

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

As of August 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.817%	0.817%
2	APPLE INC	0.790%	1.607%
3	BANK OF MONTREAL COMMON STOCK	0.728%	2.334%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.699%	3.033%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.670%	3.703%
6	TORONTO DOMINION BANK COMMON STOCK	0.612%	4.315%
7	WELLS FARGO + CO COMMON STOCK USD1.666	0.579%	4.894%
8	SUNCOR ENERGY INC COMMON STOCK	0.519%	5.413%
9	ROYAL BANK OF CANADA COMMON STOCK	0.511%	5.925%
10	EXXON MOBIL CORP COMMON STOCK	0.445%	6.370%
11	COMCAST CORP CLASS A COMMON STOCK USD.01	0.379%	6.749%
12	BANK OF AMERICA	0.363%	7.112%
13	INTEL CORP COMMON STOCK USD.001	0.349%	7.462%
14	PFIZER INC COMMON STOCK USD.05	0.349%	7.811%
15	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.342%	8.152%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.341%	8.493%
17	CHEVRON CORP COMMON STOCK USD.75	0.340%	8.833%
18	MANULIFE FINANCIAL CORP COMMON STOCK	0.335%	9.168%
19	CITIGROUP INC COMMON STOCK USD.01	0.291%	9.459%
20	TECK RESOURCES LTD CLS B COMMON STOCK	0.288%	9.747%
21	WAL-MART STORES	0.281%	10.028%
22	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.273%	10.301%
23	CISCO SYSTEMS	0.269%	10.570%
24	MAGNA INTERNATIONAL INC COMMON STOCK	0.259%	10.829%
25	CANADIAN NATURAL RESOURCES COMMON STOCK	0.254%	11.083%
26	SAMSUNG ELECTRO	0.250%	11.333%
27	NATIONAL BK CDA	0.243%	11.576%
28	TOTAL SA	0.230%	11.806%
29	HSBC HOLDINGS PLC SPONS ADR ADR	0.228%	12.033%
30	NESTLE SA	0.227%	12.260%
31	SUN LIFE FINANCIAL INC COMMON STOCK	0.222%	12.482%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	UNITEDHEALTH GR	0.211%	12.692%
33	PROCTER + GAMBLE CO/THE COMMON STOCK	0.208%	12.900%
34	FACEBOOK INC A COMMON STOCK USD.000006	0.203%	13.104%
35	TRANSCANADA CORP COMMON STOCK	0.202%	13.306%
36	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.202%	13.508%
37	AMAZON.COM INC	0.196%	13.704%
38	ENBRIDGE INC COMMON STOCK	0.194%	13.898%
39	ALPHABET INC CL C COMMON STOCK USD.001	0.189%	14.088%
40	CHINA CONST BK	0.185%	14.272%
41	ALPHABET INC CL A COMMON STOCK USD.001	0.184%	14.456%
42	TOYOTA MOTOR CO	0.178%	14.634%
43	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.176%	14.810%
44	DAIMLER AG	0.176%	14.986%
45	GENERAL MOTORS CO COMMON STOCK USD.01	0.176%	15.162%
46	VODAFONE GROUP	0.174%	15.336%
47	CANADIAN NATL RAILWAY CO COMMON STOCK	0.174%	15.510%
48	BHP BILLITON LT	0.171%	15.681%
49	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.171%	15.852%
50	WALT DISNEY(HLD)	0.161%	16.013%
51	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.160%	16.173%
52	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.159%	16.332%
53	BCE INC COMMON STOCK	0.144%	16.476%
54	SWEDISH GOVT 3.	0.143%	16.619%
55	CVS HEALTH CORP COMMON STOCK USD.01	0.143%	16.763%
56	QUALCOMM INC COMMON STOCK USD.0001	0.141%	16.904%
57	MERCK + CO. INC. COMMON STOCK USD.5	0.141%	17.044%
58	CANADA HOUSING	0.140%	17.184%
59	FORD MOTOR CO COMMON STOCK USD.01	0.138%	17.322%
60	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.137%	17.459%
61	KINROSS GOLD CORP COMMON STOCK	0.136%	17.595%
62	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.136%	17.732%
63	MORGAN STANLEY COMMON STOCK USD.01	0.136%	17.867%
64	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.136%	18.003%
65	ALLERGAN PLC	0.132%	18.135%
66	TIME WARNER INC COMMON STOCK USD.01	0.132%	18.267%
67	CAD - London	0.129%	18.396%
68	ROYAL DUTCH SHELL SPON ADR A ADR	0.128%	18.524%
69	LUNDIN MINING C	0.127%	18.650%
70	ORACLE CORP COMMON STOCK USD.01	0.126%	18.776%
71	BASF SE	0.125%	18.902%
72	US BANCORP COMMON STOCK USD.01	0.124%	19.025%
73	WASTE CONNECTIONS INC COMMON STOCK	0.124%	19.149%
74	BNP PARIBAS SA	0.124%	19.273%
75	AMGEN INC COMMON STOCK USD.0001	0.122%	19.394%
76	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.119%	19.513%
77	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.118%	19.631%
78	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.117%	19.748%
79	AGNICO EAGLE MINES LTD COMMON STOCK	0.117%	19.865%
80	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.117%	19.982%
81	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.117%	20.099%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	ORACLE CORP SR UNSECURED 09/21 1.9	0.117%	20.216%
83	UNION PACIFIC CORP COMMON STOCK USD2.5	0.115%	20.331%
84	SIMON PROPERTY GROUP INC REIT USD.0001	0.115%	20.446%
85	NOVARTIS AG	0.115%	20.561%
86	ANTHEM INC COMMON STOCK USD.01	0.114%	20.675%
87	UK(GOVT OF) 4.2	0.113%	20.788%
88	TRAVELERS COS	0.113%	20.901%
89	HONDA MOTOR CO	0.111%	21.012%
90	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.111%	21.123%
91	COCA-COLA CO	0.110%	21.234%
92	INDUSTRIAL & CO	0.110%	21.344%
93	US TREASURY N/B 05/25 2.125	0.109%	21.453%
94	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.108%	21.561%
95	BANCO SANTANDER	0.108%	21.669%
96	PNC BANK	0.107%	21.776%
97	ROYAL DUTCH SHE	0.107%	21.883%
98	MEDTRONIC PLC	0.107%	21.990%
99	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.106%	22.096%
100	ABBOTT LABORATORIES COMMON STOCK	0.105%	22.201%
101	MICRON TECHNOLO	0.105%	22.305%
102	BARRICK GOLD CORP COMMON STOCK	0.104%	22.409%
103	SWEDEN GOVERNME	0.104%	22.513%
104	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.103%	22.616%
105	AGRIUM INC COMMON STOCK NPV	0.103%	22.719%
106	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.102%	22.821%
107	NETWORK RAIL IN	0.101%	22.923%
108	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.101%	23.023%
109	ACE LTD	0.100%	23.123%
110	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.096%	23.220%
111	UNIBAIL-RODAMCO	0.095%	23.315%
112	AUST & NZ BANK	0.095%	23.410%
113	SIEMENS AG	0.094%	23.504%
114	HITACHI	0.094%	23.598%
115	FRENCH REP GOVT	0.094%	23.692%
116	FORTIS INC COMMON STOCK	0.094%	23.786%
117	DEUTSCHE TELEKO	0.094%	23.880%
118	GOLDCORP INC COMMON STOCK	0.093%	23.973%
119	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.092%	24.065%
120	FIRST QUANTUM M	0.091%	24.157%
121	ROYAL DUTCH SH-	0.091%	24.248%
122	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.091%	24.339%
123	ENCANA CORP COMMON STOCK	0.091%	24.430%
124	INDUSTRIAL ALLI	0.091%	24.521%
125	DELTA AIRLINES	0.090%	24.610%
126	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.089%	24.699%
127	AMERICAN TOWER CORP REIT USD.01	0.089%	24.788%
128	FRENCH REPUBLIC	0.088%	24.877%
129	SCHLUMBERGER LTD COMMON STOCK USD.01	0.088%	24.965%
130	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.088%	25.053%
131	FEDEX CORPORATI	0.088%	25.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	CONOCOPHILLIPS COMMON STOCK USD.01	0.088%	25.229%
133	VALERO ENERGY C	0.087%	25.316%
134	HOME DEPOT INC COMMON STOCK USD.05	0.087%	25.404%
135	SINGAPORE GOVER	0.087%	25.491%
136	VALE SA	0.087%	25.578%
137	GLENCORE XSTRA	0.087%	25.665%
138	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.086%	25.751%
139	TENCENT HLDGS L	0.086%	25.837%
140	NEWBELCO SA/NV	0.085%	25.922%
141	SANOFI-AVENTIS	0.085%	26.007%
142	GILEAD SCIENCES	0.084%	26.091%
143	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.084%	26.175%
144	LANDWIRT RENTEN	0.084%	26.259%
145	RIO TINTO PLC SPON ADR ADR	0.083%	26.342%
146	KINDER MORGAN INC COMMON STOCK USD.01	0.083%	26.426%
147	EQUINIX INC REIT USD.001	0.083%	26.509%
148	CANADIAN TIRE C	0.083%	26.592%
149	BAYERISCHE MOTO	0.083%	26.675%
150	VOLKSWAGEN AG	0.083%	26.758%
151	WEST FRASER TIM	0.083%	26.840%
152	SHAW COMMUNICATIONS INC B COMMON STOCK	0.082%	26.923%
153	CSX CORP	0.082%	27.005%
154	CAPITAL ONE FIN	0.081%	27.086%
155	CATERPILLAR INC COMMON STOCK USD1.0	0.081%	27.167%
156	PEPSICO INC COMMON STOCK USD.017	0.081%	27.248%
157	FINNING INTL LT	0.079%	27.327%
158	IBERDROLA SA	0.079%	27.405%
159	ABB LTD	0.078%	27.483%
160	ORANGE SA	0.077%	27.560%
161	NORFOLK STHN CO	0.077%	27.637%
162	PROLOGIS INC REIT USD.01	0.076%	27.713%
163	WESTPAC BANK CO	0.075%	27.789%
164	NVIDIA CORP	0.075%	27.864%
165	IAMGOLD CORP COMMON STOCK	0.074%	27.938%
166	BLACKROCK INC COMMON STOCK USD.01	0.074%	28.011%
167	CENOVUS ENERGY INC COMMON STOCK	0.073%	28.085%
168	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.073%	28.158%
169	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.073%	28.231%
170	TELUS CORPORATI	0.073%	28.304%
171	NATL AUSTRALIA	0.073%	28.376%
172	AFLAC INC COMMON STOCK USD.1	0.072%	28.448%
173	SINGAPORE GOVT	0.072%	28.520%
174	BP PLC	0.072%	28.592%
175	LANDESKREDITBAN	0.072%	28.664%
176	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.072%	28.735%
177	CHINA EVERGRAND	0.071%	28.807%
178	ENGIE	0.071%	28.878%
179	PAN AMERICAN SILVER CORP COMMON STOCK	0.071%	28.948%
180	KOMMUNINVEST I	0.070%	29.019%
181	NISSAN MOTOR CO	0.070%	29.089%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	MARATHON PETROLEUM CORP COMMON STOCK	0.070%	29.159%
183	PUBLIC STORAGE	0.070%	29.229%
184	COOPERATIEVE RA	0.070%	29.299%
185	BOEING CO/THE COMMON STOCK USD5.0	0.069%	29.368%
186	ALLSTATE CORP COMMON STOCK USD.01	0.069%	29.437%
187	KOMMUNINVEST I	0.069%	29.507%
188	LINAMAR CORP	0.069%	29.576%
189	DANAHER CORP COMMON STOCK USD.01	0.069%	29.644%
190	ROCHE HOLDING A	0.069%	29.713%
191	ZURICH FIN SVS	0.069%	29.782%
192	NESTLE FINANCE	0.069%	29.850%
193	APPLE INC SR UNSECURED 02/21 2.25	0.068%	29.918%
194	VERESEN INC.	0.068%	29.986%
195	CK HUTCHINSON H	0.067%	30.053%
196	HON HAI PRECISI	0.067%	30.119%
197	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.066%	30.186%
198	SOC GENERALE	0.066%	30.252%
199	FIAT CHRYSLER A	0.066%	30.318%
200	CAMECO CORP COMMON STOCK	0.066%	30.383%
201	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.065%	30.449%
202	CHINA NATIONAL	0.065%	30.514%
203	MCDONALD S CORP COMMON STOCK USD.01	0.065%	30.580%
204	EMPIRE CO LTD N	0.065%	30.644%
205	TAIWAN SEMI-ADR	0.065%	30.709%
206	DEUTSCHE BAHN F	0.065%	30.774%
207	SWEDISH EXP CRE	0.064%	30.838%
208	BROADCOM LTD	0.064%	30.903%
209	PING AN INSURAN	0.064%	30.967%
210	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.064%	31.031%
211	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.064%	31.095%
212	CHEVRON CORP SR UNSECURED 06/23 3.191	0.064%	31.159%
213	CIGNA CORP	0.064%	31.222%
214	WESTPAC BKG COR	0.064%	31.286%
215	BCO BILBAO VIZC	0.064%	31.350%
216	CORNING INC COMMON STOCK USD.5	0.064%	31.413%
217	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.064%	31.477%
218	BANK OF CHINA L	0.063%	31.540%
219	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.063%	31.603%
220	NOVARTIS AG SPONSORED ADR ADR	0.063%	31.666%
221	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.062%	31.728%
222	ASSIC GENERALI	0.062%	31.790%
223	ANDEAVOR COMMON STOCK USD.167	0.062%	31.853%
224	DOLLAR TREE INC	0.062%	31.915%
225	BLACKBERRY LTD COMMON STOCK	0.062%	31.977%
226	ALLIANZ AG	0.062%	32.039%
227	MASTERCARD INC A COMMON STOCK USD.0001	0.062%	32.100%
228	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.061%	32.162%
229	MICHELIN(CGDE)	0.061%	32.223%
230	WELLTOWER INC REIT USD1.0	0.061%	32.284%
231	AGENCE FRANCAIS	0.061%	32.346%

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232	TFI INTERNATION	0.061%	32.407%
233	EBAY INC	0.061%	32.468%
234	AVALONBAY COMMUNITIES INC REIT USD.01	0.061%	32.529%
235	WESTJET AIRLINE	0.061%	32.590%
236	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.061%	32.651%
237	ARC RESOURCES L	0.061%	32.712%
238	B2GOLD CORP COM	0.061%	32.772%
239	TEXAS INSTRUMEN	0.061%	32.833%
240	AIA GROUP LTD	0.060%	32.893%
241	ENERPLUS CORP COMMON STOCK	0.060%	32.954%
242	PHILLIPS 66 COMMON STOCK	0.060%	33.014%
243	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.060%	33.074%
244	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.060%	33.134%
245	ALTRIA GROUP INC COMMON STOCK USD.333	0.060%	33.194%
246	BEST BUY CO INC	0.060%	33.254%
247	BAYER AG	0.060%	33.314%
248	METLIFE INC COMMON STOCK USD.01	0.060%	33.373%
249	ABBVIE INC COMMON STOCK USD.01	0.059%	33.433%
250	3M CO COMMON STOCK USD.01	0.059%	33.492%
251	MOLSONCOORS-B-U	0.059%	33.551%
252	ROYAL BK OF CAN	0.059%	33.610%
253	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.059%	33.668%
254	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.059%	33.727%
255	UNEDIC ASSEO 0.	0.059%	33.786%
256	TOURMALINE OIL	0.059%	33.845%
257	EQUITY RESIDENT	0.058%	33.903%
258	WHITECAP RESOUR	0.058%	33.961%
259	BB+T CORP COMMON STOCK USD5.0	0.058%	34.019%
260	KFW 1.375% 01FE	0.058%	34.077%
261	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.058%	34.135%
262	THOMSON REUTERS CORP COMMON STOCK	0.058%	34.192%
263	TARGET CORPORAT	0.058%	34.250%
264	SUMITOMO MITSUI	0.057%	34.307%
265	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.057%	34.364%
266	WESTERN DIGITAL	0.057%	34.421%
267	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.057%	34.478%
268	CMNWLTH BK OF A	0.057%	34.535%
269	MICROSOFT CORP	0.057%	34.592%
270	AIR CANADA	0.057%	34.648%
271	AETNA INC COMMON STOCK USD.01	0.057%	34.705%
272	CAE INC COMMON STOCK	0.056%	34.761%
273	VENTAS INC-REIT	0.056%	34.817%
274	CANADIAN WESTER	0.056%	34.873%
275	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.056%	34.929%
276	METHANEX CORP COMMON STOCK	0.056%	34.985%
277	SNC-LAVALIN GRO	0.056%	35.041%
278	MCKESSON CORP.	0.056%	35.096%
279	EATON CORP PLC	0.056%	35.152%
280	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.055%	35.207%
281	WSP GLOBAL INC	0.055%	35.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	KREDIT FUER WIE	0.055%	35.318%
283	NOVARTIS CAP CO	0.055%	35.373%
284	COTT CORP	0.055%	35.428%
285	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.055%	35.483%
286	CHINA MOBILE LT	0.055%	35.537%
287	CRESCENT POINT ENERGY CORP COMMON STOCK	0.055%	35.592%
288	ALAMOS GOLD INC CLASS A COMMON STOCK	0.054%	35.646%
289	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.054%	35.700%
290	SNCF RESEAU 3.1	0.054%	35.754%
291	WOODSIDE PETROL	0.054%	35.808%
292	STATE STREET CORP COMMON STOCK USD1.0	0.054%	35.862%
293	GEORGE WESTON L	0.054%	35.915%
294	IMPERIAL OIL LTD COMMON STOCK	0.054%	35.969%
295	ENBRIDGE	0.054%	36.023%
296	MITSUBISHI UFJ	0.053%	36.076%
297	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.053%	36.130%
298	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.053%	36.183%
299	ALIMENTATION CO	0.053%	36.236%
300	CHEVRON CORP 2.	0.053%	36.289%
301	IBM CORP SR UNSECURED 01/22 2.5	0.053%	36.342%
302	SOUTHWEST AIRLI	0.053%	36.395%
303	GILDAN ACTIVEWEAR INC COMMON STOCK	0.053%	36.448%
304	CELGENE CORP	0.053%	36.500%
305	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.053%	36.553%
306	ENI S.P.A.	0.052%	36.605%
307	SONY CORP	0.052%	36.658%
308	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.052%	36.710%
309	RWE AG (NEU)	0.052%	36.762%
310	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.052%	36.814%
311	LLOYDS BANKING	0.051%	36.865%
312	MGM MIRAGE INC	0.051%	36.916%
313	HUMANA INC	0.051%	36.967%
314	AXA	0.051%	37.018%
315	LOBLAW COS LTD	0.051%	37.069%
316	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.051%	37.120%
317	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.051%	37.170%
318	T MOBILE US INC COMMON STOCK USD.0001	0.051%	37.221%
319	JOHNSON CONTROL	0.050%	37.271%
320	MITSUBISHI CHEM	0.050%	37.321%
321	DIAGEO PLC ADR	0.050%	37.371%
322	FREEMPORT-MCMORA	0.050%	37.421%
323	TOYOTA MOTOR CO	0.050%	37.471%
324	UPM-KYMMENE OYJ	0.050%	37.521%
325	E.ON SE	0.049%	37.570%
326	YAMANA GOLD INC COMMON STOCK	0.049%	37.619%
327	CROWN CASTLE INTL CORP REIT USD.01	0.049%	37.668%
328	UBS GROUP	0.049%	37.717%
329	DISCOVER FINL S	0.049%	37.766%
330	BHP BILLITON PL	0.049%	37.815%
331	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.049%	37.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	ALLIANZ SE SPON ADR ADR	0.049%	37.913%
333	CENTURYLINK INC COMMON STOCK USD1.0	0.049%	37.962%
334	LVMH MOET HENNE	0.049%	38.011%
335	RIO TINTO	0.049%	38.060%
336	ITAU UNIBANCO S	0.048%	38.108%
337	DIGITAL REALTY	0.048%	38.156%
338	LINK R/EST INVE	0.048%	38.204%
339	COSTCO WHOLESAL	0.048%	38.252%
340	HUBBAY MINERALS INC COMMON STOCK NPV	0.048%	38.300%
341	PROVINCE OF QUE	0.048%	38.348%
342	CARNIVAL CORP COMMON STOCK USD.01	0.048%	38.396%
343	ELEMENT FINANCI	0.048%	38.444%
344	TE CONNECTIVITY	0.048%	38.491%
345	INTACT FINANCIA	0.048%	38.539%
346	NEW GOLD INC COMMON STOCK	0.048%	38.587%
347	BERKSHIRE HATHA	0.048%	38.634%
348	MAPLE LEAF FOOD	0.047%	38.682%
349	HARTFORD FINANC	0.047%	38.729%
350	NORDEA AB	0.047%	38.777%
351	KBC GROEP NV	0.047%	38.824%
352	AKZO NOBEL NV	0.047%	38.871%
353	SUNTRUST BANKS	0.047%	38.918%
354	CCL INDS INC CL	0.047%	38.965%
355	ING GROEP NV	0.047%	39.012%
356	CHEVRON CORP SR UNSECURED 03/20 1.961	0.047%	39.059%
357	ROCKWELL COLLIN	0.047%	39.106%
358	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.047%	39.152%
359	CME GROUP INC COMMON STOCK USD.01	0.046%	39.199%
360	CONSTELLATION S	0.046%	39.245%
361	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.046%	39.291%
362	LAURENTIAN BANK	0.046%	39.337%
363	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.046%	39.383%
364	HYNIX SEMICONDU	0.046%	39.429%
365	DETOUR GOLD COR	0.046%	39.474%
366	SOLVAY	0.046%	39.520%
367	MICROSOFT CORP SR UNSECURED 11/20 2	0.046%	39.565%
368	PEUGEOT SA	0.045%	39.611%
369	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.045%	39.656%
370	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.045%	39.701%
371	RAYTHEON COMPANY COMMON STOCK USD.01	0.045%	39.747%
372	OCEANAGOLD CORP	0.045%	39.792%
373	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.045%	39.837%
374	JX HOLDINGS INC	0.045%	39.883%
375	ASTRAZENECA PLC SPONS ADR ADR	0.045%	39.928%
376	MIZUHO FINANCIA	0.045%	39.973%
377	CIE FINANCIERE	0.045%	40.018%
378	GREAT WEST LIFE	0.045%	40.063%
379	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.045%	40.108%
380	BOSTON PROPERTIES INC REIT USD.01	0.045%	40.152%
381	PACCAR INC	0.045%	40.197%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	COMPAGNIE DE SA	0.045%	40.242%
383	KINGDOM BELGIUM	0.045%	40.287%
384	TMX GROUP LTD	0.045%	40.331%
385	DAVITA INC COMMON STOCK USD.001	0.044%	40.376%
386	ROLLS-ROYCE GRO	0.044%	40.420%
387	APPLE INC SR UNSECURED 05/23 2.4	0.044%	40.464%
388	SOFTBANK CORP	0.044%	40.509%
389	CGI GROUP INC CLASS A COMMON STOCK	0.044%	40.553%
390	NOVO-NORDISK AS	0.044%	40.597%
391	RIOCAN REAL EST	0.044%	40.641%
392	DOLLARAMA INC	0.044%	40.685%
393	KONINKLIJKE AHO	0.044%	40.729%
394	ASAHI KASEI COR	0.044%	40.772%
395	TYSON FOODS INC	0.043%	40.816%
396	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.043%	40.859%
397	COGECO COMMUNIC	0.043%	40.903%
398	NUCOR CORP	0.043%	40.946%
399	HUSKY ENERGY IN	0.043%	40.990%
400	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.043%	41.033%
401	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.043%	41.076%
402	WHIRLPOOL CORP	0.043%	41.119%
403	ESSEX PROP TRUS	0.043%	41.162%
404	KIRKLAND LAKE G	0.043%	41.206%
405	LEAR CORP	0.043%	41.249%
406	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.043%	41.292%
407	GEN DYNAMICS CO	0.043%	41.334%
408	CRH	0.043%	41.377%
409	FIFTH THIRD BAN	0.043%	41.419%
410	STATOIL ASA	0.042%	41.462%
411	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.042%	41.504%
412	ORIX CORP	0.042%	41.547%
413	EASTMAN CHEMICA	0.042%	41.589%
414	BIOGEN IDEC INC	0.042%	41.631%
415	INTL BUSINESS M	0.042%	41.673%
416	ONTARIO(PROV OF	0.042%	41.715%
417	BRIDGESTONE COR	0.042%	41.757%
418	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.042%	41.798%
419	CONTINENTAL AG	0.041%	41.840%
420	REPSOL SA	0.041%	41.881%
421	SCENTRE GROUP	0.041%	41.922%
422	NATL AUSTRALIA	0.041%	41.963%
423	QUEST DIAGNOSTI	0.041%	42.005%
424	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.041%	42.046%
425	ARCHER DANIELS	0.041%	42.087%
426	SINGAPORE GOVT	0.041%	42.128%
427	TRANSALTA CORP COMMON STOCK	0.041%	42.169%
428	PROV OF SASK CA	0.041%	42.209%
429	VINCI SA	0.041%	42.250%
430	NIKE INC CL B COMMON STOCK USD1.0	0.041%	42.291%
431	H&R REIT UNITS	0.041%	42.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	STANDARD BANK G	0.041%	42.372%
433	IBM CORP SR UNSECURED 02/21 2.25	0.041%	42.413%
434	STANTEC INC COMMON STOCK	0.041%	42.453%
435	TAIWAN SEMICOND	0.040%	42.494%
436	PROGRESSIVE CORP COMMON STOCK USD1.0	0.040%	42.534%
437	EUROPEAN INVEST	0.040%	42.574%
438	TOKIO MARINE HL	0.040%	42.614%
439	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.040%	42.654%
440	DSV A/S	0.040%	42.694%
441	APPLE INC SR UNSECURED 02/22 2.5	0.040%	42.734%
442	MITSUBISHI CORP	0.040%	42.773%
443	UNICREDIT SPA	0.040%	42.813%
444	KROGER CO	0.040%	42.852%
445	VOLVO AB	0.040%	42.892%
446	SCOTTISH AND SO	0.039%	42.931%
447	CHINA MOBILE	0.039%	42.970%
448	ALGONQUIN POWER	0.039%	43.009%
449	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.039%	43.048%
450	NEWMONT MINING CORP COMMON STOCK USD1.6	0.039%	43.087%
451	PEYTO EXPLORATI	0.039%	43.126%
452	CENTENE CORP COMMON STOCK USD.001	0.039%	43.165%
453	ACCENTURE PLC A	0.039%	43.204%
454	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.039%	43.243%
455	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.039%	43.282%
456	STARS GROUP INC/THE COMMON STOCK	0.039%	43.321%
457	LAM RESEARCH CORP COMMON STOCK USD.001	0.039%	43.360%
458	LOCKHEED MARTIN	0.039%	43.398%
459	LAFARGEHOLCIM L	0.039%	43.437%
460	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.038%	43.475%
461	SAPUTO GROUP IN	0.038%	43.514%
462	STARBUCKS CORP	0.038%	43.552%
463	PANASONIC CORP	0.038%	43.590%
464	NORWEGIAN CRUIS	0.038%	43.628%
465	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.038%	43.665%
466	SCHWAB(CHARLES)	0.037%	43.703%
467	CI FINANCIAL CO	0.037%	43.740%
468	UTD PARCEL SERV	0.037%	43.778%
469	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.037%	43.815%
470	EUROPEAN INVEST	0.037%	43.852%
471	TOROMONT INDS L	0.037%	43.889%
472	ELI LILLY + CO COMMON STOCK	0.037%	43.926%
473	MACQUARIE GP LT	0.037%	43.964%
474	REALTY INCOME C	0.037%	44.001%
475	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.037%	44.037%
476	APPLIED MATERIALS INC COMMON STOCK USD.01	0.037%	44.074%
477	MUNCHENER RUCKV	0.037%	44.111%
478	ARCELORMITTAL	0.037%	44.147%
479	MACDONALD DETTW	0.037%	44.184%
480	VIACOM INC CLASS B COMMON STOCK USD.001	0.037%	44.220%
481	GEELY AUTOMOBIL	0.037%	44.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	OPEN TEXT CORPO	0.037%	44.294%
483	HOUSING DEVEL F	0.036%	44.330%
484	KEYERA CORP	0.036%	44.366%
485	MTN GROUP LTD	0.036%	44.403%
486	ALTAGAS LTD	0.036%	44.439%
487	SWISS RE AG	0.036%	44.475%
488	NEXTERA ENERGY INC COMMON STOCK USD.01	0.036%	44.511%
489	GENWORTH MI CAN	0.036%	44.547%
490	DR HORTON INC COMMON STOCK USD.01	0.036%	44.583%
491	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.036%	44.619%
492	AGEAS	0.036%	44.655%
493	BOLIDEN AB	0.036%	44.691%
494	ANGLO AMERICAN	0.036%	44.726%
495	DBS GROUP HLDGS	0.036%	44.762%
496	SIKA FINANZ AG	0.036%	44.797%
497	ENEL S.p.A.	0.036%	44.833%
498	CANADIAN APARTM	0.035%	44.868%
499	MYLAN INC/PA	0.035%	44.904%
500	GOODYEAR TIRE &	0.035%	44.939%
501	INTESA SANPAOLO	0.035%	44.974%
502	RELIANCE INDS	0.035%	45.010%
503	RESTAURANT BRANDS INTERN COMMON STOCK	0.035%	45.045%
504	CA INC COMMON STOCK USD.1	0.035%	45.080%
505	TELEFONICA SA	0.035%	45.115%
506	CREDIT SUISSE G	0.035%	45.150%
507	WILLIAMS COS IN	0.035%	45.185%
508	STANDARD CHARTE	0.035%	45.220%
509	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.035%	45.254%
510	RENAULT	0.035%	45.289%
511	M + T BANK CORP COMMON STOCK USD.5	0.035%	45.324%
512	ALLY FINANCIAL INC COMMON STOCK USD.1	0.035%	45.358%
513	PERSIMMON PLC	0.035%	45.393%
514	SWEDEN GOVERNME	0.035%	45.428%
515	CANFOR CORPORAT	0.034%	45.462%
516	HCP INC.	0.034%	45.496%
517	MID AMERICA APARTMENT COMM REIT USD.01	0.034%	45.531%
518	UNILEVER NV	0.034%	45.565%
519	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.034%	45.599%
520	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.034%	45.634%
521	SEVEN GENERATIO	0.034%	45.668%
522	BP PLC SPONS ADR ADR	0.034%	45.702%
523	FNF GROUP TRACKING STK USD.0001	0.034%	45.736%
524	METRO INC	0.034%	45.770%
525	BK NEDERLANDSE	0.034%	45.804%
526	CONCHO RESOURCE	0.034%	45.838%
527	3I GROUP PLC	0.034%	45.872%
528	PFIZER INC	0.034%	45.906%
529	REPUBLIC SERVIC	0.034%	45.940%
530	TRANSCONTINENTA	0.034%	45.973%
531	IGM FINANCIAL I	0.034%	46.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	CARDINAL HEALTH	0.034%	46.040%
533	AGENCE FRANCAIS	0.034%	46.074%
534	DOVER CORP	0.034%	46.108%
535	LINDE AG	0.033%	46.141%
536	COUNTRY GARDEN	0.033%	46.174%
537	INVESCO LTD COMMON STOCK USD.2	0.033%	46.208%
538	BARCLAYS ADR-EA	0.033%	46.241%
539	CELESTICA INC COMMON STOCK NPV	0.033%	46.274%
540	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.033%	46.308%
541	CANADIAN (GOVT	0.033%	46.341%
542	TEXTRON INC COMMON STOCK USD.125	0.033%	46.374%
543	DEUTSCHE BANK A	0.033%	46.407%
544	WOLTERS KLUWERS	0.033%	46.441%
545	PRUDENTIAL ADR	0.033%	46.474%
546	SEVEN & I HOLDI	0.033%	46.507%
547	CNOOC LTD	0.033%	46.540%
548	MITSUBISHI UFJ FINL SPON ADR ADR	0.033%	46.573%
549	HOST HOTELS &	0.033%	46.606%
550	BUNGE LTD COMMON STOCK USD.01	0.033%	46.639%
551	ARCONIC INC COMMON STOCK	0.033%	46.672%
552	CALPINE CORP	0.033%	46.705%
553	NIELSEN HOLDING	0.033%	46.738%
554	DOMINION DIAMOND CORP COMMON STOCK	0.033%	46.771%
555	Banco Sabadell	0.033%	46.803%
556	SASOL	0.033%	46.836%
557	EMERA INC.	0.032%	46.868%
558	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.032%	46.901%
559	HUNTINGTON BANC	0.032%	46.933%
560	GAP INC	0.032%	46.965%
561	MITSUBISHI ELEC	0.032%	46.998%
562	SUPERIOR PLUS C	0.032%	47.030%
563	GIBSON ENERGY I	0.032%	47.062%
564	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.032%	47.094%
565	LG Electronics	0.032%	47.127%
566	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.032%	47.159%
567	HYUNDAI MOTOR C	0.032%	47.191%
568	ATOS ORIGIN SA	0.032%	47.223%
569	IVANHOE MINES L	0.032%	47.255%
570	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.032%	47.287%
571	SPARK INFRASTRU	0.032%	47.319%
572	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.032%	47.350%
573	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.032%	47.382%
574	LEGAL & GENERAL	0.032%	47.414%
575	ANALOG DEVICES INC COMMON STOCK USD.167	0.032%	47.446%
576	TELIASONERA AB	0.032%	47.478%
577	FORTESCUE METAL	0.032%	47.509%
578	SCHNEIDER SA	0.032%	47.541%
579	GGP INC REIT USD.01	0.032%	47.573%
580	FUJITSU	0.032%	47.605%
581	DEUTSCHE LUFTHA	0.032%	47.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	MITSUBISHI HVY	0.032%	47.668%
583	EUROPEAN INVEST	0.032%	47.699%
584	LANDESKREDITBAN	0.032%	47.731%
585	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.031%	47.762%
586	BM&F BOVESPA SA	0.031%	47.794%
587	PHILIPS ELECTRO	0.031%	47.825%
588	VORNADO REALTY TRUST REIT USD.04	0.031%	47.856%
589	ZIMMER HLDGS IN	0.031%	47.888%
590	PROCTER & GAMBL	0.031%	47.919%
591	XPO LOGISTICS INC COMMON STOCK USD.001	0.031%	47.950%
592	TOTAL CAPITAL I	0.031%	47.981%
593	BOMBARDIER INC	0.031%	48.013%
594	CANON INC	0.031%	48.044%
595	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.031%	48.075%
596	STORA ENSO OYJ	0.031%	48.106%
597	VIVENDI SA	0.031%	48.137%
598	GLAXOSMITHKLINE PLC SPON ADR ADR	0.031%	48.168%
599	AGENCE FRANCAIS	0.031%	48.198%
600	KEYCORP	0.031%	48.229%
601	EOG RESOURCES	0.031%	48.260%
602	MAZDA MOTOR COR	0.031%	48.291%
603	ING GROEP NV	0.031%	48.322%
604	SKAND ENSKILDA	0.031%	48.353%
605	DEVON ENERGY CORP COMMON STOCK USD.1	0.031%	48.383%
606	SHIN-ETSU CHEM	0.031%	48.414%
607	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.031%	48.445%
608	BK OF NOVA SCOT	0.031%	48.475%
609	PETROCHINA CO	0.030%	48.506%
610	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.030%	48.536%
611	TREASURY WINE E	0.030%	48.566%
612	OWENS CORNING COMMON STOCK USD.001	0.030%	48.597%
613	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.030%	48.627%
614	CENTERRA GOLD INC COMMON STOCK	0.030%	48.657%
615	WESFARMERS LTD	0.030%	48.687%
616	RADIANT OPTO EL	0.030%	48.718%
617	GOODMAN GROUP	0.030%	48.748%
618	FRENCH REPUBLIC	0.030%	48.778%
619	SBA COMMUNICATIONS CORP REIT USD.01	0.030%	48.808%
620	WESTFIELD CORP	0.030%	48.838%
621	LENNAR CORP CL	0.030%	48.868%
622	DUKE ENERGY CORP COMMON STOCK USD.001	0.030%	48.898%
623	WESTROCK CO COMMON STOCK	0.030%	48.928%
624	ROYAL BANK OF C	0.030%	48.958%
625	XEROX CORP COMMON STOCK USD1.0	0.030%	48.988%
626	SUN HUNG KAI PR	0.030%	49.018%
627	PTT PUBLIC COMP	0.030%	49.048%
628	OVERSEA-CHINESE	0.030%	49.077%
629	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.030%	49.107%
630	STANDARD LIFE P	0.030%	49.137%
631	NOKIA CORP	0.030%	49.166%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	KDDI CORP	0.030%	49.196%
633	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.030%	49.226%
634	INGERSOLL-RAND	0.030%	49.255%
635	SHELL INTL.FIN.	0.030%	49.285%
636	DENMARK GOVT BO	0.030%	49.315%
637	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.030%	49.344%
638	HSBC HOLDINGS P	0.030%	49.374%
639	LLOYDS BANKING	0.030%	49.403%
640	INTER PIPELINE	0.030%	49.433%
641	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.030%	49.462%
642	TESCO PLC	0.029%	49.492%
643	WILLIS TOWERS W	0.029%	49.521%
644	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.029%	49.550%
645	KOHL'S CORPORATI	0.029%	49.580%
646	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.029%	49.609%
647	LOWE'S COS INC	0.029%	49.638%
648	APACHE CORP COMMON STOCK USD.625	0.029%	49.667%
649	STMICROELECTRON	0.029%	49.696%
650	WM MORRISON SUP	0.029%	49.725%
651	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.029%	49.754%
652	JABIL CIRCUIT I	0.029%	49.783%
653	AMETEK INC COMMON STOCK USD.01	0.029%	49.812%
654	ADIDAS AG	0.029%	49.841%
655	CLARIANT AG	0.029%	49.870%
656	LKQ CORP COMMON STOCK USD.01	0.029%	49.899%
657	AIR LIQUIDE(L')	0.029%	49.928%
658	NORTHROP GRUMMA	0.029%	49.957%
659	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.029%	49.986%
660	VODAFONE GROUP PLC SP ADR ADR	0.029%	50.015%
661	DEERE + CO COMMON STOCK USD1.0	0.029%	50.043%
662	LIBERTY BROADBAND C COMMON STOCK USD.01	0.029%	50.072%
663	COACH INC	0.029%	50.101%
664	NRG ENERGY	0.029%	50.129%
665	NIPPON STEEL CO	0.029%	50.158%
666	ARKEMA	0.029%	50.187%
667	SAMPO OYJ	0.029%	50.215%
668	TELECOM ITALIA	0.029%	50.244%
669	BORGWARNER INC COMMON STOCK USD.01	0.029%	50.272%
670	MERCK + CO INC SR UNSECURED 02/22 2.35	0.029%	50.301%
671	ARAMARK COMMON STOCK USD.01	0.029%	50.329%
672	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.029%	50.358%
673	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.028%	50.386%
674	POLSKI KON NAF	0.028%	50.415%
675	SHELL INTL.FIN.	0.028%	50.443%
676	MITSUI & CO	0.028%	50.472%
677	HUNTSMAN CORP COMMON STOCK USD.01	0.028%	50.500%
678	FIRSTSERVICE CORP COMMON STOCK	0.028%	50.528%
679	BAXTER INTL INC	0.028%	50.556%
680	DEN DANSKE BANK	0.028%	50.584%
681	ACTIVISION BLIZ	0.028%	50.613%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	CBRE GROUP INC A COMMON STOCK USD.01	0.028%	50.641%
683	CHINA PETROLEUM	0.028%	50.669%
684	SVENSKA HANDELS	0.028%	50.697%
685	NETEASE INC ADR ADR USD.0001	0.028%	50.725%
686	KOMATSU	0.028%	50.753%
687	NEDERLANDSE WAT	0.028%	50.781%
688	KOMMUNALBANKEN	0.028%	50.809%
689	BANK OF MONTREA	0.028%	50.837%
690	UTD THERAPEUTIC	0.028%	50.865%
691	CARMAX INC COMMON STOCK USD.5	0.028%	50.892%
692	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.028%	50.920%
693	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.028%	50.948%
694	PVH CORP COMMON STOCK USD1.0	0.028%	50.976%
695	ELDORADO GOLD CORP COMMON STOCK	0.028%	51.003%
696	MERCK & CO INC	0.028%	51.031%
697	SUMITOMO CHEMIC	0.028%	51.058%
698	FLEXTRONICS INT	0.028%	51.086%
699	TELEPERFORMANCE	0.028%	51.114%
700	TAYLOR WIMPEY	0.028%	51.141%
701	AMP LIMITED	0.027%	51.169%
702	LAND SECURITIES	0.027%	51.196%
703	ENERFLEX LTD	0.027%	51.223%
704	POST HOLDINGS INC COMMON STOCK USD.01	0.027%	51.251%
705	SSR MINING INC COMMON STOCK	0.027%	51.278%
706	CORUS ENTERTAIN	0.027%	51.305%
707	NORTHLAND POWER	0.027%	51.333%
708	LONZA GROUP AG	0.027%	51.360%
709	NORTHERN TRUST	0.027%	51.387%
710	VERMILION ENERGY INC COMMON STOCK	0.027%	51.414%
711	ENDEAVOUR MININ	0.027%	51.441%
712	MACY S INC COMMON STOCK USD.01	0.027%	51.469%
713	CHINA O/SEAS LA	0.027%	51.496%
714	AEON CO., LTD	0.027%	51.523%
715	UNIVERSAL HLTH	0.027%	51.549%
716	TOREX GOLD RESO	0.027%	51.576%
717	BOUYGUES	0.027%	51.603%
718	UNUM GROUP	0.027%	51.630%
719	DUKE REALTY CORP REIT USD.01	0.027%	51.657%
720	KONINKLIJKE KPN	0.027%	51.684%
721	QUEBECOR INC 'B	0.027%	51.711%
722	HARRIS CORP	0.027%	51.737%
723	MTU AERO ENGINE	0.027%	51.764%
724	BECTON DICKINSON	0.027%	51.791%
725	STRYKER CORP	0.027%	51.817%
726	LANXESS	0.027%	51.844%
727	LG DISPLAY CO	0.027%	51.871%
728	ENERCARE INC	0.027%	51.897%
729	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.027%	51.924%
730	TAHOE RESOURCES INC COMMON STOCK	0.027%	51.950%
731	INGREDION INC COMMON STOCK USD.01	0.026%	51.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	PRAXAIR STK	0.026%	52.003%
733	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.026%	52.030%
734	ASHTREAD GROUP	0.026%	52.056%
735	BRITISH AMERICAN TOB SP ADR ADR	0.026%	52.082%
736	INTERFOR CORP	0.026%	52.108%
737	NATL AUST BANK	0.026%	52.135%
738	NEWCREST MINING	0.026%	52.161%
739	RYDER SYSTEM IN	0.026%	52.187%
740	AVIVA PLC	0.026%	52.213%
741	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.026%	52.239%
742	UDR INC REIT USD.01	0.026%	52.265%
743	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.026%	52.291%
744	NTT DOCOMO INC	0.026%	52.317%
745	BANCO SANTANDER SA SPON ADR ADR	0.026%	52.343%
746	GRUPO MEXICO SA	0.026%	52.369%
747	ADECCO SA	0.026%	52.395%
748	RUSSEL METALS I	0.026%	52.421%
749	AGILENT TECHNOL	0.026%	52.447%
750	HOLOGIC INC COMMON STOCK USD.01	0.026%	52.473%
751	ONEOK INC	0.026%	52.499%
752	BOC HONG KONG H	0.026%	52.524%
753	NEW FLYER COMMO	0.026%	52.550%
754	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.026%	52.576%
755	FRANCO NEVADA CORP COMMON STOCK	0.026%	52.602%
756	QUANTA SERVICES	0.026%	52.627%
757	SUZUKI MOTOR CO	0.026%	52.653%
758	ADOBE SYSTEMS I	0.026%	52.679%
759	LOEWS CORP COMMON STOCK USD.01	0.026%	52.704%
760	LINCOLN NATL CO	0.026%	52.730%
761	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.026%	52.755%
762	BORAL LIMITED	0.026%	52.781%
763	DEUTSCHE POST A	0.026%	52.806%
764	CHINA MERCHANTS	0.026%	52.832%
765	SMURFIT KAPPA P	0.025%	52.857%
766	MARSH & MCLENNA	0.025%	52.883%
767	ETRADE FINANCA	0.025%	52.908%
768	COTY INC CL A COMMON STOCK USD.01	0.025%	52.934%
769	GENUINE PARTS C	0.025%	52.959%
770	DANONE S.A. COM	0.025%	52.984%
771	AUTOLIV INC	0.025%	53.010%
772	MULLEN GROUP LT	0.025%	53.035%
773	SMITHS GROUP	0.025%	53.060%
774	UNILEVER PLC SPONSORED ADR ADR	0.025%	53.086%
775	STEINHOFF INTER	0.025%	53.111%
776	LYONDELLBASELL	0.025%	53.136%
777	NASDAQ INC COMMON STOCK USD.01	0.025%	53.161%
778	STEEL DYNAMICS INC COMMON STOCK USD.005	0.025%	53.186%
779	FRESENIUS SE &	0.025%	53.211%
780	PREMIUM BRANDS	0.025%	53.236%
781	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.025%	53.262%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	DAI-HCHI LIFE	0.025%	53.287%
783	DUFY AG-REG	0.025%	53.312%
784	SWATCH GROUP	0.025%	53.337%
785	AGCO CORP	0.025%	53.362%
786	NESTE OIL OYJ	0.025%	53.386%
787	JM SMUCKER CO/THE COMMON STOCK	0.025%	53.411%
788	BORALEX INC CL	0.025%	53.436%
789	JONES LANG LASA	0.025%	53.461%
790	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.025%	53.486%
791	BLUESCOPE STEEL	0.025%	53.511%
792	BAE SYSTEMS	0.025%	53.536%
793	IRON MOUNTAIN INC REIT USD.01	0.025%	53.560%
794	REGENCY CENTERS CORP REIT USD.01	0.025%	53.585%
795	DOMINION RES(VI	0.025%	53.610%
796	ONEX CORP SUB V	0.025%	53.635%
797	TEMASEK FINL I	0.025%	53.659%
798	ARROW ELECTRONI	0.025%	53.684%
799	BALL CORP	0.025%	53.709%
800	VESTAS WIND SYS	0.025%	53.733%
801	PERRIGO CO PLC	0.025%	53.758%
802	SUMITOMO ELEC I	0.024%	53.782%
803	MS&AD INSURANCE	0.024%	53.807%
804	SESA STERLITE	0.024%	53.831%
805	FRESENIUS MEDIC	0.024%	53.856%
806	BELLWAY	0.024%	53.880%
807	ERSTE GROUP BAN	0.024%	53.904%
808	SPRINT CORP COMMON STOCK USD.01	0.024%	53.929%
809	TOSOH CORP	0.024%	53.953%
810	NETAPP INC.	0.024%	53.977%
811	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.024%	54.002%
812	TOTAL CAPITAL I	0.024%	54.026%
813	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.024%	54.050%
814	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.024%	54.075%
815	CARREFOUR SA	0.024%	54.099%
816	CITIC LTD	0.024%	54.123%
817	SL GREEN REALTY	0.024%	54.147%
818	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.024%	54.171%
819	MARKEL CORP COMMON STOCK	0.024%	54.196%
820	ESSITY AKTIEBOL	0.024%	54.220%
821	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.024%	54.244%
822	SPIRIT AEROSYST	0.024%	54.268%
823	TOTAL SA SPON ADR ADR	0.024%	54.292%
824	JUNIPER NETWORK	0.024%	54.316%
825	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.024%	54.340%
826	SMART REAL ESTA	0.024%	54.364%
827	ANADARKO PETROL	0.024%	54.388%
828	UBISOFT ENTERTA	0.024%	54.412%
829	SOUTHERN CO	0.024%	54.436%
830	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.024%	54.460%
831	BK NED GEMEENTE	0.024%	54.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.024%	54.508%
833	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.024%	54.532%
834	UTD MICRO ELECT	0.024%	54.555%
835	IMPERIAL TOBACC	0.024%	54.579%
836	TOYOTA TSUSHO C	0.024%	54.603%
837	PETROBRAS PREE	0.024%	54.626%
838	SWEDBANK AB	0.024%	54.650%
839	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.024%	54.674%
840	CAIXABANK	0.024%	54.697%
841	EVEREST RE GROU	0.024%	54.721%
842	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.024%	54.744%
843	GIVAUDAN	0.024%	54.768%
844	FMS WERTMANAGEM	0.024%	54.791%
845	TIFFANY & CO	0.023%	54.815%
846	KONINKLIJKE DSM	0.023%	54.838%
847	CANADIAN REAL E	0.023%	54.862%
848	EXTRA SPACE STO	0.023%	54.885%
849	OMV AG	0.023%	54.909%
850	MELROSEIndustr	0.023%	54.932%
851	SCOR	0.023%	54.955%
852	BARRATT DEVEL	0.023%	54.978%
853	KROTON EDUCACIO	0.023%	55.002%
854	SWISSCOM AG	0.023%	55.025%
855	FERRARI NV	0.023%	55.048%
856	AFFILIATED MNGR	0.023%	55.071%
857	BANK RAKYAT IND	0.023%	55.094%
858	MARTINREA INTER	0.023%	55.117%
859	SVENSKA HANDELS	0.023%	55.140%
860	SAINSBURY (J) P	0.023%	55.163%
861	CUMMINS INC	0.023%	55.186%
862	KLEPIERRE	0.023%	55.209%
863	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.023%	55.232%
864	SANLAM LIMITED	0.023%	55.255%
865	CARLSBERG	0.023%	55.278%
866	VALEO SA	0.023%	55.300%
867	ALLIED PPTY,REI	0.023%	55.323%
868	ITOCHU CORP	0.023%	55.346%
869	PULTEGROUP INC.	0.023%	55.369%
870	JFE HOLDINGS IN	0.023%	55.392%
871	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.023%	55.414%
872	ELISA OYJ-A	0.023%	55.437%
873	AUTONATION INC	0.023%	55.460%
874	TRINITY INDS	0.023%	55.482%
875	SHELL INTERNATI	0.023%	55.505%
876	TECH DATA CORP COMMON STOCK USD.0015	0.023%	55.527%
877	SUNAC CHINA HLD	0.022%	55.550%
878	TUI AG	0.022%	55.572%
879	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.022%	55.595%
880	TJX COS INC	0.022%	55.617%
881	KINGSPAN GROUP	0.022%	55.639%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	RECKITT BENCKIS	0.022%	55.662%
883	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.022%	55.684%
884	UNIONE DI BAN.	0.022%	55.707%
885	PENTAIR PLC	0.022%	55.729%
886	BROTHERIndustr	0.022%	55.751%
887	LG CHEM LTD	0.022%	55.773%
888	ATCO LTD CL I N	0.022%	55.796%
889	PARAMOUNT RESOU	0.022%	55.818%
890	ASSURED GUARANT	0.022%	55.840%
891	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.022%	55.863%
892	SHIRE PLC	0.022%	55.885%
893	PARKLAND FUEL C	0.022%	55.907%
894	GREAT CANADIAN	0.022%	55.929%
895	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.022%	55.952%
896	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.022%	55.974%
897	AON PLC	0.022%	55.996%
898	OSHKOSH CORP COMMON STOCK USD.01	0.022%	56.018%
899	ALBEMARLE CORP	0.022%	56.040%
900	CATCHER TECHNOL	0.022%	56.062%
901	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.022%	56.084%
902	SPAIN GOVERNMEN	0.022%	56.107%
903	LABRADOR IRON O	0.022%	56.129%
904	DEXUS PROPERTY	0.022%	56.151%
905	YAMAHA MOTOR CO	0.022%	56.173%
906	TORCHMARK CORP COMMON STOCK USD1.0	0.022%	56.195%
907	BANK LEUMI LE-I	0.022%	56.217%
908	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.022%	56.238%
909	TRICAN WELL SER	0.022%	56.260%
910	FEDERAL REALTY INVS TRUST REIT USD.01	0.022%	56.282%
911	BALOISE- HOLDIN	0.022%	56.304%
912	WH GROUP LTD	0.022%	56.326%
913	GAS NATURAL SDG	0.022%	56.348%
914	SK ENERGY CO LT	0.022%	56.369%
915	SEGRO PLC	0.022%	56.391%
916	ASSURANT INC COMMON STOCK USD.01	0.022%	56.413%
917	NEC CORP	0.022%	56.435%
918	COMERICA INC	0.022%	56.456%
919	AIR PRODS & CHE	0.022%	56.478%
920	RITCHIE BROS. A	0.022%	56.500%
921	MEG ENERGY CORP	0.022%	56.521%
922	ARRIS INTERNATI	0.022%	56.543%
923	CSL LIMITED	0.022%	56.565%
924	JOHNSON MATTHEY	0.022%	56.586%
925	AIR LEASE CORP	0.022%	56.608%
926	JULIUS BAER GRO	0.022%	56.630%
927	RICE ENERGY INC COMMON STOCK USD.01	0.022%	56.651%
928	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.022%	56.673%
929	GKN PLC	0.022%	56.694%
930	MARKS & SPENCER	0.022%	56.716%
931	THOR INDUSTRIES INC COMMON STOCK USD.1	0.022%	56.737%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	COMMERZBANK AG	0.021%	56.759%
933	NEWELL BRANDS INC COMMON STOCK USD1.0	0.021%	56.780%
934	UTD RENTALS INC	0.021%	56.802%
935	SENSATA TECHNOL	0.021%	56.823%
936	RANDGOLD RESOUR	0.021%	56.845%
937	STOCKLAND TRUST	0.021%	56.866%
938	PETROBRAS COMMO	0.021%	56.888%
939	HESS CORPORATIO	0.021%	56.909%
940	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.021%	56.930%
941	AGRICULTURAL BK	0.021%	56.952%
942	PFIZER INC 0.25	0.021%	56.973%
943	MANPOWER INC	0.021%	56.995%
944	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.021%	57.016%
945	OLIN CORP	0.021%	57.037%
946	MARTIN MARIETTA	0.021%	57.058%
947	VULCAN MATERIAL	0.021%	57.080%
948	CREDIT AGRICOLE	0.021%	57.101%
949	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.021%	57.122%
950	REXEL PROMESSES	0.021%	57.144%
951	UNITED OVERSEAS	0.021%	57.165%
952	AECOM GROUP INC	0.021%	57.186%
953	INTERTEK TESTIN	0.021%	57.207%
954	FLUGHAFEN ZUERI	0.021%	57.229%
955	ORBITAL ATK INC COMMON STOCK USD.01	0.021%	57.250%
956	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.021%	57.271%
957	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.021%	57.292%
958	SYNNEX CORP COMMON STOCK USD.001	0.021%	57.313%
959	DELL TECHNOLOGIES INC CL V TRACKING STK	0.021%	57.334%
960	EXCHANGE INCOME	0.021%	57.356%
961	EUROPEAN FIN ST	0.021%	57.377%
962	AISIN SEIKI CO	0.021%	57.398%
963	KION GROUP AG	0.021%	57.419%
964	BERKELEY GROUP	0.021%	57.440%
965	SOMPO JAPAN NIP	0.021%	57.461%
966	AECOM COMMON STOCK USD.01	0.021%	57.482%
967	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.021%	57.503%
968	ECOLAB INC COMMON STOCK USD1.0	0.021%	57.524%
969	MURATA MFG CO	0.021%	57.544%
970	JYSKE BANK A/S	0.021%	57.565%
971	FISCHER(GEORG)A	0.021%	57.586%
972	JSW STEEL LTD	0.021%	57.607%
973	HP INC COMMON STOCK USD.01	0.021%	57.628%
974	HARLEY DAVIDSON	0.021%	57.649%
975	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.021%	57.670%
976	HORMEL FOODS CORP COMMON STOCK USD.01465	0.021%	57.690%
977	MINEBEA CO	0.021%	57.711%
978	GENERAL MILLS I	0.021%	57.732%
979	ORACLE CORP SR UNSECURED 07/21 2.8	0.021%	57.753%
980	DENSO CORP	0.021%	57.773%
981	BRITISH LAND CO	0.021%	57.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	WESTERN FOREST	0.021%	57.815%
983	CASCADES INC	0.021%	57.835%
984	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.021%	57.856%
985	PROVINCE OF QUE	0.021%	57.877%
986	AEGON N.V.	0.021%	57.897%
987	Cineplex Inc.	0.021%	57.918%
988	CDN UTILS LTD N	0.021%	57.938%
989	INFINEON TECHNO	0.021%	57.959%
990	WR BERKLEY CORP COMMON STOCK USD.2	0.021%	57.979%
991	TDK CORP	0.020%	58.000%
992	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.020%	58.020%
993	COMMERCE BANCSH	0.020%	58.041%
994	TOLL BROTHERS INC COMMON STOCK USD.01	0.020%	58.061%
995	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.020%	58.081%
996	ELECTR DE FRANC	0.020%	58.102%
997	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.020%	58.122%
998	FIRST SOLAR INC	0.020%	58.142%
999	SECURE ENERGY S	0.020%	58.163%
1000	GRAN TIERRA ENE	0.020%	58.183%
1001	HDFC BANK LTD	0.020%	58.203%
1002	SK C&C CO LTD	0.020%	58.223%
1003	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.020%	58.244%
1004	VICINITY CENTER	0.020%	58.264%
1005	TORAY INDS INC	0.020%	58.284%
1006	COOPER COS INC	0.020%	58.304%
1007	NUVISTA ENERGY	0.020%	58.324%
1008	GECINA SA	0.020%	58.344%
1009	NATIONAL OILWEL	0.020%	58.365%
1010	STATOIL ASA COMPANY GUAR 01/24 2.65	0.020%	58.385%
1011	UNI-SELECT INC	0.020%	58.405%
1012	CAMDEN PROPERTY	0.020%	58.425%
1013	RESONA HOLDINGS	0.020%	58.445%
1014	PAREX RESOURCES	0.020%	58.465%
1015	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.020%	58.485%
1016	NASPERS LIMITED	0.020%	58.505%
1017	GPT GROUP	0.020%	58.525%
1018	FAURECIA	0.020%	58.545%
1019	K&S AG	0.020%	58.565%
1020	SNAP-ON INC	0.020%	58.585%
1021	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.020%	58.605%
1022	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.020%	58.625%
1023	POSCO	0.020%	58.645%
1024	IPG PHOTONICS C	0.020%	58.665%
1025	SANDSTORM GOLD	0.020%	58.685%
1026	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.020%	58.705%
1027	STAPLES INC	0.020%	58.725%
1028	DNB NOR ASA	0.020%	58.745%
1029	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.020%	58.765%
1030	SHOPIFY INC CLASS A COMMON STOCK	0.020%	58.785%
1031	UNEDIC ASSEO 1.	0.020%	58.805%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	AMER ELEC POWER	0.020%	58.825%
1033	HANA FINANCIAL	0.020%	58.845%
1034	SEMAFO INC COMM	0.020%	58.865%
1035	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.020%	58.884%
1036	SONOCO PRODUCTS	0.020%	58.904%
1037	CHINA UNICOM LT	0.020%	58.924%
1038	CHINA UNICOM	0.020%	58.944%
1039	RAGING RIVER EX	0.020%	58.963%
1040	TOTAL CAPITAL I	0.020%	58.983%
1041	BCO BRADESCO,AD	0.020%	59.003%
1042	INFOSYS TECHNOL	0.020%	59.022%
1043	RENAISSANCE RE	0.020%	59.042%
1044	SUN COMMUNITIES INC REIT USD.01	0.020%	59.061%
1045	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.020%	59.081%
1046	DUPONT FABROS TECHNOLOGY REIT USD.001	0.020%	59.101%
1047	CENTRICA PLC	0.020%	59.120%
1048	NORBORD INC COMMON STOCK	0.020%	59.140%
1049	DANA HOLDING CO	0.019%	59.159%
1050	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.019%	59.179%
1051	APTARGROUP INC COMMON STOCK USD.01	0.019%	59.198%
1052	AMADEUS IT HLDG	0.019%	59.217%
1053	NAVIENT CORP COMMON STOCK USD.01	0.019%	59.237%
1054	KIMCO REALTY	0.019%	59.256%
1055	KINGDOM OF BELG	0.019%	59.276%
1056	COCA-COLA CO/TH	0.019%	59.295%
1057	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.019%	59.314%
1058	YES BANK LTD	0.019%	59.334%
1059	RSA INSURANCE G	0.019%	59.353%
1060	NIPPON BUILDING	0.019%	59.372%
1061	MKS INSTRUMENTS INC COMMON STOCK	0.019%	59.392%
1062	GARMIN LTD.	0.019%	59.411%
1063	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.019%	59.430%
1064	DIRECT LINE INS	0.019%	59.449%
1065	XL GROUP LTD	0.019%	59.469%
1066	COCA COLA HBC A	0.019%	59.488%
1067	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.019%	59.507%
1068	INTERNATIONAL G	0.019%	59.526%
1069	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.019%	59.546%
1070	S+P GLOBAL INC COMMON STOCK USD1.0	0.019%	59.565%
1071	HILL ROM HOLDINGS INC COMMON STOCK	0.019%	59.584%
1072	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.019%	59.603%
1073	CAPITAL POWER C	0.019%	59.622%
1074	BIRCHCLIFF ENER	0.019%	59.642%
1075	Arch Capital Gr	0.019%	59.661%
1076	STELLA JONES IN	0.019%	59.680%
1077	DEXIA CREDIT LO	0.019%	59.699%
1078	PICC PROPERTY &	0.019%	59.718%
1079	HALMA	0.019%	59.737%
1080	HENRY SCHEIN CO	0.019%	59.756%
1081	GENERAL ELECTRI	0.019%	59.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	INNERGEX RENEWA	0.019%	59.795%
1083	SANDVIK AB	0.019%	59.814%
1084	SBERBANK OF RUS	0.019%	59.833%
1085	SANOFI ADR ADR	0.019%	59.852%
1086	COLFAX CORP	0.019%	59.870%
1087	BCO BRADESCO,PR	0.019%	59.889%
1088	OLD MUTUAL PLC	0.019%	59.908%
1089	ROYAL GOLD INC	0.019%	59.927%
1090	CHRISTIAN HANSE	0.019%	59.946%
1091	EIFPAGE SA	0.019%	59.965%
1092	FIRST CAPITAL R	0.019%	59.984%
1093	GENTEX CORP COMMON STOCK USD.06	0.019%	60.003%
1094	AMDOCS LTD COMMON STOCK GBP.0001	0.019%	60.021%
1095	RHEINMETALL AG	0.019%	60.040%
1096	TATA MOTORS LTD	0.019%	60.059%
1097	RAIFFEISEN BANK	0.019%	60.078%
1098	MICHAEL KORS HO	0.019%	60.097%
1099	NN GROUP NV	0.019%	60.115%
1100	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.019%	60.134%
1101	AAC TECHNOLOGIE	0.019%	60.153%
1102	HAMMERSON	0.019%	60.172%
1103	KIMBERLY-CLARK	0.019%	60.190%
1104	SIGNET JEWELERS	0.019%	60.209%
1105	GALP ENERGIA	0.019%	60.228%
1106	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.019%	60.246%
1107	GAMING AND LEISURE PROPRTIE REIT	0.019%	60.265%
1108	NATIONAL RETAIL PROPERTIES REIT USD.01	0.019%	60.284%
1109	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.019%	60.302%
1110	CHINA PETROLEUM	0.019%	60.321%
1111	UMICORE	0.019%	60.340%
1112	PACWEST BANCORP COMMON STOCK	0.019%	60.358%
1113	LIBERTY VENTURES SER A TRACKING STK USD.01	0.019%	60.377%
1114	CHINA RES BEIJI	0.019%	60.395%
1115	ROCKWELL AUTO	0.019%	60.414%
1116	MOL HUNGARIAN	0.019%	60.432%
1117	FIRSTRAND LIMIT	0.019%	60.451%
1118	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.019%	60.469%
1119	VEREIT INC REIT USD.01	0.018%	60.488%
1120	BARCLAYS AFRICA	0.018%	60.506%
1121	SEKISUI CHEMICA	0.018%	60.525%
1122	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.018%	60.543%
1123	APARTMENT INVT + MGMT CO A REIT USD.01	0.018%	60.562%
1124	GN STORE NORD	0.018%	60.580%
1125	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.018%	60.599%
1126	HEXCEL CORP COMMON STOCK USD.01	0.018%	60.617%
1127	FREEHOLD ROYALT	0.018%	60.635%
1128	MICROSEMI	0.018%	60.654%
1129	MARVELL TECH GR	0.018%	60.672%
1130	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.018%	60.690%
1131	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.018%	60.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.018%	60.727%
1133	TERADYNE INC	0.018%	60.745%
1134	INCHCAPE PLC	0.018%	60.764%
1135	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.018%	60.782%
1136	INFORMA PLC	0.018%	60.800%
1137	ADIENT PLC	0.018%	60.818%
1138	NATIONAL GRID PLC SP ADR ADR	0.018%	60.837%
1139	CHINA COMMUNICA	0.018%	60.855%
1140	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.018%	60.873%
1141	PRETIUM RESOURC	0.018%	60.891%
1142	BPCE SA COMPANY GUAR 04/24 4	0.018%	60.909%
1143	SONY CORP SPONSORED ADR ADR	0.018%	60.927%
1144	ELECTRONIC ARTS	0.018%	60.946%
1145	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.018%	60.964%
1146	NOBLE ENERGY IN	0.018%	60.982%
1147	FOREST CITY REALTY TRUST A REIT USD.01	0.018%	61.000%
1148	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.018%	61.018%
1149	CANADA HOUSING	0.018%	61.036%
1150	SPIRAX-SARCO EN	0.018%	61.054%
1151	TAKEDA PHARMACE	0.018%	61.072%
1152	PRAIRIESKY ROYA	0.018%	61.090%
1153	AALBERTS INDUST	0.018%	61.109%
1154	ACKERMANS & VAN	0.018%	61.127%
1155	SANDERSON FARMS INC COMMON STOCK USD1.0	0.018%	61.145%
1156	HOWARD HUGHES CORP/THE COMMON STOCK	0.018%	61.163%
1157	MITEL NETWORKS	0.018%	61.181%
1158	ITALY BUONI POL	0.018%	61.199%
1159	CARLISLE COS IN	0.018%	61.217%
1160	SUNCORP GROUP	0.018%	61.235%
1161	SES GLOBAL	0.018%	61.253%
1162	AGENCE FRANC DE	0.018%	61.271%
1163	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.018%	61.289%
1164	BRIT AMER TOBAC	0.018%	61.307%
1165	MONDI PLC	0.018%	61.325%
1166	CARNIVAL PLC	0.018%	61.343%
1167	ORICA LIMITED	0.018%	61.361%
1168	ANGLOGOLD ASHANTI SPON ADR ADR	0.018%	61.378%
1169	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.018%	61.396%
1170	SUMITOMO CORP	0.018%	61.414%
1171	AMERCO COMMON STOCK USD.25	0.018%	61.432%
1172	COMINAR REAL ES	0.018%	61.450%
1173	KINGBOARD CHEMI	0.018%	61.468%
1174	SLM CORP COMMON STOCK USD.2	0.018%	61.486%
1175	MURPHY OIL CORP	0.018%	61.503%
1176	NOMURA HOLD INC	0.018%	61.521%
1177	NEW WORLD DEVEL	0.018%	61.539%
1178	TDC A/S	0.018%	61.557%
1179	SHOWA DENKO KK	0.018%	61.575%
1180	DOUGLAS EMMETT INC REIT USD.01	0.018%	61.593%
1181	AXIS CAPITAL HO	0.018%	61.610%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	ENAGAS	0.018%	61.628%
1183	BEMIS COMPANY COMMON STOCK USD.1	0.018%	61.646%
1184	PG&E CORP	0.018%	61.664%
1185	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.018%	61.681%
1186	STERIS PLC	0.018%	61.699%
1187	MASTEC INC	0.018%	61.717%
1188	MEDIOBANCA SPA	0.018%	61.734%
1189	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.018%	61.752%
1190	MEGGITT	0.018%	61.770%
1191	UNIPER SE	0.018%	61.788%
1192	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.018%	61.805%
1193	ASML HOLDING NV	0.018%	61.823%
1194	EXELON CORP COMMON STOCK	0.018%	61.840%
1195	WESTSHORE TERMI	0.018%	61.858%
1196	LIBERTY PROPERTY TRUST REIT USD.001	0.018%	61.876%
1197	DELPHI AUTOMOTI	0.018%	61.893%
1198	GPO FIN BANORTE	0.018%	61.911%
1199	JAPAN REAL ESTA	0.018%	61.928%
1200	GROUP 4 SECURIC	0.017%	61.946%
1201	GEMALTO NV	0.017%	61.963%
1202	AMS AG	0.017%	61.981%
1203	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.017%	61.998%
1204	HISCOX LTD	0.017%	62.015%
1205	SAMSUNG ELEC-ME	0.017%	62.033%
1206	CYRUSONE INC REIT USD.01	0.017%	62.050%
1207	AIRBUS GROUP NV	0.017%	62.068%
1208	GENTING BHD	0.017%	62.085%
1209	TARGA RESOURCES CORP COMMON STOCK USD.001	0.017%	62.102%
1210	CREDIT ACCEPTAN	0.017%	62.120%
1211	ROSS STORES INC	0.017%	62.137%
1212	LOCALIZA RENT A	0.017%	62.154%
1213	AKAMAI TECHNOLO	0.017%	62.171%
1214	CHINA PHARMACEU	0.017%	62.189%
1215	KILROY REALTY C	0.017%	62.206%
1216	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.017%	62.223%
1217	KELT EXPLORATIO	0.017%	62.240%
1218	KNIGHT THERAPEU	0.017%	62.257%
1219	FLIR SYSTEMS INC COMMON STOCK USD.01	0.017%	62.275%
1220	CHIMEI INNOLUX	0.017%	62.292%
1221	EPR PROPERTIES REIT USD.01	0.017%	62.309%
1222	OSRAM LICHT AG	0.017%	62.326%
1223	BARD(CR)INC	0.017%	62.343%
1224	NEVSUN RESOURCES LTD COMMON STOCK	0.017%	62.360%
1225	EAST WEST BANCORP INC COMMON STOCK USD.001	0.017%	62.377%
1226	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.017%	62.394%
1227	ST JAMES PLACE	0.017%	62.411%
1228	PT UNITED TRACT	0.017%	62.428%
1229	LAGARDERE S.C.A	0.017%	62.445%
1230	PRECISION DRILLING CORP COMMON STOCK	0.017%	62.462%
1231	ISUZU MOTORS	0.017%	62.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	CBOE HOLDINGS INC COMMON STOCK	0.017%	62.496%
1233	GALAPAGOS NV	0.017%	62.513%
1234	QORVO INC COMMON STOCK USD.0001	0.017%	62.530%
1235	RANDSTAD HOLDIN	0.017%	62.547%
1236	DCT INDUSTRIAL TRUST INC REIT USD.01	0.017%	62.564%
1237	ONTARIO(PROV OF	0.017%	62.581%
1238	ASAHI GLASS CO	0.017%	62.598%
1239	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	62.615%
1240	LAS VEGAS SANDS	0.017%	62.632%
1241	SYNOPSIS INC	0.017%	62.648%
1242	GS HOLDINGS COR	0.017%	62.665%
1243	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.017%	62.682%
1244	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.017%	62.699%
1245	WOLSELEY PLC	0.017%	62.716%
1246	HIGHWOODS PROPE	0.017%	62.733%
1247	TARGET CORP SR UNSECURED 01/22 2.9	0.017%	62.749%
1248	ENSIGN ENERGY S	0.017%	62.766%
1249	KB FINANCIAL GR	0.017%	62.783%
1250	FUBON FINANCIAL	0.017%	62.800%
1251	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.017%	62.816%
1252	ECN CAPITAL COR	0.017%	62.833%
1253	JAZZ PHARMACEUT	0.017%	62.850%
1254	BRUNSWICK CORP	0.017%	62.867%
1255	BANCO BBPM SPA	0.017%	62.883%
1256	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.017%	62.900%
1257	A P MOLLER - MA	0.017%	62.917%
1258	BAIDU INC SPON ADR ADR USD.00005	0.017%	62.933%
1259	KIRIN HOLDINGS	0.017%	62.950%
1260	BURBERRY GROUP	0.017%	62.967%
1261	BANKUNITED INC COMMON STOCK USD.01	0.017%	62.983%
1262	QBE INSURANCE	0.017%	63.000%
1263	CTBC FINANCIAL	0.017%	63.016%
1264	COMCAST CORP COMPANY GUAR 08/25 3.375	0.017%	63.033%
1265	LONGFOR PROPERT	0.017%	63.049%
1266	MARATHON OIL CO	0.017%	63.066%
1267	EXPEDIA INC COMMON STOCK USD.001	0.017%	63.082%
1268	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.017%	63.099%
1269	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	63.115%
1270	SIERRA WIRELESS INC COMMON STOCK	0.017%	63.132%
1271	NORTH WEST CO I	0.016%	63.148%
1272	INTUIT INC COMMON STOCK USD.01	0.016%	63.165%
1273	WINPAK LTD	0.016%	63.181%
1274	VCA INC COMMON STOCK USD.001	0.016%	63.198%
1275	BED BATH & BEYO	0.016%	63.214%
1276	HYUNDAI MOBIS	0.016%	63.231%
1277	WILLIAMS-SONOMA	0.016%	63.247%
1278	SWISS LIFE HLDG	0.016%	63.264%
1279	GRANITE REAL ES	0.016%	63.280%
1280	TELE2 AB-B SHS	0.016%	63.297%
1281	MACERICH CO	0.016%	63.313%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.016%	63.329%
1283	DOREL INDS INC	0.016%	63.346%
1284	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.016%	63.362%
1285	SALESFORCE.COM	0.016%	63.378%
1286	HANG SENG BANK	0.016%	63.395%
1287	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	63.411%
1288	COPA HOLDINGS S	0.016%	63.427%
1289	ABBVIE INC SR UNSECURED 11/22 2.9	0.016%	63.444%
1290	CASEYS GEN STOR	0.016%	63.460%
1291	FUJIFILM HLDGS	0.016%	63.476%
1292	ROYAL DUTCH SH-	0.016%	63.492%
1293	BHARTI AIRTEL L	0.016%	63.509%
1294	LOJAS RENNER SA	0.016%	63.525%
1295	HALLIBURTON CO	0.016%	63.541%
1296	ERICSSON LM-B S	0.016%	63.558%
1297	ALLEGHANY CORP COMMON STOCK USD1.0	0.016%	63.574%
1298	FINMECCANICA SP	0.016%	63.590%
1299	UCB	0.016%	63.606%
1300	mitsubishi MATE	0.016%	63.623%
1301	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.016%	63.639%
1302	MICROSOFT CORP	0.016%	63.655%
1303	EXTENDED STAY AMERICA INC UNIT USD.01	0.016%	63.671%
1304	PFIZER INC SR UNSECURED 12/21 2.2	0.016%	63.687%
1305	QIAGEN NV	0.016%	63.704%
1306	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.016%	63.720%
1307	POSCO	0.016%	63.736%
1308	HOME CAP GRP IN	0.016%	63.752%
1309	HEIDELBERGCEMEN	0.016%	63.768%
1310	ABN AMRO BANK N	0.016%	63.784%
1311	CORELOGIC INC COMMON STOCK USD1.0	0.016%	63.801%
1312	MARUBENI CORP	0.016%	63.817%
1313	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	63.833%
1314	FMC CORP	0.016%	63.849%
1315	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.016%	63.865%
1316	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.016%	63.881%
1317	ENTEGRIS INC COMMON STOCK USD.01	0.016%	63.897%
1318	ITALY BUONI POL	0.016%	63.913%
1319	BROWN + BROWN INC COMMON STOCK USD.1	0.016%	63.929%
1320	INPEX CORPORATI	0.016%	63.945%
1321	XYLEM INC COMMON STOCK	0.016%	63.961%
1322	WEX INC COMMON STOCK USD.01	0.016%	63.977%
1323	SUMITOMO RLTY&D	0.016%	63.993%
1324	HUDSON'S BAY CO	0.016%	64.010%
1325	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.016%	64.026%
1326	ATS AUTOMATION	0.016%	64.042%
1327	WP CAREY INC REIT USD.001	0.016%	64.058%
1328	FIRST HORIZON N	0.016%	64.074%
1329	VISTEON CORP COMMON STOCK	0.016%	64.090%
1330	FURUKAWA ELECTR	0.016%	64.106%
1331	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.016%	64.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	L'OREAL	0.016%	64.137%
1333	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.016%	64.153%
1334	CHARTWELL RETIR	0.016%	64.169%
1335	FRAPORT AG	0.016%	64.185%
1336	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.016%	64.201%
1337	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.016%	64.217%
1338	LAZARD LTD CL A COMMON STOCK USD.01	0.016%	64.233%
1339	EQUIFAX INC	0.016%	64.249%
1340	SUMITOMO HEAVY	0.016%	64.264%
1341	DOWNER EDI LTD	0.016%	64.280%
1342	EATON VANCE CORP COMMON STOCK USD.00390625	0.016%	64.296%
1343	WHITBREAD PLC	0.016%	64.312%
1344	ZIONS BANCORP	0.016%	64.328%
1345	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.016%	64.344%
1346	FORTIVE CORP COMMON STOCK USD.01	0.016%	64.359%
1347	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.016%	64.375%
1348	VWR CORP COMMON STOCK USD.01	0.016%	64.391%
1349	PRIMERICA INC COMMON STOCK	0.016%	64.407%
1350	BIG LOTS INC COMMON STOCK USD.01	0.016%	64.422%
1351	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.016%	64.438%
1352	WINTRUST FINANCIAL CORP COMMON STOCK	0.016%	64.454%
1353	MERLIN PROPERTI	0.016%	64.469%
1354	TRIMBLE INC COMMON STOCK	0.016%	64.485%
1355	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.016%	64.501%
1356	BANK HAPOALIM B	0.016%	64.516%
1357	ROYAL MAIL PLC-	0.016%	64.532%
1358	CATALENT INC COMMON STOCK USD.01	0.016%	64.548%
1359	SANMINA CORP COMMON STOCK USD.01	0.016%	64.563%
1360	ALARIS ROYALTY	0.016%	64.579%
1361	KB FINANCIAL GROUP INC ADR ADR	0.016%	64.595%
1362	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.016%	64.610%
1363	GOLD FIELDS LTD SPONS ADR ADR	0.016%	64.626%
1364	AMKOR TECHNOLOG	0.016%	64.641%
1365	INTL CONS AIRLI	0.016%	64.657%
1366	SUNNY OPTICAL T	0.016%	64.673%
1367	DS SMITH PLC	0.016%	64.688%
1368	SINGAPORE AIRLI	0.016%	64.704%
1369	TAIHEIYO CEMENT	0.016%	64.719%
1370	TWITTER INC COMMON STOCK USD.000005	0.016%	64.735%
1371	PADDY POWER PLC	0.016%	64.750%
1372	INDIABULLS HOUS	0.016%	64.766%
1373	CINTAS CORP	0.016%	64.781%
1374	VOLKSWAGEN AG	0.016%	64.797%
1375	ALERE INC COMMON STOCK USD.001	0.016%	64.812%
1376	INTERDIGITAL IN	0.016%	64.828%
1377	LEND LEASE CORP	0.016%	64.843%
1378	ESSENT GROUP LT	0.016%	64.859%
1379	EUTELSAT COMMUN	0.015%	64.874%
1380	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.015%	64.890%
1381	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.015%	64.905%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	WHARF(HLDGS)	0.015%	64.921%
1383	WHITE MOUNTAINS	0.015%	64.936%
1384	SAFRAN SA	0.015%	64.952%
1385	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.015%	64.967%
1386	VALIDUS HOLDING	0.015%	64.983%
1387	HANCOCK HOLDING	0.015%	64.998%
1388	XILINX INC	0.015%	65.013%
1389	MALLINCKRODT PL	0.015%	65.029%
1390	YASKAWA ELEC CO	0.015%	65.044%
1391	BABCOCK INTL GR	0.015%	65.059%
1392	GENPACT LIMITED	0.015%	65.075%
1393	STERICYCLE INC COMMON STOCK USD.01	0.015%	65.090%
1394	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.015%	65.105%
1395	LENOVO GROUP LT	0.015%	65.121%
1396	DREAM OFFICE RE	0.015%	65.136%
1397	CIRRUS LOGIC IN	0.015%	65.151%
1398	BIDVEST GROUP L	0.015%	65.166%
1399	FLUOR CORP COMMON STOCK USD.01	0.015%	65.182%
1400	ROYAL BANK OF SCOT SPON ADR ADR	0.015%	65.197%
1401	FREENET AG	0.015%	65.212%
1402	HANKYU CORP	0.015%	65.227%
1403	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	65.242%
1404	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.015%	65.258%
1405	KIA MOTORS CORP	0.015%	65.273%
1406	NSK	0.015%	65.288%
1407	WOODWARD INC COMMON STOCK USD.00292	0.015%	65.303%
1408	AARON S INC COMMON STOCK USD.5	0.015%	65.318%
1409	TEREX CORP	0.015%	65.333%
1410	ALFA SA DE CV	0.015%	65.348%
1411	KESKO	0.015%	65.364%
1412	AMPHENOL CORP	0.015%	65.379%
1413	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.015%	65.394%
1414	IBERIABANK CORP	0.015%	65.409%
1415	HELVETIA HOLDIN	0.015%	65.424%
1416	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.015%	65.439%
1417	DAIWA SECS GROU	0.015%	65.454%
1418	ILG INC COMMON STOCK USD.01	0.015%	65.469%
1419	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.015%	65.484%
1420	RPC GROUP	0.015%	65.499%
1421	NOKIAN RENKAAT	0.015%	65.514%
1422	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.015%	65.529%
1423	SBM OFFSHORE NV	0.015%	65.544%
1424	APPLE INC SR UNSECURED 02/27 3.35	0.015%	65.559%
1425	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.015%	65.574%
1426	BARNES GROUP INC COMMON STOCK USD.01	0.015%	65.589%
1427	CHINA MERCHANT	0.015%	65.603%
1428	GPO TELEVISA	0.015%	65.618%
1429	ESSILOR INTERNA	0.015%	65.633%
1430	MITSUBISHI GAS	0.015%	65.648%
1431	ORIGIN ENERGY L	0.015%	65.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	OJI PAPER CO	0.015%	65.678%
1433	FLOWSERVE CORP COMMON STOCK USD1.25	0.015%	65.693%
1434	AMERICAN HOMES 4 RENT A REIT USD.01	0.015%	65.707%
1435	CORESITE REALTY CORP REIT USD.01	0.015%	65.722%
1436	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.015%	65.737%
1437	UBS GROUP	0.015%	65.752%
1438	HEALTHSOUTH CORP COMMON STOCK USD.01	0.015%	65.767%
1439	PEGATRON CORP	0.015%	65.782%
1440	LITHIA MOTORS INC CL A COMMON STOCK	0.015%	65.796%
1441	SAPPI	0.015%	65.811%
1442	INTERMEDIATE CA	0.015%	65.826%
1443	ISHIKAWAJIMA HA	0.015%	65.841%
1444	TORC OIL & GAS	0.015%	65.855%
1445	FIBRA UNO ADMIN	0.015%	65.870%
1446	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.015%	65.885%
1447	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.015%	65.900%
1448	DEUTSCHE BOERSE	0.015%	65.914%
1449	NITTO DENKO COR	0.015%	65.929%
1450	SIGNATURE BANK COMMON STOCK USD.01	0.015%	65.944%
1451	MIDDLEBY CORP COMMON STOCK USD.01	0.015%	65.959%
1452	FUJI HEAVY INDS	0.015%	65.973%
1453	REGAL BELOIT CORP COMMON STOCK USD.01	0.015%	65.988%
1454	MICRO FOCUS INT	0.015%	66.003%
1455	POPULAR INC COMMON STOCK USD.01	0.015%	66.017%
1456	SENIOR HOUSING PROP TRUST REIT USD.01	0.015%	66.032%
1457	KERRY GROUP PLC	0.015%	66.047%
1458	INGENICO	0.015%	66.061%
1459	FLOWERS FOODS INC COMMON STOCK USD.01	0.015%	66.076%
1460	CENTENNIAL RESO	0.015%	66.090%
1461	TEMASEK FINANCI	0.015%	66.105%
1462	DISCOVERY HLDGS	0.015%	66.120%
1463	PRICELINE GROUP	0.015%	66.134%
1464	JEAN COUTU GRP	0.015%	66.149%
1465	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.015%	66.163%
1466	KIRBY CORP	0.015%	66.178%
1467	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.015%	66.192%
1468	PINNACLE FOODS INC COMMON STOCK USD.01	0.015%	66.207%
1469	NOVOZYMES A/S	0.015%	66.221%
1470	ANSYS INC COMMON STOCK USD.01	0.015%	66.236%
1471	ASSA ABLOY AB	0.015%	66.250%
1472	CEMEX SA	0.015%	66.265%
1473	HUBBELL INC COMMON STOCK USD.01	0.014%	66.279%
1474	SERVICEMASTER G	0.014%	66.294%
1475	TATE & LYLE	0.014%	66.308%
1476	SPECTRIS PLC	0.014%	66.323%
1477	PERKINELMER INC COMMON STOCK USD1.0	0.014%	66.337%
1478	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.014%	66.352%
1479	USG CORP	0.014%	66.366%
1480	AURUBIS AG	0.014%	66.381%
1481	mitsui mining &	0.014%	66.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.014%	66.409%
1483	CNO FINANCIAL	0.014%	66.424%
1484	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.014%	66.438%
1485	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	66.452%
1486	ENVISION HEALTHCARE CORP COMMON STOCK	0.014%	66.467%
1487	LCI INDUSTRIES COMMON STOCK USD.01	0.014%	66.481%
1488	WESTPAC BKG COR	0.014%	66.496%
1489	58.COM INC ADR ADR	0.014%	66.510%
1490	mitsui chemical	0.014%	66.524%
1491	DST SYST INC DE	0.014%	66.538%
1492	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.014%	66.553%
1493	LOGAN PROPERTY	0.014%	66.567%
1494	SKF AB - B SHAR	0.014%	66.581%
1495	SEB SA	0.014%	66.596%
1496	IMPERIAL HOLDIN	0.014%	66.610%
1497	ASTELLAS PHARMA	0.014%	66.624%
1498	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.014%	66.638%
1499	CHEUNG KONG PRO	0.014%	66.653%
1500	STORE CAPITAL CORP REIT USD.01	0.014%	66.667%
1501	AVNET INC	0.014%	66.681%
1502	TCF FINL CORP	0.014%	66.696%
1503	OBAYASHI CORP	0.014%	66.710%
1504	PATTERSON COS INC COMMON STOCK USD.01	0.014%	66.724%
1505	SHINHAN FIN GRO	0.014%	66.738%
1506	HCL TECHNOLOGIE	0.014%	66.752%
1507	CNH INDUSTRIAL	0.014%	66.767%
1508	ICICI BANK LTD	0.014%	66.781%
1509	CYPRESS SEMICON	0.014%	66.795%
1510	EURO FIN STABIL	0.014%	66.809%
1511	WENDY S CO/THE COMMON STOCK USD.1	0.014%	66.824%
1512	EAGLE MATERIALS	0.014%	66.838%
1513	RICHELIEU HARDW	0.014%	66.852%
1514	ZOETIS INC COMMON STOCK USD.01	0.014%	66.866%
1515	SONOVA HOLDING	0.014%	66.880%
1516	ANTOFAGASTA HLD	0.014%	66.894%
1517	BANK NEDERLANDS	0.014%	66.908%
1518	SUNRISE COMMUNC	0.014%	66.923%
1519	DAIWA HOUSE IND	0.014%	66.937%
1520	CHINA SHENHUA E	0.014%	66.951%
1521	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.014%	66.965%
1522	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.014%	66.979%
1523	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.014%	66.993%
1524	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.014%	67.007%
1525	DEUTSCHE WOHNEN	0.014%	67.021%
1526	NIPPON TEL&TEL	0.014%	67.035%
1527	LIXIL GROUP COR	0.014%	67.049%
1528	PREMIER GOLD MI	0.014%	67.063%
1529	KINGFISHER PLC	0.014%	67.077%
1530	REXNORD CORP COMMON STOCK USD.01	0.014%	67.091%
1531	TEIJIN	0.014%	67.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.014%	67.120%
1533	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.014%	67.134%
1534	HUSQVARNA AB -	0.014%	67.148%
1535	WPX ENERGY INC COMMON STOCK	0.014%	67.162%
1536	SYDBANK	0.014%	67.176%
1537	BAJAJ FINSERV L	0.014%	67.190%
1538	BOOKER GROUP	0.014%	67.204%
1539	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.014%	67.218%
1540	FEDERATED INVES	0.014%	67.232%
1541	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.014%	67.245%
1542	GEBERIT AG-REG	0.014%	67.259%
1543	BELDEN INC COMMON STOCK USD.01	0.014%	67.273%
1544	GLOBAL PAYMENTS INC COMMON STOCK	0.014%	67.287%
1545	HEINEKEN NV	0.014%	67.301%
1546	PARK HOTELS + RESORTS INC REIT USD.01	0.014%	67.315%
1547	CONSOL ENERGY INC COMMON STOCK USD.01	0.014%	67.329%
1548	LEGG MASON INC COMMON STOCK USD.1	0.014%	67.343%
1549	MORNEAU SHEPELL	0.014%	67.357%
1550	BANK OF IRELAND	0.014%	67.371%
1551	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.014%	67.384%
1552	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	67.398%
1553	AAREAL BANK AG	0.014%	67.412%
1554	MAPFRE SA	0.014%	67.426%
1555	BBA AVIATION	0.014%	67.440%
1556	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.014%	67.454%
1557	COBHAM PLC	0.014%	67.467%
1558	TERADATA CORP COMMON STOCK USD.01	0.014%	67.481%
1559	INCITEC PIVOT	0.014%	67.495%
1560	INTL BUSINESS M	0.014%	67.509%
1561	TECHNIPFMC PLC	0.014%	67.523%
1562	FORTUM OYJ	0.014%	67.536%
1563	BENDIGO AND ADE	0.014%	67.550%
1564	SVENSKA HANDELS	0.014%	67.564%
1565	ENSTAR GROUP LT	0.014%	67.578%
1566	SEKISUI HOUSE	0.014%	67.591%
1567	Atlantia SpA	0.014%	67.605%
1568	DARDEN RESTAURA	0.014%	67.619%
1569	BRITISH TELECOM	0.014%	67.633%
1570	CHINA INSURANCE	0.014%	67.646%
1571	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.014%	67.660%
1572	BEAZLEY PLC	0.014%	67.674%
1573	YUM BRANDS INC COMMON STOCK	0.014%	67.688%
1574	ZYNGA INC CL A COMMON STOCK USD.00000625	0.014%	67.701%
1575	FLS INDUSTRIES	0.014%	67.715%
1576	HILLENBRAND INC COMMON STOCK	0.014%	67.729%
1577	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.014%	67.742%
1578	OLD NATIONAL BANCORP COMMON STOCK	0.014%	67.756%
1579	BID CORP LTD	0.014%	67.770%
1580	TIMKEN CO	0.014%	67.783%
1581	ALCOA CORP COMMON STOCK USD.01	0.014%	67.797%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	GROWTHPOINT PRO	0.014%	67.811%
1583	PRUDENTIAL CORP	0.014%	67.824%
1584	UPL LTD	0.014%	67.838%
1585	INVESTORS BANCORP INC COMMON STOCK USD.01	0.014%	67.852%
1586	GALAXY ENTERTA	0.014%	67.865%
1587	MAN STRATEGIC H	0.014%	67.879%
1588	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.014%	67.892%
1589	SHIMAO PROPERTY	0.014%	67.906%
1590	CUBESMART REIT USD.01	0.014%	67.920%
1591	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.014%	67.933%
1592	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.014%	67.947%
1593	BOSKALIS WESTMN	0.014%	67.960%
1594	GRAMERCY PROPERTY TRUST REIT USD.01	0.014%	67.974%
1595	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.014%	67.987%
1596	TEGNA INC COMMON STOCK USD1.0	0.014%	68.001%
1597	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.014%	68.014%
1598	WHELOCK & COMP	0.014%	68.028%
1599	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	68.041%
1600	HUHTAMAKI OY	0.013%	68.055%
1601	CIT GROUP INC COMMON STOCK USD.01	0.013%	68.068%
1602	THYSSEN KRUPP A	0.013%	68.082%
1603	KOBE STEEL	0.013%	68.095%
1604	POLARIS INDUSTR	0.013%	68.109%
1605	J2 GLOBAL INC COMMON STOCK USD.01	0.013%	68.122%
1606	SERVICE CORP IN	0.013%	68.136%
1607	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.013%	68.149%
1608	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.013%	68.162%
1609	SEMPRA ENERGY COMMON STOCK	0.013%	68.176%
1610	HYDRO ONE LTD	0.013%	68.189%
1611	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.013%	68.203%
1612	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.013%	68.216%
1613	COMPASS GROUP P	0.013%	68.230%
1614	AXIS BANK	0.013%	68.243%
1615	RSP PERMIAN INC COMMON STOCK USD.01	0.013%	68.257%
1616	MURPHY USA INC COMMON STOCK	0.013%	68.270%
1617	CONDUENT INC COMMON STOCK USD.01	0.013%	68.283%
1618	REDEFINE PROPER	0.013%	68.297%
1619	BANK TOKYO-MITS	0.013%	68.310%
1620	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.013%	68.324%
1621	AMERICA MOVIL S	0.013%	68.337%
1622	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.013%	68.350%
1623	OC OERLIKON COR	0.013%	68.364%
1624	HKT TRUST	0.013%	68.377%
1625	HONG KONG EXCHA	0.013%	68.391%
1626	DTE ENERGY INC	0.013%	68.404%
1627	VOESTALPINE AG	0.013%	68.417%
1628	CAP GEMINI	0.013%	68.431%
1629	MIRVAC GROUP RE	0.013%	68.444%
1630	NOMURA REAL EST	0.013%	68.457%
1631	RELX NV	0.013%	68.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	68.484%
1633	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	68.497%
1634	DAIWA SECURITIE	0.013%	68.511%
1635	FNB CORP COMMON STOCK USD.01	0.013%	68.524%
1636	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	68.537%
1637	LIFEPOINT HOSPI	0.013%	68.551%
1638	DYCOM INDUSTRIE	0.013%	68.564%
1639	ASCENDAS REAL E	0.013%	68.577%
1640	SAMSUNG SDI CO	0.013%	68.590%
1641	T&D HOLDINGS IN	0.013%	68.604%
1642	SYSCO CORP COMMON STOCK USD1.0	0.013%	68.617%
1643	SAP AG	0.013%	68.630%
1644	BARLOWORLD LTD	0.013%	68.643%
1645	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.013%	68.656%
1646	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.013%	68.670%
1647	INDITEX SA	0.013%	68.683%
1648	CHINA RESOURCES	0.013%	68.696%
1649	PPL CORPORATION	0.013%	68.709%
1650	CATHAY FINANCIA	0.013%	68.722%
1651	SUBSEA 7 SA	0.013%	68.736%
1652	CNPC (HONG KONG	0.013%	68.749%
1653	HEALTHCARE REALTY TRUST INC REIT USD.01	0.013%	68.762%
1654	INVESTEC PLC	0.013%	68.775%
1655	BANK OF QUEENSL	0.013%	68.788%
1656	SUMITOMO METAL	0.013%	68.801%
1657	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.013%	68.814%
1658	MAJOR DRILLING	0.013%	68.827%
1659	BCO BRADESCO SA	0.013%	68.840%
1660	DELUXE CORP	0.013%	68.854%
1661	ELECTROCOMPONEN	0.013%	68.867%
1662	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.013%	68.880%
1663	ITAU UNIBANCO H SPON PRF ADR	0.013%	68.893%
1664	DOMTAR CORP USD	0.013%	68.906%
1665	METSO OYJ	0.013%	68.919%
1666	CREE INC COMMON STOCK USD.00125	0.013%	68.932%
1667	L-BANK BW FOERD	0.013%	68.945%
1668	CLOSE BROS GROU	0.013%	68.958%
1669	BRENNTAG AG	0.013%	68.971%
1670	ADVANCED SEMICO	0.013%	68.984%
1671	RENTOKIL INITIA	0.013%	68.997%
1672	MOSAIC CO	0.013%	69.010%
1673	LEGG MASON INC SR UNSECURED 03/26 4.75	0.013%	69.023%
1674	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	69.036%
1675	FISERV INC COMMON STOCK USD.01	0.013%	69.049%
1676	JAPAN TOBACCO I	0.013%	69.062%
1677	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	69.075%
1678	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.013%	69.088%
1679	NETFLIX INC COMMON STOCK USD.001	0.013%	69.101%
1680	EDISON INTERNATIONAL COMMON STOCK	0.013%	69.114%
1681	AXA-UAP	0.013%	69.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	KAWASAKI HEAVY	0.013%	69.140%
1683	BANK OF THE OZARKS COMMON STOCK USD.01	0.013%	69.153%
1684	COLRUYT SA	0.013%	69.165%
1685	UNITED URBAN IN	0.013%	69.178%
1686	TRAVIS PERKINS	0.013%	69.191%
1687	KEMPER CORP COMMON STOCK USD.1	0.013%	69.204%
1688	LG CORP	0.013%	69.217%
1689	ACI WORLDWIDE INC COMMON STOCK USD.005	0.013%	69.230%
1690	VONOVIA SE	0.013%	69.243%
1691	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.013%	69.256%
1692	CLOROX CO	0.013%	69.268%
1693	IMI PLC	0.013%	69.281%
1694	ARTIS REAL ESTA	0.013%	69.294%
1695	KURARAY CO	0.013%	69.307%
1696	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	69.320%
1697	CA INC SR UNSECURED 03/27 4.7	0.013%	69.333%
1698	UNI-PRESIDENT E	0.013%	69.345%
1699	CHINA COMMUNICA	0.013%	69.358%
1700	ROBERT HALF INT	0.013%	69.371%
1701	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	69.384%
1702	COMPAL ELECTRON	0.013%	69.397%
1703	US BANCORP SR UNSECURED 01/24 3.7	0.013%	69.409%
1704	ACS, ACTIVIDADE	0.013%	69.422%
1705	SHOPRITE HLDGS	0.013%	69.435%
1706	CREW ENERGY INC	0.013%	69.448%
1707	BCO DO BRASIL S	0.013%	69.461%
1708	BUCHER IND-REGD	0.013%	69.473%
1709	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.013%	69.486%
1710	PORSCHE AUTOMOB	0.013%	69.499%
1711	NATIONWIDE B/S	0.013%	69.512%
1712	AGILE PROPERTY	0.013%	69.524%
1713	RELX PLC SPON ADR ADR	0.013%	69.537%
1714	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.013%	69.550%
1715	UMPQUA HOLDINGS CORP COMMON STOCK	0.013%	69.562%
1716	FINISAR CORPORATION COMMON STOCK USD.001	0.013%	69.575%
1717	CABOT CORP	0.013%	69.588%
1718	EAST JAPAN RAIL	0.013%	69.601%
1719	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.013%	69.613%
1720	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.013%	69.626%
1721	WPP PLC	0.013%	69.639%
1722	SKECHERS USA INC CL A COMMON STOCK USD.001	0.013%	69.651%
1723	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.013%	69.664%
1724	PROXIMUS	0.013%	69.677%
1725	JAPAN RETAIL FU	0.013%	69.689%
1726	T GARANTI BANKA	0.013%	69.702%
1727	SUMITOMO MITSUI	0.013%	69.715%
1728	CHURCH & DWIGHT	0.013%	69.727%
1729	GERDAU SA SIDER	0.013%	69.740%
1730	APPLE HOSPITALITY REIT INC REIT NPV	0.013%	69.753%
1731	ONEOK INC COMPANY GUAR 02/22 4.25	0.013%	69.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	BERENDSEN PLC	0.013%	69.778%
1733	STOREBRAND ASA	0.013%	69.790%
1734	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.013%	69.803%
1735	NU SKIN ENTERPR	0.013%	69.816%
1736	MICROCHIP TECHN	0.013%	69.828%
1737	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.013%	69.841%
1738	CRANE CO	0.013%	69.853%
1739	COGECO INC COMMON STOCK	0.013%	69.866%
1740	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.013%	69.879%
1741	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.013%	69.891%
1742	ELECTRICITE DE	0.013%	69.904%
1743	ASSOCD BANC-COR	0.013%	69.916%
1744	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.013%	69.929%
1745	COMMERCIAL METALS CO COMMON STOCK USD.01	0.013%	69.941%
1746	KAPSTONE PAPER	0.013%	69.954%
1747	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.013%	69.966%
1748	KAZAKHMYS PLC	0.012%	69.979%
1749	KLX INC COMMON STOCK USD.01	0.012%	69.991%
1750	PURE INDUSTRIAL	0.012%	70.004%
1751	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	70.016%
1752	HINDALCO INDS	0.012%	70.029%
1753	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.012%	70.041%
1754	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.012%	70.054%
1755	KEY BANK NA SR UNSECURED 06/25 3.3	0.012%	70.066%
1756	TEVA PHARMACEUTICAL SP ADR ADR	0.012%	70.079%
1757	FERROVIAL SA	0.012%	70.091%
1758	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.012%	70.103%
1759	COCA-COLA WEST	0.012%	70.116%
1760	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.012%	70.128%
1761	XCEL ENERGY INC COMMON STOCK USD2.5	0.012%	70.141%
1762	MAXIM INTEGRATE	0.012%	70.153%
1763	WEC ENERGY GROU	0.012%	70.165%
1764	TRELLEBORG AB	0.012%	70.178%
1765	ACCIONA SA	0.012%	70.190%
1766	Dongbu Insuranc	0.012%	70.203%
1767	BANCORPSOUTH INC COMMON STOCK USD2.5	0.012%	70.215%
1768	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.012%	70.227%
1769	INMARSAT PLC	0.012%	70.240%
1770	VISHAY INTERTEC	0.012%	70.252%
1771	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.012%	70.264%
1772	STAR ENTERTAINM	0.012%	70.277%
1773	VF CORP	0.012%	70.289%
1774	TELEFLEX INC COMMON STOCK USD1.0	0.012%	70.301%
1775	POLYONE CORPORATION COMMON STOCK USD.01	0.012%	70.314%
1776	OAO GAZPROM-SPO	0.012%	70.326%
1777	GOLDCORP INC SR UNSECURED 06/21 3.625	0.012%	70.338%
1778	OBSIDIAN ENERGY LTD COMMON STOCK	0.012%	70.351%
1779	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	70.363%
1780	PARTNERS GROUP	0.012%	70.375%
1781	IDEX CORP	0.012%	70.388%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	CHINA LIFE INS	0.012%	70.400%
1783	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.012%	70.412%
1784	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.012%	70.424%
1785	DAVE & BUSTER'S	0.012%	70.437%
1786	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.012%	70.449%
1787	CHEVRON CORP SR UNSECURED 11/20 2.419	0.012%	70.461%
1788	GAM HOLDING LTD	0.012%	70.473%
1789	MOOG INC CLASS A COMMON STOCK USD1.0	0.012%	70.485%
1790	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.012%	70.498%
1791	UBE INDUSTRIES	0.012%	70.510%
1792	APERAM SA	0.012%	70.522%
1793	EXPERIAN PLC	0.012%	70.534%
1794	PAYSAFE GROUP P	0.012%	70.547%
1795	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.012%	70.559%
1796	INDOFOODS SUKSE	0.012%	70.571%
1797	NICHIREI CORP	0.012%	70.583%
1798	CERNER CORP	0.012%	70.595%
1799	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.012%	70.607%
1800	MILLICOM INTL C	0.012%	70.620%
1801	SILGAN HLDGS	0.012%	70.632%
1802	WESCO INTERNATI	0.012%	70.644%
1803	GRUPO AEROPORTU	0.012%	70.656%
1804	FOMENTO ECON ME	0.012%	70.668%
1805	WORTHINGTON IND	0.012%	70.681%
1806	THK CO	0.012%	70.693%
1807	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.012%	70.705%
1808	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.012%	70.717%
1809	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.012%	70.729%
1810	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.012%	70.741%
1811	BAYER MOTOREN W	0.012%	70.753%
1812	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.012%	70.765%
1813	ANIXTER INTL IN	0.012%	70.778%
1814	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.012%	70.790%
1815	AGF MGMT LTD CL	0.012%	70.802%
1816	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.012%	70.814%
1817	ITT INC COMMON STOCK USD1.0	0.012%	70.826%
1818	KLA TENCOR CORP COMMON STOCK USD.001	0.012%	70.838%
1819	TOKYU FUDOSAN H	0.012%	70.850%
1820	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.012%	70.862%
1821	HANWHA CHEMICAL	0.012%	70.875%
1822	mitsui FUDOSAN	0.012%	70.887%
1823	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.012%	70.899%
1824	MEGA FINANCIAL	0.012%	70.911%
1825	VIASAT INC COMMON STOCK USD.0001	0.012%	70.923%
1826	KAO CORP	0.012%	70.935%
1827	CABOT OIL & GAS	0.012%	70.947%
1828	SANDVINE COR-CA	0.012%	70.959%
1829	BT GROUP PLC	0.012%	70.971%
1830	SHINHAN FINANCI	0.012%	70.983%
1831	GRACO INC COMMON STOCK USD1.0	0.012%	70.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	AMER SPORTS OYJ	0.012%	71.007%
1833	CONVERGYS CORP COMMON STOCK	0.012%	71.019%
1834	CAMBREX CORP COMMON STOCK USD.1	0.012%	71.031%
1835	ROCKWELL COLLIN	0.012%	71.043%
1836	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.012%	71.055%
1837	MB FINANCIAL INC COMMON STOCK USD.01	0.012%	71.067%
1838	TATTS GROUP LTD	0.012%	71.079%
1839	AT+T INC SR UNSECURED 05/25 3.4	0.012%	71.091%
1840	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.012%	71.103%
1841	mitsui Osk Line	0.012%	71.115%
1842	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	71.127%
1843	RICOH CO	0.012%	71.139%
1844	WILLIAM DEMANT	0.012%	71.151%
1845	HENGAN INTL	0.012%	71.163%
1846	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.012%	71.175%
1847	CNOOC LTD	0.012%	71.187%
1848	GLACIER BANCORP INC COMMON STOCK USD.01	0.012%	71.199%
1849	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.012%	71.211%
1850	BPCE SA SR UNSECURED 02/21 2.65	0.012%	71.223%
1851	PT BANK CENTRAL	0.012%	71.235%
1852	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.012%	71.247%
1853	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.012%	71.259%
1854	CLEAN HARBOR IN	0.012%	71.271%
1855	OMRON CORP	0.012%	71.283%
1856	AKBANK TAS	0.012%	71.295%
1857	CITRIX SYSTEMS	0.012%	71.307%
1858	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.012%	71.319%
1859	INTERTAPE POLYM	0.012%	71.331%
1860	TEMENOS GROUP A	0.012%	71.343%
1861	VARIAN MEDICAL	0.012%	71.354%
1862	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.012%	71.366%
1863	LEGGETT + PLATT INC COMMON STOCK USD.01	0.012%	71.378%
1864	HOME BANCSHARES INC COMMON STOCK USD.01	0.012%	71.390%
1865	ANGLOVAAL INDS	0.012%	71.402%
1866	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.012%	71.414%
1867	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.012%	71.426%
1868	DERWENT LONDON	0.012%	71.438%
1869	METRO WHOLESALE	0.012%	71.449%
1870	LG TELECOM LTD	0.012%	71.461%
1871	PASON SYSTEMS I	0.012%	71.473%
1872	QUALICORP SA	0.012%	71.485%
1873	DENKI KAGAKU KO	0.012%	71.497%
1874	GUYANA GOLDFIEL	0.012%	71.509%
1875	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	71.521%
1876	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	71.532%
1877	BRP INC/CA- SUB	0.012%	71.544%
1878	ALEXANDER + BALDWIN INC REIT	0.012%	71.556%
1879	EQUITY COMMONWEALTH REIT USD.01	0.012%	71.568%
1880	WIENERBERGER AG	0.012%	71.580%
1881	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.012%	71.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	PUBLIC SERVICE	0.012%	71.603%
1883	HELMERICH & PAY	0.012%	71.615%
1884	ROGERS SUGAR IN	0.012%	71.627%
1885	TRUWORTHS INTER	0.012%	71.639%
1886	PGE POLSKA GRUP	0.012%	71.650%
1887	LEONI AG	0.012%	71.662%
1888	HASBRO INC	0.012%	71.674%
1889	DIGITALGLOBE INC COMMON STOCK USD.001	0.012%	71.686%
1890	KYOCERA CORP	0.012%	71.697%
1891	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.012%	71.709%
1892	WILLIAM HILL PL	0.012%	71.721%
1893	MINTH GROUP LTD	0.012%	71.733%
1894	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.012%	71.744%
1895	NATIONAL AUSTRALIA	0.012%	71.756%
1896	ECHOSTAR CORP A COMMON STOCK USD.001	0.012%	71.768%
1897	WEBMD HEALTH CORP COMMON STOCK USD.01	0.012%	71.780%
1898	GUANGZHOU R&F P	0.012%	71.791%
1899	NIPPON MEAT PAC	0.012%	71.803%
1900	NINE DRAGONS PA	0.012%	71.815%
1901	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.012%	71.826%
1902	KONICA MINOLTA	0.012%	71.838%
1903	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.012%	71.850%
1904	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.012%	71.861%
1905	ALSTOM	0.012%	71.873%
1906	DEUTSCHE TELEKO	0.012%	71.885%
1907	BANK OF HAWAII CORP COMMON STOCK USD.01	0.012%	71.896%
1908	DANONE SA	0.012%	71.908%
1909	FONCIERE DES RE	0.012%	71.920%
1910	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.012%	71.931%
1911	KOHL S CORPORATION SR UNSECURED 11/21 4	0.012%	71.943%
1912	RALPH LAUREN CORP COMMON STOCK USD.01	0.012%	71.955%
1913	SINGAPORE TELECOM	0.012%	71.966%
1914	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.012%	71.978%
1915	KERING	0.012%	71.989%
1916	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.012%	72.001%
1917	ALPS ELECTRIC C	0.012%	72.013%
1918	OFFICE DEPOT IN	0.012%	72.024%
1919	KLONDEX MINES L	0.012%	72.036%
1920	KEPPEL CORP	0.012%	72.047%
1921	ROLLS ROYCE	0.012%	72.059%
1922	ELECTROLUX AB-S	0.012%	72.070%
1923	WATERS CORP	0.012%	72.082%
1924	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.012%	72.093%
1925	CARTER S INC COMMON STOCK USD.01	0.012%	72.105%
1926	SOUTH STATE CORP COMMON STOCK USD2.5	0.012%	72.116%
1927	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.012%	72.128%
1928	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.012%	72.139%
1929	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	72.151%
1930	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	72.162%
1931	DREAM GLOBAL RE	0.011%	72.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	TREVALI MINING	0.011%	72.185%
1933	GEN DYNAMICS CO	0.011%	72.197%
1934	SAMSUNG FIRE &	0.011%	72.208%
1935	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.011%	72.220%
1936	HITACHI CONST M	0.011%	72.231%
1937	FIRST INDL REAL	0.011%	72.243%
1938	ASTRA INTERNATI	0.011%	72.254%
1939	HYUNDAI ENG & C	0.011%	72.266%
1940	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.011%	72.277%
1941	MONDI LTD	0.011%	72.288%
1942	NEDCOR LTD ZAR1	0.011%	72.300%
1943	PANDORA A/S	0.011%	72.311%
1944	SABRA HEALTH CARE REIT INC REIT USD.01	0.011%	72.323%
1945	DAINIPPON INK&C	0.011%	72.334%
1946	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.011%	72.346%
1947	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	72.357%
1948	BODYCOTE PLC	0.011%	72.368%
1949	CAPSTONE MINING	0.011%	72.380%
1950	HANKOOK TIRE CO	0.011%	72.391%
1951	TRANSOCEAN LTD	0.011%	72.403%
1952	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.011%	72.414%
1953	FIRST FINANCIAL	0.011%	72.425%
1954	SHERWIN WILLIAM	0.011%	72.437%
1955	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.011%	72.448%
1956	ORPEA	0.011%	72.459%
1957	DAIKIN INDUSTRI	0.011%	72.471%
1958	JANUS HENDERSON	0.011%	72.482%
1959	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.011%	72.493%
1960	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.011%	72.505%
1961	SUNOPTA INC COMMON STOCK	0.011%	72.516%
1962	ACCOR	0.011%	72.528%
1963	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	72.539%
1964	LINCOLN ELEC HL	0.011%	72.550%
1965	ALTUS GROUP LTD	0.011%	72.562%
1966	CES ENERGY SOLU	0.011%	72.573%
1967	COUSINS PROPERTIES INC REIT USD1.0	0.011%	72.584%
1968	SEABOARD CORP COMMON STOCK USD1.0	0.011%	72.596%
1969	CEMEX SA	0.011%	72.607%
1970	NVR INC COMMON STOCK USD.01	0.011%	72.618%
1971	ACUITY BRANDS INC COMMON STOCK USD.01	0.011%	72.629%
1972	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	72.641%
1973	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.011%	72.652%
1974	HYUNDAI MARINE&	0.011%	72.663%
1975	TARO PHARMACEUT	0.011%	72.675%
1976	THE FOSCHINI GR	0.011%	72.686%
1977	A.P. MOLLER-MAE	0.011%	72.697%
1978	STARWOOD WAYPOINT HOMES REIT USD.01	0.011%	72.708%
1979	PLASTIC OMNIUM	0.011%	72.719%
1980	MOSAIC CO SR UNSECURED 11/21 3.75	0.011%	72.731%
1981	GETINGE AB, B S	0.011%	72.742%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.011%	72.753%
1983	CRODA INTERNATI	0.011%	72.764%
1984	SHAWCOR LTD	0.011%	72.776%
1985	LITTELFUSE INC COMMON STOCK USD.01	0.011%	72.787%
1986	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.011%	72.798%
1987	MOODY S CORP COMMON STOCK USD.01	0.011%	72.809%
1988	IG GROUP HLDGS	0.011%	72.820%
1989	FOOT LOCKER INC COMMON STOCK USD.01	0.011%	72.832%
1990	KGHM POLSKA MIE	0.011%	72.843%
1991	TRINSEO SA	0.011%	72.854%
1992	MAXIMUS INC COMMON STOCK	0.011%	72.865%
1993	CHILDRENS PLACE	0.011%	72.876%
1994	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.011%	72.887%
1995	COHERENT INC	0.011%	72.899%
1996	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	72.910%
1997	TOPBUILD CORP COMMON STOCK	0.011%	72.921%
1998	GERRESHEIMER GR	0.011%	72.932%
1999	BOARDWALK REIT	0.011%	72.943%
2000	HERMAN MILLER I	0.011%	72.954%
2001	ADVANCE RESIDEN	0.011%	72.965%
2002	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.011%	72.976%
2003	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	72.988%
2004	AGT FOOD AND IN	0.011%	72.999%
2005	CARPENTER TECH	0.011%	73.010%
2006	ICADE	0.011%	73.021%
2007	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.011%	73.032%
2008	BARRY CALLEBAUT	0.011%	73.043%
2009	CANACCORD FINAN	0.011%	73.054%
2010	WW GRAINGER INC	0.011%	73.065%
2011	MEXICHEM SAB DE	0.011%	73.076%
2012	CAPITAMALL TRUS	0.011%	73.087%
2013	OTP BANK PLC	0.011%	73.098%
2014	SPARK NEW ZEA	0.011%	73.109%
2015	ENERSYS COMMON STOCK USD.01	0.011%	73.120%
2016	ALACER GOLD COR	0.011%	73.131%
2017	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.011%	73.142%
2018	WEATHERFORD INT	0.011%	73.154%
2019	COPART INC	0.011%	73.165%
2020	GREENE KING	0.011%	73.176%
2021	GATX CORP	0.011%	73.187%
2022	WARTSILA OYJ AB	0.011%	73.198%
2023	WATSCO INC COMMON STOCK USD.5	0.011%	73.209%
2024	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	73.220%
2025	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.011%	73.231%
2026	CHINA GOLD INTL	0.011%	73.242%
2027	ORIX CORP	0.011%	73.253%
2028	FORTUNA SILVER MINES INC COMMON STOCK	0.011%	73.264%
2029	SPARTAN ENERGY	0.011%	73.274%
2030	LIBERTY MUTUAL	0.011%	73.285%
2031	SOUTH32 LTD	0.011%	73.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.011%	73.307%
2033	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.011%	73.318%
2034	AVERY DENNISON	0.011%	73.329%
2035	TOKYO ELECTRON	0.011%	73.340%
2036	SAIPEM SPA	0.011%	73.351%
2037	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.011%	73.362%
2038	OCEANEERING INT	0.011%	73.373%
2039	COOPER TIRE&RUB	0.011%	73.384%
2040	REGIONS FINANCI	0.011%	73.395%
2041	ORANGE SA SR UNSECURED 09/21 4.125	0.011%	73.406%
2042	JUPITER PLC	0.011%	73.417%
2043	PRICESMART INC	0.011%	73.427%
2044	SUNTEC REIT	0.011%	73.438%
2045	SUMITOMO RUBBER	0.011%	73.449%
2046	FERROGLOBE PLC	0.011%	73.460%
2047	ENERSIS SA	0.011%	73.471%
2048	APPLE INC 1.55%	0.011%	73.482%
2049	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.011%	73.493%
2050	NORSK HYDRO AS	0.011%	73.503%
2051	STRYKER CORP SR UNSECURED 05/24 3.375	0.011%	73.514%
2052	STERLING BANCORP/DE COMMON STOCK USD.01	0.011%	73.525%
2053	FIRSTCASH INC COMMON STOCK USD.01	0.011%	73.536%
2054	KAWASAKI KISEN	0.011%	73.547%
2055	ALUMINA LTD	0.011%	73.557%
2056	ROYAL UNIBREW A	0.011%	73.568%
2057	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.011%	73.579%
2058	J + J SNACK FOODS CORP COMMON STOCK	0.011%	73.590%
2059	LI & FUNG LIMIT	0.011%	73.601%
2060	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.011%	73.612%
2061	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.011%	73.622%
2062	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.011%	73.633%
2063	ABM INDUSTRIES INC COMMON STOCK USD.01	0.011%	73.644%
2064	HECLA MINING CO	0.011%	73.655%
2065	HAYS	0.011%	73.665%
2066	STRYKER CORP SR UNSECURED 03/21 2.625	0.011%	73.676%
2067	OWENS-ILLINOIS	0.011%	73.687%
2068	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.011%	73.698%
2069	CHORUS AVIATION	0.011%	73.708%
2070	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.011%	73.719%
2071	SBI HOLDINGS IN	0.011%	73.730%
2072	REINSURANCE GRO	0.011%	73.741%
2073	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.011%	73.751%
2074	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.011%	73.762%
2075	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.011%	73.773%
2076	BONAVISTA ENERG	0.011%	73.784%
2077	GRUPA LOTOS S.A	0.011%	73.794%
2078	HALYARD HEALTH INC COMMON STOCK USD.01	0.011%	73.805%
2079	NATIXIS	0.011%	73.816%
2080	B+G FOODS INC COMMON STOCK USD.01	0.011%	73.826%
2081	CH ROBINSON WOR	0.011%	73.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	ASPEN INSURANCE	0.011%	73.848%
2083	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.011%	73.859%
2084	FIRSTGROUP	0.011%	73.869%
2085	SUNSTONE HOTEL	0.011%	73.880%
2086	HANWHA CORP	0.011%	73.891%
2087	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.011%	73.901%
2088	SHAFTESBURY	0.011%	73.912%
2089	WALKER + DUNLOP INC COMMON STOCK	0.011%	73.923%
2090	GRAHAM HOLDINGS	0.011%	73.933%
2091	LEGRAND SA	0.011%	73.944%
2092	OUTOKUMPU OY	0.011%	73.955%
2093	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.011%	73.965%
2094	BRINK S CO/THE COMMON STOCK USD1.0	0.011%	73.976%
2095	SWIRE PACIFIC	0.011%	73.986%
2096	MCCORMICK & CO	0.011%	73.997%
2097	Straumann AG	0.011%	74.008%
2098	CARS.COM INC COMMON STOCK USD.01	0.011%	74.018%
2099	HUGO BOSS AG	0.011%	74.029%
2100	BRILLIANCE CHIN	0.011%	74.040%
2101	EQUITABLE GROUP	0.011%	74.050%
2102	TETRA TECH INC COMMON STOCK USD.01	0.011%	74.061%
2103	TRIBUNE MEDIA C	0.011%	74.071%
2104	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	74.082%
2105	TELENOR AS	0.011%	74.093%
2106	MSC INDUSTRIAL	0.011%	74.103%
2107	CANACOL ENERGY	0.011%	74.114%
2108	METLIFE INC SR UNSECURED 04/24 3.6	0.011%	74.124%
2109	BHARAT FORGE LT	0.011%	74.135%
2110	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.011%	74.146%
2111	PRA HEALTH SCIE	0.011%	74.156%
2112	SEIKO EPSON COR	0.011%	74.167%
2113	CVB FINANCIAL CORP COMMON STOCK	0.011%	74.177%
2114	TIGER BRANDS	0.011%	74.188%
2115	LG CABLE &MCHY	0.011%	74.198%
2116	RBC BEARINGS INC COMMON STOCK USD.01	0.011%	74.209%
2117	OMNICOM GROUP I	0.011%	74.219%
2118	LIFE STORAGE INC REIT USD.01	0.011%	74.230%
2119	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.011%	74.241%
2120	GREAT WALL AUTO	0.011%	74.251%
2121	PHYSICIANS REALTY TRUST REIT USD.01	0.011%	74.262%
2122	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.011%	74.272%
2123	TRIPADVISOR INC COMMON STOCK USD.001	0.011%	74.283%
2124	UBM PLC	0.011%	74.293%
2125	CENTAMIN PLC	0.011%	74.304%
2126	QUANTA COMPUTER	0.010%	74.314%
2127	YUE YUEN INDUST	0.010%	74.325%
2128	BANK OF NY MELL	0.010%	74.335%
2129	TERNA RETE ELET	0.010%	74.346%
2130	WORLEYPARSONS	0.010%	74.356%
2131	FLETCHER BUILDI	0.010%	74.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	LIBERTY MUTUAL	0.010%	74.377%
2133	BCA POP EMILIA	0.010%	74.387%
2134	JM AB	0.010%	74.398%
2135	KOSMOS ENERGY L	0.010%	74.408%
2136	CDW CORP/DE COMMON STOCK USD.01	0.010%	74.419%
2137	ARISTOCRAT LEIS	0.010%	74.429%
2138	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.010%	74.439%
2139	MERCK KGAA	0.010%	74.450%
2140	VENTURE CORP	0.010%	74.460%
2141	CEZ AS	0.010%	74.471%
2142	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	74.481%
2143	PROASSURANCE CORP COMMON STOCK USD.01	0.010%	74.491%
2144	EVERCORE PARTNE	0.010%	74.502%
2145	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.010%	74.512%
2146	LUCARA DIAMOND	0.010%	74.523%
2147	E.SUN FINANCIAL	0.010%	74.533%
2148	BANK OF COMMUNI	0.010%	74.543%
2149	BILLERUD AB	0.010%	74.554%
2150	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.010%	74.564%
2151	CORPORATE OFFICE PROPERTIES REIT USD.01	0.010%	74.574%
2152	TIVO CORP COMMON STOCK USD.001	0.010%	74.585%
2153	BK MANDIRI	0.010%	74.595%
2154	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	74.605%
2155	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.010%	74.616%
2156	DEXIA CREDIT LO	0.010%	74.626%
2157	VERINT SYSTEMS	0.010%	74.636%
2158	TRUSTMARK CORP COMMON STOCK	0.010%	74.647%
2159	HELEN OF TROY C	0.010%	74.657%
2160	TRACTOR SUPPLY	0.010%	74.667%
2161	GRUBHUB INC COMMON STOCK USD.0001	0.010%	74.678%
2162	TABCORP HLDGS L	0.010%	74.688%
2163	AQUA AMERICA INC COMMON STOCK USD.5	0.010%	74.698%
2164	AUTOCANADA INC	0.010%	74.708%
2165	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.010%	74.719%
2166	HORIZON PHARMA	0.010%	74.729%
2167	GENERAL ELECTRI	0.010%	74.739%
2168	BK OF EAST ASIA	0.010%	74.749%
2169	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.010%	74.760%
2170	TULLETT PREBON	0.010%	74.770%
2171	SIMS GROUP LTD	0.010%	74.780%
2172	J FRONT RETAILI	0.010%	74.790%
2173	MEREDITH CORP	0.010%	74.801%
2174	IDEMITSU KOSAN	0.010%	74.811%
2175	UNIPOLSAI SPA	0.010%	74.821%
2176	CARGOTEC CORP-B	0.010%	74.831%
2177	NIPPON YUSEN KK	0.010%	74.842%
2178	JUNGHEINRICH -	0.010%	74.852%
2179	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	74.862%
2180	MERCURY GENERAL	0.010%	74.872%
2181	SEVERN TRENT	0.010%	74.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.010%	74.893%
2183	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	74.903%
2184	SINCLAIR BROADC	0.010%	74.913%
2185	CHINA GAS HOLDI	0.010%	74.923%
2186	ALLREAL HOLDING	0.010%	74.933%
2187	VALVOLINE INC COMMON STOCK USD.01	0.010%	74.944%
2188	THERMO FISHER S	0.010%	74.954%
2189	RED ELECTRICA C	0.010%	74.964%
2190	HENDERSON LAND	0.010%	74.974%
2191	ANHUI CONCH CEM	0.010%	74.984%
2192	ULVAC INC.	0.010%	74.994%
2193	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.010%	75.004%
2194	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.010%	75.015%
2195	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.010%	75.025%
2196	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	75.035%
2197	LITE-ON TECHNOL	0.010%	75.045%
2198	HUTCHISON PORT	0.010%	75.055%
2199	PTT EXP&PROD-FG	0.010%	75.065%
2200	TULLOW OIL PLC	0.010%	75.075%
2201	MYLAN NV 3.125%	0.010%	75.085%
2202	MONSTER BEVERAGE CORP COMMON STOCK	0.010%	75.096%
2203	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	75.106%
2204	MITSUBISHI UJF	0.010%	75.116%
2205	SYMANTEC CORP	0.010%	75.126%
2206	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	75.136%
2207	COSCO PACIFIC	0.010%	75.146%
2208	WANT WANT CHINA	0.010%	75.156%
2209	METCASH LTD	0.010%	75.166%
2210	SOJITZ CORP COM	0.010%	75.176%
2211	T IS BANKASI	0.010%	75.186%
2212	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.010%	75.196%
2213	HANG LUNG PROPE	0.010%	75.206%
2214	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	75.216%
2215	YY INC ADR ADR USD.00001	0.010%	75.227%
2216	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	75.237%
2217	ORIENT OVERSEAS	0.010%	75.247%
2218	CREDICORP	0.010%	75.257%
2219	CHINA STEEL	0.010%	75.267%
2220	SKYWEST INC COMMON STOCK	0.010%	75.277%
2221	SAAB AB	0.010%	75.287%
2222	EMPIRE STATE RE	0.010%	75.297%
2223	LOTTE CHEMICAL	0.010%	75.307%
2224	DIALOG SEMICOND	0.010%	75.317%
2225	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	75.327%
2226	JPMORGAN CHASE	0.010%	75.337%
2227	ASPEN PHARMACAR	0.010%	75.347%
2228	CENTRAL JAPAN R	0.010%	75.356%
2229	CHINA MINSHENG	0.010%	75.366%
2230	SURGE ENERGY IN	0.010%	75.376%
2231	SYMRISE AG	0.010%	75.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	75.396%
2233	PLAYTECH	0.010%	75.406%
2234	ESTEE LAUDER CO	0.010%	75.416%
2235	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.010%	75.426%
2236	HYATT HOTELS CO	0.010%	75.436%
2237	SINO-OCEAN LAND	0.010%	75.446%
2238	TAUBMAN CENTERS INC REIT USD.01	0.010%	75.456%
2239	SMITH AND NEPHE	0.010%	75.466%
2240	HASEKO CORP	0.010%	75.476%
2241	II VI INC COMMON STOCK	0.010%	75.486%
2242	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.010%	75.496%
2243	AGGREKO PLC	0.010%	75.506%
2244	TRANSALTA RENEW	0.010%	75.516%
2245	ROHM CO	0.010%	75.525%
2246	VIFOR PHARMA AG	0.010%	75.535%
2247	FIRSTENERGY CORP COMMON STOCK USD.1	0.010%	75.545%
2248	SUZANO PAPEL E	0.010%	75.555%
2249	EDENRED	0.010%	75.565%
2250	US Wire Order	0.010%	75.575%
2251	VANTIV INC CL A COMMON STOCK USD.00001	0.010%	75.585%
2252	RENASANT CORP COMMON STOCK USD5.0	0.010%	75.595%
2253	AMEREN CORP	0.010%	75.605%
2254	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.010%	75.615%
2255	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.010%	75.624%
2256	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.010%	75.634%
2257	UNILEVER NV	0.010%	75.644%
2258	MATTEL INC COMMON STOCK USD1.0	0.010%	75.654%
2259	NATIONAL AUSTRA	0.010%	75.664%
2260	SINO BIOPHAMACE	0.010%	75.674%
2261	TAISHIN FINANCI	0.010%	75.684%
2262	AVIGILON CORP C	0.010%	75.693%
2263	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	75.703%
2264	HOWDEN JOINERY	0.010%	75.713%
2265	LIC HOUSING FIN	0.010%	75.723%
2266	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	75.733%
2267	DILLARD DEPT ST	0.010%	75.743%
2268	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.010%	75.752%
2269	ORIX JREIT INC	0.010%	75.762%
2270	PARAMOUNT GROUP INC REIT USD.01	0.010%	75.772%
2271	VEOLIA ENVIRONM	0.010%	75.782%
2272	ENTERGY CORP	0.010%	75.792%
2273	NKT HOLDING A/S	0.010%	75.802%
2274	CAPITALAND	0.010%	75.811%
2275	NATIONAL EXPRES	0.010%	75.821%
2276	PEAB AB	0.010%	75.831%
2277	LOGMEIN INC COMMON STOCK USD.01	0.010%	75.841%
2278	SEMICONDUCTOR M	0.010%	75.850%
2279	PRYSMIAN SPA CO	0.010%	75.860%
2280	GILDEMEISTER AG	0.010%	75.870%
2281	COLGATE-PALMOLI	0.010%	75.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	WPP PLC SPONSORED ADR ADR	0.010%	75.890%
2283	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	75.899%
2284	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.010%	75.909%
2285	ROCKWOOL INTL	0.010%	75.919%
2286	DCC PLC	0.010%	75.928%
2287	AKORN INC COMMON STOCK	0.010%	75.938%
2288	FUJIKURA	0.010%	75.948%
2289	FORMOSA CHEMICA	0.010%	75.958%
2290	EUROPEAN FIN ST	0.010%	75.967%
2291	BRANDYWINE REAL	0.010%	75.977%
2292	ADANI PORT & SE	0.010%	75.987%
2293	ATHENAHEALTH IN	0.010%	75.997%
2294	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.010%	76.006%
2295	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.010%	76.016%
2296	NATL HEALTH INVESTORS INC REIT USD.01	0.010%	76.026%
2297	TOYOTA INDUSTRI	0.010%	76.035%
2298	NIPPON EXPRESS	0.010%	76.045%
2299	MDC HOLDINGS INC COMMON STOCK USD.01	0.010%	76.055%
2300	ATLAS COPCO AB-	0.010%	76.064%
2301	PUBLICIS GROUPE	0.010%	76.074%
2302	SIENNA SENIOR L	0.010%	76.084%
2303	ITRON INC	0.010%	76.094%
2304	NASDAQ INC SR UNSECURED 06/24 4.25	0.010%	76.103%
2305	SKANSKA AB	0.010%	76.113%
2306	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	76.123%
2307	NIPPON PROLOGIS	0.010%	76.132%
2308	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.010%	76.142%
2309	SALZGITTER AG	0.010%	76.152%
2310	CRACKER BARREL	0.010%	76.161%
2311	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.010%	76.171%
2312	DISH NETWORK	0.010%	76.180%
2313	CSX CORP 3.7% 3	0.010%	76.190%
2314	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	76.200%
2315	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.010%	76.209%
2316	METLIFE INC SR UNSECURED 02/21 4.75	0.010%	76.219%
2317	MSA SAFETY INC COMMON STOCK	0.010%	76.229%
2318	PS BUSINESS PARKS INC/CA REIT USD.01	0.010%	76.238%
2319	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	76.248%
2320	SINOPHARM GROUP	0.010%	76.258%
2321	CASINO GUICH-PE	0.010%	76.267%
2322	RLI CORP COMMON STOCK USD1.0	0.010%	76.277%
2323	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.010%	76.286%
2324	ASB FINANCE LTD	0.010%	76.296%
2325	LEG IMMOBILIEN	0.010%	76.306%
2326	UNITED UTILITIE	0.010%	76.315%
2327	ASAHI BREWERIES	0.010%	76.325%
2328	TOTAL ENERGY SE	0.010%	76.334%
2329	PHOENIX GROUP H	0.010%	76.344%
2330	CLICLS GROUP	0.010%	76.353%
2331	TELETECH HOLDIN	0.010%	76.363%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	FRESH DEL MONTE	0.010%	76.373%
2333	NEW YORK TIMES	0.010%	76.382%
2334	GEN COMMUNICATI	0.010%	76.392%
2335	ICU MEDICAL INC COMMON STOCK USD.1	0.010%	76.401%
2336	COVANTA HOLDING CORP COMMON STOCK USD.1	0.010%	76.411%
2337	INTU PROPERTIES	0.010%	76.420%
2338	BANNER CORPORATION COMMON STOCK USD.01	0.010%	76.430%
2339	ENDESA S.A.	0.010%	76.439%
2340	ULTA BEAUTY INC COMMON STOCK USD.01	0.010%	76.449%
2341	DOVER CORP	0.010%	76.458%
2342	LOGITECH INTERN	0.010%	76.468%
2343	SEBECORP INDUST	0.010%	76.478%
2344	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.010%	76.487%
2345	IWG PLC	0.010%	76.497%
2346	HNI CORP	0.010%	76.506%
2347	E L FINL CORP L	0.010%	76.516%
2348	ALTIUS MINERALS	0.010%	76.525%
2349	YOKOGAWA ELECTR	0.010%	76.535%
2350	TOPDANMARK A/S	0.009%	76.544%
2351	DAIWAHOUSE RE	0.009%	76.554%
2352	NOMURA REAL EST	0.009%	76.563%
2353	B&M EUROPEAN VA	0.009%	76.573%
2354	KONE OYJ	0.009%	76.582%
2355	OTSUKA HLDGS CO	0.009%	76.592%
2356	YAMADA DENKI CO	0.009%	76.601%
2357	KBR INC COMMON STOCK USD.001	0.009%	76.611%
2358	MAHINDRA &MAHIN	0.009%	76.620%
2359	NIPRO CORP	0.009%	76.629%
2360	MINERAL RESOURC	0.009%	76.639%
2361	CLEANAWAY WASTE	0.009%	76.648%
2362	MEDIASET	0.009%	76.658%
2363	BEIJING ENTERPR	0.009%	76.667%
2364	LOOMIS AB	0.009%	76.677%
2365	SUZUKEN CO LTD	0.009%	76.686%
2366	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.009%	76.696%
2367	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.009%	76.705%
2368	TENNECO AUTOMOT	0.009%	76.715%
2369	ENGHOUSE SYSTEM	0.009%	76.724%
2370	HYUNDAI STEEL C	0.009%	76.733%
2371	NATIONAL GENERA	0.009%	76.743%
2372	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.009%	76.752%
2373	CANFOR PULP PRO	0.009%	76.762%
2374	DAI NIPPON PRIN	0.009%	76.771%
2375	CIA BRASILEIRA	0.009%	76.781%
2376	FASTENAL	0.009%	76.790%
2377	CAMPBELL SOUP C	0.009%	76.799%
2378	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	76.809%
2379	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.009%	76.818%
2380	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.009%	76.828%
2381	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	76.837%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	China Mengniu D	0.009%	76.846%
2383	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.009%	76.856%
2384	DDR CORP REIT USD.1	0.009%	76.865%
2385	CIENA CORP COMMON STOCK USD.01	0.009%	76.874%
2386	CONCORDIA FINAN	0.009%	76.884%
2387	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.009%	76.893%
2388	JAPAN PRIME REA	0.009%	76.903%
2389	NCR CORP	0.009%	76.912%
2390	BADGER DAYLIGHT	0.009%	76.921%
2391	ARGO GROUP INTE	0.009%	76.931%
2392	ORION CORP	0.009%	76.940%
2393	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.009%	76.949%
2394	DONGFENG MOTOR	0.009%	76.959%
2395	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.009%	76.968%
2396	TGS NOPEC GEOPH	0.009%	76.977%
2397	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	76.987%
2398	SABINA SILVER C	0.009%	76.996%
2399	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.009%	77.005%
2400	MARUTI SUZUKI	0.009%	77.015%
2401	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	77.024%
2402	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.009%	77.033%
2403	FAMILYMART CO	0.009%	77.042%
2404	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.009%	77.052%
2405	RAIA DROGASIL S	0.009%	77.061%
2406	CALLON PETROLEUM CO COMMON STOCK USD.01	0.009%	77.070%
2407	BNK FINANCIAL G	0.009%	77.080%
2408	BRUKER CORP COMMON STOCK USD.01	0.009%	77.089%
2409	RED HAT INC COMMON STOCK USD.0001	0.009%	77.098%
2410	TPK HOLDINGS CO	0.009%	77.107%
2411	HOMESERVE PLC	0.009%	77.117%
2412	MSCI INC	0.009%	77.126%
2413	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.009%	77.135%
2414	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.009%	77.144%
2415	HERMES INTL	0.009%	77.154%
2416	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.009%	77.163%
2417	QISDA CORP	0.009%	77.172%
2418	GRANITE CONST	0.009%	77.181%
2419	HYOSUNG CORP	0.009%	77.191%
2420	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	77.200%
2421	AMERISOURCEBERG	0.009%	77.209%
2422	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.009%	77.218%
2423	PACIFIC GAS & E	0.009%	77.228%
2424	BUNZL PLC	0.009%	77.237%
2425	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	77.246%
2426	KINAXIS INC	0.009%	77.255%
2427	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	77.264%
2428	VAIL RESORTS	0.009%	77.274%
2429	MALAYAN BKG BHD	0.009%	77.283%
2430	IROBOT CORP	0.009%	77.292%
2431	BQE CANT VAUDOI	0.009%	77.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	ROGERS CORP COMMON STOCK USD1.0	0.009%	77.311%
2433	TATA STEEL LIMI	0.009%	77.320%
2434	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	77.329%
2435	ADARO ENERGY TB	0.009%	77.338%
2436	EASTGROUP PROPERTIES INC REIT	0.009%	77.347%
2437	CIGNA CORP SR UNSECURED 02/22 4	0.009%	77.356%
2438	ARYZTA AG	0.009%	77.366%
2439	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.009%	77.375%
2440	UNIPOL GRUPPO F	0.009%	77.384%
2441	TIME WARNER INC	0.009%	77.393%
2442	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.009%	77.402%
2443	SANTOS LIMITED	0.009%	77.411%
2444	ALLEGIANT TRAVE	0.009%	77.421%
2445	PIEDMONT OFFICE	0.009%	77.430%
2446	CMS ENERGY CORP	0.009%	77.439%
2447	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.009%	77.448%
2448	ORORA LTD	0.009%	77.457%
2449	TAISEI CORP	0.009%	77.466%
2450	INTL FLAVORS&FR	0.009%	77.475%
2451	UNIVAR INC COMMON STOCK USD.01	0.009%	77.485%
2452	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.009%	77.494%
2453	CHINA RESOURCES	0.009%	77.503%
2454	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.009%	77.512%
2455	DAIICHI SANKYO	0.009%	77.521%
2456	MEDICAL FACILIT	0.009%	77.530%
2457	WAL-MART DE MEX	0.009%	77.539%
2458	BEIJING CAPITAL	0.009%	77.548%
2459	SAPPORO BREWERI	0.009%	77.557%
2460	OZ MINERALS LTD	0.009%	77.567%
2461	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.009%	77.576%
2462	BYD ELECTRONIC	0.009%	77.585%
2463	WIPRO	0.009%	77.594%
2464	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.009%	77.603%
2465	ASSOCIATED BRIT	0.009%	77.612%
2466	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.009%	77.621%
2467	BENCHMARK ELECT	0.009%	77.630%
2468	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.009%	77.639%
2469	BUILDERS FIRSSTOURCE INC COMMON STOCK USD.01	0.009%	77.648%
2470	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.009%	77.657%
2471	CHINA EVERBRIGH	0.009%	77.666%
2472	DAICEL CHEM IND	0.009%	77.675%
2473	INNOGY SE	0.009%	77.684%
2474	ROTORK PLC	0.009%	77.693%
2475	TRITON INTERNAT	0.009%	77.702%
2476	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.009%	77.711%
2477	ESTACIO PARTICI	0.009%	77.720%
2478	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	77.729%
2479	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.009%	77.738%
2480	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.009%	77.747%
2481	HAEMONETICS COR	0.009%	77.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	RUBIS SCA	0.009%	77.765%
2483	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	77.774%
2484	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.009%	77.783%
2485	FIVE BELOW COMMON STOCK USD.01	0.009%	77.792%
2486	DKSH HOLDING LT	0.009%	77.801%
2487	PNC BANK NA 2.6	0.009%	77.810%
2488	HRG GROUP INC COMMON STOCK USD.01	0.009%	77.819%
2489	KELLOGG CO	0.009%	77.828%
2490	AMCOR LIMITED	0.009%	77.837%
2491	IDEA CELLULAR L	0.009%	77.846%
2492	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	77.855%
2493	SHANGRI-LA ASIA	0.009%	77.864%
2494	AURIZON HOLDING	0.009%	77.873%
2495	GVC HOLDINGS PL	0.009%	77.882%
2496	CAPITEC BANK HL	0.009%	77.891%
2497	PERNOD-RICARD	0.009%	77.900%
2498	BALCHEM CORP COMMON STOCK USD.0667	0.009%	77.909%
2499	EVONIK INDUSTRI	0.009%	77.918%
2500	LENDINGCLUB CORP COMMON STOCK USD.01	0.009%	77.927%
2501	LARSEN & TOUBRO	0.009%	77.936%
2502	GLOBUS MEDICAL	0.009%	77.945%
2503	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.009%	77.954%
2504	PDC ENERGY INC COMMON STOCK USD.01	0.009%	77.963%
2505	TAIWAN CEMENT	0.009%	77.972%
2506	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.009%	77.981%
2507	ABERTIS INFRAES	0.009%	77.990%
2508	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.009%	77.999%
2509	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	78.008%
2510	MO OCH DOMSJO A	0.009%	78.016%
2511	RELIANCE CAPITA	0.009%	78.025%
2512	LONDON STOCK EX	0.009%	78.034%
2513	EAGLE BANCORP INC COMMON STOCK USD.01	0.009%	78.043%
2514	CREDIT SAISON C	0.009%	78.052%
2515	ARGONAUT GOLD I	0.009%	78.061%
2516	Alten	0.009%	78.070%
2517	BONTERRA ENERGY	0.009%	78.079%
2518	SWISS PRIME SIT	0.009%	78.088%
2519	MEDNAX INC	0.009%	78.096%
2520	HYUNDAI ROBOTIC	0.009%	78.105%
2521	HOPEWELL HLDGS	0.009%	78.114%
2522	WPG HOLDINGS	0.009%	78.123%
2523	LANDSTAR SYSTEM	0.009%	78.132%
2524	VERIZON COMMUN	0.009%	78.141%
2525	WOOLWORTHS LTD	0.009%	78.150%
2526	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.009%	78.159%
2527	LUKOIL PJSC - A	0.009%	78.167%
2528	US dollar - Lon	0.009%	78.176%
2529	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.009%	78.185%
2530	AMBEV SA	0.009%	78.194%
2531	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.009%	78.203%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	RESMED INC	0.009%	78.212%
2533	UGI CORP COMMON STOCK	0.009%	78.220%
2534	PAYCHEX INC	0.009%	78.229%
2535	ANTA SPORTS PRO	0.009%	78.238%
2536	NIPPON ELEC GLA	0.009%	78.247%
2537	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.009%	78.256%
2538	BANKINTER SA	0.009%	78.265%
2539	ASML HOLDING NV	0.009%	78.273%
2540	STAMPS.COM INC COMMON STOCK USD.001	0.009%	78.282%
2541	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	78.291%
2542	SUEDZUCKER AG	0.009%	78.300%
2543	Rural Electrifi	0.009%	78.308%
2544	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.009%	78.317%
2545	EXLSERVICE HLDG	0.009%	78.326%
2546	JANUS CAPITAL G	0.009%	78.335%
2547	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.009%	78.344%
2548	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.009%	78.352%
2549	BK OF KYOTO	0.009%	78.361%
2550	HENNES & MAURIT	0.009%	78.370%
2551	WACKER CHEMIE A	0.009%	78.379%
2552	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	78.387%
2553	CATHAY PACIFIC	0.009%	78.396%
2554	FERRO CORP	0.009%	78.405%
2555	TKH GROUP NV DU	0.009%	78.414%
2556	CHINA CITIC BK	0.009%	78.422%
2557	CITIZEN WATCH C	0.009%	78.431%
2558	S-OIL CORPORATI	0.009%	78.440%
2559	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.009%	78.449%
2560	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	78.457%
2561	VALLOUREC SA	0.009%	78.466%
2562	CAPITACOMMERCIA	0.009%	78.475%
2563	TAKASHIMAYA CO	0.009%	78.483%
2564	KERRY PROPRTIE	0.009%	78.492%
2565	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.009%	78.501%
2566	SEMTECH CORP	0.009%	78.510%
2567	INFOSYS LTD SP ADR ADR	0.009%	78.518%
2568	UNIFIRST CORP/MA COMMON STOCK USD.1	0.009%	78.527%
2569	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.009%	78.536%
2570	CHALEASE HOLDI	0.009%	78.544%
2571	SCHRODERS PLC	0.009%	78.553%
2572	BAXTER INTL INC	0.009%	78.562%
2573	NOVO NORDISK A/S SPONS ADR ADR	0.009%	78.570%
2574	OMNICOM GROUP I	0.009%	78.579%
2575	NOK CORP	0.009%	78.588%
2576	EXTENDICARE INC	0.009%	78.596%
2577	AXEL SPRINGER A	0.009%	78.605%
2578	ACXIAM CORP COMMON STOCK USD.1	0.009%	78.614%
2579	MUNICIPALITY FI	0.009%	78.622%
2580	AIRCASTLE LTD	0.009%	78.631%
2581	AIR FRANCE-KLM	0.009%	78.639%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	SANKYU INC	0.009%	78.648%
2583	AU OPTRONICS CO	0.009%	78.657%
2584	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.009%	78.665%
2585	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.009%	78.674%
2586	NEX GROUP PLC	0.009%	78.682%
2587	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.009%	78.691%
2588	HANG LUNG DEVEL	0.009%	78.700%
2589	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.009%	78.708%
2590	YARA INTERNATIO	0.009%	78.717%
2591	BUWOG AG	0.009%	78.725%
2592	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.009%	78.734%
2593	VESUVIUS PLC	0.009%	78.743%
2594	CHEMOURS CO/THE COMMON STOCK	0.009%	78.751%
2595	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.009%	78.760%
2596	SAMSONITE INTL	0.009%	78.768%
2597	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.009%	78.777%
2598	SEALED AIR CORP COMMON STOCK USD.1	0.009%	78.785%
2599	CHEMED CORP COMMON STOCK USD1.0	0.009%	78.794%
2600	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	78.803%
2601	SANTANDER UK PLC SR UNSECURED 03/24 4	0.009%	78.811%
2602	SAP SE SPONSORED ADR ADR	0.009%	78.820%
2603	SOTHEBY S COMMON STOCK USD.01	0.009%	78.828%
2604	F5 NETWORKS INC COMMON STOCK	0.009%	78.837%
2605	GLP J-REIT	0.009%	78.845%
2606	GARTNER GROUP I	0.009%	78.854%
2607	JTEKT CORP.	0.009%	78.862%
2608	FOSUN INTERNATI	0.009%	78.871%
2609	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.009%	78.880%
2610	JINDAL STEEL &	0.009%	78.888%
2611	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.009%	78.897%
2612	PLEXUS CORP COMMON STOCK USD.01	0.009%	78.905%
2613	NIPPON KAYAKU C	0.009%	78.914%
2614	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.009%	78.922%
2615	IT HOLDINGS COR	0.009%	78.931%
2616	WISTRON CORP	0.009%	78.939%
2617	CJ CHEILJEDANG	0.009%	78.948%
2618	SANWA SHUTTER C	0.009%	78.956%
2619	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.009%	78.965%
2620	KINGBOARD LAMIN	0.009%	78.973%
2621	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.009%	78.982%
2622	STATE STREET CORP SR UNSECURED 08/25 3.55	0.009%	78.990%
2623	GPE EUROTUNNEL	0.009%	78.999%
2624	LAB CORP OF AME	0.009%	79.007%
2625	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.009%	79.016%
2626	TAURON POLSKA E	0.009%	79.024%
2627	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.033%
2628	NABTESCO CORP	0.009%	79.041%
2629	SUMITOMO OSAKA	0.009%	79.050%
2630	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.009%	79.058%
2631	YOKOHAMA RUBBER	0.008%	79.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	CENTERPOINT ENE	0.008%	79.075%
2633	MCKESSON CORP SR UNSECURED 03/24 3.796	0.008%	79.084%
2634	VECTREN CORP COMMON STOCK	0.008%	79.092%
2635	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.008%	79.101%
2636	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	79.109%
2637	KOREA INVESTMEN	0.008%	79.118%
2638	BLOCK(H&R)JINC	0.008%	79.126%
2639	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	79.135%
2640	VOLVO AB	0.008%	79.143%
2641	HOYA CORP	0.008%	79.152%
2642	MEDTRONIC INC 3	0.008%	79.160%
2643	TRYGVESTA AS	0.008%	79.169%
2644	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.008%	79.177%
2645	WIN SEMICONDUCT	0.008%	79.186%
2646	IBM CORP SR UNSECURED 02/24 3.625	0.008%	79.194%
2647	MASTERCARD INC SR UNSECURED 04/24 3.375	0.008%	79.203%
2648	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.008%	79.211%
2649	BLACKROCK INC SR UNSECURED 06/22 3.375	0.008%	79.219%
2650	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	79.228%
2651	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.008%	79.236%
2652	LOJAS AMERICANA	0.008%	79.245%
2653	RESILIENT REIT	0.008%	79.253%
2654	EVOLUTION MININ	0.008%	79.262%
2655	MORNINGSTAR INC COMMON STOCK	0.008%	79.270%
2656	SEEK LTD.	0.008%	79.279%
2657	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.008%	79.287%
2658	ASSURANT INC	0.008%	79.295%
2659	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.008%	79.304%
2660	NUVASIVE INC COMMON STOCK USD.001	0.008%	79.312%
2661	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.008%	79.321%
2662	LOEWS CORP SR UNSECURED 04/26 3.75	0.008%	79.329%
2663	DONALDSON CO IN	0.008%	79.338%
2664	VOPAK (KON)	0.008%	79.346%
2665	BAT INTL FINANC	0.008%	79.354%
2666	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.008%	79.363%
2667	AVNET INC SR UNSECURED 04/26 4.625	0.008%	79.371%
2668	MOSAIC CO SR UNSECURED 11/23 4.25	0.008%	79.380%
2669	COACH INC SR UNSECURED 04/25 4.25	0.008%	79.388%
2670	AETNA INC SR UNSECURED 11/24 3.5	0.008%	79.396%
2671	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.008%	79.405%
2672	CLP HOLDINGS	0.008%	79.413%
2673	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.008%	79.422%
2674	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.008%	79.430%
2675	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.008%	79.438%
2676	NIPPON PAPER IN	0.008%	79.447%
2677	DAITO TRUST CON	0.008%	79.455%
2678	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.008%	79.464%
2679	AMGEN INC SR UNSECURED 05/24 3.625	0.008%	79.472%
2680	MERITZ SECURITI	0.008%	79.480%
2681	CIFI HOLDINGS G	0.008%	79.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	FBL FINANCIAL G	0.008%	79.497%
2683	PEARSON	0.008%	79.506%
2684	CELGENE CORP SR UNSECURED 05/24 3.625	0.008%	79.514%
2685	LEE & MAN PAPER	0.008%	79.522%
2686	EXPORT DEVELOPM	0.008%	79.531%
2687	ZEON CO	0.008%	79.539%
2688	MANITOBA PROVIN	0.008%	79.548%
2689	FRANSHION PROPE	0.008%	79.556%
2690	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.008%	79.564%
2691	CEMBRA MONEY BA	0.008%	79.573%
2692	TOPPAN PRINTING	0.008%	79.581%
2693	HERBALIFE LTD COMMON STOCK USD.002	0.008%	79.589%
2694	BOVIS HOMES GRO	0.008%	79.598%
2695	JBG SMITH PROPERTIES REIT USD.01	0.008%	79.606%
2696	ANTHEM INC	0.008%	79.615%
2697	STATE STREET CORP SR UNSECURED 12/24 3.3	0.008%	79.623%
2698	KURITA WATER IN	0.008%	79.631%
2699	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.008%	79.640%
2700	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.008%	79.648%
2701	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.008%	79.656%
2702	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.008%	79.665%
2703	MMI HOLDINGS LT	0.008%	79.673%
2704	BEST BUY CO INC	0.008%	79.681%
2705	CIMB GROUP HOLD	0.008%	79.690%
2706	UNUM GROUP	0.008%	79.698%
2707	MYRIAD GENETICS	0.008%	79.706%
2708	HSBC USA INC SR UNSECURED 06/24 3.5	0.008%	79.715%
2709	ILLUMINA INC	0.008%	79.723%
2710	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.008%	79.731%
2711	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	79.740%
2712	DELTA ELECTRONI	0.008%	79.748%
2713	PLAINS ALL AMER	0.008%	79.756%
2714	GRIFOLS SA	0.008%	79.765%
2715	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.008%	79.773%
2716	SHIN KONG FINL	0.008%	79.782%
2717	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.008%	79.790%
2718	STATOIL ASA COMPANY GUAR 01/22 3.15	0.008%	79.798%
2719	SEAGATE TECHNOL	0.008%	79.806%
2720	QUALCOMM INC SR UNSECURED 05/25 3.45	0.008%	79.815%
2721	LIFE HEALTHCARE	0.008%	79.823%
2722	KASIKORNBANK PL	0.008%	79.831%
2723	HEXAGON AB	0.008%	79.840%
2724	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	79.848%
2725	AVX CORP COMMON STOCK USD.01	0.008%	79.856%
2726	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.008%	79.865%
2727	COGNEX CORP	0.008%	79.873%
2728	GREIF INC CL A COMMON STOCK	0.008%	79.881%
2729	EUROFINS SCIENT	0.008%	79.890%
2730	XPERI CORP COMMON STOCK USD.001	0.008%	79.898%
2731	COMPEQ MFG	0.008%	79.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	NAVER CORP	0.008%	79.915%
2733	THOMAS COOK GRO	0.008%	79.923%
2734	NELNET INC CL A COMMON STOCK USD.01	0.008%	79.931%
2735	BROWN-FORMAN CO	0.008%	79.939%
2736	SOPRA	0.008%	79.948%
2737	MATADOR RESOURCES CO COMMON STOCK USD.01	0.008%	79.956%
2738	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.008%	79.964%
2739	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.008%	79.973%
2740	JAPAN HOTEL REI	0.008%	79.981%
2741	ABN AMRO GROUP	0.008%	79.989%
2742	BIOMERIEUX	0.008%	79.997%
2743	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.008%	80.006%
2744	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.008%	80.014%
2745	VISA INC SR UNSECURED 12/25 3.15	0.008%	80.022%
2746	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	80.031%
2747	BLUEBIRD BIO IN	0.008%	80.039%
2748	BANK TOKYO-MIT	0.008%	80.047%
2749	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.008%	80.055%
2750	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.008%	80.064%
2751	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.008%	80.072%
2752	BT GROUP PLC SPON ADR ADR	0.008%	80.080%
2753	SLEEP COUNTRY C	0.008%	80.088%
2754	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.008%	80.097%
2755	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.008%	80.105%
2756	SINOPAC HLDG	0.008%	80.113%
2757	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.008%	80.121%
2758	ULTRAPAR PARTIC	0.008%	80.130%
2759	CHONGQING RURAL	0.008%	80.138%
2760	ALLIANT ENERGY	0.008%	80.146%
2761	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.008%	80.154%
2762	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.008%	80.162%
2763	SASOL	0.008%	80.171%
2764	CME GROUP INC SR UNSECURED 03/25 3	0.008%	80.179%
2765	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.008%	80.187%
2766	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.008%	80.195%
2767	DEUTSCHE BK AG	0.008%	80.204%
2768	ADELAIDE BRIGHT	0.008%	80.212%
2769	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.008%	80.220%
2770	OSI SYSTEMS INC	0.008%	80.228%
2771	KANEKA CORP	0.008%	80.236%
2772	PKO BANK POLSKI	0.008%	80.245%
2773	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.008%	80.253%
2774	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	80.261%
2775	THALES SA	0.008%	80.269%
2776	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.008%	80.277%
2777	LIVANOVA PLC	0.008%	80.286%
2778	MORI SEIKI CO	0.008%	80.294%
2779	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.008%	80.302%
2780	PFIZER INC SR UNSECURED 12/26 3	0.008%	80.310%
2781	IBIDEN CO	0.008%	80.318%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	CITIGROUP INC SR UNSECURED 04/25 3.3	0.008%	80.326%
2783	SRC ENERGY INC COMMON STOCK USD.001	0.008%	80.335%
2784	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.008%	80.343%
2785	EXELON CORP SR UNSECURED 04/26 3.4	0.008%	80.351%
2786	MERRY ELECTRONI	0.008%	80.359%
2787	NGK SPARK PLUG	0.008%	80.367%
2788	SECOM CO	0.008%	80.375%
2789	POU CHEN	0.008%	80.384%
2790	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.008%	80.392%
2791	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.008%	80.400%
2792	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.008%	80.408%
2793	EATON CORP COMPANY GUAR 11/22 2.75	0.008%	80.416%
2794	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.008%	80.424%
2795	BHP BILLITON FI	0.008%	80.432%
2796	ENDO INTERNATIO	0.008%	80.441%
2797	REDROW	0.008%	80.449%
2798	CALERES INC COMMON STOCK USD.01	0.008%	80.457%
2799	MASCO CORP	0.008%	80.465%
2800	ORACLE CORP SR UNSECURED 10/22 2.5	0.008%	80.473%
2801	VIACOM INC SR UNSECURED 04/24 3.875	0.008%	80.481%
2802	ELIOR	0.008%	80.489%
2803	ESCORTS LTD	0.008%	80.498%
2804	IMPALA PLATINUM	0.008%	80.506%
2805	CALLAWAY GOLF C	0.008%	80.514%
2806	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.008%	80.522%
2807	KREDITANST FUR	0.008%	80.530%
2808	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	80.538%
2809	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.008%	80.546%
2810	STEPAN CO COMMON STOCK USD1.0	0.008%	80.554%
2811	ZHONGSHENG GROU	0.008%	80.562%
2812	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.008%	80.571%
2813	ASSOCD BANC-COR	0.008%	80.579%
2814	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.008%	80.587%
2815	EBARA CORP	0.008%	80.595%
2816	OIL SEARCH LTD	0.008%	80.603%
2817	NOF CORP	0.008%	80.611%
2818	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.008%	80.619%
2819	EMPRESA BRASILE	0.008%	80.627%
2820	MITSUBISHI ESTA	0.008%	80.635%
2821	TASEKO MINES LT	0.008%	80.643%
2822	STATOIL ASA COMPANY GUAR 01/23 2.45	0.008%	80.651%
2823	FLEXIUM INTERCO	0.008%	80.660%
2824	INDUSTRIAL BANK	0.008%	80.668%
2825	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.008%	80.676%
2826	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.008%	80.684%
2827	TECHTRONIC INDU	0.008%	80.692%
2828	AMERIS BANCORP COMMON STOCK USD1.0	0.008%	80.700%
2829	HYPROP INVESTME	0.008%	80.708%
2830	TOWNE BANK COMMON STOCK USD1.667	0.008%	80.716%
2831	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.008%	80.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	NORDSTROM INC SR UNSECURED 05/20 4.75	0.008%	80.732%
2833	MTR CORP	0.008%	80.740%
2834	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.008%	80.748%
2835	OWENS + MINOR INC COMMON STOCK USD2.0	0.008%	80.756%
2836	KULICKE&SOFFA I	0.008%	80.764%
2837	CALFRAC WELL SE	0.008%	80.772%
2838	CHINA VANKE CO	0.008%	80.780%
2839	MEDIATEK INC	0.008%	80.788%
2840	NIKON CORP	0.008%	80.796%
2841	NORDSTROM INC	0.008%	80.804%
2842	GREAT PORTLAND	0.008%	80.812%
2843	MUELLER WATER P	0.008%	80.821%
2844	BRAMBLES LIMITE	0.008%	80.829%
2845	WEICHAJ POWER-H	0.008%	80.837%
2846	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	80.845%
2847	SHISEIDO CO	0.008%	80.853%
2848	BUZZI UNICEM SP	0.008%	80.861%
2849	WEIR GROUP	0.008%	80.869%
2850	DENTSU INC.	0.008%	80.877%
2851	IBM CORP SR UNSECURED 05/20 1.625	0.008%	80.885%
2852	KYOCERA CORP SPONS ADR ADR	0.008%	80.893%
2853	VICTREX PLC	0.008%	80.901%
2854	GRUPO AEROPORTUARIO SUR ADR ADR	0.008%	80.909%
2855	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.008%	80.917%
2856	WABTEC CORP COMMON STOCK USD.01	0.008%	80.925%
2857	SSAB SVENSKT ST	0.008%	80.933%
2858	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.008%	80.941%
2859	A.P. MOLLER-MAE	0.008%	80.949%
2860	AXALTA COATING	0.008%	80.957%
2861	VONTOBEL HLDGS	0.008%	80.965%
2862	VALIANT HOLDING	0.008%	80.973%
2863	VONAGE HLDGS CO	0.008%	80.981%
2864	SABRE CORP COMMON STOCK USD.01	0.008%	80.988%
2865	TOYODA GOSEI	0.008%	80.996%
2866	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.008%	81.004%
2867	ACTIVIA PROPERT	0.008%	81.012%
2868	BOEING CO SR UNSECURED 03/25 2.5	0.008%	81.020%
2869	ANSELL LTD	0.008%	81.028%
2870	NIBE INDUSTRIER	0.008%	81.036%
2871	LEOPALACE 21	0.008%	81.044%
2872	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	81.052%
2873	WESTERN UNION CO COMMON STOCK USD.01	0.008%	81.060%
2874	LEONS FURNITURE	0.008%	81.068%
2875	ARCA CONTINEN	0.008%	81.076%
2876	NGK INSULATORS	0.008%	81.084%
2877	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	81.092%
2878	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	81.100%
2879	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.008%	81.108%
2880	TIETO CORP OYJ	0.008%	81.116%
2881	GROUP 1 AUTO	0.008%	81.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	81.131%
2883	ALFA LAVAL AB	0.008%	81.139%
2884	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.008%	81.147%
2885	RLJ LODGING TRUST REIT	0.008%	81.155%
2886	COCHLEAR LTD	0.008%	81.163%
2887	BRADY(WH)	0.008%	81.171%
2888	YAMATO HOLDINGS	0.008%	81.179%
2889	UTD O/S LAND	0.008%	81.187%
2890	BE SEMICONDUCTO	0.008%	81.195%
2891	SAMSUNG HEAVY	0.008%	81.202%
2892	SCHOUW & CO	0.008%	81.210%
2893	URBAN EDGE PROPERTIES REIT USD.01	0.008%	81.218%
2894	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	81.226%
2895	TOKYO TATEMONO	0.008%	81.234%
2896	EXXARO	0.008%	81.242%
2897	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.008%	81.250%
2898	FIRST MERCHANTS CORP COMMON STOCK	0.008%	81.258%
2899	WAJAX CORP	0.008%	81.265%
2900	CROMBIE REAL ES	0.008%	81.273%
2901	ACADIA REALTY TRUST REIT USD.001	0.008%	81.281%
2902	VALMET CORP	0.008%	81.289%
2903	FUJI ELECTRIC C	0.008%	81.297%
2904	RANGE RESOURCES CORP COMMON STOCK USD.01	0.008%	81.305%
2905	BEKAERT SA	0.008%	81.312%
2906	FILA KOREA LTD	0.008%	81.320%
2907	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	81.328%
2908	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.008%	81.336%
2909	MCDERMOTT INTL	0.008%	81.344%
2910	TECH MAHINDRA L	0.008%	81.352%
2911	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.008%	81.359%
2912	BROCADE COMMUNI	0.008%	81.367%
2913	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	81.375%
2914	SGS SA-REG COMM	0.008%	81.383%
2915	MUELLER INDS IN	0.008%	81.391%
2916	ASTRAZENECA	0.008%	81.399%
2917	NEOPOST	0.008%	81.406%
2918	TALANX AG	0.008%	81.414%
2919	DAIDO STEEL CO	0.008%	81.422%
2920	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.008%	81.430%
2921	SIMCORP A/S	0.008%	81.438%
2922	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.008%	81.445%
2923	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.008%	81.453%
2924	GRUPO FINANCIER	0.008%	81.461%
2925	YUANTA FINL HOL	0.008%	81.469%
2926	COFINIMMO	0.008%	81.477%
2927	CANARA BANK	0.008%	81.484%
2928	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	81.492%
2929	RICHMONT MINES INC COMMON STOCK	0.008%	81.500%
2930	TRINIDAD DRILLI	0.008%	81.508%
2931	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	81.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	MASIMO CORP COMMON STOCK USD.001	0.008%	81.523%
2933	ASM INTL NV	0.008%	81.531%
2934	PUBLIC BNK-LOCA	0.008%	81.539%
2935	CSR LIMITED	0.008%	81.546%
2936	QTS REALTY TRUST INC CL A REIT USD.01	0.008%	81.554%
2937	ENERGEN CORP COMMON STOCK USD.01	0.008%	81.562%
2938	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	81.570%
2939	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.008%	81.577%
2940	CHINA CINDA ASS	0.008%	81.585%
2941	HELLA KGAA HUEC	0.008%	81.593%
2942	SETAN MITSUKOS	0.008%	81.601%
2943	MONRO INC COMMON STOCK USD.01	0.008%	81.608%
2944	BEIJING ENT WAT	0.008%	81.616%
2945	NORTHVIEW APART	0.008%	81.624%
2946	SEI INVESTMENT	0.008%	81.632%
2947	MEDIASET ESPANA	0.008%	81.639%
2948	TARGET CORP SR UNSECURED 04/26 2.5	0.008%	81.647%
2949	CBS CORP COMPANY GUAR 01/27 2.9	0.008%	81.655%
2950	CHINA MEDICAL S	0.008%	81.662%
2951	CYRELA BRAZIL R	0.008%	81.670%
2952	ONTEX GROUP NV	0.008%	81.678%
2953	PEBBLEBROOK HOT	0.008%	81.685%
2954	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.008%	81.693%
2955	NEXT PLC	0.008%	81.701%
2956	BRITISH SKY BRO	0.008%	81.709%
2957	SHERRITT INTERN	0.008%	81.716%
2958	SHARP CORP	0.008%	81.724%
2959	STATOIL ASA SPON ADR ADR	0.008%	81.732%
2960	WOORI BANK	0.008%	81.739%
2961	COCA-COLA EUROP	0.008%	81.747%
2962	BROOKS AUTOMATI	0.008%	81.755%
2963	GUNMA BANK	0.008%	81.762%
2964	SULZER AG	0.008%	81.770%
2965	MACRONIX INTERN	0.008%	81.778%
2966	K'S HOLDINGS	0.008%	81.785%
2967	CIPLA LTD	0.008%	81.793%
2968	TRANSURBAN GROU	0.008%	81.801%
2969	METHODE ELEC IN	0.008%	81.808%
2970	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.008%	81.816%
2971	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.008%	81.824%
2972	GS YUASA CORP	0.008%	81.831%
2973	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.008%	81.839%
2974	STATE BK OF IND	0.008%	81.846%
2975	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.008%	81.854%
2976	CEAT LTD	0.008%	81.862%
2977	BELIMO HOLDING	0.008%	81.869%
2978	CREST NICHOLSON	0.008%	81.877%
2979	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.008%	81.885%
2980	WALSIN TECHNOLO	0.008%	81.892%
2981	WOOD GROUP (JOH	0.008%	81.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.008%	81.907%
2983	ISS A/S	0.008%	81.915%
2984	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.008%	81.923%
2985	NWS HOLDINGS LT	0.008%	81.930%
2986	AMBU A/S	0.008%	81.938%
2987	TINGYI(CAYMAN I	0.008%	81.945%
2988	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.008%	81.953%
2989	COMPUTER MODELL	0.008%	81.960%
2990	WACOAL CORP	0.008%	81.968%
2991	HITACHI METALS	0.008%	81.976%
2992	NORDSTROM INC COMMON STOCK	0.008%	81.983%
2993	FUKUOKA FINANCI	0.008%	81.991%
2994	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.008%	81.998%
2995	DOWA HOLDING CO	0.008%	82.006%
2996	TRIPOD TECHNOLO	0.008%	82.014%
2997	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	82.021%
2998	WESBANCO INC COMMON STOCK USD2.0833	0.008%	82.029%
2999	AUTOZONE INC COMMON STOCK USD.01	0.008%	82.036%
3000	SECURITAS	0.008%	82.044%
3001	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	82.051%
3002	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.008%	82.059%
3003	GLANBIA PLC	0.008%	82.066%
3004	TELKOM GROUP LT	0.008%	82.074%
3005	SONIC HEALTHCAR	0.008%	82.082%
3006	CBS CORP COMPANY GUAR 01/25 3.5	0.008%	82.089%
3007	KITE PHARMA INC COMMON STOCK USD.001	0.008%	82.097%
3008	TSUMURA & CO	0.008%	82.104%
3009	ASHIKAGA HOLDIN	0.008%	82.112%
3010	SIG	0.008%	82.119%
3011	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.008%	82.127%
3012	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	82.134%
3013	CIMAREX ENERGY CO COMMON STOCK USD.01	0.008%	82.142%
3014	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	82.149%
3015	CCR SA	0.008%	82.157%
3016	NAMCO BANDAI HO	0.008%	82.164%
3017	FISHER & PAYKEL	0.008%	82.172%
3018	KONECRANES O	0.008%	82.180%
3019	WASHINGTON REIT REIT USD.01	0.008%	82.187%
3020	ELEMENTIS (1998	0.008%	82.195%
3021	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	82.202%
3022	AMER NATL INS	0.008%	82.210%
3023	SUL AMERICA SA	0.008%	82.217%
3024	AJINOMOTO CO IN	0.008%	82.225%
3025	SOUTHERN CO SR UNSECURED 06/20 2.75	0.008%	82.232%
3026	TATA CONSULTANC	0.008%	82.240%
3027	YAMAGUCHI FINAN	0.008%	82.247%
3028	VALENER INC	0.008%	82.255%
3029	NTN CORPORATION	0.008%	82.262%
3030	DUERR AG	0.008%	82.270%
3031	Samsung Life In	0.007%	82.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	MBIA INC	0.007%	82.285%
3033	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.007%	82.292%
3034	TOYO TIRE & RUB	0.007%	82.300%
3035	CHIBA BANK	0.007%	82.307%
3036	ELECTRONICS	0.007%	82.315%
3037	KYUDENKO CORP	0.007%	82.322%
3038	MAKITA CORP	0.007%	82.330%
3039	TOYO SEIKAN KAI	0.007%	82.337%
3040	ADEKA CORPORATI	0.007%	82.345%
3041	RECRUIT HOLDING	0.007%	82.352%
3042	ENEA SA	0.007%	82.359%
3043	SHENZHOU INT GR	0.007%	82.367%
3044	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	82.374%
3045	NEXANS	0.007%	82.382%
3046	NCC AB-B	0.007%	82.389%
3047	RYDER SYSTEM IN	0.007%	82.397%
3048	FIRST BUSEY CORP COMMON STOCK USD.001	0.007%	82.404%
3049	AENA SA	0.007%	82.412%
3050	NAGASE & CO	0.007%	82.419%
3051	HANESBRANDS INC COMMON STOCK USD.01	0.007%	82.427%
3052	NORDSON CORP COMMON STOCK	0.007%	82.434%
3053	AGL ENERGY LTD	0.007%	82.441%
3054	RIGHTMOVE GROUP	0.007%	82.449%
3055	SHENZHEN INVEST	0.007%	82.456%
3056	YTL CORP	0.007%	82.464%
3057	DIODES INC COMMON STOCK USD.667	0.007%	82.471%
3058	CHINA DEVELOPME	0.007%	82.479%
3059	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	82.486%
3060	TAIWAN UNION TE	0.007%	82.493%
3061	TRIUMPH GROUP I	0.007%	82.501%
3062	JOHNSON ELECTRI	0.007%	82.508%
3063	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	82.516%
3064	IJM CORP BERHAD	0.007%	82.523%
3065	LLOYD THOMPSON	0.007%	82.530%
3066	UNIVERSAL CORP	0.007%	82.538%
3067	SUMITOMO FOREST	0.007%	82.545%
3068	BENESSE CORP	0.007%	82.553%
3069	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	82.560%
3070	RENISHAW	0.007%	82.567%
3071	FORBO HLDG	0.007%	82.575%
3072	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	82.582%
3073	BANRISUL	0.007%	82.589%
3074	E-MART CO. LTD.	0.007%	82.597%
3075	LARGAN PRECISIO	0.007%	82.604%
3076	CENCOSUD SA	0.007%	82.611%
3077	LANCASTER COLON	0.007%	82.619%
3078	ENN ENERGY HOLD	0.007%	82.626%
3079	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	82.633%
3080	ASUSTEK COMPUTE	0.007%	82.641%
3081	CENTURY TOKYO	0.007%	82.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	RADIAN GROUP	0.007%	82.655%
3083	SPAR GROUP LIMI	0.007%	82.663%
3084	NIPPON LIGHT ME	0.007%	82.670%
3085	DORMA+KABA HOLD	0.007%	82.677%
3086	CNP ASSURANCES	0.007%	82.685%
3087	TAIYO YUDEN CO	0.007%	82.692%
3088	HACHIJUNI BANK	0.007%	82.699%
3089	HERSHEY FOODS C	0.007%	82.707%
3090	DEUTSCHE BANK A	0.007%	82.714%
3091	YAMAHA CORP	0.007%	82.721%
3092	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	82.729%
3093	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	82.736%
3094	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.007%	82.743%
3095	SHUTTERFLY INC	0.007%	82.750%
3096	ENTEL EMP NAC T	0.007%	82.758%
3097	CHINA STATE CON	0.007%	82.765%
3098	HFF INC CLASS A COMMON STOCK USD.01	0.007%	82.772%
3099	FUCHS PETROLUB	0.007%	82.779%
3100	FAIRFAX MEDIA L	0.007%	82.787%
3101	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.007%	82.794%
3102	KB HOME COMMON STOCK USD1.0	0.007%	82.801%
3103	SVENSKA CELLULO	0.007%	82.808%
3104	SAIA INC COMMON STOCK USD.001	0.007%	82.816%
3105	DAINIPPON SCREE	0.007%	82.823%
3106	JSR CORPORATION	0.007%	82.830%
3107	77TH BANK	0.007%	82.837%
3108	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.007%	82.845%
3109	KREDITANSTALT F	0.007%	82.852%
3110	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.007%	82.859%
3111	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.007%	82.866%
3112	NAN YA PLASTIC	0.007%	82.874%
3113	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	82.881%
3114	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.007%	82.888%
3115	ACCTON	0.007%	82.895%
3116	PORTO SEGURO SA	0.007%	82.902%
3117	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	82.910%
3118	AMMB HOLDINGS B	0.007%	82.917%
3119	AMEREN CORP SR UNSECURED 11/20 2.7	0.007%	82.924%
3120	CAIRN ENERGY PL	0.007%	82.931%
3121	BANCA MEDIOLANU	0.007%	82.938%
3122	CINEWORLD GROUP	0.007%	82.946%
3123	BILFINGER BERGE	0.007%	82.953%
3124	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.007%	82.960%
3125	VAREX IMAGING CORP COMMON STOCK USD.01	0.007%	82.967%
3126	MDU RES GROUP I	0.007%	82.974%
3127	NETGEAR INC COMMON STOCK USD.001	0.007%	82.981%
3128	ALTRAN TECHNOLO	0.007%	82.989%
3129	KYUSHU FINANCIA	0.007%	82.996%
3130	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.007%	83.003%
3131	PETRONET LNG LT	0.007%	83.010%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	BERKSHIRE HAT E	0.007%	83.017%
3133	SEGA SAMMY HOLD	0.007%	83.024%
3134	NABORS INDUSTRI	0.007%	83.032%
3135	JIANGXI COPPER	0.007%	83.039%
3136	CONTINENTAL GOL	0.007%	83.046%
3137	WEB.COM GROUP INC COMMON STOCK USD.001	0.007%	83.053%
3138	EQT CORPORATION	0.007%	83.060%
3139	HK & CHINA GAS	0.007%	83.067%
3140	ATMOS ENERGY CO	0.007%	83.074%
3141	BIOVERATIV INC COMMON STOCK USD.001	0.007%	83.082%
3142	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.007%	83.089%
3143	DRIL QUIP INC	0.007%	83.096%
3144	PRICELINE GROUP	0.007%	83.103%
3145	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.007%	83.110%
3146	WABASH NATIONAL	0.007%	83.117%
3147	LG INNOTEK CO	0.007%	83.124%
3148	GREAT EAGLE HLD	0.007%	83.131%
3149	PEOPLE'S INSURA	0.007%	83.138%
3150	TUTOR PERINI CORP COMMON STOCK USD1.0	0.007%	83.145%
3151	INTEGRATED DEVI	0.007%	83.152%
3152	NIFCO INC	0.007%	83.160%
3153	KENEDIX REALTY	0.007%	83.167%
3154	ALSEA SAB DE CV	0.007%	83.174%
3155	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	83.181%
3156	NIPPON SUISAN	0.007%	83.188%
3157	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	83.195%
3158	TRANSUNION COMMON STOCK USD.01	0.007%	83.202%
3159	DAELIM INDUSTRI	0.007%	83.209%
3160	LG HOUSEHOLD HE	0.007%	83.216%
3161	SARTORIUS AG-VO	0.007%	83.223%
3162	FORMOSA PLASTIC	0.007%	83.230%
3163	AMEDISYS INC COMMON STOCK USD.001	0.007%	83.237%
3164	HITACHI CHEMICA	0.007%	83.244%
3165	HEICO CORP	0.007%	83.251%
3166	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.007%	83.258%
3167	AIR WATER INC.	0.007%	83.265%
3168	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.007%	83.272%
3169	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.007%	83.279%
3170	COCA-COLA BOTTL	0.007%	83.286%
3171	SIHUAN PHARMACE	0.007%	83.293%
3172	GCL-POLY ENERGY	0.007%	83.300%
3173	BANCFIRST CORP	0.007%	83.307%
3174	CASIO COMPUTER	0.007%	83.315%
3175	PARAGON GROUP O	0.007%	83.322%
3176	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	83.329%
3177	BANK OF GEORGIA	0.007%	83.336%
3178	EUROCOMMERCIAL	0.007%	83.343%
3179	DASSAULT SYSTEM	0.007%	83.350%
3180	TRONOX LTD-CL A	0.007%	83.356%
3181	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.007%	83.363%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	FEDERAL BANK LT	0.007%	83.370%
3183	ADMIRAL GROUP	0.007%	83.377%
3184	GOME ELECTRICAL	0.007%	83.384%
3185	BOLLORE	0.007%	83.391%
3186	MAEDA CORP	0.007%	83.398%
3187	MOBILE MINI INC COMMON STOCK USD.01	0.007%	83.405%
3188	JAFCO CO LTD	0.007%	83.412%
3189	INDIVIOR PLC	0.007%	83.419%
3190	DGB FINANCIAL G	0.007%	83.426%
3191	KAMIGUMI CO	0.007%	83.433%
3192	ADTRAN INC	0.007%	83.440%
3193	CATTOLICA ASSIC	0.007%	83.447%
3194	EPAM SYSTEMS INC COMMON STOCK USD.001	0.007%	83.454%
3195	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.007%	83.461%
3196	NATIONWIDE BLDG	0.007%	83.468%
3197	PRIMARY HEALTH	0.007%	83.475%
3198	GRASIM INDUSTRI	0.007%	83.482%
3199	GENTHERM INC COMMON STOCK	0.007%	83.489%
3200	NIDEC CORPORATI	0.007%	83.495%
3201	ZILLOW GROUP INC C COMMON STOCK	0.007%	83.502%
3202	PENNON GROUP	0.007%	83.509%
3203	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.007%	83.516%
3204	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	83.523%
3205	KELLOGG CO 4% 1	0.007%	83.530%
3206	BRF SA ADR ADR	0.007%	83.537%
3207	ICA GRUPPEN AB	0.007%	83.544%
3208	FORWARD AIR COR	0.007%	83.551%
3209	CSRA INC COMMON STOCK USD.001	0.007%	83.558%
3210	L BRANDS INC COMPANY GUAR 02/22 5.625	0.007%	83.564%
3211	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.007%	83.571%
3212	WGL HOLDINGS INC COMMON STOCK	0.007%	83.578%
3213	PAINTED PONY EN	0.007%	83.585%
3214	SPX FLOW INC COMMON STOCK USD.01	0.007%	83.592%
3215	CABELA S INC COMMON STOCK USD.01	0.007%	83.599%
3216	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	83.606%
3217	HSBC USA INC SR UNSECURED 08/20 2.75	0.007%	83.613%
3218	HUANENG RENEWAB	0.007%	83.619%
3219	TRICON CAPITAL	0.007%	83.626%
3220	DISTRIBUIDORA I	0.007%	83.633%
3221	INDUSTRIAS PENO	0.007%	83.640%
3222	INCYTE PHARMACE	0.007%	83.647%
3223	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.007%	83.654%
3224	GUESS? INC COMMON STOCK USD.01	0.007%	83.661%
3225	JAPAN AIRLINES	0.007%	83.667%
3226	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	83.674%
3227	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	83.681%
3228	DYNEGY INC COMMON STOCK USD.01	0.007%	83.688%
3229	PATRICK INDUSTRIES INC COMMON STOCK	0.007%	83.695%
3230	ZIJIN MINING GR	0.007%	83.702%
3231	CHINA AIRLINES	0.007%	83.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	MULTI COLOR CORP COMMON STOCK	0.007%	83.715%
3233	AAR CORP	0.007%	83.722%
3234	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	83.729%
3235	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	83.736%
3236	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.007%	83.743%
3237	BOYD GAMING COR	0.007%	83.750%
3238	PINNACLE WEST CAPITAL COMMON STOCK	0.007%	83.756%
3239	BARCLAYS PLC	0.007%	83.763%
3240	NOVATEK MICROEL	0.007%	83.770%
3241	VERISIGN	0.007%	83.777%
3242	ACTUANT CORP A COMMON STOCK USD.2	0.007%	83.784%
3243	SJM HOLDINGS LT	0.007%	83.790%
3244	SNAM SPA	0.007%	83.797%
3245	LA Z BOY INC COMMON STOCK USD1.0	0.007%	83.804%
3246	TESSENDERLO CHE	0.007%	83.811%
3247	STAG INDUSTRIAL INC REIT USD.01	0.007%	83.818%
3248	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.007%	83.824%
3249	USIMINAS USI SD	0.007%	83.831%
3250	APOLLO TYRES	0.007%	83.838%
3251	FOXCONN TECHNOL	0.007%	83.845%
3252	ROWAN COMPANIES	0.007%	83.852%
3253	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	83.858%
3254	POWERTECH TECHN	0.007%	83.865%
3255	EASYJET	0.007%	83.872%
3256	BAYTEX ENERGY CORP COMMON STOCK	0.007%	83.879%
3257	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	83.885%
3258	PTT GLOBAL CHEM	0.007%	83.892%
3259	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	83.899%
3260	SOFTWARE AG DAR	0.007%	83.906%
3261	NTT DATA	0.007%	83.913%
3262	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.007%	83.919%
3263	CHALLENGER FIN	0.007%	83.926%
3264	QEP RESOURCES INC COMMON STOCK USD.01	0.007%	83.933%
3265	CRANSWICK	0.007%	83.940%
3266	SSP GROUP PLC	0.007%	83.946%
3267	SYNTHOMER PLC	0.007%	83.953%
3268	TRILOGY ENERGY	0.007%	83.960%
3269	QUBE HOLDINGS L	0.007%	83.966%
3270	AUST & NZ BK GP	0.007%	83.973%
3271	MARUI CO	0.007%	83.980%
3272	SHANGHAI INDL	0.007%	83.987%
3273	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	83.993%
3274	HIROSHIMA BANK	0.007%	84.000%
3275	SPROTT INC COMM	0.007%	84.007%
3276	CA INC 3.6% 01A	0.007%	84.013%
3277	CHUGOKU BANK	0.007%	84.020%
3278	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.007%	84.027%
3279	XENIA HOTELS + RESORTS INC REIT USD.01	0.007%	84.034%
3280	IYO BANK	0.007%	84.040%
3281	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.007%	84.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	PCCW LIMITED	0.007%	84.054%
3283	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	84.060%
3284	DUNDEE PRECIOUS	0.007%	84.067%
3285	ALTICE NV CLAS	0.007%	84.074%
3286	WHITEHAVEN COAL	0.007%	84.080%
3287	WADDELL & REED	0.007%	84.087%
3288	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.007%	84.094%
3289	AEROVIRONMENT I	0.007%	84.100%
3290	KILLAM APART RE	0.007%	84.107%
3291	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	84.114%
3292	FABRINET	0.007%	84.120%
3293	CHANG HWA COMME	0.007%	84.127%
3294	SENIOR PLC	0.007%	84.134%
3295	SANTEN PHARM CO	0.007%	84.140%
3296	METRO AG	0.007%	84.147%
3297	MAPLETREE COMME	0.007%	84.154%
3298	CHINA PETROLEUM	0.007%	84.160%
3299	HENKEL KGAA-PRE	0.007%	84.167%
3300	DIPLOMA (NEW)	0.007%	84.174%
3301	IDACORP INC COMMON STOCK	0.007%	84.180%
3302	KONAMI CO	0.007%	84.187%
3303	BTG PLC	0.007%	84.193%
3304	AES CORP/VA SR UNSECURED 07/21 7.375	0.007%	84.200%
3305	AUTODESK INC SR UNSECURED 12/22 3.6	0.007%	84.207%
3306	KAJIMA CORP	0.007%	84.213%
3307	SOUTH32 ADR ADR	0.007%	84.220%
3308	DENA CO LTD	0.007%	84.227%
3309	SHENZHEN INTERN	0.007%	84.233%
3310	PLANTRONICS INC COMMON STOCK USD.01	0.007%	84.240%
3311	THAI OIL PCL-FR	0.007%	84.246%
3312	MERLIN ENTERTAI	0.007%	84.253%
3313	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	84.260%
3314	TOYOBO CO	0.007%	84.266%
3315	ENI	0.007%	84.273%
3316	MORINAGA MILK I	0.007%	84.279%
3317	KNOWLES CORP COMMON STOCK USD.01	0.007%	84.286%
3318	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.007%	84.293%
3319	CARDTRONICS PLC	0.007%	84.299%
3320	SUPER GROUP	0.007%	84.306%
3321	SCHOLASTIC CORP	0.007%	84.312%
3322	TOKAI CARBON CO	0.007%	84.319%
3323	COMFORT SYSTEMS	0.007%	84.326%
3324	LANCASHIRE HLDG	0.007%	84.332%
3325	TVS MOTOR CO	0.007%	84.339%
3326	BARCLAYS PLC 1.	0.007%	84.345%
3327	HARSCO CORP	0.007%	84.352%
3328	DSW INC CLASS A COMMON STOCK	0.007%	84.358%
3329	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.007%	84.365%
3330	HUA NAN FINANCI	0.007%	84.372%
3331	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.007%	84.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	JAMES HARDIE IN	0.007%	84.385%
3333	GLUSKIN SHEFF &	0.007%	84.391%
3334	AOYAMA TRADING	0.007%	84.398%
3335	BANCA POPOLARE	0.007%	84.404%
3336	SEVEN BANK LTD.	0.007%	84.411%
3337	PRA GROUP INC COMMON STOCK USD.01	0.007%	84.417%
3338	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	84.424%
3339	GOLDEN AGRI RES	0.007%	84.430%
3340	NIPPON KONPO UN	0.007%	84.437%
3341	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.007%	84.443%
3342	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.450%
3343	SILICON LABORAT	0.007%	84.457%
3344	HOKUHOKU FINANC	0.007%	84.463%
3345	L&T FINANCE HOL	0.007%	84.470%
3346	MICHAEL PAGE IN	0.007%	84.476%
3347	COM HEM HLDG AB	0.007%	84.483%
3348	SUMITOMO MITSUI	0.007%	84.489%
3349	ATHABASCA OIL C	0.007%	84.496%
3350	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	84.502%
3351	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.007%	84.509%
3352	H2O RETAILING C	0.007%	84.515%
3353	REALPAGE INC COMMON STOCK USD.001	0.007%	84.522%
3354	WINBOND ELECTRO	0.006%	84.528%
3355	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.006%	84.535%
3356	SEINO TRANSPORT	0.006%	84.541%
3357	SAGE GROUP PLC/	0.006%	84.548%
3358	SCHWEITER TECH	0.006%	84.554%
3359	SKY CITY	0.006%	84.560%
3360	FIERA SCEPTRE I	0.006%	84.567%
3361	KUBOTA CORP	0.006%	84.573%
3362	ENERGIAS DE POR	0.006%	84.580%
3363	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.006%	84.586%
3364	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	84.593%
3365	INVENTEC CORP	0.006%	84.599%
3366	VIA VAREJO SA	0.006%	84.606%
3367	SHIZUOKA BANK	0.006%	84.612%
3368	AYALA CORP	0.006%	84.619%
3369	MATSON INC COMMON STOCK	0.006%	84.625%
3370	CHINA AGRI-INDU	0.006%	84.632%
3371	ALLETE INC	0.006%	84.638%
3372	KRATON CORP COMMON STOCK USD.01	0.006%	84.644%
3373	CHARTER HALL GR	0.006%	84.651%
3374	YUEXIU PROPERTY	0.006%	84.657%
3375	VF CORP SR UNSECURED 09/21 3.5	0.006%	84.664%
3376	GRAFTON GROUP P	0.006%	84.670%
3377	GAIL INDIA LTD	0.006%	84.677%
3378	UTD INTERNET AG	0.006%	84.683%
3379	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.006%	84.690%
3380	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	84.696%
3381	DAEWOO SECURITI	0.006%	84.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	GEA GROUP AG	0.006%	84.709%
3383	PENTA OCEAN CON	0.006%	84.715%
3384	N B T BANCORP INC COMMON STOCK USD.01	0.006%	84.722%
3385	HEROUX DEVTEK	0.006%	84.728%
3386	GAP INC/THE SR UNSECURED 04/21 5.95	0.006%	84.734%
3387	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.006%	84.741%
3388	GENTERA SAB DE	0.006%	84.747%
3389	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.006%	84.754%
3390	ANGLOVAAL MININ	0.006%	84.760%
3391	XINYI GLASS HOL	0.006%	84.767%
3392	ONE GAS INC COMMON STOCK	0.006%	84.773%
3393	AON CORP COMPANY GUAR 09/20 5	0.006%	84.779%
3394	HARVEY NORMAN H	0.006%	84.786%
3395	TATA MOTORS LTD	0.006%	84.792%
3396	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.006%	84.798%
3397	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	84.805%
3398	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.006%	84.811%
3399	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.006%	84.818%
3400	CORBION NV	0.006%	84.824%
3401	RYOSAN CO	0.006%	84.830%
3402	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.006%	84.837%
3403	DHX MEDIA LTD	0.006%	84.843%
3404	IMCD GROUP NV	0.006%	84.849%
3405	BREWIN DOLPHIN	0.006%	84.856%
3406	FRONTIER REIT	0.006%	84.862%
3407	SWATCH GROUP AG	0.006%	84.869%
3408	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.006%	84.875%
3409	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.006%	84.881%
3410	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.006%	84.888%
3411	HIKMA PHARMACEU	0.006%	84.894%
3412	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.006%	84.900%
3413	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	84.907%
3414	NAVISTAR INTL C	0.006%	84.913%
3415	TELEFONICA DEUT	0.006%	84.919%
3416	BANCOLOMBIA SA	0.006%	84.926%
3417	JUST ENERGY GROUP INC COMMON STOCK	0.006%	84.932%
3418	FAIRFAX FINANCI	0.006%	84.938%
3419	NISSHINBO IND I	0.006%	84.945%
3420	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	84.951%
3421	GREGGS PLC	0.006%	84.957%
3422	SIBANYE GOLD SPON ADR ADR	0.006%	84.964%
3423	BYD CO	0.006%	84.970%
3424	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	84.977%
3425	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	84.983%
3426	SUEZ ENVIRONMEN	0.006%	84.989%
3427	BALL CORP COMPANY GUAR 03/22 5	0.006%	84.996%
3428	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	85.002%
3429	OASIS PETROLEUM INC COMMON STOCK USD.01	0.006%	85.008%
3430	TRANSAT AT INC	0.006%	85.015%
3431	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.006%	85.021%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	WAREHOUSES DE P	0.006%	85.027%
3433	EDF	0.006%	85.033%
3434	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.006%	85.040%
3435	HAIER ELECTRONI	0.006%	85.046%
3436	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	85.052%
3437	L BRANDS INC COMMON STOCK USD.5	0.006%	85.059%
3438	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	85.065%
3439	SAMSUNG SECS CO	0.006%	85.071%
3440	RUMO SA	0.006%	85.078%
3441	FIVE PRIME THER	0.006%	85.084%
3442	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.006%	85.090%
3443	FAR EAST TEXTIL	0.006%	85.097%
3444	TATA GLOBAL	0.006%	85.103%
3445	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.006%	85.109%
3446	AUTO TRADER GRO	0.006%	85.116%
3447	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.006%	85.122%
3448	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	85.128%
3449	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	85.134%
3450	SOHO CHINA LTD	0.006%	85.141%
3451	INTERCONTINENTAL HOTELS ADR	0.006%	85.147%
3452	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.006%	85.153%
3453	BIRD CONSTRUCTI	0.006%	85.160%
3454	TAIWAN COOPERAT	0.006%	85.166%
3455	AETNA INC 4.125	0.006%	85.172%
3456	INDUS HOLDING A	0.006%	85.178%
3457	SHIMIZU CORP	0.006%	85.185%
3458	JAPAN EXCHANGE	0.006%	85.191%
3459	QINETIQ GROUP P	0.006%	85.197%
3460	MTY FOOD GROUP	0.006%	85.203%
3461	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.006%	85.210%
3462	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.006%	85.216%
3463	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.006%	85.222%
3464	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	85.229%
3465	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.006%	85.235%
3466	AMGEN INC SR UNSECURED 11/21 3.875	0.006%	85.241%
3467	KOITO MFG CO	0.006%	85.247%
3468	COSMO ENERGY HO	0.006%	85.254%
3469	JD.COM INC ADR ADR USD.00002	0.006%	85.260%
3470	INVESTA OFFICE	0.006%	85.266%
3471	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.006%	85.272%
3472	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	85.279%
3473	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	85.285%
3474	CHIPOTLE MEXICA	0.006%	85.291%
3475	CUBIC CORP COMMON STOCK	0.006%	85.297%
3476	TAIWAN PAIHO	0.006%	85.304%
3477	ISRAEL DISCOUNT	0.006%	85.310%
3478	HITACHI CAPITAL	0.006%	85.316%
3479	BOSSARD HOLDING	0.006%	85.322%
3480	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.006%	85.328%
3481	NISHI-NIPPON FI	0.006%	85.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	IOOF HOLDINGS L	0.006%	85.341%
3483	KONINKLIJKE BAM	0.006%	85.347%
3484	EBAY INC SR UNSECURED 03/22 3.8	0.006%	85.353%
3485	BOB EVANS FARMS	0.006%	85.360%
3486	EMBRAER SA SPON ADR ADR	0.006%	85.366%
3487	TOTO	0.006%	85.372%
3488	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	85.378%
3489	ABERCROMBIE & F	0.006%	85.384%
3490	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	85.391%
3491	DAILY MAIL&GEN	0.006%	85.397%
3492	MORI HILLS REIT	0.006%	85.403%
3493	MEDIBANK PVT LT	0.006%	85.409%
3494	KAMAN CORP COMMON STOCK USD1.0	0.006%	85.415%
3495	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	85.422%
3496	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	85.428%
3497	GREENCORE GROUP	0.006%	85.434%
3498	WERELDHAVE NV	0.006%	85.440%
3499	HOKKOKU BANK	0.006%	85.446%
3500	SYNAPTICS INC COMMON STOCK USD.001	0.006%	85.453%
3501	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.006%	85.459%
3502	TURKIYE HALK	0.006%	85.465%
3503	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.006%	85.471%
3504	MEGACABLE HOLDI	0.006%	85.477%
3505	ALSTRIA OFFICE	0.006%	85.483%
3506	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.006%	85.490%
3507	POWER FINANCE C	0.006%	85.496%
3508	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.006%	85.502%
3509	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	85.508%
3510	VISCOFAN SA	0.006%	85.514%
3511	KOREAN AIR LINE	0.006%	85.520%
3512	INTERFACE INC COMMON STOCK USD.1	0.006%	85.527%
3513	J.C. PENNEY CO INC COMMON STOCK USD.5	0.006%	85.533%
3514	JAPAN LOGISTICS	0.006%	85.539%
3515	NITORI CO LTD	0.006%	85.545%
3516	AZZ INC COMMON STOCK USD1.0	0.006%	85.551%
3517	TOAGOSEI CO LTD	0.006%	85.557%
3518	GAMESA CORP TEC	0.006%	85.563%
3519	SHOWA SHELL SEK	0.006%	85.570%
3520	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.006%	85.576%
3521	VIACOM INC	0.006%	85.582%
3522	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.006%	85.588%
3523	HEIDELBERGER DR	0.006%	85.594%
3524	BANKIA SA	0.006%	85.600%
3525	ESSENTRA PLC	0.006%	85.606%
3526	PARK NATIONAL CORP COMMON STOCK	0.006%	85.612%
3527	MITIE GROUP	0.006%	85.619%
3528	MAEDA ROAD CONS	0.006%	85.625%
3529	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	85.631%
3530	TURK HAVA YOLLA	0.006%	85.637%
3531	NOKIA OYJ SR UNSECURED 06/22 3.375	0.006%	85.643%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	ABB LTD SPON ADR ADR	0.006%	85.649%
3533	HINDUSTAN PETRO	0.006%	85.655%
3534	POWER ASSETS HO	0.006%	85.661%
3535	QUALCOMM INC SR UNSECURED 05/22 3	0.006%	85.667%
3536	RECORDATI SPA	0.006%	85.674%
3537	KROGER CO SR UNSECURED 04/22 3.4	0.006%	85.680%
3538	FUJI OIL CO	0.006%	85.686%
3539	NETAPP INC SR UNSECURED 06/21 3.375	0.006%	85.692%
3540	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	85.698%
3541	SCRIPPS(EW)CO(N)	0.006%	85.704%
3542	DECHRA PHARMA	0.006%	85.710%
3543	EPLUS INC	0.006%	85.716%
3544	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	85.722%
3545	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	85.728%
3546	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	85.734%
3547	POWER INTEGRATI	0.006%	85.740%
3548	CTS EVENTIM	0.006%	85.746%
3549	CABLE ONE INC COMMON STOCK USD.01	0.006%	85.753%
3550	USHIO INC	0.006%	85.759%
3551	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.006%	85.765%
3552	LOGITECH INTERN	0.006%	85.771%
3553	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.006%	85.777%
3554	AUTODESK INC SR UNSECURED 06/20 3.125	0.006%	85.783%
3555	INSURANCE AUSTR	0.006%	85.789%
3556	ROPER TECHNOLOG	0.006%	85.795%
3557	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.006%	85.801%
3558	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.006%	85.807%
3559	LONG CHEN PAPER	0.006%	85.813%
3560	BIOGEN INC SR UNSECURED 09/20 2.9	0.006%	85.819%
3561	WILMAR INTERL L	0.006%	85.825%
3562	MACK CALI REALTY CORP REIT USD.01	0.006%	85.831%
3563	TURKIYE VAKIFLA	0.006%	85.837%
3564	VIAD CORP	0.006%	85.843%
3565	INVESTEC LIMITE	0.006%	85.849%
3566	PIZZA PIZZA ROY	0.006%	85.855%
3567	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.006%	85.861%
3568	HUNTINGTON NATI	0.006%	85.867%
3569	RENGO CO	0.006%	85.873%
3570	SEMPRA ENERGY	0.006%	85.879%
3571	STATE STREET CORP SR UNSECURED 08/20 2.55	0.006%	85.886%
3572	FIBRIA CELULOSE	0.006%	85.892%
3573	TORO CO	0.006%	85.898%
3574	TOKYO GAS CO	0.006%	85.904%
3575	UNUM GROUP SR UNSECURED 05/21 3	0.006%	85.910%
3576	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	85.916%
3577	US BANCORP SR UNSECURED 01/22 2.625	0.006%	85.922%
3578	CHICO'S FAS INC	0.006%	85.928%
3579	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.006%	85.934%
3580	NORMA GROUP AG	0.006%	85.940%
3581	PNC BANK NA SR UNSECURED 07/20 2.6	0.006%	85.946%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	MORGAN STANLEY	0.006%	85.952%
3583	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.006%	85.958%
3584	BAE SYSTEMS HLD	0.006%	85.964%
3585	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.006%	85.970%
3586	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.006%	85.976%
3587	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.006%	85.982%
3588	MIZUHO FINANCA	0.006%	85.988%
3589	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.006%	85.994%
3590	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.006%	86.000%
3591	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.006%	86.006%
3592	CAP SA	0.006%	86.012%
3593	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.006%	86.018%
3594	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.006%	86.024%
3595	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.006%	86.030%
3596	ANIXTER INC COMPANY GUAR 10/21 5.125	0.006%	86.036%
3597	REXFORD INDUSTR	0.006%	86.042%
3598	JOHN DEERE CAPI	0.006%	86.048%
3599	MIZUHO BANK LTD	0.006%	86.054%
3600	KEMIRA OY	0.006%	86.060%
3601	KWG PROPERTY HL	0.006%	86.066%
3602	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	86.072%
3603	MONOGRAM RESIDENTIAL TRUST I REIT	0.006%	86.078%
3604	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.006%	86.084%
3605	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.006%	86.090%
3606	EMPRESAS CMPC S	0.006%	86.096%
3607	QANTAS AIRWAYS	0.006%	86.102%
3608	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.006%	86.108%
3609	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.006%	86.114%
3610	CITIGROUP INC SR UNSECURED 03/21 2.7	0.006%	86.120%
3611	SHIGA BANK	0.006%	86.126%
3612	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.006%	86.132%
3613	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.006%	86.138%
3614	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.006%	86.144%
3615	NEWMARKET CORP COMMON STOCK	0.006%	86.149%
3616	US BANCORP SR UNSECURED 01/21 2.35	0.006%	86.155%
3617	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.006%	86.161%
3618	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.006%	86.167%
3619	LAB CORP AMER H	0.006%	86.173%
3620	AFLAC INC SR UNSECURED 03/20 2.4	0.006%	86.179%
3621	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.006%	86.185%
3622	FUJITSU GENERAL	0.006%	86.191%
3623	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.006%	86.197%
3624	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.006%	86.203%
3625	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.006%	86.209%
3626	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.006%	86.215%
3627	TOTVS SA	0.006%	86.221%
3628	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.006%	86.227%
3629	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.006%	86.233%
3630	LEGG MASON INC SR UNSECURED 07/19 2.7	0.006%	86.239%
3631	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.006%	86.245%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.006%	86.251%
3633	JBS SA	0.006%	86.257%
3634	CONSTELLATION B	0.006%	86.263%
3635	CITIGROUP INC	0.006%	86.269%
3636	WALT DISNEY CO	0.006%	86.275%
3637	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.006%	86.281%
3638	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.006%	86.287%
3639	AMERICAN HONDA	0.006%	86.293%
3640	AT+T INC SR UNSECURED 06/20 2.45	0.006%	86.299%
3641	KEIHAN ELECTRIC	0.006%	86.305%
3642	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.006%	86.311%
3643	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.006%	86.317%
3644	GRAINCORP LTD	0.006%	86.322%
3645	MODERN TIMES GR	0.006%	86.328%
3646	COMERICA BANK SR UNSECURED 06/20 2.5	0.006%	86.334%
3647	JSE LTD	0.006%	86.340%
3648	DRAX GROUP PLC	0.006%	86.346%
3649	ARGAN INC COMMON STOCK USD.15	0.006%	86.352%
3650	TESLA INC COMMON STOCK USD.001	0.006%	86.358%
3651	HARLEY DAVIDSON	0.006%	86.364%
3652	INTERPUMP GROUP	0.006%	86.370%
3653	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.006%	86.376%
3654	WESTERN POWER W	0.006%	86.382%
3655	DEAN FOODS CO COMMON STOCK USD.01	0.006%	86.388%
3656	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	86.394%
3657	BAT INTL FINANC	0.006%	86.400%
3658	ACTIVISION BLIZ	0.006%	86.406%
3659	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.006%	86.412%
3660	KUMBA IRON ORE	0.006%	86.417%
3661	NOMURA HOLDINGS INC SPON ADR ADR	0.006%	86.423%
3662	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.006%	86.429%
3663	SANTANDER HLDG	0.006%	86.435%
3664	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.006%	86.441%
3665	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.006%	86.447%
3666	GLAXOSMITHKLINE	0.006%	86.453%
3667	LTC PROPERTIES	0.006%	86.459%
3668	HINO MOTORS	0.006%	86.465%
3669	DIXONS CARPHONE	0.006%	86.471%
3670	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.006%	86.477%
3671	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	86.483%
3672	CHINA LIFE INSURANCE CO ADR ADR	0.006%	86.488%
3673	OSG CORP	0.006%	86.494%
3674	BP CAPITAL MARK	0.006%	86.500%
3675	LHC GROUP INC COMMON STOCK USD.01	0.006%	86.506%
3676	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	86.512%
3677	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.518%
3678	WOONGJIN COWAY	0.006%	86.524%
3679	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.006%	86.530%
3680	NISOURCE INC	0.006%	86.536%
3681	TJX COS INC SR UNSECURED 06/21 2.75	0.006%	86.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	BANKRATE INC COMMON STOCK USD.01	0.006%	86.548%
3683	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.006%	86.553%
3684	MATTEL INC SR UNSECURED 08/21 2.35	0.006%	86.559%
3685	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.006%	86.565%
3686	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.006%	86.571%
3687	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	86.577%
3688	CITY DEVELOPMEN	0.006%	86.583%
3689	AEDIFICA	0.006%	86.589%
3690	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.006%	86.595%
3691	THIRD POINT REI	0.006%	86.601%
3692	NVIDIA CORP	0.006%	86.606%
3693	INFINERA CORP	0.006%	86.612%
3694	FAR EAST HORIZO	0.006%	86.618%
3695	BHARTI INFRATEL	0.006%	86.624%
3696	MORINAGA & CO	0.006%	86.630%
3697	CONZZETA AG	0.006%	86.636%
3698	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	86.642%
3699	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	86.648%
3700	NOVANTA INC COMMON STOCK	0.006%	86.653%
3701	HANNSTAR DISPLA	0.006%	86.659%
3702	DAISHI BANK	0.006%	86.665%
3703	SMC CORP	0.006%	86.671%
3704	UTD DRUG	0.006%	86.677%
3705	BARCO(NEW)	0.006%	86.683%
3706	JD SPORTS FASHI	0.006%	86.689%
3707	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.006%	86.694%
3708	KEMET CORP	0.006%	86.700%
3709	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.006%	86.706%
3710	LENDINGTREE INC COMMON STOCK USD.01	0.006%	86.712%
3711	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.006%	86.718%
3712	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.006%	86.724%
3713	GRUPO ELEKTRA(N	0.006%	86.729%
3714	PORTUCEL EMPRES	0.006%	86.735%
3715	EMC CORP(MASS)	0.006%	86.741%
3716	ULTRAPAR PARTIC	0.006%	86.747%
3717	NOW INC COMMON STOCK USD.01	0.006%	86.753%
3718	CASTELLUM AB NE	0.006%	86.759%
3719	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.006%	86.764%
3720	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	86.770%
3721	PFEIFFER VAC TE	0.006%	86.776%
3722	EXPONENT INC COMMON STOCK USD.001	0.006%	86.782%
3723	ERICSSON (LM) TEL SP ADR ADR	0.006%	86.788%
3724	COMPUTERSHARE L	0.006%	86.793%
3725	GLORY	0.006%	86.799%
3726	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	86.805%
3727	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.006%	86.811%
3728	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.006%	86.817%
3729	EURONEXT NV	0.006%	86.822%
3730	TOKUYAMA CORP	0.006%	86.828%
3731	ZHUZHOU CSR TIM	0.006%	86.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	CIELO SA	0.006%	86.840%
3733	DAIICHI KOSHO C	0.006%	86.846%
3734	NEXTEER AUTOMOT	0.006%	86.851%
3735	GANNETT CO INC COMMON STOCK USD.01	0.006%	86.857%
3736	NUFARM	0.006%	86.863%
3737	ANALOGIC CORP	0.006%	86.869%
3738	NTHN STAR RES L	0.006%	86.875%
3739	HERA	0.006%	86.880%
3740	CARSALES.COM LT	0.006%	86.886%
3741	PLAINS ALL AMER	0.006%	86.892%
3742	BADGER METER INC COMMON STOCK USD1.0	0.006%	86.898%
3743	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	86.904%
3744	ENSCO PLC CLASS	0.006%	86.909%
3745	FIRST PACIFIC C	0.006%	86.915%
3746	BOLSAS Y MERCAD	0.006%	86.921%
3747	TOPCON CORPORAT	0.006%	86.927%
3748	TS TECH CO.LTD	0.006%	86.932%
3749	PSP SWISS PROPE	0.006%	86.938%
3750	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.006%	86.944%
3751	TIME INC COMMON STOCK USD.01	0.006%	86.950%
3752	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.006%	86.955%
3753	UNITE GROUP PLC	0.006%	86.961%
3754	DFDS A/S	0.006%	86.967%
3755	LIQUOR STORES N	0.006%	86.973%
3756	UNIQA INSURANCE	0.006%	86.978%
3757	AWA BANK	0.006%	86.984%
3758	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.006%	86.990%
3759	FIRM CAPITAL MO	0.006%	86.996%
3760	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.006%	87.001%
3761	SCANA CORP COMMON STOCK	0.006%	87.007%
3762	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.006%	87.013%
3763	MAGELLAN AEROSP	0.006%	87.019%
3764	AES CORP COMMON STOCK USD.01	0.006%	87.024%
3765	OMNICELL INC COMMON STOCK USD.001	0.006%	87.030%
3766	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.006%	87.036%
3767	EULER & HERMES	0.006%	87.041%
3768	WETHERSPOON (J.	0.006%	87.047%
3769	WOOLWORTHS HLDG	0.006%	87.053%
3770	SINOTRANS LIMIT	0.006%	87.059%
3771	US FOODS HOLDING CORP COMMON STOCK USD.01	0.006%	87.064%
3772	BHP BILLITON LTD SPON ADR ADR	0.006%	87.070%
3773	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.006%	87.076%
3774	CHINA PACIFIC I	0.006%	87.081%
3775	STRATASYS LTD	0.006%	87.087%
3776	ORANGE SPON ADR ADR	0.006%	87.093%
3777	RATIONAL	0.006%	87.098%
3778	ORKLA ASA	0.006%	87.104%
3779	GPO FIN INBURSA	0.006%	87.110%
3780	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.006%	87.116%
3781	NIPPON SHOKUBAI	0.006%	87.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	TOMY CO LTD	0.006%	87.127%
3783	ILUKA RESOURCES	0.006%	87.133%
3784	SONAE, S.G.P.S.	0.006%	87.138%
3785	STANLEY ELECTRI	0.006%	87.144%
3786	HYUNDAI DS,NEW	0.006%	87.150%
3787	TERANGA GOLD CO	0.006%	87.155%
3788	BELMOND LTD	0.006%	87.161%
3789	ALLEGION PLC	0.006%	87.167%
3790	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.172%
3791	AIR NEW ZEALAND	0.006%	87.178%
3792	ROLLINS INC	0.006%	87.184%
3793	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	87.189%
3794	BAVARIAN NORDIC	0.006%	87.195%
3795	MR PRICE GROUP	0.006%	87.201%
3796	HIGHWEALTH CONS	0.006%	87.206%
3797	TRITAX BIG BOX	0.006%	87.212%
3798	TERUMO CORP	0.006%	87.218%
3799	NISHIMATSU CONS	0.006%	87.223%
3800	KUEHNE & NAGEL	0.006%	87.229%
3801	NHK SPRING CO	0.006%	87.235%
3802	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	87.240%
3803	HAZAMA CORP(NEW	0.006%	87.246%
3804	SUN PHARMACEUTI	0.006%	87.252%
3805	D'IETEREN TRADI	0.006%	87.257%
3806	NTT DOCOMO INC SPON ADR ADR	0.006%	87.263%
3807	CRH (DUBLIN)	0.006%	87.268%
3808	INNOSPEC INC COMMON STOCK USD.01	0.006%	87.274%
3809	SPIRE INC COMMON STOCK USD1.0	0.006%	87.280%
3810	BREMBO SPA	0.006%	87.285%
3811	ENERGY DEVELOP	0.006%	87.291%
3812	ADVANTEST	0.006%	87.297%
3813	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.006%	87.302%
3814	ASHMORE GROUP	0.006%	87.308%
3815	AMC NETWORKS INC A COMMON STOCK	0.006%	87.313%
3816	KCC CORP	0.006%	87.319%
3817	CORNING INC SR UNSECURED 08/20 4.25	0.006%	87.325%
3818	EMPRESAS COPEC	0.006%	87.330%
3819	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.006%	87.336%
3820	SOCIETE TELEVIS	0.006%	87.342%
3821	SIXT SE PFD	0.006%	87.347%
3822	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.006%	87.353%
3823	YAGEO CORP	0.006%	87.358%
3824	BANREGIO GRUPO	0.006%	87.364%
3825	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	87.370%
3826	LATAM AIRLINES GROUP SP ADR ADR	0.006%	87.375%
3827	LUZERNER KTBK	0.006%	87.381%
3828	MCGRATH RENTCORP COMMON STOCK	0.006%	87.386%
3829	EQUATORIAL ENER	0.006%	87.392%
3830	EDP RENOVAVEIS	0.006%	87.398%
3831	SUN TV NETWORK	0.006%	87.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	HORIBA	0.006%	87.409%
3833	TAIYO NIPPON SA	0.006%	87.414%
3834	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.006%	87.420%
3835	INGEVITY CORP COMMON STOCK USD.01	0.006%	87.426%
3836	ENTERPRISE INNS	0.006%	87.431%
3837	SHIMACHU CO	0.006%	87.437%
3838	OXFORD INDUSTRI	0.006%	87.442%
3839	KANSAI ELEC POW	0.006%	87.448%
3840	WALSIN LIHWA CO	0.006%	87.453%
3841	DELTIC TIMBER	0.006%	87.459%
3842	SUN ART RETAIL	0.006%	87.465%
3843	AG GROWTH INTER	0.006%	87.470%
3844	JAMES RIVER GRO	0.006%	87.476%
3845	CARPENTER TECHN	0.006%	87.481%
3846	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.006%	87.487%
3847	CNH INDUSTRIAL	0.006%	87.492%
3848	HEWLETT PACKARD	0.006%	87.498%
3849	ARCADIS NV	0.006%	87.504%
3850	PROSIEBENSAT.1	0.006%	87.509%
3851	CD PROJEKT SA	0.006%	87.515%
3852	VEON LTD ADR	0.006%	87.520%
3853	CONMED CORP COMMON STOCK USD.01	0.006%	87.526%
3854	LINTEC CORP	0.006%	87.531%
3855	ACER INC	0.006%	87.537%
3856	BRITVIC	0.006%	87.542%
3857	LUK FOOK HOLDIN	0.006%	87.548%
3858	KT & G	0.006%	87.554%
3859	HAITIAN INTL HL	0.006%	87.559%
3860	AVISTA CORP	0.006%	87.565%
3861	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.006%	87.570%
3862	SELECT INCOME REIT REIT USD.01	0.006%	87.576%
3863	KOREAN REINSURA	0.006%	87.581%
3864	MALAYSIA AIRPOR	0.006%	87.587%
3865	RAMBUS INC	0.006%	87.592%
3866	DA OFFICE INV C	0.006%	87.598%
3867	COEUR MINING IN	0.006%	87.603%
3868	PROMOTORA Y OPE	0.006%	87.609%
3869	MARINE HARVEST	0.005%	87.614%
3870	KLOECKNER & CO	0.005%	87.620%
3871	UNIPRES CORP.	0.005%	87.625%
3872	NORTHWEST HEALT	0.005%	87.631%
3873	UNIBET GROUP PL	0.005%	87.636%
3874	ULTRA ELECTRONI	0.005%	87.642%
3875	T MOBILE USA INC COMPANY GUAR 04/22 4	0.005%	87.647%
3876	CFE	0.005%	87.653%
3877	MIZRAHI TEFAHOT	0.005%	87.658%
3878	CORE LABORATORI	0.005%	87.664%
3879	CORE-MARK HLDG	0.005%	87.669%
3880	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	87.675%
3881	TUPRAS-TURKIYE	0.005%	87.680%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.005%	87.685%
3883	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	87.691%
3884	TAIWAN HON CHUA	0.005%	87.696%
3885	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	87.702%
3886	HOCHTIEF AG	0.005%	87.707%
3887	DRILLISCH AG	0.005%	87.713%
3888	FACTSET RESEARC	0.005%	87.718%
3889	AIRGAS INC COMPANY GUAR 08/20 3.05	0.005%	87.724%
3890	AVANGRID INC COMMON STOCK USD.01	0.005%	87.729%
3891	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.005%	87.735%
3892	IIDA GROUP HOLD	0.005%	87.740%
3893	FLIGHT CENTRE L	0.005%	87.745%
3894	HIGH LINER FOOD	0.005%	87.751%
3895	GALLIFORD TRY P	0.005%	87.756%
3896	MIRACA HOLDIN	0.005%	87.762%
3897	MITSUBISHI MOTO	0.005%	87.767%
3898	AEON FINANCIAL	0.005%	87.773%
3899	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	87.778%
3900	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.005%	87.784%
3901	POOL CORP COMMON STOCK USD.001	0.005%	87.789%
3902	FAST RETAILING	0.005%	87.794%
3903	SCHWEITZER-MAUD	0.005%	87.800%
3904	RELIANCE INDS-S	0.005%	87.805%
3905	DIASORIN SPA EU	0.005%	87.811%
3906	AF AB	0.005%	87.816%
3907	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.005%	87.821%
3908	NOLATO AB	0.005%	87.827%
3909	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	87.832%
3910	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	87.838%
3911	WEIS MARKETS IN	0.005%	87.843%
3912	BOBST GROUP AG	0.005%	87.848%
3913	NIPPON ACCOMMOD	0.005%	87.854%
3914	SAWAI PHARM CO	0.005%	87.859%
3915	ERG SPA	0.005%	87.865%
3916	KORIAN	0.005%	87.870%
3917	STEELCASE INC	0.005%	87.875%
3918	KOREA LIFE INSU	0.005%	87.881%
3919	BDO UNIBANK INC	0.005%	87.886%
3920	KOKUYO CO	0.005%	87.892%
3921	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	87.897%
3922	CHART INDUSTRIE	0.005%	87.902%
3923	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	87.908%
3924	YAMATAKE CORP Y	0.005%	87.913%
3925	CHINA RAILWAY C	0.005%	87.918%
3926	KAYABA INDUSTRY	0.005%	87.924%
3927	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.005%	87.929%
3928	AXIATA GROUP	0.005%	87.935%
3929	DOOSAN INFRACOR	0.005%	87.940%
3930	IMERYS SA	0.005%	87.945%
3931	HANWA CO	0.005%	87.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.005%	87.956%
3933	BRAIT SA	0.005%	87.961%
3934	GRAY TELEVISION INC COMMON STOCK	0.005%	87.967%
3935	SING AIRP TRM S	0.005%	87.972%
3936	RATOS AB-B SHS	0.005%	87.977%
3937	PROTO LABS INC COMMON STOCK USD.001	0.005%	87.983%
3938	REALTEK SEMICON	0.005%	87.988%
3939	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.005%	87.993%
3940	SIAS SPA	0.005%	87.999%
3941	ANDRITZ AG	0.005%	88.004%
3942	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.005%	88.009%
3943	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	88.015%
3944	BLUCORA INC COMMON STOCK USD.0001	0.005%	88.020%
3945	SUMITOMO BAKELI	0.005%	88.025%
3946	DEWAN HOUSING F	0.005%	88.031%
3947	ADVANSIX INC COMMON STOCK USD.01	0.005%	88.036%
3948	ROHTO PHARM	0.005%	88.041%
3949	EMMI AG	0.005%	88.047%
3950	U-MING MARINE	0.005%	88.052%
3951	WH SMITH PLC	0.005%	88.057%
3952	AARHUSKARLSHAMN	0.005%	88.063%
3953	PNM RESOURCES I	0.005%	88.068%
3954	PIRAMAL ENTERPR	0.005%	88.073%
3955	SIXT AG	0.005%	88.078%
3956	AMANO CORPORATI	0.005%	88.084%
3957	KRUNG THAI BNK	0.005%	88.089%
3958	LEROY SEAFOOD G	0.005%	88.094%
3959	ARMSTRONG WORLD	0.005%	88.100%
3960	INNOVIVA INC COMMON STOCK	0.005%	88.105%
3961	LION CORP	0.005%	88.110%
3962	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.005%	88.116%
3963	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	88.121%
3964	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.126%
3965	EBRO FOODS SA	0.005%	88.131%
3966	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	88.137%
3967	L-BANK BW FOERD	0.005%	88.142%
3968	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.005%	88.147%
3969	DET N O A	0.005%	88.152%
3970	SANKYO CO LTD	0.005%	88.158%
3971	MORGAN STANLEY	0.005%	88.163%
3972	HAW PAR CORP LT	0.005%	88.168%
3973	EBIX INC COMMON STOCK USD.1	0.005%	88.174%
3974	HTC CORP COMMON	0.005%	88.179%
3975	DAH SING FINANC	0.005%	88.184%
3976	MARUHA NICHIRO	0.005%	88.189%
3977	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	88.195%
3978	TECAN AG	0.005%	88.200%
3979	LATAM AIRLINES	0.005%	88.205%
3980	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	88.210%
3981	ACERINOX SA	0.005%	88.216%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	SEOUL SEMICONDU	0.005%	88.221%
3983	MANDO CORPORATI	0.005%	88.226%
3984	BCO SANTANDER-C	0.005%	88.231%
3985	ATLAS COPCO AB	0.005%	88.236%
3986	HITACHI TRNSPT	0.005%	88.242%
3987	KUMAGAI GUMI CO	0.005%	88.247%
3988	JUBILANT LIFE S	0.005%	88.252%
3989	A2A SPA	0.005%	88.257%
3990	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	88.263%
3991	AMGEN INC	0.005%	88.268%
3992	SAVILLS PLC	0.005%	88.273%
3993	DERICHEBOURG	0.005%	88.278%
3994	TOWER SEMICONDU	0.005%	88.284%
3995	FIRST INTERSTATE BANCYS A COMMON STOCK	0.005%	88.289%
3996	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.005%	88.294%
3997	1ST SOURCE CORP COMMON STOCK	0.005%	88.299%
3998	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	88.304%
3999	GPO CATALANA OC	0.005%	88.310%
4000	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.005%	88.315%
4001	BHARAT HEAVY EL	0.005%	88.320%
4002	MAPLETREE INDUS	0.005%	88.325%
4003	GLOBAL NET LEASE INC REIT USD.01	0.005%	88.330%
4004	LULULEMON	0.005%	88.336%
4005	ITV PLC	0.005%	88.341%
4006	ASSECO POLAND S	0.005%	88.346%
4007	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.005%	88.351%
4008	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	88.356%
4009	EL PASO ELECTRIC CO COMMON STOCK	0.005%	88.362%
4010	SHRIRAM TRANSP	0.005%	88.367%
4011	ARCONIC INC SR UNSECURED 02/22 5.87	0.005%	88.372%
4012	CHUBU ELEC POWE	0.005%	88.377%
4013	NAGOYA RAILROAD	0.005%	88.382%
4014	ANIMA HOLDING S	0.005%	88.387%
4015	KEIYO BANK	0.005%	88.393%
4016	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	88.398%
4017	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	88.403%
4018	PETKIM	0.005%	88.408%
4019	DAVIDE CAMPARI-	0.005%	88.413%
4020	GRAND PACIF PET	0.005%	88.418%
4021	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.005%	88.424%
4022	TOPRE CORPORATI	0.005%	88.429%
4023	GAMUDA BERHAD	0.005%	88.434%
4024	OAD ROSNEFT OIL	0.005%	88.439%
4025	YAMATO KOGYO CO	0.005%	88.444%
4026	JAPAN STEEL WOR	0.005%	88.449%
4027	COMFORTDELGRO C	0.005%	88.455%
4028	DUSKIN CO LTD	0.005%	88.460%
4029	HAITONG SECURIT	0.005%	88.465%
4030	TADANO	0.005%	88.470%
4031	OCI	0.005%	88.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	FED SIGNAL CORP	0.005%	88.480%
4033	AMEC FOSTER	0.005%	88.485%
4034	NIHON PARKERIZI	0.005%	88.491%
4035	GREENTOWN CHINA	0.005%	88.496%
4036	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.005%	88.501%
4037	SCIENTIFIC GAME	0.005%	88.506%
4038	ASANKO GOLD INC	0.005%	88.511%
4039	MRV ENGENHARIA	0.005%	88.516%
4040	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.005%	88.521%
4041	AECI	0.005%	88.527%
4042	METSA BOARD	0.005%	88.532%
4043	ORIENTAL LAND C	0.005%	88.537%
4044	ASIANA AIRLINES	0.005%	88.542%
4045	K-REIT ASIA	0.005%	88.547%
4046	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.005%	88.552%
4047	LIBERTY HLDGS	0.005%	88.557%
4048	RINGKJOEBING LA	0.005%	88.562%
4049	Denison Mines C	0.005%	88.568%
4050	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	88.573%
4051	OUTOTEC OYJ	0.005%	88.578%
4052	TELECOM ITALIA	0.005%	88.583%
4053	NIPPON GAS CO L	0.005%	88.588%
4054	GMS INC COMMON STOCK USD.01	0.005%	88.593%
4055	DAH SING BANKIN	0.005%	88.598%
4056	INTRUM JUSTITIA	0.005%	88.603%
4057	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.005%	88.608%
4058	FNFV GROUP TRACKING STK USD.0001	0.005%	88.613%
4059	TERRENO REALTY CORP REIT USD.01	0.005%	88.619%
4060	ALUMINIUM CORP	0.005%	88.624%
4061	TURK SISE VE CA	0.005%	88.629%
4062	VALE SA SP ADR ADR	0.005%	88.634%
4063	POLY HONG KONG	0.005%	88.639%
4064	CHESAPEAKE LODG	0.005%	88.644%
4065	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.649%
4066	EXTERRAN CORP COMMON STOCK USD.01	0.005%	88.654%
4067	IPSEN	0.005%	88.659%
4068	JAPAN EXCELLENT	0.005%	88.664%
4069	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	88.669%
4070	AICA KOGYO CO	0.005%	88.674%
4071	MEIKO ELECTRONI	0.005%	88.680%
4072	ECONOCOM GROUP	0.005%	88.685%
4073	FUYO GENERAL LE	0.005%	88.690%
4074	KROGER CO SR UNSECURED 01/21 3.3	0.005%	88.695%
4075	NCSOFT CORPN	0.005%	88.700%
4076	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.005%	88.705%
4077	SPAR NORD BANK	0.005%	88.710%
4078	TODA CORP	0.005%	88.715%
4079	WHIRLPOOL CORP	0.005%	88.720%
4080	HEALTHCARE SERV	0.005%	88.725%
4081	KIMBERLY CLARK	0.005%	88.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	TAG TEGERNSEE I	0.005%	88.735%
4083	ALMACENES EXITO	0.005%	88.740%
4084	COM2US CORPORAT	0.005%	88.745%
4085	NORTHAM PLATINU	0.005%	88.750%
4086	SARAS SPA	0.005%	88.755%
4087	DLF LIMITED	0.005%	88.760%
4088	ALEXANDERS INC	0.005%	88.765%
4089	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	88.770%
4090	PZ CUSSONS PLC	0.005%	88.775%
4091	OCI COMPANY LTD	0.005%	88.780%
4092	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.005%	88.785%
4093	APA GROUP	0.005%	88.791%
4094	BAJAJ FINANCE L	0.005%	88.796%
4095	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	88.801%
4096	NETWORK HEALTHC	0.005%	88.806%
4097	STROER OUT-OF-H	0.005%	88.811%
4098	LOWE S COS INC SR UNSECURED 09/25 3.375	0.005%	88.816%
4099	KEYENCE CORP	0.005%	88.821%
4100	EICHER MOTORS	0.005%	88.826%
4101	NIPPON SEIKI CO	0.005%	88.831%
4102	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.836%
4103	RICHTER GEDEON	0.005%	88.841%
4104	ST JOE CO/THE COMMON STOCK	0.005%	88.846%
4105	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	88.851%
4106	INDEPENDENCE GR	0.005%	88.856%
4107	KOMMUNINVEST I	0.005%	88.861%
4108	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	88.866%
4109	HANNOVER RUECKV	0.005%	88.871%
4110	AEROPORTS DE PA	0.005%	88.876%
4111	ASHOK LEYLAND	0.005%	88.881%
4112	SHINSEGAE DEPT	0.005%	88.886%
4113	MAHINDRA & MAHI	0.005%	88.891%
4114	OLYMPUS OPTICAL	0.005%	88.896%
4115	FRESNILLO PLC	0.005%	88.901%
4116	STEEL AUTHORITY	0.005%	88.906%
4117	NOMURA RESEARCH	0.005%	88.911%
4118	MORI TRUST SOGO	0.005%	88.916%
4119	MORGAN STANLEY	0.005%	88.920%
4120	H.I.S.CO	0.005%	88.925%
4121	BAJAJ AUTO	0.005%	88.930%
4122	FORMFACTOR INC COMMON STOCK USD.001	0.005%	88.935%
4123	TOKYU CORP	0.005%	88.940%
4124	NISSAN CHEMICAL	0.005%	88.945%
4125	TRIMAS CORP COMMON STOCK USD.01	0.005%	88.950%
4126	MAKALOT INDUSTR	0.005%	88.955%
4127	FUTURE LAND DEV	0.005%	88.960%
4128	EVA AIRWAYS	0.005%	88.965%
4129	SIAM CEMENT PCL	0.005%	88.970%
4130	PT TAMBANG BATU	0.005%	88.975%
4131	SWEDISH MATCH C	0.005%	88.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	88.985%
4133	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	88.990%
4134	PIGEON CORP	0.005%	88.995%
4135	LCY CHEMICAL CO	0.005%	89.000%
4136	KIYO BANK	0.005%	89.005%
4137	SSAB SVENSKT ST	0.005%	89.010%
4138	DURATEX SA	0.005%	89.014%
4139	BANCO SANTANDER	0.005%	89.019%
4140	CJ CORP.	0.005%	89.024%
4141	SOUTH INDIA BAN	0.005%	89.029%
4142	FP CORP	0.005%	89.034%
4143	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	89.039%
4144	PORT OF TAURANG	0.005%	89.044%
4145	SA DES CEMENTS	0.005%	89.049%
4146	ASTEC INDUSTRIE	0.005%	89.054%
4147	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	89.059%
4148	SLIGRO FOOD GRO	0.005%	89.064%
4149	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.005%	89.069%
4150	XEROX CORP 2.75	0.005%	89.073%
4151	SAN IN GODO BAN	0.005%	89.078%
4152	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	89.083%
4153	MYTILINEOS	0.005%	89.088%
4154	NIPPON HODO CO	0.005%	89.093%
4155	PAZ OIL CO LTD	0.005%	89.098%
4156	ITEQ CORP	0.005%	89.103%
4157	CBIZ INC COMMON STOCK USD.01	0.005%	89.108%
4158	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.005%	89.113%
4159	STEADFAST GROUP	0.005%	89.117%
4160	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.122%
4161	FUJI MACHINE MF	0.005%	89.127%
4162	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.005%	89.132%
4163	ORGANIZACI SORI	0.005%	89.137%
4164	NEOGEN CORP COMMON STOCK USD.16	0.005%	89.142%
4165	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	89.147%
4166	DATATEC	0.005%	89.152%
4167	CHINA RESOURCES	0.005%	89.157%
4168	AZIMUT HOLDOING	0.005%	89.161%
4169	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.166%
4170	US CONCRETE INC COMMON STOCK USD.001	0.005%	89.171%
4171	KYOWA EXEO CORP	0.005%	89.176%
4172	ENEL CHILE SA ADR	0.005%	89.181%
4173	SACYR SA	0.005%	89.186%
4174	AVICHINA INDUST	0.005%	89.191%
4175	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	89.195%
4176	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	89.200%
4177	GPO CARSO SA DE	0.005%	89.205%
4178	TOHO HOLDINGS C	0.005%	89.210%
4179	MEDICLINIC INTE	0.005%	89.215%
4180	ADVANCED	0.005%	89.220%
4181	ITC LTD	0.005%	89.225%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	AUTOZONE INC SR UNSECURED 01/23 2.875	0.005%	89.229%
4183	CUMMINS INDIA	0.005%	89.234%
4184	SM ENERGY CO COMMON STOCK USD.01	0.005%	89.239%
4185	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.244%
4186	LONKING HOLDING	0.005%	89.249%
4187	NACHI-FUJIKOSHI	0.005%	89.254%
4188	EDELWEISS FIN S	0.005%	89.258%
4189	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.005%	89.263%
4190	ALFRESA HOLDING	0.005%	89.268%
4191	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	89.273%
4192	IMPLENIA AG	0.005%	89.278%
4193	SAPURAKENCANA P	0.005%	89.283%
4194	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	89.287%
4195	BIOCON	0.005%	89.292%
4196	WEST JAPAN RAIL	0.005%	89.297%
4197	SKANDINAVISKA E	0.005%	89.302%
4198	MINMETALS RES	0.005%	89.307%
4199	KAP IND HLDG LT	0.005%	89.312%
4200	KITE REALTY GROUP TRUST REIT USD.01	0.005%	89.316%
4201	WIENER STAEDTIS	0.005%	89.321%
4202	LIBERTY BROADBAND A COMMON STOCK USD.01	0.005%	89.326%
4203	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	89.331%
4204	COMMONWEALTH BA	0.005%	89.336%
4205	GIANT MFG CO	0.005%	89.340%
4206	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.005%	89.345%
4207	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	89.350%
4208	ITAU CORPBANCA	0.005%	89.355%
4209	MARSTON'S PLC	0.005%	89.360%
4210	ELITE MATERIAL	0.005%	89.364%
4211	AMERISAFE INC COMMON STOCK USD.01	0.005%	89.369%
4212	HYUNDAI WIA COR	0.005%	89.374%
4213	COLGATE-PALM (I	0.005%	89.379%
4214	ALAMO GROUP INC	0.005%	89.384%
4215	TAL EDUCATION GROUP ADR ADR	0.005%	89.388%
4216	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	89.393%
4217	BR MALLS PARTIC	0.005%	89.398%
4218	EVERTZ TECHNOLO	0.005%	89.403%
4219	KEWPIE CORP	0.005%	89.408%
4220	KONINKLIJKE WES	0.005%	89.412%
4221	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.417%
4222	WONIK IPS CO LT	0.005%	89.422%
4223	ILIAD	0.005%	89.427%
4224	SMILES SA	0.005%	89.431%
4225	BANK MILLENIUM	0.005%	89.436%
4226	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	89.441%
4227	RIO TINTO PLC	0.005%	89.446%
4228	GUANGDONG INVES	0.005%	89.451%
4229	MODINE MFG CO	0.005%	89.455%
4230	H&E EQUIPMENT S	0.005%	89.460%
4231	ELECTA AB B SHS	0.005%	89.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	HEXPOL AB	0.005%	89.470%
4233	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	89.474%
4234	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	89.479%
4235	BEMIS CO INC	0.005%	89.484%
4236	CHINA GEN PLAST	0.005%	89.489%
4237	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.005%	89.493%
4238	ARVIND LTD	0.005%	89.498%
4239	SIEGFRIED HOLDI	0.005%	89.503%
4240	MOBIMO HLDG AG	0.005%	89.508%
4241	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	89.512%
4242	MERIDIAN BANCORP INC COMMON STOCK	0.005%	89.517%
4243	BIG YELLOW GROU	0.005%	89.522%
4244	MASSMART HOLDIN	0.005%	89.527%
4245	UNDER ARMOUR IN	0.005%	89.531%
4246	ACCELL GROUP	0.005%	89.536%
4247	HALFORDS GROUP	0.005%	89.541%
4248	NEWS CORP CLASS B COMMON STOCK	0.005%	89.545%
4249	IWATANI INTL CO	0.005%	89.550%
4250	MAN WAH HOLDING	0.005%	89.555%
4251	TONGAAT-HULETT	0.005%	89.560%
4252	MARUICHI STL TU	0.005%	89.564%
4253	CHINA EVERBRIGH	0.005%	89.569%
4254	ST GALLER KTBK	0.005%	89.574%
4255	KING YUAN ELECT	0.005%	89.579%
4256	SHIP HEALTHCARE	0.005%	89.583%
4257	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.005%	89.588%
4258	SODEXHO ALLIANC	0.005%	89.593%
4259	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	89.597%
4260	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.005%	89.602%
4261	LOTTE SHOPPING	0.005%	89.607%
4262	BLACKPEARL RESO	0.005%	89.611%
4263	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	89.616%
4264	MELCO INTERNATI	0.005%	89.621%
4265	TISCO FINANCIAL	0.005%	89.626%
4266	SHOPPING CENTRE	0.005%	89.630%
4267	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.005%	89.635%
4268	CAPELLA EDUCATI	0.005%	89.640%
4269	CITIC SECURITIE	0.005%	89.644%
4270	MEGMILK SNOW BR	0.005%	89.649%
4271	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.005%	89.654%
4272	NIKE INC SR UNSECURED 11/26 2.375	0.005%	89.658%
4273	RADIAN GROUP INC SR UNSECURED 03/21 7	0.005%	89.663%
4274	WOORI INVESTMEN	0.005%	89.668%
4275	EXELIXIS INC	0.005%	89.672%
4276	CAPITAL & COUNT	0.005%	89.677%
4277	GPO TELEVISA	0.005%	89.682%
4278	GE CAPITAL EURO	0.005%	89.686%
4279	AIRPORTS OF THA	0.005%	89.691%
4280	CHINA CONCH VEN	0.005%	89.696%
4281	SFS GROUP AG	0.005%	89.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	89.705%
4283	MARSHALLS PLC	0.005%	89.710%
4284	DIEBOLD INC	0.005%	89.714%
4285	AFLAC INC SR UNSECURED 06/23 3.625	0.005%	89.719%
4286	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.005%	89.724%
4287	FAR EASTONE TEL	0.005%	89.728%
4288	E INK HOLDINGS	0.005%	89.733%
4289	BANK DANAMON PT	0.005%	89.738%
4290	DINEQUITY INC	0.005%	89.742%
4291	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.005%	89.747%
4292	OPEN HOUSE CO L	0.005%	89.751%
4293	UTD ENGINEERS	0.005%	89.756%
4294	CHEUNG KONG INF	0.005%	89.761%
4295	SIDERURGICA NAC	0.005%	89.765%
4296	WACKER CONSTRUC	0.005%	89.770%
4297	MONCLER SPA	0.005%	89.775%
4298	PIONEER FOODS L	0.005%	89.779%
4299	DAETWYLER HOLDI	0.005%	89.784%
4300	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.005%	89.789%
4301	PERRIGO FIN UNL	0.005%	89.793%
4302	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.005%	89.798%
4303	AUTONEUM HOLDIN	0.005%	89.802%
4304	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	89.807%
4305	MAPLETREE GREAT	0.005%	89.812%
4306	MAANSHAN IRON &	0.005%	89.816%
4307	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	89.821%
4308	SERVICENOW INC COMMON STOCK USD.001	0.005%	89.825%
4309	ONWARD KASHIYAM	0.005%	89.830%
4310	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.005%	89.835%
4311	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	89.839%
4312	EPISTAR CORP	0.005%	89.844%
4313	CHENG SHIN RUBB	0.005%	89.848%
4314	AOZORA BANK	0.005%	89.853%
4315	CHENG LOONG	0.005%	89.858%
4316	FIELMANN AG	0.005%	89.862%
4317	PUNJAB NATIONAL	0.005%	89.867%
4318	OKI ELECTRIC IN	0.005%	89.871%
4319	TCC HONG KONG C	0.005%	89.876%
4320	JAPAN LIFELINE	0.005%	89.881%
4321	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	89.885%
4322	NIHON M&A CENTE	0.005%	89.890%
4323	INDIA INFOLINE	0.005%	89.894%
4324	GOLDEN RESORTS	0.005%	89.899%
4325	AIR CHINA LTD	0.005%	89.903%
4326	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.005%	89.908%
4327	TREND MICRO INC	0.005%	89.913%
4328	DUZONBIZON CO L	0.005%	89.917%
4329	IPSOS	0.005%	89.922%
4330	BUREAU VERITAS	0.005%	89.926%
4331	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	89.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	MUTHOOT FINANCE	0.005%	89.935%
4333	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	89.940%
4334	CAVIUM INC COMMON STOCK USD.001	0.005%	89.944%
4335	OCLARO INC COMMON STOCK USD.01	0.005%	89.949%
4336	WT MICROELECTRO	0.005%	89.954%
4337	GENUS PLC	0.005%	89.958%
4338	MORGAN ADVANCE	0.005%	89.963%
4339	ARCBEST CORP COMMON STOCK USD.01	0.005%	89.967%
4340	SCANSOURCE INC COMMON STOCK	0.005%	89.972%
4341	CHINA ZHONGWANG	0.005%	89.976%
4342	SURUGA BANK	0.005%	89.981%
4343	AFRICA OIL CORP	0.005%	89.985%
4344	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	89.990%
4345	MATERION CORP COMMON STOCK	0.005%	89.994%
4346	PLDT INC	0.005%	89.999%
4347	WR GRACE + CO COMMON STOCK USD.01	0.005%	90.003%
4348	ITAU UNIBANCO H	0.005%	90.008%
4349	AKER ASA	0.005%	90.013%
4350	CHINA RESOURCES	0.005%	90.017%
4351	ITOCHU TECHNO S	0.005%	90.022%
4352	SOCIETE BIC SA	0.005%	90.026%
4353	KOMERI CO	0.005%	90.031%
4354	SINOPEC SHANGHA	0.005%	90.035%
4355	GENTING MALAYSI	0.005%	90.040%
4356	RAMSAY HEALTH C	0.005%	90.044%
4357	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.005%	90.049%
4358	EFG INTERNATION	0.005%	90.053%
4359	CBL & ASSOC PRO	0.005%	90.058%
4360	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	90.062%
4361	ITOHAM YONEKYU	0.005%	90.067%
4362	TELENET GROUP H	0.005%	90.071%
4363	TARKETT SA	0.005%	90.076%
4364	ALLIED GROUP LT	0.005%	90.080%
4365	SINOPEC ENGINEE	0.005%	90.085%
4366	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.005%	90.089%
4367	IRPC PUBLIC CO	0.005%	90.094%
4368	MACQUARIE KOREA	0.005%	90.098%
4369	ABAXIS INC COMMON STOCK	0.005%	90.103%
4370	LUKOIL PJSC- SP	0.005%	90.107%
4371	SKYWORTH DIGITA	0.005%	90.112%
4372	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	90.116%
4373	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	90.121%
4374	PAPA JOHN'S INT	0.004%	90.125%
4375	HYUNDAI DEVELOP	0.004%	90.130%
4376	EDION CORP	0.004%	90.134%
4377	JUROKU BANK	0.004%	90.139%
4378	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	90.143%
4379	JAIN IRRIGATION	0.004%	90.148%
4380	SIBANYE GOLD LT	0.004%	90.152%
4381	SAF-HOLLAND SA	0.004%	90.157%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	MEIJI HOLDINGS	0.004%	90.161%
4383	KIER GROUP	0.004%	90.166%
4384	NIPPON STEEL	0.004%	90.170%
4385	SHANGHAI PHARMA	0.004%	90.175%
4386	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	90.179%
4387	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	90.184%
4388	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	90.188%
4389	C & C GROUP PLC	0.004%	90.193%
4390	ST MODWEN PROPS	0.004%	90.197%
4391	COCA-COLA FEMSA	0.004%	90.202%
4392	FENG TAY ENTRPR	0.004%	90.206%
4393	CALTEX AUSTRALI	0.004%	90.211%
4394	ATEA ASA	0.004%	90.215%
4395	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.004%	90.220%
4396	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	90.224%
4397	KOREA ZINC	0.004%	90.228%
4398	FRUTAROM	0.004%	90.233%
4399	COSAN SA INDUST	0.004%	90.237%
4400	KING'S TOWN BAN	0.004%	90.242%
4401	APOLLO HOSPITAL	0.004%	90.246%
4402	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	90.251%
4403	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	90.255%
4404	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	90.260%
4405	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	90.264%
4406	NICHIAS CORP	0.004%	90.269%
4407	SHINMAYWA INDS	0.004%	90.273%
4408	CHASE CORP COMMON STOCK USD.1	0.004%	90.277%
4409	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	90.282%
4410	TOYO INK MFG CO	0.004%	90.286%
4411	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	90.291%
4412	KERNEL HOLDING	0.004%	90.295%
4413	INDUSTRIAS CH S	0.004%	90.300%
4414	VTB BANK(JSC)	0.004%	90.304%
4415	INVERSIONES AGU	0.004%	90.309%
4416	POONGSAN CORP(N	0.004%	90.313%
4417	KINDEN CORPORAT	0.004%	90.317%
4418	BOINGO WIRELESS INC COMMON STOCK	0.004%	90.322%
4419	JENOPTIK AG	0.004%	90.326%
4420	SHANDONG WEIGAO	0.004%	90.331%
4421	ALLIANCE FINANC	0.004%	90.335%
4422	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	90.340%
4423	VAKRANGEE LTD	0.004%	90.344%
4424	KNOLL INC COMMON STOCK USD.01	0.004%	90.348%
4425	STATE STREET CORP SR UNSECURED 05/21 1.95	0.004%	90.353%
4426	HILL & SMITH HL	0.004%	90.357%
4427	OKUMURA CORP	0.004%	90.362%
4428	STARTS CORP INC	0.004%	90.366%
4429	HOKUETSU KISHU	0.004%	90.370%
4430	TOKAI RIKA CO	0.004%	90.375%
4431	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	90.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	SHINSEI BANK	0.004%	90.384%
4433	DAIO PAPER CORP	0.004%	90.388%
4434	SIMPLO TECHNOLO	0.004%	90.392%
4435	IREN SPA	0.004%	90.397%
4436	LAKELAND BANCORP INC COMMON STOCK	0.004%	90.401%
4437	ALM. BRAND	0.004%	90.406%
4438	CHINA STHN AIRL	0.004%	90.410%
4439	MATSUMOTOKIYOSH	0.004%	90.414%
4440	TOKAI TOKYO SEC	0.004%	90.419%
4441	YUZHOU PROPERTI	0.004%	90.423%
4442	VALORA HOLDING	0.004%	90.428%
4443	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	90.432%
4444	COSMAX INC	0.004%	90.436%
4445	mitsui eng&ship	0.004%	90.441%
4446	BLACKBAUD INC	0.004%	90.445%
4447	ACORDA THERAPEU	0.004%	90.450%
4448	ANDERSONS INC/THE COMMON STOCK	0.004%	90.454%
4449	SPARTANNASH CO COMMON STOCK	0.004%	90.458%
4450	TENNANT CO	0.004%	90.463%
4451	HYAKUGO BANK(10	0.004%	90.467%
4452	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	90.471%
4453	KAISA GROUP HLD	0.004%	90.476%
4454	IMMOFINANZ IMMO	0.004%	90.480%
4455	OKUMA CORP	0.004%	90.484%
4456	LAMAR ADVERTISING CO A REIT USD.001	0.004%	90.489%
4457	VIRTUSA CORP COMMON STOCK USD.01	0.004%	90.493%
4458	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	90.498%
4459	MONEYSUPERMARKE	0.004%	90.502%
4460	WORKSPACE GROUP	0.004%	90.506%
4461	SHIMA SEIKI MFG	0.004%	90.511%
4462	AMERIPRISE FINA	0.004%	90.515%
4463	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.004%	90.519%
4464	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	90.524%
4465	TSOGO SUN HOLDI	0.004%	90.528%
4466	RELO HOLDINGS I	0.004%	90.532%
4467	UNIMICRON TECHN	0.004%	90.537%
4468	NAGACORP LTD	0.004%	90.541%
4469	ASIA CEMENT	0.004%	90.545%
4470	JB HI-FI	0.004%	90.549%
4471	CHINA HONGQIAO	0.004%	90.554%
4472	AMOREPACIFIC GR	0.004%	90.558%
4473	RHONE-KLINIKUM	0.004%	90.562%
4474	KRUK SA	0.004%	90.567%
4475	SOHGO SECURITY	0.004%	90.571%
4476	YAMAZAKI BAKING	0.004%	90.575%
4477	STORNOWAY DIAMO	0.004%	90.580%
4478	INDO TAMBANGRAY	0.004%	90.584%
4479	NOS SGPS	0.004%	90.588%
4480	KANEMATSU CORP	0.004%	90.593%
4481	OSAKA GAS CO	0.004%	90.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	FABEGE AB	0.004%	90.601%
4483	VIDRALA S.A.	0.004%	90.605%
4484	TOMRA SYSTEMS A	0.004%	90.610%
4485	TENAGA NASIONL	0.004%	90.614%
4486	GLATFELTER(PH)C	0.004%	90.618%
4487	SHUI ON LAND LT	0.004%	90.623%
4488	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.004%	90.627%
4489	CHICAGO BRIDGE	0.004%	90.631%
4490	CORONATION FUND	0.004%	90.636%
4491	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.004%	90.640%
4492	ASM PACIFIC TEC	0.004%	90.644%
4493	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	90.648%
4494	EOH HOLDINGS LT	0.004%	90.653%
4495	CANON MARKETING	0.004%	90.657%
4496	KRONES AG	0.004%	90.661%
4497	JERONIMO MARTIN	0.004%	90.665%
4498	BORREGAARD ASA	0.004%	90.670%
4499	ILLINOIS TOOL W	0.004%	90.674%
4500	KOREA LINE CORP	0.004%	90.678%
4501	PHARMERICA CORP COMMON STOCK USD.01	0.004%	90.682%
4502	DAIRY CREST GRO	0.004%	90.687%
4503	CHARGEURS SA	0.004%	90.691%
4504	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	90.695%
4505	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	90.700%
4506	REGIS RESOURCES	0.004%	90.704%
4507	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.004%	90.708%
4508	TF ADNUBUSTRADO	0.004%	90.712%
4509	HUMANA INC SR UNSECURED 10/24 3.85	0.004%	90.717%
4510	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	90.721%
4511	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.725%
4512	TRIGANO	0.004%	90.729%
4513	PARADE TECHNOLO	0.004%	90.733%
4514	THAI MILITARY B	0.004%	90.738%
4515	BNP PARIBAS SR UNSECURED 05/20 2.375	0.004%	90.742%
4516	EMAMI LTD	0.004%	90.746%
4517	COHU INC COMMON STOCK USD1.0	0.004%	90.750%
4518	HAVAS SA	0.004%	90.755%
4519	UNIPETROL	0.004%	90.759%
4520	DCM JAPAN HOLDI	0.004%	90.763%
4521	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	90.767%
4522	KADANT INC COMMON STOCK USD.01	0.004%	90.772%
4523	AGREE REALTY CORP REIT USD.0001	0.004%	90.776%
4524	SPORTS DIRECT I	0.004%	90.780%
4525	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.004%	90.784%
4526	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.004%	90.788%
4527	CHINA TRADITION	0.004%	90.793%
4528	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.004%	90.797%
4529	BIOGEN INC SR UNSECURED 09/22 3.625	0.004%	90.801%
4530	BANCO DE CHILE ADR ADR	0.004%	90.805%
4531	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	90.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	ROBINSONS LAND	0.004%	90.814%
4533	TAIWAN FERTILIZ	0.004%	90.818%
4534	EREGLI DEMIR CE	0.004%	90.822%
4535	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.004%	90.826%
4536	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.004%	90.831%
4537	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	90.835%
4538	EMEMORY TECHNOL	0.004%	90.839%
4539	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	90.843%
4540	TOYO SUISAN KAI	0.004%	90.847%
4541	SANOMA OYJ	0.004%	90.852%
4542	UNILEVER CAP CO	0.004%	90.856%
4543	SECURITY BANK C	0.004%	90.860%
4544	CARETRUST REIT INC REIT USD.01	0.004%	90.864%
4545	NORTH PACIFIC B	0.004%	90.868%
4546	AUSTEVOLL SEAFO	0.004%	90.873%
4547	INVINCIBLE INVE	0.004%	90.877%
4548	BAJAJ AUTO LTD	0.004%	90.881%
4549	INDUSTRIAL & IN	0.004%	90.885%
4550	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.004%	90.889%
4551	TIM PARTICIPA	0.004%	90.894%
4552	DOOSAN HEAVY IN	0.004%	90.898%
4553	INSPERITY INC	0.004%	90.902%
4554	CHINA LONGYUAN	0.004%	90.906%
4555	HANSTEEN HOLDIN	0.004%	90.910%
4556	IOCHPE-MAXION	0.004%	90.915%
4557	BARITO PAC TBK	0.004%	90.919%
4558	HOSIDEN CORP	0.004%	90.923%
4559	ALS LTD	0.004%	90.927%
4560	TSUBAKIMOTO CHA	0.004%	90.931%
4561	GS ENGINEERING	0.004%	90.935%
4562	LG PHILIPS LCD	0.004%	90.940%
4563	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.004%	90.944%
4564	FAR EAST INTL B	0.004%	90.948%
4565	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.004%	90.952%
4566	BONAVA AB - B S	0.004%	90.956%
4567	SERIA CO LTD	0.004%	90.960%
4568	OKASAN SECURITI	0.004%	90.965%
4569	CANWEL BUILDING	0.004%	90.969%
4570	MUFG AMERICAS H	0.004%	90.973%
4571	UNIT CORP	0.004%	90.977%
4572	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	90.981%
4573	AUROBINDO PHARM	0.004%	90.985%
4574	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.004%	90.990%
4575	JAPAN RENTAL HO	0.004%	90.994%
4576	MRF LTD	0.004%	90.998%
4577	CAR INC	0.004%	91.002%
4578	CHINA BLUECHEMI	0.004%	91.006%
4579	SAN MIGUEL CORP	0.004%	91.010%
4580	ENTERPRISE PROD	0.004%	91.014%
4581	LONDOMETRIC PR	0.004%	91.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	BANCA IFIS	0.004%	91.023%
4583	SINO-AMERICAN S	0.004%	91.027%
4584	PACIFIC BASIN S	0.004%	91.031%
4585	PRESIDENT CHAIN	0.004%	91.035%
4586	CIA HERING	0.004%	91.039%
4587	MISUMI CORPORAT	0.004%	91.043%
4588	HYPERMARCAS SA	0.004%	91.048%
4589	MACQUARIE MEXIC	0.004%	91.052%
4590	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.004%	91.056%
4591	SAMSUNG C&T COR	0.004%	91.060%
4592	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	91.064%
4593	MITSUBISHI LOGI	0.004%	91.068%
4594	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.072%
4595	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.004%	91.077%
4596	WELBILT INC COMMON STOCK USD.01	0.004%	91.081%
4597	KELLY SERVICES	0.004%	91.085%
4598	EBAY INC 3.45%	0.004%	91.089%
4599	CRAMO OYJ B SHS	0.004%	91.093%
4600	SHIONOGI & CO	0.004%	91.097%
4601	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	91.101%
4602	SKC CO	0.004%	91.105%
4603	PZU GR	0.004%	91.109%
4604	CHINA EVERBRIGH	0.004%	91.114%
4605	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.004%	91.118%
4606	CHINA RAILWAY G	0.004%	91.122%
4607	WESTPAC BANKING	0.004%	91.126%
4608	BANCO COMERCIAL	0.004%	91.130%
4609	ADVANCED MICRO	0.004%	91.134%
4610	NETAPP INC SR UNSECURED 12/22 3.25	0.004%	91.138%
4611	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	91.142%
4612	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	91.146%
4613	MIZUHO BANK LTD	0.004%	91.150%
4614	VTECH HLDGS	0.004%	91.154%
4615	SP PLUS CORP COMMON STOCK USD.001	0.004%	91.159%
4616	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.163%
4617	TRICO BANCSHARES COMMON STOCK	0.004%	91.167%
4618	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.004%	91.171%
4619	SPAREBANK 1 SR	0.004%	91.175%
4620	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.179%
4621	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.004%	91.183%
4622	ANSALDO STS SPA	0.004%	91.187%
4623	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.191%
4624	Mobistar SA	0.004%	91.195%
4625	ZAKLADY METALI	0.004%	91.199%
4626	AIRTAC INTERNAT	0.004%	91.203%
4627	AMGEN INC SR UNSECURED 05/25 3.125	0.004%	91.207%
4628	PETROCHINA COMP	0.004%	91.212%
4629	FUKUYAMA TRANSP	0.004%	91.216%
4630	CHINA SCE PROPE	0.004%	91.220%
4631	ASIA OPTICAL CO	0.004%	91.224%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	AUSNET SERVICES	0.004%	91.228%
4633	TJX COS INC SR UNSECURED 05/23 2.5	0.004%	91.232%
4634	SOHU.COM INC	0.004%	91.236%
4635	LIPPO KARAWACI	0.004%	91.240%
4636	BALKRISHNA INDS	0.004%	91.244%
4637	INVESTMENT TECH	0.004%	91.248%
4638	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.004%	91.252%
4639	NOBIA AB NEW	0.004%	91.256%
4640	PEABODY ENERGY CORP COMMON STOCK	0.004%	91.260%
4641	REUNERT	0.004%	91.264%
4642	FANUC	0.004%	91.268%
4643	CHEVRON CORP SR UNSECURED 05/21 2.1	0.004%	91.272%
4644	RATHBONE BROTHE	0.004%	91.276%
4645	ODAKYU ELEC RLW	0.004%	91.281%
4646	CHINA ZHEGTONG	0.004%	91.285%
4647	TRADE ME LTD	0.004%	91.289%
4648	FCC CO LTD	0.004%	91.293%
4649	XINYI SOLAR HOL	0.004%	91.297%
4650	PRIMAX ELECTRON	0.004%	91.301%
4651	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	91.305%
4652	FULLSHARE HOLDI	0.004%	91.309%
4653	TOMTOM NV	0.004%	91.313%
4654	AUTODESK INC	0.004%	91.317%
4655	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.004%	91.321%
4656	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	91.325%
4657	SCHNITZER STEEL	0.004%	91.329%
4658	NHN ENTERTAINME	0.004%	91.333%
4659	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.004%	91.337%
4660	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.004%	91.341%
4661	UNILEVER NV	0.004%	91.345%
4662	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	91.349%
4663	HARMONY GOLD MN	0.004%	91.353%
4664	OBARA CORP	0.004%	91.357%
4665	NN INC COMMON STOCK USD.01	0.004%	91.361%
4666	MUSASHINO BANK	0.004%	91.365%
4667	CHIN-POON INDL	0.004%	91.369%
4668	B2W-CIA GLOBAL	0.004%	91.373%
4669	ENZO BIOCHEM INC COMMON STOCK USD.01	0.004%	91.377%
4670	UACJ CORP	0.004%	91.381%
4671	GPO IND BIMBO	0.004%	91.385%
4672	IMP DEL DES Y E	0.004%	91.389%
4673	VALOR CO LTD	0.004%	91.393%
4674	EXEDY CORP	0.004%	91.397%
4675	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.004%	91.401%
4676	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.004%	91.405%
4677	BEACH PETROLEUM	0.004%	91.409%
4678	CHINA COAL ENER	0.004%	91.413%
4679	CSR CORP	0.004%	91.417%
4680	TOKYO SEIMITSU	0.004%	91.421%
4681	EXIDE INDUSTRIE	0.004%	91.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	BANG & OLUFSEN	0.004%	91.428%
4683	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.432%
4684	GENTING INTERNA	0.004%	91.436%
4685	TELSTRA CORP	0.004%	91.440%
4686	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.004%	91.444%
4687	ABIOMED INC COMMON STOCK USD.01	0.004%	91.448%
4688	DR REDDYS LABS	0.004%	91.452%
4689	TEC CORPORATION	0.004%	91.456%
4690	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.004%	91.460%
4691	GUARDIAN CAP GR	0.004%	91.464%
4692	KERRY LOGISTICS	0.004%	91.468%
4693	SHIRE PLC ADR	0.004%	91.472%
4694	LINDT & SPRUENG	0.004%	91.476%
4695	COMSYS HOLDINGS	0.004%	91.480%
4696	PHH CORP COMMON STOCK USD.01	0.004%	91.484%
4697	GIMV NV	0.004%	91.488%
4698	MAGELLAN FINANC	0.004%	91.492%
4699	THE NISSHIN OIL	0.004%	91.496%
4700	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.500%
4701	HYSAN DEVELOPME	0.004%	91.504%
4702	GIGABYTE TECHNO	0.004%	91.508%
4703	APACHE CORP SR UNSECURED 04/22 3.25	0.004%	91.512%
4704	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	91.516%
4705	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	91.520%
4706	HORIZON NORTH L	0.004%	91.524%
4707	HEMFOSA FASTIGH	0.004%	91.527%
4708	DAEWOO INTERNAT	0.004%	91.531%
4709	SHIMAMURA CO	0.004%	91.535%
4710	SEMEN GRESIK	0.004%	91.539%
4711	STRIDES ARCOLAB	0.004%	91.543%
4712	KINTETSU CORP	0.004%	91.547%
4713	KOLON INDUSTRIE	0.004%	91.551%
4714	BRIGGS & STRATT	0.004%	91.555%
4715	MITSUBISHI TANA	0.004%	91.559%
4716	SYDNEY AIRPORT	0.004%	91.563%
4717	LYDALL INC COMMON STOCK USD.1	0.004%	91.567%
4718	BRF SA	0.004%	91.571%
4719	SANDS CHINA LTD	0.004%	91.575%
4720	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.579%
4721	HITACHI ZOSEN C	0.004%	91.583%
4722	FIRST INTER BK	0.004%	91.586%
4723	COMPUTACENTER P	0.004%	91.590%
4724	NATL HOUSE INDL	0.004%	91.594%
4725	FIDESA	0.004%	91.598%
4726	SEIREN CO	0.004%	91.602%
4727	MANAPPURAM FINA	0.004%	91.606%
4728	ANHEUSER BUSCH INBEV SPN ADR ADR	0.004%	91.610%
4729	TATA POWER CO L	0.004%	91.614%
4730	PARMALAT S.P.A	0.004%	91.618%
4731	SHOWA CORP	0.004%	91.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	BJ S RESTAURANTS INC COMMON STOCK	0.004%	91.626%
4733	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	91.629%
4734	ADVANCED INFO S	0.004%	91.633%
4735	EVOTEC OAI AG	0.004%	91.637%
4736	FLEURY SA	0.004%	91.641%
4737	CARA OPERATIONS	0.004%	91.645%
4738	HYAKUJUSHI BANK	0.004%	91.649%
4739	DIGNITY PLC	0.004%	91.653%
4740	TOD'S SPA	0.004%	91.657%
4741	TRANSPORT INTL	0.004%	91.661%
4742	MAYORA INDAH	0.004%	91.665%
4743	BALFOUR BEATTY	0.004%	91.668%
4744	PREMIER INVESTM	0.004%	91.672%
4745	MAPLETREE LOGIS	0.004%	91.676%
4746	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	91.680%
4747	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.684%
4748	HINDUSTAN LEVER	0.004%	91.688%
4749	SUMITOMO WAREHO	0.004%	91.692%
4750	UNI-PRESIDENT C	0.004%	91.696%
4751	ASAHI INTECC CO	0.004%	91.700%
4752	SUMCO CORPORATI	0.004%	91.703%
4753	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.004%	91.707%
4754	CHINA OILFIELD	0.004%	91.711%
4755	PANALPINA WELT	0.004%	91.715%
4756	YANZHOU COAL MI	0.004%	91.719%
4757	INMOBILIARIA CO	0.004%	91.723%
4758	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	91.727%
4759	OPHIR ENERGY PL	0.004%	91.730%
4760	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	91.734%
4761	CIA SANEAMENTO	0.004%	91.738%
4762	GRIFFON CORP COMMON STOCK USD.25	0.004%	91.742%
4763	BB SEGURIDADE P	0.004%	91.746%
4764	KANAMOTO CO LTD	0.004%	91.750%
4765	INDUSTRAL AB	0.004%	91.754%
4766	COMMUNITY HEALT	0.004%	91.757%
4767	MELEXIS	0.004%	91.761%
4768	SIME DARBY BHD	0.004%	91.765%
4769	TONGDA GROUP HL	0.004%	91.769%
4770	ITO EN	0.004%	91.773%
4771	GPO DE INVERSIO	0.004%	91.777%
4772	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.004%	91.781%
4773	GROUPE FNAC	0.004%	91.784%
4774	UNITI GROUP INC REIT USD.0001	0.004%	91.788%
4775	SUPERGROUP PLC	0.004%	91.792%
4776	TATUNG	0.004%	91.796%
4777	Meritz Fire & M	0.004%	91.800%
4778	HP INC SR UNSECURED 12/21 4.65	0.004%	91.804%
4779	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	91.807%
4780	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.004%	91.811%
4781	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.815%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	TAIWAN SEMICOND	0.004%	91.819%
4783	SEVERSTAL GDR REG S GDR	0.004%	91.823%
4784	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	91.827%
4785	CHINA TRAVEL IN	0.004%	91.830%
4786	TIANNENG POWER	0.004%	91.834%
4787	Ayala Land Inc	0.004%	91.838%
4788	DEUTZ AG	0.004%	91.842%
4789	CHINA SYNTH RUB	0.004%	91.846%
4790	CLOETTA AB B SH	0.004%	91.849%
4791	ASCOM HOLDING A	0.004%	91.853%
4792	BAIC MOTOR CORP	0.004%	91.857%
4793	TPG TELECOM	0.004%	91.861%
4794	SANFILIPPO(JOHN	0.004%	91.865%
4795	JINRO LTD	0.004%	91.868%
4796	INDS BACHOCO SA	0.004%	91.872%
4797	TAIWAN BUSINESS	0.004%	91.876%
4798	COCA-COLA AMATI	0.004%	91.880%
4799	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	91.884%
4800	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	91.887%
4801	AUTOGRILL SPA	0.004%	91.891%
4802	NINTENDO CO	0.004%	91.895%
4803	MINDTREE LTD	0.004%	91.899%
4804	NH HOTELES	0.004%	91.903%
4805	BWP TRUST	0.004%	91.906%
4806	TOKYO OHKA KOGY	0.004%	91.910%
4807	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.004%	91.914%
4808	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	91.918%
4809	FINNAIR	0.004%	91.922%
4810	STATE NATIONAL COS INC COMMON STOCK USD.001	0.004%	91.925%
4811	LINDAB INTL AB	0.004%	91.929%
4812	BRASKEM SA	0.004%	91.933%
4813	JAPAN AVIATN EL	0.004%	91.937%
4814	PROSEGUR CIA DE	0.004%	91.940%
4815	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	91.944%
4816	MILLENNIUM&COPT	0.004%	91.948%
4817	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	91.952%
4818	GUOTAI JUNAN IN	0.004%	91.956%
4819	TRUE CORP PCL	0.004%	91.959%
4820	DAOU TECHNOLOGY	0.004%	91.963%
4821	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	91.967%
4822	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	91.971%
4823	AMBUJA CEMENTS	0.004%	91.974%
4824	SCORPIO TANKERS	0.004%	91.978%
4825	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	91.982%
4826	HAITONG INTL SE	0.004%	91.986%
4827	EVRAZ PLC	0.004%	91.989%
4828	KIWOOM SECURITI	0.004%	91.993%
4829	MAINFREIGHT LTD	0.004%	91.997%
4830	MABUCHI MOTOR C	0.004%	92.001%
4831	ZHAOJIN MINING	0.004%	92.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	OM ASSET MANAGE	0.004%	92.008%
4833	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.004%	92.012%
4834	TOYOTA BOSHOKU	0.004%	92.016%
4835	PAN OCEAN CO	0.004%	92.020%
4836	ASICS CORP	0.004%	92.023%
4837	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	92.027%
4838	UTD INTEGRATION	0.004%	92.031%
4839	NCC LTD/INDIA	0.004%	92.035%
4840	ROUND ONE CORP	0.004%	92.038%
4841	SAFESTORE HOLDI	0.004%	92.042%
4842	RYOBI	0.004%	92.046%
4843	PGT INC	0.004%	92.049%
4844	TAKKT AG	0.004%	92.053%
4845	HITACHI HIGH-TE	0.004%	92.057%
4846	ORTHOPIX INTL N	0.004%	92.061%
4847	PERFICIENT INC COMMON STOCK USD.001	0.004%	92.064%
4848	ALPINE ELECTRON	0.004%	92.068%
4849	SEIBU HOLDINGS	0.004%	92.072%
4850	PERPETUAL TST A	0.004%	92.076%
4851	BIC CAMERA INC.	0.004%	92.079%
4852	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.083%
4853	MAXLINEAR INC COMMON STOCK	0.004%	92.087%
4854	EZ TEC EMPREEND	0.004%	92.090%
4855	SENKO CO	0.004%	92.094%
4856	BONDUELLE SCA	0.004%	92.098%
4857	LEIDOS HOLDINGS	0.004%	92.101%
4858	NEXON CO LTD	0.004%	92.105%
4859	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	92.109%
4860	KOTAK MAHINDRA	0.004%	92.113%
4861	NANKAI ELEC RAI	0.004%	92.116%
4862	AMERICA MOVIL SPN ADR CL L ADR	0.004%	92.120%
4863	HOTA INDUSTRIAL	0.004%	92.124%
4864	ACC LIMITED	0.004%	92.127%
4865	ASSURA PLC	0.004%	92.131%
4866	CREDITO VALTELL	0.004%	92.135%
4867	MERCER INTL INC	0.004%	92.138%
4868	K12 INC COMMON STOCK USD.0001	0.004%	92.142%
4869	POLYPIPE GROUP	0.004%	92.146%
4870	TRAVELPORT WORL	0.004%	92.149%
4871	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.004%	92.153%
4872	INFICON HOLDING	0.004%	92.157%
4873	ASATSU INC	0.004%	92.161%
4874	CROWN LTD.	0.004%	92.164%
4875	KARDEMIR KARABU	0.004%	92.168%
4876	RYOHIN KEIKAKU	0.004%	92.172%
4877	FINECOBANK BANC	0.004%	92.175%
4878	TOHOKU ELEC POW	0.004%	92.179%
4879	TOYOTA MOTOR CR	0.004%	92.183%
4880	OUTFRONT MEDIA INC REIT USD.01	0.004%	92.186%
4881	DON QUIJOTE	0.004%	92.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.004%	92.194%
4883	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.004%	92.197%
4884	FUJITEC CO	0.004%	92.201%
4885	KANDENKO CO	0.004%	92.205%
4886	KINPO ELECTRONI	0.004%	92.208%
4887	MORGUARD REAL E	0.004%	92.212%
4888	COMFORIA RESIDE	0.004%	92.216%
4889	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	92.219%
4890	BANCA GENERALI	0.004%	92.223%
4891	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	92.227%
4892	MULTIPLAN EMPRE	0.004%	92.230%
4893	LENNAR CORP COMPANY GUAR 01/22 4.125	0.004%	92.234%
4894	ESURE GROUP PLC	0.004%	92.238%
4895	DELPHI ENERGY C	0.004%	92.241%
4896	UTD STATES CELL	0.004%	92.245%
4897	CAPCOM CO	0.004%	92.249%
4898	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.004%	92.252%
4899	NIHON UNISYS	0.004%	92.256%
4900	IOI PROPERTIES	0.004%	92.259%
4901	FIRST BANCORP/NC COMMON STOCK	0.004%	92.263%
4902	KELLER GROUP	0.004%	92.267%
4903	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.004%	92.270%
4904	KENDA RUBBER IN	0.004%	92.274%
4905	HOME PRODUCT CE	0.004%	92.278%
4906	MY EG SERVICES	0.004%	92.281%
4907	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	92.285%
4908	IMAX CORP	0.004%	92.289%
4909	PC CONNECTION	0.004%	92.292%
4910	LISI	0.004%	92.296%
4911	KEYCORP	0.004%	92.299%
4912	SPEEDWAY MOTORS	0.004%	92.303%
4913	RITEK INC	0.004%	92.307%
4914	FORTUNE REIT	0.004%	92.310%
4915	MITAC HOLDINGS	0.004%	92.314%
4916	GETAC TECHNOLOG	0.004%	92.318%
4917	QUALITY CARE PROPERTIES REIT USD.01	0.004%	92.321%
4918	THAI UNION GROU	0.004%	92.325%
4919	SENSHU IKEDA HL	0.004%	92.328%
4920	ENBRIDGE ENERGY	0.004%	92.332%
4921	TONG YANG INDUS	0.004%	92.336%
4922	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	92.339%
4923	PREMIER INVESTM	0.004%	92.343%
4924	SEVEN GROUP HLD	0.004%	92.346%
4925	HUNTING PLC	0.004%	92.350%
4926	MGP INGREDIENTS INC COMMON STOCK	0.004%	92.354%
4927	AMERICAN STATES WATER CO COMMON STOCK	0.004%	92.357%
4928	ANDREW PELLER-A	0.004%	92.361%
4929	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	92.364%
4930	QAO GAZPROM	0.004%	92.368%
4931	ALIOR BANK SA	0.004%	92.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	CHOW SANG SANG	0.004%	92.375%
4933	CHINA TELECOM CORP LTD ADR ADR	0.004%	92.379%
4934	SARACEN MINERAL	0.004%	92.382%
4935	CIE AUTOMOTIVE	0.004%	92.386%
4936	CENTRAL GLASS C	0.004%	92.390%
4937	AAON INC COMMON STOCK USD.004	0.004%	92.393%
4938	WALGREEN BOOTS	0.004%	92.397%
4939	HUMANA INC SR UNSECURED 10/19 2.625	0.004%	92.400%
4940	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.404%
4941	CHARTER HALL	0.004%	92.408%
4942	HITACHI MAXELL	0.004%	92.411%
4943	ESPRIT HOLDINGS	0.004%	92.415%
4944	GJENSIDIGE FORS	0.004%	92.418%
4945	SHIMANO INC	0.004%	92.422%
4946	PRIMARY HEALTH	0.004%	92.425%
4947	AK STEEL HOLDIN	0.004%	92.429%
4948	BEFIMMO SCA	0.004%	92.433%
4949	U-BLOX AG	0.004%	92.436%
4950	BANGCHAK CORP P	0.004%	92.440%
4951	DR PEPPER SNAPP	0.004%	92.443%
4952	FORTINET INC	0.004%	92.447%
4953	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	92.450%
4954	TATNEFT PAO SPONSORED ADR ADR	0.004%	92.454%
4955	SERCOMM CORP	0.004%	92.458%
4956	TELECOM ITALIA	0.004%	92.461%
4957	POSTNL	0.004%	92.465%
4958	JIANGSU EXPRESS	0.004%	92.468%
4959	TOPCO SCIENTIFI	0.004%	92.472%
4960	K WAH INTL HLDG	0.004%	92.475%
4961	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	92.479%
4962	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.004%	92.482%
4963	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	92.486%
4964	TUNG HO STEEL E	0.004%	92.490%
4965	KYUSHU ELEC POW	0.004%	92.493%
4966	TOKYU REIT INC	0.004%	92.497%
4967	CIMPRESS NV	0.004%	92.500%
4968	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	92.504%
4969	BETSSON AB	0.004%	92.507%
4970	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	92.511%
4971	COCOKARA FINE H	0.004%	92.514%
4972	SINO LAND CO	0.004%	92.518%
4973	ZCL COMPOSITES	0.004%	92.521%
4974	GOLD FIELDS LTD	0.004%	92.525%
4975	SOMFY SA	0.004%	92.528%
4976	CHURCHILL DOWNS INC COMMON STOCK	0.004%	92.532%
4977	GUARANTY BANCORP COMMON STOCK USD.001	0.004%	92.535%
4978	CHINA LESSO GRO	0.004%	92.539%
4979	INDRA SISTEMAS	0.004%	92.543%
4980	Rocky Mountain	0.004%	92.546%
4981	DE'LONGHI SPA	0.004%	92.550%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	JM FINANCIAL	0.004%	92.553%
4983	A2 MILK CO LTD	0.004%	92.557%
4984	QUARTERHILL INC	0.004%	92.560%
4985	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.004%	92.564%
4986	NAMPAK LTD.	0.004%	92.567%
4987	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.004%	92.571%
4988	TOKYO DOME CORP	0.004%	92.574%
4989	HARGREAVES LANS	0.004%	92.578%
4990	FOXCONN INTERNA	0.004%	92.581%
4991	DOOSAN CORP	0.004%	92.585%
4992	PETROFAC LTD	0.004%	92.588%
4993	BURCKHARDT COMP	0.004%	92.592%
4994	USS CO. LTD.	0.004%	92.595%
4995	IRESS MARKET TE	0.004%	92.599%
4996	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	92.602%
4997	YIT OYJ	0.004%	92.606%
4998	CHINA HUARONG A	0.004%	92.609%
4999	GUNGHO ONLINE E	0.004%	92.613%
5000	GT CAPITAL HOLD	0.004%	92.616%
5001	PRESS METAL ALU	0.003%	92.620%
5002	HAP SENG CONSOL	0.003%	92.623%
5003	ALIBABA PICTURE	0.003%	92.627%
5004	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	92.630%
5005	NIPPON SODA CO	0.003%	92.634%
5006	KOMORI CORPORAT	0.003%	92.637%
5007	SHIMADZU CORP	0.003%	92.641%
5008	PERLIS PLANTATI	0.003%	92.644%
5009	AIRASIA BHD	0.003%	92.648%
5010	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	92.651%
5011	MEDIPAL HOLDING	0.003%	92.655%
5012	HYUNDAI MIPO DO	0.003%	92.658%
5013	CIPUTRA DEVELOP	0.003%	92.662%
5014	RAKUTEN INC	0.003%	92.665%
5015	P/F BAKKAFROST	0.003%	92.669%
5016	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	92.672%
5017	SYNTEL INC COMMON STOCK	0.003%	92.676%
5018	TRANSM ALIANCA	0.003%	92.679%
5019	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	92.683%
5020	MERCIALYS	0.003%	92.686%
5021	YELLOW PAGES LT	0.003%	92.690%
5022	HAMBORNER AG	0.003%	92.693%
5023	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	92.696%
5024	ENGIE BRASIL SA	0.003%	92.700%
5025	JARDINE CYCLE	0.003%	92.703%
5026	HENKEL KGAA-BEA	0.003%	92.707%
5027	HUFVUDSTADEN AB	0.003%	92.710%
5028	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	92.714%
5029	KOA CORPORATION	0.003%	92.717%
5030	PARK 24 CO	0.003%	92.721%
5031	HOUSE FOODS COR	0.003%	92.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	92.728%
5033	ALK-ABELLO A/S	0.003%	92.731%
5034	TOKEN CORP	0.003%	92.735%
5035	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.003%	92.738%
5036	ZENSHO CO LTD	0.003%	92.742%
5037	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.003%	92.745%
5038	FISHER (JAMES)	0.003%	92.749%
5039	INDUSIND BANK	0.003%	92.752%
5040	ANGANG NEW STEE	0.003%	92.755%
5041	CONNECTONE BANCORP INC COMMON STOCK	0.003%	92.759%
5042	SEIKO CORPORATI	0.003%	92.762%
5043	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	92.766%
5044	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.003%	92.769%
5045	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	92.773%
5046	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	92.776%
5047	BERNER KTBK	0.003%	92.780%
5048	COLOPLAST AS	0.003%	92.783%
5049	UPC TECHNOLOGY	0.003%	92.786%
5050	SHIP FINANCE IN	0.003%	92.790%
5051	TAKARA LEBEN CO	0.003%	92.793%
5052	WIHLBORGS FASTI	0.003%	92.797%
5053	RPS GROUP PLC	0.003%	92.800%
5054	KINGSOFT CORP L	0.003%	92.804%
5055	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.807%
5056	CEBU AIR INC	0.003%	92.810%
5057	KISSEI PHARM CO	0.003%	92.814%
5058	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.817%
5059	RMR GROUP INC/THE A COMMON STOCK	0.003%	92.821%
5060	INDIABULL REAL	0.003%	92.824%
5061	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	92.828%
5062	AIRBOSS OF AMER	0.003%	92.831%
5063	RIB SOFTWARE AG	0.003%	92.834%
5064	LAIRD PLC	0.003%	92.838%
5065	AXFOOD AB	0.003%	92.841%
5066	MONMOUTH REAL E	0.003%	92.845%
5067	WORLDPAY GRP PL	0.003%	92.848%
5068	ZZZPRIMA MEAT P	0.003%	92.851%
5069	FASTIGHETS AB B	0.003%	92.855%
5070	AEGION CORP COMMON STOCK USD.01	0.003%	92.858%
5071	KITZ CORPORATIO	0.003%	92.862%
5072	INTERRENT REAL	0.003%	92.865%
5073	INDAH KIAT PULP	0.003%	92.869%
5074	RIETER HLDGS AG	0.003%	92.872%
5075	AEON REIT INVES	0.003%	92.875%
5076	MYERS INDUSTRIES INC COMMON STOCK	0.003%	92.879%
5077	DULUXGROUP LTD	0.003%	92.882%
5078	D/S NORDEN	0.003%	92.886%
5079	TEMBEC INC	0.003%	92.889%
5080	IBJ LEASING CO	0.003%	92.892%
5081	TOEI CO	0.003%	92.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	ELIA SYS OPERAT	0.003%	92.899%
5083	JACCS CO	0.003%	92.903%
5084	TONG REN TANG T	0.003%	92.906%
5085	VASTNED RETAIL	0.003%	92.909%
5086	NICE SYSTEMS	0.003%	92.913%
5087	NANTO BANK	0.003%	92.916%
5088	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	92.919%
5089	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	92.923%
5090	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.003%	92.926%
5091	TRUEBLUE INC COMMON STOCK	0.003%	92.930%
5092	OGAKI KYORITSU	0.003%	92.933%
5093	VERBUND AG	0.003%	92.936%
5094	ZARDOYA-OTIS	0.003%	92.940%
5095	SHUN TAK HLDGS	0.003%	92.943%
5096	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	92.947%
5097	CANCOM SE	0.003%	92.950%
5098	OKAMURA CORP	0.003%	92.953%
5099	NESTLE FINANCE	0.003%	92.957%
5100	POLSKIE GORNICT	0.003%	92.960%
5101	NORTHGATE	0.003%	92.963%
5102	FENNER	0.003%	92.967%
5103	KEIHIN CORP	0.003%	92.970%
5104	CKD CORP	0.003%	92.974%
5105	JC DECAUX SA	0.003%	92.977%
5106	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	92.980%
5107	CELLTRION INC K	0.003%	92.984%
5108	WESTERN GAS PAR	0.003%	92.987%
5109	SAUL CENTERS INC REIT USD.01	0.003%	92.990%
5110	HEIWA CORP	0.003%	92.994%
5111	AUTOMOTIVE HOLD	0.003%	92.997%
5112	SINGAPORE POST	0.003%	93.000%
5113	HUBER & SUHNER	0.003%	93.004%
5114	DAINICHISEIKA C	0.003%	93.007%
5115	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.011%
5116	BAYWA AG (BAYER	0.003%	93.014%
5117	CHINASOFT INTER	0.003%	93.017%
5118	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.021%
5119	TOBU RAILWAY CO	0.003%	93.024%
5120	F E CONSORTM IN	0.003%	93.027%
5121	AMUNDI SA	0.003%	93.031%
5122	TRAVELSKY TECHN	0.003%	93.034%
5123	ASSORE	0.003%	93.037%
5124	DIAMOND OFFSHOR	0.003%	93.041%
5125	SEABRIDGE GOLD	0.003%	93.044%
5126	VEDANTA RESOURC	0.003%	93.047%
5127	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.051%
5128	SILTRONIC AG	0.003%	93.054%
5129	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	93.057%
5130	ICICI BANK	0.003%	93.061%
5131	GAZTRANSPORT ET	0.003%	93.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	PATRIZIA IMMO A	0.003%	93.067%
5133	FUJI SEAL INC	0.003%	93.071%
5134	NICHI-IKO PHARM	0.003%	93.074%
5135	GRENDENE SA	0.003%	93.077%
5136	COMTECH TELE CO	0.003%	93.081%
5137	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.084%
5138	EZAKI GLICO CO	0.003%	93.087%
5139	YAMAGATA BANK	0.003%	93.091%
5140	BANK TABUNGAN N	0.003%	93.094%
5141	POWERLONG REAL	0.003%	93.097%
5142	H. LUNDBECK A/S	0.003%	93.101%
5143	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.003%	93.104%
5144	CRAY INC COMMON STOCK USD.01	0.003%	93.107%
5145	CBS CORP COMPANY GUAR 04/20 5.75	0.003%	93.111%
5146	PIONEER CORP JP	0.003%	93.114%
5147	QUIDEL CORP COMMON STOCK USD.001	0.003%	93.117%
5148	WING TAI HOLDIN	0.003%	93.121%
5149	KLAB INC	0.003%	93.124%
5150	FIRST NATIONAL	0.003%	93.127%
5151	TOKYO ELEC POWE	0.003%	93.131%
5152	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.134%
5153	ACADIAN TIMBER	0.003%	93.137%
5154	HEALTH AND HAPP	0.003%	93.141%
5155	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.003%	93.144%
5156	UNI-CHARM CORP	0.003%	93.147%
5157	KOMAX HOLDING A	0.003%	93.150%
5158	KOENIG & BAUER	0.003%	93.154%
5159	SANYO DENKI CO	0.003%	93.157%
5160	BHARAT PETROL C	0.003%	93.160%
5161	UNITED ARROWS L	0.003%	93.164%
5162	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	93.167%
5163	DREAM INDUSTRIA	0.003%	93.170%
5164	ETERNAL CHEMICA	0.003%	93.174%
5165	FUFENG GROUP LT	0.003%	93.177%
5166	SHIKOKU ELEC PO	0.003%	93.180%
5167	THERATECHNOLOGI	0.003%	93.183%
5168	BCO CREDITO INV	0.003%	93.187%
5169	UNISEM (M) BHD	0.003%	93.190%
5170	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.193%
5171	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.197%
5172	EVERGREEN MARIN	0.003%	93.200%
5173	RETROPHIN INC COMMON STOCK USD.0001	0.003%	93.203%
5174	SPAREBANK 1 SMN	0.003%	93.206%
5175	TASSAL GROUP	0.003%	93.210%
5176	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.213%
5177	SYSMEX CORP	0.003%	93.216%
5178	MAKINO MILLING	0.003%	93.220%
5179	STELLA INTERNAT	0.003%	93.223%
5180	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.226%
5181	KYORITSU MAINTA	0.003%	93.229%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	93.233%
5183	SQUARE ENIX HOL	0.003%	93.236%
5184	RELIANCE POWER	0.003%	93.239%
5185	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.242%
5186	EI TOWERS SPA	0.003%	93.246%
5187	IMA(IND MACC AU	0.003%	93.249%
5188	METROPOLE TV-(M	0.003%	93.252%
5189	EMBOTELLA ANDIN	0.003%	93.256%
5190	HANJIN KAL CORP	0.003%	93.259%
5191	GLOVIS	0.003%	93.262%
5192	CHUDENKO CORP	0.003%	93.265%
5193	SINGAPORE TECH	0.003%	93.269%
5194	OKINAWA BANK	0.003%	93.272%
5195	AMBEV SA ADR ADR	0.003%	93.275%
5196	HOMESTREET INC COMMON STOCK	0.003%	93.278%
5197	SINBON ELECTRON	0.003%	93.282%
5198	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	93.285%
5199	TECO ELEC&MACHI	0.003%	93.288%
5200	BANK OF INDIA C	0.003%	93.291%
5201	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	93.295%
5202	CHAROEN PKPD-FG	0.003%	93.298%
5203	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.301%
5204	SUMITOMO MITSUI	0.003%	93.304%
5205	ANRITSU CORP	0.003%	93.308%
5206	EURONAV SA	0.003%	93.311%
5207	KYORIN CO LTD.	0.003%	93.314%
5208	SUMMERSET GROUP	0.003%	93.317%
5209	WEST CORP COMMON STOCK USD.001	0.003%	93.321%
5210	JG SUMMIT HLDGS	0.003%	93.324%
5211	KIWI PROPERTY G	0.003%	93.327%
5212	AUTOZONE INC 3.	0.003%	93.330%
5213	FUGRO NV-CVA	0.003%	93.334%
5214	SK CHEMICALS	0.003%	93.337%
5215	SUPER RETAIL GR	0.003%	93.340%
5216	NISSIN ELECTRIC	0.003%	93.343%
5217	SPX CORP COMMON STOCK USD.01	0.003%	93.347%
5218	REGIS CORP COMMON STOCK USD.05	0.003%	93.350%
5219	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.003%	93.353%
5220	INTERCONTINENTA	0.003%	93.356%
5221	SKY PERFECT JSA	0.003%	93.359%
5222	TELECOM PLUS	0.003%	93.363%
5223	GUNZE	0.003%	93.366%
5224	GIORDANO INTL L	0.003%	93.369%
5225	METALL ZUG AG	0.003%	93.372%
5226	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.376%
5227	APPLUS SERVICES	0.003%	93.379%
5228	HAREL INSURANCE	0.003%	93.382%
5229	NATURA COSMETIC	0.003%	93.385%
5230	ECOLAB INC SR UNSECURED 12/21 4.35	0.003%	93.388%
5231	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	93.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	OPUS BANK	0.003%	93.395%
5233	BARR(A.G.)	0.003%	93.398%
5234	JB FINANCIAL GR	0.003%	93.401%
5235	AEON MALL CO LT	0.003%	93.404%
5236	RPC INC COMMON STOCK USD.1	0.003%	93.408%
5237	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.003%	93.411%
5238	SEMBCORP MARINE	0.003%	93.414%
5239	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	93.417%
5240	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.420%
5241	GUDANG GARAM(PE	0.003%	93.424%
5242	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	93.427%
5243	WPT INDUSTRIAL	0.003%	93.430%
5244	NAN YA PRINTED	0.003%	93.433%
5245	DEL TACO RESTAURANTS INC COMMON STOCK	0.003%	93.436%
5246	ANADOLU EFES BI	0.003%	93.440%
5247	NEXTDC LTD	0.003%	93.443%
5248	BCO ABC BRASIL	0.003%	93.446%
5249	RPX CORP COMMON STOCK USD.0001	0.003%	93.449%
5250	YODOGAWA STEEL	0.003%	93.452%
5251	LAWSON	0.003%	93.456%
5252	BIM BIRLESIK MA	0.003%	93.459%
5253	ALSO HOLDING-RE	0.003%	93.462%
5254	SANYO SPEC STEE	0.003%	93.465%
5255	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	93.468%
5256	TOOTSIE ROLL IN	0.003%	93.472%
5257	GLOBAL LOGISTIC	0.003%	93.475%
5258	SEKISUI HOUSE R	0.003%	93.478%
5259	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.003%	93.481%
5260	DOMINO'S PIZZA	0.003%	93.484%
5261	DRAEGERWERK AG	0.003%	93.487%
5262	CEVA INC COMMON STOCK USD.001	0.003%	93.491%
5263	SAIZERIYA COMPA	0.003%	93.494%
5264	SWIRE PACIFIC	0.003%	93.497%
5265	DIGI.COM BHD	0.003%	93.500%
5266	GOEASY LTD	0.003%	93.503%
5267	COPPER MTN MNG	0.003%	93.506%
5268	FELCOR LODGING	0.003%	93.510%
5269	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.513%
5270	AVEVA GROUP PLC	0.003%	93.516%
5271	AGFA GEVAERT NV	0.003%	93.519%
5272	TAKARA STANDARD	0.003%	93.522%
5273	NIPPON SIGNAL C	0.003%	93.525%
5274	CJ O SHOPPING C	0.003%	93.529%
5275	CHORUS LIMITED	0.003%	93.532%
5276	JUST EAT PLC	0.003%	93.535%
5277	JUMBO SA	0.003%	93.538%
5278	ATLANTICA YIELD	0.003%	93.541%
5279	GROUP COMERCIAL	0.003%	93.544%
5280	NANYA TECHNOLOG	0.003%	93.548%
5281	CTS CORP COMMON STOCK	0.003%	93.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	CHINA MOTOR CO	0.003%	93.554%
5283	MYCRONIC AB	0.003%	93.557%
5284	BCO BILBAO VIZC	0.003%	93.560%
5285	KEIO CORP	0.003%	93.563%
5286	SSY GROUP LTD	0.003%	93.567%
5287	NIPPON CHEMI-CO	0.003%	93.570%
5288	CHINA OVERASEA	0.003%	93.573%
5289	CHICONY ELECTRO	0.003%	93.576%
5290	LAM RESEARCH CO	0.003%	93.579%
5291	OLAM INTERNATIO	0.003%	93.582%
5292	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.585%
5293	ATWOOD OCEANICS	0.003%	93.589%
5294	CROMPTON GREAVE	0.003%	93.592%
5295	PARKWAY INC REIT USD.001	0.003%	93.595%
5296	PARADISE CO	0.003%	93.598%
5297	SEMAPA SOC INVE	0.003%	93.601%
5298	EXELON GENERATI	0.003%	93.604%
5299	GLAXOSMITHKLINE	0.003%	93.607%
5300	AOKI INTL	0.003%	93.611%
5301	DAIHEN CORP	0.003%	93.614%
5302	KANSAI PAINT CO	0.003%	93.617%
5303	IMPERIAL METALS	0.003%	93.620%
5304	PT BUMI SERPONG	0.003%	93.623%
5305	RYMAN HEALTHCAR	0.003%	93.626%
5306	INTERROLL HOLDI	0.003%	93.629%
5307	HOPSON DEVELOPM	0.003%	93.632%
5308	TOHO GAS CO	0.003%	93.636%
5309	OVS SPA	0.003%	93.639%
5310	METROPOLITAN BA	0.003%	93.642%
5311	HUATAI SECURITI	0.003%	93.645%
5312	TAICHUNG	0.003%	93.648%
5313	PALTAC CORP	0.003%	93.651%
5314	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	93.654%
5315	GORMAN-RUPP CO	0.003%	93.657%
5316	RESORTTRUST INC	0.003%	93.661%
5317	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	93.664%
5318	LADBROKES PLC	0.003%	93.667%
5319	GLOBE TELECOM I	0.003%	93.670%
5320	NISSAN SHATAI C	0.003%	93.673%
5321	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	93.676%
5322	TELEVISION BROA	0.003%	93.679%
5323	WEIGHT WATCHERS INTL INC COMMON STOCK	0.003%	93.682%
5324	DEUTSCHE EUROSH	0.003%	93.685%
5325	BBMG CORPORATIO	0.003%	93.689%
5326	THANACHART CAPI	0.003%	93.692%
5327	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	93.695%
5328	NICHICON CORP	0.003%	93.698%
5329	CORBY SPIRIT AN	0.003%	93.701%
5330	SHANKS GROUP PL	0.003%	93.704%
5331	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	CALIFORNIA WATE	0.003%	93.710%
5333	RENT A CENTER INC COMMON STOCK USD.01	0.003%	93.713%
5334	MBANK	0.003%	93.717%
5335	FUKUOKA REIT CO	0.003%	93.720%
5336	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	93.723%
5337	TALK TALK TELEC	0.003%	93.726%
5338	FUTABA CORP	0.003%	93.729%
5339	RESTAURANT GROU	0.003%	93.732%
5340	HESKA CORP	0.003%	93.735%
5341	NAVIGANT CONSUL	0.003%	93.738%
5342	AOMORI BANK	0.003%	93.741%
5343	VISUAL PHOTONIC	0.003%	93.744%
5344	ALKERMES PLC	0.003%	93.747%
5345	HUTCHISON TEL-H	0.003%	93.751%
5346	NIC INC COMMON STOCK	0.003%	93.754%
5347	CIMIC GROUP LTD	0.003%	93.757%
5348	MAIDEN HLDGS LT	0.003%	93.760%
5349	SUDAMERICANA VA	0.003%	93.763%
5350	MERITOR INC COMMON STOCK USD1.0	0.003%	93.766%
5351	KATO SANGYO CO	0.003%	93.769%
5352	TELEKOM AUSTRIA	0.003%	93.772%
5353	J TRUST CO. LTD	0.003%	93.775%
5354	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.003%	93.778%
5355	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	93.781%
5356	CORVEL CORP COMMON STOCK USD.0001	0.003%	93.784%
5357	CHINA FOOD LTD	0.003%	93.788%
5358	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.003%	93.791%
5359	JUBLIANT FOODWO	0.003%	93.794%
5360	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.797%
5361	KYOKUTO KAIHATS	0.003%	93.800%
5362	EMS-CHEMIE HLDG	0.003%	93.803%
5363	TXC CORPN	0.003%	93.806%
5364	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.003%	93.809%
5365	ARCADYAN TECHNO	0.003%	93.812%
5366	PT ANEKA TAMBAN	0.003%	93.815%
5367	RAMCO-GERSHENSO	0.003%	93.818%
5368	DEBENHAMS	0.003%	93.821%
5369	TOHO BANK	0.003%	93.824%
5370	UNIFI INC	0.003%	93.827%
5371	KUNGSLEDEN AB N	0.003%	93.830%
5372	ENCE ENERGIA	0.003%	93.834%
5373	SAMSUNG TECHWIN	0.003%	93.837%
5374	NORDEA BANK AB	0.003%	93.840%
5375	HERO HONDA	0.003%	93.843%
5376	NORDSTROM INC	0.003%	93.846%
5377	CROMWELL PROPER	0.003%	93.849%
5378	GREAT WALL ENTE	0.003%	93.852%
5379	MANHATTAN ASSOC	0.003%	93.855%
5380	LUXOTTICA GROUP	0.003%	93.858%
5381	JCU CORP	0.003%	93.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	LG HAUSYS LTD	0.003%	93.864%
5383	IXYS CORPORATION COMMON STOCK USD.01	0.003%	93.867%
5384	RHB Capital	0.003%	93.870%
5385	EXPRESS SCRIPTS	0.003%	93.873%
5386	PEREGRINE HLDGS	0.003%	93.876%
5387	NET ONE SYSTEMS	0.003%	93.879%
5388	BANGKOK LAND PC	0.003%	93.882%
5389	SAMSUNG FINE CH	0.003%	93.885%
5390	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.889%
5391	OSSTEM IMPLANT	0.003%	93.892%
5392	AFG ARBONIA-FOR	0.003%	93.895%
5393	ZUGER KANTONALB	0.003%	93.898%
5394	SINGAPORE EXCHA	0.003%	93.901%
5395	MACNICA FUJI EL	0.003%	93.904%
5396	CHINA SHIPPING	0.003%	93.907%
5397	BHP BILLITON FI	0.003%	93.910%
5398	WESTERN AREAS N	0.003%	93.913%
5399	MEIDENSHA CORP	0.003%	93.916%
5400	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	93.919%
5401	BECTON DICKINSON	0.003%	93.922%
5402	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	93.925%
5403	PROVIDENT FINAN	0.003%	93.928%
5404	LASSILA & TIKAN	0.003%	93.931%
5405	SUPERVALU INC COMMON STOCK USD.01	0.003%	93.934%
5406	POWER GRID CORP	0.003%	93.937%
5407	FUSHAN INTL ENE	0.003%	93.940%
5408	ZZZMITSUI SUGAR	0.003%	93.943%
5409	COLOPL INC	0.003%	93.946%
5410	KAKEN PHARM	0.003%	93.949%
5411	TSRC CORP	0.003%	93.952%
5412	ALL NIPPON AIRW	0.003%	93.955%
5413	DONGKUK STEEL M	0.003%	93.958%
5414	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.003%	93.961%
5415	NITTO BOSEKI CO	0.003%	93.964%
5416	CORETRONICS COR	0.003%	93.967%
5417	CAPITAL SECURIT	0.003%	93.970%
5418	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.003%	93.973%
5419	SANFIRE RESOURC	0.003%	93.976%
5420	MARICO LTD	0.003%	93.980%
5421	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	93.983%
5422	SOUTHERN CROSS	0.003%	93.986%
5423	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.989%
5424	MARFRIG GLOBAL	0.003%	93.992%
5425	KUMHO TIRE CO	0.003%	93.995%
5426	CASTROL INDIA L	0.003%	93.998%
5427	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.001%
5428	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	94.004%
5429	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.007%
5430	VITASOY INTL	0.003%	94.010%
5431	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	START TODAY CO	0.003%	94.016%
5433	G8 EDUCATION LT	0.003%	94.019%
5434	OCADO GROUP PLC	0.003%	94.022%
5435	CIA ENERGETICA	0.003%	94.025%
5436	EMP NAC ELECTRI	0.003%	94.028%
5437	CHAMPION REAL E	0.003%	94.031%
5438	EVERLIGHT ELECT	0.003%	94.034%
5439	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	94.037%
5440	BORUSSIA DORTMU	0.003%	94.040%
5441	MARCUS CORP	0.003%	94.043%
5442	NISSHA PRINTING	0.003%	94.046%
5443	IRISO ELECTRONI	0.003%	94.049%
5444	CJ E&M CORPORAT	0.003%	94.052%
5445	ORION CORP/REPU	0.003%	94.055%
5446	BLUE LABEL TELE	0.003%	94.058%
5447	KEYBANK NA/CLEV	0.003%	94.061%
5448	AT+T INC SR UNSECURED 02/21 2.8	0.003%	94.064%
5449	INWIDO AB	0.003%	94.067%
5450	ABBVIE INC SR UNSECURED 05/20 2.5	0.003%	94.070%
5451	KOREA ELEC POWE	0.003%	94.073%
5452	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.076%
5453	IINO KAIUN KAIS	0.003%	94.079%
5454	SA CORP REAL ES	0.003%	94.082%
5455	TRUSCO NAKAYAMA	0.003%	94.085%
5456	CAHYA MATA SARA	0.003%	94.088%
5457	LG INDL SYSTEMS	0.003%	94.091%
5458	YAOKO CO	0.003%	94.094%
5459	CHINA DONGXIANG	0.003%	94.096%
5460	VSE CORP COMMON STOCK USD.05	0.003%	94.099%
5461	SUNTORY BEVERAG	0.003%	94.102%
5462	STELLA CHEMIFA	0.003%	94.105%
5463	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	94.108%
5464	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.111%
5465	HEIWA REAL ESTA	0.003%	94.114%
5466	EVERSOURCE ENER	0.003%	94.117%
5467	WOWPRIME CORP	0.003%	94.120%
5468	IWATE(BANK OF)	0.003%	94.123%
5469	CHANGYOU.COM LTD ADR ADR	0.003%	94.126%
5470	GATX CORP	0.003%	94.129%
5471	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	94.132%
5472	HAKUHODO DY HLD	0.003%	94.135%
5473	WD 40 CO COMMON STOCK USD.001	0.003%	94.138%
5474	OBRASCON HUAR L	0.003%	94.141%
5475	STONERIDGE INC COMMON STOCK	0.003%	94.144%
5476	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.147%
5477	TAKEUCHI MANUFA	0.003%	94.150%
5478	MYLAN INC COMPANY GUAR 03/19 2.55	0.003%	94.153%
5479	C.P. ALL PCL-FG	0.003%	94.156%
5480	SPIN MASTER COR	0.003%	94.159%
5481	CHIPBOND TECHNO	0.003%	94.162%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	MOTOR OIL SA	0.003%	94.165%
5483	51JOB INC ADR ADR USD.0001	0.003%	94.168%
5484	SHINKO ELEC IND	0.003%	94.171%
5485	OMNIA HOLDINGS	0.003%	94.174%
5486	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.177%
5487	KIATNAKIN FIN&S	0.003%	94.180%
5488	CHINA HARMONY N	0.003%	94.183%
5489	JAPAN DISPLAY I	0.003%	94.186%
5490	FENG HSIN IRON&	0.003%	94.188%
5491	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.191%
5492	BANGKOK AIRWAYS	0.003%	94.194%
5493	BECHTLE AG	0.003%	94.197%
5494	Mphasis LTD	0.003%	94.200%
5495	NIB HOLDINGS LT	0.003%	94.203%
5496	LUPIN LTD	0.003%	94.206%
5497	CARGOJET INC.	0.003%	94.209%
5498	YUEN FOONG YU M	0.003%	94.212%
5499	HISPANIA ACTIVO	0.003%	94.215%
5500	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.218%
5501	TOSHIBA PLANT K	0.003%	94.221%
5502	HIWIN TECH CORP	0.003%	94.224%
5503	OP CORPORATE BA	0.003%	94.227%
5504	SINOTRUK HONG K	0.003%	94.230%
5505	TEMP HOLDINGS C	0.003%	94.233%
5506	HONG KONG LAND	0.003%	94.236%
5507	ENNIS INC COMMON STOCK USD2.5	0.003%	94.239%
5508	TV18 BROADCAST	0.003%	94.241%
5509	TOSHIBA MACHINE	0.003%	94.244%
5510	DOMINOS PIZZA E	0.003%	94.247%
5511	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.250%
5512	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.253%
5513	JAPAN SECS FINA	0.003%	94.256%
5514	HEIWADO CO LTD	0.003%	94.259%
5515	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	94.262%
5516	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.265%
5517	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.268%
5518	MIRAIT HLDG COR	0.003%	94.271%
5519	WISTRON NEWEB C	0.003%	94.274%
5520	YULON MOTOR	0.003%	94.277%
5521	SONDA S.A.	0.003%	94.280%
5522	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.282%
5523	SLATE RETAIL RE	0.003%	94.285%
5524	MITCHELLS & BUT	0.003%	94.288%
5525	QUALYS INC COMMON STOCK USD.001	0.003%	94.291%
5526	KOREA PETROCHEM	0.003%	94.294%
5527	YUNG TAY ENGINE	0.003%	94.297%
5528	SYNNEX TECH INT	0.003%	94.300%
5529	SINGAPORE PRESS	0.003%	94.303%
5530	CONSORT MEDICAL	0.003%	94.306%
5531	SODA SANAYII	0.003%	94.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	BELLUNA CO.LTD	0.003%	94.311%
5533	GOODMAN PROPERT	0.003%	94.314%
5534	ENDEAVOUR SILVE	0.003%	94.317%
5535	MENZIES(JOHN)	0.003%	94.320%
5536	PTC INC COMMON STOCK USD.01	0.003%	94.323%
5537	ACTUA CORP COMMON STOCK USD.001	0.003%	94.326%
5538	JOLLIBEE FOODS	0.003%	94.329%
5539	GURIT HOLDING A	0.003%	94.332%
5540	HALLA HOLDINGS	0.003%	94.335%
5541	BOLSA MEXICANA	0.003%	94.338%
5542	CIECH SA	0.003%	94.340%
5543	OIL REFINERIES	0.003%	94.343%
5544	COMPUGROUP HOLD	0.003%	94.346%
5545	IZUMI CO	0.003%	94.349%
5546	VTG AG	0.003%	94.352%
5547	TOKYU CONST	0.003%	94.355%
5548	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.358%
5549	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.361%
5550	WALLENSTAM AB	0.003%	94.364%
5551	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.366%
5552	GRANGES AB	0.003%	94.369%
5553	TRAKYA CAM SANA	0.003%	94.372%
5554	NEW CHINA LIFE	0.003%	94.375%
5555	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.378%
5556	MORGUARD CORP	0.003%	94.381%
5557	TELEFONICA BRASIL ADR ADR	0.003%	94.384%
5558	INDIA CEMENTS	0.003%	94.387%
5559	NIHON KOHDEN CO	0.003%	94.389%
5560	SANTAM	0.003%	94.392%
5561	ENGINEERS INDIA	0.003%	94.395%
5562	HAMBURGER HAFEN	0.003%	94.398%
5563	MCKESSON CORP SR UNSECURED 03/21 4.75	0.003%	94.401%
5564	YOOX NET-A-PORT	0.003%	94.404%
5565	INTERCONEXION E	0.003%	94.407%
5566	CU BANCORP COMMON STOCK	0.003%	94.409%
5567	EIZO NANA0 CORP	0.003%	94.412%
5568	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.415%
5569	KOSE	0.003%	94.418%
5570	ZENKOKU HOSHO C	0.003%	94.421%
5571	SAGAMI RAILWAY	0.003%	94.424%
5572	KFORCE INC COMMON STOCK USD.01	0.003%	94.427%
5573	SOL MELIA SA	0.003%	94.429%
5574	NS SOLUTIONS CO	0.003%	94.432%
5575	CyberAgent, Inc	0.003%	94.435%
5576	MISC BERHAD	0.003%	94.438%
5577	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.003%	94.441%
5578	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	94.444%
5579	KINGSTON COMM(H	0.003%	94.447%
5580	TAIWAN STYRENE	0.003%	94.449%
5581	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.452%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	SHOWA SANGYO CO	0.003%	94.455%
5583	CPFL ENERGIA SA	0.003%	94.458%
5584	KEISEI ELEC RY	0.003%	94.461%
5585	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.464%
5586	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.467%
5587	LIEN HWA INDL	0.003%	94.469%
5588	BANK OF BARODA	0.003%	94.472%
5589	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.475%
5590	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.478%
5591	RAMIRENT OYJ	0.003%	94.481%
5592	PARAMOUNT BED H	0.003%	94.484%
5593	FISKARS OYJ	0.003%	94.486%
5594	HOCHSCHILD MINI	0.003%	94.489%
5595	SITC INTERNATIO	0.003%	94.492%
5596	KUREHA CHEM IND	0.003%	94.495%
5597	SEVEN WEST MEDI	0.003%	94.498%
5598	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.501%
5599	CHOW TAI FOOK J	0.003%	94.503%
5600	SUNDRUG CO LTD	0.003%	94.506%
5601	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.509%
5602	PHISON ELECTRON	0.003%	94.512%
5603	ENERGIAS DO BRA	0.003%	94.515%
5604	BENI STABILI IT	0.003%	94.518%
5605	BIZLINK HOLDING	0.003%	94.520%
5606	NISSIN KOGYO	0.003%	94.523%
5607	NISSHIN STEEL H	0.003%	94.526%
5608	TLG IMMOBILIEN	0.003%	94.529%
5609	TAIWAN TEA CORP	0.003%	94.532%
5610	CDL HOSPITALITY	0.003%	94.534%
5611	CMK CORP	0.003%	94.537%
5612	BROWN (N) GROUP	0.003%	94.540%
5613	OESTERREICHISCH	0.003%	94.543%
5614	KABU.COM SECURI	0.003%	94.546%
5615	TOKYO TY FINANC	0.003%	94.549%
5616	SEKISUI HOUSE	0.003%	94.551%
5617	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.554%
5618	GRANITE OIL COR	0.003%	94.557%
5619	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	94.560%
5620	EVENT HOSPITALI	0.003%	94.563%
5621	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.003%	94.565%
5622	SANYO CHEMICAL	0.003%	94.568%
5623	AIN PHARMACIEZ	0.003%	94.571%
5624	CHINA POWER INT	0.003%	94.574%
5625	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.577%
5626	BURE INVESTMENT	0.003%	94.579%
5627	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.582%
5628	UNITIKA	0.003%	94.585%
5629	CRYOLIFE INC	0.003%	94.588%
5630	PICK'N PAY STOR	0.003%	94.590%
5631	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	NORWEGIAN AIR S	0.003%	94.596%
5633	VODACOM GP-PRPT	0.003%	94.599%
5634	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	94.602%
5635	LG HOME SHOPPIN	0.003%	94.604%
5636	GF SECURITIES C	0.003%	94.607%
5637	WAN HAI LINES	0.003%	94.610%
5638	IS DONGSEO CO L	0.003%	94.613%
5639	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.615%
5640	NEW ORIENTAL ED	0.003%	94.618%
5641	HSN INC COMMON STOCK USD.01	0.003%	94.621%
5642	1ST PHILIPPINE	0.003%	94.624%
5643	ORIOR AG	0.003%	94.627%
5644	AKER SOLUTIONS	0.003%	94.629%
5645	OKAMOTO INDUSTR	0.003%	94.632%
5646	LIBERBANK SA	0.003%	94.635%
5647	JSW ENERGY LTD	0.003%	94.638%
5648	NEW WAVE GROUP	0.003%	94.640%
5649	CHENG UEI PRECI	0.003%	94.643%
5650	GRAINGER TRUST	0.003%	94.646%
5651	PETRA DIAMONDS	0.003%	94.649%
5652	YANGARRA RESOUR	0.003%	94.651%
5653	CP POKPHAND CO	0.003%	94.654%
5654	HONG LEONG CRED	0.003%	94.657%
5655	ZEE ENTERTAIN E	0.003%	94.660%
5656	FORESTAR GROUP INC COMMON STOCK USD1.0	0.003%	94.662%
5657	NISHI NIPPON RR	0.003%	94.665%
5658	AUTOBACS SEVEN	0.003%	94.668%
5659	TEXTAINER GROUP	0.003%	94.671%
5660	DAI-ICHI KOGYO	0.003%	94.673%
5661	PUREGOLD PRICE	0.003%	94.676%
5662	KOREA KUMHO PET	0.003%	94.679%
5663	DAIWABO CO LTD	0.003%	94.682%
5664	ITE GROUP	0.003%	94.684%
5665	OUTSOURCING INC	0.003%	94.687%
5666	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.690%
5667	TOHO CO	0.003%	94.693%
5668	AXCELIS TECHNOL	0.003%	94.695%
5669	AIA ENGINEERING	0.003%	94.698%
5670	PILOT CORP (NEW	0.003%	94.701%
5671	NIPPON FLOUR MI	0.003%	94.704%
5672	JOY CITY PROPER	0.003%	94.706%
5673	NORDEA BANK AB	0.003%	94.709%
5674	CONTAINER CORP	0.003%	94.712%
5675	PHOTRONICS INC COMMON STOCK USD.01	0.003%	94.715%
5676	TOWER INTL INC	0.003%	94.717%
5677	YANG MING MARIN	0.003%	94.720%
5678	SPIE SA	0.003%	94.723%
5679	GENOMMA LAB INT	0.003%	94.726%
5680	ULTIMATE	0.003%	94.728%
5681	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.003%	94.731%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	CALLIDUS CAPITA	0.003%	94.734%
5683	INTERNET INITIA	0.003%	94.737%
5684	HP INC SR UNSECURED 06/21 4.3	0.003%	94.739%
5685	LOTTE CONFECT	0.003%	94.742%
5686	ABACUS PROPERTY	0.003%	94.745%
5687	ACEA SPA	0.003%	94.748%
5688	HELICAL BAR PLC	0.003%	94.750%
5689	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.753%
5690	ARCELIK AS	0.003%	94.756%
5691	PROGRAMMED MAIN	0.003%	94.758%
5692	GRINDROD LIMITE	0.003%	94.761%
5693	MEITEC CORPORAT	0.003%	94.764%
5694	RICOH LEASING	0.003%	94.767%
5695	Z ENERGY LTD	0.003%	94.769%
5696	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	94.772%
5697	SITRONIX TECHNO	0.003%	94.775%
5698	AMOREPACIFIC-NE	0.003%	94.777%
5699	CIR-COMPAGNIE I	0.003%	94.780%
5700	ARCS CO LTD	0.003%	94.783%
5701	MONEX GROUP INC	0.003%	94.786%
5702	XCERRA CORP COMMON STOCK USD.05	0.003%	94.788%
5703	BRICKWORKS	0.003%	94.791%
5704	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	94.794%
5705	SALVATORE FERRA	0.003%	94.796%
5706	CHINA SOUTH CIT	0.003%	94.799%
5707	ARAKAWA CHEMICA	0.003%	94.802%
5708	TRULY INTL HLDG	0.003%	94.805%
5709	AEON DELIGHT	0.003%	94.807%
5710	NEWRIVER REIT P	0.003%	94.810%
5711	TOPPAN FORMS	0.003%	94.813%
5712	PETROLEUM GEO-S	0.003%	94.815%
5713	EZCORP INC CL A COMMON STOCK USD.01	0.003%	94.818%
5714	METRO HOLDINGS	0.003%	94.821%
5715	INABATA & CO	0.003%	94.823%
5716	MIGDAL INSURAN	0.003%	94.826%
5717	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.829%
5718	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	94.832%
5719	ROYAL CO	0.003%	94.834%
5720	ARC LAND SAKAMO	0.003%	94.837%
5721	FORTUNE R/EST I	0.003%	94.840%
5722	HUAKU DEVELOPME	0.003%	94.842%
5723	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.845%
5724	KURABO INDUSTRI	0.003%	94.848%
5725	GRAMMER AG	0.003%	94.850%
5726	PARKWAY LIFE RE	0.003%	94.853%
5727	SONY FINANCIAL	0.003%	94.856%
5728	BOMBARDIER INC	0.003%	94.859%
5729	MIZUNO CORP	0.003%	94.861%
5730	PACIFIC INDUSTR	0.003%	94.864%
5731	HANIL CEMENT MF	0.003%	94.867%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.869%
5733	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.872%
5734	MORGUARD NORTH	0.003%	94.875%
5735	SUPALAI PUBLIC	0.003%	94.877%
5736	TATSUTA ELEC WI	0.003%	94.880%
5737	KANGWON LAND IN	0.003%	94.883%
5738	BEML LTD	0.003%	94.885%
5739	SOSEI GROUP COR	0.003%	94.888%
5740	FRESENIUS MEDIC	0.003%	94.891%
5741	IDBI BANK LTD	0.003%	94.893%
5742	BEZEQ ISRAEL TE	0.003%	94.896%
5743	CITIC 1616 HLDG	0.003%	94.899%
5744	AMERICAN RAILCA	0.003%	94.901%
5745	FORMOSA TAFFETA	0.003%	94.904%
5746	O/SEAS UNION EN	0.003%	94.907%
5747	GETTY PETROLEUM	0.003%	94.909%
5748	NATIONAL ALUMIN	0.003%	94.912%
5749	INDIAN OIL CORP	0.003%	94.915%
5750	SYSTEMAX INC COMMON STOCK USD.01	0.003%	94.917%
5751	CJ CGV	0.003%	94.920%
5752	ITALMOBILIARE S	0.003%	94.923%
5753	ASCOTT RESIDENC	0.003%	94.925%
5754	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.928%
5755	TAV HAVALIMANLA	0.003%	94.931%
5756	BEIJING CAP LAN	0.003%	94.933%
5757	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.936%
5758	KINSUS INTERCON	0.003%	94.939%
5759	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.003%	94.941%
5760	CREDITO EMILIAN	0.003%	94.944%
5761	ITALGAS SPA	0.003%	94.947%
5762	CONSTRUCCIONES	0.003%	94.949%
5763	SUNWAY BHD	0.003%	94.952%
5764	GLOBAL INDEMNIT	0.003%	94.955%
5765	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.957%
5766	DONGYUE GROUP	0.003%	94.960%
5767	FIRST RESOURCES	0.003%	94.962%
5768	SIGMA PHARMACEU	0.003%	94.965%
5769	BOJANGLES INC COMMON STOCK USD.01	0.003%	94.968%
5770	CWT LTD	0.003%	94.970%
5771	UNITED LABORATO	0.003%	94.973%
5772	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.003%	94.976%
5773	DONGBU HITEK CO	0.003%	94.978%
5774	ROCHE HOLDING A	0.003%	94.981%
5775	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.984%
5776	OTSUKA CORP	0.003%	94.986%
5777	HOSHIZAKI ELECT	0.003%	94.989%
5778	TOPY INDUSTRIES	0.003%	94.992%
5779	CHUNGHWA TELECO	0.003%	94.994%
5780	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.997%
5781	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.003%	94.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	CAPITARETAIL CH	0.003%	95.002%
5783	GLOBAL BRANDS G	0.003%	95.005%
5784	DIALOG GROUP BH	0.003%	95.007%
5785	FUCHS PETRO AG	0.003%	95.010%
5786	UNITED SUPER MA	0.003%	95.013%
5787	LINK ADMINISTRA	0.003%	95.015%
5788	NEMETSCHKE AG	0.003%	95.018%
5789	ESSO (THAILAND)	0.003%	95.021%
5790	TOMONY HOLDINGS	0.003%	95.023%
5791	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	95.026%
5792	TEXWINCA HLDGS	0.003%	95.028%
5793	TIER REIT INC REIT USD.0001	0.003%	95.031%
5794	KENEDIX RETAIL	0.003%	95.034%
5795	HOKURIKU ELEC P	0.003%	95.036%
5796	MIZUHO FINL GP	0.003%	95.039%
5797	FUJI SOFT ABC	0.003%	95.041%
5798	KEIHIN ELEC EXP	0.003%	95.044%
5799	SANKEN ELECTRIC	0.003%	95.047%
5800	GRUPO AEROPORTU	0.003%	95.049%
5801	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	95.052%
5802	CITYCON OYJ	0.003%	95.055%
5803	MITSUBA CORP	0.003%	95.057%
5804	PP LONDON SUMAT	0.003%	95.060%
5805	HCI GROUP INC COMMON STOCK	0.003%	95.062%
5806	LUXOFT HOLDING	0.003%	95.065%
5807	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	95.068%
5808	NIPPON DENKO CO	0.003%	95.070%
5809	TTY BIPHARM CO	0.003%	95.073%
5810	CALATLANTIC GRO	0.003%	95.075%
5811	CALGON CARBON C	0.003%	95.078%
5812	PAO DE ACUCAR C	0.003%	95.081%
5813	BW OFFSHORE LTD	0.003%	95.083%
5814	YAMANASHI CHUO	0.003%	95.086%
5815	DELTA ELECTRONI	0.003%	95.088%
5816	EIS ECZACIBASI	0.003%	95.091%
5817	RUTH'S HOSPITAL	0.003%	95.094%
5818	MITSUBISHI STEE	0.003%	95.096%
5819	VEIDEKKE ASA	0.003%	95.099%
5820	STRABAG SE	0.003%	95.101%
5821	MEDIFAST INC COMMON STOCK USD.001	0.003%	95.104%
5822	TACHI-S CO	0.003%	95.107%
5823	SIIX CORPORATIO	0.003%	95.109%
5824	NEW SENIOR INVESTMENT GROUP REIT	0.003%	95.112%
5825	CHATHAM LODGING	0.003%	95.114%
5826	ORIENTAL UNION	0.003%	95.117%
5827	KYOWA HAKKO KIR	0.003%	95.120%
5828	MUSASHI SEIMITS	0.003%	95.122%
5829	Goldcrest Co.,	0.003%	95.125%
5830	AUSTRALIAN AGRI	0.003%	95.127%
5831	SAN-A CO LTD	0.003%	95.130%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.003%	95.133%
5833	GEO CO LTD	0.003%	95.135%
5834	CORP MOCTEZUMA	0.003%	95.138%
5835	INDORAMA VENTUR	0.003%	95.140%
5836	MANTRA GROUP LT	0.003%	95.143%
5837	ELRINGKLINGER	0.003%	95.146%
5838	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	95.148%
5839	GRUPO HERDEZ SA	0.003%	95.151%
5840	LATECOERE	0.003%	95.153%
5841	YAHOO JAPAN COR	0.003%	95.156%
5842	BUMI ARMADA BER	0.003%	95.158%
5843	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	95.161%
5844	TAIWAN ACCEPTAN	0.003%	95.164%
5845	ARISAWA MFG CO	0.003%	95.166%
5846	TUBE INV OF IND	0.003%	95.169%
5847	CERVED INFORMAT	0.003%	95.171%
5848	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	95.174%
5849	CHINA BILLS FIN	0.003%	95.176%
5850	REDINGTON INDIA	0.003%	95.179%
5851	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	95.181%
5852	NIPPON SHEET GL	0.003%	95.184%
5853	NICHIHA CORP	0.003%	95.187%
5854	MONOTARO CO.LTD	0.003%	95.189%
5855	TELEFONICA DE E	0.003%	95.192%
5856	NIPPON REIT INV	0.003%	95.194%
5857	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	95.197%
5858	KINGDEE INTERNA	0.003%	95.199%
5859	MAGYAR TELEKOM	0.003%	95.202%
5860	EISAI CO	0.003%	95.205%
5861	AUSDRILL LIMITE	0.003%	95.207%
5862	MERCANTILE BANK CORP COMMON STOCK	0.003%	95.210%
5863	MID REIT INC	0.003%	95.212%
5864	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.003%	95.215%
5865	INVOCARE LTD	0.003%	95.217%
5866	HEADLAM GROUP	0.003%	95.220%
5867	OCI MATERIALS C	0.003%	95.222%
5868	NASDAQ INC SR UNSECURED 01/20 5.55	0.003%	95.225%
5869	HOGY MEDICAL CO	0.003%	95.227%
5870	CITIC RESOURCES	0.003%	95.230%
5871	FORMOSA PETROCH	0.003%	95.233%
5872	LASERTEC CORP	0.003%	95.235%
5873	ASAHI HOLDINGS	0.003%	95.238%
5874	O'REILLY AUTOMO	0.003%	95.240%
5875	TIMBERCREEK FIN	0.003%	95.243%
5876	HU LANE ASSOCIA	0.003%	95.245%
5877	BRIGHTOIL PETRO	0.003%	95.248%
5878	HANSSEM CO	0.003%	95.250%
5879	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	95.253%
5880	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	95.256%
5881	LINDSAY CORP COMMON STOCK USD1.0	0.003%	95.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	NOBLE CORP PLC	0.003%	95.261%
5883	BARNES & NOBLE	0.003%	95.263%
5884	SKISTAR AB	0.003%	95.266%
5885	EXPRESS INC COMMON STOCK	0.003%	95.268%
5886	SAMSUNG SDS CO	0.003%	95.271%
5887	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.003%	95.273%
5888	GUJARAT STATE P	0.003%	95.276%
5889	ERAMET	0.003%	95.278%
5890	LANDAUER INC COMMON STOCK USD.1	0.003%	95.281%
5891	OKINAWA ELEC PO	0.003%	95.283%
5892	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	95.286%
5893	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	95.289%
5894	AURICO METALS INC COMMON STOCK	0.003%	95.291%
5895	BILIA AB	0.003%	95.294%
5896	EPSILON ENERGY	0.003%	95.296%
5897	SANKI ENGINEERI	0.003%	95.299%
5898	HEALTHSCOPE LTD	0.003%	95.301%
5899	SPARKASSEN IMMO	0.003%	95.304%
5900	AT+T INC SR UNSECURED 02/21 4.6	0.003%	95.306%
5901	S&T MOTIV CO LT	0.003%	95.309%
5902	EMPEROR INTL HL	0.003%	95.311%
5903	CLARKSON(HORACE	0.003%	95.314%
5904	AK HOLDINGS INC	0.003%	95.316%
5905	PROGRESS ENERGY	0.003%	95.319%
5906	HEALTHSTREAM INC COMMON STOCK	0.003%	95.321%
5907	RALLYE	0.003%	95.324%
5908	JUKI CORP	0.003%	95.326%
5909	ZERIA PHARMACEU	0.003%	95.329%
5910	FOCALTECH SYSTE	0.003%	95.331%
5911	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	95.334%
5912	FARMER BROS CO COMMON STOCK USD1.0	0.003%	95.336%
5913	TATA CHEMICALS	0.003%	95.339%
5914	CHINA AOYUAN PR	0.003%	95.341%
5915	LENNAR CORP 4.7	0.002%	95.344%
5916	FUKUI BANK	0.002%	95.346%
5917	JGC CORP	0.002%	95.349%
5918	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.351%
5919	GINTECH ENERGY	0.002%	95.354%
5920	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.356%
5921	NITTO ELECTRIC	0.002%	95.359%
5922	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.361%
5923	SUPREME ELECTRO	0.002%	95.364%
5924	MLP AG	0.002%	95.366%
5925	ARROW ELECTRONI	0.002%	95.369%
5926	CHINA RAILWAY S	0.002%	95.371%
5927	DE LA RUE	0.002%	95.374%
5928	FERREXPO PLC	0.002%	95.376%
5929	ECLAT TEXTILE C	0.002%	95.379%
5930	CHUGOKU MAR PAI	0.002%	95.381%
5931	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	95.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.386%
5933	SOULBRAIN CO LT	0.002%	95.389%
5934	BRINKER INTL IN	0.002%	95.391%
5935	NANOMETRICS	0.002%	95.394%
5936	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.396%
5937	DAIFUKU CO	0.002%	95.399%
5938	NEXITY	0.002%	95.401%
5939	AES TIETE ENERG	0.002%	95.404%
5940	MOCHIDA PHARM C	0.002%	95.406%
5941	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	95.409%
5942	ZZZSAN-AI OIL C	0.002%	95.411%
5943	HEXAWARE TECHNO	0.002%	95.413%
5944	NESTLE FINANCE	0.002%	95.416%
5945	CEWE COLOR HLDG	0.002%	95.418%
5946	BANPU PUBLIC CO	0.002%	95.421%
5947	CONTACT ENERGY	0.002%	95.423%
5948	VOSSLOH AG	0.002%	95.426%
5949	GASLOG LTD	0.002%	95.428%
5950	NSD CO LTD	0.002%	95.431%
5951	INVESCO OFFICE	0.002%	95.433%
5952	REALESTATE.COM.	0.002%	95.436%
5953	PUMA AG	0.002%	95.438%
5954	KEPPEL DC REIT	0.002%	95.441%
5955	KINTETSU WORLD	0.002%	95.443%
5956	CA IMMOBILIEN A	0.002%	95.446%
5957	PETRONAS CHEMIC	0.002%	95.448%
5958	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.450%
5959	SK GAS	0.002%	95.453%
5960	SLATE OFFICE RE	0.002%	95.455%
5961	BQE NATL BELGIQ	0.002%	95.458%
5962	21VIANET GROUP INC ADR ADR USD.00001	0.002%	95.460%
5963	SUMITOMO DENSET	0.002%	95.463%
5964	MARR SPA	0.002%	95.465%
5965	888 HOLDINGS	0.002%	95.468%
5966	DREAM UNLIMIITE	0.002%	95.470%
5967	SHIN-ETSU POLYM	0.002%	95.472%
5968	YAMAICHI ELECTR	0.002%	95.475%
5969	DAUM COMMUNICAT	0.002%	95.477%
5970	BUNKA SHUTTER C	0.002%	95.480%
5971	LIECHTENSTEINIS	0.002%	95.482%
5972	DEXERIALS CORP	0.002%	95.485%
5973	LG FASHION CORP	0.002%	95.487%
5974	DAISHIN SECURIT	0.002%	95.489%
5975	ABSOLUTE SOFTWA	0.002%	95.492%
5976	MICRO-STAR INTL	0.002%	95.494%
5977	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.002%	95.497%
5978	MONADELPHOUS GR	0.002%	95.499%
5979	JAPFA COMFEED I	0.002%	95.502%
5980	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.504%
5981	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.506%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	PUBLICIS GROUPE	0.002%	95.509%
5983	GMP CAPITAL COR	0.002%	95.511%
5984	JAIPRAKASH ASSO	0.002%	95.514%
5985	VIRGIN MONEY HL	0.002%	95.516%
5986	HINDUSTAN CONST	0.002%	95.519%
5987	COFACE SA	0.002%	95.521%
5988	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	95.523%
5989	INDOCEMENT TUNG	0.002%	95.526%
5990	NAVITAS LTD	0.002%	95.528%
5991	NATIONAL THERMA	0.002%	95.531%
5992	DMCI HLDGS INC	0.002%	95.533%
5993	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.002%	95.536%
5994	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	95.538%
5995	TAKUMA CO	0.002%	95.540%
5996	CASHBUILD LTD	0.002%	95.543%
5997	3M CO 0.375% 15	0.002%	95.545%
5998	WOCKHARDT LIMIT	0.002%	95.548%
5999	DAISEKI CO LTD	0.002%	95.550%
6000	HOSHINO RESORTS	0.002%	95.552%
6001	SWIRE PROPRTIE	0.002%	95.555%
6002	PER AARSLEFF A/	0.002%	95.557%
6003	KANTO DENKA KOG	0.002%	95.560%
6004	K-BRO LINEN INC	0.002%	95.562%
6005	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.564%
6006	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.002%	95.567%
6007	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.569%
6008	KOREA EXPRESS C	0.002%	95.572%
6009	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.574%
6010	BANCOLOMBIA SA	0.002%	95.576%
6011	ERICSSON LM SR UNSECURED 05/22 4.125	0.002%	95.579%
6012	RAMCO CEMENTS	0.002%	95.581%
6013	TKC CORPORATION	0.002%	95.584%
6014	OSAKI ELECTRIC	0.002%	95.586%
6015	CARNIVAL PLC	0.002%	95.588%
6016	ANGLO AMERICAN	0.002%	95.591%
6017	BK ZACHODNI WBK	0.002%	95.593%
6018	ENQUEST PLC	0.002%	95.596%
6019	SODICK CO	0.002%	95.598%
6020	INTL METAL SERV	0.002%	95.600%
6021	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.603%
6022	COSTAIN GROUP P	0.002%	95.605%
6023	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	95.608%
6024	WESTPAC BANKING	0.002%	95.610%
6025	NORDEX AG	0.002%	95.612%
6026	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	95.615%
6027	DXP ENTERPRISES	0.002%	95.617%
6028	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.619%
6029	AUCKLAND INTERN	0.002%	95.622%
6030	GUERBET	0.002%	95.624%
6031	SCHMOLZ+BICKENB	0.002%	95.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	EXACTECH INC COMMON STOCK USD.01	0.002%	95.629%
6033	VECTURA GROUP	0.002%	95.631%
6034	BK OF RYUKYUS	0.002%	95.634%
6035	PAZ CORP SA	0.002%	95.636%
6036	MERCURIES LIFE	0.002%	95.638%
6037	KRUNGTHAI CARD	0.002%	95.641%
6038	ZHEJIANG EXPRES	0.002%	95.643%
6039	CONEXIO CORP	0.002%	95.646%
6040	CRH MEDICAL COR	0.002%	95.648%
6041	SJW GROUP COMMON STOCK USD.001	0.002%	95.650%
6042	Alliance Global	0.002%	95.653%
6043	CHINA EASTERN A	0.002%	95.655%
6044	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	95.657%
6045	JOSHIN DENKI CO	0.002%	95.660%
6046	WEST CHINA CEME	0.002%	95.662%
6047	RAJESH EXPORTS	0.002%	95.665%
6048	XEBIO CO	0.002%	95.667%
6049	GLENMARK PHARM	0.002%	95.669%
6050	CENTRL PLAZA HO	0.002%	95.672%
6051	SINOPEC KANTONS	0.002%	95.674%
6052	VERBIO VEREINIG	0.002%	95.676%
6053	AICHI BANK	0.002%	95.679%
6054	SINFONIA TECHNO	0.002%	95.681%
6055	GROUPON INC COMMON STOCK USD.0001	0.002%	95.683%
6056	TITAN INDUSTRIE	0.002%	95.686%
6057	REDEFINE INTERN	0.002%	95.688%
6058	SKS MICROFINANC	0.002%	95.690%
6059	PSEG POWER	0.002%	95.693%
6060	HIKARI TSUSHIN	0.002%	95.695%
6061	FINCANTIERI SPA	0.002%	95.697%
6062	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	95.700%
6063	KADOKAWA DWANGO	0.002%	95.702%
6064	KENEDIX RESIDEN	0.002%	95.704%
6065	VISTA LAND & LI	0.002%	95.707%
6066	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.709%
6067	SUPREME INDUSTR	0.002%	95.712%
6068	SRF LTD	0.002%	95.714%
6069	VEDANTA LTD ADR ADR	0.002%	95.716%
6070	REED ELSEVIER P	0.002%	95.719%
6071	SAO PAU ALPARGA	0.002%	95.721%
6072	SKY NETWORK TEL	0.002%	95.723%
6073	INTL NICKEL IND	0.002%	95.726%
6074	CAPITA GROUP PL	0.002%	95.728%
6075	DAIBIRU CORP	0.002%	95.730%
6076	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.733%
6077	ELITE ADVANCED	0.002%	95.735%
6078	GP STRATEGIES C	0.002%	95.737%
6079	DAINIPPON PHARM	0.002%	95.740%
6080	MOTECH INDUSTRI	0.002%	95.742%
6081	FUJI MEDIA HOLD	0.002%	95.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	GLOBAL ONE REAL	0.002%	95.747%
6083	ALTAMIR AMBOISE	0.002%	95.749%
6084	GOLDEN STAR RES	0.002%	95.751%
6085	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.754%
6086	SYNCMOLD ENTERP	0.002%	95.756%
6087	CLAS OHLSON AB	0.002%	95.758%
6088	TON YI CORP	0.002%	95.760%
6089	ACACIA MINING	0.002%	95.763%
6090	WATERLAND FIN H	0.002%	95.765%
6091	RANDON SA IMPL	0.002%	95.767%
6092	KENDRION NV	0.002%	95.770%
6093	CONCENTRIC AB	0.002%	95.772%
6094	ADVANTECH CO LT	0.002%	95.774%
6095	ARN MONDADORI E	0.002%	95.777%
6096	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.779%
6097	TAIWAN GLASS	0.002%	95.781%
6098	TAIWAN MOBILE	0.002%	95.784%
6099	SUGI HOLDINGS C	0.002%	95.786%
6100	PI INDUSTRIES L	0.002%	95.788%
6101	INTL CONTAINER	0.002%	95.791%
6102	SCHINDLER-HDLG	0.002%	95.793%
6103	ERCROS SA	0.002%	95.795%
6104	ADITYA BIRLA FA	0.002%	95.797%
6105	INDUSTR L FIN(IF	0.002%	95.800%
6106	FUYAO GLASS IND	0.002%	95.802%
6107	DAIKYO INC	0.002%	95.804%
6108	TOKAI HOLDINGS	0.002%	95.807%
6109	CHINA REINSURAN	0.002%	95.809%
6110	V TECHNOLOGY	0.002%	95.811%
6111	TANSEISHA CO	0.002%	95.814%
6112	FRASERS CENTREP	0.002%	95.816%
6113	DALMIA BHARAT L	0.002%	95.818%
6114	TAEYOUNG ENGINE	0.002%	95.820%
6115	GRUPO SIMEC S.A	0.002%	95.823%
6116	GREEN REIT PLC	0.002%	95.825%
6117	ASIA AVIATION P	0.002%	95.827%
6118	CLAL INSURANCE	0.002%	95.830%
6119	STOBART GROUP L	0.002%	95.832%
6120	BT INVESTMENT M	0.002%	95.834%
6121	TAIHEI DENGYO	0.002%	95.837%
6122	JOEL-JERUSALEM	0.002%	95.839%
6123	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.841%
6124	XENCOR INC COMMON STOCK USD.01	0.002%	95.843%
6125	ACCORDIA GOLF T	0.002%	95.846%
6126	MOTHERSON SUMI	0.002%	95.848%
6127	JOWA HLDGS CO L	0.002%	95.850%
6128	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.852%
6129	SAVENCIA SA	0.002%	95.855%
6130	TAINAN SPINNING	0.002%	95.857%
6131	SMARTONE TELECO	0.002%	95.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	GENWORTH MORTGA	0.002%	95.862%
6133	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	95.864%
6134	EXACT SCIENCES	0.002%	95.866%
6135	DAH CHONG HONG	0.002%	95.868%
6136	ADASTRIA HOLDI	0.002%	95.871%
6137	SUNLIGHT REAL E	0.002%	95.873%
6138	KAKAKU.COM INC	0.002%	95.875%
6139	SONIC CORP	0.002%	95.877%
6140	ADLER REAL ESTA	0.002%	95.880%
6141	UTD COMMUNITY F	0.002%	95.882%
6142	NAUTILUS GROUP	0.002%	95.884%
6143	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.002%	95.887%
6144	BK OF NAGOYA	0.002%	95.889%
6145	CHANGSHA ZOOMLI	0.002%	95.891%
6146	RECHI PRECISION	0.002%	95.893%
6147	MARUDAI FOOD CO	0.002%	95.896%
6148	INARI AMERTRON	0.002%	95.898%
6149	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	95.900%
6150	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.902%
6151	STARHILL GLOBAL	0.002%	95.905%
6152	ENTERTAINMENT O	0.002%	95.907%
6153	VOCUS COMMUN LT	0.002%	95.909%
6154	TORII PHARM CO	0.002%	95.911%
6155	FU SHOU YUAN IN	0.002%	95.914%
6156	PLAZA RETAIL RE	0.002%	95.916%
6157	JVC KENWOOD HLD	0.002%	95.918%
6158	TENARIS S.A.	0.002%	95.920%
6159	AMPLIFON SPA NE	0.002%	95.923%
6160	PROTECTOR FORSI	0.002%	95.925%
6161	SHANGHAI ELECTR	0.002%	95.927%
6162	TESARO INC	0.002%	95.929%
6163	S.A.C.I. FALABE	0.002%	95.932%
6164	KOHNAN SHOJI	0.002%	95.934%
6165	NSI NV	0.002%	95.936%
6166	BRITISH AMERICA	0.002%	95.938%
6167	DUCOMMUN INC COMMON STOCK USD.01	0.002%	95.941%
6168	SK NETWORKS CO	0.002%	95.943%
6169	ESPEC CORP	0.002%	95.945%
6170	COCA-COLA FEMSA	0.002%	95.947%
6171	GREENLAND HONG	0.002%	95.949%
6172	SCHRODERS(NEW)	0.002%	95.952%
6173	BLOOMBERRY RESO	0.002%	95.954%
6174	GOLDEN EAGLE RE	0.002%	95.956%
6175	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.002%	95.958%
6176	ODONTOPREV SA	0.002%	95.961%
6177	DOSHISHA CO	0.002%	95.963%
6178	DERMIRA INC	0.002%	95.965%
6179	KCE ELECTRONICS	0.002%	95.967%
6180	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.970%
6181	PRECINT PRO	0.002%	95.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	95.974%
6183	GINKO INTERNATI	0.002%	95.976%
6184	IOI CORPORATION	0.002%	95.978%
6185	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.981%
6186	LIMELIGHT NETW	0.002%	95.983%
6187	Q TECHNOLOGY GR	0.002%	95.985%
6188	PANDOX AB	0.002%	95.987%
6189	ZENRIN CO LTD	0.002%	95.990%
6190	TSINGTAO BREWER	0.002%	95.992%
6191	ELITE SEMICONDU	0.002%	95.994%
6192	DYDO DRINCO INC	0.002%	95.996%
6193	MITRA ADIPERKAS	0.002%	95.998%
6194	DAKTRONICS INC COMMON STOCK	0.002%	96.001%
6195	MATAS AS	0.002%	96.003%
6196	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.005%
6197	HANSON INTL TBK	0.002%	96.007%
6198	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.009%
6199	PACIFIC TEXTILE	0.002%	96.012%
6200	TIBET WATER RES	0.002%	96.014%
6201	RESOLUTE MINING	0.002%	96.016%
6202	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.018%
6203	ASIAN PAINTS LT	0.002%	96.020%
6204	SANOFI INDIA LT	0.002%	96.023%
6205	HISAMITSU PHARM	0.002%	96.025%
6206	TSI HOLDINGS CO	0.002%	96.027%
6207	DIGITAL CHINA H	0.002%	96.029%
6208	QOL CO LTD	0.002%	96.031%
6209	LE NOBLE AGE	0.002%	96.034%
6210	CHEIL WORLDWIDE	0.002%	96.036%
6211	DONGFANG ELECT	0.002%	96.038%
6212	TRINITY MIRROR	0.002%	96.040%
6213	INTERNATIONAL P	0.002%	96.042%
6214	S&T AG	0.002%	96.045%
6215	INVACARE CORP	0.002%	96.047%
6216	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.049%
6217	BANK NEGARA IND	0.002%	96.051%
6218	SM PRIME HLDGS	0.002%	96.053%
6219	TED BAKER PLC	0.002%	96.056%
6220	HAVELLS INDIA L	0.002%	96.058%
6221	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.060%
6222	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.062%
6223	LUNDIN PERTOLEU	0.002%	96.064%
6224	SINTOKOGIO	0.002%	96.066%
6225	FELDA GLOBAL VE	0.002%	96.069%
6226	MATAHARI DEPART	0.002%	96.071%
6227	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.073%
6228	NONG SHIM CO	0.002%	96.075%
6229	ISHIHARA SANGYO	0.002%	96.077%
6230	YOKOHAMA REITO	0.002%	96.080%
6231	SWECO AB	0.002%	96.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.084%
6233	GLORIA MATERIAL	0.002%	96.086%
6234	RTL GROUP SA	0.002%	96.088%
6235	URSTADT BIDDLE	0.002%	96.090%
6236	VESTEL ELECTRON	0.002%	96.093%
6237	K.C. TECH	0.002%	96.095%
6238	UPONOR OYJ	0.002%	96.097%
6239	ASTRAL FOODS	0.002%	96.099%
6240	TAIKISHA	0.002%	96.101%
6241	HUIZHANG BANK C	0.002%	96.103%
6242	PRESS KOGYO CO	0.002%	96.106%
6243	ST SHINE OPTICA	0.002%	96.108%
6244	CHESSWOOD GROUP	0.002%	96.110%
6245	PLATINUM ASSET	0.002%	96.112%
6246	MAX INDIA	0.002%	96.114%
6247	QUIMICA Y MINER	0.002%	96.116%
6248	VANGUARD INTL S	0.002%	96.119%
6249	SAINT MARC HLDG	0.002%	96.121%
6250	ZHEN DING TECHN	0.002%	96.123%
6251	CENTRAL GARDEN&	0.002%	96.125%
6252	HONG LEONG BANK	0.002%	96.127%
6253	C C LAND HOLDIN	0.002%	96.129%
6254	VETROPACK HOLDI	0.002%	96.132%
6255	HEIWA REAL ESTA	0.002%	96.134%
6256	ONEREIT	0.002%	96.136%
6257	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.138%
6258	SHINKONG SYNTHE	0.002%	96.140%
6259	ICHIGO REAL EST	0.002%	96.142%
6260	MAN SE	0.002%	96.144%
6261	KUNG LONG BATTE	0.002%	96.147%
6262	SALINI IMPREGIL	0.002%	96.149%
6263	TV ASAHI CORP	0.002%	96.151%
6264	WEBJET LTD	0.002%	96.153%
6265	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.155%
6266	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.157%
6267	PEARSON STK	0.002%	96.160%
6268	MERSEN SA	0.002%	96.162%
6269	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.164%
6270	CHUGOKU ELEC PO	0.002%	96.166%
6271	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	96.168%
6272	TOKYOTOKEIBA CO	0.002%	96.170%
6273	SIAM CITY CEMEN	0.002%	96.172%
6274	ARCH COAL INC A COMMON STOCK USD.01	0.002%	96.174%
6275	NIPPON PAINT CO	0.002%	96.177%
6276	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.179%
6277	SHANGHAI PETROC	0.002%	96.181%
6278	RICARDO	0.002%	96.183%
6279	VIVOTEK INC	0.002%	96.185%
6280	DIAGEO PLC	0.002%	96.187%
6281	TONG YANG INV B	0.002%	96.189%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	PC DEPOT CORP	0.002%	96.192%
6283	DAIKYONISHIKAWA	0.002%	96.194%
6284	NEC NETWK & SYS	0.002%	96.196%
6285	PRINCE HOUSING	0.002%	96.198%
6286	ORION CORP	0.002%	96.200%
6287	BERTRANDT AG	0.002%	96.202%
6288	FUKUSHIMA IND C	0.002%	96.204%
6289	KUALA LUMPUR KE	0.002%	96.206%
6290	SHIKUN & BINUI	0.002%	96.209%
6291	ROCK FIELD CO	0.002%	96.211%
6292	JIN CO.LTD	0.002%	96.213%
6293	HOKUETSU BANK	0.002%	96.215%
6294	HANA TOUR SERVI	0.002%	96.217%
6295	MEKONOMEN AB	0.002%	96.219%
6296	JAPAN WOOL TEXT	0.002%	96.221%
6297	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.223%
6298	IGUATEMI EMP SH	0.002%	96.226%
6299	NIKKISO CO	0.002%	96.228%
6300	USI CORPORATION	0.002%	96.230%
6301	XL AXIATA TBK P	0.002%	96.232%
6302	ACANDO AB	0.002%	96.234%
6303	ABOITIZ EQUITY	0.002%	96.236%
6304	LOTTE CHILSUNG	0.002%	96.238%
6305	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.240%
6306	SLC AGRICOLA SA	0.002%	96.243%
6307	TOKYO BROADCAST	0.002%	96.245%
6308	INPHI CORP COMMON STOCK	0.002%	96.247%
6309	HOKKAIDO ELEC P	0.002%	96.249%
6310	AVON PRODUCTS I	0.002%	96.251%
6311	MATSUYA FOODS C	0.002%	96.253%
6312	ZALANDO SE	0.002%	96.255%
6313	HUNG SHENG CONS	0.002%	96.257%
6314	AVEX GROUP HOLD	0.002%	96.259%
6315	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.262%
6316	ALTAREA SCA	0.002%	96.264%
6317	REPLY SPA	0.002%	96.266%
6318	ARDENTEC CORP	0.002%	96.268%
6319	KT CORPORATION	0.002%	96.270%
6320	KOSSAN RUBBER I	0.002%	96.272%
6321	VS INDUSTRY BHD	0.002%	96.274%
6322	SINOTRANS SHIPP	0.002%	96.276%
6323	TAKARA SHUZO CO	0.002%	96.278%
6324	PRUKSA HOLDING	0.002%	96.280%
6325	DEUTSCHE BETEI	0.002%	96.283%
6326	BANGKOK EXPRESS	0.002%	96.285%
6327	NITTA CORP	0.002%	96.287%
6328	WILSON BAYLY HO	0.002%	96.289%
6329	CHINA MACHINERY	0.002%	96.291%
6330	COLOWIDE CO LTD	0.002%	96.293%
6331	CADILA HEALTHCA	0.002%	96.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	MENICON CO LTD	0.002%	96.297%
6333	ONESAVINGS BANK	0.002%	96.299%
6334	TSUKUI CORP	0.002%	96.301%
6335	BRODRENE HARTMA	0.002%	96.303%
6336	MELCOR DEVS LTD	0.002%	96.306%
6337	RENHE COMMERCIA	0.002%	96.308%
6338	IRISH RESIDENTI	0.002%	96.310%
6339	AICHI STEEL WOR	0.002%	96.312%
6340	TUNG THIH ELECT	0.002%	96.314%
6341	VUKILE PROPERTY	0.002%	96.316%
6342	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.318%
6343	TAISHO PHARMACE	0.002%	96.320%
6344	FOSTER ELECTRIC	0.002%	96.322%
6345	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.324%
6346	OTE(HELLENIC TL	0.002%	96.326%
6347	AKITA BANK	0.002%	96.328%
6348	LOOKERS PLC	0.002%	96.331%
6349	DNO INTERNATION	0.002%	96.333%
6350	AUSTRALIAN PHAR	0.002%	96.335%
6351	TPI POLENE PCL	0.002%	96.337%
6352	GREENCROSS LTD	0.002%	96.339%
6353	HAKDEX AB	0.002%	96.341%
6354	YOKOGAWA BRIDGE	0.002%	96.343%
6355	TEIKOKU PISTON	0.002%	96.345%
6356	HULIC REIT INC	0.002%	96.347%
6357	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	96.349%
6358	NEXEN TIRE CORP	0.002%	96.351%
6359	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.353%
6360	GMO INTERNET IN	0.002%	96.355%
6361	SIMMTECH CO LTD	0.002%	96.357%
6362	IRB INFRASTRUCT	0.002%	96.360%
6363	MCJ CO LTD	0.002%	96.362%
6364	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.364%
6365	CHINA GALAXY SE	0.002%	96.366%
6366	GPO DE INVERSIO	0.002%	96.368%
6367	YIRENDAI LTD AD	0.002%	96.370%
6368	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.002%	96.372%
6369	GEOX S.P.A.	0.002%	96.374%
6370	THULE GROUP AB/	0.002%	96.376%
6371	DAESANG CORP	0.002%	96.378%
6372	PPC LTD	0.002%	96.380%
6373	PIAGGIO	0.002%	96.382%
6374	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.384%
6375	ADVANCED WIRELE	0.002%	96.386%
6376	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.388%
6377	PAGE INDUSTRIES	0.002%	96.390%
6378	CACHE LOGISTICS	0.002%	96.393%
6379	MIURA CO	0.002%	96.395%
6380	TIANJIN PORT DE	0.002%	96.397%
6381	LING SEN PRECIS	0.002%	96.399%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	ORIFLAME HOLDIN	0.002%	96.401%
6383	PACIFIC METALS	0.002%	96.403%
6384	CVR ENERGY INC	0.002%	96.405%
6385	ALUMINUM CORP OF CHINA ADR ADR	0.002%	96.407%
6386	WEG SA	0.002%	96.409%
6387	EUGENE CORP	0.002%	96.411%
6388	TALGO SA	0.002%	96.413%
6389	ONEBEACON INSUR	0.002%	96.415%
6390	NEO-CHINA GROUP	0.002%	96.417%
6391	FISSION URANIUM	0.002%	96.419%
6392	CORP INMOBILIAR	0.002%	96.421%
6393	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.423%
6394	SUMMARECON AGUN	0.002%	96.425%
6395	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	96.427%
6396	EPS CO LTD	0.002%	96.429%
6397	KARDEX	0.002%	96.431%
6398	IDFC BANK LTD	0.002%	96.433%
6399	ECO WORLD DEVL	0.002%	96.436%
6400	MEDIA NUSANTARA	0.002%	96.438%
6401	KENEDIX INC	0.002%	96.440%
6402	GEMDALE PROPERT	0.002%	96.442%
6403	YOUNGWON CORP	0.002%	96.444%
6404	NOVAE GROUP PLC	0.002%	96.446%
6405	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.448%
6406	INTILAND DEVPT	0.002%	96.450%
6407	FAES FARMA SA	0.002%	96.452%
6408	HANKYU REIT INC	0.002%	96.454%
6409	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.456%
6410	RUENTEX DEVELOP	0.002%	96.458%
6411	ASAHI DIAMOND I	0.002%	96.460%
6412	CAWACHI LTD	0.002%	96.462%
6413	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	96.464%
6414	ALIANSCE SHOPPI	0.002%	96.466%
6415	TSURUHA HOLDING	0.002%	96.468%
6416	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.470%
6417	INFRASTRUCTURE	0.002%	96.472%
6418	KAGA ELECTRONIC	0.002%	96.474%
6419	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.476%
6420	TAKASAGO INTL C	0.002%	96.478%
6421	LEYOU TECHNOLOG	0.002%	96.480%
6422	EAGLE INDUSTRY	0.002%	96.482%
6423	CHROMA ATE INC	0.002%	96.484%
6424	VOLTAS LTD	0.002%	96.486%
6425	DAIICHI KIGENSO	0.002%	96.488%
6426	SAKATA INX CORP	0.002%	96.490%
6427	DENNY S CORP COMMON STOCK USD.01	0.002%	96.492%
6428	ELEC POWER DEV	0.002%	96.494%
6429	FUKUDA DENSHI C	0.002%	96.496%
6430	CALIFORNIA AMPL	0.002%	96.498%
6431	MAYR-MELNHOF KA	0.002%	96.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	EBOS GROUP LTD	0.002%	96.502%
6433	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.505%
6434	ITOCHU FUEL COR	0.002%	96.507%
6435	MARCO POLO DEV	0.002%	96.509%
6436	SAMYANG HOLDING	0.002%	96.511%
6437	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.513%
6438	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.515%
6439	PRESTIGE ESTATE	0.002%	96.517%
6440	KWS SAAT AG	0.002%	96.519%
6441	HKR INTL LTD	0.002%	96.521%
6442	AMTRAN TECHNOLO	0.002%	96.523%
6443	NEO SOLAR POWER	0.002%	96.525%
6444	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.527%
6445	MAGNESITA REFRA	0.002%	96.529%
6446	SHIKOKU BANK	0.002%	96.531%
6447	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.533%
6448	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	96.535%
6449	OCEAN YIELD ASA	0.002%	96.537%
6450	HOUSING DEVELOP	0.002%	96.539%
6451	HI-LEX CORP	0.002%	96.541%
6452	FUTABA INDUSTRI	0.002%	96.543%
6453	COMMERCIAL INTE	0.002%	96.545%
6454	METLIFECARE LTD	0.002%	96.547%
6455	INFRATIL LTD	0.002%	96.549%
6456	VILLEROY & BOCH	0.002%	96.551%
6457	VT HOLDINGS CO	0.002%	96.553%
6458	AVANZA BANK HOL	0.002%	96.555%
6459	WAFER WORKS COR	0.002%	96.557%
6460	TURKIYE SINAI K	0.002%	96.559%
6461	MIYAZAKI BANK	0.002%	96.561%
6462	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.563%
6463	NORITZ CORP	0.002%	96.565%
6464	MAJOR CINEPLEX	0.002%	96.567%
6465	DEL FRISCOS RES	0.002%	96.569%
6466	PETRON CORP	0.002%	96.571%
6467	MYER HOLDINGS L	0.002%	96.573%
6468	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.002%	96.575%
6469	SALMAR ASA	0.002%	96.577%
6470	TAIYO INK MFG C	0.002%	96.579%
6471	DEVOTEAM SA	0.002%	96.581%
6472	SIIC ENVIRONMEN	0.002%	96.583%
6473	TOP GLOVE CORP	0.002%	96.585%
6474	KUDELSKI S.A.	0.002%	96.587%
6475	KINDOM CONSTRUC	0.002%	96.589%
6476	CONSUN PHARMACE	0.002%	96.591%
6477	TECNICAS REUNID	0.002%	96.593%
6478	MOUNT GIBSON IR	0.002%	96.595%
6479	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.597%
6480	MASTERLINK SECS	0.002%	96.599%
6481	CANON ELECTRONI	0.002%	96.600%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	SPIRENT COMMUNI	0.002%	96.602%
6483	SIERRA BANCORP COMMON STOCK	0.002%	96.604%
6484	LANDEC CORP	0.002%	96.606%
6485	MICHINOKU BANK	0.002%	96.608%
6486	MITSUBOSHI BELT	0.002%	96.610%
6487	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.612%
6488	CHIYODA CORP	0.002%	96.614%
6489	SKYLARK CO LTD	0.002%	96.616%
6490	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.618%
6491	AGRANA BETEILIG	0.002%	96.620%
6492	I.T LIMITED	0.002%	96.622%
6493	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.624%
6494	ANGLOGOLD LTD	0.002%	96.626%
6495	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	96.628%
6496	NOVOLIPET STEEL	0.002%	96.630%
6497	BK OF SAGA	0.002%	96.632%
6498	NAKANISHI INC	0.002%	96.634%
6499	SEMIRARA MINING	0.002%	96.636%
6500	KOREA AEROSPACE	0.002%	96.638%
6501	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.640%
6502	LUYE PHARMA GRO	0.002%	96.642%
6503	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.644%
6504	COVESTRO AG	0.002%	96.646%
6505	SINTEX PLASTICS	0.002%	96.648%
6506	CLEVO	0.002%	96.650%
6507	PT TIMAH TBK	0.002%	96.652%
6508	WELSPUN INDIA L	0.002%	96.654%
6509	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.656%
6510	INTERNATIONAL M	0.002%	96.658%
6511	PSK INC	0.002%	96.660%
6512	COVENANT TRANSP	0.002%	96.662%
6513	DIVERS RES BHD	0.002%	96.664%
6514	SEAH BESTEEL CO	0.002%	96.665%
6515	YAPI VE KREDI B	0.002%	96.667%
6516	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	96.669%
6517	BANK OF CHONGQI	0.002%	96.671%
6518	ORIOLA-KD CORP	0.002%	96.673%
6519	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.675%
6520	BML INC	0.002%	96.677%
6521	SOL SPA	0.002%	96.679%
6522	DESCENTE LTD.	0.002%	96.681%
6523	CHOFU SEISAKUSH	0.002%	96.683%
6524	POLA ORBIS HLDG	0.002%	96.685%
6525	CHINA METAL PRO	0.002%	96.687%
6526	MINOR INTERNATI	0.002%	96.689%
6527	ALBIOMA	0.002%	96.691%
6528	D.A. CONSORTIUM	0.002%	96.693%
6529	NORITAKE CO	0.002%	96.695%
6530	CHAROEN POK PHA	0.002%	96.697%
6531	HUA HONG SEMICO	0.002%	96.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.701%
6533	SHIBUYA KOGYO C	0.002%	96.703%
6534	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	96.704%
6535	HIBERNIA REIT P	0.002%	96.706%
6536	ELMOS SEMICONDU	0.002%	96.708%
6537	SYSTEX CORPORAT	0.002%	96.710%
6538	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.712%
6539	SURTECO SE	0.002%	96.714%
6540	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.716%
6541	INOGEN INC COMMON STOCK USD.001	0.002%	96.718%
6542	NISSEI BUILD KO	0.002%	96.720%
6543	FINGERPRINT CAR	0.002%	96.722%
6544	CIA SANEAMENTO	0.002%	96.724%
6545	PLAYA HOTELS &	0.002%	96.726%
6546	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.728%
6547	EHIME BANK	0.002%	96.730%
6548	SHIZUOKAGAS CO	0.002%	96.732%
6549	TREDEGAR CORP COMMON STOCK	0.002%	96.734%
6550	AMOTECH CO LTD	0.002%	96.735%
6551	GENESCO INC COMMON STOCK USD1.0	0.002%	96.737%
6552	CANON INC SPONS ADR ADR	0.002%	96.739%
6553	FAR EAST DEPT	0.002%	96.741%
6554	TRANSCEND INFOR	0.002%	96.743%
6555	DANIELI & CO CO	0.002%	96.745%
6556	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.747%
6557	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.749%
6558	KENKO MAYONNAIS	0.002%	96.751%
6559	MYOB GROUP LTD	0.002%	96.753%
6560	BYGGMAX GROUP A	0.002%	96.755%
6561	NIPPON CARBON C	0.002%	96.757%
6562	TITAN CEMENT CO	0.002%	96.759%
6563	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.760%
6564	CLARION CO	0.002%	96.762%
6565	PCHOME ONLINE I	0.002%	96.764%
6566	SPLUNK INC COMMON STOCK USD.001	0.002%	96.766%
6567	PDL BIOPHARMA INC COMMON STOCK USD.01	0.002%	96.768%
6568	JAPAN PULP & PA	0.002%	96.770%
6569	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	96.772%
6570	TOWNGAS CHINA C	0.002%	96.774%
6571	ORIENT CORP	0.002%	96.776%
6572	SUN FRONTIER FU	0.002%	96.778%
6573	TOKYO STEEL MFG	0.002%	96.780%
6574	AGELLAN COMMERC	0.002%	96.782%
6575	YIEH PHUI ENTS	0.002%	96.783%
6576	OBERBANK AG	0.002%	96.785%
6577	HAPAG-LLOYD AG	0.002%	96.787%
6578	TIKKURILA OY	0.002%	96.789%
6579	SANDEN CORP	0.002%	96.791%
6580	VERITIV CORP COMMON STOCK USD.01	0.002%	96.793%
6581	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	96.795%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	ZAGG INC COMMON STOCK USD.001	0.002%	96.797%
6583	BANK OF PHILIPP	0.002%	96.799%
6584	TORRENT PHARM	0.002%	96.801%
6585	GRUMA SA DE CV	0.002%	96.803%
6586	NINE ENTERTAINM	0.002%	96.804%
6587	SUPERBLOCK PCL	0.002%	96.806%
6588	ONO PHARMACEUTI	0.002%	96.808%
6589	MULTIPLUS SA	0.002%	96.810%
6590	XO GROUP INC COMMON STOCK USD.01	0.002%	96.812%
6591	ADANI POWER LTD	0.002%	96.814%
6592	UKC HOLDINGS CO	0.002%	96.816%
6593	SMI HOLDINGS GR	0.002%	96.818%
6594	OKURA INDUSTRIA	0.002%	96.820%
6595	ST BARBARA MINE	0.002%	96.822%
6596	RAISIO YHTYMA O	0.002%	96.823%
6597	ESSENDANT INC COMMON STOCK USD.1	0.002%	96.825%
6598	UTD INDUSTRIAL	0.002%	96.827%
6599	LIFESTYLE INTER	0.002%	96.829%
6600	INTERTAIN GROUP	0.002%	96.831%
6601	QUALITY HOUSES	0.002%	96.833%
6602	FUJI CO(TOKYO)	0.002%	96.835%
6603	SAIBU GAS CO	0.002%	96.837%
6604	CULP INC COMMON STOCK USD.05	0.002%	96.839%
6605	THORESEN THAI A	0.002%	96.840%
6606	KONOIKE TRANSP	0.002%	96.842%
6607	TIME DOTCOM BHD	0.002%	96.844%
6608	HAYNES INTL INC	0.002%	96.846%
6609	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.848%
6610	PAX GLOBAL TECH	0.002%	96.850%
6611	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.852%
6612	KOMERCNI BANKA	0.002%	96.854%
6613	LAI SUN DEVELOP	0.002%	96.855%
6614	CHAUN-CHOUNG TE	0.002%	96.857%
6615	PRESTIGE INTERN	0.002%	96.859%
6616	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.861%
6617	ASSOCD INTL HOT	0.002%	96.863%
6618	BIOTEST AG	0.002%	96.865%
6619	AXT INC COMMON STOCK USD.001	0.002%	96.867%
6620	KINEPOLIS GROUP	0.002%	96.869%
6621	PIERRE & VACANC	0.002%	96.871%
6622	FTD COS INC COMMON STOCK USD.0001	0.002%	96.872%
6623	GROWTHPOINT PRO	0.002%	96.874%
6624	WISDOM MARINE L	0.002%	96.876%
6625	CIA DE DIST INT	0.002%	96.878%
6626	FAMOUS BRANDS L	0.002%	96.880%
6627	SAO MARTINHO SA	0.002%	96.882%
6628	HK ELECTRIC INV	0.002%	96.884%
6629	JU TENG INTERNA	0.002%	96.885%
6630	VZ HOLDING AG	0.002%	96.887%
6631	NITTETSU MINING	0.002%	96.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	CLEARWATER SEAF	0.002%	96.891%
6633	THAI AIRWAYS IN	0.002%	96.893%
6634	NISHIO RENT ALL	0.002%	96.895%
6635	GLOW ENERGY	0.002%	96.897%
6636	GO-AHEAD GROUP	0.002%	96.899%
6637	NRG YIELD INC CLASS C COMMON STOCK	0.002%	96.900%
6638	SOILBUILD BUSIN	0.002%	96.902%
6639	WAKITA & CO	0.002%	96.904%
6640	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	96.906%
6641	GLOBANT SA	0.002%	96.908%
6642	BACHEM HLD AG-B	0.002%	96.910%
6643	MUHIBBAH ENGINE	0.002%	96.912%
6644	LG&E & KU ENERG	0.002%	96.913%
6645	BOIRON	0.002%	96.915%
6646	SINARMAS LAND	0.002%	96.917%
6647	TRENCOR	0.002%	96.919%
6648	ABC-MART INC	0.002%	96.921%
6649	XING AG	0.002%	96.923%
6650	TOYO CONSTRUCTI	0.002%	96.924%
6651	AMSTERDAM COMMO	0.002%	96.926%
6652	ALPEK SAB	0.002%	96.928%
6653	MESA LABORATORIES INC COMMON STOCK	0.002%	96.930%
6654	CARL ZEISS MEDI	0.002%	96.932%
6655	KONGSBERG AUTOM	0.002%	96.934%
6656	UNION BNK OF IN	0.002%	96.936%
6657	PREMIER OIL	0.002%	96.937%
6658	STEF-TFE NEW	0.002%	96.939%
6659	SHIN ZU SHING C	0.002%	96.941%
6660	QINGDAO PORT IN	0.002%	96.943%
6661	CHINA INTL MARI	0.002%	96.945%
6662	ISEKI & CO	0.002%	96.947%
6663	YELLOW HAT LTD.	0.002%	96.948%
6664	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.950%
6665	DEVELOPMENT CRE	0.002%	96.952%
6666	ELETROBRAS PREF	0.002%	96.954%
6667	SEAH STEEL	0.002%	96.956%
6668	DELEK GROUP	0.002%	96.958%
6669	AVEO GROUP	0.002%	96.960%
6670	MGI COUTIER	0.002%	96.961%
6671	DAI NIPPON TORY	0.002%	96.963%
6672	MALAYSIA BUILD	0.002%	96.965%
6673	KIKUCHI CO LTD	0.002%	96.967%
6674	CORP COMERCI SA	0.002%	96.969%
6675	ASSYSTEM	0.002%	96.971%
6676	SRA HOLDINGS IN	0.002%	96.972%
6677	ELBIT SYSTEMS L	0.002%	96.974%
6678	DIRTT ENVIRONME	0.002%	96.976%
6679	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	96.978%
6680	ARROW GLOBAL GR	0.002%	96.980%
6681	FORHOUSE CORP	0.002%	96.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	ZAKL AZOT W	0.002%	96.983%
6683	BANGKOK LIFE AS	0.002%	96.985%
6684	PIOLAX CO	0.002%	96.987%
6685	KARUR VYSYA BAN	0.002%	96.989%
6686	IGG INC	0.002%	96.991%
6687	S FOODS INC	0.002%	96.992%
6688	SHANGHAI JIN JI	0.002%	96.994%
6689	CONTROLADORA VU	0.002%	96.996%
6690	CLEANAWAY CO LT	0.002%	96.998%
6691	DAIDO METAL CO	0.002%	97.000%
6692	BENETEAU	0.002%	97.002%
6693	XIAMEN INTL POR	0.002%	97.003%
6694	VILMORIN CLAUSE	0.002%	97.005%
6695	G.U.D. HOLDINGS	0.002%	97.007%
6696	TOWA PHARM CO L	0.002%	97.009%
6697	DAEWOO ENGINEER	0.002%	97.011%
6698	IBASE TECHNOLOG	0.002%	97.012%
6699	L'OCCITANE INTE	0.002%	97.014%
6700	MACQUARIE LEISU	0.002%	97.016%
6701	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	97.018%
6702	PROCTER & GAMBL	0.002%	97.020%
6703	TAIWAN SECOM	0.002%	97.021%
6704	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.023%
6705	DAIKI ALUMINIUM	0.002%	97.025%
6706	FRANK'S INTERNA	0.002%	97.027%
6707	TOKAI RUBBER IN	0.002%	97.029%
6708	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.031%
6709	MIGHTY RIVER PO	0.002%	97.032%
6710	GUANGZHOU AUTOM	0.002%	97.034%
6711	ELETROBRAS COMM	0.002%	97.036%
6712	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	97.038%
6713	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.040%
6714	NIPPON ROAD CO	0.002%	97.041%
6715	SEASPAN CORP	0.002%	97.043%
6716	STUART OLSON IN	0.002%	97.045%
6717	COSTAMARE INC	0.002%	97.047%
6718	ARATA CORP	0.002%	97.049%
6719	HANSOL PAPER CO	0.002%	97.050%
6720	PHILIPPINE NATL	0.002%	97.052%
6721	YUASA TRADING C	0.002%	97.054%
6722	SHIKOKU CHEMICA	0.002%	97.056%
6723	J-OIL MILLS INC	0.002%	97.057%
6724	CHESNARA PLC	0.002%	97.059%
6725	KARNATAKA BANK	0.002%	97.061%
6726	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.002%	97.063%
6727	NATIONAL STORAG	0.002%	97.065%
6728	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.066%
6729	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.068%
6730	HYUNDAI ELEVATO	0.002%	97.070%
6731	SUMMIT INDUSTRI	0.002%	97.072%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	EASY BIO INC	0.002%	97.074%
6733	SCRIPPS NETWORK	0.002%	97.075%
6734	CEMENTIR S.p.A.	0.002%	97.077%
6735	KONAI CO LTD	0.002%	97.079%
6736	AI HOLDINGS COR	0.002%	97.081%
6737	PARQUE ARAUCO S	0.002%	97.082%
6738	BREVILLE GROUP	0.002%	97.084%
6739	TAIFLEX SCIENTI	0.002%	97.086%
6740	VITAL HEALTHCAR	0.002%	97.088%
6741	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	97.090%
6742	SUESS MICRO TEC	0.002%	97.091%
6743	ACHILLES CORP	0.002%	97.093%
6744	TAIWAN COGENERA	0.002%	97.095%
6745	HUONS CO LTD	0.002%	97.097%
6746	MIQUEL Y COSTAS	0.002%	97.098%
6747	FINISH LINE INC	0.002%	97.100%
6748	FORMULA SYST(19	0.002%	97.102%
6749	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.104%
6750	KUMIAI CHEM IND	0.002%	97.106%
6751	KOLON CORPORATI	0.002%	97.107%
6752	QL RESOURCES BH	0.002%	97.109%
6753	GREATVIEW ASEPT	0.002%	97.111%
6754	ASTALDI	0.002%	97.113%
6755	BAUER AG	0.002%	97.114%
6756	AOI ELECTRONICS	0.002%	97.116%
6757	FRASERS COMMERC	0.002%	97.118%
6758	ECORODOVIAS INF	0.002%	97.120%
6759	SREI INFRASTRUC	0.002%	97.122%
6760	COLTENE HOLDI	0.002%	97.123%
6761	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.125%
6762	VST HLDGS	0.002%	97.127%
6763	SEMICONDUCTOR M	0.002%	97.129%
6764	BEC WORLD PUBLI	0.002%	97.130%
6765	GUOCOLAND LTD	0.002%	97.132%
6766	G&L BEIJER AB B	0.002%	97.134%
6767	BURSA MALAYSIA	0.002%	97.136%
6768	CHUBU SHIRYO CO	0.002%	97.137%
6769	CHAOWEI POWER H	0.002%	97.139%
6770	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	97.141%
6771	RAITO KOGYO CO	0.002%	97.143%
6772	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.144%
6773	ARGOSY PROPERTY	0.002%	97.146%
6774	BETER BED HOLD	0.002%	97.148%
6775	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.150%
6776	PRESSANCE CORPO	0.002%	97.152%
6777	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.153%
6778	UOA DEVELOPMENT	0.002%	97.155%
6779	RIPLEY CORP SA	0.002%	97.157%
6780	TAMURA CORP	0.002%	97.159%
6781	TEJON RANCH CO	0.002%	97.160%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	HOCHDORF HOLDIN	0.002%	97.162%
6783	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	97.164%
6784	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	97.166%
6785	STARHUB LIMITED	0.002%	97.167%
6786	KESKO OYJ	0.002%	97.169%
6787	DAI-DAN CO	0.002%	97.171%
6788	NETENT AB	0.002%	97.173%
6789	TONGYANG LIFE I	0.002%	97.174%
6790	MITANI CORP	0.002%	97.176%
6791	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.178%
6792	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.180%
6793	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.181%
6794	BELC CO LTD	0.002%	97.183%
6795	H&R GMBH & CO K	0.002%	97.185%
6796	SUN HUNG KAI CO	0.002%	97.187%
6797	SHINDENGEN ELEC	0.002%	97.188%
6798	AKASTOR ASA	0.002%	97.190%
6799	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.192%
6800	KOZA ANADOLU ME	0.002%	97.194%
6801	PENDRAGON PLC	0.002%	97.195%
6802	YANGTZE OPT FIB	0.002%	97.197%
6803	TOHO ZINC CO LT	0.002%	97.199%
6804	GPO FIN INTERAC	0.002%	97.200%
6805	VECTRUS INC COMMON STOCK USD.01	0.002%	97.202%
6806	GRAPE KING INC	0.002%	97.204%
6807	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.206%
6808	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.207%
6809	POLYTEC HOLDING	0.002%	97.209%
6810	T.HASEGAWA CO	0.002%	97.211%
6811	DAEDUCK GDS	0.002%	97.213%
6812	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.214%
6813	NORITSU KOKI CO	0.002%	97.216%
6814	HOSOKAWA MICRON	0.002%	97.218%
6815	CHINA SHANSHUI	0.002%	97.220%
6816	PREMIER FOODS	0.002%	97.221%
6817	RISO KAGAKU COR	0.002%	97.223%
6818	KAPPAHL HOLDING	0.002%	97.225%
6819	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.226%
6820	MAH SING GROUP	0.002%	97.228%
6821	SATO CORP	0.002%	97.230%
6822	COSMOS PHARMACE	0.002%	97.232%
6823	RED STAR MACALL	0.002%	97.233%
6824	AIDA ENGINEERIN	0.002%	97.235%
6825	GREE INC	0.002%	97.237%
6826	NIHON NOHYAKU	0.002%	97.239%
6827	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.240%
6828	METRO PACIFIC I	0.002%	97.242%
6829	RESOLUTE FOREST	0.002%	97.244%
6830	SAGA PLC	0.002%	97.245%
6831	KINIK CO	0.002%	97.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	HIBIYA ENGINEER	0.002%	97.249%
6833	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.251%
6834	TEKFEN HOLDING	0.002%	97.252%
6835	INDIAN HOTELS	0.002%	97.254%
6836	UMS HLDGS LTD	0.002%	97.256%
6837	CROCS INC COMMON STOCK USD.001	0.002%	97.257%
6838	RIKEN CORP	0.002%	97.259%
6839	CARBONITE INC COMMON STOCK USD.01	0.002%	97.261%
6840	CITIZENS INC COMMON STOCK	0.002%	97.263%
6841	NOJIMA CORP	0.002%	97.264%
6842	FRONTLINE LTD/B	0.002%	97.266%
6843	CHINA LIFE INSU	0.002%	97.268%
6844	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.269%
6845	AUSTAL LTD	0.002%	97.271%
6846	GENMAB A/S	0.002%	97.273%
6847	YUEXIU REAL ES	0.002%	97.274%
6848	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	97.276%
6849	CREDIT CORP GRO	0.002%	97.278%
6850	GLADSTONE COMME	0.002%	97.280%
6851	BANK PEKAO	0.002%	97.281%
6852	KOWLOON DEVMT	0.002%	97.283%
6853	SANRIO CO	0.002%	97.285%
6854	CIA TRANSM ENER	0.002%	97.286%
6855	SHINSHO CORP	0.002%	97.288%
6856	AIMIA INC	0.002%	97.290%
6857	CALIAN GROUP LT	0.002%	97.291%
6858	BENEFIT ONE INC	0.002%	97.293%
6859	BANDO CHEMICAL	0.002%	97.295%
6860	CAFE DE CORAL H	0.002%	97.297%
6861	TUBOS REUNIDOS	0.002%	97.298%
6862	VITTORIA ASSICU	0.002%	97.300%
6863	361 DEGREES INT	0.002%	97.302%
6864	NICHIDEN CORP	0.002%	97.303%
6865	COMDIRECT BANK	0.002%	97.305%
6866	MERIDA INDUSTRY	0.002%	97.307%
6867	DEVRO	0.002%	97.308%
6868	JASA MARGA	0.002%	97.310%
6869	BANCO DAVIVIEND	0.002%	97.312%
6870	NICHII GAKKAN C	0.002%	97.313%
6871	BLOOMAGE BIOTEC	0.002%	97.315%
6872	CHINA NATIONAL	0.002%	97.317%
6873	COWEN INC COMMON STOCK USD.01	0.002%	97.318%
6874	CHIMEI MATERIAL	0.002%	97.320%
6875	WASHTEC AG	0.002%	97.322%
6876	ECHO GLOBAL LOG	0.002%	97.323%
6877	WEST MARINE INC COMMON STOCK USD.001	0.002%	97.325%
6878	HORNBACH BAUMAR	0.002%	97.327%
6879	TOCALO CO LTD	0.002%	97.328%
6880	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	97.330%
6881	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	INFOCOM CORP	0.002%	97.334%
6883	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.335%
6884	SHORETEL INC COMMON STOCK USD.001	0.002%	97.337%
6885	YANZHOU COAL MI	0.002%	97.339%
6886	HULIC CO LTD	0.002%	97.340%
6887	HARMONIC DRIVE	0.002%	97.342%
6888	REFRESCO GROUP	0.002%	97.344%
6889	B&B TOOLS AB	0.002%	97.345%
6890	HUNTER DOUGLAS	0.002%	97.347%
6891	HOKUTO CORP	0.002%	97.349%
6892	CHOICE PROPERTI	0.002%	97.350%
6893	EMIRA PROPERTY	0.002%	97.352%
6894	MURRAY & ROBERT	0.002%	97.354%
6895	ZOJIRUSHI CORP	0.002%	97.355%
6896	DUNI AB	0.002%	97.357%
6897	INDIAN BANK	0.002%	97.359%
6898	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.360%
6899	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.362%
6900	OITA BANK	0.002%	97.364%
6901	SALA CORPORATIO	0.002%	97.365%
6902	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.367%
6903	TECHNICOLOR	0.002%	97.369%
6904	HANMI PHARM CO	0.002%	97.370%
6905	JSP CORP	0.002%	97.372%
6906	JUSTSYSTEM	0.002%	97.373%
6907	FUJI KYUKO CO L	0.002%	97.375%
6908	UNID CO LTD	0.002%	97.377%
6909	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.378%
6910	OPAP SA	0.002%	97.380%
6911	CHAROEN POKPHAN	0.002%	97.382%
6912	DATA COMMUNICAT	0.002%	97.383%
6913	XINGDA INTERNAT	0.002%	97.385%
6914	HYUNDAI HOME SH	0.002%	97.387%
6915	TOA CORP	0.002%	97.388%
6916	CEMEX LATAM HLD	0.002%	97.390%
6917	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.392%
6918	POSCO CHEMTECH	0.002%	97.393%
6919	ENTERCOM COMMUN	0.002%	97.395%
6920	DASSAULT AVIATI	0.002%	97.397%
6921	SAKAI CHEMICAL	0.002%	97.398%
6922	KOC HOLDING AS	0.002%	97.400%
6923	HONGHUA GROUP L	0.002%	97.402%
6924	MK ELECTRON	0.002%	97.403%
6925	LT GROUP INC	0.002%	97.405%
6926	VAUDOISE ASSURA	0.002%	97.407%
6927	QIAGEN NV	0.002%	97.408%
6928	CHINA MAPLE LEA	0.002%	97.410%
6929	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.412%
6930	SRI TRANG AGRO	0.002%	97.413%
6931	TYC BROTHER IND	0.002%	97.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	SCSK CORPORATIO	0.002%	97.416%
6933	SANSHIN ELECTRO	0.002%	97.418%
6934	HAMAMATSU PHOTO	0.002%	97.420%
6935	NAMCHOW CHEMICA	0.002%	97.421%
6936	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.423%
6937	CUTERA INC COMMON STOCK USD.001	0.002%	97.425%
6938	DR.CI:LABO CO L	0.002%	97.426%
6939	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.428%
6940	ALUPAR INVEST S	0.002%	97.430%
6941	PHOTO-ME INTERN	0.002%	97.431%
6942	HIMART CO LTD	0.002%	97.433%
6943	ROBINSONS RETAI	0.002%	97.435%
6944	PERUSAHAAN GAS	0.002%	97.436%
6945	ATEN INTERNATIO	0.002%	97.438%
6946	TV TOKYO HLDG C	0.002%	97.439%
6947	DALI FOODS GROU	0.002%	97.441%
6948	HANDSOME CORP	0.002%	97.443%
6949	TOYO ENG CORP	0.002%	97.444%
6950	EUROMONEY INST	0.002%	97.446%
6951	EVA PRECISION I	0.002%	97.448%
6952	GWA GROUP LTD	0.002%	97.449%
6953	HAMAKYOREX CO L	0.002%	97.451%
6954	E CL SA	0.002%	97.452%
6955	KASAI KOGYO CO	0.002%	97.454%
6956	INABA DENKISANG	0.002%	97.456%
6957	AIMS AMP CAPITA	0.002%	97.457%
6958	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	97.459%
6959	AIXTRON AG	0.002%	97.461%
6960	INVESTEC PROP F	0.002%	97.462%
6961	M3 INC	0.002%	97.464%
6962	ENERCHINA HOLDI	0.002%	97.466%
6963	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	97.467%
6964	FINOLEX CABLES	0.002%	97.469%
6965	FERROTEC CORP	0.002%	97.470%
6966	NATIONAL GRID P	0.002%	97.472%
6967	TAEKWANG IND CO	0.002%	97.474%
6968	SUMITOMO SEIKA	0.002%	97.475%
6969	HODOGAYA CHEMIC	0.002%	97.477%
6970	CIA SANEAMENTO	0.002%	97.478%
6971	HOLY STONE ENTE	0.002%	97.480%
6972	GPO AEROPORTUAR	0.002%	97.482%
6973	BLACK DIAMOND G	0.002%	97.483%
6974	TAYCA CORP	0.002%	97.485%
6975	KALBE FARMA	0.002%	97.487%
6976	ZUMIEZ INC COMMON STOCK	0.002%	97.488%
6977	DAEHAN FLOUR MI	0.002%	97.490%
6978	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	97.491%
6979	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.493%
6980	TOSEI CORP	0.002%	97.495%
6981	DEXCOM INC COMMON STOCK USD.001	0.002%	97.496%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.498%
6983	ULTRA TECH CEMC	0.002%	97.500%
6984	EVEN CONSTRUCTO	0.002%	97.501%
6985	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	97.503%
6986	GUANGSHEN RAILW	0.002%	97.504%
6987	YAMABIKO CORP	0.002%	97.506%
6988	GREEN CROSS HLD	0.002%	97.508%
6989	CINCINNATI BELL INC COMMON STOCK USD.01	0.002%	97.509%
6990	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.511%
6991	ADVTECH LTD	0.002%	97.512%
6992	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.514%
6993	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.516%
6994	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	97.517%
6995	IPCA LABORATORI	0.002%	97.519%
6996	GERDAU SA	0.002%	97.520%
6997	LONMIN PLC	0.002%	97.522%
6998	TEIKOKU SEN-I C	0.002%	97.524%
6999	ATRIUM LJUNGBER	0.002%	97.525%
7000	mitsubishi PENC	0.002%	97.527%
7001	IRISH CONTINENT	0.002%	97.528%
7002	TSUKISHIMA KIKA	0.002%	97.530%
7003	FUSO CHEMICAL C	0.002%	97.532%
7004	COSCO HOLDINGS	0.002%	97.533%
7005	STOLT-NIELSEN L	0.002%	97.535%
7006	LOTTE FOOD CO	0.002%	97.536%
7007	STAGECOACH GROU	0.002%	97.538%
7008	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.540%
7009	SMS CO LTD	0.002%	97.541%
7010	TECHNOLOGY ONE	0.002%	97.543%
7011	GUJARAT STATE F	0.002%	97.544%
7012	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.546%
7013	YUHAN CORP	0.002%	97.548%
7014	TRUECAR INC COMMON STOCK USD.0001	0.002%	97.549%
7015	MOTA ENGLI SGPS	0.002%	97.551%
7016	BEIERSDORF AG	0.002%	97.552%
7017	LEGEND HOLDINGS	0.002%	97.554%
7018	BW LPG LTD	0.002%	97.556%
7019	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.557%
7020	MACATAWA BANK CORP COMMON STOCK	0.002%	97.559%
7021	NOVA MEASURING	0.002%	97.560%
7022	PROLOGIS PROPER	0.002%	97.562%
7023	LG INTL CORP	0.002%	97.564%
7024	AUSTRIA TECHNOL	0.002%	97.565%
7025	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.567%
7026	NITTOKU ENG CO	0.002%	97.568%
7027	MEC COMPANY LTD	0.002%	97.570%
7028	UNILEVER INDONE	0.002%	97.572%
7029	SEIKA CORP	0.002%	97.573%
7030	M DIAS BRANCO S	0.002%	97.575%
7031	TELENAV INC COMMON STOCK USD.001	0.002%	97.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	SINGAPORE FINAN	0.002%	97.578%
7033	EMPRESA NACIONAL	0.002%	97.579%
7034	BEIJER ALMA AB	0.002%	97.581%
7035	REDES ENERGETIC	0.002%	97.583%
7036	COLBUN S.A.	0.002%	97.584%
7037	FUJITSU KIDEN	0.002%	97.586%
7038	REGAL HOTELS IN	0.002%	97.587%
7039	GCL NEW ENERGY	0.002%	97.589%
7040	DHT HOLDINGS IN	0.002%	97.590%
7041	METAWATER CO LT	0.002%	97.592%
7042	F-TECH INC	0.002%	97.594%
7043	REDCO PROPRTIE	0.002%	97.595%
7044	PLENUS CO	0.002%	97.597%
7045	FINANCIAL PRODU	0.002%	97.598%
7046	NAMURA SHIPBUIL	0.002%	97.600%
7047	FARGLORY LAND D	0.002%	97.601%
7048	UNIVERSAL MEDIC	0.002%	97.603%
7049	PHOENIX MECANO	0.002%	97.605%
7050	WILH. WILHELMSE	0.002%	97.606%
7051	XINJIANG GOLDWI	0.002%	97.608%
7052	RAMAYANA LESTAR	0.002%	97.609%
7053	CHEMRING GROUP	0.002%	97.611%
7054	BIOGAIA AB	0.002%	97.612%
7055	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.614%
7056	HEINEKEN MALAYS	0.002%	97.616%
7057	SSANGYONG CEMEN	0.002%	97.617%
7058	ALCONIX CORPORA	0.002%	97.619%
7059	HO BEE INVESTME	0.002%	97.620%
7060	CENT PATTANA PU	0.002%	97.622%
7061	HURCO COMPANIES INC COMMON STOCK	0.002%	97.623%
7062	MAINSTREET EQUI	0.002%	97.625%
7063	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	97.627%
7064	TRONC INC COMMON STOCK USD.01	0.002%	97.628%
7065	IMMOBILIARE GRA	0.002%	97.630%
7066	HONGKONG&SHANG	0.002%	97.631%
7067	YURTEC CORPORAT	0.002%	97.633%
7068	KRBL LTD	0.002%	97.634%
7069	ALPHA & OMEGA S	0.002%	97.636%
7070	CT ENVIRONMENTA	0.002%	97.637%
7071	ADHI KARYA PERS	0.002%	97.639%
7072	REZIDOR HOTEL G	0.002%	97.641%
7073	LENZING AG	0.002%	97.642%
7074	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.644%
7075	PROCTER & GAMBL	0.002%	97.645%
7076	MIDAS HLDGS	0.002%	97.647%
7077	ELIS SA	0.002%	97.648%
7078	YOSHINOYA D&C C	0.002%	97.650%
7079	BLACKMORES LTD	0.002%	97.651%
7080	ICL-ISRAEL CHEM	0.002%	97.653%
7081	LIU CHONG HING	0.002%	97.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	SIGURD MICROELE	0.002%	97.656%
7083	HARASHIN CO LTD	0.002%	97.658%
7084	SUMIDA ELECTRIC	0.002%	97.659%
7085	ATUL LTD	0.002%	97.661%
7086	MEYER BURGER TE	0.002%	97.662%
7087	KAMEI CORP	0.002%	97.664%
7088	BINCK NV	0.002%	97.665%
7089	CAVERION CORP	0.002%	97.667%
7090	CARD FACTORY PL	0.002%	97.668%
7091	OBEROI REALTY L	0.002%	97.670%
7092	MANITOU	0.002%	97.672%
7093	FAGRON	0.002%	97.673%
7094	HANON SYSTEMS	0.002%	97.675%
7095	GOLDSUN DEV/CON	0.002%	97.676%
7096	OBIC	0.002%	97.678%
7097	FBD HLDGS	0.002%	97.679%
7098	SFA ENGINEERING	0.002%	97.681%
7099	TOWA BANK	0.002%	97.682%
7100	BELL AG - REG	0.002%	97.684%
7101	ALGOMA CENTRAL	0.002%	97.685%
7102	GENSCRIPT BIOTE	0.002%	97.687%
7103	EL AL ISRAEL AI	0.002%	97.689%
7104	WIZZ AIR HOLDIN	0.002%	97.690%
7105	MGM CHINA HLDGS	0.002%	97.692%
7106	KURODA ELECTRIC	0.002%	97.693%
7107	NESTLE INDIA	0.002%	97.695%
7108	CTCI CORP	0.002%	97.696%
7109	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	97.698%
7110	HARBIN POWER EQ	0.002%	97.699%
7111	SUNPOWER CORP COMMON STOCK USD.001	0.002%	97.701%
7112	CHINA AEROSPACE	0.002%	97.702%
7113	PALFINGER AG	0.002%	97.704%
7114	RELIANCE COMMUN	0.002%	97.705%
7115	HARMONIC INC	0.002%	97.707%
7116	RETAIL ESTATES	0.002%	97.709%
7117	DENBURY RESOURC	0.002%	97.710%
7118	CAREER TECHNOLO	0.002%	97.712%
7119	SBS HOLDINGS IN	0.002%	97.713%
7120	CORFICOLOMBIANA	0.002%	97.715%
7121	OPTO TECH CORPN	0.002%	97.716%
7122	DIGI INTL INC	0.002%	97.718%
7123	BULTEN AB	0.002%	97.719%
7124	MEDICLINIC INTE	0.002%	97.721%
7125	KAJARIA CERAMIC	0.002%	97.722%
7126	OIL & NATURAL G	0.002%	97.724%
7127	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.725%
7128	PETRONAS DAGANG	0.002%	97.727%
7129	UNITED INTL ENT	0.002%	97.728%
7130	CGN POWER CO LT	0.002%	97.730%
7131	FORD OTOSAN	0.002%	97.731%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	AFFICHAGE HOLDI	0.002%	97.733%
7133	RENEWABLE ENERG	0.002%	97.734%
7134	SUNGWOO HITECH	0.002%	97.736%
7135	SAMYANG CORP	0.002%	97.738%
7136	EMPEROR CAPITAL	0.002%	97.739%
7137	VINA CONCHA Y T	0.002%	97.741%
7138	ASTRA AGRO LEST	0.002%	97.742%
7139	STARZEN CO LTD	0.002%	97.744%
7140	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	97.745%
7141	CONN S INC COMMON STOCK USD.01	0.002%	97.747%
7142	LIPPO MALLS IN	0.002%	97.748%
7143	MODEC INC	0.002%	97.750%
7144	SOLOR A/S	0.002%	97.751%
7145	AMADA HOLDINGS	0.002%	97.753%
7146	GRIEG SEAFOOD A	0.002%	97.754%
7147	CHINA MANMADE F	0.002%	97.756%
7148	SIRTEX MEDICAL	0.002%	97.757%
7149	TT ELECTRONICS	0.002%	97.759%
7150	NEUROCRINE BIOS	0.002%	97.760%
7151	PRADA SPA	0.002%	97.762%
7152	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.763%
7153	TENMA CORPORATI	0.002%	97.765%
7154	TOKAI CORP/GIFU	0.002%	97.766%
7155	GREAT EASTERN H	0.002%	97.768%
7156	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.769%
7157	FACC AG	0.002%	97.771%
7158	SCANDI STANDARD	0.002%	97.772%
7159	AKKA TECHNOLOGI	0.002%	97.774%
7160	MCBRIDE PLC	0.002%	97.775%
7161	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.777%
7162	MAIRE TECNIMONT	0.002%	97.778%
7163	EIGHTEENTH BANK	0.002%	97.780%
7164	GR ED L'ESPRESS	0.002%	97.781%
7165	AEON FANTASY CO	0.002%	97.783%
7166	FIRST REIT	0.002%	97.784%
7167	FANTASIA HOLDIN	0.001%	97.786%
7168	CELLCOM ISRAEL	0.001%	97.787%
7169	BANGKOK DUSIT M	0.001%	97.789%
7170	GREAT EASTERN S	0.001%	97.790%
7171	CCC SA	0.001%	97.792%
7172	CT REAL ESTATE	0.001%	97.793%
7173	GIGA SOLAR MAT	0.001%	97.795%
7174	RELIANCE ENERGY	0.001%	97.796%
7175	MAX CO	0.001%	97.798%
7176	AEKYUNG PETROCH	0.001%	97.799%
7177	SPEEDCAST INTL	0.001%	97.801%
7178	LINX SA	0.001%	97.802%
7179	NISSIN CORP	0.001%	97.804%
7180	BANK JABAR BANT	0.001%	97.805%
7181	INFIGEN ENERGY	0.001%	97.807%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	KONISHI CO LTD	0.001%	97.808%
7183	W-SCOPE CO	0.001%	97.810%
7184	ASKUL	0.001%	97.811%
7185	TOTETSU KOGYO C	0.001%	97.813%
7186	MCMILLAN SHAKES	0.001%	97.814%
7187	LIFE CORPORATIO	0.001%	97.816%
7188	COAL INDIA LTD	0.001%	97.817%
7189	ALTEK CORP	0.001%	97.819%
7190	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	97.820%
7191	SOCIEDAD MATRIZ	0.001%	97.822%
7192	FUJIMORI KOGYO	0.001%	97.823%
7193	mitsui soko co	0.001%	97.825%
7194	HI SUN TECH CHI	0.001%	97.826%
7195	LIVZON PHARMACE	0.001%	97.828%
7196	CHOLAMANDALAM I	0.001%	97.829%
7197	STABILUS SA	0.001%	97.831%
7198	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.832%
7199	PKP CARGO SA	0.001%	97.834%
7200	TORSTAR CORP CL	0.001%	97.835%
7201	ALE PROPERTY TR	0.001%	97.836%
7202	GEMTEK TECHNOLO	0.001%	97.838%
7203	G-RESOURCES GP	0.001%	97.839%
7204	ALAM SUTERA REA	0.001%	97.841%
7205	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.001%	97.842%
7206	WEST BANCORPORATION COMMON STOCK	0.001%	97.844%
7207	MACQUARIE ATLAS	0.001%	97.845%
7208	DAIHO CONSTRUCT	0.001%	97.847%
7209	AMERICAN PUBLIC	0.001%	97.848%
7210	DAE DUCK ELECTR	0.001%	97.850%
7211	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	97.851%
7212	MAGNITOGORS-SPO	0.001%	97.853%
7213	SP SETIA	0.001%	97.854%
7214	WEYCO GROUP INC	0.001%	97.856%
7215	FURUKAWA CO	0.001%	97.857%
7216	RIKEN VITAMIN C	0.001%	97.859%
7217	ZHONG AN REAL E	0.001%	97.860%
7218	PTC INDIA LTD	0.001%	97.861%
7219	ANGLO PACIFIC G	0.001%	97.863%
7220	UNITIL CORP COMMON STOCK	0.001%	97.864%
7221	GREATEK ELECTRO	0.001%	97.866%
7222	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	97.867%
7223	IMAX CHINA HOLD	0.001%	97.869%
7224	ALBIS CO LTD	0.001%	97.870%
7225	ROLAND DG CORP	0.001%	97.872%
7226	KVAERNER ASA	0.001%	97.873%
7227	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	97.875%
7228	FEDERAL CORP	0.001%	97.876%
7229	EL PUERTO DE LI	0.001%	97.878%
7230	GMO PAYMENT GAT	0.001%	97.879%
7231	BRUNELLO CUCINE	0.001%	97.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	ATRIUM EUROPEAN	0.001%	97.882%
7233	GMR INFRASTRUCT	0.001%	97.883%
7234	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.885%
7235	SANGETSU CO	0.001%	97.886%
7236	DIVI'S LABORATO	0.001%	97.888%
7237	CENTRAL CHINA S	0.001%	97.889%
7238	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	97.891%
7239	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	97.892%
7240	GODREJ CONSUMER	0.001%	97.894%
7241	ALPIQ HOLDING A	0.001%	97.895%
7242	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	97.897%
7243	CMBC CAPITAL HO	0.001%	97.898%
7244	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	97.899%
7245	FUJIBO HOLDINGS	0.001%	97.901%
7246	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.902%
7247	TOWA CORP	0.001%	97.904%
7248	SUPER-SOL	0.001%	97.905%
7249	AP THAILAND PCL	0.001%	97.907%
7250	WIRECARD AG	0.001%	97.908%
7251	MINATO BANK	0.001%	97.910%
7252	ELDORADO RESORTS INC COMMON STOCK	0.001%	97.911%
7253	LAR ESPANA REAL	0.001%	97.912%
7254	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.001%	97.914%
7255	ALIO GOLD INC	0.001%	97.915%
7256	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.917%
7257	TOYO KANETSU KK	0.001%	97.918%
7258	DELTA DUNIA PET	0.001%	97.920%
7259	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	97.921%
7260	LI NING CO. LTD	0.001%	97.923%
7261	ALPEN CO LTD	0.001%	97.924%
7262	HAWKINS INC COMMON STOCK USD.05	0.001%	97.925%
7263	WINMARK CORP COMMON STOCK	0.001%	97.927%
7264	PARIS ORLEANS S	0.001%	97.928%
7265	PARK ELECTROCHE	0.001%	97.930%
7266	TENARIS S.A.	0.001%	97.931%
7267	WESTERN ENERGY	0.001%	97.933%
7268	JAMMU & KASHMIR	0.001%	97.934%
7269	RETAIL FOOD GRO	0.001%	97.936%
7270	MOBILEONE LTD.	0.001%	97.937%
7271	QAD INC A COMMON STOCK	0.001%	97.938%
7272	KEPPEL INFRASTR	0.001%	97.940%
7273	SEED CO LTD/TOK	0.001%	97.941%
7274	POLARIS INFRAS	0.001%	97.943%
7275	NVE CORP	0.001%	97.944%
7276	MEDY-TOX INC	0.001%	97.946%
7277	ADDTECH AB B SH	0.001%	97.947%
7278	HANNSTOUCH SOLU	0.001%	97.948%
7279	CESC	0.001%	97.950%
7280	TATA COMMUNICAT	0.001%	97.951%
7281	SONG WON IND	0.001%	97.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	FLYTECH TECHNOL	0.001%	97.954%
7283	TORIDOLL CORPOR	0.001%	97.956%
7284	UNIBAIL-RODAMCO	0.001%	97.957%
7285	ACETO CORP COMMON STOCK USD.01	0.001%	97.958%
7286	CRAFT BREWERS A	0.001%	97.960%
7287	AISAN INDUSTRY	0.001%	97.961%
7288	YOROZU CORP	0.001%	97.963%
7289	CERVECERIAS UNI	0.001%	97.964%
7290	CENTURY TEXT &	0.001%	97.966%
7291	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	97.967%
7292	YAMAZEN CORPORA	0.001%	97.968%
7293	CHINA WATER AFF	0.001%	97.970%
7294	RANK GROUP PLC	0.001%	97.971%
7295	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	97.973%
7296	PARCO CO	0.001%	97.974%
7297	CALBEE INC	0.001%	97.976%
7298	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	97.977%
7299	HOTELES CITY EX	0.001%	97.978%
7300	SUNNINGDALE TEC	0.001%	97.980%
7301	SL CORP	0.001%	97.981%
7302	ALTERRA POWER C	0.001%	97.983%
7303	STOCKMANN OYJ A	0.001%	97.984%
7304	LOJAS AMERICANA	0.001%	97.986%
7305	BUKIT SEMBAWNG	0.001%	97.987%
7306	PROCTOR&GAMBLE	0.001%	97.988%
7307	SAKAI HEAVY IND	0.001%	97.990%
7308	WELCIA HOLDINGS	0.001%	97.991%
7309	SHANDONG CHENMI	0.001%	97.993%
7310	BITTIUM OYJ	0.001%	97.994%
7311	KUKDO CHEMICAL	0.001%	97.995%
7312	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.997%
7313	KOREA GAS CORP	0.001%	97.998%
7314	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.000%
7315	CHINA GREENLAND	0.001%	98.001%
7316	AKR CORPORINDO	0.001%	98.003%
7317	BURKHALTER HOLD	0.001%	98.004%
7318	ROBERT WALTERS	0.001%	98.005%
7319	SINOFERT HOLDIN	0.001%	98.007%
7320	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.008%
7321	NIDEC CORPORATI	0.001%	98.010%
7322	SRI REJEKI ISMA	0.001%	98.011%
7323	CIA ENERGETICA	0.001%	98.012%
7324	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.014%
7325	PHOENIX HLDGS L	0.001%	98.015%
7326	SAKAI MOVING SE	0.001%	98.017%
7327	VITAL KSK HOLDI	0.001%	98.018%
7328	MALAYSIA MINING	0.001%	98.019%
7329	SOGEFI	0.001%	98.021%
7330	KYOEI STEEL LTD	0.001%	98.022%
7331	CALIDA HLDG	0.001%	98.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	KUSURI NO AOKI	0.001%	98.025%
7333	HOCHIKI CORPORA	0.001%	98.026%
7334	SHW AG	0.001%	98.028%
7335	TAMRON CO LTD	0.001%	98.029%
7336	SWORD GROUP	0.001%	98.030%
7337	NEWALTA INC	0.001%	98.032%
7338	ENPLAS CORP	0.001%	98.033%
7339	SAGAX AB	0.001%	98.035%
7340	NTT URBAN DEVEL	0.001%	98.036%
7341	COROMANDEL INTL	0.001%	98.037%
7342	SANYANGIndustr	0.001%	98.039%
7343	HIDAY HIDAKA CO	0.001%	98.040%
7344	SPH REIT	0.001%	98.042%
7345	LPP SA	0.001%	98.043%
7346	RECTICEL	0.001%	98.044%
7347	DEVELOPMENT SEC	0.001%	98.046%
7348	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.047%
7349	DORIAN LPG LTD	0.001%	98.049%
7350	STAR MICRONICS	0.001%	98.050%
7351	NISSHIN SEIFUN	0.001%	98.051%
7352	INFOMART CORP	0.001%	98.053%
7353	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.054%
7354	TOLI CORP	0.001%	98.056%
7355	KT SKYLIFE CO L	0.001%	98.057%
7356	AKEBONO BRAKE I	0.001%	98.058%
7357	TIPP24 SE	0.001%	98.060%
7358	NORDIC SEMICOND	0.001%	98.061%
7359	ZEHNDER GROUP A	0.001%	98.062%
7360	SINGAMAS CONTAI	0.001%	98.064%
7361	ARROWHEAD PROR	0.001%	98.065%
7362	HIRATA TECHNICA	0.001%	98.067%
7363	DAISO CO	0.001%	98.068%
7364	CORPORATE TRAVE	0.001%	98.069%
7365	CAPE	0.001%	98.071%
7366	ALLIED PROPERTI	0.001%	98.072%
7367	CHINA LILANG LT	0.001%	98.073%
7368	SEIKITOKYU KOGY	0.001%	98.075%
7369	EUROPAC PAPELES	0.001%	98.076%
7370	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.078%
7371	PETS AT HOME GR	0.001%	98.079%
7372	BES ENGINEERING	0.001%	98.080%
7373	DAIICHI JITSUGY	0.001%	98.082%
7374	ASSET MANAGERS	0.001%	98.083%
7375	KENTUCKY FRIED	0.001%	98.084%
7376	DAIRY FARM INTL	0.001%	98.086%
7377	EVERLIGHT CHEMI	0.001%	98.087%
7378	PARTRON CO LTD	0.001%	98.088%
7379	PROSPERITY REIT	0.001%	98.090%
7380	TSURUMI MFG CO	0.001%	98.091%
7381	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.001%	98.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	SANKYO TATEYAMA	0.001%	98.094%
7383	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.095%
7384	CAPITAL&REG PRO	0.001%	98.097%
7385	GLOBAL YATIRIM	0.001%	98.098%
7386	HANSOL LCD INC	0.001%	98.099%
7387	LEWIS GROUP LTD	0.001%	98.101%
7388	TONG YANG CEMEN	0.001%	98.102%
7389	DISCO CORPORATI	0.001%	98.103%
7390	GURUNAVI INC	0.001%	98.105%
7391	GOLD CIRCUIT EL	0.001%	98.106%
7392	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.108%
7393	SHANGHAI FOSUN	0.001%	98.109%
7394	CHINA RESOURCES	0.001%	98.110%
7395	SHINKO PLANTECH	0.001%	98.112%
7396	GREAT LAKES DRE	0.001%	98.113%
7397	RADNET INC COMMON STOCK USD.0001	0.001%	98.114%
7398	DOGAN HOLDINGS	0.001%	98.116%
7399	LEXTAR ELECTRON	0.001%	98.117%
7400	DOUTOR NICHIRE	0.001%	98.118%
7401	RCR TOMLINSON L	0.001%	98.120%
7402	TAKASAGO THML E	0.001%	98.121%
7403	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.122%
7404	HANWHA NON-LIFE	0.001%	98.124%
7405	KATAKURA INDS	0.001%	98.125%
7406	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.126%
7407	CHINA SINGYES S	0.001%	98.128%
7408	DONG-A SOCIO	0.001%	98.129%
7409	ANANDA DEVELOPM	0.001%	98.131%
7410	HOTAI MOTOR CO	0.001%	98.132%
7411	DRAEGERWERK KGA	0.001%	98.133%
7412	MIYAJI ENGINEER	0.001%	98.135%
7413	MARUWA CO LTD	0.001%	98.136%
7414	SMK CORP	0.001%	98.137%
7415	BTB REAL ESTATE	0.001%	98.139%
7416	BOYAA INTERACTI	0.001%	98.140%
7417	VIRTUS HEALTH L	0.001%	98.141%
7418	UMW HLDGS BERHA	0.001%	98.143%
7419	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.144%
7420	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.145%
7421	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.147%
7422	SCATEC SOLAR AS	0.001%	98.148%
7423	GENESIS ENERGY	0.001%	98.149%
7424	VAISALA	0.001%	98.151%
7425	ACE HARDWARE IN	0.001%	98.152%
7426	HUADIAN POWER I	0.001%	98.153%
7427	CHINA SUNTIEN G	0.001%	98.155%
7428	BRUNEL INTL	0.001%	98.156%
7429	PHIBRO ANIMAL H	0.001%	98.157%
7430	OKABE CO	0.001%	98.159%
7431	NYRSTAR NV	0.001%	98.160%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	MASISA SA	0.001%	98.161%
7433	AYGAZ	0.001%	98.163%
7434	HYUNDAI DS,OLD	0.001%	98.164%
7435	JAMCO COPORATIN	0.001%	98.165%
7436	XTEP INTERNATIO	0.001%	98.167%
7437	JIH SUN FINANCI	0.001%	98.168%
7438	CHINA OIL & GAS	0.001%	98.169%
7439	GREEN SEAL HOLD	0.001%	98.171%
7440	ASIA VITAL COMP	0.001%	98.172%
7441	BANK COOP AG	0.001%	98.173%
7442	TOX FREE SOLUTI	0.001%	98.175%
7443	PEMBANGUNAN P	0.001%	98.176%
7444	ALMIRALL SA	0.001%	98.177%
7445	GLORIOUS PROPER	0.001%	98.179%
7446	NIPPON BEET SUG	0.001%	98.180%
7447	ZOETIS INC SR UNSECURED 02/18 1.875	0.001%	98.181%
7448	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.001%	98.183%
7449	FUDO CONSTRUCTI	0.001%	98.184%
7450	FREIGHTCAR AMER	0.001%	98.185%
7451	ENERGISA SA	0.001%	98.187%
7452	KOTOBUKI SPIRIT	0.001%	98.188%
7453	TAI CHEUNG HLDG	0.001%	98.189%
7454	CSI PROPERTIES	0.001%	98.191%
7455	SUNDARAM FINANC	0.001%	98.192%
7456	GRUPO AEROMEXIC	0.001%	98.193%
7457	FILINVEST LAND	0.001%	98.195%
7458	GLOBERIDE INC	0.001%	98.196%
7459	MEGACHIPS CORP	0.001%	98.197%
7460	LIGHT S.A.	0.001%	98.199%
7461	UMH PROP INC	0.001%	98.200%
7462	LANDING INTL DE	0.001%	98.201%
7463	TEAM INC	0.001%	98.202%
7464	GREIF INC CL B COMMON STOCK	0.001%	98.204%
7465	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.205%
7466	NISHIMATSUYA CH	0.001%	98.206%
7467	GULLIVER INTERN	0.001%	98.208%
7468	RYOYO ELECTRO C	0.001%	98.209%
7469	THAI VEGETABLE	0.001%	98.210%
7470	YAKULT HONSHA C	0.001%	98.212%
7471	ASCOPIAVE SPA	0.001%	98.213%
7472	CHINESE ESTATES	0.001%	98.214%
7473	DIRECIONAL ENGE	0.001%	98.216%
7474	RYOSHOKU LTD	0.001%	98.217%
7475	QSC AG	0.001%	98.218%
7476	ETALON GROUP-GD	0.001%	98.220%
7477	CONCENTRADORA	0.001%	98.221%
7478	SIGDO KOPPERS S	0.001%	98.222%
7479	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.223%
7480	ESSO(FRANCAISE)	0.001%	98.225%
7481	CHUNG HUNG STEE	0.001%	98.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	ORIENTAL HLDGS	0.001%	98.227%
7483	TONG HSING ELEC	0.001%	98.229%
7484	GRAPHITE INDIA	0.001%	98.230%
7485	SILICONWARE PRE	0.001%	98.231%
7486	MANDALAY RESOUR	0.001%	98.233%
7487	T-GAIA CORP	0.001%	98.234%
7488	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.235%
7489	MORGAN SINDALL	0.001%	98.237%
7490	RAFFLES MEDICAL	0.001%	98.238%
7491	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.239%
7492	CPMC HLDGS LTD	0.001%	98.240%
7493	NIPPON SEISEN C	0.001%	98.242%
7494	BOUSTEAD HLDGS	0.001%	98.243%
7495	DSP GROUP INC	0.001%	98.244%
7496	CENTURIA INDUST	0.001%	98.246%
7497	ANICOM HOLDINGS	0.001%	98.247%
7498	HMC INVESTMENT	0.001%	98.248%
7499	SUNPLUS TECHNOL	0.001%	98.250%
7500	CIMC ENRIC HOLD	0.001%	98.251%
7501	TUPY SA	0.001%	98.252%
7502	ALARKO HOLDINGS	0.001%	98.253%
7503	DAIWA INDUSTRIE	0.001%	98.255%
7504	HEARTLAND NEW Z	0.001%	98.256%
7505	VERA BRADLEY INC COMMON STOCK	0.001%	98.257%
7506	ORACLE FIN SERV	0.001%	98.259%
7507	FIDEA HOLDINGS	0.001%	98.260%
7508	IDI INSURANCE C	0.001%	98.261%
7509	DAI-ICHI SEIKO	0.001%	98.262%
7510	MENORA MIVTACHI	0.001%	98.264%
7511	CHINA WATER IND	0.001%	98.265%
7512	SPCG	0.001%	98.266%
7513	SAMTY CO.LTD.	0.001%	98.268%
7514	GRUPO FAMSA SA	0.001%	98.269%
7515	HIROCA HOLDINGS	0.001%	98.270%
7516	GOODBABY INTERN	0.001%	98.271%
7517	JAHWA ELECTRONI	0.001%	98.273%
7518	EKOVEST BHD	0.001%	98.274%
7519	TOENEC CORP	0.001%	98.275%
7520	IMDEX LTD	0.001%	98.277%
7521	AICHI CORPORATI	0.001%	98.278%
7522	HAPPINET CORP	0.001%	98.279%
7523	TECHTARGET COMMON STOCK USD.001	0.001%	98.280%
7524	EZION HOLDINGS	0.001%	98.282%
7525	GS RETAIL CO LT	0.001%	98.283%
7526	CMC MAGNETICS C	0.001%	98.284%
7527	AJANTA PHARMA	0.001%	98.286%
7528	ALTICE NV	0.001%	98.287%
7529	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.288%
7530	TOKUSHU TOKAI H	0.001%	98.289%
7531	SAS AB	0.001%	98.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	VIACOM INC SR UNSECURED 12/19 2.75	0.001%	98.292%
7533	MIRAMAR HTEL &	0.001%	98.293%
7534	SCHOELLER BLECK	0.001%	98.294%
7535	MAINSTREET HEAL	0.001%	98.296%
7536	PSG GROUP LTD	0.001%	98.297%
7537	SWISSQUOTE GP H	0.001%	98.298%
7538	SYNERGIE	0.001%	98.300%
7539	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.301%
7540	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.302%
7541	mitsui HIGH TEC	0.001%	98.303%
7542	NIPPON PISTON R	0.001%	98.305%
7543	UNIVERSAL ENTER	0.001%	98.306%
7544	TRANS COSMOS	0.001%	98.307%
7545	DABUR INDIA LTD	0.001%	98.308%
7546	SHINOKEN GROUP	0.001%	98.310%
7547	SURMODICS INC COMMON STOCK USD.05	0.001%	98.311%
7548	NISSIN SUGAR HO	0.001%	98.312%
7549	WOWOW INC	0.001%	98.314%
7550	SHIMIZU BANK	0.001%	98.315%
7551	ELECTRA	0.001%	98.316%
7552	STHREE	0.001%	98.317%
7553	HUANENG POWER I	0.001%	98.319%
7554	DONGJIANG ENVIR	0.001%	98.320%
7555	MERIDIAN ENERGY	0.001%	98.321%
7556	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.322%
7557	ORACLE CORP JAP	0.001%	98.324%
7558	MELISRON LTD	0.001%	98.325%
7559	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.326%
7560	5N PLUS INC.	0.001%	98.327%
7561	GUANGDONG NAN Y	0.001%	98.329%
7562	HIQ INTERNATION	0.001%	98.330%
7563	FOLKESTONE EDU	0.001%	98.331%
7564	RELIGARE HEALTH	0.001%	98.332%
7565	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.334%
7566	MANDOM CORP	0.001%	98.335%
7567	LAND MARK OPTOE	0.001%	98.336%
7568	WILH WILHELMOSEN	0.001%	98.337%
7569	ECOPETROL SA	0.001%	98.339%
7570	CALIX INC COMMON STOCK	0.001%	98.340%
7571	DEPO AUTO PARTS	0.001%	98.341%
7572	BELLEVUE GROUP	0.001%	98.343%
7573	JEOL	0.001%	98.344%
7574	POU SHENG INTL	0.001%	98.345%
7575	RUSHYDRO PJSC ADR ADR	0.001%	98.346%
7576	ADITYA BIRLA CA	0.001%	98.348%
7577	NAN KANG RUBB T	0.001%	98.349%
7578	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.350%
7579	NETIA SA	0.001%	98.351%
7580	KURA CORPORATIO	0.001%	98.353%
7581	FUKUDA CORP	0.001%	98.354%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.355%
7583	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.356%
7584	LITE-ON SEMICON	0.001%	98.358%
7585	SANSIRI PUBLIC	0.001%	98.359%
7586	CROMPTON GREAVE	0.001%	98.360%
7587	SK TELECOM ADR	0.001%	98.361%
7588	MERCK & CO INC	0.001%	98.363%
7589	ARB CORP LTD	0.001%	98.364%
7590	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.365%
7591	CHINA HUIYUAN J	0.001%	98.366%
7592	XXENTRIA TECHNO	0.001%	98.368%
7593	MINISTOP CO	0.001%	98.369%
7594	ONE HOSPITALITY	0.001%	98.370%
7595	SHINKO SHOJI CO	0.001%	98.371%
7596	MACAU LEGEND DE	0.001%	98.372%
7597	NETUREN CO	0.001%	98.374%
7598	MUNKSJO OYJ	0.001%	98.375%
7599	CHINA STEEL CHE	0.001%	98.376%
7600	TAKAMATSU CONS	0.001%	98.377%
7601	WARABEYA NICHII	0.001%	98.379%
7602	TSUBAKI NAKASHI	0.001%	98.380%
7603	SHIBAURA ELECTR	0.001%	98.381%
7604	SIPEF(PLANT FIN	0.001%	98.382%
7605	PLASTIVALOIRE	0.001%	98.384%
7606	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.385%
7607	IGB REAL ESTATE	0.001%	98.386%
7608	WONIK IPS CO LT	0.001%	98.387%
7609	TOBISHIMA CORP	0.001%	98.389%
7610	KANSAI URBAN BA	0.001%	98.390%
7611	JINLI GROUP HOL	0.001%	98.391%
7612	WCT HOLDINGS BH	0.001%	98.392%
7613	HAN JIN TRANSPO	0.001%	98.394%
7614	AKSA AKRILIK KI	0.001%	98.395%
7615	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.396%
7616	PACK CORP	0.001%	98.397%
7617	ONE LIBERTY PRO	0.001%	98.398%
7618	YEUN CHYANG IND	0.001%	98.400%
7619	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.401%
7620	YEONG GUAN ENER	0.001%	98.402%
7621	SHIPPING CP IND	0.001%	98.403%
7622	WINCANTON	0.001%	98.405%
7623	SPIRE HEALTHCAR	0.001%	98.406%
7624	SIAM COMMERCIAL	0.001%	98.407%
7625	SOLIUM CAPITAL	0.001%	98.408%
7626	CHINA SHENGMU O	0.001%	98.410%
7627	SHENG SIONG GRO	0.001%	98.411%
7628	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.412%
7629	MALAYSIAN RES C	0.001%	98.413%
7630	YOUNGONE CORP	0.001%	98.414%
7631	INGENIA COMMUNI	0.001%	98.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	SILVER LAKE RES	0.001%	98.417%
7633	BEIJING NORTH S	0.001%	98.418%
7634	INTERSHOP HOLDI	0.001%	98.419%
7635	FREEMAN FINANCI	0.001%	98.421%
7636	WILLDAN GROUP I	0.001%	98.422%
7637	PETRONAS GAS	0.001%	98.423%
7638	SCHRODER REAL E	0.001%	98.424%
7639	SALFACORP SA	0.001%	98.425%
7640	DAWNRAYS PHARMS	0.001%	98.427%
7641	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.428%
7642	KOREA KOLMAR CO	0.001%	98.429%
7643	STANDARD FOODS	0.001%	98.430%
7644	YASUNAGA CORP	0.001%	98.431%
7645	WEIQIAO TEXTILE	0.001%	98.433%
7646	GL EVENTS	0.001%	98.434%
7647	BKW ENERGIE AG	0.001%	98.435%
7648	KPJ HEALTHCARE	0.001%	98.436%
7649	ASCENDAS HOSPIT	0.001%	98.438%
7650	GIANPLUS TECHN	0.001%	98.439%
7651	HANWHA SECS	0.001%	98.440%
7652	NEWOCEAN ENERGY	0.001%	98.441%
7653	IP GROUP	0.001%	98.442%
7654	GLAXOSMITHKLINE	0.001%	98.444%
7655	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.445%
7656	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.446%
7657	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.447%
7658	PTT PUBLIC COMP	0.001%	98.448%
7659	FORMOSA LABORAT	0.001%	98.450%
7660	CHUNG HSIN ELEC	0.001%	98.451%
7661	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.452%
7662	TOYO TANSO CO L	0.001%	98.453%
7663	KJB FINANCIAL G	0.001%	98.455%
7664	MOMENTUM GROUP	0.001%	98.456%
7665	ASIA PACIFIC TE	0.001%	98.457%
7666	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.001%	98.458%
7667	TELESITES SAB D	0.001%	98.459%
7668	CHINA SHIPPING	0.001%	98.461%
7669	ANDHRA BANK	0.001%	98.462%
7670	CITY OFFICE REI	0.001%	98.463%
7671	ANZ (INT'L) LD	0.001%	98.464%
7672	BOSCH LTD	0.001%	98.465%
7673	AGRITRADE RESOU	0.001%	98.467%
7674	ALTRI SGPS S.A.	0.001%	98.468%
7675	DAITO PHARM	0.001%	98.469%
7676	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.470%
7677	DIP CORPORATION	0.001%	98.471%
7678	SHINNIHON CORP	0.001%	98.473%
7679	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.001%	98.474%
7680	RAYMOND LTD	0.001%	98.475%
7681	TOCHIGI BANK	0.001%	98.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	EN-JAPAN INC.	0.001%	98.477%
7683	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.478%
7684	ELECOM CO LTD	0.001%	98.480%
7685	MEDIVIR	0.001%	98.481%
7686	TA CHEN STAINLE	0.001%	98.482%
7687	LOTES CO LTD	0.001%	98.483%
7688	NIPPON THOMPSON	0.001%	98.484%
7689	SPEEDY HIRE PLC	0.001%	98.486%
7690	LOCK&LOCK CO LT	0.001%	98.487%
7691	TOURISM HOLDING	0.001%	98.488%
7692	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.489%
7693	NIEN HSING TEXT	0.001%	98.490%
7694	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.492%
7695	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.493%
7696	ALONY HETZ	0.001%	98.494%
7697	BATA INDIA LTD	0.001%	98.495%
7698	SMA SOLAR TECHN	0.001%	98.496%
7699	KIKKOMAN CORP	0.001%	98.498%
7700	VITROLIFE AB	0.001%	98.499%
7701	WALLISER KANTON	0.001%	98.500%
7702	D-LINK	0.001%	98.501%
7703	DENKI KOGYO CO	0.001%	98.502%
7704	JAPAN DRILLING	0.001%	98.503%
7705	GERRY WEBER INT	0.001%	98.505%
7706	PARTNER COMMUNI	0.001%	98.506%
7707	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.507%
7708	EMLAK KONUT GYO	0.001%	98.508%
7709	KOBAYASHI PHARM	0.001%	98.509%
7710	OPERA SOFTWARE	0.001%	98.511%
7711	S1 CORP	0.001%	98.512%
7712	ZTE CORP	0.001%	98.513%
7713	COMPANHIA DE GA	0.001%	98.514%
7714	DEA CAPITAL SPA	0.001%	98.515%
7715	UOB-KAY HIAN HO	0.001%	98.516%
7716	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.001%	98.518%
7717	CHONG HONG CONS	0.001%	98.519%
7718	CHINA AVIATION	0.001%	98.520%
7719	CSBC CORPORATIO	0.001%	98.521%
7720	WYNN MACAU LTD	0.001%	98.522%
7721	CERVUS EQUIPMEN	0.001%	98.523%
7722	GOL LINHAS AERE	0.001%	98.525%
7723	NATUREX	0.001%	98.526%
7724	SOLARTECH INTL	0.001%	98.527%
7725	NRW HOLDINGS LT	0.001%	98.528%
7726	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.529%
7727	MANILA ELECTRIC	0.001%	98.530%
7728	KLOVERN AB B SH	0.001%	98.532%
7729	WPP AUNZ LTD	0.001%	98.533%
7730	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.534%
7731	FIRST GEN CORPO	0.001%	98.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	FLEXIGROUP LIMI	0.001%	98.536%
7733	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.537%
7734	RVH INC	0.001%	98.539%
7735	RINNAI CORP	0.001%	98.540%
7736	MAGNUM BERHAD	0.001%	98.541%
7737	SDL PLC	0.001%	98.542%
7738	FAR EAST HOSPIT	0.001%	98.543%
7739	RIDLEY CORP LTD	0.001%	98.544%
7740	RICH DEVELOPMEN	0.001%	98.546%
7741	OSAKA STEEL CO	0.001%	98.547%
7742	INTAGE INC	0.001%	98.548%
7743	PRESIDENT SECS	0.001%	98.549%
7744	AJISEN CHINA HO	0.001%	98.550%
7745	HEY SONG	0.001%	98.551%
7746	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.552%
7747	MILBON CO	0.001%	98.554%
7748	Technopolis Oyj	0.001%	98.555%
7749	MAYNE PHARMA GR	0.001%	98.556%
7750	MEARS GROUP PLC	0.001%	98.557%
7751	SEKISUI JUSHI C	0.001%	98.558%
7752	FIAT CHRYSLER A	0.001%	98.559%
7753	TEXHONG TEXTILE	0.001%	98.560%
7754	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.562%
7755	CAMBRIDGE INDUS	0.001%	98.563%
7756	PANIN FINANCIAL	0.001%	98.564%
7757	HEIJMANS	0.001%	98.565%
7758	MITSUJI + CO LTD SPONS ADR ADR	0.001%	98.566%
7759	NOVELION THERAP	0.001%	98.567%
7760	TESCO CORP	0.001%	98.568%
7761	LI PENG ENTERPR	0.001%	98.570%
7762	DONGWON DEVELOP	0.001%	98.571%
7763	MERCURIES & ASS	0.001%	98.572%
7764	NUFLARE TECHNOL	0.001%	98.573%
7765	ZIX CORP COMMON STOCK USD.01	0.001%	98.574%
7766	CELSIA SA ESP	0.001%	98.575%
7767	KAVERI SEED CO	0.001%	98.576%
7768	HNZ GROUP INC	0.001%	98.578%
7769	IRON FORCE INDU	0.001%	98.579%
7770	FURUKAWA BATTER	0.001%	98.580%
7771	CREDITO REAL SA	0.001%	98.581%
7772	ON-BRIGHT ELECT	0.001%	98.582%
7773	MORITO CO	0.001%	98.583%
7774	INOVALIS REAL E	0.001%	98.584%
7775	CONA RESOURCES	0.001%	98.586%
7776	FEDEX CORP COMPANY GUAR 02/20 2.3	0.001%	98.587%
7777	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.588%
7778	SILICON WORKS	0.001%	98.589%
7779	BELLE CORPORATI	0.001%	98.590%
7780	PULSE SEISMIC	0.001%	98.591%
7781	NORTHWEST PIPE	0.001%	98.592%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.593%
7783	AMER SOFTWARE I	0.001%	98.595%
7784	NICHIREKI CO LT	0.001%	98.596%
7785	HEUNG-A SHIPPIN	0.001%	98.597%
7786	FUJICCO CO	0.001%	98.598%
7787	ZOOPLA PROPERTY	0.001%	98.599%
7788	SIA REIT INC	0.001%	98.600%
7789	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.601%
7790	PICO FAR EAST H	0.001%	98.602%
7791	T & K TOKA CO L	0.001%	98.604%
7792	SAMSUNG CARD	0.001%	98.605%
7793	COSCO CORPORATI	0.001%	98.606%
7794	NICE HOLDINGS C	0.001%	98.607%
7795	HELLENIC EXCH H	0.001%	98.608%
7796	BEIJING URBAN C	0.001%	98.609%
7797	ORDINA NV	0.001%	98.610%
7798	TEKKEN CORP	0.001%	98.611%
7799	CURRO HOLDINGS	0.001%	98.613%
7800	AMERICAS SILVER	0.001%	98.614%
7801	DASSAULT SYSTEM	0.001%	98.615%
7802	HOTEL SHILLA	0.001%	98.616%
7803	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.617%
7804	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.618%
7805	DARFON ELECTRON	0.001%	98.619%
7806	NICE INFORMATIO	0.001%	98.620%
7807	MORITA HOLDINGS	0.001%	98.622%
7808	YPSOMED HOLDING	0.001%	98.623%
7809	FOXTONS GROUP P	0.001%	98.624%
7810	COSMO LADY CHIN	0.001%	98.625%
7811	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.001%	98.626%
7812	QUANTA STORAGE	0.001%	98.627%
7813	SHANGHAI DASHEN	0.001%	98.628%
7814	NORTH MINING SH	0.001%	98.629%
7815	PERSISTENT SYST	0.001%	98.630%
7816	JOYFUL HONDA CO	0.001%	98.632%
7817	ITOKI CORP	0.001%	98.633%
7818	METAIR INVESTME	0.001%	98.634%
7819	BANK HANDLOWY W	0.001%	98.635%
7820	COSCO INTERNATI	0.001%	98.636%
7821	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.637%
7822	BORYSZEW SA	0.001%	98.638%
7823	INAGEYA CO LTD	0.001%	98.639%
7824	FORUS S.A.	0.001%	98.640%
7825	SRE GROUP LTD	0.001%	98.642%
7826	MALAYSIAN PACIF	0.001%	98.643%
7827	HOEGH LNG HOLDI	0.001%	98.644%
7828	GENTING PLANTA	0.001%	98.645%
7829	IMF (AUSTRALIA)	0.001%	98.646%
7830	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.647%
7831	VIRBAC	0.001%	98.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	PARKSON RETAIL	0.001%	98.649%
7833	AMARA RAJA BATT	0.001%	98.650%
7834	WOORI BANK SPON ADR ADR	0.001%	98.651%
7835	NOBLE GROUP LTD	0.001%	98.653%
7836	AURAS TECHNOLOG	0.001%	98.654%
7837	SELECT HARVESTS	0.001%	98.655%
7838	INTERVEST OFFIC	0.001%	98.656%
7839	FUKUSHIMA BANK	0.001%	98.657%
7840	COX & KINGS LTD	0.001%	98.658%
7841	SONGA OFFSHORE	0.001%	98.659%
7842	MEGA WORLD PROP	0.001%	98.660%
7843	BIESSE	0.001%	98.661%
7844	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.662%
7845	IMAGINATION TEC	0.001%	98.664%
7846	KPIT TECHNOLOGI	0.001%	98.665%
7847	Minerva SA	0.001%	98.666%
7848	MPACT LIMITED	0.001%	98.667%
7849	CK LIFE SCIENCE	0.001%	98.668%
7850	TAIWAN SURFACE	0.001%	98.669%
7851	NIPPON VALQUA I	0.001%	98.670%
7852	KOLAO HOLDINGS	0.001%	98.671%
7853	BALRAMPUR CHINI	0.001%	98.672%
7854	LOPEZ HOLDINGS	0.001%	98.673%
7855	SEKERBANK	0.001%	98.674%
7856	SOCO INTERNATIO	0.001%	98.676%
7857	SAFILO GROUP SP	0.001%	98.677%
7858	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.678%
7859	ZUG ESTATES HLD	0.001%	98.679%
7860	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.680%
7861	GESCO AG	0.001%	98.681%
7862	REGAL REIT	0.001%	98.682%
7863	MATRIX	0.001%	98.683%
7864	CENTRAL CHINA R	0.001%	98.684%
7865	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.685%
7866	ASAHI CO LTD	0.001%	98.686%
7867	NIPPON DENSETSU	0.001%	98.688%
7868	TAKACHIHO ELECT	0.001%	98.689%
7869	LEALEA ENTERPRI	0.001%	98.690%
7870	POCKET CARD CO	0.001%	98.691%
7871	KITA-NIPPON BAN	0.001%	98.692%
7872	ALBANY MOLECULA	0.001%	98.693%
7873	FRED'S INC	0.001%	98.694%
7874	ADVA AG	0.001%	98.695%
7875	STRAUSS GROUP L	0.001%	98.696%
7876	BELLAMY'S AUSTR	0.001%	98.697%
7877	PT PAN INDONESIA	0.001%	98.698%
7878	DUNELM GROUP PL	0.001%	98.699%
7879	LAYNE CHRISTENS	0.001%	98.701%
7880	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.702%
7881	JASMINE INTERNA	0.001%	98.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	TODA KOGYO CORP	0.001%	98.704%
7883	BASSO INDUSTRY	0.001%	98.705%
7884	YUEXIU TRANSPOR	0.001%	98.706%
7885	TIM PARTICIPACOES SA ADR ADR	0.001%	98.707%
7886	PETROPAVLOVSK	0.001%	98.708%
7887	RTX TELECOM	0.001%	98.709%
7888	TAIWAN LAND DEV	0.001%	98.710%
7889	ALPHA NETWORKS	0.001%	98.711%
7890	GDI PROPERTY GR	0.001%	98.712%
7891	HAGIHARA INDUST	0.001%	98.713%
7892	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.715%
7893	NOKIA CORP ADR	0.001%	98.716%
7894	WAKACHIKU CONST	0.001%	98.717%
7895	TIAN AN CHINA I	0.001%	98.718%
7896	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.719%
7897	COMPAGNIE DES A	0.001%	98.720%
7898	HIGASHI NIHON H	0.001%	98.721%
7899	FRASERS HOSPITA	0.001%	98.722%
7900	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.723%
7901	ASIA STD INTL G	0.001%	98.724%
7902	STRIDE STAPLED	0.001%	98.725%
7903	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.726%
7904	KANTO TSUKUBA B	0.001%	98.727%
7905	SUMMIT ASCENT H	0.001%	98.728%
7906	AIRPORT CITY LT	0.001%	98.730%
7907	QINGLING MOTORS	0.001%	98.731%
7908	PURE TECHNOLOGI	0.001%	98.732%
7909	XAAR	0.001%	98.733%
7910	NIPPON CARBIDE	0.001%	98.734%
7911	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.735%
7912	ESPRINET SPA	0.001%	98.736%
7913	VALUETRONICS HL	0.001%	98.737%
7914	COSTA GROUP HOL	0.001%	98.738%
7915	ESSENTIAL ENERG	0.001%	98.739%
7916	CATHAY CONST	0.001%	98.740%
7917	TIME WARNER INC	0.001%	98.741%
7918	TIGA PILAR SEJA	0.001%	98.742%
7919	DAISAN BANK	0.001%	98.743%
7920	IWAICOSMO HLDGS	0.001%	98.744%
7921	TELEFONICA BRAS	0.001%	98.745%
7922	PLAYMATES TOYS	0.001%	98.747%
7923	SWANCOR	0.001%	98.748%
7924	MATSUDA SANGYO	0.001%	98.749%
7925	JUST DIAL LTD	0.001%	98.750%
7926	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.751%
7927	ENVESTNET INC COMMON STOCK	0.001%	98.752%
7928	VARDHMAN TEXTIL	0.001%	98.753%
7929	CHINA TELECOM C	0.001%	98.754%
7930	IMASEN ELEC IND	0.001%	98.755%
7931	ANTENA 3 DE TEL	0.001%	98.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	RIGNET INC COMMON STOCK USD.001	0.001%	98.757%
7933	RETELIT SPA	0.001%	98.758%
7934	EVS BROADCAST E	0.001%	98.759%
7935	PVR LTD	0.001%	98.760%
7936	TRANCOM CO, LTD	0.001%	98.761%
7937	TOYO WHARF & W	0.001%	98.762%
7938	CROPENERGIES AG	0.001%	98.763%
7939	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.764%
7940	ONOKEN CO LTD	0.001%	98.765%
7941	DAIKEN CORP	0.001%	98.767%
7942	BERJAYA CORPORA	0.001%	98.768%
7943	LAMPRELL PLC	0.001%	98.769%
7944	TK DEVELOPMENT	0.001%	98.770%
7945	CHINA SILVER GR	0.001%	98.771%
7946	MARCOPOLO SA	0.001%	98.772%
7947	LPN DEVELOPMENT	0.001%	98.773%
7948	CITYCHAMP WATCH	0.001%	98.774%
7949	CHINA MERCHANTS	0.001%	98.775%
7950	BROADLEAF CO LT	0.001%	98.776%
7951	MANILA WATER CO	0.001%	98.777%
7952	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.778%
7953	SHRIRAM CITY UN	0.001%	98.779%
7954	ASAHI KOGYOSHA	0.001%	98.780%
7955	INTERNATIONAL S	0.001%	98.781%
7956	KYOBO SECURITIE	0.001%	98.782%
7957	AKTIA BANK OYJ	0.001%	98.783%
7958	HUADIAN FUXIN E	0.001%	98.784%
7959	CARILLION	0.001%	98.785%
7960	TCL MULTIMEDIA	0.001%	98.786%
7961	VP BANK AG	0.001%	98.787%
7962	QGEP PARTICIPAC	0.001%	98.788%
7963	UCHIDA YOKO CO	0.001%	98.790%
7964	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.791%
7965	KAMEDA SEIKA CO	0.001%	98.792%
7966	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	98.793%
7967	ARDMORE SHIPPIN	0.001%	98.794%
7968	AMUSE INC	0.001%	98.795%
7969	SOLAR APPLIED M	0.001%	98.796%
7970	UNIZYX HOLDING	0.001%	98.797%
7971	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.798%
7972	RADIUM LIFE TEC	0.001%	98.799%
7973	GFT TECHNOLOGY	0.001%	98.800%
7974	VALID SOLUCOES	0.001%	98.801%
7975	SKF AB	0.001%	98.802%
7976	NEC CAPITAL SOL	0.001%	98.803%
7977	GENESIS ENERGY	0.001%	98.804%
7978	FRASERS CENTREP	0.001%	98.805%
7979	NIPPON YUSOKI C	0.001%	98.806%
7980	EASTERN & ORIEN	0.001%	98.807%
7981	MONTEA SCA	0.001%	98.808%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	CHAIN STORE OKU	0.001%	98.809%
7983	FAIRWOOD HOLDIN	0.001%	98.810%
7984	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.811%
7985	BRACK CAPITAL P	0.001%	98.812%
7986	INTOPS CO	0.001%	98.813%
7987	NIIT TECHNOLOGI	0.001%	98.814%
7988	NOEVIR HOLDINGS	0.001%	98.815%
7989	WHITESTONE REIT REIT USD.001	0.001%	98.816%
7990	UNILEVER PLC	0.001%	98.817%
7991	YAT SING HOLDIN	0.001%	98.818%
7992	COOLPAD GROUP L	0.001%	98.819%
7993	CHINA SHINEWAY	0.001%	98.820%
7994	PAYPOINT	0.001%	98.821%
7995	FULLTECH FIBER	0.001%	98.822%
7996	KYODO PRINTING	0.001%	98.823%
7997	SANOH INDUSTRIA	0.001%	98.825%
7998	MOMO INC SPON ADR ADR USD.0001	0.001%	98.826%
7999	UNIVERSAL CEMEN	0.001%	98.827%
8000	SHOEI CO LTD	0.001%	98.828%
8001	SAES GETTERS	0.001%	98.829%
8002	BIJOU BRIGITTE	0.001%	98.830%
8003	POONGSAN HOLDIN	0.001%	98.831%
8004	F-SECURE OYJ	0.001%	98.832%
8005	COSCO CAPITAL I	0.001%	98.833%
8006	RMP ENERGY INC	0.001%	98.834%
8007	ADANI ENTERPRIS	0.001%	98.835%
8008	KAWADA TECHNOLO	0.001%	98.836%
8009	COSAN LOGISTICA	0.001%	98.837%
8010	GROUPE CRIT	0.001%	98.838%
8011	SHINKONG INSURA	0.001%	98.839%
8012	SINOLINK WORLDW	0.001%	98.840%
8013	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.841%
8014	TAMEDIA AG	0.001%	98.842%
8015	KISCO CORP	0.001%	98.843%
8016	ADANI TRANSMISS	0.001%	98.844%
8017	L&K ENGINEERING	0.001%	98.845%
8018	YINSON HOLDINGS	0.001%	98.846%
8019	SUZLON ENERGY L	0.001%	98.847%
8020	COWELL E HOLDIN	0.001%	98.848%
8021	STUDIO ALICE CO	0.001%	98.849%
8022	YUMESHIN HOLDIN	0.001%	98.850%
8023	INTERSERVE PLC	0.001%	98.851%
8024	NONG SHIM HOLDI	0.001%	98.852%
8025	MEISEI INDUSTRI	0.001%	98.853%
8026	SESA SPA	0.001%	98.854%
8027	CGN MEIYA POWER	0.001%	98.855%
8028	VILLAGE SUPERMA	0.001%	98.856%
8029	CTT-CORREIOS DE	0.001%	98.857%
8030	ORIENT SEMICOND	0.001%	98.858%
8031	STS SEMICONDUCT	0.001%	98.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	GUJARAT GAS LTD	0.001%	98.860%
8033	AFFIN HLDGS BHD	0.001%	98.861%
8034	AIPHONE CO	0.001%	98.862%
8035	OILES CORPORATI	0.001%	98.863%
8036	KOPIN CORP COMMON STOCK USD.01	0.001%	98.864%
8037	GLOBE TRADE CEN	0.001%	98.865%
8038	PASONA GROUP IN	0.001%	98.866%
8039	ALPHA CORP	0.001%	98.867%
8040	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.868%
8041	SUN INTL LTD	0.001%	98.869%
8042	GRUPO INDUSTRIA	0.001%	98.870%
8043	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.871%
8044	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.872%
8045	XERO LIMITED	0.001%	98.873%
8046	TUBACEX SA	0.001%	98.874%
8047	UNIVERSAL ROBIN	0.001%	98.875%
8048	OXFORD INSTRUME	0.001%	98.876%
8049	ELETROPAULO MET	0.001%	98.877%
8050	EXMAR	0.001%	98.878%
8051	STARTEK INC	0.001%	98.879%
8052	NORWEGIAN FINAN	0.001%	98.880%
8053	OLYMPIC STEEL I	0.001%	98.881%
8054	YOMIURI LAND CO	0.001%	98.882%
8055	KEC INTERNATION	0.001%	98.883%
8056	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	98.884%
8057	BGF RETAIL CO L	0.001%	98.885%
8058	WATAMI FOOD SER	0.001%	98.886%
8059	LAOX CO	0.001%	98.887%
8060	BPOST SA	0.001%	98.888%
8061	SEKISUI PLASTIC	0.001%	98.889%
8062	CHINA OCEANWIDE	0.001%	98.890%
8063	PERSEUS MINING	0.001%	98.891%
8064	LIANHUA SUPERMA	0.001%	98.892%
8065	SUPERMAX CORPOR	0.001%	98.893%
8066	FEED ONE CO LTD	0.001%	98.894%
8067	SUNONWEALTH ELE	0.001%	98.895%
8068	KEIYO CO	0.001%	98.896%
8069	CHINA SOUTHERN AIR SPONS ADR	0.001%	98.897%
8070	BOSIDENG INTL H	0.001%	98.898%
8071	RAYSEARCH LABOR	0.001%	98.899%
8072	CITY LODGE HOTE	0.001%	98.900%
8073	UNIQUE ENGINEER	0.001%	98.901%
8074	YAHAGI CONST CO	0.001%	98.902%
8075	DELTA-GALIL IND	0.001%	98.903%
8076	KYOKUTO SECURIT	0.001%	98.904%
8077	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	98.905%
8078	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.906%
8079	HYUNDAI ROTEM C	0.001%	98.907%
8080	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.908%
8081	GIKEN LTD	0.001%	98.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	TURKCELL ILETIS	0.001%	98.910%
8083	TAIWAN PCB TECH	0.001%	98.911%
8084	GUANGSHEN RAILW	0.001%	98.912%
8085	TOA CORP	0.001%	98.913%
8086	MITSUUROKO CO L	0.001%	98.914%
8087	ABILITY ENTERPR	0.001%	98.915%
8088	KOMATSU SEIREN	0.001%	98.915%
8089	NICE-SYSTEMS LT	0.001%	98.916%
8090	RENTIAN TECHNOL	0.001%	98.917%
8091	WAH LEE INDUSTR	0.001%	98.918%
8092	CHINA OVERSEAS	0.001%	98.919%
8093	DYNAPACK INTL T	0.001%	98.920%
8094	CHICONY POWER T	0.001%	98.921%
8095	HI-P INTERNATIO	0.001%	98.922%
8096	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.923%
8097	APT SATELLITE	0.001%	98.924%
8098	SYRAH RESOURCES	0.001%	98.925%
8099	CARDNO LIMITED	0.001%	98.926%
8100	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.927%
8101	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.928%
8102	TAIWAN SOGO SHI	0.001%	98.929%
8103	ZINWELL CORP	0.001%	98.930%
8104	ADCOCK INGRAM H	0.001%	98.931%
8105	ADVAN CO LTD	0.001%	98.932%
8106	DONGJIN SEMICHE	0.001%	98.933%
8107	SENEX ENERGY LT	0.001%	98.934%
8108	MICROBIO CO LTD	0.001%	98.935%
8109	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.936%
8110	ATSUGI NYLON IN	0.001%	98.937%
8111	LIBBEY INC COMMON STOCK USD.01	0.001%	98.938%
8112	TOWER SEMICONDU	0.001%	98.939%
8113	MOBILEPHONE TEL	0.001%	98.940%
8114	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.941%
8115	SCHALTBAU HOLDI	0.001%	98.942%
8116	SHN EXPRESSWAY	0.001%	98.943%
8117	WHAN IN PHARMAC	0.001%	98.944%
8118	CHINA SANJIANG	0.001%	98.945%
8119	RYODEN TRADING	0.001%	98.946%
8120	KEPCO PLANT SER	0.001%	98.947%
8121	SEOHEE CONSTRUC	0.001%	98.947%
8122	TOKYO THEATRES	0.001%	98.948%
8123	SDI CORP	0.001%	98.949%
8124	LACTO JAPAN CO	0.001%	98.950%
8125	TELEKOM MALAYSI	0.001%	98.951%
8126	TOHO TITANIUM C	0.001%	98.952%
8127	LH FINANCIAL GR	0.001%	98.953%
8128	SOGO MEDICAL CO	0.001%	98.954%
8129	STAR CRUISES LT	0.001%	98.955%
8130	MIE BANK LTD/TH	0.001%	98.956%
8131	HUSQVARNA AB	0.001%	98.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	FORTIS HLTH (IN	0.001%	98.958%
8133	SUNWAY REAL EST	0.001%	98.959%
8134	OPUS GROUP AB	0.001%	98.960%
8135	TOPBI INTERNATI	0.001%	98.961%
8136	OSJB HOLDINGS C	0.001%	98.962%
8137	CHINA HIGH SPEE	0.001%	98.963%
8138	INGERSOLL GLB H	0.001%	98.964%
8139	CORONA CORP	0.001%	98.965%
8140	AHRESTY CORP	0.001%	98.966%
8141	CIA DE SANEAMEN	0.001%	98.967%
8142	FARADAY TECHNOL	0.001%	98.968%
8143	LAI SUN GARMENT	0.001%	98.969%
8144	FRANCE BED HOLD	0.001%	98.970%
8145	NIPPON PILLAR P	0.001%	98.970%
8146	ALTium LTD	0.001%	98.971%
8147	CHU KONG SHIPPI	0.001%	98.972%
8148	TOKYO ENERGY&SY	0.001%	98.973%
8149	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.974%
8150	K&O ENERGY GROU	0.001%	98.975%
8151	CENTRAL SPORTS	0.001%	98.976%
8152	NIPPON KOEI CO	0.001%	98.977%
8153	E.I.D.-PARRY(IN	0.001%	98.978%
8154	NETAS TELEKOMUN	0.001%	98.979%
8155	ALMA MEDIA CORP	0.001%	98.980%
8156	FRASERS LOGISTI	0.001%	98.981%
8157	ASAHI ORGANIC C	0.001%	98.982%
8158	EDREAMS ODIGEO	0.001%	98.983%
8159	YICHANG HEC CHA	0.001%	98.984%
8160	PACT GROUP HOLD	0.001%	98.985%
8161	SILVER GRANT IN	0.001%	98.986%
8162	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.987%
8163	FREIGHTWAYS LTD	0.001%	98.988%
8164	PRECIOUS SHIPPI	0.001%	98.989%
8165	GAMEHOST INC	0.001%	98.989%
8166	JAPAN CASH MACH	0.001%	98.990%
8167	JIMOTO HLDGS IN	0.001%	98.991%
8168	CAMBIAN GROUP P	0.001%	98.992%
8169	AIXTRON SE	0.001%	98.993%
8170	ASANUMA CORP	0.001%	98.994%
8171	PC JEWELLER LIM	0.001%	98.995%
8172	NOVATEK OAO	0.001%	98.996%
8173	CHINA AIRCRAFT	0.001%	98.997%
8174	CONTROLADORA VUELA CIA ADR ADR	0.001%	98.998%
8175	SYMPHONY HLDGS	0.001%	98.999%
8176	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.000%
8177	HANA MICROELECT	0.001%	99.001%
8178	MEDCO ENERGI IN	0.001%	99.002%
8179	LIAN BENG GROUP	0.001%	99.003%
8180	HOPEWELL HIGHWA	0.001%	99.004%
8181	CHUNG HWA PULP	0.001%	99.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	FONTERRA SHAREH	0.001%	99.005%
8183	TELSTRA CORP-AD	0.001%	99.006%
8184	KWALITY LTD	0.001%	99.007%
8185	ARENA REIT	0.001%	99.008%
8186	ALEXANDER FORBE	0.001%	99.009%
8187	TOMOKU CO	0.001%	99.010%
8188	BUDIMEX	0.001%	99.011%
8189	TAEWOONG CO	0.001%	99.012%
8190	GUOLIAN SECURIT	0.001%	99.013%
8191	CONCORD NEW ENE	0.001%	99.014%
8192	INFO SVS INTL	0.001%	99.015%
8193	FALCK RENEWABLE	0.001%	99.016%
8194	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.017%
8195	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.018%
8196	HARBOUR CENTRE	0.001%	99.018%
8197	BRIGHT SMART SE	0.001%	99.019%
8198	BOLSA DE VALOR	0.001%	99.020%
8199	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.021%
8200	HARIM CO LTD	0.001%	99.022%
8201	PT PAKUWON JATI	0.001%	99.023%
8202	JIANGNAN GROUP	0.001%	99.024%
8203	JALUX INC	0.001%	99.025%
8204	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.026%
8205	GUJARAT MINERAL	0.001%	99.027%
8206	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.028%
8207	BIRLA CORP LTD	0.001%	99.029%
8208	BATU KAWAN BHD	0.001%	99.030%
8209	HANSOL CHEMICAL	0.001%	99.031%
8210	EREX CO LTD	0.001%	99.031%
8211	AUBAY	0.001%	99.032%
8212	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.033%
8213	BANGKOK CHAIN H	0.001%	99.034%
8214	TSUGAMI CORP	0.001%	99.035%
8215	MACA LIMITED	0.001%	99.036%
8216	CMIC HOLDINGS C	0.001%	99.037%
8217	DAOU DATA CORP	0.001%	99.038%
8218	HONG KONG AIRCR	0.001%	99.039%
8219	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.040%
8220	COGOBUY GROUP	0.001%	99.041%
8221	UNITED ENERGY G	0.001%	99.042%
8222	DR REDDYS LABS	0.001%	99.042%
8223	FURUSATO INDUST	0.001%	99.043%
8224	TIPCO ASPHALT P	0.001%	99.044%
8225	KITANO CONST CO	0.001%	99.045%
8226	BESALCO SA	0.001%	99.046%
8227	SUNSPRING METAL	0.001%	99.047%
8228	ZENG HSING INDL	0.001%	99.048%
8229	EUROCASH SA	0.001%	99.049%
8230	OMAXE LTD	0.001%	99.050%
8231	MOSHIMOSHI HOTL	0.001%	99.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	SOLOCAL GROUP	0.001%	99.052%
8233	SINCERE NAVIGAT	0.001%	99.052%
8234	HAICHANG HOLDIN	0.001%	99.053%
8235	PROPERTY FOR IN	0.001%	99.054%
8236	SIAM GLOBAL HOU	0.001%	99.055%
8237	ISELECT LTD	0.001%	99.056%
8238	LECTRA SYSTEMES	0.001%	99.057%
8239	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.058%
8240	KONGSBERG GRUPP	0.001%	99.059%
8241	S.M. ENTERTAINM	0.001%	99.060%
8242	CONSORCIO ARA S	0.001%	99.061%
8243	OHSHO FOOD SERV	0.001%	99.062%
8244	ATLAS FINANCIAL	0.001%	99.062%
8245	DAIKOKU DENKI C	0.001%	99.063%
8246	GLOBAL MEDIACOM	0.001%	99.064%
8247	RENAISSANCE INC	0.001%	99.065%
8248	REBOSIS PROPERT	0.001%	99.066%
8249	SEMPERIT AG HOL	0.001%	99.067%
8250	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.068%
8251	GOCOMPARE.COM G	0.001%	99.069%
8252	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.070%
8253	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.071%
8254	CHUETSU PULP&PA	0.001%	99.071%
8255	HAKUTO CO	0.001%	99.072%
8256	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.073%
8257	HARIMA CHEMICAL	0.001%	99.074%
8258	DECEUNINCK	0.001%	99.075%
8259	TAIHO KOGYO	0.001%	99.076%
8260	ELBIT SYSTEMS L	0.001%	99.077%
8261	BR PROPERTIES S	0.001%	99.078%
8262	NAGATANIEN CO L	0.001%	99.079%
8263	ARES ALLERGY HO	0.001%	99.080%
8264	SUNG KWANG BEND	0.001%	99.080%
8265	PHARMAENGINE IN	0.001%	99.081%
8266	PRUMO LOGISTICA	0.001%	99.082%
8267	VALUE PARTNERS	0.001%	99.083%
8268	SHENYIN WANGUO(	0.001%	99.084%
8269	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.085%
8270	SHREE CEMENT LT	0.001%	99.086%
8271	YASUDA WAREHOUS	0.001%	99.087%
8272	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.088%
8273	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.088%
8274	TONAMI HOLDINGS	0.001%	99.089%
8275	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.090%
8276	CAPITAL ONE BAN	0.001%	99.091%
8277	CREATE SD HOLDI	0.001%	99.092%
8278	NAUTILUS MINERA	0.001%	99.093%
8279	XINJIANG XINXIN	0.001%	99.094%
8280	AVIANCA HOLDING	0.001%	99.095%
8281	HUNG POO CONSTR	0.001%	99.096%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	GET NICE HOLDIN	0.001%	99.096%
8283	KINKI NIPPON TO	0.001%	99.097%
8284	FRONTERA ENERGY	0.001%	99.098%
8285	SOBHA LIMITED	0.001%	99.099%
8286	INTERPARK CORP	0.001%	99.100%
8287	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.101%
8288	LEASINVEST REAL	0.001%	99.102%
8289	NITTO KOHKI CO	0.001%	99.103%
8290	EHEALTH INC COMMON STOCK USD.001	0.001%	99.103%
8291	IWASAKI ELECTRI	0.001%	99.104%
8292	CONSTRUTORA TEN	0.001%	99.105%
8293	KANAGAWA CHUO K	0.001%	99.106%
8294	JUST RETIREMENT	0.001%	99.107%
8295	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.108%
8296	KIRKLAND S INC COMMON STOCK	0.001%	99.109%
8297	UNITECH PRINTED	0.001%	99.110%
8298	SK TELECOM	0.001%	99.110%
8299	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.111%
8300	GEK GROUP OF CO	0.001%	99.112%
8301	BANCO DE BOGOTA	0.001%	99.113%
8302	DIOS FASTIGHETE	0.001%	99.114%
8303	SSANGYONG MOTOR	0.001%	99.115%
8304	HOLTEK SEMICOND	0.001%	99.116%
8305	MICO LTD	0.001%	99.117%
8306	IDEC CORPORATIO	0.001%	99.117%
8307	PADINI HLDGS BH	0.001%	99.118%
8308	CAIRO COMMUNICA	0.001%	99.119%
8309	TA ENTERPRISE B	0.001%	99.120%
8310	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.121%
8311	HANSEN TECHNOLO	0.001%	99.122%
8312	BANK PERMATA TB	0.001%	99.123%
8313	CYFROWY POLSAT	0.001%	99.124%
8314	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.124%
8315	MATSUI CONST CO	0.001%	99.125%
8316	QUESTERRE ENERG	0.001%	99.126%
8317	FERRARI NV	0.001%	99.127%
8318	ASTRO JAPAN PR	0.001%	99.128%
8319	ICHINEN CO LTD	0.001%	99.129%
8320	DALRADIAN RESOU	0.001%	99.130%
8321	CHIBA KOGYO BAN	0.001%	99.130%
8322	HELLENIC PETROL	0.001%	99.131%
8323	QLIRO GROUP AB	0.001%	99.132%
8324	SBW	0.001%	99.133%
8325	MARUWA UNYU	0.001%	99.134%
8326	DONG-A ST CO LT	0.001%	99.135%
8327	SUNGCHANG ENTER	0.001%	99.136%
8328	NEXT CO LTD	0.001%	99.137%
8329	RASSINI SAB DE	0.001%	99.137%
8330	CELLNEX TELECOM	0.001%	99.138%
8331	QINHUANGDAO POR	0.001%	99.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	OLAV THON EIEND	0.001%	99.140%
8333	MARUZEN SHOWA U	0.001%	99.141%
8334	WIZ SOL CORR DE	0.001%	99.142%
8335	PEGASUS SEWING	0.001%	99.143%
8336	WASION METERS G	0.001%	99.143%
8337	DATANG INTL POW	0.001%	99.144%
8338	OYO CORPORATION	0.001%	99.145%
8339	SUNDRAM FASTNER	0.001%	99.146%
8340	MITSUBISHI PAPE	0.001%	99.147%
8341	YUGANG INTL	0.001%	99.148%
8342	ASUNARO AOKI CO	0.001%	99.149%
8343	CDI CORP COMMON STOCK USD.1	0.001%	99.149%
8344	CABCHARGE AUSTR	0.001%	99.150%
8345	INFRASTRUCTURA	0.001%	99.151%
8346	LIFESTYLE CHINA	0.001%	99.152%
8347	GIGASTORAGE COR	0.001%	99.153%
8348	MIMASU SEMICOND	0.001%	99.154%
8349	FREUND CORP	0.001%	99.155%
8350	GRO-BELS CO LTD	0.001%	99.155%
8351	WIJAYA KARYA	0.001%	99.156%
8352	MERITZ FINANCIA	0.001%	99.157%
8353	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.158%
8354	INV LA CONSTRUC	0.001%	99.159%
8355	ALICO INC COMMON STOCK USD1.0	0.001%	99.160%
8356	GATEWAY DISTRIP	0.001%	99.161%
8357	GRUPO NUTRESA S	0.001%	99.161%
8358	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.162%
8359	NIHON KAGAKU SA	0.001%	99.163%
8360	KAWAI MUSICAL I	0.001%	99.164%
8361	KROSAKI CORP	0.001%	99.165%
8362	ECKERT & ZIEGLE	0.001%	99.166%
8363	O LUXE HOLDINGS	0.001%	99.167%
8364	KATO WORKS CO	0.001%	99.167%
8365	ILSHIN SPINNING	0.001%	99.168%
8366	TOKYO ROPE MFG	0.001%	99.169%
8367	VILLAGE ROADSHO	0.001%	99.170%
8368	JUNGFRAUBAHN HL	0.001%	99.171%
8369	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.172%
8370	IHH HEALTHCARE	0.001%	99.172%
8371	CHUKYO BANK	0.001%	99.173%
8372	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.174%
8373	KURIMOTO	0.001%	99.175%
8374	CARLO CAVAZZI H	0.001%	99.176%
8375	AJ RENT CAR	0.001%	99.177%
8376	HNA HLDGS GP CO	0.001%	99.178%
8377	ITOCHU SHOKUHIN	0.001%	99.178%
8378	FUNAI ELECTRIC	0.001%	99.179%
8379	AIRASIA X BHD	0.001%	99.180%
8380	AKITA DRILLING	0.001%	99.181%
8381	GNCO	0.001%	99.182%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	ZUMTOBEL AG	0.001%	99.183%
8383	ACTRON TECHNOLO	0.001%	99.183%
8384	NOHMI BOSAI	0.001%	99.184%
8385	KWANG DONG PHAR	0.001%	99.185%
8386	CENIT AG SYSTEM	0.001%	99.186%
8387	CHIYODA INTEGRE	0.001%	99.187%
8388	LOTTE NON-LIFE	0.001%	99.188%
8389	F@N COMMUNICATI	0.001%	99.188%
8390	H+H INTERNATION	0.001%	99.189%
8391	JAPAN PETROLEUM	0.001%	99.190%
8392	BEIJING ENT MED	0.001%	99.191%
8393	GUARARAPES CONF	0.001%	99.192%
8394	SCHIBSTED ASA	0.001%	99.193%
8395	SINKO INDUSTRIE	0.001%	99.193%
8396	HKBN LTD	0.001%	99.194%
8397	TOYO RADIATOR C	0.001%	99.195%
8398	ENNOCONN CORP	0.001%	99.196%
8399	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.197%
8400	CHIP ENG SENG C	0.001%	99.198%
8401	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.198%
8402	CONVOY FINANCIA	0.001%	99.199%
8403	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.200%
8404	EUGENE INVS&SEC	0.001%	99.201%
8405	RH COMMON STOCK USD.0001	0.001%	99.202%
8406	OTOKAR OTOMOTIV	0.001%	99.203%
8407	ICOM INCORPORAT	0.001%	99.203%
8408	SUMMIT R/EST HL	0.001%	99.204%
8409	BYUCKSAN CORP	0.001%	99.205%
8410	EAST CAPITAL EX	0.001%	99.206%
8411	SA SA INTL HLDG	0.001%	99.207%
8412	HIROSE ELECTRIC	0.001%	99.208%
8413	NISSUI PHARM CO	0.001%	99.208%
8414	STO AG-PREFERRE	0.001%	99.209%
8415	MINOR INTL	0.001%	99.210%
8416	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.211%
8417	FJ NEXT CO LTD	0.001%	99.212%
8418	CRH PLC	0.001%	99.213%
8419	PROACT IT GROUP	0.001%	99.213%
8420	JK TYRE & INDUS	0.001%	99.214%
8421	BING-GRAE	0.001%	99.215%
8422	FINOLEX INDUSTR	0.001%	99.216%
8423	INTL GAME SYSTE	0.001%	99.217%
8424	HONEYS CO LTD	0.001%	99.218%
8425	JAPAN AIRPORT T	0.001%	99.218%
8426	KAROON GAS AUST	0.001%	99.219%
8427	HELBOR EMPREEND	0.001%	99.220%
8428	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.221%
8429	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.222%
8430	BORUSAN BORU	0.001%	99.222%
8431	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.223%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	MEDIA PRIMA BHD	0.001%	99.224%
8433	RAUBEX GROUP LT	0.001%	99.225%
8434	IWAKI & CO LTD	0.001%	99.226%
8435	FUJIMI INC	0.001%	99.227%
8436	CASETEK HOLDING	0.001%	99.227%
8437	KANGDA INTERNAT	0.001%	99.228%
8438	CYBERTAN TECHNO	0.001%	99.229%
8439	NIEN MADE ENTER	0.001%	99.230%
8440	BERJAYA SPORTS	0.001%	99.231%
8441	VANACHAI GROUP	0.001%	99.232%
8442	TOKYO KEIKI INC	0.001%	99.232%
8443	SHENGJING BANK	0.001%	99.233%
8444	HANNSTAR BOARD	0.001%	99.234%
8445	PRONEXUS INC	0.001%	99.235%
8446	NIHON CHOUZAI C	0.001%	99.236%
8447	HYFLUX LTD	0.001%	99.236%
8448	MBK PCL	0.001%	99.237%
8449	DORO AB	0.001%	99.238%
8450	WESTGOLD RESOUR	0.001%	99.239%
8451	LUNDIN GOLD INC	0.001%	99.240%
8452	NITTOC CONST CO	0.001%	99.240%
8453	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.241%
8454	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.242%
8455	AMOT INVESTMENT	0.001%	99.243%
8456	TURVO INTERNATI	0.001%	99.244%
8457	TRUE NORTH COMM	0.001%	99.245%
8458	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.245%
8459	FEINTOOL INTERN	0.001%	99.246%
8460	C UYEMURA & CO	0.001%	99.247%
8461	YUNGSHIN GLOBAL	0.001%	99.248%
8462	MILLS ESTRUTURA	0.001%	99.249%
8463	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.249%
8464	FENIX OUTDOOR I	0.001%	99.250%
8465	OKINAWA CELLULA	0.001%	99.251%
8466	ADATA TECHNOLOG	0.001%	99.252%
8467	SWCC SHOWA HOLD	0.001%	99.253%
8468	GENESIS LAND DE	0.001%	99.253%
8469	FORMOSAN RUBBER	0.001%	99.254%
8470	SCHAEFFLER AG P	0.001%	99.255%
8471	AIZAWA SECURITI	0.001%	99.256%
8472	SANYO ELEC RAIL	0.001%	99.257%
8473	TREVI FINANZIAR	0.001%	99.257%
8474	CAPRO CORPN	0.001%	99.258%
8475	TOHO CO LTD	0.001%	99.259%
8476	TACHIBANA ELETE	0.001%	99.260%
8477	GUJARAT FLUOROC	0.001%	99.261%
8478	CITY TELECOM (H	0.001%	99.261%
8479	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.262%
8480	UNITECH LIMITED	0.001%	99.263%
8481	WESTAR ENERGY I	0.001%	99.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	KANEMATSU ELEC	0.001%	99.265%
8483	SOUNDWILL HOLDI	0.001%	99.265%
8484	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.266%
8485	ODFJELL DRILLIN	0.001%	99.267%
8486	TOWER BERSAMA I	0.001%	99.268%
8487	RIKEN KEIKI CO	0.001%	99.269%
8488	GODO STEEL	0.001%	99.269%
8489	TUAN SING HLDGS	0.001%	99.270%
8490	KOREA ELEC TERM	0.001%	99.271%
8491	KAWASAN INDS JA	0.001%	99.272%
8492	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.273%
8493	RORZE CORP	0.001%	99.273%
8494	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.274%
8495	MEDIGENE AG	0.001%	99.275%
8496	NICHIRIN CO LTD	0.001%	99.276%
8497	F&A AQUA HOLDIN	0.001%	99.277%
8498	NIHON TOKUSHU T	0.001%	99.277%
8499	STANDARD LIFE I	0.001%	99.278%
8500	GRUPO CEMENTOS	0.001%	99.279%
8501	KYOSAN ELECTRIC	0.001%	99.280%
8502	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.001%	99.281%
8503	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.001%	99.281%
8504	SINOSOFT TECHNO	0.001%	99.282%
8505	DELTA PROPERTY	0.001%	99.283%
8506	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.284%
8507	FUJI PHARM CO L	0.001%	99.284%
8508	YAKUODO CO LTD	0.001%	99.285%
8509	DELEK AUTOMOTIV	0.001%	99.286%
8510	IJT TECHNOLOGY	0.001%	99.287%
8511	SHINYOUNG SECS	0.001%	99.288%
8512	ENERGA SA	0.001%	99.288%
8513	TOYO CORPORATIO	0.001%	99.289%
8514	ITC PROPERTIES	0.001%	99.290%
8515	POLYPLEX THAILA	0.001%	99.291%
8516	TOYO KOHAN CO	0.001%	99.292%
8517	NAKAMURAYA CO L	0.001%	99.292%
8518	SANEI ARCHITECT	0.001%	99.293%
8519	GUJARAT NARM	0.001%	99.294%
8520	LAND & HOUSE PU	0.001%	99.295%
8521	BIOTEST AG	0.001%	99.295%
8522	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.296%
8523	HENGDELI HOLDIN	0.001%	99.297%
8524	NISSHIN FUDOSAN	0.001%	99.298%
8525	KISWIRE LTD	0.001%	99.299%
8526	TECHNOPRO HLDGS	0.001%	99.299%
8527	AA PLC	0.001%	99.300%
8528	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.301%
8529	ISRA VISION AG	0.001%	99.302%
8530	KNM GROUP BERHA	0.001%	99.302%
8531	HOTEL PROPERTY	0.001%	99.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	DE LICACY INDUS	0.001%	99.304%
8533	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.305%
8534	KNOW IT AB	0.001%	99.306%
8535	HISAKA WORKS LT	0.001%	99.306%
8536	TOFAS TURK OTOM	0.001%	99.307%
8537	GLOBAL POWER SY	0.001%	99.308%
8538	KOATSU GAS KOGY	0.001%	99.309%
8539	POYA CO LTD	0.001%	99.309%
8540	HASTINGS GROUP	0.001%	99.310%
8541	KANADEN CORP	0.001%	99.311%
8542	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.312%
8543	METALS X LTD	0.001%	99.312%
8544	NAPHTHA ISRAEL	0.001%	99.313%
8545	ATOM CORPORATIO	0.001%	99.314%
8546	TAIKO BANK	0.001%	99.315%
8547	SERVCORP	0.001%	99.316%
8548	YOMEISHU SEIZO	0.001%	99.316%
8549	ABG SUNDAL COLL	0.001%	99.317%
8550	LIFETECH SCIENT	0.001%	99.318%
8551	REGIS HEALTHCAR	0.001%	99.319%
8552	LUMENS CO LTD	0.001%	99.319%
8553	BASTIDE LE CONF	0.001%	99.320%
8554	HUGEL INC	0.001%	99.321%
8555	CLEANUP CORP	0.001%	99.322%
8556	EIKEN CHEMICAL	0.001%	99.322%
8557	SAMART CORP PCL	0.001%	99.323%
8558	JAPAN PILE CORP	0.001%	99.324%
8559	PHX ENERGY SERV	0.001%	99.325%
8560	ON THE BEACH GR	0.001%	99.326%
8561	PARROT	0.001%	99.326%
8562	ICHIKOHIndustr	0.001%	99.327%
8563	SCHAFFNER HOLDI	0.001%	99.328%
8564	ACBEL POLYTECH	0.001%	99.329%
8565	CHINA STRATEGIC	0.001%	99.329%
8566	YOUYUAN INTERNA	0.001%	99.330%
8567	MARVELOUS AQL I	0.001%	99.331%
8568	TENWOW INTL HLD	0.001%	99.332%
8569	ZHENGZHOU COAL	0.001%	99.332%
8570	LOTUS BAKERIES	0.001%	99.333%
8571	STP & I PCL-FOR	0.001%	99.334%
8572	COMMUNISIS PLC	0.001%	99.335%
8573	KYOKUYO CO LTD	0.001%	99.335%
8574	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.336%
8575	PALIBURG HOLDIN	0.001%	99.337%
8576	CREATE RESTAURA	0.001%	99.338%
8577	JANOME SEWING M	0.001%	99.338%
8578	NIPPON FINE CHE	0.001%	99.339%
8579	RAIN INDUSTRIES	0.001%	99.340%
8580	GLOBAL&YUASA BA	0.001%	99.341%
8581	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	DEOLEO SA	0.001%	99.342%
8583	MEIKO NETWORK J	0.001%	99.343%
8584	TYMAN PLC	0.001%	99.344%
8585	AGABANG&COMPANY	0.001%	99.344%
8586	METALLURGICAL C	0.001%	99.345%
8587	FOOSUNG CO LTD	0.001%	99.346%
8588	GRUPO AVAL ACCI	0.001%	99.347%
8589	SUGIMOTO & CO L	0.001%	99.347%
8590	PNE WIND AG	0.001%	99.348%
8591	SM INVESTMENTS	0.001%	99.349%
8592	DONG AH TIRE&RU	0.001%	99.350%
8593	AOC HOLDINGS IN	0.001%	99.350%
8594	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.351%
8595	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.352%
8596	JAPAN MATERIAL	0.001%	99.353%
8597	SHANDONG XINHUA	0.001%	99.353%
8598	BEST PACIFIC IN	0.001%	99.354%
8599	ASHIMORI INDUST	0.001%	99.355%
8600	VIJAYA BANK	0.001%	99.356%
8601	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.356%
8602	OSK HOLDINGS BH	0.001%	99.357%
8603	NL INDUSTRIES	0.001%	99.358%
8604	AGUAS ANDINAS S	0.001%	99.359%
8605	DOTTIKON ES HOL	0.001%	99.359%
8606	BANCO SANTANDER CHILE ADR ADR	0.001%	99.360%
8607	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.361%
8608	ZUIKO CORP	0.001%	99.361%
8609	UNIDEN CORP	0.001%	99.362%
8610	FUJI KIKO CO LT	0.001%	99.363%
8611	CEMENTOS ARGOS	0.001%	99.364%
8612	RHYTHM WATCH CO	0.001%	99.364%
8613	AKER AMERICAN S	0.001%	99.365%
8614	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.366%
8615	TIANJIN DEVMT H	0.001%	99.367%
8616	CHORI CO LTD	0.001%	99.367%
8617	SANYO SHOKAI	0.001%	99.368%
8618	mitsui HOME CO	0.001%	99.369%
8619	KEIHANSHIN RL	0.001%	99.370%
8620	SCHIBSTED ASA	0.001%	99.370%
8621	ASCENDAS INDIA	0.001%	99.371%
8622	EMCORE CORP COMMON STOCK	0.001%	99.372%
8623	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.373%
8624	ROAD KING INFRA	0.001%	99.373%
8625	GUNNEBO AB	0.001%	99.374%
8626	LEIFHEIT AG	0.001%	99.375%
8627	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.375%
8628	DOOSAN ENGINE C	0.001%	99.376%
8629	SILICONWARE PRE	0.001%	99.377%
8630	CRAWFORD & CO	0.001%	99.378%
8631	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	JAPAN BUSINESS	0.001%	99.379%
8633	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.380%
8634	COPEL PARANA EN	0.001%	99.381%
8635	S&T DYNAMICS CO	0.001%	99.381%
8636	HSIN KUANG STEE	0.001%	99.382%
8637	PW MEDTECH GROU	0.001%	99.383%
8638	TOKYO ELECTRON	0.001%	99.383%
8639	PAL CO LTD	0.001%	99.384%
8640	SERCO GROUP	0.001%	99.385%
8641	ORIENTAL BK OF	0.001%	99.386%
8642	MONOGATARI CORP	0.001%	99.386%
8643	NS SHOPPING CO	0.001%	99.387%
8644	TOYO SECURITIES	0.001%	99.388%
8645	FUSION PARTNERS	0.001%	99.388%
8646	FUJIJURA RUBBER	0.001%	99.389%
8647	IMMSI SPA	0.001%	99.390%
8648	GUANGDONG KELON	0.001%	99.391%
8649	ELEC DE STRASBO	0.001%	99.391%
8650	ANEST IWATA COR	0.001%	99.392%
8651	SOC BAINS DE ME	0.001%	99.393%
8652	TIVOLI A/S	0.001%	99.394%
8653	TOA DORO KOGYO	0.001%	99.394%
8654	DENYO CO	0.001%	99.395%
8655	TOKYO RAKUTENCH	0.001%	99.396%
8656	PAN JIT INTERNA	0.001%	99.396%
8657	ALLAHABAD BANK	0.001%	99.397%
8658	UNION BANK OF P	0.001%	99.398%
8659	ELECNOR SA	0.001%	99.399%
8660	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.399%
8661	BANQUE CANTONAL	0.001%	99.400%
8662	CHUANGS CONS IN	0.001%	99.401%
8663	TIANGONG INTERN	0.001%	99.401%
8664	MITSUI MATSUSHI	0.001%	99.402%
8665	GILLETTE INDIA	0.001%	99.403%
8666	TECK RESOURCES	0.001%	99.404%
8667	BASLER AG	0.001%	99.404%
8668	CIE FINANCIER T	0.001%	99.405%
8669	ASKA PHARMACEU	0.001%	99.406%
8670	OPPENHEIMER HLD	0.001%	99.406%
8671	LASALLE LOGIPOR	0.001%	99.407%
8672	LA DORIA SPA	0.001%	99.408%
8673	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.409%
8674	TOTAL ACCESS CO	0.001%	99.409%
8675	U-SHIN	0.001%	99.410%
8676	DYNAGREEN ENVIR	0.001%	99.411%
8677	STARTS PROCEED	0.001%	99.411%
8678	SESODA CORP	0.001%	99.412%
8679	SANY HEAVY EQUI	0.001%	99.413%
8680	ENF TECHNOLOGY	0.001%	99.413%
8681	FLEURY MICHON	0.001%	99.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	EMPRESAS LA POL	0.001%	99.415%
8683	CENTROTEC SUSTA	0.001%	99.416%
8684	QAF LTD	0.001%	99.416%
8685	PCM INC COMMON STOCK USD.001	0.001%	99.417%
8686	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.418%
8687	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.418%
8688	NATORI CO LTD	0.001%	99.419%
8689	VIEWWORKS CO LTD	0.001%	99.420%
8690	TAKAOKA TOKO HL	0.001%	99.420%
8691	EAGLE NICE INTE	0.001%	99.421%
8692	SARTORIUS STEDI	0.001%	99.422%
8693	SHINAGAWA REFRA	0.001%	99.423%
8694	SC ASSET CORPOR	0.001%	99.423%
8695	UNION BANK OF I	0.001%	99.424%
8696	HANKUK CARBON C	0.001%	99.425%
8697	MATSUI SECURITI	0.001%	99.425%
8698	ARIAKE JAPAN CO	0.001%	99.426%
8699	P S CORPORATION	0.001%	99.427%
8700	IWATSUKA CONFEC	0.001%	99.427%
8701	JAPAN MEDICAL D	0.001%	99.428%
8702	ACTIA GROUP	0.001%	99.429%
8703	CNA GR PHAR	0.001%	99.430%
8704	EXEL INDUSTRIES	0.001%	99.430%
8705	NIPPON YAKIN KO	0.001%	99.431%
8706	RAMELIUS RESOUR	0.001%	99.432%
8707	VA TECH WABAG L	0.001%	99.432%
8708	BIMB HLDGS BERH	0.001%	99.433%
8709	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.434%
8710	KITAGAWA IRON W	0.001%	99.434%
8711	OSAKA ORGANIC C	0.001%	99.435%
8712	ABC ARBITRAGE	0.001%	99.436%
8713	KINGSWAY FINANC	0.001%	99.436%
8714	NIPPON CONCRETE	0.001%	99.437%
8715	SHINWA KAIUN	0.001%	99.438%
8716	PACIFIC HOSPITA	0.001%	99.439%
8717	JW HOLDINGS COR	0.001%	99.439%
8718	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.440%
8719	YUME INC COMMON STOCK USD.001	0.001%	99.441%
8720	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.441%
8721	CARDINAL ENERGY	0.001%	99.442%
8722	YUSHIRO CHEMICA	0.001%	99.443%
8723	SABANA SHARIAH	0.001%	99.443%
8724	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.444%
8725	SHINSEGAE FOOD	0.001%	99.445%
8726	TOP FRONTIER IN	0.001%	99.445%
8727	GREAT PANTHER S	0.001%	99.446%
8728	COUNTRYWIDE	0.001%	99.447%
8729	OROCOBRE LTD	0.001%	99.447%
8730	ENTRA ASA	0.001%	99.448%
8731	APCB INC	0.001%	99.449%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	VAN LANSCHOT NV	0.001%	99.450%
8733	SHIN NIPPON AIR	0.001%	99.450%
8734	CHINA ORIENTAL	0.001%	99.451%
8735	WUS PRINTD CIRC	0.001%	99.452%
8736	ASALEO CARE LTD	0.001%	99.452%
8737	RIGHT-ON CO	0.001%	99.453%
8738	TOM TAILOR HOLD	0.001%	99.454%
8739	TELE COLUMBUS A	0.001%	99.454%
8740	SIRTEC INTERNAT	0.001%	99.455%
8741	HARDINGE INC	0.001%	99.456%
8742	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.456%
8743	ARGAN SA	0.001%	99.457%
8744	HILTON FOOD GRO	0.001%	99.458%
8745	EKORNES ASA	0.001%	99.458%
8746	CYBERDYNE INC	0.001%	99.459%
8747	PAN INTL INDL	0.001%	99.460%
8748	HADERA PAPER LT	0.001%	99.460%
8749	TAKIRON CO	0.001%	99.461%
8750	HILONG HOLDING	0.001%	99.462%
8751	MAHLE METAL LEV	0.001%	99.462%
8752	NCC GROUP LTD.	0.001%	99.463%
8753	DATALOGIC SPA	0.001%	99.464%
8754	SCIENTEX BERHAD	0.001%	99.464%
8755	SUPALAI PCL-NVD	0.001%	99.465%
8756	SVENSKA HANDELS	0.001%	99.466%
8757	TECHNOVATOR INT	0.001%	99.466%
8758	CHINA ALL ACCES	0.001%	99.467%
8759	BAYSIDE LAND CO	0.001%	99.468%
8760	MAEZAWA KYUSO I	0.001%	99.468%
8761	KITO CORP	0.001%	99.469%
8762	AVIC INTL HOLD	0.001%	99.470%
8763	NZ REFINING CO	0.001%	99.470%
8764	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.471%
8765	RADEX-HERAKLITH	0.001%	99.472%
8766	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.472%
8767	TAKEEI CORPORAT	0.001%	99.473%
8768	MAEZAWA KASEI I	0.001%	99.474%
8769	OCTODEC	0.001%	99.474%
8770	COMBA TELECOM S	0.001%	99.475%
8771	ROMANDE ENERGIE	0.001%	99.476%
8772	MARKETECH INTL	0.001%	99.476%
8773	CONNECT GROUP	0.001%	99.477%
8774	OCEAN-LAND GROU	0.001%	99.478%
8775	STAMFORD LAND	0.001%	99.478%
8776	GENKY STORES IN	0.001%	99.479%
8777	EMPEROR WATCH A	0.001%	99.480%
8778	LIVART CO LTD	0.001%	99.480%
8779	ING BANK SLASKI	0.001%	99.481%
8780	HO TUNG CHEMICA	0.001%	99.482%
8781	SOCOVEDSA SA	0.001%	99.482%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	MITANI SEKISAN	0.001%	99.483%
8783	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.484%
8784	XP POWER LTD	0.001%	99.484%
8785	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.485%
8786	GUN EI CHEM IND	0.001%	99.485%
8787	MESOBLAST LTD	0.001%	99.486%
8788	MAXIS BHD	0.001%	99.487%
8789	TOA OIL CO LTD	0.001%	99.487%
8790	COLOUR LIFE SER	0.001%	99.488%
8791	CENTURY CITY IN	0.001%	99.489%
8792	ICHIA TECHNOLOG	0.001%	99.489%
8793	CNQC INTERNATIO	0.001%	99.490%
8794	NHPC LTD	0.001%	99.491%
8795	NAN HAI CORPORA	0.001%	99.491%
8796	MAXVALU TOKAI C	0.001%	99.492%
8797	BROOKFIELD REAL	0.001%	99.493%
8798	JIAYUAN INTERNA	0.001%	99.493%
8799	FURUNO ELECTRIC	0.001%	99.494%
8800	ORGANO	0.001%	99.495%
8801	DISTELL GROUP L	0.001%	99.495%
8802	NIPPON DENWA SH	0.001%	99.496%
8803	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.497%
8804	GRUH FINANCE	0.001%	99.497%
8805	ESSITY AKTIEBOL	0.001%	99.498%
8806	XIABUXIABU CATE	0.001%	99.498%
8807	HYUNDAI HCN CO	0.001%	99.499%
8808	SHINAGAWA FUEL	0.001%	99.500%
8809	YADEA GROUP HOL	0.001%	99.500%
8810	HONG FOK CORP	0.001%	99.501%
8811	RESTAURANT BRAN	0.001%	99.502%
8812	DAIKOKUTENBUSSA	0.001%	99.502%
8813	SENTUL CITY TBK	0.001%	99.503%
8814	SHOEI FOODS COR	0.001%	99.504%
8815	FUJI CORP LTD/O	0.001%	99.504%
8816	TRIVENI ENGINEE	0.001%	99.505%
8817	JAGRAN PRAKASHA	0.001%	99.506%
8818	BW PLANTATION	0.001%	99.506%
8819	RIKEN TECHNOS C	0.001%	99.507%
8820	SEKONIX CO LTD	0.001%	99.508%
8821	EIDAI CO.LTD.	0.001%	99.508%
8822	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.509%
8823	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.509%
8824	BONHEUR ASA	0.001%	99.510%
8825	SK SECURITIES C	0.001%	99.511%
8826	ARTNATURE INC	0.001%	99.511%
8827	PLAZZA AG REG A	0.001%	99.512%
8828	NIHON ESLEAD CO	0.001%	99.513%
8829	ORANGE POLSKA	0.001%	99.513%
8830	BAOYE GROUP CO	0.001%	99.514%
8831	HANJIN HEAVY IN	0.001%	99.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	BLUE DART EXPRE	0.001%	99.515%
8833	AINSWORTH GAME	0.001%	99.516%
8834	SHIBUSAWA W'HOU	0.001%	99.516%
8835	AIRPORT FACILIT	0.001%	99.517%
8836	TUNE INS HOLDIN	0.001%	99.518%
8837	KENON HLDGS LTD	0.001%	99.518%
8838	MARS ENGINEERIN	0.001%	99.519%
8839	FOURLIS S.A.	0.001%	99.520%
8840	CLS HOLDINGS PL	0.001%	99.520%
8841	CIT GROUP INC SR UNSECURED 05/20 5.375	0.001%	99.521%
8842	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.522%
8843	COSEL CO	0.001%	99.522%
8844	ECLERX SERVICES	0.001%	99.523%
8845	ZOGENIX INC COMMON STOCK USD.001	0.001%	99.523%
8846	BK OF GREECE	0.001%	99.524%
8847	PRICER AB	0.001%	99.525%
8848	JHSF PARTICIPAC	0.001%	99.525%
8849	JACKPOTJOY PLC	0.001%	99.526%
8850	NAMYANG DAIRY P	0.001%	99.527%
8851	SURYA CITRA MED	0.001%	99.527%
8852	TOSHO PRINTING	0.001%	99.528%
8853	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	99.528%
8854	DISH TV INDIA L	0.001%	99.529%
8855	CSE GLOBAL LIMI	0.001%	99.530%
8856	LATTICE SEMICON	0.001%	99.530%
8857	GRUPO SECURITY	0.001%	99.531%
8858	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.532%
8859	IVE GROUP LTD	0.001%	99.532%
8860	CHIYODA CO	0.001%	99.533%
8861	ANADOLU SIGORTA	0.001%	99.534%
8862	HYUNDAI CONSTRU	0.001%	99.534%
8863	MISAWA HOMES HO	0.001%	99.535%
8864	I-NET CORP	0.001%	99.535%
8865	COLLINS FOOD LT	0.001%	99.536%
8866	BUMRUNGRAD HOPT	0.001%	99.537%
8867	TRAVELZOO COMMON STOCK USD.01	0.001%	99.537%
8868	KAS BANK	0.001%	99.538%
8869	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.538%
8870	HC INTERNATIONALA	0.001%	99.539%
8871	BANK BUKOPIN PT	0.001%	99.540%
8872	ALPS LOGISTICS	0.001%	99.540%
8873	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.541%
8874	ENERGY FUELS INC COMMON STOCK	0.001%	99.542%
8875	MALAYAN CEMENT	0.001%	99.542%
8876	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.543%
8877	CHENNAI PETROLE	0.001%	99.543%
8878	POSCO ICT CO LT	0.001%	99.544%
8879	KRS CORPORATION	0.001%	99.545%
8880	VETOQUINOL SA	0.001%	99.545%
8881	SEA HOLDINGS LT	0.001%	99.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	ELDERS LTD	0.001%	99.547%
8883	HANMI PHARM CO	0.001%	99.547%
8884	AMPER SA	0.001%	99.548%
8885	GRAND KOREA LEI	0.001%	99.548%
8886	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.549%
8887	VIRGIN AUSTRALI	0.001%	99.550%
8888	FARMSCO	0.001%	99.550%
8889	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.551%
8890	GRUPO ROTOPLAS	0.001%	99.551%
8891	PROTO CORP	0.001%	99.552%
8892	TORISHIMA PUMP	0.001%	99.553%
8893	TICON INDUSTRIA	0.001%	99.553%
8894	ABOITIZ POWER C	0.001%	99.554%
8895	HOOSIERS HOLDIN	0.001%	99.554%
8896	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.555%
8897	MINMETALS LAND	0.001%	99.556%
8898	BEGA CHEESE LTD	0.001%	99.556%
8899	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.557%
8900	CAL-COMP ELECTR	0.001%	99.557%
8901	ENDO LIGHTING C	0.001%	99.558%
8902	AVANCE GAS HOLD	0.001%	99.559%
8903	ODELIC CO LTD	0.001%	99.559%
8904	CEGEDIM	0.001%	99.560%
8905	ANHUI EXPRESSWA	0.001%	99.560%
8906	PRIMO WATER CORP COMMON STOCK	0.001%	99.561%
8907	NISHIKAWA RUBBE	0.001%	99.562%
8908	PFIZER LTD	0.001%	99.562%
8909	CIMSA	0.001%	99.563%
8910	NZX LTD	0.001%	99.563%
8911	VIEL ET COMPAGN	0.001%	99.564%
8912	FISERV INC SR UNSECURED 06/20 2.7	0.001%	99.565%
8913	TECNISA SA	0.001%	99.565%
8914	SWEDISH ORPHAN	0.001%	99.566%
8915	ELECTRA CONSUME	0.001%	99.566%
8916	CHINA LNG GROUP	0.001%	99.567%
8917	HUCHEMS FINE CH	0.001%	99.568%
8918	THORN GROUP LTD	0.001%	99.568%
8919	DIC ASSET AG	0.001%	99.569%
8920	NITTO SEIKO CO	0.001%	99.569%
8921	KOMATSU WALL IN	0.001%	99.570%
8922	URTHECAST CORP	0.001%	99.571%
8923	KT CORP SP ADR ADR	0.001%	99.571%
8924	AUSTBROKERS HLD	0.001%	99.572%
8925	MANZ AUTOMATION	0.001%	99.572%
8926	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.573%
8927	APPLIED DEVELOP	0.001%	99.574%
8928	EMPERIA HOLDING	0.001%	99.574%
8929	HUMAX CO LTD	0.001%	99.575%
8930	EGUARANTEE INC.	0.001%	99.575%
8931	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	THYE MING INDUS	0.001%	99.577%
8933	CHAMBAL FER	0.001%	99.577%
8934	ICHIYOSHI SECS	0.001%	99.578%
8935	VIOHALCO SA	0.001%	99.578%
8936	TAMBURI INVESTM	0.001%	99.579%
8937	EVERGREEN INTL	0.001%	99.580%
8938	KOBE BUSSAN CO	0.001%	99.580%
8939	SAMPO CORP	0.001%	99.581%
8940	SINTEX INDUSTRI	0.001%	99.581%
8941	ALTISOURCE PORT	0.001%	99.582%
8942	SAWADA HOLDINGS	0.001%	99.582%
8943	ATRIA GROUP PLC	0.001%	99.583%
8944	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.584%
8945	SAC'S BAR HOLDI	0.001%	99.584%
8946	ULKER BISKUVI S	0.001%	99.585%
8947	NETMIND FINANCI	0.001%	99.585%
8948	BIGBEN INTERACT	0.001%	99.586%
8949	TMAC RESOURCES	0.001%	99.587%
8950	TOEI ANIMATION	0.001%	99.587%
8951	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.588%
8952	ASPO OYJ	0.001%	99.588%
8953	MARUSAN SECUR	0.001%	99.589%
8954	FUSO PHARM	0.001%	99.589%
8955	NICHIBAN CO	0.001%	99.590%
8956	UEM SUNRISE BHD	0.001%	99.591%
8957	HUANG HSIANG CO	0.001%	99.591%
8958	MUCKLOW(A&J) GR	0.001%	99.592%
8959	FERROLIGAS FERB	0.001%	99.592%
8960	CARLSBERG BREWE	0.001%	99.593%
8961	SPACE CO LTD	0.001%	99.593%
8962	LAURENT-PERRIER	0.001%	99.594%
8963	SENSHUKAI CO	0.001%	99.595%
8964	KEY COFFEE INC	0.001%	99.595%
8965	SPRINGLAND INTE	0.001%	99.596%
8966	MICROPORT SCIEN	0.001%	99.596%
8967	WONDERFUL SKY F	0.001%	99.597%
8968	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.598%
8969	MIE KOTSU GP HL	0.001%	99.598%
8970	SHANGHAI FUDAN	0.001%	99.599%
8971	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.599%
8972	INBODY CO LTD	0.001%	99.600%
8973	MORY INDUSTRIES	0.001%	99.600%
8974	JMS CO	0.001%	99.601%
8975	KYUNGBANG LTD	0.001%	99.602%
8976	BOURBON SA	0.001%	99.602%
8977	HUNTSWORTH PLC	0.001%	99.603%
8978	REIS INC COMMON STOCK USD.01	0.001%	99.603%
8979	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.604%
8980	ERAWAN GROUP	0.001%	99.604%
8981	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	RINGER HUT CO L	0.001%	99.605%
8983	MOBILEZONE HOLD	0.001%	99.606%
8984	FUJIKURA KASEI	0.001%	99.607%
8985	ICHIKEN CO LTD	0.001%	99.607%
8986	SHANGHAI PRIME	0.001%	99.608%
8987	EVEREST TEXTILE	0.001%	99.608%
8988	MIDLAND REALTY	0.001%	99.609%
8989	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.609%
8990	TPV TECHNOLOGY	0.001%	99.610%
8991	MIRAE ASSET LIF	0.001%	99.610%
8992	CHIPMOS TECHNOL	0.001%	99.611%
8993	CIVEO CORP	0.001%	99.612%
8994	HOUSTON WIRE &	0.001%	99.612%
8995	JAPAN TRASCITY	0.001%	99.613%
8996	EQT HOLDINGS LT	0.001%	99.613%
8997	HUDACO INDUSTRI	0.001%	99.614%
8998	FOLLI FOLLIE GP	0.001%	99.614%
8999	UNION TOOL CO	0.001%	99.615%
9000	CHUO SPRING CO	0.001%	99.615%
9001	ALVIVA HOLDINGS	0.001%	99.616%
9002	MARUBUN CORP	0.001%	99.617%
9003	YORK WATER CO COMMON STOCK	0.001%	99.617%
9004	DAEWOONG CO LTD	0.001%	99.618%
9005	THAICOM PUBLIC	0.001%	99.618%
9006	CANVEST ENVIRON	0.001%	99.619%
9007	TAUNG GOLD INTE	0.001%	99.619%
9008	CARE PROPERTY I	0.001%	99.620%
9009	YOULCHON CHEMIC	0.001%	99.620%
9010	MITO SECURITIES	0.001%	99.621%
9011	ALINCO INC	0.001%	99.622%
9012	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.622%
9013	SABATE DIOSOS	0.001%	99.623%
9014	DAEJAN HOLDINGS	0.001%	99.623%
9015	SANKYO SEIKO CO	0.001%	99.624%
9016	RM PLC	0.001%	99.624%
9017	SINDO RICOH	0.001%	99.625%
9018	MUHAK CO LTD	0.001%	99.625%
9019	MAEDA KOSEN CO.	0.001%	99.626%
9020	GOOD-YEAR	0.001%	99.626%
9021	MATSUYA CO (TOK	0.001%	99.627%
9022	KSL HLDGS BERHA	0.001%	99.628%
9023	HILAN LTD	0.001%	99.628%
9024	KYUNG DONG NAVI	0.001%	99.629%
9025	SICHUAN EXPRESS	0.001%	99.629%
9026	WING ON CO INT	0.001%	99.630%
9027	JAPFA LTD	0.001%	99.630%
9028	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.631%
9029	LPKF LASER & EL	0.001%	99.631%
9030	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.632%
9031	ID LOGISTICS GR	0.001%	99.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	RASA INDUSTRIES	0.001%	99.633%
9033	DUSTIN GROUP AB	0.001%	99.634%
9034	SPRING REAL EST	0.001%	99.634%
9035	CENTRAL SEC PAT	0.001%	99.635%
9036	SAFEWAY INC	0.001%	99.635%
9037	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.636%
9038	TELEFONICA CZEC	0.001%	99.636%
9039	KALPATARU POWER	0.001%	99.637%
9040	AMATA CORP PUBL	0.001%	99.637%
9041	GRAND BAOXIN AU	0.001%	99.638%
9042	HEXAGON COMPOSI	0.001%	99.638%
9043	SRV GROUP OYJ	0.001%	99.639%
9044	BANGKOK BANK	0.001%	99.639%
9045	DHIPAYA INSURAN	0.001%	99.640%
9046	YAMATANE CORP N	0.001%	99.641%
9047	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.641%
9048	TRANSCOM WORLDW	0.001%	99.642%
9049	COLLECTION HOUS	0.001%	99.642%
9050	CHINA NEW TOWN	0.001%	99.643%
9051	SAJO INDUSTRIES	0.001%	99.643%
9052	BOER POWER HOLD	0.001%	99.644%
9053	COOKPAD INC	0.001%	99.644%
9054	MIKUNI CORP	0.001%	99.645%
9055	FIRST TRACTOR C	0.001%	99.645%
9056	ROSENBAUER INTE	0.001%	99.646%
9057	INABA SEISAKUSH	0.001%	99.646%
9058	SHOFU INC	0.001%	99.647%
9059	IC COMPANYYS	0.001%	99.647%
9060	JAPAN RADIO CO	0.001%	99.648%
9061	INDOFOOD AGRI R	0.001%	99.648%
9062	DEUTSCHE BANK M	0.001%	99.649%
9063	KAWASHO GECOSS	0.001%	99.650%
9064	OSTASIATISKE KO	0.001%	99.650%
9065	VICTORY CITY IN	0.001%	99.651%
9066	WARSAW STOCK EX	0.001%	99.651%
9067	ATTACQ LTD	0.001%	99.652%
9068	AMADEUS FIRE AG	0.001%	99.652%
9069	CHINA METAL INT	0.001%	99.653%
9070	YTL POWER INTL	0.001%	99.653%
9071	HITRON TECHNOLO	0.001%	99.654%
9072	NIHON DEMP A KOG	0.001%	99.654%
9073	LE BELIER	0.001%	99.655%
9074	HIGHLIGHT COMMU	0.001%	99.655%
9075	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.656%
9076	MASTER GLORY GR	0.001%	99.656%
9077	1ST SHANGHAI IN	0.001%	99.657%
9078	TOMOE ENGINEERI	0.001%	99.657%
9079	LUMAX INTERNATI	0.001%	99.658%
9080	ROCKY BRANDS INC COMMON STOCK	0.001%	99.658%
9081	ADO Group Ltd	0.001%	99.659%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	XEROX CORP 4.07	0.001%	99.659%
9083	HIRAKAWA HEWTEC	0.001%	99.660%
9084	SHANGHAI FUDAN-	0.001%	99.660%
9085	MR MAX CORP	0.001%	99.661%
9086	TEST RESEARCH I	0.001%	99.661%
9087	BOE VARITRONIX	0.001%	99.662%
9088	BOUSTEAD SINGAP	0.001%	99.663%
9089	UNIFIN FINANCIE	0.001%	99.663%
9090	WERELDHAVE BELG	0.001%	99.664%
9091	ASX LTD	0.001%	99.664%
9092	AUST WORLDWIDE	0.001%	99.665%
9093	MAHINDRA CIE AU	0.001%	99.665%
9094	SUMINOE TEXTILE	0.001%	99.666%
9095	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.666%
9096	MAMEZOU	0.001%	99.667%
9097	PRIMA INDUSTRIE	0.001%	99.667%
9098	KH VATEC	0.001%	99.668%
9099	FAR EAST ORCH	0.001%	99.668%
9100	CIRCASSIA PHARM	0.001%	99.669%
9101	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.001%	99.669%
9102	KSB AG	0.001%	99.670%
9103	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.670%
9104	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.671%
9105	FIELDS CORP	0.001%	99.671%
9106	MIRATI THERAPEU	0.001%	99.672%
9107	ELECTRICITY GEN	0.001%	99.672%
9108	SAMSUNG ENGINEE	0.001%	99.673%
9109	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.673%
9110	KERRY TJ LOGIST	0.001%	99.674%
9111	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.674%
9112	NORDJYSKE BANK	0.001%	99.675%
9113	OHASHI TECHNICA	0.001%	99.675%
9114	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.676%
9115	ACNB CORP COMMON STOCK USD2.5	0.001%	99.676%
9116	DAE-IL CORP	0.001%	99.677%
9117	SYNDICATE BANK	0.001%	99.677%
9118	POS MALAYSIA	0.001%	99.678%
9119	GFPT PCL	0.001%	99.678%
9120	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.679%
9121	DAISYO CORP	0.001%	99.679%
9122	F&F COMPANY	0.001%	99.680%
9123	MAX INDIA LTD/IN	0.001%	99.680%
9124	FUJITA KANKO IN	0.001%	99.681%
9125	KONAKA CO LTD	0.001%	99.681%
9126	NICK SCALI LTD	0.001%	99.682%
9127	CLEAR MEDIA	0.001%	99.682%
9128	YOUNG POONG COR	0.001%	99.683%
9129	MOTHERCARE	0.001%	99.683%
9130	ALBARAKA TURK K	0.001%	99.684%
9131	UCO BANK	0.001%	99.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	MONASH IVF GRP	0.001%	99.685%
9133	DONGWONIndustr	0.001%	99.685%
9134	INUI GLOBAL LOG	0.000%	99.686%
9135	CJ HELLOVISION	0.000%	99.686%
9136	EM-TECH CO LTD	0.000%	99.687%
9137	MAXIM POWER COR	0.000%	99.687%
9138	SURUGA CO LTD	0.000%	99.688%
9139	TAMURA TAIKO HL	0.000%	99.688%
9140	CAC CORPORATION	0.000%	99.689%
9141	V1 GROUP LTD	0.000%	99.689%
9142	YAMAMURA GLASS	0.000%	99.690%
9143	ALI CORP	0.000%	99.690%
9144	ZIG SHENG INDL	0.000%	99.691%
9145	HEG LIMITED	0.000%	99.691%
9146	ROXGOLD INC	0.000%	99.692%
9147	IEI INTEGRATION	0.000%	99.692%
9148	ORBITE TECHNOLO	0.000%	99.693%
9149	TSUTSUMI JEWELR	0.000%	99.693%
9150	KEE TAI PROPERT	0.000%	99.694%
9151	GRUPO LALA SAB	0.000%	99.694%
9152	TAT HONG HOLDIN	0.000%	99.695%
9153	ORION CORP	0.000%	99.695%
9154	ADDLIFE AB	0.000%	99.696%
9155	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.696%
9156	NITTO FC CO	0.000%	99.697%
9157	PUBLIC FINANCIA	0.000%	99.697%
9158	AMVIG HOLDINGS	0.000%	99.698%
9159	TAKIHYO CO LTD	0.000%	99.698%
9160	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.699%
9161	ELANDERS AB	0.000%	99.699%
9162	SECHE ENVIRONNE	0.000%	99.700%
9163	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.700%
9164	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.701%
9165	WEST HOLDINGS C	0.000%	99.701%
9166	AP EAGERS LTD	0.000%	99.702%
9167	CARLIT HOLDINGS	0.000%	99.702%
9168	MALAYAN FLOUR M	0.000%	99.703%
9169	MERAFA RESOURCE	0.000%	99.703%
9170	DEUTSCHE PFANDB	0.000%	99.703%
9171	FLOW TRADERS	0.000%	99.704%
9172	TAIWAN FU HSING	0.000%	99.704%
9173	KOZA ALTIN ISLE	0.000%	99.705%
9174	REALIA BUSINESS	0.000%	99.705%
9175	INDS BACHOCO SA	0.000%	99.706%
9176	DCM SHRIRAM LTD	0.000%	99.706%
9177	WANG ON GROUP	0.000%	99.707%
9178	GUANGZHOU PHARM	0.000%	99.707%
9179	OLVI	0.000%	99.708%
9180	FIRST STEAMSHIP	0.000%	99.708%
9181	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.709%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	MAOYE INTL HOLD	0.000%	99.709%
9183	LOW & BONAR PLC	0.000%	99.710%
9184	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.000%	99.710%
9185	ISENTIA GROUP L	0.000%	99.711%
9186	ORBIS	0.000%	99.711%
9187	TCI CO LTD	0.000%	99.712%
9188	ROYAL BAFOKENG	0.000%	99.712%
9189	REPCO HOME FINA	0.000%	99.713%
9190	MANGALORE REF &	0.000%	99.713%
9191	INNOTECH CORP	0.000%	99.714%
9192	SEPTENI CO LTD	0.000%	99.714%
9193	VINDA INTERNATI	0.000%	99.714%
9194	COLABOR GROUP I	0.000%	99.715%
9195	NIPPON HUME PIP	0.000%	99.715%
9196	BANK PEMBANGUNA	0.000%	99.716%
9197	ELITEGROUP COMP	0.000%	99.716%
9198	PLAYMATES HOLDI	0.000%	99.717%
9199	GUJARAT PIPAVAV	0.000%	99.717%
9200	NIPPON KANZAI C	0.000%	99.718%
9201	CK POWER PCL	0.000%	99.718%
9202	FANG HOLDINGS LTD ADR ADR	0.000%	99.719%
9203	BERLI JUCKER CO	0.000%	99.719%
9204	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.720%
9205	SMS MANAGEMENT	0.000%	99.720%
9206	ENERGIEDIENST H	0.000%	99.721%
9207	RESILUX	0.000%	99.721%
9208	YUSEN LOGISTICS	0.000%	99.722%
9209	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.722%
9210	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.722%
9211	AEON CO. (M) BH	0.000%	99.723%
9212	ICHIBANYA CO LT	0.000%	99.723%
9213	BANK OF KAOHSIU	0.000%	99.724%
9214	AXWAY SOFTWARE	0.000%	99.724%
9215	NICOX	0.000%	99.725%
9216	RCF	0.000%	99.725%
9217	CENTRAL AUTO	0.000%	99.726%
9218	IL&FS TRANSPORT	0.000%	99.726%
9219	CHAMPION TECHNO	0.000%	99.727%
9220	SBS MEDIA HOLDI	0.000%	99.727%
9221	ASIA POLYMER	0.000%	99.728%
9222	TIPTREE INC COMMON STOCK USD.001	0.000%	99.728%
9223	13 HOLDINGS LTD	0.000%	99.729%
9224	BUND CENTER INV	0.000%	99.729%
9225	ELAN MICROELECT	0.000%	99.729%
9226	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.730%
9227	BMTC GROUP INC	0.000%	99.730%
9228	ENKA INSAAT VE	0.000%	99.731%
9229	HANSOL PAPER CO	0.000%	99.731%
9230	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.732%
9231	ANADOLU CAM	0.000%	99.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	WELLING HOLD LT	0.000%	99.733%
9233	SPARX ASSET MAN	0.000%	99.733%
9234	DIRECT INSURANC	0.000%	99.734%
9235	NICHIEI CO	0.000%	99.734%
9236	ASCENCIO	0.000%	99.734%
9237	HARBIN BANK CO	0.000%	99.735%
9238	INDOSAT TBK PT	0.000%	99.735%
9239	NISSEI ASB MACH	0.000%	99.736%
9240	THERMADOR GROUP	0.000%	99.736%
9241	SPROTT RESOURCE	0.000%	99.737%
9242	DALIAN PORT (PD	0.000%	99.737%
9243	CHUGAI RO CO LT	0.000%	99.738%
9244	ACTER CO LTD	0.000%	99.738%
9245	EMPRESA DE ENER	0.000%	99.739%
9246	NOMURA CO LTD	0.000%	99.739%
9247	SIOEN INDUSTRIE	0.000%	99.740%
9248	KLCC PROPERTY H	0.000%	99.740%
9249	OP FINANCIAL IN	0.000%	99.740%
9250	PACIFIC CURRENT	0.000%	99.741%
9251	VOCENTO	0.000%	99.741%
9252	JOBAN KOSAN CO	0.000%	99.742%
9253	LINEDATA SERVIC	0.000%	99.742%
9254	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.743%
9255	WILMINGTON GROU	0.000%	99.743%
9256	SHINKAWA	0.000%	99.744%
9257	CYIENT LIMITED	0.000%	99.744%
9258	ELLAKTOR SA	0.000%	99.744%
9259	VANTAGE INTERNA	0.000%	99.745%
9260	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.745%
9261	ITALIAN-THAI DE	0.000%	99.746%
9262	EL.EN. SPA	0.000%	99.746%
9263	AROTECH CORP COMMON STOCK USD.01	0.000%	99.747%
9264	OENON HOLDINGS	0.000%	99.747%
9265	3M INDIA LTD	0.000%	99.748%
9266	GROUP LEASE PUB	0.000%	99.748%
9267	NIPPON CHEMIPHA	0.000%	99.748%
9268	LIPPO CHINA RES	0.000%	99.749%
9269	MANI INC	0.000%	99.749%
9270	TONG-TAI MACHIN	0.000%	99.750%
9271	OKK CORP	0.000%	99.750%
9272	PHARMA MAR SA	0.000%	99.751%
9273	ACCURAY INC COMMON STOCK USD.001	0.000%	99.751%
9274	TOYO ELECTRIC	0.000%	99.751%
9275	YOKOWO CO LTD	0.000%	99.752%
9276	SARKUYSAN ELEKT	0.000%	99.752%
9277	GLACIER MEDIA I	0.000%	99.753%
9278	HOKKO CHEMICAL	0.000%	99.753%
9279	TORRENT POWER L	0.000%	99.754%
9280	PHOENIX SATELLI	0.000%	99.754%
9281	BCO DESIO E BRI	0.000%	99.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	HIRAMATSU INC	0.000%	99.755%
9283	FINDEL	0.000%	99.755%
9284	LAGERCRANTZ GRO	0.000%	99.756%
9285	YASHILI INTL HL	0.000%	99.756%
9286	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.757%
9287	VINY THAI	0.000%	99.757%
9288	PINE CLIFF ENER	0.000%	99.758%
9289	PMP COMMUNICATI	0.000%	99.758%
9290	DO & CO AG	0.000%	99.758%
9291	NETSUI MINING C	0.000%	99.759%
9292	TARSUS GROUP PL	0.000%	99.759%
9293	DEL MONTE PACIF	0.000%	99.760%
9294	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.760%
9295	HONGKONG CHINES	0.000%	99.761%
9296	MUNSUN CAPITAL	0.000%	99.761%
9297	TER BEKE SA	0.000%	99.761%
9298	CSS INDUSTRIES	0.000%	99.762%
9299	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.762%
9300	AVON RUBBER	0.000%	99.763%
9301	TIME TECHNO	0.000%	99.763%
9302	ASCENDIS HEALTH	0.000%	99.764%
9303	ANGLO-EASTN PLA	0.000%	99.764%
9304	NET INSIGHT	0.000%	99.764%
9305	PLANET PAYMENT	0.000%	99.765%
9306	SAMYUNG TRA	0.000%	99.765%
9307	VAN DE VELDE	0.000%	99.766%
9308	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.766%
9309	THAI STANLEY EL	0.000%	99.767%
9310	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.767%
9311	CODAN LTD	0.000%	99.767%
9312	CIA ENERGET CEA	0.000%	99.768%
9313	WAREHOUSE GROUP	0.000%	99.768%
9314	CLEAR CHANNEL O	0.000%	99.769%
9315	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.769%
9316	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.770%
9317	POLY CULTURE GR	0.000%	99.770%
9318	SOITEC	0.000%	99.770%
9319	NAGAWA CO LTD	0.000%	99.771%
9320	KECK SENG(MAL)B	0.000%	99.771%
9321	S-CONNECT CO LT	0.000%	99.772%
9322	HAP SENG PLANTA	0.000%	99.772%
9323	GRUPPO MUTUIONL	0.000%	99.773%
9324	HT&E LTD	0.000%	99.773%
9325	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.773%
9326	DATA#3 LTD	0.000%	99.774%
9327	ISU CHEMICAL	0.000%	99.774%
9328	BHAKTI INVESTAM	0.000%	99.775%
9329	PROMOTORA DE IN	0.000%	99.775%
9330	EXCEL CO LTD	0.000%	99.775%
9331	SRG TAKAMI	0.000%	99.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	UNITED UTILITIE	0.000%	99.776%
9333	ELNUSA TBK	0.000%	99.777%
9334	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.777%
9335	CTI ENGINEERING	0.000%	99.778%
9336	ITAB SHOP CONCE	0.000%	99.778%
9337	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.778%
9338	JK CEMENTS LTD	0.000%	99.779%
9339	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.779%
9340	POLETOWIN PITCR	0.000%	99.780%
9341	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.780%
9342	DAESANG HOLDING	0.000%	99.780%
9343	BAY ENERGY LTD	0.000%	99.781%
9344	SAM KWANG GLASS	0.000%	99.781%
9345	ACOM CO	0.000%	99.782%
9346	LONG BON INTERN	0.000%	99.782%
9347	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.782%
9348	FALCO BIOSYSTEM	0.000%	99.783%
9349	CHINA ANIMATION	0.000%	99.783%
9350	TNPL	0.000%	99.784%
9351	LUBY'S INC.	0.000%	99.784%
9352	GODFREY PHILLIP	0.000%	99.784%
9353	MODERNLAND REAL	0.000%	99.785%
9354	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.785%
9355	EXFO INC	0.000%	99.786%
9356	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.786%
9357	PFSWEB INC COMMON STOCK USD.001	0.000%	99.787%
9358	LUNG KEE(BERMUD	0.000%	99.787%
9359	IMVESCOR RESTAU	0.000%	99.787%
9360	WESTPORTS HOLDI	0.000%	99.788%
9361	KINGS TOWN CONS	0.000%	99.788%
9362	CHUNGHWA PICTUR	0.000%	99.789%
9363	MOROZOFF LIMITE	0.000%	99.789%
9364	CHINESE MARITIM	0.000%	99.789%
9365	PYEONG HWA AUTO	0.000%	99.790%
9366	SPORTON INTERNA	0.000%	99.790%
9367	CAYMAN ENGLELY I	0.000%	99.791%
9368	CYBEROPTICS CORP COMMON STOCK	0.000%	99.791%
9369	HARMONICARE MED	0.000%	99.791%
9370	KI-STAR REAL ES	0.000%	99.792%
9371	CHUN YUAN STEEL	0.000%	99.792%
9372	RASSINI SAB DE	0.000%	99.793%
9373	NEMAK SAB DE CV	0.000%	99.793%
9374	TOWER LTD	0.000%	99.793%
9375	INFORMATION SVC	0.000%	99.794%
9376	VITEC GROUP	0.000%	99.794%
9377	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.795%
9378	REJECT SHOP LTD	0.000%	99.795%
9379	PEET LIMITED	0.000%	99.795%
9380	TREASURE ASA	0.000%	99.796%
9381	RHODES FOOD GRO	0.000%	99.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	VECTOR	0.000%	99.796%
9383	GUANGDONG LAND	0.000%	99.797%
9384	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.797%
9385	SUHEUNG CAPSULE	0.000%	99.798%
9386	DONG A ELTEK CO	0.000%	99.798%
9387	STRATTEC SECURI	0.000%	99.798%
9388	SYNTHOS SA	0.000%	99.799%
9389	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.799%
9390	EASTERN WATER R	0.000%	99.800%
9391	SUNLAND GROUP L	0.000%	99.800%
9392	DONGWON FOOD& B	0.000%	99.800%
9393	GADANG HOLDINGS	0.000%	99.801%
9394	MQ HOLDING AB	0.000%	99.801%
9395	SEBANG CO LTD	0.000%	99.802%
9396	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.802%
9397	TOC CO	0.000%	99.802%
9398	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.803%
9399	SIEMENS INDIA L	0.000%	99.803%
9400	MATRIX CONCEPTS	0.000%	99.804%
9401	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.804%
9402	GEM DIAMONDS	0.000%	99.804%
9403	CHINA XLX FERTI	0.000%	99.805%
9404	FIBRA SHOP PORT	0.000%	99.805%
9405	TOTTORI BANK	0.000%	99.805%
9406	COSLIGHT TECH I	0.000%	99.806%
9407	DAIICHI KENSETS	0.000%	99.806%
9408	COOPER ENERGY L	0.000%	99.807%
9409	HUONS CO LTD	0.000%	99.807%
9410	HIRANO TECSEED	0.000%	99.807%
9411	NIKKO CO	0.000%	99.808%
9412	RION CO LTD	0.000%	99.808%
9413	GCA SAVVIAN COR	0.000%	99.809%
9414	OTONOMY INC COMMON STOCK USD.001	0.000%	99.809%
9415	GAKKEN CO	0.000%	99.809%
9416	CHONG KUN DANG	0.000%	99.810%
9417	IBSTOCK PLC	0.000%	99.810%
9418	AKSIGORTA AS	0.000%	99.810%
9419	CATENA AB	0.000%	99.811%
9420	PLDT INC SPON ADR ADR	0.000%	99.811%
9421	HIMATSINGKA SEI	0.000%	99.812%
9422	ASIA CEMENT CHI	0.000%	99.812%
9423	MAGMA FINCORP L	0.000%	99.812%
9424	TV AZTECA	0.000%	99.813%
9425	S&T HOLDINGS CO	0.000%	99.813%
9426	CHINA CHEM&PHAR	0.000%	99.813%
9427	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.814%
9428	DONGWHA PHARM.C	0.000%	99.814%
9429	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.815%
9430	ISTYLE INC	0.000%	99.815%
9431	BELL SYSTEM24 H	0.000%	99.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	EMPEROR ENTERTA	0.000%	99.816%
9433	DAISHINKU CORP	0.000%	99.816%
9434	SEACHANGE INTL	0.000%	99.817%
9435	DAEKYO	0.000%	99.817%
9436	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.817%
9437	GODREJ PROPRTI	0.000%	99.818%
9438	ASIA HOLDINGS C	0.000%	99.818%
9439	REGINA MIRACLE	0.000%	99.818%
9440	EVN AG	0.000%	99.819%
9441	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.819%
9442	SINCERE WATCH H	0.000%	99.820%
9443	TK CORP	0.000%	99.820%
9444	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.820%
9445	D&L INDUSTRIES	0.000%	99.821%
9446	OUE COMMERCIAL	0.000%	99.821%
9447	TOMOE CORP	0.000%	99.821%
9448	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.822%
9449	BEADELL RESOURC	0.000%	99.822%
9450	OIL INDIA LTD	0.000%	99.822%
9451	NEW HOPE CORP	0.000%	99.823%
9452	MODETOUR NETWOR	0.000%	99.823%
9453	CAVOTEC SA	0.000%	99.824%
9454	PARIS MIKI INC	0.000%	99.824%
9455	ANN JOO RESOURC	0.000%	99.824%
9456	ENERGY EQUITY C	0.000%	99.825%
9457	KINKI SHARYO CO	0.000%	99.825%
9458	ROKKO BUTTER CO	0.000%	99.825%
9459	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.826%
9460	PARTNERS REAL E	0.000%	99.826%
9461	SERVICE STREAM	0.000%	99.827%
9462	ZEALAND PHARMA	0.000%	99.827%
9463	OPTEX COMPANY	0.000%	99.827%
9464	MELCO HOLDINGS	0.000%	99.828%
9465	SUMITOMO PRECIS	0.000%	99.828%
9466	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.828%
9467	EARTH CHEMICAL	0.000%	99.829%
9468	SOFT-WORLD INTL	0.000%	99.829%
9469	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.829%
9470	SAFETY GODOWN C	0.000%	99.830%
9471	KUOYANG CONSTRU	0.000%	99.830%
9472	CHINA PIONEER P	0.000%	99.831%
9473	WORLDLINE	0.000%	99.831%
9474	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.831%
9475	MYSTATE LTD	0.000%	99.832%
9476	CHINA POWER CLE	0.000%	99.832%
9477	SEOHAN CO LTD	0.000%	99.832%
9478	YELP INC COMMON STOCK USD.000001	0.000%	99.833%
9479	DIALIGHT PLC	0.000%	99.833%
9480	FAITH INC	0.000%	99.833%
9481	MELBOURNE IT	0.000%	99.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	TTW PUBLIC COMP	0.000%	99.834%
9483	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.834%
9484	SINO THAI EN,FG	0.000%	99.835%
9485	RAMI LEVI CHAIN	0.000%	99.835%
9486	BEIJING JINGNEN	0.000%	99.836%
9487	UNITED SPIRITS	0.000%	99.836%
9488	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.836%
9489	ARGO GRAPHICS I	0.000%	99.837%
9490	TAISEI LAMICK C	0.000%	99.837%
9491	SINYI REALTY IN	0.000%	99.837%
9492	AWARE INC	0.000%	99.838%
9493	ZENITAKA CORP	0.000%	99.838%
9494	KEPCO ENGINEERI	0.000%	99.838%
9495	GL LTD	0.000%	99.839%
9496	YC CO LTD	0.000%	99.839%
9497	UMW OIL & GAS C	0.000%	99.839%
9498	GUJARAT ALKALIE	0.000%	99.840%
9499	METRO KAJANG HL	0.000%	99.840%
9500	AMBASSADOR HOTE	0.000%	99.841%
9501	KOBE ELECTRIC R	0.000%	99.841%
9502	HONWORLD GROUP	0.000%	99.841%
9503	CHINA VAST INDU	0.000%	99.842%
9504	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.842%
9505	TAMA HOME CO LT	0.000%	99.842%
9506	XTREME DRILLING	0.000%	99.843%
9507	NISSIN FOOD HOL	0.000%	99.843%
9508	VICTORIA PARK A	0.000%	99.843%
9509	KINGMAKER FOOTW	0.000%	99.844%
9510	YIZHENG CHEM FI	0.000%	99.844%
9511	SAMSE SA	0.000%	99.844%
9512	KORTEK CORPN	0.000%	99.845%
9513	TAKISAWA MACHIN	0.000%	99.845%
9514	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.845%
9515	UTD PLANTATION	0.000%	99.846%
9516	NEXEN CORPORATI	0.000%	99.846%
9517	ESCALADE INC COMMON STOCK	0.000%	99.846%
9518	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.847%
9519	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.847%
9520	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.848%
9521	SEMCON AB	0.000%	99.848%
9522	NAVA BHARAT VEN	0.000%	99.848%
9523	HANKOOK SHELL O	0.000%	99.849%
9524	COMP ENG & CONS	0.000%	99.849%
9525	AKCANSА CIMENTO	0.000%	99.849%
9526	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.850%
9527	DAIDO KOGYO CO	0.000%	99.850%
9528	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.850%
9529	TECHNOTRANS AG	0.000%	99.851%
9530	NAKAYAMA STEEL	0.000%	99.851%
9531	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.852%
9533	GREEN CROSS COR	0.000%	99.852%
9534	SRI SPORTS LIMI	0.000%	99.852%
9535	SAN SHING FASTE	0.000%	99.853%
9536	MASON FINANCIAL	0.000%	99.853%
9537	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.853%
9538	STRONG PETROCHE	0.000%	99.854%
9539	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.854%
9540	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.854%
9541	INTER PARFUMS	0.000%	99.855%
9542	YANCHANG PETROL	0.000%	99.855%
9543	NATIONAL AGRICU	0.000%	99.855%
9544	ALPHA SYSTEMS I	0.000%	99.856%
9545	HFA HOLDINGS LI	0.000%	99.856%
9546	LUBELSKI WEGIEL	0.000%	99.856%
9547	PACIFIC CENTURY	0.000%	99.857%
9548	YUKEN KOGYO	0.000%	99.857%
9549	OZNER WATER INT	0.000%	99.857%
9550	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.858%
9551	IFG GROUP PLC	0.000%	99.858%
9552	VECIMA NETWORKS	0.000%	99.858%
9553	BANGKOK AVIAT F	0.000%	99.859%
9554	ASESOR DE ACTIV	0.000%	99.859%
9555	CHINOOK ENERGY	0.000%	99.859%
9556	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.860%
9557	TOMORROW FOCUS	0.000%	99.860%
9558	PTG ENERGY PCL	0.000%	99.860%
9559	ZIGNAGO VETRO S	0.000%	99.861%
9560	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.861%
9561	ES-CON JAPAN LT	0.000%	99.861%
9562	THURGAUER KANTO	0.000%	99.862%
9563	AREZZO INDUSTRI	0.000%	99.862%
9564	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.862%
9565	AEROPORTO VENEZ	0.000%	99.863%
9566	MANDARIN ORIENT	0.000%	99.863%
9567	AMIYAKI TEI CO	0.000%	99.863%
9568	UNION BK OF TAI	0.000%	99.864%
9569	HALCYON AGRI CO	0.000%	99.864%
9570	SAM JIN PHARM	0.000%	99.864%
9571	XXL ASA	0.000%	99.865%
9572	PRG-SCHULTZ INT	0.000%	99.865%
9573	HSIN CHONG CONS	0.000%	99.865%
9574	ALKANE RESOURCE	0.000%	99.866%
9575	MITSUBISHI RESE	0.000%	99.866%
9576	ENERGY RESOURCE	0.000%	99.866%
9577	AVIC INTERNATIO	0.000%	99.867%
9578	MUGEN ESTATE CO	0.000%	99.867%
9579	TRADELINK ELECT	0.000%	99.867%
9580	HWA SHIN CO	0.000%	99.868%
9581	KG CHEMICAL COR	0.000%	99.868%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	MIVTACH SHAMIR	0.000%	99.868%
9583	NICE INFORMATIO	0.000%	99.869%
9584	QUALITAS CONTOL	0.000%	99.869%
9585	APPROACH RESOUR	0.000%	99.869%
9586	UNIPAR UNIAO DE	0.000%	99.870%
9587	TOMATO BANK LTD	0.000%	99.870%
9588	RECRM RESEARCH	0.000%	99.870%
9589	THROMBOGENICS N	0.000%	99.871%
9590	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.871%
9591	FLUIDRA SA	0.000%	99.871%
9592	ATENOR	0.000%	99.872%
9593	TAO HEUNG HOLDI	0.000%	99.872%
9594	GAFISA SA	0.000%	99.872%
9595	MICRONICS JAPAN	0.000%	99.873%
9596	SHUNFENG INTL C	0.000%	99.873%
9597	HYUNDAI ENGINEE	0.000%	99.873%
9598	ROSTELECOM OJSC	0.000%	99.874%
9599	AXACTOR AB	0.000%	99.874%
9600	ABLYNX NV	0.000%	99.874%
9601	YAIZU SUISANKAG	0.000%	99.874%
9602	NSL LTD	0.000%	99.875%
9603	PLATINUM GROUP	0.000%	99.875%
9604	PINGUELY-HAULOT	0.000%	99.875%
9605	ZUKEN INC	0.000%	99.876%
9606	KORADIOR HOLDIN	0.000%	99.876%
9607	TOKYO TEKKO CO	0.000%	99.876%
9608	SAMCHULLY	0.000%	99.877%
9609	GROUP FIVE	0.000%	99.877%
9610	RATCHABURI ELEC	0.000%	99.877%
9611	ALROV PROPERTIE	0.000%	99.878%
9612	NICHIA STEEL WO	0.000%	99.878%
9613	VP PLC	0.000%	99.878%
9614	ACAL	0.000%	99.879%
9615	HANEDA ZENITH H	0.000%	99.879%
9616	YONDENKO CORP	0.000%	99.879%
9617	FURSYS	0.000%	99.880%
9618	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.880%
9619	FDM GROUP PLC	0.000%	99.880%
9620	KERUR HOLDINGS	0.000%	99.880%
9621	BIG SHOPPING CE	0.000%	99.881%
9622	BasicNet S.p.A.	0.000%	99.881%
9623	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.881%
9624	G-7 HOLDINGS IN	0.000%	99.882%
9625	KYERYONG CONST	0.000%	99.882%
9626	CHONGQING MACHI	0.000%	99.882%
9627	NAGANO BANK	0.000%	99.883%
9628	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.883%
9629	HAGIWARA ELECTR	0.000%	99.883%
9630	PEGAS NONWOVENS	0.000%	99.884%
9631	SEOBU T&D	0.000%	99.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	PSI AG GESELL F	0.000%	99.884%
9633	LANDS END INC COMMON STOCK USD.01	0.000%	99.884%
9634	DAIDOH	0.000%	99.885%
9635	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.885%
9636	GAMEVIL INC	0.000%	99.885%
9637	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.886%
9638	TECHNO RYOWA LT	0.000%	99.886%
9639	CMMB VISION HOL	0.000%	99.886%
9640	CENTER LABORATO	0.000%	99.887%
9641	QUABIT IMMOBILI	0.000%	99.887%
9642	POLYTEC ASSET H	0.000%	99.887%
9643	CEDAR WOODS PRO	0.000%	99.887%
9644	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.888%
9645	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.888%
9646	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.888%
9647	PC TEL INC COMMON STOCK USD.001	0.000%	99.889%
9648	BEIJINGWEST IND	0.000%	99.889%
9649	STEIN MART INC COMMON STOCK USD.01	0.000%	99.889%
9650	VILLA WORLD LTD	0.000%	99.890%
9651	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.890%
9652	SECOM JOSHINETS	0.000%	99.890%
9653	CHEUK NANG HLDG	0.000%	99.890%
9654	ASIA FINANCIAL	0.000%	99.891%
9655	GEO ENERGY RESO	0.000%	99.891%
9656	RUENTEX INDUSTR	0.000%	99.891%
9657	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.892%
9658	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.892%
9659	BANK INTERNASIO	0.000%	99.892%
9660	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.893%
9661	BLACK BOX CORP	0.000%	99.893%
9662	REGIONAL CONT L	0.000%	99.893%
9663	WEATHERNEWS INC	0.000%	99.893%
9664	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.894%
9665	SAKAI OVEX CO L	0.000%	99.894%
9666	ALLIED ELECTRON	0.000%	99.894%
9667	HIAG IMMOBILIEN	0.000%	99.895%
9668	AFRICA ISRAEL P	0.000%	99.895%
9669	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.895%
9670	SFP DINING	0.000%	99.896%
9671	KURIYAMA HOLDIN	0.000%	99.896%
9672	TRISURA GROUP LTD COMMON STOCK	0.000%	99.896%
9673	KASEN INTERNATI	0.000%	99.896%
9674	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.897%
9675	SAN FANG CHEMIC	0.000%	99.897%
9676	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.897%
9677	MEGAWIDE CONS C	0.000%	99.898%
9678	HIROSHIMA ELEC	0.000%	99.898%
9679	KEY TRONIC CORP COMMON STOCK	0.000%	99.898%
9680	ECHELON FINANCI	0.000%	99.898%
9681	TAIKO PHARMACEU	0.000%	99.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	MINEROS S.A.	0.000%	99.899%
9683	ANF IMMOBILIER	0.000%	99.899%
9684	CELLCOM ISRAEL	0.000%	99.900%
9685	OTSUKA KAGU	0.000%	99.900%
9686	HY LOK	0.000%	99.900%
9687	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.900%
9688	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.901%
9689	GOLDEN LAND PRO	0.000%	99.901%
9690	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.901%
9691	ESSEL PROP	0.000%	99.902%
9692	MCPHERSONS LTD	0.000%	99.902%
9693	NATURAL ALTERNT	0.000%	99.902%
9694	NIPPON CHEM IND	0.000%	99.902%
9695	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.903%
9696	FUJI CORP/MIYAG	0.000%	99.903%
9697	TRANSACTION CAP	0.000%	99.903%
9698	INVICTA HOLDING	0.000%	99.904%
9699	SATORI ELECTRIC	0.000%	99.904%
9700	NESCO	0.000%	99.904%
9701	CARASSO MOTORS	0.000%	99.904%
9702	SNAI SPA	0.000%	99.905%
9703	TOSHO CO LTD	0.000%	99.905%
9704	CARPETRIGHT	0.000%	99.905%
9705	CHEVALIER INTL	0.000%	99.906%
9706	INDUSTRIA REIT	0.000%	99.906%
9707	WHA CORP PCL	0.000%	99.906%
9708	MK RESTAURANT G	0.000%	99.906%
9709	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.907%
9710	OHB SE	0.000%	99.907%
9711	GRUPO GICSA SA	0.000%	99.907%
9712	QUINTIS LTD	0.000%	99.908%
9713	KYOWA LEATHER	0.000%	99.908%
9714	MORTGAGE CHOICE	0.000%	99.908%
9715	PHOSAGRO OJSC	0.000%	99.908%
9716	BGP HOLDINGS (P	0.000%	99.909%
9717	DAEHAN STEEL CO	0.000%	99.909%
9718	SKANDIABANKEN A	0.000%	99.909%
9719	FUTURE SYSTEMS	0.000%	99.909%
9720	ASIAN GROWTH PR	0.000%	99.910%
9721	LIPPO CIKARANG	0.000%	99.910%
9722	PETRA FOODS LTD	0.000%	99.910%
9723	CLARK INC COMMO	0.000%	99.911%
9724	BOUSTEAD PLANTA	0.000%	99.911%
9725	INDO COUNT INDU	0.000%	99.911%
9726	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.911%
9727	INDUSTRIAL BLDG	0.000%	99.912%
9728	RATNAMANI METAL	0.000%	99.912%
9729	BSL CORPORATION	0.000%	99.912%
9730	AICHI TOKEI DEN	0.000%	99.912%
9731	CAN DO CO LTD	0.000%	99.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	COFFEE DAY ENTE	0.000%	99.913%
9733	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.913%
9734	KOMEHYO	0.000%	99.914%
9735	GYM GROUP PLC/T	0.000%	99.914%
9736	COCA-COLA ICECE	0.000%	99.914%
9737	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.914%
9738	HANIL E-HWA CO	0.000%	99.915%
9739	KAWASUMI LABS I	0.000%	99.915%
9740	HANKUK PAPER MF	0.000%	99.915%
9741	SCOPE METALS GR	0.000%	99.915%
9742	FAR LTD	0.000%	99.916%
9743	UNISYS CORP	0.000%	99.916%
9744	CHINA DYNAMICS	0.000%	99.916%
9745	DY CORP	0.000%	99.916%
9746	KOHSOKU CORP	0.000%	99.917%
9747	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.917%
9748	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.917%
9749	CW GROUP HLDGS	0.000%	99.918%
9750	ASHTROM PROPERT	0.000%	99.918%
9751	TOBU STORE CO L	0.000%	99.918%
9752	GILAT SATELLITE	0.000%	99.918%
9753	GEAR ENERGY LTD	0.000%	99.919%
9754	TUNAS BARU LAMP	0.000%	99.919%
9755	TOHOKU BANK	0.000%	99.919%
9756	ROBINSON PCL	0.000%	99.919%
9757	AEON CREDIT SER	0.000%	99.920%
9758	IMPEXMETAL	0.000%	99.920%
9759	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.920%
9760	FOX WIZEL LTD	0.000%	99.920%
9761	WMIH CORP COMMON STOCK USD.00001	0.000%	99.921%
9762	CGG SA	0.000%	99.921%
9763	IMPERIAL HOTEL	0.000%	99.921%
9764	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.921%
9765	KATHMANDU HOLDI	0.000%	99.922%
9766	CARBORUNDUM	0.000%	99.922%
9767	HSIL LTD	0.000%	99.922%
9768	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.922%
9769	LIFCO AB-B SHS	0.000%	99.923%
9770	KONDOTEC INC	0.000%	99.923%
9771	MAHARASHTRA SEA	0.000%	99.923%
9772	ADCORP HLDGS	0.000%	99.924%
9773	UNITY OPTO TECH	0.000%	99.924%
9774	TRAKCJA SA	0.000%	99.924%
9775	PERENNIAL REAL	0.000%	99.924%
9776	OVERSEAS CHINES	0.000%	99.925%
9777	IDP EDUCATION L	0.000%	99.925%
9778	EMPERADOR INC	0.000%	99.925%
9779	KRAKATAU STEEL	0.000%	99.925%
9780	POLYMET MINING	0.000%	99.926%
9781	BRASILAGRO	0.000%	99.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	NEPES CORPORATI	0.000%	99.926%
9783	AES GENER SA	0.000%	99.926%
9784	GRANULES INDIA	0.000%	99.927%
9785	WESTPORT INNOVA	0.000%	99.927%
9786	PIPAVAV DEFENCE	0.000%	99.927%
9787	TECHNO ELECTRIC	0.000%	99.927%
9788	ITFOR INC	0.000%	99.928%
9789	FAG BEARINGS IN	0.000%	99.928%
9790	EUSKALTEL SA	0.000%	99.928%
9791	GHCL LTD	0.000%	99.928%
9792	CHC HEALTHCARE	0.000%	99.929%
9793	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.929%
9794	KOREA TECH BANK	0.000%	99.929%
9795	SHIMOJIMA CO LT	0.000%	99.929%
9796	AARTI INDS	0.000%	99.930%
9797	GRANDVISION BV	0.000%	99.930%
9798	FUJISHOJI CO.LT	0.000%	99.930%
9799	DECMIL GROUP LT	0.000%	99.930%
9800	GODREJ INDUSTRI	0.000%	99.931%
9801	AVENG	0.000%	99.931%
9802	HALOWS CO LTD	0.000%	99.931%
9803	AMERIGO RESOURC	0.000%	99.931%
9804	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.932%
9805	UEM EDGENTA BHD	0.000%	99.932%
9806	NORCROS PLC	0.000%	99.932%
9807	EAST WEST BANKI	0.000%	99.932%
9808	DAIHATSU DIESEL	0.000%	99.933%
9809	CROWN CONFECTIO	0.000%	99.933%
9810	EIH LTD	0.000%	99.933%
9811	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.933%
9812	HAGOROMO FOODS	0.000%	99.933%
9813	HONG LEONG ASIA	0.000%	99.934%
9814	UNICHEM LABS	0.000%	99.934%
9815	SHIHLIN ELEC &	0.000%	99.934%
9816	CROOZ INC	0.000%	99.934%
9817	FORMOSAN UNION	0.000%	99.935%
9818	TMK PAO GDR REG S GDR	0.000%	99.935%
9819	MUTOW CO LTD	0.000%	99.935%
9820	NIHON PLAST CO	0.000%	99.935%
9821	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.936%
9822	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.936%
9823	G SHANK ENTERPR	0.000%	99.936%
9824	SUNCALL CORP	0.000%	99.936%
9825	SHELL REFINING(	0.000%	99.937%
9826	KAPSCH TRAFFICC	0.000%	99.937%
9827	SKF INDIA LTD	0.000%	99.937%
9828	SILICON INTEG S	0.000%	99.937%
9829	COCO'S JAPAN CO	0.000%	99.938%
9830	CORP BANK	0.000%	99.938%
9831	GOOD RESOURCES	0.000%	99.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	Phoenix Mills L	0.000%	99.938%
9833	BOOT(HENRY) & S	0.000%	99.939%
9834	NISSEI PLSTIC I	0.000%	99.939%
9835	BLUE SQUARE REA	0.000%	99.939%
9836	TAINAN ENTERPRI	0.000%	99.939%
9837	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.939%
9838	SINO GRANDNESS	0.000%	99.940%
9839	SELCUK ECZA DEP	0.000%	99.940%
9840	BASWARE OYJ	0.000%	99.940%
9841	SILVER CHEF LTD	0.000%	99.940%
9842	TOPPS TILES	0.000%	99.941%
9843	JOHN LAING GROU	0.000%	99.941%
9844	E TEC E&C LTD	0.000%	99.941%
9845	PLATZER FASTIGH	0.000%	99.941%
9846	MONGOLIAN MININ	0.000%	99.942%
9847	PACASMAYO	0.000%	99.942%
9848	PROGRESS WERK A	0.000%	99.942%
9849	DICKSON CONCEPT	0.000%	99.942%
9850	INTL PAPER	0.000%	99.942%
9851	DAPHNE INTERNA	0.000%	99.943%
9852	TAMARACK VALLEY	0.000%	99.943%
9853	CHINA FINANCIAL	0.000%	99.943%
9854	CASTINGS	0.000%	99.943%
9855	STRAITS TRADING	0.000%	99.944%
9856	GETIN NOBLE BA	0.000%	99.944%
9857	VIVA INDUSTRIAL	0.000%	99.944%
9858	GFOOT CO LTD	0.000%	99.944%
9859	SEVERFIELD-ROWE	0.000%	99.945%
9860	AGORA	0.000%	99.945%
9861	YNH PROPERTY BH	0.000%	99.945%
9862	CICOR TECHNOLOG	0.000%	99.945%
9863	CRAWFORD & CO	0.000%	99.945%
9864	CATHAY NO 1 REI	0.000%	99.946%
9865	REXLOT HOLDINGS	0.000%	99.946%
9866	SOCAM DEVELOPME	0.000%	99.946%
9867	NATURES SUNSHIN	0.000%	99.946%
9868	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.947%
9869	HOME INVEST BEL	0.000%	99.947%
9870	IMMOBEL	0.000%	99.947%
9871	ZHUHAI HLDGS IN	0.000%	99.947%
9872	SURYA SEMESTA I	0.000%	99.947%
9873	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.948%
9874	CHINA RUNDONG A	0.000%	99.948%
9875	SALEM COMM CORP	0.000%	99.948%
9876	AGV PRODUCTS	0.000%	99.948%
9877	TWIN DISC INC COMMON STOCK	0.000%	99.949%
9878	SELVAAG BOLIG A	0.000%	99.949%
9879	INVESTORS TITLE CO COMMON STOCK	0.000%	99.949%
9880	INTER CARS SA	0.000%	99.949%
9881	T COOK IND	0.000%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	CRCC HIGH-TECH	0.000%	99.950%
9883	SANYO TRADING C	0.000%	99.950%
9884	MCLEOD RUSSEL I	0.000%	99.950%
9885	VON ROLL HOLDIN	0.000%	99.950%
9886	MJ GLEESON PLC	0.000%	99.951%
9887	SKANDINAVISKA E	0.000%	99.951%
9888	TRIFAST PLC	0.000%	99.951%
9889	OCL INDIA LTD	0.000%	99.951%
9890	CROWN CONFECTIO	0.000%	99.951%
9891	WATAHAN & CO LT	0.000%	99.952%
9892	CHORUS LTD ADR ADR	0.000%	99.952%
9893	CENTURY PACIFIC	0.000%	99.952%
9894	ION BEAM APPLIC	0.000%	99.952%
9895	TURK TRKTOR VE	0.000%	99.952%
9896	CARR'S GROUP PL	0.000%	99.953%
9897	SVENSKA CELLULO	0.000%	99.953%
9898	GETIN HOLDING S	0.000%	99.953%
9899	VOLT INFO SCIEN	0.000%	99.953%
9900	SITOU GROUP HLD	0.000%	99.953%
9901	KEPPEL TELECOM&	0.000%	99.954%
9902	CENTURIA METROP	0.000%	99.954%
9903	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.954%
9904	TOTAL ACCESS CO	0.000%	99.954%
9905	DRDGOLD LTD	0.000%	99.955%
9906	HOGG ROBINSON G	0.000%	99.955%
9907	IRC LIMITED	0.000%	99.955%
9908	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.955%
9909	KAORI HEAT TREA	0.000%	99.955%
9910	LAKSHMI VILAS B	0.000%	99.956%
9911	BANYAN TREE HOL	0.000%	99.956%
9912	R.E.A. HOLDINGS	0.000%	99.956%
9913	INFOMEDIA	0.000%	99.956%
9914	CALEDONIA MININ	0.000%	99.956%
9915	FULLER SMITH &	0.000%	99.957%
9916	KHON KAEN SUGAR	0.000%	99.957%
9917	MEDUSA MINING L	0.000%	99.957%
9918	BALMER LAWRIE	0.000%	99.957%
9919	TSUI WAH HOLDIN	0.000%	99.957%
9920	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.958%
9921	ASIA SATELLITE	0.000%	99.958%
9922	YAC CO LTD	0.000%	99.958%
9923	WOONGJIN THINKB	0.000%	99.958%
9924	HUA ENG WIRE&CA	0.000%	99.958%
9925	YUANSHENGTAI DA	0.000%	99.959%
9926	GRUPO ARGOS SA	0.000%	99.959%
9927	HATHWAY CABLE	0.000%	99.959%
9928	NVC LIGHTING HO	0.000%	99.959%
9929	GULF MARINE SER	0.000%	99.959%
9930	VOLUTION GROUP	0.000%	99.960%
9931	HONG KONG FERRY	0.000%	99.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	BRAEMAR SHIPPIN	0.000%	99.960%
9933	TA ANN HOLDINGS	0.000%	99.960%
9934	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.960%
9935	WAH SEONG	0.000%	99.961%
9936	MINERA FRISCO S	0.000%	99.961%
9937	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.961%
9938	OXLEY HOLDINGS	0.000%	99.961%
9939	SHIKIBO LTD	0.000%	99.961%
9940	ORIENTAL WATCH	0.000%	99.962%
9941	NOBINA AB	0.000%	99.962%
9942	STREET CAPITAL	0.000%	99.962%
9943	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.962%
9944	NEW ZEALAND OIL	0.000%	99.962%
9945	PRIMERO MINING CORP COMMON STOCK	0.000%	99.963%
9946	VGI GLOBAL MEDI	0.000%	99.963%
9947	EUROTECH SPA	0.000%	99.963%
9948	REGIONAL REIT L	0.000%	99.963%
9949	KPX CHEMICAL	0.000%	99.963%
9950	TAKE AND GIVE	0.000%	99.963%
9951	VINA CONCHA Y T	0.000%	99.964%
9952	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.964%
9953	LEMMINKAINEN OY	0.000%	99.964%
9954	KINTETSU DPT ST	0.000%	99.964%
9955	HKSCAN OYJ	0.000%	99.964%
9956	UNITED MICROELECTRON SP ADR ADR	0.000%	99.965%
9957	CHINA YURUN FOO	0.000%	99.965%
9958	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.965%
9959	PACIFIC ONLINE	0.000%	99.965%
9960	CHINA BANKING C	0.000%	99.965%
9961	GWANGJU SHINSEG	0.000%	99.966%
9962	NORWEGIAN PROPE	0.000%	99.966%
9963	CGN MINING CO L	0.000%	99.966%
9964	ANTON OILFIELD	0.000%	99.966%
9965	TERNA ENERGY SA	0.000%	99.966%
9966	SINO GAS & ENER	0.000%	99.967%
9967	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.967%
9968	IBI GROUP INC.	0.000%	99.967%
9969	ESUN HOLDINGS L	0.000%	99.967%
9970	CB INDUSTRIAL P	0.000%	99.967%
9971	BARON DE LEY	0.000%	99.967%
9972	OZFOREX GROUP L	0.000%	99.968%
9973	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.968%
9974	KUANGCHI SCIENC	0.000%	99.968%
9975	CIA ENERGETICA	0.000%	99.968%
9976	ISE CHEMICAL CO	0.000%	99.968%
9977	BIO PAPPEL SAB	0.000%	99.968%
9978	INOX LEISURE LT	0.000%	99.969%
9979	ERICSSON LM-A S	0.000%	99.969%
9980	SALIM IVOMAS	0.000%	99.969%
9981	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.969%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.969%
9983	INTEVAC INC	0.000%	99.970%
9984	D.B. CORP LIMIT	0.000%	99.970%
9985	HOKUETSU INDS C	0.000%	99.970%
9986	TBK Co., Ltd.	0.000%	99.970%
9987	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.970%
9988	CONTINENTAL HLD	0.000%	99.970%
9989	TOWN HEALTH INT	0.000%	99.971%
9990	SANYO HOUSING N	0.000%	99.971%
9991	TOP SPRING INTL	0.000%	99.971%
9992	ORIGIN ELECTRIC	0.000%	99.971%
9993	ENEA AB	0.000%	99.971%
9994	FLYBE GROUP PLC	0.000%	99.971%
9995	BEST BRIDAL INC	0.000%	99.972%
9996	FDC LTD/INDIA	0.000%	99.972%
9997	APN OUTDOOR GRO	0.000%	99.972%
9998	MACMAHON HOLDIN	0.000%	99.972%
9999	GETINGE AB RTS	0.000%	99.972%
10000	GATEWAY LIFESTY	0.000%	99.972%
10001	WIN HANVERKY HO	0.000%	99.973%
10002	TOW CO LTD	0.000%	99.973%
10003	DONGBU SECURITI	0.000%	99.973%
10004	Tessi S.A.	0.000%	99.973%
10005	SEJONG INDUSTRI	0.000%	99.973%
10006	EUROZ LTD	0.000%	99.973%
10007	K1 VENTURES LTD	0.000%	99.974%
10008	HUA HAN BIO-PHA	0.000%	99.974%
10009	NEW YORK & CO I	0.000%	99.974%
10010	THE BASIC HOUSE	0.000%	99.974%
10011	YUNNAN WATER IN	0.000%	99.974%
10012	GLAXO SMITHKLIN	0.000%	99.974%
10013	DYNAMIC ELECTRO	0.000%	99.975%
10014	SHIDAX CORP	0.000%	99.975%
10015	TRIVENI TURBINE	0.000%	99.975%
10016	BCB BANCORP INC COMMON STOCK	0.000%	99.975%
10017	LOW KENG HUAT(S	0.000%	99.975%
10018	LINK NET TBK PT	0.000%	99.975%
10019	HEIDELBERGCEMEN	0.000%	99.976%
10020	CONSTANTIN MEDI	0.000%	99.976%
10021	MEITO SANGYO CO	0.000%	99.976%
10022	TILT RENEWABLES	0.000%	99.976%
10023	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.976%
10024	SADBHAV ENGINEE	0.000%	99.976%
10025	MEIWA ESTATE CO	0.000%	99.976%
10026	FUJISASH CO LTD	0.000%	99.977%
10027	RADISYS CORP COMMON STOCK	0.000%	99.977%
10028	WARTECK INVEST	0.000%	99.977%
10029	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.977%
10030	FAR EAST HOLDIN	0.000%	99.977%
10031	LIBERTY GOLD CO	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	HANMI SEMICONDU	0.000%	99.978%
10033	CRISIL LTD	0.000%	99.978%
10034	ATHENS WATER SU	0.000%	99.978%
10035	NEDAP(NED APP)N	0.000%	99.978%
10036	TAKASHIMA & CO	0.000%	99.978%
10037	WEE HUR HOLDING	0.000%	99.978%
10038	BURWILL HOLDING	0.000%	99.978%
10039	NEO-NEON HOLDIN	0.000%	99.979%
10040	CERAGON NETWORK	0.000%	99.979%
10041	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.979%
10042	HOKKAI CAN CO	0.000%	99.979%
10043	IPE GROUP LTD	0.000%	99.979%
10044	PFENEX INC COMMON STOCK USD.001	0.000%	99.979%
10045	PT INTERNATIONAL	0.000%	99.979%
10046	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.980%
10047	THERMAX LTD	0.000%	99.980%
10048	AEGIS LOGISTICS	0.000%	99.980%
10049	IVE GROUP	0.000%	99.980%
10050	BILLABONG INTER	0.000%	99.980%
10051	NISSEI INDUSTRI	0.000%	99.980%
10052	RIZAL COMML BAN	0.000%	99.980%
10053	FREQUENCY ELEC	0.000%	99.981%
10054	KIAN JOO CAN FC	0.000%	99.981%
10055	INES CORPORATIO	0.000%	99.981%
10056	WHIRLPOOL OF IN	0.000%	99.981%
10057	KIMOTO CO LTD	0.000%	99.981%
10058	HYUNDAI HEAVY I	0.000%	99.981%
10059	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.981%
10060	OLYMPIC CORP	0.000%	99.982%
10061	INTRALOT SA - I	0.000%	99.982%
10062	TRINITY LTD	0.000%	99.982%
10063	EASTERN MEDIA	0.000%	99.982%
10064	EQUITAL	0.000%	99.982%
10065	BRIGADE ENTERPR	0.000%	99.982%
10066	ELRON ELECTRONI	0.000%	99.982%
10067	AFFINE	0.000%	99.982%
10068	SUGIH ENERGY TB	0.000%	99.983%
10069	AUSWIDE BANK LT	0.000%	99.983%
10070	RATTANINDIA	0.000%	99.983%
10071	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.983%
10072	PRIME MEDIA GRO	0.000%	99.983%
10073	TOMEN DEVICES C	0.000%	99.983%
10074	DEPOMED INC COMMON STOCK	0.000%	99.983%
10075	MODUSLINK GLOBA	0.000%	99.984%
10076	LAURA ASHLEY HO	0.000%	99.984%
10077	JBF INDUSTRIES	0.000%	99.984%
10078	ALANDSBANKEN	0.000%	99.984%
10079	BSQUARE CORP COMMON STOCK	0.000%	99.984%
10080	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.984%
10081	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	MIYOSHI OIL & F	0.000%	99.984%
10083	S.T.CHEMICAL CO	0.000%	99.985%
10084	ONO SOKKI CO	0.000%	99.985%
10085	CSG LIMITED	0.000%	99.985%
10086	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.985%
10087	PROMOTORA Y OPE	0.000%	99.985%
10088	REAL INDUSTRY I	0.000%	99.985%
10089	VITRO SA	0.000%	99.985%
10090	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.985%
10091	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.986%
10092	COXON PRECISE I	0.000%	99.986%
10093	MARUYAMA MFG CO	0.000%	99.986%
10094	LSL PROPERTY SE	0.000%	99.986%
10095	GET NICE FINANC	0.000%	99.986%
10096	PT MULTIPLOAR C	0.000%	99.986%
10097	LOGISTEC CORP C	0.000%	99.986%
10098	WORLD HOLDINGS	0.000%	99.986%
10099	K.P.R. MILL	0.000%	99.987%
10100	TROY RESOURCES	0.000%	99.987%
10101	BORYUNG PHARM	0.000%	99.987%
10102	NAPEC INC	0.000%	99.987%
10103	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.987%
10104	PALADIN ENERGY	0.000%	99.987%
10105	CHINA ELEC OPTI	0.000%	99.987%
10106	CROCODILE GARME	0.000%	99.987%
10107	EASTMAIN RES IN	0.000%	99.988%
10108	HIPAY GROUP SA	0.000%	99.988%
10109	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.988%
10110	NRJ GROUP	0.000%	99.988%
10111	HANISON CONSTRU	0.000%	99.988%
10112	STARK TECHNOLOG	0.000%	99.988%
10113	EQUITY FIN HOLD	0.000%	99.988%
10114	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.988%
10115	RECKON LTD	0.000%	99.988%
10116	ROULARTA MEDIA	0.000%	99.989%
10117	MIN XIN HLDGS	0.000%	99.989%
10118	ARCELORMITTAL S	0.000%	99.989%
10119	GUANGNAN(HLDGS)	0.000%	99.989%
10120	GALLANT VENTURE	0.000%	99.989%
10121	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.989%
10122	AMREP CORP COMMON STOCK USD.1	0.000%	99.989%
10123	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.989%
10124	KONG SUN HLDGS	0.000%	99.989%
10125	BANCO ABC BRASI	0.000%	99.990%
10126	MIMAKI ENGINEER	0.000%	99.990%
10127	NAGARJUNA FERTI	0.000%	99.990%
10128	SKYLINE CORP	0.000%	99.990%
10129	ASPEN GROUP	0.000%	99.990%
10130	CEQUENCE ENERGY	0.000%	99.990%
10131	KOSEI SECURITIE	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	JINDAL SAW LTD	0.000%	99.990%
10133	TOWN CENTRE SEC	0.000%	99.990%
10134	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.991%
10135	NIPPON FILCON C	0.000%	99.991%
10136	PETRUS RESOURCE	0.000%	99.991%
10137	BOLU CIMENTO SA	0.000%	99.991%
10138	STEEL & TUBE HL	0.000%	99.991%
10139	BGR ENERGY SYST	0.000%	99.991%
10140	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.991%
10141	CHINA RARE EART	0.000%	99.991%
10142	GLORIOUS SUN EN	0.000%	99.991%
10143	FRAGRANCE GROUP	0.000%	99.991%
10144	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.992%
10145	SUNWAY CONSTRUC	0.000%	99.992%
10146	TORIGOE CO LTD	0.000%	99.992%
10147	SILVER BASE GRO	0.000%	99.992%
10148	CONSTRUCTORA CO	0.000%	99.992%
10149	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.992%
10150	ABTERRA LTD	0.000%	99.992%
10151	GAJAH TUNGGAL	0.000%	99.992%
10152	SKELLERUP HOLDI	0.000%	99.992%
10153	FORTRESS PAPER	0.000%	99.992%
10154	DYNASTY FINE WI	0.000%	99.993%
10155	ASANTE INC	0.000%	99.993%
10156	MEDICAL SYSTEM	0.000%	99.993%
10157	QAD INC B COMMON STOCK USD.001	0.000%	99.993%
10158	KAM HING INTERN	0.000%	99.993%
10159	TOTAL GABON	0.000%	99.993%
10160	SAPEC	0.000%	99.993%
10161	HOKKAIDO GAS CO	0.000%	99.993%
10162	BOUSTEAD PROJEC	0.000%	99.993%
10163	EXCELSIOR MEDIC	0.000%	99.993%
10164	XERIUM TECHNOLO	0.000%	99.994%
10165	MCKAY SECURITIE	0.000%	99.994%
10166	CHINA PROPERTIE	0.000%	99.994%
10167	CVC BRASIL OP A	0.000%	99.994%
10168	TSH RESOURCES B	0.000%	99.994%
10169	ORASCOM DEVELOP	0.000%	99.994%
10170	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.994%
10171	ANXIN-CHINA HOL	0.000%	99.994%
10172	ADDNODE GROUP A	0.000%	99.994%
10173	US AUTO PARTS N	0.000%	99.994%
10174	TELEGRAAF MEDIA	0.000%	99.994%
10175	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.994%
10176	CHINA LOTSYNERG	0.000%	99.995%
10177	PEARL ORIENTAL	0.000%	99.995%
10178	PARADISE ENTERT	0.000%	99.995%
10179	HITE HOLDINGS C	0.000%	99.995%
10180	YONGNAM HOLDING	0.000%	99.995%
10181	DELTICOM AG	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	CATABASIS PHARM	0.000%	99.995%
10183	NIHON TRIM CO	0.000%	99.995%
10184	AXTEL SAB DE CV	0.000%	99.995%
10185	CHINA FIBER OPT	0.000%	99.995%
10186	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.995%
10187	GROUPE OPEN	0.000%	99.995%
10188	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
10189	FOUNTAIN SET HL	0.000%	99.996%
10190	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.996%
10191	MEGASTUDY CO LT	0.000%	99.996%
10192	REAL NUTRICEUTI	0.000%	99.996%
10193	INNODATA INC COMMON STOCK USD.01	0.000%	99.996%
10194	DIGITAL CHINA H	0.000%	99.996%
10195	TONLY ELECTRONI	0.000%	99.996%
10196	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.996%
10197	PYI CORPORATION	0.000%	99.996%
10198	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
10199	ABAN OFFSHORE	0.000%	99.996%
10200	SINON CORP	0.000%	99.996%
10201	CHINA DAYE NON-	0.000%	99.996%
10202	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.997%
10203	QUMU CORP COMMON STOCK USD.01	0.000%	99.997%
10204	A&D CO LTD	0.000%	99.997%
10205	ECOSYNTHETIX IN	0.000%	99.997%
10206	AFRICAN PHOENIX	0.000%	99.997%
10207	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.997%
10208	PROSAFE ASA	0.000%	99.997%
10209	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.997%
10210	KAPPA CREATE CO	0.000%	99.997%
10211	TRUBA ALAM MANU	0.000%	99.997%
10212	BROCKMAN MINING	0.000%	99.997%
10213	BANK OF KOCHI L	0.000%	99.997%
10214	MINGFA GROUP	0.000%	99.997%
10215	LEES PHARMACEUT	0.000%	99.997%
10216	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10217	I-CABLE COMMUNI	0.000%	99.998%
10218	VIDEOCON INDUST	0.000%	99.998%
10219	JINDAL POLY FIL	0.000%	99.998%
10220	SEADRILL LTD	0.000%	99.998%
10221	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10222	ARRIUM LTD	0.000%	99.998%
10223	BRIILLIANT CIRCL	0.000%	99.998%
10224	PERPETUAL ENERG	0.000%	99.998%
10225	DAN FORM HOLDIN	0.000%	99.998%
10226	MEGASTUDY EDUCA	0.000%	99.998%
10227	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10228	YEO HIAP SENG	0.000%	99.998%
10229	BONJOUR HOLDING	0.000%	99.998%
10230	QUNXING PAPER H	0.000%	99.998%
10231	WATPAC LIMITED	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	TUNAS RIDEAN	0.000%	99.998%
10233	BLOOMSBURY PUBL	0.000%	99.998%
10234	SINAR MAS MULTI	0.000%	99.998%
10235	LUKS GROUP (VH)	0.000%	99.998%
10236	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.999%
10237	DOGUS OTOMOTIV	0.000%	99.999%
10238	SALMAT LTD	0.000%	99.999%
10239	TEEKAY TANKERS	0.000%	99.999%
10240	AEGON NV	0.000%	99.999%
10241	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10242	JAKARTA INTL HT	0.000%	99.999%
10243	TEIXEIRA DUARTE	0.000%	99.999%
10244	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.999%
10245	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10246	DYAX CORPORATIO	0.000%	99.999%
10247	CARINDALE PROPE	0.000%	99.999%
10248	CHIA HSIN CEMEN	0.000%	99.999%
10249	ENERGY ABSOLUTE	0.000%	99.999%
10250	TAKACHIHO KOHEK	0.000%	99.999%
10251	SOCIETE MANUTAN	0.000%	99.999%
10252	POLARIS SOFTWARE	0.000%	99.999%
10253	BE GROUP AB	0.000%	99.999%
10254	PACIFIC ANDES I	0.000%	99.999%
10255	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10256	MAX VENTURES &	0.000%	99.999%
10257	ITE TECH INC	0.000%	99.999%
10258	LYDIAN INTERNAT	0.000%	99.999%
10259	EZRA HOLDINGS	0.000%	99.999%
10260	CHINA ENVIRONME	0.000%	99.999%
10261	EMPRESAS ICA SA	0.000%	99.999%
10262	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10263	SAFEWAY INC	0.000%	100.000%
10264	SHENGUAN HOLDIN	0.000%	100.000%
10265	ARALEZ PHARMACE	0.000%	100.000%
10266	SSANGYONG INFOR	0.000%	100.000%
10267	TEN NETWORK HLD	0.000%	100.000%
10268	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10269	CHINA SOFT POWE	0.000%	100.000%
10270	BANRO CORP	0.000%	100.000%
10271	MIDLAND IC&I LT	0.000%	100.000%
10272	PESCANOVA SA	0.000%	100.000%
10273	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10274	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10275	AFRICA ISRAEL I	0.000%	100.000%
10276	SWIBER HOLDINGS	0.000%	100.000%
10277	GETBUSY PLC	0.000%	100.000%
10278	PROBI AB	0.000%	100.000%
10279	D AMICO INTL SH	0.000%	100.000%
10280	QINQIN FOODSTUF	0.000%	100.000%
10281	TPI TRIUNFO PAR	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	MANITOK ENERGY	0.000%	100.000%
10283	SPORTECH PLC	0.000%	100.000%
10284	DAEWOO SHIPBUIL	0.000%	100.000%
10285	TALVIVAARA MINI	0.000%	100.000%
10286	CHENNAI SUPER K	0.000%	100.000%
10287	NORDIC AMERICAN	0.000%	100.000%
10288	SING HOLDINGS L	0.000%	100.000%
10289	ZENITH CAPITAL	0.000%	100.000%
10290	JITF INFRALOGIS	0.000%	100.000%
10291	STRAD ENERGY SE	0.000%	100.000%
10292	BERJAYA LAND BH	0.000%	100.000%
10293	MANITOK ENERGY	0.000%	100.000%
10294	CHEUK NANG HOLD	0.000%	100.000%
10295	CHINA HUIZHAN D	0.000%	100.000%
10296	BANCA MONTE DEI	0.000%	100.000%
10297	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10298	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10299	MESOBLAST LTD	0.000%	100.000%
10300	ORMAT TECHNOLOG	0.000%	100.000%
10301	RB ENERGY INC	0.000%	100.000%
10302	DEVA HLDG	0.000%	100.000%
10303	ENERGIX-RENEWAB	0.000%	100.000%
10304	MACQUARIE KOREA	-	100.000%
10305	CHINA METAL REC	-	100.000%
10306	KARDEMIR KARABU	-	100.000%
10307	LIGHTSTREAM RES	-	100.000%
10308	RHB CAPITAL BHD	-	100.000%
10309	INTERCELL AG RI	-	100.000%
10310	TI FINANCIAL HO	-	100.000%
10311	TOUCHSTONE EXPL	-	100.000%
10312	AFREN PLC COMMO	-	100.000%
10313	PEACE MARK HLDG	-	100.000%
10314	COOPER ENERGY L	-	100.000%
10315	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10316	SNS REAAL GROEP	-	100.000%
10317	HANFENG EVERGRE	-	100.000%
10318	SUPERBLOCK PCL	-	100.000%
10319	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10320	QLT INC DOJ/SEC	-	100.000%
10321	EGANAGOLDPFEIL	-	100.000%
10322	FERROGLOBE PLC	-	100.000%
10323	C A DE MEDITERR	-	100.000%
10324	PRIME AET & D H	-	100.000%
10325	BERLIAN LAJU TA	-	100.000%
10326	SCANIA AB	-	100.000%
10327	VIRGIN AUSTRALI	-	100.000%
10328	MESOBLAST LTD R	-	100.000%
10329	QLT INC CLASS A	-	100.000%
10330	ETABLISSEMENTS	-	100.000%
10331	MINCO BASE META	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	QLT INC WTS EXP	-	100.000%
10333	BCO ESPIR SANTO	-	100.000%
10334	ANGLO IRISH BAN	-	100.000%
10335	RREEF CHINA COM	-	100.000%
10336	PRIME RETIREMEN	-	100.000%
10337	CHINA LUMENA NE	-	100.000%
10338	IVE GROUP LTD R	-	100.000%