

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

As of January 31, 2018 (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	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.780%	0.780%
2	BANK OF MONTREAL COMMON STOCK	0.736%	1.516%
3	AT+T INC COMMON STOCK USD1.0	0.717%	2.233%
4	APPLE INC	0.672%	2.905%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.655%	3.560%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.613%	4.172%
7	TORONTO DOMINION BANK COMMON STOCK	0.609%	4.781%
8	EXXON MOBIL CORP COMMON STOCK	0.574%	5.355%
9	SUNCOR ENERGY INC COMMON STOCK	0.551%	5.906%
10	ROYAL BANK OF CANADA COMMON STOCK	0.524%	6.430%
11	BANK OF AMERICA	0.458%	6.888%
12	COMCAST CORP CLASS A COMMON STOCK USD.01	0.410%	7.298%
13	INTEL CORP COMMON STOCK USD.001	0.409%	7.707%
14	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.396%	8.103%
15	CHEVRON CORP COMMON STOCK USD.75	0.392%	8.495%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.385%	8.880%
17	TECK RESOURCES LTD CLS B COMMON STOCK	0.375%	9.255%
18	PFIZER INC COMMON STOCK USD.05	0.305%	9.560%
19	CISCO SYSTEMS	0.294%	9.854%
20	MANULIFE FINANCIAL CORP COMMON STOCK	0.294%	10.149%
21	CITIGROUP INC COMMON STOCK USD.01	0.289%	10.438%
22	CANADIAN NATURAL RESOURCES COMMON STOCK	0.288%	10.726%
23	WAL-MART STORES	0.285%	11.011%
24	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.264%	11.276%
25	AMAZON.COM INC	0.259%	11.535%
26	MAGNA INTERNATIONAL INC COMMON STOCK	0.259%	11.794%
27	SAMSUNG ELECTRO	0.256%	12.050%
28	SUN LIFE FINANCIAL INC COMMON STOCK	0.237%	12.287%
29	TOTAL SA	0.223%	12.510%
30	BP PLC	0.222%	12.732%
31	NUTRIEN LTD COMMON STOCK	0.217%	12.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	DAIMLER AG	0.214%	13.162%
33	ALPHABET INC CL C COMMON STOCK USD.001	0.210%	13.373%
34	CHINA CONST BK	0.207%	13.579%
35	ALPHABET INC CL A COMMON STOCK USD.001	0.201%	13.780%
36	NESTLE SA	0.198%	13.978%
37	FACEBOOK INC A COMMON STOCK USD.000006	0.196%	14.174%
38	HSBC HOLDINGS PLC SPONS ADR ADR	0.193%	14.367%
39	UNITEDHEALTH GR	0.188%	14.555%
40	TOYOTA MOTOR CO	0.186%	14.741%
41	CAD - London	0.183%	14.924%
42	ORACLE CORP COMMON STOCK USD.01	0.181%	15.105%
43	GENERAL MOTORS CO COMMON STOCK USD.01	0.173%	15.278%
44	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.169%	15.446%
45	ENBRIDGE INC COMMON STOCK	0.168%	15.614%
46	VODAFONE GROUP	0.167%	15.781%
47	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.166%	15.947%
48	PROCTER + GAMBLE CO/THE COMMON STOCK	0.165%	16.112%
49	BHP BILLITON LT	0.165%	16.277%
50	QUALCOMM INC COMMON STOCK USD.0001	0.160%	16.437%
51	CANADIAN NATL RAILWAY CO COMMON STOCK	0.160%	16.597%
52	BANCO SANTANDER	0.158%	16.755%
53	BARRICK GOLD CORP COMMON STOCK	0.155%	16.910%
54	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.152%	17.062%
55	WALT DISNEY(HLD	0.148%	17.210%
56	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.147%	17.357%
57	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.144%	17.501%
58	MORGAN STANLEY COMMON STOCK USD.01	0.144%	17.645%
59	NATIONAL BK CDA	0.137%	17.783%
60	REP AUSTRIA GOV	0.132%	17.915%
61	CVS HEALTH CORP COMMON STOCK USD.01	0.132%	18.047%
62	EUROPEAN STABIL	0.131%	18.179%
63	FINLAND GOVERNMENT	0.130%	18.309%
64	ENCANA CORP COMMON STOCK	0.130%	18.439%
65	BASF SE	0.130%	18.569%
66	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.129%	18.698%
67	MICRON TECHNOLO	0.129%	18.828%
68	SWEDISH GOVT 3.	0.129%	18.956%
69	AMERICAN TOWER CORP REIT USD.01	0.127%	19.083%
70	NOVARTIS AG	0.125%	19.208%
71	UNION PACIFIC CORP COMMON STOCK USD2.5	0.124%	19.332%
72	BCE INC COMMON STOCK	0.124%	19.457%
73	ROYAL DUTCH SHE	0.124%	19.580%
74	KINROSS GOLD CORP COMMON STOCK	0.123%	19.704%
75	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.122%	19.825%
76	US BANCORP COMMON STOCK USD.01	0.121%	19.946%
77	HONDA MOTOR CO	0.121%	20.067%
78	TRANSCANADA CORP COMMON STOCK	0.121%	20.188%
79	CANADA HOUSING	0.120%	20.308%
80	TRAVELERS COS	0.118%	20.426%
81	INDUSTRIAL & CO	0.118%	20.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.118%	20.662%
83	LUNDIN MINING C	0.117%	20.779%
84	TENCENT HLDGS L	0.117%	20.896%
85	FORD MOTOR CO COMMON STOCK USD.01	0.116%	21.012%
86	CHINA NATIONAL	0.116%	21.128%
87	VOLKSWAGEN AG	0.116%	21.244%
88	CAISSE D'AMORT	0.116%	21.360%
89	DOWDUPONT INC COMMON STOCK USD.01	0.113%	21.472%
90	ROYAL DUTCH SHELL SPON ADR A ADR	0.112%	21.584%
91	MERCK + CO. INC. COMMON STOCK USD.5	0.111%	21.695%
92	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.109%	21.805%
93	AMGEN INC COMMON STOCK USD.0001	0.108%	21.913%
94	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.108%	22.021%
95	PNC BANK	0.108%	22.129%
96	ABBOTT LABORATORIES COMMON STOCK	0.107%	22.235%
97	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.107%	22.342%
98	TIME WARNER INC COMMON STOCK USD.01	0.106%	22.448%
99	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.105%	22.553%
100	MEDTRONIC PLC	0.105%	22.657%
101	ORACLE CORP SR UNSECURED 09/21 1.9	0.103%	22.760%
102	UK(GOVT OF) 4.2	0.103%	22.863%
103	ROYAL DUTCH SH-	0.103%	22.965%
104	COCA-COLA CO	0.102%	23.068%
105	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.102%	23.170%
106	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.101%	23.271%
107	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.101%	23.372%
108	ANTHEM INC COMMON STOCK USD.01	0.100%	23.472%
109	SWEDEN GOVERNME	0.100%	23.572%
110	HOME DEPOT INC COMMON STOCK USD.05	0.100%	23.672%
111	ACE LTD	0.099%	23.771%
112	ANGLO AMERICAN	0.099%	23.871%
113	FEDEX CORPORATI	0.099%	23.969%
114	GILEAD SCIENCES	0.097%	24.066%
115	WEST FRASER TIM	0.097%	24.164%
116	SIMON PROPERTY GROUP INC REIT USD.0001	0.096%	24.260%
117	FIRST QUANTUM M	0.096%	24.356%
118	DELTA AIRLINES	0.096%	24.451%
119	CATERPILLAR INC COMMON STOCK USD1.0	0.095%	24.546%
120	TARGET CORPORAT	0.095%	24.642%
121	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.094%	24.736%
122	UNIBAIL-RODAMCO	0.094%	24.830%
123	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.094%	24.925%
124	FRENCH REPUBLIC	0.094%	25.018%
125	HITACHI	0.093%	25.112%
126	NETWORK RAIL IN	0.093%	25.205%
127	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.092%	25.297%
128	BAYERISCHE MOTO	0.092%	25.389%
129	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.092%	25.481%
130	VALERO ENERGY C	0.092%	25.573%
131	US TREASURY N/B 05/25 2.125	0.091%	25.664%

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132	BOEING CO/THE COMMON STOCK USD5.0	0.090%	25.754%
133	INDUSTRIAL ALLI	0.089%	25.843%
134	GOLDCORP INC COMMON STOCK	0.089%	25.932%
135	VALE SA	0.087%	26.018%
136	CROWN CASTLE INTL CORP REIT USD.01	0.084%	26.103%
137	CAPITAL ONE FIN	0.084%	26.187%
138	NATL AUSTRALIA	0.084%	26.271%
139	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.084%	26.355%
140	BRIT AMER TOBAC	0.084%	26.439%
141	BNP PARIBAS SA	0.084%	26.522%
142	BLACKROCK INC COMMON STOCK USD.01	0.084%	26.606%
143	SCHLUMBERGER LTD COMMON STOCK USD.01	0.084%	26.690%
144	FRENCH REP GOVT	0.083%	26.773%
145	CANADIAN TIRE C	0.083%	26.856%
146	NORFOLK STHN CO	0.082%	26.937%
147	RIO TINTO PLC SPON ADR ADR	0.082%	27.019%
148	LINAMAR CORP	0.081%	27.100%
149	FINNING INTL LT	0.081%	27.182%
150	PING AN INSURAN	0.081%	27.263%
151	CENOVUS ENERGY INC COMMON STOCK	0.081%	27.344%
152	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.081%	27.426%
153	FORTIS INC COMMON STOCK	0.081%	27.507%
154	GLENCORE XSTRA	0.081%	27.588%
155	ABB LTD	0.080%	27.668%
156	ORANGE SA	0.079%	27.748%
157	AIA GROUP LTD	0.078%	27.826%
158	ABBVIE INC COMMON STOCK USD.01	0.078%	27.904%
159	KINGDOM BELGIUM	0.078%	27.982%
160	SHAW COMMUNICATIONS INC B COMMON STOCK	0.078%	28.060%
161	DEUTSCHE TELEKO	0.078%	28.138%
162	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.078%	28.215%
163	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.077%	28.293%
164	MICHELIN(CGDE)	0.077%	28.370%
165	ARC RESOURCES L	0.077%	28.447%
166	EQUINIX INC REIT USD.001	0.077%	28.524%
167	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.076%	28.600%
168	ENERPLUS CORP COMMON STOCK	0.076%	28.676%
169	CONOCOPHILLIPS COMMON STOCK USD.01	0.075%	28.751%
170	ALLERGAN PLC	0.075%	28.826%
171	WESTPAC BANK CO	0.074%	28.901%
172	BROADCOM LTD	0.074%	28.975%
173	ZURICH FIN SVS	0.074%	29.048%
174	CIGNA CORP	0.073%	29.121%
175	PEPSICO INC COMMON STOCK USD.017	0.073%	29.194%
176	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.073%	29.267%
177	AUST & NZ BANK	0.073%	29.339%
178	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.072%	29.412%
179	FREEPORT-MCMORA	0.072%	29.484%
180	MARATHON PETROLEUM CORP COMMON STOCK	0.072%	29.556%
181	NVIDIA CORP	0.072%	29.628%

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182	KREDIT FUER WIE	0.071%	29.700%
183	NEWBELCO SA/NV	0.070%	29.769%
184	CANADIAN WESTER	0.070%	29.839%
185	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.069%	29.908%
186	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.069%	29.977%
187	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.069%	30.046%
188	CRESCENT POINT ENERGY CORP COMMON STOCK	0.069%	30.115%
189	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.069%	30.184%
190	MASTERCARD INC A COMMON STOCK USD.0001	0.068%	30.252%
191	WHITECAP RESOUR	0.068%	30.320%
192	TAIWAN SEMI-ADR	0.068%	30.388%
193	YAMANA GOLD INC COMMON STOCK	0.068%	30.456%
194	WASTE CONNECTIONS INC COMMON STOCK	0.067%	30.523%
195	IBERDROLA SA	0.067%	30.590%
196	TELUS CORPORATI	0.067%	30.657%
197	NISSAN MOTOR CO	0.067%	30.724%
198	DENMARK GOVT BO	0.066%	30.790%
199	AFLAC INC COMMON STOCK USD.1	0.066%	30.856%
200	ALLSTATE CORP COMMON STOCK USD.01	0.066%	30.922%
201	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.066%	30.988%
202	BEST BUY CO INC	0.066%	31.053%
203	IAMGOLD CORP COMMON STOCK	0.065%	31.119%
204	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.065%	31.184%
205	KINDER MORGAN INC COMMON STOCK USD.01	0.065%	31.249%
206	SANOFI-AVENTIS	0.065%	31.314%
207	PROLOGIS INC REIT USD.01	0.065%	31.379%
208	ROCHE HOLDING A	0.065%	31.444%
209	INTESA SANPAOLO	0.065%	31.508%
210	MOLSONCOORS-B-U	0.065%	31.573%
211	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.064%	31.637%
212	AETNA INC COMMON STOCK USD.01	0.064%	31.701%
213	AGNICO EAGLE MINES LTD COMMON STOCK	0.064%	31.766%
214	HUMANA INC	0.064%	31.830%
215	ENGIE	0.064%	31.894%
216	SINGAPORE GOVT	0.064%	31.957%
217	3M CO COMMON STOCK USD.01	0.064%	32.021%
218	KOMMUNINVEST I	0.064%	32.084%
219	NESTLE FINANCE	0.063%	32.148%
220	GEORGE WESTON L	0.063%	32.211%
221	MCDONALD S CORP COMMON STOCK USD.01	0.063%	32.274%
222	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.063%	32.337%
223	KOMMUNINVEST I	0.063%	32.399%
224	METHANEX CORP COMMON STOCK	0.062%	32.461%
225	KBC GROEP NV	0.062%	32.523%
226	BLACKBERRY LTD COMMON STOCK	0.062%	32.585%
227	COOPERATIEVE RA	0.062%	32.647%
228	SEVEN GENERATIO	0.062%	32.709%
229	TE CONNECTIVITY	0.062%	32.770%
230	CAMECO CORP COMMON STOCK	0.062%	32.832%
231	UBS GROUP	0.061%	32.893%

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232	SUMITOMO MITSUI	0.061%	32.955%
233	TEXAS INSTRUMEN	0.060%	33.015%
234	DANAHER CORP COMMON STOCK USD.01	0.060%	33.075%
235	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.060%	33.135%
236	DEUTSCHE BAHN F	0.060%	33.195%
237	SIEMENS AG	0.060%	33.255%
238	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.060%	33.314%
239	ALIMENTATION CO	0.060%	33.374%
240	STARS GROUP INC/THE COMMON STOCK	0.059%	33.433%
241	CK HUTCHINSON H	0.059%	33.492%
242	BK NEDERLANDSE	0.059%	33.552%
243	ASSIC GENERALI	0.059%	33.611%
244	DOLLARAMA INC	0.059%	33.669%
245	CORNING INC COMMON STOCK USD.5	0.058%	33.728%
246	DISCOVER FINL S	0.058%	33.786%
247	BAYER AG	0.058%	33.845%
248	ALTRIA GROUP INC COMMON STOCK USD.333	0.058%	33.903%
249	BB+T CORP COMMON STOCK USD5.0	0.058%	33.961%
250	ALLIANZ AG	0.058%	34.018%
251	IMPERIAL OIL LTD COMMON STOCK	0.058%	34.076%
252	METLIFE INC COMMON STOCK USD.01	0.057%	34.133%
253	NOVARTIS AG SPONSORED ADR ADR	0.057%	34.191%
254	MCKESSON CORP.	0.057%	34.248%
255	PAN AMERICAN SILVER CORP COMMON STOCK	0.057%	34.305%
256	COTT CORP	0.057%	34.362%
257	ANDEAVOR COMMON STOCK USD.167	0.057%	34.419%
258	TFI INTERNATION	0.057%	34.476%
259	CHINA MOBILE LT	0.057%	34.533%
260	PUBLIC STORAGE	0.057%	34.590%
261	SWEDISH EXP CRE	0.057%	34.646%
262	CONSTELLATION S	0.056%	34.703%
263	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.056%	34.759%
264	WESTPAC BKG COR	0.056%	34.815%
265	TESCO PLC	0.056%	34.871%
266	FIAT CHRYSLER A	0.056%	34.926%
267	AIR CANADA	0.055%	34.982%
268	EMPIRE CO LTD N	0.055%	35.037%
269	EATON CORP PLC	0.055%	35.092%
270	UPM-KYMMENE OYJ	0.055%	35.148%
271	CSX CORP	0.055%	35.203%
272	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.055%	35.258%
273	UNEDIC ASSEO 0.	0.055%	35.313%
274	WESTJET AIRLINE	0.055%	35.367%
275	ING GROEP NV	0.054%	35.422%
276	AGENCE FRANCAIS	0.054%	35.476%
277	LOBLAW COS LTD	0.054%	35.530%
278	ENI S.P.A.	0.054%	35.585%
279	SONY CORP	0.054%	35.639%
280	STATE STREET CORP COMMON STOCK USD1.0	0.054%	35.693%
281	JX HOLDINGS INC	0.054%	35.747%

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282	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.054%	35.801%
283	AXA	0.054%	35.855%
284	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.054%	35.909%
285	CHEVRON CORP SR UNSECURED 06/23 3.191	0.054%	35.963%
286	B2GOLD CORP COM	0.054%	36.016%
287	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.054%	36.070%
288	WOODSIDE PETROL	0.053%	36.123%
289	EBAY INC	0.053%	36.176%
290	NETHERLANDS GOV	0.053%	36.230%
291	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.053%	36.283%
292	ITAU UNIBANCO S	0.053%	36.336%
293	HUDBAY MINERALS INC COMMON STOCK NPV	0.053%	36.389%
294	BANK OF CHINA L	0.053%	36.442%
295	CMNWLTH BK OF A	0.053%	36.494%
296	BCO BILBAO VIZC	0.053%	36.547%
297	SOUTHWEST AIRLI	0.052%	36.599%
298	PACCAR INC	0.052%	36.652%
299	TOYOTA MOTOR CO	0.052%	36.704%
300	SOC GENERALE	0.052%	36.756%
301	ROYAL BK OF CAN	0.052%	36.808%
302	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.052%	36.860%
303	CGI GROUP INC CLASS A COMMON STOCK	0.052%	36.911%
304	STANDARD BANK G	0.051%	36.963%
305	SNC-LAVALIN GRO	0.051%	37.014%
306	COSTCO WHOLESA	0.051%	37.064%
307	ENBRIDGE	0.051%	37.115%
308	WESTERN DIGITAL	0.050%	37.165%
309	CHINA O/SEAS LA	0.050%	37.216%
310	GILDAN ACTIVEWEAR INC COMMON STOCK	0.050%	37.266%
311	DAVITA INC COMMON STOCK USD.001	0.050%	37.316%
312	MICROSOFT CORP	0.050%	37.367%
313	MITSUBISHI CHEM	0.050%	37.417%
314	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.050%	37.467%
315	LVMH MOET HENNE	0.050%	37.517%
316	FIFTH THIRD BAN	0.050%	37.566%
317	PEUGEOT SA	0.050%	37.616%
318	ALLIANZ SE SPON ADR ADR	0.050%	37.666%
319	WALMART INC SR UNSECURED 04/23 2.55	0.050%	37.715%
320	EQUITY RESIDENT	0.050%	37.765%
321	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.050%	37.815%
322	PHILLIPS 66 COMMON STOCK	0.049%	37.864%
323	DIGITAL REALTY	0.049%	37.913%
324	NIKE INC CL B COMMON STOCK USD1.0	0.049%	37.962%
325	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.049%	38.011%
326	BHP BILLITON PL	0.049%	38.060%
327	BIOGEN IDEC INC	0.049%	38.109%
328	THOMSON REUTERS CORP COMMON STOCK	0.048%	38.157%
329	CAE INC COMMON STOCK	0.048%	38.206%
330	CME GROUP INC COMMON STOCK USD.01	0.048%	38.254%
331	NUCOR CORP	0.048%	38.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	WELLTOWER INC REIT USD1.0	0.048%	38.350%
333	KROGER CO	0.048%	38.398%
334	MGM MIRAGE INC	0.048%	38.445%
335	SNCF RESEAU 3.1	0.048%	38.493%
336	HUSKY ENERGY IN	0.048%	38.541%
337	CREDIT SUISSE G	0.048%	38.589%
338	SUNTRUST BANKS	0.047%	38.636%
339	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.047%	38.683%
340	CONTINENTAL AG	0.047%	38.731%
341	ORIX CORP	0.047%	38.778%
342	TMX GROUP LTD	0.047%	38.825%
343	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.047%	38.872%
344	MIZUHO FINANCIA	0.047%	38.919%
345	WSP GLOBAL INC	0.047%	38.965%
346	UNICREDIT SPA	0.047%	39.012%
347	IBM CORP SR UNSECURED 01/22 2.5	0.047%	39.059%
348	VINCI SA	0.047%	39.106%
349	CHEVRON CORP 2.	0.047%	39.152%
350	KONINKLIJKE AHO	0.047%	39.199%
351	CARNIVAL CORP COMMON STOCK USD.01	0.047%	39.245%
352	EOG RESOURCES	0.046%	39.292%
353	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.046%	39.338%
354	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.046%	39.385%
355	STATE OF NORTH	0.046%	39.431%
356	NOVARTIS CAP CO	0.046%	39.478%
357	SOFTBANK CORP	0.046%	39.524%
358	LLOYDS BANKING	0.046%	39.570%
359	HON HAI PRECISI	0.046%	39.616%
360	DIAGEO PLC ADR	0.046%	39.662%
361	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.046%	39.708%
362	ARCELORMITTAL	0.046%	39.753%
363	SEVEN & I HOLDI	0.046%	39.799%
364	ASTRAZENECA PLC SPONS ADR ADR	0.046%	39.845%
365	SBA COMMUNICATIONS CORP REIT USD.01	0.046%	39.890%
366	STATOIL ASA	0.045%	39.936%
367	AVALONBAY COMMUNITIES INC REIT USD.01	0.045%	39.981%
368	MYLAN INC/PA	0.045%	40.026%
369	RELIANCE INDS	0.045%	40.072%
370	GEN DYNAMICS CO	0.045%	40.117%
371	BUNDESOBLIGATIO	0.045%	40.162%
372	TOURMALINE OIL	0.045%	40.207%
373	SCHNEIDER SA	0.045%	40.252%
374	T MOBILE US INC COMMON STOCK USD.0001	0.045%	40.297%
375	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.045%	40.342%
376	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.045%	40.386%
377	COMPAGNIE DE SA	0.045%	40.431%
378	RIO TINTO	0.045%	40.475%
379	CONCHO RESOURCE	0.044%	40.520%
380	PROGRESSIVE CORP COMMON STOCK USD1.0	0.044%	40.564%
381	AKZO NOBEL NV	0.044%	40.608%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	RAYTHEON COMPANY COMMON STOCK USD.01	0.044%	40.653%
383	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.044%	40.697%
384	NOVO-NORDISK AS	0.044%	40.741%
385	VENTAS INC-REIT	0.043%	40.784%
386	CHINA EVERGRAND	0.043%	40.828%
387	LAURENTIAN BANK	0.043%	40.871%
388	LEAR CORP	0.043%	40.914%
389	RENAULT	0.043%	40.957%
390	EURO STABILITY	0.043%	41.001%
391	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.043%	41.044%
392	KOHL'S CORPORATI	0.043%	41.086%
393	BERKSHIRE HATHA	0.043%	41.129%
394	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.043%	41.172%
395	JOHNSON CONTROL	0.043%	41.215%
396	PROVINCE OF QUE	0.043%	41.257%
397	TOKIO MARINE HL	0.043%	41.300%
398	H&R REIT UNITS	0.043%	41.342%
399	SCHWAB(CHARLES)	0.043%	41.385%
400	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.042%	41.427%
401	HYNIX SEMICONDU	0.042%	41.470%
402	ACCENTURE PLC A	0.042%	41.512%
403	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.042%	41.554%
404	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.042%	41.596%
405	SOLVAY	0.042%	41.638%
406	FINLAND GOVERNMENT	0.042%	41.680%
407	KREDITANSTALT F	0.042%	41.722%
408	TAIWAN SEMICOND	0.042%	41.764%
409	ROCKWELL COLLIN	0.042%	41.806%
410	CENTENE CORP COMMON STOCK USD.001	0.042%	41.848%
411	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.042%	41.890%
412	GENERAL ELECTRI	0.042%	41.931%
413	NEW GOLD INC COMMON STOCK	0.042%	41.973%
414	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.041%	42.014%
415	DR HORTON INC COMMON STOCK USD.01	0.041%	42.055%
416	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.041%	42.097%
417	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.041%	42.138%
418	EASTMAN CHEMICA	0.041%	42.179%
419	ELEMENT FINANCIAL	0.041%	42.220%
420	DEVON ENERGY CORP COMMON STOCK USD.1	0.041%	42.261%
421	BOSTON PROPERTIES INC REIT USD.01	0.041%	42.302%
422	ASAHI KASEI CORP	0.041%	42.343%
423	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.041%	42.384%
424	XPO LOGISTICS INC COMMON STOCK USD.001	0.041%	42.424%
425	NATL AUST BANK	0.041%	42.465%
426	BRIDGESTONE CORP	0.041%	42.506%
427	RIOCAN REAL EST	0.041%	42.547%
428	TYSON FOODS INC	0.041%	42.587%
429	LABORATORY CORP OF AMER HLDGS COMMON STOCK USD.1	0.041%	42.628%
430	CANFOR CORPORATI	0.041%	42.668%
431	KIRKLAND LAKE GROUP	0.041%	42.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	VOLVO AB	0.040%	42.749%
433	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.040%	42.790%
434	MAPLE LEAF FOOD	0.040%	42.830%
435	GEELY AUTOMOBIL	0.040%	42.870%
436	WILLIAMS COS IN	0.040%	42.911%
437	EFSF ZC 17NOV22	0.040%	42.951%
438	STANTEC INC COMMON STOCK	0.040%	42.991%
439	ROLLS-ROYCE GRO	0.040%	43.031%
440	CRH	0.040%	43.071%
441	BOMBARDIER INC	0.040%	43.110%
442	CENTURYLINK INC COMMON STOCK USD1.0	0.040%	43.150%
443	AUST & NZ BANKI	0.040%	43.190%
444	DOLLAR TREE INC	0.040%	43.229%
445	E.ON SE	0.039%	43.269%
446	DSV A/S	0.039%	43.308%
447	ANADARKO PETROL	0.039%	43.347%
448	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.039%	43.386%
449	DEUTSCHE BANK A	0.039%	43.426%
450	ALAMOS GOLD INC CLASS A COMMON STOCK	0.039%	43.465%
451	OPEN TEXT CORPO	0.039%	43.504%
452	APPLIED MATERIALS INC COMMON STOCK USD.01	0.039%	43.543%
453	KINGDOM OF BELG	0.039%	43.582%
454	WHIRLPOOL CORP	0.039%	43.620%
455	PETROBRAS PREE	0.039%	43.659%
456	ALLY FINANCIAL INC COMMON STOCK USD.1	0.039%	43.698%
457	GREAT WEST LIFE	0.039%	43.736%
458	NORDEA AB	0.039%	43.775%
459	STANDARD CHARTE	0.039%	43.813%
460	DEUTSCHE LUFTHA	0.039%	43.852%
461	ENEL S.p.A.	0.038%	43.890%
462	LOCKHEED MARTIN	0.038%	43.929%
463	WESTFIELD CORP	0.038%	43.967%
464	SCENTRE GROUP	0.038%	44.005%
465	AIR LIQUIDE(L')	0.038%	44.043%
466	GENWORTH MI CAN	0.038%	44.080%
467	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.038%	44.118%
468	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.038%	44.155%
469	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.037%	44.193%
470	GAP INC	0.037%	44.230%
471	APPLE INC SR UNSECURED 05/23 2.4	0.037%	44.268%
472	MTN GROUP LTD	0.037%	44.305%
473	LINK R/EST INVE	0.037%	44.342%
474	ONTARIO(PROV OF	0.037%	44.379%
475	MITSUBISHI UFJ	0.037%	44.417%
476	UTD PARCEL SERV	0.037%	44.454%
477	INGERSOLL-RAND	0.037%	44.491%
478	REPSOL SA	0.037%	44.528%
479	DEERE + CO COMMON STOCK USD1.0	0.037%	44.565%
480	MACQUARIE GP LT	0.037%	44.601%
481	AIR PRODS & CHE	0.037%	44.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	CNOOC LTD	0.037%	44.675%
483	LINDE AG	0.037%	44.711%
484	BP PLC SPONS ADR ADR	0.036%	44.748%
485	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.036%	44.784%
486	TRANSALTA CORP COMMON STOCK	0.036%	44.820%
487	PANASONIC CORP	0.036%	44.857%
488	LG Electronics	0.036%	44.893%
489	CI FINANCIAL CO	0.036%	44.929%
490	ARCHER DANIELS	0.036%	44.965%
491	PETROCHINA CO	0.036%	45.001%
492	MUNCHENER RUCKV	0.036%	45.037%
493	GOODYEAR TIRE &	0.036%	45.073%
494	AGENCE FRANCAIS	0.036%	45.109%
495	OCEANAGOLD CORP	0.036%	45.145%
496	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.036%	45.180%
497	RWE AG (NEU)	0.036%	45.216%
498	COUNTRY GARDEN	0.036%	45.252%
499	RESTAURANT BRANDS INTERN COMMON STOCK	0.036%	45.288%
500	DOVER CORP	0.036%	45.323%
501	DETOUR GOLD COR	0.036%	45.359%
502	INTL BUSINESS M	0.036%	45.394%
503	SIKA FINANZ AG	0.035%	45.430%
504	CHINA PETROLEUM	0.035%	45.465%
505	SCOTTISH AND SO	0.035%	45.501%
506	APACHE CORP COMMON STOCK USD.625	0.035%	45.536%
507	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.035%	45.571%
508	EUROPEAN INVEST	0.035%	45.606%
509	LOWE'S COS INC	0.035%	45.642%
510	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.035%	45.677%
511	HARTFORD FINANC	0.035%	45.712%
512	PROV OF SASK CA	0.035%	45.747%
513	Banco Sabadell	0.035%	45.782%
514	NORTHROP GRUMMA	0.035%	45.817%
515	SWEDISH GOVERNMENT	0.035%	45.852%
516	CUMMINS INC	0.035%	45.887%
517	APPLE INC SR UNSECURED 02/22 2.5	0.035%	45.922%
518	M + T BANK CORP COMMON STOCK USD.5	0.035%	45.956%
519	TRANSCONTINENTA	0.035%	45.991%
520	STORA ENSO OYJ	0.035%	46.026%
521	EUROPEAN FIN ST	0.035%	46.060%
522	SWISS RE AG	0.035%	46.095%
523	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.035%	46.129%
524	INTACT FINANCIA	0.035%	46.164%
525	WOLTERS KLUWERS	0.034%	46.198%
526	MITSUBISHI ELEC	0.034%	46.233%
527	SAPUTO GROUP IN	0.034%	46.267%
528	AVIVA PLC	0.034%	46.302%
529	REALTY INCOME C	0.034%	46.336%
530	PTT PUBLIC COMP	0.034%	46.370%
531	LLOYDS BANKING	0.034%	46.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	INFOSYS TECHNOL	0.034%	46.438%
533	CANADIAN APARTM	0.034%	46.472%
534	SHIN-ETSU CHEM	0.034%	46.506%
535	QUEST DIAGNOSTI	0.034%	46.541%
536	CCL INDS INC CL	0.034%	46.575%
537	KOMATSU	0.034%	46.608%
538	STARBUCKS CORP	0.034%	46.642%
539	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.034%	46.676%
540	TEXTRON INC COMMON STOCK USD.125	0.034%	46.709%
541	INTER PIPELINE	0.034%	46.743%
542	ELI LILLY + CO COMMON STOCK	0.034%	46.777%
543	BARCLAYS AFRICA	0.033%	46.810%
544	NESTE OIL OYJ	0.033%	46.844%
545	AGEAS	0.033%	46.877%
546	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.033%	46.910%
547	ALTAGAS LTD	0.033%	46.944%
548	CHINA MOBILE	0.033%	46.977%
549	STMICROELECTRON	0.033%	47.010%
550	NEXTERA ENERGY INC COMMON STOCK USD.01	0.033%	47.044%
551	TOROMONT INDS L	0.033%	47.077%
552	CARDINAL HEALTH	0.033%	47.110%
553	BANK NEDERLANDS	0.033%	47.143%
554	RAGING RIVER EX	0.033%	47.176%
555	SASOL	0.033%	47.209%
556	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.033%	47.242%
557	KEYCORP	0.033%	47.275%
558	OLD MUTUAL PLC	0.033%	47.308%
559	NETAPP INC.	0.033%	47.340%
560	PRUDENTIAL ADR	0.033%	47.373%
561	HARRIS CORP	0.033%	47.406%
562	NORWEGIAN CRUIS	0.033%	47.439%
563	METRO INC	0.033%	47.471%
564	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.033%	47.504%
565	HOUSING DEVEL F	0.033%	47.537%
566	CELGENE CORP	0.033%	47.569%
567	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.033%	47.602%
568	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.033%	47.634%
569	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.033%	47.667%
570	MACY S INC COMMON STOCK USD.01	0.033%	47.699%
571	GGP INC REIT USD.01	0.032%	47.732%
572	VERMILION ENERGY INC COMMON STOCK	0.032%	47.764%
573	ACTIVISION BLIZ	0.032%	47.796%
574	HORMEL FOODS CORP COMMON STOCK USD.01465	0.032%	47.829%
575	IGM FINANCIAL I	0.032%	47.861%
576	HOST HOTELS &	0.032%	47.893%
577	CHINA RES BEIJI	0.032%	47.925%
578	ESSEX PROP TRUS	0.032%	47.957%
579	INTERFOR CORP	0.032%	47.990%
580	BOUYGUES	0.032%	48.022%
581	OWENS CORNING COMMON STOCK USD.001	0.032%	48.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	CA INC COMMON STOCK USD.1	0.032%	48.086%
583	COCA-COLA CO/TH	0.032%	48.118%
584	EMERA INC.	0.032%	48.150%
585	PETROBRAS COMMO	0.032%	48.181%
586	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.032%	48.213%
587	KEYERA CORP	0.032%	48.245%
588	BOLIDEN AB	0.032%	48.277%
589	LEGAL & GENERAL	0.032%	48.308%
590	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.032%	48.340%
591	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.032%	48.371%
592	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.031%	48.403%
593	ASAHI GLASS CO	0.031%	48.434%
594	ASHTREAD GROUP	0.031%	48.466%
595	VIACOM INC CLASS B COMMON STOCK USD.001	0.031%	48.497%
596	KREDITANSTALT F	0.031%	48.528%
597	WESFARMERS LTD	0.031%	48.559%
598	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.031%	48.591%
599	INVESCO LTD COMMON STOCK USD.2	0.031%	48.622%
600	HUNTSMAN CORP COMMON STOCK USD.01	0.031%	48.653%
601	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.031%	48.684%
602	HUNTINGTON BANC	0.031%	48.715%
603	ARKEMA	0.031%	48.746%
604	CNOOC LTD	0.031%	48.777%
605	SUMITOMO CHEMIC	0.031%	48.808%
606	NEWMONT MINING CORP COMMON STOCK USD1.6	0.031%	48.839%
607	CHINA COMMUNICA	0.031%	48.870%
608	MULLEN GROUP LT	0.031%	48.900%
609	KDDI CORP	0.031%	48.931%
610	REPUBLIC SERVIC	0.031%	48.961%
611	PERSIMMON PLC	0.031%	48.992%
612	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.030%	49.023%
613	OVERSEA-CHINESE	0.030%	49.053%
614	ANALOG DEVICES INC COMMON STOCK USD.167	0.030%	49.083%
615	CANON INC	0.030%	49.114%
616	CBRE GROUP INC A COMMON STOCK USD.01	0.030%	49.144%
617	MITSUBISHI UFJ FINL SPON ADR ADR	0.030%	49.174%
618	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.030%	49.204%
619	NUVISTA ENERGY	0.030%	49.234%
620	DEN DANSKE BANK	0.030%	49.265%
621	STEEL DYNAMICS INC COMMON STOCK USD.005	0.030%	49.295%
622	AUTOLIV INC	0.030%	49.325%
623	ADOBE SYSTEMS I	0.030%	49.355%
624	SUPERIOR PLUS C	0.030%	49.385%
625	DEXIA CREDIT LO	0.030%	49.415%
626	mitsui & CO	0.030%	49.445%
627	ECOLAB INC COMMON STOCK USD1.0	0.030%	49.475%
628	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.030%	49.505%
629	LKQ CORP COMMON STOCK USD.01	0.030%	49.534%
630	WESTROCK CO COMMON STOCK	0.030%	49.564%
631	AMETEK INC COMMON STOCK USD.01	0.030%	49.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	FMS WERTMANAGEM	0.030%	49.623%
633	DANONE S.A. COM	0.029%	49.653%
634	CLARIANT AG	0.029%	49.682%
635	BORGWARNER INC COMMON STOCK USD.01	0.029%	49.711%
636	LANXESS	0.029%	49.741%
637	GIBSON ENERGY I	0.029%	49.770%
638	MTU AERO ENGINE	0.029%	49.799%
639	ING GROEP NV	0.029%	49.828%
640	SECURE ENERGY S	0.029%	49.858%
641	INTL BK RECON &	0.029%	49.887%
642	NIPPON STEEL CO	0.029%	49.916%
643	COGECO COMMUNIC	0.029%	49.944%
644	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.029%	49.973%
645	AEON CO., LTD	0.029%	50.002%
646	PHILIPS ELECTRO	0.029%	50.031%
647	VORNADO REALTY TRUST REIT USD.04	0.029%	50.059%
648	PARKLAND FUEL C	0.029%	50.088%
649	IBM CORP SR UNSECURED 02/21 2.25	0.029%	50.117%
650	EUROPEAN INVEST	0.029%	50.146%
651	INGREDION INC COMMON STOCK USD.01	0.029%	50.174%
652	PROCTER & GAMBL	0.029%	50.203%
653	CALPINE CORP	0.029%	50.232%
654	TELIASONERA AB	0.029%	50.260%
655	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.029%	50.289%
656	BLUESCOPE STEEL	0.029%	50.317%
657	NORTHERN TRUST	0.029%	50.346%
658	TELEFONICA SA	0.028%	50.374%
659	UNILEVER NV	0.028%	50.403%
660	LYONDELLBASELL	0.028%	50.431%
661	CIE FINANCIERE	0.028%	50.459%
662	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.028%	50.488%
663	SPARK INFRASTRU	0.028%	50.516%
664	CANADIAN (GOVT	0.028%	50.544%
665	CHINA MERCHANTS	0.028%	50.572%
666	LAFARGEHOLCIM L	0.028%	50.601%
667	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.028%	50.629%
668	SPIRIT AEROSYST	0.028%	50.657%
669	VIVENDI SA	0.028%	50.685%
670	AUTONATION INC	0.028%	50.713%
671	SWISSCOM AG	0.028%	50.741%
672	ATOS ORIGIN SA	0.028%	50.769%
673	CHEVRON CORP SR UNSECURED 03/22 2.411	0.028%	50.797%
674	UTD RENTALS INC	0.028%	50.825%
675	HSBC HOLDINGS P	0.028%	50.853%
676	3I GROUP PLC	0.028%	50.881%
677	FUJITSU	0.028%	50.909%
678	LANDESKREDITBAN	0.028%	50.936%
679	UNEDIC ASSEO 0.	0.028%	50.964%
680	NIELSEN HOLDING	0.028%	50.992%
681	NETEASE INC ADR ADR USD.0001	0.028%	51.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	RUSSEL METALS I	0.028%	51.048%
683	STRYKER CORP	0.028%	51.076%
684	BAXTER INTL INC	0.028%	51.103%
685	MARTINREA INTER	0.028%	51.131%
686	ETRADE FINANCA	0.028%	51.159%
687	PARAMOUNT RESOU	0.028%	51.187%
688	FLEXTRONICS INT	0.028%	51.214%
689	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.028%	51.242%
690	AGENCE FRANCAIS	0.028%	51.269%
691	PRAXAIR STK	0.028%	51.297%
692	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.028%	51.325%
693	ZIMMER HLDGS IN	0.027%	51.352%
694	TAPESTRY INC COMMON STOCK USD.01	0.027%	51.379%
695	TELECOM ITALIA	0.027%	51.407%
696	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.027%	51.434%
697	KONINKLIJKE DSM	0.027%	51.462%
698	UNIONE DI BAN.	0.027%	51.489%
699	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.027%	51.516%
700	ARAMARK COMMON STOCK USD.01	0.027%	51.544%
701	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.027%	51.571%
702	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.027%	51.598%
703	FORTESCUE METAL	0.027%	51.625%
704	LG DISPLAY CO	0.027%	51.652%
705	WH GROUP LTD	0.027%	51.679%
706	RADIANT OPTO EL	0.027%	51.706%
707	GENUINE PARTS C	0.027%	51.734%
708	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.027%	51.760%
709	GKN PLC	0.027%	51.787%
710	BK OF NOVA SCOT	0.027%	51.814%
711	NOKIA CORP	0.027%	51.841%
712	MEG ENERGY CORP	0.027%	51.868%
713	CARMAX INC COMMON STOCK USD.5	0.027%	51.895%
714	ALLIED PPTY,REI	0.027%	51.922%
715	XEROX CORP COMMON STOCK USD1.0	0.027%	51.948%
716	MITSUBISHI HVY	0.027%	51.975%
717	FRENCH REPUBLIC	0.027%	52.002%
718	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.027%	52.028%
719	SHOWA DENKO KK	0.027%	52.055%
720	CENTERRA GOLD INC COMMON STOCK	0.027%	52.082%
721	PAREX RESOURCES	0.027%	52.108%
722	MITSUBISHI CORP	0.026%	52.135%
723	FAURECIA	0.026%	52.161%
724	LINCOLN NATL CO	0.026%	52.188%
725	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.026%	52.214%
726	SANLAM LIMITED	0.026%	52.240%
727	BORALEX INC CL	0.026%	52.267%
728	UBISOFT ENTERTA	0.026%	52.293%
729	ENERFLEX LTD	0.026%	52.320%
730	VODAFONE GROUP PLC SP ADR ADR	0.026%	52.346%
731	TOTAL CAPITAL I	0.026%	52.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	HCP INC.	0.026%	52.398%
733	PREMIUM BRANDS	0.026%	52.425%
734	MID AMERICA APARTMENT COMM REIT USD.01	0.026%	52.451%
735	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.026%	52.477%
736	COMMERZBANK AG	0.026%	52.503%
737	ADECCO SA	0.026%	52.529%
738	GECINA SA	0.026%	52.555%
739	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.026%	52.581%
740	ESSILOR INTERNA	0.026%	52.608%
741	BECTON DICKINSON	0.026%	52.634%
742	LABRADOR IRON O	0.026%	52.660%
743	TELEPERFORMANCE	0.026%	52.686%
744	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.026%	52.711%
745	GRAN TIERRA ENE	0.026%	52.737%
746	DUKE ENERGY CORP COMMON STOCK USD.001	0.026%	52.763%
747	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.026%	52.789%
748	HALLIBURTON CO	0.026%	52.815%
749	CELESTICA INC COMMON STOCK NPV	0.026%	52.841%
750	LAND SECURITIES	0.026%	52.866%
751	COMERICA INC	0.026%	52.892%
752	FRESENIUS MEDIC	0.026%	52.918%
753	ADIDAS AG	0.026%	52.943%
754	UNIVERSAL HLTH	0.026%	52.969%
755	AMP LIMITED	0.026%	52.995%
756	TUI AG	0.026%	53.020%
757	ROYAL BANK OF C	0.026%	53.046%
758	LENNAR CORP CL	0.026%	53.072%
759	FIRSTSERVICE CORP COMMON STOCK	0.026%	53.097%
760	JM SMUCKER CO/THE COMMON STOCK	0.026%	53.123%
761	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.026%	53.148%
762	COTY INC CL A COMMON STOCK USD.01	0.025%	53.174%
763	HOLOGIC INC COMMON STOCK USD.01	0.025%	53.199%
764	JOHNSON MATTHEY	0.025%	53.225%
765	MICROSEMI	0.025%	53.250%
766	SANDSTORM GOLD	0.025%	53.276%
767	MAZDA MOTOR COR	0.025%	53.301%
768	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.025%	53.326%
769	STATE OF NORTH	0.025%	53.351%
770	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.025%	53.377%
771	MERCK + CO INC SR UNSECURED 02/22 2.35	0.025%	53.402%
772	SUZUKI MOTOR CO	0.025%	53.427%
773	BK NED GEMEENTE	0.025%	53.452%
774	SMURFIT KAPPA P	0.025%	53.477%
775	SMART REAL ESTA	0.025%	53.502%
776	BRITISH LAND CO	0.025%	53.527%
777	SHELL INTL.FIN.	0.025%	53.552%
778	MICHAEL KORS HO	0.025%	53.577%
779	DEUTSCHE POST A	0.025%	53.602%
780	BANK OF IRELAND	0.025%	53.627%
781	ONEX CORP SUB V	0.025%	53.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	GOODMAN GROUP	0.025%	53.676%
783	TRICAN WELL SER	0.025%	53.701%
784	SANOFI 0.5% 13J	0.025%	53.726%
785	RYDER SYSTEM IN	0.025%	53.751%
786	FIRST HORIZON N	0.025%	53.776%
787	BRITISH AMERICAN TOB SP ADR ADR	0.025%	53.800%
788	GLAXOSMITHKLINE PLC SPON ADR ADR	0.025%	53.825%
789	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.025%	53.850%
790	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.025%	53.874%
791	SMITHS GROUP	0.025%	53.899%
792	PRECISION DRILLING CORP COMMON STOCK	0.025%	53.924%
793	NEDERLANDSE WAT	0.025%	53.948%
794	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.025%	53.973%
795	FISCHER(GEORG)A	0.025%	53.997%
796	CARREFOUR SA	0.025%	54.022%
797	TAYLOR WIMPEY	0.025%	54.046%
798	AGENCE FRANCAIS	0.025%	54.071%
799	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.024%	54.095%
800	ECN CAPITAL COR	0.024%	54.120%
801	NETFLIX INC COMMON STOCK USD.001	0.024%	54.144%
802	GERMANY(FED REP	0.024%	54.169%
803	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.024%	54.193%
804	MARSH & MCLENNA	0.024%	54.217%
805	BANCO BBPM SPA	0.024%	54.241%
806	WM MORRISON SUP	0.024%	54.266%
807	ONEOK INC	0.024%	54.290%
808	TDK CORP	0.024%	54.314%
809	ABBVIE INC SR UNSECURED 11/22 2.9	0.024%	54.338%
810	LOEWS CORP COMMON STOCK USD.01	0.024%	54.362%
811	BANK RAKYAT IND	0.024%	54.386%
812	WESTERN FOREST	0.024%	54.410%
813	QUEBECOR INC 'B	0.024%	54.434%
814	LIBERTY BROADBAND C COMMON STOCK USD.01	0.024%	54.458%
815	POST HOLDINGS INC COMMON STOCK USD.01	0.024%	54.482%
816	SBERBANK OF RUS	0.024%	54.506%
817	GRUPO MEXICO SA	0.024%	54.530%
818	DEXIA CREDIT LO	0.024%	54.554%
819	NTT DOCOMO INC	0.024%	54.578%
820	KLEPIERRE	0.024%	54.602%
821	POSCO	0.024%	54.626%
822	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.024%	54.649%
823	GIVAUDAN	0.024%	54.673%
824	AGRICULTURAL BK	0.024%	54.697%
825	BELLWAY	0.024%	54.721%
826	NORTHLAND POWER	0.024%	54.744%
827	SEMAFO INC COMM	0.024%	54.768%
828	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.024%	54.792%
829	EXCHANGE INCOME	0.024%	54.815%
830	SHAWCOR LTD	0.024%	54.839%
831	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.024%	54.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.024%	54.886%
833	HESS CORPORATIO	0.024%	54.910%
834	DOMINION RES(VI	0.024%	54.933%
835	IRELAND GOVT BO	0.024%	54.957%
836	PERRIGO CO PLC	0.024%	54.980%
837	SL GREEN REALTY	0.024%	55.004%
838	ITOCHU CORP	0.023%	55.027%
839	JFE HOLDINGS IN	0.023%	55.051%
840	PFIZER INC 0.25	0.023%	55.074%
841	FNF GROUP TRACKING STK USD.0001	0.023%	55.097%
842	WESTPAC BKG COR	0.023%	55.121%
843	QUANTA SERVICES	0.023%	55.144%
844	UTD THERAPEUTIC	0.023%	55.167%
845	TOTAL SA SPON ADR ADR	0.023%	55.191%
846	ELECTR DE FRANC	0.023%	55.214%
847	INTERNATIONAL G	0.023%	55.237%
848	TIFFANY & CO	0.023%	55.261%
849	RHEINMETALL AG	0.023%	55.284%
850	UCB	0.023%	55.307%
851	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.023%	55.330%
852	NEW FLYER COMMO	0.023%	55.353%
853	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.023%	55.376%
854	REXEL PROMESSES	0.023%	55.399%
855	SESA STERLITE	0.023%	55.422%
856	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.023%	55.445%
857	HYUNDAI MOTOR C	0.023%	55.468%
858	ROYAL MAIL PLC-	0.023%	55.491%
859	DENSO CORP	0.023%	55.514%
860	THOR INDUSTRIES INC COMMON STOCK USD.1	0.023%	55.537%
861	VALEO SA	0.023%	55.560%
862	TAKEDA PHARMACE	0.023%	55.583%
863	SENSATA TECHNOL	0.023%	55.606%
864	SUMITOMO ELEC I	0.023%	55.629%
865	TRINITY INDS	0.023%	55.652%
866	ENERCARE INC	0.023%	55.675%
867	ARCONIC INC COMMON STOCK	0.023%	55.698%
868	NASDAQ INC COMMON STOCK USD.01	0.023%	55.721%
869	KINGSPAN GROUP	0.023%	55.743%
870	KELT EXPLORATIO	0.023%	55.766%
871	OSHKOSH CORP COMMON STOCK USD.01	0.023%	55.789%
872	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.023%	55.812%
873	BAE SYSTEMS	0.023%	55.835%
874	CANADIAN REAL E	0.023%	55.858%
875	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.023%	55.880%
876	KONINKLIJKE KPN	0.023%	55.903%
877	INFINEON TECHNO	0.023%	55.926%
878	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.023%	55.948%
879	ATCO LTD CL I N	0.023%	55.971%
880	GENTEX CORP COMMON STOCK USD.06	0.023%	55.994%
881	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.023%	56.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	TAHOE RESOURCES INC COMMON STOCK	0.022%	56.039%
883	CREDIT AGRICOLE	0.022%	56.061%
884	YASKAWA ELEC CO	0.022%	56.084%
885	UMICORE	0.022%	56.106%
886	AKAMAI TECHNOLO	0.022%	56.128%
887	SEGRO PLC	0.022%	56.151%
888	MICROSOFT CORP SR UNSECURED 11/20 2	0.022%	56.173%
889	AGCO CORP	0.022%	56.196%
890	NN GROUP NV	0.022%	56.218%
891	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.022%	56.240%
892	BANK OF THE OZARKS COMMON STOCK USD.01	0.022%	56.263%
893	MARKEL CORP COMMON STOCK	0.022%	56.285%
894	NRW BANK 0% 080	0.022%	56.308%
895	LOGAN PROPERTY	0.022%	56.330%
896	YAMAHA MOTOR CO	0.022%	56.352%
897	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.022%	56.374%
898	PVH CORP COMMON STOCK USD1.0	0.022%	56.397%
899	BUNGE LTD COMMON STOCK USD.01	0.022%	56.419%
900	CSL LIMITED	0.022%	56.441%
901	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.022%	56.463%
902	NASPERS LIMITED	0.022%	56.486%
903	FRESENIUS SE &	0.022%	56.508%
904	AFFILIATED MNGR	0.022%	56.530%
905	SVENSKA HANDELS	0.022%	56.552%
906	EXTRA SPACE STO	0.022%	56.574%
907	UNUM GROUP	0.022%	56.596%
908	BOC HONG KONG H	0.022%	56.618%
909	MCCORMICK & CO	0.022%	56.640%
910	AECON GROUP INC	0.022%	56.662%
911	BANK LEUMI LE-I	0.022%	56.684%
912	SWISS LIFE HLDG	0.022%	56.706%
913	IRON MOUNTAIN INC REIT USD.01	0.022%	56.728%
914	VULCAN MATERIAL	0.022%	56.750%
915	AIR LEASE CORP	0.022%	56.772%
916	WILLIS TOWERS W	0.022%	56.794%
917	PENTAIR PLC	0.022%	56.816%
918	PEYTO EXPLORATI	0.022%	56.838%
919	IDEMITSU KOSAN	0.022%	56.859%
920	MARTIN MARIETTA	0.022%	56.881%
921	SWEDBANK AB	0.022%	56.903%
922	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.022%	56.925%
923	UNITED OVERSEAS	0.022%	56.946%
924	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.022%	56.968%
925	HP INC COMMON STOCK USD.01	0.022%	56.990%
926	SK C&C CO LTD	0.022%	57.011%
927	CHINA UNICOM LT	0.022%	57.033%
928	SOMPO JAPAN NIP	0.022%	57.055%
929	BIDVEST GROUP L	0.022%	57.076%
930	FIRST CAPITAL R	0.022%	57.098%
931	DUFREY AG-REG	0.022%	57.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	EIFFAGE SA	0.022%	57.141%
933	SNAP-ON INC	0.022%	57.162%
934	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.021%	57.184%
935	GENERAL ELECTRI	0.021%	57.205%
936	ARROW ELECTRONI	0.021%	57.227%
937	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.021%	57.248%
938	GREAT CANADIAN	0.021%	57.270%
939	TOTAL CAPITAL I	0.021%	57.291%
940	MKS INSTRUMENTS INC COMMON STOCK	0.021%	57.312%
941	MANPOWER INC	0.021%	57.334%
942	SUMITOMO RLTY&D	0.021%	57.355%
943	VOLKSWAGEN AG	0.021%	57.376%
944	ORBITAL ATK INC COMMON STOCK USD.01	0.021%	57.398%
945	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.021%	57.419%
946	PULTEGROUP INC.	0.021%	57.440%
947	NEC CORP	0.021%	57.461%
948	OJI PAPER CO	0.021%	57.482%
949	SK ENERGY CO LT	0.021%	57.504%
950	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.021%	57.525%
951	TJX COS INC	0.021%	57.546%
952	SSR MINING INC COMMON STOCK	0.021%	57.567%
953	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.021%	57.588%
954	PORSCHE AUTOMOB	0.021%	57.609%
955	SKAND ENSKILDA	0.021%	57.631%
956	PADDY POWER PLC	0.021%	57.652%
957	SHELL INTERNATI	0.021%	57.673%
958	ENDEAVOUR MININ	0.021%	57.694%
959	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.021%	57.715%
960	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.021%	57.736%
961	UNILEVER PLC SPONSORED ADR ADR	0.021%	57.757%
962	HALMA	0.021%	57.778%
963	AISIN SEIKI CO	0.021%	57.799%
964	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.021%	57.820%
965	SOUTH32 LTD	0.021%	57.841%
966	OLIN CORP	0.021%	57.862%
967	BERKELEY GROUP	0.021%	57.883%
968	UTD MICRO ELECT	0.021%	57.903%
969	CHINA PHARMACEU	0.021%	57.924%
970	FIRSTRAND LIMIT	0.021%	57.945%
971	STERLING BANCORP/DE COMMON STOCK USD.01	0.021%	57.966%
972	AMADEUS IT HLDG	0.021%	57.987%
973	K&S AG	0.021%	58.008%
974	MITSUBISHI ESTA	0.021%	58.028%
975	HOME CAP GRP IN	0.021%	58.049%
976	FLIR SYSTEMS INC COMMON STOCK USD.01	0.021%	58.070%
977	AECOM COMMON STOCK USD.01	0.021%	58.091%
978	ROSS STORES INC	0.021%	58.111%
979	TOYOTA TSUSHO C	0.021%	58.132%
980	LG CHEM LTD	0.021%	58.153%
981	TECHNIPFMC PLC	0.021%	58.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	BROTHERIndustr	0.021%	58.194%
983	FERRARI NV	0.021%	58.215%
984	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.021%	58.236%
985	SOUTHERN CO	0.021%	58.256%
986	WEX INC COMMON STOCK USD.01	0.021%	58.277%
987	JONES LANG LASA	0.021%	58.297%
988	STOCKLAND TRUST	0.020%	58.318%
989	TREVALI MINING	0.020%	58.338%
990	SPARTAN ENERGY	0.020%	58.358%
991	NATIONAL OILWEL	0.020%	58.379%
992	VIFOR PHARMA AG	0.020%	58.399%
993	TOSOH CORP	0.020%	58.420%
994	JSW STEEL LTD	0.020%	58.440%
995	AIRBUS GROUP NV	0.020%	58.460%
996	REGENCY CENTERS CORP REIT USD.01	0.020%	58.481%
997	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.020%	58.501%
998	SKF AB - B SHAR	0.020%	58.521%
999	CHARTWELL RETIR	0.020%	58.542%
1000	SHOPIFY INC CLASS A COMMON STOCK	0.020%	58.562%
1001	CIMAREX ENERGY CO COMMON STOCK USD.01	0.020%	58.582%
1002	SPAIN GOVERNMENT	0.020%	58.602%
1003	HEIDELBERGCEMEN	0.020%	58.622%
1004	IMPERIAL TOBACC	0.020%	58.643%
1005	HYDRO ONE LTD	0.020%	58.663%
1006	BCO BRADESCO,AD	0.020%	58.683%
1007	MINEBEA CO	0.020%	58.703%
1008	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.020%	58.723%
1009	TWITTER INC COMMON STOCK USD.000005	0.020%	58.743%
1010	UDR INC REIT USD.01	0.020%	58.763%
1011	BALL CORP	0.020%	58.783%
1012	BK NED GEMEENTE	0.020%	58.803%
1013	AIR LIQUIDE FIN	0.020%	58.823%
1014	LAS VEGAS SANDS	0.020%	58.843%
1015	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.020%	58.863%
1016	EXPEDIA INC COMMON STOCK USD.001	0.020%	58.883%
1017	GARMIN LTD.	0.020%	58.903%
1018	TORC OIL & GAS	0.020%	58.923%
1019	JABIL CIRCUIT I	0.020%	58.943%
1020	MACERICH CO	0.020%	58.963%
1021	BARCLAYS ADR-EA	0.020%	58.983%
1022	HEXCEL CORP COMMON STOCK USD.01	0.020%	59.003%
1023	TDC A/S	0.020%	59.023%
1024	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.020%	59.043%
1025	OMV AG	0.020%	59.062%
1026	DST SYST INC DE	0.020%	59.082%
1027	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.020%	59.102%
1028	MURPHY OIL CORP	0.020%	59.121%
1029	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.020%	59.141%
1030	NOBLE ENERGY IN	0.020%	59.161%
1031	SUN HUNG KAI PR	0.020%	59.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	CASCADES INC	0.020%	59.200%
1033	MASTEC INC	0.020%	59.220%
1034	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.020%	59.240%
1035	HDFC BANK LTD	0.020%	59.259%
1036	INTERTEK TESTIN	0.020%	59.279%
1037	ASML HOLDING NV	0.020%	59.298%
1038	NOMURA HOLD INC	0.020%	59.318%
1039	RECKITT BENCKIS	0.020%	59.338%
1040	MARKS & SPENCER	0.020%	59.357%
1041	DUKE REALTY CORP REIT USD.01	0.020%	59.377%
1042	LAM RESEARCH CORP COMMON STOCK USD.001	0.020%	59.396%
1043	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.019%	59.416%
1044	RSP PERMIAN INC COMMON STOCK USD.01	0.019%	59.435%
1045	INPEX CORPORATI	0.019%	59.455%
1046	WPX ENERGY INC COMMON STOCK	0.019%	59.474%
1047	ABN AMRO GROUP	0.019%	59.493%
1048	BCO BRADESCO,PR	0.019%	59.513%
1049	CATALENT INC COMMON STOCK USD.01	0.019%	59.532%
1050	ASB FINANCE LTD	0.019%	59.552%
1051	SANDVIK AB	0.019%	59.571%
1052	MARATHON OIL CO	0.019%	59.590%
1053	FUBON FINANCIAL	0.019%	59.610%
1054	GENERAL MILLS I	0.019%	59.629%
1055	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.019%	59.648%
1056	COMMERCE BANCSH	0.019%	59.668%
1057	AGILENT TECHNOL	0.019%	59.687%
1058	DANA HOLDING CO	0.019%	59.706%
1059	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.019%	59.726%
1060	JUNIPER NETWORK	0.019%	59.745%
1061	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.019%	59.764%
1062	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.019%	59.783%
1063	HILL ROM HOLDINGS INC COMMON STOCK	0.019%	59.803%
1064	LONGFOR PROPERT	0.019%	59.822%
1065	S+P GLOBAL INC COMMON STOCK USD1.0	0.019%	59.841%
1066	SHINHAN FINANCI	0.019%	59.860%
1067	ADIENT PLC	0.019%	59.879%
1068	PFIZER INC	0.019%	59.898%
1069	BRUNSWICK CORP	0.019%	59.917%
1070	ENSIGN ENERGY S	0.019%	59.937%
1071	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.019%	59.956%
1072	AALBERTS INDUST	0.019%	59.975%
1073	RAIFFEISEN BANK	0.019%	59.994%
1074	SUN COMMUNITIES INC REIT USD.01	0.019%	60.013%
1075	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.019%	60.031%
1076	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.019%	60.050%
1077	LOCALIZA RENT A	0.019%	60.069%
1078	ELISA OYJ-A	0.019%	60.088%
1079	GAMING AND LEISURE PROPERTIE REIT	0.019%	60.107%
1080	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.019%	60.126%
1081	FLUGHAFEN ZUERI	0.019%	60.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	SONOCO PRODUCTS	0.019%	60.164%
1083	SONY CORP SPONSORED ADR ADR	0.019%	60.183%
1084	GALAPAGOS NV	0.019%	60.201%
1085	MEDIOBANCA SPA	0.019%	60.220%
1086	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.019%	60.239%
1087	FORTUNA SILVER MINES INC COMMON STOCK	0.019%	60.258%
1088	SVENSKA HANDELS	0.019%	60.277%
1089	COMINAR REAL ES	0.019%	60.295%
1090	DEXIA CREDIT LO	0.019%	60.314%
1091	EUROPEAN FIN ST	0.019%	60.333%
1092	ANTHEM INC SR UNSECURED 05/22 3.125	0.019%	60.351%
1093	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.019%	60.370%
1094	ROYAL DUTCH SH-	0.019%	60.389%
1095	WOLSELEY PLC	0.019%	60.407%
1096	NIPPON BUILDING	0.019%	60.426%
1097	PT UNITED TRACT	0.019%	60.445%
1098	XYLEM INC COMMON STOCK	0.019%	60.463%
1099	UNI-SELECT INC	0.019%	60.482%
1100	ASML HOLDING NV	0.018%	60.500%
1101	TEMASEK FINL I	0.018%	60.519%
1102	RANDSTAD HOLDIN	0.018%	60.537%
1103	CIT GROUP INC COMMON STOCK USD.01	0.018%	60.556%
1104	GALP ENERGIA	0.018%	60.574%
1105	MS&AD INSURANCE	0.018%	60.592%
1106	ALCOA CORP COMMON STOCK USD.01	0.018%	60.611%
1107	SYNNEX CORP COMMON STOCK USD.001	0.018%	60.629%
1108	LAZARD LTD CL A COMMON STOCK USD.01	0.018%	60.648%
1109	CAPITAL POWER C	0.018%	60.666%
1110	ELECTRONIC ARTS	0.018%	60.684%
1111	MURATA MFG CO	0.018%	60.703%
1112	BIOVERATIV INC COMMON STOCK USD.001	0.018%	60.721%
1113	HARLEY DAVIDSON	0.018%	60.739%
1114	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.018%	60.757%
1115	EQUIFAX INC	0.018%	60.775%
1116	IMPERIAL HOLDIN	0.018%	60.794%
1117	NSK	0.018%	60.812%
1118	DEXUS PROPERTY	0.018%	60.830%
1119	FEDERAL REALTY INVS TRUST REIT USD.01	0.018%	60.848%
1120	DOUGLAS EMMETT INC REIT USD.01	0.018%	60.866%
1121	UNIPER SE	0.018%	60.884%
1122	KION GROUP AG	0.018%	60.903%
1123	TORAY INDS INC	0.018%	60.921%
1124	AEGON N.V.	0.018%	60.939%
1125	RSA INSURANCE G	0.018%	60.957%
1126	CHINA PETROLEUM	0.018%	60.975%
1127	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.018%	60.993%
1128	DARDEN RESTAURA	0.018%	61.011%
1129	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.018%	61.029%
1130	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.018%	61.047%
1131	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.018%	61.065%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	ORACLE CORP SR UNSECURED 05/22 2.5	0.018%	61.083%
1133	SHIRE PLC	0.018%	61.101%
1134	SINOPHARM GROUP	0.018%	61.119%
1135	TULLOW OIL PLC	0.018%	61.137%
1136	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.018%	61.154%
1137	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.018%	61.172%
1138	PRICELINE GROUP	0.018%	61.190%
1139	UNEDIC ASSEO 1.	0.018%	61.208%
1140	ASSURANT INC COMMON STOCK USD.01	0.018%	61.226%
1141	NAVIENT CORP COMMON STOCK USD.01	0.018%	61.244%
1142	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.018%	61.261%
1143	MARVELL TECH GR	0.018%	61.279%
1144	NATIONAL RETAIL PROPERTIES REIT USD.01	0.018%	61.297%
1145	CREDIT ACCEPTAN	0.018%	61.315%
1146	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.018%	61.332%
1147	SAINSBURY (J) P	0.018%	61.350%
1148	GAS NATURAL SDG	0.018%	61.368%
1149	DEXIA CREDIT LO	0.018%	61.386%
1150	FORTUM OYJ	0.018%	61.403%
1151	GLOBAL PAYMENTS INC COMMON STOCK	0.018%	61.421%
1152	NORDEA BANK AB	0.018%	61.439%
1153	PTT EXP&PROD-FG	0.018%	61.456%
1154	IVANHOE MINES L	0.018%	61.474%
1155	VALIDUS HOLDING	0.018%	61.492%
1156	PRIMERICA INC COMMON STOCK	0.018%	61.509%
1157	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.018%	61.527%
1158	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.018%	61.545%
1159	MITEL NETWORKS	0.018%	61.562%
1160	SINO BIOPHAMACE	0.018%	61.580%
1161	DIRECT LINE INS	0.018%	61.597%
1162	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.018%	61.615%
1163	SHIMAO PROPERTY	0.018%	61.633%
1164	FUJIFILM HLDGS	0.018%	61.650%
1165	CYPRESS SEMICON	0.018%	61.668%
1166	BANK OF MONTREA	0.018%	61.685%
1167	CHINA UNICOM	0.018%	61.703%
1168	AJINOMOTO CO IN	0.018%	61.721%
1169	MOL HUNGARIAN O	0.018%	61.738%
1170	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.018%	61.756%
1171	WR BERKLEY CORP COMMON STOCK USD.2	0.018%	61.773%
1172	LANDWIRT RENTEN	0.018%	61.791%
1173	CDN UTILS LTD N	0.017%	61.808%
1174	LIBERTY PROPERTY TRUST REIT USD.001	0.017%	61.826%
1175	MIRVAC GROUP RE	0.017%	61.843%
1176	WOOD GROUP (JOH	0.017%	61.861%
1177	HOWARD HUGHES CORP/THE COMMON STOCK	0.017%	61.878%
1178	BAYTEX ENERGY CORP COMMON STOCK	0.017%	61.895%
1179	MEGGITT	0.017%	61.913%
1180	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.017%	61.930%
1181	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.017%	61.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	DOREL INDS INC	0.017%	61.965%
1183	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.017%	61.982%
1184	APTARGROUP INC COMMON STOCK USD.01	0.017%	61.999%
1185	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	62.016%
1186	EAST WEST BANCORP INC COMMON STOCK USD.001	0.017%	62.034%
1187	CHINA SHENHUA E	0.017%	62.051%
1188	FREEHOLD ROYALT	0.017%	62.068%
1189	ORIGIN ENERGY L	0.017%	62.085%
1190	CAMDEN PROPERTY	0.017%	62.103%
1191	LLOYDS BANKING	0.017%	62.120%
1192	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	62.137%
1193	SPIRAX-SARCO EN	0.017%	62.154%
1194	AMERICAN HOMES 4 RENT A REIT USD.01	0.017%	62.171%
1195	ACKERMANS & VAN	0.017%	62.188%
1196	NEWELL BRANDS INC COMMON STOCK USD1.0	0.017%	62.205%
1197	ISUZU MOTORS	0.017%	62.223%
1198	L'OREAL	0.017%	62.240%
1199	HONG KONG EXCHA	0.017%	62.257%
1200	BALOISE- HOLDIN	0.017%	62.274%
1201	TORCHMARK CORP COMMON STOCK USD1.0	0.017%	62.291%
1202	DAI-ICHI LIFE	0.017%	62.308%
1203	SAFRAN SA	0.017%	62.325%
1204	LIBERTY VENTURES SER A TRACKING STK USD.01	0.017%	62.342%
1205	PEABODY ENERGY CORP COMMON STOCK	0.017%	62.359%
1206	SPAIN GOVERNMEN	0.017%	62.376%
1207	STATOIL ASA COMPANY GUAR 01/24 2.65	0.017%	62.393%
1208	ANGLOGOLD ASHANTI SPON ADR ADR	0.017%	62.410%
1209	BIG LOTS INC COMMON STOCK USD.01	0.017%	62.427%
1210	TATA MOTORS LTD	0.017%	62.444%
1211	DOVER CORP	0.017%	62.462%
1212	LOJAS RENNER SA	0.017%	62.479%
1213	SLM CORP COMMON STOCK USD.2	0.017%	62.496%
1214	PURE INDUSTRIAL	0.017%	62.513%
1215	CBOE GLOBAL MARKETS INC COMMON STOCK	0.017%	62.530%
1216	CORUS ENTERTAIN	0.017%	62.547%
1217	BRITISH TELECOM	0.017%	62.563%
1218	HELMERICH & PAY	0.017%	62.580%
1219	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.017%	62.597%
1220	FOOT LOCKER INC COMMON STOCK USD.01	0.017%	62.614%
1221	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.017%	62.631%
1222	GN STORE NORD	0.017%	62.648%
1223	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.017%	62.665%
1224	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.017%	62.682%
1225	CATCHER TECHNOL	0.017%	62.699%
1226	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	62.716%
1227	AMDOCS LTD COMMON STOCK GBP.0001	0.017%	62.732%
1228	PHOENIX GROUP H	0.017%	62.749%
1229	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.017%	62.766%
1230	ALARIS ROYALTY	0.017%	62.783%
1231	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.017%	62.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	EXELON CORP COMMON STOCK	0.017%	62.816%
1233	SKECHERS USA INC CL A COMMON STOCK USD.001	0.017%	62.833%
1234	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.017%	62.850%
1235	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.017%	62.867%
1236	PRAIRIESKY ROYA	0.017%	62.884%
1237	YES BANK LTD	0.017%	62.900%
1238	TRACTOR SUPPLY	0.017%	62.917%
1239	SINGAPORE AIRLI	0.017%	62.934%
1240	DELPHI AUTOMOTI	0.017%	62.950%
1241	COOPER COS INC	0.017%	62.967%
1242	GPT GROUP	0.017%	62.984%
1243	HAMMERSON	0.017%	63.000%
1244	SUMITOMO HEAVY	0.017%	63.017%
1245	ARRIS INTERNATI	0.017%	63.034%
1246	TCF FINL CORP	0.017%	63.050%
1247	KIRIN HOLDINGS	0.017%	63.067%
1248	TOTAL CAPITAL I	0.017%	63.084%
1249	INTUIT INC COMMON STOCK USD.01	0.017%	63.100%
1250	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	63.117%
1251	OBAYASHI CORP	0.017%	63.134%
1252	ERICSSON LM-B S	0.017%	63.150%
1253	KIMCO REALTY	0.017%	63.167%
1254	ZIONS BANCORP	0.017%	63.183%
1255	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.017%	63.200%
1256	APPLE INC 1.55%	0.017%	63.216%
1257	VICINITY CENTER	0.017%	63.233%
1258	AAC TECHNOLOGIE	0.017%	63.250%
1259	BHP BILLITON PL	0.017%	63.266%
1260	BEMIS COMPANY COMMON STOCK USD.1	0.017%	63.283%
1261	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.017%	63.299%
1262	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.017%	63.316%
1263	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.017%	63.332%
1264	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.017%	63.349%
1265	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.016%	63.365%
1266	GROUP 4 SECURIC	0.016%	63.382%
1267	ATS AUTOMATION	0.016%	63.398%
1268	ITALY BUONI POL	0.016%	63.415%
1269	KAPSTONE PAPER	0.016%	63.431%
1270	CINTAS CORP	0.016%	63.447%
1271	CARLISLE COS IN	0.016%	63.464%
1272	SALESFORCE.COM	0.016%	63.480%
1273	STELLA JONES IN	0.016%	63.497%
1274	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.016%	63.513%
1275	AMERCO COMMON STOCK USD.25	0.016%	63.529%
1276	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.016%	63.546%
1277	POSCO	0.016%	63.562%
1278	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.016%	63.579%
1279	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.016%	63.595%
1280	CHRISTIAN HANSE	0.016%	63.611%
1281	GLAXOSMITHKLINE	0.016%	63.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	GALAXY ENTERTAI	0.016%	63.644%
1283	EVEREST RE GROU	0.016%	63.660%
1284	AON PLC	0.016%	63.677%
1285	FRAPORT AG	0.016%	63.693%
1286	KINGBOARD CHEMI	0.016%	63.709%
1287	GRANITE REAL ES	0.016%	63.726%
1288	BARLOWORLD LTD	0.016%	63.742%
1289	DYCOM INDUSTRIE	0.016%	63.758%
1290	YY INC ADR ADR USD.00001	0.016%	63.774%
1291	AVNET INC	0.016%	63.791%
1292	AGILE PROPERTY	0.016%	63.807%
1293	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.016%	63.823%
1294	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.016%	63.839%
1295	JPMORGAN CHASE	0.016%	63.856%
1296	CHINA RESOURCES	0.016%	63.872%
1297	DAIWA HOUSE IND	0.016%	63.888%
1298	ALLEGHANY CORP COMMON STOCK USD1.0	0.016%	63.904%
1299	China Mengniu D	0.016%	63.921%
1300	STANDARD LIFE P	0.016%	63.937%
1301	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.016%	63.953%
1302	CENTENNIAL RESO	0.016%	63.969%
1303	SEKISUI CHEMICA	0.016%	63.985%
1304	COCA COLA HBC A	0.016%	64.002%
1305	INGENICO	0.016%	64.018%
1306	HELVETIA HOLDIN	0.016%	64.034%
1307	US FOODS HOLDING CORP COMMON STOCK USD.01	0.016%	64.050%
1308	MATADOR RESOURCES CO COMMON STOCK USD.01	0.016%	64.066%
1309	SWATCH GROUP	0.016%	64.082%
1310	WP CAREY INC REIT USD.001	0.016%	64.098%
1311	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.016%	64.114%
1312	COLFAX CORP	0.016%	64.131%
1313	TERADYNE INC	0.016%	64.147%
1314	mitsui chemical	0.016%	64.163%
1315	GENTING BHD	0.016%	64.179%
1316	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.016%	64.195%
1317	SBI HOLDINGS IN	0.016%	64.211%
1318	MARUBENI CORP	0.016%	64.227%
1319	MURPHY USA INC COMMON STOCK	0.016%	64.243%
1320	INNERGEX RENEWA	0.016%	64.259%
1321	POLSKI KON NAF	0.016%	64.275%
1322	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.016%	64.291%
1323	TERADATA CORP COMMON STOCK USD.01	0.016%	64.307%
1324	NATIONAL AUSTRA	0.016%	64.323%
1325	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.016%	64.339%
1326	HANCOCK HOLDING	0.016%	64.355%
1327	NEVSUN RESOURCES LTD COMMON STOCK	0.016%	64.371%
1328	BROWN + BROWN INC COMMON STOCK USD.1	0.016%	64.387%
1329	CTBC FINANCIAL	0.016%	64.403%
1330	TOKYU FUDOSAN H	0.016%	64.419%
1331	ALBEMARLE CORP	0.016%	64.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	BHARTI AIRTEL L	0.016%	64.450%
1333	LIXIL GROUP COR	0.016%	64.466%
1334	CASEYS GEN STOR	0.016%	64.482%
1335	CNH INDUSTRIAL	0.016%	64.498%
1336	TELEFLEX INC COMMON STOCK USD1.0	0.016%	64.514%
1337	ASSURED GUARANT	0.016%	64.530%
1338	FUJI HEAVY INDS	0.016%	64.546%
1339	AMER ELEC POWER	0.016%	64.561%
1340	GS HOLDINGS COR	0.016%	64.577%
1341	ROYAL GOLD INC	0.016%	64.593%
1342	BNP PARIBAS SA	0.016%	64.609%
1343	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.016%	64.624%
1344	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.016%	64.640%
1345	VESTAS WIND SYS	0.016%	64.656%
1346	USG CORP	0.016%	64.672%
1347	AMPHENOL CORP	0.016%	64.688%
1348	WINTRUST FINANCIAL CORP COMMON STOCK	0.016%	64.703%
1349	SUMITOMO MITSUI	0.016%	64.719%
1350	VF CORP	0.016%	64.735%
1351	FORTIVE CORP COMMON STOCK USD.01	0.016%	64.750%
1352	JYSKE BANK A/S	0.016%	64.766%
1353	CREE INC COMMON STOCK USD.00125	0.016%	64.782%
1354	ESSENT GROUP LT	0.016%	64.797%
1355	HOME BANCSHARES INC COMMON STOCK USD.01	0.016%	64.813%
1356	TEREX CORP	0.016%	64.829%
1357	WESTSHORE TERMI	0.016%	64.844%
1358	JAPAN REAL ESTA	0.016%	64.860%
1359	WW GRAINGER INC	0.016%	64.875%
1360	UBS GROUP	0.016%	64.891%
1361	CARNIVAL PLC	0.016%	64.907%
1362	SVENSKA CELLULO	0.016%	64.922%
1363	OSRAM LICHT AG	0.016%	64.938%
1364	BCA POP EMILIA	0.016%	64.953%
1365	WILLIAMS-SONOMA	0.016%	64.969%
1366	VEREIT INC REIT USD.01	0.016%	64.984%
1367	CANADA HOUSING	0.016%	65.000%
1368	GROWTHPOINT PRO	0.016%	65.015%
1369	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.016%	65.031%
1370	BANKUNITED INC COMMON STOCK USD.01	0.016%	65.047%
1371	GENPACT LIMITED	0.015%	65.062%
1372	DEUTSCHE BOERSE	0.015%	65.077%
1373	NORBORD INC COMMON STOCK	0.015%	65.093%
1374	FLOWSERVE CORP COMMON STOCK USD1.25	0.015%	65.108%
1375	MAN STRATEGIC H	0.015%	65.124%
1376	DEXIA CREDIT LO	0.015%	65.139%
1377	FIRST SOLAR INC	0.015%	65.155%
1378	COPA HOLDINGS S	0.015%	65.170%
1379	LARSEN & TOUBRO	0.015%	65.185%
1380	ST JAMES PLACE	0.015%	65.201%
1381	CHINA COMMUNICA	0.015%	65.216%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	INCITEC PIVOT	0.015%	65.232%
1383	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.015%	65.247%
1384	WHITBREAD PLC	0.015%	65.262%
1385	ANZ (INT'L) LD	0.015%	65.278%
1386	GEMALTO NV	0.015%	65.293%
1387	BPCE SA COMPANY GUAR 04/24 4	0.015%	65.308%
1388	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.015%	65.324%
1389	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.015%	65.339%
1390	NOKIAN RENKAAT	0.015%	65.354%
1391	DAIWA SECURITIE	0.015%	65.370%
1392	FOREST CITY REALTY TRUST A REIT USD.01	0.015%	65.385%
1393	INTL CONS AIRLI	0.015%	65.400%
1394	SPECTRIS PLC	0.015%	65.416%
1395	DISCOVERY HLDGS	0.015%	65.431%
1396	FLUOR CORP COMMON STOCK USD.01	0.015%	65.446%
1397	CYRUSONE INC REIT USD.01	0.015%	65.461%
1398	VISTEON CORP COMMON STOCK	0.015%	65.477%
1399	ELDORADO GOLD CORP COMMON STOCK	0.015%	65.492%
1400	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.015%	65.507%
1401	SNYDERS LANCE INC COMMON STOCK USD.833	0.015%	65.522%
1402	TECH DATA CORP COMMON STOCK USD.0015	0.015%	65.538%
1403	E TRADE FINANCI	0.015%	65.553%
1404	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.015%	65.568%
1405	NORTH WEST CO I	0.015%	65.583%
1406	INTERDIGITAL IN	0.015%	65.599%
1407	INDIABULLS HOUS	0.015%	65.614%
1408	CALFRAC WELL SE	0.015%	65.629%
1409	RENAISSANCE RE	0.015%	65.644%
1410	Arch Capital Gr	0.015%	65.659%
1411	ISHIKAWAJIMA HA	0.015%	65.675%
1412	BBA AVIATION	0.015%	65.690%
1413	ILG INC COMMON STOCK USD.01	0.015%	65.705%
1414	SOUTH STATE CORP COMMON STOCK USD2.5	0.015%	65.720%
1415	AMKOR TECHNOLOG	0.015%	65.735%
1416	KIMBERLY-CLARK	0.015%	65.750%
1417	OC OERLIKON COR	0.015%	65.765%
1418	BARNES GROUP INC COMMON STOCK USD.01	0.015%	65.780%
1419	ALSTOM	0.015%	65.796%
1420	TELE2 AB-B SHS	0.015%	65.811%
1421	RESONA HOLDINGS	0.015%	65.826%
1422	CHIMEI INNOLUX	0.015%	65.841%
1423	Cineplex Inc.	0.015%	65.856%
1424	FEDERATED INVES	0.015%	65.871%
1425	LAGARDERE S.C.A	0.015%	65.886%
1426	MONDI PLC	0.015%	65.901%
1427	CANACCORD FINAN	0.015%	65.916%
1428	VOESTALPINE AG	0.015%	65.931%
1429	AIR FRANCE-KLM	0.015%	65.946%
1430	LOGMEIN INC COMMON STOCK USD.01	0.015%	65.960%
1431	SBM OFFSHORE NV	0.015%	65.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	KAWASAKI HEAVY	0.015%	65.990%
1433	ANHEUSER-BUSCH	0.015%	66.005%
1434	INCHCAPE PLC	0.015%	66.020%
1435	LITHIA MOTORS INC CL A COMMON STOCK	0.015%	66.035%
1436	BOOKER GROUP	0.015%	66.050%
1437	SANDERSON FARMS INC COMMON STOCK USD1.0	0.015%	66.065%
1438	FREENET AG	0.015%	66.080%
1439	HCL TECHNOLOGIE	0.015%	66.095%
1440	REXNORD CORP COMMON STOCK USD.01	0.015%	66.110%
1441	BANK HAPOALIM B	0.015%	66.124%
1442	CUBESMART REIT USD.01	0.015%	66.139%
1443	TEIJIN	0.015%	66.154%
1444	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.015%	66.169%
1445	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.015%	66.184%
1446	HUBBELL INC COMMON STOCK USD.01	0.015%	66.199%
1447	KEMPER CORP COMMON STOCK USD.1	0.015%	66.213%
1448	EQUITABLE GROUP	0.015%	66.228%
1449	DS SMITH PLC	0.015%	66.243%
1450	BELDEN INC COMMON STOCK USD.01	0.015%	66.258%
1451	ON ASSIGNMENT INC COMMON STOCK USD.01	0.015%	66.272%
1452	KIRBY CORP	0.015%	66.287%
1453	ZOETIS INC COMMON STOCK USD.01	0.015%	66.302%
1454	TOLL BROTHERS INC COMMON STOCK USD.01	0.015%	66.317%
1455	FURUKAWA ELECTR	0.015%	66.331%
1456	TOREX GOLD RESO	0.015%	66.346%
1457	CRANE CO	0.015%	66.361%
1458	CARLSBERG	0.015%	66.376%
1459	ITALY BUONI POL	0.015%	66.390%
1460	HUDSON'S BAY CO	0.015%	66.405%
1461	PACWEST BANCORP COMMON STOCK	0.015%	66.420%
1462	XL GROUP LTD	0.015%	66.434%
1463	INTERNATIONAL F	0.015%	66.449%
1464	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.015%	66.464%
1465	TAIHEIYO CEMENT	0.015%	66.478%
1466	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.015%	66.493%
1467	MERLIN PROPERTI	0.015%	66.508%
1468	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.015%	66.522%
1469	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.015%	66.537%
1470	APARTMENT INVT + MGMT CO A REIT USD.01	0.015%	66.552%
1471	DCT INDUSTRIAL TRUST INC REIT USD.01	0.015%	66.566%
1472	H.B. FULLER CO. COMMON STOCK USD1.0	0.015%	66.581%
1473	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.015%	66.595%
1474	ORICA LIMITED	0.015%	66.610%
1475	IPG PHOTONICS C	0.015%	66.624%
1476	HCA HEALTHCARE INC COMMON STOCK USD.01	0.015%	66.639%
1477	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.015%	66.654%
1478	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.015%	66.668%
1479	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.015%	66.683%
1480	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.015%	66.697%
1481	KILROY REALTY C	0.014%	66.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	66.726%
1483	CAIXABANK	0.014%	66.741%
1484	DREAM OFFICE RE	0.014%	66.755%
1485	ACI WORLDWIDE INC COMMON STOCK USD.005	0.014%	66.770%
1486	AURUBIS AG	0.014%	66.784%
1487	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.014%	66.798%
1488	EASTMAN CHEMICA	0.014%	66.813%
1489	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.014%	66.827%
1490	XILINX INC	0.014%	66.842%
1491	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.014%	66.856%
1492	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.014%	66.871%
1493	ENTEGRIS INC COMMON STOCK USD.01	0.014%	66.885%
1494	EPR PROPERTIES REIT USD.01	0.014%	66.899%
1495	PDC ENERGY INC COMMON STOCK USD.01	0.014%	66.914%
1496	HANG SENG BANK	0.014%	66.928%
1497	ABN AMRO BANK N	0.014%	66.943%
1498	MITSUBISHI MATE	0.014%	66.957%
1499	HILLENBRAND INC COMMON STOCK	0.014%	66.971%
1500	ICICI BANK LTD	0.014%	66.986%
1501	FNB CORP COMMON STOCK USD.01	0.014%	67.000%
1502	KLX INC COMMON STOCK USD.01	0.014%	67.014%
1503	ITAU UNIBANCO H SPON PRF ADR ADR	0.014%	67.029%
1504	VOYA FINANCIAL INC COMMON STOCK USD.01	0.014%	67.043%
1505	KERRY GROUP PLC	0.014%	67.058%
1506	TARGET CORP SR UNSECURED 01/22 2.9	0.014%	67.072%
1507	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	67.086%
1508	BLUEBIRD BIO IN	0.014%	67.101%
1509	JAPAN TOBACCO I	0.014%	67.115%
1510	HYUNDAI MOBIS	0.014%	67.129%
1511	PFIZER INC SR UNSECURED 12/21 2.2	0.014%	67.144%
1512	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.014%	67.158%
1513	INTERMEDIATE CA	0.014%	67.172%
1514	TATE & LYLE	0.014%	67.186%
1515	DREAM GLOBAL RE	0.014%	67.201%
1516	ITT INC COMMON STOCK USD1.0	0.014%	67.215%
1517	HINDALCO INDS	0.014%	67.229%
1518	SHERWIN WILLIAM	0.014%	67.244%
1519	TEMENOS GROUP A	0.014%	67.258%
1520	SUNRISE COMMUNC	0.014%	67.272%
1521	EXTENDED STAY AMERICA INC UNIT USD.01	0.014%	67.286%
1522	BUCHER IND-REGD	0.014%	67.300%
1523	PARK HOTELS + RESORTS INC REIT USD.01	0.014%	67.315%
1524	WOODWARD INC COMMON STOCK USD.00292	0.014%	67.329%
1525	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.014%	67.343%
1526	TATA CONSULTANC	0.014%	67.357%
1527	GAM HOLDING LTD	0.014%	67.371%
1528	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.014%	67.386%
1529	REDEFINE PROPER	0.014%	67.400%
1530	BRITISH SKY BRO	0.014%	67.414%
1531	HANA FINANCIAL	0.014%	67.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	CK ASSET HOLDIN	0.014%	67.442%
1533	HENRY SCHEIN CO	0.014%	67.456%
1534	JEAN COUTU GRP	0.014%	67.470%
1535	IMI PLC	0.014%	67.485%
1536	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.014%	67.499%
1537	TARGA RESOURCES CORP COMMON STOCK USD.001	0.014%	67.513%
1538	IBERIABANK CORP	0.014%	67.527%
1539	QORVO INC COMMON STOCK USD.0001	0.014%	67.541%
1540	ARTIS REAL ESTA	0.014%	67.555%
1541	ENAGAS	0.014%	67.569%
1542	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.014%	67.583%
1543	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.014%	67.597%
1544	DOMTAR CORP USD	0.014%	67.611%
1545	COMCAST CORP COMPANY GUAR 08/25 3.375	0.014%	67.625%
1546	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.014%	67.639%
1547	NIPPON TEL&TEL	0.014%	67.653%
1548	FLOWERS FOODS INC COMMON STOCK USD.01	0.014%	67.667%
1549	KESKO	0.014%	67.681%
1550	EAST JAPAN RAIL	0.014%	67.695%
1551	KEPPEL CORP	0.014%	67.709%
1552	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.014%	67.723%
1553	MEREDITH CORP	0.014%	67.737%
1554	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.014%	67.751%
1555	ADVANCED SEMICO	0.014%	67.765%
1556	WESCO INTERNATI	0.014%	67.779%
1557	DONALDSON CO IN	0.014%	67.793%
1558	KBR INC COMMON STOCK USD.001	0.014%	67.807%
1559	PREMIER GOLD MI	0.014%	67.821%
1560	KNIGHT THERAPEU	0.014%	67.834%
1561	SEB SA	0.014%	67.848%
1562	KENNAMETAL INC COMMON STOCK USD1.25	0.014%	67.862%
1563	IDEX CORP	0.014%	67.876%
1564	EAGLE MATERIALS	0.014%	67.890%
1565	MORNEAU SHEPELL	0.014%	67.904%
1566	SEMICONDUCTOR M	0.014%	67.918%
1567	JAZZ PHARMACEUT	0.014%	67.932%
1568	CABOT CORP	0.014%	67.945%
1569	KURARAY CO	0.014%	67.959%
1570	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.014%	67.973%
1571	FRANCO NEVADA CORP COMMON STOCK	0.014%	67.987%
1572	METRO WHOLESALE	0.014%	68.001%
1573	CORELOGIC INC COMMON STOCK USD1.0	0.014%	68.014%
1574	HANKYU CORP	0.014%	68.028%
1575	WILLIAM HILL PL	0.014%	68.042%
1576	ANHUI CONCH CEM	0.014%	68.056%
1577	BURBERRY GROUP	0.014%	68.070%
1578	MAXIM INTEGRATE	0.014%	68.083%
1579	PINNACLE FOODS INC COMMON STOCK USD.01	0.014%	68.097%
1580	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.014%	68.111%
1581	HIGHWOODS PROPE	0.014%	68.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	BARCLAYS PLC	0.014%	68.138%
1583	MICROCHIP TECHN	0.014%	68.152%
1584	NGK INSULATORS	0.014%	68.166%
1585	TRANSOCEAN LTD	0.014%	68.179%
1586	NIPPON YUSEN KK	0.014%	68.193%
1587	TEVA PHARMACEUTICAL SP ADR ADR	0.014%	68.207%
1588	LENOVO GROUP LT	0.014%	68.221%
1589	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.014%	68.234%
1590	BOSKALIS WESTMN	0.014%	68.248%
1591	CAP GEMINI	0.014%	68.262%
1592	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.014%	68.275%
1593	TEMASEK FINANCI	0.014%	68.289%
1594	DELUXE CORP	0.014%	68.303%
1595	MICROSOFT CORP	0.014%	68.316%
1596	DOWNER EDI LTD	0.014%	68.330%
1597	BENDIGO AND ADE	0.014%	68.344%
1598	BRENNTAG AG	0.014%	68.357%
1599	SKYWEST INC COMMON STOCK	0.014%	68.371%
1600	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.014%	68.384%
1601	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.014%	68.398%
1602	LCI INDUSTRIES COMMON STOCK USD.01	0.014%	68.412%
1603	TIMKEN CO	0.014%	68.425%
1604	NOVOZYMES A/S	0.014%	68.439%
1605	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.014%	68.452%
1606	CARTER S INC COMMON STOCK USD.01	0.014%	68.466%
1607	SAPPI	0.014%	68.479%
1608	NU SKIN ENTERPR	0.014%	68.493%
1609	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.014%	68.506%
1610	SES GLOBAL	0.014%	68.520%
1611	COMMERCIAL METALS CO COMMON STOCK USD.01	0.014%	68.533%
1612	PRUDENTIAL CORP	0.014%	68.547%
1613	BCO BRADESCO SA	0.014%	68.560%
1614	NIPPON PROLOGIS	0.014%	68.574%
1615	BARRY CALLEBAUT	0.014%	68.588%
1616	SERVICE CORP IN	0.013%	68.601%
1617	BEAZLEY PLC	0.013%	68.614%
1618	EQT CORPORATION	0.013%	68.628%
1619	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.013%	68.641%
1620	SYSCO CORP COMMON STOCK USD1.0	0.013%	68.655%
1621	MAPFRE SA	0.013%	68.668%
1622	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.013%	68.682%
1623	HKT TRUST	0.013%	68.695%
1624	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.013%	68.708%
1625	KERING	0.013%	68.722%
1626	JULIUS BAER GRO	0.013%	68.735%
1627	CNO FINANCIAL	0.013%	68.749%
1628	MILLICOM INTL C	0.013%	68.762%
1629	HUHTAMAKI OY	0.013%	68.775%
1630	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	68.789%
1631	BP CAPITAL MARK	0.013%	68.802%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	ANSYS INC COMMON STOCK USD.01	0.013%	68.816%
1633	ROYAL BANK OF SCOT SPON ADR ADR	0.013%	68.829%
1634	THE FOSCHINI GR	0.013%	68.842%
1635	VENTURE CORP	0.013%	68.856%
1636	CHILDRENS PLACE	0.013%	68.869%
1637	UMPQUA HOLDINGS CORP COMMON STOCK	0.013%	68.882%
1638	ALACER GOLD COR	0.013%	68.896%
1639	SVENSKA HANDELS	0.013%	68.909%
1640	COBHAM PLC	0.013%	68.922%
1641	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.013%	68.936%
1642	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	68.949%
1643	SPRINT CORP COMMON STOCK USD.01	0.013%	68.962%
1644	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.013%	68.976%
1645	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.013%	68.989%
1646	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.013%	69.002%
1647	SIGNET JEWELERS	0.013%	69.016%
1648	RIO TINTO PLC	0.013%	69.029%
1649	MOODY S CORP COMMON STOCK USD.01	0.013%	69.042%
1650	AMGEN INC 1.25%	0.013%	69.055%
1651	PRICELINE GROUP	0.013%	69.069%
1652	SHOPRITE HLDGS	0.013%	69.082%
1653	WORTHINGTON IND	0.013%	69.095%
1654	UNITED URBAN IN	0.013%	69.108%
1655	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.013%	69.121%
1656	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.013%	69.134%
1657	TEGNA INC COMMON STOCK USD1.0	0.013%	69.147%
1658	NITTO DENKO COR	0.013%	69.161%
1659	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.013%	69.174%
1660	LEGG MASON INC COMMON STOCK USD.1	0.013%	69.187%
1661	CIGNA CORP SR UNSECURED 02/22 4	0.013%	69.200%
1662	STORE CAPITAL CORP REIT USD.01	0.013%	69.213%
1663	TAIWAN CEMENT	0.013%	69.226%
1664	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.013%	69.239%
1665	SCOR	0.013%	69.252%
1666	NIPPON EXPRESS	0.013%	69.266%
1667	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.013%	69.279%
1668	ERSTE GROUP BAN	0.013%	69.292%
1669	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	69.305%
1670	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.013%	69.318%
1671	BYD CO	0.013%	69.331%
1672	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.013%	69.344%
1673	SAP AG	0.013%	69.357%
1674	MINING & MITSUI	0.013%	69.370%
1675	TRUWORTHS INTER	0.013%	69.383%
1676	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.013%	69.396%
1677	PLASTIC OMNIUM	0.013%	69.409%
1678	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.013%	69.422%
1679	MOSAIC CO	0.013%	69.435%
1680	SERVICEMASTER G	0.013%	69.448%
1681	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.013%	69.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	SLEEP COUNTRY C	0.013%	69.474%
1683	NATIONAL GRID PLC SP ADR ADR	0.013%	69.487%
1684	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.013%	69.500%
1685	ALTUS GROUP LTD	0.013%	69.513%
1686	VISHAY INTERTEC	0.013%	69.526%
1687	SHINHAN FIN GRO	0.013%	69.539%
1688	INTESA SANPAOLO	0.013%	69.552%
1689	AARON S INC COMMON STOCK USD.5	0.013%	69.565%
1690	NOMURA REAL EST	0.013%	69.578%
1691	mitsubishi UJF	0.013%	69.591%
1692	CHEVRON CORP SR UNSECURED 03/20 1.961	0.013%	69.604%
1693	LAMAR ADVERTISING CO A REIT USD.001	0.013%	69.617%
1694	BRP INC/CA- SUB	0.013%	69.630%
1695	FIBRA UNO ADMIN	0.013%	69.643%
1696	LITTELFUSE INC COMMON STOCK USD.01	0.013%	69.656%
1697	LIVANOVA PLC	0.013%	69.668%
1698	PROASSURANCE CORP COMMON STOCK USD.01	0.013%	69.681%
1699	CITIC LTD	0.013%	69.694%
1700	GUANGZHOU R&F P	0.013%	69.707%
1701	VONOVIA SE	0.013%	69.720%
1702	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.013%	69.733%
1703	LEONI AG	0.013%	69.746%
1704	REGAL BELOIT CORP COMMON STOCK USD.01	0.013%	69.759%
1705	YUM BRANDS INC COMMON STOCK	0.013%	69.771%
1706	UBE INDUSTRIES	0.013%	69.784%
1707	DAIWA SECS GROU	0.013%	69.797%
1708	SASOL	0.013%	69.810%
1709	DEUTSCHE WOHNEN	0.013%	69.823%
1710	HAYS	0.013%	69.836%
1711	RALPH LAUREN CORP COMMON STOCK USD.01	0.013%	69.848%
1712	KINAXIS INC	0.013%	69.861%
1713	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	69.874%
1714	GOLD FIELDS LTD SPONS ADR ADR	0.013%	69.887%
1715	CLOSE BROS GROU	0.013%	69.900%
1716	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.013%	69.912%
1717	POLARIS INDUSTR	0.013%	69.925%
1718	HERMAN MILLER I	0.013%	69.938%
1719	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.013%	69.951%
1720	BCO DO BRASIL S	0.013%	69.963%
1721	SAIPEM SPA	0.013%	69.976%
1722	ASSA ABLOY AB	0.013%	69.989%
1723	HEINEKEN NV	0.013%	70.002%
1724	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.013%	70.015%
1725	WIENERBERGER AG	0.013%	70.027%
1726	ASTELLAS PHARMA	0.013%	70.040%
1727	ORIX JREIT INC	0.013%	70.053%
1728	DERWENT LONDON	0.013%	70.065%
1729	DENKI KAGAKU KO	0.013%	70.078%
1730	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.013%	70.091%
1731	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.013%	70.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	BAYER MOTOREN W	0.013%	70.116%
1733	SYNEOS HEALTH INC COMMON STOCK USD.01	0.013%	70.129%
1734	L-BANK BW FOERD	0.013%	70.142%
1735	LEGRAND SA	0.013%	70.154%
1736	POPULAR INC COMMON STOCK USD.01	0.013%	70.167%
1737	AXIS CAPITAL HO	0.013%	70.180%
1738	EMPRESA BRASILE	0.013%	70.192%
1739	TRICON CAPITAL	0.013%	70.205%
1740	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.013%	70.218%
1741	EURO FIN STABIL	0.013%	70.230%
1742	BANCO COMERCIAL	0.013%	70.243%
1743	TRITON INTERNAT	0.013%	70.255%
1744	CIFI HOLDINGS G	0.013%	70.268%
1745	PARTNERS GROUP	0.013%	70.281%
1746	COPART INC	0.013%	70.293%
1747	MCDERMOTT INTL	0.013%	70.306%
1748	IG GROUP HLDGS	0.013%	70.318%
1749	RICHELIEU HARDW	0.013%	70.331%
1750	TOKYO ELECTRON	0.013%	70.344%
1751	FISERV INC COMMON STOCK USD.01	0.013%	70.356%
1752	PERKINELMER INC COMMON STOCK USD1.0	0.013%	70.369%
1753	NRG ENERGY	0.013%	70.381%
1754	APPLE INC SR UNSECURED 02/27 3.35	0.013%	70.394%
1755	PANDORA A/S	0.013%	70.406%
1756	CIRRUS LOGIC IN	0.013%	70.419%
1757	EXXON MOBIL COR	0.013%	70.431%
1758	GRAMERCY PROPERTY TRUST REIT USD.01	0.013%	70.444%
1759	KONICA MINOLTA	0.013%	70.457%
1760	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.013%	70.469%
1761	COVESTRO AG	0.013%	70.482%
1762	SEKISUI HOUSE	0.012%	70.494%
1763	JAPAN RETAIL FU	0.012%	70.506%
1764	KAO CORP	0.012%	70.519%
1765	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.012%	70.531%
1766	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.012%	70.544%
1767	CORESITE REALTY CORP REIT USD.01	0.012%	70.556%
1768	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.012%	70.569%
1769	RPC GROUP	0.012%	70.581%
1770	SONOVA HOLDING	0.012%	70.593%
1771	HUSQVARNA AB -	0.012%	70.606%
1772	SYNOPSIS INC	0.012%	70.618%
1773	LIFE STORAGE INC REIT USD.01	0.012%	70.631%
1774	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.012%	70.643%
1775	UNIPOL GRUPPO F	0.012%	70.655%
1776	FASTENAL	0.012%	70.668%
1777	GEBERIT AG-REG	0.012%	70.680%
1778	ANIXTER INTL IN	0.012%	70.692%
1779	UNI-PRESIDENT E	0.012%	70.705%
1780	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.012%	70.717%
1781	BLACK KNIGHT INC COMMON STOCK	0.012%	70.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.012%	70.742%
1783	CHINA GOLD INTL	0.012%	70.754%
1784	WOOLWORTHS HLDG	0.012%	70.766%
1785	CRODA INTERNATI	0.012%	70.779%
1786	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.012%	70.791%
1787	NEW WORLD DEVEL	0.012%	70.803%
1788	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.012%	70.815%
1789	OLD NATIONAL BANCORP COMMON STOCK	0.012%	70.828%
1790	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	70.840%
1791	CENTRICA PLC	0.012%	70.852%
1792	MINTH GROUP LTD	0.012%	70.864%
1793	WILLIAM DEMANT	0.012%	70.877%
1794	MSC INDUSTRIAL	0.012%	70.889%
1795	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	70.901%
1796	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.012%	70.913%
1797	AVIGILON CORP C	0.012%	70.926%
1798	SUBSEA 7 SA	0.012%	70.938%
1799	VIASAT INC COMMON STOCK USD.0001	0.012%	70.950%
1800	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	70.962%
1801	AGF MGMT LTD CL	0.012%	70.974%
1802	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.012%	70.987%
1803	TOTAL ENERGY SE	0.012%	70.999%
1804	BANK TOKYO-MITS	0.012%	71.011%
1805	RANDGOLD RESOUR	0.012%	71.023%
1806	TOPBUILD CORP COMMON STOCK	0.012%	71.035%
1807	BABCOCK INTL GR	0.012%	71.047%
1808	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.012%	71.060%
1809	MOOG INC CLASS A COMMON STOCK USD1.0	0.012%	71.072%
1810	VARIAN MEDICAL	0.012%	71.084%
1811	J2 GLOBAL INC COMMON STOCK USD.01	0.012%	71.096%
1812	ANGLOVAAL INDS	0.012%	71.108%
1813	CNPC (HONG KONG	0.012%	71.120%
1814	THYSSEN KRUPP A	0.012%	71.132%
1815	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.012%	71.144%
1816	BANCORPSOUTH BANK COMMON STOCK	0.012%	71.156%
1817	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.012%	71.169%
1818	MICRO FOCUS INT	0.012%	71.181%
1819	Atlantia SpA	0.012%	71.193%
1820	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	71.205%
1821	FAMILYMART CO	0.012%	71.217%
1822	CABOT OIL & GAS	0.012%	71.229%
1823	METSO OYJ	0.012%	71.241%
1824	TRI POINTE GROUP INC COMMON STOCK USD.01	0.012%	71.253%
1825	RELX NV	0.012%	71.265%
1826	VISTRA ENERGY CORP COMMON STOCK	0.012%	71.277%
1827	ENGHOUSE SYSTEM	0.012%	71.289%
1828	LINCOLN ELEC HL	0.012%	71.301%
1829	ABM INDUSTRIES INC COMMON STOCK USD.01	0.012%	71.313%
1830	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	71.325%
1831	ASSOCD BANC-COR	0.012%	71.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	CITRIX SYSTEMS	0.012%	71.349%
1833	EXPERIAN PLC	0.012%	71.361%
1834	CEZ AS	0.012%	71.373%
1835	SIGNATURE BANK COMMON STOCK USD.01	0.012%	71.385%
1836	NEWS CORP CLASS A COMMON STOCK USD.01	0.012%	71.397%
1837	OTSUKA HLDGS CO	0.012%	71.409%
1838	MAXIMUS INC COMMON STOCK	0.012%	71.421%
1839	GRACO INC COMMON STOCK USD1.0	0.012%	71.433%
1840	ANTOFAGASTA HLD	0.012%	71.445%
1841	CARPENTER TECH	0.012%	71.457%
1842	INVESTEC PLC	0.012%	71.469%
1843	RENTOKIL INITIA	0.012%	71.481%
1844	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.012%	71.493%
1845	TATA STEEL LIMI	0.012%	71.505%
1846	ELECTROCOMPONEN	0.012%	71.516%
1847	TRELLEBORG AB	0.012%	71.528%
1848	PRA HEALTH SCIE	0.012%	71.540%
1849	RLJ LODGING TRUST REIT	0.012%	71.552%
1850	ROGERS CORP COMMON STOCK USD1.0	0.012%	71.564%
1851	OMRON CORP	0.012%	71.576%
1852	BOARDWALK REIT	0.012%	71.587%
1853	ATLAS COPCO AB-	0.012%	71.599%
1854	SVENSKA HANDELS	0.012%	71.611%
1855	HYUNDAI ENG & C	0.012%	71.623%
1856	KIA MOTORS CORP	0.012%	71.635%
1857	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	71.646%
1858	CH ROBINSON WOR	0.012%	71.658%
1859	SENIOR HOUSING PROP TRUST REIT USD.01	0.012%	71.670%
1860	PASON SYSTEMS I	0.012%	71.682%
1861	DAIKIN INDUSTRI	0.012%	71.694%
1862	APERAM SA	0.012%	71.705%
1863	DAINIPPON INK&C	0.012%	71.717%
1864	HANWHA CHEMICAL	0.012%	71.729%
1865	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.012%	71.741%
1866	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.012%	71.752%
1867	HENGAN INTL	0.012%	71.764%
1868	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.012%	71.776%
1869	OBSIDIAN ENERGY LTD COMMON STOCK	0.012%	71.788%
1870	EVERCORE PARTNE	0.012%	71.799%
1871	CANACOL ENERGY	0.012%	71.811%
1872	BIO TECHNE CORP COMMON STOCK USD.01	0.012%	71.823%
1873	WACKER CHEMIE A	0.012%	71.835%
1874	FUKUOKA FINANCI	0.012%	71.846%
1875	CRACKER BARREL	0.012%	71.858%
1876	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.012%	71.870%
1877	BED BATH & BEYO	0.012%	71.881%
1878	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.012%	71.893%
1879	ENSTAR GROUP LT	0.012%	71.905%
1880	TRINSEO SA	0.012%	71.916%
1881	SEMBCORP INDUST	0.012%	71.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	71.940%
1883	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.012%	71.951%
1884	SUMITOMO CORP	0.012%	71.963%
1885	ESSITY AKTIEBOL	0.012%	71.975%
1886	ROCKWELL AUTO	0.012%	71.986%
1887	CHINA STEEL	0.012%	71.998%
1888	ASCENDAS REAL E	0.012%	72.009%
1889	FMC CORP	0.012%	72.021%
1890	HITACHI CONST M	0.012%	72.033%
1891	KB HOME COMMON STOCK USD1.0	0.012%	72.044%
1892	AMERICA MOVIL S	0.012%	72.056%
1893	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.012%	72.067%
1894	ALFA SA DE CV	0.012%	72.079%
1895	KB FINANCIAL GR	0.012%	72.091%
1896	ACS, ACTIVIDADE	0.012%	72.102%
1897	BID CORP LTD	0.012%	72.114%
1898	MERCURY GENERAL	0.012%	72.125%
1899	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	72.137%
1900	OMNICOM GROUP I	0.012%	72.148%
1901	J FRONT RETAILI	0.012%	72.160%
1902	E L FINL CORP L	0.012%	72.172%
1903	Dongbu Insuranc	0.012%	72.183%
1904	SINO-OCEAN LAND	0.012%	72.195%
1905	SAMSUNG ELEC-ME	0.012%	72.206%
1906	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.012%	72.218%
1907	SANTOS LIMITED	0.012%	72.229%
1908	WATERS CORP	0.012%	72.241%
1909	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.011%	72.252%
1910	NABORS INDUSTRI	0.011%	72.264%
1911	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.011%	72.275%
1912	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.011%	72.287%
1913	BEIJING ENT WAT	0.011%	72.298%
1914	WANT WANT CHINA	0.011%	72.310%
1915	BRINK S CO/THE COMMON STOCK USD1.0	0.011%	72.321%
1916	HAEMONETICS COR	0.011%	72.333%
1917	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.011%	72.344%
1918	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.011%	72.356%
1919	SEMPRA ENERGY COMMON STOCK	0.011%	72.367%
1920	CERNER CORP	0.011%	72.378%
1921	CENTRAL JAPAN R	0.011%	72.390%
1922	KAZAKHMYS PLC	0.011%	72.401%
1923	CONVERGYS CORP COMMON STOCK	0.011%	72.413%
1924	NATIONAL AUSTRAL	0.011%	72.424%
1925	STERIS PLC	0.011%	72.435%
1926	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	72.447%
1927	GUYANA GOLDFIEL	0.011%	72.458%
1928	WATSCO INC COMMON STOCK USD.5	0.011%	72.470%
1929	TETRA TECH INC COMMON STOCK USD.01	0.011%	72.481%
1930	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.011%	72.492%
1931	COMPASS GROUP P	0.011%	72.504%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	LOTTE CHEMICAL	0.011%	72.515%
1933	ENERSYS COMMON STOCK USD.01	0.011%	72.526%
1934	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.011%	72.538%
1935	PROVINCE OF QUE	0.011%	72.549%
1936	T GARANTI BANKA	0.011%	72.560%
1937	ORPEA	0.011%	72.572%
1938	CNX RESOURCES CORP COMMON STOCK USD.01	0.011%	72.583%
1939	TIGER BRANDS	0.011%	72.594%
1940	ENSCO PLC CLASS	0.011%	72.606%
1941	NEDCOR LTD ZAR1	0.011%	72.617%
1942	COMPAL ELECTRON	0.011%	72.628%
1943	AUTOZONE INC COMMON STOCK USD.01	0.011%	72.640%
1944	CONDUENT INC COMMON STOCK USD.01	0.011%	72.651%
1945	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.011%	72.662%
1946	NTN CORPORATION	0.011%	72.674%
1947	COLRUYT SA	0.011%	72.685%
1948	CHINA MERCHANT	0.011%	72.696%
1949	SUMITOMO RUBBER	0.011%	72.707%
1950	PATTERSON COS INC COMMON STOCK USD.01	0.011%	72.719%
1951	ASAHI BREWERIES	0.011%	72.730%
1952	JUPITER PLC	0.011%	72.741%
1953	ARCH COAL INC A COMMON STOCK USD.01	0.011%	72.752%
1954	DANSKE BANK A/S	0.011%	72.764%
1955	DEUTSCHE BANK A	0.011%	72.775%
1956	WINPAK LTD	0.011%	72.786%
1957	ACCIONA SA	0.011%	72.797%
1958	NVR INC COMMON STOCK USD.01	0.011%	72.808%
1959	CHINA VANKE CO	0.011%	72.820%
1960	CLOROX CO	0.011%	72.831%
1961	CATTOLICA ASSIC	0.011%	72.842%
1962	ASPEN PHARMACAR	0.011%	72.853%
1963	JBG SMITH PROPERTIES REIT USD.01	0.011%	72.864%
1964	YOKOHAMA RUBBER	0.011%	72.875%
1965	AUTOCANADA INC	0.011%	72.887%
1966	MEGA FINANCIAL	0.011%	72.898%
1967	WOORI BANK	0.011%	72.909%
1968	PUBLIC SERVICE	0.011%	72.920%
1969	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.011%	72.931%
1970	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	72.942%
1971	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.011%	72.953%
1972	ROYAL UNIBREW A	0.011%	72.964%
1973	SALZGITTER AG	0.011%	72.975%
1974	RITCHIE BROS. A	0.011%	72.987%
1975	ALLEGIANT TRAVE	0.011%	72.998%
1976	HALYARD HEALTH INC COMMON STOCK USD.01	0.011%	73.009%
1977	MIDDLEBY CORP COMMON STOCK USD.01	0.011%	73.020%
1978	CHORUS AVIATION	0.011%	73.031%
1979	GRUBHUB INC COMMON STOCK USD.0001	0.011%	73.042%
1980	LEGG MASON INC SR UNSECURED 03/26 4.75	0.011%	73.053%
1981	EDENRED	0.011%	73.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ORIX CORP	0.011%	73.075%
1983	CAMBREX CORP COMMON STOCK USD.1	0.011%	73.086%
1984	B&M EUROPEAN VA	0.011%	73.097%
1985	LG TELECOM LTD	0.011%	73.108%
1986	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	73.119%
1987	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.011%	73.130%
1988	AMER SPORTS OYJ	0.011%	73.141%
1989	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.011%	73.152%
1990	NORSK HYDRO AS	0.011%	73.163%
1991	HYUNDAI MARINE&	0.011%	73.174%
1992	JANUS HENDERSON	0.011%	73.185%
1993	ICADE	0.011%	73.196%
1994	HANG LUNG DEVEL	0.011%	73.207%
1995	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.011%	73.218%
1996	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.011%	73.229%
1997	WENDY S CO/THE COMMON STOCK USD.1	0.011%	73.240%
1998	HEALTHCARE REALTY TRUST INC REIT USD.01	0.011%	73.251%
1999	MB FINANCIAL INC COMMON STOCK USD.01	0.011%	73.262%
2000	ONEOK INC COMPANY GUAR 02/22 4.25	0.011%	73.273%
2001	GATX CORP	0.011%	73.284%
2002	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	73.295%
2003	AXA-UAP	0.011%	73.305%
2004	AMERICAN WOODMARK CORP COMMON STOCK	0.011%	73.316%
2005	HOPE BANCORP INC COMMON STOCK USD.001	0.011%	73.327%
2006	FERROVIAL SA	0.011%	73.338%
2007	AGGREKO PLC	0.011%	73.349%
2008	SEAGATE TECHNOL	0.011%	73.360%
2009	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.011%	73.371%
2010	ROTORK PLC	0.011%	73.382%
2011	DONGFENG MOTOR	0.011%	73.393%
2012	MYRIAD GENETICS	0.011%	73.404%
2013	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	73.415%
2014	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.011%	73.426%
2015	NATIXIS	0.011%	73.437%
2016	CHEVRON CORP SR UNSECURED 11/20 2.419	0.011%	73.447%
2017	A P MOLLER - MA	0.011%	73.458%
2018	SINGAPORE GOVT	0.011%	73.469%
2019	US BANCORP SR UNSECURED 01/24 3.7	0.011%	73.480%
2020	LIFE HEALTHCARE	0.011%	73.491%
2021	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.011%	73.502%
2022	TAUBMAN CENTERS INC REIT USD.01	0.011%	73.513%
2023	WHITE MOUNTAINS	0.011%	73.523%
2024	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.011%	73.534%
2025	II VI INC COMMON STOCK	0.011%	73.545%
2026	PEGATRON CORP	0.011%	73.556%
2027	BODYCOTE PLC	0.011%	73.567%
2028	POLYONE CORPORATION COMMON STOCK USD.01	0.011%	73.578%
2029	Straumann AG	0.011%	73.588%
2030	FIRSTCASH INC COMMON STOCK USD.01	0.011%	73.599%
2031	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.011%	73.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.011%	73.621%
2033	OASIS PETROLEUM INC COMMON STOCK USD.01	0.011%	73.632%
2034	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.011%	73.642%
2035	ROGERS SUGAR IN	0.011%	73.653%
2036	RELX PLC SPON ADR ADR	0.011%	73.664%
2037	CA INC SR UNSECURED 03/27 4.7	0.011%	73.675%
2038	EUTELSAT COMMUN	0.011%	73.686%
2039	WPP PLC	0.011%	73.696%
2040	SEMGROUP CORP CLASS A COMMON STOCK	0.011%	73.707%
2041	ROLLS ROYCE	0.011%	73.718%
2042	SAMSUNG FIRE &	0.011%	73.729%
2043	NATIONWIDE B/S	0.011%	73.739%
2044	NEW YORK TIMES	0.011%	73.750%
2045	COOPER TIRE&RUB	0.011%	73.761%
2046	EATON VANCE CORP COMMON STOCK USD.00390625	0.011%	73.772%
2047	SYMANTEC CORP	0.011%	73.782%
2048	BANK OF AMERICA	0.011%	73.793%
2049	CIMB GROUP HOLD	0.011%	73.804%
2050	MOMO INC SPON ADR ADR USD.0001	0.011%	73.815%
2051	EQUITY COMMONWEALTH REIT USD.01	0.011%	73.825%
2052	EUROPEAN FIN ST	0.011%	73.836%
2053	HASEKO CORP	0.011%	73.847%
2054	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.011%	73.857%
2055	SM ENERGY CO COMMON STOCK USD.01	0.011%	73.868%
2056	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.011%	73.879%
2057	WABTEC CORP COMMON STOCK USD.01	0.011%	73.890%
2058	DTE ENERGY INC	0.011%	73.900%
2059	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.011%	73.911%
2060	CALLON PETROLEUM CO COMMON STOCK USD.01	0.011%	73.922%
2061	HEXAGON AB	0.011%	73.932%
2062	TRANSALTA RENEW	0.011%	73.943%
2063	ESTEE LAUDER CO	0.011%	73.954%
2064	ANGLO AMERICAN	0.011%	73.964%
2065	NOMURA REAL EST	0.011%	73.975%
2066	SUNSTONE HOTEL	0.011%	73.986%
2067	INDITEX SA	0.011%	73.996%
2068	COUSINS PROPERTIES INC REIT USD1.0	0.011%	74.007%
2069	DAIICHI SANKYO	0.011%	74.018%
2070	RLI CORP COMMON STOCK USD1.0	0.011%	74.028%
2071	BRUKER CORP COMMON STOCK USD.01	0.011%	74.039%
2072	UPL LTD	0.011%	74.050%
2073	STAR ENTERTAINM	0.011%	74.060%
2074	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.011%	74.071%
2075	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.011%	74.081%
2076	B+G FOODS INC COMMON STOCK USD.01	0.011%	74.092%
2077	NICHIREI CORP	0.011%	74.103%
2078	SINCLAIR BROADC	0.011%	74.113%
2079	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.011%	74.124%
2080	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	74.134%
2081	TRIMBLE INC COMMON STOCK	0.011%	74.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	CENTAMIN PLC	0.011%	74.156%
2083	CES ENERGY SOLU	0.011%	74.166%
2084	FIRST INDL REAL	0.011%	74.177%
2085	CHINA CONCH VEN	0.011%	74.187%
2086	GERRESHEIMER GR	0.011%	74.198%
2087	GREAT WALL AUTO	0.011%	74.208%
2088	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.011%	74.219%
2089	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.011%	74.229%
2090	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.011%	74.240%
2091	ELECTRICITE DE	0.011%	74.251%
2092	ASTRA INTERNATI	0.011%	74.261%
2093	QBE INSURANCE	0.011%	74.272%
2094	ROBERT HALF INT	0.011%	74.282%
2095	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.011%	74.293%
2096	CELGENE CORP SR UNSECURED 08/22 3.55	0.011%	74.303%
2097	UNILEVER NV 0.5	0.010%	74.314%
2098	AXEL SPRINGER A	0.010%	74.324%
2099	TELENOR AS	0.010%	74.335%
2100	KGHM POLSKA MIE	0.010%	74.345%
2101	GOLDCORP INC SR UNSECURED 06/21 3.625	0.010%	74.356%
2102	KEY BANK NA SR UNSECURED 06/25 3.3	0.010%	74.366%
2103	ADARO ENERGY TB	0.010%	74.377%
2104	BIRCHCLIFF ENER	0.010%	74.387%
2105	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.010%	74.398%
2106	FRANSHION PROPE	0.010%	74.408%
2107	FILA KOREA LTD	0.010%	74.418%
2108	CHURCH & DWIGHT	0.010%	74.429%
2109	LI & FUNG LIMIT	0.010%	74.439%
2110	ALPS ELECTRIC C	0.010%	74.450%
2111	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.010%	74.460%
2112	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.010%	74.471%
2113	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.010%	74.481%
2114	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.010%	74.491%
2115	INTERTAPE POLYM	0.010%	74.502%
2116	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.010%	74.512%
2117	WEC ENERGY GROU	0.010%	74.523%
2118	CIENA CORP COMMON STOCK USD.01	0.010%	74.533%
2119	PROXIMUS	0.010%	74.543%
2120	COUNCIL OF EURO	0.010%	74.554%
2121	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.010%	74.564%
2122	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.010%	74.575%
2123	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.010%	74.585%
2124	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.010%	74.595%
2125	CLEAN HARBOR IN	0.010%	74.606%
2126	JBS SA	0.010%	74.616%
2127	QEP RESOURCES INC COMMON STOCK USD.01	0.010%	74.626%
2128	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.010%	74.637%
2129	GLOBUS MEDICAL	0.010%	74.647%
2130	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.010%	74.657%
2131	DENTSU INC.	0.010%	74.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	TELEFONICA EMIS	0.010%	74.678%
2133	CARS.COM INC COMMON STOCK USD.01	0.010%	74.688%
2134	UNIQA INSURANCE	0.010%	74.699%
2135	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	74.709%
2136	PRICESMART INC	0.010%	74.719%
2137	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	74.730%
2138	SUZANO PAPEL E	0.010%	74.740%
2139	YAMATO HOLDINGS	0.010%	74.750%
2140	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	74.761%
2141	ESTACIO PARTICI	0.010%	74.771%
2142	FIRST FINANCIAL	0.010%	74.781%
2143	SUNTEC REIT	0.010%	74.792%
2144	AU OPTRONICS CO	0.010%	74.802%
2145	MINERAL RESOURC	0.010%	74.812%
2146	ITRON INC	0.010%	74.823%
2147	WHEELOK & COMP	0.010%	74.833%
2148	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.010%	74.843%
2149	METCASH LTD	0.010%	74.853%
2150	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.010%	74.864%
2151	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.010%	74.874%
2152	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.010%	74.884%
2153	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	74.895%
2154	CLICLS GROUP	0.010%	74.905%
2155	NATIONAL EXPRES	0.010%	74.915%
2156	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.010%	74.925%
2157	SILGAN HLDGS	0.010%	74.936%
2158	BAIDU INC SPON ADR ADR USD.00005	0.010%	74.946%
2159	MEDNAX INC	0.010%	74.956%
2160	CAPITALAND	0.010%	74.966%
2161	NIDEC CORPORATI	0.010%	74.977%
2162	BM&F BOVESPA SA	0.010%	74.987%
2163	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.010%	74.997%
2164	WOOLWORTHS LTD	0.010%	75.007%
2165	ROCKWELL COLLIN	0.010%	75.018%
2166	SHUTTERFLY INC	0.010%	75.028%
2167	CATHAY FINANCIA	0.010%	75.038%
2168	MIZUHO FINANCIA	0.010%	75.048%
2169	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	75.059%
2170	JOHN DEERE CAP	0.010%	75.069%
2171	COGECO INC COMMON STOCK	0.010%	75.079%
2172	HAIER ELECTRONI	0.010%	75.089%
2173	EBARA CORP	0.010%	75.099%
2174	GPO TELEVISA	0.010%	75.110%
2175	ENERSIS SA	0.010%	75.120%
2176	CELLTRION INC K	0.010%	75.130%
2177	FIRST MERCHANTS CORP COMMON STOCK	0.010%	75.140%
2178	AT+T INC SR UNSECURED 05/25 3.4	0.010%	75.150%
2179	ARISTOCRAT LEIS	0.010%	75.161%
2180	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.010%	75.171%
2181	COSMO ENERGY HO	0.010%	75.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	JUNGHEINRICH -	0.010%	75.191%
2183	TOPDANMARK A/S	0.010%	75.201%
2184	FONCIERE DES RE	0.010%	75.211%
2185	EDGELL PERSONAL CARE CO COMMON STOCK USD.01	0.010%	75.221%
2186	TINGYI(CAYMAN I	0.010%	75.232%
2187	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.010%	75.242%
2188	MEDIATEK INC	0.010%	75.252%
2189	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.010%	75.262%
2190	AAREAL BANK AG	0.010%	75.272%
2191	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.010%	75.282%
2192	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.010%	75.292%
2193	HELLA KGAA HUEC	0.010%	75.303%
2194	CVB FINANCIAL CORP COMMON STOCK	0.010%	75.313%
2195	KOREA INVESTMEN	0.010%	75.323%
2196	KOHL S CORPORATION SR UNSECURED 11/21 4	0.010%	75.333%
2197	INDOFOODS SUKSE	0.010%	75.343%
2198	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.010%	75.353%
2199	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.010%	75.363%
2200	HOWDEN JOINERY	0.010%	75.373%
2201	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.010%	75.383%
2202	ECOLAB INC 2.37	0.010%	75.393%
2203	FUTURE LAND DEV	0.010%	75.403%
2204	MEXICHEM SAB DE	0.010%	75.414%
2205	GPO FIN BANORTE	0.010%	75.424%
2206	INNOGY SE	0.010%	75.434%
2207	VALLOUREC SA	0.010%	75.444%
2208	EHOSTAR CORP A COMMON STOCK USD.001	0.010%	75.454%
2209	UBIQITI NETWORKS INC COMMON STOCK USD.001	0.010%	75.464%
2210	FUJI ELECTRIC C	0.010%	75.474%
2211	FUJIKURA	0.010%	75.484%
2212	CHINA GAS HOLDI	0.010%	75.494%
2213	YANZHOU COAL MI	0.010%	75.504%
2214	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.010%	75.514%
2215	GCL-POLY ENERGY	0.010%	75.524%
2216	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.010%	75.534%
2217	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.010%	75.544%
2218	CONCORDIA FINAN	0.010%	75.554%
2219	DANONE SA	0.010%	75.564%
2220	BE SEMICONDUCTO	0.010%	75.574%
2221	CONTINENTAL GOL	0.010%	75.584%
2222	GLACIER BANCORP INC COMMON STOCK USD.01	0.010%	75.594%
2223	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.010%	75.604%
2224	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.010%	75.614%
2225	BT GROUP PLC	0.010%	75.624%
2226	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.010%	75.634%
2227	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	75.644%
2228	ZYNGA INC CL A COMMON STOCK USD.00000625	0.010%	75.654%
2229	VERINT SYSTEMS	0.010%	75.664%
2230	UNIPOLSAI SPA	0.010%	75.674%
2231	RECRUIT HOLDING	0.010%	75.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	PTT GLOBAL CHEM	0.010%	75.694%
2233	ORORA LTD	0.010%	75.704%
2234	KOBE STEEL	0.010%	75.714%
2235	LUKOIL PJSC - A	0.010%	75.724%
2236	DAIWAHOUSE RE	0.010%	75.734%
2237	J + J SNACK FOODS CORP COMMON STOCK	0.010%	75.744%
2238	BUWOG AG	0.010%	75.754%
2239	GREIF INC CL A COMMON STOCK	0.010%	75.764%
2240	HYOSUNG CORP	0.010%	75.774%
2241	IDEA CELLULAR L	0.010%	75.784%
2242	SIMS GROUP LTD	0.010%	75.794%
2243	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	75.804%
2244	ASM INTL NV	0.010%	75.814%
2245	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.010%	75.823%
2246	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.010%	75.833%
2247	FINMECCANICA SP	0.010%	75.843%
2248	MARUTI SUZUKI	0.010%	75.853%
2249	SWIRE PACIFIC	0.010%	75.863%
2250	RENASANT CORP COMMON STOCK USD5.0	0.010%	75.873%
2251	GRUPO AEROPORTU	0.010%	75.883%
2252	SAMSONITE INTL	0.010%	75.893%
2253	CASINO GUICH-PE	0.010%	75.903%
2254	OUTOKUMPU OY	0.010%	75.912%
2255	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.010%	75.922%
2256	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	75.932%
2257	FERROGLOBE PLC	0.010%	75.942%
2258	EPAM SYSTEMS INC COMMON STOCK USD.001	0.010%	75.952%
2259	HUGO BOSS AG	0.010%	75.962%
2260	FORMOSA CHEMICA	0.010%	75.971%
2261	CEMEX SA	0.010%	75.981%
2262	CAPITACOMMERCIA	0.010%	75.991%
2263	JTEKT CORP.	0.010%	76.001%
2264	GRUPA LOTOS S.A	0.010%	76.011%
2265	SINGAPORE TELECOM	0.010%	76.021%
2266	ALLREAL HOLDING	0.010%	76.030%
2267	SPAR GROUP LIMI	0.010%	76.040%
2268	CREDECORP	0.010%	76.050%
2269	MORI SEIKI CO	0.010%	76.060%
2270	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	76.070%
2271	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.010%	76.080%
2272	T&D HOLDINGS IN	0.010%	76.089%
2273	OZ MINERALS LTD	0.010%	76.099%
2274	ALTIUS MINERALS	0.010%	76.109%
2275	SABRE CORP COMMON STOCK USD.01	0.010%	76.119%
2276	LOGITECH INTERN	0.010%	76.129%
2277	MAJOR DRILLING	0.010%	76.138%
2278	SYMRISE AG	0.010%	76.148%
2279	RESMED INC	0.010%	76.158%
2280	CHINA EVERBRIGH	0.010%	76.168%
2281	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.010%	76.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.010%	76.187%
2283	NGK SPARK PLUG	0.010%	76.197%
2284	KERRY PROPERTIE	0.010%	76.206%
2285	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	76.216%
2286	BMW US CAPITAL	0.010%	76.226%
2287	LANDSTAR SYSTEM	0.010%	76.236%
2288	FANUC	0.010%	76.245%
2289	DEUTSCHE TELEKO	0.010%	76.255%
2290	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.010%	76.265%
2291	SEABOARD CORP COMMON STOCK USD1.0	0.010%	76.274%
2292	ACUITY BRANDS INC COMMON STOCK USD.01	0.010%	76.284%
2293	GLP J-REIT	0.010%	76.294%
2294	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	76.303%
2295	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	76.313%
2296	ASPEN INSURANCE	0.010%	76.323%
2297	DAICEL CHEM IND	0.010%	76.332%
2298	TECH MAHINDRA L	0.010%	76.342%
2299	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	76.352%
2300	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.010%	76.361%
2301	BANCO SANTANDER SA SPON ADR ADR	0.010%	76.371%
2302	DAVE & BUSTER'S	0.010%	76.381%
2303	ARYZTA AG	0.010%	76.390%
2304	RUBIS SCA	0.010%	76.400%
2305	HERC HOLDINGS INC COMMON STOCK USD.01	0.010%	76.409%
2306	GEN DYNAMICS CO	0.010%	76.419%
2307	DCC PLC	0.010%	76.429%
2308	HASBRO INC	0.010%	76.438%
2309	LIFEPOINT HOSPI	0.010%	76.448%
2310	GPE EUROTUNNEL	0.010%	76.458%
2311	ELECTROLUX AB-S	0.010%	76.467%
2312	CHEMED CORP COMMON STOCK USD1.0	0.010%	76.477%
2313	MOSAIC CO SR UNSECURED 11/21 3.75	0.010%	76.486%
2314	QAO GAZPROM-SPO	0.010%	76.496%
2315	RAIA DROGASIL S	0.010%	76.505%
2316	MONDI LTD	0.010%	76.515%
2317	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	76.525%
2318	MDC HOLDINGS INC COMMON STOCK USD.01	0.010%	76.534%
2319	TOYO SEIKAN KAI	0.010%	76.544%
2320	TRIBUNE MEDIA C	0.010%	76.553%
2321	SINGAPORE PRESS	0.010%	76.563%
2322	MSCI INC	0.010%	76.572%
2323	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.010%	76.582%
2324	CAPSTONE MINING	0.010%	76.591%
2325	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.010%	76.601%
2326	Samsung Life In	0.010%	76.611%
2327	INVITATION HOMES INC REIT USD.01	0.010%	76.620%
2328	OWENS-ILLINOIS	0.010%	76.630%
2329	PROVINCE OF ALB	0.010%	76.639%
2330	SPROTT INC COMM	0.010%	76.649%
2331	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.010%	76.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	KINGFISHER PLC	0.010%	76.668%
2333	LITE-ON TECHNOL	0.010%	76.677%
2334	EDISON INTERNATIONAL COMMON STOCK	0.010%	76.687%
2335	SUNCORP GROUP	0.010%	76.696%
2336	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	76.706%
2337	NETWORK HEALTHC	0.009%	76.715%
2338	ULVAC INC.	0.009%	76.725%
2339	ARGONAUT GOLD I	0.009%	76.734%
2340	TASEKO MINES LT	0.009%	76.744%
2341	ELECTRICITE DE	0.009%	76.753%
2342	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.009%	76.763%
2343	XINYI GLASS HOL	0.009%	76.772%
2344	JAPAN PRIME REA	0.009%	76.781%
2345	SOTHEBY S COMMON STOCK USD.01	0.009%	76.791%
2346	GRANITE CONST	0.009%	76.800%
2347	CEMEX SA	0.009%	76.810%
2348	KANEKA CORP	0.009%	76.819%
2349	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.009%	76.829%
2350	VICTREX PLC	0.009%	76.838%
2351	E.SUN FINANCIAL	0.009%	76.848%
2352	SHISEIDO CO	0.009%	76.857%
2353	QUANTA COMPUTER	0.009%	76.866%
2354	SHIMIZU CORP	0.009%	76.876%
2355	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	76.885%
2356	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	76.895%
2357	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.009%	76.904%
2358	HUTCHISON PORT	0.009%	76.914%
2359	WESTPAC BANKING	0.009%	76.923%
2360	SUNNY OPTICAL T	0.009%	76.932%
2361	LIBERTY MUTUAL	0.009%	76.942%
2362	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.009%	76.951%
2363	MALAYAN BKG BHD	0.009%	76.961%
2364	NIPRO CORP	0.009%	76.970%
2365	PRETIUM RESOURC	0.009%	76.979%
2366	MONRO INC COMMON STOCK USD.01	0.009%	76.989%
2367	TRUSTMARK CORP COMMON STOCK	0.009%	76.998%
2368	CAPITAMALL TRUS	0.009%	77.008%
2369	YUE YUEN INDUST	0.009%	77.017%
2370	TGS NOPEC GEOPH	0.009%	77.026%
2371	ADVANCE RESIDEN	0.009%	77.036%
2372	EVONIK INDUSTRI	0.009%	77.045%
2373	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	77.054%
2374	TOKYO TATEMONO	0.009%	77.064%
2375	COCA-COLA EUROP	0.009%	77.073%
2376	PRYSMIAN SPA CO	0.009%	77.082%
2377	WARTSILA OYJ AB	0.009%	77.092%
2378	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.009%	77.101%
2379	RBC BEARINGS INC COMMON STOCK USD.01	0.009%	77.110%
2380	WEICHAJ POWER-H	0.009%	77.120%
2381	BRANDYWINE REAL	0.009%	77.129%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	NATIONAL GENERA	0.009%	77.138%
2383	HOMESERVE PLC	0.009%	77.148%
2384	CJ CHEILJEDANG	0.009%	77.157%
2385	KUMBA IRON ORE	0.009%	77.166%
2386	INMOBILIARIA CO	0.009%	77.176%
2387	CANFOR PULP PRO	0.009%	77.185%
2388	ORANGE SA SR UNSECURED 09/21 4.125	0.009%	77.194%
2389	ZIJIN MINING GR	0.009%	77.203%
2390	LIBERTY MUTUAL	0.009%	77.213%
2391	CABLE ONE INC COMMON STOCK USD.01	0.009%	77.222%
2392	NINE DRAGONS PA	0.009%	77.231%
2393	GREAT PORTLAND	0.009%	77.241%
2394	TARO PHARMACEUT	0.009%	77.250%
2395	HANKOOK TIRE CO	0.009%	77.259%
2396	DILLARD DEPT ST	0.009%	77.268%
2397	ROCKWOOL INTL	0.009%	77.278%
2398	SANMINA CORP COMMON STOCK USD.01	0.009%	77.287%
2399	HORIZON PHARMA	0.009%	77.296%
2400	BANK OF COMMUNI	0.009%	77.305%
2401	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.009%	77.315%
2402	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	77.324%
2403	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	77.333%
2404	BROWN-FORMAN CO	0.009%	77.342%
2405	DOWA HOLDING CO	0.009%	77.351%
2406	CHINA RESOURCES	0.009%	77.361%
2407	ANTA SPORTS PRO	0.009%	77.370%
2408	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.009%	77.379%
2409	STRYKER CORP SR UNSECURED 03/21 2.625	0.009%	77.388%
2410	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.009%	77.397%
2411	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.009%	77.407%
2412	STRYKER CORP SR UNSECURED 05/24 3.375	0.009%	77.416%
2413	HANWHA CORP	0.009%	77.425%
2414	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.009%	77.434%
2415	INSURANCE AUSTR	0.009%	77.443%
2416	ABERTIS INFRAES	0.009%	77.452%
2417	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.009%	77.462%
2418	TERNA RETE ELET	0.009%	77.471%
2419	LEG IMMOBILIEN	0.009%	77.480%
2420	HYUNDAI STEEL C	0.009%	77.489%
2421	ASUSTEK COMPUTE	0.009%	77.498%
2422	MYLAN NV 3.125%	0.009%	77.507%
2423	BUFFALO WILD WINGS INC COMMON STOCK	0.009%	77.517%
2424	BEACH PETROLEUM	0.009%	77.526%
2425	OCEANEERING INT	0.009%	77.535%
2426	BANK OF QUEENSL	0.009%	77.544%
2427	NHK SPRING CO	0.009%	77.553%
2428	CHAILEASE HOLDI	0.009%	77.562%
2429	GRAHAM HOLDINGS	0.009%	77.571%
2430	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.009%	77.581%
2431	SEALED AIR CORP COMMON STOCK USD.1	0.009%	77.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.009%	77.599%
2433	CHONGQING RURAL	0.009%	77.608%
2434	THERMO FISHER S	0.009%	77.617%
2435	STERICYCLE INC COMMON STOCK USD.01	0.009%	77.626%
2436	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.009%	77.635%
2437	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	77.644%
2438	PPL CORPORATION	0.009%	77.654%
2439	VONAGE HLDGS CO	0.009%	77.663%
2440	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.009%	77.672%
2441	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.009%	77.681%
2442	PG&E CORP	0.009%	77.690%
2443	LONDON STOCK EX	0.009%	77.699%
2444	SIERRA WIRELESS INC COMMON STOCK	0.009%	77.708%
2445	ADANI PORT & SE	0.009%	77.717%
2446	NEXANS	0.009%	77.726%
2447	ING GROEP NV 0.	0.009%	77.735%
2448	SANWA SHUTTER C	0.009%	77.744%
2449	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.009%	77.753%
2450	SWISS PRIME SIT	0.009%	77.763%
2451	TRIPADVISOR INC COMMON STOCK USD.001	0.009%	77.772%
2452	NEWCREST MINING	0.009%	77.781%
2453	VEOLIA ENVIRONM	0.009%	77.790%
2454	Alten	0.009%	77.799%
2455	FERRO CORP	0.009%	77.808%
2456	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.009%	77.817%
2457	TRANSURBAN GROU	0.009%	77.826%
2458	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.009%	77.835%
2459	SHAFTESBURY	0.009%	77.844%
2460	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.009%	77.853%
2461	REINSURANCE GRO	0.009%	77.862%
2462	CLEANAWAY WASTE	0.009%	77.871%
2463	HELEN OF TROY C	0.009%	77.880%
2464	NAVER CORP	0.009%	77.889%
2465	SCHRODERS PLC	0.009%	77.898%
2466	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.009%	77.907%
2467	AIR WATER INC.	0.009%	77.916%
2468	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.009%	77.925%
2469	VIA VAREJO SA	0.009%	77.934%
2470	AG GROWTH INTER	0.009%	77.943%
2471	HARVEY NORMAN H	0.009%	77.952%
2472	SIDERURGICA NAC	0.009%	77.961%
2473	PEARSON	0.009%	77.970%
2474	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.009%	77.979%
2475	HYUNDAI ROBOTIC	0.009%	77.988%
2476	PAYCHEX INC	0.009%	77.997%
2477	SAAB AB	0.009%	78.006%
2478	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.009%	78.015%
2479	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.009%	78.024%
2480	SSAB SVENSKT ST	0.009%	78.033%
2481	SUN ART RETAIL	0.009%	78.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.009%	78.051%
2483	YOKOGAWA ELECTR	0.009%	78.059%
2484	JPMORGAN CHASE	0.009%	78.068%
2485	BANK OF NY MELL	0.009%	78.077%
2486	INFOSYS LTD SP ADR ADR	0.009%	78.086%
2487	SABRA HEALTH CARE REIT INC REIT USD.01	0.009%	78.095%
2488	PGE POLSKA GRUP	0.009%	78.104%
2489	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	78.113%
2490	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.009%	78.122%
2491	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.009%	78.131%
2492	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.009%	78.140%
2493	SPARK NEW ZEA	0.009%	78.149%
2494	NEXT PLC	0.009%	78.158%
2495	FIRSTGROUP	0.009%	78.167%
2496	METLIFE INC SR UNSECURED 04/24 3.6	0.009%	78.175%
2497	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.009%	78.184%
2498	MERCK KGAA	0.009%	78.193%
2499	TECHTRONIC INDU	0.009%	78.202%
2500	COOPERATIEVE RA	0.009%	78.211%
2501	CREDIT SAISON C	0.009%	78.220%
2502	BEIJING ENTERPR	0.009%	78.229%
2503	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.009%	78.238%
2504	IMERYS SA	0.009%	78.246%
2505	LOOMIS AB	0.009%	78.255%
2506	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	78.264%
2507	UNILEVER NV	0.009%	78.273%
2508	PARAMOUNT GROUP INC REIT USD.01	0.009%	78.282%
2509	LG CABLE &MCHY	0.009%	78.291%
2510	KOSMOS ENERGY L	0.009%	78.300%
2511	SURGE ENERGY IN	0.009%	78.308%
2512	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.009%	78.317%
2513	HRG GROUP INC COMMON STOCK USD.01	0.009%	78.326%
2514	NETGEAR INC COMMON STOCK USD.001	0.009%	78.335%
2515	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.009%	78.344%
2516	NATIONAL AUSTRAL	0.009%	78.353%
2517	EASYJET	0.009%	78.361%
2518	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.009%	78.370%
2519	WAJAX CORP	0.009%	78.379%
2520	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.009%	78.388%
2521	INDEPENDENCE GR	0.009%	78.397%
2522	DKSH HOLDING LT	0.009%	78.405%
2523	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	78.414%
2524	QUALICORP SA	0.009%	78.423%
2525	SANKYU INC	0.009%	78.432%
2526	MORNINGSTAR INC COMMON STOCK	0.009%	78.441%
2527	ISETAN MITSUKOS	0.009%	78.449%
2528	F5 NETWORKS INC COMMON STOCK	0.009%	78.458%
2529	COUNCIL OF EURO	0.009%	78.467%
2530	KILLAM APART RE	0.009%	78.476%
2531	GROUP 1 AUTO	0.009%	78.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.009%	78.493%
2533	IT HOLDINGS COR	0.009%	78.502%
2534	CHINA HUARONG A	0.009%	78.511%
2535	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.009%	78.519%
2536	JAPAN HOTEL REI	0.009%	78.528%
2537	SRC ENERGY INC COMMON STOCK USD.001	0.009%	78.537%
2538	WALKER + DUNLOP INC COMMON STOCK	0.009%	78.546%
2539	MEDIASET	0.009%	78.554%
2540	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	78.563%
2541	ROWAN COMPANIES	0.009%	78.572%
2542	ALEXANDER + BALDWIN INC REIT	0.009%	78.580%
2543	BANNER CORPORATION COMMON STOCK USD.01	0.009%	78.589%
2544	SINOPAC HLDG	0.009%	78.598%
2545	DUNDEE PRECIOUS	0.009%	78.606%
2546	SIENNA SENIOR L	0.009%	78.615%
2547	SABINA SILVER C	0.009%	78.624%
2548	FINISAR CORPORATION COMMON STOCK USD.001	0.009%	78.632%
2549	NOVO NORDISK A/S SPONS ADR ADR	0.009%	78.641%
2550	WIPRO	0.009%	78.650%
2551	TOWNE BANK COMMON STOCK USD1.667	0.009%	78.658%
2552	VONTOBEL HLDGS	0.009%	78.667%
2553	CARA OPERATIONS	0.009%	78.676%
2554	CMS ENERGY CORP	0.009%	78.684%
2555	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.009%	78.693%
2556	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	78.702%
2557	PT BANK CENTRAL	0.009%	78.710%
2558	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	78.719%
2559	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.009%	78.728%
2560	SOJITZ CORP COM	0.009%	78.736%
2561	EVOLUTION MININ	0.009%	78.745%
2562	SOPRA	0.009%	78.753%
2563	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.009%	78.762%
2564	VALVOLINE INC COMMON STOCK USD.01	0.009%	78.771%
2565	OTP BANK PLC	0.009%	78.779%
2566	GOEASY LTD	0.009%	78.788%
2567	BOYD GAMING COR	0.009%	78.796%
2568	EASTGROUP PROPERTIES INC REIT	0.009%	78.805%
2569	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.009%	78.814%
2570	BHARAT FORGE LT	0.009%	78.822%
2571	SEIKO EPSON COR	0.009%	78.831%
2572	KONE OYJ	0.009%	78.839%
2573	ZEON CO	0.009%	78.848%
2574	TENNECO AUTOMOT	0.009%	78.857%
2575	COHERENT INC	0.009%	78.865%
2576	NABTESCO CORP	0.009%	78.874%
2577	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	78.882%
2578	BANKIA SA	0.009%	78.891%
2579	HNI CORP	0.009%	78.899%
2580	LEOPALACE 21	0.009%	78.908%
2581	HERBALIFE LTD COMMON STOCK USD.002	0.009%	78.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	SEMTECH CORP	0.009%	78.925%
2583	ATHABASCA OIL C	0.009%	78.934%
2584	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.009%	78.942%
2585	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.009%	78.951%
2586	SUNOPTA INC COMMON STOCK	0.009%	78.959%
2587	MMI HOLDINGS LT	0.009%	78.968%
2588	WESTPAC BANKING	0.009%	78.976%
2589	PKO BANK POLSKI	0.009%	78.985%
2590	SEEK LTD.	0.009%	78.993%
2591	INTL FLAVORS&FR	0.009%	79.002%
2592	BADGER DAYLIGHT	0.009%	79.010%
2593	ACXIOM CORP COMMON STOCK USD.1	0.009%	79.019%
2594	EAGLE BANCORP INC COMMON STOCK USD.01	0.009%	79.027%
2595	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	79.036%
2596	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	79.044%
2597	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.008%	79.053%
2598	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.008%	79.061%
2599	PUBLICIS GROUPE	0.008%	79.070%
2600	KASIKORNBANK PL	0.008%	79.078%
2601	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	79.087%
2602	T IS BANKASI	0.008%	79.095%
2603	CARGOTEC CORP-B	0.008%	79.104%
2604	VAREX IMAGING CORP COMMON STOCK USD.01	0.008%	79.112%
2605	NIPPON PAPER IN	0.008%	79.121%
2606	SMITH AND NEPHE	0.008%	79.129%
2607	SAMSUNG SECS CO	0.008%	79.138%
2608	VALIANT HOLDING	0.008%	79.146%
2609	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	79.154%
2610	ACTIVIA PROPERT	0.008%	79.163%
2611	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	79.171%
2612	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	79.180%
2613	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.008%	79.188%
2614	SEI INVESTMENT	0.008%	79.197%
2615	LUCARA DIAMOND	0.008%	79.205%
2616	TKH GROUP NV DU	0.008%	79.214%
2617	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.008%	79.222%
2618	A2A SPA	0.008%	79.230%
2619	JD.COM INC ADR ADR USD.00002	0.008%	79.239%
2620	PERNOD-RICARD	0.008%	79.247%
2621	HYATT HOTELS CO	0.008%	79.256%
2622	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.008%	79.264%
2623	MASCO CORP	0.008%	79.272%
2624	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.008%	79.281%
2625	GUESS? INC COMMON STOCK USD.01	0.008%	79.289%
2626	MR PRICE GROUP	0.008%	79.298%
2627	CARDINAL ENERGY	0.008%	79.306%
2628	AURIZON HOLDING	0.008%	79.314%
2629	INTU PROPERTIES	0.008%	79.323%
2630	KRATON CORP COMMON STOCK USD.01	0.008%	79.331%
2631	BAIC MOTOR CORP	0.008%	79.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	ENVISION HEALTHCARE CORP COMMON STOCK	0.008%	79.348%
2633	MORINAGA MILK I	0.008%	79.356%
2634	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.008%	79.364%
2635	UNITE GROUP PLC	0.008%	79.373%
2636	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	79.381%
2637	RICOH CO	0.008%	79.389%
2638	CIA BRASILEIRA	0.008%	79.398%
2639	CSR LIMITED	0.008%	79.406%
2640	OIL SEARCH LTD	0.008%	79.414%
2641	AT&T INC 1.45%	0.008%	79.423%
2642	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.008%	79.431%
2643	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.008%	79.439%
2644	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	79.448%
2645	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	79.456%
2646	NORDSON CORP COMMON STOCK	0.008%	79.464%
2647	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	79.473%
2648	AMERIS BANCORP COMMON STOCK USD1.0	0.008%	79.481%
2649	PLEXUS CORP COMMON STOCK USD.01	0.008%	79.489%
2650	AMBEV SA	0.008%	79.498%
2651	SEVERN TRENT	0.008%	79.506%
2652	HERMES INTL	0.008%	79.514%
2653	DRIL QUIP INC	0.008%	79.522%
2654	ENTERGY CORP	0.008%	79.531%
2655	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.008%	79.539%
2656	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.008%	79.547%
2657	TRITAX BIG BOX	0.008%	79.555%
2658	CENTERPOINT ENE	0.008%	79.564%
2659	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.008%	79.572%
2660	MERITZ SECURITI	0.008%	79.580%
2661	WPP PLC SPONSORED ADR ADR	0.008%	79.588%
2662	COFINIMMO	0.008%	79.597%
2663	MEDICAL FACILIT	0.008%	79.605%
2664	NAMCO BANDAI HO	0.008%	79.613%
2665	KULICKE&SOFFA I	0.008%	79.621%
2666	STATOIL ASA SPON ADR ADR	0.008%	79.630%
2667	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	79.638%
2668	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.008%	79.646%
2669	BIOMERIEUX	0.008%	79.654%
2670	SANOFI ADR ADR	0.008%	79.663%
2671	NIPPON MEAT PAC	0.008%	79.671%
2672	BANK OF NT BUTT	0.008%	79.679%
2673	SHARP CORP	0.008%	79.687%
2674	CHINA RESOURCES	0.008%	79.695%
2675	COLGATE-PALMOLI	0.008%	79.704%
2676	THK CO	0.008%	79.712%
2677	MATSON INC COMMON STOCK	0.008%	79.720%
2678	BUZZI UNICEM SP	0.008%	79.728%
2679	SEGA SAMMY HOLD	0.008%	79.736%
2680	SAIA INC COMMON STOCK USD.001	0.008%	79.745%
2681	BNK FINANCIAL G	0.008%	79.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	SHENZHOU INT GR	0.008%	79.761%
2683	UNIVAR INC COMMON STOCK USD.01	0.008%	79.769%
2684	FIRST FINANCIAL BANCORP COMMON STOCK	0.008%	79.777%
2685	HINO MOTORS	0.008%	79.786%
2686	FBL FINANCIAL G	0.008%	79.794%
2687	K'S HOLDINGS	0.008%	79.802%
2688	BILLERUD AB	0.008%	79.810%
2689	PIEDMONT OFFICE	0.008%	79.818%
2690	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.008%	79.827%
2691	MATTEL INC COMMON STOCK USD1.0	0.008%	79.835%
2692	RED ELECTRICA C	0.008%	79.843%
2693	CAIRN ENERGY PL	0.008%	79.851%
2694	KURITA WATER IN	0.008%	79.859%
2695	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.008%	79.867%
2696	BOVIS HOMES GRO	0.008%	79.876%
2697	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	79.884%
2698	FRESH DEL MONTE	0.008%	79.892%
2699	NCR CORP	0.008%	79.900%
2700	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.008%	79.908%
2701	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	79.916%
2702	NASDAQ INC SR UNSECURED 06/24 4.25	0.008%	79.924%
2703	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	79.933%
2704	CHINA RAILWAY C	0.008%	79.941%
2705	COMPEQ MFG	0.008%	79.949%
2706	CEMBRA MONEY BA	0.008%	79.957%
2707	GRIFOLS SA	0.008%	79.965%
2708	KONECRANES O	0.008%	79.973%
2709	TTEC HOLDINGS INC COMMON STOCK USD.01	0.008%	79.981%
2710	AIRCASTLE LTD	0.008%	79.989%
2711	BLOCK(H&R)INC	0.008%	79.998%
2712	ATHENAHEALTH IN	0.008%	80.006%
2713	LLOYD THOMPSON	0.008%	80.014%
2714	SECOM CO	0.008%	80.022%
2715	CITIZEN WATCH C	0.008%	80.030%
2716	TRONOX LTD-CL A	0.008%	80.038%
2717	WHITEHAVEN COAL	0.008%	80.046%
2718	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.008%	80.054%
2719	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.008%	80.062%
2720	CHINA STATE CON	0.008%	80.070%
2721	EUROFINS SCIENT	0.008%	80.078%
2722	AKORN INC COMMON STOCK	0.008%	80.087%
2723	SGS SA-REG COMM	0.008%	80.095%
2724	TURK HAVA YOLLA	0.008%	80.103%
2725	AVERY DENNISON	0.008%	80.111%
2726	WISTRON CORP	0.008%	80.119%
2727	SAPORO BREWERI	0.008%	80.127%
2728	ILLUMINA INC	0.008%	80.135%
2729	HERA	0.008%	80.143%
2730	SPX FLOW INC COMMON STOCK USD.01	0.008%	80.151%
2731	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	80.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	GREAT PLAINS ENERGY INC COMMON STOCK	0.008%	80.167%
2733	SUL AMERICA SA	0.008%	80.175%
2734	CAMPBELL SOUP C	0.008%	80.183%
2735	ARGO GROUP INTE	0.008%	80.192%
2736	COGNEX CORP	0.008%	80.200%
2737	EXXARO	0.008%	80.208%
2738	AURORA CANNABIS	0.008%	80.216%
2739	WAL-MART DE MEX	0.008%	80.224%
2740	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.008%	80.232%
2741	EXLSERVICE HLDG	0.008%	80.240%
2742	KEYENCE CORP	0.008%	80.248%
2743	VOLVO AB	0.008%	80.256%
2744	RESILIENT REIT	0.008%	80.264%
2745	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	80.272%
2746	TOYOTA MOTOR CR	0.008%	80.280%
2747	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	80.288%
2748	QUBE HOLDINGS L	0.008%	80.296%
2749	TOTO	0.008%	80.304%
2750	AGT FOOD AND IN	0.008%	80.312%
2751	ADELAIDE BRIGHT	0.008%	80.320%
2752	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.008%	80.328%
2753	BALCHEM CORP COMMON STOCK USD.0667	0.008%	80.336%
2754	OFFICE DEPOT IN	0.008%	80.344%
2755	BRITISH SKY BRO	0.008%	80.352%
2756	QISDA CORP	0.008%	80.360%
2757	ARMSTRONG WORLD	0.008%	80.368%
2758	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.008%	80.376%
2759	ZHONGSHENG GROU	0.008%	80.384%
2760	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.008%	80.392%
2761	TAISEI CORP	0.008%	80.400%
2762	SHINSEGAE DEPT	0.008%	80.408%
2763	KELLOGG CO	0.008%	80.416%
2764	STAMPS.COM INC COMMON STOCK USD.001	0.008%	80.424%
2765	HFF INC CLASS A COMMON STOCK USD.01	0.008%	80.432%
2766	JAFCO CO LTD	0.008%	80.440%
2767	KEWPIE CORP	0.008%	80.448%
2768	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.008%	80.456%
2769	VALMET CORP	0.008%	80.464%
2770	ASTRAZENECA	0.008%	80.472%
2771	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	80.479%
2772	TAKASHIMAYA CO	0.008%	80.487%
2773	WADDELL & REED	0.008%	80.495%
2774	ASICS CORP	0.008%	80.503%
2775	AMEREN CORP	0.008%	80.511%
2776	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.008%	80.519%
2777	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.008%	80.527%
2778	DAINIPPON SCREE	0.008%	80.535%
2779	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.008%	80.543%
2780	KINGSOFT CORP L	0.008%	80.551%
2781	ANIXTER INC COMPANY GUAR 10/21 5.125	0.008%	80.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	HEROUX DEVTEK	0.008%	80.567%
2783	SAP SE SPONSORED ADR ADR	0.008%	80.575%
2784	TATA GLOBAL	0.008%	80.583%
2785	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	80.590%
2786	DASSAULT SYSTEM	0.008%	80.598%
2787	WPG HOLDINGS	0.008%	80.606%
2788	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.008%	80.614%
2789	IWG PLC	0.008%	80.622%
2790	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	80.630%
2791	HYPROP INVESTME	0.008%	80.638%
2792	NORMA GROUP AG	0.008%	80.646%
2793	DAIDO STEEL CO	0.008%	80.654%
2794	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	80.662%
2795	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.008%	80.669%
2796	GEN COMMUNICATI	0.008%	80.677%
2797	FIERA SCEPTRE I	0.008%	80.685%
2798	COM HEM HLDG AB	0.008%	80.693%
2799	TRINIDAD DRILLI	0.008%	80.701%
2800	77TH BANK	0.008%	80.709%
2801	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.008%	80.717%
2802	SHIN KONG FINL	0.008%	80.724%
2803	GETINGE AB, B S	0.008%	80.732%
2804	ALFA LAVAL AB	0.008%	80.740%
2805	WABASH NATIONAL	0.008%	80.748%
2806	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.008%	80.756%
2807	PEBBLEBROOK HOT	0.008%	80.764%
2808	AMERISOURCEBERG	0.008%	80.772%
2809	GREENE KING	0.008%	80.779%
2810	CENTURY TOKYO	0.008%	80.787%
2811	SHIMAMURA CO	0.008%	80.795%
2812	KAMIGUMI CO	0.008%	80.803%
2813	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	80.811%
2814	CROMBIE REAL ES	0.008%	80.818%
2815	RADIAN GROUP	0.008%	80.826%
2816	TIME WARNER INC	0.008%	80.834%
2817	SHIZUOKA BANK	0.008%	80.842%
2818	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.008%	80.850%
2819	THOMAS COOK GRO	0.008%	80.858%
2820	MUELLER WATER P	0.008%	80.865%
2821	SUMITOMO FOREST	0.008%	80.873%
2822	PLAYTECH	0.008%	80.881%
2823	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	80.889%
2824	PEARSON STK	0.008%	80.897%
2825	HOPEWELL HLDGS	0.008%	80.904%
2826	ASHIKAGA HOLDIN	0.008%	80.912%
2827	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.008%	80.920%
2828	TOYODA GOSEI	0.008%	80.928%
2829	JSE LTD	0.008%	80.935%
2830	MDU RES GROUP I	0.008%	80.943%
2831	KELLOGG CO 0.8%	0.008%	80.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	LG HOUSEHOLD HE	0.008%	80.959%
2833	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.008%	80.967%
2834	BELIMO HOLDING	0.008%	80.974%
2835	PUBLIC BNK-LOCA	0.008%	80.982%
2836	TESSENDERLO CHE	0.008%	80.990%
2837	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.008%	80.998%
2838	MUELLER INDS IN	0.008%	81.005%
2839	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.008%	81.013%
2840	GLANBIA PLC	0.008%	81.021%
2841	PLANTRONICS INC COMMON STOCK USD.01	0.008%	81.029%
2842	NORTHVIEW APART	0.008%	81.036%
2843	BUNZL PLC	0.008%	81.044%
2844	INDUSTRIAL BANK	0.008%	81.052%
2845	ULTRAPAR PARTIC	0.008%	81.060%
2846	EMPRESAS CMPC S	0.008%	81.067%
2847	NELNET INC CL A COMMON STOCK USD.01	0.008%	81.075%
2848	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.008%	81.083%
2849	DYNEGY INC COMMON STOCK USD.01	0.008%	81.091%
2850	LEONS FURNITURE	0.008%	81.098%
2851	TOKUYAMA CORP	0.008%	81.106%
2852	MRC GLOBAL INC COMMON STOCK USD.01	0.008%	81.114%
2853	ONTARIO(PROV OF	0.008%	81.121%
2854	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	81.129%
2855	WALGREEN CO COMPANY GUAR 09/22 3.1	0.008%	81.137%
2856	NOK CORP	0.008%	81.144%
2857	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.008%	81.152%
2858	NEENAH INC COMMON STOCK USD.01	0.008%	81.160%
2859	AMBU A/S	0.008%	81.167%
2860	REGIONS FINANCI	0.008%	81.175%
2861	VOPAK (KON)	0.008%	81.183%
2862	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.008%	81.191%
2863	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	81.198%
2864	STEPAN CO COMMON STOCK USD1.0	0.008%	81.206%
2865	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	81.214%
2866	PNC BANK NA 2.6	0.008%	81.221%
2867	EATON CORP COMPANY GUAR 11/22 2.75	0.008%	81.229%
2868	BRADY(WH)	0.008%	81.237%
2869	CHEMOURS CO/THE COMMON STOCK	0.008%	81.244%
2870	TOPPAN PRINTING	0.008%	81.252%
2871	CHINA MEDICAL S	0.008%	81.260%
2872	SUMITOMO OSAKA	0.008%	81.267%
2873	KYOCERA CORP SPONS ADR ADR	0.008%	81.275%
2874	LIQUOR STORES N	0.008%	81.282%
2875	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.008%	81.290%
2876	MUNICIPALITY FI	0.008%	81.298%
2877	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.008%	81.305%
2878	DAI NIPPON PRIN	0.008%	81.313%
2879	AAR CORP	0.008%	81.321%
2880	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.008%	81.328%
2881	TRYGVESTA AS	0.008%	81.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	BOLLORE	0.008%	81.343%
2883	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.008%	81.351%
2884	USIMINAS USI SD	0.008%	81.359%
2885	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.008%	81.366%
2886	FORWARD AIR COR	0.008%	81.374%
2887	KENEDIX REALTY	0.008%	81.382%
2888	DUERR AG	0.008%	81.389%
2889	EMPIRE STATE RE	0.008%	81.397%
2890	BAJAJ FINSERV L	0.008%	81.404%
2891	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.008%	81.412%
2892	ENDESA S.A.	0.008%	81.419%
2893	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.008%	81.427%
2894	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.008%	81.435%
2895	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.008%	81.442%
2896	YTL CORP	0.008%	81.450%
2897	COCHLEAR LTD	0.008%	81.457%
2898	CALERES INC COMMON STOCK USD.01	0.008%	81.465%
2899	GARTNER GROUP I	0.008%	81.473%
2900	OESTERREIC KONT	0.008%	81.480%
2901	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	81.488%
2902	ELEMENTIS (1998	0.008%	81.495%
2903	WESBANCO INC COMMON STOCK USD2.0833	0.008%	81.503%
2904	OPEN HOUSE CO L	0.008%	81.510%
2905	PATRICK INDUSTRIES INC COMMON STOCK	0.008%	81.518%
2906	ENN ENERGY HOLD	0.008%	81.525%
2907	KINGBOARD LAMIN	0.008%	81.533%
2908	TRANSAT AT INC	0.008%	81.540%
2909	GVC HOLDINGS PL	0.008%	81.548%
2910	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.008%	81.555%
2911	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	81.563%
2912	MARUI CO	0.008%	81.570%
2913	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.008%	81.578%
2914	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.007%	81.586%
2915	VAIL RESORTS	0.007%	81.593%
2916	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.007%	81.600%
2917	RENISHAW	0.007%	81.608%
2918	SOUTH32 ADR ADR	0.007%	81.615%
2919	ING BANK	0.007%	81.623%
2920	CAPITEC BANK HL	0.007%	81.630%
2921	ABERCROMBIE & F	0.007%	81.638%
2922	ALTRAN TECHNOLO	0.007%	81.645%
2923	RIGHTMOVE GROUP	0.007%	81.653%
2924	BAXTER INTL INC	0.007%	81.660%
2925	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.007%	81.668%
2926	HANESBRANDS INC COMMON STOCK USD.01	0.007%	81.675%
2927	COMPUTER MODELL	0.007%	81.683%
2928	GILDEMEISTER AG	0.007%	81.690%
2929	SHERRITT INTERN	0.007%	81.698%
2930	HANG LUNG PROPE	0.007%	81.705%
2931	TIETO CORP OYJ	0.007%	81.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	81.720%
2933	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	81.727%
2934	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	81.735%
2935	TRANSUNION COMMON STOCK USD.01	0.007%	81.742%
2936	A.P. MOLLER-MAE	0.007%	81.750%
2937	HOYA CORP	0.007%	81.757%
2938	CHINA INSURANCE	0.007%	81.765%
2939	L BRANDS INC COMMON STOCK USD.5	0.007%	81.772%
2940	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	81.779%
2941	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.007%	81.787%
2942	MIRACA HOLDIN	0.007%	81.794%
2943	IBIDEN CO	0.007%	81.802%
2944	NIFCO INC	0.007%	81.809%
2945	CDW CORP/DE COMMON STOCK USD.01	0.007%	81.817%
2946	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	81.824%
2947	KOREAN AIR LINE	0.007%	81.831%
2948	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.007%	81.839%
2949	OMNICOM GROUP I	0.007%	81.846%
2950	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	81.854%
2951	BRAMBLES LIMITE	0.007%	81.861%
2952	MOBILE MINI INC COMMON STOCK USD.01	0.007%	81.868%
2953	RUMO SA	0.007%	81.876%
2954	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.007%	81.883%
2955	JANUS CAPITAL G	0.007%	81.890%
2956	REDROW	0.007%	81.898%
2957	INMARSAT PLC	0.007%	81.905%
2958	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.007%	81.912%
2959	NOVANTA INC COMMON STOCK	0.007%	81.920%
2960	GANNETT CO INC COMMON STOCK USD.01	0.007%	81.927%
2961	HOKUHOKU FINANC	0.007%	81.935%
2962	HACHIJUNI BANK	0.007%	81.942%
2963	MASIMO CORP COMMON STOCK USD.001	0.007%	81.949%
2964	BOFI HOLDING INC COMMON STOCK USD.01	0.007%	81.957%
2965	HITACHI METALS	0.007%	81.964%
2966	UNITED UTILITIE	0.007%	81.971%
2967	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.007%	81.979%
2968	EXTENDICARE INC	0.007%	81.986%
2969	VALENER INC	0.007%	81.993%
2970	YUANTA FINL HOL	0.007%	82.001%
2971	TERUMO CORP	0.007%	82.008%
2972	OGE ENERGY CORP COMMON STOCK USD.01	0.007%	82.015%
2973	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.007%	82.022%
2974	BEIJING CAPITAL	0.007%	82.030%
2975	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.007%	82.037%
2976	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.007%	82.044%
2977	MACRONIX INTERN	0.007%	82.052%
2978	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.007%	82.059%
2979	NORTHWEST HEALT	0.007%	82.066%
2980	CALLAWAY GOLF C	0.007%	82.074%
2981	SECURITAS	0.007%	82.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	LA Z BOY INC COMMON STOCK USD1.0	0.007%	82.088%
2983	FAST RETAILING	0.007%	82.095%
2984	AKBANK TAS	0.007%	82.103%
2985	AXIS BANK	0.007%	82.110%
2986	KROGER CO SR UNSECURED 04/22 3.4	0.007%	82.117%
2987	INTEGRATED DEVI	0.007%	82.124%
2988	METSA BOARD	0.007%	82.132%
2989	SARTORIUS AG-VO	0.007%	82.139%
2990	IROBOT CORP	0.007%	82.146%
2991	DDR CORP REIT USD.1	0.007%	82.153%
2992	CHINA MINSHENG	0.007%	82.161%
2993	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.007%	82.168%
2994	UTD INTERNET AG	0.007%	82.175%
2995	LULULEMON	0.007%	82.182%
2996	RENGO CO	0.007%	82.190%
2997	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	82.197%
2998	NAVISTAR INTL C	0.007%	82.204%
2999	AVX CORP COMMON STOCK USD.01	0.007%	82.211%
3000	KYUDENKO CORP	0.007%	82.219%
3001	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	82.226%
3002	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.007%	82.233%
3003	AXALTA COATING	0.007%	82.240%
3004	SANTANDER UK PLC SR UNSECURED 03/24 4	0.007%	82.248%
3005	NEX GROUP PLC	0.007%	82.255%
3006	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	82.262%
3007	NOLATO AB	0.007%	82.269%
3008	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.007%	82.276%
3009	LEE & MAN PAPER	0.007%	82.284%
3010	YAMAZAKI BAKING	0.007%	82.291%
3011	SMC CORP	0.007%	82.298%
3012	BONTERRA ENERGY	0.007%	82.305%
3013	CHIBA BANK	0.007%	82.313%
3014	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.007%	82.320%
3015	BEST BUY CO INC	0.007%	82.327%
3016	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.007%	82.334%
3017	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.007%	82.341%
3018	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.007%	82.349%
3019	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.007%	82.356%
3020	COSCO PACIFIC	0.007%	82.363%
3021	POU CHEN	0.007%	82.370%
3022	NIBE INDUSTRIER	0.007%	82.377%
3023	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.007%	82.384%
3024	INTERCONTINENTAL HOTELS ADR	0.007%	82.392%
3025	BANK OF GEORGIA	0.007%	82.399%
3026	MOAIC CO SR UNSECURED 11/23 4.25	0.007%	82.406%
3027	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.007%	82.413%
3028	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.007%	82.420%
3029	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.007%	82.428%
3030	LAB CORP OF AME	0.007%	82.435%
3031	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.007%	82.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	IBM CORP SR UNSECURED 02/24 3.625	0.007%	82.449%
3033	KAWASAKI KISEN	0.007%	82.456%
3034	SULZER AG	0.007%	82.463%
3035	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.007%	82.471%
3036	MCKESSON CORP SR UNSECURED 03/24 3.796	0.007%	82.478%
3037	SHENZHEN INTERN	0.007%	82.485%
3038	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.007%	82.492%
3039	HANNOVER RUECKV	0.007%	82.499%
3040	SIMCORP A/S	0.007%	82.506%
3041	INTRUM JUSTITIA	0.007%	82.514%
3042	BAT INTL FINANC	0.007%	82.521%
3043	AMGEN INC SR UNSECURED 05/24 3.625	0.007%	82.528%
3044	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.007%	82.535%
3045	BK OF KYOTO	0.007%	82.542%
3046	CUBIC CORP COMMON STOCK	0.007%	82.549%
3047	BANCA MEDIOLANU	0.007%	82.556%
3048	DET N O A	0.007%	82.563%
3049	SONIC HEALTHCAR	0.007%	82.571%
3050	DAITO TRUST CON	0.007%	82.578%
3051	LOEWS CORP SR UNSECURED 04/26 3.75	0.007%	82.585%
3052	KREDITANST FUR	0.007%	82.592%
3053	UNIBET GROUP PL	0.007%	82.599%
3054	RED HAT INC COMMON STOCK USD.0001	0.007%	82.606%
3055	TOPCON CORPORAT	0.007%	82.613%
3056	BILFINGER BERGE	0.007%	82.620%
3057	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.007%	82.628%
3058	ONTEX GROUP NV	0.007%	82.635%
3059	STATE STREET CORP SR UNSECURED 08/25 3.55	0.007%	82.642%
3060	CYRELA BRAZIL R	0.007%	82.649%
3061	APPLE INC SR UNSECURED 05/22 2.3	0.007%	82.656%
3062	TOYO TIRE & RUB	0.007%	82.663%
3063	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.007%	82.670%
3064	WILMAR INTERL L	0.007%	82.677%
3065	FAR EAST HORIZO	0.007%	82.684%
3066	BOISE CASCADE CO COMMON STOCK USD.01	0.007%	82.692%
3067	ENERGEN CORP COMMON STOCK USD.01	0.007%	82.699%
3068	THALES SA	0.007%	82.706%
3069	AENA SA	0.007%	82.713%
3070	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.007%	82.720%
3071	AVNET INC SR UNSECURED 04/26 4.625	0.007%	82.727%
3072	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.007%	82.734%
3073	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.007%	82.741%
3074	MEDTRONIC INC 3	0.007%	82.748%
3075	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.007%	82.755%
3076	GS YUASA CORP	0.007%	82.763%
3077	PICC PROPERTY &	0.007%	82.770%
3078	MASTERCARD INC SR UNSECURED 04/24 3.375	0.007%	82.777%
3079	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.007%	82.784%
3080	ENTEL EMP NAC T	0.007%	82.791%
3081	GRAY TELEVISION INC COMMON STOCK	0.007%	82.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	IMCD GROUP NV	0.007%	82.805%
3083	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.007%	82.812%
3084	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.007%	82.819%
3085	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.007%	82.826%
3086	TAPESTRY INC SR UNSECURED 04/25 4.25	0.007%	82.833%
3087	PENTA OCEAN CON	0.007%	82.840%
3088	IDACORP INC COMMON STOCK	0.007%	82.847%
3089	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.007%	82.855%
3090	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.007%	82.862%
3091	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.007%	82.869%
3092	POWERTECH TECHN	0.007%	82.876%
3093	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.007%	82.883%
3094	PROVINCE OF ONT	0.007%	82.890%
3095	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.007%	82.897%
3096	HSBC USA INC SR UNSECURED 06/24 3.5	0.007%	82.904%
3097	CELGENE CORP SR UNSECURED 05/24 3.625	0.007%	82.911%
3098	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.007%	82.918%
3099	AT HOME GROUP INC COMMON STOCK USD.01	0.007%	82.925%
3100	ANTHEM INC	0.007%	82.932%
3101	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	82.939%
3102	DHX MEDIA LTD	0.007%	82.946%
3103	OCI COMPANY LTD	0.007%	82.953%
3104	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.007%	82.960%
3105	ASSURANT INC	0.007%	82.967%
3106	APPLE INC SR UNSECURED 09/22 2.1	0.007%	82.974%
3107	DGB FINANCIAL G	0.007%	82.981%
3108	AMCOR LIMITED	0.007%	82.988%
3109	CD PROJEKT SA	0.007%	82.995%
3110	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.007%	83.002%
3111	STATE STREET CORP SR UNSECURED 12/24 3.3	0.007%	83.009%
3112	JOHNSON ELECTRI	0.007%	83.016%
3113	SILICON LABORAT	0.007%	83.023%
3114	FORBO HLDG	0.007%	83.030%
3115	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.007%	83.037%
3116	ASIA CEMENT	0.007%	83.044%
3117	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.007%	83.051%
3118	WINBOND ELECTRO	0.007%	83.058%
3119	ASSOCIATED BRIT	0.007%	83.065%
3120	UNUM GROUP	0.007%	83.072%
3121	AETNA INC SR UNSECURED 11/24 3.5	0.007%	83.079%
3122	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.007%	83.086%
3123	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.007%	83.093%
3124	CJ CORP.	0.007%	83.100%
3125	KCC CORP	0.007%	83.107%
3126	MANITOBA PROVIN	0.007%	83.114%
3127	COMFORT SYSTEMS	0.007%	83.121%
3128	TAIYO YUDEN CO	0.007%	83.128%
3129	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.007%	83.135%
3130	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.007%	83.142%
3131	FINECOBANK BANC	0.007%	83.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	ERAMET	0.007%	83.156%
3133	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.007%	83.163%
3134	H. LUNDBECK A/S	0.007%	83.170%
3135	NORDSTROM INC SR UNSECURED 05/20 4.75	0.007%	83.177%
3136	SKANDINAVISKA E	0.007%	83.184%
3137	TOTAL CAPITAL C	0.007%	83.191%
3138	MSA SAFETY INC COMMON STOCK	0.007%	83.198%
3139	JAMES HARDIE IN	0.007%	83.205%
3140	SSP GROUP PLC	0.007%	83.212%
3141	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	83.219%
3142	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.007%	83.226%
3143	GRAFTON GROUP P	0.007%	83.233%
3144	CLP HOLDINGS	0.007%	83.240%
3145	VISA INC SR UNSECURED 12/25 3.15	0.007%	83.247%
3146	TRIUMPH GROUP I	0.007%	83.254%
3147	Rural Electrifi	0.007%	83.261%
3148	BT GROUP PLC SPON ADR ADR	0.007%	83.268%
3149	AMER NATL INS	0.007%	83.275%
3150	CHINA HONGQIAO	0.007%	83.282%
3151	BROOKS AUTOMATI	0.007%	83.289%
3152	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.007%	83.296%
3153	ANGLOVAAL MININ	0.007%	83.303%
3154	URBAN EDGE PROPERTIES REIT USD.01	0.007%	83.309%
3155	DEUTSCHE BK AG	0.007%	83.316%
3156	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.007%	83.323%
3157	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.007%	83.330%
3158	UGI CORP COMMON STOCK	0.007%	83.337%
3159	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.007%	83.344%
3160	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.007%	83.351%
3161	OUTFRONT MEDIA INC REIT USD.01	0.007%	83.358%
3162	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.007%	83.365%
3163	N B T BANCORP INC COMMON STOCK USD.01	0.007%	83.372%
3164	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.007%	83.379%
3165	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.007%	83.386%
3166	CME GROUP INC SR UNSECURED 03/25 3	0.007%	83.393%
3167	WESTERN UNION CO COMMON STOCK USD.01	0.007%	83.400%
3168	CITIGROUP INC SR UNSECURED 04/25 3.3	0.007%	83.406%
3169	UNITI GROUP INC REIT USD.0001	0.007%	83.413%
3170	BANK TOKYO-MIT	0.007%	83.420%
3171	IMPALA PLATINUM	0.007%	83.427%
3172	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.007%	83.434%
3173	PETRONET LNG LT	0.007%	83.441%
3174	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.007%	83.448%
3175	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.007%	83.455%
3176	EXELON CORP SR UNSECURED 04/26 3.4	0.007%	83.462%
3177	PROTO LABS INC COMMON STOCK USD.001	0.007%	83.469%
3178	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.007%	83.475%
3179	SAMSUNG HEAVY	0.007%	83.482%
3180	SINO-AMERICAN S	0.007%	83.489%
3181	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.007%	83.496%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	83.503%
3183	BYD ELECTRONIC	0.007%	83.510%
3184	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.007%	83.517%
3185	WOORI INVESTMEN	0.007%	83.524%
3186	LANCASTER COLON	0.007%	83.531%
3187	KEMIRA OY	0.007%	83.537%
3188	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.007%	83.544%
3189	NILFISK HOLDING	0.007%	83.551%
3190	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.007%	83.558%
3191	PFIZER INC SR UNSECURED 12/26 3	0.007%	83.565%
3192	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.007%	83.572%
3193	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.007%	83.579%
3194	NORDSTROM INC	0.007%	83.586%
3195	MTY FOOD GROUP	0.007%	83.592%
3196	CIELO SA	0.007%	83.599%
3197	MABUCHI MOTOR C	0.007%	83.606%
3198	INTERFACE INC COMMON STOCK USD.1	0.007%	83.613%
3199	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.007%	83.620%
3200	NEXITY	0.007%	83.627%
3201	PRA GROUP INC COMMON STOCK USD.01	0.007%	83.634%
3202	THERMO FISHER S	0.007%	83.640%
3203	FAR EAST TEXTIL	0.007%	83.647%
3204	CIPLA LTD	0.007%	83.654%
3205	BENCHMARK ELECT	0.007%	83.661%
3206	JAPAN STEEL WOR	0.007%	83.668%
3207	STATOIL ASA COMPANY GUAR 01/23 2.45	0.007%	83.674%
3208	VOLKSWAGEN LEAS	0.007%	83.681%
3209	TOYOBO CO	0.007%	83.688%
3210	HITACHI CAPITAL	0.007%	83.695%
3211	QUALCOMM INC SR UNSECURED 05/25 3.45	0.007%	83.702%
3212	SHOWA SHELL SEK	0.007%	83.709%
3213	TPK HOLDINGS CO	0.007%	83.715%
3214	JIANGXI COPPER	0.007%	83.722%
3215	HENKEL KGAA-PRE	0.007%	83.729%
3216	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.007%	83.736%
3217	PCCW LIMITED	0.007%	83.743%
3218	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.007%	83.749%
3219	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.007%	83.756%
3220	ATLAS COPCO AB	0.007%	83.763%
3221	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	83.770%
3222	ORION CORP	0.007%	83.776%
3223	HISCOX LTD	0.007%	83.783%
3224	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	83.790%
3225	FIRST BUSEY CORP COMMON STOCK USD.001	0.007%	83.797%
3226	DSW INC CLASS A COMMON STOCK	0.007%	83.804%
3227	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	83.810%
3228	TS TECH CO.LTD	0.007%	83.817%
3229	H&E EQUIPMENT S	0.007%	83.824%
3230	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.007%	83.831%
3231	MTR CORP	0.007%	83.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	KREDITANSTALT F	0.007%	83.844%
3233	ARCONIC INC SR UNSECURED 02/22 5.87	0.007%	83.851%
3234	NISHI-NIPPON FI	0.007%	83.858%
3235	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	83.864%
3236	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.007%	83.871%
3237	FLS INDUSTRIES	0.007%	83.878%
3238	DEUTSCHE PFANDB	0.007%	83.884%
3239	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.007%	83.891%
3240	DISH NETWORK	0.007%	83.898%
3241	DIPLOMA (NEW)	0.007%	83.905%
3242	BOEING CO SR UNSECURED 03/25 2.5	0.007%	83.911%
3243	KAMAN CORP COMMON STOCK USD1.0	0.007%	83.918%
3244	NIPPON KAYAKU C	0.007%	83.925%
3245	SUPER GROUP	0.007%	83.931%
3246	GOLDEN AGRI RES	0.007%	83.938%
3247	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.007%	83.945%
3248	LIC HOUSING FIN	0.007%	83.952%
3249	CRANSWICK	0.007%	83.958%
3250	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.007%	83.965%
3251	MAEDA CORP	0.007%	83.972%
3252	CHART INDUSTRIE	0.007%	83.978%
3253	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	83.985%
3254	GOME ELECTRICAL	0.007%	83.992%
3255	EUROCOMMERCIAL	0.007%	83.998%
3256	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.007%	84.005%
3257	TIVO CORP COMMON STOCK USD.001	0.007%	84.012%
3258	ORIENTAL LAND C	0.007%	84.018%
3259	GERDAU SA SIDER	0.007%	84.025%
3260	MAPLETREE COMME	0.007%	84.032%
3261	CHINA RESOURCES	0.007%	84.038%
3262	ALLETE INC	0.007%	84.045%
3263	ALSTRIA OFFICE	0.007%	84.052%
3264	ADEKA CORPORATI	0.007%	84.058%
3265	VECTREN CORP COMMON STOCK	0.007%	84.065%
3266	CHINA CINDA ASS	0.007%	84.072%
3267	FISHER & PAYKEL	0.007%	84.078%
3268	SAN IN GODO BAN	0.007%	84.085%
3269	NAGACORP LTD	0.007%	84.092%
3270	WEATHERFORD INT	0.007%	84.098%
3271	NEWMARKET CORP COMMON STOCK	0.007%	84.105%
3272	TAISHIN FINANCI	0.007%	84.112%
3273	SJM HOLDINGS LT	0.007%	84.118%
3274	KLONDEX MINES L	0.007%	84.125%
3275	HECLA MINING CO	0.007%	84.132%
3276	HAITIAN INTL HL	0.007%	84.138%
3277	CREST NICHOLSON	0.007%	84.145%
3278	CHINA CITIC BK	0.007%	84.151%
3279	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	84.158%
3280	INNOSPEC INC COMMON STOCK USD.01	0.007%	84.165%
3281	XENIA HOTELS + RESORTS INC REIT USD.01	0.007%	84.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.007%	84.178%
3283	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.007%	84.185%
3284	HUANENG RENEWAB	0.007%	84.191%
3285	SILTRONIC AG	0.007%	84.198%
3286	TARGET CORP SR UNSECURED 04/26 2.5	0.007%	84.204%
3287	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.007%	84.211%
3288	SAGE GROUP PLC/	0.007%	84.218%
3289	ARCBEST CORP COMMON STOCK USD.01	0.007%	84.224%
3290	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	84.231%
3291	USHIO INC	0.007%	84.237%
3292	UTD TECHNOLOGIE	0.007%	84.244%
3293	ENEL FINANCE IN	0.007%	84.251%
3294	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	84.257%
3295	BANREGIO GRUPO	0.007%	84.264%
3296	CALGON CARBON C	0.007%	84.270%
3297	DRAX GROUP PLC	0.007%	84.277%
3298	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.007%	84.284%
3299	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	84.290%
3300	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.007%	84.297%
3301	MELROSEIndustr	0.007%	84.303%
3302	ZILLOW GROUP INC C COMMON STOCK	0.007%	84.310%
3303	BANCFIRST CORP	0.007%	84.316%
3304	SFS GROUP AG	0.007%	84.323%
3305	NOF CORP	0.007%	84.330%
3306	SPIN MASTER COR	0.007%	84.336%
3307	KROTON EDUCACIO	0.007%	84.343%
3308	FIRM CAPITAL MO	0.007%	84.349%
3309	GREGGS PLC	0.007%	84.356%
3310	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	84.362%
3311	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.007%	84.369%
3312	KUBOTA CORP	0.007%	84.375%
3313	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.007%	84.382%
3314	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.007%	84.389%
3315	BANK MILLENIUM	0.007%	84.395%
3316	HERSHEY FOODS C	0.007%	84.402%
3317	DELTA ELECTRONI	0.007%	84.408%
3318	GRUPO AEROPORTUARIO SUR ADR ADR	0.007%	84.415%
3319	ISS A/S	0.007%	84.421%
3320	NIPPON LIGHT ME	0.007%	84.428%
3321	ENI	0.007%	84.434%
3322	ATMOS ENERGY CO	0.007%	84.441%
3323	ALLIANT ENERGY	0.007%	84.447%
3324	BONAVISTA ENERG	0.007%	84.454%
3325	MICHAEL PAGE IN	0.007%	84.460%
3326	CHINA AIRLINES	0.007%	84.467%
3327	THAI OIL PCL-FR	0.007%	84.473%
3328	SAWAI PHARM CO	0.007%	84.480%
3329	PETROFAC LTD	0.007%	84.486%
3330	CENCOSUD SA	0.007%	84.493%
3331	TAMARACK VALLEY	0.007%	84.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	SCHWEITZER-MAUD	0.007%	84.506%
3333	BHP BILLITON FI	0.007%	84.512%
3334	BANCA POPOLARE	0.006%	84.519%
3335	LATAM AIRLINES GROUP SP ADR ADR	0.006%	84.525%
3336	TRAVIS PERKINS	0.006%	84.532%
3337	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	84.538%
3338	HIROSHIMA BANK	0.006%	84.545%
3339	HYUNDAI DEVELOP	0.006%	84.551%
3340	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	84.558%
3341	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.006%	84.564%
3342	METHODE ELEC IN	0.006%	84.571%
3343	SOUTHERN CO SR UNSECURED 06/20 2.75	0.006%	84.577%
3344	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	84.584%
3345	A.P. MOLLER-MAE	0.006%	84.590%
3346	CBS CORP COMPANY GUAR 01/27 2.9	0.006%	84.597%
3347	NIPPON KONPO UN	0.006%	84.603%
3348	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	84.609%
3349	RPC INC COMMON STOCK USD.1	0.006%	84.616%
3350	AMMB HOLDINGS B	0.006%	84.622%
3351	CASIO COMPUTER	0.006%	84.629%
3352	JAPAN AIRLINES	0.006%	84.635%
3353	OXFORD INDUSTRI	0.006%	84.642%
3354	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	84.648%
3355	MODERN TIMES GR	0.006%	84.655%
3356	ELIOR	0.006%	84.661%
3357	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.006%	84.667%
3358	KOREA LIFE INSU	0.006%	84.674%
3359	TOKAI TOKYO SEC	0.006%	84.680%
3360	MEDIASET ESPANA	0.006%	84.687%
3361	CREW ENERGY INC	0.006%	84.693%
3362	AEON FINANCIAL	0.006%	84.700%
3363	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	84.706%
3364	VERISIGN	0.006%	84.712%
3365	YUEXIU PROPERTY	0.006%	84.719%
3366	RYDER SYSTEM IN	0.006%	84.725%
3367	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.006%	84.732%
3368	IIDA GROUP HOLD	0.006%	84.738%
3369	CBS CORP COMPANY GUAR 01/25 3.5	0.006%	84.744%
3370	AIR CHINA LTD	0.006%	84.751%
3371	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	84.757%
3372	KEIHAN ELECTRIC	0.006%	84.764%
3373	ISRAEL DISCOUNT	0.006%	84.770%
3374	BEKAERT SA	0.006%	84.776%
3375	DORMA+KABA HOLD	0.006%	84.783%
3376	HK & CHINA GAS	0.006%	84.789%
3377	REALPAGE INC COMMON STOCK USD.001	0.006%	84.796%
3378	CRH (DUBLIN)	0.006%	84.802%
3379	PRIMARY HEALTH	0.006%	84.808%
3380	NEXTEER AUTOMOT	0.006%	84.815%
3381	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	84.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	TAIYO NIPPON SA	0.006%	84.827%
3383	TAIWAN UNION TE	0.006%	84.834%
3384	MULTI COLOR CORP COMMON STOCK	0.006%	84.840%
3385	SYNTHOMER PLC	0.006%	84.846%
3386	KWG PROPERTY HL	0.006%	84.853%
3387	DOOSAN INFRACOR	0.006%	84.859%
3388	EBIX INC COMMON STOCK USD.1	0.006%	84.865%
3389	SKY CITY	0.006%	84.872%
3390	NTT DATA	0.006%	84.878%
3391	STAG INDUSTRIAL INC REIT USD.01	0.006%	84.884%
3392	BOSSARD HOLDING	0.006%	84.891%
3393	CHICO'S FAS INC	0.006%	84.897%
3394	INDIVIOR PLC	0.006%	84.903%
3395	NIPPON GAS CO L	0.006%	84.910%
3396	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	84.916%
3397	GREENTOWN CHINA	0.006%	84.922%
3398	HENNES & MAURIT	0.006%	84.929%
3399	DIODES INC COMMON STOCK USD.667	0.006%	84.935%
3400	ABB LTD SPON ADR ADR	0.006%	84.941%
3401	MARUHA NICHIRO	0.006%	84.948%
3402	SYNAPTICS INC COMMON STOCK USD.001	0.006%	84.954%
3403	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	84.960%
3404	ST MODWEN PROPS	0.006%	84.966%
3405	INTERPUMP GROUP	0.006%	84.973%
3406	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	84.979%
3407	KORIAN	0.006%	84.985%
3408	ADMIRAL GROUP	0.006%	84.991%
3409	HISPANIA ACTIVO	0.006%	84.998%
3410	JM AB	0.006%	85.004%
3411	NOVATEK MICROEL	0.006%	85.010%
3412	CHINA STHN AIRL	0.006%	85.017%
3413	SHANGHAI INDL	0.006%	85.023%
3414	NATIONWIDE BLDG	0.006%	85.029%
3415	BREWIN DOLPHIN	0.006%	85.035%
3416	1ST SOURCE CORP COMMON STOCK	0.006%	85.042%
3417	PEAB AB	0.006%	85.048%
3418	IYO BANK	0.006%	85.054%
3419	TAL EDUCATION GROUP ADR ADR	0.006%	85.060%
3420	GPO FIN INBURSA	0.006%	85.067%
3421	GMS INC COMMON STOCK USD.01	0.006%	85.073%
3422	POOL CORP COMMON STOCK USD.001	0.006%	85.079%
3423	CHINA DEVELOPME	0.006%	85.085%
3424	FED SIGNAL CORP	0.006%	85.092%
3425	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.006%	85.098%
3426	ERICSSON LM SR UNSECURED 05/22 4.125	0.006%	85.104%
3427	SLEEP NUMBER CORP COMMON STOCK USD.01	0.006%	85.110%
3428	VOLKSWAGEN LEAS	0.006%	85.116%
3429	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	85.123%
3430	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	85.129%
3431	JD SPORTS FASHI	0.006%	85.135%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	ACCTON	0.006%	85.141%
3433	SENIOR PLC	0.006%	85.147%
3434	WETHERSPOON (J.	0.006%	85.154%
3435	SHENZHEN INVEST	0.006%	85.160%
3436	AMEREN CORP SR UNSECURED 11/20 2.7	0.006%	85.166%
3437	OM ASSET MANAGE	0.006%	85.172%
3438	SINOTRANS LIMIT	0.006%	85.178%
3439	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.006%	85.185%
3440	UBM PLC	0.006%	85.191%
3441	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.006%	85.197%
3442	PSP SWISS PROPE	0.006%	85.203%
3443	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	85.209%
3444	BENESSE CORP	0.006%	85.216%
3445	CSRA INC COMMON STOCK USD.001	0.006%	85.222%
3446	NEWS CORP CLASS B COMMON STOCK	0.006%	85.228%
3447	ASTEC INDUSTRIE	0.006%	85.234%
3448	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	85.240%
3449	FIRST INTERSTATE BANCOSYS A COMMON STOCK	0.006%	85.246%
3450	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	85.253%
3451	ASHMORE GROUP	0.006%	85.259%
3452	AKER ASA	0.006%	85.265%
3453	ADVANCED	0.006%	85.271%
3454	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	85.277%
3455	MINMETALS RES	0.006%	85.283%
3456	WEIGHT WATCHERS INTL INC COMMON STOCK	0.006%	85.289%
3457	SUMCO CORPORATI	0.006%	85.296%
3458	POWER ASSETS HO	0.006%	85.302%
3459	STEELCASE INC	0.006%	85.308%
3460	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.006%	85.314%
3461	MOBIMO HLDG AG	0.006%	85.320%
3462	CHICAGO BRIDGE	0.006%	85.326%
3463	STATE BK OF IND	0.006%	85.332%
3464	SIXT AG	0.006%	85.339%
3465	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	85.345%
3466	LEND LEASE CORP	0.006%	85.351%
3467	EURONEXT NV	0.006%	85.357%
3468	KAJIMA CORP	0.006%	85.363%
3469	SYDBANK	0.006%	85.369%
3470	WASHINGTON REIT REIT USD.01	0.006%	85.375%
3471	LOGITECH INTERN	0.006%	85.381%
3472	PIZZA PIZZA ROY	0.006%	85.388%
3473	TIVITY HEALTH INC COMMON STOCK USD.001	0.006%	85.394%
3474	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	85.400%
3475	HAPAG-LLOYD AG	0.006%	85.406%
3476	DECHRA PHARMA	0.006%	85.412%
3477	OSG CORP	0.006%	85.418%
3478	SONAE, S.G.P.S.	0.006%	85.424%
3479	VISCOFAN SA	0.006%	85.430%
3480	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	85.436%
3481	FUCHS PETROLUB	0.006%	85.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	ERG SPA	0.006%	85.449%
3483	UNILEVER NV	0.006%	85.455%
3484	MARINE HARVEST	0.006%	85.461%
3485	CHINA PACIFIC I	0.006%	85.467%
3486	LIBERTY HLDGS	0.006%	85.473%
3487	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.006%	85.479%
3488	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	85.485%
3489	KOITO MFG CO	0.006%	85.491%
3490	AMEDISYS INC COMMON STOCK USD.001	0.006%	85.497%
3491	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	85.503%
3492	DBS GROUP HLDGS	0.006%	85.510%
3493	KYUSHU FINANCIA	0.006%	85.516%
3494	CHUGOKU BANK	0.006%	85.522%
3495	COM2US CORPORAT	0.006%	85.528%
3496	AUTO TRADER GRO	0.006%	85.534%
3497	CORE LABORATORI	0.006%	85.540%
3498	GENTHERM INC COMMON STOCK	0.006%	85.546%
3499	IJM CORP BERHAD	0.006%	85.552%
3500	PFEIFFER VAC TE	0.006%	85.558%
3501	L BRANDS INC COMPANY GUAR 02/22 5.625	0.006%	85.564%
3502	NIPPON SHOKUBAI	0.006%	85.570%
3503	AF AB	0.006%	85.576%
3504	SIAS SPA	0.006%	85.582%
3505	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.006%	85.588%
3506	TAURON POLSKA E	0.006%	85.594%
3507	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.006%	85.600%
3508	SIHUAN PHARMACE	0.006%	85.606%
3509	CHARTER HALL GR	0.006%	85.612%
3510	S-OIL CORPORATI	0.006%	85.618%
3511	MERITOR INC COMMON STOCK USD1.0	0.006%	85.624%
3512	YAGEO CORP	0.006%	85.630%
3513	ZHUZHOU CSR TIM	0.006%	85.636%
3514	YANGARRA RESOUR	0.006%	85.642%
3515	COMPUTERSHARE L	0.006%	85.648%
3516	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.006%	85.654%
3517	BARCLAYS PLC 1.	0.006%	85.660%
3518	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	85.666%
3519	BPCE	0.006%	85.672%
3520	HUA NAN FINANCI	0.006%	85.677%
3521	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	85.683%
3522	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.006%	85.689%
3523	STANLEY ELECTRI	0.006%	85.695%
3524	REXFORD INDUSTR	0.006%	85.701%
3525	SACYR SA	0.006%	85.707%
3526	AUST & NZ BK GP	0.006%	85.713%
3527	Denison Mines C	0.006%	85.719%
3528	NIPPON ACCOMMOD	0.006%	85.725%
3529	ACTUANT CORP A COMMON STOCK USD.2	0.006%	85.731%
3530	SANTEN PHARM CO	0.006%	85.737%
3531	DUZONBIZON CO L	0.006%	85.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	MITSUBISHI LOGI	0.006%	85.749%
3533	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.006%	85.755%
3534	GLUSKIN SHEFF &	0.006%	85.761%
3535	AYALA CORP	0.006%	85.767%
3536	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	85.773%
3537	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	85.778%
3538	LANCASHIRE HLDG	0.006%	85.784%
3539	FLEXIUM INTERCO	0.006%	85.790%
3540	AEROVIRONMENT I	0.006%	85.796%
3541	CORBION NV	0.006%	85.802%
3542	ABAXIS INC COMMON STOCK	0.006%	85.808%
3543	NISHIMATSU CONS	0.006%	85.814%
3544	NIPPON ELEC GLA	0.006%	85.820%
3545	MEDIBANK PVT LT	0.006%	85.826%
3546	NIPPON PAINT CO	0.006%	85.832%
3547	DFDS A/S	0.006%	85.838%
3548	BIRD CONSTRUCTI	0.006%	85.843%
3549	KELLOGG CO 4% 1	0.006%	85.849%
3550	SUMITOMO MITSUI	0.006%	85.855%
3551	MAGELLAN AEROSP	0.006%	85.861%
3552	CTS EVENTIM	0.006%	85.867%
3553	PEOPLE'S INSURA	0.006%	85.873%
3554	KREDITANST FUER	0.006%	85.879%
3555	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	85.885%
3556	MEDICLINIC INTE	0.006%	85.891%
3557	MAPLETREE INDUS	0.006%	85.896%
3558	CRAY INC COMMON STOCK USD.01	0.006%	85.902%
3559	TATNEFT PAO SPONSORED ADR ADR	0.006%	85.908%
3560	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.006%	85.914%
3561	CHINA LODGING GROUP SPON ADS ADR	0.006%	85.920%
3562	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	85.926%
3563	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.006%	85.932%
3564	BLACKPEARL RESO	0.006%	85.938%
3565	GASLOG LTD	0.006%	85.943%
3566	NUFARM	0.006%	85.949%
3567	ACORDA THERAPEU	0.006%	85.955%
3568	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	85.961%
3569	FUYO GENERAL LE	0.006%	85.967%
3570	DON QUIJOTE	0.006%	85.973%
3571	APOLLO TYRES	0.006%	85.979%
3572	WGL HOLDINGS INC COMMON STOCK	0.006%	85.984%
3573	AXIATA GROUP	0.006%	85.990%
3574	THIRD POINT REI	0.006%	85.996%
3575	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	86.002%
3576	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.006%	86.008%
3577	JUBILANT LIFE S	0.006%	86.014%
3578	MODINE MFG CO	0.006%	86.019%
3579	SNAM SPA	0.006%	86.025%
3580	ADVANSIX INC COMMON STOCK USD.01	0.006%	86.031%
3581	TESLA INC COMMON STOCK USD.001	0.006%	86.037%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	TELKOM GROUP LT	0.006%	86.043%
3583	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.006%	86.048%
3584	SUN TV NETWORK	0.006%	86.054%
3585	SIXT SE PFD	0.006%	86.060%
3586	KNOWLES CORP COMMON STOCK USD.01	0.006%	86.066%
3587	MAEDA ROAD CONS	0.006%	86.072%
3588	SHINSEI BANK	0.006%	86.078%
3589	XPERI CORP COMMON STOCK USD.001	0.006%	86.083%
3590	TSINGTAO BREWER	0.006%	86.089%
3591	TATUNG	0.006%	86.095%
3592	SUEDZUCKER AG	0.006%	86.101%
3593	COEUR MINING IN	0.006%	86.106%
3594	SCIENTIFIC GAME	0.006%	86.112%
3595	PT TAMBANG BATU	0.006%	86.118%
3596	ICA GRUPPEN AB	0.006%	86.124%
3597	INDUSTRIAS PENO	0.006%	86.130%
3598	CA INC 3.6% 01A	0.006%	86.135%
3599	PENNON GROUP	0.006%	86.141%
3600	WH SMITH PLC	0.006%	86.147%
3601	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.006%	86.153%
3602	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	86.158%
3603	AEROPORTS DE PA	0.006%	86.164%
3604	JINDAL STEEL &	0.006%	86.170%
3605	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.006%	86.176%
3606	AARHUSKARLSHAMN	0.006%	86.181%
3607	NIPPON SUISAN	0.006%	86.187%
3608	KYOWA EXEO CORP	0.006%	86.193%
3609	AES CORP/VA SR UNSECURED 07/21 7.375	0.006%	86.199%
3610	GLORY	0.006%	86.204%
3611	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	86.210%
3612	JOY CITY PROPER	0.006%	86.216%
3613	FLETCHER BUILDI	0.006%	86.221%
3614	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.227%
3615	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	86.233%
3616	CCR SA	0.006%	86.239%
3617	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.006%	86.244%
3618	INDO TAMBANGRAY	0.006%	86.250%
3619	INVINCIBLE INVE	0.006%	86.256%
3620	HITACHI CHEMICA	0.006%	86.261%
3621	FORMOSA PLASTIC	0.006%	86.267%
3622	BUREAU VERITAS	0.006%	86.273%
3623	NORDSTROM INC COMMON STOCK	0.006%	86.279%
3624	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.006%	86.284%
3625	WACKER CONSTRUC	0.006%	86.290%
3626	JAPAN EXCHANGE	0.006%	86.296%
3627	ALUMINIUM CORP	0.006%	86.301%
3628	ANALOGIC CORP	0.006%	86.307%
3629	SAVILLS PLC	0.006%	86.313%
3630	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	86.318%
3631	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	86.324%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.006%	86.330%
3633	TATA MOTORS LTD	0.006%	86.335%
3634	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	86.341%
3635	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.006%	86.347%
3636	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.006%	86.352%
3637	CAREER EDUCATION CORP COMMON STOCK USD.01	0.006%	86.358%
3638	SHIONOGI & CO	0.006%	86.364%
3639	SURUGA BANK	0.006%	86.369%
3640	CAP SA	0.006%	86.375%
3641	NOW INC COMMON STOCK USD.01	0.006%	86.381%
3642	INVENTEC CORP	0.006%	86.386%
3643	CONZZETA AG	0.006%	86.392%
3644	COCA-COLA BOTTL	0.006%	86.398%
3645	AIR NEW ZEALAND	0.006%	86.403%
3646	FUJI OIL CO	0.006%	86.409%
3647	INDUS HOLDING A	0.006%	86.415%
3648	PARK NATIONAL CORP COMMON STOCK	0.006%	86.420%
3649	COMMONWEALTH BA	0.006%	86.426%
3650	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.006%	86.432%
3651	HAZAMA CORP(NEW	0.006%	86.437%
3652	WAREHOUSES DE P	0.006%	86.443%
3653	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.006%	86.449%
3654	FUJITSU GENERAL	0.006%	86.454%
3655	DRILLISCH AG	0.006%	86.460%
3656	BRIGGS & STRATT	0.006%	86.465%
3657	RELIANCE INDS-S	0.006%	86.471%
3658	MCGRATH RENTCORP COMMON STOCK	0.006%	86.477%
3659	DA OFFICE INV C	0.006%	86.482%
3660	OKUMA CORP	0.006%	86.488%
3661	HUNTING PLC	0.006%	86.493%
3662	GAIL INDIA LTD	0.006%	86.499%
3663	DIPLOMAT PHARMACY INC COMMON STOCK	0.006%	86.505%
3664	NUVASIVE INC COMMON STOCK USD.001	0.006%	86.510%
3665	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.006%	86.516%
3666	DAIICHI KOSHO C	0.006%	86.521%
3667	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.006%	86.527%
3668	TURKIYE VAKIFLA	0.006%	86.533%
3669	WIRECARD AG	0.006%	86.538%
3670	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.006%	86.544%
3671	EDF	0.006%	86.549%
3672	CHIYODA CORP	0.006%	86.555%
3673	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	86.560%
3674	ACADIA REALTY TRUST REIT USD.001	0.006%	86.566%
3675	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	86.572%
3676	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.006%	86.577%
3677	ST GALLER KTBK	0.006%	86.583%
3678	WERELDHAVE NV	0.006%	86.588%
3679	HEALTH AND HAPP	0.006%	86.594%
3680	GROUPE FNAC	0.006%	86.599%
3681	TRIPOD TECHNOLO	0.006%	86.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	RECORDATI SPA	0.006%	86.610%
3683	SA DES CEMENTS	0.006%	86.616%
3684	ASIANA AIRLINES	0.006%	86.621%
3685	CARSALES.COM LT	0.006%	86.627%
3686	GENUS PLC	0.006%	86.633%
3687	OSI SYSTEMS INC	0.006%	86.638%
3688	HARSCO CORP	0.006%	86.644%
3689	GAP INC/THE SR UNSECURED 04/21 5.95	0.006%	86.649%
3690	FIRST BANCORP/NC COMMON STOCK	0.006%	86.655%
3691	GALLIFORD TRY P	0.006%	86.660%
3692	NTHN STAR RES L	0.006%	86.666%
3693	BHP BILLITON LTD SPON ADR ADR	0.006%	86.671%
3694	BAT INTL FINANC	0.006%	86.677%
3695	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	86.682%
3696	GENTING MALAYSI	0.006%	86.688%
3697	TOKYO GAS CO	0.006%	86.693%
3698	NOS SGPS	0.006%	86.699%
3699	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.704%
3700	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.006%	86.710%
3701	TOMY CO LTD	0.006%	86.715%
3702	VF CORP SR UNSECURED 09/21 3.5	0.006%	86.721%
3703	BANCOLOMBIA SA	0.006%	86.726%
3704	SUEZ ENVIRONMEN	0.006%	86.732%
3705	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	86.737%
3706	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.006%	86.743%
3707	LONDONMETRIC PR	0.006%	86.748%
3708	NISOURCE INC	0.006%	86.754%
3709	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.006%	86.759%
3710	AOYAMA TRADING	0.005%	86.765%
3711	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.005%	86.770%
3712	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.005%	86.776%
3713	CASTELLUM AB NE	0.005%	86.781%
3714	T MOBILE USA INC COMPANY GUAR 04/22 4	0.005%	86.787%
3715	HYUNDAI DS,NEW	0.005%	86.792%
3716	DINEQUITY INC	0.005%	86.798%
3717	VALORA HOLDING	0.005%	86.803%
3718	WESTERN POWER W	0.005%	86.809%
3719	CONMED CORP COMMON STOCK USD.01	0.005%	86.814%
3720	INVESTA OFFICE	0.005%	86.820%
3721	SOHO CHINA LTD	0.005%	86.825%
3722	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	86.831%
3723	SPORTS DIRECT I	0.005%	86.836%
3724	BALL CORP COMPANY GUAR 03/22 5	0.005%	86.842%
3725	CHINA AGRI-INDU	0.005%	86.847%
3726	NACHI-FUJIKOSHI	0.005%	86.852%
3727	VODACOM GP-PRPT	0.005%	86.858%
3728	INGEVITY CORP COMMON STOCK USD.01	0.005%	86.863%
3729	FRONTIER REIT	0.005%	86.869%
3730	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	86.874%
3731	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.005%	86.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	MANDO CORPORATI	0.005%	86.885%
3733	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.005%	86.891%
3734	TORO CO	0.005%	86.896%
3735	NITORI CO LTD	0.005%	86.902%
3736	SEVEN BANK LTD.	0.005%	86.907%
3737	WELLS FARGO & C	0.005%	86.912%
3738	SCHOLASTIC CORP	0.005%	86.918%
3739	ALSEA SAB DE CV	0.005%	86.923%
3740	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.005%	86.929%
3741	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.005%	86.934%
3742	PROSIEBENSAT.1	0.005%	86.940%
3743	SIG	0.005%	86.945%
3744	CHIPOTLE MEXICA	0.005%	86.951%
3745	SHUI ON LAND LT	0.005%	86.956%
3746	VAKRANGEE LTD	0.005%	86.961%
3747	EQUATORIAL ENER	0.005%	86.967%
3748	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.005%	86.972%
3749	DNB NOR ASA	0.005%	86.978%
3750	MEGACABLE HOLDI	0.005%	86.983%
3751	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	86.988%
3752	YUZHOU PROPERTI	0.005%	86.994%
3753	ENDO INTERNATIO	0.005%	86.999%
3754	INSPERITY INC	0.005%	87.005%
3755	CAVIUM INC COMMON STOCK USD.001	0.005%	87.010%
3756	SINOPEC ENGINEE	0.005%	87.016%
3757	LUZERNER KTBK	0.005%	87.021%
3758	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.005%	87.026%
3759	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	87.032%
3760	KAYABA INDUSTRY	0.005%	87.037%
3761	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.005%	87.043%
3762	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.005%	87.048%
3763	MEGMILK SNOW BR	0.005%	87.053%
3764	CVR ENERGY INC	0.005%	87.059%
3765	QUARTERHILL INC	0.005%	87.064%
3766	SING AIRP TRM S	0.005%	87.070%
3767	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	87.075%
3768	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.005%	87.080%
3769	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	87.086%
3770	CINEWORLD GROUP	0.005%	87.091%
3771	TRIGANO	0.005%	87.097%
3772	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	87.102%
3773	TALANX AG	0.005%	87.107%
3774	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	87.113%
3775	MORI HILLS REIT	0.005%	87.118%
3776	EXPONENT INC COMMON STOCK USD.001	0.005%	87.123%
3777	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	87.129%
3778	UNIT CORP	0.005%	87.134%
3779	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	87.139%
3780	SOCIETE TELEVIS	0.005%	87.145%
3781	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.005%	87.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	CHINA AOYUAN PR	0.005%	87.156%
3783	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	87.161%
3784	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.005%	87.166%
3785	AETNA INC 4.125	0.005%	87.172%
3786	WIENER STAEDTIS	0.005%	87.177%
3787	PETKIM	0.005%	87.182%
3788	YAMAGUCHI FINAN	0.005%	87.188%
3789	AMGEN INC SR UNSECURED 11/21 3.875	0.005%	87.193%
3790	KONAMI CO	0.005%	87.198%
3791	BOBST GROUP AG	0.005%	87.204%
3792	mitsui eng&ship	0.005%	87.209%
3793	VERBUND AG	0.005%	87.214%
3794	HULIC REIT INC	0.005%	87.220%
3795	TIMBERCREEK FIN	0.005%	87.225%
3796	COSAN SA INDUST	0.005%	87.230%
3797	EFG INTERNATION	0.005%	87.236%
3798	DIETEREN TRADI	0.005%	87.241%
3799	GEA GROUP AG	0.005%	87.246%
3800	MINDTREE LTD	0.005%	87.252%
3801	EBAY INC SR UNSECURED 03/22 3.8	0.005%	87.257%
3802	SUMITOMO BAKELI	0.005%	87.262%
3803	WR BERKLEY CORP	0.005%	87.267%
3804	VIACOM INC SR UNSECURED 12/21 3.875	0.005%	87.273%
3805	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.005%	87.278%
3806	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.005%	87.283%
3807	VIAD CORP	0.005%	87.289%
3808	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	87.294%
3809	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.005%	87.299%
3810	RADIAN GROUP INC SR UNSECURED 03/21 7	0.005%	87.304%
3811	ACERINOX SA	0.005%	87.310%
3812	POWER INTEGRATI	0.005%	87.315%
3813	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	87.320%
3814	RATIONAL	0.005%	87.326%
3815	CHINA LIFE INSURANCE CO ADR ADR	0.005%	87.331%
3816	TOTVS SA	0.005%	87.336%
3817	QINETIQ GROUP P	0.005%	87.341%
3818	CARDTRONICS PLC	0.005%	87.347%
3819	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.005%	87.352%
3820	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.005%	87.357%
3821	TOKAI RIKA CO	0.005%	87.362%
3822	OP CORPORATE BA	0.005%	87.368%
3823	AIMIA INC	0.005%	87.373%
3824	CHANG HWA COMME	0.005%	87.378%
3825	ABIOMED INC COMMON STOCK USD.01	0.005%	87.383%
3826	UNIVERSAL CORP	0.005%	87.389%
3827	KLOECKNER & CO	0.005%	87.394%
3828	AMANO CORPORATI	0.005%	87.399%
3829	DEWAN HOUSING F	0.005%	87.404%
3830	VIRGIN MONEY HL	0.005%	87.410%
3831	DAISHI BANK	0.005%	87.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	SPAREBANK 1 SR	0.005%	87.420%
3833	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	87.425%
3834	SHIGA BANK	0.005%	87.431%
3835	OKASAN SECURITI	0.005%	87.436%
3836	NAGOYA RAILROAD	0.005%	87.441%
3837	CBS CORP COMPANY GUAR 03/22 3.375	0.005%	87.446%
3838	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	87.452%
3839	CANOPY GROWTH C	0.005%	87.457%
3840	ALMACENES EXITO	0.005%	87.462%
3841	PROMOTORA Y OPE	0.005%	87.467%
3842	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.005%	87.473%
3843	NETAPP INC SR UNSECURED 06/21 3.375	0.005%	87.478%
3844	ASSURA PLC	0.005%	87.483%
3845	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	87.488%
3846	NIHON PARKERIZI	0.005%	87.493%
3847	MAPLETREE LOGIS	0.005%	87.499%
3848	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	87.504%
3849	ELECTRONICS	0.005%	87.509%
3850	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	87.514%
3851	AEDIFICA	0.005%	87.520%
3852	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.005%	87.525%
3853	OAO ROSNEFT OIL	0.005%	87.530%
3854	EMPRESAS COPEC	0.005%	87.535%
3855	TERANGA GOLD CO	0.005%	87.540%
3856	ROPER TECHNOLOG	0.005%	87.546%
3857	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	87.551%
3858	BHARAT HEAVY EL	0.005%	87.556%
3859	AUTODESK INC SR UNSECURED 06/20 3.125	0.005%	87.561%
3860	GENERAL CABLE CORP COMMON STOCK USD.01	0.005%	87.566%
3861	CIT GROUP INC SR UNSECURED 05/20 5.375	0.005%	87.572%
3862	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.005%	87.577%
3863	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	87.582%
3864	MALAYSIA AIRPOR	0.005%	87.587%
3865	STROER OUT-OF-H	0.005%	87.592%
3866	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	87.598%
3867	NTT DOCOMO INC SPON ADR ADR	0.005%	87.603%
3868	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.005%	87.608%
3869	BCO SANTANDER-C	0.005%	87.613%
3870	ORANGE SPON ADR ADR	0.005%	87.618%
3871	BANK DANAMON PT	0.005%	87.624%
3872	NISSAN CHEMICAL	0.005%	87.629%
3873	VERIZON COMMUN	0.005%	87.634%
3874	ROUND ONE CORP	0.005%	87.639%
3875	DIASORIN SPA EU	0.005%	87.644%
3876	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	87.649%
3877	K-REIT ASIA	0.005%	87.655%
3878	LEGG MASON INC SR UNSECURED 07/19 2.7	0.005%	87.660%
3879	NOKIA OYJ SR UNSECURED 06/22 3.375	0.005%	87.665%
3880	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.005%	87.670%
3881	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.005%	87.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.005%	87.680%
3883	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.005%	87.686%
3884	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.005%	87.691%
3885	VALE SA SP ADR ADR	0.005%	87.696%
3886	UNUM GROUP SR UNSECURED 05/21 3	0.005%	87.701%
3887	FACTSET RESEARC	0.005%	87.706%
3888	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.005%	87.711%
3889	KING'S TOWN BAN	0.005%	87.717%
3890	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	87.722%
3891	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.005%	87.727%
3892	BAE SYSTEMS HLD	0.005%	87.732%
3893	CANWEL BUILDING	0.005%	87.737%
3894	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	87.742%
3895	WORKSPACE GROUP	0.005%	87.748%
3896	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.005%	87.753%
3897	MACQUARIE ATLAS	0.005%	87.758%
3898	SANTANDER HLDG	0.005%	87.763%
3899	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.005%	87.768%
3900	EMMI AG	0.005%	87.773%
3901	BADGER METER INC COMMON STOCK USD1.0	0.005%	87.778%
3902	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.005%	87.784%
3903	YAMATAKE CORP Y	0.005%	87.789%
3904	EUROPEAN INVEST	0.005%	87.794%
3905	HARLEY DAVIDSON	0.005%	87.799%
3906	BQE CANT VAUDOI	0.005%	87.804%
3907	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.005%	87.809%
3908	KING YUAN ELECT	0.005%	87.815%
3909	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.005%	87.820%
3910	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.005%	87.825%
3911	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.005%	87.830%
3912	CITIGROUP INC	0.005%	87.835%
3913	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	87.840%
3914	COMERICA BANK SR UNSECURED 06/20 2.5	0.005%	87.845%
3915	TOWER SEMICONDU	0.005%	87.851%
3916	HITACHI HIGH-TE	0.005%	87.856%
3917	A2 MILK CO LTD	0.005%	87.861%
3918	MYTILINEOS	0.005%	87.866%
3919	ITV PLC	0.005%	87.871%
3920	CITIGROUP INC SR UNSECURED 03/21 2.7	0.005%	87.876%
3921	QUALCOMM INC SR UNSECURED 05/22 3	0.005%	87.881%
3922	AUTONEUM HOLDIN	0.005%	87.886%
3923	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.005%	87.892%
3924	US BANCORP SR UNSECURED 01/22 2.625	0.005%	87.897%
3925	GUANGDONG INVES	0.005%	87.902%
3926	TABCORP HLDGS L	0.005%	87.907%
3927	EVA AIRWAYS	0.005%	87.912%
3928	GRAND PACIF PET	0.005%	87.917%
3929	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.005%	87.922%
3930	ONE GAS INC COMMON STOCK	0.005%	87.927%
3931	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.005%	87.933%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	EDION CORP	0.005%	87.938%
3933	MELCO INTERNATI	0.005%	87.943%
3934	KAP IND HLDG LT	0.005%	87.948%
3935	WOONGJIN COWAY	0.005%	87.953%
3936	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.005%	87.958%
3937	MIZRAHI TEFAHOT	0.005%	87.963%
3938	NORTHGATE	0.005%	87.968%
3939	MASSMART HOLDIN	0.005%	87.973%
3940	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	87.978%
3941	OSISKO MINING I	0.005%	87.984%
3942	AICA KOGYO CO	0.005%	87.989%
3943	EMC CORP(MASS)	0.005%	87.994%
3944	GENERAL MOTORS	0.005%	87.999%
3945	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.005%	88.004%
3946	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.009%
3947	PARAGON GROUP O	0.005%	88.014%
3948	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	88.019%
3949	ALAMO GROUP INC	0.005%	88.024%
3950	AES CORP COMMON STOCK USD.01	0.005%	88.029%
3951	TREX COMPANY INC COMMON STOCK USD.01	0.005%	88.035%
3952	SAN MIGUEL CORP	0.005%	88.040%
3953	DAIO PAPER CORP	0.005%	88.045%
3954	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	88.050%
3955	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.005%	88.055%
3956	CONSTELLATION B	0.005%	88.060%
3957	COMFORTDELGRO C	0.005%	88.065%
3958	INTL BANK FOR R	0.005%	88.070%
3959	BALKRISHNA INDS	0.005%	88.075%
3960	AWA BANK	0.005%	88.080%
3961	LINTEC CORP	0.005%	88.085%
3962	BELMOND LTD	0.005%	88.090%
3963	BP CAPITAL MARK	0.005%	88.095%
3964	ENERGIAS DE POR	0.005%	88.101%
3965	TJX COS INC SR UNSECURED 06/21 2.75	0.005%	88.106%
3966	POLARIS INFRAST	0.005%	88.111%
3967	BRITVIC	0.005%	88.116%
3968	BANK NEGARA IND	0.005%	88.121%
3969	ENTERPRISE INNS	0.005%	88.126%
3970	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.005%	88.131%
3971	NOMURA RESEARCH	0.005%	88.136%
3972	GREAT EAGLE HLD	0.005%	88.141%
3973	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.005%	88.146%
3974	ASHOK LEYLAND	0.005%	88.151%
3975	KANSAI ELEC POW	0.005%	88.156%
3976	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.005%	88.161%
3977	HEIDELBERGER DR	0.005%	88.166%
3978	NVIDIA CORP	0.005%	88.171%
3979	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.005%	88.176%
3980	AMUNDI SA	0.005%	88.181%
3981	NIHON M&A CENTE	0.005%	88.186%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	88.191%
3983	HORIBA	0.005%	88.196%
3984	ST JOE CO/THE COMMON STOCK	0.005%	88.201%
3985	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	88.206%
3986	MACK CALI REALTY CORP REIT USD.01	0.005%	88.212%
3987	ANDRITZ AG	0.005%	88.217%
3988	PLAINS ALL AMER	0.005%	88.222%
3989	SPIE SA	0.005%	88.227%
3990	SERVICENOW INC COMMON STOCK USD.001	0.005%	88.232%
3991	JAPAN LOGISTICS	0.005%	88.237%
3992	WEST JAPAN RAIL	0.005%	88.242%
3993	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.005%	88.247%
3994	WELLS FARGO & C	0.005%	88.252%
3995	GRAINCORP LTD	0.005%	88.257%
3996	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.005%	88.262%
3997	MATERION CORP COMMON STOCK	0.005%	88.267%
3998	BNP PARIBAS	0.005%	88.272%
3999	NORTHAM PLATINU	0.005%	88.277%
4000	RAKUTEN INC	0.005%	88.282%
4001	MALIBU BOATS INC A COMMON STOCK USD.01	0.005%	88.287%
4002	BREMBO SPA	0.005%	88.292%
4003	YIT OYJ	0.005%	88.297%
4004	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.005%	88.302%
4005	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.005%	88.307%
4006	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.005%	88.312%
4007	BIG YELLOW GROU	0.005%	88.317%
4008	GENTING INTERNA	0.005%	88.321%
4009	GUNMA BANK	0.005%	88.326%
4010	FISSION URANIUM	0.005%	88.331%
4011	FLIGHT CENTRE L	0.005%	88.336%
4012	mitsubishi moto	0.005%	88.341%
4013	OCI	0.005%	88.346%
4014	ARCADIS NV	0.005%	88.351%
4015	KOREA KUMHO PET	0.005%	88.356%
4016	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	88.361%
4017	FRUTAROM	0.005%	88.366%
4018	SLIGRO FOOD GRO	0.005%	88.371%
4019	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	88.376%
4020	DISTRIBUIDORA I	0.005%	88.381%
4021	DREAM UNLIMIITE	0.005%	88.386%
4022	INTL BUSINESS M	0.005%	88.391%
4023	TAIWAN HON CHUA	0.005%	88.396%
4024	KRUNGTHAI CARD	0.005%	88.401%
4025	TPG TELECOM	0.005%	88.406%
4026	SHRIRAM TRANSP	0.005%	88.411%
4027	ORKLA ASA	0.005%	88.416%
4028	EXELIXIS INC	0.005%	88.421%
4029	DURATEX SA	0.005%	88.426%
4030	CHINA EVERBRIGH	0.005%	88.431%
4031	MORGAN ADVANCE	0.005%	88.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	KOREA ZINC	0.005%	88.440%
4033	CALTEX AUSTRALI	0.005%	88.445%
4034	LUK FOOK HOLDIN	0.005%	88.450%
4035	SHIMACHU CO	0.005%	88.455%
4036	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.005%	88.460%
4037	ECONOCOM GROUP	0.005%	88.465%
4038	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.005%	88.470%
4039	KUEHNE & NAGEL	0.005%	88.475%
4040	GREENCORE GROUP	0.005%	88.480%
4041	RICHTER GEDEON	0.005%	88.485%
4042	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	88.490%
4043	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	88.495%
4044	ASAHI INTECC CO	0.005%	88.499%
4045	TERRENO REALTY CORP REIT USD.01	0.005%	88.504%
4046	TOKYU CORP	0.005%	88.509%
4047	TONGAAT-HULETT	0.005%	88.514%
4048	INTERRENT REAL	0.005%	88.519%
4049	COLOPLAST AS	0.005%	88.524%
4050	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.005%	88.529%
4051	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.005%	88.534%
4052	ENEA SA	0.005%	88.539%
4053	GLATFELTER(PH)C	0.005%	88.544%
4054	UNIPRES CORP.	0.005%	88.549%
4055	FOMENTO ECON ME	0.005%	88.553%
4056	SIAM COMMERCIAL	0.005%	88.558%
4057	MRV ENGENHARIA	0.005%	88.563%
4058	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	88.568%
4059	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.005%	88.573%
4060	GRASIM INDUSTRI	0.005%	88.578%
4061	MGP INGREDIENTS INC COMMON STOCK	0.005%	88.583%
4062	HORIZON NORTH L	0.005%	88.588%
4063	KOREAN REINSURA	0.005%	88.592%
4064	ANIMA HOLDING S	0.005%	88.597%
4065	NIPPON HODO CO	0.005%	88.602%
4066	ASSECO POLAND S	0.005%	88.607%
4067	UNIPETROL	0.005%	88.612%
4068	HENKEL KGAA-BEA	0.005%	88.617%
4069	NCC AB-B	0.005%	88.621%
4070	AZZ INC COMMON STOCK USD1.0	0.005%	88.626%
4071	LCY CHEMICAL CO	0.005%	88.631%
4072	CITY DEVELOPMEN	0.005%	88.636%
4073	K WAH INTL HLDG	0.005%	88.641%
4074	KEIYO BANK	0.005%	88.646%
4075	CHINA LIFE INS	0.005%	88.651%
4076	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	88.655%
4077	AEON REIT INVES	0.005%	88.660%
4078	VIDRALA S.A.	0.005%	88.665%
4079	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.005%	88.670%
4080	SUNTORY BEVERAG	0.005%	88.675%
4081	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	88.680%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	HIGH LINER FOOD	0.005%	88.684%
4083	FIVE BELOW COMMON STOCK USD.01	0.005%	88.689%
4084	TRUE CORP PCL	0.005%	88.694%
4085	BLUCORA INC COMMON STOCK USD.0001	0.005%	88.699%
4086	ALFRESA HOLDING	0.005%	88.704%
4087	CORNING INC SR UNSECURED 08/20 4.25	0.005%	88.709%
4088	RELO HOLDINGS I	0.005%	88.713%
4089	GUARDIAN CAP GR	0.005%	88.718%
4090	LHC GROUP INC COMMON STOCK USD.01	0.005%	88.723%
4091	CFE	0.005%	88.728%
4092	SAMSUNG FINE CH	0.005%	88.733%
4093	HITACHI TRNSPT	0.005%	88.737%
4094	CEAT LTD	0.005%	88.742%
4095	ASTRONICS CORP COMMON STOCK USD.01	0.005%	88.747%
4096	AUTODESK INC	0.005%	88.752%
4097	SWEDISH MATCH C	0.005%	88.757%
4098	L&T FINANCE HOL	0.005%	88.761%
4099	CARPENTER TECHN	0.005%	88.766%
4100	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	88.771%
4101	CNH INDUSTRIAL	0.005%	88.776%
4102	Z ENERGY LTD	0.005%	88.781%
4103	DENA CO LTD	0.005%	88.785%
4104	CHINA OILFIELD	0.005%	88.790%
4105	FIRST NATIONAL	0.005%	88.795%
4106	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.800%
4107	CAPITAL & COUNT	0.005%	88.805%
4108	HOCHTIEF AG	0.005%	88.809%
4109	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	88.814%
4110	TOMTOM NV	0.005%	88.819%
4111	CAPCOM CO	0.005%	88.824%
4112	TSOGO SUN HOLDI	0.005%	88.829%
4113	CITIC SECURITIE	0.005%	88.833%
4114	SMILES FIDELIDA	0.005%	88.838%
4115	HTC CORP COMMON	0.005%	88.843%
4116	ORSTED A/S	0.005%	88.848%
4117	QANTAS AIRWAYS	0.005%	88.852%
4118	DELTIC TIMBER	0.005%	88.857%
4119	MATTEL INC SR UNSECURED 08/21 2.35	0.005%	88.862%
4120	AMC NETWORKS INC A COMMON STOCK	0.005%	88.867%
4121	IPSOS	0.005%	88.872%
4122	ITAU UNIBANCO H	0.005%	88.876%
4123	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	88.881%
4124	HEWLETT PACKARD	0.005%	88.886%
4125	OLYMPUS OPTICAL	0.005%	88.891%
4126	BARITO PAC TBK	0.005%	88.895%
4127	KNOLL INC COMMON STOCK USD.01	0.005%	88.900%
4128	EPLUS INC	0.005%	88.905%
4129	MAHINDRA &MAHIN	0.005%	88.910%
4130	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.914%
4131	JAPAN EXCELLENT	0.005%	88.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	ALM. BRAND	0.005%	88.924%
4133	CERVED INFORMAT	0.005%	88.929%
4134	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.933%
4135	LEGEND HOLDINGS	0.005%	88.938%
4136	HYAKUGO BANK(10	0.005%	88.943%
4137	DEAN FOODS CO COMMON STOCK USD.01	0.005%	88.948%
4138	CROWN LTD.	0.005%	88.952%
4139	NEOGEN CORP COMMON STOCK USD.16	0.005%	88.957%
4140	DERICHEBOURG	0.005%	88.962%
4141	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.005%	88.966%
4142	JB HI-FI	0.005%	88.971%
4143	SIBANYE GOLD LT	0.005%	88.976%
4144	CHINA REINSURAN	0.005%	88.981%
4145	MAPLETREE GREAT	0.005%	88.985%
4146	EDELWEISS FIN S	0.005%	88.990%
4147	HOME PRODUCT CE	0.005%	88.995%
4148	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	88.999%
4149	HALFORDS GROUP	0.005%	89.004%
4150	ELECTA AB B SHS	0.005%	89.009%
4151	CAPELLA EDUCATI	0.005%	89.014%
4152	UNIMICRON TECHN	0.005%	89.018%
4153	DAILY MAIL&GEN	0.005%	89.023%
4154	KOMERI CO	0.005%	89.028%
4155	KUREHA CHEM IND	0.005%	89.032%
4156	SINOPEC SHANGHA	0.005%	89.037%
4157	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	89.042%
4158	REALTEK SEMICON	0.005%	89.046%
4159	FORTUNE REIT	0.005%	89.051%
4160	MERIDIAN BANCORP INC COMMON STOCK	0.005%	89.056%
4161	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	89.060%
4162	INNOVIVA INC COMMON STOCK	0.005%	89.065%
4163	ALLIANCE FINANC	0.005%	89.070%
4164	BOLSAS Y MERCAD	0.005%	89.074%
4165	CALIFORNIA WATE	0.005%	89.079%
4166	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.084%
4167	TSUBAKIMOTO CHA	0.005%	89.088%
4168	EBRO FOODS SA	0.005%	89.093%
4169	TOPRE CORPORATI	0.005%	89.098%
4170	CHINA EVERBRIGH	0.005%	89.102%
4171	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	89.107%
4172	SELECT INCOME REIT REIT USD.01	0.005%	89.112%
4173	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.005%	89.116%
4174	ALIOR BANK SA	0.005%	89.121%
4175	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.005%	89.126%
4176	XINYI SOLAR HOL	0.005%	89.130%
4177	TRINET GROUP INC COMMON STOCK USD.000025	0.005%	89.135%
4178	ANDREW PELLER-A	0.005%	89.139%
4179	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.144%
4180	C & C GROUP PLC	0.005%	89.149%
4181	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.005%	89.153%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	KT & G	0.005%	89.158%
4183	OMNICELL INC COMMON STOCK USD.001	0.005%	89.163%
4184	AECI	0.005%	89.167%
4185	CHINA OVERASEA	0.005%	89.172%
4186	MBIA INC	0.005%	89.177%
4187	WONIK IPS CO LT	0.005%	89.181%
4188	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.005%	89.186%
4189	POWER FINANCE C	0.005%	89.191%
4190	GAMUDA BERHAD	0.005%	89.195%
4191	CKD CORP	0.005%	89.200%
4192	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	89.204%
4193	21VIANET GROUP INC ADR ADR USD.00001	0.005%	89.209%
4194	FAIRFAX MEDIA L	0.005%	89.214%
4195	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.005%	89.218%
4196	MANAPPURAM FINA	0.005%	89.223%
4197	STRATASYS LTD	0.005%	89.228%
4198	HIKMA PHARMACEU	0.005%	89.232%
4199	HEALTHCARE SERV	0.005%	89.237%
4200	INDIA INFOLINE	0.005%	89.241%
4201	TRIMAS CORP COMMON STOCK USD.01	0.005%	89.246%
4202	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	89.251%
4203	ULTRAPAR PARTIC	0.005%	89.255%
4204	ONWARD KASHIYAM	0.005%	89.260%
4205	IWATANI INTL CO	0.005%	89.264%
4206	SCRIPPS(EW)CO(N	0.005%	89.269%
4207	AVISTA CORP	0.005%	89.274%
4208	HOKKOKU BANK	0.005%	89.278%
4209	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	89.283%
4210	MAN WAH HOLDING	0.005%	89.287%
4211	SOHGO SECURITY	0.005%	89.292%
4212	AVEVA GROUP PLC	0.005%	89.297%
4213	FUFENG GROUP LT	0.005%	89.301%
4214	AMERISAFE INC COMMON STOCK USD.01	0.005%	89.306%
4215	MONCLER SPA	0.005%	89.310%
4216	RATOS AB-B SHS	0.005%	89.315%
4217	OCADO GROUP PLC	0.005%	89.320%
4218	MIXI INC	0.005%	89.324%
4219	H.I.S.CO	0.005%	89.329%
4220	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.005%	89.333%
4221	INVESTEC LIMITE	0.005%	89.338%
4222	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.005%	89.343%
4223	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	89.347%
4224	POLY HONG KONG	0.005%	89.352%
4225	NEOPOST	0.005%	89.356%
4226	BK NED GEMEENTE	0.005%	89.361%
4227	TREND MICRO INC	0.005%	89.365%
4228	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	89.370%
4229	SARAS SPA	0.005%	89.375%
4230	KITE REALTY GROUP TRUST REIT USD.01	0.005%	89.379%
4231	WEIR GROUP	0.005%	89.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	OUTOTEC OYJ	0.005%	89.388%
4233	BANG & OLUFSEN	0.005%	89.393%
4234	MORINAGA & CO	0.005%	89.397%
4235	TOYOTA INDUSTRI	0.005%	89.402%
4236	KELLY SERVICES	0.005%	89.407%
4237	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	89.411%
4238	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.005%	89.416%
4239	EURONAV SA	0.005%	89.420%
4240	APA GROUP	0.005%	89.425%
4241	RAMBUS INC	0.005%	89.429%
4242	GIANT MFG CO	0.005%	89.434%
4243	KOMMUNINVEST I	0.005%	89.438%
4244	CHAROEN PKPD-FG	0.005%	89.443%
4245	SEKISUI HOUSE R	0.005%	89.448%
4246	ARVIND LTD	0.005%	89.452%
4247	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.005%	89.457%
4248	LTC PROPERTIES	0.005%	89.461%
4249	BANCA IFIS	0.005%	89.466%
4250	TOYOTA BOSHOKU	0.005%	89.470%
4251	VIRTUSA CORP COMMON STOCK USD.01	0.005%	89.475%
4252	PAZ OIL CO LTD	0.005%	89.479%
4253	NAGASE & CO	0.005%	89.484%
4254	CHASE CORP COMMON STOCK USD.1	0.005%	89.488%
4255	3M CO 0.375% 15	0.005%	89.493%
4256	MITSUBISHI TANA	0.005%	89.497%
4257	AVICHINA INDUST	0.005%	89.502%
4258	SKC CO	0.005%	89.506%
4259	AGREE REALTY CORP REIT USD.0001	0.005%	89.511%
4260	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.005%	89.515%
4261	IPSEN	0.005%	89.520%
4262	CHINA ZHONGWANG	0.005%	89.524%
4263	CBIZ INC COMMON STOCK USD.01	0.005%	89.529%
4264	ITEQ CORP	0.005%	89.534%
4265	CNP ASSURANCES	0.005%	89.538%
4266	NRW BANK 0% 11N	0.005%	89.543%
4267	CHINA SYNTH RUB	0.005%	89.547%
4268	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	89.552%
4269	KAISA GROUP HLD	0.004%	89.556%
4270	JAMES RIVER GRO	0.004%	89.561%
4271	NKT HOLDING A/S	0.004%	89.565%
4272	BALFOUR BEATTY	0.004%	89.569%
4273	PIONEER FOODS L	0.004%	89.574%
4274	US dollar - Lon	0.004%	89.578%
4275	AZIMUT HOLDOING	0.004%	89.583%
4276	SANKYO CO LTD	0.004%	89.587%
4277	SYNNEX TECH INT	0.004%	89.592%
4278	AUSNET SERVICES	0.004%	89.596%
4279	TURK SISE VE CA	0.004%	89.601%
4280	MORGAN STANLEY	0.004%	89.605%
4281	SYSMEX CORP	0.004%	89.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	EXTERRAN CORP COMMON STOCK USD.01	0.004%	89.614%
4283	ATEA ASA	0.004%	89.619%
4284	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	89.623%
4285	CORONATION FUND	0.004%	89.628%
4286	CARGOJET INC.	0.004%	89.632%
4287	KEMET CORP	0.004%	89.637%
4288	KIWOOM SECURITI	0.004%	89.641%
4289	ENEL CHILE SA ADR ADR	0.004%	89.646%
4290	MORGAN STANLEY	0.004%	89.650%
4291	HANNSTAR DISPLA	0.004%	89.655%
4292	YAMATO KOGYO CO	0.004%	89.659%
4293	CANNAE HOLDINGS INC COMMON STOCK	0.004%	89.664%
4294	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.004%	89.668%
4295	HEXPOL AB	0.004%	89.672%
4296	WPT INDUSTRIAL	0.004%	89.677%
4297	JAIN IRRIGATION	0.004%	89.681%
4298	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	89.686%
4299	LARGAN PRECISIO	0.004%	89.690%
4300	STOREBRAND ASA	0.004%	89.695%
4301	COFACE SA	0.004%	89.699%
4302	SANDS CHINA LTD	0.004%	89.704%
4303	TENAGA NASIONL	0.004%	89.708%
4304	IREN SPA	0.004%	89.713%
4305	SEMBCORP MARINE	0.004%	89.717%
4306	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.004%	89.721%
4307	SODEXHO ALLIANC	0.004%	89.726%
4308	FERROTEC CORP	0.004%	89.730%
4309	OSAKA GAS CO	0.004%	89.735%
4310	MERLIN ENTERTAI	0.004%	89.739%
4311	NICHIAS CORP	0.004%	89.744%
4312	U-BLOX AG	0.004%	89.748%
4313	BOINGO WIRELESS INC COMMON STOCK	0.004%	89.752%
4314	MARSTON'S PLC	0.004%	89.757%
4315	DIXONS CARPHONE	0.004%	89.761%
4316	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	89.766%
4317	MITCHELLS & BUT	0.004%	89.770%
4318	SIAM CEMENT PCL	0.004%	89.774%
4319	BAJAJ FINANCE L	0.004%	89.779%
4320	DIAMOND OFFSHOR	0.004%	89.783%
4321	NORTH PACIFIC B	0.004%	89.788%
4322	COMSYS HOLDINGS	0.004%	89.792%
4323	CHESAPEAKE LODG	0.004%	89.796%
4324	TELENET GROUP H	0.004%	89.801%
4325	RITE AID CORP	0.004%	89.805%
4326	IMPLENIA AG	0.004%	89.810%
4327	BIOCON	0.004%	89.814%
4328	HARGREAVES LANS	0.004%	89.818%
4329	MORI TRUST SOGO	0.004%	89.823%
4330	FINCANTIERI SPA	0.004%	89.827%
4331	CANON MARKETING	0.004%	89.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	FIRST PACIFIC C	0.004%	89.836%
4333	PATRIZIA IMMO A	0.004%	89.840%
4334	GLOBAL NET LEASE INC REIT USD.01	0.004%	89.845%
4335	NIPPON SEIKI CO	0.004%	89.849%
4336	KROGER CO SR UNSECURED 01/21 3.3	0.004%	89.853%
4337	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.004%	89.858%
4338	ITAU CORPBANCA	0.004%	89.862%
4339	VIACOM INC SR UNSECURED 04/24 3.875	0.004%	89.867%
4340	NIPPON STEEL	0.004%	89.871%
4341	TECAN AG	0.004%	89.875%
4342	TADANO	0.004%	89.880%
4343	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	89.884%
4344	BAT INTL FIN PL	0.004%	89.888%
4345	TAIWAN PAIHO	0.004%	89.893%
4346	CATHAY PACIFIC	0.004%	89.897%
4347	AAON INC COMMON STOCK USD.004	0.004%	89.901%
4348	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	89.906%
4349	COHU INC COMMON STOCK USD1.0	0.004%	89.910%
4350	MEIKO ELECTRONI	0.004%	89.914%
4351	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	89.919%
4352	PGT INC	0.004%	89.923%
4353	GS ENGINEERING	0.004%	89.928%
4354	WACOAL CORP	0.004%	89.932%
4355	HAW PAR CORP LT	0.004%	89.936%
4356	KIYO BANK	0.004%	89.941%
4357	GE CAPITAL EURO	0.004%	89.945%
4358	TOKYO SEIMITSU	0.004%	89.949%
4359	NIC INC COMMON STOCK	0.004%	89.954%
4360	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	89.958%
4361	TAIWAN SEMICOND	0.004%	89.962%
4362	KELLER GROUP	0.004%	89.967%
4363	MONEYSUPERMARKE	0.004%	89.971%
4364	CHINA COAL ENER	0.004%	89.975%
4365	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	89.980%
4366	EVERTZ TECHNOLO	0.004%	89.984%
4367	HEICO CORP	0.004%	89.988%
4368	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	89.993%
4369	FOSUN INTERNATI	0.004%	89.997%
4370	ASCOM HOLDING A	0.004%	90.001%
4371	SCHNITZER STEEL	0.004%	90.005%
4372	NINE ENTERTAINM	0.004%	90.010%
4373	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	90.014%
4374	KFORCE INC COMMON STOCK USD.01	0.004%	90.018%
4375	LASERTEC CORP	0.004%	90.023%
4376	PAINTED PONY EN	0.004%	90.027%
4377	CORE-MARK HLDG	0.004%	90.031%
4378	SSAB SVENSKT ST	0.004%	90.036%
4379	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	90.040%
4380	COSMAX INC	0.004%	90.044%
4381	LG INNOTEK CO	0.004%	90.049%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.053%
4383	DAOU TECHNOLOGY	0.004%	90.057%
4384	SKYWORTH DIGITA	0.004%	90.061%
4385	ALLEGION PLC	0.004%	90.066%
4386	AGFA GEVAERT NV	0.004%	90.070%
4387	FP CORP	0.004%	90.074%
4388	TURKIYE HALK	0.004%	90.079%
4389	CHUBU ELEC POWE	0.004%	90.083%
4390	SHIP HEALTHCARE	0.004%	90.087%
4391	VEON LTD ADR	0.004%	90.091%
4392	PETROCHINA COMP	0.004%	90.096%
4393	FCC CO LTD	0.004%	90.100%
4394	FAR EASTONE TEL	0.004%	90.104%
4395	HAITONG SECURIT	0.004%	90.109%
4396	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	90.113%
4397	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.117%
4398	BCO CREDITO INV	0.004%	90.121%
4399	ARCA CONTINEN	0.004%	90.126%
4400	BAJAJ AUTO LTD	0.004%	90.130%
4401	LION CORP	0.004%	90.134%
4402	HINDUSTAN PETRO	0.004%	90.138%
4403	XEROX CORP 2.75	0.004%	90.143%
4404	OBARA CORP	0.004%	90.147%
4405	DIEBOLD INC	0.004%	90.151%
4406	KANEMATSU CORP	0.004%	90.155%
4407	MEDIFAST INC COMMON STOCK USD.001	0.004%	90.160%
4408	ADTRAN INC	0.004%	90.164%
4409	OGAKI KYORITSU	0.004%	90.168%
4410	LAIRD PLC	0.004%	90.173%
4411	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	90.177%
4412	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	90.181%
4413	SSY GROUP LTD	0.004%	90.185%
4414	ULTRA ELECTRONI	0.004%	90.190%
4415	Meritz Fire & M	0.004%	90.194%
4416	TIM PARTICIPA	0.004%	90.198%
4417	SEABRIDGE GOLD	0.004%	90.202%
4418	JG SUMMIT HLDGS	0.004%	90.207%
4419	SINOTRUK HONG K	0.004%	90.211%
4420	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	90.215%
4421	YAMADA DENKI CO	0.004%	90.219%
4422	MUSASHINO BANK	0.004%	90.223%
4423	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.004%	90.228%
4424	AIRPORTS OF THA	0.004%	90.232%
4425	WHIRLPOOL CORP	0.004%	90.236%
4426	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.004%	90.240%
4427	NEXON CO LTD	0.004%	90.245%
4428	CIPUTRA DEVELOP	0.004%	90.249%
4429	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	90.253%
4430	TUPRAS-TURKIYE	0.004%	90.257%
4431	INDUSTRIAL & IN	0.004%	90.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	SIMPLO TECHNOLO	0.004%	90.266%
4433	SHOPPING CENTRE	0.004%	90.270%
4434	BLACKBAUD INC	0.004%	90.274%
4435	SHINMAYWA INDS	0.004%	90.278%
4436	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	90.283%
4437	SINO LAND CO	0.004%	90.287%
4438	STARTS CORP INC	0.004%	90.291%
4439	CHUGOKU ELEC PO	0.004%	90.295%
4440	PREMIER INVESTM	0.004%	90.300%
4441	NIKON CORP	0.004%	90.304%
4442	LOWE S COS INC SR UNSECURED 09/25 3.375	0.004%	90.308%
4443	RIETER HLDGS AG	0.004%	90.312%
4444	HEALTHSCOPE LTD	0.004%	90.316%
4445	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.004%	90.321%
4446	CIE AUTOMOTIVE	0.004%	90.325%
4447	SEIBU HOLDINGS	0.004%	90.329%
4448	TRUEBLUE INC COMMON STOCK	0.004%	90.333%
4449	LADBROKES PLC	0.004%	90.337%
4450	BONDUELLE SCA	0.004%	90.342%
4451	WT MICROELECTRO	0.004%	90.346%
4452	MISUMI CORPORAT	0.004%	90.350%
4453	THERMO FISHER S	0.004%	90.354%
4454	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	90.358%
4455	CHINA LESSO GRO	0.004%	90.362%
4456	DATATEC	0.004%	90.367%
4457	NIHON UNISYS	0.004%	90.371%
4458	PRESIDENT CHAIN	0.004%	90.375%
4459	BRASKEM SA	0.004%	90.379%
4460	DAH SING FINANC	0.004%	90.383%
4461	NOBLE CORP PLC	0.004%	90.387%
4462	INDU TRADE AB	0.004%	90.392%
4463	PANALPINA WELT	0.004%	90.396%
4464	MERCER INTL INC	0.004%	90.400%
4465	SPIRE INC COMMON STOCK USD1.0	0.004%	90.404%
4466	CHINA LIFE INSU	0.004%	90.408%
4467	MARSHALLS PLC	0.004%	90.412%
4468	IOCHPE-MAXION	0.004%	90.417%
4469	BARCO(NEW)	0.004%	90.421%
4470	KYORITSU MAINT	0.004%	90.425%
4471	BJ S RESTAURANTS INC COMMON STOCK	0.004%	90.429%
4472	COLGATE-PALM (I	0.004%	90.433%
4473	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	90.437%
4474	INVERSIONES AGU	0.004%	90.442%
4475	CIMPRESS NV	0.004%	90.446%
4476	GRUPO ELEKTRA(N	0.004%	90.450%
4477	FIELMANN AG	0.004%	90.454%
4478	LUKOIL PJSC- SP	0.004%	90.458%
4479	PPC LTD	0.004%	90.462%
4480	KADANT INC COMMON STOCK USD.01	0.004%	90.466%
4481	FIRST INTER BK	0.004%	90.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	EL PASO ELECTRIC CO COMMON STOCK	0.004%	90.475%
4483	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.004%	90.479%
4484	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.004%	90.483%
4485	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.004%	90.487%
4486	BAJAJ AUTO	0.004%	90.491%
4487	CHINA GALAXY SE	0.004%	90.495%
4488	FUJI SEAL INC	0.004%	90.499%
4489	DEXIA CREDIT LO	0.004%	90.503%
4490	SHANGRI-LA ASIA	0.004%	90.508%
4491	FIDESA	0.004%	90.512%
4492	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	90.516%
4493	KRONES AG	0.004%	90.520%
4494	JUST ENERGY GROUP INC COMMON STOCK	0.004%	90.524%
4495	AUROBINDO PHARM	0.004%	90.528%
4496	KANDENKO CO	0.004%	90.532%
4497	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.004%	90.536%
4498	WEIS MARKETS IN	0.004%	90.541%
4499	P/F BAKKAFROST	0.004%	90.545%
4500	ROLLINS INC	0.004%	90.549%
4501	KIMBERLY CLARK	0.004%	90.553%
4502	BPCE SA SR UNSECURED 02/21 2.65	0.004%	90.557%
4503	GIMV NV	0.004%	90.561%
4504	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	90.565%
4505	BIC CAMERA INC.	0.004%	90.569%
4506	AXFOOD AB	0.004%	90.574%
4507	DIALOG SEMICOND	0.004%	90.578%
4508	VTB BANK(JSC)	0.004%	90.582%
4509	KARDEMIR KARABU	0.004%	90.586%
4510	ILIAD	0.004%	90.590%
4511	AMOREPACIFIC GR	0.004%	90.594%
4512	TOKYU REIT INC	0.004%	90.598%
4513	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.602%
4514	COMPUTACENTER P	0.004%	90.606%
4515	TENNANT CO	0.004%	90.610%
4516	SAMSUNG C&T COR	0.004%	90.614%
4517	PRIMAX ELECTRON	0.004%	90.619%
4518	REUNERT	0.004%	90.623%
4519	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	90.627%
4520	CHINA EASTERN A	0.004%	90.631%
4521	DAELIM INDUSTRI	0.004%	90.635%
4522	TELECOM ITALIA	0.004%	90.639%
4523	REPLIGEN CORP COMMON STOCK USD.01	0.004%	90.643%
4524	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.004%	90.647%
4525	SIBANYE GOLD LTD SPONS ADR ADR	0.004%	90.651%
4526	HOMESTREET INC COMMON STOCK	0.004%	90.655%
4527	PARADE TECHNOLO	0.004%	90.659%
4528	ALIBABA PICTURE	0.004%	90.663%
4529	SHANGHAI PHARMA	0.004%	90.668%
4530	BEMIS CO INC	0.004%	90.672%
4531	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.004%	90.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	90.680%
4533	AIRASIA BHD	0.004%	90.684%
4534	Rocky Mountain	0.004%	90.688%
4535	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	90.692%
4536	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	90.696%
4537	KINTETSU CORP	0.004%	90.700%
4538	MEIJI HOLDINGS	0.004%	90.704%
4539	MILLENNIUM&COPT	0.004%	90.708%
4540	LAKELAND BANCORP INC COMMON STOCK	0.004%	90.712%
4541	FULLSHARE HOLDI	0.004%	90.716%
4542	PNM RESOURCES I	0.004%	90.720%
4543	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	90.724%
4544	MAKALOTIndustr	0.004%	90.728%
4545	KUMAGAI GUMI CO	0.004%	90.732%
4546	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.004%	90.736%
4547	PORTUCEL EMPRES	0.004%	90.741%
4548	KONINKLIJKE BAM	0.004%	90.745%
4549	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	90.749%
4550	FOXCONN INTERNA	0.004%	90.753%
4551	MO OCH DOMSJO A	0.004%	90.757%
4552	GEO CO LTD	0.004%	90.761%
4553	ANSALDO STS SPA	0.004%	90.765%
4554	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	90.769%
4555	ASM PACIFIC TEC	0.004%	90.773%
4556	DLF LIMITED	0.004%	90.777%
4557	DAEWOO INTERNAT	0.004%	90.781%
4558	CHINA GEN PLAST	0.004%	90.785%
4559	WIN SEMICONDUCT	0.004%	90.789%
4560	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.004%	90.793%
4561	BRF SA ADR ADR	0.004%	90.797%
4562	PZ CUSSENS PLC	0.004%	90.801%
4563	LONG CHEN PAPER	0.004%	90.805%
4564	US CONCRETE INC COMMON STOCK USD.001	0.004%	90.809%
4565	KOLON INDUSTRIE	0.004%	90.813%
4566	AU OPTRONICS CORP SPON ADR ADR	0.004%	90.817%
4567	ITC LTD	0.004%	90.821%
4568	MOVADO GROUP INC COMMON STOCK USD.01	0.004%	90.825%
4569	SYSTEMAX INC COMMON STOCK USD.01	0.004%	90.829%
4570	UNI-CHARM CORP	0.004%	90.833%
4571	SANFIRE RESOURC	0.004%	90.837%
4572	EREGLI DEMIR CE	0.004%	90.841%
4573	FORMFACTOR INC COMMON STOCK USD.001	0.004%	90.845%
4574	UTD ENGINEERS	0.004%	90.849%
4575	EXEDY CORP	0.004%	90.853%
4576	SPAR NORD BANK	0.004%	90.857%
4577	MAANSHAN IRON &	0.004%	90.861%
4578	MY EG SERVICES	0.004%	90.865%
4579	TF ADNUBUSTRADO	0.004%	90.869%
4580	AVANGRID INC COMMON STOCK USD.01	0.004%	90.873%
4581	CANCOM SE	0.004%	90.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	WR GRACE + CO COMMON STOCK USD.01	0.004%	90.881%
4583	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	90.885%
4584	DCM JAPAN HOLDI	0.004%	90.889%
4585	STORNOWAY DIAMO	0.004%	90.893%
4586	G8 EDUCATION LT	0.004%	90.897%
4587	TOYO SUISAN KAI	0.004%	90.901%
4588	DAETWYLER HOLDI	0.004%	90.905%
4589	DAIRY CREST GRO	0.004%	90.909%
4590	ANDERSONS INC/THE COMMON STOCK	0.004%	90.913%
4591	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	90.917%
4592	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	90.921%
4593	OKINAWA BANK	0.004%	90.925%
4594	KOENIG & BAUER	0.004%	90.929%
4595	AIRTAC INTERNAT	0.004%	90.932%
4596	SUPERGROUP PLC	0.004%	90.936%
4597	ODAKYU ELEC RLW	0.004%	90.940%
4598	PERRIGO FIN UNL	0.004%	90.944%
4599	TSUMURA & CO	0.004%	90.948%
4600	RAMSAY HEALTH C	0.004%	90.952%
4601	NIKE INC SR UNSECURED 11/26 2.375	0.004%	90.956%
4602	ITOHAM YONEKYU	0.004%	90.960%
4603	APPLUS SERVICES	0.004%	90.964%
4604	QUIDEL CORP COMMON STOCK USD.001	0.004%	90.968%
4605	PROSEGUR CIA DE	0.004%	90.972%
4606	PICK'N PAY STOR	0.004%	90.976%
4607	DREAM INDUSTRIA	0.004%	90.980%
4608	DONGYUE GROUP	0.004%	90.984%
4609	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.004%	90.988%
4610	EVRAZ PLC	0.004%	90.992%
4611	WELBILT INC COMMON STOCK USD.01	0.004%	90.995%
4612	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	90.999%
4613	ABC-MART INC	0.004%	91.003%
4614	BRICKWORKS	0.004%	91.007%
4615	CHINA TRADITION	0.004%	91.011%
4616	ACEA SPA	0.004%	91.015%
4617	HEIWA CORP	0.004%	91.019%
4618	AFLAC INC SR UNSECURED 06/23 3.625	0.004%	91.023%
4619	GMP CAPITAL COR	0.004%	91.027%
4620	ALPINE ELECTRON	0.004%	91.031%
4621	FRESNILLO PLC	0.004%	91.035%
4622	CHINA SHIPPING	0.004%	91.038%
4623	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.042%
4624	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.046%
4625	CHINA RESOURCES	0.004%	91.050%
4626	JERONIMO MARTIN	0.004%	91.054%
4627	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.004%	91.058%
4628	SANYO DENKI CO	0.004%	91.062%
4629	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.066%
4630	NCC LTD/INDIA	0.004%	91.070%
4631	SEIREN CO	0.004%	91.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.077%
4633	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	91.081%
4634	CHINA RAILWAY G	0.004%	91.085%
4635	FUJI MACHINE MF	0.004%	91.089%
4636	GIGABYTE TECHNO	0.004%	91.093%
4637	DAIHEN CORP	0.004%	91.097%
4638	SERIA CO LTD	0.004%	91.101%
4639	SAFESTORE HOLDI	0.004%	91.105%
4640	B2W-CIA GLOBAL	0.004%	91.108%
4641	SALFACORP SA	0.004%	91.112%
4642	ESCORTS LTD	0.004%	91.116%
4643	JUBLIANT FOODWO	0.004%	91.120%
4644	GAZTRANSPORT ET	0.004%	91.124%
4645	GRIFFON CORP COMMON STOCK USD.25	0.004%	91.128%
4646	JAPAN LIFELINE	0.004%	91.132%
4647	HILL & SMITH HL	0.004%	91.136%
4648	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.004%	91.139%
4649	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	91.143%
4650	NHN ENTERTAINME	0.004%	91.147%
4651	FISKARS OYJ	0.004%	91.151%
4652	MAINFREIGHT LTD	0.004%	91.155%
4653	JAPAN RENTAL HO	0.004%	91.159%
4654	NET ONE SYSTEMS	0.004%	91.163%
4655	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	91.166%
4656	EXIDE INDUSTRIE	0.004%	91.170%
4657	HAITONG INTL SE	0.004%	91.174%
4658	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.178%
4659	GPO CARSO SA DE	0.004%	91.182%
4660	NATIONAL STORAGE AFFILIATES REIT USD.01	0.004%	91.186%
4661	LISI	0.004%	91.190%
4662	TAIWAN COOPERAT	0.004%	91.193%
4663	AFRICA OIL CORP	0.004%	91.197%
4664	RIB SOFTWARE AG	0.004%	91.201%
4665	ENCE ENERGIA	0.004%	91.205%
4666	TELEFONICA EMIS	0.004%	91.209%
4667	STOCK YARDS BANCORP INC COMMON STOCK	0.004%	91.213%
4668	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.216%
4669	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.004%	91.220%
4670	HOSHINO RESORTS	0.004%	91.224%
4671	TOKYO DOME CORP	0.004%	91.228%
4672	INTERTAIN GROUP	0.004%	91.232%
4673	CHINA TRAVEL IN	0.004%	91.236%
4674	DENBURY RESOURC	0.004%	91.239%
4675	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.243%
4676	INOGEN INC COMMON STOCK USD.001	0.004%	91.247%
4677	NN INC COMMON STOCK USD.01	0.004%	91.251%
4678	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	91.255%
4679	DAVIDE CAMPARI-	0.004%	91.259%
4680	LG PHILIPS LCD	0.004%	91.262%
4681	JC DECAUX SA	0.004%	91.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	COSCO HOLDINGS	0.004%	91.270%
4683	BEIERSDORF AG	0.004%	91.274%
4684	HYUNDAI WIA COR	0.004%	91.278%
4685	PIGEON CORP	0.004%	91.281%
4686	KMG CHEMICALS INC COMMON STOCK USD.01	0.004%	91.285%
4687	POSTNL	0.004%	91.289%
4688	RYOHIN KEIKAKU	0.004%	91.293%
4689	INFINERA CORP	0.004%	91.297%
4690	BURCKHARDT COMP	0.004%	91.300%
4691	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.004%	91.304%
4692	CHINASOFT INTER	0.004%	91.308%
4693	MAGELLAN FINANC	0.004%	91.312%
4694	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.316%
4695	TOMONY HOLDINGS	0.004%	91.319%
4696	MITIE GROUP	0.004%	91.323%
4697	MERRY ELECTRONI	0.004%	91.327%
4698	FENG TAY ENTRPR	0.004%	91.331%
4699	MRF LTD	0.004%	91.335%
4700	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	91.338%
4701	VALOR CO LTD	0.004%	91.342%
4702	TOHOKU ELEC POW	0.004%	91.346%
4703	RINGKJOEBING LA	0.004%	91.350%
4704	SUPER RETAIL GR	0.004%	91.354%
4705	STATE STREET CORP SR UNSECURED 05/21 1.95	0.004%	91.357%
4706	MELEXIS	0.004%	91.361%
4707	RYOBI	0.004%	91.365%
4708	TAKKT AG	0.004%	91.369%
4709	TATA POWER CO L	0.004%	91.373%
4710	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.376%
4711	NH HOTELES	0.004%	91.380%
4712	HEMFOSA FASTIGH	0.004%	91.384%
4713	EMAMI LTD	0.004%	91.388%
4714	SENSHU IKEDA HL	0.004%	91.391%
4715	VOCUS COMMUN LT	0.004%	91.395%
4716	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	91.399%
4717	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	91.403%
4718	HINDUSTAN LEVER	0.004%	91.406%
4719	ANGLOGOLD LTD	0.004%	91.410%
4720	TOYO INK MFG CO	0.004%	91.414%
4721	KENEDIX RETAIL	0.004%	91.418%
4722	MAXLINEAR INC COMMON STOCK	0.004%	91.421%
4723	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.004%	91.425%
4724	TIANNENG POWER	0.004%	91.429%
4725	SEINO TRANSPORT	0.004%	91.433%
4726	TOMRA SYSTEMS A	0.004%	91.436%
4727	DR REDDYS LABS	0.004%	91.440%
4728	CGN POWER CO LT	0.004%	91.444%
4729	KINDEN CORPORAT	0.004%	91.448%
4730	BEFIMMO SCA	0.004%	91.451%
4731	KYORIN CO LTD.	0.004%	91.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	91.459%
4733	ESSO (THAILAND)	0.004%	91.463%
4734	SEIKO CORPORATI	0.004%	91.466%
4735	CHINA BLUECHEMI	0.004%	91.470%
4736	CONNECTONE BANCORP INC COMMON STOCK	0.004%	91.474%
4737	TOHO HOLDINGS C	0.004%	91.478%
4738	PIPER JAFFRAY COS COMMON STOCK USD.01	0.004%	91.481%
4739	ZAKLADY METALI	0.004%	91.485%
4740	DOMINO'S PIZZA	0.004%	91.489%
4741	HOKUETSU KISHU	0.004%	91.493%
4742	MPHISIS LTD	0.004%	91.496%
4743	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.500%
4744	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	91.504%
4745	UPC TECHNOLOGY	0.004%	91.507%
4746	H2O RETAILING C	0.004%	91.511%
4747	SWATCH GROUP AG	0.004%	91.515%
4748	UNITED ARROWS L	0.004%	91.519%
4749	INTERCONTINENTA	0.004%	91.522%
4750	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.526%
4751	BANRISUL	0.004%	91.530%
4752	RATHBONE BROTHE	0.004%	91.533%
4753	HEALTHQUITY INC COMMON STOCK USD.0001	0.004%	91.537%
4754	TOKYO TY FINANC	0.004%	91.541%
4755	NISSHIN SEIFUN	0.004%	91.545%
4756	ITO EN	0.004%	91.548%
4757	EICHER MOTORS	0.004%	91.552%
4758	SOCIETE BIC SA	0.004%	91.556%
4759	STONERIDGE INC COMMON STOCK	0.004%	91.559%
4760	EMEMORY TECHNOL	0.004%	91.563%
4761	SUMMERSSET GROUP	0.004%	91.567%
4762	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.570%
4763	SYNTEL INC COMMON STOCK	0.004%	91.574%
4764	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.004%	91.578%
4765	CIA SANEAMENTO	0.004%	91.582%
4766	CHORUS LIMITED	0.004%	91.585%
4767	HAREL INSURANCE	0.004%	91.589%
4768	TULLETT PREBON	0.004%	91.593%
4769	SUMITOMO MITSUI	0.004%	91.596%
4770	ORTHOFIX INTL N	0.004%	91.600%
4771	RINNAI CORP	0.004%	91.604%
4772	OBRASCON HUAR L	0.004%	91.607%
4773	BB SEGURIDADE P	0.004%	91.611%
4774	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	91.615%
4775	UACJ CORP	0.004%	91.618%
4776	HITACHI ZOSEN C	0.004%	91.622%
4777	REGIS RESOURCES	0.004%	91.626%
4778	OPUS BANK	0.004%	91.629%
4779	JM FINANCIAL	0.004%	91.633%
4780	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.637%
4781	SIEGFRIED HOLDI	0.004%	91.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	SCORPIO TANKERS	0.004%	91.644%
4783	MBANK	0.004%	91.648%
4784	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.004%	91.651%
4785	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	91.655%
4786	VISUAL PHOTONIC	0.004%	91.659%
4787	SPARTANNASH CO COMMON STOCK	0.004%	91.662%
4788	KEIHIN CORP	0.004%	91.666%
4789	MGM GROWTH PROPERTIES LLC A REIT	0.004%	91.670%
4790	CHINA SCE PROPE	0.004%	91.673%
4791	INVESTMENT TECH	0.004%	91.677%
4792	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.004%	91.681%
4793	TEC CORPORATION	0.004%	91.684%
4794	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	91.688%
4795	FORTINET INC	0.004%	91.692%
4796	AMERIPRISE FINA	0.004%	91.695%
4797	ADVANCED INFO S	0.004%	91.699%
4798	CUMMINS INDIA	0.004%	91.702%
4799	LINDT & SPRUENG	0.004%	91.706%
4800	MORGUARD CORP	0.004%	91.710%
4801	HIWIN TECH CORP	0.004%	91.713%
4802	TARKETT SA	0.004%	91.717%
4803	RMR GROUP INC/THE A COMMON STOCK	0.004%	91.721%
4804	TELECOM PLUS	0.004%	91.724%
4805	SQUARE ENIX HOL	0.004%	91.728%
4806	FUGRO NV-CVA	0.004%	91.732%
4807	KRUNG THAI BNK	0.004%	91.735%
4808	HULIC CO LTD	0.004%	91.739%
4809	GUNZE	0.004%	91.742%
4810	PETROLEUM GEO-S	0.004%	91.746%
4811	NIPPON FLOUR MI	0.004%	91.750%
4812	JUST EAT PLC	0.004%	91.753%
4813	BOMBARDIER INC	0.004%	91.757%
4814	CHARGEURS SA	0.004%	91.761%
4815	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.004%	91.764%
4816	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.004%	91.768%
4817	KIWI PROPERTY G	0.004%	91.771%
4818	CROCS INC COMMON STOCK USD.001	0.004%	91.775%
4819	CARETRUST REIT INC REIT USD.01	0.004%	91.779%
4820	SP PLUS CORP COMMON STOCK USD.001	0.004%	91.782%
4821	KOTAK MAHINDRA	0.004%	91.786%
4822	SUMMIT INDUSTRI	0.004%	91.790%
4823	IMMOFINANZ IMMO	0.004%	91.793%
4824	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.004%	91.797%
4825	MERITAGE HOMES	0.004%	91.800%
4826	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.004%	91.804%
4827	ILLINOIS TOOL W	0.004%	91.808%
4828	GOLD FIELDS LTD	0.004%	91.811%
4829	FABRINET	0.004%	91.815%
4830	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.818%
4831	UTD INTEGRATION	0.004%	91.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	TRICO BANCSHARES COMMON STOCK	0.004%	91.826%
4833	FINNAIR	0.004%	91.829%
4834	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	91.833%
4835	HAMBORNER AG	0.004%	91.836%
4836	GT CAPITAL HOLD	0.004%	91.840%
4837	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.004%	91.843%
4838	SONY FINANCIAL	0.004%	91.847%
4839	DAI-ICHI KOGYO	0.004%	91.851%
4840	ENTERCOM COMMUN	0.004%	91.854%
4841	MUFG AMERICAS H	0.004%	91.858%
4842	GREEN REIT PLC	0.004%	91.861%
4843	ENTERTAINMENT O	0.004%	91.865%
4844	K-BRO LINEN INC	0.004%	91.869%
4845	FIBRIA CELULOSE	0.004%	91.872%
4846	ROHTO PHARM	0.004%	91.876%
4847	AIN PHARMACIEZ	0.004%	91.879%
4848	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	91.883%
4849	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.004%	91.886%
4850	IMAX CORP	0.004%	91.890%
4851	CHINA HARMONY N	0.004%	91.894%
4852	SOMFY SA	0.004%	91.897%
4853	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.004%	91.901%
4854	SHANKS GROUP PL	0.004%	91.904%
4855	COCA-COLA FEMSA	0.004%	91.908%
4856	CHEVRON CORP SR UNSECURED 05/21 2.1	0.004%	91.911%
4857	INDUSTRIAS CH S	0.004%	91.915%
4858	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.004%	91.919%
4859	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.004%	91.922%
4860	UNI-PRESIDENT C	0.004%	91.926%
4861	HIBERNIA REIT P	0.004%	91.929%
4862	HUMANA INC SR UNSECURED 10/24 3.85	0.004%	91.933%
4863	ASSORE	0.004%	91.936%
4864	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.004%	91.940%
4865	BANGCHAK CORP P	0.004%	91.944%
4866	THANACHART CAPI	0.004%	91.947%
4867	CHENG LOONG	0.004%	91.951%
4868	SPX CORP COMMON STOCK USD.01	0.004%	91.954%
4869	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	91.958%
4870	SQUARE INC A COMMON STOCK USD.000001	0.004%	91.961%
4871	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.004%	91.965%
4872	ZIMMER HOLDINGS	0.004%	91.968%
4873	DOOSAN HEAVY IN	0.004%	91.972%
4874	DAIWABO CO LTD	0.004%	91.976%
4875	CLOETTA AB B SH	0.004%	91.979%
4876	FISHER (JAMES)	0.004%	91.983%
4877	ESSENTRA PLC	0.004%	91.986%
4878	ALSO HOLDING-RE	0.004%	91.990%
4879	BANCA GENERALI	0.004%	91.993%
4880	PARMALAT S.P.A	0.004%	91.997%
4881	PZU GR	0.004%	92.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	ASIA OPTICAL CO	0.004%	92.004%
4883	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	92.007%
4884	ANRITSU CORP	0.004%	92.011%
4885	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.004%	92.014%
4886	ALLIED GROUP LT	0.004%	92.018%
4887	LOTTE SHOPPING	0.004%	92.022%
4888	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.004%	92.025%
4889	WESTPAC BANKING	0.004%	92.029%
4890	BERNER KTBK	0.004%	92.032%
4891	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.036%
4892	FUKUOKA REIT CO	0.004%	92.039%
4893	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.004%	92.043%
4894	CHINA DONGXIANG	0.004%	92.046%
4895	DELPHI ENERGY C	0.004%	92.050%
4896	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.004%	92.053%
4897	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.004%	92.057%
4898	ENTERPRISE PROD	0.004%	92.060%
4899	INDS BACHOCO SA	0.004%	92.064%
4900	NEWRIVER REIT P	0.004%	92.067%
4901	SHANDONG WEIGAO	0.004%	92.071%
4902	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.004%	92.074%
4903	TOD'S SPA	0.004%	92.078%
4904	TAKEUCHI MANUFA	0.004%	92.081%
4905	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	92.085%
4906	TOBU RAILWAY CO	0.004%	92.088%
4907	GUOTAI JUNAN IN	0.004%	92.092%
4908	POONGSAN CORP(N	0.004%	92.095%
4909	TOKYO ELEC POWE	0.004%	92.099%
4910	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	92.102%
4911	SUZUKEN CO LTD	0.004%	92.106%
4912	KOMAX HOLDING A	0.004%	92.109%
4913	NAVIGANT CONSUL	0.004%	92.113%
4914	CHIN-POON INDL	0.003%	92.116%
4915	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.003%	92.120%
4916	SITC INTERNATIO	0.003%	92.123%
4917	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.003%	92.127%
4918	SAMSUNG SDS CO	0.003%	92.130%
4919	YOOX NET-A-PORT	0.003%	92.134%
4920	PLDT INC	0.003%	92.137%
4921	KAKEN PHARM	0.003%	92.141%
4922	ALEXANDERS INC	0.003%	92.144%
4923	CHINA LONGYUAN	0.003%	92.148%
4924	FIBROGEN INC COMMON STOCK USD.01	0.003%	92.151%
4925	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	92.155%
4926	CHIPBOND TECHNO	0.003%	92.158%
4927	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	92.162%
4928	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	92.165%
4929	SWIRE PACIFIC	0.003%	92.169%
4930	YELLOW PAGES LT	0.003%	92.172%
4931	EBAY INC 3.45%	0.003%	92.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	92.179%
4933	ACADIAN TIMBER	0.003%	92.183%
4934	DEUTSCHE EUROSH	0.003%	92.186%
4935	AUSDRILL LIMITE	0.003%	92.190%
4936	DONGBU HITEK CO	0.003%	92.193%
4937	NETAPP INC SR UNSECURED 12/22 3.25	0.003%	92.197%
4938	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	92.200%
4939	C.P. ALL PCL-FG	0.003%	92.203%
4940	MATSUMOTOKIYOSH	0.003%	92.207%
4941	INFICON HOLDING	0.003%	92.210%
4942	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	92.214%
4943	SHIMADZU CORP	0.003%	92.217%
4944	TOKAI HOLDINGS	0.003%	92.221%
4945	INTERROLL HOLDI	0.003%	92.224%
4946	MERCIALYS	0.003%	92.228%
4947	ARGAN INC COMMON STOCK USD.15	0.003%	92.231%
4948	POLYPIPE GROUP	0.003%	92.235%
4949	LEROY SEAFOOD G	0.003%	92.238%
4950	COMPUGROUP HOLD	0.003%	92.242%
4951	CORVEL CORP COMMON STOCK USD.0001	0.003%	92.245%
4952	IS DONGSEO CO L	0.003%	92.249%
4953	DUSKIN CO LTD	0.003%	92.252%
4954	TELSTRA CORP	0.003%	92.255%
4955	METROPOLE TV-(M	0.003%	92.259%
4956	M3 INC	0.003%	92.262%
4957	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	92.266%
4958	NAN YA PRINTED	0.003%	92.269%
4959	UNDER ARMOUR IN	0.003%	92.273%
4960	BWP TRUST	0.003%	92.276%
4961	AMGEN INC SR UNSECURED 05/25 3.125	0.003%	92.280%
4962	LINK ADMINISTRA	0.003%	92.283%
4963	LINDSAY CORP COMMON STOCK USD1.0	0.003%	92.287%
4964	GENESCO INC COMMON STOCK USD1.0	0.003%	92.290%
4965	THAI UNION GROU	0.003%	92.293%
4966	LIBERBANK SA	0.003%	92.297%
4967	GPO IND BIMBO	0.003%	92.300%
4968	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.003%	92.304%
4969	ELIA SYS OPERAT	0.003%	92.307%
4970	NIKKISO CO	0.003%	92.311%
4971	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	92.314%
4972	VTECH HLDGS	0.003%	92.317%
4973	TRADE ME LTD	0.003%	92.321%
4974	KERRY LOGISTICS	0.003%	92.324%
4975	AMERICAN STATES WATER CO COMMON STOCK	0.003%	92.328%
4976	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.003%	92.331%
4977	COCA-COLA AMATI	0.003%	92.335%
4978	INVACARE CORP	0.003%	92.338%
4979	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.003%	92.341%
4980	USS CO. LTD.	0.003%	92.345%
4981	Ayala Land Inc	0.003%	92.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	HYUNDAI HEAVY I	0.003%	92.352%
4983	JOWA HLDGS CO L	0.003%	92.355%
4984	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.003%	92.358%
4985	SHIP FINANCE IN	0.003%	92.362%
4986	BARRATT DEVEL	0.003%	92.365%
4987	AUTOGRILL SPA	0.003%	92.369%
4988	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	92.372%
4989	KENDRION NV	0.003%	92.376%
4990	TJX COS INC SR UNSECURED 05/23 2.5	0.003%	92.379%
4991	APACHE CORP SR UNSECURED 04/22 3.25	0.003%	92.382%
4992	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	92.386%
4993	RYMAN HEALTHCAR	0.003%	92.389%
4994	INV LA CONSTRUC	0.003%	92.393%
4995	DAINIPPON PHARM	0.003%	92.396%
4996	SEVERSTAL GDR REG S GDR	0.003%	92.399%
4997	MUTHOOT FINANCE	0.003%	92.403%
4998	YUHAN CORP	0.003%	92.406%
4999	RESORTTRUST INC	0.003%	92.410%
5000	CHOICE PROPERTI	0.003%	92.413%
5001	SEMAPA SOC INVE	0.003%	92.416%
5002	CHENG SHIN RUBB	0.003%	92.420%
5003	MACQUARIE LEISU	0.003%	92.423%
5004	KERNEL HOLDING	0.003%	92.427%
5005	UTD DRUG	0.003%	92.430%
5006	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	92.433%
5007	FENNER	0.003%	92.437%
5008	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.003%	92.440%
5009	LYDALL INC COMMON STOCK USD.1	0.003%	92.444%
5010	OUTSOURCING INC	0.003%	92.447%
5011	CHINA SOUTH CIT	0.003%	92.450%
5012	CRAMO OYJ B SHS	0.003%	92.454%
5013	ELIS SA	0.003%	92.457%
5014	RESOLUTE FOREST	0.003%	92.460%
5015	SARACEN MINERAL	0.003%	92.464%
5016	MONMOUTH REAL E	0.003%	92.467%
5017	FAES FARMA SA	0.003%	92.471%
5018	SUGI HOLDINGS C	0.003%	92.474%
5019	BBMG CORPORATIO	0.003%	92.477%
5020	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.003%	92.481%
5021	BW OFFSHORE LTD	0.003%	92.484%
5022	HYAKUJUSHI BANK	0.003%	92.487%
5023	AEON MALL CO LT	0.003%	92.491%
5024	NICE SYSTEMS	0.003%	92.494%
5025	MARUICHI STL TU	0.003%	92.498%
5026	INDORAMA VENTUR	0.003%	92.501%
5027	KOSE	0.003%	92.504%
5028	BRAIT SA	0.003%	92.508%
5029	ITALGAS SPA	0.003%	92.511%
5030	IMP DEL DES Y E	0.003%	92.514%
5031	PANDOX AB	0.003%	92.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	VANGUARD INTL S	0.003%	92.521%
5033	DE'LONGHI SPA	0.003%	92.524%
5034	INDAH KIAT PULP	0.003%	92.528%
5035	ASANKO GOLD INC	0.003%	92.531%
5036	MEDIPAL HOLDING	0.003%	92.535%
5037	PACIFIC INDUSTR	0.003%	92.538%
5038	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.003%	92.541%
5039	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.545%
5040	LASALLE LOGIPOR	0.003%	92.548%
5041	TOKYO OHKA KOGY	0.003%	92.551%
5042	SCANSOURCE INC COMMON STOCK	0.003%	92.555%
5043	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	92.558%
5044	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	92.561%
5045	NAN YA PLASTIC	0.003%	92.565%
5046	BECHTLE AG	0.003%	92.568%
5047	HOUSE FOODS COR	0.003%	92.571%
5048	UTD STATES CELL	0.003%	92.575%
5049	AEGION CORP COMMON STOCK USD.01	0.003%	92.578%
5050	PRIMARY HEALTH	0.003%	92.581%
5051	KINGDEE INTERNA	0.003%	92.585%
5052	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	92.588%
5053	PERFICIENT INC COMMON STOCK USD.001	0.003%	92.591%
5054	ENQUEST PLC	0.003%	92.595%
5055	NANTO BANK	0.003%	92.598%
5056	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	92.602%
5057	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	92.605%
5058	WING TAI HOLDIN	0.003%	92.608%
5059	KINPO ELECTRONI	0.003%	92.611%
5060	GROUPON INC COMMON STOCK USD.0001	0.003%	92.615%
5061	JUST RETIREMENT	0.003%	92.618%
5062	GRAINGER TRUST	0.003%	92.621%
5063	GS RETAIL CO LT	0.003%	92.625%
5064	EPISTAR CORP	0.003%	92.628%
5065	COPPER MTN MNG	0.003%	92.631%
5066	GPO DE INVERSIO	0.003%	92.635%
5067	APOLLO HOSPITAL	0.003%	92.638%
5068	CHEUNG KONG INF	0.003%	92.641%
5069	PAPA JOHN'S INT	0.003%	92.645%
5070	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	92.648%
5071	GJENSIDIGE FORS	0.003%	92.651%
5072	ORGANIZACI SORI	0.003%	92.655%
5073	CAR INC	0.003%	92.658%
5074	FAR EAST INTL B	0.003%	92.661%
5075	BRILLIANCE CHIN	0.003%	92.665%
5076	EXACTECH INC COMMON STOCK USD.01	0.003%	92.668%
5077	SERCOMM CORP	0.003%	92.671%
5078	TOKYU CONST	0.003%	92.674%
5079	EXTREME NETWORKS INC COMMON STOCK USD.001	0.003%	92.678%
5080	TOHO BANK	0.003%	92.681%
5081	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	92.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	GLOVIS	0.003%	92.688%
5083	ANADOLU EFES BI	0.003%	92.691%
5084	TONG REN TANG T	0.003%	92.694%
5085	CRED SUIS GP FU	0.003%	92.698%
5086	IRISO ELECTRONI	0.003%	92.701%
5087	WALGREEN BOOTS	0.003%	92.704%
5088	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.003%	92.707%
5089	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	92.711%
5090	IINO KAIUN KAIS	0.003%	92.714%
5091	DAIFUKU CO	0.003%	92.717%
5092	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	92.721%
5093	EVERGREEN MARIN	0.003%	92.724%
5094	HIGHWEALTH CONS	0.003%	92.727%
5095	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.730%
5096	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	92.734%
5097	SCANA CORP COMMON STOCK	0.003%	92.737%
5098	HONG KONG LAND	0.003%	92.740%
5099	COCOKARA FINE H	0.003%	92.744%
5100	SHELL INTERNATI	0.003%	92.747%
5101	NWS HOLDINGS LT	0.003%	92.750%
5102	REGIS CORP COMMON STOCK USD.05	0.003%	92.753%
5103	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	92.757%
5104	JAPAN AVIATN EL	0.003%	92.760%
5105	JSW ENERGY LTD	0.003%	92.763%
5106	NICHIHA CORP	0.003%	92.767%
5107	HP INC SR UNSECURED 12/21 4.65	0.003%	92.770%
5108	CENTRAL GLASS C	0.003%	92.773%
5109	TRAVELSKY TECHN	0.003%	92.776%
5110	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	92.780%
5111	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.003%	92.783%
5112	COMFORIA RESIDE	0.003%	92.786%
5113	CTS CORP COMMON STOCK	0.003%	92.789%
5114	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	92.793%
5115	SHIMANO INC	0.003%	92.796%
5116	CHOW SANG SANG	0.003%	92.799%
5117	MONEX GROUP INC	0.003%	92.802%
5118	LG INTL CORP	0.003%	92.806%
5119	VASTNED RETAIL	0.003%	92.809%
5120	RPS GROUP PLC	0.003%	92.812%
5121	MANHATTAN ASSOC	0.003%	92.815%
5122	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	92.819%
5123	WORLD ACCEPTANCE CORP COMMON STOCK	0.003%	92.822%
5124	CyberAgent, Inc	0.003%	92.825%
5125	QUALYS INC COMMON STOCK USD.001	0.003%	92.828%
5126	LANDING INTL DE	0.003%	92.832%
5127	LATAM AIRLINES	0.003%	92.835%
5128	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	92.838%
5129	SKYFAME REALTY	0.003%	92.841%
5130	GRAPHITE INDIA	0.003%	92.845%
5131	TOPCO SCIENTIFI	0.003%	92.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	AUTOMOTIVE HOLD	0.003%	92.851%
5133	AUSTEVOLL SEAFO	0.003%	92.854%
5134	PIONEER CORP JP	0.003%	92.858%
5135	SANFILIPPO(JOHN	0.003%	92.861%
5136	KEIHIN ELEC EXP	0.003%	92.864%
5137	TOHO GAS CO	0.003%	92.867%
5138	GENTERA SAB DE	0.003%	92.871%
5139	YAMANASHI CHUO	0.003%	92.874%
5140	MYCRONIC AB	0.003%	92.877%
5141	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	92.880%
5142	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	92.884%
5143	TRUSCO NAKAYAMA	0.003%	92.887%
5144	DULUXGROUP LTD	0.003%	92.890%
5145	ZZZSAN-AI OIL C	0.003%	92.893%
5146	PT ANEKA TAMBAN	0.003%	92.897%
5147	IOOF HOLDINGS L	0.003%	92.900%
5148	ZZZPRIMA MEAT P	0.003%	92.903%
5149	ROBINSONS LAND	0.003%	92.906%
5150	KOREA PETROCHEM	0.003%	92.909%
5151	GUANGZHOU AUTOM	0.003%	92.913%
5152	TEXTAINER GROUP	0.003%	92.916%
5153	EXACT SCIENCES	0.003%	92.919%
5154	MYERS INDUSTRIES INC COMMON STOCK	0.003%	92.922%
5155	NANKAI ELEC RAI	0.003%	92.926%
5156	FOMENTO ECON ME	0.003%	92.929%
5157	KOMORI CORPORAT	0.003%	92.932%
5158	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	92.935%
5159	SAO MARTINHO SA	0.003%	92.938%
5160	TOKEN CORP	0.003%	92.942%
5161	BONAVA AB - B S	0.003%	92.945%
5162	GETAC TECHNOLOG	0.003%	92.948%
5163	SANKEN ELECTRIC	0.003%	92.951%
5164	NATURA COSMETIC	0.003%	92.955%
5165	SAMSUNG TECHWIN	0.003%	92.958%
5166	GPO TELEVISA	0.003%	92.961%
5167	JUMBO SA	0.003%	92.964%
5168	LIECHTENSTEINIS	0.003%	92.967%
5169	AEON DELIGHT	0.003%	92.971%
5170	ZARDOYA-OTIS	0.003%	92.974%
5171	INVESCO OFFICE	0.003%	92.977%
5172	GRANGES AB	0.003%	92.980%
5173	M/I HOMES INC COMMON STOCK USD.01	0.003%	92.983%
5174	SEOUL SEMICONDU	0.003%	92.987%
5175	GUDANG GARAM(PE	0.003%	92.990%
5176	KATO SANGYO CO	0.003%	92.993%
5177	PTC INC COMMON STOCK USD.01	0.003%	92.996%
5178	NAMPAK LTD.	0.003%	92.999%
5179	SAMSUNG CARD	0.003%	93.003%
5180	CJ E&M CORPORAT	0.003%	93.006%
5181	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	93.009%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	F E CONSORTM IN	0.003%	93.012%
5183	WESTERN AREAS N	0.003%	93.015%
5184	MONOTARO CO.LTD	0.003%	93.019%
5185	FUTABA CORP	0.003%	93.022%
5186	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.025%
5187	ECHO GLOBAL LOG	0.003%	93.028%
5188	TRANSPORT INTL	0.003%	93.031%
5189	LEIDOS HOLDINGS	0.003%	93.034%
5190	LG INDL SYSTEMS	0.003%	93.038%
5191	AOMORI BANK	0.003%	93.041%
5192	TACHI-S CO	0.003%	93.044%
5193	LATECOERE	0.003%	93.047%
5194	PREMIER OIL	0.003%	93.050%
5195	KIATNAKIN FIN&S	0.003%	93.053%
5196	PAN OCEAN CO	0.003%	93.057%
5197	FARMER BROS CO COMMON STOCK USD1.0	0.003%	93.060%
5198	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	93.063%
5199	STUART OLSON IN	0.003%	93.066%
5200	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.069%
5201	SHIKOKU ELEC PO	0.003%	93.072%
5202	PC CONNECTION	0.003%	93.075%
5203	E-MART CO. LTD.	0.003%	93.079%
5204	CHAMPION REAL E	0.003%	93.082%
5205	SENKO CO	0.003%	93.085%
5206	IRPC PUBLIC CO	0.003%	93.088%
5207	ECLIPX GROUP LT	0.003%	93.091%
5208	SINBON ELECTRON	0.003%	93.094%
5209	DAH SING BANKIN	0.003%	93.098%
5210	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.101%
5211	LENNAR CORP COMPANY GUAR 01/22 4.125	0.003%	93.104%
5212	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.003%	93.107%
5213	SUDAMERICANA VA	0.003%	93.110%
5214	SAMPO OYJ	0.003%	93.113%
5215	ALS LTD	0.003%	93.116%
5216	SYDNEY AIRPORT	0.003%	93.120%
5217	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.123%
5218	NIPPON CHEMI-CO	0.003%	93.126%
5219	RAMIRENT OYJ	0.003%	93.129%
5220	BURE INVESTMENT	0.003%	93.132%
5221	NESTLE FINANCE	0.003%	93.135%
5222	KITZ CORPORATIO	0.003%	93.138%
5223	AUSTRIA TECHNOL	0.003%	93.142%
5224	NISSHIN STEEL H	0.003%	93.145%
5225	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.148%
5226	SLATE RETAIL RE	0.003%	93.151%
5227	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	93.154%
5228	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	93.157%
5229	MORGUARD REAL E	0.003%	93.160%
5230	TOWER INTL INC	0.003%	93.163%
5231	ASTRAL FOODS	0.003%	93.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	GOLDEN STAR RES	0.003%	93.170%
5233	COMTECH TELE CO	0.003%	93.173%
5234	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.176%
5235	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.179%
5236	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.003%	93.182%
5237	FLEURY SA	0.003%	93.185%
5238	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.188%
5239	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.192%
5240	KEYCORP	0.003%	93.195%
5241	CHARTER HALL	0.003%	93.198%
5242	ISHIHARA SANGYO	0.003%	93.201%
5243	MIRAIT HLDG COR	0.003%	93.204%
5244	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.207%
5245	BCO ABC BRASIL	0.003%	93.210%
5246	HUMANA INC SR UNSECURED 10/19 2.625	0.003%	93.213%
5247	SANTAM	0.003%	93.216%
5248	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	93.219%
5249	KOC HOLDING AS	0.003%	93.223%
5250	AOZORA BANK	0.003%	93.226%
5251	FOXCONN TECHNOL	0.003%	93.229%
5252	KEIO CORP	0.003%	93.232%
5253	OKI ELECTRIC IN	0.003%	93.235%
5254	LUNDIN PERTOLEU	0.003%	93.238%
5255	ENBRIDGE ENERGY	0.003%	93.241%
5256	RECTICEL	0.003%	93.244%
5257	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.247%
5258	PARK 24 CO	0.003%	93.250%
5259	TEMP HOLDINGS C	0.003%	93.254%
5260	WUESTENROT & WU	0.003%	93.257%
5261	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.260%
5262	GREENLAND HONG	0.003%	93.263%
5263	FELDA GLOBAL VE	0.003%	93.266%
5264	KEPPEL DC REIT	0.003%	93.269%
5265	SHINKO ELEC IND	0.003%	93.272%
5266	RAJESH EXPORTS	0.003%	93.275%
5267	NIPPON DENSETSU	0.003%	93.278%
5268	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.281%
5269	BARR(A.G.)	0.003%	93.284%
5270	ACCELL GROUP	0.003%	93.287%
5271	SALINI IMPREGIL	0.003%	93.290%
5272	ORION CORP	0.003%	93.294%
5273	AMBEV SA ADR ADR	0.003%	93.297%
5274	CROMPTON GREAVE	0.003%	93.300%
5275	DIALOG GROUP BH	0.003%	93.303%
5276	TOHO ZINC CO LT	0.003%	93.306%
5277	TOAGOSEI CO LTD	0.003%	93.309%
5278	PERPETUAL TST A	0.003%	93.312%
5279	NEW WAVE GROUP	0.003%	93.315%
5280	JARDINE CYCLE	0.003%	93.318%
5281	NS SOLUTIONS CO	0.003%	93.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	ADANI ENTERPRIS	0.003%	93.324%
5283	Mobistar SA	0.003%	93.327%
5284	SPEEDWAY MOTORS	0.003%	93.330%
5285	TLG IMMOBILIEN	0.003%	93.333%
5286	ZUGER KANTONALB	0.003%	93.336%
5287	JB FINANCIAL GR	0.003%	93.340%
5288	TOP GLOVE CORP	0.003%	93.343%
5289	VEDANTA RESOURC	0.003%	93.346%
5290	RAIN INDUSTRIES	0.003%	93.349%
5291	AOKI INTL	0.003%	93.352%
5292	BK OF EAST ASIA	0.003%	93.355%
5293	ODONTOPREV SA	0.003%	93.358%
5294	JIANGSU EXPRESS	0.003%	93.361%
5295	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.364%
5296	POWERLONG REAL	0.003%	93.367%
5297	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.370%
5298	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	93.373%
5299	EBOS GROUP LTD	0.003%	93.376%
5300	SINGAPORE POST	0.003%	93.379%
5301	DIGI.COM BHD	0.003%	93.382%
5302	KADOKAWA DWANGO	0.003%	93.385%
5303	JAPAN DISPLAY I	0.003%	93.388%
5304	ROCHE HOLDING A	0.003%	93.391%
5305	KEISEI ELEC RY	0.003%	93.394%
5306	BOC AVIATION LT	0.003%	93.397%
5307	DR PEPPER SNAPP	0.003%	93.400%
5308	K12 INC COMMON STOCK USD.0001	0.003%	93.403%
5309	TONG YANG INDUS	0.003%	93.406%
5310	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.410%
5311	CONTACT ENERGY	0.003%	93.413%
5312	NIPPON REIT INV	0.003%	93.416%
5313	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	93.419%
5314	YODOGAWA STEEL	0.003%	93.422%
5315	NISSAN SHATAI C	0.003%	93.425%
5316	ESURE GROUP PLC	0.003%	93.428%
5317	JACCS CO	0.003%	93.431%
5318	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.434%
5319	RIPLEY CORP SA	0.003%	93.437%
5320	KYOKUTO KAIHATS	0.003%	93.440%
5321	MALLINCKRODT PL	0.003%	93.443%
5322	OLAM INTERNATIO	0.003%	93.446%
5323	FUKUYAMA TRANSP	0.003%	93.449%
5324	JINRO LTD	0.003%	93.452%
5325	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.455%
5326	LENDINGTREE INC COMMON STOCK USD.01	0.003%	93.458%
5327	FUJITEC CO	0.003%	93.461%
5328	EXPRESS INC COMMON STOCK	0.003%	93.464%
5329	SEKISUI HOUSE	0.003%	93.467%
5330	TAIWAN FERTILIZ	0.003%	93.470%
5331	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	93.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	JGC CORP	0.003%	93.476%
5333	NISHIO RENT ALL	0.003%	93.479%
5334	DIVERS RES BHD	0.003%	93.482%
5335	MACQUARIE MEXIC	0.003%	93.485%
5336	MICRO-STAR INTL	0.003%	93.488%
5337	RUENTEX DEVELOP	0.003%	93.491%
5338	TISCO FINANCIAL	0.003%	93.494%
5339	IRESS MARKET TE	0.003%	93.497%
5340	ACTUA CORP COMMON STOCK USD.001	0.003%	93.500%
5341	MOCHIDA PHARM C	0.003%	93.503%
5342	PALTAC CORP	0.003%	93.506%
5343	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.509%
5344	PERUSAHAAN GAS	0.003%	93.512%
5345	CJ O SHOPPING C	0.003%	93.515%
5346	CAHYA MATA SARA	0.003%	93.518%
5347	MEIDENSHA CORP	0.003%	93.521%
5348	IZUMI CO	0.003%	93.524%
5349	VITASOY INTL	0.003%	93.527%
5350	CHINA NATIONAL	0.003%	93.530%
5351	IBJ LEASING CO	0.003%	93.533%
5352	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.536%
5353	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.539%
5354	CSR CORP	0.003%	93.542%
5355	EZCORP INC CL A COMMON STOCK USD.01	0.003%	93.545%
5356	SHOWA CORP	0.003%	93.548%
5357	INTL METAL SERV	0.003%	93.551%
5358	NIB HOLDINGS LT	0.003%	93.554%
5359	BELLUNA CO.LTD	0.003%	93.557%
5360	TELEFONICA DEUT	0.003%	93.560%
5361	UNIFI INC	0.003%	93.562%
5362	HUTCHISON TEL-H	0.003%	93.565%
5363	SUMITOMO METAL	0.003%	93.568%
5364	WORLDPAY INC	0.003%	93.571%
5365	PORTO SEGURO SA	0.003%	93.574%
5366	POLSKIE GORNICT	0.003%	93.577%
5367	FENG HSIN IRON&	0.003%	93.580%
5368	ELEC POWER DEV	0.003%	93.583%
5369	CONSORT MEDICAL	0.003%	93.586%
5370	TRAKYA CAM SANA	0.003%	93.589%
5371	HOPSON DEVELOPM	0.003%	93.592%
5372	HITACHI MAXELL	0.003%	93.595%
5373	BAYWA AG (BAYER	0.003%	93.598%
5374	LUYE PHARMA GRO	0.003%	93.601%
5375	HEXAWARE TECHNO	0.003%	93.604%
5376	GREAT WALL ENTE	0.003%	93.607%
5377	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.003%	93.610%
5378	FASTIGHETS AB B	0.003%	93.613%
5379	HANJIN KAL CORP	0.003%	93.616%
5380	BT INVESTMENT M	0.003%	93.619%
5381	ALKERMES PLC	0.003%	93.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	COMMONWEALTH BA	0.003%	93.625%
5383	SA CORP REAL ES	0.003%	93.628%
5384	YUEN FOONG YU M	0.003%	93.631%
5385	INTL BK RECON &	0.003%	93.634%
5386	COMMONWEALTH BA	0.003%	93.636%
5387	WIHLBORGS FASTI	0.003%	93.639%
5388	DIGITAL CHINA H	0.003%	93.642%
5389	SINGAPORE EXCHA	0.003%	93.645%
5390	ELRINGKLINGER	0.003%	93.648%
5391	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	93.651%
5392	EMP NAC ELECTRI	0.003%	93.654%
5393	HARMONY GOLD MN	0.003%	93.657%
5394	ENGIE BRASIL SA	0.003%	93.660%
5395	ARCS CO LTD	0.003%	93.663%
5396	ASIAN DEVELOPME	0.003%	93.666%
5397	CHATHAM LODGING	0.003%	93.669%
5398	NITTO BOSEKI CO	0.003%	93.672%
5399	GO-AHEAD GROUP	0.003%	93.675%
5400	ALCONIX CORPORA	0.003%	93.678%
5401	LUXOTTICA GROUP	0.003%	93.681%
5402	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	93.683%
5403	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	93.686%
5404	BEIJING CAP LAN	0.003%	93.689%
5405	AKER SOLUTIONS	0.003%	93.692%
5406	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.695%
5407	TAICHUNG	0.003%	93.698%
5408	LAR ESPANA REAL	0.003%	93.701%
5409	DOOSAN CORP	0.003%	93.704%
5410	ASCOTT RESIDENC	0.003%	93.707%
5411	HEIWA REAL ESTA	0.003%	93.710%
5412	NISSHINBO IND I	0.003%	93.713%
5413	PARAMOUNT BED H	0.003%	93.716%
5414	MANTRA GROUP LT	0.003%	93.718%
5415	KARDEX	0.003%	93.721%
5416	SAIZERIYA COMPA	0.003%	93.724%
5417	FRONTERA ENERGY	0.003%	93.727%
5418	NEMETSCHKE AG	0.003%	93.730%
5419	RPX CORP COMMON STOCK USD.0001	0.003%	93.733%
5420	BANPU PUBLIC CO	0.003%	93.736%
5421	PAZ CORP SA	0.003%	93.739%
5422	PREMIER INVESTM	0.003%	93.742%
5423	CIA HERING	0.003%	93.745%
5424	MID REIT INC	0.003%	93.747%
5425	ABACUS PROPERTY	0.003%	93.750%
5426	SM PRIME HLDGS	0.003%	93.753%
5427	TUNG HO STEEL E	0.003%	93.756%
5428	SAN-A CO LTD	0.003%	93.759%
5429	NOBIA AB NEW	0.003%	93.762%
5430	AXCELIS TECHNOL	0.003%	93.765%
5431	Alliance Global	0.003%	93.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	ADVANTEST	0.003%	93.771%
5433	ACER INC	0.003%	93.773%
5434	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	93.776%
5435	EMBOTELLA ANDIN	0.003%	93.779%
5436	JUKI CORP	0.003%	93.782%
5437	EI TOWERS SPA	0.003%	93.785%
5438	BELLAMY'S AUSTR	0.003%	93.788%
5439	HEIWADO CO LTD	0.003%	93.791%
5440	RHB Capital	0.003%	93.794%
5441	JAPAN SECS FINA	0.003%	93.797%
5442	GUNGHO ONLINE E	0.003%	93.799%
5443	WESTERN GAS PAR	0.003%	93.802%
5444	SHUN TAK HLDGS	0.003%	93.805%
5445	THAI MILITARY B	0.003%	93.808%
5446	DAINICHISEIKA C	0.003%	93.811%
5447	OTSUKA CORP	0.003%	93.814%
5448	LASSILA & TIKAN	0.003%	93.817%
5449	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.003%	93.820%
5450	NICHI-IKO PHARM	0.003%	93.822%
5451	SKY PERFECT JSA	0.003%	93.825%
5452	BAT INTL FINANC	0.003%	93.828%
5453	METALL ZUG AG	0.003%	93.831%
5454	KINTETSU WORLD	0.003%	93.834%
5455	HANSTEEN HOLDIN	0.003%	93.837%
5456	TASSAL GROUP	0.003%	93.840%
5457	CORBY SPIRIT AN	0.003%	93.842%
5458	KANAMOTO CO LTD	0.003%	93.845%
5459	CDL HOSPITALITY	0.003%	93.848%
5460	WD 40 CO COMMON STOCK USD.001	0.003%	93.851%
5461	TITAN INDUSTRIE	0.003%	93.854%
5462	OMNIA HOLDINGS	0.003%	93.857%
5463	MAYORA INDAH	0.003%	93.860%
5464	DAIKYO INC	0.003%	93.862%
5465	ALL NIPPON AIRW	0.003%	93.865%
5466	DELPHI TECHNOLO	0.003%	93.868%
5467	STRIDES ARCOLAB	0.003%	93.871%
5468	ELITE MATERIAL	0.003%	93.874%
5469	CROMWELL PROPER	0.003%	93.877%
5470	KYUSHU ELEC POW	0.003%	93.880%
5471	PETS AT HOME GR	0.003%	93.882%
5472	MENICON CO LTD	0.003%	93.885%
5473	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.003%	93.888%
5474	INABATA & CO	0.003%	93.891%
5475	G&L BEIJER AB B	0.003%	93.894%
5476	TVS MOTOR CO	0.003%	93.897%
5477	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	93.899%
5478	EMS-CHEMIE HLDG	0.003%	93.902%
5479	HONG LEONG CRED	0.003%	93.905%
5480	SUPALAI PUBLIC	0.003%	93.908%
5481	HUBER & SUHNER	0.003%	93.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	HELICAL BAR PLC	0.003%	93.914%
5483	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	93.916%
5484	RITEK INC	0.003%	93.919%
5485	HOTA INDUSTRIAL	0.003%	93.922%
5486	DOMINOS PIZZA E	0.003%	93.925%
5487	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.003%	93.928%
5488	ENGINEERS INDIA	0.003%	93.931%
5489	ETERNAL CHEMICA	0.003%	93.933%
5490	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.936%
5491	CA IMMOBILIEN A	0.003%	93.939%
5492	ZENKOKU HOSHO C	0.003%	93.942%
5493	INDRA SISTEMAS	0.003%	93.945%
5494	MOTOR OIL SA	0.003%	93.947%
5495	JCU CORP	0.003%	93.950%
5496	CHICONY ELECTRO	0.003%	93.953%
5497	DAIBIRU CORP	0.003%	93.956%
5498	MIGDAL INSURAN	0.003%	93.959%
5499	TRAVELPORT WORL	0.003%	93.962%
5500	HAKUHODO DY HLD	0.003%	93.964%
5501	MORGUARD NORTH	0.003%	93.967%
5502	METLIFECARE LTD	0.003%	93.970%
5503	GROUP COMERCIAL	0.003%	93.973%
5504	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	93.976%
5505	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	93.978%
5506	FRESENIUS MEDIC	0.003%	93.981%
5507	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	93.984%
5508	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	93.987%
5509	RELIANCE POWER	0.003%	93.990%
5510	CHINA HIGH SPEE	0.003%	93.992%
5511	JVC KENWOOD HLD	0.003%	93.995%
5512	ALBIOMA	0.003%	93.998%
5513	ARC LAND SAKAMO	0.003%	94.001%
5514	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.003%	94.004%
5515	GOODMAN PROPERT	0.003%	94.006%
5516	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.009%
5517	ITOCHU TECHNO S	0.003%	94.012%
5518	RAMCO-GERSHENSO	0.003%	94.015%
5519	BORREGAARD ASA	0.003%	94.018%
5520	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.020%
5521	KABU.COM SECURI	0.003%	94.023%
5522	SAGAMI RAILWAY	0.003%	94.026%
5523	HUAKU DEVELOPME	0.003%	94.029%
5524	KLAB INC	0.003%	94.031%
5525	GENWORTH MORTGA	0.003%	94.034%
5526	HUA HONG SEMICO	0.003%	94.037%
5527	CORETRONICS COR	0.003%	94.040%
5528	GUOCO GROUP	0.003%	94.043%
5529	CHINA ORIENTAL	0.003%	94.045%
5530	TAISHO PHARMACE	0.003%	94.048%
5531	AIRBOSS OF AMER	0.003%	94.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	JAPAN AIRPORT T	0.003%	94.054%
5533	CASHBUILD LTD	0.003%	94.057%
5534	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.059%
5535	AXIA REAL ESTAT	0.003%	94.062%
5536	CJ CGV	0.003%	94.065%
5537	AUTOZONE INC SR UNSECURED 04/22 3.7	0.003%	94.068%
5538	FUSHAN INTL ENE	0.003%	94.070%
5539	MEITEC CORPORAT	0.003%	94.073%
5540	BANK OF BARODA	0.003%	94.076%
5541	NISSIN ELECTRIC	0.003%	94.079%
5542	AIA ENGINEERING	0.003%	94.081%
5543	LINDAB INTL AB	0.003%	94.084%
5544	KUNGSLEDEN AB N	0.003%	94.087%
5545	RESOLUTE MINING	0.003%	94.090%
5546	ONESAVINGS BANK	0.003%	94.093%
5547	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.003%	94.095%
5548	S FOODS INC	0.003%	94.098%
5549	PUNJAB NATIONAL	0.003%	94.101%
5550	STEEL AUTHORITY	0.003%	94.104%
5551	PRADA SPA	0.003%	94.106%
5552	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.109%
5553	ENDEAVOUR SILVE	0.003%	94.112%
5554	LAWSON	0.003%	94.115%
5555	AK HOLDINGS INC	0.003%	94.117%
5556	JOLLIBEE FOODS	0.003%	94.120%
5557	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	94.123%
5558	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.126%
5559	PRINCE HOUSING	0.003%	94.128%
5560	CHINA SHIPPING	0.003%	94.131%
5561	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.134%
5562	KENEDIX RESIDEN	0.003%	94.137%
5563	GRAMMER AG	0.003%	94.139%
5564	PARKWAY LIFE RE	0.003%	94.142%
5565	AK STEEL HOLDIN	0.003%	94.145%
5566	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.003%	94.148%
5567	ORIFLAME HOLDIN	0.003%	94.150%
5568	MARINEMAX INC COMMON STOCK USD.001	0.003%	94.153%
5569	BUMI ARMADA BER	0.003%	94.156%
5570	BOLSA MEXICANA	0.003%	94.159%
5571	KAKAKU.COM INC	0.003%	94.161%
5572	INTERCONEXION E	0.003%	94.164%
5573	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.003%	94.167%
5574	EZAKI GLICO CO	0.003%	94.170%
5575	ZENSHO CO LTD	0.003%	94.172%
5576	GPO CATALANA OC	0.003%	94.175%
5577	INARI AMERTRON	0.003%	94.178%
5578	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.180%
5579	ZCL COMPOSITES	0.003%	94.183%
5580	BANCO SANTANDER	0.003%	94.186%
5581	VOLKSWAGEN LEAS	0.003%	94.189%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	SATO CORP	0.003%	94.191%
5583	SEMEN GRESIK	0.003%	94.194%
5584	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.197%
5585	OCLARO INC COMMON STOCK USD.01	0.003%	94.200%
5586	NISHI NIPPON RR	0.003%	94.202%
5587	PACIFIC TEXTILE	0.003%	94.205%
5588	UNITED LABORATO	0.003%	94.208%
5589	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.210%
5590	TV18 BROADCAST	0.003%	94.213%
5591	ATLANTICA YIELD	0.003%	94.216%
5592	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.219%
5593	INTERNET INITIA	0.003%	94.221%
5594	FB FINANCIAL CORP COMMON STOCK USD1.0	0.003%	94.224%
5595	FERREXPO PLC	0.003%	94.227%
5596	TAEYOUNG ENGINE	0.003%	94.229%
5597	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.232%
5598	D/S NORDEN	0.003%	94.235%
5599	FRASERS CENTREP	0.003%	94.238%
5600	GETTY PETROLEUM	0.003%	94.240%
5601	SKYLARK CO LTD	0.003%	94.243%
5602	TXC CORPN	0.003%	94.246%
5603	CHENG UEI PRECI	0.003%	94.249%
5604	TELEFONICA BRASIL ADR ADR	0.003%	94.251%
5605	ZEE ENTERTAIN E	0.003%	94.254%
5606	TAKARA LEBEN CO	0.003%	94.257%
5607	CENTRL PLAZA HO	0.003%	94.259%
5608	HUATAI SECURITI	0.003%	94.262%
5609	SCHOUW & CO	0.003%	94.265%
5610	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.267%
5611	FURUKAWA CO	0.003%	94.270%
5612	MISC BERHAD	0.003%	94.273%
5613	INDIABULL REAL	0.003%	94.276%
5614	FREEMAN FINANCI	0.003%	94.278%
5615	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.281%
5616	HUFVUDSTADEN AB	0.003%	94.284%
5617	GRUPO AEROPORTU	0.003%	94.286%
5618	CHINA RAILWAY S	0.003%	94.289%
5619	ULTIMATE	0.003%	94.292%
5620	ADVANCED MICRO	0.003%	94.294%
5621	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.003%	94.297%
5622	NYRSTAR NV	0.003%	94.300%
5623	RICARDO	0.003%	94.303%
5624	EXELON GENERATI	0.003%	94.305%
5625	EVENT HOSPITALI	0.003%	94.308%
5626	CT REAL ESTATE	0.003%	94.311%
5627	NEW ORIENTAL ED	0.003%	94.313%
5628	LAM RESEARCH CO	0.003%	94.316%
5629	BAVARIAN NORDIC	0.003%	94.319%
5630	TONGDA GROUP HL	0.003%	94.321%
5631	CEWE COLOR HLDG	0.003%	94.324%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	BENI STABILI IT	0.003%	94.327%
5633	STEADFAST GROUP	0.003%	94.329%
5634	HANIL CEMENT MF	0.003%	94.332%
5635	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.335%
5636	EVERLIGHT ELECT	0.003%	94.337%
5637	RUTH'S HOSPITAL	0.003%	94.340%
5638	CYFROWY POLSAT	0.003%	94.343%
5639	VST HLDGS	0.003%	94.345%
5640	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.348%
5641	BIZLINK HOLDING	0.003%	94.351%
5642	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	94.353%
5643	CEBU AIR INC	0.003%	94.356%
5644	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.359%
5645	ALTICE NV CLAS	0.003%	94.361%
5646	PILOT CORP (NEW	0.003%	94.364%
5647	NOJIMA CORP	0.003%	94.367%
5648	KOMBASSAN HOLDI	0.003%	94.369%
5649	SUMITOMO WAREHO	0.003%	94.372%
5650	KRUK SA	0.003%	94.375%
5651	CHINA FOOD LTD	0.003%	94.377%
5652	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.380%
5653	SINGAPORE TECH	0.003%	94.383%
5654	OVS SPA	0.003%	94.385%
5655	IWATE(BANK OF)	0.003%	94.388%
5656	SELECT HARVESTS	0.003%	94.391%
5657	ADANI POWER LTD	0.003%	94.393%
5658	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.003%	94.396%
5659	MARCUS CORP	0.003%	94.399%
5660	MENZIES(JOHN)	0.003%	94.401%
5661	SINOTRANS SHIPP	0.003%	94.404%
5662	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	94.407%
5663	SAUL CENTERS INC REIT USD.01	0.003%	94.409%
5664	RED STAR MACALL	0.003%	94.412%
5665	TATA CHEMICALS	0.003%	94.414%
5666	YAMAGATA BANK	0.003%	94.417%
5667	NORDSTROM INC	0.003%	94.420%
5668	REDINGTON INDIA	0.003%	94.422%
5669	BHARAT PETROL C	0.003%	94.425%
5670	TRANSM ALIANCA	0.003%	94.428%
5671	PT BUMI SERPONG	0.003%	94.430%
5672	TELEKOM AUSTRIA	0.003%	94.433%
5673	INVESQUE INC	0.003%	94.436%
5674	CHINA MOTOR CO	0.003%	94.438%
5675	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.441%
5676	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	94.444%
5677	NISSIN KOGYO	0.003%	94.446%
5678	ZHEN DING TECHN	0.003%	94.449%
5679	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.451%
5680	BETSSON AB	0.003%	94.454%
5681	CAROLINA FINANCIAL CORP COMMON STOCK	0.003%	94.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	SAINT MARC HLDG	0.003%	94.459%
5683	XINJIANG GOLDWI	0.003%	94.462%
5684	GEMDALE PROPERT	0.003%	94.465%
5685	ASIA PACIFIC TE	0.003%	94.467%
5686	SUPERVALU INC COMMON STOCK USD.01	0.003%	94.470%
5687	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.472%
5688	CHOW TAI FOOK J	0.003%	94.475%
5689	FORMOSA PETROCH	0.003%	94.478%
5690	IOI PROPERTIES	0.003%	94.480%
5691	NIPPON SHEET GL	0.003%	94.483%
5692	PLATINUM ASSET	0.003%	94.486%
5693	PACIFIC METALS	0.003%	94.488%
5694	DEUTSCHE BETEI	0.003%	94.491%
5695	PETRONAS CHEMIC	0.003%	94.493%
5696	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.003%	94.496%
5697	MACQUARIE KOREA	0.003%	94.499%
5698	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.501%
5699	KANSAI PAINT CO	0.003%	94.504%
5700	DNO INTERNATION	0.003%	94.506%
5701	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.509%
5702	EN-JAPAN INC.	0.003%	94.512%
5703	YAKO CO	0.003%	94.514%
5704	RONSHINE CHINA	0.003%	94.517%
5705	FUYAO GLASS IND	0.003%	94.520%
5706	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.522%
5707	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.525%
5708	BECTON DICKINSO	0.003%	94.527%
5709	JUROKU BANK	0.003%	94.530%
5710	GRIEG SEAFOOD A	0.003%	94.533%
5711	BERTRANDT AG	0.003%	94.535%
5712	PUREGOLD PRICE	0.003%	94.538%
5713	DONGKUK STEEL M	0.003%	94.540%
5714	OPHIR ENERGY PL	0.003%	94.543%
5715	EXPRESS SCRIPTS	0.003%	94.546%
5716	TSI HOLDINGS CO	0.003%	94.548%
5717	AFG ARBONIA-FOR	0.003%	94.551%
5718	FORHOUSE CORP	0.003%	94.553%
5719	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.556%
5720	ALGOMA CENTRAL	0.003%	94.559%
5721	ARCADYAN TECHNO	0.003%	94.561%
5722	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	94.564%
5723	GAMESA CORP TEC	0.003%	94.566%
5724	ST SHINE OPTICA	0.003%	94.569%
5725	CIECH SA	0.003%	94.572%
5726	ENNIS INC COMMON STOCK USD2.5	0.003%	94.574%
5727	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	94.577%
5728	LEAGOLD MINING	0.003%	94.579%
5729	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	94.582%
5730	TOOTSIE ROLL IN	0.003%	94.584%
5731	BENETEAU	0.003%	94.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	PIOLAX CO	0.003%	94.590%
5733	TRULY INTL HLDG	0.003%	94.592%
5734	BILIA AB	0.003%	94.595%
5735	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	94.597%
5736	DAISEKI CO LTD	0.003%	94.600%
5737	TAKARA STANDARD	0.003%	94.603%
5738	O/SEAS UNION EN	0.003%	94.605%
5739	FRASERS LOGISTI	0.003%	94.608%
5740	GATX CORP	0.003%	94.610%
5741	TSRC CORP	0.003%	94.613%
5742	KOHNAN SHOJI	0.003%	94.615%
5743	FU SHOU YUAN IN	0.003%	94.618%
5744	AT+T INC SR UNSECURED 02/21 2.8	0.003%	94.621%
5745	TATSUTA ELEC WI	0.003%	94.623%
5746	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.626%
5747	EVERSOURCE ENER	0.003%	94.628%
5748	PEMBANGUNAN P	0.003%	94.631%
5749	SUMITOMO DENSET	0.003%	94.633%
5750	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.636%
5751	FIVE PRIME THER	0.003%	94.639%
5752	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	94.641%
5753	CREDITO EMILIAN	0.003%	94.644%
5754	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	94.646%
5755	RTL GROUP SA	0.003%	94.649%
5756	BEZEQ ISRAEL TE	0.003%	94.651%
5757	SHANGHAI ELECTR	0.003%	94.654%
5758	WALSIN LIHWA CO	0.003%	94.656%
5759	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.659%
5760	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	94.662%
5761	REDES ENERGETIC	0.003%	94.664%
5762	SCHAEFFLER AG P	0.003%	94.667%
5763	CEVA INC COMMON STOCK USD.001	0.003%	94.669%
5764	SANYO SPEC STEE	0.003%	94.672%
5765	CHINA INTL MARI	0.003%	94.674%
5766	TRENCOR	0.003%	94.677%
5767	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.679%
5768	OESTERREICHISCH	0.003%	94.682%
5769	MATCH GROUP INC COMMON STOCK USD.001	0.003%	94.685%
5770	KONINKLIJKE WES	0.003%	94.687%
5771	YOKOGAWA BRIDGE	0.003%	94.690%
5772	ASR NEDERLAND N	0.003%	94.692%
5773	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.695%
5774	MARICO LTD	0.003%	94.697%
5775	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	94.700%
5776	CHINA POWER INT	0.003%	94.702%
5777	S&T AG	0.003%	94.705%
5778	DXP ENTERPRISES	0.003%	94.708%
5779	FORMOSA TAFFETA	0.003%	94.710%
5780	KEYBANK NA/CLEV	0.003%	94.713%
5781	ORIENTAL UNION	0.003%	94.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	MIZUHO FINL GP	0.003%	94.718%
5783	AMOREPACIFIC-NE	0.003%	94.720%
5784	TAIWAN STYRENE	0.003%	94.723%
5785	SUMITOMO TITANI	0.003%	94.725%
5786	MAIDEN HLDGS LT	0.003%	94.728%
5787	TAG TEGERNSEE I	0.003%	94.730%
5788	WAKITA & CO	0.003%	94.733%
5789	MARCOPOLO SA	0.003%	94.735%
5790	CAPITARETAIL CH	0.003%	94.738%
5791	NORDEA BANK AB	0.003%	94.741%
5792	DOMETIC GROUP A	0.003%	94.743%
5793	FORTUNE R/EST I	0.003%	94.746%
5794	CONSTRUCCIONES	0.003%	94.748%
5795	TAV HAVALIMANLA	0.003%	94.751%
5796	NIPPON SIGNAL C	0.003%	94.753%
5797	REFRESCO GROUP	0.003%	94.756%
5798	DAISHIN SECURIT	0.003%	94.758%
5799	LG HAUSYS LTD	0.003%	94.761%
5800	GLAXOSMITHKLINE	0.003%	94.763%
5801	INABA DENKISANG	0.003%	94.766%
5802	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	94.768%
5803	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.771%
5804	SLC AGRICOLA SA	0.003%	94.773%
5805	IMA(IND MACC AU	0.003%	94.776%
5806	SINOPEC KANTONS	0.003%	94.779%
5807	CRH MEDICAL COR	0.003%	94.781%
5808	SK CHEMICALS CO	0.003%	94.784%
5809	JAPFA COMFEED I	0.003%	94.786%
5810	VS INDUSTRY BHD	0.003%	94.789%
5811	ITE GROUP	0.003%	94.791%
5812	GEAR ENERGY LTD	0.003%	94.794%
5813	OIL REFINERIES	0.003%	94.796%
5814	GLOBE TELECOM I	0.003%	94.799%
5815	PRECINT PRO	0.003%	94.801%
5816	SUNDRUG CO LTD	0.003%	94.804%
5817	TENARIS S.A.	0.003%	94.806%
5818	LUXOFT HOLDING	0.003%	94.809%
5819	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	94.811%
5820	IDBI BANK LTD	0.003%	94.814%
5821	PACIFIC BASIN S	0.003%	94.816%
5822	FUTABA INDUSTRI	0.003%	94.819%
5823	SOHU.COM INC	0.003%	94.821%
5824	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.824%
5825	MYOB GROUP LTD	0.003%	94.826%
5826	HANA TOUR SERVI	0.003%	94.829%
5827	KOREA LINE CORP	0.003%	94.831%
5828	TOEI CO	0.003%	94.834%
5829	LG HOME SHOPPIN	0.003%	94.836%
5830	MEDY-TOX INC	0.003%	94.839%
5831	CONCENTRIC AB	0.003%	94.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	INTL NICKEL IND	0.003%	94.844%
5833	NORITZ CORP	0.003%	94.846%
5834	ALTAREA SCA	0.003%	94.849%
5835	YUNG TAY ENGINE	0.003%	94.851%
5836	FOSTER ELECTRIC	0.003%	94.854%
5837	GMO INTERNET IN	0.002%	94.856%
5838	BINCK NV	0.002%	94.859%
5839	PER AARSLEFF A/	0.002%	94.861%
5840	NIHON KOHDEN CO	0.002%	94.864%
5841	TOKYO STEEL MFG	0.002%	94.866%
5842	KANTO DENKA KOG	0.002%	94.869%
5843	TTY BIPHARM CO	0.002%	94.871%
5844	GLOBAL ONE REAL	0.002%	94.874%
5845	ROYAL CO	0.002%	94.876%
5846	GENSCRIPT BIOTE	0.002%	94.879%
5847	TAYCA CORP	0.002%	94.881%
5848	NEW CHINA LIFE	0.002%	94.884%
5849	NANYA TECHNOLOG	0.002%	94.886%
5850	MERCANTILE BANK CORP COMMON STOCK	0.002%	94.889%
5851	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	94.891%
5852	ELITE ADVANCED	0.002%	94.894%
5853	HAMBURGER HAFEN	0.002%	94.896%
5854	IP GROUP	0.002%	94.899%
5855	OKINAWA ELEC PO	0.002%	94.901%
5856	BK ZACHODNI WBK	0.002%	94.904%
5857	GRINDROD LIMITE	0.002%	94.906%
5858	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	94.909%
5859	SPARKASSEN IMMO	0.002%	94.911%
5860	CANARA BANK	0.002%	94.914%
5861	SLATE OFFICE RE	0.002%	94.916%
5862	GF SECURITIES C	0.002%	94.919%
5863	TOPPAN FORMS	0.002%	94.921%
5864	KOREA EXPRESS C	0.002%	94.924%
5865	SVENSKA HANDELS	0.002%	94.926%
5866	SIAMGAS AND PET	0.002%	94.928%
5867	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	94.931%
5868	TED BAKER PLC	0.002%	94.933%
5869	RENEWABLE ENERG	0.002%	94.936%
5870	DRAEGERWERK AG	0.002%	94.938%
5871	TAKUMA CO	0.002%	94.941%
5872	CONN S INC COMMON STOCK USD.01	0.002%	94.943%
5873	ZHAOJIN MINING	0.002%	94.946%
5874	PHOTRONICS INC COMMON STOCK USD.01	0.002%	94.948%
5875	INCYTE PHARMACE	0.002%	94.951%
5876	HOSHIZAKI ELECT	0.002%	94.953%
5877	STEINHOFF INTER	0.002%	94.956%
5878	AMERICAN RAILCA	0.002%	94.958%
5879	YIRENDAI LTD AD	0.002%	94.961%
5880	CASTROL INDIA L	0.002%	94.963%
5881	GRUMA SA DE CV	0.002%	94.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	CLAL INSURANCE	0.002%	94.968%
5883	WISTRON NEWEB C	0.002%	94.970%
5884	888 HOLDINGS	0.002%	94.973%
5885	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	94.975%
5886	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	94.978%
5887	BIM BIRLESIK MA	0.002%	94.980%
5888	ZHEJIANG EXPRES	0.002%	94.983%
5889	HUONS CO LTD	0.002%	94.985%
5890	GORMAN-RUPP CO	0.002%	94.988%
5891	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	94.990%
5892	START TODAY CO	0.002%	94.993%
5893	BRINKER INTL IN	0.002%	94.995%
5894	HYSAN DEVELOPME	0.002%	94.997%
5895	ARN MONDADORI E	0.002%	95.000%
5896	HALLA HOLDINGS	0.002%	95.002%
5897	ASAHI DIAMOND I	0.002%	95.005%
5898	RICOH LEASING	0.002%	95.007%
5899	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.010%
5900	TOKYOTOKEIBA CO	0.002%	95.012%
5901	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.015%
5902	MUSASHI SEIMITS	0.002%	95.017%
5903	MCKESSON CORP SR UNSECURED 03/21 4.75	0.002%	95.019%
5904	ADVTECH LTD	0.002%	95.022%
5905	JAHWA ELECTRONI	0.002%	95.024%
5906	PI INDUSTRIES L	0.002%	95.027%
5907	SIIX CORPORATIO	0.002%	95.029%
5908	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.032%
5909	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	95.034%
5910	CYBG PLC	0.002%	95.036%
5911	MORGAN STANLEY	0.002%	95.039%
5912	UNITED ENERGY G	0.002%	95.041%
5913	CLARKSON(HORACE	0.002%	95.044%
5914	HERO HONDA	0.002%	95.046%
5915	GUERBET	0.002%	95.049%
5916	SONDA S.A.	0.002%	95.051%
5917	MERSEN SA	0.002%	95.054%
5918	AMOTECH CO LTD	0.002%	95.056%
5919	VTG AG	0.002%	95.058%
5920	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.061%
5921	HONG LEONG BANK	0.002%	95.063%
5922	PEREGRINE HLDGS	0.002%	95.066%
5923	ESPRIT HOLDINGS	0.002%	95.068%
5924	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.071%
5925	LIPPO KARAWACI	0.002%	95.073%
5926	INTERNATIONAL P	0.002%	95.075%
5927	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.078%
5928	ARDENTEC CORP	0.002%	95.080%
5929	TIER REIT INC REIT USD.0001	0.002%	95.083%
5930	MONADELPHOUS GR	0.002%	95.085%
5931	CHUNGHWA TELECO	0.002%	95.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	GURIT HOLDING A	0.002%	95.090%
5933	ORIOR AG	0.002%	95.092%
5934	COMMUNITY HEALT	0.002%	95.095%
5935	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.002%	95.097%
5936	NIPPON KOEI CO	0.002%	95.100%
5937	NSD CO LTD	0.002%	95.102%
5938	CBL & ASSOC PRO	0.002%	95.104%
5939	ALK-ABELLO A/S	0.002%	95.107%
5940	VAUDOISE ASSURA	0.002%	95.109%
5941	TAIWAN GLASS	0.002%	95.112%
5942	CMK CORP	0.002%	95.114%
5943	SANYO CHEMICAL	0.002%	95.116%
5944	ELDORADO RESORTS INC COMMON STOCK	0.002%	95.119%
5945	PRESS METAL ALU	0.002%	95.121%
5946	UPONOR OYJ	0.002%	95.124%
5947	YANGTZE OPT FIB	0.002%	95.126%
5948	SKS MICROFINANC	0.002%	95.128%
5949	ADASTRIA HOLDI	0.002%	95.131%
5950	RAISIO YHTYMA O	0.002%	95.133%
5951	VSE CORP COMMON STOCK USD.05	0.002%	95.136%
5952	WEST CHINA CEME	0.002%	95.138%
5953	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.140%
5954	KUMHO TIRE CO	0.002%	95.143%
5955	SIGMA PHARMACEU	0.002%	95.145%
5956	D.A. CONSORTIUM	0.002%	95.148%
5957	EZ TEC EMPREEND	0.002%	95.150%
5958	CROMPTON GREAVE	0.002%	95.152%
5959	YAPI VE KREDI B	0.002%	95.155%
5960	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.002%	95.157%
5961	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.160%
5962	TAIWAN BUSINESS	0.002%	95.162%
5963	SOUTH INDIA BAN	0.002%	95.164%
5964	SIRTEX MEDICAL	0.002%	95.167%
5965	ZAKL AZOT W	0.002%	95.169%
5966	VINA CONCHA Y T	0.002%	95.172%
5967	DAIHO CONSTRUCT	0.002%	95.174%
5968	REALESTATE.COM.	0.002%	95.176%
5969	GREENCROSS LTD	0.002%	95.179%
5970	FIRST RESOURCES	0.002%	95.181%
5971	XL AXIATA TBK P	0.002%	95.183%
5972	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	95.186%
5973	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.188%
5974	GIORDANO INTL L	0.002%	95.191%
5975	VILMORIN CLAUSE	0.002%	95.193%
5976	3SBIO INC	0.002%	95.195%
5977	NIPPON VALQUA I	0.002%	95.198%
5978	HIKARI TSUSHIN	0.002%	95.200%
5979	BTG PLC	0.002%	95.202%
5980	CONSUN PHARMACE	0.002%	95.205%
5981	KINGSTON COMM(H	0.002%	95.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	DESCENTE LTD.	0.002%	95.210%
5983	VESUVIUS PLC	0.002%	95.212%
5984	BORAL LIMITED	0.002%	95.214%
5985	BML INC	0.002%	95.217%
5986	KOSSAN RUBBER I	0.002%	95.219%
5987	FLEXIGROUP LIMI	0.002%	95.221%
5988	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	95.224%
5989	FARADAY TECHNOL	0.002%	95.226%
5990	UNITIKA	0.002%	95.228%
5991	SOUTHERN CROSS	0.002%	95.231%
5992	SWISSQUOTE GP H	0.002%	95.233%
5993	PORT OF TAURANG	0.002%	95.236%
5994	SHIMA SEIKI MFG	0.002%	95.238%
5995	POSTE ITALIANE	0.002%	95.240%
5996	AMPLIFON SPA NE	0.002%	95.243%
5997	MAGNESITA REFRA	0.002%	95.245%
5998	HEIWA REAL ESTA	0.002%	95.247%
5999	YULON MOTOR	0.002%	95.250%
6000	FUCHS PETRO AG	0.002%	95.252%
6001	KYUSHU RAILWAY	0.002%	95.254%
6002	TEIKOKU PISTON	0.002%	95.257%
6003	DE LA RUE	0.002%	95.259%
6004	SUNWAY BHD	0.002%	95.261%
6005	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.264%
6006	GLOBAL INDEMNIT	0.002%	95.266%
6007	THAI AIRWAYS IN	0.002%	95.268%
6008	JOEL-JERUSALEM	0.002%	95.271%
6009	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.273%
6010	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.276%
6011	SHIKOKU BANK	0.002%	95.278%
6012	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.280%
6013	HP INC SR UNSECURED 06/21 4.3	0.002%	95.283%
6014	SEED CO LTD/TOK	0.002%	95.285%
6015	MOTA ENIGL SGPS	0.002%	95.287%
6016	HOGY MEDICAL CO	0.002%	95.290%
6017	SOL MELIA SA	0.002%	95.292%
6018	SODICK CO	0.002%	95.294%
6019	VISTA LAND & LI	0.002%	95.297%
6020	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.299%
6021	SRF LTD	0.002%	95.301%
6022	XCERRA CORP COMMON STOCK USD.05	0.002%	95.304%
6023	SANOFI INDIA LT	0.002%	95.306%
6024	ALPEN CO LTD	0.002%	95.308%
6025	CALLIDUS CAPITA	0.002%	95.311%
6026	SK NETWORKS CO	0.002%	95.313%
6027	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	95.315%
6028	PLAZA RETAIL RE	0.002%	95.318%
6029	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.320%
6030	SEMICONDUCTOR M	0.002%	95.322%
6031	KCE ELECTRONICS	0.002%	95.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	CHINA MACHINERY	0.002%	95.327%
6033	YAHOO JAPAN COR	0.002%	95.329%
6034	BLOOMBERRY RESO	0.002%	95.332%
6035	ILUKA RESOURCES	0.002%	95.334%
6036	KENKO MAYONNAIS	0.002%	95.336%
6037	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.338%
6038	TAMURA CORP	0.002%	95.341%
6039	SSANGYONG CEMEN	0.002%	95.343%
6040	PROTECTOR FORSI	0.002%	95.345%
6041	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	95.348%
6042	WATERLAND FIN H	0.002%	95.350%
6043	GPO FIN INTERAC	0.002%	95.352%
6044	POWER GRID CORP	0.002%	95.355%
6045	SHANGHAI JIN JI	0.002%	95.357%
6046	PAO DE ACUCAR C	0.002%	95.359%
6047	SAPURAKENCANA P	0.002%	95.362%
6048	CONEXIO CORP	0.002%	95.364%
6049	EOH HOLDINGS LT	0.002%	95.366%
6050	PAX GLOBAL TECH	0.002%	95.369%
6051	CITIC 1616 HLDG	0.002%	95.371%
6052	VECTOR INC	0.002%	95.373%
6053	COSTAIN GROUP P	0.002%	95.375%
6054	ICHIGO REAL EST	0.002%	95.378%
6055	LUPIN LTD	0.002%	95.380%
6056	MARR SPA	0.002%	95.382%
6057	NESTLE FINANCE	0.002%	95.385%
6058	CIR-COMPAGNIE I	0.002%	95.387%
6059	BANCO SANTANDER	0.002%	95.389%
6060	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.392%
6061	CIMIC GROUP LTD	0.002%	95.394%
6062	EVN AG	0.002%	95.396%
6063	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.398%
6064	FULLTECH FIBER	0.002%	95.401%
6065	AVANZA BANK HOL	0.002%	95.403%
6066	STELLA INTERNAT	0.002%	95.405%
6067	HANSSEM CO	0.002%	95.408%
6068	SHIBAURA ELECTR	0.002%	95.410%
6069	SCHINDLER-HDLG	0.002%	95.412%
6070	YANG MING MARIN	0.002%	95.415%
6071	CHESSWOOD GROUP	0.002%	95.417%
6072	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	95.419%
6073	DEVELOPMENT CRE	0.002%	95.421%
6074	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.424%
6075	ZUMIEZ INC COMMON STOCK	0.002%	95.426%
6076	SAO PAU ALPARGA	0.002%	95.428%
6077	CHEMRING GROUP	0.002%	95.431%
6078	SCHRODERS(NEW)	0.002%	95.433%
6079	MALAYSIAN RES C	0.002%	95.435%
6080	CITYCON OYJ	0.002%	95.437%
6081	CIA ENERGETICA	0.002%	95.440%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	WALSIN TECHNOLO	0.002%	95.442%
6083	VUKILE PROPERTY	0.002%	95.444%
6084	SITRONIX TECHNO	0.002%	95.446%
6085	TAIWAN ACCEPTAN	0.002%	95.449%
6086	SANDEN CORP	0.002%	95.451%
6087	SALVATORE FERRA	0.002%	95.453%
6088	ANGLO AMERICAN	0.002%	95.456%
6089	YAMAICHI ELECTR	0.002%	95.458%
6090	SHOWA SANGYO CO	0.002%	95.460%
6091	ITOCHU FUEL COR	0.002%	95.462%
6092	TOSHIBA MACHINE	0.002%	95.465%
6093	KANGWON LAND IN	0.002%	95.467%
6094	ABSOLUTE SOFTWA	0.002%	95.469%
6095	V TECHNOLOGY	0.002%	95.471%
6096	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.474%
6097	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.002%	95.476%
6098	RAMCO CEMENTS	0.002%	95.478%
6099	GREIF INC CL B COMMON STOCK	0.002%	95.480%
6100	MIYAZAKI BANK	0.002%	95.483%
6101	CALIFORNIA AMPL	0.002%	95.485%
6102	NSI NV	0.002%	95.487%
6103	UNITED SUPER MA	0.002%	95.490%
6104	NORITAKE CO	0.002%	95.492%
6105	YUEXIU REAL ES	0.002%	95.494%
6106	TOYO ENG CORP	0.002%	95.496%
6107	BUKIT SEMBAWNG	0.002%	95.499%
6108	UNISEM (M) BHD	0.002%	95.501%
6109	DEVRO	0.002%	95.503%
6110	SYRAH RESOURCES	0.002%	95.505%
6111	AKITA BANK	0.002%	95.508%
6112	BQE NATL BELGIQ	0.002%	95.510%
6113	MERCURIES LIFE	0.002%	95.512%
6114	PRESS KOGYO CO	0.002%	95.514%
6115	CHAROEN POKPHAN	0.002%	95.517%
6116	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	95.519%
6117	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.521%
6118	KISSEI PHARM CO	0.002%	95.523%
6119	WILSON BAYLY HO	0.002%	95.526%
6120	NIIT TECHNOLOGI	0.002%	95.528%
6121	SPLUNK INC COMMON STOCK USD.001	0.002%	95.530%
6122	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	95.532%
6123	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.535%
6124	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.537%
6125	HARMONIC DRIVE	0.002%	95.539%
6126	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.541%
6127	JIAYUAN INTERNA	0.002%	95.544%
6128	ROXGOLD INC	0.002%	95.546%
6129	KOREA ELEC POWE	0.002%	95.548%
6130	ENERGY FUELS INC COMMON STOCK	0.002%	95.550%
6131	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	95.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	LT GROUP INC	0.002%	95.555%
6133	QUIMICA Y MINER	0.002%	95.557%
6134	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.559%
6135	STRABAG SE	0.002%	95.561%
6136	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.002%	95.564%
6137	ECOLAB INC SR UNSECURED 12/21 4.35	0.002%	95.566%
6138	GENMAB A/S	0.002%	95.568%
6139	INVOCARE LTD	0.002%	95.570%
6140	POU SHENG INTL	0.002%	95.572%
6141	CHUGOKU MAR PAI	0.002%	95.575%
6142	J-OIL MILLS INC	0.002%	95.577%
6143	SODA SANAYII	0.002%	95.579%
6144	CALATLANTIC GRO	0.002%	95.581%
6145	SUMMARECON AGUN	0.002%	95.584%
6146	QINGDAO PORT IN	0.002%	95.586%
6147	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.588%
6148	CHEIL WORLDWIDE	0.002%	95.590%
6149	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.592%
6150	OSSTEM IMPLANT	0.002%	95.595%
6151	EARTH CHEMICAL	0.002%	95.597%
6152	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.599%
6153	JASTRZEBSKA SPO	0.002%	95.601%
6154	AUST WORLDWIDE	0.002%	95.603%
6155	MARFRIG GLOBAL	0.002%	95.606%
6156	VP BANK AG	0.002%	95.608%
6157	HEADLAM GROUP	0.002%	95.610%
6158	OTE(HELLENIC TL	0.002%	95.612%
6159	VEDANTA LTD ADR ADR	0.002%	95.614%
6160	BRIGHTOIL PETRO	0.002%	95.617%
6161	FUKUSHIMA IND C	0.002%	95.619%
6162	HYUNDAI MIPO DO	0.002%	95.621%
6163	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.623%
6164	FUJI MEDIA HOLD	0.002%	95.625%
6165	KINSUS INTERCON	0.002%	95.628%
6166	ANGANG NEW STEE	0.002%	95.630%
6167	MITSUBA CORP	0.002%	95.632%
6168	ECOPETROL SA	0.002%	95.634%
6169	SUPREMEIndustr	0.002%	95.636%
6170	GLOBAL BRANDS G	0.002%	95.639%
6171	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	95.641%
6172	XEBIO CO	0.002%	95.643%
6173	TELEVISION BROA	0.002%	95.645%
6174	O'REILLY AUTOMO	0.002%	95.647%
6175	YOROZU CORP	0.002%	95.649%
6176	PROVIDENT FINAN	0.002%	95.652%
6177	NAVITAS LTD	0.002%	95.654%
6178	CACHE LOGISTICS	0.002%	95.656%
6179	MIZUNO CORP	0.002%	95.658%
6180	HONGHUA GROUP L	0.002%	95.660%
6181	TOPY INDUSTRIES	0.002%	95.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	1ST PHILIPPINE	0.002%	95.665%
6183	EPS CO LTD	0.002%	95.667%
6184	SUNPLUS TECHNOL	0.002%	95.669%
6185	NOBINA AB	0.002%	95.671%
6186	WAN HAI LINES	0.002%	95.673%
6187	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.002%	95.675%
6188	ST BARBARA MINE	0.002%	95.678%
6189	SJW GROUP COMMON STOCK USD.001	0.002%	95.680%
6190	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	95.682%
6191	SINFONIA TECHNO	0.002%	95.684%
6192	AT+T INC SR UNSECURED 02/21 4.6	0.002%	95.686%
6193	FUJIMORI KOGYO	0.002%	95.688%
6194	SHIBUYA KOGYO C	0.002%	95.691%
6195	CIA TRANSM ENER	0.002%	95.693%
6196	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.695%
6197	RALLYE	0.002%	95.697%
6198	SUMIDA ELECTRIC	0.002%	95.699%
6199	KIKUCHI CO LTD	0.002%	95.701%
6200	Goldcrest Co.,	0.002%	95.704%
6201	DEBENHAMS	0.002%	95.706%
6202	BR MALLS PARTIC	0.002%	95.708%
6203	MAGYAR TELEKOM	0.002%	95.710%
6204	ENERGIAS DO BRA	0.002%	95.712%
6205	DENNY S CORP COMMON STOCK USD.01	0.002%	95.714%
6206	TOHO CO	0.002%	95.716%
6207	CAFE DE CORAL H	0.002%	95.719%
6208	PROGRESS ENERGY	0.002%	95.721%
6209	CP POKPHAND CO	0.002%	95.723%
6210	IOI CORPORATION	0.002%	95.725%
6211	SRA HOLDINGS IN	0.002%	95.727%
6212	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	95.729%
6213	SAF-HOLLAND SA	0.002%	95.732%
6214	NEO-CHINA GROUP	0.002%	95.734%
6215	HOCHSCHILD MINI	0.002%	95.736%
6216	PAN JIT INTERNA	0.002%	95.738%
6217	LENNAR CORP 4.7	0.002%	95.740%
6218	DAEWOO ENGINEER	0.002%	95.742%
6219	EUROPAC PAPELES	0.002%	95.744%
6220	QL RESOURCES BH	0.002%	95.747%
6221	AGRITRADE RESOU	0.002%	95.749%
6222	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	95.751%
6223	DYDO DRINCO INC	0.002%	95.753%
6224	DALMIA BHARAT L	0.002%	95.755%
6225	PAGE INDUSTRIES	0.002%	95.757%
6226	CRYOLIFE INC	0.002%	95.759%
6227	SK SECURITIES C	0.002%	95.761%
6228	ZAGG INC COMMON STOCK USD.001	0.002%	95.764%
6229	CONTAINER CORP	0.002%	95.766%
6230	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	95.768%
6231	PUBLICIS GROUPE	0.002%	95.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	STARHILL GLOBAL	0.002%	95.772%
6233	RANDON SA IMPL	0.002%	95.774%
6234	HEALTHSTREAM INC COMMON STOCK	0.002%	95.776%
6235	CORP MOCTEZUMA	0.002%	95.779%
6236	HOSOKAWA MICRON	0.002%	95.781%
6237	BEGA CHEESE LTD	0.002%	95.783%
6238	INTL CONTAINER	0.002%	95.785%
6239	S&T MOTIV CO LT	0.002%	95.787%
6240	CONSTRUTORA TEN	0.002%	95.789%
6241	TANSEISHA CO	0.002%	95.791%
6242	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	95.793%
6243	SCHWEITER TECH	0.002%	95.796%
6244	OCI MATERIALS C	0.002%	95.798%
6245	BK OF RYUKYUS	0.002%	95.800%
6246	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.802%
6247	RESTAURANT GROU	0.002%	95.804%
6248	UMS HLDGS LTD	0.002%	95.806%
6249	SONIC CORP	0.002%	95.808%
6250	CAPITAL SECURIT	0.002%	95.810%
6251	SAGE THERAPEUTI	0.002%	95.813%
6252	ZENRIN CO LTD	0.002%	95.815%
6253	NAKANISHI INC	0.002%	95.817%
6254	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	95.819%
6255	SHOEI FOODS COR	0.002%	95.821%
6256	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.823%
6257	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	95.825%
6258	DAIKI ALUMINIUM	0.002%	95.827%
6259	PHH CORP COMMON STOCK USD.01	0.002%	95.830%
6260	GRUPO HERDEZ SA	0.002%	95.832%
6261	SHINOKEN GROUP	0.002%	95.834%
6262	NOEVIR HOLDINGS	0.002%	95.836%
6263	RUENTEX INDUSTR	0.002%	95.838%
6264	TAIWAN MOBILE	0.002%	95.840%
6265	DAEWOO SECURITI	0.002%	95.842%
6266	DEL FRISCOS RES	0.002%	95.844%
6267	BANCOLOMBIA SA	0.002%	95.846%
6268	IRISH RESIDENTI	0.002%	95.849%
6269	DEXERIALS CORP	0.002%	95.851%
6270	INDIAN OIL CORP	0.002%	95.853%
6271	SHINDENGEN ELEC	0.002%	95.855%
6272	CERVUS EQUIPMEN	0.002%	95.857%
6273	JOSHIN DENKI CO	0.002%	95.859%
6274	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.002%	95.861%
6275	TAIWAN TEA CORP	0.002%	95.863%
6276	SKY NETWORK TEL	0.002%	95.865%
6277	ARROW ELECTRONI	0.002%	95.868%
6278	KUMIAI CHEM IND	0.002%	95.870%
6279	BREVILLE GROUP	0.002%	95.872%
6280	SUNLIGHT REAL E	0.002%	95.874%
6281	SOULBRAIN CO LT	0.002%	95.876%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	PURE TECHNOLOGI	0.002%	95.878%
6283	QOL CO LTD	0.002%	95.880%
6284	SK GAS	0.002%	95.882%
6285	BANK PEKAO	0.002%	95.884%
6286	HUNG SHENG CONS	0.002%	95.886%
6287	ADVANTECH CO LT	0.002%	95.889%
6288	THULE GROUP AB/	0.002%	95.891%
6289	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	95.893%
6290	TELEFONICA DE E	0.002%	95.895%
6291	STABILUS SA	0.002%	95.897%
6292	TIBET WATER RES	0.002%	95.899%
6293	BANGKOK AIRWAYS	0.002%	95.901%
6294	CHESNARA PLC	0.002%	95.903%
6295	VESTEL ELECTRON	0.002%	95.905%
6296	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.002%	95.907%
6297	SWIRE PROPERTIE	0.002%	95.909%
6298	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	95.911%
6299	KOTOBUKI SPIRIT	0.002%	95.914%
6300	CARNIVAL PLC	0.002%	95.916%
6301	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	95.918%
6302	MANULIFE US REA	0.002%	95.920%
6303	GWA GROUP LTD	0.002%	95.922%
6304	INFOMART CORP	0.002%	95.924%
6305	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	95.926%
6306	ERCROS SA	0.002%	95.928%
6307	EUROPCAR GROUPE	0.002%	95.930%
6308	CITIC RESOURCES	0.002%	95.932%
6309	DABUR INDIA LTD	0.002%	95.934%
6310	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	95.936%
6311	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.938%
6312	MULTIPLAN EMPRE	0.002%	95.941%
6313	KONOIKE TRANSPO	0.002%	95.943%
6314	SUN FRONTIER FU	0.002%	95.945%
6315	BLACK DIAMOND G	0.002%	95.947%
6316	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.002%	95.949%
6317	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	95.951%
6318	CHINA MAPLE LEA	0.002%	95.953%
6319	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	95.955%
6320	MATAHARI DEPART	0.002%	95.957%
6321	TOSEI CORP	0.002%	95.959%
6322	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	95.961%
6323	CITI TRENDS INC COMMON STOCK USD.01	0.002%	95.963%
6324	BLUE LABEL TELE	0.002%	95.965%
6325	CARL ZEISS MEDI	0.002%	95.967%
6326	DALI FOODS GROU	0.002%	95.970%
6327	ALPEK SAB	0.002%	95.972%
6328	J TRUST CO. LTD	0.002%	95.974%
6329	TSUKUI CORP	0.002%	95.976%
6330	MIRATI THERAPEU	0.002%	95.978%
6331	UTD COMMUNITY F	0.002%	95.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.982%
6333	HANWA CO	0.002%	95.984%
6334	DOMAIN HOLDINGS	0.002%	95.986%
6335	INWIDO AB	0.002%	95.988%
6336	HIBISCUS PETROL	0.002%	95.990%
6337	IGG INC	0.002%	95.992%
6338	INDIAN HOTELS	0.002%	95.994%
6339	DAESANG CORP	0.002%	95.996%
6340	SAMYANG HOLDING	0.002%	95.998%
6341	REDEFINE INTERN	0.002%	96.000%
6342	TOX FREE SOLUTI	0.002%	96.002%
6343	KUALA LUMPUR KE	0.002%	96.004%
6344	TREDEGAR CORP COMMON STOCK	0.002%	96.007%
6345	ITALMOBILIARE S	0.002%	96.009%
6346	BCO BILBAO VIZC	0.002%	96.011%
6347	DELTA ELECTRONI	0.002%	96.013%
6348	FINISH LINE INC	0.002%	96.015%
6349	ARAKAWA CHEMICA	0.002%	96.017%
6350	TSURUHA HOLDING	0.002%	96.019%
6351	VITTORIA ASSICU	0.002%	96.021%
6352	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.002%	96.023%
6353	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.025%
6354	TAINAN SPINNING	0.002%	96.027%
6355	KINEPOLIS GROUP	0.002%	96.029%
6356	ASX LTD	0.002%	96.031%
6357	IMPERIAL METALS	0.002%	96.033%
6358	EMPEROR INTL HL	0.002%	96.035%
6359	ACANDO AB	0.002%	96.037%
6360	NITTO ELECTRIC	0.002%	96.039%
6361	REPLY SPA	0.002%	96.041%
6362	XENCOR INC COMMON STOCK USD.01	0.002%	96.043%
6363	POLA ORBIS HLDG	0.002%	96.045%
6364	BANKINTER SA	0.002%	96.047%
6365	CIMC ENRIC HOLD	0.002%	96.049%
6366	REED ELSEVIER P	0.002%	96.051%
6367	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.053%
6368	PRESTIGE ESTATE	0.002%	96.055%
6369	CENTRAL GARDEN&	0.002%	96.058%
6370	CHROMA ATE INC	0.002%	96.060%
6371	COVENANT TRANSP	0.002%	96.062%
6372	HU LANE ASSOCIA	0.002%	96.064%
6373	SINTOKOGIO	0.002%	96.066%
6374	TORII PHARM CO	0.002%	96.068%
6375	SANSHIN ELECTRO	0.002%	96.070%
6376	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.072%
6377	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.074%
6378	OKAMOTO INDUSTR	0.002%	96.076%
6379	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.078%
6380	AGELLAN COMMERC	0.002%	96.080%
6381	NORWEGIAN AIR S	0.002%	96.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	PRUKSA HOLDING	0.002%	96.084%
6383	SHUTTLE INC	0.002%	96.086%
6384	KOREA AEROSPACE	0.002%	96.088%
6385	SUPREME ELECTRO	0.002%	96.090%
6386	GLENMARK PHARM	0.002%	96.092%
6387	MATAS AS	0.002%	96.094%
6388	MGM CHINA HLDGS	0.002%	96.096%
6389	OP CORPORATE BA	0.002%	96.098%
6390	FUKUI BANK	0.002%	96.100%
6391	TOYO CONSTRUCTI	0.002%	96.102%
6392	TRANSCEND INFOR	0.002%	96.104%
6393	NANOMETRICS	0.002%	96.106%
6394	CHINA TELECOM C	0.002%	96.108%
6395	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.110%
6396	KENDA RUBBER IN	0.002%	96.112%
6397	GENOMMA LAB INT	0.002%	96.114%
6398	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.116%
6399	PSEG POWER	0.002%	96.118%
6400	LE NOBLE AGE	0.002%	96.120%
6401	HAVELLS INDIA L	0.002%	96.122%
6402	HESKA CORP	0.002%	96.124%
6403	THERATECHNOLOGI	0.002%	96.126%
6404	IRB INFRASTRUCT	0.002%	96.128%
6405	BRF SA	0.002%	96.130%
6406	S.A.C.I. FALABE	0.002%	96.132%
6407	PLAYA HOTELS &	0.002%	96.134%
6408	INVESTEC PROP F	0.002%	96.136%
6409	CITIGROUP INC	0.002%	96.138%
6410	BANGKOK LAND PC	0.002%	96.140%
6411	BANCO DE CHILE ADR ADR	0.002%	96.142%
6412	MAYR-MELNHOF KA	0.002%	96.144%
6413	STOCK SPIRITS G	0.002%	96.146%
6414	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.148%
6415	BMW FINANCE NV	0.002%	96.150%
6416	ACACIA MINING	0.002%	96.152%
6417	SEVEN WEST MEDI	0.002%	96.154%
6418	KOKUYO CO	0.002%	96.156%
6419	LUNDIN GOLD INC	0.002%	96.158%
6420	CHINA WATER AFF	0.002%	96.160%
6421	ISEKI & CO	0.002%	96.162%
6422	NIPPON PILLAR P	0.002%	96.164%
6423	SALA CORPORATIO	0.002%	96.166%
6424	GREENTOWN SERVI	0.002%	96.168%
6425	STELLA CHEMIFA	0.002%	96.170%
6426	SANKI ENGINEERI	0.002%	96.172%
6427	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.174%
6428	KONGSBERG AUTOM	0.002%	96.176%
6429	YOKOHAMA REITO	0.002%	96.178%
6430	HCI GROUP INC COMMON STOCK	0.002%	96.180%
6431	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	YAMABIKO CORP	0.002%	96.184%
6433	CEMENTIR S.p.A.	0.002%	96.186%
6434	MATSUI SECURITI	0.002%	96.188%
6435	VECTURA GROUP	0.002%	96.190%
6436	TON YI CORP	0.002%	96.192%
6437	KOA CORPORATION	0.002%	96.194%
6438	ELMOS SEMICONDU	0.002%	96.196%
6439	ROCK FIELD CO	0.002%	96.198%
6440	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.200%
6441	FUKUDA DENSHI C	0.002%	96.202%
6442	UKC HOLDINGS CO	0.002%	96.204%
6443	FERROLIGAS FERB	0.002%	96.206%
6444	CHOFU SEISAKUSH	0.002%	96.208%
6445	BACHEM HLD AG-B	0.002%	96.210%
6446	DIAGEO PLC	0.002%	96.212%
6447	EUGENE CORP	0.002%	96.214%
6448	ONO PHARMACEUTI	0.002%	96.215%
6449	ACCORDIA GOLF T	0.002%	96.217%
6450	DAH CHONG HONG	0.002%	96.219%
6451	SKANSKA AB	0.002%	96.221%
6452	AVEX GROUP HOLD	0.002%	96.223%
6453	MITRA ADIPERKAS	0.002%	96.225%
6454	SAVENCIA SA	0.002%	96.227%
6455	WOWPRIME CORP	0.002%	96.229%
6456	TEKKEN CORP	0.002%	96.231%
6457	GINKO INTERNATI	0.002%	96.233%
6458	MOTHERSON SUMI	0.002%	96.235%
6459	PRESTIGE INTERN	0.002%	96.237%
6460	COLOWIDE CO LTD	0.002%	96.239%
6461	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.241%
6462	TOCALO CO LTD	0.002%	96.243%
6463	CHANGYOU.COM LTD ADR ADR	0.002%	96.245%
6464	MITSUBOSHI BELT	0.002%	96.247%
6465	MINOR INTERNATI	0.002%	96.249%
6466	SIME DARBY PLAN	0.002%	96.251%
6467	NISSEI BUILD KO	0.002%	96.253%
6468	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.255%
6469	SINOFERT HOLDIN	0.002%	96.257%
6470	COGOBUY GROUP	0.002%	96.259%
6471	BELL AG - REG	0.002%	96.261%
6472	NEUROCRINE BIOS	0.002%	96.262%
6473	BK OF NAGOYA	0.002%	96.264%
6474	SPEEDCAST INTL	0.002%	96.266%
6475	STEF-TFE NEW	0.002%	96.268%
6476	MORITA HOLDINGS	0.002%	96.270%
6477	EAGLE INDUSTRY	0.002%	96.272%
6478	MASTERLINK SECS	0.002%	96.274%
6479	USI CORPORATION	0.002%	96.276%
6480	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.278%
6481	MUHIBBAH ENGINE	0.002%	96.280%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.282%
6483	AGRANA BETEILIG	0.002%	96.284%
6484	SHIKUN & BINUI	0.002%	96.286%
6485	HOKURIKU ELEC P	0.002%	96.288%
6486	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	96.290%
6487	DONG-A ST CO LT	0.002%	96.291%
6488	FUJI KYUKO CO L	0.002%	96.293%
6489	RECHI PRECISION	0.002%	96.295%
6490	CHUBU SHIRYO CO	0.002%	96.297%
6491	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.002%	96.299%
6492	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.002%	96.301%
6493	SPIRENT COMMUNI	0.002%	96.303%
6494	SURTECO SE	0.002%	96.305%
6495	SANOMA OYJ	0.002%	96.307%
6496	AEON FANTASY CO	0.002%	96.309%
6497	BPOST SA	0.002%	96.311%
6498	WASKITA KARYA T	0.002%	96.313%
6499	HANWHA SECS	0.002%	96.315%
6500	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.316%
6501	ESPEC CORP	0.002%	96.318%
6502	ECOPETROL SA SPONSORED ADR ADR	0.002%	96.320%
6503	MELCOR DEVS LTD	0.002%	96.322%
6504	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.324%
6505	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.326%
6506	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.328%
6507	CALIAN GROUP LT	0.002%	96.330%
6508	C C LAND HOLDIN	0.002%	96.332%
6509	RHONE-KLINIKUM	0.002%	96.334%
6510	OSAKI ELECTRIC	0.002%	96.336%
6511	LIVZON PHARMACE	0.002%	96.338%
6512	ASAHI CO LTD	0.002%	96.339%
6513	BEIJING ENTERPR	0.002%	96.341%
6514	DAIKYONISHIKAWA	0.002%	96.343%
6515	TI FINANCIAL HO	0.002%	96.345%
6516	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.347%
6517	GDI PROPERTY GR	0.002%	96.349%
6518	DR.CI:LABO CO L	0.002%	96.351%
6519	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.353%
6520	HUANENG POWER I	0.002%	96.355%
6521	XTEP INTERNATIO	0.002%	96.357%
6522	HC INTERNATIONAL	0.002%	96.358%
6523	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.360%
6524	CANON INC SPONS ADR ADR	0.002%	96.362%
6525	SHIKOKU CHEMICA	0.002%	96.364%
6526	GOLDEN EAGLE RE	0.002%	96.366%
6527	DEVOTEAM SA	0.002%	96.368%
6528	MARCO POLO DEV	0.002%	96.370%
6529	BANGKOK EXPRESS	0.002%	96.372%
6530	PROLOGIS PROPER	0.002%	96.374%
6531	MARUWA CO LTD	0.002%	96.376%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.377%
6533	JIH SUN FINANCI	0.002%	96.379%
6534	TAIHEI DENGYO	0.002%	96.381%
6535	BUNKA SHUTTER C	0.002%	96.383%
6536	SKISTAR AB	0.002%	96.385%
6537	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.387%
6538	EPSILON ENERGY	0.002%	96.389%
6539	DMCI HLDGS INC	0.002%	96.391%
6540	ADITYA BIRLA FA	0.002%	96.393%
6541	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.394%
6542	TV ASAHI CORP	0.002%	96.396%
6543	DOUTOR NICHIRE	0.002%	96.398%
6544	GRUPO SIMEC S.A	0.002%	96.400%
6545	SIGURD MICROELE	0.002%	96.402%
6546	H&R GMBH & CO K	0.002%	96.404%
6547	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.406%
6548	ARJO AB	0.002%	96.408%
6549	IMAX CHINA HOLD	0.002%	96.409%
6550	SYNCMOLD ENTERP	0.002%	96.411%
6551	TOM TAILOR HOLD	0.002%	96.413%
6552	PRECIOUS SHIPPI	0.002%	96.415%
6553	AOI ELECTRONICS	0.002%	96.417%
6554	HKR INTL LTD	0.002%	96.419%
6555	AICHI STEEL WOR	0.002%	96.421%
6556	DAIDO METAL CO	0.002%	96.423%
6557	HAYNES INTL INC	0.002%	96.424%
6558	ARCELIK AS	0.002%	96.426%
6559	VALID SOLUCOES	0.002%	96.428%
6560	TPI POLENE PCL	0.002%	96.430%
6561	DAIICHI KIGENSO	0.002%	96.432%
6562	ABOITIZ EQUITY	0.002%	96.434%
6563	NOVOLIPET STEEL	0.002%	96.436%
6564	SUN PHARMACEUTI	0.002%	96.437%
6565	METROPOLITAN BA	0.002%	96.439%
6566	MEYER BURGER TE	0.002%	96.441%
6567	INDOCEMENT TUNG	0.002%	96.443%
6568	FINANCIAL PRODU	0.002%	96.445%
6569	TRONC INC COMMON STOCK USD.01	0.002%	96.447%
6570	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.449%
6571	HIQ INTERNATIONAL	0.002%	96.451%
6572	SBS HOLDINGS IN	0.002%	96.452%
6573	DIVI'S LABORATO	0.002%	96.454%
6574	CUTERA INC COMMON STOCK USD.001	0.002%	96.456%
6575	HYUNDAI ELEVATO	0.002%	96.458%
6576	SEAH STEEL	0.002%	96.460%
6577	TORRENT PHARM	0.002%	96.462%
6578	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.464%
6579	KVAERNER ASA	0.002%	96.465%
6580	MARUDAI FOOD CO	0.002%	96.467%
6581	HAMAKYOREX CO L	0.002%	96.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	SMARTONE TELECO	0.002%	96.471%
6583	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.473%
6584	LING SEN PRECIS	0.002%	96.475%
6585	KYOKUYO CO LTD	0.002%	96.476%
6586	SANSIRI PUBLIC	0.002%	96.478%
6587	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.002%	96.480%
6588	AES TIETE ENERG	0.002%	96.482%
6589	MERMAID MARINE	0.002%	96.484%
6590	BLACKMORES LTD	0.002%	96.486%
6591	AMERIGO RESOURC	0.002%	96.488%
6592	ALTERRA POWER C	0.002%	96.489%
6593	AIXTRON AG	0.002%	96.491%
6594	SANGETSU CO	0.002%	96.493%
6595	OBEROI REALTY L	0.002%	96.495%
6596	ZEHNDER GROUP A	0.002%	96.497%
6597	VILLEROY & BOCH	0.002%	96.499%
6598	URTHECAST CORP	0.002%	96.500%
6599	DATA COMMUNICAT	0.002%	96.502%
6600	TOWA BANK	0.002%	96.504%
6601	AMTRAN TECHNOLO	0.002%	96.506%
6602	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.508%
6603	SUESS MICRO TEC	0.002%	96.510%
6604	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.512%
6605	GLOBANT SA	0.002%	96.513%
6606	PT TIMAH TBK	0.002%	96.515%
6607	LIFESTYLE INTER	0.002%	96.517%
6608	SCHMOLZ+BICKENB	0.002%	96.519%
6609	AEKYUNG PETROCH	0.002%	96.521%
6610	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.002%	96.523%
6611	ASIAN PAINTS LT	0.002%	96.524%
6612	PARQUE ARAUCO S	0.002%	96.526%
6613	COLOPL INC	0.002%	96.528%
6614	AUSTRALIAN PHAR	0.002%	96.530%
6615	VEIDEKKE ASA	0.002%	96.532%
6616	CHINA MOLYBDENU	0.002%	96.534%
6617	TOWA PHARM CO L	0.002%	96.535%
6618	EASY BIO INC	0.002%	96.537%
6619	PARIS ORLEANS S	0.002%	96.539%
6620	GREEN CROSS HLD	0.002%	96.541%
6621	RORZE CORP	0.002%	96.543%
6622	BANK OF CHONGQI	0.002%	96.545%
6623	METRO AG	0.002%	96.546%
6624	AICHI BANK	0.002%	96.548%
6625	KARDEMIR KARABU	0.002%	96.550%
6626	CARBONITE INC COMMON STOCK USD.01	0.002%	96.552%
6627	BANK OF PHILIPP	0.002%	96.554%
6628	CEMEX LATAM HLD	0.002%	96.555%
6629	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	96.557%
6630	CT ENVIRONMENTA	0.002%	96.559%
6631	DALRADIAN RESOU	0.002%	96.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	PHISON ELECTRON	0.002%	96.563%
6633	BIOTEST AG	0.002%	96.565%
6634	SHIZUOKAGAS CO	0.002%	96.566%
6635	RETAIL ESTATES	0.002%	96.568%
6636	SIERRA BANCORP COMMON STOCK	0.002%	96.570%
6637	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.572%
6638	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	96.574%
6639	JINDAL SAW LTD	0.002%	96.575%
6640	IDFC BANK LTD	0.002%	96.577%
6641	mitsui fudosan	0.002%	96.579%
6642	TECO ELEC&MACHI	0.002%	96.581%
6643	INFRATIL LTD	0.002%	96.583%
6644	DANIELI & CO CO	0.002%	96.585%
6645	LEES PHARMACEUT	0.002%	96.586%
6646	NIPPON DENKO CO	0.002%	96.588%
6647	INDIAN BANK	0.002%	96.590%
6648	POLYTEC HOLDING	0.002%	96.592%
6649	SHANGHAI PETROC	0.002%	96.594%
6650	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.595%
6651	ESSENTIAL ENERG	0.002%	96.597%
6652	PREMIER FOODS	0.002%	96.599%
6653	XING AG	0.002%	96.601%
6654	GCL NEW ENERGY	0.002%	96.603%
6655	INFRASTRUCTURE	0.002%	96.604%
6656	L'OCCITANE INTE	0.002%	96.606%
6657	DAKTRONICS INC COMMON STOCK	0.002%	96.608%
6658	KT CORPORATION	0.002%	96.610%
6659	AMERICAS SILVER	0.002%	96.612%
6660	SAS AB	0.002%	96.613%
6661	ALIANSCE SHOPPI	0.002%	96.615%
6662	HOKUETSU BANK	0.002%	96.617%
6663	COMPAGNIE DES A	0.002%	96.619%
6664	URSTADT BIDDLE	0.002%	96.621%
6665	MAJOR CINEPLEX	0.002%	96.622%
6666	FBD HLDGS	0.002%	96.624%
6667	JOYFUL HONDA CO	0.002%	96.626%
6668	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.628%
6669	RESTAURANT BRAN	0.002%	96.630%
6670	VZ HOLDING AG	0.002%	96.631%
6671	EVEN CONSTRUCTO	0.002%	96.633%
6672	AUSTRALIAN AGRI	0.002%	96.635%
6673	HEARTLAND NEW Z	0.002%	96.637%
6674	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	96.638%
6675	COROMANDEL INTL	0.002%	96.640%
6676	TITAN CEMENT CO	0.002%	96.642%
6677	DIRTT ENVIRONME	0.002%	96.644%
6678	MEDIA NUSANTARA	0.002%	96.646%
6679	COCA-COLA FEMSA	0.002%	96.647%
6680	BELC CO LTD	0.002%	96.649%
6681	RELIANCE CAPITA	0.002%	96.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	TAIWAN COGENERA	0.002%	96.653%
6683	HOCHDORF HOLDIN	0.002%	96.654%
6684	TONG YANG INV B	0.002%	96.656%
6685	KB FINANCIAL GROUP INC ADR ADR	0.002%	96.658%
6686	BURSA MALAYSIA	0.002%	96.660%
6687	SIIC ENVIRONMEN	0.002%	96.662%
6688	KT SKYLIFE CO L	0.002%	96.663%
6689	HANKYU REIT INC	0.002%	96.665%
6690	GREATVIEW ASEPT	0.002%	96.667%
6691	GLOBAL MEDIACOM	0.002%	96.669%
6692	GRAPE KING INC	0.002%	96.670%
6693	ARATA CORP	0.002%	96.672%
6694	NEXEN TIRE CORP	0.002%	96.674%
6695	MATSUYA FOODS C	0.002%	96.676%
6696	MGI COUTIER	0.002%	96.677%
6697	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	96.679%
6698	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.681%
6699	SYSTEX CORPORAT	0.002%	96.683%
6700	TIKKURILA OY	0.002%	96.685%
6701	JAIPRAKASH ASSO	0.002%	96.686%
6702	SL CORP	0.002%	96.688%
6703	VETROPACK HOLDI	0.002%	96.690%
6704	ICL-ISRAEL CHEM	0.002%	96.692%
6705	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.002%	96.693%
6706	NEPI ROCKCASTLE	0.002%	96.695%
6707	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.697%
6708	PSK INC	0.002%	96.699%
6709	FAR EAST DEPT	0.002%	96.700%
6710	BARNES & NOBLE	0.002%	96.702%
6711	PIAGGIO	0.002%	96.704%
6712	FUKUDA CORP	0.002%	96.706%
6713	EISAI CO	0.002%	96.707%
6714	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.709%
6715	ZOJIRUSHI CORP	0.002%	96.711%
6716	AVON PRODUCTS I	0.002%	96.713%
6717	FACC AG	0.002%	96.714%
6718	PASONA GROUP IN	0.002%	96.716%
6719	CULP INC COMMON STOCK USD.05	0.002%	96.718%
6720	WCT HOLDINGS BH	0.002%	96.720%
6721	OCEAN YIELD ASA	0.002%	96.721%
6722	WARABEYA NICHII	0.002%	96.723%
6723	RIKEN CORP	0.002%	96.725%
6724	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.727%
6725	BEIJER ALMA AB	0.002%	96.728%
6726	KRBL LTD	0.002%	96.730%
6727	GLORIA MATERIAL	0.002%	96.732%
6728	KUNG LONG BATTE	0.002%	96.734%
6729	ASTRA AGRO LEST	0.002%	96.735%
6730	NIPPON YUSOKI C	0.002%	96.737%
6731	CHUDENKO CORP	0.002%	96.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	CAWACHI LTD	0.002%	96.741%
6733	EMIRA PROPERTY	0.002%	96.742%
6734	FILINVEST LAND	0.002%	96.744%
6735	GUANGSHEN RAILW	0.002%	96.746%
6736	KURABO INDUSTRI	0.002%	96.748%
6737	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	96.749%
6738	SAETA YIELD SA	0.002%	96.751%
6739	JSR CORPORATION	0.002%	96.753%
6740	BANDO CHEMICAL	0.002%	96.755%
6741	FANTASIA HOLDIN	0.002%	96.756%
6742	CREDIT CORP GRO	0.002%	96.758%
6743	NISSIN CORP	0.002%	96.760%
6744	HARASHIN CO LTD	0.002%	96.761%
6745	TALGO SA	0.002%	96.763%
6746	NICE-SYSTEMS LT	0.002%	96.765%
6747	FUSO CHEMICAL C	0.002%	96.767%
6748	CHAROEN POK PHA	0.002%	96.768%
6749	NIPPON KINZOKU	0.002%	96.770%
6750	ECLAT TEXTILE C	0.002%	96.772%
6751	LEXTAR ELECTRON	0.002%	96.774%
6752	ANSELL LTD	0.002%	96.775%
6753	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.002%	96.777%
6754	SEIKAGAKU CORP	0.002%	96.779%
6755	VOSSLOH AG	0.002%	96.781%
6756	YOUNGWON CORP	0.002%	96.782%
6757	MITANI CORP	0.002%	96.784%
6758	ELBIT SYSTEMS L	0.002%	96.786%
6759	ODFJELL DRILLIN	0.002%	96.787%
6760	VT HOLDINGS CO	0.002%	96.789%
6761	GP STRATEGIES C	0.002%	96.791%
6762	BENEFIT ONE INC	0.002%	96.793%
6763	TALK TALK TELEC	0.002%	96.794%
6764	LEYOU TECHNOLOG	0.002%	96.796%
6765	STS SEMICONDUCT	0.002%	96.798%
6766	YELLOW HAT LTD.	0.002%	96.799%
6767	EL PUERTO DE LI	0.002%	96.801%
6768	HUNTER DOUGLAS	0.002%	96.803%
6769	AMERICAN PUBLIC	0.002%	96.805%
6770	SAVARIA CORPORA	0.002%	96.806%
6771	NICHII GAKKAN C	0.002%	96.808%
6772	RAITO KOGYO CO	0.002%	96.810%
6773	MCJ CO LTD	0.002%	96.811%
6774	GMO PAYMENT GAT	0.002%	96.813%
6775	JAPARA HEALTHCA	0.002%	96.815%
6776	STARHUB LIMITED	0.002%	96.817%
6777	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.818%
6778	TECHTARGET COMMON STOCK USD.001	0.002%	96.820%
6779	ECO WORLD DEVL	0.002%	96.822%
6780	CIA SANEAMENTO	0.002%	96.823%
6781	COMMERCIAL INTE	0.002%	96.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	WORLEYPARSONS	0.002%	96.827%
6783	NIDEC CORPORATI	0.002%	96.829%
6784	ROBERT WALTERS	0.002%	96.830%
6785	ALONY HETZ	0.002%	96.832%
6786	OPAP SA	0.002%	96.834%
6787	WIZZ AIR HOLDIN	0.002%	96.835%
6788	OIL & NATURAL G	0.002%	96.837%
6789	PHOTO-ME INTERN	0.002%	96.839%
6790	O-NET COMMUNICA	0.002%	96.840%
6791	KPIT TECHNOLOGI	0.002%	96.842%
6792	BRODRENE HARTMA	0.002%	96.844%
6793	SCHOELLER BLECK	0.002%	96.846%
6794	ASSOCD INTL HOT	0.002%	96.847%
6795	TOKAI RUBBER IN	0.002%	96.849%
6796	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.002%	96.851%
6797	TOWA CORP	0.002%	96.852%
6798	HURCO COMPANIES INC COMMON STOCK	0.002%	96.854%
6799	GL EVENTS	0.002%	96.856%
6800	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.857%
6801	FRASERS COMMERC	0.002%	96.859%
6802	PC JEWELLER LIM	0.002%	96.861%
6803	WISDOM MARINE L	0.002%	96.863%
6804	LANDEC CORP	0.002%	96.864%
6805	TEKFEN HOLDING	0.002%	96.866%
6806	VIRTUS HEALTH L	0.002%	96.868%
6807	LIPPO MALLS IN	0.002%	96.869%
6808	CARD FACTORY PL	0.002%	96.871%
6809	PHOENIX HLDGS L	0.002%	96.873%
6810	GROWTHPOINT PRO	0.002%	96.874%
6811	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.876%
6812	ZERIA PHARMACEU	0.002%	96.878%
6813	STOBART GROUP L	0.002%	96.880%
6814	MIQUEL Y COSTAS	0.002%	96.881%
6815	SOL SPA	0.002%	96.883%
6816	EIS ECZACIBASI	0.002%	96.885%
6817	ANGLO PACIFIC G	0.002%	96.886%
6818	FRANK'S INTERNA	0.002%	96.888%
6819	HAMAMATSU PHOTO	0.002%	96.890%
6820	ASANUMA CORP	0.002%	96.891%
6821	KPJ HEALTHCARE	0.002%	96.893%
6822	HSBC USA INC SR UNSECURED 08/20 2.75	0.002%	96.895%
6823	FORMULA SYST(19	0.002%	96.896%
6824	PROCTER & GAMBL	0.002%	96.898%
6825	GLOW ENERGY	0.002%	96.900%
6826	PRESSANCE CORPO	0.002%	96.901%
6827	GINTECH ENERGY	0.002%	96.903%
6828	FOCALTECH SYSTE	0.002%	96.905%
6829	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	96.906%
6830	BRUNEL INTL	0.002%	96.908%
6831	CASETEK HOLDING	0.002%	96.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	TURKIYE SINAI K	0.002%	96.912%
6833	ORIENT CORP	0.002%	96.913%
6834	SMI HOLDINGS GR	0.002%	96.915%
6835	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.917%
6836	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	96.918%
6837	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.002%	96.920%
6838	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.922%
6839	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	96.923%
6840	HYUNDAI DS,OLD	0.002%	96.925%
6841	BERJAYA CORPORA	0.002%	96.927%
6842	MICHINOKU BANK	0.002%	96.928%
6843	LAI SUN DEVELOP	0.002%	96.930%
6844	SWECO AB	0.002%	96.932%
6845	DONGFANG ELECT	0.002%	96.933%
6846	ATEN INTERNATIO	0.002%	96.935%
6847	CENT PATTANA PU	0.002%	96.937%
6848	BKW ENERGIE AG	0.002%	96.938%
6849	TAIYO INK MFG C	0.002%	96.940%
6850	MIRAMAR HTEL &	0.002%	96.942%
6851	HI-LEX CORP	0.002%	96.943%
6852	SENEX ENERGY LT	0.002%	96.945%
6853	TECNICAS REUNID	0.002%	96.947%
6854	PETRON CORP	0.002%	96.948%
6855	HONGKONG&SHANG	0.002%	96.950%
6856	AMSTERDAM COMMO	0.002%	96.952%
6857	MAINSTREET EQUI	0.002%	96.953%
6858	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.002%	96.955%
6859	KUDELSKI S.A.	0.002%	96.957%
6860	ORION CORP	0.002%	96.958%
6861	VERITIV CORP COMMON STOCK USD.01	0.002%	96.960%
6862	EREX CO LTD	0.002%	96.961%
6863	HIMART CO LTD	0.002%	96.963%
6864	ONE HOSPITALITY	0.002%	96.965%
6865	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.966%
6866	TAEKWANG IND CO	0.002%	96.968%
6867	XO GROUP INC COMMON STOCK USD.01	0.002%	96.970%
6868	SUPER-SOL	0.002%	96.971%
6869	LOOKERS PLC	0.002%	96.973%
6870	SAKATA INX CORP	0.002%	96.975%
6871	OBIC	0.002%	96.976%
6872	CHAOWEI POWER H	0.002%	96.978%
6873	PETRA DIAMONDS	0.002%	96.980%
6874	ATUL LTD	0.002%	96.981%
6875	FAMOUS BRANDS L	0.002%	96.983%
6876	G.U.D. HOLDINGS	0.002%	96.985%
6877	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	96.986%
6878	TEJON RANCH CO	0.002%	96.988%
6879	SCHRODER REAL E	0.002%	96.990%
6880	WIJAYA KARYA	0.002%	96.991%
6881	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	PHOENIX MECANO	0.002%	96.995%
6883	HIRATA TECHNICA	0.002%	96.996%
6884	NATIONAL STORAG	0.002%	96.998%
6885	AISAN INDUSTRY	0.002%	96.999%
6886	Y G-1	0.002%	97.001%
6887	SAKAI CHEMICAL	0.002%	97.003%
6888	TIANJIN PORT DE	0.002%	97.004%
6889	ICHIYOSHI SECS	0.002%	97.006%
6890	UNITECH PRINTED	0.002%	97.008%
6891	CORP INMOBILIAR	0.002%	97.009%
6892	NITTETSU MINING	0.002%	97.011%
6893	EHIME BANK	0.002%	97.013%
6894	EDP RENOVAVEIS	0.002%	97.014%
6895	ZUG ESTATES HLD	0.002%	97.016%
6896	MITSUBISHI STEE	0.002%	97.017%
6897	HANSON INTL TBK	0.002%	97.019%
6898	ROAD KING INFRA	0.002%	97.021%
6899	VITAL HEALTHCAR	0.002%	97.022%
6900	SINGAPORE FINAN	0.002%	97.024%
6901	FRASERS CENTREP	0.002%	97.026%
6902	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	97.027%
6903	MIKUNI CORP	0.002%	97.029%
6904	TORSTAR CORP CL	0.002%	97.031%
6905	YUASA TRADING C	0.002%	97.032%
6906	CHINA OIL & GAS	0.002%	97.034%
6907	BK OF SAGA	0.002%	97.035%
6908	GEMTEK TECHNOLO	0.002%	97.037%
6909	TENARIS S.A.	0.002%	97.039%
6910	QUALITAS CONTOL	0.002%	97.040%
6911	CLEANAWAY CO LT	0.002%	97.042%
6912	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	97.044%
6913	MODEC INC	0.002%	97.045%
6914	NTT URBAN DEVEL	0.002%	97.047%
6915	BROWN (N) GROUP	0.002%	97.048%
6916	BRITISH AMERICA	0.002%	97.050%
6917	MESA LABORATORIES INC COMMON STOCK	0.002%	97.052%
6918	LASSONDE INDS INC CLASS A COMMON STOCK	0.002%	97.053%
6919	TOYO KOHAN CO	0.002%	97.055%
6920	HK ELECTRIC INV	0.002%	97.057%
6921	OKUMURA CORP	0.002%	97.058%
6922	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.060%
6923	LG CORP	0.002%	97.061%
6924	ASAHI HOLDINGS	0.002%	97.063%
6925	AKKA TECHNOLOGI	0.002%	97.065%
6926	COAL INDIA LTD	0.002%	97.066%
6927	SHINKONG SYNTHE	0.002%	97.068%
6928	AI HOLDINGS COR	0.002%	97.069%
6929	EUROMONEY INST	0.002%	97.071%
6930	WYNN MACAU LTD	0.002%	97.073%
6931	ARGOSY PROPERTY	0.002%	97.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	UEM SUNRISE BHD	0.002%	97.076%
6933	KARUR VYSYA BAN	0.002%	97.077%
6934	FIDEA HOLDINGS	0.002%	97.079%
6935	DAI NIPPON TORY	0.002%	97.081%
6936	AXT INC COMMON STOCK USD.001	0.002%	97.082%
6937	BHP BILLITON FI	0.002%	97.084%
6938	TAIWAN SECOM	0.002%	97.085%
6939	IMMOBILIARE GRA	0.002%	97.087%
6940	CORP COMERCI SA	0.002%	97.089%
6941	CLEVO	0.002%	97.090%
6942	TRINITY MIRROR	0.002%	97.092%
6943	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.094%
6944	ARB CORP LTD	0.002%	97.095%
6945	MEDCO ENERGI IN	0.002%	97.097%
6946	ELECTRA	0.002%	97.098%
6947	TURKCELL ILETIS	0.002%	97.100%
6948	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.102%
6949	SHIN ZU SHING C	0.002%	97.103%
6950	SALMAR ASA	0.002%	97.105%
6951	HOOKER FURNITURE CORP COMMON STOCK	0.002%	97.106%
6952	GRANITE OIL COR	0.002%	97.108%
6953	AVEO GROUP	0.002%	97.110%
6954	INFRASTRUCTURA	0.002%	97.111%
6955	DYNAPACK INTL T	0.002%	97.113%
6956	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	97.114%
6957	LI NING CO. LTD	0.002%	97.116%
6958	PIERRE & VACANC	0.002%	97.117%
6959	KESKO OYJ	0.002%	97.119%
6960	CHINA ZHEGTONG	0.002%	97.121%
6961	TAIFLEX SCIENTI	0.002%	97.122%
6962	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.124%
6963	PROPERTY FOR IN	0.002%	97.125%
6964	ECORODOVIAS INF	0.002%	97.127%
6965	SCANDIC HOTELS	0.002%	97.129%
6966	WEBJET LTD	0.002%	97.130%
6967	HOUSING DEVELOP	0.002%	97.132%
6968	UOA DEVELOPMENT	0.002%	97.133%
6969	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.002%	97.135%
6970	SRI TRANG AGRO	0.002%	97.137%
6971	BURSON GROUP LT	0.002%	97.138%
6972	SIGDO KOPPERS S	0.002%	97.140%
6973	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	97.141%
6974	ELITE SEMICONDU	0.002%	97.143%
6975	CELLCOM ISRAEL	0.002%	97.145%
6976	ADCOCK INGRAM H	0.002%	97.146%
6977	TIAN GE INTERAC	0.002%	97.148%
6978	BORUSSIA DORTMU	0.002%	97.149%
6979	YIEH PHUI ENTS	0.002%	97.151%
6980	COSTAMARE INC	0.002%	97.152%
6981	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.154%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	GOL LINHAS AERE	0.002%	97.156%
6983	GROUPE CRIT	0.002%	97.157%
6984	TUNG THIH ELECT	0.002%	97.159%
6985	UNION BNK OF IN	0.002%	97.160%
6986	CIA DE DIST INT	0.002%	97.162%
6987	GMR INFRASTRUCT	0.002%	97.163%
6988	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.165%
6989	PERLIS PLANTATI	0.002%	97.167%
6990	SAIBU GAS CO	0.002%	97.168%
6991	HAILIANG EDUCAT	0.002%	97.170%
6992	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.002%	97.171%
6993	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	97.173%
6994	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	97.175%
6995	FIAT CHRYSLER A	0.002%	97.176%
6996	INDUSTRL FIN(IF	0.002%	97.178%
6997	SEAH BESTEEL CO	0.002%	97.179%
6998	JSP CORP	0.002%	97.181%
6999	KASAI KOGYO CO	0.002%	97.182%
7000	HANON SYSTEMS	0.002%	97.184%
7001	WASHTEC AG	0.002%	97.186%
7002	THE NISSHIN OIL	0.002%	97.187%
7003	TOHO TITANIUM C	0.002%	97.189%
7004	VECTRUS INC COMMON STOCK USD.01	0.002%	97.190%
7005	MAH SING GROUP	0.002%	97.192%
7006	SANY HEAVY EQUI	0.002%	97.193%
7007	MAX CO	0.002%	97.195%
7008	BW LPG LTD	0.002%	97.196%
7009	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.198%
7010	CHINA SHENGMU O	0.002%	97.200%
7011	AFFICHAGE HOLDI	0.002%	97.201%
7012	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.203%
7013	CHINA SHINEWAY	0.002%	97.204%
7014	AUSTAL LTD	0.002%	97.206%
7015	TIME DOTCOM BHD	0.002%	97.207%
7016	CONCORD NEW ENE	0.002%	97.209%
7017	QGEP PARTICIPAC	0.002%	97.211%
7018	TT ELECTRONICS	0.002%	97.212%
7019	QAD INC A COMMON STOCK	0.002%	97.214%
7020	SEMPRA ENERGY	0.002%	97.215%
7021	UNIPAR UNIAO DE	0.002%	97.217%
7022	GRUPO ARGOS S.A	0.002%	97.218%
7023	DIP CORPORATION	0.002%	97.220%
7024	M DIAS BRANCO S	0.002%	97.221%
7025	SOILBUILD BUSIN	0.002%	97.223%
7026	CLARION CO	0.002%	97.225%
7027	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	97.226%
7028	NOVA MEASURING	0.002%	97.228%
7029	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	97.229%
7030	MALAYSIA BUILD	0.002%	97.231%
7031	MOUNT GIBSON IR	0.002%	97.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	FORUS S.A.	0.002%	97.234%
7033	CIA SANEAMENTO	0.002%	97.235%
7034	WEIBO CORP SPON ADR ADR USD.00025	0.002%	97.237%
7035	CHAUN-CHOUNG TE	0.002%	97.238%
7036	HOKKAIDO ELEC P	0.002%	97.240%
7037	CHINA METAL PRO	0.002%	97.242%
7038	INTERNATIONAL M	0.002%	97.243%
7039	Q TECHNOLOGY GR	0.002%	97.245%
7040	MEKONOMEN AB	0.002%	97.246%
7041	SCRIPPS NETWORK	0.002%	97.248%
7042	RAMAYANA LESTAR	0.002%	97.249%
7043	NETIA SA	0.002%	97.251%
7044	BANK JABAR BANT	0.002%	97.252%
7045	TEXHONG TEXTILE	0.002%	97.254%
7046	FINOLEX CABLES	0.002%	97.255%
7047	PHILIPS LIGHTIN	0.002%	97.257%
7048	ADDTECH AB B SH	0.002%	97.259%
7049	BBX CAPITAL CORP COMMON STOCK USD.01	0.002%	97.260%
7050	METRO HOLDINGS	0.002%	97.262%
7051	FIRST REIT	0.002%	97.263%
7052	KINIK CO	0.002%	97.265%
7053	CADILA HEALTHCA	0.002%	97.266%
7054	SEASPAN CORP	0.002%	97.268%
7055	NETUREN CO	0.002%	97.269%
7056	DISCO CORPORATI	0.002%	97.271%
7057	HUNG POO CONSTR	0.002%	97.272%
7058	TEAM INC	0.002%	97.274%
7059	PANIN FINANCIAL	0.002%	97.275%
7060	AKASTOR ASA	0.002%	97.277%
7061	QUALITY HOUSES	0.002%	97.278%
7062	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	97.280%
7063	SANTOS BRASIL P	0.002%	97.282%
7064	NAMURA SHIPBUIL	0.002%	97.283%
7065	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	97.285%
7066	FRASERS HOSPITA	0.002%	97.286%
7067	GREAT EASTERN H	0.002%	97.288%
7068	ACCESS CO LTD	0.002%	97.289%
7069	NORDEA BANK AB	0.002%	97.291%
7070	UNID CO LTD	0.002%	97.292%
7071	SUMITOMO SEIKA	0.002%	97.294%
7072	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	97.295%
7073	HIGH ARCTIC ENE	0.002%	97.297%
7074	TRUE NORTH COMM	0.002%	97.298%
7075	CONTINENTAL HLD	0.002%	97.300%
7076	PCHOME ONLINE I	0.002%	97.301%
7077	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.303%
7078	HO BEE INVESTME	0.002%	97.304%
7079	KH NEOCHEM CO L	0.002%	97.306%
7080	TITAN MACHINERY INC COMMON STOCK USD.00001	0.002%	97.307%
7081	JAPAN PULP & PA	0.002%	97.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	STANDARD LIFE I	0.002%	97.310%
7083	IBASE TECHNOLOG	0.002%	97.312%
7084	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.002%	97.314%
7085	CEDAR REALTY TRUST INC REIT USD.06	0.002%	97.315%
7086	NATIONAL THERMA	0.002%	97.317%
7087	GREATEK ELECTRO	0.002%	97.318%
7088	FUJIBO HOLDINGS	0.002%	97.320%
7089	FORD OTOSAN	0.002%	97.321%
7090	ATEAM INC	0.002%	97.323%
7091	COLTENE HOLDI	0.002%	97.324%
7092	CHINA OVERSEAS	0.002%	97.326%
7093	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.327%
7094	NAUTILUS GROUP	0.002%	97.329%
7095	NIHON NOHYAKU	0.002%	97.330%
7096	EMPRESA NACIONA	0.002%	97.332%
7097	TAKASAGO INTL C	0.002%	97.333%
7098	MULTIPLUS SA	0.002%	97.335%
7099	SUPERBLOCK PCL	0.002%	97.336%
7100	HAKDEX AB	0.002%	97.338%
7101	HOTEL SHILLA	0.002%	97.339%
7102	GEOX S.P.A.	0.002%	97.341%
7103	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.342%
7104	SOLOR A/S	0.002%	97.344%
7105	ARROW GLOBAL GR	0.002%	97.345%
7106	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	97.347%
7107	ASSET MANAGERS	0.002%	97.348%
7108	WOCKHARDT LIMIT	0.002%	97.350%
7109	YARA INTERNATIO	0.002%	97.351%
7110	STAR MICRONICS	0.002%	97.353%
7111	CCC SA	0.002%	97.354%
7112	RYOSHOKU LTD	0.002%	97.356%
7113	SCSK CORPORATIO	0.002%	97.357%
7114	SMS CO LTD	0.002%	97.359%
7115	ROKKO BUTTER CO	0.002%	97.360%
7116	GLOBAL POWER SY	0.002%	97.362%
7117	GLOBERIDE INC	0.001%	97.363%
7118	CMBC CAPITAL HO	0.001%	97.365%
7119	DELTA DUNIA PET	0.001%	97.366%
7120	WELSPUN INDIA L	0.001%	97.368%
7121	PP LONDON SUMAT	0.001%	97.369%
7122	COMMUNISIS PLC	0.001%	97.371%
7123	KARNATAKA BANK	0.001%	97.372%
7124	E-COMMODITIES H	0.001%	97.374%
7125	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	97.375%
7126	MEDICLINIC INTE	0.001%	97.377%
7127	UNIVERSAL MEDIC	0.001%	97.378%
7128	DAEWOONG CO LTD	0.001%	97.380%
7129	METRO PACIFIC I	0.001%	97.381%
7130	HENDERSON LAND	0.001%	97.383%
7131	SONG WON IND	0.001%	97.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	OPTO TECH CORPN	0.001%	97.386%
7133	AKTIA BANK OYJ	0.001%	97.387%
7134	I.T LIMITED	0.001%	97.389%
7135	SUNGWOO HITECH	0.001%	97.390%
7136	PHILIPPINE NATL	0.001%	97.392%
7137	METALLURGICAL C	0.001%	97.393%
7138	MOTECH INDUSTRI	0.001%	97.395%
7139	AP THAILAND PCL	0.001%	97.396%
7140	HEINEKEN MALAYS	0.001%	97.398%
7141	HIBIYA ENGINEER	0.001%	97.399%
7142	HAP SENG CONSOL	0.001%	97.400%
7143	mitsui soko co	0.001%	97.402%
7144	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.403%
7145	SUNSHINE 10	0.001%	97.405%
7146	NEWALTA INC	0.001%	97.406%
7147	GUOCOLAND LTD	0.001%	97.408%
7148	MCMILLAN SHAKES	0.001%	97.409%
7149	DEA CAPITAL SPA	0.001%	97.411%
7150	IRON BRIDGE RES	0.001%	97.412%
7151	OKURA INDUSTRIA	0.001%	97.414%
7152	ROLAND DG CORP	0.001%	97.415%
7153	GLADSTONE COMME	0.001%	97.417%
7154	ENERCHINA HOLDI	0.001%	97.418%
7155	SAKAI MOVING SE	0.001%	97.420%
7156	CHINA SHANSHUI	0.001%	97.421%
7157	DAI-DAN CO	0.001%	97.423%
7158	OITA BANK	0.001%	97.424%
7159	LIVART CO LTD	0.001%	97.426%
7160	XIAMEN INTL POR	0.001%	97.427%
7161	DIC ASSET AG	0.001%	97.429%
7162	MK ELECTRON	0.001%	97.430%
7163	HOKUTO CORP	0.001%	97.432%
7164	AEROSPACE INDUS	0.001%	97.433%
7165	SEMIRARA MINING	0.001%	97.434%
7166	SHANDONG CHENMI	0.001%	97.436%
7167	ENPLAS CORP	0.001%	97.437%
7168	E CL SA	0.001%	97.439%
7169	FUJICCO CO	0.001%	97.440%
7170	XINGDA INTERNAT	0.001%	97.442%
7171	YAMAZEN CORPORA	0.001%	97.443%
7172	LOTTE NON-LIFE	0.001%	97.445%
7173	BES ENGINEERING	0.001%	97.446%
7174	IPCA LABORATORI	0.001%	97.448%
7175	EIGHTEENTH BANK	0.001%	97.449%
7176	BOIRON	0.001%	97.451%
7177	U-MING MARINE	0.001%	97.452%
7178	SUN HUNG KAI CO	0.001%	97.454%
7179	SP SETIA	0.001%	97.455%
7180	KRESNA	0.001%	97.456%
7181	SINARMAS LAND	0.001%	97.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	UNILEVER INDONE	0.001%	97.459%
7183	YOMIURI LAND CO	0.001%	97.461%
7184	ADHI KARYA PERS	0.001%	97.462%
7185	LINX SA	0.001%	97.464%
7186	CAMBIAN GROUP P	0.001%	97.465%
7187	TSUGAMI CORP	0.001%	97.467%
7188	SHANGHAI DASHEN	0.001%	97.468%
7189	HARMONIC INC	0.001%	97.470%
7190	DIGI INTL INC	0.001%	97.471%
7191	KAMEI CORP	0.001%	97.473%
7192	TECHNICOLOR	0.001%	97.474%
7193	NIPPON THOMPSON	0.001%	97.475%
7194	KOREA CIRCUIT C	0.001%	97.477%
7195	TSUKISHIMA KIKA	0.001%	97.478%
7196	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.480%
7197	YURTEC CORPORAT	0.001%	97.481%
7198	CHINA SINGYES S	0.001%	97.483%
7199	ROBINSONS RETAI	0.001%	97.484%
7200	IBERDROLA SA RT	0.001%	97.486%
7201	TA CHEN STAINLE	0.001%	97.487%
7202	GRUPO CEMENTOS	0.001%	97.489%
7203	AIMS AMP CAPITA	0.001%	97.490%
7204	PROCTER & GAMBL	0.001%	97.491%
7205	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.493%
7206	HI SUN TECH CHI	0.001%	97.494%
7207	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	97.496%
7208	BANCO DAVIVIEND	0.001%	97.497%
7209	KYUNG DONG	0.001%	97.499%
7210	TV TOKYO HLDG C	0.001%	97.500%
7211	HOCHIKI CORPORA	0.001%	97.502%
7212	IRISH CONTINENT	0.001%	97.503%
7213	KOREA KOLMAR CO	0.001%	97.504%
7214	PETRONAS DAGANG	0.001%	97.506%
7215	DELEK GROUP	0.001%	97.507%
7216	HANDSOME CORP	0.001%	97.509%
7217	YASUNAGA CORP	0.001%	97.510%
7218	LOTTE CONFECT	0.001%	97.512%
7219	YUMESHIN HOLDIN	0.001%	97.513%
7220	MAGNITOGORS-SPO	0.001%	97.515%
7221	SCATEC SOLAR AS	0.001%	97.516%
7222	DORIAN LPG LTD	0.001%	97.517%
7223	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.519%
7224	WINGSTOP INC COMMON STOCK USD.01	0.001%	97.520%
7225	NAMESON	0.001%	97.522%
7226	BAUER AG	0.001%	97.523%
7227	RYOSAN CO	0.001%	97.525%
7228	EMBRAER SA SPON ADR ADR	0.001%	97.526%
7229	COOPER ENERGY L	0.001%	97.527%
7230	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.529%
7231	ADANI TRANSMISS	0.001%	97.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.532%
7233	GOLDSUN DEV/CON	0.001%	97.533%
7234	DEVELOPMENT SEC	0.001%	97.535%
7235	COWEN INC COMMON STOCK USD.01	0.001%	97.536%
7236	HORNBACK BAUMAR	0.001%	97.537%
7237	MCBRIDE PLC	0.001%	97.539%
7238	TOKAI CORP/GIFU	0.001%	97.540%
7239	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.542%
7240	UNIDEN CORP	0.001%	97.543%
7241	AMBARELLA INC	0.001%	97.545%
7242	GERDAU SA	0.001%	97.546%
7243	DAIWA INDUSTRIE	0.001%	97.547%
7244	HISAKA WORKS LT	0.001%	97.549%
7245	SAMYANG CORP	0.001%	97.550%
7246	KYOEI STEEL LTD	0.001%	97.552%
7247	SEA HOLDINGS LT	0.001%	97.553%
7248	THAI VEGETABLE	0.001%	97.555%
7249	KYOKUTO BOEKI K	0.001%	97.556%
7250	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.557%
7251	SHINKO SHOJI CO	0.001%	97.559%
7252	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	97.560%
7253	GODREJ CONSUMER	0.001%	97.562%
7254	ARROWHEAD PROR	0.001%	97.563%
7255	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.564%
7256	ALTRI SGPS S.A.	0.001%	97.566%
7257	ACE HARDWARE IN	0.001%	97.567%
7258	DONG-A SOCIO	0.001%	97.569%
7259	TEIKOKU SEN-I C	0.001%	97.570%
7260	LPP SA	0.001%	97.572%
7261	TYC BROTHER IND	0.001%	97.573%
7262	SIMMTECH CO LTD	0.001%	97.574%
7263	T-GAIA CORP	0.001%	97.576%
7264	RH COMMON STOCK USD.0001	0.001%	97.577%
7265	ASKUL	0.001%	97.579%
7266	SHINKO PLANTECH	0.001%	97.580%
7267	ADVANCED WIRELE	0.001%	97.581%
7268	NAMCHOW CHEMICA	0.001%	97.583%
7269	METALS X LTD	0.001%	97.584%
7270	SFA ENGINEERING	0.001%	97.586%
7271	JIN CO.LTD	0.001%	97.587%
7272	DUNI AB	0.001%	97.589%
7273	TICON INDUSTRIA	0.001%	97.590%
7274	SIA REIT INC	0.001%	97.591%
7275	VERBIO VEREINIG	0.001%	97.593%
7276	NRW HOLDINGS LT	0.001%	97.594%
7277	JASA MARGA	0.001%	97.596%
7278	BANGKOK DUSIT M	0.001%	97.597%
7279	RADICO KHAITAN	0.001%	97.598%
7280	LG FASHION CORP	0.001%	97.600%
7281	CVC BRASIL OP A	0.001%	97.601%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	ORIOLA-KD CORP	0.001%	97.603%
7283	CGN MEIYA POWER	0.001%	97.604%
7284	SECURITY BANK C	0.001%	97.605%
7285	CHOLAMANDALAM I	0.001%	97.607%
7286	CENTURIA INDUST	0.001%	97.608%
7287	WILH. WILHELMSE	0.001%	97.610%
7288	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	97.611%
7289	INPHI CORP COMMON STOCK	0.001%	97.612%
7290	VAN LANSCHOT NV	0.001%	97.614%
7291	REDCO PROPRTIE	0.001%	97.615%
7292	PARCO CO	0.001%	97.617%
7293	STARZEN CO LTD	0.001%	97.618%
7294	CREDITO REAL SA	0.001%	97.619%
7295	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	97.621%
7296	SPCG	0.001%	97.622%
7297	RENESAS ELECTRO	0.001%	97.624%
7298	LIMELIGHT NETW	0.001%	97.625%
7299	WEYCO GROUP INC	0.001%	97.626%
7300	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.628%
7301	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.629%
7302	UMW HLDGS BERHA	0.001%	97.631%
7303	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.632%
7304	SCANDI STANDARD	0.001%	97.633%
7305	ALPHA & OMEGA S	0.001%	97.635%
7306	JAPAN MEDICAL D	0.001%	97.636%
7307	TOWNGAS CHINA C	0.001%	97.638%
7308	CSI PROPERTIES	0.001%	97.639%
7309	BIOGAIA AB	0.001%	97.640%
7310	CENTRAL CHINA R	0.001%	97.642%
7311	BRUNELLO CUCINE	0.001%	97.643%
7312	51JOB INC ADR ADR USD.0001	0.001%	97.645%
7313	BERKSHIRE HAT E	0.001%	97.646%
7314	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.647%
7315	DATANG INTL POW	0.001%	97.649%
7316	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.650%
7317	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.652%
7318	CALIX INC COMMON STOCK	0.001%	97.653%
7319	ALDERMORE GROUP	0.001%	97.654%
7320	GALAXY RESOURCE	0.001%	97.656%
7321	GLOBAL YATIRIM	0.001%	97.657%
7322	HANWHA NON-LIFE	0.001%	97.658%
7323	NESTLE INDIA	0.001%	97.660%
7324	BELLEVUE GROUP	0.001%	97.661%
7325	CHINA AIRCRAFT	0.001%	97.663%
7326	LITE-ON SEMICON	0.001%	97.664%
7327	PARTRON CO LTD	0.001%	97.665%
7328	RAYMOND LTD	0.001%	97.667%
7329	COLBUN S.A.	0.001%	97.668%
7330	VILLA WORLD LTD	0.001%	97.670%
7331	ADVAN CO LTD	0.001%	97.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	TYMAN PLC	0.001%	97.672%
7333	PKP CARGO SA	0.001%	97.674%
7334	ENERGISA SA	0.001%	97.675%
7335	CLAS OHLSON AB	0.001%	97.677%
7336	ARITZIA INC	0.001%	97.678%
7337	PACIFIC GAS & E	0.001%	97.679%
7338	RYOYO ELECTRO C	0.001%	97.681%
7339	KOREA GAS CORP	0.001%	97.682%
7340	SYNERGIE	0.001%	97.683%
7341	YOSHINOYA D&C C	0.001%	97.685%
7342	ADVA AG	0.001%	97.686%
7343	TOMSON GROUP	0.001%	97.688%
7344	WESTERN ENERGY	0.001%	97.689%
7345	VAISALA	0.001%	97.690%
7346	GRUPO INDUSTRIA	0.001%	97.692%
7347	DOGAN HOLDINGS	0.001%	97.693%
7348	F&A AQUA HOLDIN	0.001%	97.694%
7349	VITROLIFE AB	0.001%	97.696%
7350	GENESIS ENERGY	0.001%	97.697%
7351	ALUPAR INVEST S	0.001%	97.699%
7352	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	97.700%
7353	DAI-ICHI SEIKO	0.001%	97.701%
7354	GPO DE INVERSIO	0.001%	97.703%
7355	NORDEX AG	0.001%	97.704%
7356	SAMTY CO.LTD.	0.001%	97.705%
7357	FUJI CO(TOKYO)	0.001%	97.707%
7358	CENTURY TEXT &	0.001%	97.708%
7359	CMC MAGNETICS C	0.001%	97.710%
7360	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.001%	97.711%
7361	YICHANG HEC CHA	0.001%	97.712%
7362	CEDAR WOODS PRO	0.001%	97.714%
7363	NORDIC SEMICOND	0.001%	97.715%
7364	FRENCKEN GROUP	0.001%	97.716%
7365	SOITEC	0.001%	97.718%
7366	TORIDOLL CORPOR	0.001%	97.719%
7367	TOURISM HOLDING	0.001%	97.721%
7368	PANDA GREEN ENE	0.001%	97.722%
7369	CLEARWATER SEAF	0.001%	97.723%
7370	PROCTOR&GAMBLE	0.001%	97.725%
7371	YAKULT HONSHA C	0.001%	97.726%
7372	WILH WILHELMSSEN	0.001%	97.727%
7373	YP	0.001%	97.729%
7374	ACTRON TECHNOLO	0.001%	97.730%
7375	BHARTI INFRATEL	0.001%	97.731%
7376	HOWA MACHINERY	0.001%	97.733%
7377	TECHNOLOGY ONE	0.001%	97.734%
7378	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.736%
7379	ORACLE FIN SERV	0.001%	97.737%
7380	DAITO PHARM	0.001%	97.738%
7381	STAGECOACH GROU	0.001%	97.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	97.741%
7383	PRESIDENT SECS	0.001%	97.742%
7384	SIPEF(PLANT FIN	0.001%	97.744%
7385	DAEHAN FLOUR MI	0.001%	97.745%
7386	KOWLOON DEVMT	0.001%	97.746%
7387	GUJARAT STATE F	0.001%	97.748%
7388	PTT PUBLIC COMP	0.001%	97.749%
7389	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.750%
7390	TAI CHEUNG HLDG	0.001%	97.752%
7391	SA SA INTL HLDG	0.001%	97.753%
7392	COSAN LOGISTICA	0.001%	97.755%
7393	MPACT LIMITED	0.001%	97.756%
7394	TOYO KANETSU KK	0.001%	97.757%
7395	TOLI CORP	0.001%	97.759%
7396	KIKKOMAN CORP	0.001%	97.760%
7397	CHINA LILANG LT	0.001%	97.761%
7398	PROSPERITY REIT	0.001%	97.763%
7399	DH EUROPE FINAN	0.001%	97.764%
7400	TONGYANG LIFE I	0.001%	97.765%
7401	CHONG HONG CONS	0.001%	97.767%
7402	SAWIT SUMBERMAS	0.001%	97.768%
7403	FRONTLINE LTD/B	0.001%	97.769%
7404	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.771%
7405	TSUBAKI NAKASHI	0.001%	97.772%
7406	OBERBANK AG	0.001%	97.773%
7407	NORDEA BANK AB	0.001%	97.775%
7408	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.776%
7409	CRAFT BREWERS A	0.001%	97.777%
7410	NIPPON ROAD CO	0.001%	97.779%
7411	CHINA STEEL CHE	0.001%	97.780%
7412	KALBE FARMA	0.001%	97.781%
7413	SHOEI CO LTD	0.001%	97.783%
7414	AJANTA PHARMA	0.001%	97.784%
7415	NVE CORP	0.001%	97.786%
7416	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.787%
7417	PETRON MALAYSIA	0.001%	97.788%
7418	RCF	0.001%	97.790%
7419	HODOGAYA CHEMIC	0.001%	97.791%
7420	UNITED INTL ENT	0.001%	97.792%
7421	TRANS COSMOS	0.001%	97.794%
7422	METAWATER CO LT	0.001%	97.795%
7423	5N PLUS INC.	0.001%	97.796%
7424	SURUGA CO LTD	0.001%	97.798%
7425	KONISHI CO LTD	0.001%	97.799%
7426	SUNDARAM FINANC	0.001%	97.800%
7427	BTB REAL ESTATE	0.001%	97.802%
7428	LEWIS GROUP LTD	0.001%	97.803%
7429	PETROPAVLOVSK	0.001%	97.804%
7430	ZHONG AN REAL E	0.001%	97.806%
7431	TENMA CORPORATI	0.001%	97.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	ANANDA DEVELOPM	0.001%	97.808%
7433	TRANCOM CO, LTD	0.001%	97.810%
7434	SPH REIT	0.001%	97.811%
7435	GREAT LAKES DRE	0.001%	97.812%
7436	GUANGZHOU PHARM	0.001%	97.814%
7437	UMW OIL & GAS C	0.001%	97.815%
7438	GRUPO SECURITY	0.001%	97.816%
7439	JAMCO COPORATIN	0.001%	97.818%
7440	GPO AEROPORTUAR	0.001%	97.819%
7441	REGAL HOTELS IN	0.001%	97.820%
7442	HYUNDAI ROTEM C	0.001%	97.822%
7443	CHINA RESOURCES	0.001%	97.823%
7444	SOCIEDAD MATRIZ	0.001%	97.824%
7445	CAPITAL® PRO	0.001%	97.825%
7446	RANK GROUP PLC	0.001%	97.827%
7447	ASIA VITAL COMP	0.001%	97.828%
7448	CHUNGHWA PRECIS	0.001%	97.829%
7449	DIGNITY PLC	0.001%	97.831%
7450	PAB K TJIWI KIM	0.001%	97.832%
7451	TELESITES SAB D	0.001%	97.833%
7452	MENORA MIVTACHI	0.001%	97.835%
7453	OSJB HOLDINGS C	0.001%	97.836%
7454	SHINNIHON CORP	0.001%	97.837%
7455	WISETECH GLOBAL	0.001%	97.839%
7456	PACC OFFSHORE S	0.001%	97.840%
7457	F-TECH INC	0.001%	97.841%
7458	WELCIA HOLDINGS	0.001%	97.843%
7459	MELISRON LTD	0.001%	97.844%
7460	LIG NEX1 CO LTD	0.001%	97.845%
7461	ORDINA NV	0.001%	97.847%
7462	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	97.848%
7463	HMC INVESTMENT	0.001%	97.849%
7464	SAGA PLC	0.001%	97.851%
7465	DENYO CO	0.001%	97.852%
7466	CERVECERIAS UNI	0.001%	97.853%
7467	UNIVERSAL CEMEN	0.001%	97.854%
7468	MOMENTUM GROUP	0.001%	97.856%
7469	MARUWA UNYU	0.001%	97.857%
7470	ASIA AVIATION P	0.001%	97.858%
7471	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.860%
7472	GREE INC	0.001%	97.861%
7473	MOBILEONE LTD.	0.001%	97.862%
7474	COMBA TELECOM S	0.001%	97.864%
7475	NICHIREKI CO LT	0.001%	97.865%
7476	ANICOM HOLDINGS	0.001%	97.866%
7477	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	97.868%
7478	BETER BED HOLD	0.001%	97.869%
7479	KATAKURA INDS	0.001%	97.870%
7480	CHINA SUNTIEN G	0.001%	97.872%
7481	HIDAY HIDAKA CO	0.001%	97.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	PULSE SEISMIC	0.001%	97.874%
7483	ALPIQ HOLDING A	0.001%	97.875%
7484	HANSOL PAPER CO	0.001%	97.877%
7485	OOH!MEDIA LTD	0.001%	97.878%
7486	CROSS-HARBOUR H	0.001%	97.879%
7487	TKC CORPORATION	0.001%	97.881%
7488	AMADA HOLDINGS	0.001%	97.882%
7489	FREIGHTWAYS LTD	0.001%	97.883%
7490	BIESSE	0.001%	97.885%
7491	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	97.886%
7492	MEGACHIPS CORP	0.001%	97.887%
7493	LIFE CORPORATIO	0.001%	97.888%
7494	MEGHMANI ORGANI	0.001%	97.890%
7495	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.891%
7496	SHOUGANG CNCRD	0.001%	97.892%
7497	VITAL KSK HOLDI	0.001%	97.894%
7498	TA YA ELEC WIR&	0.001%	97.895%
7499	MURPHY OIL CORP SR UNSECURED 06/22 4	0.001%	97.896%
7500	HB TECHNOLOGY C	0.001%	97.898%
7501	KEPPEL INFRASTR	0.001%	97.899%
7502	BULTEN AB	0.001%	97.900%
7503	GREAT EASTERN S	0.001%	97.901%
7504	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.903%
7505	BOUSTEAD HLDGS	0.001%	97.904%
7506	CHUNG HUNG STEE	0.001%	97.905%
7507	GLAXOSMITHKLINE	0.001%	97.907%
7508	ACOM CO	0.001%	97.908%
7509	NIPPON BEET SUG	0.001%	97.909%
7510	HYUNDAI HOME SH	0.001%	97.910%
7511	DAIICHI JITSUGY	0.001%	97.912%
7512	CARNIVAL GROUP	0.001%	97.913%
7513	FUNAI ELECTRIC	0.001%	97.914%
7514	GAMEHOST INC	0.001%	97.916%
7515	SAES GETTERS	0.001%	97.917%
7516	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.918%
7517	MIMASU SEMICOND	0.001%	97.919%
7518	RIDLEY CORP LTD	0.001%	97.921%
7519	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.922%
7520	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	97.923%
7521	mitsui home co	0.001%	97.925%
7522	STHREE	0.001%	97.926%
7523	ASCENTIAL PLC	0.001%	97.927%
7524	DONGWONIndustr	0.001%	97.928%
7525	B&B TOOLS AB	0.001%	97.930%
7526	CORFICOLOMBIANA	0.001%	97.931%
7527	LONMIN PLC	0.001%	97.932%
7528	NONG SHIM CO	0.001%	97.933%
7529	NAMYANG DAIRY P	0.001%	97.935%
7530	MANDOM CORP	0.001%	97.936%
7531	atrium ljungber	0.001%	97.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	POLYPLEX THAILA	0.001%	97.939%
7533	HOTELES CITY EX	0.001%	97.940%
7534	SINON CORP	0.001%	97.941%
7535	GOODBABY INTERN	0.001%	97.942%
7536	ACTER CO LTD	0.001%	97.944%
7537	PEGASUS SEWING	0.001%	97.945%
7538	GET NICE HOLDIN	0.001%	97.946%
7539	TIPP24 SE	0.001%	97.947%
7540	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	97.949%
7541	HOTAI MOTOR CO	0.001%	97.950%
7542	NATIONAL GRID P	0.001%	97.951%
7543	TOTETSU KOGYO C	0.001%	97.953%
7544	VOYAGE GROUP IN	0.001%	97.954%
7545	CALBEE INC	0.001%	97.955%
7546	NISHIMATSUYA CH	0.001%	97.956%
7547	MINATO BANK	0.001%	97.958%
7548	FIRST MINING GO	0.001%	97.959%
7549	ALTIUM LTD	0.001%	97.960%
7550	INFOCOM CORP	0.001%	97.961%
7551	XXL ASA	0.001%	97.963%
7552	RIKEN VITAMIN C	0.001%	97.964%
7553	CTCI CORP	0.001%	97.965%
7554	PT PAN INDONESIA	0.001%	97.966%
7555	IDI INSURANCE C	0.001%	97.968%
7556	INTOPS CO	0.001%	97.969%
7557	MONTEA SCA	0.001%	97.970%
7558	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.971%
7559	RENHE COMMERCIA	0.001%	97.973%
7560	AGUAS ANDINAS S	0.001%	97.974%
7561	G-RESOURCES GP	0.001%	97.975%
7562	ACETO CORP COMMON STOCK USD.01	0.001%	97.976%
7563	MUNKSJO OYJ	0.001%	97.978%
7564	DAISO CO	0.001%	97.979%
7565	PAL CO LTD	0.001%	97.980%
7566	DAEDUCK GDS	0.001%	97.982%
7567	SANYANGIndustr	0.001%	97.983%
7568	ALTAMIR AMBOISE	0.001%	97.984%
7569	D-LINK	0.001%	97.985%
7570	SADBHAV ENGINEE	0.001%	97.987%
7571	RELIANCE ENERGY	0.001%	97.988%
7572	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	97.989%
7573	CHIYODA INTEGRE	0.001%	97.990%
7574	SMA SOLAR TECHN	0.001%	97.992%
7575	VIRGIN AUSTRALI	0.001%	97.993%
7576	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	97.994%
7577	CHINA AEROSPACE	0.001%	97.995%
7578	MAN SE	0.001%	97.996%
7579	ALTEK CORP	0.001%	97.998%
7580	CHINA SILVER GR	0.001%	97.999%
7581	FEDERAL CORP	0.001%	98.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	SAMSUNG SDI CO	0.001%	98.001%
7583	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.003%
7584	MANILA ELECTRIC	0.001%	98.004%
7585	SOLAR APPLIED M	0.001%	98.005%
7586	WINMARK CORP COMMON STOCK	0.001%	98.006%
7587	NICE INFORMATIO	0.001%	98.008%
7588	ALPHA CORP	0.001%	98.009%
7589	UNIBAIL-RODAMCO	0.001%	98.010%
7590	ORASCOM DEVELOP	0.001%	98.011%
7591	BANK COOP AG	0.001%	98.013%
7592	KP TISSUE INC	0.001%	98.014%
7593	MURRAY & ROBERT	0.001%	98.015%
7594	IDEC CORPORATIO	0.001%	98.016%
7595	SHW AG	0.001%	98.018%
7596	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.019%
7597	BROADLEAF CO LT	0.001%	98.020%
7598	MORGAN SINDALL	0.001%	98.021%
7599	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.023%
7600	ESTIA HELATH LT	0.001%	98.024%
7601	SRI REJEKI ISMA	0.001%	98.025%
7602	DHT HOLDINGS IN	0.001%	98.026%
7603	NIPPON SODA CO	0.001%	98.027%
7604	PARK ELECTROCHE	0.001%	98.029%
7605	DAIRY FARM INTL	0.001%	98.030%
7606	LC CORP S.A.	0.001%	98.031%
7607	XIABUXIABU CATE	0.001%	98.032%
7608	FALCK RENEWABLE	0.001%	98.034%
7609	COWELL E HOLDIN	0.001%	98.035%
7610	FAR EAST HOSPIT	0.001%	98.036%
7611	SUNNINGDALE TEC	0.001%	98.037%
7612	GOLD CIRCUIT EL	0.001%	98.038%
7613	JUSTSYSTEM	0.001%	98.040%
7614	IMAGICA ROBOT H	0.001%	98.041%
7615	CITIZENS INC COMMON STOCK	0.001%	98.042%
7616	STOLT-NIELSEN L	0.001%	98.043%
7617	ICICI BANK	0.001%	98.045%
7618	SEKISUI JUSHI C	0.001%	98.046%
7619	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.047%
7620	ETALON GROUP-GD	0.001%	98.048%
7621	YOUNGTEK ELECTR	0.001%	98.050%
7622	TOBISHIMA CORP	0.001%	98.051%
7623	DEPO AUTO PARTS	0.001%	98.052%
7624	PUMA AG	0.001%	98.053%
7625	SMK CORP	0.001%	98.054%
7626	CHIMEI MATERIAL	0.001%	98.056%
7627	IMVESCOR RESTAU	0.001%	98.057%
7628	MODERN LAND CHI	0.001%	98.058%
7629	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.001%	98.059%
7630	361 DEGREES INT	0.001%	98.060%
7631	BROOKFIELD REAL	0.001%	98.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	MOUNTAIN PROVIN	0.001%	98.063%
7633	FARGLORY LAND D	0.001%	98.064%
7634	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.065%
7635	SILICONWARE PRE	0.001%	98.067%
7636	IMF (AUSTRALIA)	0.001%	98.068%
7637	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.069%
7638	DSP GROUP INC	0.001%	98.070%
7639	NOMURA CO LTD	0.001%	98.071%
7640	PALFINGER AG	0.001%	98.073%
7641	ULTRA TECH CEMC	0.001%	98.074%
7642	WING ON CO INT	0.001%	98.075%
7643	HANSOL LCD INC	0.001%	98.076%
7644	HAWKINS INC COMMON STOCK USD.05	0.001%	98.077%
7645	SURMODICS INC COMMON STOCK USD.05	0.001%	98.079%
7646	HI-P INTERNATIO	0.001%	98.080%
7647	KATHMANDU HOLDI	0.001%	98.081%
7648	ENAV SPA	0.001%	98.082%
7649	COLLINS FOOD LT	0.001%	98.084%
7650	PERSEUS MINING	0.001%	98.085%
7651	BANK HANDLOWY W	0.001%	98.086%
7652	BOYAA INTERACTI	0.001%	98.087%
7653	PERSISTENT SYST	0.001%	98.088%
7654	BYGGMAX GROUP A	0.001%	98.090%
7655	KINDOM CONSTRUC	0.001%	98.091%
7656	GULLIVER INTERN	0.001%	98.092%
7657	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.001%	98.093%
7658	CHUGAI PHARM CO	0.001%	98.094%
7659	WAGWORKS INC COMMON STOCK USD.001	0.001%	98.096%
7660	DIRECIONAL ENGE	0.001%	98.097%
7661	UNITED SPIRITS	0.001%	98.098%
7662	EMPEROR CAPITAL	0.001%	98.099%
7663	FLYTECH TECHNOL	0.001%	98.100%
7664	TOA CORP	0.001%	98.102%
7665	UTD INDUSTRIAL	0.001%	98.103%
7666	SEIKITOKYU KOGY	0.001%	98.104%
7667	mitsui HIGH TEC	0.001%	98.105%
7668	ROO HSING	0.001%	98.106%
7669	BWX LTD	0.001%	98.108%
7670	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.109%
7671	VIEWWORKS CO LTD	0.001%	98.110%
7672	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.111%
7673	SINTEX PLASTICS	0.001%	98.112%
7674	HAPPINET CORP	0.001%	98.114%
7675	KNOW IT AB	0.001%	98.115%
7676	GR ED L'ESPRESS	0.001%	98.116%
7677	ICHINEN CO LTD	0.001%	98.117%
7678	JUST DIAL LTD	0.001%	98.118%
7679	LINK AND MOTIVA	0.001%	98.119%
7680	OXFORD INSTRUME	0.001%	98.121%
7681	ASCENDAS HOSPIT	0.001%	98.122%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	PAN INTL INDL	0.001%	98.123%
7683	YPSOMED HOLDING	0.001%	98.124%
7684	ADITYA BIRLA CA	0.001%	98.125%
7685	SENTUL CITY TBK	0.001%	98.127%
7686	KAJARIA CERAMIC	0.001%	98.128%
7687	KURA CORPORATIO	0.001%	98.129%
7688	AICHI CORPORATI	0.001%	98.130%
7689	PNE WIND AG	0.001%	98.131%
7690	ORACLE CORP JAP	0.001%	98.133%
7691	O-BANK CO LTD	0.001%	98.134%
7692	TOYO TANSO CO L	0.001%	98.135%
7693	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.136%
7694	TUPY SA	0.001%	98.137%
7695	ROJANA INDUSTRI	0.001%	98.138%
7696	MITO SECURITIES	0.001%	98.140%
7697	ATRIUM EUROPEAN	0.001%	98.141%
7698	FUJI CORP LTD/O	0.001%	98.142%
7699	CHIBA KOGYO BAN	0.001%	98.143%
7700	PLENUS CO	0.001%	98.144%
7701	INGENIA COMMUNI	0.001%	98.145%
7702	ACC LIMITED	0.001%	98.147%
7703	CALIDA HLDG	0.001%	98.148%
7704	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.149%
7705	TAIWAN SURFACE	0.001%	98.150%
7706	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.151%
7707	CHINA YURUN FOO	0.001%	98.153%
7708	SINOLINK WORLDW	0.001%	98.154%
7709	SKANDIABANKEN A	0.001%	98.155%
7710	INAGEYA CO LTD	0.001%	98.156%
7711	SOLIUM CAPITAL	0.001%	98.157%
7712	S1 CORP	0.001%	98.158%
7713	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.160%
7714	FURUKAWA BATTER	0.001%	98.161%
7715	HIGASHI NIHON H	0.001%	98.162%
7716	KWS SAAT AG	0.001%	98.163%
7717	HUVIS CORP	0.001%	98.164%
7718	BANK PEMBANGUNA	0.001%	98.165%
7719	KAS BANK	0.001%	98.167%
7720	ORANGE POLSKA	0.001%	98.168%
7721	ORIENTAL HLDGS	0.001%	98.169%
7722	HAKUTO CO	0.001%	98.170%
7723	BASTIDE LE CONF	0.001%	98.171%
7724	JK TYRE & INDUS	0.001%	98.172%
7725	ASCOPIAVE SPA	0.001%	98.174%
7726	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.175%
7727	TCL MULTIMEDIA	0.001%	98.176%
7728	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.177%
7729	STAR ASIAN INVE	0.001%	98.178%
7730	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.179%
7731	NITTA CORP	0.001%	98.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	TELENAV INC COMMON STOCK USD.001	0.001%	98.182%
7733	FUJITSU KIDEN	0.001%	98.183%
7734	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.184%
7735	KENTUCKY FRIED	0.001%	98.185%
7736	ELECOM CO LTD	0.001%	98.186%
7737	RAFFLES MEDICAL	0.001%	98.188%
7738	SK TELECOM ADR	0.001%	98.189%
7739	EMPRESAS LA POL	0.001%	98.190%
7740	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.191%
7741	NIPPON CHEM IND	0.001%	98.192%
7742	JUNGFRAUBAHN HL	0.001%	98.193%
7743	KENON HLDGS LTD	0.001%	98.195%
7744	ARGO GRAPHICS I	0.001%	98.196%
7745	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.197%
7746	COSMOS PHARMACE	0.001%	98.198%
7747	MERCK & CO INC	0.001%	98.199%
7748	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.200%
7749	DCM SHRIRAM LTD	0.001%	98.202%
7750	AXACTOR AB	0.001%	98.203%
7751	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.204%
7752	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	98.205%
7753	AJ RENT CAR	0.001%	98.206%
7754	YOUNGONE CORP	0.001%	98.207%
7755	TATA COMMUNICAT	0.001%	98.209%
7756	SBW	0.001%	98.210%
7757	PENDRAGON PLC	0.001%	98.211%
7758	JAMMU & KASHMIR	0.001%	98.212%
7759	BEIJING GAS BLU	0.001%	98.213%
7760	ICOM INCORPORAT	0.001%	98.214%
7761	AKSA AKRILIK KI	0.001%	98.215%
7762	CENTRAL CHINA S	0.001%	98.217%
7763	FUDO CONSTRUCTI	0.001%	98.218%
7764	CHANGSHA ZOOMLI	0.001%	98.219%
7765	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	98.220%
7766	ALPHA NETWORKS	0.001%	98.221%
7767	BANK OF INDIA C	0.001%	98.222%
7768	NUFLARE TECHNOL	0.001%	98.224%
7769	JU TENG INTERNA	0.001%	98.225%
7770	CONSORCIO ARA S	0.001%	98.226%
7771	SOGEFI	0.001%	98.227%
7772	MITSUJI + CO LTD SPONS ADR ADR	0.001%	98.228%
7773	SOFTWARE AG	0.001%	98.229%
7774	LAYNE CHRISTENS	0.001%	98.230%
7775	CHINESE ESTATES	0.001%	98.232%
7776	SYMPHONY HLDGS	0.001%	98.233%
7777	PARTNER COMMUNI	0.001%	98.234%
7778	HAGIHARA INDUST	0.001%	98.235%
7779	SPEEDY HIRE PLC	0.001%	98.236%
7780	GLORIOUS PROPER	0.001%	98.237%
7781	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	M&A CAPITAL PAR	0.001%	98.240%
7783	SCIENTEX BERHAD	0.001%	98.241%
7784	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.242%
7785	SANKYO TATEYAMA	0.001%	98.243%
7786	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.244%
7787	KANSAI URBAN BA	0.001%	98.245%
7788	SILICON INTEG S	0.001%	98.247%
7789	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.248%
7790	GRUPO ROTOPLAS	0.001%	98.249%
7791	ALLIED PROPERTI	0.001%	98.250%
7792	TOKYO ENERGY&SY	0.001%	98.251%
7793	INVESTORS CLOUD	0.001%	98.252%
7794	KYOBO SECURITIE	0.001%	98.253%
7795	APPLIED DEVELOP	0.001%	98.254%
7796	NAVIGATOR GLOBA	0.001%	98.256%
7797	CTI ENGINEERING	0.001%	98.257%
7798	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.258%
7799	RADNET INC COMMON STOCK USD.0001	0.001%	98.259%
7800	MEGAWIDE CONS C	0.001%	98.260%
7801	METAIR INVESTME	0.001%	98.261%
7802	NIPPON SEISEN C	0.001%	98.262%
7803	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.264%
7804	PARROT	0.001%	98.265%
7805	AJISEN CHINA HO	0.001%	98.266%
7806	XERO LIMITED	0.001%	98.267%
7807	STRAUSS GROUP L	0.001%	98.268%
7808	MERITZ FINANCIA	0.001%	98.269%
7809	MIDAS HLDGS	0.001%	98.270%
7810	HELLENIC EXCH H	0.001%	98.271%
7811	NORTH MINING SH	0.001%	98.273%
7812	AUSNUTRIA DAIRY	0.001%	98.274%
7813	AVIC INTERNATIO	0.001%	98.275%
7814	VERA BRADLEY INC COMMON STOCK	0.001%	98.276%
7815	DASSAULT SYSTEM	0.001%	98.277%
7816	KOZA ANADOLU ME	0.001%	98.278%
7817	ASIA HOLDINGS C	0.001%	98.279%
7818	TONG HSING ELEC	0.001%	98.280%
7819	CHINA WATER IND	0.001%	98.282%
7820	RHEON AUTO MACH	0.001%	98.283%
7821	INTAGE INC	0.001%	98.284%
7822	BURKHALTER HOLD	0.001%	98.285%
7823	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.286%
7824	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.001%	98.287%
7825	HIROCA HOLDINGS	0.001%	98.288%
7826	DARFON ELECTRON	0.001%	98.289%
7827	COMPANHIA DE GA	0.001%	98.291%
7828	ANEST IWATA COR	0.001%	98.292%
7829	DRAEGERWERK KGA	0.001%	98.293%
7830	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.294%
7831	WHITESTONE REIT REIT USD.001	0.001%	98.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	ASIA PACIFIC	0.001%	98.296%
7833	CHUNG HSIN ELEC	0.001%	98.297%
7834	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.298%
7835	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.300%
7836	EVERLIGHT CHEMI	0.001%	98.301%
7837	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.302%
7838	INDIA CEMENTS	0.001%	98.303%
7839	CATHEDRAL ENERG	0.001%	98.304%
7840	HANNSTOUCH SOLU	0.001%	98.305%
7841	KUKDO CHEMICAL	0.001%	98.306%
7842	SHINSHO CORP	0.001%	98.307%
7843	OAO GAZPROM	0.001%	98.308%
7844	MALAYSIA MINING	0.001%	98.310%
7845	MORESCO CORP	0.001%	98.311%
7846	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.312%
7847	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.313%
7848	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.314%
7849	COLOUR LIFE SER	0.001%	98.315%
7850	SAJO INDUSTRIES	0.001%	98.316%
7851	NIPPON PISTON R	0.001%	98.317%
7852	KAPPAHL AB	0.001%	98.319%
7853	PETRONAS GAS	0.001%	98.320%
7854	DUNELM GROUP PL	0.001%	98.321%
7855	CORPORATE TRAVE	0.001%	98.322%
7856	PTC INDIA LTD	0.001%	98.323%
7857	WALLISER KANTON	0.001%	98.324%
7858	HARTALEGA HOLDI	0.001%	98.325%
7859	CONCENTRADORA	0.001%	98.326%
7860	CAMBRIDGE INDUS	0.001%	98.327%
7861	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.328%
7862	mitsui mining c	0.001%	98.330%
7863	KUSURI NO AOKI	0.001%	98.331%
7864	DENKI KOGYO CO	0.001%	98.332%
7865	MAIRE TECNIMONT	0.001%	98.333%
7866	GESCO AG	0.001%	98.334%
7867	VISTULA GROUP S	0.001%	98.335%
7868	MASISA SA	0.001%	98.336%
7869	HEG LIMITED	0.001%	98.337%
7870	HIOKI EE CORP	0.001%	98.338%
7871	NEOWIZ GAMES CO	0.001%	98.340%
7872	VIACOM INC SR UNSECURED 12/19 2.75	0.001%	98.341%
7873	XXENTRIA TECHNO	0.001%	98.342%
7874	OXLEY HOLDINGS	0.001%	98.343%
7875	GNCO	0.001%	98.344%
7876	CNA GR PHAR	0.001%	98.345%
7877	ZALANDO SE	0.001%	98.346%
7878	ALBIS CO LTD	0.001%	98.347%
7879	TEXWINCA HLDGS	0.001%	98.348%
7880	NAN KANG RUBB T	0.001%	98.349%
7881	UNITIL CORP COMMON STOCK	0.001%	98.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	SDL PLC	0.001%	98.352%
7883	ONE LIBERTY PRO	0.001%	98.353%
7884	YINSON HOLDINGS	0.001%	98.354%
7885	GATEWAY LIFESTY	0.001%	98.355%
7886	KAIT	0.001%	98.356%
7887	AKEBONO BRAKE I	0.001%	98.357%
7888	YAKUODO CO LTD	0.001%	98.358%
7889	SOBHA LIMITED	0.001%	98.359%
7890	MERCURIES & ASS	0.001%	98.360%
7891	TIAN AN CHINA I	0.001%	98.362%
7892	EXELON CORP SR UNSECURED 12/20 5.15	0.001%	98.363%
7893	FREUND CORP	0.001%	98.364%
7894	SHENG SIONG GRO	0.001%	98.365%
7895	FOLKESTONE EDU	0.001%	98.366%
7896	TIM PARTICIPACOES SA ADR ADR	0.001%	98.367%
7897	HOKKO CHEMICAL	0.001%	98.368%
7898	UOB-KAY HIAN HO	0.001%	98.369%
7899	AMER SOFTWARE I	0.001%	98.370%
7900	HOLTEK SEMICOND	0.001%	98.371%
7901	KJB FINANCIAL G	0.001%	98.372%
7902	RETELIT SPA	0.001%	98.374%
7903	PHIBRO ANIMAL H	0.001%	98.375%
7904	GUANGDONG NAN Y	0.001%	98.376%
7905	MINISTOP CO	0.001%	98.377%
7906	MATRIX	0.001%	98.378%
7907	SKF AB	0.001%	98.379%
7908	DOOSAN ENGINE C	0.001%	98.380%
7909	KUMHO INDUSTRIA	0.001%	98.381%
7910	HEIJMANS	0.001%	98.382%
7911	WINCANTON	0.001%	98.383%
7912	GRAND BAOXIN AU	0.001%	98.384%
7913	ASIA CEMENT CO	0.001%	98.385%
7914	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.387%
7915	SIME DARBY BHD	0.001%	98.388%
7916	TOKUSHU TOKAI H	0.001%	98.389%
7917	IWAICOSMO HLDGS	0.001%	98.390%
7918	TOCHIGI BANK	0.001%	98.391%
7919	RICH DEVELOPMEN	0.001%	98.392%
7920	BEC WORLD PUBLI	0.001%	98.393%
7921	ENVESTNET INC COMMON STOCK	0.001%	98.394%
7922	MACA LIMITED	0.001%	98.395%
7923	SUN INTL LTD	0.001%	98.396%
7924	K&O ENERGY GROU	0.001%	98.397%
7925	CARMILA SA	0.001%	98.398%
7926	SHANGHAI ZENDAI	0.001%	98.400%
7927	HANJIN HEAVY IN	0.001%	98.401%
7928	EVERBRIGHT SECU	0.001%	98.402%
7929	IGB REAL ESTATE	0.001%	98.403%
7930	MUHAK CO LTD	0.001%	98.404%
7931	SOGO MEDICAL CO	0.001%	98.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	MILBON CO	0.001%	98.406%
7933	NL INDUSTRIES	0.001%	98.407%
7934	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.408%
7935	KOBAYASHI PHARM	0.001%	98.409%
7936	YASUDA WAREHOUS	0.001%	98.410%
7937	TOENEC CORP	0.001%	98.411%
7938	OLYMPIC STEEL I	0.001%	98.413%
7939	LENZING AG	0.001%	98.414%
7940	ESSO(FRANCAISE)	0.001%	98.415%
7941	TOP SPRING INTL	0.001%	98.416%
7942	CAPRO CORPN	0.001%	98.417%
7943	DEXCOM INC COMMON STOCK USD.001	0.001%	98.418%
7944	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.419%
7945	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.420%
7946	GUJARAT NARM	0.001%	98.421%
7947	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.422%
7948	PEPTIDREAM INC	0.001%	98.423%
7949	INFIGEN ENERGY	0.001%	98.424%
7950	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.425%
7951	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.426%
7952	BANK PERMATA TB	0.001%	98.427%
7953	SHIMIZU BANK	0.001%	98.429%
7954	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.430%
7955	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.431%
7956	WOWOW INC	0.001%	98.432%
7957	DAEWON PHARMACE	0.001%	98.433%
7958	PACK CORP	0.001%	98.434%
7959	TRANSACTION CAP	0.001%	98.435%
7960	YOKOWO CO LTD	0.001%	98.436%
7961	HUCHEMS FINE CH	0.001%	98.437%
7962	HUADIAN POWER I	0.001%	98.438%
7963	JAC RECRUITMENT	0.001%	98.439%
7964	BATA INDIA LTD	0.001%	98.440%
7965	ASSYSTEM	0.001%	98.441%
7966	INFRASTRUTTURE	0.001%	98.442%
7967	HUADIAN FUXIN E	0.001%	98.443%
7968	GEK GROUP OF CO	0.001%	98.444%
7969	ADLER REAL ESTA	0.001%	98.446%
7970	KAWAI MUSICAL I	0.001%	98.447%
7971	COSTA GROUP HOL	0.001%	98.448%
7972	CMIC HOLDINGS C	0.001%	98.449%
7973	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.450%
7974	SAKAI HEAVY IND	0.001%	98.451%
7975	DEUTSCHE BANK M	0.001%	98.452%
7976	NICE HOLDINGS C	0.001%	98.453%
7977	RELIGARE HEALTH	0.001%	98.454%
7978	PSG GROUP LTD	0.001%	98.455%
7979	DAE DUCK ELECTR	0.001%	98.456%
7980	AMUSE INC	0.001%	98.457%
7981	DONGKUK INDUSTR	0.001%	98.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	STERLITE TECHNO	0.001%	98.459%
7983	AVIANCA HOLDING	0.001%	98.460%
7984	JAPAN WOOL TEXT	0.001%	98.461%
7985	KOMERCNI BANKA	0.001%	98.462%
7986	AUBAY	0.001%	98.463%
7987	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.465%
7988	PETRO RIO SA	0.001%	98.466%
7989	CHINA SANJIANG	0.001%	98.467%
7990	Technopolis Oyj	0.001%	98.468%
7991	LI PENG ENTERPR	0.001%	98.469%
7992	YASHILI INTL HL	0.001%	98.470%
7993	NISSIN SUGAR HO	0.001%	98.471%
7994	SEKERBANK	0.001%	98.472%
7995	AKR CORPORINDO	0.001%	98.473%
7996	AIRPORT CITY LT	0.001%	98.474%
7997	INTERVEST OFFIC	0.001%	98.475%
7998	YEUN CHYANG IND	0.001%	98.476%
7999	STRIDE STAPLED	0.001%	98.477%
8000	SHELL REFINING(0.001%	98.478%
8001	CENTURIA METROP	0.001%	98.479%
8002	KUANGCHI SCIENC	0.001%	98.480%
8003	ABLYNX NV	0.001%	98.481%
8004	DANAL	0.001%	98.482%
8005	SDI CORP	0.001%	98.483%
8006	DILIP BUILD	0.001%	98.484%
8007	MBK PCL	0.001%	98.485%
8008	SK CHEMICALS	0.001%	98.486%
8009	KORTEK CORPN	0.001%	98.487%
8010	WONIK IPS CO LT	0.001%	98.488%
8011	CURRO HOLDINGS	0.001%	98.490%
8012	POSCO CHEMTECH	0.001%	98.491%
8013	STANDARD FOODS	0.001%	98.492%
8014	COCA-COLA WEST	0.001%	98.493%
8015	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.494%
8016	LIAN BENG GROUP	0.001%	98.495%
8017	SANRIO CO	0.001%	98.496%
8018	SHENGJING BANK	0.001%	98.497%
8019	EKOVEST BHD	0.001%	98.498%
8020	SILVER GRANT IN	0.001%	98.499%
8021	JAPAN PETROLEUM	0.001%	98.500%
8022	ANDHRA BANK	0.001%	98.501%
8023	P S CORPORATION	0.001%	98.502%
8024	SEKISUI PLASTIC	0.001%	98.503%
8025	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.504%
8026	ALIO GOLD INC	0.001%	98.505%
8027	RVH INC	0.001%	98.506%
8028	PT PAKUWON JATI	0.001%	98.507%
8029	KANTO TSUKUBA B	0.001%	98.508%
8030	CHINA PETROLEUM	0.001%	98.509%
8031	ENEL AMERICAS S	0.001%	98.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	ZOPLA PROPERTY	0.001%	98.511%
8033	LAND MARK OPTOE	0.001%	98.512%
8034	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.513%
8035	MATSUDA SANGYO	0.001%	98.514%
8036	CARE PROPERTY I	0.001%	98.515%
8037	GUANGSHEN RAILW	0.001%	98.516%
8038	BERJAYA SPORTS	0.001%	98.517%
8039	TAMEDIA AG	0.001%	98.518%
8040	EXMAR	0.001%	98.519%
8041	CHIP ENG SENG C	0.001%	98.520%
8042	TSUDAKOMA CORP	0.001%	98.522%
8043	ASTI	0.001%	98.523%
8044	JAPAN MATERIAL	0.001%	98.524%
8045	DAIKEN CORP	0.001%	98.525%
8046	TSURUMI MFG CO	0.001%	98.526%
8047	OPERA SOFTWARE	0.001%	98.527%
8048	DONGWON DEVELOP	0.001%	98.528%
8049	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.529%
8050	IMDEX LTD	0.001%	98.530%
8051	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.531%
8052	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.532%
8053	AIZAWA SECURITI	0.001%	98.533%
8054	SHIBUSAWA W'HOU	0.001%	98.534%
8055	SCALES CORP LTD	0.001%	98.535%
8056	WAH LEEIndustr	0.001%	98.536%
8057	OPPENHEIMER HLD	0.001%	98.537%
8058	TAEWOONG CO	0.001%	98.538%
8059	TRISURA GROUP LTD COMMON STOCK	0.001%	98.539%
8060	NCC GROUP LTD.	0.001%	98.540%
8061	NOVATEK OAO	0.001%	98.541%
8062	CYBERDYNE INC	0.001%	98.542%
8063	KEIYO CO	0.001%	98.543%
8064	MACAU LEGEND DE	0.001%	98.544%
8065	CHINA XLX FERTI	0.001%	98.545%
8066	CELSIA SA ESP	0.001%	98.546%
8067	HUIZHANG BANK C	0.001%	98.547%
8068	QSC AG	0.001%	98.548%
8069	BEIJING NORTH S	0.001%	98.549%
8070	HEY SONG	0.001%	98.550%
8071	HANMI PHARM CO	0.001%	98.551%
8072	BUFAB AB	0.001%	98.552%
8073	DAOU DATA CORP	0.001%	98.553%
8074	CONA RESOURCES	0.001%	98.554%
8075	NEC CAPITAL SOL	0.001%	98.555%
8076	SIOEN INDUSTRIE	0.001%	98.556%
8077	CARDNO LIMITED	0.001%	98.557%
8078	GOLD ROAD RESOU	0.001%	98.558%
8079	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.001%	98.559%
8080	BANGKOK LIFE AS	0.001%	98.560%
8081	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.562%
8083	GRENKELEASING A	0.001%	98.563%
8084	DAWNRAYS PHARMS	0.001%	98.564%
8085	RHI MAGNESITA N	0.001%	98.565%
8086	BESALCO SA	0.001%	98.566%
8087	UNIZYX HOLDING	0.001%	98.567%
8088	ALINCO INC	0.001%	98.568%
8089	ALMA MEDIA CORP	0.001%	98.569%
8090	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.570%
8091	JIMOTO HLDGS IN	0.001%	98.571%
8092	ACHILLES CORP	0.001%	98.572%
8093	BELLE CORPORATI	0.001%	98.573%
8094	PADINI HLDGS BH	0.001%	98.574%
8095	SPRINGLAND INTE	0.001%	98.575%
8096	RYODEN TRADING	0.001%	98.576%
8097	PVR LTD	0.001%	98.577%
8098	WEIQIAO TEXTILE	0.001%	98.578%
8099	KISCO CORP	0.001%	98.579%
8100	COMDIRECT BANK	0.001%	98.580%
8101	HOPEFLUENT GP H	0.001%	98.581%
8102	COSMO LADY CHIN	0.001%	98.582%
8103	NAN HAI CORPORA	0.001%	98.583%
8104	SUNONWEALTH ELE	0.001%	98.584%
8105	HAN JIN TRANSP	0.001%	98.585%
8106	LATTICE SEMICON	0.001%	98.586%
8107	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.587%
8108	MEARS GROUP PLC	0.001%	98.588%
8109	LAMPRELL PLC	0.001%	98.589%
8110	CHN INTL CAP (H	0.001%	98.590%
8111	SOCO INTERNATIO	0.001%	98.591%
8112	ARENA REIT	0.001%	98.592%
8113	SESA SPA	0.001%	98.593%
8114	HARIM CO LTD	0.001%	98.594%
8115	SRE GROUP LTD	0.001%	98.595%
8116	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.596%
8117	NORTHWEST PIPE	0.001%	98.597%
8118	WISOL CO LTD	0.001%	98.598%
8119	APN OUTDOOR GRO	0.001%	98.599%
8120	ISOLITE INSULAT	0.001%	98.600%
8121	TELEFONICA BRAS	0.001%	98.601%
8122	LOTES CO LTD	0.001%	98.602%
8123	WIJAYA KARYA BE	0.001%	98.603%
8124	H+H INTERNATION	0.001%	98.604%
8125	TUAN SING HLDGS	0.001%	98.605%
8126	PENN VIRGINIA CORP COMMON STOCK	0.001%	98.606%
8127	ROYAL BK SCOT G	0.001%	98.607%
8128	BUDIMEX	0.001%	98.608%
8129	NATIONAL ALUMIN	0.001%	98.609%
8130	AMARA RAJA BATT	0.001%	98.610%
8131	CHINA ANIMATION	0.001%	98.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	INOVALIS REAL E	0.001%	98.612%
8133	ON-BRIGHT ELECT	0.001%	98.613%
8134	NEWOCEAN ENERGY	0.001%	98.614%
8135	PFIZER LTD	0.001%	98.615%
8136	MAYNE PHARMA GR	0.001%	98.616%
8137	KEY COFFEE INC	0.001%	98.617%
8138	SOC BAINS DE ME	0.001%	98.618%
8139	COX & KINGS LTD	0.001%	98.619%
8140	ORIENT SEMICOND	0.001%	98.620%
8141	OILES CORPORATI	0.001%	98.621%
8142	AURAS TECHNOLOG	0.001%	98.622%
8143	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.623%
8144	AOC HOLDINGS IN	0.001%	98.624%
8145	GENTING PLANTA	0.001%	98.625%
8146	PROACT IT GROUP	0.001%	98.626%
8147	OYO CORPORATION	0.001%	98.627%
8148	DE LICACY INDUS	0.001%	98.628%
8149	CHARTER HALL LO	0.001%	98.629%
8150	GURUNAVI INC	0.001%	98.629%
8151	TOWER SEMICONDU	0.001%	98.630%
8152	UMH PROP INC	0.001%	98.631%
8153	ANTON OILFIELD	0.001%	98.632%
8154	PUNCH INDUSTRY	0.001%	98.633%
8155	LECTRA SYSTEMES	0.001%	98.634%
8156	MIYAJI ENGINEER	0.001%	98.635%
8157	MACATAWA BANK CORP COMMON STOCK	0.001%	98.636%
8158	GS GLOBAL CORP	0.001%	98.637%
8159	JASMINE INTERNA	0.001%	98.638%
8160	FUJITA KANKO IN	0.001%	98.639%
8161	TK CORP	0.001%	98.640%
8162	INNOTECH CORP	0.001%	98.641%
8163	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.642%
8164	VALUETRONICS HL	0.001%	98.643%
8165	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.644%
8166	THERMADOR GROUP	0.001%	98.645%
8167	LEALEA ENTERPRI	0.001%	98.646%
8168	IBSTOCK PLC	0.001%	98.647%
8169	KONGSBERG GRUPP	0.001%	98.648%
8170	TAKE AND GIVE	0.001%	98.649%
8171	CORONA CORP	0.001%	98.650%
8172	FREIGHTCAR AMER	0.001%	98.651%
8173	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.652%
8174	CITY OFFICE REI	0.001%	98.653%
8175	PUBLIC FINANCIA	0.001%	98.654%
8176	SUMMIT R/EST HL	0.001%	98.655%
8177	EVS BROADCAST E	0.001%	98.656%
8178	WASION METERS G	0.001%	98.657%
8179	KOREA ELEC TERM	0.001%	98.658%
8180	NZ REFINING CO	0.001%	98.659%
8181	VARDHMAN TEXTIL	0.001%	98.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	REGAL REIT	0.001%	98.660%
8183	MELCO RESORTS &	0.001%	98.661%
8184	CITY LODGE HOTE	0.001%	98.662%
8185	GOCOMPARE.COM G	0.001%	98.663%
8186	TOSHIBA PLANT K	0.001%	98.664%
8187	RAMI LEVI CHAIN	0.001%	98.665%
8188	NISSHIN FUDOSAN	0.001%	98.666%
8189	ALE PROPERTY TR	0.001%	98.667%
8190	MIRLE AUTOMATIO	0.001%	98.668%
8191	NZX LTD	0.001%	98.669%
8192	ONOKEN CO LTD	0.001%	98.670%
8193	BRIGHT SMART SE	0.001%	98.671%
8194	SUNDRAM FASTNER	0.001%	98.672%
8195	CITYCHAMP WATCH	0.001%	98.673%
8196	EAST CAPITAL EX	0.001%	98.674%
8197	PINGUELY-HAULOT	0.001%	98.675%
8198	KEC INTERNATION	0.001%	98.676%
8199	GLOBAL&YUASA BA	0.001%	98.677%
8200	SIAM CITY CEMEN	0.001%	98.678%
8201	ALUMINA LTD	0.001%	98.679%
8202	KLOVERN AB B SH	0.001%	98.680%
8203	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.681%
8204	SUNG KWANG BEND	0.001%	98.682%
8205	DONGKUK STRUCTU	0.001%	98.682%
8206	HELIOS TECHNO H	0.001%	98.683%
8207	QINGLING MOTORS	0.001%	98.684%
8208	AIPHONE CO	0.001%	98.685%
8209	JOHN LAING GROU	0.001%	98.686%
8210	CAPITAL ENVIRON	0.001%	98.687%
8211	VILLAGE ROADSHO	0.001%	98.688%
8212	PLASTIVALOIRE	0.001%	98.689%
8213	YG ENTERTAINMEN	0.001%	98.690%
8214	SANSHA ELECTRIC	0.001%	98.691%
8215	ENTRA ASA	0.001%	98.692%
8216	KAMEDA SEIKA CO	0.001%	98.693%
8217	GRUPO NUTRESA S	0.001%	98.694%
8218	BORYSZEW SA	0.001%	98.695%
8219	SCHIBSTED ASA	0.001%	98.696%
8220	DELTA-GALIL IND	0.001%	98.697%
8221	AARTI INDS	0.001%	98.698%
8222	DAESANG HOLDING	0.001%	98.699%
8223	NESTLE MALAY BH	0.001%	98.700%
8224	SEOHEE CONSTRUC	0.001%	98.700%
8225	GREEN SEAL HOLD	0.001%	98.701%
8226	HKBN LTD	0.001%	98.702%
8227	RATCHTHANI	0.001%	98.703%
8228	AUTOBACS SEVEN	0.001%	98.704%
8229	COSCO INTERNATI	0.001%	98.705%
8230	HOOSIERS HOLDIN	0.001%	98.706%
8231	UNIVERSAL ROBIN	0.001%	98.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.708%
8233	FIRST GEN CORPO	0.001%	98.709%
8234	NIPPON CARBON C	0.001%	98.710%
8235	MONOGATARI CORP	0.001%	98.711%
8236	PACT GROUP HOLD	0.001%	98.712%
8237	ASIA STD INTL G	0.001%	98.713%
8238	KYUNG DONG NAVI	0.001%	98.714%
8239	IMASEN ELEC IND	0.001%	98.715%
8240	RUSHYDRO PJSC ADR ADR	0.001%	98.715%
8241	SIAM GLOBAL HOU	0.001%	98.716%
8242	CATHAY CONST	0.001%	98.717%
8243	GUJARAT STATE P	0.001%	98.718%
8244	AFFIN HLDGS BHD	0.001%	98.719%
8245	EUGENE INVS&SEC	0.001%	98.720%
8246	TOPBI INTERNATI	0.001%	98.721%
8247	NISSHA PRINTING	0.001%	98.722%
8248	BRACK CAPITAL P	0.001%	98.723%
8249	HANNSTAR BOARD	0.001%	98.724%
8250	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.725%
8251	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.726%
8252	NAMHAE CHEMICAL	0.001%	98.727%
8253	FINOLEX INDUSTR	0.001%	98.728%
8254	GUJARAT GAS LTD	0.001%	98.729%
8255	HOSA INTERNATIO	0.001%	98.729%
8256	EASTERN & ORIE	0.001%	98.730%
8257	FEED ONE CO LTD	0.001%	98.731%
8258	TUBOS REUNIDOS	0.001%	98.732%
8259	BEST WORLD	0.001%	98.733%
8260	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.734%
8261	IHLAS HOLDING	0.001%	98.735%
8262	GEORGE KENT MAL	0.001%	98.736%
8263	KITA-NIPPON BAN	0.001%	98.737%
8264	KR A/GLASS	0.001%	98.738%
8265	PAYPOINT	0.001%	98.739%
8266	SK-ELECTRONICS	0.001%	98.740%
8267	KYOSAN ELECTRIC	0.001%	98.741%
8268	SINGAMAS CONTAI	0.001%	98.742%
8269	CHINA BANKING C	0.001%	98.742%
8270	LA DORIA SPA	0.001%	98.743%
8271	ORION CORP/REPU	0.001%	98.744%
8272	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.745%
8273	TAIWAN LAND DEV	0.001%	98.746%
8274	FUKUSHIMA BANK	0.001%	98.747%
8275	STUDIO ALICE CO	0.001%	98.748%
8276	TIME WARNER INC	0.001%	98.749%
8277	SILVER LAKE RES	0.001%	98.750%
8278	OKABE CO	0.001%	98.751%
8279	RIGNET INC COMMON STOCK USD.001	0.001%	98.752%
8280	NIPPON COMMER D	0.001%	98.753%
8281	WEST BANCORPORATION COMMON STOCK	0.001%	98.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	SEWON CELLONTEC	0.001%	98.754%
8283	OSAKA STEEL CO	0.001%	98.755%
8284	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.756%
8285	KOH YOUNG TECHN	0.001%	98.757%
8286	BANGKOK CHAIN H	0.001%	98.758%
8287	MEGA LIFESCIENC	0.001%	98.759%
8288	DOSHISHA CO	0.001%	98.760%
8289	TOMOKU CO	0.001%	98.761%
8290	GROUPE OPEN	0.001%	98.762%
8291	IMMSI SPA	0.001%	98.763%
8292	CHINA OCEANWIDE	0.001%	98.764%
8293	JAPAN CASH MACH	0.001%	98.764%
8294	KCTECH	0.001%	98.765%
8295	ICHIKOH INDUSTR	0.001%	98.766%
8296	PLASSON INDUSTR	0.001%	98.767%
8297	KAWADA TECHNOLO	0.001%	98.768%
8298	ELETROBRAS COMM	0.001%	98.769%
8299	OHSHO FOOD SERV	0.001%	98.770%
8300	BOSCH LTD	0.001%	98.771%
8301	MINMETALS LAND	0.001%	98.772%
8302	UNITED BREWERIE	0.001%	98.773%
8303	STARTS PROCEED	0.001%	98.774%
8304	MITAC HOLDINGS	0.001%	98.775%
8305	DECEUNINCK	0.001%	98.775%
8306	SESODA CORP	0.001%	98.776%
8307	SOLOCAL GROUP	0.001%	98.777%
8308	WHAN IN PHARMAC	0.001%	98.778%
8309	T.HASEGAWA CO	0.001%	98.779%
8310	SUNWAY REAL EST	0.001%	98.780%
8311	PICO FAR EAST H	0.001%	98.781%
8312	CREDITO VALTELL	0.001%	98.782%
8313	TONAMI HOLDINGS	0.001%	98.783%
8314	CENTROTEC SUSTA	0.001%	98.784%
8315	GLOBE TRADE CEN	0.001%	98.785%
8316	DAIKOKUTENBUSSA	0.001%	98.785%
8317	ALEXANDER FORBE	0.001%	98.786%
8318	CO-TECH	0.001%	98.787%
8319	BATU KAWAN BHD	0.001%	98.788%
8320	NONG SHIM HOLDI	0.001%	98.789%
8321	BOSIDENG INTL H	0.001%	98.790%
8322	ANTENA 3 DE TEL	0.001%	98.791%
8323	MARS ENGINEERIN	0.001%	98.792%
8324	WOORI BANK SPON ADR ADR	0.001%	98.793%
8325	SCORPIO BULKERS	0.001%	98.794%
8326	MANDALAY RESOUR	0.001%	98.794%
8327	JALUX INC	0.001%	98.795%
8328	SHIBAURA MECHAT	0.001%	98.796%
8329	ALIMAK GROUP AB	0.001%	98.797%
8330	HIRATA CORP	0.001%	98.798%
8331	KYOKUTO SECURIT	0.001%	98.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	BYUCKSAN CORP	0.001%	98.800%
8333	LIGHT S.A.	0.001%	98.801%
8334	ZTE CORP	0.001%	98.802%
8335	IJT TECHNOLOGY	0.001%	98.803%
8336	SOCOVEDA SA	0.001%	98.803%
8337	DAISAN BANK	0.001%	98.804%
8338	FIRST TRACTOR C	0.001%	98.805%
8339	C UYEMURA & CO	0.001%	98.806%
8340	HANSEN TECHNOLO	0.001%	98.807%
8341	NAGATANIEN CO L	0.001%	98.808%
8342	ISRA VISION AG	0.001%	98.809%
8343	HELLENIC PETROL	0.001%	98.810%
8344	INFO SVS INTL	0.001%	98.811%
8345	GALATASARAY SPO	0.001%	98.812%
8346	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.812%
8347	HYUNDAI CONSTRU	0.001%	98.813%
8348	LGI HOMES INC COMMON STOCK USD.01	0.001%	98.814%
8349	MEISEI INDUSTRI	0.001%	98.815%
8350	NETENT AB	0.001%	98.816%
8351	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	98.817%
8352	NIPPON FINE CHE	0.001%	98.818%
8353	TOYO SECURITIES	0.001%	98.819%
8354	WATAMI FOOD SER	0.001%	98.820%
8355	MOSHIMOSHI HOTL	0.001%	98.820%
8356	ELDERS LTD	0.001%	98.821%
8357	GRUPO AEROMEXIC	0.001%	98.822%
8358	PARKSON RETAIL	0.001%	98.823%
8359	SHN EXPRESSWAY	0.001%	98.824%
8360	GUARARAPES CONF	0.001%	98.825%
8361	CELLNEX TELECOM	0.001%	98.826%
8362	STARTEK INC	0.001%	98.827%
8363	SINKO INDUSTRIE	0.001%	98.827%
8364	CITY UNION BANK	0.001%	98.828%
8365	BEIJING URBAN C	0.001%	98.829%
8366	YUEXIU TRANSPOR	0.001%	98.830%
8367	GERRY WEBER INT	0.001%	98.831%
8368	HOIST FINANCE A	0.001%	98.832%
8369	SHRIRAM CITY UN	0.001%	98.833%
8370	ORIENTAL WATCH	0.001%	98.834%
8371	IRON FORCE INDU	0.001%	98.835%
8372	FAIRWOOD HOLDIN	0.001%	98.835%
8373	TACHIBANA ELETE	0.001%	98.836%
8374	ZIGEXN CO LTD	0.001%	98.837%
8375	ECLERX SERVICES	0.001%	98.838%
8376	ARISAWA MFG CO	0.001%	98.839%
8377	ON THE BEACH GR	0.001%	98.840%
8378	CHLITINA HOLDIN	0.001%	98.841%
8379	ITOCHU SHOKUHIN	0.001%	98.842%
8380	WASKITA BETON P	0.001%	98.842%
8381	PHOSAGRO OJSC	0.001%	98.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	CHINA MERCHANTS	0.001%	98.844%
8383	T & K TOKA CO L	0.001%	98.845%
8384	NOHMI BOSAI	0.001%	98.846%
8385	SWANCOR	0.001%	98.847%
8386	SYNTEC CONSTRUC	0.001%	98.848%
8387	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	98.849%
8388	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.849%
8389	PIDILITE INDUST	0.001%	98.850%
8390	THINKWARE SYSTE	0.001%	98.851%
8391	L&K ENGINEERING	0.001%	98.852%
8392	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.853%
8393	ZINWELL CORP	0.001%	98.854%
8394	MIE KOTSU GP HL	0.001%	98.855%
8395	TOYO WHARF & W	0.001%	98.856%
8396	FENIX OUTDOOR I	0.001%	98.856%
8397	WELLING HOLD LT	0.001%	98.857%
8398	VIRBAC	0.001%	98.858%
8399	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.859%
8400	VILLAGE SUPERMA	0.001%	98.860%
8401	EIKEN CHEMICAL	0.001%	98.861%
8402	MAHINDRA & MAHI	0.001%	98.862%
8403	CRCC HIGH-TECH	0.001%	98.862%
8404	GIKEN LTD	0.001%	98.863%
8405	KWANG DONG PHAR	0.001%	98.864%
8406	CHANNEL WELL TE	0.001%	98.865%
8407	AICHI TOKEI DEN	0.001%	98.866%
8408	HYUNDAI HCN CO	0.001%	98.867%
8409	AUCKLAND INTERN	0.001%	98.868%
8410	DIOS FASTIGHETE	0.001%	98.868%
8411	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.869%
8412	SPIRE HEALTHCAR	0.001%	98.870%
8413	YANZHOU COAL MI	0.001%	98.871%
8414	CHINA GREENLAND	0.001%	98.872%
8415	TELEKOM MALAYSI	0.001%	98.873%
8416	ATTENDO AB	0.001%	98.874%
8417	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.875%
8418	KOMATSU SEIREN	0.001%	98.875%
8419	SENSHU ELECTRIC	0.001%	98.876%
8420	NITTOC CONST CO	0.001%	98.877%
8421	AIRASIA X BHD	0.001%	98.878%
8422	HUSQVARNA AB	0.001%	98.879%
8423	LUBELSKI WEGIEL	0.001%	98.880%
8424	ITOKI CORP	0.001%	98.881%
8425	ETRON TECHNOLOG	0.001%	98.881%
8426	DONGJIANG ENVIR	0.001%	98.882%
8427	ITALIAN-THAI DE	0.001%	98.883%
8428	SANOH INDUSTRIA	0.001%	98.884%
8429	BOLSA DE VALOR	0.001%	98.885%
8430	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.886%
8431	PHX ENERGY SERV	0.001%	98.887%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	HAICHANG HOLDIN	0.001%	98.887%
8433	UNILEVER PLC	0.001%	98.888%
8434	NITTO KOHKI CO	0.001%	98.889%
8435	ASPEED TECHNOLO	0.001%	98.890%
8436	YOUNG POONG COR	0.001%	98.891%
8437	CITY TELECOM (H	0.001%	98.892%
8438	SHIPPING CP IND	0.001%	98.892%
8439	FEDERAL BANK LT	0.001%	98.893%
8440	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.894%
8441	MEC COMPANY LTD	0.001%	98.895%
8442	INGHAMS GROUP L	0.001%	98.896%
8443	MITSUUROKO CO L	0.001%	98.897%
8444	LAND & HOUSE PU	0.001%	98.898%
8445	MICO LTD	0.001%	98.898%
8446	UNIVENTURES	0.001%	98.899%
8447	KAGOME CO, LTD	0.001%	98.900%
8448	SOFTBANK TECHNO	0.001%	98.901%
8449	TOKYO ROPE MFG	0.001%	98.902%
8450	F-SECURE OYJ	0.001%	98.903%
8451	CH KARNCHANG,FG	0.001%	98.904%
8452	L&F CO LTD	0.001%	98.904%
8453	AMADEUS FIRE AG	0.001%	98.905%
8454	SAFILO GROUP SP	0.001%	98.906%
8455	GL SCIENCES	0.001%	98.907%
8456	CHUNG HWA PULP	0.001%	98.908%
8457	ELETROBRAS PREF	0.001%	98.909%
8458	EXCELSIOR MEDIC	0.001%	98.909%
8459	OENON HOLDINGS	0.001%	98.910%
8460	CHAIN STORE OKU	0.001%	98.911%
8461	KOREA REAL ESTA	0.001%	98.912%
8462	FUSO PHARM	0.001%	98.913%
8463	SHIKIBO LTD	0.001%	98.914%
8464	CHINA SUNSHINE	0.001%	98.915%
8465	HELBOR EMPREEND	0.001%	98.915%
8466	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.916%
8467	AD WORKS CO LTD	0.001%	98.917%
8468	THYE MING INDUS	0.001%	98.918%
8469	TOC CO	0.001%	98.919%
8470	SAWADA HOLDINGS	0.001%	98.920%
8471	DR REDDYS LABS	0.001%	98.920%
8472	ZENITAKA CORP	0.001%	98.921%
8473	AIXTRON SE	0.001%	98.922%
8474	OPTRONTEC INC	0.001%	98.923%
8475	LH FINANCIAL GR	0.001%	98.924%
8476	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.925%
8477	EMLAK KONUT GYO	0.001%	98.925%
8478	SPRING REAL EST	0.001%	98.926%
8479	UNION BANK OF P	0.001%	98.927%
8480	ORIENT OVERSEAS	0.001%	98.928%
8481	ATRIA GROUP PLC	0.001%	98.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	98.930%
8483	HILTON FOOD GRO	0.001%	98.930%
8484	FRANCE BED HOLD	0.001%	98.931%
8485	RIMO INTERNATIO	0.001%	98.932%
8486	BIOTEQUE CORP	0.001%	98.933%
8487	RENTIAN TECHNOL	0.001%	98.934%
8488	STOCKMANN OYJ A	0.001%	98.935%
8489	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	98.936%
8490	MINOR INTL	0.001%	98.936%
8491	GLOBE UNION IND	0.001%	98.937%
8492	CHINA ELEC OPTI	0.001%	98.938%
8493	CUCKOO ELECTRON	0.001%	98.939%
8494	HARBORONE BANCORP INC COMMON STOCK	0.001%	98.940%
8495	TAIWAN PCB TECH	0.001%	98.941%
8496	QUANTA STORAGE	0.001%	98.941%
8497	RAYSEARCH LABOR	0.001%	98.942%
8498	ARTNATURE INC	0.001%	98.943%
8499	EAST WEST BANKI	0.001%	98.944%
8500	SSANGYONG MOTOR	0.001%	98.945%
8501	MESOBLAST LTD	0.001%	98.946%
8502	MICROBIO CO LTD	0.001%	98.946%
8503	INGERSOLL GLB H	0.001%	98.947%
8504	ZIG SHENG INDL	0.001%	98.948%
8505	SUMISEKI HOLDIN	0.001%	98.949%
8506	SCHIBSTED ASA	0.001%	98.950%
8507	WAKACHIKU CONST	0.001%	98.951%
8508	POONGSAN HOLDIN	0.001%	98.951%
8509	BASLER AG	0.001%	98.952%
8510	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.953%
8511	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.954%
8512	EVOTEC OAI AG	0.001%	98.955%
8513	INDOFOOD CBP SU	0.001%	98.955%
8514	FORMOSA LABORAT	0.001%	98.956%
8515	UNICHEM LABS	0.001%	98.957%
8516	SEBANG CO LTD	0.001%	98.958%
8517	OLDTOWN BHD	0.001%	98.959%
8518	OPUS GROUP AB	0.001%	98.960%
8519	KITO CORP	0.001%	98.960%
8520	V-GUARD IND	0.001%	98.961%
8521	SOLARTECH ENERG	0.001%	98.962%
8522	CHINA CHEM&PHAR	0.001%	98.963%
8523	DISTELL GROUP L	0.001%	98.964%
8524	AHRESTY CORP	0.001%	98.965%
8525	E.I.D.-PARRY(IN	0.001%	98.965%
8526	CHICONY POWER T	0.001%	98.966%
8527	LACTO JAPAN CO	0.001%	98.967%
8528	ELBIT SYSTEMS L	0.001%	98.968%
8529	NEW PROVENANCE	0.001%	98.969%
8530	GIANPLUS TECHN	0.001%	98.970%
8531	TIPCO ASPHALT P	0.001%	98.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	NATCO PHARM	0.001%	98.971%
8533	KYODO PRINTING	0.001%	98.972%
8534	NORWEGIAN FINAN	0.001%	98.973%
8535	WPP AUNZ LTD	0.001%	98.974%
8536	REBOSIS PROPERT	0.001%	98.975%
8537	TAIWAN SOGO SHI	0.001%	98.975%
8538	CIA DE SANEAMEN	0.001%	98.976%
8539	QUABIT INMOBILI	0.001%	98.977%
8540	SK TELECOM	0.001%	98.978%
8541	INTILAND DEVPT	0.001%	98.979%
8542	TELSTRA CORP-AD	0.001%	98.979%
8543	YAHAGI CONST CO	0.001%	98.980%
8544	FURUSATO INDUST	0.001%	98.981%
8545	SANYO SHOKAI	0.001%	98.982%
8546	FONTERRA SHAREH	0.001%	98.983%
8547	EL AL ISRAEL AI	0.001%	98.984%
8548	DAIKOKU DENKI C	0.001%	98.984%
8549	NIHON TOKUSHU T	0.001%	98.985%
8550	ATSUGI NYLON IN	0.001%	98.986%
8551	GUJARAT MINERAL	0.001%	98.987%
8552	MEDICAL DATA VI	0.001%	98.988%
8553	KURIMOTO	0.001%	98.988%
8554	LUMENS CO LTD	0.001%	98.989%
8555	SUNGCHANG ENTER	0.001%	98.990%
8556	DEPOMED INC COMMON STOCK	0.001%	98.991%
8557	WELL SHIN TECHN	0.001%	98.992%
8558	HARBOUR CENTRE	0.001%	98.993%
8559	XINJIANG XINXIN	0.001%	98.993%
8560	EVERGREEN INTL	0.001%	98.994%
8561	GRUPO FAMSA SA	0.001%	98.995%
8562	TAIHO KOGYO	0.001%	98.996%
8563	MORY INDUSTRIES	0.001%	98.997%
8564	BIJOU BRIGITTE	0.001%	98.997%
8565	BITTIUM OYJ	0.001%	98.998%
8566	MANILA WATER CO	0.001%	98.999%
8567	RELIANCE COMMUN	0.001%	99.000%
8568	MAX INDIA	0.001%	99.001%
8569	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.001%
8570	IMARKETKOREA IN	0.001%	99.002%
8571	BING-GRAE	0.001%	99.003%
8572	KAROON GAS AUST	0.001%	99.004%
8573	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.005%
8574	CENIT AG SYSTEM	0.001%	99.006%
8575	NICHIRIN CO LTD	0.001%	99.006%
8576	ASTALDI	0.001%	99.007%
8577	CHEVALIER INTL	0.001%	99.008%
8578	SM INVESTMENTS	0.001%	99.009%
8579	GRO-BELS CO LTD	0.001%	99.010%
8580	NIPPON CARBIDE	0.001%	99.010%
8581	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.011%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	TECHNOPRO HLDGS	0.001%	99.012%
8583	CENTRAL SPORTS	0.001%	99.013%
8584	ABILITY ENTERPR	0.001%	99.014%
8585	SVI PCL-FOREIGN	0.001%	99.014%
8586	CHINA STRATEGIC	0.001%	99.015%
8587	AVIC INTL HOLD	0.001%	99.016%
8588	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.017%
8589	GUJARAT FLUOROC	0.001%	99.018%
8590	HOPEWELL HIGHWA	0.001%	99.018%
8591	IHH HEALTHCARE	0.001%	99.019%
8592	CHINA AVIATION	0.001%	99.020%
8593	LIANHUA SUPERMA	0.001%	99.021%
8594	WEIKENGIndustr	0.001%	99.022%
8595	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.022%
8596	XUNLEI LTD ADR ADR USD.00025	0.001%	99.023%
8597	INTERNATIONAL S	0.001%	99.024%
8598	FARMSCO	0.001%	99.025%
8599	COSCO CAPITAL I	0.001%	99.026%
8600	SC ASSET CORPOR	0.001%	99.026%
8601	HOTEL PROPERTY	0.001%	99.027%
8602	STO AG-PREFERRE	0.001%	99.028%
8603	SANEI ARCHITECT	0.001%	99.029%
8604	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.030%
8605	KUO TOONG INTER	0.001%	99.030%
8606	LANNA RESOURCES	0.001%	99.031%
8607	AKITA DRILLING	0.001%	99.032%
8608	MIE BANK LTD/TH	0.001%	99.033%
8609	SHINKAWA	0.001%	99.034%
8610	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.034%
8611	ENNOCONN CORP	0.001%	99.035%
8612	NIPPON YAKIN KO	0.001%	99.036%
8613	SHINY CHEMICAL	0.001%	99.037%
8614	YFC-BONEAGLE EL	0.001%	99.037%
8615	KEPCO PLANT SER	0.001%	99.038%
8616	NORDAX GROUP AB	0.001%	99.039%
8617	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.040%
8618	VINDA INTERNATI	0.001%	99.041%
8619	UNITECH LIMITED	0.001%	99.041%
8620	HARDINGE INC	0.001%	99.042%
8621	PRONEXUS INC	0.001%	99.043%
8622	ASAHI ORGANIC C	0.001%	99.044%
8623	APT SATELLITE	0.001%	99.045%
8624	ESUN HOLDINGS L	0.001%	99.045%
8625	UNIQUE ENGINEER	0.001%	99.046%
8626	DMS CO LTD	0.001%	99.047%
8627	CAPITAL FIRST L	0.001%	99.048%
8628	ZENG HSING INDL	0.001%	99.049%
8629	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	99.049%
8630	POLLARD BANKNOT	0.001%	99.050%
8631	NAKANO CORP/TOK	0.001%	99.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	BRITANNIA INDUS	0.001%	99.052%
8633	SHANGHAI FUDAN	0.001%	99.052%
8634	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.053%
8635	REGIS HEALTHCAR	0.001%	99.054%
8636	LUNG YEN LIFE S	0.001%	99.055%
8637	NITTOKU ENG CO	0.001%	99.056%
8638	QUESTERRE ENERG	0.001%	99.056%
8639	LEASINVEST REAL	0.001%	99.057%
8640	FUKUI COMPUTER	0.001%	99.058%
8641	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.059%
8642	XP POWER LTD	0.001%	99.060%
8643	RION CO LTD	0.001%	99.060%
8644	ARES ALLERGY HO	0.001%	99.061%
8645	SAM YOUNG ELECT	0.001%	99.062%
8646	BORUSAN BORU	0.001%	99.063%
8647	TIANJIN CAPITAL	0.001%	99.063%
8648	NIPPON SHINYAKU	0.001%	99.064%
8649	THE BASIC HOUSE	0.001%	99.065%
8650	FORTIS HLTH (IN	0.001%	99.066%
8651	MAISONS FRANCE	0.001%	99.067%
8652	VINY THAI	0.001%	99.067%
8653	TEXCELL	0.001%	99.068%
8654	HS INDUSTRIES C	0.001%	99.069%
8655	LIFETECH SCIENT	0.001%	99.070%
8656	FUJIMI INC	0.001%	99.070%
8657	TV AZTECA	0.001%	99.071%
8658	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.072%
8659	CARLO CAVAZZI H	0.001%	99.073%
8660	FERRARI NV	0.001%	99.074%
8661	SUZLON ENERGY L	0.001%	99.074%
8662	CIVEO CORP	0.001%	99.075%
8663	CAPITAL ONE BAN	0.001%	99.076%
8664	AEON CREDIT SER	0.001%	99.077%
8665	ELECNOR SA	0.001%	99.077%
8666	HWASUNGIndustr	0.001%	99.078%
8667	RENAISSANCE INC	0.001%	99.079%
8668	XINYUAN REAL ES	0.001%	99.080%
8669	UFLEX LTD	0.001%	99.081%
8670	Minerva SA	0.001%	99.081%
8671	ATOM CORPORATIO	0.001%	99.082%
8672	MORITO CO	0.001%	99.083%
8673	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.084%
8674	MISAWA HOMES HO	0.001%	99.084%
8675	ZHENGZHOU COAL	0.001%	99.085%
8676	HIRAMATSU INC	0.001%	99.086%
8677	TAOKAENOI	0.001%	99.087%
8678	BMTC GROUP INC	0.001%	99.087%
8679	AMOT INVESTMENT	0.001%	99.088%
8680	KANAGAWA CHUO K	0.001%	99.089%
8681	ZIX CORP COMMON STOCK USD.01	0.001%	99.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	ARDMORE SHIPPIN	0.001%	99.091%
8683	HIROSE ELECTRIC	0.001%	99.091%
8684	HARIMA CHEMICAL	0.001%	99.092%
8685	OSAKA ORGANIC C	0.001%	99.093%
8686	MALAYSIAN PACIF	0.001%	99.094%
8687	POWER LOGICS	0.001%	99.094%
8688	GENESIS LAND DE	0.001%	99.095%
8689	DAEJAN HOLDINGS	0.001%	99.096%
8690	ISC CO LTD	0.001%	99.097%
8691	KNM GROUP BERHA	0.001%	99.097%
8692	ASAHI PRINT	0.001%	99.098%
8693	EBARA JITSUGYO	0.001%	99.099%
8694	FEINTOOL INTERN	0.001%	99.100%
8695	DONGJIN SEMICHE	0.001%	99.100%
8696	MATSUYA CO (TOK	0.001%	99.101%
8697	LAI SUN GARMENT	0.001%	99.102%
8698	BR PROPERTIES S	0.001%	99.103%
8699	THROMBOGENICS N	0.001%	99.104%
8700	TA ENTERPRISE B	0.001%	99.104%
8701	DEUTZ AG	0.001%	99.105%
8702	JAPAN PILE CORP	0.001%	99.106%
8703	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.107%
8704	SREI INFRASTRUC	0.001%	99.107%
8705	NEXT CO LTD	0.001%	99.108%
8706	CYBERTAN TECHNO	0.001%	99.109%
8707	KANGDA INTERNAT	0.001%	99.110%
8708	SHANDONG XINHUA	0.001%	99.110%
8709	TOVIS CO LTD	0.001%	99.111%
8710	KARO PHARMA AB	0.001%	99.112%
8711	SONAE CAPITAL S	0.001%	99.113%
8712	CANON ELECTRONI	0.001%	99.113%
8713	SABATE DIOSOS	0.001%	99.114%
8714	POSCO ICT CO LT	0.001%	99.115%
8715	HEUNGKUK FIRE&M	0.001%	99.116%
8716	YEARIMDANG PUBL	0.001%	99.117%
8717	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.117%
8718	ADO PROPERTIES	0.001%	99.118%
8719	MARUZEN SHOWA U	0.001%	99.119%
8720	CHILISIN ELECTR	0.001%	99.120%
8721	RELIANCE HOME F	0.001%	99.120%
8722	PC DEPOT CORP	0.001%	99.121%
8723	CAIRO COMMUNICA	0.001%	99.122%
8724	ASKA PHARMACEU	0.001%	99.123%
8725	EVA PRECISION I	0.001%	99.123%
8726	WILLDAN GROUP I	0.001%	99.124%
8727	OKINAWA CELLULA	0.001%	99.125%
8728	KHON KAEN SUGAR	0.001%	99.126%
8729	LOPEZ HOLDINGS	0.001%	99.126%
8730	HANKUK CARBON C	0.001%	99.127%
8731	BANCO DE BOGOTA	0.001%	99.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	FUNAI CONSULTIN	0.001%	99.129%
8733	LIFESTYLE CHINA	0.001%	99.129%
8734	CRH PLC	0.001%	99.130%
8735	EZION HOLDINGS	0.001%	99.131%
8736	TELE COLUMBUS A	0.001%	99.132%
8737	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.132%
8738	SCANDINAVIAN TO	0.001%	99.133%
8739	SHREE CEMENT LT	0.001%	99.134%
8740	CHINA BILLS FIN	0.001%	99.135%
8741	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.135%
8742	ASIA POLYMER	0.001%	99.136%
8743	ORGANO	0.001%	99.137%
8744	BELL SYSTEM24 H	0.001%	99.138%
8745	ALLAHABAD BANK	0.001%	99.138%
8746	TAIWAN FU HSING	0.001%	99.139%
8747	PRUMO LOGISTICA	0.001%	99.140%
8748	BGF RETAIL CO L	0.001%	99.141%
8749	THURGAUER KANTO	0.001%	99.141%
8750	CSS INDUSTRIES	0.001%	99.142%
8751	ELETROPAULO MET	0.001%	99.143%
8752	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.144%
8753	YOMEISHU SEIZO	0.001%	99.144%
8754	HATSUN AGRO	0.001%	99.145%
8755	MASTER GLORY GR	0.001%	99.146%
8756	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.147%
8757	VISI MEDIA ASIA	0.001%	99.147%
8758	KITANO CONST CO	0.001%	99.148%
8759	FIRST INTERNET BANCORP COMMON STOCK	0.001%	99.149%
8760	MILLS ESTRUTURA	0.001%	99.150%
8761	KMC KUEI MENG	0.001%	99.150%
8762	WUS PRINTD CIRC	0.001%	99.151%
8763	MEDIA PRIMA BHD	0.001%	99.152%
8764	SAMSUNG ENGINEE	0.001%	99.153%
8765	GFT TECHNOLOGY	0.001%	99.153%
8766	GILLETTE INDIA	0.001%	99.154%
8767	TCI CO LTD	0.001%	99.155%
8768	MATRIX CONCEPTS	0.001%	99.156%
8769	TOKMANNI GROUP	0.001%	99.156%
8770	HEUNG-A SHIPPIN	0.001%	99.157%
8771	THORESEN THAI A	0.001%	99.158%
8772	KITAGAWA IRON W	0.001%	99.159%
8773	KEPPEL TELECOM&	0.001%	99.159%
8774	NORWAY ROYAL SA	0.001%	99.160%
8775	WONIK MATERIALS	0.001%	99.161%
8776	TI FINANCIAL HO	0.001%	99.161%
8777	KOATSU GAS KOGY	0.001%	99.162%
8778	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.163%
8779	SHINKONG INSURA	0.001%	99.164%
8780	GUOLIAN SECURIT	0.001%	99.164%
8781	AUSTBROKERS HLD	0.001%	99.165%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	BANCO SANTANDER CHILE ADR ADR	0.001%	99.166%
8783	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.167%
8784	MAXVALU TOKAI C	0.001%	99.167%
8785	HYUNDAI BNG STE	0.001%	99.168%
8786	ROBERTET SA	0.001%	99.169%
8787	SEIKO PMC CORP	0.001%	99.170%
8788	VANACHAI GROUP	0.001%	99.170%
8789	APCB INC	0.001%	99.171%
8790	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.172%
8791	NEW HOPE CORP	0.001%	99.173%
8792	DFS FURNITURE L	0.001%	99.173%
8793	NIPPON DENWA SH	0.001%	99.174%
8794	MAKINO MILLING	0.001%	99.175%
8795	GODO STEEL	0.001%	99.176%
8796	TMAC RESOURCES	0.001%	99.176%
8797	FALCO BIOSYSTEM	0.001%	99.177%
8798	AJIS CO LTD	0.001%	99.178%
8799	FUJI PHARM CO L	0.001%	99.178%
8800	SIRTEC INTERNAT	0.001%	99.179%
8801	SAMT CO LTD	0.001%	99.180%
8802	ILSHIN SPINNING	0.001%	99.181%
8803	SHINYOUNG SECS	0.001%	99.181%
8804	G-7 HOLDINGS IN	0.001%	99.182%
8805	MASON FINANCIAL	0.001%	99.183%
8806	YOTAI REF	0.001%	99.184%
8807	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	99.184%
8808	OPT HOLDING INC	0.001%	99.185%
8809	SUGIMOTO & CO L	0.001%	99.186%
8810	TPV TECHNOLOGY	0.001%	99.187%
8811	INTL GAME SYSTE	0.001%	99.187%
8812	CAREER TECHNOLO	0.001%	99.188%
8813	SWEDOL AB	0.001%	99.189%
8814	KH VATEC	0.001%	99.189%
8815	JAPAN BUSINESS	0.001%	99.190%
8816	SBS MEDIA HOLDI	0.001%	99.191%
8817	YUNGSHIN GLOBAL	0.001%	99.192%
8818	MAHLE METAL LEV	0.001%	99.192%
8819	MEIWA ESTATE CO	0.001%	99.193%
8820	NOSTRUM OIL & G	0.001%	99.194%
8821	GRAND KOREA LEI	0.001%	99.195%
8822	CHUKYO BANK	0.001%	99.195%
8823	ABG SUNDAL COLL	0.001%	99.196%
8824	HANSOL CHEMICAL	0.001%	99.197%
8825	CIE FINANCIER T	0.001%	99.197%
8826	HARBIN BANK CO	0.001%	99.198%
8827	MOBILEPHONE TEL	0.001%	99.199%
8828	MONEY3 CORP LTD	0.001%	99.200%
8829	HONG KONG AIRCR	0.001%	99.200%
8830	LIU CHONG HING	0.001%	99.201%
8831	NAGANO BANK	0.001%	99.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	CAPITOL HEALTH	0.001%	99.202%
8833	MITSUBISHI PAPE	0.001%	99.203%
8834	YOULCHON CHEMIC	0.001%	99.204%
8835	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.205%
8836	KANEMATSU ELEC	0.001%	99.205%
8837	HY LOK	0.001%	99.206%
8838	RAUBEX GROUP LT	0.001%	99.207%
8839	NISSUI PHARM CO	0.001%	99.208%
8840	YADEA GROUP HOL	0.001%	99.208%
8841	SVENSKA CELLULO	0.001%	99.209%
8842	KATO WORKS CO	0.001%	99.210%
8843	EXEL INDUSTRIES	0.001%	99.210%
8844	TECK RESOURCES	0.001%	99.211%
8845	HAGIWARA ELECTR	0.001%	99.212%
8846	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.213%
8847	KYUNGBANG LTD	0.001%	99.213%
8848	KOMEDA HOLDINGS	0.001%	99.214%
8849	HINOKIYA	0.001%	99.215%
8850	ROHM CO	0.001%	99.215%
8851	ST. IVES PLC	0.001%	99.216%
8852	NAKABAYASHI CO	0.001%	99.217%
8853	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.218%
8854	FJ NEXT CO LTD	0.001%	99.218%
8855	AUSTEM	0.001%	99.219%
8856	TOKYO ELECTRON	0.001%	99.220%
8857	SUNSPRING METAL	0.001%	99.220%
8858	MINERA FRISCO S	0.001%	99.221%
8859	TAIMIDE TCH	0.001%	99.222%
8860	GUANGDONG KELON	0.001%	99.223%
8861	GUJARAT ALKALIE	0.001%	99.223%
8862	SYNLAIT MILK LT	0.001%	99.224%
8863	CREATE SD HOLDI	0.001%	99.225%
8864	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.225%
8865	NOKIA CORP ADR	0.001%	99.226%
8866	HNA HLDGS GP CO	0.001%	99.227%
8867	NODA CORP	0.001%	99.228%
8868	SARTORIUS STEDI	0.001%	99.228%
8869	CHIA HSIN CEMEN	0.001%	99.229%
8870	TURVO INTERNATI	0.001%	99.230%
8871	POLYMET MINING	0.001%	99.230%
8872	LIBBEY INC COMMON STOCK USD.01	0.001%	99.231%
8873	SHENYIN WANGUO(0.001%	99.232%
8874	CROPENERGIES AG	0.001%	99.233%
8875	ARIAKE JAPAN CO	0.001%	99.233%
8876	SUPALAI PCL-NVD	0.001%	99.234%
8877	ICHIA TECHNOLOG	0.001%	99.235%
8878	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.235%
8879	REGIONAL REIT L	0.001%	99.236%
8880	SHOWBOX CORP	0.001%	99.237%
8881	CREATE RESTAURA	0.001%	99.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	BIRLA CORP LTD	0.001%	99.238%
8883	TAKIRON CO	0.001%	99.239%
8884	SCHALTBAU HOLDI	0.001%	99.240%
8885	KOPIN CORP COMMON STOCK USD.01	0.001%	99.240%
8886	OTOKAR OTOMOTIV	0.001%	99.241%
8887	AEON CREDIT SER	0.001%	99.242%
8888	MATSUI CONST CO	0.001%	99.242%
8889	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.001%	99.243%
8890	ERAWAN GROUP	0.001%	99.244%
8891	SPARX ASSET MAN	0.001%	99.244%
8892	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.245%
8893	HOEGH LNG HOLDI	0.001%	99.246%
8894	BASSO INDUSTRY	0.001%	99.247%
8895	TAKISAWA MACHIN	0.001%	99.247%
8896	IVE GROUP LTD	0.001%	99.248%
8897	FTD COS INC COMMON STOCK USD.0001	0.001%	99.249%
8898	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.249%
8899	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.250%
8900	HK INTL CONSTR	0.001%	99.251%
8901	DATALOGIC SPA	0.001%	99.251%
8902	MARATHON GOLD C	0.001%	99.252%
8903	NEL ASA	0.001%	99.253%
8904	QST INT	0.001%	99.254%
8905	MPI CORPORATION	0.001%	99.254%
8906	AVANTI	0.001%	99.255%
8907	ISU CHEMICAL	0.001%	99.256%
8908	NICHIDEN CORP	0.001%	99.256%
8909	DELEK AUTOMOTIV	0.001%	99.257%
8910	INTERPARK CORP	0.001%	99.258%
8911	INBODY CO LTD	0.001%	99.258%
8912	EDREAMS ODIGEO	0.001%	99.259%
8913	TAIWAN HIGH SPE	0.001%	99.260%
8914	DI CORP	0.001%	99.260%
8915	KISWIRE LTD	0.001%	99.261%
8916	JANOME SEWING M	0.001%	99.262%
8917	HAESUNG DS	0.001%	99.263%
8918	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.263%
8919	TK DEVELOPMENT	0.001%	99.264%
8920	TAIKO BANK	0.001%	99.265%
8921	STAR PETROLEUM	0.001%	99.265%
8922	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.266%
8923	CHINA ALL ACCES	0.001%	99.267%
8924	CHUETSU PULP&PA	0.001%	99.267%
8925	COSEL CO	0.001%	99.268%
8926	LONKING HOLDING	0.001%	99.269%
8927	IDU CO.	0.001%	99.269%
8928	AMATA CORP PUBL	0.001%	99.270%
8929	FURUNO ELECTRIC	0.001%	99.271%
8930	GAFISA SA	0.001%	99.271%
8931	ZORLU ENRJI	0.001%	99.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	SINCERE NAVIGAT	0.001%	99.273%
8933	NICHIBAN CO	0.001%	99.273%
8934	OLAV THON EIEND	0.001%	99.274%
8935	AUSTRALIAN UNIT	0.001%	99.275%
8936	SWCC SHOWA HOLD	0.001%	99.276%
8937	CNA FIREFE	0.001%	99.276%
8938	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.277%
8939	KIRKLAND S INC COMMON STOCK	0.001%	99.278%
8940	TAISEI LAMICK C	0.001%	99.278%
8941	CABCHARGE AUSTR	0.001%	99.279%
8942	TAKEEI CORPORAT	0.001%	99.280%
8943	TENWOW INTL HLD	0.001%	99.280%
8944	SHINWA KAIUN	0.001%	99.281%
8945	TOA CORP	0.001%	99.282%
8946	GOLDEN MEDITECH	0.001%	99.282%
8947	ADATA TECHNOLOG	0.001%	99.283%
8948	TOYO ELECTRIC	0.001%	99.284%
8949	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.284%
8950	TAMRON CO LTD	0.001%	99.285%
8951	WESTAR ENERGY I	0.001%	99.286%
8952	BK OF GREECE	0.001%	99.286%
8953	NAC CO LTD	0.001%	99.287%
8954	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.288%
8955	BEST PACIFIC IN	0.001%	99.288%
8956	SILICONWARE PRE	0.001%	99.289%
8957	SUNJIN	0.001%	99.290%
8958	DAIHATSU DIESEL	0.001%	99.291%
8959	TELEPIZZA SA	0.001%	99.291%
8960	OSK HOLDINGS BH	0.001%	99.292%
8961	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.293%
8962	ASCENCIO	0.001%	99.293%
8963	HASTINGS GROUP	0.001%	99.294%
8964	RISO KAGAKU COR	0.001%	99.295%
8965	CHUANGS CONS IN	0.001%	99.295%
8966	MARUBUN CORP	0.001%	99.296%
8967	PALIBURG HOLDIN	0.001%	99.297%
8968	ESPRINET SPA	0.001%	99.297%
8969	QLIRO GROUP AB	0.001%	99.298%
8970	MR MAX CORP	0.001%	99.299%
8971	MIRAE ASSET LIF	0.001%	99.299%
8972	FORMOSAN RUBBER	0.001%	99.300%
8973	SATA SHOJI CORP	0.001%	99.301%
8974	SAPPE PCL	0.001%	99.301%
8975	BONHEUR ASA	0.001%	99.302%
8976	LE BELIER	0.001%	99.303%
8977	UNION BANK OF I	0.001%	99.303%
8978	HYUNDAI CORP	0.001%	99.304%
8979	AMBUJA CEMENTS	0.001%	99.305%
8980	HUGEL INC	0.001%	99.305%
8981	NIHON ESLEAD CO	0.001%	99.306%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	SAM KWANG GLASS	0.001%	99.307%
8983	GETIN NOBLE BA	0.001%	99.307%
8984	AGABANG&COMPANY	0.001%	99.308%
8985	NIEN MADE ENTER	0.001%	99.309%
8986	NIHON CHOUZAI C	0.001%	99.309%
8987	AKATSUKI	0.001%	99.310%
8988	BALRAMPUR CHINI	0.001%	99.311%
8989	MAGMA FINCORP L	0.001%	99.311%
8990	NITTO SEIKO CO	0.001%	99.312%
8991	INVESTORS TITLE CO COMMON STOCK	0.001%	99.313%
8992	CHINA MODERN DA	0.001%	99.313%
8993	JUSUNG ENGINEER	0.001%	99.314%
8994	SERVCORP	0.001%	99.315%
8995	MAEZAWA KYUSO I	0.001%	99.315%
8996	HIRAKAWA HEWTEC	0.001%	99.316%
8997	PACIFIC HOSPITA	0.001%	99.317%
8998	BANQUE CANTONAL	0.001%	99.317%
8999	PROMATE ELECTRO	0.001%	99.318%
9000	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.319%
9001	SANYO ELEC RAIL	0.001%	99.319%
9002	NATUREX	0.001%	99.320%
9003	STAR CRUISES LT	0.001%	99.321%
9004	WANG ON GROUP	0.001%	99.321%
9005	mitsui matsushi	0.001%	99.322%
9006	DEEPAK FERT&PE	0.001%	99.323%
9007	KSH HOLDINGS LT	0.001%	99.323%
9008	JACKPOTJOY PLC	0.001%	99.324%
9009	TOKYO KEIKI INC	0.001%	99.325%
9010	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.325%
9011	ING BANK SLASKI	0.001%	99.326%
9012	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.327%
9013	GOLDLION HLDGS	0.001%	99.327%
9014	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.328%
9015	I-SENS INC	0.001%	99.329%
9016	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.329%
9017	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.001%	99.330%
9018	HSIN KUANG STEE	0.001%	99.331%
9019	mitsubishi kako	0.001%	99.331%
9020	SURYA CITRA MED	0.001%	99.332%
9021	MODERNLAND REAL	0.001%	99.332%
9022	NAKAMURAYA CO L	0.001%	99.333%
9023	NAPHTHA ISRAEL	0.001%	99.334%
9024	OP FINANCIAL IN	0.001%	99.334%
9025	PHARMAENGINE IN	0.001%	99.335%
9026	RASSINI SAB DE	0.001%	99.336%
9027	LOTUS BAKERIES	0.001%	99.336%
9028	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.337%
9029	INNER MONGOLIA	0.001%	99.338%
9030	BAYSIDE LAND CO	0.001%	99.338%
9031	NIPPON CONCRETE	0.001%	99.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ACCOR	0.001%	99.340%
9033	TOYO CORPORATIO	0.001%	99.340%
9034	DYNAGREEN ENVIR	0.001%	99.341%
9035	POYA CO LTD	0.001%	99.342%
9036	FORMOSA ADVANCE	0.001%	99.342%
9037	TONG YANG CEMEN	0.001%	99.343%
9038	BIGBEN INTERACT	0.001%	99.344%
9039	EAGLE NICE INTE	0.001%	99.344%
9040	DAE WON KANG UP	0.001%	99.345%
9041	CHINA ELECTRIC	0.001%	99.346%
9042	KAWASAN INDS JA	0.001%	99.346%
9043	ENERGY DEVELOP	0.001%	99.347%
9044	FOOSUNG CO LTD	0.001%	99.347%
9045	HONEYS CO LTD	0.001%	99.348%
9046	AEON CO. (M) BH	0.001%	99.349%
9047	I-NET CORP	0.001%	99.349%
9048	SEOHAN CO LTD	0.001%	99.350%
9049	TOWER BERSAMA I	0.001%	99.351%
9050	CLEANUP CORP	0.001%	99.351%
9051	HOSIDEN CORP	0.001%	99.352%
9052	NOVELION THERAPEUTICS INC COMMON STOCK	0.001%	99.353%
9053	GRUPO AVAL ACCI	0.001%	99.353%
9054	EO TECHNICS CO	0.001%	99.354%
9055	SKELLERUP HOLDI	0.001%	99.355%
9056	MARVELOUS AQL I	0.001%	99.355%
9057	IWASAKI ELECTRI	0.001%	99.356%
9058	SHINSEGAE FOOD	0.001%	99.357%
9059	DEOLEO SA	0.001%	99.357%
9060	SEMPERIT AG HOL	0.001%	99.358%
9061	SOFT-WORLD INTL	0.001%	99.358%
9062	GOLFZON CO LTD	0.001%	99.359%
9063	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.360%
9064	KANADEN CORP	0.001%	99.360%
9065	LAURENT-PERRIER	0.001%	99.361%
9066	KOHSOKU CORP	0.001%	99.362%
9067	TOA DORO KOGYO	0.001%	99.362%
9068	SANYO TRADING C	0.001%	99.363%
9069	MAXIS BHD	0.001%	99.364%
9070	COLUMBUS A/S	0.001%	99.364%
9071	NISSEI ASB MACH	0.001%	99.365%
9072	SUPERLOOP LTD	0.001%	99.366%
9073	EGUARANTEE INC.	0.001%	99.366%
9074	FUSION PARTNERS	0.001%	99.367%
9075	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.367%
9076	YAT SING HOLDIN	0.001%	99.368%
9077	TACHIKAWA CORP	0.001%	99.369%
9078	FUJIJURA RUBBER	0.001%	99.369%
9079	TOREX SEMICONDU	0.001%	99.370%
9080	SUNCALL CORP	0.001%	99.371%
9081	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.371%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	HO TUNG CHEMICA	0.001%	99.372%
9083	SINOSOFT TECHNO	0.001%	99.373%
9084	ASCENDAS INDIA	0.001%	99.373%
9085	DELTA PROPERTY	0.001%	99.374%
9086	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.375%
9087	NS SHOPPING CO	0.001%	99.375%
9088	CLS HOLDINGS PL	0.001%	99.376%
9089	HEXAGON COMPOSI	0.001%	99.376%
9090	SCHAFFNER HOLDI	0.001%	99.377%
9091	RAMELIUS RESOUR	0.001%	99.378%
9092	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.378%
9093	ARGAN SA	0.001%	99.379%
9094	FLEURY MICHON	0.001%	99.380%
9095	SANKO METAL IND	0.001%	99.380%
9096	ID LOGISTICS GR	0.001%	99.381%
9097	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.382%
9098	GUJARAT PIPAVAV	0.001%	99.382%
9099	ALPS LOGISTICS	0.001%	99.383%
9100	ACBEL POLYTECH	0.001%	99.383%
9101	DOTTIKON ES HOL	0.001%	99.384%
9102	TONICHI CARLIFE	0.001%	99.385%
9103	K.C. TECH	0.001%	99.385%
9104	TER BEKE SA	0.001%	99.386%
9105	HANIL E-HWA CO	0.001%	99.387%
9106	ENERGA SA	0.001%	99.387%
9107	ACTIA GROUP	0.001%	99.388%
9108	CONCORD SECURIT	0.001%	99.388%
9109	JW HOLDINGS COR	0.001%	99.389%
9110	KOMATSU WALL IN	0.001%	99.390%
9111	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.390%
9112	ITC PROPERTIES	0.001%	99.391%
9113	ASIA CEMENT CHI	0.001%	99.392%
9114	BIMB HLDGS BERH	0.001%	99.392%
9115	ANADOLU SIGORTA	0.001%	99.393%
9116	KUOYANG CONSTRU	0.001%	99.393%
9117	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.394%
9118	SHINING BUILDIN	0.001%	99.395%
9119	NIPPON SHARYO	0.001%	99.395%
9120	SEC CORPORATION	0.001%	99.396%
9121	HONG FOK CORP	0.001%	99.397%
9122	GRUH FINANCE	0.001%	99.397%
9123	TOYO RADIATOR C	0.001%	99.398%
9124	YUSHIRO CHEMICA	0.001%	99.398%
9125	TOHO CO LTD	0.001%	99.399%
9126	TAIWAN CHINSAN	0.001%	99.400%
9127	MEIWACORPORATIO	0.001%	99.400%
9128	CEMENTOS ARGOS	0.001%	99.401%
9129	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.402%
9130	SILVER CHEF LTD	0.001%	99.402%
9131	SUPERMAX CORPOR	0.001%	99.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	PRAKASH INDUSTR	0.001%	99.403%
9133	TAKARA SHUZO CO	0.001%	99.404%
9134	RESILUX	0.001%	99.405%
9135	EKORNES ASA	0.001%	99.405%
9136	SHINAGAWA FUEL	0.001%	99.406%
9137	SEVEN GROUP HLD	0.001%	99.407%
9138	CENTURY CITY IN	0.001%	99.407%
9139	KROSAKI CORP	0.001%	99.408%
9140	AIDA ENGINEERIN	0.001%	99.408%
9141	PHOENIX SATELLI	0.001%	99.409%
9142	HANSHIN CONSTRU	0.001%	99.410%
9143	CAPITA GROUP PL	0.001%	99.410%
9144	BEIJING ENT MED	0.001%	99.411%
9145	RASA INDUSTRIES	0.001%	99.412%
9146	NIHON DENKEI CO	0.001%	99.412%
9147	REGINA MIRACLE	0.001%	99.413%
9148	ITE TECH INC	0.001%	99.413%
9149	ASALEO CARE LTD	0.001%	99.414%
9150	CHORI CO LTD	0.001%	99.415%
9151	TAKASAGO THML E	0.001%	99.415%
9152	MAZOR ROBOTICS	0.001%	99.416%
9153	HIMACHAL FUTURI	0.001%	99.416%
9154	HUNTSWORTH PLC	0.001%	99.417%
9155	ALTISOURCE PORT	0.001%	99.418%
9156	WESTGOLD RESOUR	0.001%	99.418%
9157	CNQC INTERNATIO	0.001%	99.419%
9158	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.419%
9159	TOFAS TURK OTOM	0.001%	99.420%
9160	ACADEMEDIA AB	0.001%	99.421%
9161	S&T DYNAMICS CO	0.001%	99.421%
9162	SOLARTECH INTL	0.001%	99.422%
9163	POS MALAYSIA	0.001%	99.423%
9164	AREZZO INDUSTRI	0.001%	99.423%
9165	CONVOY FINANCIA	0.001%	99.424%
9166	HOKUETSU INDS C	0.001%	99.424%
9167	ALICO INC COMMON STOCK USD1.0	0.001%	99.425%
9168	TOA OIL CO LTD	0.001%	99.426%
9169	STAMFORD LAND	0.001%	99.426%
9170	AKER AMERICAN S	0.001%	99.427%
9171	ISELECT LTD	0.001%	99.427%
9172	NAUTILUS MINERA	0.001%	99.428%
9173	HADERA PAPER LT	0.001%	99.429%
9174	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.429%
9175	NOBLE GROUP LTD	0.001%	99.430%
9176	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.430%
9177	PRIMO WATER CORP COMMON STOCK	0.001%	99.431%
9178	CIA DE LOCACAO	0.001%	99.432%
9179	BLUE DART EXPRE	0.001%	99.432%
9180	CIRCASSIA PHARM	0.001%	99.433%
9181	RM PLC	0.001%	99.433%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	MARKETECH INTL	0.001%	99.434%
9183	RIGHT-ON CO	0.001%	99.435%
9184	ASHIMORI INDUST	0.001%	99.435%
9185	SUPREMEX INC	0.001%	99.436%
9186	SWEDISH ORPHAN	0.001%	99.436%
9187	DAIDO KOGYO CO	0.001%	99.437%
9188	INTERSERVE PLC	0.001%	99.438%
9189	ALPHA SYSTEMS I	0.001%	99.438%
9190	KINKI NIPPON TO	0.001%	99.439%
9191	GOLDEN LAND PRO	0.001%	99.439%
9192	EIDAI CO.LTD.	0.001%	99.440%
9193	HIRANO TECSEED	0.001%	99.441%
9194	ESSITY AKTIEBOL	0.001%	99.441%
9195	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.442%
9196	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.442%
9197	COLABOR GROUP I	0.001%	99.443%
9198	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.444%
9199	VIJAYA BANK	0.001%	99.444%
9200	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.445%
9201	MALAYAN CEMENT	0.001%	99.445%
9202	VIOHALCO SA	0.001%	99.446%
9203	WALTON ADVANCED	0.001%	99.447%
9204	JAPAN KENZAI CO	0.001%	99.447%
9205	YESCO CO LTD	0.001%	99.448%
9206	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.448%
9207	DAEHAN STEEL CO	0.001%	99.449%
9208	AIRPORT FACILIT	0.001%	99.450%
9209	MUCKLOW(A&J) GR	0.001%	99.450%
9210	PEET LIMITED	0.001%	99.451%
9211	NISHIKAWA RUBBE	0.001%	99.451%
9212	CTT-CORREIOS DE	0.001%	99.452%
9213	YATAK VE YO	0.001%	99.453%
9214	HUDACO INDUSTRI	0.001%	99.453%
9215	NICHIDENBO	0.001%	99.454%
9216	LIEN HWA INDL	0.001%	99.454%
9217	VA TECH WABAG L	0.001%	99.455%
9218	CENTRAL SEC PAT	0.001%	99.456%
9219	ELNUSA TBK	0.001%	99.456%
9220	MIDLAND REALTY	0.001%	99.457%
9221	NIEN HSING TEXT	0.001%	99.457%
9222	TUNE INS HOLDIN	0.001%	99.458%
9223	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.459%
9224	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.459%
9225	GUN EI CHEM IND	0.001%	99.460%
9226	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.460%
9227	KINGSWAY FINANC	0.001%	99.461%
9228	MOIL LTD	0.001%	99.461%
9229	CITIC ENVIR	0.001%	99.462%
9230	QAF LTD	0.001%	99.463%
9231	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	WIZ SOL CORR DE	0.001%	99.464%
9233	HARIM HOLDINGS	0.001%	99.464%
9234	ROCKY BRANDS INC COMMON STOCK	0.001%	99.465%
9235	ATLAS FINANCIAL	0.001%	99.466%
9236	CARLSBERG BREWE	0.001%	99.466%
9237	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.467%
9238	RAFFLES EDUCATI	0.001%	99.467%
9239	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.468%
9240	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.468%
9241	SOUNDWILL HOLDI	0.001%	99.469%
9242	ESSEX BIO-TECHN	0.001%	99.470%
9243	RHYTHM WATCH CO	0.001%	99.470%
9244	DONGSUNG HOLDIN	0.001%	99.471%
9245	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.471%
9246	REIS INC COMMON STOCK USD.01	0.001%	99.472%
9247	MICROPORT SCIEN	0.001%	99.473%
9248	TEIKOKU TSUSHIN	0.001%	99.473%
9249	HILAN LTD	0.001%	99.474%
9250	ENF TECHNOLOGY	0.001%	99.474%
9251	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.475%
9252	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.475%
9253	IWAKI & CO LTD	0.001%	99.476%
9254	MAEDA KOSEN CO.	0.001%	99.477%
9255	ASPO OYJ	0.001%	99.477%
9256	UNION TOOL CO	0.001%	99.478%
9257	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.478%
9258	TOTAL ACCESS CO	0.001%	99.479%
9259	EMPERIA HOLDING	0.001%	99.479%
9260	BW PLANTATION	0.001%	99.480%
9261	AA PLC	0.001%	99.481%
9262	NIP AIR CON	0.001%	99.481%
9263	BANGKOK BANK	0.001%	99.482%
9264	MANI INC	0.001%	99.482%
9265	HOUSTON WIRE &	0.001%	99.483%
9266	EUROCASH SA	0.001%	99.484%
9267	TOKYU RECREATIO	0.001%	99.484%
9268	MEIKO NETWORK J	0.001%	99.485%
9269	GLOBAL MIXED MO	0.001%	99.485%
9270	MARUSAN SECUR	0.001%	99.486%
9271	KUNSUL CHEM IND	0.001%	99.486%
9272	SHIN NIPPON AIR	0.001%	99.487%
9273	TAKAOKA TOKO HL	0.001%	99.488%
9274	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	99.488%
9275	FANG HOLDINGS LTD ADR ADR	0.001%	99.489%
9276	ANHUI EXPRESSWA	0.001%	99.489%
9277	SAMART CORP PCL	0.001%	99.490%
9278	HUONS CO LTD	0.001%	99.490%
9279	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.491%
9280	MITANI SEKISAN	0.001%	99.491%
9281	NHPC LTD	0.001%	99.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	BOURBON SA	0.001%	99.493%
9283	UNION BK OF TAI	0.001%	99.493%
9284	ROMANDE ENERGIE	0.001%	99.494%
9285	ORIENTAL BK OF	0.001%	99.494%
9286	SAMMOK S-FORM C	0.001%	99.495%
9287	JAPAN TRANSCITY	0.001%	99.495%
9288	DAIHAN	0.001%	99.496%
9289	SAN HOLDINGS, I	0.001%	99.497%
9290	BANK BUKOPIN PT	0.001%	99.497%
9291	KIER GROUP	0.001%	99.498%
9292	IWATSUKA CONFEC	0.001%	99.498%
9293	SVENSKA HANDELS	0.001%	99.499%
9294	LAGERCRANTZ GRO	0.001%	99.499%
9295	SEKONIX CO LTD	0.001%	99.500%
9296	FORMOSAN UNION	0.001%	99.501%
9297	SAGAX AB	0.001%	99.501%
9298	EASTON CO	0.001%	99.502%
9299	MACNICA FUJI EL	0.001%	99.502%
9300	SIME DARBY PROP	0.001%	99.503%
9301	NIHON KAGAKU SA	0.001%	99.503%
9302	MAEZAWA KASEI I	0.001%	99.504%
9303	EXCEL CO LTD	0.001%	99.504%
9304	ADCORP HLDGS	0.001%	99.505%
9305	CAPIO AB	0.001%	99.506%
9306	EMERSON PACIFIC	0.001%	99.506%
9307	SANKYO SEIKO CO	0.001%	99.507%
9308	ISTYLE INC	0.001%	99.507%
9309	ALI CORP	0.001%	99.508%
9310	KALPATARU POWER	0.001%	99.508%
9311	F&F COMPANY	0.001%	99.509%
9312	FINGERPRINT CAR	0.001%	99.509%
9313	ZUIKO CORP	0.001%	99.510%
9314	HUA HAN BIO-PHA	0.001%	99.511%
9315	GUNNEBO AB	0.001%	99.511%
9316	VETOQUINOL SA	0.001%	99.512%
9317	CICOR TECHNOLOG	0.001%	99.512%
9318	FIRST BANK OF T	0.001%	99.513%
9319	FOURLIS S.A.	0.001%	99.513%
9320	SPACE CO LTD	0.001%	99.514%
9321	RIKEN TECHNOS C	0.001%	99.515%
9322	KORADIOR HOLDIN	0.001%	99.515%
9323	F@N COMMUNICATI	0.001%	99.516%
9324	CHAMBAL FER	0.001%	99.516%
9325	BANK OF KOCHI L	0.001%	99.517%
9326	PJT PARTNERS INC A COMMON STOCK	0.001%	99.517%
9327	VERSO CORP A COMMON STOCK	0.001%	99.518%
9328	PLAZZA AG REG A	0.001%	99.518%
9329	CHINA LNG GROUP	0.001%	99.519%
9330	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.519%
9331	FLEETWOOD CORP	0.001%	99.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	WERELDHAVE BELG	0.001%	99.521%
9333	ASAHI KOGYOSHA	0.001%	99.521%
9334	GREAT PANTHER S	0.001%	99.522%
9335	KI-STAR REAL ES	0.001%	99.522%
9336	OUG HOLDING	0.001%	99.523%
9337	WALLENSTAM AB	0.001%	99.523%
9338	OCEAN-LAND GROU	0.001%	99.524%
9339	JUKEN SANGYO CO	0.001%	99.524%
9340	SG CORPORATION	0.001%	99.525%
9341	NUSANTARA INFRA	0.001%	99.526%
9342	FDM GROUP PLC	0.001%	99.526%
9343	WAI KEE HOLDING	0.001%	99.527%
9344	NICHICON CORP	0.001%	99.527%
9345	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.528%
9346	GEOSTR CORP	0.001%	99.528%
9347	HYFLUX LTD	0.001%	99.529%
9348	LPKF LASER & EL	0.001%	99.529%
9349	EQT HOLDINGS LT	0.001%	99.530%
9350	TOP FRONTIER IN	0.001%	99.530%
9351	KAWAGISHI BRIDG	0.001%	99.531%
9352	SIAM FUTURE DEV	0.001%	99.532%
9353	DADI EARLY	0.001%	99.532%
9354	MERAFE RESOURCE	0.001%	99.533%
9355	U-SHIN	0.001%	99.533%
9356	DUSTIN GROUP AB	0.001%	99.534%
9357	AVON RUBBER	0.001%	99.534%
9358	SHINAGAWA REFRA	0.001%	99.535%
9359	PARKER CORP	0.001%	99.535%
9360	MLP AG	0.001%	99.536%
9361	ASCENDIS HEALTH	0.001%	99.536%
9362	UNIVERSAL ENTER	0.001%	99.537%
9363	KWALITY LTD	0.001%	99.537%
9364	PRICER AB	0.001%	99.538%
9365	ASTRONICS CORP CL B COMMON STOCK USD.01	0.001%	99.539%
9366	FIRST SENSOR AG	0.001%	99.539%
9367	PEGASUS HAVA TA	0.001%	99.540%
9368	CHONGKUNDANG	0.001%	99.540%
9369	EHEALTH INC COMMON STOCK USD.001	0.001%	99.541%
9370	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.541%
9371	ABOITIZ POWER C	0.001%	99.542%
9372	NEO SOLAR POWER	0.001%	99.542%
9373	ASIA PLASTIC RE	0.001%	99.543%
9374	NEXEN CORPORATI	0.001%	99.543%
9375	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.544%
9376	CK POWER PCL	0.001%	99.544%
9377	AREALINK CO LTD	0.001%	99.545%
9378	TOMORROW FOCUS	0.001%	99.546%
9379	POLY CULTURE GR	0.001%	99.546%
9380	CHINA GREENFRES	0.001%	99.547%
9381	GREEN ENERGY TE	0.001%	99.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	JAGRAN PRAKASHA	0.001%	99.548%
9383	MAMEZOU	0.001%	99.548%
9384	SEALINK TRAVEL	0.001%	99.549%
9385	ATTACQ LTD	0.001%	99.549%
9386	DAITO ELECTRON	0.001%	99.550%
9387	HANSAE YES24 HO	0.001%	99.550%
9388	KARDEMIR KARABU	0.001%	99.551%
9389	ELEMENTIA SAB D	0.001%	99.551%
9390	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.552%
9391	ANADOLU CAM	0.001%	99.552%
9392	SAMCHULLY	0.001%	99.553%
9393	DORO AB	0.001%	99.554%
9394	SIXT LEASING AG	0.001%	99.554%
9395	FUJIKURA KASEI	0.001%	99.555%
9396	HARBIN POWER EQ	0.001%	99.555%
9397	ULKER BISKUVI S	0.001%	99.556%
9398	SALIM IVOMAS	0.001%	99.556%
9399	TMK PAO GDR REG S GDR	0.001%	99.557%
9400	SABANA SHARIAH	0.001%	99.557%
9401	DAISHINKU CORP	0.001%	99.558%
9402	TEST RESEARCH I	0.001%	99.558%
9403	VITA GROUP LTD	0.001%	99.559%
9404	RENREN INC ADR ADR USD.001	0.001%	99.559%
9405	TATA STEEL LTD	0.001%	99.560%
9406	BAOYE GROUP CO	0.001%	99.560%
9407	COPEL PARANA EN	0.001%	99.561%
9408	SEPTENI CO LTD	0.001%	99.561%
9409	OCTODEC	0.001%	99.562%
9410	CHIYODA CO	0.001%	99.563%
9411	RECRM RESEARCH	0.001%	99.563%
9412	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.564%
9413	NICE INFORMATIO	0.001%	99.564%
9414	OTONOMY INC COMMON STOCK USD.001	0.001%	99.565%
9415	CRAWFORD & CO	0.001%	99.565%
9416	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.566%
9417	SINDO RICOH	0.001%	99.566%
9418	CHONGQING MACHI	0.001%	99.567%
9419	CSG LIMITED	0.001%	99.567%
9420	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.568%
9421	OPTEX COMPANY	0.001%	99.568%
9422	VIEL ET COMPAGN	0.001%	99.569%
9423	TAKARA PRINTING	0.001%	99.569%
9424	AXTEL SAB DE CV	0.001%	99.570%
9425	KAULIN MANUFACT	0.001%	99.570%
9426	TECHNOVATOR INT	0.001%	99.571%
9427	ORBIS	0.001%	99.571%
9428	CIA ENERGETICA	0.001%	99.572%
9429	ANN JOO RESOURC	0.001%	99.572%
9430	LOJAS AMERICANA	0.001%	99.573%
9431	AVANCE GAS HOLD	0.001%	99.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	ALAM SUTERA REA	0.001%	99.574%
9433	RENO DE MEDICI	0.001%	99.575%
9434	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	99.575%
9435	WOONGJIN THINKB	0.001%	99.576%
9436	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.576%
9437	ECOBALT SOLUTIO	0.001%	99.577%
9438	VITEC HLDG	0.001%	99.577%
9439	RADIUM LIFE TEC	0.001%	99.578%
9440	SERCO GROUP	0.001%	99.578%
9441	TAMA HOME CO LT	0.001%	99.579%
9442	TELEFONICA CZEC	0.001%	99.579%
9443	TORISHIMA PUMP	0.001%	99.580%
9444	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.580%
9445	FRED'S INC	0.001%	99.581%
9446	DISH TV INDIA L	0.001%	99.581%
9447	TORRENT POWER L	0.001%	99.582%
9448	G SHANK ENTERPR	0.001%	99.582%
9449	STRAITS TRADING	0.001%	99.583%
9450	WELSPUN GUJARAT	0.001%	99.583%
9451	TOSHO PRINTING	0.001%	99.584%
9452	MCLEOD RUSSEL I	0.001%	99.584%
9453	BUMRUNGRAD HOPT	0.001%	99.585%
9454	ALTICE NV	0.001%	99.585%
9455	FAMUR SA	0.001%	99.586%
9456	DHIPAYA INSURAN	0.001%	99.586%
9457	MQ HOLDING AB	0.001%	99.587%
9458	TAKANA CO LTD	0.001%	99.587%
9459	HKC HOLDINGS LT	0.001%	99.588%
9460	ENDO LIGHTING C	0.001%	99.588%
9461	ACCURAY INC COMMON STOCK USD.001	0.001%	99.589%
9462	EASTERN MEDIA	0.001%	99.589%
9463	MAEIL DIARY IND	0.001%	99.590%
9464	COLLECTOR AB	0.001%	99.590%
9465	OHASHI TECHNICA	0.001%	99.591%
9466	SHOFU INC	0.001%	99.591%
9467	MOBILEZONE HOLD	0.001%	99.592%
9468	COMVITA LTD	0.001%	99.592%
9469	FOX WIZEL LTD	0.001%	99.593%
9470	NORCROS PLC	0.001%	99.593%
9471	COFFEE DAY ENTE	0.001%	99.594%
9472	ADO Group Ltd	0.001%	99.594%
9473	JAPAN ASIA GROU	0.001%	99.595%
9474	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.001%	99.595%
9475	YAMATANE CORP N	0.001%	99.596%
9476	UCHIDA YOKO CO	0.001%	99.596%
9477	KAWASUMI LABS I	0.001%	99.597%
9478	YONDENKO CORP	0.001%	99.597%
9479	ACE TECHNOLOGIE	0.001%	99.598%
9480	SUZUKI CO LTD	0.001%	99.598%
9481	CJ HELLOVISION	0.001%	99.599%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	DECMIL GROUP LT	0.001%	99.599%
9483	HUANG HSIANG CO	0.001%	99.600%
9484	KINKO OPTICAL C	0.001%	99.600%
9485	YUANSHENGTAI DA	0.001%	99.601%
9486	KRS CORPORATION	0.001%	99.601%
9487	CHINA PIONEER P	0.001%	99.602%
9488	ECKERT & ZIEGLE	0.001%	99.602%
9489	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.603%
9490	SUNGSHIN CEMENT	0.000%	99.603%
9491	CANVEST ENVIRON	0.000%	99.604%
9492	BERLI JUCKER CO	0.000%	99.604%
9493	CLINUVEL PHARM	0.000%	99.605%
9494	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.605%
9495	AUDIX CORP	0.000%	99.606%
9496	MAGNUM BERHAD	0.000%	99.606%
9497	CHUO SPRING CO	0.000%	99.607%
9498	HARMONICARE MED	0.000%	99.607%
9499	TURCAS PETROL	0.000%	99.608%
9500	LPN DEVELOPMENT	0.000%	99.608%
9501	MARISA LOJAS SA	0.000%	99.609%
9502	YEONG GUAN ENER	0.000%	99.609%
9503	GATEWAY DISTRIP	0.000%	99.610%
9504	BRIGADE ENTERPR	0.000%	99.610%
9505	NILKAMAL	0.000%	99.611%
9506	NIPPON HUME PIP	0.000%	99.611%
9507	ECZACIBASI YATI	0.000%	99.612%
9508	ODELIC CO LTD	0.000%	99.612%
9509	KAGA ELECTRONIC	0.000%	99.613%
9510	REJECT SHOP LTD	0.000%	99.613%
9511	FORFARMERS NV	0.000%	99.614%
9512	NISSEI PLSTIC I	0.000%	99.614%
9513	CHENNAI PETROLE	0.000%	99.615%
9514	ICD CO LTD	0.000%	99.615%
9515	CAL-COMP ELECTR	0.000%	99.616%
9516	TIVOLI A/S	0.000%	99.616%
9517	DIRECT INSURANC	0.000%	99.617%
9518	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.617%
9519	IC COMPANYYS	0.000%	99.618%
9520	MATERIALS ANALY	0.000%	99.618%
9521	INSAS BHD	0.000%	99.619%
9522	MANZ AUTOMATION	0.000%	99.619%
9523	RETAIL FOOD GRO	0.000%	99.620%
9524	COREMAX	0.000%	99.620%
9525	THE WILL-BES &	0.000%	99.621%
9526	SYNDICATE BANK	0.000%	99.621%
9527	3M INDIA LTD	0.000%	99.622%
9528	E TEC E&C LTD	0.000%	99.622%
9529	SUN-WA TECHNOS	0.000%	99.623%
9530	CHUGAI RO CO LT	0.000%	99.623%
9531	WARSAW STOCK EX	0.000%	99.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	CHONG KUN DANG	0.000%	99.624%
9533	NEW WORLD DEPT	0.000%	99.625%
9534	TSUTSUMI JEWELR	0.000%	99.625%
9535	TOMOE ENGINEERI	0.000%	99.626%
9536	MALAYAN FLOUR M	0.000%	99.626%
9537	UBM DEVELOPMENT	0.000%	99.626%
9538	STI EDUCATION S	0.000%	99.627%
9539	TOMOE CORP	0.000%	99.627%
9540	KOREA ALCOHOL I	0.000%	99.628%
9541	POLETOWIN PITCR	0.000%	99.628%
9542	NICK SCALI LTD	0.000%	99.629%
9543	TODA KOGYO CORP	0.000%	99.629%
9544	EVEREST TEXTILE	0.000%	99.630%
9545	FINDEL	0.000%	99.630%
9546	ABC ARBITRAGE	0.000%	99.631%
9547	CHINA MINSHENG	0.000%	99.631%
9548	CHIPMOS TECHNOL	0.000%	99.632%
9549	CHEN FULL INT C	0.000%	99.632%
9550	SATORI ELECTRIC	0.000%	99.633%
9551	SHANGHAI PRIME	0.000%	99.633%
9552	CARLIT HOLDINGS	0.000%	99.634%
9553	RINGER HUT CO L	0.000%	99.634%
9554	TIGA PILAR SEJA	0.000%	99.635%
9555	CHINA HUIYUAN J	0.000%	99.635%
9556	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.636%
9557	ROSENBAUER INTE	0.000%	99.636%
9558	HIGHLIGHT COMMU	0.000%	99.636%
9559	CHIHO-TIANDE GR	0.000%	99.637%
9560	JUVENTUS FOOTBA	0.000%	99.637%
9561	KERRY TJ LOGIST	0.000%	99.638%
9562	WOONGJIN HOLDIN	0.000%	99.638%
9563	KYOWA ELECTRONI	0.000%	99.639%
9564	SAC'S BAR HOLDI	0.000%	99.639%
9565	STAR MICA CO LT	0.000%	99.640%
9566	AMS AG	0.000%	99.640%
9567	INSULET CORP	0.000%	99.641%
9568	TOEI ANIMATION	0.000%	99.641%
9569	SIA ENGINEERING	0.000%	99.642%
9570	JMS CO	0.000%	99.642%
9571	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.643%
9572	UNIFIN FINANCIE	0.000%	99.643%
9573	FIELDS CORP	0.000%	99.644%
9574	DO & CO AG	0.000%	99.644%
9575	ZUMTOBEL AG	0.000%	99.644%
9576	RASSINI SAB DE	0.000%	99.645%
9577	LUMAX INTERNATI	0.000%	99.645%
9578	EL.EN. SPA	0.000%	99.646%
9579	CYIENT LIMITED	0.000%	99.646%
9580	DR HOENLE AG	0.000%	99.647%
9581	INUI GLOBAL LOG	0.000%	99.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ZENITRON CORP	0.000%	99.648%
9583	GRUPO SANDBORNS	0.000%	99.648%
9584	KAWASHO GECOSS	0.000%	99.649%
9585	MONGOLIAN MININ	0.000%	99.649%
9586	SK D&D	0.000%	99.650%
9587	CAC CORPORATION	0.000%	99.650%
9588	ALTECH CORP	0.000%	99.650%
9589	KT CORP SP ADR ADR	0.000%	99.651%
9590	SAMPO CORP	0.000%	99.651%
9591	INFORMATION SVC	0.000%	99.652%
9592	CIMSA	0.000%	99.652%
9593	ELLAKTOR SA	0.000%	99.653%
9594	CRUCIALTEC CO L	0.000%	99.653%
9595	EMCORE CORP COMMON STOCK	0.000%	99.654%
9596	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.654%
9597	SANSEI YUSOKI C	0.000%	99.655%
9598	KONAKA CO LTD	0.000%	99.655%
9599	MEGA 1ST CORP B	0.000%	99.656%
9600	NEOWIZ CORP	0.000%	99.656%
9601	SAFEWAY INC	0.000%	99.656%
9602	YAMATO CORPORAT	0.000%	99.657%
9603	FOLLI FOLLIE GP	0.000%	99.657%
9604	ES-CON JAPAN LT	0.000%	99.658%
9605	Phoenix Mills L	0.000%	99.658%
9606	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.659%
9607	EHWA TECHNOLOGI	0.000%	99.659%
9608	NEDAP(NED APP)N	0.000%	99.660%
9609	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.660%
9610	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.661%
9611	DONGYANG GANGCH	0.000%	99.661%
9612	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.661%
9613	MIX TELEMATICS	0.000%	99.662%
9614	SHIRE PLC ADR	0.000%	99.662%
9615	CONNECT GROUP	0.000%	99.663%
9616	CHINA NEW TOWN	0.000%	99.663%
9617	YACHIYO INDUS C	0.000%	99.664%
9618	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.664%
9619	CN T L GAS	0.000%	99.665%
9620	HAKUDO CO LTD	0.000%	99.665%
9621	RECIPHARM AB	0.000%	99.666%
9622	JAPFA LTD	0.000%	99.666%
9623	TEN PAO GROUP H	0.000%	99.666%
9624	KOLON CORPORATI	0.000%	99.667%
9625	H S R & A	0.000%	99.667%
9626	GRUPO HSF	0.000%	99.668%
9627	CHAYANG SHENG D	0.000%	99.668%
9628	CLEAR CHANNEL O	0.000%	99.669%
9629	YORK WATER CO COMMON STOCK	0.000%	99.669%
9630	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.670%
9631	KOZA ALTIN ISLE	0.000%	99.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	GLOBAL LIGHTING	0.000%	99.671%
9633	ADDLIFE AB	0.000%	99.671%
9634	KSB AG	0.000%	99.671%
9635	INABA SEISAKUSH	0.000%	99.672%
9636	DONGWON FOOD& B	0.000%	99.672%
9637	GLANBIA PLC	0.000%	99.673%
9638	CPMC HLDGS LTD	0.000%	99.673%
9639	SICHUAN EXPRESS	0.000%	99.674%
9640	HARUM ENERGY TB	0.000%	99.674%
9641	KEE TAI PROPERT	0.000%	99.675%
9642	KAVERI SEED CO	0.000%	99.675%
9643	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.000%	99.675%
9644	GODREJ PROPERTI	0.000%	99.676%
9645	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.676%
9646	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.677%
9647	HANSOL PAPER CO	0.000%	99.677%
9648	FAR EAST ORCH	0.000%	99.678%
9649	TARSUS GROUP PL	0.000%	99.678%
9650	CENTRAL AUTO	0.000%	99.679%
9651	YTL POWER INTL	0.000%	99.679%
9652	ROYAL BAFOKENG	0.000%	99.679%
9653	HSIL LTD	0.000%	99.680%
9654	SENSHUKAI CO	0.000%	99.680%
9655	THIRUMALAI	0.000%	99.681%
9656	GENKY DRUGSTORE	0.000%	99.681%
9657	PROTO CORP	0.000%	99.682%
9658	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.682%
9659	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.683%
9660	TAMURA TAIKO HL	0.000%	99.683%
9661	COLLECTION HOUS	0.000%	99.683%
9662	NAPEC INC	0.000%	99.684%
9663	VIA HOLDINGS IN	0.000%	99.684%
9664	UCO BANK	0.000%	99.685%
9665	TNPL	0.000%	99.685%
9666	CESC	0.000%	99.686%
9667	AINSWORTH GAME	0.000%	99.686%
9668	COOLPAD GROUP L	0.000%	99.686%
9669	ALVIVA HOLDINGS	0.000%	99.687%
9670	ELAN MICROELECT	0.000%	99.687%
9671	PIRAMAL ENTERPR	0.000%	99.688%
9672	GRUPPO MUTUIONL	0.000%	99.688%
9673	YUME INC COMMON STOCK USD.001	0.000%	99.689%
9674	HARADA IND	0.000%	99.689%
9675	SKP RESOURCES B	0.000%	99.690%
9676	DAISYO CORP	0.000%	99.690%
9677	KSS LINE LTD	0.000%	99.690%
9678	WORLDLINE	0.000%	99.691%
9679	BHAKTI INVESTAM	0.000%	99.691%
9680	GLOBAL CONS	0.000%	99.692%
9681	BOE VARITRONIX	0.000%	99.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	DAIICHI KENSETS	0.000%	99.693%
9683	MCPHERSONS LTD	0.000%	99.693%
9684	ICHIKEN CO LTD	0.000%	99.693%
9685	AMPER SA	0.000%	99.694%
9686	SANKO GOSEI LTD	0.000%	99.694%
9687	FOGO DE CHAO IN	0.000%	99.695%
9688	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.695%
9689	NORDJYSKE BANK	0.000%	99.696%
9690	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.696%
9691	ELECTRA CONSUME	0.000%	99.696%
9692	HITRON TECHNOLO	0.000%	99.697%
9693	MAXIM POWER COR	0.000%	99.697%
9694	SECTRA AB - B S	0.000%	99.698%
9695	CHINA ENERGINE	0.000%	99.698%
9696	HEVEABOARD	0.000%	99.699%
9697	TSUBAKIMOTO KOG	0.000%	99.699%
9698	ELECTRICITY GEN	0.000%	99.699%
9699	REALORD GROUP H	0.000%	99.700%
9700	GENESIS ENERGY	0.000%	99.700%
9701	COMP ENG & CONS	0.000%	99.701%
9702	NICOX	0.000%	99.701%
9703	AP EAGERS LTD	0.000%	99.702%
9704	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.702%
9705	FAG BEARINGS IN	0.000%	99.702%
9706	SUMINOE TEXTILE	0.000%	99.703%
9707	BOUSTEAD SINGAP	0.000%	99.703%
9708	LEIFHEIT AG	0.000%	99.704%
9709	BSM TECHNOLOGIE	0.000%	99.704%
9710	MYER HOLDINGS L	0.000%	99.705%
9711	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.705%
9712	NIHON PLAST CO	0.000%	99.705%
9713	SUMMIT ASCENT H	0.000%	99.706%
9714	SHANGHAI FUDAN-	0.000%	99.706%
9715	NIHON DEMPA KOG	0.000%	99.707%
9716	NIPPON KANZAI C	0.000%	99.707%
9717	BRASILAGRO	0.000%	99.708%
9718	ALBARAKA TURK K	0.000%	99.708%
9719	KSL HLDGS BERHA	0.000%	99.708%
9720	EMPRESA DE ENER	0.000%	99.709%
9721	TAINERGY TECH C	0.000%	99.709%
9722	KEPCO ENGINEERI	0.000%	99.710%
9723	1ST SHANGHAI IN	0.000%	99.710%
9724	ENERGY RESOURCE	0.000%	99.711%
9725	ANANT RAJ LTD	0.000%	99.711%
9726	WILMINGTON GROU	0.000%	99.711%
9727	I O DATA DEVICE	0.000%	99.712%
9728	KLCC PROPERTY H	0.000%	99.712%
9729	MARUFUJI SHEET	0.000%	99.713%
9730	YAMAMURA GLASS	0.000%	99.713%
9731	CRAWFORD & CO	0.000%	99.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	BANK OF KAOHSIU	0.000%	99.714%
9733	PRIMA INDUSTRIE	0.000%	99.714%
9734	SOMBOON ADVANCE	0.000%	99.715%
9735	TAKAMATSU CONS	0.000%	99.715%
9736	VITEC GROUP	0.000%	99.716%
9737	TUNAS BARU LAMP	0.000%	99.716%
9738	ROTTNEROS AB	0.000%	99.716%
9739	ASUNARO AOKI CO	0.000%	99.717%
9740	TAKIHYO CO LTD	0.000%	99.717%
9741	NAGAWA CO LTD	0.000%	99.718%
9742	MARUKA MACHINER	0.000%	99.718%
9743	AROTECH CORP COMMON STOCK USD.01	0.000%	99.718%
9744	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.719%
9745	LOVISA HOLDINGS	0.000%	99.719%
9746	RF-LINK SYSTEM	0.000%	99.720%
9747	VRL LOGISTICS L	0.000%	99.720%
9748	TRIDENT LTD/IND	0.000%	99.721%
9749	SHIN NIPPON BIO	0.000%	99.721%
9750	TA GLOBAL BHD	0.000%	99.721%
9751	XAC AUTOMATION	0.000%	99.722%
9752	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.722%
9753	NICKEL ASIA COR	0.000%	99.723%
9754	THAI STANLEY EL	0.000%	99.723%
9755	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.723%
9756	PLAYMATES HOLDI	0.000%	99.724%
9757	AGUNG PODOMORO	0.000%	99.724%
9758	SECHE ENVIRONNE	0.000%	99.725%
9759	STRATTEC SECURI	0.000%	99.725%
9760	MODETOUR NETWOR	0.000%	99.725%
9761	MONETA MONEY BA	0.000%	99.726%
9762	SURYA SEMESTA I	0.000%	99.726%
9763	SRV GROUP OYJ	0.000%	99.727%
9764	ELITEGROUP COMP	0.000%	99.727%
9765	SEACHANGE INTL	0.000%	99.727%
9766	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.728%
9767	RCR TOMLINSON L	0.000%	99.728%
9768	ENERGIEDIENST H	0.000%	99.729%
9769	WEST HOLDINGS C	0.000%	99.729%
9770	DONGWHA PHARM.C	0.000%	99.730%
9771	CHANG WAH ELECT	0.000%	99.730%
9772	TYNTEK CORP	0.000%	99.730%
9773	SHINSEGAE ENGIN	0.000%	99.731%
9774	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.731%
9775	SABAF SPA	0.000%	99.732%
9776	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.732%
9777	XAAR	0.000%	99.732%
9778	SHENG YU STEEL	0.000%	99.733%
9779	KODACO	0.000%	99.733%
9780	TEGEL GROUP	0.000%	99.734%
9781	DALIAN PORT (PD	0.000%	99.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	NOZAWA CORP	0.000%	99.734%
9783	KOBE BUSSAN CO	0.000%	99.735%
9784	INDS BACHOCO SA	0.000%	99.735%
9785	MAHINDRA CIE AU	0.000%	99.736%
9786	TEIKOKU ELECTRI	0.000%	99.736%
9787	OIL INDIA LTD	0.000%	99.736%
9788	TRAVELZOO COMMON STOCK USD.01	0.000%	99.737%
9789	INDUSTRIA REIT	0.000%	99.737%
9790	ICHIBANYA CO LT	0.000%	99.738%
9791	E1 CORPORATION	0.000%	99.738%
9792	PCM INC COMMON STOCK USD.001	0.000%	99.738%
9793	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.739%
9794	OSTASIATISKE KO	0.000%	99.739%
9795	LONDON&PACIFIC	0.000%	99.740%
9796	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.740%
9797	LUBY'S INC.	0.000%	99.740%
9798	TERAOKA SEISAKU	0.000%	99.741%
9799	BALMER LAWRIE	0.000%	99.741%
9800	OLVI	0.000%	99.742%
9801	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.742%
9802	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.742%
9803	JNBY DESIGN LTD	0.000%	99.743%
9804	WONDERFUL SKY F	0.000%	99.743%
9805	CHINA MANMADE F	0.000%	99.744%
9806	AXWAY SOFTWARE	0.000%	99.744%
9807	PORTOBELLO SA	0.000%	99.744%
9808	THAICOM PUBLIC	0.000%	99.745%
9809	TTW PUBLIC COMP	0.000%	99.745%
9810	COIMA RES SPA	0.000%	99.746%
9811	REPCO HOME FINA	0.000%	99.746%
9812	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.746%
9813	OKK CORP	0.000%	99.747%
9814	DIGITAL POWER C	0.000%	99.747%
9815	COUNTRYWIDE	0.000%	99.748%
9816	JK CEMENTS LTD	0.000%	99.748%
9817	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.748%
9818	IHQ INC	0.000%	99.749%
9819	NATORI CO LTD	0.000%	99.749%
9820	GLACIER MEDIA I	0.000%	99.749%
9821	SRG TAKAMI	0.000%	99.750%
9822	GCA SAVVIAN COR	0.000%	99.750%
9823	CARBORUNDUM	0.000%	99.751%
9824	SOKEN CHEMICAL	0.000%	99.751%
9825	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.751%
9826	KANEKO SEEDS CO	0.000%	99.752%
9827	INDOFOOD AGRI R	0.000%	99.752%
9828	GRINDWELL	0.000%	99.753%
9829	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.000%	99.753%
9830	CHUNGHWA PICTUR	0.000%	99.753%
9831	NOCIL LTD	0.000%	99.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.754%
9833	GAYATRI PROJECT	0.000%	99.755%
9834	NICHIEI CO	0.000%	99.755%
9835	JSL SA	0.000%	99.755%
9836	TECHNO ELECTRIC	0.000%	99.756%
9837	DAE-IL CORP	0.000%	99.756%
9838	SARKUYSAN ELEKT	0.000%	99.756%
9839	STALPRODUKT SA	0.000%	99.757%
9840	ALLCARGO	0.000%	99.757%
9841	IL&FS TRANSPORT	0.000%	99.758%
9842	ROCKWOOL INTL P	0.000%	99.758%
9843	JOBAN KOSAN CO	0.000%	99.758%
9844	TONG-TAI MACHIN	0.000%	99.759%
9845	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.759%
9846	CNA SUNSINE	0.000%	99.760%
9847	JESS-LINK PRODU	0.000%	99.760%
9848	FLUIDRA SA	0.000%	99.760%
9849	NAVA BHARAT VEN	0.000%	99.761%
9850	KG CHEMICAL COR	0.000%	99.761%
9851	ADAIRS LTD	0.000%	99.761%
9852	BUND CENTER INV	0.000%	99.762%
9853	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.762%
9854	IEI INTEGRATION	0.000%	99.763%
9855	HOKURIKU ELECTR	0.000%	99.763%
9856	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.763%
9857	MERIDA INDUSTRY	0.000%	99.764%
9858	ENKA INSAAT VE	0.000%	99.764%
9859	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.765%
9860	S-CONNECT CO LT	0.000%	99.765%
9861	VAN DE VELDE	0.000%	99.765%
9862	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.766%
9863	TONGYANG CEMENT	0.000%	99.766%
9864	LINGKARAN TRANS	0.000%	99.766%
9865	JINDAL	0.000%	99.767%
9866	SPROTT RESOURCE	0.000%	99.767%
9867	INTEGRATED MICR	0.000%	99.768%
9868	CCL PRODUCTS (I	0.000%	99.768%
9869	TOHOKU TELECOM	0.000%	99.768%
9870	SINYI REALTY IN	0.000%	99.769%
9871	FLOW TRADERS	0.000%	99.769%
9872	MPHB CAPITAL BH	0.000%	99.770%
9873	MANGALORE REF &	0.000%	99.770%
9874	HOME INVEST BEL	0.000%	99.770%
9875	GRUPO LALA SAB	0.000%	99.771%
9876	BERJAYA ASSETS	0.000%	99.771%
9877	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.771%
9878	SINTEX INDUSTRI	0.000%	99.772%
9879	KYOWA HAKKO KIR	0.000%	99.772%
9880	TIPTREE INC COMMON STOCK USD.001	0.000%	99.773%
9881	ITALTILE	0.000%	99.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	ACAL	0.000%	99.773%
9883	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.774%
9884	MONASH IVF GRP	0.000%	99.774%
9885	FIRST STEAMSHIP	0.000%	99.774%
9886	NIKKO CO	0.000%	99.775%
9887	VOCENTO	0.000%	99.775%
9888	ZONGTAI REAL ES	0.000%	99.776%
9889	LEADCORP (THE)	0.000%	99.776%
9890	TDC SOFTWARE EN	0.000%	99.776%
9891	D&L INDUSTRIES	0.000%	99.777%
9892	DONG AH TIRE&RU	0.000%	99.777%
9893	AKSIGORTA AS	0.000%	99.777%
9894	MCCARTHY & STON	0.000%	99.778%
9895	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.778%
9896	HAINAN MEILAN A	0.000%	99.779%
9897	THORN GROUP LTD	0.000%	99.779%
9898	TRIVENI ENGINEE	0.000%	99.779%
9899	ALROV PROPERTIE	0.000%	99.780%
9900	PILIPINAS SHELL	0.000%	99.780%
9901	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.780%
9902	BOER POWER HOLD	0.000%	99.781%
9903	SAMYUNG TRA	0.000%	99.781%
9904	TONLY ELECTRONI	0.000%	99.782%
9905	VON ROLL HOLDIN	0.000%	99.782%
9906	CENTURION C	0.000%	99.782%
9907	PACIFIC CURRENT	0.000%	99.783%
9908	NITTO FC CO	0.000%	99.783%
9909	ANGLO-EASTN PLA	0.000%	99.783%
9910	ALL RING	0.000%	99.784%
9911	CHINA VAST INDU	0.000%	99.784%
9912	AMVIG HOLDINGS	0.000%	99.784%
9913	BRAVIDA HOLDING	0.000%	99.785%
9914	CITIC DAMENG HO	0.000%	99.785%
9915	MK RESTAURANT G	0.000%	99.786%
9916	KOREA DISTRICT	0.000%	99.786%
9917	CAYMAN ENGLE Y I	0.000%	99.786%
9918	GOOD-YEAR	0.000%	99.787%
9919	RECYLEX SA	0.000%	99.787%
9920	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.787%
9921	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.788%
9922	SPORTON INTERNA	0.000%	99.788%
9923	CATENA AB	0.000%	99.789%
9924	PHILLIPS CARBON	0.000%	99.789%
9925	TIME TECHNO	0.000%	99.789%
9926	SUMITOMO PRECIS	0.000%	99.790%
9927	OCL INDIA LTD	0.000%	99.790%
9928	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.790%
9929	CIA ENERGET CEA	0.000%	99.791%
9930	KECK SENG(MAL)B	0.000%	99.791%
9931	MIWON SC	0.000%	99.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.792%
9933	YUGANG INTL	0.000%	99.792%
9934	SAN MIGUEL PURE	0.000%	99.793%
9935	ALARKO HOLDINGS	0.000%	99.793%
9936	CEGEDIM	0.000%	99.793%
9937	INFORMA PLC	0.000%	99.794%
9938	VECTOR	0.000%	99.794%
9939	NISSIN FOOD HOL	0.000%	99.794%
9940	OUE COMMERCIAL	0.000%	99.795%
9941	SARAWAK OIL PAL	0.000%	99.795%
9942	SUHEUNG CAPSULE	0.000%	99.795%
9943	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.796%
9944	INOX LEISURE LT	0.000%	99.796%
9945	WAREHOUSE GROUP	0.000%	99.797%
9946	T COOK IND	0.000%	99.797%
9947	SEOYEON CO	0.000%	99.797%
9948	CODAN LTD	0.000%	99.798%
9949	GL LTD	0.000%	99.798%
9950	BAY ENERGY LTD	0.000%	99.798%
9951	OCEAN PLASTICS	0.000%	99.799%
9952	HONGKONG CHINES	0.000%	99.799%
9953	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.799%
9954	LANDS END INC COMMON STOCK USD.01	0.000%	99.800%
9955	NLC INDIA	0.000%	99.800%
9956	CHUN YUAN STEEL	0.000%	99.800%
9957	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.801%
9958	SEOBU T&D	0.000%	99.801%
9959	SAMSE SA	0.000%	99.802%
9960	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.802%
9961	SHAPIR ENGINEER	0.000%	99.802%
9962	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.803%
9963	MAOYE INTL HOLD	0.000%	99.803%
9964	PYI CORPORATION	0.000%	99.803%
9965	MOTONIC CORP	0.000%	99.804%
9966	WESTPORTS HOLDI	0.000%	99.804%
9967	YUKEN KOGYO	0.000%	99.804%
9968	YC CO LTD	0.000%	99.805%
9969	DAITO BANK	0.000%	99.805%
9970	SAM JIN PHARM	0.000%	99.805%
9971	CHINESE MARITIM	0.000%	99.806%
9972	MAX INDIA LTD/N	0.000%	99.806%
9973	KINGS TOWN CONS	0.000%	99.806%
9974	SHINSEGAE INTER	0.000%	99.807%
9975	PYEONG HWA AUTO	0.000%	99.807%
9976	INTER PARFUMS	0.000%	99.808%
9977	GULF KEYSTONE P	0.000%	99.808%
9978	HAITAI CONFECTI	0.000%	99.808%
9979	TOTTORI BANK	0.000%	99.809%
9980	NIPPON CHEMIPHA	0.000%	99.809%
9981	NET INSIGHT	0.000%	99.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	EXFO INC	0.000%	99.810%
9983	XTREME DRILLING	0.000%	99.810%
9984	OHB SE	0.000%	99.810%
9985	CK SAN-ETSU	0.000%	99.811%
9986	CARILLION	0.000%	99.811%
9987	DEL MONTE PACIF	0.000%	99.811%
9988	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.812%
9989	JHSF PARTICIPAC	0.000%	99.812%
9990	RHODES FOOD GRO	0.000%	99.812%
9991	HYUNDAI ENGINEE	0.000%	99.813%
9992	GUANGDONG LAND	0.000%	99.813%
9993	YONGNAM HOLDING	0.000%	99.813%
9994	WINCOR NIXDORF	0.000%	99.814%
9995	KEYSTONE GL	0.000%	99.814%
9996	LUNG KEE(BERMUD	0.000%	99.814%
9997	HALCYON AGRI CO	0.000%	99.815%
9998	SIWARD CRYSTAL	0.000%	99.815%
9999	PICANOL	0.000%	99.816%
10000	HKSCAN OYJ	0.000%	99.816%
10001	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.816%
10002	PLAYMATES TOYS	0.000%	99.817%
10003	ELANDERS AB	0.000%	99.817%
10004	S&T HOLDINGS CO	0.000%	99.817%
10005	FUKOKU CO LTD	0.000%	99.818%
10006	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.818%
10007	LOW & BONAR PLC	0.000%	99.818%
10008	LONG BON INTERN	0.000%	99.819%
10009	AXIS REAL ESTAT	0.000%	99.819%
10010	CHINA POWER CLE	0.000%	99.819%
10011	SINO GAS & ENER	0.000%	99.820%
10012	KOREA TECH BANK	0.000%	99.820%
10013	EASTERN WATER R	0.000%	99.820%
10014	CYBEROPTICS CORP COMMON STOCK	0.000%	99.821%
10015	LIPPO CHINA RES	0.000%	99.821%
10016	KUMHO INV BANK	0.000%	99.821%
10017	HINDUSTAN CONST	0.000%	99.822%
10018	EUSKALTEL SA	0.000%	99.822%
10019	GILAT SATELLITE	0.000%	99.822%
10020	CLEAR MEDIA	0.000%	99.823%
10021	GRANDY HOUSE CO	0.000%	99.823%
10022	GRUPO ARGOS SA	0.000%	99.823%
10023	GADANG HOLDINGS	0.000%	99.824%
10024	MELCO HOLDINGS	0.000%	99.824%
10025	NICHIA STEEL WO	0.000%	99.824%
10026	WHA CORP PCL	0.000%	99.825%
10027	NEMAK SAB DE CV	0.000%	99.825%
10028	BSL CORPORATION	0.000%	99.825%
10029	YAMAYA CO	0.000%	99.826%
10030	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.826%
10031	LINEDATA SERVIC	0.000%	99.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	CROWN CONFECTIO	0.000%	99.827%
10033	INDOSAT TBK PT	0.000%	99.827%
10034	PREMIER MARKETI	0.000%	99.827%
10035	HIMATSINGKA SEI	0.000%	99.828%
10036	HOOSIERS HOLDIN	0.000%	99.828%
10037	WATAHAN & CO LT	0.000%	99.828%
10038	GOLDPAC GROUP L	0.000%	99.829%
10039	JASTEC CO	0.000%	99.829%
10040	REGIONAL CONT L	0.000%	99.829%
10041	FURYU CORP	0.000%	99.830%
10042	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.830%
10043	PARIS MIKI INC	0.000%	99.830%
10044	UTD PLANTATION	0.000%	99.831%
10045	N.W BIO	0.000%	99.831%
10046	VANTAGE INTERNA	0.000%	99.831%
10047	MITSUBISHI RESE	0.000%	99.832%
10048	KOLAO HOLDINGS	0.000%	99.832%
10049	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.832%
10050	ZUKEN INC	0.000%	99.833%
10051	JIANGNAN GROUP	0.000%	99.833%
10052	CENT PLYBRD	0.000%	99.833%
10053	PSI AG GESELL F	0.000%	99.834%
10054	MICRONICS JAPAN	0.000%	99.834%
10055	PAVILION REAL E	0.000%	99.834%
10056	PACIFIC CENTURY	0.000%	99.835%
10057	MEITO SANGYO CO	0.000%	99.835%
10058	DAEKYO	0.000%	99.835%
10059	TOSHO CO LTD	0.000%	99.836%
10060	CHINO CORPORATI	0.000%	99.836%
10061	DA-CIN CONSTRUC	0.000%	99.836%
10062	APPROACH RESOUR	0.000%	99.837%
10063	FSP TECHNOLOGY	0.000%	99.837%
10064	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.837%
10065	CSBC CORPORATIO	0.000%	99.838%
10066	SECOM JOSHINETS	0.000%	99.838%
10067	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.838%
10068	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.839%
10069	HANEDA ZENITH H	0.000%	99.839%
10070	MOROZOFF LIMITE	0.000%	99.839%
10071	ISENTIA GROUP L	0.000%	99.840%
10072	VALUE CONVERGEN	0.000%	99.840%
10073	BEIJING JINGNEN	0.000%	99.840%
10074	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.841%
10075	KEIHANSHIN RL	0.000%	99.841%
10076	TORIGOE CO LTD	0.000%	99.841%
10077	UNIVERSE INTERN	0.000%	99.842%
10078	MYSTATE LTD	0.000%	99.842%
10079	PFSWEB INC COMMON STOCK USD.001	0.000%	99.842%
10080	MUGEN ESTATE CO	0.000%	99.843%
10081	SANFORD LTD	0.000%	99.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	VICTORIA PARK A	0.000%	99.843%
10083	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.843%
10084	SUBARU ENTERPRI	0.000%	99.844%
10085	DATA#3 LTD	0.000%	99.844%
10086	GFPT PCL	0.000%	99.844%
10087	UNITED UTILITIE	0.000%	99.845%
10088	SUNLAND GROUP L	0.000%	99.845%
10089	BRAEMAR SHIPPIN	0.000%	99.845%
10090	TAKACHIHO ELECT	0.000%	99.846%
10091	STP & I PCL-FOR	0.000%	99.846%
10092	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.846%
10093	NEXTURN	0.000%	99.847%
10094	TAIDOC TECHNOLO	0.000%	99.847%
10095	INTEGRATED RESE	0.000%	99.847%
10096	KOJIMA	0.000%	99.848%
10097	DYNASTY CERAMIC	0.000%	99.848%
10098	ZIGNAGO VETRO S	0.000%	99.848%
10099	STADIO HOLDINGS	0.000%	99.849%
10100	RTX TELECOM	0.000%	99.849%
10101	GEM DIAMONDS	0.000%	99.849%
10102	TWI PHARMACEUTI	0.000%	99.850%
10103	GODFREY PHILLIP	0.000%	99.850%
10104	FNM SPA	0.000%	99.850%
10105	BOOM LOGISTICS	0.000%	99.850%
10106	ITFOR INC	0.000%	99.851%
10107	TWIN DISC INC COMMON STOCK	0.000%	99.851%
10108	VP PLC	0.000%	99.851%
10109	JAPAN FOUNDTN E	0.000%	99.852%
10110	ESCALADE INC COMMON STOCK	0.000%	99.852%
10111	AMIYAKI TEI CO	0.000%	99.852%
10112	ABLE C&C	0.000%	99.853%
10113	DEUTSCH	0.000%	99.853%
10114	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.853%
10115	SFP DINING	0.000%	99.854%
10116	US Wire Order	0.000%	99.854%
10117	PRG-SCHULTZ INT	0.000%	99.854%
10118	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.855%
10119	SAKAI OVEX CO L	0.000%	99.855%
10120	YELP INC COMMON STOCK USD.000001	0.000%	99.855%
10121	MAHARASHTRA	0.000%	99.855%
10122	NITTA GELATIN I	0.000%	99.856%
10123	PAN-PACIFIC	0.000%	99.856%
10124	SEIBU ELECTRIC	0.000%	99.856%
10125	CHILLED & FROZE	0.000%	99.857%
10126	PARTNERS REAL E	0.000%	99.857%
10127	NAKAYAMA STEEL	0.000%	99.857%
10128	VIVA INDUSTRIAL	0.000%	99.858%
10129	NESCO LTD	0.000%	99.858%
10130	HONWORLD GROUP	0.000%	99.858%
10131	URBANET CORP CO	0.000%	99.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	AMBASSADOR HOTE	0.000%	99.859%
10133	FONAR CORP COMMON STOCK USD.0001	0.000%	99.859%
10134	LARSEN & TOUBRO	0.000%	99.860%
10135	PTG ENERGY PCL	0.000%	99.860%
10136	SPRINGS GLOBAL	0.000%	99.860%
10137	CK LIFE SCIENCE	0.000%	99.860%
10138	SEIKA CORP	0.000%	99.861%
10139	FUJI CORP/MIYAG	0.000%	99.861%
10140	SINO THAI EN,FG	0.000%	99.861%
10141	GYM GROUP PLC/T	0.000%	99.862%
10142	J.B. CHEM	0.000%	99.862%
10143	FOXTONS GROUP P	0.000%	99.862%
10144	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.863%
10145	PP PROPERTI TBK	0.000%	99.863%
10146	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.863%
10147	LANDSEA GREEN P	0.000%	99.864%
10148	SHOBUNSHA PUB I	0.000%	99.864%
10149	SUNTECK	0.000%	99.864%
10150	BANGKOK AVIAT F	0.000%	99.864%
10151	ENEVA SA	0.000%	99.865%
10152	INVICTA HOLDING	0.000%	99.865%
10153	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.865%
10154	SH LA CHAP	0.000%	99.866%
10155	MITRA	0.000%	99.866%
10156	MIRAIAL CO LTD	0.000%	99.866%
10157	FIBRA SHOP PORT	0.000%	99.867%
10158	EMPIRIC STUDENT	0.000%	99.867%
10159	MIVTACH SHAMIR	0.000%	99.867%
10160	CHU KONG SHIPPI	0.000%	99.867%
10161	EIH LTD	0.000%	99.868%
10162	TREASURE ASA	0.000%	99.868%
10163	ZHONGYU GAS HOL	0.000%	99.868%
10164	SAFETY GODOWN C	0.000%	99.869%
10165	SYNGENE INTERNA	0.000%	99.869%
10166	FUTURE SYSTEMS	0.000%	99.869%
10167	ATENOR	0.000%	99.870%
10168	EMPEROR ENTERTA	0.000%	99.870%
10169	PLDT INC SPON ADR ADR	0.000%	99.870%
10170	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.870%
10171	HANKOOK SHELL O	0.000%	99.871%
10172	KOBE ELECTRIC R	0.000%	99.871%
10173	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.871%
10174	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.872%
10175	CHC RESOURCES C	0.000%	99.872%
10176	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.872%
10177	LIHOM-CUCHEN CO	0.000%	99.873%
10178	REALDOLMEN	0.000%	99.873%
10179	AFRICA ISRAEL P	0.000%	99.873%
10180	MEGASTUDY EDUCA	0.000%	99.873%
10181	BLACK BOX CORP	0.000%	99.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	BASIC-FIT NV	0.000%	99.874%
10183	GRANGE RESOURCE	0.000%	99.874%
10184	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.875%
10185	VECIMA NETWORKS	0.000%	99.875%
10186	YI JINNIndustr	0.000%	99.875%
10187	KERUR HOLDINGS	0.000%	99.875%
10188	PROMOTORA DE IN	0.000%	99.876%
10189	KOOK SOON DANG	0.000%	99.876%
10190	KONOSHIMA CHEMI	0.000%	99.876%
10191	KYERYONG CONST	0.000%	99.877%
10192	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.877%
10193	SINGHA ESTATE P	0.000%	99.877%
10194	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.877%
10195	TECHNOGYM SPA	0.000%	99.878%
10196	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.878%
10197	SWORD GROUP	0.000%	99.878%
10198	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.879%
10199	CAVOTEC SA	0.000%	99.879%
10200	KPX CHEMICAL	0.000%	99.879%
10201	DAEWOO SHIPBUIL	0.000%	99.879%
10202	FILA SPA	0.000%	99.880%
10203	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.880%
10204	INDUSTRI JAMU D	0.000%	99.880%
10205	STAR MEDIA GROU	0.000%	99.881%
10206	KUNG SING ENGIN	0.000%	99.881%
10207	TECHNOTRANS AG	0.000%	99.881%
10208	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.881%
10209	HIAG IMMOBILIEN	0.000%	99.882%
10210	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.882%
10211	PC TEL INC COMMON STOCK USD.001	0.000%	99.882%
10212	STRATEC BIOMEDI	0.000%	99.883%
10213	SERVICE STREAM	0.000%	99.883%
10214	INTEGRAL DIAGNO	0.000%	99.883%
10215	OROCOBRE LTD	0.000%	99.883%
10216	ASIA FINANCIAL	0.000%	99.884%
10217	TOWN HEALTH INT	0.000%	99.884%
10218	AZORIM-INVESTME	0.000%	99.884%
10219	TOUNG LOONG TEX	0.000%	99.885%
10220	SINMAG BAKERY M	0.000%	99.885%
10221	TECHNO RYOWA LT	0.000%	99.885%
10222	TAO HEUNG HOLDI	0.000%	99.885%
10223	LOJAS AMERICANA	0.000%	99.886%
10224	KEYANG ELEC	0.000%	99.886%
10225	ASHTROM PROPERT	0.000%	99.886%
10226	ZEALAND PHARMA	0.000%	99.887%
10227	AKCANSА CIMENTO	0.000%	99.887%
10228	ALMIRALL SA	0.000%	99.887%
10229	DAIDOH	0.000%	99.887%
10230	NSL LTD	0.000%	99.888%
10231	BasicNet S.p.A.	0.000%	99.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	AGRO-KANESHO CO	0.000%	99.888%
10233	AWARE INC	0.000%	99.888%
10234	ROSTELECOM OJSC	0.000%	99.889%
10235	VITRO SA	0.000%	99.889%
10236	SAN SHING FASTE	0.000%	99.889%
10237	GHCL LTD	0.000%	99.890%
10238	HUMAX CO LTD	0.000%	99.890%
10239	TOMATO BANK LTD	0.000%	99.890%
10240	MUTOW CO LTD	0.000%	99.890%
10241	RATNAMANI METAL	0.000%	99.891%
10242	WISDOM HOLDINGS	0.000%	99.891%
10243	TECNISA SA	0.000%	99.891%
10244	CYBERPOWER SYST	0.000%	99.891%
10245	AUTECH	0.000%	99.892%
10246	SCOPE METALS GR	0.000%	99.892%
10247	ALLIED ELECTRON	0.000%	99.892%
10248	MIGROS TICARET	0.000%	99.893%
10249	ERM POWER LTD	0.000%	99.893%
10250	REGENT PACIFIC	0.000%	99.893%
10251	SHAN-LOONG	0.000%	99.893%
10252	POLYTEC ASSET H	0.000%	99.894%
10253	SNT CORP	0.000%	99.894%
10254	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.894%
10255	LIFCO AB-B SHS	0.000%	99.894%
10256	MEDUSA MINING L	0.000%	99.895%
10257	DIALIGHT PLC	0.000%	99.895%
10258	TRADELINK ELECT	0.000%	99.895%
10259	TA-I TECHNOLOGY	0.000%	99.896%
10260	HT&E LTD	0.000%	99.896%
10261	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.896%
10262	DOUBLEDRAGON PR	0.000%	99.896%
10263	JINLI GROUP HOL	0.000%	99.897%
10264	WAH SEONG	0.000%	99.897%
10265	MANITOU	0.000%	99.897%
10266	GUORUI PROPERTI	0.000%	99.897%
10267	AKIS GAYRIMENKU	0.000%	99.898%
10268	OL GROUPE SA	0.000%	99.898%
10269	GEO ENERGY RESO	0.000%	99.898%
10270	SEMCON AB	0.000%	99.899%
10271	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.899%
10272	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.899%
10273	CARASSO MOTORS	0.000%	99.899%
10274	GLOBAL BRANDS M	0.000%	99.900%
10275	YAIZU SUISANKAG	0.000%	99.900%
10276	ABBOTT INDIA LT	0.000%	99.900%
10277	KYORITSU PRINTI	0.000%	99.900%
10278	SHUNFENG INTL C	0.000%	99.901%
10279	ECO'S CO LTD/JA	0.000%	99.901%
10280	HANA MICROELECT	0.000%	99.901%
10281	KINGMAKER FOOTW	0.000%	99.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	ENERGY EQUITY C	0.000%	99.902%
10283	VALNEVA SE	0.000%	99.902%
10284	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.902%
10285	MAXVALU NISHINI	0.000%	99.903%
10286	FIRST JUKEN CO	0.000%	99.903%
10287	EFORCE HLD	0.000%	99.903%
10288	KOMEHYO	0.000%	99.903%
10289	BOUSTEAD PLANTA	0.000%	99.904%
10290	METRO KAJANG HL	0.000%	99.904%
10291	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.904%
10292	KEIIYU CO., LTD	0.000%	99.904%
10293	JAPAN OIL TRANS	0.000%	99.905%
10294	OVERSEAS CHINES	0.000%	99.905%
10295	HWA SHIN CO	0.000%	99.905%
10296	NEC NETWK & SYS	0.000%	99.905%
10297	INDUSTRIAL BLDG	0.000%	99.906%
10298	CELLCOM ISRAEL	0.000%	99.906%
10299	SEVERFIELD-ROWE	0.000%	99.906%
10300	MAHARASHTRA SEA	0.000%	99.906%
10301	ESSEL PROP	0.000%	99.907%
10302	UNISYS CORP	0.000%	99.907%
10303	CHOSUN REFRACTO	0.000%	99.907%
10304	ASESOR DE ACTIV	0.000%	99.907%
10305	DHAMPUR SUGAR M	0.000%	99.908%
10306	QUINTIS LTD	0.000%	99.908%
10307	JUTAL OFFSHORE	0.000%	99.908%
10308	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.909%
10309	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.909%
10310	SUN KING POWER	0.000%	99.909%
10311	KG ETS	0.000%	99.909%
10312	SNAI SPA	0.000%	99.910%
10313	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.910%
10314	BIG SHOPPING CE	0.000%	99.910%
10315	NAK SEALING	0.000%	99.910%
10316	GOLFZON CO LTD	0.000%	99.911%
10317	HONG LEONG ASIA	0.000%	99.911%
10318	WEATHERNEWS INC	0.000%	99.911%
10319	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.911%
10320	STRONG PETROCHE	0.000%	99.912%
10321	BEIJINGWEST IND	0.000%	99.912%
10322	CJ FOOD SYSTEM	0.000%	99.912%
10323	POSFUL CORPORAT	0.000%	99.912%
10324	EMPERADOR INC	0.000%	99.913%
10325	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.913%
10326	KYOWA LEATHER	0.000%	99.913%
10327	MAX'S GROUP INC	0.000%	99.913%
10328	DAEWON SANUP	0.000%	99.914%
10329	KNR CONSTRUCTIO	0.000%	99.914%
10330	IMPERIAL HOTEL	0.000%	99.914%
10331	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.914%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	KEY TRONIC CORP COMMON STOCK	0.000%	99.915%
10333	IDP EDUCATION L	0.000%	99.915%
10334	BANK INTERNASIO	0.000%	99.915%
10335	PW MEDTECH GROU	0.000%	99.915%
10336	DONG A ELTEK CO	0.000%	99.916%
10337	BOOT(HENRY) & S	0.000%	99.916%
10338	FOOD EMPIRE HOL	0.000%	99.916%
10339	PIHLAJALINNA OY	0.000%	99.916%
10340	NATURAL ALTERNT	0.000%	99.917%
10341	NEPES CORPORATI	0.000%	99.917%
10342	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.917%
10343	KLEANNARA CO LT	0.000%	99.917%
10344	CHEUK NANG HLDG	0.000%	99.917%
10345	SAN FANG CHEMIC	0.000%	99.918%
10346	HONG YI FIBER I	0.000%	99.918%
10347	HIROSHIMA ELEC	0.000%	99.918%
10348	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.918%
10349	MORTGAGE CHOICE	0.000%	99.919%
10350	ENDUR TECH	0.000%	99.919%
10351	SODA NIKKA CO	0.000%	99.919%
10352	CHANGH ETH	0.000%	99.919%
10353	VOLT INFO SCIEN	0.000%	99.920%
10354	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.920%
10355	BANCA SISTEMA S	0.000%	99.920%
10356	CHINA ELECT COR	0.000%	99.920%
10357	ITAB SHOP CONCE	0.000%	99.921%
10358	CENTER LABORATO	0.000%	99.921%
10359	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.921%
10360	WESTPORT INNOVA	0.000%	99.921%
10361	TOKYO SANGY	0.000%	99.922%
10362	CROOZ INC	0.000%	99.922%
10363	SKF INDIA LTD	0.000%	99.922%
10364	TOPPS TILES	0.000%	99.922%
10365	JK PAPER	0.000%	99.923%
10366	MINEROS S.A.	0.000%	99.923%
10367	ECHELON FINANCI	0.000%	99.923%
10368	BLUECOM	0.000%	99.923%
10369	PMP COMMUNICATI	0.000%	99.923%
10370	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.924%
10371	MALAKOFF CORP B	0.000%	99.924%
10372	B2HOLDING ASA	0.000%	99.924%
10373	CAN DO CO LTD	0.000%	99.924%
10374	TOKYO TEKKO CO	0.000%	99.925%
10375	MARCOPOLO SA	0.000%	99.925%
10376	NADEX CO LTD	0.000%	99.925%
10377	TAT HONG HOLDIN	0.000%	99.925%
10378	TAIWAN PAPER&PU	0.000%	99.926%
10379	TRIFAST PLC	0.000%	99.926%
10380	BCO DESIO E BRI	0.000%	99.926%
10381	SAMYA TONG	0.000%	99.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	KAPSCH TRAFFICC	0.000%	99.927%
10383	YOUYUAN INTERNA	0.000%	99.927%
10384	TAIHEIYO KOUHAT	0.000%	99.927%
10385	INTL PAPER	0.000%	99.927%
10386	IMPEXMETAL	0.000%	99.927%
10387	MJ GLEESON PLC	0.000%	99.928%
10388	VBG GROUP AB	0.000%	99.928%
10389	KINGSGATE CONSD	0.000%	99.928%
10390	PAN BROTHERS TB	0.000%	99.928%
10391	UNION MEDICAL H	0.000%	99.929%
10392	SHIMOJIMA CO LT	0.000%	99.929%
10393	GIGASTORAGE COR	0.000%	99.929%
10394	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.929%
10395	SIMPLEX INFRAST	0.000%	99.930%
10396	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.930%
10397	BEADELL RESOURC	0.000%	99.930%
10398	HALOWS CO LTD	0.000%	99.930%
10399	BIFFA PLC	0.000%	99.930%
10400	C.BANNER INTERN	0.000%	99.931%
10401	RESURS HOLDING	0.000%	99.931%
10402	TYCOONS GROUP E	0.000%	99.931%
10403	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.931%
10404	INDIAN OVERSEAS	0.000%	99.932%
10405	BASWARE OYJ	0.000%	99.932%
10406	TOBU STORE CO L	0.000%	99.932%
10407	PROGRESS WERK A	0.000%	99.932%
10408	LBS BINA GROUP	0.000%	99.932%
10409	SINO GRANDNESS	0.000%	99.933%
10410	GRANULES INDIA	0.000%	99.933%
10411	AMICA WRONKI	0.000%	99.933%
10412	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.933%
10413	HUAJUN HOLDINGS	0.000%	99.934%
10414	FUJISHOJI CO.LT	0.000%	99.934%
10415	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.934%
10416	PESTECH	0.000%	99.934%
10417	MC GROUP PUBLIC	0.000%	99.935%
10418	TRINITY LTD	0.000%	99.935%
10419	PHIHONG TECHNOL	0.000%	99.935%
10420	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.935%
10421	TIANJIN DEVMT H	0.000%	99.935%
10422	TOHOKU BANK	0.000%	99.936%
10423	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.936%
10424	KONDOTEC INC	0.000%	99.936%
10425	NEPTUNE TECHNOL	0.000%	99.936%
10426	TAIWAN FIRE & M	0.000%	99.936%
10427	CHAMPION TECHNO	0.000%	99.937%
10428	VAIBHAV GL	0.000%	99.937%
10429	REALIA BUSINESS	0.000%	99.937%
10430	DA MING INTERNA	0.000%	99.937%
10431	WING TAI PROPER	0.000%	99.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	NEW YORK & CO I	0.000%	99.938%
10433	ECOGREEN FINE C	0.000%	99.938%
10434	LARGO RESOURCES	0.000%	99.938%
10435	SERVIZI ITALIA	0.000%	99.938%
10436	NATURES SUNSHIN	0.000%	99.939%
10437	MAHINDRA LIFESC	0.000%	99.939%
10438	SINCERE WATCH H	0.000%	99.939%
10439	PERENNIAL REAL	0.000%	99.939%
10440	JINMAO INVESTME	0.000%	99.940%
10441	HATHWAY CABLE	0.000%	99.940%
10442	CASTINGS	0.000%	99.940%
10443	HORIZON SECURIT	0.000%	99.940%
10444	HT MEDIA LTD	0.000%	99.940%
10445	KAORI HEAT TREA	0.000%	99.941%
10446	PRIME FOCUS	0.000%	99.941%
10447	YNH PROPERTY BH	0.000%	99.941%
10448	VOLUTION GROUP	0.000%	99.941%
10449	VINA CONCHA Y T	0.000%	99.941%
10450	MOTHERCARE	0.000%	99.942%
10451	ALKANE RESOURCE	0.000%	99.942%
10452	KIMOTO CO LTD	0.000%	99.942%
10453	DY CORP	0.000%	99.942%
10454	FUTURE LIFESTYL	0.000%	99.943%
10455	FOM CONST Y CON	0.000%	99.943%
10456	SAVEZONE IC	0.000%	99.943%
10457	BAJAJ CORP LTD	0.000%	99.943%
10458	PLATZER FASTIGH	0.000%	99.943%
10459	ACNB CORP COMMON STOCK USD2.5	0.000%	99.944%
10460	PACASMAYO	0.000%	99.944%
10461	GREAVES COT	0.000%	99.944%
10462	GE T&D INDIA LT	0.000%	99.944%
10463	CALEDONIA MININ	0.000%	99.944%
10464	GLOBAL MEDICAL REIT INC REIT	0.000%	99.945%
10465	INDO COUNT INDU	0.000%	99.945%
10466	UEM EDGENTA BHD	0.000%	99.945%
10467	MIN AIK TECHNOL	0.000%	99.945%
10468	CMMB VISION HOL	0.000%	99.945%
10469	PROMOTORA DE IN	0.000%	99.946%
10470	1ST INSURANCE C	0.000%	99.946%
10471	HOGG ROBINSON G	0.000%	99.946%
10472	IBI GROUP INC.	0.000%	99.946%
10473	INVESTIS HOLDIN	0.000%	99.946%
10474	INROM CONSTRUCT	0.000%	99.947%
10475	INGERSOLL	0.000%	99.947%
10476	CHINA NT PHARMA	0.000%	99.947%
10477	SOLAR INDUS	0.000%	99.947%
10478	HAGOROMO FOODS	0.000%	99.948%
10479	SHIHLIN ELEC &	0.000%	99.948%
10480	VULCABRAS AZALE	0.000%	99.948%
10481	DONG AH TIR	0.000%	99.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.948%
10483	LIFENET INSURAN	0.000%	99.949%
10484	EMPEROR WATCH A	0.000%	99.949%
10485	VICTORY NEW MAT	0.000%	99.949%
10486	FDC LTD/INDIA	0.000%	99.949%
10487	TAIYEN BIOTECH	0.000%	99.949%
10488	HANKUK PAPER MF	0.000%	99.950%
10489	VGI GLOBAL MEDI	0.000%	99.950%
10490	CATHAY NO 1 REI	0.000%	99.950%
10491	MAXITRANS INDS	0.000%	99.950%
10492	AKZO NOBEL INDI	0.000%	99.950%
10493	HUA ENG WIRE&CA	0.000%	99.951%
10494	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.951%
10495	DUTY FREE INTER	0.000%	99.951%
10496	PETRA FOODS LTD	0.000%	99.951%
10497	ISE CHEMICAL CO	0.000%	99.951%
10498	TERNA ENERGY SA	0.000%	99.952%
10499	COCO'S JAPAN CO	0.000%	99.952%
10500	SRI AYUDHYA	0.000%	99.952%
10501	SANYO ENG & CON	0.000%	99.952%
10502	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.952%
10503	HANMI SEMICONDU	0.000%	99.953%
10504	MEDCO ENERGI IN	0.000%	99.953%
10505	SINGAPORE BUS S	0.000%	99.953%
10506	TAINAN ENTERPRI	0.000%	99.953%
10507	ALLGEIER SE	0.000%	99.953%
10508	GFOOT CO LTD	0.000%	99.954%
10509	CHINA FINANCIAL	0.000%	99.954%
10510	KMH	0.000%	99.954%
10511	KRAKATAU STEEL	0.000%	99.954%
10512	INFOMEDIA	0.000%	99.954%
10513	GRANDVISION BV	0.000%	99.955%
10514	NEXUS AG	0.000%	99.955%
10515	INTER CARS SA	0.000%	99.955%
10516	AES GENER SA	0.000%	99.955%
10517	CONTROLADORA VU	0.000%	99.955%
10518	MNRB HOLDINGS B	0.000%	99.956%
10519	HENGDELI HOLDIN	0.000%	99.956%
10520	S.A.S. DRAGON H	0.000%	99.956%
10521	CW GROUP HLDGS	0.000%	99.956%
10522	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.956%
10523	KANSAI SUPERMAR	0.000%	99.957%
10524	TOTAL GABON	0.000%	99.957%
10525	CHINA HANKING H	0.000%	99.957%
10526	BLUE SQUARE REA	0.000%	99.957%
10527	VISTA GROUP INT	0.000%	99.957%
10528	CHC HEALTHCARE	0.000%	99.958%
10529	STANDARD CHEMIC	0.000%	99.958%
10530	NVC LIGHTING HO	0.000%	99.958%
10531	ASTRAL POLY	0.000%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	DONGBU SECURITI	0.000%	99.958%
10533	CHINOOK ENERGY	0.000%	99.959%
10534	THAIFOODS GROUP	0.000%	99.959%
10535	PINE CLIFF ENER	0.000%	99.959%
10536	MAUREL ET PROM	0.000%	99.959%
10537	CGN MINING CO L	0.000%	99.959%
10538	ZHUHAI HLDGS IN	0.000%	99.960%
10539	CARR'S GROUP PL	0.000%	99.960%
10540	CHORUS LTD ADR ADR	0.000%	99.960%
10541	LUCAS BOLLS NV	0.000%	99.960%
10542	KIM LOONG RESOU	0.000%	99.960%
10543	PARAGON CAR	0.000%	99.960%
10544	TSEC CORP	0.000%	99.961%
10545	FAGRON	0.000%	99.961%
10546	RXP SERVICES LT	0.000%	99.961%
10547	COCA-COLA ICECE	0.000%	99.961%
10548	PHILEX MINING C	0.000%	99.961%
10549	JYOTHY LABORATO	0.000%	99.962%
10550	NAVKAR CORP LTD	0.000%	99.962%
10551	BURWILL HOLDING	0.000%	99.962%
10552	PARANAPANEMA SA	0.000%	99.962%
10553	NNIT A/S	0.000%	99.962%
10554	ADVANCETEK ENTE	0.000%	99.963%
10555	SELCUK ECZA DEP	0.000%	99.963%
10556	AGV PRODUCTS	0.000%	99.963%
10557	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.963%
10558	FULLER SMITH &	0.000%	99.963%
10559	OMAXE LTD	0.000%	99.964%
10560	COOR SERVICE MA	0.000%	99.964%
10561	SUNDARAM	0.000%	99.964%
10562	BANYAN TREE HOL	0.000%	99.964%
10563	KINKI SHARYO CO	0.000%	99.964%
10564	SILOAM INTERNAT	0.000%	99.964%
10565	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.965%
10566	SKANDINAVISKA E	0.000%	99.965%
10567	NORWEGIAN PROPE	0.000%	99.965%
10568	GOLDIS BHD	0.000%	99.965%
10569	HILONG HOLDING	0.000%	99.965%
10570	PLATINUM GROUP	0.000%	99.966%
10571	RANE H	0.000%	99.966%
10572	TOW CO LTD	0.000%	99.966%
10573	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.966%
10574	YIP'S CHEMICAL	0.000%	99.966%
10575	TAKE SOLUTN	0.000%	99.966%
10576	SALUTICA	0.000%	99.967%
10577	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.967%
10578	FAR EAST HOLDIN	0.000%	99.967%
10579	KISCO HOLDINGS	0.000%	99.967%
10580	INTERSHOP HOLDI	0.000%	99.967%
10581	COUNTRYSIDE PRO	0.000%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	SELVAAG BOLIG A	0.000%	99.968%
10583	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.968%
10584	MACMAHON HOLDIN	0.000%	99.968%
10585	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.968%
10586	EUROTECH SPA	0.000%	99.968%
10587	FIRSTSOURCE SOL	0.000%	99.969%
10588	DICKSON CONCEPT	0.000%	99.969%
10589	KINTETSU DPT ST	0.000%	99.969%
10590	NAGANO KEIKI CO	0.000%	99.969%
10591	MTLM	0.000%	99.969%
10592	PHARMA MAR SA	0.000%	99.969%
10593	CSE GLOBAL LIMI	0.000%	99.970%
10594	DAGANG NEXCHANG	0.000%	99.970%
10595	SITOU GROUP HLD	0.000%	99.970%
10596	MELBOURNE IT	0.000%	99.970%
10597	LAKSHMI VILAS B	0.000%	99.970%
10598	BOMBAY RAYON FA	0.000%	99.971%
10599	SHILPA MED	0.000%	99.971%
10600	Tessi S.A.	0.000%	99.971%
10601	TAUNG GOLD INTE	0.000%	99.971%
10602	SSI GROUP INC	0.000%	99.971%
10603	THERMAX LTD	0.000%	99.971%
10604	HEIDELBERGCEMEN	0.000%	99.972%
10605	NISSEI INDUSTRI	0.000%	99.972%
10606	SKYLINE CORP	0.000%	99.972%
10607	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.972%
10608	SANGSIN BRAKE	0.000%	99.972%
10609	MIGHTY RIVER PO	0.000%	99.972%
10610	SEJONG INDUSTRI	0.000%	99.973%
10611	TBK Co., Ltd.	0.000%	99.973%
10612	AGORA	0.000%	99.973%
10613	YAC CO LTD	0.000%	99.973%
10614	UTD MALACCA BER	0.000%	99.973%
10615	HONG KONG FERRY	0.000%	99.973%
10616	SANYO HOUSING N	0.000%	99.974%
10617	TOTAL ACCESS CO	0.000%	99.974%
10618	RAMKRISHNA	0.000%	99.974%
10619	TA ANN HOLDINGS	0.000%	99.974%
10620	DIFFER GRP	0.000%	99.974%
10621	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.974%
10622	RAI WAY SPA	0.000%	99.975%
10623	GWANGJU SHINSEG	0.000%	99.975%
10624	WMIH CORP COMMON STOCK USD.00001	0.000%	99.975%
10625	EUROZ LTD	0.000%	99.975%
10626	GOOD RESOURCES	0.000%	99.975%
10627	ERICSSON LM-A S	0.000%	99.975%
10628	BILLABONG INTER	0.000%	99.976%
10629	BEST BRIDAL INC	0.000%	99.976%
10630	CENTURY PACIFIC	0.000%	99.976%
10631	SIYARAM	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.976%
10633	AEGIS LOGISTICS	0.000%	99.976%
10634	AYGAZ	0.000%	99.977%
10635	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.977%
10636	CHINA RUNDONG A	0.000%	99.977%
10637	UNITED MICROELECTRON SP ADR ADR	0.000%	99.977%
10638	ORIGIN ELECTRIC	0.000%	99.977%
10639	ASIA SATELLITE	0.000%	99.977%
10640	TURK TRKTOR VE	0.000%	99.977%
10641	LEMMINKAINEN OY	0.000%	99.978%
10642	MAGNI-TECH INDU	0.000%	99.978%
10643	YUNNAN WATER IN	0.000%	99.978%
10644	ENEA AB	0.000%	99.978%
10645	PACIFIC ONLINE	0.000%	99.978%
10646	CONSTANTIN MEDI	0.000%	99.978%
10647	MODUSLINK GLOBA	0.000%	99.979%
10648	SHIDAX CORP	0.000%	99.979%
10649	VICTORY CITY IN	0.000%	99.979%
10650	LIPPO CIKARANG	0.000%	99.979%
10651	DRDGOLD LTD	0.000%	99.979%
10652	WIN HANVERKY HO	0.000%	99.979%
10653	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.980%
10654	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.980%
10655	ACS ACTIVIDADES	0.000%	99.980%
10656	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.980%
10657	ATHENS WATER SU	0.000%	99.980%
10658	CB INDUSTRIAL P	0.000%	99.980%
10659	NEW TIMES ENERG	0.000%	99.980%
10660	APAR INDS	0.000%	99.981%
10661	WHIRLPOOL OF IN	0.000%	99.981%
10662	MIRZA INTERNATI	0.000%	99.981%
10663	MEDIVIR	0.000%	99.981%
10664	LINK NET TBK PT	0.000%	99.981%
10665	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.981%
10666	ROS AGRO PLC GD	0.000%	99.981%
10667	COLUMBUS GOLD C	0.000%	99.982%
10668	LOW KENG HUAT(S	0.000%	99.982%
10669	ROULARTA MEDIA	0.000%	99.982%
10670	CUSTODIAN REIT	0.000%	99.982%
10671	NAGARJUNA FERTI	0.000%	99.982%
10672	OCEANA GROUP LT	0.000%	99.982%
10673	YIZHENG CHEM FI	0.000%	99.982%
10674	INTRALOT SA - I	0.000%	99.983%
10675	SP SETIA BHD GR	0.000%	99.983%
10676	GDI INTERGRATED	0.000%	99.983%
10677	T4F ENTRETENIMN	0.000%	99.983%
10678	HYUNDAI HEAVY I	0.000%	99.983%
10679	SALEM COMM CORP	0.000%	99.983%
10680	K1 VENTURES LTD	0.000%	99.983%
10681	LK TECH	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	BANCO PAN SA	0.000%	99.984%
10683	WEE HUR HOLDING	0.000%	99.984%
10684	EQUITAL	0.000%	99.984%
10685	MIMAKI ENGINEER	0.000%	99.984%
10686	GLAXO SMITHKLIN	0.000%	99.984%
10687	LSL PROPERTY SE	0.000%	99.984%
10688	FREQUENCY ELEC	0.000%	99.985%
10689	ANTALIS INTERNA	0.000%	99.985%
10690	STREET CAPITAL	0.000%	99.985%
10691	STEIN MART INC COMMON STOCK USD.01	0.000%	99.985%
10692	TAKASHIMA & CO	0.000%	99.985%
10693	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.985%
10694	OTSUKA KAGU	0.000%	99.985%
10695	INES CORPORATIO	0.000%	99.986%
10696	WARTECK INVEST	0.000%	99.986%
10697	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.986%
10698	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.986%
10699	HOSTELWORLD GRO	0.000%	99.986%
10700	KASEN INTERNATI	0.000%	99.986%
10701	CST GROUP LTD	0.000%	99.986%
10702	CRISIL LTD	0.000%	99.987%
10703	ELEC DE STRASBO	0.000%	99.987%
10704	TILT RENEWABLES	0.000%	99.987%
10705	D.B. CORP LIMIT	0.000%	99.987%
10706	ONO SOKKI CO	0.000%	99.987%
10707	TRIVENI TURBINE	0.000%	99.987%
10708	TOKYO THEATRES	0.000%	99.987%
10709	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.987%
10710	FUJISASH CO LTD	0.000%	99.988%
10711	KIAN JOO CAN FC	0.000%	99.988%
10712	GROUP FIVE	0.000%	99.988%
10713	OLYMPIC CORP	0.000%	99.988%
10714	HOKKAI CAN CO	0.000%	99.988%
10715	JBF INDUSTRIES	0.000%	99.988%
10716	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.988%
10717	AFFINE	0.000%	99.988%
10718	RECKON LTD	0.000%	99.989%
10719	EZRA HOLDINGS	0.000%	99.989%
10720	CERAGON NETWORK	0.000%	99.989%
10721	LOGISTEC CORP C	0.000%	99.989%
10722	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.989%
10723	PEARL ORIENTAL	0.000%	99.989%
10724	SACYR SA RTS EX	0.000%	99.989%
10725	OZFOREX GROUP L	0.000%	99.989%
10726	COXON PRECISE I	0.000%	99.990%
10727	LIBERTY GOLD CO	0.000%	99.990%
10728	TATA STEEL LTD	0.000%	99.990%
10729	MARUYAMA MFG CO	0.000%	99.990%
10730	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.990%
10731	SILVER BASE GRO	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	PIVOT TECHNOLOG	0.000%	99.990%
10733	GETIN HOLDING S	0.000%	99.990%
10734	DYNAMIC ELECTRO	0.000%	99.991%
10735	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.991%
10736	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.991%
10737	RIZAL COMML BAN	0.000%	99.991%
10738	BIO PAPPEL SAB	0.000%	99.991%
10739	NETAS TELEKOMUN	0.000%	99.991%
10740	SUGIH ENERGY TB	0.000%	99.991%
10741	PT INTERNATIONAL	0.000%	99.991%
10742	HONEYWELL	0.000%	99.991%
10743	PFENEX INC COMMON STOCK USD.001	0.000%	99.992%
10744	ROBINSONS LAND	0.000%	99.992%
10745	FABRYKI MEBLI F	0.000%	99.992%
10746	AUSWIDE BANK LT	0.000%	99.992%
10747	S.T.CHEMICAL CO	0.000%	99.992%
10748	ALANDSBANKEN	0.000%	99.992%
10749	KAM HING INTERN	0.000%	99.992%
10750	INTEVAC INC	0.000%	99.992%
10751	WORLD HOLDINGS	0.000%	99.992%
10752	MIYOSHI OIL & F	0.000%	99.993%
10753	NIPPON FILCON C	0.000%	99.993%
10754	SUNWAY CONSTRUC	0.000%	99.993%
10755	IPE GROUP LTD	0.000%	99.993%
10756	GROUP LEASE PUB	0.000%	99.993%
10757	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.993%
10758	AMREP CORP COMMON STOCK USD.1	0.000%	99.993%
10759	PROMOTORA Y OPE	0.000%	99.993%
10760	TSUI WAH HOLDIN	0.000%	99.993%
10761	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.994%
10762	CROCODILE GARME	0.000%	99.994%
10763	HANISON CONSTRU	0.000%	99.994%
10764	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.994%
10765	HIPAY GROUP SA	0.000%	99.994%
10766	OOEDO ONSEN REI	0.000%	99.994%
10767	TEN PEAKS COFFE	0.000%	99.994%
10768	TOWER LTD	0.000%	99.994%
10769	K.P.R. MILL	0.000%	99.994%
10770	DYAX CORPORATIO	0.000%	99.994%
10771	BGF RETAIL CO L	0.000%	99.995%
10772	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.995%
10773	STARK TECHNOLOG	0.000%	99.995%
10774	MEDICAL SYSTEM	0.000%	99.995%
10775	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.995%
10776	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.995%
10777	CORP BANK	0.000%	99.995%
10778	ASHFORD INC COMMON STOCK USD.01	0.000%	99.995%
10779	SIERRA METALS I	0.000%	99.995%
10780	A&D CO LTD	0.000%	99.995%
10781	BSQUARE CORP COMMON STOCK	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.996%
10783	LAURA ASHLEY HO	0.000%	99.996%
10784	MCKAY SECURITIE	0.000%	99.996%
10785	GALLANT VENTURE	0.000%	99.996%
10786	GUANGNAN(HLDGS)	0.000%	99.996%
10787	NIHON TRIM CO	0.000%	99.996%
10788	TOWN CENTRE SEC	0.000%	99.996%
10789	MIN XIN HLDGS	0.000%	99.996%
10790	R.E.A. HOLDINGS	0.000%	99.996%
10791	CHINA RARE EART	0.000%	99.996%
10792	ASPEN GROUP	0.000%	99.997%
10793	PALADIN ENERGY	0.000%	99.997%
10794	KOSEI SECURITIE	0.000%	99.997%
10795	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.997%
10796	TRISURA GROUP L	0.000%	99.997%
10797	STEEL & TUBE HL	0.000%	99.997%
10798	EASTMAIN RES IN	0.000%	99.997%
10799	HOKKAIDO GAS CO	0.000%	99.997%
10800	FRAGRANCE GROUP	0.000%	99.997%
10801	IGUATEMI EMP SH	0.000%	99.997%
10802	BOLU CIMENTO SA	0.000%	99.997%
10803	BGR ENERGY SYST	0.000%	99.998%
10804	GLORIOUS SUN EN	0.000%	99.998%
10805	NRJ GROUP	0.000%	99.998%
10806	PRIME MEDIA GRO	0.000%	99.998%
10807	BOUSTEAD PROJEC	0.000%	99.998%
10808	DYNASTY FINE WI	0.000%	99.998%
10809	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.998%
10810	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10811	TSH RESOURCES B	0.000%	99.998%
10812	TELEGRAAF MEDIA	0.000%	99.998%
10813	ASANTE INC	0.000%	99.998%
10814	MEGASTUDY CO LT	0.000%	99.998%
10815	ADDNODE GROUP A	0.000%	99.998%
10816	V1 GROUP LTD	0.000%	99.999%
10817	ARCELORMITTAL S	0.000%	99.999%
10818	ANXIN-CHINA HOL	0.000%	99.999%
10819	CHINA PROPERTIE	0.000%	99.999%
10820	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.999%
10821	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.999%
10822	5PAISA CAPITAL	0.000%	99.999%
10823	NATIONAL AGRICU	0.000%	99.999%
10824	FOUNTAIN SET HL	0.000%	99.999%
10825	ABAN OFFSHORE	0.000%	99.999%
10826	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.999%
10827	NICE SPA	0.000%	99.999%
10828	HSIN CHONG CONS	0.000%	99.999%
10829	KONG SUN HLDGS	0.000%	100.000%
10830	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.000%
10831	CHINA FIBER OPT	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	HITE HOLDINGS C	0.000%	100.000%
10833	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.000%
10834	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.000%
10835	US AUTO PARTS N	0.000%	100.000%
10836	OVER FIFTY GP L	0.000%	100.000%
10837	ENERGY ABSOLUTE	0.000%	100.000%
10838	I-CABLE COMMUNI	0.000%	100.000%
10839	ABTERRA LTD	0.000%	100.000%
10840	XERIUM TECHNOLO	0.000%	100.000%
10841	13 HOLDINGS LTD	0.000%	100.000%
10842	BE GROUP AB	0.000%	100.000%
10843	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.000%
10844	DELTICOM AG	0.000%	100.000%
10845	PETRUS RESOURCE	0.000%	100.000%
10846	LOTTE CONFECT	0.000%	100.001%
10847	TRUBA ALAM MANU	0.000%	100.001%
10848	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.001%
10849	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.001%
10850	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.001%
10851	FERRATUM OYJ	0.000%	100.001%
10852	ECOSYNTHETIX IN	0.000%	100.001%
10853	FORTRESS PAPER	0.000%	100.001%
10854	POLARIS SOFTWARE	0.000%	100.001%
10855	BLOOMSBURY PUBL	0.000%	100.001%
10856	IRC LIMITED	0.000%	100.001%
10857	AVENG	0.000%	100.001%
10858	MALAYSIAN RESOU	0.000%	100.001%
10859	BRILLIANT CIRCL	0.000%	100.001%
10860	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.001%
10861	TUNAS RIDEAN	0.000%	100.001%
10862	JINDAL POLY FIL	0.000%	100.001%
10863	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.001%
10864	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.001%
10865	MUNSUN CAP	0.000%	100.001%
10866	AEGON NV	0.000%	100.002%
10867	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.002%
10868	CHINA DYNAMICS	0.000%	100.002%
10869	CASETEK HOLDING	0.000%	100.002%
10870	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.002%
10871	YEO HIAP SENG	0.000%	100.002%
10872	QUNXING PAPER H	0.000%	100.002%
10873	SINAR MAS MULTI	0.000%	100.002%
10874	CHARGEURS SA	0.000%	100.002%
10875	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.002%
10876	LUKS GROUP (VH)	0.000%	100.002%
10877	DAN FORM HOLDIN	0.000%	100.002%
10878	WATPAC LIMITED	0.000%	100.002%
10879	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.002%
10880	LYDIAN INTERNAT	0.000%	100.002%
10881	BANCO ABC BRASI	0.000%	100.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	ALLEGIANT GOLD	0.000%	100.002%
10883	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.002%
10884	QUMU CORP COMMON STOCK USD.01	0.000%	100.002%
10885	SOCIETE MANUTAN	0.000%	100.002%
10886	TAKACHIHO KOHEK	0.000%	100.002%
10887	DOGUS OTOMOTIV	0.000%	100.002%
10888	TEEKAY TANKERS	0.000%	100.002%
10889	ORBITE TECHNOLO	0.000%	100.002%
10890	CARINDALE PROPE	0.000%	100.003%
10891	ASIA CEMENT CO	0.000%	100.003%
10892	BOLLORE SA	0.000%	100.003%
10893	ARALEZ PHARMACE	0.000%	100.003%
10894	PACIFIC ANDES I	0.000%	100.003%
10895	CARPETRIGHT	0.000%	100.003%
10896	MINGFA GROUP	0.000%	100.003%
10897	LEE & MAN CHEMI	0.000%	100.003%
10898	PERPETUAL ENERG	0.000%	100.003%
10899	MAX VENTURES &	0.000%	100.003%
10900	CHINA SOFT POWE	0.000%	100.003%
10901	AMPER SA RTS EX	0.000%	100.003%
10902	SAFEWAY INC	0.000%	100.003%
10903	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.003%
10904	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.003%
10905	MIDLAND IC&I LT	0.000%	100.003%
10906	CROWN CONFECTIO	0.000%	100.003%
10907	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.003%
10908	SWIBER HOLDINGS	0.000%	100.003%
10909	IMMOBEL	0.000%	100.003%
10910	GAYATRI HIGHWAY	0.000%	100.003%
10911	PROBI AB	0.000%	100.003%
10912	CARE PROPERTY I	0.000%	100.003%
10913	NOVUS HOLDINGS	0.000%	100.003%
10914	UNICREDIT SPA R	0.000%	100.003%
10915	SPORTECH PLC	0.000%	100.003%
10916	TALVIVAARA MINI	0.000%	100.003%
10917	SING HOLDINGS L	0.000%	100.003%
10918	CHENNAI SUPER K	0.000%	100.003%
10919	NORDIC AMERICAN	0.000%	100.003%
10920	ASTRO JAPAN PR	0.000%	100.003%
10921	ZENITH CAPITAL	0.000%	100.003%
10922	EMPRESAS ICA SA	0.000%	100.003%
10923	STRAD ENERGY SE	0.000%	100.003%
10924	PIRAMAL ENTERPR	0.000%	100.003%
10925	BERJAYA LAND BH	0.000%	100.003%
10926	CHINA HUIZHAN D	0.000%	100.003%
10927	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.003%
10928	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.003%
10929	ORMAT TECHNOLOG	0.000%	100.003%
10930	RB ENERGY INC	0.000%	100.003%
10931	BANCA MONTE DEI	0.000%	100.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	TRAKCJA SA	0.000%	100.003%
10933	MANITOK ENERGY	0.000%	100.003%
10934	DEVA HLDG	0.000%	100.003%
10935	ENERGIX-RENEWAB	0.000%	100.003%
10936	QLT INC DOJ/SEC	-	100.003%
10937	INTERCELL AG RI	-	100.003%
10938	HANFENG EVERGRE	-	100.003%
10939	ANGLO IRISH BAN	-	100.003%
10940	LIGHTSTREAM RES	-	100.003%
10941	BERLIAN LAJU TA	-	100.003%
10942	PEACE MARK HLDG	-	100.003%
10943	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.003%
10944	MIRAE ASSET DAE	-	100.003%
10945	PRIME RETIREMEN	-	100.003%
10946	BCO ESPIR SANTO	-	100.003%
10947	AFRICA ISRAEL I	-	100.003%
10948	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.003%
10949	EGANAGOLDPFEIL	-	100.003%
10950	PRIME AET & D H	-	100.003%
10951	MINCO BASE META	-	100.003%
10952	TRANSCOM WORLDW	-	100.003%
10953	RREEF CHINA COM	-	100.003%
10954	CHINA METAL REC	-	100.003%
10955	OROCOBRE LTD RT	-	100.003%
10956	VIRGIN AUSTRALI	-	100.003%
10957	BGP HOLDINGS (P	-	100.003%
10958	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.003%
10959	RHB CAPITAL BHD	-	100.003%
10960	AGILE GROUP HOL	-	100.003%
10961	QLT INC CLASS A	-	100.003%
10962	C A DE MEDITERR	-	100.003%
10963	AFREN PLC COMMO	-	100.003%
10964	MONTEA SCA RTS	-	100.003%
10965	CHINA LUMENA NE	-	100.003%
10966	ARRIUM LTD	-	100.003%
10967	SNS REAAL GROEP	-	100.003%
10968	QLT INC WTS EXP	-	100.003%
10969	TOUCHSTONE EXPL	-	100.003%
10970	US Wire Order -	-0.003%	100.000%