95.650%
5994	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	95.653%
5995	RICARDO	0.002%	95.655%
5996	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	95.658%
5997	MITSUBISHI STEE	0.002%	95.660%
5998	TOHO CO	0.002%	95.663%
5999	NEW CHINA LIFE	0.002%	95.665%
6000	SODICK CO	0.002%	95.667%
6001	SCHINDLER-HDLG	0.002%	95.670%
6002	YAKO CO	0.002%	95.672%
6003	WESTERN AREAS N	0.002%	95.675%
6004	ZZSAN-AI OIL C	0.002%	95.677%
6005	ADVANCED WIRELE	0.002%	95.680%
6006	BANPU PUBLIC CO	0.002%	95.682%
6007	OSAKI ELECTRIC	0.002%	95.684%
6008	BIZLINK HOLDING	0.002%	95.687%
6009	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.689%
6010	GRUPO HERDEZ SA	0.002%	95.692%
6011	DAI-ICHI KOGYO	0.002%	95.694%
6012	CARNIVAL PLC	0.002%	95.696%
6013	TRANSM ALIANCA	0.002%	95.699%
6014	KENEDIX RESIDEN	0.002%	95.701%
6015	GROUP COMERCIAL	0.002%	95.704%
6016	LUXOFT HOLDING	0.002%	95.706%
6017	NORITZ CORP	0.002%	95.709%
6018	PLANET FITNESS INC CL A COMMON STOCK	0.002%	95.711%
6019	SAMYANG HOLDING	0.002%	95.713%
6020	TAKARA SHUZO CO	0.002%	95.716%
6021	TAIKISHA	0.002%	95.718%
6022	CHAUN-CHOUNG TE	0.002%	95.721%
6023	ASIA AVIATION P	0.002%	95.723%
6024	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	95.725%
6025	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	95.728%
6026	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	95.730%
6027	LANDEC CORP	0.002%	95.733%
6028	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.735%
6029	INDOCEMENT TUNG	0.002%	95.737%
6030	BOINGO WIRELESS INC COMMON STOCK	0.002%	95.740%
6031	CHINA MACHINERY	0.002%	95.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	95.745%
6033	MOTHERSON SUMI	0.002%	95.747%
6034	TRINITY MIRROR	0.002%	95.749%
6035	NATIONAL THERMA	0.002%	95.752%
6036	WAN HAI LINES	0.002%	95.754%
6037	GRUPO SIMEC S.A	0.002%	95.756%
6038	SPARKASSEN IMMO	0.002%	95.759%
6039	PAO DE ACUCAR C	0.002%	95.761%
6040	MAX INDIA	0.002%	95.764%
6041	CLAS OHLSON AB	0.002%	95.766%
6042	DAISEKI CO LTD	0.002%	95.768%
6043	CHIYODA CORP	0.002%	95.771%
6044	TEXTAINER GROUP	0.002%	95.773%
6045	KARDEX	0.002%	95.776%
6046	HANA TOUR SERVI	0.002%	95.778%
6047	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.002%	95.780%
6048	PRINCE HOUSING	0.002%	95.783%
6049	BANCOLOMBIA SA	0.002%	95.785%
6050	CERVED INFORMAT	0.002%	95.787%
6051	REDINGTON INDIA	0.002%	95.790%
6052	KENDRION NV	0.002%	95.792%
6053	C C LAND HOLDIN	0.002%	95.795%
6054	SANOFI INDIA LT	0.002%	95.797%
6055	NIKKISO CO	0.002%	95.799%
6056	UNITED LABORATO	0.002%	95.802%
6057	HAYNES INTL INC	0.002%	95.804%
6058	GASLOG LTD	0.002%	95.806%
6059	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	95.809%
6060	51JOB INC ADR ADR USD.0001	0.002%	95.811%
6061	PLAZA RETAIL RE	0.002%	95.814%
6062	BK OF NAGOYA	0.002%	95.816%
6063	INDIAN OIL CORP	0.002%	95.818%
6064	HUISHANG BANK C	0.002%	95.821%
6065	SUNLIGHT REAL E	0.002%	95.823%
6066	NIPPON DENKO CO	0.002%	95.825%
6067	GENWORTH MORTGA	0.002%	95.828%
6068	MARUDAI FOOD CO	0.002%	95.830%
6069	KUNG LONG BATTE	0.002%	95.832%
6070	TIKKURILA OY	0.002%	95.835%
6071	DAESANG CORP	0.002%	95.837%
6072	NIC INC COMMON STOCK	0.002%	95.840%
6073	SUDAMERICANA VA	0.002%	95.842%
6074	XENCOR INC COMMON STOCK USD.01	0.002%	95.844%
6075	TOKAI HOLDINGS	0.002%	95.847%
6076	GRINDROD LIMITE	0.002%	95.849%
6077	ADVANTECH CO LT	0.002%	95.851%
6078	TEIKOKU PISTON	0.002%	95.854%
6079	SAINT MARC HLDG	0.002%	95.856%
6080	TECNICAS REUNID	0.002%	95.858%
6081	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	95.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	EMPEROR INTL HL	0.002%	95.863%
6083	ADLER REAL ESTA	0.002%	95.865%
6084	SAO PAU ALPARGA	0.002%	95.868%
6085	NORWEGIAN AIR S	0.002%	95.870%
6086	LOOKERS PLC	0.002%	95.872%
6087	DENBURY RESOURC	0.002%	95.875%
6088	HEADLAM GROUP	0.002%	95.877%
6089	CALIFORNIA AMPL	0.002%	95.880%
6090	MYER HOLDINGS L	0.002%	95.882%
6091	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	95.884%
6092	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.887%
6093	DMCI HLDGS INC	0.002%	95.889%
6094	DAKTRONICS INC COMMON STOCK	0.002%	95.891%
6095	ZHEN DING TECHN	0.002%	95.894%
6096	DYDO DRINCO INC	0.002%	95.896%
6097	FUKUSHIMA IND C	0.002%	95.898%
6098	ABOITIZ EQUITY	0.002%	95.901%
6099	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	95.903%
6100	MAJOR CINEPLEX	0.002%	95.905%
6101	JOSHIN DENKI CO	0.002%	95.908%
6102	OIL REFINERIES	0.002%	95.910%
6103	NITTO ELECTRIC	0.002%	95.912%
6104	STRATASYS LTD	0.002%	95.915%
6105	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	95.917%
6106	SM PRIME HLDGS	0.002%	95.919%
6107	KINDOM CONSTRUC	0.002%	95.922%
6108	TIMBERCREEK FIN	0.002%	95.924%
6109	OSSTEM IMPLANT	0.002%	95.926%
6110	CHAROEN POK PHA	0.002%	95.929%
6111	BRITISH AMERICA	0.002%	95.931%
6112	ECHO GLOBAL LOG	0.002%	95.933%
6113	INTL CONTAINER	0.002%	95.936%
6114	TSI HOLDINGS CO	0.002%	95.938%
6115	DIVERS RES BHD	0.002%	95.940%
6116	HISAMITSU PHARM	0.002%	95.942%
6117	PAX GLOBAL TECH	0.002%	95.945%
6118	HIWIN TECH CORP	0.002%	95.947%
6119	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	95.949%
6120	GREENLAND HONG	0.002%	95.952%
6121	KANTO DENKA KOG	0.002%	95.954%
6122	EVERGREEN MARIN	0.002%	95.956%
6123	GINKO INTERNATI	0.002%	95.959%
6124	PRECINT PRO	0.002%	95.961%
6125	IXYS CORPORATION COMMON STOCK USD.01	0.002%	95.963%
6126	HONG LEONG BANK	0.002%	95.966%
6127	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	95.968%
6128	FOCALTECH SYSTE	0.002%	95.970%
6129	NONG SHIM CO	0.002%	95.973%
6130	HOKUETSU BANK	0.002%	95.975%
6131	TAINAN SPINNING	0.002%	95.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	CADILA HEALTHCA	0.002%	95.980%
6133	HEXAWARE TECHNO	0.002%	95.982%
6134	RTL GROUP SA	0.002%	95.984%
6135	ARISAWA MFG CO	0.002%	95.986%
6136	SANKEN ELECTRIC	0.002%	95.989%
6137	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.991%
6138	TRANSCEND INFOR	0.002%	95.993%
6139	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	95.996%
6140	IOI CORPORATION	0.002%	95.998%
6141	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.000%
6142	KT CORPORATION	0.002%	96.002%
6143	SHINKONG SYNTHE	0.002%	96.005%
6144	TAEYOUNG ENGINE	0.002%	96.007%
6145	RECRUIT HOLDING	0.002%	96.009%
6146	CENTRL PLAZA HO	0.002%	96.012%
6147	TAKASAGO INTL C	0.002%	96.014%
6148	SYSTEX CORPORAT	0.002%	96.016%
6149	EL AL ISRAEL AI	0.002%	96.018%
6150	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.021%
6151	MITRA ADIPERKAS	0.002%	96.023%
6152	MONADELPHOUS GR	0.002%	96.025%
6153	GURIT HOLDING A	0.002%	96.028%
6154	VTG AG	0.002%	96.030%
6155	GP STRATEGIES C	0.002%	96.032%
6156	KOLON CORPORATI	0.002%	96.034%
6157	KUALA LUMPUR KE	0.002%	96.037%
6158	ESSO (THAILAND)	0.002%	96.039%
6159	HANSON INTL TBK	0.002%	96.041%
6160	TAKUMA CO	0.002%	96.044%
6161	TPI POLENE PCL	0.002%	96.046%
6162	SWECO AB	0.002%	96.048%
6163	INVACARE CORP	0.002%	96.050%
6164	KENKO MAYONNAIS	0.002%	96.053%
6165	SINTOKOGIO	0.002%	96.055%
6166	SAVENCIA SA	0.002%	96.057%
6167	SEMICONDUCTOR M	0.002%	96.059%
6168	MATSUYA FOODS C	0.002%	96.062%
6169	YOKOHAMA REITO	0.002%	96.064%
6170	TUNG THIH ELECT	0.002%	96.066%
6171	BK ZACHODNI WBK	0.002%	96.069%
6172	GREENCROSS LTD	0.002%	96.071%
6173	FUJI MEDIA HOLD	0.002%	96.073%
6174	CHINA HUARONG A	0.002%	96.075%
6175	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.078%
6176	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.080%
6177	USI CORPORATION	0.002%	96.082%
6178	INTL METAL SERV	0.002%	96.084%
6179	XEBIO CO	0.002%	96.087%
6180	NEO SOLAR POWER	0.002%	96.089%
6181	CONTROLADORA VU	0.002%	96.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	SALINI IMPREGIL	0.002%	96.093%
6183	AUSDRILL LIMITE	0.002%	96.096%
6184	HOKKAIDO ELEC P	0.002%	96.098%
6185	CACHE LOGISTICS	0.002%	96.100%
6186	TED BAKER PLC	0.002%	96.102%
6187	NORDEX AG	0.002%	96.105%
6188	NEWALTA INC	0.002%	96.107%
6189	TALGO SA	0.002%	96.109%
6190	ORIFLAME HOLDIN	0.002%	96.111%
6191	NEO-CHINA GROUP	0.002%	96.114%
6192	ALMIRALL SA	0.002%	96.116%
6193	CULP INC COMMON STOCK USD.05	0.002%	96.118%
6194	CLARKSON(HORACE	0.002%	96.120%
6195	SANTAM	0.002%	96.122%
6196	AICHI STEEL WOR	0.002%	96.125%
6197	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.127%
6198	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.129%
6199	CA IMMOBILIEN A	0.002%	96.131%
6200	SPORTS DIRECT I	0.002%	96.134%
6201	WILSON BAYLY HO	0.002%	96.136%
6202	BEC WORLD PUBLI	0.002%	96.138%
6203	PFIZER INC 0.25	0.002%	96.140%
6204	EBOS GROUP LTD	0.002%	96.143%
6205	ZENRIN CO LTD	0.002%	96.145%
6206	DAH CHONG HONG	0.002%	96.147%
6207	SJW GROUP COMMON STOCK USD.001	0.002%	96.149%
6208	ALTAREA SCA	0.002%	96.151%
6209	INTILAND DEVPT	0.002%	96.154%
6210	CHEIL WORLDWIDE	0.002%	96.156%
6211	BRODRENE HARTMA	0.002%	96.158%
6212	AVANZA BANK HOL	0.002%	96.160%
6213	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.163%
6214	ENTERTAINMENT O	0.002%	96.165%
6215	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	96.167%
6216	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.169%
6217	GMO INTERNET IN	0.002%	96.171%
6218	ACETO CORP COMMON STOCK USD.01	0.002%	96.174%
6219	COPPER MTN MNG	0.002%	96.176%
6220	CVR ENERGY INC	0.002%	96.178%
6221	HOSHINO RESORTS	0.002%	96.180%
6222	Alliance Global	0.002%	96.182%
6223	RESOLUTE MINING	0.002%	96.185%
6224	URSTADT BIDDLE	0.002%	96.187%
6225	KINGSOFT CORP L	0.002%	96.189%
6226	MELCOR DEVS LTD	0.002%	96.191%
6227	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.193%
6228	AIMIA INC	0.002%	96.196%
6229	TIANJIN PORT DE	0.002%	96.198%
6230	DALMIA BHARAT L	0.002%	96.200%
6231	KENEDIX RETAIL	0.002%	96.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	GLOBANT SA	0.002%	96.204%
6233	ORIENT CORP	0.002%	96.207%
6234	UTD COMMUNITY F	0.002%	96.209%
6235	WELSPUN INDIA L	0.002%	96.211%
6236	AVEX GROUP HOLD	0.002%	96.213%
6237	SUMITOMO DENSET	0.002%	96.215%
6238	JAPAN WOOL TEXT	0.002%	96.218%
6239	LING SEN PRECIS	0.002%	96.220%
6240	COSTAIN GROUP P	0.002%	96.222%
6241	ASTRAL FOODS	0.002%	96.224%
6242	FAES FARMA SA	0.002%	96.226%
6243	PER AARSLEFF A/	0.002%	96.229%
6244	ITALGAS SPA	0.002%	96.231%
6245	DOSHISHA CO	0.002%	96.233%
6246	DESCENTE LTD.	0.002%	96.235%
6247	GREE INC	0.002%	96.237%
6248	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.240%
6249	CORP INMOBILIAR	0.002%	96.242%
6250	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.244%
6251	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.246%
6252	JUBLIANT FOODWO	0.002%	96.248%
6253	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.250%
6254	CASHBUILD LTD	0.002%	96.253%
6255	TAIWAN GLASS	0.002%	96.255%
6256	COFACE SA	0.002%	96.257%
6257	SINOPEC SHANGHA	0.002%	96.259%
6258	DELTAIC TIMBER	0.002%	96.261%
6259	NEXEN TIRE CORP	0.002%	96.264%
6260	MAN SE	0.002%	96.266%
6261	ASIAN PAINTS LT	0.002%	96.268%
6262	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.270%
6263	CHUGOKU ELEC PO	0.002%	96.272%
6264	SHIN ZU SHING C	0.002%	96.274%
6265	MERIDA INDUSTRY	0.002%	96.277%
6266	AMPLIFON SPA NE	0.002%	96.279%
6267	AMSTERDAM COMMO	0.002%	96.281%
6268	ONEBEACON INSUR	0.002%	96.283%
6269	OUTSOURCING INC	0.002%	96.285%
6270	VERBIO VEREINIG	0.002%	96.287%
6271	SYSTEMAX INC COMMON STOCK USD.01	0.002%	96.290%
6272	TORII PHARM CO	0.002%	96.292%
6273	CHINA GALAXY SE	0.002%	96.294%
6274	WESTERN ENERGY	0.002%	96.296%
6275	HOCHDORF HOLDIN	0.002%	96.298%
6276	ZALANDO SE	0.002%	96.300%
6277	HAVELLS INDIA L	0.002%	96.303%
6278	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	96.305%
6279	SHIN-ETSU POLYM	0.002%	96.307%
6280	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	96.309%
6281	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.311%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	GLOBAL ONE REAL	0.002%	96.313%
6283	NUTRACEUTICAL I	0.002%	96.316%
6284	YANG MING MARIN	0.002%	96.318%
6285	SCHRODERS(NEW)	0.002%	96.320%
6286	INFRASTRUCTURE	0.002%	96.322%
6287	FU SHOU YUAN IN	0.002%	96.324%
6288	LATECOERE	0.002%	96.326%
6289	TAISHO PHARMACE	0.002%	96.329%
6290	CAWACHI LTD	0.002%	96.331%
6291	AKITA BANK	0.002%	96.333%
6292	FUFENG GROUP LT	0.002%	96.335%
6293	CANON ELECTRONI	0.002%	96.337%
6294	TOP GLOVE CORP	0.002%	96.339%
6295	CHANGYOU.COM LTD ADR ADR	0.002%	96.341%
6296	VILLEROY & BOCH	0.002%	96.344%
6297	TSINGTAO BREWER	0.002%	96.346%
6298	YOUNGWON CORP	0.002%	96.348%
6299	SRI TRANG AGRO	0.002%	96.350%
6300	MARCO POLO DEV	0.002%	96.352%
6301	JIN CO.LTD	0.002%	96.354%
6302	EUGENE CORP	0.002%	96.356%
6303	VUKILE PROPERTY	0.002%	96.359%
6304	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.361%
6305	PHILIPPINE NATL	0.002%	96.363%
6306	IDFC BANK LTD	0.002%	96.365%
6307	RENHE COMMERCIA	0.002%	96.367%
6308	PRUKSA HOLDING	0.002%	96.369%
6309	KENEDIX INC	0.002%	96.371%
6310	ALPEK SAB	0.002%	96.374%
6311	AGRANA BETEILIG	0.002%	96.376%
6312	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.378%
6313	NISSEI BUILD KO	0.002%	96.380%
6314	ASAHI HOLDINGS	0.002%	96.382%
6315	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.384%
6316	MASTERLINK SECS	0.002%	96.386%
6317	ARAKAWA CHEMICA	0.002%	96.388%
6318	OTONOMY INC COMMON STOCK USD.001	0.002%	96.391%
6319	ONESAVINGS BANK	0.002%	96.393%
6320	GLOBAL LOGISTIC	0.002%	96.395%
6321	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.397%
6322	IRISH RESIDENTI	0.002%	96.399%
6323	HIKARI TSUSHIN	0.002%	96.401%
6324	PETRON CORP	0.002%	96.403%
6325	BW OFFSHORE LTD	0.002%	96.405%
6326	PIERRE & VACANC	0.002%	96.408%
6327	IRB INFRASTRUCT	0.002%	96.410%
6328	SHANGHAI JIN JI	0.002%	96.412%
6329	HANKYU REIT INC	0.002%	96.414%
6330	ROCK FIELD CO	0.002%	96.416%
6331	FAR EAST DEPT	0.002%	96.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	CIA DE DIST INT	0.002%	96.420%
6333	PLAYA HOTELS &	0.002%	96.422%
6334	ST SHINE OPTICA	0.002%	96.425%
6335	VZ HOLDING AG	0.002%	96.427%
6336	HUA HONG SEMICO	0.002%	96.429%
6337	AURICO METALS INC COMMON STOCK	0.002%	96.431%
6338	NEC NETWK & SYS	0.002%	96.433%
6339	QUALITY HOUSES	0.002%	96.435%
6340	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	96.437%
6341	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.439%
6342	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.441%
6343	DENNY S CORP COMMON STOCK USD.01	0.002%	96.444%
6344	TECHNICOLOR	0.002%	96.446%
6345	RICHTER GEDEON	0.002%	96.448%
6346	VODACOM GP-PRPT	0.002%	96.450%
6347	TAIHEI DENGYO	0.002%	96.452%
6348	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.454%
6349	TITAN INDUSTRIE	0.002%	96.456%
6350	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.458%
6351	ADVA AG	0.002%	96.460%
6352	FAMOUS BRANDS L	0.002%	96.462%
6353	CHESSWOOD GROUP	0.002%	96.465%
6354	COMMERCIAL INTE	0.002%	96.467%
6355	RADIAN GROUP INC SR UNSECURED 03/21 7	0.002%	96.469%
6356	DAUM COMMUNICAT	0.002%	96.471%
6357	UNION BNK OF IN	0.002%	96.473%
6358	HAMBURGER HAFEN	0.002%	96.475%
6359	TELENAV INC COMMON STOCK USD.001	0.002%	96.477%
6360	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.479%
6361	YAMAICHI ELECTR	0.002%	96.481%
6362	DEVELOPMENT CRE	0.002%	96.483%
6363	OTE(HELLENIC TL	0.002%	96.485%
6364	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	96.488%
6365	LASERTEC CORP	0.002%	96.490%
6366	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	96.492%
6367	BANGKOK EXPRESS	0.002%	96.494%
6368	BENETEAU	0.002%	96.496%
6369	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.498%
6370	VECTRUS INC COMMON STOCK USD.01	0.002%	96.500%
6371	MEKONOMEN AB	0.002%	96.502%
6372	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	96.504%
6373	IBASE TECHNOLOG	0.002%	96.506%
6374	SK NETWORKS CO	0.002%	96.508%
6375	ALBIOMA	0.002%	96.510%
6376	LIFESTYLE INTER	0.002%	96.513%
6377	THAI AIRWAYS IN	0.002%	96.515%
6378	TOKYO BROADCAST	0.002%	96.517%
6379	BANK NEGARA IND	0.002%	96.519%
6380	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.521%
6381	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.002%	96.523%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	FUJI CO(TOKYO)	0.002%	96.525%
6383	RUENTEX DEVELOP	0.002%	96.527%
6384	COLOWIDE CO LTD	0.002%	96.529%
6385	TOKAI RUBBER IN	0.002%	96.531%
6386	MAYR-MELNHOF KA	0.002%	96.533%
6387	MIYAZAKI BANK	0.002%	96.535%
6388	CENTRAL GARDEN&	0.002%	96.537%
6389	B2W-CIA GLOBAL	0.002%	96.539%
6390	EAGLE INDUSTRY	0.002%	96.541%
6391	SKYLARK CO LTD	0.002%	96.544%
6392	YIEH PHUI ENTS	0.002%	96.546%
6393	ACANDO AB	0.002%	96.548%
6394	ORIOLA-KD CORP	0.002%	96.550%
6395	BOIRON	0.002%	96.552%
6396	MESA LABORATORIES INC COMMON STOCK	0.002%	96.554%
6397	SUN FRONTIER FU	0.002%	96.556%
6398	T.HASEGAWA CO	0.002%	96.558%
6399	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.560%
6400	JU TENG INTERNA	0.002%	96.562%
6401	MINOR INTERNATI	0.002%	96.564%
6402	INFRATIL LTD	0.002%	96.566%
6403	PRESS KOGYO CO	0.002%	96.568%
6404	MERUS LABS INTE	0.002%	96.570%
6405	HI-LEX CORP	0.002%	96.572%
6406	SINOTRUK HONG K	0.002%	96.574%
6407	CLEANAWAY CO LT	0.002%	96.576%
6408	INOGEN INC COMMON STOCK USD.001	0.002%	96.578%
6409	ENCE ENERGIA	0.002%	96.580%
6410	TV ASAHI CORP	0.002%	96.582%
6411	PAGE INDUSTRIES	0.002%	96.585%
6412	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.587%
6413	GEMTEK TECHNOLO	0.002%	96.589%
6414	FRONTLINE LTD/B	0.002%	96.591%
6415	K.C. TECH	0.002%	96.593%
6416	ARDENTEC CORP	0.002%	96.595%
6417	FUKUDA DENSHI C	0.002%	96.597%
6418	DAEWOO ENGINEER	0.002%	96.599%
6419	SIERRA BANCORP COMMON STOCK	0.002%	96.601%
6420	EHIME BANK	0.002%	96.603%
6421	HAKDEX AB	0.002%	96.605%
6422	TITAN CEMENT CO	0.002%	96.607%
6423	GPO DE INVERSIO	0.002%	96.609%
6424	MERSEN SA	0.002%	96.611%
6425	CT ENVIRONMENTA	0.002%	96.613%
6426	BENI STABILI IT	0.002%	96.615%
6427	TOKYO STEEL MFG	0.002%	96.617%
6428	TORRENT PHARM	0.002%	96.619%
6429	PPC LTD	0.002%	96.621%
6430	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	96.623%
6431	ZOJIRUSHI CORP	0.002%	96.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	MICHINOKU BANK	0.002%	96.627%
6433	INTERNATIONAL P	0.002%	96.629%
6434	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.631%
6435	SHIKOKU BANK	0.002%	96.633%
6436	PIOLAX CO	0.002%	96.635%
6437	CONSUN PHARMACE	0.002%	96.637%
6438	CHOFU SEISAKUSH	0.002%	96.639%
6439	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	96.641%
6440	SIIC ENVIRONMEN	0.002%	96.643%
6441	ANGLOGOLD LTD	0.002%	96.645%
6442	INDIAN HOTELS	0.002%	96.647%
6443	AVEO GROUP	0.002%	96.650%
6444	KARNATAKA BANK	0.002%	96.652%
6445	MITSUBOSHI BELT	0.002%	96.654%
6446	GREEN REIT PLC	0.002%	96.656%
6447	REGAL HOTELS IN	0.002%	96.658%
6448	DAIDO METAL CO	0.002%	96.660%
6449	SKS MICROFINANC	0.002%	96.662%
6450	GRAPE KING INC	0.002%	96.664%
6451	DEUTSCHE BETEI	0.002%	96.666%
6452	PACIFIC METALS	0.002%	96.668%
6453	RAMAYANA LESTAR	0.002%	96.670%
6454	CHAROEN POKPHAN	0.002%	96.672%
6455	BANK OF PHILIPP	0.002%	96.674%
6456	CHROMA ATE INC	0.002%	96.676%
6457	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.678%
6458	KWS SAAT AG	0.002%	96.680%
6459	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.682%
6460	SRA HOLDINGS IN	0.002%	96.684%
6461	GEO CO LTD	0.002%	96.686%
6462	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.688%
6463	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.690%
6464	DAIICHI KIGENSO	0.002%	96.692%
6465	PRESTIGE INTERN	0.002%	96.694%
6466	SEAH STEEL	0.002%	96.696%
6467	AI HOLDINGS COR	0.002%	96.698%
6468	EISAI CO	0.002%	96.700%
6469	DIAGEO PLC	0.002%	96.702%
6470	INPHI CORP COMMON STOCK	0.002%	96.704%
6471	RAISIO YHTYMA O	0.002%	96.706%
6472	AMERICAN PUBLIC	0.002%	96.708%
6473	ERAMET	0.002%	96.710%
6474	TUBE INV OF IND	0.002%	96.712%
6475	CLARION CO	0.002%	96.714%
6476	SOL SPA	0.002%	96.716%
6477	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	96.718%
6478	MGI COUTIER	0.002%	96.720%
6479	MALAYSIA BUILD	0.002%	96.722%
6480	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.724%
6481	VIVOTEK INC	0.002%	96.726%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	MAH SING GROUP	0.002%	96.728%
6483	ST BARBARA MINE	0.002%	96.730%
6484	ARN MONDADORI E	0.002%	96.732%
6485	TRUECAR INC COMMON STOCK USD.0001	0.002%	96.734%
6486	HK ELECTRIC INV	0.002%	96.736%
6487	IPCA LABORATORI	0.002%	96.738%
6488	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.740%
6489	MULTIPLUS SA	0.002%	96.742%
6490	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.744%
6491	WISDOM MARINE L	0.002%	96.746%
6492	TONGYANG LIFE I	0.002%	96.748%
6493	RAITO KOGYO CO	0.002%	96.750%
6494	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.752%
6495	CANON INC SPONS ADR ADR	0.002%	96.754%
6496	HAWKINS INC COMMON STOCK USD.05	0.002%	96.756%
6497	BLOOMBERRY RESO	0.002%	96.758%
6498	MCJ CO LTD	0.002%	96.760%
6499	EVA PRECISION I	0.002%	96.762%
6500	BANK OF CHONGQI	0.002%	96.764%
6501	CHINA METAL PRO	0.002%	96.766%
6502	Sponda Oyj	0.002%	96.768%
6503	CARBONITE INC COMMON STOCK USD.01	0.002%	96.770%
6504	NINE ENTERTAINM	0.002%	96.772%
6505	LAWSON	0.002%	96.774%
6506	WAKITA & CO	0.002%	96.775%
6507	I.T LIMITED	0.002%	96.777%
6508	QOL CO LTD	0.002%	96.779%
6509	VEDANTA LTD ADR ADR	0.002%	96.781%
6510	KOSSAN RUBBER I	0.002%	96.783%
6511	NAKANISHI INC	0.002%	96.785%
6512	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.787%
6513	TUBOS REUNIDOS	0.002%	96.789%
6514	SEMIRARA MINING	0.002%	96.791%
6515	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.793%
6516	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	96.795%
6517	TAIWAN SECOM	0.002%	96.797%
6518	HANSOL PAPER CO	0.002%	96.799%
6519	WEBJET LTD	0.002%	96.801%
6520	NITTA CORP	0.002%	96.803%
6521	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	96.805%
6522	ZOGENIX INC COMMON STOCK USD.001	0.002%	96.807%
6523	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	96.809%
6524	NSI NV	0.002%	96.811%
6525	OBERBANK AG	0.002%	96.813%
6526	TURKIYE SINAI K	0.002%	96.815%
6527	TIME DOTCOM BHD	0.002%	96.817%
6528	PRESTIGE ESTATE	0.002%	96.819%
6529	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	96.821%
6530	LG&E & KU ENERG	0.002%	96.822%
6531	KARUR VYSYA BAN	0.002%	96.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	BURSA MALAYSIA	0.002%	96.826%
6533	DONGFANG ELECT	0.002%	96.828%
6534	DAIKYONISHIKAWA	0.002%	96.830%
6535	ASIA OPTICAL CO	0.002%	96.832%
6536	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.834%
6537	ELEC POWER DEV	0.002%	96.836%
6538	ONEREIT	0.002%	96.838%
6539	GO-AHEAD GROUP	0.002%	96.840%
6540	SANRIO CO	0.002%	96.842%
6541	FUTABA INDUSTRI	0.002%	96.844%
6542	UKC HOLDINGS CO	0.002%	96.846%
6543	SHANGHAI PETROC	0.002%	96.848%
6544	VS INDUSTRY BHD	0.002%	96.850%
6545	SINARMAS LAND	0.002%	96.852%
6546	ASSOCD INTL HOT	0.002%	96.854%
6547	LAI SUN DEVELOP	0.002%	96.856%
6548	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.857%
6549	S.A.C.I. FALABE	0.002%	96.859%
6550	ELITE SEMICONDU	0.002%	96.861%
6551	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	96.863%
6552	KONOIKE TRANSPO	0.002%	96.865%
6553	THORESEN THAI A	0.002%	96.867%
6554	QINGDAO PORT IN	0.002%	96.869%
6555	MENICON CO LTD	0.002%	96.871%
6556	AGELLAN COMMERC	0.002%	96.873%
6557	TSURUHA HOLDING	0.002%	96.875%
6558	SATO CORP	0.002%	96.877%
6559	RAJESH EXPORTS	0.002%	96.879%
6560	DATA COMMUNICAT	0.002%	96.881%
6561	QL RESOURCES BH	0.002%	96.883%
6562	PRESSANCE CORPO	0.002%	96.884%
6563	DANIELI & CO CO	0.002%	96.886%
6564	VITAL HEALTHCAR	0.002%	96.888%
6565	TEJON RANCH CO	0.002%	96.890%
6566	VETROPACK HOLDI	0.002%	96.892%
6567	INTERTAIN GROUP	0.002%	96.894%
6568	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	96.896%
6569	ESPEC CORP	0.002%	96.898%
6570	TREDEGAR CORP COMMON STOCK	0.002%	96.900%
6571	TOWNGAS CHINA C	0.002%	96.902%
6572	SEASPAN CORP	0.002%	96.904%
6573	VT HOLDINGS CO	0.002%	96.906%
6574	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	96.907%
6575	BELC CO LTD	0.002%	96.909%
6576	GREATVIEW ASEPT	0.002%	96.911%
6577	SFA ENGINEERING	0.002%	96.913%
6578	METLIFECARE LTD	0.002%	96.915%
6579	AFFICHAGE HOLDI	0.002%	96.917%
6580	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.919%
6581	EIGHTEENTH BANK	0.002%	96.921%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	SOILBUILD BUSIN	0.002%	96.923%
6583	STARHUB LIMITED	0.002%	96.925%
6584	MAYNE PHARMA GR	0.002%	96.927%
6585	KINEPOLIS GROUP	0.002%	96.928%
6586	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.002%	96.930%
6587	L'OCCITANE INTE	0.002%	96.932%
6588	TAIYO INK MFG C	0.002%	96.934%
6589	Z ENERGY LTD	0.002%	96.936%
6590	STAGECOACH GROU	0.002%	96.938%
6591	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	96.940%
6592	TOKYOTOKEIBA CO	0.002%	96.942%
6593	XO GROUP INC COMMON STOCK USD.01	0.002%	96.944%
6594	HKR INTL LTD	0.002%	96.946%
6595	UTD INDUSTRIAL	0.002%	96.948%
6596	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.949%
6597	UMS HLDGS LTD	0.002%	96.951%
6598	IGG INC	0.002%	96.953%
6599	DAI-DAN CO	0.002%	96.955%
6600	GOLDEN STAR RES	0.002%	96.957%
6601	HIBERNIA REIT P	0.002%	96.959%
6602	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	96.961%
6603	VST HLDGS	0.002%	96.963%
6604	ITOCHU FUEL COR	0.002%	96.965%
6605	MIURA CO	0.002%	96.967%
6606	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	96.968%
6607	RISO KAGAKU COR	0.002%	96.970%
6608	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	96.972%
6609	SUNGWOO HITECH	0.002%	96.974%
6610	SURTECO SE	0.002%	96.976%
6611	ATEN INTERNATIO	0.002%	96.978%
6612	TECHNOLOGY ONE	0.002%	96.980%
6613	SCRIPPS NETWORK	0.002%	96.982%
6614	CHINA AOYUAN PR	0.002%	96.984%
6615	TAIWAN COGENERA	0.002%	96.985%
6616	INNOGY SE	0.002%	96.987%
6617	OCEAN YIELD ASA	0.002%	96.989%
6618	LIMELIGHT NETW	0.002%	96.991%
6619	SHIBUYA KOGYO C	0.002%	96.993%
6620	KIKUCHI CO LTD	0.002%	96.995%
6621	DEVOTEAM SA	0.002%	96.997%
6622	IGUATEMI EMP SH	0.002%	96.999%
6623	TOWA PHARM CO L	0.002%	97.001%
6624	MIGHTY RIVER PO	0.002%	97.002%
6625	NIHON NOHYAKU	0.002%	97.004%
6626	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.006%
6627	FRASERS COMMERC	0.002%	97.008%
6628	BML INC	0.002%	97.010%
6629	GROWTHPOINT PRO	0.002%	97.012%
6630	YAPI VE KREDI B	0.002%	97.014%
6631	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	97.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	STELLA CHEMIFA	0.002%	97.018%
6633	LENZING AG	0.002%	97.019%
6634	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.021%
6635	AUSTAL LTD	0.002%	97.023%
6636	SPOTLESS GROUP	0.002%	97.025%
6637	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	97.027%
6638	EASY BIO INC	0.002%	97.029%
6639	PROCTER & GAMBL	0.002%	97.031%
6640	SANDEN CORP	0.002%	97.033%
6641	ARGOSY PROPERTY	0.002%	97.034%
6642	MUHIBBAH ENGINE	0.002%	97.036%
6643	NISHIO RENT ALL	0.002%	97.038%
6644	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.040%
6645	TPG TELECOM	0.002%	97.042%
6646	J-OIL MILLS INC	0.002%	97.044%
6647	NORTHERN BLIZZA	0.002%	97.046%
6648	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.047%
6649	CALIX INC COMMON STOCK	0.002%	97.049%
6650	ISEKI & CO	0.002%	97.051%
6651	SAO MARTINHO SA	0.002%	97.053%
6652	TOWA BANK	0.002%	97.055%
6653	METRO PACIFIC I	0.002%	97.057%
6654	S FOODS INC	0.002%	97.059%
6655	STUART OLSON IN	0.002%	97.061%
6656	GRUPO AEROPORTU	0.002%	97.062%
6657	CHINA SINGYES S	0.002%	97.064%
6658	CHESNARA PLC	0.002%	97.066%
6659	VITTORIA ASSICU	0.002%	97.068%
6660	ICHIGO REAL EST	0.002%	97.070%
6661	BACHEM HLD AG-B	0.002%	97.072%
6662	COLTENE HOLDI	0.002%	97.073%
6663	VOLTAS LTD	0.002%	97.075%
6664	WAFER WORKS COR	0.002%	97.077%
6665	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.079%
6666	CLEVO	0.002%	97.081%
6667	HOLY STONE ENTE	0.002%	97.083%
6668	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.085%
6669	CHINA SHANSHUI	0.002%	97.086%
6670	BLOOMAGE BIOTEC	0.002%	97.088%
6671	ALBIS CO LTD	0.002%	97.090%
6672	DHT HOLDINGS IN	0.002%	97.092%
6673	DEL FRISCOS RES	0.002%	97.094%
6674	ASSYSTEM	0.002%	97.096%
6675	PERUSAHAAN GAS	0.002%	97.098%
6676	HUNTER DOUGLAS	0.002%	97.099%
6677	DEXERIALS CORP	0.002%	97.101%
6678	FERREXPO PLC	0.002%	97.103%
6679	HULIC CO LTD	0.002%	97.105%
6680	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.107%
6681	M3 INC	0.002%	97.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	MIQUEL Y COSTAS	0.002%	97.110%
6683	GIGA SOLAR MAT	0.002%	97.112%
6684	JAPAN PULP & PA	0.002%	97.114%
6685	GLADSTONE COMME	0.002%	97.116%
6686	MOBILEONE LTD.	0.002%	97.118%
6687	DAEDUCK GDS	0.002%	97.120%
6688	CAFE DE CORAL H	0.002%	97.121%
6689	PAZ CORP SA	0.002%	97.123%
6690	ASTALDI	0.002%	97.125%
6691	MITSUBISHI PENC	0.002%	97.127%
6692	KUMIAI CHEM IND	0.002%	97.129%
6693	KURODA ELECTRIC	0.002%	97.130%
6694	QIAGEN NV	0.002%	97.132%
6695	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.134%
6696	US Wire Order	0.002%	97.136%
6697	KOMERCNI BANKA	0.002%	97.138%
6698	TIGA PILAR SEJA	0.002%	97.140%
6699	FOSTER ELECTRIC	0.002%	97.141%
6700	CIA SANEAMENTO	0.002%	97.143%
6701	ASAHI DIAMOND I	0.002%	97.145%
6702	POLYTEC HOLDING	0.002%	97.147%
6703	KOREA EXPRESS C	0.002%	97.149%
6704	SCSK CORPORATIO	0.002%	97.150%
6705	MGM CHINA HLDGS	0.002%	97.152%
6706	DAIFUKU CO	0.002%	97.154%
6707	BIOTEST AG	0.002%	97.156%
6708	FORMULA SYST(19	0.002%	97.158%
6709	NIPPON ROAD CO	0.002%	97.160%
6710	SALMAR ASA	0.002%	97.161%
6711	PREMIER FOODS	0.002%	97.163%
6712	GEOX S.P.A.	0.002%	97.165%
6713	REPLY SPA	0.002%	97.167%
6714	MACQUARIE LEISU	0.002%	97.169%
6715	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	97.170%
6716	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.172%
6717	FORMOSA PETROCH	0.002%	97.174%
6718	H&R WASAG AG	0.002%	97.176%
6719	EIS ECZACIBASI	0.002%	97.178%
6720	GWA GROUP LTD	0.002%	97.179%
6721	BANDO CHEMICAL	0.002%	97.181%
6722	SINOTRANS SHIPP	0.002%	97.183%
6723	SINOPEC KANTONS	0.002%	97.185%
6724	ICL-ISRAEL CHEM	0.002%	97.187%
6725	ATUL LTD	0.002%	97.188%
6726	GRUMA SA DE CV	0.002%	97.190%
6727	HUNG SHENG CONS	0.002%	97.192%
6728	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.194%
6729	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.196%
6730	SUN HUNG KAI CO	0.002%	97.197%
6731	VAUDOISE ASSURA	0.002%	97.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	TENARIS S.A.	0.002%	97.201%
6733	OITA BANK	0.002%	97.203%
6734	FRED'S INC	0.002%	97.205%
6735	WEG SA	0.002%	97.206%
6736	AIMS AMP CAPITA	0.002%	97.208%
6737	HEIWA REAL ESTA	0.002%	97.210%
6738	DIGI INTL INC	0.002%	97.212%
6739	SUMITOMO SEIKA	0.002%	97.214%
6740	LG INTL CORP	0.002%	97.215%
6741	OPAP SA	0.002%	97.217%
6742	PIAGGIO	0.002%	97.219%
6743	GPO AEROPORTUAR	0.002%	97.221%
6744	ADANI POWER LTD	0.002%	97.222%
6745	BIOGAIA AB	0.002%	97.224%
6746	COWEN INC COMMON STOCK USD.01	0.002%	97.226%
6747	ALIANSCOE SHOPPI	0.002%	97.228%
6748	FUSO CHEMICAL C	0.002%	97.230%
6749	PREMIER OIL	0.002%	97.231%
6750	CITIZENS INC COMMON STOCK	0.002%	97.233%
6751	BYGGMAX GROUP A	0.002%	97.235%
6752	GLOW ENERGY	0.002%	97.237%
6753	JSP CORP	0.002%	97.238%
6754	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.240%
6755	D.A. CONSORTIUM	0.002%	97.242%
6756	ODONTOPREV SA	0.002%	97.244%
6757	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	97.246%
6758	CONN S INC COMMON STOCK USD.01	0.002%	97.247%
6759	ANGLO AMERICAN	0.002%	97.249%
6760	SBS HOLDINGS IN	0.002%	97.251%
6761	BANCO DAVIVIEND	0.002%	97.253%
6762	NISSHIN STEEL H	0.002%	97.254%
6763	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.256%
6764	KAPPAHL HOLDING	0.002%	97.258%
6765	VILMORIN CLAUSE	0.002%	97.260%
6766	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.261%
6767	SAIBU GAS CO	0.002%	97.263%
6768	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.265%
6769	ISHIHARA SANGYO	0.002%	97.267%
6770	WEST MARINE INC COMMON STOCK USD.001	0.002%	97.268%
6771	ADHI KARYA PERS	0.002%	97.270%
6772	LANDAUER INC COMMON STOCK USD.1	0.002%	97.272%
6773	FARGLORY LAND D	0.002%	97.274%
6774	THULE GROUP AB/	0.002%	97.276%
6775	LIFE CORPORATIO	0.002%	97.277%
6776	ENTERCOM COMMUN	0.002%	97.279%
6777	SEAH BESTEEL CO	0.002%	97.281%
6778	ROYAL CO	0.002%	97.283%
6779	PHOTO-ME INTERN	0.002%	97.284%
6780	XINGDA INTERNAT	0.002%	97.286%
6781	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	97.288%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	CEMEX LATAM HLD	0.002%	97.290%
6783	DORIAN LPG LTD	0.002%	97.291%
6784	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	97.293%
6785	NAMCHOW CHEMICA	0.002%	97.295%
6786	NOVAE GROUP PLC	0.002%	97.297%
6787	EMIRA PROPERTY	0.002%	97.298%
6788	B&B TOOLS AB	0.002%	97.300%
6789	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.302%
6790	ALGOMA CENTRAL	0.002%	97.304%
6791	XL AXIATA TBK P	0.002%	97.305%
6792	MAX CO	0.002%	97.307%
6793	GMR INFRASTRUCT	0.002%	97.309%
6794	FUJI KYUKO CO L	0.002%	97.311%
6795	ELBIT SYSTEMS L	0.002%	97.312%
6796	CALBEE INC	0.002%	97.314%
6797	HOKUTO CORP	0.002%	97.316%
6798	HIMART CO LTD	0.002%	97.318%
6799	EPS CO LTD	0.002%	97.319%
6800	AJANTA PHARMA	0.002%	97.321%
6801	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.323%
6802	HAMAMATSU PHOTO	0.002%	97.325%
6803	PARQUE ARAUCO S	0.002%	97.326%
6804	WEIQIAO TEXTILE	0.002%	97.328%
6805	SHIKOKU CHEMICA	0.002%	97.330%
6806	KESKO OYJ	0.002%	97.331%
6807	RIKEN CORP	0.002%	97.333%
6808	ALPHA & OMEGA S	0.002%	97.335%
6809	KINIK CO	0.002%	97.337%
6810	TOYO CONSTRUCTI	0.002%	97.338%
6811	ECORODOVIAS INF	0.002%	97.340%
6812	PROGRAMMED MAIN	0.002%	97.342%
6813	HONGKONG&SHANG	0.002%	97.344%
6814	WASHTEC AG	0.002%	97.345%
6815	BREVILLE GROUP	0.002%	97.347%
6816	PLATINUM ASSET	0.002%	97.349%
6817	CELLCOM ISRAEL	0.002%	97.351%
6818	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.352%
6819	SHIZUOKAGAS CO	0.002%	97.354%
6820	ELIA SYS OPERAT	0.002%	97.356%
6821	KOREA GAS CORP	0.002%	97.357%
6822	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.359%
6823	UNID CO LTD	0.002%	97.361%
6824	FORTINET INC	0.002%	97.363%
6825	INDIAN BANK	0.002%	97.364%
6826	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.366%
6827	XIAMEN INTL POR	0.002%	97.368%
6828	SPLUNK INC COMMON STOCK USD.001	0.002%	97.369%
6829	OPTO TECH CORPN	0.002%	97.371%
6830	TORSTAR CORP CL	0.002%	97.373%
6831	CHIMEI MATERIAL	0.002%	97.375%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	SUNPOWER CORP COMMON STOCK USD.001	0.002%	97.376%
6833	CTCI CORP	0.002%	97.378%
6834	LOTTE FOOD CO	0.002%	97.380%
6835	MCBRIDE PLC	0.002%	97.381%
6836	YUASA TRADING C	0.002%	97.383%
6837	CHINA INTL MARI	0.002%	97.385%
6838	DAEHAN FLOUR MI	0.002%	97.387%
6839	SINTEX PLASTICS	0.002%	97.388%
6840	DAI NIPPON TORY	0.002%	97.390%
6841	UOA DEVELOPMENT	0.002%	97.392%
6842	KOWLOON DEVMT	0.002%	97.394%
6843	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.395%
6844	POLA ORBIS HLDG	0.002%	97.397%
6845	SDL PLC	0.002%	97.399%
6846	MERCURIES LIFE	0.002%	97.400%
6847	YOKOGAWA BRIDGE	0.002%	97.402%
6848	XING AG	0.002%	97.404%
6849	BELL AG - REG	0.002%	97.405%
6850	AMADA HOLDINGS	0.002%	97.407%
6851	ZUMIEZ INC COMMON STOCK	0.002%	97.409%
6852	MIDAS HLDGS	0.002%	97.411%
6853	NOVOLIPET STEEL	0.002%	97.412%
6854	SIGURD MICROELE	0.002%	97.414%
6855	YUEXIU REAL ES	0.002%	97.416%
6856	BENEFIT ONE INC	0.002%	97.417%
6857	DUNI AB	0.002%	97.419%
6858	TOHO ZINC CO LT	0.002%	97.421%
6859	CALIAN GROUP LT	0.002%	97.422%
6860	XINJIANG GOLDWI	0.002%	97.424%
6861	FANTASIA HOLDIN	0.002%	97.426%
6862	NETENT AB	0.002%	97.428%
6863	TAMURA CORP	0.002%	97.429%
6864	NATIONAL GRID P	0.002%	97.431%
6865	KONGSBERG AUTOM	0.002%	97.433%
6866	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.434%
6867	NIPPON CARBON C	0.002%	97.436%
6868	TOYO ENG CORP	0.002%	97.438%
6869	TAYCA CORP	0.002%	97.439%
6870	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.002%	97.441%
6871	HANDSOME CORP	0.002%	97.443%
6872	TYC BROTHER IND	0.002%	97.445%
6873	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.446%
6874	ROBINSONS RETAI	0.002%	97.448%
6875	SONUS NETWORKS INC COMMON STOCK USD.001	0.002%	97.450%
6876	RANDON SA IMPL	0.002%	97.451%
6877	CHINA MAPLE LEA	0.002%	97.453%
6878	YELLOW HAT LTD.	0.002%	97.455%
6879	SIRTEX MEDICAL	0.002%	97.456%
6880	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.458%
6881	WEST BANCORPORATION COMMON STOCK	0.002%	97.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	MACATAWA BANK CORP COMMON STOCK	0.002%	97.461%
6883	ULTRA TECH CEMC	0.002%	97.463%
6884	MITANI CORP	0.002%	97.465%
6885	DR.CI:LABO CO L	0.002%	97.466%
6886	DEXCOM INC COMMON STOCK USD.001	0.002%	97.468%
6887	SREI INFRASTRUC	0.002%	97.470%
6888	SSANGYONG CEMEN	0.002%	97.471%
6889	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.473%
6890	CITI TRENDS INC COMMON STOCK USD.01	0.002%	97.475%
6891	JGC CORP	0.002%	97.476%
6892	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.478%
6893	BEIJER ALMA AB	0.002%	97.480%
6894	DIRTT ENVIRONME	0.002%	97.482%
6895	TATA COMMUNICAT	0.002%	97.483%
6896	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	97.485%
6897	BEIERSDORF AG	0.002%	97.487%
6898	HORNBACH BAUMAR	0.002%	97.488%
6899	HAMAKYOREX CO L	0.002%	97.490%
6900	GENESIS ENERGY	0.002%	97.492%
6901	STEF-TFE NEW	0.002%	97.493%
6902	ADVTECH LTD	0.002%	97.495%
6903	METAWATER CO LT	0.002%	97.497%
6904	AOI ELECTRONICS	0.002%	97.498%
6905	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.500%
6906	RAFFLES MEDICAL	0.002%	97.501%
6907	SINGAPORE FINAN	0.002%	97.503%
6908	SAMYANG CORP	0.002%	97.505%
6909	KAGA ELECTRONIC	0.002%	97.506%
6910	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.508%
6911	NAMURA SHIPBUIL	0.002%	97.510%
6912	AKKA TECHNOLOGI	0.002%	97.511%
6913	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	97.513%
6914	PALFINGER AG	0.002%	97.515%
6915	GENMAB A/S	0.002%	97.516%
6916	CHINA AEROSPACE	0.002%	97.518%
6917	PARTRON CO LTD	0.002%	97.520%
6918	FLYTECH TECHNOL	0.002%	97.521%
6919	JASA MARGA	0.002%	97.523%
6920	NICHII GAKKAN C	0.002%	97.525%
6921	HYUNDAI HOME SH	0.002%	97.526%
6922	PSK INC	0.002%	97.528%
6923	BINCK NV	0.002%	97.530%
6924	G&L BEIJER AB B	0.002%	97.531%
6925	AIDA ENGINEERIN	0.002%	97.533%
6926	PRADA SPA	0.002%	97.534%
6927	BK OF SAGA	0.002%	97.536%
6928	SOLOR A/S	0.002%	97.538%
6929	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.539%
6930	SL CORP	0.002%	97.541%
6931	HURCO COMPANIES INC COMMON STOCK	0.002%	97.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	FINGERPRINT CAR	0.002%	97.544%
6933	CGN POWER CO LT	0.002%	97.546%
6934	DAIHO CONSTRUCT	0.002%	97.548%
6935	CAREER TECHNOLO	0.002%	97.549%
6936	KALBE FARMA	0.002%	97.551%
6937	ALIO GOLD INC	0.002%	97.552%
6938	GPO FIN INTERAC	0.002%	97.554%
6939	REZIDOR HOTEL G	0.002%	97.556%
6940	HESKA CORP	0.002%	97.557%
6941	UNILEVER INDONE	0.002%	97.559%
6942	HEINEKEN MALAYS	0.002%	97.561%
6943	MOTA ENIGL SGPS	0.002%	97.562%
6944	HANMI PHARM CO	0.002%	97.564%
6945	HMC INVESTMENT	0.002%	97.566%
6946	DEVRO	0.002%	97.567%
6947	FRP HOLDINGS INC COMMON STOCK USD.1	0.002%	97.569%
6948	LIPPO MALLS IN	0.002%	97.570%
6949	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.002%	97.572%
6950	NOVA MEASURING	0.002%	97.574%
6951	MODEC INC	0.002%	97.575%
6952	EMPEROR CAPITAL	0.002%	97.577%
6953	ELIS SA	0.002%	97.578%
6954	JAMMU & KASHMIR	0.002%	97.580%
6955	CHINA GREENLAND	0.002%	97.582%
6956	QUIMICA Y MINER	0.002%	97.583%
6957	YAMABIKO CORP	0.002%	97.585%
6958	OKURA INDUSTRIA	0.002%	97.587%
6959	CLEARWATER SEAF	0.002%	97.588%
6960	RESOLUTE FOREST	0.002%	97.590%
6961	REVLON INC CLASS A COMMON STOCK USD.01	0.002%	97.591%
6962	GOLDSUN DEV/CON	0.002%	97.593%
6963	YOSHINOYA D&C C	0.002%	97.595%
6964	AMOTECH CO LTD	0.002%	97.596%
6965	ASTRA AGRO LEST	0.002%	97.598%
6966	INABA DENKISANG	0.002%	97.600%
6967	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.601%
6968	OBIC	0.002%	97.603%
6969	CIA SANEAMENTO	0.002%	97.604%
6970	BAZAARVOICE INC COMMON STOCK USD.0001	0.002%	97.606%
6971	UNITED INTL ENT	0.002%	97.608%
6972	HARBIN POWER EQ	0.002%	97.609%
6973	TV TOKYO HLDG C	0.002%	97.611%
6974	M DIAS BRANCO S	0.002%	97.612%
6975	KYOEI STEEL LTD	0.002%	97.614%
6976	HO BEE INVESTME	0.002%	97.616%
6977	OIL & NATURAL G	0.002%	97.617%
6978	SLC AGRICOLA SA	0.002%	97.619%
6979	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	97.620%
6980	GREAT EASTERN S	0.002%	97.622%
6981	PC DEPOT CORP	0.002%	97.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	COAL INDIA LTD	0.002%	97.625%
6983	TOCALO CO LTD	0.002%	97.627%
6984	REDES ENERGETIC	0.002%	97.628%
6985	EZION HOLDINGS	0.002%	97.630%
6986	YPSOMED HOLDING	0.002%	97.632%
6987	SMS CO LTD	0.002%	97.633%
6988	ATRIUM LJUNGBER	0.002%	97.635%
6989	ACHILLES CORP	0.002%	97.636%
6990	TSUKISHIMA KIKA	0.002%	97.638%
6991	PETRONAS DAGANG	0.002%	97.640%
6992	PT TIMAH TBK	0.002%	97.641%
6993	NORITAKE CO	0.002%	97.643%
6994	TITAN MACHINERY INC COMMON STOCK USD.00001	0.002%	97.644%
6995	GODREJ CONSUMER	0.002%	97.646%
6996	STOLT-NIELSEN L	0.002%	97.648%
6997	UNIVERSAL MEDIC	0.002%	97.649%
6998	MEDICLINIC INTE	0.002%	97.651%
6999	SANSHIN ELECTRO	0.002%	97.652%
7000	HOSOKAWA MICRON	0.002%	97.654%
7001	PEARSON STK	0.002%	97.655%
7002	FURUKAWA CO	0.002%	97.657%
7003	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.659%
7004	CINCINNATI BELL INC COMMON STOCK USD.01	0.002%	97.660%
7005	RIKEN VITAMIN C	0.002%	97.662%
7006	PROLOGIS PROPER	0.002%	97.663%
7007	RANK GROUP PLC	0.002%	97.665%
7008	SUPERVALU INC	0.002%	97.667%
7009	JAIPRAKASH ASSO	0.002%	97.668%
7010	GREEN CROSS HLD	0.002%	97.670%
7011	RENEWABLE ENERG	0.002%	97.671%
7012	CENT PATTANA PU	0.002%	97.673%
7013	PLENUS CO	0.002%	97.674%
7014	NOVELION THERAP	0.002%	97.676%
7015	FIRST REIT	0.002%	97.678%
7016	MAINSTREET EQUI	0.002%	97.679%
7017	CHINA WATER AFF	0.002%	97.681%
7018	HUONS CO LTD	0.002%	97.682%
7019	COSMOS PHARMACE	0.002%	97.684%
7020	GURUNAVI INC	0.002%	97.686%
7021	WEYCO GROUP INC	0.002%	97.687%
7022	GREATEK ELECTRO	0.002%	97.689%
7023	HISPANIA ACTIVO	0.002%	97.690%
7024	MALAYSIA MINING	0.002%	97.692%
7025	LI NING CO. LTD	0.002%	97.693%
7026	LANNETT CO INC COMMON STOCK USD.001	0.002%	97.695%
7027	MINATO BANK	0.002%	97.697%
7028	PEMBANGUNAN P	0.002%	97.698%
7029	FBD HLDGS	0.002%	97.700%
7030	GEMDALE PROPERT	0.002%	97.701%
7031	NISSIN CORP	0.002%	97.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	CHINA SHENGMU O	0.002%	97.704%
7033	CEMENTIR S.p.A.	0.002%	97.706%
7034	WILH. WILHELMSE	0.002%	97.707%
7035	KASAI KOGYO CO	0.002%	97.709%
7036	SONG WON IND	0.002%	97.711%
7037	LIVZON PHARMACE	0.002%	97.712%
7038	CIA TRANSM ENER	0.002%	97.714%
7039	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.002%	97.715%
7040	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.717%
7041	FEDERAL CORP	0.002%	97.718%
7042	MANITOU	0.002%	97.720%
7043	AP THAILAND PCL	0.002%	97.722%
7044	SANYANGIndustr	0.002%	97.723%
7045	HIRATA TECHNICA	0.002%	97.725%
7046	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.002%	97.726%
7047	COMDIRECT BANK	0.002%	97.728%
7048	LIU CHONG HING	0.002%	97.729%
7049	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.002%	97.731%
7050	PARIS ORLEANS S	0.002%	97.732%
7051	INTL NICKEL IND	0.002%	97.734%
7052	RTI SURGICAL INC COMMON STOCK USD.001	0.002%	97.736%
7053	AKASTOR ASA	0.002%	97.737%
7054	HAN JIN TRANSPOR	0.002%	97.739%
7055	CENTRAL CHINA S	0.002%	97.740%
7056	NICHIDEN CORP	0.002%	97.742%
7057	YANZHOU COAL MI	0.002%	97.743%
7058	ALTERRA POWER C	0.002%	97.745%
7059	HUADIAN POWER I	0.002%	97.746%
7060	PARK ELECTROCHE	0.002%	97.748%
7061	BURKHALTER HOLD	0.002%	97.749%
7062	ALPIQ HOLDING A	0.002%	97.751%
7063	DONGJIANG ENVIR	0.002%	97.753%
7064	SANKYO TATEYAMA	0.002%	97.754%
7065	KOC HOLDING AS	0.002%	97.756%
7066	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	97.757%
7067	NVE CORP	0.002%	97.759%
7068	SHINDENGEN ELEC	0.002%	97.760%
7069	HARASHIN CO LTD	0.002%	97.762%
7070	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.002%	97.763%
7071	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.002%	97.765%
7072	TIPP24 SE	0.002%	97.766%
7073	ACCORDIA GOLF T	0.002%	97.768%
7074	XTEP INTERNATIO	0.002%	97.770%
7075	KOREA AEROSPACE	0.002%	97.771%
7076	SP SETIA	0.002%	97.773%
7077	WCT HOLDINGS BH	0.002%	97.774%
7078	PHOENIX MECANO	0.002%	97.776%
7079	INFOMART CORP	0.002%	97.777%
7080	LEXTAR ELECTRON	0.002%	97.779%
7081	RELIANCE ENERGY	0.002%	97.780%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	NESTLE INDIA	0.002%	97.782%
7083	361 DEGREES INT	0.002%	97.783%
7084	TENMA CORPORATI	0.002%	97.785%
7085	CHOICE PROPERTI	0.002%	97.786%
7086	G-RESOURCES GP	0.002%	97.788%
7087	NITTETSU MINING	0.002%	97.789%
7088	TONG YANG CEMEN	0.002%	97.791%
7089	GREAT LAKES DRE	0.002%	97.792%
7090	HANWHA SECS	0.002%	97.794%
7091	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.002%	97.796%
7092	KAJARIA CERAMIC	0.002%	97.797%
7093	SOGEFI	0.002%	97.799%
7094	HIBIYA ENGINEER	0.002%	97.800%
7095	CONNECTICUT WATER SVC INC COMMON STOCK	0.002%	97.802%
7096	YURTEC CORPORAT	0.002%	97.803%
7097	CUTERA INC COMMON STOCK USD.001	0.002%	97.805%
7098	YAMAZEN CORPORA	0.002%	97.806%
7099	GCL NEW ENERGY	0.002%	97.808%
7100	SPIE SA	0.002%	97.809%
7101	COVENANT TRANSP	0.002%	97.811%
7102	JAHWA ELECTRONI	0.002%	97.812%
7103	KEPPEL INFRASTR	0.002%	97.814%
7104	SWORD GROUP	0.002%	97.815%
7105	ZEHNDER GROUP A	0.002%	97.817%
7106	KAMEI CORP	0.002%	97.818%
7107	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.820%
7108	GOLD CIRCUIT EL	0.002%	97.821%
7109	HOTAI MOTOR CO	0.002%	97.823%
7110	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.002%	97.824%
7111	DEVELOPMENT SEC	0.002%	97.826%
7112	IP GROUP	0.002%	97.827%
7113	BUKIT SEMBAWNG	0.002%	97.829%
7114	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	97.830%
7115	PANDOX AB	0.002%	97.832%
7116	MURRAY & ROBERT	0.002%	97.833%
7117	BULTEN AB	0.002%	97.835%
7118	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.836%
7119	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.838%
7120	DONG-A SOCIO	0.002%	97.839%
7121	UNIBAIL-RODAMCO	0.002%	97.841%
7122	FORMOSA LABORAT	0.002%	97.842%
7123	SHW AG	0.002%	97.844%
7124	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.845%
7125	STARZEN CO LTD	0.002%	97.847%
7126	UNITIL CORP COMMON STOCK	0.002%	97.848%
7127	CHOLAMANDALAM I	0.002%	97.850%
7128	UMH PROP INC	0.002%	97.851%
7129	TOA CORP	0.002%	97.853%
7130	TRANS COSMOS	0.002%	97.854%
7131	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	97.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	MIDDLESEX WATER CO COMMON STOCK	0.001%	97.857%
7133	CHINA MANMADE F	0.001%	97.859%
7134	HANSOL LCD INC	0.001%	97.860%
7135	MACQUARIE ATLAS	0.001%	97.862%
7136	TRENCOR	0.001%	97.863%
7137	VAISALA	0.001%	97.865%
7138	GREAT EASTERN H	0.001%	97.866%
7139	WINMARK CORP COMMON STOCK	0.001%	97.868%
7140	E CL SA	0.001%	97.869%
7141	mitsui soko co	0.001%	97.871%
7142	HANNSTOUCH SOLU	0.001%	97.872%
7143	SUPER-SOL	0.001%	97.874%
7144	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.001%	97.875%
7145	BRUNEL INTL	0.001%	97.877%
7146	CORPORATE TRAVE	0.001%	97.878%
7147	SHANGHAI FOSUN	0.001%	97.880%
7148	CIA ENERGETICA	0.001%	97.881%
7149	COLBUN S.A.	0.001%	97.883%
7150	ELETRORBRAS PREF	0.001%	97.884%
7151	RELIANCE COMMUN	0.001%	97.886%
7152	INTERSERVE PLC	0.001%	97.887%
7153	KONAI CO LTD	0.001%	97.889%
7154	MALAYSIAN RES C	0.001%	97.890%
7155	ADDTECH AB B SH	0.001%	97.892%
7156	NEWOCEAN ENERGY	0.001%	97.893%
7157	PARCO CO	0.001%	97.895%
7158	KATAKURA INDS	0.001%	97.896%
7159	EMPRESA NACIONA	0.001%	97.898%
7160	VERA BRADLEY INC COMMON STOCK	0.001%	97.899%
7161	JEOL	0.001%	97.901%
7162	RVH INC	0.001%	97.902%
7163	VITAL KSK HOLDI	0.001%	97.904%
7164	TOSEI CORP	0.001%	97.905%
7165	ECO WORLD DEVL	0.001%	97.907%
7166	NTT URBAN DEVEL	0.001%	97.908%
7167	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	97.910%
7168	CARD FACTORY PL	0.001%	97.911%
7169	GULLIVER INTERN	0.001%	97.912%
7170	NOJIMA CORP	0.001%	97.914%
7171	RIPLEY CORP SA	0.001%	97.915%
7172	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.001%	97.917%
7173	HYUNDAI ELEVATO	0.001%	97.918%
7174	LT GROUP INC	0.001%	97.920%
7175	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.921%
7176	PICK'N PAY STOR	0.001%	97.923%
7177	DRAEGERWERK KGA	0.001%	97.924%
7178	DAISO CO	0.001%	97.926%
7179	INFIGEN ENERGY	0.001%	97.927%
7180	MEDY-TOX INC	0.001%	97.929%
7181	CORP COMERCI SA	0.001%	97.930%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	TRONC INC COMMON STOCK USD.01	0.001%	97.932%
7183	LINX SA	0.001%	97.933%
7184	CT REAL ESTATE	0.001%	97.935%
7185	YEONG GUAN ENER	0.001%	97.936%
7186	GUOCOLAND LTD	0.001%	97.937%
7187	CAVERION CORP	0.001%	97.939%
7188	IRISH CONTINENT	0.001%	97.940%
7189	VINA CONCHA Y T	0.001%	97.942%
7190	EUROPAC PAPELES	0.001%	97.943%
7191	CRAFT BREWERS A	0.001%	97.945%
7192	LEWIS GROUP LTD	0.001%	97.946%
7193	ATRIUM EUROPEAN	0.001%	97.948%
7194	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.949%
7195	CAPITAL&REG PRO	0.001%	97.951%
7196	KT SKYLIFE CO L	0.001%	97.952%
7197	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.954%
7198	CHUBU SHIRYO CO	0.001%	97.955%
7199	CORFICOLOMBIANA	0.001%	97.957%
7200	ALPHA NETWORKS	0.001%	97.958%
7201	LUYE PHARMA GRO	0.001%	97.959%
7202	MOUNT GIBSON IR	0.001%	97.961%
7203	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	97.962%
7204	RAYSEARCH LABOR	0.001%	97.964%
7205	TOWA CORP	0.001%	97.965%
7206	NIPPON PAINT CO	0.001%	97.967%
7207	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	97.968%
7208	CHIMERIX INC COMMON STOCK USD.001	0.001%	97.970%
7209	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	97.971%
7210	SURMODICS INC COMMON STOCK USD.05	0.001%	97.973%
7211	CERVECERIAS UNI	0.001%	97.974%
7212	SPH REIT	0.001%	97.975%
7213	AKEBONO BRAKE I	0.001%	97.977%
7214	MACAU LEGEND DE	0.001%	97.978%
7215	ALE PROPERTY TR	0.001%	97.980%
7216	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.981%
7217	WARABEYA NICHYI	0.001%	97.983%
7218	PROSPERITY REIT	0.001%	97.984%
7219	XXENTRIA TECHNO	0.001%	97.986%
7220	EUROMONEY INST	0.001%	97.987%
7221	FINOLEX CABLES	0.001%	97.989%
7222	DAIKI ALUMINIUM	0.001%	97.990%
7223	THAI VEGETABLE	0.001%	97.991%
7224	LIGHT S.A.	0.001%	97.993%
7225	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	97.994%
7226	FINANCIAL PRODU	0.001%	97.996%
7227	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.997%
7228	TEIKOKU SEN-I C	0.001%	97.999%
7229	QAD INC A COMMON STOCK	0.001%	98.000%
7230	ALLIED PROPRTI	0.001%	98.002%
7231	STAR MICRONICS	0.001%	98.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	TOX FREE SOLUTI	0.001%	98.004%
7233	ARATA CORP	0.001%	98.006%
7234	SHIMIZU BANK	0.001%	98.007%
7235	PROCTOR&GAMBLE	0.001%	98.009%
7236	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.010%
7237	FERROTEC CORP	0.001%	98.012%
7238	RMP ENERGY INC	0.001%	98.013%
7239	TOKAI CORP/GIFU	0.001%	98.015%
7240	INTERNATIONAL M	0.001%	98.016%
7241	TAI CHEUNG HLDG	0.001%	98.017%
7242	AKR CORPORINDO	0.001%	98.019%
7243	DAIICHI JITSUGY	0.001%	98.020%
7244	YOUNGONE CORP	0.001%	98.022%
7245	BES ENGINEERING	0.001%	98.023%
7246	TAMRON CO LTD	0.001%	98.025%
7247	FORD OTOSAN	0.001%	98.026%
7248	GRUPO AEROMEXIC	0.001%	98.027%
7249	PKP CARGO SA	0.001%	98.029%
7250	HANON SYSTEMS	0.001%	98.030%
7251	OKABE CO	0.001%	98.032%
7252	ORACLE FIN SERV	0.001%	98.033%
7253	AES TIETE ENERG	0.001%	98.035%
7254	GLORIA MATERIAL	0.001%	98.036%
7255	MK ELECTRON	0.001%	98.037%
7256	BW LPG LTD	0.001%	98.039%
7257	BANK COOP AG	0.001%	98.040%
7258	ROLAND DG CORP	0.001%	98.042%
7259	KOHNAN SHOJI	0.001%	98.043%
7260	CONCENTRADORA	0.001%	98.045%
7261	MEC COMPANY LTD	0.001%	98.046%
7262	BANGKOK DUSIT M	0.001%	98.048%
7263	TONG HSING ELEC	0.001%	98.049%
7264	JAMCO COPORATIN	0.001%	98.050%
7265	HUANENG POWER I	0.001%	98.052%
7266	PHOENIX HLDGS L	0.001%	98.053%
7267	STABILUS SA	0.001%	98.055%
7268	HYUNDAI DS,OLD	0.001%	98.056%
7269	DIVI'S LABORATO	0.001%	98.057%
7270	MENORA MIVTACHI	0.001%	98.059%
7271	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.060%
7272	FREEMAN FINANCI	0.001%	98.062%
7273	DAWNRAYS PHARMS	0.001%	98.063%
7274	WELCIA HOLDINGS	0.001%	98.065%
7275	NORTH MINING SH	0.001%	98.066%
7276	FUJIBO HOLDINGS	0.001%	98.067%
7277	CHINA WATER IND	0.001%	98.069%
7278	HAPPINET CORP	0.001%	98.070%
7279	SHINNIHON CORP	0.001%	98.072%
7280	TAKASAGO THML E	0.001%	98.073%
7281	SYNERGIE	0.001%	98.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	EKOVEST BHD	0.001%	98.076%
7283	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.077%
7284	TECHTARGET COMMON STOCK USD.001	0.001%	98.079%
7285	SILICONWARE PRE	0.001%	98.080%
7286	DAIRY FARM INTL	0.001%	98.082%
7287	STOCKMANN OYJ A	0.001%	98.083%
7288	SAGAX AB	0.001%	98.084%
7289	SANSIRI PUBLIC	0.001%	98.086%
7290	MANDALAY RESOUR	0.001%	98.087%
7291	DAE DUCK ELECTR	0.001%	98.089%
7292	KAVERI SEED CO	0.001%	98.090%
7293	MIRAMAR HTEL &	0.001%	98.091%
7294	BANK PEKAO	0.001%	98.093%
7295	CHINA RESOURCES	0.001%	98.094%
7296	FIRST GEN CORPO	0.001%	98.096%
7297	DOUTOR NICHIRE	0.001%	98.097%
7298	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.098%
7299	ZOETIS INC SR UNSECURED 02/18 1.875	0.001%	98.100%
7300	TSUKUI CORP	0.001%	98.101%
7301	GERDAU SA	0.001%	98.103%
7302	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.001%	98.104%
7303	HARMONIC DRIVE	0.001%	98.105%
7304	BAUER AG	0.001%	98.107%
7305	KENTUCKY FRIED	0.001%	98.108%
7306	JINLI GROUP HOL	0.001%	98.110%
7307	SAKAI CHEMICAL	0.001%	98.111%
7308	SUMMIT INDUSTRI	0.001%	98.112%
7309	ANANDA DEVELOPM	0.001%	98.114%
7310	TAIFLEX SCIENTI	0.001%	98.115%
7311	NISSHIN SEIFUN	0.001%	98.117%
7312	FUJIMORI KOGYO	0.001%	98.118%
7313	SUNDARAM FINANC	0.001%	98.119%
7314	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.121%
7315	ALAM SUTERA REA	0.001%	98.122%
7316	TT ELECTRONICS	0.001%	98.124%
7317	DAIWA INDUSTRIE	0.001%	98.125%
7318	AICHI CORPORATI	0.001%	98.126%
7319	MELISRON LTD	0.001%	98.128%
7320	TOLI CORP	0.001%	98.129%
7321	UMW HLDGS BERHA	0.001%	98.131%
7322	TOYO KANETSU KK	0.001%	98.132%
7323	NAN KANG RUBB T	0.001%	98.133%
7324	AYGAZ	0.001%	98.135%
7325	TAKARA LEBEN CO	0.001%	98.136%
7326	COROMANDEL INTL	0.001%	98.138%
7327	ZAGG INC COMMON STOCK USD.001	0.001%	98.139%
7328	ACE HARDWARE IN	0.001%	98.140%
7329	RETAIL FOOD GRO	0.001%	98.142%
7330	SPEEDY HIRE PLC	0.001%	98.143%
7331	IDORSIA LTD	0.001%	98.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.146%
7333	ENERCHINA HOLDI	0.001%	98.147%
7334	KOTOBUKI SPIRIT	0.001%	98.149%
7335	GLORIOUS PROPER	0.001%	98.150%
7336	SHENG SIONG GRO	0.001%	98.151%
7337	DELEK GROUP	0.001%	98.153%
7338	TOENEC CORP	0.001%	98.154%
7339	SHORETEL INC COMMON STOCK USD.001	0.001%	98.156%
7340	BTB REAL ESTATE	0.001%	98.157%
7341	WINCANTON	0.001%	98.158%
7342	KUSURI NO AOKI	0.001%	98.160%
7343	SUMIDA ELECTRIC	0.001%	98.161%
7344	TOCHIGI BANK	0.001%	98.162%
7345	ESSO(FRANCAISE)	0.001%	98.164%
7346	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.165%
7347	MORGAN SINDALL	0.001%	98.167%
7348	RELIGARE HEALTH	0.001%	98.168%
7349	YAKULT HONSHA C	0.001%	98.169%
7350	AKSA AKRILIK KI	0.001%	98.171%
7351	TOBISHIMA CORP	0.001%	98.172%
7352	YIRENDAI LTD AD	0.001%	98.173%
7353	YANGTZE OPT FIB	0.001%	98.175%
7354	AUSTRIA TECHNOL	0.001%	98.176%
7355	ALPEN CO LTD	0.001%	98.177%
7356	PENDRAGON PLC	0.001%	98.179%
7357	AEON FANTASY CO	0.001%	98.180%
7358	F-TECH INC	0.001%	98.182%
7359	SINOFERT HOLDIN	0.001%	98.183%
7360	GUANGDONG NAN Y	0.001%	98.184%
7361	NIEN HSING TEXT	0.001%	98.186%
7362	RECTICEL	0.001%	98.187%
7363	ASIA VITAL COMP	0.001%	98.188%
7364	CHINA NATIONAL	0.001%	98.190%
7365	GRUPO FAMSA SA	0.001%	98.191%
7366	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.193%
7367	NISHIMATSUYA CH	0.001%	98.194%
7368	D-LINK	0.001%	98.195%
7369	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.197%
7370	ORIENTAL HLDGS	0.001%	98.198%
7371	GLOBERIDE INC	0.001%	98.199%
7372	INFOCOM CORP	0.001%	98.201%
7373	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.202%
7374	DEPO AUTO PARTS	0.001%	98.203%
7375	BRUNELLO CUCINE	0.001%	98.205%
7376	DREAM UNLIMIITE	0.001%	98.206%
7377	NETIA SA	0.001%	98.207%
7378	ALTICE NV	0.001%	98.209%
7379	MINISTOP CO	0.001%	98.210%
7380	SPCG	0.001%	98.212%
7381	WIZZ AIR HOLDIN	0.001%	98.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.214%
7383	FUJITSU KIDEN	0.001%	98.216%
7384	SUESS MICRO TEC	0.001%	98.217%
7385	EVEN CONSTRUCTO	0.001%	98.218%
7386	MERIDIAN ENERGY	0.001%	98.220%
7387	FUDO CONSTRUCTI	0.001%	98.221%
7388	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.222%
7389	BLACKMORES LTD	0.001%	98.224%
7390	JIH SUN FINANCI	0.001%	98.225%
7391	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.226%
7392	FIDEA HOLDINGS	0.001%	98.228%
7393	KAWADA TECHNOLO	0.001%	98.229%
7394	CMBC CAPITAL HO	0.001%	98.230%
7395	VIACOM INC SR UNSECURED 12/19 2.75	0.001%	98.232%
7396	PROTECTOR FORSI	0.001%	98.233%
7397	KOREA KOLMAR CO	0.001%	98.234%
7398	BEIJING NORTH S	0.001%	98.236%
7399	ASSET MANAGERS	0.001%	98.237%
7400	CHUNG HSIN ELEC	0.001%	98.239%
7401	FREIGHTCAR AMER	0.001%	98.240%
7402	GMO PAYMENT GAT	0.001%	98.241%
7403	AISAN INDUSTRY	0.001%	98.243%
7404	SELECT HARVESTS	0.001%	98.244%
7405	SK TELECOM ADR	0.001%	98.245%
7406	TSURUMI MFG CO	0.001%	98.247%
7407	ASIA PACIFIC TE	0.001%	98.248%
7408	ALTRI SGPS S.A.	0.001%	98.249%
7409	CHAOWEI POWER H	0.001%	98.251%
7410	CMC MAGNETICS C	0.001%	98.252%
7411	DSP GROUP INC	0.001%	98.253%
7412	T-GAIA CORP	0.001%	98.255%
7413	CHINA HUIYUAN J	0.001%	98.256%
7414	NIDEC CORPORATI	0.001%	98.257%
7415	QSC AG	0.001%	98.259%
7416	RICH DEVELOPMEN	0.001%	98.260%
7417	MCMILLAN SHAKES	0.001%	98.261%
7418	NOBLE GROUP LTD	0.001%	98.263%
7419	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.264%
7420	NATIONAL STORAG	0.001%	98.265%
7421	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.267%
7422	IGB REAL ESTATE	0.001%	98.268%
7423	BOSCH LTD	0.001%	98.269%
7424	BOUSTEAD HLDGS	0.001%	98.271%
7425	LIANHUA SUPERMA	0.001%	98.272%
7426	FISSION URANIUM	0.001%	98.273%
7427	CROMPTON GREAVE	0.001%	98.275%
7428	CSI PROPERTIES	0.001%	98.276%
7429	NORITSU KOKI CO	0.001%	98.277%
7430	JAPAN DRILLING	0.001%	98.279%
7431	NEWRIVER REIT P	0.001%	98.280%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	FAGRON	0.001%	98.281%
7433	GREIF INC CL B COMMON STOCK	0.001%	98.283%
7434	S1 CORP	0.001%	98.284%
7435	HULIC REIT INC	0.001%	98.285%
7436	PARTNER COMMUNI	0.001%	98.287%
7437	TEXHONG TEXTILE	0.001%	98.288%
7438	SILVER LAKE RES	0.001%	98.289%
7439	NIPPON PISTON R	0.001%	98.291%
7440	NUFLARE TECHNOL	0.001%	98.292%
7441	CATHAY CONST	0.001%	98.293%
7442	ARROW GLOBAL GR	0.001%	98.295%
7443	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.296%
7444	IMAGINATION TEC	0.001%	98.297%
7445	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.299%
7446	SEIKITOKYU KOGY	0.001%	98.300%
7447	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.301%
7448	RYOYO ELECTRO C	0.001%	98.303%
7449	RINNAI CORP	0.001%	98.304%
7450	AGRITRADE RESOU	0.001%	98.305%
7451	KVAERNER ASA	0.001%	98.307%
7452	SAFILO GROUP SP	0.001%	98.308%
7453	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.309%
7454	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.001%	98.311%
7455	TAEWOONG CO	0.001%	98.312%
7456	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.313%
7457	SMK CORP	0.001%	98.315%
7458	LONMIN PLC	0.001%	98.316%
7459	GUJARAT STATE F	0.001%	98.317%
7460	SIAM COMMERCIAL	0.001%	98.318%
7461	KRBL LTD	0.001%	98.320%
7462	WYNN MACAU LTD	0.001%	98.321%
7463	CHINA STEEL CHE	0.001%	98.322%
7464	SHINKO PLANTECH	0.001%	98.324%
7465	CROCS INC COMMON STOCK USD.001	0.001%	98.325%
7466	CCC SA	0.001%	98.326%
7467	ASCOPIAVE SPA	0.001%	98.328%
7468	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.329%
7469	ANDHRA BANK	0.001%	98.330%
7470	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.332%
7471	SAKAI HEAVY IND	0.001%	98.333%
7472	SPIRE HEALTHCAR	0.001%	98.334%
7473	W-SCOPE CO	0.001%	98.336%
7474	STANDARD FOODS	0.001%	98.337%
7475	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.338%
7476	NATUREX	0.001%	98.339%
7477	BKW ENERGIE AG	0.001%	98.341%
7478	KANSAI URBAN BA	0.001%	98.342%
7479	ABC-MART INC	0.001%	98.343%
7480	WPP AUNZ LTD	0.001%	98.345%
7481	DIRECIONAL ENGE	0.001%	98.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	KONISHI CO LTD	0.001%	98.347%
7483	NEUROCRINE BIOS	0.001%	98.349%
7484	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.350%
7485	HEARTLAND NEW Z	0.001%	98.351%
7486	ITOKI CORP	0.001%	98.353%
7487	SHANDONG CHENMI	0.001%	98.354%
7488	HEY SONG	0.001%	98.355%
7489	WONIK IPS CO LT	0.001%	98.356%
7490	PETS AT HOME GR	0.001%	98.358%
7491	CHEMRING GROUP	0.001%	98.359%
7492	KJB FINANCIAL G	0.001%	98.360%
7493	INTERSHOP HOLDI	0.001%	98.362%
7494	PETRONAS GAS	0.001%	98.363%
7495	JOYFUL HONDA CO	0.001%	98.364%
7496	SMI HOLDINGS GR	0.001%	98.365%
7497	ZIX CORP COMMON STOCK USD.01	0.001%	98.367%
7498	HOCHIKI CORPORA	0.001%	98.368%
7499	HENGDELI HOLDIN	0.001%	98.369%
7500	CARL ZEISS MEDI	0.001%	98.371%
7501	DISCO CORPORATI	0.001%	98.372%
7502	SAKATA INX CORP	0.001%	98.373%
7503	KYOBO SECURITIE	0.001%	98.375%
7504	HEUNG-A SHIPPIN	0.001%	98.376%
7505	DNO INTERNATION	0.001%	98.377%
7506	FOLKESTONE EDU	0.001%	98.378%
7507	ESSENTIAL ENERG	0.001%	98.380%
7508	MERCK & CO INC	0.001%	98.381%
7509	POU SHENG INTL	0.001%	98.382%
7510	SUNNINGDALE TEC	0.001%	98.384%
7511	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.385%
7512	KIKKOMAN CORP	0.001%	98.386%
7513	OBEROI REALTY L	0.001%	98.387%
7514	KOLAO HOLDINGS	0.001%	98.389%
7515	SRI REJEKI ISMA	0.001%	98.390%
7516	ELETROBRAS COMM	0.001%	98.391%
7517	CESC	0.001%	98.393%
7518	LANDING INTL DE	0.001%	98.394%
7519	SIPEF(PLANT FIN	0.001%	98.395%
7520	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.396%
7521	NETUREN CO	0.001%	98.398%
7522	EVS BROADCAST E	0.001%	98.399%
7523	ETALON GROUP-GD	0.001%	98.400%
7524	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.402%
7525	PERSISTENT SYST	0.001%	98.403%
7526	FLEXIGROUP LIMI	0.001%	98.404%
7527	COSMO LADY CHIN	0.001%	98.405%
7528	HIDAY HIDAKA CO	0.001%	98.407%
7529	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.408%
7530	VIRTUS HEALTH L	0.001%	98.409%
7531	INGENIA COMMUNI	0.001%	98.411%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	WILLDAN GROUP I	0.001%	98.412%
7533	5N PLUS INC.	0.001%	98.413%
7534	SCHOELLER BLECK	0.001%	98.414%
7535	SHRIRAM CITY UN	0.001%	98.416%
7536	DR REDDYS LABS	0.001%	98.417%
7537	HELLENIC EXCH H	0.001%	98.418%
7538	ONE HOSPITALITY	0.001%	98.419%
7539	ONE LIBERTY PRO	0.001%	98.421%
7540	TOKUSHU TOKAI H	0.001%	98.422%
7541	BITTIUM OYJ	0.001%	98.423%
7542	GLAXOSMITHKLINE	0.001%	98.425%
7543	CAMBRIDGE INDUS	0.001%	98.426%
7544	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.427%
7545	SAGA PLC	0.001%	98.428%
7546	NICE HOLDINGS C	0.001%	98.430%
7547	BELLE CORPORATI	0.001%	98.431%
7548	BEST PACIFIC IN	0.001%	98.432%
7549	CHUNG HUNG STEE	0.001%	98.433%
7550	COSCO HOLDINGS	0.001%	98.435%
7551	JIANGNAN GROUP	0.001%	98.436%
7552	IDI INSURANCE C	0.001%	98.437%
7553	TIBET WATER RES	0.001%	98.438%
7554	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.440%
7555	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.001%	98.441%
7556	CITY OFFICE REI	0.001%	98.442%
7557	MAGNITOGORS-SPO	0.001%	98.443%
7558	CALIDA HLDG	0.001%	98.445%
7559	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.446%
7560	ROBERT WALTERS	0.001%	98.447%
7561	ANTENA 3 DE TEL	0.001%	98.449%
7562	HIQ INTERNATION	0.001%	98.450%
7563	CHONG HONG CONS	0.001%	98.451%
7564	CK LIFE SCIENCE	0.001%	98.452%
7565	LOPEZ HOLDINGS	0.001%	98.454%
7566	NISSIN SUGAR HO	0.001%	98.455%
7567	AMARA RAJA BATT	0.001%	98.456%
7568	SHINSHO CORP	0.001%	98.457%
7569	ASCENDAS HOSPIT	0.001%	98.459%
7570	POLARIS INFRAS	0.001%	98.460%
7571	DENKI KOGYO CO	0.001%	98.461%
7572	TORIDOLL CORPOR	0.001%	98.462%
7573	INARI AMERTRON	0.001%	98.464%
7574	BORYSZEW SA	0.001%	98.465%
7575	EASTERN & ORIEN	0.001%	98.466%
7576	NIIT TECHNOLOGI	0.001%	98.467%
7577	ZOOPLA PROPERTY	0.001%	98.469%
7578	FILINVEST LAND	0.001%	98.470%
7579	MUNKSJO OYJ	0.001%	98.471%
7580	TUPY SA	0.001%	98.472%
7581	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.474%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	NITTOKU ENG CO	0.001%	98.475%
7583	NIPPON BEET SUG	0.001%	98.476%
7584	FACC AG	0.001%	98.477%
7585	ANZ (INT'L) LD	0.001%	98.478%
7586	PARKSON RETAIL	0.001%	98.480%
7587	CHINA LILANG LT	0.001%	98.481%
7588	DABUR INDIA LTD	0.001%	98.482%
7589	ANGLO PACIFIC G	0.001%	98.483%
7590	LAOX CO	0.001%	98.485%
7591	DIP CORPORATION	0.001%	98.486%
7592	SAMSUNG CARD	0.001%	98.487%
7593	HNZ GROUP INC	0.001%	98.488%
7594	EMLAK KONUT GYO	0.001%	98.490%
7595	ELECTRA	0.001%	98.491%
7596	DARFON ELECTRON	0.001%	98.492%
7597	HANWHA NON-LIFE	0.001%	98.493%
7598	ONO PHARMACEUTI	0.001%	98.494%
7599	TAKAMATSU CONS	0.001%	98.496%
7600	mitsui HIGH TEC	0.001%	98.497%
7601	TRITAX BIG BOX	0.001%	98.498%
7602	ELECOM CO LTD	0.001%	98.499%
7603	CENTURIA INDUST	0.001%	98.501%
7604	TESCO CORP	0.001%	98.502%
7605	SEKISUI JUSHI C	0.001%	98.503%
7606	FAR EAST HOSPIT	0.001%	98.504%
7607	UOB-KAY HIAN HO	0.001%	98.506%
7608	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.507%
7609	MAIRE TECNIMONT	0.001%	98.508%
7610	SUZLON ENERGY L	0.001%	98.509%
7611	RH COMMON STOCK USD.0001	0.001%	98.510%
7612	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.512%
7613	AIRPORT CITY LT	0.001%	98.513%
7614	SEIKA CORP	0.001%	98.514%
7615	PACK CORP	0.001%	98.515%
7616	YEUN CHYANG IND	0.001%	98.516%
7617	RIDLEY CORP LTD	0.001%	98.518%
7618	STRAUSS GROUP L	0.001%	98.519%
7619	TEKFEN HOLDING	0.001%	98.520%
7620	GL EVENTS	0.001%	98.521%
7621	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.523%
7622	GENTING PLANTA	0.001%	98.524%
7623	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.525%
7624	CHINA OCEANWIDE	0.001%	98.526%
7625	TAIWAN LAND DEV	0.001%	98.527%
7626	MABUCHI MOTOR C	0.001%	98.529%
7627	COX & KINGS LTD	0.001%	98.530%
7628	KPIT TECHNOLOGI	0.001%	98.531%
7629	MEDIVIR	0.001%	98.532%
7630	MANDOM CORP	0.001%	98.533%
7631	PRESIDENT SECS	0.001%	98.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	LOJAS AMERICANA	0.001%	98.536%
7633	GFT TECHNOLOGY	0.001%	98.537%
7634	MANILA ELECTRIC	0.001%	98.538%
7635	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.540%
7636	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.541%
7637	ASAHI CO LTD	0.001%	98.542%
7638	NYRSTAR NV	0.001%	98.543%
7639	MORITA HOLDINGS	0.001%	98.544%
7640	RUSHYDRO PJSC ADR ADR	0.001%	98.546%
7641	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.547%
7642	CHINA SHINEWAY	0.001%	98.548%
7643	WILH WILHELMESEN	0.001%	98.549%
7644	LPN DEVELOPMENT	0.001%	98.550%
7645	LI PENG ENTERPR	0.001%	98.552%
7646	PHIBRO ANIMAL H	0.001%	98.553%
7647	MPACT LIMITED	0.001%	98.554%
7648	HUADIAN FUXIN E	0.001%	98.555%
7649	SAS AB	0.001%	98.556%
7650	AHRESTY CORP	0.001%	98.558%
7651	UNIVERSAL ROBIN	0.001%	98.559%
7652	KOBAYASHI PHARM	0.001%	98.560%
7653	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.561%
7654	NICHIREKI CO LT	0.001%	98.562%
7655	LINK ADMINISTRA	0.001%	98.564%
7656	MAGNESITA REFRA	0.001%	98.565%
7657	RETAIL ESTATES	0.001%	98.566%
7658	YOROZU CORP	0.001%	98.567%
7659	VILLAGE SUPERMA	0.001%	98.568%
7660	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.570%
7661	KAISA GROUP HLD	0.001%	98.571%
7662	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.572%
7663	FEDEX CORP COMPANY GUAR 02/20 2.3	0.001%	98.573%
7664	SOLOCAL GROUP	0.001%	98.574%
7665	DUNELM GROUP PL	0.001%	98.575%
7666	KONTRON AG	0.001%	98.577%
7667	STRIDE STAPLED	0.001%	98.578%
7668	AA PLC	0.001%	98.579%
7669	CHINA REINSURAN	0.001%	98.580%
7670	PICO FAR EAST H	0.001%	98.581%
7671	ARB CORP LTD	0.001%	98.583%
7672	SHINOKEN GROUP	0.001%	98.584%
7673	RADIUM LIFE TEC	0.001%	98.585%
7674	CHINESE ESTATES	0.001%	98.586%
7675	CHINA SUNTIEN G	0.001%	98.587%
7676	WALLISER KANTON	0.001%	98.589%
7677	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.590%
7678	NIPPON THOMPSON	0.001%	98.591%
7679	ORACLE CORP JAP	0.001%	98.592%
7680	TELESITES SAB D	0.001%	98.593%
7681	AJISEN CHINA HO	0.001%	98.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	Minerva SA	0.001%	98.596%
7683	DAI-ICHI SEIKO	0.001%	98.597%
7684	LITE-ON SEMICON	0.001%	98.598%
7685	JUSTSYSTEM	0.001%	98.599%
7686	JASMINE INTERNA	0.001%	98.600%
7687	SOLIUM CAPITAL	0.001%	98.601%
7688	INOVALIS REAL E	0.001%	98.603%
7689	KITA-NIPPON BAN	0.001%	98.604%
7690	TAIWAN SURFACE	0.001%	98.605%
7691	RAYMOND LTD	0.001%	98.606%
7692	SUPERMAX CORPOR	0.001%	98.607%
7693	LOCK&LOCK CO LT	0.001%	98.608%
7694	MATRIX	0.001%	98.610%
7695	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.611%
7696	METKA SA	0.001%	98.612%
7697	MEDIA PRIMA BHD	0.001%	98.613%
7698	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.614%
7699	DEA CAPITAL SPA	0.001%	98.615%
7700	NICE INFORMATIO	0.001%	98.617%
7701	SUNPLUS TECHNOL	0.001%	98.618%
7702	NIPPON DENSETSU	0.001%	98.619%
7703	CHAIN STORE OKU	0.001%	98.620%
7704	GUANGSHEN RAILW	0.001%	98.621%
7705	PTT PUBLIC COMP	0.001%	98.622%
7706	CHINA SHIPPING	0.001%	98.624%
7707	ALTEK CORP	0.001%	98.625%
7708	KISCO CORP	0.001%	98.626%
7709	TAEKWANG IND CO	0.001%	98.627%
7710	TK DEVELOPMENT	0.001%	98.628%
7711	WOORI BANK SPON ADR ADR	0.001%	98.629%
7712	mitsui + CO LTD SPONS ADR ADR	0.001%	98.631%
7713	ORDINA NV	0.001%	98.632%
7714	INAGEYA CO LTD	0.001%	98.633%
7715	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.634%
7716	FORHOUSE CORP	0.001%	98.635%
7717	AMUSE INC	0.001%	98.636%
7718	INTOPS CO	0.001%	98.637%
7719	ANICOM HOLDINGS	0.001%	98.639%
7720	UNIZYX HOLDING	0.001%	98.640%
7721	LAND MARK OPTOE	0.001%	98.641%
7722	DASSAULT AVIATI	0.001%	98.642%
7723	WIRECARD AG	0.001%	98.643%
7724	WOWOW INC	0.001%	98.644%
7725	YOMIURI LAND CO	0.001%	98.646%
7726	CONTROLADORA VUELA CIA ADR ADR	0.001%	98.647%
7727	FUKUDA CORP	0.001%	98.648%
7728	SINGAMAS CONTAI	0.001%	98.649%
7729	MEARS GROUP PLC	0.001%	98.650%
7730	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.651%
7731	INTERPARK CORP	0.001%	98.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	MOMENTUM GROUP	0.001%	98.654%
7733	ALBANY MOLECULA	0.001%	98.655%
7734	SOCO INTERNATIO	0.001%	98.656%
7735	CHINA OIL & GAS	0.001%	98.657%
7736	CELSIA SA ESP	0.001%	98.658%
7737	PANIN FINANCIAL	0.001%	98.659%
7738	BGF RETAIL CO L	0.001%	98.661%
7739	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.662%
7740	HYUNDAI ROTEM C	0.001%	98.663%
7741	GERRY WEBER INT	0.001%	98.664%
7742	UNIVERSAL CEMEN	0.001%	98.665%
7743	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.666%
7744	GLOBAL MEDIACOM	0.001%	98.667%
7745	BERJAYA CORPORA	0.001%	98.668%
7746	SEED CO LTD/TOK	0.001%	98.670%
7747	SIA REIT INC	0.001%	98.671%
7748	NIPPON YUSOKI C	0.001%	98.672%
7749	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.673%
7750	NOKIA CORP ADR	0.001%	98.674%
7751	HANNOVER RUECKV	0.001%	98.675%
7752	NONG SHIM HOLDI	0.001%	98.676%
7753	MILBON CO	0.001%	98.678%
7754	AEKYUNG PETROCH	0.001%	98.679%
7755	CGN MEIYA POWER	0.001%	98.680%
7756	IMASEN ELEC IND	0.001%	98.681%
7757	METAIR INVESTME	0.001%	98.682%
7758	PLAYMATES TOYS	0.001%	98.683%
7759	AIPHONE CO	0.001%	98.684%
7760	IMMOBILIARE GRA	0.001%	98.686%
7761	NORDIC SEMICOND	0.001%	98.687%
7762	DOGAN HOLDINGS	0.001%	98.688%
7763	GRIEG SEAFOOD A	0.001%	98.689%
7764	TSUBAKI NAKASHI	0.001%	98.690%
7765	SCHRODER REAL E	0.001%	98.691%
7766	TELSTRA CORP-AD	0.001%	98.692%
7767	MANILA WATER CO	0.001%	98.693%
7768	VIRBAC	0.001%	98.695%
7769	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.696%
7770	CHINA MERCHANTS	0.001%	98.697%
7771	PACT GROUP HOLD	0.001%	98.698%
7772	BELLEVUE GROUP	0.001%	98.699%
7773	INTERVEST OFFIC	0.001%	98.700%
7774	SSANGYONG MOTOR	0.001%	98.701%
7775	QINGLING MOTORS	0.001%	98.702%
7776	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.704%
7777	BANK JABAR BANT	0.001%	98.705%
7778	OLYMPIC STEEL I	0.001%	98.706%
7779	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.707%
7780	TUBACEX SA	0.001%	98.708%
7781	HANA MICROELECT	0.001%	98.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	SHANGHAI DASHEN	0.001%	98.710%
7783	AMER SOFTWARE I	0.001%	98.711%
7784	ZINWELL CORP	0.001%	98.713%
7785	CITY TELECOM (H	0.001%	98.714%
7786	RIGNET INC COMMON STOCK USD.001	0.001%	98.715%
7787	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.716%
7788	MALAYSIAN PACIF	0.001%	98.717%
7789	AFFIN HLDGS BHD	0.001%	98.718%
7790	FORTIS HLTH (IN	0.001%	98.719%
7791	SKF AB	0.001%	98.720%
7792	IMF (AUSTRALIA)	0.001%	98.722%
7793	MAGNUM BERHAD	0.001%	98.723%
7794	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.724%
7795	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.725%
7796	COSCO INTERNATI	0.001%	98.726%
7797	KURA CORPORATIO	0.001%	98.727%
7798	TA CHEN STAINLE	0.001%	98.728%
7799	HONGHUA GROUP L	0.001%	98.729%
7800	HOEGH LNG HOLDI	0.001%	98.730%
7801	ISELECT LTD	0.001%	98.732%
7802	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.733%
7803	ON-BRIGHT ELECT	0.001%	98.734%
7804	DAITO PHARM	0.001%	98.735%
7805	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.736%
7806	REDCO PROPRTIE	0.001%	98.737%
7807	TAMEDIA AG	0.001%	98.738%
7808	GENESIS ENERGY	0.001%	98.739%
7809	COSCO CAPITAL I	0.001%	98.740%
7810	ARDMORE SHIPPIN	0.001%	98.741%
7811	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.743%
7812	XAAR	0.001%	98.744%
7813	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.745%
7814	CPMC HLDGS LTD	0.001%	98.746%
7815	IMDEX LTD	0.001%	98.747%
7816	MORITO CO	0.001%	98.748%
7817	ARROWHEAD PROR	0.001%	98.749%
7818	ESPRINET SPA	0.001%	98.750%
7819	KUKDO CHEMICAL	0.001%	98.751%
7820	FAIRWOOD HOLDIN	0.001%	98.753%
7821	GLOBAL YATIRIM	0.001%	98.754%
7822	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.755%
7823	BIJOU BRIGITTE	0.001%	98.756%
7824	KYODO PRINTING	0.001%	98.757%
7825	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.758%
7826	SCHALTBAU HOLDI	0.001%	98.759%
7827	ZTE CORP	0.001%	98.760%
7828	T & K TOKA CO L	0.001%	98.761%
7829	FUKUSHIMA BANK	0.001%	98.762%
7830	SAKAI MOVING SE	0.001%	98.763%
7831	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	GRASIM INDUSTRI	0.001%	98.766%
7833	CTT-CORREIOS DE	0.001%	98.767%
7834	APT SATELLITE	0.001%	98.768%
7835	SHINKONG INSURA	0.001%	98.769%
7836	MARUWA CO LTD	0.001%	98.770%
7837	SHIBAURA ELECTR	0.001%	98.771%
7838	STARTEK INC	0.001%	98.772%
7839	SIGDO KOPPERS S	0.001%	98.773%
7840	TRANCOM CO, LTD	0.001%	98.774%
7841	Technopolis Oyj	0.001%	98.775%
7842	CITYCHAMP WATCH	0.001%	98.777%
7843	REGAL REIT	0.001%	98.778%
7844	CIMC ENRIC HOLD	0.001%	98.779%
7845	RADNET INC COMMON STOCK USD.0001	0.001%	98.780%
7846	TEKKEN CORP	0.001%	98.781%
7847	OPERA SOFTWARE	0.001%	98.782%
7848	DASSAULT SYSTEM	0.001%	98.783%
7849	WAH LEE INDUSTR	0.001%	98.784%
7850	CHINA HIGH SPEE	0.001%	98.785%
7851	DAISAN BANK	0.001%	98.786%
7852	INTAGE INC	0.001%	98.787%
7853	MERCURIES & ASS	0.001%	98.788%
7854	HIGASHI NIHON H	0.001%	98.790%
7855	YINSON HOLDINGS	0.001%	98.791%
7856	CROPENERGIES AG	0.001%	98.792%
7857	STAR CRUISES LT	0.001%	98.793%
7858	TCL MULTIMEDIA	0.001%	98.794%
7859	IWAICOSMO HLDGS	0.001%	98.795%
7860	YUEXIU TRANSPOR	0.001%	98.796%
7861	HOTEL SHILLA	0.001%	98.797%
7862	BASSO INDUSTRY	0.001%	98.798%
7863	ADANI ENTERPRIS	0.001%	98.799%
7864	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.800%
7865	KEIYO CO	0.001%	98.801%
7866	PULSE SEISMIC	0.001%	98.802%
7867	RENTIAN TECHNOL	0.001%	98.803%
7868	OXFORD INSTRUME	0.001%	98.805%
7869	CABCHARGE AUSTR	0.001%	98.806%
7870	TOHO TITANIUM C	0.001%	98.807%
7871	GOODBABY INTERN	0.001%	98.808%
7872	NORTHWEST PIPE	0.001%	98.809%
7873	HANSEN TECHNOLO	0.001%	98.810%
7874	PCM INC COMMON STOCK USD.001	0.001%	98.811%
7875	ZENG HSING INDL	0.001%	98.812%
7876	WHITESTONE REIT REIT USD.001	0.001%	98.813%
7877	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.814%
7878	SOLARTECH INTL	0.001%	98.815%
7879	OSAKA STEEL CO	0.001%	98.816%
7880	ENPLAS CORP	0.001%	98.817%
7881	OPUS GROUP AB	0.001%	98.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	RTX TELECOM	0.001%	98.819%
7883	COSCO CORPORATI	0.001%	98.820%
7884	SUNWAY REAL EST	0.001%	98.821%
7885	HODOGAYA CHEMIC	0.001%	98.823%
7886	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.824%
7887	NOVATEK OAO	0.001%	98.825%
7888	PAYPOINT	0.001%	98.826%
7889	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.827%
7890	TOYO WHARF & W	0.001%	98.828%
7891	JUST DIAL LTD	0.001%	98.829%
7892	ORIENT SEMICOND	0.001%	98.830%
7893	BOSIDENG INTL H	0.001%	98.831%
7894	TELEKOM MALAYSI	0.001%	98.832%
7895	CENTRAL SPORTS	0.001%	98.833%
7896	LAI SUN GARMENT	0.001%	98.834%
7897	SENEX ENERGY LT	0.001%	98.835%
7898	MASISA SA	0.001%	98.836%
7899	EUGENE INVS&SEC	0.001%	98.837%
7900	CHICONY POWER T	0.001%	98.838%
7901	CAPE	0.001%	98.839%
7902	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.840%
7903	MEGACHIPS CORP	0.001%	98.841%
7904	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.842%
7905	GRO-BELS CO LTD	0.001%	98.843%
7906	NICE-SYSTEMS LT	0.001%	98.845%
7907	KYOKUTO SECURIT	0.001%	98.846%
7908	PT PAN INDONESIA	0.001%	98.847%
7909	INFO SVS INTL	0.001%	98.848%
7910	HUNG POO CONSTR	0.001%	98.849%
7911	DAIKEN CORP	0.001%	98.850%
7912	DYNAPACK INTL T	0.001%	98.851%
7913	GATEWAY DISTRI	0.001%	98.852%
7914	TIAN AN CHINA I	0.001%	98.853%
7915	STS SEMICONDUCT	0.001%	98.854%
7916	SEOHEE CONSTRU	0.001%	98.855%
7917	EDREAMS ODIGEO	0.001%	98.856%
7918	XERO LIMITED	0.001%	98.857%
7919	OILES CORPORATI	0.001%	98.858%
7920	F-SECURE OYJ	0.001%	98.859%
7921	SESA SPA	0.001%	98.860%
7922	KANTO TSUKUBA B	0.001%	98.861%
7923	SAMTY CO.LTD.	0.001%	98.862%
7924	SRE GROUP LTD	0.001%	98.863%
7925	RETELIT SPA	0.001%	98.864%
7926	VARDHMAN TEXTIL	0.001%	98.865%
7927	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.866%
7928	ONOKEN CO LTD	0.001%	98.867%
7929	RCR TOMLINSON L	0.001%	98.868%
7930	ALPHA CORP	0.001%	98.869%
7931	BIESSE	0.001%	98.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	GDI PROPERTY GR	0.001%	98.872%
7933	VP BANK AG	0.001%	98.873%
7934	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.874%
7935	RENAISSANCE INC	0.001%	98.875%
7936	L&K ENGINEERING	0.001%	98.876%
7937	MEGA WORLD PROP	0.001%	98.877%
7938	NIPPON SEISEN C	0.001%	98.878%
7939	SWISSQUOTE GP H	0.001%	98.879%
7940	JIMOTO HLDGS IN	0.001%	98.880%
7941	GIKEN LTD	0.001%	98.881%
7942	G.U.D. HOLDINGS	0.001%	98.882%
7943	INVESTEC PROP F	0.001%	98.883%
7944	SDI CORP	0.001%	98.884%
7945	TAKACHIHO ELECT	0.001%	98.885%
7946	NAGATANIEN CO L	0.001%	98.886%
7947	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.887%
7948	HUSQVARNA AB	0.001%	98.888%
7949	GESCO AG	0.001%	98.889%
7950	FOXTONS GROUP P	0.001%	98.890%
7951	HARIM CO LTD	0.001%	98.891%
7952	ALEXANDER FORBE	0.001%	98.892%
7953	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.893%
7954	HARBOUR CENTRE	0.001%	98.894%
7955	SANGETSU CO	0.001%	98.895%
7956	SHOEI CO LTD	0.001%	98.896%
7957	PRIMERO MINING CORP COMMON STOCK	0.001%	98.897%
7958	SILVER GRANT IN	0.001%	98.898%
7959	SYMPHONY HLDGS	0.001%	98.899%
7960	SUNG KWANG BEND	0.001%	98.900%
7961	UCHIDA YOKO CO	0.001%	98.901%
7962	INGERSOLL GLB H	0.001%	98.902%
7963	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.903%
7964	UNILEVER PLC	0.001%	98.904%
7965	GIGASTORAGE COR	0.001%	98.905%
7966	LIBBEY INC COMMON STOCK USD.01	0.001%	98.906%
7967	CREDITO REAL SA	0.001%	98.907%
7968	WIJAYA KARYA	0.001%	98.908%
7969	HAGIHARA INDUST	0.001%	98.909%
7970	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.910%
7971	CIA DE SANEAMEN	0.001%	98.911%
7972	BALRAMPUR CHINI	0.001%	98.912%
7973	GUJARAT MINERAL	0.001%	98.913%
7974	GUJARAT GAS LTD	0.001%	98.914%
7975	MIE BANK LTD/TH	0.001%	98.915%
7976	TAIWAN SOGO SHI	0.001%	98.916%
7977	GLOBE TRADE CEN	0.001%	98.917%
7978	SIMMTECH CO LTD	0.001%	98.918%
7979	ECOPETROL SA	0.001%	98.919%
7980	YUMESHIN HOLDIN	0.001%	98.920%
7981	SUN INTL LTD	0.001%	98.921%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.922%
7983	GOCOMPARE.COM G	0.001%	98.923%
7984	LH FINANCIAL GR	0.001%	98.924%
7985	PRECIOUS SHIPPI	0.001%	98.925%
7986	CERVUS EQUIPMEN	0.001%	98.926%
7987	AXT INC COMMON STOCK USD.001	0.001%	98.927%
7988	GROUPE CRIT	0.001%	98.928%
7989	NEC CAPITAL SOL	0.001%	98.929%
7990	SALA CORPORATIO	0.001%	98.930%
7991	AJ RENT CAR	0.001%	98.931%
7992	CHINA SILVER GR	0.001%	98.932%
7993	TAIWAN PCB TECH	0.001%	98.933%
7994	MATSUDA SANGYO	0.001%	98.934%
7995	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.935%
7996	HONG KONG AIRCR	0.001%	98.936%
7997	FREIGHTWAYS LTD	0.001%	98.937%
7998	NETAS TELEKOMUN	0.001%	98.938%
7999	VALUE PARTNERS	0.001%	98.939%
8000	ENVESTNET INC COMMON STOCK	0.001%	98.940%
8001	Q TECHNOLOGY GR	0.001%	98.941%
8002	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.942%
8003	ASANUMA CORP	0.001%	98.943%
8004	TOA CORP	0.001%	98.944%
8005	MIYAJI ENGINEER	0.001%	98.945%
8006	BELLAMY'S AUSTR	0.001%	98.946%
8007	DONG-A ST CO LT	0.001%	98.947%
8008	PURE TECHNOLOGI	0.001%	98.948%
8009	MOBILEPHONE TEL	0.001%	98.949%
8010	YAHAGI CONST CO	0.001%	98.950%
8011	YAT SING HOLDIN	0.001%	98.951%
8012	MITSUBISHI PAPE	0.001%	98.952%
8013	FURUKAWA BATTER	0.001%	98.953%
8014	K&O ENERGY GROU	0.001%	98.954%
8015	TOTETSU KOGYO C	0.001%	98.955%
8016	SAES GETTERS	0.001%	98.956%
8017	STHREE	0.001%	98.957%
8018	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.958%
8019	WASION METERS G	0.001%	98.959%
8020	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.960%
8021	BATA INDIA LTD	0.001%	98.961%
8022	RYODEN TRADING	0.001%	98.962%
8023	NIPPON PILLAR P	0.001%	98.963%
8024	ACTRON TECHNOLO	0.001%	98.964%
8025	MEISEI INDUSTRI	0.001%	98.965%
8026	KOPIN CORP COMMON STOCK USD.01	0.001%	98.966%
8027	HI SUN TECH CHI	0.001%	98.967%
8028	DELTA-GALIL IND	0.001%	98.968%
8029	TOYO TANSO CO L	0.001%	98.969%
8030	AIRASIA X BHD	0.001%	98.970%
8031	FONTERRA SHAREH	0.001%	98.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	98.972%
8033	FORUS S.A.	0.001%	98.973%
8034	GIANTPLUS TECHN	0.001%	98.974%
8035	ICHIKOH INDUSTR	0.001%	98.975%
8036	FRASERS CENTREP	0.001%	98.976%
8037	PROPERTY FOR IN	0.001%	98.977%
8038	BATU KAWAN BHD	0.001%	98.978%
8039	GUOLIAN SECURIT	0.001%	98.979%
8040	SHINKO SHOJI CO	0.001%	98.980%
8041	JALUX INC	0.001%	98.981%
8042	OSJB HOLDINGS C	0.001%	98.982%
8043	TOSHIBA CORP	0.001%	98.983%
8044	PERSEUS MINING	0.001%	98.984%
8045	CHU KONG SHIPPI	0.001%	98.985%
8046	CHUETSU PULP&PA	0.001%	98.986%
8047	CONCORD NEW ENE	0.001%	98.986%
8048	SCANDI STANDARD	0.001%	98.987%
8049	KWALITY LTD	0.001%	98.988%
8050	NEXT CO LTD	0.001%	98.989%
8051	BERJAYA SPORTS	0.001%	98.990%
8052	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	98.991%
8053	JAPAN PILE CORP	0.001%	98.992%
8054	FRANCE BED HOLD	0.001%	98.993%
8055	ASAHI KOGYOSHA	0.001%	98.994%
8056	MESOBLAST LTD	0.001%	98.995%
8057	BING-GRAE	0.001%	98.996%
8058	BEIJING URBAN C	0.001%	98.997%
8059	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.998%
8060	CHIBA KOGYO BAN	0.001%	98.999%
8061	KEPCO PLANT SER	0.001%	99.000%
8062	JAPAN PETROLEUM	0.001%	99.001%
8063	MAINSTREET HEAL	0.001%	99.002%
8064	HARIMA CHEMICAL	0.001%	99.003%
8065	POONGSAN HOLDIN	0.001%	99.004%
8066	COVESTRO AG	0.001%	99.005%
8067	DAOU DATA CORP	0.001%	99.006%
8068	CORONA CORP	0.001%	99.007%
8069	DAIKOKU DENKI C	0.001%	99.008%
8070	ADCOCK INGRAM H	0.001%	99.009%
8071	AIXTRON SE	0.001%	99.010%
8072	NAPHTHA ISRAEL	0.001%	99.011%
8073	TOMOKU CO	0.001%	99.012%
8074	COMPAGNIE DES A	0.001%	99.013%
8075	HELLENIC PETROL	0.001%	99.014%
8076	VALUETRONICS HL	0.001%	99.015%
8077	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.015%
8078	SOGO MEDICAL CO	0.001%	99.016%
8079	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.017%
8080	LECTRA SYSTEMES	0.001%	99.018%
8081	LIAN BENG GROUP	0.001%	99.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	ATSUGI NYLON IN	0.001%	99.020%
8083	TOKYO ROPE MFG	0.001%	99.021%
8084	GUANGSHEN RAILW	0.001%	99.022%
8085	SUNDRAM FASTNER	0.001%	99.023%
8086	SK TELECOM	0.001%	99.024%
8087	SHN EXPRESSWAY	0.001%	99.025%
8088	SA SA INTL HLDG	0.001%	99.026%
8089	E.I.D.-PARRY(IN	0.001%	99.027%
8090	OMAXE LTD	0.001%	99.028%
8091	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.029%
8092	TIM PARTICIPACOES SA ADR ADR	0.001%	99.030%
8093	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.031%
8094	HILONG HOLDING	0.001%	99.032%
8095	KAROON GAS AUST	0.001%	99.033%
8096	MONTEA SCA	0.001%	99.034%
8097	CHINA OVERSEAS	0.001%	99.035%
8098	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.035%
8099	VILLAGE ROADSHO	0.001%	99.036%
8100	TOURISM HOLDING	0.001%	99.037%
8101	HYFLUX LTD	0.001%	99.038%
8102	HOLTEK SEMICOND	0.001%	99.039%
8103	TOKYO THEATRES	0.001%	99.040%
8104	SANOH INDUSTRIA	0.001%	99.041%
8105	CMIC HOLDINGS C	0.001%	99.042%
8106	JK TYRE & INDUS	0.001%	99.043%
8107	EN-JAPAN INC.	0.001%	99.044%
8108	VITROLIFE AB	0.001%	99.045%
8109	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.046%
8110	SILICON WORKS	0.001%	99.047%
8111	BYUCKSAN CORP	0.001%	99.048%
8112	MOSHIMOSHI HOTL	0.001%	99.049%
8113	CONSORCIO ARA S	0.001%	99.050%
8114	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.051%
8115	UNITED ENERGY G	0.001%	99.052%
8116	KONGSBERG GRUPP	0.001%	99.052%
8117	WAKACHIKU CONST	0.001%	99.053%
8118	SEMPERIT AG HOL	0.001%	99.054%
8119	LAYNE CHRISTENS	0.001%	99.055%
8120	SHENYIN WANGUO(	0.001%	99.056%
8121	FUNAI ELECTRIC	0.001%	99.057%
8122	CAPITAL ONE BAN	0.001%	99.058%
8123	ARES ALLERGY HO	0.001%	99.059%
8124	STP & I PCL-FOR	0.001%	99.060%
8125	HOPEWELL HIGHWA	0.001%	99.061%
8126	PASONA GROUP IN	0.001%	99.062%
8127	VANACHAI GROUP	0.001%	99.063%
8128	JUNGFRAUBAHN HL	0.001%	99.064%
8129	NOEVIR HOLDINGS	0.001%	99.065%
8130	RYOSHOKU LTD	0.001%	99.066%
8131	JAPAN AIRPORT T	0.001%	99.066%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	TIPCO ASPHALT P	0.001%	99.067%
8133	DALRADIAN RESOU	0.001%	99.068%
8134	KANAGAWA CHUO K	0.001%	99.069%
8135	OHSHO FOOD SERV	0.001%	99.070%
8136	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.071%
8137	LEASINVEST REAL	0.001%	99.072%
8138	ALCONIX CORPORA	0.001%	99.073%
8139	BROADLEAF CO LT	0.001%	99.074%
8140	GAMEHOST INC	0.001%	99.075%
8141	MITSUUROKO CO L	0.001%	99.076%
8142	SYRAH RESOURCES	0.001%	99.077%
8143	REGIS HEALTHCAR	0.001%	99.078%
8144	ELMOS SEMICONDU	0.001%	99.078%
8145	SEKERBANK	0.001%	99.079%
8146	SUMMIT R/EST HL	0.001%	99.080%
8147	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	99.081%
8148	ZUMTOBEL AG	0.001%	99.082%
8149	RAUBEX GROUP LT	0.001%	99.083%
8150	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.084%
8151	HIROSE ELECTRIC	0.001%	99.085%
8152	FURUSATO INDUST	0.001%	99.086%
8153	BRIGHT SMART SE	0.001%	99.087%
8154	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.088%
8155	GEK GROUP OF CO	0.001%	99.089%
8156	TOPBI INTERNATI	0.001%	99.089%
8157	SIAM GLOBAL HOU	0.001%	99.090%
8158	TOKYO ENERGY&SY	0.001%	99.091%
8159	BPOST SA	0.001%	99.092%
8160	BOLSA DE VALOR	0.001%	99.093%
8161	SINKO INDUSTRIE	0.001%	99.094%
8162	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.095%
8163	CYBERTAN TECHNO	0.001%	99.096%
8164	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.097%
8165	EMCORE CORP COMMON STOCK	0.001%	99.098%
8166	FENIX OUTDOOR I	0.001%	99.099%
8167	STUDIO ALICE CO	0.001%	99.099%
8168	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.100%
8169	KNM GROUP BERHA	0.001%	99.101%
8170	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.102%
8171	HANNSTAR BOARD	0.001%	99.103%
8172	PT PAKUWON JATI	0.001%	99.104%
8173	SHREE CEMENT LT	0.001%	99.105%
8174	HAICHANG HOLDIN	0.001%	99.106%
8175	DELEK AUTOMOTIV	0.001%	99.107%
8176	JANOME SEWING M	0.001%	99.108%
8177	UNITECH PRINTED	0.001%	99.108%
8178	HEIJMANS	0.001%	99.109%
8179	COSTAMARE INC	0.001%	99.110%
8180	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.111%
8181	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	DORO AB	0.001%	99.113%
8183	CHUNG HWA PULP	0.001%	99.114%
8184	POLYPLEX THAILA	0.001%	99.115%
8185	PEGASUS SEWING	0.001%	99.116%
8186	KAWAI MUSICAL I	0.001%	99.117%
8187	CENIT AG SYSTEM	0.001%	99.117%
8188	CRH PLC	0.001%	99.118%
8189	NIEN MADE ENTER	0.001%	99.119%
8190	NIPPON CARBIDE	0.001%	99.120%
8191	BLACK BOX CORP	0.001%	99.121%
8192	ECKERT & ZIEGLE	0.001%	99.122%
8193	WATAMI FOOD SER	0.001%	99.123%
8194	TOWER BERSAMA I	0.001%	99.124%
8195	YUGANG INTL	0.001%	99.125%
8196	ITC PROPERTIES	0.001%	99.125%
8197	KAWASAN INDS JA	0.001%	99.126%
8198	AGABANG&COMPANY	0.001%	99.127%
8199	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.128%
8200	VESTEL ELECTRON	0.001%	99.129%
8201	PLASTIVALOIRE	0.001%	99.130%
8202	LAMPRELL PLC	0.001%	99.131%
8203	YASUDA WAREHOUS	0.001%	99.132%
8204	SHENGJING BANK	0.001%	99.133%
8205	DATANG INTL POW	0.001%	99.133%
8206	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	99.134%
8207	HANSOL CHEMICAL	0.001%	99.135%
8208	TRAVELZOO COMMON STOCK USD.01	0.001%	99.136%
8209	ALICO INC COMMON STOCK USD1.0	0.001%	99.137%
8210	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.138%
8211	HNA HLDGS GP CO	0.001%	99.139%
8212	EVERLIGHT CHEMI	0.001%	99.140%
8213	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.141%
8214	13 HOLDINGS LTD	0.001%	99.141%
8215	AUBAY	0.001%	99.142%
8216	NITTO KOHKI CO	0.001%	99.143%
8217	NIPPON VALQUA I	0.001%	99.144%
8218	COUNTRYWIDE	0.001%	99.145%
8219	OYO CORPORATION	0.001%	99.146%
8220	TOHO CO LTD	0.001%	99.147%
8221	CASETEK HOLDING	0.001%	99.148%
8222	LOTES CO LTD	0.001%	99.148%
8223	GET NICE HOLDIN	0.001%	99.149%
8224	WESTAR ENERGY I	0.001%	99.150%
8225	EAST CAPITAL EX	0.001%	99.151%
8226	DOTTIKON ES HOL	0.001%	99.152%
8227	QINHUANGDAO POR	0.001%	99.153%
8228	MARVELOUS AQL I	0.001%	99.154%
8229	SOUNDWILL HOLDI	0.001%	99.155%
8230	VIEWWORKS CO LTD	0.001%	99.155%
8231	CHIP ENG SENG C	0.001%	99.156%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	BANK HANDLOWY W	0.001%	99.157%
8233	MINOR INTL	0.001%	99.158%
8234	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.159%
8235	LIFETECH SCIENT	0.001%	99.160%
8236	TA ENTERPRISE B	0.001%	99.161%
8237	ALMA MEDIA CORP	0.001%	99.162%
8238	CONSTRUTORA TEN	0.001%	99.162%
8239	SOBHA LIMITED	0.001%	99.163%
8240	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.164%
8241	SCHAEFFLER AG P	0.001%	99.165%
8242	BIRLA CORP LTD	0.001%	99.166%
8243	GUJARAT FLUOROC	0.001%	99.167%
8244	GS RETAIL CO LT	0.001%	99.168%
8245	SINCERE NAVIGAT	0.001%	99.169%
8246	PHX ENERGY SERV	0.001%	99.169%
8247	CHUKYO BANK	0.001%	99.170%
8248	PSG GROUP LTD	0.001%	99.171%
8249	BEIJING ENT MED	0.001%	99.172%
8250	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.173%
8251	CHINA SANJIANG	0.001%	99.174%
8252	PTC INDIA LTD	0.001%	99.175%
8253	ICOM INCORPORAT	0.001%	99.175%
8254	IHH HEALTHCARE	0.001%	99.176%
8255	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.177%
8256	SCHIBSTED ASA	0.001%	99.178%
8257	BETER BED HOLD	0.001%	99.179%
8258	KEC INTERNATION	0.001%	99.180%
8259	TOYO CORPORATIO	0.001%	99.181%
8260	GRAPHITE INDIA	0.001%	99.181%
8261	FIAT CHRYSLER A	0.001%	99.182%
8262	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.183%
8263	SK SECURITIES C	0.001%	99.184%
8264	SMA SOLAR TECHN	0.001%	99.185%
8265	FINOLEX INDUSTR	0.001%	99.186%
8266	FEINTOOL INTERN	0.001%	99.187%
8267	MIMASU SEMICOND	0.001%	99.187%
8268	ELBIT SYSTEMS L	0.001%	99.188%
8269	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.189%
8270	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.190%
8271	CHEUNG KONG INF	0.001%	99.191%
8272	NITTOC CONST CO	0.001%	99.192%
8273	FORMOSAN RUBBER	0.001%	99.193%
8274	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.193%
8275	ITOCHU SHOKUJIN	0.001%	99.194%
8276	WESTGOLD RESOUR	0.001%	99.195%
8277	NAUTILUS MINERA	0.001%	99.196%
8278	PRONEXUS INC	0.001%	99.197%
8279	MYOB GROUP LTD	0.001%	99.198%
8280	PROACT IT GROUP	0.001%	99.198%
8281	GLOBAL&YUASA BA	0.001%	99.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	IMAX CHINA HOLD	0.001%	99.200%
8283	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.201%
8284	CELLNEX TELECOM	0.001%	99.202%
8285	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.203%
8286	KYOSAN ELECTRIC	0.001%	99.204%
8287	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.204%
8288	MARUZEN SHOWA U	0.001%	99.205%
8289	QUANTA STORAGE	0.001%	99.206%
8290	SAMART CORP PCL	0.001%	99.207%
8291	ATLAS FINANCIAL	0.001%	99.208%
8292	TOA DORO KOGYO	0.001%	99.209%
8293	EXMAR	0.001%	99.210%
8294	ENERNOC INC	0.001%	99.210%
8295	ASAHI ORGANIC C	0.001%	99.211%
8296	ORIENTAL BK OF	0.001%	99.212%
8297	SINOSOFT TECHNO	0.001%	99.213%
8298	FARADAY TECHNOL	0.001%	99.214%
8299	OLAV THON EIEND	0.001%	99.215%
8300	NISSUI PHARM CO	0.001%	99.215%
8301	NOHMI BOSAI	0.001%	99.216%
8302	TAIHO KOGYO	0.001%	99.217%
8303	IWASAKI ELECTRI	0.001%	99.218%
8304	CHIYODA INTEGRE	0.001%	99.219%
8305	H+H INTERNATION	0.001%	99.220%
8306	HONEYS CO LTD	0.001%	99.220%
8307	S.M. ENTERTAINM	0.001%	99.221%
8308	CREATE SD HOLDI	0.001%	99.222%
8309	LEALEA ENTERPRI	0.001%	99.223%
8310	COSAN LOGISTICA	0.001%	99.224%
8311	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.225%
8312	MBK PCL	0.001%	99.226%
8313	ADATA TECHNOLOG	0.001%	99.226%
8314	AKITA DRILLING	0.001%	99.227%
8315	INTL GAME SYSTE	0.001%	99.228%
8316	TYMAN PLC	0.001%	99.229%
8317	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.230%
8318	DONG AH TIRE&RU	0.001%	99.231%
8319	DIOS FASTIGHETE	0.001%	99.231%
8320	SANYO SHOKAI	0.001%	99.232%
8321	AMOT INVESTMENT	0.001%	99.233%
8322	SINOLINK WORLDW	0.001%	99.234%
8323	LAND & HOUSE PU	0.001%	99.235%
8324	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.236%
8325	QGEP PARTICIPAC	0.001%	99.236%
8326	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.237%
8327	GENESIS LAND DE	0.001%	99.238%
8328	FUJIMI INC	0.001%	99.239%
8329	OTOKAR OTOMOTIV	0.001%	99.240%
8330	NIHON CHOUZAI C	0.001%	99.241%
8331	TONAMI HOLDINGS	0.001%	99.241%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	SANYO ELEC RAIL	0.001%	99.242%
8333	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.243%
8334	KOMATSU SEIREN	0.001%	99.244%
8335	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.245%
8336	GUNNEBO AB	0.001%	99.246%
8337	TOWER SEMICONDU	0.001%	99.246%
8338	KIRKLAND S INC COMMON STOCK	0.001%	99.247%
8339	VIJAYA BANK	0.001%	99.248%
8340	KNOW IT AB	0.001%	99.249%
8341	MARUWA UNYU	0.001%	99.250%
8342	RIKEN KEIKI CO	0.001%	99.251%
8343	S&T DYNAMICS CO	0.001%	99.251%
8344	WHAN IN PHARMAC	0.001%	99.252%
8345	NAKAMURAYA CO L	0.001%	99.253%
8346	KOREA ELEC TERM	0.001%	99.254%
8347	SEKISUI PLASTIC	0.001%	99.255%
8348	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.255%
8349	FUJI PHARM CO L	0.001%	99.256%
8350	MATSUI CONST CO	0.001%	99.257%
8351	HAKUTO CO	0.001%	99.258%
8352	TAIKO BANK	0.001%	99.259%
8353	TMAC RESOURCES	0.001%	99.260%
8354	METALLURGICAL C	0.001%	99.260%
8355	VA TECH WABAG L	0.001%	99.261%
8356	ABILITY ENTERPR	0.001%	99.262%
8357	SHANDONG XINHUA	0.001%	99.263%
8358	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.264%
8359	KANADEN CORP	0.001%	99.264%
8360	MACA LIMITED	0.001%	99.265%
8361	TRUE NORTH COMM	0.001%	99.266%
8362	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.267%
8363	HANKUK CARBON C	0.001%	99.268%
8364	KISWIRE LTD	0.001%	99.269%
8365	MASTER GLORY GR	0.001%	99.269%
8366	OKINAWA CELLULA	0.001%	99.270%
8367	TIANJIN DEVMT H	0.001%	99.271%
8368	ASUNARO AOKI CO	0.001%	99.272%
8369	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.273%
8370	CARDINAL ENERGY	0.001%	99.273%
8371	STO AG-PREFERRE	0.001%	99.274%
8372	HUANG HSIANG CO	0.001%	99.275%
8373	ISRA VISION AG	0.001%	99.276%
8374	ASKUL	0.001%	99.277%
8375	HISAKA WORKS LT	0.001%	99.277%
8376	LOTUS BAKERIES	0.001%	99.278%
8377	KURIMOTO	0.001%	99.279%
8378	NIPPON FINE CHE	0.001%	99.280%
8379	FALCK RENEWABLE	0.001%	99.281%
8380	HAPAG-LLOYD AG	0.001%	99.281%
8381	TOKYO KEIKI INC	0.001%	99.282%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	POSCO CHEMTECH	0.001%	99.283%
8383	MITSUI HOME CO	0.001%	99.284%
8384	AMERICAS SILVER	0.001%	99.285%
8385	BANCO BTG PACTU	0.001%	99.285%
8386	ELETROPAULO MET	0.001%	99.286%
8387	CHINA STRATEGIC	0.001%	99.287%
8388	CIE FINANCIER T	0.001%	99.288%
8389	PW MEDTECH GROU	0.001%	99.289%
8390	KATO WORKS CO	0.001%	99.289%
8391	TENWOW INTL HLD	0.001%	99.290%
8392	BIOTEST AG	0.001%	99.291%
8393	ACTIA GROUP	0.001%	99.292%
8394	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.293%
8395	POCKET CARD CO	0.001%	99.293%
8396	SERVCORP	0.001%	99.294%
8397	MICROBIO CO LTD	0.001%	99.295%
8398	OSK HOLDINGS BH	0.001%	99.296%
8399	CHORI CO LTD	0.001%	99.297%
8400	MATSUI SECURITI	0.001%	99.297%
8401	TUNE INS HOLDIN	0.001%	99.298%
8402	GODO STEEL	0.001%	99.299%
8403	NS SHOPPING CO	0.001%	99.300%
8404	POYA CO LTD	0.001%	99.301%
8405	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.301%
8406	CITY LODGE HOTE	0.001%	99.302%
8407	KOATSU GAS KOGY	0.001%	99.303%
8408	SARTORIUS STEDI	0.001%	99.304%
8409	TUAN SING HLDGS	0.001%	99.305%
8410	RAMELIUS RESOUR	0.001%	99.305%
8411	LATTICE SEMICON	0.001%	99.306%
8412	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.307%
8413	ACBEL POLYTECH	0.001%	99.308%
8414	GOL LINHAS AERE	0.001%	99.308%
8415	SILICONWARE PRE	0.001%	99.309%
8416	DEOLEO SA	0.001%	99.310%
8417	PACIFIC HOSPITA	0.001%	99.311%
8418	FUSION PARTNERS	0.001%	99.312%
8419	SONGA OFFSHORE	0.001%	99.312%
8420	FANCL CORP	0.001%	99.313%
8421	TOYO SECURITIES	0.001%	99.314%
8422	MEDIGENE AG	0.001%	99.315%
8423	SEKONIX CO LTD	0.001%	99.315%
8424	ZUIKO CORP	0.001%	99.316%
8425	CENTROTEC SUSTA	0.001%	99.317%
8426	SCHAFFNER HOLDI	0.001%	99.318%
8427	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.319%
8428	ASTRO JAPAN PR	0.001%	99.319%
8429	CLEANUP CORP	0.001%	99.320%
8430	CONNECT GROUP	0.001%	99.321%
8431	DONGJIN SEMICHE	0.001%	99.322%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	MEIKO NETWORK J	0.001%	99.323%
8433	KOZA ANADOLU ME	0.001%	99.323%
8434	CHUANGS CONS IN	0.001%	99.324%
8435	JUST RETIREMENT	0.001%	99.325%
8436	LUMENS CO LTD	0.001%	99.326%
8437	INV LA CONSTRUC	0.001%	99.326%
8438	PALIBURG HOLDIN	0.001%	99.327%
8439	SEA HOLDINGS LT	0.001%	99.328%
8440	SCHIBSTED ASA	0.001%	99.329%
8441	MARCOPOLO SA	0.001%	99.329%
8442	DENYO CO	0.001%	99.330%
8443	FRASERS HOSPITA	0.001%	99.331%
8444	VALID SOLUCOES	0.001%	99.332%
8445	QAF LTD	0.001%	99.333%
8446	XINJIANG XINXIN	0.001%	99.333%
8447	FUJI KIKO CO LT	0.001%	99.334%
8448	TECHNOVATOR INT	0.001%	99.335%
8449	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.336%
8450	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.336%
8451	MITANI SEKISAN	0.001%	99.337%
8452	AIZAWA SECURITI	0.001%	99.338%
8453	KEIHANSHIN RL	0.001%	99.339%
8454	SHINYOUNG SECS	0.001%	99.339%
8455	FREUND CORP	0.001%	99.340%
8456	HOTEL PROPERTY	0.001%	99.341%
8457	ICHINEN CO LTD	0.001%	99.342%
8458	RIGHT-ON CO	0.001%	99.343%
8459	OSAKA ORGANIC C	0.001%	99.343%
8460	NATORI CO LTD	0.001%	99.344%
8461	SCATEC SOLAR AS	0.001%	99.345%
8462	BESALCO SA	0.001%	99.346%
8463	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.346%
8464	UNION BANK OF P	0.001%	99.347%
8465	FJ NEXT CO LTD	0.001%	99.348%
8466	TIVOLI A/S	0.001%	99.349%
8467	TACHIBANA ELETE	0.001%	99.349%
8468	MERITZ FINANCIA	0.001%	99.350%
8469	OPPENHEIMER HLD	0.001%	99.351%
8470	BIMB HLDGS BERH	0.001%	99.352%
8471	KINGSWAY FINANC	0.001%	99.352%
8472	YASUNAGA CORP	0.001%	99.353%
8473	AKER AMERICAN S	0.001%	99.354%
8474	CSE GLOBAL LIMI	0.001%	99.355%
8475	TPV TECHNOLOGY	0.001%	99.355%
8476	SERCO GROUP	0.001%	99.356%
8477	ABC ARBITRAGE	0.001%	99.357%
8478	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.358%
8479	ASCENDAS INDIA	0.001%	99.358%
8480	F&A AQUA HOLDIN	0.001%	99.359%
8481	ASHIMORI INDUST	0.001%	99.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	QLIRO GROUP AB	0.001%	99.361%
8483	COGOBUY GROUP	0.001%	99.361%
8484	F@N COMMUNICATI	0.001%	99.362%
8485	BANQUE CANTONAL	0.001%	99.363%
8486	CEMENTOS ARGOS	0.001%	99.364%
8487	YOUYUAN INTERNA	0.001%	99.364%
8488	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.365%
8489	SC ASSET CORPOR	0.001%	99.366%
8490	ATOM CORPORATIO	0.001%	99.367%
8491	LEIFHEIT AG	0.001%	99.367%
8492	ELECNOR SA	0.001%	99.368%
8493	TOP FRONTIER IN	0.001%	99.369%
8494	FLEURY MICHON	0.001%	99.370%
8495	COMMUNISIS PLC	0.001%	99.370%
8496	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.371%
8497	REBOSIS PROPERT	0.001%	99.372%
8498	JW HOLDINGS COR	0.001%	99.373%
8499	DYNAGREEN ENVIR	0.001%	99.373%
8500	NAMYANG DAIRY P	0.001%	99.374%
8501	REIS INC COMMON STOCK USD.01	0.001%	99.375%
8502	BLUE DART EXPRE	0.001%	99.376%
8503	HELBOR EMPREEND	0.001%	99.376%
8504	PRIMO WATER CORP COMMON STOCK	0.001%	99.377%
8505	UNIVERSAL ENTER	0.001%	99.378%
8506	PNE WIND AG	0.001%	99.379%
8507	TREVI FINANZIAR	0.001%	99.379%
8508	YOMEISHU SEIZO	0.001%	99.380%
8509	EUROCASH SA	0.001%	99.381%
8510	TOFAS TURK OTOM	0.001%	99.382%
8511	NHPC LTD	0.001%	99.382%
8512	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.383%
8513	ALLAHABAD BANK	0.001%	99.384%
8514	LUNDIN GOLD INC	0.001%	99.385%
8515	NL INDUSTRIES	0.001%	99.385%
8516	GRUPO AVAL ACCI	0.001%	99.386%
8517	MILLS ESTRUTURA	0.001%	99.387%
8518	GUJARAT NARM	0.001%	99.387%
8519	SWCC SHOWA HOLD	0.001%	99.388%
8520	BASTIDE LE CONF	0.001%	99.389%
8521	TECHNOPRO HLDGS	0.001%	99.390%
8522	C UYEMURA & CO	0.001%	99.390%
8523	SANY HEAVY EQUI	0.001%	99.391%
8524	mitsui matsushi	0.001%	99.392%
8525	TOKYO RAKUTENCH	0.001%	99.393%
8526	NISSHIN FUDOSAN	0.001%	99.393%
8527	HYUNDAI HCN CO	0.001%	99.394%
8528	SANEI ARCHITECT	0.001%	99.395%
8529	ASKA PHARMACEU	0.001%	99.395%
8530	SAMPO CORP	0.001%	99.396%
8531	DONGWON DEVELOP	0.001%	99.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	SUGIMOTO & CO L	0.001%	99.398%
8533	ICHIA TECHNOLOG	0.001%	99.398%
8534	CRAWFORD & CO	0.001%	99.399%
8535	KYOKUYO CO LTD	0.001%	99.400%
8536	ROAD KING INFRA	0.001%	99.401%
8537	EHEALTH INC COMMON STOCK USD.001	0.001%	99.401%
8538	BAYSIDE LAND CO	0.001%	99.402%
8539	ABG SUNDAL COLL	0.001%	99.403%
8540	MOBILEZONE HOLD	0.001%	99.403%
8541	ELDERS LTD	0.001%	99.404%
8542	SCIENTEX BERHAD	0.001%	99.405%
8543	THORN GROUP LTD	0.001%	99.406%
8544	POSCO ICT CO LT	0.001%	99.406%
8545	KINKI NIPPON TO	0.001%	99.407%
8546	STARTS PROCEED	0.001%	99.408%
8547	AGUAS ANDINAS S	0.001%	99.408%
8548	NIPPON YAKIN KO	0.001%	99.409%
8549	LA DORIA SPA	0.001%	99.410%
8550	DAIKOKUTENBUSSA	0.001%	99.411%
8551	RADEX-HERAKLITH	0.001%	99.411%
8552	SENSHUKAI CO	0.001%	99.412%
8553	SUPALAI PCL-NVD	0.001%	99.413%
8554	SHIN NIPPON AIR	0.001%	99.413%
8555	ROMANDE ENERGIE	0.001%	99.414%
8556	KPJ HEALTHCARE	0.001%	99.415%
8557	MARS ENGINEERIN	0.001%	99.416%
8558	STAMFORD LAND	0.001%	99.416%
8559	SOC BAINS DE ME	0.001%	99.417%
8560	CHINA ALL ACCES	0.001%	99.418%
8561	CREATE RESTAURA	0.001%	99.418%
8562	GILLETTE INDIA	0.001%	99.419%
8563	NIHON TOKUSHU T	0.001%	99.420%
8564	PVR LTD	0.001%	99.421%
8565	KITANO CONST CO	0.001%	99.421%
8566	OCTODEC	0.001%	99.422%
8567	SHIPPING CP IND	0.001%	99.423%
8568	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.423%
8569	PAN INTL INDL	0.001%	99.424%
8570	UNION BANK OF I	0.001%	99.425%
8571	TOYO RADIATOR C	0.001%	99.425%
8572	RHYTHM WATCH CO	0.001%	99.426%
8573	TOTAL ACCESS CO	0.001%	99.427%
8574	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.428%
8575	AOC HOLDINGS IN	0.001%	99.428%
8576	JAPAN MEDICAL D	0.001%	99.429%
8577	ARIAKE JAPAN CO	0.001%	99.430%
8578	YUME INC COMMON STOCK USD.001	0.001%	99.430%
8579	KROSAKI CORP	0.001%	99.431%
8580	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.432%
8581	MAEZAWA KASEI I	0.001%	99.432%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	EKORNES ASA	0.001%	99.433%
8583	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.434%
8584	ECLERX SERVICES	0.001%	99.435%
8585	CREDIT CORP GRO	0.001%	99.435%
8586	WONDERFUL SKY F	0.001%	99.436%
8587	BANK BUKOPIN PT	0.001%	99.437%
8588	CARLO CAVAZZI H	0.001%	99.437%
8589	ELEC DE STRASBO	0.001%	99.438%
8590	ORGANO	0.001%	99.439%
8591	SABANA SHARIAH	0.001%	99.439%
8592	HILTON FOOD GRO	0.001%	99.440%
8593	SHINWA KAIUN	0.001%	99.441%
8594	HUCHEMS FINE CH	0.001%	99.442%
8595	FERRARI NV	0.001%	99.442%
8596	MEDCO ENERGI IN	0.001%	99.443%
8597	BUDIMEX	0.001%	99.444%
8598	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.444%
8599	JAGRAN PRAKASHA	0.001%	99.445%
8600	LIVART CO LTD	0.001%	99.446%
8601	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.446%
8602	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.447%
8603	ENF TECHNOLOGY	0.001%	99.448%
8604	KAMEDA SEIKA CO	0.001%	99.448%
8605	MISAWA HOMES HO	0.001%	99.449%
8606	MAHLE METAL LEV	0.001%	99.450%
8607	CHIYODA CO	0.001%	99.451%
8608	IDEC CORPORATIO	0.001%	99.451%
8609	RESTAURANT BRAN	0.001%	99.452%
8610	BROOKFIELD REAL	0.001%	99.453%
8611	BANCO SANTANDER CHILE ADR ADR	0.001%	99.453%
8612	FARMSCO	0.001%	99.454%
8613	PLAZZA AG REG A	0.001%	99.455%
8614	DECEUNINCK	0.001%	99.455%
8615	AVIANCA HOLDING	0.001%	99.456%
8616	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.457%
8617	BOURBON SA	0.001%	99.457%
8618	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.458%
8619	PRICER AB	0.001%	99.459%
8620	URTHECAST CORP	0.001%	99.459%
8621	ESSITY AKTIEBOL	0.001%	99.460%
8622	U-SHIN	0.001%	99.461%
8623	KITAGAWA IRON W	0.001%	99.461%
8624	EXEL INDUSTRIES	0.001%	99.462%
8625	CENTRAL CHINA R	0.001%	99.463%
8626	UNITECH LIMITED	0.001%	99.463%
8627	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.464%
8628	ARTNATURE INC	0.001%	99.465%
8629	RED STAR MACALL	0.001%	99.465%
8630	LPKF LASER & EL	0.001%	99.466%
8631	BOYAA INTERACTI	0.001%	99.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	MUHAK CO LTD	0.001%	99.468%
8633	HONG FOK CORP	0.001%	99.468%
8634	HADERA PAPER LT	0.001%	99.469%
8635	FURUNO ELECTRIC	0.001%	99.470%
8636	BANGKOK LIFE AS	0.001%	99.470%
8637	ORBITE TECHNOLO	0.001%	99.471%
8638	SVENSKA HANDELS	0.001%	99.472%
8639	UNIDEN CORP	0.001%	99.472%
8640	MALAYAN CEMENT	0.001%	99.473%
8641	CHINA LNG GROUP	0.001%	99.474%
8642	HYUNDAI CONSTRU	0.001%	99.474%
8643	CNQC INTERNATIO	0.001%	99.475%
8644	DISH TV INDIA L	0.001%	99.476%
8645	SIRTEC INTERNAT	0.001%	99.476%
8646	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.477%
8647	JAPFA LTD	0.001%	99.478%
8648	TOKYO ELECTRON	0.001%	99.478%
8649	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.479%
8650	CIMSA	0.001%	99.480%
8651	BAOYE GROUP CO	0.001%	99.480%
8652	MAXIS BHD	0.001%	99.481%
8653	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.482%
8654	HI-P INTERNATIO	0.001%	99.482%
8655	AIRPORT FACILIT	0.001%	99.483%
8656	SHINAGAWA FUEL	0.001%	99.483%
8657	IVE GROUP LTD	0.001%	99.484%
8658	OCEAN-LAND GROU	0.001%	99.485%
8659	CHINA NEW TOWN	0.001%	99.485%
8660	NIPPON CONCRETE	0.001%	99.486%
8661	COOKPAD INC	0.001%	99.487%
8662	ASALEO CARE LTD	0.001%	99.487%
8663	JAPAN TRASCITY	0.001%	99.488%
8664	GUN EI CHEM IND	0.001%	99.489%
8665	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.489%
8666	HSIN KUANG STEE	0.001%	99.490%
8667	SHIBUSAWA W'HOU	0.001%	99.491%
8668	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.491%
8669	YUSHIRO CHEMICA	0.001%	99.492%
8670	NIHON KAGAKU SA	0.001%	99.493%
8671	KENON HLDGS LTD	0.001%	99.493%
8672	SESODA CORP	0.001%	99.494%
8673	HARDINGE INC	0.001%	99.495%
8674	CDI CORP COMMON STOCK USD.1	0.001%	99.495%
8675	P S CORPORATION	0.001%	99.496%
8676	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.497%
8677	DIGITAL GARAGE	0.001%	99.497%
8678	TODA KOGYO CORP	0.001%	99.498%
8679	NRW HOLDINGS LT	0.001%	99.499%
8680	TOM TAILOR HOLD	0.001%	99.499%
8681	VIEL ET COMPAGN	0.001%	99.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	YANLORD LAND GR	0.001%	99.500%
8683	BOER POWER HOLD	0.001%	99.501%
8684	TAKIRON CO	0.001%	99.502%
8685	RAIN INDUSTRIES	0.001%	99.502%
8686	ABOITIZ POWER C	0.001%	99.503%
8687	RIKEN TECHNOS C	0.001%	99.504%
8688	HO TUNG CHEMICA	0.001%	99.504%
8689	XP POWER LTD	0.001%	99.505%
8690	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.506%
8691	TAKEEI CORPORAT	0.001%	99.506%
8692	MAXVALU TOKAI C	0.001%	99.507%
8693	MUCKLOW(A&J) GR	0.001%	99.508%
8694	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.508%
8695	EIDAI CO.LTD.	0.001%	99.509%
8696	TAKAOKA TOKO HL	0.001%	99.509%
8697	EMPEROR WATCH A	0.001%	99.510%
8698	TOSHO PRINTING	0.001%	99.511%
8699	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.511%
8700	UEM SUNRISE BHD	0.001%	99.512%
8701	MATSUYA CO (TOK	0.001%	99.513%
8702	KT CORP SP ADR ADR	0.001%	99.513%
8703	ZHENGZHOU COAL	0.001%	99.514%
8704	HANJIN HEAVY IN	0.001%	99.515%
8705	GUANGZHOU AUTOM	0.001%	99.515%
8706	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.516%
8707	KAS BANK	0.001%	99.516%
8708	TAUNG GOLD INTE	0.001%	99.517%
8709	FOURLIS S.A.	0.001%	99.518%
8710	ENTRA ASA	0.001%	99.518%
8711	REPCO HOME FINA	0.001%	99.519%
8712	MAEZAWA KYUSO I	0.001%	99.520%
8713	TORISHIMA PUMP	0.001%	99.520%
8714	ANHUI EXPRESSWA	0.001%	99.521%
8715	TOYO KOHAN CO	0.001%	99.522%
8716	ARGAN SA	0.001%	99.522%
8717	FUJI CORP LTD/O	0.001%	99.523%
8718	VICTORY CITY IN	0.001%	99.523%
8719	OROCOBRE LTD	0.001%	99.524%
8720	PETROPAVLOVSK	0.001%	99.525%
8721	NCC GROUP LTD.	0.001%	99.525%
8722	KYUNGBANG LTD	0.001%	99.526%
8723	FISERV INC SR UNSECURED 06/20 2.7	0.001%	99.527%
8724	SPRINGLAND INTE	0.001%	99.527%
8725	PAN JIT INTERNA	0.001%	99.528%
8726	TIANGONG INTERN	0.001%	99.528%
8727	PFIZER LTD	0.001%	99.529%
8728	PAL CO LTD	0.001%	99.530%
8729	AXWAY SOFTWARE	0.001%	99.530%
8730	QUESTERRE ENERG	0.001%	99.531%
8731	KH VATEC	0.001%	99.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	TOWER LTD	0.001%	99.532%
8733	NISHIKAWA RUBBE	0.001%	99.533%
8734	NIHON ESLEAD CO	0.001%	99.534%
8735	KOMATSU WALL IN	0.001%	99.534%
8736	COPEL PARANA EN	0.001%	99.535%
8737	RM PLC	0.001%	99.535%
8738	COMBA TELECOM S	0.001%	99.536%
8739	BONHEUR ASA	0.001%	99.537%
8740	ODFJELL DRILLIN	0.001%	99.537%
8741	SHANGHAI FUDAN-	0.001%	99.538%
8742	ACNB CORP COMMON STOCK USD2.5	0.001%	99.539%
8743	LUMAX INTERNATI	0.001%	99.539%
8744	THAICOM PUBLIC	0.001%	99.540%
8745	CYFROWY POLSAT	0.001%	99.540%
8746	AUSTBROKERS HLD	0.001%	99.541%
8747	CLS HOLDINGS PL	0.001%	99.542%
8748	COSEL CO	0.001%	99.542%
8749	KITO CORP	0.001%	99.543%
8750	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.543%
8751	COLOUR LIFE SER	0.001%	99.544%
8752	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.545%
8753	HYUNDAI ELECTRI	0.001%	99.545%
8754	MOTHERCARE	0.001%	99.546%
8755	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.547%
8756	CARLSBERG BREWE	0.001%	99.547%
8757	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.548%
8758	YORK WATER CO COMMON STOCK	0.001%	99.548%
8759	GRAND KOREA LEI	0.001%	99.549%
8760	I-NET CORP	0.001%	99.550%
8761	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.550%
8762	VAN LANSCHOT NV	0.001%	99.551%
8763	IJT TECHNOLOGY	0.001%	99.552%
8764	MONOGATARI CORP	0.001%	99.552%
8765	METALS X LTD	0.001%	99.553%
8766	DIC ASSET AG	0.001%	99.553%
8767	ENERGA SA	0.001%	99.554%
8768	EVEREST TEXTILE	0.001%	99.555%
8769	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.555%
8770	ADANI TRANSMISS	0.001%	99.556%
8771	JHSF PARTICIPAC	0.001%	99.556%
8772	JAPAN BUSINESS	0.001%	99.557%
8773	HOOSIERS HOLDIN	0.001%	99.558%
8774	NZX LTD	0.001%	99.558%
8775	DO & CO AG	0.001%	99.559%
8776	WELLING HOLD LT	0.001%	99.560%
8777	ING BANK SLASKI	0.001%	99.560%
8778	WUS PRINTD CIRC	0.001%	99.561%
8779	NIPPON DENWA SH	0.001%	99.561%
8780	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.562%
8781	MARUSAN SECUR	0.001%	99.563%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	CEGEDIM	0.001%	99.563%
8783	SRV GROUP OYJ	0.001%	99.564%
8784	FIRST TRACTOR C	0.001%	99.564%
8785	DAEJAN HOLDINGS	0.001%	99.565%
8786	MALAYAN FLOUR M	0.001%	99.566%
8787	KAWASHO GECOSS	0.001%	99.566%
8788	BORUSAN BORU	0.001%	99.567%
8789	SAWADA HOLDINGS	0.001%	99.567%
8790	AMPER SA	0.001%	99.568%
8791	SEPTENI CO LTD	0.001%	99.569%
8792	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.569%
8793	JAPAN MATERIAL	0.001%	99.570%
8794	SYNDICATE BANK	0.001%	99.570%
8795	AVANCE GAS HOLD	0.001%	99.571%
8796	EAGLE NICE INTE	0.001%	99.572%
8797	FUSO PHARM	0.001%	99.572%
8798	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.573%
8799	FUJICCO CO	0.001%	99.573%
8800	ASPO OYJ	0.001%	99.574%
8801	EVERGREEN INTL	0.001%	99.575%
8802	ISENTIA GROUP L	0.001%	99.575%
8803	TOA OIL CO LTD	0.001%	99.576%
8804	SHANGHAI FUDAN	0.001%	99.576%
8805	NICHIRIN CO LTD	0.001%	99.577%
8806	ASIA STD INTL G	0.001%	99.578%
8807	KEY COFFEE INC	0.001%	99.578%
8808	MITO SECURITIES	0.001%	99.579%
8809	ALTISOURCE PORT	0.001%	99.579%
8810	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.580%
8811	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.581%
8812	LAURENT-PERRIER	0.001%	99.581%
8813	IRON FORCE INDU	0.001%	99.582%
8814	SAJO INDUSTRIES	0.001%	99.582%
8815	ODELIC CO LTD	0.001%	99.583%
8816	SAC'S BAR HOLDI	0.001%	99.584%
8817	MONASH IVF GRP	0.001%	99.584%
8818	HANMI PHARM CO	0.001%	99.585%
8819	CHAMPION TECHNO	0.001%	99.585%
8820	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.586%
8821	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.587%
8822	SAMSUNG ENGINEE	0.001%	99.587%
8823	SPACE CO LTD	0.001%	99.588%
8824	DONGWONIndustr	0.001%	99.588%
8825	CAL-COMP ELECTR	0.001%	99.589%
8826	LOTTE NON-LIFE	0.001%	99.589%
8827	JMS CO	0.001%	99.590%
8828	BANGKOK BANK	0.001%	99.591%
8829	AIXTRON AG	0.001%	99.591%
8830	MAX INDIA LTD/N	0.001%	99.592%
8831	NICOX	0.001%	99.592%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	CIVEO CORP	0.001%	99.593%
8833	MAEDA KOSEN CO.	0.001%	99.594%
8834	DATALOGIC SPA	0.001%	99.594%
8835	FIRST STEAMSHIP	0.001%	99.595%
8836	HUDACO INDUSTRI	0.001%	99.595%
8837	GRUH FINANCE	0.001%	99.596%
8838	SICHUAN EXPRESS	0.001%	99.596%
8839	KEE TAI PROPERT	0.001%	99.597%
8840	CYBEROPTICS CORP COMMON STOCK	0.001%	99.598%
8841	YOULCHON CHEMIC	0.001%	99.598%
8842	GUJARAT PIPAVAV	0.001%	99.599%
8843	FOLLI FOLLIE GP	0.001%	99.599%
8844	TSUTSUMI JEWELR	0.001%	99.600%
8845	INUI GLOBAL LOG	0.001%	99.600%
8846	FUJIKURA KASEI	0.001%	99.601%
8847	O LUXE HOLDINGS	0.001%	99.602%
8848	ARENA REIT	0.001%	99.602%
8849	COLLINS FOOD LT	0.001%	99.603%
8850	EQT HOLDINGS LT	0.001%	99.603%
8851	VINDA INTERNATI	0.001%	99.604%
8852	NITTO SEIKO CO	0.001%	99.604%
8853	INABA SEISAKUSH	0.001%	99.605%
8854	KOBE BUSSAN CO	0.001%	99.606%
8855	ROCKY BRANDS INC COMMON STOCK	0.001%	99.606%
8856	IL&FS TRANSPORT	0.001%	99.607%
8857	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.607%
8858	CNA GR PHAR	0.001%	99.608%
8859	SAFEWAY INC	0.001%	99.608%
8860	KSL HLDGS BERHA	0.001%	99.609%
8861	COSLIGHT TECH I	0.001%	99.610%
8862	ROSENBAUER INTE	0.001%	99.610%
8863	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.611%
8864	NETMIND FINANCI	0.001%	99.611%
8865	DUSTIN GROUP AB	0.001%	99.612%
8866	NIHON DEMPA KOG	0.001%	99.612%
8867	ZIG SHENG INDL	0.001%	99.613%
8868	RINGER HUT CO L	0.001%	99.614%
8869	YTL POWER INTL	0.001%	99.614%
8870	IWATSUKA CONFEC	0.001%	99.615%
8871	HILAN LTD	0.001%	99.615%
8872	PROTO CORP	0.001%	99.616%
8873	GRAND BAOXIN AU	0.001%	99.616%
8874	UCO BANK	0.001%	99.617%
8875	CJ HELLOVISION	0.001%	99.618%
8876	CARE PROPERTY I	0.001%	99.618%
8877	VARITRONIX INTL	0.001%	99.619%
8878	FIELDS CORP	0.001%	99.619%
8879	NCI INC A COMMON STOCK USD.019	0.001%	99.620%
8880	CLEAR CHANNEL O	0.001%	99.620%
8881	ELANDERS AB	0.001%	99.621%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	ICHIYOSHI SECS	0.001%	99.622%
8883	OSTASIATISKE KO	0.001%	99.622%
8884	GREAT PANTHER S	0.001%	99.623%
8885	TAIWAN FU HSING	0.001%	99.623%
8886	CANVEST ENVIRON	0.001%	99.624%
8887	ENERGY FUELS INC COMMON STOCK	0.001%	99.624%
8888	ALUPAR INVEST S	0.001%	99.625%
8889	KRS CORPORATION	0.001%	99.625%
8890	CIRCASSIA PHARM	0.001%	99.626%
8891	AMADEUS FIRE AG	0.001%	99.627%
8892	CHUO SPRING CO	0.001%	99.627%
8893	FUJIJURA RUBBER	0.001%	99.628%
8894	DELTA PROPERTY	0.001%	99.628%
8895	INDOFOOD AGRI R	0.001%	99.629%
8896	CARDNO LIMITED	0.001%	99.629%
8897	BK OF GREECE	0.001%	99.630%
8898	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.630%
8899	ALPS LOGISTICS	0.001%	99.631%
8900	WARSAW STOCK EX	0.001%	99.632%
8901	EMPERIA HOLDING	0.001%	99.632%
8902	SHOFU INC	0.001%	99.633%
8903	GUANGZHOU PHARM	0.001%	99.633%
8904	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.634%
8905	SPRING REAL EST	0.001%	99.634%
8906	MARUBUN CORP	0.001%	99.635%
8907	IC COMPANYS	0.001%	99.635%
8908	KERRY TJ LOGIST	0.001%	99.636%
8909	LOW & BONAR PLC	0.001%	99.637%
8910	FAR EAST ORCH	0.001%	99.637%
8911	MR MAX CORP	0.001%	99.638%
8912	DAISYO CORP	0.001%	99.638%
8913	SPEEDCAST INTL	0.001%	99.639%
8914	CLEAR MEDIA	0.001%	99.639%
8915	ALVIVA HOLDINGS	0.001%	99.640%
8916	WEST HOLDINGS C	0.001%	99.640%
8917	ID LOGISTICS GR	0.001%	99.641%
8918	LE BELIER	0.001%	99.641%
8919	MANZ AUTOMATION	0.001%	99.642%
8920	VIRGIN AUSTRALI	0.001%	99.643%
8921	CENTRAL SEC PAT	0.001%	99.643%
8922	NET INSIGHT	0.001%	99.644%
8923	XEROX CORP 4.07	0.001%	99.644%
8924	MAHINDRA CIE AU	0.001%	99.645%
8925	MIDLAND REALTY	0.001%	99.645%
8926	ISTYLE INC	0.001%	99.646%
8927	BR PROPERTIES S	0.001%	99.646%
8928	FEED ONE CO LTD	0.001%	99.647%
8929	JAPAN RADIO CO	0.001%	99.647%
8930	ATRIA GROUP PLC	0.001%	99.648%
8931	TELEFONICA CZEC	0.001%	99.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	SANKYO SEIKO CO	0.001%	99.649%
8933	CHINA METAL INT	0.001%	99.650%
8934	HIGHLIGHT COMMU	0.001%	99.650%
8935	MORY INDUSTRIES	0.001%	99.651%
8936	TIPTREE INC COMMON STOCK USD.001	0.001%	99.651%
8937	MICROPORT SCIEN	0.001%	99.652%
8938	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.652%
8939	HOUSTON WIRE &	0.001%	99.653%
8940	A H BELO CORP A COMMON STOCK USD.01	0.001%	99.653%
8941	BOUSTEAD SINGAP	0.001%	99.654%
8942	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	99.654%
8943	TRANSCOM WORLDW	0.001%	99.655%
8944	PLAYMATES HOLDI	0.001%	99.656%
8945	PYEONG HWA AUTO	0.001%	99.656%
8946	BEST DENKI CO	0.001%	99.657%
8947	ELITEGROUP COMP	0.001%	99.657%
8948	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.658%
8949	AMVIG HOLDINGS	0.001%	99.658%
8950	AINSWORTH GAME	0.001%	99.659%
8951	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.659%
8952	LINEDATA SERVIC	0.001%	99.660%
8953	WING ON CO INT	0.001%	99.660%
8954	1ST SHANGHAI IN	0.001%	99.661%
8955	TECK RESOURCES	0.001%	99.661%
8956	ACCURAY INC COMMON STOCK USD.001	0.001%	99.662%
8957	KONAKA CO LTD	0.001%	99.662%
8958	SHINAGAWA REFRA	0.001%	99.663%
8959	NITTO FC CO	0.001%	99.664%
8960	CAC CORPORATION	0.001%	99.664%
8961	FUJITA KANKO IN	0.001%	99.665%
8962	AUST WORLDWIDE	0.001%	99.665%
8963	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	99.666%
8964	MAOYE INTL HOLD	0.001%	99.666%
8965	MANI INC	0.001%	99.667%
8966	BHAKTI INVESTAM	0.001%	99.667%
8967	WERELDHAVE BELG	0.001%	99.668%
8968	DHIPAYA INSURAN	0.001%	99.668%
8969	DIALIGHT PLC	0.001%	99.669%
8970	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.669%
8971	GODFREY PHILLIP	0.001%	99.670%
8972	SHANGHAI PRIME	0.001%	99.670%
8973	VIOHALCO SA	0.001%	99.671%
8974	CONVOY FINANCIA	0.001%	99.671%
8975	MIKUNI CORP	0.001%	99.672%
8976	AMATA CORP PUBL	0.001%	99.672%
8977	MINMETALS LAND	0.001%	99.673%
8978	HC INTERNATIONAL	0.001%	99.673%
8979	ENERGISA SA	0.001%	99.674%
8980	AP EAGERS LTD	0.001%	99.675%
8981	TAMURA TAIKO HL	0.001%	99.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	EGUARANTEE INC.	0.001%	99.676%
8983	GOOD-YEAR	0.001%	99.676%
8984	TEST RESEARCH I	0.001%	99.677%
8985	FLOW TRADERS	0.001%	99.677%
8986	TECNISA SA	0.001%	99.678%
8987	DAE-IL CORP	0.001%	99.678%
8988	HEXAGON COMPOSI	0.001%	99.679%
8989	SECHE ENVIRONNE	0.001%	99.679%
8990	SPARX ASSET MAN	0.001%	99.680%
8991	ATTACQ LTD	0.001%	99.680%
8992	GRUPO CEMENTOS	0.001%	99.681%
8993	TAMBURI INVESTM	0.001%	99.681%
8994	TOMOE ENGINEERI	0.001%	99.682%
8995	DEUTSCHE BANK M	0.001%	99.682%
8996	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.001%	99.683%
8997	TRIVENI ENGINEE	0.001%	99.683%
8998	MAXIM POWER COR	0.001%	99.684%
8999	MIE KOTSU GP HL	0.001%	99.684%
9000	TAT HONG HOLDIN	0.001%	99.685%
9001	ASX LTD	0.001%	99.685%
9002	ENDO LIGHTING C	0.001%	99.686%
9003	INBODY CO LTD	0.001%	99.686%
9004	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.001%	99.687%
9005	NICHIBAN CO	0.001%	99.687%
9006	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.001%	99.688%
9007	PUBLIC FINANCIA	0.001%	99.689%
9008	POS MALAYSIA	0.001%	99.689%
9009	COLABOR GROUP I	0.001%	99.690%
9010	WANG ON GROUP	0.001%	99.690%
9011	CHENNAI PETROLE	0.001%	99.691%
9012	V1 GROUP LTD	0.001%	99.691%
9013	PINE CLIFF ENER	0.001%	99.692%
9014	UNION TOOL CO	0.001%	99.692%
9015	OP FINANCIAL IN	0.001%	99.693%
9016	BANK OF KAOHSIU	0.001%	99.693%
9017	EM-TECH CO LTD	0.001%	99.694%
9018	SAM KWANG GLASS	0.001%	99.694%
9019	BEGA CHEESE LTD	0.001%	99.695%
9020	BUMRUNGRAD HOPT	0.001%	99.695%
9021	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.696%
9022	LIFESTYLE CHINA	0.001%	99.696%
9023	HANSOL PAPER CO	0.001%	99.697%
9024	TAKIHYO CO LTD	0.001%	99.697%
9025	SOCOVEDSA SA	0.001%	99.698%
9026	NOMURA CO LTD	0.001%	99.698%
9027	AROTECH CORP COMMON STOCK USD.01	0.001%	99.699%
9028	HT&E LTD	0.001%	99.699%
9029	SBS MEDIA HOLDI	0.001%	99.700%
9030	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.700%
9031	FIREEYE INC COMMON STOCK USD.0001	0.001%	99.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	DALIAN PORT (PD	0.001%	99.701%
9033	LAGERCRANTZ GRO	0.001%	99.702%
9034	AVON RUBBER	0.001%	99.702%
9035	COOPER ENERGY L	0.001%	99.703%
9036	HIRAKAWA HEWTEC	0.001%	99.703%
9037	KALPATARU POWER	0.001%	99.704%
9038	ILSHIN SPINNING	0.000%	99.704%
9039	GROUP LEASE PUB	0.000%	99.705%
9040	ENERGIEDIENST H	0.000%	99.705%
9041	DIRECT INSURANC	0.000%	99.706%
9042	EL.EN. SPA	0.000%	99.706%
9043	DEL MONTE PACIF	0.000%	99.707%
9044	CHAMBAL FER	0.000%	99.707%
9045	DAESANG HOLDING	0.000%	99.708%
9046	ADDLIFE AB	0.000%	99.708%
9047	TER BEKE SA	0.000%	99.709%
9048	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.709%
9049	ORBIS	0.000%	99.710%
9050	YOUNG POONG COR	0.000%	99.710%
9051	GRUPO SECURITY	0.000%	99.711%
9052	WOORI FINANCIAL	0.000%	99.711%
9053	NIPPON HUME PIP	0.000%	99.712%
9054	YAMAMURA GLASS	0.000%	99.712%
9055	INDOSAT TBK PT	0.000%	99.713%
9056	ACOM CO	0.000%	99.713%
9057	HIRAMATSU INC	0.000%	99.714%
9058	YUSEN LOGISTICS	0.000%	99.714%
9059	KWANG DONG PHAR	0.000%	99.715%
9060	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.715%
9061	SMS MANAGEMENT	0.000%	99.716%
9062	NATIONAL AGRICU	0.000%	99.716%
9063	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.717%
9064	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.717%
9065	NEMAK SAB DE CV	0.000%	99.717%
9066	ASIA POLYMER	0.000%	99.718%
9067	SINTEX INDUSTRI	0.000%	99.718%
9068	SINDO RICOH	0.000%	99.719%
9069	ENKA INSAAT VE	0.000%	99.719%
9070	BANCO DE BOGOTA	0.000%	99.720%
9071	CHUGAI RO CO LT	0.000%	99.720%
9072	ALINCO INC	0.000%	99.721%
9073	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.721%
9074	ITALIAN-THAI DE	0.000%	99.722%
9075	RESILUX	0.000%	99.722%
9076	REALIA BUSINESS	0.000%	99.723%
9077	OHASHI TECHNICA	0.000%	99.723%
9078	DALI FOODS GROU	0.000%	99.724%
9079	TONG-TAI MACHIN	0.000%	99.724%
9080	BUND CENTER INV	0.000%	99.725%
9081	VAN DE VELDE	0.000%	99.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	NORDJYSKE BANK	0.000%	99.726%
9083	ELNUSA TBK	0.000%	99.726%
9084	FINDEL	0.000%	99.727%
9085	ELAN MICROELECT	0.000%	99.727%
9086	OLVI	0.000%	99.728%
9087	INFRAESTRUCTURA	0.000%	99.728%
9088	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.729%
9089	EMPRESA DE ENER	0.000%	99.729%
9090	CTI ENGINEERING	0.000%	99.729%
9091	YAMATANE CORP N	0.000%	99.730%
9092	THERMADOR GROUP	0.000%	99.730%
9093	MERAFA RESOURCE	0.000%	99.731%
9094	HONGKONG CHINES	0.000%	99.731%
9095	GEM DIAMONDS	0.000%	99.732%
9096	S&T AG	0.000%	99.732%
9097	SIOEN INDUSTRIE	0.000%	99.733%
9098	WILMINGTON GROU	0.000%	99.733%
9099	TUNIUI CORP SPON ADR ADR USD.0001	0.000%	99.734%
9100	PHOENIX SATELLI	0.000%	99.734%
9101	STRATTEC SECURI	0.000%	99.735%
9102	BANK PEMBANGUNA	0.000%	99.735%
9103	NICHIEI CO	0.000%	99.736%
9104	SPROTT RESOURCE	0.000%	99.736%
9105	COLLECTION HOUS	0.000%	99.737%
9106	INDS BACHOCO SA	0.000%	99.737%
9107	THAI STANLEY EL	0.000%	99.737%
9108	UNISYS CORP	0.000%	99.738%
9109	KSB AG	0.000%	99.738%
9110	D&L INDUSTRIES	0.000%	99.739%
9111	BCO DESIO E BRI	0.000%	99.739%
9112	CHONG KUN DANG	0.000%	99.740%
9113	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.740%
9114	VANTAGE INTERNA	0.000%	99.741%
9115	YASHILI INTL HL	0.000%	99.741%
9116	HSIN CHONG CONS	0.000%	99.742%
9117	PHARMA MAR SA	0.000%	99.742%
9118	SHINKAWA	0.000%	99.743%
9119	NIPPON CHEMIPHA	0.000%	99.743%
9120	CARLIT HOLDINGS	0.000%	99.743%
9121	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.744%
9122	CLERE AG	0.000%	99.744%
9123	LIPPO CHINA RES	0.000%	99.745%
9124	TAO HEUNG HOLDI	0.000%	99.745%
9125	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.746%
9126	LUBY'S INC.	0.000%	99.746%
9127	OKK CORP	0.000%	99.747%
9128	ITAB SHOP CONCE	0.000%	99.747%
9129	NIPPON KOEI CO	0.000%	99.748%
9130	CENTRAL AUTO	0.000%	99.748%
9131	ANADOLU CAM	0.000%	99.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	OENON HOLDINGS	0.000%	99.749%
9133	ASCENDIS HEALTH	0.000%	99.749%
9134	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.750%
9135	CHINA ANIMATION	0.000%	99.750%
9136	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.751%
9137	JOBAN KOSAN CO	0.000%	99.751%
9138	CODAN LTD	0.000%	99.752%
9139	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.752%
9140	PMP COMMUNICATI	0.000%	99.753%
9141	ANGLO-EASTN PLA	0.000%	99.753%
9142	DEUTSCHE PFANDB	0.000%	99.753%
9143	SAMYUNG TRA	0.000%	99.754%
9144	PFSWEB INC COMMON STOCK USD.001	0.000%	99.754%
9145	CHUN YUAN STEEL	0.000%	99.755%
9146	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.755%
9147	CYIENT LIMITED	0.000%	99.756%
9148	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.756%
9149	KINGS TOWN CONS	0.000%	99.757%
9150	CSS INDUSTRIES	0.000%	99.757%
9151	SOFT-WORLD INTL	0.000%	99.758%
9152	WAREHOUSE GROUP	0.000%	99.758%
9153	CSBC CORPORATIO	0.000%	99.758%
9154	BAY ENERGY LTD	0.000%	99.759%
9155	NZ REFINING CO	0.000%	99.759%
9156	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.760%
9157	ZAKL AZOT W	0.000%	99.760%
9158	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.761%
9159	GROUP FIVE	0.000%	99.761%
9160	STANDARD LIFE I	0.000%	99.762%
9161	ION BEAM APPLIC	0.000%	99.762%
9162	SHUNFENG INTL C	0.000%	99.762%
9163	KECK SENG(MAL)B	0.000%	99.763%
9164	SUMINOE TEXTILE	0.000%	99.763%
9165	LONG BON INTERN	0.000%	99.764%
9166	PLATINUM GROUP	0.000%	99.764%
9167	HAP SENG PLANTA	0.000%	99.765%
9168	CHINA POWER NEW	0.000%	99.765%
9169	SARKUYSAN ELEKT	0.000%	99.765%
9170	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.766%
9171	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.766%
9172	BRACK CAPITAL P	0.000%	99.767%
9173	LINK ADMINISTRA	0.000%	99.767%
9174	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.768%
9175	BMTC GROUP INC	0.000%	99.768%
9176	VECTOR	0.000%	99.769%
9177	YOKOWO CO LTD	0.000%	99.769%
9178	VITEC GROUP	0.000%	99.769%
9179	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.770%
9180	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.770%
9181	DCM SHRIRAM LTD	0.000%	99.771%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	EXFO INC	0.000%	99.771%
9183	MITSUI MINING C	0.000%	99.772%
9184	FIBRA SHOP PORT	0.000%	99.772%
9185	GADANG HOLDINGS	0.000%	99.772%
9186	UMW OIL & GAS C	0.000%	99.773%
9187	GENKY STORES IN	0.000%	99.773%
9188	MODERNLAND REAL	0.000%	99.774%
9189	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.774%
9190	STEIN MART INC COMMON STOCK USD.01	0.000%	99.775%
9191	UNITED UTILITIE	0.000%	99.775%
9192	NAGAWA CO LTD	0.000%	99.775%
9193	FERROLIGAS FERB	0.000%	99.776%
9194	HWA SHIN CO	0.000%	99.776%
9195	PLDT INC SPON ADR ADR	0.000%	99.777%
9196	IBSTOCK PLC	0.000%	99.777%
9197	LASALLE LOGIPOR	0.000%	99.778%
9198	SOLAR APPLIED M	0.000%	99.778%
9199	HUMAX CO LTD	0.000%	99.778%
9200	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.779%
9201	HONWORLD GROUP	0.000%	99.779%
9202	ICHIKEN CO LTD	0.000%	99.780%
9203	MANGALORE REF &	0.000%	99.780%
9204	SEOBU T&D	0.000%	99.781%
9205	SIEMENS INDIA L	0.000%	99.781%
9206	SEBANG CO LTD	0.000%	99.781%
9207	IMVESCOR RESTAU	0.000%	99.782%
9208	TOEI ANIMATION	0.000%	99.782%
9209	YANCHANG PETROL	0.000%	99.783%
9210	CAYMAN ENGLE Y I	0.000%	99.783%
9211	NISSEI ASB MACH	0.000%	99.783%
9212	INFORMATION SVC	0.000%	99.784%
9213	CHINA RAILWAY S	0.000%	99.784%
9214	TARSUS GROUP PL	0.000%	99.785%
9215	SUNGCHANG ENTER	0.000%	99.785%
9216	ANADOLU SIGORTA	0.000%	99.786%
9217	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.786%
9218	3M INDIA LTD	0.000%	99.786%
9219	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.787%
9220	LAR ESPANA REAL	0.000%	99.787%
9221	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.788%
9222	SHOEI FOODS COR	0.000%	99.788%
9223	EASTERN WATER R	0.000%	99.788%
9224	MEYER BURGER TE	0.000%	99.789%
9225	APPROACH RESOUR	0.000%	99.789%
9226	GCA SAVVIAN COR	0.000%	99.790%
9227	BEIJING JINGNEN	0.000%	99.790%
9228	EARTH CHEMICAL	0.000%	99.791%
9229	ICHIBANYA CO LT	0.000%	99.791%
9230	SEMCON AB	0.000%	99.791%
9231	CHINA CHEM&PHAR	0.000%	99.792%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	WESTPORTS HOLDI	0.000%	99.792%
9233	METRO KAJANG HL	0.000%	99.793%
9234	AVENG	0.000%	99.793%
9235	GAKKEN CO	0.000%	99.793%
9236	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.794%
9237	VINY THAI	0.000%	99.794%
9238	FALCO BIOSYSTEM	0.000%	99.795%
9239	INTERNATIONAL S	0.000%	99.795%
9240	ZHONG AN REAL E	0.000%	99.796%
9241	CHINOOK ENERGY	0.000%	99.796%
9242	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.796%
9243	INNOTECH CORP	0.000%	99.797%
9244	ELLAKTOR SA	0.000%	99.797%
9245	ZEALAND PHARMA	0.000%	99.798%
9246	MATRIX CONCEPTS	0.000%	99.798%
9247	AKSIGORTA AS	0.000%	99.798%
9248	SEACHANGE INTL	0.000%	99.799%
9249	CHINA XLX FERTI	0.000%	99.799%
9250	SYNTHOS SA	0.000%	99.800%
9251	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.800%
9252	HOTELES CITY EX	0.000%	99.800%
9253	SINCERE WATCH H	0.000%	99.801%
9254	POLETOWIN PITCR	0.000%	99.801%
9255	LUNG KEE(BERMUD	0.000%	99.802%
9256	MQ HOLDING AB	0.000%	99.802%
9257	NIKKO CO	0.000%	99.802%
9258	ESCALADE INC COMMON STOCK	0.000%	99.803%
9259	GUANGDONG LAND	0.000%	99.803%
9260	SWANCOR	0.000%	99.804%
9261	BEIJINGWEST IND	0.000%	99.804%
9262	KORADIOR HOLDIN	0.000%	99.804%
9263	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.805%
9264	TNPL	0.000%	99.805%
9265	TOTTORI BANK	0.000%	99.806%
9266	PEET LIMITED	0.000%	99.806%
9267	LANDS END INC COMMON STOCK USD.01	0.000%	99.806%
9268	SINO THAI EN,FG	0.000%	99.807%
9269	RASA INDUSTRIES	0.000%	99.807%
9270	CHINA PIONEER P	0.000%	99.808%
9271	REJECT SHOP LTD	0.000%	99.808%
9272	HIMATSINGKA SEI	0.000%	99.808%
9273	HYUNDAI ENGINEE	0.000%	99.809%
9274	KUOYANG CONSTRU	0.000%	99.809%
9275	CURRO HOLDINGS	0.000%	99.810%
9276	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.810%
9277	BELL SYSTEM24 H	0.000%	99.810%
9278	AWARE INC	0.000%	99.811%
9279	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.811%
9280	REPSOL SA RTS E	0.000%	99.812%
9281	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	EMPEROR ENTERTA	0.000%	99.812%
9283	RADISYS CORP COMMON STOCK	0.000%	99.813%
9284	ZUG ESTATES HLD	0.000%	99.813%
9285	TREASURE ASA	0.000%	99.813%
9286	ELECTRA CONSUME	0.000%	99.814%
9287	ISU CHEMICAL	0.000%	99.814%
9288	SAFETY GODOWN C	0.000%	99.815%
9289	RCF	0.000%	99.815%
9290	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.815%
9291	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.816%
9292	PRUMO LOGISTICA	0.000%	99.816%
9293	BEADELL RESOURC	0.000%	99.817%
9294	RAMI LEVI CHAIN	0.000%	99.817%
9295	EVN AG	0.000%	99.817%
9296	ALARKO HOLDINGS	0.000%	99.818%
9297	CHINA AVIATION	0.000%	99.818%
9298	HKBN LTD	0.000%	99.819%
9299	SINYI REALTY IN	0.000%	99.819%
9300	SUNLAND GROUP L	0.000%	99.819%
9301	GRUPPO MUTUIONL	0.000%	99.820%
9302	MUNSUN CAPITAL	0.000%	99.820%
9303	GLACIER MEDIA I	0.000%	99.820%
9304	CIA ENERGET CEA	0.000%	99.821%
9305	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.821%
9306	SUMITOMO PRECIS	0.000%	99.822%
9307	DAEKYO	0.000%	99.822%
9308	SAMCHULLY	0.000%	99.822%
9309	NISSIN FOOD HOL	0.000%	99.823%
9310	LEGEND HOLDINGS	0.000%	99.823%
9311	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.823%
9312	AKCANSА CIMENTO	0.000%	99.824%
9313	CENTURY CITY IN	0.000%	99.824%
9314	PLANET PAYMENT	0.000%	99.825%
9315	NEXEN CORPORATI	0.000%	99.825%
9316	TOMORROW FOCUS	0.000%	99.825%
9317	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.826%
9318	AMBASSADOR HOTE	0.000%	99.826%
9319	PARIS MIKI INC	0.000%	99.826%
9320	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.827%
9321	KINKI SHARYO CO	0.000%	99.827%
9322	ALPHA SYSTEMS I	0.000%	99.828%
9323	XTREME DRILLING	0.000%	99.828%
9324	ROLLS-ROYCE HOL	0.000%	99.828%
9325	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.829%
9326	DONGWHA PHARM.C	0.000%	99.829%
9327	UTD PLANTATION	0.000%	99.829%
9328	MIVTACH SHAMIR	0.000%	99.830%
9329	EXCEL CO LTD	0.000%	99.830%
9330	MYSTATE LTD	0.000%	99.831%
9331	PACIFIC CENTURY	0.000%	99.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	TAISEI LAMICK C	0.000%	99.831%
9333	BANGKOK AVIAT F	0.000%	99.832%
9334	EL PUERTO DE LI	0.000%	99.832%
9335	YC CO LTD	0.000%	99.832%
9336	DAISHINKU CORP	0.000%	99.833%
9337	SABATE DIOSOS	0.000%	99.833%
9338	MIRATI THERAPEU	0.000%	99.833%
9339	FAITH INC	0.000%	99.834%
9340	MASON FINANCIAL	0.000%	99.834%
9341	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.835%
9342	NEW HOPE CORP	0.000%	99.835%
9343	TTW PUBLIC COMP	0.000%	99.835%
9344	VP PLC	0.000%	99.836%
9345	DAIICHI KENSETS	0.000%	99.836%
9346	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.836%
9347	TOYO ELECTRIC	0.000%	99.837%
9348	HANKOOK SHELL O	0.000%	99.837%
9349	ES-CON JAPAN LT	0.000%	99.837%
9350	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.838%
9351	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.838%
9352	AVIC INTERNATIO	0.000%	99.838%
9353	MICRONICS JAPAN	0.000%	99.839%
9354	ASIA CEMENT CHI	0.000%	99.839%
9355	KOBE ELECTRIC R	0.000%	99.840%
9356	ALI CORP	0.000%	99.840%
9357	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.840%
9358	RECRM RESEARCH	0.000%	99.841%
9359	IFG GROUP PLC	0.000%	99.841%
9360	GL LTD	0.000%	99.841%
9361	ASESOR DE ACTIV	0.000%	99.842%
9362	UNITED SPIRITS	0.000%	99.842%
9363	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.842%
9364	OIL INDIA LTD	0.000%	99.843%
9365	ROSTELECOM OJSC	0.000%	99.843%
9366	GODREJ PROPERTI	0.000%	99.843%
9367	SAMSE SA	0.000%	99.844%
9368	HALCYON AGRI CO	0.000%	99.844%
9369	THURGAUER KANTO	0.000%	99.845%
9370	TRADELINK ELECT	0.000%	99.845%
9371	INTER PARFUMS	0.000%	99.845%
9372	KORTEK CORPN	0.000%	99.846%
9373	MITSUBISHI RESE	0.000%	99.846%
9374	HUONS CO LTD	0.000%	99.846%
9375	INVICTA HOLDING	0.000%	99.847%
9376	VECIMA NETWORKS	0.000%	99.847%
9377	MANDARIN ORIENT	0.000%	99.847%
9378	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.848%
9379	TAKISAWA MACHIN	0.000%	99.848%
9380	COMP ENG & CONS	0.000%	99.848%
9381	PC TEL INC COMMON STOCK USD.001	0.000%	99.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.849%
9383	HUA HAN BIO-PHA	0.000%	99.849%
9384	VICTORIA PARK A	0.000%	99.850%
9385	PROMOTORA DE IN	0.000%	99.850%
9386	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.850%
9387	SCOPE METALS GR	0.000%	99.851%
9388	CHONGQING MACHI	0.000%	99.851%
9389	DELTA DUNIA PET	0.000%	99.852%
9390	MELCO HOLDINGS	0.000%	99.852%
9391	MELBOURNE IT	0.000%	99.852%
9392	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.853%
9393	GREEN CROSS COR	0.000%	99.853%
9394	HY LOK	0.000%	99.853%
9395	NSL LTD	0.000%	99.854%
9396	MOROZOFF LIMITE	0.000%	99.854%
9397	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.854%
9398	RION CO LTD	0.000%	99.855%
9399	TOMOE CORP	0.000%	99.855%
9400	HIAG IMMOBILIEN	0.000%	99.855%
9401	ACAL	0.000%	99.856%
9402	ZUKEN INC	0.000%	99.856%
9403	TOMATO BANK LTD	0.000%	99.856%
9404	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.857%
9405	SUPERBLOCK PCL	0.000%	99.857%
9406	AKTIA BANK OYJ	0.000%	99.857%
9407	KINGMAKER FOOTW	0.000%	99.858%
9408	SENTUL CITY TBK	0.000%	99.858%
9409	BW PLANTATION	0.000%	99.858%
9410	WEATHERNEWS INC	0.000%	99.859%
9411	YIZHENG CHEM FI	0.000%	99.859%
9412	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.859%
9413	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.860%
9414	SAM JIN PHARM	0.000%	99.860%
9415	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.860%
9416	XXL ASA	0.000%	99.861%
9417	THROMBOGENICS N	0.000%	99.861%
9418	CELLCOM ISRAEL	0.000%	99.861%
9419	AEROPORTO VENEZ	0.000%	99.862%
9420	MEGAWIDE CONS C	0.000%	99.862%
9421	SERVICE STREAM	0.000%	99.862%
9422	TAMA HOME CO LT	0.000%	99.863%
9423	ANIXTER INC COMPANY GUAR 10/21 5.125	0.000%	99.863%
9424	PRG-SCHULTZ INT	0.000%	99.863%
9425	REFRESCO GROUP	0.000%	99.864%
9426	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.864%
9427	POLYTEC ASSET H	0.000%	99.864%
9428	BIG SHOPPING CE	0.000%	99.865%
9429	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.865%
9430	DAIDO KOGYO CO	0.000%	99.865%
9431	OTSUKA KAGU	0.000%	99.866%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	ALROV PROPRTIE	0.000%	99.866%
9433	ATENOR	0.000%	99.866%
9434	CLARK INC COMMO	0.000%	99.867%
9435	QUALITAS CONTOL	0.000%	99.867%
9436	NAKAYAMA STEEL	0.000%	99.867%
9437	WORLDLINE	0.000%	99.868%
9438	ZIGNAGO VETRO S	0.000%	99.868%
9439	YAIZU SUISANKAG	0.000%	99.868%
9440	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.869%
9441	OPTEX COMPANY	0.000%	99.869%
9442	GUJARAT ALKALIE	0.000%	99.869%
9443	YUKEN KOGYO	0.000%	99.870%
9444	CHEUK NANG HLDG	0.000%	99.870%
9445	ARGO GRAPHICS I	0.000%	99.870%
9446	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.871%
9447	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.871%
9448	HFA HOLDINGS LI	0.000%	99.871%
9449	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.872%
9450	ON THE BEACH GR	0.000%	99.872%
9451	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.872%
9452	GRUPO GICSA SA	0.000%	99.873%
9453	REXLOT HOLDINGS	0.000%	99.873%
9454	NAGANO BANK	0.000%	99.873%
9455	PINGUELY-HAULOT	0.000%	99.873%
9456	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.874%
9457	KYERYONG CONST	0.000%	99.874%
9458	HIRANO TECSEED	0.000%	99.874%
9459	CAIRO COMMUNICA	0.000%	99.875%
9460	KOZA ALTIN ISLE	0.000%	99.875%
9461	PTG ENERGY PCL	0.000%	99.875%
9462	BANK INTERNASIO	0.000%	99.876%
9463	DAIDOH	0.000%	99.876%
9464	REGIONAL CONT L	0.000%	99.876%
9465	CHUNGHWA PICTUR	0.000%	99.877%
9466	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.877%
9467	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.877%
9468	ANEST IWATA COR	0.000%	99.878%
9469	SECOM JOSHINETS	0.000%	99.878%
9470	CHC HEALTHCARE	0.000%	99.878%
9471	SINO GRANDNESS	0.000%	99.879%
9472	SAN FANG CHEMIC	0.000%	99.879%
9473	DAPHNE INTERNA	0.000%	99.879%
9474	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.880%
9475	TECHNO RYOWA LT	0.000%	99.880%
9476	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.880%
9477	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.880%
9478	KURIYAMA HOLDIN	0.000%	99.881%
9479	TRAKCJA SA	0.000%	99.881%
9480	G-7 HOLDINGS IN	0.000%	99.881%
9481	ZENITAKA CORP	0.000%	99.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	ENERGY EQUITY C	0.000%	99.882%
9483	ABTERRA LTD	0.000%	99.882%
9484	CMMB VISION HOL	0.000%	99.883%
9485	AFRICA ISRAEL P	0.000%	99.883%
9486	FRONTERA ENERGY	0.000%	99.883%
9487	LUBELSKI WEGIEL	0.000%	99.884%
9488	ASIA FINANCIAL	0.000%	99.884%
9489	GEO ENERGY RESO	0.000%	99.884%
9490	AEON CO. (M) BH	0.000%	99.884%
9491	OZNER WATER INT	0.000%	99.885%
9492	RATCHABURI ELEC	0.000%	99.885%
9493	MINEROS S.A.	0.000%	99.885%
9494	NICHIA STEEL WO	0.000%	99.886%
9495	ABLYNX NV	0.000%	99.886%
9496	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.886%
9497	KEY TRONIC CORP COMMON STOCK	0.000%	99.887%
9498	EIKEN CHEMICAL	0.000%	99.887%
9499	ROYAL BAFOKENG	0.000%	99.887%
9500	FURSYS	0.000%	99.887%
9501	DAEHAN STEEL CO	0.000%	99.888%
9502	BasicNet S.p.A.	0.000%	99.888%
9503	NESCO	0.000%	99.888%
9504	MK RESTAURANT G	0.000%	99.889%
9505	NATURES SUNSHIN	0.000%	99.889%
9506	SNAI SPA	0.000%	99.889%
9507	QUABIT IMMOBILI	0.000%	99.890%
9508	TOKYO TEKKO CO	0.000%	99.890%
9509	MUGEN ESTATE CO	0.000%	99.890%
9510	AMIYAKI TEI CO	0.000%	99.890%
9511	HUNTSWORTH PLC	0.000%	99.891%
9512	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.891%
9513	ECHELON FINANCI	0.000%	99.891%
9514	KRAKATAU STEEL	0.000%	99.892%
9515	GEAR ENERGY LTD	0.000%	99.892%
9516	HANEDA ZENITH H	0.000%	99.892%
9517	TMK PAO GDR REG S GDR	0.000%	99.893%
9518	QUINTIS LTD	0.000%	99.893%
9519	TRANSACTION CAP	0.000%	99.893%
9520	GAFISA SA	0.000%	99.893%
9521	CEDAR WOODS PRO	0.000%	99.894%
9522	TUNAS BARU LAMP	0.000%	99.894%
9523	CHINA AIRCRAFT	0.000%	99.894%
9524	COFFEE DAY ENTE	0.000%	99.895%
9525	PETRA FOODS LTD	0.000%	99.895%
9526	EMPERADOR INC	0.000%	99.895%
9527	PARROT	0.000%	99.896%
9528	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.896%
9529	VEDANTA LTD PFD	0.000%	99.896%
9530	RUENTEXIndustr	0.000%	99.896%
9531	HANKUK PAPER MF	0.000%	99.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	CARPETRIGHT	0.000%	99.897%
9533	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.897%
9534	CROOZ INC	0.000%	99.898%
9535	WHA CORP PCL	0.000%	99.898%
9536	HONG LEONG ASIA	0.000%	99.898%
9537	FOX WIZEL LTD	0.000%	99.898%
9538	KASEN INTERNATI	0.000%	99.899%
9539	PROBI AB	0.000%	99.899%
9540	TOSHO CO LTD	0.000%	99.899%
9541	GRANDVISION BV	0.000%	99.900%
9542	PC JEWELLER LIM	0.000%	99.900%
9543	KAORI HEAT TREA	0.000%	99.900%
9544	BOUSTEAD PLANTA	0.000%	99.900%
9545	KYOWA LEATHER	0.000%	99.901%
9546	NIPPON CHEM IND	0.000%	99.901%
9547	CHINA VAST INDU	0.000%	99.901%
9548	PEGAS NONWOVENS	0.000%	99.902%
9549	PARTNERS REAL E	0.000%	99.902%
9550	SRI SPORTS LIMI	0.000%	99.902%
9551	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.902%
9552	COCA-COLA ICECE	0.000%	99.903%
9553	FAR LTD	0.000%	99.903%
9554	DY CORP	0.000%	99.903%
9555	ACS ACTIVIDADES	0.000%	99.904%
9556	INDUSTRIAL BLDG	0.000%	99.904%
9557	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.904%
9558	ASHTROM PROPERT	0.000%	99.904%
9559	FUJI CORP/MIYAG	0.000%	99.905%
9560	UNICHEM LABS	0.000%	99.905%
9561	TAIKO PHARMACEU	0.000%	99.905%
9562	HEG LIMITED	0.000%	99.906%
9563	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.906%
9564	IMPERIAL HOTEL	0.000%	99.906%
9565	VILLA WORLD LTD	0.000%	99.906%
9566	EUSKALTEL SA	0.000%	99.907%
9567	ANF IMMOBILIER	0.000%	99.907%
9568	YONDENKO CORP	0.000%	99.907%
9569	PSI AG GESELL F	0.000%	99.907%
9570	FDM GROUP PLC	0.000%	99.908%
9571	TOBU STORE CO L	0.000%	99.908%
9572	SEVERFIELD-ROWE	0.000%	99.908%
9573	GRANULES INDIA	0.000%	99.909%
9574	HAGIWARA ELECTR	0.000%	99.909%
9575	PIPAVAV DEFENCE	0.000%	99.909%
9576	ROBINSON PCL	0.000%	99.909%
9577	CORP BANK	0.000%	99.910%
9578	NATURAL ALTERNT	0.000%	99.910%
9579	AARTI INDS	0.000%	99.910%
9580	SALEM COMM CORP	0.000%	99.910%
9581	NORCROS PLC	0.000%	99.911%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	CHINA FINANCIAL	0.000%	99.911%
9583	GR ED L'ESPRESS	0.000%	99.911%
9584	VOLT INFO SCIEN	0.000%	99.912%
9585	KOREA TECH BANK	0.000%	99.912%
9586	AICHI TOKEI DEN	0.000%	99.912%
9587	WMIH CORP COMMON STOCK USD.00001	0.000%	99.912%
9588	TOHOKU BANK	0.000%	99.913%
9589	DECMIL GROUP LT	0.000%	99.913%
9590	TECHNO ELECTRIC	0.000%	99.913%
9591	CAN DO CO LTD	0.000%	99.914%
9592	KLOVERN AB B SH	0.000%	99.914%
9593	TECHNOTRANS AG	0.000%	99.914%
9594	ESSEL PROP	0.000%	99.914%
9595	CHEVALIER INTL	0.000%	99.915%
9596	BGP HOLDINGS (P	0.000%	99.915%
9597	BLUE SQUARE REA	0.000%	99.915%
9598	GODREJ INDUSTRI	0.000%	99.915%
9599	SATORI ELECTRIC	0.000%	99.916%
9600	YELP INC COMMON STOCK USD.000001	0.000%	99.916%
9601	FUTURE SYSTEMS	0.000%	99.916%
9602	AES GENER SA	0.000%	99.916%
9603	AEON CREDIT SER	0.000%	99.917%
9604	HIROSHIMA ELEC	0.000%	99.917%
9605	ITFOR INC	0.000%	99.917%
9606	TRISURA GROUP LTD COMMON STOCK	0.000%	99.918%
9607	ENERGY RESOURCE	0.000%	99.918%
9608	DICKSON CONCEPT	0.000%	99.918%
9609	GYM GROUP PLC/T	0.000%	99.918%
9610	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.919%
9611	SHIMOJIMA CO LT	0.000%	99.919%
9612	FORMOSAN UNION	0.000%	99.919%
9613	COVISINT CORP COMMON STOCK	0.000%	99.919%
9614	INDUSTRIA REIT	0.000%	99.920%
9615	UNITY OPTO TECH	0.000%	99.920%
9616	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.920%
9617	IMPEXMETAL	0.000%	99.920%
9618	CHORUS LTD ADR ADR	0.000%	99.921%
9619	GULF MARINE SER	0.000%	99.921%
9620	SFP DINING	0.000%	99.921%
9621	ADCORP HLDGS	0.000%	99.922%
9622	EIH LTD	0.000%	99.922%
9623	COMPANHIA DE GA	0.000%	99.922%
9624	CROWN CONFECTIO	0.000%	99.922%
9625	G SHANK ENTERPR	0.000%	99.923%
9626	FLUIDRA SA	0.000%	99.923%
9627	SAKAI OVEX CO L	0.000%	99.923%
9628	PERENNIAL REAL	0.000%	99.923%
9629	GETIN NOBLE BA	0.000%	99.924%
9630	SKF INDIA LTD	0.000%	99.924%
9631	TAINAN ENTERPRI	0.000%	99.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	MORTGAGE CHOICE	0.000%	99.924%
9633	NIHON PLAST CO	0.000%	99.925%
9634	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.925%
9635	KAWASUMI LABS I	0.000%	99.925%
9636	KAPSCH TRAFFICC	0.000%	99.925%
9637	INVESTORS TITLE CO COMMON STOCK	0.000%	99.926%
9638	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.926%
9639	POLYMET MINING	0.000%	99.926%
9640	JOHN LAING GROU	0.000%	99.926%
9641	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.927%
9642	SELCUK ECZA DEP	0.000%	99.927%
9643	ELECTRICITY GEN	0.000%	99.927%
9644	HALOWS CO LTD	0.000%	99.927%
9645	HSIL LTD	0.000%	99.928%
9646	CROWN CONFECTIO	0.000%	99.928%
9647	LIPPO CIKARANG	0.000%	99.928%
9648	BSL CORPORATION	0.000%	99.928%
9649	KEPPEL TELECOM&	0.000%	99.929%
9650	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.929%
9651	KOHSOKU CORP	0.000%	99.929%
9652	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.929%
9653	CSG LIMITED	0.000%	99.930%
9654	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.930%
9655	BOOT(HENRY) & S	0.000%	99.930%
9656	GILAT SATELLITE	0.000%	99.930%
9657	CHINA RUNDONG A	0.000%	99.931%
9658	DEPOMED INC COMMON STOCK	0.000%	99.931%
9659	GFOOT CO LTD	0.000%	99.931%
9660	SAPEC	0.000%	99.931%
9661	CARBORUNDUM	0.000%	99.932%
9662	LAKSHMI VILAS B	0.000%	99.932%
9663	SITOIY GROUP HLD	0.000%	99.932%
9664	T COOK IND	0.000%	99.932%
9665	SILICON INTEG S	0.000%	99.933%
9666	EAST WEST BANKI	0.000%	99.933%
9667	KATHMANDU HOLDI	0.000%	99.933%
9668	SHIHLIN ELEC &	0.000%	99.933%
9669	FUJISHOJI CO.LT	0.000%	99.934%
9670	GHCL LTD	0.000%	99.934%
9671	MUTOW CO LTD	0.000%	99.934%
9672	OVERSEAS CHINES	0.000%	99.934%
9673	CASTINGS	0.000%	99.935%
9674	CGN MINING CO L	0.000%	99.935%
9675	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.935%
9676	MAHARASHTRA SEA	0.000%	99.935%
9677	DAIHATSU DIESEL	0.000%	99.936%
9678	RASSINI SAB DE	0.000%	99.936%
9679	PROGRESS WERK A	0.000%	99.936%
9680	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.936%
9681	INTER CARS SA	0.000%	99.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	TOPPS TILES	0.000%	99.937%
9683	ZHUHAI HLDGS IN	0.000%	99.937%
9684	KOMEHYO	0.000%	99.937%
9685	ASIAN GROWTH PR	0.000%	99.938%
9686	SALFACORP SA	0.000%	99.938%
9687	HAGOROMO FOODS	0.000%	99.938%
9688	KANGDA INTERNAT	0.000%	99.938%
9689	AREZZO INDUSTRI	0.000%	99.938%
9690	SOCAM DEVELOPME	0.000%	99.939%
9691	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.939%
9692	YAC CO LTD	0.000%	99.939%
9693	WESTPORT INNOVA	0.000%	99.939%
9694	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.940%
9695	KONDOTEC INC	0.000%	99.940%
9696	HATHWAY CABLE	0.000%	99.940%
9697	ASIA SATELLITE	0.000%	99.940%
9698	FAG BEARINGS IN	0.000%	99.941%
9699	TRIFAST PLC	0.000%	99.941%
9700	JBF INDUSTRIES	0.000%	99.941%
9701	SANYO TRADING C	0.000%	99.941%
9702	KG CHEMICAL COR	0.000%	99.942%
9703	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.942%
9704	INTL PAPER	0.000%	99.942%
9705	AXACTOR AB	0.000%	99.942%
9706	WOONGJIN THINKB	0.000%	99.943%
9707	IMMOBEL	0.000%	99.943%
9708	RASSINI SAB DE	0.000%	99.943%
9709	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.943%
9710	PACASMAYO	0.000%	99.943%
9711	GUARARAPES CONF	0.000%	99.944%
9712	SURYA SEMESTA I	0.000%	99.944%
9713	FULLER SMITH &	0.000%	99.944%
9714	REAL INDUSTRY I	0.000%	99.944%
9715	BASWARE OYJ	0.000%	99.945%
9716	OHB SE	0.000%	99.945%
9717	TSUI WAH HOLDIN	0.000%	99.945%
9718	INTEVAC INC	0.000%	99.945%
9719	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.945%
9720	ERICSSON LM-A S	0.000%	99.946%
9721	SUNCALL CORP	0.000%	99.946%
9722	HOME INVEST BEL	0.000%	99.946%
9723	ADVAN CO LTD	0.000%	99.946%
9724	COCO'S JAPAN CO	0.000%	99.947%
9725	MCLEOD RUSSEL I	0.000%	99.947%
9726	PACIFIC ONLINE	0.000%	99.947%
9727	VIVA INDUSTRIAL	0.000%	99.947%
9728	NOBINA AB	0.000%	99.948%
9729	R.E.A. HOLDINGS	0.000%	99.948%
9730	CRAWFORD & CO	0.000%	99.948%
9731	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.948%
9733	MJ GLEESON PLC	0.000%	99.949%
9734	AGV PRODUCTS	0.000%	99.949%
9735	VETOQUINOL SA	0.000%	99.949%
9736	GRUPO ROTOPLAS	0.000%	99.949%
9737	YUANSHENGTAI DA	0.000%	99.950%
9738	GRUPO ARGOS SA	0.000%	99.950%
9739	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.950%
9740	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.950%
9741	TWIN DISC INC COMMON STOCK	0.000%	99.950%
9742	AVIC INTL HOLD	0.000%	99.951%
9743	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.951%
9744	XIABUXIABU CATE	0.000%	99.951%
9745	SVENSKA CELLULO	0.000%	99.951%
9746	KHON KAEN SUGAR	0.000%	99.951%
9747	CW GROUP HLDGS	0.000%	99.952%
9748	SURYA CITRA MED	0.000%	99.952%
9749	Phoenix Mills L	0.000%	99.952%
9750	VOLUTION GROUP	0.000%	99.952%
9751	STREET CAPITAL	0.000%	99.953%
9752	ORIENTAL WATCH	0.000%	99.953%
9753	CALEDONIA MININ	0.000%	99.953%
9754	CARR'S GROUP PL	0.000%	99.953%
9755	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.953%
9756	CGG SA	0.000%	99.954%
9757	SALIM IVOMAS	0.000%	99.954%
9758	HONG KONG FERRY	0.000%	99.954%
9759	VGI GLOBAL MEDI	0.000%	99.954%
9760	WATAHAN & CO LT	0.000%	99.954%
9761	TIME TECHNO	0.000%	99.955%
9762	CHINA YURUN FOO	0.000%	99.955%
9763	INOX LEISURE LT	0.000%	99.955%
9764	TOTAL ACCESS CO	0.000%	99.955%
9765	CHINA DYNAMICS	0.000%	99.955%
9766	IMMSI SPA	0.000%	99.956%
9767	TAKE AND GIVE	0.000%	99.956%
9768	GOOD RESOURCES	0.000%	99.956%
9769	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.956%
9770	POLY CULTURE GR	0.000%	99.956%
9771	SINO GAS & ENER	0.000%	99.957%
9772	OXLEY HOLDINGS	0.000%	99.957%
9773	DISTELL GROUP L	0.000%	99.957%
9774	YUNNAN WATER IN	0.000%	99.957%
9775	EUROTECH SPA	0.000%	99.957%
9776	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.958%
9777	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.958%
9778	TA ANN HOLDINGS	0.000%	99.958%
9779	KUANGCHI SCIENC	0.000%	99.958%
9780	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.958%
9781	BARON DE LEY	0.000%	99.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	ANTON OILFIELD	0.000%	99.959%
9783	SEJONG INDUSTRI	0.000%	99.959%
9784	BIO PAPPEL SAB	0.000%	99.959%
9785	BRAEMAR SHIPPIN	0.000%	99.959%
9786	HUA ENG WIRE&CA	0.000%	99.960%
9787	WAH SEONG	0.000%	99.960%
9788	NORWEGIAN PROPE	0.000%	99.960%
9789	GWANGJU SHINSEG	0.000%	99.960%
9790	UNITED MICROELECTRON SP ADR ADR	0.000%	99.960%
9791	WIN HANVERKY HO	0.000%	99.961%
9792	INFOMEDIA	0.000%	99.961%
9793	FDC LTD/INDIA	0.000%	99.961%
9794	DRDGOLD LTD	0.000%	99.961%
9795	AGORA	0.000%	99.961%
9796	CB INDUSTRIAL P	0.000%	99.962%
9797	ALKANE RESOURCE	0.000%	99.962%
9798	MEDUSA MINING L	0.000%	99.962%
9799	BALMER LAWRIE	0.000%	99.962%
9800	DONGBU SECURITI	0.000%	99.962%
9801	LEMMINKAINEN OY	0.000%	99.963%
9802	SELVAAG BOLIG A	0.000%	99.963%
9803	CERAGON NETWORK	0.000%	99.963%
9804	HOGG ROBINSON G	0.000%	99.963%
9805	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.963%
9806	NISSEI PLSTIC I	0.000%	99.964%
9807	NEW ZEALAND OIL	0.000%	99.964%
9808	MINERA FRISCO S	0.000%	99.964%
9809	D.B. CORP LIMIT	0.000%	99.964%
9810	KINTETSU DPT ST	0.000%	99.964%
9811	TERNA ENERGY SA	0.000%	99.965%
9812	HKSCAN OYJ	0.000%	99.965%
9813	VINA CONCHA Y T	0.000%	99.965%
9814	NVC LIGHTING HO	0.000%	99.965%
9815	LAURA ASHLEY HO	0.000%	99.965%
9816	IBI GROUP INC.	0.000%	99.965%
9817	APN OUTDOOR GRO	0.000%	99.966%
9818	AMERIGO RESOURC	0.000%	99.966%
9819	SHIKIBO LTD	0.000%	99.966%
9820	HOKUETSU INDS C	0.000%	99.966%
9821	FAR EAST HOLDIN	0.000%	99.966%
9822	TBK Co., Ltd.	0.000%	99.967%
9823	KPX CHEMICAL	0.000%	99.967%
9824	CENTURIA METROP	0.000%	99.967%
9825	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.967%
9826	BCB BANCORP INC COMMON STOCK	0.000%	99.967%
9827	SANYO HOUSING N	0.000%	99.967%
9828	IRC LIMITED	0.000%	99.968%
9829	BANYAN TREE HOL	0.000%	99.968%
9830	TOW CO LTD	0.000%	99.968%
9831	EUROZ LTD	0.000%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	BEST BRIDAL INC	0.000%	99.968%
9833	ELRON ELECTRONI	0.000%	99.969%
9834	STRONG PETROCHE	0.000%	99.969%
9835	ISE CHEMICAL CO	0.000%	99.969%
9836	TRIVENI TURBINE	0.000%	99.969%
9837	SHELL REFINING(	0.000%	99.969%
9838	PT INTERNATIONA	0.000%	99.969%
9839	NEO-NEON HOLDIN	0.000%	99.970%
9840	FREQUENCY ELEC	0.000%	99.970%
9841	MONGOLIAN MININ	0.000%	99.970%
9842	SADBHAV ENGINEE	0.000%	99.970%
9843	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.970%
9844	TRINITY LTD	0.000%	99.970%
9845	FLYBE GROUP PLC	0.000%	99.971%
9846	GLAXO SMITHKLIN	0.000%	99.971%
9847	CIA ENERGETICA	0.000%	99.971%
9848	LINK NET TBK PT	0.000%	99.971%
9849	VOCENTO	0.000%	99.971%
9850	TOWN HEALTH INT	0.000%	99.972%
9851	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.972%
9852	RIZAL COMMML BAN	0.000%	99.972%
9853	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.972%
9854	GETIN HOLDING S	0.000%	99.972%
9855	PFENEX INC COMMON STOCK USD.001	0.000%	99.972%
9856	THE BASIC HOUSE	0.000%	99.973%
9857	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.973%
9858	ENEA AB	0.000%	99.973%
9859	JK CEMENTS LTD	0.000%	99.973%
9860	HEIDELBERGCEMEN	0.000%	99.973%
9861	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.973%
9862	OZFOREX GROUP L	0.000%	99.974%
9863	ORIGIN ELECTRIC	0.000%	99.974%
9864	CHINA FIBER OPT	0.000%	99.974%
9865	CONTINENTAL HLD	0.000%	99.974%
9866	TILT RENEWABLES	0.000%	99.974%
9867	HANMI SEMICONDU	0.000%	99.974%
9868	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.975%
9869	BURWILL HOLDING	0.000%	99.975%
9870	Tessi S.A.	0.000%	99.975%
9871	WARTECK INVEST	0.000%	99.975%
9872	SHIDAX CORP	0.000%	99.975%
9873	CATENA AB	0.000%	99.975%
9874	CRISIL LTD	0.000%	99.976%
9875	ROULARTA MEDIA	0.000%	99.976%
9876	INES CORPORATIO	0.000%	99.976%
9877	RECKON LTD	0.000%	99.976%
9878	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.976%
9879	EQUITAL	0.000%	99.976%
9880	EASTERN MEDIA	0.000%	99.977%
9881	CONSTANTIN MEDI	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	GATEWAY LIFESTY	0.000%	99.977%
9883	LOW KENG HUAT(S	0.000%	99.977%
9884	CEQUENCE ENERGY	0.000%	99.977%
9885	RATTANINDIA	0.000%	99.977%
9886	THERMAX LTD	0.000%	99.977%
9887	LPP SA	0.000%	99.978%
9888	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.978%
9889	OLYMPIC CORP	0.000%	99.978%
9890	PACIFIC CURRENT	0.000%	99.978%
9891	BSQUARE CORP COMMON STOCK	0.000%	99.978%
9892	FUJISASH CO LTD	0.000%	99.978%
9893	MEITO SANGYO CO	0.000%	99.979%
9894	MACMAHON HOLDIN	0.000%	99.979%
9895	HOKKAI CAN CO	0.000%	99.979%
9896	BORYUNG PHARM	0.000%	99.979%
9897	KIMOTO CO LTD	0.000%	99.979%
9898	IPE GROUP LTD	0.000%	99.979%
9899	MODUSLINK GLOBA	0.000%	99.979%
9900	TAKASHIMA & CO	0.000%	99.980%
9901	AEGIS LOGISTICS	0.000%	99.980%
9902	ATHENS WATER SU	0.000%	99.980%
9903	SAMSON HOLDING	0.000%	99.980%
9904	BILLABONG INTER	0.000%	99.980%
9905	NISSEI INDUSTRI	0.000%	99.980%
9906	KIAN JOO CAN FC	0.000%	99.981%
9907	GAJAH TUNGGAL	0.000%	99.981%
9908	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.981%
9909	INVESTORE PROP	0.000%	99.981%
9910	WEE HUR HOLDING	0.000%	99.981%
9911	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.981%
9912	MEIWA ESTATE CO	0.000%	99.981%
9913	SUGIH ENERGY TB	0.000%	99.982%
9914	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.982%
9915	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.982%
9916	CROCODILE GARME	0.000%	99.982%
9917	K1 VENTURES LTD	0.000%	99.982%
9918	SACYR SA RTS EX	0.000%	99.982%
9919	S.T.CHEMICAL CO	0.000%	99.982%
9920	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.983%
9921	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.983%
9922	WHIRLPOOL OF IN	0.000%	99.983%
9923	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.983%
9924	ESUN HOLDINGS L	0.000%	99.983%
9925	BRIGADE ENTERPR	0.000%	99.983%
9926	ASCENCIO	0.000%	99.983%
9927	ONO SOKKI CO	0.000%	99.983%
9928	INTRALOT SA - I	0.000%	99.984%
9929	COXON PRECISE I	0.000%	99.984%
9930	PT MULTIPLOAR C	0.000%	99.984%
9931	K.P.R. MILL	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	AUSWIDE BANK LT	0.000%	99.984%
9933	CHINA ELEC OPTI	0.000%	99.984%
9934	STEEL & TUBE HL	0.000%	99.984%
9935	LIBERTY GOLD CO	0.000%	99.985%
9936	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.985%
9937	PEARL ORIENTAL	0.000%	99.985%
9938	MIYOSHI OIL & F	0.000%	99.985%
9939	NAGARJUNA FERTI	0.000%	99.985%
9940	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.985%
9941	SEADRILL LTD	0.000%	99.985%
9942	ALANDSBANKEN	0.000%	99.985%
9943	MARUYAMA MFG CO	0.000%	99.986%
9944	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.986%
9945	ARCELORMITTAL S	0.000%	99.986%
9946	AFFINE	0.000%	99.986%
9947	NAPEC INC	0.000%	99.986%
9948	PRIME MEDIA GRO	0.000%	99.986%
9949	LSL PROPERTY SE	0.000%	99.986%
9950	GUANGNAN(HLDGS)	0.000%	99.986%
9951	HANISON CONSTRU	0.000%	99.987%
9952	PALADIN ENERGY	0.000%	99.987%
9953	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.987%
9954	NEW YORK & CO I	0.000%	99.987%
9955	MIN XIN HLDGS	0.000%	99.987%
9956	EQUITY FIN HOLD	0.000%	99.987%
9957	KONG SUN HLDGS	0.000%	99.987%
9958	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.987%
9959	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.988%
9960	TOMEN DEVICES C	0.000%	99.988%
9961	HIPAY GROUP SA	0.000%	99.988%
9962	STARK TECHNOLOG	0.000%	99.988%
9963	NRJ GROUP	0.000%	99.988%
9964	XERIUM TECHNOLO	0.000%	99.988%
9965	DYNAMIC ELECTRO	0.000%	99.988%
9966	GALLANT VENTURE	0.000%	99.988%
9967	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.988%
9968	KOSEI SECURITIE	0.000%	99.989%
9969	AMREP CORP COMMON STOCK USD.1	0.000%	99.989%
9970	LOGISTEC CORP C	0.000%	99.989%
9971	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.989%
9972	EASTMAIN RES IN	0.000%	99.989%
9973	BGR ENERGY SYST	0.000%	99.989%
9974	CHINA HUIZHAN D	0.000%	99.989%
9975	BOLU CIMENTO SA	0.000%	99.989%
9976	MIMAKI ENGINEER	0.000%	99.990%
9977	FORTRESS PAPER	0.000%	99.990%
9978	FRAGRANCE GROUP	0.000%	99.990%
9979	TOP SPRING INTL	0.000%	99.990%
9980	NIPPON FILCON C	0.000%	99.990%
9981	PARADISE ENTERT	0.000%	99.990%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	ASPEN GROUP	0.000%	99.990%
9983	TOWN CENTRE SEC	0.000%	99.990%
9984	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.990%
9985	GLORIOUS SUN EN	0.000%	99.990%
9986	EXCELSIOR MEDIC	0.000%	99.991%
9987	SKELLERUP HOLDI	0.000%	99.991%
9988	BOUSTEAD PROJEC	0.000%	99.991%
9989	ASANTE INC	0.000%	99.991%
9990	TOTAL GABON	0.000%	99.991%
9991	PETRUS RESOURCE	0.000%	99.991%
9992	ALMADEN MINERAL	0.000%	99.991%
9993	DYNASTY FINE WI	0.000%	99.991%
9994	KAM HING INTERN	0.000%	99.991%
9995	QAD INC B COMMON STOCK USD.001	0.000%	99.992%
9996	TORIGOE CO LTD	0.000%	99.992%
9997	MEDICAL SYSTEM	0.000%	99.992%
9998	US AUTO PARTS N	0.000%	99.992%
9999	REAL NUTRICEUTI	0.000%	99.992%
10000	HOKKAIDO GAS CO	0.000%	99.992%
10001	ALTIIUM LTD	0.000%	99.992%
10002	JINDAL SAW LTD	0.000%	99.992%
10003	TSH RESOURCES B	0.000%	99.992%
10004	CHINA PROPRTIE	0.000%	99.992%
10005	CHINA RARE EART	0.000%	99.993%
10006	TELEGRAAF MEDIA	0.000%	99.993%
10007	CONSTRUCTORA CO	0.000%	99.993%
10008	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.993%
10009	SILVER BASE GRO	0.000%	99.993%
10010	ANXIN-CHINA HOL	0.000%	99.993%
10011	BASLER KTBK	0.000%	99.993%
10012	WORLD HOLDINGS	0.000%	99.993%
10013	SUNWAY CONSTRUC	0.000%	99.993%
10014	GET NICE FINANC	0.000%	99.993%
10015	PROSAFE ASA	0.000%	99.993%
10016	ADDNODE GROUP A	0.000%	99.994%
10017	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.994%
10018	DELTICOM AG	0.000%	99.994%
10019	INNODATA INC COMMON STOCK USD.01	0.000%	99.994%
10020	MINGFA GROUP	0.000%	99.994%
10021	CATABASIS PHARM	0.000%	99.994%
10022	TV AZTECA	0.000%	99.994%
10023	HITE HOLDINGS C	0.000%	99.994%
10024	CHINA LOTSYNERG	0.000%	99.994%
10025	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.994%
10026	FOUNTAIN SET HL	0.000%	99.994%
10027	GROUPE OPEN	0.000%	99.995%
10028	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.995%
10029	NIHON TRIM CO	0.000%	99.995%
10030	ECOSYNTHETIX IN	0.000%	99.995%
10031	BROCKMAN MINING	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	MCKAY SECURITIE	0.000%	99.995%
10033	MEGASTUDY CO LT	0.000%	99.995%
10034	ORASCOM DEVELOP	0.000%	99.995%
10035	CVC BRASIL OP A	0.000%	99.995%
10036	ABAN OFFSHORE	0.000%	99.995%
10037	PYI CORPORATION	0.000%	99.995%
10038	BEGA CHEESE LTD	0.000%	99.995%
10039	STRAD ENERGY SE	0.000%	99.995%
10040	QUMU CORP COMMON STOCK USD.01	0.000%	99.996%
10041	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.996%
10042	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.996%
10043	AXTEL SAB DE CV	0.000%	99.996%
10044	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.996%
10045	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
10046	ZEDGE INC CL B COMMON STOCK	0.000%	99.996%
10047	SINON CORP	0.000%	99.996%
10048	AFRICAN PHOENIX	0.000%	99.996%
10049	TROY RESOURCES	0.000%	99.996%
10050	VIDEOCON INDUST	0.000%	99.996%
10051	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.996%
10052	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
10053	TRUBA ALAM MANU	0.000%	99.996%
10054	KAPPA CREATE CO	0.000%	99.997%
10055	BANK OF KOCHI L	0.000%	99.997%
10056	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.997%
10057	LEES PHARMACEUT	0.000%	99.997%
10058	ASHFORD INC COMMON STOCK USD.01	0.000%	99.997%
10059	JINDAL POLY FIL	0.000%	99.997%
10060	A&D CO LTD	0.000%	99.997%
10061	BONJOUR HOLDING	0.000%	99.997%
10062	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.997%
10063	TEEKAY TANKERS	0.000%	99.997%
10064	LINK ADMINISTRA	0.000%	99.997%
10065	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.997%
10066	BRILLIANT CIRCL	0.000%	99.997%
10067	YONGNAM HOLDING	0.000%	99.997%
10068	SKYLINE CORP	0.000%	99.997%
10069	PERPETUAL ENERG	0.000%	99.998%
10070	ARRIUM LTD	0.000%	99.998%
10071	TUNAS RIDEAN	0.000%	99.998%
10072	MEGASTUDY EDUCA	0.000%	99.998%
10073	TEIXEIRA DUARTE	0.000%	99.998%
10074	YEO HIAP SENG	0.000%	99.998%
10075	QUNXING PAPER H	0.000%	99.998%
10076	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10077	DAN FORM HOLDIN	0.000%	99.998%
10078	TONLY ELECTRONI	0.000%	99.998%
10079	LUKS GROUP (VH)	0.000%	99.998%
10080	SLATER & GORDON	0.000%	99.998%
10081	COLLINS FOODS L	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	BLOOMSBURY PUBL	0.000%	99.998%
10083	CHINA DAYE NON-	0.000%	99.998%
10084	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10085	DOGUS OTOMOTIV	0.000%	99.998%
10086	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.998%
10087	BE GROUP AB	0.000%	99.998%
10088	SALMAT LTD	0.000%	99.998%
10089	JAKARTA INTL HT	0.000%	99.999%
10090	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10091	SINAR MAS MULTI	0.000%	99.999%
10092	AEGON NV	0.000%	99.999%
10093	WATPAC LIMITED	0.000%	99.999%
10094	EZRA HOLDINGS	0.000%	99.999%
10095	DYAX CORPORATIO	0.000%	99.999%
10096	FALCON ENERGY G	0.000%	99.999%
10097	SOCIETE MANUTAN	0.000%	99.999%
10098	CHINA SOFT POWE	0.000%	99.999%
10099	TAKACHIHO KOHEK	0.000%	99.999%
10100	CARINDALE PROPE	0.000%	99.999%
10101	ITE TECH INC	0.000%	99.999%
10102	PACIFIC ANDES I	0.000%	99.999%
10103	POLARIS SOFTWARE	0.000%	99.999%
10104	BELLAMY'S AUSTR	0.000%	99.999%
10105	CHIA HSIN CEMEN	0.000%	99.999%
10106	ENERGY ABSOLUTE	0.000%	99.999%
10107	BANRO CORP	0.000%	99.999%
10108	MAX VENTURES &	0.000%	99.999%
10109	CHINA ENVIRONME	0.000%	99.999%
10110	SSANGYONG INFOR	0.000%	99.999%
10111	EMPRESAS ICA SA	0.000%	99.999%
10112	LYDIAN INTERNAT	0.000%	99.999%
10113	SHENGUAN HOLDIN	0.000%	99.999%
10114	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	99.999%
10115	ARALEZ PHARMACE	0.000%	99.999%
10116	PESCANOVA SA	0.000%	100.000%
10117	REDKNEE SOLUTIO	0.000%	100.000%
10118	TALGO SA RTS EX	0.000%	100.000%
10119	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10120	SAFEWAY INC	0.000%	100.000%
10121	AFRICA ISRAEL I	0.000%	100.000%
10122	MIDLAND IC&I LT	0.000%	100.000%
10123	TEN NETWORK HLD	0.000%	100.000%
10124	CHINA ENERGY DE	0.000%	100.000%
10125	D AMICO INTL SH	0.000%	100.000%
10126	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10127	SWIBER HOLDINGS	0.000%	100.000%
10128	QINQIN FOODSTUF	0.000%	100.000%
10129	ROAD KING INFRA	0.000%	100.000%
10130	TPI TRIUNFO PAR	0.000%	100.000%
10131	SPORTECH PLC	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	MANITOK ENERGY	0.000%	100.000%
10133	MERCURIES LIFE	0.000%	100.000%
10134	COLLINS FOODS L	0.000%	100.000%
10135	DAEWOO SHIPBUIL	0.000%	100.000%
10136	PARSVNATH DEVEL	0.000%	100.000%
10137	TALVIVAARA MINI	0.000%	100.000%
10138	MOTECH INDUSTRI	0.000%	100.000%
10139	CHENNAI SUPER K	0.000%	100.000%
10140	SING HOLDINGS L	0.000%	100.000%
10141	ZENITH CAPITAL	0.000%	100.000%
10142	NEWRIVER REIT P	0.000%	100.000%
10143	POINT LOMA RESO	0.000%	100.000%
10144	JITF INFRALOGIS	0.000%	100.000%
10145	BERJAYA LAND BH	0.000%	100.000%
10146	MANITOK ENERGY	0.000%	100.000%
10147	CHEUK NANG HOLD	0.000%	100.000%
10148	PARTNERS REAL E	0.000%	100.000%
10149	BANCA MONTE DEI	0.000%	100.000%
10150	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10151	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10152	ORMAT TECHNOLOG	0.000%	100.000%
10153	RB ENERGY INC	0.000%	100.000%
10154	DEVA HLDG	0.000%	100.000%
10155	ENERGIX-RENEWAB	0.000%	100.000%
10156	CHINA LUMENA NE	-	100.000%
10157	MINCO BASE META	-	100.000%
10158	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10159	C A DE MEDITERR	-	100.000%
10160	VIRGIN AUSTRALI	-	100.000%
10161	EGANAGOLDPFEIL	-	100.000%
10162	QLT INC WTS EXP	-	100.000%
10163	ANGLO IRISH BAN	-	100.000%
10164	PEACE MARK HLDG	-	100.000%
10165	RREEF CHINA COM	-	100.000%
10166	CHINA METAL REC	-	100.000%
10167	SNS REAAL GROEP	-	100.000%
10168	TOUCHSTONE EXPL	-	100.000%
10169	KIWI PROPERTY G	-	100.000%
10170	INTERCELL AG RI	-	100.000%
10171	PRIME AET & D H	-	100.000%
10172	BCO ESPIR SANTO	-	100.000%
10173	HANFENG EVERGRE	-	100.000%
10174	ETABLISSEMENTS	-	100.000%
10175	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10176	KARDEMIR KARABU	-	100.000%
10177	PRIME RETIREMEN	-	100.000%
10178	QLT INC CLASS A	-	100.000%
10179	QLT INC DOJ/SEC	-	100.000%
10180	WARRANTS CONTRA	-	100.000%
10181	SIPEF SA RTS	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	RHB CAPITAL BHD	-	100.000%
10183	FERROGLOBE PLC	-	100.000%
10184	BERLIAN LAJU TA	-	100.000%
10185	SCANIA AB	-	100.000%
10186	AFREN PLC COMMO	-	100.000%
10187	LIGHTSTREAM RES	-	100.000%