

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

As of November 30, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	APPLE INC	0.771%	0.771%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.757%	1.528%
3	AT+T INC COMMON STOCK USD1.0	0.745%	2.273%
4	BANK OF MONTREAL COMMON STOCK	0.725%	2.998%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.632%	3.630%
6	WELLS FARGO + CO COMMON STOCK USD1.666	0.603%	4.233%
7	TORONTO DOMINION BANK COMMON STOCK	0.601%	4.834%
8	CAD - London	0.574%	5.407%
9	SUNCOR ENERGY INC COMMON STOCK	0.547%	5.955%
10	EXXON MOBIL CORP COMMON STOCK	0.523%	6.478%
11	ROYAL BANK OF CANADA COMMON STOCK	0.501%	6.979%
12	BANK OF AMERICA	0.435%	7.414%
13	INTEL CORP COMMON STOCK USD.001	0.410%	7.824%
14	COMCAST CORP CLASS A COMMON STOCK USD.01	0.388%	8.212%
15	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.376%	8.588%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.364%	8.951%
17	CHEVRON CORP COMMON STOCK USD.75	0.354%	9.305%
18	MANULIFE FINANCIAL CORP COMMON STOCK	0.333%	9.638%
19	TECK RESOURCES LTD CLS B COMMON STOCK	0.305%	9.944%
20	CITIGROUP INC COMMON STOCK USD.01	0.300%	10.244%
21	CISCO SYSTEMS	0.285%	10.529%
22	WAL-MART STORES	0.281%	10.810%
23	MAGNA INTERNATIONAL INC COMMON STOCK	0.280%	11.090%
24	SAMSUNG ELECTRO	0.280%	11.369%
25	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.280%	11.649%
26	PFIZER INC COMMON STOCK USD.05	0.259%	11.908%
27	CANADIAN NATURAL RESOURCES COMMON STOCK	0.254%	12.162%
28	TOTAL SA	0.236%	12.398%
29	AMAZON.COM INC	0.225%	12.622%
30	UNITEDHEALTH GR	0.221%	12.844%
31	SUN LIFE FINANCIAL INC COMMON STOCK	0.217%	13.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	NESTLE SA	0.212%	13.273%
33	FACEBOOK INC A COMMON STOCK USD.000006	0.199%	13.471%
34	ALPHABET INC CL C COMMON STOCK USD.001	0.195%	13.666%
35	HSBC HOLDINGS PLC SPONS ADR	0.193%	13.859%
36	DAIMLER AG	0.192%	14.051%
37	GENERAL MOTORS CO COMMON STOCK USD.01	0.190%	14.240%
38	ALPHABET INC CL A COMMON STOCK USD.001	0.187%	14.427%
39	PROCTER + GAMBLE CO/THE COMMON STOCK	0.186%	14.613%
40	NATIONAL BK CDA	0.185%	14.798%
41	TOYOTA MOTOR CO	0.185%	14.983%
42	TRANSCANADA CORP COMMON STOCK	0.180%	15.163%
43	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.173%	15.336%
44	ENBRIDGE INC COMMON STOCK	0.173%	15.508%
45	VODAFONE GROUP	0.172%	15.680%
46	CHINA CONST BK	0.171%	15.851%
47	QUALCOMM INC COMMON STOCK USD.0001	0.168%	16.019%
48	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.166%	16.185%
49	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.161%	16.347%
50	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.160%	16.507%
51	CANADIAN NATL RAILWAY CO COMMON STOCK	0.159%	16.666%
52	WALT DISNEY(HLD)	0.154%	16.820%
53	BHP BILLITON LT	0.152%	16.972%
54	FORD MOTOR CO COMMON STOCK USD.01	0.143%	17.116%
55	BP PLC	0.141%	17.257%
56	MORGAN STANLEY COMMON STOCK USD.01	0.141%	17.398%
57	ROYAL DUTCH SHELL SPON ADR A ADR	0.140%	17.538%
58	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.140%	17.677%
59	CVS HEALTH CORP COMMON STOCK USD.01	0.139%	17.816%
60	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.138%	17.955%
61	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.138%	18.092%
62	BCE INC COMMON STOCK	0.134%	18.226%
63	REP AUSTRIA GOV	0.134%	18.361%
64	BASF SE	0.134%	18.495%
65	FINLAND GOVERNM	0.132%	18.627%
66	ENCANA CORP COMMON STOCK	0.132%	18.759%
67	BARRICK GOLD CORP COMMON STOCK	0.129%	18.887%
68	SWEDISH GOVT 3.	0.128%	19.016%
69	CANADA HOUSING	0.127%	19.143%
70	UNION PACIFIC CORP COMMON STOCK USD2.5	0.127%	19.270%
71	ROYAL DUTCH SHE	0.127%	19.397%
72	MICRON TECHNOLO	0.127%	19.524%
73	FEDEX CORPORATI	0.126%	19.650%
74	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.126%	19.776%
75	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.124%	19.900%
76	US BANCORP COMMON STOCK USD.01	0.124%	20.024%
77	HONDA MOTOR CO	0.124%	20.148%
78	KINROSS GOLD CORP COMMON STOCK	0.120%	20.268%
79	ANTHEM INC COMMON STOCK USD.01	0.119%	20.388%
80	WASTE CONNECTIONS INC COMMON STOCK	0.118%	20.506%
81	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.117%	20.623%

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82	TRAVELERS COS	0.116%	20.738%
83	EUROPEAN STABIL	0.115%	20.853%
84	PNC BANK	0.114%	20.967%
85	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.114%	21.081%
86	BNP PARIBAS SA	0.114%	21.195%
87	ORACLE CORP COMMON STOCK USD.01	0.112%	21.308%
88	VOLKSWAGEN AG	0.112%	21.420%
89	MERCK + CO. INC. COMMON STOCK USD.5	0.112%	21.532%
90	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.111%	21.643%
91	SIMON PROPERTY GROUP INC REIT USD.0001	0.110%	21.753%
92	AMGEN INC COMMON STOCK USD.0001	0.110%	21.863%
93	AGRIUM INC COMMON STOCK NPV	0.109%	21.973%
94	TIME WARNER INC COMMON STOCK USD.01	0.109%	22.082%
95	ORACLE CORP SR UNSECURED 09/21 1.9	0.109%	22.191%
96	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.109%	22.299%
97	AMERICAN TOWER CORP REIT USD.01	0.108%	22.408%
98	NOVARTIS AG	0.108%	22.516%
99	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.108%	22.624%
100	MEDTRONIC PLC	0.108%	22.732%
101	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.108%	22.840%
102	UK(GOVT OF) 4.2	0.107%	22.947%
103	INDUSTRIAL & CO	0.106%	23.053%
104	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.106%	23.159%
105	CHINA NATIONAL	0.105%	23.263%
106	ABBOTT LABORATORIES COMMON STOCK	0.105%	23.368%
107	BANCO SANTANDER	0.104%	23.472%
108	COCA-COLA CO	0.103%	23.576%
109	SWEDEN GOVERNME	0.103%	23.679%
110	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.101%	23.780%
111	VALERO ENERGY C	0.101%	23.880%
112	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.100%	23.980%
113	ACE LTD	0.100%	24.080%
114	ROYAL DUTCH SH-	0.100%	24.180%
115	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.100%	24.280%
116	US TREASURY N/B 05/25 2.125	0.099%	24.379%
117	TENCENT HLDGS L	0.097%	24.476%
118	UNIBAIL-RODAMCO	0.097%	24.573%
119	HOME DEPOT INC COMMON STOCK USD.05	0.096%	24.669%
120	NETWORK RAIL IN	0.096%	24.765%
121	HITACHI	0.095%	24.860%
122	FRENCH REPUBLIC	0.095%	24.955%
123	INDUSTRIAL ALLI	0.094%	25.049%
124	DELTA AIRLINES	0.094%	25.143%
125	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.094%	25.237%
126	WEST FRASER TIM	0.093%	25.331%
127	AGNICO EAGLE MINES LTD COMMON STOCK	0.093%	25.424%
128	GILEAD SCIENCES	0.092%	25.516%
129	ALLERGAN PLC	0.091%	25.608%
130	CIGNA CORP	0.091%	25.699%
131	LUNDIN MINING C	0.091%	25.789%

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132	CATERPILLAR INC COMMON STOCK USD1.0	0.089%	25.879%
133	FORTIS INC COMMON STOCK	0.089%	25.967%
134	FRENCH REP GOVT	0.089%	26.056%
135	CAPITAL ONE FIN	0.088%	26.143%
136	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.086%	26.229%
137	DEUTSCHE TELEKO	0.086%	26.315%
138	BRIT AMER TOBAC	0.084%	26.399%
139	CENOVUS ENERGY INC COMMON STOCK	0.084%	26.483%
140	BAYERISCHE MOTO	0.083%	26.566%
141	KINGDOM BELGIUM	0.083%	26.649%
142	CANADIAN TIRE C	0.082%	26.731%
143	GOLDCORP INC COMMON STOCK	0.082%	26.813%
144	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.082%	26.896%
145	NVIDIA CORP	0.081%	26.977%
146	FIRST QUANTUM M	0.081%	27.058%
147	NORFOLK STHN CO	0.081%	27.139%
148	AIA GROUP LTD	0.081%	27.220%
149	BLACKROCK INC COMMON STOCK USD.01	0.081%	27.300%
150	ABB LTD	0.080%	27.380%
151	SCHLUMBERGER LTD COMMON STOCK USD.01	0.080%	27.460%
152	GLENCORE XSTRA	0.079%	27.540%
153	CSX CORP	0.078%	27.618%
154	ORANGE SA	0.078%	27.696%
155	EQUINIX INC REIT USD.001	0.078%	27.774%
156	VALE SA	0.078%	27.851%
157	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.078%	27.929%
158	SHAW COMMUNICATIONS INC B COMMON STOCK	0.077%	28.007%
159	FINNING INTL LT	0.077%	28.083%
160	MARATHON PETROLEUM CORP COMMON STOCK	0.077%	28.160%
161	NEWBELCO SA/NV	0.076%	28.236%
162	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.076%	28.313%
163	BOEING CO/THE COMMON STOCK USD5.0	0.076%	28.389%
164	RIO TINTO PLC SPON ADR ADR	0.075%	28.464%
165	ARC RESOURCES L	0.075%	28.539%
166	PROLOGIS INC REIT USD.01	0.075%	28.615%
167	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.075%	28.690%
168	PEPSICO INC COMMON STOCK USD.017	0.074%	28.764%
169	PING AN INSURAN	0.074%	28.838%
170	SANOFI-AVENTIS	0.073%	28.912%
171	AUST & NZ BANK	0.073%	28.985%
172	CROWN CASTLE INTL CORP REIT USD.01	0.072%	29.057%
173	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.072%	29.129%
174	ANGLO AMERICAN	0.072%	29.202%
175	KREDIT FUER WIE	0.072%	29.274%
176	ALLSTATE CORP COMMON STOCK USD.01	0.072%	29.346%
177	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.072%	29.418%
178	CONOCOPHILLIPS COMMON STOCK USD.01	0.072%	29.489%
179	TARGET CORPORAT	0.071%	29.560%
180	IBERDROLA SA	0.071%	29.631%
181	KINDER MORGAN INC COMMON STOCK USD.01	0.070%	29.701%

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182	ABBVIE INC COMMON STOCK USD.01	0.070%	29.771%
183	AFLAC INC COMMON STOCK USD.1	0.070%	29.841%
184	ENGIE	0.070%	29.911%
185	BLACKBERRY LTD COMMON STOCK	0.070%	29.981%
186	TELUS CORPORATI	0.069%	30.050%
187	EMPIRE CO LTD N	0.069%	30.119%
188	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.069%	30.188%
189	MICHELIN(CGDE)	0.068%	30.256%
190	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.068%	30.324%
191	PUBLIC STORAGE	0.068%	30.392%
192	WESTPAC BANK CO	0.067%	30.459%
193	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.067%	30.526%
194	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.067%	30.593%
195	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.067%	30.660%
196	AETNA INC COMMON STOCK USD.01	0.067%	30.727%
197	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.067%	30.793%
198	SINGAPORE GOVT	0.067%	30.860%
199	MCDONALD S CORP COMMON STOCK USD.01	0.066%	30.926%
200	LINAMAR CORP	0.066%	30.992%
201	CORNING INC COMMON STOCK USD.5	0.065%	31.058%
202	TEXAS INSTRUMEN	0.065%	31.123%
203	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.065%	31.188%
204	ZURICH FIN SVS	0.065%	31.254%
205	NESTLE FINANCE	0.065%	31.319%
206	CANADIAN WESTER	0.065%	31.384%
207	NISSAN MOTOR CO	0.065%	31.448%
208	3M CO COMMON STOCK USD.01	0.065%	31.513%
209	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.065%	31.577%
210	COOPERATIEVE RA	0.064%	31.642%
211	BCO BILBAO VIZC	0.064%	31.706%
212	TAIWAN SEMI-ADR	0.064%	31.770%
213	MASTERCARD INC A COMMON STOCK USD.0001	0.064%	31.834%
214	ROCHE HOLDING A	0.063%	31.898%
215	ALLIANZ AG	0.063%	31.961%
216	NATL AUSTRALIA	0.063%	32.024%
217	KOMMUNINVEST I	0.063%	32.087%
218	CAMECO CORP COMMON STOCK	0.062%	32.149%
219	KOMMUNINVEST I	0.062%	32.211%
220	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.062%	32.273%
221	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.062%	32.335%
222	IAMGOLD CORP COMMON STOCK	0.062%	32.397%
223	BROADCOM LTD	0.062%	32.459%
224	DEUTSCHE BAHN F	0.062%	32.520%
225	SINGAPORE GOVER	0.062%	32.582%
226	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.061%	32.643%
227	ENERPLUS CORP COMMON STOCK	0.061%	32.704%
228	SIEMENS AG	0.061%	32.765%
229	COTT CORP	0.060%	32.825%
230	DANAHER CORP COMMON STOCK USD.01	0.060%	32.886%
231	HUMANA INC	0.060%	32.946%

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232	CK HUTCHINSON H	0.060%	33.006%
233	BAYER AG	0.060%	33.066%
234	ANDEAVOR COMMON STOCK USD.167	0.060%	33.126%
235	SWEDISH EXP CRE	0.060%	33.186%
236	WESTPAC BKG COR	0.059%	33.245%
237	NOVARTIS AG SPONSORED ADR ADR	0.059%	33.304%
238	BEST BUY CO INC	0.059%	33.363%
239	ALTRIA GROUP INC COMMON STOCK USD.333	0.059%	33.422%
240	ASSIC GENERALI	0.059%	33.481%
241	TFI INTERNATION	0.058%	33.539%
242	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.058%	33.598%
243	CHEVRON CORP SR UNSECURED 06/23 3.191	0.058%	33.656%
244	MITSUBISHI UFJ	0.058%	33.714%
245	DIGITAL REALTY	0.058%	33.772%
246	WHITECAP RESOUR	0.058%	33.829%
247	WSP GLOBAL INC	0.058%	33.887%
248	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.057%	33.944%
249	SONY CORP	0.057%	34.002%
250	AGENCE FRANCAIS	0.057%	34.059%
251	STARS GROUP INC/THE COMMON STOCK	0.057%	34.115%
252	SOUTHWEST AIRLI	0.057%	34.172%
253	SUMITOMO MITSUI	0.056%	34.228%
254	WESTJET AIRLINE	0.056%	34.285%
255	ALIMENTATION CO	0.056%	34.341%
256	INTESA SANPAOLO	0.056%	34.397%
257	CAE INC COMMON STOCK	0.056%	34.453%
258	PAN AMERICAN SILVER CORP COMMON STOCK	0.056%	34.509%
259	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.056%	34.565%
260	GEORGE WESTON L	0.055%	34.620%
261	UNEDIC ASSEO 0.	0.055%	34.676%
262	METHANEX CORP COMMON STOCK	0.055%	34.731%
263	EATON CORP PLC	0.055%	34.787%
264	MOLSONCOORS-B-U	0.055%	34.842%
265	KROGER CO	0.055%	34.897%
266	AVALONBAY COMMUNITIES INC REIT USD.01	0.055%	34.951%
267	BB+T CORP COMMON STOCK USD5.0	0.055%	35.006%
268	ROYAL BK OF CAN	0.055%	35.061%
269	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.055%	35.115%
270	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.055%	35.170%
271	CMNWLTH BK OF A	0.055%	35.224%
272	BANK OF CHINA L	0.054%	35.279%
273	MITSUBISHI CHEM	0.054%	35.333%
274	MCKESSON CORP.	0.054%	35.387%
275	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.054%	35.441%
276	EQUITY RESIDENT	0.054%	35.495%
277	CRESCENT POINT ENERGY CORP COMMON STOCK	0.054%	35.549%
278	DISCOVER FINL S	0.054%	35.603%
279	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.054%	35.656%
280	AIR CANADA	0.054%	35.710%
281	FREEMPORT-MCMORA	0.054%	35.764%

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282	UPM-KYMMENE OYJ	0.053%	35.817%
283	IMPERIAL OIL LTD COMMON STOCK	0.053%	35.870%
284	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.053%	35.923%
285	HON HAI PRECISI	0.053%	35.976%
286	MICROSOFT CORP	0.053%	36.029%
287	CHINA MOBILE LT	0.053%	36.082%
288	WELLTOWER INC REIT USD1.0	0.053%	36.134%
289	B2GOLD CORP COM	0.052%	36.187%
290	COSTCO WHOLESALE	0.052%	36.238%
291	CHINA EVERGRAND	0.052%	36.290%
292	TYSON FOODS INC	0.052%	36.342%
293	TOYOTA MOTOR CO	0.052%	36.394%
294	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.052%	36.445%
295	SNC-LAVALIN GRO	0.052%	36.497%
296	THOMSON REUTERS CORP COMMON STOCK	0.052%	36.549%
297	WOODSIDE PETROL	0.051%	36.600%
298	ENI S.P.A.	0.051%	36.651%
299	SNCF RESEAU 3.1	0.051%	36.701%
300	STATE STREET CORP COMMON STOCK USD1.0	0.051%	36.752%
301	TOURMALINE OIL	0.051%	36.803%
302	DOLLARAMA INC	0.051%	36.853%
303	CME GROUP INC COMMON STOCK USD.01	0.051%	36.904%
304	PHILLIPS 66 COMMON STOCK	0.050%	36.954%
305	NOVARTIS CAP CO	0.050%	37.005%
306	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.050%	37.055%
307	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.050%	37.105%
308	LVMH MOET HENNE	0.050%	37.155%
309	ALLIANZ SE SPON ADR ADR	0.050%	37.205%
310	AXA	0.050%	37.255%
311	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.050%	37.305%
312	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.050%	37.355%
313	GILDAN ACTIVEWEAR INC COMMON STOCK	0.050%	37.404%
314	FIFTH THIRD BAN	0.050%	37.454%
315	LINK R/EST INVE	0.049%	37.503%
316	CHEVRON CORP 2.	0.049%	37.553%
317	ALAMOS GOLD INC CLASS A COMMON STOCK	0.049%	37.602%
318	HYNIX SEMICONDU	0.049%	37.651%
319	IBM CORP SR UNSECURED 01/22 2.5	0.049%	37.700%
320	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.049%	37.749%
321	JX HOLDINGS INC	0.049%	37.798%
322	VENTAS INC-REIT	0.049%	37.847%
323	MGM MIRAGE INC	0.048%	37.895%
324	WESTERN DIGITAL	0.048%	37.944%
325	KONINKLIJKE AHO	0.048%	37.992%
326	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.048%	38.040%
327	GEELY AUTOMOBIL	0.048%	38.088%
328	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.048%	38.136%
329	ING GROEP NV	0.048%	38.185%
330	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.048%	38.233%
331	CONSTELLATION S	0.048%	38.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.048%	38.329%
333	UBS GROUP	0.048%	38.376%
334	DIAGEO PLC ADR	0.048%	38.424%
335	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.048%	38.472%
336	METLIFE INC COMMON STOCK USD.01	0.048%	38.520%
337	LEAR CORP	0.048%	38.567%
338	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.047%	38.615%
339	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.047%	38.662%
340	ENBRIDGE	0.047%	38.709%
341	PACCAR INC	0.047%	38.756%
342	CONCHO RESOURCE	0.047%	38.804%
343	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.047%	38.851%
344	PROGRESSIVE CORP COMMON STOCK USD1.0	0.047%	38.898%
345	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.047%	38.945%
346	E.ON SE	0.047%	38.992%
347	LAURENTIAN BANK	0.047%	39.039%
348	SOC GENERALE	0.046%	39.085%
349	DR HORTON INC COMMON STOCK USD.01	0.046%	39.131%
350	AKZO NOBEL NV	0.046%	39.178%
351	ASTRAZENECA PLC SPONS ADR ADR	0.046%	39.224%
352	SUNTRUST BANKS	0.046%	39.270%
353	LOBLAW COS LTD	0.046%	39.316%
354	KBC GROEP NV	0.046%	39.362%
355	TE CONNECTIVITY	0.046%	39.407%
356	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.045%	39.453%
357	CONTINENTAL AG	0.045%	39.498%
358	BOSTON PROPERTIES INC REIT USD.01	0.045%	39.544%
359	EBAY INC	0.045%	39.589%
360	NIKE INC CL B COMMON STOCK USD1.0	0.045%	39.634%
361	INTACT FINANCIA	0.045%	39.679%
362	TOKIO MARINE HL	0.045%	39.724%
363	LLOYDS BANKING	0.045%	39.769%
364	SEVEN GENERATIO	0.045%	39.814%
365	ELEMENT FINANCI	0.045%	39.858%
366	PROVINCE OF QUE	0.045%	39.903%
367	NOVO-NORDISK AS	0.045%	39.947%
368	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.045%	39.992%
369	SOLVAY	0.044%	40.036%
370	JOHNSON CONTROL	0.044%	40.081%
371	BERKSHIRE HATHA	0.044%	40.125%
372	KIRKLAND LAKE G	0.044%	40.169%
373	RWE AG (NEU)	0.044%	40.213%
374	ITAU UNIBANCO S	0.044%	40.258%
375	UNICREDIT SPA	0.044%	40.302%
376	CARNIVAL CORP COMMON STOCK USD.01	0.044%	40.346%
377	CGI GROUP INC CLASS A COMMON STOCK	0.044%	40.390%
378	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.044%	40.433%
379	RAYTHEON COMPANY COMMON STOCK USD.01	0.044%	40.477%
380	CCL INDS INC CL	0.044%	40.521%
381	T MOBILE US INC COMMON STOCK USD.0001	0.044%	40.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	HUBBAY MINERALS INC COMMON STOCK NPV	0.044%	40.608%
383	MAPLE LEAF FOOD	0.043%	40.651%
384	ORIX CORP	0.043%	40.695%
385	BHP BILLITON PL	0.043%	40.738%
386	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.043%	40.781%
387	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.043%	40.824%
388	ROCKWELL COLLIN	0.043%	40.868%
389	NATL AUST BANK	0.043%	40.911%
390	COMPAGNIE DE SA	0.043%	40.954%
391	CENTENE CORP COMMON STOCK USD.001	0.043%	40.997%
392	MIZUHO FINANCIA	0.043%	41.040%
393	NUCOR CORP	0.043%	41.082%
394	SOFTBANK CORP	0.043%	41.125%
395	FIAT CHRYSLER A	0.043%	41.168%
396	DAVITA INC COMMON STOCK USD.001	0.042%	41.211%
397	ASAHI KASEI COR	0.042%	41.253%
398	GEN DYNAMICS CO	0.042%	41.295%
399	RIO TINTO	0.042%	41.338%
400	BIOGEN IDEC INC	0.042%	41.380%
401	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.042%	41.422%
402	VINCI SA	0.042%	41.464%
403	SCHWAB(CHARLES)	0.042%	41.506%
404	TMX GROUP LTD	0.042%	41.548%
405	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.042%	41.590%
406	STATOIL ASA	0.042%	41.632%
407	RIOCAN REAL EST	0.042%	41.673%
408	NEW GOLD INC COMMON STOCK	0.042%	41.715%
409	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.042%	41.757%
410	MYLAN INC/PA	0.042%	41.799%
411	HUSKY ENERGY IN	0.042%	41.840%
412	AUST & NZ BANKI	0.041%	41.882%
413	YAMANA GOLD INC COMMON STOCK	0.041%	41.923%
414	EASTMAN CHEMICA	0.041%	41.964%
415	ARCELORMITTAL	0.041%	42.006%
416	STANDARD CHARTE	0.041%	42.047%
417	BRIDGESTONE COR	0.041%	42.088%
418	PEUGEOT SA	0.041%	42.129%
419	RENAULT	0.041%	42.170%
420	GREAT WEST LIFE	0.041%	42.211%
421	KINGDOM OF BELG	0.041%	42.252%
422	VOLVO AB	0.041%	42.293%
423	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.041%	42.333%
424	ACCENTURE PLC A	0.040%	42.374%
425	ROLLS-ROYCE GRO	0.040%	42.414%
426	APPLE INC SR UNSECURED 05/23 2.4	0.040%	42.455%
427	DEUTSCHE LUFTHA	0.040%	42.495%
428	WILLIAMS COS IN	0.040%	42.535%
429	LAM RESEARCH CORP COMMON STOCK USD.001	0.040%	42.575%
430	DSV A/S	0.040%	42.615%
431	H&R REIT UNITS	0.040%	42.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.040%	42.695%
433	DENMARK GOVT BO	0.040%	42.734%
434	PANASONIC CORP	0.040%	42.774%
435	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.040%	42.813%
436	SBA COMMUNICATIONS CORP REIT USD.01	0.040%	42.853%
437	DBS GROUP HLDGS	0.039%	42.892%
438	APPLIED MATERIALS INC COMMON STOCK USD.01	0.039%	42.932%
439	CRH	0.039%	42.971%
440	REPSOL SA	0.039%	43.010%
441	GAP INC	0.039%	43.049%
442	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.039%	43.088%
443	TAIWAN SEMICOND	0.039%	43.127%
444	SCENTRE GROUP	0.039%	43.167%
445	CUMMINS INC	0.039%	43.205%
446	WHIRLPOOL CORP	0.039%	43.244%
447	ONTARIO(PROV OF	0.039%	43.283%
448	GENWORTH MI CAN	0.039%	43.322%
449	INTL BUSINESS M	0.039%	43.360%
450	COGECO COMMUNIC	0.038%	43.399%
451	STANDARD BANK G	0.038%	43.437%
452	TRANSALTA CORP COMMON STOCK	0.038%	43.476%
453	SHELL INTL.FIN.	0.038%	43.514%
454	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.038%	43.552%
455	UTD PARCEL SERV	0.038%	43.591%
456	SCOTTISH AND SO	0.038%	43.629%
457	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.038%	43.667%
458	DOLLAR TREE INC	0.038%	43.705%
459	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.038%	43.743%
460	MUNCHENER RUCKV	0.038%	43.781%
461	DEVON ENERGY CORP COMMON STOCK USD.1	0.038%	43.819%
462	IBM CORP SR UNSECURED 02/21 2.25	0.038%	43.857%
463	ALLY FINANCIAL INC COMMON STOCK USD.1	0.038%	43.895%
464	ELI LILLY + CO COMMON STOCK	0.038%	43.932%
465	CANFOR CORPORAT	0.038%	43.970%
466	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.038%	44.007%
467	LINDE AG	0.037%	44.045%
468	RELIANCE INDS	0.037%	44.082%
469	MITSUBISHI CORP	0.037%	44.119%
470	NORDEA AB	0.037%	44.157%
471	MACQUARIE GP LT	0.037%	44.194%
472	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.037%	44.231%
473	ESSEX PROP TRUS	0.037%	44.269%
474	LOCKHEED MARTIN	0.037%	44.306%
475	PROV OF SASK CA	0.037%	44.343%
476	HARTFORD FINANC	0.037%	44.380%
477	BP PLC SPONS ADR ADR	0.037%	44.417%
478	STARBUCKS CORP	0.037%	44.454%
479	XPO LOGISTICS INC COMMON STOCK USD.001	0.037%	44.491%
480	COUNTRY GARDEN	0.037%	44.528%
481	CREDIT SUISSE G	0.037%	44.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	STANTEC INC COMMON STOCK	0.037%	44.601%
483	APPLE INC SR UNSECURED 02/22 2.5	0.037%	44.638%
484	INTER PIPELINE	0.037%	44.675%
485	EUROPEAN FIN ST	0.037%	44.711%
486	WOLTERS KLUWERS	0.036%	44.748%
487	DETOUR GOLD COR	0.036%	44.784%
488	DEUTSCHE BANK A	0.036%	44.820%
489	ARCHER DANIELS	0.036%	44.857%
490	AGENCE FRANCAIS	0.036%	44.893%
491	TRANSCONTINENTA	0.036%	44.929%
492	EUROPEAN INVEST	0.036%	44.965%
493	INGERSOLL-RAND	0.036%	45.001%
494	ENEL S.p.A.	0.036%	45.037%
495	AGEAS	0.036%	45.073%
496	GOODYEAR TIRE &	0.036%	45.109%
497	SIKA FINANZ AG	0.036%	45.145%
498	CI FINANCIAL CO	0.036%	45.181%
499	SAPUTO GROUP IN	0.036%	45.217%
500	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.035%	45.252%
501	DOVER CORP	0.035%	45.288%
502	OCEANAGOLD CORP	0.035%	45.323%
503	ALTAGAS LTD	0.035%	45.358%
504	TOROMONT INDS L	0.035%	45.393%
505	CENTURYLINK INC COMMON STOCK USD1.0	0.035%	45.429%
506	STMICROELECTRON	0.035%	45.464%
507	CELGENE CORP	0.035%	45.499%
508	GGP INC REIT USD.01	0.035%	45.534%
509	CHINA MOBILE	0.035%	45.568%
510	CANADIAN APARTM	0.035%	45.603%
511	SEVEN & I HOLDI	0.035%	45.638%
512	NEXTERA ENERGY INC COMMON STOCK USD.01	0.035%	45.673%
513	CNOOC LTD	0.035%	45.707%
514	BOMBARDIER INC	0.035%	45.742%
515	TEXTRON INC COMMON STOCK USD.125	0.035%	45.776%
516	REALTY INCOME C	0.035%	45.811%
517	SINGAPORE GOVT	0.034%	45.845%
518	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.034%	45.880%
519	MTN GROUP LTD	0.034%	45.914%
520	OPEN TEXT CORPO	0.034%	45.948%
521	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.034%	45.983%
522	KOHL'S CORPORATI	0.034%	46.017%
523	QUEST DIAGNOSTI	0.034%	46.051%
524	LG Electronics	0.034%	46.085%
525	DEERE + CO COMMON STOCK USD1.0	0.034%	46.119%
526	NORTHROP GRUMMA	0.034%	46.154%
527	EOG RESOURCES	0.034%	46.188%
528	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.034%	46.221%
529	TESCO PLC	0.034%	46.255%
530	SHIN-ETSU CHEM	0.034%	46.289%
531	INVESCO LTD COMMON STOCK USD.2	0.034%	46.323%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	MITSUBISHI ELEC	0.034%	46.357%
533	HOST HOTELS &	0.034%	46.390%
534	LLOYDS BANKING	0.033%	46.424%
535	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.033%	46.457%
536	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.033%	46.491%
537	STORA ENSO OYJ	0.033%	46.524%
538	SCHNEIDER SA	0.033%	46.557%
539	RESTAURANT BRANDS INTERN COMMON STOCK	0.033%	46.591%
540	VIVENDI SA	0.033%	46.624%
541	KEYERA CORP	0.033%	46.657%
542	M + T BANK CORP COMMON STOCK USD.5	0.033%	46.691%
543	COCA-COLA CO/TH	0.033%	46.724%
544	CAISSE D'AMORT	0.033%	46.757%
545	KEYCORP	0.033%	46.790%
546	VIACOM INC CLASS B COMMON STOCK USD.001	0.033%	46.823%
547	HORMEL FOODS CORP COMMON STOCK USD.01465	0.033%	46.856%
548	IGM FINANCIAL I	0.033%	46.889%
549	BANK NEDERLANDS	0.033%	46.922%
550	OWENS CORNING COMMON STOCK USD.001	0.033%	46.955%
551	PRUDENTIAL ADR	0.033%	46.988%
552	CIE FINANCIERE	0.033%	47.021%
553	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.033%	47.054%
554	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.033%	47.086%
555	SWISS RE AG	0.033%	47.119%
556	NETAPP INC.	0.033%	47.151%
557	NESTE OIL OYJ	0.033%	47.184%
558	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.032%	47.216%
559	PETROCHINA CO	0.032%	47.248%
560	PERSIMMON PLC	0.032%	47.280%
561	WESFARMERS LTD	0.032%	47.312%
562	CA INC COMMON STOCK USD.1	0.032%	47.344%
563	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.032%	47.376%
564	MTU AERO ENGINE	0.032%	47.408%
565	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.032%	47.440%
566	DOWDUPONT INC COMMON STOCK USD.01	0.032%	47.471%
567	LEGAL & GENERAL	0.032%	47.503%
568	HOUSING DEVEL F	0.032%	47.535%
569	CANON INC	0.032%	47.566%
570	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.032%	47.598%
571	SASOL	0.032%	47.629%
572	NORWEGIAN CRUIS	0.031%	47.661%
573	EMERA INC.	0.031%	47.692%
574	BORGWARNER INC COMMON STOCK USD.01	0.031%	47.724%
575	PFIZER INC	0.031%	47.755%
576	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.031%	47.786%
577	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.031%	47.817%
578	ARKEMA	0.031%	47.848%
579	ZIMMER HLDGS IN	0.031%	47.879%
580	HUNTSMAN CORP COMMON STOCK USD.01	0.031%	47.910%
581	OVERSEA-CHINESE	0.031%	47.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	CBRE GROUP INC A COMMON STOCK USD.01	0.031%	47.972%
583	NETEASE INC ADR ADR USD.0001	0.031%	48.003%
584	UNILEVER NV	0.031%	48.034%
585	Banco Sabadell	0.031%	48.065%
586	TELEFONICA SA	0.031%	48.096%
587	SWEDEN GOVERNME	0.031%	48.127%
588	MID AMERICA APARTMENT COMM REIT USD.01	0.031%	48.157%
589	CALPINE CORP	0.031%	48.188%
590	REPUBLIC SERVIC	0.031%	48.219%
591	WESTFIELD CORP	0.031%	48.249%
592	MITSUBISHI UFJ FINL SPON ADR ADR	0.031%	48.280%
593	AMETEK INC COMMON STOCK USD.01	0.031%	48.311%
594	3I GROUP PLC	0.030%	48.341%
595	BOUYGUES	0.030%	48.372%
596	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.030%	48.402%
597	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.030%	48.432%
598	NEWMONT MINING CORP COMMON STOCK USD1.6	0.030%	48.463%
599	VORNADO REALTY TRUST REIT USD.04	0.030%	48.493%
600	APACHE CORP COMMON STOCK USD.625	0.030%	48.523%
601	CLARIANT AG	0.030%	48.554%
602	LOWE'S COS INC	0.030%	48.584%
603	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.030%	48.614%
604	CANADIAN (GOVT	0.030%	48.644%
605	DEXIA CREDIT LO	0.030%	48.675%
606	KOMATSU	0.030%	48.705%
607	AIR LIQUIDE(L')	0.030%	48.735%
608	LKQ CORP COMMON STOCK USD.01	0.030%	48.765%
609	KDDI CORP	0.030%	48.795%
610	WESTROCK CO COMMON STOCK	0.030%	48.825%
611	AVIVA PLC	0.030%	48.855%
612	METRO INC	0.030%	48.885%
613	PEYTO EXPLORATI	0.030%	48.915%
614	FLEXTRONICS INT	0.030%	48.945%
615	BOLIDEN AB	0.030%	48.975%
616	DUKE ENERGY CORP COMMON STOCK USD.001	0.030%	49.005%
617	HUNTINGTON BANC	0.030%	49.035%
618	SUMITOMO CHEMIC	0.030%	49.065%
619	SUPERIOR PLUS C	0.030%	49.094%
620	PTT PUBLIC COMP	0.030%	49.124%
621	FUJITSU	0.030%	49.154%
622	PHILIPS ELECTRO	0.030%	49.184%
623	EUROPEAN INVEST	0.030%	49.213%
624	HYUNDAI MOTOR C	0.030%	49.243%
625	CHEVRON CORP SR UNSECURED 03/22 2.411	0.030%	49.272%
626	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.029%	49.302%
627	CARDINAL HEALTH	0.029%	49.331%
628	FMS WERTMANAGEM	0.029%	49.361%
629	SWISSCOM AG	0.029%	49.390%
630	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.029%	49.419%
631	LANDESKREDITBAN	0.029%	49.449%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	CELESTICA INC COMMON STOCK NPV	0.029%	49.478%
633	MARTINREA INTER	0.029%	49.507%
634	PROCTER & GAMBL	0.029%	49.536%
635	ASHTREAD GROUP	0.029%	49.566%
636	AGENCE FRANCAIS	0.029%	49.595%
637	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.029%	49.624%
638	ARCONIC INC COMMON STOCK	0.029%	49.653%
639	LENNAR CORP CL	0.029%	49.682%
640	VERMILION ENERGY INC COMMON STOCK	0.029%	49.711%
641	ING GROEP NV	0.029%	49.740%
642	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.029%	49.769%
643	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.029%	49.798%
644	INTL BK RECON &	0.029%	49.827%
645	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.029%	49.856%
646	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.029%	49.885%
647	AIR PRODS & CHE	0.029%	49.914%
648	INTERFOR CORP	0.029%	49.943%
649	SPARK INFRASTRU	0.029%	49.971%
650	GOODMAN GROUP	0.029%	50.000%
651	GIBSON ENERGY I	0.029%	50.029%
652	TOTAL CAPITAL I	0.029%	50.057%
653	UNUM GROUP	0.029%	50.086%
654	mitsubishi hvy	0.029%	50.114%
655	JONES LANG LASA	0.028%	50.143%
656	MACY S INC COMMON STOCK USD.01	0.028%	50.171%
657	ATOS ORIGIN SA	0.028%	50.200%
658	NIELSEN HOLDING	0.028%	50.228%
659	BK OF NOVA SCOT	0.028%	50.257%
660	HCP INC.	0.028%	50.285%
661	PRAXAIR STK	0.028%	50.313%
662	VODAFONE GROUP PLC SP ADR ADR	0.028%	50.342%
663	UNEDIC ASSEO 0.	0.028%	50.370%
664	HSBC HOLDINGS P	0.028%	50.398%
665	ANALOG DEVICES INC COMMON STOCK USD.167	0.028%	50.426%
666	BARCLAYS ADR-EA	0.028%	50.454%
667	FRENCH REPUBLIC	0.028%	50.482%
668	DEN DANSKE BANK	0.028%	50.510%
669	BECTON DICKINSON	0.028%	50.539%
670	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.028%	50.567%
671	IVANHOE MINES L	0.028%	50.595%
672	CARMAX INC COMMON STOCK USD.5	0.028%	50.623%
673	CHINA COMMUNICA	0.028%	50.650%
674	THOR INDUSTRIES INC COMMON STOCK USD.1	0.028%	50.678%
675	AUTONATION INC	0.028%	50.706%
676	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.028%	50.734%
677	RAGING RIVER EX	0.028%	50.762%
678	BLUESCOPE STEEL	0.028%	50.789%
679	STEEL DYNAMICS INC COMMON STOCK USD.005	0.028%	50.817%
680	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.028%	50.844%
681	AEON CO., LTD	0.028%	50.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	PULTEGROUP INC.	0.028%	50.899%
683	NORTHERN TRUST	0.027%	50.927%
684	ADOBE SYSTEMS I	0.027%	50.954%
685	TELEPERFORMANCE	0.027%	50.982%
686	BORALEX INC CL	0.027%	51.009%
687	LAFARGEHOLCIM L	0.027%	51.037%
688	ARAMARK COMMON STOCK USD.01	0.027%	51.064%
689	CENTERRA GOLD INC COMMON STOCK	0.027%	51.091%
690	ETRADE FINANCA	0.027%	51.119%
691	AUTOLIV INC	0.027%	51.146%
692	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.027%	51.173%
693	BAXTER INTL INC	0.027%	51.201%
694	PARAMOUNT RESOU	0.027%	51.228%
695	POST HOLDINGS INC COMMON STOCK USD.01	0.027%	51.255%
696	ROYAL BANK OF C	0.027%	51.282%
697	NIPPON STEEL CO	0.027%	51.309%
698	DEUTSCHE POST A	0.027%	51.336%
699	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.027%	51.364%
700	SHELL INTL.FIN.	0.027%	51.391%
701	INGREDION INC COMMON STOCK USD.01	0.027%	51.418%
702	BUNGE LTD COMMON STOCK USD.01	0.027%	51.445%
703	TELIASONERA AB	0.027%	51.472%
704	PVH CORP COMMON STOCK USD1.0	0.027%	51.499%
705	STRYKER CORP	0.027%	51.526%
706	CHINA PETROLEUM	0.027%	51.553%
707	NTT DOCOMO INC	0.027%	51.580%
708	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.027%	51.607%
709	KONINKLIJKE DSM	0.027%	51.633%
710	LYONDELLBASELL	0.027%	51.660%
711	SVENSKA HANDELS	0.027%	51.687%
712	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.027%	51.713%
713	UTD RENTALS INC	0.027%	51.740%
714	BK NED GEMEENTE	0.027%	51.766%
715	HARRIS CORP	0.026%	51.793%
716	STATE OF NORTH	0.026%	51.819%
717	ACTIVISION BLIZ	0.026%	51.846%
718	MERCK + CO INC SR UNSECURED 02/22 2.35	0.026%	51.872%
719	LINCOLN NATL CO	0.026%	51.899%
720	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.026%	51.925%
721	REGENCY CENTERS CORP REIT USD.01	0.026%	51.951%
722	SUN HUNG KAI PR	0.026%	51.978%
723	DANONE S.A. COM	0.026%	52.004%
724	MAZDA MOTOR COR	0.026%	52.030%
725	TAPESTRY INC COMMON STOCK USD.01	0.026%	52.056%
726	UNIONE DI BAN.	0.026%	52.083%
727	FNF GROUP TRACKING STK USD.0001	0.026%	52.109%
728	TRICAN WELL SER	0.026%	52.135%
729	DOMINION RES(VI	0.026%	52.161%
730	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.026%	52.187%
731	GENUINE PARTS C	0.026%	52.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	LONZA GROUP AG	0.026%	52.239%
733	TAYLOR WIMPEY	0.026%	52.265%
734	BANK OF MONTREA	0.026%	52.291%
735	NEDERLANDSE WAT	0.026%	52.317%
736	RUSSEL METALS I	0.026%	52.343%
737	FIRSTSERVICE CORP COMMON STOCK	0.026%	52.369%
738	ANADARKO PETROL	0.026%	52.395%
739	KONINKLIJKE KPN	0.026%	52.420%
740	GERMANY(FED REP	0.026%	52.446%
741	NOKIA CORP	0.026%	52.472%
742	SUZUKI MOTOR CO	0.026%	52.497%
743	ENERFLEX LTD	0.026%	52.523%
744	HOLOGIC INC COMMON STOCK USD.01	0.026%	52.549%
745	UBISOFT ENTERTA	0.026%	52.574%
746	TOYOTA TSUSHO C	0.026%	52.600%
747	BELLWAY	0.026%	52.625%
748	TRINITY INDS	0.026%	52.651%
749	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.025%	52.676%
750	SUMITOMO ELEC I	0.025%	52.702%
751	JFE HOLDINGS IN	0.025%	52.727%
752	JM SMUCKER CO/THE COMMON STOCK	0.025%	52.753%
753	RYDER SYSTEM IN	0.025%	52.778%
754	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.025%	52.803%
755	UTD THERAPEUTIC	0.025%	52.829%
756	LG DISPLAY CO	0.025%	52.854%
757	LOEWS CORP COMMON STOCK USD.01	0.025%	52.879%
758	WILLIS TOWERS W	0.025%	52.904%
759	XEROX CORP COMMON STOCK USD1.0	0.025%	52.930%
760	ADECCO SA	0.025%	52.955%
761	PAREX RESOURCES	0.025%	52.980%
762	LANXESS	0.025%	53.005%
763	MARSH & MCLENNA	0.025%	53.030%
764	PETROBRAS PREFE	0.025%	53.055%
765	BRITISH AMERICAN TOB SP ADR ADR	0.025%	53.080%
766	ADIDAS AG	0.025%	53.105%
767	GLAXOSMITHKLINE PLC SPON ADR ADR	0.025%	53.130%
768	QUEBECOR INC 'B	0.025%	53.155%
769	SPIRIT AEROSYST	0.025%	53.180%
770	EXTRA SPACE STO	0.025%	53.205%
771	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.025%	53.230%
772	QUANTA SERVICES	0.025%	53.254%
773	WM MORRISON SUP	0.025%	53.279%
774	CHINA MERCHANTS	0.025%	53.304%
775	UNIVERSAL HLTH	0.025%	53.329%
776	SMURFIT KAPPA P	0.025%	53.353%
777	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.025%	53.378%
778	NORTHLAND POWER	0.025%	53.403%
779	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.025%	53.427%
780	WESTPAC BKG COR	0.025%	53.452%
781	UDR INC REIT USD.01	0.025%	53.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	PREMIUM BRANDS	0.025%	53.501%
783	TOTAL SA SPON ADR ADR	0.025%	53.525%
784	MITSUMI & CO	0.024%	53.550%
785	ASAHI GLASS CO	0.024%	53.574%
786	DANA HOLDING CO	0.024%	53.599%
787	OSHKOSH CORP COMMON STOCK USD.01	0.024%	53.623%
788	JABIL CIRCUIT I	0.024%	53.648%
789	FAURECIA	0.024%	53.672%
790	AMP LIMITED	0.024%	53.697%
791	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.024%	53.721%
792	GIVAUDAN	0.024%	53.745%
793	REXEL PROMESSES	0.024%	53.769%
794	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.024%	53.794%
795	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.024%	53.818%
796	COMERICA INC	0.024%	53.842%
797	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.024%	53.866%
798	COTY INC CL A COMMON STOCK USD.01	0.024%	53.891%
799	MULLEN GROUP LT	0.024%	53.915%
800	NASDAQ INC COMMON STOCK USD.01	0.024%	53.939%
801	FRESENIUS MEDIC	0.024%	53.963%
802	RADIANT OPTO EL	0.024%	53.987%
803	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.024%	54.011%
804	IRON MOUNTAIN INC REIT USD.01	0.024%	54.035%
805	CHINA O/SEAS LA	0.024%	54.059%
806	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.024%	54.083%
807	SL GREEN REALTY	0.024%	54.106%
808	FRANCO NEVADA CORP COMMON STOCK	0.024%	54.130%
809	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.024%	54.154%
810	BOC HONG KONG H	0.024%	54.178%
811	MICHAEL KORS HO	0.024%	54.202%
812	AFFILIATED MNGR	0.024%	54.226%
813	DEXIA CREDIT LO	0.024%	54.249%
814	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.024%	54.273%
815	INTERNATIONAL G	0.024%	54.297%
816	COMMERZBANK AG	0.024%	54.321%
817	NUVISTA ENERGY	0.024%	54.344%
818	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.024%	54.368%
819	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.024%	54.392%
820	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.024%	54.415%
821	DUKE REALTY CORP REIT USD.01	0.024%	54.439%
822	LG CHEM LTD	0.024%	54.462%
823	AGCO CORP	0.024%	54.486%
824	SMITHS GROUP	0.024%	54.510%
825	LAND SECURITIES	0.024%	54.533%
826	NRG ENERGY	0.024%	54.557%
827	MICROSOFT CORP SR UNSECURED 11/20 2	0.024%	54.580%
828	MICROSEMI	0.023%	54.604%
829	BANCO BBPM SPA	0.023%	54.627%
830	PFIZER INC 0.25	0.023%	54.650%
831	PENTAIR PLC	0.023%	54.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	ESSITY AKTIEBOL	0.023%	54.697%
833	ENDEAVOUR MININ	0.023%	54.721%
834	CARREFOUR SA	0.023%	54.744%
835	SOUTHERN CO	0.023%	54.768%
836	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.023%	54.791%
837	TDK CORP	0.023%	54.814%
838	MINEBEA CO	0.023%	54.838%
839	ELECTR DE FRANC	0.023%	54.861%
840	MARKEL CORP COMMON STOCK	0.023%	54.884%
841	ENERCARE INC	0.023%	54.907%
842	SHOWA DENKO KK	0.023%	54.931%
843	TELECOM ITALIA	0.023%	54.954%
844	HESS CORPORATIO	0.023%	54.977%
845	STERLING BANCORP/DE COMMON STOCK USD.01	0.023%	55.000%
846	JOHNSON MATTHEY	0.023%	55.023%
847	ORBITAL ATK INC COMMON STOCK USD.01	0.023%	55.046%
848	SNAP-ON INC	0.023%	55.069%
849	ARROW ELECTRONI	0.023%	55.092%
850	SK ENERGY CO LT	0.023%	55.115%
851	VALEO SA	0.023%	55.137%
852	STANDARD LIFE P	0.023%	55.160%
853	TAHOE RESOURCES INC COMMON STOCK	0.023%	55.183%
854	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.023%	55.206%
855	POLSKI KON NAF	0.023%	55.229%
856	GRUPO MEXICO SA	0.023%	55.252%
857	CARLSBERG	0.023%	55.275%
858	LABRADOR IRON O	0.023%	55.297%
859	YAMAHA MOTOR CO	0.023%	55.320%
860	UNILEVER PLC SPONSORED ADR ADR	0.023%	55.343%
861	SEGRO PLC	0.023%	55.365%
862	TUI AG	0.023%	55.388%
863	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.023%	55.411%
864	GENERAL ELECTRI	0.023%	55.434%
865	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.023%	55.456%
866	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.023%	55.479%
867	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.023%	55.501%
868	EFSF ZC 17NOV22	0.023%	55.524%
869	FEDERAL REALTY INVS TRUST REIT USD.01	0.023%	55.547%
870	MANPOWER INC	0.023%	55.569%
871	BALL CORP	0.023%	55.592%
872	TOTAL CAPITAL I	0.023%	55.614%
873	MS&AD INSURANCE	0.023%	55.637%
874	LIBERTY BROADBAND C COMMON STOCK USD.01	0.023%	55.659%
875	FORTESCUE METAL	0.022%	55.682%
876	ITOCHU CORP	0.022%	55.704%
877	AGILENT TECHNOL	0.022%	55.727%
878	UTD MICRO ELECT	0.022%	55.749%
879	BANK RAKYAT IND	0.022%	55.772%
880	GECINA SA	0.022%	55.794%
881	DENSO CORP	0.022%	55.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.022%	55.839%
883	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.022%	55.861%
884	SWISS LIFE HLDG	0.022%	55.883%
885	TIFFANY & CO	0.022%	55.905%
886	BK NED GEMEENTE	0.022%	55.928%
887	NEW FLYER COMMO	0.022%	55.950%
888	ALLIED PPTY,REI	0.022%	55.972%
889	EQT CORPORATION	0.022%	55.994%
890	BRITISH LAND CO	0.022%	56.016%
891	FISCHER(GEORG)A	0.022%	56.038%
892	JUNIPER NETWORK	0.022%	56.061%
893	SYNNEX CORP COMMON STOCK USD.001	0.022%	56.083%
894	NASPERS LIMITED	0.022%	56.105%
895	CANADIAN REAL E	0.022%	56.127%
896	IMPERIAL TOBACC	0.022%	56.149%
897	KINGSPAN GROUP	0.022%	56.171%
898	DAI-ICHI LIFE	0.022%	56.193%
899	AECON GROUP INC	0.022%	56.215%
900	EXCHANGE INCOME	0.022%	56.236%
901	SENSATA TECHNOL	0.022%	56.258%
902	SOMPO JAPAN NIP	0.022%	56.280%
903	SANLAM LIMITED	0.022%	56.302%
904	SECURE ENERGY S	0.022%	56.324%
905	UNITED OVERSEAS	0.022%	56.346%
906	KLEPIERRE	0.022%	56.368%
907	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.022%	56.390%
908	PRETIUM RESOURC	0.022%	56.412%
909	ERSTE GROUP BAN	0.022%	56.434%
910	PETROBRAS COMMO	0.022%	56.455%
911	BAE SYSTEMS	0.022%	56.477%
912	PERRIGO CO PLC	0.022%	56.499%
913	HALMA	0.022%	56.521%
914	RHEINMETALL AG	0.022%	56.542%
915	BROTHERIndustr	0.022%	56.564%
916	BM&F BOVESPA SA	0.022%	56.586%
917	SSR MINING INC COMMON STOCK	0.022%	56.607%
918	DUFREY AG-REG	0.022%	56.629%
919	NEWELL BRANDS INC COMMON STOCK USD1.0	0.022%	56.651%
920	ONEX CORP SUB V	0.022%	56.672%
921	ECOLAB INC COMMON STOCK USD1.0	0.022%	56.694%
922	UMICORE	0.022%	56.715%
923	ROYAL MAIL PLC-	0.022%	56.737%
924	OLIN CORP	0.022%	56.759%
925	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.022%	56.780%
926	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.022%	56.802%
927	BANK LEUMI LE-I	0.022%	56.823%
928	HP INC COMMON STOCK USD.01	0.021%	56.845%
929	TJX COS INC	0.021%	56.866%
930	AECOM COMMON STOCK USD.01	0.021%	56.888%
931	MEG ENERGY CORP	0.021%	56.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	SESA STERLITE	0.021%	56.931%
933	MARTIN MARIETTA	0.021%	56.952%
934	WR BERKLEY CORP COMMON STOCK USD.2	0.021%	56.973%
935	SMART REAL ESTA	0.021%	56.995%
936	INFINEON TECHNO	0.021%	57.016%
937	CORUS ENTERTAIN	0.021%	57.038%
938	CSL LIMITED	0.021%	57.059%
939	TOSOH CORP	0.021%	57.080%
940	ARRIS INTERNATI	0.021%	57.102%
941	SCOR	0.021%	57.123%
942	GARMIN LTD.	0.021%	57.144%
943	SHELL INTERNATI	0.021%	57.165%
944	SK C&C CO LTD	0.021%	57.187%
945	ASSURANT INC COMMON STOCK USD.01	0.021%	57.208%
946	OLD MUTUAL PLC	0.021%	57.229%
947	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.021%	57.250%
948	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.021%	57.271%
949	EIFFAGE SA	0.021%	57.292%
950	VULCAN MATERIAL	0.021%	57.313%
951	AIR LEASE CORP	0.021%	57.334%
952	INTERTEK TESTIN	0.021%	57.356%
953	SBERBANK OF RUS	0.021%	57.377%
954	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.021%	57.398%
955	HEALTHSOUTH CORP COMMON STOCK USD.01	0.021%	57.419%
956	CAIXABANK	0.021%	57.440%
957	MARKS & SPENCER	0.021%	57.460%
958	YASKAWA ELEC CO	0.021%	57.481%
959	AMADEUS IT HLDG	0.021%	57.502%
960	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.021%	57.523%
961	AISIN SEIKI CO	0.021%	57.544%
962	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.021%	57.565%
963	BERKELEY GROUP	0.021%	57.586%
964	STOCKLAND TRUST	0.021%	57.606%
965	SPAIN GOVERNMEN	0.021%	57.627%
966	OMV AG	0.021%	57.648%
967	TAKEDA PHARMACE	0.021%	57.668%
968	ROSS STORES INC	0.021%	57.689%
969	ATCO LTD CL I N	0.021%	57.710%
970	ALBEMARLE CORP	0.021%	57.730%
971	EXPEDIA INC COMMON STOCK USD.001	0.021%	57.751%
972	SHIRE PLC	0.021%	57.772%
973	GRAN TIERRA ENE	0.021%	57.792%
974	WH GROUP LTD	0.021%	57.813%
975	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.021%	57.833%
976	HILL ROM HOLDINGS INC COMMON STOCK	0.021%	57.854%
977	AON PLC	0.020%	57.874%
978	NN GROUP NV	0.020%	57.895%
979	ADIENT PLC	0.020%	57.915%
980	HARLEY DAVIDSON	0.020%	57.935%
981	NEC CORP	0.020%	57.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	CHINA PHARMACEU	0.020%	57.976%
983	GKN PLC	0.020%	57.996%
984	FERRARI NV	0.020%	58.017%
985	ANTHEM INC SR UNSECURED 05/22 3.125	0.020%	58.037%
986	DEXUS PROPERTY	0.020%	58.057%
987	BANK OF THE OZARKS COMMON STOCK USD.01	0.020%	58.078%
988	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.020%	58.098%
989	HEIDELBERGCEMEN	0.020%	58.118%
990	SKAND ENSKILDA	0.020%	58.138%
991	DELL TECHNOLOGIES INC CL V TRACKING STK	0.020%	58.159%
992	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.020%	58.179%
993	SWEDBANK AB	0.020%	58.199%
994	GENERAL MILLS I	0.020%	58.219%
995	COMMERCE BANCSH	0.020%	58.240%
996	MARATHON OIL CO	0.020%	58.260%
997	GENERAL ELECTRI	0.020%	58.280%
998	NATIONAL OILWEL	0.020%	58.300%
999	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.020%	58.320%
1000	MURPHY OIL CORP	0.020%	58.340%
1001	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.020%	58.360%
1002	IPG PHOTONICS C	0.020%	58.380%
1003	INTER-AMERICAN	0.020%	58.400%
1004	SONOCO PRODUCTS	0.020%	58.421%
1005	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.020%	58.441%
1006	ROCKWELL AUTO	0.020%	58.461%
1007	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.020%	58.481%
1008	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.020%	58.500%
1009	CHINA UNICOM LT	0.020%	58.520%
1010	AIRBUS GROUP NV	0.020%	58.540%
1011	SONY CORP SPONSORED ADR ADR	0.020%	58.560%
1012	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.020%	58.580%
1013	VOLKSWAGEN AG	0.020%	58.600%
1014	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.020%	58.620%
1015	CREDIT AGRICOLE	0.020%	58.639%
1016	FRESENIUS SE &	0.020%	58.659%
1017	PORSCHE AUTOMOB	0.020%	58.679%
1018	GALP ENERGIA	0.020%	58.699%
1019	RAIFFEISEN BANK	0.020%	58.718%
1020	JULIUS BAER GRO	0.020%	58.738%
1021	EUROPEAN FIN ST	0.020%	58.758%
1022	AGRICULTURAL BK	0.020%	58.777%
1023	PRIMERICA INC COMMON STOCK	0.020%	58.797%
1024	BALOISE- HOLDIN	0.020%	58.817%
1025	BANK OF IRELAND	0.020%	58.836%
1026	ELISA OYJ-A	0.020%	58.856%
1027	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.020%	58.875%
1028	UNIPER SE	0.020%	58.895%
1029	TREASURY WINE E	0.019%	58.914%
1030	HEXCEL CORP COMMON STOCK USD.01	0.019%	58.934%
1031	ASB FINANCE LTD	0.019%	58.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	HDFC BANK LTD	0.019%	58.973%
1033	MEDIOBANCA SPA	0.019%	58.992%
1034	GENTEX CORP COMMON STOCK USD.06	0.019%	59.011%
1035	MELROSE INDUSTR	0.019%	59.031%
1036	LAS VEGAS SANDS	0.019%	59.050%
1037	INFOSYS TECHNOL	0.019%	59.069%
1038	IDEMITSU KOSAN	0.019%	59.088%
1039	PADDY POWER PLC	0.019%	59.108%
1040	MKS INSTRUMENTS INC COMMON STOCK	0.019%	59.127%
1041	KELT EXPLORATIO	0.019%	59.146%
1042	PARKLAND FUEL C	0.019%	59.166%
1043	AMER ELEC POWER	0.019%	59.185%
1044	ORACLE CORP SR UNSECURED 07/21 2.8	0.019%	59.204%
1045	AALBERTS INDUST	0.019%	59.223%
1046	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	59.242%
1047	RECKITT BENCKIS	0.019%	59.262%
1048	JSW STEEL LTD	0.019%	59.281%
1049	ISUZU MOTORS	0.019%	59.300%
1050	AAC TECHNOLOGIE	0.019%	59.319%
1051	SWATCH GROUP	0.019%	59.338%
1052	CAMDEN PROPERTY	0.019%	59.357%
1053	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.019%	59.376%
1054	TERADYNE INC	0.019%	59.395%
1055	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.019%	59.414%
1056	SANDSTORM GOLD	0.019%	59.433%
1057	TORCHMARK CORP COMMON STOCK USD1.0	0.019%	59.452%
1058	WESTERN FOREST	0.019%	59.471%
1059	STEINHOFF INTER	0.019%	59.490%
1060	SANDERSON FARMS INC COMMON STOCK USD1.0	0.019%	59.509%
1061	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.019%	59.528%
1062	KIMCO REALTY	0.019%	59.547%
1063	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.019%	59.566%
1064	S+P GLOBAL INC COMMON STOCK USD1.0	0.019%	59.585%
1065	HOME CAP GRP IN	0.019%	59.604%
1066	WOLSELEY PLC	0.019%	59.623%
1067	UNEDIC ASSEO 1.	0.019%	59.642%
1068	APTARGROUP INC COMMON STOCK USD.01	0.019%	59.661%
1069	SVENSKA HANDELS	0.019%	59.679%
1070	PACWEST BANCORP COMMON STOCK	0.019%	59.698%
1071	K&S AG	0.019%	59.717%
1072	TEMASEK FINL I	0.019%	59.736%
1073	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.019%	59.755%
1074	CDN UTILS LTD N	0.019%	59.773%
1075	SUN COMMUNITIES INC REIT USD.01	0.019%	59.792%
1076	CHINA RES BEIJI	0.019%	59.811%
1077	DEXIA CREDIT LO	0.019%	59.829%
1078	MACERICH CO	0.019%	59.848%
1079	PRAIRIESKY ROYA	0.019%	59.867%
1080	POSCO	0.019%	59.886%
1081	AKAMAI TECHNOLO	0.019%	59.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	Cineplex Inc.	0.019%	59.923%
1083	MIRVAC GROUP RE	0.019%	59.941%
1084	STELLA JONES IN	0.019%	59.960%
1085	DARDEN RESTAURA	0.019%	59.979%
1086	GAS NATURAL SDG	0.019%	59.997%
1087	STATOIL ASA COMPANY GUAR 01/24 2.65	0.019%	60.016%
1088	SLM CORP COMMON STOCK USD.2	0.019%	60.034%
1089	DEXIA CREDIT LO	0.019%	60.053%
1090	TATA MOTORS LTD	0.019%	60.071%
1091	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.019%	60.090%
1092	TORAY INDS INC	0.019%	60.109%
1093	HOWARD HUGHES CORP/THE COMMON STOCK	0.019%	60.127%
1094	GPT GROUP	0.019%	60.146%
1095	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.018%	60.164%
1096	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.018%	60.183%
1097	EMCOR GROUP INC COMMON STOCK USD.01	0.018%	60.201%
1098	VICINITY CENTER	0.018%	60.219%
1099	FLIR SYSTEMS INC COMMON STOCK USD.01	0.018%	60.238%
1100	ROYAL DUTCH SH-	0.018%	60.256%
1101	CHINA UNICOM	0.018%	60.275%
1102	FIRST CAPITAL R	0.018%	60.293%
1103	HANA FINANCIAL	0.018%	60.312%
1104	FIRST HORIZON N	0.018%	60.330%
1105	WEX INC COMMON STOCK USD.01	0.018%	60.349%
1106	NORDEA BANK AB	0.018%	60.367%
1107	CHRISTIAN HANSE	0.018%	60.385%
1108	TORC OIL & GAS	0.018%	60.404%
1109	INPEX CORPORATI	0.018%	60.422%
1110	MARVELL TECH GR	0.018%	60.441%
1111	ASML HOLDING NV	0.018%	60.459%
1112	SANDVIK AB	0.018%	60.477%
1113	NOBLE ENERGY IN	0.018%	60.496%
1114	ATS AUTOMATION	0.018%	60.514%
1115	HISCOX LTD	0.018%	60.532%
1116	HYUNDAI MOBIS	0.018%	60.550%
1117	RSA INSURANCE G	0.018%	60.569%
1118	NETFLIX INC COMMON STOCK USD.001	0.018%	60.587%
1119	SUMITOMO CORP	0.018%	60.605%
1120	WOOD GROUP (JOH	0.018%	60.624%
1121	NORBORD INC COMMON STOCK	0.018%	60.642%
1122	BRUNSWICK CORP	0.018%	60.660%
1123	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.018%	60.678%
1124	TOTAL CAPITAL I	0.018%	60.696%
1125	NSK	0.018%	60.714%
1126	FLUGHAFEN ZUERI	0.018%	60.732%
1127	MOL HUNGARIAN O	0.018%	60.750%
1128	FREEHOLD ROYALT	0.018%	60.768%
1129	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.018%	60.786%
1130	DIRECT LINE INS	0.018%	60.804%
1131	SPIRAX-SARCO EN	0.018%	60.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.018%	60.840%
1133	RITCHIE BROS. A	0.018%	60.858%
1134	EQUIFAX INC	0.018%	60.876%
1135	AMERCO COMMON STOCK USD.25	0.018%	60.894%
1136	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.018%	60.912%
1137	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.018%	60.930%
1138	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.018%	60.948%
1139	BEMIS COMPANY COMMON STOCK USD.1	0.018%	60.966%
1140	BIG LOTS INC COMMON STOCK USD.01	0.018%	60.984%
1141	LLOYDS BANKING	0.018%	61.002%
1142	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.018%	61.020%
1143	GREAT CANADIAN	0.018%	61.038%
1144	CARLISLE COS IN	0.018%	61.055%
1145	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.018%	61.073%
1146	MASTEC INC	0.018%	61.091%
1147	SEKISUI CHEMICA	0.018%	61.109%
1148	NATIONAL RETAIL PROPERTIES REIT USD.01	0.018%	61.127%
1149	RANDGOLD RESOUR	0.018%	61.144%
1150	EXELON CORP COMMON STOCK	0.018%	61.162%
1151	COOPER COS INC	0.018%	61.180%
1152	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.018%	61.198%
1153	DOVER CORP	0.018%	61.215%
1154	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.018%	61.233%
1155	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.018%	61.251%
1156	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.018%	61.269%
1157	TDC A/S	0.018%	61.286%
1158	FINLAND GOVERNMENT	0.018%	61.304%
1159	BARCLAYS AFRICA	0.018%	61.322%
1160	SKF AB - B SHAR	0.018%	61.339%
1161	SAINSBURY (J) P	0.018%	61.357%
1162	CREDIT ACCEPTAN	0.018%	61.375%
1163	BAYTEX ENERGY CORP COMMON STOCK	0.018%	61.392%
1164	UNI-SELECT INC	0.018%	61.410%
1165	CYPRESS SEMICON	0.018%	61.427%
1166	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.018%	61.445%
1167	SHOPIFY INC CLASS A COMMON STOCK	0.018%	61.463%
1168	XYLEM INC COMMON STOCK	0.018%	61.480%
1169	EATON VANCE CORP COMMON STOCK USD.00390625	0.018%	61.498%
1170	ENTEGRIS INC COMMON STOCK USD.01	0.018%	61.515%
1171	CAPITAL POWER C	0.018%	61.533%
1172	DELPHI AUTOMOTI	0.017%	61.550%
1173	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.017%	61.568%
1174	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.017%	61.585%
1175	PRECISION DRILLING CORP COMMON STOCK	0.017%	61.603%
1176	ACKERMANS & VAN	0.017%	61.620%
1177	CREE INC COMMON STOCK USD.00125	0.017%	61.637%
1178	ASSURED GUARANT	0.017%	61.655%
1179	APPLE INC 1.55%	0.017%	61.672%
1180	KILROY REALTY C	0.017%	61.690%
1181	KINGBOARD CHEMI	0.017%	61.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	RANDSTAD HOLDIN	0.017%	61.724%
1183	LCI INDUSTRIES COMMON STOCK USD.01	0.017%	61.742%
1184	KB FINANCIAL GR	0.017%	61.759%
1185	ST JAMES PLACE	0.017%	61.777%
1186	KION GROUP AG	0.017%	61.794%
1187	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.017%	61.811%
1188	EAST WEST BANCORP INC COMMON STOCK USD.001	0.017%	61.829%
1189	LANDWIRT RENTEN	0.017%	61.846%
1190	CATCHER TECHNOL	0.017%	61.863%
1191	AMDOCS LTD COMMON STOCK GBP.0001	0.017%	61.881%
1192	BHARTI AIRTEL L	0.017%	61.898%
1193	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.017%	61.915%
1194	CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001	0.017%	61.933%
1195	TWITTER INC COMMON STOCK USD.000005	0.017%	61.950%
1196	ITALY BUONI POL	0.017%	61.967%
1197	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.017%	61.985%
1198	MURATA MFG CO	0.017%	62.002%
1199	DNB NOR ASA	0.017%	62.019%
1200	HAMMERSON	0.017%	62.036%
1201	NEWCREST MINING	0.017%	62.054%
1202	PT UNITED TRACT	0.017%	62.071%
1203	NOMURA HOLD INC	0.017%	62.088%
1204	VIFOR PHARMA AG	0.017%	62.105%
1205	TOLL BROTHERS INC COMMON STOCK USD.01	0.017%	62.122%
1206	INTERMEDIATE CA	0.017%	62.140%
1207	LIBERTY PROPERTY TRUST REIT USD.001	0.017%	62.157%
1208	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.017%	62.174%
1209	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.017%	62.191%
1210	AMKOR TECHNOLOG	0.017%	62.208%
1211	AVNET INC	0.017%	62.225%
1212	ANGLOGOLD ASHANTI SPON ADR ADR	0.017%	62.242%
1213	RENAISSANCE RE	0.017%	62.260%
1214	DOUGLAS EMMETT INC REIT USD.01	0.017%	62.277%
1215	AEGON N.V.	0.017%	62.294%
1216	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	62.311%
1217	LAGARDERE S.C.A	0.017%	62.328%
1218	NEVSUN RESOURCES LTD COMMON STOCK	0.017%	62.345%
1219	CASEYS GEN STOR	0.017%	62.362%
1220	Arch Capital Gr	0.017%	62.379%
1221	TCF FINL CORP	0.017%	62.396%
1222	CNOOC LTD	0.017%	62.413%
1223	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.017%	62.430%
1224	INNERGEX RENEWA	0.017%	62.447%
1225	JPMORGAN CHASE	0.017%	62.464%
1226	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.017%	62.481%
1227	NAVIENT CORP COMMON STOCK USD.01	0.017%	62.498%
1228	TECH DATA CORP COMMON STOCK USD.0015	0.017%	62.515%
1229	KEMPER CORP COMMON STOCK USD.1	0.017%	62.532%
1230	NIPPON BUILDING	0.017%	62.549%
1231	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	62.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	ABN AMRO GROUP	0.017%	62.583%
1233	EVEREST RE GROU	0.017%	62.600%
1234	KIRIN HOLDINGS	0.017%	62.616%
1235	AMERICAN HOMES 4 RENT A REIT USD.01	0.017%	62.633%
1236	CBOE GLOBAL MARKETS INC COMMON STOCK	0.017%	62.650%
1237	JYSKE BANK A/S	0.017%	62.667%
1238	INTUIT INC COMMON STOCK USD.01	0.017%	62.684%
1239	GLAXOSMITHKLINE	0.017%	62.701%
1240	CUBESMART REIT USD.01	0.017%	62.717%
1241	TEREX CORP	0.017%	62.734%
1242	FOREST CITY REALTY TRUST A REIT USD.01	0.017%	62.751%
1243	BCO BRADESCO,AD	0.017%	62.768%
1244	BROWN + BROWN INC COMMON STOCK USD.1	0.017%	62.784%
1245	WILLIAMS-SONOMA	0.017%	62.801%
1246	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.017%	62.818%
1247	USG CORP	0.017%	62.835%
1248	COCA COLA HBC A	0.017%	62.851%
1249	BPCE SA COMPANY GUAR 04/24 4	0.017%	62.868%
1250	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.017%	62.885%
1251	PHOENIX GROUP H	0.017%	62.902%
1252	XL GROUP LTD	0.017%	62.918%
1253	TELE2 AB-B SHS	0.017%	62.935%
1254	VISTEON CORP COMMON STOCK	0.017%	62.952%
1255	LAZARD LTD CL A COMMON STOCK USD.01	0.017%	62.968%
1256	KIMBERLY-CLARK	0.017%	62.985%
1257	APARTMENT INVT + MGMT CO A REIT USD.01	0.017%	63.002%
1258	COMINAR REAL ES	0.017%	63.018%
1259	SUNCORP GROUP	0.017%	63.035%
1260	E TRADE FINANCI	0.017%	63.052%
1261	FORTIVE CORP COMMON STOCK USD.01	0.017%	63.068%
1262	CINTAS CORP	0.017%	63.085%
1263	OSRAM LICHT AG	0.017%	63.101%
1264	CANADA HOUSING	0.017%	63.118%
1265	CASCADES INC	0.017%	63.134%
1266	WINTRUST FINANCIAL CORP COMMON STOCK	0.017%	63.151%
1267	SHAWCOR LTD	0.017%	63.167%
1268	FIRSTRAND LIMIT	0.016%	63.184%
1269	HYDRO ONE LTD	0.016%	63.200%
1270	HANCOCK HOLDING	0.016%	63.217%
1271	BARD(CR)INC	0.016%	63.233%
1272	SANOFI ADR ADR	0.016%	63.250%
1273	SPARTAN ENERGY	0.016%	63.266%
1274	BCO BRADESCO,PR	0.016%	63.283%
1275	ENAGAS	0.016%	63.299%
1276	ZIONS BANCORP	0.016%	63.315%
1277	ONEOK INC	0.016%	63.332%
1278	DS SMITH PLC	0.016%	63.348%
1279	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.016%	63.364%
1280	SEMAFO INC COMM	0.016%	63.381%
1281	TELEFLEX INC COMMON STOCK USD1.0	0.016%	63.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	UCB	0.016%	63.413%
1283	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.016%	63.430%
1284	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.016%	63.446%
1285	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.016%	63.462%
1286	SUMITOMO RLTY&D	0.016%	63.479%
1287	HANG SENG BANK	0.016%	63.495%
1288	CIMAREX ENERGY CO COMMON STOCK USD.01	0.016%	63.511%
1289	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.016%	63.527%
1290	WPX ENERGY INC COMMON STOCK	0.016%	63.544%
1291	CHINA PETROLEUM	0.016%	63.560%
1292	SUMITOMO HEAVY	0.016%	63.576%
1293	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.016%	63.592%
1294	TERADATA CORP COMMON STOCK USD.01	0.016%	63.608%
1295	GN STORE NORD	0.016%	63.625%
1296	QORVO INC COMMON STOCK USD.0001	0.016%	63.641%
1297	COLFAX CORP	0.016%	63.657%
1298	DCT INDUSTRIAL TRUST INC REIT USD.01	0.016%	63.673%
1299	SPRINT CORP COMMON STOCK USD.01	0.016%	63.689%
1300	ERICSSON LM-B S	0.016%	63.706%
1301	DYCOM INDUSTRIE	0.016%	63.722%
1302	MITEL NETWORKS	0.016%	63.738%
1303	TRACTOR SUPPLY	0.016%	63.754%
1304	COPA HOLDINGS S	0.016%	63.770%
1305	INGENICO	0.016%	63.786%
1306	LOJAS RENNER SA	0.016%	63.802%
1307	ESSENT GROUP LT	0.016%	63.818%
1308	GAMING AND LEISURE PROPERTIE REIT	0.016%	63.834%
1309	NATIONAL AUSTRA	0.016%	63.851%
1310	MEGGITT	0.016%	63.867%
1311	TECHNIPFMC PLC	0.016%	63.883%
1312	OJI PAPER CO	0.016%	63.899%
1313	INTERDIGITAL IN	0.016%	63.915%
1314	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.016%	63.931%
1315	SIGNET JEWELERS	0.016%	63.947%
1316	FUJI HEAVY INDS	0.016%	63.963%
1317	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.016%	63.979%
1318	DST SYST INC DE	0.016%	63.995%
1319	FREENET AG	0.016%	64.011%
1320	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.016%	64.027%
1321	CATALENT INC COMMON STOCK USD.01	0.016%	64.043%
1322	HILLENBRAND INC COMMON STOCK	0.016%	64.059%
1323	HALLIBURTON CO	0.016%	64.075%
1324	VESTAS WIND SYS	0.016%	64.090%
1325	BELDEN INC COMMON STOCK USD.01	0.016%	64.106%
1326	NATIONAL GRID PLC SP ADR ADR	0.016%	64.122%
1327	CHINA INSURANCE	0.016%	64.138%
1328	ECN CAPITAL COR	0.016%	64.154%
1329	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.016%	64.170%
1330	SVENSKA HANDELS	0.016%	64.186%
1331	HIGHWOODS PROPE	0.016%	64.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	VEREIT INC REIT USD.01	0.016%	64.218%
1333	GENPACT LIMITED	0.016%	64.234%
1334	SAMPO OYJ	0.016%	64.249%
1335	INCHCAPE PLC	0.016%	64.265%
1336	ROYAL GOLD INC	0.016%	64.281%
1337	SINGAPORE AIRLI	0.016%	64.297%
1338	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.016%	64.313%
1339	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.016%	64.328%
1340	CTBC FINANCIAL	0.016%	64.344%
1341	FUBON FINANCIAL	0.016%	64.360%
1342	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.016%	64.376%
1343	SAFRAN SA	0.016%	64.391%
1344	ONTARIO(PROV OF	0.016%	64.407%
1345	SUNNY OPTICAL T	0.016%	64.423%
1346	FEDERATED INVES	0.016%	64.439%
1347	CENTENNIAL RESO	0.016%	64.454%
1348	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.016%	64.470%
1349	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.016%	64.486%
1350	TARGET CORP SR UNSECURED 01/22 2.9	0.016%	64.501%
1351	SIERRA WIRELESS INC COMMON STOCK	0.016%	64.517%
1352	CARNIVAL PLC	0.016%	64.532%
1353	WESTSHORE TERMI	0.016%	64.548%
1354	ON ASSIGNMENT INC COMMON STOCK USD.01	0.016%	64.564%
1355	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.016%	64.579%
1356	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.016%	64.595%
1357	DOREL INDS INC	0.016%	64.610%
1358	MITSUBISHI GAS	0.016%	64.626%
1359	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.016%	64.641%
1360	BIDVEST GROUP L	0.016%	64.657%
1361	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.016%	64.673%
1362	LOCALIZA RENT A	0.016%	64.688%
1363	YES BANK LTD	0.016%	64.704%
1364	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.016%	64.719%
1365	CYRUSONE INC REIT USD.01	0.016%	64.735%
1366	POLARIS INDUSTR	0.016%	64.750%
1367	ENSIGN ENERGY S	0.016%	64.766%
1368	AMPHENOL CORP	0.015%	64.781%
1369	SES GLOBAL	0.015%	64.797%
1370	L'OREAL	0.015%	64.812%
1371	BIRCHCLIFF ENER	0.015%	64.827%
1372	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	64.843%
1373	TARGA RESOURCES CORP COMMON STOCK USD.001	0.015%	64.858%
1374	BURBERRY GROUP	0.015%	64.874%
1375	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.015%	64.889%
1376	SKECHERS USA INC CL A COMMON STOCK USD.001	0.015%	64.905%
1377	NORTH WEST CO I	0.015%	64.920%
1378	TAIHEIYO CEMENT	0.015%	64.935%
1379	BARRATT DEVEL	0.015%	64.951%
1380	EPR PROPERTIES REIT USD.01	0.015%	64.966%
1381	WP CAREY INC REIT USD.001	0.015%	64.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	FLOWERS FOODS INC COMMON STOCK USD.01	0.015%	64.997%
1383	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.015%	65.012%
1384	ANZ (INT'L) LD	0.015%	65.028%
1385	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.015%	65.043%
1386	FIRST SOLAR INC	0.015%	65.059%
1387	ITALY BUONI POL	0.015%	65.074%
1388	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.015%	65.089%
1389	ORIGIN ENERGY L	0.015%	65.105%
1390	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.015%	65.120%
1391	GROUP 4 SECURIC	0.015%	65.135%
1392	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.015%	65.151%
1393	NITTO DENKO COR	0.015%	65.166%
1394	FNB CORP COMMON STOCK USD.01	0.015%	65.181%
1395	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.015%	65.197%
1396	COMCAST CORP COMPANY GUAR 08/25 3.375	0.015%	65.212%
1397	ANSYS INC COMMON STOCK USD.01	0.015%	65.227%
1398	JAPAN REAL ESTA	0.015%	65.243%
1399	WOODWARD INC COMMON STOCK USD.00292	0.015%	65.258%
1400	KERRY GROUP PLC	0.015%	65.273%
1401	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.015%	65.289%
1402	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.015%	65.304%
1403	GRANITE REAL ES	0.015%	65.319%
1404	GENTING BHD	0.015%	65.334%
1405	VF CORP	0.015%	65.349%
1406	CHARTWELL RETIR	0.015%	65.365%
1407	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.015%	65.380%
1408	BANKUNITED INC COMMON STOCK USD.01	0.015%	65.395%
1409	KINGFISHER PLC	0.015%	65.410%
1410	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.015%	65.425%
1411	SPECTRIS PLC	0.015%	65.441%
1412	INTL CONS AIRLI	0.015%	65.456%
1413	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.015%	65.471%
1414	POSCO	0.015%	65.486%
1415	LITHIA MOTORS INC CL A COMMON STOCK	0.015%	65.501%
1416	LOGAN PROPERTY	0.015%	65.516%
1417	CIRRUS LOGIC IN	0.015%	65.531%
1418	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.015%	65.546%
1419	INFORMA PLC	0.015%	65.561%
1420	CNH INDUSTRIAL	0.015%	65.576%
1421	PFIZER INC SR UNSECURED 12/21 2.2	0.015%	65.592%
1422	ALCOA CORP COMMON STOCK USD.01	0.015%	65.607%
1423	LONGFOR PROPERT	0.015%	65.622%
1424	MURPHY USA INC COMMON STOCK	0.015%	65.637%
1425	ZOETIS INC COMMON STOCK USD.01	0.015%	65.652%
1426	SINOPHARM GROUP	0.015%	65.667%
1427	BRITISH TELECOM	0.015%	65.682%
1428	EASTMAN CHEMICA	0.015%	65.697%
1429	ABN AMRO BANK N	0.015%	65.711%
1430	HUHTAMAKI OY	0.015%	65.726%
1431	TOREX GOLD RESO	0.015%	65.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	FORTUM OYJ	0.015%	65.756%
1433	EAGLE MATERIALS	0.015%	65.771%
1434	T&D HOLDINGS IN	0.015%	65.786%
1435	GALAPAGOS NV	0.015%	65.801%
1436	ABBVIE INC SR UNSECURED 11/22 2.9	0.015%	65.816%
1437	OC OERLIKON COR	0.015%	65.831%
1438	MICROSOFT CORP	0.015%	65.846%
1439	ITT INC COMMON STOCK USD1.0	0.015%	65.861%
1440	OBSIDIAN ENERGY LTD COMMON STOCK	0.015%	65.876%
1441	BOOKER GROUP	0.015%	65.891%
1442	FRAPORT AG	0.015%	65.905%
1443	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.015%	65.920%
1444	CNO FINANCIAL	0.015%	65.935%
1445	BBA AVIATION	0.015%	65.950%
1446	XILINX INC	0.015%	65.965%
1447	NEW WORLD DEVEL	0.015%	65.979%
1448	HUBBELL INC COMMON STOCK USD.01	0.015%	65.994%
1449	SAMSUNG ELEC-ME	0.015%	66.009%
1450	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.015%	66.024%
1451	HUDSON'S BAY CO	0.015%	66.039%
1452	FLOWSERVE CORP COMMON STOCK USD1.25	0.015%	66.053%
1453	SHERWIN WILLIAM	0.015%	66.068%
1454	BANK HAPOALIM B	0.015%	66.083%
1455	LENOVO GROUP LT	0.015%	66.097%
1456	UMPQUA HOLDINGS CORP COMMON STOCK	0.015%	66.112%
1457	TOKYU FUDOSAN H	0.015%	66.127%
1458	SEMICONDUCTOR M	0.015%	66.141%
1459	INCITEC PIVOT	0.015%	66.156%
1460	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.015%	66.171%
1461	ILG INC COMMON STOCK USD.01	0.015%	66.185%
1462	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.015%	66.200%
1463	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.015%	66.215%
1464	ELECTRONIC ARTS	0.015%	66.229%
1465	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.015%	66.244%
1466	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.015%	66.258%
1467	FUJIFILM HLDGS	0.015%	66.273%
1468	INTERNATIONAL F	0.015%	66.287%
1469	WHITBREAD PLC	0.015%	66.302%
1470	MAN STRATEGIC H	0.015%	66.317%
1471	MONDI PLC	0.015%	66.331%
1472	OBAYASHI CORP	0.015%	66.346%
1473	GALAXY ENTERTAI	0.015%	66.360%
1474	SERVICE CORP IN	0.015%	66.375%
1475	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.015%	66.389%
1476	FURUKAWA ELECTR	0.014%	66.404%
1477	DEUTSCHE BOERSE	0.014%	66.418%
1478	SAPPI	0.014%	66.433%
1479	VOESTALPINE AG	0.014%	66.447%
1480	WHITE MOUNTAINS	0.014%	66.461%
1481	BRITISH SKY BRO	0.014%	66.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	WESCO INTERNATI	0.014%	66.490%
1483	MOSAIC CO	0.014%	66.505%
1484	JEAN COUTU GRP	0.014%	66.519%
1485	TRI POINTE GROUP INC COMMON STOCK USD.01	0.014%	66.534%
1486	ALSTOM	0.014%	66.548%
1487	MICRO FOCUS INT	0.014%	66.563%
1488	BARNES GROUP INC COMMON STOCK USD.01	0.014%	66.577%
1489	POLYONE CORPORATION COMMON STOCK USD.01	0.014%	66.591%
1490	mitsui chemical	0.014%	66.606%
1491	SVENSKA CELLULO	0.014%	66.620%
1492	LIBERTY VENTURES SER A TRACKING STK USD.01	0.014%	66.635%
1493	HENRY SCHEIN CO	0.014%	66.649%
1494	SBM OFFSHORE NV	0.014%	66.663%
1495	MIDDLEBY CORP COMMON STOCK USD.01	0.014%	66.678%
1496	RSP PERMIAN INC COMMON STOCK USD.01	0.014%	66.692%
1497	mitsui mining &	0.014%	66.707%
1498	KNIGHT THERAPEU	0.014%	66.721%
1499	HANKYU CORP	0.014%	66.735%
1500	NOKIAN RENKAAT	0.014%	66.750%
1501	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.014%	66.764%
1502	NOVOZYMES A/S	0.014%	66.778%
1503	UBS GROUP	0.014%	66.793%
1504	ELDORADO GOLD CORP COMMON STOCK	0.014%	66.807%
1505	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.014%	66.821%
1506	JAZZ PHARMACEUT	0.014%	66.836%
1507	QBE INSURANCE	0.014%	66.850%
1508	KIRBY CORP	0.014%	66.864%
1509	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	66.878%
1510	AGILE PROPERTY	0.014%	66.893%
1511	CHIMEI INNOLUX	0.014%	66.907%
1512	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.014%	66.921%
1513	REXNORD CORP COMMON STOCK USD.01	0.014%	66.935%
1514	DOMTAR CORP USD	0.014%	66.950%
1515	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.014%	66.964%
1516	TULLOW OIL PLC	0.014%	66.978%
1517	HELVETIA HOLDIN	0.014%	66.992%
1518	BOSKALIS WESTMN	0.014%	67.006%
1519	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.014%	67.021%
1520	BRENNTAG AG	0.014%	67.035%
1521	MERLIN PROPERTI	0.014%	67.049%
1522	AXIS CAPITAL HO	0.014%	67.063%
1523	INDIABULLS HOUS	0.014%	67.077%
1524	IDEX CORP	0.014%	67.091%
1525	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.014%	67.105%
1526	DELUXE CORP	0.014%	67.120%
1527	mitsubishi mate	0.014%	67.134%
1528	DAIWA SECURITIE	0.014%	67.148%
1529	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	67.162%
1530	DREAM OFFICE RE	0.014%	67.176%
1531	PTT EXP&PROD-FG	0.014%	67.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	ESSILOR INTERNA	0.014%	67.204%
1533	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.014%	67.218%
1534	DAIWA SECS GROU	0.014%	67.232%
1535	RICHELIEU HARDW	0.014%	67.246%
1536	GS HOLDINGS COR	0.014%	67.260%
1537	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.014%	67.274%
1538	DISCOVERY HLDGS	0.014%	67.288%
1539	IBERIABANK CORP	0.014%	67.302%
1540	OLD NATIONAL BANCORP COMMON STOCK	0.014%	67.316%
1541	GPO FIN BANORTE	0.014%	67.330%
1542	BP CAPITAL MARK	0.014%	67.344%
1543	VISHAY INTERTEC	0.014%	67.358%
1544	ROYAL BANK OF SCOT SPON ADR ADR	0.014%	67.372%
1545	BARLOWORLD LTD	0.014%	67.386%
1546	SHINHAN FINANCI	0.014%	67.400%
1547	CHINA SHENHUA E	0.014%	67.414%
1548	AAREAL BANK AG	0.014%	67.428%
1549	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.014%	67.442%
1550	TIMKEN CO	0.014%	67.456%
1551	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.014%	67.469%
1552	SUNRISE COMMUNC	0.014%	67.483%
1553	AIR FRANCE-KLM	0.014%	67.497%
1554	HONG KONG EXCHA	0.014%	67.511%
1555	TEIJIN	0.014%	67.525%
1556	VALIDUS HOLDING	0.014%	67.539%
1557	DOWNER EDI LTD	0.014%	67.553%
1558	WW GRAINGER INC	0.014%	67.566%
1559	TATE & LYLE	0.014%	67.580%
1560	KIA MOTORS CORP	0.014%	67.594%
1561	TEMENOS GROUP A	0.014%	67.608%
1562	KLA TENCOR CORP COMMON STOCK USD.001	0.014%	67.622%
1563	NU SKIN ENTERPR	0.014%	67.635%
1564	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.014%	67.649%
1565	MAPFRE SA	0.014%	67.663%
1566	SEKISUI HOUSE	0.014%	67.677%
1567	IMI PLC	0.014%	67.691%
1568	HOME BANCSHARES INC COMMON STOCK USD.01	0.014%	67.704%
1569	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.014%	67.718%
1570	DAIWA HOUSE IND	0.014%	67.732%
1571	SAMSUNG SDI CO	0.014%	67.746%
1572	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.014%	67.759%
1573	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.014%	67.773%
1574	MARUBENI CORP	0.014%	67.787%
1575	APPLE INC SR UNSECURED 02/27 3.35	0.014%	67.801%
1576	MEREDITH CORP	0.014%	67.814%
1577	SKYWEST INC COMMON STOCK	0.014%	67.828%
1578	SOUTH STATE CORP COMMON STOCK USD2.5	0.014%	67.842%
1579	GOLD FIELDS LTD SPONS ADR ADR	0.014%	67.855%
1580	CORELOGIC INC COMMON STOCK USD1.0	0.014%	67.869%
1581	REGAL BELOIT CORP COMMON STOCK USD.01	0.014%	67.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	ZYNGA INC CL A COMMON STOCK USD.00000625	0.014%	67.897%
1583	TEMASEK FINANCI	0.014%	67.910%
1584	CENTRICA PLC	0.014%	67.924%
1585	IMPERIAL HOLDIN	0.014%	67.938%
1586	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.014%	67.951%
1587	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.014%	67.965%
1588	SINO BIOPHAMACE	0.014%	67.979%
1589	YUM BRANDS INC COMMON STOCK	0.014%	67.992%
1590	NIPPON TEL&TEL	0.014%	68.006%
1591	WINPAK LTD	0.014%	68.020%
1592	PRICELINE GROUP	0.014%	68.033%
1593	GRAMERCY PROPERTY TRUST REIT USD.01	0.014%	68.047%
1594	KROTON EDUCACIO	0.014%	68.061%
1595	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.014%	68.074%
1596	INVESTORS BANCORP INC COMMON STOCK USD.01	0.014%	68.088%
1597	DEUTSCHE WOHNEN	0.014%	68.101%
1598	CRANE CO	0.014%	68.115%
1599	CHEVRON CORP SR UNSECURED 03/20 1.961	0.014%	68.128%
1600	NRW BANK 0% 080	0.014%	68.142%
1601	PRUDENTIAL CORP	0.014%	68.156%
1602	FIBRA UNO ADMIN	0.014%	68.169%
1603	CABOT CORP	0.014%	68.183%
1604	PRICELINE GROUP	0.013%	68.196%
1605	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	68.210%
1606	INTESA SANPAOLO	0.013%	68.223%
1607	ICICI BANK LTD	0.013%	68.237%
1608	BORAL LIMITED	0.013%	68.250%
1609	RESONA HOLDINGS	0.013%	68.264%
1610	RELX NV	0.013%	68.277%
1611	ENSTAR GROUP LT	0.013%	68.290%
1612	STORE CAPITAL CORP REIT USD.01	0.013%	68.304%
1613	B+G FOODS INC COMMON STOCK USD.01	0.013%	68.317%
1614	SEB SA	0.013%	68.331%
1615	GLOBAL PAYMENTS INC COMMON STOCK	0.013%	68.344%
1616	TOKYO ELECTRON	0.013%	68.357%
1617	RPC GROUP	0.013%	68.371%
1618	ISHIKAWAJIMA HA	0.013%	68.384%
1619	LEONI AG	0.013%	68.398%
1620	US FOODS HOLDING CORP COMMON STOCK USD.01	0.013%	68.411%
1621	KLX INC COMMON STOCK USD.01	0.013%	68.424%
1622	BUCHER IND-REGD	0.013%	68.438%
1623	ASSOCD BANC-COR	0.013%	68.451%
1624	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.013%	68.465%
1625	TRAVIS PERKINS	0.013%	68.478%
1626	SPAIN GOVERNMEN	0.013%	68.491%
1627	KONICA MINOLTA	0.013%	68.505%
1628	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	68.518%
1629	CIENA CORP COMMON STOCK USD.01	0.013%	68.531%
1630	STERIS PLC	0.013%	68.544%
1631	ASTELLAS PHARMA	0.013%	68.558%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	COPART INC	0.013%	68.571%
1633	SYSCO CORP COMMON STOCK USD1.0	0.013%	68.584%
1634	BARRY CALLEBAUT	0.013%	68.598%
1635	VONOVIA SE	0.013%	68.611%
1636	LEGG MASON INC COMMON STOCK USD.1	0.013%	68.624%
1637	WILLIAM HILL PL	0.013%	68.638%
1638	EURO FIN STABIL	0.013%	68.651%
1639	SVENSKA HANDELS	0.013%	68.664%
1640	MORNEAU SHEPELL	0.013%	68.677%
1641	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.013%	68.691%
1642	COGECO INC COMMON STOCK	0.013%	68.704%
1643	EXTENDED STAY AMERICA INC UNIT USD.01	0.013%	68.717%
1644	AXIS BANK	0.013%	68.730%
1645	EXXON MOBIL COR	0.013%	68.744%
1646	ORICA LIMITED	0.013%	68.757%
1647	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.013%	68.770%
1648	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.013%	68.783%
1649	SAP AG	0.013%	68.797%
1650	MINTH GROUP LTD	0.013%	68.810%
1651	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	68.823%
1652	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.013%	68.836%
1653	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.013%	68.849%
1654	VOYA FINANCIAL INC COMMON STOCK USD.01	0.013%	68.863%
1655	NVR INC COMMON STOCK USD.01	0.013%	68.876%
1656	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.013%	68.889%
1657	METSO OYJ	0.013%	68.902%
1658	SENIOR HOUSING PROP TRUST REIT USD.01	0.013%	68.915%
1659	CARTER S INC COMMON STOCK USD.01	0.013%	68.928%
1660	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.013%	68.942%
1661	RENTOKIL INITIA	0.013%	68.955%
1662	ARTIS REAL ESTA	0.013%	68.968%
1663	FLUOR CORP COMMON STOCK USD.01	0.013%	68.981%
1664	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.013%	68.994%
1665	Atlantia SpA	0.013%	69.007%
1666	KESKO	0.013%	69.021%
1667	CORESITE REALTY CORP REIT USD.01	0.013%	69.034%
1668	ROBERT HALF INT	0.013%	69.047%
1669	BNP PARIBAS SA	0.013%	69.060%
1670	TREVALI MINING	0.013%	69.073%
1671	LIXIL GROUP COR	0.013%	69.086%
1672	MITSUBISHI ESTA	0.013%	69.099%
1673	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.013%	69.112%
1674	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	69.125%
1675	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.013%	69.138%
1676	KEPPEL CORP	0.013%	69.151%
1677	CONVERGYS CORP COMMON STOCK	0.013%	69.165%
1678	BLUEBIRD BIO IN	0.013%	69.178%
1679	SYNOPSYS INC	0.013%	69.191%
1680	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.013%	69.204%
1681	OMRON CORP	0.013%	69.217%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	KAWASAKI HEAVY	0.013%	69.230%
1683	TEGNA INC COMMON STOCK USD1.0	0.013%	69.243%
1684	SYDBANK	0.013%	69.256%
1685	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	69.269%
1686	SERVICEMASTER G	0.013%	69.282%
1687	HENGAN INTL	0.013%	69.295%
1688	II VI INC COMMON STOCK	0.013%	69.308%
1689	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.013%	69.321%
1690	SANMINA CORP COMMON STOCK USD.01	0.013%	69.334%
1691	BENDIGO AND ADE	0.013%	69.347%
1692	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.013%	69.360%
1693	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.013%	69.373%
1694	HELMERICH & PAY	0.013%	69.386%
1695	BCA POP EMILIA	0.013%	69.399%
1696	BANCORPSOUTH BANK COMMON STOCK	0.013%	69.411%
1697	TRANSOCEAN LTD	0.013%	69.424%
1698	VIASAT INC COMMON STOCK USD.0001	0.013%	69.437%
1699	ADVANCED SEMICO	0.013%	69.450%
1700	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.013%	69.463%
1701	SHINHAN FIN GRO	0.013%	69.476%
1702	CATHAY FINANCIA	0.013%	69.489%
1703	VENTURE CORP	0.013%	69.502%
1704	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.013%	69.515%
1705	CAP GEMINI	0.013%	69.528%
1706	MB FINANCIAL INC COMMON STOCK USD.01	0.013%	69.540%
1707	CTRP.COM INTERNATIONAL ADR ADR USD.01	0.013%	69.553%
1708	YY INC ADR ADR USD.00001	0.013%	69.566%
1709	PREMIER GOLD MI	0.013%	69.579%
1710	CHINA RESOURCES	0.013%	69.592%
1711	SBI HOLDINGS IN	0.013%	69.605%
1712	HCL TECHNOLOGIE	0.013%	69.617%
1713	CATTOLICA ASSIC	0.013%	69.630%
1714	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.013%	69.643%
1715	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.013%	69.656%
1716	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	69.669%
1717	CHILDRENS PLACE	0.013%	69.681%
1718	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.013%	69.694%
1719	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.013%	69.707%
1720	DENKI KAGAKU KO	0.013%	69.720%
1721	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	69.732%
1722	BABCOCK INTL GR	0.013%	69.745%
1723	MAXIM INTEGRATE	0.013%	69.758%
1724	BEAZLEY PLC	0.013%	69.771%
1725	KERING	0.013%	69.783%
1726	CK ASSET HOLDIN	0.013%	69.796%
1727	FASTENAL	0.013%	69.809%
1728	BANK TOKYO-MITS	0.013%	69.821%
1729	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.013%	69.834%
1730	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	69.847%
1731	MSC INDUSTRIAL	0.013%	69.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	SEMPRA ENERGY COMMON STOCK	0.013%	69.872%
1733	FISERV INC COMMON STOCK USD.01	0.013%	69.885%
1734	ALTUS GROUP LTD	0.013%	69.897%
1735	CHINA MERCHANT	0.013%	69.910%
1736	RELX PLC SPON ADR ADR	0.013%	69.923%
1737	DTE ENERGY INC	0.013%	69.935%
1738	ASSA ABLOY AB	0.013%	69.948%
1739	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.013%	69.961%
1740	ELECTROCOMPONEN	0.013%	69.973%
1741	WORTHINGTON IND	0.013%	69.986%
1742	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.013%	69.998%
1743	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.013%	70.011%
1744	L-BANK BW FOERD	0.013%	70.024%
1745	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.013%	70.036%
1746	EQUITABLE GROUP	0.013%	70.049%
1747	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.013%	70.061%
1748	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	70.074%
1749	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.013%	70.087%
1750	ALPS ELECTRIC C	0.013%	70.099%
1751	MCCORMICK & CO	0.013%	70.112%
1752	PG&E CORP	0.013%	70.124%
1753	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.013%	70.137%
1754	HONDA MOTOR CO LTD SPONS ADR ADR	0.013%	70.149%
1755	APPLE HOSPITALITY REIT INC REIT NPV	0.013%	70.162%
1756	ALARIS ROYALTY	0.013%	70.174%
1757	CABOT OIL & GAS	0.013%	70.187%
1758	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	70.199%
1759	HEINEKEN NV	0.013%	70.212%
1760	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.012%	70.224%
1761	ROGERS CORP COMMON STOCK USD1.0	0.012%	70.237%
1762	PERKINELMER INC COMMON STOCK USD1.0	0.012%	70.249%
1763	FOOT LOCKER INC COMMON STOCK USD.01	0.012%	70.262%
1764	SUMITOMO MITSUI	0.012%	70.274%
1765	EAST JAPAN RAIL	0.012%	70.287%
1766	SIGNATURE BANK COMMON STOCK USD.01	0.012%	70.299%
1767	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.012%	70.311%
1768	LIVANOVA PLC	0.012%	70.324%
1769	NICHIREI CORP	0.012%	70.336%
1770	SUBSEA 7 SA	0.012%	70.349%
1771	COBHAM PLC	0.012%	70.361%
1772	AURUBIS AG	0.012%	70.373%
1773	CALFRAC WELL SE	0.012%	70.386%
1774	CARPENTER TECH	0.012%	70.398%
1775	PATTERSON COS INC COMMON STOCK USD.01	0.012%	70.411%
1776	SONOVA HOLDING	0.012%	70.423%
1777	SEALED AIR CORP COMMON STOCK USD.1	0.012%	70.435%
1778	ASCENDAS REAL E	0.012%	70.448%
1779	TETRA TECH INC COMMON STOCK USD.01	0.012%	70.460%
1780	J2 GLOBAL INC COMMON STOCK USD.01	0.012%	70.472%
1781	SUNAC CHINA HLD	0.012%	70.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	TAIWAN CEMENT	0.012%	70.497%
1783	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	70.509%
1784	A P MOLLER - MA	0.012%	70.522%
1785	KENNAMETAL INC COMMON STOCK USD1.25	0.012%	70.534%
1786	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	70.546%
1787	MATADOR RESOURCES CO COMMON STOCK USD.01	0.012%	70.559%
1788	GEBERIT AG-REG	0.012%	70.571%
1789	DANSKE BANK A/S	0.012%	70.583%
1790	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.012%	70.595%
1791	PUBLIC SERVICE	0.012%	70.608%
1792	MOOG INC CLASS A COMMON STOCK USD1.0	0.012%	70.620%
1793	CITRIX SYSTEMS	0.012%	70.632%
1794	BED BATH & BEYO	0.012%	70.644%
1795	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	70.657%
1796	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.012%	70.669%
1797	DAIKIN INDUSTRI	0.012%	70.681%
1798	BAJAJ FINSERV L	0.012%	70.693%
1799	CNX RESOURCES CORP COMMON STOCK USD.01	0.012%	70.705%
1800	HERMAN MILLER I	0.012%	70.718%
1801	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.012%	70.730%
1802	GROWTHPOINT PRO	0.012%	70.742%
1803	BIO TECHNE CORP COMMON STOCK USD.01	0.012%	70.754%
1804	BANK OF QUEENSL	0.012%	70.766%
1805	AVERY DENNISON	0.012%	70.778%
1806	ANHUI CONCH CEM	0.012%	70.790%
1807	WEC ENERGY GROU	0.012%	70.803%
1808	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.012%	70.815%
1809	PARTNERS GROUP	0.012%	70.827%
1810	ACS, ACTIVIDADE	0.012%	70.839%
1811	KURARAY CO	0.012%	70.851%
1812	CRODA INTERNATI	0.012%	70.863%
1813	GRACO INC COMMON STOCK USD1.0	0.012%	70.875%
1814	BRP INC/CA- SUB	0.012%	70.887%
1815	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.012%	70.899%
1816	HKT TRUST	0.012%	70.911%
1817	BLACK KNIGHT INC COMMON STOCK	0.012%	70.923%
1818	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.012%	70.935%
1819	SOUTH32 LTD	0.012%	70.948%
1820	ANTOFAGASTA HLD	0.012%	70.960%
1821	EDISON INTERNATIONAL COMMON STOCK	0.012%	70.972%
1822	CH ROBINSON WOR	0.012%	70.984%
1823	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.012%	70.996%
1824	COMMERCIAL METALS CO COMMON STOCK USD.01	0.012%	71.008%
1825	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	71.020%
1826	BID CORP LTD	0.012%	71.032%
1827	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.012%	71.044%
1828	FERROGLOBE PLC	0.012%	71.056%
1829	PURE INDUSTRIAL	0.012%	71.068%
1830	EUTELSAT COMMUN	0.012%	71.080%
1831	FMC CORP	0.012%	71.092%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	HEALTHCARE REALTY TRUST INC REIT USD.01	0.012%	71.104%
1833	DREAM GLOBAL RE	0.012%	71.116%
1834	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.012%	71.128%
1835	LEGG MASON INC SR UNSECURED 03/26 4.75	0.012%	71.140%
1836	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.012%	71.152%
1837	METRO WHOLESALE	0.012%	71.164%
1838	MAXIMUS INC COMMON STOCK	0.012%	71.175%
1839	WENDY S CO/THE COMMON STOCK USD.1	0.012%	71.187%
1840	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.012%	71.199%
1841	BHARAT FORGE LT	0.012%	71.211%
1842	SHIMAO PROPERTY	0.012%	71.223%
1843	LIFE STORAGE INC REIT USD.01	0.012%	71.235%
1844	BAYER MOTOREN W	0.012%	71.247%
1845	ITAU UNIBANCO H SPON PRF ADR ADR	0.012%	71.259%
1846	GOLDEN RESORTS	0.012%	71.271%
1847	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.012%	71.283%
1848	KAO CORP	0.012%	71.295%
1849	PLASTIC OMNIUM	0.012%	71.307%
1850	POPULAR INC COMMON STOCK USD.01	0.012%	71.318%
1851	HALYARD HEALTH INC COMMON STOCK USD.01	0.012%	71.330%
1852	XCEL ENERGY INC COMMON STOCK USD2.5	0.012%	71.342%
1853	CLOROX CO	0.012%	71.354%
1854	MILLICOM INTL C	0.012%	71.366%
1855	UNI-PRESIDENT E	0.012%	71.378%
1856	JAPAN RETAIL FU	0.012%	71.390%
1857	ONEOK INC COMPANY GUAR 02/22 4.25	0.012%	71.401%
1858	NOMURA REAL EST	0.012%	71.413%
1859	COMPASS GROUP P	0.012%	71.425%
1860	PAYSAFE GROUP P	0.012%	71.437%
1861	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.012%	71.449%
1862	OASIS PETROLEUM INC COMMON STOCK USD.01	0.012%	71.460%
1863	AARON S INC COMMON STOCK USD.5	0.012%	71.472%
1864	DERWENT LONDON	0.012%	71.484%
1865	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.012%	71.496%
1866	SANTOS LIMITED	0.012%	71.508%
1867	US BANCORP SR UNSECURED 01/24 3.7	0.012%	71.519%
1868	CES ENERGY SOLU	0.012%	71.531%
1869	STAR ENTERTAINM	0.012%	71.543%
1870	JUPITER PLC	0.012%	71.555%
1871	HUSQVARNA AB -	0.012%	71.567%
1872	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.012%	71.578%
1873	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.012%	71.590%
1874	DAVE & BUSTER'S	0.012%	71.602%
1875	FONCIERE DES RE	0.012%	71.613%
1876	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.012%	71.625%
1877	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.012%	71.637%
1878	INTERTAPE POLYM	0.012%	71.649%
1879	NATIONWIDE B/S	0.012%	71.660%
1880	EXPERIAN PLC	0.012%	71.672%
1881	GAM HOLDING LTD	0.012%	71.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	J + J SNACK FOODS CORP COMMON STOCK	0.012%	71.696%
1883	COHERENT INC	0.012%	71.707%
1884	CA INC SR UNSECURED 03/27 4.7	0.012%	71.719%
1885	COLRUYT SA	0.012%	71.731%
1886	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.012%	71.742%
1887	NIPPON PROLOGIS	0.012%	71.754%
1888	RBC BEARINGS INC COMMON STOCK USD.01	0.012%	71.766%
1889	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.012%	71.777%
1890	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.012%	71.789%
1891	CIT GROUP INC COMMON STOCK USD.01	0.012%	71.801%
1892	CERNER CORP	0.012%	71.812%
1893	TOPBUILD CORP COMMON STOCK	0.012%	71.824%
1894	JAPAN TOBACCO I	0.012%	71.836%
1895	MOODY S CORP COMMON STOCK USD.01	0.012%	71.847%
1896	INVESTEC PLC	0.012%	71.859%
1897	VISTRA ENERGY CORP COMMON STOCK	0.012%	71.871%
1898	OMNICOM GROUP I	0.012%	71.882%
1899	HOPE BANCORP INC COMMON STOCK USD.001	0.012%	71.894%
1900	CEZ AS	0.012%	71.905%
1901	ACUITY BRANDS INC COMMON STOCK USD.01	0.012%	71.917%
1902	BANK OF HAWAII CORP COMMON STOCK USD.01	0.012%	71.929%
1903	ULVAC INC.	0.012%	71.940%
1904	CLOSE BROS GROU	0.012%	71.952%
1905	HASEKO CORP	0.012%	71.963%
1906	HINDALCO INDS	0.012%	71.975%
1907	TRELLEBORG AB	0.012%	71.986%
1908	PRA HEALTH SCIE	0.012%	71.998%
1909	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.012%	72.010%
1910	MICROCHIP TECHN	0.012%	72.021%
1911	WILLIAM DEMANT	0.012%	72.033%
1912	UBE INDUSTRIES	0.012%	72.044%
1913	J FRONT RETAILI	0.012%	72.056%
1914	AGF MGMT LTD CL	0.012%	72.067%
1915	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.012%	72.079%
1916	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.012%	72.090%
1917	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.012%	72.102%
1918	RALPH LAUREN CORP COMMON STOCK USD.01	0.012%	72.113%
1919	TOTAL ENERGY SE	0.011%	72.125%
1920	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.011%	72.136%
1921	CHINA GAS HOLDI	0.011%	72.148%
1922	WIENERBERGER AG	0.011%	72.159%
1923	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	72.171%
1924	AMERICA MOVIL S	0.011%	72.182%
1925	PANDORA A/S	0.011%	72.194%
1926	VARIAN MEDICAL	0.011%	72.205%
1927	NATIONAL AUSTRAL	0.011%	72.217%
1928	CVB FINANCIAL CORP COMMON STOCK	0.011%	72.228%
1929	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.011%	72.240%
1930	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.011%	72.251%
1931	REDEFINE PROPER	0.011%	72.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	LOGMEIN INC COMMON STOCK USD.01	0.011%	72.274%
1933	WATSCO INC COMMON STOCK USD.5	0.011%	72.286%
1934	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.011%	72.297%
1935	Straumann AG	0.011%	72.308%
1936	GOLDCORP INC SR UNSECURED 06/21 3.625	0.011%	72.320%
1937	NEW YORK TIMES	0.011%	72.331%
1938	ELECTRICITE DE	0.011%	72.343%
1939	PROXIMUS	0.011%	72.354%
1940	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	72.366%
1941	QEP RESOURCES INC COMMON STOCK USD.01	0.011%	72.377%
1942	KEY BANK NA SR UNSECURED 06/25 3.3	0.011%	72.388%
1943	CHEVRON CORP SR UNSECURED 11/20 2.419	0.011%	72.400%
1944	LG TELECOM LTD	0.011%	72.411%
1945	COMPAL ELECTRON	0.011%	72.423%
1946	CHORUS AVIATION	0.011%	72.434%
1947	ALLEGIANT TRAVE	0.011%	72.445%
1948	ACCOR	0.011%	72.457%
1949	NATIXIS	0.011%	72.468%
1950	THYSSEN KRUPP A	0.011%	72.480%
1951	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.011%	72.491%
1952	KAPSTONE PAPER	0.011%	72.502%
1953	INDITEX SA	0.011%	72.514%
1954	WPP PLC	0.011%	72.525%
1955	FERROVIAL SA	0.011%	72.537%
1956	ANIXTER INTL IN	0.011%	72.548%
1957	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.011%	72.559%
1958	SHOPRITE HLDGS	0.011%	72.571%
1959	TRITON INTERNAT	0.011%	72.582%
1960	WORLEYPARSONS	0.011%	72.593%
1961	SUNTEC REIT	0.011%	72.605%
1962	FIRSTCASH INC COMMON STOCK USD.01	0.011%	72.616%
1963	WATERS CORP	0.011%	72.627%
1964	ASAHI BREWERIES	0.011%	72.639%
1965	CONDUENT INC COMMON STOCK USD.01	0.011%	72.650%
1966	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.011%	72.661%
1967	TOYO SEIKAN KAI	0.011%	72.673%
1968	PT BANK CENTRAL	0.011%	72.684%
1969	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.011%	72.695%
1970	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.011%	72.707%
1971	THK CO	0.011%	72.718%
1972	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.011%	72.729%
1973	PPL CORPORATION	0.011%	72.741%
1974	PROVINCE OF QUE	0.011%	72.752%
1975	UNITED URBAN IN	0.011%	72.763%
1976	VERINT SYSTEMS	0.011%	72.775%
1977	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.011%	72.786%
1978	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.011%	72.797%
1979	TRINSEO SA	0.011%	72.808%
1980	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.011%	72.820%
1981	NIPPON YUSEN KK	0.011%	72.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.011%	72.842%
1983	MITSUI OSK LINE	0.011%	72.853%
1984	CALLON PETROLEUM CO COMMON STOCK USD.01	0.011%	72.865%
1985	DAINIPPON INK&C	0.011%	72.876%
1986	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.011%	72.887%
1987	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.011%	72.898%
1988	JANUS HENDERSON	0.011%	72.909%
1989	ROCKWELL COLLIN	0.011%	72.921%
1990	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.011%	72.932%
1991	ABM INDUSTRIES INC COMMON STOCK USD.01	0.011%	72.943%
1992	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.011%	72.954%
1993	MIZUHO FINANCA	0.011%	72.965%
1994	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.011%	72.977%
1995	CRACKER BARREL	0.011%	72.988%
1996	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	72.999%
1997	LITTELFUSE INC COMMON STOCK USD.01	0.011%	73.010%
1998	GETINGE AB, B S	0.011%	73.021%
1999	AVIGILON CORP C	0.011%	73.032%
2000	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.011%	73.044%
2001	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.011%	73.055%
2002	FIRST MERCHANTS CORP COMMON STOCK	0.011%	73.066%
2003	FIRST INDL REAL	0.011%	73.077%
2004	GRUBHUB INC COMMON STOCK USD.0001	0.011%	73.088%
2005	DONALDSON CO IN	0.011%	73.099%
2006	ALFA SA DE CV	0.011%	73.111%
2007	KB FINANCIAL GROUP INC ADR ADR	0.011%	73.122%
2008	ANGLO AMERICAN	0.011%	73.133%
2009	CAPITACOMMERCIA	0.011%	73.144%
2010	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	73.155%
2011	LINCOLN ELEC HL	0.011%	73.166%
2012	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.011%	73.177%
2013	SUMITOMO RUBBER	0.011%	73.188%
2014	SABRE CORP COMMON STOCK USD.01	0.011%	73.199%
2015	BIOVERATIV INC COMMON STOCK USD.001	0.011%	73.211%
2016	WANT WANT CHINA	0.011%	73.222%
2017	AMER SPORTS OYJ	0.011%	73.233%
2018	GREAT WALL AUTO	0.011%	73.244%
2019	HAEMONETICS COR	0.011%	73.255%
2020	ECOLAB INC 2.37	0.011%	73.266%
2021	UPL LTD	0.011%	73.277%
2022	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.011%	73.288%
2023	GLACIER BANCORP INC COMMON STOCK USD.01	0.011%	73.299%
2024	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.011%	73.310%
2025	PROASSURANCE CORP COMMON STOCK USD.01	0.011%	73.321%
2026	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.011%	73.332%
2027	RLJ LODGING TRUST REIT	0.011%	73.343%
2028	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.011%	73.354%
2029	MINERAL RESOURC	0.011%	73.365%
2030	PASON SYSTEMS I	0.011%	73.376%
2031	MEGA FINANCIAL	0.011%	73.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	ROLLS ROYCE	0.011%	73.398%
2033	BCO BRADESCO SA	0.011%	73.409%
2034	AT+T INC SR UNSECURED 05/25 3.4	0.011%	73.420%
2035	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	73.431%
2036	WABTEC CORP COMMON STOCK USD.01	0.011%	73.442%
2037	BRINK S CO/THE COMMON STOCK USD1.0	0.011%	73.453%
2038	UNILEVER NV 0.5	0.011%	73.464%
2039	DANONE SA	0.011%	73.475%
2040	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	73.486%
2041	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.011%	73.497%
2042	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.011%	73.508%
2043	SAIPEM SPA	0.011%	73.519%
2044	APERAM SA	0.011%	73.530%
2045	EVERCORE PARTNE	0.011%	73.541%
2046	PARAGON GROUP O	0.011%	73.552%
2047	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.011%	73.562%
2048	ORIX CORP	0.011%	73.573%
2049	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.011%	73.584%
2050	SPIRIT REALTY CAPITAL INC REIT USD.01	0.011%	73.595%
2051	SINGAPORE TELEC	0.011%	73.606%
2052	CNPC (HONG KONG	0.011%	73.617%
2053	KOHL S CORPORATION SR UNSECURED 11/21 4	0.011%	73.628%
2054	COOPER TIRE&RUB	0.011%	73.639%
2055	TELENOR AS	0.011%	73.650%
2056	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.011%	73.661%
2057	ENERSYS COMMON STOCK USD.01	0.011%	73.672%
2058	ACCIONA SA	0.011%	73.682%
2059	CLEAN HARBOR IN	0.011%	73.693%
2060	CREW ENERGY INC	0.011%	73.704%
2061	TRIMBLE INC COMMON STOCK	0.011%	73.715%
2062	AXA-UAP	0.011%	73.726%
2063	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.011%	73.737%
2064	ORPEA	0.011%	73.748%
2065	IG GROUP HLDGS	0.011%	73.759%
2066	CHURCH & DWIGHT	0.011%	73.769%
2067	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.011%	73.780%
2068	EUROPEAN FIN ST	0.011%	73.791%
2069	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.011%	73.802%
2070	ANHEUSER-BUSCH	0.011%	73.813%
2071	Dongbu Insuranc	0.011%	73.824%
2072	TRUSTMARK CORP COMMON STOCK	0.011%	73.834%
2073	WALSIN TECHNOLO	0.011%	73.845%
2074	TELEFONICA EMIS	0.011%	73.856%
2075	ICADE	0.011%	73.867%
2076	CHINA RESOURCES	0.011%	73.878%
2077	NINE DRAGONS PA	0.011%	73.888%
2078	TEVA PHARMACEUTICAL SP ADR ADR	0.011%	73.899%
2079	KAZAKHMYS PLC	0.011%	73.910%
2080	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.011%	73.921%
2081	DONGFENG MOTOR	0.011%	73.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	FAMILYMART CO	0.011%	73.942%
2083	VERISK ANALYTICS INC COMMON STOCK USD.001	0.011%	73.953%
2084	BAIDU INC SPON ADR ADR USD.00005	0.011%	73.964%
2085	SYMRISE AG	0.011%	73.974%
2086	SILGAN HLDGS	0.011%	73.985%
2087	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.011%	73.996%
2088	ICU MEDICAL INC COMMON STOCK USD.1	0.011%	74.006%
2089	YOKOHAMA RUBBER	0.011%	74.017%
2090	RLI CORP COMMON STOCK USD1.0	0.011%	74.028%
2091	RENASANT CORP COMMON STOCK USD5.0	0.011%	74.038%
2092	ANGLOVAAL INDS	0.011%	74.049%
2093	ESTEE LAUDER CO	0.011%	74.060%
2094	ECHOSTAR CORP A COMMON STOCK USD.001	0.011%	74.070%
2095	DEUTSCHE TELEKO	0.011%	74.081%
2096	NGK INSULATORS	0.011%	74.092%
2097	EQUITY COMMONWEALTH REIT USD.01	0.011%	74.102%
2098	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.011%	74.113%
2099	FINMECCANICA SP	0.011%	74.124%
2100	ORIX JREIT INC	0.011%	74.134%
2101	COMPEQ MFG	0.011%	74.145%
2102	NATIONAL GENERA	0.011%	74.155%
2103	MASONITE INTERNATIONAL CORP COMMON STOCK	0.011%	74.166%
2104	ASTRA INTERNATI	0.011%	74.177%
2105	MITSUBISHI UJF	0.011%	74.187%
2106	INVITATION HOMES INC REIT USD.01	0.011%	74.198%
2107	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.011%	74.208%
2108	MERITAGE HOMES CORP COMMON STOCK USD.01	0.011%	74.219%
2109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.011%	74.230%
2110	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.011%	74.240%
2111	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.011%	74.251%
2112	TARO PHARMACEUT	0.011%	74.261%
2113	LEGRAND SA	0.011%	74.272%
2114	CDW CORP/DE COMMON STOCK USD.01	0.011%	74.282%
2115	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.011%	74.293%
2116	GERDAU SA SIDER	0.011%	74.303%
2117	RAIA DROGASIL S	0.011%	74.314%
2118	HAYS	0.011%	74.324%
2119	FERRO CORP	0.011%	74.335%
2120	BANCO COMERCIAL	0.011%	74.345%
2121	ALACER GOLD COR	0.011%	74.356%
2122	SINCLAIR BROADC	0.010%	74.366%
2123	GATX CORP	0.010%	74.377%
2124	HITACHI CONST M	0.010%	74.387%
2125	GEN DYNAMICS CO	0.010%	74.398%
2126	SUNSTONE HOTEL	0.010%	74.408%
2127	YOKOGAWA ELECTR	0.010%	74.419%
2128	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.010%	74.429%
2129	GERRESHEIMER GR	0.010%	74.440%
2130	SUMITOMO METAL	0.010%	74.450%
2131	PRICESMART INC	0.010%	74.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.010%	74.471%
2133	ROYAL UNIBREW A	0.010%	74.482%
2134	BYD CO	0.010%	74.492%
2135	EMPRESA BRASILE	0.010%	74.502%
2136	MOSAIC CO SR UNSECURED 11/21 3.75	0.010%	74.513%
2137	ENSCO PLC CLASS	0.010%	74.523%
2138	B&M EUROPEAN VA	0.010%	74.534%
2139	SEABOARD CORP COMMON STOCK USD1.0	0.010%	74.544%
2140	FINISAR CORPORATION COMMON STOCK USD.001	0.010%	74.555%
2141	MONSTER BEVERAGE CORP COMMON STOCK	0.010%	74.565%
2142	FIRST FINANCIAL	0.010%	74.575%
2143	BT GROUP PLC	0.010%	74.586%
2144	FUJIKURA	0.010%	74.596%
2145	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.010%	74.607%
2146	DENTSU INC.	0.010%	74.617%
2147	LEND LEASE CORP	0.010%	74.627%
2148	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.010%	74.638%
2149	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.010%	74.648%
2150	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.010%	74.658%
2151	TAUBMAN CENTERS INC REIT USD.01	0.010%	74.669%
2152	SAMSUNG FIRE &	0.010%	74.679%
2153	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.010%	74.689%
2154	SHAFTESBURY	0.010%	74.700%
2155	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	74.710%
2156	WACKER CHEMIE A	0.010%	74.720%
2157	ROGERS SUGAR IN	0.010%	74.731%
2158	CAMBREX CORP COMMON STOCK USD.1	0.010%	74.741%
2159	COUSINS PROPERTIES INC REIT USD1.0	0.010%	74.751%
2160	ALLREAL HOLDING	0.010%	74.762%
2161	DAIWAHOUSE RE	0.010%	74.772%
2162	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.010%	74.782%
2163	NEWS CORP CLASS A COMMON STOCK USD.01	0.010%	74.793%
2164	ARCH COAL INC A COMMON STOCK USD.01	0.010%	74.803%
2165	BRUKER CORP COMMON STOCK USD.01	0.010%	74.813%
2166	JTEKT CORP.	0.010%	74.823%
2167	SALZGITTER AG	0.010%	74.834%
2168	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.010%	74.844%
2169	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	74.854%
2170	SAMSONITE INTL	0.010%	74.864%
2171	GEMALTO NV	0.010%	74.875%
2172	REGIONS FINANCI	0.010%	74.885%
2173	CITIC LTD	0.010%	74.895%
2174	SM ENERGY CO COMMON STOCK USD.01	0.010%	74.905%
2175	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.010%	74.915%
2176	AXEL SPRINGER A	0.010%	74.926%
2177	GLOBUS MEDICAL	0.010%	74.936%
2178	HASBRO INC	0.010%	74.946%
2179	HANG LUNG DEVEL	0.010%	74.956%
2180	SALESFORCE.COM	0.010%	74.967%
2181	TULLETT PREBON	0.010%	74.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	LIBERTY MUTUAL	0.010%	74.987%
2183	THE FOSCHINI GR	0.010%	74.997%
2184	TERNA RETE ELET	0.010%	75.007%
2185	ORANGE SA SR UNSECURED 09/21 4.125	0.010%	75.017%
2186	GRUPO AEROPORTU	0.010%	75.028%
2187	HYUNDAI MARINE&	0.010%	75.038%
2188	MATTEL INC COMMON STOCK USD1.0	0.010%	75.048%
2189	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.010%	75.058%
2190	MDC HOLDINGS INC COMMON STOCK USD.01	0.010%	75.068%
2191	AUTOCANADA INC	0.010%	75.078%
2192	GRANITE CONST	0.010%	75.088%
2193	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	75.099%
2194	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.010%	75.109%
2195	ASPEN PHARMACAR	0.010%	75.119%
2196	CENTRAL JAPAN R	0.010%	75.129%
2197	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	75.139%
2198	HOWDEN JOINERY	0.010%	75.149%
2199	SOJITZ CORP COM	0.010%	75.159%
2200	PROVINCE OF ALB	0.010%	75.169%
2201	PENGROWTH ENERGY CORP COMMON STOCK	0.010%	75.179%
2202	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.010%	75.189%
2203	BODYCOTE PLC	0.010%	75.199%
2204	RED HAT INC COMMON STOCK USD.0001	0.010%	75.209%
2205	PICC PROPERTY &	0.010%	75.219%
2206	MEXICHEM SAB DE	0.010%	75.229%
2207	GPO TELEVISA	0.010%	75.240%
2208	LIFEPOINT HOSPI	0.010%	75.250%
2209	STRYKER CORP SR UNSECURED 03/21 2.625	0.010%	75.260%
2210	GUYANA GOLDFIEL	0.010%	75.270%
2211	BOARDWALK REIT	0.010%	75.280%
2212	CJ CHEILJEDANG	0.010%	75.290%
2213	STRYKER CORP SR UNSECURED 05/24 3.375	0.010%	75.300%
2214	JUNGHEINRICH -	0.010%	75.310%
2215	KBR INC COMMON STOCK USD.001	0.010%	75.319%
2216	TRIBUNE MEDIA C	0.010%	75.329%
2217	ROHM CO	0.010%	75.339%
2218	KOSMOS ENERGY L	0.010%	75.349%
2219	WALKER + DUNLOP INC COMMON STOCK	0.010%	75.359%
2220	GUANGZHOU R&F P	0.010%	75.369%
2221	SOTHEBY S COMMON STOCK USD.01	0.010%	75.379%
2222	TRUWORTHS INTER	0.010%	75.389%
2223	PEGATRON CORP	0.010%	75.399%
2224	BANNER CORPORATION COMMON STOCK USD.01	0.010%	75.409%
2225	HANKOOK TIRE CO	0.010%	75.419%
2226	CANACCORD FINAN	0.010%	75.429%
2227	TOPDANMARK A/S	0.010%	75.439%
2228	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.010%	75.449%
2229	LOOMIS AB	0.010%	75.459%
2230	GREIF INC CL A COMMON STOCK	0.010%	75.469%
2231	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.010%	75.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	REINSURANCE GRO	0.010%	75.488%
2233	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.010%	75.498%
2234	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.010%	75.508%
2235	UNIPOL GRUPPO F	0.010%	75.518%
2236	NEXANS	0.010%	75.528%
2237	ROCKWOOL INTL	0.010%	75.538%
2238	SAAB AB	0.010%	75.548%
2239	NOMURA REAL EST	0.010%	75.558%
2240	ROTORK PLC	0.010%	75.567%
2241	HORIZON PHARMA	0.010%	75.577%
2242	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.010%	75.587%
2243	ATLAS COPCO AB-	0.010%	75.597%
2244	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	75.607%
2245	GPE EUROTUNNEL	0.010%	75.617%
2246	KOBE STEEL	0.010%	75.627%
2247	ADVANCE RESIDEN	0.010%	75.636%
2248	BILLERUD AB	0.010%	75.646%
2249	KASIKORNBANK PL	0.010%	75.656%
2250	ENTERGY CORP	0.010%	75.666%
2251	CONCORDIA FINAN	0.010%	75.676%
2252	HOMESERVE PLC	0.010%	75.686%
2253	WHEELOCK & COMP	0.010%	75.695%
2254	BUFFALO WILD WINGS INC COMMON STOCK	0.010%	75.705%
2255	VEOLIA ENVIRONM	0.010%	75.715%
2256	MAJOR DRILLING	0.010%	75.725%
2257	CLICLS GROUP	0.010%	75.735%
2258	COCA-COLA EUROP	0.010%	75.744%
2259	CAPITAMALL TRUS	0.010%	75.754%
2260	UNIPOLSAI SPA	0.010%	75.764%
2261	LI & FUNG LIMIT	0.010%	75.774%
2262	BANK OF NY MELL	0.010%	75.784%
2263	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.010%	75.793%
2264	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.010%	75.803%
2265	WYNN RESORTS LTD COMMON STOCK USD.01	0.010%	75.813%
2266	WARTSILA OYJ AB	0.010%	75.823%
2267	ITRON INC	0.010%	75.832%
2268	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.010%	75.842%
2269	CANACOL ENERGY	0.010%	75.852%
2270	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.010%	75.862%
2271	GROUP 1 AUTO	0.010%	75.872%
2272	CEMEX SA	0.010%	75.881%
2273	CHEMED CORP COMMON STOCK USD1.0	0.010%	75.891%
2274	ELECTROLUX AB-S	0.010%	75.901%
2275	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.010%	75.911%
2276	INDOFOODS SUKSE	0.010%	75.920%
2277	LG CORP	0.010%	75.930%
2278	ENERGEN CORP COMMON STOCK USD.01	0.010%	75.940%
2279	CABLE ONE INC COMMON STOCK USD.01	0.010%	75.950%
2280	TGS NOPEC GEOPH	0.010%	75.959%
2281	METLIFE INC SR UNSECURED 04/24 3.6	0.010%	75.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	LIBERTY MUTUAL	0.010%	75.979%
2283	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	75.989%
2284	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.010%	75.998%
2285	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.010%	76.008%
2286	KB HOME COMMON STOCK USD1.0	0.010%	76.018%
2287	EDENRED	0.010%	76.027%
2288	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.010%	76.037%
2289	AURIZON HOLDING	0.010%	76.047%
2290	CAPSTONE MINING	0.010%	76.056%
2291	KGHM POLSKA MIE	0.010%	76.066%
2292	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.010%	76.076%
2293	FIRSTGROUP	0.010%	76.086%
2294	OWENS-ILLINOIS	0.010%	76.095%
2295	LEGGETT + PLATT INC COMMON STOCK USD.01	0.010%	76.105%
2296	AMEREN CORP	0.010%	76.115%
2297	GRAHAM HOLDINGS	0.010%	76.124%
2298	CREDICORP	0.010%	76.134%
2299	COGNEX CORP	0.010%	76.144%
2300	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.010%	76.153%
2301	EAGLE BANCORP INC COMMON STOCK USD.01	0.010%	76.163%
2302	CHINA GOLD INTL	0.010%	76.172%
2303	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.010%	76.182%
2304	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.010%	76.192%
2305	E.SUN FINANCIAL	0.010%	76.201%
2306	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.010%	76.211%
2307	SEMGROUP CORP CLASS A COMMON STOCK	0.010%	76.221%
2308	VANTIV INC CL A COMMON STOCK USD.00001	0.010%	76.230%
2309	FORTUNA SILVER MINES INC COMMON STOCK	0.010%	76.240%
2310	HANWHA CHEMICAL	0.010%	76.249%
2311	NATIONAL EXPRES	0.010%	76.259%
2312	NIPRO CORP	0.010%	76.269%
2313	TIGER BRANDS	0.010%	76.278%
2314	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.010%	76.288%
2315	KULICKE&SOFFA I	0.010%	76.297%
2316	DCC PLC	0.010%	76.307%
2317	GRUPA LOTOS S.A	0.010%	76.317%
2318	ARISTOCRAT LEIS	0.010%	76.326%
2319	EBARA CORP	0.010%	76.336%
2320	E-MART CO. LTD.	0.010%	76.345%
2321	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.010%	76.355%
2322	PRYSMIAN SPA CO	0.010%	76.365%
2323	FBL FINANCIAL G	0.010%	76.374%
2324	HUGO BOSS AG	0.010%	76.384%
2325	EVONIK INDUSTRI	0.010%	76.393%
2326	MARUTI SUZUKI	0.010%	76.403%
2327	PAYCHEX INC	0.010%	76.412%
2328	BALCHEM CORP COMMON STOCK USD.0667	0.010%	76.422%
2329	CASINO GUICH-PE	0.010%	76.431%
2330	ESTACIO PARTICI	0.010%	76.441%
2331	mitsui fudosan	0.010%	76.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	PDC ENERGY INC COMMON STOCK USD.01	0.010%	76.460%
2333	MSCI INC	0.010%	76.470%
2334	PKO BANK POLSKI	0.010%	76.479%
2335	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.010%	76.489%
2336	FIRSTENERGY CORP COMMON STOCK USD.1	0.010%	76.498%
2337	ORIENT OVERSEAS	0.010%	76.508%
2338	SUNOPTA INC COMMON STOCK	0.010%	76.517%
2339	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.010%	76.527%
2340	INTL FLAVORS&FR	0.010%	76.536%
2341	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.009%	76.546%
2342	OIL SEARCH LTD	0.009%	76.555%
2343	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.009%	76.565%
2344	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.009%	76.574%
2345	TENNECO AUTOMOT	0.009%	76.584%
2346	FOSUN INTERNATI	0.009%	76.593%
2347	JBG SMITH PROPERTIES REIT USD.01	0.009%	76.603%
2348	PEARSON	0.009%	76.612%
2349	ALTIUS MINERALS	0.009%	76.622%
2350	RED ELECTRICA C	0.009%	76.631%
2351	BQE CANT VAUDOI	0.009%	76.641%
2352	NORSK HYDRO AS	0.009%	76.650%
2353	HYUNDAI ENG & C	0.009%	76.659%
2354	LOTTE CHEMICAL	0.009%	76.669%
2355	SURGE ENERGY IN	0.009%	76.678%
2356	WESTPAC BANKING	0.009%	76.688%
2357	THERMO FISHER S	0.009%	76.697%
2358	HYUNDAI STEEL C	0.009%	76.707%
2359	MYLAN NV 3.125%	0.009%	76.716%
2360	MORI SEIKI CO	0.009%	76.726%
2361	CEMEX SA	0.009%	76.735%
2362	BANCO SANTANDER SA SPON ADR ADR	0.009%	76.744%
2363	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.009%	76.754%
2364	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.009%	76.763%
2365	MCDERMOTT INTL	0.009%	76.772%
2366	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	76.782%
2367	PLEXUS CORP COMMON STOCK USD.01	0.009%	76.791%
2368	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.009%	76.801%
2369	SANWA SHUTTER C	0.009%	76.810%
2370	GCL-POLY ENERGY	0.009%	76.819%
2371	ACCTON	0.009%	76.829%
2372	FUJI ELECTRIC C	0.009%	76.838%
2373	MERCK KGAA	0.009%	76.847%
2374	LEG IMMOBILIEN	0.009%	76.857%
2375	QIAGEN NV	0.009%	76.866%
2376	HERC HOLDINGS INC COMMON STOCK USD.01	0.009%	76.875%
2377	EASTGROUP PROPERTIES INC REIT	0.009%	76.885%
2378	MO OCH DOMSJO A	0.009%	76.894%
2379	SEAGATE TECHNOL	0.009%	76.903%
2380	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	76.913%
2381	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	76.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	HELEN OF TROY C	0.009%	76.931%
2383	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.009%	76.941%
2384	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	76.950%
2385	SABRA HEALTH CARE REIT INC REIT USD.01	0.009%	76.959%
2386	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	76.969%
2387	PARAMOUNT GROUP INC REIT USD.01	0.009%	76.978%
2388	WAJAX CORP	0.009%	76.987%
2389	QUALICORP SA	0.009%	76.997%
2390	ANTA SPORTS PRO	0.009%	77.006%
2391	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	77.015%
2392	SEIKO EPSON COR	0.009%	77.025%
2393	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.009%	77.034%
2394	VALVOLINE INC COMMON STOCK USD.01	0.009%	77.043%
2395	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.009%	77.052%
2396	ASM INTL NV	0.009%	77.062%
2397	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	77.071%
2398	OCEANEERING INT	0.009%	77.080%
2399	SEBFCORP INDUST	0.009%	77.090%
2400	BCO DO BRASIL S	0.009%	77.099%
2401	ATHENAHEALTH IN	0.009%	77.108%
2402	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.009%	77.117%
2403	JPMORGAN CHASE	0.009%	77.127%
2404	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	77.136%
2405	TAISHIN FINANCI	0.009%	77.145%
2406	EMPIRE STATE RE	0.009%	77.154%
2407	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	77.164%
2408	ACXIOM CORP COMMON STOCK USD.1	0.009%	77.173%
2409	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.009%	77.182%
2410	BE SEMICONDUCTO	0.009%	77.191%
2411	CENTAMIN PLC	0.009%	77.201%
2412	COOPERATIEVE RA	0.009%	77.210%
2413	NGK SPARK PLUG	0.009%	77.219%
2414	T GARANTI BANKA	0.009%	77.228%
2415	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.009%	77.238%
2416	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.009%	77.247%
2417	PGE POLSKA GRUP	0.009%	77.256%
2418	CAMPBELL SOUP C	0.009%	77.265%
2419	OTP BANK PLC	0.009%	77.274%
2420	ROWAN COMPANIES	0.009%	77.284%
2421	CANFOR PULP PRO	0.009%	77.293%
2422	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.009%	77.302%
2423	UNILEVER NV	0.009%	77.311%
2424	TIVO CORP COMMON STOCK USD.001	0.009%	77.320%
2425	MONDI LTD	0.009%	77.330%
2426	ENERSIS SA	0.009%	77.339%
2427	SASOL	0.009%	77.348%
2428	EPAM SYSTEMS INC COMMON STOCK USD.001	0.009%	77.357%
2429	NATIONAL AUSTRAL	0.009%	77.366%
2430	TATA STEEL LIMI	0.009%	77.375%
2431	ASML HOLDING NV	0.009%	77.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	SIENNA SENIOR L	0.009%	77.394%
2433	SEVERN TRENT	0.009%	77.403%
2434	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.009%	77.412%
2435	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	77.421%
2436	TASEKO MINES LT	0.009%	77.430%
2437	ENGHOUSE SYSTEM	0.009%	77.440%
2438	GLANBIA PLC	0.009%	77.449%
2439	VICTREX PLC	0.009%	77.458%
2440	SWIRE PACIFIC	0.009%	77.467%
2441	LUKOIL PJSC - A	0.009%	77.476%
2442	TKH GROUP NV DU	0.009%	77.485%
2443	RESILIENT REIT	0.009%	77.494%
2444	RUBIS SCA	0.009%	77.504%
2445	IT HOLDINGS COR	0.009%	77.513%
2446	YARA INTERNATIO	0.009%	77.522%
2447	TOYOTA INDUSTRI	0.009%	77.531%
2448	ABERTIS INFRAES	0.009%	77.540%
2449	HYATT HOTELS CO	0.009%	77.549%
2450	CARS.COM INC COMMON STOCK USD.01	0.009%	77.558%
2451	MORNINGSTAR INC COMMON STOCK	0.009%	77.567%
2452	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.009%	77.577%
2453	SHIN KONG FINL	0.009%	77.586%
2454	SAPPORO BREWERI	0.009%	77.595%
2455	AGGREKO PLC	0.009%	77.604%
2456	NIPPON MEAT PAC	0.009%	77.613%
2457	WHARF REAL ESTA	0.009%	77.622%
2458	CHINA VANKE CO	0.009%	77.631%
2459	AIRCASTLE LTD	0.009%	77.640%
2460	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.009%	77.649%
2461	METCASH LTD	0.009%	77.658%
2462	MEDIATEK INC	0.009%	77.667%
2463	BEIJING ENTERPR	0.009%	77.676%
2464	FRESH DEL MONTE	0.009%	77.685%
2465	HRG GROUP INC COMMON STOCK USD.01	0.009%	77.695%
2466	YAGEO CORP	0.009%	77.704%
2467	UNIFIRST CORP/MA COMMON STOCK USD.1	0.009%	77.713%
2468	ADANI PORT & SE	0.009%	77.722%
2469	MONRO INC COMMON STOCK USD.01	0.009%	77.731%
2470	BRANDYWINE REAL	0.009%	77.740%
2471	TRANSALTA RENEW	0.009%	77.749%
2472	SPARK NEW ZEA	0.009%	77.758%
2473	CHINA STEEL	0.009%	77.767%
2474	ARYZTA AG	0.009%	77.776%
2475	AUTOZONE INC COMMON STOCK USD.01	0.009%	77.785%
2476	SMITH AND NEPHE	0.009%	77.794%
2477	FTI CONSULTING INC COMMON STOCK USD.01	0.009%	77.803%
2478	CARGOTEC CORP-B	0.009%	77.812%
2479	HENDERSON LAND	0.009%	77.821%
2480	MEDNAX INC	0.009%	77.830%
2481	BK OF KYOTO	0.009%	77.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	CSX CORP 3.7% 3	0.009%	77.848%
2483	KERRY PROPRTIE	0.009%	77.857%
2484	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.009%	77.866%
2485	CALERES INC COMMON STOCK USD.01	0.009%	77.875%
2486	NIKON CORP	0.009%	77.884%
2487	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.009%	77.893%
2488	L BRANDS INC COMMON STOCK USD.5	0.009%	77.902%
2489	LANDSTAR SYSTEM	0.009%	77.911%
2490	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.009%	77.920%
2491	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.009%	77.929%
2492	OUTOKUMPU OY	0.009%	77.938%
2493	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.009%	77.947%
2494	VONAGE HLDGS CO	0.009%	77.956%
2495	TELETECH HOLDIN	0.009%	77.965%
2496	WOORI BANK	0.009%	77.973%
2497	RESMED INC	0.009%	77.982%
2498	MERCURY GENERAL	0.009%	77.991%
2499	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.009%	78.000%
2500	COLGATE-PALMOLI	0.009%	78.009%
2501	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	78.018%
2502	SUZUKEN CO LTD	0.009%	78.027%
2503	TAISEI CORP	0.009%	78.036%
2504	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.009%	78.045%
2505	MALAYAN BKG BHD	0.009%	78.054%
2506	NASDAQ INC SR UNSECURED 06/24 4.25	0.009%	78.062%
2507	MEDIASET	0.009%	78.071%
2508	DILLARD DEPT ST	0.009%	78.080%
2509	ASPEN INSURANCE	0.009%	78.089%
2510	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.009%	78.098%
2511	DAINIPPON SCREE	0.009%	78.107%
2512	WESTPAC BANKING	0.009%	78.116%
2513	WIN SEMICONDUCT	0.009%	78.125%
2514	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	78.133%
2515	SUZANO PAPEL E	0.009%	78.142%
2516	PUBLICIS GROUPE	0.009%	78.151%
2517	AKORN INC COMMON STOCK	0.009%	78.160%
2518	YAMATO HOLDINGS	0.009%	78.169%
2519	LARSEN & TOUBRO	0.009%	78.178%
2520	F5 NETWORKS INC COMMON STOCK	0.009%	78.186%
2521	BADGER DAYLIGHT	0.009%	78.195%
2522	ONTEX GROUP NV	0.009%	78.204%
2523	LIFE HEALTHCARE	0.009%	78.213%
2524	FIRST FINANCIAL BANCORP COMMON STOCK	0.009%	78.222%
2525	CREDIT SAISON C	0.009%	78.230%
2526	STEPAN CO COMMON STOCK USD1.0	0.009%	78.239%
2527	E L FINL CORP L	0.009%	78.248%
2528	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	78.257%
2529	ULTA BEAUTY INC COMMON STOCK USD.01	0.009%	78.265%
2530	INNOGY SE	0.009%	78.274%
2531	HUTCHISON PORT	0.009%	78.283%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	SHISEIDO CO	0.009%	78.292%
2533	TRICON CAPITAL	0.009%	78.301%
2534	ALUMINA LTD	0.009%	78.309%
2535	SANKYU INC	0.009%	78.318%
2536	EXLSERVICE HLDG	0.009%	78.327%
2537	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	78.336%
2538	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	78.344%
2539	QUANTA COMPUTER	0.009%	78.353%
2540	DKSH HOLDING LT	0.009%	78.362%
2541	NOK CORP	0.009%	78.371%
2542	COUNCIL OF EURO	0.009%	78.379%
2543	NOVO NORDISK A/S SPONS ADR ADR	0.009%	78.388%
2544	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.009%	78.397%
2545	UNIVAR INC COMMON STOCK USD.01	0.009%	78.406%
2546	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.009%	78.414%
2547	MUELLER INDS IN	0.009%	78.423%
2548	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.009%	78.432%
2549	MASCO CORP	0.009%	78.440%
2550	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.009%	78.449%
2551	KYOCERA CORP SPONS ADR ADR	0.009%	78.458%
2552	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.009%	78.466%
2553	TAKASHIMAYA CO	0.009%	78.475%
2554	WEATHERFORD INT	0.009%	78.484%
2555	FORMOSA CHEMICA	0.009%	78.493%
2556	OFFICE DEPOT IN	0.009%	78.501%
2557	ARGO GROUP INTE	0.009%	78.510%
2558	AIR WATER INC.	0.009%	78.519%
2559	HANWHA CORP	0.009%	78.527%
2560	Samsung Life In	0.009%	78.536%
2561	WPP PLC SPONSORED ADR ADR	0.009%	78.545%
2562	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.009%	78.553%
2563	LOGITECH INTERN	0.009%	78.562%
2564	MYRIAD GENETICS	0.009%	78.571%
2565	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	78.579%
2566	STERICYCLE INC COMMON STOCK USD.01	0.009%	78.588%
2567	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.009%	78.597%
2568	KANEKA CORP	0.009%	78.605%
2569	CHINA HUARONG A	0.009%	78.614%
2570	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.009%	78.623%
2571	CMS ENERGY CORP	0.009%	78.631%
2572	BLOCK(H&R)INC	0.009%	78.640%
2573	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.009%	78.648%
2574	CIMB GROUP HOLD	0.009%	78.657%
2575	BANK OF COMMUNI	0.009%	78.666%
2576	SCHRODERS PLC	0.009%	78.674%
2577	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.009%	78.683%
2578	CAPITEC BANK HL	0.009%	78.692%
2579	ILLUMINA INC	0.009%	78.700%
2580	CLEANAWAY WASTE	0.009%	78.709%
2581	BOVIS HOMES GRO	0.009%	78.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	CAIRN ENERGY PL	0.009%	78.726%
2583	IDEA CELLULAR L	0.009%	78.735%
2584	VALLOUREC SA	0.009%	78.743%
2585	HEXAGON AB	0.009%	78.752%
2586	NTN CORPORATION	0.009%	78.760%
2587	ORORA LTD	0.009%	78.769%
2588	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.009%	78.778%
2589	FLS INDUSTRIES	0.009%	78.786%
2590	LA Z BOY INC COMMON STOCK USD1.0	0.009%	78.795%
2591	BROWN-FORMAN CO	0.009%	78.803%
2592	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.009%	78.812%
2593	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.009%	78.820%
2594	AMERISOURCEBERG	0.009%	78.829%
2595	CHALEASE HOLDI	0.009%	78.838%
2596	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	78.846%
2597	PATRICK INDUSTRIES INC COMMON STOCK	0.009%	78.855%
2598	SAP SE SPONSORED ADR ADR	0.009%	78.863%
2599	WPG HOLDINGS	0.009%	78.872%
2600	NELNET INC CL A COMMON STOCK USD.01	0.009%	78.880%
2601	JAPAN PRIME REA	0.009%	78.889%
2602	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.009%	78.898%
2603	SIMS GROUP LTD	0.009%	78.906%
2604	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.009%	78.915%
2605	ZEON CO	0.009%	78.923%
2606	BONAVISTA ENERG	0.009%	78.932%
2607	TIME WARNER INC	0.009%	78.940%
2608	HERMES INTL	0.009%	78.949%
2609	PLAYTECH	0.009%	78.957%
2610	LAMAR ADVERTISING CO A REIT USD.001	0.009%	78.966%
2611	HELLA KGAA HUEC	0.009%	78.974%
2612	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.009%	78.983%
2613	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.009%	78.991%
2614	SEI INVESTMENT	0.009%	79.000%
2615	SPAR GROUP LIMI	0.009%	79.008%
2616	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.009%	79.017%
2617	CIGNA CORP SR UNSECURED 02/22 4	0.008%	79.025%
2618	KAWASAKI KISEN	0.008%	79.034%
2619	TOWNE BANK COMMON STOCK USD1.667	0.008%	79.042%
2620	COSMO ENERGY HO	0.008%	79.051%
2621	KURITA WATER IN	0.008%	79.059%
2622	SAMSUNG HEAVY	0.008%	79.068%
2623	KOREA INVESTMEN	0.008%	79.076%
2624	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.008%	79.085%
2625	BRADY(WH)	0.008%	79.093%
2626	NAVER CORP	0.008%	79.102%
2627	FILA KOREA LTD	0.008%	79.110%
2628	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.008%	79.119%
2629	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	79.127%
2630	AAR CORP	0.008%	79.135%
2631	NISSHINBO IND I	0.008%	79.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	KRATON CORP COMMON STOCK USD.01	0.008%	79.152%
2633	TOTO	0.008%	79.161%
2634	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.008%	79.169%
2635	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.008%	79.178%
2636	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.008%	79.186%
2637	SPX FLOW INC COMMON STOCK USD.01	0.008%	79.195%
2638	BOLLORE	0.008%	79.203%
2639	HYUNDAI ROBOTIC	0.008%	79.211%
2640	WALGREEN CO COMPANY GUAR 09/22 3.1	0.008%	79.220%
2641	PNC BANK NA 2.6	0.008%	79.228%
2642	EATON CORP COMPANY GUAR 11/22 2.75	0.008%	79.236%
2643	UNITED UTILITIE	0.008%	79.245%
2644	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.008%	79.253%
2645	TATA GLOBAL	0.008%	79.262%
2646	A2A SPA	0.008%	79.270%
2647	NIPPON ELEC GLA	0.008%	79.278%
2648	HERA	0.008%	79.287%
2649	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	79.295%
2650	TECHTRONIC INDU	0.008%	79.304%
2651	LUCARA DIANMOND	0.008%	79.312%
2652	WESBANCO INC COMMON STOCK USD2.0833	0.008%	79.320%
2653	INFOSYS LTD SP ADR ADR	0.008%	79.329%
2654	SINO-OCEAN LAND	0.008%	79.337%
2655	PIEDMONT OFFICE	0.008%	79.345%
2656	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.008%	79.354%
2657	CITIZEN WATCH C	0.008%	79.362%
2658	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	79.370%
2659	UNIQA INSURANCE	0.008%	79.379%
2660	KELLOGG CO	0.008%	79.387%
2661	KONE OYJ	0.008%	79.395%
2662	VAIL RESORTS	0.008%	79.404%
2663	FUKUOKA FINANCI	0.008%	79.412%
2664	CAL MAINE FOODS INC COMMON STOCK USD.01	0.008%	79.420%
2665	LANDING INTL DE	0.008%	79.429%
2666	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	79.437%
2667	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.008%	79.445%
2668	MAHINDRA &MAHIN	0.008%	79.454%
2669	HNI CORP	0.008%	79.462%
2670	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.008%	79.470%
2671	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.008%	79.479%
2672	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	79.487%
2673	NIPPON EXPRESS	0.008%	79.495%
2674	DRIL QUIP INC	0.008%	79.504%
2675	AMERIS BANCORP COMMON STOCK USD1.0	0.008%	79.512%
2676	RENISHAW	0.008%	79.520%
2677	DAICEL CHEM IND	0.008%	79.528%
2678	WOOLWORTHS LTD	0.008%	79.537%
2679	AJINOMOTO CO IN	0.008%	79.545%
2680	SRC ENERGY INC COMMON STOCK USD.001	0.008%	79.553%
2681	TINGYI(CAYMAN I	0.008%	79.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	JINDAL STEEL &	0.008%	79.570%
2683	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.008%	79.578%
2684	KINAXIS INC	0.008%	79.586%
2685	VERIZON COMMUN	0.008%	79.595%
2686	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.008%	79.603%
2687	GILDEMEISTER AG	0.008%	79.611%
2688	OZ MINERALS LTD	0.008%	79.620%
2689	SKANSKA AB	0.008%	79.628%
2690	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	79.636%
2691	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.008%	79.644%
2692	MSA SAFETY INC COMMON STOCK	0.008%	79.653%
2693	LLOYD THOMPSON	0.008%	79.661%
2694	LONDON STOCK EX	0.008%	79.669%
2695	LG HOUSEHOLD HE	0.008%	79.677%
2696	VALIANT HOLDING	0.008%	79.686%
2697	SEEK LTD.	0.008%	79.694%
2698	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.008%	79.702%
2699	TOKYO TATEMONO	0.008%	79.710%
2700	TRYGVESTA AS	0.008%	79.719%
2701	SUMITOMO OSAKA	0.008%	79.727%
2702	VECTREN CORP COMMON STOCK	0.008%	79.735%
2703	CHEMOURS CO/THE COMMON STOCK	0.008%	79.743%
2704	TECH MAHINDRA L	0.008%	79.752%
2705	CUBIC CORP COMMON STOCK	0.008%	79.760%
2706	AU OPTRONICS CO	0.008%	79.768%
2707	K'S HOLDINGS	0.008%	79.776%
2708	TESSENDERLO CHE	0.008%	79.784%
2709	RECRUIT HOLDING	0.008%	79.793%
2710	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	79.801%
2711	CHINA EVERBRIGH	0.008%	79.809%
2712	AMBU A/S	0.008%	79.817%
2713	BUNZL PLC	0.008%	79.825%
2714	UBM PLC	0.008%	79.834%
2715	WAL-MART DE MEX	0.008%	79.842%
2716	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.008%	79.850%
2717	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	79.858%
2718	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	79.866%
2719	ATHABASCA OIL C	0.008%	79.874%
2720	AMBEV SA	0.008%	79.883%
2721	PEBBLEBROOK HOT	0.008%	79.891%
2722	CIA BRASILEIRA	0.008%	79.899%
2723	RICOH CO	0.008%	79.907%
2724	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.008%	79.915%
2725	ENDESA S.A.	0.008%	79.923%
2726	WIPRO	0.008%	79.932%
2727	EUROFINS SCIENT	0.008%	79.940%
2728	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.008%	79.948%
2729	GUESS? INC COMMON STOCK USD.01	0.008%	79.956%
2730	BAXTER INTL INC	0.008%	79.964%
2731	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	79.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	NAGASE & CO	0.008%	79.980%
2733	CHINA MEDICAL S	0.008%	79.989%
2734	ADELAIDE BRIGHT	0.008%	79.997%
2735	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.008%	80.005%
2736	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	80.013%
2737	DAI NIPPON PRIN	0.008%	80.021%
2738	KYUDENKO CORP	0.008%	80.029%
2739	EXPORT DEVELOPM	0.008%	80.037%
2740	OMNICOM GROUP I	0.008%	80.045%
2741	NABTESCO CORP	0.008%	80.053%
2742	GEN COMMUNICATI	0.008%	80.061%
2743	STATE BK OF IND	0.008%	80.070%
2744	NEXT PLC	0.008%	80.078%
2745	VOLVO AB	0.008%	80.086%
2746	COHEN + STEERS INC COMMON STOCK USD.01	0.008%	80.094%
2747	MACRONIX INTERN	0.008%	80.102%
2748	LEOPALACE 21	0.008%	80.110%
2749	DYNEGY INC COMMON STOCK USD.01	0.008%	80.118%
2750	BURLINGTON STORES INC COMMON STOCK USD.0001	0.008%	80.126%
2751	BUZZI UNICEM SP	0.008%	80.134%
2752	COSCO PACIFIC	0.008%	80.142%
2753	TOKAI CARBON CO	0.008%	80.150%
2754	GREENE KING	0.008%	80.158%
2755	WEICHAJ POWER-H	0.008%	80.166%
2756	SGS SA-REG COMM	0.008%	80.174%
2757	METHODE ELEC IN	0.008%	80.182%
2758	COCHLEAR LTD	0.008%	80.190%
2759	GLP J-REIT	0.008%	80.198%
2760	TOYOTA MOTOR CR	0.008%	80.207%
2761	DAITO TRUST CON	0.008%	80.215%
2762	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.008%	80.223%
2763	SHERRITT INTERN	0.008%	80.231%
2764	MUNICIPALITY FI	0.008%	80.239%
2765	CEMBRA MONEY BA	0.008%	80.247%
2766	Alten	0.008%	80.255%
2767	JAPAN HOTEL REI	0.008%	80.263%
2768	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.008%	80.271%
2769	YUE YUEN INDUST	0.008%	80.279%
2770	BEIJING ENT WAT	0.008%	80.287%
2771	UGI CORP COMMON STOCK	0.008%	80.295%
2772	SABINA SILVER C	0.008%	80.303%
2773	NORDSON CORP COMMON STOCK	0.008%	80.311%
2774	ENVISION HEALTHCARE CORP COMMON STOCK	0.008%	80.319%
2775	JANUS CAPITAL G	0.008%	80.327%
2776	CHIBA BANK	0.008%	80.335%
2777	ALLETE INC	0.008%	80.343%
2778	GREAT PORTLAND	0.008%	80.351%
2779	LG CABLE &MCHY	0.008%	80.359%
2780	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.008%	80.367%
2781	AMS AG	0.008%	80.375%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	ASTRAZENECA	0.008%	80.383%
2783	ALLIANT ENERGY	0.008%	80.391%
2784	VAREX IMAGING CORP COMMON STOCK USD.01	0.008%	80.399%
2785	QISDA CORP	0.008%	80.407%
2786	GRIFOLS SA	0.008%	80.415%
2787	NORTHVIEW APART	0.008%	80.423%
2788	TRIUMPH GROUP I	0.008%	80.431%
2789	TIME INC COMMON STOCK USD.01	0.008%	80.439%
2790	KROGER CO SR UNSECURED 04/22 3.4	0.008%	80.447%
2791	TOYODA GOSEI	0.008%	80.455%
2792	SUEDZUCKER AG	0.008%	80.462%
2793	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.008%	80.470%
2794	SOPRA	0.008%	80.478%
2795	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.008%	80.486%
2796	ESCORTS LTD	0.008%	80.494%
2797	SLEEP COUNTRY C	0.008%	80.502%
2798	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.008%	80.510%
2799	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.008%	80.518%
2800	MERITZ SECURITI	0.008%	80.526%
2801	KUMBA IRON ORE	0.008%	80.534%
2802	INMARSAT PLC	0.008%	80.542%
2803	STOREBRAND ASA	0.008%	80.550%
2804	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	80.558%
2805	KLONDEX MINES L	0.008%	80.565%
2806	AVX CORP COMMON STOCK USD.01	0.008%	80.573%
2807	CENTERPOINT ENE	0.008%	80.581%
2808	MARUI CO	0.008%	80.589%
2809	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.008%	80.597%
2810	FRANSHION PROPE	0.008%	80.605%
2811	INTEGRATED DEVI	0.008%	80.613%
2812	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.008%	80.621%
2813	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	80.629%
2814	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	80.636%
2815	HFF INC CLASS A COMMON STOCK USD.01	0.008%	80.644%
2816	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.008%	80.652%
2817	VONTOBEL HLDGS	0.008%	80.660%
2818	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.008%	80.668%
2819	SANTANDER UK PLC SR UNSECURED 03/24 4	0.008%	80.676%
2820	N B T BANCORP INC COMMON STOCK USD.01	0.008%	80.684%
2821	BNK FINANCIAL G	0.008%	80.691%
2822	EXTENDICARE INC	0.008%	80.699%
2823	GARTNER GROUP I	0.008%	80.707%
2824	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.008%	80.715%
2825	SWISS PRIME SIT	0.008%	80.723%
2826	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.008%	80.731%
2827	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.008%	80.739%
2828	LEE & MAN PAPER	0.008%	80.746%
2829	AXALTA COATING	0.008%	80.754%
2830	BIOMERIEUX	0.008%	80.762%
2831	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.008%	80.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.008%	80.778%
2833	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.008%	80.786%
2834	ING BANK	0.008%	80.793%
2835	DISH NETWORK	0.008%	80.801%
2836	RADIAN GROUP	0.008%	80.809%
2837	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.008%	80.817%
2838	OSI SYSTEMS INC	0.008%	80.825%
2839	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.008%	80.833%
2840	ADARO ENERGY TB	0.008%	80.840%
2841	IBM CORP SR UNSECURED 02/24 3.625	0.008%	80.848%
2842	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.008%	80.856%
2843	OAO GAZPROM-SPO	0.008%	80.864%
2844	BK MANDIRI	0.008%	80.872%
2845	LITE-ON TECHNOL	0.008%	80.879%
2846	NIPPON PAPER IN	0.008%	80.887%
2847	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.008%	80.895%
2848	LIC HOUSING FIN	0.008%	80.903%
2849	HERBALIFE LTD COMMON STOCK USD.002	0.008%	80.911%
2850	CSR LIMITED	0.008%	80.918%
2851	TRIPADVISOR INC COMMON STOCK USD.001	0.008%	80.926%
2852	AGT FOOD AND IN	0.008%	80.934%
2853	SHENZHOU INT GR	0.008%	80.942%
2854	BRAMBLES LIMITE	0.008%	80.950%
2855	MAEDA CORP	0.008%	80.957%
2856	BAT INTL FINANC	0.008%	80.965%
2857	CHONGQING RURAL	0.008%	80.973%
2858	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.008%	80.981%
2859	AVNET INC SR UNSECURED 04/26 4.625	0.008%	80.989%
2860	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.008%	80.996%
2861	VOPAK (KON)	0.008%	81.004%
2862	BEST BUY CO INC	0.008%	81.012%
2863	ASSOCIATED BRIT	0.008%	81.020%
2864	HITACHI METALS	0.008%	81.028%
2865	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	81.035%
2866	EXXARO	0.008%	81.043%
2867	DSW INC CLASS A COMMON STOCK	0.008%	81.051%
2868	MASTERCARD INC SR UNSECURED 04/24 3.375	0.008%	81.059%
2869	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.008%	81.066%
2870	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.008%	81.074%
2871	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.008%	81.082%
2872	BENCHMARK ELECT	0.008%	81.090%
2873	AMGEN INC SR UNSECURED 05/24 3.625	0.008%	81.097%
2874	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.008%	81.105%
2875	STATE STREET CORP SR UNSECURED 08/25 3.55	0.008%	81.113%
2876	ENN ENERGY HOLD	0.008%	81.121%
2877	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.008%	81.128%
2878	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.008%	81.136%
2879	LAB CORP OF AME	0.008%	81.144%
2880	BLACKROCK INC SR UNSECURED 06/22 3.375	0.008%	81.152%
2881	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.008%	81.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.008%	81.167%
2883	HANESBRANDS INC COMMON STOCK USD.01	0.008%	81.175%
2884	TTM TECHNOLOGIES COMMON STOCK USD.001	0.008%	81.183%
2885	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.008%	81.190%
2886	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.008%	81.198%
2887	CALLAWAY GOLF C	0.008%	81.206%
2888	NIDEC CORPORATI	0.008%	81.214%
2889	TRITAX BIG BOX	0.008%	81.221%
2890	ABERCROMBIE & F	0.008%	81.229%
2891	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.008%	81.237%
2892	KINGBOARD LAMIN	0.008%	81.244%
2893	EASYJET	0.008%	81.252%
2894	MOSAIC CO SR UNSECURED 11/23 4.25	0.008%	81.260%
2895	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.008%	81.268%
2896	MEDTRONIC INC 3	0.008%	81.275%
2897	BEIJING CAPITAL	0.008%	81.283%
2898	SAIA INC COMMON STOCK USD.001	0.008%	81.291%
2899	KONECRANES O	0.008%	81.298%
2900	ACI WORLDWIDE INC COMMON STOCK USD.005	0.008%	81.306%
2901	MCKESSON CORP SR UNSECURED 03/24 3.796	0.008%	81.314%
2902	BELIMO HOLDING	0.008%	81.322%
2903	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.008%	81.329%
2904	GANNETT CO INC COMMON STOCK USD.01	0.008%	81.337%
2905	LANCASTER COLON	0.008%	81.345%
2906	HOPEWELL HLDGS	0.008%	81.352%
2907	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.008%	81.360%
2908	BUWOG AG	0.008%	81.368%
2909	COFINIMMO	0.008%	81.376%
2910	YUANTA FINL HOL	0.008%	81.383%
2911	LOEWS CORP SR UNSECURED 04/26 3.75	0.008%	81.391%
2912	NATL AUSTRALIA	0.008%	81.399%
2913	STATE STREET CORP SR UNSECURED 12/24 3.3	0.008%	81.406%
2914	FORWARD AIR COR	0.008%	81.414%
2915	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.008%	81.422%
2916	NIFCO INC	0.008%	81.429%
2917	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.008%	81.437%
2918	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.008%	81.445%
2919	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.008%	81.452%
2920	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.008%	81.460%
2921	ASSURANT INC	0.008%	81.468%
2922	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.008%	81.475%
2923	HSBC USA INC SR UNSECURED 06/24 3.5	0.008%	81.483%
2924	TAPESTRY INC SR UNSECURED 04/25 4.25	0.008%	81.491%
2925	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.008%	81.498%
2926	CIFI HOLDINGS G	0.008%	81.506%
2927	MUELLER WATER P	0.008%	81.514%
2928	REDROW	0.008%	81.521%
2929	ALFA LAVAL AB	0.008%	81.529%
2930	WACOAL CORP	0.008%	81.537%
2931	CELGENE CORP SR UNSECURED 05/24 3.625	0.008%	81.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	UNUM GROUP	0.008%	81.552%
2933	MANITOBA PROVIN	0.008%	81.560%
2934	SECOM CO	0.008%	81.567%
2935	STATOIL ASA SPON ADR ADR	0.008%	81.575%
2936	SINOPAC HLDG	0.008%	81.583%
2937	SSP GROUP PLC	0.008%	81.590%
2938	NIBE INDUSTRIER	0.008%	81.598%
2939	VIA VAREJO SA	0.008%	81.605%
2940	AG GROWTH INTER	0.008%	81.613%
2941	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.008%	81.621%
2942	AMCOR LIMITED	0.008%	81.628%
2943	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.008%	81.636%
2944	VISA INC SR UNSECURED 12/25 3.15	0.008%	81.644%
2945	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.008%	81.651%
2946	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.008%	81.659%
2947	COMFORT SYSTEMS	0.008%	81.666%
2948	VESUVIUS PLC	0.008%	81.674%
2949	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.008%	81.682%
2950	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.008%	81.689%
2951	AETNA INC SR UNSECURED 11/24 3.5	0.008%	81.697%
2952	ANTHEM INC	0.008%	81.704%
2953	ARCBEST CORP COMMON STOCK USD.01	0.008%	81.712%
2954	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.008%	81.720%
2955	JAPAN STEEL WOR	0.008%	81.727%
2956	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.008%	81.735%
2957	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.008%	81.742%
2958	THOMAS COOK GRO	0.008%	81.750%
2959	BONTERRA ENERGY	0.008%	81.757%
2960	CME GROUP INC SR UNSECURED 03/25 3	0.008%	81.765%
2961	BANK TOKYO-MIT	0.008%	81.773%
2962	WESTERN UNION CO COMMON STOCK USD.01	0.008%	81.780%
2963	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.008%	81.788%
2964	SUMITOMO FOREST	0.008%	81.795%
2965	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.008%	81.803%
2966	NORDSTROM INC SR UNSECURED 05/20 4.75	0.008%	81.810%
2967	HYOSUNG CORP	0.008%	81.818%
2968	GVC HOLDINGS PL	0.008%	81.826%
2969	WADDELL & REED	0.008%	81.833%
2970	TAIYO YUDEN CO	0.008%	81.841%
2971	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.008%	81.848%
2972	CROMBIE REAL ES	0.008%	81.856%
2973	MATSON INC COMMON STOCK	0.008%	81.863%
2974	MOBILE MINI INC COMMON STOCK USD.01	0.008%	81.871%
2975	A.P. MOLLER-MAE	0.008%	81.878%
2976	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.008%	81.886%
2977	HENNES & MAURIT	0.008%	81.894%
2978	ASUSTEK COMPUTE	0.008%	81.901%
2979	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.008%	81.909%
2980	SHARP CORP	0.008%	81.916%
2981	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.008%	81.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.008%	81.931%
2983	CLP HOLDINGS	0.008%	81.939%
2984	SULZER AG	0.008%	81.946%
2985	DEUTSCHE BK AG	0.008%	81.954%
2986	PFIZER INC SR UNSECURED 12/26 3	0.008%	81.961%
2987	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.008%	81.969%
2988	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.008%	81.976%
2989	MTR CORP	0.008%	81.984%
2990	OESTERREIC KONT	0.008%	81.991%
2991	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.008%	81.999%
2992	USIMINAS USI SD	0.008%	82.007%
2993	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.008%	82.014%
2994	KREDITANST FUR	0.008%	82.022%
2995	EXELON CORP SR UNSECURED 04/26 3.4	0.008%	82.029%
2996	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.008%	82.037%
2997	DUERR AG	0.008%	82.044%
2998	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.008%	82.052%
2999	CITIGROUP INC SR UNSECURED 04/25 3.3	0.008%	82.059%
3000	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.008%	82.067%
3001	FIRST BUSEY CORP COMMON STOCK USD.001	0.008%	82.074%
3002	TRANSUNION COMMON STOCK USD.01	0.008%	82.082%
3003	APPLE INC SR UNSECURED 05/22 2.3	0.008%	82.089%
3004	EVOLUTION MININ	0.008%	82.097%
3005	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.008%	82.104%
3006	BOYD GAMING COR	0.007%	82.112%
3007	WINBOND ELECTRO	0.007%	82.119%
3008	TOKUYAMA CORP	0.007%	82.127%
3009	SECURITAS	0.007%	82.134%
3010	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.007%	82.142%
3011	NOLATO AB	0.007%	82.149%
3012	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.007%	82.157%
3013	MASIMO CORP COMMON STOCK USD.001	0.007%	82.164%
3014	NIPPON KAYAKU C	0.007%	82.172%
3015	NEX GROUP PLC	0.007%	82.179%
3016	PROVINCE OF ONT	0.007%	82.186%
3017	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.007%	82.194%
3018	MALLINCKRODT PL	0.007%	82.201%
3019	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.007%	82.209%
3020	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.007%	82.216%
3021	NORDSTROM INC	0.007%	82.224%
3022	HANNOVER RUECKV	0.007%	82.231%
3023	RANGE RESOURCES CORP COMMON STOCK USD.01	0.007%	82.239%
3024	AMER NATL INS	0.007%	82.246%
3025	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.007%	82.254%
3026	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	82.261%
3027	ORACLE CORP SR UNSECURED 10/22 2.5	0.007%	82.268%
3028	QUALCOMM INC SR UNSECURED 05/25 3.45	0.007%	82.276%
3029	TOYO TIRE & RUB	0.007%	82.283%
3030	ALTRAN TECHNOLO	0.007%	82.291%
3031	COMPUTER MODELL	0.007%	82.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	URBAN EDGE PROPERTIES REIT USD.01	0.007%	82.306%
3033	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.007%	82.313%
3034	PLANTRONICS INC COMMON STOCK USD.01	0.007%	82.320%
3035	APPLE INC SR UNSECURED 09/22 2.1	0.007%	82.328%
3036	VIACOM INC SR UNSECURED 04/24 3.875	0.007%	82.335%
3037	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	82.343%
3038	STATOIL ASA COMPANY GUAR 01/23 2.45	0.007%	82.350%
3039	GS YUASA CORP	0.007%	82.357%
3040	HAIER ELECTRONI	0.007%	82.365%
3041	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	82.372%
3042	INTERFACE INC COMMON STOCK USD.1	0.007%	82.380%
3043	PENTA OCEAN CON	0.007%	82.387%
3044	CIPLA LTD	0.007%	82.394%
3045	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.007%	82.402%
3046	DAIDO STEEL CO	0.007%	82.409%
3047	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.007%	82.417%
3048	YAMAGUCHI FINAN	0.007%	82.424%
3049	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	82.431%
3050	FISHER & PAYKEL	0.007%	82.439%
3051	JOHNSON ELECTRI	0.007%	82.446%
3052	Rural Electrifi	0.007%	82.453%
3053	China Mengniu D	0.007%	82.461%
3054	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	82.468%
3055	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.007%	82.476%
3056	ELEMENTIS (1998	0.007%	82.483%
3057	INTU PROPERTIES	0.007%	82.490%
3058	IBIDEN CO	0.007%	82.498%
3059	WILMAR INTERL L	0.007%	82.505%
3060	NCR CORP	0.007%	82.512%
3061	COM HEM HLDG AB	0.007%	82.520%
3062	OTSUKA HLDGS CO	0.007%	82.527%
3063	SIMCORP A/S	0.007%	82.534%
3064	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.007%	82.542%
3065	GMS INC COMMON STOCK USD.01	0.007%	82.549%
3066	LEONS FURNITURE	0.007%	82.556%
3067	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.007%	82.564%
3068	CEAT LTD	0.007%	82.571%
3069	GENTHERM INC COMMON STOCK	0.007%	82.578%
3070	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.007%	82.585%
3071	BK OF EAST ASIA	0.007%	82.593%
3072	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.007%	82.600%
3073	BYD ELECTRONIC	0.007%	82.607%
3074	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.007%	82.615%
3075	BRITISH SKY BRO	0.007%	82.622%
3076	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	82.629%
3077	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.007%	82.637%
3078	TATA CONSULTANC	0.007%	82.644%
3079	BOEING CO SR UNSECURED 03/25 2.5	0.007%	82.651%
3080	NOF CORP	0.007%	82.658%
3081	PETRONET LNG LT	0.007%	82.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	82.673%
3083	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	82.680%
3084	ARCONIC INC SR UNSECURED 02/22 5.87	0.007%	82.688%
3085	UNITE GROUP PLC	0.007%	82.695%
3086	XINYI GLASS HOL	0.007%	82.702%
3087	KAMIGUMI CO	0.007%	82.709%
3088	NEDCOR LTD ZAR1	0.007%	82.717%
3089	TIETO CORP OYJ	0.007%	82.724%
3090	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	82.731%
3091	AOYAMA TRADING	0.007%	82.738%
3092	PUBLIC BNK-LOCA	0.007%	82.746%
3093	ISETAN MITSUKOS	0.007%	82.753%
3094	TOPPAN PRINTING	0.007%	82.760%
3095	TAIWAN UNION TE	0.007%	82.767%
3096	NEWMARKET CORP COMMON STOCK	0.007%	82.775%
3097	BILFINGER BERGE	0.007%	82.782%
3098	ALEXANDER + BALDWIN INC REIT	0.007%	82.789%
3099	BANCFIRST CORP	0.007%	82.796%
3100	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.007%	82.803%
3101	ACTIVIA PROPERT	0.007%	82.811%
3102	ASHIKAGA HOLDIN	0.007%	82.818%
3103	SEMTECH CORP	0.007%	82.825%
3104	TALANX AG	0.007%	82.832%
3105	CHINA PETROLEUM	0.007%	82.840%
3106	CALGON CARBON C	0.007%	82.847%
3107	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.007%	82.854%
3108	PRA GROUP INC COMMON STOCK USD.01	0.007%	82.861%
3109	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	82.868%
3110	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	82.875%
3111	MEDIASET ESPANA	0.007%	82.883%
3112	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.007%	82.890%
3113	TVS MOTOR CO	0.007%	82.897%
3114	SILICON LABORAT	0.007%	82.904%
3115	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	82.911%
3116	KENEDIX REALTY	0.007%	82.918%
3117	DOWA HOLDING CO	0.007%	82.926%
3118	CENTURY TOKYO	0.007%	82.933%
3119	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.007%	82.940%
3120	SOFTWARE AG	0.007%	82.947%
3121	TARGET CORP SR UNSECURED 04/26 2.5	0.007%	82.954%
3122	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.007%	82.961%
3123	PEABODY ENERGY CORP COMMON STOCK	0.007%	82.968%
3124	YAMAHA CORP	0.007%	82.976%
3125	HENKEL KGAA-PRE	0.007%	82.983%
3126	ARGONAUT GOLD I	0.007%	82.990%
3127	VOLKSWAGEN LEAS	0.007%	82.997%
3128	DORMA+KABA HOLD	0.007%	83.004%
3129	NUVASIVE INC COMMON STOCK USD.001	0.007%	83.011%
3130	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.007%	83.018%
3131	ZHONGSHENG GROU	0.007%	83.026%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	MEDICAL FACILIT	0.007%	83.033%
3133	ACADIA REALTY TRUST REIT USD.001	0.007%	83.040%
3134	SHINSEGAE DEPT	0.007%	83.047%
3135	INNOSPEC INC COMMON STOCK USD.01	0.007%	83.054%
3136	FED SIGNAL CORP	0.007%	83.061%
3137	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.007%	83.068%
3138	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.007%	83.075%
3139	MMI HOLDINGS LT	0.007%	83.082%
3140	STAMPS.COM INC COMMON STOCK USD.001	0.007%	83.089%
3141	DRAX GROUP PLC	0.007%	83.097%
3142	CHART INDUSTRIE	0.007%	83.104%
3143	PEAB AB	0.007%	83.111%
3144	RUMO SA	0.007%	83.118%
3145	IMCD GROUP NV	0.007%	83.125%
3146	BT GROUP PLC SPON ADR ADR	0.007%	83.132%
3147	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.007%	83.139%
3148	HERSHEY FOODS C	0.007%	83.146%
3149	KILLAM APART RE	0.007%	83.153%
3150	NORDSTROM INC COMMON STOCK	0.007%	83.160%
3151	KAISA GROUP HLD	0.007%	83.167%
3152	DASSAULT SYSTEM	0.007%	83.175%
3153	CRANSWICK	0.007%	83.182%
3154	DIODES INC COMMON STOCK USD.667	0.007%	83.189%
3155	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	83.196%
3156	VALMET CORP	0.007%	83.203%
3157	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.007%	83.210%
3158	TRONOX LTD-CL A	0.007%	83.217%
3159	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.224%
3160	JAMES HARDIE IN	0.007%	83.231%
3161	SCIENTIFIC GAME	0.007%	83.238%
3162	KAJIMA CORP	0.007%	83.245%
3163	RIGHTMOVE GROUP	0.007%	83.252%
3164	NETGEAR INC COMMON STOCK USD.001	0.007%	83.259%
3165	VALENER INC	0.007%	83.266%
3166	SAGE GROUP PLC/	0.007%	83.273%
3167	SOUTHERN CO SR UNSECURED 06/20 2.75	0.007%	83.280%
3168	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	83.287%
3169	ULTRAPAR PARTIC	0.007%	83.294%
3170	CAPITALAND	0.007%	83.301%
3171	TOTAL CAPITAL C	0.007%	83.308%
3172	AENA SA	0.007%	83.315%
3173	UTD O/S LAND	0.007%	83.322%
3174	RICHTER GEDEON	0.007%	83.329%
3175	SCHWEITZER-MAUD	0.007%	83.336%
3176	SKANDINAVISKA E	0.007%	83.343%
3177	TS TECH CO.LTD	0.007%	83.350%
3178	SUN ART RETAIL	0.007%	83.357%
3179	SEINO TRANSPORT	0.007%	83.364%
3180	THIRD POINT REI	0.007%	83.371%
3181	POU CHEN	0.007%	83.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.007%	83.385%
3183	A.P. MOLLER-MAE	0.007%	83.392%
3184	HECLA MINING CO	0.007%	83.399%
3185	ACER INC	0.007%	83.406%
3186	FLEXIUM INTERCO	0.007%	83.413%
3187	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	83.420%
3188	TRANSURBAN GROU	0.007%	83.427%
3189	CORE-MARK HLDG	0.007%	83.434%
3190	NEXTEER AUTOMOT	0.007%	83.441%
3191	NIPPON KONPO UN	0.007%	83.448%
3192	SSAB SVENSKT ST	0.007%	83.455%
3193	BANCA POPOLARE	0.007%	83.462%
3194	RYDER SYSTEM IN	0.007%	83.469%
3195	CHINA MINSHENG	0.007%	83.476%
3196	MANDO CORPORATI	0.007%	83.483%
3197	IMPALA PLATINUM	0.007%	83.490%
3198	NAVISTAR INTL C	0.007%	83.497%
3199	VERISIGN	0.007%	83.504%
3200	JM AB	0.007%	83.511%
3201	CBS CORP COMPANY GUAR 01/27 2.9	0.007%	83.518%
3202	THALES SA	0.007%	83.524%
3203	LENDINGCLUB CORP COMMON STOCK USD.01	0.007%	83.531%
3204	CHINA DEVELOPME	0.007%	83.538%
3205	CBS CORP COMPANY GUAR 01/25 3.5	0.007%	83.545%
3206	TATTS GROUP LTD	0.007%	83.552%
3207	KAMAN CORP COMMON STOCK USD1.0	0.007%	83.559%
3208	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	83.566%
3209	DEUTSCHE BANK A	0.007%	83.573%
3210	UTD TECHNOLOGIE	0.007%	83.580%
3211	ARCA CONTINEN	0.007%	83.587%
3212	ADEKA CORPORATI	0.007%	83.593%
3213	H&E EQUIPMENT S	0.007%	83.600%
3214	S + T BANCORP INC COMMON STOCK USD2.5	0.007%	83.607%
3215	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	83.614%
3216	HANG LUNG PROPE	0.007%	83.621%
3217	BAIC MOTOR CORP	0.007%	83.628%
3218	OPEN HOUSE CO L	0.007%	83.635%
3219	CREST NICHOLSON	0.007%	83.641%
3220	WASHINGTON REIT REIT USD.01	0.007%	83.648%
3221	NTT DATA	0.007%	83.655%
3222	WOOLWORTHS HLDG	0.007%	83.662%
3223	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.007%	83.669%
3224	FAST RETAILING	0.007%	83.676%
3225	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.007%	83.683%
3226	DDR CORP REIT USD.1	0.007%	83.689%
3227	ATMOS ENERGY CO	0.007%	83.696%
3228	ISS A/S	0.007%	83.703%
3229	XENIA HOTELS + RESORTS INC REIT USD.01	0.007%	83.710%
3230	JIANGXI COPPER	0.007%	83.717%
3231	ACTUANT CORP A COMMON STOCK USD.2	0.007%	83.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	KEMIRA OY	0.007%	83.730%
3233	HK & CHINA GAS	0.007%	83.737%
3234	77TH BANK	0.007%	83.744%
3235	MTY FOOD GROUP	0.007%	83.751%
3236	SYMANTEC CORP	0.007%	83.758%
3237	INTERCONTINENTAL HOTELS ADR ADR	0.007%	83.765%
3238	CHINA CITIC BK	0.007%	83.771%
3239	SONIC HEALTHCAR	0.007%	83.778%
3240	PEARSON STK	0.007%	83.785%
3241	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.007%	83.792%
3242	BHP BILLITON FI	0.007%	83.799%
3243	DIPLOMA (NEW)	0.007%	83.805%
3244	MDU RES GROUP I	0.007%	83.812%
3245	KREDITANSTALT F	0.007%	83.819%
3246	CHINA STATE CON	0.007%	83.826%
3247	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	83.833%
3248	GREGGS PLC	0.007%	83.839%
3249	SHIZUOKA BANK	0.007%	83.846%
3250	BANK OF NT BUTT	0.007%	83.853%
3251	NAMCO BANDAI HO	0.007%	83.860%
3252	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.007%	83.867%
3253	UTD INTERNET AG	0.007%	83.873%
3254	JAPAN AIRLINES	0.007%	83.880%
3255	MULTI COLOR CORP COMMON STOCK	0.007%	83.887%
3256	TOPCON CORPORAT	0.007%	83.894%
3257	CASIO COMPUTER	0.007%	83.900%
3258	ORION CORP	0.007%	83.907%
3259	T IS BANKASI	0.007%	83.914%
3260	NHK SPRING CO	0.007%	83.921%
3261	IDACORP INC COMMON STOCK	0.007%	83.927%
3262	ING GROEP NV 0.	0.007%	83.934%
3263	ERICSSON LM SR UNSECURED 05/22 4.125	0.007%	83.941%
3264	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.007%	83.948%
3265	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.007%	83.954%
3266	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.007%	83.961%
3267	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	83.968%
3268	AMEREN CORP SR UNSECURED 11/20 2.7	0.007%	83.975%
3269	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.007%	83.981%
3270	ADMIRAL GROUP	0.007%	83.988%
3271	ALSTRIA OFFICE	0.007%	83.995%
3272	SPROTT INC COMM	0.007%	84.002%
3273	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	84.008%
3274	DUNDEE PRECIOUS	0.007%	84.015%
3275	METSA BOARD	0.007%	84.022%
3276	HYPROP INVESTME	0.007%	84.028%
3277	HOYA CORP	0.007%	84.035%
3278	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.007%	84.042%
3279	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.007%	84.048%
3280	BROOKS AUTOMATI	0.007%	84.055%
3281	EULER & HERMES	0.007%	84.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	BEACH PETROLEUM	0.007%	84.069%
3283	LULULEMON	0.007%	84.075%
3284	NUFARM	0.007%	84.082%
3285	BARCLAYS PLC	0.007%	84.089%
3286	CHALLENGER FIN	0.007%	84.095%
3287	INDUSTRIAL BANK	0.007%	84.102%
3288	NWS HOLDINGS LT	0.007%	84.109%
3289	DAELIM INDUSTRI	0.007%	84.115%
3290	SUL AMERICA SA	0.007%	84.122%
3291	HUB GROUP INC CL A COMMON STOCK USD.01	0.007%	84.129%
3292	NAN YA PLASTIC	0.007%	84.135%
3293	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	84.142%
3294	SHOWA SHELL SEK	0.007%	84.149%
3295	FORBO HLDG	0.007%	84.155%
3296	ELIOR	0.007%	84.162%
3297	BOISE CASCADE CO COMMON STOCK USD.01	0.007%	84.169%
3298	L BRANDS INC COMPANY GUAR 02/22 5.625	0.007%	84.175%
3299	PRIMARY HEALTH	0.007%	84.182%
3300	PORTO SEGURO SA	0.007%	84.188%
3301	ADTRAN INC	0.007%	84.195%
3302	EPISTAR CORP	0.007%	84.202%
3303	HINO MOTORS	0.007%	84.208%
3304	HUANENG RENEWAB	0.007%	84.215%
3305	PCCW LIMITED	0.007%	84.222%
3306	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.007%	84.228%
3307	CONTINENTAL GOL	0.007%	84.235%
3308	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.007%	84.241%
3309	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.007%	84.248%
3310	PTT GLOBAL CHEM	0.007%	84.255%
3311	KUBOTA CORP	0.007%	84.261%
3312	NOVANTA INC COMMON STOCK	0.007%	84.268%
3313	SYNTHOMER PLC	0.007%	84.274%
3314	PERNOD-RICARD	0.007%	84.281%
3315	SIG	0.007%	84.288%
3316	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.007%	84.294%
3317	BANCA MEDIOLANU	0.007%	84.301%
3318	ISRAEL DISCOUNT	0.007%	84.307%
3319	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.007%	84.314%
3320	PENNON GROUP	0.007%	84.320%
3321	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	84.327%
3322	FAR EAST HORIZO	0.007%	84.334%
3323	CNP ASSURANCES	0.007%	84.340%
3324	ADVANSIX INC COMMON STOCK USD.01	0.007%	84.347%
3325	NISHIMATSU CONS	0.007%	84.353%
3326	CAREER EDUCATION CORP COMMON STOCK USD.01	0.007%	84.360%
3327	ZILLOW GROUP INC C COMMON STOCK	0.007%	84.366%
3328	PROTO LABS INC COMMON STOCK USD.001	0.007%	84.373%
3329	IMERYS SA	0.007%	84.379%
3330	FEDERAL BANK LT	0.007%	84.386%
3331	LUK FOOK HOLDIN	0.007%	84.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	GEA GROUP AG	0.007%	84.399%
3333	SNAM SPA	0.007%	84.406%
3334	TRINIDAD DRILLI	0.007%	84.412%
3335	GRUPO AEROPORTUARIO SUR ADR ADR	0.007%	84.419%
3336	NATIONWIDE BLDG	0.007%	84.425%
3337	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.007%	84.432%
3338	PARK NATIONAL CORP COMMON STOCK	0.007%	84.438%
3339	VOLKSWAGEN LEAS	0.007%	84.445%
3340	BANKIA SA	0.007%	84.451%
3341	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.007%	84.458%
3342	TERUMO CORP	0.006%	84.464%
3343	COCA-COLA BOTTL	0.006%	84.471%
3344	KNOWLES CORP COMMON STOCK USD.01	0.006%	84.477%
3345	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	84.484%
3346	WHITEHAVEN COAL	0.006%	84.490%
3347	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.006%	84.497%
3348	KYUSHU FINANCIA	0.006%	84.503%
3349	MAPLETREE COMME	0.006%	84.510%
3350	STEELCASE INC	0.006%	84.516%
3351	KOITO MFG CO	0.006%	84.523%
3352	KWG PROPERTY HL	0.006%	84.529%
3353	GOME ELECTRICAL	0.006%	84.535%
3354	INGEVITY CORP COMMON STOCK USD.01	0.006%	84.542%
3355	IIDA GROUP HOLD	0.006%	84.548%
3356	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	84.555%
3357	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	84.561%
3358	HEROUX DEVTEK	0.006%	84.568%
3359	BOB EVANS FARMS	0.006%	84.574%
3360	GREAT EAGLE HLD	0.006%	84.581%
3361	WISTRON CORP	0.006%	84.587%
3362	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.006%	84.594%
3363	58.COM INC ADR ADR	0.006%	84.600%
3364	GUNMA BANK	0.006%	84.606%
3365	DAIICHI SANKYO	0.006%	84.613%
3366	SHUTTERFLY INC	0.006%	84.619%
3367	EBIX INC COMMON STOCK USD.1	0.006%	84.626%
3368	SMC CORP	0.006%	84.632%
3369	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	84.639%
3370	EUROCOMMERCIAL	0.006%	84.645%
3371	IYO BANK	0.006%	84.652%
3372	SHENZHEN INVEST	0.006%	84.658%
3373	HARVEY NORMAN H	0.006%	84.664%
3374	KELLOGG CO 4% 1	0.006%	84.671%
3375	LANCASHIRE HLDG	0.006%	84.677%
3376	BANK OF GEORGIA	0.006%	84.684%
3377	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	84.690%
3378	SUN TV NETWORK	0.006%	84.697%
3379	DELTA ELECTRONI	0.006%	84.703%
3380	ENI	0.006%	84.709%
3381	SOUTH32 ADR ADR	0.006%	84.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	SHRIRAM TRANSP	0.006%	84.722%
3383	AYALA CORP	0.006%	84.729%
3384	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	84.735%
3385	FUTURE LAND DEV	0.006%	84.741%
3386	CHINA CONCH VEN	0.006%	84.748%
3387	MODERN TIMES GR	0.006%	84.754%
3388	IOOF HOLDINGS L	0.006%	84.761%
3389	HACHIJUNI BANK	0.006%	84.767%
3390	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.006%	84.773%
3391	HITACHI CHEMICA	0.006%	84.780%
3392	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	84.786%
3393	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	84.792%
3394	CHINA RESOURCES	0.006%	84.799%
3395	INDEPENDENCE GR	0.006%	84.805%
3396	MAEDA ROAD CONS	0.006%	84.812%
3397	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.006%	84.818%
3398	NIPPON SUISAN	0.006%	84.824%
3399	CHARTER HALL GR	0.006%	84.831%
3400	STAG INDUSTRIAL INC REIT USD.01	0.006%	84.837%
3401	STANLEY ELECTRI	0.006%	84.843%
3402	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	84.850%
3403	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	84.856%
3404	FUCHS PETROLUB	0.006%	84.862%
3405	HARSCO CORP	0.006%	84.869%
3406	CHINA HONGQIAO	0.006%	84.875%
3407	FORMOSA PLASTIC	0.006%	84.881%
3408	SHANGHAI INDL	0.006%	84.888%
3409	CD PROJEKT SA	0.006%	84.894%
3410	CORBION NV	0.006%	84.900%
3411	WGL HOLDINGS INC COMMON STOCK	0.006%	84.907%
3412	BEKAERT SA	0.006%	84.913%
3413	MORINAGA MILK I	0.006%	84.919%
3414	NILFISK HOLDING	0.006%	84.926%
3415	TADANO	0.006%	84.932%
3416	CHICO'S FAS INC	0.006%	84.938%
3417	BIRD CONSTRUCTI	0.006%	84.945%
3418	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	84.951%
3419	TAURON POLSKA E	0.006%	84.957%
3420	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.006%	84.964%
3421	JAPAN EXCHANGE	0.006%	84.970%
3422	SARTORIUS AG-VO	0.006%	84.976%
3423	UNIVERSAL CORP	0.006%	84.983%
3424	FIERA SCEPTRE I	0.006%	84.989%
3425	RENGO CO	0.006%	84.995%
3426	BENESSE CORP	0.006%	85.001%
3427	SCHOLASTIC CORP	0.006%	85.008%
3428	ABB LTD SPON ADR ADR	0.006%	85.014%
3429	LOJAS AMERICANA	0.006%	85.020%
3430	DET N O A	0.006%	85.027%
3431	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	85.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	POWERTECH TECHN	0.006%	85.039%
3433	SHIMIZU CORP	0.006%	85.045%
3434	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	85.052%
3435	TIVITY HEALTH INC COMMON STOCK USD.001	0.006%	85.058%
3436	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.006%	85.064%
3437	SLEEP NUMBER CORP COMMON STOCK USD.01	0.006%	85.071%
3438	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.006%	85.077%
3439	REALPAGE INC COMMON STOCK USD.001	0.006%	85.083%
3440	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.006%	85.089%
3441	CA INC 3.6% 01A	0.006%	85.096%
3442	POOL CORP COMMON STOCK USD.001	0.006%	85.102%
3443	AUST & NZ BK GP	0.006%	85.108%
3444	BREWIN DOLPHIN	0.006%	85.114%
3445	BRIGGS & STRATT	0.006%	85.121%
3446	KONAMI CO	0.006%	85.127%
3447	JAFCO CO LTD	0.006%	85.133%
3448	INTERPUMP GROUP	0.006%	85.139%
3449	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	85.146%
3450	KORIAN	0.006%	85.152%
3451	BARCLAYS PLC 1.	0.006%	85.158%
3452	TURK HAVA YOLLA	0.006%	85.164%
3453	SUMCO CORPORATI	0.006%	85.170%
3454	QUBE HOLDINGS L	0.006%	85.177%
3455	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	85.183%
3456	AES CORP/VA SR UNSECURED 07/21 7.375	0.006%	85.189%
3457	GRASIM INDUSTRI	0.006%	85.195%
3458	IJM CORP BERHAD	0.006%	85.202%
3459	SEGA SAMMY HOLD	0.006%	85.208%
3460	ANGLOVAAL MININ	0.006%	85.214%
3461	ENDO INTERNATIO	0.006%	85.220%
3462	WETHERSPOON (J.	0.006%	85.226%
3463	FAR EAST TEXTIL	0.006%	85.233%
3464	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	85.239%
3465	S-OIL CORPORATI	0.006%	85.245%
3466	ENTEL EMP NAC T	0.006%	85.251%
3467	SCHOUW & CO	0.006%	85.257%
3468	CTS EVENTIM	0.006%	85.264%
3469	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.006%	85.270%
3470	NOVATEK MICROEL	0.006%	85.276%
3471	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.006%	85.282%
3472	NIPPON LIGHT ME	0.006%	85.288%
3473	TATA MOTORS LTD	0.006%	85.295%
3474	TPK HOLDINGS CO	0.006%	85.301%
3475	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.006%	85.307%
3476	ONE GAS INC COMMON STOCK	0.006%	85.313%
3477	TESLA INC COMMON STOCK USD.001	0.006%	85.319%
3478	MODINE MFG CO	0.006%	85.325%
3479	TOYOBO CO	0.006%	85.332%
3480	APOLLO TYRES	0.006%	85.338%
3481	SOCIETE TELEVIS	0.006%	85.344%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	GREENCORE GROUP	0.006%	85.350%
3483	SENIOR PLC	0.006%	85.356%
3484	HITACHI CAPITAL	0.006%	85.362%
3485	WEIR GROUP	0.006%	85.369%
3486	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	85.375%
3487	SHIMAMURA CO	0.006%	85.381%
3488	UNIBET GROUP PL	0.006%	85.387%
3489	THAI OIL PCL-FR	0.006%	85.393%
3490	SUMITOMO MITSUI	0.006%	85.399%
3491	SHANGRI-LA ASIA	0.006%	85.405%
3492	CJ CORP.	0.006%	85.412%
3493	ANALOGIC CORP	0.006%	85.418%
3494	OM ASSET MANAGE	0.006%	85.424%
3495	ST MODWEN PROPS	0.006%	85.430%
3496	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.006%	85.436%
3497	HIROSHIMA BANK	0.006%	85.442%
3498	GRAFTON GROUP P	0.006%	85.448%
3499	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.006%	85.455%
3500	ACORDA THERAPEU	0.006%	85.461%
3501	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	85.467%
3502	TAIYO NIPPON SA	0.006%	85.473%
3503	ARMSTRONG WORLD	0.006%	85.479%
3504	CYRELA BRAZIL R	0.006%	85.485%
3505	SIAS SPA	0.006%	85.491%
3506	CHANG HWA COMME	0.006%	85.497%
3507	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	85.503%
3508	SCHWEITER TECH	0.006%	85.510%
3509	MOBIMO HLDG AG	0.006%	85.516%
3510	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	85.522%
3511	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.006%	85.528%
3512	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	85.534%
3513	OXFORD INDUSTRI	0.006%	85.540%
3514	TRANSAT AT INC	0.006%	85.546%
3515	CCR SA	0.006%	85.552%
3516	SKY CITY	0.006%	85.558%
3517	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.006%	85.564%
3518	LARGAN PRECISIO	0.006%	85.570%
3519	ERG SPA	0.006%	85.576%
3520	NISHI-NIPPON FI	0.006%	85.582%
3521	MCGRATH RENTCORP COMMON STOCK	0.006%	85.589%
3522	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.006%	85.595%
3523	LENDINGTREE INC COMMON STOCK USD.01	0.006%	85.601%
3524	VISCOFAN SA	0.006%	85.607%
3525	IROBOT CORP	0.006%	85.613%
3526	SAMSUNG SECS CO	0.006%	85.619%
3527	IWG PLC	0.006%	85.625%
3528	COMPUTERSHARE L	0.006%	85.631%
3529	DGB FINANCIAL G	0.006%	85.637%
3530	TRIPOD TECHNOLO	0.006%	85.643%
3531	CHUGOKU BANK	0.006%	85.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	MEGACABLE HOLDI	0.006%	85.655%
3533	SANTEN PHARM CO	0.006%	85.661%
3534	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.006%	85.667%
3535	NITORI CO LTD	0.006%	85.673%
3536	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.006%	85.679%
3537	NABORS INDUSTRI	0.006%	85.685%
3538	GAP INC/THE SR UNSECURED 04/21 5.95	0.006%	85.691%
3539	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	85.697%
3540	NORTHWEST HEALT	0.006%	85.703%
3541	TAIWAN COOPERAT	0.006%	85.709%
3542	BALL CORP COMPANY GUAR 03/22 5	0.006%	85.715%
3543	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.006%	85.721%
3544	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.006%	85.727%
3545	YTL CORP	0.006%	85.733%
3546	INDIVIOR PLC	0.006%	85.739%
3547	EMPRESAS CMPC S	0.006%	85.745%
3548	SHENZHEN INTERN	0.006%	85.751%
3549	VF CORP SR UNSECURED 09/21 3.5	0.006%	85.757%
3550	AMEDISYS INC COMMON STOCK USD.001	0.006%	85.763%
3551	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.006%	85.769%
3552	HANWA CO	0.006%	85.775%
3553	INSURANCE AUSTR	0.006%	85.781%
3554	ZIJIN MINING GR	0.006%	85.787%
3555	USHIO INC	0.006%	85.793%
3556	POWER INTEGRATI	0.006%	85.799%
3557	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.006%	85.805%
3558	PFEIFFER VAC TE	0.006%	85.811%
3559	SIHUAN PHARMACE	0.006%	85.817%
3560	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.006%	85.823%
3561	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.006%	85.829%
3562	WALSIN LIHWA CO	0.006%	85.835%
3563	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.006%	85.841%
3564	DEWAN HOUSING F	0.006%	85.847%
3565	LG INNOTEK CO	0.006%	85.853%
3566	OCI COMPANY LTD	0.006%	85.859%
3567	KOKUYO CO	0.006%	85.865%
3568	ALSEA SAB DE CV	0.006%	85.871%
3569	NOS SGPS	0.006%	85.877%
3570	MAGELLAN AEROSP	0.006%	85.883%
3571	PORTUCEL EMPRES	0.006%	85.889%
3572	HUA NAN FINANCI	0.006%	85.895%
3573	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.006%	85.901%
3574	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	85.907%
3575	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	85.912%
3576	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	85.918%
3577	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	85.924%
3578	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	85.930%
3579	BARCO(NEW)	0.006%	85.936%
3580	CINEWORLD GROUP	0.006%	85.942%
3581	NIPPON ACCOMMOD	0.006%	85.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	RECORDATI SPA	0.006%	85.954%
3583	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.006%	85.960%
3584	ELECTRONICS	0.006%	85.966%
3585	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.006%	85.972%
3586	BOSSARD HOLDING	0.006%	85.978%
3587	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.006%	85.984%
3588	INVESTA OFFICE	0.006%	85.989%
3589	ZHUZHOU CSR TIM	0.006%	85.995%
3590	SYNAPTICS INC COMMON STOCK USD.001	0.006%	86.001%
3591	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.006%	86.007%
3592	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.006%	86.013%
3593	HOKUHOKU FINANC	0.006%	86.019%
3594	ASTEC INDUSTRIE	0.006%	86.025%
3595	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.006%	86.031%
3596	EXPONENT INC COMMON STOCK USD.001	0.006%	86.037%
3597	MEDIBANK PVT LT	0.006%	86.043%
3598	H2O RETAILING C	0.006%	86.049%
3599	HAZAMA CORP(NEW	0.006%	86.054%
3600	YUEXIU PROPERTY	0.006%	86.060%
3601	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.006%	86.066%
3602	WABASH NATIONAL	0.006%	86.072%
3603	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.006%	86.078%
3604	ASICS CORP	0.006%	86.084%
3605	GAIL INDIA LTD	0.006%	86.090%
3606	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.006%	86.096%
3607	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.006%	86.101%
3608	NKT HOLDING A/S	0.006%	86.107%
3609	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	86.113%
3610	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.006%	86.119%
3611	KEIHAN ELECTRIC	0.006%	86.125%
3612	FUJI OIL CO	0.006%	86.131%
3613	KREDITANST FUER	0.006%	86.136%
3614	SEOUL SEMICONDU	0.006%	86.142%
3615	EDF	0.006%	86.148%
3616	TORO CO	0.006%	86.154%
3617	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.006%	86.160%
3618	TOAGOSEI CO LTD	0.006%	86.166%
3619	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	86.172%
3620	SUN PHARMACEUTI	0.006%	86.177%
3621	NORMA GROUP AG	0.006%	86.183%
3622	AETNA INC 4.125	0.006%	86.189%
3623	BANK OF NOVA SC	0.006%	86.195%
3624	SJM HOLDINGS LT	0.006%	86.201%
3625	WH SMITH PLC	0.006%	86.206%
3626	AMGEN INC SR UNSECURED 11/21 3.875	0.006%	86.212%
3627	DECHRA PHARMA	0.006%	86.218%
3628	MICHAEL PAGE IN	0.006%	86.224%
3629	FIBRIA CELULOSE	0.006%	86.230%
3630	WR BERKLEY CORP	0.006%	86.236%
3631	SIXT AG	0.006%	86.241%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	AUTO TRADER GRO	0.006%	86.247%
3633	PACIFIC GAS & E	0.006%	86.253%
3634	REXFORD INDUSTR	0.006%	86.259%
3635	SIXT SE PFD	0.006%	86.265%
3636	ICA GRUPPEN AB	0.006%	86.270%
3637	SINO-AMERICAN S	0.006%	86.276%
3638	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	86.282%
3639	NTT DOCOMO INC SPON ADR ADR	0.006%	86.288%
3640	TREX COMPANY INC COMMON STOCK USD.01	0.006%	86.294%
3641	PEOPLE'S INSURA	0.006%	86.299%
3642	CSRA INC COMMON STOCK USD.001	0.006%	86.305%
3643	SHIMACHU CO	0.006%	86.311%
3644	D'IETEREN TRADI	0.006%	86.317%
3645	MARUHA NICHIRO	0.006%	86.323%
3646	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.006%	86.328%
3647	VIAD CORP	0.006%	86.334%
3648	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.006%	86.340%
3649	CONZZETA AG	0.006%	86.346%
3650	EBAY INC SR UNSECURED 03/22 3.8	0.006%	86.351%
3651	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.006%	86.357%
3652	WELLS FARGO & C	0.006%	86.363%
3653	JD SPORTS FASHI	0.006%	86.369%
3654	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.006%	86.374%
3655	AGL ENERGY LTD	0.006%	86.380%
3656	RAMBUS INC	0.006%	86.386%
3657	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	86.392%
3658	KYOWA EXEO CORP	0.006%	86.398%
3659	AMMB HOLDINGS B	0.006%	86.403%
3660	MEDICLINIC INTE	0.006%	86.409%
3661	NIPPON GAS CO L	0.006%	86.415%
3662	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.006%	86.420%
3663	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.006%	86.426%
3664	CHINA AIRLINES	0.006%	86.432%
3665	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.006%	86.438%
3666	MBIA INC	0.006%	86.443%
3667	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.006%	86.449%
3668	CORE LABORATORI	0.006%	86.455%
3669	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	86.461%
3670	BRITVIC	0.006%	86.466%
3671	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	86.472%
3672	AEROPORTS DE PA	0.006%	86.478%
3673	FLETCHER BUILDI	0.006%	86.484%
3674	MR PRICE GROUP	0.006%	86.489%
3675	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	86.495%
3676	QINETIQ GROUP P	0.006%	86.501%
3677	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.006%	86.506%
3678	NOKIA OYJ SR UNSECURED 06/22 3.375	0.006%	86.512%
3679	SUEZ ENVIRONMEN	0.006%	86.518%
3680	GOLDEN AGRI RES	0.006%	86.524%
3681	EURONEXT NV	0.006%	86.529%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	RPC INC COMMON STOCK USD.1	0.006%	86.535%
3683	INDUS HOLDING A	0.006%	86.541%
3684	BIOCON	0.006%	86.546%
3685	GLUSKIN SHEFF &	0.006%	86.552%
3686	NETAPP INC SR UNSECURED 06/21 3.375	0.006%	86.558%
3687	GRUPO FINANCIER	0.006%	86.563%
3688	UTD DRUG	0.006%	86.569%
3689	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.006%	86.575%
3690	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.006%	86.580%
3691	OKUMA CORP	0.006%	86.586%
3692	VIACOM INC SR UNSECURED 12/21 3.875	0.006%	86.592%
3693	CBS CORP COMPANY GUAR 03/22 3.375	0.006%	86.597%
3694	MIRACA HOLDIN	0.006%	86.603%
3695	SOHO CHINA LTD	0.006%	86.609%
3696	KT & G	0.006%	86.614%
3697	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.006%	86.620%
3698	VAKRANGEE LTD	0.006%	86.626%
3699	COMMONWEALTH BA	0.006%	86.631%
3700	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.637%
3701	AXIATA GROUP	0.006%	86.643%
3702	AEROVIRONMENT I	0.006%	86.648%
3703	ROPER TECHNOLOG	0.006%	86.654%
3704	AUTODESK INC SR UNSECURED 06/20 3.125	0.006%	86.660%
3705	INVENTEC CORP	0.006%	86.665%
3706	TAIWAN SEMICOND	0.006%	86.671%
3707	KEWPIE CORP	0.006%	86.677%
3708	WAREHOUSES DE P	0.006%	86.682%
3709	RELIANCE INDS-S	0.006%	86.688%
3710	GLORY	0.006%	86.694%
3711	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.006%	86.699%
3712	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.006%	86.705%
3713	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.006%	86.711%
3714	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.006%	86.716%
3715	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.006%	86.722%
3716	EXELIXIS INC	0.006%	86.728%
3717	ORIENTAL LAND C	0.006%	86.733%
3718	TOWER SEMICONDU	0.006%	86.739%
3719	CALIFORNIA WATE	0.006%	86.745%
3720	ENTERPRISE INNS	0.006%	86.750%
3721	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.006%	86.756%
3722	SEMPRA ENERGY	0.006%	86.761%
3723	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.006%	86.767%
3724	ALAMO GROUP INC	0.006%	86.773%
3725	ANIXTER INC COMPANY GUAR 10/21 5.125	0.006%	86.778%
3726	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.006%	86.784%
3727	MORGAN STANLEY	0.006%	86.790%
3728	OCI	0.006%	86.795%
3729	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.006%	86.801%
3730	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	86.807%
3731	TOMY CO LTD	0.006%	86.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	INSPERITY INC	0.006%	86.818%
3733	CAVIUM INC COMMON STOCK USD.001	0.006%	86.823%
3734	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.006%	86.829%
3735	BANRISUL	0.006%	86.835%
3736	UNUM GROUP SR UNSECURED 05/21 3	0.006%	86.840%
3737	US BANCORP SR UNSECURED 01/22 2.625	0.006%	86.846%
3738	BAT INTL FINANC	0.006%	86.852%
3739	SIEGFRIED HOLDI	0.006%	86.857%
3740	NTHN STAR RES L	0.006%	86.863%
3741	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.006%	86.868%
3742	PNC BANK NA SR UNSECURED 07/20 2.6	0.006%	86.874%
3743	LEGG MASON INC SR UNSECURED 07/19 2.7	0.006%	86.880%
3744	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.006%	86.885%
3745	BRF SA ADR ADR	0.006%	86.891%
3746	LIQUOR STORES N	0.006%	86.896%
3747	CELLTRION INC K	0.006%	86.902%
3748	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.006%	86.908%
3749	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.006%	86.913%
3750	WESTERN POWER W	0.006%	86.919%
3751	BAE SYSTEMS HLD	0.006%	86.924%
3752	FUJITSU GENERAL	0.006%	86.930%
3753	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.006%	86.936%
3754	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	86.941%
3755	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.006%	86.947%
3756	JOHN DEERE CAPI	0.006%	86.953%
3757	SUPER GROUP	0.006%	86.958%
3758	FRONTIER REIT	0.006%	86.964%
3759	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.006%	86.969%
3760	CITIGROUP INC SR UNSECURED 03/21 2.7	0.006%	86.975%
3761	DRILLISCH AG	0.006%	86.981%
3762	BOBST GROUP AG	0.006%	86.986%
3763	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.006%	86.992%
3764	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.006%	86.997%
3765	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.006%	87.003%
3766	US BANCORP SR UNSECURED 01/21 2.35	0.006%	87.008%
3767	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.006%	87.014%
3768	NAGACORP LTD	0.006%	87.020%
3769	COMERICA BANK SR UNSECURED 06/20 2.5	0.006%	87.025%
3770	SINOTRANS LIMIT	0.006%	87.031%
3771	SANTANDER HLDG	0.006%	87.036%
3772	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.006%	87.042%
3773	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.006%	87.048%
3774	CASTELLUM AB NE	0.006%	87.053%
3775	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.006%	87.059%
3776	KOREAN AIR LINE	0.006%	87.064%
3777	WALT DISNEY CO	0.006%	87.070%
3778	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.006%	87.075%
3779	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.006%	87.081%
3780	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.006%	87.087%
3781	CITIGROUP INC	0.006%	87.092%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.006%	87.098%
3783	COM2US CORPORAT	0.006%	87.103%
3784	GPO FIN INBURSA	0.006%	87.109%
3785	QUALCOMM INC SR UNSECURED 05/22 3	0.006%	87.115%
3786	HARLEY DAVIDSON	0.006%	87.120%
3787	AT+T INC SR UNSECURED 06/20 2.45	0.006%	87.126%
3788	CHINA LIFE INSURANCE CO ADR ADR	0.006%	87.131%
3789	KINGSOFT CORP L	0.006%	87.137%
3790	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.006%	87.142%
3791	STRAYER EDUCATION INC COMMON STOCK USD.01	0.006%	87.148%
3792	PAINTED PONY EN	0.006%	87.153%
3793	SPIRE INC COMMON STOCK USD1.0	0.006%	87.159%
3794	ALLEGION PLC	0.006%	87.165%
3795	DERICHEBOURG	0.006%	87.170%
3796	FACTSET RESEARC	0.006%	87.176%
3797	CONSTELLATION B	0.006%	87.181%
3798	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.006%	87.187%
3799	NEOPOST	0.006%	87.192%
3800	NISOURCE INC	0.006%	87.198%
3801	ASHMORE GROUP	0.006%	87.203%
3802	ADVANCED	0.006%	87.209%
3803	STROER OUT-OF-H	0.006%	87.214%
3804	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.006%	87.220%
3805	SELECT INCOME REIT REIT USD.01	0.006%	87.226%
3806	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.006%	87.231%
3807	CENCOSUD SA	0.006%	87.237%
3808	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.006%	87.242%
3809	AZZ INC COMMON STOCK USD1.0	0.006%	87.248%
3810	MORI HILLS REIT	0.006%	87.253%
3811	GENUS PLC	0.006%	87.259%
3812	MERRY ELECTRONI	0.006%	87.264%
3813	EMC CORP(MASS)	0.006%	87.270%
3814	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.006%	87.275%
3815	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.006%	87.281%
3816	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.006%	87.286%
3817	BP CAPITAL MARK	0.006%	87.292%
3818	OLYMPUS OPTICAL	0.006%	87.297%
3819	HYUNDAI DS,NEW	0.006%	87.303%
3820	NISSAN CHEMICAL	0.006%	87.308%
3821	TJX COS INC SR UNSECURED 06/21 2.75	0.006%	87.314%
3822	NCC AB-B	0.006%	87.319%
3823	CARSALES.COM LT	0.006%	87.325%
3824	LOGITECH INTERN	0.006%	87.330%
3825	DEAN FOODS CO COMMON STOCK USD.01	0.006%	87.336%
3826	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	87.341%
3827	CHIPOTLE MEXICA	0.005%	87.347%
3828	VALORA HOLDING	0.005%	87.352%
3829	NVIDIA CORP	0.005%	87.358%
3830	CHASE CORP COMMON STOCK USD.1	0.005%	87.363%
3831	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.005%	87.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.005%	87.374%
3833	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	87.380%
3834	WOONGJIN COWAY	0.005%	87.385%
3835	POWER ASSETS HO	0.005%	87.391%
3836	AMANO CORPORATI	0.005%	87.396%
3837	DOOSAN INFRACOR	0.005%	87.402%
3838	DON QUIJOTE	0.005%	87.407%
3839	CONMED CORP COMMON STOCK USD.01	0.005%	87.413%
3840	CHINA COMMUNICA	0.005%	87.418%
3841	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	87.424%
3842	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.005%	87.429%
3843	ENERGIAS DE POR	0.005%	87.435%
3844	ARCADIS NV	0.005%	87.440%
3845	SUMITOMO BAKELI	0.005%	87.445%
3846	WERELDHAVE NV	0.005%	87.451%
3847	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	87.456%
3848	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.005%	87.462%
3849	SING AIRP TRM S	0.005%	87.467%
3850	SHIGA BANK	0.005%	87.473%
3851	PLAINS ALL AMER	0.005%	87.478%
3852	ENEA SA	0.005%	87.484%
3853	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	87.489%
3854	EMPRESAS COPEC	0.005%	87.495%
3855	LHC GROUP INC COMMON STOCK USD.01	0.005%	87.500%
3856	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.005%	87.505%
3857	NEOGEN CORP COMMON STOCK USD.16	0.005%	87.511%
3858	ROHTO PHARM	0.005%	87.516%
3859	DENA CO LTD	0.005%	87.522%
3860	NIPPON HODO CO	0.005%	87.527%
3861	CAPELLA EDUCATI	0.005%	87.533%
3862	LUZERNER KTBK	0.005%	87.538%
3863	AARHUSKARLSHAMN	0.005%	87.543%
3864	SA DES CIMENTS	0.005%	87.549%
3865	ST JOE CO/THE COMMON STOCK	0.005%	87.554%
3866	NIHON PARKERIZI	0.005%	87.560%
3867	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.005%	87.565%
3868	ROLLINS INC	0.005%	87.571%
3869	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	87.576%
3870	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	87.581%
3871	MACK CALI REALTY CORP REIT USD.01	0.005%	87.587%
3872	INTL BUSINESS M	0.005%	87.592%
3873	DAIO PAPER CORP	0.005%	87.598%
3874	EPLUS INC	0.005%	87.603%
3875	NOMURA RESEARCH	0.005%	87.608%
3876	SAVILLS PLC	0.005%	87.614%
3877	MATTEL INC SR UNSECURED 08/21 2.35	0.005%	87.619%
3878	CHINA PACIFIC I	0.005%	87.625%
3879	CHINA CINDA ASS	0.005%	87.630%
3880	BRILLIANCE CHIN	0.005%	87.635%
3881	XPERI CORP COMMON STOCK USD.001	0.005%	87.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	SEVEN BANK LTD.	0.005%	87.646%
3883	PIZZA PIZZA ROY	0.005%	87.651%
3884	NETWORK HEALTHC	0.005%	87.657%
3885	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	87.662%
3886	AEDIFICA	0.005%	87.668%
3887	NACHI-FUJIKOSHI	0.005%	87.673%
3888	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	87.678%
3889	OSG CORP	0.005%	87.684%
3890	AMERISAFE INC COMMON STOCK USD.01	0.005%	87.689%
3891	DIASORIN SPA EU	0.005%	87.694%
3892	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.005%	87.700%
3893	BADGER METER INC COMMON STOCK USD1.0	0.005%	87.705%
3894	OMNICELL INC COMMON STOCK USD.001	0.005%	87.710%
3895	MELCO INTERNATI	0.005%	87.716%
3896	NOW INC COMMON STOCK USD.01	0.005%	87.721%
3897	ORANGE SPON ADR ADR	0.005%	87.726%
3898	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.005%	87.732%
3899	KAYABA INDUSTRY	0.005%	87.737%
3900	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	87.742%
3901	TATNEFT PAO SPONSORED ADR ADR	0.005%	87.748%
3902	AWA BANK	0.005%	87.753%
3903	RATIONAL	0.005%	87.758%
3904	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.005%	87.764%
3905	DAIICHI KOSHO C	0.005%	87.769%
3906	SILTRONIC AG	0.005%	87.774%
3907	CHESAPEAKE LODG	0.005%	87.780%
3908	CHINA AGRI-INDU	0.005%	87.785%
3909	E INK HOLDINGS	0.005%	87.790%
3910	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	87.796%
3911	HEIDELBERGER DR	0.005%	87.801%
3912	MATERION CORP COMMON STOCK	0.005%	87.806%
3913	MEIKO ELECTRONI	0.005%	87.812%
3914	LINTEC CORP	0.005%	87.817%
3915	UNIPRES CORP.	0.005%	87.822%
3916	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	87.827%
3917	MARINE HARVEST	0.005%	87.833%
3918	GRUPO ELEKTRA(N	0.005%	87.838%
3919	OP CORPORATE BA	0.005%	87.843%
3920	EDELWEISS FIN S	0.005%	87.849%
3921	DIALOG SEMICOND	0.005%	87.854%
3922	AEON FINANCIAL	0.005%	87.859%
3923	CIELO SA	0.005%	87.864%
3924	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.005%	87.870%
3925	HORIBA	0.005%	87.875%
3926	GRAINCORP LTD	0.005%	87.880%
3927	KOREA LIFE INSU	0.005%	87.886%
3928	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.005%	87.891%
3929	INTL BUSINESS M	0.005%	87.896%
3930	DAISHI BANK	0.005%	87.901%
3931	QANTAS AIRWAYS	0.005%	87.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	BIG YELLOW GROU	0.005%	87.912%
3933	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	87.917%
3934	BELMOND LTD	0.005%	87.922%
3935	1ST SOURCE CORP COMMON STOCK	0.005%	87.928%
3936	TELKOM GROUP LT	0.005%	87.933%
3937	KCC CORP	0.005%	87.938%
3938	CARPENTER TECHN	0.005%	87.943%
3939	CORNING INC SR UNSECURED 08/20 4.25	0.005%	87.949%
3940	DIXONS CARPHONE	0.005%	87.954%
3941	CNH INDUSTRIAL	0.005%	87.959%
3942	TAIWAN PAIHO	0.005%	87.964%
3943	CFE	0.005%	87.970%
3944	EFG INTERNATION	0.005%	87.975%
3945	PARADISE CO	0.005%	87.980%
3946	NAGOYA RAILROAD	0.005%	87.985%
3947	ATLAS COPCO AB	0.005%	87.991%
3948	EQUATORIAL ENER	0.005%	87.996%
3949	LONG CHEN PAPER	0.005%	88.001%
3950	ACERINOX SA	0.005%	88.006%
3951	SIBANYE STILLWATER SPONS ADR ADR	0.005%	88.011%
3952	BHARTI INFRA TEL	0.005%	88.017%
3953	WONIK IPS CO LT	0.005%	88.022%
3954	PNM RESOURCES I	0.005%	88.027%
3955	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	88.032%
3956	LATAM AIRLINES GROUP SP ADR ADR	0.005%	88.038%
3957	TOYO INK MFG CO	0.005%	88.043%
3958	K-REIT ASIA	0.005%	88.048%
3959	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	88.053%
3960	BANK MILLENIUM	0.005%	88.058%
3961	FIRM CAPITAL MO	0.005%	88.064%
3962	EL PASO ELECTRIC CO COMMON STOCK	0.005%	88.069%
3963	MINITUBISHI LOGI	0.005%	88.074%
3964	KEYENCE CORP	0.005%	88.079%
3965	MIZRAHI TEFAHOT	0.005%	88.084%
3966	TREND MICRO INC	0.005%	88.090%
3967	YAMATAKE CORP Y	0.005%	88.095%
3968	GENTING INTERNA	0.005%	88.100%
3969	JAPAN LOGISTICS	0.005%	88.105%
3970	H.I.S.CO	0.005%	88.110%
3971	TOTVS SA	0.005%	88.116%
3972	PSP SWISS PROPE	0.005%	88.121%
3973	NEWS CORP CLASS B COMMON STOCK	0.005%	88.126%
3974	JD.COM INC ADR ADR USD.00002	0.005%	88.131%
3975	UNIPETROL	0.005%	88.136%
3976	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	88.141%
3977	CHICAGO BRIDGE	0.005%	88.147%
3978	DLF LIMITED	0.005%	88.152%
3979	MAPLE TREE INDUS	0.005%	88.157%
3980	CRH (DUBLIN)	0.005%	88.162%
3981	BREMBO SPA	0.005%	88.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	LTC PROPERTIES	0.005%	88.172%
3983	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.005%	88.178%
3984	T MOBILE USA INC COMPANY GUAR 04/22 4	0.005%	88.183%
3985	HEWLETT PACKARD	0.005%	88.188%
3986	VIDRALA S.A.	0.005%	88.193%
3987	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	88.198%
3988	JAMES RIVER GRO	0.005%	88.203%
3989	EDP RENOVAVEIS	0.005%	88.209%
3990	JSE LTD	0.005%	88.214%
3991	ORKLA ASA	0.005%	88.219%
3992	HISPANIA ACTIVO	0.005%	88.224%
3993	L&T FINANCE HOL	0.005%	88.229%
3994	FUYO GENERAL LE	0.005%	88.234%
3995	BANKINTER SA	0.005%	88.240%
3996	METRO AG	0.005%	88.245%
3997	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	88.250%
3998	AMC NETWORKS INC A COMMON STOCK	0.005%	88.255%
3999	DAVIDE CAMPARI-	0.005%	88.260%
4000	ARVIND LTD	0.005%	88.265%
4001	CATHAY PACIFIC	0.005%	88.270%
4002	INDUSTRIAS PENO	0.005%	88.276%
4003	AKER ASA	0.005%	88.281%
4004	POWER FINANCE C	0.005%	88.286%
4005	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	88.291%
4006	EXTERRAN CORP COMMON STOCK USD.01	0.005%	88.296%
4007	AVISTA CORP	0.005%	88.301%
4008	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	88.306%
4009	ALUMINIUM CORP	0.005%	88.312%
4010	BHARAT HEAVY EL	0.005%	88.317%
4011	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	88.322%
4012	TRINET GROUP INC COMMON STOCK USD.000025	0.005%	88.327%
4013	EUROPEAN INVEST	0.005%	88.332%
4014	UNITI GROUP INC REIT USD.0001	0.005%	88.337%
4015	AIR CHINA LTD	0.005%	88.342%
4016	COEUR MINING IN	0.005%	88.347%
4017	KONINKLIJKE WES	0.005%	88.352%
4018	UNIT CORP	0.005%	88.358%
4019	BALKRISHNA INDS	0.005%	88.363%
4020	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	88.368%
4021	YAMADA DENKI CO	0.005%	88.373%
4022	SOHGO SECURITY	0.005%	88.378%
4023	ASIANA AIRLINES	0.005%	88.383%
4024	KUEHNE & NAGEL	0.005%	88.388%
4025	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	88.393%
4026	DA OFFICE INV C	0.005%	88.398%
4027	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	88.403%
4028	GRAND PACIF PET	0.005%	88.408%
4029	TISCO FINANCIAL	0.005%	88.413%
4030	BTG PLC	0.005%	88.419%
4031	VIRTUSA CORP COMMON STOCK USD.01	0.005%	88.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	STRATASYS LTD	0.005%	88.429%
4033	ANDRITZ AG	0.005%	88.434%
4034	HIKMA PHARMACEU	0.005%	88.439%
4035	ITV PLC	0.005%	88.444%
4036	KELLY SERVICES	0.005%	88.449%
4037	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	88.454%
4038	DEUTSCHE PFANDB	0.005%	88.459%
4039	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.005%	88.464%
4040	TOKYU CORP	0.005%	88.469%
4041	ARGAN INC COMMON STOCK USD.15	0.005%	88.474%
4042	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.005%	88.479%
4043	BHP BILLITON LTD SPON ADR ADR	0.005%	88.484%
4044	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.005%	88.489%
4045	TAIWAN HON CHUA	0.005%	88.495%
4046	ASHOK LEYLAND	0.005%	88.500%
4047	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.005%	88.505%
4048	INTL BANK FOR R	0.005%	88.510%
4049	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	88.515%
4050	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.520%
4051	NIPPON SEIKI CO	0.005%	88.525%
4052	HOCHTIEF AG	0.005%	88.530%
4053	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	88.535%
4054	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.540%
4055	PAZ OIL CO LTD	0.005%	88.545%
4056	LIBERTY HLDGS	0.005%	88.550%
4057	ITEQ CORP	0.005%	88.555%
4058	CANNAE HOLDINGS INC COMMON STOCK	0.005%	88.560%
4059	ALMOST FAMILY INC COMMON STOCK USD.1	0.005%	88.565%
4060	AES CORP COMMON STOCK USD.01	0.005%	88.570%
4061	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.575%
4062	DELTIC TIMBER	0.005%	88.580%
4063	FUJI MACHINE MF	0.005%	88.585%
4064	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.005%	88.590%
4065	AICA KOGYO CO	0.005%	88.595%
4066	HITACHI TRNSPT	0.005%	88.600%
4067	ASIA CEMENT	0.005%	88.605%
4068	SHINSEI BANK	0.005%	88.610%
4069	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	88.615%
4070	NCC LTD/INDIA	0.005%	88.620%
4071	TECAN AG	0.005%	88.625%
4072	HAITIAN INTL HL	0.005%	88.630%
4073	BANCOLOMBIA SA	0.005%	88.635%
4074	FABRINET	0.005%	88.640%
4075	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.005%	88.645%
4076	SONAE, S.G.P.S.	0.005%	88.650%
4077	KEIYO BANK	0.005%	88.655%
4078	SAPURAKENCANA P	0.005%	88.660%
4079	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.005%	88.665%
4080	PIRAMAL ENTERPR	0.005%	88.670%
4081	DFDS A/S	0.005%	88.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	INTRUM JUSTITIA	0.005%	88.680%
4083	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.005%	88.685%
4084	BOLSAS Y MERCAD	0.005%	88.690%
4085	FIRST PACIFIC C	0.005%	88.695%
4086	SAN IN GODO BAN	0.005%	88.700%
4087	HANNSTAR DISPLA	0.005%	88.705%
4088	CITY DEVELOPMEN	0.005%	88.710%
4089	HAW PAR CORP LT	0.005%	88.715%
4090	MERIDIAN BANCORP INC COMMON STOCK	0.005%	88.720%
4091	TOKYO GAS CO	0.005%	88.725%
4092	AIRPORTS OF THA	0.005%	88.730%
4093	Denison Mines C	0.005%	88.735%
4094	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	88.740%
4095	FIVE BELOW COMMON STOCK USD.01	0.005%	88.745%
4096	GOEASY LTD	0.005%	88.750%
4097	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	88.755%
4098	MATSUMOTOKIYOSH	0.005%	88.760%
4099	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	88.765%
4100	DAETWYLER HOLDI	0.005%	88.770%
4101	IMAX CORP	0.005%	88.775%
4102	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.005%	88.779%
4103	FORMFACTOR INC COMMON STOCK USD.001	0.005%	88.784%
4104	SINGAPORE PRESS	0.005%	88.789%
4105	VEON LTD ADR	0.005%	88.794%
4106	VERBUND AG	0.005%	88.799%
4107	VISUAL PHOTONIC	0.005%	88.804%
4108	WACKER CONSTRUC	0.005%	88.809%
4109	GRAY TELEVISION INC COMMON STOCK	0.005%	88.814%
4110	GPO CATALANA OC	0.005%	88.819%
4111	HITACHI HIGH-TE	0.005%	88.824%
4112	MALAYSIA AIRPOR	0.005%	88.829%
4113	PRESS METAL ALU	0.005%	88.834%
4114	MORGAN STANLEY	0.005%	88.839%
4115	DINEQUITY INC	0.005%	88.843%
4116	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	88.848%
4117	TERRENO REALTY CORP REIT USD.01	0.005%	88.853%
4118	KANSAI ELEC POW	0.005%	88.858%
4119	FP CORP	0.005%	88.863%
4120	IPSOS	0.005%	88.868%
4121	MERLIN ENTERTAI	0.005%	88.873%
4122	PROSIEBENSAT.1	0.005%	88.878%
4123	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.005%	88.883%
4124	DHX MEDIA LTD	0.005%	88.887%
4125	HALFORDS GROUP	0.005%	88.892%
4126	AMUNDI SA	0.005%	88.897%
4127	SARAS SPA	0.005%	88.902%
4128	SODEXHO ALLIANC	0.005%	88.907%
4129	INDAH KIAT PULP	0.005%	88.912%
4130	SPORTS DIRECT I	0.005%	88.917%
4131	FOMENTO ECON ME	0.005%	88.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	EDION CORP	0.005%	88.926%
4133	ALMACENES EXITO	0.005%	88.931%
4134	KNOLL INC COMMON STOCK USD.01	0.005%	88.936%
4135	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	88.941%
4136	BOINGO WIRELESS INC COMMON STOCK	0.005%	88.946%
4137	EMBRAER SA SPON ADR ADR	0.005%	88.951%
4138	SWEDISH MATCH C	0.005%	88.956%
4139	RYOSAN CO	0.005%	88.960%
4140	KONINKLIJKE BAM	0.005%	88.965%
4141	JBS SA	0.005%	88.970%
4142	LATAM AIRLINES	0.005%	88.975%
4143	TRIMAS CORP COMMON STOCK USD.01	0.005%	88.980%
4144	VIRGIN MONEY HL	0.005%	88.985%
4145	CARA OPERATIONS	0.005%	88.990%
4146	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.005%	88.994%
4147	SANKYO CO LTD	0.005%	88.999%
4148	MYTILINEOS	0.005%	89.004%
4149	ASTRONICS CORP COMMON STOCK USD.01	0.005%	89.009%
4150	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.005%	89.014%
4151	COCA-COLA WEST	0.005%	89.019%
4152	DAEWOO SECURITI	0.005%	89.023%
4153	SANOMA OYJ	0.005%	89.028%
4154	CHINA LIFE INS	0.005%	89.033%
4155	AIR NEW ZEALAND	0.005%	89.038%
4156	J.C. PENNEY CO INC COMMON STOCK USD.5	0.005%	89.043%
4157	HIGH LINER FOOD	0.005%	89.047%
4158	PGT INC	0.005%	89.052%
4159	AF AB	0.005%	89.057%
4160	HTC CORP COMMON	0.005%	89.062%
4161	AVICHINA INDUST	0.005%	89.067%
4162	DIEBOLD INC	0.005%	89.071%
4163	CHEUNG KONG INF	0.005%	89.076%
4164	GLOBAL NET LEASE INC REIT USD.01	0.005%	89.081%
4165	CIT GROUP INC SR UNSECURED 05/20 5.375	0.005%	89.086%
4166	HINDUSTAN PETRO	0.005%	89.091%
4167	TOPRE CORPORATI	0.005%	89.095%
4168	TOYOTA BOSHOKU	0.005%	89.100%
4169	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	89.105%
4170	FRUTAROM	0.005%	89.110%
4171	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	89.114%
4172	ALM. BRAND	0.005%	89.119%
4173	TOHO HOLDINGS C	0.005%	89.124%
4174	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.005%	89.129%
4175	MORINAGA & CO	0.005%	89.134%
4176	EMMI AG	0.005%	89.138%
4177	COMSYS HOLDINGS	0.005%	89.143%
4178	ASSECO POLAND S	0.005%	89.148%
4179	TRIGANO	0.005%	89.153%
4180	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	89.157%
4181	WHARF(HLDGS)	0.005%	89.162%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	ONWARD KASHIYAM	0.005%	89.167%
4183	KROGER CO SR UNSECURED 01/21 3.3	0.005%	89.172%
4184	HYUNDAI DEVELOP	0.005%	89.176%
4185	SACYR SA	0.005%	89.181%
4186	LCY CHEMICAL CO	0.005%	89.186%
4187	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	89.191%
4188	REALTEK SEMICON	0.005%	89.195%
4189	EBRO FOODS SA	0.005%	89.200%
4190	DISTRIBUIDORA I	0.005%	89.205%
4191	MITCHELLS & BUT	0.005%	89.210%
4192	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.005%	89.214%
4193	JAPAN EXCELLENT	0.005%	89.219%
4194	YIT OYJ	0.005%	89.224%
4195	mitsui eng&ship	0.005%	89.228%
4196	KIYO BANK	0.005%	89.233%
4197	MABUCHI MOTOR C	0.005%	89.238%
4198	ANGANG NEW STEE	0.005%	89.243%
4199	SLIGRO FOOD GRO	0.005%	89.247%
4200	OBARA CORP	0.005%	89.252%
4201	HUNTING PLC	0.005%	89.257%
4202	TRUEBLUE INC COMMON STOCK	0.005%	89.261%
4203	TOMTOM NV	0.005%	89.266%
4204	A2 MILK CO LTD	0.005%	89.271%
4205	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	89.276%
4206	BUREAU VERITAS	0.005%	89.280%
4207	MAHINDRA & MAHI	0.005%	89.285%
4208	GLATFELTER(PH)C	0.005%	89.290%
4209	ABIOMED INC COMMON STOCK USD.01	0.005%	89.294%
4210	HEALTH AND HAPP	0.005%	89.299%
4211	FAIRFAX MEDIA L	0.005%	89.304%
4212	ALEXANDERS INC	0.005%	89.309%
4213	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.313%
4214	RELO HOLDINGS I	0.005%	89.318%
4215	EMAMI LTD	0.005%	89.323%
4216	COHU INC COMMON STOCK USD1.0	0.005%	89.327%
4217	HEALTHCARE SERV	0.005%	89.332%
4218	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	89.337%
4219	APA GROUP	0.005%	89.341%
4220	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	89.346%
4221	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	89.351%
4222	PROMOTORA Y OPE	0.005%	89.355%
4223	SCRIPPS(EW)CO(N	0.005%	89.360%
4224	AVANGRID INC COMMON STOCK USD.01	0.005%	89.365%
4225	BLACKBAUD INC	0.005%	89.369%
4226	KING YUAN ELECT	0.005%	89.374%
4227	CHINA STHN AIRL	0.005%	89.379%
4228	ROUND ONE CORP	0.005%	89.383%
4229	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.005%	89.388%
4230	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	89.393%
4231	MORGAN STANLEY	0.005%	89.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	CHUBU ELEC POWE	0.005%	89.402%
4233	RATOS AB-B SHS	0.005%	89.407%
4234	PARADE TECHNOLO	0.005%	89.411%
4235	MORGAN ADVANCE	0.005%	89.416%
4236	MARSTON'S PLC	0.005%	89.421%
4237	SKYWORTH DIGITA	0.005%	89.425%
4238	SFS GROUP AG	0.005%	89.430%
4239	SHUI ON LAND LT	0.005%	89.435%
4240	LONDOMETRIC PR	0.005%	89.439%
4241	TOKAI TOKYO SEC	0.005%	89.444%
4242	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	89.448%
4243	AIRTAC INTERNAT	0.005%	89.453%
4244	GROUPE FNAC	0.005%	89.458%
4245	ASM PACIFIC TEC	0.005%	89.462%
4246	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.005%	89.467%
4247	SUPERGROUP PLC	0.005%	89.472%
4248	BK NED GEMEENTE	0.005%	89.476%
4249	KOREAN REINSURA	0.005%	89.481%
4250	SCORPIO TANKERS	0.005%	89.485%
4251	WHIRLPOOL CORP	0.005%	89.490%
4252	TUPRAS-TURKIYE	0.005%	89.495%
4253	MAPLETREE LOGIS	0.005%	89.499%
4254	LION CORP	0.005%	89.504%
4255	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.005%	89.508%
4256	SWATCH GROUP AG	0.005%	89.513%
4257	WEIS MARKETS IN	0.005%	89.518%
4258	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.522%
4259	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	89.527%
4260	MILLENNIUM&COPT	0.005%	89.532%
4261	YAMATO KOGYO CO	0.005%	89.536%
4262	SMILES FIDELIDA	0.005%	89.541%
4263	INFINERA CORP	0.005%	89.545%
4264	LOWE S COS INC SR UNSECURED 09/25 3.375	0.005%	89.550%
4265	ESSENTRA PLC	0.005%	89.554%
4266	AUTONEUM HOLDIN	0.005%	89.559%
4267	FINNAIR	0.005%	89.564%
4268	NIHON M&A CENTE	0.005%	89.568%
4269	HOKKOKU BANK	0.005%	89.573%
4270	STOCK YARDS BANCORP INC COMMON STOCK	0.005%	89.577%
4271	TATUNG	0.005%	89.582%
4272	SHINMAYWA INDS	0.005%	89.587%
4273	GAMUDA BERHAD	0.005%	89.591%
4274	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	89.596%
4275	PETKIM	0.005%	89.600%
4276	EVERTZ TECHNOLO	0.005%	89.605%
4277	SHIP HEALTHCARE	0.005%	89.609%
4278	XEROX CORP 2.75	0.005%	89.614%
4279	ST GALLER KTBK	0.005%	89.619%
4280	ECONOCOM GROUP	0.005%	89.623%
4281	IREN SPA	0.005%	89.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.005%	89.632%
4283	VALE SA SP ADR WHEN ISSUED ADR	0.005%	89.637%
4284	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	89.641%
4285	YANZHOU COAL MI	0.005%	89.646%
4286	HOMESTREET INC COMMON STOCK	0.005%	89.651%
4287	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	89.655%
4288	BR MALLS PARTIC	0.005%	89.660%
4289	SHIMA SEIKI MFG	0.005%	89.664%
4290	KADANT INC COMMON STOCK USD.01	0.005%	89.669%
4291	NICHIAS CORP	0.005%	89.673%
4292	AMOREPACIFIC GR	0.005%	89.678%
4293	WEIGHT WATCHERS INTL INC COMMON STOCK	0.005%	89.682%
4294	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	89.687%
4295	DUZONBIZON CO L	0.005%	89.691%
4296	LAKELAND BANCORP INC COMMON STOCK	0.005%	89.696%
4297	FINECOBANK BANC	0.005%	89.701%
4298	MEIJI HOLDINGS	0.005%	89.705%
4299	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.005%	89.710%
4300	NRW BANK 0% 11N	0.005%	89.714%
4301	OAD ROSNEFT OIL	0.005%	89.719%
4302	3M CO 0.375% 15	0.005%	89.723%
4303	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.005%	89.728%
4304	FOXCONN INTERNA	0.005%	89.732%
4305	MRV ENGENHARIA	0.005%	89.737%
4306	TOKAI RIKA CO	0.005%	89.741%
4307	INNOVIVA INC COMMON STOCK	0.005%	89.746%
4308	WEST JAPAN RAIL	0.005%	89.750%
4309	MAPLETREE GREAT	0.005%	89.755%
4310	BANCO SANTANDER	0.005%	89.760%
4311	MORI TRUST SOGO	0.005%	89.764%
4312	MAKITA CORP	0.005%	89.769%
4313	INCYTE PHARMACE	0.005%	89.773%
4314	BAJAJ AUTO LTD	0.005%	89.778%
4315	PIGEON CORP	0.005%	89.782%
4316	SYNTEL INC COMMON STOCK	0.005%	89.787%
4317	KOMMUNINVEST I	0.005%	89.791%
4318	ASAHI INTECC CO	0.005%	89.796%
4319	BCO SANTANDER-C	0.005%	89.800%
4320	TODA CORP	0.005%	89.805%
4321	DURATEX SA	0.005%	89.809%
4322	FIRST BANCORP/NC COMMON STOCK	0.005%	89.814%
4323	KING'S TOWN BAN	0.005%	89.818%
4324	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.005%	89.823%
4325	SHOPPING CENTRE	0.005%	89.827%
4326	US CONCRETE INC COMMON STOCK USD.001	0.005%	89.832%
4327	TOYO SUISAN KAI	0.005%	89.836%
4328	HYAKUGO BANK(10	0.005%	89.841%
4329	INVINCIBLE INVE	0.005%	89.845%
4330	CHINA RAILWAY C	0.005%	89.850%
4331	PORT OF TAURANG	0.005%	89.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	GREENTOWN CHINA	0.004%	89.859%
4333	TENAGA NASIONL	0.004%	89.863%
4334	JUBILANT LIFE S	0.004%	89.868%
4335	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.004%	89.872%
4336	TOKYO SEIMITSU	0.004%	89.877%
4337	BPCE SA SR UNSECURED 02/21 2.65	0.004%	89.881%
4338	NORTHAM PLATINU	0.004%	89.886%
4339	BAJAJ FINANCE L	0.004%	89.890%
4340	GALLIFORD TRY P	0.004%	89.895%
4341	AGREE REALTY CORP REIT USD.0001	0.004%	89.899%
4342	SERVICENOW INC COMMON STOCK USD.001	0.004%	89.904%
4343	BAJAJ AUTO	0.004%	89.908%
4344	ERAMET	0.004%	89.913%
4345	FIELMANN AG	0.004%	89.917%
4346	SAWAI PHARM CO	0.004%	89.922%
4347	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	89.926%
4348	MARSHALLS PLC	0.004%	89.930%
4349	TURKIYE VAKIFLA	0.004%	89.935%
4350	COSMAX INC	0.004%	89.939%
4351	RINGKJOEBING LA	0.004%	89.944%
4352	SERIA CO LTD	0.004%	89.948%
4353	QUARTERHILL INC	0.004%	89.953%
4354	OKUMURA CORP	0.004%	89.957%
4355	FUKUYAMA TRANSP	0.004%	89.962%
4356	WORKSPACE GROUP	0.004%	89.966%
4357	FLIGHT CENTRE L	0.004%	89.971%
4358	WOORI INVESTMEN	0.004%	89.975%
4359	WIENER STAEDTIS	0.004%	89.980%
4360	CHINA EVERBRIGH	0.004%	89.984%
4361	HYUNDAI WIA COR	0.004%	89.988%
4362	SIAM CEMENT PCL	0.004%	89.993%
4363	FIDESA	0.004%	89.997%
4364	HAPAG-LLOYD AG	0.004%	90.002%
4365	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	90.006%
4366	GRIFFON CORP COMMON STOCK USD.25	0.004%	90.011%
4367	ESPRIT HOLDINGS	0.004%	90.015%
4368	EVA AIRWAYS	0.004%	90.019%
4369	BEMIS CO INC	0.004%	90.024%
4370	JUST ENERGY GROUP INC COMMON STOCK	0.004%	90.028%
4371	CANON MARKETING	0.004%	90.033%
4372	MONEYSUPERMARKE	0.004%	90.037%
4373	SKC CO	0.004%	90.042%
4374	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	90.046%
4375	EURONAV SA	0.004%	90.050%
4376	AEON REIT INVES	0.004%	90.055%
4377	TRICO BANCSHARES COMMON STOCK	0.004%	90.059%
4378	GIANT MFG CO	0.004%	90.064%
4379	CAP SA	0.004%	90.068%
4380	KOLON INDUSTRIE	0.004%	90.072%
4381	BANREGIO GRUPO	0.004%	90.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	KAP IND HLDG LT	0.004%	90.081%
4383	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.004%	90.086%
4384	EICHER MOTORS	0.004%	90.090%
4385	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	90.094%
4386	INVESTEC LIMITE	0.004%	90.099%
4387	AOZORA BANK	0.004%	90.103%
4388	BLUCORA INC COMMON STOCK USD.0001	0.004%	90.108%
4389	BARITO PAC TBK	0.004%	90.112%
4390	MISUMI CORPORAT	0.004%	90.116%
4391	FCC CO LTD	0.004%	90.121%
4392	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	90.125%
4393	IWATANI INTL CO	0.004%	90.129%
4394	GE CAPITAL EURO	0.004%	90.134%
4395	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	90.138%
4396	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.004%	90.143%
4397	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	90.147%
4398	SAN MIGUEL CORP	0.004%	90.151%
4399	CAPITAL & COUNT	0.004%	90.156%
4400	MGP INGREDIENTS INC COMMON STOCK	0.004%	90.160%
4401	HEXPOL AB	0.004%	90.164%
4402	KLOECKNER & CO	0.004%	90.169%
4403	CBIZ INC COMMON STOCK USD.01	0.004%	90.173%
4404	CARDTRONICS PLC	0.004%	90.177%
4405	GIGABYTE TECHNO	0.004%	90.182%
4406	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	90.186%
4407	PRIMAX ELECTRON	0.004%	90.190%
4408	PRESIDENT CHAIN	0.004%	90.195%
4409	ABAXIS INC COMMON STOCK	0.004%	90.199%
4410	MITIE GROUP	0.004%	90.203%
4411	ANIMA HOLDING S	0.004%	90.208%
4412	ALPINE ELECTRON	0.004%	90.212%
4413	OUTOTEC OYJ	0.004%	90.217%
4414	KUMAGAI GUMI CO	0.004%	90.221%
4415	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.004%	90.225%
4416	ASCOM HOLDING A	0.004%	90.229%
4417	MERCER INTL INC	0.004%	90.234%
4418	MERITOR INC COMMON STOCK USD1.0	0.004%	90.238%
4419	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	90.242%
4420	TELENET GROUP H	0.004%	90.247%
4421	HOME PRODUCT CE	0.004%	90.251%
4422	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	90.255%
4423	DIAMOND OFFSHOR	0.004%	90.260%
4424	DUSKIN CO LTD	0.004%	90.264%
4425	CHINA RESOURCES	0.004%	90.268%
4426	RIO TINTO PLC	0.004%	90.273%
4427	TENNANT CO	0.004%	90.277%
4428	THERMO FISHER S	0.004%	90.281%
4429	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.004%	90.286%
4430	NIPPON SHOKUBAI	0.004%	90.290%
4431	CANWEL BUILDING	0.004%	90.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	DAH SING FINANC	0.004%	90.299%
4433	PERRIGO FIN UNL	0.004%	90.303%
4434	JAIN IRRIGATION	0.004%	90.307%
4435	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.004%	90.311%
4436	KINDEN CORPORAT	0.004%	90.316%
4437	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.004%	90.320%
4438	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	90.324%
4439	DATATEC	0.004%	90.329%
4440	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	90.333%
4441	TATA POWER CO L	0.004%	90.337%
4442	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	90.341%
4443	DAH SING BANKIN	0.004%	90.346%
4444	PZ CUSSONS PLC	0.004%	90.350%
4445	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	90.354%
4446	INDO TAMBANGRAY	0.004%	90.359%
4447	TAKARA SHUZO CO	0.004%	90.363%
4448	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	90.367%
4449	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.004%	90.371%
4450	CROWN LTD.	0.004%	90.376%
4451	IMPLENIA AG	0.004%	90.380%
4452	BEAZER HOMES USA INC COMMON STOCK USD.001	0.004%	90.384%
4453	KITE REALTY GROUP TRUST REIT USD.01	0.004%	90.389%
4454	CIMPRESS NV	0.004%	90.393%
4455	NIKE INC SR UNSECURED 11/26 2.375	0.004%	90.397%
4456	GIMV NV	0.004%	90.401%
4457	WR GRACE + CO COMMON STOCK USD.01	0.004%	90.406%
4458	HAITONG SECURIT	0.004%	90.410%
4459	MACQUARIE KOREA	0.004%	90.414%
4460	IPSEN	0.004%	90.418%
4461	TONGAAT-HULETT	0.004%	90.423%
4462	HORIZON NORTH L	0.004%	90.427%
4463	WELBILT INC COMMON STOCK USD.01	0.004%	90.431%
4464	SURUGA BANK	0.004%	90.435%
4465	KIMBERLY CLARK	0.004%	90.440%
4466	SHANGHAI PHARMA	0.004%	90.444%
4467	BLACKPEARL RESO	0.004%	90.448%
4468	CITIC SECURITIE	0.004%	90.452%
4469	AFLAC INC SR UNSECURED 06/23 3.625	0.004%	90.457%
4470	HYSAN DEVELOPME	0.004%	90.461%
4471	BJ S RESTAURANTS INC COMMON STOCK	0.004%	90.465%
4472	HILL & SMITH HL	0.004%	90.469%
4473	ENCE ENERGIA	0.004%	90.474%
4474	NIHON UNISYS	0.004%	90.478%
4475	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	90.482%
4476	CUMMINS INDIA	0.004%	90.486%
4477	FAR EASTONE TEL	0.004%	90.491%
4478	TOKYO OHKA KOGY	0.004%	90.495%
4479	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	90.499%
4480	JENOPTIK AG	0.004%	90.503%
4481	AIMIA INC	0.004%	90.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	CHIN-POON INDL	0.004%	90.512%
4483	ASSURA PLC	0.004%	90.516%
4484	PIONEER FOODS L	0.004%	90.520%
4485	SHIMADZU CORP	0.004%	90.524%
4486	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	90.529%
4487	TOKYU REIT INC	0.004%	90.533%
4488	BANG & OLUFSEN	0.004%	90.537%
4489	COMFORTDELGRO C	0.004%	90.541%
4490	ITAU UNIBANCO H	0.004%	90.545%
4491	LYDALL INC COMMON STOCK USD.1	0.004%	90.550%
4492	ITOHAM YONEKYU	0.004%	90.554%
4493	DCM JAPAN HOLDI	0.004%	90.558%
4494	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.004%	90.562%
4495	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	90.566%
4496	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.004%	90.571%
4497	HEICO CORP	0.004%	90.575%
4498	TAG TEGERNSEE I	0.004%	90.579%
4499	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.004%	90.583%
4500	PROSEGUR CIA DE	0.004%	90.587%
4501	HYUNDAI HEAVY I	0.004%	90.592%
4502	MINMETALS RES	0.004%	90.596%
4503	AVEVA GROUP PLC	0.004%	90.600%
4504	APOLLO HOSPITAL	0.004%	90.604%
4505	RHONE-KLINIKUM	0.004%	90.608%
4506	TF ADNUBUSTRADO	0.004%	90.612%
4507	UTD ENGINEERS	0.004%	90.617%
4508	COMPUTACENTER P	0.004%	90.621%
4509	ATEA ASA	0.004%	90.625%
4510	PUNJAB NATIONAL	0.004%	90.629%
4511	FOXCONN TECHNOL	0.004%	90.633%
4512	CHIYODA CORP	0.004%	90.638%
4513	NORTH PACIFIC B	0.004%	90.642%
4514	ULTRAPAR PARTIC	0.004%	90.646%
4515	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	90.650%
4516	EXACT SCIENCES	0.004%	90.654%
4517	MUSASHINO BANK	0.004%	90.658%
4518	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	90.663%
4519	MAXLINEAR INC COMMON STOCK	0.004%	90.667%
4520	DEXIA CREDIT LO	0.004%	90.671%
4521	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.675%
4522	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	90.679%
4523	CHINA SYNTH RUB	0.004%	90.683%
4524	TELEFONICA DEUT	0.004%	90.687%
4525	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.004%	90.692%
4526	MONCLER SPA	0.004%	90.696%
4527	ANDREW PELLER-A	0.004%	90.700%
4528	FABEGE AB	0.004%	90.704%
4529	ASATSU INC	0.004%	90.708%
4530	INDIA INFOLINE	0.004%	90.712%
4531	ADVANTEST	0.004%	90.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	ENEL CHILE SA ADR ADR	0.004%	90.720%
4533	OKASAN SECURITI	0.004%	90.725%
4534	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.004%	90.729%
4535	KOMERI CO	0.004%	90.733%
4536	SAF-HOLLAND SA	0.004%	90.737%
4537	WAFER WORKS COR	0.004%	90.741%
4538	TEC CORPORATION	0.004%	90.745%
4539	CHINA COAL ENER	0.004%	90.749%
4540	ODAKYU ELEC RLW	0.004%	90.753%
4541	COLGATE-PALM (I	0.004%	90.758%
4542	CHINA ZHEGTONG	0.004%	90.762%
4543	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	90.766%
4544	HYPERMARCAS SA	0.004%	90.770%
4545	ALLIANCE FINANC	0.004%	90.774%
4546	DR REDDYS LABS	0.004%	90.778%
4547	MEGMILK SNOW BR	0.004%	90.782%
4548	SIMPLO TECHNOLO	0.004%	90.786%
4549	PT TAMBANG BATU	0.004%	90.790%
4550	SPARTANNASH CO COMMON STOCK	0.004%	90.795%
4551	SAFESTORE HOLDI	0.004%	90.799%
4552	SPAREBANK 1 SR	0.004%	90.803%
4553	STATE STREET CORP SR UNSECURED 05/21 1.95	0.004%	90.807%
4554	RAMSAY HEALTH C	0.004%	90.811%
4555	MAN WAH HOLDING	0.004%	90.815%
4556	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	90.819%
4557	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.823%
4558	SPAR NORD BANK	0.004%	90.827%
4559	NIPPON STEEL	0.004%	90.831%
4560	MRF LTD	0.004%	90.836%
4561	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	90.840%
4562	YAMAZAKI BAKING	0.004%	90.844%
4563	KANEMATSU CORP	0.004%	90.848%
4564	TAL EDUCATION GROUP ADR ADR	0.004%	90.852%
4565	SAMSUNG C&T COR	0.004%	90.856%
4566	ANSALDO STS SPA	0.004%	90.860%
4567	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	90.864%
4568	AZIMUT HOLDOING	0.004%	90.868%
4569	ENTERCOM COMMUN	0.004%	90.872%
4570	DAILY MAIL&GEN	0.004%	90.876%
4571	BRASKEM SA	0.004%	90.880%
4572	KRONES AG	0.004%	90.884%
4573	SOCIETE BIC SA	0.004%	90.888%
4574	CKD CORP	0.004%	90.892%
4575	ANDERSONS INC/THE COMMON STOCK	0.004%	90.896%
4576	TOMONY HOLDINGS	0.004%	90.901%
4577	KOREA ZINC	0.004%	90.905%
4578	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	90.909%
4579	KELLER GROUP	0.004%	90.913%
4580	CHINA OILFIELD	0.004%	90.917%
4581	OKAMURA CORP	0.004%	90.921%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	TELECOM ITALIA	0.004%	90.925%
4583	CALTEX AUSTRALI	0.004%	90.929%
4584	LEROY SEAFOOD G	0.004%	90.933%
4585	JUROKU BANK	0.004%	90.937%
4586	FIRST INTER BK	0.004%	90.941%
4587	ITC LTD	0.004%	90.945%
4588	COLOPLAST AS	0.004%	90.949%
4589	CHINA ZHONGWANG	0.004%	90.953%
4590	GUANGDONG INVES	0.004%	90.957%
4591	PREMIER INVESTM	0.004%	90.961%
4592	ORSTED A/S	0.004%	90.965%
4593	CHAROEN PKPD-FG	0.004%	90.969%
4594	SHIONOGI & CO	0.004%	90.973%
4595	RYMAN HEALTHCAR	0.004%	90.977%
4596	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.004%	90.981%
4597	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	90.985%
4598	ILIAD	0.004%	90.989%
4599	PANALPINA WELT	0.004%	90.993%
4600	STARTS CORP INC	0.004%	90.997%
4601	SAMSUNG FINE CH	0.004%	91.001%
4602	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	91.005%
4603	TSINGTAO BREWER	0.004%	91.009%
4604	KANDENKO CO	0.004%	91.013%
4605	NN INC COMMON STOCK USD.01	0.004%	91.017%
4606	NEXITY	0.004%	91.021%
4607	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	91.025%
4608	CORVEL CORP COMMON STOCK USD.0001	0.004%	91.029%
4609	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.004%	91.033%
4610	COFACE SA	0.004%	91.037%
4611	SINOPEC SHANGHA	0.004%	91.041%
4612	VALOR CO LTD	0.004%	91.045%
4613	FAR EAST INTL B	0.004%	91.049%
4614	BONDUELLE SCA	0.004%	91.053%
4615	POLY HONG KONG	0.004%	91.057%
4616	CRAY INC COMMON STOCK USD.01	0.004%	91.061%
4617	JC DECAUX SA	0.004%	91.065%
4618	MINDTREE LTD	0.004%	91.069%
4619	SCHNITZER STEEL	0.004%	91.073%
4620	NET ONE SYSTEMS	0.004%	91.077%
4621	AEGION CORP COMMON STOCK USD.01	0.004%	91.081%
4622	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.004%	91.085%
4623	THAI MILITARY B	0.004%	91.089%
4624	NEXON CO LTD	0.004%	91.093%
4625	TELEFONICA EMIS	0.004%	91.097%
4626	FUFENG GROUP LT	0.004%	91.101%
4627	BNP PARIBAS SR UNSECURED 05/20 2.375	0.004%	91.105%
4628	MAANSHAN IRON &	0.004%	91.109%
4629	SP PLUS CORP COMMON STOCK USD.001	0.004%	91.113%
4630	PETROCHINA COMP	0.004%	91.117%
4631	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	91.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	SECURITY BANK C	0.004%	91.125%
4633	AMERIPRISE FINA	0.004%	91.129%
4634	NH HOTELES	0.004%	91.133%
4635	JOY CITY PROPER	0.004%	91.137%
4636	ORGANIZACI SORI	0.004%	91.140%
4637	XINYI SOLAR HOL	0.004%	91.144%
4638	WT MICROELECTRO	0.004%	91.148%
4639	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	91.152%
4640	SANDS CHINA LTD	0.004%	91.156%
4641	OUTFRONT MEDIA INC REIT USD.01	0.004%	91.160%
4642	TARKETT SA	0.004%	91.164%
4643	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.004%	91.168%
4644	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	91.172%
4645	KYORITSU MAINTA	0.004%	91.176%
4646	INDUTRADE AB	0.004%	91.180%
4647	SQUARE ENIX HOL	0.004%	91.184%
4648	RADIAN GROUP INC SR UNSECURED 03/21 7	0.004%	91.188%
4649	C & C GROUP PLC	0.004%	91.192%
4650	CARETRUST REIT INC REIT USD.01	0.004%	91.196%
4651	YUZHOU PROPRTI	0.004%	91.200%
4652	OSAKA GAS CO	0.004%	91.204%
4653	IOCHPE-MAXION	0.004%	91.207%
4654	TSUBAKIMOTO CHA	0.004%	91.211%
4655	AECI	0.004%	91.215%
4656	PREMIER INVESTM	0.004%	91.219%
4657	HULIC REIT INC	0.004%	91.223%
4658	BANK DANAMON PT	0.004%	91.227%
4659	TIM PARTICIPA	0.004%	91.231%
4660	TURK SISE VE CA	0.004%	91.235%
4661	SPX CORP COMMON STOCK USD.01	0.004%	91.239%
4662	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	91.243%
4663	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.004%	91.247%
4664	UNILEVER CAP CO	0.004%	91.251%
4665	JB HI-FI	0.004%	91.254%
4666	TURKIYE HALK	0.004%	91.258%
4667	CIE AUTOMOTIVE	0.004%	91.262%
4668	FULLSHARE HOLDI	0.004%	91.266%
4669	HEMFOSA FASTIGH	0.004%	91.270%
4670	ILLINOIS TOOL W	0.004%	91.274%
4671	TOMRA SYSTEMS A	0.004%	91.278%
4672	MAKALOT INDUSTR	0.004%	91.282%
4673	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.004%	91.286%
4674	HARGREAVES LANS	0.004%	91.290%
4675	ROBINSONS LAND	0.004%	91.293%
4676	ALFRESA HOLDING	0.004%	91.297%
4677	HENKEL KGAA-BEA	0.004%	91.301%
4678	SUMITOMO WAREHO	0.004%	91.305%
4679	JERONIMO MARTIN	0.004%	91.309%
4680	INTERRENT REAL	0.004%	91.313%
4681	LG PHILIPS LCD	0.004%	91.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	MUFG AMERICAS H	0.004%	91.321%
4683	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.004%	91.325%
4684	MAKINO MILLING	0.004%	91.328%
4685	INDUSTRIAS CH S	0.004%	91.332%
4686	MUTHOOT FINANCE	0.004%	91.336%
4687	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.004%	91.340%
4688	VTECH HLDGS	0.004%	91.344%
4689	CAPCOM CO	0.004%	91.348%
4690	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.004%	91.352%
4691	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.004%	91.356%
4692	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.004%	91.360%
4693	CORONATION FUND	0.004%	91.363%
4694	PHARMERICA CORP COMMON STOCK USD.01	0.004%	91.367%
4695	DAIRY CREST GRO	0.004%	91.371%
4696	HUMANA INC SR UNSECURED 10/24 3.85	0.004%	91.375%
4697	SINOTRUK HONG K	0.004%	91.379%
4698	AUSNET SERVICES	0.004%	91.383%
4699	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	91.387%
4700	DEUTZ AG	0.004%	91.391%
4701	M/I HOMES INC COMMON STOCK USD.01	0.004%	91.394%
4702	ALLIED GROUP LT	0.004%	91.398%
4703	SEVEN GROUP HLD	0.004%	91.402%
4704	ANGLOGOLD LTD	0.004%	91.406%
4705	VANGUARD INTL S	0.004%	91.410%
4706	AMERICAN STATES WATER CO COMMON STOCK	0.004%	91.414%
4707	KYOCERA CORP	0.004%	91.418%
4708	SINOPEC ENGINEE	0.004%	91.421%
4709	FRESNILLO PLC	0.004%	91.425%
4710	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.004%	91.429%
4711	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.433%
4712	HOUSE FOODS COR	0.004%	91.437%
4713	SANYO DENKI CO	0.004%	91.441%
4714	AXCELIS TECHNOL	0.004%	91.445%
4715	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.004%	91.448%
4716	SEIKO CORPORATI	0.004%	91.452%
4717	SEIREN CO	0.004%	91.456%
4718	RYOHIN KEIKAKU	0.004%	91.460%
4719	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	91.464%
4720	GOLD FIELDS LTD	0.004%	91.468%
4721	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	91.471%
4722	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.475%
4723	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.004%	91.479%
4724	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	91.483%
4725	GS ENGINEERING	0.004%	91.487%
4726	MASSMART HOLDIN	0.004%	91.491%
4727	NINE ENTERTAINM	0.004%	91.494%
4728	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.498%
4729	JAPAN AVIATN EL	0.004%	91.502%
4730	GROUPON INC COMMON STOCK USD.0001	0.004%	91.506%
4731	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.004%	91.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	VTB BANK(JSC)	0.004%	91.514%
4733	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	91.517%
4734	JAPAN RENTAL HO	0.004%	91.521%
4735	HITACHI ZOSEN C	0.004%	91.525%
4736	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.004%	91.529%
4737	MANAPPURAM FINA	0.004%	91.533%
4738	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.536%
4739	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.004%	91.540%
4740	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	91.544%
4741	SCANSOURCE INC COMMON STOCK	0.004%	91.548%
4742	ENTERPRISE PROD	0.004%	91.552%
4743	OGAKI KYORITSU	0.004%	91.555%
4744	MELEXIS	0.004%	91.559%
4745	EXIDE INDUSTRIE	0.004%	91.563%
4746	INDUSTRIAL & IN	0.004%	91.567%
4747	BRAIT SA	0.004%	91.571%
4748	EBAY INC 3.45%	0.004%	91.574%
4749	CHENG LOONG	0.004%	91.578%
4750	AGFA GEVAERT NV	0.004%	91.582%
4751	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.004%	91.586%
4752	KINTETSU CORP	0.004%	91.590%
4753	RINNAI CORP	0.004%	91.593%
4754	ACCELL GROUP	0.004%	91.597%
4755	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	91.601%
4756	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	91.605%
4757	NETAPP INC SR UNSECURED 12/22 3.25	0.004%	91.609%
4758	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.004%	91.612%
4759	CHINASOFT INTER	0.004%	91.616%
4760	GENTING MALAYSI	0.004%	91.620%
4761	LUKOIL PJSC- SP	0.004%	91.624%
4762	FINCANTIERI SPA	0.004%	91.628%
4763	SK CHEMICALS	0.004%	91.631%
4764	TRULY INTL HLDG	0.004%	91.635%
4765	F E CONSORTM IN	0.004%	91.639%
4766	UPC TECHNOLOGY	0.004%	91.643%
4767	TSOGO SUN HOLDI	0.004%	91.646%
4768	OBRASCON HUAR L	0.004%	91.650%
4769	PARMALAT S.P.A	0.004%	91.654%
4770	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	91.658%
4771	KFORCE INC COMMON STOCK USD.01	0.004%	91.662%
4772	UTD INTEGRATION	0.004%	91.665%
4773	CAR INC	0.004%	91.669%
4774	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.673%
4775	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	91.677%
4776	RIB SOFTWARE AG	0.004%	91.680%
4777	ORION CORP/REPU	0.004%	91.684%
4778	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	91.688%
4779	NIPPON SODA CO	0.004%	91.692%
4780	SCANA CORP COMMON STOCK	0.004%	91.695%
4781	KEIHIN CORP	0.004%	91.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	CONNECTONE BANCORP INC COMMON STOCK	0.004%	91.703%
4783	TOSHIBA MACHINE	0.004%	91.707%
4784	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	91.710%
4785	COPPER MTN MNG	0.004%	91.714%
4786	ORTHOFIX INTL N	0.004%	91.718%
4787	CHEVRON CORP SR UNSECURED 05/21 2.1	0.004%	91.722%
4788	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	91.725%
4789	NEWRIVER REIT P	0.004%	91.729%
4790	NIPPON FLOUR MI	0.004%	91.733%
4791	AMGEN INC SR UNSECURED 05/25 3.125	0.004%	91.737%
4792	SYSMEX CORP	0.004%	91.740%
4793	CANCOM SE	0.004%	91.744%
4794	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.004%	91.748%
4795	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	91.752%
4796	Meritz Fire & M	0.004%	91.755%
4797	BEFIMMO SCA	0.004%	91.759%
4798	STONERIDGE INC COMMON STOCK	0.004%	91.763%
4799	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.004%	91.767%
4800	SHIP FINANCE IN	0.004%	91.770%
4801	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.004%	91.774%
4802	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.004%	91.778%
4803	ITALGAS SPA	0.004%	91.782%
4804	HINDUSTAN LEVER	0.004%	91.785%
4805	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.789%
4806	MAINFREIGHT LTD	0.004%	91.793%
4807	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.004%	91.796%
4808	EMEMORY TECHNOL	0.004%	91.800%
4809	PACIFIC BASIN S	0.004%	91.804%
4810	SHANKS GROUP PL	0.004%	91.808%
4811	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.004%	91.811%
4812	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	91.815%
4813	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.004%	91.819%
4814	BALFOUR BEATTY	0.004%	91.823%
4815	FISHER (JAMES)	0.004%	91.826%
4816	TJX COS INC SR UNSECURED 05/23 2.5	0.004%	91.830%
4817	COCOKARA FINE H	0.004%	91.834%
4818	BANCO DE CHILE ADR ADR	0.004%	91.837%
4819	DOMINO'S PIZZA	0.004%	91.841%
4820	Rocky Mountain	0.004%	91.845%
4821	LINDT & SPRUENG	0.004%	91.848%
4822	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.004%	91.852%
4823	COSAN SA INDUST	0.004%	91.856%
4824	YANGARRA RESOUR	0.004%	91.860%
4825	APACHE CORP SR UNSECURED 04/22 3.25	0.004%	91.863%
4826	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.004%	91.867%
4827	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.004%	91.871%
4828	JAPAN LIFELINE	0.004%	91.874%
4829	KOMORI CORPORAT	0.004%	91.878%
4830	EXEDY CORP	0.004%	91.882%
4831	BIC CAMERA INC.	0.004%	91.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.004%	91.889%
4833	KIWOOM SECURITI	0.004%	91.893%
4834	ULTRA ELECTRONI	0.004%	91.896%
4835	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	91.900%
4836	ALIOR BANK SA	0.004%	91.904%
4837	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	91.908%
4838	CHINA EVERBRIGH	0.004%	91.911%
4839	KMG CHEMICALS INC COMMON STOCK USD.01	0.004%	91.915%
4840	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.919%
4841	ITAU CORPBANCA	0.004%	91.922%
4842	AAON INC COMMON STOCK USD.004	0.004%	91.926%
4843	JUST EAT PLC	0.004%	91.930%
4844	ZAKLADY METALI	0.004%	91.933%
4845	SIBANYE GOLD LT	0.004%	91.937%
4846	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.004%	91.941%
4847	POSTNL	0.004%	91.944%
4848	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	91.948%
4849	CHINA TRAVEL IN	0.004%	91.952%
4850	DOOSAN HEAVY IN	0.004%	91.955%
4851	BWP TRUST	0.004%	91.959%
4852	IMMOFINANZ IMMO	0.004%	91.963%
4853	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.004%	91.966%
4854	KEMET CORP	0.004%	91.970%
4855	OPUS BANK	0.004%	91.974%
4856	RMR GROUP INC/THE A COMMON STOCK	0.004%	91.977%
4857	Ayala Land Inc	0.004%	91.981%
4858	STORNOWAY DIAMO	0.004%	91.984%
4859	FENG TAY ENTRPR	0.004%	91.988%
4860	AUROBINDO PHARM	0.004%	91.992%
4861	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.004%	91.995%
4862	BUNKA SHUTTER C	0.004%	91.999%
4863	CHINA GEN PLAST	0.004%	92.003%
4864	FIVE PRIME THER	0.004%	92.006%
4865	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	92.010%
4866	UNIMICRON TECHN	0.004%	92.014%
4867	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	92.017%
4868	TPG TELECOM	0.004%	92.021%
4869	LIBERBANK SA	0.004%	92.025%
4870	KRUNG THAI BNK	0.004%	92.028%
4871	GERMAN AMERICAN BANCORP COMMON STOCK	0.004%	92.032%
4872	PLDT INC	0.004%	92.036%
4873	WESTPAC BANKING	0.004%	92.039%
4874	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	92.043%
4875	GUANGZHOU AUTOM	0.004%	92.046%
4876	INVERSIONES AGU	0.004%	92.050%
4877	FAES FARMA SA	0.004%	92.054%
4878	SEIBU HOLDINGS	0.004%	92.057%
4879	JM FINANCIAL	0.004%	92.061%
4880	ANRITSU CORP	0.004%	92.065%
4881	BCO CREDITO INV	0.004%	92.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	GUARANTY BANCORP COMMON STOCK USD.001	0.004%	92.072%
4883	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.004%	92.075%
4884	OKINAWA BANK	0.004%	92.079%
4885	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	92.083%
4886	METROPOLE TV-(M	0.004%	92.086%
4887	RATHBONE BROTHE	0.004%	92.090%
4888	CHENG SHIN RUBB	0.004%	92.094%
4889	TRADE ME LTD	0.004%	92.097%
4890	TRUE CORP PCL	0.004%	92.101%
4891	KAKEN PHARM	0.004%	92.104%
4892	INDS BACHOCO SA	0.004%	92.108%
4893	CERVED INFORMAT	0.004%	92.112%
4894	ITO EN	0.004%	92.115%
4895	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.004%	92.119%
4896	EREGLI DEMIR CE	0.004%	92.122%
4897	FISKARS OYJ	0.004%	92.126%
4898	JUBLIANT FOODWO	0.004%	92.130%
4899	PERFICIENT INC COMMON STOCK USD.001	0.004%	92.133%
4900	BANCA GENERALI	0.004%	92.137%
4901	FORTINET INC	0.004%	92.140%
4902	PATRIZIA IMMO A	0.004%	92.144%
4903	UNILEVER NV	0.004%	92.148%
4904	ASIA OPTICAL CO	0.004%	92.151%
4905	TOWER INTL INC	0.004%	92.155%
4906	QUALITY CARE PROPERTIES REIT USD.01	0.004%	92.158%
4907	HAP SENG CONSOL	0.004%	92.162%
4908	TOBU RAILWAY CO	0.004%	92.166%
4909	DULUXGROUP LTD	0.004%	92.169%
4910	RAKUTEN INC	0.004%	92.173%
4911	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	92.176%
4912	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.004%	92.180%
4913	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.004%	92.184%
4914	RELIANCE CAPITA	0.004%	92.187%
4915	TERANGA GOLD CO	0.004%	92.191%
4916	REUNERT	0.004%	92.194%
4917	KISSEI PHARM CO	0.004%	92.198%
4918	ABC-MART INC	0.004%	92.201%
4919	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	92.205%
4920	HP INC SR UNSECURED 12/21 4.65	0.004%	92.209%
4921	MAGELLAN FINANC	0.004%	92.212%
4922	FUJITEC CO	0.004%	92.216%
4923	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.004%	92.219%
4924	CHORUS LIMITED	0.004%	92.223%
4925	INFICON HOLDING	0.004%	92.226%
4926	UNDER ARMOUR IN	0.004%	92.230%
4927	RYOBI	0.004%	92.234%
4928	PC CONNECTION	0.004%	92.237%
4929	CARGOJET INC.	0.004%	92.241%
4930	UACJ CORP	0.004%	92.244%
4931	IMP DEL DES Y E	0.004%	92.248%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	ITOCHU TECHNO S	0.004%	92.251%
4933	CHINA RAILWAY G	0.004%	92.255%
4934	GPO IND BIMBO	0.004%	92.259%
4935	ACEA SPA	0.004%	92.262%
4936	ELECTA AB B SHS	0.004%	92.266%
4937	ZZZPRIMA MEAT P	0.004%	92.269%
4938	REGIS RESOURCES	0.004%	92.273%
4939	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.004%	92.276%
4940	EXPRESS INC COMMON STOCK	0.004%	92.280%
4941	GENTERA SAB DE	0.004%	92.283%
4942	TACHI-S CO	0.004%	92.287%
4943	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.004%	92.291%
4944	U-BLOX AG	0.004%	92.294%
4945	ANSELL LTD	0.004%	92.298%
4946	BANK OF INDIA C	0.004%	92.301%
4947	SSY GROUP LTD	0.004%	92.305%
4948	NANYA TECHNOLOG	0.004%	92.308%
4949	GPO CARSO SA DE	0.004%	92.312%
4950	REGIS CORP COMMON STOCK USD.05	0.004%	92.315%
4951	CENTRAL GLASS C	0.004%	92.319%
4952	SOMFY SA	0.004%	92.322%
4953	NAMPAK LTD.	0.004%	92.326%
4954	NAVIGANT CONSUL	0.004%	92.330%
4955	MYERS INDUSTRIES INC COMMON STOCK	0.004%	92.333%
4956	CHARTER HALL	0.004%	92.337%
4957	LISI	0.004%	92.340%
4958	INTERCONTINENTA	0.004%	92.344%
4959	SHANDONG WEIGAO	0.004%	92.347%
4960	PZU GR	0.004%	92.351%
4961	OCLARO INC COMMON STOCK USD.01	0.004%	92.354%
4962	INVACARE CORP	0.004%	92.358%
4963	AUTODESK INC	0.004%	92.361%
4964	HAMBORNER AG	0.004%	92.365%
4965	THANACHART CAPI	0.004%	92.368%
4966	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.004%	92.372%
4967	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.004%	92.375%
4968	GUNZE	0.004%	92.379%
4969	NICE SYSTEMS	0.004%	92.382%
4970	MY EG SERVICES	0.004%	92.386%
4971	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.389%
4972	TAIWAN BUSINESS	0.004%	92.393%
4973	ALSO HOLDING-RE	0.004%	92.396%
4974	CROMPTON GREAVE	0.004%	92.400%
4975	SIDERURGICA NAC	0.004%	92.403%
4976	TIANNENG POWER	0.004%	92.407%
4977	ANHEUSER BUSCH INBEV SPN ADR ADR	0.004%	92.410%
4978	CIA SANEAMENTO	0.004%	92.414%
4979	SUNTORY BEVERAG	0.003%	92.417%
4980	USS CO. LTD.	0.003%	92.421%
4981	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	92.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	CHINA LONGYUAN	0.003%	92.428%
4983	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	92.431%
4984	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.003%	92.435%
4985	DAOU TECHNOLOGY	0.003%	92.438%
4986	KATO SANGYO CO	0.003%	92.442%
4987	FUJI SEAL INC	0.003%	92.445%
4988	BANCA IFIS	0.003%	92.449%
4989	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	92.452%
4990	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	92.456%
4991	CTS CORP COMMON STOCK	0.003%	92.459%
4992	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	92.463%
4993	SINBON ELECTRON	0.003%	92.466%
4994	SEMBCORP MARINE	0.003%	92.470%
4995	FORTUNE REIT	0.003%	92.473%
4996	TONG YANG INDUS	0.003%	92.477%
4997	KOTAK MAHINDRA	0.003%	92.480%
4998	SEVERSTAL GDR REG S GDR	0.003%	92.484%
4999	SYDNEY AIRPORT	0.003%	92.487%
5000	MONMOUTH REAL E	0.003%	92.491%
5001	KANAMOTO CO LTD	0.003%	92.494%
5002	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	92.498%
5003	COCA-COLA FEMSA	0.003%	92.501%
5004	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	92.505%
5005	CIA HERING	0.003%	92.508%
5006	IINO KAIUN KAIS	0.003%	92.512%
5007	HAREL INSURANCE	0.003%	92.515%
5008	LEIDOS HOLDINGS	0.003%	92.519%
5009	U-MING MARINE	0.003%	92.522%
5010	JOWA HLDGS CO L	0.003%	92.525%
5011	MITSUBISHI TANA	0.003%	92.529%
5012	UNITED ARROWS L	0.003%	92.532%
5013	AUCKLAND INTERN	0.003%	92.536%
5014	KERRY LOGISTICS	0.003%	92.539%
5015	KOMAX HOLDING A	0.003%	92.543%
5016	GUARDIAN CAP GR	0.003%	92.546%
5017	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	92.550%
5018	JSR CORPORATION	0.003%	92.553%
5019	HOKUETSU KISHU	0.003%	92.557%
5020	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	92.560%
5021	PACIFICIndustr	0.003%	92.563%
5022	SSAB SVENSKT ST	0.003%	92.567%
5023	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	92.570%
5024	MACQUARIE MEXIC	0.003%	92.574%
5025	ZZZSAN-AI OIL C	0.003%	92.577%
5026	GJENSIDIGE FORS	0.003%	92.581%
5027	MACNICA FUJI EL	0.003%	92.584%
5028	DAI-ICHI KOGYO	0.003%	92.588%
5029	MAYORA INDAH	0.003%	92.591%
5030	KINPO ELECTRONI	0.003%	92.594%
5031	DELPHI ENERGY C	0.003%	92.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	CHARGEURS SA	0.003%	92.601%
5033	GEO CO LTD	0.003%	92.605%
5034	MARUICHI STL TU	0.003%	92.608%
5035	HYAKUJUSHI BANK	0.003%	92.612%
5036	AUTOMOTIVE HOLD	0.003%	92.615%
5037	SINO LAND CO	0.003%	92.619%
5038	LENNAR CORP COMPANY GUAR 01/22 4.125	0.003%	92.622%
5039	HAITONG INTL SE	0.003%	92.625%
5040	TRANSPORT INTL	0.003%	92.629%
5041	CRED SUIS GP FU	0.003%	92.632%
5042	NANTO BANK	0.003%	92.636%
5043	PETROFAC LTD	0.003%	92.639%
5044	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	92.643%
5045	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.003%	92.646%
5046	AFRICA OIL CORP	0.003%	92.649%
5047	ADVANCED INFO S	0.003%	92.653%
5048	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	92.656%
5049	KENDRION NV	0.003%	92.660%
5050	BBMG CORPORATIO	0.003%	92.663%
5051	LADBROKES PLC	0.003%	92.667%
5052	TONGDA GROUP HL	0.003%	92.670%
5053	SOHU.COM INC	0.003%	92.673%
5054	OUTSOURCING INC	0.003%	92.677%
5055	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.003%	92.680%
5056	SARACEN MINERAL	0.003%	92.684%
5057	UNI-CHARM CORP	0.003%	92.687%
5058	NORTHGATE	0.003%	92.690%
5059	TELECOM PLUS	0.003%	92.694%
5060	SUMMERSET GROUP	0.003%	92.697%
5061	HEIWA CORP	0.003%	92.701%
5062	FIRST NATIONAL	0.003%	92.704%
5063	CHINA TRADITION	0.003%	92.707%
5064	SHIMANO INC	0.003%	92.711%
5065	TOHO GAS CO	0.003%	92.714%
5066	TOKYO DOME CORP	0.003%	92.718%
5067	Mobistar SA	0.003%	92.721%
5068	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	92.724%
5069	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	92.728%
5070	SENKO CO	0.003%	92.731%
5071	GUOTAI JUNAN IN	0.003%	92.735%
5072	HOSHINO RESORTS	0.003%	92.738%
5073	BURCKHARDT COMP	0.003%	92.741%
5074	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	92.745%
5075	EI TOWERS SPA	0.003%	92.748%
5076	GT CAPITAL HOLD	0.003%	92.752%
5077	NIPPON CHEMI-CO	0.003%	92.755%
5078	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	92.758%
5079	CHINA SHIPPING	0.003%	92.762%
5080	ZARDOYA-OTIS	0.003%	92.765%
5081	AUTOGRILL SPA	0.003%	92.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	KEYCORP	0.003%	92.772%
5083	HIWIN TECH CORP	0.003%	92.775%
5084	BECHTLE AG	0.003%	92.779%
5085	RESORTTRUST INC	0.003%	92.782%
5086	WALGREEN BOOTS	0.003%	92.786%
5087	SOUTH INDIA BAN	0.003%	92.789%
5088	MITAC HOLDINGS	0.003%	92.792%
5089	NHN ENTERTAINME	0.003%	92.796%
5090	STATE STREET CORP SR UNSECURED 08/20 2.55	0.003%	92.799%
5091	SANFILIPPO(JOHN	0.003%	92.802%
5092	MERCIALYS	0.003%	92.806%
5093	ENBRIDGE ENERGY	0.003%	92.809%
5094	PERLIS PLANTATI	0.003%	92.813%
5095	COMTECH TELE CO	0.003%	92.816%
5096	ESSO (THAILAND)	0.003%	92.819%
5097	CHINA DONGXIANG	0.003%	92.823%
5098	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.826%
5099	COMFORIA RESIDE	0.003%	92.829%
5100	KUREHA CHEM IND	0.003%	92.833%
5101	LINK ADMINISTRA	0.003%	92.836%
5102	ESURE GROUP PLC	0.003%	92.840%
5103	TOD'S SPA	0.003%	92.843%
5104	AXFOOD AB	0.003%	92.846%
5105	ELITE MATERIAL	0.003%	92.850%
5106	MEDICLINIC INTE	0.003%	92.853%
5107	POONGSAN CORP(N	0.003%	92.856%
5108	AIN PHARMACIEZ	0.003%	92.860%
5109	HUMANA INC SR UNSECURED 10/19 2.625	0.003%	92.863%
5110	JSW ENERGY LTD	0.003%	92.866%
5111	NOBLE CORP PLC	0.003%	92.870%
5112	IRISO ELECTRONI	0.003%	92.873%
5113	BONAVA AB - B S	0.003%	92.876%
5114	KRUK SA	0.003%	92.880%
5115	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	92.883%
5116	WORLDPAY GRP PL	0.003%	92.887%
5117	DREAM UNLIMIITE	0.003%	92.890%
5118	SERCOMM CORP	0.003%	92.893%
5119	NANKAI ELEC RAI	0.003%	92.897%
5120	PRIMARY HEALTH	0.003%	92.900%
5121	BB SEGURIDADE P	0.003%	92.903%
5122	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	92.907%
5123	CRAMO OYJ B SHS	0.003%	92.910%
5124	PPC LTD	0.003%	92.913%
5125	CIPUTRA DEVELOP	0.003%	92.917%
5126	OKI ELECTRIC IN	0.003%	92.920%
5127	POLYPIPE GROUP	0.003%	92.923%
5128	FUGRO NV-CVA	0.003%	92.927%
5129	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	92.930%
5130	DR PEPPER SNAPP	0.003%	92.933%
5131	AOMORI BANK	0.003%	92.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	FUKUOKA REIT CO	0.003%	92.940%
5133	INVESTMENT TECH	0.003%	92.943%
5134	CIMIC GROUP LTD	0.003%	92.947%
5135	CAREER TECHNOLO	0.003%	92.950%
5136	DAEWOO INTERNAT	0.003%	92.953%
5137	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	92.956%
5138	BANGCHAK CORP P	0.003%	92.960%
5139	SAUL CENTERS INC REIT USD.01	0.003%	92.963%
5140	DOOSAN CORP	0.003%	92.966%
5141	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	92.970%
5142	HARMONY GOLD MN	0.003%	92.973%
5143	B2W-CIA GLOBAL	0.003%	92.976%
5144	OCADO GROUP PLC	0.003%	92.980%
5145	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	92.983%
5146	JINRO LTD	0.003%	92.986%
5147	COCA-COLA AMATI	0.003%	92.990%
5148	QUALYS INC COMMON STOCK USD.001	0.003%	92.993%
5149	SKYFAME REALTY	0.003%	92.996%
5150	TOHOKU ELEC POW	0.003%	92.999%
5151	TRUSCO NAKAYAMA	0.003%	93.003%
5152	RIETER HLDGS AG	0.003%	93.006%
5153	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.009%
5154	QUIDEL CORP COMMON STOCK USD.001	0.003%	93.013%
5155	SPIN MASTER COR	0.003%	93.016%
5156	UNIFI INC	0.003%	93.019%
5157	PARK 24 CO	0.003%	93.023%
5158	NICHICON CORP	0.003%	93.026%
5159	C.P. ALL PCL-FG	0.003%	93.029%
5160	TELSTRA CORP	0.003%	93.032%
5161	EZCORP INC CL A COMMON STOCK USD.01	0.003%	93.036%
5162	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	93.039%
5163	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.042%
5164	GPO DE INVERSIO	0.003%	93.046%
5165	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.049%
5166	LOTTE SHOPPING	0.003%	93.052%
5167	UNI-PRESIDENT C	0.003%	93.055%
5168	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	93.059%
5169	SUPERVALU INC COMMON STOCK USD.01	0.003%	93.062%
5170	UTD STATES CELL	0.003%	93.065%
5171	VITASOY INTL	0.003%	93.068%
5172	BEIERSDORF AG	0.003%	93.072%
5173	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.003%	93.075%
5174	CHINA LESSO GRO	0.003%	93.078%
5175	LATECOERE	0.003%	93.081%
5176	NISSIN ELECTRIC	0.003%	93.085%
5177	TEXTAINER GROUP	0.003%	93.088%
5178	SYNNEX TECH INT	0.003%	93.091%
5179	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.095%
5180	ENTERTAINMENT O	0.003%	93.098%
5181	CAPITAL SECURIT	0.003%	93.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	ISHIHARA SANGYO	0.003%	93.104%
5183	MYCRONIC AB	0.003%	93.108%
5184	KERNEL HOLDING	0.003%	93.111%
5185	AUSDRILL LIMITE	0.003%	93.114%
5186	BERNER KTBK	0.003%	93.117%
5187	MPHISIS LTD	0.003%	93.121%
5188	SENSHU IKEDA HL	0.003%	93.124%
5189	SAIZERIYA COMPA	0.003%	93.127%
5190	SEMAPA SOC INVE	0.003%	93.130%
5191	CJ E&M CORPORAT	0.003%	93.134%
5192	PALTAC CORP	0.003%	93.137%
5193	KOSE	0.003%	93.140%
5194	JCU CORP	0.003%	93.143%
5195	JARDINE CYCLE	0.003%	93.147%
5196	AMBUJA CEMENTS	0.003%	93.150%
5197	APPLUS SERVICES	0.003%	93.153%
5198	BANK TABUNGAN N	0.003%	93.156%
5199	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.003%	93.159%
5200	GUDANG GARAM(PE	0.003%	93.163%
5201	FUTABA CORP	0.003%	93.166%
5202	SINGAPORE POST	0.003%	93.169%
5203	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.003%	93.172%
5204	VASTNED RETAIL	0.003%	93.176%
5205	KYOKUTO KAIHATS	0.003%	93.179%
5206	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.182%
5207	HOTA INDUSTRIAL	0.003%	93.185%
5208	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.189%
5209	GAZTRANSPORT ET	0.003%	93.192%
5210	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	93.195%
5211	CHINA SCE PROPE	0.003%	93.198%
5212	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.201%
5213	CHROMA ATE INC	0.003%	93.205%
5214	CHINA HARMONY N	0.003%	93.208%
5215	PAPA JOHN'S INT	0.003%	93.211%
5216	MEIDENSHA CORP	0.003%	93.214%
5217	LAIRD PLC	0.003%	93.218%
5218	PIONEER CORP JP	0.003%	93.221%
5219	ACTUA CORP COMMON STOCK USD.001	0.003%	93.224%
5220	SITC INTERNATIO	0.003%	93.227%
5221	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.230%
5222	SQUARE INC A COMMON STOCK USD.000001	0.003%	93.234%
5223	CHOW SANG SANG	0.003%	93.237%
5224	BANK OF BARODA	0.003%	93.240%
5225	AOKI INTL	0.003%	93.243%
5226	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.246%
5227	NS SOLUTIONS CO	0.003%	93.250%
5228	KYUSHU ELEC POW	0.003%	93.253%
5229	GAMESA CORP TEC	0.003%	93.256%
5230	INDUSIND BANK	0.003%	93.259%
5231	STRIDES ARCOLAB	0.003%	93.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	CHUDENKO CORP	0.003%	93.266%
5233	LASERTEC CORP	0.003%	93.269%
5234	OLAM INTERNATIO	0.003%	93.272%
5235	TOKYU CONST	0.003%	93.275%
5236	AIRASIA BHD	0.003%	93.278%
5237	NITTO BOSEKI CO	0.003%	93.282%
5238	SIAM COMMERCIAL	0.003%	93.285%
5239	BDO UNIBANK INC	0.003%	93.288%
5240	DE'LONGHI SPA	0.003%	93.291%
5241	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	93.294%
5242	CJ O SHOPPING C	0.003%	93.297%
5243	ENGINEERS INDIA	0.003%	93.301%
5244	CHIPBOND TECHNO	0.003%	93.304%
5245	LIECHTENSTEINIS	0.003%	93.307%
5246	MORGUARD REAL E	0.003%	93.310%
5247	KIWI PROPERTY G	0.003%	93.313%
5248	ECHO GLOBAL LOG	0.003%	93.316%
5249	THAI UNION GROU	0.003%	93.320%
5250	AUSTEVOLL SEAFO	0.003%	93.323%
5251	GETAC TECHNOLOG	0.003%	93.326%
5252	INTERROLL HOLDI	0.003%	93.329%
5253	TECO ELEC&MACHI	0.003%	93.332%
5254	NESTLE FINANCE	0.003%	93.335%
5255	BAYWA AG (BAYER	0.003%	93.339%
5256	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	93.342%
5257	LIEN HWA INDL	0.003%	93.345%
5258	YODOGAWA STEEL	0.003%	93.348%
5259	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	93.351%
5260	IBJ LEASING CO	0.003%	93.354%
5261	CROCS INC COMMON STOCK USD.001	0.003%	93.358%
5262	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	93.361%
5263	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.364%
5264	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.367%
5265	WING TAI HOLDIN	0.003%	93.370%
5266	SHIKOKU ELEC PO	0.003%	93.373%
5267	NOBIA AB NEW	0.003%	93.376%
5268	INABATA & CO	0.003%	93.380%
5269	ASSORE	0.003%	93.383%
5270	THE NISSHIN OIL	0.003%	93.386%
5271	ACC LIMITED	0.003%	93.389%
5272	CHINA BLUECHEMI	0.003%	93.392%
5273	KRUNGTHAI CARD	0.003%	93.395%
5274	ADVANCED MICRO	0.003%	93.399%
5275	OPHIR ENERGY PL	0.003%	93.402%
5276	TAKKT AG	0.003%	93.405%
5277	SHOWA CORP	0.003%	93.408%
5278	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.003%	93.411%
5279	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.414%
5280	IRPC PUBLIC CO	0.003%	93.417%
5281	NIPPON REIT INV	0.003%	93.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	RPS GROUP PLC	0.003%	93.424%
5283	TONG REN TANG T	0.003%	93.427%
5284	WESTERN GAS PAR	0.003%	93.430%
5285	DONGYUE GROUP	0.003%	93.433%
5286	ATLANTICA YIELD	0.003%	93.436%
5287	TEMP HOLDINGS C	0.003%	93.439%
5288	CHENG UEI PRECI	0.003%	93.442%
5289	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.446%
5290	GPO TELEVISA	0.003%	93.449%
5291	ALS LTD	0.003%	93.452%
5292	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.455%
5293	TAKEUCHI MANUFA	0.003%	93.458%
5294	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	93.461%
5295	NISSHIN STEEL H	0.003%	93.464%
5296	RAMCO-GERSHENSO	0.003%	93.467%
5297	LONKING HOLDING	0.003%	93.471%
5298	TRAVELSKY TECHN	0.003%	93.474%
5299	21VIANET GROUP INC ADR ADR USD.00001	0.003%	93.477%
5300	EVRAZ PLC	0.003%	93.480%
5301	MBANK	0.003%	93.483%
5302	K12 INC COMMON STOCK USD.0001	0.003%	93.486%
5303	KEIO CORP	0.003%	93.489%
5304	COMPUGROUP HOLD	0.003%	93.492%
5305	GENWORTH MORTGA	0.003%	93.495%
5306	KEISEI ELEC RY	0.003%	93.499%
5307	ELIA SYS OPERAT	0.003%	93.502%
5308	SUMITOMO MITSUI	0.003%	93.505%
5309	CLOETTA AB B SH	0.003%	93.508%
5310	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	93.511%
5311	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.514%
5312	FASTIGHETS AB B	0.003%	93.517%
5313	KOENIG & BAUER	0.003%	93.520%
5314	MARCUS CORP	0.003%	93.523%
5315	GREAT WALL ENTE	0.003%	93.526%
5316	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	93.530%
5317	PAN OCEAN CO	0.003%	93.533%
5318	RECTICEL	0.003%	93.536%
5319	CHICONY ELECTRO	0.003%	93.539%
5320	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.542%
5321	GORMAN-RUPP CO	0.003%	93.545%
5322	WPT INDUSTRIAL	0.003%	93.548%
5323	FURUKAWA CO	0.003%	93.551%
5324	NIPPON PAINT CO	0.003%	93.554%
5325	SAO MARTINHO SA	0.003%	93.557%
5326	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.003%	93.560%
5327	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.563%
5328	DREAM INDUSTRIA	0.003%	93.566%
5329	HYUNDAI MIPO DO	0.003%	93.570%
5330	NAN YA PRINTED	0.003%	93.573%
5331	SPEEDWAY MOTORS	0.003%	93.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	93.579%
5333	TV18 BROADCAST	0.003%	93.582%
5334	GLOBAL LOGISTIC	0.003%	93.585%
5335	PHOTRONICS INC COMMON STOCK USD.01	0.003%	93.588%
5336	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	93.591%
5337	NIB HOLDINGS LT	0.003%	93.594%
5338	NEMETSCHKE AG	0.003%	93.597%
5339	INDORAMA VENTUR	0.003%	93.600%
5340	WESTERN AREAS N	0.003%	93.603%
5341	DAINICHISEIKA C	0.003%	93.606%
5342	TOPCO SCIENTIFI	0.003%	93.609%
5343	MIRAIT HLDG COR	0.003%	93.612%
5344	TOKYO ELEC POWE	0.003%	93.615%
5345	AUSTRIA TECHNOL	0.003%	93.619%
5346	AURICO METALS INC COMMON STOCK	0.003%	93.622%
5347	WIHLBORGS FASTI	0.003%	93.625%
5348	BORREGAARD ASA	0.003%	93.628%
5349	K WAH INTL HLDG	0.003%	93.631%
5350	RAIN INDUSTRIES	0.003%	93.634%
5351	ENGIE BRASIL SA	0.003%	93.637%
5352	DIGITAL CHINA H	0.003%	93.640%
5353	MORGUARD CORP	0.003%	93.643%
5354	AEON MALL CO LT	0.003%	93.646%
5355	BARR(A.G.)	0.003%	93.649%
5356	TAIWAN FERTILIZ	0.003%	93.652%
5357	G8 EDUCATION LT	0.003%	93.655%
5358	SHINKO ELEC IND	0.003%	93.658%
5359	RAMIRENT OYJ	0.003%	93.661%
5360	SYSTEMAX INC COMMON STOCK USD.01	0.003%	93.664%
5361	JUST RETIREMENT	0.003%	93.667%
5362	LAWSON	0.003%	93.670%
5363	AUTOZONE INC SR UNSECURED 04/22 3.7	0.003%	93.673%
5364	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.676%
5365	ALL NIPPON AIRW	0.003%	93.679%
5366	HIGHWEALTH CONS	0.003%	93.682%
5367	SALINI IMPREGIL	0.003%	93.685%
5368	PTC INC COMMON STOCK USD.01	0.003%	93.688%
5369	D/S NORDEN	0.003%	93.691%
5370	ACADIAN TIMBER	0.003%	93.694%
5371	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.697%
5372	REDINGTON INDIA	0.003%	93.700%
5373	CHINA AOYUAN PR	0.003%	93.703%
5374	DAIHEN CORP	0.003%	93.706%
5375	LG INDL SYSTEMS	0.003%	93.709%
5376	TELEVISION BROA	0.003%	93.712%
5377	IZUMI CO	0.003%	93.715%
5378	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	93.719%
5379	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	93.722%
5380	HIBERNIA REIT P	0.003%	93.725%
5381	KADOKAWA DWANGO	0.003%	93.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	KANSAI PAINT CO	0.003%	93.731%
5383	HEIWA REAL ESTA	0.003%	93.734%
5384	TOSHIBA PLANT K	0.003%	93.737%
5385	KUNGSLEDEN AB N	0.003%	93.740%
5386	KENDA RUBBER IN	0.003%	93.743%
5387	ETERNAL CHEMICA	0.003%	93.746%
5388	NICHI-IKO PHARM	0.003%	93.749%
5389	CEBU AIR INC	0.003%	93.752%
5390	MID REIT INC	0.003%	93.755%
5391	KOREA KUMHO PET	0.003%	93.758%
5392	TIMBERCREEK FIN	0.003%	93.761%
5393	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.003%	93.764%
5394	CSR CORP	0.003%	93.767%
5395	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.770%
5396	TOKYO TY FINANC	0.003%	93.773%
5397	AMBEV SA ADR ADR	0.003%	93.775%
5398	DIALOG GROUP BH	0.003%	93.778%
5399	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.003%	93.781%
5400	KUMHO TIRE CO	0.003%	93.784%
5401	NIPPON SIGNAL C	0.003%	93.787%
5402	EXACTECH INC COMMON STOCK USD.01	0.003%	93.790%
5403	SKYLARK CO LTD	0.003%	93.793%
5404	BRICKWORKS	0.003%	93.796%
5405	TRAVELPORT WORL	0.003%	93.799%
5406	TAKARA LEBEN CO	0.003%	93.802%
5407	ALK-ABELLO A/S	0.003%	93.805%
5408	CHINA SOUTH CIT	0.003%	93.808%
5409	MEDIPAL HOLDING	0.003%	93.811%
5410	KIATNAKIN FIN&S	0.003%	93.814%
5411	MANTRA GROUP LT	0.003%	93.817%
5412	MACQUARIE LEISU	0.003%	93.820%
5413	WD 40 CO COMMON STOCK USD.001	0.003%	93.823%
5414	CEVA INC COMMON STOCK USD.001	0.003%	93.826%
5415	ECOLAB INC SR UNSECURED 12/21 4.35	0.003%	93.829%
5416	TASSAL GROUP	0.003%	93.832%
5417	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	93.835%
5418	ENNIS INC COMMON STOCK USD2.5	0.003%	93.838%
5419	CROMWELL PROPER	0.003%	93.841%
5420	AUTOBACS SEVEN	0.003%	93.844%
5421	NISSIN KOGYO	0.003%	93.847%
5422	KURABO INDUSTRI	0.003%	93.850%
5423	NISSHA PRINTING	0.003%	93.853%
5424	KLAB INC	0.003%	93.856%
5425	MIGDAL INSURAN	0.003%	93.859%
5426	INVESCO OFFICE	0.003%	93.862%
5427	TAICHUNG	0.003%	93.865%
5428	PACIFIC TEXTILE	0.003%	93.868%
5429	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	93.871%
5430	GLOVIS	0.003%	93.874%
5431	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.003%	93.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	93.880%
5433	ECLIPX GROUP LT	0.003%	93.883%
5434	JB FINANCIAL GR	0.003%	93.886%
5435	RUENTEX DEVELOP	0.003%	93.888%
5436	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.891%
5437	S FOODS INC	0.003%	93.894%
5438	LINDSAY CORP COMMON STOCK USD1.0	0.003%	93.897%
5439	PANDOX AB	0.003%	93.900%
5440	IXYS CORPORATION COMMON STOCK USD.01	0.003%	93.903%
5441	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	93.906%
5442	CBL & ASSOC PRO	0.003%	93.909%
5443	MANHATTAN ASSOC	0.003%	93.912%
5444	JIANGSU EXPRESS	0.003%	93.915%
5445	GRAINGER TRUST	0.003%	93.918%
5446	DIGI.COM BHD	0.003%	93.921%
5447	RPX CORP COMMON STOCK USD.0001	0.003%	93.924%
5448	CONTACT ENERGY	0.003%	93.927%
5449	ARC LAND SAKAMO	0.003%	93.930%
5450	MOTOR OIL SA	0.003%	93.933%
5451	TRANSM ALIANCA	0.003%	93.936%
5452	EXELON GENERATI	0.003%	93.939%
5453	VST HLDGS	0.003%	93.942%
5454	TAISHO PHARMACE	0.003%	93.944%
5455	JG SUMMIT HLDGS	0.003%	93.947%
5456	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	93.950%
5457	RESOLUTE FOREST	0.003%	93.953%
5458	JACCS CO	0.003%	93.956%
5459	OIL REFINERIES	0.003%	93.959%
5460	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	93.962%
5461	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	93.965%
5462	SAN-A CO LTD	0.003%	93.968%
5463	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.971%
5464	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.003%	93.974%
5465	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	93.977%
5466	TOKEN CORP	0.003%	93.980%
5467	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.003%	93.983%
5468	SKY PERFECT JSA	0.003%	93.985%
5469	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	93.988%
5470	COMMONWEALTH BA	0.003%	93.991%
5471	COMMONWEALTH BA	0.003%	93.994%
5472	SUNDRUG CO LTD	0.003%	93.997%
5473	LAM RESEARCH CO	0.003%	94.000%
5474	PROVIDENT FINAN	0.003%	94.003%
5475	TOOTSIE ROLL IN	0.003%	94.006%
5476	CENTRL PLAZA HO	0.003%	94.009%
5477	INTL BK RECON &	0.003%	94.012%
5478	ALKERMES PLC	0.003%	94.015%
5479	AXIA REAL ESTAT	0.003%	94.018%
5480	DEBENHAMS	0.003%	94.020%
5481	PERPETUAL TST A	0.003%	94.023%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	EBOS GROUP LTD	0.003%	94.026%
5483	CANARA BANK	0.003%	94.029%
5484	KITZ CORPORATIO	0.003%	94.032%
5485	ASIAN DEVELOPME	0.003%	94.035%
5486	ABACUS PROPERTY	0.003%	94.038%
5487	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.041%
5488	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	94.044%
5489	TLG IMMOBILIEN	0.003%	94.047%
5490	YUEN FOONG YU M	0.003%	94.050%
5491	KINGDEE INTERNA	0.003%	94.052%
5492	HUTCHISON TEL-H	0.003%	94.055%
5493	KOA CORPORATION	0.003%	94.058%
5494	KOC HOLDING AS	0.003%	94.061%
5495	CHINA EASTERN A	0.003%	94.064%
5496	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	94.067%
5497	DIGNITY PLC	0.003%	94.070%
5498	DAIFUKU CO	0.003%	94.073%
5499	ZZZMITSUI SUGAR	0.003%	94.076%
5500	PHH CORP COMMON STOCK USD.01	0.003%	94.079%
5501	HOPSON DEVELOPM	0.003%	94.081%
5502	FELDA GLOBAL VE	0.003%	94.084%
5503	DAINIPPON PHARM	0.003%	94.087%
5504	CONSORT MEDICAL	0.003%	94.090%
5505	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	94.093%
5506	BHARAT PETROL C	0.003%	94.096%
5507	HALLA HOLDINGS	0.003%	94.099%
5508	BELLUNA CO.LTD	0.003%	94.102%
5509	BOMBARDIER INC	0.003%	94.104%
5510	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.107%
5511	FLEURY SA	0.003%	94.110%
5512	TOHO BANK	0.003%	94.113%
5513	ZUGER KANTONALB	0.003%	94.116%
5514	YAMAGATA BANK	0.003%	94.119%
5515	NORDSTROM INC	0.003%	94.122%
5516	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.125%
5517	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.003%	94.128%
5518	SUDAMERICANA VA	0.003%	94.130%
5519	JUKI CORP	0.003%	94.133%
5520	YELLOW PAGES LT	0.003%	94.136%
5521	GRAMMER AG	0.003%	94.139%
5522	MEDIFAST INC COMMON STOCK USD.001	0.003%	94.142%
5523	TAKUMA CO	0.003%	94.145%
5524	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	94.148%
5525	MEITEC CORPORAT	0.003%	94.151%
5526	ANADOLU EFES BI	0.003%	94.153%
5527	SANKEN ELECTRIC	0.003%	94.156%
5528	TITAN INDUSTRIE	0.003%	94.159%
5529	TATSUTA ELEC WI	0.003%	94.162%
5530	SUMITOMO DENSET	0.003%	94.165%
5531	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.003%	94.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	EZAKI GLICO CO	0.003%	94.171%
5533	CHINA REINSURAN	0.003%	94.173%
5534	KOREA LINE CORP	0.003%	94.176%
5535	ZENSHO CO LTD	0.003%	94.179%
5536	NIC INC COMMON STOCK	0.003%	94.182%
5537	KOMBASSAN HOLDI	0.003%	94.185%
5538	CHINA OVERASEA	0.003%	94.188%
5539	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	94.191%
5540	TATA CHEMICALS	0.003%	94.193%
5541	LUXOTTICA GROUP	0.003%	94.196%
5542	PETS AT HOME GR	0.003%	94.199%
5543	HUA HONG SEMICO	0.003%	94.202%
5544	SEKISUI HOUSE R	0.003%	94.205%
5545	CVR ENERGY INC	0.003%	94.208%
5546	TELEKOM AUSTRIA	0.003%	94.211%
5547	INDIABULL REAL	0.003%	94.213%
5548	FENNER	0.003%	94.216%
5549	MERCANTILE BANK CORP COMMON STOCK	0.003%	94.219%
5550	HITACHI MAXELL	0.003%	94.222%
5551	VOLKSWAGEN LEAS	0.003%	94.225%
5552	AK STEEL HOLDIN	0.003%	94.228%
5553	HUAKU DEVELOPME	0.003%	94.231%
5554	JAPAN SECS FINA	0.003%	94.233%
5555	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.003%	94.236%
5556	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.239%
5557	COOLPAD GROUP L	0.003%	94.242%
5558	SAGAMI RAILWAY	0.003%	94.245%
5559	CASTROL INDIA L	0.003%	94.248%
5560	PARAMOUNT BED H	0.003%	94.250%
5561	SINGAPORE EXCHA	0.003%	94.253%
5562	BAVARIAN NORDIC	0.003%	94.256%
5563	HUFVUDSTADEN AB	0.003%	94.259%
5564	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.262%
5565	EXPRESS SCRIPTS	0.003%	94.265%
5566	AIA ENGINEERING	0.003%	94.268%
5567	EOH HOLDINGS LT	0.003%	94.270%
5568	KEPPEL DC REIT	0.003%	94.273%
5569	EVERLIGHT ELECT	0.003%	94.276%
5570	BCO BILBAO VIZC	0.003%	94.279%
5571	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	94.282%
5572	BECTON DICKINSO	0.003%	94.285%
5573	DOMINOS PIZZA E	0.003%	94.287%
5574	TOHO ZINC CO LT	0.003%	94.290%
5575	NATURA COSMETIC	0.003%	94.293%
5576	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.296%
5577	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	94.299%
5578	MOMO INC SPON ADR ADR USD.0001	0.003%	94.302%
5579	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.003%	94.304%
5580	INDRA SISTEMAS	0.003%	94.307%
5581	ASCOTT RESIDENC	0.003%	94.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	ZAGG INC COMMON STOCK USD.001	0.003%	94.313%
5583	IWATE(BANK OF)	0.003%	94.316%
5584	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.003%	94.318%
5585	SUPER RETAIL GR	0.003%	94.321%
5586	CAHYA MATA SARA	0.003%	94.324%
5587	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.327%
5588	ORIENTAL UNION	0.003%	94.330%
5589	CHAMPION REAL E	0.003%	94.333%
5590	BCO ABC BRASIL	0.003%	94.335%
5591	HSN INC COMMON STOCK USD.01	0.003%	94.338%
5592	CHINA MOTOR CO	0.003%	94.341%
5593	CHINA RAILWAY S	0.003%	94.344%
5594	ZENKOKU HOSHO C	0.003%	94.347%
5595	TSRC CORP	0.003%	94.349%
5596	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.003%	94.352%
5597	HUBER & SUHNER	0.003%	94.355%
5598	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	94.358%
5599	PILOT CORP (NEW	0.003%	94.361%
5600	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.363%
5601	KINTETSU WORLD	0.003%	94.366%
5602	BENI STABILI IT	0.003%	94.369%
5603	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.372%
5604	DEUTSCHE EUROSH	0.003%	94.375%
5605	AT+T INC SR UNSECURED 02/21 2.8	0.003%	94.378%
5606	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	94.380%
5607	TUNG HO STEEL E	0.003%	94.383%
5608	HEXAWARE TECHNO	0.003%	94.386%
5609	POLSKIE GORNIC	0.003%	94.389%
5610	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.392%
5611	EMBOTELLA ANDIN	0.003%	94.394%
5612	MONEX GROUP INC	0.003%	94.397%
5613	POWERLONG REAL	0.003%	94.400%
5614	AMOREPACIFIC-NE	0.003%	94.403%
5615	SANFIRE RESOURC	0.003%	94.405%
5616	LG HAUSYS LTD	0.003%	94.408%
5617	CORBY SPIRIT AN	0.003%	94.411%
5618	GATX CORP	0.003%	94.414%
5619	JOLLIBEE FOODS	0.003%	94.417%
5620	PI INDUSTRIES L	0.003%	94.419%
5621	IRESS MARKET TE	0.003%	94.422%
5622	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	94.425%
5623	NIPPON SHEET GL	0.003%	94.428%
5624	SANYO SPEC STEE	0.003%	94.431%
5625	INARI AMERTRON	0.003%	94.433%
5626	LASSILA & TIKAN	0.003%	94.436%
5627	ARCADYAN TECHNO	0.003%	94.439%
5628	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	94.442%
5629	KEYBANK NA/CLEV	0.003%	94.445%
5630	SLATE RETAIL RE	0.003%	94.447%
5631	EMS-CHEMIE HLDG	0.003%	94.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	CJ CGV	0.003%	94.453%
5633	EVERSOURCE ENER	0.003%	94.456%
5634	CHUGOKU ELEC PO	0.003%	94.458%
5635	BANK NEGARA IND	0.003%	94.461%
5636	NATIONAL ALUMIN	0.003%	94.464%
5637	UNISEM (M) BHD	0.003%	94.467%
5638	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.470%
5639	ITE GROUP	0.003%	94.472%
5640	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.475%
5641	CyberAgent, Inc	0.003%	94.478%
5642	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.481%
5643	ZEE ENTERTAIN E	0.003%	94.483%
5644	CHOW TAI FOOK J	0.003%	94.486%
5645	SEKISUI HOUSE	0.003%	94.489%
5646	GUNGHO ONLINE E	0.003%	94.492%
5647	EVOTEC OAI AG	0.003%	94.494%
5648	OTSUKA CORP	0.003%	94.497%
5649	GETTY PETROLEUM	0.003%	94.500%
5650	KANGWON LAND IN	0.003%	94.503%
5651	OKINAWA ELEC PO	0.003%	94.506%
5652	SALFACORP SA	0.003%	94.508%
5653	JOSHIN DENKI CO	0.003%	94.511%
5654	TXC CORPN	0.003%	94.514%
5655	TOEI CO	0.003%	94.517%
5656	MARINEMAX INC COMMON STOCK USD.001	0.003%	94.519%
5657	GOODMAN PROPERT	0.003%	94.522%
5658	NISHI NIPPON RR	0.003%	94.525%
5659	SEABRIDGE GOLD	0.003%	94.528%
5660	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	94.530%
5661	AMERICAN RAILCA	0.003%	94.533%
5662	PREMIER OIL	0.003%	94.536%
5663	SHUN TAK HLDGS	0.003%	94.539%
5664	SAMSUNG SDS CO	0.003%	94.541%
5665	START TODAY CO	0.003%	94.544%
5666	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	94.547%
5667	STEADFAST GROUP	0.003%	94.549%
5668	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	94.552%
5669	YAOKO CO	0.003%	94.555%
5670	IS DONGSEO CO L	0.003%	94.558%
5671	FENG HSIN IRON&	0.003%	94.560%
5672	LIMELIGHT NETW	0.003%	94.563%
5673	GRAPHITE INDIA	0.003%	94.566%
5674	UNIVERSAL ENTER	0.003%	94.569%
5675	AKER SOLUTIONS	0.003%	94.571%
5676	ASTRAL FOODS	0.003%	94.574%
5677	KYORIN CO LTD.	0.003%	94.577%
5678	HAKUHODO DY HLD	0.003%	94.580%
5679	LAR ESPANA REAL	0.003%	94.582%
5680	FRASERS CENTREP	0.003%	94.585%
5681	CHINA NATIONAL	0.003%	94.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	KURODA ELECTRIC	0.003%	94.590%
5683	KARDEMIR KARABU	0.003%	94.593%
5684	EMP NAC ELECTRI	0.003%	94.596%
5685	SINGAPORE TECH	0.003%	94.599%
5686	OMNIA HOLDINGS	0.003%	94.601%
5687	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.604%
5688	LIPPO KARAWACI	0.003%	94.607%
5689	ELIS SA	0.003%	94.610%
5690	PARKWAY LIFE RE	0.003%	94.612%
5691	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.003%	94.615%
5692	VOCUS COMMUN LT	0.003%	94.618%
5693	EIZO NANA O CORP	0.003%	94.620%
5694	BILIA AB	0.003%	94.623%
5695	ROYAL CO	0.003%	94.626%
5696	WUESTENROT & WU	0.003%	94.629%
5697	VS INDUSTRY BHD	0.003%	94.631%
5698	RENHE COMMERCIA	0.003%	94.634%
5699	VTG AG	0.003%	94.637%
5700	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.003%	94.639%
5701	KENEDIX RETAIL	0.003%	94.642%
5702	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.645%
5703	BIZLINK HOLDING	0.003%	94.647%
5704	JAPAN DISPLAY I	0.003%	94.650%
5705	KENEDIX INC	0.003%	94.653%
5706	IDBI BANK LTD	0.003%	94.656%
5707	TAKARA STANDARD	0.003%	94.658%
5708	CHANGSHA ZOOMLI	0.003%	94.661%
5709	GIORDANO INTL L	0.003%	94.664%
5710	SONY FINANCIAL	0.003%	94.666%
5711	CHATHAM LODGING	0.003%	94.669%
5712	MARICO LTD	0.003%	94.672%
5713	TAIWAN STYRENE	0.003%	94.674%
5714	ZCL COMPOSITES	0.003%	94.677%
5715	KINGSTON COMM(H	0.003%	94.680%
5716	LASALLE LOGIPOR	0.003%	94.683%
5717	HONG KONG LAND	0.003%	94.685%
5718	GLOBE TELECOM I	0.003%	94.688%
5719	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.691%
5720	HOSHIZAKI ELECT	0.003%	94.693%
5721	LINDAB INTL AB	0.003%	94.696%
5722	RHB Capital	0.003%	94.699%
5723	INTERCONEXION E	0.003%	94.701%
5724	YANGTZE OPT FIB	0.003%	94.704%
5725	KAKAKU.COM INC	0.003%	94.707%
5726	GREEN REIT PLC	0.003%	94.709%
5727	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.712%
5728	THERATECHNOLOGI	0.003%	94.715%
5729	ELITE ADVANCED	0.003%	94.717%
5730	BANGKOK AIRWAYS	0.003%	94.720%
5731	SAMSUNG TECHWIN	0.003%	94.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	AIRBOSS OF AMER	0.003%	94.725%
5733	INVOCARE LTD	0.003%	94.728%
5734	BRINKER INTL IN	0.003%	94.731%
5735	NEW ORIENTAL ED	0.003%	94.733%
5736	AEON DELIGHT	0.003%	94.736%
5737	CDL HOSPITALITY	0.003%	94.739%
5738	TAIKISHA	0.003%	94.741%
5739	MCKESSON CORP SR UNSECURED 03/21 4.75	0.003%	94.744%
5740	MENICON CO LTD	0.003%	94.747%
5741	BOLSA MEXICANA	0.003%	94.749%
5742	MENZIES(JOHN)	0.003%	94.752%
5743	SJW GROUP COMMON STOCK USD.001	0.003%	94.755%
5744	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.757%
5745	GROUP COMERCIAL	0.003%	94.760%
5746	OVS SPA	0.003%	94.763%
5747	NEW CHINA LIFE	0.003%	94.765%
5748	HANIL CEMENT MF	0.003%	94.768%
5749	CAROLINA FINANCIAL CORP COMMON STOCK	0.003%	94.771%
5750	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.773%
5751	SWIRE PACIFIC	0.003%	94.776%
5752	51JOB INC ADR ADR USD.0001	0.003%	94.779%
5753	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.003%	94.781%
5754	JUMBO SA	0.003%	94.784%
5755	CHINA FOOD LTD	0.003%	94.787%
5756	HOSIDEN CORP	0.003%	94.789%
5757	HANJIN KAL CORP	0.003%	94.792%
5758	PUREGOLD PRICE	0.003%	94.795%
5759	INTERNET INITIA	0.003%	94.797%
5760	IMA(IND MACC AU	0.003%	94.800%
5761	PACIFIC METALS	0.003%	94.803%
5762	MONADELPHOUS GR	0.003%	94.805%
5763	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	94.808%
5764	DONGBU HITEK CO	0.003%	94.810%
5765	TIER REIT INC REIT USD.0001	0.003%	94.813%
5766	YAMANASHI CHUO	0.003%	94.816%
5767	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.003%	94.818%
5768	HANSSEM CO	0.003%	94.821%
5769	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.824%
5770	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.826%
5771	HUATAI SECURITI	0.003%	94.829%
5772	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.832%
5773	WAKITA & CO	0.003%	94.834%
5774	ITOCHU FUEL COR	0.003%	94.837%
5775	TRAKYA CAM SANA	0.003%	94.839%
5776	VEDANTA RESOURC	0.003%	94.842%
5777	YOOX NET-A-PORT	0.003%	94.845%
5778	ULTIMATE	0.003%	94.847%
5779	RENT A CENTER INC COMMON STOCK USD.01	0.003%	94.850%
5780	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.853%
5781	FRESENIUS MEDIC	0.003%	94.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	YIRENDAI LTD AD	0.003%	94.858%
5783	DEVELOPMENT CRE	0.003%	94.861%
5784	TANSEISHA CO	0.003%	94.863%
5785	NIHON KOHDEN CO	0.003%	94.866%
5786	FORHOUSE CORP	0.003%	94.868%
5787	CLAL INSURANCE	0.003%	94.871%
5788	POWER GRID CORP	0.003%	94.874%
5789	NISSAN SHATAI C	0.003%	94.876%
5790	TELECOM ITALIA	0.003%	94.879%
5791	MISC BERHAD	0.003%	94.882%
5792	OESTERREICHISCH	0.003%	94.884%
5793	REFRESCO GROUP	0.003%	94.887%
5794	KANTO DENKA KOG	0.003%	94.889%
5795	STELLA INTERNAT	0.003%	94.892%
5796	SANKI ENGINEERI	0.003%	94.895%
5797	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	94.897%
5798	UNITIKA	0.003%	94.900%
5799	P/F BAKKAFROST	0.003%	94.902%
5800	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.003%	94.905%
5801	RUTH'S HOSPITAL	0.003%	94.908%
5802	STOBART GROUP L	0.003%	94.910%
5803	JGC CORP	0.003%	94.913%
5804	TKC CORPORATION	0.003%	94.915%
5805	SANYO CHEMICAL	0.003%	94.918%
5806	METALL ZUG AG	0.003%	94.921%
5807	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.003%	94.923%
5808	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.926%
5809	REALESTATE.COM.	0.003%	94.929%
5810	ARDENTEC CORP	0.003%	94.931%
5811	ELRINGKLINGER	0.003%	94.934%
5812	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.003%	94.936%
5813	FARADAY TECHNOL	0.003%	94.939%
5814	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.942%
5815	ARCS CO LTD	0.003%	94.944%
5816	GLOBAL INDEMNIT	0.003%	94.947%
5817	GENESCO INC COMMON STOCK USD1.0	0.003%	94.949%
5818	ZUMIEZ INC COMMON STOCK	0.003%	94.952%
5819	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	94.954%
5820	GOLDEN STAR RES	0.003%	94.957%
5821	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.960%
5822	TOPPAN FORMS	0.003%	94.962%
5823	ARN MONDADORI E	0.003%	94.965%
5824	MIZUHO FINL GP	0.003%	94.967%
5825	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.003%	94.970%
5826	FUSHAN INTL ENE	0.003%	94.973%
5827	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	94.975%
5828	KABU.COM SECURI	0.003%	94.978%
5829	HELICAL BAR PLC	0.003%	94.980%
5830	IOI PROPERTIES	0.003%	94.983%
5831	PT BUMI SERPONG	0.003%	94.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	EVENT HOSPITALI	0.003%	94.988%
5833	DONGKUK STEEL M	0.003%	94.991%
5834	FUYAO GLASS IND	0.003%	94.993%
5835	INDIA CEMENTS	0.003%	94.996%
5836	GUJARAT STATE P	0.003%	94.998%
5837	ST SHINE OPTICA	0.003%	95.001%
5838	SRF LTD	0.003%	95.003%
5839	CORETRONICS COR	0.003%	95.006%
5840	LG HOME SHOPPIN	0.003%	95.009%
5841	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	95.011%
5842	ARCHROCK INC COMMON STOCK USD.01	0.003%	95.014%
5843	HEALTHSCOPE LTD	0.003%	95.016%
5844	NORDEA BANK AB	0.003%	95.019%
5845	NYRSTAR NV	0.003%	95.021%
5846	HANA TOUR SERVI	0.003%	95.024%
5847	HERO HONDA	0.003%	95.027%
5848	DAIHO CONSTRUCT	0.003%	95.029%
5849	NSD CO LTD	0.003%	95.032%
5850	WISTRON NEWEB C	0.003%	95.034%
5851	NORITSU KOKI CO	0.003%	95.037%
5852	STEEL AUTHORITY	0.003%	95.039%
5853	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	95.042%
5854	Z ENERGY LTD	0.003%	95.044%
5855	SINOPEC KANTONS	0.003%	95.047%
5856	BILL BARRETT CORP COMMON STOCK USD.001	0.003%	95.050%
5857	DEL TACO RESTAURANTS INC COMMON STOCK	0.003%	95.052%
5858	SA CORP REAL ES	0.003%	95.055%
5859	HP INC SR UNSECURED 06/21 4.3	0.003%	95.057%
5860	GLAXOSMITHKLINE	0.003%	95.060%
5861	HIKARI TSUSHIN	0.003%	95.062%
5862	NICHIHA CORP	0.003%	95.065%
5863	UNITED LABORATO	0.003%	95.067%
5864	METLIFECARE LTD	0.003%	95.070%
5865	CAPITARETAIL CH	0.003%	95.072%
5866	BUMI ARMADA BER	0.003%	95.075%
5867	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	95.077%
5868	ENQUEST PLC	0.003%	95.080%
5869	HONG LEONG CRED	0.003%	95.083%
5870	FORTUNE R/EST I	0.003%	95.085%
5871	MAIDEN HLDGS LT	0.003%	95.088%
5872	CMK CORP	0.003%	95.090%
5873	KOREA PETROCHEM	0.003%	95.093%
5874	CEWE COLOR HLDG	0.003%	95.095%
5875	BEZEQ ISRAEL TE	0.003%	95.098%
5876	SLATE OFFICE RE	0.003%	95.100%
5877	PT ANEKA TAMBAN	0.003%	95.103%
5878	AFG ARBONIA-FOR	0.003%	95.105%
5879	TELEFONICA BRASIL ADR ADR	0.003%	95.108%
5880	CREDITO EMILIAN	0.003%	95.110%
5881	TOKYO BROADCAST	0.003%	95.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	RITEK INC	0.003%	95.115%
5883	OKAMOTO INDUSTR	0.003%	95.118%
5884	HEIWADO CO LTD	0.003%	95.120%
5885	CHANGYOU.COM LTD ADR ADR	0.003%	95.123%
5886	CRA INTERNATIONAL INC COMMON STOCK	0.003%	95.125%
5887	NAVITAS LTD	0.003%	95.128%
5888	SANTAM	0.003%	95.130%
5889	HOLY STONE ENTE	0.003%	95.133%
5890	FUJI SOFT ABC	0.003%	95.135%
5891	FRASERS LOGISTI	0.003%	95.138%
5892	SAO PAU ALPARGA	0.003%	95.140%
5893	Alliance Global	0.003%	95.143%
5894	KOREA ELEC POWE	0.003%	95.145%
5895	CONEXIO CORP	0.003%	95.148%
5896	RICARDO	0.003%	95.150%
5897	AMOTECH CO LTD	0.003%	95.153%
5898	SONDA S.A.	0.003%	95.155%
5899	CLARKSON(HORACE	0.003%	95.158%
5900	MUSASHI SEIMITS	0.003%	95.160%
5901	XCERRA CORP COMMON STOCK USD.05	0.002%	95.163%
5902	EVERGREEN MARIN	0.002%	95.165%
5903	YULON MOTOR	0.002%	95.168%
5904	RELIANCE POWER	0.002%	95.170%
5905	SVENSKA HANDELS	0.002%	95.173%
5906	VSE CORP COMMON STOCK USD.05	0.002%	95.175%
5907	RIPLEY CORP SA	0.002%	95.178%
5908	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.180%
5909	GLOBAL ONE REAL	0.002%	95.183%
5910	GURIT HOLDING A	0.002%	95.185%
5911	YUNG TAY ENGINE	0.002%	95.188%
5912	FORMOSA TAFFETA	0.002%	95.190%
5913	CRYOLIFE INC	0.002%	95.193%
5914	DAIWABO CO LTD	0.002%	95.195%
5915	CARD FACTORY PL	0.002%	95.198%
5916	ALIBABA PICTURE	0.002%	95.200%
5917	RICOH LEASING	0.002%	95.203%
5918	GMO INTERNET IN	0.002%	95.205%
5919	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	95.208%
5920	BURE INVESTMENT	0.002%	95.210%
5921	RESTAURANT GROU	0.002%	95.213%
5922	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.002%	95.215%
5923	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.218%
5924	MOTHEKSON SUMI	0.002%	95.220%
5925	SPIE SA	0.002%	95.223%
5926	FUKUSHIMA IND C	0.002%	95.225%
5927	BETSSON AB	0.002%	95.228%
5928	FIRST RESOURCES	0.002%	95.230%
5929	DE LA RUE	0.002%	95.233%
5930	CONN S INC COMMON STOCK USD.01	0.002%	95.235%
5931	OSSTEM IMPLANT	0.002%	95.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	SEMEN GRESIK	0.002%	95.240%
5933	ITALMOBILIARE S	0.002%	95.242%
5934	EZ TEC EMPREEND	0.002%	95.245%
5935	TTY BIPHARM CO	0.002%	95.247%
5936	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	95.250%
5937	UNITED SUPER MA	0.002%	95.252%
5938	SIIX CORPORATIO	0.002%	95.255%
5939	DAISEKI CO LTD	0.002%	95.257%
5940	TRENCOR	0.002%	95.260%
5941	CONSTRUCCIONES	0.002%	95.262%
5942	FU SHOU YUAN IN	0.002%	95.265%
5943	ZAKL AZOT W	0.002%	95.267%
5944	SHUTTLE INC	0.002%	95.270%
5945	LG FASHION CORP	0.002%	95.272%
5946	BERTRANDT AG	0.002%	95.275%
5947	RED STAR MACALL	0.002%	95.277%
5948	K-BRO LINEN INC	0.002%	95.279%
5949	BIM BIRLESIK MA	0.002%	95.282%
5950	PEREGRINE HLDGS	0.002%	95.284%
5951	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	95.287%
5952	JAPFA COMFEED I	0.002%	95.289%
5953	PETRONAS CHEMIC	0.002%	95.292%
5954	ZERIA PHARMACEU	0.002%	95.294%
5955	HAMBURGER HAFEN	0.002%	95.297%
5956	OCI MATERIALS C	0.002%	95.299%
5957	GLOBAL BRANDS G	0.002%	95.302%
5958	DALMIA BHARAT L	0.002%	95.304%
5959	MERCURIES LIFE	0.002%	95.306%
5960	CITI TRENDS INC COMMON STOCK USD.01	0.002%	95.309%
5961	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.002%	95.311%
5962	KENEDIX RESIDEN	0.002%	95.314%
5963	ZHAOJIN MINING	0.002%	95.316%
5964	SPARKASSEN IMMO	0.002%	95.319%
5965	ORIOR AG	0.002%	95.321%
5966	CIECH SA	0.002%	95.324%
5967	H. LUNDBECK A/S	0.002%	95.326%
5968	SHOWA SANGYO CO	0.002%	95.328%
5969	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.331%
5970	WALLENSTAM AB	0.002%	95.333%
5971	CHINA BILLS FIN	0.002%	95.336%
5972	ROCHE HOLDING A	0.002%	95.338%
5973	CALATLANTIC GRO	0.002%	95.341%
5974	PICK'N PAY STOR	0.002%	95.343%
5975	LUXOFT HOLDING	0.002%	95.345%
5976	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.348%
5977	CHUNGHWA TELECO	0.002%	95.350%
5978	GREENLAND HONG	0.002%	95.353%
5979	JVC KENWOOD HLD	0.002%	95.355%
5980	DAISHIN SECURIT	0.002%	95.358%
5981	BEIJING CAP LAN	0.002%	95.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.362%
5983	SYRAH RESOURCES	0.002%	95.365%
5984	YUHAN CORP	0.002%	95.367%
5985	RENEWABLE ENERG	0.002%	95.370%
5986	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	95.372%
5987	GF SECURITIES C	0.002%	95.375%
5988	TAIWAN ACCEPTAN	0.002%	95.377%
5989	GASLOG LTD	0.002%	95.379%
5990	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.382%
5991	HOGY MEDICAL CO	0.002%	95.384%
5992	INTERNATIONAL P	0.002%	95.387%
5993	MICRO-STAR INTL	0.002%	95.389%
5994	SEMICONDUCTOR M	0.002%	95.391%
5995	COVESTRO AG	0.002%	95.394%
5996	PP LONDON SUMAT	0.002%	95.396%
5997	SODICK CO	0.002%	95.399%
5998	FUCHS PETRO AG	0.002%	95.401%
5999	FOSTER ELECTRIC	0.002%	95.404%
6000	MIZUNO CORP	0.002%	95.406%
6001	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.408%
6002	GRANGES AB	0.002%	95.411%
6003	1ST PHILIPPINE	0.002%	95.413%
6004	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.416%
6005	J-OIL MILLS INC	0.002%	95.418%
6006	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	95.420%
6007	PLATINUM ASSET	0.002%	95.423%
6008	IMAX CHINA HOLD	0.002%	95.425%
6009	SKS MICROFINANC	0.002%	95.428%
6010	METRO HOLDINGS	0.002%	95.430%
6011	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.432%
6012	TEXWINCA HLDGS	0.002%	95.435%
6013	CONSOL MINING CORP W/I COMMON STOCK USD.01	0.002%	95.437%
6014	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.440%
6015	MERSEN SA	0.002%	95.442%
6016	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.444%
6017	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.447%
6018	CA IMMOBILIEN A	0.002%	95.449%
6019	CHUGOKU MAR PAI	0.002%	95.452%
6020	BEGA CHEESE LTD	0.002%	95.454%
6021	SOL MELIA SA	0.002%	95.456%
6022	SUPALAI PUBLIC	0.002%	95.459%
6023	UPONOR OYJ	0.002%	95.461%
6024	YAHOO JAPAN COR	0.002%	95.464%
6025	GPO FIN INTERAC	0.002%	95.466%
6026	SOUTHERN CROSS	0.002%	95.468%
6027	NATIONAL THERMA	0.002%	95.471%
6028	SALVATORE FERRA	0.002%	95.473%
6029	INOGEN INC COMMON STOCK USD.001	0.002%	95.475%
6030	HESKA CORP	0.002%	95.478%
6031	SUN FRONTIER FU	0.002%	95.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	LUYE PHARMA GRO	0.002%	95.483%
6033	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.485%
6034	PAGE INDUSTRIES	0.002%	95.487%
6035	INTERTAIN GROUP	0.002%	95.490%
6036	GRINDROD LIMITE	0.002%	95.492%
6037	EXELON CORP SR UNSECURED 12/20 5.15	0.002%	95.494%
6038	BRIGHTOIL PETRO	0.002%	95.497%
6039	DAEDUCK GDS	0.002%	95.499%
6040	O'REILLY AUTOMO	0.002%	95.502%
6041	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.002%	95.504%
6042	ASANKO GOLD INC	0.002%	95.506%
6043	SOULBRAIN CO LT	0.002%	95.509%
6044	SHIKOKU BANK	0.002%	95.511%
6045	FORMOSA PETROCH	0.002%	95.513%
6046	BW OFFSHORE LTD	0.002%	95.516%
6047	ARAKAWA CHEMICA	0.002%	95.518%
6048	EARTH CHEMICAL	0.002%	95.521%
6049	O/SEAS UNION EN	0.002%	95.523%
6050	LG INTL CORP	0.002%	95.525%
6051	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	95.528%
6052	AT+T INC SR UNSECURED 02/21 4.6	0.002%	95.530%
6053	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	95.532%
6054	AKITA BANK	0.002%	95.535%
6055	XL AXIATA TBK P	0.002%	95.537%
6056	TABCORP HLDGS L	0.002%	95.539%
6057	COLOPL INC	0.002%	95.542%
6058	AT HOME GROUP INC COMMON STOCK USD.01	0.002%	95.544%
6059	GENOMMA LAB INT	0.002%	95.546%
6060	NEW WAVE GROUP	0.002%	95.549%
6061	BROWN (N) GROUP	0.002%	95.551%
6062	LENNAR CORP 4.7	0.002%	95.553%
6063	STUART OLSON IN	0.002%	95.556%
6064	AK HOLDINGS INC	0.002%	95.558%
6065	SINTOKOGIO	0.002%	95.561%
6066	BENETEAU	0.002%	95.563%
6067	PROGRESS ENERGY	0.002%	95.565%
6068	888 HOLDINGS	0.002%	95.568%
6069	MARFRIG GLOBAL	0.002%	95.570%
6070	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.572%
6071	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.575%
6072	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	95.577%
6073	WAN HAI LINES	0.002%	95.579%
6074	SUPREME ELECTRO	0.002%	95.582%
6075	HEALTHSTREAM INC COMMON STOCK	0.002%	95.584%
6076	MARR SPA	0.002%	95.586%
6077	MAGNESITA REFRA	0.002%	95.588%
6078	ASAHI DIAMOND I	0.002%	95.591%
6079	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.593%
6080	NIPPON DENKO CO	0.002%	95.595%
6081	TSUKUI CORP	0.002%	95.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	QUIMICA Y MINER	0.002%	95.600%
6083	MORGUARD NORTH	0.002%	95.602%
6084	DELTA ELECTRONI	0.002%	95.605%
6085	DAIBIRU CORP	0.002%	95.607%
6086	ENDEAVOUR SILVE	0.002%	95.609%
6087	HOOKER FURNITURE CORP COMMON STOCK	0.002%	95.612%
6088	TOHO CO	0.002%	95.614%
6089	REED ELSEVIER P	0.002%	95.616%
6090	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.619%
6091	NESTLE FINANCE	0.002%	95.621%
6092	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	95.623%
6093	URSTADT BIDDLE	0.002%	95.626%
6094	KOHNAN SHOJI	0.002%	95.628%
6095	TAYCA CORP	0.002%	95.630%
6096	DENBURY RESOURC	0.002%	95.633%
6097	INTL METAL SERV	0.002%	95.635%
6098	MARCOPOLO SA	0.002%	95.637%
6099	TOP GLOVE CORP	0.002%	95.639%
6100	DRAEGERWERK AG	0.002%	95.642%
6101	INMOBILIARIA CO	0.002%	95.644%
6102	DOMAIN HOLDINGS	0.002%	95.646%
6103	PRESS KOGYO CO	0.002%	95.649%
6104	RALLYE	0.002%	95.651%
6105	TAMURA CORP	0.002%	95.653%
6106	MITSUBA CORP	0.002%	95.656%
6107	BRF SA	0.002%	95.658%
6108	CONCENTRIC AB	0.002%	95.660%
6109	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.662%
6110	CP POKPHAND CO	0.002%	95.665%
6111	BELLAMY'S AUSTR	0.002%	95.667%
6112	YANG MING MARIN	0.002%	95.669%
6113	CIR-COMPAGNIE I	0.002%	95.672%
6114	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	95.674%
6115	TALK TALK TELEC	0.002%	95.676%
6116	WEST CHINA CEME	0.002%	95.679%
6117	SSANGYONG CEMEN	0.002%	95.681%
6118	LEGEND HOLDINGS	0.002%	95.683%
6119	ALBIOMA	0.002%	95.685%
6120	ARROW ELECTRONI	0.002%	95.688%
6121	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	95.690%
6122	ENERGIAS DO BRA	0.002%	95.692%
6123	PER AARSLEFF A/	0.002%	95.695%
6124	CALLIDUS CAPITA	0.002%	95.697%
6125	YOKOGAWA BRIDGE	0.002%	95.699%
6126	TENARIS S.A.	0.002%	95.701%
6127	CALIFORNIA AMPL	0.002%	95.704%
6128	SEVEN WEST MEDI	0.002%	95.706%
6129	ACOM CO	0.002%	95.708%
6130	SITRONIX TECHNO	0.002%	95.710%
6131	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	95.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	ZENRIN CO LTD	0.002%	95.715%
6133	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.002%	95.717%
6134	BLUE LABEL TELE	0.002%	95.720%
6135	SCHINDLER-HDLG	0.002%	95.722%
6136	SONIC CORP	0.002%	95.724%
6137	LUPIN LTD	0.002%	95.726%
6138	PAZ CORP SA	0.002%	95.729%
6139	YAMAICHI ELECTR	0.002%	95.731%
6140	TOKYOTOKEIBA CO	0.002%	95.733%
6141	WATERLAND FIN H	0.002%	95.735%
6142	PAO DE ACUCAR C	0.002%	95.738%
6143	TIBET WATER RES	0.002%	95.740%
6144	BANPU PUBLIC CO	0.002%	95.742%
6145	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.744%
6146	TOA CORP	0.002%	95.747%
6147	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.002%	95.749%
6148	VOLTAS LTD	0.002%	95.751%
6149	CITIC 1616 HLDG	0.002%	95.753%
6150	ICHIGO REAL EST	0.002%	95.756%
6151	CORP MOCTEZUMA	0.002%	95.758%
6152	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	95.760%
6153	GUERBET	0.002%	95.762%
6154	TELEFONICA DE E	0.002%	95.765%
6155	EPSILON ENERGY	0.002%	95.767%
6156	CITYCON OYJ	0.002%	95.769%
6157	OFG BANCORP COMMON STOCK USD1.0	0.002%	95.771%
6158	AMPLIFON SPA NE	0.002%	95.774%
6159	HOKURIKU ELEC P	0.002%	95.776%
6160	SUNWAY BHD	0.002%	95.778%
6161	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	95.780%
6162	BQE NATL BELGIQ	0.002%	95.783%
6163	BK ZACHODNI WBK	0.002%	95.785%
6164	PRECINT PRO	0.002%	95.787%
6165	HARMONIC DRIVE	0.002%	95.789%
6166	TAIWAN TEA CORP	0.002%	95.792%
6167	TED BAKER PLC	0.002%	95.794%
6168	GUANGSHEN RAILW	0.002%	95.796%
6169	HEIWA REAL ESTA	0.002%	95.798%
6170	SM PRIME HLDGS	0.002%	95.801%
6171	SODA SANAYII	0.002%	95.803%
6172	PC DEPOT CORP	0.002%	95.805%
6173	COVENANT TRANSP	0.002%	95.807%
6174	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	95.810%
6175	DXP ENTERPRISES	0.002%	95.812%
6176	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.814%
6177	CHEIL WORLDWIDE	0.002%	95.816%
6178	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.002%	95.819%
6179	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.821%
6180	UTD COMMUNITY F	0.002%	95.823%
6181	RAMCO CEMENTS	0.002%	95.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	MAGYAR TELEKOM	0.002%	95.827%
6183	LE NOBLE AGE	0.002%	95.830%
6184	UNITED ENERGY G	0.002%	95.832%
6185	JOEL-JERUSALEM	0.002%	95.834%
6186	VISTA LAND & LI	0.002%	95.836%
6187	PRESTIGE ESTATE	0.002%	95.839%
6188	D.A. CONSORTIUM	0.002%	95.841%
6189	RAJESH EXPORTS	0.002%	95.843%
6190	DNO INTERNATIONAL	0.002%	95.845%
6191	ALTAREA SCA	0.002%	95.847%
6192	VILMORIN CLAUSE	0.002%	95.850%
6193	COSTAIN GROUP P	0.002%	95.852%
6194	DEUTSCHE BETEI	0.002%	95.854%
6195	GREENCROSS LTD	0.002%	95.856%
6196	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	95.859%
6197	J TRUST CO. LTD	0.002%	95.861%
6198	CENTRAL GARDEN&	0.002%	95.863%
6199	INTL CONTAINER	0.002%	95.865%
6200	BLOOMBERRY RESO	0.002%	95.867%
6201	CITIC RESOURCES	0.002%	95.870%
6202	PLAYA HOTELS &	0.002%	95.872%
6203	HOCHSCHILD MINI	0.002%	95.874%
6204	KEIHIN ELEC EXP	0.002%	95.876%
6205	PUBLICIS GROUPE	0.002%	95.879%
6206	NEC NETWK & SYS	0.002%	95.881%
6207	GRUPO HERDEZ SA	0.002%	95.883%
6208	NANOMETRICS	0.002%	95.885%
6209	XINJIANG GOLDWI	0.002%	95.887%
6210	NISSHIN SEIFUN	0.002%	95.890%
6211	MONOTARO CO.LTD	0.002%	95.892%
6212	DERMIRA INC	0.002%	95.894%
6213	CACHE LOGISTICS	0.002%	95.896%
6214	SANOFI INDIA LT	0.002%	95.898%
6215	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.002%	95.901%
6216	ONESAVINGS BANK	0.002%	95.903%
6217	DAESANG CORP	0.002%	95.905%
6218	TAIWAN GLASS	0.002%	95.907%
6219	ILUKA RESOURCES	0.002%	95.909%
6220	CHOFU SEISAKUSH	0.002%	95.912%
6221	SHINKONG SYNTHE	0.002%	95.914%
6222	TOPY INDUSTRIES	0.002%	95.916%
6223	FANUC	0.002%	95.918%
6224	INWIDO AB	0.002%	95.920%
6225	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	95.923%
6226	THULE GROUP AB/	0.002%	95.925%
6227	INDUSTRL FIN(IF	0.002%	95.927%
6228	PUMA AG	0.002%	95.929%
6229	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	95.931%
6230	QOL CO LTD	0.002%	95.934%
6231	S&T MOTIV CO LT	0.002%	95.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	95.938%
6233	NSI NV	0.002%	95.940%
6234	FUKUI BANK	0.002%	95.942%
6235	SUNPLUS TECHNOL	0.002%	95.945%
6236	SINOTRANS SHIPP	0.002%	95.947%
6237	KINEPOLIS GROUP	0.002%	95.949%
6238	TSURUHA HOLDING	0.002%	95.951%
6239	SCHRODERS(NEW)	0.002%	95.953%
6240	PSEG POWER	0.002%	95.955%
6241	SWIRE PROPERTIE	0.002%	95.958%
6242	MATAS AS	0.002%	95.960%
6243	AICHI BANK	0.002%	95.962%
6244	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	95.964%
6245	TEIKOKU PISTON	0.002%	95.966%
6246	HU LANE ASSOCIA	0.002%	95.969%
6247	ANGLO AMERICAN	0.002%	95.971%
6248	CASHBUILD LTD	0.002%	95.973%
6249	DMCI HLDGS INC	0.002%	95.975%
6250	LUNDIN PERTOLEU	0.002%	95.977%
6251	SUGI HOLDINGS C	0.002%	95.979%
6252	MITSUBISHI STEE	0.002%	95.982%
6253	KOSSAN RUBBER I	0.002%	95.984%
6254	Goldcrest Co.,	0.002%	95.986%
6255	GCL NEW ENERGY	0.002%	95.988%
6256	NEPI ROCKCASTLE	0.002%	95.990%
6257	STRABAG SE	0.002%	95.992%
6258	SUNLIGHT REAL E	0.002%	95.995%
6259	MOCHIDA PHARM C	0.002%	95.997%
6260	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	95.999%
6261	PROTECTOR FORSI	0.002%	96.001%
6262	FUJI MEDIA HOLD	0.002%	96.003%
6263	BANGKOK LAND PC	0.002%	96.005%
6264	QINGDAO PORT IN	0.002%	96.008%
6265	SIGMA PHARMACEU	0.002%	96.010%
6266	STARHILL GLOBAL	0.002%	96.012%
6267	BK OF RYUKYUS	0.002%	96.014%
6268	CONTAINER CORP	0.002%	96.016%
6269	LEXTAR ELECTRON	0.002%	96.018%
6270	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.020%
6271	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.023%
6272	NITTA CORP	0.002%	96.025%
6273	TOYO CONSTRUCTI	0.002%	96.027%
6274	TONG YANG INV B	0.002%	96.029%
6275	SAGA PLC	0.002%	96.031%
6276	UMS HLDGS LTD	0.002%	96.033%
6277	SANDEN CORP	0.002%	96.035%
6278	TSI HOLDINGS CO	0.002%	96.038%
6279	TAIWAN MOBILE	0.002%	96.040%
6280	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.042%
6281	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	TOKAI HOLDINGS	0.002%	96.046%
6283	TREDEGAR CORP COMMON STOCK	0.002%	96.048%
6284	DAIKYONISHIKAWA	0.002%	96.050%
6285	IRISH RESIDENTI	0.002%	96.053%
6286	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.055%
6287	NIKKISO CO	0.002%	96.057%
6288	INFRASTRUCTURE	0.002%	96.059%
6289	ALTAMIR AMBOISE	0.002%	96.061%
6290	DAIKYO INC	0.002%	96.063%
6291	WOCKHARDT LIMIT	0.002%	96.065%
6292	HEADLAM GROUP	0.002%	96.067%
6293	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.070%
6294	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.072%
6295	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.002%	96.074%
6296	NITTO ELECTRIC	0.002%	96.076%
6297	PAN JIT INTERNA	0.002%	96.078%
6298	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.080%
6299	SINFONIA TECHNO	0.002%	96.082%
6300	RTL GROUP SA	0.002%	96.084%
6301	MATAHARI DEPART	0.002%	96.087%
6302	STELLA CHEMIFA	0.002%	96.089%
6303	AXT INC COMMON STOCK USD.001	0.002%	96.091%
6304	ALTICE NV CLAS	0.002%	96.093%
6305	AKBANK TAS	0.002%	96.095%
6306	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.097%
6307	ZHEN DING TECHN	0.002%	96.099%
6308	INDIAN OIL CORP	0.002%	96.101%
6309	TRANSCEND INFOR	0.002%	96.104%
6310	S&T AG	0.002%	96.106%
6311	ZHEJIANG EXPRES	0.002%	96.108%
6312	KINSUS INTERCON	0.002%	96.110%
6313	ZALANDO SE	0.002%	96.112%
6314	MALAYSIAN RES C	0.002%	96.114%
6315	KARDEX	0.002%	96.116%
6316	CIA ENERGETICA	0.002%	96.118%
6317	HC INTERNATIONAL	0.002%	96.120%
6318	IOI CORPORATION	0.002%	96.123%
6319	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.125%
6320	ADASTRIA HOLDI	0.002%	96.127%
6321	PROLOGIS PROPER	0.002%	96.129%
6322	TV ASAHI CORP	0.002%	96.131%
6323	LEYOU TECHNOLOG	0.002%	96.133%
6324	INDIAN BANK	0.002%	96.135%
6325	FINISH LINE INC	0.002%	96.137%
6326	SPLUNK INC COMMON STOCK USD.001	0.002%	96.139%
6327	BK OF NAGOYA	0.002%	96.141%
6328	NIPPON DENSETSU	0.002%	96.144%
6329	COMMUNITY HEALT	0.002%	96.146%
6330	MOTA ENGIL SGPS	0.002%	96.148%
6331	CONSUN PHARMACE	0.002%	96.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	CGN POWER CO LT	0.002%	96.152%
6333	MULTIPLAN EMPRE	0.002%	96.154%
6334	DENNY S CORP COMMON STOCK USD.01	0.002%	96.156%
6335	BT INVESTMENT M	0.002%	96.158%
6336	KENKO MAYONNAIS	0.002%	96.160%
6337	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.162%
6338	REDEFINE INTERN	0.002%	96.165%
6339	KONGSBERG AUTOM	0.002%	96.167%
6340	HAVELLS INDIA L	0.002%	96.169%
6341	XENCOR INC COMMON STOCK USD.01	0.002%	96.171%
6342	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.002%	96.173%
6343	TOWNGAS CHINA C	0.002%	96.175%
6344	DESCENTE LTD.	0.002%	96.177%
6345	YOKOHAMA REITO	0.002%	96.179%
6346	CHINA HIGH SPEE	0.002%	96.181%
6347	CHINA ORIENTAL	0.002%	96.183%
6348	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.185%
6349	HOSOKAWA MICRON	0.002%	96.188%
6350	EMPEROR INTL HL	0.002%	96.190%
6351	TAINAN SPINNING	0.002%	96.192%
6352	BMW FINANCE NV	0.002%	96.194%
6353	SPIRENT COMMUNI	0.002%	96.196%
6354	DYDO DRINCO INC	0.002%	96.198%
6355	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.200%
6356	EPS CO LTD	0.002%	96.202%
6357	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.204%
6358	REDES ENERGETIC	0.002%	96.206%
6359	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.208%
6360	GENMAB A/S	0.002%	96.210%
6361	PSK INC	0.002%	96.213%
6362	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.215%
6363	INPHI CORP COMMON STOCK	0.002%	96.217%
6364	GRIEG SEAFOOD A	0.002%	96.219%
6365	KOREA EXPRESS C	0.002%	96.221%
6366	V TECHNOLOGY	0.002%	96.223%
6367	SUPREME INDUSTR	0.002%	96.225%
6368	ADITYA BIRLA FA	0.002%	96.227%
6369	MITSUBOSHI BELT	0.002%	96.229%
6370	RANDON SA IMPL	0.002%	96.231%
6371	CARNIVAL PLC	0.002%	96.233%
6372	ELMOS SEMICONDU	0.002%	96.235%
6373	EDISON INTERNAT	0.002%	96.237%
6374	GRENDENE SA	0.002%	96.240%
6375	BARNES & NOBLE	0.002%	96.242%
6376	TIKKURILA OY	0.002%	96.244%
6377	SMARTONE TELECO	0.002%	96.246%
6378	CIA TRANSM ENER	0.002%	96.248%
6379	ACCORDIA GOLF T	0.002%	96.250%
6380	AGRANA BETEILIG	0.002%	96.252%
6381	POLA ORBIS HLDG	0.002%	96.254%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	GRUPO SIMEC S.A	0.002%	96.256%
6383	VAUDOISE ASSURA	0.002%	96.258%
6384	RECHI PRECISION	0.002%	96.260%
6385	SYNCMOLD ENTERP	0.002%	96.262%
6386	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.264%
6387	GRANITE OIL COR	0.002%	96.266%
6388	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	96.268%
6389	CHAROEN POKPHAN	0.002%	96.270%
6390	DIVERS RES BHD	0.002%	96.272%
6391	TORII PHARM CO	0.002%	96.274%
6392	XEBIO CO	0.002%	96.277%
6393	HONG LEONG BANK	0.002%	96.279%
6394	NORITZ CORP	0.002%	96.281%
6395	UNION BNK OF IN	0.002%	96.283%
6396	ODONTOPREV SA	0.002%	96.285%
6397	NISSEI BUILD KO	0.002%	96.287%
6398	SHANGHAI JIN JI	0.002%	96.289%
6399	SK GAS	0.002%	96.291%
6400	DIAGEO PLC	0.002%	96.293%
6401	KONOIKE TRANSP	0.002%	96.295%
6402	ARISAWA MFG CO	0.002%	96.297%
6403	KUALA LUMPUR KE	0.002%	96.299%
6404	AES TIETE ENER	0.002%	96.301%
6405	KOREA AEROSPACE	0.002%	96.303%
6406	ORIFLAME HOLDIN	0.002%	96.305%
6407	USI CORPORATION	0.002%	96.307%
6408	PRESTIGE INTERN	0.002%	96.309%
6409	SKISTAR AB	0.002%	96.311%
6410	CHINA POWER INT	0.002%	96.313%
6411	FERREXPO PLC	0.002%	96.315%
6412	GS RETAIL CO LT	0.002%	96.317%
6413	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.319%
6414	EUROPCAR GROUPE	0.002%	96.321%
6415	RAISIO YHTYMA O	0.002%	96.324%
6416	IRB INFRASTRUCT	0.002%	96.326%
6417	BML INC	0.002%	96.328%
6418	BEML LTD	0.002%	96.330%
6419	BLACKMORES LTD	0.002%	96.332%
6420	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.334%
6421	SRA HOLDINGS IN	0.002%	96.336%
6422	GRUPO AEROPORTU	0.002%	96.338%
6423	VECTURA GROUP	0.002%	96.340%
6424	OP CORPORATE BA	0.002%	96.342%
6425	NAKANISHI INC	0.002%	96.344%
6426	COLOWIDE CO LTD	0.002%	96.346%
6427	PRUKSA HOLDING	0.002%	96.348%
6428	CARL ZEISS MEDI	0.002%	96.350%
6429	TON YI CORP	0.002%	96.352%
6430	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.354%
6431	CANON ELECTRONI	0.002%	96.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	ISEKI & CO	0.002%	96.358%
6433	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.360%
6434	MANULIFE US REA	0.002%	96.362%
6435	JAPAN WOOL TEXT	0.002%	96.364%
6436	LING SEN PRECIS	0.002%	96.366%
6437	SHIKOKU CHEMICA	0.002%	96.368%
6438	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.370%
6439	DAH CHONG HONG	0.002%	96.372%
6440	GEMDALE PROPERT	0.002%	96.374%
6441	STABILUS SA	0.002%	96.376%
6442	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.378%
6443	ARCELIK AS	0.002%	96.380%
6444	VEDANTA LTD ADR ADR	0.002%	96.382%
6445	SHIBUYA KOGYO C	0.002%	96.384%
6446	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	96.386%
6447	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.388%
6448	BANGKOK EXPRESS	0.002%	96.390%
6449	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.392%
6450	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	96.394%
6451	PRINCE HOUSING	0.002%	96.396%
6452	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.398%
6453	TSUMURA & CO	0.002%	96.400%
6454	SAVENCIA SA	0.002%	96.402%
6455	GLENMARK PHARM	0.002%	96.404%
6456	MINOR INTERNATI	0.002%	96.406%
6457	DAKTRONICS INC COMMON STOCK	0.002%	96.408%
6458	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.410%
6459	WOWPRIME CORP	0.002%	96.412%
6460	GMP CAPITAL COR	0.002%	96.414%
6461	VUKILE PROPERTY	0.002%	96.416%
6462	SIERRA BANCORP COMMON STOCK	0.002%	96.418%
6463	DEXERIALS CORP	0.002%	96.420%
6464	ABSOLUTE SOFTWA	0.002%	96.422%
6465	DIVI'S LABORATO	0.002%	96.424%
6466	PIAGGIO	0.002%	96.426%
6467	GDI PROPERTY GR	0.002%	96.428%
6468	MITRA ADIPERKAS	0.002%	96.430%
6469	OSAKI ELECTRIC	0.002%	96.432%
6470	ASTRA AGRO LEST	0.002%	96.434%
6471	MYOB GROUP LTD	0.002%	96.436%
6472	MAN SE	0.002%	96.438%
6473	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	96.440%
6474	ASAHI CO LTD	0.002%	96.442%
6475	TAV HAVALIMANLA	0.002%	96.444%
6476	WILSON BAYLY HO	0.002%	96.446%
6477	METROPOLITAN BA	0.002%	96.448%
6478	POLARIS INFRAST	0.002%	96.450%
6479	INTL NICKEL IND	0.002%	96.452%
6480	ROCK FIELD CO	0.002%	96.454%
6481	MASTERLINK SECS	0.002%	96.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	PETROLEUM GEO-S	0.002%	96.458%
6483	YAMABIKO CORP	0.002%	96.460%
6484	ASIAN PAINTS LT	0.002%	96.462%
6485	VP BANK AG	0.002%	96.464%
6486	VITTORIA ASSICU	0.002%	96.466%
6487	KCE ELECTRONICS	0.002%	96.468%
6488	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.470%
6489	SURTECO SE	0.002%	96.472%
6490	KT CORPORATION	0.002%	96.474%
6491	SK NETWORKS CO	0.002%	96.476%
6492	WARABEYA NICHY	0.002%	96.478%
6493	SANSIRI PUBLIC	0.002%	96.480%
6494	AVEX GROUP HOLD	0.002%	96.482%
6495	KAGA ELECTRONIC	0.002%	96.484%
6496	PHISON ELECTRON	0.002%	96.486%
6497	MAYR-MELNHOF KA	0.002%	96.488%
6498	PEMBANGUNAN P	0.002%	96.490%
6499	MACQUARIE ATLAS	0.002%	96.492%
6500	NEO SOLAR POWER	0.002%	96.494%
6501	CPFL ENERGIA SA	0.002%	96.496%
6502	YOUNGWON CORP	0.002%	96.498%
6503	POLYTEC HOLDING	0.002%	96.500%
6504	ONO PHARMACEUTI	0.002%	96.502%
6505	HUNG SHENG CONS	0.002%	96.504%
6506	GOLDEN EAGLE RE	0.002%	96.506%
6507	AMERICAN PUBLIC	0.002%	96.508%
6508	PREMIER FOODS	0.002%	96.510%
6509	SHIZUOKAGAS CO	0.002%	96.512%
6510	INDIAN HOTELS	0.002%	96.514%
6511	REPLY SPA	0.002%	96.515%
6512	CHUBU SHIRYO CO	0.002%	96.517%
6513	CANON INC SPONS ADR ADR	0.002%	96.519%
6514	BACHEM HLD AG-B	0.002%	96.521%
6515	INFOMART CORP	0.002%	96.523%
6516	VODACOM GP-PRPT	0.002%	96.525%
6517	SUESS MICRO TEC	0.002%	96.527%
6518	PIOLAX CO	0.002%	96.529%
6519	ECO WORLD DEVL	0.002%	96.531%
6520	ARATA CORP	0.002%	96.533%
6521	NISSIN CORP	0.002%	96.535%
6522	VILLEROY & BOCH	0.002%	96.537%
6523	ALPEK SAB	0.002%	96.539%
6524	CEMENTIR S.p.A.	0.002%	96.541%
6525	MARUDAI FOOD CO	0.002%	96.543%
6526	AICHI STEEL WOR	0.002%	96.545%
6527	NCSoft CORPN	0.002%	96.547%
6528	QL RESOURCES BH	0.002%	96.549%
6529	IGUATEMI EMP SH	0.002%	96.551%
6530	DAI-DAN CO	0.002%	96.552%
6531	GREIF INC CL B COMMON STOCK	0.002%	96.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	MATSUYA FOODS C	0.002%	96.556%
6533	AIXTRON AG	0.002%	96.558%
6534	FUKUDA CORP	0.002%	96.560%
6535	ADVANTECH CO LT	0.002%	96.562%
6536	MARCO POLO DEV	0.002%	96.564%
6537	STEF-TFE NEW	0.002%	96.566%
6538	PLAZA RETAIL RE	0.002%	96.568%
6539	CAWACHI LTD	0.002%	96.570%
6540	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.572%
6541	SHIBAURA ELECTR	0.002%	96.574%
6542	FUJI KYUKO CO L	0.002%	96.576%
6543	MAJOR CINEPLEX	0.002%	96.578%
6544	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.580%
6545	CHINA MOLYBDENU	0.002%	96.581%
6546	M3 INC	0.002%	96.583%
6547	EAGLE INDUSTRY	0.002%	96.585%
6548	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	96.587%
6549	HUONS CO LTD	0.002%	96.589%
6550	KUMIAI CHEM IND	0.002%	96.591%
6551	FERROTEC CORP	0.002%	96.593%
6552	C C LAND HOLDIN	0.002%	96.595%
6553	Q TECHNOLOGY GR	0.002%	96.597%
6554	CHINA MACHINERY	0.002%	96.599%
6555	ALGOMA CENTRAL	0.002%	96.601%
6556	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.002%	96.603%
6557	K.C. TECH	0.002%	96.605%
6558	MELCOR DEVS LTD	0.002%	96.606%
6559	CHINA MAPLE LEA	0.002%	96.608%
6560	PETRA DIAMONDS	0.002%	96.610%
6561	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.612%
6562	ACACIA MINING	0.002%	96.614%
6563	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	96.616%
6564	VZ HOLDING AG	0.002%	96.618%
6565	BANCOLOMBIA SA	0.002%	96.620%
6566	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.622%
6567	CULP INC COMMON STOCK USD.05	0.002%	96.624%
6568	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.626%
6569	DIRTT ENVIRONME	0.002%	96.627%
6570	ELEC POWER DEV	0.002%	96.629%
6571	RORZE CORP	0.002%	96.631%
6572	SHIKUN & BINUI	0.002%	96.633%
6573	ZOGENIX INC COMMON STOCK USD.001	0.002%	96.635%
6574	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.637%
6575	NOJIMA CORP	0.002%	96.639%
6576	ALTERRA POWER C	0.002%	96.641%
6577	MYER HOLDINGS L	0.002%	96.643%
6578	CREDIT CORP GRO	0.002%	96.645%
6579	JAPARA HEALTHCA	0.002%	96.646%
6580	CMBC CAPITAL HO	0.002%	96.648%
6581	DEL FRISCOS RES	0.002%	96.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	SLC AGRICOLA SA	0.002%	96.652%
6583	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	96.654%
6584	H&R GMBH & CO K	0.002%	96.656%
6585	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.658%
6586	SPEEDCAST INTL	0.002%	96.660%
6587	HOKUETSU BANK	0.002%	96.662%
6588	SATO CORP	0.002%	96.663%
6589	BREVILLE GROUP	0.002%	96.665%
6590	AUSTRALIAN PHAR	0.002%	96.667%
6591	TPI POLENE PCL	0.002%	96.669%
6592	VEIDEKKE ASA	0.002%	96.671%
6593	BELC CO LTD	0.002%	96.673%
6594	CARBONITE INC COMMON STOCK USD.01	0.002%	96.675%
6595	FINOLEX CABLES	0.002%	96.677%
6596	HKR INTL LTD	0.002%	96.679%
6597	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.002%	96.680%
6598	IDFC BANK LTD	0.002%	96.682%
6599	TAIHEI DENGYO	0.002%	96.684%
6600	ABOITIZ EQUITY	0.002%	96.686%
6601	KUNG LONG BATTE	0.002%	96.688%
6602	SHANGHAI PETROC	0.002%	96.690%
6603	MCBRIDE PLC	0.002%	96.692%
6604	NEO-CHINA GROUP	0.002%	96.694%
6605	SALMAR ASA	0.002%	96.695%
6606	SHELL INTERNATI	0.002%	96.697%
6607	NORITAKE CO	0.002%	96.699%
6608	TA YA ELEC WIR&	0.002%	96.701%
6609	TORRENT PHARM	0.002%	96.703%
6610	IMMOBILIARE GRA	0.002%	96.705%
6611	NIPPON CARBON C	0.002%	96.707%
6612	ST BARBARA MINE	0.002%	96.708%
6613	AVANZA BANK HOL	0.002%	96.710%
6614	SCHMOLZ+BICKENB	0.002%	96.712%
6615	G&L BEIJER AB B	0.002%	96.714%
6616	VOSSLOH AG	0.002%	96.716%
6617	SYSTEX CORPORAT	0.002%	96.718%
6618	KIKUCHI CO LTD	0.002%	96.720%
6619	AUSTRALIAN AGRI	0.002%	96.722%
6620	GLORIA MATERIAL	0.002%	96.723%
6621	EUROPAC PAPELES	0.002%	96.725%
6622	DAIICHI KIGENSO	0.002%	96.727%
6623	HOUSING DEVELOP	0.002%	96.729%
6624	ACANDO AB	0.002%	96.731%
6625	KYOWA HAKKO KIR	0.002%	96.733%
6626	SMI HOLDINGS GR	0.002%	96.735%
6627	AKR CORPORINDO	0.002%	96.736%
6628	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.738%
6629	TAEYOUNG ENGINE	0.002%	96.740%
6630	ADANI POWER LTD	0.002%	96.742%
6631	SAMYANG HOLDING	0.002%	96.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	KASAI KOGYO CO	0.002%	96.746%
6633	SUMMIT INDUSTRI	0.002%	96.747%
6634	INFRATIL LTD	0.002%	96.749%
6635	HOKKAIDO ELEC P	0.002%	96.751%
6636	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	96.753%
6637	CEMEX LATAM HLD	0.002%	96.755%
6638	AOI ELECTRONICS	0.002%	96.757%
6639	GINTECH ENERGY	0.002%	96.759%
6640	GREATVIEW ASEPT	0.002%	96.760%
6641	OBERBANK AG	0.002%	96.762%
6642	PETRON CORP	0.002%	96.764%
6643	SAINT MARC HLDG	0.002%	96.766%
6644	TOKAI RUBBER IN	0.002%	96.768%
6645	HCI GROUP INC COMMON STOCK	0.002%	96.770%
6646	AVIC INTERNATIO	0.002%	96.771%
6647	GROWTHPOINT PRO	0.002%	96.773%
6648	KRBL LTD	0.002%	96.775%
6649	SAKATA INX CORP	0.002%	96.777%
6650	BUKIT SEMBAWNG	0.002%	96.779%
6651	SIME DARBY PLAN	0.002%	96.781%
6652	DAI NIPPON TORY	0.002%	96.783%
6653	BRITISH AMERICA	0.002%	96.784%
6654	TEJON RANCH CO	0.002%	96.786%
6655	ERCROS SA	0.002%	96.788%
6656	AIDA ENGINEERIN	0.002%	96.790%
6657	DEVOTEAM SA	0.002%	96.792%
6658	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	96.794%
6659	HSBC USA INC SR UNSECURED 08/20 2.75	0.002%	96.795%
6660	TOWA PHARM CO L	0.002%	96.797%
6661	OTE(HELLENIC TL	0.002%	96.799%
6662	SUMMARECON AGUN	0.002%	96.801%
6663	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	96.803%
6664	CHINA SHENGMU O	0.002%	96.804%
6665	RAITO KOGYO CO	0.002%	96.806%
6666	CHINA WATER AFF	0.002%	96.808%
6667	AGELLAN COMMERC	0.002%	96.810%
6668	SUMITOMO SEIKA	0.002%	96.812%
6669	AMTRAN TECHNOLO	0.002%	96.814%
6670	TOKYO STEEL MFG	0.002%	96.815%
6671	ESPEC CORP	0.002%	96.817%
6672	SEAH STEEL	0.002%	96.819%
6673	MGM CHINA HLDGS	0.002%	96.821%
6674	MEC COMPANY LTD	0.002%	96.823%
6675	PIERRE & VACANC	0.002%	96.825%
6676	OBEROI REALTY L	0.002%	96.826%
6677	CALIAN GROUP LT	0.002%	96.828%
6678	CHOICE PROPERTI	0.002%	96.830%
6679	ASANUMA CORP	0.002%	96.832%
6680	UTD INDUSTRIAL	0.002%	96.834%
6681	SKY NETWORK TEL	0.002%	96.835%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	HARMONIC INC	0.002%	96.837%
6683	LIFESTYLE INTER	0.002%	96.839%
6684	FISSION URANIUM	0.002%	96.841%
6685	HURCO COMPANIES INC COMMON STOCK	0.002%	96.843%
6686	DATA COMMUNICAT	0.002%	96.844%
6687	LIVZON PHARMACE	0.002%	96.846%
6688	HAYNES INTL INC	0.002%	96.848%
6689	RETAIL ESTATES	0.002%	96.850%
6690	NIPPON ROAD CO	0.002%	96.852%
6691	XO GROUP INC COMMON STOCK USD.01	0.002%	96.854%
6692	ORIENT CORP	0.002%	96.855%
6693	AEON FANTASY CO	0.002%	96.857%
6694	RIKEN CORP	0.002%	96.859%
6695	LOOKERS PLC	0.002%	96.861%
6696	JAHWA ELECTRONI	0.002%	96.863%
6697	TOCALO CO LTD	0.002%	96.864%
6698	YELLOW HAT LTD.	0.002%	96.866%
6699	MIQUEL Y COSTAS	0.002%	96.868%
6700	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	96.870%
6701	SHANGHAI ELECTR	0.002%	96.872%
6702	CLAS OHLSON AB	0.002%	96.873%
6703	BANDO CHEMICAL	0.002%	96.875%
6704	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.877%
6705	WASHTEC AG	0.002%	96.879%
6706	TEKKEN CORP	0.002%	96.881%
6707	TT ELECTRONICS	0.002%	96.882%
6708	GREEN CROSS HLD	0.002%	96.884%
6709	VECTRUS INC COMMON STOCK USD.01	0.002%	96.886%
6710	KWS SAAT AG	0.002%	96.888%
6711	NOVA MEASURING	0.002%	96.889%
6712	WCT HOLDINGS BH	0.002%	96.891%
6713	PHOTO-ME INTERN	0.002%	96.893%
6714	KOTOBUKI SPIRIT	0.002%	96.895%
6715	KUDELSKI S.A.	0.002%	96.897%
6716	ACHILLES CORP	0.002%	96.898%
6717	FORMULA SYST(19	0.002%	96.900%
6718	EREX CO LTD	0.002%	96.902%
6719	STARHUB LIMITED	0.002%	96.904%
6720	GLOW ENERGY	0.002%	96.906%
6721	DALI FOODS GROU	0.002%	96.907%
6722	CLARION CO	0.002%	96.909%
6723	CHESSWOOD GROUP	0.002%	96.911%
6724	WISDOM MARINE L	0.002%	96.913%
6725	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.914%
6726	NICHII GAKKAN C	0.002%	96.916%
6727	EHIME BANK	0.002%	96.918%
6728	FUKUDA DENSHI C	0.002%	96.920%
6729	COGOBUY GROUP	0.002%	96.922%
6730	ECORODOVIAS INF	0.002%	96.923%
6731	SIAMGAS AND PET	0.002%	96.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	SOL SPA	0.002%	96.927%
6733	ALIANSCE SHOPPI	0.002%	96.929%
6734	NEXEN TIRE CORP	0.002%	96.930%
6735	MEYER BURGER TE	0.002%	96.932%
6736	COWEN INC COMMON STOCK USD.01	0.002%	96.934%
6737	TOSEI CORP	0.002%	96.936%
6738	COMMERCIAL INTE	0.002%	96.938%
6739	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	96.939%
6740	TAIWAN COGENERA	0.002%	96.941%
6741	LANNETT CO INC COMMON STOCK USD.001	0.002%	96.943%
6742	ALCONIX CORPORA	0.002%	96.945%
6743	NEUROCRINE BIOS	0.002%	96.946%
6744	CARDINAL ENERGY	0.002%	96.948%
6745	FOCALTECH SYSTE	0.002%	96.950%
6746	SUMITOMO TITANI	0.002%	96.952%
6747	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	96.953%
6748	US Wire Order	0.002%	96.955%
6749	HANKYU REIT INC	0.002%	96.957%
6750	HIRATA TECHNICA	0.002%	96.959%
6751	COMBA TELECOM S	0.002%	96.960%
6752	GPO DE INVERSIO	0.002%	96.962%
6753	MUHIBBAH ENGINE	0.002%	96.964%
6754	FAR EAST DEPT	0.002%	96.966%
6755	BAUER AG	0.002%	96.967%
6756	BLACK DIAMOND G	0.002%	96.969%
6757	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	96.971%
6758	KVAERNER ASA	0.002%	96.973%
6759	ELDORADO RESORTS INC COMMON STOCK	0.002%	96.975%
6760	NRG YIELD INC CLASS C COMMON STOCK	0.002%	96.976%
6761	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.978%
6762	BHP BILLITON FI	0.002%	96.980%
6763	ASSOCD INTL HOT	0.002%	96.982%
6764	HI-LEX CORP	0.002%	96.983%
6765	NISHIO RENT ALL	0.002%	96.985%
6766	FUTABA INDUSTRI	0.002%	96.987%
6767	O-NET COMMUNICA	0.002%	96.989%
6768	MIYAZAKI BANK	0.002%	96.990%
6769	KOLON CORPORATI	0.002%	96.992%
6770	BINCK NV	0.002%	96.994%
6771	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	96.996%
6772	GLOBANT SA	0.002%	96.997%
6773	XING AG	0.002%	96.999%
6774	MGI COUTIER	0.002%	97.001%
6775	TRONC INC COMMON STOCK USD.01	0.002%	97.003%
6776	BRODRENE HARTMA	0.002%	97.004%
6777	SIGURD MICROELE	0.002%	97.006%
6778	DAIDO METAL CO	0.002%	97.008%
6779	MICHINOKU BANK	0.002%	97.009%
6780	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	97.011%
6781	LANDEC CORP	0.002%	97.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	NOVOLIPET STEEL	0.002%	97.015%
6783	BANK OF PHILIPP	0.002%	97.016%
6784	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.018%
6785	HYUNDAI ELEVATO	0.002%	97.020%
6786	TOWA CORP	0.002%	97.022%
6787	COSCO CORPORATI	0.002%	97.023%
6788	HK ELECTRIC INV	0.002%	97.025%
6789	VETROPACK HOLDI	0.002%	97.027%
6790	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	97.029%
6791	YUASA TRADING C	0.002%	97.030%
6792	INABA DENKISANG	0.002%	97.032%
6793	HEARTLAND NEW Z	0.002%	97.034%
6794	COCA-COLA FEMSA	0.002%	97.036%
6795	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.037%
6796	HIMART CO LTD	0.002%	97.039%
6797	BORUSSIA DORTMU	0.002%	97.041%
6798	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.002%	97.042%
6799	UKC HOLDINGS CO	0.002%	97.044%
6800	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	97.046%
6801	VIRTUS HEALTH L	0.002%	97.048%
6802	BK OF SAGA	0.002%	97.049%
6803	OCEAN YIELD ASA	0.002%	97.051%
6804	FRASERS COMMERC	0.002%	97.053%
6805	JSP CORP	0.002%	97.055%
6806	S.A.C.I. FALABE	0.002%	97.056%
6807	NIHON NOHYAKU	0.002%	97.058%
6808	T.HASEGAWA CO	0.002%	97.060%
6809	SBS HOLDINGS IN	0.002%	97.061%
6810	JIN CO.LTD	0.002%	97.063%
6811	CLEANAWAY CO LT	0.002%	97.065%
6812	GRAPE KING INC	0.002%	97.067%
6813	FULLTECH FIBER	0.002%	97.068%
6814	HULIC CO LTD	0.002%	97.070%
6815	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	97.072%
6816	TAIWAN SECOM	0.002%	97.073%
6817	SHINDENGEN ELEC	0.002%	97.075%
6818	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.077%
6819	CLEVO	0.002%	97.079%
6820	AKASTOR ASA	0.002%	97.080%
6821	AMADA HOLDINGS	0.002%	97.082%
6822	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.084%
6823	GP STRATEGIES C	0.002%	97.085%
6824	TIANJIN PORT DE	0.002%	97.087%
6825	ELBIT SYSTEMS L	0.002%	97.089%
6826	ODFJELL DRILLIN	0.002%	97.091%
6827	JAPAN AIRPORT T	0.002%	97.092%
6828	NIPPON PILLAR P	0.002%	97.094%
6829	MAH SING GROUP	0.002%	97.096%
6830	SHIN-ETSU POLYM	0.002%	97.097%
6831	AEKYUNG PETROCH	0.002%	97.099%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	HIBIYA ENGINEER	0.002%	97.101%
6833	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.103%
6834	ASSYSTEM	0.002%	97.104%
6835	CONSTRUTORA TEN	0.002%	97.106%
6836	METRO PACIFIC I	0.002%	97.108%
6837	INTILAND DEVPT	0.002%	97.109%
6838	KINIK CO	0.002%	97.111%
6839	EL PUERTO DE LI	0.002%	97.113%
6840	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.115%
6841	BANK OF CHONGQI	0.002%	97.116%
6842	SRI TRANG AGRO	0.002%	97.118%
6843	LT GROUP INC	0.002%	97.120%
6844	TAIYO INK MFG C	0.002%	97.121%
6845	EUGENE CORP	0.002%	97.123%
6846	SIIC ENVIRONMEN	0.002%	97.125%
6847	CT ENVIRONMENTA	0.002%	97.126%
6848	NATIONAL STORAG	0.002%	97.128%
6849	HAMAMATSU PHOTO	0.002%	97.130%
6850	HIQ INTERNATION	0.002%	97.132%
6851	CHINA MANMADE F	0.002%	97.133%
6852	WIZZ AIR HOLDIN	0.002%	97.135%
6853	VERITIV CORP COMMON STOCK USD.01	0.002%	97.137%
6854	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.138%
6855	HANON SYSTEMS	0.002%	97.140%
6856	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.142%
6857	PROCTER & GAMBL	0.002%	97.143%
6858	SINARMAS LAND	0.002%	97.145%
6859	XTEP INTERNATIO	0.002%	97.147%
6860	INVESTEC PROP F	0.002%	97.148%
6861	YURTEC CORPORAT	0.002%	97.150%
6862	IMPERIAL METALS	0.002%	97.152%
6863	TOWA BANK	0.002%	97.154%
6864	AISAN INDUSTRY	0.002%	97.155%
6865	INDOCEMENT TUNG	0.002%	97.157%
6866	CRH MEDICAL COR	0.002%	97.159%
6867	JASA MARGA	0.002%	97.160%
6868	SUPER-SOL	0.002%	97.162%
6869	NITTETSU MINING	0.002%	97.164%
6870	JAIPRAKASH ASSO	0.002%	97.165%
6871	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	97.167%
6872	TIME DOTCOM BHD	0.002%	97.169%
6873	AMSTERDAM COMMO	0.002%	97.170%
6874	KARNATAKA BANK	0.002%	97.172%
6875	ECLAT TEXTILE C	0.002%	97.174%
6876	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	97.175%
6877	GLADSTONE COMME	0.002%	97.177%
6878	CORP COMERCI SA	0.002%	97.179%
6879	CIA DE DIST INT	0.002%	97.181%
6880	WIRECARD AG	0.002%	97.182%
6881	OPAP SA	0.002%	97.184%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.186%
6883	TI FINANCIAL HO	0.002%	97.187%
6884	G.U.D. HOLDINGS	0.002%	97.189%
6885	STAGECOACH GROU	0.002%	97.191%
6886	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.192%
6887	MLP AG	0.002%	97.194%
6888	SCRIPPS NETWORK	0.002%	97.196%
6889	IBASE TECHNOLOG	0.002%	97.197%
6890	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.199%
6891	GROUPE CRIT	0.002%	97.201%
6892	KYOKUTO BOEKI K	0.002%	97.202%
6893	GEOX S.P.A.	0.002%	97.204%
6894	DANAL	0.002%	97.206%
6895	TAKASAGO INTL C	0.002%	97.207%
6896	NISSEI PLSTIC I	0.002%	97.209%
6897	ATUL LTD	0.002%	97.211%
6898	VINA CONCHA Y T	0.002%	97.212%
6899	POSCO CHEMTECH	0.002%	97.214%
6900	CHINA GALAXY SE	0.002%	97.216%
6901	WELSPUN INDIA L	0.002%	97.217%
6902	MESA LABORATORIES INC COMMON STOCK	0.002%	97.219%
6903	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.221%
6904	VT HOLDINGS CO	0.002%	97.222%
6905	KOMERCNI BANKA	0.002%	97.224%
6906	YIEH PHUI ENTS	0.002%	97.226%
6907	CENT PATTANA PU	0.002%	97.227%
6908	LIVART CO LTD	0.002%	97.229%
6909	MEKONOMEN AB	0.002%	97.231%
6910	NAUTILUS GROUP	0.002%	97.232%
6911	ADVANCED WIRELE	0.002%	97.234%
6912	CUTERA INC COMMON STOCK USD.001	0.002%	97.236%
6913	ELITE SEMICONDU	0.002%	97.237%
6914	THAI AIRWAYS IN	0.002%	97.239%
6915	JOYFUL HONDA CO	0.002%	97.241%
6916	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.242%
6917	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	97.244%
6918	MCJ CO LTD	0.002%	97.246%
6919	FBD HLDGS	0.002%	97.247%
6920	HUNTER DOUGLAS	0.002%	97.249%
6921	AMBARELLA INC	0.002%	97.251%
6922	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.252%
6923	SIMMTECH CO LTD	0.002%	97.254%
6924	TOYO KANETSU KK	0.002%	97.255%
6925	CHAROEN POK PHA	0.002%	97.257%
6926	CADILA HEALTHCA	0.002%	97.259%
6927	BES ENGINEERING	0.002%	97.260%
6928	TECHTARGET COMMON STOCK USD.001	0.002%	97.262%
6929	ROBINSONS RETAI	0.002%	97.264%
6930	JINDAL SAW LTD	0.002%	97.265%
6931	AVEO GROUP	0.002%	97.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	RH COMMON STOCK USD.0001	0.002%	97.269%
6933	TORSTAR CORP CL	0.002%	97.270%
6934	NORWEGIAN AIR S	0.002%	97.272%
6935	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.274%
6936	BRUNEL INTL	0.002%	97.275%
6937	BOIRON	0.002%	97.277%
6938	FRANK'S INTERNA	0.002%	97.279%
6939	TUNG THIH ELECT	0.002%	97.280%
6940	FUSO CHEMICAL C	0.002%	97.282%
6941	TAIFLEX SCIENTI	0.002%	97.283%
6942	CHESNARA PLC	0.002%	97.285%
6943	LAI SUN DEVELOP	0.002%	97.287%
6944	CIA SANEAMENTO	0.002%	97.288%
6945	FINANCIAL PRODU	0.002%	97.290%
6946	FRONTLINE LTD/B	0.002%	97.292%
6947	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.002%	97.293%
6948	SWECO AB	0.002%	97.295%
6949	PDL BIOPHARMA INC COMMON STOCK USD.01	0.002%	97.297%
6950	MEDIA NUSANTARA	0.002%	97.298%
6951	ASIA VITAL COMP	0.002%	97.300%
6952	VITAL HEALTHCAR	0.002%	97.301%
6953	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.303%
6954	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.305%
6955	GINKO INTERNATI	0.002%	97.306%
6956	DR.CI:LABO CO L	0.002%	97.308%
6957	CAPITA GROUP PL	0.002%	97.310%
6958	BURSA MALAYSIA	0.002%	97.311%
6959	SANSHIN ELECTRO	0.002%	97.313%
6960	DAIKI ALUMINIUM	0.002%	97.314%
6961	ANGLO PACIFIC G	0.002%	97.316%
6962	NITTOKU ENG CO	0.002%	97.318%
6963	HANSON INTL TBK	0.002%	97.319%
6964	OPTO TECH CORPN	0.002%	97.321%
6965	CPMC HLDGS LTD	0.002%	97.323%
6966	COSCO HOLDINGS	0.002%	97.324%
6967	TAEKWANG IND CO	0.002%	97.326%
6968	BIRLA CORP LTD	0.002%	97.327%
6969	DANIELI & CO CO	0.002%	97.329%
6970	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.002%	97.331%
6971	EVN AG	0.002%	97.332%
6972	JAPAN PULP & PA	0.002%	97.334%
6973	SEED CO LTD/TOK	0.002%	97.336%
6974	CORP INMOBILIAR	0.002%	97.337%
6975	SHANGHAI FOSUN	0.002%	97.339%
6976	HAMAKYOREX CO L	0.002%	97.340%
6977	RISO KAGAKU COR	0.002%	97.342%
6978	UNIVERSAL MEDIC	0.002%	97.344%
6979	OIL & NATURAL G	0.002%	97.345%
6980	NORDEX AG	0.002%	97.347%
6981	TECNICAS REUNID	0.002%	97.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	DEVRO	0.002%	97.350%
6983	HONGHUA GROUP L	0.002%	97.352%
6984	CONCORD NEW ENE	0.002%	97.353%
6985	GL EVENTS	0.002%	97.355%
6986	CHINA LIFE INSU	0.002%	97.357%
6987	KAPPAHL HOLDING	0.002%	97.358%
6988	OITA BANK	0.002%	97.360%
6989	HOCHDORF HOLDIN	0.002%	97.361%
6990	HOCHIKI CORPORA	0.002%	97.363%
6991	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.365%
6992	VERBIO VEREINIG	0.002%	97.366%
6993	CHINA SHANSHUI	0.002%	97.368%
6994	EASY BIO INC	0.002%	97.369%
6995	EUROMONEY INST	0.002%	97.371%
6996	SONG WON IND	0.002%	97.373%
6997	PHILIPPINE NATL	0.002%	97.374%
6998	NETUREN CO	0.002%	97.376%
6999	YUEXIU REAL ES	0.002%	97.377%
7000	TOX FREE SOLUTI	0.002%	97.379%
7001	SFA ENGINEERING	0.002%	97.381%
7002	GET NICE HOLDIN	0.002%	97.382%
7003	RESOLUTE MINING	0.002%	97.384%
7004	OKURA INDUSTRIA	0.002%	97.385%
7005	SCHRODER REAL E	0.002%	97.387%
7006	SEAH BESTEEL CO	0.002%	97.389%
7007	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.002%	97.390%
7008	PT TIMAH TBK	0.002%	97.392%
7009	SELECT HARVESTS	0.002%	97.393%
7010	SCHOELLER BLECK	0.002%	97.395%
7011	BANK PEKAO	0.002%	97.397%
7012	ROBERT WALTERS	0.002%	97.398%
7013	AGRITRADE RESOU	0.002%	97.400%
7014	SUPERBLOCK PCL	0.002%	97.401%
7015	HIBISCUS PETROL	0.002%	97.403%
7016	PARQUE ARAUCO S	0.002%	97.405%
7017	ORION CORP	0.002%	97.406%
7018	OBIC	0.002%	97.408%
7019	FRONTERA ENERGY	0.002%	97.409%
7020	DIC ASSET AG	0.002%	97.411%
7021	UOA DEVELOPMENT	0.002%	97.413%
7022	TOYO TANSO CO L	0.002%	97.414%
7023	COSMOS PHARMACE	0.002%	97.416%
7024	SHIN ZU SHING C	0.002%	97.417%
7025	REDCO PROPRTIE	0.002%	97.419%
7026	HANDSOME CORP	0.002%	97.420%
7027	COAL INDIA LTD	0.002%	97.422%
7028	ALPHA & OMEGA S	0.002%	97.424%
7029	SHANDONG CHENMI	0.002%	97.425%
7030	GLU MOBILE INC COMMON STOCK USD.0001	0.002%	97.427%
7031	DOOSAN ENGINE C	0.002%	97.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	PRESSANCE CORPO	0.002%	97.430%
7033	MULTIPLUS SA	0.002%	97.431%
7034	CHINA METAL PRO	0.002%	97.433%
7035	ATEN INTERNATIO	0.002%	97.435%
7036	DISCO CORPORATI	0.002%	97.436%
7037	ALTRI SGPS S.A.	0.002%	97.438%
7038	TAMRON CO LTD	0.002%	97.439%
7039	MGM GROWTH PROPERTIES LLC A REIT	0.002%	97.441%
7040	SOILBUILD BUSIN	0.002%	97.442%
7041	KAMEI CORP	0.002%	97.444%
7042	SENEX ENERGY LT	0.002%	97.446%
7043	MOTECH INDUSTRI	0.002%	97.447%
7044	MITANI CORP	0.002%	97.449%
7045	ARGOSY PROPERTY	0.002%	97.450%
7046	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.452%
7047	KARUR VYSYA BAN	0.002%	97.453%
7048	CHINA SILVER GR	0.002%	97.455%
7049	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	97.457%
7050	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.458%
7051	NIDEC CORPORATI	0.002%	97.460%
7052	AUST WORLDWIDE	0.002%	97.461%
7053	ULTRA TECH CEMC	0.002%	97.463%
7054	AFFICHAGE HOLDI	0.002%	97.464%
7055	GMO PAYMENT GAT	0.002%	97.466%
7056	GEMTEK TECHNOLO	0.002%	97.468%
7057	DIGI INTL INC	0.002%	97.469%
7058	DONGFANG ELECT	0.002%	97.471%
7059	HYUNDAI ROTEM C	0.002%	97.472%
7060	EIS ECZACIBASI	0.002%	97.474%
7061	ASAHI HOLDINGS	0.002%	97.475%
7062	L'OCCITANE INTE	0.002%	97.477%
7063	CELLCOM ISRAEL	0.002%	97.478%
7064	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.002%	97.480%
7065	AI HOLDINGS COR	0.002%	97.482%
7066	XIAMEN INTL POR	0.002%	97.483%
7067	GO-AHEAD GROUP	0.002%	97.485%
7068	SUN HUNG KAI CO	0.002%	97.486%
7069	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.002%	97.488%
7070	ROLAND DG CORP	0.002%	97.489%
7071	HOKUTO CORP	0.002%	97.491%
7072	ANANDA DEVELOPM	0.002%	97.492%
7073	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.002%	97.494%
7074	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.495%
7075	CHAUN-CHOUNG TE	0.002%	97.497%
7076	CALIX INC COMMON STOCK	0.002%	97.499%
7077	MACATAWA BANK CORP COMMON STOCK	0.002%	97.500%
7078	FUJI CO(TOKYO)	0.002%	97.502%
7079	TECHNICOLOR	0.002%	97.503%
7080	SL CORP	0.002%	97.505%
7081	MAGNITOGORS-SPO	0.002%	97.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	SCSK CORPORATIO	0.002%	97.508%
7083	SAIBU GAS CO	0.002%	97.509%
7084	TEKFEN HOLDING	0.002%	97.511%
7085	TITAN CEMENT CO	0.002%	97.512%
7086	WIJAYA KARYA	0.002%	97.514%
7087	NEXTDC LTD	0.002%	97.516%
7088	BETER BED HOLD	0.002%	97.517%
7089	CGN MEIYA POWER	0.002%	97.519%
7090	F-TECH INC	0.002%	97.520%
7091	PHOENIX MECANO	0.002%	97.522%
7092	SEMIRARA MINING	0.002%	97.523%
7093	ROKKO BUTTER CO	0.002%	97.525%
7094	STOCK SPIRITS G	0.002%	97.526%
7095	DASSAULT AVIATI	0.002%	97.528%
7096	AVON PRODUCTS I	0.002%	97.529%
7097	TYC BROTHER IND	0.002%	97.531%
7098	TONG HSING ELEC	0.002%	97.533%
7099	CHAOWEI POWER H	0.002%	97.534%
7100	SINGAPORE FINAN	0.002%	97.536%
7101	MCMILLAN SHAKES	0.002%	97.537%
7102	AKKA TECHNOLOGI	0.002%	97.539%
7103	NORDEA BANK AB	0.002%	97.540%
7104	AP THAILAND PCL	0.002%	97.542%
7105	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.543%
7106	NONG SHIM CO	0.002%	97.545%
7107	PHOENIX HLDGS L	0.002%	97.546%
7108	SUNGWOO HITECH	0.002%	97.548%
7109	BAZAARVOICE INC COMMON STOCK USD.0001	0.002%	97.549%
7110	mitsui soko co	0.002%	97.551%
7111	IRISH CONTINENT	0.002%	97.552%
7112	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.002%	97.554%
7113	SUNSHINE 10	0.002%	97.555%
7114	GREAT LAKES DRE	0.002%	97.557%
7115	MALAYSIA BUILD	0.002%	97.559%
7116	MOUNT GIBSON IR	0.002%	97.560%
7117	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.002%	97.562%
7118	MODEC INC	0.002%	97.563%
7119	EIGHTEENTH BANK	0.002%	97.565%
7120	LIU CHONG HING	0.002%	97.566%
7121	IP GROUP	0.002%	97.568%
7122	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	97.569%
7123	NETAS TELEKOMUN	0.002%	97.571%
7124	BIOTEST AG	0.002%	97.572%
7125	KIER GROUP	0.002%	97.574%
7126	NESTLE INDIA	0.002%	97.575%
7127	PARIS ORLEANS S	0.002%	97.577%
7128	HO BEE INVESTME	0.002%	97.578%
7129	CINCINNATI BELL INC COMMON STOCK USD.01	0.002%	97.580%
7130	REGAL HOTELS IN	0.002%	97.581%
7131	COLTENE HOLDI	0.002%	97.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	I.T LIMITED	0.002%	97.584%
7133	WEBJET LTD	0.002%	97.586%
7134	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	97.587%
7135	KYOEI STEEL LTD	0.002%	97.589%
7136	G-RESOURCES GP	0.002%	97.590%
7137	QUALITY HOUSES	0.002%	97.592%
7138	KESKO OYJ	0.002%	97.593%
7139	BERKSHIRE HAT E	0.002%	97.595%
7140	LINX SA	0.002%	97.597%
7141	MIDDLESEX WATER CO COMMON STOCK	0.002%	97.598%
7142	CHEMRING GROUP	0.002%	97.600%
7143	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.601%
7144	CHINA INTL MARI	0.002%	97.603%
7145	TALGO SA	0.002%	97.604%
7146	TRINITY MIRROR	0.002%	97.606%
7147	TEXHONG TEXTILE	0.002%	97.607%
7148	SHINKO PLANTECH	0.002%	97.609%
7149	HYUNDAI HOME SH	0.002%	97.610%
7150	COSTAMARE INC	0.002%	97.612%
7151	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.002%	97.613%
7152	HORNBACH BAUMAR	0.002%	97.615%
7153	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.002%	97.616%
7154	CHINA AIRCRAFT	0.002%	97.618%
7155	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.619%
7156	AKTIA BANK OYJ	0.002%	97.621%
7157	JIH SUN FINANCI	0.002%	97.622%
7158	NAMURA SHIPBUIL	0.002%	97.624%
7159	FRASERS HOSPITA	0.002%	97.625%
7160	TEIKOKU SEN-I C	0.001%	97.627%
7161	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.628%
7162	AUSTAL LTD	0.001%	97.630%
7163	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.631%
7164	EVEN CONSTRUCTO	0.001%	97.633%
7165	SOLOR A/S	0.001%	97.634%
7166	COROMANDEL INTL	0.001%	97.636%
7167	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.001%	97.637%
7168	CARNIVAL GROUP	0.001%	97.639%
7169	TV TOKYO HLDG C	0.001%	97.640%
7170	SP SETIA	0.001%	97.642%
7171	B&B TOOLS AB	0.001%	97.643%
7172	CHOLAMANDALAM I	0.001%	97.645%
7173	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.646%
7174	GRUMA SA DE CV	0.001%	97.648%
7175	SHOEI FOODS COR	0.001%	97.649%
7176	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	97.651%
7177	YAMAZEN CORPORA	0.001%	97.652%
7178	BYGGMAX GROUP A	0.001%	97.654%
7179	DATANG INTL POW	0.001%	97.655%
7180	KOREA KOLMAR CO	0.001%	97.656%
7181	ORIOLA-KD CORP	0.001%	97.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	YOROZU CORP	0.001%	97.659%
7183	MIKUNI CORP	0.001%	97.661%
7184	DHT HOLDINGS IN	0.001%	97.662%
7185	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	97.664%
7186	ASIA AVIATION P	0.001%	97.665%
7187	MAINSTREET EQUI	0.001%	97.667%
7188	RANK GROUP PLC	0.001%	97.668%
7189	TONGYANG LIFE I	0.001%	97.670%
7190	MAX CO	0.001%	97.671%
7191	SAS AB	0.001%	97.673%
7192	HAKDEX AB	0.001%	97.674%
7193	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.676%
7194	PROCTOR&GAMBLE	0.001%	97.677%
7195	IPCA LABORATORI	0.001%	97.679%
7196	BELL AG - REG	0.001%	97.680%
7197	ESSENTIAL ENERG	0.001%	97.682%
7198	SURMODICS INC COMMON STOCK USD.05	0.001%	97.683%
7199	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.685%
7200	INTERNATIONAL M	0.001%	97.686%
7201	PARCO CO	0.001%	97.688%
7202	MERIDA INDUSTRY	0.001%	97.689%
7203	CIA SANEAMENTO	0.001%	97.691%
7204	MIRATI THERAPEU	0.001%	97.692%
7205	ADDTECH AB B SH	0.001%	97.693%
7206	NTT URBAN DEVEL	0.001%	97.695%
7207	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.696%
7208	SMS CO LTD	0.001%	97.698%
7209	TENARIS S.A.	0.001%	97.699%
7210	KPIT TECHNOLOGI	0.001%	97.701%
7211	PETRONAS DAGANG	0.001%	97.702%
7212	AIMS AMP CAPITA	0.001%	97.704%
7213	BENEFIT ONE INC	0.001%	97.705%
7214	CAMBIAN GROUP P	0.001%	97.707%
7215	MARUWA CO LTD	0.001%	97.708%
7216	UNID CO LTD	0.001%	97.710%
7217	HOTEL SHILLA	0.001%	97.711%
7218	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.713%
7219	GREATEK ELECTRO	0.001%	97.714%
7220	YASUNAGA CORP	0.001%	97.715%
7221	ASSET MANAGERS	0.001%	97.717%
7222	LIFE CORPORATIO	0.001%	97.718%
7223	PROCTER & GAMBL	0.001%	97.720%
7224	JAMCO COPORATIN	0.001%	97.721%
7225	CRAFT BREWERS A	0.001%	97.723%
7226	SEIKA CORP	0.001%	97.724%
7227	ZUG ESTATES HLD	0.001%	97.726%
7228	COMPAGNIE DES A	0.001%	97.727%
7229	HANSOL LCD INC	0.001%	97.729%
7230	FIRST REIT	0.001%	97.730%
7231	ECOPETROL SA	0.001%	97.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.733%
7233	LITE-ON SEMICON	0.001%	97.734%
7234	GOLDSUN DEV/CON	0.001%	97.736%
7235	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	97.737%
7236	KOWLOON DEVMT	0.001%	97.739%
7237	FERROLIGAS FERB	0.001%	97.740%
7238	VESTEL ELECTRON	0.001%	97.742%
7239	ACCESS CO LTD	0.001%	97.743%
7240	MATSUI SECURITI	0.001%	97.745%
7241	HOWA MACHINERY	0.001%	97.746%
7242	ZEHNDER GROUP A	0.001%	97.748%
7243	TURKIYE SINAI K	0.001%	97.749%
7244	NAMCHOW CHEMICA	0.001%	97.750%
7245	KAJARIA CERAMIC	0.001%	97.752%
7246	BEIJER ALMA AB	0.001%	97.753%
7247	MK ELECTRON	0.001%	97.755%
7248	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.756%
7249	ADITYA BIRLA CA	0.001%	97.758%
7250	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	97.759%
7251	ONE HOSPITALITY	0.001%	97.761%
7252	NVE CORP	0.001%	97.762%
7253	STARZEN CO LTD	0.001%	97.763%
7254	E-COMMODITIES H	0.001%	97.765%
7255	YANZHOU COAL MI	0.001%	97.766%
7256	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	97.768%
7257	FORD OTOSAN	0.001%	97.769%
7258	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.771%
7259	GRUPO INDUSTRIA	0.001%	97.772%
7260	KONISHI CO LTD	0.001%	97.774%
7261	ALDERMORE GROUP	0.001%	97.775%
7262	SAKAI CHEMICAL	0.001%	97.776%
7263	BANGKOK DUSIT M	0.001%	97.778%
7264	ZOJIRUSHI CORP	0.001%	97.779%
7265	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	97.781%
7266	SANRIO CO	0.001%	97.782%
7267	WELCIA HOLDINGS	0.001%	97.784%
7268	GUOCOLAND LTD	0.001%	97.785%
7269	INFOCOM CORP	0.001%	97.786%
7270	HNZ GROUP INC	0.001%	97.788%
7271	QAD INC A COMMON STOCK	0.001%	97.789%
7272	NINTENDO CO	0.001%	97.791%
7273	CITIZENS INC COMMON STOCK	0.001%	97.792%
7274	BEC WORLD PUBLI	0.001%	97.794%
7275	NATIONAL GRID P	0.001%	97.795%
7276	GUOCO GROUP	0.001%	97.797%
7277	GREAT EASTERN H	0.001%	97.798%
7278	EN-JAPAN INC.	0.001%	97.799%
7279	NICHIREKI CO LT	0.001%	97.801%
7280	CEDAR REALTY TRUST INC REIT USD.06	0.001%	97.802%
7281	DAEWOONG CO LTD	0.001%	97.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	GREE INC	0.001%	97.805%
7283	BRUNELLO CUCINE	0.001%	97.807%
7284	GMR INFRASTRUCT	0.001%	97.808%
7285	POU SHENG INTL	0.001%	97.809%
7286	SHOUGANG CNCRD	0.001%	97.811%
7287	SINTEX PLASTICS	0.001%	97.812%
7288	TECHNOLOGY ONE	0.001%	97.814%
7289	TAMARACK VALLEY	0.001%	97.815%
7290	RONSHINE CHINA	0.001%	97.816%
7291	HANWHA NON-LIFE	0.001%	97.818%
7292	GWA GROUP LTD	0.001%	97.819%
7293	FANTASIA HOLDIN	0.001%	97.821%
7294	ARROW GLOBAL GR	0.001%	97.822%
7295	BW LPG LTD	0.001%	97.824%
7296	SAMYANG CORP	0.001%	97.825%
7297	GUANGZHOU PHARM	0.001%	97.826%
7298	CIMC ENRIC HOLD	0.001%	97.828%
7299	SINGAMAS CONTAI	0.001%	97.829%
7300	HEINEKEN MALAYS	0.001%	97.831%
7301	HAWKINS INC COMMON STOCK USD.05	0.001%	97.832%
7302	QUINSTREET INC COMMON STOCK USD.001	0.001%	97.834%
7303	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	97.835%
7304	WYNN MACAU LTD	0.001%	97.836%
7305	GAMEVIL INC	0.001%	97.838%
7306	TAKASAGO THML E	0.001%	97.839%
7307	SCANDI STANDARD	0.001%	97.841%
7308	UNILEVER INDONE	0.001%	97.842%
7309	HONGKONG&SHANG	0.001%	97.843%
7310	RAMAYANA LESTAR	0.001%	97.845%
7311	DELEK GROUP	0.001%	97.846%
7312	PANDA GREEN ENE	0.001%	97.848%
7313	DAI-ICHI SEIKO	0.001%	97.849%
7314	CT REAL ESTATE	0.001%	97.851%
7315	CHINA SUNTIEN G	0.001%	97.852%
7316	FUNAI ELECTRIC	0.001%	97.853%
7317	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	97.855%
7318	ORACLE CORP JAP	0.001%	97.856%
7319	DAEHAN FLOUR MI	0.001%	97.858%
7320	GUJARAT STATE F	0.001%	97.859%
7321	TICON INDUSTRIA	0.001%	97.860%
7322	RIKEN VITAMIN C	0.001%	97.862%
7323	EMIRA PROPERTY	0.001%	97.863%
7324	LI NING CO. LTD	0.001%	97.865%
7325	PAX GLOBAL TECH	0.001%	97.866%
7326	UMW OIL & GAS C	0.001%	97.867%
7327	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	97.869%
7328	CORFICOLOMBIANA	0.001%	97.870%
7329	NISHIMATSUYA CH	0.001%	97.872%
7330	SINON CORP	0.001%	97.873%
7331	UNITIL CORP COMMON STOCK	0.001%	97.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	UNITED INTL ENT	0.001%	97.876%
7333	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.877%
7334	MITSUMI HIGH TEC	0.001%	97.879%
7335	ON-BRIGHT ELECT	0.001%	97.880%
7336	ADVAN CO LTD	0.001%	97.881%
7337	YOSHINOYA D&C C	0.001%	97.883%
7338	EMPRESA NACIONAL	0.001%	97.884%
7339	SWISSQUOTE GP H	0.001%	97.886%
7340	HANNSTOUCH SOLU	0.001%	97.887%
7341	SINOFERT HOLDIN	0.001%	97.888%
7342	XINGDA INTERNAT	0.001%	97.890%
7343	KUSURI NO AOKI	0.001%	97.891%
7344	BOUSTEAD HLDGS	0.001%	97.893%
7345	ROAD KING INFRA	0.001%	97.894%
7346	GULLIVER INTERN	0.001%	97.895%
7347	CROSS-HARBOUR H	0.001%	97.897%
7348	CAFE DE CORAL H	0.001%	97.898%
7349	TOYO KOHAN CO	0.001%	97.900%
7350	MIXI INC	0.001%	97.901%
7351	ALAM SUTERA REA	0.001%	97.902%
7352	NIPPON SEISEN C	0.001%	97.904%
7353	TATA COMMUNICAT	0.001%	97.905%
7354	BIOGAIA AB	0.001%	97.907%
7355	DAIICHI JITSUGY	0.001%	97.908%
7356	CENTURY TEXT &	0.001%	97.909%
7357	KYOKUYO CO LTD	0.001%	97.911%
7358	IWAKI & CO LTD	0.001%	97.912%
7359	DAEWOO ENGINEER	0.001%	97.913%
7360	SUNDARAM FINANC	0.001%	97.915%
7361	UNIDEN CORP	0.001%	97.916%
7362	KALBE FARMA	0.001%	97.918%
7363	SOITEC	0.001%	97.919%
7364	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.920%
7365	IRON BRIDGE RES	0.001%	97.922%
7366	PARK ELECTROCHE	0.001%	97.923%
7367	GODREJ CONSUMER	0.001%	97.925%
7368	SANGETSU CO	0.001%	97.926%
7369	TOTETSU KOGYO C	0.001%	97.927%
7370	ASX LTD	0.001%	97.929%
7371	MUNKSJO OYJ	0.001%	97.930%
7372	KIKKOMAN CORP	0.001%	97.931%
7373	DIP CORPORATION	0.001%	97.933%
7374	CHIBA KOGYO BAN	0.001%	97.934%
7375	DOUTOR NICHIRE	0.001%	97.936%
7376	MORGAN SINDALL	0.001%	97.937%
7377	GREAT EASTERN S	0.001%	97.938%
7378	VAN LANSCHOT NV	0.001%	97.940%
7379	FAMOUS BRANDS L	0.001%	97.941%
7380	SMK CORP	0.001%	97.943%
7381	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	97.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	PENDRAGON PLC	0.001%	97.945%
7383	ADHI KARYA PERS	0.001%	97.947%
7384	WEYCO GROUP INC	0.001%	97.948%
7385	NL INDUSTRIES	0.001%	97.949%
7386	ALPHA CORP	0.001%	97.951%
7387	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	97.952%
7388	QGEP PARTICIPAC	0.001%	97.954%
7389	ESSENDANT INC COMMON STOCK USD.1	0.001%	97.955%
7390	ALPEN CO LTD	0.001%	97.956%
7391	SEASPAN CORP	0.001%	97.958%
7392	YAKULT HONSHA C	0.001%	97.959%
7393	VAISALA	0.001%	97.960%
7394	FUJIBO HOLDINGS	0.001%	97.962%
7395	SPH REIT	0.001%	97.963%
7396	FUJIMORI KOGYO	0.001%	97.964%
7397	RAYMOND LTD	0.001%	97.966%
7398	TORIDOLL CORPOR	0.001%	97.967%
7399	KEPPEL INFRASTR	0.001%	97.969%
7400	PLENUS CO	0.001%	97.970%
7401	YAPI VE KREDI B	0.001%	97.971%
7402	PEGASUS SEWING	0.001%	97.973%
7403	PASONA GROUP IN	0.001%	97.974%
7404	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.975%
7405	TSUKISHIMA KIKA	0.001%	97.977%
7406	ICL-ISRAEL CHEM	0.001%	97.978%
7407	LIPPO MALLS IN	0.001%	97.979%
7408	TOYO ENG CORP	0.001%	97.981%
7409	VILLA WORLD LTD	0.001%	97.982%
7410	NIPPON BEET SUG	0.001%	97.984%
7411	TENMA CORPORATI	0.001%	97.985%
7412	LOTTE CONFECT	0.001%	97.986%
7413	CHINA AEROSPACE	0.001%	97.988%
7414	HODOGAYA CHEMIC	0.001%	97.989%
7415	NORDEA BANK AB	0.001%	97.990%
7416	DUNI AB	0.001%	97.992%
7417	CALBEE INC	0.001%	97.993%
7418	ALUPAR INVEST S	0.001%	97.994%
7419	PALFINGER AG	0.001%	97.996%
7420	UNITECH PRINTED	0.001%	97.997%
7421	ALBIS CO LTD	0.001%	97.998%
7422	CERVUS EQUIPMEN	0.001%	98.000%
7423	INTOPS CO	0.001%	98.001%
7424	NAMYANG DAIRY P	0.001%	98.002%
7425	TAI CHEUNG HLDG	0.001%	98.004%
7426	SANYANGIndustr	0.001%	98.005%
7427	SENTUL CITY TBK	0.001%	98.007%
7428	AJANTA PHARMA	0.001%	98.008%
7429	HIDAY HIDAKA CO	0.001%	98.009%
7430	ADANI TRANSMISS	0.001%	98.011%
7431	RCF	0.001%	98.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	DAISO CO	0.001%	98.013%
7433	METAWATER CO LT	0.001%	98.015%
7434	KARDEMIR KARABU	0.001%	98.016%
7435	ENERCHINA HOLDI	0.001%	98.017%
7436	TESARO INC	0.001%	98.019%
7437	MOBILEONE LTD.	0.001%	98.020%
7438	XUNLEI LTD ADR ADR USD.00025	0.001%	98.021%
7439	T-GAIA CORP	0.001%	98.023%
7440	M DIAS BRANCO S	0.001%	98.024%
7441	SIA REIT INC	0.001%	98.025%
7442	WILH. WILHELMSE	0.001%	98.027%
7443	MIGHTY RIVER PO	0.001%	98.028%
7444	FLEXIGROUP LIMI	0.001%	98.029%
7445	GR ED L'ESPRESS	0.001%	98.031%
7446	SUMIDA ELECTRIC	0.001%	98.032%
7447	CHINA SINGYES S	0.001%	98.033%
7448	BANCO DAVIVIEND	0.001%	98.035%
7449	TEAM INC	0.001%	98.036%
7450	MINATO BANK	0.001%	98.037%
7451	BROADLEAF CO LT	0.001%	98.039%
7452	DORIAN LPG LTD	0.001%	98.040%
7453	ACE HARDWARE IN	0.001%	98.041%
7454	TRANS COSMOS	0.001%	98.043%
7455	VITAL KSK HOLDI	0.001%	98.044%
7456	UNIBAIL-RODAMCO	0.001%	98.045%
7457	MURRAY & ROBERT	0.001%	98.047%
7458	PKP CARGO SA	0.001%	98.048%
7459	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.049%
7460	WINMARK CORP COMMON STOCK	0.001%	98.051%
7461	SIRTEX MEDICAL	0.001%	98.052%
7462	TOKAI CORP/GIFU	0.001%	98.053%
7463	SYNERGIE	0.001%	98.055%
7464	HARASHIN CO LTD	0.001%	98.056%
7465	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.001%	98.057%
7466	HANSOL PAPER CO	0.001%	98.059%
7467	CHINA LILANG LT	0.001%	98.060%
7468	RIDLEY CORP LTD	0.001%	98.061%
7469	MOMENTUM GROUP	0.001%	98.063%
7470	THAI VEGETABLE	0.001%	98.064%
7471	BANK JABAR BANT	0.001%	98.065%
7472	E CL SA	0.001%	98.067%
7473	ANDHRA BANK	0.001%	98.068%
7474	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.069%
7475	TOLI CORP	0.001%	98.071%
7476	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.072%
7477	ANICOM HOLDINGS	0.001%	98.073%
7478	FUJITSU KIDEN	0.001%	98.075%
7479	GPO AEROPORTUAR	0.001%	98.076%
7480	mitsui FUDOSAN	0.001%	98.077%
7481	KOREA GAS CORP	0.001%	98.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	KYUNG DONG	0.001%	98.080%
7483	PRADA SPA	0.001%	98.081%
7484	PANIN FINANCIAL	0.001%	98.083%
7485	PCHOME ONLINE I	0.001%	98.084%
7486	WEST BANCORPORATION COMMON STOCK	0.001%	98.085%
7487	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.086%
7488	MANDOM CORP	0.001%	98.088%
7489	DEVELOPMENT SEC	0.001%	98.089%
7490	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.090%
7491	FREIGHTWAYS LTD	0.001%	98.092%
7492	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.093%
7493	JUST DIAL LTD	0.001%	98.094%
7494	CESC	0.001%	98.096%
7495	PETROPAVLOVSK	0.001%	98.097%
7496	JU TENG INTERNA	0.001%	98.098%
7497	PTC INDIA LTD	0.001%	98.100%
7498	ACETO CORP COMMON STOCK USD.01	0.001%	98.101%
7499	LOTTE NON-LIFE	0.001%	98.102%
7500	CYFROWY POLSAT	0.001%	98.104%
7501	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.105%
7502	MENORA MIVTACHI	0.001%	98.106%
7503	GESCO AG	0.001%	98.107%
7504	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.109%
7505	DONG-A SOCIO	0.001%	98.110%
7506	DOSHISHA CO	0.001%	98.111%
7507	ATRIUM LJUNGBER	0.001%	98.113%
7508	CHINA WATER IND	0.001%	98.114%
7509	DSP GROUP INC	0.001%	98.115%
7510	SA SA INTL HLDG	0.001%	98.117%
7511	BIESSE	0.001%	98.118%
7512	CREDITO VALTELL	0.001%	98.119%
7513	IDI INSURANCE C	0.001%	98.120%
7514	JUSTSYSTEM	0.001%	98.122%
7515	HANSTEEN HOLDIN	0.001%	98.123%
7516	GOLD CIRCUIT EL	0.001%	98.124%
7517	ELECTRA	0.001%	98.126%
7518	HMC INVESTMENT	0.001%	98.127%
7519	FEDERAL CORP	0.001%	98.128%
7520	BELLEVUE GROUP	0.001%	98.130%
7521	EDREAMS ODIGEO	0.001%	98.131%
7522	PARTRON CO LTD	0.001%	98.132%
7523	WESTERN ENERGY	0.001%	98.133%
7524	SREI INFRASTRUC	0.001%	98.135%
7525	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.136%
7526	CTCI CORP	0.001%	98.137%
7527	ARB CORP LTD	0.001%	98.139%
7528	TONG YANG CEMEN	0.001%	98.140%
7529	QUALITAS CONTOL	0.001%	98.141%
7530	GOL LINHAS AERE	0.001%	98.142%
7531	SDI CORP	0.001%	98.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	HOTELES CITY EX	0.001%	98.145%
7533	PARTNER COMMUNI	0.001%	98.146%
7534	ADVA AG	0.001%	98.148%
7535	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.149%
7536	NUFLARE TECHNOL	0.001%	98.150%
7537	SOBHA LIMITED	0.001%	98.151%
7538	PULSE SEISMIC	0.001%	98.153%
7539	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.154%
7540	TAKACHIHO ELECT	0.001%	98.155%
7541	HANSOL PAPER CO	0.001%	98.157%
7542	ALE PROPERTY TR	0.001%	98.158%
7543	PSG GROUP LTD	0.001%	98.159%
7544	ORACLE FIN SERV	0.001%	98.160%
7545	CCC SA	0.001%	98.162%
7546	COSAN LOGISTICA	0.001%	98.163%
7547	FIDEA HOLDINGS	0.001%	98.164%
7548	KUANGCHI SCIENC	0.001%	98.166%
7549	ASCENTIAL PLC	0.001%	98.167%
7550	SAES GETTERS	0.001%	98.168%
7551	SRI REJEKI ISMA	0.001%	98.169%
7552	NIPPON THOMPSON	0.001%	98.171%
7553	ASKUL	0.001%	98.172%
7554	361 DEGREES INT	0.001%	98.173%
7555	CHINA RESOURCES	0.001%	98.175%
7556	CHIMEI MATERIAL	0.001%	98.176%
7557	ASCOPIAVE SPA	0.001%	98.177%
7558	FORUS S.A.	0.001%	98.178%
7559	SPCG	0.001%	98.180%
7560	STAR MICRONICS	0.001%	98.181%
7561	TUPY SA	0.001%	98.182%
7562	OKABE CO	0.001%	98.183%
7563	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.185%
7564	BULTEN AB	0.001%	98.186%
7565	MANILA ELECTRIC	0.001%	98.187%
7566	SONGA OFFSHORE	0.001%	98.189%
7567	DABUR INDIA LTD	0.001%	98.190%
7568	CYBG PLC	0.001%	98.191%
7569	STHREE	0.001%	98.192%
7570	KATAKURA INDS	0.001%	98.194%
7571	SOGEFI	0.001%	98.195%
7572	ONE LIBERTY PRO	0.001%	98.196%
7573	SILICONWARE PRE	0.001%	98.197%
7574	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.199%
7575	MILBON CO	0.001%	98.200%
7576	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.201%
7577	SHINNIHON CORP	0.001%	98.203%
7578	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.204%
7579	RADNET INC COMMON STOCK USD.0001	0.001%	98.205%
7580	CHINA STEEL CHE	0.001%	98.206%
7581	PROSPERITY REIT	0.001%	98.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	TRANCOM CO, LTD	0.001%	98.209%
7583	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.001%	98.210%
7584	CHUNG HSIN ELEC	0.001%	98.211%
7585	GLAXOSMITHKLINE	0.001%	98.213%
7586	ADVTECH LTD	0.001%	98.214%
7587	OOH!MEDIA LTD	0.001%	98.215%
7588	FARGLORY LAND D	0.001%	98.216%
7589	CHINA SHINEWAY	0.001%	98.218%
7590	S1 CORP	0.001%	98.219%
7591	FACC AG	0.001%	98.220%
7592	SHW AG	0.001%	98.222%
7593	CHINA OIL & GAS	0.001%	98.223%
7594	ASIA PACIFIC	0.001%	98.224%
7595	DUNELM GROUP PL	0.001%	98.225%
7596	KUKDO CHEMICAL	0.001%	98.227%
7597	NRW HOLDINGS LT	0.001%	98.228%
7598	DAIRY FARM INTL	0.001%	98.229%
7599	BOYAA INTERACTI	0.001%	98.230%
7600	K&O ENERGY GROU	0.001%	98.232%
7601	SK TELECOM ADR	0.001%	98.233%
7602	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.234%
7603	DIRECIONAL ENGE	0.001%	98.235%
7604	SUNNINGDALE TEC	0.001%	98.237%
7605	TOP SPRING INTL	0.001%	98.238%
7606	HAPPINET CORP	0.001%	98.239%
7607	PARROT	0.001%	98.240%
7608	MORITA HOLDINGS	0.001%	98.242%
7609	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.243%
7610	CMC MAGNETICS C	0.001%	98.244%
7611	ALTEK CORP	0.001%	98.245%
7612	SURUGA CO LTD	0.001%	98.247%
7613	AICHI CORPORATI	0.001%	98.248%
7614	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.249%
7615	SANKYO TATEYAMA	0.001%	98.250%
7616	SAKAI MOVING SE	0.001%	98.252%
7617	FLYTECH TECHNOL	0.001%	98.253%
7618	SPEEDY HIRE PLC	0.001%	98.254%
7619	DAIWA INDUSTRIE	0.001%	98.255%
7620	YOUNGONE CORP	0.001%	98.257%
7621	STOLT-NIELSEN L	0.001%	98.258%
7622	NISSIN SUGAR HO	0.001%	98.259%
7623	RYOYO ELECTRO C	0.001%	98.260%
7624	CENTURIA INDUST	0.001%	98.261%
7625	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.263%
7626	BANK COOP AG	0.001%	98.264%
7627	WING ON CO INT	0.001%	98.265%
7628	JAMMU & KASHMIR	0.001%	98.266%
7629	TIAN AN CHINA I	0.001%	98.268%
7630	LAOX CO	0.001%	98.269%
7631	AKEBONO BRAKE I	0.001%	98.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	RYOSHOKU LTD	0.001%	98.271%
7633	CROMPTON GREAVE	0.001%	98.273%
7634	MATRIX	0.001%	98.274%
7635	CERVECERIAS UNI	0.001%	98.275%
7636	CSI PROPERTIES	0.001%	98.276%
7637	COLBUN S.A.	0.001%	98.278%
7638	PT PAN INDONESIA	0.001%	98.279%
7639	TAIWAN SURFACE	0.001%	98.280%
7640	KATHMANDU HOLDI	0.001%	98.281%
7641	MITSUBISHI PENC	0.001%	98.282%
7642	RUENTEX INDUSTR	0.001%	98.284%
7643	MERCURIES & ASS	0.001%	98.285%
7644	SAMTY CO.LTD.	0.001%	98.286%
7645	TELENAV INC COMMON STOCK USD.001	0.001%	98.287%
7646	ORIENTAL HLDGS	0.001%	98.289%
7647	CONTROLADORA VU	0.001%	98.290%
7648	LPP SA	0.001%	98.291%
7649	KENTUCKY FRIED	0.001%	98.292%
7650	GLOBERIDE INC	0.001%	98.293%
7651	HOTAI MOTOR CO	0.001%	98.295%
7652	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.296%
7653	CALIDA HLDG	0.001%	98.297%
7654	AJ RENT CAR	0.001%	98.298%
7655	CHONG HONG CONS	0.001%	98.300%
7656	HIROCA HOLDINGS	0.001%	98.301%
7657	DAITO PHARM	0.001%	98.302%
7658	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.001%	98.303%
7659	CENTRAL CHINA S	0.001%	98.304%
7660	IMF (AUSTRALIA)	0.001%	98.306%
7661	WINCANTON	0.001%	98.307%
7662	NICE INFORMATIO	0.001%	98.308%
7663	TYNTEK CORP	0.001%	98.309%
7664	STAR ASIAN INVE	0.001%	98.310%
7665	AMER SOFTWARE I	0.001%	98.312%
7666	NETIA SA	0.001%	98.313%
7667	TOCHIGI BANK	0.001%	98.314%
7668	ENERGISA SA	0.001%	98.315%
7669	WILH WILHELMSSEN	0.001%	98.317%
7670	SHOEI CO LTD	0.001%	98.318%
7671	CAPITAL® PRO	0.001%	98.319%
7672	NIIT TECHNOLOGI	0.001%	98.320%
7673	SOLARTECH INTL	0.001%	98.321%
7674	FUDO CONSTRUCTI	0.001%	98.323%
7675	ESSO(FRANCAISE)	0.001%	98.324%
7676	STANDARD LIFE I	0.001%	98.325%
7677	NIPPON YUSOKI C	0.001%	98.326%
7678	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.327%
7679	ELECOM CO LTD	0.001%	98.329%
7680	HI SUN TECH CHI	0.001%	98.330%
7681	KGINICIS	0.001%	98.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	NETENT AB	0.001%	98.332%
7683	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.333%
7684	INGENIA COMMUNI	0.001%	98.335%
7685	FIAT CHRYSLER A	0.001%	98.336%
7686	ALMIRALL SA	0.001%	98.337%
7687	AJISEN CHINA HO	0.001%	98.338%
7688	FOLKESTONE EDU	0.001%	98.339%
7689	KANSAI URBAN BA	0.001%	98.341%
7690	HUMAX CO LTD	0.001%	98.342%
7691	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.343%
7692	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.344%
7693	SAJO INDUSTRIES	0.001%	98.345%
7694	EVERLIGHT CHEMI	0.001%	98.347%
7695	GOODBABY INTERN	0.001%	98.348%
7696	ARROWHEAD PROR	0.001%	98.349%
7697	PHIBRO ANIMAL H	0.001%	98.350%
7698	GALATASARAY SPO	0.001%	98.351%
7699	INFIGEN ENERGY	0.001%	98.353%
7700	SEIKITOKYU KOGY	0.001%	98.354%
7701	SEKISUI JUSHI C	0.001%	98.355%
7702	CAVERION CORP	0.001%	98.356%
7703	CENTRAL CHINA R	0.001%	98.357%
7704	RCR TOMLINSON L	0.001%	98.359%
7705	VIACOM INC SR UNSECURED 12/19 2.75	0.001%	98.360%
7706	CHINESE ESTATES	0.001%	98.361%
7707	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.362%
7708	EMPEROR CAPITAL	0.001%	98.363%
7709	YOUYUAN INTERNA	0.001%	98.365%
7710	MITSUBISHI MOTO	0.001%	98.366%
7711	LAYNE CHRISTENS	0.001%	98.367%
7712	DEPO AUTO PARTS	0.001%	98.368%
7713	BTB REAL ESTATE	0.001%	98.369%
7714	EZION HOLDINGS	0.001%	98.371%
7715	DAE DUCK ELECTR	0.001%	98.372%
7716	SAGAX AB	0.001%	98.373%
7717	ATRIUM EUROPEAN	0.001%	98.374%
7718	BANK PEMBANGUNA	0.001%	98.375%
7719	CONCENTRADORA	0.001%	98.376%
7720	SDL PLC	0.001%	98.378%
7721	SINOLINK WORLDW	0.001%	98.379%
7722	RADICO KHAITAN	0.001%	98.380%
7723	UMH PROP INC	0.001%	98.381%
7724	TOURISM HOLDING	0.001%	98.382%
7725	RELIANCE ENERGY	0.001%	98.384%
7726	SOCIEDAD MATRIZ	0.001%	98.385%
7727	HUADIAN POWER I	0.001%	98.386%
7728	RAFFLES MEDICAL	0.001%	98.387%
7729	GRUPO ROTOPLAS	0.001%	98.388%
7730	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.390%
7731	FILINVEST LAND	0.001%	98.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	GRUPO CEMENTOS	0.001%	98.392%
7733	FAR EAST HOSPIT	0.001%	98.393%
7734	INTAGE INC	0.001%	98.394%
7735	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.395%
7736	OXFORD INSTRUME	0.001%	98.397%
7737	IMDEX LTD	0.001%	98.398%
7738	GNCO	0.001%	98.399%
7739	PLASTIVALOIRE	0.001%	98.400%
7740	HAGIHARA INDUST	0.001%	98.401%
7741	SHINKO SHOJI CO	0.001%	98.402%
7742	PNE WIND AG	0.001%	98.404%
7743	PTT PUBLIC COMP	0.001%	98.405%
7744	ALPIQ HOLDING A	0.001%	98.406%
7745	BATA INDIA LTD	0.001%	98.407%
7746	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.408%
7747	NORDIC SEMICON	0.001%	98.410%
7748	HARBIN POWER EQ	0.001%	98.411%
7749	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.412%
7750	MIURA CO	0.001%	98.413%
7751	FURUKAWA BATTER	0.001%	98.414%
7752	MINISTOP CO	0.001%	98.415%
7753	LINK AND MOTIVA	0.001%	98.417%
7754	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.418%
7755	SALA CORPORATIO	0.001%	98.419%
7756	GRUPO FAMSA SA	0.001%	98.420%
7757	KAS BANK	0.001%	98.421%
7758	LUNDIN GOLD INC	0.001%	98.422%
7759	SHENG SIONG GRO	0.001%	98.424%
7760	SIPEF(PLANT FIN	0.001%	98.425%
7761	IDEC CORPORATIO	0.001%	98.426%
7762	MERCK & CO INC	0.001%	98.427%
7763	NIPPON PISTON R	0.001%	98.428%
7764	GATEWAY LIFESTY	0.001%	98.429%
7765	ALLIED PROPERTI	0.001%	98.431%
7766	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.432%
7767	SYMPHONY HLDGS	0.001%	98.433%
7768	NAN KANG RUBB T	0.001%	98.434%
7769	CHINA ANIMATION	0.001%	98.435%
7770	ALPHA NETWORKS	0.001%	98.436%
7771	YPSOMED HOLDING	0.001%	98.438%
7772	MALAYSIA MINING	0.001%	98.439%
7773	DEXCOM INC COMMON STOCK USD.001	0.001%	98.440%
7774	GERDAU SA	0.001%	98.441%
7775	FRENCKEN GROUP	0.001%	98.442%
7776	SCATEC SOLAR AS	0.001%	98.443%
7777	MUHAK CO LTD	0.001%	98.445%
7778	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.446%
7779	CHUNG HUNG STEE	0.001%	98.447%
7780	NIPPON CHEM IND	0.001%	98.448%
7781	COOPER ENERGY L	0.001%	98.449%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	VERA BRADLEY INC COMMON STOCK	0.001%	98.450%
7783	ORIENT SEMICOND	0.001%	98.451%
7784	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.453%
7785	CHINA OVERSEAS	0.001%	98.454%
7786	ICICI BANK	0.001%	98.455%
7787	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.456%
7788	5N PLUS INC.	0.001%	98.457%
7789	HANJIN HEAVY IN	0.001%	98.458%
7790	MANITOU	0.001%	98.460%
7791	HEG LIMITED	0.001%	98.461%
7792	CITY OFFICE REI	0.001%	98.462%
7793	BURKHALTER HOLD	0.001%	98.463%
7794	HANMI PHARM CO	0.001%	98.464%
7795	TOBISHIMA CORP	0.001%	98.465%
7796	NCC GROUP LTD.	0.001%	98.467%
7797	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.468%
7798	BERJAYA CORPORA	0.001%	98.469%
7799	DAWONSYS	0.001%	98.470%
7800	BKW ENERGIE AG	0.001%	98.471%
7801	PRESIDENT SECS	0.001%	98.472%
7802	INV LA CONSTRUC	0.001%	98.473%
7803	TSURUMI MFG CO	0.001%	98.475%
7804	DRAEGERWERK KGA	0.001%	98.476%
7805	NATUREX	0.001%	98.477%
7806	HYUNDAI DS,OLD	0.001%	98.478%
7807	JIAYUAN INTERNA	0.001%	98.479%
7808	RETAIL FOOD GRO	0.001%	98.480%
7809	HUANENG POWER I	0.001%	98.481%
7810	DEA CAPITAL SPA	0.001%	98.483%
7811	TSUBAKI NAKASHI	0.001%	98.484%
7812	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.485%
7813	ANEST IWATA COR	0.001%	98.486%
7814	ASCENDAS HOSPIT	0.001%	98.487%
7815	CORPORATE TRAVE	0.001%	98.488%
7816	TAKAMATSU CONS	0.001%	98.489%
7817	DARFON ELECTRON	0.001%	98.491%
7818	FIRST GEN CORPO	0.001%	98.492%
7819	TIPP24 SE	0.001%	98.493%
7820	STRAUSS GROUP L	0.001%	98.494%
7821	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.495%
7822	DASSAULT SYSTEM	0.001%	98.496%
7823	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.497%
7824	ALONY HETZ	0.001%	98.498%
7825	CONA RESOURCES	0.001%	98.500%
7826	NOEVIR HOLDINGS	0.001%	98.501%
7827	HI-P INTERNATIO	0.001%	98.502%
7828	MEGACHIPS CORP	0.001%	98.503%
7829	UEM SUNRISE BHD	0.001%	98.504%
7830	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.505%
7831	TRUE NORTH COMM	0.001%	98.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	PACK CORP	0.001%	98.508%
7833	MEDY-TOX INC	0.001%	98.509%
7834	CHINA HUIYUAN J	0.001%	98.510%
7835	WONIK IPS CO LT	0.001%	98.511%
7836	XXENTRIA TECHNO	0.001%	98.512%
7837	YUMESHIN HOLDIN	0.001%	98.513%
7838	COLOUR LIFE SER	0.001%	98.514%
7839	CHINA AVIATION	0.001%	98.515%
7840	TOENEC CORP	0.001%	98.517%
7841	SOLIUM CAPITAL	0.001%	98.518%
7842	INTERSHOP HOLDI	0.001%	98.519%
7843	FREIGHTCAR AMER	0.001%	98.520%
7844	UMW HLDGS BERHA	0.001%	98.521%
7845	DELTA DUNIA PET	0.001%	98.522%
7846	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.523%
7847	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.524%
7848	WHITESTONE REIT REIT USD.001	0.001%	98.525%
7849	GUANGDONG NAN Y	0.001%	98.527%
7850	TA CHEN STAINLE	0.001%	98.528%
7851	CLEARWATER SEAF	0.001%	98.529%
7852	MACAU LEGEND DE	0.001%	98.530%
7853	SHIMIZU BANK	0.001%	98.531%
7854	COMPANHIA DE GA	0.001%	98.532%
7855	RELIGARE HEALTH	0.001%	98.533%
7856	MIRAMAR HTEL &	0.001%	98.534%
7857	CTCBIO INC	0.001%	98.536%
7858	LI PENG ENTERPR	0.001%	98.537%
7859	COSTA GROUP HOL	0.001%	98.538%
7860	MEGA WORLD PROP	0.001%	98.539%
7861	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.540%
7862	HEIJMANS	0.001%	98.541%
7863	ZHONG AN REAL E	0.001%	98.542%
7864	MAINSTREET HEAL	0.001%	98.543%
7865	SILICON INTEG S	0.001%	98.544%
7866	LAND MARK OPTOE	0.001%	98.546%
7867	ALTIUM LTD	0.001%	98.547%
7868	SEKISUI PLASTIC	0.001%	98.548%
7869	AUSNUTRIA DAIRY	0.001%	98.549%
7870	KOBAYASHI PHARM	0.001%	98.550%
7871	GENESIS ENERGY	0.001%	98.551%
7872	FIBROGEN INC COMMON STOCK USD.01	0.001%	98.552%
7873	TOA CORP	0.001%	98.553%
7874	TSUGAMI CORP	0.001%	98.554%
7875	mitsui Mining C	0.001%	98.556%
7876	IGB REAL ESTATE	0.001%	98.557%
7877	TELESITES SAB D	0.001%	98.558%
7878	KISCO CORP	0.001%	98.559%
7879	VILLAGE ROADSHO	0.001%	98.560%
7880	HIGASHI NIHON H	0.001%	98.561%
7881	SAMSUNG CARD	0.001%	98.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	MPACT LIMITED	0.001%	98.563%
7883	SEA HOLDINGS LT	0.001%	98.564%
7884	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.566%
7885	CONSORCIO ARA S	0.001%	98.567%
7886	JAC RECRUITMENT	0.001%	98.568%
7887	STANDARD FOODS	0.001%	98.569%
7888	HANWHA SECS	0.001%	98.570%
7889	TOWER SEMICONDU	0.001%	98.571%
7890	MERIDIAN ENERGY	0.001%	98.572%
7891	MATSUDA SANGYO	0.001%	98.573%
7892	TOKUSHU TOKAI H	0.001%	98.574%
7893	DONGJIN SEMICHE	0.001%	98.575%
7894	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.001%	98.577%
7895	3SBIO INC	0.001%	98.578%
7896	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.579%
7897	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.580%
7898	YICHANG HEC CHA	0.001%	98.581%
7899	KPJ HEALTHCARE	0.001%	98.582%
7900	GET NICE FINANC	0.001%	98.583%
7901	Y G-1	0.001%	98.584%
7902	KINDOM CONSTRUC	0.001%	98.585%
7903	DENKI KOGYO CO	0.001%	98.586%
7904	HOLTEK SEMICOND	0.001%	98.587%
7905	ASAHI ORGANIC C	0.001%	98.589%
7906	NEC CAPITAL SOL	0.001%	98.590%
7907	FEED ONE CO LTD	0.001%	98.591%
7908	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.592%
7909	IWAICOSMO HLDGS	0.001%	98.593%
7910	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.594%
7911	LENZING AG	0.001%	98.595%
7912	DAIKEN CORP	0.001%	98.596%
7913	TOHO TITANIUM C	0.001%	98.597%
7914	UOB-KAY HIAN HO	0.001%	98.598%
7915	MORITO CO	0.001%	98.599%
7916	ASIA PACIFIC TE	0.001%	98.601%
7917	MELISRON LTD	0.001%	98.602%
7918	HUADIAN FUXIN E	0.001%	98.603%
7919	KT SKYLIFE CO L	0.001%	98.604%
7920	BEIJING GAS BLU	0.001%	98.605%
7921	AVIANCA HOLDING	0.001%	98.606%
7922	CARDNO LIMITED	0.001%	98.607%
7923	THORESEN THAI A	0.001%	98.608%
7924	RUSHYDRO PJSC ADR ADR	0.001%	98.609%
7925	BANGKOK LIFE AS	0.001%	98.610%
7926	OILES CORPORATI	0.001%	98.611%
7927	CAMBRIDGE INDUS	0.001%	98.612%
7928	DONGKUK INDUSTR	0.001%	98.614%
7929	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.615%
7930	SUNONWEALTH ELE	0.001%	98.616%
7931	SANSHA ELECTRIC	0.001%	98.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	SIAM CITY CEMEN	0.001%	98.618%
7933	KJB FINANCIAL G	0.001%	98.619%
7934	BORYUNG PHARM	0.001%	98.620%
7935	KNOW IT AB	0.001%	98.621%
7936	OPPENHEIMER HLD	0.001%	98.622%
7937	T & K TOKA CO L	0.001%	98.623%
7938	AIRPORT CITY LT	0.001%	98.624%
7939	ANTENA 3 DE TEL	0.001%	98.625%
7940	BANK PERMATA TB	0.001%	98.626%
7941	WAH LEE INDUSTR	0.001%	98.628%
7942	OYO CORPORATION	0.001%	98.629%
7943	MEARS GROUP PLC	0.001%	98.630%
7944	XERO LIMITED	0.001%	98.631%
7945	MONTEA SCA	0.001%	98.632%
7946	SKF AB	0.001%	98.633%
7947	PERSISTENT SYST	0.001%	98.634%
7948	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.635%
7949	GAMEHOST INC	0.001%	98.636%
7950	ARENA REIT	0.001%	98.637%
7951	RICH DEVELOPMEN	0.001%	98.638%
7952	CHINA OCEANWIDE	0.001%	98.639%
7953	BANK HANDLOWY W	0.001%	98.640%
7954	mitsui + co ltd spons adr adr	0.001%	98.641%
7955	SHENGJING BANK	0.001%	98.643%
7956	ENVESTNET INC COMMON STOCK	0.001%	98.644%
7957	Technopolis Oyj	0.001%	98.645%
7958	ORANGE POLSKA	0.001%	98.646%
7959	NICE HOLDINGS C	0.001%	98.647%
7960	WOWOW INC	0.001%	98.648%
7961	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.649%
7962	SIOEN INDUSTRIE	0.001%	98.650%
7963	DONGWON DEVELOP	0.001%	98.651%
7964	TOMSON GROUP	0.001%	98.652%
7965	AIZAWA SECURITI	0.001%	98.653%
7966	WALLISER KANTON	0.001%	98.654%
7967	HEY SONG	0.001%	98.655%
7968	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.656%
7969	FREEMAN FINANCI	0.001%	98.657%
7970	LONMIN PLC	0.001%	98.659%
7971	LOJAS AMERICANA	0.001%	98.660%
7972	WEG SA	0.001%	98.661%
7973	ADLER REAL ESTA	0.001%	98.662%
7974	SIGDO KOPPERS S	0.001%	98.663%
7975	IGG INC	0.001%	98.664%
7976	KLOVERN AB B SH	0.001%	98.665%
7977	BELLE CORPORATI	0.001%	98.666%
7978	PROPERTY FOR IN	0.001%	98.667%
7979	BITTIUM OYJ	0.001%	98.668%
7980	MARUWA UNYU	0.001%	98.669%
7981	SHINOKEN GROUP	0.001%	98.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	HAN JIN TRANSP	0.001%	98.671%
7983	YEUN CHYANG IND	0.001%	98.672%
7984	GUJARAT NARM	0.001%	98.673%
7985	ETALON GROUP-GD	0.001%	98.674%
7986	GENTING PLANTA	0.001%	98.675%
7987	ONOKEN CO LTD	0.001%	98.677%
7988	CELSIA SA ESP	0.001%	98.678%
7989	MAIRE TECNIMONT	0.001%	98.679%
7990	NONG SHIM HOLDI	0.001%	98.680%
7991	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.681%
7992	LC CORP S.A.	0.001%	98.682%
7993	SHIPPING CP IND	0.001%	98.683%
7994	MARUKA MACHINER	0.001%	98.684%
7995	LA DORIA SPA	0.001%	98.685%
7996	MAGNUM BERHAD	0.001%	98.686%
7997	SOGO MEDICAL CO	0.001%	98.687%
7998	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.688%
7999	CORONA CORP	0.001%	98.689%
8000	YG ENTERTAINMEN	0.001%	98.690%
8001	CURRO HOLDINGS	0.001%	98.691%
8002	QSC AG	0.001%	98.692%
8003	GUJARAT GAS LTD	0.001%	98.693%
8004	TCL MULTIMEDIA	0.001%	98.694%
8005	KEY COFFEE INC	0.001%	98.695%
8006	AMERICAS SILVER	0.001%	98.696%
8007	MODERN LAND CHI	0.001%	98.698%
8008	AMARA RAJA BATT	0.001%	98.699%
8009	CIA ENERGETICA	0.001%	98.700%
8010	CITYCHAMP WATCH	0.001%	98.701%
8011	COMDIRECT BANK	0.001%	98.702%
8012	PICO FAR EAST H	0.001%	98.703%
8013	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.704%
8014	LIAN BENG GROUP	0.001%	98.705%
8015	AMUSE INC	0.001%	98.706%
8016	HOKKO CHEMICAL	0.001%	98.707%
8017	CHANNEL WELL TE	0.001%	98.708%
8018	ADANI ENTERPRIS	0.001%	98.709%
8019	KANTO TSUKUBA B	0.001%	98.710%
8020	CHINA SANJIANG	0.001%	98.711%
8021	YINSON HOLDINGS	0.001%	98.712%
8022	VARDHMAN TEXTIL	0.001%	98.713%
8023	EKOVEST BHD	0.001%	98.714%
8024	GRUPO AEROMEXIC	0.001%	98.715%
8025	GURUNAVI INC	0.001%	98.716%
8026	ICHIKOH INDUSTR	0.001%	98.717%
8027	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.718%
8028	SHINKONG INSURA	0.001%	98.719%
8029	CAPITAL ENVIRON	0.001%	98.720%
8030	FORMOSA LABORAT	0.001%	98.721%
8031	COSMO LADY CHIN	0.001%	98.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.723%
8033	IRON FORCE INDU	0.001%	98.724%
8034	ALINCO INC	0.001%	98.725%
8035	JASTRZEBSKA SPO	0.001%	98.726%
8036	INOVALIS REAL E	0.001%	98.727%
8037	GLOBAL POWER SY	0.001%	98.729%
8038	D-LINK	0.001%	98.730%
8039	TOKYO ENERGY&SY	0.001%	98.731%
8040	NORTHWEST PIPE	0.001%	98.732%
8041	CITY TELECOM (H	0.001%	98.733%
8042	NAMESON	0.001%	98.734%
8043	ADCOCK INGRAM H	0.001%	98.735%
8044	NORTH MINING SH	0.001%	98.736%
8045	PADINI HLDGS BH	0.001%	98.737%
8046	VALUETRONICS HL	0.001%	98.738%
8047	SHIBUSAWA W/HOU	0.001%	98.739%
8048	MEDCO ENERGI IN	0.001%	98.740%
8049	NAN HAI CORPORA	0.001%	98.741%
8050	BOSCH LTD	0.001%	98.742%
8051	VILLAGE SUPERMA	0.001%	98.743%
8052	CHINA GREENLAND	0.001%	98.744%
8053	DAWNRAYS PHARMS	0.001%	98.745%
8054	EHY CAR SERVICES SPON ADR ADR USD.001	0.001%	98.746%
8055	TUAN SING HLDGS	0.001%	98.747%
8056	TAMEDIA AG	0.001%	98.748%
8057	PETRONAS GAS	0.001%	98.749%
8058	SUPERMAX CORPOR	0.001%	98.750%
8059	S.M. ENTERTAINM	0.001%	98.751%
8060	BPOST SA	0.001%	98.752%
8061	MEISEI INDUSTRI	0.001%	98.753%
8062	P S CORPORATION	0.001%	98.754%
8063	ROXGOLD INC	0.001%	98.755%
8064	DAESANG HOLDING	0.001%	98.756%
8065	DE LICACY INDUS	0.001%	98.757%
8066	INTERVEST OFFIC	0.001%	98.758%
8067	DONG-A ST CO LT	0.001%	98.759%
8068	CHN INTL CAP (H	0.001%	98.760%
8069	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.761%
8070	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.762%
8071	LEES PHARMACEUT	0.001%	98.763%
8072	NICE-SYSTEMS LT	0.001%	98.764%
8073	ALIO GOLD INC	0.001%	98.765%
8074	IMASEN ELEC IND	0.001%	98.766%
8075	EXMAR	0.001%	98.767%
8076	UCHIDA YOKO CO	0.001%	98.768%
8077	GLORIOUS PROPER	0.001%	98.769%
8078	WHAN IN PHARMAC	0.001%	98.770%
8079	TIM PARTICIPACOES SA ADR ADR	0.001%	98.771%
8080	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.772%
8081	CATHAY CONST	0.001%	98.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	DAEWON PHARMACE	0.001%	98.774%
8083	KAMEDA SEIKA CO	0.001%	98.775%
8084	KOREA ELEC TERM	0.001%	98.776%
8085	RVH INC	0.001%	98.777%
8086	DAISAN BANK	0.001%	98.778%
8087	OSAKA STEEL CO	0.001%	98.779%
8088	STRIDE STAPLED	0.001%	98.780%
8089	ZOOPLA PROPERTY	0.001%	98.781%
8090	TUBOS REUNIDOS	0.001%	98.782%
8091	PACT GROUP HOLD	0.001%	98.783%
8092	KOREA CIRCUIT C	0.001%	98.784%
8093	TUBACEX SA	0.001%	98.785%
8094	FUKUSHIMA BANK	0.001%	98.786%
8095	IMMSI SPA	0.001%	98.787%
8096	COX & KINGS LTD	0.001%	98.788%
8097	SRE GROUP LTD	0.001%	98.789%
8098	LOTES CO LTD	0.001%	98.790%
8099	ORDINA NV	0.001%	98.791%
8100	CK LIFE SCIENCE	0.001%	98.792%
8101	LGI HOMES INC COMMON STOCK USD.01	0.001%	98.793%
8102	TIME WARNER INC	0.001%	98.794%
8103	AOC HOLDINGS IN	0.001%	98.795%
8104	GUJARAT MINERAL	0.001%	98.796%
8105	LEALEA ENTERPRI	0.001%	98.797%
8106	E.I.D.-PARRY(IN	0.001%	98.798%
8107	NEW PROVENANCE	0.001%	98.799%
8108	REGAL REIT	0.001%	98.800%
8109	CSBC CORPORATIO	0.001%	98.801%
8110	EASTERN & ORIEN	0.001%	98.802%
8111	OLYMPIC STEEL I	0.001%	98.803%
8112	SMA SOLAR TECHN	0.001%	98.804%
8113	STS SEMICONDUCT	0.001%	98.805%
8114	VITROLIFE AB	0.001%	98.806%
8115	MANDALAY RESOUR	0.001%	98.807%
8116	SWANCOR	0.001%	98.808%
8117	GLOBAL MEDIACOM	0.001%	98.809%
8118	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.810%
8119	PAYPOINT	0.001%	98.811%
8120	OROCOBRE LTD	0.001%	98.812%
8121	LOCK&LOCK CO LT	0.001%	98.813%
8122	BUDIMEX	0.001%	98.814%
8123	XAAR	0.001%	98.815%
8124	ITOKI CORP	0.001%	98.816%
8125	KURA CORPORATIO	0.001%	98.817%
8126	QINGLING MOTORS	0.001%	98.818%
8127	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.819%
8128	VALUE PARTNERS	0.001%	98.820%
8129	MALAYSIAN PACIF	0.001%	98.821%
8130	CHIP ENG SENG C	0.001%	98.822%
8131	ZINWELL CORP	0.001%	98.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	KYOBO SECURITIE	0.001%	98.824%
8133	UNIZYX HOLDING	0.001%	98.825%
8134	ROYAL BK SCOT G	0.001%	98.826%
8135	ALMA MEDIA CORP	0.001%	98.827%
8136	NEWOCEAN ENERGY	0.001%	98.828%
8137	MAYNE PHARMA GR	0.001%	98.829%
8138	GRUPO NUTRESA S	0.001%	98.830%
8139	HIRATA CORP	0.001%	98.831%
8140	KAWADA TECHNOLO	0.001%	98.832%
8141	EL AL ISRAEL AI	0.001%	98.833%
8142	AKSA AKRILIK KI	0.001%	98.834%
8143	CHINA ELEC OPTI	0.001%	98.835%
8144	AUBAY	0.001%	98.836%
8145	HKBN LTD	0.001%	98.837%
8146	LEAGOLD MINING	0.001%	98.838%
8147	INNOTECH CORP	0.001%	98.839%
8148	TYK CORP	0.001%	98.840%
8149	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.841%
8150	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.842%
8151	SUNDRAM FASTNER	0.001%	98.842%
8152	BEIJING NORTH S	0.001%	98.843%
8153	EIKEN CHEMICAL	0.001%	98.844%
8154	GLOBAL&YUASA BA	0.001%	98.845%
8155	RIGNET INC COMMON STOCK USD.001	0.001%	98.846%
8156	SINKO INDUSTRIE	0.001%	98.847%
8157	SOLAR APPLIED M	0.001%	98.848%
8158	IKEGAMI TSUSHIN	0.001%	98.849%
8159	PT PAKUWON JATI	0.001%	98.850%
8160	LATTICE SEMICON	0.001%	98.851%
8161	XIABUXIABU CATE	0.001%	98.852%
8162	BORYSZEW SA	0.001%	98.853%
8163	LIANHUA SUPERMA	0.001%	98.854%
8164	HAKUTO CO	0.001%	98.855%
8165	MBK PCL	0.001%	98.856%
8166	RTX TELECOM	0.001%	98.857%
8167	ITOCHU SHOKUHIN	0.001%	98.858%
8168	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.859%
8169	DELTA-GALIL IND	0.001%	98.860%
8170	PVR LTD	0.001%	98.861%
8171	MASISA SA	0.001%	98.862%
8172	PC JEWELLER LIM	0.001%	98.863%
8173	TESCO CORP	0.001%	98.864%
8174	BRACK CAPITAL P	0.001%	98.865%
8175	AIPHONE CO	0.001%	98.866%
8176	C UYEMURA & CO	0.001%	98.867%
8177	MIDAS HLDGS	0.001%	98.868%
8178	TAIWAN LAND DEV	0.001%	98.869%
8179	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.869%
8180	OSJB HOLDINGS C	0.001%	98.870%
8181	SHRIRAM CITY UN	0.001%	98.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	PAB K TJIWI KIM	0.001%	98.872%
8183	METAIR INVESTME	0.001%	98.873%
8184	EVS BROADCAST E	0.001%	98.874%
8185	FUJICCO CO	0.001%	98.875%
8186	COSCO INTERNATI	0.001%	98.876%
8187	RADIUM LIFE TEC	0.001%	98.877%
8188	ASAHI KOGYOSHA	0.001%	98.878%
8189	ACTRON TECHNOLO	0.001%	98.879%
8190	HANA MICROELECT	0.001%	98.880%
8191	RYODEN TRADING	0.001%	98.881%
8192	DOMETIC GROUP A	0.001%	98.882%
8193	PARKSON RETAIL	0.001%	98.883%
8194	FIRST TRACTOR C	0.001%	98.884%
8195	OPERA SOFTWARE	0.001%	98.885%
8196	ZENITAKA CORP	0.001%	98.886%
8197	NEOWIZ GAMES CO	0.001%	98.887%
8198	DECEUNINCK	0.001%	98.888%
8199	MIYAJI ENGINEER	0.001%	98.889%
8200	NOHMI BOSAI	0.001%	98.890%
8201	HELLENIC EXCH H	0.001%	98.890%
8202	SEIKAGAKU CORP	0.001%	98.891%
8203	CHINA SHIPPING	0.001%	98.892%
8204	NAVIGATOR GLOBA	0.001%	98.893%
8205	UNIVERSAL CEMEN	0.001%	98.894%
8206	FRASERS CENTREP	0.001%	98.895%
8207	HARBORONE BANCORP INC COMMON STOCK	0.001%	98.896%
8208	SOCO INTERNATIO	0.001%	98.897%
8209	GIANPLUS TECHN	0.001%	98.898%
8210	KOZA ANADOLU ME	0.001%	98.899%
8211	DENYO CO	0.001%	98.900%
8212	SHINSEGAE INTER	0.001%	98.901%
8213	SENSHU ELECTRIC	0.001%	98.902%
8214	CENTROTEC SUSTA	0.001%	98.903%
8215	KITA-NIPPON BAN	0.001%	98.904%
8216	YUEXIU TRANSPOR	0.001%	98.905%
8217	STOCKMANN OYJ A	0.001%	98.906%
8218	PRECIOUS SHIPPI	0.001%	98.907%
8219	GENSCRIPT BIOTE	0.001%	98.907%
8220	NIPPON KOEI CO	0.001%	98.908%
8221	BATU KAWAN BHD	0.001%	98.909%
8222	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.910%
8223	SIAM GLOBAL HOU	0.001%	98.911%
8224	KEC INTERNATION	0.001%	98.912%
8225	WOORI BANK SPON ADR ADR	0.001%	98.913%
8226	SEOHEE CONSTRUC	0.001%	98.914%
8227	NEWALTA INC	0.001%	98.915%
8228	OHSO FOOD SERV	0.001%	98.916%
8229	STARTS PROCEED	0.001%	98.917%
8230	YAHAGI CONST CO	0.001%	98.918%
8231	SESA SPA	0.001%	98.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	YASUDA WAREHOUS	0.001%	98.920%
8233	YEONG GUAN ENER	0.001%	98.921%
8234	NOVATEK OAO	0.001%	98.922%
8235	WISOL CO LTD	0.001%	98.922%
8236	YOMIURI LAND CO	0.001%	98.923%
8237	JAPAN PETROLEUM	0.001%	98.924%
8238	KYOKUTO SECURIT	0.001%	98.925%
8239	MIRAIAL CO LTD	0.001%	98.926%
8240	VINDA INTERNATI	0.001%	98.927%
8241	WASION METERS G	0.001%	98.928%
8242	BOSIDENG INTL H	0.001%	98.929%
8243	NICHIRIN CO LTD	0.001%	98.930%
8244	PERSEUS MINING	0.001%	98.931%
8245	ARDMORE SHIPPIN	0.001%	98.932%
8246	BALRAMPUR CHINI	0.001%	98.933%
8247	TOPBI INTERNATI	0.001%	98.934%
8248	TOMOKU CO	0.001%	98.935%
8249	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.935%
8250	JASMINE INTERNA	0.001%	98.936%
8251	GIKEN LTD	0.001%	98.937%
8252	JAPAN CASH MACH	0.001%	98.938%
8253	MARS ENGINEERIN	0.001%	98.939%
8254	GUANGSHEN RAILW	0.001%	98.940%
8255	ZIG SHENG INDL	0.001%	98.941%
8256	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.942%
8257	TYMAN PLC	0.001%	98.943%
8258	DR REDDYS LABS	0.001%	98.944%
8259	TURKCELL ILETIS	0.001%	98.945%
8260	MONOGATARI CORP	0.001%	98.946%
8261	DONGKUK STRUCTU	0.001%	98.947%
8262	SUMMIT R/EST HL	0.001%	98.948%
8263	BANGKOK CHAIN H	0.001%	98.948%
8264	SCHAEFFLER AG P	0.001%	98.949%
8265	FAIRWOOD HOLDIN	0.001%	98.950%
8266	GRENKELEASING A	0.001%	98.951%
8267	PETRON MALAYSIA	0.001%	98.952%
8268	CHINA TELECOM C	0.001%	98.953%
8269	TOYO WHARF & W	0.001%	98.954%
8270	UNILEVER PLC	0.001%	98.955%
8271	JAPAN PILE CORP	0.001%	98.956%
8272	LEWIS GROUP LTD	0.001%	98.957%
8273	TELEFONICA BRAS	0.001%	98.958%
8274	LIGHT S.A.	0.001%	98.959%
8275	MITSUUROKO CO L	0.001%	98.959%
8276	WELLING HOLD LT	0.001%	98.960%
8277	NIPPON VALQUA I	0.001%	98.961%
8278	WATAMI FOOD SER	0.001%	98.962%
8279	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.963%
8280	Minerva SA	0.001%	98.964%
8281	GLOBAL YATIRIM	0.001%	98.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	HAGIWARA ELECTR	0.001%	98.966%
8283	TAIWAN PCB TECH	0.001%	98.967%
8284	MIMASU SEMICOND	0.001%	98.968%
8285	CO-TECH	0.001%	98.969%
8286	ARTNATURE INC	0.001%	98.970%
8287	WILLDAN GROUP I	0.001%	98.970%
8288	AFFIN HLDGS BHD	0.001%	98.971%
8289	SUNWAY REAL EST	0.001%	98.972%
8290	WONIK MATERIALS	0.001%	98.973%
8291	HANNSTAR BOARD	0.001%	98.974%
8292	RHI MAGNESITA N	0.001%	98.975%
8293	COSCO CAPITAL I	0.001%	98.976%
8294	SKANDIABANKEN A	0.001%	98.977%
8295	ETRON TECHNOLOG	0.001%	98.978%
8296	F-SECURE OYJ	0.001%	98.979%
8297	SHIKIBO LTD	0.001%	98.980%
8298	RENTIAN TECHNOL	0.001%	98.980%
8299	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.981%
8300	NISSHIN FUDOSAN	0.001%	98.982%
8301	SHINSHO CORP	0.001%	98.983%
8302	ECKERT & ZIEGLE	0.001%	98.984%
8303	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	98.985%
8304	KOMATSU SEIREN	0.001%	98.986%
8305	STUDIO ALICE CO	0.001%	98.987%
8306	KIRKLAND S INC COMMON STOCK	0.001%	98.988%
8307	FALCK RENEWABLE	0.001%	98.989%
8308	CMIC HOLDINGS C	0.001%	98.989%
8309	OPUS GROUP AB	0.001%	98.990%
8310	UNIQUE ENGINEER	0.001%	98.991%
8311	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.992%
8312	MANILA WATER CO	0.001%	98.993%
8313	SPIRE HEALTHCAR	0.001%	98.994%
8314	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.995%
8315	NOBINA AB	0.001%	98.996%
8316	UFLEX LTD	0.001%	98.997%
8317	KYODO PRINTING	0.001%	98.998%
8318	GUJARAT FLUOROC	0.001%	98.999%
8319	FRANCE BED HOLD	0.001%	98.999%
8320	YOULCHON CHEMIC	0.001%	99.000%
8321	L&K ENGINEERING	0.001%	99.001%
8322	TAIHO KOGYO	0.001%	99.002%
8323	INGERSOLL GLB H	0.001%	99.003%
8324	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.004%
8325	DAIKOKU DENKI C	0.001%	99.005%
8326	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.006%
8327	BEIJING URBAN C	0.001%	99.007%
8328	JALUX INC	0.001%	99.007%
8329	LIFESTYLE CHINA	0.001%	99.008%
8330	ELETROP PAULO MET	0.001%	99.009%
8331	UNION BANK OF P	0.001%	99.010%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	SILVER GRANT IN	0.001%	99.011%
8333	QUANTA STORAGE	0.001%	99.012%
8334	LUBELSKI WEGIEL	0.001%	99.013%
8335	BASSO INDUSTRY	0.001%	99.014%
8336	AICHI TOKEI DEN	0.001%	99.015%
8337	CHICONY POWER T	0.001%	99.016%
8338	IMARKETKOREA IN	0.001%	99.016%
8339	NORWEGIAN FINAN	0.001%	99.017%
8340	CHIYODA INTEGRE	0.001%	99.018%
8341	GOCOMPARE.COM G	0.001%	99.019%
8342	PHOSAGRO OJSC	0.001%	99.020%
8343	ASIA STD INTL G	0.001%	99.021%
8344	JUNGFRAUBAHN HL	0.001%	99.022%
8345	ATSUGI NYLON IN	0.001%	99.023%
8346	HB TECHNOLOGY C	0.001%	99.024%
8347	SANY HEAVY EQUI	0.001%	99.024%
8348	CASETEK HOLDING	0.001%	99.025%
8349	KONGSBERG GRUPP	0.001%	99.026%
8350	CHAIN STORE OKU	0.001%	99.027%
8351	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.028%
8352	DAUM COMMUNICAT	0.001%	99.029%
8353	GATEWAY DISTRIP	0.001%	99.030%
8354	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.031%
8355	ELETRORBRAS COMM	0.001%	99.032%
8356	NIPPON COMMER D	0.001%	99.032%
8357	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.033%
8358	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.034%
8359	SHN EXPRESSWAY	0.001%	99.035%
8360	DIOS FASTIGHETE	0.001%	99.036%
8361	SHANGHAI DASHEN	0.001%	99.037%
8362	BEST WORLD	0.001%	99.038%
8363	BRIGHT SMART SE	0.001%	99.039%
8364	ZHENGZHOU COAL	0.001%	99.039%
8365	GERRY WEBER INT	0.001%	99.040%
8366	GENESIS ENERGY	0.001%	99.041%
8367	WAKACHIKU CONST	0.001%	99.042%
8368	CHINA MERCHANTS	0.001%	99.043%
8369	HANSOL CHEMICAL	0.001%	99.044%
8370	KENON HLDGS LTD	0.001%	99.045%
8371	SAWIT SUMBERMAS	0.001%	99.046%
8372	KRESNA	0.001%	99.047%
8373	IMAGICA ROBOT H	0.001%	99.047%
8374	CELLNEX TELECOM	0.001%	99.048%
8375	ICHINEN CO LTD	0.001%	99.049%
8376	SAETA YIELD SA	0.001%	99.050%
8377	MICROBIO CO LTD	0.001%	99.051%
8378	BING-GRAE	0.001%	99.052%
8379	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.053%
8380	MIE BANK LTD/TH	0.001%	99.054%
8381	BIJOU BRIGITTE	0.001%	99.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	ARES ALLERGY HO	0.001%	99.055%
8383	INTERNATIONAL S	0.001%	99.056%
8384	JINLI GROUP HOL	0.001%	99.057%
8385	SESODA CORP	0.001%	99.058%
8386	FURUSATO INDUST	0.001%	99.059%
8387	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.060%
8388	GSI CREOS CORP	0.001%	99.061%
8389	THERMADOR GROUP	0.001%	99.061%
8390	TV AZTECA	0.001%	99.062%
8391	AHRESTY CORP	0.001%	99.063%
8392	SANOH INDUSTRIA	0.001%	99.064%
8393	TOYO SECURITIES	0.001%	99.065%
8394	SK TELECOM	0.001%	99.066%
8395	RIKEN KEIKI CO	0.001%	99.067%
8396	CHINA YURUN FOO	0.001%	99.068%
8397	LH FINANCIAL GR	0.001%	99.068%
8398	CHUNG HWA PULP	0.001%	99.069%
8399	FORTIS HLTH (IN	0.001%	99.070%
8400	AIXTRON SE	0.001%	99.071%
8401	NAGATANIEN CO L	0.001%	99.072%
8402	TELEKOM MALAYSI	0.001%	99.073%
8403	KAROON GAS AUST	0.001%	99.074%
8404	CHEVALIER INTL	0.001%	99.075%
8405	IHLAS HOLDING	0.001%	99.075%
8406	PFIZER LTD	0.001%	99.076%
8407	LAMPRELL PLC	0.001%	99.077%
8408	ELECNOR SA	0.001%	99.078%
8409	HANSEN TECHNOLO	0.001%	99.079%
8410	SANEI ARCHITECT	0.001%	99.080%
8411	LOPEZ HOLDINGS	0.001%	99.081%
8412	H+H INTERNATION	0.001%	99.081%
8413	DOGAN HOLDINGS	0.001%	99.082%
8414	YOUNGTEK ELECTR	0.001%	99.083%
8415	NITTOC CONST CO	0.001%	99.084%
8416	GLOBE TRADE CEN	0.001%	99.085%
8417	TODA KOGYO CORP	0.001%	99.086%
8418	CIA DE SANEAMEN	0.001%	99.087%
8419	HYUNDAI CONSTRU	0.001%	99.088%
8420	CHINA CHEM&PHAR	0.001%	99.088%
8421	GUARARAPES CONF	0.001%	99.089%
8422	TAIWAN SOGO SHI	0.001%	99.090%
8423	ZIX CORP COMMON STOCK USD.01	0.001%	99.091%
8424	ENNOCONN CORP	0.001%	99.092%
8425	ASTI	0.001%	99.093%
8426	SIME DARBY BHD	0.001%	99.094%
8427	FTD COS INC COMMON STOCK USD.0001	0.001%	99.094%
8428	NIHON TOKUSHU T	0.001%	99.095%
8429	SANYO SHOKAI	0.001%	99.096%
8430	CARE PROPERTY I	0.001%	99.097%
8431	THROMBOGENICS N	0.001%	99.098%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	HARBOUR CENTRE	0.001%	99.099%
8433	EMPRESAS LA POL	0.001%	99.100%
8434	POONGSAN HOLDIN	0.001%	99.100%
8435	KOLAO HOLDINGS	0.001%	99.101%
8436	FRED'S INC	0.001%	99.102%
8437	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.103%
8438	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.104%
8439	SOLOCAL GROUP	0.001%	99.105%
8440	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.106%
8441	ISC CO LTD	0.001%	99.106%
8442	MINOR INTL	0.001%	99.107%
8443	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.108%
8444	CH KARNCHANG,FG	0.001%	99.109%
8445	SOLARTECH ENERG	0.001%	99.110%
8446	DYNAPACK INTL T	0.001%	99.111%
8447	CROPENERGIES AG	0.001%	99.112%
8448	UNIVERSAL ROBIN	0.001%	99.112%
8449	MESOBLAST LTD	0.001%	99.113%
8450	FENIX OUTDOOR I	0.001%	99.114%
8451	HISAKA WORKS LT	0.001%	99.115%
8452	GEK GROUP OF CO	0.001%	99.116%
8453	KANGDA INTERNAT	0.001%	99.117%
8454	CHU KONG SHIPPI	0.001%	99.118%
8455	GIGA SOLAR MAT	0.001%	99.118%
8456	KEIYO CO	0.001%	99.119%
8457	EUGENE INVS&SEC	0.001%	99.120%
8458	VIRGIN AUSTRALI	0.001%	99.121%
8459	KANADEN CORP	0.001%	99.122%
8460	NIPPON CARBIDE	0.001%	99.123%
8461	UNIPAR UNIAO DE	0.001%	99.124%
8462	ATRIA GROUP PLC	0.001%	99.124%
8463	ZENG HSING INDL	0.001%	99.125%
8464	SUNG KWANG BEND	0.001%	99.126%
8465	HNA HLDGS GP CO	0.001%	99.127%
8466	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.128%
8467	RATCHTHANI	0.001%	99.129%
8468	NITTO KOHKI CO	0.001%	99.129%
8469	FONTERRA SHAREH	0.001%	99.130%
8470	HOPEWELL HIGHWA	0.001%	99.131%
8471	ASUNARO AOKI CO	0.001%	99.132%
8472	MISAWA HOMES HO	0.001%	99.133%
8473	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.134%
8474	CENTRAL SPORTS	0.001%	99.135%
8475	CAIRO COMMUNICA	0.001%	99.135%
8476	SM INVESTMENTS	0.001%	99.136%
8477	RESTAURANT BRAN	0.001%	99.137%
8478	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.138%
8479	JAPAN MATERIAL	0.001%	99.139%
8480	SCHIBSTED ASA	0.001%	99.140%
8481	LECTRA SYSTEMES	0.001%	99.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	XP POWER LTD	0.001%	99.141%
8483	CAPITAL ONE BAN	0.001%	99.142%
8484	KAWAI MUSICAL I	0.001%	99.143%
8485	BASTIDE LE CONF	0.001%	99.144%
8486	LACTO JAPAN CO	0.001%	99.145%
8487	TRISURA GROUP LTD COMMON STOCK	0.001%	99.145%
8488	INFO SVS INTL	0.001%	99.146%
8489	ELBIT SYSTEMS L	0.001%	99.147%
8490	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.148%
8491	GIGASTORAGE COR	0.001%	99.149%
8492	TK DEVELOPMENT	0.001%	99.150%
8493	SHANGHAI ZENDAI	0.001%	99.150%
8494	ESUN HOLDINGS L	0.001%	99.151%
8495	UNIVENTURES	0.001%	99.152%
8496	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.153%
8497	GREEN SEAL HOLD	0.001%	99.154%
8498	EBARA JITSUGYO	0.001%	99.155%
8499	WUS PRINTD CIRC	0.001%	99.155%
8500	JIMOTO HLDGS IN	0.001%	99.156%
8501	HIROSE ELECTRIC	0.001%	99.157%
8502	TONAMI HOLDINGS	0.001%	99.158%
8503	SUN INTL LTD	0.001%	99.159%
8504	HANMI PHARM CO	0.001%	99.160%
8505	PURE TECHNOLOGI	0.001%	99.160%
8506	TURVO INTERNATI	0.001%	99.161%
8507	CEDAR WOODS PRO	0.001%	99.162%
8508	SAM YOUNG ELECT	0.001%	99.163%
8509	TENWOW INTL HLD	0.001%	99.164%
8510	CREDITO REAL SA	0.001%	99.165%
8511	GRAND KOREA LEI	0.001%	99.165%
8512	CREATE SD HOLDI	0.001%	99.166%
8513	AMOT INVESTMENT	0.001%	99.167%
8514	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.168%
8515	KWANG DONG PHAR	0.001%	99.169%
8516	TPV TECHNOLOGY	0.001%	99.170%
8517	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.170%
8518	RENAISSANCE INC	0.001%	99.171%
8519	BGF RETAIL CO L	0.001%	99.172%
8520	TK CORP	0.001%	99.173%
8521	MICO LTD	0.001%	99.174%
8522	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.174%
8523	AEON CREDIT SER	0.001%	99.175%
8524	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.176%
8525	SSANGYONG MOTOR	0.001%	99.177%
8526	HUNG POO CONSTR	0.001%	99.178%
8527	CENIT AG SYSTEM	0.001%	99.179%
8528	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.179%
8529	AURAS TECHNOLOG	0.001%	99.180%
8530	BYUCKSAN CORP	0.001%	99.181%
8531	HUSQVARNA AB	0.001%	99.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	SAFILO GROUP SP	0.001%	99.183%
8533	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.183%
8534	TACHIBANA ELETE	0.001%	99.184%
8535	APT SATELLITE	0.001%	99.185%
8536	FUJI PHARM CO L	0.001%	99.186%
8537	CAPRO CORPN	0.001%	99.187%
8538	XINJIANG XINXIN	0.001%	99.188%
8539	YEARIMDANG PUBL	0.001%	99.188%
8540	CRCC HIGH-TECH	0.001%	99.189%
8541	BERJAYA SPORTS	0.001%	99.190%
8542	ADATA TECHNOLOG	0.001%	99.191%
8543	GENESIS LAND DE	0.001%	99.192%
8544	COMMUNISIS PLC	0.001%	99.192%
8545	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.193%
8546	SEMPERIT AG HOL	0.001%	99.194%
8547	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.195%
8548	WESTAR ENERGY I	0.001%	99.196%
8549	AMADEUS FIRE AG	0.001%	99.197%
8550	RELIANCE HOME F	0.001%	99.197%
8551	KITO CORP	0.001%	99.198%
8552	EAST CAPITAL EX	0.001%	99.199%
8553	COWELL E HOLDIN	0.001%	99.200%
8554	SILVER LAKE RES	0.001%	99.201%
8555	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.201%
8556	WONIK QNC CORP	0.001%	99.202%
8557	GUOLIAN SECURIT	0.001%	99.203%
8558	CARLO CAVAZZI H	0.001%	99.204%
8559	FINOLEX INDUSTR	0.001%	99.205%
8560	YUGANG INTL	0.001%	99.205%
8561	HUA HAN BIO-PHA	0.001%	99.206%
8562	FUJIMI INC	0.001%	99.207%
8563	HWASUNG INDUSTR	0.001%	99.208%
8564	ORASCOM DEVELOP	0.001%	99.209%
8565	ASIA POLYMER	0.001%	99.209%
8566	NOKIA CORP ADR	0.001%	99.210%
8567	EMLAK KONUT GYO	0.001%	99.211%
8568	YAKUODO CO LTD	0.001%	99.212%
8569	LANNA RESOURCES	0.001%	99.213%
8570	ELETROBRAS PREF	0.001%	99.213%
8571	KEPPEL TELECOM&	0.001%	99.214%
8572	KOATSU GAS KOGY	0.001%	99.215%
8573	FINGERPRINT CAR	0.001%	99.216%
8574	CAPITOL HEALTH	0.001%	99.217%
8575	SHREE CEMENT LT	0.001%	99.217%
8576	SOC BAINS DE ME	0.001%	99.218%
8577	WANG ON GROUP	0.001%	99.219%
8578	STO AG-PREFERRE	0.001%	99.220%
8579	ROO HSING	0.001%	99.221%
8580	ENPLAS CORP	0.001%	99.221%
8581	BR PROPERTIES S	0.001%	99.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	INFRASTRUCTURA	0.001%	99.223%
8583	JANOME SEWING M	0.001%	99.224%
8584	ARIAKE JAPAN CO	0.001%	99.225%
8585	STAR CRUISES LT	0.001%	99.225%
8586	LAND & HOUSE PU	0.001%	99.226%
8587	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.227%
8588	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.228%
8589	KEIHANSHIN RL	0.001%	99.229%
8590	SANTOS BRASIL P	0.001%	99.229%
8591	SC ASSET CORPOR	0.001%	99.230%
8592	NISSUI PHARM CO	0.001%	99.231%
8593	SEBANG CO LTD	0.001%	99.232%
8594	METALS X LTD	0.001%	99.233%
8595	NEXT CO LTD	0.001%	99.233%
8596	SUZLON ENERGY L	0.001%	99.234%
8597	TECHNOPRO HLDGS	0.001%	99.235%
8598	HELLENIC PETROL	0.001%	99.236%
8599	KURIMOTO	0.001%	99.237%
8600	NIPPON FINE CHE	0.001%	99.237%
8601	KANAGAWA CHUO K	0.001%	99.238%
8602	BOLSA DE VALOR	0.001%	99.239%
8603	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.240%
8604	ELDERS LTD	0.001%	99.241%
8605	INTL GAME SYSTE	0.001%	99.241%
8606	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.242%
8607	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.243%
8608	FARMSCO	0.001%	99.244%
8609	VIRBAC	0.001%	99.245%
8610	ALEXANDER FORBE	0.001%	99.245%
8611	HAICHANG HOLDIN	0.001%	99.246%
8612	SINCERE NAVIGAT	0.001%	99.247%
8613	DELEK AUTOMOTIV	0.001%	99.248%
8614	HARIMA CHEMICAL	0.001%	99.249%
8615	GS GLOBAL CORP	0.001%	99.249%
8616	MASON FINANCIAL	0.001%	99.250%
8617	GUJARAT ALKALIE	0.001%	99.251%
8618	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.252%
8619	GROUPE OPEN	0.001%	99.252%
8620	LAI SUN GARMENT	0.001%	99.253%
8621	LEASINVEST REAL	0.001%	99.254%
8622	MEGHMANI ORGANI	0.001%	99.255%
8623	PINGUELY-HAULOT	0.001%	99.256%
8624	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	99.256%
8625	HAMILTON BEACH	0.001%	99.257%
8626	MARUZEN SHOWA U	0.001%	99.258%
8627	HONG KONG AIRCR	0.001%	99.259%
8628	KYOSAN ELECTRIC	0.001%	99.260%
8629	SEWON CELLONTEC	0.001%	99.260%
8630	SEKERBANK	0.001%	99.261%
8631	TOKYO ROPE MFG	0.001%	99.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	SK-ELECTRONICS	0.001%	99.263%
8633	ABILITY ENTERPR	0.001%	99.263%
8634	MILLS ESTRUTURA	0.001%	99.264%
8635	BEST PACIFIC IN	0.001%	99.265%
8636	DMS CO LTD	0.001%	99.266%
8637	CHINA STRATEGIC	0.001%	99.267%
8638	YADEA GROUP HOL	0.001%	99.267%
8639	FJ NEXT CO LTD	0.001%	99.268%
8640	ALICO INC COMMON STOCK USD1.0	0.001%	99.269%
8641	TIPCO ASPHALT P	0.001%	99.270%
8642	EASTON CO	0.001%	99.270%
8643	TAEWOONG CO	0.001%	99.271%
8644	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.272%
8645	TOVIS CO LTD	0.001%	99.273%
8646	MOBILEPHONE TEL	0.001%	99.274%
8647	MIRLE AUTOMATIO	0.001%	99.274%
8648	SUNSPRING METAL	0.001%	99.275%
8649	ILSHIN SPINNING	0.001%	99.276%
8650	VALID SOLUCOES	0.001%	99.277%
8651	SEIKO PMC CORP	0.001%	99.277%
8652	OPTRONTEC INC	0.001%	99.278%
8653	GILLETTE INDIA	0.001%	99.279%
8654	PRUMO LOGISTICA	0.001%	99.280%
8655	KANEMATSU ELEC	0.001%	99.281%
8656	MATRIX CONCEPTS	0.001%	99.281%
8657	RAYSEARCH LABOR	0.001%	99.282%
8658	TELSTRA CORP-AD	0.001%	99.283%
8659	KITANO CONST CO	0.001%	99.284%
8660	IHH HEALTHCARE	0.001%	99.284%
8661	DAEJAN HOLDINGS	0.001%	99.285%
8662	OENON HOLDINGS	0.001%	99.286%
8663	MASTER GLORY GR	0.001%	99.287%
8664	DFS FURNITURE L	0.001%	99.288%
8665	BANCO DE BOGOTA	0.001%	99.288%
8666	CITY LODGE HOTE	0.001%	99.289%
8667	ASKA PHARMACEU	0.001%	99.290%
8668	VANACHAI GROUP	0.001%	99.291%
8669	HARDINGE INC	0.001%	99.291%
8670	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.292%
8671	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.293%
8672	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.294%
8673	ESTIA HELATH LT	0.001%	99.294%
8674	MERITZ FINANCIA	0.001%	99.295%
8675	YOMEISHU SEIZO	0.001%	99.296%
8676	SWCC SHOWA HOLD	0.001%	99.297%
8677	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.298%
8678	CHINA SUNSHINE	0.001%	99.298%
8679	TAKIRON CO	0.001%	99.299%
8680	ON THE BEACH GR	0.001%	99.300%
8681	CHUKYO BANK	0.001%	99.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	GLOBE UNION IND	0.001%	99.301%
8683	TA ENTERPRISE B	0.001%	99.302%
8684	TI FINANCIAL HO	0.001%	99.303%
8685	QINHUANGDAO POR	0.001%	99.304%
8686	QST INT	0.001%	99.304%
8687	REGIS HEALTHCAR	0.001%	99.305%
8688	NAGANO BANK	0.001%	99.306%
8689	AIRASIA X BHD	0.001%	99.307%
8690	PRONEXUS INC	0.001%	99.308%
8691	BESALCO SA	0.001%	99.308%
8692	AVIC INTL HOLD	0.001%	99.309%
8693	CHINO CORPORATI	0.001%	99.310%
8694	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.311%
8695	MATSUI CONST CO	0.001%	99.311%
8696	FERRARI NV	0.001%	99.312%
8697	G-7 HOLDINGS IN	0.001%	99.313%
8698	IJT TECHNOLOGY	0.001%	99.314%
8699	CHINA XLX FERTI	0.001%	99.314%
8700	POLYPLEX THAILA	0.001%	99.315%
8701	EHEALTH INC COMMON STOCK USD.001	0.001%	99.316%
8702	CNA GR PHAR	0.001%	99.317%
8703	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.317%
8704	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.318%
8705	DONGJIANG ENVIR	0.001%	99.319%
8706	ISRA VISION AG	0.001%	99.320%
8707	MIRAE ASSET LIF	0.001%	99.320%
8708	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.321%
8709	CRH PLC	0.001%	99.322%
8710	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.323%
8711	URTHECAST CORP	0.001%	99.324%
8712	KEPCO PLANT SER	0.001%	99.324%
8713	NIPPON KINZOKU	0.001%	99.325%
8714	MALAYAN CEMENT	0.001%	99.326%
8715	FALCO BIOSYSTEM	0.001%	99.327%
8716	MITSUBISHI PAPE	0.001%	99.327%
8717	NAKABAYASHI CO	0.001%	99.328%
8718	WPP AUNZ LTD	0.001%	99.329%
8719	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.330%
8720	MCLEOD RUSSEL I	0.001%	99.330%
8721	SCHIBSTED ASA	0.001%	99.331%
8722	ANTON OILFIELD	0.001%	99.332%
8723	DAOU DATA CORP	0.001%	99.333%
8724	ICOM INCORPORAT	0.001%	99.333%
8725	LUMENS CO LTD	0.001%	99.334%
8726	FUJIJURA RUBBER	0.001%	99.335%
8727	YUNGSHIN GLOBAL	0.001%	99.336%
8728	GODO STEEL	0.001%	99.336%
8729	MINERA FRISCO S	0.001%	99.337%
8730	PHX ENERGY SERV	0.001%	99.338%
8731	CREATE RESTAURA	0.001%	99.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	CHUETSU PULP&PA	0.001%	99.339%
8733	KNM GROUP BERHA	0.001%	99.340%
8734	STARTEK INC	0.001%	99.341%
8735	NIHON CHOUZAI C	0.001%	99.342%
8736	MR MAX CORP	0.001%	99.342%
8737	ENF TECHNOLOGY	0.001%	99.343%
8738	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.344%
8739	EVA PRECISION I	0.001%	99.345%
8740	EXCELSIOR MEDIC	0.001%	99.345%
8741	TELE COLUMBUS A	0.001%	99.346%
8742	GFT TECHNOLOGY	0.001%	99.347%
8743	NAKANO CORP/TOK	0.001%	99.348%
8744	SHINYOUNG SECS	0.001%	99.348%
8745	TAIKO BANK	0.001%	99.349%
8746	UNICHEM LABS	0.001%	99.350%
8747	WESTGOLD RESOUR	0.001%	99.351%
8748	BIGBEN INTERACT	0.001%	99.351%
8749	WALTON ADVANCED	0.001%	99.352%
8750	HO TUNG CHEMICA	0.001%	99.353%
8751	ROBERTET SA	0.001%	99.354%
8752	SHANDONG XINHUA	0.001%	99.354%
8753	CARLIT HOLDINGS	0.001%	99.355%
8754	OKINAWA CELLULA	0.001%	99.356%
8755	HOEGH LNG HOLDI	0.001%	99.357%
8756	NIPPON DENWA SH	0.001%	99.357%
8757	STRATEC BIOMEDI	0.001%	99.358%
8758	JK TYRE & INDUS	0.001%	99.359%
8759	HASTINGS GROUP	0.001%	99.359%
8760	AKITA DRILLING	0.001%	99.360%
8761	ATOM CORPORATIO	0.001%	99.361%
8762	TAOKAENOI	0.001%	99.362%
8763	UNION BANK OF I	0.001%	99.362%
8764	LIFETECH SCIENT	0.001%	99.363%
8765	MEIWA ESTATE CO	0.001%	99.364%
8766	KOPIN CORP COMMON STOCK USD.01	0.001%	99.365%
8767	LIBBEY INC COMMON STOCK USD.01	0.001%	99.365%
8768	SABATE DIOSOS	0.001%	99.366%
8769	MEDIA PRIMA BHD	0.001%	99.367%
8770	CYBERTAN TECHNO	0.001%	99.368%
8771	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.368%
8772	HOTEL PROPERTY	0.001%	99.369%
8773	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.370%
8774	PHARMAENGINE IN	0.001%	99.370%
8775	KITAGAWA IRON W	0.001%	99.371%
8776	SEC CORPORATION	0.001%	99.372%
8777	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.373%
8778	OLDTOWN BHD	0.001%	99.373%
8779	ISU CHEMICAL	0.001%	99.374%
8780	SCHALTBAU HOLDI	0.001%	99.375%
8781	MEDIGENE AG	0.001%	99.376%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	ALLAHABAD BANK	0.001%	99.376%
8783	SCORPIO BULKERS	0.001%	99.377%
8784	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.378%
8785	OSK HOLDINGS BH	0.001%	99.379%
8786	ICHIA TECHNOLOG	0.001%	99.379%
8787	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.380%
8788	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.381%
8789	ITC PROPERTIES	0.001%	99.381%
8790	TOA DORO KOGYO	0.001%	99.382%
8791	DAIHATSU DIESEL	0.001%	99.383%
8792	PACIFIC HOSPITA	0.001%	99.384%
8793	FURUNO ELECTRIC	0.001%	99.384%
8794	JACKPOTJOY PLC	0.001%	99.385%
8795	SUNGCHANG ENTER	0.001%	99.386%
8796	CONTINENTAL HLD	0.001%	99.386%
8797	POSCO ICT CO LT	0.001%	99.387%
8798	SANYO ELEC RAIL	0.001%	99.388%
8799	HEUNG-A SHIPPIN	0.001%	99.389%
8800	NITTO SEIKO CO	0.001%	99.389%
8801	INSAS BHD	0.001%	99.390%
8802	SHINWA KAIUN	0.001%	99.391%
8803	SINOSOFT TECHNO	0.001%	99.391%
8804	ERAWAN GROUP	0.001%	99.392%
8805	F&A AQUA HOLDIN	0.001%	99.393%
8806	GOLD ROAD RESOU	0.001%	99.394%
8807	MARVELOUS AQL I	0.001%	99.394%
8808	THURGAUER KANTO	0.001%	99.395%
8809	NIPPON SHARYO	0.001%	99.396%
8810	ENERGY DEVELOP	0.001%	99.396%
8811	DEEPAK FERT&PE	0.001%	99.397%
8812	ASCENDIS HEALTH	0.001%	99.398%
8813	NIPPON CONCRETE	0.001%	99.399%
8814	SILICONWARE PRE	0.001%	99.399%
8815	AA PLC	0.001%	99.400%
8816	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.401%
8817	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.401%
8818	MORY INDUSTRIES	0.001%	99.402%
8819	REBOSIS PROPERT	0.001%	99.403%
8820	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.404%
8821	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	99.404%
8822	YAT SING HOLDIN	0.001%	99.405%
8823	HANIL E-HWA CO	0.001%	99.406%
8824	VIJAYA BANK	0.001%	99.406%
8825	DATALOGIC SPA	0.001%	99.407%
8826	MITO SECURITIES	0.001%	99.408%
8827	SHANGHAI FUDAN	0.001%	99.409%
8828	SUGIMOTO & CO L	0.001%	99.409%
8829	I-NET CORP	0.001%	99.410%
8830	PALIBURG HOLDIN	0.001%	99.411%
8831	YP	0.001%	99.411%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	CONVOY FINANCA	0.001%	99.412%
8833	MAHLE METAL LEV	0.001%	99.413%
8834	NAKAMURAYA CO L	0.001%	99.414%
8835	CHINA ALL ACCES	0.001%	99.414%
8836	NAMHAE CHEMICAL	0.001%	99.415%
8837	HILTON FOOD GRO	0.001%	99.416%
8838	QLIRO GROUP AB	0.001%	99.416%
8839	KAWASAN INDS JA	0.001%	99.417%
8840	BROOKFIELD REAL	0.001%	99.418%
8841	APPLIED DEVELOP	0.001%	99.418%
8842	MACA LIMITED	0.001%	99.419%
8843	FREUND CORP	0.001%	99.420%
8844	SOCOVEDA SA	0.001%	99.421%
8845	NEL ASA	0.001%	99.421%
8846	SATA SHOJI CORP	0.001%	99.422%
8847	TOM TAILOR HOLD	0.001%	99.423%
8848	NIHON ESLEAD CO	0.001%	99.423%
8849	HYUNDAI CORP	0.001%	99.424%
8850	KYUNG DONG NAVI	0.001%	99.425%
8851	NICHIBAN CO	0.001%	99.425%
8852	EAGLE NICE INTE	0.001%	99.426%
8853	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.427%
8854	HISAMITSU PHARM	0.001%	99.428%
8855	HILONG HOLDING	0.001%	99.428%
8856	HONEYS CO LTD	0.001%	99.429%
8857	MPI CORPORATION	0.001%	99.430%
8858	VOYAGE GROUP IN	0.001%	99.430%
8859	SERVCORP	0.001%	99.431%
8860	TOKYO KEIKI INC	0.001%	99.432%
8861	SHENYIN WANGUO(0.001%	99.432%
8862	OLAV THON EIEND	0.001%	99.433%
8863	EXEL INDUSTRIES	0.001%	99.434%
8864	CHIA HSIN CEMEN	0.001%	99.434%
8865	TSUDAKOMA CORP	0.001%	99.435%
8866	STAR PETROLEUM	0.001%	99.436%
8867	BAYSIDE LAND CO	0.001%	99.437%
8868	SVENSKA CELLULO	0.001%	99.437%
8869	AMATA CORP PUBL	0.001%	99.438%
8870	CIE FINANCIER T	0.001%	99.439%
8871	MICROPORT SCIEN	0.001%	99.439%
8872	MATSUYA CO (TOK	0.001%	99.440%
8873	HAESUNG DS	0.001%	99.441%
8874	IWASAKI ELECTRI	0.001%	99.441%
8875	OPT HOLDING INC	0.001%	99.442%
8876	MITSUBISHI KAKO	0.001%	99.443%
8877	DALRADIAN RESOU	0.001%	99.443%
8878	TOHO CO LTD	0.001%	99.444%
8879	CHORI CO LTD	0.001%	99.445%
8880	CHUANGS CONS IN	0.001%	99.445%
8881	IVE GROUP LTD	0.001%	99.446%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	TCI CO LTD	0.001%	99.447%
8883	AJIS CO LTD	0.001%	99.448%
8884	KATO WORKS CO	0.001%	99.448%
8885	TONICHI CARLIFE	0.001%	99.449%
8886	FEINTOOL INTERN	0.001%	99.450%
8887	POYA CO LTD	0.001%	99.450%
8888	ISELECT LTD	0.001%	99.451%
8889	KISWIRE LTD	0.001%	99.452%
8890	QUESTERRE ENERG	0.001%	99.452%
8891	TAKEEI CORPORAT	0.001%	99.453%
8892	INTERPARK CORP	0.001%	99.454%
8893	HARBIN BANK CO	0.001%	99.454%
8894	CST GROUP LTD	0.001%	99.455%
8895	DYNAGREEN ENVIR	0.001%	99.456%
8896	PHOENIX SATELLI	0.001%	99.456%
8897	SPARX ASSET MAN	0.001%	99.457%
8898	LOTUS BAKERIES	0.001%	99.458%
8899	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.458%
8900	TURCAS PETROL	0.001%	99.459%
8901	BASLER AG	0.001%	99.460%
8902	JIANGNAN GROUP	0.001%	99.460%
8903	ABC ARBITRAGE	0.001%	99.461%
8904	PROMATE ELECTRO	0.001%	99.462%
8905	CLEANUP CORP	0.001%	99.462%
8906	MAEZAWA KYUSO I	0.001%	99.463%
8907	SCHAFFNER HOLDI	0.001%	99.464%
8908	PLASSONIndustr	0.001%	99.464%
8909	MODERNLAND REAL	0.001%	99.465%
8910	CONNECT GROUP	0.001%	99.466%
8911	TOYO ELECTRIC	0.001%	99.466%
8912	TOREX SEMICONDU	0.001%	99.467%
8913	BOE VARITRONIX	0.001%	99.468%
8914	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.469%
8915	TAISEI LAMICK C	0.001%	99.469%
8916	FUJI KIKO CO LT	0.001%	99.470%
8917	XINYUAN REAL ES	0.001%	99.471%
8918	TOYO RADIATOR C	0.001%	99.471%
8919	KHON KAEN SUGAR	0.001%	99.472%
8920	ASCENDAS INDIA	0.001%	99.473%
8921	OP FINANCIAL IN	0.001%	99.473%
8922	SKELLERUP HOLDI	0.001%	99.474%
8923	SYNDICATE BANK	0.001%	99.475%
8924	JAPAN DRILLING	0.001%	99.475%
8925	ORIENTAL BK OF	0.001%	99.476%
8926	NS SHOPPING CO	0.001%	99.477%
8927	ICHIYOSHI SECS	0.001%	99.477%
8928	SAN HOLDINGS, I	0.001%	99.478%
8929	JAPAN BUSINESS	0.001%	99.479%
8930	MAXVALU TOKAI C	0.001%	99.479%
8931	PROACT IT GROUP	0.001%	99.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	NIEN HSING TEXT	0.001%	99.481%
8933	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.481%
8934	TOYO CORPORATIO	0.001%	99.482%
8935	ASHIMORI INDUST	0.001%	99.483%
8936	NAUTILUS MINERA	0.001%	99.483%
8937	BANQUE CANTONAL	0.001%	99.484%
8938	ARGAN SA	0.001%	99.484%
8939	ACBEL POLYTECH	0.001%	99.485%
8940	SHINSEGAE FOOD	0.001%	99.486%
8941	PRIMO WATER CORP COMMON STOCK	0.001%	99.486%
8942	TOKYO RAKUTENCH	0.001%	99.487%
8943	HK INTL CONSTR	0.001%	99.488%
8944	GOLFZON CO LTD	0.001%	99.488%
8945	TOA OIL CO LTD	0.001%	99.489%
8946	HINOKIYA	0.001%	99.490%
8947	DOTTIKON ES HOL	0.001%	99.490%
8948	KROSAKI CORP	0.001%	99.491%
8949	ABG SUNDAL COLL	0.001%	99.492%
8950	BIMB HLDGS BERH	0.001%	99.492%
8951	REIS INC COMMON STOCK USD.01	0.001%	99.493%
8952	TACHIKAWA CORP	0.001%	99.494%
8953	PW MEDTECH GROU	0.001%	99.494%
8954	PAL CO LTD	0.001%	99.495%
8955	ENERGA SA	0.001%	99.496%
8956	FOOSUNG CO LTD	0.001%	99.496%
8957	HOOSIERS HOLDIN	0.001%	99.497%
8958	NODA CORP	0.001%	99.498%
8959	ROCKY BRANDS INC COMMON STOCK	0.001%	99.498%
8960	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.499%
8961	DORO AB	0.001%	99.500%
8962	RESILUX	0.001%	99.500%
8963	RASSINI SAB DE	0.001%	99.501%
8964	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.501%
8965	CENTURY CITY IN	0.001%	99.502%
8966	MAXIS BHD	0.001%	99.503%
8967	HADERA PAPER LT	0.001%	99.503%
8968	NAPHTHA ISRAEL	0.001%	99.504%
8969	SAMART CORP PCL	0.001%	99.505%
8970	F@N COMMUNICATI	0.001%	99.505%
8971	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.001%	99.506%
8972	NIEN MADE ENTER	0.001%	99.507%
8973	BANCO SANTANDER CHILE ADR ADR	0.001%	99.507%
8974	TOWER BERSAMA I	0.001%	99.508%
8975	ORGANO	0.001%	99.509%
8976	FORMOSAN RUBBER	0.001%	99.509%
8977	ASTALDI	0.001%	99.510%
8978	BONHEUR ASA	0.001%	99.511%
8979	SCIENTEX BERHAD	0.001%	99.511%
8980	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.512%
8981	HANKUK CARBON C	0.001%	99.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	SAWADA HOLDINGS	0.001%	99.513%
8983	MITSUI HOME CO	0.001%	99.514%
8984	NAC CO LTD	0.001%	99.514%
8985	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.515%
8986	KUNSUL CHEM IND	0.001%	99.516%
8987	CHINA ELECTRIC	0.001%	99.516%
8988	DEOLEO SA	0.001%	99.517%
8989	ESPRINET SPA	0.001%	99.518%
8990	SWORD GROUP	0.001%	99.518%
8991	SONAE CAPITAL S	0.001%	99.519%
8992	TAKISAWA MACHIN	0.001%	99.519%
8993	MITANI SEKISAN	0.001%	99.520%
8994	MITSUI MATSUSHI	0.001%	99.521%
8995	ECLERX SERVICES	0.001%	99.521%
8996	GRUPO AVAL ACCI	0.001%	99.522%
8997	SANKO METAL IND	0.001%	99.523%
8998	KOMAI TEKKO INC	0.001%	99.523%
8999	MARUBUN CORP	0.001%	99.524%
9000	TAKAOKA TOKO HL	0.001%	99.525%
9001	SARTORIUS STEDI	0.001%	99.525%
9002	MEIWACORPORATIO	0.001%	99.526%
9003	CNQC INTERNATIO	0.001%	99.526%
9004	OTOKAR OTOMOTIV	0.001%	99.527%
9005	CONCORD SECURIT	0.001%	99.528%
9006	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.528%
9007	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.529%
9008	HYUNDAI BNG STE	0.001%	99.530%
9009	RHYTHM WATCH CO	0.001%	99.530%
9010	ATLAS FINANCIAL	0.001%	99.531%
9011	ALTISOURCE PORT	0.001%	99.532%
9012	HONG FOK CORP	0.001%	99.532%
9013	SHINAGAWA FUEL	0.001%	99.533%
9014	COLUMBUS A/S	0.001%	99.533%
9015	SUNCALL CORP	0.001%	99.534%
9016	SAM KWANG GLASS	0.001%	99.535%
9017	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.535%
9018	METALLURGICAL C	0.001%	99.536%
9019	VA TECH WABAG L	0.001%	99.537%
9020	ING BANK SLASKI	0.001%	99.537%
9021	ESSITY AKTIEBOL	0.001%	99.538%
9022	GOLDEN LAND PRO	0.001%	99.538%
9023	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.539%
9024	EM-TECH CO LTD	0.001%	99.540%
9025	INBODY CO LTD	0.001%	99.540%
9026	OSAKA ORGANIC C	0.001%	99.541%
9027	JEOL	0.001%	99.542%
9028	TOFAS TURK OTOM	0.001%	99.542%
9029	TER BEKE SA	0.001%	99.543%
9030	ENTRA ASA	0.001%	99.543%
9031	BOOT BARN HOLDINGS INC COMMON STOCK	0.001%	99.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	GUANGDONG KELON	0.001%	99.545%
9033	SOUNDWILL HOLDI	0.001%	99.545%
9034	DAEHAN STEEL CO	0.001%	99.546%
9035	HARIM HOLDINGS	0.001%	99.547%
9036	FUJI CORP LTD/O	0.001%	99.547%
9037	DELTA PROPERTY	0.001%	99.548%
9038	CLS HOLDINGS PL	0.001%	99.548%
9039	EMPEROR WATCH A	0.001%	99.549%
9040	GRUPO ARGOS S.A	0.001%	99.550%
9041	GEOSTR CORP	0.001%	99.550%
9042	STAMFORD LAND	0.001%	99.551%
9043	RIGHT-ON CO	0.001%	99.551%
9044	CIRCASSIA PHARM	0.001%	99.552%
9045	AIRPORT FACILIT	0.001%	99.553%
9046	HUNTSWORTH PLC	0.001%	99.553%
9047	KINKI NIPPON TO	0.001%	99.554%
9048	MEIKO NETWORK J	0.001%	99.555%
9049	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.555%
9050	AGUAS ANDINAS S	0.001%	99.556%
9051	KOMATSU WALL IN	0.001%	99.556%
9052	DCM SHRIRAM LTD	0.001%	99.557%
9053	EIDAI CO.LTD.	0.001%	99.558%
9054	YATAK VE YO	0.001%	99.558%
9055	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.559%
9056	TOP FRONTIER IN	0.001%	99.559%
9057	PAN INTL INDL	0.001%	99.560%
9058	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.001%	99.561%
9059	UNITECH LIMITED	0.001%	99.561%
9060	NISSEI ASB MACH	0.001%	99.562%
9061	YUSEN LOGISTICS	0.001%	99.563%
9062	MARKETECH INTL	0.001%	99.563%
9063	MINMETALS LAND	0.001%	99.564%
9064	MELBOURNE IT	0.001%	99.564%
9065	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.565%
9066	COSEL CO	0.001%	99.566%
9067	SAPPE PCL	0.001%	99.566%
9068	FIRST MINING FI	0.001%	99.567%
9069	S&T DYNAMICS CO	0.001%	99.567%
9070	SAKAI HEAVY IND	0.001%	99.568%
9071	NIHON KAGAKU SA	0.001%	99.569%
9072	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.569%
9073	BW PLANTATION	0.001%	99.570%
9074	ALPS LOGISTICS	0.001%	99.570%
9075	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.571%
9076	HUGEL INC	0.001%	99.572%
9077	STI EDUCATION S	0.001%	99.572%
9078	CABCHARGE AUSTR	0.001%	99.573%
9079	ANHUI EXPRESSWA	0.001%	99.573%
9080	MQ HOLDING AB	0.001%	99.574%
9081	ACTIA GROUP	0.001%	99.575%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	FORMOSAN UNION	0.001%	99.575%
9083	YUSHIRO CHEMICA	0.001%	99.576%
9084	SPACE CO LTD	0.001%	99.577%
9085	POLY CULTURE GR	0.001%	99.577%
9086	KRS CORPORATION	0.001%	99.578%
9087	ALPHA SYSTEMS I	0.001%	99.578%
9088	HOUSTON WIRE &	0.001%	99.579%
9089	TECK RESOURCES	0.001%	99.580%
9090	U-SHIN	0.001%	99.580%
9091	NIPPON YAKIN KO	0.001%	99.581%
9092	NEXEN CORPORATI	0.001%	99.581%
9093	EUROCASH SA	0.001%	99.582%
9094	FUSION PARTNERS	0.001%	99.583%
9095	TIGA PILAR SEJA	0.001%	99.583%
9096	SK SECURITIES C	0.001%	99.584%
9097	MARUSAN SECUR	0.001%	99.584%
9098	UNION TOOL CO	0.001%	99.585%
9099	KWALITY LTD	0.001%	99.586%
9100	CHIYODA CO	0.001%	99.586%
9101	SAMSUNG ENGINEE	0.001%	99.587%
9102	I-SENS INC	0.001%	99.587%
9103	MAEZAWA KASEI I	0.001%	99.588%
9104	RAUBEX GROUP LT	0.001%	99.588%
9105	MAEDA KOSEN CO.	0.001%	99.589%
9106	SUPALAI PCL-NVD	0.001%	99.590%
9107	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.590%
9108	EAST WEST BANKI	0.001%	99.591%
9109	JAPAN MEDICAL D	0.001%	99.591%
9110	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.592%
9111	EKORNES ASA	0.001%	99.593%
9112	ZUIKO CORP	0.001%	99.593%
9113	CEGEDIM	0.001%	99.594%
9114	KALPATARU POWER	0.001%	99.594%
9115	ASIA CEMENT CHI	0.001%	99.595%
9116	SPRINGLAND INTE	0.001%	99.596%
9117	DISH TV INDIA L	0.001%	99.596%
9118	RIKEN TECHNOS C	0.001%	99.597%
9119	MUCKLOW(A&J) GR	0.001%	99.597%
9120	CEMENTOS ARGOS	0.001%	99.598%
9121	TUNE INS HOLDIN	0.001%	99.599%
9122	CHONGQING MACHI	0.001%	99.599%
9123	LPKF LASER & EL	0.001%	99.600%
9124	NZ REFINING CO	0.001%	99.600%
9125	ASALEO CARE LTD	0.001%	99.601%
9126	RAFFLES EDUCATI	0.001%	99.602%
9127	BEIJING ENT MED	0.001%	99.602%
9128	EMPERIA HOLDING	0.001%	99.603%
9129	SHINAGAWA REFRA	0.001%	99.603%
9130	F&F COMPANY	0.001%	99.604%
9131	DEUTSCHE BANK M	0.001%	99.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	TAKANA CO LTD	0.001%	99.605%
9133	GUN EI CHEM IND	0.001%	99.606%
9134	SANKYO SEIKO CO	0.001%	99.606%
9135	SILICON WORKS	0.001%	99.607%
9136	LAURENT-PERRIER	0.001%	99.607%
9137	HSIN KUANG STEE	0.001%	99.608%
9138	DAIDO KOGYO CO	0.001%	99.609%
9139	ASCENCIO	0.001%	99.609%
9140	BANK BUKOPIN PT	0.001%	99.610%
9141	KH VATEC	0.001%	99.610%
9142	SAMMOK S-FORM C	0.001%	99.611%
9143	JW HOLDINGS COR	0.001%	99.612%
9144	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.612%
9145	NHPC LTD	0.001%	99.613%
9146	HARIM CO LTD	0.001%	99.613%
9147	VETOQUINOL SA	0.001%	99.614%
9148	CTT-CORREIOS DE	0.001%	99.614%
9149	NICHIDEN CORP	0.001%	99.615%
9150	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.616%
9151	KAIT	0.001%	99.616%
9152	QAF LTD	0.001%	99.617%
9153	BANGKOK BANK	0.001%	99.617%
9154	RASA INDUSTRIES	0.001%	99.618%
9155	JAPAN TRASCITY	0.001%	99.618%
9156	ICD CO LTD	0.001%	99.619%
9157	DAIKOKUTENBUSSA	0.001%	99.620%
9158	SHINKAWA	0.001%	99.620%
9159	PLAZZA AG REG A	0.001%	99.621%
9160	THYE MING INDUS	0.001%	99.621%
9161	WERELDHAVE BELG	0.001%	99.622%
9162	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.623%
9163	ANN JOO RESOURC	0.001%	99.623%
9164	VINY THAI	0.001%	99.624%
9165	EMCORE CORP COMMON STOCK	0.001%	99.624%
9166	SVENSKA HANDELS	0.001%	99.625%
9167	HILAN LTD	0.001%	99.625%
9168	RAMELIUS RESOUR	0.001%	99.626%
9169	SHIN NIPPON AIR	0.001%	99.627%
9170	ADO Group Ltd	0.001%	99.627%
9171	SURYA CITRA MED	0.001%	99.628%
9172	CARLSBERG BREWE	0.001%	99.628%
9173	HUCHEMS FINE CH	0.001%	99.629%
9174	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.629%
9175	SAC'S BAR HOLDI	0.001%	99.630%
9176	YORK WATER CO COMMON STOCK	0.001%	99.631%
9177	GRUH FINANCE	0.001%	99.631%
9178	EGUARANTEE INC.	0.001%	99.632%
9179	FLEURY MICHON	0.001%	99.632%
9180	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.633%
9181	HEVEABOARD	0.001%	99.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	ABOITIZ POWER C	0.001%	99.634%
9183	BORUSAN BORU	0.001%	99.635%
9184	HYFLUX LTD	0.001%	99.635%
9185	BLUE DART EXPRE	0.001%	99.636%
9186	NISHIKAWA RUBBE	0.001%	99.636%
9187	SERCO GROUP	0.001%	99.637%
9188	NOVELION THERAP	0.001%	99.637%
9189	GETIN NOBLE BA	0.001%	99.638%
9190	APCB INC	0.001%	99.639%
9191	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.639%
9192	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.640%
9193	OCEAN-LAND GROU	0.001%	99.640%
9194	CHINA NEW TOWN	0.001%	99.641%
9195	ALI CORP	0.001%	99.641%
9196	LPN DEVELOPMENT	0.001%	99.642%
9197	CENTURIA METROP	0.001%	99.642%
9198	ELNUSA TBK	0.001%	99.643%
9199	HIOKI EE CORP	0.001%	99.644%
9200	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.644%
9201	HANDOK PHARMS	0.001%	99.645%
9202	CHINA RESOURCES	0.001%	99.645%
9203	FOXTONS GROUP P	0.001%	99.646%
9204	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.646%
9205	IWATSUKA CONFEC	0.001%	99.647%
9206	ASPO OYJ	0.001%	99.648%
9207	YONDENKO CORP	0.001%	99.648%
9208	BAOYE GROUP CO	0.001%	99.649%
9209	HSIL LTD	0.001%	99.649%
9210	TEIKOKU TSUSHIN	0.001%	99.650%
9211	SABANA SHARIAH	0.001%	99.650%
9212	BK OF GREECE	0.001%	99.651%
9213	TOSHO PRINTING	0.001%	99.651%
9214	SEKONIX CO LTD	0.001%	99.652%
9215	IC COMPANYYS	0.001%	99.653%
9216	THE BASIC HOUSE	0.001%	99.653%
9217	KAWASHO GECOSS	0.001%	99.654%
9218	HYUNDAI HCN CO	0.001%	99.654%
9219	TORISHIMA PUMP	0.001%	99.655%
9220	COLLINS FOOD LT	0.001%	99.655%
9221	DAISHINKU CORP	0.001%	99.656%
9222	JOHN LAING GROU	0.001%	99.656%
9223	VIEL ET COMPAGN	0.001%	99.657%
9224	VIEWWORKS CO LTD	0.001%	99.658%
9225	FUJIKURA KASEI	0.001%	99.658%
9226	PARKER CORP	0.001%	99.659%
9227	KINGSWAY FINANC	0.001%	99.659%
9228	CHAYANG SHENG D	0.001%	99.660%
9229	YAMATANE CORP N	0.001%	99.660%
9230	PRICER AB	0.001%	99.661%
9231	DAIHAN	0.001%	99.661%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	AUSTBROKERS HLD	0.001%	99.662%
9233	ST. IVES PLC	0.001%	99.662%
9234	TORRENT POWER L	0.001%	99.663%
9235	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.664%
9236	CAL-COMP ELECTR	0.001%	99.664%
9237	CRAWFORD & CO	0.001%	99.665%
9238	EXCEL CO LTD	0.001%	99.665%
9239	CANVEST ENVIRON	0.001%	99.666%
9240	BMTC GROUP INC	0.001%	99.666%
9241	FANG HOLDINGS LTD ADR ADR	0.001%	99.667%
9242	LAGERCRANTZ GRO	0.001%	99.667%
9243	SIXT LEASING AG	0.001%	99.668%
9244	TAKARA PRINTING	0.001%	99.668%
9245	JAGRAN PRAKASHA	0.001%	99.669%
9246	CSG LIMITED	0.001%	99.670%
9247	HKC HOLDINGS LT	0.001%	99.670%
9248	MIE KOTSU GP HL	0.001%	99.671%
9249	ZUMTOBEL AG	0.001%	99.671%
9250	AUDIX CORP	0.001%	99.672%
9251	TOMOE ENGINEERI	0.001%	99.672%
9252	YESCO CO LTD	0.001%	99.673%
9253	A8 DIG MUS	0.001%	99.673%
9254	JHSF PARTICIPAC	0.001%	99.674%
9255	LEIFHEIT AG	0.001%	99.674%
9256	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	99.675%
9257	YUANSHENGTAI DA	0.001%	99.676%
9258	DUSTIN GROUP AB	0.001%	99.676%
9259	ASTRONICS CORP CL B COMMON STOCK USD.01	0.001%	99.677%
9260	CHONGKUNDANG	0.001%	99.677%
9261	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	99.678%
9262	CHENNAI PETROLE	0.001%	99.678%
9263	ENERGY FUELS INC COMMON STOCK	0.001%	99.679%
9264	ESSEX BIO-TECHN	0.001%	99.679%
9265	DONGWON INDUSTR	0.001%	99.680%
9266	BUMRUNGRAD HOPT	0.001%	99.680%
9267	G SHANK ENTERPR	0.001%	99.681%
9268	TAMBURI INVESTM	0.001%	99.681%
9269	STRAITS TRADING	0.001%	99.682%
9270	REALORD GROUP H	0.001%	99.683%
9271	EQT HOLDINGS LT	0.001%	99.683%
9272	DISTELL GROUP L	0.001%	99.684%
9273	GREAT PANTHER S	0.001%	99.684%
9274	EVERGREEN INTL	0.001%	99.685%
9275	FUSO PHARM	0.001%	99.685%
9276	CSE GLOBAL LIMI	0.001%	99.686%
9277	AKER AMERICAN S	0.001%	99.686%
9278	FOURLIS S.A.	0.001%	99.687%
9279	ROMANDE ENERGIE	0.001%	99.687%
9280	MAMEZOU	0.001%	99.688%
9281	DONGSUNG HOLDIN	0.001%	99.688%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	CHAMBAL FER	0.001%	99.689%
9283	HIGHLIGHT COMMU	0.001%	99.689%
9284	BEIJING ENTERPR	0.001%	99.690%
9285	GENKY STORES IN	0.001%	99.691%
9286	GRAND BAOXIN AU	0.001%	99.691%
9287	JUKEN SANGYO CO	0.001%	99.692%
9288	RM PLC	0.001%	99.692%
9289	MOBILEZONE HOLD	0.001%	99.693%
9290	LE BELIER	0.001%	99.693%
9291	TRIVENI ENGINEE	0.001%	99.694%
9292	GRUPO SECURITY	0.001%	99.694%
9293	RINGER HUT CO L	0.001%	99.695%
9294	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.695%
9295	MATCH GROUP INC COMMON STOCK USD.001	0.001%	99.696%
9296	SHIRE PLC ADR	0.001%	99.696%
9297	DHIPAYA INSURAN	0.001%	99.697%
9298	HUANG HSIANG CO	0.001%	99.697%
9299	TECHNOVATOR INT	0.001%	99.698%
9300	GLANBIA PLC	0.001%	99.698%
9301	PHOENIX NEW MEDIA LTD ADR ADR	0.001%	99.699%
9302	CHUO SPRING CO	0.001%	99.699%
9303	AVON RUBBER	0.001%	99.700%
9304	BERLI JUCKER CO	0.001%	99.700%
9305	KT CORP SP ADR ADR	0.001%	99.701%
9306	OTONOMY INC COMMON STOCK USD.001	0.001%	99.702%
9307	COPEL PARANA EN	0.001%	99.702%
9308	REGIONAL REIT L	0.001%	99.703%
9309	INFRASTRUTTURE	0.001%	99.703%
9310	COUNTRYWIDE	0.001%	99.704%
9311	KAWAGISHI BRIDG	0.001%	99.704%
9312	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.705%
9313	ADCORP HLDGS	0.001%	99.705%
9314	KR A/GLASS	0.001%	99.706%
9315	SENSHUKAI CO	0.001%	99.706%
9316	FIELDS CORP	0.001%	99.707%
9317	INNER MONGOLIA	0.001%	99.707%
9318	ASIA CEMENT CO	0.001%	99.708%
9319	WELL SHIN TECHN	0.001%	99.708%
9320	SHANGHAI FUDAN-	0.001%	99.709%
9321	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.709%
9322	CK POWER PCL	0.001%	99.710%
9323	HUDACO INDUSTRI	0.001%	99.710%
9324	TOTAL ACCESS CO	0.001%	99.711%
9325	CHIPMOS TECHNOL	0.001%	99.711%
9326	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.712%
9327	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.712%
9328	ELAN MICROELECT	0.001%	99.713%
9329	NILKAMAL	0.001%	99.713%
9330	TOMORROW FOCUS	0.001%	99.714%
9331	MANZ AUTOMATION	0.001%	99.714%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	ACNB CORP COMMON STOCK USD2.5	0.001%	99.715%
9333	VITEC HLDG	0.001%	99.715%
9334	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.716%
9335	SWEDISH ORPHAN	0.001%	99.716%
9336	POWER LOGICS	0.001%	99.717%
9337	SHOFU INC	0.001%	99.717%
9338	SOMBOON ADVANCE	0.001%	99.718%
9339	SINDO RICOH	0.001%	99.719%
9340	TSUTSUMI JEWELR	0.001%	99.719%
9341	TOMOE CORP	0.001%	99.720%
9342	IMVESCOR RESTAU	0.001%	99.720%
9343	SUNGSHIN CEMENT	0.001%	99.721%
9344	BIOTEST AG	0.001%	99.721%
9345	KI-STAR REAL ES	0.001%	99.722%
9346	ELECTRA CONSUME	0.001%	99.722%
9347	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.723%
9348	KYUNGBANG LTD	0.001%	99.723%
9349	WOONGJIN THINKB	0.001%	99.724%
9350	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	99.724%
9351	MANI INC	0.001%	99.725%
9352	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.725%
9353	CHINA PIONEER P	0.001%	99.726%
9354	TUNAS BARU LAMP	0.001%	99.726%
9355	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.727%
9356	NZX LTD	0.001%	99.727%
9357	SIAM FUTURE DEV	0.001%	99.728%
9358	KAVERI SEED CO	0.001%	99.728%
9359	STRATTEC SECURI	0.001%	99.729%
9360	GUNNEBO AB	0.001%	99.729%
9361	ODELIC CO LTD	0.001%	99.730%
9362	WIZ SOL CORR DE	0.001%	99.730%
9363	KSL HLDGS BERHA	0.001%	99.731%
9364	TRANSACTION CAP	0.001%	99.731%
9365	HIRANO TECSEED	0.001%	99.732%
9366	MERAFE RESOURCE	0.000%	99.732%
9367	NIHON DENKEI CO	0.000%	99.733%
9368	CIVEO CORP	0.000%	99.733%
9369	ACCURAY INC COMMON STOCK USD.001	0.000%	99.734%
9370	CHINA LNG GROUP	0.000%	99.734%
9371	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.735%
9372	XAC AUTOMATION	0.000%	99.735%
9373	ANADOLU SIGORTA	0.000%	99.736%
9374	HANSHIN CONSTRU	0.000%	99.736%
9375	ENDO LIGHTING C	0.000%	99.737%
9376	DECMIL GROUP LT	0.000%	99.737%
9377	KAWASUMI LABS I	0.000%	99.738%
9378	SAMICK MUSICAL	0.000%	99.738%
9379	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.739%
9380	TELEFONICA CZEC	0.000%	99.739%
9381	THE WILL-BES &	0.000%	99.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.740%
9383	MEGAWIDE CONS C	0.000%	99.741%
9384	FLEETWOOD CORP	0.000%	99.741%
9385	JMS CO	0.000%	99.742%
9386	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.742%
9387	EVEREST TEXTILE	0.000%	99.743%
9388	KERRY TJ LOGIST	0.000%	99.743%
9389	BALMER LAWRIE	0.000%	99.744%
9390	SAFEWAY INC	0.000%	99.744%
9391	ORION CORP	0.000%	99.745%
9392	SPRING REAL EST	0.000%	99.745%
9393	HITRON TECHNOLO	0.000%	99.746%
9394	VIOHALCO SA	0.000%	99.746%
9395	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.747%
9396	KPX CHEMICAL	0.000%	99.747%
9397	INABA SEISAKUSH	0.000%	99.748%
9398	CHINA ENERGINE	0.000%	99.748%
9399	SYNLAIT MILK LT	0.000%	99.748%
9400	GUJARAT PIPAVAV	0.000%	99.749%
9401	OHASHI TECHNICA	0.000%	99.749%
9402	NIPPON HUME PIP	0.000%	99.750%
9403	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.750%
9404	BOURBON SA	0.000%	99.751%
9405	SABAF SPA	0.000%	99.751%
9406	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.752%
9407	GRUPO SANDBORNS	0.000%	99.752%
9408	RASSINI SAB DE	0.000%	99.753%
9409	WAI KEE HOLDING	0.000%	99.753%
9410	SCALES CORP LTD	0.000%	99.754%
9411	AVANCE GAS HOLD	0.000%	99.754%
9412	TEST RESEARCH I	0.000%	99.755%
9413	SIRTEC INTERNAT	0.000%	99.755%
9414	SUPALAI PCL WTS	0.000%	99.756%
9415	KOBE BUSSAN CO	0.000%	99.756%
9416	PCM INC COMMON STOCK USD.001	0.000%	99.757%
9417	CENTRAL SEC PAT	0.000%	99.757%
9418	MIX TELEMATICS	0.000%	99.758%
9419	UBM DEVELOPMENT	0.000%	99.758%
9420	SBS MEDIA HOLDI	0.000%	99.759%
9421	ABLYNX NV	0.000%	99.759%
9422	CAC CORPORATION	0.000%	99.760%
9423	HUONS CO LTD	0.000%	99.760%
9424	MAHINDRA CIE AU	0.000%	99.761%
9425	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.761%
9426	NEW WORLD DEPT	0.000%	99.762%
9427	CRAWFORD & CO	0.000%	99.762%
9428	XEROX CORP 4.07	0.000%	99.762%
9429	SEPTENI CO LTD	0.000%	99.763%
9430	ROSENBAUER INTE	0.000%	99.763%
9431	SUMMIT ASCENT H	0.000%	99.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	JAPAN ASIA GROU	0.000%	99.764%
9433	ZORLU ENRJI	0.000%	99.765%
9434	AXTEL SAB DE CV	0.000%	99.765%
9435	GAKKEN CO	0.000%	99.766%
9436	CHIHO-TIANDE GR	0.000%	99.766%
9437	INSULET CORP	0.000%	99.767%
9438	VISTULA GROUP S	0.000%	99.767%
9439	CHONG KUN DANG	0.000%	99.768%
9440	BOUSTEAD SINGAP	0.000%	99.768%
9441	HUIZHANG BANK C	0.000%	99.769%
9442	LUMAX INTERNATI	0.000%	99.769%
9443	CLEAR CHANNEL O	0.000%	99.770%
9444	VIA HOLDINGS IN	0.000%	99.770%
9445	AROTECH CORP COMMON STOCK USD.01	0.000%	99.771%
9446	SKP RESOURCES B	0.000%	99.771%
9447	UCO BANK	0.000%	99.771%
9448	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.772%
9449	ISTYLE INC	0.000%	99.772%
9450	EHWA TECHNOLOGI	0.000%	99.773%
9451	ECZACIBASI YATI	0.000%	99.773%
9452	TOEI ANIMATION	0.000%	99.774%
9453	POS MALAYSIA	0.000%	99.774%
9454	FAR EAST ORCH	0.000%	99.775%
9455	KONAKA CO LTD	0.000%	99.775%
9456	CIMSA	0.000%	99.776%
9457	COLLECTION HOUS	0.000%	99.776%
9458	SK D&D	0.000%	99.777%
9459	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.777%
9460	PROTO CORP	0.000%	99.778%
9461	SILVER CHEF LTD	0.000%	99.778%
9462	SICHUAN EXPRESS	0.000%	99.779%
9463	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.779%
9464	GEAR ENERGY LTD	0.000%	99.779%
9465	NIHON PLAST CO	0.000%	99.780%
9466	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.780%
9467	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.781%
9468	AMPER SA	0.000%	99.781%
9469	FUJITA KANKO IN	0.000%	99.782%
9470	ORBIS	0.000%	99.782%
9471	HELBOR EMPREEND	0.000%	99.783%
9472	ATTACQ LTD	0.000%	99.783%
9473	KEE TAI PROPERT	0.000%	99.784%
9474	UNIFIN FINANCIE	0.000%	99.784%
9475	MODETOUR NETWOR	0.000%	99.785%
9476	SAMPO CORP	0.000%	99.785%
9477	YACHIYO INDUS C	0.000%	99.785%
9478	CN T L GAS	0.000%	99.786%
9479	JAPFA LTD	0.000%	99.786%
9480	YOUNG POONG COR	0.000%	99.787%
9481	GAFISA SA	0.000%	99.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	CHUNGHWA PICTUR	0.000%	99.788%
9483	NICK SCALI LTD	0.000%	99.788%
9484	RENO DE MEDICI	0.000%	99.789%
9485	NORWAY ROYAL SA	0.000%	99.789%
9486	YUME INC COMMON STOCK USD.001	0.000%	99.790%
9487	NEOWIZ CORP	0.000%	99.790%
9488	NEW HOPE CORP	0.000%	99.791%
9489	NORDJYSKE BANK	0.000%	99.791%
9490	JAPAN KENZAI CO	0.000%	99.791%
9491	DALIAN PORT (PD	0.000%	99.792%
9492	MAOYE INTL HOLD	0.000%	99.792%
9493	REALIA BUSINESS	0.000%	99.793%
9494	INUI GLOBAL LOG	0.000%	99.793%
9495	ID LOGISTICS GR	0.000%	99.794%
9496	MAX INDIA LTD/N	0.000%	99.794%
9497	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.795%
9498	NICOX	0.000%	99.795%
9499	TIVOLI A/S	0.000%	99.796%
9500	TAIWAN FU HSING	0.000%	99.796%
9501	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.796%
9502	WARSAW STOCK EX	0.000%	99.797%
9503	TAUNG GOLD INTE	0.000%	99.797%
9504	PLAYMATES TOYS	0.000%	99.798%
9505	ICHIKEN CO LTD	0.000%	99.798%
9506	MEGA 1ST CORP B	0.000%	99.799%
9507	KSB AG	0.000%	99.799%
9508	SHANGHAI PRIME	0.000%	99.800%
9509	DIRECT INSURANC	0.000%	99.800%
9510	GRUPO HSF	0.000%	99.800%
9511	HOPEFLUENT GP H	0.000%	99.801%
9512	NAGAWA CO LTD	0.000%	99.801%
9513	DAISYO CORP	0.000%	99.802%
9514	TAMURA TAIKO HL	0.000%	99.802%
9515	ELITEGROUP COMP	0.000%	99.803%
9516	KLCC PROPERTY H	0.000%	99.803%
9517	ACTER CO LTD	0.000%	99.804%
9518	NIPPON KANZAI C	0.000%	99.804%
9519	KOREA ALCOHOL I	0.000%	99.805%
9520	ALVIVA HOLDINGS	0.000%	99.805%
9521	TAKIHYO CO LTD	0.000%	99.805%
9522	THAICOM PUBLIC	0.000%	99.806%
9523	TIPTREE INC COMMON STOCK USD.001	0.000%	99.806%
9524	YAMAMURA GLASS	0.000%	99.807%
9525	PLANET PAYMENT	0.000%	99.807%
9526	FINDEL	0.000%	99.808%
9527	CYIENT LIMITED	0.000%	99.808%
9528	HEXAGON COMPOSI	0.000%	99.809%
9529	NIHON DEMPA KOG	0.000%	99.809%
9530	NOMURA CO LTD	0.000%	99.809%
9531	TECNISA SA	0.000%	99.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	RECRM RESEARCH	0.000%	99.810%
9533	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.811%
9534	MAXIM POWER COR	0.000%	99.811%
9535	MOIL LTD	0.000%	99.812%
9536	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.812%
9537	SIME DARBY PROP	0.000%	99.812%
9538	ELECTRICITY GEN	0.000%	99.813%
9539	IL&FS TRANSPORT	0.000%	99.813%
9540	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.814%
9541	TMAC RESOURCES	0.000%	99.814%
9542	HAINAN MEILAN A	0.000%	99.815%
9543	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.815%
9544	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.816%
9545	OCTODEC	0.000%	99.816%
9546	EMPRESA DE ENER	0.000%	99.816%
9547	LEADCORP (THE)	0.000%	99.817%
9548	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.817%
9549	ASAHI PRINT	0.000%	99.818%
9550	SUMINOE TEXTILE	0.000%	99.818%
9551	TARSUS GROUP PL	0.000%	99.819%
9552	GODREJ PROPERTI	0.000%	99.819%
9553	KARO PHARMA AB	0.000%	99.819%
9554	JINDAL	0.000%	99.820%
9555	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.820%
9556	CLEAR MEDIA	0.000%	99.821%
9557	AINSWORTH GAME	0.000%	99.821%
9558	MAISONS FRANCE	0.000%	99.822%
9559	OIL INDIA LTD	0.000%	99.822%
9560	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.823%
9561	OSTASIATISKE KO	0.000%	99.823%
9562	SINTEX INDUSTRI	0.000%	99.823%
9563	DONGWON FOOD& B	0.000%	99.824%
9564	DO & CO AG	0.000%	99.824%
9565	REJECT SHOP LTD	0.000%	99.825%
9566	ADDLIFE AB	0.000%	99.825%
9567	PUBLIC FINANCIA	0.000%	99.826%
9568	TA GLOBAL BHD	0.000%	99.826%
9569	AXWAY SOFTWARE	0.000%	99.826%
9570	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.827%
9571	ROJANA INDUSTRI	0.000%	99.827%
9572	1ST SHANGHAI IN	0.000%	99.828%
9573	REGINA MIRACLE	0.000%	99.828%
9574	BERJAYA ASSETS	0.000%	99.829%
9575	VAN DE VELDE	0.000%	99.829%
9576	IEI INTEGRATION	0.000%	99.829%
9577	SHIN NIPPON BIO	0.000%	99.830%
9578	3M INDIA LTD	0.000%	99.830%
9579	KONOSHIMA CHEMI	0.000%	99.831%
9580	MALAYAN FLOUR M	0.000%	99.831%
9581	UNITED SPIRITS	0.000%	99.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.832%
9583	WEST HOLDINGS C	0.000%	99.832%
9584	REPCO HOME FINA	0.000%	99.833%
9585	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.833%
9586	SRV GROUP OYJ	0.000%	99.834%
9587	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.834%
9588	FLUIDRA SA	0.000%	99.834%
9589	TIME TECHNO	0.000%	99.835%
9590	PLAYMATES HOLDI	0.000%	99.835%
9591	COOKPAD INC	0.000%	99.836%
9592	RF-LINK SYSTEM	0.000%	99.836%
9593	ULKER BISKUVI S	0.000%	99.837%
9594	NICKEL ASIA COR	0.000%	99.837%
9595	YTL POWER INTL	0.000%	99.837%
9596	KANEKO SEEDS CO	0.000%	99.838%
9597	EL.EN. SPA	0.000%	99.838%
9598	THAI STANLEY EL	0.000%	99.839%
9599	CENTRAL AUTO	0.000%	99.839%
9600	TRAVELZOO COMMON STOCK USD.01	0.000%	99.840%
9601	E1 CORPORATION	0.000%	99.840%
9602	STAR MICA CO LT	0.000%	99.840%
9603	AP EAGERS LTD	0.000%	99.841%
9604	TNPL	0.000%	99.841%
9605	CHANG WAH ELECT	0.000%	99.842%
9606	SARAWAK OIL PAL	0.000%	99.842%
9607	TEXCELL	0.000%	99.842%
9608	ROTTNEROS AB	0.000%	99.843%
9609	ENERGIEDIENST H	0.000%	99.843%
9610	ALTECH CORP	0.000%	99.844%
9611	SUN-WA TECHNOS	0.000%	99.844%
9612	PEGASUS HAVA TA	0.000%	99.845%
9613	NATORI CO LTD	0.000%	99.845%
9614	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.845%
9615	NEXTURN	0.000%	99.846%
9616	ANADOLU CAM	0.000%	99.846%
9617	ES-CON JAPAN LT	0.000%	99.847%
9618	ICHIBANYA CO LT	0.000%	99.847%
9619	BELL SYSTEM24 H	0.000%	99.847%
9620	CATHEDRAL ENERG	0.000%	99.848%
9621	YASHILI INTL HL	0.000%	99.848%
9622	SECHE ENVIRONNE	0.000%	99.849%
9623	DONGWHA PHARM.C	0.000%	99.849%
9624	NICHIEI CO	0.000%	99.849%
9625	AGUNG PODOMORO	0.000%	99.850%
9626	MONGOLIAN MININ	0.000%	99.850%
9627	ROYAL BAFOKENG	0.000%	99.851%
9628	DONG AH TIRE&RU	0.000%	99.851%
9629	WOONGJIN HOLDIN	0.000%	99.852%
9630	CHUGAI RO CO LT	0.000%	99.852%
9631	TONG-TAI MACHIN	0.000%	99.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	RIMO INTERNATIO	0.000%	99.853%
9633	RION CO LTD	0.000%	99.853%
9634	ENERGY RESOURCE	0.000%	99.854%
9635	DEL MONTE PACIF	0.000%	99.854%
9636	BUND CENTER INV	0.000%	99.854%
9637	LINGKARAN TRANS	0.000%	99.855%
9638	WORLDLINE	0.000%	99.855%
9639	DHAMPUR SUGAR M	0.000%	99.856%
9640	CTI ENGINEERING	0.000%	99.856%
9641	ITALIAN-THAI DE	0.000%	99.856%
9642	SRG TAKAMI	0.000%	99.857%
9643	INDS BACHOCO SA	0.000%	99.857%
9644	AEON CO. (M) BH	0.000%	99.858%
9645	KORTEK CORPN	0.000%	99.858%
9646	PORTOBELLO SA	0.000%	99.858%
9647	SINYI REALTY IN	0.000%	99.859%
9648	JOBAN KOSAN CO	0.000%	99.859%
9649	ELLAKTOR SA	0.000%	99.860%
9650	BANK OF KAOHSIU	0.000%	99.860%
9651	AMVIG HOLDINGS	0.000%	99.861%
9652	WILMINGTON GROU	0.000%	99.861%
9653	HOME INVEST BEL	0.000%	99.861%
9654	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	99.862%
9655	OLVI	0.000%	99.862%
9656	MARUFUJI SHEET	0.000%	99.863%
9657	GCA SAVVIAN COR	0.000%	99.863%
9658	WEIKENGIndustr	0.000%	99.863%
9659	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.864%
9660	ALTICE NV	0.000%	99.864%
9661	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.865%
9662	INDOFOOD AGRI R	0.000%	99.865%
9663	POLETOWIN PITCR	0.000%	99.865%
9664	BRASILAGRO	0.000%	99.866%
9665	INTERSERVE PLC	0.000%	99.866%
9666	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.867%
9667	CSS INDUSTRIES	0.000%	99.867%
9668	DAE-IL CORP	0.000%	99.867%
9669	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.868%
9670	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.868%
9671	VITEC GROUP	0.000%	99.869%
9672	PEET LIMITED	0.000%	99.869%
9673	NEDAP(NED APP)N	0.000%	99.869%
9674	HAP SENG PLANTA	0.000%	99.870%
9675	DAIICHI KENSETS	0.000%	99.870%
9676	KARDEMIR KARABU	0.000%	99.871%
9677	ENKA INSAAT VE	0.000%	99.871%
9678	OKK CORP	0.000%	99.871%
9679	PYI CORPORATION	0.000%	99.872%
9680	VOCENTO	0.000%	99.872%
9681	TONLY ELECTRONI	0.000%	99.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	BCO DESIO E BRI	0.000%	99.873%
9683	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.873%
9684	DAITO BANK	0.000%	99.874%
9685	LUBY'S INC.	0.000%	99.874%
9686	SEOBU T&D	0.000%	99.875%
9687	UNIVERSE INTERN	0.000%	99.875%
9688	GREEN CROSS COR	0.000%	99.875%
9689	NIPPON CHEMIPHA	0.000%	99.876%
9690	GRUPO LALA SAB	0.000%	99.876%
9691	SAMYUNG TRA	0.000%	99.876%
9692	SEOYEON CO	0.000%	99.877%
9693	ALL RING	0.000%	99.877%
9694	ARGO GRAPHICS I	0.000%	99.878%
9695	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.878%
9696	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.878%
9697	OZNER WATER INT	0.000%	99.879%
9698	HIRAKAWA HEWTEC	0.000%	99.879%
9699	TTW PUBLIC COMP	0.000%	99.880%
9700	BAY ENERGY LTD	0.000%	99.880%
9701	CHINA VAST INDU	0.000%	99.880%
9702	HOKURIKU ELECTR	0.000%	99.881%
9703	SOKEN CHEMICAL	0.000%	99.881%
9704	MANGALORE REF &	0.000%	99.882%
9705	ANGLO-EASTN PLA	0.000%	99.882%
9706	DATA#3 LTD	0.000%	99.882%
9707	GL LTD	0.000%	99.883%
9708	NITTO FC CO	0.000%	99.883%
9709	LOW & BONAR PLC	0.000%	99.883%
9710	CYBEROPTICS CORP COMMON STOCK	0.000%	99.884%
9711	CIA ENERGET CEA	0.000%	99.884%
9712	CJ HELLOVISION	0.000%	99.885%
9713	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.885%
9714	YOKOWO CO LTD	0.000%	99.885%
9715	CARILLION	0.000%	99.886%
9716	FOLLI FOLLIE GP	0.000%	99.886%
9717	WONDERFUL SKY F	0.000%	99.887%
9718	LIPPO CIKARANG	0.000%	99.887%
9719	NISSIN FOOD HOL	0.000%	99.887%
9720	PRIMA INDUSTRIE	0.000%	99.888%
9721	FIRST STEAMSHIP	0.000%	99.888%
9722	HONGKONG CHINES	0.000%	99.888%
9723	TELEPIZZA SA	0.000%	99.889%
9724	NET INSIGHT	0.000%	99.889%
9725	D&L INDUSTRIES	0.000%	99.890%
9726	BRAEMAR SHIPPIN	0.000%	99.890%
9727	OPTEX COMPANY	0.000%	99.890%
9728	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.891%
9729	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.891%
9730	NUSANTARA INFRA	0.000%	99.891%
9731	HARMONICARE MED	0.000%	99.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	IBSTOCK PLC	0.000%	99.892%
9733	BOER POWER HOLD	0.000%	99.893%
9734	EUSKALTEL SA	0.000%	99.893%
9735	ZONGTAI REAL ES	0.000%	99.893%
9736	SURYA SEMESTA I	0.000%	99.894%
9737	BRIGADE ENTERPR	0.000%	99.894%
9738	SCANDIC HOTELS	0.000%	99.894%
9739	JK CEMENTS LTD	0.000%	99.895%
9740	PICANOL	0.000%	99.895%
9741	SUBARU ENTERPRI	0.000%	99.896%
9742	ASIA HOLDINGS C	0.000%	99.896%
9743	KOREA DISTRICT	0.000%	99.896%
9744	CROWN CONFECTIO	0.000%	99.897%
9745	GEM DIAMONDS	0.000%	99.897%
9746	SANSEI YUSOKI C	0.000%	99.897%
9747	CICOR TECHNOLOG	0.000%	99.898%
9748	LIPPO CHINA RES	0.000%	99.898%
9749	MK RESTAURANT G	0.000%	99.899%
9750	DONGYANG GANGCH	0.000%	99.899%
9751	KECK SENG(MAL)B	0.000%	99.899%
9752	MIWON SC	0.000%	99.900%
9753	KOZA ALTIN ISLE	0.000%	99.900%
9754	S-CONNECT CO LT	0.000%	99.900%
9755	KEYSTONE GL	0.000%	99.901%
9756	MCPHERSONS LTD	0.000%	99.901%
9757	STALPRODUKT SA	0.000%	99.902%
9758	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.902%
9759	CODAN LTD	0.000%	99.902%
9760	GODFREY PHILLIP	0.000%	99.903%
9761	CHUN YUAN STEEL	0.000%	99.903%
9762	COLABOR GROUP I	0.000%	99.903%
9763	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.904%
9764	OCEAN PLASTICS	0.000%	99.904%
9765	SYNTHOS SA	0.000%	99.904%
9766	VON ROLL HOLDIN	0.000%	99.905%
9767	GOOD-YEAR	0.000%	99.905%
9768	YC CO LTD	0.000%	99.906%
9769	LINEDATA SERVIC	0.000%	99.906%
9770	BOC AVIATION LT	0.000%	99.906%
9771	NAVA BHARAT VEN	0.000%	99.907%
9772	TERAOKA SEISAKU	0.000%	99.907%
9773	INFORMATION SVC	0.000%	99.907%
9774	NOZAWA CORP	0.000%	99.908%
9775	KINGS TOWN CONS	0.000%	99.908%
9776	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.908%
9777	SHINSEGAE ENGIN	0.000%	99.909%
9778	GRUPPO MUTUIONL	0.000%	99.909%
9779	PENN VIRGINIA CORP COMMON STOCK	0.000%	99.910%
9780	POLYMET MINING	0.000%	99.910%
9781	VECTOR	0.000%	99.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	CHINESE MARITIM	0.000%	99.911%
9783	FLOW TRADERS	0.000%	99.911%
9784	OVER FIFTY GP L	0.000%	99.911%
9785	SPORTON INTERNA	0.000%	99.912%
9786	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.912%
9787	ESCALADE INC COMMON STOCK	0.000%	99.912%
9788	UNITED UTILITIE	0.000%	99.913%
9789	HKSCAN OYJ	0.000%	99.913%
9790	HIRAMATSU INC	0.000%	99.914%
9791	SPROTT RESOURCE	0.000%	99.914%
9792	WAREHOUSE GROUP	0.000%	99.914%
9793	COMP ENG & CONS	0.000%	99.915%
9794	S&T HOLDINGS CO	0.000%	99.915%
9795	HINDUSTAN CONST	0.000%	99.915%
9796	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.916%
9797	TOTTORI BANK	0.000%	99.916%
9798	NIKKO CO	0.000%	99.916%
9799	WESTPORTS HOLDI	0.000%	99.917%
9800	EASTERN WATER R	0.000%	99.917%
9801	NOBLE GROUP LTD	0.000%	99.917%
9802	PYEONG HWA AUTO	0.000%	99.918%
9803	SAMSE SA	0.000%	99.918%
9804	GRUPO ARGOS SA	0.000%	99.919%
9805	BHAKTI INVESTAM	0.000%	99.919%
9806	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.919%
9807	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.920%
9808	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.920%
9809	MITSUBISHI RESE	0.000%	99.920%
9810	SUMITOMO PRECIS	0.000%	99.921%
9811	SEACHANGE INTL	0.000%	99.921%
9812	TOKYO ELECTRON	0.000%	99.921%
9813	HAITAI CONFECTI	0.000%	99.922%
9814	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.922%
9815	RAMI LEVI CHAIN	0.000%	99.922%
9816	TDC SOFTWARE EN	0.000%	99.923%
9817	ELANDERS AB	0.000%	99.923%
9818	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.923%
9819	EXFO INC	0.000%	99.924%
9820	SHIN POONG PHAR	0.000%	99.924%
9821	SH LA CHAP	0.000%	99.925%
9822	YUKEN KOGYO	0.000%	99.925%
9823	MOROZOFF LIMITE	0.000%	99.925%
9824	ALROV PROPERTIE	0.000%	99.926%
9825	FUKOKU CO LTD	0.000%	99.926%
9826	HANSAE YES24 HO	0.000%	99.926%
9827	SRI SPORTS LIMI	0.000%	99.927%
9828	SINGHA ESTATE P	0.000%	99.927%
9829	NOCIL LTD	0.000%	99.927%
9830	MELCO HOLDINGS	0.000%	99.928%
9831	INDOSAT TBK PT	0.000%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	XTREME DRILLING	0.000%	99.928%
9833	MAGMA FINCORP L	0.000%	99.929%
9834	SHAPIR ENGINEER	0.000%	99.929%
9835	BOMBAY RAYON FA	0.000%	99.929%
9836	LUNG KEE(BERMUD	0.000%	99.930%
9837	SUHEUNG CAPSULE	0.000%	99.930%
9838	ZUKEN INC	0.000%	99.930%
9839	OUE COMMERCIAL	0.000%	99.931%
9840	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.931%
9841	KUOYANG CONSTRU	0.000%	99.931%
9842	ELEMENTIA SAB D	0.000%	99.932%
9843	MONASH IVF GRP	0.000%	99.932%
9844	MOTHERCARE	0.000%	99.932%
9845	JAPAN FOUNDTN E	0.000%	99.933%
9846	ALARKO HOLDINGS	0.000%	99.933%
9847	YELP INC COMMON STOCK USD.000001	0.000%	99.934%
9848	DAEKYO	0.000%	99.934%
9849	KEPCO ENGINEERI	0.000%	99.934%
9850	PACIFIC CENTURY	0.000%	99.935%
9851	SAM JIN PHARM	0.000%	99.935%
9852	FIBRA SHOP PORT	0.000%	99.935%
9853	GOLDPAC GROUP L	0.000%	99.936%
9854	ITALTILE	0.000%	99.936%
9855	GILAT SATELLITE	0.000%	99.936%
9856	TOC CO	0.000%	99.937%
9857	UTD PLANTATION	0.000%	99.937%
9858	SANDOWN CAPITAL	0.000%	99.937%
9859	YAMAYA CO	0.000%	99.938%
9860	GFPT PCL	0.000%	99.938%
9861	CAYMAN ENGLE Y I	0.000%	99.938%
9862	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.939%
9863	ACAL	0.000%	99.939%
9864	FONAR CORP COMMON STOCK USD.0001	0.000%	99.939%
9865	STADIO HOLDINGS	0.000%	99.940%
9866	EVERBRIGHT SECU	0.000%	99.940%
9867	GUANGDONG LAND	0.000%	99.940%
9868	PREMIER MARKETI	0.000%	99.941%
9869	VANTAGE INTERNA	0.000%	99.941%
9870	STRONG PETROCHE	0.000%	99.941%
9871	SAMCHULLY	0.000%	99.942%
9872	PRG-SCHULTZ INT	0.000%	99.942%
9873	PSI AG GESELL F	0.000%	99.942%
9874	KERUR HOLDINGS	0.000%	99.943%
9875	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.943%
9876	N.W BIO	0.000%	99.943%
9877	FURYU CORP	0.000%	99.944%
9878	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.944%
9879	CATENA AB	0.000%	99.944%
9880	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.945%
9881	HIMATSINGKA SEI	0.000%	99.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	PFSWEB INC COMMON STOCK USD.001	0.000%	99.945%
9883	SIEMENS INDIA L	0.000%	99.946%
9884	MANDARIN ORIENT	0.000%	99.946%
9885	PACIFIC CURRENT	0.000%	99.946%
9886	VP PLC	0.000%	99.947%
9887	KOJIMA	0.000%	99.947%
9888	REGIONAL CONT L	0.000%	99.947%
9889	VICTORIA PARK A	0.000%	99.948%
9890	HYUNDAI ENGINEE	0.000%	99.948%
9891	LONG BON INTERN	0.000%	99.948%
9892	HONWORLD GROUP	0.000%	99.949%
9893	FAITH INC	0.000%	99.949%
9894	STP & I PCL-FOR	0.000%	99.949%
9895	SARKUYSAN ELEKT	0.000%	99.950%
9896	MEITO SANGYO CO	0.000%	99.950%
9897	INTER PARFUMS	0.000%	99.950%
9898	FUTURE SYSTEMS	0.000%	99.951%
9899	SEOHAN CO LTD	0.000%	99.951%
9900	SAN SHING FASTE	0.000%	99.951%
9901	SOFT-WORLD INTL	0.000%	99.952%
9902	BANGKOK AVIAT F	0.000%	99.952%
9903	HANKOOK SHELL O	0.000%	99.952%
9904	GADANG HOLDINGS	0.000%	99.953%
9905	SAFETY GODOWN C	0.000%	99.953%
9906	OHB SE	0.000%	99.953%
9907	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.954%
9908	MUGEN ESTATE CO	0.000%	99.954%
9909	SAKAI OVEX CO L	0.000%	99.954%
9910	SHUNFENG INTL C	0.000%	99.955%
9911	BUFAB AB	0.000%	99.955%
9912	PARIS MIKI INC	0.000%	99.955%
9913	TOSHO CO LTD	0.000%	99.956%
9914	MOTONIC CORP	0.000%	99.956%
9915	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.956%
9916	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.957%
9917	TWIN DISC INC COMMON STOCK	0.000%	99.957%
9918	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.957%
9919	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.958%
9920	SANFORD LTD	0.000%	99.958%
9921	HALCYON AGRI CO	0.000%	99.958%
9922	WHA CORP PCL	0.000%	99.958%
9923	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.959%
9924	TAMA HOME CO LT	0.000%	99.959%
9925	ZIGNAGO VETRO S	0.000%	99.959%
9926	SUNLAND GROUP L	0.000%	99.960%
9927	CHINA POWER CLE	0.000%	99.960%
9928	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.960%
9929	SHELL REFINING(0.000%	99.961%
9930	NEMAK SAB DE CV	0.000%	99.961%
9931	MIVTACH SHAMIR	0.000%	99.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	THORN GROUP LTD	0.000%	99.962%
9933	BLACK BOX CORP	0.000%	99.962%
9934	MYSTATE LTD	0.000%	99.962%
9935	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.963%
9936	CITIC DAMENG HO	0.000%	99.963%
9937	TRIDENT LTD/IND	0.000%	99.963%
9938	SINO THAI EN,FG	0.000%	99.964%
9939	ROBINSON PCL	0.000%	99.964%
9940	AFRICA ISRAEL P	0.000%	99.964%
9941	SHOBUNSHA PUB I	0.000%	99.965%
9942	NAKAYAMA STEEL	0.000%	99.965%
9943	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.965%
9944	AMIYAKI TEI CO	0.000%	99.966%
9945	HANEDA ZENITH H	0.000%	99.966%
9946	KURIYAMA HOLDIN	0.000%	99.966%
9947	BEIJING JINGNEN	0.000%	99.966%
9948	PTG ENERGY PCL	0.000%	99.967%
9949	ALBARAKA TURK K	0.000%	99.967%
9950	KINGMAKER FOOTW	0.000%	99.967%
9951	PARTNERS REAL E	0.000%	99.968%
9952	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.968%
9953	UNION BK OF TAI	0.000%	99.968%
9954	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.969%
9955	EMPEROR ENTERTA	0.000%	99.969%
9956	AMBASSADOR HOTE	0.000%	99.969%
9957	SUPERLOOP LTD	0.000%	99.970%
9958	ATENOR	0.000%	99.970%
9959	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.970%
9960	FDM GROUP PLC	0.000%	99.971%
9961	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.971%
9962	PC TEL INC COMMON STOCK USD.001	0.000%	99.971%
9963	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.971%
9964	AKSIGORTA AS	0.000%	99.972%
9965	MICRONICS JAPAN	0.000%	99.972%
9966	NICHIA STEEL WO	0.000%	99.972%
9967	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.973%
9968	AWARE INC	0.000%	99.973%
9969	TOWN HEALTH INT	0.000%	99.973%
9970	HY LOK	0.000%	99.974%
9971	TREASURE ASA	0.000%	99.974%
9972	PLDT INC SPON ADR ADR	0.000%	99.974%
9973	VECIMA NETWORKS	0.000%	99.975%
9974	COPEL PARANA EN	0.000%	99.975%
9975	TAKE AND GIVE	0.000%	99.975%
9976	YONGNAM HOLDING	0.000%	99.975%
9977	SECOM JOSHINETS	0.000%	99.976%
9978	XXL ASA	0.000%	99.976%
9979	ISENTIA GROUP L	0.000%	99.976%
9980	VIVA INDUSTRIAL	0.000%	99.977%
9981	J.B. CHEM	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	SFP DINING	0.000%	99.977%
9983	KOMEHYO	0.000%	99.978%
9984	NICE INFORMATIO	0.000%	99.978%
9985	PINE CLIFF ENER	0.000%	99.978%
9986	CHINOOK ENERGY	0.000%	99.979%
9987	GULF KEYSTONE P	0.000%	99.979%
9988	TWI PHARMACEUTI	0.000%	99.979%
9989	HUVIS CORP	0.000%	99.979%
9990	BEIJINGWEST IND	0.000%	99.980%
9991	CELLCOM ISRAEL	0.000%	99.980%
9992	HWA SHIN CO	0.000%	99.980%
9993	TECHNOTRANS AG	0.000%	99.981%
9994	SERVICE STREAM	0.000%	99.981%
9995	POLYTEC ASSET H	0.000%	99.981%
9996	WEIQIAO TEXTILE	0.000%	99.982%
9997	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.982%
9998	SINCERE WATCH H	0.000%	99.982%
9999	KOBE ELECTRIC R	0.000%	99.982%
10000	AREZZO INDUSTRI	0.000%	99.983%
10001	FNM SPA	0.000%	99.983%
10002	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.983%
10003	RATCHABURI ELEC	0.000%	99.984%
10004	HARUM ENERGY TB	0.000%	99.984%
10005	AMERIGO RESOURC	0.000%	99.984%
10006	PROMOTORA DE IN	0.000%	99.985%
10007	SPRINGS GLOBAL	0.000%	99.985%
10008	RHODES FOOD GRO	0.000%	99.985%
10009	HT&E LTD	0.000%	99.985%
10010	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.986%
10011	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.986%
10012	CRUCIALTEC CO L	0.000%	99.986%
10013	YIZHENG CHEM FI	0.000%	99.987%
10014	GLACIER MEDIA I	0.000%	99.987%
10015	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.987%
10016	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.987%
10017	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.988%
10018	HOIST FINANCE A	0.000%	99.988%
10019	TOUNG LOONG TEX	0.000%	99.988%
10020	ITFOR INC	0.000%	99.989%
10021	SINMAG BAKERY M	0.000%	99.989%
10022	ASESOR DE ACTIV	0.000%	99.989%
10023	TOMATO BANK LTD	0.000%	99.989%
10024	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.990%
10025	OTSUKA KAGU	0.000%	99.990%
10026	BIG SHOPPING CE	0.000%	99.990%
10027	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.000%	99.991%
10028	NSL LTD	0.000%	99.991%
10029	NESCO LTD	0.000%	99.991%
10030	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.991%
10031	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.992%
10033	KG CHEMICAL COR	0.000%	99.992%
10034	METRO KAJANG HL	0.000%	99.993%
10035	GEO ENERGY RESO	0.000%	99.993%
10036	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.993%
10037	FURSYS	0.000%	99.993%
10038	YAIZU SUISANKAG	0.000%	99.994%
10039	KEIIYU CO., LTD	0.000%	99.994%
10040	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.994%
10041	INTEGRAL DIAGNO	0.000%	99.995%
10042	KEYANG ELEC	0.000%	99.995%
10043	ITAB SHOP CONCE	0.000%	99.995%
10044	KEY TRONIC CORP COMMON STOCK	0.000%	99.995%
10045	CHOSUN REFRACTO	0.000%	99.996%
10046	HELBOR EMPREEND	0.000%	99.996%
10047	DONG A ELTEK CO	0.000%	99.996%
10048	DHX MEDIA	0.000%	99.997%
10049	STAR MEDIA GROU	0.000%	99.997%
10050	ESSEL PROP	0.000%	99.997%
10051	LANDS END INC COMMON STOCK USD.01	0.000%	99.997%
10052	SATORI ELECTRIC	0.000%	99.998%
10053	SCOPE METALS GR	0.000%	99.998%
10054	DAEWON SANUP	0.000%	99.998%
10055	TECHNO RYOWA LT	0.000%	99.999%
10056	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.999%
10057	BOUSTEAD PLANTA	0.000%	99.999%
10058	QUABIT IMOBILI	0.000%	99.999%
10059	DATAWATCH CORP COMMON STOCK USD.01	0.000%	100.000%
10060	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	100.000%
10061	ASIA FINANCIAL	0.000%	100.000%
10062	TRADELINK ELECT	0.000%	100.001%
10063	RATNAMANI METAL	0.000%	100.001%
10064	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	100.001%
10065	TAIKO PHARMACEU	0.000%	100.001%
10066	BasicNet S.p.A.	0.000%	100.002%
10067	GYM GROUP PLC/T	0.000%	100.002%
10068	CAVOTEC SA	0.000%	100.002%
10069	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	100.002%
10070	DAIDOH	0.000%	100.003%
10071	MAX'S GROUP INC	0.000%	100.003%
10072	DIALIGHT PLC	0.000%	100.003%
10073	CARASSO MOTORS	0.000%	100.004%
10074	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	100.004%
10075	KYERYONG CONST	0.000%	100.004%
10076	INDUSTRIAL BLDG	0.000%	100.004%
10077	FUJI CORP/MIYAG	0.000%	100.005%
10078	MUTOW CO LTD	0.000%	100.005%
10079	TAO HEUNG HOLDI	0.000%	100.005%
10080	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	100.005%
10081	STEIN MART INC COMMON STOCK USD.01	0.000%	100.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	ASHTROM PROPERT	0.000%	100.006%
10083	CHAMPION TECHNO	0.000%	100.006%
10084	HARADA IND	0.000%	100.007%
10085	ANF IMMOBILIER	0.000%	100.007%
10086	GHCL LTD	0.000%	100.007%
10087	WEATHERNEWS INC	0.000%	100.007%
10088	REGENT PACIFIC	0.000%	100.008%
10089	HIAG IMMOBILIEN	0.000%	100.008%
10090	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	100.008%
10091	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	100.008%
10092	MAHARASHTRA SEA	0.000%	100.009%
10093	SUN KING POWER	0.000%	100.009%
10094	KYORITSU PRINTI	0.000%	100.009%
10095	CENTER LABORATO	0.000%	100.010%
10096	ECO'S CO LTD/JA	0.000%	100.010%
10097	APPROACH RESOUR	0.000%	100.010%
10098	AKCANSА CIMENTO	0.000%	100.010%
10099	SAN FANG CHEMIC	0.000%	100.011%
10100	NAK SEALING	0.000%	100.011%
10101	KYOWA LEATHER	0.000%	100.011%
10102	AEON CREDIT SER	0.000%	100.011%
10103	BSL CORPORATION	0.000%	100.012%
10104	ROSTELECOM OJSC	0.000%	100.012%
10105	CHEUK NANG HLDG	0.000%	100.012%
10106	NUVECTRA CORP COMMON STOCK USD.001	0.000%	100.012%
10107	BLUECOM	0.000%	100.013%
10108	SNT CORP	0.000%	100.013%
10109	INDUSTRIA REIT	0.000%	100.013%
10110	SEMCON AB	0.000%	100.013%
10111	TMK PAO GDR REG S GDR	0.000%	100.014%
10112	INAGEYA CO LTD	0.000%	100.014%
10113	CMMB VISION HOL	0.000%	100.014%
10114	BANK INTERNASIO	0.000%	100.014%
10115	KORADIOR HOLDIN	0.000%	100.015%
10116	AGRO-KANESHO CO	0.000%	100.015%
10117	TECHNO ELECTRIC	0.000%	100.015%
10118	NORCROS PLC	0.000%	100.016%
10119	FOX WIZEL LTD	0.000%	100.016%
10120	BEADELL RESOURC	0.000%	100.016%
10121	CLARK INC COMMO	0.000%	100.016%
10122	KASEN INTERNATI	0.000%	100.017%
10123	CK SAN-ETSU	0.000%	100.017%
10124	INDIAN OVERSEAS	0.000%	100.017%
10125	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.017%
10126	INVICTA HOLDING	0.000%	100.018%
10127	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	100.018%
10128	HONG YI FIBER I	0.000%	100.018%
10129	INDO COUNT INDU	0.000%	100.018%
10130	COFFEE DAY ENTE	0.000%	100.019%
10131	OUG HOLDING	0.000%	100.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	MIGROS TICARET	0.000%	100.019%
10133	PHARMA MAR SA	0.000%	100.019%
10134	KOHSOKU CORP	0.000%	100.020%
10135	CARBORUNDUM	0.000%	100.020%
10136	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	100.020%
10137	PMP COMMUNICATI	0.000%	100.020%
10138	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	100.021%
10139	ZENITRON CORP	0.000%	100.021%
10140	WISDOM HOLDINGS	0.000%	100.021%
10141	FOOD EMPIRE HOL	0.000%	100.021%
10142	AXACTOR AB	0.000%	100.022%
10143	CHANGH ETH	0.000%	100.022%
10144	ZEALAND PHARMA	0.000%	100.022%
10145	FAR LTD	0.000%	100.022%
10146	EIH LTD	0.000%	100.023%
10147	LIFCO AB-B SHS	0.000%	100.023%
10148	PIHLAJALINNA OY	0.000%	100.023%
10149	MINEROS S.A.	0.000%	100.023%
10150	C.BANNER INTERN	0.000%	100.024%
10151	MORTGAGE CHOICE	0.000%	100.024%
10152	EMPERADOR INC	0.000%	100.024%
10153	NATURES SUNSHIN	0.000%	100.024%
10154	GOLFZON CO LTD	0.000%	100.025%
10155	CAPIO AB	0.000%	100.025%
10156	HONG LEONG ASIA	0.000%	100.025%
10157	STAGE STORES INC COMMON STOCK USD.01	0.000%	100.025%
10158	UNION MEDICAL H	0.000%	100.026%
10159	CARPETRIGHT	0.000%	100.026%
10160	WESTPORT INNOVA	0.000%	100.026%
10161	NEPES CORPORATI	0.000%	100.026%
10162	DA MING INTERNA	0.000%	100.027%
10163	BGP HOLDINGS (P	0.000%	100.027%
10164	CAN DO CO LTD	0.000%	100.027%
10165	HIGH ARCTIC ENE	0.000%	100.027%
10166	KAPSCH TRAFFICC	0.000%	100.028%
10167	INDUSTRI JAMU D	0.000%	100.028%
10168	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	100.028%
10169	UNISYS CORP	0.000%	100.028%
10170	ALKANE RESOURCE	0.000%	100.029%
10171	BASWARE OYJ	0.000%	100.029%
10172	SINO GAS & ENER	0.000%	100.029%
10173	HALOWS CO LTD	0.000%	100.029%
10174	NATURAL ALTERNT	0.000%	100.030%
10175	WASKITA KARYA T	0.000%	100.030%
10176	FAG BEARINGS IN	0.000%	100.030%
10177	TOKYO TEKKO CO	0.000%	100.030%
10178	HATHWAY CABLE	0.000%	100.031%
10179	HIROSHIMA ELEC	0.000%	100.031%
10180	NAPEC INC	0.000%	100.031%
10181	DY CORP	0.000%	100.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	SKF INDIA LTD	0.000%	100.032%
10183	MAXVALU NISHINI	0.000%	100.032%
10184	MONEY3 CORP LTD	0.000%	100.032%
10185	KONDOTEC INC	0.000%	100.032%
10186	SEVERFIELD-ROWE	0.000%	100.032%
10187	MUNSUN CAPITAL	0.000%	100.033%
10188	IDP EDUCATION L	0.000%	100.033%
10189	PAN BROTHERS TB	0.000%	100.033%
10190	AARTI INDS	0.000%	100.033%
10191	GRANDVISION BV	0.000%	100.034%
10192	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	100.034%
10193	MALAKOFF CORP B	0.000%	100.034%
10194	ALLIED ELECTRON	0.000%	100.034%
10195	ECHELON FINANCI	0.000%	100.035%
10196	MEDUSA MINING L	0.000%	100.035%
10197	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.035%
10198	UNITY OPTO TECH	0.000%	100.035%
10199	COLLECTOR AB	0.000%	100.036%
10200	PHIHONG TECHNOL	0.000%	100.036%
10201	SUNJIN	0.000%	100.036%
10202	SHIMOJIMA CO LT	0.000%	100.036%
10203	OCL INDIA LTD	0.000%	100.037%
10204	YAMATO CORPORAT	0.000%	100.037%
10205	CHINA FINANCIAL	0.000%	100.037%
10206	KNR CONSTRUCTIO	0.000%	100.037%
10207	TAIHEIYO KOUHAT	0.000%	100.037%
10208	ERM POWER LTD	0.000%	100.038%
10209	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.038%
10210	TOHOKU BANK	0.000%	100.038%
10211	IMPEXMETAL	0.000%	100.038%
10212	SALUTICA	0.000%	100.039%
10213	KOREA TECH BANK	0.000%	100.039%
10214	REALDOLMEN	0.000%	100.039%
10215	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.039%
10216	TOBU STORE CO L	0.000%	100.040%
10217	PROGRESS WERK A	0.000%	100.040%
10218	CROOZ INC	0.000%	100.040%
10219	SNAI SPA	0.000%	100.040%
10220	SIMPLEX INFRAST	0.000%	100.041%
10221	AMICA WRONKI	0.000%	100.041%
10222	TA-I TECHNOLOGY	0.000%	100.041%
10223	MJ GLEESON PLC	0.000%	100.041%
10224	OVERSEAS CHINES	0.000%	100.041%
10225	GRANULES INDIA	0.000%	100.042%
10226	NORDAX GROUP AB	0.000%	100.042%
10227	TRIFAST PLC	0.000%	100.042%
10228	E TEC E&C LTD	0.000%	100.042%
10229	IMPERIAL HOTEL	0.000%	100.043%
10230	ALLCARGO	0.000%	100.043%
10231	HT MEDIA LTD	0.000%	100.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	TIANJIN DEVMT H	0.000%	100.043%
10233	TAIWAN FIRE & M	0.000%	100.044%
10234	UEM EDGENTA BHD	0.000%	100.044%
10235	SINO GRANDNESS	0.000%	100.044%
10236	VOLT INFO SCIEN	0.000%	100.044%
10237	VICTORY NEW MAT	0.000%	100.044%
10238	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.045%
10239	SAVEZONE IC	0.000%	100.045%
10240	BOOT(HENRY) & S	0.000%	100.045%
10241	FUJISHOJI CO.LT	0.000%	100.045%
10242	SERVIZI ITALIA	0.000%	100.046%
10243	SODA NIKKA CO	0.000%	100.046%
10244	WAH SEONG	0.000%	100.046%
10245	DAEWOO SHIPBUIL	0.000%	100.046%
10246	INGERSOLL	0.000%	100.046%
10247	VAIBHAV GL	0.000%	100.047%
10248	TOKYO SANGY	0.000%	100.047%
10249	JSL SA	0.000%	100.047%
10250	PERENNIAL REAL	0.000%	100.047%
10251	PACASMAYO	0.000%	100.048%
10252	TAT HONG HOLDIN	0.000%	100.048%
10253	INROM CONSTRUCT	0.000%	100.048%
10254	MIDLAND REALTY	0.000%	100.048%
10255	LBS BINA GROUP	0.000%	100.049%
10256	STANDARD CHEMIC	0.000%	100.049%
10257	HUA ENG WIRE&CA	0.000%	100.049%
10258	DICKSON CONCEPT	0.000%	100.049%
10259	SHENG YU STEEL	0.000%	100.049%
10260	SHIHLIN ELEC &	0.000%	100.050%
10261	POSFUL CORPORAT	0.000%	100.050%
10262	JINMAO INVESTME	0.000%	100.050%
10263	LIFENET INSURAN	0.000%	100.050%
10264	HANKUK PAPER MF	0.000%	100.050%
10265	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.051%
10266	KANSAI SUPERMAR	0.000%	100.051%
10267	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	100.051%
10268	VOLUTION GROUP	0.000%	100.051%
10269	ROLLS-ROYCE HOL	0.000%	100.052%
10270	YNH PROPERTY BH	0.000%	100.052%
10271	MARCOPOLO SA	0.000%	100.052%
10272	HANMI SEMICONDU	0.000%	100.052%
10273	CHC HEALTHCARE	0.000%	100.052%
10274	JK PAPER	0.000%	100.053%
10275	Phoenix Mills L	0.000%	100.053%
10276	CASTINGS	0.000%	100.053%
10277	CATHAY NO 1 REI	0.000%	100.053%
10278	GODREJ INDUSTRI	0.000%	100.054%
10279	CHINA HANKING H	0.000%	100.054%
10280	PESTECH	0.000%	100.054%
10281	AUTECH	0.000%	100.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	MANNATECH INC COMMON STOCK USD.0001	0.000%	100.054%
10283	COUNTRYSIDE PRO	0.000%	100.055%
10284	BURWILL HOLDING	0.000%	100.055%
10285	WING TAI PROPER	0.000%	100.055%
10286	T COOK IND	0.000%	100.055%
10287	QUINTIS LTD	0.000%	100.055%
10288	TRINITY LTD	0.000%	100.056%
10289	GRUPO GICSA SA	0.000%	100.056%
10290	PARAGON CAR	0.000%	100.056%
10291	JYOTHY LABORATO	0.000%	100.056%
10292	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	100.056%
10293	S.A.S. DRAGON H	0.000%	100.057%
10294	VGI GLOBAL MEDI	0.000%	100.057%
10295	HAGOROMO FOODS	0.000%	100.057%
10296	IMMOBEL	0.000%	100.057%
10297	COCO'S JAPAN CO	0.000%	100.058%
10298	OXLEY HOLDINGS	0.000%	100.058%
10299	TAINAN ENTERPRI	0.000%	100.058%
10300	PRIME FOCUS	0.000%	100.058%
10301	MAGNI-TECH INDU	0.000%	100.058%
10302	RXP SERVICES LT	0.000%	100.059%
10303	CGN MINING CO L	0.000%	100.059%
10304	ZHUHAI HLDGS IN	0.000%	100.059%
10305	INTL PAPER	0.000%	100.059%
10306	MAXITRANS INDS	0.000%	100.059%
10307	CORP BANK	0.000%	100.060%
10308	GFOOT CO LTD	0.000%	100.060%
10309	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	100.060%
10310	DONG AH TIR	0.000%	100.060%
10311	BLUE SQUARE REA	0.000%	100.060%
10312	ION BEAM APPLIC	0.000%	100.061%
10313	WATAHAN & CO LT	0.000%	100.061%
10314	DUTY FREE INTER	0.000%	100.061%
10315	SSI GROUP INC	0.000%	100.061%
10316	R.E.A. HOLDINGS	0.000%	100.061%
10317	FDC LTD/INDIA	0.000%	100.062%
10318	HUAJUN HOLDINGS	0.000%	100.062%
10319	ADO PROPERTIES	0.000%	100.062%
10320	TOPPS TILES	0.000%	100.062%
10321	HEUNGKUK FIRE&M	0.000%	100.062%
10322	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.063%
10323	KISCO HOLDINGS	0.000%	100.063%
10324	CW GROUP HLDGS	0.000%	100.063%
10325	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.063%
10326	AGV PRODUCTS	0.000%	100.063%
10327	ATTENDO AB	0.000%	100.064%
10328	INTER CARS SA	0.000%	100.064%
10329	KAORI HEAT TREA	0.000%	100.064%
10330	SITOH GROUP HLD	0.000%	100.064%
10331	MEDIVIR	0.000%	100.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	HOGG ROBINSON G	0.000%	100.065%
10333	IBI GROUP INC.	0.000%	100.065%
10334	GREAVES COT	0.000%	100.065%
10335	AGORA	0.000%	100.065%
10336	AES GENER SA	0.000%	100.065%
10337	TONGYANG CEMENT	0.000%	100.066%
10338	KYOWA ELECTRONI	0.000%	100.066%
10339	NISSEI INDUSTRI	0.000%	100.066%
10340	SANYO TRADING C	0.000%	100.066%
10341	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.066%
10342	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	100.066%
10343	PLATZER FASTIGH	0.000%	100.067%
10344	COCA-COLA ICECE	0.000%	100.067%
10345	FAGRON	0.000%	100.067%
10346	ORIENTAL WATCH	0.000%	100.067%
10347	NAGANO KEIKI CO	0.000%	100.067%
10348	ADVANCETEK ENTE	0.000%	100.068%
10349	ISE CHEMICAL CO	0.000%	100.068%
10350	TERNA ENERGY SA	0.000%	100.068%
10351	FULLER SMITH &	0.000%	100.068%
10352	CALEDONIA MININ	0.000%	100.068%
10353	KRAKATAU STEEL	0.000%	100.069%
10354	SADBHAV ENGINEE	0.000%	100.069%
10355	PHILEX MINING C	0.000%	100.069%
10356	HOKUETSU INDS C	0.000%	100.069%
10357	LAKSHMI VILAS B	0.000%	100.069%
10358	SKANDINAVISKA E	0.000%	100.070%
10359	CHORUS LTD ADR ADR	0.000%	100.070%
10360	TSUI WAH HOLDIN	0.000%	100.070%
10361	COMVITA LTD	0.000%	100.070%
10362	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.070%
10363	GOOD RESOURCES	0.000%	100.070%
10364	ROS AGRO PLC GD	0.000%	100.071%
10365	ROCKWOOL INTL P	0.000%	100.071%
10366	INOX LEISURE LT	0.000%	100.071%
10367	HEIDELBERGCEMEN	0.000%	100.071%
10368	TOW CO LTD	0.000%	100.071%
10369	TA ANN HOLDINGS	0.000%	100.072%
10370	GETIN HOLDING S	0.000%	100.072%
10371	NNIT A/S	0.000%	100.072%
10372	NEW YORK & CO I	0.000%	100.072%
10373	DRDGOLD LTD	0.000%	100.072%
10374	HONG KONG FERRY	0.000%	100.072%
10375	EZRA HOLDINGS	0.000%	100.073%
10376	BARON DE LEY	0.000%	100.073%
10377	KINKI SHARYO CO	0.000%	100.073%
10378	ASIA SATELLITE	0.000%	100.073%
10379	UNITED MICROELECTRON SP ADR ADR	0.000%	100.073%
10380	VINA CONCHA Y T	0.000%	100.074%
10381	UTD MALACCA BER	0.000%	100.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	INFOMEDIA	0.000%	100.074%
10383	CENTURY PACIFIC	0.000%	100.074%
10384	ENERGY EQUITY C	0.000%	100.074%
10385	CHINA BANKING C	0.000%	100.074%
10386	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	100.075%
10387	BANYAN TREE HOL	0.000%	100.075%
10388	ERICSSON LM-A S	0.000%	100.075%
10389	CARR'S GROUP PL	0.000%	100.075%
10390	RATTANINDIA	0.000%	100.075%
10391	MACMAHON HOLDIN	0.000%	100.075%
10392	KINTETSU DPT ST	0.000%	100.076%
10393	DONGBU SECURITI	0.000%	100.076%
10394	PETRA FOODS LTD	0.000%	100.076%
10395	EUROTECH SPA	0.000%	100.076%
10396	PACIFIC ONLINE	0.000%	100.076%
10397	NORWEGIAN PROPE	0.000%	100.077%
10398	NEW TIMES ENERG	0.000%	100.077%
10399	CHINA RUNDONG A	0.000%	100.077%
10400	GWANGJU SHINSEG	0.000%	100.077%
10401	SANYO HOUSING N	0.000%	100.077%
10402	WHIRLPOOL OF IN	0.000%	100.077%
10403	YAC CO LTD	0.000%	100.078%
10404	YIP'S CHEMICAL	0.000%	100.078%
10405	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	100.078%
10406	TBK Co., Ltd.	0.000%	100.078%
10407	DIFFER GRP	0.000%	100.078%
10408	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.078%
10409	THERMAX LTD	0.000%	100.079%
10410	APN OUTDOOR GRO	0.000%	100.079%
10411	CB INDUSTRIAL P	0.000%	100.079%
10412	YUNNAN WATER IN	0.000%	100.079%
10413	SEJONG INDUSTRI	0.000%	100.079%
10414	BEST BRIDAL INC	0.000%	100.079%
10415	CONSTANTIN MEDI	0.000%	100.080%
10416	ORIGIN ELECTRIC	0.000%	100.080%
10417	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.080%
10418	ORBITE TECHNOLO	0.000%	100.080%
10419	JBF INDUSTRIES	0.000%	100.080%
10420	TOMEN DEVICES C	0.000%	100.080%
10421	ENEA AB	0.000%	100.080%
10422	SELCUK ECZA DEP	0.000%	100.081%
10423	SALIM IVOMAS	0.000%	100.081%
10424	AEGIS LOGISTICS	0.000%	100.081%
10425	EUROZ LTD	0.000%	100.081%
10426	FAMUR SA	0.000%	100.081%
10427	WIN HANVERKY HO	0.000%	100.081%
10428	SALEM COMM CORP	0.000%	100.082%
10429	Tessi S.A.	0.000%	100.082%
10430	WMIH CORP COMMON STOCK USD.00001	0.000%	100.082%
10431	NATIONAL AGRICU	0.000%	100.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.082%
10433	KIMOTO CO LTD	0.000%	100.082%
10434	PIPAVAV DEFENCE	0.000%	100.083%
10435	PEARL ORIENTAL	0.000%	100.083%
10436	D.B. CORP LIMIT	0.000%	100.083%
10437	SELVAAG BOLIG A	0.000%	100.083%
10438	AYGAZ	0.000%	100.083%
10439	WINBOND ELECTRO	0.000%	100.083%
10440	T4F ENTRETENIMN	0.000%	100.083%
10441	CHEROKEE INC COMMON STOCK USD.02	0.000%	100.084%
10442	TURK TRKTOR VE	0.000%	100.084%
10443	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	100.084%
10444	IRC LIMITED	0.000%	100.084%
10445	GROUP LEASE PUB	0.000%	100.084%
10446	K1 VENTURES LTD	0.000%	100.084%
10447	GLAXO SMITHKLIN	0.000%	100.085%
10448	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	100.085%
10449	HSIN CHONG CONS	0.000%	100.085%
10450	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.085%
10451	LOW KENG HUAT(S	0.000%	100.085%
10452	KP TISSUE INC	0.000%	100.085%
10453	TOTAL ACCESS CO	0.000%	100.085%
10454	PLATINUM GROUP	0.000%	100.086%
10455	STREET CAPITAL	0.000%	100.086%
10456	FREQUENCY ELEC	0.000%	100.086%
10457	TRIVENI TURBINE	0.000%	100.086%
10458	EASTERN MEDIA	0.000%	100.086%
10459	OAO GAZPROM	0.000%	100.086%
10460	LEMMINKAINEN OY	0.000%	100.087%
10461	FAR EAST HOLDIN	0.000%	100.087%
10462	SHIDAX CORP	0.000%	100.087%
10463	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.087%
10464	AVENG	0.000%	100.087%
10465	FLYBE GROUP PLC	0.000%	100.087%
10466	EQUITY FIN HOLD	0.000%	100.087%
10467	ANTALIS INTERNA	0.000%	100.088%
10468	LINK NET TBK PT	0.000%	100.088%
10469	RIZAL COMML BAN	0.000%	100.088%
10470	NVC LIGHTING HO	0.000%	100.088%
10471	HOKKAI CAN CO	0.000%	100.088%
10472	GROUP FIVE	0.000%	100.088%
10473	W-SCOPE CO	0.000%	100.088%
10474	ROULARTA MEDIA	0.000%	100.089%
10475	TOKYO THEATRES	0.000%	100.089%
10476	COXON PRECISE I	0.000%	100.089%
10477	ATHENS WATER SU	0.000%	100.089%
10478	S.T.CHEMICAL CO	0.000%	100.089%
10479	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.089%
10480	FABRYKI MEBLI F	0.000%	100.089%
10481	FUJISASH CO LTD	0.000%	100.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	WARTECK INVEST	0.000%	100.090%
10483	AREALINK CO LTD	0.000%	100.090%
10484	TAKASHIMA & CO	0.000%	100.090%
10485	CRISIL LTD	0.000%	100.090%
10486	INES CORPORATIO	0.000%	100.090%
10487	COIMA RES SPA	0.000%	100.090%
10488	DEPOMED INC COMMON STOCK	0.000%	100.090%
10489	KIAN JOO CAN FC	0.000%	100.091%
10490	TILT RENEWABLES	0.000%	100.091%
10491	WEE HUR HOLDING	0.000%	100.091%
10492	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.091%
10493	HOSTELWORLD GRO	0.000%	100.091%
10494	LSL PROPERTY SE	0.000%	100.091%
10495	DYNAMIC ELECTRO	0.000%	100.091%
10496	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.092%
10497	RECKON LTD	0.000%	100.092%
10498	OCEANA GROUP LT	0.000%	100.092%
10499	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.092%
10500	BILLABONG INTER	0.000%	100.092%
10501	BIO PAPPEL SAB	0.000%	100.092%
10502	NEO-NEON HOLDIN	0.000%	100.092%
10503	MARUYAMA MFG CO	0.000%	100.092%
10504	IPE GROUP LTD	0.000%	100.093%
10505	INTEVAC INC	0.000%	100.093%
10506	OLYMPIC CORP	0.000%	100.093%
10507	LOGISTEC CORP C	0.000%	100.093%
10508	MIMAKI ENGINEER	0.000%	100.093%
10509	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.093%
10510	ELEC DE STRASBO	0.000%	100.093%
10511	REDES ENERGETIC	0.000%	100.094%
10512	KAM HING INTERN	0.000%	100.094%
10513	TRAKCJA SA	0.000%	100.094%
10514	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	100.094%
10515	EQUITAL	0.000%	100.094%
10516	CERAGON NETWORK	0.000%	100.094%
10517	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.094%
10518	MODUSLINK GLOBA	0.000%	100.094%
10519	SUGIH ENERGY TB	0.000%	100.095%
10520	PT INTERNATIONAL	0.000%	100.095%
10521	ALIMAK GROUP AB	0.000%	100.095%
10522	SUPALAI PCL WTS	0.000%	100.095%
10523	BSQUARE CORP COMMON STOCK	0.000%	100.095%
10524	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.095%
10525	AFFINE	0.000%	100.095%
10526	MIYOSHI OIL & F	0.000%	100.095%
10527	LIBERTY GOLD CO	0.000%	100.095%
10528	ALANDSBANKEN	0.000%	100.096%
10529	NIPPON FILCON C	0.000%	100.096%
10530	OZFOREX GROUP L	0.000%	100.096%
10531	ONO SOKKI CO	0.000%	100.096%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	AUSWIDE BANK LT	0.000%	100.096%
10533	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.096%
10534	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.096%
10535	PROMOTORA Y OPE	0.000%	100.096%
10536	NAGARJUNA FERTI	0.000%	100.097%
10537	INTRALOT SA - I	0.000%	100.097%
10538	TORIGOE CO LTD	0.000%	100.097%
10539	SILVER BASE GRO	0.000%	100.097%
10540	ASHFORD INC COMMON STOCK USD.01	0.000%	100.097%
10541	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.097%
10542	LAURA ASHLEY HO	0.000%	100.097%
10543	CIA DE LOCACAO	0.000%	100.097%
10544	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.097%
10545	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.097%
10546	TOWER LTD	0.000%	100.098%
10547	K.P.R. MILL	0.000%	100.098%
10548	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.098%
10549	ARCELORMITTAL S	0.000%	100.098%
10550	TOWN CENTRE SEC	0.000%	100.098%
10551	SUPREMEX INC	0.000%	100.098%
10552	GDI INTERGRATED	0.000%	100.098%
10553	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.098%
10554	SUNWAY BHD WTS	0.000%	100.098%
10555	MEDICAL SYSTEM	0.000%	100.099%
10556	SKYLINE CORP	0.000%	100.099%
10557	OOEDO ONSEN REI	0.000%	100.099%
10558	AMREP CORP COMMON STOCK USD.1	0.000%	100.099%
10559	SUNWAY CONSTRUC	0.000%	100.099%
10560	MOUNTAIN PROVIN	0.000%	100.099%
10561	KOSEI SECURITIE	0.000%	100.099%
10562	CROCODILE GARME	0.000%	100.099%
10563	GALLANT VENTURE	0.000%	100.099%
10564	CHINA RARE EART	0.000%	100.099%
10565	HIPAY GROUP SA	0.000%	100.100%
10566	GUANGNAN(HLDGS)	0.000%	100.100%
10567	MIN XIN HLDGS	0.000%	100.100%
10568	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.100%
10569	VITRO SA	0.000%	100.100%
10570	STARK TECHNOLOG	0.000%	100.100%
10571	SIERRA METALS I	0.000%	100.100%
10572	CVC BRASIL OP A	0.000%	100.100%
10573	A&D CO LTD	0.000%	100.100%
10574	HANISON CONSTRU	0.000%	100.100%
10575	FRAGRANCE GROUP	0.000%	100.101%
10576	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	100.101%
10577	EASTMAIN RES IN	0.000%	100.101%
10578	BSM TECHNOLOGIE	0.000%	100.101%
10579	BGR ENERGY SYST	0.000%	100.101%
10580	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.101%
10581	QAD INC B COMMON STOCK USD.001	0.000%	100.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	ASANTE INC	0.000%	100.101%
10583	WORLD HOLDINGS	0.000%	100.101%
10584	ASPEN GROUP	0.000%	100.101%
10585	SOCAM DEVELOPME	0.000%	100.101%
10586	NRJ GROUP	0.000%	100.102%
10587	GLORIOUS SUN EN	0.000%	100.102%
10588	HOKKAIDO GAS CO	0.000%	100.102%
10589	DYNASTY FINE WI	0.000%	100.102%
10590	WT MICROELECTRO	0.000%	100.102%
10591	PFENEX INC COMMON STOCK USD.001	0.000%	100.102%
10592	CONSTRUCTORA CO	0.000%	100.102%
10593	SAPEC	0.000%	100.102%
10594	MCKAY SECURITIE	0.000%	100.102%
10595	BOUSTEAD PROJEC	0.000%	100.102%
10596	NIHON TRIM CO	0.000%	100.102%
10597	STEEL & TUBE HL	0.000%	100.102%
10598	V1 GROUP LTD	0.000%	100.103%
10599	PALADIN ENERGY	0.000%	100.103%
10600	ZEDGE INC CL B COMMON STOCK	0.000%	100.103%
10601	PRIME MEDIA GRO	0.000%	100.103%
10602	TSH RESOURCES B	0.000%	100.103%
10603	ANXIN-CHINA HOL	0.000%	100.103%
10604	TELEGRAAF MEDIA	0.000%	100.103%
10605	PETRUS RESOURCE	0.000%	100.103%
10606	BOLU CIMENTO SA	0.000%	100.103%
10607	CHINA PROPRTIE	0.000%	100.103%
10608	CHINA LOTSYNERG	0.000%	100.103%
10609	FOUNTAIN SET HL	0.000%	100.103%
10610	KONG SUN HLDGS	0.000%	100.104%
10611	ABTERRA LTD	0.000%	100.104%
10612	MEGASTUDY CO LT	0.000%	100.104%
10613	CHINA FIBER OPT	0.000%	100.104%
10614	ABAN OFFSHORE	0.000%	100.104%
10615	HARIM CO LTD RT	0.000%	100.104%
10616	CHINA POWER INT	0.000%	100.104%
10617	NICE SPA	0.000%	100.104%
10618	ADDNODE GROUP A	0.000%	100.104%
10619	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.104%
10620	HITE HOLDINGS C	0.000%	100.104%
10621	RADISYS CORP COMMON STOCK	0.000%	100.104%
10622	MALAYSIAN RESOU	0.000%	100.104%
10623	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.104%
10624	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.105%
10625	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.105%
10626	I-CABLE COMMUNI	0.000%	100.105%
10627	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.105%
10628	US AUTO PARTS N	0.000%	100.105%
10629	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.105%
10630	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.105%
10631	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.105%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	XERIUM TECHNOLO	0.000%	100.105%
10633	BANK OF KOCHI L	0.000%	100.105%
10634	CEQUENCE ENERGY	0.000%	100.105%
10635	TRUBA ALAM MANU	0.000%	100.105%
10636	DELTICOM AG	0.000%	100.105%
10637	5PAISA CAPITAL	0.000%	100.105%
10638	ECOSYNTHETIX IN	0.000%	100.105%
10639	JINDAL POLY FIL	0.000%	100.105%
10640	BROCKMAN MINING	0.000%	100.106%
10641	CHINA DYNAMICS	0.000%	100.106%
10642	UMW OIL & GAS C	0.000%	100.106%
10643	QUMU CORP COMMON STOCK USD.01	0.000%	100.106%
10644	ARRIUM LTD	0.000%	100.106%
10645	BLOOMSBURY PUBL	0.000%	100.106%
10646	13 HOLDINGS LTD	0.000%	100.106%
10647	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.106%
10648	LOTTE CONFECT	0.000%	100.106%
10649	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.106%
10650	BE GROUP AB	0.000%	100.106%
10651	PARADISE ENTERT	0.000%	100.106%
10652	POLARIS SOFTWARE	0.000%	100.106%
10653	FORTRESS PAPER	0.000%	100.106%
10654	TUNAS RIDEAN	0.000%	100.106%
10655	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.106%
10656	SP SETIA BHD GR	0.000%	100.106%
10657	BRIILLIANT CIRCL	0.000%	100.106%
10658	YEO HIAP SENG	0.000%	100.106%
10659	QUNXING PAPER H	0.000%	100.106%
10660	TEEKAY TANKERS	0.000%	100.107%
10661	LUKS GROUP (VH)	0.000%	100.107%
10662	CHINA DAYE NON-	0.000%	100.107%
10663	AEGON NV	0.000%	100.107%
10664	SINAR MAS MULTI	0.000%	100.107%
10665	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.107%
10666	SALMAT LTD	0.000%	100.107%
10667	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.107%
10668	ENERGY ABSOLUTE	0.000%	100.107%
10669	WATPAC LIMITED	0.000%	100.107%
10670	JAKARTA INTL HT	0.000%	100.107%
10671	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.107%
10672	PERPETUAL ENERG	0.000%	100.107%
10673	DAN FORM HOLDIN	0.000%	100.107%
10674	TOWER LTD RTS E	0.000%	100.107%
10675	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.107%
10676	TAKACHIHO KOHEK	0.000%	100.107%
10677	DYAX CORPORATIO	0.000%	100.107%
10678	CRUCIALTEC CO L	0.000%	100.107%
10679	CARINDALE PROPE	0.000%	100.107%
10680	SOCIETE MANUTAN	0.000%	100.107%
10681	PROSAFE ASA	0.000%	100.107%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	PACIFIC ANDES I	0.000%	100.107%
10683	ITE TECH INC	0.000%	100.107%
10684	YANCHANG PETROL	0.000%	100.107%
10685	DOGUS OTOMOTIV	0.000%	100.107%
10686	ARALEZ PHARMACE	0.000%	100.108%
10687	MINGFA GROUP	0.000%	100.108%
10688	MAX VENTURES &	0.000%	100.108%
10689	VIDEOCON INDUST	0.000%	100.108%
10690	LYDIAN INTERNAT	0.000%	100.108%
10691	ASSURA PLC RTS	0.000%	100.108%
10692	CHINA SOFT POWE	0.000%	100.108%
10693	EMPRESAS ICA SA	0.000%	100.108%
10694	MCBRIDE PLC B R	0.000%	100.108%
10695	SAFEWAY INC	0.000%	100.108%
10696	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.108%
10697	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.108%
10698	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.108%
10699	S&T DEUTSCHLAND	0.000%	100.108%
10700	MIDLAND IC&I LT	0.000%	100.108%
10701	CROWN CONFECTIO	0.000%	100.108%
10702	SWIBER HOLDINGS	0.000%	100.108%
10703	REAL INDUSTRY I	0.000%	100.108%
10704	IMPERIAL METALS	0.000%	100.108%
10705	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.108%
10706	HEARTLAND BANK	0.000%	100.108%
10707	D AMICO INTL SH	0.000%	100.108%
10708	CARE PROPERTY I	0.000%	100.108%
10709	NOVUS HOLDINGS	0.000%	100.108%
10710	PROBI AB	0.000%	100.108%
10711	TPI TRIUNFO PAR	0.000%	100.108%
10712	SPORTECH PLC	0.000%	100.108%
10713	TALVIVAARA MINI	0.000%	100.108%
10714	SING HOLDINGS L	0.000%	100.108%
10715	CHENNAI SUPER K	0.000%	100.108%
10716	NORDIC AMERICAN	0.000%	100.108%
10717	VISTA GROUP INT	0.000%	100.108%
10718	ASTRO JAPAN PR	0.000%	100.108%
10719	TA CHEN STAINLE	0.000%	100.108%
10720	ZENITH CAPITAL	0.000%	100.108%
10721	NORCROS PLC RTS	0.000%	100.108%
10722	STRAD ENERGY SE	0.000%	100.108%
10723	BERJAYA LAND BH	0.000%	100.108%
10724	CHINA HUIZHAN D	0.000%	100.108%
10725	MANITOK ENERGY	0.000%	100.108%
10726	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.108%
10727	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.108%
10728	ORMAT TECHNOLOG	0.000%	100.108%
10729	BANCA MONTE DEI	0.000%	100.108%
10730	ASCENDIS HEALTH	0.000%	100.108%
10731	RB ENERGY INC	0.000%	100.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	ENERGIX-RENEWAB	0.000%	100.108%
10733	DEVA HLDG	0.000%	100.108%
10734	CIA ENERGETICA	-	100.108%
10735	CHINA LUMENA NE	-	100.108%
10736	EGANAGOLDPFEIL	-	100.108%
10737	ETABLISSEMENTS	-	100.108%
10738	TEN NETWORK HLD	-	100.108%
10739	CTBC FINANCIAL	-	100.108%
10740	ANGLO IRISH BAN	-	100.108%
10741	AFREN PLC COMMO	-	100.108%
10742	HANFENG EVERGRE	-	100.108%
10743	SNS REAAL GROEP	-	100.108%
10744	PEACE MARK HLDG	-	100.108%
10745	PRIME RETIREMEN	-	100.108%
10746	CHINA METAL REC	-	100.108%
10747	QLT INC WTS EXP	-	100.108%
10748	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.108%
10749	BCO ESPIR SANTO	-	100.108%
10750	RHB CAPITAL BHD	-	100.108%
10751	PRIME AET & D H	-	100.108%
10752	QLT INC DOJ/SEC	-	100.108%
10753	TOUCHSTONE EXPL	-	100.108%
10754	MINCO BASE META	-	100.108%
10755	C A DE MEDITERR	-	100.108%
10756	VIRGIN AUSTRALI	-	100.108%
10757	LIGHTSTREAM RES	-	100.108%
10758	INTERCELL AG RI	-	100.108%
10759	RREEF CHINA COM	-	100.108%
10760	BERLIAN LAJU TA	-	100.108%
10761	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.108%
10762	QLT INC CLASS A	-	100.108%
10763	AFRICA ISRAEL I	-	100.108%
10764	PACT GROUP HOLD	-	100.108%
10765	TRANSCOM WORLDW	-	100.108%
10766	SP SETIA BHD GR	-	100.108%
10767	US Wire Order -	-0.000%	100.108%
10768	US dollar - Lon	-0.108%	100.000%