

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

As of April 28, 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	0.774%	0.774%
2	BANK OF MONTREAL COMMON STOCK	0.763%	1.537%
3	APPLE INC	0.763%	2.300%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.739%	3.039%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.723%	3.763%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.676%	4.439%
7	SUNCOR ENERGY INC COMMON STOCK	0.586%	5.025%
8	TORONTO DOMINION BANK COMMON STOCK	0.581%	5.606%
9	ROYAL BANK OF CANADA COMMON STOCK	0.533%	6.139%
10	EXXON MOBIL CORP COMMON STOCK	0.445%	6.584%
11	BANK OF AMERICA	0.401%	6.985%
12	INTEL CORP COMMON STOCK USD.001	0.391%	7.376%
13	CHEVRON CORP COMMON STOCK USD.75	0.359%	7.736%
14	MICROSOFT CORP COMMON STOCK USD.00000625	0.341%	8.076%
15	MANULIFE FINANCIAL CORP COMMON STOCK	0.337%	8.414%
16	COMCAST CORP CLASS A COMMON STOCK USD.01	0.331%	8.745%
17	CISCO SYSTEMS	0.314%	9.059%
18	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.305%	9.364%
19	CANADIAN NATURAL RESOURCES COMMON STOCK	0.297%	9.661%
20	WAL-MART STORES	0.288%	9.949%
21	PFIZER INC COMMON STOCK USD.05	0.288%	10.237%
22	CITIGROUP INC COMMON STOCK USD.01	0.286%	10.522%
23	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.264%	10.786%
24	SAMSUNG ELECTRO	0.263%	11.049%
25	TOTAL SA	0.248%	11.297%
26	MAGNA INTERNATIONAL INC COMMON STOCK	0.236%	11.533%
27	NESTLE SA	0.228%	11.761%
28	PROCTER + GAMBLE CO/THE COMMON STOCK	0.217%	11.979%
29	NATIONAL BK CDA	0.211%	12.190%
30	SUN LIFE FINANCIAL INC COMMON STOCK	0.209%	12.398%
31	UNITEDHEALTH GR	0.207%	12.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	TRANSCANADA CORP COMMON STOCK	0.205%	12.810%
33	DAIMLER AG	0.197%	13.008%
34	AMAZON.COM INC	0.197%	13.204%
35	ALPHABET INC CL C COMMON STOCK USD.001	0.195%	13.399%
36	WALT DISNEY(HLD	0.193%	13.592%
37	ALPHABET INC CL A COMMON STOCK USD.001	0.189%	13.781%
38	TOYOTA MOTOR CO	0.189%	13.971%
39	CHINA CONST BK	0.189%	14.159%
40	FACEBOOK INC A COMMON STOCK USD.000006	0.187%	14.347%
41	ENBRIDGE INC COMMON STOCK	0.187%	14.534%
42	CAD - London	0.186%	14.720%
43	GENERAL MOTORS CO COMMON STOCK USD.01	0.183%	14.903%
44	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.175%	15.078%
45	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.173%	15.251%
46	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.169%	15.420%
47	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.165%	15.585%
48	CANADIAN NATL RAILWAY CO COMMON STOCK	0.165%	15.750%
49	US BANCORP COMMON STOCK USD.01	0.161%	15.912%
50	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.161%	16.072%
51	CVS HEALTH CORP COMMON STOCK USD.01	0.160%	16.233%
52	FORD MOTOR CO COMMON STOCK USD.01	0.158%	16.391%
53	BCE INC COMMON STOCK	0.155%	16.546%
54	MERCK + CO. INC. COMMON STOCK USD.5	0.151%	16.698%
55	ALLERGAN PLC	0.145%	16.842%
56	TIME WARNER INC COMMON STOCK USD.01	0.143%	16.985%
57	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.143%	17.128%
58	QUALCOMM INC COMMON STOCK USD.0001	0.142%	17.270%
59	TRAVELERS COS	0.139%	17.410%
60	BASF SE	0.139%	17.549%
61	MORGAN STANLEY COMMON STOCK USD.01	0.139%	17.688%
62	UNION PACIFIC CORP COMMON STOCK USD2.5	0.135%	17.823%
63	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.133%	17.957%
64	PNC BANK	0.133%	18.089%
65	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.132%	18.222%
66	BHP BILLITON LT	0.131%	18.353%
67	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.129%	18.482%
68	SIMON PROPERTY GROUP INC REIT USD.0001	0.128%	18.610%
69	UK(GOVT OF) 4.2	0.125%	18.735%
70	ORACLE CORP COMMON STOCK USD.01	0.124%	18.859%
71	WASTE CONNECTIONS INC COMMON STOCK	0.123%	18.982%
72	AGNICO EAGLE MINES LTD COMMON STOCK	0.122%	19.104%
73	CANADA HOUSING	0.121%	19.226%
74	FAIRFAX FINANCI	0.121%	19.346%
75	MEDTRONIC PLC	0.120%	19.466%
76	US TREASURY N/B 05/25 2.125	0.119%	19.586%
77	BNP PARIBAS SA	0.119%	19.704%
78	COCA-COLA CO	0.115%	19.819%
79	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.114%	19.933%
80	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.114%	20.047%
81	ROYAL DUTCH SHE	0.113%	20.160%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	NETWORK RAIL IN	0.113%	20.273%
83	ANTHEM INC COMMON STOCK USD.01	0.112%	20.385%
84	SCHLUMBERGER LTD COMMON STOCK USD.01	0.112%	20.497%
85	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.110%	20.607%
86	TECK RESOURCES LTD CLS B COMMON STOCK	0.110%	20.717%
87	AUST & NZ BANK	0.110%	20.827%
88	BANCO SANTANDER	0.108%	20.935%
89	SIEMENS AG	0.107%	21.042%
90	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.107%	21.148%
91	CONOCOPHILLIPS COMMON STOCK USD.01	0.106%	21.255%
92	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.106%	21.361%
93	AGRIUM INC COMMON STOCK NPV	0.106%	21.466%
94	CENOVUS ENERGY INC COMMON STOCK	0.106%	21.572%
95	INDUSTRIAL & CO	0.106%	21.677%
96	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.105%	21.783%
97	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.104%	21.886%
98	ACE LTD	0.103%	21.990%
99	HOME DEPOT INC COMMON STOCK USD.05	0.100%	22.090%
100	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.100%	22.190%
101	CSX CORP	0.099%	22.289%
102	AMGEN INC COMMON STOCK USD.0001	0.098%	22.387%
103	AETNA INC COMMON STOCK USD.01	0.098%	22.485%
104	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.098%	22.583%
105	VOLKSWAGEN AG	0.097%	22.680%
106	DEUTSCHE TELEKO	0.097%	22.777%
107	CANADIAN TIRE C	0.097%	22.874%
108	SINGAPORE GOVER	0.097%	22.970%
109	GOLDCORP INC COMMON STOCK	0.097%	23.067%
110	FEDEX CORPORATI	0.096%	23.163%
111	LANDWIRT RENTEN	0.096%	23.259%
112	BP PLC SPONS ADR ADR	0.095%	23.354%
113	BAYERISCHE MOTO	0.094%	23.448%
114	INDUSTRIAL ALLI	0.094%	23.542%
115	FORTIS INC COMMON STOCK	0.094%	23.636%
116	ROYAL DUTCH SH-	0.093%	23.729%
117	ABBOTT LABORATORIES COMMON STOCK	0.093%	23.823%
118	UNIBAIL-RODAMCO	0.092%	23.915%
119	DELTA AIRLINES	0.092%	24.007%
120	VALERO ENERGY C	0.092%	24.099%
121	ABB LTD	0.091%	24.190%
122	CAPITAL ONE FIN	0.090%	24.281%
123	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.090%	24.371%
124	ENCANA CORP COMMON STOCK	0.090%	24.461%
125	KFW 1.375% 01FE	0.089%	24.550%
126	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.089%	24.639%
127	VODAFONE GROUP	0.089%	24.728%
128	CRESCENT POINT ENERGY CORP COMMON STOCK	0.089%	24.817%
129	MICRON TECHNOLO	0.089%	24.906%
130	NOVARTIS AG	0.088%	24.994%
131	SHAW COMMUNICATIONS INC B COMMON STOCK	0.087%	25.081%

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132	MERCK & CO INC	0.087%	25.168%
133	PEPSICO INC COMMON STOCK USD.017	0.087%	25.255%
134	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.086%	25.341%
135	KINROSS GOLD CORP COMMON STOCK	0.086%	25.427%
136	WESTPAC BANK CO	0.085%	25.512%
137	NATL AUSTRALIA	0.085%	25.597%
138	LUNDIN MINING C	0.084%	25.681%
139	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.084%	25.765%
140	SNC-LAVALIN GRO	0.084%	25.849%
141	HITACHI	0.084%	25.933%
142	DANAHER CORP COMMON STOCK USD.01	0.082%	26.015%
143	LANDESKREDITBAN	0.082%	26.097%
144	BLACKBERRY LTD COMMON STOCK	0.081%	26.179%
145	GLENCORE XSTRA	0.081%	26.260%
146	WEST FRASER TIM	0.081%	26.340%
147	NORFOLK STHN CO	0.080%	26.421%
148	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.080%	26.500%
149	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.080%	26.580%
150	MARATHON PETROLEUM CORP COMMON STOCK	0.079%	26.659%
151	BB-T CORP COMMON STOCK USD5.0	0.079%	26.738%
152	EQUINIX INC REIT USD.001	0.079%	26.817%
153	ROCHE HOLDING A	0.079%	26.896%
154	FIRST QUANTUM M	0.078%	26.973%
155	CATERPILLAR INC COMMON STOCK USD1.0	0.078%	27.051%
156	ORANGE SA	0.078%	27.129%
157	METLIFE INC COMMON STOCK USD.01	0.078%	27.207%
158	BP PLC	0.078%	27.284%
159	APPLE INC SR UNSECURED 02/21 2.25	0.077%	27.362%
160	SINGAPORE GOVT	0.077%	27.438%
161	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.077%	27.515%
162	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.077%	27.592%
163	NESTLE FINANCE	0.076%	27.668%
164	CHEVRON CORP SR UNSECURED 03/20 1.961	0.076%	27.744%
165	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.076%	27.820%
166	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.076%	27.896%
167	TELUS CORPORATI	0.076%	27.971%
168	AFLAC INC COMMON STOCK USD.1	0.076%	28.047%
169	PUBLIC STORAGE	0.075%	28.122%
170	JOHNSON CONTROL	0.075%	28.197%
171	ALTRIA GROUP INC COMMON STOCK USD.333	0.075%	28.272%
172	EUROPEAN INVEST	0.074%	28.346%
173	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.074%	28.421%
174	BLACKROCK INC COMMON STOCK USD.01	0.074%	28.495%
175	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.074%	28.569%
176	FINNING INTL LT	0.074%	28.643%
177	SWEDISH GOVERN M	0.074%	28.717%
178	SWEDISH EXP CRE	0.073%	28.790%
179	KOMMUNINVEST I	0.072%	28.863%
180	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.072%	28.935%
181	SOC GENERALE	0.072%	29.006%

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182	NEWBELCO SA/INV	0.072%	29.078%
183	PROLOGIS INC REIT USD.01	0.072%	29.150%
184	WESTPAC BKG COR	0.072%	29.222%
185	DEUTSCHE BAHN F	0.071%	29.293%
186	TENCENT HLDGS L	0.071%	29.364%
187	CK HUTCHINSON H	0.071%	29.435%
188	INTL BANK FOR R	0.071%	29.506%
189	KOMMUNINVEST I	0.071%	29.577%
190	CHEVRON CORP SR UNSECURED 06/23 3.191	0.070%	29.646%
191	HONDA MOTOR CO	0.069%	29.715%
192	CAMECO CORP COMMON STOCK	0.069%	29.784%
193	RIO TINTO PLC SPON ADR ADR	0.068%	29.852%
194	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.068%	29.920%
195	NATL AUSTRALIA	0.068%	29.988%
196	ALTAGAS LTD	0.068%	30.055%
197	CHINA NATIONAL	0.067%	30.122%
198	ROYAL BK OF CAN	0.067%	30.189%
199	TOURMALINE OIL	0.066%	30.255%
200	NISSAN MOTOR CO	0.066%	30.322%
201	KINDER MORGAN INC COMMON STOCK USD.01	0.066%	30.388%
202	EUROPEAN INVEST	0.066%	30.454%
203	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.066%	30.520%
204	YAHOO INC	0.066%	30.586%
205	AVALONBAY COMMUNITIES INC REIT USD.01	0.065%	30.651%
206	PAN AMERICAN SILVER CORP COMMON STOCK	0.065%	30.717%
207	MICHELIN(CGDE)	0.065%	30.782%
208	EATON CORP PLC	0.065%	30.846%
209	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.065%	30.911%
210	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.065%	30.976%
211	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.065%	31.041%
212	UNITED KINGDOM	0.065%	31.105%
213	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.065%	31.170%
214	STATE STREET CORP COMMON STOCK USD1.0	0.064%	31.234%
215	BANK OF CHINA L	0.064%	31.298%
216	CORNING INC COMMON STOCK USD.5	0.064%	31.362%
217	BAYER AG	0.064%	31.426%
218	TEXAS INSTRUMEN	0.064%	31.490%
219	BCO BILBAO VIZC	0.064%	31.554%
220	ARC RESOURCES L	0.064%	31.618%
221	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.064%	31.681%
222	WESTERN DIGITAL	0.064%	31.745%
223	SUNTRUST BANKS	0.064%	31.809%
224	NOVARTIS AG SPONSORED ADR ADR	0.063%	31.872%
225	WELLTOWER INC REIT USD1.0	0.063%	31.935%
226	BEST BUY CO INC	0.063%	31.999%
227	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.063%	32.062%
228	SOUTHWEST AIRLI	0.063%	32.125%
229	MCDONALD S CORP COMMON STOCK USD.01	0.063%	32.188%
230	GEORGE WESTON L	0.063%	32.250%
231	PHILLIPS 66 COMMON STOCK	0.063%	32.313%

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232	EMPIRE CO LTD N	0.062%	32.375%
233	SUMITOMO MITSUI	0.062%	32.438%
234	3M CO COMMON STOCK USD.01	0.062%	32.500%
235	THOMSON REUTERS CORP COMMON STOCK	0.062%	32.562%
236	WOODSIDE PETROL	0.062%	32.625%
237	LLOYDS BANKING	0.062%	32.687%
238	BROADCOM LTD	0.062%	32.749%
239	ZURICH FIN SVS	0.062%	32.812%
240	ALLSTATE CORP COMMON STOCK USD.01	0.062%	32.873%
241	HON HAI PRECISI	0.062%	32.935%
242	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.061%	32.996%
243	ASSIC GENERALI	0.061%	33.057%
244	ELEMENT FINANCI	0.061%	33.118%
245	VERESEN INC.	0.060%	33.178%
246	MITSUBISHI UFJ	0.060%	33.239%
247	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.060%	33.299%
248	EXPORT DEVELOPM	0.060%	33.359%
249	AIA GROUP LTD	0.060%	33.419%
250	IBM CORP SR UNSECURED 01/22 2.5	0.060%	33.479%
251	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.060%	33.539%
252	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.060%	33.600%
253	SILVER WHEATON CORP COMMON STOCK	0.060%	33.659%
254	LOBLAW COS LTD	0.060%	33.719%
255	EQUITY RESIDENT	0.059%	33.778%
256	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.059%	33.838%
257	MASTERCARD INC A COMMON STOCK USD.0001	0.059%	33.897%
258	CAE INC COMMON STOCK	0.059%	33.956%
259	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.059%	34.014%
260	CMNWLTH BK OF A	0.059%	34.073%
261	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.059%	34.132%
262	ENBRIDGE	0.059%	34.190%
263	TFI INTERNATION	0.058%	34.249%
264	T MOBILE US INC COMMON STOCK USD.0001	0.058%	34.307%
265	TRANSPORT FOR L	0.058%	34.364%
266	CHINA MOBILE LT	0.057%	34.422%
267	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.057%	34.479%
268	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.057%	34.537%
269	BOEING CO/THE COMMON STOCK USD5.0	0.057%	34.594%
270	ENI S.P.A.	0.057%	34.651%
271	FRENCH REP GOVT	0.057%	34.709%
272	ABBVIE INC COMMON STOCK USD.01	0.057%	34.766%
273	GILDAN ACTIVEWEAR INC COMMON STOCK	0.057%	34.823%
274	B2GOLD CORP COM	0.057%	34.880%
275	METHANEX CORP COMMON STOCK	0.057%	34.936%
276	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.057%	34.993%
277	DISCOVER FINL S	0.056%	35.049%
278	KONINKLIJKE AHO	0.056%	35.105%
279	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.055%	35.161%
280	VENTAS INC-REIT	0.055%	35.216%
281	IBERDROLA SA	0.055%	35.271%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	IMPERIAL OIL LTD COMMON STOCK	0.055%	35.326%
283	UPM-KYMMENE OYJ	0.055%	35.381%
284	CME GROUP INC COMMON STOCK USD.01	0.055%	35.436%
285	FIAT CHRYSLER A	0.055%	35.491%
286	SYNGENTA AG	0.054%	35.545%
287	CENTURYLINK INC COMMON STOCK USD1.0	0.054%	35.599%
288	SNCF RESEAU 3.1	0.054%	35.653%
289	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.054%	35.707%
290	INGERSOLL-RAND	0.054%	35.761%
291	ELDORADO GOLD CORP COMMON STOCK	0.054%	35.815%
292	LINAMAR CORP	0.053%	35.868%
293	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.053%	35.921%
294	ENGIE	0.053%	35.974%
295	CCL INDS INC CL	0.053%	36.027%
296	TOYOTA MOTOR CO	0.053%	36.080%
297	WSP GLOBAL INC	0.053%	36.133%
298	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.053%	36.186%
299	COSTCO WHOLESALE	0.053%	36.238%
300	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.052%	36.291%
301	CANADIAN WESTER	0.052%	36.343%
302	MIZUHO FINANCIA	0.052%	36.395%
303	ALIMENTATION CO	0.052%	36.447%
304	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.052%	36.499%
305	WHITECAP RESOUR	0.052%	36.551%
306	TAIWAN SEMI-ADR	0.052%	36.603%
307	AXA	0.052%	36.655%
308	CARNIVAL CORP COMMON STOCK USD.01	0.052%	36.707%
309	ITAU UNIBANCO S	0.052%	36.759%
310	CELGENE CORP	0.052%	36.811%
311	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.052%	36.862%
312	BARRICK GOLD CORP COMMON STOCK	0.052%	36.914%
313	MICROSOFT CORP SR UNSECURED 11/20 2	0.052%	36.966%
314	MGM MIRAGE INC	0.052%	37.017%
315	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.052%	37.069%
316	OCEANAGOLD CORP	0.051%	37.120%
317	ALAMOS GOLD INC CLASS A COMMON STOCK	0.051%	37.171%
318	NVIDIA CORP	0.051%	37.222%
319	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.051%	37.273%
320	ASTRAZENECA PLC SPONS ADR ADR	0.051%	37.324%
321	LVMH MOET HENNE	0.051%	37.375%
322	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.050%	37.425%
323	PING AN INSURAN	0.050%	37.475%
324	SONY CORP	0.050%	37.526%
325	ALLIANZ AG	0.050%	37.575%
326	PEUGEOT SA	0.050%	37.625%
327	WESTJET AIRLINE	0.050%	37.675%
328	WHIRLPOOL CORP	0.050%	37.725%
329	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.049%	37.774%
330	FINLAND GOVT IN	0.049%	37.823%
331	AKZO NOBEL NV	0.049%	37.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	MAPLE LEAF FOOD	0.049%	37.921%
333	TYSON FOODS INC	0.049%	37.970%
334	BOSTON PROPERTIES INC REIT USD.01	0.049%	38.019%
335	APPLE INC SR UNSECURED 05/23 2.4	0.049%	38.067%
336	HARTFORD FINANC	0.048%	38.116%
337	ALLIANZ SE SPON ADR ADR	0.048%	38.164%
338	ORACLE CORP SR UNSECURED 09/21 1.9	0.048%	38.212%
339	DOLLAR TREE INC	0.048%	38.260%
340	HUSKY ENERGY IN	0.048%	38.309%
341	ARCHER DANIELS	0.048%	38.357%
342	IAMGOLD CORP COMMON STOCK	0.048%	38.405%
343	TARGET CORPORAT	0.048%	38.453%
344	NORDEA AB	0.048%	38.501%
345	COMPAGNIE DE SA	0.048%	38.548%
346	CGI GROUP INC CLASS A COMMON STOCK	0.047%	38.596%
347	UBS GROEP	0.047%	38.643%
348	ING GROEP NV	0.047%	38.690%
349	RIOCAN REAL EST	0.047%	38.737%
350	DIGITAL REALTY	0.047%	38.783%
351	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.047%	38.830%
352	MINITUBISHI CHEM	0.047%	38.877%
353	TE CONNECTIVITY	0.046%	38.923%
354	INTL BUSINESS M	0.046%	38.969%
355	STARBUCKS CORP	0.046%	39.015%
356	IBM CORP SR UNSECURED 02/21 2.25	0.046%	39.061%
357	LAURENTIAN BANK	0.046%	39.108%
358	GILEAD SCIENCES	0.046%	39.154%
359	GOODYEAR TIRE &	0.046%	39.200%
360	CRH	0.046%	39.246%
361	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.046%	39.292%
362	FIFTH THIRD BAN	0.046%	39.338%
363	CIE FINANCIERE	0.046%	39.384%
364	M + T BANK CORP COMMON STOCK USD.5	0.046%	39.429%
365	SOFTBANK CORP	0.046%	39.475%
366	NIKE INC CL B COMMON STOCK USD1.0	0.046%	39.521%
367	GEN DYNAMICS CO	0.045%	39.566%
368	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.045%	39.612%
369	SINGAPORE GOVT	0.045%	39.657%
370	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.045%	39.702%
371	TMX GROUP LTD	0.045%	39.747%
372	SANOFI-AVENTIS	0.045%	39.792%
373	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.045%	39.838%
374	TESORO CORP	0.045%	39.883%
375	RIO TINTO	0.045%	39.928%
376	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.045%	39.972%
377	INTACT FINANCIA	0.045%	40.017%
378	H&R REIT UNITS	0.045%	40.062%
379	CELESTICA INC COMMON STOCK NPV	0.045%	40.106%
380	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.045%	40.151%
381	EBAY INC	0.044%	40.195%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	QUEST DIAGNOSTI	0.044%	40.240%
383	DOLLARAMA INC	0.044%	40.284%
384	DEUTSCHE BANK A	0.044%	40.328%
385	OPEN TEXT CORPO	0.044%	40.372%
386	MOLSONCOORS-B-U	0.044%	40.416%
387	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.044%	40.460%
388	ROLLS-ROYCE GRO	0.044%	40.503%
389	BHP BILLITON PL	0.044%	40.547%
390	CHINA MOBILE	0.044%	40.591%
391	ESSEX PROP TRUS	0.044%	40.634%
392	GREAT WEST LIFE	0.044%	40.678%
393	LINK R/EST INVE	0.043%	40.721%
394	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.043%	40.764%
395	RAYTHEON COMPANY COMMON STOCK USD.01	0.043%	40.807%
396	LAM RESEARCH CORP COMMON STOCK USD.001	0.043%	40.849%
397	LAFARGEHOLCIM L	0.043%	40.892%
398	SAPUTO GROUP IN	0.042%	40.934%
399	TAHOE RESOURCES INC COMMON STOCK	0.042%	40.976%
400	BK NEDERLANDSE	0.042%	41.019%
401	VIACOM INC CLASS B COMMON STOCK USD.001	0.042%	41.061%
402	VORNADO REALTY TRUST REIT USD.04	0.042%	41.103%
403	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.042%	41.145%
404	LEAR CORP	0.042%	41.187%
405	EASTMAN CHEMICA	0.042%	41.229%
406	VINCI SA	0.042%	41.270%
407	VOLVO AB	0.042%	41.312%
408	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.042%	41.354%
409	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.041%	41.395%
410	PROGRESSIVE CORP COMMON STOCK USD1.0	0.041%	41.437%
411	AMAYA INC COMMON STOCK	0.041%	41.478%
412	AGENCE FRANCAIS	0.041%	41.519%
413	MACQUARIE GP LT	0.041%	41.561%
414	DAVITA INC COMMON STOCK USD.001	0.041%	41.602%
415	DETOUR GOLD COR	0.041%	41.643%
416	ORIX CORP	0.041%	41.683%
417	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.041%	41.724%
418	YAMANA GOLD INC COMMON STOCK	0.041%	41.765%
419	DIAGEO PLC ADR	0.041%	41.806%
420	STATOIL ASA	0.040%	41.846%
421	NEWMONT MINING CORP COMMON STOCK USD1.6	0.040%	41.887%
422	CI FINANCIAL CO	0.040%	41.927%
423	COTT CORP	0.040%	41.967%
424	CNOOC LTD	0.040%	42.007%
425	SCENTRE GROUP	0.040%	42.047%
426	SCOTTISH AND SO	0.040%	42.087%
427	EUROPEAN INVEST	0.040%	42.127%
428	TAIWAN SEMICOND	0.040%	42.167%
429	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.040%	42.207%
430	ACCENTURE PLC A	0.040%	42.247%
431	HCP INC.	0.040%	42.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	BIOGEN IDEC INC	0.040%	42.327%
433	TELEFONICA SA	0.040%	42.366%
434	GAP INC	0.040%	42.406%
435	REALTY INCOME C	0.039%	42.445%
436	NOVO-NORDISK AS	0.039%	42.485%
437	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.039%	42.524%
438	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.039%	42.563%
439	WHOLE FOODS MAR	0.039%	42.602%
440	STANTEC INC COMMON STOCK	0.039%	42.642%
441	SCHWAB(CHARLES)	0.039%	42.681%
442	INTESA SANPAOLO	0.039%	42.720%
443	HYNIX SEMICONDU	0.039%	42.759%
444	METRO INC	0.039%	42.798%
445	UTD PARCEL SERV	0.039%	42.837%
446	PEYTO EXPLORATI	0.039%	42.875%
447	BUNGE LTD COMMON STOCK USD.01	0.039%	42.914%
448	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.039%	42.953%
449	AGENCE FRANC DE	0.039%	42.991%
450	ASAHI KASEI COR	0.038%	43.030%
451	CA INC COMMON STOCK USD.1	0.038%	43.068%
452	MITSUBISHI UFJ FINL SPON ADR ADR	0.038%	43.106%
453	CONSTELLATION S	0.038%	43.144%
454	RWE AG (NEU)	0.038%	43.182%
455	PFIZER INC	0.038%	43.221%
456	MITSUBISHI CORP	0.038%	43.259%
457	TRANSALTA CORP COMMON STOCK	0.038%	43.297%
458	NUCOR CORP	0.038%	43.335%
459	BRIDGESTONE COR	0.038%	43.373%
460	SOLVAY	0.038%	43.411%
461	PANASONIC CORP	0.038%	43.448%
462	E.ON SE	0.038%	43.486%
463	LOCKHEED MARTIN	0.038%	43.524%
464	EOG RESOURCES	0.038%	43.561%
465	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.037%	43.599%
466	COGECO COMMUNIC	0.037%	43.636%
467	ELI LILLY + CO COMMON STOCK	0.037%	43.673%
468	NOVARTIS CAP CO	0.037%	43.710%
469	ANADARKO PETROL	0.037%	43.747%
470	LOWE'S COS INC	0.037%	43.784%
471	PACCAR INC	0.037%	43.821%
472	MTN GROUP LTD	0.037%	43.858%
473	MITSUBISHI HVY	0.037%	43.894%
474	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.037%	43.931%
475	INTER PIPELINE	0.037%	43.968%
476	ONTARIO(PROV OF	0.037%	44.004%
477	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.037%	44.041%
478	SASOL	0.036%	44.077%
479	STANDARD BANK G	0.036%	44.113%
480	ALGONQUIN POWER	0.036%	44.149%
481	HOST HOTELS &	0.036%	44.185%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	INVESCO LTD COMMON STOCK USD.2	0.036%	44.221%
483	REPUBLIC SERVIC	0.036%	44.257%
484	HYUNDAI MOTOR C	0.036%	44.293%
485	CANADIAN APARTM	0.036%	44.329%
486	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.036%	44.365%
487	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.036%	44.400%
488	BARCLAYS ADR-EA	0.036%	44.436%
489	WOLTERS KLUWERS	0.036%	44.472%
490	LANDESKREDITBAN	0.036%	44.507%
491	SIKA FINANZ AG	0.035%	44.543%
492	GIBSON ENERGY I	0.035%	44.578%
493	MID AMERICA APARTMENT COMM REIT USD.01	0.035%	44.613%
494	NEXTERA ENERGY INC COMMON STOCK USD.01	0.035%	44.648%
495	NORWEGIAN CRUIS	0.035%	44.683%
496	PAYPAL HOLDINGS INC COMMON STOCK	0.035%	44.719%
497	HUDBAY MINERALS INC COMMON STOCK NPV	0.035%	44.754%
498	FRANCE GOVERNME	0.035%	44.789%
499	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.035%	44.824%
500	NEW GOLD INC COMMON STOCK	0.035%	44.859%
501	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.035%	44.894%
502	RENAULT	0.035%	44.929%
503	TEXTRON INC COMMON STOCK USD.125	0.035%	44.964%
504	GLAXOSMITHKLINE PLC SPON ADR ADR	0.035%	44.998%
505	IVANHOE MINES L	0.035%	45.033%
506	NORTHERN TRUST	0.035%	45.068%
507	IGM FINANCIAL I	0.035%	45.103%
508	MACY S INC COMMON STOCK USD.01	0.035%	45.138%
509	PRUDENTIAL ADR	0.035%	45.173%
510	HOUSING DEVEL F	0.035%	45.207%
511	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.035%	45.242%
512	LINDE AG	0.035%	45.277%
513	TOROMONT INDS L	0.035%	45.311%
514	CANADIAN (GOVT	0.035%	45.346%
515	STANDARD CHARTE	0.034%	45.380%
516	DOVER CORP	0.034%	45.415%
517	DSV A/S	0.034%	45.449%
518	SWEDEN GOVERNME	0.034%	45.483%
519	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.034%	45.518%
520	HUMANA INC	0.034%	45.552%
521	ENERFLEX LTD	0.034%	45.586%
522	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.034%	45.620%
523	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.034%	45.654%
524	DBS GROUP HLDGS	0.034%	45.688%
525	KEYERA CORP	0.034%	45.722%
526	RELIANCE INDS	0.034%	45.756%
527	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.034%	45.790%
528	KEYCORP	0.034%	45.824%
529	TOTAL CAPITAL I	0.034%	45.857%
530	BAXTER INTL INC	0.034%	45.891%
531	MINITUBISHI ELEC	0.034%	45.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.034%	45.959%
533	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.034%	45.992%
534	WESTROCK CO COMMON STOCK	0.034%	46.026%
535	ALLY FINANCIAL INC COMMON STOCK USD.1	0.034%	46.059%
536	PERSIMMON PLC	0.034%	46.093%
537	UNILEVER NV	0.033%	46.126%
538	SHIN-ETSU CHEM	0.033%	46.160%
539	MAZDA MOTOR COR	0.033%	46.193%
540	LEGAL & GENERAL	0.033%	46.226%
541	JM SMUCKER CO/THE COMMON STOCK	0.033%	46.260%
542	UNIVERSAL HLTH	0.033%	46.293%
543	MUNCHENER RUCKV	0.033%	46.326%
544	APPLIED MATERIALS INC COMMON STOCK USD.01	0.033%	46.359%
545	CHINA PETROLEUM	0.033%	46.392%
546	TESCO PLC	0.033%	46.425%
547	SUPERIOR PLUS C	0.033%	46.458%
548	SCHNEIDER SA	0.033%	46.491%
549	GENWORTH MI CAN	0.033%	46.524%
550	SEVEN GENERATIO	0.033%	46.557%
551	WILLIS TOWERS W	0.033%	46.590%
552	CANON INC	0.033%	46.622%
553	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.033%	46.655%
554	RESTAURANT BRANDS INTERN COMMON STOCK	0.033%	46.687%
555	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.033%	46.720%
556	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.033%	46.753%
557	AIR CANADA	0.033%	46.785%
558	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.032%	46.817%
559	KDDI CORP	0.032%	46.850%
560	SHELL INTL.FIN.	0.032%	46.882%
561	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.032%	46.914%
562	ZIMMER HLDGS IN	0.032%	46.947%
563	BOLIDEN AB	0.032%	46.979%
564	VERMILION ENERGY INC COMMON STOCK	0.032%	47.011%
565	SHELL INTL.FIN.	0.032%	47.043%
566	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.032%	47.075%
567	BRITISH AMERICAN TOB SP ADR ADR	0.032%	47.107%
568	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.032%	47.139%
569	EUROFIMA 1.75%	0.032%	47.171%
570	APPLE INC SR UNSECURED 05/20 2	0.032%	47.203%
571	SWISS RE AG	0.032%	47.235%
572	SVENSKA CELLULO	0.032%	47.267%
573	ALBEMARLE CORP	0.032%	47.299%
574	WESTFIELD CORP	0.032%	47.330%
575	NORDRH-WESTFALE	0.032%	47.362%
576	KOHL'S CORPORATI	0.032%	47.394%
577	REPSOL SA	0.032%	47.426%
578	TRANSCONTINENTA	0.032%	47.457%
579	DOMINION DIAMOND CORP COMMON STOCK	0.032%	47.489%
580	AIR LIQUIDE(L')	0.032%	47.521%
581	KOMMUNALBANKEN	0.032%	47.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	ALBERTA PROV	0.031%	47.584%
583	Banco Sabadell	0.031%	47.615%
584	BANK OF MONTREA	0.031%	47.646%
585	WM MORRISON SUP	0.031%	47.678%
586	ROYAL BANK OF C	0.031%	47.709%
587	EMERA INC.	0.031%	47.741%
588	ING GROEP NV	0.031%	47.772%
589	MARSH & MCLENNA	0.031%	47.803%
590	INTERFOR CORP	0.031%	47.834%
591	SVENSKA HANDELS	0.031%	47.865%
592	PTT PUBLIC COMP	0.031%	47.896%
593	STORA ENSO OYJ	0.031%	47.927%
594	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.031%	47.958%
595	ARKEMA	0.031%	47.989%
596	CANFOR CORPORAT	0.031%	48.019%
597	PHILIPS ELECTRO	0.031%	48.050%
598	KOMATSU	0.031%	48.081%
599	GGP INC REIT USD.01	0.031%	48.111%
600	3I GROUP PLC	0.031%	48.142%
601	AVIVA PLC	0.031%	48.173%
602	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.031%	48.203%
603	SILVER STANDARD RESOURCES COMMON STOCK	0.030%	48.234%
604	LAND SECURITIES	0.030%	48.264%
605	CARREFOUR SA	0.030%	48.294%
606	MTU AERO ENGINE	0.030%	48.325%
607	FRENCH REPUBLIC	0.030%	48.355%
608	TEGNA INC COMMON STOCK USD1.0	0.030%	48.385%
609	DR HORTON INC COMMON STOCK USD.01	0.030%	48.415%
610	ATOS ORIGIN SA	0.030%	48.445%
611	NTT DOCOMO INC	0.030%	48.475%
612	HUNTINGTON BANC	0.030%	48.505%
613	AMP LIMITED	0.030%	48.535%
614	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.030%	48.565%
615	AEON CO., LTD	0.030%	48.595%
616	NIPPON STEEL CO	0.030%	48.625%
617	NETEASE INC ADR ADR USD.0001	0.030%	48.655%
618	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.030%	48.685%
619	FNF GROUP TRACKING STK USD.0001	0.030%	48.715%
620	SMITHS GROUP	0.030%	48.744%
621	STMICROELECTRON	0.030%	48.774%
622	SAINSBURY (J) P	0.030%	48.804%
623	JABIL CIRCUIT I	0.030%	48.833%
624	LG Electronics	0.030%	48.863%
625	Cineplex Inc.	0.030%	48.893%
626	HESS CORPORATIO	0.030%	48.923%
627	COOPERATIEVE RA	0.030%	48.952%
628	BM&F BOVESPA SA	0.030%	48.982%
629	ASSURED GUARANT	0.030%	49.011%
630	VIVENDI SA	0.030%	49.041%
631	SUN HUNG KAI PR	0.030%	49.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	ANGLO AMERICAN	0.030%	49.100%
633	UTD THERAPEUTIC	0.030%	49.130%
634	FUJITSU	0.030%	49.160%
635	DAI-ICHI LIFE	0.030%	49.189%
636	MYLAN INC/PA	0.030%	49.219%
637	RESONA HOLDINGS	0.029%	49.248%
638	DUFREY AG-REG	0.029%	49.277%
639	STATOIL ASA COMPANY GUAR 11/19 2.25	0.029%	49.307%
640	MACDONALD DETTW	0.029%	49.336%
641	HUNTSMAN CORP COMMON STOCK USD.01	0.029%	49.365%
642	AMETEK INC COMMON STOCK USD.01	0.029%	49.394%
643	IMPERIAL TOBACC	0.029%	49.423%
644	SL GREEN REALTY	0.029%	49.452%
645	FLEXTRONICS INT	0.029%	49.481%
646	PRECISION DRILLING CORP COMMON STOCK	0.029%	49.510%
647	FORTESCUE METAL	0.029%	49.539%
648	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.029%	49.568%
649	JUNIPER NETWORK	0.029%	49.597%
650	LLOYDS BANKING	0.029%	49.626%
651	BANCO SANTANDER SA SPON ADR ADR	0.029%	49.654%
652	VODAFONE GROUP PLC SP ADR ADR	0.029%	49.683%
653	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.029%	49.712%
654	BORGWARNER INC COMMON STOCK USD.01	0.029%	49.741%
655	SUMITOMO CHEMIC	0.029%	49.770%
656	ADIDAS AG	0.029%	49.798%
657	ASHTREAD GROUP	0.029%	49.827%
658	POST HOLDINGS INC COMMON STOCK USD.01	0.029%	49.855%
659	DEERE + CO COMMON STOCK USD1.0	0.029%	49.884%
660	UNUM GROUP	0.029%	49.913%
661	CREDIT SUISSE G	0.029%	49.941%
662	LANXESS	0.028%	49.970%
663	FIRSTSERVICE CORP COMMON STOCK	0.028%	49.998%
664	POLSKI KON NAF	0.028%	50.026%
665	STRYKER CORP	0.028%	50.055%
666	BAE SYSTEMS	0.028%	50.083%
667	SPRINT CORP COMMON STOCK USD.01	0.028%	50.112%
668	LOEWS CORP COMMON STOCK USD.01	0.028%	50.140%
669	SUMITOMO ELEC I	0.028%	50.168%
670	ARAMARK COMMON STOCK USD.01	0.028%	50.196%
671	LENNAR CORP CL	0.028%	50.225%
672	CENTERRA GOLD INC COMMON STOCK	0.028%	50.253%
673	REXEL PROMESSES	0.028%	50.281%
674	mitsui & CO	0.028%	50.309%
675	OVERSEA-CHINESE	0.028%	50.337%
676	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.028%	50.365%
677	AGCO CORP	0.028%	50.393%
678	UNICREDIT SPA	0.028%	50.421%
679	ENERCARE INC	0.028%	50.449%
680	SAMPO OYJ	0.028%	50.477%
681	NORTHLAND POWER	0.028%	50.504%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.028%	50.532%
683	XPO LOGISTICS INC COMMON STOCK USD.001	0.028%	50.560%
684	TELEPERFORMANCE	0.028%	50.588%
685	GRAN TIERRA ENE	0.028%	50.616%
686	MELROSEIndustr	0.028%	50.644%
687	CHINA EVERGRAND	0.028%	50.671%
688	BLUESCOPE STEEL	0.028%	50.699%
689	SWATCH GROUP	0.028%	50.727%
690	NETAPP INC.	0.028%	50.754%
691	PRAXAIR STK	0.028%	50.782%
692	BECTON DICKINSON	0.028%	50.810%
693	FRANCO NEVADA CORP COMMON STOCK	0.028%	50.837%
694	CENTENE CORP COMMON STOCK USD.001	0.028%	50.865%
695	HSBC HOLDINGS P	0.028%	50.892%
696	AUTOMATIC DATA PROCESSING SR UNSECURED 09/20 2.25	0.028%	50.920%
697	UDR INC REIT USD.01	0.028%	50.948%
698	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.028%	50.975%
699	WESFARMERS LTD	0.028%	51.003%
700	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.027%	51.030%
701	DUKE REALTY CORP REIT USD.01	0.027%	51.058%
702	LIBERTY BROADBAND C COMMON STOCK USD.01	0.027%	51.085%
703	GENUINE PARTS C	0.027%	51.113%
704	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.027%	51.140%
705	TEVA PHARMACEUTICAL SP ADR ADR	0.027%	51.167%
706	LINCOLN NATL CO	0.027%	51.195%
707	OWENS CORNING COMMON STOCK USD.001	0.027%	51.222%
708	DH CORP	0.027%	51.250%
709	TOTAL SA SPON ADR ADR	0.027%	51.277%
710	PAREX RESOURCES	0.027%	51.304%
711	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.027%	51.332%
712	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.027%	51.359%
713	TEMASEK FINL I	0.027%	51.386%
714	GOODMAN GROUP	0.027%	51.413%
715	NOBLE ENERGY IN	0.027%	51.441%
716	ADECCO SA	0.027%	51.468%
717	LKQ CORP COMMON STOCK USD.01	0.027%	51.495%
718	VALEO SA	0.027%	51.522%
719	FOOT LOCKER INC COMMON STOCK USD.01	0.027%	51.549%
720	VALE RIO DOCE(C	0.027%	51.576%
721	RITCHIE BROS. A	0.027%	51.603%
722	ENEL S.p.A.	0.027%	51.630%
723	RUSSEL METALS I	0.027%	51.657%
724	GKN PLC	0.027%	51.684%
725	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.027%	51.711%
726	TOYOTA TSUSHO C	0.027%	51.738%
727	TJX COS INC	0.027%	51.765%
728	CLARIANT AG	0.027%	51.792%
729	DOMINION RES(VI	0.027%	51.818%
730	CARMAX INC COMMON STOCK USD.5	0.027%	51.845%
731	INGREDION INC COMMON STOCK USD.01	0.027%	51.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	DUKE ENERGY CORP COMMON STOCK USD.001	0.027%	51.899%
733	MCKESSON CORP.	0.027%	51.925%
734	SHIRE PLC	0.027%	51.952%
735	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.027%	51.978%
736	CORUS ENTERTAIN	0.027%	52.005%
737	FRESENIUS SE &	0.027%	52.032%
738	PETROBRAS PREEFE	0.027%	52.058%
739	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.026%	52.085%
740	NASDAQ INC COMMON STOCK USD.01	0.026%	52.111%
741	COUNTRY GARDEN	0.026%	52.137%
742	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.026%	52.164%
743	APPLE INC SR UNSECURED 02/22 2.5	0.026%	52.190%
744	TAYLOR WIMPEY	0.026%	52.216%
745	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.026%	52.243%
746	MARKS & SPENCER	0.026%	52.269%
747	LG DISPLAY CO	0.026%	52.295%
748	SPARK INFRASTRU	0.026%	52.321%
749	COTY INC CL A COMMON STOCK USD.01	0.026%	52.347%
750	TREASURY WINE E	0.026%	52.374%
751	HENRY SCHEIN CO	0.026%	52.400%
752	CBRE GROUP INC A COMMON STOCK USD.01	0.026%	52.426%
753	LYONDELLBASELL	0.026%	52.452%
754	TIFFANY & CO	0.026%	52.478%
755	EVEREST RE GROU	0.026%	52.504%
756	AGILENT TECHNOL	0.026%	52.530%
757	CANADIAN REAL E	0.026%	52.556%
758	SMART REAL ESTA	0.026%	52.582%
759	JONES LANG LASA	0.026%	52.608%
760	HARRIS CORP	0.026%	52.634%
761	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.026%	52.659%
762	JOHNSON MATTHEY	0.026%	52.685%
763	AFFILIATED MNGR	0.026%	52.711%
764	MARTIN MARIETTA	0.026%	52.737%
765	NAVIENT CORP COMMON STOCK USD.01	0.026%	52.762%
766	ENVISION HEALTHCARE CORP COMMON STOCK	0.026%	52.788%
767	MULLEN GROUP LT	0.026%	52.813%
768	RADIANT OPTO EL	0.025%	52.839%
769	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.025%	52.864%
770	NESTE OIL OYJ	0.025%	52.890%
771	ENDEAVOUR MININ	0.025%	52.915%
772	KROGER CO	0.025%	52.941%
773	NATIONAL OILWEL	0.025%	52.966%
774	BK OF NOVA SCOT	0.025%	52.991%
775	CITIC LTD	0.025%	53.017%
776	REGENCY CENTERS CORP REIT USD.01	0.025%	53.042%
777	SYNOPSIS INC	0.025%	53.067%
778	NEWCREST MINING	0.025%	53.093%
779	JX HOLDINGS INC	0.025%	53.118%
780	RYDER SYSTEM IN	0.025%	53.143%
781	BED BATH & BEYO	0.025%	53.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	NEC CORP	0.025%	53.193%
783	TATA MOTORS LTD	0.025%	53.219%
784	NEW FLYER COMMO	0.025%	53.244%
785	EXTRA SPACE STO	0.025%	53.269%
786	SLM CORP COMMON STOCK USD.2	0.025%	53.294%
787	WR BERKLEY CORP COMMON STOCK USD.2	0.025%	53.319%
788	AUTOLIV INC	0.025%	53.344%
789	ETRADE FINANCIA	0.025%	53.368%
790	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.025%	53.393%
791	SMURFIT KAPPA P	0.025%	53.418%
792	FEDERAL REALTY INVS TRUST REIT USD.01	0.025%	53.443%
793	US dollar - Lon	0.025%	53.467%
794	CHINA O/SEAS LA	0.025%	53.492%
795	PENTAIR PLC	0.025%	53.517%
796	AKAMAI TECHNOLO	0.025%	53.541%
797	MARKEL CORP COMMON STOCK	0.025%	53.566%
798	BAKER HUGHES IN	0.025%	53.591%
799	PRETIUM RESOURC	0.025%	53.615%
800	DEUTSCHE POST A	0.024%	53.640%
801	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.024%	53.664%
802	BORAL LIMITED	0.024%	53.689%
803	ATCO LTD CL I N	0.024%	53.713%
804	ROYAL BANK OF C	0.024%	53.737%
805	MARATHON OIL CO	0.024%	53.762%
806	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.024%	53.786%
807	SANLAM LIMITED	0.024%	53.811%
808	ADOBE SYSTEMS I	0.024%	53.835%
809	STOCKLAND TRUST	0.024%	53.859%
810	KONINKLIJKE KPN	0.024%	53.883%
811	TELIASONERA AB	0.024%	53.908%
812	ARROW ELECTRONI	0.024%	53.932%
813	TORCHMARK CORP COMMON STOCK USD1.0	0.024%	53.956%
814	PETROBRAS COMMO	0.024%	53.980%
815	ARCONIC INC COMMON STOCK	0.024%	54.004%
816	STAPLES INC	0.024%	54.028%
817	QUEBECOR INC 'B	0.024%	54.053%
818	TELECOM ITALIA	0.024%	54.077%
819	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.024%	54.101%
820	DEUTSCHE LUFTHA	0.024%	54.125%
821	TERADYNE INC	0.024%	54.149%
822	IRON MOUNTAIN INC REIT USD.01	0.024%	54.173%
823	CASCADES INC	0.024%	54.197%
824	CUMMINS INC	0.024%	54.221%
825	MICROSOFT CORP	0.024%	54.245%
826	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.024%	54.268%
827	EAST WEST BANCORP INC COMMON STOCK USD.001	0.024%	54.292%
828	AECOM COMMON STOCK USD.01	0.024%	54.316%
829	UNILEVER PLC SPONSORED ADR ADR	0.024%	54.340%
830	TARGA RESOURCES CORP COMMON STOCK USD.001	0.024%	54.363%
831	ACTIVISION BLIZ	0.024%	54.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.024%	54.411%
833	TOLL BROTHERS INC COMMON STOCK USD.01	0.024%	54.434%
834	SUZUKI MOTOR CO	0.024%	54.458%
835	BOUYGUES	0.024%	54.481%
836	STEINHOFF INTER	0.023%	54.505%
837	ORACLE CORP SR UNSECURED 07/21 2.8	0.023%	54.528%
838	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.023%	54.552%
839	CONCHO RESOURCE	0.023%	54.575%
840	TRINITY INDS	0.023%	54.598%
841	PARKLAND FUEL C	0.023%	54.622%
842	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.023%	54.645%
843	ASSURANT INC COMMON STOCK USD.01	0.023%	54.668%
844	CSL LIMITED	0.023%	54.692%
845	RECKITT BENCKIS	0.023%	54.715%
846	INTERNATIONAL G	0.023%	54.738%
847	STADA ARZNEIMIT	0.023%	54.761%
848	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.023%	54.784%
849	AIR PRODS & CHE	0.023%	54.807%
850	PRIMERICA INC COMMON STOCK	0.023%	54.831%
851	AGRICULTURAL BK	0.023%	54.854%
852	NRG ENERGY	0.023%	54.877%
853	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.023%	54.900%
854	BOC HONG KONG H	0.023%	54.923%
855	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.023%	54.946%
856	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.023%	54.969%
857	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.023%	54.992%
858	BELLWAY	0.023%	55.015%
859	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.023%	55.038%
860	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.023%	55.061%
861	CAIXABANK	0.023%	55.083%
862	ERSTE GROUP BAN	0.023%	55.106%
863	SOUTHERN CO	0.023%	55.129%
864	OSHKOSH CORP COMMON STOCK USD.01	0.023%	55.152%
865	MARTINREA INTER	0.023%	55.175%
866	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.023%	55.197%
867	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.023%	55.220%
868	AISIN SEIKI CO	0.023%	55.243%
869	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.023%	55.265%
870	HP INC COMMON STOCK USD.01	0.023%	55.288%
871	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.023%	55.311%
872	COMERICA INC	0.023%	55.333%
873	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.023%	55.356%
874	EXCHANGE INCOME	0.022%	55.378%
875	GRUPO MEXICO SA	0.022%	55.401%
876	GAS NATURAL SDG	0.022%	55.423%
877	KLEPIERRE	0.022%	55.445%
878	ANGLOGOLD ASHANTI SPON ADR ADR	0.022%	55.468%
879	KINGSPAN GROUP	0.022%	55.490%
880	SWEDBANK AB	0.022%	55.512%
881	ALLIED PPTY,REI	0.022%	55.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	GENERAL MILLS I	0.022%	55.557%
883	K&S AG	0.022%	55.579%
884	ONEX CORP SUB V	0.022%	55.601%
885	METRO AG	0.022%	55.623%
886	GEELY AUTOMOBIL	0.022%	55.645%
887	KIMCO REALTY	0.022%	55.667%
888	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.022%	55.689%
889	GENTEX CORP COMMON STOCK USD.06	0.022%	55.711%
890	XEROX CORP COMMON STOCK USD1.0	0.022%	55.733%
891	CARDINAL HEALTH	0.022%	55.755%
892	NORTHROP GRUMMA	0.022%	55.777%
893	STATOIL ASA COMPANY GUAR 01/24 2.65	0.022%	55.799%
894	PREMIUM BRANDS	0.022%	55.821%
895	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.022%	55.843%
896	AUTONATION INC	0.022%	55.865%
897	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.022%	55.887%
898	BIRCHCLIFF ENER	0.022%	55.909%
899	CHINA PETROLEUM	0.022%	55.930%
900	SCOR	0.022%	55.952%
901	PVH CORP COMMON STOCK USD1.0	0.022%	55.974%
902	XL GROUP LTD	0.022%	55.996%
903	OLIN CORP	0.022%	56.018%
904	DEXIA CREDIT LO	0.022%	56.039%
905	NEWELL BRANDS INC COMMON STOCK USD1.0	0.022%	56.061%
906	BANK RAKYAT IND	0.022%	56.083%
907	INFOSYS TECHNOL	0.022%	56.105%
908	KIMBERLY-CLARK	0.022%	56.126%
909	MS&AD INSURANCE	0.022%	56.148%
910	ACTELION LTD	0.022%	56.170%
911	QUANTA SERVICES	0.022%	56.191%
912	VULCAN MATERIAL	0.022%	56.213%
913	COACH INC	0.022%	56.235%
914	FLUOR CORP COMMON STOCK USD.01	0.022%	56.256%
915	DANONE S.A. COM	0.022%	56.278%
916	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.022%	56.299%
917	TOSOH CORP	0.022%	56.321%
918	BROTHERIndustr	0.021%	56.342%
919	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.021%	56.364%
920	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.021%	56.385%
921	SECURE ENERGY S	0.021%	56.406%
922	BRITISH LAND CO	0.021%	56.428%
923	KONINKLIJKE DSM	0.021%	56.449%
924	MANPOWER INC	0.021%	56.470%
925	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.021%	56.492%
926	TOTAL CAPITAL I	0.021%	56.513%
927	MKS INSTRUMENTS INC COMMON STOCK	0.021%	56.535%
928	TUI AG	0.021%	56.556%
929	CDN UTILS LTD N	0.021%	56.577%
930	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.021%	56.599%
931	MACERICH CO	0.021%	56.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.021%	56.641%
933	AIR LEASE CORP	0.021%	56.662%
934	SIERRA WIRELESS INC COMMON STOCK	0.021%	56.684%
935	ONTARIO(PROV OF	0.021%	56.705%
936	SYNNEX CORP COMMON STOCK USD.001	0.021%	56.726%
937	PROV OF SASK CA	0.021%	56.747%
938	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.021%	56.768%
939	HARLEY DAVIDSON	0.021%	56.790%
940	FLUGHAFEN ZUERI	0.021%	56.811%
941	Arch Capital Gr	0.021%	56.832%
942	THOR INDUSTRIES INC COMMON STOCK USD.1	0.021%	56.853%
943	AON PLC	0.021%	56.874%
944	SEGRO PLC	0.021%	56.895%
945	NATIONAL GRID PLC SP ADR ADR	0.021%	56.916%
946	PULTEGROUP INC.	0.021%	56.937%
947	DELL TECHNOLOGIES INC CL V TRACKING STK	0.021%	56.958%
948	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.021%	56.979%
949	UTD MICRO ELECT	0.021%	56.999%
950	UNI-SELECT INC	0.021%	57.020%
951	GROUP 4 SECURIC	0.021%	57.041%
952	SOMPO JAPAN NIP	0.021%	57.062%
953	PENN WEST PETROLEUM LTD COMMON STOCK	0.021%	57.083%
954	SNAP-ON INC	0.021%	57.104%
955	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.021%	57.124%
956	AECON GROUP INC	0.021%	57.145%
957	ASAHI GLASS CO	0.021%	57.166%
958	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.021%	57.187%
959	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.021%	57.207%
960	INCHCAPE PLC	0.021%	57.228%
961	FREEPORT-MCMORA	0.021%	57.249%
962	STEEL DYNAMICS INC COMMON STOCK USD.005	0.021%	57.270%
963	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.021%	57.290%
964	OMV AG	0.021%	57.311%
965	ORICA LIMITED	0.021%	57.332%
966	TECH DATA CORP COMMON STOCK USD.0015	0.021%	57.352%
967	CENTRICA PLC	0.021%	57.373%
968	JYSKE BANK A/S	0.021%	57.393%
969	HAMMERSON	0.021%	57.414%
970	SKAND ENSKILDA	0.021%	57.434%
971	YAMAHA MOTOR CO	0.021%	57.455%
972	CONTINENTAL AG	0.020%	57.475%
973	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.020%	57.496%
974	ENSIGN ENERGY S	0.020%	57.516%
975	SANDVIK AB	0.020%	57.537%
976	HALMA	0.020%	57.557%
977	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.020%	57.577%
978	MURATA MFG CO	0.020%	57.598%
979	RANDGOLD RESOUR	0.020%	57.618%
980	INFINEON TECHNO	0.020%	57.638%
981	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.020%	57.659%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	APTARGROUP INC COMMON STOCK USD.01	0.020%	57.679%
983	UNITED OVERSEAS	0.020%	57.699%
984	CAMDEN PROPERTY	0.020%	57.720%
985	HILL ROM HOLDINGS INC COMMON STOCK	0.020%	57.740%
986	SANOFI ADR ADR	0.020%	57.760%
987	GECINA SA	0.020%	57.781%
988	BERKELEY GROUP	0.020%	57.801%
989	MINEBEA CO	0.020%	57.821%
990	GARMIN LTD.	0.020%	57.841%
991	QBE INSURANCE	0.020%	57.861%
992	LABRADOR IRON O	0.020%	57.881%
993	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.020%	57.902%
994	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.020%	57.922%
995	VEREIT INC REIT USD.01	0.020%	57.942%
996	BARRATT DEVEL	0.020%	57.962%
997	SK C&C CO LTD	0.020%	57.982%
998	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.020%	58.002%
999	HALLIBURTON CO	0.020%	58.022%
1000	INFORMA PLC	0.020%	58.042%
1001	NEVSUN RESOURCES LTD COMMON STOCK	0.020%	58.062%
1002	CIT GROUP INC COMMON STOCK USD.01	0.020%	58.082%
1003	WILLIAMS-SONOMA	0.020%	58.102%
1004	COLFAX CORP	0.020%	58.122%
1005	SUN COMMUNITIES INC REIT USD.01	0.020%	58.142%
1006	ERICSSON LM-B S	0.020%	58.162%
1007	TDK CORP	0.020%	58.182%
1008	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.020%	58.202%
1009	WOLSELEY PLC	0.020%	58.221%
1010	AMERCO COMMON STOCK USD.25	0.020%	58.241%
1011	CREDIT AGRICOLE	0.020%	58.261%
1012	NORBORD INC COMMON STOCK	0.020%	58.281%
1013	SUNCORP GROUP	0.020%	58.301%
1014	VICINITY CENTER	0.020%	58.320%
1015	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.020%	58.340%
1016	JULIUS BAER GRO	0.020%	58.360%
1017	YES BANK LTD	0.020%	58.380%
1018	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.020%	58.399%
1019	KROTON EDUCACIO	0.020%	58.419%
1020	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.020%	58.439%
1021	BPCE SA COMPANY GUAR 04/24 4	0.020%	58.459%
1022	BCO BRADESCO,AD	0.020%	58.478%
1023	AMDOCS LTD COMMON STOCK GBP.0001	0.020%	58.498%
1024	HOWARD HUGHES CORP/THE COMMON STOCK	0.020%	58.518%
1025	ROCKWELL AUTO	0.020%	58.537%
1026	CHINA UNICOM	0.020%	58.557%
1027	DIRECT LINE INS	0.020%	58.576%
1028	CATCHER TECHNOL	0.020%	58.596%
1029	OLD MUTUAL PLC	0.020%	58.616%
1030	APARTMENT INVT + MGMT CO A REIT USD.01	0.020%	58.635%
1031	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.020%	58.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	ELISA OYJ-A	0.020%	58.674%
1033	SEVEN & I HOLDI	0.020%	58.694%
1034	ARRIS INTERNATI	0.020%	58.713%
1035	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.020%	58.733%
1036	GLAXOSMITHKLINE	0.020%	58.752%
1037	NOMURA HOLD INC	0.020%	58.772%
1038	COCA-COLA CO/TH	0.020%	58.791%
1039	BROWN + BROWN INC COMMON STOCK USD.1	0.019%	58.811%
1040	FOREST CITY REALTY TRUST A REIT USD.01	0.019%	58.830%
1041	CHINA UNICOM LT	0.019%	58.850%
1042	IPG PHOTONICS C	0.019%	58.869%
1043	ACKERMANS & VAN	0.019%	58.889%
1044	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.019%	58.908%
1045	BRUNSWICK CORP	0.019%	58.927%
1046	DOREL INDS INC	0.019%	58.947%
1047	GALP ENERGIA	0.019%	58.966%
1048	NSK	0.019%	58.986%
1049	SPIRIT AEROSYST	0.019%	59.005%
1050	MOSAIC CO	0.019%	59.024%
1051	HDFC BANK LTD	0.019%	59.044%
1052	CHINA MERCHANTS	0.019%	59.063%
1053	ORBITAL ATK INC COMMON STOCK USD.01	0.019%	59.082%
1054	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.019%	59.102%
1055	KILROY REALTY C	0.019%	59.121%
1056	RICOH CO	0.019%	59.140%
1057	COMMERCE BANCSH	0.019%	59.159%
1058	ONTARIO(PROV OF	0.019%	59.179%
1059	T&D HOLDINGS IN	0.019%	59.198%
1060	HORMEL FOODS CORP COMMON STOCK USD.01465	0.019%	59.217%
1061	UNIONE DI BAN.	0.019%	59.236%
1062	KNIGHT THERAPEU	0.019%	59.255%
1063	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.019%	59.274%
1064	GENTING BHD	0.019%	59.294%
1065	MARVELL TECH GR	0.019%	59.313%
1066	AGEAS	0.019%	59.332%
1067	LOGMEIN INC COMMON STOCK USD.01	0.019%	59.351%
1068	CIGNA CORP	0.019%	59.369%
1069	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.019%	59.388%
1070	LONZA GROUP AG	0.019%	59.407%
1071	FISCHER(GEORG)A	0.019%	59.426%
1072	DEXUS PROPERTY	0.019%	59.445%
1073	UBISOFT ENTERTA	0.019%	59.464%
1074	DYCOM INDUSTRIE	0.019%	59.483%
1075	JFE HOLDINGS IN	0.019%	59.502%
1076	MASTEC INC	0.019%	59.521%
1077	WHITBREAD PLC	0.019%	59.539%
1078	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.019%	59.558%
1079	NIPPON BUILDING	0.019%	59.577%
1080	CANADA HOUSING	0.019%	59.596%
1081	BABCOCK INTL GR	0.019%	59.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	MONDI PLC	0.019%	59.633%
1083	AMERICAN HOMES 4 RENT A REIT USD.01	0.019%	59.652%
1084	ST JAMES PLACE	0.019%	59.671%
1085	INNERGEX RENEWA	0.019%	59.690%
1086	VALIDUS HOLDING	0.019%	59.708%
1087	COMMERZBANK AG	0.019%	59.727%
1088	AMADEUS IT HLDG	0.019%	59.746%
1089	SES GLOBAL	0.019%	59.765%
1090	GPT GROUP	0.019%	59.783%
1091	INTERTEK TESTIN	0.019%	59.802%
1092	RHEINMETALL AG	0.019%	59.821%
1093	RENAISSANCE RE	0.019%	59.839%
1094	WINPAK LTD	0.019%	59.858%
1095	TARGET CORP SR UNSECURED 01/22 2.9	0.019%	59.877%
1096	PG&E CORP	0.019%	59.895%
1097	FAURECIA	0.019%	59.914%
1098	SPECTRIS PLC	0.019%	59.933%
1099	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.019%	59.951%
1100	FIRST CAPITAL R	0.019%	59.970%
1101	ENERPLUS CORP COMMON STOCK	0.019%	59.988%
1102	SPIRAX-SARCO EN	0.019%	60.007%
1103	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.019%	60.025%
1104	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.019%	60.044%
1105	WPX ENERGY INC COMMON STOCK	0.019%	60.062%
1106	MURPHY OIL CORP	0.019%	60.081%
1107	AIRBUS GROUP NV	0.019%	60.099%
1108	MICRO FOCUS INT	0.018%	60.118%
1109	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.018%	60.136%
1110	SK ENERGY CO LT	0.018%	60.155%
1111	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.018%	60.173%
1112	MEG ENERGY CORP	0.018%	60.192%
1113	NUVISTA ENERGY	0.018%	60.210%
1114	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	60.228%
1115	FREEHOLD ROYALT	0.018%	60.247%
1116	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.018%	60.265%
1117	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.018%	60.284%
1118	ISUZU MOTORS	0.018%	60.302%
1119	BALOISE- HOLDIN	0.018%	60.320%
1120	LIBERTY PROPERTY TRUST REIT USD.001	0.018%	60.339%
1121	SEKISUI CHEMICA	0.018%	60.357%
1122	MEDIOBANCA SPA	0.018%	60.376%
1123	FLIR SYSTEMS INC COMMON STOCK USD.01	0.018%	60.394%
1124	SEMAFO INC COMM	0.018%	60.412%
1125	DEN DANSKE BANK	0.018%	60.430%
1126	BANK NEDERLANDS	0.018%	60.449%
1127	CARLSBERG	0.018%	60.467%
1128	FLOWERS FOODS INC COMMON STOCK USD.01	0.018%	60.485%
1129	HEXCEL CORP COMMON STOCK USD.01	0.018%	60.503%
1130	BEMIS COMPANY COMMON STOCK USD.1	0.018%	60.521%
1131	GAMING AND LEISURE PROPERTIE REIT	0.018%	60.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	PATTERSON COS INC COMMON STOCK USD.01	0.018%	60.558%
1133	EMCOR GROUP INC COMMON STOCK USD.01	0.018%	60.576%
1134	KIRBY CORP	0.018%	60.594%
1135	CHINA RES BEIJI	0.018%	60.612%
1136	HANCOCK HOLDING	0.018%	60.630%
1137	SAPPI	0.018%	60.648%
1138	COMCAST CORP COMPANY GUAR 08/25 3.375	0.018%	60.667%
1139	COMINAR REAL ES	0.018%	60.685%
1140	PICC PROPERTY &	0.018%	60.703%
1141	BARD(CR)INC	0.018%	60.721%
1142	ECOLAB INC COMMON STOCK USD1.0	0.018%	60.739%
1143	CHIMEI INNOLUX	0.018%	60.757%
1144	NOKIA CORP	0.018%	60.775%
1145	ALLIED WORLD AS	0.018%	60.793%
1146	HIGHWOODS PROPE	0.018%	60.811%
1147	COHERENT INC	0.018%	60.829%
1148	STELLA JONES IN	0.018%	60.847%
1149	LAGARDERE S.C.A	0.018%	60.865%
1150	AMER ELEC POWER	0.018%	60.883%
1151	VCA INC COMMON STOCK USD.001	0.018%	60.901%
1152	AKBANK TAS	0.018%	60.919%
1153	VOLKSWAGEN AG	0.018%	60.936%
1154	JSW STEEL LTD	0.018%	60.954%
1155	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.018%	60.972%
1156	GALAPAGOS NV	0.018%	60.990%
1157	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.018%	61.008%
1158	RICE ENERGY INC COMMON STOCK USD.01	0.018%	61.026%
1159	ABBVIE INC SR UNSECURED 11/22 2.9	0.018%	61.044%
1160	SUMITOMO CORP	0.018%	61.062%
1161	J2 GLOBAL INC COMMON STOCK USD.01	0.018%	61.079%
1162	CASEYS GEN STOR	0.018%	61.097%
1163	ANALOG DEVICES INC COMMON STOCK USD.167	0.018%	61.115%
1164	AALBERTS INDUST	0.018%	61.133%
1165	COOPER COS INC	0.018%	61.151%
1166	ROCKWELL COLLIN	0.018%	61.168%
1167	KINGFISHER PLC	0.018%	61.186%
1168	CHINA COMMUNICA	0.018%	61.204%
1169	BCO BRADESCO,PR	0.018%	61.222%
1170	TORC OIL & GAS	0.018%	61.239%
1171	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.018%	61.257%
1172	EXELON CORP COMMON STOCK	0.018%	61.275%
1173	BOMBARDIER INC	0.018%	61.293%
1174	SVENSKA HANDELS	0.018%	61.310%
1175	MICROSOFT CORP	0.018%	61.328%
1176	NEW WORLD DEVEL	0.018%	61.346%
1177	DNB NOR ASA	0.018%	61.363%
1178	WH GROUP LTD	0.018%	61.381%
1179	CALPINE CORP	0.018%	61.398%
1180	LG CHEM LTD	0.018%	61.416%
1181	TECHNIPFMC PLC	0.018%	61.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	SENIOR HOUSING PROP TRUST REIT USD.01	0.018%	61.451%
1183	SONY CORP SPONSORED ADR ADR	0.018%	61.469%
1184	SONOCO PRODUCTS	0.018%	61.486%
1185	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.018%	61.504%
1186	GPO FIN BANORTE	0.018%	61.521%
1187	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.017%	61.539%
1188	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.017%	61.556%
1189	NIELSEN HOLDING	0.017%	61.574%
1190	AMKOR TECHNOLOG	0.017%	61.591%
1191	FIRST HORIZON N	0.017%	61.609%
1192	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.017%	61.626%
1193	CARNIVAL PLC	0.017%	61.643%
1194	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.017%	61.661%
1195	HUDSON'S BAY CO	0.017%	61.678%
1196	DANA HOLDING CO	0.017%	61.695%
1197	TAKEDA PHARMACE	0.017%	61.713%
1198	FNB CORP COMMON STOCK USD.01	0.017%	61.730%
1199	HANA FINANCIAL	0.017%	61.747%
1200	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	61.765%
1201	TOKIO MARINE HL	0.017%	61.782%
1202	COCA COLA HBC A	0.017%	61.799%
1203	TRIMBLE INC COMMON STOCK	0.017%	61.817%
1204	LAS VEGAS SANDS	0.017%	61.834%
1205	KION GROUP AG	0.017%	61.851%
1206	SANMINA CORP COMMON STOCK USD.01	0.017%	61.868%
1207	AMS AG	0.017%	61.885%
1208	DUPONT FABROS TECHNOLOGY REIT USD.001	0.017%	61.903%
1209	TATE & LYLE	0.017%	61.920%
1210	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.017%	61.937%
1211	PRUDENTIAL CORP	0.017%	61.954%
1212	CHARTWELL RETIR	0.017%	61.971%
1213	MITEL NETWORKS	0.017%	61.989%
1214	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.017%	62.006%
1215	BIG LOTS INC COMMON STOCK USD.01	0.017%	62.023%
1216	SBERBANK OF RUS	0.017%	62.040%
1217	POSCO	0.017%	62.057%
1218	ALLEGHANY CORP COMMON STOCK USD1.0	0.017%	62.074%
1219	SESA STERLITE	0.017%	62.091%
1220	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	62.109%
1221	VESTAS WIND SYS	0.017%	62.126%
1222	HISCOX LTD	0.017%	62.143%
1223	ITOCHU CORP	0.017%	62.160%
1224	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.017%	62.177%
1225	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.017%	62.194%
1226	ALERE INC COMMON STOCK USD.001	0.017%	62.211%
1227	ATS AUTOMATION	0.017%	62.228%
1228	NATIONAL RETAIL PROPERTIES REIT USD.01	0.017%	62.245%
1229	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.017%	62.262%
1230	SBM OFFSHORE NV	0.017%	62.279%
1231	FMC CORP	0.017%	62.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	TRANSOCEAN LTD	0.017%	62.313%
1233	POPULAR INC COMMON STOCK USD.01	0.017%	62.330%
1234	TOREX GOLD RESO	0.017%	62.347%
1235	JAPAN REAL ESTA	0.017%	62.364%
1236	SANDERSON FARMS INC COMMON STOCK USD1.0	0.017%	62.381%
1237	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.017%	62.398%
1238	ESSILOR INTERNA	0.017%	62.415%
1239	COPA HOLDINGS S	0.017%	62.432%
1240	CHINA PHARMACEU	0.017%	62.449%
1241	MARUBENI CORP	0.017%	62.466%
1242	WINTRUST FINANCIAL CORP COMMON STOCK	0.017%	62.483%
1243	ROYAL DUTCH SHELL SPON ADR A ADR	0.017%	62.499%
1244	WESTERN FOREST	0.017%	62.516%
1245	UBS GROUP	0.017%	62.533%
1246	FUBON FINANCIAL	0.017%	62.550%
1247	NOKIAN RENKAAT	0.017%	62.567%
1248	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	62.584%
1249	WHITE MOUNTAINS	0.017%	62.601%
1250	COCA-COLA WEST	0.017%	62.617%
1251	FIRSTRAND LIMIT	0.017%	62.634%
1252	STERIS PLC	0.017%	62.651%
1253	FERRARI NV	0.017%	62.668%
1254	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.017%	62.685%
1255	DST SYST INC DE	0.017%	62.702%
1256	PACWEST BANCORP COMMON STOCK	0.017%	62.718%
1257	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	62.735%
1258	CAPITAL POWER C	0.017%	62.752%
1259	BRIT AMER TOBAC	0.017%	62.769%
1260	STERICYCLE INC COMMON STOCK USD.01	0.017%	62.785%
1261	ISHIKAWAJIMA HA	0.017%	62.802%
1262	PT UNITED TRACT	0.017%	62.819%
1263	GIVAUDAN	0.017%	62.835%
1264	SUBSEA 7 SA	0.017%	62.852%
1265	KIRKLAND LAKE G	0.017%	62.869%
1266	FINMECCANICA SP	0.017%	62.885%
1267	QIAGEN NV	0.017%	62.902%
1268	EQUIFAX INC	0.017%	62.919%
1269	AAC TECHNOLOGIE	0.017%	62.935%
1270	DENSO CORP	0.017%	62.952%
1271	BURBERRY GROUP	0.017%	62.969%
1272	FUJI HEAVY INDS	0.017%	62.985%
1273	CYRUSONE INC REIT USD.01	0.017%	63.002%
1274	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.017%	63.018%
1275	SINGAPORE AIRLI	0.017%	63.035%
1276	SWISSCOM AG	0.017%	63.051%
1277	WENDY S CO/THE COMMON STOCK USD.1	0.016%	63.068%
1278	GREAT CANADIAN	0.016%	63.084%
1279	WPP PLC	0.016%	63.101%
1280	EXPEDIA INC COMMON STOCK USD.001	0.016%	63.117%
1281	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.016%	63.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.016%	63.150%
1283	SUMITOMO HEAVY	0.016%	63.167%
1284	REGAL BELOIT CORP COMMON STOCK USD.01	0.016%	63.183%
1285	BALL CORP	0.016%	63.199%
1286	BARCLAYS AFRICA	0.016%	63.216%
1287	APPLE INC SR UNSECURED 02/27 3.35	0.016%	63.232%
1288	DAIWA SECURITIE	0.016%	63.248%
1289	MOL HUNGARIAN	0.016%	63.265%
1290	CTBC FINANCIAL	0.016%	63.281%
1291	INCITEC PIVOT	0.016%	63.297%
1292	UTD RENTALS INC	0.016%	63.314%
1293	CHRISTIAN HANSE	0.016%	63.330%
1294	NN GROUP NV	0.016%	63.346%
1295	BOSKALIS WESTMN	0.016%	63.363%
1296	VALE SA	0.016%	63.379%
1297	GRANITE REAL ES	0.016%	63.395%
1298	KIA MOTORS CORP	0.016%	63.411%
1299	ABN AMRO BANK N	0.016%	63.428%
1300	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.016%	63.444%
1301	XILINX INC	0.016%	63.460%
1302	CORELOGIC INC COMMON STOCK USD1.0	0.016%	63.476%
1303	HOLOGIC INC COMMON STOCK USD.01	0.016%	63.493%
1304	LIBERTY VENTURES SER A TRACKING STK USD.01	0.016%	63.509%
1305	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.016%	63.525%
1306	OAO GAZPROM-SPO	0.016%	63.541%
1307	WESTPAC BKG COR	0.016%	63.557%
1308	UMICORE	0.016%	63.574%
1309	CIRRUS LOGIC IN	0.016%	63.590%
1310	DCT INDUSTRIAL TRUST INC REIT USD.01	0.016%	63.606%
1311	HELVETIA HOLDIN	0.016%	63.622%
1312	DELPHI AUTOMOTI	0.016%	63.638%
1313	ALARIS ROYALTY	0.016%	63.654%
1314	ASSA ABLOY AB	0.016%	63.670%
1315	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.016%	63.686%
1316	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.016%	63.702%
1317	BRENNTAG AG	0.016%	63.719%
1318	CYPRESS SEMICON	0.016%	63.735%
1319	INTUIT INC COMMON STOCK USD.01	0.016%	63.751%
1320	USG CORP	0.016%	63.767%
1321	KB FINANCIAL GR	0.016%	63.783%
1322	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.016%	63.799%
1323	CABOT CORP	0.016%	63.815%
1324	IMI PLC	0.016%	63.831%
1325	HUBBELL INC COMMON STOCK USD.01	0.016%	63.847%
1326	CONSOL ENERGY INC COMMON STOCK USD.01	0.016%	63.863%
1327	ZIONS BANCORP	0.016%	63.879%
1328	MURPHY USA INC COMMON STOCK	0.016%	63.895%
1329	WP CAREY INC REIT USD.001	0.016%	63.911%
1330	HOME BANCSHARES INC COMMON STOCK USD.01	0.016%	63.927%
1331	GN STORE NORD	0.016%	63.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	HYUNDAI MOBIS	0.016%	63.959%
1333	INVESTORS BANCORP INC COMMON STOCK USD.01	0.016%	63.975%
1334	FIBRA UNO ADMIN	0.016%	63.991%
1335	SIGNET JEWELERS	0.016%	64.007%
1336	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.016%	64.023%
1337	SANDSTORM GOLD	0.016%	64.038%
1338	HANG SENG BANK	0.016%	64.054%
1339	NORTH WEST CO.	0.016%	64.070%
1340	SERVICE CORP IN	0.016%	64.086%
1341	INTL BUSINESS M	0.016%	64.102%
1342	KIRIN HOLDINGS	0.016%	64.118%
1343	ROYAL GOLD INC	0.016%	64.134%
1344	MEGGITT	0.016%	64.149%
1345	AVNET INC	0.016%	64.165%
1346	INTL CONS AIRLI	0.016%	64.181%
1347	LINCOLN ELEC HL	0.016%	64.197%
1348	CLOSE BROS GROU	0.016%	64.212%
1349	ASSOCD BANC-COR	0.016%	64.228%
1350	FREENET AG	0.016%	64.244%
1351	EPR PROPERTIES REIT USD.01	0.016%	64.260%
1352	VISTEON CORP COMMON STOCK	0.016%	64.276%
1353	LIFEPOINT HOSPI	0.016%	64.291%
1354	PINNACLE FOODS INC COMMON STOCK USD.01	0.016%	64.307%
1355	FIRST CITIZENS BCSS CL A COMMON STOCK USD1.0	0.016%	64.323%
1356	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.016%	64.338%
1357	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.016%	64.354%
1358	LOJAS RENNER SA	0.016%	64.370%
1359	TELE2 AB-B SHS	0.016%	64.386%
1360	INTERDIGITAL IN	0.016%	64.401%
1361	SHAWCOR LTD	0.016%	64.417%
1362	BANKUNITED INC COMMON STOCK USD.01	0.016%	64.432%
1363	ELECTRONIC ARTS	0.016%	64.448%
1364	LEND LEASE CORP	0.016%	64.464%
1365	METSO OYJ	0.016%	64.479%
1366	NOMURA REAL EST	0.016%	64.495%
1367	SYMANTEC CORP	0.016%	64.510%
1368	KBC GROEP NV	0.016%	64.526%
1369	WHEELOCK & COMP	0.016%	64.541%
1370	BORALEX INC CL	0.016%	64.557%
1371	CINTAS CORP	0.016%	64.572%
1372	SENSATA TECHNOL	0.016%	64.588%
1373	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.016%	64.604%
1374	TWITTER INC COMMON STOCK USD.000005	0.015%	64.619%
1375	EAGLE MATERIALS	0.015%	64.634%
1376	GPO TELEVISA	0.015%	64.650%
1377	SHOPIFY INC CLASS A COMMON STOCK	0.015%	64.665%
1378	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.015%	64.681%
1379	WOODWARD INC COMMON STOCK USD.00292	0.015%	64.696%
1380	OSRAM LICHT AG	0.015%	64.712%
1381	GS HOLDINGS COR	0.015%	64.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	EXTENDED STAY AMERICA INC UNIT USD.01	0.015%	64.743%
1383	ENAGAS	0.015%	64.758%
1384	WILLIAM HILL PL	0.015%	64.773%
1385	GEBERIT AG-REG	0.015%	64.789%
1386	KELT EXPLORATIO	0.015%	64.804%
1387	CUBESMART REIT USD.01	0.015%	64.819%
1388	PORSCHE AUTOMOB	0.015%	64.835%
1389	CNH INDUSTRIAL	0.015%	64.850%
1390	WHARF(HLDGS)	0.015%	64.865%
1391	KB FINANCIAL GROUP INC ADR ADR	0.015%	64.880%
1392	INMARSAT PLC	0.015%	64.896%
1393	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.015%	64.911%
1394	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.015%	64.926%
1395	REXNORD CORP COMMON STOCK USD.01	0.015%	64.942%
1396	HUSQVARNA AB -	0.015%	64.957%
1397	TRAVIS PERKINS	0.015%	64.972%
1398	CEMEX SA	0.015%	64.987%
1399	BIDVEST GROUP L	0.015%	65.003%
1400	PEGATRON CORP	0.015%	65.018%
1401	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.015%	65.033%
1402	INPEX CORPORATI	0.015%	65.048%
1403	TEREX CORP	0.015%	65.063%
1404	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.015%	65.079%
1405	QORVO INC COMMON STOCK USD.0001	0.015%	65.094%
1406	TCF FINL CORP	0.015%	65.109%
1407	ILG INC COMMON STOCK USD.01	0.015%	65.124%
1408	DOUGLAS EMMETT INC REIT USD.01	0.015%	65.139%
1409	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.015%	65.154%
1410	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.015%	65.169%
1411	MAPFRE SA	0.015%	65.185%
1412	BOOKER GROUP	0.015%	65.200%
1413	CARLISLE COS IN	0.015%	65.215%
1414	HCL TECHNOLOGIE	0.015%	65.230%
1415	DIALOG SEMICOND	0.015%	65.245%
1416	AXIS BANK	0.015%	65.260%
1417	LEGG MASON INC COMMON STOCK USD.1	0.015%	65.275%
1418	TULLOW OIL PLC	0.015%	65.290%
1419	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.015%	65.305%
1420	BCO DO BRASIL S	0.015%	65.320%
1421	ROYAL BANK OF SCOT SPON ADR ADR	0.015%	65.335%
1422	CNO FINANCIAL	0.015%	65.350%
1423	DELUXE CORP	0.015%	65.365%
1424	PASON SYSTEMS I	0.015%	65.380%
1425	INTERTAPE POLYM	0.015%	65.395%
1426	DS SMITH PLC	0.015%	65.410%
1427	DEUTSCHE BOERSE	0.015%	65.425%
1428	SIGNATURE BANK COMMON STOCK USD.01	0.015%	65.439%
1429	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.015%	65.454%
1430	VWR CORP COMMON STOCK USD.01	0.015%	65.469%
1431	ENTEGRIS INC COMMON STOCK USD.01	0.015%	65.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.015%	65.499%
1433	MITSUBISHI MATE	0.015%	65.514%
1434	POLARIS INDUSTR	0.015%	65.529%
1435	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.015%	65.544%
1436	HUHTAMAKI OY	0.015%	65.559%
1437	HYUNDAI ENG & C	0.015%	65.573%
1438	ADVANCED SEMICO	0.015%	65.588%
1439	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.015%	65.603%
1440	MERLIN PROPERTI	0.015%	65.618%
1441	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.015%	65.633%
1442	TAIHEIYO CEMENT	0.015%	65.648%
1443	AMPHENOL CORP	0.015%	65.662%
1444	TEIJIN	0.015%	65.677%
1445	ROYAL MAIL PLC-	0.015%	65.692%
1446	H.B. FULLER CO. COMMON STOCK USD1.0	0.015%	65.707%
1447	LIXIL GROUP COR	0.015%	65.722%
1448	ROYAL DUTCH SH-	0.015%	65.737%
1449	BRINK S CO/THE COMMON STOCK USD1.0	0.015%	65.751%
1450	JEAN COUTU GRP	0.015%	65.766%
1451	INDITEX SA	0.015%	65.781%
1452	TDC A/S	0.015%	65.796%
1453	RSP PERMIAN INC COMMON STOCK USD.01	0.015%	65.810%
1454	XYLEM INC COMMON STOCK	0.015%	65.825%
1455	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.015%	65.840%
1456	COMPASS GROUP	0.015%	65.854%
1457	SYSCO CORP COMMON STOCK USD1.0	0.015%	65.869%
1458	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.015%	65.884%
1459	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.015%	65.898%
1460	BBA AVIATION	0.015%	65.913%
1461	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.015%	65.927%
1462	SAFRAN SA	0.015%	65.942%
1463	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.015%	65.957%
1464	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.015%	65.971%
1465	SEKISUI HOUSE	0.015%	65.986%
1466	UPL LTD	0.015%	66.000%
1467	HANKYU CORP	0.015%	66.015%
1468	RPC GROUP	0.015%	66.029%
1469	KESKO	0.015%	66.044%
1470	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.014%	66.058%
1471	ORIGIN ENERGY L	0.014%	66.073%
1472	BARNES GROUP INC COMMON STOCK USD.01	0.014%	66.087%
1473	WW GRAINGER INC	0.014%	66.102%
1474	EXPERIAN PLC	0.014%	66.116%
1475	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.014%	66.131%
1476	KENNAMETAL INC COMMON STOCK USD1.25	0.014%	66.145%
1477	RICHELIEU HARDW	0.014%	66.160%
1478	FLS INDUSTRIES	0.014%	66.174%
1479	BHARTI AIRTEL L	0.014%	66.189%
1480	SYDBANK	0.014%	66.203%
1481	RAIFFEISEN BANK	0.014%	66.217%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	EIFFAGE SA	0.014%	66.232%
1483	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.014%	66.246%
1484	DEVRY INC	0.014%	66.261%
1485	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.014%	66.275%
1486	ASTRA INTERNATI	0.014%	66.289%
1487	BELLE INTERNATI	0.014%	66.304%
1488	PROVINCE OF ONT	0.014%	66.318%
1489	KONICA MINOLTA	0.014%	66.332%
1490	DREAM OFFICE RE	0.014%	66.347%
1491	LOCALIZA RENT A	0.014%	66.361%
1492	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.014%	66.375%
1493	APPLE HOSPITALITY REIT INC REIT NPV	0.014%	66.390%
1494	HELMERICH & PAY	0.014%	66.404%
1495	ENSTAR GROUP LT	0.014%	66.418%
1496	CREDIT ACCEPTAN	0.014%	66.432%
1497	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.014%	66.447%
1498	KERRY GROUP PLC	0.014%	66.461%
1499	ENERSYS COMMON STOCK USD.01	0.014%	66.475%
1500	INDIABULLS HOUS	0.014%	66.489%
1501	PETROCHINA CO	0.014%	66.504%
1502	SHINHAN FIN GRO	0.014%	66.518%
1503	EDISON INTERNATIONAL COMMON STOCK	0.014%	66.532%
1504	MICROSEMI	0.014%	66.546%
1505	ASCENDAS REAL E	0.014%	66.561%
1506	MB FINANCIAL INC COMMON STOCK USD.01	0.014%	66.575%
1507	SEMPRA ENERGY COMMON STOCK	0.014%	66.589%
1508	CDN ENERGY SERV	0.014%	66.603%
1509	UMPQUA HOLDINGS CORP COMMON STOCK	0.014%	66.617%
1510	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.014%	66.632%
1511	CLEAN HARBOR IN	0.014%	66.646%
1512	DOMTAR CORP USD	0.014%	66.660%
1513	PERKINELMER INC COMMON STOCK USD1.0	0.014%	66.674%
1514	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.014%	66.688%
1515	MITSUBISHI GAS	0.014%	66.702%
1516	WIENERBERGER AG	0.014%	66.717%
1517	BANCO BBPM SPA	0.014%	66.731%
1518	SALESFORCE.COM	0.014%	66.745%
1519	BID CORP LTD	0.014%	66.759%
1520	ANIXTER INTL IN	0.014%	66.773%
1521	KAWASAKI HEAVY	0.014%	66.787%
1522	SHOWA DENKO KK	0.014%	66.801%
1523	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.014%	66.815%
1524	LEGG MASON INC SR UNSECURED 03/26 4.75	0.014%	66.829%
1525	PPL CORPORATION	0.014%	66.844%
1526	STERLING BANCORP/DE COMMON STOCK USD.01	0.014%	66.858%
1527	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.014%	66.872%
1528	MORNEAU SHEPELL	0.014%	66.886%
1529	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.014%	66.900%
1530	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.014%	66.914%
1531	SNYDERS LANCE INC COMMON STOCK USD.833	0.014%	66.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	US BANCORP SR UNSECURED 01/24 3.7	0.014%	66.942%
1533	KLA TENCOR CORP COMMON STOCK USD.001	0.014%	66.956%
1534	AGT FOOD AND IN	0.014%	66.970%
1535	SAP AG	0.014%	66.984%
1536	FRAPORT AG	0.014%	66.998%
1537	SEB SA	0.014%	67.012%
1538	SAIPEM S.P.A.	0.014%	67.026%
1539	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.014%	67.040%
1540	JAPAN TOBACCO I	0.014%	67.054%
1541	AAREAL BANK AG	0.014%	67.068%
1542	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.014%	67.082%
1543	POSCO	0.014%	67.096%
1544	LCI INDUSTRIES COMMON STOCK USD.01	0.014%	67.110%
1545	CHINA RESOURCES	0.014%	67.124%
1546	WESTSHORE TERMI	0.014%	67.138%
1547	ZOETIS INC COMMON STOCK USD.01	0.014%	67.152%
1548	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.014%	67.166%
1549	ITT INC COMMON STOCK USD1.0	0.014%	67.180%
1550	NATIONWIDE B/S	0.014%	67.194%
1551	ABERDEEN TRUST	0.014%	67.208%
1552	BT GROUP PLC	0.014%	67.222%
1553	BANCORPSOUTH INC COMMON STOCK USD2.5	0.014%	67.236%
1554	TERADATA CORP COMMON STOCK USD.01	0.014%	67.250%
1555	CHINA MERCHANT	0.014%	67.264%
1556	ITAU UNIBANCO H SPON PRF ADR ADR	0.014%	67.278%
1557	DISCOVERY HLDGS	0.014%	67.291%
1558	NITTO DENKO COR	0.014%	67.305%
1559	L'OREAL	0.014%	67.319%
1560	TIMKEN CO	0.014%	67.333%
1561	BELDEN INC COMMON STOCK USD.01	0.014%	67.347%
1562	AEGON N.V.	0.014%	67.361%
1563	BENDIGO AND ADE	0.014%	67.375%
1564	MASONITE INTERNATIONAL CORP COMMON STOCK	0.014%	67.389%
1565	KLONDEX MINES L	0.014%	67.403%
1566	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.014%	67.417%
1567	CHEVRON CORP SR UNSECURED 11/20 2.419	0.014%	67.430%
1568	DERWENT LONDON	0.014%	67.444%
1569	PDC ENERGY INC COMMON STOCK USD.01	0.014%	67.458%
1570	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.014%	67.472%
1571	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.014%	67.486%
1572	HUMANA INC SR UNSECURED 10/24 3.85	0.014%	67.499%
1573	OFFICE DEPOT IN	0.014%	67.513%
1574	FRESH DEL MONTE	0.014%	67.527%
1575	EAST JAPAN RAIL	0.014%	67.541%
1576	FISERV INC COMMON STOCK USD.01	0.014%	67.555%
1577	ARCELLOR MITTAL	0.014%	67.568%
1578	WEX INC COMMON STOCK USD.01	0.014%	67.582%
1579	CHURCH & DWIGHT	0.014%	67.596%
1580	WESCO INTERNATI	0.014%	67.610%
1581	CRANE CO	0.014%	67.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	PENGROWTH ENERGY CORP COMMON STOCK	0.014%	67.637%
1583	CHRISTIAN DIOR	0.014%	67.651%
1584	DTE ENERGY INC	0.014%	67.665%
1585	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.014%	67.678%
1586	ANSYS INC COMMON STOCK USD.01	0.014%	67.692%
1587	ALPS ELECTRIC C	0.014%	67.706%
1588	SPARTAN ENERGY	0.014%	67.719%
1589	ASPEN INSURANCE	0.014%	67.733%
1590	COMMERCIAL METALS CO COMMON STOCK USD.01	0.014%	67.747%
1591	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.014%	67.761%
1592	ADIENT PLC	0.014%	67.774%
1593	SAMSUNG ELEC-ME	0.014%	67.788%
1594	IBERIABANK CORP	0.014%	67.802%
1595	RSA INSURANCE G	0.014%	67.815%
1596	CLOROX CO	0.014%	67.829%
1597	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.014%	67.843%
1598	INTERMEDIATE CA	0.014%	67.856%
1599	NOVOZYMES A/S	0.014%	67.870%
1600	SUMITOMO RLTY&D	0.014%	67.883%
1601	GOLDCORP INC SR UNSECURED 06/21 3.625	0.014%	67.897%
1602	AARON S INC COMMON STOCK USD.5	0.014%	67.911%
1603	OCEANEERING INT	0.014%	67.924%
1604	CITRIX SYSTEMS	0.014%	67.938%
1605	RELX NV	0.014%	67.952%
1606	ACS, ACTIVIDADE	0.014%	67.965%
1607	POLYONE CORPORATION COMMON STOCK USD.01	0.014%	67.979%
1608	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.014%	67.992%
1609	BCA POP EMILIA	0.014%	68.006%
1610	CHALLENGER FIN	0.014%	68.019%
1611	GRAMERCY PROPERTY TRUST REIT USD.01	0.014%	68.033%
1612	CENTAMIN PLC	0.014%	68.046%
1613	SILGAN HLDGS	0.014%	68.060%
1614	MITSUI CHEMICAL	0.014%	68.074%
1615	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.014%	68.087%
1616	ELECTRICITE DE	0.014%	68.101%
1617	LG TELECOM LTD	0.014%	68.114%
1618	CNPC (HONG KONG	0.014%	68.128%
1619	DOWNER EDI LTD	0.014%	68.141%
1620	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.014%	68.155%
1621	GROWTHPOINT PRO	0.014%	68.168%
1622	CATHAY FINANCA	0.014%	68.182%
1623	DARDEN RESTAURA	0.014%	68.195%
1624	TRELLEBORG AB	0.013%	68.209%
1625	FUJIFILM HLDGS	0.013%	68.222%
1626	VOYA FINANCIAL INC COMMON STOCK USD.01	0.013%	68.236%
1627	KEY BANK NA SR UNSECURED 06/25 3.3	0.013%	68.249%
1628	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.013%	68.263%
1629	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.013%	68.276%
1630	INDOFOODS SUKSE	0.013%	68.290%
1631	ACI WORLDWIDE INC COMMON STOCK USD.005	0.013%	68.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.013%	68.317%
1633	ROSS STORES INC	0.013%	68.330%
1634	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.013%	68.343%
1635	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	68.357%
1636	OJI PAPER CO	0.013%	68.370%
1637	EQUITY COMMONWEALTH REIT USD.01	0.013%	68.384%
1638	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.013%	68.397%
1639	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.013%	68.411%
1640	WILLIAMS COS IN	0.013%	68.424%
1641	ULTA BEAUTY INC COMMON STOCK USD.01	0.013%	68.437%
1642	SKECHERS USA INC CL A COMMON STOCK USD.001	0.013%	68.451%
1643	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.013%	68.464%
1644	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.013%	68.477%
1645	ASTELLAS PHARMA	0.013%	68.491%
1646	CAP GEMINI	0.013%	68.504%
1647	PROASSURANCE CORP COMMON STOCK USD.01	0.013%	68.517%
1648	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.013%	68.531%
1649	LITHIA MOTORS INC CL A COMMON STOCK	0.013%	68.544%
1650	CHILDRENS PLACE	0.013%	68.558%
1651	BARLOWORLD LTD	0.013%	68.571%
1652	KYOCERA CORP	0.013%	68.584%
1653	GALAXY ENTERTAI	0.013%	68.597%
1654	TELEFLEX INC COMMON STOCK USD1.0	0.013%	68.611%
1655	MEGA FINANCIAL	0.013%	68.624%
1656	BAYER MOTOREN W	0.013%	68.637%
1657	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.013%	68.651%
1658	ALEXANDER + BALDWIN INC COMMON STOCK	0.013%	68.664%
1659	ARTIS REAL ESTA	0.013%	68.677%
1660	EATON VANCE CORP COMMON STOCK USD.00390625	0.013%	68.690%
1661	MALLINCKRODT PL	0.013%	68.704%
1662	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	68.717%
1663	HCA HOLDINGS INC COMMON STOCK USD.01	0.013%	68.730%
1664	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.013%	68.743%
1665	RANGE RESOURCES CORP COMMON STOCK USD.01	0.013%	68.757%
1666	HONG KONG EXCHA	0.013%	68.770%
1667	AXA-UAP	0.013%	68.783%
1668	COLRUYT SA	0.013%	68.796%
1669	MEDNAX INC	0.013%	68.810%
1670	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.013%	68.823%
1671	BPCE SA SR UNSECURED 02/21 2.65	0.013%	68.836%
1672	BCO BRADESCO SA	0.013%	68.849%
1673	FURUKAWA ELECTR	0.013%	68.862%
1674	FRESENIUS MEDIC	0.013%	68.875%
1675	GENPACT LIMITED	0.013%	68.889%
1676	REDEFINE PROPER	0.013%	68.902%
1677	MAJOR DRILLING	0.013%	68.915%
1678	ALFA SA DE CV	0.013%	68.928%
1679	LONGFOR PROPERT	0.013%	68.941%
1680	GLOBAL PAYMENTS INC COMMON STOCK	0.013%	68.954%
1681	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.013%	68.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	LITE-ON TECHNOL	0.013%	68.981%
1683	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.013%	68.994%
1684	COMPAL ELECTRON	0.013%	69.007%
1685	BEAZLEY PLC	0.013%	69.020%
1686	SURGE ENERGY IN	0.013%	69.033%
1687	BANK OF HAWAII CORP COMMON STOCK USD.01	0.013%	69.046%
1688	HONDA MOTOR CO LTD SPONS ADR ADR	0.013%	69.059%
1689	BOARDWALK REIT	0.013%	69.072%
1690	HEINEKEN NV	0.013%	69.086%
1691	UNITED URBAN IN	0.013%	69.099%
1692	TATTS GROUP LTD	0.013%	69.112%
1693	HASBRO INC	0.013%	69.125%
1694	TAUBMAN CENTERS INC REIT USD.01	0.013%	69.138%
1695	NICHIREI CORP	0.013%	69.151%
1696	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.013%	69.164%
1697	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.013%	69.177%
1698	SUMITOMO RUBBER	0.013%	69.190%
1699	RELX PLC SPON ADR ADR	0.013%	69.203%
1700	SUMITOMO MITSUI	0.013%	69.216%
1701	HEALTHSOUTH CORP COMMON STOCK USD.01	0.013%	69.229%
1702	CREW ENERGY INC	0.013%	69.242%
1703	AT+T INC SR UNSECURED 05/25 3.4	0.013%	69.255%
1704	OBAYASHI CORP	0.013%	69.268%
1705	KLX INC COMMON STOCK USD.01	0.013%	69.281%
1706	YUM BRANDS INC COMMON STOCK	0.013%	69.294%
1707	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.013%	69.307%
1708	MAXIM INTEGRATE	0.013%	69.320%
1709	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.013%	69.333%
1710	BUCHER IND-REGD	0.013%	69.346%
1711	WEINGARTEN REALTY INVESTORS REIT USD.03	0.013%	69.359%
1712	CAMPBELL SOUP C	0.013%	69.372%
1713	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.013%	69.384%
1714	ON ASSIGNMENT INC COMMON STOCK USD.01	0.013%	69.397%
1715	DANONE SA	0.013%	69.410%
1716	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	69.423%
1717	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.013%	69.436%
1718	PANDORA A/S	0.013%	69.449%
1719	APERAM SA	0.013%	69.462%
1720	CNOOC LTD	0.013%	69.474%
1721	CHEUNG KONG PRO	0.013%	69.487%
1722	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.013%	69.500%
1723	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.013%	69.513%
1724	PLASTIC OMNIUM	0.013%	69.526%
1725	SHOPRITE HLDGS	0.013%	69.539%
1726	BAJAJ FINSERV L	0.013%	69.551%
1727	KOHL S CORPORATION SR UNSECURED 11/21 4	0.013%	69.564%
1728	TRUSTMARK CORP COMMON STOCK	0.013%	69.577%
1729	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.013%	69.590%
1730	MAN STRATEGIC H	0.013%	69.603%
1731	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.013%	69.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.013%	69.628%
1733	BAIDU INC SPON ADR ADR USD.00005	0.013%	69.641%
1734	FORTIVE CORP COMMON STOCK USD.01	0.013%	69.654%
1735	KEPPEL CORP	0.013%	69.666%
1736	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.013%	69.679%
1737	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.013%	69.692%
1738	DAINIPPON INK&C	0.013%	69.705%
1739	STAR ENTERTAINM	0.013%	69.717%
1740	PARTNERS GROUP	0.013%	69.730%
1741	APACHE CORP COMMON STOCK USD.625	0.013%	69.743%
1742	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.013%	69.755%
1743	ANTOFAGASTA HLD	0.013%	69.768%
1744	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.013%	69.781%
1745	mitsui osk line	0.013%	69.793%
1746	MITSUI FUDOSAN	0.013%	69.806%
1747	WEC ENERGY GROU	0.013%	69.819%
1748	DIXONS CARPHONE	0.013%	69.831%
1749	KINGBOARD CHEMI	0.013%	69.844%
1750	ROLLS ROYCE	0.013%	69.857%
1751	JM AB	0.013%	69.869%
1752	NU SKIN ENTERPR	0.013%	69.882%
1753	WPP PLC SPONSORED ADR ADR	0.013%	69.894%
1754	VISHAY INTERTEC	0.013%	69.907%
1755	FERROVIAL SA	0.013%	69.920%
1756	HEALTHCARE REALTY TRUST INC REIT USD.01	0.013%	69.932%
1757	ANGLOVAAL INDS	0.013%	69.945%
1758	SINGAPORE TELEC	0.013%	69.958%
1759	J + J SNACK FOODS CORP COMMON STOCK	0.013%	69.970%
1760	AXIS CAPITAL HO	0.013%	69.983%
1761	MEXICHEM SAB DE	0.013%	69.995%
1762	HRG GROUP INC COMMON STOCK USD.01	0.013%	70.008%
1763	ADVANCE RESIDEN	0.013%	70.021%
1764	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.013%	70.033%
1765	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.013%	70.046%
1766	NIPPON MEAT PAC	0.013%	70.058%
1767	GOLD FIELDS LTD SPONS ADR ADR	0.013%	70.071%
1768	DEUTSCHE TELEKO	0.013%	70.083%
1769	MOAIC CO SR UNSECURED 11/21 3.75	0.013%	70.096%
1770	DEUTSCHE WOHNEN	0.013%	70.108%
1771	BANK OF QUEENSL	0.013%	70.121%
1772	GRUPO AEROPORTU	0.013%	70.134%
1773	ORION CORP	0.013%	70.146%
1774	PARAMOUNT RESOU	0.013%	70.159%
1775	COOPER TIRE&RUB	0.012%	70.171%
1776	TOTAL CAPITAL I	0.012%	70.184%
1777	NABORS INDUSTRI	0.012%	70.196%
1778	UBM PLC	0.012%	70.208%
1779	PFIZER INC SR UNSECURED 05/19 2.1	0.012%	70.221%
1780	AURUBIS AG	0.012%	70.233%
1781	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.012%	70.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	XCEL ENERGY INC COMMON STOCK USD2.5	0.012%	70.258%
1783	STORE CAPITAL CORP REIT USD.01	0.012%	70.271%
1784	IMPERIAL HOLDIN	0.012%	70.283%
1785	CHINA INSURANCE	0.012%	70.295%
1786	GRACO INC COMMON STOCK USD1.0	0.012%	70.308%
1787	PT BANK CENTRAL	0.012%	70.320%
1788	ESSENT GROUP LT	0.012%	70.333%
1789	ACCOR	0.012%	70.345%
1790	HANKOOK TIRE CO	0.012%	70.357%
1791	CANACCORD FINAN	0.012%	70.370%
1792	HEIDELBERGCEMEN	0.012%	70.382%
1793	DAIWA HOUSE IND	0.012%	70.395%
1794	GREENE KING	0.012%	70.407%
1795	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.012%	70.419%
1796	TORAY INDS INC	0.012%	70.432%
1797	EVERCORE PARTNE	0.012%	70.444%
1798	TABCORP HLDGS L	0.012%	70.456%
1799	RANDSTAD HOLDIN	0.012%	70.469%
1800	SHERWIN WILLIAM	0.012%	70.481%
1801	SPIRIT REALTY CAPITAL INC REIT USD.01	0.012%	70.494%
1802	TIVO CORP COMMON STOCK USD.001	0.012%	70.506%
1803	DAVE & BUSTER'S	0.012%	70.518%
1804	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.012%	70.531%
1805	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.012%	70.543%
1806	PURE INDUSTRIAL	0.012%	70.555%
1807	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.012%	70.568%
1808	FORTUM OYJ	0.012%	70.580%
1809	LIFE STORAGE INC REIT USD.01	0.012%	70.592%
1810	MERCK KGAA	0.012%	70.605%
1811	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.012%	70.617%
1812	SKF AB - B SHAR	0.012%	70.629%
1813	HECLA MINING CO	0.012%	70.641%
1814	GERRESHEIMER GR	0.012%	70.654%
1815	DAIKIN INDUSTRI	0.012%	70.666%
1816	STANDARD LIFE P	0.012%	70.678%
1817	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.012%	70.690%
1818	UNI-PRESIDENT E	0.012%	70.703%
1819	CONVERGYS CORP COMMON STOCK	0.012%	70.715%
1820	SINCLAIR BROADC	0.012%	70.727%
1821	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.012%	70.739%
1822	FINISAR CORPORATION COMMON STOCK USD.001	0.012%	70.752%
1823	PUBLIC SERVICE	0.012%	70.764%
1824	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.012%	70.776%
1825	JAPAN RETAIL FU	0.012%	70.788%
1826	MEREDITH CORP	0.012%	70.801%
1827	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.012%	70.813%
1828	VONOVIA SE	0.012%	70.825%
1829	PROVIDENT FINAN	0.012%	70.837%
1830	ACCIONA SA	0.012%	70.849%
1831	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	70.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	PROXIMUS	0.012%	70.874%
1833	LIBERTY MUTUAL	0.012%	70.886%
1834	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.012%	70.898%
1835	CRODA INTERNATI	0.012%	70.910%
1836	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	70.922%
1837	VALLOUREC SA	0.012%	70.935%
1838	PERRIGO FIN UNL	0.012%	70.947%
1839	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.012%	70.959%
1840	LENOVO GROUP LT	0.012%	70.971%
1841	SAMSUNG FIRE &	0.012%	70.983%
1842	ALTUS GROUP LTD	0.012%	70.995%
1843	T GARANTI BANKA	0.012%	71.007%
1844	FOMENTO ECON ME	0.012%	71.019%
1845	UNIPER SE	0.012%	71.032%
1846	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.012%	71.044%
1847	MICROCHIP TECHN	0.012%	71.056%
1848	REGIONS FINANCI	0.012%	71.068%
1849	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.012%	71.080%
1850	TETRA TECH INC COMMON STOCK USD.01	0.012%	71.092%
1851	WANT WANT CHINA	0.012%	71.104%
1852	HILLENBRAND INC COMMON STOCK	0.012%	71.116%
1853	GLACIER BANCORP INC COMMON STOCK USD.01	0.012%	71.128%
1854	HERMAN MILLER I	0.012%	71.141%
1855	KAPSTONE PAPER	0.012%	71.153%
1856	MOOG INC CLASS A COMMON STOCK USD1.0	0.012%	71.165%
1857	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.012%	71.177%
1858	KURARAY CO	0.012%	71.189%
1859	GRAHAM HOLDINGS	0.012%	71.201%
1860	MERCURY GENERAL	0.012%	71.213%
1861	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.012%	71.225%
1862	IDEX CORP	0.012%	71.237%
1863	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.012%	71.249%
1864	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.012%	71.261%
1865	EUROPEAN INVEST	0.012%	71.273%
1866	GATX CORP	0.012%	71.285%
1867	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	71.297%
1868	MSC INDUSTRIAL	0.012%	71.309%
1869	LUCARA DIAMOND	0.012%	71.321%
1870	ONEOK INC	0.012%	71.333%
1871	CREE INC COMMON STOCK USD.00125	0.012%	71.345%
1872	ORANGE SA SR UNSECURED 09/21 4.125	0.012%	71.357%
1873	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.012%	71.369%
1874	IDEX LABORATORIES INC COMMON STOCK USD.1	0.012%	71.382%
1875	MONDI LTD	0.012%	71.394%
1876	SAAB AB	0.012%	71.406%
1877	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.012%	71.418%
1878	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.012%	71.429%
1879	OLD NATIONAL BANCORP COMMON STOCK	0.012%	71.441%
1880	NIPRO CORP	0.012%	71.453%
1881	CHICO'S FAS INC	0.012%	71.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	Atlantia SpA	0.012%	71.477%
1883	NED WATERSCHAPS	0.012%	71.489%
1884	MILESTONE APART	0.012%	71.501%
1885	DISH NETWORK	0.012%	71.513%
1886	HANG LUNG PROPE	0.012%	71.525%
1887	PTT EXP&PROD-FG	0.012%	71.537%
1888	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.012%	71.549%
1889	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.012%	71.561%
1890	GUYANA GOLDFIEL	0.012%	71.573%
1891	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	71.585%
1892	STRYKER CORP SR UNSECURED 03/21 2.625	0.012%	71.597%
1893	SPARK NEW ZEA	0.012%	71.609%
1894	VOESTALPINE AG	0.012%	71.621%
1895	SKYWEST INC COMMON STOCK	0.012%	71.632%
1896	MATTEL INC COMMON STOCK USD1.0	0.012%	71.644%
1897	SEMICONDUCTOR M	0.012%	71.656%
1898	HOWDEN JOINERY	0.012%	71.668%
1899	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.012%	71.680%
1900	ENSCO PLC CLASS	0.012%	71.692%
1901	HENGAN INTL	0.012%	71.704%
1902	ELECTROCOMPONEN	0.012%	71.715%
1903	SBI HOLDINGS IN	0.012%	71.727%
1904	THYSSEN KRUPP A	0.012%	71.739%
1905	SUNRISE COMMUNC	0.012%	71.751%
1906	KAO CORP	0.012%	71.763%
1907	STRYKER CORP SR UNSECURED 05/24 3.375	0.012%	71.775%
1908	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.012%	71.786%
1909	CASINO GUICH-PE	0.012%	71.798%
1910	RALPH LAUREN CORP COMMON STOCK USD.01	0.012%	71.810%
1911	BHARAT FORGE LT	0.012%	71.822%
1912	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.012%	71.834%
1913	INCYTE PHARMACE	0.012%	71.845%
1914	WATERS CORP	0.012%	71.857%
1915	RENTOKIL INITIA	0.012%	71.869%
1916	DEAN FOODS CO COMMON STOCK USD.01	0.012%	71.881%
1917	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.012%	71.893%
1918	VALLEY NATIONAL BANCORP COMMON STOCK	0.012%	71.904%
1919	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.012%	71.916%
1920	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.012%	71.928%
1921	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.012%	71.940%
1922	LEONI AG	0.012%	71.951%
1923	GALENICA HOLDIN	0.012%	71.963%
1924	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.012%	71.975%
1925	REINSURANCE GRO	0.012%	71.987%
1926	J FRONT RETAILI	0.012%	71.998%
1927	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.012%	72.010%
1928	BARRY CALLEBAUT	0.012%	72.022%
1929	FIRSTGROUP	0.012%	72.033%
1930	INVESTEC PLC	0.012%	72.045%
1931	THE FOSCHINI GR	0.012%	72.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	AIMIA INC	0.012%	72.068%
1933	ZYNGA INC CL A COMMON STOCK USD.00000625	0.012%	72.080%
1934	QEP RESOURCES INC COMMON STOCK USD.01	0.012%	72.092%
1935	CARDTRONICS PLC	0.012%	72.103%
1936	SYNGENTA AG ADR ADR	0.012%	72.115%
1937	INTU PROPERTIES	0.012%	72.127%
1938	SHIMAO PROPERTY	0.012%	72.138%
1939	PERRIGO CO PLC	0.012%	72.150%
1940	CAPITAMALL TRUS	0.012%	72.162%
1941	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.012%	72.173%
1942	BANK OF NY MELL	0.012%	72.185%
1943	KAWASAKI KISEN	0.012%	72.197%
1944	ABM INDUSTRIES INC COMMON STOCK USD.01	0.012%	72.208%
1945	Rural Electrifi	0.012%	72.220%
1946	ORIX CORP	0.012%	72.231%
1947	HITACHI CONST M	0.012%	72.243%
1948	FONCIERE DES RE	0.012%	72.254%
1949	HOPE BANCORP INC COMMON STOCK USD.001	0.012%	72.266%
1950	FEDERATED INVES	0.012%	72.278%
1951	METLIFE INC SR UNSECURED 04/24 3.6	0.012%	72.289%
1952	HNI CORP	0.012%	72.301%
1953	MEDIASET	0.012%	72.312%
1954	mitsubishi UJF	0.012%	72.324%
1955	CHICAGO BRIDGE	0.012%	72.335%
1956	BONAVISTA ENERG	0.012%	72.347%
1957	NETFLIX INC COMMON STOCK USD.001	0.012%	72.358%
1958	ALSTOM	0.012%	72.370%
1959	BANK OF IRELAND	0.012%	72.382%
1960	FLETCHER BUILDI	0.012%	72.393%
1961	TEMENOS GROUP A	0.012%	72.405%
1962	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.012%	72.416%
1963	MCCORMICK & CO	0.012%	72.428%
1964	FIRST FINANCIAL	0.012%	72.439%
1965	ECHOSTAR CORP A COMMON STOCK USD.001	0.012%	72.451%
1966	BANK OF COMMUNI	0.012%	72.462%
1967	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.011%	72.474%
1968	NIPPON YUSEN KK	0.011%	72.485%
1969	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.011%	72.497%
1970	GEMALTO (PARIS)	0.011%	72.508%
1971	RAGING RIVER EX	0.011%	72.520%
1972	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.011%	72.531%
1973	WILLIAM DEMANT	0.011%	72.543%
1974	OASIS PETROLEUM INC COMMON STOCK USD.01	0.011%	72.554%
1975	UNIPOLSAI SPA	0.011%	72.565%
1976	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.011%	72.577%
1977	SEMGROUP CORP CLASS A COMMON STOCK	0.011%	72.588%
1978	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.011%	72.600%
1979	HINDALCO INDS	0.011%	72.611%
1980	GERDAU SA SIDER	0.011%	72.623%
1981	OC OERLIKON COR	0.011%	72.634%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	FIRST INDL REAL	0.011%	72.646%
1983	SONOVA HOLDING	0.011%	72.657%
1984	FLOWSERVE CORP COMMON STOCK USD1.25	0.011%	72.668%
1985	IWG PLC	0.011%	72.680%
1986	ENGHOUSE SYSTEM	0.011%	72.691%
1987	ASANKO GOLD INC	0.011%	72.703%
1988	MSA SAFETY INC COMMON STOCK	0.011%	72.714%
1989	CHINA LIFE INS	0.011%	72.725%
1990	TIGER BRANDS	0.011%	72.737%
1991	AUTOCANADA INC	0.011%	72.748%
1992	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	72.759%
1993	NED WATERSCHAPS	0.011%	72.771%
1994	EUTELSAT COMMUN	0.011%	72.782%
1995	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.011%	72.794%
1996	ARGO GROUP INTE	0.011%	72.805%
1997	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.011%	72.816%
1998	XPERI CORP COMMON STOCK USD.001	0.011%	72.828%
1999	PRAIRIESKY ROYA	0.011%	72.839%
2000	SKANSKA AB	0.011%	72.850%
2001	COUSINS PROPERTIES INC REIT USD1.0	0.011%	72.861%
2002	LG CORP	0.011%	72.873%
2003	WOOD GROUP (JOH	0.011%	72.884%
2004	TRUWORTHS INTER	0.011%	72.895%
2005	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.011%	72.907%
2006	CATALENT INC COMMON STOCK USD.01	0.011%	72.918%
2007	CORESITE REALTY CORP REIT USD.01	0.011%	72.929%
2008	TRANSALTA RENEW	0.011%	72.940%
2009	ORIX JREIT INC	0.011%	72.952%
2010	EMPIRE STATE RE	0.011%	72.963%
2011	CAMBREX CORP COMMON STOCK USD.1	0.011%	72.974%
2012	ASML HOLDING NV	0.011%	72.985%
2013	PARAMOUNT GROUP INC REIT USD.01	0.011%	72.997%
2014	VARIAN MEDICAL	0.011%	73.008%
2015	CABOT OIL & GAS	0.011%	73.019%
2016	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.011%	73.030%
2017	CEMEX SA	0.011%	73.041%
2018	SOUTH STATE CORP COMMON STOCK USD2.5	0.011%	73.053%
2019	CARGOTEC CORP-B	0.011%	73.064%
2020	ROGERS SUGAR IN	0.011%	73.075%
2021	GRUPA LOTOS S.A	0.011%	73.086%
2022	HELEN OF TROY C	0.011%	73.097%
2023	CORPORATE OFFICE PROPERTIES REIT USD.01	0.011%	73.109%
2024	CARTER S INC COMMON STOCK USD.01	0.011%	73.120%
2025	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.011%	73.131%
2026	SAMSUNG SDI CO	0.011%	73.142%
2027	SWIRE PACIFIC	0.011%	73.153%
2028	AMER SPORTS OYJ	0.011%	73.164%
2029	PUBLICIS GROUPE	0.011%	73.175%
2030	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.011%	73.186%
2031	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.011%	73.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	STOREBRAND ASA	0.011%	73.209%
2033	PADDY POWER PLC	0.011%	73.220%
2034	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	73.231%
2035	ENERSIS SA	0.011%	73.242%
2036	VERISK ANALYTICS INC COMMON STOCK USD.001	0.011%	73.253%
2037	SUNSTONE HOTEL	0.011%	73.264%
2038	CENTRICA PLC 4.	0.011%	73.275%
2039	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.011%	73.286%
2040	NEW YORK TIMES	0.011%	73.297%
2041	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.011%	73.308%
2042	OWENS + MINOR INC COMMON STOCK USD2.0	0.011%	73.319%
2043	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.011%	73.330%
2044	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.011%	73.341%
2045	SEAGATE TECHNOL	0.011%	73.352%
2046	BILLERUD AB	0.011%	73.363%
2047	SHAFTESBURY	0.011%	73.374%
2048	OMRON CORP	0.011%	73.385%
2049	KOBE STEEL	0.011%	73.396%
2050	CANYON SERVICES	0.011%	73.407%
2051	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.011%	73.418%
2052	AGF MGMT LTD CL	0.011%	73.429%
2053	KEMPER CORP COMMON STOCK USD.1	0.011%	73.440%
2054	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.011%	73.451%
2055	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.011%	73.462%
2056	UBE INDUSTRIES	0.011%	73.473%
2057	NATIONAL GENERA	0.011%	73.484%
2058	AKORN INC COMMON STOCK	0.011%	73.495%
2059	CARPENTER TECH	0.011%	73.506%
2060	CENTRAL JAPAN R	0.011%	73.517%
2061	DCC PLC	0.011%	73.528%
2062	AUTOZONE INC COMMON STOCK USD.01	0.011%	73.539%
2063	LAB CORP AMER H	0.011%	73.550%
2064	LASALLE HOTEL PROPERTIES REIT USD.01	0.011%	73.561%
2065	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.011%	73.572%
2066	HIKMA PHARMACEU	0.011%	73.582%
2067	BONTERRA ENERGY	0.011%	73.593%
2068	MOODY S CORP COMMON STOCK USD.01	0.011%	73.604%
2069	LEGRAND SA	0.011%	73.615%
2070	SUNOPTA INC COMMON STOCK	0.011%	73.626%
2071	PIEDMONT OFFICE	0.011%	73.637%
2072	BK OF EAST ASIA	0.011%	73.648%
2073	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.011%	73.658%
2074	HYATT HOTELS CO	0.011%	73.669%
2075	ECN CAPITAL COR	0.011%	73.680%
2076	CHINA MINSHENG	0.011%	73.691%
2077	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.011%	73.702%
2078	ROWAN COMPANIES	0.011%	73.713%
2079	BADGER DAYLIGHT	0.011%	73.724%
2080	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	73.734%
2081	BANK OF THE OZARKS COMMON STOCK USD.01	0.011%	73.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	DAIWAHOUSE RE	0.011%	73.756%
2083	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.011%	73.767%
2084	CVB FINANCIAL CORP COMMON STOCK	0.011%	73.778%
2085	BANK HAPOALIM B	0.011%	73.788%
2086	DRIL QUIP INC	0.011%	73.799%
2087	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	73.810%
2088	METLIFE INC SR UNSECURED 02/21 4.75	0.011%	73.821%
2089	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	73.832%
2090	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.011%	73.842%
2091	COGECO INC COMMON STOCK	0.011%	73.853%
2092	KGHM POLSKA MIE	0.011%	73.864%
2093	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.011%	73.875%
2094	CSX CORP 3.7% 3	0.011%	73.885%
2095	KELLOGG CO	0.011%	73.896%
2096	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	73.907%
2097	WARTSILA OYJ AB	0.011%	73.918%
2098	SUNAC CHINA HLD	0.011%	73.928%
2099	TRICAN WELL SER	0.011%	73.939%
2100	BALCHEM CORP COMMON STOCK USD.0667	0.011%	73.950%
2101	Dongbu Insuranc	0.011%	73.961%
2102	SOUTH32 LTD	0.011%	73.971%
2103	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.011%	73.982%
2104	FUKUOKA FINANCI	0.011%	73.993%
2105	MILLICOM INTL C	0.011%	74.003%
2106	LIC HOUSING FIN	0.011%	74.014%
2107	YASKAWA ELEC CO	0.011%	74.025%
2108	CDW CORP/DE COMMON STOCK USD.01	0.011%	74.036%
2109	ALACER GOLD COR	0.011%	74.046%
2110	TRIBUNE MEDIA C	0.011%	74.057%
2111	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.011%	74.068%
2112	SEVERN TRENT	0.011%	74.078%
2113	COVANTA HOLDING CORP COMMON STOCK USD.1	0.011%	74.089%
2114	MSCI INC	0.011%	74.100%
2115	COLGATE-PALMOLI	0.011%	74.111%
2116	BUNZL PLC	0.011%	74.121%
2117	AVERY DENNISON	0.011%	74.132%
2118	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.011%	74.142%
2119	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.011%	74.153%
2120	ACCO BRANDS CORP COMMON STOCK USD.01	0.011%	74.164%
2121	GREAT PORTLAND	0.011%	74.174%
2122	PAINTED PONY PE	0.011%	74.185%
2123	TOPBUILD CORP COMMON STOCK	0.011%	74.196%
2124	RBC BEARINGS INC COMMON STOCK USD.01	0.011%	74.206%
2125	KERING	0.011%	74.217%
2126	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.011%	74.228%
2127	DENKI KAGAKU KO	0.011%	74.238%
2128	CANACOL ENERGY	0.011%	74.249%
2129	ORPEA	0.011%	74.259%
2130	FASTENAL	0.011%	74.270%
2131	LI & FUNG LIMIT	0.011%	74.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	STUDENT TRANSPORTATION INC COMMON STOCK	0.011%	74.291%
2133	YUE YUEN INDUST	0.011%	74.302%
2134	SUNTEC REIT	0.011%	74.312%
2135	TARO PHARMACEUT	0.011%	74.323%
2136	NEDCOR LTD ZAR1	0.011%	74.333%
2137	CEZ AS	0.011%	74.344%
2138	TULLETT PREBON	0.011%	74.355%
2139	BRANDYWINE REAL	0.011%	74.365%
2140	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.011%	74.376%
2141	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.011%	74.386%
2142	HUGO BOSS AG	0.011%	74.397%
2143	CHINA STEEL	0.011%	74.407%
2144	SYMRISE AG	0.011%	74.418%
2145	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.011%	74.428%
2146	BUFFALO WILD WINGS INC COMMON STOCK	0.011%	74.439%
2147	QUANTA COMPUTER	0.011%	74.449%
2148	HANG LUNG DEVEL	0.011%	74.460%
2149	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.011%	74.470%
2150	UNIVERSAL CORP	0.011%	74.481%
2151	TGS NOPEC GEOPH	0.011%	74.491%
2152	NTN CORPORATION	0.010%	74.502%
2153	AGILE PROPERTY	0.010%	74.512%
2154	FORMOSA CHEMICA	0.010%	74.523%
2155	ITRON INC	0.010%	74.533%
2156	TOKYO ELECTRON	0.010%	74.544%
2157	PAYSAFE GROUP P	0.010%	74.554%
2158	DONGFENG MOTOR	0.010%	74.565%
2159	ARYZTA AG	0.010%	74.575%
2160	NASDAQ INC SR UNSECURED 06/24 4.25	0.010%	74.586%
2161	MINTH GROUP LTD	0.010%	74.596%
2162	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.010%	74.607%
2163	LIBERTY MUTUAL	0.010%	74.617%
2164	IG GROUP HLDGS	0.010%	74.627%
2165	UNIPOL GRUPPO F	0.010%	74.638%
2166	TENNECO AUTOMOT	0.010%	74.648%
2167	YOKOGAWA ELECTR	0.010%	74.659%
2168	ELECTROLUX AB-S	0.010%	74.669%
2169	LOOMIS AB	0.010%	74.679%
2170	INSURANCE AUSTR	0.010%	74.690%
2171	CAPITALAND	0.010%	74.700%
2172	HENDERSON LAND	0.010%	74.711%
2173	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.010%	74.721%
2174	THK CO	0.010%	74.732%
2175	ENTERGY CORP	0.010%	74.742%
2176	FIRSTCASH INC COMMON STOCK USD.01	0.010%	74.752%
2177	SEMBCORP INDUST	0.010%	74.763%
2178	COLONY STARWOOD HOMES REIT USD.01	0.010%	74.773%
2179	MYLAN NV 3.125%	0.010%	74.783%
2180	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.010%	74.794%
2181	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.010%	74.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	HALYARD HEALTH INC COMMON STOCK USD.01	0.010%	74.814%
2183	OMNICOM GROUP I	0.010%	74.825%
2184	ATKINS WS	0.010%	74.835%
2185	NGK SPARK PLUG	0.010%	74.845%
2186	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.010%	74.856%
2187	ENDESA S.A.	0.010%	74.866%
2188	SHARP CORP	0.010%	74.876%
2189	PEAB AB	0.010%	74.887%
2190	STILLWATER MINI	0.010%	74.897%
2191	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.010%	74.907%
2192	PACIFIC GAS & E	0.010%	74.917%
2193	TRINIDAD DRILLI	0.010%	74.928%
2194	AMERISOURCEBERG	0.010%	74.938%
2195	LITTELFUSE INC COMMON STOCK USD.01	0.010%	74.948%
2196	JAPAN PRIME REA	0.010%	74.958%
2197	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.010%	74.969%
2198	ATLAS COPCO AB-	0.010%	74.979%
2199	INTIME RETAIL G	0.010%	74.989%
2200	WAJAX CORP	0.010%	74.999%
2201	CRACKER BARREL	0.010%	75.010%
2202	EVONIK INDUSTRI	0.010%	75.020%
2203	THERMO FISHER S	0.010%	75.030%
2204	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.010%	75.040%
2205	DENMARK GOVERNMENT	0.010%	75.050%
2206	ICADE	0.010%	75.061%
2207	MAHINDRA & MAHIN	0.010%	75.071%
2208	BQE CANT VAUDOI	0.010%	75.081%
2209	SINO BIOPHAMACE	0.010%	75.091%
2210	INTL FLAVORS&FR	0.010%	75.102%
2211	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.010%	75.112%
2212	BRADY(WH)	0.010%	75.122%
2213	CHINA GOLD INTL	0.010%	75.132%
2214	BK MANDIRI	0.010%	75.142%
2215	NATIONAL EXPRES	0.010%	75.152%
2216	BODYCOTE PLC	0.010%	75.163%
2217	NOK CORP	0.010%	75.173%
2218	II VI INC COMMON STOCK	0.010%	75.183%
2219	UNIVAR INC COMMON STOCK USD.01	0.010%	75.193%
2220	NKT HOLDING A/S	0.010%	75.203%
2221	RETAIL PROPERTIES OF AME A REIT USD.001	0.010%	75.213%
2222	mitsui mining &	0.010%	75.223%
2223	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.010%	75.234%
2224	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.010%	75.244%
2225	MEDIASET ESPANA	0.010%	75.254%
2226	HASEKO CORP	0.010%	75.264%
2227	CIGNA CORP SR UNSECURED 02/22 4	0.010%	75.274%
2228	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.010%	75.284%
2229	PAYCHEX INC	0.010%	75.294%
2230	LARSEN & TOUBRO	0.010%	75.304%
2231	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.010%	75.315%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	HAYS	0.010%	75.325%
2233	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.010%	75.335%
2234	SOJITZ CORP COM	0.010%	75.345%
2235	MICHAEL KORS HO	0.010%	75.355%
2236	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.010%	75.365%
2237	SEABOARD CORP COMMON STOCK USD1.0	0.010%	75.375%
2238	GROUP 1 AUTO	0.010%	75.385%
2239	ARISTOCRAT LEIS	0.010%	75.395%
2240	E.SUN FINANCIAL	0.010%	75.405%
2241	MMI HOLDINGS LT	0.010%	75.415%
2242	CHINA COMMUNICA	0.010%	75.425%
2243	AIRCASTLE LTD	0.010%	75.435%
2244	TOKYU FUDOSAN H	0.010%	75.445%
2245	TOYODA GOSEI	0.010%	75.455%
2246	TANGER FACTORY OUTLET CENTER REIT USD.01	0.010%	75.466%
2247	SHINHAN FINANCI	0.010%	75.476%
2248	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.010%	75.486%
2249	58.COM INC ADR ADR	0.010%	75.496%
2250	NATIONAL AUSTRALIA	0.010%	75.506%
2251	FIRSTENERGY CORP COMMON STOCK USD.1	0.010%	75.516%
2252	AMMB HOLDINGS B	0.010%	75.526%
2253	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.010%	75.536%
2254	GREAT WALL AUTO	0.010%	75.546%
2255	GOME ELECTRICAL	0.010%	75.556%
2256	JPMORGAN CHASE	0.010%	75.566%
2257	SMITH AND NEPHE	0.010%	75.576%
2258	PHOENIX GROUP H	0.010%	75.586%
2259	YOKOHAMA RUBBER	0.010%	75.596%
2260	PNC BANK NA 2.6	0.010%	75.606%
2261	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.010%	75.616%
2262	INGENICO	0.010%	75.626%
2263	CHINA EVERBRIGH	0.010%	75.636%
2264	MEDICAL FACILIT	0.010%	75.646%
2265	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.010%	75.655%
2266	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.010%	75.665%
2267	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	75.675%
2268	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.010%	75.685%
2269	BANNER CORPORATION COMMON STOCK USD.01	0.010%	75.695%
2270	FUJIKURA	0.010%	75.705%
2271	CHORUS AVIATION	0.010%	75.715%
2272	JUPITER PLC	0.010%	75.725%
2273	AVIGILON CORP C	0.010%	75.735%
2274	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	75.745%
2275	VOPAK (KON)	0.010%	75.755%
2276	UNILEVER NV	0.010%	75.765%
2277	RAIA DROGASIL S	0.010%	75.775%
2278	AMEREN CORP	0.010%	75.785%
2279	DREAM GLOBAL RE	0.010%	75.795%
2280	ALCOA CORP COMMON STOCK USD.01	0.010%	75.805%
2281	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.010%	75.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.010%	75.824%
2283	TERNA RETE ELET	0.010%	75.834%
2284	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	75.844%
2285	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.010%	75.854%
2286	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.010%	75.864%
2287	GLOBUS MEDICAL	0.010%	75.874%
2288	PRYSMIAN SPA CO	0.010%	75.884%
2289	UGI CORP COMMON STOCK	0.010%	75.894%
2290	DILLARD DEPT ST	0.010%	75.904%
2291	HOME CAP GRP IN	0.010%	75.914%
2292	ROTORK PLC	0.010%	75.923%
2293	LOGITECH INTERN	0.010%	75.933%
2294	MALAYAN BKG BHD	0.010%	75.943%
2295	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.010%	75.953%
2296	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.010%	75.963%
2297	ROHM CO	0.010%	75.973%
2298	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.010%	75.983%
2299	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	75.993%
2300	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.010%	76.003%
2301	CANAM GROUP	0.010%	76.012%
2302	ADARO ENERGY TB	0.010%	76.022%
2303	GILDEMEISTER AG	0.010%	76.032%
2304	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.010%	76.042%
2305	VERIZON COMMUN	0.010%	76.052%
2306	FIRST SOLAR INC	0.010%	76.062%
2307	COBHAM PLC	0.010%	76.071%
2308	B+G FOODS INC COMMON STOCK USD.01	0.010%	76.081%
2309	WEIR GROUP	0.010%	76.091%
2310	ICICI BANK LTD	0.010%	76.101%
2311	NELNET INC CL A COMMON STOCK USD.01	0.010%	76.111%
2312	OUTOKUMPU OY	0.010%	76.121%
2313	DAI NIPPON PRIN	0.010%	76.130%
2314	BNK FINANCIAL G	0.010%	76.140%
2315	DKSH HOLDING LT	0.010%	76.150%
2316	HYUNDAI STEEL C	0.010%	76.160%
2317	GAMESA CORP TEC	0.010%	76.170%
2318	NEWS CORP CLASS A COMMON STOCK USD.01	0.010%	76.179%
2319	SUEDZUCKER AG	0.010%	76.189%
2320	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.010%	76.199%
2321	WABTEC CORP COMMON STOCK USD.01	0.010%	76.209%
2322	RED ELECTRICA C	0.010%	76.218%
2323	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.010%	76.228%
2324	CSR LIMITED	0.010%	76.238%
2325	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.010%	76.248%
2326	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.010%	76.257%
2327	VF CORP	0.010%	76.267%
2328	PEARSON	0.010%	76.277%
2329	GRANITE CONST	0.010%	76.287%
2330	AGGREKO PLC	0.010%	76.296%
2331	HYUNDAI MARINE&	0.010%	76.306%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.010%	76.316%
2333	NATL HEALTH INVESTORS INC REIT USD.01	0.010%	76.326%
2334	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.010%	76.335%
2335	AFLAC INC SR UNSECURED 06/23 3.625	0.010%	76.345%
2336	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.010%	76.355%
2337	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.010%	76.365%
2338	RENASANT CORP COMMON STOCK USD5.0	0.010%	76.374%
2339	ALUMINA LTD	0.010%	76.384%
2340	HAEMONETICS COR	0.010%	76.394%
2341	SANTOS LIMITED	0.010%	76.403%
2342	EDUCATION REALTY TRUST INC REIT USD.01	0.010%	76.413%
2343	SAPPORO BREWERI	0.010%	76.423%
2344	PRICELINE GROUP	0.010%	76.433%
2345	NIPPON PROLOGIS	0.010%	76.442%
2346	POU CHEN	0.010%	76.452%
2347	ALTIUS MINERALS	0.010%	76.462%
2348	NVR INC COMMON STOCK USD.01	0.010%	76.471%
2349	TAKASHIMAYA CO	0.010%	76.481%
2350	SUMITOMO METAL	0.010%	76.491%
2351	AMERICAN WOODMARK CORP COMMON STOCK	0.010%	76.500%
2352	Straumann AG	0.010%	76.510%
2353	CHEMED CORP COMMON STOCK USD1.0	0.010%	76.520%
2354	TAISHIN FINANCI	0.010%	76.529%
2355	PHYSICIANS REALTY TRUST REIT USD.01	0.010%	76.539%
2356	PGE POLSKA GRUP	0.010%	76.549%
2357	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.010%	76.558%
2358	PRA HEALTH SCIE	0.010%	76.568%
2359	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.010%	76.578%
2360	CHINA RESOURCES	0.010%	76.587%
2361	NAVER CORP	0.010%	76.597%
2362	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.010%	76.606%
2363	BAXTER INTL INC	0.010%	76.616%
2364	IBIDEN CO	0.010%	76.626%
2365	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.010%	76.635%
2366	YAMADA DENKI CO	0.010%	76.645%
2367	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	76.654%
2368	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.010%	76.664%
2369	ASUSTEK COMPUTE	0.010%	76.674%
2370	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.010%	76.683%
2371	TTM TECHNOLOGIES COMMON STOCK USD.001	0.010%	76.693%
2372	DOVER CORP	0.010%	76.702%
2373	VANTIV INC CL A COMMON STOCK USD.00001	0.010%	76.712%
2374	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.010%	76.722%
2375	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.010%	76.731%
2376	FBL FINANCIAL G	0.010%	76.741%
2377	PREMIER GOLD MI	0.010%	76.750%
2378	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.010%	76.760%
2379	ULVAC INC.	0.010%	76.769%
2380	WOOLWORTHS LTD	0.010%	76.779%
2381	WORTHINGTON IND	0.010%	76.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.010%	76.798%
2383	BT GROUP PLC SPON ADR ADR	0.010%	76.808%
2384	JANUS CAPITAL G	0.010%	76.817%
2385	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.010%	76.827%
2386	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.010%	76.836%
2387	PS BUSINESS PARKS INC/CA REIT USD.01	0.010%	76.846%
2388	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.010%	76.855%
2389	HOPEWELL HLDGS	0.010%	76.865%
2390	KINGDOM BELGIUM	0.010%	76.874%
2391	WPG HOLDINGS	0.010%	76.884%
2392	HENNES & MAURIT	0.010%	76.893%
2393	EXTENDICARE INC	0.009%	76.903%
2394	SUZUKEN CO LTD	0.009%	76.912%
2395	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	76.922%
2396	SIENNA SENIOR L	0.009%	76.931%
2397	MO OCH DOMSJO A	0.009%	76.941%
2398	DDR CORP REIT USD.1	0.009%	76.950%
2399	BRP INC/CA- SUB	0.009%	76.960%
2400	ROYAL UNIBREW A	0.009%	76.969%
2401	DAIICHI SANKYO	0.009%	76.979%
2402	HANWHA CORP	0.009%	76.988%
2403	QANTAS AIRWAYS	0.009%	76.998%
2404	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	77.007%
2405	J.C. PENNEY CO INC COMMON STOCK USD.5	0.009%	77.017%
2406	CONDUENT INC COMMON STOCK USD.01	0.009%	77.026%
2407	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.009%	77.035%
2408	STEPAN CO COMMON STOCK USD1.0	0.009%	77.045%
2409	DEVON ENERGY CORP COMMON STOCK USD.1	0.009%	77.054%
2410	CMS ENERGY CORP	0.009%	77.064%
2411	TOWNE BANK COMMON STOCK USD1.667	0.009%	77.073%
2412	GLP J-REIT	0.009%	77.083%
2413	EDENRED	0.009%	77.092%
2414	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.009%	77.101%
2415	NOW INC COMMON STOCK USD.01	0.009%	77.111%
2416	SEALED AIR CORP COMMON STOCK USD.1	0.009%	77.120%
2417	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.009%	77.130%
2418	TELENOR AS	0.009%	77.139%
2419	CATHAY PACIFIC	0.009%	77.148%
2420	WAL-MART DE MEX	0.009%	77.158%
2421	ELEMENTIS (1998)	0.009%	77.167%
2422	HANWHA CHEMICAL	0.009%	77.176%
2423	SANTANDER UK PLC SR UNSECURED 03/24 4	0.009%	77.186%
2424	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.009%	77.195%
2425	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.009%	77.204%
2426	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	77.214%
2427	IDEA CELLULAR L	0.009%	77.223%
2428	AXALTA COATING	0.009%	77.232%
2429	HYPROP INVESTME	0.009%	77.242%
2430	IBM CORP SR UNSECURED 02/24 3.625	0.009%	77.251%
2431	SEIKO EPSON COR	0.009%	77.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.009%	77.270%
2433	INFOSYS LTD SP ADR ADR	0.009%	77.279%
2434	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.009%	77.288%
2435	LOTTE CHEMICAL	0.009%	77.298%
2436	IMPALA PLATINUM	0.009%	77.307%
2437	FAMILYMART CO	0.009%	77.316%
2438	GUANGZHOU R&F P	0.009%	77.326%
2439	CLP HOLDINGS	0.009%	77.335%
2440	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.009%	77.344%
2441	BEST BUY CO INC	0.009%	77.354%
2442	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	77.363%
2443	UNIFIRST CORP/MA COMMON STOCK USD.1	0.009%	77.372%
2444	KULICKE&SOFFA I	0.009%	77.382%
2445	TOPPAN PRINTING	0.009%	77.391%
2446	MOSAIC CO SR UNSECURED 11/23 4.25	0.009%	77.400%
2447	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.009%	77.410%
2448	BUZZI UNICEM SP	0.009%	77.419%
2449	GAM HOLDING LTD	0.009%	77.428%
2450	BRAMBLES LIMITE	0.009%	77.437%
2451	CLICLS GROUP	0.009%	77.447%
2452	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.009%	77.456%
2453	WATSCO INC COMMON STOCK USD.5	0.009%	77.465%
2454	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.009%	77.474%
2455	BLACKROCK INC SR UNSECURED 06/22 3.375	0.009%	77.484%
2456	MASTERCARD INC SR UNSECURED 04/24 3.375	0.009%	77.493%
2457	SKY PLC	0.009%	77.502%
2458	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.009%	77.512%
2459	JUNGHEINRICH -	0.009%	77.521%
2460	MAXIMUS INC COMMON STOCK	0.009%	77.530%
2461	COSCO PACIFIC	0.009%	77.539%
2462	TUTOR PERINI CORP COMMON STOCK USD1.0	0.009%	77.549%
2463	BENCHMARK ELECT	0.009%	77.558%
2464	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.009%	77.567%
2465	RLJ LODGING TRUST REIT	0.009%	77.576%
2466	BERENDSEN PLC	0.009%	77.585%
2467	CHINA CITIC BK	0.009%	77.595%
2468	ORORA LTD	0.009%	77.604%
2469	MCKESSON CORP SR UNSECURED 03/24 3.796	0.009%	77.613%
2470	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.009%	77.622%
2471	SASOL	0.009%	77.632%
2472	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.009%	77.641%
2473	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	77.650%
2474	ASHIKAGA HOLDIN	0.009%	77.659%
2475	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.009%	77.669%
2476	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.009%	77.678%
2477	PLAYTECH	0.009%	77.687%
2478	STATE STREET CORP SR UNSECURED 08/25 3.55	0.009%	77.696%
2479	ASAHI BREWERIES	0.009%	77.705%
2480	BAT INTL FINANC	0.009%	77.715%
2481	PROCTER & GAMBL	0.009%	77.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.009%	77.733%
2483	GETINGE AB, B S	0.009%	77.742%
2484	LUKOIL PJSC - A	0.009%	77.752%
2485	AMGEN INC SR UNSECURED 05/24 3.625	0.009%	77.761%
2486	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.009%	77.770%
2487	LOEWS CORP SR UNSECURED 04/26 3.75	0.009%	77.779%
2488	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	77.788%
2489	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.009%	77.797%
2490	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.009%	77.807%
2491	ENTEL EMP NAC T	0.009%	77.816%
2492	WESTERN UNION CO COMMON STOCK USD.01	0.009%	77.825%
2493	MANITOBA PROVIN	0.009%	77.834%
2494	LAB CORP OF AME	0.009%	77.843%
2495	AETNA INC SR UNSECURED 11/24 3.5	0.009%	77.853%
2496	MEDTRONIC INC 3	0.009%	77.862%
2497	ASSURANT INC	0.009%	77.871%
2498	GEN COMMUNICATI	0.009%	77.880%
2499	NIPPON PAPER IN	0.009%	77.889%
2500	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.009%	77.898%
2501	MORI SEIKI CO	0.009%	77.908%
2502	SHUTTERFLY INC	0.009%	77.917%
2503	TAIWAN CEMENT	0.009%	77.926%
2504	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.009%	77.935%
2505	CREDIT SAISON C	0.009%	77.944%
2506	STATOIL ASA COMPANY GUAR 01/22 3.15	0.009%	77.953%
2507	BEKAERT SA	0.009%	77.962%
2508	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	77.972%
2509	DOMINO S PIZZA INC COMMON STOCK USD.01	0.009%	77.981%
2510	CONCORDIA FINAN	0.009%	77.990%
2511	COPART INC	0.009%	77.999%
2512	AMCOR LIMITED	0.009%	78.008%
2513	HYOSUNG CORP	0.009%	78.017%
2514	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.009%	78.026%
2515	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.009%	78.035%
2516	BEIJING ENTERPR	0.009%	78.045%
2517	PFIZER INC SR UNSECURED 06/23 3	0.009%	78.054%
2518	HSBC USA INC SR UNSECURED 06/24 3.5	0.009%	78.063%
2519	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	78.072%
2520	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.009%	78.081%
2521	SUMITOMO OSAKA	0.009%	78.090%
2522	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.009%	78.099%
2523	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.009%	78.108%
2524	NORDSTROM INC SR UNSECURED 05/20 4.75	0.009%	78.118%
2525	BAYTEX ENERGY CORP COMMON STOCK	0.009%	78.127%
2526	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	78.136%
2527	SIMCORP A/S	0.009%	78.145%
2528	CELGENE CORP SR UNSECURED 05/24 3.625	0.009%	78.154%
2529	WISTRON CORP	0.009%	78.163%
2530	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.009%	78.172%
2531	WORLEYPARSONS	0.009%	78.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	SCHRODERS PLC	0.009%	78.190%
2533	ENTERPRISE PROD	0.009%	78.199%
2534	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.009%	78.209%
2535	KREDITANST FUR	0.009%	78.218%
2536	A P MOLLER - MA	0.009%	78.227%
2537	AVNET INC SR UNSECURED 04/26 4.625	0.009%	78.236%
2538	PERNOD-RICARD	0.009%	78.245%
2539	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.009%	78.254%
2540	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	78.263%
2541	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.009%	78.272%
2542	CEMBRA MONEY BA	0.009%	78.281%
2543	IBM CORP SR UNSECURED 05/20 1.625	0.009%	78.290%
2544	KERRY PROPRTIE	0.009%	78.299%
2545	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.009%	78.308%
2546	STATE STREET CORP SR UNSECURED 12/24 3.3	0.009%	78.317%
2547	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.009%	78.327%
2548	QUALCOMM INC SR UNSECURED 05/25 3.45	0.009%	78.336%
2549	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	78.345%
2550	SAP SE SPONSORED ADR ADR	0.009%	78.354%
2551	SANDVINE COR-CA	0.009%	78.363%
2552	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.009%	78.372%
2553	ZOETIS INC SR UNSECURED 02/23 3.25	0.009%	78.381%
2554	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.009%	78.390%
2555	KBR INC COMMON STOCK USD.001	0.009%	78.399%
2556	BRIT SKY BROAD	0.009%	78.408%
2557	MONSTER BEVERAGE CORP COMMON STOCK	0.009%	78.417%
2558	NORDSTROM INC COMMON STOCK	0.009%	78.426%
2559	SM ENERGY CO COMMON STOCK USD.01	0.009%	78.435%
2560	COACH INC SR UNSECURED 04/25 4.25	0.009%	78.444%
2561	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.009%	78.453%
2562	CITIZEN WATCH C	0.009%	78.462%
2563	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.009%	78.471%
2564	COMPUTER MODELL	0.009%	78.480%
2565	MRC GLOBAL INC COMMON STOCK USD.01	0.009%	78.489%
2566	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.009%	78.499%
2567	QISDA CORP	0.009%	78.508%
2568	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	78.517%
2569	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.009%	78.526%
2570	VISA INC SR UNSECURED 12/25 3.15	0.009%	78.535%
2571	HENDERSON GROUP	0.009%	78.544%
2572	A.P. MOLLER-MAE	0.009%	78.553%
2573	LEG IMMOBILIEN	0.009%	78.562%
2574	CAIRN ENERGY PL	0.009%	78.571%
2575	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.009%	78.580%
2576	MASCO CORP	0.009%	78.589%
2577	ASSOCD BANC-COR	0.009%	78.598%
2578	BANK TOKYO-MIT	0.009%	78.607%
2579	HOMESERVE PLC	0.009%	78.616%
2580	BANKINTER SA	0.009%	78.625%
2581	CENTERPOINT ENE	0.009%	78.634%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	UNUM GROUP	0.009%	78.643%
2583	ANSELL LTD	0.009%	78.652%
2584	ANTHEM INC	0.009%	78.661%
2585	SYNAPTICS INC COMMON STOCK USD.001	0.009%	78.670%
2586	DAINIPPON SCREE	0.009%	78.679%
2587	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.009%	78.688%
2588	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.009%	78.697%
2589	DAICEL CHEM IND	0.009%	78.706%
2590	TELKOM GROUP LT	0.009%	78.715%
2591	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.009%	78.724%
2592	BK NED GEMEENTE	0.009%	78.733%
2593	WALKER + DUNLOP INC COMMON STOCK	0.009%	78.742%
2594	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.009%	78.751%
2595	CERNER CORP	0.009%	78.760%
2596	NETAPP INC SR UNSECURED 12/22 3.25	0.009%	78.769%
2597	FERRO CORP	0.009%	78.778%
2598	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.009%	78.787%
2599	CHONGQING RURAL	0.009%	78.796%
2600	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	78.805%
2601	MDC HOLDINGS INC COMMON STOCK USD.01	0.009%	78.814%
2602	CANARA BANK	0.009%	78.823%
2603	CHURCH & DWIGHT	0.009%	78.832%
2604	ISS A/S	0.009%	78.841%
2605	VIACOM INC SR UNSECURED 04/24 3.875	0.009%	78.849%
2606	SIHUAN PHARMACE	0.009%	78.858%
2607	VOLVO AB	0.009%	78.867%
2608	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.009%	78.876%
2609	AURIZON HOLDING	0.009%	78.885%
2610	NORSK HYDRO AS	0.009%	78.894%
2611	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.009%	78.903%
2612	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.009%	78.912%
2613	CHAILEASE HOLDI	0.009%	78.921%
2614	AMBEV SA	0.009%	78.930%
2615	CME GROUP INC SR UNSECURED 03/25 3	0.009%	78.939%
2616	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.009%	78.948%
2617	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.009%	78.957%
2618	SULZER AG	0.009%	78.966%
2619	CBOE HOLDINGS INC COMMON STOCK	0.009%	78.975%
2620	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.009%	78.984%
2621	NORDSTROM INC	0.009%	78.993%
2622	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.009%	79.002%
2623	EATON CORP COMPANY GUAR 11/22 2.75	0.009%	79.011%
2624	BHP BILLITON FI	0.009%	79.019%
2625	ESTEE LAUDER CO	0.009%	79.028%
2626	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.009%	79.037%
2627	NORFOLK STHN CO	0.009%	79.046%
2628	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.009%	79.055%
2629	GARTNER GROUP I	0.009%	79.064%
2630	SEEK LTD.	0.009%	79.073%
2631	AVX CORP COMMON STOCK USD.01	0.009%	79.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.009%	79.091%
2633	GREIF INC CL A COMMON STOCK	0.009%	79.100%
2634	ADANI PORT & SE	0.009%	79.109%
2635	SAMSONITE INTL	0.009%	79.117%
2636	ORACLE CORP SR UNSECURED 10/22 2.5	0.009%	79.126%
2637	TOYOTA INDUSTRI	0.009%	79.135%
2638	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	79.144%
2639	EASTGROUP PROPERTIES INC REIT	0.009%	79.153%
2640	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	79.162%
2641	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.009%	79.171%
2642	ELECTR DE FRANC	0.009%	79.180%
2643	KONE OYJ	0.009%	79.189%
2644	QINETIQ GROUP P	0.009%	79.197%
2645	LG CABLE &MCHY	0.009%	79.206%
2646	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.009%	79.215%
2647	POWER FINANCE C	0.009%	79.224%
2648	HUTCHISON PORT	0.009%	79.233%
2649	ASTRAZENECA	0.009%	79.242%
2650	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.009%	79.251%
2651	MINITUBISHI ESTA	0.009%	79.259%
2652	NEX GROUP PLC	0.009%	79.268%
2653	SECOM CO	0.009%	79.277%
2654	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.009%	79.286%
2655	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.009%	79.295%
2656	ARCA CONTINEN	0.009%	79.304%
2657	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.009%	79.313%
2658	BRITISH SKY BRO	0.009%	79.321%
2659	BANK LEUMI LE-I	0.009%	79.330%
2660	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.009%	79.339%
2661	SHANGRI-LA ASIA	0.009%	79.348%
2662	EBARA CORP	0.009%	79.357%
2663	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.009%	79.366%
2664	TPK HOLDINGS CO	0.009%	79.374%
2665	EXELON CORP SR UNSECURED 04/26 3.4	0.009%	79.383%
2666	CITIGROUP INC SR UNSECURED 04/25 3.3	0.009%	79.392%
2667	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.009%	79.401%
2668	BROCADE COMMUNI	0.009%	79.410%
2669	STATOIL ASA COMPANY GUAR 01/23 2.45	0.009%	79.419%
2670	ROGERS CORP COMMON STOCK USD1.0	0.009%	79.427%
2671	VEOLIA ENVIRONM	0.009%	79.436%
2672	KNOWLES CORP COMMON STOCK USD.01	0.009%	79.445%
2673	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.009%	79.454%
2674	VAIL RESORTS	0.009%	79.463%
2675	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.009%	79.472%
2676	TOKYO TATEMONO	0.009%	79.480%
2677	HITACHI METALS	0.009%	79.489%
2678	SUNNY OPTICAL T	0.009%	79.498%
2679	FIRST MERCHANTS CORP COMMON STOCK	0.009%	79.507%
2680	ASM INTL NV	0.009%	79.515%
2681	ADELAIDE BRIGHT	0.009%	79.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	LOJAS AMERICANA	0.009%	79.533%
2683	URBAN EDGE PROPERTIES REIT USD.01	0.009%	79.542%
2684	LANCASTER COLON	0.009%	79.551%
2685	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.009%	79.559%
2686	FTI CONSULTING INC COMMON STOCK USD.01	0.009%	79.568%
2687	WESBANCO INC COMMON STOCK USD2.0833	0.009%	79.577%
2688	BEIJING CAPITAL	0.009%	79.586%
2689	TRINSEO SA	0.009%	79.594%
2690	CANFOR PULP PRO	0.009%	79.603%
2691	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.009%	79.612%
2692	SGS SA-REG COMM	0.009%	79.621%
2693	GRIFOLS SA	0.009%	79.630%
2694	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.009%	79.638%
2695	DEUTSCHE BK AG	0.009%	79.647%
2696	ACADIA REALTY TRUST REIT USD.001	0.009%	79.656%
2697	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	79.665%
2698	SIMS GROUP LTD	0.009%	79.673%
2699	VESUVIUS PLC	0.009%	79.682%
2700	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.009%	79.691%
2701	SEMTECH CORP	0.009%	79.699%
2702	STATE BK OF IND	0.009%	79.708%
2703	OIL SEARCH LTD	0.009%	79.717%
2704	CHINA CINDA ASS	0.009%	79.726%
2705	GLANBIA PLC	0.009%	79.734%
2706	TREVALI MINING	0.009%	79.743%
2707	JAMES HARDIE IN	0.009%	79.752%
2708	NCR CORP	0.009%	79.761%
2709	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.009%	79.769%
2710	GREENBRIER COMPANIES INC COMMON STOCK	0.009%	79.778%
2711	Alten	0.009%	79.787%
2712	CAPITACOMMERCIA	0.009%	79.795%
2713	BOEING CO SR UNSECURED 03/25 2.5	0.009%	79.804%
2714	CLEANAWAY WASTE	0.009%	79.813%
2715	TIETO CORP OYJ	0.009%	79.821%
2716	MARUTI SUZUKI	0.009%	79.830%
2717	NEENAH PAPER INC COMMON STOCK USD.01	0.009%	79.839%
2718	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.009%	79.847%
2719	CINEWORLD GROUP	0.009%	79.856%
2720	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.009%	79.865%
2721	ULTRAPAR PARTIC	0.009%	79.873%
2722	ENERGEN CORP COMMON STOCK USD.01	0.009%	79.882%
2723	BLOCK(H&R)INC	0.009%	79.891%
2724	BRILLIANCE CHIN	0.009%	79.899%
2725	YARA INTERNATIO	0.009%	79.908%
2726	FIRST FINANCIAL BANCORP COMMON STOCK	0.009%	79.917%
2727	A.P. MOLLER-MAE	0.009%	79.925%
2728	SRC ENERGY INC COMMON STOCK USD.001	0.009%	79.934%
2729	SINOPAC HLDG	0.009%	79.943%
2730	PORTO SEGURO SA	0.009%	79.951%
2731	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.009%	79.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	THALES SA	0.009%	79.968%
2733	CROMBIE REAL ES	0.009%	79.977%
2734	METHODE ELEC IN	0.009%	79.986%
2735	JSR CORPORATION	0.009%	79.994%
2736	NOMURA REAL EST	0.009%	80.003%
2737	VENTURE CORP	0.009%	80.011%
2738	KOSMOS ENERGY L	0.009%	80.020%
2739	ABERTIS INFRAES	0.009%	80.029%
2740	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.009%	80.037%
2741	FERROGLOBE PLC	0.009%	80.046%
2742	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.009%	80.054%
2743	GRUBHUB INC COMMON STOCK USD.0001	0.009%	80.063%
2744	ERICSSON (LM) TEL SP ADR ADR	0.009%	80.071%
2745	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.009%	80.080%
2746	GEMALTO NV	0.009%	80.089%
2747	WEATHERFORD INT	0.009%	80.097%
2748	JAPAN HOTEL REI	0.009%	80.106%
2749	SCHOUW & CO	0.009%	80.114%
2750	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.009%	80.123%
2751	BRAIT SA	0.009%	80.131%
2752	RESMED INC	0.009%	80.140%
2753	RUMO SA	0.009%	80.148%
2754	PLEXUS CORP COMMON STOCK USD.01	0.009%	80.157%
2755	NIPPON EXPRESS	0.009%	80.165%
2756	ACXIOM CORP COMMON STOCK USD.1	0.009%	80.174%
2757	ACTIVIA PROPERT	0.009%	80.183%
2758	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.009%	80.191%
2759	SANWA SHUTTER C	0.009%	80.200%
2760	BILFINGER BERGE	0.009%	80.208%
2761	IROBOT CORP	0.009%	80.217%
2762	VIASAT INC COMMON STOCK USD.0001	0.009%	80.225%
2763	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.009%	80.234%
2764	HORIZON PHARMA	0.009%	80.242%
2765	WABASH NATIONAL	0.008%	80.251%
2766	VALIANT HOLDING	0.008%	80.259%
2767	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.008%	80.268%
2768	GVC HOLDINGS PL	0.008%	80.276%
2769	VECTREN CORP COMMON STOCK	0.008%	80.284%
2770	SOTHEBY S COMMON STOCK USD.01	0.008%	80.293%
2771	TARGET CORP SR UNSECURED 04/26 2.5	0.008%	80.301%
2772	OSI SYSTEMS INC	0.008%	80.310%
2773	ROBERT HALF INT	0.008%	80.318%
2774	NIBE INDUSTRIER	0.008%	80.327%
2775	HERBALIFE LTD COMMON STOCK USD.002	0.008%	80.335%
2776	TATA MOTORS LTD	0.008%	80.344%
2777	CYRELA BRAZIL R	0.008%	80.352%
2778	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	80.361%
2779	TIME WARNER INC	0.008%	80.369%
2780	SETAN MITSUKOS	0.008%	80.378%
2781	RESILIENT REIT	0.008%	80.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	YUANTA FINL HOL	0.008%	80.394%
2783	IJM CORP BERHAD	0.008%	80.403%
2784	CREDICORP	0.008%	80.411%
2785	SHIN KONG FINL	0.008%	80.420%
2786	CAPSTONE MINING	0.008%	80.428%
2787	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	80.436%
2788	SECURITAS	0.008%	80.445%
2789	T IS BANKASI	0.008%	80.453%
2790	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	80.462%
2791	QTS REALTY TRUST INC CL A REIT USD.01	0.008%	80.470%
2792	AMER NATL INS	0.008%	80.478%
2793	TECH MAHINDRA L	0.008%	80.487%
2794	CBS CORP COMPANY GUAR 01/27 2.9	0.008%	80.495%
2795	SCRIPPS(EW)CO(N	0.008%	80.504%
2796	BARCLAYS PLC	0.008%	80.512%
2797	KYOCERA CORP SPONS ADR ADR	0.008%	80.520%
2798	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	80.529%
2799	ZEON CO	0.008%	80.537%
2800	RED HAT INC COMMON STOCK USD.0001	0.008%	80.545%
2801	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.008%	80.554%
2802	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.008%	80.562%
2803	KANEKA CORP	0.008%	80.571%
2804	RIGHTMOVE GROUP	0.008%	80.579%
2805	ELECTRONICS	0.008%	80.587%
2806	SJM HOLDINGS LT	0.008%	80.596%
2807	ATHABASCA OIL C	0.008%	80.604%
2808	CIENA CORP COMMON STOCK USD.01	0.008%	80.612%
2809	TOTAL ENERGY SE	0.008%	80.621%
2810	VICTREX PLC	0.008%	80.629%
2811	NINE DRAGONS PA	0.008%	80.637%
2812	MUELLER WATER P	0.008%	80.646%
2813	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.008%	80.654%
2814	SUZANO PAPEL E	0.008%	80.662%
2815	BK OF KYOTO	0.008%	80.671%
2816	TELETECH HOLDIN	0.008%	80.679%
2817	ILLUMINA INC	0.008%	80.687%
2818	CH ROBINSON WOR	0.008%	80.696%
2819	DENTSU INC.	0.008%	80.704%
2820	SOUTHERN CO SR UNSECURED 06/20 2.75	0.008%	80.712%
2821	METCASH LTD	0.008%	80.720%
2822	KURITA WATER IN	0.008%	80.729%
2823	CHIBA BANK	0.008%	80.737%
2824	HERSHEY FOODS C	0.008%	80.745%
2825	YTL CORP	0.008%	80.754%
2826	DOWA HOLDING CO	0.008%	80.762%
2827	SUN PHARMACEUTI	0.008%	80.770%
2828	CHINA SHENHUA E	0.008%	80.779%
2829	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.008%	80.787%
2830	FAIRFAX MEDIA L	0.008%	80.795%
2831	ASML HOLDING NV	0.008%	80.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	KAZAKHMYS PLC	0.008%	80.812%
2833	NUVASIVE INC COMMON STOCK USD.001	0.008%	80.820%
2834	N B T BANCORP INC COMMON STOCK USD.01	0.008%	80.828%
2835	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.008%	80.836%
2836	RYDER SYSTEM IN	0.008%	80.845%
2837	HITACHI CHEMICA	0.008%	80.853%
2838	MATSON INC COMMON STOCK	0.008%	80.861%
2839	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.008%	80.869%
2840	CBS CORP COMPANY GUAR 01/25 3.5	0.008%	80.878%
2841	E-MART CO. LTD.	0.008%	80.886%
2842	WIPRO	0.008%	80.894%
2843	GRUPO AEROPORTU	0.008%	80.902%
2844	FOSUN INTERNATI	0.008%	80.911%
2845	BROOKS AUTOMATI	0.008%	80.919%
2846	OZ MINERALS LTD	0.008%	80.927%
2847	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	80.935%
2848	SPX FLOW INC COMMON STOCK USD.01	0.008%	80.943%
2849	NEXANS	0.008%	80.952%
2850	AZZ INC COMMON STOCK USD1.0	0.008%	80.960%
2851	CIPLA LTD	0.008%	80.968%
2852	PUBLIC BNK-LOCA	0.008%	80.976%
2853	CAPITEC BANK HL	0.008%	80.984%
2854	NORTHVIEW APART	0.008%	80.993%
2855	FUJI ELECTRIC C	0.008%	81.001%
2856	CHINA AGRI-INDU	0.008%	81.009%
2857	MITSUBISHI MOTO	0.008%	81.017%
2858	VONTOBEL HLDGS	0.008%	81.025%
2859	BROWN-FORMAN CO	0.008%	81.033%
2860	YAMAGUCHI FINAN	0.008%	81.042%
2861	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.008%	81.050%
2862	CARE CAPITAL PROPERTIES INC REIT USD.01	0.008%	81.058%
2863	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.008%	81.066%
2864	SALZGITTER AG	0.008%	81.074%
2865	IDEMITSU KOSAN	0.008%	81.082%
2866	KYUSHU FINANCIA	0.008%	81.090%
2867	KASIKORNBANK PL	0.008%	81.098%
2868	SUN TV NETWORK	0.008%	81.107%
2869	ADTRAN INC	0.008%	81.115%
2870	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.008%	81.123%
2871	HMS HOLDINGS CORP COMMON STOCK USD.01	0.008%	81.131%
2872	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.008%	81.139%
2873	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.008%	81.147%
2874	BOVIS HOMES GRO	0.008%	81.155%
2875	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	81.163%
2876	LIFE HEALTHCARE	0.008%	81.171%
2877	DSW INC CLASS A COMMON STOCK	0.008%	81.179%
2878	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	81.187%
2879	JD SPORTS FASHI	0.008%	81.196%
2880	DAIDO STEEL CO	0.008%	81.204%
2881	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	81.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	NEOPOST	0.008%	81.220%
2883	COFINIMMO	0.008%	81.228%
2884	REDROW	0.008%	81.236%
2885	RELIANCE CAPITA	0.008%	81.244%
2886	IT HOLDINGS COR	0.008%	81.252%
2887	MCDERMOTT INTL	0.008%	81.260%
2888	PRA GROUP INC COMMON STOCK USD.01	0.008%	81.268%
2889	MTR CORP	0.008%	81.276%
2890	ADMIRAL GROUP	0.008%	81.284%
2891	NIPPON KAYAKU C	0.008%	81.292%
2892	PREMIER INC CLASS A COMMON STOCK USD.01	0.008%	81.300%
2893	MERLIN ENTERTAI	0.008%	81.308%
2894	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.008%	81.316%
2895	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	81.324%
2896	DGB FINANCIAL G	0.008%	81.332%
2897	BELIMO HOLDING	0.008%	81.340%
2898	AMEREN CORP SR UNSECURED 11/20 2.7	0.008%	81.348%
2899	SUMITOMO FOREST	0.008%	81.356%
2900	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.008%	81.364%
2901	TRANSURBAN GROU	0.008%	81.372%
2902	SCHOLASTIC CORP	0.008%	81.380%
2903	WACKER CHEMIE A	0.008%	81.388%
2904	NWS HOLDINGS LT	0.008%	81.396%
2905	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.008%	81.404%
2906	ALTICE NV CLAS	0.008%	81.412%
2907	HIROSHIMA BANK	0.008%	81.420%
2908	SUMCO CORPORATI	0.008%	81.428%
2909	AU OPTRONICS CO	0.008%	81.436%
2910	CHINA MEDICAL S	0.008%	81.444%
2911	MRV ENGENHARIA	0.008%	81.452%
2912	WASHINGTON REIT REIT USD.01	0.008%	81.460%
2913	HUANENG RENEWAB	0.008%	81.468%
2914	BERKSHIRE HAT E	0.008%	81.476%
2915	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	81.484%
2916	COHEN + STEERS INC COMMON STOCK USD.01	0.008%	81.492%
2917	NIPPON ELEC GLA	0.008%	81.500%
2918	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.008%	81.508%
2919	CATTOLICA ASSIC	0.008%	81.516%
2920	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.008%	81.524%
2921	ALLEGIANT TRAVE	0.008%	81.532%
2922	ALFA LAVAL AB	0.008%	81.539%
2923	FEDEX CORP COMPANY GUAR 02/20 2.3	0.008%	81.547%
2924	GAIL INDIA LTD	0.008%	81.555%
2925	EUROFINS SCIENT	0.008%	81.563%
2926	YAMATO HOLDINGS	0.008%	81.571%
2927	DUET GROUP	0.008%	81.579%
2928	MUELLER INDS IN	0.008%	81.587%
2929	DAILY MAIL&GEN	0.008%	81.595%
2930	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.008%	81.603%
2931	GS YUASA CORP	0.008%	81.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	81.618%
2933	LANDSTAR SYSTEM	0.008%	81.626%
2934	MDU RES GROUP I	0.008%	81.634%
2935	AXEL SPRINGER A	0.008%	81.642%
2936	ENDO INTERNATIO	0.008%	81.650%
2937	COMFORT SYSTEMS	0.008%	81.658%
2938	MACK CALI REALTY CORP REIT USD.01	0.008%	81.666%
2939	HOYA CORP	0.008%	81.673%
2940	HACHIJUNI BANK	0.008%	81.681%
2941	ROCKWOOL INTL	0.008%	81.689%
2942	CORE-MARK HLDG	0.008%	81.697%
2943	WEIS MARKETS IN	0.008%	81.705%
2944	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	81.713%
2945	MERITZ SECURITI	0.008%	81.720%
2946	SHENZHEN INVEST	0.008%	81.728%
2947	NOVO NORDISK A/S SPONS ADR ADR	0.008%	81.736%
2948	CALFRAC WELL SE	0.008%	81.744%
2949	DONALDSON CO IN	0.008%	81.752%
2950	VERINT SYSTEMS	0.008%	81.759%
2951	PROSIEBENSAT.1	0.008%	81.767%
2952	NETGEAR INC COMMON STOCK USD.001	0.008%	81.775%
2953	FORWARD AIR COR	0.008%	81.783%
2954	ALTRAN TECHNOLO	0.008%	81.791%
2955	GUNMA BANK	0.008%	81.798%
2956	BHARAT HEAVY EL	0.008%	81.806%
2957	NAMCO BANDAI HO	0.008%	81.814%
2958	LLOYD THOMPSON	0.008%	81.822%
2959	TRYGVESTA AS	0.008%	81.830%
2960	JINDAL STEEL &	0.008%	81.837%
2961	CABELA S INC COMMON STOCK USD.01	0.008%	81.845%
2962	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	81.853%
2963	PARAGON GROUP O	0.008%	81.861%
2964	CHEMOURS CO/THE COMMON STOCK	0.008%	81.868%
2965	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.008%	81.876%
2966	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.008%	81.884%
2967	JBS SA	0.008%	81.892%
2968	SINO-OCEAN LAND	0.008%	81.899%
2969	GENTERA SAB DE	0.008%	81.907%
2970	SANKYU INC	0.008%	81.915%
2971	DAITO TRUST CON	0.008%	81.923%
2972	CASIO COMPUTER	0.008%	81.930%
2973	TATA CONSULTANC	0.008%	81.938%
2974	PRICESMART INC	0.008%	81.946%
2975	SHANGHAI INDL	0.008%	81.953%
2976	COCA-COLA BOTTL	0.008%	81.961%
2977	WEBMD HEALTH CORP COMMON STOCK USD.01	0.008%	81.969%
2978	SUL AMERICA SA	0.008%	81.977%
2979	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	81.984%
2980	TAISEI CORP	0.008%	81.992%
2981	STEELCASE INC	0.008%	82.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	AIR WATER INC.	0.008%	82.007%
2983	POWERTECH TECHN	0.008%	82.015%
2984	CIA BRASILEIRA	0.008%	82.023%
2985	DORMA+KABA HOLD	0.008%	82.030%
2986	CENCOSUD SA	0.008%	82.038%
2987	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.008%	82.046%
2988	KELLOGG CO 4% 1	0.008%	82.053%
2989	AGL ENERGY LTD	0.008%	82.061%
2990	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.008%	82.069%
2991	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.008%	82.076%
2992	FORBO HLDG	0.008%	82.084%
2993	ALSEA SAB DE CV	0.008%	82.092%
2994	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.008%	82.099%
2995	INTERCONTINENTAL HOTELS ADR ADR	0.008%	82.107%
2996	GREENCORE GROUP	0.008%	82.115%
2997	CAL MAINE FOODS INC COMMON STOCK USD.01	0.008%	82.122%
2998	FILA KOREA LTD	0.008%	82.130%
2999	INFINERA CORP	0.008%	82.138%
3000	NABTESCO CORP	0.008%	82.145%
3001	OTP BANK PLC	0.008%	82.153%
3002	ITV PLC	0.008%	82.160%
3003	SSAB SVENSKT ST	0.008%	82.168%
3004	SPROTT INC COMM	0.008%	82.176%
3005	HSBC USA INC SR UNSECURED 08/20 2.75	0.008%	82.183%
3006	CORE LABORATORI	0.008%	82.191%
3007	EMPRESA BRASILE	0.008%	82.198%
3008	BRUKER CORP COMMON STOCK USD.01	0.008%	82.206%
3009	CDK GLOBAL INC COMMON STOCK USD.01	0.008%	82.214%
3010	FEDERAL BANK LT	0.008%	82.221%
3011	RUBIS	0.008%	82.229%
3012	JUST ENERGY GROUP INC COMMON STOCK	0.008%	82.236%
3013	HK & CHINA GAS	0.008%	82.244%
3014	ALLREAL HOLDING	0.008%	82.251%
3015	TOYO TIRE & RUB	0.008%	82.259%
3016	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.008%	82.267%
3017	AUST & NZ BK GP	0.008%	82.274%
3018	LEONS FURNITURE	0.008%	82.282%
3019	EUROPEAN INVEST	0.008%	82.289%
3020	BNC BANCORP COMMON STOCK	0.008%	82.297%
3021	PETROFAC LTD	0.008%	82.304%
3022	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.008%	82.312%
3023	AAR CORP	0.008%	82.320%
3024	S-OIL CORPORATI	0.008%	82.327%
3025	ESCORTS LTD	0.008%	82.335%
3026	TALANX AG	0.008%	82.342%
3027	TKH GROUP NV DU	0.008%	82.350%
3028	CJ CHEILJEDANG	0.008%	82.357%
3029	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	82.365%
3030	ZILLOW GROUP INC C COMMON STOCK	0.008%	82.372%
3031	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.008%	82.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	HEICO CORP CLASS A COMMON STOCK USD.01	0.008%	82.387%
3033	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	82.395%
3034	HERC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.402%
3035	NCC AB-B	0.008%	82.410%
3036	PEBBLEBROOK HOT	0.007%	82.417%
3037	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	82.425%
3038	BIOMERIEUX	0.007%	82.432%
3039	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	82.440%
3040	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	82.447%
3041	UTD O/S LAND	0.007%	82.455%
3042	CA INC 3.6% 01A	0.007%	82.462%
3043	CEAT LTD	0.007%	82.470%
3044	SOFTWARE AG DAR	0.007%	82.477%
3045	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.007%	82.485%
3046	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	82.492%
3047	SINOPHARM GROUP	0.007%	82.500%
3048	LONDON STOCK EX	0.007%	82.507%
3049	WACOAL CORP	0.007%	82.514%
3050	HOCHTIEF AG	0.007%	82.522%
3051	FUCHS PETROLUB	0.007%	82.529%
3052	AENA SA	0.007%	82.537%
3053	HYDRO ONE LTD	0.007%	82.544%
3054	WGL HOLDINGS INC COMMON STOCK	0.007%	82.552%
3055	77TH BANK	0.007%	82.559%
3056	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	82.566%
3057	MORNINGSTAR INC COMMON STOCK	0.007%	82.574%
3058	NEWMARKET CORP COMMON STOCK	0.007%	82.581%
3059	INNOSPEC INC COMMON STOCK USD.01	0.007%	82.589%
3060	STATOIL ASA SPON ADR ADR	0.007%	82.596%
3061	NOVATEK MICROEL	0.007%	82.604%
3062	CHANG HWA COMME	0.007%	82.611%
3063	BUWOG AG	0.007%	82.618%
3064	PRIVATEBANCORP INC COMMON STOCK	0.007%	82.626%
3065	RLI CORP COMMON STOCK USD1.0	0.007%	82.633%
3066	PARK NATIONAL CORP COMMON STOCK	0.007%	82.641%
3067	CHUGOKU BANK	0.007%	82.648%
3068	BANCFIRST CORP	0.007%	82.655%
3069	SYNTHOMER PLC	0.007%	82.663%
3070	TECHTRONIC INDU	0.007%	82.670%
3071	HOKUHOKU FINANC	0.007%	82.678%
3072	HANESBRANDS INC COMMON STOCK USD.01	0.007%	82.685%
3073	SEI INVESTMENT	0.007%	82.692%
3074	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	82.700%
3075	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.007%	82.707%
3076	MAPLETREE COMME	0.007%	82.714%
3077	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.007%	82.722%
3078	VALMET CORP	0.007%	82.729%
3079	DAELIM INDUSTRI	0.007%	82.737%
3080	AJINOMOTO CO IN	0.007%	82.744%
3081	OWENS-ILLINOIS	0.007%	82.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	TIME INC COMMON STOCK USD.01	0.007%	82.759%
3083	JAZZ PHARMACEUT	0.007%	82.766%
3084	INDUSTRIAL BANK	0.007%	82.773%
3085	BANK OF GEORGIA	0.007%	82.781%
3086	HIGH LINER FOOD	0.007%	82.788%
3087	COCHLEAR LTD	0.007%	82.795%
3088	MAKITA CORP	0.007%	82.803%
3089	EXELIXIS INC	0.007%	82.810%
3090	VALENER INC	0.007%	82.817%
3091	ABN AMRO GROUP	0.007%	82.825%
3092	PETRONET LNG LT	0.007%	82.832%
3093	CAPELLA EDUCATI	0.007%	82.839%
3094	EQT CORPORATION	0.007%	82.847%
3095	AMEC FOSTER	0.007%	82.854%
3096	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.007%	82.861%
3097	EASYJET	0.007%	82.869%
3098	MORINAGA MILK I	0.007%	82.876%
3099	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.007%	82.883%
3100	DINEQUITY INC	0.007%	82.891%
3101	DIPLOMA (NEW)	0.007%	82.898%
3102	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.007%	82.905%
3103	KONECRANES O	0.007%	82.912%
3104	K'S HOLDINGS	0.007%	82.920%
3105	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	82.927%
3106	YY INC ADR ADR USD.00001	0.007%	82.934%
3107	MULTI COLOR CORP COMMON STOCK	0.007%	82.942%
3108	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.007%	82.949%
3109	AUTODESK INC SR UNSECURED 12/22 3.6	0.007%	82.956%
3110	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.007%	82.963%
3111	CNP ASSURANCES	0.007%	82.971%
3112	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.007%	82.978%
3113	TAURON POLSKA E	0.007%	82.985%
3114	CALERES INC COMMON STOCK USD.01	0.007%	82.992%
3115	CORBION NV	0.007%	83.000%
3116	PENNON GROUP	0.007%	83.007%
3117	HITACHI CAPITAL	0.007%	83.014%
3118	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.007%	83.022%
3119	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.007%	83.029%
3120	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	83.036%
3121	LANCASHIRE HLDG	0.007%	83.043%
3122	ATMOS ENERGY CO	0.007%	83.050%
3123	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.007%	83.058%
3124	RICHMONT MINES INC COMMON STOCK	0.007%	83.065%
3125	SPARTANNASH CO COMMON STOCK	0.007%	83.072%
3126	KOREA INVESTMEN	0.007%	83.079%
3127	CHINA DEVELOPME	0.007%	83.087%
3128	WESTERN REFININ	0.007%	83.094%
3129	ENI	0.007%	83.101%
3130	COGNEX CORP	0.007%	83.108%
3131	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	83.115%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	ABB LTD SPON ADR ADR	0.007%	83.123%
3133	BANCA MEDIOLANU	0.007%	83.130%
3134	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.007%	83.137%
3135	EVOLUTION MININ	0.007%	83.144%
3136	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.007%	83.151%
3137	ARGONAUT GOLD I	0.007%	83.158%
3138	SOPRA	0.007%	83.166%
3139	SARTORIUS AG-VO	0.007%	83.173%
3140	POOL CORP COMMON STOCK USD.001	0.007%	83.180%
3141	HINO MOTORS	0.007%	83.187%
3142	BTG PLC	0.007%	83.194%
3143	APOLLO TYRES	0.007%	83.201%
3144	SERVICEMASTER G	0.007%	83.209%
3145	ADEKA CORPORATI	0.007%	83.216%
3146	WIN SEMICONDUCT	0.007%	83.223%
3147	FIVE PRIME THER	0.007%	83.230%
3148	EQUITABLE GROUP	0.007%	83.237%
3149	LA Z BOY INC COMMON STOCK USD1.0	0.007%	83.244%
3150	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.007%	83.252%
3151	TSUMURA & CO	0.007%	83.259%
3152	GCL-POLY ENERGY	0.007%	83.266%
3153	WADDELL & REED	0.007%	83.273%
3154	LG INSURANCE CO	0.007%	83.280%
3155	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.007%	83.287%
3156	DISTRIBUIDORA I	0.007%	83.294%
3157	HYUNDAI HEAVY I	0.007%	83.302%
3158	TOKUYAMA CORP	0.007%	83.309%
3159	TOYOBO CO	0.007%	83.316%
3160	PRIMARY HEALTH	0.007%	83.323%
3161	NORDSON CORP COMMON STOCK	0.007%	83.330%
3162	INTERFACE INC COMMON STOCK USD.1	0.007%	83.337%
3163	VONAGE HLDGS CO	0.007%	83.344%
3164	FRONTIER REIT	0.007%	83.351%
3165	AON CORP COMPANY GUAR 09/20 5	0.007%	83.359%
3166	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.007%	83.366%
3167	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	83.373%
3168	PINNACLE WEST CAPITAL COMMON STOCK	0.007%	83.380%
3169	KRATON CORP COMMON STOCK USD.01	0.007%	83.387%
3170	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.394%
3171	NOF CORP	0.007%	83.401%
3172	NOMURA HOLDINGS INC SPON ADR ADR	0.007%	83.408%
3173	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.007%	83.415%
3174	DUERR AG	0.007%	83.423%
3175	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.007%	83.430%
3176	JAPAN LOGISTICS	0.007%	83.437%
3177	DIEBOLD INC	0.007%	83.444%
3178	TATA STEEL LIMI	0.007%	83.451%
3179	SYSCO CORPORATI	0.007%	83.458%
3180	INGERSOLL GLB H	0.007%	83.465%
3181	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	83.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	FLEXIUM INTERCO	0.007%	83.479%
3183	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.007%	83.486%
3184	BRF SA ADR ADR	0.007%	83.493%
3185	L BRANDS INC COMMON STOCK USD.5	0.007%	83.500%
3186	JIANGXI COPPER	0.007%	83.508%
3187	BIOVERATIV INC COMMON STOCK USD.001	0.007%	83.515%
3188	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.007%	83.522%
3189	ANHUI CONCH CEM	0.007%	83.529%
3190	BALL CORP COMPANY GUAR 03/22 5	0.007%	83.536%
3191	SWATCH GROUP AG	0.007%	83.543%
3192	BE SEMICONDUCTO	0.007%	83.550%
3193	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.007%	83.557%
3194	STAG INDUSTRIAL INC REIT USD.01	0.007%	83.564%
3195	TESSENDERLO CHE	0.007%	83.571%
3196	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.007%	83.578%
3197	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.007%	83.585%
3198	SWEDEN GOVERNEN	0.007%	83.592%
3199	SKY CITY	0.007%	83.599%
3200	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.007%	83.606%
3201	CSRA INC COMMON STOCK USD.001	0.007%	83.613%
3202	GREAT EAGLE HLD	0.007%	83.620%
3203	AETNA INC 4.125	0.007%	83.627%
3204	TORO CO	0.007%	83.634%
3205	WALSIN TECHNOLO	0.007%	83.641%
3206	NHK SPRING CO	0.007%	83.648%
3207	ADVANTEST	0.007%	83.655%
3208	EUROCOMMERCIAL	0.007%	83.662%
3209	THOMAS COOK GRO	0.007%	83.669%
3210	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	83.676%
3211	CHINA GAS HOLDI	0.007%	83.683%
3212	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	83.690%
3213	RENGO CO	0.007%	83.697%
3214	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.007%	83.704%
3215	AMGEN INC SR UNSECURED 11/21 3.875	0.007%	83.711%
3216	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	83.718%
3217	LARGAN PRECISIO	0.007%	83.725%
3218	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.007%	83.732%
3219	SONIC HEALTHCAR	0.007%	83.739%
3220	SAGE GROUP PLC/	0.007%	83.746%
3221	WEICHAI POWER-H	0.007%	83.753%
3222	BIRD CONSTRUCTI	0.007%	83.760%
3223	CUBIC CORP COMMON STOCK	0.007%	83.767%
3224	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.007%	83.774%
3225	ANTA SPORTS PRO	0.007%	83.781%
3226	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	83.787%
3227	IYO BANK	0.007%	83.794%
3228	LG HOUSEHOLD HE	0.007%	83.801%
3229	EMBRAER SA SPON ADR ADR	0.007%	83.808%
3230	IDACORP INC COMMON STOCK	0.007%	83.815%
3231	TOPDANMARK A/S	0.007%	83.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	MORI HILLS REIT	0.007%	83.829%
3233	MIDDLEBY CORP COMMON STOCK USD.01	0.007%	83.836%
3234	TRITON INTERNAT	0.007%	83.843%
3235	SCANA CORP COMMON STOCK	0.007%	83.850%
3236	ASTEC INDUSTRIE	0.007%	83.857%
3237	HYUNDAI DS,NEW	0.007%	83.864%
3238	ARGAN INC COMMON STOCK USD.15	0.007%	83.871%
3239	CREST NICHOLSON	0.007%	83.878%
3240	CST BRANDS INC COMMON STOCK USD.01	0.007%	83.885%
3241	MBIA INC	0.007%	83.892%
3242	PTT GLOBAL CHEM	0.007%	83.898%
3243	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.007%	83.905%
3244	LIBERTY GLOBAL	0.007%	83.912%
3245	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.007%	83.919%
3246	SHIZUOKA BANK	0.007%	83.926%
3247	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.007%	83.933%
3248	POWER ASSETS HO	0.007%	83.940%
3249	China Mengniu D	0.007%	83.947%
3250	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.007%	83.954%
3251	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.007%	83.961%
3252	PCCW LIMITED	0.007%	83.968%
3253	AUTO TRADER GRO	0.007%	83.974%
3254	ESSENTA PLC	0.007%	83.981%
3255	DRAX GROUP PLC	0.007%	83.988%
3256	EBAY INC SR UNSECURED 03/22 3.8	0.007%	83.995%
3257	HUA NAN FINANCI	0.007%	84.002%
3258	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.007%	84.009%
3259	KEIHAN ELECTRIC	0.007%	84.016%
3260	ACCTON	0.007%	84.023%
3261	UNITED UTILITIE	0.007%	84.029%
3262	FAST RETAILING	0.007%	84.036%
3263	NIKON CORP	0.007%	84.043%
3264	TAIWAN HON CHUA	0.007%	84.050%
3265	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.007%	84.057%
3266	NEW ORIENTAL ED	0.007%	84.064%
3267	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.007%	84.071%
3268	INTRUM JUSTITIA	0.007%	84.078%
3269	TOTAL SYSTEM SE	0.007%	84.084%
3270	HKT TRUST	0.007%	84.091%
3271	KEMIRA OY	0.007%	84.098%
3272	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.007%	84.105%
3273	SNAM SPA	0.007%	84.112%
3274	AYALA CORP	0.007%	84.119%
3275	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.125%
3276	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.007%	84.132%
3277	KLOECKNER & CO	0.007%	84.139%
3278	ENN ENERGY HOLD	0.007%	84.146%
3279	SAIA INC COMMON STOCK USD.001	0.007%	84.153%
3280	KONINKLIJKE BAM	0.007%	84.160%
3281	PEOPLE'S INSURA	0.007%	84.166%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.007%	84.173%
3283	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	84.180%
3284	Samsung Life In	0.007%	84.187%
3285	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.007%	84.194%
3286	NIFCO INC	0.007%	84.201%
3287	DELTA ELECTRONI	0.007%	84.207%
3288	ESTACIO PARTICI	0.007%	84.214%
3289	JD.COM INC ADR ADR USD.00002	0.007%	84.221%
3290	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.007%	84.228%
3291	INVESTA OFFICE	0.007%	84.235%
3292	SCHWEITZER-MAUD	0.007%	84.241%
3293	AWA BANK	0.007%	84.248%
3294	FISHER & PAYKEL	0.007%	84.255%
3295	PORTUCEL EMPRES	0.007%	84.262%
3296	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.007%	84.269%
3297	SHENZHOU INT GR	0.007%	84.275%
3298	GRAFTON GROUP P	0.007%	84.282%
3299	H2O RETAILING C	0.007%	84.289%
3300	BANKIA SA	0.007%	84.296%
3301	ACTUANT CORP A COMMON STOCK USD.2	0.007%	84.302%
3302	NISSHINBO IND I	0.007%	84.309%
3303	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.007%	84.316%
3304	GLUSKIN SHEFF &	0.007%	84.323%
3305	JSE LTD	0.007%	84.329%
3306	WOOLWORTHS HLDG	0.007%	84.336%
3307	BEIJING ENT WAT	0.007%	84.343%
3308	VISCOFAN SA	0.007%	84.350%
3309	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.007%	84.356%
3310	KILLAM APART RE	0.007%	84.363%
3311	MERRY ELECTRONI	0.007%	84.370%
3312	ROPER TECHNOLOG	0.007%	84.377%
3313	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.007%	84.383%
3314	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.007%	84.390%
3315	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	84.397%
3316	JAMES RIVER GRO	0.007%	84.404%
3317	NETAPP INC SR UNSECURED 06/21 3.375	0.007%	84.410%
3318	NAN YA PLASTIC	0.007%	84.417%
3319	FRANSHION PROPE	0.007%	84.424%
3320	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.007%	84.430%
3321	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	84.437%
3322	WOORI BANK	0.007%	84.444%
3323	BIOGEN INC SR UNSECURED 09/20 2.9	0.007%	84.451%
3324	AUTODESK INC SR UNSECURED 06/20 3.125	0.007%	84.457%
3325	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.007%	84.464%
3326	KAMAN CORP COMMON STOCK USD1.0	0.007%	84.471%
3327	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	84.477%
3328	MOBILE MINI INC COMMON STOCK USD.01	0.007%	84.484%
3329	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.007%	84.491%
3330	HUNTINGTON NATI	0.007%	84.498%
3331	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.007%	84.504%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.007%	84.511%
3333	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.007%	84.518%
3334	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.007%	84.524%
3335	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.007%	84.531%
3336	SEMPRA ENERGY	0.007%	84.538%
3337	MORGAN STANLEY	0.007%	84.544%
3338	STATE STREET CORP SR UNSECURED 08/20 2.55	0.007%	84.551%
3339	PNC BANK NA SR UNSECURED 07/20 2.6	0.007%	84.558%
3340	FUJITSU GENERAL	0.007%	84.564%
3341	UNUM GROUP SR UNSECURED 05/21 3	0.007%	84.571%
3342	CRANSWICK	0.007%	84.578%
3343	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.007%	84.585%
3344	ISRAEL DISCOUNT	0.007%	84.591%
3345	HAITONG SECURIT	0.007%	84.598%
3346	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.007%	84.605%
3347	AFLAC INC SR UNSECURED 03/20 2.4	0.007%	84.611%
3348	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.007%	84.618%
3349	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.007%	84.625%
3350	BOLLORE	0.007%	84.631%
3351	BAE SYSTEMS HLD	0.007%	84.638%
3352	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.007%	84.645%
3353	BOB EVANS FARMS	0.007%	84.651%
3354	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.007%	84.658%
3355	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.007%	84.665%
3356	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.007%	84.671%
3357	HEICO CORP	0.007%	84.678%
3358	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.007%	84.685%
3359	INVENTEC CORP	0.007%	84.691%
3360	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.007%	84.698%
3361	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.007%	84.705%
3362	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.007%	84.711%
3363	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.007%	84.718%
3364	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.007%	84.725%
3365	FIBRIA CELULOSE SA SPON ADR ADR	0.007%	84.731%
3366	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.007%	84.738%
3367	SANTEN PHARM CO	0.007%	84.744%
3368	JOHN DEERE CAPI	0.007%	84.751%
3369	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.007%	84.758%
3370	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.007%	84.764%
3371	LEGG MASON INC SR UNSECURED 07/19 2.7	0.007%	84.771%
3372	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.007%	84.778%
3373	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.007%	84.784%
3374	GATX CORP	0.007%	84.791%
3375	ABBVIE INC SR UNSECURED 05/20 2.5	0.007%	84.798%
3376	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.007%	84.804%
3377	PEPSICO INC SR UNSECURED 10/20 2.15	0.007%	84.811%
3378	US BANCORP SR UNSECURED 01/22 2.625	0.007%	84.818%
3379	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.007%	84.824%
3380	TINGYI(CAYMAN I	0.007%	84.831%
3381	HENKEL KGAA-PRE	0.007%	84.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.007%	84.844%
3383	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.007%	84.851%
3384	WALT DISNEY CO	0.007%	84.857%
3385	US BANCORP SR UNSECURED 01/21 2.35	0.007%	84.864%
3386	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.007%	84.871%
3387	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.007%	84.877%
3388	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.007%	84.884%
3389	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.007%	84.891%
3390	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.007%	84.897%
3391	COMFORTDELGRO C	0.007%	84.904%
3392	CITIGROUP INC SR UNSECURED 03/21 2.7	0.007%	84.910%
3393	QUALCOMM INC SR UNSECURED 05/20 2.25	0.007%	84.917%
3394	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	84.924%
3395	HARLEY DAVIDSON	0.007%	84.930%
3396	MIZUHO BANK LTD	0.007%	84.937%
3397	ECOLAB INC SR U	0.007%	84.944%
3398	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.007%	84.950%
3399	D'IETEREN TRADI	0.007%	84.957%
3400	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.007%	84.963%
3401	CITIGROUP INC	0.007%	84.970%
3402	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.007%	84.977%
3403	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.007%	84.983%
3404	QUBE HOLDINGS L	0.007%	84.990%
3405	MYLAN INC COMPANY GUAR 03/19 2.55	0.007%	84.996%
3406	MASIMO CORP COMMON STOCK USD.001	0.007%	85.003%
3407	COMERICA BANK SR UNSECURED 06/20 2.5	0.007%	85.010%
3408	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.007%	85.016%
3409	HFF INC CLASS A COMMON STOCK USD.01	0.007%	85.023%
3410	AMERICAN HONDA	0.007%	85.030%
3411	EBAY INC SR UNSECURED 08/19 2.2	0.007%	85.036%
3412	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.007%	85.043%
3413	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.007%	85.049%
3414	HUB GROUP INC CL A COMMON STOCK USD.01	0.007%	85.056%
3415	PIZZA PIZZA ROY	0.007%	85.063%
3416	HIGHWEALTH CONS	0.007%	85.069%
3417	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.007%	85.076%
3418	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.007%	85.082%
3419	PLANTRONICS INC COMMON STOCK USD.01	0.007%	85.089%
3420	BNP PARIBAS SR UNSECURED 05/20 2.375	0.007%	85.096%
3421	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.007%	85.102%
3422	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.007%	85.109%
3423	AT+T INC SR UNSECURED 06/20 2.45	0.007%	85.115%
3424	ZOETIS INC SR UNSECURED 02/18 1.875	0.007%	85.122%
3425	KENEDIX REALTY	0.007%	85.129%
3426	MICHAEL PAGE IN	0.007%	85.135%
3427	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.007%	85.142%
3428	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.007%	85.148%
3429	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.007%	85.155%
3430	VODAFONE GROUP	0.007%	85.161%
3431	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.007%	85.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	LIQUOR STORES N	0.007%	85.175%
3433	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	85.181%
3434	MATTEL INC SR UNSECURED 03/18 1.7	0.007%	85.188%
3435	INVESTEC LIMITE	0.007%	85.194%
3436	SANTANDER HLDG	0.007%	85.201%
3437	BLACK HILLS CORP COMMON STOCK USD1.0	0.007%	85.207%
3438	TJX COS INC SR UNSECURED 06/21 2.75	0.007%	85.214%
3439	SHIGA BANK	0.007%	85.221%
3440	IMAX CORP	0.007%	85.227%
3441	STAMPS.COM INC COMMON STOCK USD.001	0.007%	85.234%
3442	DFDS A/S	0.007%	85.240%
3443	SELECT INCOME REIT REIT USD.01	0.007%	85.247%
3444	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.007%	85.253%
3445	YUEXIU PROPERTY	0.007%	85.260%
3446	WESTERN POWER W	0.007%	85.267%
3447	BAT INTL FINANC	0.007%	85.273%
3448	ELIOR	0.007%	85.280%
3449	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	85.286%
3450	MAGELLAN AEROSP	0.007%	85.293%
3451	NAGASE & CO	0.007%	85.299%
3452	WOONGJIN COWAY	0.007%	85.306%
3453	MATTEL INC SR UNSECURED 08/21 2.35	0.007%	85.312%
3454	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.007%	85.319%
3455	FAR EAST HORIZO	0.007%	85.325%
3456	B&M EUROPEAN VA	0.007%	85.332%
3457	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.007%	85.338%
3458	CRH (DUBLIN)	0.007%	85.345%
3459	ICA GRUPPEN AB	0.007%	85.352%
3460	BARCO(NEW)	0.007%	85.358%
3461	KUBOTA CORP	0.007%	85.365%
3462	LUK FOOK HOLDIN	0.007%	85.371%
3463	NTT DOCOMO INC SPON ADR ADR	0.007%	85.378%
3464	QUAD GRAPHICS INC COMMON STOCK USD.025	0.007%	85.384%
3465	SEGA SAMMY HOLD	0.007%	85.391%
3466	BRASKEM SA	0.007%	85.397%
3467	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.007%	85.404%
3468	TAIYO YUDEN CO	0.007%	85.410%
3469	SAMSUNG SECS CO	0.007%	85.417%
3470	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.007%	85.423%
3471	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.007%	85.430%
3472	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.007%	85.436%
3473	BOYD GAMING COR	0.007%	85.443%
3474	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	85.449%
3475	SOHO CHINA LTD	0.006%	85.456%
3476	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	85.462%
3477	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	85.469%
3478	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	85.475%
3479	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.006%	85.482%
3480	BP CAPITAL MARK	0.006%	85.488%
3481	TAIWAN COOPERAT	0.006%	85.495%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.006%	85.501%
3483	EXXARO	0.006%	85.508%
3484	F5 NETWORKS INC COMMON STOCK	0.006%	85.514%
3485	SAPURAKENCANA P	0.006%	85.521%
3486	SOUTH32 ADR ADR	0.006%	85.527%
3487	PIONEER FOODS L	0.006%	85.534%
3488	BANCA POPOLARE	0.006%	85.540%
3489	BJ S RESTAURANTS INC COMMON STOCK	0.006%	85.547%
3490	ORCLA ASA	0.006%	85.553%
3491	FIERA SCEPTRE I	0.006%	85.560%
3492	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.006%	85.566%
3493	AES CORP COMMON STOCK USD.01	0.006%	85.572%
3494	PLAINS ALL AMER	0.006%	85.579%
3495	NVIDIA CORP	0.006%	85.585%
3496	OPKO HEALTH INC COMMON STOCK USD.01	0.006%	85.592%
3497	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.006%	85.598%
3498	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	85.605%
3499	NORTH PACIFIC B	0.006%	85.611%
3500	BREWIN DOLPHIN	0.006%	85.618%
3501	CENTURY TOKYO	0.006%	85.624%
3502	ONE GAS INC COMMON STOCK	0.006%	85.631%
3503	SUN ART RETAIL	0.006%	85.637%
3504	SHIMIZU CORP	0.006%	85.643%
3505	SHENZHEN INTERN	0.006%	85.650%
3506	EMC CORP(MASS)	0.006%	85.656%
3507	NTT DATA	0.006%	85.663%
3508	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	85.669%
3509	CHART INDUSTRIE	0.006%	85.676%
3510	KOTAK MAHINDRA	0.006%	85.682%
3511	VERISIGN	0.006%	85.689%
3512	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.006%	85.695%
3513	ALLETE INC	0.006%	85.701%
3514	ALS LTD	0.006%	85.708%
3515	ULTRA ELECTRONI	0.006%	85.714%
3516	EMMI AG	0.006%	85.721%
3517	NIPPON KONPO UN	0.006%	85.727%
3518	WERELDHAVE NV	0.006%	85.734%
3519	OSG CORP	0.006%	85.740%
3520	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.006%	85.746%
3521	CHINA HONGQIAO	0.006%	85.753%
3522	HARSCO CORP	0.006%	85.759%
3523	YAMAHA CORP	0.006%	85.766%
3524	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.006%	85.772%
3525	LTC PROPERTIES	0.006%	85.778%
3526	BENESSE CORP	0.006%	85.785%
3527	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.006%	85.791%
3528	SEVEN BANK LTD.	0.006%	85.798%
3529	HARVEY NORMAN H	0.006%	85.804%
3530	NASDAQ INC SR UNSECURED 01/20 5.55	0.006%	85.810%
3531	ORIENT OVERSEAS	0.006%	85.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	TOPCON CORPORAT	0.006%	85.823%
3533	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.006%	85.830%
3534	GRAINCORP LTD	0.006%	85.836%
3535	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.006%	85.842%
3536	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.006%	85.849%
3537	SABRA HEALTH CARE REIT INC REIT USD.01	0.006%	85.855%
3538	GOLDEN AGRI RES	0.006%	85.861%
3539	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	85.868%
3540	NEXT PLC	0.006%	85.874%
3541	SABINA SILVER C	0.006%	85.880%
3542	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.006%	85.887%
3543	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	85.893%
3544	ASSECO POLAND S	0.006%	85.900%
3545	GPO FIN INBURSA	0.006%	85.906%
3546	LOGAN PROPERTY	0.006%	85.912%
3547	C & C GROUP PLC	0.006%	85.919%
3548	GLORY	0.006%	85.925%
3549	COMPUTERSHARE L	0.006%	85.931%
3550	GIANT MFG CO	0.006%	85.938%
3551	BOLSAS Y MERCAD	0.006%	85.944%
3552	AMERICAN ASSETS TRUST INC REIT USD.01	0.006%	85.950%
3553	MEDIATEK INC	0.006%	85.957%
3554	MTY FOOD GROUP	0.006%	85.963%
3555	TAIYO NIPPON SA	0.006%	85.969%
3556	SUPER GROUP	0.006%	85.976%
3557	TADANO	0.006%	85.982%
3558	CHINA RAILWAY C	0.006%	85.988%
3559	OMNICELL INC COMMON STOCK USD.001	0.006%	85.995%
3560	FOXCONN TECHNOL	0.006%	86.001%
3561	HAZAMA CORP(NEW	0.006%	86.007%
3562	LOGITECH INTERN	0.006%	86.014%
3563	CITY HOLDING CO COMMON STOCK USD2.5	0.006%	86.020%
3564	JUBILANT LIFE S	0.006%	86.026%
3565	AOYAMA TRADING	0.006%	86.032%
3566	BOSSARD HOLDING	0.006%	86.039%
3567	KAMIGUMI CO	0.006%	86.045%
3568	JTEKT CORP.	0.006%	86.051%
3569	XINYI GLASS HOL	0.006%	86.058%
3570	KROGER CO SR UNSECURED 01/19 2.3	0.006%	86.064%
3571	CFE	0.006%	86.070%
3572	TELEFONICA DEUT	0.006%	86.076%
3573	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	86.083%
3574	TRIPOD TECHNOLO	0.006%	86.089%
3575	CORNING INC SR UNSECURED 08/20 4.25	0.006%	86.095%
3576	BREMBO SPA	0.006%	86.102%
3577	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	86.108%
3578	EDF	0.006%	86.114%
3579	HANWA CO	0.006%	86.120%
3580	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	86.127%
3581	ALLEGION PLC	0.006%	86.133%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	FACTSET RESEARC	0.006%	86.139%
3583	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	86.145%
3584	JAPAN AIRLINES	0.006%	86.152%
3585	ALLIANT ENERGY	0.006%	86.158%
3586	COMPEQ MFG	0.006%	86.164%
3587	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	86.170%
3588	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	86.177%
3589	CIMB GROUP HOLD	0.006%	86.183%
3590	LATAM AIRLINES GROUP SP ADR ADR	0.006%	86.189%
3591	SANKYO CO LTD	0.006%	86.195%
3592	PSP SWISS PROPE	0.006%	86.201%
3593	LEE & MAN PAPER	0.006%	86.208%
3594	SKYWORTH DIGITA	0.006%	86.214%
3595	EBIX INC COMMON STOCK USD.1	0.006%	86.220%
3596	NIDEC CORPORATI	0.006%	86.226%
3597	UNIT CORP	0.006%	86.233%
3598	USHIO INC	0.006%	86.239%
3599	HEWLETT PACKARD	0.006%	86.245%
3600	CATERPILLAR FIN	0.006%	86.251%
3601	MAEDA ROAD CONS	0.006%	86.257%
3602	INGEVITY CORP COMMON STOCK USD.01	0.006%	86.263%
3603	ASIA CEMENT	0.006%	86.270%
3604	INDUSTRIAS PENO	0.006%	86.276%
3605	OXFORD INDUSTRI	0.006%	86.282%
3606	CHINA LIFE INSURANCE CO ADR ADR	0.006%	86.288%
3607	SPAR GROUP LIMI	0.006%	86.294%
3608	KOREAN AIR LINE	0.006%	86.301%
3609	MEDIBANK PVT LT	0.006%	86.307%
3610	REALPAGE INC COMMON STOCK USD.001	0.006%	86.313%
3611	OLYMPUS OPTICAL	0.006%	86.319%
3612	INTEGRATED DEVI	0.006%	86.325%
3613	ENERGIAS DE POR	0.006%	86.331%
3614	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.006%	86.338%
3615	SHERRITT INTERN	0.006%	86.344%
3616	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	86.350%
3617	INDUS HOLDING A	0.006%	86.356%
3618	NIPPON LIGHT ME	0.006%	86.362%
3619	DAEWOO SECURITI	0.006%	86.368%
3620	MARSTON'S PLC	0.006%	86.374%
3621	ULTRAPAR PARTIC	0.006%	86.381%
3622	WI-LAN INC	0.006%	86.387%
3623	ALSTRIA OFFICE	0.006%	86.393%
3624	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.006%	86.399%
3625	ECONOCOM GROUP	0.006%	86.405%
3626	METSA BOARD	0.006%	86.411%
3627	BANCOLOMBIA SA	0.006%	86.417%
3628	NISHI-NIPPON FI	0.006%	86.423%
3629	FIRST PACIFIC C	0.006%	86.430%
3630	BHARTI INFRATEL	0.006%	86.436%
3631	GPO CARSO SA DE	0.006%	86.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	MIRACA HOLDIN	0.006%	86.448%
3633	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.454%
3634	BELMOND LTD	0.006%	86.460%
3635	AMEDISYS INC COMMON STOCK USD.001	0.006%	86.466%
3636	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.006%	86.472%
3637	ENTERPRISE INNS	0.006%	86.478%
3638	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.006%	86.484%
3639	HTC CORP COMMON	0.006%	86.491%
3640	AMC NETWORKS INC A COMMON STOCK	0.006%	86.497%
3641	AIRGAS INC COMPANY GUAR 08/20 3.05	0.006%	86.503%
3642	CONMED CORP COMMON STOCK USD.01	0.006%	86.509%
3643	RENISHAW	0.006%	86.515%
3644	CONTINENTAL GOL	0.006%	86.521%
3645	POWER INTEGRATI	0.006%	86.527%
3646	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	86.533%
3647	AXIATA GROUP	0.006%	86.539%
3648	DAH SING FINANC	0.006%	86.545%
3649	GRAY TELEVISION INC COMMON STOCK	0.006%	86.551%
3650	TOYO SEIKAN KAI	0.006%	86.557%
3651	CNH INDUSTRIAL	0.006%	86.563%
3652	KIMBERLY CLARK	0.006%	86.569%
3653	CHINA PETROLEUM	0.006%	86.576%
3654	COM2US CORPORAT	0.006%	86.582%
3655	IMCD GROUP NV	0.006%	86.588%
3656	SING AIRP TRM S	0.006%	86.594%
3657	QUALICORP SA	0.006%	86.600%
3658	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.006%	86.606%
3659	HEROUX DEVTEK	0.006%	86.612%
3660	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.006%	86.618%
3661	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	86.624%
3662	NEUSTAR INC-CLA	0.006%	86.630%
3663	L-BANK BW FOERD	0.006%	86.636%
3664	TONGDA GROUP HL	0.006%	86.642%
3665	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.006%	86.648%
3666	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.006%	86.654%
3667	NEXTEER AUTOMOT	0.006%	86.660%
3668	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	86.666%
3669	CHINA STATE CON	0.006%	86.672%
3670	PKO BANK POLSKI	0.006%	86.678%
3671	CABLE ONE INC COMMON STOCK USD.01	0.006%	86.684%
3672	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.006%	86.690%
3673	VEON LTD ADR	0.006%	86.696%
3674	NUFARM	0.006%	86.702%
3675	MINERAL RESOURC	0.006%	86.708%
3676	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.006%	86.714%
3677	IMPLENIA AG	0.006%	86.720%
3678	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	86.726%
3679	SHRIRAM TRANSP	0.006%	86.732%
3680	PENTA OCEAN CON	0.006%	86.738%
3681	NIPPON SUISAN	0.006%	86.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	AMERICA MOVIL S	0.006%	86.750%
3683	TAIWAN UNION TE	0.006%	86.756%
3684	SHOWA SHELL SEK	0.006%	86.762%
3685	JAFCO CO LTD	0.006%	86.768%
3686	TRIUMPH GROUP I	0.006%	86.774%
3687	ANDRITZ AG	0.006%	86.780%
3688	INTERPUMP GROUP	0.006%	86.786%
3689	AECI	0.006%	86.792%
3690	1ST SOURCE CORP COMMON STOCK	0.006%	86.798%
3691	HEXPOL AB	0.006%	86.804%
3692	KANSAI ELEC POW	0.006%	86.810%
3693	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.006%	86.816%
3694	COSTAR GROUP INC COMMON STOCK USD.01	0.006%	86.822%
3695	CHARTER HALL GR	0.006%	86.828%
3696	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.006%	86.834%
3697	BANRISUL	0.006%	86.840%
3698	KRUNG THAI BNK	0.006%	86.846%
3699	DASSAULT SYSTEM	0.006%	86.852%
3700	HORIBA	0.006%	86.858%
3701	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	86.863%
3702	CIFI HOLDINGS G	0.006%	86.869%
3703	FIRM CAPITAL MO	0.006%	86.875%
3704	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	86.881%
3705	DECHRA PHARMA	0.006%	86.887%
3706	TOHO HOLDINGS C	0.006%	86.893%
3707	GALLIFORD TRY P	0.006%	86.899%
3708	NETWORK HEALTHC	0.006%	86.905%
3709	NETSUI ENG&SHIP	0.006%	86.911%
3710	DA OFFICE INV C	0.006%	86.917%
3711	ENEA SA	0.006%	86.923%
3712	NIPPON SHOKUBAI	0.006%	86.929%
3713	AUTONEUM HOLDIN	0.006%	86.935%
3714	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	86.941%
3715	MODERN TIMES GR	0.006%	86.947%
3716	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.006%	86.952%
3717	TVS MOTOR CO	0.006%	86.958%
3718	RATOS AB-B SHS	0.006%	86.964%
3719	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	86.970%
3720	HOKKOKU BANK	0.006%	86.976%
3721	PUNJAB NATIONAL	0.006%	86.982%
3722	TERUMO CORP	0.006%	86.988%
3723	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.006%	86.994%
3724	CHUBU ELEC POWE	0.006%	87.000%
3725	WAREHOUSES DE P	0.006%	87.006%
3726	GENTHERM INC COMMON STOCK	0.006%	87.011%
3727	GLATFELTER(PH)C	0.006%	87.017%
3728	EMPRESAS CMPC S	0.006%	87.023%
3729	NAGOYA RAILROAD	0.006%	87.029%
3730	RAMBUS INC	0.006%	87.035%
3731	HELLA KGAA HUEC	0.006%	87.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	NISOURCE INC	0.006%	87.047%
3733	CAP SA	0.006%	87.053%
3734	ASHMORE GROUP	0.006%	87.059%
3735	JACK IN THE BOX INC COMMON STOCK USD.01	0.006%	87.064%
3736	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.006%	87.070%
3737	MORGAN STANLEY	0.006%	87.076%
3738	TOKYO GAS CO	0.006%	87.082%
3739	CTS EVENTIM	0.006%	87.088%
3740	KONAMI CO	0.006%	87.094%
3741	SCHWEITER TECH	0.006%	87.100%
3742	TOTVS SA	0.006%	87.105%
3743	EOH HOLDINGS LT	0.006%	87.111%
3744	ADVANCED MICRO	0.006%	87.117%
3745	KYUDENKO CORP	0.006%	87.123%
3746	OCI	0.006%	87.129%
3747	TRONOX LTD-CL A	0.006%	87.135%
3748	AMGEN INC	0.006%	87.140%
3749	LATAM AIRLINES	0.006%	87.146%
3750	NIPPON ACCOMMOD	0.006%	87.152%
3751	RECORDATI SPA	0.006%	87.158%
3752	LUZERNER KTBK	0.006%	87.164%
3753	LCY CHEMICAL CO	0.006%	87.170%
3754	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.006%	87.175%
3755	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	87.181%
3756	CARILLION	0.006%	87.187%
3757	SHISEIDO CO	0.006%	87.193%
3758	MAIDEN HLDGS LT	0.006%	87.199%
3759	ACCELL GROUP	0.006%	87.204%
3760	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.006%	87.210%
3761	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.006%	87.216%
3762	ZHONGSHENG GROU	0.006%	87.222%
3763	CUMMINS INDIA	0.006%	87.228%
3764	TENNANT CO	0.006%	87.233%
3765	CITY DEVELOPMEN	0.006%	87.239%
3766	THAI OIL PCL-FR	0.006%	87.245%
3767	MAEDA CORP	0.006%	87.251%
3768	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.006%	87.257%
3769	BIOCON	0.006%	87.262%
3770	EQUATORIAL ENER	0.006%	87.268%
3771	UTD DRUG	0.006%	87.274%
3772	FABRINET	0.006%	87.280%
3773	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.006%	87.286%
3774	AF AB	0.006%	87.291%
3775	WETHERSPOON (J.	0.006%	87.297%
3776	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	87.303%
3777	SHINSEGAE DEPT	0.006%	87.309%
3778	EXPONENT INC COMMON STOCK USD.001	0.006%	87.314%
3779	SENIOR PLC	0.006%	87.320%
3780	EDP RENOVAVEIS	0.006%	87.326%
3781	KOITO MFG CO	0.006%	87.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	COSMAX INC	0.006%	87.337%
3783	ALEXANDERS INC	0.006%	87.343%
3784	SONAE, S.G.P.S.	0.006%	87.349%
3785	ARMSTRONG WORLD	0.006%	87.355%
3786	DAIICHI KOSHO C	0.006%	87.360%
3787	GRUPO FINANCIER	0.006%	87.366%
3788	MEDICLINIC INTE	0.006%	87.372%
3789	NITORI CO LTD	0.006%	87.378%
3790	CBL & ASSOC PRO	0.006%	87.383%
3791	DAISHI BANK	0.006%	87.389%
3792	AMBU A/S	0.006%	87.395%
3793	BDO UNIBANK INC	0.006%	87.401%
3794	LIBERTY HLDGS	0.006%	87.406%
3795	MARUHA NICHIRO	0.006%	87.412%
3796	EPLUS INC	0.006%	87.418%
3797	JAPAN EXCHANGE	0.006%	87.424%
3798	DENA CO LTD	0.006%	87.429%
3799	ACER INC	0.006%	87.435%
3800	ORANGE SPON ADR ADR	0.006%	87.441%
3801	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.006%	87.446%
3802	UNIBET GROUP PL	0.006%	87.452%
3803	AARHUSKARLSHAMN	0.006%	87.458%
3804	OUTOTEC OYJ	0.006%	87.464%
3805	ARCONIC INC SR UNSECURED 02/22 5.87	0.006%	87.469%
3806	FAR EAST TEXTIL	0.006%	87.475%
3807	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.006%	87.481%
3808	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	87.486%
3809	CCR SA	0.006%	87.492%
3810	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.006%	87.498%
3811	WALSIN LIHWA CO	0.006%	87.503%
3812	ASM PACIFIC TEC	0.006%	87.509%
3813	NIPPON SEIKI CO	0.006%	87.515%
3814	SHINSEI BANK	0.006%	87.521%
3815	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.006%	87.526%
3816	AMERISAFE INC COMMON STOCK USD.01	0.006%	87.532%
3817	SODEXHO ALLIANC	0.006%	87.538%
3818	CJ CORP.	0.006%	87.543%
3819	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.006%	87.549%
3820	KEIYO BANK	0.006%	87.555%
3821	INTER PARFUMS INC COMMON STOCK USD.001	0.006%	87.560%
3822	ANDERSONS INC/THE COMMON STOCK	0.006%	87.566%
3823	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.006%	87.572%
3824	ACERINOX SA	0.006%	87.577%
3825	ENERGY DEVELOP	0.006%	87.583%
3826	MEGACABLE HOLDI	0.006%	87.589%
3827	SILICON LABORAT	0.006%	87.594%
3828	SOCIETE TELEVIS	0.006%	87.600%
3829	KIER GROUP	0.006%	87.605%
3830	KROGER CO SR UNSECURED 01/21 3.3	0.006%	87.611%
3831	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.006%	87.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.006%	87.622%
3833	CASTELLUM AB NE	0.006%	87.628%
3834	IIDA GROUP HOLD	0.006%	87.634%
3835	DUNDEE PRECIOUS	0.006%	87.639%
3836	SAVILLS PLC	0.006%	87.645%
3837	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	87.651%
3838	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.006%	87.656%
3839	SA DES CIMENTS	0.006%	87.662%
3840	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	87.667%
3841	SIAM CEMENT PCL	0.006%	87.673%
3842	SIG	0.006%	87.679%
3843	WH SMITH PLC	0.006%	87.684%
3844	ARVIND LTD	0.006%	87.690%
3845	KUBOTA CORP	0.006%	87.696%
3846	DHX MEDIA LTD	0.006%	87.701%
3847	FUJI OIL CO	0.006%	87.707%
3848	JAIN IRRIGATION	0.006%	87.712%
3849	SUEZ ENVIRONMEN	0.006%	87.718%
3850	DR REDDYS LABS	0.006%	87.724%
3851	ASIANA AIRLINES	0.006%	87.729%
3852	DIODES INC COMMON STOCK USD.667	0.006%	87.735%
3853	MORGAN ADVANCE	0.006%	87.740%
3854	E L FINL CORP L	0.006%	87.746%
3855	KNOLL INC COMMON STOCK USD.01	0.006%	87.752%
3856	MONOGRAM RESIDENTIAL TRUST I REIT	0.006%	87.757%
3857	PT TAMBANG BATU	0.006%	87.763%
3858	APOLLO HOSPITAL	0.006%	87.768%
3859	NCC LTD/INDIA	0.006%	87.774%
3860	ANTHEM INC SR UNSECURED 08/20 4.35	0.006%	87.780%
3861	SPIRE INC COMMON STOCK USD1.0	0.006%	87.785%
3862	FANUC	0.006%	87.791%
3863	DLF LIMITED	0.006%	87.796%
3864	CRH MEDICAL COR	0.006%	87.802%
3865	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	87.807%
3866	ALMACENES EXITO	0.006%	87.813%
3867	EXTERRAN CORP COMMON STOCK USD.01	0.006%	87.818%
3868	GAMUDA BERHAD	0.006%	87.824%
3869	CLIFFS NATURAL	0.006%	87.830%
3870	SHIMACHU CO	0.006%	87.835%
3871	BANREGIO GRUPO	0.006%	87.841%
3872	STANLEY ELECTRI	0.006%	87.846%
3873	ENERGIZER HOLDINGS INC COMMON STOCK	0.006%	87.852%
3874	BYD ELECTRONIC	0.006%	87.857%
3875	GUANGDONG INVES	0.006%	87.863%
3876	WHIRLPOOL CORP	0.006%	87.868%
3877	OKI ELECTRIC IN	0.006%	87.874%
3878	GRIFFON CORP COMMON STOCK USD.25	0.006%	87.879%
3879	UTD INTERNET AG	0.006%	87.885%
3880	STATE AUTO FINANCIAL CORP COMMON STOCK	0.006%	87.890%
3881	LAKELAND FINANCIAL CORP COMMON STOCK	0.006%	87.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	INDUSTRIAS CH S	0.006%	87.901%
3883	VALORA HOLDING	0.006%	87.907%
3884	OKUMA CORP	0.006%	87.912%
3885	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.006%	87.918%
3886	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.006%	87.923%
3887	RYOSAN CO	0.005%	87.929%
3888	VIAD CORP	0.005%	87.934%
3889	LG INNOTEK CO	0.005%	87.940%
3890	CHINA AIRLINES	0.005%	87.945%
3891	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	87.951%
3892	KWG PROPERTY HL	0.005%	87.956%
3893	EURONEXT NV	0.005%	87.962%
3894	FORMOSA PLASTIC	0.005%	87.967%
3895	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.005%	87.973%
3896	KOREAN REINSURA	0.005%	87.978%
3897	AG GROWTH INTER	0.005%	87.984%
3898	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	87.989%
3899	NORTHAM PLATINU	0.005%	87.995%
3900	REXFORDIndustr	0.005%	88.000%
3901	CAVIUM INC COMMON STOCK USD.001	0.005%	88.006%
3902	ROLLINS INC	0.005%	88.011%
3903	KAP IND HLDG LT	0.005%	88.017%
3904	MIZRAHI TEFAHOT	0.005%	88.022%
3905	LOWE S COS INC SR UNSECURED 09/25 3.375	0.005%	88.028%
3906	EBRO FOODS SA	0.005%	88.033%
3907	THIRD POINT REI	0.005%	88.038%
3908	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	88.044%
3909	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	88.049%
3910	MACRONIX INTERN	0.005%	88.055%
3911	KORIAN	0.005%	88.060%
3912	JAPAN EXCELLENT	0.005%	88.066%
3913	AEON FINANCIAL	0.005%	88.071%
3914	KB HOME COMMON STOCK USD1.0	0.005%	88.077%
3915	PZ CUSSONS PLC	0.005%	88.082%
3916	TAIWAN PAIHO	0.005%	88.088%
3917	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	88.093%
3918	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.098%
3919	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	88.104%
3920	XEROX CORP 2.75	0.005%	88.109%
3921	BLACKPEARL RESO	0.005%	88.115%
3922	TERANGA GOLD CO	0.005%	88.120%
3923	MASSMART HOLDIN	0.005%	88.126%
3924	TOKYU CORP	0.005%	88.131%
3925	CIMAREX ENERGY CO COMMON STOCK USD.01	0.005%	88.136%
3926	KAJIMA CORP	0.005%	88.142%
3927	EMPRESAS COPEC	0.005%	88.147%
3928	LHC GROUP INC COMMON STOCK USD.01	0.005%	88.153%
3929	APA GROUP	0.005%	88.158%
3930	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.005%	88.163%
3931	STEEL AUTHORITY	0.005%	88.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	88.174%
3933	NIPPON TEL&TEL	0.005%	88.180%
3934	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	88.185%
3935	ASSOCIATED BRIT	0.005%	88.191%
3936	ATLAS COPCO AB	0.005%	88.196%
3937	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	88.201%
3938	WHITEHAVEN COAL	0.005%	88.207%
3939	SINOPEC ENGINEE	0.005%	88.212%
3940	DET N O A	0.005%	88.218%
3941	BRITVIC	0.005%	88.223%
3942	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	88.228%
3943	CHASE CORP COMMON STOCK USD.1	0.005%	88.234%
3944	TRILOGY ENERGY	0.005%	88.239%
3945	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.244%
3946	KT & G	0.005%	88.250%
3947	GENESCO INC COMMON STOCK USD1.0	0.005%	88.255%
3948	HERMES INTL	0.005%	88.261%
3949	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	88.266%
3950	NACHI-FUJIKOSHI	0.005%	88.271%
3951	SEINO TRANSPORT	0.005%	88.277%
3952	TSOGO SUN HOLDI	0.005%	88.282%
3953	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	88.287%
3954	MAPLETREE INDUS	0.005%	88.293%
3955	PIRAMAL ENTERPR	0.005%	88.298%
3956	MORINAGA & CO	0.005%	88.304%
3957	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	88.309%
3958	KITE REALTY GROUP TRUST REIT USD.01	0.005%	88.314%
3959	HAIER ELECTRONI	0.005%	88.320%
3960	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	88.325%
3961	TS TECH CO.LTD	0.005%	88.330%
3962	CHINA RESOURCES	0.005%	88.336%
3963	TATA GLOBAL	0.005%	88.341%
3964	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	88.346%
3965	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.005%	88.352%
3966	MCGRATH RENTCORP COMMON STOCK	0.005%	88.357%
3967	NAVIGANT CONSUL	0.005%	88.362%
3968	GAP INC/THE SR UNSECURED 04/21 5.95	0.005%	88.368%
3969	AMANO CORPORATI	0.005%	88.373%
3970	CHINA EVERBRIGH	0.005%	88.378%
3971	SMC CORP	0.005%	88.384%
3972	Denison Mines C	0.005%	88.389%
3973	GREEN PLAINS INC COMMON STOCK USD.001	0.005%	88.394%
3974	HYUNDAI DEVELOP	0.005%	88.400%
3975	BOBST GROUP AG	0.005%	88.405%
3976	SHANGHAI PHARMA	0.005%	88.410%
3977	SAN IN GODO BAN	0.005%	88.416%
3978	LION CORP	0.005%	88.421%
3979	NORMA GROUP AG	0.005%	88.426%
3980	LEOPALACE 21	0.005%	88.432%
3981	MEIJI HOLDINGS	0.005%	88.437%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	INDIVIOR PLC	0.005%	88.442%
3983	ESPRIT HOLDINGS	0.005%	88.448%
3984	ELECTA AB B SHS	0.005%	88.453%
3985	HORIZON NORTH L	0.005%	88.458%
3986	ALON USA ENERGY INC COMMON STOCK USD.01	0.005%	88.463%
3987	KAYABA INDUSTRY	0.005%	88.469%
3988	AUTOZONE INC SR UNSECURED 01/23 2.875	0.005%	88.474%
3989	MITIE GROUP	0.005%	88.479%
3990	MR PRICE GROUP	0.005%	88.485%
3991	UTD ENGINEERS	0.005%	88.490%
3992	BANCO SANTANDER	0.005%	88.495%
3993	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	88.500%
3994	GPO CATALANA OC	0.005%	88.506%
3995	ANGLOVAAL MININ	0.005%	88.511%
3996	MAXLINEAR INC COMMON STOCK	0.005%	88.516%
3997	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.005%	88.522%
3998	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	88.527%
3999	AKER ASA	0.005%	88.532%
4000	INSPERITY INC	0.005%	88.537%
4001	TOPRE CORPORATI	0.005%	88.543%
4002	NIPPON HODO CO	0.005%	88.548%
4003	ITC LTD	0.005%	88.553%
4004	ONTEX GROUP NV	0.005%	88.558%
4005	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	88.564%
4006	ROBINSONS LAND	0.005%	88.569%
4007	WINBOND ELECTRO	0.005%	88.574%
4008	KIYO BANK	0.005%	88.579%
4009	AEDIFICA	0.005%	88.585%
4010	PAPA JOHN'S INT	0.005%	88.590%
4011	MORI TRUST SOGO	0.005%	88.595%
4012	KUEHNE & NAGEL	0.005%	88.600%
4013	LOTTE SHOPPING	0.005%	88.606%
4014	PLDT INC	0.005%	88.611%
4015	ALLIED GROUP LT	0.005%	88.616%
4016	MERIDIAN BANCORP INC COMMON STOCK	0.005%	88.621%
4017	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	88.627%
4018	FAR EASTONE TEL	0.005%	88.632%
4019	SENSHU IKEDA HL	0.005%	88.637%
4020	MONEYSUPERMARKE	0.005%	88.642%
4021	KINGBOARD LAMIN	0.005%	88.647%
4022	UNIQA INSURANCE	0.005%	88.653%
4023	SMILES SA	0.005%	88.658%
4024	ILUKA RESOURCES	0.005%	88.663%
4025	RELIANCE INDS-S	0.005%	88.668%
4026	SHIRE PLC ADR	0.005%	88.674%
4027	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	88.679%
4028	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	88.684%
4029	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.005%	88.689%
4030	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	88.694%
4031	WRIGHT MEDICAL	0.005%	88.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	TRIMAS CORP COMMON STOCK USD.01	0.005%	88.705%
4033	BADGER METER INC COMMON STOCK USD1.0	0.005%	88.710%
4034	CHENG SHIN RUBB	0.005%	88.715%
4035	BRIGGS & STRATT	0.005%	88.720%
4036	DIASORIN SPA EU	0.005%	88.725%
4037	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.005%	88.731%
4038	BHP BILLITON LTD SPON ADR ADR	0.005%	88.736%
4039	TELECOM ITALIA	0.005%	88.741%
4040	NCSOFT CORPN	0.005%	88.746%
4041	IPSOS	0.005%	88.751%
4042	KUMBA IRON ORE	0.005%	88.757%
4043	RINGK.JOEBING LA	0.005%	88.762%
4044	TSUBAKIMOTO CHA	0.005%	88.767%
4045	ALLIANCE FINANC	0.005%	88.772%
4046	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.005%	88.777%
4047	SSP GROUP PLC	0.005%	88.782%
4048	LULULEMON	0.005%	88.788%
4049	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.005%	88.793%
4050	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	88.798%
4051	TONGAAT-HULETT	0.005%	88.803%
4052	CBIZ INC COMMON STOCK USD.01	0.005%	88.808%
4053	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.813%
4054	MARFRIG GLOBAL	0.005%	88.819%
4055	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.005%	88.824%
4056	ONWARD KASHIYAM	0.005%	88.829%
4057	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	88.834%
4058	EXLSERVICE HLDG	0.005%	88.839%
4059	SAN MIGUEL CORP	0.005%	88.844%
4060	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	88.849%
4061	STEADFAST GROUP	0.005%	88.855%
4062	KERNEL HOLDING	0.005%	88.860%
4063	JUROKU BANK	0.005%	88.865%
4064	PNM RESOURCES I	0.005%	88.870%
4065	ST MODWEN PROPS	0.005%	88.875%
4066	TOTO	0.005%	88.880%
4067	SUMITOMO BAKELI	0.005%	88.885%
4068	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.005%	88.891%
4069	HAW PAR CORP LT	0.005%	88.896%
4070	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.901%
4071	UNIMICRON TECHN	0.005%	88.906%
4072	REALTEK SEMICON	0.005%	88.911%
4073	VIA VAREJO SA	0.005%	88.916%
4074	ALFRESA HOLDING	0.005%	88.921%
4075	LAKELAND BANCORP INC COMMON STOCK	0.005%	88.926%
4076	HOKUETSU KISHU	0.005%	88.932%
4077	HUNTING PLC	0.005%	88.937%
4078	TASEKO MINES LT	0.005%	88.942%
4079	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	88.947%
4080	PFEIFFER VAC TE	0.005%	88.952%
4081	DOOSAN HEAVY IN	0.005%	88.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	DAETWYLER HOLDI	0.005%	88.962%
4083	EXIDE INDUSTRIE	0.005%	88.967%
4084	HITACHI TRNSPT	0.005%	88.972%
4085	NORTHWEST HEALT	0.005%	88.977%
4086	CHESAPEAKE LODG	0.005%	88.982%
4087	MOBIMO HLDG AG	0.005%	88.988%
4088	NISSAN CHEMICAL	0.005%	88.993%
4089	IWATANI INTL CO	0.005%	88.998%
4090	US ECOLOGY INC COMMON STOCK USD.01	0.005%	89.003%
4091	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	89.008%
4092	HITACHI ZOSEN C	0.005%	89.013%
4093	TRACTOR SUPPLY	0.005%	89.018%
4094	MALAYSIA AIRPOR	0.005%	89.023%
4095	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.005%	89.028%
4096	ST GALLER KTBK	0.005%	89.033%
4097	NIKE INC SR UNSECURED 11/26 2.375	0.005%	89.038%
4098	SWEDISH MATCH C	0.005%	89.043%
4099	ITAU CORPBANCA	0.005%	89.048%
4100	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.053%
4101	SCANSOURCE INC COMMON STOCK	0.005%	89.058%
4102	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	89.064%
4103	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	89.069%
4104	LINTEC CORP	0.005%	89.074%
4105	TCC HONG KONG C	0.005%	89.079%
4106	HILL & SMITH HL	0.005%	89.084%
4107	YAMATO KOGYO CO	0.005%	89.089%
4108	STROER OUT-OF-H	0.005%	89.094%
4109	SHOPPING CENTRE	0.005%	89.099%
4110	EDION CORP	0.005%	89.104%
4111	HEIDELBERGER DR	0.005%	89.109%
4112	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.005%	89.114%
4113	DAH SING BANKIN	0.005%	89.119%
4114	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.005%	89.124%
4115	DAIO PAPER CORP	0.005%	89.129%
4116	QUALITY CARE PROPERTIES REIT USD.01	0.005%	89.134%
4117	COCA-COLA EUROP	0.005%	89.139%
4118	UNIPRES CORP.	0.005%	89.144%
4119	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	89.149%
4120	POLY HONG KONG	0.005%	89.154%
4121	TELEVISION BROA	0.005%	89.159%
4122	AIR CHINA LTD	0.005%	89.164%
4123	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.005%	89.169%
4124	ENEL CHILE SA ADR	0.005%	89.174%
4125	BIG YELLOW GROU	0.005%	89.179%
4126	NORTHGATE	0.005%	89.184%
4127	SINOTRANS LIMIT	0.005%	89.189%
4128	GPE EUROTUNNEL	0.005%	89.194%
4129	TRUEBLUE INC COMMON STOCK	0.005%	89.199%
4130	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.005%	89.204%
4131	FP CORP	0.005%	89.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	MATERION CORP COMMON STOCK	0.005%	89.214%
4133	ACACIA MINING	0.005%	89.219%
4134	BANKRATE INC COMMON STOCK USD.01	0.005%	89.224%
4135	INDEPENDENCE GR	0.005%	89.229%
4136	SOUTH INDIA BAN	0.005%	89.234%
4137	TURK SISE VE CA	0.005%	89.239%
4138	EVA AIRWAYS	0.005%	89.244%
4139	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.005%	89.249%
4140	NIHON PARKERIZI	0.005%	89.254%
4141	SANFILIPPO(JOHN	0.005%	89.259%
4142	ORGANIZACI SORI	0.005%	89.264%
4143	KUMAGAI GUMI CO	0.005%	89.269%
4144	ILIAD	0.005%	89.274%
4145	MORGAN STANLEY	0.005%	89.279%
4146	AZIMUT HOLDOING	0.005%	89.284%
4147	NEWS CORP CLASS B COMMON STOCK	0.005%	89.289%
4148	CAPITAL & COUNT	0.005%	89.294%
4149	NTHN STAR RES L	0.005%	89.299%
4150	CHIN-POON INDL	0.005%	89.304%
4151	JOHNSON ELECTRI	0.005%	89.309%
4152	RAMSAY HEALTH C	0.005%	89.314%
4153	FRESNILLO PLC	0.005%	89.319%
4154	MEDICINES COMPANY COMMON STOCK USD.001	0.005%	89.324%
4155	NGK INSULATORS	0.005%	89.329%
4156	TISCO FINANCIAL	0.005%	89.334%
4157	FORTUNA SILVER MINES INC COMMON STOCK	0.005%	89.339%
4158	KOREA LIFE INSU	0.005%	89.344%
4159	HALFORDS GROUP	0.005%	89.348%
4160	BAVARIAN NORDIC	0.005%	89.353%
4161	K-REIT ASIA	0.005%	89.358%
4162	TECAN AG	0.005%	89.363%
4163	MEDIPAL HOLDING	0.005%	89.368%
4164	DEWAN HOUSING F	0.005%	89.373%
4165	NOMURA RESEARCH	0.005%	89.378%
4166	IMPERIAL METALS	0.005%	89.383%
4167	BUREAU VERITAS	0.005%	89.388%
4168	CHINA RESOURCES	0.005%	89.393%
4169	SURUGA BANK	0.005%	89.398%
4170	PETROCHINA COMP	0.005%	89.403%
4171	WEST JAPAN RAIL	0.005%	89.408%
4172	HINDUSTAN PETRO	0.005%	89.413%
4173	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	89.417%
4174	SPAR NORD BANK	0.005%	89.422%
4175	TOAGOSEI CO LTD	0.005%	89.427%
4176	COLGATE-PALM (I	0.005%	89.432%
4177	GENTING MALAYSI	0.005%	89.437%
4178	AOZORA BANK	0.005%	89.442%
4179	ANIMA HOLDING S	0.005%	89.447%
4180	CITIC SECURITIE	0.005%	89.452%
4181	SHIMAMURA CO	0.005%	89.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.005%	89.462%
4183	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.005%	89.466%
4184	FIDESA	0.005%	89.471%
4185	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.005%	89.476%
4186	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.005%	89.481%
4187	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.005%	89.486%
4188	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.005%	89.491%
4189	STATE STREET CORP SR UNSECURED 05/21 1.95	0.005%	89.496%
4190	NEOGEN CORP COMMON STOCK USD.16	0.005%	89.501%
4191	RATIONAL	0.005%	89.505%
4192	TOPCO SCIENTIFI	0.005%	89.510%
4193	WR GRACE + CO COMMON STOCK USD.01	0.005%	89.515%
4194	UTD INTEGRATION	0.005%	89.520%
4195	ASICS CORP	0.005%	89.525%
4196	GPO TELEVISA	0.005%	89.530%
4197	DAEWOO INTERNAT	0.005%	89.535%
4198	CAR INC	0.005%	89.540%
4199	VALOR CO LTD	0.005%	89.544%
4200	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.549%
4201	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.554%
4202	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	89.559%
4203	WOORI INVESTMEN	0.005%	89.564%
4204	HYUNDAI WIA COR	0.005%	89.569%
4205	EULER & HERMES	0.005%	89.574%
4206	TRADE ME LTD	0.005%	89.578%
4207	YAGEO CORP	0.005%	89.583%
4208	IPSEN	0.005%	89.588%
4209	AICA KOGYO CO	0.005%	89.593%
4210	MAKALOT INDUSTR	0.005%	89.598%
4211	NATIXIS	0.005%	89.603%
4212	LYDALL INC COMMON STOCK USD.1	0.005%	89.608%
4213	MRF LTD	0.005%	89.612%
4214	HERA	0.005%	89.617%
4215	GREGGS PLC	0.005%	89.622%
4216	KING YUAN ELECT	0.005%	89.627%
4217	HEIWA CORP	0.005%	89.632%
4218	ASSURANT INC SR UNSECURED 03/18 2.5	0.005%	89.637%
4219	NATIONAL BANK HOLD CL A COMMON STOCK	0.005%	89.641%
4220	CALLAWAY GOLF C	0.005%	89.646%
4221	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.005%	89.651%
4222	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	89.656%
4223	YAMATAKE CORP Y	0.005%	89.661%
4224	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	89.665%
4225	TOKAI RIKA CO	0.005%	89.670%
4226	BOJANGLES INC COMMON STOCK USD.01	0.005%	89.675%
4227	TREND MICRO INC	0.005%	89.680%
4228	WESTPAC BANKING	0.005%	89.685%
4229	PORT OF TAURANG	0.005%	89.689%
4230	PAZ OIL CO LTD	0.005%	89.694%
4231	CHURCHILL DOWNS INC COMMON STOCK	0.005%	89.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	TODA CORP	0.005%	89.704%
4233	CHINA OILFIELD	0.005%	89.709%
4234	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.713%
4235	AVISTA CORP	0.005%	89.718%
4236	JB HI-FI	0.005%	89.723%
4237	OCLARO INC COMMON STOCK USD.01	0.005%	89.728%
4238	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.005%	89.733%
4239	NN INC COMMON STOCK USD.01	0.005%	89.737%
4240	DOOSAN INFRACOR	0.005%	89.742%
4241	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.005%	89.747%
4242	ARCADIS NV	0.005%	89.752%
4243	TELSTRA CORP	0.005%	89.757%
4244	NOBIA AB NEW	0.005%	89.761%
4245	SHINMAYWA INDS	0.005%	89.766%
4246	DATATEC	0.005%	89.771%
4247	SOHGO SECURITY	0.005%	89.776%
4248	TERRENO REALTY CORP REIT USD.01	0.005%	89.780%
4249	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.005%	89.785%
4250	NASPERS LIMITED	0.005%	89.790%
4251	SIMPLO TECHNOLO	0.005%	89.795%
4252	BLUCORA INC COMMON STOCK USD.0001	0.005%	89.799%
4253	POSTNL	0.005%	89.804%
4254	UNITE GROUP PLC	0.005%	89.809%
4255	FED SIGNAL CORP	0.005%	89.814%
4256	CHINA LONGYUAN	0.005%	89.818%
4257	OAO GAZPROM	0.005%	89.823%
4258	PRESIDENT CHAIN	0.005%	89.828%
4259	OPHIR ENERGY PL	0.005%	89.833%
4260	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.005%	89.837%
4261	FEDEX CORP COMPANY GUAR 01/24 4	0.005%	89.842%
4262	TOYO SUISAN KAI	0.005%	89.847%
4263	ERG SPA	0.005%	89.852%
4264	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.856%
4265	LIBERTY BROADBAND A COMMON STOCK USD.01	0.005%	89.861%
4266	SIXT SE PFD	0.005%	89.866%
4267	ADITYA BIRLA NU	0.005%	89.871%
4268	AMERIPRISE FINA	0.005%	89.875%
4269	SARAS SPA	0.005%	89.880%
4270	H&E EQUIPMENT S	0.005%	89.885%
4271	COSAN SA INDUST	0.005%	89.889%
4272	SIEGFRIED HOLDI	0.005%	89.894%
4273	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.899%
4274	DIAMOND OFFSHOR	0.005%	89.904%
4275	ROHTO PHARM	0.005%	89.908%
4276	TAIWAN FERTILIZ	0.005%	89.913%
4277	MEGMILK SNOW BR	0.005%	89.918%
4278	KELLY SERVICES	0.005%	89.922%
4279	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.005%	89.927%
4280	SAF-HOLLAND SA	0.005%	89.932%
4281	BAJAJ AUTO LTD	0.005%	89.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	SOCIETE BIC SA	0.005%	89.941%
4283	HYAKUGO BANK(10	0.005%	89.946%
4284	DRILLISCH AG	0.005%	89.950%
4285	IMERYS SA	0.005%	89.955%
4286	MAPLETREE GREAT	0.005%	89.960%
4287	HARMONY GOLD MN	0.005%	89.965%
4288	INDO TAMBANGRAY	0.005%	89.969%
4289	WELBILT INC COMMON STOCK USD.01	0.005%	89.974%
4290	WIENER STAEDTIS	0.005%	89.979%
4291	UNILEVER CAP CO	0.005%	89.983%
4292	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.005%	89.988%
4293	BCO SANTANDER-C	0.005%	89.993%
4294	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	89.997%
4295	STORNOWAY DIAMO	0.005%	90.002%
4296	SEOUL SEMICONDU	0.005%	90.007%
4297	FIELMANN AG	0.005%	90.011%
4298	SSAB SVENSKT ST	0.005%	90.016%
4299	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.005%	90.021%
4300	WORKSPACE GROUP	0.005%	90.025%
4301	LUKOIL PJSC- SP	0.005%	90.030%
4302	BALFOUR BEATTY	0.005%	90.035%
4303	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.005%	90.039%
4304	DAVIDE CAMPARI-	0.005%	90.044%
4305	ILLINOIS TOOL W	0.005%	90.049%
4306	TOD'S SPA	0.005%	90.053%
4307	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.005%	90.058%
4308	TF ADNUBUSTRADO	0.005%	90.063%
4309	OKASAN SECURITI	0.005%	90.067%
4310	NOVANTA INC COMMON STOCK	0.005%	90.072%
4311	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.005%	90.077%
4312	FIBRIA CELULOSE	0.005%	90.081%
4313	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.005%	90.086%
4314	U-MING MARINE	0.005%	90.090%
4315	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.005%	90.095%
4316	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.005%	90.100%
4317	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	90.104%
4318	MAN WAH HOLDING	0.005%	90.109%
4319	SACYR SA	0.005%	90.114%
4320	BIOGEN INC SR UNSECURED 09/22 3.625	0.005%	90.118%
4321	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.005%	90.123%
4322	BANK OF INDIA C	0.005%	90.127%
4323	GENUS PLC	0.005%	90.132%
4324	AMOREPACIFIC GR	0.005%	90.137%
4325	ANSALDO STS SPA	0.005%	90.141%
4326	HYPERMARCAS SA	0.005%	90.146%
4327	WESTAMERICA BANCORPORATION COMMON STOCK	0.005%	90.151%
4328	EMEMORY TECHNOL	0.005%	90.155%
4329	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	90.160%
4330	HITACHI HIGH-TE	0.005%	90.164%
4331	MUFG AMERICAS H	0.005%	90.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.005%	90.174%
4333	LONDOMETRIC PR	0.005%	90.178%
4334	CHINA ZHONGWANG	0.005%	90.183%
4335	BLACKBAUD INC	0.005%	90.187%
4336	MARUI CO	0.005%	90.192%
4337	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.005%	90.197%
4338	SLIGRO FOOD GRO	0.005%	90.201%
4339	COCA-COLA AMATI	0.005%	90.206%
4340	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	90.210%
4341	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.005%	90.215%
4342	KCC CORP	0.005%	90.220%
4343	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.005%	90.224%
4344	MARINE HARVEST	0.005%	90.229%
4345	FNFV GROUP TRACKING STK USD.0001	0.005%	90.233%
4346	BB SEGURIDADE P	0.005%	90.238%
4347	ADVANSIX INC COMMON STOCK USD.01	0.005%	90.243%
4348	TATA POWER CO L	0.005%	90.247%
4349	EVERTZ TECHNOLO	0.005%	90.252%
4350	SHIP HEALTHCARE	0.005%	90.256%
4351	ST JOE CO/THE COMMON STOCK	0.005%	90.261%
4352	BANK DANAMON PT	0.005%	90.265%
4353	EICHER MOTORS	0.005%	90.270%
4354	ALAMO GROUP INC	0.005%	90.275%
4355	BONAVA AB - B S	0.005%	90.279%
4356	OSAKA GAS CO	0.005%	90.284%
4357	TENAGA NASIONL	0.005%	90.288%
4358	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.005%	90.293%
4359	KROGER 3.4% 15A	0.005%	90.297%
4360	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	90.302%
4361	VOLTAS LTD	0.005%	90.307%
4362	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.005%	90.311%
4363	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	90.316%
4364	DAIRY CREST GRO	0.005%	90.320%
4365	CHEVRON CORP SR UNSECURED 05/21 2.1	0.005%	90.325%
4366	FIVE BELOW COMMON STOCK USD.01	0.005%	90.329%
4367	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.005%	90.334%
4368	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.005%	90.338%
4369	L&T FINANCE HOL	0.005%	90.343%
4370	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.005%	90.347%
4371	FAR EAST INTL B	0.005%	90.352%
4372	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.005%	90.357%
4373	BORREGAARD ASA	0.005%	90.361%
4374	WACKER CONSTRUC	0.005%	90.366%
4375	EMAMI LTD	0.005%	90.370%
4376	SIDERURGICA NAC	0.005%	90.375%
4377	AVON PRODUCTS I	0.005%	90.379%
4378	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.005%	90.384%
4379	BAIC MOTOR CORP	0.005%	90.388%
4380	TRANSUNION COMMON STOCK USD.01	0.005%	90.393%
4381	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.005%	90.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	PRICELINE GROUP	0.005%	90.402%
4383	KRONES AG	0.005%	90.406%
4384	KONINKLIJKE WES	0.005%	90.411%
4385	SFS GROUP AG	0.005%	90.416%
4386	MELCO INTERNATI	0.005%	90.420%
4387	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.005%	90.425%
4388	ZTE CORP	0.005%	90.429%
4389	ATEA ASA	0.005%	90.434%
4390	PC CONNECTION	0.005%	90.438%
4391	MUSASHINO BANK	0.005%	90.443%
4392	MARSHALLS PLC	0.005%	90.447%
4393	JAPAN STEEL WOR	0.005%	90.452%
4394	DCM JAPAN HOLDI	0.005%	90.456%
4395	LIPPO KARAWACI	0.005%	90.461%
4396	KENDA RUBBER IN	0.005%	90.465%
4397	WALGREEN CO COMPANY GUAR 09/22 3.1	0.005%	90.470%
4398	DOVER CORP SR UNSECURED 11/25 3.15	0.005%	90.474%
4399	KELLER GROUP	0.005%	90.479%
4400	SCORPIO TANKERS	0.005%	90.483%
4401	MERCER INTL INC	0.005%	90.488%
4402	MARCUS CORP	0.005%	90.492%
4403	SHIMANO INC	0.005%	90.497%
4404	DELPHI ENERGY C	0.005%	90.501%
4405	IRPC PUBLIC CO	0.005%	90.506%
4406	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.005%	90.510%
4407	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.005%	90.515%
4408	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.005%	90.519%
4409	TESLA INC COMMON STOCK USD.001	0.005%	90.524%
4410	BEACH PETROLEUM	0.004%	90.528%
4411	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.004%	90.533%
4412	TRICO BANCSHARES COMMON STOCK	0.004%	90.537%
4413	MIRVAC GROUP RE	0.004%	90.542%
4414	BANK MILLENIUM	0.004%	90.546%
4415	ASPEN PHARMACAR	0.004%	90.551%
4416	ODAKYU ELEC RLW	0.004%	90.555%
4417	NAGACORP LTD	0.004%	90.560%
4418	JENOPTIK AG	0.004%	90.564%
4419	AGREE REALTY CORP REIT USD.0001	0.004%	90.569%
4420	CLOETTA AB B SH	0.004%	90.573%
4421	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	90.578%
4422	GREENTOWN CHINA	0.004%	90.582%
4423	TUPRAS-TURKIYE	0.004%	90.587%
4424	TELENET GROUP H	0.004%	90.591%
4425	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.004%	90.596%
4426	AK STEEL HOLDIN	0.004%	90.600%
4427	EBAY INC 3.45%	0.004%	90.605%
4428	ARCBEST CORP COMMON STOCK USD.01	0.004%	90.609%
4429	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.004%	90.614%
4430	KING'S TOWN BAN	0.004%	90.618%
4431	SPX CORP COMMON STOCK USD.01	0.004%	90.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	FUKUYAMA TRANSP	0.004%	90.627%
4433	GIMV NV	0.004%	90.632%
4434	HYSAN DEVELOPME	0.004%	90.636%
4435	AAON INC COMMON STOCK USD.004	0.004%	90.640%
4436	BYD CO	0.004%	90.645%
4437	GRUPO ELEKTRA(N	0.004%	90.649%
4438	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.004%	90.654%
4439	TURKIYE HALK	0.004%	90.658%
4440	CHOW SANG SANG	0.004%	90.663%
4441	INVESTMENT TECH	0.004%	90.667%
4442	GPO IND BIMBO	0.004%	90.672%
4443	GT CAPITAL HOLD	0.004%	90.676%
4444	BR MALLS PARTIC	0.004%	90.681%
4445	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.004%	90.685%
4446	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	90.689%
4447	MIZUHO BANK LTD	0.004%	90.694%
4448	METROPOLITAN BA	0.004%	90.698%
4449	TOYOTA BOSHOKU	0.004%	90.703%
4450	MONCLER SPA	0.004%	90.707%
4451	LUPIN LTD	0.004%	90.712%
4452	DURATEX SA	0.004%	90.716%
4453	SHIONOGI & CO	0.004%	90.721%
4454	MANDO CORPORATI	0.004%	90.725%
4455	NATL HOUSE INDL	0.004%	90.729%
4456	REUNERT	0.004%	90.734%
4457	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	90.738%
4458	WONIK IPS CO LT	0.004%	90.743%
4459	DUSKIN CO LTD	0.004%	90.747%
4460	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.004%	90.752%
4461	ZHUZHOU CSR TIM	0.004%	90.756%
4462	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.004%	90.760%
4463	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	90.765%
4464	LEROY SEAFOOD G	0.004%	90.769%
4465	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.774%
4466	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	90.778%
4467	FEDEX CORP SR U	0.004%	90.783%
4468	CHINA EVERBRIGH	0.004%	90.787%
4469	HYUNDAI MIPO DO	0.004%	90.791%
4470	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.004%	90.796%
4471	PHOTRONICS INC COMMON STOCK USD.01	0.004%	90.800%
4472	AMGEN INC SR UNSECURED 05/25 3.125	0.004%	90.805%
4473	JARDINE CYCLE	0.004%	90.809%
4474	NOLATO AB	0.004%	90.813%
4475	TOKAI CARBON CO	0.004%	90.818%
4476	BUMI ARMADA BER	0.004%	90.822%
4477	NIPPON GAS CO L	0.004%	90.827%
4478	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	90.831%
4479	TJX COS INC SR UNSECURED 05/23 2.5	0.004%	90.835%
4480	BELLATRIX EXPLORATION LTD COMMON STOCK	0.004%	90.840%
4481	JAPAN RENTAL HO	0.004%	90.844%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	MAYORA INDAH	0.004%	90.849%
4483	OCI COMPANY LTD	0.004%	90.853%
4484	GRAND PACIF PET	0.004%	90.857%
4485	HAVAS SA	0.004%	90.862%
4486	ZAKLADY METALI	0.004%	90.866%
4487	SANDS CHINA LTD	0.004%	90.871%
4488	AU OPTRONICS CORP SPON ADR ADR	0.004%	90.875%
4489	MINDTREE LTD	0.004%	90.879%
4490	VALE SA SP ADR ADR	0.004%	90.884%
4491	ASHOK LEYLAND	0.004%	90.888%
4492	SANOMA OYJ	0.004%	90.892%
4493	CALLIDUS CAPITA	0.004%	90.897%
4494	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	90.901%
4495	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	90.906%
4496	CARSALES.COM LT	0.004%	90.910%
4497	KINPO ELECTRONI	0.004%	90.914%
4498	PIGEON CORP	0.004%	90.919%
4499	THAI MILITARY B	0.004%	90.923%
4500	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	90.927%
4501	INVERSIONES AGU	0.004%	90.932%
4502	PETKIM	0.004%	90.936%
4503	SIME DARBY BHD	0.004%	90.940%
4504	TARKETT SA	0.004%	90.945%
4505	ORIENTAL LAND C	0.004%	90.949%
4506	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	90.953%
4507	IOI PROPERTIES	0.004%	90.958%
4508	RELIANCE POWER	0.004%	90.962%
4509	JERONIMO MARTIN	0.004%	90.966%
4510	VERIZON COMMUNI	0.004%	90.971%
4511	CANON MARKETING	0.004%	90.975%
4512	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	90.980%
4513	TREX COMPANY INC COMMON STOCK USD.01	0.004%	90.984%
4514	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	90.988%
4515	RPC INC COMMON STOCK USD.1	0.004%	90.993%
4516	BALKRISHNA INDS	0.004%	90.997%
4517	MAHINDRA & MAHI	0.004%	91.001%
4518	DOMINOS PIZZA E	0.004%	91.006%
4519	DAOU TECHNOLOGY	0.004%	91.010%
4520	STARTS CORP INC	0.004%	91.014%
4521	DEBENHAMS	0.004%	91.018%
4522	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	91.023%
4523	KYOWA EXEO CORP	0.004%	91.027%
4524	CHINA LESSO GRO	0.004%	91.031%
4525	HANSTEEN HOLDIN	0.004%	91.036%
4526	CHINA GALAXY SE	0.004%	91.040%
4527	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.004%	91.044%
4528	FUYO GENERAL LE	0.004%	91.049%
4529	AEROVIRONMENT I	0.004%	91.053%
4530	WT MICROELECTRO	0.004%	91.057%
4531	PANALPINA WELT	0.004%	91.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	DEUTZ AG	0.004%	91.066%
4533	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	91.070%
4534	JG SUMMIT HLDGS	0.004%	91.075%
4535	DOMINO'S PIZZA	0.004%	91.079%
4536	RIO TINTO PLC	0.004%	91.083%
4537	TIANNENG POWER	0.004%	91.087%
4538	KEYENCE CORP	0.004%	91.092%
4539	K12 INC COMMON STOCK USD.0001	0.004%	91.096%
4540	NICHIAS CORP	0.004%	91.100%
4541	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.105%
4542	AIR NEW ZEALAND	0.004%	91.109%
4543	HAITIAN INTL HL	0.004%	91.113%
4544	ITOHAM YONEKYU	0.004%	91.117%
4545	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.122%
4546	HP INC SR UNSECURED 12/21 4.65	0.004%	91.126%
4547	SUPERGROUP PLC	0.004%	91.130%
4548	NOS SGPS	0.004%	91.134%
4549	LG PHILIPS LCD	0.004%	91.139%
4550	AUSNET SERVICES	0.004%	91.143%
4551	CHINA BLUECHEMI	0.004%	91.147%
4552	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.004%	91.151%
4553	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.004%	91.156%
4554	SIXT AG	0.004%	91.160%
4555	HANNSTAR DISPLA	0.004%	91.164%
4556	BANK OF BARODA	0.004%	91.168%
4557	NHN ENTERTAINME	0.004%	91.173%
4558	CHARTER HALL	0.004%	91.177%
4559	KOMERI CO	0.004%	91.181%
4560	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.004%	91.185%
4561	COSMO ENERGY HO	0.004%	91.190%
4562	KINTETSU CORP	0.004%	91.194%
4563	HUBER & SUHNER	0.004%	91.198%
4564	PETRA DIAMONDS	0.004%	91.202%
4565	SP PLUS CORP COMMON STOCK USD.001	0.004%	91.206%
4566	NOBLE GROUP LTD	0.004%	91.211%
4567	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.004%	91.215%
4568	AVICHINA INDUST	0.004%	91.219%
4569	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	91.223%
4570	GUESS? INC COMMON STOCK USD.01	0.004%	91.228%
4571	REITMANS (CANADA) LTD A COMMON STOCK	0.004%	91.232%
4572	GANNETT CO INC COMMON STOCK	0.004%	91.236%
4573	MACQUARIE KOREA	0.004%	91.240%
4574	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	91.244%
4575	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.249%
4576	LINDT & SPRUENG	0.004%	91.253%
4577	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.257%
4578	ITO EN	0.004%	91.261%
4579	GUARDIAN CAP GR	0.004%	91.265%
4580	ELITE MATERIAL	0.004%	91.270%
4581	K WAH INTL HLDG	0.004%	91.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	91.278%
4583	TAKKT AG	0.004%	91.282%
4584	CALTEX AUSTRALI	0.004%	91.286%
4585	BANGKOK LAND PC	0.004%	91.290%
4586	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.295%
4587	RELIANCE ENERGY	0.004%	91.299%
4588	FUGRO NV-CVA	0.004%	91.303%
4589	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	91.307%
4590	IDBI BANK LTD	0.004%	91.311%
4591	INVINCIBLE INVE	0.004%	91.315%
4592	NOBLE CORP PLC	0.004%	91.319%
4593	SABRE CORP COMMON STOCK USD.01	0.004%	91.324%
4594	ARCELORMITTAL-N	0.004%	91.328%
4595	AEROPORTS DE PA	0.004%	91.332%
4596	THAI UNION GROU	0.004%	91.336%
4597	CHINA MOTOR CO	0.004%	91.340%
4598	KOMORI CORPORAT	0.004%	91.344%
4599	CORONATION FUND	0.004%	91.348%
4600	CHINA STHN AIRL	0.004%	91.353%
4601	MUTHOOT FINANCE	0.004%	91.357%
4602	CANWEL BUILDING	0.004%	91.361%
4603	NANTO BANK	0.004%	91.365%
4604	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.004%	91.369%
4605	INDUTRADE AB	0.004%	91.373%
4606	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.377%
4607	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	91.381%
4608	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.386%
4609	COMFORIA RESIDE	0.004%	91.390%
4610	ZCL COMPOSITES	0.004%	91.394%
4611	MAKINO MILLING	0.004%	91.398%
4612	TOWER SEMICONDU	0.004%	91.402%
4613	ANHEUSER BUSCH INBEV SPN ADR ADR	0.004%	91.406%
4614	POLYPIPE GROUP	0.004%	91.410%
4615	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	91.414%
4616	INVENSENSE INC COMMON STOCK USD.001	0.004%	91.418%
4617	KANEMATSU CORP	0.004%	91.423%
4618	HYAKUJUSHI BANK	0.004%	91.427%
4619	TELECOM PLUS	0.004%	91.431%
4620	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	91.435%
4621	KOLON INDUSTRIE	0.004%	91.439%
4622	RHONE-KLINIKUM	0.004%	91.443%
4623	DUZONBIZON CO L	0.004%	91.447%
4624	ITEQ CORP	0.004%	91.451%
4625	GS ENGINEERING	0.004%	91.455%
4626	SHIP FINANCE IN	0.004%	91.459%
4627	WEST CORP COMMON STOCK USD.001	0.004%	91.464%
4628	FABEGE AB	0.004%	91.468%
4629	A2A SPA	0.004%	91.472%
4630	JAPAN DISPLAY I	0.004%	91.476%
4631	CENTRAL GLASS C	0.004%	91.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	UTD STATES CELL	0.004%	91.484%
4633	ULTRATECH INC COMMON STOCK USD.001	0.004%	91.488%
4634	ALM. BRAND	0.004%	91.492%
4635	HEXAGON AB	0.004%	91.496%
4636	ASCOM HOLDING A	0.004%	91.500%
4637	AUTOMOTIVE HOLD	0.004%	91.504%
4638	TEC CORPORATION	0.004%	91.508%
4639	OPEN HOUSE CO L	0.004%	91.513%
4640	TURK HAVA YOLLA	0.004%	91.517%
4641	VTECH HLDGS	0.004%	91.521%
4642	TAIWAN BUSINESS	0.004%	91.525%
4643	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	91.529%
4644	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	91.533%
4645	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	91.537%
4646	STRIDES ARCOLAB	0.004%	91.541%
4647	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.004%	91.545%
4648	CHINA VANKE CO	0.004%	91.549%
4649	ABERCROMBIE & F	0.004%	91.553%
4650	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.557%
4651	OGAKI KYORITSU	0.004%	91.561%
4652	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.565%
4653	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	91.569%
4654	ENDEAVOUR SILVE	0.004%	91.573%
4655	CHARGEURS SA	0.004%	91.577%
4656	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.581%
4657	SECURITY BANK C	0.004%	91.585%
4658	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	91.590%
4659	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.004%	91.594%
4660	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	91.598%
4661	BRF SA	0.004%	91.602%
4662	MYRIAD GENETICS	0.004%	91.606%
4663	JC DECAUX SA	0.004%	91.610%
4664	MANAPPURAM FINA	0.004%	91.614%
4665	OKUMURA CORP	0.004%	91.618%
4666	MORGUARD REAL E	0.004%	91.622%
4667	KEYCORP	0.004%	91.626%
4668	ASTRONICS CORP COMMON STOCK USD.01	0.004%	91.630%
4669	AGFA GEVAERT NV	0.004%	91.634%
4670	NAVISTAR INTL C	0.004%	91.638%
4671	LONG CHEN PAPER	0.004%	91.642%
4672	MILLENNIUM&COPT	0.004%	91.646%
4673	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.004%	91.650%
4674	SIGMA PHARMACEU	0.004%	91.654%
4675	KIWOOM SECURITI	0.004%	91.658%
4676	LAIRD PLC	0.004%	91.662%
4677	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	91.666%
4678	EXEDY CORP	0.004%	91.670%
4679	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.004%	91.674%
4680	ENQUEST PLC	0.004%	91.678%
4681	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	91.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	SOMFY SA	0.004%	91.686%
4683	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.690%
4684	CHINA DONGXIANG	0.004%	91.694%
4685	PACIFIC BASIN S	0.004%	91.698%
4686	RITEK INC	0.004%	91.702%
4687	HUMANA INC SR UNSECURED 10/19 2.625	0.004%	91.706%
4688	ALIOR BANK SA	0.004%	91.710%
4689	PARMALAT S.P.A	0.004%	91.714%
4690	PROSEGUR CIA DE	0.004%	91.718%
4691	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	91.722%
4692	CHENG LOONG	0.004%	91.726%
4693	MARUICHI STL TU	0.004%	91.730%
4694	GRANITE OIL COR	0.004%	91.734%
4695	FENG TAY ENTRPR	0.004%	91.738%
4696	CHINA PACIFIC I	0.004%	91.742%
4697	TOHOKU ELEC POW	0.004%	91.746%
4698	KFORCE INC COMMON STOCK USD.01	0.004%	91.750%
4699	CIELO SA	0.004%	91.754%
4700	KOKUYO CO	0.004%	91.758%
4701	SAMSUNG HEAVY	0.004%	91.762%
4702	BAJAJ AUTO	0.004%	91.766%
4703	COLOPLAST AS	0.004%	91.770%
4704	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	91.774%
4705	CIPUTRA DEVELOP	0.004%	91.778%
4706	TOKYO SEIMITSU	0.004%	91.782%
4707	PHH CORP COMMON STOCK USD.01	0.004%	91.786%
4708	INTERCONTINENTA	0.004%	91.790%
4709	AEGION CORP COMMON STOCK USD.01	0.004%	91.794%
4710	SIAS SPA	0.004%	91.798%
4711	ANTHEM INC SR UNSECURED 08/19 2.25	0.004%	91.802%
4712	BAJAJ FINANCE L	0.004%	91.806%
4713	TRUE CORP PCL	0.004%	91.809%
4714	MODINE MFG CO	0.004%	91.813%
4715	TOMY CO LTD	0.004%	91.817%
4716	SUMITOMO WAREHO	0.004%	91.821%
4717	SINGAPORE POST	0.004%	91.825%
4718	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.004%	91.829%
4719	MY EG SERVICES	0.004%	91.833%
4720	TUNG HO STEEL E	0.004%	91.837%
4721	DE'LONGHI SPA	0.004%	91.841%
4722	KUMHO TIRE CO	0.004%	91.845%
4723	FUTURE LAND DEV	0.004%	91.849%
4724	WALGREEN BOOTS	0.004%	91.853%
4725	FCC CO LTD	0.004%	91.857%
4726	NANKAI ELEC RAI	0.004%	91.861%
4727	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	91.865%
4728	ASATSU INC	0.004%	91.869%
4729	TAIWAN SEMICOND	0.004%	91.872%
4730	GUOTAI JUNAN IN	0.004%	91.876%
4731	TASSAL GROUP	0.004%	91.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	ITOCHU TECHNO S	0.004%	91.884%
4733	UNILEVER NV	0.004%	91.888%
4734	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	91.892%
4735	MAGELLAN FINANC	0.004%	91.896%
4736	FIRST BANCORP/NC COMMON STOCK	0.004%	91.900%
4737	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	91.904%
4738	H.I.S.CO	0.004%	91.908%
4739	CONZZETA AG	0.004%	91.912%
4740	ADVANCED	0.004%	91.915%
4741	OAO ROSNEFT OIL	0.004%	91.919%
4742	ALKERMES PLC	0.004%	91.923%
4743	TRANSAT AT INC	0.004%	91.927%
4744	BWP TRUST	0.004%	91.931%
4745	RIETER HLDGS AG	0.004%	91.935%
4746	FUJI MACHINE MF	0.004%	91.939%
4747	KISSEI PHARM CO	0.004%	91.943%
4748	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	91.947%
4749	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	91.951%
4750	TOKYU REIT INC	0.004%	91.954%
4751	STONERIDGE INC COMMON STOCK	0.004%	91.958%
4752	VERITIV CORP COMMON STOCK USD.01	0.004%	91.962%
4753	FORTUNE REIT	0.004%	91.966%
4754	CHINA TRAVEL IN	0.004%	91.970%
4755	AFRICA OIL CORP	0.004%	91.974%
4756	EFG INTERNATION	0.004%	91.978%
4757	INDIA INFOLINE	0.004%	91.982%
4758	ADVANCED INFO S	0.004%	91.985%
4759	CORETRONICS COR	0.004%	91.989%
4760	COMSYS HOLDINGS	0.004%	91.993%
4761	MELEXIS	0.004%	91.997%
4762	BRINKER INTL IN	0.004%	92.001%
4763	CHINA GEN PLAST	0.004%	92.005%
4764	TOKYO TY FINANC	0.004%	92.009%
4765	RMR GROUP INC/THE A COMMON STOCK	0.004%	92.013%
4766	CHINA RAILWAY G	0.004%	92.016%
4767	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	92.020%
4768	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	92.024%
4769	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	92.028%
4770	CARETRUST REIT INC REIT USD.01	0.004%	92.032%
4771	INDUSTRIAL & IN	0.004%	92.036%
4772	ARCHROCK INC COMMON STOCK USD.01	0.004%	92.040%
4773	ZHAOJIN MINING	0.004%	92.043%
4774	CIA SANEAMENTO	0.004%	92.047%
4775	ORION CORP	0.004%	92.051%
4776	CEBU AIR INC	0.004%	92.055%
4777	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.004%	92.059%
4778	BERNER KTBK	0.004%	92.063%
4779	NISHIMATSU CONS	0.004%	92.067%
4780	SIBANYE GOLD SPON ADR ADR	0.004%	92.070%
4781	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	92.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	PERLIS PLANTATI	0.004%	92.078%
4783	IMP DEL DES Y E	0.004%	92.082%
4784	CAMDEN NATIONAL CORP COMMON STOCK	0.004%	92.086%
4785	HARGREAVES LANS	0.004%	92.090%
4786	HOTA INDUSTRIAL	0.004%	92.093%
4787	SINO LAND CO	0.004%	92.097%
4788	ALK-ABELLO A/S	0.004%	92.101%
4789	AUROBINDO PHARM	0.004%	92.105%
4790	OM ASSET MANAGE	0.004%	92.109%
4791	SCIENTIFIC GAME	0.004%	92.113%
4792	SYDNEY AIRPORT	0.004%	92.116%
4793	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.120%
4794	AIRASIA BHD	0.004%	92.124%
4795	INDIA CEMENTS	0.004%	92.128%
4796	MAPLETREE LOGIS	0.004%	92.132%
4797	BANCO DE CHILE ADR ADR	0.004%	92.135%
4798	LADBROKES PLC	0.004%	92.139%
4799	CHINA TELECOM CORP LTD ADR ADR	0.004%	92.143%
4800	GLENMARK PHARM	0.004%	92.147%
4801	KYORITSU MAINTA	0.004%	92.151%
4802	EXPRESS INC COMMON STOCK	0.004%	92.155%
4803	TOMTOM NV	0.004%	92.158%
4804	GUARANTY BANCORP COMMON STOCK USD.001	0.004%	92.162%
4805	NISSIN ELECTRIC	0.004%	92.166%
4806	CRAMO OYJ B SHS	0.004%	92.170%
4807	U-BLOX AG	0.004%	92.174%
4808	DONGBU HITEK CO	0.004%	92.177%
4809	TRIGANO	0.004%	92.181%
4810	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.004%	92.185%
4811	ABIOMED INC COMMON STOCK USD.01	0.004%	92.189%
4812	TOKYO DOME CORP	0.004%	92.192%
4813	IMMOFINANZ IMMO	0.004%	92.196%
4814	UNI-CHARM CORP	0.004%	92.200%
4815	PHARMERICA CORP COMMON STOCK USD.01	0.004%	92.204%
4816	ABAXIS INC COMMON STOCK	0.004%	92.208%
4817	FRUTAROM	0.004%	92.211%
4818	JIANGSU EXPRESS	0.004%	92.215%
4819	NIPPON STEEL	0.004%	92.219%
4820	RATHBONE BROTHE	0.004%	92.223%
4821	MITSUBA CORP	0.004%	92.226%
4822	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.004%	92.230%
4823	CJ CGV	0.004%	92.234%
4824	PROTO LABS INC COMMON STOCK USD.001	0.004%	92.238%
4825	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.004%	92.242%
4826	TAG TEGERNSEE I	0.004%	92.245%
4827	SERIA CO LTD	0.004%	92.249%
4828	INFICON HOLDING	0.004%	92.253%
4829	PARK STERLING CORP COMMON STOCK USD.01	0.004%	92.257%
4830	KANDENKO CO	0.004%	92.260%
4831	UNIPETROL	0.004%	92.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	92.268%
4833	STURM RUGER + CO INC COMMON STOCK USD1.0	0.004%	92.272%
4834	TOHO GAS CO	0.004%	92.275%
4835	HOME PRODUCT CE	0.004%	92.279%
4836	SMART + FINAL STORES INC COMMON STOCK USD.001	0.004%	92.283%
4837	MYER HOLDINGS L	0.004%	92.287%
4838	SYNTEL INC COMMON STOCK	0.004%	92.290%
4839	SERCOMM CORP	0.004%	92.294%
4840	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	92.298%
4841	QIAGEN NV	0.004%	92.302%
4842	MANHATTAN ASSOC	0.004%	92.305%
4843	NUTRISYSTEM INC COMMON STOCK USD.001	0.004%	92.309%
4844	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	92.313%
4845	CHORUS LIMITED	0.004%	92.317%
4846	HAITONG INTL SE	0.004%	92.320%
4847	KAKEN PHARM	0.004%	92.324%
4848	METROPOLE TV-(M	0.004%	92.328%
4849	FIDELITY SOUTHERN CORP COMMON STOCK	0.004%	92.332%
4850	IREN SPA	0.004%	92.335%
4851	PRIMARY HEALTH	0.004%	92.339%
4852	IRESS MARKET TE	0.004%	92.343%
4853	ANALOGIC CORP	0.004%	92.347%
4854	SHANDONG WEIGAO	0.004%	92.350%
4855	AKER SOLUTIONS	0.004%	92.354%
4856	NIHON M&A CENTE	0.004%	92.358%
4857	LONKING HOLDING	0.004%	92.362%
4858	FINISH LINE INC	0.004%	92.365%
4859	MACQUARIE MEXIC	0.004%	92.369%
4860	MULTIPLAN EMPRE	0.004%	92.373%
4861	DIGNITY PLC	0.004%	92.376%
4862	CBS CORP COMPANY GUAR 04/20 5.75	0.004%	92.380%
4863	EURONAV SA	0.004%	92.384%
4864	CASTROL INDIA L	0.004%	92.388%
4865	CONNECTONE BANCORP INC COMMON STOCK	0.004%	92.391%
4866	PERPETUAL TST A	0.004%	92.395%
4867	TOKIO MARINE HO	0.004%	92.399%
4868	MINMETALS RES	0.004%	92.402%
4869	ALUMINIUM CORP	0.004%	92.406%
4870	SAFESTORE HOLDI	0.004%	92.410%
4871	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.004%	92.414%
4872	MERCIALYS	0.004%	92.417%
4873	HAP SENG CONSOL	0.004%	92.421%
4874	EZ TEC EMPREEND	0.004%	92.425%
4875	XINYI SOLAR HOL	0.004%	92.428%
4876	SINO-AMERICAN S	0.004%	92.432%
4877	CAIRN INDIA LTD	0.004%	92.436%
4878	LINDAB INTL AB	0.004%	92.440%
4879	HOMESTREET INC COMMON STOCK	0.004%	92.443%
4880	MGP INGREDIENTS INC COMMON STOCK	0.004%	92.447%
4881	CIA HERING	0.004%	92.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	PETROLEUM GEO-S	0.004%	92.454%
4883	FELCOR LODGING	0.004%	92.458%
4884	AVEVA GROUP PLC	0.004%	92.462%
4885	PZU GR	0.004%	92.466%
4886	SENKO CO	0.004%	92.469%
4887	KRUK SA	0.004%	92.473%
4888	CHINA CONCH VEN	0.004%	92.477%
4889	NICHI-IKO PHARM	0.004%	92.480%
4890	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.004%	92.484%
4891	INWIDO AB	0.004%	92.488%
4892	BARITO PAC TBK	0.004%	92.491%
4893	FLIGHT CENTRE L	0.004%	92.495%
4894	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.004%	92.499%
4895	TXC CORPN	0.004%	92.502%
4896	DIGI.COM BHD	0.004%	92.506%
4897	BANCA IFIS	0.004%	92.510%
4898	CD PROJEKT SA	0.004%	92.513%
4899	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.004%	92.517%
4900	AIRPORTS OF THA	0.004%	92.521%
4901	SEMEN GRESIK	0.004%	92.524%
4902	SAUL CENTERS INC REIT USD.01	0.004%	92.528%
4903	ACC LIMITED	0.004%	92.532%
4904	INSTEEL INDUSTRIES INC COMMON STOCK	0.004%	92.535%
4905	FENNER	0.004%	92.539%
4906	BCO ABC BRASIL	0.004%	92.543%
4907	SEVERSTAL GDR REG S GDR	0.004%	92.546%
4908	MYCRONIC AB	0.004%	92.550%
4909	FUTUREFUEL CORP COMMON STOCK USD.0001	0.004%	92.554%
4910	TOWER INTL INC	0.004%	92.557%
4911	BEFIMMO SCA	0.004%	92.561%
4912	TOMRA SYSTEMS A	0.004%	92.565%
4913	ANRITSU CORP	0.004%	92.568%
4914	EZAKI GLICO CO	0.004%	92.572%
4915	GLOBE TELECOM I	0.004%	92.576%
4916	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.004%	92.579%
4917	OBARA CORP	0.004%	92.583%
4918	AIRBOSS OF AMER	0.004%	92.587%
4919	CIECH SA	0.004%	92.590%
4920	NIPPON SODA CO	0.004%	92.594%
4921	ASAHI INTECC CO	0.004%	92.597%
4922	SINGAPORE TECH	0.004%	92.601%
4923	IS DONGSEO CO L	0.004%	92.605%
4924	SEKISUI HOUSE R	0.004%	92.608%
4925	SOUTHERN POWER	0.004%	92.612%
4926	CAHYA MATA SARA	0.004%	92.616%
4927	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.004%	92.619%
4928	AMBUJA CEMENTS	0.004%	92.623%
4929	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.004%	92.627%
4930	CHICONY ELECTRO	0.004%	92.630%
4931	FULLSHARE HOLDI	0.004%	92.634%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	BROOKFIELD OFFI	0.004%	92.637%
4933	SEIREN CO	0.004%	92.641%
4934	Ayala Land Inc	0.004%	92.645%
4935	CHINA TRADITION	0.004%	92.648%
4936	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	92.652%
4937	GETAC TECHNOLOG	0.004%	92.655%
4938	E INK HOLDINGS	0.004%	92.659%
4939	GREENHILL + CO INC COMMON STOCK USD.01	0.004%	92.663%
4940	NATURA COSMETIC	0.004%	92.666%
4941	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	92.670%
4942	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.004%	92.674%
4943	AUSTEVOLL SEAFO	0.004%	92.677%
4944	RHB Capital	0.004%	92.681%
4945	VIDRALA S.A.	0.004%	92.684%
4946	KYUSHU ELEC POW	0.004%	92.688%
4947	ENGIE BRASIL SA	0.004%	92.692%
4948	TONG YANG INDUS	0.004%	92.695%
4949	TSRC CORP	0.004%	92.699%
4950	THE NISSHIN OIL	0.004%	92.702%
4951	GREE INC	0.004%	92.706%
4952	AUTOGRILL SPA	0.004%	92.710%
4953	FUKUOKA REIT CO	0.004%	92.713%
4954	RYOBI	0.004%	92.717%
4955	HEALTHQUITY INC COMMON STOCK USD.0001	0.004%	92.720%
4956	ALUMINA LTD-SPO	0.004%	92.724%
4957	YELLOW PAGES LT	0.004%	92.728%
4958	HANSSEM CO	0.004%	92.731%
4959	DYNEGY INC COMMON STOCK USD.01	0.004%	92.735%
4960	DULUXGROUP LTD	0.004%	92.738%
4961	BAYWA AG (BAYER	0.004%	92.742%
4962	ANDREW PELLER-A	0.004%	92.746%
4963	NIHON UNISYS	0.004%	92.749%
4964	SKY PERFECT JSA	0.004%	92.753%
4965	AMERICAN STATES WATER CO COMMON STOCK	0.004%	92.756%
4966	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.004%	92.760%
4967	EDELWEISS FIN S	0.004%	92.764%
4968	DRAEGERWERK AG	0.004%	92.767%
4969	SYSMEX CORP	0.004%	92.771%
4970	MITSUBISHI TANA	0.004%	92.774%
4971	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.004%	92.778%
4972	OTSUKA HLDGS CO	0.004%	92.781%
4973	MATSUMOTOKIYOSH	0.004%	92.785%
4974	BETSSON AB	0.004%	92.789%
4975	SANYO SPEC STEE	0.004%	92.792%
4976	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.004%	92.796%
4977	SINBON ELECTRON	0.004%	92.799%
4978	OPUS BANK	0.004%	92.803%
4979	MSG NETWORKS INC A COMMON STOCK USD.01	0.004%	92.807%
4980	GENTING INTERNA	0.004%	92.810%
4981	LISI	0.004%	92.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	ECOLAB INC SR UNSECURED 12/21 4.35	0.004%	92.817%
4983	VIRTUSA CORP COMMON STOCK USD.01	0.004%	92.821%
4984	KEIHIN CORP	0.004%	92.824%
4985	SHIMADZU CORP	0.004%	92.828%
4986	TRAVELSKY TECHN	0.004%	92.832%
4987	KYORIN CO LTD.	0.004%	92.835%
4988	MAINFREIGHT LTD	0.004%	92.839%
4989	STELLA INTERNAT	0.004%	92.842%
4990	BBMG CORPORATIO	0.004%	92.846%
4991	HINDUSTAN CONST	0.004%	92.849%
4992	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	92.853%
4993	DENBURY RESOURC	0.004%	92.856%
4994	PIONEER CORP JP	0.004%	92.860%
4995	STOCK YARDS BANCORP INC COMMON STOCK	0.004%	92.864%
4996	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.004%	92.867%
4997	TOHO BANK	0.004%	92.871%
4998	FLEURY SA	0.004%	92.874%
4999	TRAVELPORT WORL	0.004%	92.878%
5000	DEUTSCHE EUROSH	0.004%	92.881%
5001	GLAXOSMITHKLINE	0.004%	92.885%
5002	HCI GROUP INC COMMON STOCK	0.004%	92.888%
5003	EMC INS GROUP INC COMMON STOCK USD1.0	0.004%	92.892%
5004	TONG REN TANG T	0.004%	92.895%
5005	MITSUBISHI LOGI	0.004%	92.899%
5006	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.004%	92.902%
5007	MITAC HOLDINGS	0.004%	92.906%
5008	UNI-PRESIDENT C	0.004%	92.909%
5009	TV18 BROADCAST	0.004%	92.913%
5010	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.004%	92.917%
5011	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	92.920%
5012	INDS BACHOCO SA	0.004%	92.924%
5013	D/S NORDEN	0.004%	92.927%
5014	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.004%	92.931%
5015	AIRTAC INTERNAT	0.004%	92.934%
5016	TOKYO ELEC POWE	0.004%	92.938%
5017	EI TOWERS SPA	0.004%	92.941%
5018	TELECOM ITALIA	0.004%	92.945%
5019	MATAHARI DEPART	0.004%	92.948%
5020	BANCA GENERALI	0.004%	92.952%
5021	TOOTSIE ROLL IN	0.004%	92.955%
5022	BONDUELLE SCA	0.004%	92.959%
5023	M/I HOMES INC COMMON STOCK USD.01	0.004%	92.962%
5024	AIR FRANCE-KLM	0.004%	92.966%
5025	SUMITOMO MITSUI	0.004%	92.969%
5026	TOYO INK MFG CO	0.004%	92.973%
5027	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.004%	92.976%
5028	ACTUA CORP COMMON STOCK USD.001	0.004%	92.980%
5029	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	92.983%
5030	BARR(A.G.)	0.004%	92.987%
5031	KOMAX HOLDING A	0.004%	92.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	COM HEM HLDG AB	0.004%	92.994%
5033	ETERNAL CHEMICA	0.003%	92.997%
5034	AFG ARBONIA-FOR	0.003%	93.001%
5035	REGIS RESOURCES	0.003%	93.004%
5036	SEIKO CORPORATI	0.003%	93.008%
5037	USS CO. LTD.	0.003%	93.011%
5038	KOA CORPORATION	0.003%	93.015%
5039	CAPCOM CO	0.003%	93.018%
5040	INTERRENT REAL	0.003%	93.022%
5041	AUTODESK INC	0.003%	93.025%
5042	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.003%	93.029%
5043	YAMAGATA BANK	0.003%	93.032%
5044	SUMMERSET GROUP	0.003%	93.036%
5045	HOPSON DEVELOPM	0.003%	93.039%
5046	TAICHUNG	0.003%	93.043%
5047	AIA ENGINEERING	0.003%	93.046%
5048	SPEEDWAY MOTORS	0.003%	93.050%
5049	BLUEBIRD BIO IN	0.003%	93.053%
5050	SKC CO	0.003%	93.057%
5051	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.060%
5052	CIMPRESS NV	0.003%	93.064%
5053	RPX CORP COMMON STOCK USD.0001	0.003%	93.067%
5054	FISHER (JAMES)	0.003%	93.070%
5055	SAMSUNG ELECTRO	0.003%	93.074%
5056	CROMPTON GREAVE	0.003%	93.077%
5057	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.081%
5058	APPLUS SERVICES	0.003%	93.084%
5059	EVERLIGHT ELECT	0.003%	93.088%
5060	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	93.091%
5061	SHANGHAI ELECTR	0.003%	93.095%
5062	MONMOUTH REAL E	0.003%	93.098%
5063	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.102%
5064	CJ E&M CORPORAT	0.003%	93.105%
5065	TAL EDUCATION GROUP ADR ADR	0.003%	93.109%
5066	GRAMMER AG	0.003%	93.112%
5067	RESTAURANT GROU	0.003%	93.116%
5068	MITCHELLS & BUT	0.003%	93.119%
5069	NORDSTROM INC	0.003%	93.122%
5070	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.126%
5071	CHIPOTLE MEXICA	0.003%	93.129%
5072	ZENSHO CO LTD	0.003%	93.133%
5073	KOREA ELEC POWE	0.003%	93.136%
5074	JAPAN AVIATN EL	0.003%	93.140%
5075	PARADE TECHNOLO	0.003%	93.143%
5076	RELO HOLDINGS I	0.003%	93.147%
5077	IOOF HOLDINGS L	0.003%	93.150%
5078	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	93.153%
5079	TAIWAN STYRENE	0.003%	93.157%
5080	AMERICAN RAILCA	0.003%	93.160%
5081	YUZHOU PROPERTI	0.003%	93.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	CALGON CARBON C	0.003%	93.167%
5083	TOMONY HOLDINGS	0.003%	93.171%
5084	IWATE(BANK OF)	0.003%	93.174%
5085	OKINAWA BANK	0.003%	93.178%
5086	BIC CAMERA INC.	0.003%	93.181%
5087	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.184%
5088	SHIMA SEIKI MFG	0.003%	93.188%
5089	PREMIER INVESTM	0.003%	93.191%
5090	SHUI ON LAND LT	0.003%	93.195%
5091	RAMCO-GERSHENSO	0.003%	93.198%
5092	POWERLONG REAL	0.003%	93.201%
5093	BANGKOK AIRWAYS	0.003%	93.205%
5094	VOCUS COMMUN LT	0.003%	93.208%
5095	TOBU RAILWAY CO	0.003%	93.212%
5096	CIE AUTOMOTIVE	0.003%	93.215%
5097	JGC CORP	0.003%	93.219%
5098	UNITIKA	0.003%	93.222%
5099	SLATE RETAIL RE	0.003%	93.225%
5100	JB FINANCIAL GR	0.003%	93.229%
5101	PGT INC	0.003%	93.232%
5102	LUXOTTICA GROUP	0.003%	93.236%
5103	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	93.239%
5104	F E CONSORTM IN	0.003%	93.242%
5105	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.246%
5106	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	93.249%
5107	GUDANG GARAM(PE	0.003%	93.253%
5108	CHAROEN PKPD-FG	0.003%	93.256%
5109	KINAXIS INC	0.003%	93.259%
5110	HUFVUDSTADEN AB	0.003%	93.263%
5111	INMOBILIARIA CO	0.003%	93.266%
5112	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.270%
5113	TATNEFT PAO SPONSORED ADR ADR	0.003%	93.273%
5114	VECTURA GROUP	0.003%	93.276%
5115	INDRA SISTEMAS	0.003%	93.280%
5116	MISUMI CORPORAT	0.003%	93.283%
5117	UNITED ARROWS L	0.003%	93.286%
5118	METALL ZUG AG	0.003%	93.290%
5119	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	93.293%
5120	LAM RESEARCH CO	0.003%	93.297%
5121	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.003%	93.300%
5122	TEXWINCA HLDGS	0.003%	93.303%
5123	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.307%
5124	MEIDENSHA CORP	0.003%	93.310%
5125	AXFOOD AB	0.003%	93.314%
5126	ENGINEERS INDIA	0.003%	93.317%
5127	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.320%
5128	1ST PHILIPPINE	0.003%	93.324%
5129	BEZEQ ISRAEL TE	0.003%	93.327%
5130	CAPITAL SECURIT	0.003%	93.330%
5131	CHINA POWER INT	0.003%	93.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	KEIO CORP	0.003%	93.337%
5133	SINGAPORE PRESS	0.003%	93.341%
5134	AEON MALL CO LT	0.003%	93.344%
5135	EXPRESS SCRIPTS	0.003%	93.347%
5136	LG HAUSYS LTD	0.003%	93.351%
5137	OBRASCON HUAR L	0.003%	93.354%
5138	INTEL CORP SR UNSECURED 07/20 2.45	0.003%	93.357%
5139	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.361%
5140	SHIKOKU ELEC PO	0.003%	93.364%
5141	ZARDOYA-OTIS	0.003%	93.367%
5142	LIBERBANK SA	0.003%	93.371%
5143	BECTON DICKINSON	0.003%	93.374%
5144	SKY NETWORK TEL	0.003%	93.377%
5145	NANOMETRICS	0.003%	93.381%
5146	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	93.384%
5147	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.003%	93.388%
5148	SHINKO ELEC IND	0.003%	93.391%
5149	INDUSTR L FIN(IF	0.003%	93.394%
5150	COCOKARA FINE H	0.003%	93.398%
5151	TAKARA STANDARD	0.003%	93.401%
5152	GROUPE FNAC	0.003%	93.404%
5153	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	93.408%
5154	PP LONDON SUMAT	0.003%	93.411%
5155	KADANT INC COMMON STOCK USD.01	0.003%	93.414%
5156	RAKUTEN INC	0.003%	93.418%
5157	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.421%
5158	POLSKIE GORNICT	0.003%	93.424%
5159	KOENIG & BAUER	0.003%	93.428%
5160	FUJITEC CO	0.003%	93.431%
5161	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	93.434%
5162	TRULY INTL HLDG	0.003%	93.438%
5163	SALVATORE FERRA	0.003%	93.441%
5164	WPT INDUSTRIAL	0.003%	93.444%
5165	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	93.448%
5166	THANACHART CAPI	0.003%	93.451%
5167	AMERICAN HONDA	0.003%	93.454%
5168	JM FINANCIAL	0.003%	93.458%
5169	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.003%	93.461%
5170	CHOW TAI FOOK J	0.003%	93.464%
5171	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	93.468%
5172	PAN OCEAN CO	0.003%	93.471%
5173	CHINA SYNTH RUB	0.003%	93.474%
5174	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	93.478%
5175	MARICO LTD	0.003%	93.481%
5176	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	93.484%
5177	INDUSIND BANK	0.003%	93.488%
5178	JINRO LTD	0.003%	93.491%
5179	RYOHIN KEIKAKU	0.003%	93.494%
5180	CHINA SCE PROPE	0.003%	93.498%
5181	FUTABA CORP	0.003%	93.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	AT+T INC SR UNSECURED 02/21 2.8	0.003%	93.504%
5183	DIGITAL CHINA H	0.003%	93.507%
5184	HUAKU DEVELOPME	0.003%	93.511%
5185	SPAREBANK 1 SR	0.003%	93.514%
5186	JUMBO SA	0.003%	93.517%
5187	AMBEV SA ADR ADR	0.003%	93.521%
5188	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.003%	93.524%
5189	ORTHOFIX INTL N	0.003%	93.527%
5190	GRENDENE SA	0.003%	93.531%
5191	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.003%	93.534%
5192	HAMBORNER AG	0.003%	93.537%
5193	CU BANCORP COMMON STOCK	0.003%	93.541%
5194	POONGSAN CORP(N	0.003%	93.544%
5195	PACIFICIndustr	0.003%	93.547%
5196	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	93.551%
5197	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	93.554%
5198	BIOSTIME INTERN	0.003%	93.557%
5199	KIWI PROPERTY G	0.003%	93.560%
5200	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	93.564%
5201	TALK TALK TELEC	0.003%	93.567%
5202	CIR-COMPAGNIE I	0.003%	93.570%
5203	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.574%
5204	SWIRE PACIFIC	0.003%	93.577%
5205	COHU INC COMMON STOCK USD1.0	0.003%	93.580%
5206	CSR CORP	0.003%	93.583%
5207	CORBY SPIRIT AN	0.003%	93.587%
5208	BHARAT PETROL C	0.003%	93.590%
5209	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	93.593%
5210	IMA(IND MACC AU	0.003%	93.597%
5211	HEALTHSTREAM INC COMMON STOCK	0.003%	93.600%
5212	KEYBANK NA/CLEV	0.003%	93.603%
5213	NAN YA PRINTED	0.003%	93.607%
5214	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	93.610%
5215	HEMFOSA FASTIGH	0.003%	93.613%
5216	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	93.616%
5217	EVERSOURCE ENER	0.003%	93.620%
5218	JAPFA COMFEED I	0.003%	93.623%
5219	BANG & OLUFSEN	0.003%	93.626%
5220	HINDUSTAN LEVER	0.003%	93.630%
5221	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.633%
5222	ARCADYAN TECHNO	0.003%	93.636%
5223	AUSTRALIAN PHAR	0.003%	93.639%
5224	KITZ CORPORATIO	0.003%	93.643%
5225	HITACHI MAXELL	0.003%	93.646%
5226	AEON REIT INVES	0.003%	93.649%
5227	UACJ CORP	0.003%	93.652%
5228	JAPAN SECS FINA	0.003%	93.656%
5229	CHINA OVERASEA	0.003%	93.659%
5230	ELRINGKLINGER	0.003%	93.662%
5231	SAMSUNG TECHWIN	0.003%	93.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	CALIFORNIA WATE	0.003%	93.669%
5233	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	93.672%
5234	ZUGER KANTONALB	0.003%	93.675%
5235	PREMIER INVESTM	0.003%	93.679%
5236	YODOGAWA STEEL	0.003%	93.682%
5237	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.685%
5238	SEVEN GROUP HLD	0.003%	93.688%
5239	VAKRANGEE LTD	0.003%	93.692%
5240	OFG BANCORP COMMON STOCK USD1.0	0.003%	93.695%
5241	YUEN FOONG YU M	0.003%	93.698%
5242	KANAMOTO CO LTD	0.003%	93.701%
5243	YAMANASHI CHUO	0.003%	93.705%
5244	GORMAN-RUPP CO	0.003%	93.708%
5245	FELDA GLOBAL VE	0.003%	93.711%
5246	SK CHEMICALS	0.003%	93.714%
5247	JACCS CO	0.003%	93.718%
5248	MAANSHAN IRON &	0.003%	93.721%
5249	SHOWA CORP	0.003%	93.724%
5250	TIMKENSTEEL CORP COMMON STOCK	0.003%	93.727%
5251	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.003%	93.731%
5252	EPISTAR CORP	0.003%	93.734%
5253	TOKAI TOKYO SEC	0.003%	93.737%
5254	GIGABYTE TECHNO	0.003%	93.740%
5255	ALPINE ELECTRON	0.003%	93.744%
5256	CROMWELL PROPER	0.003%	93.747%
5257	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	93.750%
5258	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	93.753%
5259	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.756%
5260	SINGAPORE EXCHA	0.003%	93.760%
5261	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	93.763%
5262	NICE SYSTEMS	0.003%	93.766%
5263	GUNZE	0.003%	93.769%
5264	AVANGRID INC COMMON STOCK USD.01	0.003%	93.773%
5265	GIORDANO INTL L	0.003%	93.776%
5266	TACHI-S CO	0.003%	93.779%
5267	NS SOLUTIONS CO	0.003%	93.782%
5268	SUMMARECON AGUN	0.003%	93.786%
5269	CANCOM SE	0.003%	93.789%
5270	SUNTORY BEVERAG	0.003%	93.792%
5271	NEW SENIOR INVESTMENT GROUP REIT	0.003%	93.795%
5272	BOLSA MEXICANA	0.003%	93.798%
5273	Mobistar SA	0.003%	93.802%
5274	AOMORI BANK	0.003%	93.805%
5275	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	93.808%
5276	AOKI INTL	0.003%	93.811%
5277	TRUSCO NAKAYAMA	0.003%	93.814%
5278	NEWALTA INC	0.003%	93.818%
5279	CHINA SHIPPING	0.003%	93.821%
5280	HOUSING DEVELOP	0.003%	93.824%
5281	ASSURA PLC	0.003%	93.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	TOKYU CONST	0.003%	93.831%
5283	FASTIGHETS AB B	0.003%	93.834%
5284	OMNIA HOLDINGS	0.003%	93.837%
5285	FOXCONN INTERNA	0.003%	93.840%
5286	ITAU UNIBANCO H	0.003%	93.843%
5287	IBJ LEASING CO	0.003%	93.847%
5288	NINTENDO CO	0.003%	93.850%
5289	GPO DE INVERSIO	0.003%	93.853%
5290	MCKESSON CORP SR UNSECURED 03/21 4.75	0.003%	93.856%
5291	UPC TECHNOLOGY	0.003%	93.859%
5292	BANGCHAK CORP P	0.003%	93.862%
5293	SODA SANAYII	0.003%	93.866%
5294	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	93.869%
5295	INTERROLL HOLDI	0.003%	93.872%
5296	CREDITO VALTELL	0.003%	93.875%
5297	OKAMOTO INDUSTR	0.003%	93.878%
5298	NITTO BOSEKI CO	0.003%	93.882%
5299	PT ANEKA TAMBAN	0.003%	93.885%
5300	KERRY LOGISTICS	0.003%	93.888%
5301	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	93.891%
5302	MORGUARD CORP	0.003%	93.894%
5303	EMBOTELLA ANDIN	0.003%	93.898%
5304	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.901%
5305	NAMPAK LTD.	0.003%	93.904%
5306	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.003%	93.907%
5307	RESORTTRUST INC	0.003%	93.910%
5308	SOL MELIA SA	0.003%	93.913%
5309	MARINEMAX INC COMMON STOCK USD.001	0.003%	93.917%
5310	KABU.COM SECURI	0.003%	93.920%
5311	POWER GRID CORP	0.003%	93.923%
5312	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.926%
5313	GREAT WALL ENTE	0.003%	93.929%
5314	TEAM INC	0.003%	93.932%
5315	SEABRIDGE GOLD	0.003%	93.936%
5316	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	93.939%
5317	NIPPON SIGNAL C	0.003%	93.942%
5318	WOCKHARDT LIMIT	0.003%	93.945%
5319	WD 40 CO COMMON STOCK USD.001	0.003%	93.948%
5320	WING TAI HOLDIN	0.003%	93.951%
5321	KOREA LINE CORP	0.003%	93.955%
5322	SHUN TAK HLDGS	0.003%	93.958%
5323	FENG HSIN IRON&	0.003%	93.961%
5324	VISUAL PHOTONIC	0.003%	93.964%
5325	BURE INVESTMENT	0.003%	93.967%
5326	RYMAN HEALTHCAR	0.003%	93.970%
5327	ACADIAN TIMBER	0.003%	93.973%
5328	TAIWAN TEA CORP	0.003%	93.977%
5329	SONY FINANCIAL	0.003%	93.980%
5330	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	93.983%
5331	MENZIES(JOHN)	0.003%	93.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	DON QUIJOTE	0.003%	93.989%
5333	SA CORP REAL ES	0.003%	93.992%
5334	KEIHIN ELEC EXP	0.003%	93.995%
5335	SEVEN WEST MEDI	0.003%	93.999%
5336	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.002%
5337	RALLYE	0.003%	94.005%
5338	FIRST INTER BK	0.003%	94.008%
5339	NIPPON CHEMI-CO	0.003%	94.011%
5340	HANJIN KAL CORP	0.003%	94.014%
5341	DREAM INDUSTRIA	0.003%	94.017%
5342	CHENG UEI PRECI	0.003%	94.020%
5343	MERCANTILE BANK CORP COMMON STOCK	0.003%	94.024%
5344	NIB HOLDINGS LT	0.003%	94.027%
5345	SOUTHERN CROSS	0.003%	94.030%
5346	EMS-CHEMIE HLDG	0.003%	94.033%
5347	BRICKWORKS	0.003%	94.036%
5348	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.039%
5349	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.042%
5350	PRIMAX ELECTRON	0.003%	94.045%
5351	SCHNITZER STEEL	0.003%	94.049%
5352	ATLANTICA YIELD	0.003%	94.052%
5353	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.055%
5354	BCO BILBAO VIZC	0.003%	94.058%
5355	MIZUHO FINL GP	0.003%	94.061%
5356	ACORDA THERAPEU	0.003%	94.064%
5357	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.067%
5358	C.P. ALL PCL-FG	0.003%	94.070%
5359	NISSIN KOGYO	0.003%	94.073%
5360	YAMAZAKI BAKING	0.003%	94.077%
5361	BARNES & NOBLE	0.003%	94.080%
5362	CTS CORP COMMON STOCK	0.003%	94.083%
5363	TAKEUCHI MANUFA	0.003%	94.086%
5364	FTD COS INC COMMON STOCK USD.0001	0.003%	94.089%
5365	SAWAI PHARM CO	0.003%	94.092%
5366	SYNNEX TECH INT	0.003%	94.095%
5367	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.003%	94.098%
5368	PRESS METAL	0.003%	94.101%
5369	BCO CREDITO INV	0.003%	94.104%
5370	NIHON KOHDEN CO	0.003%	94.108%
5371	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.111%
5372	TATA CHEMICALS	0.003%	94.114%
5373	PTC INC COMMON STOCK USD.01	0.003%	94.117%
5374	OVS SPA	0.003%	94.120%
5375	Rocky Mountain	0.003%	94.123%
5376	PENN REAL ESTATE INVEST TST REIT USD1.0	0.003%	94.126%
5377	ROUND ONE CORP	0.003%	94.129%
5378	CJ O SHOPPING C	0.003%	94.132%
5379	NEW WAVE GROUP	0.003%	94.135%
5380	SEIBU HOLDINGS	0.003%	94.138%
5381	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	94.145%
5383	ZEE ENTERTAIN E	0.003%	94.148%
5384	IINO KAIUN KAIS	0.003%	94.151%
5385	HSN INC COMMON STOCK USD.01	0.003%	94.154%
5386	TOSHIBA PLANT K	0.003%	94.157%
5387	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.003%	94.160%
5388	KANGWON LAND IN	0.003%	94.163%
5389	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.166%
5390	TTY BIPHARM CO	0.003%	94.169%
5391	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.003%	94.172%
5392	HAREL INSURANCE	0.003%	94.175%
5393	MPHISIS LTD	0.003%	94.178%
5394	KADOKAWA DWANGO	0.003%	94.181%
5395	UNIFI INC	0.003%	94.185%
5396	TELEFONICA BRASIL ADR ADR	0.003%	94.188%
5397	LASSILA & TIKAN	0.003%	94.191%
5398	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.194%
5399	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.197%
5400	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	94.200%
5401	CITIC 1616 HLDG	0.003%	94.203%
5402	SANFIRE RESOURC	0.003%	94.206%
5403	ITE GROUP	0.003%	94.209%
5404	ICICI BANK	0.003%	94.212%
5405	ULTIMATE	0.003%	94.215%
5406	KOREA ZINC	0.003%	94.218%
5407	FIRST NATIONAL	0.003%	94.221%
5408	MERITOR INC COMMON STOCK USD1.0	0.003%	94.224%
5409	VTB BANK(JSC)	0.003%	94.227%
5410	PI INDUSTRIES L	0.003%	94.230%
5411	HEIWA REAL ESTA	0.003%	94.233%
5412	MISC BERHAD	0.003%	94.236%
5413	IZUMI CO	0.003%	94.239%
5414	KEWPIE CORP	0.003%	94.243%
5415	KIATNAKIN FIN&S	0.003%	94.246%
5416	WESDOME GOLD MINES LTD COMMON STOCK	0.003%	94.249%
5417	EMP NAC ELECTRI	0.003%	94.252%
5418	CONSORT MEDICAL	0.003%	94.255%
5419	SHOWA SANGYO CO	0.003%	94.258%
5420	PARK 24 CO	0.003%	94.261%
5421	PARKWAY INC REIT USD.001	0.003%	94.264%
5422	HP INC SR UNSECURED 06/21 4.3	0.003%	94.267%
5423	JUST EAT PLC	0.003%	94.270%
5424	HOSIDEN CORP	0.003%	94.273%
5425	RENT A CENTER INC COMMON STOCK USD.01	0.003%	94.276%
5426	DE LA RUE	0.003%	94.279%
5427	NISSHA PRINTING	0.003%	94.282%
5428	SAGAMI RAILWAY	0.003%	94.285%
5429	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.288%
5430	KEMET CORP	0.003%	94.291%
5431	UNDER ARMOUR IN	0.003%	94.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	HARMONIC INC	0.003%	94.297%
5433	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.300%
5434	FARMER BROS CO COMMON STOCK USD1.0	0.003%	94.303%
5435	FINECOBANK BANC	0.003%	94.306%
5436	KANSAI PAINT CO	0.003%	94.309%
5437	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.003%	94.312%
5438	JSW ENERGY LTD	0.003%	94.315%
5439	PEREGRINE HLDGS	0.003%	94.318%
5440	SEMAPA SOC INVE	0.003%	94.321%
5441	TIM PARTICIPA	0.003%	94.324%
5442	MELCO RESORTS + ENTERT ADR ADR USD.01	0.003%	94.327%
5443	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.330%
5444	AMOREPACIFIC-NE	0.003%	94.333%
5445	CP POKPHAND CO	0.003%	94.336%
5446	COCA-COLA FEMSA	0.003%	94.339%
5447	VASTNED RETAIL	0.003%	94.342%
5448	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.003%	94.345%
5449	ACEA SPA	0.003%	94.348%
5450	NET ONE SYSTEMS	0.003%	94.351%
5451	MONOTARO CO.LTD	0.003%	94.354%
5452	CPFL ENERGIA SA	0.003%	94.357%
5453	CyberAgent, Inc	0.003%	94.360%
5454	TOKYO STEEL MFG	0.003%	94.363%
5455	MYTILINEOS	0.003%	94.366%
5456	TEMP HOLDINGS C	0.003%	94.369%
5457	VEDANTA RESOURC	0.003%	94.372%
5458	HUATAI SECURITI	0.003%	94.375%
5459	NEXTDC LTD	0.003%	94.378%
5460	J TRUST CO. LTD	0.003%	94.381%
5461	PARAMOUNT BED H	0.003%	94.384%
5462	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.387%
5463	ROCHE HOLDING A	0.003%	94.390%
5464	GRAINGER TRUST	0.003%	94.393%
5465	ENNIS INC COMMON STOCK USD2.5	0.003%	94.396%
5466	HALLA HOLDINGS	0.003%	94.399%
5467	XENCOR INC COMMON STOCK USD.01	0.003%	94.402%
5468	HONG LEONG CRED	0.003%	94.405%
5469	XCERRA CORP COMMON STOCK USD.05	0.003%	94.408%
5470	EZCORP INC CL A COMMON STOCK USD.01	0.003%	94.411%
5471	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.003%	94.414%
5472	O/SEAS UNION EN	0.003%	94.417%
5473	GLOBAL NET LEASE INC REIT USD.01	0.003%	94.420%
5474	GENOMMA LAB INT	0.003%	94.423%
5475	MIGDAL INSURAN	0.003%	94.426%
5476	VITASOY INTL	0.003%	94.429%
5477	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.432%
5478	FRED'S INC	0.003%	94.435%
5479	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.438%
5480	YIT OYJ	0.003%	94.441%
5481	WEG SA	0.003%	94.444%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	GRANGES AB	0.003%	94.447%
5483	WISTRON NEWEB C	0.003%	94.450%
5484	GF SECURITIES C	0.003%	94.453%
5485	HEIWADO CO LTD	0.003%	94.456%
5486	SONDA S.A.	0.003%	94.459%
5487	CATO CORP CLASS A COMMON STOCK USD.033	0.003%	94.462%
5488	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.003%	94.465%
5489	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.468%
5490	SRF LTD	0.003%	94.471%
5491	H. LUNDBECK A/S	0.003%	94.474%
5492	SQUARE ENIX HOL	0.003%	94.477%
5493	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.480%
5494	BURCKHARDT COMP	0.003%	94.483%
5495	ANGANG NEW STEE	0.003%	94.486%
5496	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.489%
5497	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.492%
5498	KINDEN CORPORAT	0.003%	94.495%
5499	INTERNET INITIA	0.003%	94.498%
5500	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.003%	94.501%
5501	SITRONIX TECHNO	0.003%	94.503%
5502	LIEN HWA INDL	0.003%	94.506%
5503	CITIC RESOURCES	0.003%	94.509%
5504	KUDELSKI S.A.	0.003%	94.512%
5505	COMPUTACENTER P	0.003%	94.515%
5506	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	94.518%
5507	BLUE LABEL TELE	0.003%	94.521%
5508	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.524%
5509	ORIOR AG	0.003%	94.527%
5510	VEIDEKKE ASA	0.003%	94.530%
5511	ESSENDANT INC COMMON STOCK USD.1	0.003%	94.533%
5512	NH HOTELES	0.003%	94.536%
5513	HEALTHCARE SERV	0.003%	94.539%
5514	GOLDEN EAGLE RE	0.003%	94.542%
5515	HAKUHODO DY HLD	0.003%	94.545%
5516	GLOVIS	0.003%	94.548%
5517	OESTERREICHISCH	0.003%	94.551%
5518	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	94.554%
5519	GLOBAL INDEMNIT	0.003%	94.557%
5520	SAMSUNG FINE CH	0.003%	94.559%
5521	REGIS CORP COMMON STOCK USD.05	0.003%	94.562%
5522	Meritz Fire & M	0.003%	94.565%
5523	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.568%
5524	BRIDGE BANCORP INC COMMON STOCK USD.01	0.003%	94.571%
5525	TELEFONICA DE E	0.003%	94.574%
5526	ITALMOBILIARE	0.003%	94.577%
5527	GINTECH ENERGY	0.003%	94.580%
5528	MOTECH INDUSTRI	0.003%	94.583%
5529	FORTUNE R/EST I	0.003%	94.586%
5530	THERATECHNOLOGI	0.003%	94.589%
5531	DERICHEBOURG	0.003%	94.592%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	PT BUMI SERPONG	0.003%	94.595%
5533	EXAR CORP COMMON STOCK USD.0001	0.003%	94.598%
5534	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.600%
5535	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	94.603%
5536	AIN PHARMACIEZ	0.003%	94.606%
5537	TENARIS S.A.	0.003%	94.609%
5538	ATHENAHEALTH IN	0.003%	94.612%
5539	NIPPON SHEET GL	0.003%	94.615%
5540	CHIPBOND TECHNO	0.003%	94.618%
5541	CHAMPION REAL E	0.003%	94.621%
5542	GLOBAL BRANDS G	0.003%	94.624%
5543	TRANSPORT INTL	0.003%	94.627%
5544	CALATLANTIC GRO	0.003%	94.630%
5545	HENKEL KGAA-BEA	0.003%	94.632%
5546	CHUDENKO CORP	0.003%	94.635%
5547	DOOSAN CORP	0.003%	94.638%
5548	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.641%
5549	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	94.644%
5550	ARCELIK AS	0.003%	94.647%
5551	LIVANOVA PLC	0.003%	94.650%
5552	GUNGHO ONLINE E	0.003%	94.653%
5553	CEWE COLOR HLDG	0.003%	94.656%
5554	UNISEM (M) BHD	0.003%	94.659%
5555	KOREA KUMHO PET	0.003%	94.661%
5556	LIBERTY GLOBAL	0.003%	94.664%
5557	VERBUND AG	0.003%	94.667%
5558	BANCO COMERCIAL	0.003%	94.670%
5559	BIZLINK HOLDING	0.003%	94.673%
5560	FRANK'S INTERNA	0.003%	94.676%
5561	HEADLAM GROUP	0.003%	94.679%
5562	KCE ELECTRONICS	0.003%	94.682%
5563	AMTRAN TECHNOLO	0.003%	94.685%
5564	HAYNES INTL INC	0.003%	94.687%
5565	MBANK	0.003%	94.690%
5566	PUBLICIS GROUPE	0.003%	94.693%
5567	DONGKUK STEEL M	0.003%	94.696%
5568	RETAILMENOT INC COMMON STOCK USD.001	0.003%	94.699%
5569	SMARTONE TELECO	0.003%	94.702%
5570	RAMIRENT OYJ	0.003%	94.705%
5571	SONIC CORP	0.003%	94.708%
5572	JOLLIBEE FOODS	0.003%	94.710%
5573	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.713%
5574	RIB SOFTWARE AG	0.003%	94.716%
5575	SPAREBANK 1 SMN	0.003%	94.719%
5576	SWISS LIFE HLDG	0.003%	94.722%
5577	ARCS CO LTD	0.003%	94.725%
5578	888 HOLDINGS	0.003%	94.728%
5579	MISTRAS GROUP INC COMMON STOCK USD.01	0.003%	94.731%
5580	BELLUNA CO.LTD	0.003%	94.733%
5581	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	94.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	NISSAN SHATAI C	0.003%	94.739%
5583	CELLTRION INC K	0.003%	94.742%
5584	TOPPAN FORMS	0.003%	94.745%
5585	CWT LTD	0.003%	94.748%
5586	DELTA ELECTRONI	0.003%	94.751%
5587	NORDEX AG	0.003%	94.754%
5588	PAO DE ACUCAR C	0.003%	94.756%
5589	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.759%
5590	KRUNGTHAI CARD	0.003%	94.762%
5591	SUPER RETAIL GR	0.003%	94.765%
5592	FIRST RESOURCES	0.003%	94.768%
5593	PARADISE CO	0.003%	94.771%
5594	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	94.773%
5595	YUNG TAY ENGINE	0.003%	94.776%
5596	JOEL-JERUSALEM	0.003%	94.779%
5597	TLG IMMOBILIEN	0.003%	94.782%
5598	ORION CORP	0.003%	94.785%
5599	SIAM CITY CEMEN	0.003%	94.788%
5600	INDIAN OIL CORP	0.003%	94.791%
5601	EVENT HOSPITALI	0.003%	94.793%
5602	CHUNGHWA TELECO	0.003%	94.796%
5603	PCHOME ONLINE I	0.003%	94.799%
5604	MONEX GROUP INC	0.003%	94.802%
5605	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	94.805%
5606	LG INDL SYSTEMS	0.003%	94.808%
5607	CHINA SOUTH CIT	0.003%	94.810%
5608	ANADOLU EFES BI	0.003%	94.813%
5609	O'REILLY AUTOMO	0.003%	94.816%
5610	CRAY INC COMMON STOCK USD.01	0.003%	94.819%
5611	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	94.822%
5612	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	94.825%
5613	KATO SANGYO CO	0.003%	94.827%
5614	KOREA ELEC POWER CORP SP ADR ADR	0.003%	94.830%
5615	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.833%
5616	TESARO INC	0.003%	94.836%
5617	MID REIT INC	0.003%	94.839%
5618	CONSTRUCCIONES	0.003%	94.842%
5619	ADASTRIA HOLDI	0.003%	94.844%
5620	B&B TOOLS AB	0.003%	94.847%
5621	SILVER BAY REALTY TRUST CORP REIT USD.01	0.003%	94.850%
5622	RICARDO	0.003%	94.853%
5623	FUFENG GROUP LT	0.003%	94.856%
5624	LAZARD LTD CL A COMMON STOCK USD.01	0.003%	94.859%
5625	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.003%	94.861%
5626	YANZHOU COAL MI	0.003%	94.864%
5627	KUNGSLEDEN AB N	0.003%	94.867%
5628	MIRAIT HLDG COR	0.003%	94.870%
5629	LINDSAY CORP COMMON STOCK USD1.0	0.003%	94.873%
5630	FUYAO GLASS IND	0.003%	94.875%
5631	CIMIC GROUP LTD	0.003%	94.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	LOTTE CONFECT	0.003%	94.881%
5633	JOY CITY PROPER	0.003%	94.884%
5634	HOKURIKU ELEC P	0.003%	94.887%
5635	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.003%	94.890%
5636	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	94.892%
5637	MEITEC CORPORAT	0.003%	94.895%
5638	BEIJING CAP LAN	0.003%	94.898%
5639	CAPITARETAIL CH	0.003%	94.901%
5640	ZENKOKU HOSHO C	0.003%	94.904%
5641	FISKARS OYJ	0.003%	94.906%
5642	ZZZPRIMA MEAT P	0.003%	94.909%
5643	SOSEI GROUP COR	0.003%	94.912%
5644	AT+T INC SR UNSECURED 02/21 4.6	0.003%	94.915%
5645	HOSHIZAKI ELECT	0.003%	94.918%
5646	HOUSE FOODS COR	0.003%	94.920%
5647	KINGSTON COMM(H	0.003%	94.923%
5648	FRESENIUS MEDIC	0.003%	94.926%
5649	BANK TABUNGAN N	0.003%	94.929%
5650	SK GAS	0.003%	94.932%
5651	METRO HOLDINGS	0.003%	94.934%
5652	HERO HONDA	0.003%	94.937%
5653	CHINA BILLS FIN	0.003%	94.940%
5654	UNITED SUPER MA	0.003%	94.943%
5655	AXCELIS TECHNOL	0.003%	94.946%
5656	AUTOBACS SEVEN	0.003%	94.948%
5657	HUTCHISON TEL-H	0.003%	94.951%
5658	KYOWA HAKKO KIR	0.003%	94.954%
5659	ASSORE	0.003%	94.957%
5660	NICHICON CORP	0.003%	94.960%
5661	PROGRESS ENERGY	0.003%	94.962%
5662	BRIGHTOIL PETRO	0.003%	94.965%
5663	LG HOME SHOPPIN	0.003%	94.968%
5664	KOREA PETROCHEM	0.003%	94.971%
5665	CHIYODA CORP	0.003%	94.974%
5666	P/F BAKKAFROST	0.003%	94.976%
5667	TOSHIBA MACHINE	0.003%	94.979%
5668	TOKYO OHKA KOGY	0.003%	94.982%
5669	OKINAWA ELEC PO	0.003%	94.985%
5670	RICOH LEASING	0.003%	94.988%
5671	NEXON CO LTD	0.003%	94.990%
5672	CONTAINER CORP	0.003%	94.993%
5673	SK NETWORKS CO	0.003%	94.996%
5674	NAUTILUS GROUP	0.003%	94.999%
5675	C C LAND HOLDIN	0.003%	95.002%
5676	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	95.004%
5677	NATIONAL ALUMIN	0.003%	95.007%
5678	G8 EDUCATION LT	0.003%	95.010%
5679	UPONOR OYJ	0.003%	95.013%
5680	RPS GROUP PLC	0.003%	95.015%
5681	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.003%	95.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	INTERCONEXION E	0.003%	95.021%
5683	INNERWORKINGS INC COMMON STOCK USD.0001	0.003%	95.024%
5684	NIC INC COMMON STOCK	0.003%	95.027%
5685	IRB INFRASTRUCT	0.003%	95.029%
5686	SUPALAI PUBLIC	0.003%	95.032%
5687	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.003%	95.035%
5688	AV HOMES INC COMMON STOCK USD1.0	0.003%	95.038%
5689	TRINITY MIRROR	0.003%	95.040%
5690	MEDIA NUSANTARA	0.003%	95.043%
5691	SIIX CORPORATIO	0.003%	95.046%
5692	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.003%	95.049%
5693	CKD CORP	0.003%	95.051%
5694	TAKATA CORP	0.003%	95.054%
5695	BLACK DIAMOND G	0.003%	95.057%
5696	BRISTOW GROUP INC COMMON STOCK USD.01	0.003%	95.060%
5697	LOOKERS PLC	0.003%	95.063%
5698	WOWPRIME CORP	0.003%	95.065%
5699	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.003%	95.068%
5700	MORGUARD NORTH	0.003%	95.071%
5701	KEISEI ELEC RY	0.003%	95.074%
5702	CHEUNG KONG INF	0.003%	95.076%
5703	YULON MOTOR	0.003%	95.079%
5704	PARKWAY LIFE RE	0.003%	95.082%
5705	ABACUS PROPERTY	0.003%	95.085%
5706	TRANSM ALIANCA	0.003%	95.087%
5707	BERTRANDT AG	0.003%	95.090%
5708	DXP ENTERPRISES	0.003%	95.093%
5709	JOWA HLDGS CO L	0.003%	95.095%
5710	CONCENTRIC AB	0.003%	95.098%
5711	ENERGIAS DO BRA	0.003%	95.101%
5712	PETRONAS CHEMIC	0.003%	95.104%
5713	BUNKA SHUTTER C	0.003%	95.106%
5714	ALSO HOLDING-RE	0.003%	95.109%
5715	STRABAG SE	0.003%	95.112%
5716	OSAKI ELECTRIC	0.003%	95.115%
5717	CHATHAM LODGING	0.003%	95.117%
5718	ALL NIPPON AIRW	0.003%	95.120%
5719	SIBANYE GOLD LT	0.003%	95.123%
5720	KINSUS INTERCON	0.003%	95.125%
5721	GETTY PETROLEUM	0.003%	95.128%
5722	VOSSLOH AG	0.003%	95.131%
5723	DIALOG GROUP BH	0.003%	95.134%
5724	BECHTLE AG	0.003%	95.136%
5725	FUSHAN INTL ENE	0.003%	95.139%
5726	WEST CHINA CEME	0.003%	95.142%
5727	MACNICA FUJI EL	0.003%	95.144%
5728	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	95.147%
5729	DAIKYO INC	0.003%	95.150%
5730	WORLDPAY GRP PL	0.003%	95.153%
5731	TIER REIT INC REIT USD.0001	0.003%	95.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	SILTRONIC AG	0.003%	95.158%
5733	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	95.161%
5734	FUCHS PETRO AG	0.003%	95.163%
5735	ARROW ELECTRONI	0.003%	95.166%
5736	ESSO (THAILAND)	0.003%	95.169%
5737	KUREHA CHEM IND	0.003%	95.172%
5738	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	95.174%
5739	GAZTRANSPORT ET	0.003%	95.177%
5740	COMPUGROUP HOLD	0.003%	95.180%
5741	VSE CORP COMMON STOCK USD.05	0.003%	95.182%
5742	OCADO GROUP PLC	0.003%	95.185%
5743	PUREGOLD PRICE	0.003%	95.188%
5744	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.003%	95.190%
5745	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.003%	95.193%
5746	GUERBET	0.003%	95.196%
5747	EVRAZ PLC	0.003%	95.199%
5748	BILIA AB	0.003%	95.201%
5749	IDFC BANK LTD	0.003%	95.204%
5750	CRYOLIFE INC	0.003%	95.207%
5751	OCI MATERIALS C	0.003%	95.209%
5752	GENWORTH MORTGA	0.003%	95.212%
5753	GEA GROUP AG	0.003%	95.215%
5754	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	95.217%
5755	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.003%	95.220%
5756	LIECHTENSTEIN L	0.003%	95.223%
5757	SHIKUN & BINUI	0.003%	95.225%
5758	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	95.228%
5759	RECHI PRECISION	0.003%	95.231%
5760	BT INVESTMENT M	0.003%	95.233%
5761	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.003%	95.236%
5762	NEXITY	0.003%	95.239%
5763	WALLENSTAM AB	0.003%	95.241%
5764	HANIL CEMENT MF	0.003%	95.244%
5765	KYOKUTO KAIHATS	0.003%	95.247%
5766	NISHI NIPPON RR	0.003%	95.249%
5767	YAHOO JAPAN COR	0.003%	95.252%
5768	ELITE ADVANCED	0.003%	95.255%
5769	CLAL INSURANCE	0.003%	95.257%
5770	DAIWABO CO LTD	0.003%	95.260%
5771	IOCHPE-MAXION	0.003%	95.263%
5772	PACIFIC TEXTILE	0.003%	95.265%
5773	SAIZERIYA COMPA	0.003%	95.268%
5774	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	95.271%
5775	SUNDRUG CO LTD	0.003%	95.273%
5776	ALIBABA PICTURE	0.003%	95.276%
5777	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.003%	95.279%
5778	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.003%	95.281%
5779	BPCE SA COMPANY GUAR 07/19 2.5	0.003%	95.284%
5780	DUCOMMUN INC COMMON STOCK USD.01	0.003%	95.287%
5781	GUJARAT STATE P	0.003%	95.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.003%	95.292%
5783	WELSPUN INDIA L	0.003%	95.295%
5784	ASCOTT RESIDENC	0.003%	95.297%
5785	SPIRENT COMMUNI	0.003%	95.300%
5786	FORMOSA TAFFETA	0.003%	95.302%
5787	SRI TRANG AGRO	0.003%	95.305%
5788	INVACARE CORP	0.003%	95.308%
5789	SANYO CHEMICAL	0.003%	95.310%
5790	WATERLAND FIN H	0.003%	95.313%
5791	TAIWAN MOBILE	0.003%	95.316%
5792	FUKUI BANK	0.003%	95.318%
5793	SSY GROUP LTD	0.003%	95.321%
5794	CHINA MACHINERY	0.003%	95.324%
5795	CORVEL CORP COMMON STOCK USD.0001	0.003%	95.326%
5796	HONG KONG LAND	0.003%	95.329%
5797	RAMCO CEMENTS	0.003%	95.331%
5798	PSEG POWER	0.003%	95.334%
5799	OUTFRONT MEDIA INC REIT USD.01	0.003%	95.337%
5800	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	95.339%
5801	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.003%	95.342%
5802	COOLPAD GROUP L	0.003%	95.345%
5803	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	95.347%
5804	GRUPO SIMEC S.A	0.003%	95.350%
5805	NIKKISO CO	0.003%	95.352%
5806	ZHEJIANG EXPRES	0.003%	95.355%
5807	NEMETSCHKE AG	0.003%	95.358%
5808	EVOTEC OAI AG	0.003%	95.360%
5809	GRINDROD LIMITE	0.003%	95.363%
5810	CITYCON OYJ	0.003%	95.365%
5811	SANKEN ELECTRIC	0.003%	95.368%
5812	EPSILON ENERGY	0.003%	95.371%
5813	SEMICONDUCTOR M	0.003%	95.373%
5814	TON YI CORP	0.003%	95.376%
5815	KINTETSU WORLD	0.003%	95.378%
5816	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.003%	95.381%
5817	BIM BIRLESIK MA	0.003%	95.384%
5818	ABSOLUTE SOFTWA	0.003%	95.386%
5819	SANYO DENKI CO	0.003%	95.389%
5820	MARR SPA	0.003%	95.391%
5821	ARC LAND SAKAMO	0.003%	95.394%
5822	SAMYANG HOLDING	0.003%	95.397%
5823	NATIONAL THERMA	0.003%	95.399%
5824	CENTRAL CHINA S	0.003%	95.402%
5825	QUALYS INC COMMON STOCK USD.001	0.003%	95.404%
5826	CHANGSHA ZOOMLI	0.003%	95.407%
5827	MAX INDIA	0.003%	95.410%
5828	KENEDIX RESIDEN	0.003%	95.412%
5829	FOCALTECH SYSTE	0.003%	95.415%
5830	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.003%	95.417%
5831	GINKO INTERNATI	0.003%	95.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	GRUPO HERDEZ SA	0.003%	95.423%
5833	NANYA TECHNOLOG	0.003%	95.425%
5834	INDORAMA VENTUR	0.003%	95.428%
5835	ZUMIEZ INC COMMON STOCK	0.003%	95.430%
5836	ALMIRALL SA	0.003%	95.433%
5837	PUMA AG	0.003%	95.436%
5838	HISAMITSU PHARM	0.003%	95.438%
5839	CHINA ZHEGTONG	0.003%	95.441%
5840	DAINICHISEIKA C	0.003%	95.443%
5841	SWIRE PROPERTIE	0.003%	95.446%
5842	INVESTORS REAL ESTATE TRUST REIT	0.003%	95.448%
5843	ENTERTAINMENT O	0.003%	95.451%
5844	KURABO INDUSTRI	0.003%	95.454%
5845	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.003%	95.456%
5846	PALTAC CORP	0.003%	95.459%
5847	TAINAN SPINNING	0.003%	95.461%
5848	UNITED PHOTOVOL	0.003%	95.464%
5849	CONTROLADORA VUELA CIA ADR ADR	0.003%	95.466%
5850	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	95.469%
5851	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	95.472%
5852	INABATA & CO	0.003%	95.474%
5853	PACIFIC CONTINENTAL CORP COMMON STOCK	0.003%	95.477%
5854	TEXTAINER GROUP	0.003%	95.479%
5855	TAKARA SHUZO CO	0.003%	95.482%
5856	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	95.484%
5857	AUCKLAND INTERN	0.003%	95.487%
5858	AEON DELIGHT	0.003%	95.490%
5859	HOGY MEDICAL CO	0.003%	95.492%
5860	OLAM INTERNATIO	0.003%	95.495%
5861	CENTRAL GARDEN&	0.003%	95.497%
5862	TECHNICOLOR	0.003%	95.500%
5863	SKISTAR AB	0.003%	95.502%
5864	INVOCARE LTD	0.003%	95.505%
5865	HOMETRUST BANCSHARES INC COMMON STOCK	0.003%	95.507%
5866	GMP CAPITAL COR	0.003%	95.510%
5867	SARACEN MINERAL	0.003%	95.513%
5868	ADITYA BIRLA FA	0.003%	95.515%
5869	NAVITAS LTD	0.003%	95.518%
5870	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	95.520%
5871	YOOX NET-A-PORT	0.003%	95.523%
5872	EXACTECH INC COMMON STOCK USD.01	0.003%	95.525%
5873	TEIKOKU PISTON	0.003%	95.528%
5874	CROWN LTD.	0.003%	95.530%
5875	AICHI BANK	0.003%	95.533%
5876	FUJI SOFT ABC	0.003%	95.536%
5877	ORIFLAME HOLDIN	0.003%	95.538%
5878	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.003%	95.541%
5879	UNION BNK OF IN	0.003%	95.543%
5880	ADVANTECH CO LT	0.003%	95.546%
5881	LUXOFT HOLDING	0.003%	95.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	CHINA HUARONG A	0.003%	95.551%
5883	BQE NATL BELGIQ	0.003%	95.553%
5884	KEPPEL DC REIT	0.003%	95.556%
5885	QUIDEL CORP COMMON STOCK USD.001	0.003%	95.558%
5886	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.003%	95.561%
5887	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.003%	95.564%
5888	DAIHEN CORP	0.003%	95.566%
5889	RENHE COMMERCIA	0.003%	95.569%
5890	SCHMOLZ+BICKENB	0.003%	95.571%
5891	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.003%	95.574%
5892	CARGOJET INC.	0.003%	95.576%
5893	FAMOUS BRANDS L	0.003%	95.579%
5894	YOKOHAMA REITO	0.003%	95.581%
5895	CALLON PETROLEUM CO COMMON STOCK USD.01	0.003%	95.584%
5896	AK HOLDINGS INC	0.003%	95.586%
5897	JUBLIANT FOODWO	0.003%	95.589%
5898	INFRASTRUCTURE	0.003%	95.591%
5899	TOKAI HOLDINGS	0.003%	95.594%
5900	IPCA LABORATORI	0.003%	95.596%
5901	VANGUARD INTL S	0.003%	95.599%
5902	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.003%	95.601%
5903	INPHI CORP COMMON STOCK	0.003%	95.604%
5904	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.003%	95.606%
5905	KITE PHARMA INC COMMON STOCK USD.001	0.003%	95.609%
5906	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.003%	95.611%
5907	HANSON INTL TBK	0.003%	95.614%
5908	ZOJIRUSHI CORP	0.003%	95.617%
5909	USIMINAS USI SD	0.003%	95.619%
5910	FORESTAR GROUP INC COMMON STOCK USD1.0	0.003%	95.622%
5911	LOTTE CHILSUNG	0.003%	95.624%
5912	BRITISH AMERICA	0.003%	95.627%
5913	ASAHI HOLDINGS	0.003%	95.629%
5914	SEKISUI HOUSE	0.003%	95.632%
5915	AVEX GROUP HOLD	0.003%	95.634%
5916	COLOPL INC	0.003%	95.637%
5917	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.003%	95.639%
5918	EIZO NANA0 CORP	0.003%	95.642%
5919	FUJI SEAL INC	0.002%	95.644%
5920	SANOFI INDIA LT	0.002%	95.647%
5921	MIZUNO CORP	0.002%	95.649%
5922	FRONTLINE LTD/B	0.002%	95.652%
5923	HEALTHSCOPE LTD	0.002%	95.654%
5924	TECNICAS REUNID	0.002%	95.657%
5925	TIGA PILAR SEJA	0.002%	95.659%
5926	JVC KENWOOD HLD	0.002%	95.662%
5927	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	95.664%
5928	MAGYAR TELEKOM	0.002%	95.667%
5929	PLAZA RETAIL RE	0.002%	95.669%
5930	CHINA EASTERN A	0.002%	95.671%
5931	STARHILL GLOBAL	0.002%	95.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.676%
5933	RELIANCE COMMUN	0.002%	95.679%
5934	NIPPON REIT INV	0.002%	95.681%
5935	DAISEKI CO LTD	0.002%	95.684%
5936	SAN-A CO LTD	0.002%	95.686%
5937	TELEKOM AUSTRIA	0.002%	95.689%
5938	ABOITIZ EQUITY	0.002%	95.691%
5939	HELICAL BAR PLC	0.002%	95.694%
5940	K-BRO LINEN INC	0.002%	95.696%
5941	HOKUETSU BANK	0.002%	95.699%
5942	MOTOR OIL SA	0.002%	95.701%
5943	SEMBCORP MARINE	0.002%	95.704%
5944	SAO PAU ALPARGA	0.002%	95.706%
5945	ACANDO AB	0.002%	95.709%
5946	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.711%
5947	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	95.714%
5948	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	95.716%
5949	MAJOR CINEPLEX	0.002%	95.719%
5950	SYNCMOLD ENTERP	0.002%	95.721%
5951	TORRENT PHARM	0.002%	95.723%
5952	FUJI MEDIA HOLD	0.002%	95.726%
5953	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.728%
5954	FAES FARMA SA	0.002%	95.731%
5955	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	95.733%
5956	HU LANE ASSOCIA	0.002%	95.736%
5957	CHINA FOOD LTD	0.002%	95.738%
5958	FRASERS CENTREP	0.002%	95.741%
5959	RTL GROUP SA	0.002%	95.743%
5960	MLP AG	0.002%	95.746%
5961	TKC CORPORATION	0.002%	95.748%
5962	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	95.750%
5963	ANGLOGOLD LTD	0.002%	95.753%
5964	CERVED INFORMAT	0.002%	95.755%
5965	SWISS PRIME SIT	0.002%	95.758%
5966	NORITZ CORP	0.002%	95.760%
5967	GEMTEK TECHNOLO	0.002%	95.763%
5968	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	95.765%
5969	NEW CHINA LIFE	0.002%	95.768%
5970	OSSTEM IMPLANT	0.002%	95.770%
5971	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.773%
5972	TAKUMA CO	0.002%	95.775%
5973	IOI CORPORATION	0.002%	95.777%
5974	GP STRATEGIES C	0.002%	95.780%
5975	HOOKER FURNITURE CORP COMMON STOCK	0.002%	95.782%
5976	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.785%
5977	NICHIHA CORP	0.002%	95.787%
5978	CHUGOKU MAR PAI	0.002%	95.790%
5979	REDEFINE INTERN	0.002%	95.792%
5980	TRANSCEND INFOR	0.002%	95.794%
5981	WAN HAI LINES	0.002%	95.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	ZZZMITSUI SUGAR	0.002%	95.799%
5983	PRINCE HOUSING	0.002%	95.802%
5984	CONTACT ENERGY	0.002%	95.804%
5985	BORUSSIA DORTMU	0.002%	95.807%
5986	BK OF RYUKYUS	0.002%	95.809%
5987	ADVANCED WIRELE	0.002%	95.812%
5988	SAINT MARC HLDG	0.002%	95.814%
5989	CAWACHI LTD	0.002%	95.816%
5990	SPORTS DIRECT I	0.002%	95.819%
5991	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	95.821%
5992	MUSASHI SEIMITS	0.002%	95.824%
5993	GOLDEN RESORTS	0.002%	95.826%
5994	DOSHISHA CO	0.002%	95.828%
5995	ASIA AVIATION P	0.002%	95.831%
5996	TAISHO PHARMACE	0.002%	95.833%
5997	SCHINDLER-HDLG	0.002%	95.836%
5998	TIANJIN PORT DE	0.002%	95.838%
5999	CORP MOCTEZUMA	0.002%	95.841%
6000	INTILAND DEVPT	0.002%	95.843%
6001	GOODMAN PROPERT	0.002%	95.845%
6002	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	95.848%
6003	NSD CO LTD	0.002%	95.850%
6004	PER AARSLEFF A/	0.002%	95.853%
6005	REED ELSEVIER P	0.002%	95.855%
6006	SITC INTERNATIO	0.002%	95.857%
6007	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	95.860%
6008	ZHEN DING TECHN	0.002%	95.862%
6009	MARUDAI FOOD CO	0.002%	95.865%
6010	INDIABULL REAL	0.002%	95.867%
6011	AKITA BANK	0.002%	95.869%
6012	KANTO DENKA KOG	0.002%	95.872%
6013	DAKTRONICS INC COMMON STOCK	0.002%	95.874%
6014	RESOLUTE FOREST	0.002%	95.877%
6015	KOSE	0.002%	95.879%
6016	SUGI HOLDINGS C	0.002%	95.881%
6017	CREDITO EMILIAN	0.002%	95.884%
6018	ESURE GROUP PLC	0.002%	95.886%
6019	MAYNE PHARMA GR	0.002%	95.889%
6020	ORIENTAL UNION	0.002%	95.891%
6021	BK OF NAGOYA	0.002%	95.893%
6022	TAIWAN GLASS	0.002%	95.896%
6023	NORWEGIAN AIR S	0.002%	95.898%
6024	TPI POLENE PCL	0.002%	95.901%
6025	YANG MING MARIN	0.002%	95.903%
6026	ALTAMIR AMBOISE	0.002%	95.905%
6027	Alliance Global	0.002%	95.908%
6028	BOINGO WIRELESS INC COMMON STOCK	0.002%	95.910%
6029	CDL HOSPITALITY	0.002%	95.913%
6030	ECLAT TEXTILE C	0.002%	95.915%
6031	REALESTATE.COM.	0.002%	95.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	HAVELLS INDIA L	0.002%	95.920%
6033	MATSUYA FOODS C	0.002%	95.922%
6034	INTL METAL SERV	0.002%	95.924%
6035	KT CORPORATION	0.002%	95.927%
6036	TRAKYA CAM SANA	0.002%	95.929%
6037	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.932%
6038	KARDEX	0.002%	95.934%
6039	CHINASOFT INTER	0.002%	95.936%
6040	DENNY S CORP COMMON STOCK USD.01	0.002%	95.939%
6041	CASCADE BANCORP COMMON STOCK	0.002%	95.941%
6042	SINOPEC SHANGHA	0.002%	95.943%
6043	SWECO AB	0.002%	95.946%
6044	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	95.948%
6045	SINTEX INDUSTRI	0.002%	95.951%
6046	REDINGTON INDIA	0.002%	95.953%
6047	WIHLBORGS FASTI	0.002%	95.955%
6048	ACETO CORP COMMON STOCK USD.01	0.002%	95.958%
6049	FU SHOU YUAN IN	0.002%	95.960%
6050	OTSUKA CORP	0.002%	95.962%
6051	SHINKONG SYNTHE	0.002%	95.965%
6052	NIPPON FLOUR MI	0.002%	95.967%
6053	DELTIC TIMBER	0.002%	95.969%
6054	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.972%
6055	MELCOR DEVS LTD	0.002%	95.974%
6056	S&T MOTIV CO LT	0.002%	95.977%
6057	KENEDIX RETAIL	0.002%	95.979%
6058	UTD COMMUNITY F	0.002%	95.981%
6059	AUSTRALIAN AGRI	0.002%	95.984%
6060	TAKISHA	0.002%	95.986%
6061	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	95.988%
6062	SANTAM	0.002%	95.991%
6063	CHINA HARMONY N	0.002%	95.993%
6064	TOHO CO	0.002%	95.995%
6065	CARNIVAL PLC	0.002%	95.998%
6066	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.000%
6067	GOLD FIELDS LTD	0.002%	96.002%
6068	SKS MICROFINANC	0.002%	96.005%
6069	BK ZACHODNI WBK	0.002%	96.007%
6070	HANKYU REIT INC	0.002%	96.009%
6071	KUNG LONG BATTE	0.002%	96.012%
6072	CONEXIO CORP	0.002%	96.014%
6073	TOPY INDUSTRIES	0.002%	96.017%
6074	ASTRAL FOODS	0.002%	96.019%
6075	TELENAV INC COMMON STOCK USD.001	0.002%	96.021%
6076	SCHROEDERS(NEW)	0.002%	96.024%
6077	UNITED LABORATO	0.002%	96.026%
6078	PROMOTORA Y OPE	0.002%	96.028%
6079	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.031%
6080	BEML LTD	0.002%	96.033%
6081	ORIENT CORP	0.002%	96.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	NEXEN TIRE CORP	0.002%	96.038%
6083	EPIZYME INC COMMON STOCK USD.0001	0.002%	96.040%
6084	CHEIL WORLDWIDE	0.002%	96.042%
6085	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.045%
6086	SUPREMEIndustr	0.002%	96.047%
6087	ASIAN PAINTS LT	0.002%	96.049%
6088	YANLORD LAND GR	0.002%	96.052%
6089	PAX GLOBAL TECH	0.002%	96.054%
6090	RESOLUTE MINING	0.002%	96.056%
6091	RUENTEX DEVELOP	0.002%	96.059%
6092	ADVA AG	0.002%	96.061%
6093	CHESSWOOD GROUP	0.002%	96.063%
6094	AVEO GROUP	0.002%	96.066%
6095	DYDO DRINCO INC	0.002%	96.068%
6096	DAISHIN SECURIT	0.002%	96.070%
6097	MATAS AS	0.002%	96.072%
6098	WILSON BAYLY HO	0.002%	96.075%
6099	CVR ENERGY INC	0.002%	96.077%
6100	LANDEC CORP	0.002%	96.079%
6101	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.082%
6102	KUALA LUMPUR KE	0.002%	96.084%
6103	TALGO SA	0.002%	96.086%
6104	ITALIAN-THAI DE	0.002%	96.089%
6105	GROUP COMERCIAL	0.002%	96.091%
6106	CULP INC COMMON STOCK USD.05	0.002%	96.093%
6107	MEIKO ELECTRONI	0.002%	96.096%
6108	CASHBUILD LTD	0.002%	96.098%
6109	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.100%
6110	EMPEROR INTL HL	0.002%	96.103%
6111	USI CORPORATION	0.002%	96.105%
6112	SJW GROUP COMMON STOCK USD.001	0.002%	96.107%
6113	CHAUN-CHOUNG TE	0.002%	96.109%
6114	SOULBRAIN CO LT	0.002%	96.112%
6115	SALINI IMPREGIL	0.002%	96.114%
6116	DAI-ICHI KOGYO	0.002%	96.116%
6117	AICHI STEEL WOR	0.002%	96.119%
6118	HEXAWARE TECHNO	0.002%	96.121%
6119	FOSSIL GROUP INC COMMON STOCK USD.01	0.002%	96.123%
6120	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	96.126%
6121	ELITE SEMICONDU	0.002%	96.128%
6122	MIGHTY RIVER PO	0.002%	96.130%
6123	HANA TOUR SERVI	0.002%	96.132%
6124	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.135%
6125	HUA HONG SEMICO	0.002%	96.137%
6126	INDOCEMENT TUNG	0.002%	96.139%
6127	ECHO GLOBAL LOG	0.002%	96.142%
6128	START TODAY CO	0.002%	96.144%
6129	WILMAR INTERL L	0.002%	96.146%
6130	HAWKINS INC COMMON STOCK USD.05	0.002%	96.148%
6131	ARAKAWA CHEMICA	0.002%	96.151%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	YAKO CO	0.002%	96.153%
6133	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.155%
6134	NONG SHIM CO	0.002%	96.158%
6135	DIGI INTL INC	0.002%	96.160%
6136	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.162%
6137	PREMIER OIL	0.002%	96.164%
6138	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.167%
6139	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.169%
6140	LONMIN PLC	0.002%	96.171%
6141	SAMSUNG SDS CO	0.002%	96.174%
6142	LG FASHION CORP	0.002%	96.176%
6143	HIWIN TECH CORP	0.002%	96.178%
6144	URSTADT BIDDLE	0.002%	96.180%
6145	GASLOG LTD	0.002%	96.183%
6146	ZERIA PHARMACEU	0.002%	96.185%
6147	HOSHINO RESORTS	0.002%	96.187%
6148	KINDOM CONSTRUC	0.002%	96.189%
6149	MERIDA INDUSTRY	0.002%	96.192%
6150	TEMBEC INC	0.002%	96.194%
6151	EBOS GROUP LTD	0.002%	96.196%
6152	DAIBIRU CORP	0.002%	96.198%
6153	NEO SOLAR POWER	0.002%	96.201%
6154	GREENLAND HONG	0.002%	96.203%
6155	TSINGTAO BREWER	0.002%	96.205%
6156	MASTERLINK SECS	0.002%	96.208%
6157	A2 MILK CO LTD	0.002%	96.210%
6158	ATWOOD OCEANICS	0.002%	96.212%
6159	CT ENVIRONMENTA	0.002%	96.214%
6160	VST HLDGS	0.002%	96.217%
6161	ELETOBRAS PREF	0.002%	96.219%
6162	HAKDEX AB	0.002%	96.221%
6163	VUKILE PROPERTY	0.002%	96.223%
6164	GLOBAL ONE REAL	0.002%	96.226%
6165	SKYLARK CO LTD	0.002%	96.228%
6166	JCU CORP	0.002%	96.230%
6167	V TECHNOLOGY	0.002%	96.232%
6168	PAZ CORP SA	0.002%	96.235%
6169	HUISHANG BANK C	0.002%	96.237%
6170	MCJ CO LTD	0.002%	96.239%
6171	ARN MONDADORI E	0.002%	96.241%
6172	OKAMURA CORP	0.002%	96.244%
6173	PREMIER FOODS	0.002%	96.246%
6174	TIKKURILA OY	0.002%	96.248%
6175	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.250%
6176	BW OFFSHORE LTD	0.002%	96.253%
6177	LIFESTYLE INTER	0.002%	96.255%
6178	TREDEGAR CORP COMMON STOCK	0.002%	96.257%
6179	CHUGOKU ELEC PO	0.002%	96.259%
6180	TORII PHARM CO	0.002%	96.262%
6181	JUKI CORP	0.002%	96.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	ENTERCOM COMMUN	0.002%	96.266%
6183	G-RESOURCES GP	0.002%	96.268%
6184	DAINIPPON PHARM	0.002%	96.271%
6185	FAR EAST DEPT	0.002%	96.273%
6186	ADLER REAL ESTA	0.002%	96.275%
6187	MITSUBISHI STEE	0.002%	96.277%
6188	TSI HOLDINGS CO	0.002%	96.280%
6189	SPARKASSEN IMMO	0.002%	96.282%
6190	COPPER MTN MNG	0.002%	96.284%
6191	FUKUSHIMA IND C	0.002%	96.286%
6192	Goldcrest Co.,	0.002%	96.289%
6193	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.291%
6194	DMCI HLDGS INC	0.002%	96.293%
6195	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.295%
6196	YOUNGWON CORP	0.002%	96.297%
6197	WESTERN ENERGY	0.002%	96.300%
6198	SYSTEX CORPORAT	0.002%	96.302%
6199	HOKKAIDO ELEC P	0.002%	96.304%
6200	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	96.306%
6201	NEO-CHINA GROUP	0.002%	96.309%
6202	SINOPEC KANTONS	0.002%	96.311%
6203	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	96.313%
6204	GEO CO LTD	0.002%	96.315%
6205	TEJON RANCH CO	0.002%	96.318%
6206	DHT HOLDINGS IN	0.002%	96.320%
6207	PRESS KOGYO CO	0.002%	96.322%
6208	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.324%
6209	CAPITA GROUP PL	0.002%	96.326%
6210	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.329%
6211	EVA PRECISION I	0.002%	96.331%
6212	FINCANTIERI SPA	0.002%	96.333%
6213	INTL CONTAINER	0.002%	96.335%
6214	DAESANG CORP	0.002%	96.337%
6215	ALPEK SAB	0.002%	96.340%
6216	TATSUTA ELEC WI	0.002%	96.342%
6217	RADIAN GROUP	0.002%	96.344%
6218	TAIWAN ACCEPTAN	0.002%	96.346%
6219	NITTO ELECTRIC	0.002%	96.349%
6220	PRECINT PRO	0.002%	96.351%
6221	RADIAN GROUP INC SR UNSECURED 03/21 7	0.002%	96.353%
6222	SM PRIME HLDGS	0.002%	96.355%
6223	SAVENCIA SA	0.002%	96.357%
6224	GOLDEN STAR RES	0.002%	96.360%
6225	MITRA ADIPERKAS	0.002%	96.362%
6226	TRC COS INC COMMON STOCK USD.1	0.002%	96.364%
6227	ARISAWA MFG CO	0.002%	96.366%
6228	PATRIZIA IMMO A	0.002%	96.368%
6229	BML INC	0.002%	96.371%
6230	GLOBAL LOGISTIC	0.002%	96.373%
6231	XEBIO CO	0.002%	96.375%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	PRUKSA HOLDING	0.002%	96.377%
6233	TOKEN CORP	0.002%	96.379%
6234	COCA-COLA FEMSA	0.002%	96.382%
6235	IBASE TECHNOLOG	0.002%	96.384%
6236	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.386%
6237	AMPLIFON SPA NE	0.002%	96.388%
6238	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	96.390%
6239	OIL REFINERIES	0.002%	96.393%
6240	MARCO POLO DEV	0.002%	96.395%
6241	RAMAYANA LESTAR	0.002%	96.397%
6242	TANSEISHA CO	0.002%	96.399%
6243	BANCOLOMBIA SA	0.002%	96.401%
6244	SANKI ENGINEERI	0.002%	96.403%
6245	SHIKOKU BANK	0.002%	96.406%
6246	PHILIPPINE NATL	0.002%	96.408%
6247	TV ASAHI CORP	0.002%	96.410%
6248	CACHE LOGISTICS	0.002%	96.412%
6249	DAH CHONG HONG	0.002%	96.414%
6250	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	96.417%
6251	SHIN-ETSU POLYM	0.002%	96.419%
6252	KENEDIX INC	0.002%	96.421%
6253	ASIA OPTICAL CO	0.002%	96.423%
6254	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.425%
6255	MULTIPLUS SA	0.002%	96.427%
6256	SIERRA BANCORP COMMON STOCK	0.002%	96.430%
6257	PHISON ELECTRON	0.002%	96.432%
6258	ERCROS SA	0.002%	96.434%
6259	CLARION CO	0.002%	96.436%
6260	CLARKSON(HORACE	0.002%	96.438%
6261	ZALANDO SE	0.002%	96.440%
6262	MEKONOMEN AB	0.002%	96.443%
6263	MOTHERSON SUMI	0.002%	96.445%
6264	WISDOM MARINE L	0.002%	96.447%
6265	TOKYO BROADCAST	0.002%	96.449%
6266	HOCHDORF HOLDIN	0.002%	96.451%
6267	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	96.453%
6268	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.456%
6269	CALIFORNIA AMPL	0.002%	96.458%
6270	STAGECOACH GROU	0.002%	96.460%
6271	MANDALAY RESOUR	0.002%	96.462%
6272	SUN HUNG KAI CO	0.002%	96.464%
6273	PRADA SPA	0.002%	96.466%
6274	ORIOLA-KD CORP	0.002%	96.468%
6275	MICHINOKU BANK	0.002%	96.471%
6276	CHINA SINGYES S	0.002%	96.473%
6277	TONG YANG INV B	0.002%	96.475%
6278	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.477%
6279	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.479%
6280	PT TIMAH TBK	0.002%	96.481%
6281	KENDRION NV	0.002%	96.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	JIN CO.LTD	0.002%	96.486%
6283	GPO DE INVERSIO	0.002%	96.488%
6284	CLAS OHLSON AB	0.002%	96.490%
6285	COGOBUY GROUP	0.002%	96.492%
6286	LIMELIGHT NETW	0.002%	96.494%
6287	BANK OF CHONGQI	0.002%	96.496%
6288	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.499%
6289	HEADWATERS INC COMMON STOCK USD.001	0.002%	96.501%
6290	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.503%
6291	HIRATA TECHNICA	0.002%	96.505%
6292	JAPAN WOOL TEXT	0.002%	96.507%
6293	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.509%
6294	QUALITY HOUSES	0.002%	96.511%
6295	VIVOTEK INC	0.002%	96.514%
6296	CENTRL PLAZA HO	0.002%	96.516%
6297	EIGHTEENTH BANK	0.002%	96.518%
6298	CHINA COAL ENER	0.002%	96.520%
6299	CIMC ENRIC HOLD	0.002%	96.522%
6300	NIHON NOHYAKU	0.002%	96.524%
6301	KARNATAKA BANK	0.002%	96.526%
6302	BANK OF PHILIPP	0.002%	96.528%
6303	IRISO ELECTRONI	0.002%	96.531%
6304	EHIME BANK	0.002%	96.533%
6305	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.535%
6306	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	96.537%
6307	SUPREME ELECTRO	0.002%	96.539%
6308	J-OIL MILLS INC	0.002%	96.541%
6309	VILLEROY & BOCH	0.002%	96.543%
6310	TECO ELEC&MACHI	0.002%	96.545%
6311	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	96.548%
6312	NIPPON DENKO CO	0.002%	96.550%
6313	AVANZA BANK HOL	0.002%	96.552%
6314	TOKAI RUBBER IN	0.002%	96.554%
6315	UCB	0.002%	96.556%
6316	SHANGHAI PETROC	0.002%	96.558%
6317	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	96.560%
6318	SIIC ENVIRONMEN	0.002%	96.562%
6319	TUBE INV OF IND	0.002%	96.564%
6320	CHOFU SEISAKUSH	0.002%	96.567%
6321	SODICK CO	0.002%	96.569%
6322	VISTA LAND & LI	0.002%	96.571%
6323	NEC NETWK & SYS	0.002%	96.573%
6324	CHAROEN POKPHAN	0.002%	96.575%
6325	TAKASAGO INTL C	0.002%	96.577%
6326	SEAH STEEL	0.002%	96.579%
6327	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.581%
6328	TOWA PHARM CO L	0.002%	96.583%
6329	SINARMAS LAND	0.002%	96.585%
6330	SAO MARTINHO SA	0.002%	96.588%
6331	GMO INTERNET IN	0.002%	96.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	HONG LEONG BANK	0.002%	96.592%
6333	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.594%
6334	LEYOU TECHNOLOG	0.002%	96.596%
6335	MESA LABORATORIES INC COMMON STOCK	0.002%	96.598%
6336	TONGYANG LIFE I	0.002%	96.600%
6337	EVERGREEN MARIN	0.002%	96.602%
6338	PETRON CORP	0.002%	96.604%
6339	LANNETT CO INC COMMON STOCK USD.001	0.002%	96.606%
6340	SANDEN CORP	0.002%	96.608%
6341	ZZZSAN-AI OIL C	0.002%	96.611%
6342	CMK CORP	0.002%	96.613%
6343	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.615%
6344	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.617%
6345	EZION HOLDINGS	0.002%	96.619%
6346	BANK NEGARA IND	0.002%	96.621%
6347	FUJI CO(TOKYO)	0.002%	96.623%
6348	BROWN (N) GROUP	0.002%	96.625%
6349	OHL MEXICO SAB	0.002%	96.627%
6350	CA IMMOBILIEN A	0.002%	96.629%
6351	COMMERCIAL INTE	0.002%	96.631%
6352	HI-LEX CORP	0.002%	96.633%
6353	PERUSAHAAN GAS	0.002%	96.636%
6354	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.638%
6355	AURICO METALS INC COMMON STOCK	0.002%	96.640%
6356	KENKO MAYONNAIS	0.002%	96.642%
6357	COLOWIDE CO LTD	0.002%	96.644%
6358	MONADELPHOUS GR	0.002%	96.646%
6359	KINEPOLIS GROUP	0.002%	96.648%
6360	GJENSIDIGE FORS	0.002%	96.650%
6361	IGUATEMI EMP SH	0.002%	96.652%
6362	SRA HOLDINGS IN	0.002%	96.654%
6363	DAIDO METAL CO	0.002%	96.656%
6364	KAKAKU.COM INC	0.002%	96.658%
6365	DIAGEO PLC	0.002%	96.660%
6366	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	96.662%
6367	ADANI POWER LTD	0.002%	96.664%
6368	MOCHIDA PHARM C	0.002%	96.667%
6369	BOIRON	0.002%	96.669%
6370	BANGKOK EXPRESS	0.002%	96.671%
6371	SHANGHAI JIN JI	0.002%	96.673%
6372	DEL FRISCOS RES	0.002%	96.675%
6373	LG&E & KU ENERG	0.002%	96.677%
6374	HOCHSCHILD MINI	0.002%	96.679%
6375	VIRGIN MONEY HL	0.002%	96.681%
6376	VT HOLDINGS CO	0.002%	96.683%
6377	SUPERVALU INC	0.002%	96.685%
6378	DAEWOO ENGINEER	0.002%	96.687%
6379	ITALGAS SPA	0.002%	96.689%
6380	DANIELI & CO CO	0.002%	96.691%
6381	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.693%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	MUHIBBAH ENGINE	0.002%	96.695%
6383	ROCK FIELD CO	0.002%	96.697%
6384	SUMITOMO REAL E	0.002%	96.699%
6385	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	96.701%
6386	CARBONITE INC COMMON STOCK USD.01	0.002%	96.703%
6387	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	96.705%
6388	ERAMET	0.002%	96.708%
6389	DESCENTE LTD.	0.002%	96.710%
6390	INDIAN HOTELS	0.002%	96.712%
6391	INDIAN BANK	0.002%	96.714%
6392	DORIAN LPG LTD	0.002%	96.716%
6393	LENZING AG	0.002%	96.718%
6394	CLEANAWAY CO LT	0.002%	96.720%
6395	NISSHIN STEEL H	0.002%	96.722%
6396	ELETRORBRAS COMM	0.002%	96.724%
6397	SINOTRUK HONG K	0.002%	96.726%
6398	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.728%
6399	WAKITA & CO	0.002%	96.730%
6400	CANON ELECTRONI	0.002%	96.732%
6401	CONTROLADORA VU	0.002%	96.734%
6402	CHROMA ATE INC	0.002%	96.736%
6403	IRISH RESIDENTI	0.002%	96.738%
6404	ISEKI & CO	0.002%	96.740%
6405	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	96.742%
6406	ST SHINE OPTICA	0.002%	96.744%
6407	CADILA HEALTHCA	0.002%	96.746%
6408	INVESCO OFFICE	0.002%	96.748%
6409	HARBIN POWER EQ	0.002%	96.750%
6410	DEVELOPMENT CRE	0.002%	96.752%
6411	BEC WORLD PUBLI	0.002%	96.754%
6412	SPLUNK INC COMMON STOCK USD.001	0.002%	96.756%
6413	CANON INC SPONS ADR ADR	0.002%	96.758%
6414	GRAPE KING INC	0.002%	96.760%
6415	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.762%
6416	RICHTER GEDEON	0.002%	96.764%
6417	GURUNAVI INC	0.002%	96.766%
6418	H&R WASAG AG	0.002%	96.768%
6419	LASERTEC CORP	0.002%	96.770%
6420	NATIONAL GRID	0.002%	96.772%
6421	DALMIA BHARAT L	0.002%	96.774%
6422	HIKARI TSUSHIN	0.002%	96.777%
6423	INDAH KIAT PULP	0.002%	96.779%
6424	BLOOMBERRY RESO	0.002%	96.781%
6425	EL AL ISRAEL AI	0.002%	96.783%
6426	CHINA AOYUAN PR	0.002%	96.785%
6427	KURODA ELECTRIC	0.002%	96.787%
6428	VEDANTA LTD ADR ADR	0.002%	96.789%
6429	METLIFECARE LTD	0.002%	96.791%
6430	ASSOCD INTL HOT	0.002%	96.793%
6431	METRO PACIFIC I	0.002%	96.795%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	PLANET FITNESS INC CL A COMMON STOCK	0.002%	96.797%
6433	TORSTAR CORP CL	0.002%	96.799%
6434	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	96.801%
6435	LE NOBLE AGE	0.002%	96.803%
6436	CHINA HUIYUAN J	0.002%	96.805%
6437	BACHEM HLD AG-B	0.002%	96.807%
6438	CHINA METAL PRO	0.002%	96.809%
6439	STARHUB LIMITED	0.002%	96.811%
6440	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	96.813%
6441	ASTALDI	0.002%	96.815%
6442	DIGITAL GARAGE	0.002%	96.817%
6443	MIYAZAKI BANK	0.002%	96.819%
6444	VTG AG	0.002%	96.821%
6445	OIL & NATURAL G	0.002%	96.823%
6446	GLOBANT SA	0.002%	96.825%
6447	HK ELECTRIC INV	0.002%	96.827%
6448	GO-AHEAD GROUP	0.002%	96.829%
6449	KONOIKE TRANSP	0.002%	96.831%
6450	INTERNATIONAL P	0.002%	96.833%
6451	SCRIPPS NETWORK	0.002%	96.835%
6452	CIA DE DIST INT	0.002%	96.837%
6453	STELLA CHEMIFA	0.002%	96.839%
6454	THORESEN THAI A	0.002%	96.841%
6455	YIEH PHUI ENTS	0.002%	96.843%
6456	DONGFANG ELECT	0.002%	96.845%
6457	TAV HAVALIMANLA	0.002%	96.847%
6458	WAFER WORKS COR	0.002%	96.849%
6459	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	96.851%
6460	MAYR-MELNHOF KA	0.002%	96.853%
6461	GROWTHPOINT PRO	0.002%	96.855%
6462	NOVAE GROUP PLC	0.002%	96.857%
6463	BRODRENE HARTMA	0.002%	96.859%
6464	HKR INTL LTD	0.002%	96.861%
6465	INFRATIL LTD	0.002%	96.863%
6466	NAKANISHI INC	0.002%	96.865%
6467	ONEBEACON INSUR	0.002%	96.867%
6468	ANGLO AMERICAN	0.002%	96.869%
6469	JAPAN LIFELINE	0.002%	96.871%
6470	XO GROUP INC COMMON STOCK USD.01	0.002%	96.872%
6471	NISSEI BUILD KO	0.002%	96.874%
6472	ASSYSTEM	0.002%	96.876%
6473	VODACOM GP-PRPT	0.002%	96.878%
6474	SHIN ZU SHING C	0.002%	96.880%
6475	TITAN INDUSTRIE	0.002%	96.882%
6476	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	96.884%
6477	SINTOKOGIO	0.002%	96.886%
6478	HANSOL PAPER CO	0.002%	96.888%
6479	TAIYO INK MFG C	0.002%	96.890%
6480	VALID SOLUCOES	0.002%	96.892%
6481	S.A.C.I. FALABE	0.002%	96.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	VERBIO VEREINIG	0.002%	96.896%
6483	MALAYSIA BUILD	0.002%	96.898%
6484	ASAHI DIAMOND I	0.002%	96.900%
6485	ATEN INTERNATIO	0.002%	96.902%
6486	ONEREIT	0.002%	96.904%
6487	FORMULA SYST(19	0.002%	96.906%
6488	TAIWAN SECOM	0.002%	96.908%
6489	TITAN CEMENT CO	0.002%	96.910%
6490	NRG YIELD INC CLASS C COMMON STOCK	0.002%	96.912%
6491	BK OF SAGA	0.002%	96.914%
6492	LG INTL CORP	0.002%	96.916%
6493	CLEVO	0.002%	96.918%
6494	T.HASEGAWA CO	0.002%	96.920%
6495	AFFICHAGE HOLDI	0.002%	96.922%
6496	CHINA WATER IND	0.002%	96.924%
6497	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.926%
6498	TPG TELECOM	0.002%	96.928%
6499	ARDENTEC CORP	0.002%	96.929%
6500	KAPPAHL HOLDING	0.002%	96.931%
6501	FAGRON	0.002%	96.933%
6502	AJANTA PHARMA	0.002%	96.935%
6503	GLADSTONE COMME	0.002%	96.937%
6504	ROLAND DG CORP	0.002%	96.939%
6505	DAUM COMMUNICAT	0.002%	96.941%
6506	RUTH'S HOSPITAL	0.002%	96.943%
6507	IGG INC	0.002%	96.945%
6508	RAITO KOGYO CO	0.002%	96.947%
6509	JIANGNAN GROUP	0.002%	96.949%
6510	BURSA MALAYSIA	0.002%	96.951%
6511	TAIWAN COGENERA	0.002%	96.953%
6512	UTD INDUSTRIAL	0.002%	96.955%
6513	B2W-CIA GLOBAL	0.002%	96.957%
6514	INFIGEN ENERGY	0.002%	96.959%
6515	STOBART GROUP L	0.002%	96.961%
6516	MINOR INTERNATI	0.002%	96.963%
6517	SHANKS GROUP PL	0.002%	96.964%
6518	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.966%
6519	FANTASIA HOLDIN	0.002%	96.968%
6520	MGM CHINA HLDGS	0.002%	96.970%
6521	HOKUTO CORP	0.002%	96.972%
6522	INTL NICKEL IND	0.002%	96.974%
6523	FARGLORY LAND D	0.002%	96.976%
6524	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	96.978%
6525	JU TENG INTERNA	0.002%	96.980%
6526	COSTAIN GROUP P	0.002%	96.982%
6527	ALIANSCE SHOPPI	0.002%	96.984%
6528	HOLY STONE ENTE	0.002%	96.986%
6529	GRUMA SA DE CV	0.002%	96.988%
6530	VS INDUSTRY BHD	0.002%	96.990%
6531	DAIKYONISHIKAWA	0.002%	96.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	96.993%
6533	ADHI KARYA PERS	0.002%	96.995%
6534	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.997%
6535	TSURUHA HOLDING	0.002%	96.999%
6536	KINGDEE INTERNA	0.002%	97.001%
6537	AI HOLDINGS COR	0.002%	97.003%
6538	CAFE DE CORAL H	0.002%	97.005%
6539	SEMIRARA MINING	0.002%	97.007%
6540	MGI COUTIER	0.002%	97.009%
6541	XIAMEN INTL POR	0.002%	97.011%
6542	JAIPRAKASH ASSO	0.002%	97.013%
6543	PHOTO-ME INTERN	0.002%	97.014%
6544	FORMOSA PETROCH	0.002%	97.016%
6545	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.018%
6546	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.020%
6547	VZ HOLDING AG	0.002%	97.022%
6548	COAL INDIA LTD	0.002%	97.024%
6549	ALTAREA SCA	0.002%	97.026%
6550	ELEC POWER DEV	0.002%	97.028%
6551	CALIX INC COMMON STOCK	0.002%	97.030%
6552	ATUL LTD	0.002%	97.032%
6553	SUNGWOO HITECH	0.002%	97.033%
6554	RAISIO YHTYMA O	0.002%	97.035%
6555	CHESNARA PLC	0.002%	97.037%
6556	MENICON CO LTD	0.002%	97.039%
6557	KWS SAAT AG	0.002%	97.041%
6558	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.043%
6559	SUNLIGHT REAL E	0.002%	97.045%
6560	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.047%
6561	GLOW ENERGY	0.002%	97.049%
6562	KUMIAI CHEM IND	0.002%	97.051%
6563	ODONTOPREV SA	0.002%	97.052%
6564	VITTORIA ASSICU	0.002%	97.054%
6565	MAH SING GROUP	0.002%	97.056%
6566	STUART OLSON IN	0.002%	97.058%
6567	BRUNEL INTL	0.002%	97.060%
6568	OCEAN YIELD ASA	0.002%	97.062%
6569	HAMBURGER HAFEN	0.002%	97.064%
6570	ST BARBARA MINE	0.002%	97.066%
6571	BW LPG LTD	0.002%	97.068%
6572	ULTRA TECH CEMC	0.002%	97.069%
6573	SANRIO CO	0.002%	97.071%
6574	CHANGYOU.COM LTD ADR ADR	0.002%	97.073%
6575	TESCO CORP	0.002%	97.075%
6576	TENARIS S.A.	0.002%	97.077%
6577	NAMURA SHIPBUIL	0.002%	97.079%
6578	TAIHEI DENGYO	0.002%	97.081%
6579	CHINA AEROSPACE	0.002%	97.083%
6580	AMCOR LTD-SP AD	0.002%	97.084%
6581	CHINA MAPLE LEA	0.002%	97.086%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	OVERSTOCK.COM INC COMMON STOCK USD.001	0.002%	97.088%
6583	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.090%
6584	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.092%
6585	FORTINET INC	0.002%	97.094%
6586	OITA BANK	0.002%	97.096%
6587	QAD INC A COMMON STOCK	0.002%	97.098%
6588	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	97.099%
6589	THAI AIRWAYS IN	0.002%	97.101%
6590	RANDON SA IMPL	0.002%	97.103%
6591	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.105%
6592	YAPI VE KREDI B	0.002%	97.107%
6593	MOBILEONE LTD.	0.002%	97.109%
6594	DEXCOM INC COMMON STOCK USD.001	0.002%	97.111%
6595	HUNG SHENG CONS	0.002%	97.112%
6596	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.114%
6597	QOL CO LTD	0.002%	97.116%
6598	MITSUBISHI PENC	0.002%	97.118%
6599	FUTABA INDUSTRI	0.002%	97.120%
6600	MERSEN SA	0.002%	97.122%
6601	FINGERPRINT CAR	0.002%	97.124%
6602	TOHO ZINC CO LT	0.002%	97.125%
6603	ITOCHU FUEL COR	0.002%	97.127%
6604	CHAROEN POK PHA	0.002%	97.129%
6605	QINGDAO PORT IN	0.002%	97.131%
6606	SUN FRONTIER FU	0.002%	97.133%
6607	LEXTAR ELECTRON	0.002%	97.135%
6608	AGELLAN COMMERC	0.002%	97.137%
6609	PAGE INDUSTRIES	0.002%	97.138%
6610	YAMABIKO CORP	0.002%	97.140%
6611	KIKUCHI CO LTD	0.002%	97.142%
6612	INOGEN INC COMMON STOCK USD.001	0.002%	97.144%
6613	LATECOERE	0.002%	97.146%
6614	ONESAVINGS BANK	0.002%	97.148%
6615	UMS HLDGS LTD	0.002%	97.150%
6616	ETSY INC COMMON STOCK USD.001	0.002%	97.151%
6617	UOA DEVELOPMENT	0.002%	97.153%
6618	PPC LTD	0.002%	97.155%
6619	CGN POWER CO LT	0.002%	97.157%
6620	LANDAUER INC COMMON STOCK USD.1	0.002%	97.159%
6621	NOVELION THERAP	0.002%	97.161%
6622	REVLON INC CLASS A COMMON STOCK USD.01	0.002%	97.162%
6623	EASY BIO INC	0.002%	97.164%
6624	SAVANNA ENERGY	0.002%	97.166%
6625	MAX CO	0.002%	97.168%
6626	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.170%
6627	NISHIO RENT ALL	0.002%	97.172%
6628	ENCE ENERGIA	0.002%	97.174%
6629	NITTA CORP	0.002%	97.175%
6630	BIOGAIA AB	0.002%	97.177%
6631	NSI NC	0.002%	97.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	GIGA SOLAR MAT	0.002%	97.181%
6633	CTCI CORP	0.002%	97.183%
6634	ENERCHINA HOLDI	0.002%	97.185%
6635	MCBRIDE PLC	0.002%	97.186%
6636	KOMERCNI BANKA	0.002%	97.188%
6637	TRUECAR INC COMMON STOCK USD.0001	0.002%	97.190%
6638	LANDWIRT RENTEN	0.002%	97.192%
6639	YAMAICHI ELECTR	0.002%	97.194%
6640	AMERICAN PUBLIC	0.002%	97.196%
6641	HENGDELI HOLDIN	0.002%	97.197%
6642	CONSUN PHARMACE	0.002%	97.199%
6643	VETROPACK HOLDI	0.002%	97.201%
6644	PIERRE & VACANC	0.002%	97.203%
6645	SHIZUOKAGAS CO	0.002%	97.205%
6646	AMADA HOLDINGS	0.002%	97.207%
6647	TIME DOTCOM BHD	0.002%	97.208%
6648	VITAL HEALTHCAR	0.002%	97.210%
6649	CHINA WATER AFF	0.002%	97.212%
6650	TURKIYE SINAI K	0.002%	97.214%
6651	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.216%
6652	FURUKAWA CO	0.002%	97.217%
6653	ALAM SUTERA REA	0.002%	97.219%
6654	SATO CORP	0.002%	97.221%
6655	FOSTER ELECTRIC	0.002%	97.223%
6656	WEBJET LTD	0.002%	97.225%
6657	SINFONIA TECHNO	0.002%	97.227%
6658	PRIMERO MINING CORP COMMON STOCK	0.002%	97.228%
6659	QUIMICA Y MINER	0.002%	97.230%
6660	HUNTER DOUGLAS	0.002%	97.232%
6661	SONUS NETWORKS INC COMMON STOCK USD.001	0.002%	97.234%
6662	TOWNGAS CHINA C	0.002%	97.236%
6663	FRASERS COMMERC	0.002%	97.237%
6664	GREAT EASTERN S	0.002%	97.239%
6665	ADVTECH LTD	0.002%	97.241%
6666	KOLON CORPORATI	0.002%	97.243%
6667	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.002%	97.245%
6668	TECHNOLOGY ONE	0.002%	97.247%
6669	WEIQIAO TEXTILE	0.002%	97.248%
6670	SUMITOMO DENSET	0.002%	97.250%
6671	TAMURA CORP	0.002%	97.252%
6672	TOA CORP	0.002%	97.254%
6673	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	97.256%
6674	L'OCCITANE INTE	0.002%	97.257%
6675	OPTO TECH CORPN	0.002%	97.259%
6676	HEIWA REAL ESTA	0.002%	97.261%
6677	KOWLOON DEVMT	0.002%	97.263%
6678	21VIANET GROUP INC ADR ADR USD.00001	0.002%	97.265%
6679	KOSSAN RUBBER I	0.002%	97.267%
6680	MITSUBOSHI BELT	0.002%	97.268%
6681	LOTTE FOOD CO	0.002%	97.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	SOILBUILD BUSIN	0.002%	97.272%
6683	SINGAPORE FINAN	0.002%	97.274%
6684	ALBIOMA	0.002%	97.276%
6685	GWA GROUP LTD	0.002%	97.277%
6686	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.279%
6687	XINGDA INTERNAT	0.002%	97.281%
6688	KOREA AEROSPACE	0.002%	97.283%
6689	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.285%
6690	PARTRON CO LTD	0.002%	97.286%
6691	SALMAR ASA	0.002%	97.288%
6692	EMIRA PROPERTY	0.002%	97.290%
6693	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.002%	97.292%
6694	OBERBANK AG	0.002%	97.294%
6695	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.295%
6696	TOKYOTOKEIBA CO	0.002%	97.297%
6697	SLATE OFFICE RE	0.002%	97.299%
6698	ALPHA & OMEGA S	0.002%	97.301%
6699	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.303%
6700	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.002%	97.304%
6701	TOWA BANK	0.002%	97.306%
6702	UNID CO LTD	0.002%	97.308%
6703	SAIBU GAS CO	0.002%	97.310%
6704	D.A. CONSORTIUM	0.002%	97.312%
6705	TV TOKYO HLDG C	0.002%	97.313%
6706	BREVILLE GROUP	0.002%	97.315%
6707	DEUTSCHE BETEI	0.002%	97.317%
6708	JOSHIN DENKI CO	0.002%	97.319%
6709	RAJESH EXPORTS	0.002%	97.321%
6710	FLYTECH TECHNOL	0.002%	97.322%
6711	TURKIYE VAKIFLA	0.002%	97.324%
6712	THAI VEGETABLE	0.002%	97.326%
6713	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	97.328%
6714	AGRANA BETEILIG	0.002%	97.329%
6715	TOYO ENG CORP	0.002%	97.331%
6716	NINE ENTERTAINM	0.002%	97.333%
6717	EAGLE INDUSTRY	0.002%	97.335%
6718	RAFFLES MEDICAL	0.002%	97.337%
6719	BENETEAU	0.002%	97.338%
6720	SPOTLESS GROUP	0.002%	97.340%
6721	FUKUDA DENSHI C	0.002%	97.342%
6722	ARGOSY PROPERTY	0.002%	97.344%
6723	AUSTAL LTD	0.002%	97.345%
6724	REPLY SPA	0.002%	97.347%
6725	BELC CO LTD	0.002%	97.349%
6726	RISO KAGAKU COR	0.002%	97.351%
6727	M3 INC	0.002%	97.353%
6728	GRUPO AEROPORTU	0.002%	97.354%
6729	OUTSOURCING INC	0.002%	97.356%
6730	FUSO CHEMICAL C	0.002%	97.358%
6731	CITIZENS INC COMMON STOCK	0.002%	97.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	COFACE SA	0.002%	97.361%
6733	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.363%
6734	UNIVERSAL MEDIC	0.002%	97.365%
6735	LENDINGTREE INC COMMON STOCK USD.01	0.002%	97.367%
6736	HULIC CO LTD	0.002%	97.369%
6737	MACATAWA BANK CORP COMMON STOCK	0.002%	97.370%
6738	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.372%
6739	PLATINUM ASSET	0.002%	97.374%
6740	CEMEX LATAM HLD	0.002%	97.376%
6741	OTE(HELLENIC TL	0.002%	97.377%
6742	ELBIT SYSTEMS L	0.002%	97.379%
6743	DEXERIALS CORP	0.002%	97.381%
6744	I.T LIMITED	0.002%	97.383%
6745	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	97.384%
6746	KOREA EXPRESS C	0.002%	97.386%
6747	ICHIGO REAL EST	0.002%	97.388%
6748	WASHTEC AG	0.002%	97.390%
6749	TOP GLOVE CORP	0.002%	97.391%
6750	BANCO DAVIVIEND	0.002%	97.393%
6751	JAPAN PULP & PA	0.002%	97.395%
6752	PRESSANCE CORPO	0.002%	97.397%
6753	VAUDOISE ASSURA	0.002%	97.398%
6754	ISHIHARA SANGYO	0.002%	97.400%
6755	Z ENERGY LTD	0.002%	97.402%
6756	POLYTEC HOLDING	0.002%	97.404%
6757	TOWA CORP	0.002%	97.405%
6758	RIKEN CORP	0.002%	97.407%
6759	GENESIS ENERGY	0.002%	97.409%
6760	MERCURIES LIFE	0.002%	97.411%
6761	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	97.412%
6762	MIDAS HLDGS	0.002%	97.414%
6763	NOVOLIPET STEEL	0.002%	97.416%
6764	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.418%
6765	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.419%
6766	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.421%
6767	FINOLEX CABLES	0.002%	97.423%
6768	DAIHO CONSTRUCT	0.002%	97.425%
6769	PIOLAX CO	0.002%	97.426%
6770	TATA COMMUNICAT	0.002%	97.428%
6771	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.002%	97.430%
6772	NAMCHOW CHEMICA	0.002%	97.431%
6773	ANDHRA BANK	0.002%	97.433%
6774	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.435%
6775	SFA ENGINEERING	0.002%	97.437%
6776	PRESTIGE INTERN	0.002%	97.438%
6777	LIFE CORPORATIO	0.002%	97.440%
6778	LEWIS GROUP LTD	0.002%	97.442%
6779	SHIBUYA KOGYO C	0.002%	97.444%
6780	BANDO CHEMICAL	0.002%	97.445%
6781	WEST BANCORPORATION COMMON STOCK	0.002%	97.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	HAMAMATSU PHOTO	0.002%	97.449%
6783	TUBOS REUNIDOS	0.002%	97.451%
6784	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.452%
6785	SIGURD MICROELE	0.002%	97.454%
6786	AIMS AMP CAPITA	0.002%	97.456%
6787	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	97.457%
6788	NORTHERN BLIZZA	0.002%	97.459%
6789	GURIT HOLDING A	0.002%	97.461%
6790	TUNG THIH ELECT	0.002%	97.463%
6791	DAIICHI KIGENSO	0.002%	97.464%
6792	HO BEE INVESTME	0.002%	97.466%
6793	ICL-ISRAEL CHEM	0.002%	97.468%
6794	GREEN REIT PLC	0.002%	97.469%
6795	NUTRACEUTICAL I	0.002%	97.471%
6796	M DIAS BRANCO S	0.002%	97.473%
6797	XL AXIATA TBK P	0.002%	97.475%
6798	DUNI AB	0.002%	97.476%
6799	DAIICHI JITSUGY	0.002%	97.478%
6800	REZIDOR HOTEL G	0.002%	97.480%
6801	BYGGMAX GROUP A	0.002%	97.481%
6802	CHINA SHENGMU O	0.002%	97.483%
6803	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.485%
6804	VECTRUS INC COMMON STOCK USD.01	0.002%	97.487%
6805	PILOT CORP (NEW	0.002%	97.488%
6806	DATA COMMUNICAT	0.002%	97.490%
6807	ECORODOVIAS INF	0.002%	97.492%
6808	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.493%
6809	SOLOR A/S	0.002%	97.495%
6810	DONG-A SOCIO	0.002%	97.497%
6811	TRONC INC COMMON STOCK USD.01	0.002%	97.499%
6812	SDL PLC	0.002%	97.500%
6813	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.002%	97.502%
6814	CONN S INC COMMON STOCK USD.01	0.002%	97.504%
6815	YUASA TRADING C	0.002%	97.505%
6816	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.507%
6817	NVE CORP	0.002%	97.509%
6818	HANDSOME CORP	0.002%	97.511%
6819	COSMOS PHARMACE	0.002%	97.512%
6820	GREEN CROSS HLD	0.002%	97.514%
6821	KESKO OYJ	0.002%	97.516%
6822	POS MALAYSIA	0.002%	97.517%
6823	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.002%	97.519%
6824	SCSK CORPORATIO	0.002%	97.521%
6825	AUSDRILL LIMITE	0.002%	97.522%
6826	WCT HOLDINGS BH	0.002%	97.524%
6827	BURKHALTER HOLD	0.002%	97.526%
6828	COBHAM PLC RTS	0.002%	97.527%
6829	BLOOMAGE BIOTEC	0.002%	97.529%
6830	YELLOW HAT LTD.	0.002%	97.531%
6831	ALGOMA CENTRAL	0.002%	97.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	COVENANT TRANSP	0.002%	97.534%
6833	MIURA CO	0.002%	97.536%
6834	CALIAN GROUP LT	0.002%	97.538%
6835	UKC HOLDINGS CO	0.002%	97.539%
6836	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.541%
6837	THULE GROUP AB/	0.002%	97.543%
6838	SHIKOKU CHEMICA	0.002%	97.544%
6839	BINCK NV	0.002%	97.546%
6840	GREAT LAKES DRE	0.002%	97.548%
6841	BEIJER ALMA AB	0.002%	97.549%
6842	KARUR VYSYA BAN	0.002%	97.551%
6843	YUEXIU REAL ES	0.002%	97.553%
6844	MALAYSIAN RES C	0.002%	97.554%
6845	SEAH BESTEEL CO	0.002%	97.556%
6846	DONGJIANG ENVIR	0.002%	97.558%
6847	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.559%
6848	LUYE PHARMA GRO	0.002%	97.561%
6849	ELIA SYS OPERAT	0.002%	97.563%
6850	GPO AEROPORTUAR	0.002%	97.564%
6851	SINOTRANS SHIPP	0.002%	97.566%
6852	FIRST GEN CORPO	0.002%	97.568%
6853	LT GROUP INC	0.002%	97.569%
6854	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.571%
6855	SUNWAY BHD	0.002%	97.573%
6856	mitsui soko co	0.002%	97.575%
6857	TED BAKER PLC	0.002%	97.576%
6858	CARD FACTORY PL	0.002%	97.578%
6859	CORFICOLOMBIANA	0.002%	97.580%
6860	SBS HOLDINGS IN	0.002%	97.581%
6861	VITAL KSK HOLDI	0.002%	97.583%
6862	CHIMERIX INC COMMON STOCK USD.001	0.002%	97.585%
6863	GCL NEW ENERGY	0.002%	97.586%
6864	DEVOTEAM SA	0.002%	97.588%
6865	KALBE FARMA	0.002%	97.589%
6866	HANNSTOUCH SOLU	0.002%	97.591%
6867	CAREER TECHNOLO	0.002%	97.593%
6868	TRENCOR	0.002%	97.594%
6869	EIS ECZACIBASI	0.002%	97.596%
6870	SP SETIA	0.002%	97.598%
6871	CHINA SHIPPING	0.002%	97.599%
6872	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.002%	97.601%
6873	KINIK CO	0.002%	97.603%
6874	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.002%	97.604%
6875	LIU CHONG HING	0.002%	97.606%
6876	FLEXIGROUP LIM1	0.002%	97.608%
6877	VAREX IMAGING CORP COMMON STOCK	0.002%	97.609%
6878	GREATVIEW ASEPT	0.002%	97.611%
6879	BOMBARDIER INC	0.002%	97.613%
6880	XTEP INTERNATIO	0.002%	97.614%
6881	MURRAY & ROBERT	0.002%	97.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	WEYCO GROUP INC	0.002%	97.618%
6883	ATRIUM LJUNGBER	0.002%	97.619%
6884	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.621%
6885	YOSHINOYA D&C C	0.002%	97.623%
6886	EVEN CONSTRUCTO	0.002%	97.624%
6887	ASTRA AGRO LEST	0.002%	97.626%
6888	KOC HOLDING AS	0.002%	97.628%
6889	CEMENTIR S.p.A.	0.002%	97.629%
6890	BEIERSDORF AG	0.002%	97.631%
6891	MALAYSIA MINING	0.002%	97.632%
6892	MANITOU	0.002%	97.634%
6893	DAI-DAN CO	0.002%	97.636%
6894	METAWATER CO LT	0.002%	97.637%
6895	PETRONAS DAGANG	0.002%	97.639%
6896	TOYO CONSTRUCTI	0.002%	97.641%
6897	S FOODS INC	0.002%	97.642%
6898	CIA TRANSM ENER	0.002%	97.644%
6899	GEMDALE PROPERT	0.002%	97.646%
6900	PACIFIC METALS	0.002%	97.647%
6901	ACCORDIA GOLF T	0.002%	97.649%
6902	MINATO BANK	0.002%	97.651%
6903	POTBELLY CORP COMMON STOCK USD.01	0.002%	97.652%
6904	KYOEI STEEL LTD	0.002%	97.654%
6905	OPAP SA	0.002%	97.655%
6906	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.657%
6907	SIRTEX MEDICAL	0.002%	97.659%
6908	FIRST REIT	0.002%	97.660%
6909	VILMORIN CLAUSE	0.002%	97.662%
6910	PLENUS CO	0.002%	97.664%
6911	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.002%	97.665%
6912	SHORETEL INC COMMON STOCK USD.001	0.002%	97.667%
6913	CIA SANEAMENTO	0.002%	97.668%
6914	PC DEPOT CORP	0.002%	97.670%
6915	SAMYANG CORP	0.002%	97.672%
6916	DIRTT ENVIRONME	0.002%	97.673%
6917	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.675%
6918	CALBEE INC	0.002%	97.677%
6919	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.678%
6920	PROGRAMMED MAIN	0.002%	97.680%
6921	ROBINSONS RETAI	0.002%	97.681%
6922	TECHTARGET COMMON STOCK USD.001	0.002%	97.683%
6923	EMPEROR CAPITAL	0.002%	97.685%
6924	MIQUEL Y COSTAS	0.002%	97.686%
6925	MOUNT GIBSON IR	0.002%	97.688%
6926	PICK'N PAY STOR	0.002%	97.689%
6927	MAINSTREET EQUI	0.002%	97.691%
6928	SUMITOMO SEIKA	0.002%	97.693%
6929	HARASHIN CO LTD	0.002%	97.694%
6930	TAMRON CO LTD	0.002%	97.696%
6931	DEVRO	0.002%	97.698%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	SUPER GROUP LTD	0.002%	97.699%
6933	BIOTEST AG	0.002%	97.701%
6934	TOCHIGI BANK	0.002%	97.702%
6935	INABA DENKISANG	0.002%	97.704%
6936	TENMA CORPORATI	0.002%	97.706%
6937	GMR INFRASTRUCT	0.002%	97.707%
6938	KONAI CO LTD	0.002%	97.709%
6939	COLBUN S.A.	0.002%	97.710%
6940	KRBL LTD	0.002%	97.712%
6941	NIPPON ROAD CO	0.002%	97.714%
6942	FEDERAL CORP	0.002%	97.715%
6943	HYUNDAI HOME SH	0.002%	97.717%
6944	KATAKURA INDS	0.002%	97.718%
6945	US Wire Order	0.002%	97.720%
6946	NIPPON CARBON C	0.002%	97.722%
6947	BELL AG - REG	0.002%	97.723%
6948	BAZAARVOICE INC COMMON STOCK USD.0001	0.002%	97.725%
6949	COLTENE HOLDI	0.002%	97.726%
6950	DAIFUKU CO	0.002%	97.728%
6951	SYSTEMAX INC COMMON STOCK USD.01	0.002%	97.730%
6952	SANYANGIndustr	0.002%	97.731%
6953	YANZHOU COAL MI	0.002%	97.733%
6954	NESTLE INDIA	0.002%	97.734%
6955	POU SHENG INTL	0.002%	97.736%
6956	SSANGYONG CEMEN	0.002%	97.737%
6957	VINA CONCHA Y T	0.002%	97.739%
6958	PENDRAGON PLC	0.002%	97.741%
6959	MODEC INC	0.002%	97.742%
6960	KAJARIA CERAMIC	0.002%	97.744%
6961	CINCINNATI BELL INC COMMON STOCK USD.01	0.002%	97.745%
6962	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.747%
6963	ENERGA SA	0.002%	97.749%
6964	LIPPO MALLS IN	0.002%	97.750%
6965	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.002%	97.752%
6966	KOREA GAS CORP	0.002%	97.753%
6967	RIKEN VITAMIN C	0.002%	97.755%
6968	HEINEKEN MALAYS	0.002%	97.757%
6969	ACHILLES CORP	0.002%	97.758%
6970	AISAN INDUSTRY	0.002%	97.760%
6971	WINCANTON	0.002%	97.761%
6972	REGAL HOTELS IN	0.002%	97.763%
6973	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.764%
6974	LINX SA	0.002%	97.766%
6975	SEA HOLDINGS LT	0.002%	97.768%
6976	FORTIS HLTH (IN	0.002%	97.769%
6977	YOKOGAWA BRIDGE	0.002%	97.771%
6978	BENI STABILI IT	0.002%	97.772%
6979	BANK PEKAO	0.002%	97.774%
6980	NIEN HSING TEXT	0.002%	97.776%
6981	ESPEC CORP	0.002%	97.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	FIDEA HOLDINGS	0.002%	97.779%
6983	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	97.780%
6984	YPSOMED HOLDING	0.002%	97.782%
6985	RENEWABLE ENEREG	0.002%	97.783%
6986	NEUROCRINE BIOS	0.002%	97.785%
6987	MACQUARIE LEISU	0.002%	97.787%
6988	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	97.788%
6989	KOREA KOLMAR CO	0.002%	97.790%
6990	CAPITAL® PRO	0.002%	97.791%
6991	UNITIL CORP COMMON STOCK	0.002%	97.793%
6992	OTONOMY INC COMMON STOCK USD.001	0.002%	97.794%
6993	Sponda Oyj	0.002%	97.796%
6994	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.798%
6995	HORNBAACH BAUMAR	0.002%	97.799%
6996	WEST MARINE INC COMMON STOCK USD.001	0.002%	97.801%
6997	BULTEN AB	0.002%	97.802%
6998	JAMCO COPORATIN	0.002%	97.804%
6999	NITTETSU MINING	0.002%	97.805%
7000	FRP HOLDINGS INC COMMON STOCK USD.1	0.002%	97.807%
7001	KASAI KOGYO CO	0.002%	97.809%
7002	HYUNDAI ELEVATO	0.002%	97.810%
7003	ROYAL CO	0.002%	97.812%
7004	RMP ENERGY INC	0.002%	97.813%
7005	QL RESOURCES BH	0.002%	97.815%
7006	AP THAILAND PCL	0.002%	97.816%
7007	TSUKISHIMA KIKA	0.002%	97.818%
7008	NETENT AB	0.002%	97.820%
7009	PIAGGIO	0.002%	97.821%
7010	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	97.823%
7011	PETS AT HOME GR	0.002%	97.824%
7012	INTERTAIN GROUP	0.002%	97.826%
7013	WINMARK CORP COMMON STOCK	0.002%	97.827%
7014	CAVERION CORP	0.002%	97.829%
7015	REDES ENERGETIC	0.002%	97.830%
7016	XING AG	0.002%	97.832%
7017	STOLT-NIELSEN L	0.002%	97.834%
7018	AIDA ENGINEERIN	0.002%	97.835%
7019	G&L BEIJER AB B	0.002%	97.837%
7020	KAGA ELECTRONIC	0.002%	97.838%
7021	TIPP24 SE	0.002%	97.840%
7022	CHOLAMANDALAM I	0.002%	97.841%
7023	POLA ORBIS HLDG	0.002%	97.843%
7024	LAI SUN DEVELOP	0.002%	97.844%
7025	AKKA TECHNOLOGI	0.002%	97.846%
7026	UNILEVER INDONE	0.002%	97.848%
7027	AKR CORPORINDO	0.002%	97.849%
7028	MOTA ENIGL SGPS	0.002%	97.851%
7029	GREIF INC CL B COMMON STOCK	0.002%	97.852%
7030	BANGKOK DUSIT M	0.002%	97.854%
7031	CITI TRENDS INC COMMON STOCK USD.01	0.002%	97.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	STAR MICRONICS	0.002%	97.857%
7033	ZOGENIX INC COMMON STOCK USD.001	0.002%	97.858%
7034	GLORIOUS PROPER	0.002%	97.860%
7035	GUANGDONG NAN Y	0.002%	97.861%
7036	CHOICE PROPERTI	0.002%	97.863%
7037	SAMSUNG C&T COR	0.002%	97.865%
7038	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.866%
7039	GEOX S.P.A.	0.002%	97.868%
7040	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.002%	97.869%
7041	KOHNAN SHOJI	0.002%	97.871%
7042	EP ENERGY CORP CL A COMMON STOCK USD.01	0.002%	97.872%
7043	AKEBONO BRAKE I	0.002%	97.874%
7044	FUJI KYUKO CO L	0.002%	97.875%
7045	FBD HLDGS	0.002%	97.877%
7046	AES TIETE ENERG	0.002%	97.878%
7047	GUJARAT STATE F	0.002%	97.880%
7048	SANKYO TATEYAMA	0.002%	97.881%
7049	AICHI CORPORATI	0.002%	97.883%
7050	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.885%
7051	INTERSERVE PLC	0.002%	97.886%
7052	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.002%	97.888%
7053	UNIBAIL-RODAMCO	0.002%	97.889%
7054	NIPPON PAINT CO	0.002%	97.891%
7055	SOGEFI	0.002%	97.892%
7056	LIGHT S.A.	0.002%	97.894%
7057	UNITED INTL ENT	0.002%	97.895%
7058	TT ELECTRONICS	0.002%	97.897%
7059	YANGARRA RESOUR	0.002%	97.898%
7060	CONNECTICUT WATER SVC INC COMMON STOCK	0.002%	97.900%
7061	TOSEI CORP	0.002%	97.901%
7062	PHOENIX HLDGS L	0.002%	97.903%
7063	GOLDSUN DEV/CON	0.002%	97.904%
7064	CEDAR REALTY TRUST INC REIT USD.06	0.002%	97.906%
7065	WILH. WILHELMSE	0.002%	97.907%
7066	RECTICEL	0.002%	97.909%
7067	ALTICE NV	0.002%	97.911%
7068	CSI PROPERTIES	0.002%	97.912%
7069	XXENTRIA TECHNO	0.002%	97.914%
7070	HUADIAN POWER I	0.002%	97.915%
7071	EPS CO LTD	0.002%	97.917%
7072	BLACKMORES LTD	0.002%	97.918%
7073	ELIS SA	0.002%	97.920%
7074	CHINA RESOURCES	0.002%	97.921%
7075	DAEDUCK GDS	0.002%	97.923%
7076	NEWOCEAN ENERGY	0.002%	97.924%
7077	COMDIRECT BANK	0.002%	97.926%
7078	PARK ELECTROCHE	0.002%	97.927%
7079	IRISH CONTINENT	0.002%	97.929%
7080	CHINA MANMADE F	0.002%	97.930%
7081	SELECT HARVESTS	0.002%	97.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	HIBERNIA REIT P	0.002%	97.933%
7083	PEARSON STK	0.002%	97.935%
7084	KT SKYLIFE CO L	0.002%	97.936%
7085	S.M. ENTERTAINM	0.002%	97.938%
7086	CHINA GREENLAND	0.002%	97.939%
7087	KLAB INC	0.002%	97.941%
7088	SANSHIN ELECTRO	0.002%	97.942%
7089	MACAU LEGEND DE	0.002%	97.944%
7090	TAKARA LEBEN CO	0.002%	97.945%
7091	TONG HSING ELEC	0.002%	97.947%
7092	CLEARWATER SEAF	0.002%	97.949%
7093	CHAOWEI POWER H	0.002%	97.950%
7094	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.952%
7095	MIDDLESEX WATER CO COMMON STOCK	0.002%	97.953%
7096	TONG YANG CEMEN	0.002%	97.955%
7097	PKP CARGO SA	0.002%	97.956%
7098	SHANGHAI FOSUN	0.002%	97.958%
7099	DSP GROUP INC	0.002%	97.959%
7100	D-LINK	0.002%	97.961%
7101	GODREJ CONSUMER	0.002%	97.962%
7102	ZENRIN CO LTD	0.002%	97.964%
7103	MELISRON LTD	0.002%	97.965%
7104	CT REAL ESTATE	0.002%	97.967%
7105	PALFINGER AG	0.002%	97.968%
7106	CHINA SHINEWAY	0.001%	97.970%
7107	VAISALA	0.001%	97.971%
7108	GPO FIN INTERAC	0.001%	97.973%
7109	SINOFERT HOLDIN	0.001%	97.974%
7110	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.976%
7111	OBEROI REALTY L	0.001%	97.977%
7112	RUSHYDRO PJSC ADR ADR	0.001%	97.979%
7113	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	97.980%
7114	CERVECERIAS UNI	0.001%	97.982%
7115	OKURA INDUSTRIA	0.001%	97.983%
7116	JASA MARGA	0.001%	97.984%
7117	DRAEGERWERK KGA	0.001%	97.986%
7118	ALE PROPERTY TR	0.001%	97.987%
7119	DAI NIPPON TORY	0.001%	97.989%
7120	YEONG GUAN ENER	0.001%	97.990%
7121	PCM INC COMMON STOCK USD.001	0.001%	97.992%
7122	CHINA NATIONAL	0.001%	97.993%
7123	COPEL PARANA EN	0.001%	97.995%
7124	JUST DIAL LTD	0.001%	97.996%
7125	NIPPON PISTON R	0.001%	97.998%
7126	STEF-TFE NEW	0.001%	97.999%
7127	VALSPAR CORP	0.001%	98.001%
7128	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.002%
7129	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.001%	98.004%
7130	DELEK GROUP	0.001%	98.005%
7131	HUANENG POWER I	0.001%	98.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	ORACLE FIN SERV	0.001%	98.008%
7133	OBIC	0.001%	98.010%
7134	BANK COOP AG	0.001%	98.011%
7135	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.013%
7136	LOJAS AMERICANA	0.001%	98.014%
7137	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.016%
7138	PANDOX AB	0.001%	98.017%
7139	YAMAZEN CORPORA	0.001%	98.019%
7140	NISHIMATSUYA CH	0.001%	98.020%
7141	NOJIMA CORP	0.001%	98.021%
7142	SILICONWARE PRE	0.001%	98.023%
7143	RANK GROUP PLC	0.001%	98.024%
7144	SPH REIT	0.001%	98.026%
7145	HEUNG-A SHIPPIN	0.001%	98.027%
7146	RIPLEY CORP SA	0.001%	98.029%
7147	UMH PROP INC	0.001%	98.030%
7148	ZEHNDER GROUP A	0.001%	98.032%
7149	KVAERNER ASA	0.001%	98.033%
7150	CESC	0.001%	98.035%
7151	NOVA MEASURING	0.001%	98.036%
7152	SUPER-SOL	0.001%	98.038%
7153	SOLARTECH INTL	0.001%	98.039%
7154	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.041%
7155	BES ENGINEERING	0.001%	98.042%
7156	GLORIA MATERIAL	0.001%	98.043%
7157	WOWOW INC	0.001%	98.045%
7158	NAN KANG RUBB T	0.001%	98.046%
7159	NICE HOLDINGS C	0.001%	98.048%
7160	JOYFUL HONDA CO	0.001%	98.049%
7161	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.051%
7162	JIH SUN FINANCI	0.001%	98.052%
7163	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.054%
7164	DOUTOR NICHIRE	0.001%	98.055%
7165	EUROMONEY INST	0.001%	98.057%
7166	FERREXPO PLC	0.001%	98.058%
7167	LIVZON PHARMACE	0.001%	98.060%
7168	RVH INC	0.001%	98.061%
7169	361 DEGREES INT	0.001%	98.062%
7170	KONGSBERG AUTOM	0.001%	98.064%
7171	GUOCOLAND LTD	0.001%	98.065%
7172	AMOTECH CO LTD	0.001%	98.067%
7173	HAMAKYOREX CO L	0.001%	98.068%
7174	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.070%
7175	SMS CO LTD	0.001%	98.071%
7176	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.073%
7177	LPKF LASER & EL	0.001%	98.074%
7178	ADDTECH AB B SH	0.001%	98.076%
7179	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.077%
7180	SUNDARAM FINANC	0.001%	98.078%
7181	HOTAI MOTOR CO	0.001%	98.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.081%
7183	SPIE SA	0.001%	98.083%
7184	OKABE CO	0.001%	98.084%
7185	TOLI CORP	0.001%	98.086%
7186	DEPO AUTO PARTS	0.001%	98.087%
7187	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	98.089%
7188	FUJIMORI KOGYO	0.001%	98.090%
7189	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.091%
7190	JEOL	0.001%	98.093%
7191	VERA BRADLEY INC COMMON STOCK	0.001%	98.094%
7192	STOCKMANN OYJ A	0.001%	98.096%
7193	GERDAU SA	0.001%	98.097%
7194	STARZEN CO LTD	0.001%	98.099%
7195	NTT URBAN DEVEL	0.001%	98.100%
7196	YURTEC CORPORAT	0.001%	98.102%
7197	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.103%
7198	AKASTOR ASA	0.001%	98.104%
7199	MITANI CORP	0.001%	98.106%
7200	PROSPERITY REIT	0.001%	98.107%
7201	FUDO CONSTRUCTI	0.001%	98.109%
7202	GOEASY LTD	0.001%	98.110%
7203	ATRIUM EUROPEAN	0.001%	98.112%
7204	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.113%
7205	HIMART CO LTD	0.001%	98.115%
7206	DIVI'S LABORATO	0.001%	98.116%
7207	SHIMIZU BANK	0.001%	98.117%
7208	SL CORP	0.001%	98.119%
7209	MACQUARIE ATLAS	0.001%	98.120%
7210	NETIA SA	0.001%	98.122%
7211	EASTERN & ORIEN	0.001%	98.123%
7212	TOBISHIMA CORP	0.001%	98.125%
7213	FUJIBO HOLDINGS	0.001%	98.126%
7214	MASISA SA	0.001%	98.127%
7215	NORTH MINING SH	0.001%	98.129%
7216	ALPEN CO LTD	0.001%	98.130%
7217	KEPPEL INFRASTR	0.001%	98.132%
7218	DAISO CO	0.001%	98.133%
7219	GRUPO AEROMEXIC	0.001%	98.135%
7220	TEIKOKU SEN-I C	0.001%	98.136%
7221	KENTUCKY FRIED	0.001%	98.137%
7222	CATHAY CONST	0.001%	98.139%
7223	HURCO COMPANIES INC COMMON STOCK	0.001%	98.140%
7224	BTB REAL ESTATE	0.001%	98.142%
7225	SEIKITOKYU KOGY	0.001%	98.143%
7226	RIGNET INC COMMON STOCK USD.001	0.001%	98.145%
7227	ETALON GROUP-GD	0.001%	98.146%
7228	CONCENTRADORA	0.001%	98.147%
7229	DEA CAPITAL SPA	0.001%	98.149%
7230	JSP CORP	0.001%	98.150%
7231	GLOBERIDE INC	0.001%	98.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	SHINNIHON CORP	0.001%	98.153%
7233	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.155%
7234	PHOENIX MECANO	0.001%	98.156%
7235	ORIENTAL HLDGS	0.001%	98.157%
7236	FREEMAN FINANCI	0.001%	98.159%
7237	NICHIDEN CORP	0.001%	98.160%
7238	ALTRI SGPS S.A.	0.001%	98.162%
7239	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.163%
7240	GREATEK ELECTRO	0.001%	98.164%
7241	KANSAI URBAN BA	0.001%	98.166%
7242	SCHOELLER BLECK	0.001%	98.167%
7243	BUKIT SEMBAWNG	0.001%	98.169%
7244	CHINA STEEL CHE	0.001%	98.170%
7245	AOI ELECTRONICS	0.001%	98.172%
7246	AA PLC	0.001%	98.173%
7247	SPIRE HEALTHCAR	0.001%	98.174%
7248	BRUNELLO CUCINE	0.001%	98.176%
7249	HUONS CO LTD	0.001%	98.177%
7250	HANSOL LCD INC	0.001%	98.179%
7251	TSUKUI CORP	0.001%	98.180%
7252	SUZLON ENERGY L	0.001%	98.181%
7253	NIPPON BEET SUG	0.001%	98.183%
7254	YANGTZE OPT FIB	0.001%	98.184%
7255	ISELECT LTD	0.001%	98.186%
7256	SINO THAI EN,FG	0.001%	98.187%
7257	ANTENA 3 DE TEL	0.001%	98.188%
7258	TIBET WATER RES	0.001%	98.190%
7259	S1 CORP	0.001%	98.191%
7260	CENT PATTANA PU	0.001%	98.193%
7261	VIRTUS HEALTH L	0.001%	98.194%
7262	SHENG SIONG GRO	0.001%	98.195%
7263	TAKASAGO THML E	0.001%	98.197%
7264	TOKAI CORP/GIFU	0.001%	98.198%
7265	LOPEZ HOLDINGS	0.001%	98.200%
7266	ALPIQ HOLDING A	0.001%	98.201%
7267	LAWSON	0.001%	98.202%
7268	PROTECTOR FORSI	0.001%	98.204%
7269	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.205%
7270	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.207%
7271	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.208%
7272	ROBERT WALTERS	0.001%	98.209%
7273	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.211%
7274	DIP CORPORATION	0.001%	98.212%
7275	TAIFLEX SCIENTI	0.001%	98.214%
7276	ELECTRA	0.001%	98.215%
7277	HOSOKAWA MICRON	0.001%	98.216%
7278	SPCG	0.001%	98.218%
7279	MAGNUM BERHAD	0.001%	98.219%
7280	PROCTOR&GAMBLE	0.001%	98.220%
7281	CAPE	0.001%	98.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.223%
7283	ALBIS CO LTD	0.001%	98.225%
7284	HAPPINET CORP	0.001%	98.226%
7285	AMARA RAJA BATT	0.001%	98.227%
7286	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.229%
7287	BOSCH LTD	0.001%	98.230%
7288	RECRUIT HOLDING	0.001%	98.232%
7289	ECO WORLD DEVL	0.001%	98.233%
7290	SHANGHAI DASHEN	0.001%	98.234%
7291	STABILUS SA	0.001%	98.236%
7292	ENPLAS CORP	0.001%	98.237%
7293	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.238%
7294	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.240%
7295	TAYCA CORP	0.001%	98.241%
7296	MEDY-TOX INC	0.001%	98.243%
7297	FERROTEC CORP	0.001%	98.244%
7298	ANANDA DEVELOPM	0.001%	98.245%
7299	MCMILLAN SHAKES	0.001%	98.247%
7300	CHEMRING GROUP	0.001%	98.248%
7301	SREI INFRASTRUC	0.001%	98.249%
7302	AUSTRIA TECHNOL	0.001%	98.251%
7303	LIBBEY INC COMMON STOCK USD.01	0.001%	98.252%
7304	PARIS ORLEANS S	0.001%	98.254%
7305	FINNAIR	0.001%	98.255%
7306	MIRAMAR HTEL &	0.001%	98.256%
7307	ONE LIBERTY PRO	0.001%	98.258%
7308	SKYWAY SECURITI	0.001%	98.259%
7309	ASAHI CO LTD	0.001%	98.260%
7310	FINANCIAL PRODU	0.001%	98.262%
7311	BOUSTEAD HLDGS	0.001%	98.263%
7312	CHUBU SHIRYO CO	0.001%	98.264%
7313	MEDICLINIC INTE	0.001%	98.266%
7314	MAGNITOGORS-SPO	0.001%	98.267%
7315	SILVER LAKE RES	0.001%	98.269%
7316	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.270%
7317	SHINDENGEN ELEC	0.001%	98.271%
7318	NISSHIN SEIFUN	0.001%	98.273%
7319	ASSET MANAGERS	0.001%	98.274%
7320	FORD OTOSAN	0.001%	98.275%
7321	MANILA ELECTRIC	0.001%	98.277%
7322	MENORA MIVTACHI	0.001%	98.278%
7323	SPEEDY HIRE PLC	0.001%	98.279%
7324	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.281%
7325	KAWADA TECHNOLO	0.001%	98.282%
7326	KARDEMIR KARABU	0.001%	98.284%
7327	FOLKESTONE EDU	0.001%	98.285%
7328	TOCALO CO LTD	0.001%	98.286%
7329	MARCOPOLO SA	0.001%	98.288%
7330	RAYSEARCH LABOR	0.001%	98.289%
7331	DR.CI:LABO CO L	0.001%	98.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	OLYMPIC STEEL I	0.001%	98.292%
7333	CHINESE ESTATES	0.001%	98.293%
7334	SIAM COMMERCIAL	0.001%	98.294%
7335	ASCOPIAVE SPA	0.001%	98.296%
7336	SUN INTL LTD	0.001%	98.297%
7337	UEM SUNRISE BHD	0.001%	98.298%
7338	IMAX CHINA HOLD	0.001%	98.300%
7339	ACOM CO	0.001%	98.301%
7340	MPACT LIMITED	0.001%	98.303%
7341	GREAT EASTERN H	0.001%	98.304%
7342	FILINVEST LAND	0.001%	98.305%
7343	PACT GROUP HOLD	0.001%	98.307%
7344	ANGLO PACIFIC G	0.001%	98.308%
7345	CHONG HONG CONS	0.001%	98.309%
7346	TEXHONG TEXTILE	0.001%	98.311%
7347	WARABEYA NICHIIY	0.001%	98.312%
7348	HYUNDAI DS,OLD	0.001%	98.313%
7349	SONG WON IND	0.001%	98.315%
7350	TOKUSHU TOKAI H	0.001%	98.316%
7351	BENEFIT ONE INC	0.001%	98.317%
7352	ALPHA NETWORKS	0.001%	98.319%
7353	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.320%
7354	HEY SONG	0.001%	98.321%
7355	CORPORATE TRAVE	0.001%	98.323%
7356	SUESS MICRO TEC	0.001%	98.324%
7357	TOYO KANETSU KK	0.001%	98.325%
7358	K.C. TECH	0.001%	98.327%
7359	SURTECO SE	0.001%	98.328%
7360	ASIA VITAL COMP	0.001%	98.329%
7361	EVS BROADCAST E	0.001%	98.331%
7362	SAFILO GROUP SP	0.001%	98.332%
7363	NATIONAL STORAG	0.001%	98.333%
7364	RTX TELECOM	0.001%	98.335%
7365	CROMPTON GREAVE	0.001%	98.336%
7366	EUROPAC PAPELES	0.001%	98.337%
7367	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.339%
7368	HAN JIN TRANSP	0.001%	98.340%
7369	SANSIRI PUBLIC	0.001%	98.341%
7370	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.343%
7371	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.344%
7372	GRIEG SEAFOOD A	0.001%	98.345%
7373	IGB REAL ESTATE	0.001%	98.347%
7374	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.348%
7375	PARCO CO	0.001%	98.349%
7376	MERUS LABS INTE	0.001%	98.351%
7377	PETRONAS GAS	0.001%	98.352%
7378	AJISEN CHINA HO	0.001%	98.353%
7379	DISCO CORPORATI	0.001%	98.355%
7380	YOUNGONE CORP	0.001%	98.356%
7381	DAWNRAYS PHARMS	0.001%	98.357%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	SMI HOLDINGS GR	0.001%	98.359%
7383	SOL SPA	0.001%	98.360%
7384	CMC MAGNETICS C	0.001%	98.361%
7385	UNIVERSAL ROBIN	0.001%	98.363%
7386	JAPAN DRILLING	0.001%	98.364%
7387	SAKAI HEAVY IND	0.001%	98.365%
7388	CORP COMERCI SA	0.001%	98.367%
7389	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.368%
7390	TAI CHEUNG HLDG	0.001%	98.369%
7391	ORIENT SEMICON	0.001%	98.371%
7392	SUMMIT INDUSTRI	0.001%	98.372%
7393	HARMONIC DRIVE	0.001%	98.373%
7394	KPIT TECHNOLOGI	0.001%	98.375%
7395	GUANGSHEN RAILW	0.001%	98.376%
7396	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.377%
7397	SHINKO PLANTECH	0.001%	98.379%
7398	SAGA PLC	0.001%	98.380%
7399	13 HOLDINGS LTD	0.001%	98.381%
7400	SWORD GROUP	0.001%	98.383%
7401	KEPCO PLANT SER	0.001%	98.384%
7402	HIQ INTERNATIONAL	0.001%	98.385%
7403	TEKFEN HOLDING	0.001%	98.387%
7404	SINGAMAS CONTAI	0.001%	98.388%
7405	ZOOPLA PROPERTY	0.001%	98.389%
7406	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.390%
7407	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.392%
7408	CALIDA HLDG	0.001%	98.393%
7409	XINJIANG GOLDWI	0.001%	98.394%
7410	INTERNATIONAL M	0.001%	98.396%
7411	ALTEK CORP	0.001%	98.397%
7412	UOB-KAY HIAN HO	0.001%	98.398%
7413	BOYAA INTERACTI	0.001%	98.400%
7414	NICHII GAKKAN C	0.001%	98.401%
7415	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.402%
7416	HONGHUA GROUP L	0.001%	98.404%
7417	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.405%
7418	NISSIN SUGAR HO	0.001%	98.406%
7419	BGF RETAIL CO L	0.001%	98.407%
7420	ELECOM CO LTD	0.001%	98.409%
7421	DAIWA INDUSTRIE	0.001%	98.410%
7422	ANICOM HOLDINGS	0.001%	98.411%
7423	OPERA SOFTWARE	0.001%	98.413%
7424	DEVELOPMENT SEC	0.001%	98.414%
7425	MEARS GROUP PLC	0.001%	98.415%
7426	ALTERRA POWER C	0.001%	98.417%
7427	AYGAZ	0.001%	98.418%
7428	SSANGYONG MOTOR	0.001%	98.419%
7429	AEON FANTASY CO	0.001%	98.420%
7430	ESPRINET SPA	0.001%	98.422%
7431	NORITAKE CO	0.001%	98.423%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	TIAN AN CHINA I	0.001%	98.424%
7433	MK ELECTRON	0.001%	98.426%
7434	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.427%
7435	SAKAI CHEMICAL	0.001%	98.428%
7436	DAIKI ALUMINIUM	0.001%	98.430%
7437	CPMC HLDGS LTD	0.001%	98.431%
7438	KIKKOMAN CORP	0.001%	98.432%
7439	INTERSHOP HOLDI	0.001%	98.433%
7440	CITY OFFICE REI	0.001%	98.435%
7441	CAMBRIDGE INDUS	0.001%	98.436%
7442	TAIWAN SURFACE	0.001%	98.437%
7443	COMBA TELECOM S	0.001%	98.439%
7444	GENTING PLANTA	0.001%	98.440%
7445	BEST PACIFIC IN	0.001%	98.441%
7446	TUPY SA	0.001%	98.442%
7447	WYNN MACAU LTD	0.001%	98.444%
7448	CK LIFE SCIENCE	0.001%	98.445%
7449	SK TELECOM ADR	0.001%	98.446%
7450	ZIX CORP COMMON STOCK USD.01	0.001%	98.448%
7451	GREENCROSS LTD	0.001%	98.449%
7452	DR REDDYS LABS	0.001%	98.450%
7453	SHW AG	0.001%	98.451%
7454	GIGASTORAGE COR	0.001%	98.453%
7455	UNIZYX HOLDING	0.001%	98.454%
7456	SIPEF(PLANT FIN	0.001%	98.455%
7457	WELCIA HOLDINGS	0.001%	98.457%
7458	MEC COMPANY LTD	0.001%	98.458%
7459	ABC-MART INC	0.001%	98.459%
7460	INFOCOM CORP	0.001%	98.460%
7461	MINISTOP CO	0.001%	98.462%
7462	CHINA OIL & GAS	0.001%	98.463%
7463	SUNNINGDALE TEC	0.001%	98.464%
7464	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.466%
7465	BEIJING NORTH S	0.001%	98.467%
7466	PARTNER COMMUNI	0.001%	98.468%
7467	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.469%
7468	CHINA OCEANWIDE	0.001%	98.471%
7469	TAIWAN LAND DEV	0.001%	98.472%
7470	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.473%
7471	OBAYASHI ROAD C	0.001%	98.475%
7472	EMLAK KONUT GYO	0.001%	98.476%
7473	ACE HARDWARE IN	0.001%	98.477%
7474	SHINSHO CORP	0.001%	98.478%
7475	KAMEI CORP	0.001%	98.480%
7476	SAGAX AB	0.001%	98.481%
7477	RIDLEY CORP LTD	0.001%	98.482%
7478	CGN MEIYA POWER	0.001%	98.484%
7479	KONGSBERG GRUPP	0.001%	98.485%
7480	T-GAIA CORP	0.001%	98.486%
7481	VILLAGE SUPERMA	0.001%	98.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	KAVERI SEED CO	0.001%	98.489%
7483	GLAXOSMITHKLINE	0.001%	98.490%
7484	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.491%
7485	BORYSZEW SA	0.001%	98.492%
7486	DABUR INDIA LTD	0.001%	98.494%
7487	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.495%
7488	INFOMART CORP	0.001%	98.496%
7489	SRI REJEKI ISMA	0.001%	98.497%
7490	INARI AMERTRON	0.001%	98.499%
7491	JASMINE INTERNA	0.001%	98.500%
7492	ONE HOSPITALITY	0.001%	98.501%
7493	RYOYO ELECTRO C	0.001%	98.502%
7494	AHRESTY CORP	0.001%	98.504%
7495	NIPPON THOMPSON	0.001%	98.505%
7496	NIDEC CORPORATI	0.001%	98.506%
7497	MERIDIAN ENERGY	0.001%	98.508%
7498	ESSENTIAL ENERG	0.001%	98.509%
7499	AFFIN HLDGS BHD	0.001%	98.510%
7500	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.511%
7501	RAYMOND LTD	0.001%	98.513%
7502	LIANHUA SUPERMA	0.001%	98.514%
7503	TAKAMATSU CONS	0.001%	98.515%
7504	RICH DEVELOPMEN	0.001%	98.516%
7505	SKF AB	0.001%	98.518%
7506	BKW ENERGIE AG	0.001%	98.519%
7507	SYNERGIE	0.001%	98.520%
7508	PTT PUBLIC COMP	0.001%	98.521%
7509	CHINA REINSURAN	0.001%	98.523%
7510	SHRIRAM CITY UN	0.001%	98.524%
7511	PAYPOINT	0.001%	98.525%
7512	CHUNG HSIN ELEC	0.001%	98.526%
7513	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.528%
7514	FORHOUSE CORP	0.001%	98.529%
7515	ARROW GLOBAL GR	0.001%	98.530%
7516	COSCO INTERNATI	0.001%	98.531%
7517	QSC AG	0.001%	98.533%
7518	AMER SOFTWARE I	0.001%	98.534%
7519	INTOPS CO	0.001%	98.535%
7520	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.536%
7521	ASIA PACIFIC TE	0.001%	98.538%
7522	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	98.539%
7523	STANDARD FOODS	0.001%	98.540%
7524	DUNELM GROUP PL	0.001%	98.541%
7525	HANON SYSTEMS	0.001%	98.542%
7526	UNIVERSAL CEMEN	0.001%	98.544%
7527	CRAFT BREWERS A	0.001%	98.545%
7528	RADIUM LIFE TEC	0.001%	98.546%
7529	WILLDAN GROUP I	0.001%	98.547%
7530	MERCURIES & ASS	0.001%	98.549%
7531	DAE DUCK ELECTR	0.001%	98.550%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	GFT TECHNOLOGY	0.001%	98.551%
7533	DENKI KOGYO CO	0.001%	98.552%
7534	SHANDONG CHENMI	0.001%	98.554%
7535	SURMODICS INC COMMON STOCK USD.05	0.001%	98.555%
7536	DNO INTERNATION	0.001%	98.556%
7537	SIEMENS INDIA L	0.001%	98.557%
7538	VARDHMAN TEXTIL	0.001%	98.558%
7539	SMK CORP	0.001%	98.560%
7540	NORITSU KOKI CO	0.001%	98.561%
7541	SENEX ENERGY LT	0.001%	98.562%
7542	HANMI PHARM CO	0.001%	98.563%
7543	WPP AUNZ LTD	0.001%	98.565%
7544	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.566%
7545	NUFLARE TECHNOL	0.001%	98.567%
7546	TSURUMI MFG CO	0.001%	98.568%
7547	SEKISUI JUSHI C	0.001%	98.570%
7548	TOENEC CORP	0.001%	98.571%
7549	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.572%
7550	RINNAI CORP	0.001%	98.573%
7551	YOROZU CORP	0.001%	98.574%
7552	FUJITSU KIDEN	0.001%	98.576%
7553	JAHWA ELECTRONI	0.001%	98.577%
7554	MANILA WATER CO	0.001%	98.578%
7555	PSK INC	0.001%	98.579%
7556	HYUNDAI ROTEM C	0.001%	98.581%
7557	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.582%
7558	CHINA LILANG LT	0.001%	98.583%
7559	LI PENG ENTERPR	0.001%	98.584%
7560	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	98.585%
7561	TORIDOLL CORPOR	0.001%	98.587%
7562	KITA-NIPPON BAN	0.001%	98.588%
7563	ASCENDAS HOSPIT	0.001%	98.589%
7564	GOODBABY INTERN	0.001%	98.590%
7565	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.591%
7566	HNZ GROUP INC	0.001%	98.593%
7567	ALLIED PROPERTI	0.001%	98.594%
7568	ZINWELL CORP	0.001%	98.595%
7569	BERJAYA CORPORA	0.001%	98.596%
7570	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.597%
7571	KONISHI CO LTD	0.001%	98.599%
7572	QINGLING MOTORS	0.001%	98.600%
7573	CELSIA SA ESP	0.001%	98.601%
7574	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.602%
7575	NICE INFORMATIO	0.001%	98.604%
7576	MUNKSJO OYJ	0.001%	98.605%
7577	LPN DEVELOPMENT	0.001%	98.606%
7578	COROMANDEL INTL	0.001%	98.607%
7579	HUADIAN FUXIN E	0.001%	98.608%
7580	CELLCOM ISRAEL	0.001%	98.610%
7581	KONTRON AG	0.001%	98.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	51JOB INC ADR ADR USD.0001	0.001%	98.612%
7583	IDI INSURANCE C	0.001%	98.613%
7584	GUJARAT GAS LTD	0.001%	98.614%
7585	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.616%
7586	CONSORCIO ARA S	0.001%	98.617%
7587	IMMOBILIARE GRA	0.001%	98.618%
7588	YAKULT HONSHA C	0.001%	98.619%
7589	DARFON ELECTRON	0.001%	98.620%
7590	YUEXIU TRANSPOR	0.001%	98.622%
7591	CUTERA INC COMMON STOCK USD.001	0.001%	98.623%
7592	COSCO CAPITAL I	0.001%	98.624%
7593	SPIN MASTER COR	0.001%	98.625%
7594	GOLD CIRCUIT EL	0.001%	98.626%
7595	NOVATEK OAO	0.001%	98.628%
7596	ARATA CORP	0.001%	98.629%
7597	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.630%
7598	PICO FAR EAST H	0.001%	98.631%
7599	KOTOBUKI SPIRIT	0.001%	98.632%
7600	LINK ADMINISTRA	0.001%	98.633%
7601	ZAGG INC COMMON STOCK USD.001	0.001%	98.635%
7602	HARIM CO LTD	0.001%	98.636%
7603	PANIN FINANCIAL	0.001%	98.637%
7604	NORDIC SEMICONDR	0.001%	98.638%
7605	ARB CORP LTD	0.001%	98.639%
7606	NETSUJI + CO LTD SPONS ADR ADR	0.001%	98.641%
7607	SAKATA INX CORP	0.001%	98.642%
7608	PRESIDENT SECS	0.001%	98.643%
7609	MAN SE	0.001%	98.644%
7610	SEOHEE CONSTRUC	0.001%	98.645%
7611	HOEGH LNG HOLDI	0.001%	98.647%
7612	YAT SING HOLDIN	0.001%	98.648%
7613	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.649%
7614	TCL MULTIMEDIA	0.001%	98.650%
7615	PHX ENERGY SERV	0.001%	98.651%
7616	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.652%
7617	FORUS S.A.	0.001%	98.654%
7618	KUSURI NO AOKI	0.001%	98.655%
7619	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.656%
7620	HEARTLAND NEW Z	0.001%	98.657%
7621	EXMAR	0.001%	98.658%
7622	DASSAULT AVIATI	0.001%	98.660%
7623	LOCK&LOCK CO LT	0.001%	98.661%
7624	FUNAI ELECTRIC	0.001%	98.662%
7625	ERA GROUP INC COMMON STOCK USD.01	0.001%	98.663%
7626	NATUREX	0.001%	98.664%
7627	HONGKONG&SHANG	0.001%	98.665%
7628	APT SATELLITE	0.001%	98.667%
7629	INGENIA COMMUNI	0.001%	98.668%
7630	STRIDE STAPLED	0.001%	98.669%
7631	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.671%
7633	ORDINA NV	0.001%	98.672%
7634	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.674%
7635	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.675%
7636	GULLIVER INTERN	0.001%	98.676%
7637	CARL ZEISS MEDI	0.001%	98.677%
7638	LAOX CO	0.001%	98.678%
7639	MORITA HOLDINGS	0.001%	98.679%
7640	GAFISA SA	0.001%	98.681%
7641	DOGAN HOLDINGS	0.001%	98.682%
7642	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.683%
7643	NIPPON DENSETSU	0.001%	98.684%
7644	NETUREN CO	0.001%	98.685%
7645	FUKUSHIMA BANK	0.001%	98.686%
7646	TRANCOM CO, LTD	0.001%	98.688%
7647	SUPERMAX CORPOR	0.001%	98.689%
7648	NYRSTAR NV	0.001%	98.690%
7649	ZENG HSING INDL	0.001%	98.691%
7650	CONCORD NEW ENE	0.001%	98.692%
7651	UNITECH LIMITED	0.001%	98.693%
7652	LITE-ON SEMICON	0.001%	98.695%
7653	GLOBAL YATIRIM	0.001%	98.696%
7654	QUINTIS LTD	0.001%	98.697%
7655	MASTER GLORY GR	0.001%	98.698%
7656	IMF (AUSTRALIA)	0.001%	98.699%
7657	PLAYMATES TOYS	0.001%	98.700%
7658	VIRBAC	0.001%	98.701%
7659	PERSISTENT SYST	0.001%	98.703%
7660	XINJIANG XINXIN	0.001%	98.704%
7661	FOXTONS GROUP P	0.001%	98.705%
7662	LANDING INTL DE	0.001%	98.706%
7663	AIRPORT CITY LT	0.001%	98.707%
7664	HUNG POO CONSTR	0.001%	98.708%
7665	STRAUSS GROUP L	0.001%	98.709%
7666	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.711%
7667	BEIJING URBAN C	0.001%	98.712%
7668	GOL LINHAS AERE	0.001%	98.713%
7669	INTERVEST OFFIC	0.001%	98.714%
7670	BASSO INDUSTRY	0.001%	98.715%
7671	SHINOKEN GROUP	0.001%	98.716%
7672	ARROWHEAD PROR	0.001%	98.717%
7673	XAAR	0.001%	98.718%
7674	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.720%
7675	CORP INMOBILIAR	0.001%	98.721%
7676	NISSIN CORP	0.001%	98.722%
7677	BALRAMPUR CHINI	0.001%	98.723%
7678	STP & I PCL-FOR	0.001%	98.724%
7679	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.725%
7680	TELSTRA CORP-AD	0.001%	98.726%
7681	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	SRE GROUP LTD	0.001%	98.729%
7683	EUGENE CORP	0.001%	98.730%
7684	GMO PAYMENT GAT	0.001%	98.731%
7685	GATEWAY DISTRIP	0.001%	98.732%
7686	DASSAULT SYSTEM	0.001%	98.733%
7687	KOPIN CORP COMMON STOCK USD.01	0.001%	98.734%
7688	KYOKUTO SECURIT	0.001%	98.735%
7689	WHITESTONE REIT REIT USD.001	0.001%	98.737%
7690	HIDAY HIDAKA CO	0.001%	98.738%
7691	STAR CRUISES LT	0.001%	98.739%
7692	HANWHA NON-LIFE	0.001%	98.740%
7693	DYNAPACK INTL T	0.001%	98.741%
7694	PACK CORP	0.001%	98.742%
7695	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.743%
7696	CHUNG HUNG STEE	0.001%	98.744%
7697	FAR EAST HOSPIT	0.001%	98.746%
7698	COSCO CORPORATI	0.001%	98.747%
7699	MEDIVIR	0.001%	98.748%
7700	AKSA AKRILIK KI	0.001%	98.749%
7701	REGAL REIT	0.001%	98.750%
7702	EREGLI DEMIR CE	0.001%	98.751%
7703	YAHAGI CONST CO	0.001%	98.752%
7704	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.753%
7705	ICHIYOSHI SECS	0.001%	98.755%
7706	FORMOSA LABORAT	0.001%	98.756%
7707	CABCHARGE AUSTR	0.001%	98.757%
7708	PEGASUS SEWING	0.001%	98.758%
7709	DAISAN BANK	0.001%	98.759%
7710	BATA INDIA LTD	0.001%	98.760%
7711	TEKKEN CORP	0.001%	98.761%
7712	REDCO PROPRTIE	0.001%	98.762%
7713	SEIKA CORP	0.001%	98.764%
7714	MULTI PACKAGING	0.001%	98.765%
7715	CERVUS EQUIPMEN	0.001%	98.766%
7716	FUKUDA CORP	0.001%	98.767%
7717	MATRIX	0.001%	98.768%
7718	RETAIL ESTATES	0.001%	98.769%
7719	TA CHEN STAINLE	0.001%	98.770%
7720	KYODO PRINTING	0.001%	98.771%
7721	ATSUGI NYLON IN	0.001%	98.772%
7722	AXT INC COMMON STOCK USD.001	0.001%	98.774%
7723	BERJAYA SPORTS	0.001%	98.775%
7724	KAROON GAS AUST	0.001%	98.776%
7725	CHAIN STORE OKU	0.001%	98.777%
7726	CROCS INC COMMON STOCK USD.001	0.001%	98.778%
7727	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.779%
7728	OILES CORPORATI	0.001%	98.780%
7729	EISAI CO	0.001%	98.781%
7730	WIRECARD AG	0.001%	98.782%
7731	AIRASIA X BHD	0.001%	98.784%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	KOBAYASHI PHARM	0.001%	98.785%
7733	LING SEN PRECIS	0.001%	98.786%
7734	CHIBA KOGYO BAN	0.001%	98.787%
7735	WAH LEE INDUSTR	0.001%	98.788%
7736	METAIR INVESTME	0.001%	98.789%
7737	GL EVENTS	0.001%	98.790%
7738	BEIJING ENT MED	0.001%	98.791%
7739	BITTIUM OYJ	0.001%	98.792%
7740	ARDMORE SHIPPIN	0.001%	98.793%
7741	WALLISER KANTON	0.001%	98.795%
7742	GUOLIAN SECURIT	0.001%	98.796%
7743	GLOBAL MEDIACOM	0.001%	98.797%
7744	NOKIA CORP ADR	0.001%	98.798%
7745	MANDOM CORP	0.001%	98.799%
7746	SIA REIT INC	0.001%	98.800%
7747	LUXOTTICA GROUP	0.001%	98.801%
7748	IP GROUP	0.001%	98.802%
7749	BELLEVUE GROUP	0.001%	98.803%
7750	TIMMINS GOLD CO	0.001%	98.804%
7751	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.805%
7752	ORACLE CORP JAP	0.001%	98.807%
7753	MAIRE TECNIMONT	0.001%	98.808%
7754	SCHAEFFLER AG P	0.001%	98.809%
7755	ZUIKO CORP	0.001%	98.810%
7756	VALVOLINE INC W/ COMMON STOCK USD.01	0.001%	98.811%
7757	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.812%
7758	AMSTERDAM COMMO	0.001%	98.813%
7759	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	98.814%
7760	WASION METERS G	0.001%	98.815%
7761	HOCHIKI CORPORA	0.001%	98.816%
7762	GRO-BELS CO LTD	0.001%	98.817%
7763	TIM PARTICIPACOE SA ADR ADR	0.001%	98.818%
7764	EDREAMS ODIGEO	0.001%	98.820%
7765	HELLENIC EXCH H	0.001%	98.821%
7766	GUANGSHEN RAILW	0.001%	98.822%
7767	BLACK BOX CORP	0.001%	98.823%
7768	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	98.824%
7769	SUMIDA ELECTRIC	0.001%	98.825%
7770	L&K ENGINEERING	0.001%	98.826%
7771	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.827%
7772	INTL GAME SYSTE	0.001%	98.828%
7773	TAIWAN PCB TECH	0.001%	98.829%
7774	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.830%
7775	SA SA INTL HLDG	0.001%	98.831%
7776	INVESTEC PROP F	0.001%	98.832%
7777	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.834%
7778	RYOSHOKU LTD	0.001%	98.835%
7779	DAITO PHARM	0.001%	98.836%
7780	SILVER GRANT IN	0.001%	98.837%
7781	SHINKONG INSURA	0.001%	98.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	STHREE	0.001%	98.839%
7783	WILH WILHELMOSEN	0.001%	98.840%
7784	OSAKA STEEL CO	0.001%	98.841%
7785	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.842%
7786	TSUBAKI NAKASHI	0.001%	98.843%
7787	GDI PROPERTY GR	0.001%	98.844%
7788	SHREE CEMENT LT	0.001%	98.845%
7789	CHINA MERCHANTS	0.001%	98.846%
7790	WONIK IPS CO LT	0.001%	98.848%
7791	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	98.849%
7792	ZUMTOBEL AG	0.001%	98.850%
7793	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.851%
7794	BANCO BTG PACTU	0.001%	98.852%
7795	ORIENTAL BK OF	0.001%	98.853%
7796	BANK JABAR BANT	0.001%	98.854%
7797	DAIRY FARM INTL	0.001%	98.855%
7798	GRASIM INDUSTRI	0.001%	98.856%
7799	PULSE SEISMIC	0.001%	98.857%
7800	REGIS HEALTHCAR	0.001%	98.858%
7801	NAGATANIEN CO L	0.001%	98.859%
7802	INTERPARK CORP	0.001%	98.860%
7803	TAMEDIA AG	0.001%	98.861%
7804	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.862%
7805	INTAGE INC	0.001%	98.864%
7806	HANSOL CHEMICAL	0.001%	98.865%
7807	SWISSQUOTE GP H	0.001%	98.866%
7808	BAUER AG	0.001%	98.867%
7809	PROBI AB	0.001%	98.868%
7810	TAIWAN SOGO SHI	0.001%	98.869%
7811	ZIJIN MINING GR	0.001%	98.870%
7812	DELTA-GALIL IND	0.001%	98.871%
7813	SYMPHONY HLDGS	0.001%	98.872%
7814	T & K TOKA CO L	0.001%	98.873%
7815	HUSQVARNA AB	0.001%	98.874%
7816	FREIGHTCAR AMER	0.001%	98.875%
7817	AGABANG&COMPANY	0.001%	98.876%
7818	TELEKOM MALAYSI	0.001%	98.877%
7819	SHOEI CO LTD	0.001%	98.878%
7820	MATSUDA SANGYO	0.001%	98.879%
7821	Minerva SA	0.001%	98.880%
7822	TOYO WHARF & W	0.001%	98.881%
7823	AIPHONE CO	0.001%	98.883%
7824	SIAM GLOBAL HOU	0.001%	98.884%
7825	W-SCOPE CO	0.001%	98.885%
7826	BIJOU BRIGITTE	0.001%	98.886%
7827	VALUE PARTNERS	0.001%	98.887%
7828	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	98.888%
7829	CHU KONG SHIPPI	0.001%	98.889%
7830	PARQUE ARAUCO S	0.001%	98.890%
7831	TELESITES SAB D	0.001%	98.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	SUNG KWANG BEND	0.001%	98.892%
7833	FACC AG	0.001%	98.893%
7834	CHINA SILVER GR	0.001%	98.894%
7835	VANACHAI GROUP	0.001%	98.895%
7836	JIMOTO HLDGS IN	0.001%	98.896%
7837	ASAHI KOGYOSHA	0.001%	98.897%
7838	STS SEMICONDUCT	0.001%	98.898%
7839	ASANUMA CORP	0.001%	98.899%
7840	NITTOKU ENG CO	0.001%	98.900%
7841	OPUS GROUP AB	0.001%	98.901%
7842	NIPPON YUSOKI C	0.001%	98.902%
7843	SUNWAY REAL EST	0.001%	98.903%
7844	KURA CORPORATIO	0.001%	98.904%
7845	OXFORD INSTRUME	0.001%	98.905%
7846	TOKYO THEATRES	0.001%	98.907%
7847	GAMEHOST INC	0.001%	98.908%
7848	KNM GROUP BERHA	0.001%	98.909%
7849	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.910%
7850	NIIT TECHNOLOGI	0.001%	98.911%
7851	AKITA DRILLING	0.001%	98.912%
7852	OTOKAR OTOMOTIV	0.001%	98.913%
7853	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	98.914%
7854	BOSIDENG INTL H	0.001%	98.915%
7855	TAKACHIHO ELECT	0.001%	98.916%
7856	KANTO TSUKUBA B	0.001%	98.917%
7857	TIMBERCREEK FIN	0.001%	98.918%
7858	CHUETSU PULP&PA	0.001%	98.919%
7859	MESOBLAST LTD	0.001%	98.920%
7860	SKY PLC SPN ADR ADR	0.001%	98.921%
7861	NIPPON SEISEN C	0.001%	98.922%
7862	CHINA STRATEGIC	0.001%	98.923%
7863	WIZZ AIR HOLDIN	0.001%	98.924%
7864	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	98.925%
7865	CTT-CORREIOS DE	0.001%	98.926%
7866	INAGEYA CO LTD	0.001%	98.927%
7867	PARKSON RETAIL	0.001%	98.928%
7868	AGRITRADE RESOU	0.001%	98.929%
7869	CHINA SANJIANG	0.001%	98.930%
7870	POLYPLEX THAILA	0.001%	98.931%
7871	SUNPLUS TECHNOL	0.001%	98.932%
7872	MALAYSIAN PACIF	0.001%	98.933%
7873	PT PAN INDONESIA	0.001%	98.934%
7874	BING-GRAE	0.001%	98.935%
7875	MEGA WORLD PROP	0.001%	98.936%
7876	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.937%
7877	SAES GETTERS	0.001%	98.938%
7878	NEC CAPITAL SOL	0.001%	98.939%
7879	SCHALTBAU HOLDI	0.001%	98.940%
7880	NAPHTHA ISRAEL	0.001%	98.941%
7881	MILBON CO	0.001%	98.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	TAUNG GOLD INTE	0.001%	98.943%
7883	YINSON HOLDINGS	0.001%	98.944%
7884	INFO SVS INTL	0.001%	98.945%
7885	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	98.946%
7886	FRASERS CENTREP	0.001%	98.947%
7887	GESCO AG	0.001%	98.948%
7888	AMUSE INC	0.001%	98.949%
7889	UMW HLDGS BERHA	0.001%	98.950%
7890	K&O ENERGY GROU	0.001%	98.951%
7891	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	98.952%
7892	CORONA CORP	0.001%	98.954%
7893	HONG KONG AIRCR	0.001%	98.955%
7894	BATU KAWAN BHD	0.001%	98.956%
7895	RENAISSANCE INC	0.001%	98.957%
7896	DELEK AUTOMOTIV	0.001%	98.958%
7897	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.959%
7898	BROADLEAF CO LT	0.001%	98.960%
7899	INOVALIS REAL E	0.001%	98.961%
7900	HIGASHI NIHON H	0.001%	98.962%
7901	PHIBRO ANIMAL H	0.001%	98.963%
7902	PERSEUS MINING	0.001%	98.964%
7903	UNITECH PRINTED	0.001%	98.965%
7904	UNILEVER PLC	0.001%	98.966%
7905	TAEKWANG IND CO	0.001%	98.967%
7906	HOTEL SHILLA	0.001%	98.968%
7907	BELLE CORPORATI	0.001%	98.969%
7908	NIPPON PILLAR P	0.001%	98.970%
7909	LH FINANCIAL GR	0.001%	98.971%
7910	ITOKI CORP	0.001%	98.972%
7911	SLC AGRICOLA SA	0.001%	98.973%
7912	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	98.974%
7913	HARBOUR CENTRE	0.001%	98.975%
7914	HI SUN TECH CHI	0.001%	98.976%
7915	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	98.977%
7916	TOKYO ROPE MFG	0.001%	98.978%
7917	TREVI FINANZIAR	0.001%	98.979%
7918	NAUTILUS MINERA	0.001%	98.980%
7919	EVERLIGHT CHEMI	0.001%	98.981%
7920	SHN EXPRESSWAY	0.001%	98.982%
7921	HANNSTAR BOARD	0.001%	98.983%
7922	G.U.D. HOLDINGS	0.001%	98.984%
7923	SANOH INDUSTRIA	0.001%	98.985%
7924	SUMMIT R/EST HL	0.001%	98.986%
7925	VP BANK AG	0.001%	98.987%
7926	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.988%
7927	XTREME DRILLING	0.001%	98.989%
7928	ADCOCK INGRAM H	0.001%	98.989%
7929	METKA SA	0.001%	98.990%
7930	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.991%
7931	CAPITAL ONE BAN	0.001%	98.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	KIRKLAND S INC COMMON STOCK	0.001%	98.993%
7933	BANPU PUBLIC CO	0.001%	98.994%
7934	CARDINAL ENERGY	0.001%	98.995%
7935	MITSUBISHI PAPE	0.001%	98.996%
7936	JUSTSYSTEM	0.001%	98.997%
7937	LIFETECH SCIENT	0.001%	98.998%
7938	SAMTY CO.LTD.	0.001%	98.999%
7939	VIJAYA BANK	0.001%	99.000%
7940	HYFLUX LTD	0.001%	99.001%
7941	STUDIO ALICE CO	0.001%	99.002%
7942	FORMOSAN RUBBER	0.001%	99.003%
7943	UNITED ENERGY G	0.001%	99.004%
7944	WOORI BANK SPON ADR ADR	0.001%	99.005%
7945	MEDIA PRIMA BHD	0.001%	99.006%
7946	MARUWA CO LTD	0.001%	99.007%
7947	SEED CO LTD/TOK	0.001%	99.008%
7948	HOPEWELL HIGHWA	0.001%	99.009%
7949	TUBACEX SA	0.001%	99.010%
7950	VESTEL ELECTRON	0.001%	99.011%
7951	TOPBI INTERNATI	0.001%	99.012%
7952	TOTETSU KOGYO C	0.001%	99.013%
7953	HOLTEK SEMICOND	0.001%	99.014%
7954	COSMO LADY CHIN	0.001%	99.015%
7955	CHIYODA INTEGRE	0.001%	99.016%
7956	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.017%
7957	SHENYIN WANGUO(0.001%	99.018%
7958	TOHO TITANIUM C	0.001%	99.019%
7959	HANA MICROELECT	0.001%	99.020%
7960	IWAICOSMO HLDGS	0.001%	99.021%
7961	E.I.D.-PARRY(IN	0.001%	99.022%
7962	JALUX INC	0.001%	99.023%
7963	TATUNG	0.001%	99.024%
7964	MIE BANK LTD/TH	0.001%	99.025%
7965	UCHIDA YOKO CO	0.001%	99.026%
7966	ACTRON TECHNOLO	0.001%	99.027%
7967	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.028%
7968	BYUCKSAN CORP	0.001%	99.028%
7969	ONOKEN CO LTD	0.001%	99.029%
7970	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.030%
7971	ALEXANDER FORBE	0.001%	99.031%
7972	HANSEN TECHNOLO	0.001%	99.032%
7973	GERRY WEBER INT	0.001%	99.033%
7974	AEKYUNG PETROCH	0.001%	99.034%
7975	SOLIUM CAPITAL	0.001%	99.035%
7976	NISSEI PLSTIC I	0.001%	99.036%
7977	ALCONIX CORPORA	0.001%	99.037%
7978	CHIMEI MATERIAL	0.001%	99.038%
7979	AJ RENT CAR	0.001%	99.039%
7980	NIHON CHOUZAI C	0.001%	99.040%
7981	CONVOY FINANCIA	0.001%	99.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.042%
7983	PT PAKUWON JATI	0.001%	99.043%
7984	FIAT CHRYSLER A	0.001%	99.044%
7985	CRH PLC	0.001%	99.045%
7986	BRIGHT SMART SE	0.001%	99.046%
7987	NORTHWEST PIPE	0.001%	99.047%
7988	DAIKEN CORP	0.001%	99.048%
7989	YOMIURI LAND CO	0.001%	99.049%
7990	MEISEI INDUSTRI	0.001%	99.050%
7991	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.051%
7992	IMASEN ELEC IND	0.001%	99.051%
7993	FONTERRA SHAREH	0.001%	99.052%
7994	AIXTRON SE	0.001%	99.053%
7995	OMAXE LTD	0.001%	99.054%
7996	FRANCE BED HOLD	0.001%	99.055%
7997	BOLSA DE VALOR	0.001%	99.056%
7998	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.057%
7999	GUJARAT FLUOROC	0.001%	99.058%
8000	DORO AB	0.001%	99.059%
8001	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.060%
8002	GLOBE TRADE CEN	0.001%	99.061%
8003	TIANJIN DEVMT H	0.001%	99.062%
8004	HAICHANG HOLDIN	0.001%	99.063%
8005	GENESIS ENERGY	0.001%	99.064%
8006	LAMPRELL PLC	0.001%	99.065%
8007	HAGIHARA INDUST	0.001%	99.066%
8008	FURUKAWA BATTER	0.001%	99.067%
8009	SALA CORPORATIO	0.001%	99.068%
8010	RH COMMON STOCK USD.0001	0.001%	99.069%
8011	ALPHA CORP	0.001%	99.070%
8012	KEIYO CO	0.001%	99.070%
8013	PRONEXUS INC	0.001%	99.071%
8014	MABUCHI MOTOR C	0.001%	99.072%
8015	FREIGHTWAYS LTD	0.001%	99.073%
8016	PROPERTY FOR IN	0.001%	99.074%
8017	LECTRA SYSTEMES	0.001%	99.075%
8018	SAS AB	0.001%	99.076%
8019	CDI CORP COMMON STOCK USD.1	0.001%	99.077%
8020	CREDITO REAL SA	0.001%	99.078%
8021	GIANPLUS TECHN	0.001%	99.079%
8022	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.080%
8023	SERITAGE GROWTH PROP A REIT	0.001%	99.081%
8024	BPOST SA	0.001%	99.082%
8025	MITSUUROKO CO L	0.001%	99.083%
8026	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.084%
8027	KANAGAWA CHUO K	0.001%	99.085%
8028	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.086%
8029	SVENSKA HANDELS	0.001%	99.087%
8030	OHSO FOOD SERV	0.001%	99.087%
8031	CHINA SUNTIEN G	0.001%	99.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	GROUPE CRIT	0.001%	99.089%
8033	MEDCO ENERGI IN	0.001%	99.090%
8034	CSE GLOBAL LIMI	0.001%	99.091%
8035	DAIKOKU DENKI C	0.001%	99.092%
8036	ALLAHABAD BANK	0.001%	99.093%
8037	TOYO TANSO CO L	0.001%	99.094%
8038	SUNDRAM FASTNER	0.001%	99.095%
8039	NICE-SYSTEMS LT	0.001%	99.096%
8040	SOUNDWILL HOLDI	0.001%	99.097%
8041	GS RETAIL CO LT	0.001%	99.098%
8042	SHINKO SHOJI CO	0.001%	99.099%
8043	PW MEDTECH GROU	0.001%	99.100%
8044	FURUSATO INDUST	0.001%	99.101%
8045	LEASINVEST REAL	0.001%	99.101%
8046	PSG GROUP LTD	0.001%	99.102%
8047	MIYAJI ENGINEER	0.001%	99.103%
8048	WATAMI FOOD SER	0.001%	99.104%
8049	NITTO KOHKI CO	0.001%	99.105%
8050	RYODEN TRADING	0.001%	99.106%
8051	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.107%
8052	GIKEN LTD	0.001%	99.108%
8053	CHUNG HWA PULP	0.001%	99.109%
8054	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.110%
8055	DAI-ICHI SEIKO	0.001%	99.111%
8056	PRECIOUS SHIPPI	0.001%	99.112%
8057	YASUNAGA CORP	0.001%	99.113%
8058	KAWASAN INDS JA	0.001%	99.114%
8059	SEKERBANK	0.001%	99.114%
8060	KAWAI MUSICAL I	0.001%	99.115%
8061	ESSO(FRANCAISE)	0.001%	99.116%
8062	CMIC HOLDINGS C	0.001%	99.117%
8063	BIESSE	0.001%	99.118%
8064	CHUKYO BANK	0.001%	99.119%
8065	PURE TECHNOLOGI	0.001%	99.120%
8066	MATSUI CONST CO	0.001%	99.121%
8067	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.122%
8068	VALUETRONICS HL	0.001%	99.123%
8069	TOA CORP	0.001%	99.124%
8070	YASUDA WAREHOUS	0.001%	99.125%
8071	EAST CAPITAL EX	0.001%	99.126%
8072	OSJB HOLDINGS C	0.001%	99.126%
8073	TA ENTERPRISE B	0.001%	99.127%
8074	SINKO INDUSTRIE	0.001%	99.128%
8075	WESTGOLD RESOUR	0.001%	99.129%
8076	IMDEX LTD	0.001%	99.130%
8077	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.131%
8078	CHIP ENG SENG C	0.001%	99.132%
8079	ICOM INCORPORAT	0.001%	99.133%
8080	SOBHA LIMITED	0.001%	99.134%
8081	KURIMOTO	0.001%	99.135%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	CENIT AG SYSTEM	0.001%	99.136%
8083	REXLOT HOLDINGS	0.001%	99.136%
8084	ENVESTNET INC COMMON STOCK	0.001%	99.137%
8085	MIMASU SEMICON	0.001%	99.138%
8086	SOGO MEDICAL CO	0.001%	99.139%
8087	MOBILEPHONE TEL	0.001%	99.140%
8088	TAIHO KOGYO	0.001%	99.141%
8089	SEASPAN CORP	0.001%	99.142%
8090	TOMOKU CO	0.001%	99.143%
8091	FEINTOOL INTERN	0.001%	99.144%
8092	NICHIREKI CO LT	0.001%	99.145%
8093	RELIGARE HEALTH	0.001%	99.146%
8094	ITC PROPERTIES	0.001%	99.146%
8095	SCHIBSTED ASA	0.001%	99.147%
8096	SK TELECOM	0.001%	99.148%
8097	ROAD KING INFRA	0.001%	99.149%
8098	IMAGINATION TEC	0.001%	99.150%
8099	CONNECT GROUP	0.001%	99.151%
8100	SHANGHAI FUDAN-	0.001%	99.152%
8101	BASLER KTBK	0.001%	99.153%
8102	MONTEA SCA	0.001%	99.154%
8103	TAEYOUNG ENGINE	0.001%	99.155%
8104	WESTAR ENERGY I	0.001%	99.156%
8105	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.156%
8106	GODREJ INDUSTRI	0.001%	99.157%
8107	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.158%
8108	GET NICE HOLDIN	0.001%	99.159%
8109	GOCOMPARE.COM G	0.001%	99.160%
8110	TOYO CORPORATIO	0.001%	99.161%
8111	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.162%
8112	HEIJMANS	0.001%	99.163%
8113	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.164%
8114	HIBIYA ENGINEER	0.001%	99.165%
8115	JUNGFRAUBAHN HL	0.001%	99.165%
8116	FJ NEXT CO LTD	0.001%	99.166%
8117	SEMPERIT AG HOL	0.001%	99.167%
8118	SINOSOFT TECHNO	0.001%	99.168%
8119	NISSUI PHARM CO	0.001%	99.169%
8120	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.170%
8121	MOSHIMOSHI HOTL	0.001%	99.171%
8122	PTC INDIA LTD	0.001%	99.172%
8123	GUJARAT MINERAL	0.001%	99.173%
8124	VITROLIFE AB	0.001%	99.173%
8125	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.174%
8126	DIVERS RES BHD	0.001%	99.175%
8127	SINCERE NAVIGAT	0.001%	99.176%
8128	CREATE SD HOLDI	0.001%	99.177%
8129	HIROSE ELECTRIC	0.001%	99.178%
8130	LAYNE CHRISTENS	0.001%	99.179%
8131	TYC BROTHER IND	0.001%	99.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	POYA CO LTD	0.001%	99.181%
8133	ALBANY MOLECULA	0.001%	99.181%
8134	CRAWFORD & CO	0.001%	99.182%
8135	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.183%
8136	NL INDUSTRIES	0.001%	99.184%
8137	ALICO INC COMMON STOCK USD1.0	0.001%	99.185%
8138	TOKYO ENERGY&SY	0.001%	99.186%
8139	LAND & HOUSE PU	0.001%	99.187%
8140	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.188%
8141	RADNET INC COMMON STOCK USD.0001	0.001%	99.189%
8142	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.189%
8143	WAKACHIKU CONST	0.001%	99.190%
8144	NAMYANG DAIRY P	0.001%	99.191%
8145	SAMART CORP PCL	0.001%	99.192%
8146	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	99.193%
8147	ITOCHU SHOKUHIN	0.001%	99.194%
8148	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.195%
8149	JAPAN AIRPORT T	0.001%	99.196%
8150	LEALEA ENTERPRI	0.001%	99.196%
8151	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.197%
8152	TENWOW INTL HLD	0.001%	99.198%
8153	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.199%
8154	PRESTIGE ESTATE	0.001%	99.200%
8155	SANY HEAVY EQUI	0.001%	99.201%
8156	BANCO POPULAR E	0.001%	99.202%
8157	SAMSUNG CARD	0.001%	99.203%
8158	XERO LIMITED	0.001%	99.203%
8159	TAIKO BANK	0.001%	99.204%
8160	ARDELYX INC COMMON STOCK USD.000001	0.001%	99.205%
8161	SANYO ELEC RAIL	0.001%	99.206%
8162	CIVEO CORP	0.001%	99.207%
8163	DATANG INTL POW	0.001%	99.208%
8164	AUBAY	0.001%	99.209%
8165	CHINA INTL MARI	0.001%	99.209%
8166	SVENSKA CELLULO	0.001%	99.210%
8167	AMERICAS SILVER	0.001%	99.211%
8168	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.212%
8169	DYNAGREEN ENVIR	0.001%	99.213%
8170	GUJARAT NARM	0.001%	99.214%
8171	OLAV THON EIEND	0.001%	99.215%
8172	FINOLEX INDUSTR	0.001%	99.215%
8173	VILLAGE ROADSHO	0.001%	99.216%
8174	KOREA ELEC TERM	0.001%	99.217%
8175	GUNNEBO AB	0.001%	99.218%
8176	SAKAI MOVING SE	0.001%	99.219%
8177	TOYO SECURITIES	0.001%	99.220%
8178	SDI CORP	0.001%	99.221%
8179	CITY LODGE HOTE	0.001%	99.221%
8180	FENIX OUTDOOR I	0.001%	99.222%
8181	SINOLINK WORLDW	0.001%	99.223%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	TOX FREE SOLUTI	0.001%	99.224%
8183	PVR LTD	0.001%	99.225%
8184	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.226%
8185	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.227%
8186	TOSHIBA CORP	0.001%	99.227%
8187	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.228%
8188	LATTICE SEMICON	0.001%	99.229%
8189	ELBIT SYSTEMS L	0.001%	99.230%
8190	HODOGAYA CHEMIC	0.001%	99.231%
8191	NOHMI BOSAI	0.001%	99.232%
8192	HAPAG-LLOYD AG	0.001%	99.233%
8193	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.233%
8194	SHIBAURA ELECTR	0.001%	99.234%
8195	AUSTBROKERS HLD	0.001%	99.235%
8196	SCANDI STANDARD	0.001%	99.236%
8197	KOMATSU SEIREN	0.001%	99.237%
8198	VEDANTA LTD	0.001%	99.238%
8199	F-SECURE OYJ	0.001%	99.238%
8200	ARES ALLERGY HO	0.001%	99.239%
8201	EN-JAPAN INC.	0.001%	99.240%
8202	STARTEK INC	0.001%	99.241%
8203	FARADAY TECHNOL	0.001%	99.242%
8204	GLOBAL&YUASA BA	0.001%	99.243%
8205	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.243%
8206	QAF LTD	0.001%	99.244%
8207	ELEC DE STRASBO	0.001%	99.245%
8208	F-TECH INC	0.001%	99.246%
8209	OPPENHEIMER HLD	0.001%	99.247%
8210	AKER AMERICAN S	0.001%	99.248%
8211	VA TECH WABAG L	0.001%	99.248%
8212	PELION SA	0.001%	99.249%
8213	SERVCORP	0.001%	99.250%
8214	ASAHI ORGANIC C	0.001%	99.251%
8215	DISH TV INDIA L	0.001%	99.252%
8216	KISWIRE LTD	0.001%	99.253%
8217	TOHO CO LTD	0.001%	99.253%
8218	SCHIBSTED ASA	0.001%	99.254%
8219	SILICONWARE PRE	0.001%	99.255%
8220	ASTRO JAPAN PR	0.001%	99.256%
8221	MINOR INTL	0.001%	99.257%
8222	HISAKA WORKS LT	0.001%	99.258%
8223	MARUZEN SHOWA U	0.001%	99.258%
8224	OYO CORPORATION	0.001%	99.259%
8225	WHAN IN PHARMAC	0.001%	99.260%
8226	TRUE NORTH COMM	0.001%	99.261%
8227	MORGAN SINDALL	0.001%	99.262%
8228	MANTRA GROUP LT	0.001%	99.263%
8229	HARIMA CHEMICAL	0.001%	99.263%
8230	YUGANG INTL	0.001%	99.264%
8231	OKINAWA CELLULA	0.001%	99.265%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	JAPAN PILE CORP	0.001%	99.266%
8233	KNOW IT AB	0.001%	99.267%
8234	MATSUI SECURITI	0.001%	99.267%
8235	FUJI PHARM CO L	0.001%	99.268%
8236	SIGDO KOPPERS S	0.001%	99.269%
8237	JANOME SEWING M	0.001%	99.270%
8238	PEMBANGUNAN P	0.001%	99.271%
8239	NISSHIN FUDOSAN	0.001%	99.272%
8240	ASUNARO AOKI CO	0.001%	99.272%
8241	EUGENE INVS&SEC	0.001%	99.273%
8242	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.274%
8243	MORITO CO	0.001%	99.275%
8244	TUAN SING HLDGS	0.001%	99.276%
8245	EUROCASH SA	0.001%	99.276%
8246	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.277%
8247	CEMENTOS ARGOS	0.001%	99.278%
8248	BIRLA CORP LTD	0.001%	99.279%
8249	ZHENGZHOU COAL	0.001%	99.280%
8250	HONEYS CO LTD	0.001%	99.281%
8251	GENMAB A/S	0.001%	99.281%
8252	ACBEL POLYTECH	0.001%	99.282%
8253	PACIFIC HOSPITA	0.001%	99.283%
8254	NEXT CO LTD	0.001%	99.284%
8255	CENTRAL SPORTS	0.001%	99.285%
8256	FUJIMI INC	0.001%	99.285%
8257	SC ASSET CORPOR	0.001%	99.286%
8258	NETMIND FINANCI	0.001%	99.287%
8259	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.288%
8260	LOTES CO LTD	0.001%	99.289%
8261	TOURISM HOLDING	0.001%	99.289%
8262	CASETEK HOLDING	0.001%	99.290%
8263	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.291%
8264	BETER BED HOLD	0.001%	99.292%
8265	IWASAKI ELECTRI	0.001%	99.293%
8266	MEDIGENE AG	0.001%	99.294%
8267	DIOS FASTIGHETE	0.001%	99.294%
8268	TRANS COSMOS	0.001%	99.295%
8269	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.296%
8270	REBOSIS PROPERT	0.001%	99.297%
8271	BLUE DART EXPRE	0.001%	99.298%
8272	TYMAN PLC	0.001%	99.298%
8273	SANYO SHOKAI	0.001%	99.299%
8274	DONG AH TIRE&RU	0.001%	99.300%
8275	COMMUNISIS PLC	0.001%	99.301%
8276	NIPPON CARBIDE	0.001%	99.302%
8277	WESTERN AREAS N	0.001%	99.302%
8278	TOWER BERSAMA I	0.001%	99.303%
8279	NIPPON FINE CHE	0.001%	99.304%
8280	FRASERS HOSPITA	0.001%	99.305%
8281	EMCORE CORP COMMON STOCK	0.001%	99.306%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	SAMPO CORP	0.001%	99.306%
8283	LUNDIN GOLD INC	0.001%	99.307%
8284	SEKONIX CO LTD	0.001%	99.308%
8285	NAKAMURAYA CO L	0.001%	99.309%
8286	MEIKO NETWORK J	0.001%	99.310%
8287	BIOTEST AG	0.001%	99.310%
8288	ALMA MEDIA CORP	0.001%	99.311%
8289	TONAMI HOLDINGS	0.001%	99.312%
8290	KANADEN CORP	0.001%	99.313%
8291	AMOT INVESTMENT	0.001%	99.314%
8292	FUSION PARTNERS	0.001%	99.314%
8293	AIZAWA SECURITI	0.001%	99.315%
8294	LOTUS BAKERIES	0.001%	99.316%
8295	YEUN CHYANG IND	0.001%	99.317%
8296	BUDIMEX	0.001%	99.317%
8297	TOWER SEMICONDU	0.001%	99.318%
8298	SERCO GROUP	0.001%	99.319%
8299	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.320%
8300	NIPPON VALQUA I	0.001%	99.321%
8301	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.321%
8302	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.322%
8303	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.323%
8304	QUANTA STORAGE	0.001%	99.324%
8305	CHORI CO LTD	0.001%	99.325%
8306	MALAYAN CEMENT	0.001%	99.325%
8307	S&T DYNAMICS CO	0.001%	99.326%
8308	YOMEISHU SEIZO	0.001%	99.327%
8309	MAXIS BHD	0.001%	99.328%
8310	ASCENDAS INDIA	0.001%	99.329%
8311	NHPC LTD	0.001%	99.329%
8312	ICHINEN CO LTD	0.001%	99.330%
8313	JUST RETIREMENT	0.001%	99.331%
8314	CHINA LNG GROUP	0.001%	99.332%
8315	FALCK RENEWABLE	0.001%	99.332%
8316	PASONA GROUP IN	0.001%	99.333%
8317	ACTIA GROUP	0.001%	99.334%
8318	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.335%
8319	PROACT IT GROUP	0.001%	99.336%
8320	HNA HLDGS GP CO	0.001%	99.336%
8321	AOC HOLDINGS IN	0.001%	99.337%
8322	NOEVIR HOLDINGS	0.001%	99.338%
8323	TIVOLI A/S	0.001%	99.339%
8324	RIGHT-ON CO	0.001%	99.339%
8325	QINHUANGDAO POR	0.001%	99.340%
8326	MITSUI MATSUSHI	0.001%	99.341%
8327	5N PLUS INC.	0.001%	99.342%
8328	TRAVELZOO INC COMMON STOCK USD.01	0.001%	99.343%
8329	MAHLE METAL LEV	0.001%	99.343%
8330	MOBILEZONE HOLD	0.001%	99.344%
8331	GENESIS LAND DE	0.001%	99.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	CENTROTEC SUSTA	0.001%	99.346%
8333	LA DORIA SPA	0.001%	99.346%
8334	CIA SANEAMENTO	0.001%	99.347%
8335	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.348%
8336	SYRAH RESOURCES	0.001%	99.349%
8337	C UYEMURA & CO	0.001%	99.349%
8338	LEIFHEIT AG	0.001%	99.350%
8339	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.351%
8340	MARVELOUS AQL I	0.001%	99.352%
8341	ATLAS FINANCIAL	0.001%	99.353%
8342	NIHON TOKUSHU T	0.001%	99.353%
8343	LAI SUN GARMENT	0.001%	99.354%
8344	SEKISUI PLASTIC	0.001%	99.355%
8345	LUMENS CO LTD	0.001%	99.356%
8346	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.356%
8347	STAMFORD LAND	0.001%	99.357%
8348	SMA SOLAR TECHN	0.001%	99.358%
8349	HOTEL PROPERTY	0.001%	99.359%
8350	KEC INTERNATION	0.001%	99.359%
8351	POCKET CARD CO	0.001%	99.360%
8352	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.361%
8353	SHINWA KAIUN	0.001%	99.362%
8354	mitsui home co	0.001%	99.363%
8355	ABG SUNDAL COLL	0.001%	99.363%
8356	MITANI SEKISAN	0.001%	99.364%
8357	YOUYUAN INTERNA	0.001%	99.365%
8358	COMPAGNIE DES A	0.001%	99.366%
8359	CENTRAL CHINA R	0.001%	99.366%
8360	CLEANUP CORP	0.001%	99.367%
8361	SWCC SHOWA HOLD	0.001%	99.368%
8362	UNIVERSAL ENTER	0.001%	99.369%
8363	MICROBIO CO LTD	0.001%	99.369%
8364	MITSUI HIGH TEC	0.001%	99.370%
8365	CHINA EVERBRIGH	0.001%	99.371%
8366	FREUND CORP	0.001%	99.372%
8367	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.372%
8368	KAISA GROUP HLD	0.001%	99.373%
8369	SUGIMOTO & CO L	0.001%	99.374%
8370	TOP FRONTIER IN	0.001%	99.375%
8371	SENSHUKAI CO	0.001%	99.375%
8372	HILTON FOOD GRO	0.001%	99.376%
8373	ABC ARBITRAGE	0.001%	99.377%
8374	KOATSU GAS KOGY	0.001%	99.378%
8375	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.378%
8376	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.001%	99.379%
8377	F&A AQUA HOLDIN	0.001%	99.380%
8378	BIMB HLDGS BERH	0.001%	99.381%
8379	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.381%
8380	ICHIA TECHNOLOG	0.001%	99.382%
8381	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	CELLNEX TELECOM	0.001%	99.384%
8383	NEWRIVER REIT P	0.001%	99.384%
8384	GL LTD	0.001%	99.385%
8385	UNION BANK OF P	0.001%	99.386%
8386	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.387%
8387	PAN INTL INDL	0.001%	99.387%
8388	OCTODEC	0.001%	99.388%
8389	TIANGONG INTERN	0.001%	99.389%
8390	STO AG-PREFERRE	0.001%	99.390%
8391	WONDERFUL SKY F	0.001%	99.390%
8392	ASKA PHARMACEU	0.001%	99.391%
8393	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.392%
8394	BANGKOK LIFE AS	0.001%	99.393%
8395	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.393%
8396	FANCL CORP	0.001%	99.394%
8397	TECHNOPRO HLDGS	0.001%	99.395%
8398	ABOITIZ POWER C	0.001%	99.396%
8399	MISAWA HOMES HO	0.001%	99.396%
8400	UCO BANK	0.001%	99.397%
8401	BANQUE CANTONAL	0.001%	99.398%
8402	SONGA OFFSHORE	0.001%	99.398%
8403	DREAM UNLIMIITE	0.001%	99.399%
8404	ATOM CORPORATIO	0.001%	99.400%
8405	V1 GROUP LTD	0.001%	99.401%
8406	PNE WIND AG	0.001%	99.401%
8407	GRUPO AVAL ACCI	0.001%	99.402%
8408	KROSAKI CORP	0.001%	99.403%
8409	KINGSWAY FINANC	0.001%	99.404%
8410	KEIHANSHIN RL	0.001%	99.404%
8411	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.405%
8412	HO TUNG CHEMICA	0.001%	99.406%
8413	KPJ HEALTHCARE	0.001%	99.407%
8414	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.407%
8415	CHINA NEW TOWN	0.001%	99.408%
8416	H+H INTERNATION	0.001%	99.409%
8417	PETROPAVLOVSK	0.001%	99.409%
8418	STARTS PROCEED	0.001%	99.410%
8419	CHUANGS CONS IN	0.001%	99.411%
8420	XP POWER LTD	0.001%	99.412%
8421	PRIMO WATER CORP COMMON STOCK	0.001%	99.412%
8422	U-SHIN	0.001%	99.413%
8423	OSAKA ORGANIC C	0.001%	99.414%
8424	ISRA VISION AG	0.001%	99.415%
8425	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.415%
8426	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.416%
8427	AGUAS ANDINAS S	0.001%	99.417%
8428	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.417%
8429	BANK BUKOPIN PT	0.001%	99.418%
8430	CREDIT CORP GRO	0.001%	99.419%
8431	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	QGEP PARTICIPAC	0.001%	99.420%
8433	CMMB VISION HOL	0.001%	99.421%
8434	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.422%
8435	DEOLEO SA	0.001%	99.423%
8436	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.423%
8437	FURUNO ELECTRIC	0.001%	99.424%
8438	CIA ENERGETICA	0.001%	99.425%
8439	KINGSOFT CORP L	0.001%	99.425%
8440	KYOKUYO CO LTD	0.001%	99.426%
8441	THAICOM PUBLIC	0.001%	99.427%
8442	HAKUTO CO	0.001%	99.428%
8443	RAMELIUS RESOUR	0.001%	99.428%
8444	KH VATEC	0.001%	99.429%
8445	PLASTIVALOIRE	0.001%	99.430%
8446	STRATASYS LTD	0.001%	99.430%
8447	ECLERX SERVICES	0.001%	99.431%
8448	ELMOS SEMICONDU	0.001%	99.432%
8449	BAOYE GROUP CO	0.001%	99.433%
8450	HONG FOK CORP	0.001%	99.433%
8451	SARTORIUS STEDI	0.001%	99.434%
8452	BOER POWER HOLD	0.001%	99.435%
8453	FLEURY MICHON	0.001%	99.435%
8454	TACHIBANA ELETE	0.001%	99.436%
8455	JAPAN TRASCITY	0.001%	99.437%
8456	SYNDICATE BANK	0.001%	99.438%
8457	MERITZ FINANCIA	0.001%	99.438%
8458	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.439%
8459	ROMANDE ENERGIE	0.001%	99.440%
8460	NATORI CO LTD	0.001%	99.440%
8461	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.441%
8462	VICTORY CITY IN	0.001%	99.442%
8463	NET INSIGHT	0.001%	99.442%
8464	F@N COMMUNICATI	0.001%	99.443%
8465	DAIKOKUTENBUSSA	0.001%	99.444%
8466	CNQC INTERNATIO	0.001%	99.445%
8467	KAS BANK	0.001%	99.445%
8468	SHANGHAI FUDAN	0.001%	99.446%
8469	ARTNATURE INC	0.001%	99.447%
8470	MOTHERCARE	0.001%	99.447%
8471	TOKYO KEIKI INC	0.001%	99.448%
8472	ANHUI EXPRESSWA	0.001%	99.449%
8473	PRICER AB	0.001%	99.450%
8474	SCIENTEX BERHAD	0.001%	99.450%
8475	POSCO ICT CO LT	0.001%	99.451%
8476	PALIBURG HOLDIN	0.001%	99.452%
8477	AVANCE GAS HOLD	0.001%	99.452%
8478	TAKAOKA TOKO HL	0.001%	99.453%
8479	SABANA SHARIAH	0.001%	99.454%
8480	SEPTENI CO LTD	0.001%	99.454%
8481	CEGEDIM	0.001%	99.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	YORK WATER CO COMMON STOCK	0.001%	99.456%
8483	SHIN NIPPON AIR	0.001%	99.456%
8484	NITTOC CONST CO	0.001%	99.457%
8485	CITY TELECOM (H	0.001%	99.458%
8486	MARS ENGINEERIN	0.001%	99.459%
8487	MAEZAWA KASEI I	0.001%	99.459%
8488	SUPALAI PCL-NVD	0.001%	99.460%
8489	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.461%
8490	SCHAFFNER HOLDI	0.001%	99.461%
8491	DAEJAN HOLDINGS	0.001%	99.462%
8492	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.463%
8493	EMPEROR WATCH A	0.001%	99.463%
8494	TOKYO RAKUTENCH	0.001%	99.464%
8495	SHIPPING CP IND	0.001%	99.465%
8496	BESALCO SA	0.001%	99.465%
8497	DONGWON DEVELOP	0.001%	99.466%
8498	RAUBEX GROUP LT	0.001%	99.467%
8499	MUHAK CO LTD	0.001%	99.468%
8500	RIKEN KEIKI CO	0.001%	99.468%
8501	UMW OIL & GAS C	0.001%	99.469%
8502	TOYO RADIATOR C	0.001%	99.470%
8503	REIS INC COMMON STOCK USD.01	0.001%	99.470%
8504	MAGNESITA REFRA	0.001%	99.471%
8505	KYOSAN ELECTRIC	0.001%	99.472%
8506	QUESTERRE ENERG	0.001%	99.472%
8507	CHIYODA CO	0.001%	99.473%
8508	KITANO CONST CO	0.001%	99.474%
8509	TAN CHONG MOTOR	0.001%	99.474%
8510	PLAZZA AG REG A	0.001%	99.475%
8511	GRAPHITE INDIA	0.001%	99.476%
8512	SESODA CORP	0.001%	99.476%
8513	FIRST TRACTOR C	0.001%	99.477%
8514	ELNUSA TBK	0.001%	99.478%
8515	GODO STEEL	0.001%	99.478%
8516	DALRADIAN RESOU	0.001%	99.479%
8517	DENYO CO	0.001%	99.480%
8518	IJT TECHNOLOGY	0.001%	99.480%
8519	COSAN LOGISTICA	0.001%	99.481%
8520	CIMSA	0.001%	99.482%
8521	TECK RESOURCES	0.001%	99.482%
8522	MAEZAWA KYUSO I	0.001%	99.483%
8523	EIDAI CO.LTD.	0.001%	99.484%
8524	WUS PRINTD CIRC	0.001%	99.485%
8525	ORBITE TECHNOLO	0.001%	99.485%
8526	ORGANO	0.001%	99.486%
8527	HANNOVER RUECKV	0.001%	99.487%
8528	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	99.487%
8529	GUN EI CHEM IND	0.001%	99.488%
8530	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.489%
8531	SHINAGAWA FUEL	0.001%	99.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	PAL CO LTD	0.001%	99.490%
8533	MONASH IVF GRP	0.001%	99.491%
8534	HOUSTON WIRE &	0.001%	99.491%
8535	CENTURIA INDUST	0.001%	99.492%
8536	KAMEDA SEIKA CO	0.001%	99.493%
8537	COSEL CO	0.001%	99.493%
8538	COOKPAD INC	0.001%	99.494%
8539	FISERV INC SR UNSECURED 06/20 2.7	0.001%	99.495%
8540	ARIAKE JAPAN CO	0.001%	99.495%
8541	UNION BANK OF I	0.001%	99.496%
8542	CREATE RESTAURA	0.001%	99.497%
8543	RM PLC	0.001%	99.497%
8544	SANEI ARCHITECT	0.001%	99.498%
8545	PLATINUM GROUP	0.001%	99.499%
8546	TOSHO PRINTING	0.001%	99.499%
8547	BANCO SANTANDER CHILE ADR ADR	0.001%	99.500%
8548	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.501%
8549	KT CORP SP ADR ADR	0.001%	99.501%
8550	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.502%
8551	SK SECURITIES C	0.001%	99.503%
8552	ACNB CORP COMMON STOCK USD2.5	0.001%	99.503%
8553	CHAMPION TECHNO	0.001%	99.504%
8554	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.505%
8555	LANDS END INC COMMON STOCK USD.01	0.001%	99.505%
8556	AIRPORT FACILIT	0.001%	99.506%
8557	AXWAY SOFTWARE	0.001%	99.507%
8558	BELLAMY'S AUSTR	0.001%	99.507%
8559	TOKYO ELECTRON	0.001%	99.508%
8560	KITO CORP	0.001%	99.508%
8561	STEIN MART INC COMMON STOCK USD.01	0.001%	99.509%
8562	ICHIKOHIndustr	0.001%	99.510%
8563	THORN GROUP LTD	0.001%	99.510%
8564	FUJI KIKO CO LT	0.001%	99.511%
8565	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.512%
8566	KOMATSU WALL IN	0.001%	99.512%
8567	SOC BAINS DE ME	0.001%	99.513%
8568	INUI GLOBAL LOG	0.001%	99.514%
8569	CITYCHAMP WATCH	0.001%	99.514%
8570	CARLSBERG BREWE	0.001%	99.515%
8571	RAIN INDUSTRIES	0.001%	99.516%
8572	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.516%
8573	EVEREST TEXTILE	0.001%	99.517%
8574	TOA DORO KOGYO	0.001%	99.518%
8575	KITAGAWA IRON W	0.001%	99.518%
8576	YUME INC COMMON STOCK USD.001	0.001%	99.519%
8577	GUJARAT PIPAVAV	0.001%	99.520%
8578	MAXVALU TOKAI C	0.001%	99.520%
8579	NIPPON YAKIN KO	0.001%	99.521%
8580	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.522%
8581	ENERGY FUELS INC COMMON STOCK	0.001%	99.522%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	FUSO PHARM	0.001%	99.523%
8583	FUJI CORP LTD/O	0.001%	99.523%
8584	SICHUAN EXPRESS	0.001%	99.524%
8585	SHIBUSAWA W'HOU	0.001%	99.525%
8586	ENERNOC INC	0.001%	99.525%
8587	COLOUR LIFE SER	0.001%	99.526%
8588	DOTTIKON ES HOL	0.001%	99.527%
8589	IC COMPANYS	0.001%	99.527%
8590	SAWADA HOLDINGS	0.001%	99.528%
8591	DONGWON INDUSTR	0.001%	99.529%
8592	SIRTEC INTERNAT	0.001%	99.529%
8593	TODA KOGYO CORP	0.001%	99.530%
8594	HILONG HOLDING	0.001%	99.531%
8595	RED STAR MACALL	0.001%	99.531%
8596	A H BELO CORP A COMMON STOCK USD.01	0.001%	99.532%
8597	JAPFA LTD	0.001%	99.532%
8598	TAKIRON CO	0.001%	99.533%
8599	CIA ENERGETICA	0.001%	99.534%
8600	VIRGIN AUSTRALI	0.001%	99.534%
8601	TOA OIL CO LTD	0.001%	99.535%
8602	SCATEC SOLAR AS	0.001%	99.536%
8603	CANVEST ENVIRON	0.001%	99.536%
8604	GEK GROUP OF CO	0.001%	99.537%
8605	PFIZER LTD	0.001%	99.538%
8606	PAN JIT INTERNA	0.001%	99.538%
8607	CARLO CAVAZZI H	0.001%	99.539%
8608	YUSHIRO CHEMICA	0.001%	99.539%
8609	CYBEROPTICS CORP COMMON STOCK	0.001%	99.540%
8610	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.541%
8611	FERRARI NV	0.001%	99.541%
8612	FUJIKURA KASEI	0.001%	99.542%
8613	MUCKLOW(A&J) GR	0.001%	99.543%
8614	ROCKY BRANDS INC COMMON STOCK	0.001%	99.543%
8615	HUCHEMS FINE CH	0.001%	99.544%
8616	WELLING HOLD LT	0.001%	99.545%
8617	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.545%
8618	TOYO KOHAN CO	0.001%	99.546%
8619	SAMSUNG ENGINEE	0.001%	99.546%
8620	CIRCASSIA PHARM	0.001%	99.547%
8621	GRAND KOREA LEI	0.001%	99.548%
8622	VAN LANSCHOT NV	0.001%	99.548%
8623	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.549%
8624	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.001%	99.550%
8625	HUDACO INDUSTRI	0.001%	99.550%
8626	MAX INDIA LTD/N	0.001%	99.551%
8627	GILLETTE INDIA	0.001%	99.551%
8628	ALTISOURCE PORT	0.001%	99.552%
8629	JAPAN BUSINESS	0.001%	99.553%
8630	FUJICCO CO	0.001%	99.553%
8631	SHINAGAWA REFRA	0.001%	99.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	VIEL ET COMPAGN	0.001%	99.555%
8633	I-NET CORP	0.001%	99.555%
8634	MERAFA RESOURCE	0.001%	99.556%
8635	KENON HLDGS LTD	0.001%	99.556%
8636	JMS CO	0.001%	99.557%
8637	MANZ AUTOMATION	0.001%	99.558%
8638	KEY COFFEE INC	0.001%	99.558%
8639	CLEAR CHANNEL O	0.001%	99.559%
8640	MANNING + NAPIER INC COMMON STOCK USD.01	0.001%	99.560%
8641	REPCO HOME FINA	0.001%	99.560%
8642	EVERGREEN INTL	0.001%	99.561%
8643	HMC INVESTMENT	0.001%	99.561%
8644	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.562%
8645	DATALOGIC SPA	0.001%	99.563%
8646	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.001%	99.563%
8647	BONHEUR ASA	0.001%	99.564%
8648	BASTIDE LE CONF	0.001%	99.564%
8649	CLS HOLDINGS PL	0.001%	99.565%
8650	ALPS LOGISTICS	0.001%	99.566%
8651	TAKEEI CORPORAT	0.001%	99.566%
8652	NEW ZEALAND OIL	0.001%	99.567%
8653	JHSF PARTICIPAC	0.001%	99.568%
8654	FIELDS CORP	0.001%	99.568%
8655	URTHECAST CORP	0.001%	99.569%
8656	CJ HELLOVISION	0.001%	99.569%
8657	CYFROWY POLSAT	0.001%	99.570%
8658	B2W COMP	0.001%	99.571%
8659	DO & CO AG	0.001%	99.571%
8660	KINKI NIPPON TO	0.001%	99.572%
8661	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.572%
8662	YTL POWER INTL	0.001%	99.573%
8663	HELLENIC PETROL	0.001%	99.574%
8664	SAC'S BAR HOLDI	0.001%	99.574%
8665	ENTRA ASA	0.001%	99.575%
8666	ELECNOR SA	0.001%	99.576%
8667	FLOW TRADERS	0.001%	99.576%
8668	TORISHIMA PUMP	0.001%	99.577%
8669	ELDERS LTD	0.001%	99.577%
8670	RHYTHM WATCH CO	0.001%	99.578%
8671	AMVIG HOLDINGS	0.001%	99.579%
8672	RIKEN TECHNOS C	0.001%	99.579%
8673	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.001%	99.580%
8674	CROPENERGIES AG	0.001%	99.580%
8675	EXEL INDUSTRIES	0.001%	99.581%
8676	PLAYMATES TOY H	0.001%	99.582%
8677	HSIN KUANG STEE	0.001%	99.582%
8678	GUANGZHOU PHARM	0.001%	99.583%
8679	QLIRO GROUP AB	0.001%	99.583%
8680	IDEC CORPORATIO	0.001%	99.584%
8681	OSTASIATISKE KO	0.001%	99.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	FUJIJURA RUBBER	0.001%	99.585%
8683	DIC ASSET AG	0.001%	99.586%
8684	ODFJELL DRILLIN	0.001%	99.586%
8685	ING BANK SLASKI	0.001%	99.587%
8686	SPRINGLAND INTE	0.001%	99.588%
8687	SAFEWAY INC	0.001%	99.588%
8688	COMMUNITY HEALT	0.001%	99.589%
8689	JAPAN PETROLEUM	0.001%	99.589%
8690	VINDA INTERNATI	0.001%	99.590%
8691	NITTO SEIKO CO	0.001%	99.591%
8692	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.591%
8693	KEE TAI PROPERT	0.001%	99.592%
8694	JAPAN MEDICAL D	0.001%	99.592%
8695	MARUSAN SECUR	0.001%	99.593%
8696	NIPPON CONCRETE	0.001%	99.593%
8697	NIPPON DENWA SH	0.001%	99.594%
8698	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.595%
8699	LOW & BONAR PLC	0.001%	99.595%
8700	COMTECH TELE CO	0.001%	99.596%
8701	TAIWAN FU HSING	0.001%	99.596%
8702	BANK HANDLOWY W	0.001%	99.597%
8703	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.598%
8704	GUANGZHOU AUTOM	0.001%	99.598%
8705	DUSTIN GROUP AB	0.001%	99.599%
8706	LI NING CO. LTD	0.001%	99.599%
8707	OP FINANCIAL IN	0.001%	99.600%
8708	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.601%
8709	MATSUYA CO (TOK	0.001%	99.601%
8710	RADEX-HERAKLITH	0.001%	99.602%
8711	P S CORPORATION	0.001%	99.602%
8712	MICRONICS JAPAN	0.001%	99.603%
8713	PINGUELY-HAULOT	0.001%	99.603%
8714	XEROX CORP 4.07	0.001%	99.604%
8715	SPACE CO LTD	0.001%	99.605%
8716	COOPER ENERGY L	0.001%	99.605%
8717	KSL HLDGS BERHA	0.001%	99.606%
8718	TEST RESEARCH I	0.001%	99.606%
8719	EL.EN. SPA	0.001%	99.607%
8720	GREAT PANTHER S	0.001%	99.608%
8721	COSLIGHT TECH I	0.001%	99.608%
8722	YOULCHON CHEMIC	0.001%	99.609%
8723	INDOFOOD AGRI R	0.001%	99.609%
8724	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.001%	99.610%
8725	DEUTSCHE BANK M	0.001%	99.610%
8726	TSUTSUMI JEWELR	0.001%	99.611%
8727	CIE FINANCIER T	0.001%	99.612%
8728	OROCOBRE LTD	0.001%	99.612%
8729	ISTYLE INC	0.001%	99.613%
8730	NIHON KAGAKU SA	0.001%	99.613%
8731	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	MITO SECURITIES	0.001%	99.615%
8733	EQT HOLDINGS LT	0.001%	99.615%
8734	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.616%
8735	LUMAX INTERNATI	0.001%	99.616%
8736	BEST DENKI CO	0.001%	99.617%
8737	ATRIA GROUP PLC	0.001%	99.617%
8738	HARDINGE INC	0.001%	99.618%
8739	NZX LTD	0.001%	99.619%
8740	RUBY TUESDAY INC COMMON STOCK USD.01	0.001%	99.619%
8741	RCR TOMLINSON L	0.001%	99.620%
8742	KAWASHO GECOSS	0.001%	99.620%
8743	TOWER LTD	0.001%	99.621%
8744	KRS CORPORATION	0.001%	99.621%
8745	TOTAL ACCESS CO	0.001%	99.622%
8746	HILAN LTD	0.001%	99.623%
8747	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.623%
8748	MINMETALS LAND	0.001%	99.624%
8749	NCC GROUP LTD.	0.001%	99.624%
8750	BANGKOK BANK	0.001%	99.625%
8751	PHOENIX SATELLI	0.001%	99.625%
8752	MONOGATARI CORP	0.001%	99.626%
8753	KALPATARU POWER	0.001%	99.626%
8754	AMADEUS FIRE AG	0.001%	99.627%
8755	JAPAN RADIO CO	0.001%	99.628%
8756	CAL-COMP ELECTR	0.001%	99.628%
8757	SHOFU INC	0.001%	99.629%
8758	RESTAURANT BRAN	0.001%	99.629%
8759	SOCO INTERNATIO	0.001%	99.630%
8760	EHEALTH INC COMMON STOCK USD.001	0.001%	99.630%
8761	CARE PROPERTY I	0.001%	99.631%
8762	CONSTRUTORA TEN	0.001%	99.632%
8763	INDOSAT TBK PT	0.001%	99.632%
8764	INABA SEISAKUSH	0.001%	99.633%
8765	CHUO SPRING CO	0.001%	99.633%
8766	ADANI ENTERPRIS	0.001%	99.634%
8767	EHY CAR SERVICES SPON ADR ADR USD.001	0.001%	99.634%
8768	MAOYE INTL HOLD	0.001%	99.635%
8769	ASPO OYJ	0.001%	99.636%
8770	DAOU DATA CORP	0.001%	99.636%
8771	TIPTREE INC COMMON STOCK USD.001	0.001%	99.637%
8772	ARGAN SA	0.001%	99.637%
8773	WING ON CO INT	0.001%	99.638%
8774	TELEFONICA CZEC	0.001%	99.638%
8775	HIGHLIGHT COMMU	0.001%	99.639%
8776	IWATSUKA CONFEC	0.001%	99.639%
8777	RINGER HUT CO L	0.001%	99.640%
8778	BHAKTI INVESTAM	0.001%	99.641%
8779	EMPRESA NACIONA	0.001%	99.641%
8780	UNION TOOL CO	0.001%	99.642%
8781	CHINA YURUN FOO	0.001%	99.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	BK OF GREECE	0.001%	99.643%
8783	BOUSTEAD SINGAP	0.001%	99.643%
8784	CAC CORPORATION	0.001%	99.644%
8785	SANKYO SEIKO CO	0.001%	99.645%
8786	TAMURA TAIKO HL	0.001%	99.645%
8787	SANGETSU CO	0.001%	99.646%
8788	SOCOVEDA SA	0.001%	99.646%
8789	SPEEDCAST INTL	0.001%	99.647%
8790	MIDLAND REALTY	0.001%	99.647%
8791	DAE-IL CORP	0.001%	99.648%
8792	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.648%
8793	LOTTE NON-LIFE	0.001%	99.649%
8794	KOZA ANADOLU ME	0.001%	99.650%
8795	HANWHA SECS	0.001%	99.650%
8796	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	99.651%
8797	SPRING REAL EST	0.001%	99.651%
8798	ARENA REIT	0.001%	99.652%
8799	ENKA INSAAT VE	0.001%	99.652%
8800	JAPAN MATERIAL	0.001%	99.653%
8801	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.653%
8802	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.001%	99.654%
8803	KONAKA CO LTD	0.001%	99.654%
8804	CHEROKEE INC COMMON STOCK USD.02	0.001%	99.655%
8805	AUST WORLDWIDE	0.001%	99.656%
8806	COLLECTION HOUS	0.001%	99.656%
8807	1ST SHANGHAI IN	0.001%	99.657%
8808	MORY INDUSTRIES	0.001%	99.657%
8809	SLEEP COUNTRY C	0.001%	99.658%
8810	NIHON DEMPA KOG	0.001%	99.658%
8811	WEST HOLDINGS C	0.001%	99.659%
8812	SPROTT RESOURCE	0.001%	99.659%
8813	ID LOGISTICS GR	0.001%	99.660%
8814	KATO WORKS CO	0.001%	99.660%
8815	PUBLIC FINANCIA	0.001%	99.661%
8816	MANI INC	0.001%	99.662%
8817	GRUH FINANCE	0.001%	99.662%
8818	COLABOR GROUP I	0.001%	99.663%
8819	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.663%
8820	MBK PCL	0.001%	99.664%
8821	MARUWA UNYU	0.001%	99.664%
8822	SHANGHAI PRIME	0.001%	99.665%
8823	PROLOGIS PROPER	0.001%	99.665%
8824	FUJITA KANKO IN	0.001%	99.666%
8825	JAMMU & KASHMIR	0.001%	99.666%
8826	SUDAMERICANA VA	0.001%	99.667%
8827	CHINA SHANSHUI	0.001%	99.668%
8828	TOMOE ENGINEERI	0.001%	99.668%
8829	LAURENT-PERRIER	0.001%	99.669%
8830	ASCENDIS HEALTH	0.001%	99.669%
8831	AMATA CORP PUBL	0.001%	99.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.670%
8833	TOM TAILOR HOLD	0.001%	99.671%
8834	NISHIKAWA RUBBE	0.001%	99.671%
8835	CLEAR MEDIA	0.001%	99.672%
8836	AVON RUBBER	0.001%	99.672%
8837	ELITEGROUP COMP	0.001%	99.673%
8838	BUMRUNGRAD HOPT	0.001%	99.673%
8839	ATTACQ LTD	0.001%	99.674%
8840	SHINKAWA	0.001%	99.674%
8841	NIHON ESLEAD CO	0.001%	99.675%
8842	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.676%
8843	ACCURAY INC COMMON STOCK USD.001	0.001%	99.676%
8844	INBODY CO LTD	0.001%	99.677%
8845	YAMAMURA GLASS	0.001%	99.677%
8846	EKORNES ASA	0.001%	99.678%
8847	COPEL PARANA EN	0.001%	99.678%
8848	ASIA STD INTL G	0.001%	99.679%
8849	MAXIM POWER COR	0.001%	99.679%
8850	ROSENBAUER INTE	0.001%	99.680%
8851	NITTO FC CO	0.001%	99.680%
8852	DEL MONTE PACIF	0.001%	99.681%
8853	CHINA ALL ACCES	0.001%	99.681%
8854	MAEDA KOSEN CO.	0.001%	99.682%
8855	FOLLI FOLLIE GP	0.001%	99.682%
8856	TAO HEUNG HOLDI	0.001%	99.683%
8857	WERELDHAVE BELG	0.001%	99.683%
8858	PYEONG HWA AUTO	0.001%	99.684%
8859	GODFREY PHILLIP	0.001%	99.684%
8860	TAMBURI INVESTM	0.001%	99.685%
8861	SPARX ASSET MAN	0.001%	99.686%
8862	HANSOL PAPER CO	0.001%	99.686%
8863	CYBERTAN TECHNO	0.001%	99.687%
8864	EAGLE NICE INTE	0.001%	99.687%
8865	LAGERCANTZ GRO	0.001%	99.688%
8866	COLLINS FOOD LT	0.001%	99.688%
8867	YUSEN LOGISTICS	0.001%	99.689%
8868	BANK OF KAOHSIU	0.001%	99.689%
8869	GRUPO SECURITY	0.001%	99.690%
8870	ODELIC CO LTD	0.001%	99.690%
8871	MIE KOTSU GP HL	0.001%	99.691%
8872	WILLBROS GROUP INC COMMON STOCK USD.05	0.001%	99.691%
8873	DAISYO CORP	0.001%	99.692%
8874	FEED ONE CO LTD	0.001%	99.692%
8875	DALI FOODS GROU	0.001%	99.693%
8876	KWANG DONG PHAR	0.001%	99.693%
8877	FOURLIS S.A.	0.001%	99.694%
8878	CCC SA	0.001%	99.694%
8879	MARUBUN CORP	0.001%	99.695%
8880	NIPPON HUME PIP	0.001%	99.695%
8881	HANMI PHARM CO	0.001%	99.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	MACA LIMITED	0.001%	99.696%
8883	LIFESTYLE CHINA	0.001%	99.697%
8884	TAEWOONG CO	0.001%	99.697%
8885	ELANDERS AB	0.001%	99.698%
8886	VAN DE VELDE	0.001%	99.698%
8887	HADERA PAPER LT	0.001%	99.699%
8888	TAKIHYO CO LTD	0.001%	99.699%
8889	WANG ON GROUP	0.001%	99.700%
8890	AP EAGERS LTD	0.001%	99.700%
8891	TONG-TAI MACHIN	0.001%	99.701%
8892	NATIONAL AGRICU	0.001%	99.701%
8893	VARITRONIX INTL	0.001%	99.702%
8894	CSBC CORPORATIO	0.001%	99.703%
8895	ASTRONICS CORP CL B COMMON STOCK USD.01	0.001%	99.703%
8896	EGUARANTEE INC.	0.001%	99.704%
8897	BOURBON SA	0.001%	99.704%
8898	CYIENT LIMITED	0.001%	99.705%
8899	MIKUNI CORP	0.001%	99.705%
8900	ELAN MICROELECT	0.001%	99.706%
8901	SIOEN INDUSTRIE	0.001%	99.706%
8902	SAM KWANG GLASS	0.001%	99.707%
8903	MANGALORE REF &	0.001%	99.707%
8904	ORBIS	0.001%	99.708%
8905	HIRAMATSU INC	0.001%	99.708%
8906	VANTAGE INTERNA	0.001%	99.709%
8907	SHUNFENG INTL C	0.001%	99.709%
8908	BMTC GROUP INC	0.001%	99.710%
8909	EMPERIA HOLDING	0.001%	99.710%
8910	DALIAN PORT (PD	0.001%	99.711%
8911	LUBY'S INC.	0.001%	99.711%
8912	POONGSAN HOLDIN	0.001%	99.712%
8913	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.712%
8914	HANJIN HEAVY IN	0.000%	99.713%
8915	UNITED UTILITIE	0.000%	99.713%
8916	GRUPO CEMENTOS	0.000%	99.714%
8917	BUND CENTER INV	0.000%	99.714%
8918	MICROPORT SCIEN	0.000%	99.715%
8919	E CL SA	0.000%	99.715%
8920	ION BEAM APPLIC	0.000%	99.716%
8921	NICHIEI CO	0.000%	99.716%
8922	BANCO DE BOGOTA	0.000%	99.717%
8923	HONGKONG CHINES	0.000%	99.717%
8924	WILMINGTON GROU	0.000%	99.718%
8925	PROTO CORP	0.000%	99.718%
8926	PLANET PAYMENT	0.000%	99.719%
8927	ASX LTD	0.000%	99.719%
8928	ASIA POLYMER	0.000%	99.720%
8929	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.720%
8930	PINE CLIFF ENER	0.000%	99.721%
8931	OHASHI TECHNICA	0.000%	99.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	FINDEL	0.000%	99.722%
8933	LE BELIER	0.000%	99.722%
8934	OIL INDIA LTD	0.000%	99.722%
8935	CENTRAL SEC PAT	0.000%	99.723%
8936	MR MAX CORP	0.000%	99.723%
8937	NICHIBAN CO	0.000%	99.724%
8938	TMAC RESOURCES	0.000%	99.724%
8939	CHUGAI RO CO LT	0.000%	99.725%
8940	TPV TECHNOLOGY	0.000%	99.725%
8941	DIALIGHT PLC	0.000%	99.726%
8942	TER BEKE SA	0.000%	99.726%
8943	SHINYOUNG SECS	0.000%	99.727%
8944	NICOX	0.000%	99.727%
8945	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.728%
8946	NIPPON CHEMIPHA	0.000%	99.728%
8947	CHINA ANIMATION	0.000%	99.729%
8948	HSIN CHONG CONS	0.000%	99.729%
8949	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.730%
8950	LINEDATA SERVIC	0.000%	99.730%
8951	LONG BON INTERN	0.000%	99.731%
8952	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.731%
8953	RESILUX	0.000%	99.732%
8954	NORDJYSKE BANK	0.000%	99.732%
8955	APN NEWS & MEDI	0.000%	99.733%
8956	ADDLIFE AB	0.000%	99.733%
8957	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.734%
8958	PROMOTORA DE IN	0.000%	99.734%
8959	EMPRESA DE ENER	0.000%	99.735%
8960	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.735%
8961	YAMATANE CORP N	0.000%	99.736%
8962	ICHIKEN CO LTD	0.000%	99.736%
8963	BEGA CHEESE LTD	0.000%	99.737%
8964	FIBRA SHOP PORT	0.000%	99.737%
8965	AROTECH CORP COMMON STOCK USD.01	0.000%	99.737%
8966	MIRATI THERAPEU	0.000%	99.738%
8967	WOORI FINANCIAL	0.000%	99.738%
8968	CTI ENGINEERING	0.000%	99.739%
8969	FISSION URANIUM	0.000%	99.739%
8970	ENERGIEDIENST H	0.000%	99.740%
8971	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.740%
8972	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.741%
8973	SINDO RICOH	0.000%	99.741%
8974	NEO-NEON HOLDIN	0.000%	99.742%
8975	MODERNLAND REAL	0.000%	99.742%
8976	CSS INDUSTRIES	0.000%	99.743%
8977	VOLT INFO SCIEN	0.000%	99.743%
8978	ABILITY ENTERPR	0.000%	99.744%
8979	MYOB GROUP LTD	0.000%	99.744%
8980	SINCERE WATCH H	0.000%	99.745%
8981	CHUN YUAN STEEL	0.000%	99.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	DELTA DUNIA PET	0.000%	99.745%
8983	EM-TECH CO LTD	0.000%	99.746%
8984	THERMADOR GROUP	0.000%	99.746%
8985	GEM DIAMONDS	0.000%	99.747%
8986	KOBE BUSSAN CO	0.000%	99.747%
8987	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.748%
8988	HIRAKAWA HEWTEC	0.000%	99.748%
8989	AINSWORTH GAME	0.000%	99.749%
8990	DCM SHRIRAM LTD	0.000%	99.749%
8991	KJB FINANCIAL G	0.000%	99.750%
8992	JOBAN KOSAN CO	0.000%	99.750%
8993	SCHRODER REAL E	0.000%	99.751%
8994	CARLIT HOLDINGS	0.000%	99.751%
8995	YANCHANG PETROL	0.000%	99.751%
8996	S&T AG	0.000%	99.752%
8997	TARSUS GROUP PL	0.000%	99.752%
8998	DIRECT INSURANC	0.000%	99.753%
8999	AUDICODES	0.000%	99.753%
9000	KINGS TOWN CONS	0.000%	99.754%
9001	mitsui mining c	0.000%	99.754%
9002	EARTH CHEMICAL	0.000%	99.755%
9003	CARA OPERATIONS	0.000%	99.755%
9004	HUMAX CO LTD	0.000%	99.756%
9005	KECK SENG(MAL)B	0.000%	99.756%
9006	KSB AG	0.000%	99.756%
9007	EXFO INC	0.000%	99.757%
9008	SILICON WORKS	0.000%	99.757%
9009	BCO DESIO E BRI	0.000%	99.758%
9010	NIPPON KOEI CO	0.000%	99.758%
9011	HAP SENG PLANTA	0.000%	99.759%
9012	SAMYUNG TRA	0.000%	99.759%
9013	SYNTHOS SA	0.000%	99.760%
9014	VINY THAI	0.000%	99.760%
9015	KORADIOR HOLDIN	0.000%	99.761%
9016	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.761%
9017	INDS BACHOCO SA	0.000%	99.761%
9018	RCF	0.000%	99.762%
9019	PLDT INC SPON ADR ADR	0.000%	99.762%
9020	GUANGDONG LAND	0.000%	99.763%
9021	BEIJING JINGNEN	0.000%	99.763%
9022	SECHE ENVIRONNE	0.000%	99.764%
9023	LIPPO CHINA RES	0.000%	99.764%
9024	ALINCO INC	0.000%	99.765%
9025	ISU CHEMICAL	0.000%	99.765%
9026	STRATTEC SECURI	0.000%	99.765%
9027	WAREHOUSE GROUP	0.000%	99.766%
9028	INFORMATION SVC	0.000%	99.766%
9029	CHINA RAILWAY S	0.000%	99.767%
9030	NOMURA CO LTD	0.000%	99.767%
9031	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	SAPIENS INTERNA	0.000%	99.768%
9033	NAGAWA CO LTD	0.000%	99.769%
9034	OLVI	0.000%	99.769%
9035	MASON FINANCIAL	0.000%	99.769%
9036	ANTON OILFIELD	0.000%	99.770%
9037	HONWORLD GROUP	0.000%	99.770%
9038	SMS MANAGEMENT	0.000%	99.771%
9039	OKK CORP	0.000%	99.771%
9040	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.772%
9041	YASHILI INTL HL	0.000%	99.772%
9042	CHINA POWER NEW	0.000%	99.773%
9043	THAI STANLEY EL	0.000%	99.773%
9044	GADANG HOLDINGS	0.000%	99.773%
9045	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.774%
9046	RADISYS CORP COMMON STOCK	0.000%	99.774%
9047	INFRASTRUCTURA	0.000%	99.775%
9048	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.775%
9049	FALCO BIOSYSTEM	0.000%	99.776%
9050	CLERE AG	0.000%	99.776%
9051	REALIA BUSINESS	0.000%	99.776%
9052	COX & KINGS LTD	0.000%	99.777%
9053	HKBN LTD	0.000%	99.777%
9054	NICHIRIN CO LTD	0.000%	99.778%
9055	TOTTORI BANK	0.000%	99.778%
9056	LIAN BENG GROUP	0.000%	99.779%
9057	GENKY STORES IN	0.000%	99.779%
9058	ASHIMORI INDUST	0.000%	99.779%
9059	YOKOWO CO LTD	0.000%	99.780%
9060	UNISYS CORP	0.000%	99.780%
9061	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.781%
9062	TECHNOVATOR INT	0.000%	99.781%
9063	BEIJINGWEST IND	0.000%	99.782%
9064	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.782%
9065	CHINA CHEM&PHAR	0.000%	99.782%
9066	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.783%
9067	ITAB SHOP CONCE	0.000%	99.783%
9068	CODAN LTD	0.000%	99.784%
9069	ESCALADE INC COMMON STOCK	0.000%	99.784%
9070	BURWILL HOLDING	0.000%	99.785%
9071	NS SHOPPING CO	0.000%	99.785%
9072	HWA SHIN CO	0.000%	99.785%
9073	ENDO LIGHTING C	0.000%	99.786%
9074	HOOSIERS HOLDIN	0.000%	99.786%
9075	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.787%
9076	ELECTRA CONSUME	0.000%	99.787%
9077	FLYBE GROUP PLC	0.000%	99.788%
9078	ANGLO-EASTN PLA	0.000%	99.788%
9079	BRACK CAPITAL P	0.000%	99.788%
9080	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.789%
9081	DONGWHA PHARM.C	0.000%	99.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	CURRO HOLDINGS	0.000%	99.790%
9083	CHINA XLX FERTI	0.000%	99.790%
9084	SUMINOE TEXTILE	0.000%	99.790%
9085	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.791%
9086	SINYI REALTY IN	0.000%	99.791%
9087	CHINOOK ENERGY	0.000%	99.792%
9088	SENTUL CITY TBK	0.000%	99.792%
9089	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.793%
9090	OENON HOLDINGS	0.000%	99.793%
9091	CIA ENERGET CEA	0.000%	99.793%
9092	DAEKYO	0.000%	99.794%
9093	BEADELL RESOURC	0.000%	99.794%
9094	PEET LIMITED	0.000%	99.795%
9095	RASA INDUSTRIES	0.000%	99.795%
9096	PFSWEB INC COMMON STOCK USD.001	0.000%	99.795%
9097	BASWARE OYJ	0.000%	99.796%
9098	SUNGCHANG ENTER	0.000%	99.796%
9099	SEMCON AB	0.000%	99.797%
9100	NZ REFINING CO	0.000%	99.797%
9101	INNOTECH CORP	0.000%	99.798%
9102	GUJARAT ALKALIE	0.000%	99.798%
9103	NCI INC A COMMON STOCK USD.019	0.000%	99.798%
9104	HIMATSINGKA SEI	0.000%	99.799%
9105	VECTOR	0.000%	99.799%
9106	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.800%
9107	HYUNDAI ENGINEE	0.000%	99.800%
9108	AKCANSА CIMENTO	0.000%	99.800%
9109	SUMITOMO PRECIS	0.000%	99.801%
9110	REJECT SHOP LTD	0.000%	99.801%
9111	AVENG	0.000%	99.802%
9112	GLACIER MEDIA I	0.000%	99.802%
9113	ELLAKTOR SA	0.000%	99.803%
9114	ISENTIA GROUP L	0.000%	99.803%
9115	SAFETY GODOWN C	0.000%	99.803%
9116	ASIA CEMENT CHI	0.000%	99.804%
9117	PHARMA MAR SA	0.000%	99.804%
9118	ICHIBANYA CO LT	0.000%	99.805%
9119	MQ HOLDING AB	0.000%	99.805%
9120	GAKKEN CO	0.000%	99.805%
9121	RECRM RESEARCH	0.000%	99.806%
9122	EMPEROR ENTERTA	0.000%	99.806%
9123	TRADELINK ELECT	0.000%	99.807%
9124	SEACHANGE INTL	0.000%	99.807%
9125	PMP COMMUNICATI	0.000%	99.807%
9126	ADANI TRANSMISS	0.000%	99.808%
9127	NEW HOPE CORP	0.000%	99.808%
9128	ROSTELECOM OJSC	0.000%	99.809%
9129	AVIC INTERNATIO	0.000%	99.809%
9130	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.809%
9131	TNPL	0.000%	99.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	LUNG YEN LIFE S	0.000%	99.810%
9133	SOLAR APPLIED M	0.000%	99.811%
9134	PC TEL INC COMMON STOCK USD.001	0.000%	99.811%
9135	MATRIX CONCEPTS	0.000%	99.811%
9136	BRAEMAR SHIPPIN	0.000%	99.812%
9137	HALCYON AGRI CO	0.000%	99.812%
9138	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.813%
9139	YC CO LTD	0.000%	99.813%
9140	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.813%
9141	ALARKO HOLDINGS	0.000%	99.814%
9142	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.814%
9143	XXL ASA	0.000%	99.815%
9144	RAMI LEVI CHAIN	0.000%	99.815%
9145	GCA SAVVIAN COR	0.000%	99.815%
9146	AMBASSADOR HOTE	0.000%	99.816%
9147	YIZHENG CHEM FI	0.000%	99.816%
9148	PACIFIC CENTURY	0.000%	99.816%
9149	CROOZ INC	0.000%	99.817%
9150	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.817%
9151	TREASURE ASA	0.000%	99.818%
9152	MIVTACH SHAMIR	0.000%	99.818%
9153	POLARIS INFRAS	0.000%	99.818%
9154	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.819%
9155	EASTERN WATER R	0.000%	99.819%
9156	EXCEL CO LTD	0.000%	99.820%
9157	PARIS MIKI INC	0.000%	99.820%
9158	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.820%
9159	BAY ENERGY LTD	0.000%	99.821%
9160	MEYER BURGER TE	0.000%	99.821%
9161	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.821%
9162	GRUPPO MUTUIONL	0.000%	99.822%
9163	SOFT-WORLD INTL	0.000%	99.822%
9164	VECIMA NETWORKS	0.000%	99.823%
9165	IHH HEALTHCARE	0.000%	99.823%
9166	TAISEI LAMICK C	0.000%	99.823%
9167	ROLLS-ROYCE HOL	0.000%	99.824%
9168	ANADOLU SIGORTA	0.000%	99.824%
9169	BELL SYSTEM24 H	0.000%	99.825%
9170	AWARE INC	0.000%	99.825%
9171	SARKUYSAN ELEKT	0.000%	99.825%
9172	3M INDIA LTD	0.000%	99.826%
9173	ZEALAND PHARMA	0.000%	99.826%
9174	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.826%
9175	CHINA AVIATION	0.000%	99.827%
9176	TECHNIPFMC PLC	0.000%	99.827%
9177	UTD PLANTATION	0.000%	99.828%
9178	ORANGE POLSKA	0.000%	99.828%
9179	GROUP FIVE	0.000%	99.828%
9180	KYOBO SECURITIE	0.000%	99.829%
9181	HANKUK CARBON C	0.000%	99.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.829%
9183	NIKKO CO	0.000%	99.830%
9184	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.830%
9185	VITEC GROUP	0.000%	99.831%
9186	SUNLAND GROUP L	0.000%	99.831%
9187	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.831%
9188	STILLWATER MINI	0.000%	99.832%
9189	CAIRO COMMUNICA	0.000%	99.832%
9190	EL PUERTO DE LI	0.000%	99.832%
9191	STANDARD LIFE I	0.000%	99.833%
9192	KINKI SHARYO CO	0.000%	99.833%
9193	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.834%
9194	NAKAYAMA STEEL	0.000%	99.834%
9195	TOYO ELECTRIC	0.000%	99.834%
9196	CENTRAL AUTO	0.000%	99.835%
9197	ABTERRA LTD	0.000%	99.835%
9198	POLETOWIN PITCR	0.000%	99.835%
9199	ZUG ESTATES HLD	0.000%	99.836%
9200	FAITH INC	0.000%	99.836%
9201	CHINA DYNAMICS	0.000%	99.837%
9202	VIDEOCON INDUST	0.000%	99.837%
9203	TTW PUBLIC COMP	0.000%	99.837%
9204	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.838%
9205	ALI CORP	0.000%	99.838%
9206	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.838%
9207	MINITUBISHI RESE	0.000%	99.839%
9208	TOEI CO	0.000%	99.839%
9209	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.839%
9210	SOLOCAL GROUP	0.000%	99.840%
9211	DAIICHI KENSETS	0.000%	99.840%
9212	MAINSTREET HEAL	0.000%	99.841%
9213	CHONGQING MACHI	0.000%	99.841%
9214	HUA HAN BIO-PHA	0.000%	99.841%
9215	BANK INTERNASIO	0.000%	99.842%
9216	CARPETRIGHT	0.000%	99.842%
9217	LIPPO CIKARANG	0.000%	99.842%
9218	NISSIN FOOD HOL	0.000%	99.843%
9219	SAM JIN PHARM	0.000%	99.843%
9220	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.843%
9221	YUSHIN PRECISIO	0.000%	99.844%
9222	KOBE ELECTRIC R	0.000%	99.844%
9223	TECHNO RYOWA LT	0.000%	99.845%
9224	MYSTATE LTD	0.000%	99.845%
9225	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.845%
9226	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.846%
9227	KINGMAKER FOOTW	0.000%	99.846%
9228	ENERGY RESOURCE	0.000%	99.846%
9229	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.847%
9230	CELLCOM ISRAEL	0.000%	99.847%
9231	CROWN CONFECTIO	0.000%	99.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	POLYTEC ASSET H	0.000%	99.848%
9233	MELCO HOLDINGS	0.000%	99.848%
9234	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.848%
9235	TOMATO BANK LTD	0.000%	99.849%
9236	VP PLC	0.000%	99.849%
9237	EVN AG	0.000%	99.850%
9238	COMP ENG & CONS	0.000%	99.850%
9239	WEATHERNEWS INC	0.000%	99.850%
9240	NSL LTD	0.000%	99.851%
9241	BIG SHOPPING CE	0.000%	99.851%
9242	KEY TRONIC CORP COMMON STOCK	0.000%	99.851%
9243	MONGOLIAN MININ	0.000%	99.852%
9244	CHEUK NANG HLDG	0.000%	99.852%
9245	GULF MARINE SER	0.000%	99.852%
9246	CARDNO LIMITED	0.000%	99.853%
9247	G-7 HOLDINGS IN	0.000%	99.853%
9248	AEON CO. (M) BH	0.000%	99.853%
9249	PRG-SCHULTZ INT	0.000%	99.854%
9250	TOEI ANIMATION	0.000%	99.854%
9251	YAIZU SUISANKAG	0.000%	99.854%
9252	BAYSIDE LAND CO	0.000%	99.855%
9253	CHINA FIBER OPT	0.000%	99.855%
9254	TAT HONG HOLDIN	0.000%	99.856%
9255	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.856%
9256	BGP HOLDINGS (P	0.000%	99.856%
9257	TAMA HOME CO LT	0.000%	99.857%
9258	MEGAWIDE CONS C	0.000%	99.857%
9259	AEROPORTO VENEZ	0.000%	99.857%
9260	PETRA FOODS LTD	0.000%	99.858%
9261	MUNSUN CAPITAL	0.000%	99.858%
9262	TAKISAWA MACHIN	0.000%	99.858%
9263	WMIH CORP COMMON STOCK USD.00001	0.000%	99.859%
9264	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.859%
9265	TOMOE CORP	0.000%	99.859%
9266	SAMCHULLY	0.000%	99.860%
9267	HOTELES CITY EX	0.000%	99.860%
9268	CORP BANK	0.000%	99.860%
9269	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.861%
9270	ATENOR	0.000%	99.861%
9271	AKSIGORTA AS	0.000%	99.861%
9272	BROOKFIELD REAL	0.000%	99.862%
9273	GREEN CROSS COR	0.000%	99.862%
9274	METRO KAJANG HL	0.000%	99.862%
9275	OTSUKA KAGU	0.000%	99.863%
9276	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.863%
9277	INVICTA HOLDING	0.000%	99.863%
9278	NAGANO BANK	0.000%	99.864%
9279	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.864%
9280	QUALITAS CONTOL	0.000%	99.864%
9281	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	KASEN INTERNATI	0.000%	99.865%
9283	TRAKCJA SA	0.000%	99.865%
9284	ZIGNAGO VETRO S	0.000%	99.866%
9285	CGG SA	0.000%	99.866%
9286	JAGRAN PRAKASHA	0.000%	99.866%
9287	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.867%
9288	LUBELSKI WEGIEL	0.000%	99.867%
9289	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.867%
9290	YUKEN KOGYO	0.000%	99.868%
9291	YELP INC COMMON STOCK USD.000001	0.000%	99.868%
9292	SHOEI FOODS COR	0.000%	99.868%
9293	ARGO GRAPHICS I	0.000%	99.869%
9294	GRANULES INDIA	0.000%	99.869%
9295	SAMSE SA	0.000%	99.869%
9296	THROMBOGENICS N	0.000%	99.870%
9297	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.870%
9298	HUONS CO LTD	0.000%	99.870%
9299	WORLDLINE	0.000%	99.871%
9300	ASESOR DE ACTIV	0.000%	99.871%
9301	QUABIT INMOBILI	0.000%	99.871%
9302	REFRESCO GROUP	0.000%	99.872%
9303	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.872%
9304	THURGAUER KANTO	0.000%	99.872%
9305	DAIDOH	0.000%	99.873%
9306	RUENTEX INDUSTR	0.000%	99.873%
9307	CLARK INC COMMO	0.000%	99.873%
9308	SABATE DIOSOS	0.000%	99.874%
9309	SEVERFIELD-ROWE	0.000%	99.874%
9310	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.874%
9311	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.875%
9312	MOROZOFF LIMITE	0.000%	99.875%
9313	ALPHA SYSTEMS I	0.000%	99.875%
9314	POLYMET MINING	0.000%	99.876%
9315	FOX WIZEL LTD	0.000%	99.876%
9316	HIRANO TECSEED	0.000%	99.876%
9317	NISSEI ASB MACH	0.000%	99.877%
9318	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.877%
9319	HFA HOLDINGS LI	0.000%	99.877%
9320	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.878%
9321	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.878%
9322	SCOPE METALS GR	0.000%	99.878%
9323	AKTIA BANK OYJ	0.000%	99.879%
9324	KYERYONG CONST	0.000%	99.879%
9325	VIOHALCO SA	0.000%	99.879%
9326	BANGKOK AVIAT F	0.000%	99.879%
9327	HY LOK	0.000%	99.880%
9328	TOKYO TEKKO CO	0.000%	99.880%
9329	ALROV PROPERTIE	0.000%	99.880%
9330	DAIDO KOGYO CO	0.000%	99.881%
9331	ROYAL BAFOKENG	0.000%	99.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	SECOM JOSHINETS	0.000%	99.881%
9333	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.882%
9334	ASIA FINANCIAL	0.000%	99.882%
9335	IFG GROUP PLC	0.000%	99.882%
9336	COSCO HOLDINGS	0.000%	99.883%
9337	RENTIAN TECHNOL	0.000%	99.883%
9338	FAR EAST ORCH	0.000%	99.883%
9339	AMIYAKI TEI CO	0.000%	99.884%
9340	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.884%
9341	PARTNERS REAL E	0.000%	99.884%
9342	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.885%
9343	SINO GRANDNESS	0.000%	99.885%
9344	ANEST IWATA COR	0.000%	99.885%
9345	TOPPS TILES	0.000%	99.886%
9346	MINEROS S.A.	0.000%	99.886%
9347	KOZA ALTIN ISLE	0.000%	99.886%
9348	OSK HOLDINGS BH	0.000%	99.886%
9349	PIPAVAV DEFENCE	0.000%	99.887%
9350	FURSYS	0.000%	99.887%
9351	RION CO LTD	0.000%	99.887%
9352	ENERGY EQUITY C	0.000%	99.888%
9353	SALEM COMM CORP	0.000%	99.888%
9354	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.888%
9355	FAR LTD	0.000%	99.889%
9356	ES-CON JAPAN LT	0.000%	99.889%
9357	UNITY OPTO TECH	0.000%	99.889%
9358	DAISHINKU CORP	0.000%	99.890%
9359	INTL PAPER	0.000%	99.890%
9360	HANKUK PAPER MF	0.000%	99.890%
9361	ASKUL	0.000%	99.890%
9362	AFRICA ISRAEL P	0.000%	99.891%
9363	TK DEVELOPMENT	0.000%	99.891%
9364	MAHINDRA CIE AU	0.000%	99.891%
9365	CEDAR WOODS PRO	0.000%	99.892%
9366	KAORI HEAT TREA	0.000%	99.892%
9367	ROBINSON DEPT S	0.000%	99.892%
9368	TMK PAO GDR REG S GDR	0.000%	99.893%
9369	VICTORIA PARK A	0.000%	99.893%
9370	INTER PARFUMS	0.000%	99.893%
9371	DAPHNE INTERNA	0.000%	99.894%
9372	ZENITAKA CORP	0.000%	99.894%
9373	HONG LEONG ASIA	0.000%	99.894%
9374	AES GENER SA	0.000%	99.894%
9375	KESORAMIndustr	0.000%	99.895%
9376	FUJI CORP/MIYAG	0.000%	99.895%
9377	ZUKEN INC	0.000%	99.895%
9378	MK RESTAURANT G	0.000%	99.896%
9379	BasicNet S.p.A.	0.000%	99.896%
9380	NIPPON CHEM IND	0.000%	99.896%
9381	TRANSACTION CAP	0.000%	99.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	RATCHABURI ELEC	0.000%	99.897%
9383	ACAL	0.000%	99.897%
9384	ESSEL PROP	0.000%	99.897%
9385	FDM GROUP PLC	0.000%	99.898%
9386	UNICHEM LABS	0.000%	99.898%
9387	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.898%
9388	HATHWAY CABLE	0.000%	99.899%
9389	SERVICE STREAM	0.000%	99.899%
9390	GHCL LTD	0.000%	99.899%
9391	HAGIWARA ELECTR	0.000%	99.900%
9392	SKF INDIA LTD	0.000%	99.900%
9393	WHA CORP PCL	0.000%	99.900%
9394	NICHIA STEEL WO	0.000%	99.900%
9395	KRAKATAU STEEL	0.000%	99.901%
9396	GR ED L'ESPRESS	0.000%	99.901%
9397	CHINA FINANCIAL	0.000%	99.901%
9398	OPTEX COMPANY	0.000%	99.902%
9399	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.902%
9400	TOFAS TURK OTOM	0.000%	99.902%
9401	DEPOMED INC COMMON STOCK	0.000%	99.902%
9402	BLUE SQUARE REA	0.000%	99.903%
9403	UNITED SPIRITS	0.000%	99.903%
9404	ABLX NV	0.000%	99.903%
9405	VILLA WORLD LTD	0.000%	99.904%
9406	GRANDVISION BV	0.000%	99.904%
9407	EIKEN CHEMICAL	0.000%	99.904%
9408	KANGDA INTERNAT	0.000%	99.904%
9409	TOHOKU BANK	0.000%	99.905%
9410	INDUSTRIAL BLDG	0.000%	99.905%
9411	ASHTROM PROPERT	0.000%	99.905%
9412	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.906%
9413	CAN DO CO LTD	0.000%	99.906%
9414	CW GROUP HLDGS	0.000%	99.906%
9415	COMPANHIA DE GA	0.000%	99.906%
9416	AEON CREDIT SER	0.000%	99.907%
9417	ITFOR INC	0.000%	99.907%
9418	OVERSEAS CHINES	0.000%	99.907%
9419	PACIFIC ONLINE	0.000%	99.908%
9420	NIHON PLAST CO	0.000%	99.908%
9421	FIRST STEAMSHIP	0.000%	99.908%
9422	KYOWA LEATHER	0.000%	99.908%
9423	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.909%
9424	KURIYAMA HOLDIN	0.000%	99.909%
9425	NATURAL ALTERNT	0.000%	99.909%
9426	MUGEN ESTATE CO	0.000%	99.910%
9427	KAWASUMI LABS I	0.000%	99.910%
9428	ASIA SATELLITE	0.000%	99.910%
9429	TSC GROUP HOLDI	0.000%	99.910%
9430	AICHI TOKEI DEN	0.000%	99.911%
9431	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	YUANSHENGTAI DA	0.000%	99.911%
9433	DECEUNINCK	0.000%	99.912%
9434	EHELON FINANCI	0.000%	99.912%
9435	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.912%
9436	IMPERIAL HOTEL	0.000%	99.912%
9437	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.913%
9438	TAINAN ENTERPRI	0.000%	99.913%
9439	SHIMOJIMA CO LT	0.000%	99.913%
9440	MORTGAGE CHOICE	0.000%	99.914%
9441	FUTURE SYSTEMS	0.000%	99.914%
9442	EXETER RESOURCE	0.000%	99.914%
9443	AARTI INDS	0.000%	99.914%
9444	PALADIN ENERGY	0.000%	99.915%
9445	SATORI ELECTRIC	0.000%	99.915%
9446	TWIN DISC INC COMMON STOCK	0.000%	99.915%
9447	CGN MINING CO L	0.000%	99.915%
9448	CHUNGHWA PICTUR	0.000%	99.916%
9449	EASTERN PLATINU	0.000%	99.916%
9450	EUSKALTEL SA	0.000%	99.916%
9451	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.917%
9452	CHAMBAL FER	0.000%	99.917%
9453	SRI SPORTS LIMI	0.000%	99.917%
9454	INTEVAC INC	0.000%	99.917%
9455	TOBU STORE CO L	0.000%	99.918%
9456	SHENGJING BANK	0.000%	99.918%
9457	FAG BEARINGS IN	0.000%	99.918%
9458	DAIHATSU DIESEL	0.000%	99.918%
9459	TOSHO CO LTD	0.000%	99.919%
9460	GILAT SATELLITE	0.000%	99.919%
9461	HIROSHIMA ELEC	0.000%	99.919%
9462	KLOVERN AB B SH	0.000%	99.920%
9463	ADCORP HLDGS	0.000%	99.920%
9464	NORCROS PLC	0.000%	99.920%
9465	CHEVALIER INTL	0.000%	99.920%
9466	REGIONAL CONT L	0.000%	99.921%
9467	SURYA SEMESTA I	0.000%	99.921%
9468	KOHSOKU CORP	0.000%	99.921%
9469	CROWN CONFECTIO	0.000%	99.921%
9470	AXACTOR AB	0.000%	99.922%
9471	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.922%
9472	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.922%
9473	AREZZO INDUSTRI	0.000%	99.923%
9474	SFP DINING	0.000%	99.923%
9475	PERENNIAL REAL	0.000%	99.923%
9476	ELECTRICITY GEN	0.000%	99.923%
9477	APPROACH RESOUR	0.000%	99.924%
9478	CRAWFORD & CO	0.000%	99.924%
9479	KEPPEL TELECOM&	0.000%	99.924%
9480	MEDUSA MINING L	0.000%	99.924%
9481	DY CORP	0.000%	99.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	HALOWS CO LTD	0.000%	99.925%
9483	YONDENKO CORP	0.000%	99.925%
9484	EIH LTD	0.000%	99.925%
9485	SAKAI OVEX CO L	0.000%	99.926%
9486	TUNAS BARU LAMP	0.000%	99.926%
9487	SRV GROUP OYJ	0.000%	99.926%
9488	CERAGON NETWORK	0.000%	99.926%
9489	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.927%
9490	ANF IMMOBILIER	0.000%	99.927%
9491	KHON KAEN SUGAR	0.000%	99.927%
9492	INDUSTRIA REIT	0.000%	99.928%
9493	COCA-COLA ICECE	0.000%	99.928%
9494	WOONGJIN THINKB	0.000%	99.928%
9495	ZHUHAI HLDGS IN	0.000%	99.928%
9496	MANDARIN ORIENT	0.000%	99.929%
9497	NONG SHIM HOLDI	0.000%	99.929%
9498	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.929%
9499	CASTINGS	0.000%	99.929%
9500	MCLEOD RUSSEL I	0.000%	99.930%
9501	ECKERT & ZIEGLE	0.000%	99.930%
9502	METALS X LTD	0.000%	99.930%
9503	SNAI SPA	0.000%	99.930%
9504	TAKE AND GIVE	0.000%	99.931%
9505	FUJISHOJI CO.LT	0.000%	99.931%
9506	YAC CO LTD	0.000%	99.931%
9507	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.931%
9508	SOCAM DEVELOPME	0.000%	99.932%
9509	AVIC INTL HOLD	0.000%	99.932%
9510	IMPEXMETAL	0.000%	99.932%
9511	SHIHLIN ELEC &	0.000%	99.932%
9512	HAGOROMO FOODS	0.000%	99.933%
9513	D'AMICO INTERNA	0.000%	99.933%
9514	SESA SPA	0.000%	99.933%
9515	DRDGOLD LTD	0.000%	99.933%
9516	JOHN LAING GROU	0.000%	99.934%
9517	MJ GLEESON PLC	0.000%	99.934%
9518	SALIM IVOMAS	0.000%	99.934%
9519	CHORUS LTD ADR ADR	0.000%	99.934%
9520	GOOD RESOURCES	0.000%	99.935%
9521	R.E.A. HOLDINGS	0.000%	99.935%
9522	IMMOBEL	0.000%	99.935%
9523	HANEDA ZENITH H	0.000%	99.935%
9524	HSIL LTD	0.000%	99.936%
9525	DICKSON CONCEPT	0.000%	99.936%
9526	KOREA TECH BANK	0.000%	99.936%
9527	WIJAYA KARYA	0.000%	99.936%
9528	INVESTORS TITLE CO COMMON STOCK	0.000%	99.937%
9529	SURYA CITRA MED	0.000%	99.937%
9530	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.937%
9531	HEG LIMITED	0.000%	99.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	KAPSCH TRAFFICC	0.000%	99.938%
9533	SEADRILL LTD	0.000%	99.938%
9534	TRIFAST PLC	0.000%	99.938%
9535	CHINA OVERSEAS	0.000%	99.938%
9536	EUROTECH SPA	0.000%	99.939%
9537	TAIKO PHARMACEU	0.000%	99.939%
9538	KONDOTEC INC	0.000%	99.939%
9539	MUTOW CO LTD	0.000%	99.939%
9540	IMAGI INTERNATI	0.000%	99.940%
9541	GFOOT CO LTD	0.000%	99.940%
9542	LAKSHMI VILAS B	0.000%	99.940%
9543	ADVAN CO LTD	0.000%	99.940%
9544	DAEWOO SHIPBUIL	0.000%	99.941%
9545	DAEHAN STEEL CO	0.000%	99.941%
9546	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.941%
9547	NATURES SUNSHIN	0.000%	99.941%
9548	KYUNGBANG LTD	0.000%	99.942%
9549	POLY CULTURE GR	0.000%	99.942%
9550	CALEDONIA MININ	0.000%	99.942%
9551	SILICON INTEG S	0.000%	99.942%
9552	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.942%
9553	NRW HOLDINGS LT	0.000%	99.943%
9554	KG CHEMICAL COR	0.000%	99.943%
9555	GUARARAPES CONF	0.000%	99.943%
9556	TSUI WAH HOLDIN	0.000%	99.943%
9557	DELTA PROPERTY	0.000%	99.944%
9558	LAURA ASHLEY HO	0.000%	99.944%
9559	GENERATION HEAL	0.000%	99.944%
9560	CARBORUNDUM	0.000%	99.944%
9561	KATHMANDU HOLDI	0.000%	99.945%
9562	YUNNAN WATER IN	0.000%	99.945%
9563	KUANGCHI SCIENC	0.000%	99.945%
9564	FLUIDRA SA	0.000%	99.945%
9565	TECHNOTRANS AG	0.000%	99.946%
9566	ORIENTAL WATCH	0.000%	99.946%
9567	DECMIL GROUP LT	0.000%	99.946%
9568	SELCUK ECZA DEP	0.000%	99.946%
9569	SITTOY GROUP HLD	0.000%	99.946%
9570	AGV PRODUCTS	0.000%	99.947%
9571	MAHARASHTRA SEA	0.000%	99.947%
9572	INVESTORE PROP	0.000%	99.947%
9573	MELBOURNE IT	0.000%	99.947%
9574	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.948%
9575	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.948%
9576	COCO'S JAPAN CO	0.000%	99.948%
9577	GRUPO ARGOS SA	0.000%	99.948%
9578	FULLER SMITH &	0.000%	99.949%
9579	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.949%
9580	IRC LIMITED	0.000%	99.949%
9581	HOME INVEST BEL	0.000%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	FDC LTD/INDIA	0.000%	99.949%
9583	COVISINT CORP COMMON STOCK	0.000%	99.950%
9584	VOLUTION GROUP	0.000%	99.950%
9585	ALVIVA HOLDINGS	0.000%	99.950%
9586	BILLABONG INTER	0.000%	99.950%
9587	ALMADEN MINERAL	0.000%	99.951%
9588	OCEAN-LAND GROU	0.000%	99.951%
9589	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.951%
9590	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.951%
9591	TA ANN HOLDINGS	0.000%	99.951%
9592	BALMER LAWRIE	0.000%	99.952%
9593	HONG KONG FERRY	0.000%	99.952%
9594	VETOQUINOL SA	0.000%	99.952%
9595	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.952%
9596	SELVAAG BOLIG A	0.000%	99.953%
9597	PT MULTIPLOAR C	0.000%	99.953%
9598	RATTANINDIA	0.000%	99.953%
9599	SEJONG INDUSTRI	0.000%	99.953%
9600	CIA ENERGETICA	0.000%	99.953%
9601	REAL INDUSTRY I	0.000%	99.954%
9602	WIN HANVERKY HO	0.000%	99.954%
9603	PFENEX INC COMMON STOCK USD.001	0.000%	99.954%
9604	HOGG ROBINSON G	0.000%	99.954%
9605	BOOT(HENRY) & S	0.000%	99.954%
9606	AGORA	0.000%	99.955%
9607	ALKANE RESOURCE	0.000%	99.955%
9608	TRINITY LTD	0.000%	99.955%
9609	APN OUTDOOR GRO	0.000%	99.955%
9610	ERICSSON LM-A S	0.000%	99.956%
9611	VIVA INDUSTRIAL	0.000%	99.956%
9612	AMERIGO RESOURC	0.000%	99.956%
9613	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.956%
9614	ITC CORP	0.000%	99.956%
9615	VINA CONCHA Y T	0.000%	99.957%
9616	STREET CAPITAL	0.000%	99.957%
9617	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.957%
9618	OXLEY HOLDINGS	0.000%	99.957%
9619	HKSCAN OYJ	0.000%	99.957%
9620	GEAR ENERGY LTD	0.000%	99.958%
9621	DISTELL GROUP L	0.000%	99.958%
9622	CHINA ENERGY DE	0.000%	99.958%
9623	CB INDUSTRIAL P	0.000%	99.958%
9624	KERRY TJ LOGIST	0.000%	99.958%
9625	SUNCALL CORP	0.000%	99.959%
9626	NVC LIGHTING HO	0.000%	99.959%
9627	FREQUENCY ELEC	0.000%	99.959%
9628	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.959%
9629	BARON DE LEY	0.000%	99.959%
9630	IBI GROUP INC.	0.000%	99.960%
9631	HULIC REIT INC	0.000%	99.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	KINTETSU DPT ST	0.000%	99.960%
9633	MINERA FRISCO S	0.000%	99.960%
9634	SADBHAV ENGINEE	0.000%	99.960%
9635	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.961%
9636	NORWEGIAN PROPE	0.000%	99.961%
9637	CEQUENCE ENERGY	0.000%	99.961%
9638	BIO PAPPEL SAB	0.000%	99.961%
9639	SANYO TRADING C	0.000%	99.961%
9640	INFOMEDIA	0.000%	99.962%
9641	BCB BANCORP INC COMMON STOCK	0.000%	99.962%
9642	ROULARTA MEDIA	0.000%	99.962%
9643	ENEA AB	0.000%	99.962%
9644	HEIDELBERGCEMEN	0.000%	99.962%
9645	BANYAN TREE HOL	0.000%	99.963%
9646	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.963%
9647	HOKKAI CAN CO	0.000%	99.963%
9648	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.963%
9649	DONGYUE GROUP	0.000%	99.963%
9650	WAH SEONG	0.000%	99.964%
9651	LINK NET TBK PT	0.000%	99.964%
9652	OHB SE	0.000%	99.964%
9653	TBK Co., Ltd.	0.000%	99.964%
9654	FAR EAST HOLDIN	0.000%	99.964%
9655	BSL CORPORATION	0.000%	99.964%
9656	HUA ENG WIRE&CA	0.000%	99.965%
9657	EUROZ LTD	0.000%	99.965%
9658	BEST BRIDAL INC	0.000%	99.965%
9659	HI-P INTERNATIO	0.000%	99.965%
9660	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.965%
9661	HOKUETSU INDS C	0.000%	99.966%
9662	GLAXO SMITHKLIN	0.000%	99.966%
9663	VGI GLOBAL MEDI	0.000%	99.966%
9664	THERMAX LTD	0.000%	99.966%
9665	IMMSI SPA	0.000%	99.966%
9666	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.966%
9667	TRIVENI TURBINE	0.000%	99.967%
9668	KPX CHEMICAL	0.000%	99.967%
9669	EASTERN MEDIA	0.000%	99.967%
9670	PADDY POWER BET	0.000%	99.967%
9671	HESKA CORP	0.000%	99.967%
9672	ARCELORMITTAL S	0.000%	99.968%
9673	KOMEHYO	0.000%	99.968%
9674	TOW CO LTD	0.000%	99.968%
9675	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.968%
9676	ORIGIN ELECTRIC	0.000%	99.968%
9677	GATEWAY LIFESTY	0.000%	99.968%
9678	EQUITAL	0.000%	99.969%
9679	ISE CHEMICAL CO	0.000%	99.969%
9680	SHIKIBO LTD	0.000%	99.969%
9681	DONGBU SECURITI	0.000%	99.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	CENTURIA METROP	0.000%	99.969%
9683	O LUXE HOLDINGS	0.000%	99.970%
9684	VOCENTO	0.000%	99.970%
9685	CRISIL LTD	0.000%	99.970%
9686	TILT RENEWABLES	0.000%	99.970%
9687	SANYO HOUSING N	0.000%	99.970%
9688	STRONG PETROCHE	0.000%	99.970%
9689	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.971%
9690	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.971%
9691	MEITO SANGYO CO	0.000%	99.971%
9692	ZHONG AN REAL E	0.000%	99.971%
9693	WATAHAN & CO LT	0.000%	99.971%
9694	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.971%
9695	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.972%
9696	RIZAL COMMML BAN	0.000%	99.972%
9697	CONTINENTAL HLD	0.000%	99.972%
9698	LOW KENG HUAT(S	0.000%	99.972%
9699	SHIDAX CORP	0.000%	99.972%
9700	GETIN HOLDING S	0.000%	99.972%
9701	YUANDA CHINA HO	0.000%	99.973%
9702	EASTMAIN RES IN	0.000%	99.973%
9703	DB REALTY LTD	0.000%	99.973%
9704	TOTAL ACCESS CO	0.000%	99.973%
9705	IPE GROUP LTD	0.000%	99.973%
9706	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.973%
9707	CHINA GREAT STA	0.000%	99.974%
9708	K1 VENTURES LTD	0.000%	99.974%
9709	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.974%
9710	FUJISASH CO LTD	0.000%	99.974%
9711	WARTECK INVEST	0.000%	99.974%
9712	UNITED MICROELECTRON SP ADR ADR	0.000%	99.974%
9713	CSG LIMITED	0.000%	99.975%
9714	CONSTANTIN MEDI	0.000%	99.975%
9715	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.975%
9716	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.975%
9717	PEARL ORIENTAL	0.000%	99.975%
9718	ELRON ELECTRONI	0.000%	99.975%
9719	PILOT GOLD INC	0.000%	99.976%
9720	SHENGUAN HOLDIN	0.000%	99.976%
9721	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.976%
9722	BORYUNG PHARM	0.000%	99.976%
9723	NAGARJUNA FERTI	0.000%	99.976%
9724	INES CORPORATIO	0.000%	99.976%
9725	QAD INC B COMMON STOCK USD.001	0.000%	99.976%
9726	WHIRLPOOL OF IN	0.000%	99.977%
9727	WEE HUR HOLDING	0.000%	99.977%
9728	RECKON LTD	0.000%	99.977%
9729	HANMI SEMICONDU	0.000%	99.977%
9730	MODUSLINK GLOBA	0.000%	99.977%
9731	NEW YORK & CO I	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	CATENA AB	0.000%	99.978%
9733	KIAN JOO CAN FC	0.000%	99.978%
9734	CROCODILE GARME	0.000%	99.978%
9735	CHINA LOTSYNERG	0.000%	99.978%
9736	OZFOREX GROUP L	0.000%	99.978%
9737	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.978%
9738	BSQUARE CORP COMMON STOCK	0.000%	99.978%
9739	Tessi S.A.	0.000%	99.979%
9740	NISSEI INDUSTRI	0.000%	99.979%
9741	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.979%
9742	ESUN HOLDINGS L	0.000%	99.979%
9743	LPP SA	0.000%	99.979%
9744	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.979%
9745	COXON PRECISE I	0.000%	99.980%
9746	ONO SOKKI CO	0.000%	99.980%
9747	SUGIH ENERGY TB	0.000%	99.980%
9748	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.980%
9749	OLYMPIC CORP	0.000%	99.980%
9750	TAKASHIMA & CO	0.000%	99.980%
9751	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.980%
9752	MACMAHON HOLDIN	0.000%	99.981%
9753	SAMSON HOLDING	0.000%	99.981%
9754	TERNA ENERGY SA	0.000%	99.981%
9755	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.981%
9756	WESTPORT INNOVA	0.000%	99.981%
9757	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.981%
9758	GUANGNAN(HLDGS)	0.000%	99.981%
9759	INTRALOT SA - I	0.000%	99.982%
9760	FORTRESS PAPER	0.000%	99.982%
9761	KIMOTO CO LTD	0.000%	99.982%
9762	GAJAH TUNGGAL	0.000%	99.982%
9763	ASCENCIO	0.000%	99.982%
9764	KONG SUN HLDGS	0.000%	99.982%
9765	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.982%
9766	THE BASIC HOUSE	0.000%	99.983%
9767	BGR ENERGY SYST	0.000%	99.983%
9768	MIN XIN HLDGS	0.000%	99.983%
9769	MEIWA ESTATE CO	0.000%	99.983%
9770	GRUPO FAMSA SA	0.000%	99.983%
9771	MARUYAMA MFG CO	0.000%	99.983%
9772	LEMMINKAINEN OY	0.000%	99.983%
9773	AUSWIDE BANK LT	0.000%	99.983%
9774	CHINA ELEC OPTI	0.000%	99.984%
9775	PARADISE ENTERT	0.000%	99.984%
9776	AVIANCA HOLDING	0.000%	99.984%
9777	ATHENS WATER SU	0.000%	99.984%
9778	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.984%
9779	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.984%
9780	SHELL REFINING(0.000%	99.984%
9781	MIYOSHI OIL & F	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	99.985%
9783	STARK TECHNOLOG	0.000%	99.985%
9784	FERROLIGAS FERB	0.000%	99.985%
9785	EQUITY FIN HOLD	0.000%	99.985%
9786	TOMEN DEVICES C	0.000%	99.985%
9787	REAL NUTRICEUTI	0.000%	99.985%
9788	K.P.R. MILL	0.000%	99.985%
9789	NAPEC INC	0.000%	99.986%
9790	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.986%
9791	TOP SPRING INTL	0.000%	99.986%
9792	GLORIOUS SUN EN	0.000%	99.986%
9793	LOGISTEC CORP C	0.000%	99.986%
9794	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.986%
9795	KOSEI SECURITIE	0.000%	99.986%
9796	AFFINE	0.000%	99.986%
9797	PACIFIC CURRENT	0.000%	99.987%
9798	TROY RESOURCES	0.000%	99.987%
9799	GETIN NOBLE BA	0.000%	99.987%
9800	XERIUM TECHNOLO	0.000%	99.987%
9801	ALANDSBANKEN	0.000%	99.987%
9802	STEEL & TUBE HL	0.000%	99.987%
9803	FUTURE BRIGHT H	0.000%	99.987%
9804	BOLU CIMENTO SA	0.000%	99.987%
9805	DYNAMIC ELECTRO	0.000%	99.987%
9806	GALLANT VENTURE	0.000%	99.988%
9807	LSL PROPERTY SE	0.000%	99.988%
9808	CHINA HUIZHAN D	0.000%	99.988%
9809	CHINA RARE EART	0.000%	99.988%
9810	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.988%
9811	US AUTO PARTS N	0.000%	99.988%
9812	MIE HOLDINGS CO	0.000%	99.988%
9813	HANISON CONSTRU	0.000%	99.988%
9814	PROSAFE ASA	0.000%	99.989%
9815	TOTAL GABON	0.000%	99.989%
9816	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.989%
9817	FRAGRANCE GROUP	0.000%	99.989%
9818	NRJ GROUP	0.000%	99.989%
9819	NIPPON FILCON C	0.000%	99.989%
9820	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.989%
9821	TOWN CENTRE SEC	0.000%	99.989%
9822	INNODATA INC COMMON STOCK USD.01	0.000%	99.989%
9823	PVA TEPLA AG	0.000%	99.990%
9824	B2W CIA DIGITAL	0.000%	99.990%
9825	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.990%
9826	DYNASTY FINE WI	0.000%	99.990%
9827	ZEDGE INC CL B COMMON STOCK	0.000%	99.990%
9828	CONSTRUCTORA CO	0.000%	99.990%
9829	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.990%
9830	TORIGOE CO LTD	0.000%	99.990%
9831	PETRUS RESOURCE	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	AMREP CORP COMMON STOCK USD.1	0.000%	99.991%
9833	COMPUGEN LTD	0.000%	99.991%
9834	ASPEN GROUP	0.000%	99.991%
9835	KAM HING INTERN	0.000%	99.991%
9836	EXCELSIOR MEDIC	0.000%	99.991%
9837	BERJAYA LAND BH	0.000%	99.991%
9838	HOKKAIDO GAS CO	0.000%	99.991%
9839	TSH RESOURCES B	0.000%	99.991%
9840	MEDICAL SYSTEM	0.000%	99.991%
9841	HIPAY GROUP SA	0.000%	99.991%
9842	S.T.CHEMICAL CO	0.000%	99.992%
9843	BOUSTEAD PROJEC	0.000%	99.992%
9844	PRIME MEDIA GRO	0.000%	99.992%
9845	MIMAKI ENGINEER	0.000%	99.992%
9846	ANXIN-CHINA HOL	0.000%	99.992%
9847	ABAN OFFSHORE	0.000%	99.992%
9848	CHINA PROPERTIE	0.000%	99.992%
9849	FALCON ENERGY G	0.000%	99.992%
9850	JINDAL SAW LTD	0.000%	99.992%
9851	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.992%
9852	TOMORROW FOCUS	0.000%	99.993%
9853	GET NICE FINANC	0.000%	99.993%
9854	DELTICOM AG	0.000%	99.993%
9855	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.993%
9856	ASANTE INC	0.000%	99.993%
9857	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.993%
9858	TELEGRAAF MEDIA	0.000%	99.993%
9859	SUNWAY CONSTRUC	0.000%	99.993%
9860	ALTium LTD	0.000%	99.993%
9861	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.993%
9862	SILVER BASE GRO	0.000%	99.994%
9863	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.994%
9864	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.994%
9865	TV AZTECA	0.000%	99.994%
9866	MINGFA GROUP	0.000%	99.994%
9867	CATABASIS PHARM	0.000%	99.994%
9868	FOUNTAIN SET HL	0.000%	99.994%
9869	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.994%
9870	O'KEY GROUP SA	0.000%	99.994%
9871	DYNA-MAC HOLDIN	0.000%	99.994%
9872	CHINA PUBLIC PR	0.000%	99.994%
9873	MEGASTUDY CO LT	0.000%	99.995%
9874	BOUSTEAD PLANTA	0.000%	99.995%
9875	HITE HOLDINGS C	0.000%	99.995%
9876	ADDNODE GROUP A	0.000%	99.995%
9877	PYI CORPORATION	0.000%	99.995%
9878	MCKAY SECURITIE	0.000%	99.995%
9879	LEES PHARMACEUT	0.000%	99.995%
9880	CVC BRASIL OP A	0.000%	99.995%
9881	SIAM CITY CEMEN	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	AXTEL SAB DE CV	0.000%	99.995%
9883	BROCKMAN MINING	0.000%	99.995%
9884	April Group	0.000%	99.995%
9885	WORLD HOLDINGS	0.000%	99.996%
9886	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.996%
9887	GROUPE OPEN	0.000%	99.996%
9888	JINDAL POLY FIL	0.000%	99.996%
9889	SINON CORP	0.000%	99.996%
9890	STRAD ENERGY SE	0.000%	99.996%
9891	MKH BHD RTS EXP	0.000%	99.996%
9892	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9893	ORASCOM DEVELOP	0.000%	99.996%
9894	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
9895	QUMU CORP COMMON STOCK USD.01	0.000%	99.996%
9896	TEEKAY TANKERS	0.000%	99.996%
9897	BRILLIANT CIRCL	0.000%	99.996%
9898	BANK OF KOCHI L	0.000%	99.996%
9899	KAPPA CREATE CO	0.000%	99.997%
9900	TRUBA ALAM MANU	0.000%	99.997%
9901	NIHON TRIM CO	0.000%	99.997%
9902	BONJOUR HOLDING	0.000%	99.997%
9903	TUNAS RIDEAN	0.000%	99.997%
9904	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.997%
9905	CGG SPON ADR ADR	0.000%	99.997%
9906	DAN FORM HOLDIN	0.000%	99.997%
9907	ECOSYNTHETIX IN	0.000%	99.997%
9908	MEGASTUDY EDUCA	0.000%	99.997%
9909	A&D CO LTD	0.000%	99.997%
9910	AFRICA ISRAEL I	0.000%	99.997%
9911	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.997%
9912	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.997%
9913	AFRICAN PHOENIX	0.000%	99.997%
9914	PERPETUAL ENERG	0.000%	99.998%
9915	SALMAT LTD	0.000%	99.998%
9916	CHINA DAYE NON-	0.000%	99.998%
9917	E.SUN FINANCIAL	0.000%	99.998%
9918	MIDLAND IC&I LT	0.000%	99.998%
9919	BANRO CORPORATI	0.000%	99.998%
9920	SKYLINE CORP	0.000%	99.998%
9921	YONGNAM HOLDING	0.000%	99.998%
9922	SLATER & GORDON	0.000%	99.998%
9923	ADVEO GROUP INT	0.000%	99.998%
9924	BAOXIN AUTO GRO	0.000%	99.998%
9925	LUKS GROUP (VH)	0.000%	99.998%
9926	YEO HIAP SENG	0.000%	99.998%
9927	ARRIUM LTD	0.000%	99.998%
9928	QUNXING PAPER H	0.000%	99.998%
9929	BLOOMSBURY PUBL	0.000%	99.998%
9930	TECHNICOLOR	0.000%	99.999%
9931	WATPAC LIMITED	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	ASALEO CARE LTD	0.000%	99.999%
9933	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.999%
9934	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
9935	DOGUS OTOMOTIV	0.000%	99.999%
9936	JAKARTA INTL HT	0.000%	99.999%
9937	CENTAUR MEDIA	0.000%	99.999%
9938	CHINA ENVIRONME	0.000%	99.999%
9939	AEGON NV	0.000%	99.999%
9940	SINAR MAS MULTI	0.000%	99.999%
9941	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
9942	TEN NETWORK HLD	0.000%	99.999%
9943	SWIBER HOLDINGS	0.000%	99.999%
9944	DYAX CORPORATIO	0.000%	99.999%
9945	EZRA HOLDINGS	0.000%	99.999%
9946	MAX VENTURES &	0.000%	99.999%
9947	CUDECO LIMITED	0.000%	99.999%
9948	CARINDALE PROPE	0.000%	99.999%
9949	TEIXEIRA DUARTE	0.000%	99.999%
9950	TONLY ELECTRONI	0.000%	99.999%
9951	BE GROUP AB	0.000%	99.999%
9952	PACIFIC ANDES I	0.000%	99.999%
9953	HILLS INDUSTRIE	0.000%	100.000%
9954	TAKACHIHO KOHEK	0.000%	100.000%
9955	CHIA HSIN CEMEN	0.000%	100.000%
9956	ARALEZ PHARMACE	0.000%	100.000%
9957	ITE TECH INC	0.000%	100.000%
9958	SSANGYONG INFOR	0.000%	100.000%
9959	QINQIN FOODSTUF	0.000%	100.000%
9960	D'AMICO INTEL S	0.000%	100.000%
9961	EMPRESAS ICA SA	0.000%	100.000%
9962	SOCIETE MANUTAN	0.000%	100.000%
9963	POLARIS SOFTWAR	0.000%	100.000%
9964	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
9965	BCO PINE SA	0.000%	100.000%
9966	LYDIAN INTERNAT	0.000%	100.000%
9967	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
9968	SAFEWAY INC	0.000%	100.000%
9969	ENERGY ABSOLUTE	0.000%	100.000%
9970	REDKNEE SOLUTIO	0.000%	100.000%
9971	KENMARE RESOURC	0.000%	100.000%
9972	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
9973	NAM CHEONG LIM	0.000%	100.000%
9974	GLOBAL PREMIUM	0.000%	100.000%
9975	TPI TRIUNFO PAR	0.000%	100.000%
9976	TPG TELECOM LTD	0.000%	100.000%
9977	SEPURA PLC	0.000%	100.000%
9978	SPORTECH PLC	0.000%	100.000%
9979	PARSVNATH DEVEL	0.000%	100.000%
9980	TALVIVAARA MINI	0.000%	100.000%
9981	CHENNAI SUPER K	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	JITF INFRALOGIS	0.000%	100.000%
9983	SING HOLDINGS L	0.000%	100.000%
9984	ZENITH CAPITAL	0.000%	100.000%
9985	FIRST STEAMSHIP	0.000%	100.000%
9986	BANCA MONTE DEI	0.000%	100.000%
9987	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
9988	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
9989	ORMAT TECHNOLOG	0.000%	100.000%
9990	RB ENERGY INC	0.000%	100.000%
9991	BANCO PAN SA	0.000%	100.000%
9992	CIA DE GAS SAO	0.000%	100.000%
9993	ENERGIX-RENEWAB	0.000%	100.000%
9994	DEVA HLDG	0.000%	100.000%
9995	SNS REAAL GROEP	-	100.000%
9996	EGANAGOLDPFEIL	-	100.000%
9997	PRIME AET & D H	-	100.000%
9998	ANGLO IRISH BAN	-	100.000%
9999	CHINA METAL REC	-	100.000%
10000	INTERCELL AG RI	-	100.000%
10001	QLT INC DOJ/SEC	-	100.000%
10002	HANFENG EVERGRE	-	100.000%
10003	WARRANTS CONTRA	-	100.000%
10004	BCA POP ETRUR-L	-	100.000%
10005	BCO ESPIR SANTO	-	100.000%
10006	C A DE MEDITERR	-	100.000%
10007	CRAFT OIL LTD	-	100.000%
10008	LIGHTSTREAM RES	-	100.000%
10009	BANK OF COMMUNI	-	100.000%
10010	ALAPIS HOLDING	-	100.000%
10011	CHINA EVERBRIGH	-	100.000%
10012	FRASER PAPERS I	-	100.000%
10013	PESCANOVA SA	-	100.000%
10014	BERLIAN LAJU TA	-	100.000%
10015	TOUCHSTONE EXPL	-	100.000%
10016	PRIME RETIREMEN	-	100.000%
10017	RHB CAPITAL BHD	-	100.000%
10018	SCANIA AB	-	100.000%
10019	MINCO BASE META	-	100.000%
10020	ETABLISSEMENTS	-	100.000%
10021	CHINA LUMENA NE	-	100.000%
10022	QLT INC CLASS A	-	100.000%
10023	KARDEMIR KARABU	-	100.000%
10024	RREEF CHINA COM	-	100.000%
10025	CARE PROPERTY I	-	100.000%
10026	QLT INC WTS EXP	-	100.000%
10027	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10028	FERROGLOBE PLC	-	100.000%
10029	PEACE MARK HLDG	-	100.000%
10030	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10031	AFREN PLC COMMO	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	VIRGIN AUSTRALI	-	100.000%
10033	US Wire Order -	-0.000%	100.000%