

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

As of March 29, 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	0.783%	0.783%
2	AT+T INC COMMON STOCK USD1.0	0.720%	1.503%
3	APPLE INC	0.712%	2.215%
4	BANK OF MONTREAL COMMON STOCK	0.708%	2.923%
5	EXXON MOBIL CORP COMMON STOCK	0.655%	3.578%
6	TORONTO DOMINION BANK COMMON STOCK	0.581%	4.159%
7	BANK OF NOVA SCOTIA COMMON STOCK	0.581%	4.739%
8	SUNCOR ENERGY INC COMMON STOCK	0.537%	5.276%
9	WELLS FARGO + CO COMMON STOCK USD1.666	0.533%	5.809%
10	INTEL CORP COMMON STOCK USD.001	0.515%	6.324%
11	ROYAL BANK OF CANADA COMMON STOCK	0.483%	6.807%
12	BANK OF AMERICA	0.453%	7.261%
13	CAD - London	0.434%	7.694%
14	MICROSOFT CORP COMMON STOCK USD.00000625	0.391%	8.086%
15	PFIZER INC COMMON STOCK USD.05	0.371%	8.457%
16	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.366%	8.823%
17	CANADIAN NATURAL RESOURCES COMMON STOCK	0.357%	9.181%
18	COMCAST CORP CLASS A COMMON STOCK USD.01	0.355%	9.535%
19	CHEVRON CORP COMMON STOCK USD.75	0.341%	9.877%
20	TECK RESOURCES LTD CLS B COMMON STOCK	0.340%	10.217%
21	CISCO SYSTEMS	0.313%	10.530%
22	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.307%	10.837%
23	WAL-MART STORES	0.283%	11.119%
24	AMAZON.COM INC	0.274%	11.393%
25	SAMSUNG ELECTRO	0.271%	11.664%
26	MANULIFE FINANCIAL CORP COMMON STOCK	0.263%	11.927%
27	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.261%	12.188%
28	MAGNA INTERNATIONAL INC COMMON STOCK	0.261%	12.450%
29	CITIGROUP INC COMMON STOCK USD.01	0.235%	12.685%
30	TOTAL SA	0.233%	12.917%
31	SUN LIFE FINANCIAL INC COMMON STOCK	0.230%	13.148%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	BP PLC	0.221%	13.368%
33	BARRICK GOLD CORP COMMON STOCK	0.219%	13.587%
34	DAIMLER AG	0.211%	13.798%
35	DOWDUPONT INC COMMON STOCK USD.01	0.211%	14.009%
36	NUTRIEN LTD COMMON STOCK	0.200%	14.210%
37	CHINA CONST BK	0.198%	14.408%
38	ALPHABET INC CL C COMMON STOCK USD.001	0.196%	14.603%
39	NESTLE SA	0.191%	14.794%
40	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.188%	14.982%
41	ALPHABET INC CL A COMMON STOCK USD.001	0.186%	15.168%
42	TOYOTA MOTOR CO	0.185%	15.353%
43	UNITEDHEALTH GR	0.178%	15.531%
44	FACEBOOK INC A COMMON STOCK USD.000006	0.177%	15.708%
45	HSBC HOLDINGS PLC SPONS ADR	0.174%	15.882%
46	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.167%	16.050%
47	MICRON TECHNOLO	0.167%	16.217%
48	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.162%	16.379%
49	PROCTER + GAMBLE CO/THE COMMON STOCK	0.160%	16.539%
50	BHP BILLITON LT	0.157%	16.696%
51	GENERAL MOTORS CO COMMON STOCK USD.01	0.156%	16.853%
52	ENBRIDGE INC COMMON STOCK	0.152%	17.004%
53	VODAFONE GROUP	0.151%	17.155%
54	CANADIAN NATL RAILWAY CO COMMON STOCK	0.149%	17.304%
55	MORGAN STANLEY COMMON STOCK USD.01	0.148%	17.452%
56	WALT DISNEY(HLD	0.145%	17.597%
57	AMERICAN TOWER CORP REIT USD.01	0.139%	17.736%
58	REP AUSTRIA GOV	0.137%	17.873%
59	EUROPEAN STABIL	0.136%	18.009%
60	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.135%	18.144%
61	FINLAND GOVERNM	0.134%	18.278%
62	ORACLE CORP COMMON STOCK USD.01	0.134%	18.412%
63	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.132%	18.545%
64	UNION PACIFIC CORP COMMON STOCK USD2.5	0.132%	18.677%
65	CHINA NATIONAL	0.127%	18.804%
66	SWEDISH GOVT 3.	0.126%	18.930%
67	HONDA MOTOR CO	0.125%	19.055%
68	FORD MOTOR CO COMMON STOCK USD.01	0.124%	19.178%
69	NATIONAL BK CDA	0.120%	19.299%
70	CAISSE D'AMORT	0.120%	19.418%
71	ROYAL DUTCH SHE	0.119%	19.537%
72	CANADA HOUSING	0.119%	19.656%
73	ENCANA CORP COMMON STOCK	0.118%	19.774%
74	BASF SE	0.118%	19.892%
75	NOVARTIS AG	0.118%	20.010%
76	KINROSS GOLD CORP COMMON STOCK	0.117%	20.127%
77	BCE INC COMMON STOCK	0.117%	20.244%
78	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.116%	20.360%
79	TRAVELERS COS	0.116%	20.476%
80	QUALCOMM INC COMMON STOCK USD.0001	0.116%	20.592%
81	INDUSTRIAL & CO	0.115%	20.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.114%	20.821%
83	US BANCORP COMMON STOCK USD.01	0.113%	20.933%
84	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.112%	21.046%
85	TRANSCANADA CORP COMMON STOCK	0.112%	21.158%
86	VOLKSWAGEN AG	0.112%	21.270%
87	TENCENT HLDGS L	0.112%	21.382%
88	LUNDIN MINING C	0.111%	21.492%
89	TIME WARNER INC COMMON STOCK USD.01	0.111%	21.603%
90	CVS HEALTH CORP COMMON STOCK USD.01	0.111%	21.714%
91	NETHERLANDS GOV	0.110%	21.823%
92	MERCK + CO. INC. COMMON STOCK USD.5	0.108%	21.931%
93	ROYAL DUTCH SHELL SPON ADR A ADR	0.107%	22.038%
94	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.107%	22.145%
95	SIMON PROPERTY GROUP INC REIT USD.0001	0.107%	22.252%
96	ORACLE CORP SR UNSECURED 09/21 1.9	0.106%	22.357%
97	UK(GOVT OF) 4.2	0.105%	22.463%
98	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.105%	22.568%
99	AMGEN INC COMMON STOCK USD.0001	0.105%	22.672%
100	BANCO SANTANDER	0.104%	22.776%
101	PNC BANK	0.101%	22.877%
102	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.101%	22.978%
103	ANGLO AMERICAN	0.101%	23.079%
104	DELTA AIRLINES	0.100%	23.179%
105	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.100%	23.280%
106	MEDTRONIC PLC	0.100%	23.380%
107	SWEDEN GOVERNME	0.099%	23.480%
108	COCA-COLA CO	0.099%	23.578%
109	CROWN CASTLE INTL CORP REIT USD.01	0.098%	23.676%
110	ROYAL DUTCH SH-	0.098%	23.773%
111	FRENCH REPUBLIC	0.097%	23.870%
112	GILEAD SCIENCES	0.094%	23.965%
113	NETWORK RAIL IN	0.094%	24.059%
114	WEST FRASER TIM	0.094%	24.153%
115	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.094%	24.247%
116	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.094%	24.341%
117	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.094%	24.435%
118	VALERO ENERGY C	0.094%	24.528%
119	HOME DEPOT INC COMMON STOCK USD.05	0.093%	24.622%
120	US TREASURY N/B 05/25 2.125	0.093%	24.715%
121	BAYERISCHE MOTO	0.093%	24.808%
122	TARGET CORPORAT	0.093%	24.901%
123	FIRST QUANTUM M	0.092%	24.993%
124	ACE LTD	0.092%	25.085%
125	CATERPILLAR INC COMMON STOCK USD1.0	0.091%	25.176%
126	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.090%	25.266%
127	GOLDCORP INC COMMON STOCK	0.090%	25.357%
128	VALE SA	0.090%	25.446%
129	HITACHI	0.090%	25.536%
130	ANTHEM INC COMMON STOCK USD.01	0.089%	25.625%
131	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.088%	25.713%

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132	BOEING CO/THE COMMON STOCK USD5.0	0.088%	25.801%
133	FRENCH REP GOVT	0.087%	25.888%
134	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.086%	25.974%
135	BLACKROCK INC COMMON STOCK USD.01	0.085%	26.059%
136	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.085%	26.144%
137	STATE OF NORTH	0.085%	26.229%
138	UNIBAIL-RODAMCO	0.085%	26.314%
139	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.085%	26.398%
140	NATL AUSTRALIA	0.083%	26.482%
141	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.083%	26.565%
142	AIA GROUP LTD	0.082%	26.647%
143	CAPITAL ONE FIN	0.082%	26.729%
144	FEDEX CORPORATI	0.082%	26.811%
145	KINGDOM BELGIUM	0.081%	26.892%
146	ORANGE SA	0.081%	26.974%
147	CONOCOPHILLIPS COMMON STOCK USD.01	0.080%	27.054%
148	MARATHON PETROLEUM CORP COMMON STOCK	0.080%	27.134%
149	BNP PARIBAS SA	0.080%	27.214%
150	FORTIS INC COMMON STOCK	0.080%	27.294%
151	CANADIAN TIRE C	0.079%	27.374%
152	ZURICH FIN SVS	0.079%	27.453%
153	NORFOLK STHN CO	0.079%	27.532%
154	RIO TINTO PLC SPON ADR ADR	0.079%	27.611%
155	INDUSTRIAL ALLI	0.079%	27.690%
156	SCHLUMBERGER LTD COMMON STOCK USD.01	0.078%	27.768%
157	ARC RESOURCES L	0.078%	27.846%
158	LINAMAR CORP	0.077%	27.923%
159	ENERPLUS CORP COMMON STOCK	0.077%	28.000%
160	DEUTSCHE TELEKO	0.076%	28.076%
161	BROADCOM LTD	0.076%	28.152%
162	MICHELIN(CGDE)	0.075%	28.228%
163	PING AN INSURAN	0.075%	28.303%
164	WESTPAC BANK CO	0.075%	28.377%
165	CENOVUS ENERGY INC COMMON STOCK	0.075%	28.452%
166	MASTERCARD INC A COMMON STOCK USD.0001	0.075%	28.527%
167	BRIT AMER TOBAC	0.075%	28.602%
168	GLENCORE XSTRA	0.074%	28.676%
169	KREDIT FUER WIE	0.074%	28.749%
170	FINNING INTL LT	0.073%	28.822%
171	PROLOGIS INC REIT USD.01	0.073%	28.895%
172	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.073%	28.967%
173	ABB LTD	0.072%	29.040%
174	LOBLAW COS LTD	0.072%	29.112%
175	ALLERGAN PLC	0.072%	29.184%
176	EQUINIX INC REIT USD.001	0.072%	29.256%
177	TESCO PLC	0.072%	29.327%
178	NVIDIA CORP	0.071%	29.399%
179	NEWBELCO SA/NV	0.071%	29.470%
180	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.071%	29.541%
181	AUST & NZ BANK	0.071%	29.612%

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182	SHAW COMMUNICATIONS INC B COMMON STOCK	0.071%	29.683%
183	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.071%	29.753%
184	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.070%	29.823%
185	PEPSICO INC COMMON STOCK USD.017	0.070%	29.893%
186	ABBVIE INC COMMON STOCK USD.01	0.070%	29.963%
187	GEORGE WESTON L	0.069%	30.032%
188	AFLAC INC COMMON STOCK USD.1	0.069%	30.102%
189	TAIWAN SEMI-ADR	0.069%	30.171%
190	FREEPORT-MCMORA	0.069%	30.240%
191	DENMARK GOVT BO	0.068%	30.308%
192	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.068%	30.377%
193	NISSAN MOTOR CO	0.068%	30.444%
194	PUBLIC STORAGE	0.067%	30.511%
195	ALLSTATE CORP COMMON STOCK USD.01	0.067%	30.578%
196	SUMITOMO MITSUI	0.067%	30.645%
197	CRESCENT POINT ENERGY CORP COMMON STOCK	0.066%	30.711%
198	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.066%	30.777%
199	ABBOTT LABORATORIES COMMON STOCK	0.066%	30.843%
200	STARS GROUP INC/THE COMMON STOCK	0.066%	30.909%
201	IBERDROLA SA	0.065%	30.974%
202	SINGAPORE GOVT	0.065%	31.039%
203	ENGIE	0.065%	31.104%
204	NESTLE FINANCE	0.064%	31.168%
205	BAYER AG	0.064%	31.232%
206	UPM-KYMMENE OYJ	0.064%	31.296%
207	TELUS CORPORATI	0.064%	31.360%
208	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.063%	31.423%
209	TE CONNECTIVITY	0.063%	31.487%
210	AIR CANADA	0.063%	31.550%
211	ROCHE HOLDING A	0.063%	31.613%
212	BEST BUY CO INC	0.063%	31.677%
213	COOPERATIEVE RA	0.063%	31.740%
214	WASTE CONNECTIONS INC COMMON STOCK	0.063%	31.802%
215	CAMECO CORP COMMON STOCK	0.063%	31.865%
216	CSX CORP	0.063%	31.927%
217	AGNICO EAGLE MINES LTD COMMON STOCK	0.062%	31.990%
218	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.062%	32.052%
219	CIGNA CORP	0.062%	32.114%
220	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.062%	32.176%
221	KOMMUNINVEST I	0.062%	32.237%
222	CONSTELLATION S	0.062%	32.299%
223	ASSIC GENERALI	0.061%	32.360%
224	AETNA INC COMMON STOCK USD.01	0.061%	32.422%
225	BK NEDERLANDSE	0.061%	32.483%
226	JOHNSON CONTROL	0.061%	32.544%
227	METHANEX CORP COMMON STOCK	0.061%	32.605%
228	DEUTSCHE BAHN F	0.061%	32.665%
229	MCDONALD S CORP COMMON STOCK USD.01	0.061%	32.726%
230	3M CO COMMON STOCK USD.01	0.061%	32.787%
231	TEXAS INSTRUMEN	0.061%	32.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.060%	32.907%
233	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.060%	32.968%
234	KBC GROEP NV	0.059%	33.027%
235	STANDARD BANK G	0.059%	33.086%
236	CANADIAN WESTER	0.059%	33.145%
237	DANAHER CORP COMMON STOCK USD.01	0.059%	33.204%
238	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.059%	33.262%
239	IAMGOLD CORP COMMON STOCK	0.059%	33.321%
240	SANOFI-AVENTIS	0.059%	33.380%
241	SONY CORP	0.059%	33.438%
242	SWEDISH EXP CRE	0.058%	33.497%
243	CHINA MOBILE LT	0.058%	33.555%
244	WHITECAP RESOUR	0.058%	33.613%
245	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.058%	33.671%
246	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.058%	33.729%
247	METLIFE INC COMMON STOCK USD.01	0.058%	33.787%
248	TFI INTERNATION	0.058%	33.845%
249	KINDER MORGAN INC COMMON STOCK USD.01	0.057%	33.902%
250	WESTPAC BKG COR	0.057%	33.960%
251	UBS GROUP	0.057%	34.017%
252	PAN AMERICAN SILVER CORP COMMON STOCK	0.057%	34.075%
253	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.057%	34.132%
254	SEVEN GENERATIO	0.057%	34.189%
255	UNEDIC ASSEO 0.	0.057%	34.245%
256	PEUGEOT SA	0.056%	34.301%
257	BB+T CORP COMMON STOCK USD5.0	0.056%	34.358%
258	ALLIANZ AG	0.056%	34.414%
259	AGENCE FRANCAIS	0.056%	34.470%
260	INTESA SANPAOLO	0.056%	34.526%
261	ENI S.P.A.	0.056%	34.582%
262	ANDEAVOR COMMON STOCK USD.167	0.056%	34.638%
263	DISCOVER FINL S	0.056%	34.693%
264	SOUTHWEST AIRLI	0.056%	34.749%
265	EATON CORP PLC	0.056%	34.804%
266	EUROPEAN FIN ST	0.055%	34.860%
267	YAMANA GOLD INC COMMON STOCK	0.055%	34.915%
268	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.055%	34.970%
269	EMPIRE CO LTD N	0.055%	35.026%
270	ALTRIA GROUP INC COMMON STOCK USD.333	0.055%	35.080%
271	CHEVRON CORP SR UNSECURED 06/23 3.191	0.055%	35.135%
272	SIEMENS AG	0.054%	35.189%
273	FIAT CHRYSLER A	0.054%	35.244%
274	HUMANA INC	0.054%	35.298%
275	NOVARTIS AG SPONSORED ADR ADR	0.054%	35.352%
276	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.054%	35.407%
277	MOLSONCOORS-B-U	0.054%	35.461%
278	ALIMENTATION CO	0.054%	35.514%
279	JX HOLDINGS INC	0.054%	35.568%
280	CME GROUP INC COMMON STOCK USD.01	0.053%	35.622%
281	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.053%	35.675%

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282	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.053%	35.728%
283	DOLLARAMA INC	0.053%	35.782%
284	CGI GROUP INC CLASS A COMMON STOCK	0.053%	35.835%
285	WOODSIDE PETROL	0.053%	35.888%
286	ROYAL BK OF CAN	0.053%	35.941%
287	WESTERN DIGITAL	0.053%	35.994%
288	ITAU UNIBANCO S	0.053%	36.047%
289	INTER PIPELINE	0.052%	36.099%
290	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.052%	36.151%
291	KONINKLIJKE AHO	0.052%	36.203%
292	DIGITAL REALTY	0.052%	36.255%
293	TOYOTA MOTOR CO	0.052%	36.307%
294	COSTCO WHOLESALE	0.052%	36.359%
295	SNC-LAVALIN GRO	0.052%	36.411%
296	COTT CORP	0.051%	36.462%
297	WESTJET AIRLINE	0.051%	36.513%
298	BANK OF CHINA L	0.051%	36.564%
299	WALMART INC SR UNSECURED 04/23 2.55	0.051%	36.615%
300	NIKE INC CL B COMMON STOCK USD1.0	0.051%	36.665%
301	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.051%	36.716%
302	FIFTH THIRD BAN	0.050%	36.766%
303	EQUITY RESIDENT	0.050%	36.817%
304	MCKESSON CORP.	0.050%	36.867%
305	AVALONBAY COMMUNITIES INC REIT USD.01	0.050%	36.917%
306	RENAULT	0.050%	36.967%
307	METRO INC	0.050%	37.018%
308	SOC GENERALE	0.050%	37.068%
309	SEVEN & I HOLDI	0.050%	37.118%
310	IMPERIAL OIL LTD COMMON STOCK	0.050%	37.168%
311	ENBRIDGE	0.050%	37.218%
312	CAE INC COMMON STOCK	0.050%	37.268%
313	HYNIX SEMICONDU	0.050%	37.318%
314	ORIX CORP	0.050%	37.367%
315	SNCF RESEAU 3.1	0.050%	37.417%
316	OPEN TEXT CORPO	0.050%	37.467%
317	B2GOLD CORP COM	0.049%	37.516%
318	KOMMUNINVEST I	0.049%	37.566%
319	ING GROEP NV	0.049%	37.615%
320	MIZUHO FINANCIA	0.049%	37.664%
321	PACCAR INC	0.049%	37.713%
322	CMNWLT BK OF A	0.049%	37.762%
323	STATOIL ASA	0.049%	37.811%
324	MGM MIRAGE INC	0.049%	37.859%
325	LENNAR CORP CL	0.049%	37.908%
326	CORNING INC COMMON STOCK USD.5	0.048%	37.956%
327	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.048%	38.005%
328	RAYTHEON COMPANY COMMON STOCK USD.01	0.048%	38.053%
329	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.048%	38.101%
330	CK HUTCHINSON H	0.048%	38.149%
331	TOURMALINE OIL	0.048%	38.197%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	SUNTRUST BANKS	0.048%	38.246%
333	CHINA O/SEAS LA	0.048%	38.294%
334	PARKLAND FUEL C	0.048%	38.342%
335	CHEVRON CORP 2.	0.048%	38.390%
336	HON HAI PRECISI	0.048%	38.438%
337	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.048%	38.486%
338	IBM CORP SR UNSECURED 01/22 2.5	0.048%	38.534%
339	ASTRAZENECA PLC SPONS ADR ADR	0.048%	38.581%
340	EOG RESOURCES	0.048%	38.629%
341	HUSKY ENERGY IN	0.048%	38.677%
342	LVMH MOET HENNE	0.047%	38.724%
343	AXA	0.047%	38.771%
344	mitsubishi chem	0.047%	38.819%
345	AKZO NOBEL NV	0.047%	38.866%
346	NOVARTIS CAP CO	0.047%	38.913%
347	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.047%	38.960%
348	ALLIANZ SE SPON ADR ADR	0.047%	39.007%
349	BUNDESOBLIGATIO	0.047%	39.053%
350	XPO LOGISTICS INC COMMON STOCK USD.001	0.046%	39.100%
351	RWE AG (NEU)	0.046%	39.146%
352	NUCOR CORP	0.046%	39.192%
353	EASTMAN CHEMICA	0.046%	39.238%
354	BHP BILLITON PL	0.046%	39.285%
355	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.046%	39.331%
356	MYLAN INC/PA	0.046%	39.376%
357	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.046%	39.422%
358	KOHL'S CORPORATI	0.046%	39.468%
359	CONTINENTAL AG	0.046%	39.514%
360	SBA COMMUNICATIONS CORP REIT USD.01	0.046%	39.560%
361	MACY'S INC COMMON STOCK USD.01	0.046%	39.605%
362	WSP GLOBAL INC	0.046%	39.651%
363	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.045%	39.696%
364	DIAGEO PLC ADR	0.045%	39.742%
365	CREDIT SUISSE G	0.045%	39.787%
366	BLACKBERRY LTD COMMON STOCK	0.045%	39.832%
367	BOSTON PROPERTIES INC REIT USD.01	0.045%	39.877%
368	SCHNEIDER SA	0.045%	39.922%
369	VINCI SA	0.045%	39.966%
370	DAVITA INC COMMON STOCK USD.001	0.045%	40.011%
371	THOMSON REUTERS CORP COMMON STOCK	0.045%	40.056%
372	HUBBAY MINERALS INC COMMON STOCK NPV	0.045%	40.101%
373	EURO STABILITY	0.045%	40.145%
374	TMX GROUP LTD	0.044%	40.189%
375	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.044%	40.234%
376	CHINA EVERGRAND	0.044%	40.278%
377	WELLTOWER INC REIT USD1.0	0.044%	40.322%
378	PROVINCE OF QUE	0.044%	40.366%
379	CENTENE CORP COMMON STOCK USD.001	0.044%	40.410%
380	LEAR CORP	0.044%	40.454%
381	SCHWAB(CHARLES)	0.044%	40.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	ASAHI KASEI COR	0.044%	40.542%
383	RELIANCE INDS	0.044%	40.586%
384	E.ON SE	0.044%	40.630%
385	UNICREDIT SPA	0.044%	40.673%
386	FINLAND GOVERNMENT	0.044%	40.717%
387	SOFTBANK CORP	0.044%	40.761%
388	GILDAN ACTIVEWEAR INC COMMON STOCK	0.044%	40.804%
389	LAURENTIAN BANK	0.044%	40.848%
390	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.043%	40.891%
391	ANADARKO PETROL	0.043%	40.935%
392	STANTEC INC COMMON STOCK	0.043%	40.978%
393	KREDITANSTALT F	0.043%	41.022%
394	SOLVAY	0.043%	41.065%
395	BERKSHIRE HATHA	0.043%	41.108%
396	DEVON ENERGY CORP COMMON STOCK USD.1	0.043%	41.152%
397	COMPAGNIE DE SA	0.043%	41.195%
398	GEN DYNAMICS CO	0.043%	41.238%
399	RIO TINTO	0.043%	41.281%
400	ROCKWELL COLLIN	0.043%	41.324%
401	CONCHO RESOURCE	0.043%	41.367%
402	T MOBILE US INC COMMON STOCK USD.0001	0.043%	41.410%
403	GENERAL ELECTRI	0.043%	41.453%
404	TAIWAN SEMICOND	0.043%	41.496%
405	PETROBRAS PREFE	0.043%	41.539%
406	ACCENTURE PLC A	0.043%	41.581%
407	KIRKLAND LAKE G	0.043%	41.624%
408	APPLIED MATERIALS INC COMMON STOCK USD.01	0.043%	41.666%
409	ARCELORMITTAL	0.042%	41.709%
410	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.042%	41.751%
411	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.042%	41.793%
412	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.042%	41.835%
413	NATL AUST BANK	0.042%	41.877%
414	BOMBARDIER INC	0.042%	41.919%
415	H&R REIT UNITS	0.042%	41.960%
416	EFSF ZC 17NOV22	0.042%	42.002%
417	ROLLS-ROYCE GRO	0.041%	42.043%
418	LG Electronics	0.041%	42.085%
419	EBAY INC	0.041%	42.126%
420	TYSON FOODS INC	0.041%	42.167%
421	NOVO-NORDISK AS	0.041%	42.208%
422	MITSUBISHI UFJ	0.041%	42.250%
423	CENTURYLINK INC COMMON STOCK USD1.0	0.041%	42.291%
424	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.041%	42.332%
425	PHILLIPS 66 COMMON STOCK	0.041%	42.372%
426	BIOGEN IDEC INC	0.041%	42.413%
427	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.041%	42.454%
428	AUST & NZ BANKI	0.040%	42.494%
429	LOCKHEED MARTIN	0.040%	42.534%
430	PTT PUBLIC COMP	0.040%	42.575%
431	KINGDOM OF BELG	0.040%	42.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	CANFOR CORPORAT	0.040%	42.655%
433	LINK R/EST INVE	0.040%	42.695%
434	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.040%	42.735%
435	DSV A/S	0.040%	42.775%
436	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.040%	42.815%
437	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.040%	42.854%
438	GEELY AUTOMOBIL	0.039%	42.894%
439	STORA ENSO OYJ	0.039%	42.933%
440	DR HORTON INC COMMON STOCK USD.01	0.039%	42.972%
441	ENEL S.p.A.	0.039%	43.010%
442	VENTAS INC-REIT	0.039%	43.049%
443	BRIDGESTONE COR	0.039%	43.088%
444	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.039%	43.126%
445	CHINA PETROLEUM	0.038%	43.165%
446	ONTARIO(PROV OF	0.038%	43.203%
447	CRH	0.038%	43.241%
448	ONEX CORP SUB V	0.038%	43.279%
449	VOLVO AB	0.038%	43.318%
450	APPLE INC SR UNSECURED 05/23 2.4	0.038%	43.356%
451	RIOCAN REAL EST	0.038%	43.394%
452	LLOYDS BANKING	0.038%	43.432%
453	NORTHROP GRUMMA	0.038%	43.470%
454	REPSOL SA	0.038%	43.508%
455	CARNIVAL CORP COMMON STOCK USD.01	0.038%	43.545%
456	BARCLAYS AFRICA	0.038%	43.583%
457	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.037%	43.620%
458	ALLY FINANCIAL INC COMMON STOCK USD.1	0.037%	43.657%
459	MACQUARIE GP LT	0.037%	43.695%
460	STATE STREET CORP COMMON STOCK USD1.0	0.037%	43.732%
461	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.037%	43.769%
462	AGENCE FRANCAIS	0.037%	43.806%
463	PANASONIC CORP	0.037%	43.843%
464	SWISS RE AG	0.037%	43.880%
465	TRANSALTA CORP COMMON STOCK	0.037%	43.917%
466	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.037%	43.954%
467	KROGER CO	0.037%	43.990%
468	ARCHER DANIELS	0.037%	44.027%
469	OLD MUTUAL PLC	0.037%	44.064%
470	CCL INDS INC CL	0.037%	44.100%
471	STANDARD CHARTE	0.037%	44.137%
472	COUNTRY GARDEN	0.037%	44.174%
473	ESSEX PROP TRUS	0.037%	44.210%
474	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.036%	44.247%
475	BP PLC SPONS ADR ADR	0.036%	44.283%
476	WOLTERS KLUWERS	0.036%	44.319%
477	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.036%	44.356%
478	NEW GOLD INC COMMON STOCK	0.036%	44.392%
479	DEUTSCHE LUFTHA	0.036%	44.429%
480	CNOOC LTD	0.036%	44.465%
481	DEERE + CO COMMON STOCK USD1.0	0.036%	44.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	AIR LIQUIDE(L')	0.036%	44.538%
483	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.036%	44.574%
484	STARBUCKS CORP	0.036%	44.610%
485	NEXTERA ENERGY INC COMMON STOCK USD.01	0.036%	44.647%
486	GAP INC	0.036%	44.683%
487	SCOTTISH AND SO	0.036%	44.719%
488	INTL BUSINESS M	0.036%	44.755%
489	RESTAURANT BRANDS INTERN COMMON STOCK	0.036%	44.791%
490	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.036%	44.827%
491	APPLE INC SR UNSECURED 02/22 2.5	0.036%	44.863%
492	TEXTRON INC COMMON STOCK USD.125	0.036%	44.898%
493	OCEANAGOLD CORP	0.036%	44.934%
494	MTN GROUP LTD	0.036%	44.970%
495	GENWORTH MI CAN	0.036%	45.005%
496	GREAT WEST LIFE	0.036%	45.041%
497	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.035%	45.077%
498	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.035%	45.112%
499	MAPLE LEAF FOOD	0.035%	45.147%
500	NESTE OIL OYJ	0.035%	45.183%
501	PETROBRAS COMMO	0.035%	45.218%
502	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.035%	45.254%
503	INGERSOLL-RAND	0.035%	45.289%
504	NORDEA AB	0.035%	45.324%
505	KOMMUNALBANKEN	0.035%	45.360%
506	AVIVA PLC	0.035%	45.395%
507	MUNCHENER RUCKV	0.035%	45.430%
508	SWEDISH GOVERNMENT	0.035%	45.465%
509	INFOSYS TECHNOL	0.035%	45.499%
510	TRANSCONTINENTA	0.035%	45.534%
511	ALAMOS GOLD INC CLASS A COMMON STOCK	0.035%	45.569%
512	NETAPP INC.	0.035%	45.604%
513	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.035%	45.638%
514	EUROPEAN INVEST	0.035%	45.673%
515	PROV OF SASK CA	0.035%	45.708%
516	BCO BILBAO VIZC	0.035%	45.742%
517	M + T BANK CORP COMMON STOCK USD.5	0.035%	45.777%
518	WHIRLPOOL CORP	0.035%	45.811%
519	DETOUR GOLD COR	0.034%	45.846%
520	DOLLAR TREE INC	0.034%	45.880%
521	ADOBE SYSTEMS I	0.034%	45.915%
522	AGEAS	0.034%	45.949%
523	ITALY BUONI POL	0.034%	45.983%
524	CANADIAN APARTM	0.034%	46.018%
525	SCENTRE GROUP	0.034%	46.052%
526	INTERFOR CORP	0.034%	46.086%
527	HORMEL FOODS CORP COMMON STOCK USD.01465	0.034%	46.120%
528	WESTFIELD CORP	0.034%	46.154%
529	QUEST DIAGNOSTI	0.034%	46.188%
530	CARDINAL HEALTH	0.034%	46.222%
531	SKYWORCS SOLUTIONS INC COMMON STOCK USD.25	0.034%	46.256%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	BANK NEDERLANDS	0.034%	46.290%
533	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.034%	46.324%
534	REALTY INCOME C	0.034%	46.358%
535	SIKA FINANZ AG	0.034%	46.392%
536	DOVER CORP	0.034%	46.425%
537	ELI LILLY + CO COMMON STOCK	0.034%	46.459%
538	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.034%	46.493%
539	WILLIAMS COS IN	0.034%	46.526%
540	TOROMONT INDS L	0.034%	46.560%
541	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.033%	46.594%
542	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.033%	46.627%
543	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.033%	46.660%
544	ARKEMA	0.033%	46.694%
545	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.033%	46.727%
546	PETROCHINA CO	0.033%	46.761%
547	ALTAGAS LTD	0.033%	46.794%
548	NEWMONT MINING CORP COMMON STOCK USD1.6	0.033%	46.827%
549	LLOYDS BANKING	0.033%	46.861%
550	MIITSUI & CO	0.033%	46.894%
551	LINDE AG	0.033%	46.927%
552	NOKIA CORP	0.033%	46.960%
553	SASOL	0.033%	46.993%
554	CBRE GROUP INC A COMMON STOCK USD.01	0.033%	47.026%
555	CI FINANCIAL CO	0.033%	47.059%
556	OVERSEA-CHINESE	0.033%	47.092%
557	SAPUTO GROUP IN	0.033%	47.125%
558	KDDI CORP	0.033%	47.158%
559	STMICROELECTRON	0.033%	47.190%
560	COCA-COLA CO/TH	0.033%	47.223%
561	SHIN-ETSU CHEM	0.033%	47.256%
562	PRUDENTIAL ADR	0.033%	47.288%
563	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.033%	47.321%
564	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.033%	47.353%
565	TAPESTRY INC COMMON STOCK USD.01	0.032%	47.386%
566	AIR PRODS & CHE	0.032%	47.418%
567	BOLIDEN AB	0.032%	47.451%
568	KREDITANSTALT F	0.032%	47.483%
569	UTD PARCEL SERV	0.032%	47.515%
570	NRW BANK 0% 080	0.032%	47.548%
571	TOKIO MARINE HL	0.032%	47.580%
572	PERSIMMON PLC	0.032%	47.612%
573	CA INC COMMON STOCK USD.1	0.032%	47.644%
574	APACHE CORP COMMON STOCK USD.625	0.032%	47.676%
575	MIITSUBISHI ELEC	0.032%	47.708%
576	CUMMINS INC	0.032%	47.740%
577	UTD RENTALS INC	0.032%	47.771%
578	TELECOM ITALIA	0.032%	47.803%
579	INTACT FINANCIA	0.032%	47.835%
580	AEON CO., LTD	0.032%	47.866%
581	WESFARMERS LTD	0.032%	47.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	ASAHI GLASS CO	0.032%	47.929%
583	HOUSING DEVEL F	0.032%	47.961%
584	LEGAL & GENERAL	0.031%	47.992%
585	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.031%	48.024%
586	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.031%	48.055%
587	ECOLAB INC COMMON STOCK USD1.0	0.031%	48.087%
588	HARRIS CORP	0.031%	48.118%
589	CHINA RES BEIJI	0.031%	48.149%
590	MULLEN GROUP LT	0.031%	48.181%
591	PREMIUM BRANDS	0.031%	48.212%
592	AMETEK INC COMMON STOCK USD.01	0.031%	48.243%
593	LOWE'S COS INC	0.031%	48.274%
594	ACTIVISION BLIZ	0.031%	48.305%
595	REPUBLIC SERVIC	0.031%	48.336%
596	STEEL DYNAMICS INC COMMON STOCK USD.005	0.031%	48.367%
597	BOUYGUES	0.031%	48.398%
598	DEXIA CREDIT LO	0.031%	48.429%
599	HARTFORD FINANC	0.031%	48.460%
600	ETRADE FINANCIA	0.031%	48.491%
601	CHINA COMMUNICA	0.031%	48.522%
602	HOST HOTELS &	0.031%	48.552%
603	VIACOM INC CLASS B COMMON STOCK USD.001	0.031%	48.583%
604	CNOOC LTD	0.031%	48.614%
605	BECTON DICKINSON	0.031%	48.644%
606	HUNTINGTON BANC	0.031%	48.675%
607	GKN PLC	0.031%	48.706%
608	SMURFIT KAPPA P	0.031%	48.736%
609	CHINA MOBILE	0.030%	48.767%
610	AUTOLIV INC	0.030%	48.797%
611	BLUESCOPE STEEL	0.030%	48.828%
612	KOMATSU	0.030%	48.858%
613	CELGENE CORP	0.030%	48.888%
614	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.030%	48.919%
615	DEUTSCHE BANK A	0.030%	48.949%
616	SUPERIOR PLUS C	0.030%	48.979%
617	KEYERA CORP	0.030%	49.010%
618	FMS WERTMANAGEM	0.030%	49.040%
619	CENTERRA GOLD INC COMMON STOCK	0.030%	49.070%
620	ASHTREAD GROUP	0.030%	49.100%
621	ANALOG DEVICES INC COMMON STOCK USD.167	0.030%	49.130%
622	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.030%	49.160%
623	NORWEGIAN CRUIS	0.030%	49.190%
624	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.030%	49.220%
625	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.030%	49.250%
626	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.030%	49.280%
627	ENERFLEX LTD	0.030%	49.310%
628	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.030%	49.339%
629	SPARK INFRASTRU	0.030%	49.369%
630	NORTHERN TRUST	0.029%	49.398%
631	EUROPEAN INVEST	0.029%	49.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	TAHOE RESOURCES INC COMMON STOCK	0.029%	49.457%
633	CIE FINANCIERE	0.029%	49.487%
634	UNILEVER NV	0.029%	49.516%
635	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.029%	49.545%
636	DEN DANSKE BANK	0.029%	49.575%
637	GGP INC REIT USD.01	0.029%	49.604%
638	OWENS CORNING COMMON STOCK USD.001	0.029%	49.633%
639	DANONE S.A. COM	0.029%	49.663%
640	INVESCO LTD COMMON STOCK USD.2	0.029%	49.692%
641	CELESTICA INC COMMON STOCK NPV	0.029%	49.721%
642	PROCTER & GAMBL	0.029%	49.750%
643	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.029%	49.779%
644	CANON INC	0.029%	49.808%
645	AGENCE FRANCAIS	0.029%	49.837%
646	MTU AERO ENGINE	0.029%	49.866%
647	TELEFONICA SA	0.029%	49.895%
648	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.029%	49.924%
649	GOODYEAR TIRE &	0.029%	49.953%
650	UNEDIC ASSEO 0.	0.029%	49.982%
651	INTL BK RECON &	0.029%	50.011%
652	MINITUBISHI HVY	0.029%	50.039%
653	FIRSTSERVICE CORP COMMON STOCK	0.029%	50.068%
654	STRYKER CORP	0.029%	50.097%
655	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.029%	50.126%
656	CHEVRON CORP SR UNSECURED 03/22 2.411	0.029%	50.154%
657	LAM RESEARCH CORP COMMON STOCK USD.001	0.029%	50.183%
658	MARTINREA INTER	0.029%	50.212%
659	MINITUBISHI CORP	0.029%	50.240%
660	PHILIPS ELECTRO	0.029%	50.269%
661	WESTROCK CO COMMON STOCK	0.029%	50.297%
662	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.029%	50.326%
663	VERMILION ENERGY INC COMMON STOCK	0.028%	50.354%
664	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.028%	50.383%
665	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.028%	50.411%
666	LKQ CORP COMMON STOCK USD.01	0.028%	50.439%
667	TELIASONERA AB	0.028%	50.468%
668	CANADIAN (GOVT	0.028%	50.496%
669	EMERA INC.	0.028%	50.524%
670	NETFLIX INC COMMON STOCK USD.001	0.028%	50.552%
671	RAGING RIVER EX	0.028%	50.580%
672	MICROSEMI	0.028%	50.609%
673	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.028%	50.637%
674	NEW FLYER COMMO	0.028%	50.665%
675	TELEPERFORMANCE	0.028%	50.693%
676	RADIANT OPTO EL	0.028%	50.721%
677	MINITUBISHI UFJ FINL SPON ADR ADR	0.028%	50.748%
678	KONINKLIJKE DSM	0.028%	50.776%
679	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.028%	50.804%
680	BORGWARNER INC COMMON STOCK USD.01	0.028%	50.831%
681	ROYAL MAIL PLC-	0.028%	50.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	BK OF NOVA SCOT	0.028%	50.887%
683	ALCOA CORP COMMON STOCK USD.01	0.028%	50.914%
684	KEYCORP	0.028%	50.942%
685	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.028%	50.969%
686	FRENCH REPUBLIC	0.028%	50.997%
687	UBISOFT ENTERTA	0.027%	51.024%
688	VORNADO REALTY TRUST REIT USD.04	0.027%	51.052%
689	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.027%	51.079%
690	COMERICA INC	0.027%	51.106%
691	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.027%	51.134%
692	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.027%	51.161%
693	INGREDION INC COMMON STOCK USD.01	0.027%	51.188%
694	NETEASE INC ADR ADR USD.0001	0.027%	51.215%
695	GLAXOSMITHKLINE PLC SPON ADR ADR	0.027%	51.242%
696	LANXESS	0.027%	51.269%
697	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.027%	51.296%
698	DUKE ENERGY CORP COMMON STOCK USD.001	0.027%	51.323%
699	IGM FINANCIAL I	0.027%	51.350%
700	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.027%	51.377%
701	PAREX RESOURCES	0.027%	51.404%
702	SWISSCOM AG	0.027%	51.431%
703	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.027%	51.458%
704	CHINA PHARMACEU	0.027%	51.485%
705	TOTAL CAPITAL I	0.027%	51.511%
706	GRAN TIERRA ENE	0.027%	51.538%
707	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.027%	51.565%
708	LAFARGEHOLCIM L	0.027%	51.591%
709	MID AMERICA APARTMENT COMM REIT USD.01	0.027%	51.618%
710	ZIMMER HLDGS IN	0.027%	51.644%
711	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.027%	51.671%
712	FLEXTRONICS INT	0.026%	51.697%
713	LYONDELLBASELL	0.026%	51.724%
714	UNIVERSAL HLTH	0.026%	51.750%
715	JM SMUCKER CO/THE COMMON STOCK	0.026%	51.777%
716	NIPPON STEEL CO	0.026%	51.803%
717	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.026%	51.829%
718	VIVENDI SA	0.026%	51.855%
719	ESSILOR INTERNA	0.026%	51.881%
720	PRAXAIR STK	0.026%	51.907%
721	STATE OF NORTH	0.026%	51.933%
722	COGECO COMMUNIC	0.026%	51.959%
723	TDC A/S	0.026%	51.985%
724	FUJITSU	0.026%	52.011%
725	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.026%	52.037%
726	BK NED GEMEENTE	0.026%	52.063%
727	HSBC HOLDINGS P	0.026%	52.089%
728	CLARIANT AG	0.026%	52.115%
729	ELECTR DE FRANC	0.026%	52.141%
730	NTT DOCOMO INC	0.026%	52.166%
731	MERCK + CO INC SR UNSECURED 02/22 2.35	0.026%	52.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	RHEINMETALL AG	0.026%	52.218%
733	GOODMAN GROUP	0.026%	52.244%
734	NASDAQ INC COMMON STOCK USD.01	0.026%	52.269%
735	HCP INC.	0.026%	52.295%
736	TUI AG	0.026%	52.321%
737	ATOS ORIGIN SA	0.026%	52.346%
738	ALLIED PPTY,REI	0.026%	52.372%
739	SUMITOMO CHEMIC	0.026%	52.397%
740	HOLOGIC INC COMMON STOCK USD.01	0.026%	52.423%
741	HALLIBURTON CO	0.026%	52.449%
742	FISCHER(GEORG)A	0.026%	52.474%
743	SVENSKA HANDELS	0.026%	52.500%
744	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.026%	52.525%
745	ING GROEP NV	0.025%	52.551%
746	AGENCE FRANCAIS	0.025%	52.576%
747	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.025%	52.602%
748	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.025%	52.627%
749	MKS INSTRUMENTS INC COMMON STOCK	0.025%	52.653%
750	MARSH & MCLENNA	0.025%	52.678%
751	SANLAM LIMITED	0.025%	52.704%
752	SHELL INTL.FIN.	0.025%	52.729%
753	NEDERLANDSE WAT	0.025%	52.754%
754	FNF GROUP TRACKING STK USD.0001	0.025%	52.780%
755	POST HOLDINGS INC COMMON STOCK USD.01	0.025%	52.805%
756	MAZDA MOTOR COR	0.025%	52.830%
757	CHINA MERCHANTS	0.025%	52.856%
758	SHOWA DENKO KK	0.025%	52.881%
759	ROYAL BANK OF C	0.025%	52.906%
760	SANOFI 0.5% 13J	0.025%	52.931%
761	EXTRA SPACE STO	0.025%	52.956%
762	GERMANY(FED REP	0.025%	52.982%
763	FAURECIA	0.025%	53.007%
764	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.025%	53.032%
765	AKAMAI TECHNOLO	0.025%	53.057%
766	Cineplex Inc.	0.025%	53.082%
767	CANADIAN REAL E	0.025%	53.107%
768	SECURE ENERGY S	0.025%	53.132%
769	SUZUKI MOTOR CO	0.025%	53.157%
770	NIELSEN HOLDING	0.025%	53.182%
771	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.025%	53.207%
772	HESS CORPORATIO	0.025%	53.232%
773	ARAMARK COMMON STOCK USD.01	0.025%	53.257%
774	GIBSON ENERGY I	0.025%	53.282%
775	FIRST HORIZON N	0.025%	53.306%
776	MICHAEL KORS HO	0.025%	53.331%
777	TAYLOR WIMPEY	0.025%	53.356%
778	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.025%	53.381%
779	WH GROUP LTD	0.025%	53.405%
780	AMP LIMITED	0.025%	53.430%
781	UNITED OVERSEAS	0.025%	53.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	GENUINE PARTS C	0.025%	53.479%
783	LINCOLN NATL CO	0.025%	53.504%
784	CARMAX INC COMMON STOCK USD.5	0.025%	53.529%
785	HUNTSMAN CORP COMMON STOCK USD.01	0.025%	53.553%
786	TDK CORP	0.025%	53.578%
787	ABBVIE INC SR UNSECURED 11/22 2.9	0.024%	53.602%
788	LOEWS CORP COMMON STOCK USD.01	0.024%	53.627%
789	DEXIA CREDIT LO	0.024%	53.651%
790	TOTAL SA SPON ADR ADR	0.024%	53.675%
791	RUSSEL METALS I	0.024%	53.700%
792	FORTESCUE METAL	0.024%	53.724%
793	DEUTSCHE POST A	0.024%	53.748%
794	RSP PERMIAN INC COMMON STOCK USD.01	0.024%	53.773%
795	SMITHS GROUP	0.024%	53.797%
796	IRELAND GOVT BO	0.024%	53.821%
797	SPIRIT AEROSYST	0.024%	53.846%
798	BELLWAY	0.024%	53.870%
799	SSR MINING INC COMMON STOCK	0.024%	53.894%
800	PFIZER INC 0.25	0.024%	53.918%
801	MARKEL CORP COMMON STOCK	0.024%	53.942%
802	BANK RAKYAT IND	0.024%	53.966%
803	QUEBECOR INC 'B	0.024%	53.990%
804	WESTPAC BKG COR	0.024%	54.014%
805	FRESENIUS MEDIC	0.024%	54.038%
806	VODAFONE GROUP PLC SP ADR ADR	0.024%	54.062%
807	NUVISTA ENERGY	0.024%	54.086%
808	LOGAN PROPERTY	0.024%	54.110%
809	CARREFOUR SA	0.024%	54.134%
810	XEROX CORP COMMON STOCK USD1.0	0.024%	54.157%
811	TWITTER INC COMMON STOCK USD.000005	0.024%	54.181%
812	UTD MICRO ELECT	0.024%	54.205%
813	ADECCO SA	0.024%	54.229%
814	JABIL CIRCUIT I	0.024%	54.253%
815	PROGRESSIVE CORP COMMON STOCK USD1.0	0.024%	54.276%
816	GIVAUDAN	0.024%	54.300%
817	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.024%	54.324%
818	GRUPO MEXICO SA	0.024%	54.348%
819	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.024%	54.371%
820	COTY INC CL A COMMON STOCK USD.01	0.024%	54.395%
821	GECINA SA	0.024%	54.418%
822	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.024%	54.442%
823	SANDSTORM GOLD	0.024%	54.465%
824	BANK OF IRELAND	0.024%	54.489%
825	SEMAFO INC COMM	0.024%	54.512%
826	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.023%	54.536%
827	NORTHLAND POWER	0.023%	54.559%
828	AGRICULTURAL BK	0.023%	54.583%
829	WM MORRISON SUP	0.023%	54.606%
830	MEG ENERGY CORP	0.023%	54.630%
831	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.023%	54.653%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	IDEMITSU KOSAN	0.023%	54.677%
833	SBERBANK OF RUS	0.023%	54.700%
834	SEGRO PLC	0.023%	54.723%
835	SMART REAL ESTA	0.023%	54.747%
836	BANCO BBPM SPA	0.023%	54.770%
837	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.023%	54.793%
838	3M CO 0.375% 15	0.023%	54.817%
839	SK ENERGY CO LT	0.023%	54.840%
840	HYUNDAI MOTOR C	0.023%	54.863%
841	BAE SYSTEMS	0.023%	54.886%
842	LG DISPLAY CO	0.023%	54.910%
843	JOHNSON MATTHEY	0.023%	54.933%
844	XL GROUP LTD	0.023%	54.956%
845	FLIR SYSTEMS INC COMMON STOCK USD.01	0.023%	54.979%
846	GENTEX CORP COMMON STOCK USD.06	0.023%	55.003%
847	BORALEX INC CL	0.023%	55.026%
848	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.023%	55.049%
849	EIFFAGE SA	0.023%	55.072%
850	UMICORE	0.023%	55.095%
851	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.023%	55.118%
852	AUTONATION INC	0.023%	55.141%
853	SHIRE PLC	0.023%	55.164%
854	SL GREEN REALTY	0.023%	55.187%
855	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.023%	55.210%
856	PVH CORP COMMON STOCK USD1.0	0.023%	55.233%
857	REXEL PROMESSES	0.023%	55.256%
858	MCCORMICK & CO	0.023%	55.278%
859	UCB	0.023%	55.301%
860	BANK LEUMI LE-I	0.023%	55.324%
861	GCI LIBERTY INC CLASS A COMMON STOCK	0.023%	55.347%
862	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.023%	55.370%
863	TJX COS INC	0.023%	55.392%
864	SUMITOMO ELEC I	0.023%	55.415%
865	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.023%	55.438%
866	ORBITAL ATK INC COMMON STOCK USD.01	0.023%	55.460%
867	POSCO	0.023%	55.483%
868	INTERNATIONAL G	0.023%	55.505%
869	VIFOR PHARMA AG	0.023%	55.528%
870	K&S AG	0.023%	55.550%
871	TIFFANY & CO	0.022%	55.573%
872	BRITISH LAND CO	0.022%	55.595%
873	WESTERN FOREST	0.022%	55.618%
874	ECN CAPITAL COR	0.022%	55.640%
875	BOC HONG KONG H	0.022%	55.662%
876	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.022%	55.685%
877	ADIANT PLC	0.022%	55.707%
878	PARAMOUNT RESOU	0.022%	55.729%
879	AFFILIATED MNGR	0.022%	55.752%
880	EUROPEAN INVEST	0.022%	55.774%
881	CREDIT AGRICOLE	0.022%	55.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.022%	55.818%
883	KINGSPAN GROUP	0.022%	55.840%
884	FIRSTSTRAND LIMIT	0.022%	55.862%
885	BRITISH AMERICAN TOB SP ADR ADR	0.022%	55.884%
886	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.022%	55.906%
887	INFINEON TECHNO	0.022%	55.928%
888	UNIONE DI BAN.	0.022%	55.951%
889	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.022%	55.973%
890	TRINITY INDS	0.022%	55.995%
891	JONES LANG LASA	0.022%	56.017%
892	BALL CORP	0.022%	56.039%
893	JFE HOLDINGS IN	0.022%	56.061%
894	QUANTA SERVICES	0.022%	56.082%
895	PENTAIR PLC	0.022%	56.104%
896	DOMINION RES(VI	0.022%	56.126%
897	WEX INC COMMON STOCK USD.01	0.022%	56.148%
898	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.022%	56.170%
899	FERRARI NV	0.022%	56.192%
900	TOTAL CAPITAL I	0.022%	56.214%
901	RYDER SYSTEM IN	0.022%	56.236%
902	GENERAL ELECTRI	0.022%	56.258%
903	LAND SECURITIES	0.022%	56.280%
904	BAXTER INTL INC	0.022%	56.301%
905	WILLIS TOWERS W	0.022%	56.323%
906	MARTIN MARIETTA	0.022%	56.345%
907	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.022%	56.367%
908	UNILEVER PLC SPONSORED ADR ADR	0.022%	56.389%
909	SUMITOMO RLTY&D	0.022%	56.410%
910	SK C&C CO LTD	0.022%	56.432%
911	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.022%	56.454%
912	NATIONAL OILWEL	0.022%	56.475%
913	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.022%	56.497%
914	SHELL INTERNATI	0.022%	56.519%
915	NEC CORP	0.022%	56.540%
916	AIRBUS GROUP NV	0.022%	56.562%
917	ENDEAVOUR MININ	0.022%	56.583%
918	HP INC COMMON STOCK USD.01	0.022%	56.605%
919	SOUTHERN CO	0.022%	56.626%
920	EXCHANGE INCOME	0.021%	56.648%
921	LOCALIZA RENT A	0.021%	56.669%
922	SINOPHARM GROUP	0.021%	56.691%
923	UTD THERAPEUTIC	0.021%	56.712%
924	Banco Sabadell	0.021%	56.734%
925	S+P GLOBAL INC COMMON STOCK USD1.0	0.021%	56.755%
926	ARROW ELECTRONI	0.021%	56.776%
927	FORTUNA SILVER MINES INC COMMON STOCK	0.021%	56.798%
928	LIBERTY BROADBAND C COMMON STOCK USD.01	0.021%	56.819%
929	BANK OF THE OZARKS COMMON STOCK USD.01	0.021%	56.840%
930	UDR INC REIT USD.01	0.021%	56.862%
931	INPEX CORPORATI	0.021%	56.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	KLEPIERRE	0.021%	56.904%
933	FRESENIUS SE &	0.021%	56.925%
934	DENSO CORP	0.021%	56.947%
935	ELISA OYJ-A	0.021%	56.968%
936	DUKE REALTY CORP REIT USD.01	0.021%	56.989%
937	NRW BANK 0% 11N	0.021%	57.010%
938	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.021%	57.031%
939	AGCO CORP	0.021%	57.052%
940	CSL LIMITED	0.021%	57.073%
941	COMMERZBANK AG	0.021%	57.095%
942	SPAIN GOVERNMENT	0.021%	57.116%
943	NN GROUP NV	0.021%	57.137%
944	JSW STEEL LTD	0.021%	57.158%
945	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.021%	57.179%
946	SUN HUNG KAI PR	0.021%	57.200%
947	OJI PAPER CO	0.021%	57.221%
948	YAMAHA MOTOR CO	0.021%	57.242%
949	AMADEUS IT HLDG	0.021%	57.263%
950	PERRIGO CO PLC	0.021%	57.284%
951	COMMERCE BANCSH	0.021%	57.304%
952	IRON MOUNTAIN INC REIT USD.01	0.021%	57.325%
953	MEDNAX INC	0.021%	57.346%
954	DST SYST INC DE	0.021%	57.367%
955	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.021%	57.388%
956	XYLEM INC COMMON STOCK	0.021%	57.409%
957	FIRST CAPITAL R	0.021%	57.430%
958	SHOPIFY INC CLASS A COMMON STOCK	0.021%	57.450%
959	BERKELEY GROUP	0.021%	57.471%
960	ROSS STORES INC	0.021%	57.492%
961	YASKAWA ELEC CO	0.021%	57.513%
962	BK NED GEMEENTE	0.021%	57.533%
963	HILL ROM HOLDINGS INC COMMON STOCK	0.021%	57.554%
964	NOBLE ENERGY IN	0.021%	57.575%
965	AISIN SEIKI CO	0.021%	57.595%
966	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.021%	57.616%
967	AIR LIQUIDE FIN	0.021%	57.637%
968	WPX ENERGY INC COMMON STOCK	0.021%	57.657%
969	KONINKLIJKE KPN	0.021%	57.678%
970	ATCO LTD CL I N	0.021%	57.698%
971	BIDVEST GROUP L	0.021%	57.719%
972	OSHKOSH CORP COMMON STOCK USD.01	0.021%	57.739%
973	PEYTO EXPLORATI	0.020%	57.760%
974	THOR INDUSTRIES INC COMMON STOCK USD.1	0.020%	57.780%
975	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.020%	57.801%
976	KELT EXPLORATIO	0.020%	57.821%
977	VALEO SA	0.020%	57.841%
978	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.020%	57.861%
979	SHAWCOR LTD	0.020%	57.882%
980	AIR LEASE CORP	0.020%	57.902%
981	US FOODS HOLDING CORP COMMON STOCK USD.01	0.020%	57.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	VOLKSWAGEN AG	0.020%	57.943%
983	LABRADOR IRON O	0.020%	57.963%
984	HALMA	0.020%	57.983%
985	ASML HOLDING NV	0.020%	58.003%
986	SWEDBANK AB	0.020%	58.023%
987	FORTUM OYJ	0.020%	58.043%
988	PULTEGROUP INC.	0.020%	58.064%
989	SINO BIOPHAMACE	0.020%	58.084%
990	TAKEDA PHARMACE	0.020%	58.104%
991	NOMURA HOLD INC	0.020%	58.124%
992	PORSCHE AUTOMOB	0.020%	58.144%
993	SVENSKA HANDELS	0.020%	58.164%
994	ENERCARE INC	0.020%	58.184%
995	TORC OIL & GAS	0.020%	58.204%
996	MINEBEA CO	0.020%	58.224%
997	STERLING BANCORP/DE COMMON STOCK USD.01	0.020%	58.244%
998	ELEMENT FINANCI	0.020%	58.264%
999	SONY CORP SPONSORED ADR ADR	0.020%	58.284%
1000	CHARTWELL RETIR	0.020%	58.304%
1001	MARKS & SPENCER	0.020%	58.324%
1002	AECOM COMMON STOCK USD.01	0.020%	58.344%
1003	AGILE PROPERTY	0.020%	58.364%
1004	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.020%	58.384%
1005	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.020%	58.404%
1006	SUN COMMUNITIES INC REIT USD.01	0.020%	58.424%
1007	ADIDAS AG	0.020%	58.444%
1008	AECON GROUP INC	0.020%	58.463%
1009	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.020%	58.483%
1010	PRECISION DRILLING CORP COMMON STOCK	0.020%	58.503%
1011	TECHNIPFMC PLC	0.020%	58.523%
1012	HEXCEL CORP COMMON STOCK USD.01	0.020%	58.543%
1013	BCO BRADESCO,AD	0.020%	58.563%
1014	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.020%	58.582%
1015	ASB FINANCE LTD	0.020%	58.602%
1016	LG CHEM LTD	0.020%	58.622%
1017	REGENCY CENTERS CORP REIT USD.01	0.020%	58.642%
1018	SENSATA TECHNOL	0.020%	58.661%
1019	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.020%	58.681%
1020	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.020%	58.701%
1021	CHINA RESOURCES	0.020%	58.721%
1022	GARMIN LTD.	0.020%	58.740%
1023	SOUTH32 LTD	0.020%	58.760%
1024	MANPOWER INC	0.020%	58.780%
1025	CARLISLE COS IN	0.020%	58.800%
1026	BROTHERIndustr	0.020%	58.819%
1027	PADDY POWER PLC	0.020%	58.839%
1028	PFIZER INC	0.020%	58.859%
1029	FIRST SOLAR INC	0.020%	58.878%
1030	CATCHER TECHNOL	0.020%	58.898%
1031	WR BERKLEY CORP COMMON STOCK USD.2	0.020%	58.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	USG CORP	0.020%	58.937%
1033	SNAP-ON INC	0.020%	58.957%
1034	VULCAN MATERIAL	0.020%	58.976%
1035	SESA STERLITE	0.019%	58.996%
1036	AALBERTS INDUST	0.019%	59.015%
1037	UNIPER SE	0.019%	59.035%
1038	CHINA UNICOM LT	0.019%	59.054%
1039	WP CAREY INC REIT USD.001	0.019%	59.073%
1040	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.019%	59.093%
1041	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.019%	59.112%
1042	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.019%	59.132%
1043	CHINA PETROLEUM	0.019%	59.151%
1044	KION GROUP AG	0.019%	59.170%
1045	HOWARD HUGHES CORP/THE COMMON STOCK	0.019%	59.190%
1046	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.019%	59.209%
1047	CREE INC COMMON STOCK USD.00125	0.019%	59.228%
1048	AAC TECHNOLOGIE	0.019%	59.248%
1049	GAS NATURAL SDG	0.019%	59.267%
1050	UNUM GROUP	0.019%	59.286%
1051	EVEREST RE GROU	0.019%	59.306%
1052	HEIDELBERGCEMEN	0.019%	59.325%
1053	MASTEC INC	0.019%	59.344%
1054	SVENSKA HANDELS	0.019%	59.363%
1055	DUFREY AG-REG	0.019%	59.382%
1056	FUJIFILM HLDGS	0.019%	59.402%
1057	MEDIOBANCA SPA	0.019%	59.421%
1058	GALP ENERGIA	0.019%	59.440%
1059	WOLSELEY PLC	0.019%	59.459%
1060	HDFC BANK LTD	0.019%	59.478%
1061	BCO BRADESCO,PR	0.019%	59.498%
1062	DEXIA CREDIT LO	0.019%	59.517%
1063	SWISS LIFE HLDG	0.019%	59.536%
1064	LONGFOR PROPERT	0.019%	59.555%
1065	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.019%	59.574%
1066	FUBON FINANCIAL	0.019%	59.593%
1067	BRUNSWICK CORP	0.019%	59.612%
1068	MITSUBISHI ESTA	0.019%	59.631%
1069	ANTHEM INC SR UNSECURED 05/22 3.125	0.019%	59.650%
1070	US dollar - Lon	0.019%	59.669%
1071	ASML HOLDING NV	0.019%	59.688%
1072	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.019%	59.707%
1073	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.019%	59.726%
1074	INTERTEK TESTIN	0.019%	59.745%
1075	JUNIPER NETWORK	0.019%	59.764%
1076	STOCKLAND TRUST	0.019%	59.783%
1077	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.019%	59.802%
1078	OMV AG	0.019%	59.821%
1079	TERADYNE INC	0.019%	59.840%
1080	ZOETIS INC COMMON STOCK USD.01	0.019%	59.858%
1081	AEGON N.V.	0.019%	59.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	CREDIT ACCEPTAN	0.019%	59.896%
1083	COCA COLA HBC A	0.019%	59.915%
1084	SHINHAN FINANCI	0.019%	59.934%
1085	GN STORE NORD	0.019%	59.952%
1086	KILROY REALTY C	0.019%	59.971%
1087	SYNNEX CORP COMMON STOCK USD.001	0.019%	59.990%
1088	APTARGROUP INC COMMON STOCK USD.01	0.019%	60.008%
1089	TCF FINL CORP	0.019%	60.027%
1090	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.019%	60.046%
1091	GREAT CANADIAN	0.019%	60.064%
1092	GLOBAL PAYMENTS INC COMMON STOCK	0.019%	60.083%
1093	UNEDIC ASSEO 1.	0.019%	60.102%
1094	FRANCO NEVADA CORP COMMON STOCK	0.019%	60.120%
1095	KIRIN HOLDINGS	0.019%	60.139%
1096	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.019%	60.158%
1097	CAPITAL POWER C	0.019%	60.176%
1098	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.019%	60.195%
1099	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.019%	60.213%
1100	NEVSUN RESOURCES LTD COMMON STOCK	0.019%	60.232%
1101	VALIDUS HOLDING	0.019%	60.251%
1102	HYDRO ONE LTD	0.019%	60.269%
1103	DELL TECHNOLOGIES INC CL V TRACKING STK	0.019%	60.288%
1104	SKAND ENSKILDA	0.019%	60.306%
1105	SONOCO PRODUCTS	0.019%	60.325%
1106	NIPPON BUILDING	0.019%	60.343%
1107	ELECTRONIC ARTS	0.018%	60.362%
1108	ARCONIC INC COMMON STOCK	0.018%	60.380%
1109	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.018%	60.399%
1110	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.018%	60.417%
1111	ARRIS INTERNATI	0.018%	60.436%
1112	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.018%	60.454%
1113	ORACLE CORP SR UNSECURED 05/22 2.5	0.018%	60.472%
1114	TOSOH CORP	0.018%	60.491%
1115	MIZUHO FINANCIA	0.018%	60.509%
1116	SPARTAN ENERGY	0.018%	60.528%
1117	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.018%	60.546%
1118	TRICAN WELL SER	0.018%	60.564%
1119	DEXIA CREDIT LO	0.018%	60.583%
1120	PRICELINE GROUP	0.018%	60.601%
1121	COOPER COS INC	0.018%	60.619%
1122	ABN AMRO GROUP	0.018%	60.637%
1123	BALOISE- HOLDIN	0.018%	60.656%
1124	EXPEDIA GROUP INC COMMON STOCK USD.001	0.018%	60.674%
1125	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.018%	60.692%
1126	MARUBENI CORP	0.018%	60.710%
1127	TORAY INDS INC	0.018%	60.728%
1128	TOYOTA TSUSHO C	0.018%	60.747%
1129	INTUIT INC COMMON STOCK USD.01	0.018%	60.765%
1130	EQUIFAX INC	0.018%	60.783%
1131	MARATHON OIL CO	0.018%	60.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	RANDSTAD HOLDIN	0.018%	60.819%
1133	RAIFFEISEN BANK	0.018%	60.837%
1134	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.018%	60.855%
1135	SPIRAX-SARCO EN	0.018%	60.873%
1136	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.018%	60.892%
1137	CATALENT INC COMMON STOCK USD.01	0.018%	60.910%
1138	NORDEA BANK AB	0.018%	60.928%
1139	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.018%	60.946%
1140	BANK OF MONTREA	0.018%	60.964%
1141	DIRECT LINE INS	0.018%	60.982%
1142	NATIONAL RETAIL PROPERTIES REIT USD.01	0.018%	61.000%
1143	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.018%	61.018%
1144	SUMITOMO MITSUI	0.018%	61.036%
1145	OLIN CORP	0.018%	61.054%
1146	MURATA MFG CO	0.018%	61.072%
1147	EXELON CORP COMMON STOCK	0.018%	61.090%
1148	SAINSBURY (J) P	0.018%	61.108%
1149	JAZZ PHARMACEUT	0.018%	61.126%
1150	PTT EXP&PROD-FG	0.018%	61.144%
1151	SHIMAO PROPERTY	0.018%	61.161%
1152	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.018%	61.179%
1153	GALAXY ENTERTAI	0.018%	61.197%
1154	L'OREAL	0.018%	61.215%
1155	LAS VEGAS SANDS	0.018%	61.233%
1156	ROYAL DUTCH SH-	0.018%	61.251%
1157	HAMMERSON	0.018%	61.269%
1158	PRIMERICA INC COMMON STOCK	0.018%	61.286%
1159	CIMAREX ENERGY CO COMMON STOCK USD.01	0.018%	61.304%
1160	MURPHY OIL CORP	0.018%	61.322%
1161	FEDERAL REALTY INVS TRUST REIT USD.01	0.018%	61.340%
1162	SALESFORCE.COM	0.018%	61.357%
1163	SKF AB - B SHAR	0.018%	61.375%
1164	WILLIAMS-SONOMA	0.018%	61.393%
1165	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.018%	61.411%
1166	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.018%	61.428%
1167	SPAIN GOVERNMEN	0.018%	61.446%
1168	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.018%	61.464%
1169	AJINOMOTO CO IN	0.018%	61.481%
1170	SWATCH GROUP	0.018%	61.499%
1171	GAMING AND LEISURE PROPERTIE REIT	0.018%	61.517%
1172	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.018%	61.534%
1173	ORIGIN ENERGY L	0.018%	61.552%
1174	FLOWSERVE CORP COMMON STOCK USD1.25	0.018%	61.570%
1175	DOUGLAS EMMETT INC REIT USD.01	0.018%	61.587%
1176	SLM CORP COMMON STOCK USD.2	0.018%	61.605%
1177	IMPERIAL TOBACC	0.018%	61.622%
1178	CINTAS CORP	0.018%	61.640%
1179	LIBERTY PROPERTY TRUST REIT USD.001	0.018%	61.657%
1180	MACERICH CO	0.018%	61.675%
1181	ITOCHU CORP	0.018%	61.693%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.018%	61.710%
1183	BUNGE LTD COMMON STOCK USD.01	0.018%	61.728%
1184	CANACCORD FINAN	0.018%	61.745%
1185	CERNER CORP	0.018%	61.763%
1186	PHOENIX GROUP H	0.017%	61.780%
1187	DOVER CORP	0.017%	61.798%
1188	LOGMEIN INC COMMON STOCK USD.01	0.017%	61.815%
1189	DAI-ICHI LIFE	0.017%	61.832%
1190	RENAISSANCE RE	0.017%	61.850%
1191	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	61.867%
1192	LAZARD LTD CL A COMMON STOCK USD.01	0.017%	61.885%
1193	VESTAS WIND SYS	0.017%	61.902%
1194	NEWELL BRANDS INC COMMON STOCK USD1.0	0.017%	61.920%
1195	ONEOK INC	0.017%	61.937%
1196	ENAGAS	0.017%	61.954%
1197	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.017%	61.972%
1198	BRITISH TELECOM	0.017%	61.989%
1199	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.017%	62.007%
1200	VENTURE CORP	0.017%	62.024%
1201	LLOYDS BANKING	0.017%	62.041%
1202	AMDOCS LTD COMMON STOCK GBP.0001	0.017%	62.059%
1203	DEUTSCHE BOERSE	0.017%	62.076%
1204	STATOIL ASA COMPANY GUAR 01/24 2.65	0.017%	62.093%
1205	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.017%	62.111%
1206	LANDWIRT RENTEN	0.017%	62.128%
1207	ERICSSON LM-B S	0.017%	62.145%
1208	MITEL NETWORKS	0.017%	62.163%
1209	DEXUS PROPERTY	0.017%	62.180%
1210	WW GRAINGER INC	0.017%	62.197%
1211	FLUGHAFEN ZUERI	0.017%	62.214%
1212	EAST WEST BANCORP INC COMMON STOCK USD.001	0.017%	62.232%
1213	GENERAL MILLS I	0.017%	62.249%
1214	SOMPO JAPAN NIP	0.017%	62.266%
1215	KAPSTONE PAPER	0.017%	62.283%
1216	E TRADE FINANCI	0.017%	62.300%
1217	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.017%	62.317%
1218	HYUNDAI MOBIS	0.017%	62.335%
1219	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.017%	62.352%
1220	CHRISTIAN HANSE	0.017%	62.369%
1221	mitsui chemical	0.017%	62.386%
1222	ZIONS BANCORP	0.017%	62.403%
1223	ATS AUTOMATION	0.017%	62.420%
1224	APPLE INC 1.55%	0.017%	62.437%
1225	CAMDEN PROPERTY	0.017%	62.454%
1226	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	62.471%
1227	AON PLC	0.017%	62.488%
1228	HARLEY DAVIDSON	0.017%	62.505%
1229	HELVETIA HOLDIN	0.017%	62.522%
1230	AMERICAN HOMES 4 RENT A REIT USD.01	0.017%	62.539%
1231	NOKIAN RENKAAT	0.017%	62.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	JYSKE BANK A/S	0.017%	62.573%
1233	SINGAPORE AIRLI	0.017%	62.590%
1234	BARLOWORLD LTD	0.017%	62.607%
1235	FLUOR CORP COMMON STOCK USD.01	0.017%	62.624%
1236	ACKERMANS & VAN	0.017%	62.641%
1237	SVENSKA CELLULO	0.017%	62.658%
1238	KIMBERLY-CLARK	0.017%	62.675%
1239	SEKISUI CHEMICA	0.017%	62.692%
1240	ASSURANT INC COMMON STOCK USD.01	0.017%	62.709%
1241	MEGGITT	0.017%	62.726%
1242	MARVELL TECH GR	0.017%	62.743%
1243	FORTIVE CORP COMMON STOCK USD.01	0.017%	62.759%
1244	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.017%	62.776%
1245	PEABODY ENERGY CORP COMMON STOCK	0.017%	62.793%
1246	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.017%	62.810%
1247	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.017%	62.827%
1248	TOTAL CAPITAL I	0.017%	62.844%
1249	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.017%	62.860%
1250	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.017%	62.877%
1251	RECKITT BENCKIS	0.017%	62.894%
1252	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.017%	62.911%
1253	BARCLAYS ADR-EA	0.017%	62.928%
1254	HUHTAMAKI OY	0.017%	62.944%
1255	SKECHERS USA INC CL A COMMON STOCK USD.001	0.017%	62.961%
1256	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.017%	62.978%
1257	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.017%	62.994%
1258	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.017%	63.011%
1259	PACWEST BANCORP COMMON STOCK	0.017%	63.028%
1260	AMER ELEC POWER	0.017%	63.044%
1261	ON ASSIGNMENT INC COMMON STOCK USD.01	0.017%	63.061%
1262	GROWTHPOINT PRO	0.017%	63.078%
1263	GALAPAGOS NV	0.017%	63.094%
1264	LEGGETT + PLATT INC COMMON STOCK USD.01	0.017%	63.111%
1265	CTBC FINANCIAL	0.017%	63.128%
1266	DAIWA HOUSE IND	0.017%	63.144%
1267	CASCADES INC	0.017%	63.161%
1268	MICROCHIP TECHN	0.017%	63.177%
1269	WINTRUST FINANCIAL CORP COMMON STOCK	0.017%	63.194%
1270	MIRVAC GROUP RE	0.017%	63.211%
1271	JPMORGAN CHASE	0.017%	63.227%
1272	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.017%	63.244%
1273	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.017%	63.260%
1274	FOOT LOCKER INC COMMON STOCK USD.01	0.017%	63.277%
1275	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.017%	63.293%
1276	FUJI HEAVY INDS	0.017%	63.310%
1277	HELMERICH & PAY	0.017%	63.326%
1278	MOL HUNGARIAN O	0.017%	63.343%
1279	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.016%	63.359%
1280	PURE INDUSTRIAL	0.016%	63.376%
1281	SPECTRIS PLC	0.016%	63.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.016%	63.409%
1283	ELECTRICITE DE	0.016%	63.425%
1284	NATIONAL AUSTRA	0.016%	63.442%
1285	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.016%	63.458%
1286	GLAXOSMITHKLINE	0.016%	63.474%
1287	HOME CAP GRP IN	0.016%	63.491%
1288	GRUBHUB INC COMMON STOCK USD.0001	0.016%	63.507%
1289	DISCOVERY HLDGS	0.016%	63.523%
1290	SBI HOLDINGS IN	0.016%	63.540%
1291	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.016%	63.556%
1292	CENTENNIAL RESO	0.016%	63.573%
1293	CDN UTILS LTD N	0.016%	63.589%
1294	ISUZU MOTORS	0.016%	63.605%
1295	INCITEC PIVOT	0.016%	63.621%
1296	IBM CORP SR UNSECURED 02/21 2.25	0.016%	63.638%
1297	ENTEGRIS INC COMMON STOCK USD.01	0.016%	63.654%
1298	BEMIS COMPANY COMMON STOCK USD.1	0.016%	63.670%
1299	COMINAR REAL ES	0.016%	63.686%
1300	THE FOSCHINI GR	0.016%	63.703%
1301	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.016%	63.719%
1302	LAGARDERE S.C.A	0.016%	63.735%
1303	HANCOCK HOLDING	0.016%	63.751%
1304	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.016%	63.767%
1305	AVNET INC	0.016%	63.784%
1306	BNP PARIBAS SA	0.016%	63.800%
1307	AGILENT TECHNOL	0.016%	63.816%
1308	CYPRESS SEMICON	0.016%	63.832%
1309	MS&AD INSURANCE	0.016%	63.848%
1310	CUBESMART REIT USD.01	0.016%	63.864%
1311	BHARTI AIRTEL L	0.016%	63.880%
1312	BROWN + BROWN INC COMMON STOCK USD.1	0.016%	63.897%
1313	EUROPEAN INVEST	0.016%	63.913%
1314	ROYAL GOLD INC	0.016%	63.929%
1315	AMKOR TECHNOLOG	0.016%	63.945%
1316	GEMALTO NV	0.016%	63.961%
1317	JAPAN REAL ESTA	0.016%	63.977%
1318	INCHCAPE PLC	0.016%	63.993%
1319	INNERGEX RENEWA	0.016%	64.009%
1320	PRAIRIESKY ROYA	0.016%	64.025%
1321	TREVALI MINING	0.016%	64.041%
1322	DOREL INDS INC	0.016%	64.057%
1323	KIRBY CORP	0.016%	64.073%
1324	BAYTEX ENERGY CORP COMMON STOCK	0.016%	64.089%
1325	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.016%	64.105%
1326	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.016%	64.121%
1327	DEXIA CREDIT LO	0.016%	64.137%
1328	BANKUNITED INC COMMON STOCK USD.01	0.016%	64.153%
1329	OBAYASHI CORP	0.016%	64.169%
1330	TORCHMARK CORP COMMON STOCK USD1.0	0.016%	64.185%
1331	MERLIN PROPERTI	0.016%	64.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.016%	64.216%
1333	MONDI PLC	0.016%	64.232%
1334	DANA HOLDING CO	0.016%	64.248%
1335	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	64.264%
1336	DYCOM INDUSTRIE	0.016%	64.280%
1337	ILG INC COMMON STOCK USD.01	0.016%	64.296%
1338	CHINA UNICOM	0.016%	64.312%
1339	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.016%	64.327%
1340	DELPHI AUTOMOTI	0.016%	64.343%
1341	MURPHY USA INC COMMON STOCK	0.016%	64.359%
1342	IMPERIAL HOLDIN	0.016%	64.375%
1343	GRANITE REAL ES	0.016%	64.391%
1344	PT UNITED TRACT	0.016%	64.406%
1345	FAMILYMART CO	0.016%	64.422%
1346	OC OERLIKON COR	0.016%	64.438%
1347	HILLENBRAND INC COMMON STOCK	0.016%	64.454%
1348	TULLOW OIL PLC	0.016%	64.469%
1349	ANZ (INT'L) LD	0.016%	64.485%
1350	HOME BANCSHARES INC COMMON STOCK USD.01	0.016%	64.501%
1351	LOJAS RENNER SA	0.016%	64.516%
1352	KB FINANCIAL GR	0.016%	64.532%
1353	INTL BANK FOR R	0.016%	64.548%
1354	ASTELLAS PHARMA	0.016%	64.563%
1355	MICROSOFT CORP	0.016%	64.579%
1356	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.016%	64.594%
1357	NSK	0.016%	64.610%
1358	DREAM GLOBAL RE	0.016%	64.626%
1359	MOSAIC CO	0.016%	64.641%
1360	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.016%	64.657%
1361	STELLA JONES IN	0.016%	64.672%
1362	GENTING BHD	0.015%	64.688%
1363	AMPHENOL CORP	0.015%	64.703%
1364	CANADA HOUSING	0.015%	64.719%
1365	BHP BILLITON PL	0.015%	64.734%
1366	FREEHOLD ROYALT	0.015%	64.749%
1367	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.015%	64.765%
1368	ERSTE GROUP BAN	0.015%	64.780%
1369	BURBERRY GROUP	0.015%	64.796%
1370	GENPACT LIMITED	0.015%	64.811%
1371	NAVIENT CORP COMMON STOCK USD.01	0.015%	64.826%
1372	BPCE SA COMPANY GUAR 04/24 4	0.015%	64.842%
1373	COPART INC	0.015%	64.857%
1374	SOUTH STATE CORP COMMON STOCK USD2.5	0.015%	64.873%
1375	GPT GROUP	0.015%	64.888%
1376	ANHEUSER-BUSCH	0.015%	64.903%
1377	ASSURED GUARANT	0.015%	64.919%
1378	TELEFLEX INC COMMON STOCK USD1.0	0.015%	64.934%
1379	WILLIAM HILL PL	0.015%	64.949%
1380	DAIWA SECURITIE	0.015%	64.965%
1381	INTL CONS AIRLI	0.015%	64.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	TELE2 AB-B SHS	0.015%	64.995%
1383	ENSIGN ENERGY S	0.015%	65.010%
1384	FEDERATED INVES	0.015%	65.026%
1385	REDEFINE PROPER	0.015%	65.041%
1386	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.015%	65.056%
1387	KIMCO REALTY	0.015%	65.071%
1388	KLX INC COMMON STOCK USD.01	0.015%	65.087%
1389	MORNEAU SHEPELL	0.015%	65.102%
1390	WHITBREAD PLC	0.015%	65.117%
1391	CBOE GLOBAL MARKETS INC COMMON STOCK	0.015%	65.132%
1392	TOKYU FUDOSAN H	0.015%	65.148%
1393	DARDEN RESTAURA	0.015%	65.163%
1394	POSCO	0.015%	65.178%
1395	CAIXABANK	0.015%	65.193%
1396	WILLIAM DEMANT	0.015%	65.208%
1397	AXIS CAPITAL HO	0.015%	65.224%
1398	VEREIT INC REIT USD.01	0.015%	65.239%
1399	ITALY BUONI POL	0.015%	65.254%
1400	FURUKAWA ELECTR	0.015%	65.269%
1401	TRUWORTHS INTER	0.015%	65.284%
1402	CASEYS GEN STOR	0.015%	65.300%
1403	WOOD GROUP (JOH	0.015%	65.315%
1404	INTERDIGITAL IN	0.015%	65.330%
1405	VF CORP	0.015%	65.345%
1406	ADVANCED SEMICO	0.015%	65.360%
1407	ESSENT GROUP LT	0.015%	65.375%
1408	COPA HOLDINGS S	0.015%	65.390%
1409	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.015%	65.406%
1410	ANGLOGOLD ASHANTI SPON ADR ADR	0.015%	65.421%
1411	WATSCO INC COMMON STOCK USD.5	0.015%	65.436%
1412	PANDORA A/S	0.015%	65.451%
1413	Arch Capital Gr	0.015%	65.466%
1414	HCL TECHNOLOGIE	0.015%	65.481%
1415	BEAZLEY PLC	0.015%	65.496%
1416	SEMICONDUCTOR M	0.015%	65.511%
1417	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.015%	65.526%
1418	YES BANK LTD	0.015%	65.541%
1419	TEIJIN	0.015%	65.556%
1420	NORBORD INC COMMON STOCK	0.015%	65.571%
1421	GROUP 4 SECURIC	0.015%	65.586%
1422	GS HOLDINGS COR	0.015%	65.601%
1423	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	65.616%
1424	HANA FINANCIAL	0.015%	65.631%
1425	CHIMEI INNOLUX	0.015%	65.646%
1426	INVITATION HOMES INC REIT USD.01	0.015%	65.661%
1427	ISHIKAWAJIMA HA	0.015%	65.676%
1428	HANG SENG BANK	0.015%	65.690%
1429	PFIZER INC SR UNSECURED 12/21 2.2	0.015%	65.705%
1430	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	65.720%
1431	H.B. FULLER CO. COMMON STOCK USD1.0	0.015%	65.735%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	DCT INDUSTRIAL TRUST INC REIT USD.01	0.015%	65.750%
1433	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.015%	65.764%
1434	LARSEN & TOUBRO	0.015%	65.779%
1435	HCA HEALTHCARE INC COMMON STOCK USD.01	0.015%	65.794%
1436	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.015%	65.809%
1437	VOYA FINANCIAL INC COMMON STOCK USD.01	0.015%	65.823%
1438	SANDERSON FARMS INC COMMON STOCK USD1.0	0.015%	65.838%
1439	KNIGHT THERAPEU	0.015%	65.853%
1440	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.015%	65.868%
1441	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.015%	65.882%
1442	REXNORD CORP COMMON STOCK USD.01	0.015%	65.897%
1443	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.015%	65.912%
1444	TARGET CORP SR UNSECURED 01/22 2.9	0.015%	65.926%
1445	EASTMAN CHEMICA	0.015%	65.941%
1446	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.015%	65.956%
1447	EXTENDED STAY AMERICA INC UNIT USD.01	0.015%	65.970%
1448	SUMITOMO HEAVY	0.015%	65.985%
1449	CHINA SHENHUA E	0.015%	66.000%
1450	NU SKIN ENTERPR	0.015%	66.014%
1451	ITT INC COMMON STOCK USD1.0	0.015%	66.029%
1452	ABN AMRO BANK N	0.015%	66.044%
1453	ST JAMES PLACE	0.015%	66.058%
1454	MAPFRE SA	0.015%	66.073%
1455	FIRSTCASH INC COMMON STOCK USD.01	0.015%	66.088%
1456	LENOVO GROUP LT	0.015%	66.102%
1457	TRACTOR SUPPLY	0.015%	66.117%
1458	TATA MOTORS LTD	0.015%	66.131%
1459	AMERCO COMMON STOCK USD.25	0.015%	66.146%
1460	MIDDLEBY CORP COMMON STOCK USD.01	0.015%	66.160%
1461	IG GROUP HLDGS	0.015%	66.175%
1462	ANHUI CONCH CEM	0.015%	66.190%
1463	APARTMENT INVT + MGMT CO A REIT USD.01	0.015%	66.204%
1464	DREAM OFFICE RE	0.015%	66.219%
1465	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.015%	66.233%
1466	INTERNATIONAL F	0.015%	66.248%
1467	KINGBOARD CHEMI	0.015%	66.262%
1468	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.015%	66.277%
1469	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.014%	66.291%
1470	KESKO	0.014%	66.306%
1471	BANK HAPOALIM B	0.014%	66.320%
1472	CRANE CO	0.014%	66.335%
1473	CARLSBERG	0.014%	66.349%
1474	ITAU UNIBANCO H SPON PRF ADR ADR	0.014%	66.363%
1475	BBA AVIATION	0.014%	66.378%
1476	KERRY GROUP PLC	0.014%	66.392%
1477	DS SMITH PLC	0.014%	66.407%
1478	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.014%	66.421%
1479	BRITISH SKY BRO	0.014%	66.435%
1480	DELUXE CORP	0.014%	66.450%
1481	JAPAN TOBACCO I	0.014%	66.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	NIPPON TEL&TEL	0.014%	66.478%
1483	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.014%	66.493%
1484	MAXIM INTEGRATE	0.014%	66.507%
1485	VICINITY CENTER	0.014%	66.521%
1486	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.014%	66.536%
1487	UBS GROUP	0.014%	66.550%
1488	FRAPORT AG	0.014%	66.564%
1489	HKT TRUST	0.014%	66.579%
1490	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.014%	66.593%
1491	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.014%	66.607%
1492	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.014%	66.622%
1493	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.014%	66.636%
1494	IPG PHOTONICS C	0.014%	66.650%
1495	SHOPRITE HLDGS	0.014%	66.664%
1496	FNB CORP COMMON STOCK USD.01	0.014%	66.678%
1497	STATE OF NORTH	0.014%	66.693%
1498	SHERWIN WILLIAM	0.014%	66.707%
1499	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.014%	66.721%
1500	ALARIS ROYALTY	0.014%	66.735%
1501	DERWENT LONDON	0.014%	66.749%
1502	KAO CORP	0.014%	66.763%
1503	AMER SPORTS OYJ	0.014%	66.777%
1504	HONG KONG EXCHA	0.014%	66.792%
1505	CALLON PETROLEUM CO COMMON STOCK USD.01	0.014%	66.806%
1506	LIVANOVA PLC	0.014%	66.820%
1507	INDIABULLS HOUS	0.014%	66.834%
1508	TEMASEK FINANCI	0.014%	66.848%
1509	XILINX INC	0.014%	66.862%
1510	CHINA COMMUNICA	0.014%	66.876%
1511	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.014%	66.890%
1512	AVIGILON CORP C	0.014%	66.904%
1513	COMCAST CORP COMPANY GUAR 08/25 3.375	0.014%	66.918%
1514	TRANSOCEAN LTD	0.014%	66.932%
1515	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.014%	66.946%
1516	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.014%	66.960%
1517	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.014%	66.974%
1518	SKYWEST INC COMMON STOCK	0.014%	66.988%
1519	PARK HOTELS + RESORTS INC REIT USD.01	0.014%	67.002%
1520	HUBBELL INC COMMON STOCK USD.01	0.014%	67.016%
1521	MOODY S CORP COMMON STOCK USD.01	0.014%	67.030%
1522	JEAN COUTU GRP	0.014%	67.044%
1523	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.014%	67.058%
1524	CLEAN HARBOR IN	0.014%	67.072%
1525	CNH INDUSTRIAL	0.014%	67.086%
1526	ALBEMARLE CORP	0.014%	67.100%
1527	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.014%	67.114%
1528	UMPQUA HOLDINGS CORP COMMON STOCK	0.014%	67.128%
1529	TOKYO ELECTRON	0.014%	67.142%
1530	CYRUSONE INC REIT USD.01	0.014%	67.156%
1531	CORELOGIC INC COMMON STOCK USD1.0	0.014%	67.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.014%	67.184%
1533	SUMITOMO CORP	0.014%	67.198%
1534	EPR PROPERTIES REIT USD.01	0.014%	67.211%
1535	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.014%	67.225%
1536	MICROSOFT CORP	0.014%	67.239%
1537	WOODWARD INC COMMON STOCK USD.00292	0.014%	67.253%
1538	EMPRESA BRASILE	0.014%	67.267%
1539	ALSTOM	0.014%	67.281%
1540	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.014%	67.295%
1541	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.014%	67.308%
1542	OSRAM LICHT AG	0.014%	67.322%
1543	JULIUS BAER GRO	0.014%	67.336%
1544	FILA KOREA LTD	0.014%	67.350%
1545	NORTH WEST CO I	0.014%	67.364%
1546	SCOR	0.014%	67.377%
1547	SUZANO PAPEL E	0.014%	67.391%
1548	IBERIABANK CORP	0.014%	67.405%
1549	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.014%	67.419%
1550	BCA POP EMILIA	0.014%	67.432%
1551	ORICA LIMITED	0.014%	67.446%
1552	HAEMONETICS COR	0.014%	67.460%
1553	DONALDSON CO IN	0.014%	67.473%
1554	CNX RESOURCES CORP COMMON STOCK USD.01	0.014%	67.487%
1555	ANSYS INC COMMON STOCK USD.01	0.014%	67.501%
1556	CIFI HOLDINGS G	0.014%	67.514%
1557	POPULAR INC COMMON STOCK USD.01	0.014%	67.528%
1558	BP CAPITAL MARK	0.014%	67.542%
1559	YUM BRANDS INC COMMON STOCK	0.014%	67.555%
1560	TARGA RESOURCES CORP COMMON STOCK USD.001	0.014%	67.569%
1561	BUCHER IND-REGD	0.014%	67.583%
1562	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.014%	67.596%
1563	CENTRICA PLC	0.014%	67.610%
1564	STORE CAPITAL CORP REIT USD.01	0.014%	67.624%
1565	CIRRUS LOGIC IN	0.014%	67.637%
1566	DISCOVERY INC C COMMON STOCK USD.01	0.014%	67.651%
1567	VONOVIA SE	0.014%	67.664%
1568	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.014%	67.678%
1569	FOREST CITY REALTY TRUST A REIT USD.01	0.014%	67.692%
1570	TATE & LYLE	0.014%	67.705%
1571	EAST JAPAN RAIL	0.014%	67.719%
1572	BARRY CALLEBAUT	0.014%	67.732%
1573	VISTRA ENERGY CORP COMMON STOCK	0.014%	67.746%
1574	SANDVIK AB	0.014%	67.760%
1575	SVENSKA HANDELS	0.014%	67.773%
1576	YY INC ADR ADR USD.00001	0.014%	67.787%
1577	CAP GEMINI	0.014%	67.800%
1578	SEB SA	0.014%	67.814%
1579	TAIWAN CEMENT	0.014%	67.827%
1580	AMGEN INC 1.25%	0.014%	67.841%
1581	CONDUENT INC COMMON STOCK USD.01	0.014%	67.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	SYSCO CORP COMMON STOCK USD1.0	0.014%	67.868%
1583	COLFAX CORP	0.014%	67.882%
1584	SAPPI	0.014%	67.895%
1585	WESTSHORE TERMI	0.014%	67.909%
1586	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.014%	67.922%
1587	SUNNY OPTICAL T	0.013%	67.936%
1588	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.013%	67.949%
1589	KEMPER CORP COMMON STOCK USD.1	0.013%	67.963%
1590	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.013%	67.976%
1591	HANKYU CORP	0.013%	67.990%
1592	FISERV INC COMMON STOCK USD.01	0.013%	68.003%
1593	EAGLE MATERIALS	0.013%	68.016%
1594	KURARAY CO	0.013%	68.030%
1595	PRICELINE GROUP	0.013%	68.043%
1596	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.013%	68.057%
1597	BCO DO BRASIL S	0.013%	68.070%
1598	BCO BRADESCO SA	0.013%	68.084%
1599	NOVOZYMES A/S	0.013%	68.097%
1600	TATA CONSULTANC	0.013%	68.110%
1601	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.013%	68.124%
1602	MOMO INC SPON ADR ADR USD.0001	0.013%	68.137%
1603	SUNRISE COMMUNC	0.013%	68.151%
1604	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.013%	68.164%
1605	GAM HOLDING LTD	0.013%	68.177%
1606	KERING	0.013%	68.191%
1607	WESCO INTERNATI	0.013%	68.204%
1608	ASSOCD BANC-COR	0.013%	68.218%
1609	CIGNA CORP SR UNSECURED 02/22 4	0.013%	68.231%
1610	BIO TECHNE CORP COMMON STOCK USD.01	0.013%	68.244%
1611	BARNES GROUP INC COMMON STOCK USD.01	0.013%	68.258%
1612	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.013%	68.271%
1613	UNI-SELECT INC	0.013%	68.284%
1614	NUVASIVE INC COMMON STOCK USD.001	0.013%	68.297%
1615	CHINA GAS HOLDI	0.013%	68.311%
1616	IVANHOE MINES L	0.013%	68.324%
1617	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.013%	68.337%
1618	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.013%	68.351%
1619	UBE INDUSTRIES	0.013%	68.364%
1620	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.013%	68.377%
1621	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.013%	68.390%
1622	HENRY SCHEIN CO	0.013%	68.404%
1623	UNITED URBAN IN	0.013%	68.417%
1624	ARTIS REAL ESTA	0.013%	68.430%
1625	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.013%	68.443%
1626	INTESA SANPAOLO	0.013%	68.457%
1627	RALPH LAUREN CORP COMMON STOCK USD.01	0.013%	68.470%
1628	DOWNER EDI LTD	0.013%	68.483%
1629	LEGG MASON INC COMMON STOCK USD.1	0.013%	68.496%
1630	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.013%	68.510%
1631	SLEEP COUNTRY C	0.013%	68.523%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	INNOGY SE	0.013%	68.536%
1633	CHINA STEEL	0.013%	68.549%
1634	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.013%	68.562%
1635	BENDIGO AND ADE	0.013%	68.576%
1636	DAIWA SECS GROU	0.013%	68.589%
1637	CARTER S INC COMMON STOCK USD.01	0.013%	68.602%
1638	LIXIL GROUP COR	0.013%	68.615%
1639	BRENTAG AG	0.013%	68.628%
1640	CHINA GOLD INTL	0.013%	68.641%
1641	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.013%	68.655%
1642	DENMARK GOVERN	0.013%	68.668%
1643	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	68.681%
1644	SAFRAN SA	0.013%	68.694%
1645	ANGLOVAAL INDS	0.013%	68.707%
1646	ASSA ABLOY AB	0.013%	68.720%
1647	WORTHINGTON IND	0.013%	68.733%
1648	PRUDENTIAL CORP	0.013%	68.746%
1649	SEKISUI HOUSE	0.013%	68.760%
1650	HIGHWOODS PROPE	0.013%	68.773%
1651	CIMB GROUP HOLD	0.013%	68.786%
1652	PDC ENERGY INC COMMON STOCK USD.01	0.013%	68.799%
1653	CRODA INTERNATI	0.013%	68.812%
1654	TAIHEIYO CEMENT	0.013%	68.825%
1655	LITTELFUSE INC COMMON STOCK USD.01	0.013%	68.838%
1656	TERADATA CORP COMMON STOCK USD.01	0.013%	68.851%
1657	EURO FIN STABIL	0.013%	68.864%
1658	COBHAM PLC	0.013%	68.877%
1659	OLD NATIONAL BANCORP COMMON STOCK	0.013%	68.890%
1660	ICICI BANK LTD	0.013%	68.903%
1661	TEMENOS GROUP A	0.013%	68.916%
1662	MITSUBISHI GAS	0.013%	68.929%
1663	VOESTALPINE AG	0.013%	68.942%
1664	FASTENAL	0.013%	68.955%
1665	L-BANK BW FOERD	0.013%	68.968%
1666	MILLICOM INTL C	0.013%	68.981%
1667	FMC CORP	0.013%	68.994%
1668	ARCH COAL INC A COMMON STOCK USD.01	0.013%	69.007%
1669	NEDERLANDSE	0.013%	69.020%
1670	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	69.033%
1671	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.013%	69.046%
1672	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.013%	69.059%
1673	NEDCOR LTD ZAR1	0.013%	69.072%
1674	EXXON MOBIL COR	0.013%	69.085%
1675	SPRINT CORP COMMON STOCK USD.01	0.013%	69.097%
1676	SONOVA HOLDING	0.013%	69.110%
1677	BIG LOTS INC COMMON STOCK USD.01	0.013%	69.123%
1678	KONICA MINOLTA	0.013%	69.136%
1679	SHUTTERFLY INC	0.013%	69.149%
1680	HEINEKEN NV	0.013%	69.162%
1681	CINEWORLD GROUP	0.013%	69.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	BAYER MOTOREN W	0.013%	69.187%
1683	SASOL	0.013%	69.200%
1684	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	69.213%
1685	TOPBUILD CORP COMMON STOCK	0.013%	69.226%
1686	ASIAN DEVELOPME	0.013%	69.239%
1687	POLSKI KON NAF	0.013%	69.252%
1688	UNI-PRESIDENT E	0.013%	69.264%
1689	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.013%	69.277%
1690	MATADOR RESOURCES CO COMMON STOCK USD.01	0.013%	69.290%
1691	PLASTIC OMNIUM	0.013%	69.303%
1692	TRI POINTE GROUP INC COMMON STOCK USD.01	0.013%	69.316%
1693	LIFE STORAGE INC REIT USD.01	0.013%	69.328%
1694	ROYAL UNIBREW A	0.013%	69.341%
1695	POLARISIndustr	0.013%	69.354%
1696	APPLE INC SR UNSECURED 02/27 3.35	0.013%	69.367%
1697	REGAL BELOIT CORP COMMON STOCK USD.01	0.013%	69.380%
1698	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.013%	69.392%
1699	SAP AG	0.013%	69.405%
1700	CH ROBINSON WOR	0.013%	69.418%
1701	MAN STRATEGIC H	0.013%	69.431%
1702	RIO TINTO PLC	0.013%	69.443%
1703	PARTNERS GROUP	0.013%	69.456%
1704	HONDA MOTOR CO LTD SPONS ADR ADR	0.013%	69.469%
1705	CHILDRENS PLACE	0.013%	69.481%
1706	PEGATRON CORP	0.013%	69.494%
1707	ORIX JREIT INC	0.013%	69.507%
1708	LITHIA MOTORS INC CL A COMMON STOCK	0.013%	69.520%
1709	INVESTORS BANCORP INC COMMON STOCK USD.01	0.013%	69.532%
1710	NIPPON EXPRESS	0.013%	69.545%
1711	CITRIX SYSTEMS	0.013%	69.558%
1712	GOLD FIELDS LTD SPONS ADR ADR	0.013%	69.570%
1713	BELDEN INC COMMON STOCK USD.01	0.013%	69.583%
1714	ALLEGIANT TRAVE	0.013%	69.596%
1715	LCI INDUSTRIES COMMON STOCK USD.01	0.013%	69.608%
1716	EQUITABLE GROUP	0.013%	69.621%
1717	INTERMEDIATE CA	0.013%	69.634%
1718	CALFRAC WELL SE	0.013%	69.646%
1719	KEPPEL CORP	0.013%	69.659%
1720	NETSCOUT SYSTEMS	0.013%	69.672%
1721	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.013%	69.684%
1722	HUGO BOSS AG	0.013%	69.697%
1723	ANIXTER INTL IN	0.013%	69.709%
1724	J2 GLOBAL INC COMMON STOCK USD.01	0.013%	69.722%
1725	TOLL BROTHERS INC COMMON STOCK USD.01	0.013%	69.735%
1726	MSC INDUSTRIAL	0.013%	69.747%
1727	BLUEBIRD BIO IN	0.013%	69.760%
1728	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.013%	69.773%
1729	NRG ENERGY	0.013%	69.785%
1730	NETSCOUT SYSTEMS	0.013%	69.798%
1731	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.013%	69.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.013%	69.823%
1733	IDEX CORP	0.013%	69.836%
1734	ASAHI BREWERIES	0.013%	69.848%
1735	HYUNDAI ENG & C	0.013%	69.861%
1736	SEMPRA ENERGY COMMON STOCK	0.013%	69.873%
1737	FIBRA UNO ADMIN	0.013%	69.886%
1738	LEGRAND SA	0.013%	69.898%
1739	BARCLAYS PLC	0.013%	69.911%
1740	AARON S INC COMMON STOCK USD.5	0.013%	69.924%
1741	LAMAR ADVERTISING CO A REIT USD.001	0.013%	69.936%
1742	AAREAL BANK AG	0.013%	69.949%
1743	EDENRED	0.013%	69.961%
1744	LOTTE CHEMICAL	0.013%	69.974%
1745	PERKINELMER INC COMMON STOCK USD1.0	0.013%	69.986%
1746	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.013%	69.999%
1747	3I GROUP PLC	0.013%	70.011%
1748	ESTEE LAUDER CO	0.013%	70.024%
1749	KINAXIS INC	0.013%	70.036%
1750	ALTUS GROUP LTD	0.012%	70.049%
1751	BANK TOKYO-MITS	0.012%	70.061%
1752	SAMSUNG ELEC-ME	0.012%	70.074%
1753	KAZAKHMYS PLC	0.012%	70.086%
1754	SERVICE CORP IN	0.012%	70.099%
1755	ALACER GOLD COR	0.012%	70.111%
1756	NEX GROUP PLC	0.012%	70.124%
1757	FREENET AG	0.012%	70.136%
1758	ENSTAR GROUP LT	0.012%	70.149%
1759	CLOSE BROS GROU	0.012%	70.161%
1760	FLOWERS FOODS INC COMMON STOCK USD.01	0.012%	70.173%
1761	ALFA SA DE CV	0.012%	70.186%
1762	CNO FINANCIAL	0.012%	70.198%
1763	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.012%	70.211%
1764	CHINA CONCH VEN	0.012%	70.223%
1765	HAYS	0.012%	70.236%
1766	WINPAK LTD	0.012%	70.248%
1767	TIMKEN CO	0.012%	70.261%
1768	TATA STEEL LIMI	0.012%	70.273%
1769	NASPERS LIMITED	0.012%	70.285%
1770	SYNEOS HEALTH INC COMMON STOCK USD.01	0.012%	70.298%
1771	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	70.310%
1772	CIENA CORP COMMON STOCK USD.01	0.012%	70.323%
1773	RPC GROUP	0.012%	70.335%
1774	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.012%	70.347%
1775	BLACK KNIGHT INC COMMON STOCK	0.012%	70.360%
1776	MAXIMUS INC COMMON STOCK	0.012%	70.372%
1777	AMERICA MOVIL S	0.012%	70.384%
1778	BABCOCK INTL GR	0.012%	70.397%
1779	SES GLOBAL	0.012%	70.409%
1780	TENNECO AUTOMOT	0.012%	70.422%
1781	NIPPON PROLOGIS	0.012%	70.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	METRO WHOLESALE	0.012%	70.446%
1783	RESONA HOLDINGS	0.012%	70.458%
1784	ENGHOUSE SYSTEM	0.012%	70.471%
1785	WIENERBERGER AG	0.012%	70.483%
1786	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.012%	70.495%
1787	ANTOFAGASTA HLD	0.012%	70.508%
1788	CEZ AS	0.012%	70.520%
1789	China Mengniu D	0.012%	70.532%
1790	DOMTAR CORP USD	0.012%	70.545%
1791	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.012%	70.557%
1792	DEUTSCHE WOHNEN	0.012%	70.569%
1793	BRP INC/CA- SUB	0.012%	70.581%
1794	JAPAN RETAIL FU	0.012%	70.594%
1795	WOORI BANK	0.012%	70.606%
1796	GUANGZHOU R&F P	0.012%	70.618%
1797	KAWASAKI HEAVY	0.012%	70.630%
1798	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.012%	70.643%
1799	SEAGATE TECHNOL	0.012%	70.655%
1800	ASPEN INSURANCE	0.012%	70.667%
1801	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	70.679%
1802	NGK INSULATORS	0.012%	70.692%
1803	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.012%	70.704%
1804	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.012%	70.716%
1805	RICHELIEU HARDW	0.012%	70.728%
1806	AURUBIS AG	0.012%	70.741%
1807	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.012%	70.753%
1808	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.012%	70.765%
1809	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.012%	70.777%
1810	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.012%	70.789%
1811	INGENICO	0.012%	70.801%
1812	ORPEA	0.012%	70.814%
1813	GEBERIT AG-REG	0.012%	70.826%
1814	CORUS ENTERTAIN	0.012%	70.838%
1815	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.012%	70.850%
1816	COMMERCIAL METALS CO COMMON STOCK USD.01	0.012%	70.862%
1817	ESTACIO PARTICI	0.012%	70.874%
1818	NOMURA REAL EST	0.012%	70.886%
1819	ELECTROCOMPONEN	0.012%	70.899%
1820	WOOLWORTHS HLDG	0.012%	70.911%
1821	HUSQVARNA AB -	0.012%	70.923%
1822	NIPPON YUSEN KK	0.012%	70.935%
1823	TEVA PHARMACEUTICAL SP ADR ADR	0.012%	70.947%
1824	PROASSURANCE CORP COMMON STOCK USD.01	0.012%	70.959%
1825	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.012%	70.971%
1826	CENTRAL JAPAN R	0.012%	70.983%
1827	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	70.995%
1828	MITSUBISHI MATE	0.012%	71.007%
1829	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.012%	71.019%
1830	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.012%	71.032%
1831	KENNAMETAL INC COMMON STOCK USD1.25	0.012%	71.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	HENGAN INTL	0.012%	71.056%
1833	ACS, ACTIVIDADE	0.012%	71.068%
1834	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.012%	71.080%
1835	MEDIATEK INC	0.012%	71.092%
1836	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.012%	71.104%
1837	CABOT CORP	0.012%	71.116%
1838	TOTAL ENERGY SE	0.012%	71.128%
1839	GPE EUROTUNNEL	0.012%	71.140%
1840	HUDSON'S BAY CO	0.012%	71.152%
1841	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.012%	71.164%
1842	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.012%	71.176%
1843	IMI PLC	0.012%	71.188%
1844	MEREDITH CORP	0.012%	71.200%
1845	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.012%	71.212%
1846	NATIONAL GENERA	0.012%	71.224%
1847	Atlantia SpA	0.012%	71.236%
1848	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.012%	71.247%
1849	SVENSKA HANDELS	0.012%	71.259%
1850	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.012%	71.271%
1851	VISTEON CORP COMMON STOCK	0.012%	71.283%
1852	COLRUYT SA	0.012%	71.295%
1853	CAPITALAND	0.012%	71.307%
1854	GUYANA GOLDFIEL	0.012%	71.319%
1855	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.012%	71.331%
1856	EXPERIAN PLC	0.012%	71.342%
1857	CIT GROUP INC COMMON STOCK USD.01	0.012%	71.354%
1858	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.012%	71.366%
1859	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.012%	71.378%
1860	GLOBUS MEDICAL	0.012%	71.390%
1861	TETRA TECH INC COMMON STOCK USD.01	0.012%	71.402%
1862	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.012%	71.413%
1863	CORESITE REALTY CORP REIT USD.01	0.012%	71.425%
1864	TRELLEBORG AB	0.012%	71.437%
1865	BID CORP LTD	0.012%	71.449%
1866	NATIONAL GRID PLC SP ADR ADR	0.012%	71.461%
1867	SHINHAN FIN GRO	0.012%	71.472%
1868	LANDESKREDITBAN	0.012%	71.484%
1869	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.012%	71.496%
1870	NEW YORK TIMES	0.012%	71.508%
1871	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.012%	71.520%
1872	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.012%	71.531%
1873	WALKER + DUNLOP INC COMMON STOCK	0.012%	71.543%
1874	VOPAK (KON)	0.012%	71.555%
1875	VALLEY NATIONAL BANCORP COMMON STOCK	0.012%	71.567%
1876	NATIONAL AUSTRAL	0.012%	71.578%
1877	MEGA FINANCIAL	0.012%	71.590%
1878	CATTOLICA ASSIC	0.012%	71.602%
1879	STANDARD LIFE P	0.012%	71.613%
1880	LINCOLN ELEC HL	0.012%	71.625%
1881	CONVERGYS CORP COMMON STOCK	0.012%	71.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.012%	71.649%
1883	QORVO INC COMMON STOCK USD.0001	0.012%	71.660%
1884	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.012%	71.672%
1885	CATHAY FINANCIA	0.012%	71.684%
1886	KBR INC COMMON STOCK USD.001	0.012%	71.695%
1887	SANTOS LIMITED	0.012%	71.707%
1888	COUNCIL OF EURO	0.012%	71.719%
1889	BYD CO	0.012%	71.730%
1890	LIFE HEALTHCARE	0.012%	71.742%
1891	OBSIDIAN ENERGY LTD COMMON STOCK	0.012%	71.754%
1892	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.012%	71.765%
1893	LUKOIL PJSC - A	0.012%	71.777%
1894	CLICLS GROUP	0.012%	71.789%
1895	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.012%	71.800%
1896	NABORS INDUSTRI	0.012%	71.812%
1897	DILLARD DEPT ST	0.012%	71.823%
1898	PROVINCE OF QUE	0.012%	71.835%
1899	VISHAY INTERTEC	0.012%	71.847%
1900	CABOT OIL & GAS	0.012%	71.858%
1901	ROYAL BANK OF SCOT SPON ADR ADR	0.012%	71.870%
1902	COMPASS GROUP P	0.012%	71.881%
1903	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.012%	71.893%
1904	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.012%	71.905%
1905	OMNICOM GROUP I	0.012%	71.916%
1906	NATIXIS	0.012%	71.928%
1907	KIA MOTORS CORP	0.012%	71.939%
1908	ATLAS COPCO AB-	0.012%	71.951%
1909	JBG SMITH PROPERTIES REIT USD.01	0.011%	71.962%
1910	HERMAN MILLER I	0.011%	71.974%
1911	METSO OYJ	0.011%	71.985%
1912	NEW WORLD DEVEL	0.011%	71.997%
1913	CITIC LTD	0.011%	72.008%
1914	DANSKE BANK A/S	0.011%	72.020%
1915	BOARDWALK REIT	0.011%	72.031%
1916	TECH DATA CORP COMMON STOCK USD.0015	0.011%	72.042%
1917	MERCURY GENERAL	0.011%	72.054%
1918	QEP RESOURCES INC COMMON STOCK USD.01	0.011%	72.065%
1919	RICOH CO	0.011%	72.077%
1920	HANWHA CHEMICAL	0.011%	72.088%
1921	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.011%	72.100%
1922	CANACOL ENERGY	0.011%	72.111%
1923	PRA HEALTH SCIE	0.011%	72.122%
1924	ENERSYS COMMON STOCK USD.01	0.011%	72.134%
1925	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	72.145%
1926	NITTO DENKO COR	0.011%	72.157%
1927	E L FINL CORP L	0.011%	72.168%
1928	PUBLIC SERVICE	0.011%	72.179%
1929	SEMBCORP INDUST	0.011%	72.191%
1930	CHURCH & DWIGHT	0.011%	72.202%
1931	DENKI KAGAKU KO	0.011%	72.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	VERISK ANALYTICS INC COMMON STOCK USD.001	0.011%	72.225%
1933	RENTOKIL INITIA	0.011%	72.236%
1934	DEUTSCHE BANK A	0.011%	72.247%
1935	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.011%	72.259%
1936	ESSITY AKTIEBOL	0.011%	72.270%
1937	AIR FRANCE-KLM	0.011%	72.281%
1938	SERVICEMASTER G	0.011%	72.293%
1939	TRICON CAPITAL	0.011%	72.304%
1940	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.011%	72.315%
1941	NICHIREI CORP	0.011%	72.327%
1942	ASCENDAS REAL E	0.011%	72.338%
1943	ASPEN PHARMACAR	0.011%	72.349%
1944	HAIER ELECTRONI	0.011%	72.361%
1945	BANK OF NT BUTT	0.011%	72.372%
1946	LEONI AG	0.011%	72.383%
1947	COGECO INC COMMON STOCK	0.011%	72.394%
1948	HEXAGON AB	0.011%	72.406%
1949	RSA INSURANCE G	0.011%	72.417%
1950	COVESTRO AG	0.011%	72.428%
1951	NATIONAL EXPRES	0.011%	72.440%
1952	LEGG MASON INC SR UNSECURED 03/26 4.75	0.011%	72.451%
1953	EQUITY COMMONWEALTH REIT USD.01	0.011%	72.462%
1954	SAIPEM SPA	0.011%	72.473%
1955	BE SEMICONDUCTO	0.011%	72.485%
1956	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	72.496%
1957	LG TELECOM LTD	0.011%	72.507%
1958	SUMITOMO RUBBER	0.011%	72.518%
1959	QBE INSURANCE	0.011%	72.529%
1960	Dongbu Insuranc	0.011%	72.541%
1961	BED BATH & BEYO	0.011%	72.552%
1962	WATERS CORP	0.011%	72.563%
1963	STUDENT TRANSPORTATION INC COMMON STOCK	0.011%	72.574%
1964	WHITE MOUNTAINS	0.011%	72.585%
1965	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.011%	72.597%
1966	ONEOK INC COMPANY GUAR 02/22 4.25	0.011%	72.608%
1967	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.011%	72.619%
1968	J FRONT RETAILI	0.011%	72.630%
1969	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.011%	72.641%
1970	DTE ENERGY INC	0.011%	72.653%
1971	VIASAT INC COMMON STOCK USD.0001	0.011%	72.664%
1972	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.011%	72.675%
1973	BIRCHCLIFF ENER	0.011%	72.686%
1974	CNPC (HONG KONG	0.011%	72.697%
1975	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.011%	72.709%
1976	KOBE STEEL	0.011%	72.720%
1977	BANCO COMERCIAL	0.011%	72.731%
1978	POLYONE CORPORATION COMMON STOCK USD.01	0.011%	72.742%
1979	ABM INDUSTRIES INC COMMON STOCK USD.01	0.011%	72.753%
1980	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	72.764%
1981	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.011%	72.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.011%	72.787%
1983	CRACKER BARREL	0.011%	72.798%
1984	CHINA VANKE CO	0.011%	72.809%
1985	GATX CORP	0.011%	72.820%
1986	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.011%	72.831%
1987	HASEKO CORP	0.011%	72.842%
1988	ROBERT HALF INT	0.011%	72.853%
1989	RELX NV	0.011%	72.865%
1990	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	72.876%
1991	CLOROX CO	0.011%	72.887%
1992	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.011%	72.898%
1993	GRAMERCY PROPERTY TRUST REIT USD.01	0.011%	72.909%
1994	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.011%	72.920%
1995	ORIX CORP	0.011%	72.931%
1996	RLI CORP COMMON STOCK USD1.0	0.011%	72.942%
1997	WYNN RESORTS LTD COMMON STOCK USD.01	0.011%	72.953%
1998	KB HOME COMMON STOCK USD1.0	0.011%	72.964%
1999	SUNCORP GROUP	0.011%	72.975%
2000	WANT WANT CHINA	0.011%	72.986%
2001	TRINSEO SA	0.011%	72.997%
2002	TRITON INTERNAT	0.011%	73.008%
2003	KERRY PROPETIE	0.011%	73.019%
2004	HOPE BANCORP INC COMMON STOCK USD.001	0.011%	73.030%
2005	PREMIER GOLD MI	0.011%	73.041%
2006	CA INC SR UNSECURED 03/27 4.7	0.011%	73.053%
2007	EUROPEAN FIN ST	0.011%	73.064%
2008	SAMSONITE INTL	0.011%	73.075%
2009	COMPAL ELECTRON	0.011%	73.086%
2010	NOMURA REAL EST	0.011%	73.097%
2011	NETWORK HEALTHC	0.011%	73.108%
2012	FIRST FINANCIAL	0.011%	73.119%
2013	JUPITER PLC	0.011%	73.130%
2014	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.011%	73.141%
2015	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.011%	73.152%
2016	TARO PHARMACEUT	0.011%	73.163%
2017	STERIS PLC	0.011%	73.174%
2018	US BANCORP SR UNSECURED 01/24 3.7	0.011%	73.184%
2019	ROTORK PLC	0.011%	73.195%
2020	II VI INC COMMON STOCK	0.011%	73.206%
2021	BANK OF AMERICA	0.011%	73.217%
2022	ACUITY BRANDS INC COMMON STOCK USD.01	0.011%	73.228%
2023	MB FINANCIAL INC COMMON STOCK USD.01	0.011%	73.239%
2024	RITCHIE BROS. A	0.011%	73.250%
2025	CELLTRION INC K	0.011%	73.261%
2026	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.011%	73.272%
2027	T&D HOLDINGS IN	0.011%	73.283%
2028	TEGNA INC COMMON STOCK USD1.0	0.011%	73.294%
2029	ROLLS ROYCE	0.011%	73.305%
2030	FIRST MERCHANTS CORP COMMON STOCK	0.011%	73.316%
2031	ANGLO AMERICAN	0.011%	73.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	INTERTAPE POLYM	0.011%	73.338%
2033	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	73.348%
2034	NATIONWIDE B/S	0.011%	73.359%
2035	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.011%	73.370%
2036	LEG IMMOBILIEN	0.011%	73.381%
2037	ROCKWELL AUTO	0.011%	73.392%
2038	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.011%	73.403%
2039	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.011%	73.414%
2040	mitsui mining &	0.011%	73.424%
2041	MSCI INC	0.011%	73.435%
2042	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.011%	73.446%
2043	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.011%	73.457%
2044	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.011%	73.468%
2045	RELX PLC SPON ADR ADR	0.011%	73.479%
2046	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.011%	73.489%
2047	SYNOPSIS INC	0.011%	73.500%
2048	ELECTRICITE DE	0.011%	73.511%
2049	CAMBREX CORP COMMON STOCK USD.1	0.011%	73.522%
2050	Samsung Life In	0.011%	73.533%
2051	SBM OFFSHORE NV	0.011%	73.543%
2052	CARPENTER TECH	0.011%	73.554%
2053	B&M EUROPEAN VA	0.011%	73.565%
2054	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	73.576%
2055	SINO-OCEAN LAND	0.011%	73.587%
2056	SYMANTEC CORP	0.011%	73.597%
2057	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.011%	73.608%
2058	PASON SYSTEMS I	0.011%	73.619%
2059	GOLDCORP INC SR UNSECURED 06/21 3.625	0.011%	73.630%
2060	UNILEVER NV 0.5	0.011%	73.640%
2061	RECRUIT HOLDING	0.011%	73.651%
2062	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.011%	73.662%
2063	EVERCORE PARTNE	0.011%	73.673%
2064	DENTSU INC.	0.011%	73.683%
2065	VERINT SYSTEMS	0.011%	73.694%
2066	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.011%	73.705%
2067	WEC ENERGY GROU	0.011%	73.716%
2068	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.011%	73.726%
2069	UPL LTD	0.011%	73.737%
2070	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.011%	73.748%
2071	AUTOCANADA INC	0.011%	73.758%
2072	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.011%	73.769%
2073	PRICESMART INC	0.011%	73.780%
2074	A2A SPA	0.011%	73.790%
2075	TINGYI(CAYMAN I	0.011%	73.801%
2076	YOKOHAMA RUBBER	0.011%	73.812%
2077	CELGENE CORP SR UNSECURED 08/22 3.55	0.011%	73.822%
2078	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.011%	73.833%
2079	SABRE CORP COMMON STOCK USD.01	0.011%	73.844%
2080	OASIS PETROLEUM INC COMMON STOCK USD.01	0.011%	73.854%
2081	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	73.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	B3 SA - BRASIL	0.011%	73.876%
2083	KANEKA CORP	0.011%	73.886%
2084	LI & FUNG LIMIT	0.011%	73.897%
2085	SAMSUNG FIRE &	0.011%	73.908%
2086	AU OPTRONICS CO	0.011%	73.918%
2087	SUBSEA 7 SA	0.011%	73.929%
2088	KEY BANK NA SR UNSECURED 06/25 3.3	0.011%	73.940%
2089	ITRON INC	0.011%	73.950%
2090	HERBALIFE LTD COMMON STOCK USD.002	0.011%	73.961%
2091	ASM INTL NV	0.011%	73.971%
2092	DISCOVERY INC A COMMON STOCK USD.01	0.011%	73.982%
2093	STAR ENTERTAINM	0.011%	73.993%
2094	ORORA LTD	0.011%	74.003%
2095	CHEMED CORP COMMON STOCK USD1.0	0.011%	74.014%
2096	TOPDANMARK A/S	0.011%	74.024%
2097	ENERSIS SA	0.011%	74.035%
2098	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.011%	74.046%
2099	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.011%	74.056%
2100	YAMATO HOLDINGS	0.011%	74.067%
2101	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.011%	74.077%
2102	SWIRE PACIFIC	0.011%	74.088%
2103	TELEFONICA EMIS	0.011%	74.098%
2104	THYSSEN KRUPP A	0.011%	74.109%
2105	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.011%	74.120%
2106	UNIPOLSAI SPA	0.011%	74.130%
2107	HITACHI CONST M	0.011%	74.141%
2108	ACCIONA SA	0.011%	74.151%
2109	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.011%	74.162%
2110	FORMOSA CHEMICA	0.011%	74.172%
2111	AXEL SPRINGER A	0.011%	74.183%
2112	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.011%	74.193%
2113	MINTH GROUP LTD	0.011%	74.204%
2114	NORMA GROUP AG	0.011%	74.214%
2115	COUSINS PROPERTIES INC REIT USD1.0	0.011%	74.225%
2116	DAINIPPON INK&C	0.011%	74.235%
2117	T GARANTI BANKA	0.011%	74.246%
2118	FERROVIAL SA	0.011%	74.256%
2119	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.010%	74.267%
2120	CONCORDIA FINAN	0.010%	74.277%
2121	GERRESHEIMER GR	0.010%	74.288%
2122	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	74.298%
2123	SRC ENERGY INC COMMON STOCK USD.001	0.010%	74.309%
2124	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.010%	74.319%
2125	JOHN DEERE CAP	0.010%	74.330%
2126	ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	0.010%	74.340%
2127	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.010%	74.351%
2128	CENTAMIN PLC	0.010%	74.361%
2129	BODYCOTE PLC	0.010%	74.372%
2130	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.010%	74.382%
2131	LOOMIS AB	0.010%	74.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.010%	74.403%
2133	ROGERS SUGAR IN	0.010%	74.413%
2134	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.010%	74.424%
2135	HOWDEN JOINERY	0.010%	74.434%
2136	MEXICHEM SAB DE	0.010%	74.445%
2137	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.010%	74.455%
2138	ARISTOCRAT LEIS	0.010%	74.466%
2139	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	74.476%
2140	ROCKWELL COLLIN	0.010%	74.486%
2141	MALAYAN BKG BHD	0.010%	74.497%
2142	VARIAN MEDICAL	0.010%	74.507%
2143	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.010%	74.518%
2144	CARS.COM INC COMMON STOCK USD.01	0.010%	74.528%
2145	IT HOLDINGS COR	0.010%	74.538%
2146	ROCKWOOL INTL	0.010%	74.549%
2147	FONCIERE DES RE	0.010%	74.559%
2148	INVESTEC PLC	0.010%	74.570%
2149	AT+T INC SR UNSECURED 05/25 3.4	0.010%	74.580%
2150	TECH MAHINDRA L	0.010%	74.590%
2151	ZYNGA INC CL A COMMON STOCK USD.00000625	0.010%	74.601%
2152	CANFOR PULP PRO	0.010%	74.611%
2153	SOPRA	0.010%	74.621%
2154	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	74.632%
2155	AGGREKO PLC	0.010%	74.642%
2156	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	74.653%
2157	PTT GLOBAL CHEM	0.010%	74.663%
2158	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.010%	74.673%
2159	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.010%	74.684%
2160	SYDBANK	0.010%	74.694%
2161	J + J SNACK FOODS CORP COMMON STOCK	0.010%	74.704%
2162	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.010%	74.715%
2163	ECOLAB INC 2.37	0.010%	74.725%
2164	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.010%	74.735%
2165	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	74.746%
2166	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.010%	74.756%
2167	SIERRA WIRELESS INC COMMON STOCK	0.010%	74.766%
2168	CVB FINANCIAL CORP COMMON STOCK	0.010%	74.777%
2169	NIDEC CORPORATI	0.010%	74.787%
2170	DONGFENG MOTOR	0.010%	74.797%
2171	KOHL S CORPORATION SR UNSECURED 11/21 4	0.010%	74.808%
2172	ANTA SPORTS PRO	0.010%	74.818%
2173	GRACO INC COMMON STOCK USD1.0	0.010%	74.828%
2174	OAO GAZPROM-SPO	0.010%	74.839%
2175	RENASANT CORP COMMON STOCK USD5.0	0.010%	74.849%
2176	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.010%	74.859%
2177	UNIQA INSURANCE	0.010%	74.869%
2178	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	74.880%
2179	CHINA RESOURCES	0.010%	74.890%
2180	AGF MGMT LTD CL	0.010%	74.900%
2181	KOREA INVESTMEN	0.010%	74.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	SPAR GROUP LIMI	0.010%	74.921%
2183	MONDI LTD	0.010%	74.931%
2184	HANG LUNG DEVEL	0.010%	74.941%
2185	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.010%	74.952%
2186	HALYARD HEALTH INC COMMON STOCK USD.01	0.010%	74.962%
2187	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.010%	74.972%
2188	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.010%	74.983%
2189	CANOPY GROWTH C	0.010%	74.993%
2190	FIRST INDL REAL	0.010%	75.003%
2191	TAUBMAN CENTERS INC REIT USD.01	0.010%	75.013%
2192	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	75.024%
2193	DANONE SA	0.010%	75.034%
2194	E.SUN FINANCIAL	0.010%	75.044%
2195	EDISON INTERNATIONAL COMMON STOCK	0.010%	75.054%
2196	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	75.064%
2197	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.010%	75.075%
2198	EUTELSAT COMMUN	0.010%	75.085%
2199	SIGNET JEWELERS	0.010%	75.095%
2200	BRITISH SKY BRO	0.010%	75.105%
2201	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.010%	75.116%
2202	VIA VAREJO SA	0.010%	75.126%
2203	COCA-COLA EUROP	0.010%	75.136%
2204	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.010%	75.146%
2205	CES ENERGY SOLU	0.010%	75.156%
2206	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.010%	75.167%
2207	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.010%	75.177%
2208	RLJ LODGING TRUST REIT	0.010%	75.187%
2209	BROWN-FORMAN CO	0.010%	75.197%
2210	METCASH LTD	0.010%	75.207%
2211	EPAM SYSTEMS INC COMMON STOCK USD.001	0.010%	75.217%
2212	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.010%	75.228%
2213	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.010%	75.238%
2214	CREDICORP	0.010%	75.248%
2215	LANDSTAR SYSTEM	0.010%	75.258%
2216	AUTOZONE INC COMMON STOCK USD.01	0.010%	75.268%
2217	WACKER CHEMIE A	0.010%	75.278%
2218	ASTRA INTERNATI	0.010%	75.288%
2219	ELDORADO GOLD CORP COMMON STOCK	0.010%	75.298%
2220	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.010%	75.309%
2221	SOJITZ CORP COM	0.010%	75.319%
2222	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.010%	75.329%
2223	SILGAN HLDGS	0.010%	75.339%
2224	PROXIMUS	0.010%	75.349%
2225	RESMED INC	0.010%	75.359%
2226	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.010%	75.369%
2227	WOOLWORTHS LTD	0.010%	75.379%
2228	BANCORPSOUTH BANK COMMON STOCK	0.010%	75.389%
2229	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.010%	75.399%
2230	PLAYTECH	0.010%	75.409%
2231	SEABOARD CORP COMMON STOCK USD1.0	0.010%	75.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	TEREX CORP	0.010%	75.429%
2233	SPROTT INC COMM	0.010%	75.439%
2234	ICADE	0.010%	75.449%
2235	HERC HOLDINGS INC COMMON STOCK USD.01	0.010%	75.459%
2236	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	75.469%
2237	A P MOLLER - MA	0.010%	75.480%
2238	CHINA MERCHANT	0.010%	75.490%
2239	TOTAL CAPITAL I	0.010%	75.500%
2240	TRANSALTA RENEW	0.010%	75.510%
2241	XINYI GLASS HOL	0.010%	75.520%
2242	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.010%	75.530%
2243	FINMECCANICA SP	0.010%	75.540%
2244	GUESS? INC COMMON STOCK USD.01	0.010%	75.550%
2245	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.010%	75.560%
2246	DAIWAHOUSE RE	0.010%	75.570%
2247	APERAM SA	0.010%	75.579%
2248	BMW US CAPITAL	0.010%	75.589%
2249	CHAILEASE HOLDI	0.010%	75.599%
2250	ICU MEDICAL INC COMMON STOCK USD.1	0.010%	75.609%
2251	WPP PLC	0.010%	75.619%
2252	PG&E CORP	0.010%	75.629%
2253	NEWS CORP CLASS A COMMON STOCK USD.01	0.010%	75.639%
2254	HYUNDAI MARINE&	0.010%	75.649%
2255	LONDON STOCK EX	0.010%	75.659%
2256	JAPAN PRIME REA	0.010%	75.669%
2257	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	75.679%
2258	RUBIS SCA	0.010%	75.689%
2259	FTI CONSULTING INC COMMON STOCK USD.01	0.010%	75.699%
2260	JTEKT CORP.	0.010%	75.709%
2261	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.010%	75.719%
2262	UNIPOL GRUPPO F	0.010%	75.729%
2263	CLEANAWAY WASTE	0.010%	75.739%
2264	SALZGITTER AG	0.010%	75.748%
2265	SINGAPORE TELEC	0.010%	75.758%
2266	GRUPO AEROPORTU	0.010%	75.768%
2267	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.010%	75.778%
2268	ALTIUS MINERALS	0.010%	75.788%
2269	VICTREX PLC	0.010%	75.798%
2270	SANKYU INC	0.010%	75.808%
2271	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.010%	75.818%
2272	SYMRISE AG	0.010%	75.828%
2273	MAJOR DRILLING	0.010%	75.837%
2274	CAPITACOMMERCIA	0.010%	75.847%
2275	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.010%	75.857%
2276	HELLA KGAA HUEC	0.010%	75.867%
2277	SUNSTONE HOTEL	0.010%	75.877%
2278	INDITEX SA	0.010%	75.887%
2279	CHORUS AVIATION	0.010%	75.897%
2280	PROVINCE OF ALB	0.010%	75.906%
2281	MOSAIC CO SR UNSECURED 11/21 3.75	0.010%	75.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.010%	75.926%
2283	DASSAULT SYSTEM	0.010%	75.936%
2284	SEMTECH CORP	0.010%	75.946%
2285	SIGNATURE BANK COMMON STOCK USD.01	0.010%	75.956%
2286	INMOBILIARIA CO	0.010%	75.965%
2287	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	75.975%
2288	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.010%	75.985%
2289	JBS SA	0.010%	75.995%
2290	ALLREAL HOLDING	0.010%	76.005%
2291	SUNTEC REIT	0.010%	76.014%
2292	GRAHAM HOLDINGS	0.010%	76.024%
2293	BAIDU INC SPON ADR ADR USD.00005	0.010%	76.034%
2294	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.010%	76.044%
2295	ATHENAHEALTH IN	0.010%	76.053%
2296	GEN DYNAMICS CO	0.010%	76.063%
2297	SANMINA CORP COMMON STOCK USD.01	0.010%	76.073%
2298	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	76.083%
2299	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.010%	76.092%
2300	JANUS HENDERSON	0.010%	76.102%
2301	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.010%	76.112%
2302	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	76.122%
2303	SOTHEBY S COMMON STOCK USD.01	0.010%	76.131%
2304	WENDY S CO/THE COMMON STOCK USD.1	0.010%	76.141%
2305	TRUSTMARK CORP COMMON STOCK	0.010%	76.151%
2306	HANKOOK TIRE CO	0.010%	76.160%
2307	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.010%	76.170%
2308	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.010%	76.180%
2309	FANUC	0.010%	76.189%
2310	SINGAPORE PRESS	0.010%	76.199%
2311	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.010%	76.209%
2312	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.010%	76.218%
2313	NTN CORPORATION	0.010%	76.228%
2314	INDOFOODS SUKSE	0.010%	76.238%
2315	WESTPAC BANKING	0.010%	76.247%
2316	WAJAX CORP	0.010%	76.257%
2317	TGS NOPEC GEOPH	0.010%	76.267%
2318	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.010%	76.276%
2319	LITE-ON TECHNOL	0.010%	76.286%
2320	LIFEPOINT HOSPI	0.010%	76.296%
2321	NVR INC COMMON STOCK USD.01	0.010%	76.305%
2322	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	76.315%
2323	TURK HAVA YOLLA	0.010%	76.324%
2324	TIGER BRANDS	0.010%	76.334%
2325	JUNGHEINRICH -	0.010%	76.344%
2326	OZ MINERALS LTD	0.010%	76.353%
2327	INSURANCE AUSTR	0.010%	76.363%
2328	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.010%	76.372%
2329	TRIBUNE MEDIA C	0.010%	76.382%
2330	VALMET CORP	0.010%	76.392%
2331	SIENNA SENIOR L	0.010%	76.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	76.411%
2333	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.010%	76.420%
2334	CENTURY TOKYO	0.010%	76.430%
2335	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	76.439%
2336	SHISEIDO CO	0.010%	76.449%
2337	NINE DRAGONS PA	0.010%	76.459%
2338	LIBERTY MUTUAL	0.010%	76.468%
2339	MINERAL RESOURC	0.010%	76.478%
2340	CONTINENTAL GOL	0.010%	76.487%
2341	WARTSILA OYJ AB	0.010%	76.497%
2342	DEUTSCHE TELEKO	0.010%	76.506%
2343	MARUTI SUZUKI	0.010%	76.516%
2344	CABLE ONE INC COMMON STOCK USD.01	0.010%	76.525%
2345	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.010%	76.535%
2346	ORANGE SA SR UNSECURED 09/21 4.125	0.010%	76.544%
2347	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.010%	76.554%
2348	HORIZON PHARMA	0.010%	76.563%
2349	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.010%	76.573%
2350	WABTEC CORP COMMON STOCK USD.01	0.010%	76.582%
2351	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.010%	76.592%
2352	DAIKIN INDUSTRI	0.010%	76.601%
2353	BEIJING ENT WAT	0.009%	76.611%
2354	LIBERTY MUTUAL	0.009%	76.620%
2355	BNK FINANCIAL G	0.009%	76.630%
2356	NIPRO CORP	0.009%	76.639%
2357	SINOPAC HLDG	0.009%	76.649%
2358	SUNTRUST BANK A	0.009%	76.658%
2359	ADVANCE RESIDEN	0.009%	76.668%
2360	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.009%	76.677%
2361	TOWNE BANK COMMON STOCK USD1.667	0.009%	76.687%
2362	KULICKE&SOFFA I	0.009%	76.696%
2363	SINCLAIR BROADC	0.009%	76.705%
2364	CAPITAMALL TRUS	0.009%	76.715%
2365	GREIF INC CL A COMMON STOCK	0.009%	76.724%
2366	STRYKER CORP SR UNSECURED 03/21 2.625	0.009%	76.734%
2367	ASICS CORP	0.009%	76.743%
2368	GOEASY LTD	0.009%	76.753%
2369	NORSK HYDRO AS	0.009%	76.762%
2370	BRUKER CORP COMMON STOCK USD.01	0.009%	76.772%
2371	Straumann AG	0.009%	76.781%
2372	WHEELOCK & COMP	0.009%	76.790%
2373	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.009%	76.800%
2374	FERRO CORP	0.009%	76.809%
2375	CARA OPERATIONS	0.009%	76.819%
2376	ASUSTEK COMPUTE	0.009%	76.828%
2377	ENVISION HEALTHCARE CORP COMMON STOCK	0.009%	76.837%
2378	BK OF KYOTO	0.009%	76.847%
2379	ADARO ENERGY TB	0.009%	76.856%
2380	HYOSUNG CORP	0.009%	76.866%
2381	ALPS ELECTRIC C	0.009%	76.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	MACRONIX INTERN	0.009%	76.884%
2383	MONRO INC COMMON STOCK USD.01	0.009%	76.894%
2384	OWENS-ILLINOIS	0.009%	76.903%
2385	HINDALCO INDS	0.009%	76.913%
2386	CASINO GUICH-PE	0.009%	76.922%
2387	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	76.931%
2388	TERNA RETE ELET	0.009%	76.941%
2389	BANK OF QUEENSL	0.009%	76.950%
2390	BANNER CORPORATION COMMON STOCK USD.01	0.009%	76.959%
2391	EBARA CORP	0.009%	76.969%
2392	STRYKER CORP SR UNSECURED 05/24 3.375	0.009%	76.978%
2393	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.009%	76.987%
2394	INFOSYS LTD SP ADR ADR	0.009%	76.997%
2395	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.009%	77.006%
2396	NGK SPARK PLUG	0.009%	77.015%
2397	HERA	0.009%	77.025%
2398	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.009%	77.034%
2399	AXA-UAP	0.009%	77.043%
2400	THERMO FISHER S	0.009%	77.053%
2401	QUANTA COMPUTER	0.009%	77.062%
2402	FUTURE LAND DEV	0.009%	77.071%
2403	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	77.081%
2404	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.009%	77.090%
2405	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.009%	77.099%
2406	F5 NETWORKS INC COMMON STOCK	0.009%	77.108%
2407	ING GROEP NV 0.	0.009%	77.118%
2408	GREAT WALL AUTO	0.009%	77.127%
2409	SMITH AND NEPHE	0.009%	77.136%
2410	CMS ENERGY CORP	0.009%	77.146%
2411	NHK SPRING CO	0.009%	77.155%
2412	CHINA RESOURCES	0.009%	77.164%
2413	ARGONAUT GOLD I	0.009%	77.173%
2414	ENN ENERGY HOLD	0.009%	77.182%
2415	AMBEV SA	0.009%	77.192%
2416	REINSURANCE GRO	0.009%	77.201%
2417	ABERCROMBIE & F	0.009%	77.210%
2418	MORNINGSTAR INC COMMON STOCK	0.009%	77.219%
2419	MYRIAD GENETICS	0.009%	77.229%
2420	ZHONGSHENG GROU	0.009%	77.238%
2421	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.009%	77.247%
2422	MCDERMOTT INTL	0.009%	77.256%
2423	BOSKALIS WESTMN	0.009%	77.265%
2424	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.009%	77.275%
2425	KRATON CORP COMMON STOCK USD.01	0.009%	77.284%
2426	EVOLUTION MININ	0.009%	77.293%
2427	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.009%	77.302%
2428	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.009%	77.312%
2429	DAICEL CHEM IND	0.009%	77.321%
2430	ATHABASCA OIL C	0.009%	77.330%
2431	BT GROUP PLC	0.009%	77.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	77.348%
2433	BANK OF NY MELL	0.009%	77.357%
2434	MYLAN NV 3.125%	0.009%	77.367%
2435	HOMESERVE PLC	0.009%	77.376%
2436	PRETIUM RESOURC	0.009%	77.385%
2437	ARGO GROUP INTE	0.009%	77.394%
2438	VONAGE HLDGS CO	0.009%	77.403%
2439	TKH GROUP NV DU	0.009%	77.412%
2440	TAISEI CORP	0.009%	77.421%
2441	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.009%	77.431%
2442	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.009%	77.440%
2443	CK ASSET HOLDIN	0.009%	77.449%
2444	PT BANK CENTRAL	0.009%	77.458%
2445	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.009%	77.467%
2446	KINGFISHER PLC	0.009%	77.476%
2447	Alten	0.009%	77.485%
2448	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.009%	77.494%
2449	CALERES INC COMMON STOCK USD.01	0.009%	77.503%
2450	HASBRO INC	0.009%	77.512%
2451	JPMORGAN CHASE	0.009%	77.521%
2452	ROGERS CORP COMMON STOCK USD1.0	0.009%	77.530%
2453	EQT CORPORATION	0.009%	77.539%
2454	GRUPA LOTOS S.A	0.009%	77.549%
2455	COOPERATIEVE RA	0.009%	77.558%
2456	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.009%	77.567%
2457	UNILEVER NV	0.009%	77.576%
2458	ELECTROLUX AB-S	0.009%	77.585%
2459	SPX FLOW INC COMMON STOCK USD.01	0.009%	77.594%
2460	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.009%	77.603%
2461	DAVE & BUSTER'S	0.009%	77.612%
2462	CHINA MEDICAL S	0.009%	77.621%
2463	PUBLIC BNK-LOCA	0.009%	77.630%
2464	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.009%	77.639%
2465	PUBLICIS GROUPE	0.009%	77.648%
2466	FUKUOKA FINANCI	0.009%	77.657%
2467	MEDICAL FACILIT	0.009%	77.666%
2468	METLIFE INC SR UNSECURED 04/24 3.6	0.009%	77.675%
2469	COUNCIL OF EURO	0.009%	77.684%
2470	HYUNDAI ROBOTIC	0.009%	77.693%
2471	FRESH DEL MONTE	0.009%	77.702%
2472	DUNDEE PRECIOUS	0.009%	77.711%
2473	SAAB AB	0.009%	77.720%
2474	NATIONAL AUSTRAL	0.009%	77.729%
2475	BANCO SANTANDER SA SPON ADR ADR	0.009%	77.738%
2476	TOREX GOLD RESO	0.009%	77.747%
2477	DRIL QUIP INC	0.009%	77.756%
2478	YOKOGAWA ELECTR	0.009%	77.764%
2479	MOBILE MINI INC COMMON STOCK USD.01	0.009%	77.773%
2480	NAGACORP LTD	0.009%	77.782%
2481	SARTORIUS AG-VO	0.009%	77.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.009%	77.800%
2483	NEXANS	0.009%	77.809%
2484	LOGITECH INTERN	0.009%	77.818%
2485	SWISS PRIME SIT	0.009%	77.827%
2486	TELENOR AS	0.009%	77.836%
2487	SHAFTESBURY	0.009%	77.845%
2488	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.009%	77.854%
2489	CEMBRA MONEY BA	0.009%	77.863%
2490	ABERTIS INFRAES	0.009%	77.872%
2491	BANK OF COMMUNI	0.009%	77.881%
2492	WEICHAJ POWER-H	0.009%	77.890%
2493	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.009%	77.898%
2494	SABRA HEALTH CARE REIT INC REIT USD.01	0.009%	77.907%
2495	LEOPALACE 21	0.009%	77.916%
2496	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	77.925%
2497	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.009%	77.934%
2498	GRANITE CONST	0.009%	77.943%
2499	PEARSON	0.009%	77.952%
2500	FIRST FINANCIAL BANCORP COMMON STOCK	0.009%	77.961%
2501	ENSCO PLC CLASS	0.009%	77.970%
2502	EASYJET	0.009%	77.978%
2503	TAKASHIMAYA CO	0.009%	77.987%
2504	SHENZHOU INT GR	0.009%	77.996%
2505	DCC PLC	0.009%	78.005%
2506	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	78.014%
2507	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.009%	78.023%
2508	FINECOBANK BANC	0.009%	78.032%
2509	SANWA SHUTTER C	0.009%	78.041%
2510	AQUA AMERICA INC COMMON STOCK USD.5	0.009%	78.050%
2511	HELEN OF TROY C	0.009%	78.058%
2512	SUL AMERICA SA	0.009%	78.067%
2513	SEI INVESTMENT	0.009%	78.076%
2514	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.009%	78.085%
2515	CJ CHEILJEDANG	0.009%	78.094%
2516	ZIJIN MINING GR	0.009%	78.103%
2517	HYUNDAI STEEL C	0.009%	78.112%
2518	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.009%	78.120%
2519	FUJI ELECTRIC C	0.009%	78.129%
2520	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.009%	78.138%
2521	CHINA EVERBRIGH	0.009%	78.147%
2522	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.009%	78.156%
2523	MEDIASET	0.009%	78.165%
2524	ENERGEN CORP COMMON STOCK USD.01	0.009%	78.173%
2525	SURGE ENERGY IN	0.009%	78.182%
2526	LG CABLE &MCHY	0.009%	78.191%
2527	MR PRICE GROUP	0.009%	78.200%
2528	COSMO ENERGY HO	0.009%	78.209%
2529	WISTRON CORP	0.009%	78.217%
2530	KILLAM APART RE	0.009%	78.226%
2531	EVONIK INDUSTRI	0.009%	78.235%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.009%	78.244%
2533	OTP BANK PLC	0.009%	78.253%
2534	PEARSON STK	0.009%	78.261%
2535	DYNEGY INC COMMON STOCK USD.01	0.009%	78.270%
2536	FIVE BELOW COMMON STOCK USD.01	0.009%	78.279%
2537	HEROUX DEVTEK	0.009%	78.288%
2538	PRYSMIAN SPA CO	0.009%	78.296%
2539	BEACH PETROLEUM	0.009%	78.305%
2540	MMI HOLDINGS LT	0.009%	78.314%
2541	ENTERGY CORP	0.009%	78.323%
2542	AAR CORP	0.009%	78.332%
2543	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	78.340%
2544	STATOIL ASA SPON ADR ADR	0.009%	78.349%
2545	SHIMAMURA CO	0.009%	78.358%
2546	VALIANT HOLDING	0.009%	78.367%
2547	YUE YUEN INDUST	0.009%	78.375%
2548	BALCHEM CORP COMMON STOCK USD.0667	0.009%	78.384%
2549	PLEXUS CORP COMMON STOCK USD.01	0.009%	78.393%
2550	MDU RES GROUP I	0.009%	78.402%
2551	BOFI HOLDING INC COMMON STOCK USD.01	0.009%	78.410%
2552	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.009%	78.419%
2553	MARUI CO	0.009%	78.428%
2554	SM ENERGY CO COMMON STOCK USD.01	0.009%	78.436%
2555	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.009%	78.445%
2556	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.009%	78.454%
2557	LULULEMON	0.009%	78.463%
2558	BHARAT FORGE LT	0.009%	78.471%
2559	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	78.480%
2560	ZEON CO	0.009%	78.489%
2561	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.009%	78.497%
2562	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.009%	78.506%
2563	CSR LIMITED	0.009%	78.515%
2564	QISDA CORP	0.009%	78.524%
2565	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.009%	78.532%
2566	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.009%	78.541%
2567	BILLERUD AB	0.009%	78.550%
2568	CHIBA BANK	0.009%	78.558%
2569	NEXT PLC	0.009%	78.567%
2570	ILLUMINA INC	0.009%	78.576%
2571	WESTPAC BANKING	0.009%	78.584%
2572	SHIN KONG FINL	0.009%	78.593%
2573	NIPPON PAPER IN	0.009%	78.602%
2574	ACTIVIA PROPERT	0.009%	78.610%
2575	DAINIPPON SCREE	0.009%	78.619%
2576	YAGEO CORP	0.009%	78.628%
2577	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.009%	78.636%
2578	AMERIS BANCORP COMMON STOCK USD1.0	0.009%	78.645%
2579	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.009%	78.654%
2580	OCEANEERING INT	0.009%	78.662%
2581	KEYENCE CORP	0.009%	78.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	SHINSEGAE DEPT	0.009%	78.680%
2583	AIR WATER INC.	0.009%	78.688%
2584	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	78.697%
2585	RAIA DROGASIL S	0.009%	78.705%
2586	THK CO	0.009%	78.714%
2587	SHIMIZU CORP	0.009%	78.723%
2588	SAIA INC COMMON STOCK USD.001	0.009%	78.731%
2589	FBL FINANCIAL G	0.009%	78.740%
2590	WAL-MART DE MEX	0.009%	78.748%
2591	SPARK NEW ZEA	0.009%	78.757%
2592	PARAMOUNT GROUP INC REIT USD.01	0.009%	78.766%
2593	TOTAL CAPITAL C	0.009%	78.774%
2594	CAPITEC BANK HL	0.009%	78.783%
2595	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.009%	78.791%
2596	STEPAN CO COMMON STOCK USD1.0	0.009%	78.800%
2597	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	78.809%
2598	K'S HOLDINGS	0.009%	78.817%
2599	KGHM POLSKA MIE	0.009%	78.826%
2600	NAMCO BANDAI HO	0.009%	78.834%
2601	GLP J-REIT	0.009%	78.843%
2602	PRA GROUP INC COMMON STOCK USD.01	0.009%	78.852%
2603	PAYCHEX INC	0.009%	78.860%
2604	RED HAT INC COMMON STOCK USD.0001	0.009%	78.869%
2605	BURLINGTON STORES INC COMMON STOCK USD.0001	0.009%	78.877%
2606	JAPAN HOTEL REI	0.009%	78.886%
2607	AMBU A/S	0.009%	78.894%
2608	PPL CORPORATION	0.009%	78.903%
2609	AT&T INC 1.45%	0.009%	78.911%
2610	HYATT HOTELS CO	0.009%	78.920%
2611	SETAN MITSUKOS	0.009%	78.928%
2612	EAGLE BANCORP INC COMMON STOCK USD.01	0.009%	78.937%
2613	TOKUYAMA CORP	0.009%	78.946%
2614	MORI SEIKI CO	0.009%	78.954%
2615	SEIKO EPSON COR	0.009%	78.963%
2616	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	78.971%
2617	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	78.980%
2618	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.009%	78.988%
2619	COOPER TIRE&RUB	0.008%	78.997%
2620	KOSMOS ENERGY L	0.008%	79.005%
2621	CENTERPOINT ENE	0.008%	79.014%
2622	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	79.022%
2623	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.008%	79.031%
2624	HFF INC CLASS A COMMON STOCK USD.01	0.008%	79.039%
2625	CAIRN ENERGY PL	0.008%	79.047%
2626	FRANSHION PROPE	0.008%	79.056%
2627	IMERYSA	0.008%	79.064%
2628	LEND LEASE CORP	0.008%	79.073%
2629	SERVIFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	79.081%
2630	BADGER DAYLIGHT	0.008%	79.090%
2631	BAJAJ FINSERV L	0.008%	79.098%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	KURITA WATER IN	0.008%	79.107%
2633	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.008%	79.115%
2634	BRANDYWINE REAL	0.008%	79.124%
2635	METSA BOARD	0.008%	79.132%
2636	CARDINAL ENERGY	0.008%	79.141%
2637	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.008%	79.149%
2638	HINO MOTORS	0.008%	79.157%
2639	ACI WORLDWIDE INC COMMON STOCK USD.005	0.008%	79.166%
2640	ULVAC INC.	0.008%	79.174%
2641	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	79.183%
2642	HRG GROUP INC COMMON STOCK USD.01	0.008%	79.191%
2643	RED ELECTRICA C	0.008%	79.200%
2644	CHART INDUSTRIE	0.008%	79.208%
2645	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.008%	79.216%
2646	OMRON CORP	0.008%	79.225%
2647	SUNOPTA INC COMMON STOCK	0.008%	79.233%
2648	HERMES INTL	0.008%	79.242%
2649	ARYZTA AG	0.008%	79.250%
2650	AMEREN CORP	0.008%	79.258%
2651	ZILLOW GROUP INC C COMMON STOCK	0.008%	79.267%
2652	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	79.275%
2653	EASTGROUP PROPERTIES INC REIT	0.008%	79.283%
2654	IDEA CELLULAR L	0.008%	79.292%
2655	HNI CORP	0.008%	79.300%
2656	TRIMBLE INC COMMON STOCK	0.008%	79.309%
2657	LG HOUSEHOLD HE	0.008%	79.317%
2658	PLANTRONICS INC COMMON STOCK USD.01	0.008%	79.325%
2659	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	79.334%
2660	UNITE GROUP PLC	0.008%	79.342%
2661	TRAVIS PERKINS	0.008%	79.350%
2662	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	79.359%
2663	COLGATE-PALMOLI	0.008%	79.367%
2664	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.008%	79.376%
2665	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.008%	79.384%
2666	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	79.392%
2667	DOWA HOLDING CO	0.008%	79.400%
2668	NORDSON CORP COMMON STOCK	0.008%	79.409%
2669	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	79.417%
2670	NAVER CORP	0.008%	79.425%
2671	OPEN HOUSE CO L	0.008%	79.434%
2672	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.008%	79.442%
2673	GREENE KING	0.008%	79.450%
2674	AG GROWTH INTER	0.008%	79.459%
2675	STAMPS.COM INC COMMON STOCK USD.001	0.008%	79.467%
2676	KASIKORNBANK PL	0.008%	79.475%
2677	SUMITOMO FOREST	0.008%	79.484%
2678	SIMCORP A/S	0.008%	79.492%
2679	SECOM CO	0.008%	79.500%
2680	COM2US CORPORAT	0.008%	79.508%
2681	NOLATO AB	0.008%	79.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	WIPRO	0.008%	79.525%
2683	GS YUASA CORP	0.008%	79.533%
2684	ASTRAZENECA	0.008%	79.541%
2685	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	79.550%
2686	GPO FIN BANORTE	0.008%	79.558%
2687	ARMSTRONG WORLD	0.008%	79.566%
2688	SAPPORO BREWERI	0.008%	79.575%
2689	INDEPENDENCE GR	0.008%	79.583%
2690	GREAT PLAINS ENERGY INC COMMON STOCK	0.008%	79.591%
2691	EURONEXT NV	0.008%	79.599%
2692	OUTOKUMPU OY	0.008%	79.608%
2693	GPO TELEVISA	0.008%	79.616%
2694	CHINA HUARONG A	0.008%	79.624%
2695	CUBIC CORP COMMON STOCK	0.008%	79.632%
2696	CAL MAINE FOODS INC COMMON STOCK USD.01	0.008%	79.641%
2697	KINGBOARD LAMIN	0.008%	79.649%
2698	TECHTRONIC INDU	0.008%	79.657%
2699	VALLOUREC SA	0.008%	79.665%
2700	CHONGQING RURAL	0.008%	79.674%
2701	TOYOTA MOTOR CR	0.008%	79.682%
2702	GLANBIA PLC	0.008%	79.690%
2703	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	79.698%
2704	SEEK LTD.	0.008%	79.706%
2705	SHENZHEN INTERN	0.008%	79.715%
2706	US Wire Order	0.008%	79.723%
2707	SAMSUNG SECS CO	0.008%	79.731%
2708	WESBANCO INC COMMON STOCK USD2.0833	0.008%	79.739%
2709	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.008%	79.748%
2710	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	79.756%
2711	HANWHA CORP	0.008%	79.764%
2712	NASDAQ INC SR UNSECURED 06/24 4.25	0.008%	79.772%
2713	BLOCK(H&R)INC	0.008%	79.780%
2714	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.008%	79.789%
2715	MERCK KGAA	0.008%	79.797%
2716	INTL FLAVORS&FR	0.008%	79.805%
2717	BUNZL PLC	0.008%	79.813%
2718	AXIS BANK	0.008%	79.821%
2719	NELNET INC CL A COMMON STOCK USD.01	0.008%	79.829%
2720	CHINA RESOURCES	0.008%	79.838%
2721	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.008%	79.846%
2722	VALVOLINE INC COMMON STOCK USD.01	0.008%	79.854%
2723	ENTEL EMP NAC T	0.008%	79.862%
2724	CARGOTEC CORP-B	0.008%	79.870%
2725	KYUDENKO CORP	0.008%	79.878%
2726	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.008%	79.887%
2727	SUN ART RETAIL	0.008%	79.895%
2728	CAPSTONE MINING	0.008%	79.903%
2729	RENGO CO	0.008%	79.911%
2730	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.008%	79.919%
2731	THALES SA	0.008%	79.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	SEVERN TRENT	0.008%	79.935%
2733	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.008%	79.944%
2734	ACXIOM CORP COMMON STOCK USD.1	0.008%	79.952%
2735	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	79.960%
2736	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.008%	79.968%
2737	TOKYO TATEMONO	0.008%	79.976%
2738	COFINIMMO	0.008%	79.984%
2739	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	79.992%
2740	H. LUNDBECK A/S	0.008%	80.000%
2741	NOVO NORDISK A/S SPONS ADR ADR	0.008%	80.008%
2742	HANG LUNG PROPE	0.008%	80.016%
2743	JSE LTD	0.008%	80.025%
2744	CSRA INC COMMON STOCK USD.001	0.008%	80.033%
2745	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.008%	80.041%
2746	YAMAZAKI BAKING	0.008%	80.049%
2747	DKSH HOLDING LT	0.008%	80.057%
2748	SCHRODERS PLC	0.008%	80.065%
2749	TRITAX BIG BOX	0.008%	80.073%
2750	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.008%	80.081%
2751	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	80.089%
2752	GREAT PORTLAND	0.008%	80.097%
2753	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.008%	80.105%
2754	FINISAR CORPORATION COMMON STOCK USD.001	0.008%	80.113%
2755	AMERISOURCEBERG	0.008%	80.121%
2756	UNIVAR INC COMMON STOCK USD.01	0.008%	80.129%
2757	ELEMENTIS (1998	0.008%	80.137%
2758	MASCO CORP	0.008%	80.145%
2759	KELLOGG CO	0.008%	80.153%
2760	LLOYD THOMPSON	0.008%	80.161%
2761	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.008%	80.169%
2762	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.008%	80.178%
2763	B+G FOODS INC COMMON STOCK USD.01	0.008%	80.186%
2764	VAIL RESORTS	0.008%	80.194%
2765	COCHLEAR LTD	0.008%	80.202%
2766	TRONOX LTD-CL A	0.008%	80.210%
2767	BEIJING ENTERPR	0.008%	80.218%
2768	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.008%	80.226%
2769	KEWPIE CORP	0.008%	80.234%
2770	BANKIA SA	0.008%	80.242%
2771	DSW INC CLASS A COMMON STOCK	0.008%	80.250%
2772	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.008%	80.258%
2773	WHITEHAVEN COAL	0.008%	80.266%
2774	TIME WARNER INC	0.008%	80.274%
2775	TRINIDAD DRILLI	0.008%	80.282%
2776	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.008%	80.290%
2777	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.008%	80.298%
2778	WPG HOLDINGS	0.008%	80.306%
2779	ALEXANDER + BALDWIN INC REIT	0.008%	80.314%
2780	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	80.322%
2781	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.008%	80.330%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.008%	80.338%
2783	ANIXTER INC COMPANY GUAR 10/21 5.125	0.008%	80.345%
2784	FAR EAST HORIZO	0.008%	80.353%
2785	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.008%	80.361%
2786	SSAB SVENSKT ST	0.008%	80.369%
2787	MERITZ SECURITI	0.008%	80.377%
2788	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.008%	80.385%
2789	KELLOGG CO 0.8%	0.008%	80.393%
2790	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.008%	80.401%
2791	CAMPBELL SOUP C	0.008%	80.409%
2792	ONTARIO(PROV OF	0.008%	80.417%
2793	SANOFI ADR ADR	0.008%	80.425%
2794	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	80.433%
2795	CEMEX SA	0.008%	80.441%
2796	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.008%	80.449%
2797	DELPHI TECHNOLO	0.008%	80.457%
2798	KINGSOFT CORP L	0.008%	80.464%
2799	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.008%	80.472%
2800	YANZHOU COAL MI	0.008%	80.480%
2801	DUERR AG	0.008%	80.488%
2802	KONE OYJ	0.008%	80.496%
2803	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	80.504%
2804	NEWCREST MINING	0.008%	80.512%
2805	OGE ENERGY CORP COMMON STOCK USD.01	0.008%	80.520%
2806	REGIONS FINANCI	0.008%	80.527%
2807	BRADY(WH)	0.008%	80.535%
2808	NOKIA OYJ SR UNSECURED 06/22 3.375	0.008%	80.543%
2809	WALGREEN CO COMPANY GUAR 09/22 3.1	0.008%	80.551%
2810	ENDESA S.A.	0.008%	80.559%
2811	NORTHVIEW APART	0.008%	80.567%
2812	CITIZEN WATCH C	0.008%	80.575%
2813	SINO-AMERICAN S	0.008%	80.582%
2814	PNC BANK NA 2.6	0.008%	80.590%
2815	EMPRESAS CMPC S	0.008%	80.598%
2816	INTEGRATED DEVI	0.008%	80.606%
2817	VONTOBEL HLDGS	0.008%	80.614%
2818	DUZONBIZON CO L	0.008%	80.622%
2819	EATON CORP COMPANY GUAR 11/22 2.75	0.008%	80.629%
2820	TTM TECHNOLOGIES COMMON STOCK USD.001	0.008%	80.637%
2821	PROTO LABS INC COMMON STOCK USD.001	0.008%	80.645%
2822	KAMAN CORP COMMON STOCK USD1.0	0.008%	80.653%
2823	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	80.661%
2824	KUMBA IRON ORE	0.008%	80.668%
2825	PENTA OCEAN CON	0.008%	80.676%
2826	ADANI PORT & SE	0.008%	80.684%
2827	HOPEWELL HLDGS	0.008%	80.692%
2828	GVC HOLDINGS PL	0.008%	80.700%
2829	TOYO SEIKAN KAI	0.008%	80.707%
2830	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.008%	80.715%
2831	SGS SA-REG COMM	0.008%	80.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	RANGE RESOURCES CORP COMMON STOCK USD.01	0.008%	80.731%
2833	FLS INDUSTRIES	0.008%	80.739%
2834	TRIPADVISOR INC COMMON STOCK USD.001	0.008%	80.746%
2835	EBIX INC COMMON STOCK USD.1	0.008%	80.754%
2836	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.008%	80.762%
2837	EXLSERVICE HLDG	0.008%	80.770%
2838	ADELAIDE BRIGHT	0.008%	80.777%
2839	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.008%	80.785%
2840	NOF CORP	0.008%	80.793%
2841	INTU PROPERTIES	0.008%	80.801%
2842	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.008%	80.809%
2843	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	80.816%
2844	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.008%	80.824%
2845	INDUSTRIAL BANK	0.008%	80.832%
2846	BAIC MOTOR CORP	0.008%	80.840%
2847	COM HEM HLDG AB	0.008%	80.847%
2848	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	80.855%
2849	OESTERREIC KONT	0.008%	80.863%
2850	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.008%	80.871%
2851	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	80.878%
2852	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.008%	80.886%
2853	SAP SE SPONSORED ADR ADR	0.008%	80.894%
2854	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	80.901%
2855	PERNOD-RICARD	0.008%	80.909%
2856	KAJIMA CORP	0.008%	80.917%
2857	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.008%	80.925%
2858	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.008%	80.932%
2859	TOTO	0.008%	80.940%
2860	FERROGLOBE PLC	0.008%	80.948%
2861	KONECRANES O	0.008%	80.956%
2862	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.008%	80.963%
2863	MUELLER WATER P	0.008%	80.971%
2864	GROUP 1 AUTO	0.008%	80.979%
2865	LUCARA DIAMOND	0.008%	80.986%
2866	HOYA CORP	0.008%	80.994%
2867	GCL-POLY ENERGY	0.008%	81.002%
2868	AURIZON HOLDING	0.008%	81.009%
2869	TRYGVESTA AS	0.008%	81.017%
2870	PGE POLSKA GRUP	0.008%	81.025%
2871	PATRICK INDUSTRIES INC COMMON STOCK	0.008%	81.032%
2872	NEXITY	0.008%	81.040%
2873	RIGHTMOVE GROUP	0.008%	81.048%
2874	RPC INC COMMON STOCK USD.1	0.008%	81.055%
2875	SILTRONIC AG	0.008%	81.063%
2876	CHEMOURS CO/THE COMMON STOCK	0.008%	81.071%
2877	ING BANK	0.008%	81.078%
2878	IDACORP INC COMMON STOCK	0.008%	81.086%
2879	BAXTER INTL INC	0.008%	81.094%
2880	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	81.101%
2881	LA Z BOY INC COMMON STOCK USD1.0	0.008%	81.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	NETGEAR INC COMMON STOCK USD.001	0.008%	81.117%
2883	REDROW	0.008%	81.124%
2884	WPP PLC SPONSORED ADR ADR	0.008%	81.132%
2885	THOMAS COOK GRO	0.008%	81.139%
2886	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.008%	81.147%
2887	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	81.155%
2888	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.008%	81.162%
2889	MIRACA HOLDIN	0.008%	81.170%
2890	GILDEMEISTER AG	0.008%	81.178%
2891	HUANENG RENEWAB	0.008%	81.185%
2892	MORINAGA MILK I	0.008%	81.193%
2893	L BRANDS INC COMMON STOCK USD.5	0.008%	81.200%
2894	T IS BANKASI	0.008%	81.208%
2895	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	81.215%
2896	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.008%	81.223%
2897	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	81.231%
2898	SUMITOMO OSAKA	0.008%	81.238%
2899	POU CHEN	0.008%	81.246%
2900	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.008%	81.253%
2901	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	81.261%
2902	PIEDMONT OFFICE	0.008%	81.268%
2903	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	81.276%
2904	JAPAN STEEL WOR	0.008%	81.283%
2905	BRAMBLES LIMITE	0.008%	81.291%
2906	BIOMERIEUX	0.008%	81.299%
2907	GRIFOLS SA	0.008%	81.306%
2908	VOLVO AB	0.008%	81.314%
2909	OMNICOM GROUP I	0.008%	81.321%
2910	NIPPON GAS CO L	0.008%	81.329%
2911	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.008%	81.336%
2912	TIETO CORP OYJ	0.008%	81.344%
2913	TRANSUNION COMMON STOCK USD.01	0.008%	81.351%
2914	HANNOVER RUECKV	0.008%	81.359%
2915	AT HOME GROUP INC COMMON STOCK USD.01	0.008%	81.366%
2916	JANUS CAPITAL G	0.008%	81.374%
2917	KENEDIX REALTY	0.008%	81.381%
2918	YUEXIU PROPERTY	0.008%	81.389%
2919	TERANGA GOLD CO	0.007%	81.396%
2920	MARINE HARVEST	0.007%	81.404%
2921	WILMAR INTERL L	0.007%	81.411%
2922	TAL EDUCATION GROUP ADR ADR	0.007%	81.419%
2923	AVX CORP COMMON STOCK USD.01	0.007%	81.426%
2924	NIFCO INC	0.007%	81.434%
2925	CIA BRASILEIRA	0.007%	81.441%
2926	SSP GROUP PLC	0.007%	81.449%
2927	A.P. MOLLER-MAE	0.007%	81.456%
2928	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	81.464%
2929	STERICYCLE INC COMMON STOCK USD.01	0.007%	81.471%
2930	DAI NIPPON PRIN	0.007%	81.479%
2931	SEGA SAMMY HOLD	0.007%	81.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	ALFA LAVAL AB	0.007%	81.494%
2933	COCA-COLA EUROP	0.007%	81.501%
2934	HARVEY NORMAN H	0.007%	81.508%
2935	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.007%	81.516%
2936	CALLAWAY GOLF C	0.007%	81.523%
2937	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.007%	81.531%
2938	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.007%	81.538%
2939	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.007%	81.546%
2940	YUANTA FINL HOL	0.007%	81.553%
2941	NTHN STAR RES L	0.007%	81.561%
2942	SYNTHOMER PLC	0.007%	81.568%
2943	KOREAN AIR LINE	0.007%	81.575%
2944	HENKEL KGAA-PRE	0.007%	81.583%
2945	BENCHMARK ELECT	0.007%	81.590%
2946	TOYOBO CO	0.007%	81.598%
2947	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.007%	81.605%
2948	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.007%	81.613%
2949	VECTREN CORP COMMON STOCK	0.007%	81.620%
2950	AURORA CANNABIS	0.007%	81.627%
2951	ERG SPA	0.007%	81.635%
2952	SHIZUOKA BANK	0.007%	81.642%
2953	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.007%	81.650%
2954	HYPROP INVESTME	0.007%	81.657%
2955	NABTESCO CORP	0.007%	81.664%
2956	NIBE INDUSTRIER	0.007%	81.672%
2957	CREDIT SAISON C	0.007%	81.679%
2958	VEOLIA ENVIRONM	0.007%	81.687%
2959	CYRELA BRAZIL R	0.007%	81.694%
2960	AVERY DENNISON	0.007%	81.701%
2961	KROGER CO SR UNSECURED 04/22 3.4	0.007%	81.709%
2962	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.007%	81.716%
2963	UNITED UTILITIE	0.007%	81.724%
2964	NIPPON MEAT PAC	0.007%	81.731%
2965	BOLLORE	0.007%	81.738%
2966	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.007%	81.746%
2967	KAMIGUMI CO	0.007%	81.753%
2968	ONTEX GROUP NV	0.007%	81.760%
2969	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	81.768%
2970	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.007%	81.775%
2971	CDW CORP/DE COMMON STOCK USD.01	0.007%	81.783%
2972	PATTERSON COS INC COMMON STOCK USD.01	0.007%	81.790%
2973	WADDELL & REED	0.007%	81.797%
2974	ORIENTAL LAND C	0.007%	81.805%
2975	TATA GLOBAL	0.007%	81.812%
2976	FAR EAST TEXTIL	0.007%	81.819%
2977	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.007%	81.827%
2978	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	81.834%
2979	KREDITANST FUR	0.007%	81.841%
2980	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.007%	81.849%
2981	BEST BUY CO INC	0.007%	81.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.007%	81.863%
2983	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.007%	81.871%
2984	LAB CORP OF AME	0.007%	81.878%
2985	CLP HOLDINGS	0.007%	81.885%
2986	FIRSTGROUP	0.007%	81.893%
2987	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	81.900%
2988	AXALTA COATING	0.007%	81.907%
2989	SIDERURGICA NAC	0.007%	81.915%
2990	MOSAIC CO SR UNSECURED 11/23 4.25	0.007%	81.922%
2991	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.007%	81.929%
2992	TAIYO YUDEN CO	0.007%	81.937%
2993	JAPAN AIRLINES	0.007%	81.944%
2994	KLONDEX MINES L	0.007%	81.951%
2995	APPLE INC SR UNSECURED 05/22 2.3	0.007%	81.959%
2996	INTERFACE INC COMMON STOCK USD.1	0.007%	81.966%
2997	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.007%	81.973%
2998	BOYD GAMING COR	0.007%	81.980%
2999	GERDAU SA SIDER	0.007%	81.988%
3000	CREST NICHOLSON	0.007%	81.995%
3001	IBM CORP SR UNSECURED 02/24 3.625	0.007%	82.002%
3002	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.007%	82.010%
3003	SANTANDER UK PLC SR UNSECURED 03/24 4	0.007%	82.017%
3004	BILFINGER BERGE	0.007%	82.024%
3005	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.007%	82.031%
3006	MTY FOOD GROUP	0.007%	82.039%
3007	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.007%	82.046%
3008	OP CORPORATE BA	0.007%	82.053%
3009	FUJIKURA	0.007%	82.061%
3010	HISCOX LTD	0.007%	82.068%
3011	DRAX GROUP PLC	0.007%	82.075%
3012	BANK OF GEORGIA	0.007%	82.082%
3013	LEONS FURNITURE	0.007%	82.090%
3014	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.007%	82.097%
3015	CROMBIE REAL ES	0.007%	82.104%
3016	PROVINCE OF ONT	0.007%	82.111%
3017	UNITI GROUP INC REIT USD.0001	0.007%	82.119%
3018	WEIGHT WATCHERS INTL INC COMMON STOCK	0.007%	82.126%
3019	CHINA STATE CON	0.007%	82.133%
3020	MATSON INC COMMON STOCK	0.007%	82.140%
3021	MASTERCARD INC SR UNSECURED 04/24 3.375	0.007%	82.148%
3022	DNB NOR ASA	0.007%	82.155%
3023	COHERENT INC	0.007%	82.162%
3024	POWERTECH TECHN	0.007%	82.169%
3025	LOEWS CORP SR UNSECURED 04/26 3.75	0.007%	82.177%
3026	PARAGON GROUP O	0.007%	82.184%
3027	ASSURANT INC	0.007%	82.191%
3028	MASIMO CORP COMMON STOCK USD.001	0.007%	82.198%
3029	COMPUTER MODELL	0.007%	82.206%
3030	APPLE INC SR UNSECURED 09/22 2.1	0.007%	82.213%
3031	NCR CORP	0.007%	82.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	AMGEN INC SR UNSECURED 05/24 3.625	0.007%	82.227%
3033	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.007%	82.235%
3034	COMPEQ MFG	0.007%	82.242%
3035	NOVATEK MICROEL	0.007%	82.249%
3036	PCCW LIMITED	0.007%	82.256%
3037	BAT INTL FINANC	0.007%	82.263%
3038	STATE STREET CORP SR UNSECURED 08/25 3.55	0.007%	82.271%
3039	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.007%	82.278%
3040	FORMOSA PLASTIC	0.007%	82.285%
3041	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.007%	82.292%
3042	A2 MILK CO LTD	0.007%	82.299%
3043	AIRCASTLE LTD	0.007%	82.307%
3044	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.007%	82.314%
3045	HAITIAN INTL HL	0.007%	82.321%
3046	DIODES INC COMMON STOCK USD.667	0.007%	82.328%
3047	ERAMET	0.007%	82.335%
3048	ROWAN COMPANIES	0.007%	82.343%
3049	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.007%	82.350%
3050	NORDSTROM INC SR UNSECURED 05/20 4.75	0.007%	82.357%
3051	MEDTRONIC INC 3	0.007%	82.364%
3052	UNDER ARMOUR IN	0.007%	82.371%
3053	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.007%	82.378%
3054	AVNET INC SR UNSECURED 04/26 4.625	0.007%	82.386%
3055	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.007%	82.393%
3056	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	82.400%
3057	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.007%	82.407%
3058	MATTEL INC COMMON STOCK USD1.0	0.007%	82.414%
3059	SKANDINAVISKA E	0.007%	82.421%
3060	TESSENDERLO CHE	0.007%	82.429%
3061	TRIUMPH GROUP I	0.007%	82.436%
3062	MANITOBA PROVIN	0.007%	82.443%
3063	MCKESSON CORP SR UNSECURED 03/24 3.796	0.007%	82.450%
3064	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.007%	82.457%
3065	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.007%	82.464%
3066	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.007%	82.471%
3067	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.007%	82.479%
3068	MOBIMO HLDG AG	0.007%	82.486%
3069	SENIOR PLC	0.007%	82.493%
3070	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.007%	82.500%
3071	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.007%	82.507%
3072	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.007%	82.514%
3073	HSBC USA INC SR UNSECURED 06/24 3.5	0.007%	82.522%
3074	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.007%	82.529%
3075	MUELLER INDS IN	0.007%	82.536%
3076	TAPESTRY INC SR UNSECURED 04/25 4.25	0.007%	82.543%
3077	TOYODA GOSEI	0.007%	82.550%
3078	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.007%	82.557%
3079	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.007%	82.564%
3080	USIMINAS USI SD	0.007%	82.572%
3081	COMFORT SYSTEMS	0.007%	82.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	OIL SEARCH LTD	0.007%	82.586%
3083	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.007%	82.593%
3084	OUTFRONT MEDIA INC REIT USD.01	0.007%	82.600%
3085	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.007%	82.607%
3086	UNUM GROUP	0.007%	82.614%
3087	POOL CORP COMMON STOCK USD.001	0.007%	82.621%
3088	MARUHA NICHIRO	0.007%	82.629%
3089	DAIDO STEEL CO	0.007%	82.636%
3090	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.007%	82.643%
3091	BROOKS AUTOMATI	0.007%	82.650%
3092	HUTCHISON PORT	0.007%	82.657%
3093	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.007%	82.664%
3094	FED SIGNAL CORP	0.007%	82.671%
3095	CHINA RAILWAY C	0.007%	82.678%
3096	RADIAN GROUP	0.007%	82.685%
3097	LAIRD PLC	0.007%	82.693%
3098	NEWMARKET CORP COMMON STOCK	0.007%	82.700%
3099	STATE STREET CORP SR UNSECURED 12/24 3.3	0.007%	82.707%
3100	RENISHAW	0.007%	82.714%
3101	CELGENE CORP SR UNSECURED 05/24 3.625	0.007%	82.721%
3102	BANK TOKYO-MIT	0.007%	82.728%
3103	YTL CORP	0.007%	82.735%
3104	ALLIANT ENERGY	0.007%	82.742%
3105	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.007%	82.749%
3106	IWG PLC	0.007%	82.756%
3107	ADEKA CORPORATI	0.007%	82.763%
3108	HOKUHOKU FINANC	0.007%	82.770%
3109	BELIMO HOLDING	0.007%	82.778%
3110	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.007%	82.785%
3111	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	82.792%
3112	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.007%	82.799%
3113	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.007%	82.806%
3114	PEBBLEBROOK HOT	0.007%	82.813%
3115	DGB FINANCIAL G	0.007%	82.820%
3116	SECURITAS	0.007%	82.827%
3117	AETNA INC SR UNSECURED 11/24 3.5	0.007%	82.834%
3118	OCI COMPANY LTD	0.007%	82.841%
3119	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.007%	82.848%
3120	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.007%	82.855%
3121	FIRM CAPITAL MO	0.007%	82.862%
3122	OTSUKA HLDGS CO	0.007%	82.869%
3123	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.007%	82.876%
3124	DET N O A	0.007%	82.883%
3125	ANTHEM INC	0.007%	82.890%
3126	VISA INC SR UNSECURED 12/25 3.15	0.007%	82.898%
3127	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.007%	82.905%
3128	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.007%	82.912%
3129	NEENAH INC COMMON STOCK USD.01	0.007%	82.919%
3130	ALLETE INC	0.007%	82.926%
3131	KRUNGTHAI CARD	0.007%	82.933%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	NORTHWEST HEALT	0.007%	82.940%
3133	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.007%	82.947%
3134	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.007%	82.954%
3135	N B T BANCORP INC COMMON STOCK USD.01	0.007%	82.961%
3136	MELROSE INDUSTR	0.007%	82.968%
3137	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.007%	82.975%
3138	THERMO FISHER S	0.007%	82.982%
3139	QUALCOMM INC SR UNSECURED 05/25 3.45	0.007%	82.989%
3140	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.007%	82.996%
3141	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.007%	83.003%
3142	HK & CHINA GAS	0.007%	83.010%
3143	SYNAPTICS INC COMMON STOCK USD.001	0.007%	83.017%
3144	VERISIGN	0.007%	83.024%
3145	NORDSTROM INC	0.007%	83.031%
3146	SULZER AG	0.007%	83.038%
3147	AMEDISYS INC COMMON STOCK USD.001	0.007%	83.045%
3148	CIPLA LTD	0.007%	83.052%
3149	ATMOS ENERGY CO	0.007%	83.059%
3150	ALTRAN TECHNOLO	0.007%	83.066%
3151	YAMAGUCHI FINAN	0.007%	83.073%
3152	NOVANTA INC COMMON STOCK	0.007%	83.080%
3153	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.007%	83.087%
3154	ASHIKAGA HOLDIN	0.007%	83.094%
3155	FORWARD AIR COR	0.007%	83.101%
3156	CME GROUP INC SR UNSECURED 03/25 3	0.007%	83.108%
3157	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.007%	83.115%
3158	EXTENDICARE INC	0.007%	83.122%
3159	ASIA CEMENT	0.007%	83.129%
3160	VOLKSWAGEN LEAS	0.007%	83.136%
3161	DECHRA PHARMA	0.007%	83.143%
3162	CITIGROUP INC SR UNSECURED 04/25 3.3	0.007%	83.150%
3163	PKO BANK POLSKI	0.007%	83.157%
3164	LANCASTER COLON	0.007%	83.164%
3165	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	83.170%
3166	H&E EQUIPMENT S	0.007%	83.177%
3167	REALPAGE INC COMMON STOCK USD.001	0.007%	83.184%
3168	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.007%	83.191%
3169	SEALED AIR CORP COMMON STOCK USD.1	0.007%	83.198%
3170	LIC HOUSING FIN	0.007%	83.205%
3171	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.007%	83.212%
3172	KREDITANSTALT F	0.007%	83.219%
3173	PFIZER INC SR UNSECURED 12/26 3	0.007%	83.226%
3174	STATOIL ASA COMPANY GUAR 01/23 2.45	0.007%	83.233%
3175	KORIAN	0.007%	83.240%
3176	TAIWAN UNION TE	0.007%	83.247%
3177	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.007%	83.254%
3178	EXELON CORP SR UNSECURED 04/26 3.4	0.007%	83.261%
3179	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	83.268%
3180	PEAB AB	0.007%	83.275%
3181	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.007%	83.282%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	DEUTSCHE BK AG	0.007%	83.289%
3183	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.007%	83.296%
3184	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.007%	83.302%
3185	PRIMARY HEALTH	0.007%	83.309%
3186	AENA SA	0.007%	83.316%
3187	SONIC HEALTHCAR	0.007%	83.323%
3188	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.007%	83.330%
3189	KWG PROPERTY HL	0.007%	83.337%
3190	LEE & MAN PAPER	0.007%	83.344%
3191	SILICON LABORAT	0.007%	83.351%
3192	QUBE HOLDINGS L	0.007%	83.358%
3193	SIMS GROUP LTD	0.007%	83.365%
3194	BUZZI UNICEM SP	0.007%	83.372%
3195	EUROFINS SCIENT	0.007%	83.379%
3196	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	83.385%
3197	TAISHIN FINANCI	0.007%	83.392%
3198	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	83.399%
3199	BONTERRA ENERGY	0.007%	83.406%
3200	ABIOMED INC COMMON STOCK USD.01	0.007%	83.413%
3201	JAFCO CO LTD	0.007%	83.420%
3202	SHOWA SHELL SEK	0.007%	83.427%
3203	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.007%	83.434%
3204	FAST RETAILING	0.007%	83.440%
3205	IMCD GROUP NV	0.007%	83.447%
3206	GETINGE AB, B S	0.007%	83.454%
3207	BANREGIO GRUPO	0.007%	83.461%
3208	DIPLOMA (NEW)	0.007%	83.468%
3209	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.007%	83.475%
3210	DINEQUITY INC	0.007%	83.482%
3211	CD PROJEKT SA	0.007%	83.488%
3212	77TH BANK	0.007%	83.495%
3213	FIRST BUSEY CORP COMMON STOCK USD.001	0.007%	83.502%
3214	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.007%	83.509%
3215	BEIJING CAPITAL	0.007%	83.516%
3216	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.007%	83.523%
3217	TIVO CORP COMMON STOCK USD.001	0.007%	83.530%
3218	NORDSTROM INC COMMON STOCK	0.007%	83.536%
3219	ULTRAPAR PARTIC	0.007%	83.543%
3220	CEMEX SA	0.007%	83.550%
3221	BOEING CO SR UNSECURED 03/25 2.5	0.007%	83.557%
3222	IBIDEN CO	0.007%	83.564%
3223	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	83.571%
3224	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.007%	83.577%
3225	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	83.584%
3226	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.007%	83.591%
3227	BOVIS HOMES GRO	0.007%	83.598%
3228	JOHNSON ELECTRI	0.007%	83.605%
3229	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.007%	83.611%
3230	SIXT AG	0.007%	83.618%
3231	AMER NATL INS	0.007%	83.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	JAMES HARDIE IN	0.007%	83.632%
3233	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.007%	83.639%
3234	NOK CORP	0.007%	83.645%
3235	HEICO CORP CLASS A COMMON STOCK USD.01	0.007%	83.652%
3236	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.007%	83.659%
3237	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	83.666%
3238	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	83.673%
3239	WINBOND ELECTRO	0.007%	83.679%
3240	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.007%	83.686%
3241	WESTERN UNION CO COMMON STOCK USD.01	0.007%	83.693%
3242	CRANSWICK	0.007%	83.700%
3243	ARCONIC INC SR UNSECURED 02/22 5.87	0.007%	83.706%
3244	UTD TECHNOLOGIE	0.007%	83.713%
3245	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.007%	83.720%
3246	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	83.727%
3247	OCADO GROUP PLC	0.007%	83.733%
3248	GENTHERM INC COMMON STOCK	0.007%	83.740%
3249	ALSTRIA OFFICE	0.007%	83.747%
3250	INFINERA CORP	0.007%	83.754%
3251	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.007%	83.760%
3252	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.007%	83.767%
3253	WORLEYPARSONS	0.007%	83.774%
3254	CENCOSUD SA	0.007%	83.781%
3255	BANCA POPOLARE	0.007%	83.787%
3256	STATE BK OF IND	0.007%	83.794%
3257	ACERINOX SA	0.007%	83.801%
3258	KYOCERA CORP	0.007%	83.807%
3259	MTR CORP	0.007%	83.814%
3260	SFS GROUP AG	0.007%	83.821%
3261	EMPIRE STATE RE	0.007%	83.827%
3262	GRAINCORP LTD	0.007%	83.834%
3263	FIDESA	0.007%	83.841%
3264	BANCA MEDIOLANU	0.007%	83.848%
3265	DDR CORP REIT USD.1	0.007%	83.854%
3266	URBAN EDGE PROPERTIES REIT USD.01	0.007%	83.861%
3267	ENI	0.007%	83.868%
3268	MICHAEL PAGE IN	0.007%	83.874%
3269	ENEL FINANCE IN	0.007%	83.881%
3270	HECLA MINING CO	0.007%	83.888%
3271	BHP BILLITON FI	0.007%	83.894%
3272	SABINA SILVER C	0.007%	83.901%
3273	ATLAS COPCO AB	0.007%	83.908%
3274	HANESBRANDS INC COMMON STOCK USD.01	0.007%	83.914%
3275	INNOSPEC INC COMMON STOCK USD.01	0.007%	83.921%
3276	TARGET CORP SR UNSECURED 04/26 2.5	0.007%	83.928%
3277	JM AB	0.007%	83.934%
3278	UBM PLC	0.007%	83.941%
3279	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.007%	83.948%
3280	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.007%	83.954%
3281	WABASH NATIONAL	0.007%	83.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	UGI CORP COMMON STOCK	0.007%	83.968%
3283	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.007%	83.974%
3284	TALANX AG	0.007%	83.981%
3285	HITACHI METALS	0.007%	83.988%
3286	MCGRATH RENTCORP COMMON STOCK	0.007%	83.994%
3287	CASIO COMPUTER	0.007%	84.001%
3288	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.007%	84.008%
3289	INDIVIOR PLC	0.007%	84.014%
3290	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.007%	84.021%
3291	GMS INC COMMON STOCK USD.01	0.007%	84.028%
3292	ASSOCIATED BRIT	0.007%	84.034%
3293	KAWASAKI KISEN	0.007%	84.041%
3294	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.048%
3295	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.007%	84.054%
3296	TAMARACK VALLEY	0.007%	84.061%
3297	KOREA LIFE INSU	0.007%	84.067%
3298	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.007%	84.074%
3299	SAWAI PHARM CO	0.007%	84.081%
3300	TTEC HOLDINGS INC COMMON STOCK USD.01	0.007%	84.087%
3301	TS TECH CO.LTD	0.007%	84.094%
3302	SOUTHERN CO SR UNSECURED 06/20 2.75	0.007%	84.101%
3303	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.007%	84.107%
3304	TIVITY HEALTH INC COMMON STOCK USD.001	0.007%	84.114%
3305	APOLLO TYRES	0.007%	84.120%
3306	BANCFIRST CORP	0.007%	84.127%
3307	NIPPON KONPO UN	0.007%	84.134%
3308	POLYONE CORP SR UNSECURED 03/23 5.25	0.007%	84.140%
3309	HACHIJUNI BANK	0.007%	84.147%
3310	SIXT SE PFD	0.007%	84.153%
3311	HITACHI CAPITAL	0.007%	84.160%
3312	KEIHAN ELECTRIC	0.007%	84.167%
3313	UTD INTERNET AG	0.007%	84.173%
3314	ACORDA THERAPEU	0.007%	84.180%
3315	CHINA MINSHENG	0.007%	84.186%
3316	SAVILLS PLC	0.007%	84.193%
3317	MITSUBISHI UFJ	0.007%	84.199%
3318	GANNETT CO INC COMMON STOCK USD.01	0.007%	84.206%
3319	GOLDEN AGRI RES	0.007%	84.213%
3320	KEMIRA OY	0.007%	84.219%
3321	SPIN MASTER COR	0.007%	84.226%
3322	ISS A/S	0.007%	84.232%
3323	TAIYO NIPPON SA	0.007%	84.239%
3324	METHODE ELEC IN	0.007%	84.245%
3325	FIERA SCEPTRE I	0.007%	84.252%
3326	SHERRITT INTERN	0.007%	84.258%
3327	QUALICORP SA	0.007%	84.265%
3328	TOYO TIRE & RUB	0.007%	84.271%
3329	ADMIRAL GROUP	0.007%	84.278%
3330	CBS CORP COMPANY GUAR 01/27 2.9	0.007%	84.284%
3331	BOISE CASCADE CO COMMON STOCK USD.01	0.007%	84.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	HISPANIA ACTIVO	0.007%	84.297%
3333	EXXARO	0.007%	84.304%
3334	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.007%	84.310%
3335	POWER ASSETS HO	0.006%	84.317%
3336	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	84.323%
3337	INSPERITY INC	0.006%	84.330%
3338	TOKYO GAS CO	0.006%	84.336%
3339	PETRONET LNG LT	0.006%	84.343%
3340	PETROFAC LTD	0.006%	84.349%
3341	ISRAEL DISCOUNT	0.006%	84.356%
3342	TATNEFT PAO SPONSORED ADR ADR	0.006%	84.362%
3343	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.006%	84.369%
3344	VALENER INC	0.006%	84.375%
3345	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	84.382%
3346	HORIZON NORTH L	0.006%	84.388%
3347	SANTEN PHARM CO	0.006%	84.395%
3348	TASEKO MINES LT	0.006%	84.401%
3349	GRAFTON GROUP P	0.006%	84.407%
3350	OXFORD INDUSTRI	0.006%	84.414%
3351	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	84.420%
3352	CREDITO VALTELL	0.006%	84.427%
3353	CNP ASSURANCES	0.006%	84.433%
3354	CBS CORP COMPANY GUAR 01/25 3.5	0.006%	84.440%
3355	AKBANK TAS	0.006%	84.446%
3356	ELIOR	0.006%	84.452%
3357	AKER ASA	0.006%	84.459%
3358	HORIBA	0.006%	84.465%
3359	CHINA DEVELOPME	0.006%	84.472%
3360	FMG RESOURCES A	0.006%	84.478%
3361	ADVANCED	0.006%	84.484%
3362	CJ CORP.	0.006%	84.491%
3363	PICC PROPERTY &	0.006%	84.497%
3364	HUNTING PLC	0.006%	84.504%
3365	1ST SOURCE CORP COMMON STOCK	0.006%	84.510%
3366	FUCHS PETROLUB	0.006%	84.516%
3367	NISHI-NIPPON FI	0.006%	84.523%
3368	DON QUIJOTE	0.006%	84.529%
3369	NAN YA PLASTIC	0.006%	84.535%
3370	NIPPON PAINT CO	0.006%	84.542%
3371	HUA NAN FINANCI	0.006%	84.548%
3372	ERICSSON LM SR UNSECURED 05/22 4.125	0.006%	84.555%
3373	AEROPORTS DE PA	0.006%	84.561%
3374	SOUTH32 ADR ADR	0.006%	84.567%
3375	IIDA GROUP HOLD	0.006%	84.574%
3376	VISCOFAN SA	0.006%	84.580%
3377	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.006%	84.586%
3378	VOLKSWAGEN LEAS	0.006%	84.593%
3379	GREGGS PLC	0.006%	84.599%
3380	AMEREN CORP SR UNSECURED 11/20 2.7	0.006%	84.605%
3381	HEALTH AND HAPP	0.006%	84.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	CAREER EDUCATION CORP COMMON STOCK USD.01	0.006%	84.618%
3383	TELKOM GROUP LT	0.006%	84.624%
3384	CHICO'S FAS INC	0.006%	84.631%
3385	KOITO MFG CO	0.006%	84.637%
3386	CHINA HONGQIAO	0.006%	84.643%
3387	MAPLETREE COMME	0.006%	84.650%
3388	CONMED CORP COMMON STOCK USD.01	0.006%	84.656%
3389	SAMSUNG HEAVY	0.006%	84.662%
3390	AVICHINA INDUST	0.006%	84.669%
3391	NIPPON SUISAN	0.006%	84.675%
3392	SHINSEI BANK	0.006%	84.681%
3393	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	84.688%
3394	DORMA+KABA HOLD	0.006%	84.694%
3395	CORBION NV	0.006%	84.700%
3396	SKY CITY	0.006%	84.707%
3397	BEKAERT SA	0.006%	84.713%
3398	BT GROUP PLC SPON ADR ADR	0.006%	84.719%
3399	NITORI CO LTD	0.006%	84.725%
3400	NUFARM	0.006%	84.732%
3401	COGNEX CORP	0.006%	84.738%
3402	BENESSE CORP	0.006%	84.744%
3403	WH SMITH PLC	0.006%	84.751%
3404	TOYO SUISAN KAI	0.006%	84.757%
3405	ARCBEST CORP COMMON STOCK USD.01	0.006%	84.763%
3406	COMPUTERSHARE L	0.006%	84.769%
3407	BQE CANT VAUDOI	0.006%	84.776%
3408	UNILEVER NV	0.006%	84.782%
3409	SARAS SPA	0.006%	84.788%
3410	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	84.795%
3411	AEON FINANCIAL	0.006%	84.801%
3412	SURUGA BANK	0.006%	84.807%
3413	SIAS SPA	0.006%	84.813%
3414	QUAD GRAPHICS INC COMMON STOCK USD.025	0.006%	84.820%
3415	CARGOJET INC.	0.006%	84.826%
3416	SMC CORP	0.006%	84.832%
3417	SHENZHEN INVEST	0.006%	84.838%
3418	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.006%	84.845%
3419	AGT FOOD AND IN	0.006%	84.851%
3420	MSA SAFETY INC COMMON STOCK	0.006%	84.857%
3421	TATUNG	0.006%	84.863%
3422	KYOWA EXEO CORP	0.006%	84.870%
3423	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	84.876%
3424	S-OIL CORPORATI	0.006%	84.882%
3425	INTERPUMP GROUP	0.006%	84.888%
3426	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.006%	84.895%
3427	JAPAN EXCHANGE	0.006%	84.901%
3428	SUMCO CORPORATI	0.006%	84.907%
3429	HIROSHIMA BANK	0.006%	84.913%
3430	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.006%	84.919%
3431	MASSMART HOLDIN	0.006%	84.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	CITY DEVELOPMEN	0.006%	84.932%
3433	HERSHEY FOODS C	0.006%	84.938%
3434	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	84.944%
3435	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.006%	84.950%
3436	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	84.957%
3437	MEDICLINIC INTE	0.006%	84.963%
3438	LATAM AIRLINES GROUP SP ADR ADR	0.006%	84.969%
3439	MBIA INC	0.006%	84.975%
3440	TRIPOD TECHNOLO	0.006%	84.981%
3441	NIHON M&A CENTE	0.006%	84.987%
3442	UNIBET GROUP PL	0.006%	84.994%
3443	DELTA ELECTRONI	0.006%	85.000%
3444	WOORI INVESTMEN	0.006%	85.006%
3445	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	85.012%
3446	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	85.018%
3447	AIR NEW ZEALAND	0.006%	85.024%
3448	NIPPON SHOKUBAI	0.006%	85.030%
3449	DREAM UNLIMIITE	0.006%	85.037%
3450	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.006%	85.043%
3451	SJM HOLDINGS LT	0.006%	85.049%
3452	ABAXIS INC COMMON STOCK	0.006%	85.055%
3453	PIZZA PIZZA ROY	0.006%	85.061%
3454	LIBERTY HLDGS	0.006%	85.067%
3455	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.006%	85.074%
3456	QINETIQ GROUP P	0.006%	85.080%
3457	WGL HOLDINGS INC COMMON STOCK	0.006%	85.086%
3458	COSCO PACIFIC	0.006%	85.092%
3459	ALSEA SAB DE CV	0.006%	85.098%
3460	IYO BANK	0.006%	85.104%
3461	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.006%	85.110%
3462	SLEEP NUMBER CORP COMMON STOCK USD.01	0.006%	85.116%
3463	FORBO HLDG	0.006%	85.123%
3464	L BRANDS INC COMPANY GUAR 02/22 5.625	0.006%	85.129%
3465	WAREHOUSES DE P	0.006%	85.135%
3466	DAITO TRUST CON	0.006%	85.141%
3467	CHINA INSURANCE	0.006%	85.147%
3468	JIANGXI COPPER	0.006%	85.153%
3469	CHINA AIRLINES	0.006%	85.159%
3470	CRH (DUBLIN)	0.006%	85.165%
3471	CAPCOM CO	0.006%	85.171%
3472	MEDIFAST INC COMMON STOCK USD.001	0.006%	85.178%
3473	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.006%	85.184%
3474	AUTO TRADER GRO	0.006%	85.190%
3475	NEW ORIENTAL ED	0.006%	85.196%
3476	AUST & NZ BK GP	0.006%	85.202%
3477	MEDIASET ESPANA	0.006%	85.208%
3478	STAG INDUSTRIAL INC REIT USD.01	0.006%	85.214%
3479	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.006%	85.220%
3480	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	85.226%
3481	BPCE	0.006%	85.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.006%	85.239%
3483	THAI OIL PCL-FR	0.006%	85.245%
3484	USHIO INC	0.006%	85.251%
3485	NIPPON LIGHT ME	0.006%	85.257%
3486	SPIE SA	0.006%	85.263%
3487	GUNMA BANK	0.006%	85.269%
3488	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	85.275%
3489	HAPAG-LLOYD AG	0.006%	85.281%
3490	TIMBERCREEK FIN	0.006%	85.287%
3491	COEUR MINING IN	0.006%	85.293%
3492	BARCLAYS PLC 1.	0.006%	85.299%
3493	MERITOR INC COMMON STOCK USD1.0	0.006%	85.305%
3494	GOME ELECTRICAL	0.006%	85.311%
3495	CONZZETA AG	0.006%	85.318%
3496	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	85.324%
3497	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	85.330%
3498	SUMITOMO MITSUI	0.006%	85.336%
3499	SAN IN GODO BAN	0.006%	85.342%
3500	DEUTSCHE PFANDB	0.006%	85.348%
3501	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	85.354%
3502	ASHOK LEYLAND	0.006%	85.360%
3503	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	85.366%
3504	THIRD POINT REI	0.006%	85.372%
3505	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	85.378%
3506	CORE LABORATORI	0.006%	85.384%
3507	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	85.390%
3508	BREWIN DOLPHIN	0.006%	85.396%
3509	HIKMA PHARMACEU	0.006%	85.402%
3510	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	85.408%
3511	MODERN TIMES GR	0.006%	85.414%
3512	KELLOGG CO 4% 1	0.006%	85.420%
3513	EXPONENT INC COMMON STOCK USD.001	0.006%	85.426%
3514	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	85.432%
3515	MAEDA CORP	0.006%	85.438%
3516	CHINA AOYUAN PR	0.006%	85.444%
3517	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	85.450%
3518	DOOSAN INFRACOR	0.006%	85.456%
3519	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	85.462%
3520	INMARSAT PLC	0.006%	85.468%
3521	AXIATA GROUP	0.006%	85.474%
3522	DENA CO LTD	0.006%	85.480%
3523	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.006%	85.486%
3524	LUZERNER KTBK	0.006%	85.492%
3525	WASHINGTON REIT REIT USD.01	0.006%	85.498%
3526	AIR CHINA LTD	0.006%	85.504%
3527	EUROCOMMERCIAL	0.006%	85.510%
3528	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.006%	85.516%
3529	TABCORP HLDGS L	0.006%	85.522%
3530	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.006%	85.528%
3531	NIPPON KAYAKU C	0.006%	85.534%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.006%	85.540%
3533	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.006%	85.546%
3534	KUBOTA CORP	0.006%	85.552%
3535	HYUNDAI DEVELOP	0.006%	85.558%
3536	JD SPORTS FASHI	0.006%	85.563%
3537	NTT DATA	0.006%	85.569%
3538	FUJI OIL CO	0.006%	85.575%
3539	CA INC 3.6% 01A	0.006%	85.581%
3540	SHANGHAI INDL	0.006%	85.587%
3541	SCHWEITZER-MAUD	0.006%	85.593%
3542	TOPPAN PRINTING	0.006%	85.599%
3543	NIPPON ACCOMMOD	0.006%	85.605%
3544	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	85.611%
3545	MAHINDRA &MAHIN	0.006%	85.617%
3546	NINE ENTERTAINM	0.006%	85.623%
3547	LIQUOR STORES N	0.006%	85.629%
3548	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.006%	85.634%
3549	SERVICENOW INC COMMON STOCK USD.001	0.006%	85.640%
3550	REXFORDIndustr	0.006%	85.646%
3551	NILFISK HOLDING	0.006%	85.652%
3552	AIN PHARMACIEZ	0.006%	85.658%
3553	MITSUBISHI MOTO	0.006%	85.664%
3554	PARK NATIONAL CORP COMMON STOCK	0.006%	85.670%
3555	ACTUANT CORP A COMMON STOCK USD.2	0.006%	85.676%
3556	A.P. MOLLER-MAE	0.006%	85.682%
3557	VERBUND AG	0.006%	85.687%
3558	KYORITSU MAINTe	0.006%	85.693%
3559	EMMI AG	0.006%	85.699%
3560	CHINA CITIC BK	0.006%	85.705%
3561	KCC CORP	0.006%	85.711%
3562	SAGE GROUP PLC/	0.006%	85.717%
3563	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.006%	85.723%
3564	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.006%	85.729%
3565	PSP SWISS PROPE	0.006%	85.734%
3566	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	85.740%
3567	INVENTEC CORP	0.006%	85.746%
3568	ANGLOVAAL MININ	0.006%	85.752%
3569	INGEVITY CORP COMMON STOCK USD.01	0.006%	85.758%
3570	SEINO TRANSPORT	0.006%	85.764%
3571	CALAVO GROWERS INC COMMON STOCK USD.001	0.006%	85.770%
3572	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.006%	85.775%
3573	WETHERSPOON (J.	0.006%	85.781%
3574	TEMASEK FINL I	0.006%	85.787%
3575	P/F BAKKAFROST	0.006%	85.793%
3576	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.006%	85.799%
3577	NAVISTAR INTL C	0.006%	85.805%
3578	DURATEX SA	0.006%	85.810%
3579	DFDS A/S	0.006%	85.816%
3580	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.006%	85.822%
3581	KREDITANST FUER	0.006%	85.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	INVINCIBLE INVE	0.006%	85.834%
3583	CTS EVENTIM	0.006%	85.840%
3584	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	85.845%
3585	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.006%	85.851%
3586	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	85.857%
3587	SCHOLASTIC CORP	0.006%	85.863%
3588	GRAY TELEVISION INC COMMON STOCK	0.006%	85.869%
3589	GRAND PACIF PET	0.006%	85.874%
3590	SNAM SPA	0.006%	85.880%
3591	Rural Electrifi	0.006%	85.886%
3592	OSG CORP	0.006%	85.892%
3593	ENERGIZER HOLDINGS INC COMMON STOCK	0.006%	85.898%
3594	AOYAMA TRADING	0.006%	85.903%
3595	STANLEY ELECTRI	0.006%	85.909%
3596	COMMONWEALTH BA	0.006%	85.915%
3597	AF AB	0.006%	85.921%
3598	BANK MILLENIUM	0.006%	85.926%
3599	ST GALLER KTBK	0.006%	85.932%
3600	FISHER & PAYKEL	0.006%	85.938%
3601	TOPCON CORPORAT	0.006%	85.944%
3602	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	85.950%
3603	MEGACABLE HOLDI	0.006%	85.955%
3604	CHIYODA CORP	0.006%	85.961%
3605	ENERGIAS DE POR	0.006%	85.967%
3606	AARHUSKARLSHAMN	0.006%	85.973%
3607	CHINA PACIFIC I	0.006%	85.978%
3608	OSI SYSTEMS INC	0.006%	85.984%
3609	INTRUM JUSTITIA	0.006%	85.990%
3610	SUMITOMO BAKELI	0.006%	85.996%
3611	DA OFFICE INV C	0.006%	86.001%
3612	CHUGOKU BANK	0.006%	86.007%
3613	HARSCO CORP	0.006%	86.013%
3614	DENBURY RESOURC	0.006%	86.019%
3615	MAPLETREE INDUS	0.006%	86.024%
3616	ASTEC INDUSTRIE	0.006%	86.030%
3617	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.006%	86.036%
3618	GUANGDONG INVES	0.006%	86.042%
3619	VAREX IMAGING CORP COMMON STOCK USD.01	0.006%	86.047%
3620	DISH NETWORK	0.006%	86.053%
3621	AMCOR LIMITED	0.006%	86.059%
3622	NCC AB-B	0.006%	86.065%
3623	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.006%	86.070%
3624	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	86.076%
3625	FUJI SEAL INC	0.006%	86.082%
3626	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.006%	86.088%
3627	FUYO GENERAL LE	0.006%	86.093%
3628	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	86.099%
3629	FIRST BANCORP/NC COMMON STOCK	0.006%	86.105%
3630	CHIPOTLE MEXICA	0.006%	86.110%
3631	MULTI COLOR CORP COMMON STOCK	0.006%	86.116%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	86.122%
3633	ANDRITZ AG	0.006%	86.128%
3634	SCHOUW & CO	0.006%	86.133%
3635	ACADIA REALTY TRUST REIT USD.001	0.006%	86.139%
3636	SUPER GROUP	0.006%	86.145%
3637	FLEXIUM INTERCO	0.006%	86.150%
3638	ENDO INTERNATIO	0.006%	86.156%
3639	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.006%	86.162%
3640	COSTAR GROUP INC COMMON STOCK USD.01	0.006%	86.167%
3641	INTER PARFUMS INC COMMON STOCK USD.001	0.006%	86.173%
3642	EDF	0.006%	86.179%
3643	DAELIM INDUSTRI	0.006%	86.185%
3644	ASHMORE GROUP	0.006%	86.190%
3645	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.006%	86.196%
3646	CHARTER HALL GR	0.006%	86.202%
3647	DAIICHI KOSHO C	0.006%	86.207%
3648	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	86.213%
3649	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	86.219%
3650	STEELCASE INC	0.006%	86.224%
3651	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.230%
3652	CHINA CINDA ASS	0.006%	86.236%
3653	VF CORP SR UNSECURED 09/21 3.5	0.006%	86.241%
3654	SWEDISH MATCH C	0.006%	86.247%
3655	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.006%	86.253%
3656	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.006%	86.258%
3657	VIDRALA S.A.	0.006%	86.264%
3658	ABB LTD SPON ADR ADR	0.006%	86.270%
3659	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	86.275%
3660	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.006%	86.281%
3661	LOGITECH INTERN	0.006%	86.286%
3662	EQUATORIAL ENER	0.006%	86.292%
3663	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.006%	86.298%
3664	INNOVIVA INC COMMON STOCK	0.006%	86.303%
3665	SPORTS DIRECT I	0.006%	86.309%
3666	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.006%	86.315%
3667	SUEZ ENVIRONMEN	0.006%	86.320%
3668	NISOURCE INC	0.006%	86.326%
3669	JOY CITY PROPER	0.006%	86.331%
3670	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.006%	86.337%
3671	SOFTWARE AG	0.006%	86.343%
3672	RANDGOLD RESOUR	0.006%	86.348%
3673	KINDEN CORPORAT	0.006%	86.354%
3674	FLIGHT CENTRE L	0.006%	86.360%
3675	GAP INC/THE SR UNSECURED 04/21 5.95	0.006%	86.365%
3676	BYD ELECTRONIC	0.006%	86.371%
3677	UNIVERSAL CORP	0.006%	86.376%
3678	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	86.382%
3679	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	86.388%
3680	AAON INC COMMON STOCK USD.004	0.006%	86.393%
3681	HENNES & MAURIT	0.006%	86.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	VIRGIN MONEY HL	0.006%	86.404%
3683	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	86.410%
3684	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.006%	86.416%
3685	WIRECARD AG	0.006%	86.421%
3686	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.006%	86.427%
3687	OFFICE DEPOT IN	0.006%	86.432%
3688	IJM CORP BERHAD	0.006%	86.438%
3689	MONCLER SPA	0.006%	86.444%
3690	JUBILANT LIFE S	0.006%	86.449%
3691	MAGELLAN AEROSP	0.006%	86.455%
3692	GROUPE FNAC	0.006%	86.460%
3693	AYALA CORP	0.006%	86.466%
3694	KROTON EDUCACIO	0.006%	86.471%
3695	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.006%	86.477%
3696	MODINE MFG CO	0.006%	86.483%
3697	KANSAI ELEC POW	0.006%	86.488%
3698	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.006%	86.494%
3699	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.006%	86.499%
3700	FP CORP	0.006%	86.505%
3701	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.006%	86.510%
3702	NIPPON ELEC GLA	0.006%	86.516%
3703	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.006%	86.522%
3704	AMMB HOLDINGS B	0.006%	86.527%
3705	GENUS PLC	0.006%	86.533%
3706	QUIDEL CORP COMMON STOCK USD.001	0.006%	86.538%
3707	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.006%	86.544%
3708	ELECTA AB B SHS	0.006%	86.549%
3709	NISSAN CHEMICAL	0.006%	86.555%
3710	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.006%	86.560%
3711	BALL CORP COMPANY GUAR 03/22 5	0.006%	86.566%
3712	FOSUN INTERNATI	0.006%	86.571%
3713	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.006%	86.577%
3714	BAT INTL FINANC	0.006%	86.583%
3715	STRAYER EDUCATION INC COMMON STOCK USD.01	0.006%	86.588%
3716	IROBOT CORP	0.006%	86.594%
3717	ZHUZHOU CSR TIM	0.006%	86.599%
3718	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.006%	86.605%
3719	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.006%	86.610%
3720	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.616%
3721	T MOBILE USA INC COMPANY GUAR 04/22 4	0.006%	86.621%
3722	GLORY	0.006%	86.627%
3723	ICA GRUPPEN AB	0.006%	86.632%
3724	DAIO PAPER CORP	0.006%	86.638%
3725	KING YUAN ELECT	0.006%	86.643%
3726	MORI HILLS REIT	0.006%	86.649%
3727	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.006%	86.654%
3728	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.006%	86.660%
3729	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.006%	86.665%
3730	INDO TAMBANGRAY	0.006%	86.671%
3731	YIT OYJ	0.006%	86.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	HEIDELBERGER DR	0.006%	86.682%
3733	MINDTREE LTD	0.006%	86.688%
3734	LONDOMETRIC PR	0.006%	86.693%
3735	WESTERN POWER W	0.006%	86.699%
3736	CHANG HWA COMME	0.006%	86.704%
3737	PETKIM	0.006%	86.710%
3738	MAEDA ROAD CONS	0.006%	86.715%
3739	SLIGRO FOOD GRO	0.006%	86.721%
3740	MINMETALS RES	0.005%	86.726%
3741	ULTRA ELECTRONI	0.005%	86.732%
3742	JAPAN LOGISTICS	0.005%	86.737%
3743	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.005%	86.743%
3744	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.005%	86.748%
3745	CASTELLUM AB NE	0.005%	86.754%
3746	AWA BANK	0.005%	86.759%
3747	YAMATAKE CORP Y	0.005%	86.765%
3748	HAZAMA CORP(NEW	0.005%	86.770%
3749	AECI	0.005%	86.775%
3750	TORO CO	0.005%	86.781%
3751	GENERAL CABLE CORP COMMON STOCK USD.01	0.005%	86.786%
3752	HITACHI TRNSPT	0.005%	86.792%
3753	FRONTIER REIT	0.005%	86.797%
3754	AETNA INC 4.125	0.005%	86.803%
3755	AMGEN INC SR UNSECURED 11/21 3.875	0.005%	86.808%
3756	DHX MEDIA LTD	0.005%	86.814%
3757	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.005%	86.819%
3758	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	86.825%
3759	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.005%	86.830%
3760	HYUNDAI HEAVY I	0.005%	86.836%
3761	NISHIMATSU CONS	0.005%	86.841%
3762	HITACHI HIGH-TE	0.005%	86.846%
3763	ORION CORP	0.005%	86.852%
3764	SCIENTIFIC GAME	0.005%	86.857%
3765	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	86.863%
3766	NOMURA RESEARCH	0.005%	86.868%
3767	AMANO CORPORATI	0.005%	86.874%
3768	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	86.879%
3769	CHINA LODGING GROUP SPON ADR ADR	0.005%	86.885%
3770	SYSMEX CORP	0.005%	86.890%
3771	CAPELLA EDUCATI	0.005%	86.895%
3772	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.005%	86.901%
3773	MEDIBANK PVT LT	0.005%	86.906%
3774	SUEDZUCKER AG	0.005%	86.912%
3775	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.005%	86.917%
3776	Denison Mines C	0.005%	86.923%
3777	FACTSET RESEARC	0.005%	86.928%
3778	EBAY INC SR UNSECURED 03/22 3.8	0.005%	86.933%
3779	WR BERKLEY CORP	0.005%	86.939%
3780	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	86.944%
3781	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.005%	86.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	ADVANSIX INC COMMON STOCK USD.01	0.005%	86.955%
3783	MALAYSIA AIRPOR	0.005%	86.961%
3784	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.005%	86.966%
3785	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	86.971%
3786	VIACOM INC SR UNSECURED 12/21 3.875	0.005%	86.977%
3787	SSY GROUP LTD	0.005%	86.982%
3788	BCO SANTANDER-C	0.005%	86.988%
3789	MATERION CORP COMMON STOCK	0.005%	86.993%
3790	GENTING MALAYSI	0.005%	86.998%
3791	SONAE, S.G.P.S.	0.005%	87.004%
3792	ACCTON	0.005%	87.009%
3793	KAP IND HLDG LT	0.005%	87.015%
3794	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.005%	87.020%
3795	DAIICHI SANKYO	0.005%	87.025%
3796	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.005%	87.031%
3797	ORKLA ASA	0.005%	87.036%
3798	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	87.042%
3799	REALTEK SEMICON	0.005%	87.047%
3800	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	87.052%
3801	WELLS FARGO & C	0.005%	87.058%
3802	ORSTED A/S	0.005%	87.063%
3803	VODACOM GP-PRPT	0.005%	87.069%
3804	LINTEC CORP	0.005%	87.074%
3805	SUZUKEN CO LTD	0.005%	87.079%
3806	PENNON GROUP	0.005%	87.085%
3807	VALORA HOLDING	0.005%	87.090%
3808	YANGARRA RESOUR	0.005%	87.095%
3809	FUJITSU GENERAL	0.005%	87.101%
3810	CIELO SA	0.005%	87.106%
3811	NEWS CORP CLASS B COMMON STOCK	0.005%	87.112%
3812	PGT INC	0.005%	87.117%
3813	RADIAN GROUP INC SR UNSECURED 03/21 7	0.005%	87.122%
3814	ANDREW PELLER-A	0.005%	87.128%
3815	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.005%	87.133%
3816	SHRIRAM TRANSP	0.005%	87.138%
3817	SA DES CEMENTS	0.005%	87.144%
3818	QANTAS AIRWAYS	0.005%	87.149%
3819	RELIANCE INDS-S	0.005%	87.154%
3820	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.005%	87.160%
3821	MEGMILK SNOW BR	0.005%	87.165%
3822	AUTODESK INC SR UNSECURED 06/20 3.125	0.005%	87.170%
3823	NOS SGPS	0.005%	87.176%
3824	PROMOTORA Y OPE	0.005%	87.181%
3825	XPERI CORP COMMON STOCK USD.001	0.005%	87.186%
3826	NETAPP INC SR UNSECURED 06/21 3.375	0.005%	87.192%
3827	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.005%	87.197%
3828	ITEQ CORP	0.005%	87.203%
3829	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	87.208%
3830	GLUSKIN SHEFF &	0.005%	87.213%
3831	ASAHI INTECC CO	0.005%	87.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	BUREAU VERITAS	0.005%	87.224%
3833	ROPER TECHNOLOG	0.005%	87.229%
3834	YUZHOU PROPERTI	0.005%	87.234%
3835	CBS CORP COMPANY GUAR 03/22 3.375	0.005%	87.240%
3836	LEGG MASON INC SR UNSECURED 07/19 2.7	0.005%	87.245%
3837	MRV ENGENHARIA	0.005%	87.250%
3838	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.005%	87.256%
3839	BADGER METER INC COMMON STOCK USD1.0	0.005%	87.261%
3840	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.005%	87.266%
3841	MOVADO GROUP INC COMMON STOCK USD.01	0.005%	87.272%
3842	ST JOE CO/THE COMMON STOCK	0.005%	87.277%
3843	LUK FOOK HOLDIN	0.005%	87.282%
3844	WIENER STAEDTIS	0.005%	87.288%
3845	SING AIRP TRM S	0.005%	87.293%
3846	IWATANI INTL CO	0.005%	87.298%
3847	GAIL INDIA LTD	0.005%	87.304%
3848	VERIZON COMMUN	0.005%	87.309%
3849	INDUSTRIAS PENO	0.005%	87.314%
3850	CIMPRESS NV	0.005%	87.319%
3851	HULIC REIT INC	0.005%	87.325%
3852	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.005%	87.330%
3853	MIZRAHI TEFAHOT	0.005%	87.335%
3854	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	87.341%
3855	BANCOLOMBIA SA	0.005%	87.346%
3856	DR REDDYS LABS	0.005%	87.351%
3857	CRAY INC COMMON STOCK USD.01	0.005%	87.357%
3858	KYUSHU FINANCIA	0.005%	87.362%
3859	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	87.367%
3860	BOSSARD HOLDING	0.005%	87.372%
3861	BELMOND LTD	0.005%	87.378%
3862	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.005%	87.383%
3863	UNUM GROUP SR UNSECURED 05/21 3	0.005%	87.388%
3864	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.005%	87.394%
3865	CHINA STHN AIRL	0.005%	87.399%
3866	TRIGANO	0.005%	87.404%
3867	AES CORP COMMON STOCK USD.01	0.005%	87.410%
3868	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	87.415%
3869	CIT GROUP INC SR UNSECURED 05/20 5.375	0.005%	87.420%
3870	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.005%	87.425%
3871	SHIP HEALTHCARE	0.005%	87.431%
3872	BAE SYSTEMS HLD	0.005%	87.436%
3873	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.005%	87.441%
3874	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.005%	87.447%
3875	IPSEN	0.005%	87.452%
3876	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.005%	87.457%
3877	SINOPEC ENGINEE	0.005%	87.462%
3878	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	87.468%
3879	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.005%	87.473%
3880	SANTANDER HLDG	0.005%	87.478%
3881	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.005%	87.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	VALE SA SP ADR ADR	0.005%	87.489%
3883	SHARP CORP	0.005%	87.494%
3884	MELCO INTERNATI	0.005%	87.499%
3885	GPO FIN INBURSA	0.005%	87.505%
3886	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.005%	87.510%
3887	EVA AIRWAYS	0.005%	87.515%
3888	POWER INTEGRATI	0.005%	87.520%
3889	AZIMUT HOLDING	0.005%	87.526%
3890	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.005%	87.531%
3891	TRANSURBAN GROU	0.005%	87.536%
3892	CREW ENERGY INC	0.005%	87.542%
3893	CBIZ INC COMMON STOCK USD.01	0.005%	87.547%
3894	CITIGROUP INC SR UNSECURED 03/21 2.7	0.005%	87.552%
3895	BHP BILLITON LTD SPON ADR ADR	0.005%	87.557%
3896	ST MODWEN PROPS	0.005%	87.563%
3897	US BANCORP SR UNSECURED 01/22 2.625	0.005%	87.568%
3898	QUALCOMM INC SR UNSECURED 05/22 3	0.005%	87.573%
3899	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.005%	87.578%
3900	MALIBU BOATS INC A COMMON STOCK USD.01	0.005%	87.584%
3901	INDUS HOLDING A	0.005%	87.589%
3902	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.005%	87.594%
3903	BRIGGS & STRATT	0.005%	87.599%
3904	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.005%	87.605%
3905	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.005%	87.610%
3906	COMFORTDELGRO C	0.005%	87.615%
3907	TRUE CORP PCL	0.005%	87.620%
3908	TREND MICRO INC	0.005%	87.626%
3909	KLOECKNER & CO	0.005%	87.631%
3910	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.005%	87.636%
3911	SACYR SA	0.005%	87.641%
3912	OMNICELL INC COMMON STOCK USD.001	0.005%	87.647%
3913	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	0.005%	87.652%
3914	TREX COMPANY INC COMMON STOCK USD.01	0.005%	87.657%
3915	HITACHI CHEMICA	0.005%	87.662%
3916	SHIGA BANK	0.005%	87.668%
3917	MICRO FOCUS INT	0.005%	87.673%
3918	TAIWAN HON CHUA	0.005%	87.678%
3919	MACQUARIE ATLAS	0.005%	87.683%
3920	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.005%	87.689%
3921	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	87.694%
3922	DAISHI BANK	0.005%	87.699%
3923	ASIANA AIRLINES	0.005%	87.704%
3924	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	87.709%
3925	GENERAL MOTORS	0.005%	87.715%
3926	INVESTA OFFICE	0.005%	87.720%
3927	REPLIGEN CORP COMMON STOCK USD.01	0.005%	87.725%
3928	HOCHTIEF AG	0.005%	87.730%
3929	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.005%	87.736%
3930	GREENTOWN CHINA	0.005%	87.741%
3931	BJ S RESTAURANTS INC COMMON STOCK	0.005%	87.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	MORINAGA & CO	0.005%	87.751%
3933	NIHON PARKERIZI	0.005%	87.756%
3934	CAP SA	0.005%	87.762%
3935	TOKAI RIKA CO	0.005%	87.767%
3936	INTL BANK FOR R	0.005%	87.772%
3937	VIRTUSA CORP COMMON STOCK USD.01	0.005%	87.777%
3938	CHINA LIFE INS	0.005%	87.782%
3939	TRINET GROUP INC COMMON STOCK USD.000025	0.005%	87.788%
3940	mitsui eng&ship	0.005%	87.793%
3941	CONSTELLATION B	0.005%	87.798%
3942	PROSIEBENSAT.1	0.005%	87.803%
3943	NVIDIA CORP	0.005%	87.808%
3944	NOW INC COMMON STOCK USD.01	0.005%	87.813%
3945	IPSOS	0.005%	87.819%
3946	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	87.824%
3947	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	87.829%
3948	WIN SEMICONDUCT	0.005%	87.834%
3949	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.005%	87.839%
3950	PLAINS ALL AMER	0.005%	87.844%
3951	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.005%	87.850%
3952	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	87.855%
3953	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.005%	87.860%
3954	BP CAPITAL MARK	0.005%	87.865%
3955	TERUMO CORP	0.005%	87.870%
3956	GREAT EAGLE HLD	0.005%	87.875%
3957	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.005%	87.881%
3958	PT TAMBANG BATU	0.005%	87.886%
3959	INTERRENT REAL	0.005%	87.891%
3960	JD.COM INC ADR ADR USD.00002	0.005%	87.896%
3961	ORANGE SPON ADR ADR	0.005%	87.901%
3962	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.005%	87.906%
3963	PEOPLE'S INSURA	0.005%	87.911%
3964	EMC CORP(MASS)	0.005%	87.917%
3965	VIAD CORP	0.005%	87.922%
3966	ALMACENES EXITO	0.005%	87.927%
3967	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.005%	87.932%
3968	MGP INGREDIENTS INC COMMON STOCK	0.005%	87.937%
3969	CHINASOFT INTER	0.005%	87.942%
3970	CHAROEN PKPD-FG	0.005%	87.948%
3971	HENKEL KGAA-BEA	0.005%	87.953%
3972	ELECTRONICS	0.005%	87.958%
3973	ALAMO GROUP INC	0.005%	87.963%
3974	CHUBU ELEC POWE	0.005%	87.968%
3975	BLUCORA INC COMMON STOCK USD.0001	0.005%	87.973%
3976	BANK DANAMON PT	0.005%	87.978%
3977	KEMET CORP	0.005%	87.983%
3978	SOHO CHINA LTD	0.005%	87.989%
3979	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.005%	87.994%
3980	SOCIETE TELEVIS	0.005%	87.999%
3981	TPK HOLDINGS CO	0.005%	88.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	CAVIUM INC COMMON STOCK USD.001	0.005%	88.009%
3983	SKYFAME REALTY	0.005%	88.014%
3984	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.005%	88.019%
3985	BRITVIC	0.005%	88.024%
3986	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.029%
3987	AEDIFICA	0.005%	88.035%
3988	RAMBUS INC	0.005%	88.040%
3989	AICA KOGYO CO	0.005%	88.045%
3990	WELLS FARGO & C	0.005%	88.050%
3991	CANNAE HOLDINGS INC COMMON STOCK	0.005%	88.055%
3992	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.005%	88.060%
3993	SANOFI 0.5% 21M	0.005%	88.065%
3994	BNP PARIBAS	0.005%	88.070%
3995	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	88.075%
3996	HYUNDAI DS,NEW	0.005%	88.080%
3997	DIASORIN SPA EU	0.005%	88.086%
3998	SPAREBANK 1 SR	0.005%	88.091%
3999	SANKYO CO LTD	0.005%	88.096%
4000	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	88.101%
4001	BIRD CONSTRUCTI	0.005%	88.106%
4002	COCA-COLA BOTTL	0.005%	88.111%
4003	BOLSAS Y MERCAD	0.005%	88.116%
4004	SWATCH GROUP AG	0.005%	88.121%
4005	INTL BUSINESS M	0.005%	88.126%
4006	EBRO FOODS SA	0.005%	88.131%
4007	RITE AID CORP	0.005%	88.136%
4008	WACKER CONSTRUC	0.005%	88.141%
4009	CARDTRONICS PLC	0.005%	88.147%
4010	LCY CHEMICAL CO	0.005%	88.152%
4011	IMPLENIA AG	0.005%	88.157%
4012	KNOWLES CORP COMMON STOCK USD.01	0.005%	88.162%
4013	TSUMURA & CO	0.005%	88.167%
4014	NIHON UNISYS	0.005%	88.172%
4015	ASSURA PLC	0.005%	88.177%
4016	SCHWEITER TECH	0.005%	88.182%
4017	AMC NETWORKS INC A COMMON STOCK	0.005%	88.187%
4018	CARSALES.COM LT	0.005%	88.192%
4019	SYNNEX TECH INT	0.005%	88.197%
4020	EPLUS INC	0.005%	88.202%
4021	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	88.207%
4022	GASLOG LTD	0.005%	88.212%
4023	TSINGTAO BREWER	0.005%	88.217%
4024	ONE GAS INC COMMON STOCK	0.005%	88.222%
4025	FULLSHARE HOLDI	0.005%	88.227%
4026	OKUMA CORP	0.005%	88.232%
4027	BREMBO SPA	0.005%	88.237%
4028	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.005%	88.242%
4029	NAN YA PRINTED	0.005%	88.247%
4030	WACOAL CORP	0.005%	88.252%
4031	NIPPON HODO CO	0.005%	88.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	SHIMACHU CO	0.005%	88.262%
4033	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	88.268%
4034	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	88.273%
4035	WOONGJIN COWAY	0.005%	88.278%
4036	CATHAY PACIFIC	0.005%	88.283%
4037	MITSUBISHI LOGI	0.005%	88.288%
4038	ALUMINIUM CORP	0.005%	88.293%
4039	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.005%	88.298%
4040	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	88.303%
4041	BLACKPEARL RESO	0.005%	88.308%
4042	TRANSAT AT INC	0.005%	88.313%
4043	SUN TV NETWORK	0.005%	88.318%
4044	TAIWAN SEMICOND	0.005%	88.323%
4045	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.005%	88.328%
4046	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.005%	88.333%
4047	KOREA KUMHO PET	0.005%	88.338%
4048	DBS GROUP HLDGS	0.005%	88.343%
4049	SIEGFRIED HOLDI	0.005%	88.348%
4050	POTLATCHDELTIC CORP REIT USD1.0	0.005%	88.353%
4051	ANALOGIC CORP	0.005%	88.358%
4052	OUTOTEC OYJ	0.005%	88.363%
4053	NACHI-FUJIKOSHI	0.005%	88.368%
4054	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.005%	88.373%
4055	LHC GROUP INC COMMON STOCK USD.01	0.005%	88.378%
4056	SEVEN BANK LTD.	0.005%	88.383%
4057	K-REIT ASIA	0.005%	88.387%
4058	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	88.392%
4059	RATIONAL	0.005%	88.397%
4060	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	88.402%
4061	WORKSPACE GROUP	0.005%	88.407%
4062	PFEIFFER VAC TE	0.005%	88.412%
4063	WEST JAPAN RAIL	0.005%	88.417%
4064	STOREBRAND ASA	0.005%	88.422%
4065	KONAMI CO	0.005%	88.427%
4066	WONIK IPS CO LT	0.005%	88.432%
4067	GAMUDA BERHAD	0.005%	88.437%
4068	STROER OUT-OF-H	0.005%	88.442%
4069	TATA MOTORS LTD	0.005%	88.447%
4070	EMPRESAS COPEC	0.005%	88.452%
4071	TAURON POLSKA E	0.005%	88.457%
4072	JINDAL STEEL &	0.005%	88.462%
4073	AKORN INC COMMON STOCK	0.005%	88.467%
4074	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.005%	88.472%
4075	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.005%	88.477%
4076	CHASE CORP COMMON STOCK USD.1	0.005%	88.482%
4077	AVISTA CORP	0.005%	88.487%
4078	ATEA ASA	0.005%	88.492%
4079	CHINA ZHONGWANG	0.005%	88.497%
4080	POLARIS INFRAS	0.005%	88.502%
4081	BIG YELLOW GROU	0.005%	88.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	88.512%
4083	SINOPEC SHANGHA	0.005%	88.516%
4084	KELLY SERVICES	0.005%	88.521%
4085	CORNING INC SR UNSECURED 08/20 4.25	0.005%	88.526%
4086	ITAU UNIBANCO H	0.005%	88.531%
4087	HEICO CORP	0.005%	88.536%
4088	SAN MIGUEL CORP	0.005%	88.541%
4089	TOMRA SYSTEMS A	0.005%	88.546%
4090	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	88.551%
4091	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	88.556%
4092	ONWARD KASHIYAM	0.005%	88.561%
4093	BALKRISHNA INDS	0.005%	88.566%
4094	JAPAN EXCELLENT	0.005%	88.571%
4095	ALLIANCE FINANC	0.005%	88.576%
4096	LION CORP	0.005%	88.580%
4097	SIHUAN PHARMACE	0.005%	88.585%
4098	KOREA ZINC	0.005%	88.590%
4099	OAD ROSNEFT OIL	0.005%	88.595%
4100	AZZ INC COMMON STOCK USD1.0	0.005%	88.600%
4101	OM ASSET MANAGE	0.005%	88.605%
4102	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	88.610%
4103	COSMAX INC	0.005%	88.615%
4104	CARPENTER TECHN	0.005%	88.620%
4105	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.005%	88.625%
4106	CHUGOKU ELEC PO	0.005%	88.630%
4107	TOHO HOLDINGS C	0.005%	88.634%
4108	HEWLETT PACKARD	0.005%	88.639%
4109	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	88.644%
4110	TURKIYE VAKIFLA	0.005%	88.649%
4111	KADANT INC COMMON STOCK USD.01	0.005%	88.654%
4112	CNH INDUSTRIAL	0.005%	88.659%
4113	SAMPO OYJ	0.005%	88.664%
4114	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	88.669%
4115	KARDEMIR KARABU	0.005%	88.673%
4116	EDION CORP	0.005%	88.678%
4117	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	88.683%
4118	CORONATION FUND	0.005%	88.688%
4119	TERRENO REALTY CORP REIT USD.01	0.005%	88.693%
4120	H.I.S.CO	0.005%	88.698%
4121	NAGASE & CO	0.005%	88.703%
4122	D'IETEREN TRADI	0.005%	88.708%
4123	ASTRAL FOODS	0.005%	88.712%
4124	MERLIN ENTERTAI	0.005%	88.717%
4125	MERIDIAN BANCORP INC COMMON STOCK	0.005%	88.722%
4126	MY EG SERVICES	0.005%	88.727%
4127	ASSECO POLAND S	0.005%	88.732%
4128	HOME PRODUCT CE	0.005%	88.737%
4129	TOKYU CORP	0.005%	88.741%
4130	KING'S TOWN BAN	0.005%	88.746%
4131	XINYI SOLAR HOL	0.005%	88.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	TENAGA NASIONL	0.005%	88.756%
4133	LANCASHIRE HLDG	0.005%	88.761%
4134	KOREAN REINSURA	0.005%	88.766%
4135	BAJAJ FINANCE L	0.005%	88.771%
4136	MANDO CORPORATI	0.005%	88.775%
4137	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	88.780%
4138	MATTEL INC SR UNSECURED 08/21 2.35	0.005%	88.785%
4139	FOMENTO ECON ME	0.005%	88.790%
4140	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	88.795%
4141	NEXTEER AUTOMOT	0.005%	88.799%
4142	OKASAN SECURITI	0.005%	88.804%
4143	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.005%	88.809%
4144	BANK NEGARA IND	0.005%	88.814%
4145	CVR ENERGY INC	0.005%	88.819%
4146	DRILLISCH AG	0.005%	88.823%
4147	HAITONG SECURIT	0.005%	88.828%
4148	FABRINET	0.005%	88.833%
4149	TRIMAS CORP COMMON STOCK USD.01	0.005%	88.838%
4150	INVESTEC LIMITE	0.005%	88.843%
4151	DEWAN HOUSING F	0.005%	88.848%
4152	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	88.852%
4153	KIWOOM SECURITI	0.005%	88.857%
4154	RAKUTEN INC	0.005%	88.862%
4155	CFE	0.005%	88.867%
4156	KEIYO BANK	0.005%	88.871%
4157	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	88.876%
4158	COCA-COLA CO	0.005%	88.881%
4159	RELO HOLDINGS I	0.005%	88.886%
4160	IBM CORP	0.005%	88.891%
4161	SPIRE INC COMMON STOCK USD1.0	0.005%	88.895%
4162	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.005%	88.900%
4163	TIANNENG POWER	0.005%	88.905%
4164	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.005%	88.910%
4165	COFACE SA	0.005%	88.914%
4166	CANWEL BUILDING	0.005%	88.919%
4167	AEON REIT INVES	0.005%	88.924%
4168	EVRAZ PLC	0.005%	88.929%
4169	OCI	0.005%	88.934%
4170	MRF LTD	0.005%	88.938%
4171	HTC CORP COMMON	0.005%	88.943%
4172	SAMSUNG FINE CH	0.005%	88.948%
4173	BOINGO WIRELESS INC COMMON STOCK	0.005%	88.953%
4174	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.005%	88.957%
4175	ENCE ENERGIA	0.005%	88.962%
4176	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.005%	88.967%
4177	K WAH INTL HLDG	0.005%	88.972%
4178	B2W-CIA GLOBAL	0.005%	88.976%
4179	TSUBAKIMOTO CHA	0.005%	88.981%
4180	BOBST GROUP AG	0.005%	88.986%
4181	MAPLETREE LOGIS	0.005%	88.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	TOTVS SA	0.005%	88.995%
4183	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.005%	89.000%
4184	HAW PAR CORP LT	0.005%	89.005%
4185	HYAKUGO BANK(10	0.005%	89.010%
4186	MANAPPURAM FINA	0.005%	89.014%
4187	KUMAGAI GUMI CO	0.005%	89.019%
4188	SUNTORY BEVERAG	0.005%	89.024%
4189	AIRTAC INTERNAT	0.005%	89.029%
4190	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.005%	89.033%
4191	KFORCE INC COMMON STOCK USD.01	0.005%	89.038%
4192	BLACKBAUD INC	0.005%	89.043%
4193	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	89.048%
4194	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.005%	89.052%
4195	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	89.057%
4196	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.005%	89.062%
4197	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	89.067%
4198	RECORDATI SPA	0.005%	89.071%
4199	SHIONOGI & CO	0.005%	89.076%
4200	IMPALA PLATINUM	0.005%	89.081%
4201	SIG	0.005%	89.086%
4202	FCC CO LTD	0.005%	89.090%
4203	TOPRE CORPORATI	0.005%	89.095%
4204	MORGAN ADVANCE	0.005%	89.100%
4205	BK NED GEMEENTE	0.005%	89.104%
4206	CHINA SYNTH RUB	0.005%	89.109%
4207	SIAM COMMERCIAL	0.005%	89.114%
4208	E-MART CO. LTD.	0.005%	89.118%
4209	SIAM CEMENT PCL	0.005%	89.123%
4210	HEALTHQUITY INC COMMON STOCK USD.0001	0.005%	89.128%
4211	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.005%	89.133%
4212	HALFORDS GROUP	0.005%	89.137%
4213	TURK SISE VE CA	0.005%	89.142%
4214	CHINA GALAXY SE	0.005%	89.147%
4215	EURONAV SA	0.005%	89.151%
4216	ROUND ONE CORP	0.005%	89.156%
4217	KOENIG & BAUER	0.005%	89.161%
4218	HILL & SMITH HL	0.005%	89.165%
4219	EVERTZ TECHNOLO	0.005%	89.170%
4220	OSAKA GAS CO	0.005%	89.175%
4221	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.005%	89.179%
4222	IOCHPE-MAXION	0.005%	89.184%
4223	CHINA TRADITION	0.005%	89.189%
4224	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.005%	89.193%
4225	PIGEON CORP	0.005%	89.198%
4226	ALMOST FAMILY INC COMMON STOCK USD.1	0.005%	89.202%
4227	PORTO SEGURO SA	0.005%	89.207%
4228	MYTILINEOS	0.005%	89.212%
4229	CHINA LIFE INSURANCE CO ADR ADR	0.005%	89.216%
4230	AGREE REALTY CORP REIT USD.0001	0.005%	89.221%
4231	KT & G	0.005%	89.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	OCLARO INC COMMON STOCK USD.01	0.005%	89.230%
4233	CCR SA	0.005%	89.235%
4234	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.005%	89.240%
4235	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.005%	89.244%
4236	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.005%	89.249%
4237	NAGOYA RAILROAD	0.005%	89.253%
4238	QUARTERHILL INC	0.005%	89.258%
4239	TESLA INC COMMON STOCK USD.001	0.005%	89.263%
4240	LASERTEC CORP	0.005%	89.267%
4241	SUMMERSET GROUP	0.005%	89.272%
4242	CIE AUTOMOTIVE	0.005%	89.277%
4243	KOMERI CO	0.005%	89.281%
4244	UTD STATES CELL	0.005%	89.286%
4245	DONGYUE GROUP	0.005%	89.290%
4246	ITV PLC	0.005%	89.295%
4247	FRUTAROM	0.005%	89.300%
4248	UNIT CORP	0.005%	89.304%
4249	JAPAN LIFELINE	0.005%	89.309%
4250	FORTUNE REIT	0.005%	89.313%
4251	QUALITY CARE PROPERTIES REIT USD.01	0.005%	89.318%
4252	GUARDIAN CAP GR	0.005%	89.323%
4253	MABUCHI MOTOR C	0.005%	89.327%
4254	KOMMUNEKREDIT	0.005%	89.332%
4255	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.005%	89.336%
4256	STRATASYS LTD	0.005%	89.341%
4257	TOKAI TOKYO SEC	0.005%	89.346%
4258	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.005%	89.350%
4259	LEGEND HOLDINGS	0.005%	89.355%
4260	CHESAPEAKE LODG	0.005%	89.359%
4261	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.364%
4262	CROCS INC COMMON STOCK USD.001	0.005%	89.369%
4263	BANRISUL	0.005%	89.373%
4264	FAR EASTONE TEL	0.005%	89.378%
4265	CANCOM SE	0.005%	89.382%
4266	TECAN AG	0.005%	89.387%
4267	FLETCHER BUILDI	0.005%	89.391%
4268	TOYOTA BOSHOKU	0.005%	89.396%
4269	LG INNOTEK CO	0.005%	89.401%
4270	YAMADA DENKI CO	0.005%	89.405%
4271	FERREXPO PLC	0.005%	89.410%
4272	GLOVIS	0.005%	89.414%
4273	JUBLIANT FOODWO	0.005%	89.419%
4274	GRASIM INDUSTRI	0.005%	89.424%
4275	LUKOIL PJSC- SP	0.005%	89.428%
4276	AEROVIRONMENT I	0.005%	89.433%
4277	TSOGO SUN HOLDI	0.005%	89.437%
4278	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	89.442%
4279	L&T FINANCE HOL	0.005%	89.446%
4280	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	89.451%
4281	TONGAAT-HULETT	0.005%	89.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	NICHIAS CORP	0.005%	89.460%
4283	MORGAN STANLEY	0.005%	89.465%
4284	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	89.469%
4285	M3 INC	0.005%	89.474%
4286	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	89.478%
4287	Z ENERGY LTD	0.005%	89.483%
4288	HOKKOKU BANK	0.005%	89.487%
4289	COMTECH TELE CO	0.005%	89.492%
4290	ECONOCOM GROUP	0.005%	89.497%
4291	MITCHELLS & BUT	0.005%	89.501%
4292	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	89.506%
4293	TELSTRA CORP	0.005%	89.510%
4294	GIANT MFG CO	0.005%	89.515%
4295	FENNER	0.005%	89.519%
4296	TELECOM ITALIA	0.005%	89.524%
4297	IREN SPA	0.005%	89.528%
4298	BANG & OLUFSEN	0.005%	89.533%
4299	CHINA EVERBRIGH	0.005%	89.537%
4300	UNI-CHARM CORP	0.005%	89.542%
4301	GLATFELTER(PH)C	0.005%	89.547%
4302	CANON MARKETING	0.005%	89.551%
4303	MORGAN STANLEY	0.005%	89.556%
4304	YAMATO KOGYO CO	0.005%	89.560%
4305	VALOR CO LTD	0.005%	89.565%
4306	NEXON CO LTD	0.005%	89.569%
4307	MARSHALLS PLC	0.005%	89.574%
4308	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	89.578%
4309	PIONEER FOODS L	0.005%	89.583%
4310	SHUI ON LAND LT	0.005%	89.587%
4311	KANDENKO CO	0.005%	89.592%
4312	PRESIDENT CHAIN	0.005%	89.596%
4313	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.601%
4314	HANNSTAR DISPLA	0.005%	89.605%
4315	KUREHA CHEM IND	0.005%	89.610%
4316	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.005%	89.614%
4317	ROLLINS INC	0.005%	89.619%
4318	CALTEX AUSTRALI	0.005%	89.623%
4319	ALLEGION PLC	0.004%	89.628%
4320	NORTH PACIFIC B	0.004%	89.632%
4321	FORTINET INC	0.004%	89.637%
4322	SIMPLO TECHNOLO	0.004%	89.641%
4323	WEIS MARKETS IN	0.004%	89.646%
4324	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	89.650%
4325	MAKALOT INDUSTR	0.004%	89.655%
4326	FERROTEC CORP	0.004%	89.659%
4327	VESUVIUS PLC	0.004%	89.664%
4328	VTB BANK(JSC)	0.004%	89.668%
4329	WPT INDUSTRIAL	0.004%	89.673%
4330	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.004%	89.677%
4331	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	89.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	AUSNET SERVICES	0.004%	89.686%
4333	TOKYU REIT INC	0.004%	89.691%
4334	DREAM INDUSTRIA	0.004%	89.695%
4335	CHICAGO BRIDGE	0.004%	89.699%
4336	UNIMICRON TECHN	0.004%	89.704%
4337	GE CAPITAL EURO	0.004%	89.708%
4338	SUMITOMO METAL	0.004%	89.713%
4339	CARNIVAL PLC	0.004%	89.717%
4340	WT MICROELECTRO	0.004%	89.722%
4341	AUTONEUM HOLDIN	0.004%	89.726%
4342	CHINA EVERBRIGH	0.004%	89.731%
4343	BIC CAMERA INC.	0.004%	89.735%
4344	LEROY SEAFOOD G	0.004%	89.740%
4345	TOYOTA INDUSTRI	0.004%	89.744%
4346	CHINA OILFIELD	0.004%	89.749%
4347	FAIRFAX MEDIA L	0.004%	89.753%
4348	BAT INTL FIN PL	0.004%	89.757%
4349	KUEHNE & NAGEL	0.004%	89.762%
4350	BALFOUR BEATTY	0.004%	89.766%
4351	KANEMATSU CORP	0.004%	89.771%
4352	VIACOM INC SR UNSECURED 04/24 3.875	0.004%	89.775%
4353	MEIJI HOLDINGS	0.004%	89.780%
4354	CERVED INFORMAT	0.004%	89.784%
4355	TF ADNUBUSTRADO	0.004%	89.788%
4356	OKINAWA BANK	0.004%	89.793%
4357	JAMES RIVER GRO	0.004%	89.797%
4358	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	89.802%
4359	SHANGHAI PHARMA	0.004%	89.806%
4360	STONERIDGE INC COMMON STOCK	0.004%	89.811%
4361	KIYO BANK	0.004%	89.815%
4362	NORTHGATE	0.004%	89.819%
4363	GALLIFORD TRY P	0.004%	89.824%
4364	KNOLL INC COMMON STOCK USD.01	0.004%	89.828%
4365	COMSYS HOLDINGS	0.004%	89.833%
4366	AVANGRID INC COMMON STOCK USD.01	0.004%	89.837%
4367	CHINA REINSURAN	0.004%	89.841%
4368	SYNTEL INC COMMON STOCK	0.004%	89.846%
4369	OGAKI KYORITSU	0.004%	89.850%
4370	AMERISAFE INC COMMON STOCK USD.01	0.004%	89.855%
4371	INDIA INFOLINE	0.004%	89.859%
4372	MORI TRUST SOGO	0.004%	89.863%
4373	CITIC SECURITIE	0.004%	89.868%
4374	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	89.872%
4375	FISSION URANIUM	0.004%	89.877%
4376	MO OCH DOMSJO A	0.004%	89.881%
4377	UNIPRES CORP.	0.004%	89.885%
4378	BIOCON	0.004%	89.890%
4379	DAILY MAIL&GEN	0.004%	89.894%
4380	REGIS RESOURCES	0.004%	89.899%
4381	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	89.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	ASM PACIFIC TEC	0.004%	89.907%
4383	AUSTEVOLL SEAFO	0.004%	89.912%
4384	MAPLETREE GREAT	0.004%	89.916%
4385	BECHTLE AG	0.004%	89.921%
4386	BARCO(NEW)	0.004%	89.925%
4387	ARVIND LTD	0.004%	89.929%
4388	BCO CREDITO INV	0.004%	89.934%
4389	DERICHEBOURG	0.004%	89.938%
4390	SUPERGROUP PLC	0.004%	89.942%
4391	SOHGO SECURITY	0.004%	89.947%
4392	EXTERRAN CORP COMMON STOCK USD.01	0.004%	89.951%
4393	STARTS CORP INC	0.004%	89.956%
4394	CORE-MARK HLDG	0.004%	89.960%
4395	JUST ENERGY GROUP INC COMMON STOCK	0.004%	89.964%
4396	ADTRAN INC	0.004%	89.969%
4397	FINNAIR	0.004%	89.973%
4398	BONAVISTA ENERG	0.004%	89.977%
4399	XEROX CORP 2.75	0.004%	89.982%
4400	WERELDHAVE NV	0.004%	89.986%
4401	WHIRLPOOL CORP	0.004%	89.990%
4402	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	89.995%
4403	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.004%	89.999%
4404	ANSALDO STS SPA	0.004%	90.003%
4405	HANWA CO	0.004%	90.008%
4406	TENNANT CO	0.004%	90.012%
4407	POLY HONG KONG	0.004%	90.016%
4408	ITAU CORPBANCA	0.004%	90.021%
4409	BRICKWORKS	0.004%	90.025%
4410	KIMBERLY CLARK	0.004%	90.029%
4411	TPG TELECOM	0.004%	90.034%
4412	CHINA LESSO GRO	0.004%	90.038%
4413	FIBRIA CELULOSE	0.004%	90.042%
4414	KOSE	0.004%	90.047%
4415	LTC PROPERTIES	0.004%	90.051%
4416	REV GROUP INC COMMON STOCK USD.001	0.004%	90.055%
4417	WEIR GROUP	0.004%	90.060%
4418	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.064%
4419	SCHNITZER STEEL	0.004%	90.068%
4420	DCM JAPAN HOLDI	0.004%	90.073%
4421	REUNERT	0.004%	90.077%
4422	HIWIN TECH CORP	0.004%	90.081%
4423	PNM RESOURCES I	0.004%	90.085%
4424	ARCA CONTINEN	0.004%	90.090%
4425	MACK CALI REALTY CORP REIT USD.01	0.004%	90.094%
4426	SHOWA CORP	0.004%	90.098%
4427	BARITO PAC TBK	0.004%	90.103%
4428	SANDS CHINA LTD	0.004%	90.107%
4429	ACER INC	0.004%	90.111%
4430	LOWE S COS INC SR UNSECURED 09/25 3.375	0.004%	90.115%
4431	C & C GROUP PLC	0.004%	90.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	OTTER TAIL CORP COMMON STOCK USD5.0	0.004%	90.124%
4433	NEOPOST	0.004%	90.128%
4434	SHOPPING CENTRE	0.004%	90.133%
4435	HEALTHSCOPE LTD	0.004%	90.137%
4436	SEBFCORP MARINE	0.004%	90.141%
4437	FUKUYAMA TRANSP	0.004%	90.145%
4438	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	90.150%
4439	SEIBU HOLDINGS	0.004%	90.154%
4440	COLOPLAST AS	0.004%	90.158%
4441	EL PASO ELECTRIC CO COMMON STOCK	0.004%	90.162%
4442	RINGKJOEBING LA	0.004%	90.167%
4443	APA GROUP	0.004%	90.171%
4444	KAISA GROUP HLD	0.004%	90.175%
4445	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	90.179%
4446	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	90.184%
4447	KITE REALTY GROUP TRUST REIT USD.01	0.004%	90.188%
4448	THERMO FISHER S	0.004%	90.192%
4449	DEXIA CREDIT LO	0.004%	90.196%
4450	ENEA SA	0.004%	90.201%
4451	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	90.205%
4452	PREMIER INVESTM	0.004%	90.209%
4453	ASTRONICS CORP COMMON STOCK USD.01	0.004%	90.213%
4454	ANSELL LTD	0.004%	90.218%
4455	TOKYO SEIMITSU	0.004%	90.222%
4456	KINTETSU CORP	0.004%	90.226%
4457	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.004%	90.230%
4458	INDUSTRIAL & IN	0.004%	90.235%
4459	MILLENNIUM&COPT	0.004%	90.239%
4460	FIRST NATIONAL	0.004%	90.243%
4461	JB HI-FI	0.004%	90.247%
4462	AIRPORTS OF THA	0.004%	90.251%
4463	GENESCO INC COMMON STOCK USD1.0	0.004%	90.256%
4464	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	90.260%
4465	UTD INTEGRATION	0.004%	90.264%
4466	AMOREPACIFIC GR	0.004%	90.268%
4467	LAKELAND BANCORP INC COMMON STOCK	0.004%	90.273%
4468	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	90.277%
4469	PPC LTD	0.004%	90.281%
4470	RICHTER GEDEON	0.004%	90.285%
4471	EREGLI DEMIR CE	0.004%	90.289%
4472	SWEDISH EXP CRE	0.004%	90.294%
4473	POSTE ITALIANE	0.004%	90.298%
4474	LONG CHEN PAPER	0.004%	90.302%
4475	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	90.306%
4476	LADBROKES CORAL	0.004%	90.311%
4477	SPAR NORD BANK	0.004%	90.315%
4478	SAMSUNG C&T COR	0.004%	90.319%
4479	BPCE SA SR UNSECURED 02/21 2.65	0.004%	90.323%
4480	SIBANYE GOLD LT	0.004%	90.327%
4481	PICK'N PAY STOR	0.004%	90.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	TRUEBLUE INC COMMON STOCK	0.004%	90.336%
4483	MONEYSUPERMARKE	0.004%	90.340%
4484	TOWER SEMICONDU	0.004%	90.344%
4485	NISSHINBO IND I	0.004%	90.348%
4486	KRONES AG	0.004%	90.352%
4487	TOHOKU ELEC POW	0.004%	90.357%
4488	SKYWORTH DIGITA	0.004%	90.361%
4489	HARMONY GOLD MN	0.004%	90.365%
4490	GS ENGINEERING	0.004%	90.369%
4491	ALS LTD	0.004%	90.373%
4492	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	90.378%
4493	HOMESTREET INC COMMON STOCK	0.004%	90.382%
4494	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.004%	90.386%
4495	SEKISUI HOUSE R	0.004%	90.390%
4496	BEMIS CO INC	0.004%	90.394%
4497	UTD ENGINEERS	0.004%	90.398%
4498	ABC-MART INC	0.004%	90.403%
4499	SELECT INCOME REIT REIT USD.01	0.004%	90.407%
4500	PERFICIENT INC COMMON STOCK USD.001	0.004%	90.411%
4501	GLOBAL NET LEASE INC REIT USD.01	0.004%	90.415%
4502	SANFIRE RESOURC	0.004%	90.419%
4503	DISTRIBUIDORA I	0.004%	90.423%
4504	KAKEN PHARM	0.004%	90.428%
4505	DEAN FOODS CO COMMON STOCK USD.01	0.004%	90.432%
4506	RMR GROUP INC/THE A COMMON STOCK	0.004%	90.436%
4507	EDELWEISS FIN S	0.004%	90.440%
4508	AIRASIA BHD	0.004%	90.444%
4509	ALM. BRAND	0.004%	90.448%
4510	DAH SING FINANC	0.004%	90.453%
4511	NIPPON STEEL	0.004%	90.457%
4512	ANIMA HOLDING S	0.004%	90.461%
4513	CEAT LTD	0.004%	90.465%
4514	ENEL CHILE SA ADR ADR	0.004%	90.469%
4515	ALIOR BANK SA	0.004%	90.473%
4516	INVERSIONES AGU	0.004%	90.477%
4517	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	90.481%
4518	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.486%
4519	OLYMPUS OPTICAL	0.004%	90.490%
4520	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	90.494%
4521	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.004%	90.498%
4522	MARSTON'S PLC	0.004%	90.502%
4523	NIKON CORP	0.004%	90.506%
4524	NH HOTELES	0.004%	90.510%
4525	ADVANCED INFO S	0.004%	90.514%
4526	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.519%
4527	DAEWOO INTERNAT	0.004%	90.523%
4528	SMILES FIDELIDA	0.004%	90.527%
4529	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	90.531%
4530	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	90.535%
4531	CA IMMOBILIEN A	0.004%	90.539%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	GIMV NV	0.004%	90.543%
4533	ULTRAPAR PARTIC	0.004%	90.547%
4534	MIXI INC	0.004%	90.551%
4535	BRASKEM SA	0.004%	90.555%
4536	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.004%	90.560%
4537	PATRIZIA IMMO A	0.004%	90.564%
4538	ENTERPRISE INNS	0.004%	90.568%
4539	KAYABA INDUSTRY	0.004%	90.572%
4540	CyberAgent, Inc	0.004%	90.576%
4541	GREEN BANCORP INC COMMON STOCK USD.01	0.004%	90.580%
4542	ROBINSONS LAND	0.004%	90.584%
4543	MEIKO ELECTRONI	0.004%	90.588%
4544	SKC CO	0.004%	90.592%
4545	PAZ OIL CO LTD	0.004%	90.596%
4546	CHINA RESOURCES	0.004%	90.600%
4547	TAG TEGERNSEE I	0.004%	90.604%
4548	FIRST INTER BK	0.004%	90.609%
4549	HEXPOL AB	0.004%	90.613%
4550	TOYO INK MFG CO	0.004%	90.617%
4551	SUMITOMO MITSUI	0.004%	90.621%
4552	SARACEN MINERAL	0.004%	90.625%
4553	INDAH KIAT PULP	0.004%	90.629%
4554	INOGEN INC COMMON STOCK USD.001	0.004%	90.633%
4555	ESCORTS LTD	0.004%	90.637%
4556	COSAN SA INDUST	0.004%	90.641%
4557	MUSASHINO BANK	0.004%	90.645%
4558	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.004%	90.649%
4559	KONINKLIJKE BAM	0.004%	90.653%
4560	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.004%	90.657%
4561	DAINIPPON PHARM	0.004%	90.661%
4562	NIPPON SEIKI CO	0.004%	90.666%
4563	ANDERSONS INC/THE COMMON STOCK	0.004%	90.670%
4564	SINOTRUK HONG K	0.004%	90.674%
4565	PERRIGO FIN UNL	0.004%	90.678%
4566	UPC TECHNOLOGY	0.004%	90.682%
4567	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	90.686%
4568	TUPRAS-TURKIYE	0.004%	90.690%
4569	COLGATE-PALM (I	0.004%	90.694%
4570	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	90.698%
4571	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.004%	90.702%
4572	TAIWAN COOPERAT	0.004%	90.706%
4573	PARADE TECHNOLO	0.004%	90.710%
4574	BAJAJ AUTO	0.004%	90.714%
4575	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	90.718%
4576	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.722%
4577	AU OPTRONICS CORP SPON ADR ADR	0.004%	90.726%
4578	EICHER MOTORS	0.004%	90.730%
4579	RATOS AB-B SHS	0.004%	90.734%
4580	ALIBABA PICTURE	0.004%	90.738%
4581	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	90.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	90.746%
4583	MISUMI CORPORAT	0.004%	90.750%
4584	FIELMANN AG	0.004%	90.754%
4585	DULUXGROUP LTD	0.004%	90.758%
4586	DAOU TECHNOLOGY	0.004%	90.762%
4587	TELENET GROUP H	0.004%	90.766%
4588	HARGREAVES LANS	0.004%	90.770%
4589	BK OF EAST ASIA	0.004%	90.774%
4590	DOMINO'S PIZZA	0.004%	90.779%
4591	NATIONAL STORAGE AFFILIATES REIT USD.01	0.004%	90.783%
4592	EXIDE INDUSTRIE	0.004%	90.787%
4593	FORMFACTOR INC COMMON STOCK USD.001	0.004%	90.791%
4594	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.004%	90.795%
4595	TOKYO DOME CORP	0.004%	90.799%
4596	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.004%	90.803%
4597	PETROLEUM GEO-S	0.004%	90.807%
4598	U-BLOX AG	0.004%	90.811%
4599	COCOKARA FINE H	0.004%	90.815%
4600	TELECOM PLUS	0.004%	90.819%
4601	C.P. ALL PCL-FG	0.004%	90.823%
4602	INTERTAIN GROUP	0.004%	90.827%
4603	QUALYS INC COMMON STOCK USD.001	0.004%	90.831%
4604	FIRST PACIFIC C	0.004%	90.835%
4605	RYOHIN KEIKAKU	0.004%	90.839%
4606	EFG INTERNATION	0.004%	90.843%
4607	OPUS BANK	0.004%	90.847%
4608	LARGAN PRECISIO	0.004%	90.851%
4609	FUJI MACHINE MF	0.004%	90.855%
4610	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	90.859%
4611	CHINA GEN PLAST	0.004%	90.863%
4612	SANYO DENKI CO	0.004%	90.867%
4613	PETROCHINA COMP	0.004%	90.871%
4614	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.875%
4615	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	90.878%
4616	DAETWYLER HOLDI	0.004%	90.882%
4617	3SBIO INC	0.004%	90.886%
4618	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	90.890%
4619	ORTHOFIX INTL N	0.004%	90.894%
4620	NIKE INC SR UNSECURED 11/26 2.375	0.004%	90.898%
4621	AFLAC INC SR UNSECURED 06/23 3.625	0.004%	90.902%
4622	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	90.906%
4623	WAGeworks INC COMMON STOCK USD.001	0.004%	90.910%
4624	FUFENG GROUP LT	0.004%	90.914%
4625	KMG CHEMICALS INC COMMON STOCK USD.01	0.004%	90.918%
4626	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.004%	90.922%
4627	SHIMADZU CORP	0.004%	90.926%
4628	SEABRIDGE GOLD INC COMMON STOCK	0.004%	90.930%
4629	STOCK YARDS BANCORP INC COMMON STOCK	0.004%	90.934%
4630	SENSHU IKEDA HL	0.004%	90.938%
4631	ROHTO PHARM	0.004%	90.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	90.946%
4633	NET ONE SYSTEMS	0.004%	90.950%
4634	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	90.954%
4635	TADANO	0.004%	90.958%
4636	BHARAT HEAVY EL	0.004%	90.962%
4637	SQUARE INC A COMMON STOCK USD.000001	0.004%	90.966%
4638	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.004%	90.970%
4639	KELLER GROUP	0.004%	90.973%
4640	HOSHINO RESORTS	0.004%	90.977%
4641	ALLIED GROUP LT	0.004%	90.981%
4642	BW OFFSHORE LTD	0.004%	90.985%
4643	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	90.989%
4644	BELLAMY'S AUSTR	0.004%	90.993%
4645	ACACIA MINING	0.004%	90.997%
4646	CHINA TRAVEL IN	0.004%	91.001%
4647	CKD CORP	0.004%	91.005%
4648	ITC LTD	0.004%	91.009%
4649	NCC LTD/INDIA	0.004%	91.013%
4650	SINO LAND CO	0.004%	91.017%
4651	RINNAI CORP	0.004%	91.020%
4652	FRONTERA ENERGY	0.004%	91.024%
4653	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.028%
4654	TELEFONICA EMIS	0.004%	91.032%
4655	INTERCONTINENTAL HOTELS ADR ADR	0.004%	91.036%
4656	SPX CORP COMMON STOCK USD.01	0.004%	91.040%
4657	CONNECTONE BANCORP INC COMMON STOCK	0.004%	91.044%
4658	ASANKO GOLD INC	0.004%	91.048%
4659	TOMY CO LTD	0.004%	91.052%
4660	CHENG SHIN RUBB	0.004%	91.056%
4661	SYSTEMAX INC COMMON STOCK USD.01	0.004%	91.059%
4662	FENG TAY ENTRPR	0.004%	91.063%
4663	GIGABYTE TECHNO	0.004%	91.067%
4664	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	91.071%
4665	STATE STREET CORP SR UNSECURED 05/21 1.95	0.004%	91.075%
4666	CHINA LONGYUAN	0.004%	91.079%
4667	MYCRONIC AB	0.004%	91.083%
4668	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.087%
4669	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.091%
4670	STORNOWAY DIAMO	0.004%	91.094%
4671	PALTAC CORP	0.004%	91.098%
4672	BANCA IFIS	0.004%	91.102%
4673	TURKIYE HALK	0.004%	91.106%
4674	CHENG LOONG	0.004%	91.110%
4675	IMMOFINANZ IMMO	0.004%	91.114%
4676	HOKUETSU KISHU	0.004%	91.118%
4677	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.121%
4678	JAPAN RENTAL HO	0.004%	91.125%
4679	SAFESTORE HOLDI	0.004%	91.129%
4680	DIAMOND OFFSHOR	0.004%	91.133%
4681	NIPPON FLOUR MI	0.004%	91.137%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	FISHER (JAMES)	0.004%	91.141%
4683	HINDUSTAN PETRO	0.004%	91.145%
4684	HEALTHCARE SERV	0.004%	91.148%
4685	Meritz Fire & M	0.004%	91.152%
4686	Rocky Mountain	0.004%	91.156%
4687	BORAL LIMITED	0.004%	91.160%
4688	PROSEGUR CIA DE	0.004%	91.164%
4689	FRESNILLO PLC	0.004%	91.168%
4690	ODAKYU ELEC RLW	0.004%	91.171%
4691	BEIERSDORF AG	0.004%	91.175%
4692	COMPUTACENTER P	0.004%	91.179%
4693	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	91.183%
4694	OBARA CORP	0.004%	91.187%
4695	DAVIDE CAMPARI-	0.004%	91.191%
4696	CHINA OVERASEA	0.004%	91.194%
4697	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	91.198%
4698	SHINMAYWA INDS	0.004%	91.202%
4699	MAINFREIGHT LTD	0.004%	91.206%
4700	NIB HOLDINGS LT	0.004%	91.210%
4701	EXELIXIS INC	0.004%	91.214%
4702	PAINTED PONY EN	0.004%	91.217%
4703	TRICO BANCSHARES COMMON STOCK	0.004%	91.221%
4704	GPO CARSO SA DE	0.004%	91.225%
4705	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.229%
4706	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.233%
4707	FREEMAN FINANCI	0.004%	91.236%
4708	HIGH LINER FOOD	0.004%	91.240%
4709	KEIHIN CORP	0.004%	91.244%
4710	CAR INC	0.004%	91.248%
4711	COHU INC COMMON STOCK USD1.0	0.004%	91.252%
4712	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	91.255%
4713	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	91.259%
4714	ALEXANDERS INC	0.004%	91.263%
4715	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.267%
4716	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	91.271%
4717	TOKAI HOLDINGS	0.004%	91.274%
4718	DIALOG GROUP BH	0.004%	91.278%
4719	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.004%	91.282%
4720	EXEDY CORP	0.004%	91.286%
4721	FINCANTIERI SPA	0.004%	91.290%
4722	CHIPBOND TECHNO	0.004%	91.293%
4723	SQUARE ENIX HOL	0.004%	91.297%
4724	MERCIALYS	0.004%	91.301%
4725	NOBIA AB NEW	0.004%	91.305%
4726	INDS BACHOCO SA	0.004%	91.309%
4727	MELEXIS	0.004%	91.312%
4728	BOMBARDIER INC	0.004%	91.316%
4729	TEMP HOLDINGS C	0.004%	91.320%
4730	HINDUSTAN LEVER	0.004%	91.324%
4731	GRANGES AB	0.004%	91.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	AUROBINDO PHARM	0.004%	91.331%
4733	CROWN LTD.	0.004%	91.335%
4734	MATSUMOTOKIYOSH	0.004%	91.339%
4735	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.343%
4736	CIPUTRA DEVELOP	0.004%	91.346%
4737	KINGDEE INTERNA	0.004%	91.350%
4738	SALFACORP SA	0.004%	91.354%
4739	VISUAL PHOTONIC	0.004%	91.358%
4740	SUGI HOLDINGS C	0.004%	91.361%
4741	ZENSHO CO LTD	0.004%	91.365%
4742	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.004%	91.369%
4743	MONOTARO CO.LTD	0.004%	91.373%
4744	DIEBOLD INC	0.004%	91.376%
4745	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.004%	91.380%
4746	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.384%
4747	ASCOM HOLDING A	0.004%	91.388%
4748	TEC CORPORATION	0.004%	91.391%
4749	TAIWAN PAIHO	0.004%	91.395%
4750	APPLUS SERVICES	0.004%	91.399%
4751	CHINA SCE PROPE	0.004%	91.403%
4752	MERRY ELECTRONI	0.004%	91.406%
4753	LINDT & SPRUENG	0.004%	91.410%
4754	CALIFORNIA WATE	0.004%	91.414%
4755	ARCADIS NV	0.004%	91.418%
4756	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.421%
4757	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.004%	91.425%
4758	KENEDIX RETAIL	0.004%	91.429%
4759	UTD DRUG	0.004%	91.432%
4760	HAREL INSURANCE	0.004%	91.436%
4761	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.440%
4762	LINDSAY CORP COMMON STOCK USD1.0	0.004%	91.444%
4763	CHINA RAILWAY G	0.004%	91.447%
4764	MERCER INTL INC	0.004%	91.451%
4765	TOHO BANK	0.004%	91.455%
4766	EMAMI LTD	0.004%	91.459%
4767	GARTNER GROUP I	0.004%	91.462%
4768	21VIANET GROUP INC ADR ADR USD.00001	0.004%	91.466%
4769	AMERIPRISE FINA	0.004%	91.470%
4770	CHORUS LIMITED	0.004%	91.473%
4771	GRIFFON CORP COMMON STOCK USD.25	0.004%	91.477%
4772	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.004%	91.481%
4773	EPISTAR CORP	0.004%	91.485%
4774	KERRY LOGISTICS	0.004%	91.488%
4775	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.004%	91.492%
4776	US BANK NA/CINC	0.004%	91.496%
4777	AFG ARBONIA-FOR	0.004%	91.499%
4778	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.004%	91.503%
4779	MAYORA INDAH	0.004%	91.507%
4780	CHINA SHIPPING	0.004%	91.510%
4781	GAZTRANSPORT ET	0.004%	91.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	ST NRTH RHINE-W	0.004%	91.518%
4783	NORTHAM PLATINU	0.004%	91.522%
4784	HITACHI ZOSEN C	0.004%	91.525%
4785	IOOF HOLDINGS L	0.004%	91.529%
4786	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.004%	91.533%
4787	INDUTRADE AB	0.004%	91.536%
4788	SAMSUNG SDS CO	0.004%	91.540%
4789	AXFOOD AB	0.004%	91.544%
4790	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.547%
4791	ITO EN	0.004%	91.551%
4792	BRILLIANCE CHIN	0.004%	91.555%
4793	UACJ CORP	0.004%	91.558%
4794	PREMIER INVESTM	0.004%	91.562%
4795	SWIRE PACIFIC	0.004%	91.566%
4796	ESSO (THAILAND)	0.004%	91.569%
4797	SINOTRANS LIMIT	0.004%	91.573%
4798	SCANSOURCE INC COMMON STOCK	0.004%	91.577%
4799	STUART OLSON IN	0.004%	91.580%
4800	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.004%	91.584%
4801	CHEVRON CORP SR UNSECURED 05/21 2.1	0.004%	91.588%
4802	NIC INC COMMON STOCK	0.004%	91.591%
4803	NICE SYSTEMS	0.004%	91.595%
4804	OTSUKA CORP	0.004%	91.599%
4805	SODEXHO ALLIANC	0.004%	91.602%
4806	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.004%	91.606%
4807	ILLINOIS TOOL W	0.004%	91.610%
4808	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.613%
4809	SEIREN CO	0.004%	91.617%
4810	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	91.621%
4811	LOTTE SHOPPING	0.004%	91.624%
4812	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	91.628%
4813	DONGBU HITEK CO	0.004%	91.632%
4814	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.004%	91.635%
4815	BEFIMMO SCA	0.004%	91.639%
4816	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.004%	91.643%
4817	IMAX CORP	0.004%	91.646%
4818	KRUNG THAI BNK	0.004%	91.650%
4819	YOOX NET-A-PORT	0.004%	91.654%
4820	AUSDRILL LIMITE	0.004%	91.657%
4821	MAN WAH HOLDING	0.004%	91.661%
4822	ZIMMER HOLDINGS	0.004%	91.665%
4823	SCRIPPS(EW)CO(N	0.004%	91.668%
4824	SIBANYE GOLD LTD SPONS ADR ADR	0.004%	91.672%
4825	RUMO SA	0.004%	91.676%
4826	TOHO GAS CO	0.004%	91.679%
4827	CHINA LIFE INSU	0.004%	91.683%
4828	BAJAJ AUTO LTD	0.004%	91.686%
4829	TONG REN TANG T	0.004%	91.690%
4830	DAIWABO CO LTD	0.004%	91.694%
4831	MINITSUBISHI TANA	0.004%	91.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	CGN POWER CO LT	0.004%	91.701%
4833	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	91.705%
4834	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.004%	91.708%
4835	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.004%	91.712%
4836	MERITAGE HOMES	0.004%	91.715%
4837	ACEA SPA	0.004%	91.719%
4838	RAMSAY HEALTH C	0.004%	91.723%
4839	PTC INC COMMON STOCK USD.01	0.004%	91.726%
4840	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	91.730%
4841	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	91.734%
4842	PAN OCEAN CO	0.004%	91.737%
4843	FISKARS OYJ	0.004%	91.741%
4844	VOCUS COMMUN LT	0.004%	91.744%
4845	SUMMIT INDUSTRI	0.004%	91.748%
4846	SENKO CO	0.004%	91.752%
4847	CIA SANEAMENTO	0.004%	91.755%
4848	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.004%	91.759%
4849	WELBILT INC COMMON STOCK USD.01	0.004%	91.762%
4850	JG SUMMIT HLDGS	0.004%	91.766%
4851	DAEWOO SECURITI	0.004%	91.770%
4852	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.004%	91.773%
4853	HYUNDAI WIA COR	0.004%	91.777%
4854	MPHISIS LTD	0.004%	91.781%
4855	WALSIN LIHWA CO	0.004%	91.784%
4856	LYDALL INC COMMON STOCK USD.1	0.004%	91.788%
4857	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	91.791%
4858	HUMANA INC SR UNSECURED 10/24 3.85	0.004%	91.795%
4859	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	91.799%
4860	INDORAMA VENTUR	0.004%	91.802%
4861	ARGAN INC COMMON STOCK USD.15	0.004%	91.806%
4862	MARUICHI STL TU	0.004%	91.809%
4863	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.004%	91.813%
4864	LI NING CO. LTD	0.004%	91.817%
4865	SANTAM	0.004%	91.820%
4866	INFICON HOLDING	0.004%	91.824%
4867	CHIN-POON INDL	0.004%	91.827%
4868	DAIRY CREST GRO	0.004%	91.831%
4869	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.004%	91.835%
4870	H2O RETAILING C	0.004%	91.838%
4871	FAES FARMA SA	0.004%	91.842%
4872	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.004%	91.845%
4873	ACADIAN TIMBER	0.004%	91.849%
4874	SEMAPA SOC INVE	0.004%	91.852%
4875	ENTERPRISE PROD	0.004%	91.856%
4876	COCA-COLA AMATI	0.004%	91.860%
4877	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.004%	91.863%
4878	CORVEL CORP COMMON STOCK USD.0001	0.004%	91.867%
4879	FORMOSA TAFFETA	0.004%	91.870%
4880	ORIFLAME HOLDIN	0.004%	91.874%
4881	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.004%	91.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	DEUTZ AG	0.004%	91.881%
4883	OSISKO MINING I	0.004%	91.885%
4884	TRAVELPORT WORL	0.004%	91.888%
4885	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.004%	91.892%
4886	TOD'S SPA	0.004%	91.895%
4887	INVESTMENT TECH	0.004%	91.899%
4888	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.004%	91.902%
4889	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.004%	91.906%
4890	ELLIE MAE INC COMMON STOCK USD.0001	0.004%	91.909%
4891	TOKYO ELEC POWE	0.004%	91.913%
4892	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	91.917%
4893	CHINA COAL ENER	0.004%	91.920%
4894	UNI-PRESIDENT C	0.004%	91.924%
4895	58.COM INC ADR ADR	0.004%	91.927%
4896	SAN-A CO LTD	0.004%	91.931%
4897	PARK 24 CO	0.004%	91.934%
4898	NKT HOLDING A/S	0.004%	91.938%
4899	FAR EAST INTL B	0.004%	91.941%
4900	CENTRAL GLASS C	0.004%	91.945%
4901	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.004%	91.949%
4902	DOOSAN HEAVY IN	0.004%	91.952%
4903	COMFORIA RESIDE	0.004%	91.956%
4904	GO-AHEAD GROUP	0.004%	91.959%
4905	LIBERBANK SA	0.004%	91.963%
4906	RYOBI	0.004%	91.966%
4907	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.004%	91.970%
4908	AMUNDI SA	0.004%	91.973%
4909	PARMALAT S.P.A	0.004%	91.977%
4910	MITIE GROUP	0.004%	91.980%
4911	JAIN IRRIGATION	0.004%	91.984%
4912	PIPER JAFFRAY COS COMMON STOCK USD.01	0.004%	91.988%
4913	EBAY INC 3.45%	0.004%	91.991%
4914	BONDUELLE SCA	0.004%	91.995%
4915	MIRAIT HLDG COR	0.004%	91.998%
4916	THE NISSHIN OIL	0.004%	92.002%
4917	GOLD FIELDS LTD	0.004%	92.005%
4918	TOMTOM NV	0.004%	92.009%
4919	NETAPP INC SR UNSECURED 12/22 3.25	0.004%	92.012%
4920	SHIKOKU ELEC PO	0.004%	92.016%
4921	POWER FINANCE C	0.004%	92.019%
4922	INDUSTRIAS CH S	0.004%	92.023%
4923	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.026%
4924	EZCORP INC CL A COMMON STOCK USD.01	0.004%	92.030%
4925	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	92.033%
4926	ALFRESA HOLDING	0.004%	92.037%
4927	MGM GROWTH PROPERTIES LLC A REIT	0.004%	92.040%
4928	GUNZE	0.004%	92.044%
4929	HEMFOSA FASTIGH	0.004%	92.047%
4930	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.004%	92.051%
4931	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	92.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	BB SEGURIDADE P	0.004%	92.058%
4933	JERONIMO MARTIN	0.004%	92.062%
4934	DUSKIN CO LTD	0.004%	92.065%
4935	BARRATT DEVEL	0.004%	92.069%
4936	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.004%	92.072%
4937	MAXLINEAR INC COMMON STOCK	0.004%	92.076%
4938	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.003%	92.079%
4939	INTERCONTINENTA	0.003%	92.083%
4940	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.003%	92.086%
4941	ENDEAVOUR SILVE	0.003%	92.090%
4942	KIWI PROPERTY G	0.003%	92.093%
4943	AGFA GEVAERT NV	0.003%	92.097%
4944	CHINA EASTERN A	0.003%	92.100%
4945	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.003%	92.103%
4946	TRADE ME LTD	0.003%	92.107%
4947	TOKYO OHKA KOGY	0.003%	92.110%
4948	NEMETSCHKE AG	0.003%	92.114%
4949	ASSORE	0.003%	92.117%
4950	WR GRACE + CO COMMON STOCK USD.01	0.003%	92.121%
4951	BERNER KTBK	0.003%	92.124%
4952	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.003%	92.128%
4953	TOKYU CONST	0.003%	92.131%
4954	RESILIENT REIT	0.003%	92.135%
4955	SHANGRI-LA ASIA	0.003%	92.138%
4956	TOMONY HOLDINGS	0.003%	92.142%
4957	V TECHNOLOGY	0.003%	92.145%
4958	RATHBONE BROTHE	0.003%	92.149%
4959	NOBLE CORP PLC	0.003%	92.152%
4960	AMERICAN STATES WATER CO COMMON STOCK	0.003%	92.156%
4961	CJ E&M CORPORAT	0.003%	92.159%
4962	GUNGHO ONLINE E	0.003%	92.163%
4963	TJX COS INC SR UNSECURED 05/23 2.5	0.003%	92.166%
4964	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.003%	92.170%
4965	TATA POWER CO L	0.003%	92.173%
4966	VAKRANGEE LTD	0.003%	92.177%
4967	LIECHTENSTEINIS	0.003%	92.180%
4968	APACHE CORP SR UNSECURED 04/22 3.25	0.003%	92.184%
4969	MUTHOOT FINANCE	0.003%	92.187%
4970	KOLON INDUSTRIE	0.003%	92.190%
4971	INTERROLL HOLDI	0.003%	92.194%
4972	AMGEN INC SR UNSECURED 05/25 3.125	0.003%	92.197%
4973	NAVIGANT CONSUL	0.003%	92.201%
4974	CLOETTA AB B SH	0.003%	92.204%
4975	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	92.208%
4976	RECTICEL	0.003%	92.211%
4977	AUTODESK INC	0.003%	92.215%
4978	SHIMANO INC	0.003%	92.218%
4979	ILIAD	0.003%	92.222%
4980	METROPOLE TV-(M	0.003%	92.225%
4981	VANGUARD INTL S	0.003%	92.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	CAPITAL & COUNT	0.003%	92.232%
4983	HAMBORNER AG	0.003%	92.235%
4984	LUMINEX CORP COMMON STOCK USD.001	0.003%	92.239%
4985	KERNEL HOLDING	0.003%	92.242%
4986	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.003%	92.246%
4987	YUHAN CORP	0.003%	92.249%
4988	ZZZSAN-AI OIL C	0.003%	92.253%
4989	BURCKHARDT COMP	0.003%	92.256%
4990	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.003%	92.260%
4991	HYAKUJUSHI BANK	0.003%	92.263%
4992	ANGLOGOLD LTD	0.003%	92.266%
4993	BONAVA AB - B S	0.003%	92.270%
4994	SOMFY SA	0.003%	92.273%
4995	HOPSON DEVELOPM	0.003%	92.277%
4996	NICHIHA CORP	0.003%	92.280%
4997	TOP GLOVE CORP	0.003%	92.284%
4998	PLDT INC	0.003%	92.287%
4999	GREEN REIT PLC	0.003%	92.290%
5000	ALPINE ELECTRON	0.003%	92.294%
5001	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.003%	92.297%
5002	MATCH GROUP INC COMMON STOCK USD.001	0.003%	92.301%
5003	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	92.304%
5004	HIGHWEALTH CONS	0.003%	92.308%
5005	SITC INTERNATIO	0.003%	92.311%
5006	ITALGAS SPA	0.003%	92.314%
5007	MYERS INDUSTRIES INC COMMON STOCK	0.003%	92.318%
5008	NS SOLUTIONS CO	0.003%	92.321%
5009	UNITED LABORATO	0.003%	92.325%
5010	RYMAN HEALTHCAR	0.003%	92.328%
5011	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	92.332%
5012	AMBEV SA ADR ADR	0.003%	92.335%
5013	SINGAPORE POST	0.003%	92.338%
5014	DEUTSCHE EUROSH	0.003%	92.342%
5015	PRIMAX ELECTRON	0.003%	92.345%
5016	DNO INTERNATIONAL	0.003%	92.349%
5017	SANKEN ELECTRIC	0.003%	92.352%
5018	JIAYUAN INTERNA	0.003%	92.355%
5019	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.359%
5020	INVACARE CORP	0.003%	92.362%
5021	LG CORP	0.003%	92.366%
5022	DAI-ICHI KOGYO	0.003%	92.369%
5023	AMERICA MOVIL SPN ADR CL L ADR	0.003%	92.373%
5024	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	92.376%
5025	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	92.379%
5026	BRINKER INTL IN	0.003%	92.383%
5027	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	92.386%
5028	COSCO HOLDINGS	0.003%	92.390%
5029	CTS CORP COMMON STOCK	0.003%	92.393%
5030	MAANSHAN IRON &	0.003%	92.396%
5031	SSAB SVENSKT ST	0.003%	92.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	92.403%
5033	GJENSIDIGE FORS	0.003%	92.407%
5034	PANDOX AB	0.003%	92.410%
5035	LISI	0.003%	92.413%
5036	KINPO ELECTRONI	0.003%	92.417%
5037	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	92.420%
5038	HIBERNIA REIT P	0.003%	92.424%
5039	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	92.427%
5040	NEWRIVER REIT P	0.003%	92.430%
5041	SOL MELIA SA	0.003%	92.434%
5042	IBJ LEASING CO	0.003%	92.437%
5043	GRUPO ELEKTRA(N	0.003%	92.441%
5044	BWP TRUST	0.003%	92.444%
5045	DLF LIMITED	0.003%	92.447%
5046	SERIA CO LTD	0.003%	92.451%
5047	LASALLE LOGIPOR	0.003%	92.454%
5048	DIALOG SEMICOND	0.003%	92.457%
5049	SOCIETE BIC SA	0.003%	92.461%
5050	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	92.464%
5051	HAITONG INTL SE	0.003%	92.468%
5052	UNITED ARROWS L	0.003%	92.471%
5053	LUYE PHARMA GRO	0.003%	92.474%
5054	CHARGEURS SA	0.003%	92.478%
5055	AIRBOSS OF AMER	0.003%	92.481%
5056	NHN ENTERTAINME	0.003%	92.484%
5057	NAMPAK LTD.	0.003%	92.488%
5058	INV LA CONSTRUC	0.003%	92.491%
5059	SHIP FINANCE IN	0.003%	92.495%
5060	NANTO BANK	0.003%	92.498%
5061	HEIWADO CO LTD	0.003%	92.501%
5062	KYORIN CO LTD.	0.003%	92.505%
5063	ST BARBARA MINE	0.003%	92.508%
5064	SERCOMM CORP	0.003%	92.511%
5065	DUKE ENERGY COR	0.003%	92.515%
5066	NN INC COMMON STOCK USD.01	0.003%	92.518%
5067	SHELL INTERNATI	0.003%	92.521%
5068	CRED SUIS GP FU	0.003%	92.525%
5069	AEON DELIGHT	0.003%	92.528%
5070	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.003%	92.532%
5071	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.003%	92.535%
5072	CORETRONICS COR	0.003%	92.538%
5073	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	92.542%
5074	PANALPINA WELT	0.003%	92.545%
5075	IZUMI CO	0.003%	92.548%
5076	JUST RETIREMENT	0.003%	92.552%
5077	ALSO HOLDING-RE	0.003%	92.555%
5078	RENEWABLE ENERG	0.003%	92.558%
5079	LEAGOLD MINING	0.003%	92.562%
5080	SHANDONG WEIGAO	0.003%	92.565%
5081	OLAM INTERNATIO	0.003%	92.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	IMP DEL DES Y E	0.003%	92.572%
5083	FUKUOKA REIT CO	0.003%	92.575%
5084	TOBU RAILWAY CO	0.003%	92.578%
5085	ASIA OPTICAL CO	0.003%	92.582%
5086	PRADA SPA	0.003%	92.585%
5087	MAGELLAN FINANC	0.003%	92.588%
5088	IRISO ELECTRONI	0.003%	92.592%
5089	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	92.595%
5090	YAMANASHI CHUO	0.003%	92.598%
5091	BRAIT SA	0.003%	92.602%
5092	PZU GR	0.003%	92.605%
5093	M/I HOMES INC COMMON STOCK USD.01	0.003%	92.608%
5094	AUTOGRILL SPA	0.003%	92.612%
5095	VTECH HLDGS	0.003%	92.615%
5096	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	92.618%
5097	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	92.622%
5098	GEO CO LTD	0.003%	92.625%
5099	SUN PHARMACEUTI	0.003%	92.628%
5100	EMEMORY TECHNOL	0.003%	92.632%
5101	TIM PARTICIPA	0.003%	92.635%
5102	THANACHART CAPI	0.003%	92.638%
5103	HONG KONG LAND	0.003%	92.642%
5104	Ayala Land Inc	0.003%	92.645%
5105	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	92.648%
5106	BANGCHAK CORP P	0.003%	92.652%
5107	KATO SANGYO CO	0.003%	92.655%
5108	TOPCO SCIENTIFI	0.003%	92.658%
5109	ENTERCOM COMMUN	0.003%	92.661%
5110	GETAC TECHNOLOG	0.003%	92.665%
5111	LUNDIN PERTOLEU	0.003%	92.668%
5112	KANAMOTO CO LTD	0.003%	92.671%
5113	SEVERSTAL GDR REG S GDR	0.003%	92.675%
5114	KITZ CORPORATIO	0.003%	92.678%
5115	OUTSOURCING INC	0.003%	92.681%
5116	WESTPAC BANKING	0.003%	92.685%
5117	GPO DE INVERSIO	0.003%	92.688%
5118	USS CO. LTD.	0.003%	92.691%
5119	ARCHROCK INC COMMON STOCK USD.01	0.003%	92.694%
5120	TARKETT SA	0.003%	92.698%
5121	WALGREEN BOOTS	0.003%	92.701%
5122	MEDIPAL HOLDING	0.003%	92.704%
5123	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	92.708%
5124	MEDY-TOX INC	0.003%	92.711%
5125	IRPC PUBLIC CO	0.003%	92.714%
5126	REGIS CORP COMMON STOCK USD.05	0.003%	92.717%
5127	KYUSHU ELEC POW	0.003%	92.721%
5128	HULIC CO LTD	0.003%	92.724%
5129	TACHI-S CO	0.003%	92.727%
5130	NANKAI ELEC RAI	0.003%	92.731%
5131	MORGUARD CORP	0.003%	92.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	THAI UNION GROU	0.003%	92.737%
5133	RUENTEX DEVELOP	0.003%	92.740%
5134	BARR(A.G.)	0.003%	92.744%
5135	SEIKO CORPORATI	0.003%	92.747%
5136	EDP RENOVAVEIS	0.003%	92.750%
5137	BBMG CORPORATIO	0.003%	92.753%
5138	ZAKLADY METALI	0.003%	92.757%
5139	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	92.760%
5140	MARCUS CORP	0.003%	92.763%
5141	MICRO-STAR INTL	0.003%	92.767%
5142	INVESCO OFFICE	0.003%	92.770%
5143	LG PHILIPS LCD	0.003%	92.773%
5144	TAKKT AG	0.003%	92.776%
5145	DAIHEN CORP	0.003%	92.780%
5146	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	92.783%
5147	COCA-COLA FEMSA	0.003%	92.786%
5148	RIETER HLDGS AG	0.003%	92.789%
5149	CHINA RAILWAY S	0.003%	92.793%
5150	ENGIE BRASIL SA	0.003%	92.796%
5151	EXPRESS INC COMMON STOCK	0.003%	92.799%
5152	ENTERTAINMENT O	0.003%	92.802%
5153	GPO IND BIMBO	0.003%	92.806%
5154	BOC AVIATION LT	0.003%	92.809%
5155	TULLETT PREBON	0.003%	92.812%
5156	PRIMARY HEALTH	0.003%	92.815%
5157	GRAPHITE INDIA	0.003%	92.819%
5158	MAKINO MILLING	0.003%	92.822%
5159	KOMORI CORPORAT	0.003%	92.825%
5160	LEIDOS HOLDINGS	0.003%	92.828%
5161	TOYOTA MOTOR CR	0.003%	92.832%
5162	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	92.835%
5163	NWS HOLDINGS LT	0.003%	92.838%
5164	AOKI INTL	0.003%	92.841%
5165	ARCS CO LTD	0.003%	92.844%
5166	JUST EAT PLC	0.003%	92.848%
5167	AUTOMOTIVE HOLD	0.003%	92.851%
5168	ORGANIZACI SORI	0.003%	92.854%
5169	JC DECAUX SA	0.003%	92.857%
5170	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	92.861%
5171	AOZORA BANK	0.003%	92.864%
5172	TRAVELSKY TECHN	0.003%	92.867%
5173	NTT DOCOMO INC SPON ADR ADR	0.003%	92.870%
5174	ORION CORP	0.003%	92.874%
5175	CHEUNG KONG INF	0.003%	92.877%
5176	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	92.880%
5177	AEGION CORP COMMON STOCK USD.01	0.003%	92.883%
5178	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.003%	92.886%
5179	BANCA GENERALI	0.003%	92.890%
5180	ANADOLU EFES BI	0.003%	92.893%
5181	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	92.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	92.899%
5183	WD 40 CO COMMON STOCK USD.001	0.003%	92.902%
5184	NESTLE FINANCE	0.003%	92.906%
5185	KONINKLIJKE WES	0.003%	92.909%
5186	SCANA CORP COMMON STOCK	0.003%	92.912%
5187	GREAT WALL ENTE	0.003%	92.915%
5188	ZUGER KANTONALB	0.003%	92.919%
5189	PHILIPS LIGHTIN	0.003%	92.922%
5190	TITAN INDUSTRIE	0.003%	92.925%
5191	CHINA DONGXIANG	0.003%	92.928%
5192	UNIFI INC	0.003%	92.931%
5193	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	92.934%
5194	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.003%	92.938%
5195	ANGANG NEW STEE	0.003%	92.941%
5196	KEYCORP	0.003%	92.944%
5197	RESORTTRUST INC	0.003%	92.947%
5198	FARMER BROS CO COMMON STOCK USD1.0	0.003%	92.950%
5199	HUMANA INC SR UNSECURED 10/19 2.625	0.003%	92.954%
5200	F E CONSORTM IN	0.003%	92.957%
5201	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	92.960%
5202	VITASOY INTL	0.003%	92.963%
5203	KEPPEL DC REIT	0.003%	92.966%
5204	COCA-COLA WEST	0.003%	92.970%
5205	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	92.973%
5206	CHINA NATIONAL	0.003%	92.976%
5207	PC CONNECTION	0.003%	92.979%
5208	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	92.982%
5209	POLYPIPE GROUP	0.003%	92.985%
5210	NIHON KOHDEN CO	0.003%	92.989%
5211	JGC CORP	0.003%	92.992%
5212	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	92.995%
5213	FOMENTO ECON ME	0.003%	92.998%
5214	CJ O SHOPPING C	0.003%	93.001%
5215	HENDERSON LAND	0.003%	93.004%
5216	ECHO GLOBAL LOG	0.003%	93.008%
5217	K-BRO LINEN INC	0.003%	93.011%
5218	SANFILIPPO(JOHN	0.003%	93.014%
5219	LENNAR CORP COMPANY GUAR 01/22 4.125	0.003%	93.017%
5220	ALKERMES PLC	0.003%	93.020%
5221	PILOT CORP (NEW	0.003%	93.023%
5222	MACQUARIE LEISU	0.003%	93.027%
5223	LAR ESPANA REAL	0.003%	93.030%
5224	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.033%
5225	TRAKYA CAM SANA	0.003%	93.036%
5226	ELIS SA	0.003%	93.039%
5227	INFOMART CORP	0.003%	93.042%
5228	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.045%
5229	TAKEUCHI MANUFA	0.003%	93.049%
5230	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	93.052%
5231	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.058%
5233	ENBRIDGE ENERGY	0.003%	93.061%
5234	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	93.064%
5235	APOLLO HOSPITAL	0.003%	93.068%
5236	TISCO FINANCIAL	0.003%	93.071%
5237	TRANSPORT INTL	0.003%	93.074%
5238	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.077%
5239	POWERLONG REAL	0.003%	93.080%
5240	G8 EDUCATION LT	0.003%	93.083%
5241	TLG IMMOBILIEN	0.003%	93.086%
5242	RAIN INDUSTRIES	0.003%	93.090%
5243	JAPAN SECS FINA	0.003%	93.093%
5244	VASTNED RETAIL	0.003%	93.096%
5245	TONG YANG INDUS	0.003%	93.099%
5246	NISSAN SHATAI C	0.003%	93.102%
5247	BCO ABC BRASIL	0.003%	93.105%
5248	LG INTL CORP	0.003%	93.108%
5249	SINBON ELECTRON	0.003%	93.112%
5250	SAMSUNG SDI CO	0.003%	93.115%
5251	VEON LTD ADR	0.003%	93.118%
5252	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	93.121%
5253	IDBI BANK LTD	0.003%	93.124%
5254	SAMSUNG CARD	0.003%	93.127%
5255	DE'LONGHI SPA	0.003%	93.130%
5256	BORREGAARD ASA	0.003%	93.133%
5257	HONG LEONG CRED	0.003%	93.137%
5258	TAICHUNG	0.003%	93.140%
5259	Mobistar SA	0.003%	93.143%
5260	CARETRUST REIT INC REIT USD.01	0.003%	93.146%
5261	SYDNEY AIRPORT	0.003%	93.149%
5262	ERCROS SA	0.003%	93.152%
5263	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.155%
5264	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	93.158%
5265	FUSHAN INTL ENE	0.003%	93.162%
5266	COMPUGROUP HOLD	0.003%	93.165%
5267	FUTABA CORP	0.003%	93.168%
5268	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	93.171%
5269	KOC HOLDING AS	0.003%	93.174%
5270	DR PEPPER SNAPP	0.003%	93.177%
5271	MACQUARIE MEXIC	0.003%	93.180%
5272	MBANK	0.003%	93.183%
5273	JINRO LTD	0.003%	93.186%
5274	CREDITO EMILIAN	0.003%	93.190%
5275	GMO INTERNET IN	0.003%	93.193%
5276	TOKYO TY FINANC	0.003%	93.196%
5277	GMP CAPITAL COR	0.003%	93.199%
5278	PACIFIC INDUSTR	0.003%	93.202%
5279	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.205%
5280	AOMORI BANK	0.003%	93.208%
5281	FOXCONN INTERNA	0.003%	93.211%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.214%
5283	CHINA BLUECHEMI	0.003%	93.218%
5284	FOXCONN TECHNOL	0.003%	93.221%
5285	NANYA TECHNOLOG	0.003%	93.224%
5286	KOMAX HOLDING A	0.003%	93.227%
5287	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	93.230%
5288	WESTERN AREAS N	0.003%	93.233%
5289	PAPA JOHN'S INT	0.003%	93.236%
5290	CHAMPION REAL E	0.003%	93.239%
5291	LATAM AIRLINES	0.003%	93.242%
5292	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	93.245%
5293	PORTUCEL EMPRES	0.003%	93.248%
5294	OMNIA HOLDINGS	0.003%	93.252%
5295	CASHBUILD LTD	0.003%	93.255%
5296	PACIFIC BASIN S	0.003%	93.258%
5297	EBOS GROUP LTD	0.003%	93.261%
5298	TAIWAN FERTILIZ	0.003%	93.264%
5299	YELLOW PAGES LT	0.003%	93.267%
5300	FENG HSIN IRON&	0.003%	93.270%
5301	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.273%
5302	TV18 BROADCAST	0.003%	93.276%
5303	DAH SING BANKIN	0.003%	93.279%
5304	JOWA HLDGS CO L	0.003%	93.282%
5305	AMERICAN PUBLIC	0.003%	93.285%
5306	EVERGREEN MARIN	0.003%	93.288%
5307	PZ CUSSONS PLC	0.003%	93.292%
5308	AVEVA GROUP PLC	0.003%	93.295%
5309	AFRICA OIL CORP	0.003%	93.298%
5310	SK NETWORKS CO	0.003%	93.301%
5311	CHARTER HALL	0.003%	93.304%
5312	HOTA INDUSTRIAL	0.003%	93.307%
5313	SWISSQUOTE GP H	0.003%	93.310%
5314	WORLD ACCEPTANCE CORP COMMON STOCK	0.003%	93.313%
5315	INTL METAL SERV	0.003%	93.316%
5316	COPPER MTN MNG	0.003%	93.319%
5317	PAN JIT INTERNA	0.003%	93.322%
5318	JUMBO SA	0.003%	93.325%
5319	FUJITEC CO	0.003%	93.328%
5320	SLATE RETAIL RE	0.003%	93.331%
5321	DXP ENTERPRISES	0.003%	93.334%
5322	KARDEX	0.003%	93.337%
5323	EMBOTELLA ANDIN	0.003%	93.340%
5324	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.344%
5325	DIRTT ENVIRONME	0.003%	93.347%
5326	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	93.350%
5327	MONMOUTH REAL E	0.003%	93.353%
5328	CRAMO OYJ B SHS	0.003%	93.356%
5329	KOREA PETROCHEM	0.003%	93.359%
5330	NIPPON REIT INV	0.003%	93.362%
5331	SAO MARTINHO SA	0.003%	93.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	DAIFUKU CO	0.003%	93.368%
5333	HEXAWARE TECHNO	0.003%	93.371%
5334	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.374%
5335	MORGUARD REAL E	0.003%	93.377%
5336	NISHIO RENT ALL	0.003%	93.380%
5337	FUGRO NV-CVA	0.003%	93.383%
5338	YAKO CO	0.003%	93.386%
5339	KEIHIN ELEC EXP	0.003%	93.389%
5340	DIGI.COM BHD	0.003%	93.392%
5341	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.395%
5342	JM FINANCIAL	0.003%	93.398%
5343	TOWER INTL INC	0.003%	93.401%
5344	CROMPTON GREAVE	0.003%	93.404%
5345	LG INDL SYSTEMS	0.003%	93.407%
5346	DELPHI ENERGY C	0.003%	93.410%
5347	JOLLIBEE FOODS	0.003%	93.413%
5348	FU SHOU YUAN IN	0.003%	93.416%
5349	WING TAI HOLDIN	0.003%	93.419%
5350	POSTNL	0.003%	93.422%
5351	NICHI-KO PHARM	0.003%	93.425%
5352	HEIWA REAL ESTA	0.003%	93.428%
5353	JB FINANCIAL GR	0.003%	93.431%
5354	MID REIT INC	0.003%	93.434%
5355	HEIWA CORP	0.003%	93.438%
5356	SINGAPORE TECH	0.003%	93.441%
5357	HOCHSCHILD MINI	0.003%	93.444%
5358	MONEX GROUP INC	0.003%	93.447%
5359	EZAKI GLICO CO	0.003%	93.450%
5360	BELLUNA CO.LTD	0.003%	93.453%
5361	NATURA COSMETIC	0.003%	93.456%
5362	CROMWELL PROPER	0.003%	93.459%
5363	CHOW SANG SANG	0.003%	93.461%
5364	YUEN FOONG YU M	0.003%	93.464%
5365	NEW WAVE GROUP	0.003%	93.467%
5366	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.470%
5367	ADVANTEST	0.003%	93.473%
5368	HELICAL BAR PLC	0.003%	93.476%
5369	INDRA SISTEMAS	0.003%	93.479%
5370	LATECOERE	0.003%	93.482%
5371	PROCTER & GAMBL	0.003%	93.485%
5372	ZARDOYA-OTIS	0.003%	93.488%
5373	SUPER RETAIL GR	0.003%	93.491%
5374	ULTIMATE	0.003%	93.494%
5375	RESOLUTE MINING	0.003%	93.497%
5376	LUXOTTICA GROUP	0.003%	93.500%
5377	ROCHE HOLDING A	0.003%	93.503%
5378	GUOTAI JUNAN IN	0.003%	93.506%
5379	HAYNES INTL INC	0.003%	93.509%
5380	LENNAR CORP 8.3	0.003%	93.512%
5381	CONSTRUCCIONES	0.003%	93.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	DIVERS RES BHD	0.003%	93.518%
5383	RPS GROUP PLC	0.003%	93.521%
5384	CHOICE PROPERTI	0.003%	93.524%
5385	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.003%	93.527%
5386	IMA(IND MACC AU	0.003%	93.530%
5387	OKI ELECTRIC IN	0.003%	93.533%
5388	JIANGSU EXPRESS	0.003%	93.536%
5389	INABATA & CO	0.003%	93.539%
5390	WIHLBORGS FASTI	0.003%	93.542%
5391	MACQUARIE KOREA	0.003%	93.545%
5392	PARAMOUNT BED H	0.003%	93.548%
5393	TOAGOSEI CO LTD	0.003%	93.551%
5394	ARCADYAN TECHNO	0.003%	93.554%
5395	DATATEC	0.003%	93.557%
5396	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.560%
5397	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.562%
5398	MANTRA GROUP LT	0.003%	93.565%
5399	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	93.568%
5400	WALSIN TECHNOLO	0.003%	93.571%
5401	SELECT HARVESTS	0.003%	93.574%
5402	KEIO CORP	0.003%	93.577%
5403	ROXGOLD INC	0.003%	93.580%
5404	HUA HONG SEMICO	0.003%	93.583%
5405	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.003%	93.586%
5406	TOKEN CORP	0.003%	93.589%
5407	SA CORP REAL ES	0.003%	93.592%
5408	WESTERN GAS PAR	0.003%	93.595%
5409	SAMSUNG TECHWIN	0.003%	93.598%
5410	ZHEN DING TECHN	0.003%	93.601%
5411	FASTIGHETS AB B	0.003%	93.604%
5412	GUDANG GARAM(PE	0.003%	93.607%
5413	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.610%
5414	HUAKU DEVELOPME	0.003%	93.613%
5415	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.615%
5416	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.618%
5417	JCU CORP	0.003%	93.621%
5418	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	93.624%
5419	CUMMINS INDIA	0.003%	93.627%
5420	SHUN TAK HLDGS	0.003%	93.630%
5421	JAPAN AIRPORT T	0.003%	93.633%
5422	SEKISUI HOUSE	0.003%	93.636%
5423	GENTING INTERNA	0.003%	93.639%
5424	LAWSON	0.003%	93.642%
5425	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	93.645%
5426	RHB Capital	0.003%	93.648%
5427	MOCHIDA PHARM C	0.003%	93.651%
5428	AEON MALL CO LT	0.003%	93.654%
5429	BAT INTL FINANC	0.003%	93.656%
5430	EN-JAPAN INC.	0.003%	93.659%
5431	TELEFONICA DEUT	0.003%	93.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	JAPAN AVIATN EL	0.003%	93.665%
5433	CHINA HARMONY N	0.003%	93.668%
5434	BURE INVESTMENT	0.003%	93.671%
5435	RUTH'S HOSPITAL	0.003%	93.674%
5436	COMMONWEALTH BA	0.003%	93.677%
5437	BEIJING CAP LAN	0.003%	93.680%
5438	INTL BK RECON &	0.003%	93.683%
5439	NIKKISO CO	0.003%	93.686%
5440	SHINOKEN GROUP	0.003%	93.689%
5441	ECLIPX GROUP LT	0.003%	93.691%
5442	INTERNATIONAL P	0.003%	93.694%
5443	KAKAKU.COM INC	0.003%	93.697%
5444	MEITEC CORPORAT	0.003%	93.700%
5445	RITEK INC	0.003%	93.703%
5446	COMMONWEALTH BA	0.003%	93.706%
5447	HUBER & SUHNER	0.003%	93.709%
5448	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	93.712%
5449	ASIAN DEVELOPME	0.003%	93.715%
5450	MEIDENSHA CORP	0.003%	93.718%
5451	KIATNAKIN FIN&S	0.003%	93.720%
5452	ONESAVINGS BANK	0.003%	93.723%
5453	NIPPON DENSETSU	0.003%	93.726%
5454	CONSORT MEDICAL	0.003%	93.729%
5455	PEOPLES BANCORP INC COMMON STOCK	0.003%	93.732%
5456	SYNCMOLD ENTERP	0.003%	93.735%
5457	TRANSM ALIANCA	0.003%	93.738%
5458	OKINAWA ELEC PO	0.003%	93.741%
5459	BUMI ARMADA BER	0.003%	93.744%
5460	AXCELIS TECHNOL	0.003%	93.747%
5461	CHINA MOTOR CO	0.003%	93.749%
5462	IINO KAIUN KAIS	0.003%	93.752%
5463	TUNG HO STEEL E	0.003%	93.755%
5464	BOLSA MEXICANA	0.003%	93.758%
5465	CHICONY ELECTRO	0.003%	93.761%
5466	GRAMMER AG	0.003%	93.764%
5467	SUNDRUG CO LTD	0.003%	93.767%
5468	DAIKYO INC	0.003%	93.770%
5469	GROUPON INC COMMON STOCK USD.0001	0.003%	93.772%
5470	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.003%	93.775%
5471	GRIEG SEAFOOD A	0.003%	93.778%
5472	GIORDANO INTL L	0.003%	93.781%
5473	OKUMURA CORP	0.003%	93.784%
5474	JOHN LAING GROU	0.003%	93.787%
5475	TAISHO PHARMACE	0.003%	93.790%
5476	XCERRA CORP COMMON STOCK USD.05	0.003%	93.793%
5477	SKY PERFECT JSA	0.003%	93.796%
5478	FLEURY SA	0.003%	93.798%
5479	DIGITAL CHINA H	0.003%	93.801%
5480	POONGSAN CORP(N	0.003%	93.804%
5481	SAIZERIYA COMPA	0.003%	93.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	PER AARSLEFF A/	0.003%	93.810%
5483	YAMAGATA BANK	0.003%	93.813%
5484	RAJESH EXPORTS	0.003%	93.816%
5485	G&L BEIJER AB B	0.003%	93.818%
5486	GRAINGER TRUST	0.003%	93.821%
5487	HANA TOUR SERVI	0.003%	93.824%
5488	SATO CORP	0.003%	93.827%
5489	UNITED ENERGY G	0.003%	93.830%
5490	ITOHAM YONEKYU	0.003%	93.833%
5491	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	93.836%
5492	CITI TRENDS INC COMMON STOCK USD.01	0.003%	93.839%
5493	CYFROWY POLSAT	0.003%	93.841%
5494	KABU.COM SECURI	0.003%	93.844%
5495	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	93.847%
5496	AGRITRADE RESOU	0.003%	93.850%
5497	SKYLARK CO LTD	0.003%	93.853%
5498	AKER SOLUTIONS	0.003%	93.856%
5499	ALL NIPPON AIRW	0.003%	93.858%
5500	SCORPIO TANKERS	0.003%	93.861%
5501	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.864%
5502	ESURE GROUP PLC	0.003%	93.867%
5503	SAINT MARC HLDG	0.003%	93.870%
5504	ELITE MATERIAL	0.003%	93.873%
5505	AUTOZONE INC SR UNSECURED 04/22 3.7	0.003%	93.876%
5506	BAYWA AG (BAYER	0.003%	93.878%
5507	IS DONGSEO CO L	0.003%	93.881%
5508	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.003%	93.884%
5509	JSW ENERGY LTD	0.003%	93.887%
5510	BLOOMBERRY RESO	0.003%	93.890%
5511	CRA INTERNATIONAL INC COMMON STOCK	0.003%	93.893%
5512	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	93.895%
5513	INVESQUE INC	0.003%	93.898%
5514	TRUSCO NAKAYAMA	0.003%	93.901%
5515	SLC AGRICOLA SA	0.003%	93.904%
5516	PT ANEKA TAMBAN	0.003%	93.907%
5517	LENDINGTREE INC COMMON STOCK USD.01	0.003%	93.910%
5518	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.912%
5519	XENCOR INC COMMON STOCK USD.01	0.003%	93.915%
5520	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.918%
5521	SAGAMI RAILWAY	0.003%	93.921%
5522	ETERNAL CHEMICA	0.003%	93.924%
5523	TSI HOLDINGS CO	0.003%	93.927%
5524	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	93.929%
5525	SHINKO ELEC IND	0.003%	93.932%
5526	CAHYA MATA SARA	0.003%	93.935%
5527	CASTROL INDIA L	0.003%	93.938%
5528	ELEC POWER DEV	0.003%	93.941%
5529	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	93.944%
5530	VECTOR INC	0.003%	93.946%
5531	GROUP COMERCIAL	0.003%	93.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	CHOW TAI FOOK J	0.003%	93.952%
5533	GAMESA CORP TEC	0.003%	93.955%
5534	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.958%
5535	GREENCORE GROUP	0.003%	93.960%
5536	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	93.963%
5537	DOOSAN CORP	0.003%	93.966%
5538	AUSTRIA TECHNOL	0.003%	93.969%
5539	WEST CHINA CEME	0.003%	93.972%
5540	OESTERREICHISCH	0.003%	93.974%
5541	JARDINE CYCLE	0.003%	93.977%
5542	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.003%	93.980%
5543	VST HLDGS	0.003%	93.983%
5544	MAHINDRA & MAHI	0.003%	93.986%
5545	SINGAPORE EXCHA	0.003%	93.989%
5546	VTG AG	0.003%	93.991%
5547	NOJIMA CORP	0.003%	93.994%
5548	CHINA AGRI-INDU	0.003%	93.997%
5549	RIPLEY CORP SA	0.003%	94.000%
5550	GUANGZHOU AUTOM	0.003%	94.003%
5551	TASSAL GROUP	0.003%	94.005%
5552	SEOUL SEMICONDU	0.003%	94.008%
5553	GS RETAIL CO LT	0.003%	94.011%
5554	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.014%
5555	ZZZPRIMA MEAT P	0.003%	94.016%
5556	KENDRION NV	0.003%	94.019%
5557	KLAB INC	0.003%	94.022%
5558	VOLKSWAGEN LEAS	0.003%	94.025%
5559	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.003%	94.028%
5560	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.030%
5561	PETS AT HOME GR	0.003%	94.033%
5562	TAKARA STANDARD	0.003%	94.036%
5563	PETRONAS CHEMIC	0.003%	94.039%
5564	EI TOWERS SPA	0.003%	94.042%
5565	KENEDIX RESIDEN	0.003%	94.044%
5566	GREENLAND HONG	0.003%	94.047%
5567	SUPALAI PUBLIC	0.003%	94.050%
5568	ZENKOKU HOSHO C	0.003%	94.053%
5569	EVERLIGHT ELECT	0.003%	94.056%
5570	ODONTOPREV SA	0.003%	94.058%
5571	BINCK NV	0.003%	94.061%
5572	HUONS CO LTD	0.003%	94.064%
5573	ZUMIEZ INC COMMON STOCK	0.003%	94.067%
5574	GLAXOSMITHKLINE	0.003%	94.069%
5575	MARICO LTD	0.003%	94.072%
5576	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.075%
5577	GEA GROUP AG	0.003%	94.078%
5578	SPEEDWAY MOTORS	0.003%	94.081%
5579	AMOREPACIFIC-NE	0.003%	94.083%
5580	EVENT HOSPITALI	0.003%	94.086%
5581	IWATE(BANK OF)	0.003%	94.089%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	PREMIER OIL	0.003%	94.092%
5583	ARC LAND SAKAMO	0.003%	94.094%
5584	PERLIS PLANTATI	0.003%	94.097%
5585	PERPETUAL TST A	0.003%	94.100%
5586	ZCL COMPOSITES	0.003%	94.103%
5587	S FOODS INC	0.003%	94.105%
5588	SPARKASSEN IMMO	0.003%	94.108%
5589	TAKARA LEBEN CO	0.003%	94.111%
5590	SUDAMERICANA VA	0.003%	94.114%
5591	SHANKS GROUP PL	0.003%	94.116%
5592	EXACT SCIENCES	0.003%	94.119%
5593	TAIWAN STYRENE	0.003%	94.122%
5594	HIKARI TSUSHIN	0.003%	94.125%
5595	EXELON GENERATI	0.003%	94.128%
5596	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.130%
5597	ITOCHU TECHNO S	0.003%	94.133%
5598	TXC CORPN	0.003%	94.136%
5599	KUNGSLEDEN AB N	0.003%	94.139%
5600	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.003%	94.141%
5601	GENMAB A/S	0.003%	94.144%
5602	FB FINANCIAL CORP COMMON STOCK USD1.0	0.003%	94.147%
5603	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.003%	94.150%
5604	SEED CO LTD/TOK	0.003%	94.152%
5605	TELEKOM AUSTRIA	0.003%	94.155%
5606	GENTERA SAB DE	0.003%	94.158%
5607	KUNG LONG BATTE	0.003%	94.161%
5608	PRINCE HOUSING	0.003%	94.163%
5609	METLIFECARE LTD	0.003%	94.166%
5610	TOEI CO	0.003%	94.169%
5611	YODOGAWA STEEL	0.003%	94.172%
5612	GRINDROD LIMITE	0.003%	94.174%
5613	JAPAN DISPLAY I	0.003%	94.177%
5614	RONSHINE CHINA	0.003%	94.180%
5615	JACCS CO	0.003%	94.182%
5616	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.185%
5617	BT INVESTMENT M	0.003%	94.188%
5618	SUMITOMO WAREHO	0.003%	94.191%
5619	HUTCHISON TEL-H	0.003%	94.193%
5620	DAIHO CONSTRUCT	0.003%	94.196%
5621	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.003%	94.199%
5622	CSR CORP	0.003%	94.202%
5623	DAIBIRU CORP	0.003%	94.204%
5624	TAV HAVALIMANLA	0.003%	94.207%
5625	GOODMAN PROPERT	0.003%	94.210%
5626	MUSASHI SEIMITS	0.003%	94.213%
5627	GUOCO GROUP	0.003%	94.215%
5628	NORDSTROM INC	0.003%	94.218%
5629	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.221%
5630	MANHATTAN ASSOC	0.003%	94.223%
5631	SPARTANNASH CO COMMON STOCK	0.003%	94.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	DOMINOS PIZZA E	0.003%	94.229%
5633	FELDA GLOBAL VE	0.003%	94.232%
5634	CIA HERING	0.003%	94.234%
5635	CELLNEX TELECOM	0.003%	94.237%
5636	ABACUS PROPERTY	0.003%	94.240%
5637	RAMIRENT OYJ	0.003%	94.243%
5638	ZEE ENTERTAIN E	0.003%	94.245%
5639	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	94.248%
5640	CDL HOSPITALITY	0.003%	94.251%
5641	INTERCONEXION E	0.003%	94.253%
5642	INTERNET INITIA	0.003%	94.256%
5643	HAKUHODO DY HLD	0.003%	94.259%
5644	LAM RESEARCH CORP SR UNSECURED 03/25 3.8	0.003%	94.262%
5645	VEDANTA RESOURC	0.003%	94.264%
5646	GRUPO AEROPORTU	0.003%	94.267%
5647	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.270%
5648	IGG INC	0.003%	94.272%
5649	HOUSE FOODS COR	0.003%	94.275%
5650	ENNIS INC COMMON STOCK USD2.5	0.003%	94.278%
5651	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.003%	94.281%
5652	ELIA SYS OPERAT	0.003%	94.283%
5653	HYUNDAI MIPO DO	0.003%	94.286%
5654	ORIENTAL UNION	0.003%	94.289%
5655	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	94.291%
5656	RHONE-KLINIKUM	0.003%	94.294%
5657	ENQUEST PLC	0.003%	94.297%
5658	MISC BERHAD	0.003%	94.299%
5659	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.302%
5660	HANJIN KAL CORP	0.003%	94.305%
5661	CHINA SOUTH CIT	0.003%	94.308%
5662	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	94.310%
5663	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.313%
5664	SONY FINANCIAL	0.003%	94.316%
5665	ALBIOMA	0.003%	94.318%
5666	GPO CATALANA OC	0.003%	94.321%
5667	OBRASCON HUAR L	0.003%	94.324%
5668	SANYO SPEC STEE	0.003%	94.326%
5669	KYOKUTO KAIHATS	0.003%	94.329%
5670	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	0.003%	94.332%
5671	AIA ENGINEERING	0.003%	94.334%
5672	GETTY PETROLEUM	0.003%	94.337%
5673	MOTOR OIL SA	0.003%	94.340%
5674	HAILIANG EDUCAT	0.003%	94.342%
5675	NISHI NIPPON RR	0.003%	94.345%
5676	GORMAN-RUPP CO	0.003%	94.348%
5677	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.003%	94.350%
5678	FORMOSA PETROCH	0.003%	94.353%
5679	BUKIT SEMBAWNG	0.003%	94.356%
5680	RAMCO-GERSHENSO	0.003%	94.358%
5681	YUNG TAY ENGINE	0.003%	94.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	FRASERS CENTREP	0.003%	94.364%
5683	ATLANTICA YIELD	0.003%	94.366%
5684	LASSILA & TIKAN	0.003%	94.369%
5685	CHUGOKU MAR PAI	0.003%	94.372%
5686	ONO PHARMACEUTI	0.003%	94.374%
5687	ASCOTT RESIDENC	0.003%	94.377%
5688	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.380%
5689	EXPRESS SCRIPTS	0.003%	94.382%
5690	PT BUMI SERPONG	0.003%	94.385%
5691	D.A. CONSORTIUM	0.003%	94.388%
5692	KOKUYO CO	0.003%	94.390%
5693	BECTON DICKINSON	0.003%	94.393%
5694	BANPU PUBLIC CO	0.003%	94.396%
5695	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	94.398%
5696	CONN S INC COMMON STOCK USD.01	0.003%	94.401%
5697	REDES ENERGETIC	0.003%	94.404%
5698	JSR CORPORATION	0.003%	94.406%
5699	CENTRL PLAZA HO	0.003%	94.409%
5700	SUPERVALU INC COMMON STOCK USD.01	0.003%	94.412%
5701	ALCONIX CORPORA	0.003%	94.414%
5702	TEXTAINER GROUP	0.003%	94.417%
5703	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	94.420%
5704	PUREGOLD PRICE	0.003%	94.422%
5705	SRF LTD	0.003%	94.425%
5706	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	94.428%
5707	MIGDAL INSURAN	0.003%	94.430%
5708	CEBU AIR INC	0.003%	94.433%
5709	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.436%
5710	CHINA HIGH SPEE	0.003%	94.438%
5711	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	94.441%
5712	AT+T INC SR UNSECURED 02/21 2.8	0.003%	94.444%
5713	PIONEER CORP JP	0.003%	94.446%
5714	VSE CORP COMMON STOCK USD.05	0.003%	94.449%
5715	RTL GROUP SA	0.003%	94.452%
5716	CHUNGHWA TELECO	0.003%	94.454%
5717	CIA ENERGETICA	0.003%	94.457%
5718	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.459%
5719	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	94.462%
5720	CAROLINA FINANCIAL CORP COMMON STOCK	0.003%	94.465%
5721	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.467%
5722	EUROPAC PAPELES	0.003%	94.470%
5723	CJ CGV	0.003%	94.473%
5724	ASR NEDERLAND N	0.003%	94.475%
5725	POLSKIE GORNICT	0.003%	94.478%
5726	KADOKAWA DWANGO	0.003%	94.481%
5727	BANCO SANTANDER	0.003%	94.483%
5728	SSANGYONG CEMEN	0.003%	94.486%
5729	EVERSOURCE ENER	0.003%	94.488%
5730	HOGY MEDICAL CO	0.003%	94.491%
5731	TENARIS S.A.	0.003%	94.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	NISSHIN SEIFUN	0.003%	94.496%
5733	PACIFIC TEXTILE	0.003%	94.499%
5734	HYUNDAI ELEVATO	0.003%	94.502%
5735	MUNICIPALITY FI	0.003%	94.504%
5736	JAPFA COMFEED I	0.003%	94.507%
5737	HUFVUDSTADEN AB	0.003%	94.509%
5738	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.512%
5739	FRESENIUS MEDIC	0.003%	94.515%
5740	KOMBASSAN HOLDI	0.003%	94.517%
5741	BANK OF BARODA	0.003%	94.520%
5742	TVS MOTOR CO	0.003%	94.523%
5743	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.003%	94.525%
5744	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	94.528%
5745	PARKWAY LIFE RE	0.003%	94.530%
5746	HONG LEONG BANK	0.003%	94.533%
5747	RICARDO	0.003%	94.536%
5748	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.538%
5749	SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	0.003%	94.541%
5750	K12 INC COMMON STOCK USD.0001	0.003%	94.543%
5751	SEMEN GRESIK	0.003%	94.546%
5752	SAF-HOLLAND SA	0.003%	94.549%
5753	HANSTEEN HOLDIN	0.003%	94.551%
5754	KEYBANK NA/CLEV	0.003%	94.554%
5755	MARR SPA	0.003%	94.556%
5756	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	94.559%
5757	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.562%
5758	SKS MICROFINANC	0.003%	94.564%
5759	GPO TELEVISA	0.003%	94.567%
5760	PHH CORP COMMON STOCK USD.01	0.003%	94.569%
5761	IBSTOCK PLC	0.003%	94.572%
5762	OIL REFINERIES	0.003%	94.575%
5763	KRUK SA	0.003%	94.577%
5764	KANSAI PAINT CO	0.003%	94.580%
5765	METALL ZUG AG	0.003%	94.582%
5766	KOHNAN SHOJI	0.003%	94.585%
5767	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.003%	94.588%
5768	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	94.590%
5769	LIVE OAK BANCSHARES INC COMMON STOCK	0.003%	94.593%
5770	BANCO SANTANDER	0.003%	94.595%
5771	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.003%	94.598%
5772	D/S NORDEN	0.003%	94.601%
5773	AK STEEL HOLDIN	0.003%	94.603%
5774	KINSUS INTERCON	0.003%	94.606%
5775	ROYAL CO	0.003%	94.608%
5776	NORDEA BANK AB	0.003%	94.611%
5777	CHINA ORIENTAL	0.003%	94.614%
5778	TAIWAN ACCEPTAN	0.003%	94.616%
5779	ORIOR AG	0.003%	94.619%
5780	REALESTATE.COM.	0.003%	94.621%
5781	BETSSON AB	0.003%	94.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	STRIDES ARCOLAB	0.003%	94.627%
5783	HITACHI MAXELL	0.003%	94.629%
5784	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.003%	94.632%
5785	EBAY INC SR UNSECURED 07/22 2.6	0.003%	94.634%
5786	GT CAPITAL HOLD	0.003%	94.637%
5787	TATA CHEMICALS	0.003%	94.640%
5788	YIRENDAI LTD AD	0.003%	94.642%
5789	BPOST SA	0.003%	94.645%
5790	Alliance Global	0.003%	94.647%
5791	YARA INTERNATIO	0.003%	94.650%
5792	FINISH LINE INC	0.003%	94.652%
5793	CHENG UEI PRECI	0.003%	94.655%
5794	JOSHIN DENKI CO	0.003%	94.658%
5795	SUMITOMO DENSET	0.003%	94.660%
5796	RESOLUTE FOREST	0.003%	94.663%
5797	KINGSTON COMM(H	0.003%	94.665%
5798	MIRATI THERAPEU	0.003%	94.668%
5799	YANGTZE OPT FIB	0.003%	94.670%
5800	CAFE DE CORAL H	0.003%	94.673%
5801	EXTREME NETWORKS INC COMMON STOCK USD.001	0.003%	94.676%
5802	XINJIANG GOLDWI	0.003%	94.678%
5803	OPHIR ENERGY PL	0.003%	94.681%
5804	EMS-CHEMIE HLDG	0.003%	94.683%
5805	WUESTENROT & WU	0.003%	94.686%
5806	CHATHAM LODGING	0.003%	94.688%
5807	CIECH SA	0.003%	94.691%
5808	DAINICHISEIKA C	0.003%	94.694%
5809	EMP NAC ELECTRI	0.003%	94.696%
5810	TOPPAN FORMS	0.003%	94.699%
5811	PHOTRONICS INC COMMON STOCK USD.01	0.003%	94.701%
5812	MIZUHO FINL GP	0.003%	94.704%
5813	NISSIN KOGYO	0.003%	94.706%
5814	CONSTRUTORA TEN	0.003%	94.709%
5815	MALLINCKRODT PL	0.003%	94.711%
5816	SALMAR ASA	0.003%	94.714%
5817	KINTETSU WORLD	0.003%	94.717%
5818	CEWE COLOR HLDG	0.003%	94.719%
5819	RIB SOFTWARE AG	0.003%	94.722%
5820	TAIWAN BUSINESS	0.003%	94.724%
5821	GREIF INC CL B COMMON STOCK	0.003%	94.727%
5822	ARDENTEC CORP	0.003%	94.729%
5823	CHINA POWER INT	0.003%	94.732%
5824	SAUL CENTERS INC REIT USD.01	0.003%	94.734%
5825	JUROKU BANK	0.003%	94.737%
5826	MAGNESITA REFRA	0.003%	94.739%
5827	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.742%
5828	FORTUNE R/EST I	0.003%	94.745%
5829	DRAEGERWERK AG	0.003%	94.747%
5830	ST SHINE OPTICA	0.003%	94.750%
5831	DAISEKI CO LTD	0.003%	94.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.755%
5833	SVENSKA HANDELS	0.003%	94.757%
5834	TAEYOUNG ENGINE	0.003%	94.760%
5835	ALTAREA SCA	0.003%	94.762%
5836	SPLUNK INC COMMON STOCK USD.001	0.003%	94.765%
5837	ASIA PACIFIC TE	0.003%	94.767%
5838	JVC KENWOOD HLD	0.003%	94.770%
5839	EZ TEC EMPREEND	0.003%	94.772%
5840	TECO ELEC&MACHI	0.003%	94.775%
5841	MENICON CO LTD	0.003%	94.777%
5842	NIPPON SODA CO	0.003%	94.780%
5843	PI INDUSTRIES L	0.003%	94.782%
5844	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.003%	94.785%
5845	MENZIES(JOHN)	0.003%	94.788%
5846	SANGETSU CO	0.003%	94.790%
5847	PACIFIC METALS	0.003%	94.793%
5848	SANOFI INDIA LT	0.003%	94.795%
5849	SAO PAU ALPARGA	0.003%	94.798%
5850	GWA GROUP LTD	0.003%	94.800%
5851	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.003%	94.803%
5852	UNITED SUPER MA	0.003%	94.805%
5853	FUYAO GLASS IND	0.003%	94.808%
5854	BILIA AB	0.003%	94.810%
5855	MORGUARD NORTH	0.003%	94.813%
5856	TTY BIPHARM CO	0.003%	94.815%
5857	FRASERS LOGISTI	0.003%	94.818%
5858	PAZ CORP SA	0.003%	94.820%
5859	ALK-ABELLO A/S	0.003%	94.823%
5860	HEIWA REAL ESTA	0.003%	94.825%
5861	LINDAB INTL AB	0.003%	94.828%
5862	CT REAL ESTATE	0.003%	94.830%
5863	KOREA EXPRESS C	0.003%	94.833%
5864	BIZLINK HOLDING	0.003%	94.835%
5865	WATERLAND FIN H	0.003%	94.838%
5866	HUNG SHENG CONS	0.003%	94.840%
5867	TOHO ZINC CO LT	0.003%	94.843%
5868	MERCANTILE BANK CORP COMMON STOCK	0.002%	94.845%
5869	ELRINGKLINGER	0.002%	94.848%
5870	NAKANISHI INC	0.002%	94.850%
5871	INABA DENKISANG	0.002%	94.853%
5872	UMS HLDGS LTD	0.002%	94.855%
5873	MORGAN STANLEY	0.002%	94.858%
5874	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	94.860%
5875	CHEMRING GROUP	0.002%	94.863%
5876	RED STAR MACALL	0.002%	94.865%
5877	FUCHS PETRO AG	0.002%	94.868%
5878	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	94.870%
5879	GRUMA SA DE CV	0.002%	94.873%
5880	BRF SA ADR ADR	0.002%	94.875%
5881	INARI AMERTRON	0.002%	94.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	AIXTRON AG	0.002%	94.880%
5883	AMPLIFON SPA NE	0.002%	94.883%
5884	LUNDIN GOLD INC	0.002%	94.885%
5885	DYDO DRINCO INC	0.002%	94.888%
5886	AMERICAN RAILCA	0.002%	94.890%
5887	ILUKA RESOURCES	0.002%	94.893%
5888	SM PRIME HLDGS	0.002%	94.895%
5889	HOSIDEN CORP	0.002%	94.898%
5890	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.002%	94.900%
5891	MAIDEN HLDGS LT	0.002%	94.902%
5892	STEADFAST GROUP	0.002%	94.905%
5893	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	94.907%
5894	RYDER SYSTEM IN	0.002%	94.910%
5895	NYRSTAR NV	0.002%	94.912%
5896	RUENTEX INDUSTR	0.002%	94.915%
5897	XTEP INTERNATIO	0.002%	94.917%
5898	SIAMGAS AND PET	0.002%	94.920%
5899	PLAYA HOTELS &	0.002%	94.922%
5900	BENI STABILI IT	0.002%	94.925%
5901	NISSIN ELECTRIC	0.002%	94.927%
5902	AK HOLDINGS INC	0.002%	94.930%
5903	SBS HOLDINGS IN	0.002%	94.932%
5904	THAI MILITARY B	0.002%	94.935%
5905	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	94.937%
5906	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	94.939%
5907	VUKILE PROPERTY	0.002%	94.942%
5908	BOJANGLES INC COMMON STOCK USD.01	0.002%	94.944%
5909	888 HOLDINGS	0.002%	94.947%
5910	HYSAN DEVELOPME	0.002%	94.949%
5911	MARINEMAX INC COMMON STOCK USD.001	0.002%	94.952%
5912	HUATAI SECURITI	0.002%	94.954%
5913	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	94.957%
5914	DEXERIALS CORP	0.002%	94.959%
5915	GPO FIN INTERAC	0.002%	94.961%
5916	NSD CO LTD	0.002%	94.964%
5917	SIRTEX MEDICAL	0.002%	94.966%
5918	PRECINT PRO	0.002%	94.969%
5919	NIPPON SHEET GL	0.002%	94.971%
5920	ACCELL GROUP	0.002%	94.974%
5921	HOSHIZAKI ELECT	0.002%	94.976%
5922	BERTRANDT AG	0.002%	94.979%
5923	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	94.981%
5924	IMAX CHINA HOLD	0.002%	94.983%
5925	VINA CONCHA Y T	0.002%	94.986%
5926	OAO GAZPROM	0.002%	94.988%
5927	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.002%	94.991%
5928	ADASTRIA HOLDI	0.002%	94.993%
5929	CHINA SHIPPING	0.002%	94.996%
5930	CAPITARETAIL CH	0.002%	94.998%
5931	ENGINEERS INDIA	0.002%	95.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	TANSEISHA CO	0.002%	95.003%
5933	COSTAIN GROUP P	0.002%	95.005%
5934	CORBY SPIRIT AN	0.002%	95.008%
5935	CLARKSON(HORACE	0.002%	95.010%
5936	ELDORADO RESORTS INC COMMON STOCK	0.002%	95.013%
5937	VESTEL ELECTRON	0.002%	95.015%
5938	NORITZ CORP	0.002%	95.018%
5939	SK CHEMICALS CO	0.002%	95.020%
5940	KOTAK MAHINDRA	0.002%	95.022%
5941	SUPREME ELECTRO	0.002%	95.025%
5942	KOREA LINE CORP	0.002%	95.027%
5943	SIIX CORPORATIO	0.002%	95.030%
5944	ZHAOJIN MINING	0.002%	95.032%
5945	VAUDOISE ASSURA	0.002%	95.034%
5946	CLAL INSURANCE	0.002%	95.037%
5947	1ST PHILIPPINE	0.002%	95.039%
5948	DIXONS CARPHONE	0.002%	95.042%
5949	YUEXIU REAL ES	0.002%	95.044%
5950	SITRONIX TECHNO	0.002%	95.047%
5951	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.002%	95.049%
5952	CHINA FOOD LTD	0.002%	95.051%
5953	ITOCHU FUEL COR	0.002%	95.054%
5954	HERO HONDA	0.002%	95.056%
5955	BML INC	0.002%	95.059%
5956	MARCOPOLO SA	0.002%	95.061%
5957	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.063%
5958	TONGDA GROUP HL	0.002%	95.066%
5959	INCYTE PHARMACE	0.002%	95.068%
5960	SODA SANAYII	0.002%	95.071%
5961	IRESS MARKET TE	0.002%	95.073%
5962	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.075%
5963	SHIMA SEIKI MFG	0.002%	95.078%
5964	KYUSHU RAILWAY	0.002%	95.080%
5965	GRUPO HERDEZ SA	0.002%	95.083%
5966	CRYOLIFE INC	0.002%	95.085%
5967	SINOTRANS SHIPP	0.002%	95.087%
5968	SONDA S.A.	0.002%	95.090%
5969	AMADA HOLDINGS	0.002%	95.092%
5970	MERSEN SA	0.002%	95.095%
5971	TOKYOTOKEIBA CO	0.002%	95.097%
5972	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.099%
5973	SHOWA SANGYO CO	0.002%	95.102%
5974	WAKITA & CO	0.002%	95.104%
5975	ENERGY FUELS INC COMMON STOCK	0.002%	95.107%
5976	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.109%
5977	TOKYO STEEL MFG	0.002%	95.111%
5978	FUJI MEDIA HOLD	0.002%	95.114%
5979	VERITIV CORP COMMON STOCK USD.01	0.002%	95.116%
5980	SALINI IMPREGIL	0.002%	95.119%
5981	CONCENTRIC AB	0.002%	95.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	QL RESOURCES BH	0.002%	95.123%
5983	POWER GRID CORP	0.002%	95.126%
5984	POU SHENG INTL	0.002%	95.128%
5985	NIPPON SIGNAL C	0.002%	95.130%
5986	PIOLAX CO	0.002%	95.133%
5987	ITE GROUP	0.002%	95.135%
5988	MIZUNO CORP	0.002%	95.138%
5989	FLEXIGROUP LIMI	0.002%	95.140%
5990	HEALTHSTREAM INC COMMON STOCK	0.002%	95.142%
5991	ICHIGO REAL EST	0.002%	95.145%
5992	BHARAT PETROL C	0.002%	95.147%
5993	ALPEN CO LTD	0.002%	95.149%
5994	SHANGHAI JIN JI	0.002%	95.152%
5995	COLOWIDE CO LTD	0.002%	95.154%
5996	YULON MOTOR	0.002%	95.157%
5997	INDIAN HOTELS	0.002%	95.159%
5998	YAHOO JAPAN COR	0.002%	95.161%
5999	INDIABULL REAL	0.002%	95.164%
6000	NIPPON KOEI CO	0.002%	95.166%
6001	GENSCRIPT BIOTE	0.002%	95.168%
6002	CONSUN PHARMACE	0.002%	95.171%
6003	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.173%
6004	TIER REIT INC REIT USD.0001	0.002%	95.175%
6005	CHUDENKO CORP	0.002%	95.178%
6006	NESTLE FINANCE	0.002%	95.180%
6007	ADVTECH LTD	0.002%	95.183%
6008	CHINA MAPLE LEA	0.002%	95.185%
6009	NOVOLIPET STEEL	0.002%	95.187%
6010	NIIT TECHNOLOGI	0.002%	95.190%
6011	QINGDAO PORT IN	0.002%	95.192%
6012	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.194%
6013	BIM BIRLESIK MA	0.002%	95.197%
6014	CENTRAL GARDEN&	0.002%	95.199%
6015	ADANI ENTERPRIS	0.002%	95.201%
6016	CHROMA ATE INC	0.002%	95.204%
6017	DONGKUK STEEL M	0.002%	95.206%
6018	CITIC 1616 HLDG	0.002%	95.208%
6019	CONEXIO CORP	0.002%	95.211%
6020	EARTH CHEMICAL	0.002%	95.213%
6021	PARQUE ARAUCO S	0.002%	95.215%
6022	ALGOMA CENTRAL	0.002%	95.218%
6023	NAVITAS LTD	0.002%	95.220%
6024	FURUKAWA CO	0.002%	95.223%
6025	SALVATORE FERRA	0.002%	95.225%
6026	PAGE INDUSTRIES	0.002%	95.227%
6027	FUTABA INDUSTRI	0.002%	95.230%
6028	DENNY S CORP COMMON STOCK USD.01	0.002%	95.232%
6029	TAMURA CORP	0.002%	95.234%
6030	RPX CORP COMMON STOCK USD.0001	0.002%	95.237%
6031	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	JENOPTIK AG	0.002%	95.241%
6033	IP GROUP	0.002%	95.244%
6034	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	95.246%
6035	RICOH LEASING	0.002%	95.248%
6036	IOI CORPORATION	0.002%	95.250%
6037	FIVE PRIME THER	0.002%	95.253%
6038	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.255%
6039	CYBG PLC	0.002%	95.257%
6040	BQE NATL BELGIQ	0.002%	95.260%
6041	MERCURIES LIFE	0.002%	95.262%
6042	MIYAZAKI BANK	0.002%	95.264%
6043	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.002%	95.267%
6044	OVS SPA	0.002%	95.269%
6045	WILSON BAYLY HO	0.002%	95.271%
6046	SHIKOKU BANK	0.002%	95.274%
6047	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	95.276%
6048	GOLDEN STAR RES	0.002%	95.278%
6049	CHAROEN POKPHAN	0.002%	95.281%
6050	SODICK CO	0.002%	95.283%
6051	O/SEAS UNION EN	0.002%	95.285%
6052	TOOTSIE ROLL IN	0.002%	95.288%
6053	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	95.290%
6054	SHANGHAI ELECTR	0.002%	95.292%
6055	NANOMETRICS	0.002%	95.295%
6056	NISSHIN STEEL H	0.002%	95.297%
6057	YAPI VE KREDI B	0.002%	95.299%
6058	EVN AG	0.002%	95.301%
6059	WISTRON NEWEB C	0.002%	95.304%
6060	NIPPON CHEMI-CO	0.002%	95.306%
6061	TEJON RANCH CO	0.002%	95.308%
6062	BAVARIAN NORDIC	0.002%	95.311%
6063	SPIRENT COMMUNI	0.002%	95.313%
6064	RELIANCE POWER	0.002%	95.315%
6065	THAI AIRWAYS IN	0.002%	95.318%
6066	GEMDALE PROPERT	0.002%	95.320%
6067	ELITE ADVANCED	0.002%	95.322%
6068	PROVIDENT FINAN	0.002%	95.324%
6069	THERATECHNOLOGI	0.002%	95.327%
6070	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.329%
6071	RYOSAN CO	0.002%	95.331%
6072	KANTO DENKA KOG	0.002%	95.334%
6073	ECOPETROL SA	0.002%	95.336%
6074	TECHTARGET COMMON STOCK USD.001	0.002%	95.338%
6075	RENEAS ELECTRO	0.002%	95.340%
6076	PAX GLOBAL TECH	0.002%	95.343%
6077	HCI GROUP INC COMMON STOCK	0.002%	95.345%
6078	POLA ORBIS HLDG	0.002%	95.347%
6079	MYOB GROUP LTD	0.002%	95.350%
6080	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	95.352%
6081	PORT OF TAURANG	0.002%	95.354%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	KISSEI PHARM CO	0.002%	95.356%
6083	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.359%
6084	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.361%
6085	LENNAR CORP 6.6	0.002%	95.363%
6086	AVANZA BANK HOL	0.002%	95.366%
6087	ECOLAB INC SR UNSECURED 12/21 4.35	0.002%	95.368%
6088	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.370%
6089	CHINA WATER AFF	0.002%	95.372%
6090	STEEL AUTHORITY	0.002%	95.375%
6091	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.002%	95.377%
6092	LG HAUSYS LTD	0.002%	95.379%
6093	NIPPON VALQUA I	0.002%	95.381%
6094	TSRC CORP	0.002%	95.384%
6095	CORP MOCTEZUMA	0.002%	95.386%
6096	GRAPE KING INC	0.002%	95.388%
6097	START TODAY CO	0.002%	95.391%
6098	TAIWAN GLASS	0.002%	95.393%
6099	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.395%
6100	SLATE OFFICE RE	0.002%	95.397%
6101	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	95.400%
6102	AKITA BANK	0.002%	95.402%
6103	HAWKINS INC COMMON STOCK USD.05	0.002%	95.404%
6104	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	95.406%
6105	UNIBAIL-RODAMCO	0.002%	95.409%
6106	VISTA LAND & LI	0.002%	95.411%
6107	LG HOME SHOPPIN	0.002%	95.413%
6108	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.415%
6109	PUBLICIS GROUPE	0.002%	95.418%
6110	VP BANK AG	0.002%	95.420%
6111	DOMETIC GROUP A	0.002%	95.422%
6112	NORWEGIAN AIR S	0.002%	95.425%
6113	VEIDEKKE ASA	0.002%	95.427%
6114	REDINGTON INDIA	0.002%	95.429%
6115	SANYO CHEMICAL	0.002%	95.431%
6116	DMCI HLDGS INC	0.002%	95.434%
6117	CITIC RESOURCES	0.002%	95.436%
6118	FUJIMORI KOGYO	0.002%	95.438%
6119	ZHEJIANG EXPRES	0.002%	95.440%
6120	YOKOGAWA BRIDGE	0.002%	95.443%
6121	KENKO MAYONNAIS	0.002%	95.445%
6122	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.447%
6123	BANGKOK LAND PC	0.002%	95.449%
6124	SUNWAY BHD	0.002%	95.452%
6125	FUKUSHIMA IND C	0.002%	95.454%
6126	JUKI CORP	0.002%	95.456%
6127	STELLA INTERNAT	0.002%	95.458%
6128	GLOBE TELECOM I	0.002%	95.460%
6129	DAISHIN SECURIT	0.002%	95.463%
6130	PRESS KOGYO CO	0.002%	95.465%
6131	TAYCA CORP	0.002%	95.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	GENWORTH MORTGA	0.002%	95.469%
6133	RAMCO CEMENTS	0.002%	95.472%
6134	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	95.474%
6135	TATSUTA ELEC WI	0.002%	95.476%
6136	BENETEAU	0.002%	95.478%
6137	FIRST RESOURCES	0.002%	95.481%
6138	CP POKPHAND CO	0.002%	95.483%
6139	SEMICONDUCTOR M	0.002%	95.485%
6140	HANSON INTL TBK	0.002%	95.487%
6141	CALIFORNIA AMPL	0.002%	95.489%
6142	WAN HAI LINES	0.002%	95.492%
6143	TOYO KOHAN CO	0.002%	95.494%
6144	YICHANG HEC CHA	0.002%	95.496%
6145	O'REILLY AUTOMO	0.002%	95.498%
6146	BK OF RYUKYUS	0.002%	95.501%
6147	SANSHIN ELECTRO	0.002%	95.503%
6148	DEVELOPMENT CRE	0.002%	95.505%
6149	TOHO CO	0.002%	95.507%
6150	ZOJIRUSHI CORP	0.002%	95.510%
6151	KOSSAN RUBBER I	0.002%	95.512%
6152	J-OIL MILLS INC	0.002%	95.514%
6153	JOEL-JERUSALEM	0.002%	95.516%
6154	CEVA INC COMMON STOCK USD.001	0.002%	95.518%
6155	TSURUHA HOLDING	0.002%	95.521%
6156	CIR-COMPAGNIE I	0.002%	95.523%
6157	RESTAURANT GROU	0.002%	95.525%
6158	KUALA LUMPUR KE	0.002%	95.527%
6159	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.002%	95.529%
6160	AT+T INC SR UNSECURED 02/21 4.6	0.002%	95.532%
6161	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.534%
6162	PEMBANGUNAN P	0.002%	95.536%
6163	DUCOMMUN INC COMMON STOCK USD.01	0.002%	95.538%
6164	BK ZACHODNI WBK	0.002%	95.541%
6165	QOL CO LTD	0.002%	95.543%
6166	KCE ELECTRONICS	0.002%	95.545%
6167	NITTO BOSEKI CO	0.002%	95.547%
6168	JASTRZEBSKA SPO	0.002%	95.549%
6169	SWIRE PROPERTIE	0.002%	95.552%
6170	CARBONITE INC COMMON STOCK USD.01	0.002%	95.554%
6171	REDCO PROPERTIE	0.002%	95.556%
6172	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	95.558%
6173	ASAHI DIAMOND I	0.002%	95.560%
6174	GLOBANT SA	0.002%	95.563%
6175	NSI NV	0.002%	95.565%
6176	UTD COMMUNITY F	0.002%	95.567%
6177	CIMIC GROUP LTD	0.002%	95.569%
6178	PROGRESS ENERGY	0.002%	95.571%
6179	TEIKOKU PISTON	0.002%	95.574%
6180	RANDON SA IMPL	0.002%	95.576%
6181	PROTECTOR FORSI	0.002%	95.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	FOSTER ELECTRIC	0.002%	95.580%
6183	SONIC CORP	0.002%	95.582%
6184	YANG MING MARIN	0.002%	95.584%
6185	CHESSWOOD GROUP	0.002%	95.587%
6186	KARDEMIR KARABU	0.002%	95.589%
6187	SAVENCIA SA	0.002%	95.591%
6188	KOREA ELEC POWE	0.002%	95.593%
6189	BENEFIT ONE INC	0.002%	95.595%
6190	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.598%
6191	DESCENTE LTD.	0.002%	95.600%
6192	UNIVERSAL MEDIC	0.002%	95.602%
6193	PEREGRINE HLDGS	0.002%	95.604%
6194	TRANSCEND INFOR	0.002%	95.606%
6195	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.609%
6196	TAIWAN MOBILE	0.002%	95.611%
6197	ANGLO AMERICAN	0.002%	95.613%
6198	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	95.615%
6199	DAIDO METAL CO	0.002%	95.617%
6200	TOWA PHARM CO L	0.002%	95.619%
6201	OSSTEM IMPLANT	0.002%	95.622%
6202	LENNAR CORP 4.7	0.002%	95.624%
6203	CONTACT ENERGY	0.002%	95.626%
6204	AUST WORLDWIDE	0.002%	95.628%
6205	LIPPO KARAWACI	0.002%	95.630%
6206	SAPURAKENCANA P	0.002%	95.633%
6207	COVENANT TRANSP	0.002%	95.635%
6208	CRH MEDICAL COR	0.002%	95.637%
6209	BANGKOK AIRWAYS	0.002%	95.639%
6210	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	95.641%
6211	CHESNARA PLC	0.002%	95.643%
6212	ESPRIT HOLDINGS	0.002%	95.646%
6213	ROCK FIELD CO	0.002%	95.648%
6214	STABILUS SA	0.002%	95.650%
6215	CIA TRANSM ENER	0.002%	95.652%
6216	DOGAN HOLDINGS	0.002%	95.654%
6217	GF SECURITIES C	0.002%	95.656%
6218	HOKURIKU ELEC P	0.002%	95.659%
6219	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	95.661%
6220	LANDING INTL DE	0.002%	95.663%
6221	S&T AG	0.002%	95.665%
6222	MAGYAR TELEKOM	0.002%	95.667%
6223	DEUTSCHE BETEI	0.002%	95.669%
6224	DALMIA BHARAT L	0.002%	95.672%
6225	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.674%
6226	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001	0.002%	95.676%
6227	ELMOS SEMICONDU	0.002%	95.678%
6228	FARADAY TECHNOL	0.002%	95.680%
6229	GREENTOWN SERVI	0.002%	95.682%
6230	WALLENSTAM AB	0.002%	95.685%
6231	CHOFU SEISAKUSH	0.002%	95.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	95.689%
6233	AVON PRODUCTS I	0.002%	95.691%
6234	CACHE LOGISTICS	0.002%	95.693%
6235	PLAZA RETAIL RE	0.002%	95.695%
6236	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.002%	95.697%
6237	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	95.700%
6238	STRABAG SE	0.002%	95.702%
6239	KIKUCHI CO LTD	0.002%	95.704%
6240	SOULBRAIN CO LT	0.002%	95.706%
6241	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	95.708%
6242	LE NOBLE AGE	0.002%	95.710%
6243	HANSSEM CO	0.002%	95.713%
6244	CALIAN GROUP LT	0.002%	95.715%
6245	TAIWAN TEA CORP	0.002%	95.717%
6246	HESKA CORP	0.002%	95.719%
6247	TED BAKER PLC	0.002%	95.721%
6248	MITRA ADIPERKAS	0.002%	95.723%
6249	ARROW ELECTRONI	0.002%	95.725%
6250	UNIPAR UNIAO DE	0.002%	95.728%
6251	TELEVISION BROA	0.002%	95.730%
6252	ECLAT TEXTILE C	0.002%	95.732%
6253	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	95.734%
6254	XEBIO CO	0.002%	95.736%
6255	GLOBAL ONE REAL	0.002%	95.738%
6256	TSUKUI CORP	0.002%	95.740%
6257	JELD WEN HOLDING INC COMMON STOCK USD.01	0.002%	95.743%
6258	HALLA HOLDINGS	0.002%	95.745%
6259	DOMAIN HOLDINGS	0.002%	95.747%
6260	BLACKMORES LTD	0.002%	95.749%
6261	WINGSTOP INC COMMON STOCK USD.01	0.002%	95.751%
6262	DEVOTEAM SA	0.002%	95.753%
6263	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.755%
6264	SEIKAGAKU CORP	0.002%	95.757%
6265	TOSEI CORP	0.002%	95.760%
6266	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.002%	95.762%
6267	LINK ADMINISTRA	0.002%	95.764%
6268	SOHU.COM INC	0.002%	95.766%
6269	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	95.768%
6270	MONADELPHOUS GR	0.002%	95.770%
6271	ENERGIAS DO BRA	0.002%	95.772%
6272	CARL ZEISS MEDI	0.002%	95.774%
6273	HOSOKAWA MICRON	0.002%	95.777%
6274	UNITIKA	0.002%	95.779%
6275	CROMPTON GREAVE	0.002%	95.781%
6276	INVESTEC PROP F	0.002%	95.783%
6277	CAPITAL SECURIT	0.002%	95.785%
6278	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.002%	95.787%
6279	TV ASAHI CORP	0.002%	95.789%
6280	SMS CO LTD	0.002%	95.791%
6281	TRENCOR	0.002%	95.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	TELEFONICA DE E	0.002%	95.796%
6283	MORITA HOLDINGS	0.002%	95.798%
6284	DAESANG CORP	0.002%	95.800%
6285	LIFESTYLE INTER	0.002%	95.802%
6286	MASTERLINK SECS	0.002%	95.804%
6287	ASX LTD	0.002%	95.806%
6288	KENDA RUBBER IN	0.002%	95.808%
6289	TREDEGAR CORP COMMON STOCK	0.002%	95.810%
6290	BUNKA SHUTTER C	0.002%	95.813%
6291	SOUTHERN CROSS	0.002%	95.815%
6292	TAKUMA CO	0.002%	95.817%
6293	HAMBURGER HAFEN	0.002%	95.819%
6294	THULE GROUP AB/	0.002%	95.821%
6295	SIGMA PHARMACEU	0.002%	95.823%
6296	KEISEI ELEC RY	0.002%	95.825%
6297	AIMIA INC	0.002%	95.827%
6298	HUANENG POWER I	0.002%	95.829%
6299	ISHIHARA SANGYO	0.002%	95.832%
6300	RING ENERGY INC COMMON STOCK USD.001	0.002%	95.834%
6301	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.836%
6302	CASETEK HOLDING	0.002%	95.838%
6303	BEZEQ ISRAEL TE	0.002%	95.840%
6304	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.842%
6305	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.844%
6306	RECHI PRECISION	0.002%	95.846%
6307	MATAHARI DEPART	0.002%	95.848%
6308	ALPEK SAB	0.002%	95.850%
6309	SIME DARBY PLAN	0.002%	95.853%
6310	COSMOS PHARMACE	0.002%	95.855%
6311	SKANSKA AB	0.002%	95.857%
6312	SHOEI FOODS COR	0.002%	95.859%
6313	EISAI CO	0.002%	95.861%
6314	METROPOLITAN BA	0.002%	95.863%
6315	BANCOLOMBIA SA	0.002%	95.865%
6316	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	95.867%
6317	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.002%	95.869%
6318	GENOMMA LAB INT	0.002%	95.871%
6319	FRASERS CENTREP	0.002%	95.873%
6320	NOBINA AB	0.002%	95.876%
6321	MITSUBA CORP	0.002%	95.878%
6322	PAO DE ACUCAR C	0.002%	95.880%
6323	STEF-TFE NEW	0.002%	95.882%
6324	KOMMUNALBANKEN	0.002%	95.884%
6325	SCHAEFFLER AG P	0.002%	95.886%
6326	DAH CHONG HONG	0.002%	95.888%
6327	GRUPO ARGOS S.A	0.002%	95.890%
6328	SUNLIGHT REAL E	0.002%	95.892%
6329	ADVANCED MICRO	0.002%	95.894%
6330	BANCO DE CHILE ADR ADR	0.002%	95.896%
6331	VS INDUSTRY BHD	0.002%	95.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	BEGA CHEESE LTD	0.002%	95.901%
6333	SHIBAURA ELECTR	0.002%	95.903%
6334	SANKI ENGINEERI	0.002%	95.905%
6335	SCHINDLER-HDLG	0.002%	95.907%
6336	OP CORPORATE BA	0.002%	95.909%
6337	SINOPEC KANTONS	0.002%	95.911%
6338	BLUE LABEL TELE	0.002%	95.913%
6339	MCJ CO LTD	0.002%	95.915%
6340	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	95.917%
6341	TOX FREE SOLUTI	0.002%	95.919%
6342	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.921%
6343	XL AXIATA TBK P	0.002%	95.923%
6344	ECOPETROL SA SPONSORED ADR ADR	0.002%	95.925%
6345	SUPREMEIndustr	0.002%	95.927%
6346	KONOIKE TRANSP	0.002%	95.930%
6347	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	95.932%
6348	J TRUST CO. LTD	0.002%	95.934%
6349	TAINAN SPINNING	0.002%	95.936%
6350	ABSOLUTE SOFTWA	0.002%	95.938%
6351	TRULY INTL HLDG	0.002%	95.940%
6352	ZENRIN CO LTD	0.002%	95.942%
6353	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	95.944%
6354	AVEXIS INC COMMON STOCK USD.0001	0.002%	95.946%
6355	STARHILL GLOBAL	0.002%	95.948%
6356	PSEG POWER	0.002%	95.950%
6357	CHINA INTL MARI	0.002%	95.952%
6358	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	95.954%
6359	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	95.956%
6360	QUIMICA Y MINER	0.002%	95.958%
6361	BMW FINANCE NV	0.002%	95.960%
6362	MARUDAI FOOD CO	0.002%	95.962%
6363	CHINA SHINEWAY	0.002%	95.964%
6364	ADVANTECH CO LT	0.002%	95.966%
6365	GUERBET	0.002%	95.968%
6366	HU LANE ASSOCIA	0.002%	95.971%
6367	KOREA AEROSPACE	0.002%	95.973%
6368	CITIGROUP INC	0.002%	95.975%
6369	DEVRO	0.002%	95.977%
6370	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	95.979%
6371	SCHRODERS(NEW)	0.002%	95.981%
6372	JIH SUN FINANCI	0.002%	95.983%
6373	TALGO SA	0.002%	95.985%
6374	ARATA CORP	0.002%	95.987%
6375	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	95.989%
6376	PROLOGIS PROPER	0.002%	95.991%
6377	NOEVIR HOLDINGS	0.002%	95.993%
6378	RAISIO YHTYMA O	0.002%	95.995%
6379	METRO AG	0.002%	95.997%
6380	MAYR-MELNHOF KA	0.002%	95.999%
6381	GREENCROSS LTD	0.002%	96.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	DIVI'S LABORATO	0.002%	96.003%
6383	GMO PAYMENT GAT	0.002%	96.005%
6384	SECURITY BANK C	0.002%	96.007%
6385	KUMIAI CHEM IND	0.002%	96.009%
6386	SK SECURITIES C	0.002%	96.011%
6387	TOPY INDUSTRIES	0.002%	96.013%
6388	TKC CORPORATION	0.002%	96.015%
6389	MANULIFE US REA	0.002%	96.017%
6390	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.019%
6391	C C LAND HOLDIN	0.002%	96.021%
6392	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.023%
6393	VECTRUS INC COMMON STOCK USD.01	0.002%	96.025%
6394	KANGWON LAND IN	0.002%	96.027%
6395	FUKUDA DENSHI C	0.002%	96.029%
6396	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.031%
6397	SUNPLUS TECHNOL	0.002%	96.033%
6398	PRESS METAL ALU	0.002%	96.036%
6399	GLOBAL INDEMNIT	0.002%	96.038%
6400	ATLASSIAN CORP	0.002%	96.040%
6401	CHEIL WORLDWIDE	0.002%	96.042%
6402	AMOTECH CO LTD	0.002%	96.044%
6403	BOIRON	0.002%	96.046%
6404	BREVILLE GROUP	0.002%	96.048%
6405	SIGURD MICROELE	0.002%	96.050%
6406	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.052%
6407	TIBET WATER RES	0.002%	96.054%
6408	UKC HOLDINGS CO	0.002%	96.056%
6409	DAIKYONISHIKAWA	0.002%	96.058%
6410	SJW GROUP COMMON STOCK USD.001	0.002%	96.060%
6411	SONG WON IND	0.002%	96.062%
6412	BK OF NAGOYA	0.002%	96.064%
6413	COMMERCIAL INTE	0.002%	96.066%
6414	OSAKI ELECTRIC	0.002%	96.068%
6415	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	96.070%
6416	REPLY SPA	0.002%	96.072%
6417	TORII PHARM CO	0.002%	96.074%
6418	FORHOUSE CORP	0.002%	96.076%
6419	YOKOHAMA REITO	0.002%	96.078%
6420	CMK CORP	0.002%	96.080%
6421	FACC AG	0.002%	96.082%
6422	UPONOR OYJ	0.002%	96.084%
6423	CANARA BANK	0.002%	96.086%
6424	FORTIS HLTH (IN	0.002%	96.088%
6425	MOTA ENIGL SGPS	0.002%	96.090%
6426	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.092%
6427	CARNIVAL PLC	0.002%	96.094%
6428	TOCALO CO LTD	0.002%	96.096%
6429	HOOSIERS HOLDIN	0.002%	96.098%
6430	MULTIPLAN EMPRE	0.002%	96.100%
6431	OTE(HELLENIC TL	0.002%	96.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	96.104%
6433	PAB K TJIWI KIM	0.002%	96.106%
6434	DE LA RUE	0.002%	96.108%
6435	SYSTEX CORPORAT	0.002%	96.110%
6436	BIOTEST AG	0.002%	96.112%
6437	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.114%
6438	NEUROCRINE BIOS	0.002%	96.116%
6439	VILMORIN CLAUSE	0.002%	96.118%
6440	OCI MATERIALS C	0.002%	96.120%
6441	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.002%	96.122%
6442	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.124%
6443	VITTORIA ASSICU	0.002%	96.126%
6444	CHINA MACHINERY	0.002%	96.128%
6445	IRISH RESIDENTI	0.002%	96.130%
6446	HONGHUA GROUP L	0.002%	96.132%
6447	LIVZON PHARMACE	0.002%	96.134%
6448	CUTERA INC COMMON STOCK USD.001	0.002%	96.136%
6449	BEIJING ENTERPR	0.002%	96.138%
6450	BR MALLS PARTIC	0.002%	96.140%
6451	ITALMOBILIARE S	0.002%	96.142%
6452	REED ELSEVIER P	0.002%	96.144%
6453	YAMAICHI ELECTR	0.002%	96.146%
6454	DOUTOR NICHIRE	0.002%	96.148%
6455	DABUR INDIA LTD	0.002%	96.150%
6456	SHIZUOKAGAS CO	0.002%	96.151%
6457	VIRBAC	0.002%	96.153%
6458	SALA CORPORATIO	0.002%	96.155%
6459	MATSUI SECURITI	0.002%	96.157%
6460	MALAYSIAN RES C	0.002%	96.159%
6461	CONTAINER CORP	0.002%	96.161%
6462	PHISON ELECTRON	0.002%	96.163%
6463	ACANDO AB	0.002%	96.165%
6464	WOWPRIME CORP	0.002%	96.167%
6465	TEKFEN HOLDING	0.002%	96.169%
6466	CHINA LILANG LT	0.002%	96.171%
6467	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.173%
6468	LUPIN LTD	0.002%	96.175%
6469	AICHI STEEL WOR	0.002%	96.177%
6470	COLOPL INC	0.002%	96.179%
6471	SUMITOMO TITANI	0.002%	96.181%
6472	TON YI CORP	0.002%	96.183%
6473	FULLTECH FIBER	0.002%	96.185%
6474	SK GAS	0.002%	96.187%
6475	DONG-A ST CO LT	0.002%	96.189%
6476	SAETA YIELD SA	0.002%	96.191%
6477	AVEX GROUP HOLD	0.002%	96.193%
6478	NISSEI BUILD KO	0.002%	96.195%
6479	TAIHEI DENGYO	0.002%	96.197%
6480	BANK PEKAO	0.002%	96.199%
6481	SKISTAR AB	0.002%	96.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	AEON FANTASY CO	0.002%	96.203%
6483	INTL CONTAINER	0.002%	96.205%
6484	PSK INC	0.002%	96.207%
6485	UNISEM (M) BHD	0.002%	96.209%
6486	BARNES & NOBLE	0.002%	96.211%
6487	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.002%	96.213%
6488	AGRANA BETEILIG	0.002%	96.215%
6489	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.216%
6490	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.218%
6491	FANTASIA HOLDIN	0.002%	96.220%
6492	MARFRIG GLOBAL	0.002%	96.222%
6493	LT GROUP INC	0.002%	96.224%
6494	DIAGEO PLC	0.002%	96.226%
6495	HC INTERNATIONAL	0.002%	96.228%
6496	LG FASHION CORP	0.002%	96.230%
6497	HAVELLS INDIA L	0.002%	96.232%
6498	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.002%	96.234%
6499	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.236%
6500	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	96.238%
6501	CITYCON OYJ	0.002%	96.240%
6502	ZAKL AZOT W	0.002%	96.242%
6503	FAR EAST DEPT	0.002%	96.244%
6504	HIQ INTERNATIONAL	0.002%	96.246%
6505	ARN MONDADORI E	0.002%	96.248%
6506	DEL FRISCOS RES	0.002%	96.250%
6507	INTL NICKEL IND	0.002%	96.251%
6508	ZEHNDER GROUP A	0.002%	96.253%
6509	NITTO ELECTRIC	0.002%	96.255%
6510	NEO-CHINA GROUP	0.002%	96.257%
6511	KINEPOLIS GROUP	0.002%	96.259%
6512	CERVUS EQUIPMEN	0.002%	96.261%
6513	IDFC BANK LTD	0.002%	96.263%
6514	FUKUI BANK	0.002%	96.265%
6515	NONG SHIM CO	0.002%	96.267%
6516	GEAR ENERGY LTD	0.002%	96.269%
6517	AMERIGO RESOURC	0.002%	96.271%
6518	EUGENE CORP	0.002%	96.273%
6519	EPS CO LTD	0.002%	96.275%
6520	S.A.C.I. FALABE	0.002%	96.277%
6521	CEMENTIR S.p.A.	0.002%	96.279%
6522	SEVEN WEST MEDI	0.002%	96.281%
6523	ACCORDIA GOLF T	0.002%	96.282%
6524	TAIWAN COGENERA	0.002%	96.284%
6525	CHINA MOLYBDENU	0.002%	96.286%
6526	HARMONIC DRIVE	0.002%	96.288%
6527	ASAHI CO LTD	0.002%	96.290%
6528	PRESTIGE INTERN	0.002%	96.292%
6529	GINKO INTERNATI	0.002%	96.294%
6530	AICHI BANK	0.002%	96.296%
6531	BANKINTER SA	0.002%	96.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	DAEWOO ENGINEER	0.002%	96.300%
6533	USI CORPORATION	0.002%	96.302%
6534	IRB INFRASTRUCT	0.002%	96.304%
6535	AGIOS PHARMACEU	0.002%	96.306%
6536	GOL LINHAS AERE	0.002%	96.307%
6537	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.309%
6538	CHINA ZHEGTONG	0.002%	96.311%
6539	INVOCARE LTD	0.002%	96.313%
6540	PRUKSA HOLDING	0.002%	96.315%
6541	FUKUDA CORP	0.002%	96.317%
6542	GRUPO NUTRESA S	0.002%	96.319%
6543	PRESTIGE ESTATE	0.002%	96.321%
6544	SUN FRONTIER FU	0.002%	96.323%
6545	NEW CHINA LIFE	0.002%	96.325%
6546	SAGE THERAPEUTI	0.002%	96.327%
6547	MUHIBBAH ENGINE	0.002%	96.328%
6548	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.330%
6549	NORITAKE CO	0.002%	96.332%
6550	ATEN INTERNATIO	0.002%	96.334%
6551	OKAMOTO INDUSTR	0.002%	96.336%
6552	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.338%
6553	HAMAKYOREX CO L	0.002%	96.340%
6554	BURSA MALAYSIA	0.002%	96.342%
6555	CHUBU SHIRYO CO	0.002%	96.344%
6556	QUALITAS CONTOL	0.002%	96.346%
6557	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.348%
6558	IRISH CONTINENT	0.002%	96.349%
6559	KOTOBUKI SPIRIT	0.002%	96.351%
6560	L'OCCITANE INTE	0.002%	96.353%
6561	CHINA TELECOM C	0.002%	96.355%
6562	XO GROUP INC COMMON STOCK USD.01	0.002%	96.357%
6563	SHIBUYA KOGYO C	0.002%	96.359%
6564	REDEFINE INTERN	0.002%	96.361%
6565	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.002%	96.363%
6566	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.365%
6567	VEDANTA LTD ADR ADR	0.002%	96.366%
6568	VILLEROY & BOCH	0.002%	96.368%
6569	SOL SPA	0.002%	96.370%
6570	LUXOFT HOLDING	0.002%	96.372%
6571	BELC CO LTD	0.002%	96.374%
6572	CIMC ENRIC HOLD	0.002%	96.376%
6573	PETRA DIAMONDS	0.002%	96.378%
6574	TOWA BANK	0.002%	96.380%
6575	FBD HLDGS	0.002%	96.382%
6576	STOBART GROUP L	0.002%	96.383%
6577	NOVA MEASURING	0.002%	96.385%
6578	SHANGHAI PETROC	0.002%	96.387%
6579	BRODRENE HARTMA	0.002%	96.389%
6580	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	96.391%
6581	ALIANSCE SHOPPI	0.002%	96.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	DR.CI:LABO CO L	0.002%	96.395%
6583	STAGECOACH GROU	0.002%	96.397%
6584	SOUTH INDIA BAN	0.002%	96.399%
6585	HIBISCUS PETROL	0.002%	96.400%
6586	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.402%
6587	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	96.404%
6588	ASIAN PAINTS LT	0.002%	96.406%
6589	BIOGAIA AB	0.002%	96.408%
6590	CAWACHI LTD	0.002%	96.410%
6591	GROUPE CRIT	0.002%	96.412%
6592	OBIC	0.002%	96.414%
6593	INWIDO AB	0.002%	96.415%
6594	ICL-ISRAEL CHEM	0.002%	96.417%
6595	DAIKI ALUMINIUM	0.002%	96.419%
6596	TOTETSU KOGYO C	0.002%	96.421%
6597	CHANGYOU.COM LTD ADR ADR	0.002%	96.423%
6598	BANK OF PHILIPP	0.002%	96.425%
6599	NICE-SYSTEMS LT	0.002%	96.427%
6600	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.429%
6601	ASANUMA CORP	0.002%	96.430%
6602	PLATINUM ASSET	0.002%	96.432%
6603	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.434%
6604	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.002%	96.436%
6605	TOYO ENG CORP	0.002%	96.438%
6606	TI FINANCIAL HO	0.002%	96.440%
6607	SYRAH RESOURCES	0.002%	96.442%
6608	CORP INMOBILIAR	0.002%	96.443%
6609	NEXEN TIRE CORP	0.002%	96.445%
6610	ARAKAWA CHEMICA	0.002%	96.447%
6611	RALLYE	0.002%	96.449%
6612	AUSTRALIAN PHAR	0.002%	96.451%
6613	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.453%
6614	ASTRA AGRO LEST	0.002%	96.455%
6615	CBL & ASSOC PRO	0.002%	96.456%
6616	DELTA ELECTRONI	0.002%	96.458%
6617	BANGKOK EXPRESS	0.002%	96.460%
6618	GURIT HOLDING A	0.002%	96.462%
6619	SAS AB	0.002%	96.464%
6620	KYOKUYO CO LTD	0.002%	96.466%
6621	KRESNA	0.002%	96.468%
6622	AGELLAN COMMERC	0.002%	96.469%
6623	CIA SANEAMENTO	0.002%	96.471%
6624	PRESSANCE CORPO	0.002%	96.473%
6625	PASONA GROUP IN	0.002%	96.475%
6626	STELLA CHEMIFA	0.002%	96.477%
6627	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.479%
6628	MIQUEL Y COSTAS	0.002%	96.481%
6629	ANICOM HOLDINGS	0.002%	96.482%
6630	DATA COMMUNICAT	0.002%	96.484%
6631	SPEEDCAST INTL	0.002%	96.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	INDIAN OIL CORP	0.002%	96.488%
6633	HANIL CEMENT MF	0.002%	96.490%
6634	OBEROI REALTY L	0.002%	96.492%
6635	SURTECO SE	0.002%	96.493%
6636	SUMMARECON AGUN	0.002%	96.495%
6637	MATSUYA FOODS C	0.002%	96.497%
6638	HAMAMATSU PHOTO	0.002%	96.499%
6639	ROBERT WALTERS	0.002%	96.501%
6640	EMIRA PROPERTY	0.002%	96.503%
6641	KONGSBERG AUTOM	0.002%	96.505%
6642	HANKYU REIT INC	0.002%	96.506%
6643	HI-LEX CORP	0.002%	96.508%
6644	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.510%
6645	SANOMA OYJ	0.002%	96.512%
6646	SHIN ZU SHING C	0.002%	96.514%
6647	MATAS AS	0.002%	96.516%
6648	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.517%
6649	EMPEROR INTL HL	0.002%	96.519%
6650	SINFONIA TECHNO	0.002%	96.521%
6651	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.523%
6652	RAMAYANA LESTAR	0.002%	96.525%
6653	MARCO POLO DEV	0.002%	96.527%
6654	CLEANAWAY CO LT	0.002%	96.528%
6655	HOKUETSU BANK	0.002%	96.530%
6656	DALI FOODS GROU	0.002%	96.532%
6657	AES TIETE ENERG	0.002%	96.534%
6658	STS SEMICONDUCT	0.002%	96.536%
6659	AUTOBACS SEVEN	0.002%	96.538%
6660	RIKEN CORP	0.002%	96.539%
6661	EL PUERTO DE LI	0.002%	96.541%
6662	SURUGA CO LTD	0.002%	96.543%
6663	NICHICON CORP	0.002%	96.545%
6664	URSTADT BIDDLE	0.002%	96.547%
6665	DANIELI & CO CO	0.002%	96.548%
6666	BKW ENERGIE AG	0.002%	96.550%
6667	WASHTEC AG	0.002%	96.552%
6668	HURCO COMPANIES INC COMMON STOCK	0.002%	96.554%
6669	GREEN CROSS HLD	0.002%	96.556%
6670	ADCOCK INGRAM H	0.002%	96.558%
6671	SCHOELLER BLECK	0.002%	96.559%
6672	SENEX ENERGY LT	0.002%	96.561%
6673	LASSONDE INDS INC CLASS A COMMON STOCK	0.002%	96.563%
6674	CHAROEN POK PHA	0.002%	96.565%
6675	GLORIA MATERIAL	0.002%	96.567%
6676	GRUPO SIMEC S.A	0.002%	96.568%
6677	KPIT TECHNOLOGI	0.002%	96.570%
6678	MAJOR CINEPLEX	0.002%	96.572%
6679	GLENMARK PHARM	0.002%	96.574%
6680	MOUNTAIN PROVIN	0.002%	96.576%
6681	AKTIA BANK OYJ	0.002%	96.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	FOCALTECH SYSTE	0.002%	96.579%
6683	SRA HOLDINGS IN	0.002%	96.581%
6684	BACHEM HLD AG-B	0.002%	96.583%
6685	BCO BILBAO VIZC	0.002%	96.585%
6686	JAPAN WOOL TEXT	0.002%	96.587%
6687	TAKASAGO THML E	0.002%	96.588%
6688	IMPERIAL METALS	0.002%	96.590%
6689	VETROPACK HOLDI	0.002%	96.592%
6690	ADITYA BIRLA FA	0.002%	96.594%
6691	GOLDEN EAGLE RE	0.002%	96.596%
6692	CANON INC SPONS ADR ADR	0.002%	96.597%
6693	S&T MOTIV CO LT	0.002%	96.599%
6694	BLACK DIAMOND G	0.002%	96.601%
6695	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.002%	96.603%
6696	NISSIN CORP	0.002%	96.605%
6697	HKR INTL LTD	0.002%	96.606%
6698	DAKTRONICS INC COMMON STOCK	0.002%	96.608%
6699	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	96.610%
6700	MELCOR DEVS LTD	0.002%	96.612%
6701	51JOB INC ADR ADR USD.0001	0.002%	96.614%
6702	INDIA CEMENTS	0.002%	96.615%
6703	MGM CHINA HLDGS	0.002%	96.617%
6704	LONKING HOLDING	0.002%	96.619%
6705	NIPPON PILLAR P	0.002%	96.621%
6706	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.002%	96.623%
6707	INFRATIL LTD	0.002%	96.624%
6708	ALTICE NV CLAS	0.002%	96.626%
6709	MESA LABORATORIES INC COMMON STOCK	0.002%	96.628%
6710	TV TOKYO HLDG C	0.002%	96.630%
6711	JIN CO.LTD	0.002%	96.632%
6712	STATOIL ASA	0.002%	96.633%
6713	QGEP PARTICIPAC	0.002%	96.635%
6714	ADANI POWER LTD	0.002%	96.637%
6715	RETAIL ESTATES	0.002%	96.639%
6716	FUJI KYUKO CO L	0.002%	96.641%
6717	SMARTONE TELECO	0.002%	96.642%
6718	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.644%
6719	WARABEYA NICHYI	0.002%	96.646%
6720	EAGLE INDUSTRY	0.002%	96.648%
6721	CLEVO	0.002%	96.650%
6722	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	96.651%
6723	CT ENVIRONMENTA	0.002%	96.653%
6724	KROGER CO SR UNSECURED 01/21 3.3	0.002%	96.655%
6725	MEDICAL DATA VI	0.002%	96.657%
6726	COMMUNITY HEALT	0.002%	96.658%
6727	SHUTTLE INC	0.002%	96.660%
6728	YELLOW HAT LTD.	0.002%	96.662%
6729	HK ELECTRIC INV	0.002%	96.664%
6730	MINOR INTERNATI	0.002%	96.666%
6731	Y G-1	0.002%	96.667%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	TA CHEN STAINLE	0.002%	96.669%
6733	SHIKOKU CHEMICA	0.002%	96.671%
6734	TIKKURILA OY	0.002%	96.673%
6735	EASY BIO INC	0.002%	96.675%
6736	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.676%
6737	LEWIS GROUP LTD	0.002%	96.678%
6738	ASSOCD INTL HOT	0.002%	96.680%
6739	VIRTUS HEALTH L	0.002%	96.682%
6740	KOA CORPORATION	0.002%	96.683%
6741	CULP INC COMMON STOCK USD.05	0.002%	96.685%
6742	BANDO CHEMICAL	0.002%	96.687%
6743	LANDEC CORP	0.002%	96.689%
6744	ARROW GLOBAL GR	0.002%	96.691%
6745	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	96.692%
6746	KURABO INDUSTRI	0.002%	96.694%
6747	AI HOLDINGS COR	0.002%	96.696%
6748	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.002%	96.698%
6749	GLOW ENERGY	0.002%	96.699%
6750	KT CORPORATION	0.002%	96.701%
6751	ARCELIK AS	0.002%	96.703%
6752	TRINITY MIRROR	0.002%	96.705%
6753	HEADLAM GROUP	0.002%	96.706%
6754	ARJO AB	0.002%	96.708%
6755	JAPARA HEALTHCA	0.002%	96.710%
6756	RESTAURANT BRAN	0.002%	96.712%
6757	YOROZU CORP	0.002%	96.713%
6758	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.002%	96.715%
6759	FAMOUS BRANDS L	0.002%	96.717%
6760	TORRENT PHARM	0.002%	96.719%
6761	IOI PROPERTIES	0.002%	96.721%
6762	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.002%	96.722%
6763	GREATVIEW ASEPT	0.002%	96.724%
6764	EPSILON ENERGY	0.002%	96.726%
6765	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.728%
6766	TORSTAR CORP CL	0.002%	96.729%
6767	WYNN MACAU LTD	0.002%	96.731%
6768	HUBSPOT INC COMMON STOCK USD.001	0.002%	96.733%
6769	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	96.735%
6770	TITAN MACHINERY INC COMMON STOCK USD.00001	0.002%	96.736%
6771	PHOENIX MECANO	0.002%	96.738%
6772	DAIICHI KIGENSO	0.002%	96.740%
6773	EUROPCAR GROUPE	0.002%	96.742%
6774	SCHMOLZ+BICKENB	0.002%	96.743%
6775	ARB CORP LTD	0.002%	96.745%
6776	PT TIMAH TBK	0.002%	96.747%
6777	TALK TALK TELEC	0.002%	96.749%
6778	MARUWA CO LTD	0.002%	96.750%
6779	LINK AND MOTIVA	0.002%	96.752%
6780	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.754%
6781	SUNAC CHINA HLD	0.002%	96.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	HONGKONG&SHANG	0.002%	96.757%
6783	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.759%
6784	EUROMONEY INST	0.002%	96.761%
6785	COGOBUY GROUP	0.002%	96.763%
6786	COROMANDEL INTL	0.002%	96.764%
6787	ANGLO PACIFIC G	0.002%	96.766%
6788	TODA CORP	0.002%	96.768%
6789	SINTOKOGIO	0.002%	96.770%
6790	WEBJET LTD	0.002%	96.771%
6791	TAIWAN LAND DEV	0.002%	96.773%
6792	LEYOU TECHNOLOG	0.002%	96.775%
6793	HEINEKEN MALAYS	0.002%	96.777%
6794	PREMIER FOODS	0.002%	96.778%
6795	CHINA PETROLEUM	0.002%	96.780%
6796	SAMYANG HOLDING	0.002%	96.782%
6797	MITANI CORP	0.002%	96.783%
6798	O-NET COMMUNICA	0.002%	96.785%
6799	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.787%
6800	JAIPRAKASH ASSO	0.002%	96.789%
6801	MOTHERSON SUMI	0.002%	96.790%
6802	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	96.792%
6803	IPCA LABORATORI	0.002%	96.794%
6804	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.002%	96.796%
6805	OCEAN YIELD ASA	0.002%	96.797%
6806	CARD FACTORY PL	0.002%	96.799%
6807	SINGAPORE FINAN	0.002%	96.801%
6808	DAEWOONG CO LTD	0.002%	96.802%
6809	RORZE CORP	0.002%	96.804%
6810	KB FINANCIAL GROUP INC ADR ADR	0.002%	96.806%
6811	UTD O/S LAND	0.002%	96.808%
6812	GRANITE OIL COR	0.002%	96.809%
6813	BRIGHTOIL PETRO	0.002%	96.811%
6814	HANWHA SECS	0.002%	96.813%
6815	WASKITA KARYA T	0.002%	96.815%
6816	TONG YANG INV B	0.002%	96.816%
6817	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.818%
6818	MICHINOKU BANK	0.002%	96.820%
6819	HSBC USA INC SR UNSECURED 08/20 2.75	0.002%	96.821%
6820	PARIS ORLEANS S	0.002%	96.823%
6821	TRISURA GROUP L	0.002%	96.825%
6822	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.827%
6823	SKY NETWORK TEL	0.002%	96.828%
6824	WISDOM MARINE L	0.002%	96.830%
6825	MITSUBOSHI BELT	0.002%	96.832%
6826	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	96.834%
6827	LING SEN PRECIS	0.002%	96.835%
6828	ACE HARDWARE IN	0.002%	96.837%
6829	NIDEC CORPORATI	0.002%	96.839%
6830	GALATASARAY SPO	0.002%	96.840%
6831	ABOITIZ EQUITY	0.002%	96.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	HOCHDORF HOLDIN	0.002%	96.844%
6833	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	96.846%
6834	TOKAI RUBBER IN	0.002%	96.847%
6835	JOYFUL HONDA CO	0.002%	96.849%
6836	INVESTORS CLOUD	0.002%	96.851%
6837	SA SA INTL HLDG	0.002%	96.852%
6838	ORIENT CORP	0.002%	96.854%
6839	HARASHIN CO LTD	0.002%	96.856%
6840	VT HOLDINGS CO	0.002%	96.857%
6841	PIAGGIO	0.002%	96.859%
6842	TAIWAN SECOM	0.002%	96.861%
6843	MEDIA NUSANTARA	0.002%	96.863%
6844	STOCK SPIRITS G	0.002%	96.864%
6845	RADNET INC COMMON STOCK USD.0001	0.002%	96.866%
6846	GAMEHOST INC	0.002%	96.868%
6847	TOYO CONSTRUCTI	0.002%	96.869%
6848	FIDEA HOLDINGS	0.002%	96.871%
6849	VALID SOLUCOES	0.002%	96.873%
6850	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	96.874%
6851	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.002%	96.876%
6852	JAPAN PULP & PA	0.002%	96.878%
6853	JAHWA ELECTRONI	0.002%	96.880%
6854	TENARIS S.A.	0.002%	96.881%
6855	PERUSAHAAN GAS	0.002%	96.883%
6856	ELITE SEMICONDU	0.002%	96.885%
6857	SINOFERT HOLDIN	0.002%	96.886%
6858	SHINKONG SYNTHE	0.002%	96.888%
6859	SAKAI MOVING SE	0.002%	96.890%
6860	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.891%
6861	ASSET MANAGERS	0.002%	96.893%
6862	NATIONAL STORAG	0.002%	96.895%
6863	FRASERS COMMERC	0.002%	96.896%
6864	HIGH ARCTIC ENE	0.002%	96.898%
6865	H&R GMBH & CO K	0.002%	96.900%
6866	AUSTRALIAN AGRI	0.002%	96.902%
6867	ESPEC CORP	0.002%	96.903%
6868	PSG GROUP LTD	0.002%	96.905%
6869	GROWTHPOINT PRO	0.002%	96.907%
6870	RAITO KOGYO CO	0.002%	96.908%
6871	CORP COMERCI SA	0.002%	96.910%
6872	FINANCIAL PRODU	0.002%	96.912%
6873	T-GAIA CORP	0.002%	96.913%
6874	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.915%
6875	BERJAYA CORPORA	0.002%	96.917%
6876	HIMART CO LTD	0.002%	96.918%
6877	ALTium LTD	0.002%	96.920%
6878	GEMTEK TECHNOLO	0.002%	96.922%
6879	Goldcrest Co.,	0.002%	96.923%
6880	ROAD KING INFRA	0.002%	96.925%
6881	TSUKISHIMA KIKA	0.002%	96.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	5N PLUS INC.	0.002%	96.928%
6883	PRECIOUS SHIPPI	0.002%	96.930%
6884	CHAOWEI POWER H	0.002%	96.932%
6885	WIZZ AIR HOLDIN	0.002%	96.933%
6886	NAUTILUS GROUP	0.002%	96.935%
6887	YAMABIKO CORP	0.002%	96.937%
6888	CHINA METAL PRO	0.002%	96.938%
6889	DEPOMED INC COMMON STOCK	0.002%	96.940%
6890	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.942%
6891	PETRON CORP	0.002%	96.943%
6892	HOIST FINANCE A	0.002%	96.945%
6893	BTG PLC	0.002%	96.947%
6894	BRUNEL INTL	0.002%	96.948%
6895	HOKKAIDO ELEC P	0.002%	96.950%
6896	SOITEC	0.002%	96.952%
6897	KESKO OYJ	0.002%	96.953%
6898	SURMODICS INC COMMON STOCK USD.05	0.002%	96.955%
6899	VOSSLOH AG	0.002%	96.957%
6900	YOSHINOYA D&C C	0.002%	96.958%
6901	COLOUR LIFE SER	0.002%	96.960%
6902	QUINSTREET INC COMMON STOCK USD.001	0.002%	96.962%
6903	KPJ HEALTHCARE	0.002%	96.963%
6904	SAIBU GAS CO	0.002%	96.965%
6905	UNID CO LTD	0.002%	96.967%
6906	GP STRATEGIES C	0.002%	96.968%
6907	ALTRI SGPS S.A.	0.002%	96.970%
6908	AKKA TECHNOLOGI	0.002%	96.972%
6909	VECTURA GROUP	0.002%	96.973%
6910	BHP BILLITON FI	0.002%	96.975%
6911	LOOKERS PLC	0.002%	96.976%
6912	ZAGG INC COMMON STOCK USD.001	0.002%	96.978%
6913	BELL AG - REG	0.002%	96.980%
6914	SAVARIA CORPORA	0.002%	96.981%
6915	ATUL LTD	0.002%	96.983%
6916	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	96.985%
6917	CHOLAMANDALAM I	0.002%	96.986%
6918	BANK OF CHONGQI	0.002%	96.988%
6919	EHIME BANK	0.002%	96.990%
6920	ZUG ESTATES HLD	0.002%	96.991%
6921	AVEO GROUP	0.002%	96.993%
6922	CENT PATTANA PU	0.002%	96.995%
6923	JAPAN MEDICAL D	0.002%	96.996%
6924	COCA-COLA FEMSA	0.002%	96.998%
6925	HUNTER DOUGLAS	0.002%	96.999%
6926	BBX CAPITAL CORP COMMON STOCK USD.01	0.002%	97.001%
6927	EOH HOLDINGS LT	0.002%	97.003%
6928	CESC	0.002%	97.004%
6929	GLOBERIDE INC	0.002%	97.006%
6930	FUSO CHEMICAL C	0.002%	97.008%
6931	GUANGSHEN RAILW	0.002%	97.009%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	UOA DEVELOPMENT	0.002%	97.011%
6933	DIP CORPORATION	0.002%	97.012%
6934	G.U.D. HOLDINGS	0.002%	97.014%
6935	MIRAMAR HTEL &	0.002%	97.016%
6936	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	97.017%
6937	MERMAID MARINE	0.002%	97.019%
6938	TEXHONG TEXTILE	0.002%	97.021%
6939	BK OF SAGA	0.002%	97.022%
6940	FUJICCO CO	0.002%	97.024%
6941	NEWALTA INC	0.002%	97.025%
6942	BW LPG LTD	0.002%	97.027%
6943	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.002%	97.029%
6944	JUSTSYSTEM	0.002%	97.030%
6945	LONZA GROUP AG	0.002%	97.032%
6946	INFRASTRUCTURE	0.002%	97.034%
6947	GINTECH ENERGY	0.002%	97.035%
6948	LAI SUN DEVELOP	0.002%	97.037%
6949	BEIJER ALMA AB	0.002%	97.038%
6950	MEDCO ENERGI IN	0.002%	97.040%
6951	OPTO TECH CORPN	0.002%	97.042%
6952	SIIC ENVIRONMEN	0.002%	97.043%
6953	SWECO AB	0.002%	97.045%
6954	BANGKOK DUSIT M	0.002%	97.047%
6955	KUSURI NO AOKI	0.002%	97.048%
6956	NITTA CORP	0.002%	97.050%
6957	HOKUTO CORP	0.002%	97.051%
6958	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.053%
6959	PCHOME ONLINE I	0.002%	97.055%
6960	PDL BIOPHARMA INC COMMON STOCK USD.01	0.002%	97.056%
6961	ISEKI & CO	0.002%	97.058%
6962	CONTINENTAL HLD	0.002%	97.059%
6963	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.061%
6964	TAEKWANG IND CO	0.002%	97.063%
6965	PUNJAB NATIONAL	0.002%	97.064%
6966	RELIANCE CAPITA	0.002%	97.066%
6967	SUNSHINE 10	0.002%	97.067%
6968	CREDIT CORP GRO	0.002%	97.069%
6969	NIPPON YUSOKI C	0.002%	97.071%
6970	METRO HOLDINGS	0.002%	97.072%
6971	NETIA SA	0.002%	97.074%
6972	HARMONIC INC	0.002%	97.075%
6973	ENERGISA SA	0.002%	97.077%
6974	NIHON NOHYAKU	0.002%	97.079%
6975	WEYCO GROUP INC	0.002%	97.080%
6976	BK MANDIRI	0.002%	97.082%
6977	PHOTO-ME INTERN	0.002%	97.083%
6978	NIPPON CHEM IND	0.002%	97.085%
6979	BES ENGINEERING	0.002%	97.087%
6980	PTT PUBLIC COMP	0.002%	97.088%
6981	WCT HOLDINGS BH	0.002%	97.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	COSTAMARE INC	0.002%	97.091%
6983	HOTEL SHILLA	0.002%	97.093%
6984	SAKAI CHEMICAL	0.002%	97.095%
6985	SANY HEAVY EQUI	0.002%	97.096%
6986	SADBHAV ENGINEE	0.002%	97.098%
6987	ASAHI HOLDINGS	0.002%	97.099%
6988	MGI COUTIER	0.002%	97.101%
6989	FILINVEST LAND	0.002%	97.103%
6990	MOTECH INDUSTRI	0.002%	97.104%
6991	NICHII GAKKAN C	0.002%	97.106%
6992	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	97.107%
6993	ELECTRA	0.002%	97.109%
6994	COMPAGNIE DES A	0.002%	97.111%
6995	SEMPRA ENERGY	0.002%	97.112%
6996	SHINNIHON CORP	0.002%	97.114%
6997	GREAT EASTERN H	0.002%	97.115%
6998	AMTRAN TECHNOLO	0.002%	97.117%
6999	CALLIDUS CAPITA	0.002%	97.119%
7000	EIS ECZACIBASI	0.002%	97.120%
7001	KH NEOCHEM CO L	0.002%	97.122%
7002	GL EVENTS	0.002%	97.123%
7003	QAD INC A COMMON STOCK	0.002%	97.125%
7004	CEMEX LATAM HLD	0.002%	97.126%
7005	NTT URBAN DEVEL	0.002%	97.128%
7006	NIPPON THOMPSON	0.002%	97.130%
7007	LEXTAR ELECTRON	0.002%	97.131%
7008	LIPPO MALLS IN	0.002%	97.133%
7009	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.134%
7010	TURKIYE SINAI K	0.002%	97.136%
7011	MEDICLINIC INTE	0.002%	97.138%
7012	SOLOR A/S	0.002%	97.139%
7013	HAP SENG CONSOL	0.002%	97.141%
7014	VITAL HEALTHCAR	0.002%	97.142%
7015	XING AG	0.002%	97.144%
7016	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	97.145%
7017	SCRIPPS NETWORK	0.002%	97.147%
7018	TRONC INC COMMON STOCK USD.01	0.002%	97.149%
7019	SEAH STEEL	0.002%	97.150%
7020	AUSTAL LTD	0.002%	97.152%
7021	GDI PROPERTY GR	0.002%	97.153%
7022	TIME DOTCOM BHD	0.002%	97.155%
7023	ODFJELL DRILLIN	0.002%	97.157%
7024	TIAN GE INTERAC	0.002%	97.158%
7025	HYUNDAI HOME SH	0.002%	97.160%
7026	CREDITO REAL SA	0.002%	97.161%
7027	I.T LIMITED	0.002%	97.163%
7028	GREATEK ELECTRO	0.002%	97.164%
7029	YIEH PHUI ENTS	0.002%	97.166%
7030	YUASA TRADING C	0.002%	97.168%
7031	GEOX S.P.A.	0.002%	97.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TPI POLENE PCL	0.002%	97.171%
7033	INFRAESTRUCTURA	0.002%	97.172%
7034	EMERALD EXPOSIT	0.002%	97.174%
7035	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.175%
7036	DAI NIPPON TORY	0.002%	97.177%
7037	ARROWHEAD PROR	0.002%	97.179%
7038	COAL INDIA LTD	0.002%	97.180%
7039	SIGDO KOPPERS S	0.002%	97.182%
7040	NESTLE INDIA	0.002%	97.183%
7041	HEARTLAND NEW Z	0.002%	97.185%
7042	YOUNGWON CORP	0.002%	97.186%
7043	KT SKYLIFE CO L	0.002%	97.188%
7044	ICHOR HOLDINGS	0.002%	97.190%
7045	POLYTEC HOLDING	0.002%	97.191%
7046	CVC BRASIL OP A	0.002%	97.193%
7047	SHINDENGEN ELEC	0.002%	97.194%
7048	CALIX INC COMMON STOCK	0.002%	97.196%
7049	MEARS GROUP PLC	0.002%	97.197%
7050	HIRATA TECHNICA	0.002%	97.199%
7051	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.201%
7052	TA YA ELEC WIR&	0.002%	97.202%
7053	NEOWIZ GAMES CO	0.002%	97.204%
7054	PHOENIX HLDGS L	0.002%	97.205%
7055	CHINA SUNTIEN G	0.002%	97.207%
7056	BURSON GROUP LT	0.002%	97.208%
7057	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.210%
7058	SENTUL CITY TBK	0.002%	97.212%
7059	NORDEA BANK AB	0.002%	97.213%
7060	TIANJIN PORT DE	0.002%	97.215%
7061	DEBENHAMS	0.002%	97.216%
7062	SANTOS BRASIL P	0.002%	97.218%
7063	ONE HOSPITALITY	0.002%	97.219%
7064	SCHRODER REAL E	0.002%	97.221%
7065	EMBRAER SA SPON ADR ADR	0.002%	97.223%
7066	DEA CAPITAL SPA	0.002%	97.224%
7067	AKASTOR ASA	0.002%	97.226%
7068	PROPERTY FOR IN	0.002%	97.227%
7069	ACCESS CO LTD	0.002%	97.229%
7070	INDIAN BANK	0.002%	97.230%
7071	NATIONAL THERMA	0.002%	97.232%
7072	AXT INC COMMON STOCK USD.001	0.002%	97.233%
7073	Q TECHNOLOGY GR	0.002%	97.235%
7074	FORD OTOSAN	0.002%	97.237%
7075	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	97.238%
7076	TURKCELL ILETIS	0.002%	97.240%
7077	AEKYUNG PETROCH	0.002%	97.241%
7078	HO BEE INVESTME	0.002%	97.243%
7079	ALONY HETZ	0.002%	97.244%
7080	PETRONAS DAGANG	0.002%	97.246%
7081	HUNG POO CONSTR	0.002%	97.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	TAIYO INK MFG C	0.002%	97.249%
7083	FUJIBO HOLDINGS	0.002%	97.250%
7084	ICHIYOSHI SECS	0.002%	97.252%
7085	SUPER-SOL	0.002%	97.254%
7086	SCANDINAVIAN TO	0.002%	97.255%
7087	UNITECH PRINTED	0.002%	97.257%
7088	OIL & NATURAL G	0.002%	97.258%
7089	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.002%	97.260%
7090	GERDAU SA	0.002%	97.261%
7091	SOILBUILD BUSIN	0.002%	97.263%
7092	CONCORD NEW ENE	0.002%	97.264%
7093	DAITO PHARM	0.002%	97.266%
7094	SYNERGIE	0.002%	97.267%
7095	KUMHO TIRE CO	0.002%	97.269%
7096	SUMIDA ELECTRIC	0.002%	97.270%
7097	SANDEN CORP	0.002%	97.272%
7098	ORDINA NV	0.002%	97.274%
7099	FIRST REIT	0.002%	97.275%
7100	CHINA STEEL CHE	0.002%	97.277%
7101	DYNAPACK INTL T	0.002%	97.278%
7102	AISAN INDUSTRY	0.002%	97.280%
7103	MCCARTHY & STON	0.002%	97.281%
7104	TOWNGAS CHINA C	0.002%	97.283%
7105	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.284%
7106	NETUREN CO	0.002%	97.286%
7107	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.287%
7108	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.289%
7109	MALAYSIA BUILD	0.002%	97.290%
7110	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	97.292%
7111	SAKATA INX CORP	0.002%	97.294%
7112	MPACT LIMITED	0.002%	97.295%
7113	SURGERY PARTNERS INC COMMON STOCK USD.01	0.002%	97.297%
7114	DIGI INTL INC	0.002%	97.298%
7115	E CL SA	0.002%	97.300%
7116	HYUNDAI DS,OLD	0.002%	97.301%
7117	CARLSBERG BREWE	0.002%	97.303%
7118	RYOSHOKU LTD	0.002%	97.304%
7119	VITAL KSK HOLDI	0.002%	97.306%
7120	MODEC INC	0.002%	97.307%
7121	MEKONOMEN AB	0.002%	97.309%
7122	FRP HOLDINGS INC COMMON STOCK USD.1	0.002%	97.310%
7123	ASCENTIAL PLC	0.002%	97.312%
7124	GODREJ CONSUMER	0.002%	97.313%
7125	JSP CORP	0.002%	97.315%
7126	MITSUBISHI STEE	0.002%	97.316%
7127	EVEN CONSTRUCTO	0.002%	97.318%
7128	CIA SANEAMENTO	0.002%	97.319%
7129	TECNICAS REUNID	0.002%	97.321%
7130	MILBON CO	0.002%	97.323%
7131	KVAERNER ASA	0.002%	97.324%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	TITAN CEMENT CO	0.002%	97.326%
7133	SEA HOLDINGS LT	0.002%	97.327%
7134	TT ELECTRONICS	0.002%	97.329%
7135	NINTENDO CO	0.002%	97.330%
7136	PP LONDON SUMAT	0.002%	97.332%
7137	MAX CO	0.002%	97.333%
7138	DMC GLOBAL INC COMMON STOCK USD.05	0.002%	97.335%
7139	KINIK CO	0.002%	97.336%
7140	TORIDOLL CORPOR	0.002%	97.338%
7141	UEM SUNRISE BHD	0.002%	97.339%
7142	SEASPAN CORP	0.002%	97.341%
7143	SCATEC SOLAR AS	0.002%	97.342%
7144	CMIC HOLDINGS C	0.002%	97.344%
7145	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	97.345%
7146	TICON INDUSTRIA	0.002%	97.347%
7147	AEROSPACE INDUS	0.002%	97.348%
7148	VZ HOLDING AG	0.002%	97.350%
7149	KARUR VYSYA BAN	0.002%	97.351%
7150	CANON ELECTRONI	0.002%	97.353%
7151	JINDAL SAW LTD	0.002%	97.354%
7152	NORDEX AG	0.002%	97.356%
7153	THAI VEGETABLE	0.002%	97.357%
7154	CHAUN-CHOUNG TE	0.002%	97.359%
7155	TAKASAGO INTL C	0.002%	97.360%
7156	ARGOSY PROPERTY	0.002%	97.362%
7157	TOMSON GROUP	0.002%	97.363%
7158	LIEN HWA INDL	0.002%	97.365%
7159	POLYPLEX THAILA	0.002%	97.366%
7160	RH COMMON STOCK USD.0001	0.002%	97.368%
7161	KOWLOON DEVMT	0.002%	97.369%
7162	SEWON CELLONTEC	0.002%	97.371%
7163	DOOSAN ENGINE C	0.002%	97.372%
7164	YURTEC CORPORAT	0.002%	97.374%
7165	LEES PHARMACEUT	0.002%	97.376%
7166	DAIWA INDUSTRIE	0.002%	97.377%
7167	WEIBO CORP SPON ADR ADR USD.00025	0.002%	97.379%
7168	AMERICAS SILVER	0.002%	97.380%
7169	GLOBAL BRANDS G	0.002%	97.382%
7170	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.002%	97.383%
7171	PEPTIDREAM INC	0.002%	97.385%
7172	GCL NEW ENERGY	0.002%	97.386%
7173	HI-P INTERNATIO	0.001%	97.388%
7174	MITAC HOLDINGS	0.001%	97.389%
7175	SP SETIA	0.001%	97.391%
7176	FORMULA SYST(19	0.001%	97.392%
7177	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.394%
7178	ATEAM INC	0.001%	97.395%
7179	MURRAY & ROBERT	0.001%	97.397%
7180	INPHI CORP COMMON STOCK	0.001%	97.398%
7181	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	ASKUL	0.001%	97.401%
7183	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.402%
7184	SINARMAS LAND	0.001%	97.404%
7185	SMI HOLDINGS GR	0.001%	97.405%
7186	PROCTER & GAMBL	0.001%	97.407%
7187	GOODBABY INTERN	0.001%	97.408%
7188	MAINSTREET EQUI	0.001%	97.410%
7189	SRI TRANG AGRO	0.001%	97.411%
7190	PUMA AG	0.001%	97.413%
7191	SANSIRI PUBLIC	0.001%	97.414%
7192	GUANGZHOU PHARM	0.001%	97.416%
7193	SUESS MICRO TEC	0.001%	97.417%
7194	SCSK CORPORATIO	0.001%	97.419%
7195	SHANDONG CHENMI	0.001%	97.420%
7196	DORIAN LPG LTD	0.001%	97.422%
7197	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.423%
7198	AMSTERDAM COMMO	0.001%	97.425%
7199	DAE DUCK ELECTR	0.001%	97.426%
7200	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	97.428%
7201	GOLDSUN DEV/CON	0.001%	97.429%
7202	mitsui soko co	0.001%	97.431%
7203	LIFE CORPORATIO	0.001%	97.432%
7204	IBASE TECHNOLOG	0.001%	97.434%
7205	FRASERS HOSPITA	0.001%	97.435%
7206	WHARF(HLDGS)	0.001%	97.437%
7207	HANON SYSTEMS	0.001%	97.438%
7208	BORUSSIA DORTMU	0.001%	97.440%
7209	BROWN (N) GROUP	0.001%	97.441%
7210	FUJI CO(TOKYO)	0.001%	97.443%
7211	SUMITOMO SEIKA	0.001%	97.444%
7212	SUN HUNG KAI CO	0.001%	97.446%
7213	QUALITY HOUSES	0.001%	97.447%
7214	NIPPON KINZOKU	0.001%	97.448%
7215	TOURISM HOLDING	0.001%	97.450%
7216	DENYO CO	0.001%	97.451%
7217	DIGNITY PLC	0.001%	97.453%
7218	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.454%
7219	CHINA AIRCRAFT	0.001%	97.456%
7220	TELEFONICA BRASIL ADR ADR	0.001%	97.457%
7221	YOMIURI LAND CO	0.001%	97.459%
7222	PETROPAVLOVSK	0.001%	97.460%
7223	CTI ENGINEERING	0.001%	97.462%
7224	OITA BANK	0.001%	97.463%
7225	FINOLEX CABLES	0.001%	97.465%
7226	TOM TAILOR HOLD	0.001%	97.466%
7227	EIGHTEENTH BANK	0.001%	97.468%
7228	AIMS AMP CAPITA	0.001%	97.469%
7229	WELCIA HOLDINGS	0.001%	97.471%
7230	NAMCHOW CHEMICA	0.001%	97.472%
7231	ADVANCED DISPOSAL SERVICES I COMMON STOCK USD.01	0.001%	97.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	DELEK GROUP	0.001%	97.475%
7233	DISCO CORPORATI	0.001%	97.476%
7234	AUSNUTRIA DAIRY	0.001%	97.478%
7235	GRUPO CEMENTOS	0.001%	97.479%
7236	ACTER CO LTD	0.001%	97.481%
7237	F&A AQUA HOLDIN	0.001%	97.482%
7238	ARITZIA INC	0.001%	97.484%
7239	BANCO DAVIVIEND	0.001%	97.485%
7240	HANDSOME CORP	0.001%	97.487%
7241	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.488%
7242	STANDARD LIFE I	0.001%	97.490%
7243	TELESITES SAB D	0.001%	97.491%
7244	MIKUNI CORP	0.001%	97.492%
7245	NORDIC SEMICOND	0.001%	97.494%
7246	AMBARELLA INC	0.001%	97.495%
7247	SCANDIC HOTELS	0.001%	97.497%
7248	TECHNOLOGY ONE	0.001%	97.498%
7249	COSMO LADY CHIN	0.001%	97.500%
7250	KUDELSKI S.A.	0.001%	97.501%
7251	COMMUNISIS PLC	0.001%	97.503%
7252	CSI PROPERTIES	0.001%	97.504%
7253	KYOKUTO BOEKI K	0.001%	97.506%
7254	COLTENE HOLDI	0.001%	97.507%
7255	PROCTOR&GAMBLE	0.001%	97.508%
7256	SL CORP	0.001%	97.510%
7257	UNITED INTL ENT	0.001%	97.511%
7258	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.513%
7259	OBERBANK AG	0.001%	97.514%
7260	KOREA GAS CORP	0.001%	97.516%
7261	BIESSE	0.001%	97.517%
7262	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.519%
7263	STARZEN CO LTD	0.001%	97.520%
7264	ELBIT SYSTEMS L	0.001%	97.522%
7265	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.523%
7266	CIA DE DIST INT	0.001%	97.524%
7267	DONGFANG ELECT	0.001%	97.526%
7268	GUOCOLAND LTD	0.001%	97.527%
7269	STARHUB LIMITED	0.001%	97.529%
7270	TYC BROTHER IND	0.001%	97.530%
7271	PROMOTORA DE IN	0.001%	97.532%
7272	CHINA SHENGMU O	0.001%	97.533%
7273	DEXCOM INC COMMON STOCK USD.001	0.001%	97.535%
7274	MONETA MONEY BA	0.001%	97.536%
7275	MCMILLAN SHAKES	0.001%	97.537%
7276	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	97.539%
7277	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.540%
7278	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	97.542%
7279	XIAMEN INTL POR	0.001%	97.543%
7280	HANSOL PAPER CO	0.001%	97.545%
7281	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	97.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	GLOBAL POWER SY	0.001%	97.547%
7283	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.549%
7284	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.550%
7285	SEIKITOKYU KOGY	0.001%	97.552%
7286	YUMESHIN HOLDIN	0.001%	97.553%
7287	MOUNT GIBSON IR	0.001%	97.555%
7288	PIERRE & VACANC	0.001%	97.556%
7289	TRUE NORTH COMM	0.001%	97.557%
7290	BERKSHIRE HAT E	0.001%	97.559%
7291	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	97.560%
7292	DEVELOPMENT SEC	0.001%	97.562%
7293	SUNDARAM FINANC	0.001%	97.563%
7294	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.565%
7295	YAKUODO CO LTD	0.001%	97.566%
7296	INTERNATIONAL M	0.001%	97.567%
7297	CAMBIAN GROUP P	0.001%	97.569%
7298	KURA CORPORATIO	0.001%	97.570%
7299	EIZO NANA O CORP	0.001%	97.572%
7300	HOTELES CITY EX	0.001%	97.573%
7301	ROBINSONS RETAI	0.001%	97.575%
7302	SUNGWOO HITECH	0.001%	97.576%
7303	PHILIPPINE NATL	0.001%	97.577%
7304	LINX SA	0.001%	97.579%
7305	FRONTLINE LTD/B	0.001%	97.580%
7306	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.582%
7307	METALLURGICAL C	0.001%	97.583%
7308	PACIFIC GAS & E	0.001%	97.584%
7309	WOCKHARDT LIMIT	0.001%	97.586%
7310	FORUS S.A.	0.001%	97.587%
7311	ELECNOR SA	0.001%	97.589%
7312	M DIAS BRANCO S	0.001%	97.590%
7313	HISAKA WORKS LT	0.001%	97.592%
7314	BANK JABAR BANT	0.001%	97.593%
7315	CADILA HEALTHCA	0.001%	97.594%
7316	INDOCEMENT TUNG	0.001%	97.596%
7317	AFFICHAGE HOLDI	0.001%	97.597%
7318	COLBUN S.A.	0.001%	97.599%
7319	DAI-DAN CO	0.001%	97.600%
7320	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	97.601%
7321	HIBIYA ENGINEER	0.001%	97.603%
7322	LITE-ON SEMICON	0.001%	97.604%
7323	NVE CORP	0.001%	97.606%
7324	CEDAR WOODS PRO	0.001%	97.607%
7325	ADHI KARYA PERS	0.001%	97.608%
7326	HAKDEX AB	0.001%	97.610%
7327	FIAT CHRYSLER A	0.001%	97.611%
7328	U-MING MARINE	0.001%	97.613%
7329	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.001%	97.614%
7330	KYOEI STEEL LTD	0.001%	97.615%
7331	CGN MEIYA POWER	0.001%	97.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	CTCI CORP	0.001%	97.618%
7333	DASSAULT SYSTEM	0.001%	97.620%
7334	PARCO CO	0.001%	97.621%
7335	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.622%
7336	RIDLEY CORP LTD	0.001%	97.624%
7337	FRANK'S INTERNA	0.001%	97.625%
7338	AP THAILAND PCL	0.001%	97.627%
7339	METAWATER CO LT	0.001%	97.628%
7340	KATAKURA INDS	0.001%	97.629%
7341	STAR MICRONICS	0.001%	97.631%
7342	LOTTE CONFECT	0.001%	97.632%
7343	DAEHAN FLOUR MI	0.001%	97.634%
7344	ORION CORP	0.001%	97.635%
7345	MAYNE PHARMA GR	0.001%	97.636%
7346	OKURA INDUSTRIA	0.001%	97.638%
7347	SEAH BESTEEL CO	0.001%	97.639%
7348	TIPP24 SE	0.001%	97.641%
7349	SIA REIT INC	0.001%	97.642%
7350	MK ELECTRON	0.001%	97.643%
7351	OKAMURA CORP	0.001%	97.645%
7352	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	97.646%
7353	ACOM CO	0.001%	97.648%
7354	REGAL HOTELS IN	0.001%	97.649%
7355	KIKKOMAN CORP	0.001%	97.650%
7356	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	97.652%
7357	VAN LANSCHOT NV	0.001%	97.653%
7358	CERVECERIAS UNI	0.001%	97.655%
7359	SIMMTECH CO LTD	0.001%	97.656%
7360	GLADSTONE COMME	0.001%	97.657%
7361	NORDEA BANK AB	0.001%	97.659%
7362	CHINA SINGYES S	0.001%	97.660%
7363	LIMELIGHT NETW	0.001%	97.661%
7364	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.663%
7365	CHINA OIL & GAS	0.001%	97.664%
7366	DH EUROPE FINAN	0.001%	97.666%
7367	ADANI TRANSMISS	0.001%	97.667%
7368	SAMTY CO.LTD.	0.001%	97.668%
7369	TRANS COSMOS	0.001%	97.670%
7370	COSAN LOGISTICA	0.001%	97.671%
7371	ACTRON TECHNOLO	0.001%	97.672%
7372	ALPIQ HOLDING A	0.001%	97.674%
7373	HYUNDAI MERCH M	0.001%	97.675%
7374	BRUNELLO CUCINE	0.001%	97.677%
7375	PRESIDENT SECS	0.001%	97.678%
7376	TAIFLEX SCIENTI	0.001%	97.679%
7377	SINON CORP	0.001%	97.681%
7378	CHONG HONG CONS	0.001%	97.682%
7379	CMC MAGNETICS C	0.001%	97.683%
7380	SIPEF(PLANT FIN	0.001%	97.685%
7381	HANWHA NON-LIFE	0.001%	97.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	DALRADIAN RESOU	0.001%	97.688%
7383	WIJAYA KARYA	0.001%	97.689%
7384	SHIKUN & BINUI	0.001%	97.690%
7385	GREAT LAKES DRE	0.001%	97.692%
7386	KAGA ELECTRONIC	0.001%	97.693%
7387	UMW OIL & GAS C	0.001%	97.694%
7388	CROSS-HARBOUR H	0.001%	97.696%
7389	BROOKFIELD REAL	0.001%	97.697%
7390	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	97.699%
7391	SMA SOLAR TECHN	0.001%	97.700%
7392	KYUNG DONG	0.001%	97.701%
7393	DUNI AB	0.001%	97.703%
7394	GPO DE INVERSIO	0.001%	97.704%
7395	CRAFT BREWERS A	0.001%	97.705%
7396	UNILEVER INDONE	0.001%	97.707%
7397	LOTTE NON-LIFE	0.001%	97.708%
7398	IRON BRIDGE RES	0.001%	97.710%
7399	SFA ENGINEERING	0.001%	97.711%
7400	GENESIS ENERGY	0.001%	97.712%
7401	EMPRESA NACIONA	0.001%	97.714%
7402	HEG LIMITED	0.001%	97.715%
7403	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.716%
7404	SANYANGIndustr	0.001%	97.718%
7405	DONG-A SOCIO	0.001%	97.719%
7406	CENTRAL CHINA R	0.001%	97.720%
7407	VAISALA	0.001%	97.722%
7408	CLARION CO	0.001%	97.723%
7409	VERA BRADLEY INC COMMON STOCK	0.001%	97.724%
7410	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.726%
7411	ADVAN CO LTD	0.001%	97.727%
7412	ALPHA & OMEGA S	0.001%	97.729%
7413	FERROLIGAS FERB	0.001%	97.730%
7414	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.731%
7415	BHARTI INFRATEL	0.001%	97.733%
7416	DAISO CO	0.001%	97.734%
7417	CARNIVAL GROUP	0.001%	97.735%
7418	DIC ASSET AG	0.001%	97.737%
7419	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.738%
7420	E-COMMODITIES H	0.001%	97.739%
7421	ENPLAS CORP	0.001%	97.741%
7422	UNIVERSAL CEMEN	0.001%	97.742%
7423	TONGYANG LIFE I	0.001%	97.743%
7424	HORNBACH BAUMAR	0.001%	97.745%
7425	RADICO KHAITAN	0.001%	97.746%
7426	TENMA CORPORATI	0.001%	97.747%
7427	ALUPAR INVEST S	0.001%	97.749%
7428	SUPERBLOCK PCL	0.001%	97.750%
7429	GET NICE HOLDIN	0.001%	97.751%
7430	PERSEUS MINING	0.001%	97.753%
7431	MULTIPLUS SA	0.001%	97.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	DATANG INTL POW	0.001%	97.756%
7433	HI SUN TECH CHI	0.001%	97.757%
7434	PHIBRO ANIMAL H	0.001%	97.758%
7435	LAYNE CHRISTENS	0.001%	97.760%
7436	BEST WORLD	0.001%	97.761%
7437	NESTLE MALAY BH	0.001%	97.762%
7438	SAGA PLC	0.001%	97.764%
7439	EREX CO LTD	0.001%	97.765%
7440	RIKEN VITAMIN C	0.001%	97.766%
7441	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.001%	97.768%
7442	CENTURIA INDUST	0.001%	97.769%
7443	KOREA KOLMAR CO	0.001%	97.770%
7444	NITTETSU MINING	0.001%	97.772%
7445	FUJI CORP LTD/O	0.001%	97.773%
7446	FALCK RENEWABLE	0.001%	97.774%
7447	NAMURA SHIPBUIL	0.001%	97.776%
7448	AOI ELECTRONICS	0.001%	97.777%
7449	TUNG THIH ELECT	0.001%	97.778%
7450	ASIA VITAL COMP	0.001%	97.780%
7451	ADDTECH AB B SH	0.001%	97.781%
7452	YOUNG POONG COR	0.001%	97.782%
7453	AJANTA PHARMA	0.001%	97.784%
7454	TOKYO ENERGY&SY	0.001%	97.785%
7455	BRITISH AMERICA	0.001%	97.786%
7456	SHOUGANG CNCRD	0.001%	97.788%
7457	PEGASUS SEWING	0.001%	97.789%
7458	KASAI KOGYO CO	0.001%	97.790%
7459	XINGDA INTERNAT	0.001%	97.792%
7460	MITSUI HOME CO	0.001%	97.793%
7461	NEPI ROCKCASTLE	0.001%	97.794%
7462	OOH!MEDIA LTD	0.001%	97.796%
7463	ROKKO BUTTER CO	0.001%	97.797%
7464	WILH. WILHELMSE	0.001%	97.798%
7465	RYOYO ELECTRO C	0.001%	97.799%
7466	UMW HLDGS BERHA	0.001%	97.801%
7467	TSUGAMI CORP	0.001%	97.802%
7468	TEIKOKU SEN-I C	0.001%	97.803%
7469	SPCG	0.001%	97.805%
7470	NAMYANG DAIRY P	0.001%	97.806%
7471	FRENCKEN GROUP	0.001%	97.807%
7472	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	97.809%
7473	MANDOM CORP	0.001%	97.810%
7474	MCBRIDE PLC	0.001%	97.811%
7475	SWANCOR	0.001%	97.813%
7476	PANDA GREEN ENE	0.001%	97.814%
7477	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.815%
7478	IMMOBILIARE GRA	0.001%	97.817%
7479	FARGLORY LAND D	0.001%	97.818%
7480	SHINKO PLANTECH	0.001%	97.819%
7481	YAMAZEN CORPORA	0.001%	97.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	BRF SA	0.001%	97.822%
7483	SYMPHONY HLDGS	0.001%	97.823%
7484	SHW AG	0.001%	97.825%
7485	SAWIT SUMBERMAS	0.001%	97.826%
7486	YASHILI INTL HL	0.001%	97.827%
7487	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.828%
7488	NATIONAL GRID P	0.001%	97.830%
7489	CHINA OVERSEAS	0.001%	97.831%
7490	ULTRA TECH CEMC	0.001%	97.832%
7491	GRUPO SECURITY	0.001%	97.834%
7492	TOHO TITANIUM C	0.001%	97.835%
7493	PROSPERITY REIT	0.001%	97.836%
7494	WELSPUN INDIA L	0.001%	97.838%
7495	HIDAY HIDAKA CO	0.001%	97.839%
7496	TEAM INC	0.001%	97.840%
7497	TOSHIBA MACHINE	0.001%	97.842%
7498	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.843%
7499	NICHIREKI CO LT	0.001%	97.844%
7500	LPP SA	0.001%	97.845%
7501	CORPORATE TRAVE	0.001%	97.847%
7502	PANIN FINANCIAL	0.001%	97.848%
7503	BTB REAL ESTATE	0.001%	97.849%
7504	M&A CAPITAL PAR	0.001%	97.851%
7505	TRANCOM CO, LTD	0.001%	97.852%
7506	ECO WORLD DEVL	0.001%	97.853%
7507	AKSA AKRILIK KI	0.001%	97.855%
7508	CHIYODA INTEGRE	0.001%	97.856%
7509	MASISA SA	0.001%	97.857%
7510	MOBILEONE LTD.	0.001%	97.858%
7511	YASUNAGA CORP	0.001%	97.860%
7512	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.861%
7513	KAMEI CORP	0.001%	97.862%
7514	GLOBAL MEDIACOM	0.001%	97.864%
7515	SILICONWARE PRE	0.001%	97.865%
7516	MURPHY OIL CORP SR UNSECURED 06/22 4	0.001%	97.866%
7517	SOCIEDAD MATRIZ	0.001%	97.868%
7518	YOUNGTEK ELECTR	0.001%	97.869%
7519	ENAV SPA	0.001%	97.870%
7520	B&B TOOLS AB	0.001%	97.871%
7521	MIDAS HLDGS	0.001%	97.873%
7522	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.874%
7523	HYUNDAI ROTEM C	0.001%	97.875%
7524	NATIONAL ALUMIN	0.001%	97.877%
7525	SPH REIT	0.001%	97.878%
7526	DAIICHI JITSUGY	0.001%	97.879%
7527	METAIR INVESTME	0.001%	97.881%
7528	XIABUXIABU CATE	0.001%	97.882%
7529	TOBISHIMA CORP	0.001%	97.883%
7530	TMAC RESOURCES	0.001%	97.884%
7531	GULLIVER INTERN	0.001%	97.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	OSJB HOLDINGS C	0.001%	97.887%
7533	KRBL LTD	0.001%	97.888%
7534	MAN SE	0.001%	97.890%
7535	ADVANCED WIRELE	0.001%	97.891%
7536	GALAXY RESOURCE	0.001%	97.892%
7537	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.893%
7538	CARLIT HOLDINGS	0.001%	97.895%
7539	YAKULT HONSHA C	0.001%	97.896%
7540	TSUBAKI NAKASHI	0.001%	97.897%
7541	SOLAR APPLIED M	0.001%	97.899%
7542	KEPPEL INFRASTR	0.001%	97.900%
7543	WINMARK CORP COMMON STOCK	0.001%	97.901%
7544	TAI CHEUNG HLDG	0.001%	97.902%
7545	FUNAI ELECTRIC	0.001%	97.904%
7546	CHLITINA HOLDIN	0.001%	97.905%
7547	CALBEE INC	0.001%	97.906%
7548	LOTES CO LTD	0.001%	97.907%
7549	AGUAS ANDINAS S	0.001%	97.909%
7550	CAPITAL® PRO	0.001%	97.910%
7551	FREIGHTWAYS LTD	0.001%	97.911%
7552	NISHIMATSUYA CH	0.001%	97.913%
7553	ORACLE CORP JAP	0.001%	97.914%
7554	MONTEA SCA	0.001%	97.915%
7555	TOLI CORP	0.001%	97.916%
7556	DHT HOLDINGS IN	0.001%	97.918%
7557	VILLA WORLD LTD	0.001%	97.919%
7558	TOKAI CORP/GIFU	0.001%	97.920%
7559	RAFFLES MEDICAL	0.001%	97.922%
7560	AJ RENT CAR	0.001%	97.923%
7561	FUDO CONSTRUCTI	0.001%	97.924%
7562	CELLCOM ISRAEL	0.001%	97.925%
7563	GMR INFRASTRUCT	0.001%	97.927%
7564	HOCHIKI CORPORA	0.001%	97.928%
7565	TOKYO BROADCAST	0.001%	97.929%
7566	SANKYO TATEYAMA	0.001%	97.930%
7567	LIVART CO LTD	0.001%	97.932%
7568	ICOM INCORPORAT	0.001%	97.933%
7569	SHINKO SHOJI CO	0.001%	97.934%
7570	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.936%
7571	WING ON CO INT	0.001%	97.937%
7572	CARMILA SA	0.001%	97.938%
7573	INTOPS CO	0.001%	97.939%
7574	NIPPON ROAD CO	0.001%	97.941%
7575	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	97.942%
7576	ESSENTA PLC	0.001%	97.943%
7577	SCANDI STANDARD	0.001%	97.944%
7578	WESTERN ENERGY	0.001%	97.946%
7579	PAL CO LTD	0.001%	97.947%
7580	ROO HSING	0.001%	97.948%
7581	UNIDEN CORP	0.001%	97.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	ORIOLA-KD CORP	0.001%	97.951%
7583	KATHMANDU HOLDI	0.001%	97.952%
7584	ZOPLA PROPERTY	0.001%	97.953%
7585	NRW HOLDINGS LT	0.001%	97.955%
7586	RETELIT SPA	0.001%	97.956%
7587	MEGACHIPS CORP	0.001%	97.957%
7588	BELLEVUE GROUP	0.001%	97.958%
7589	METRO PACIFIC I	0.001%	97.960%
7590	KENTUCKY FRIED	0.001%	97.961%
7591	GRUPO INDUSTRIA	0.001%	97.962%
7592	ORACLE FIN SERV	0.001%	97.963%
7593	NIPPON DENKO CO	0.001%	97.965%
7594	GOLD CIRCUIT EL	0.001%	97.966%
7595	STEINHOFF INTER	0.001%	97.967%
7596	JUNGFRAUBAHN HL	0.001%	97.968%
7597	RANK GROUP PLC	0.001%	97.970%
7598	NICE INFORMATIO	0.001%	97.971%
7599	TONG HSING ELEC	0.001%	97.972%
7600	CCC SA	0.001%	97.973%
7601	ESSENTIAL ENERG	0.001%	97.975%
7602	DELTA DUNIA PET	0.001%	97.976%
7603	MUNKSJO OYJ	0.001%	97.977%
7604	SUNNINGDALE TEC	0.001%	97.978%
7605	ALAM SUTERA REA	0.001%	97.980%
7606	SK-ELECTRONICS	0.001%	97.981%
7607	FEDERAL CORP	0.001%	97.982%
7608	KUO TOONG INTER	0.001%	97.983%
7609	KALBE FARMA	0.001%	97.985%
7610	ESTIA HELATH LT	0.001%	97.986%
7611	SDI CORP	0.001%	97.987%
7612	ECORODOVIAS INF	0.001%	97.988%
7613	BROADLEAF CO LT	0.001%	97.990%
7614	INNOTECH CORP	0.001%	97.991%
7615	AGL ENERGY LTD	0.001%	97.992%
7616	BANK COOP AG	0.001%	97.993%
7617	KUMHO INDUSTRIA	0.001%	97.995%
7618	PARTRON CO LTD	0.001%	97.996%
7619	ASIA AVIATION P	0.001%	97.997%
7620	INAGEYA CO LTD	0.001%	97.998%
7621	TECHNOPRO HLDGS	0.001%	98.000%
7622	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.001%
7623	MELISRON LTD	0.001%	98.002%
7624	TEKKEN CORP	0.001%	98.003%
7625	KONISHI CO LTD	0.001%	98.004%
7626	CONA RESOURCES	0.001%	98.006%
7627	XERO LIMITED	0.001%	98.007%
7628	KAS BANK	0.001%	98.008%
7629	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.001%	98.009%
7630	KOZA ANADOLU ME	0.001%	98.011%
7631	CAMBRIDGE INDUS	0.001%	98.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	PENDRAGON PLC	0.001%	98.013%
7633	HB TECHNOLOGY C	0.001%	98.014%
7634	BEC WORLD PUBLI	0.001%	98.016%
7635	PLENUS CO	0.001%	98.017%
7636	CHUNG HUNG STEE	0.001%	98.018%
7637	SAMYANG CORP	0.001%	98.019%
7638	ELECOM CO LTD	0.001%	98.021%
7639	RAYMOND LTD	0.001%	98.022%
7640	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.023%
7641	SEKISUI JUSHI C	0.001%	98.024%
7642	FUJI SOFT ABC	0.001%	98.025%
7643	MENORA MIVTACHI	0.001%	98.027%
7644	MITO SECURITIES	0.001%	98.028%
7645	DENKI KOGYO CO	0.001%	98.029%
7646	VOYAGE GROUP IN	0.001%	98.030%
7647	NIPPON BEET SUG	0.001%	98.032%
7648	ALTEK CORP	0.001%	98.033%
7649	CALIDA HLDG	0.001%	98.034%
7650	TCL MULTIMEDIA	0.001%	98.035%
7651	GREE INC	0.001%	98.036%
7652	SBW	0.001%	98.038%
7653	FIRST MINING GO	0.001%	98.039%
7654	RICH DEVELOPMEN	0.001%	98.040%
7655	ETALON GROUP-GD	0.001%	98.041%
7656	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.043%
7657	ECOBALT SOLUTIO	0.001%	98.044%
7658	OXFORD INSTRUME	0.001%	98.045%
7659	INFRASTRUTTURE	0.001%	98.046%
7660	KOBAYASHI PHARM	0.001%	98.047%
7661	GLAXOSMITHKLINE	0.001%	98.049%
7662	ENVESTNET INC COMMON STOCK	0.001%	98.050%
7663	UTD INDUSTRIAL	0.001%	98.051%
7664	CHUNG HSIN ELEC	0.001%	98.052%
7665	UNITIL CORP COMMON STOCK	0.001%	98.054%
7666	SEMIRARA MINING	0.001%	98.055%
7667	WILH WILHELMOSEN	0.001%	98.056%
7668	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.057%
7669	CHUGAI PHARM CO	0.001%	98.058%
7670	BOUSTEAD HLDGS	0.001%	98.060%
7671	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.061%
7672	PACK CORP	0.001%	98.062%
7673	DONGWONIndustr	0.001%	98.063%
7674	TATA COMMUNICAT	0.001%	98.065%
7675	KARNATAKA BANK	0.001%	98.066%
7676	O-BANK CO LTD	0.001%	98.067%
7677	NOMURA CO LTD	0.001%	98.068%
7678	TYMAN PLC	0.001%	98.069%
7679	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.071%
7680	ROLAND DG CORP	0.001%	98.072%
7681	DAIRY FARM INTL	0.001%	98.073%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	MANILA ELECTRIC	0.001%	98.074%
7683	GPO AEROPORTUAR	0.001%	98.075%
7684	PALFINGER AG	0.001%	98.077%
7685	BULTEN AB	0.001%	98.078%
7686	KONGSBERG GRUPP	0.001%	98.079%
7687	INFOCOM CORP	0.001%	98.080%
7688	STHREE	0.001%	98.081%
7689	DARFON ELECTRON	0.001%	98.083%
7690	S1 CORP	0.001%	98.084%
7691	MOMENTUM GROUP	0.001%	98.085%
7692	IMAGICA ROBOT H	0.001%	98.086%
7693	IDI INSURANCE C	0.001%	98.087%
7694	CORFICOLOMBIANA	0.001%	98.089%
7695	SMK CORP	0.001%	98.090%
7696	SILVER GRANT IN	0.001%	98.091%
7697	KNOW IT AB	0.001%	98.092%
7698	YOUNGONE CORP	0.001%	98.094%
7699	CHINA AEROSPACE	0.001%	98.095%
7700	ATRIUM LJUNGBER	0.001%	98.096%
7701	COSTA GROUP HOL	0.001%	98.097%
7702	POLLARD BANKNOT	0.001%	98.098%
7703	COLLINS FOOD LT	0.001%	98.099%
7704	DEPO AUTO PARTS	0.001%	98.101%
7705	ORIENTAL HLDGS	0.001%	98.102%
7706	ARGO GRAPHICS I	0.001%	98.103%
7707	NUFLARE TECHNOL	0.001%	98.104%
7708	AMER SOFTWARE I	0.001%	98.105%
7709	DILIP BUILD	0.001%	98.107%
7710	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.108%
7711	COOPER ENERGY L	0.001%	98.109%
7712	PARK ELECTROCHE	0.001%	98.110%
7713	MERCK & CO INC	0.001%	98.111%
7714	HMC INVESTMENT	0.001%	98.113%
7715	AUBAY	0.001%	98.114%
7716	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.115%
7717	SILICON INTEG S	0.001%	98.116%
7718	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.117%
7719	FLYTECH TECHNOL	0.001%	98.119%
7720	UNITED SPIRITS	0.001%	98.120%
7721	MIITSUI + CO LTD SPONS ADR ADR	0.001%	98.121%
7722	ELITEGROUP COMP	0.001%	98.122%
7723	CNA GR PHAR	0.001%	98.123%
7724	BOYAA INTERACTI	0.001%	98.125%
7725	MORGAN SINDALL	0.001%	98.126%
7726	SHOEI CO LTD	0.001%	98.127%
7727	ALLIED PROPERTI	0.001%	98.128%
7728	TIM PARTICIPACOES SA ADR ADR	0.001%	98.129%
7729	MIMASU SEMICOND	0.001%	98.130%
7730	STOLT-NIELSEN L	0.001%	98.132%
7731	EMPEROR CAPITAL	0.001%	98.133%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	CITY UNION BANK	0.001%	98.134%
7733	KINDOM CONSTRUC	0.001%	98.135%
7734	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.136%
7735	AMARA RAJA BATT	0.001%	98.138%
7736	STAR ASIAN INVE	0.001%	98.139%
7737	KAWAI MUSICAL I	0.001%	98.140%
7738	CHIMEI MATERIAL	0.001%	98.141%
7739	PETRONAS GAS	0.001%	98.142%
7740	D-LINK	0.001%	98.143%
7741	CHINA WATER IND	0.001%	98.145%
7742	VITROLIFE AB	0.001%	98.146%
7743	XXENTRIA TECHNO	0.001%	98.147%
7744	CHINA RESOURCES	0.001%	98.148%
7745	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.149%
7746	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.150%
7747	TELENAV INC COMMON STOCK USD.001	0.001%	98.152%
7748	AVIANCA HOLDING	0.001%	98.153%
7749	NIPPON PISTON R	0.001%	98.154%
7750	HARTALEGA HOLDI	0.001%	98.155%
7751	PULSE SEISMIC	0.001%	98.156%
7752	MAH SING GROUP	0.001%	98.158%
7753	ATRIUM EUROPEAN	0.001%	98.159%
7754	CENTURY TEXT &	0.001%	98.160%
7755	FUJITSU KIDEN	0.001%	98.161%
7756	OPAP SA	0.001%	98.162%
7757	VALUETRONICS HL	0.001%	98.163%
7758	AMBUJA CEMENTS	0.001%	98.165%
7759	ENERCHINA HOLDI	0.001%	98.166%
7760	MERCURIES & ASS	0.001%	98.167%
7761	ADLER REAL ESTA	0.001%	98.168%
7762	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.169%
7763	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.170%
7764	RHEON AUTO MACH	0.001%	98.172%
7765	PACC OFFSHORE S	0.001%	98.173%
7766	COWELL E HOLDIN	0.001%	98.174%
7767	ORASCOM DEVELOP	0.001%	98.175%
7768	CHONG KUN DANG	0.001%	98.176%
7769	JASA MARGA	0.001%	98.177%
7770	ON-BRIGHT ELECT	0.001%	98.179%
7771	GRUPO ROTOPLAS	0.001%	98.180%
7772	PC JEWELLER LIM	0.001%	98.181%
7773	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.182%
7774	SCIENTEX BERHAD	0.001%	98.183%
7775	KOMATSU SEIREN	0.001%	98.184%
7776	BAUER AG	0.001%	98.186%
7777	INGENIA COMMUNI	0.001%	98.187%
7778	SAES GETTERS	0.001%	98.188%
7779	AJISEN CHINA HO	0.001%	98.189%
7780	IMDEX LTD	0.001%	98.190%
7781	HOLTEK SEMICOND	0.001%	98.191%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	SHENG SIONG GRO	0.001%	98.192%
7783	DAEWOO SHIPBUIL	0.001%	98.194%
7784	MASON FINANCIAL	0.001%	98.195%
7785	TAIWAN SURFACE	0.001%	98.196%
7786	TONAMI HOLDINGS	0.001%	98.197%
7787	DSP GROUP INC	0.001%	98.198%
7788	CONSORCIO ARA S	0.001%	98.199%
7789	AICHI CORPORATI	0.001%	98.201%
7790	WOWOW INC	0.001%	98.202%
7791	MBK PCL	0.001%	98.203%
7792	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.204%
7793	MAIRE TECNIMONT	0.001%	98.205%
7794	HIROCA HOLDINGS	0.001%	98.206%
7795	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.001%	98.207%
7796	WALLISER KANTON	0.001%	98.209%
7797	HUVIS CORP	0.001%	98.210%
7798	HODOGAYA CHEMIC	0.001%	98.211%
7799	TOKUSHU TOKAI H	0.001%	98.212%
7800	KUKDO CHEMICAL	0.001%	98.213%
7801	TRANSACTION CAP	0.001%	98.214%
7802	361 DEGREES INT	0.001%	98.215%
7803	JAMCO COPORATIN	0.001%	98.217%
7804	VIEWWORKS CO LTD	0.001%	98.218%
7805	UNION BNK OF IN	0.001%	98.219%
7806	DRAEGERWERK KGA	0.001%	98.220%
7807	CLAS OHLSON AB	0.001%	98.221%
7808	GURUNAVI INC	0.001%	98.222%
7809	CITY LODGE HOTE	0.001%	98.223%
7810	ORANGE POLSKA	0.001%	98.225%
7811	TOWA CORP	0.001%	98.226%
7812	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.001%	98.227%
7813	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.228%
7814	EVERLIGHT CHEMI	0.001%	98.229%
7815	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.230%
7816	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.231%
7817	SAKAI HEAVY IND	0.001%	98.233%
7818	STRAUSS GROUP L	0.001%	98.234%
7819	HUADIAN POWER I	0.001%	98.235%
7820	BORYSZEW SA	0.001%	98.236%
7821	ADVA AG	0.001%	98.237%
7822	BEIJING GAS BLU	0.001%	98.238%
7823	KWS SAAT AG	0.001%	98.239%
7824	DIRECIONAL ENGE	0.001%	98.241%
7825	SPEEDY HIRE PLC	0.001%	98.242%
7826	BATA INDIA LTD	0.001%	98.243%
7827	SOLIUM CAPITAL	0.001%	98.244%
7828	VIACOM INC SR UNSECURED 12/19 2.75	0.001%	98.245%
7829	JAC RECRUITMENT	0.001%	98.246%
7830	FAR EAST HOSPIT	0.001%	98.247%
7831	SHINSHO CORP	0.001%	98.248%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	AXACTOR AB	0.001%	98.250%
7833	TOYO TANSO CO L	0.001%	98.251%
7834	JK TYRE & INDUS	0.001%	98.252%
7835	CHINA YURUN FOO	0.001%	98.253%
7836	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.254%
7837	F-TECH INC	0.001%	98.255%
7838	HIOKI EE CORP	0.001%	98.256%
7839	LAND MARK OPTOE	0.001%	98.257%
7840	SKANDIABANKEN A	0.001%	98.259%
7841	MEGAWIDE CONS C	0.001%	98.260%
7842	METALS X LTD	0.001%	98.261%
7843	SAJO INDUSTRIES	0.001%	98.262%
7844	TUPY SA	0.001%	98.263%
7845	NAVIGATOR GLOBA	0.001%	98.264%
7846	MINISTOP CO	0.001%	98.265%
7847	MARUWA UNYU	0.001%	98.267%
7848	INSULET CORP	0.001%	98.268%
7849	K&O ENERGY GROU	0.001%	98.269%
7850	EKOVEST BHD	0.001%	98.270%
7851	TOSHIBA PLANT K	0.001%	98.271%
7852	SHANGHAI ZENDAI	0.001%	98.272%
7853	ASCOPIAVE SPA	0.001%	98.273%
7854	ITOCHU SHOKUHIN	0.001%	98.274%
7855	CHINA BILLS FIN	0.001%	98.276%
7856	GLOBAL YATIRIM	0.001%	98.277%
7857	TECHNOGYM SPA	0.001%	98.278%
7858	RELIANCE ENERGY	0.001%	98.279%
7859	DEUTSCHE BANK M	0.001%	98.280%
7860	SPRINGLAND INTE	0.001%	98.281%
7861	UOB-KAY HIAN HO	0.001%	98.282%
7862	INDUSTRL FIN(IF	0.001%	98.283%
7863	CONCENTRADORA	0.001%	98.284%
7864	CAPRO CORPN	0.001%	98.286%
7865	TOENEC CORP	0.001%	98.287%
7866	GUJARAT STATE F	0.001%	98.288%
7867	HOUSING DEVELOP	0.001%	98.289%
7868	PAN INTL INDL	0.001%	98.290%
7869	BANK HANDLOWY W	0.001%	98.291%
7870	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.292%
7871	CHINA BANKING C	0.001%	98.293%
7872	EXELON CORP SR UNSECURED 12/20 5.15	0.001%	98.294%
7873	ICHIKOH INDUSTR	0.001%	98.296%
7874	T.HASEGAWA CO	0.001%	98.297%
7875	KAJARIA CERAMIC	0.001%	98.298%
7876	ANEST IWATA COR	0.001%	98.299%
7877	SIOEN INDUSTRIE	0.001%	98.300%
7878	KEC INTERNATION	0.001%	98.301%
7879	SRI REJEKI ISMA	0.001%	98.302%
7880	NIPPON SEISEN C	0.001%	98.303%
7881	LIG NEX1 CO LTD	0.001%	98.304%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	HUDACO INDUSTRI	0.001%	98.306%
7883	XXL ASA	0.001%	98.307%
7884	WINCANTON	0.001%	98.308%
7885	ALBIS CO LTD	0.001%	98.309%
7886	RELIGARE HEALTH	0.001%	98.310%
7887	ASCENDAS HOSPIT	0.001%	98.311%
7888	LC CORP S.A.	0.001%	98.312%
7889	YASUDA WAREHOUS	0.001%	98.313%
7890	RELIANCE COMMUN	0.001%	98.314%
7891	AIZAWA SECURITI	0.001%	98.316%
7892	IGB REAL ESTATE	0.001%	98.317%
7893	FURUKAWA BATTER	0.001%	98.318%
7894	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.319%
7895	NAN KANG RUBB T	0.001%	98.320%
7896	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.321%
7897	PERSISTENT SYST	0.001%	98.322%
7898	WAH LEE INDUSTR	0.001%	98.323%
7899	LENZING AG	0.001%	98.324%
7900	ALTAMIR AMBOISE	0.001%	98.325%
7901	NOVATEK OAO	0.001%	98.327%
7902	ABLYNX NV	0.001%	98.328%
7903	COMPANHIA DE GA	0.001%	98.329%
7904	GREAT EASTERN S	0.001%	98.330%
7905	HEIJMANS	0.001%	98.331%
7906	NISSIN SUGAR HO	0.001%	98.332%
7907	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.333%
7908	CHIBA KOGYO BAN	0.001%	98.334%
7909	SOLOCAL GROUP	0.001%	98.335%
7910	MEGHMANI ORGANI	0.001%	98.336%
7911	ALPHA NETWORKS	0.001%	98.338%
7912	KOMERCNI BANKA	0.001%	98.339%
7913	HUADIAN FUXIN E	0.001%	98.340%
7914	MATRIX	0.001%	98.341%
7915	MATSUDA SANGYO	0.001%	98.342%
7916	NEO SOLAR POWER	0.001%	98.343%
7917	HUCHEMS FINE CH	0.001%	98.344%
7918	KOREA CIRCUIT C	0.001%	98.345%
7919	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.346%
7920	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	98.347%
7921	HIRATA CORP	0.001%	98.348%
7922	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.350%
7923	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.351%
7924	JIMOTO HLDGS IN	0.001%	98.352%
7925	IWAICOSMO HLDGS	0.001%	98.353%
7926	CHINA HUIYUAN J	0.001%	98.354%
7927	TAKE AND GIVE	0.001%	98.355%
7928	IDEC CORPORATIO	0.001%	98.356%
7929	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.357%
7930	FOLKESTONE EDU	0.001%	98.358%
7931	OYO CORPORATION	0.001%	98.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.360%
7933	CHINESE ESTATES	0.001%	98.362%
7934	HOKKO CHEMICAL	0.001%	98.363%
7935	ENEL AMERICAS S	0.001%	98.364%
7936	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.365%
7937	DAEWON PHARMACE	0.001%	98.366%
7938	GRAND BAOXIN AU	0.001%	98.367%
7939	CHANGSHA ZOOMLI	0.001%	98.368%
7940	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.369%
7941	ICHINEN CO LTD	0.001%	98.370%
7942	ZALANDO SE	0.001%	98.371%
7943	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.372%
7944	YEUN CHYANG IND	0.001%	98.373%
7945	GUANGDONG NAN Y	0.001%	98.374%
7946	ORION CORP/REPU	0.001%	98.376%
7947	ASPEED TECHNOLO	0.001%	98.377%
7948	SINOLINK WORLDW	0.001%	98.378%
7949	SK TELECOM ADR	0.001%	98.379%
7950	BURKHALTER HOLD	0.001%	98.380%
7951	ACC LIMITED	0.001%	98.381%
7952	MARATHON GOLD C	0.001%	98.382%
7953	SOC BAINS DE ME	0.001%	98.383%
7954	NOHMI BOSAI	0.001%	98.384%
7955	HT&E LTD	0.001%	98.385%
7956	COMBA TELECOM S	0.001%	98.386%
7957	GESCO AG	0.001%	98.387%
7958	HAGIHARA INDUST	0.001%	98.388%
7959	LONMIN PLC	0.001%	98.389%
7960	MLP AG	0.001%	98.391%
7961	ROJANA INDUSTRI	0.001%	98.392%
7962	HEY SONG	0.001%	98.393%
7963	DOOSAN BOBCAT I	0.001%	98.394%
7964	JUST DIAL LTD	0.001%	98.395%
7965	PETRON MALAYSIA	0.001%	98.396%
7966	ORIENTAL WATCH	0.001%	98.397%
7967	MICO LTD	0.001%	98.398%
7968	WONIK IPS CO LT	0.001%	98.399%
7969	KCTECH	0.001%	98.400%
7970	ALPHA CORP	0.001%	98.401%
7971	POSCO CHEMTECH	0.001%	98.402%
7972	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	98.403%
7973	MINATO BANK	0.001%	98.404%
7974	YG ENTERTAINMEN	0.001%	98.405%
7975	OENON HOLDINGS	0.001%	98.407%
7976	DAIKOKUTENBUSSA	0.001%	98.408%
7977	OILES CORPORATI	0.001%	98.409%
7978	DAI-ICHI SEIKO	0.001%	98.410%
7979	CHIP ENG SENG C	0.001%	98.411%
7980	INTERVEST OFFIC	0.001%	98.412%
7981	CARE PROPERTY I	0.001%	98.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	SHIMIZU BANK	0.001%	98.414%
7983	ASIA PACIFIC	0.001%	98.415%
7984	NAMHAE CHEMICAL	0.001%	98.416%
7985	TOCHIGI BANK	0.001%	98.417%
7986	SOGO MEDICAL CO	0.001%	98.418%
7987	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.419%
7988	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	98.420%
7989	GENTING PLANTA	0.001%	98.421%
7990	CHINA SANJIANG	0.001%	98.422%
7991	COMDIRECT BANK	0.001%	98.424%
7992	AARTI INDS	0.001%	98.425%
7993	DE LICACY INDUS	0.001%	98.426%
7994	HANNSTOUCH SOLU	0.001%	98.427%
7995	MERITZ FINANCIA	0.001%	98.428%
7996	ADITYA BIRLA CA	0.001%	98.429%
7997	NATUREX	0.001%	98.430%
7998	YP	0.001%	98.431%
7999	TOKYO ROPE MFG	0.001%	98.432%
8000	HARIM CO LTD	0.001%	98.433%
8001	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.434%
8002	KEY COFFEE INC	0.001%	98.435%
8003	NICE HOLDINGS C	0.001%	98.436%
8004	JU TENG INTERNA	0.001%	98.437%
8005	YOKOWO CO LTD	0.001%	98.438%
8006	GATEWAY LIFESTY	0.001%	98.439%
8007	KP TISSUE INC	0.001%	98.440%
8008	ZHONG AN REAL E	0.001%	98.441%
8009	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.442%
8010	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.444%
8011	RCF	0.001%	98.445%
8012	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.446%
8013	CATHEDRAL ENERG	0.001%	98.447%
8014	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.448%
8015	GEORGE KENT MAL	0.001%	98.449%
8016	HIGASHI NIHON H	0.001%	98.450%
8017	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.451%
8018	YINSON HOLDINGS	0.001%	98.452%
8019	BERJAYA SPORTS	0.001%	98.453%
8020	HOWA MACHINERY	0.001%	98.454%
8021	PNE WIND AG	0.001%	98.455%
8022	ICICI BANK	0.001%	98.456%
8023	CELSIA SA ESP	0.001%	98.457%
8024	CENTRAL CHINA S	0.001%	98.458%
8025	SUNDRAM FASTNER	0.001%	98.459%
8026	KOH YOUNG TECHN	0.001%	98.460%
8027	WISOL CO LTD	0.001%	98.461%
8028	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.462%
8029	FIRST GEN CORPO	0.001%	98.463%
8030	MONOGATARI CORP	0.001%	98.464%
8031	ZERIA PHARMACEU	0.001%	98.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	APPLIED DEVELOP	0.001%	98.466%
8033	CHINA ANIMATION	0.001%	98.468%
8034	SESA SPA	0.001%	98.469%
8035	EIKEN CHEMICAL	0.001%	98.470%
8036	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.471%
8037	MODERN LAND CHI	0.001%	98.472%
8038	TOYO KANETSU KK	0.001%	98.473%
8039	BUFAB AB	0.001%	98.474%
8040	GOLD ROAD RESOU	0.001%	98.475%
8041	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.476%
8042	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	98.477%
8043	TSURUMI MFG CO	0.001%	98.478%
8044	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.479%
8045	AKEBONO BRAKE I	0.001%	98.480%
8046	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.001%	98.481%
8047	JAPAN MATERIAL	0.001%	98.482%
8048	HOTAI MOTOR CO	0.001%	98.483%
8049	VIRGIN AUSTRALI	0.001%	98.484%
8050	BYGGMAX GROUP A	0.001%	98.485%
8051	VISTULA GROUP S	0.001%	98.486%
8052	SDL PLC	0.001%	98.487%
8053	ASIA HOLDINGS C	0.001%	98.488%
8054	TAKARA SHUZO CO	0.001%	98.489%
8055	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.490%
8056	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.491%
8057	ACHILLES CORP	0.001%	98.492%
8058	VILLAGE SUPERMA	0.001%	98.493%
8059	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.494%
8060	ASSYSTEM	0.001%	98.495%
8061	LECTRA SYSTEMES	0.001%	98.496%
8062	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.497%
8063	BOSIDENG INTL H	0.001%	98.498%
8064	BESALCO SA	0.001%	98.499%
8065	MALAYSIA MINING	0.001%	98.500%
8066	AMUSE INC	0.001%	98.502%
8067	YPSOMED HOLDING	0.001%	98.503%
8068	JALUX INC	0.001%	98.504%
8069	TIAN AN CHINA I	0.001%	98.505%
8070	BASTIDE LE CONF	0.001%	98.506%
8071	SUNG KWANG BEND	0.001%	98.507%
8072	BDO UNIBANK INC	0.001%	98.508%
8073	HINOKIYA	0.001%	98.509%
8074	CHINA SILVER GR	0.001%	98.510%
8075	KORTEK CORPN	0.001%	98.511%
8076	ONE LIBERTY PRO	0.001%	98.512%
8077	NEC CAPITAL SOL	0.001%	98.513%
8078	SOBHA LIMITED	0.001%	98.514%
8079	APN OUTDOOR GRO	0.001%	98.515%
8080	DAWNRAYS PHARMS	0.001%	98.516%
8081	INFO SVS INTL	0.001%	98.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.518%
8083	TAMEDIA AG	0.001%	98.519%
8084	IMF (AUSTRALIA)	0.001%	98.520%
8085	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.521%
8086	INTAGE INC	0.001%	98.522%
8087	G-RESOURCES GP	0.001%	98.523%
8088	HAKUTO CO	0.001%	98.524%
8089	KISCO CORP	0.001%	98.525%
8090	KYUNG DONG NAVI	0.001%	98.526%
8091	BELLE CORPORATI	0.001%	98.527%
8092	EVERBRIGHT SECU	0.001%	98.528%
8093	BANGKOK CHAIN H	0.001%	98.529%
8094	BETER BED HOLD	0.001%	98.530%
8095	STANDARD FOODS	0.001%	98.531%
8096	OHSHO FOOD SERV	0.001%	98.532%
8097	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.533%
8098	OPPENHEIMER HLD	0.001%	98.534%
8099	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.535%
8100	GIGASTORAGE COR	0.001%	98.536%
8101	GEK GROUP OF CO	0.001%	98.537%
8102	INFIGEN ENERGY	0.001%	98.538%
8103	TRUST TECH INC	0.001%	98.539%
8104	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.540%
8105	THINKWARE SYSTE	0.001%	98.541%
8106	RUSHYDRO PJSC ADR ADR	0.001%	98.542%
8107	UMH PROP INC	0.001%	98.543%
8108	CORONA CORP	0.001%	98.544%
8109	DANAL	0.001%	98.545%
8110	SANSHA ELECTRIC	0.001%	98.546%
8111	LI PENG ENTERPR	0.001%	98.547%
8112	NISSHA PRINTING	0.001%	98.548%
8113	KYOBO SECURITIE	0.001%	98.549%
8114	MORESCO CORP	0.001%	98.550%
8115	SHENGJING BANK	0.001%	98.551%
8116	SAKAI OVEX CO L	0.001%	98.552%
8117	RHI MAGNESITA N	0.001%	98.553%
8118	QSC AG	0.001%	98.554%
8119	SHIBAURA MECHAT	0.001%	98.555%
8120	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.556%
8121	DAOU DATA CORP	0.001%	98.557%
8122	OLYMPIC STEEL I	0.001%	98.558%
8123	MUHAK CO LTD	0.001%	98.559%
8124	EASTERN & ORIEN	0.001%	98.560%
8125	RYODEN TRADING	0.001%	98.561%
8126	KAMEDA SEIKA CO	0.001%	98.562%
8127	NORWAY ROYAL SA	0.001%	98.563%
8128	WILLDAN GROUP I	0.001%	98.564%
8129	MACAU LEGEND DE	0.001%	98.565%
8130	ONOKEN CO LTD	0.001%	98.566%
8131	mitsui Mining C	0.001%	98.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	WHAN IN PHARMAC	0.001%	98.568%
8133	CARDNO LIMITED	0.001%	98.569%
8134	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.570%
8135	CHINA MERCHANTS	0.001%	98.571%
8136	DOF ASA	0.001%	98.572%
8137	MARS ENGINEERIN	0.001%	98.573%
8138	BRACK CAPITAL P	0.001%	98.574%
8139	BUDIMEX	0.001%	98.575%
8140	OXLEY HOLDINGS	0.001%	98.576%
8141	NORTH MINING SH	0.001%	98.577%
8142	SIME DARBY BHD	0.001%	98.578%
8143	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	98.579%
8144	NCC GROUP LTD.	0.001%	98.580%
8145	KJB FINANCIAL G	0.001%	98.581%
8146	GS GLOBAL CORP	0.001%	98.582%
8147	SCALES CORP LTD	0.001%	98.583%
8148	TOP SPRING INTL	0.001%	98.584%
8149	INOVALIS REAL E	0.001%	98.585%
8150	HAPPINET CORP	0.001%	98.586%
8151	MIE KOTSU GP HL	0.001%	98.587%
8152	ALEXANDER FORBE	0.001%	98.588%
8153	Technopolis Oyj	0.001%	98.589%
8154	PLASTIVALOIRE	0.001%	98.590%
8155	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.591%
8156	ORIENT SEMICOND	0.001%	98.592%
8157	SHANDONG XINHUA	0.001%	98.593%
8158	HANSOL LCD INC	0.001%	98.594%
8159	PKP CARGO SA	0.001%	98.595%
8160	COSCO INTERNATI	0.001%	98.596%
8161	HANSEN TECHNOLO	0.001%	98.597%
8162	NAN HAI CORPORA	0.001%	98.598%
8163	AKR CORPORINDO	0.001%	98.599%
8164	FUJITA KANKO IN	0.001%	98.600%
8165	SEKERBANK	0.001%	98.601%
8166	DAIKEN CORP	0.001%	98.602%
8167	STRIDE STAPLED	0.001%	98.603%
8168	SHIBUSAWA W'HOU	0.001%	98.604%
8169	SINTEX PLASTICS	0.001%	98.605%
8170	QINGLING MOTORS	0.001%	98.606%
8171	LEALEA ENTERPRI	0.001%	98.607%
8172	CHINA XLX FERTI	0.001%	98.608%
8173	YUEXIU TRANSPOR	0.001%	98.608%
8174	UNIZYX HOLDING	0.001%	98.609%
8175	FINOLEX INDUSTR	0.001%	98.610%
8176	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.611%
8177	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.612%
8178	ASIA CEMENT CO	0.001%	98.613%
8179	LGI HOMES INC COMMON STOCK USD.01	0.001%	98.614%
8180	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.615%
8181	PACT GROUP HOLD	0.001%	98.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	PUBLIC FINANCIA	0.001%	98.617%
8183	ALE PROPERTY TR	0.001%	98.618%
8184	BANK PEMBANGUNA	0.001%	98.619%
8185	CENTURIA METROP	0.001%	98.620%
8186	JAMMU & KASHMIR	0.001%	98.621%
8187	CITY OFFICE REI	0.001%	98.622%
8188	KANTO TSUKUBA B	0.001%	98.623%
8189	SUN INTL LTD	0.001%	98.624%
8190	TOA CORP	0.001%	98.625%
8191	TOMOKU CO	0.001%	98.626%
8192	HANMI PHARM CO	0.001%	98.627%
8193	FORMOSA LABORAT	0.001%	98.628%
8194	DAEDUCK GDS	0.001%	98.629%
8195	EBARA JITSUGYO	0.001%	98.630%
8196	BANK PERMATA TB	0.001%	98.631%
8197	HOPEFLUENT GP H	0.001%	98.632%
8198	DONGKUK INDUSTR	0.001%	98.633%
8199	SIAM CITY CEMEN	0.001%	98.634%
8200	TCI CO LTD	0.001%	98.635%
8201	MINMETALS LAND	0.001%	98.636%
8202	SIERRA BANCORP COMMON STOCK	0.001%	98.637%
8203	KANSAI URBAN BA	0.001%	98.638%
8204	JAPAN CASH MACH	0.001%	98.639%
8205	AMADEUS FIRE AG	0.001%	98.640%
8206	EXMAR	0.001%	98.641%
8207	GOCOMPARE.COM G	0.001%	98.642%
8208	ANANDA DEVELOPM	0.001%	98.643%
8209	KITA-NIPPON BAN	0.001%	98.644%
8210	SANYO SHOKAI	0.001%	98.644%
8211	PARTNER COMMUNI	0.001%	98.645%
8212	DONGWON DEVELOP	0.001%	98.646%
8213	SHRIRAM CITY UN	0.001%	98.647%
8214	TK CORP	0.001%	98.648%
8215	ELETROP PAULO MET	0.001%	98.649%
8216	VINY THAI	0.001%	98.650%
8217	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.651%
8218	GUANGSHEN RAILW	0.001%	98.652%
8219	HOSA INTERNATIO	0.001%	98.653%
8220	KITO CORP	0.001%	98.654%
8221	mitsui HIGH TEC	0.001%	98.655%
8222	YOTAI REF	0.001%	98.656%
8223	HANJIN HEAVY IN	0.001%	98.657%
8224	SEKISUI PLASTIC	0.001%	98.658%
8225	ALUMINA LTD	0.001%	98.659%
8226	ELETROBRAS COMM	0.001%	98.660%
8227	REGAL REIT	0.001%	98.661%
8228	SUMMIT R/EST HL	0.001%	98.662%
8229	DAISAN BANK	0.001%	98.663%
8230	GUJARAT GAS LTD	0.001%	98.664%
8231	PTC INDIA LTD	0.001%	98.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	PFIZER LTD	0.001%	98.666%
8233	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.667%
8234	SKF AB	0.001%	98.667%
8235	HUISHANG BANK C	0.001%	98.668%
8236	STERLITE TECHNO	0.001%	98.669%
8237	GLORIOUS PROPER	0.001%	98.670%
8238	HELLENIC EXCH H	0.001%	98.671%
8239	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.672%
8240	NORTHWEST PIPE	0.001%	98.673%
8241	HANSOL PAPER CO	0.001%	98.674%
8242	DUNELM GROUP PL	0.001%	98.675%
8243	STARTS PROCEED	0.001%	98.676%
8244	EXCELSIOR MEDIC	0.001%	98.677%
8245	DAESANG HOLDING	0.001%	98.678%
8246	IMASEN ELEC IND	0.001%	98.679%
8247	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.680%
8248	JEOL	0.001%	98.681%
8249	SRE GROUP LTD	0.001%	98.682%
8250	OSAKA STEEL CO	0.001%	98.683%
8251	LIAN BENG GROUP	0.001%	98.684%
8252	SILVER LAKE RES	0.001%	98.685%
8253	TIME WARNER INC	0.001%	98.686%
8254	NEW PROVENANCE	0.001%	98.687%
8255	TACHIBANA ELETE	0.001%	98.687%
8256	SENSHU ELECTRIC	0.001%	98.688%
8257	CO-TECH	0.001%	98.689%
8258	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.690%
8259	PT PAN INDONESIA	0.001%	98.691%
8260	EVERTEC INC COMMON STOCK USD.01	0.001%	98.692%
8261	ALINCO INC	0.001%	98.693%
8262	TUAN SING HLDGS	0.001%	98.694%
8263	AFFIN HLDGS BHD	0.001%	98.695%
8264	CHN INTL CAP (H	0.001%	98.696%
8265	SIAM GLOBAL HOU	0.001%	98.697%
8266	PT PAKUWON JATI	0.001%	98.698%
8267	CSE GLOBAL LIMI	0.001%	98.699%
8268	ESSO(FRANCAISE)	0.001%	98.700%
8269	ALMA MEDIA CORP	0.001%	98.701%
8270	DOSHISHA CO	0.001%	98.702%
8271	NAGATANIEN CO L	0.001%	98.703%
8272	NIPPON COMMER D	0.001%	98.703%
8273	KLOVERN AB B SH	0.001%	98.704%
8274	MOSHIMOSHI HOTL	0.001%	98.705%
8275	VERSABANK	0.001%	98.706%
8276	GRENKELEASING A	0.001%	98.707%
8277	AVIC INTERNATIO	0.001%	98.708%
8278	CHUNGHWA PRECIS	0.001%	98.709%
8279	TELEFONICA BRAS	0.001%	98.710%
8280	FUJI PHARM CO L	0.001%	98.711%
8281	CHARTER HALL LO	0.001%	98.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	GRUPO AEROMEXIC	0.001%	98.713%
8283	BEIJING NORTH S	0.001%	98.714%
8284	KAIT	0.001%	98.715%
8285	L&K ENGINEERING	0.001%	98.716%
8286	NEWOCEAN ENERGY	0.001%	98.717%
8287	NZX LTD	0.001%	98.718%
8288	MESOBLAST LTD	0.001%	98.719%
8289	ON THE BEACH GR	0.001%	98.719%
8290	GLOBE UNION IND	0.001%	98.720%
8291	H+H INTERNATION	0.001%	98.721%
8292	AIPHONE CO	0.001%	98.722%
8293	CHINA CHEM&PHAR	0.001%	98.723%
8294	EAST CAPITAL EX	0.001%	98.724%
8295	EMPRESAS LA POL	0.001%	98.725%
8296	VARDHMAN TEXTIL	0.001%	98.726%
8297	C UYEMURA & CO	0.001%	98.727%
8298	COX & KINGS LTD	0.001%	98.728%
8299	HKBN LTD	0.001%	98.729%
8300	CATHAY CONST	0.001%	98.730%
8301	TOPBI INTERNATI	0.001%	98.731%
8302	ROBERTET SA	0.001%	98.732%
8303	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.732%
8304	KR A/GLASS	0.001%	98.733%
8305	ATOM CORPORATIO	0.001%	98.734%
8306	KAWADA TECHNOLO	0.001%	98.735%
8307	ROYAL BK SCOT G	0.001%	98.736%
8308	TAMRON CO LTD	0.001%	98.737%
8309	WASION METERS G	0.001%	98.738%
8310	RVH INC	0.001%	98.739%
8311	ECOPRO CO LTD	0.001%	98.740%
8312	GCI LIBERTY INC PREFERRED STOCK 5	0.001%	98.741%
8313	HAICHANG HOLDIN	0.001%	98.742%
8314	AIRPORT CITY LT	0.001%	98.743%
8315	HYUNDAI HCN CO	0.001%	98.744%
8316	WEIKENG INDUSTR	0.001%	98.745%
8317	GROUPE OPEN	0.001%	98.745%
8318	MITSUUROKO CO L	0.001%	98.746%
8319	MEGA LIFESCIENC	0.001%	98.747%
8320	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.748%
8321	PICO FAR EAST H	0.001%	98.749%
8322	GIKEN LTD	0.001%	98.750%
8323	FUSO PHARM	0.001%	98.751%
8324	PIDILITE INDUST	0.001%	98.752%
8325	UNIVERSAL ROBIN	0.001%	98.753%
8326	FREUND CORP	0.001%	98.754%
8327	STUDIO ALICE CO	0.001%	98.755%
8328	ACETO CORP COMMON STOCK USD.01	0.001%	98.756%
8329	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.001%	98.756%
8330	MELCO RESORTS &	0.001%	98.757%
8331	SESODA CORP	0.001%	98.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	AHRESTY CORP	0.001%	98.759%
8333	KEPCO PLANT SER	0.001%	98.760%
8334	BANGKOK LIFE AS	0.001%	98.761%
8335	CAPITAL ENVIRON	0.001%	98.762%
8336	NZ REFINING CO	0.001%	98.763%
8337	LIFETECH SCIENT	0.001%	98.764%
8338	CURRO HOLDINGS	0.001%	98.765%
8339	LE BELIER	0.001%	98.766%
8340	CITYCHAMP WATCH	0.001%	98.767%
8341	PADINI HLDGS BH	0.001%	98.767%
8342	SHN EXPRESSWAY	0.001%	98.768%
8343	KEIYO CO	0.001%	98.769%
8344	ARENA REIT	0.001%	98.770%
8345	DECEUNINCK	0.001%	98.771%
8346	GENIUS ELECTRON	0.001%	98.772%
8347	CHANNEL WELL TE	0.001%	98.773%
8348	GUJARAT STATE P	0.001%	98.774%
8349	RATCHTHANI	0.001%	98.775%
8350	SEOHEE CONSTRUC	0.001%	98.776%
8351	NITTO KOHKI CO	0.001%	98.776%
8352	THERMADOR GROUP	0.001%	98.777%
8353	THYE MING INDUS	0.001%	98.778%
8354	WHITESTONE REIT REIT USD.001	0.001%	98.779%
8355	CHUNG HWA PULP	0.001%	98.780%
8356	WEIQIAO TEXTILE	0.001%	98.781%
8357	MACA LIMITED	0.001%	98.782%
8358	RCR TOMLINSON L	0.001%	98.783%
8359	ENTRA ASA	0.001%	98.784%
8360	SUNWAY REAL EST	0.001%	98.785%
8361	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.786%
8362	ECLERX SERVICES	0.001%	98.786%
8363	GLOBAL&YUASA BA	0.001%	98.787%
8364	CHINA SUNSHINE	0.001%	98.788%
8365	ASIA STD INTL G	0.001%	98.789%
8366	SCHALTBAU HOLDI	0.001%	98.790%
8367	QUESTERRE ENERG	0.001%	98.791%
8368	IHLAS HOLDING	0.001%	98.792%
8369	JAPAN PETROLEUM	0.001%	98.793%
8370	LATTICE SEMICON	0.001%	98.794%
8371	NIPPON FINE CHE	0.001%	98.794%
8372	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.795%
8373	CHAIN STORE OKU	0.001%	98.796%
8374	DCM SHRIRAM LTD	0.001%	98.797%
8375	EASTERN POLYMER	0.001%	98.798%
8376	AVIC INTL HOLD	0.001%	98.799%
8377	BIOTEQUE CORP	0.001%	98.800%
8378	SK CHEMICALS	0.001%	98.801%
8379	BITTIUM OYJ	0.001%	98.802%
8380	HAN JIN TRANSP	0.001%	98.802%
8381	AICHI TOKEI DEN	0.001%	98.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	FURUSATO INDUST	0.001%	98.804%
8383	OPT HOLDING INC	0.001%	98.805%
8384	TOYO WHARF & W	0.001%	98.806%
8385	MEISEI INDUSTRI	0.001%	98.807%
8386	FENIX OUTDOOR I	0.001%	98.808%
8387	RENAISSANCE INC	0.001%	98.809%
8388	NIPPON DENWA SH	0.001%	98.810%
8389	BATU KAWAN BHD	0.001%	98.810%
8390	INTERNATIONAL S	0.001%	98.811%
8391	ANTON OILFIELD	0.001%	98.812%
8392	SYNLAIT MILK LT	0.001%	98.813%
8393	CYBERDYNE INC	0.001%	98.814%
8394	PROVIDENT FINAN	0.001%	98.815%
8395	GAMEVIL INC	0.001%	98.816%
8396	INBODY CO LTD	0.001%	98.817%
8397	DAIKOKU DENKI C	0.001%	98.818%
8398	EM-TECH CO LTD	0.001%	98.818%
8399	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.819%
8400	CIVEO CORP	0.001%	98.820%
8401	CHICONY POWER T	0.001%	98.821%
8402	GIANPLUS TECHN	0.001%	98.822%
8403	HANNSTAR BOARD	0.001%	98.823%
8404	SCORPIO BULKERS	0.001%	98.824%
8405	SEBANG CO LTD	0.001%	98.825%
8406	KUANGCHI SCIENC	0.001%	98.825%
8407	UNILEVER PLC	0.001%	98.826%
8408	ST. IVES PLC	0.001%	98.827%
8409	AIXTRON SE	0.001%	98.828%
8410	IRON FORCE INDU	0.001%	98.829%
8411	EVS BROADCAST E	0.001%	98.830%
8412	MICROBIO CO LTD	0.001%	98.831%
8413	NICHIDENBO	0.001%	98.832%
8414	FREIGHTCAR AMER	0.001%	98.833%
8415	GR ED L'ESPRESS	0.001%	98.833%
8416	KYOKUTO SECURIT	0.001%	98.834%
8417	ZINWELL CORP	0.001%	98.835%
8418	BOSCH LTD	0.001%	98.836%
8419	FAIRWOOD HOLDIN	0.001%	98.837%
8420	ELETROBRAS PREF	0.001%	98.838%
8421	OKABE CO	0.001%	98.839%
8422	CENTROTEC SUSTA	0.001%	98.840%
8423	SAMSUNG HEAVY I	0.001%	98.840%
8424	FUKUSHIMA BANK	0.001%	98.841%
8425	SOGEFI	0.001%	98.842%
8426	TAIWAN SOGO SHI	0.001%	98.843%
8427	GLOBE TRADE CEN	0.001%	98.844%
8428	PINGUELY-HAULOT	0.001%	98.845%
8429	RAMI LEVI CHAIN	0.001%	98.846%
8430	WIJAYA KARYA BE	0.001%	98.846%
8431	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	98.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	UNION BANK OF P	0.001%	98.848%
8433	INGHAMS GROUP L	0.001%	98.849%
8434	DIOS FASTIGHETE	0.001%	98.850%
8435	ANTENA 3 DE TEL	0.001%	98.851%
8436	PAYPOINT	0.001%	98.852%
8437	ATRIA GROUP PLC	0.001%	98.853%
8438	KANAGAWA CHUO K	0.001%	98.853%
8439	ARDMORE SHIPPIN	0.001%	98.854%
8440	SVI PCL-FOREIGN	0.001%	98.855%
8441	CLEARWATER SEAF	0.001%	98.856%
8442	L&F CO LTD	0.001%	98.857%
8443	TAEWOONG CO	0.001%	98.858%
8444	ESSEX BIO-TECHN	0.001%	98.859%
8445	AURAS TECHNOLOG	0.001%	98.859%
8446	CHILISIN ELECTR	0.001%	98.860%
8447	PENN VIRGINIA CORP COMMON STOCK	0.001%	98.861%
8448	CHINA ELEC OPTI	0.001%	98.862%
8449	NATCO PHARM	0.001%	98.863%
8450	SPRING REAL EST	0.001%	98.864%
8451	TSUDAKOMA CORP	0.001%	98.865%
8452	PVR LTD	0.001%	98.866%
8453	BRITANNIA INDUS	0.001%	98.866%
8454	AIRASIA X BHD	0.001%	98.867%
8455	DONGJIANG ENVIR	0.001%	98.868%
8456	NORWEGIAN FINAN	0.001%	98.869%
8457	VERBIO VEREINIG	0.001%	98.870%
8458	ALIMAK GROUP AB	0.001%	98.871%
8459	GUARARAPES CONF	0.001%	98.872%
8460	DISTELL GROUP L	0.001%	98.872%
8461	MIRLE AUTOMATIO	0.001%	98.873%
8462	LAOX CO	0.001%	98.874%
8463	OP FINANCIAL IN	0.001%	98.875%
8464	NISSHIN FUDOSAN	0.001%	98.876%
8465	ZTE CORP	0.001%	98.877%
8466	GRUPO FAMSA SA	0.001%	98.878%
8467	NOKIA CORP ADR	0.001%	98.878%
8468	SHIKIBO LTD	0.001%	98.879%
8469	WAKACHIKU CONST	0.001%	98.880%
8470	CHINA OCEANWIDE	0.001%	98.881%
8471	ORIENT OVERSEAS	0.001%	98.882%
8472	SOCOVEDSA SA	0.001%	98.883%
8473	MORITO CO	0.001%	98.884%
8474	CIA DE SANEAMEN	0.001%	98.884%
8475	ENNOCONN CORP	0.001%	98.885%
8476	TOC CO	0.001%	98.886%
8477	CHINA GREENLAND	0.001%	98.887%
8478	ELDERS LTD	0.001%	98.888%
8479	IMARKETKOREA IN	0.001%	98.889%
8480	ZENG HSING INDL	0.001%	98.889%
8481	ISRA VISION AG	0.001%	98.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	HILTON FOOD GRO	0.001%	98.891%
8483	BRIGHT SMART SE	0.001%	98.892%
8484	BEIJING URBAN C	0.001%	98.893%
8485	HANSAE	0.001%	98.894%
8486	EAST WEST BANKI	0.001%	98.895%
8487	COSCO CAPITAL I	0.001%	98.895%
8488	VILLAGE ROADSHO	0.001%	98.896%
8489	ANDHRA BANK	0.001%	98.897%
8490	ITALTILE	0.001%	98.898%
8491	DIGITAL ARTS IN	0.001%	98.899%
8492	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.900%
8493	AD WORKS CO LTD	0.001%	98.901%
8494	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.901%
8495	ATSUGI NYLON IN	0.001%	98.902%
8496	IHH HEALTHCARE	0.001%	98.903%
8497	KYODO PRINTING	0.001%	98.904%
8498	TEXWINCA HLDGS	0.001%	98.905%
8499	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	98.906%
8500	FEED ONE CO LTD	0.001%	98.906%
8501	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.907%
8502	KAPPAHL AB	0.001%	98.908%
8503	FALCO BIOSYSTEM	0.001%	98.909%
8504	T & K TOKA CO L	0.001%	98.910%
8505	SAMSUNG ENGINEE	0.001%	98.911%
8506	GUJARAT NARM	0.001%	98.912%
8507	PHOSAGRO OJSC	0.001%	98.912%
8508	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	98.913%
8509	DONGKUK STRUCTU	0.001%	98.914%
8510	SCHIBSTED ASA	0.001%	98.915%
8511	RENTIAN TECHNOL	0.001%	98.916%
8512	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.917%
8513	KAGOME CO, LTD	0.001%	98.917%
8514	HOPEWELL HIGHWA	0.001%	98.918%
8515	SHOWBOX CORP	0.001%	98.919%
8516	HUSQVARNA AB	0.001%	98.920%
8517	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.921%
8518	MARUZEN SHOWA U	0.001%	98.922%
8519	DR REDDYS LABS	0.001%	98.922%
8520	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.923%
8521	PUNCH INDUSTRY	0.001%	98.924%
8522	TUNAS BARU LAMP	0.001%	98.925%
8523	NONG SHIM HOLDI	0.001%	98.926%
8524	KYOSAN ELECTRIC	0.001%	98.927%
8525	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.928%
8526	LH FINANCIAL GR	0.001%	98.928%
8527	EUGENE INVS&SEC	0.001%	98.929%
8528	ADO PROPERTIES	0.001%	98.930%
8529	TAIWAN PCB TECH	0.001%	98.931%
8530	SANEI ARCHITECT	0.001%	98.932%
8531	NEXT CO LTD	0.001%	98.933%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	SHANGHAI FUDAN	0.001%	98.933%
8533	P S CORPORATION	0.001%	98.934%
8534	NIPPON CARBIDE	0.001%	98.935%
8535	HELLENIC PETROL	0.001%	98.936%
8536	NETENT AB	0.001%	98.937%
8537	FIRST TRACTOR C	0.001%	98.938%
8538	WOORI BANK SPON ADR ADR	0.001%	98.938%
8539	NICHIBAN CO	0.001%	98.939%
8540	F-SECURE OYJ	0.001%	98.940%
8541	ARTNATURE INC	0.001%	98.941%
8542	MANILA WATER CO	0.001%	98.942%
8543	MIE BANK LTD/TH	0.001%	98.943%
8544	DELTA-GALIL IND	0.001%	98.943%
8545	HELIOS TECHNO H	0.001%	98.944%
8546	FRANCE BED HOLD	0.001%	98.945%
8547	AREALINK CO LTD	0.001%	98.946%
8548	WATAMI FOOD SER	0.001%	98.947%
8549	ITOKI CORP	0.001%	98.947%
8550	BYUCKSAN CORP	0.001%	98.948%
8551	HYUNDAI CONSTRU	0.001%	98.949%
8552	HARBOUR CENTRE	0.001%	98.950%
8553	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.951%
8554	RENHE COMMERCIA	0.001%	98.952%
8555	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.952%
8556	NITTOC CONST CO	0.001%	98.953%
8557	SOCO INTERNATIO	0.001%	98.954%
8558	FERRARI NV	0.001%	98.955%
8559	KOREA REAL ESTA	0.001%	98.956%
8560	ISTYLE INC	0.001%	98.957%
8561	SAM KWANG GLASS	0.001%	98.957%
8562	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	98.958%
8563	AUCKLAND INTERN	0.001%	98.959%
8564	EMERSON PACIFIC	0.001%	98.960%
8565	KWANG DONG PHAR	0.001%	98.961%
8566	BANCO DE BOGOTA	0.001%	98.961%
8567	LAND & HOUSE PU	0.001%	98.962%
8568	ZIX CORP COMMON STOCK USD.01	0.001%	98.963%
8569	WELL SHIN TECHN	0.001%	98.964%
8570	ZIGEXN CO LTD	0.001%	98.965%
8571	SOFTBANK TECHNO	0.001%	98.966%
8572	CHEVALIER INTL	0.001%	98.966%
8573	TAIHO KOGYO	0.001%	98.967%
8574	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.968%
8575	PROACT IT GROUP	0.001%	98.969%
8576	TEXCELL	0.001%	98.970%
8577	VISI MEDIA ASIA	0.001%	98.970%
8578	ASTI	0.001%	98.971%
8579	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.972%
8580	CHINA AVIATION	0.001%	98.973%
8581	IJT TECHNOLOGY	0.001%	98.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	POONGSAN HOLDIN	0.001%	98.975%
8583	ARISAWA MFG CO	0.001%	98.975%
8584	JASMINE INTERNA	0.001%	98.976%
8585	OPERA SOFTWARE	0.001%	98.977%
8586	NICHIRIN CO LTD	0.001%	98.978%
8587	UNIVENTURES	0.001%	98.979%
8588	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.979%
8589	AUSTBROKERS HLD	0.001%	98.980%
8590	V-GUARD IND	0.001%	98.981%
8591	EVA PRECISION I	0.001%	98.982%
8592	CITY TELECOM (H	0.001%	98.983%
8593	WPP AUNZ LTD	0.001%	98.984%
8594	FIBROGEN INC COMMON STOCK USD.01	0.001%	98.984%
8595	WISETECH GLOBAL	0.001%	98.985%
8596	SHINKONG INSURA	0.001%	98.986%
8597	EVERGREEN INTL	0.001%	98.987%
8598	APT SATELLITE	0.001%	98.988%
8599	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.988%
8600	RIMO INTERNATIO	0.001%	98.989%
8601	NIPPON SHINYAKU	0.001%	98.990%
8602	YATAK VE YO	0.001%	98.991%
8603	ESUN HOLDINGS L	0.001%	98.992%
8604	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	98.992%
8605	ATTENDO AB	0.001%	98.993%
8606	MCDONALDS CO(JA	0.001%	98.994%
8607	QUABIT INMOBILI	0.001%	98.995%
8608	FONTERRA SHAREH	0.001%	98.996%
8609	SWEDOL AB	0.001%	98.996%
8610	TOYO SECURITIES	0.001%	98.997%
8611	GERRY WEBER INT	0.001%	98.998%
8612	HARDINGE INC	0.001%	98.999%
8613	AEON CREDIT SER	0.001%	99.000%
8614	RTX TELECOM	0.001%	99.001%
8615	CENTRAL SPORTS	0.001%	99.001%
8616	NIPPON YAKIN KO	0.001%	99.002%
8617	IMMSI SPA	0.001%	99.003%
8618	RECIPHARM AB	0.001%	99.004%
8619	CREATE SD HOLDI	0.001%	99.005%
8620	INDOFOOD CBP SU	0.001%	99.005%
8621	QST INT	0.001%	99.006%
8622	EMLAK KONUT GYO	0.001%	99.007%
8623	SUNONWEALTH ELE	0.001%	99.008%
8624	CHINA STRATEGIC	0.001%	99.009%
8625	YADEA GROUP HOL	0.001%	99.009%
8626	DAEJAN HOLDINGS	0.001%	99.010%
8627	KEC CORP	0.001%	99.011%
8628	ZIG SHENG INDL	0.001%	99.012%
8629	SHINY CHEMICAL	0.001%	99.013%
8630	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.013%
8631	SAWADA HOLDINGS	0.001%	99.014%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	THROMBOGENICS N	0.001%	99.015%
8633	SANOH INDUSTRIA	0.001%	99.016%
8634	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.017%
8635	STOCKMANN OYJ A	0.001%	99.017%
8636	HANSOL CHEMICAL	0.001%	99.018%
8637	RION CO LTD	0.001%	99.019%
8638	BELL SYSTEM24 H	0.001%	99.020%
8639	RIGNET INC COMMON STOCK USD.001	0.001%	99.021%
8640	G-7 HOLDINGS IN	0.001%	99.021%
8641	TOWER SEMICONDU	0.001%	99.022%
8642	CREATE RESTAURA	0.001%	99.023%
8643	SOLARTECH INTL	0.001%	99.024%
8644	CAPITAL ONE BAN	0.001%	99.025%
8645	NITTO SEIKO CO	0.001%	99.025%
8646	MATSUYA CO (TOK	0.001%	99.026%
8647	NAMESON	0.001%	99.027%
8648	NAKANO CORP/TOK	0.001%	99.028%
8649	BANK OF INDIA C	0.001%	99.029%
8650	NIHON TOKUSHU T	0.001%	99.029%
8651	VIATRON TECHNOL	0.001%	99.030%
8652	CHUKYO BANK	0.001%	99.031%
8653	TA ANN HOLDINGS	0.001%	99.032%
8654	SOLARTECH ENERG	0.001%	99.033%
8655	GRAND FORT	0.001%	99.033%
8656	GUJARAT FLUOROC	0.001%	99.034%
8657	LEASINVEST REAL	0.001%	99.035%
8658	GRO-BELS CO LTD	0.001%	99.036%
8659	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.037%
8660	GFT TECHNOLOGY	0.001%	99.037%
8661	INTL GAME SYSTE	0.001%	99.038%
8662	KMC KUEI MENG	0.001%	99.039%
8663	FEDERAL BANK LT	0.001%	99.040%
8664	FARMSCO	0.001%	99.040%
8665	ALTRAN TECHNOLO	0.001%	99.041%
8666	PLASSON INDUSTR	0.001%	99.042%
8667	DAIHATSU DIESEL	0.001%	99.043%
8668	SUGIMOTO & CO L	0.001%	99.044%
8669	JENTECH PRECISI	0.001%	99.044%
8670	WASKITA BETON P	0.001%	99.045%
8671	YUNGSHIN GLOBAL	0.001%	99.046%
8672	AJIS CO LTD	0.001%	99.047%
8673	KOATSU GAS KOGY	0.001%	99.048%
8674	CH KARNCHANG,FG	0.001%	99.048%
8675	VINDA INTERNATI	0.001%	99.049%
8676	LINK MOTION INC SPON ADR ADR USD.0001	0.001%	99.050%
8677	SINOSOFT TECHNO	0.001%	99.051%
8678	OPUS GROUP AB	0.001%	99.051%
8679	KOREA ELEC TERM	0.001%	99.052%
8680	GREEN SEAL HOLD	0.001%	99.053%
8681	KITANO CONST CO	0.001%	99.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	YEARIMDANG PUBL	0.001%	99.055%
8683	ZHENGZHOU COAL	0.001%	99.055%
8684	HIROSE ELECTRIC	0.001%	99.056%
8685	BING-GRAE	0.001%	99.057%
8686	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.058%
8687	YOMEISHU SEIZO	0.001%	99.059%
8688	LUNG YEN LIFE S	0.001%	99.059%
8689	QUANTA STORAGE	0.001%	99.060%
8690	TAIWAN FU HSING	0.001%	99.061%
8691	TECHNICOLOR	0.001%	99.062%
8692	SIRTEC INTERNAT	0.001%	99.062%
8693	LAMPRELL PLC	0.001%	99.063%
8694	UNITED BREWERIE	0.001%	99.064%
8695	INTILAND DEVPT	0.001%	99.065%
8696	HEUNGKUK FIRE&M	0.001%	99.066%
8697	PRIMO WATER CORP COMMON STOCK	0.001%	99.066%
8698	SYNTEC CONSTRUC	0.001%	99.067%
8699	SANRIO CO	0.001%	99.068%
8700	TIANJIN CAPITAL	0.001%	99.069%
8701	BIJOU BRIGITTE	0.001%	99.069%
8702	SARTORIUS STEDI	0.001%	99.070%
8703	MOBILEPHONE TEL	0.001%	99.071%
8704	KOMATSU WALL IN	0.001%	99.072%
8705	DELTA PROPERTY	0.001%	99.073%
8706	XP POWER LTD	0.001%	99.073%
8707	BWX LTD	0.001%	99.074%
8708	CUCKOO ELECTRON	0.001%	99.075%
8709	CIA DE LOCACAO	0.001%	99.076%
8710	K.C. TECH	0.001%	99.076%
8711	TELEKOM MALAYSI	0.001%	99.077%
8712	SAMLIP GENERAL	0.001%	99.078%
8713	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.079%
8714	CAIRO COMMUNICA	0.001%	99.080%
8715	SPIRE HEALTHCAR	0.001%	99.080%
8716	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.081%
8717	HARIMA CHEMICAL	0.001%	99.082%
8718	BOLSA DE VALOR	0.001%	99.083%
8719	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.083%
8720	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.084%
8721	ABG SUNDAL COLL	0.001%	99.085%
8722	TELEPIZZA SA	0.001%	99.086%
8723	MISAWA HOMES HO	0.001%	99.087%
8724	HNA HLDGS GP CO	0.001%	99.087%
8725	YFC-BONEAGLE EL	0.001%	99.088%
8726	RAMELIUS RESOUR	0.001%	99.089%
8727	YAHAGI CONST CO	0.001%	99.090%
8728	CENIT AG SYSTEM	0.001%	99.090%
8729	LA DORIA SPA	0.001%	99.091%
8730	RASSINI SAB DE	0.001%	99.092%
8731	TOVIS CO LTD	0.001%	99.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	ROCKY BRANDS INC COMMON STOCK	0.001%	99.093%
8733	GILLETTE INDIA	0.001%	99.094%
8734	SC ASSET CORPOR	0.001%	99.095%
8735	ASIA POLYMER	0.001%	99.096%
8736	AOC HOLDINGS IN	0.001%	99.097%
8737	SCHIBSTED ASA	0.001%	99.097%
8738	DNF	0.001%	99.098%
8739	SAFILO GROUP SP	0.001%	99.099%
8740	SUMISEKI HOLDIN	0.001%	99.100%
8741	ICHIA TECHNOLOG	0.001%	99.100%
8742	TURVO INTERNATI	0.001%	99.101%
8743	BANCO SANTANDER CHILE ADR ADR	0.001%	99.102%
8744	GENESIS LAND DE	0.001%	99.103%
8745	PARKSON RETAIL	0.001%	99.103%
8746	MINOR INTL	0.001%	99.104%
8747	SABATE DIOSOS	0.001%	99.105%
8748	SINKO INDUSTRIE	0.001%	99.106%
8749	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.106%
8750	TELE COLUMBUS A	0.001%	99.107%
8751	PARROT	0.001%	99.108%
8752	MARKETECH INTL	0.001%	99.109%
8753	NODA CORP	0.001%	99.110%
8754	SK TELECOM	0.001%	99.110%
8755	ADATA TECHNOLOG	0.001%	99.111%
8756	NISSUI PHARM CO	0.001%	99.112%
8757	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.113%
8758	XINJIANG XINXIN	0.001%	99.113%
8759	HSIN KUANG STEE	0.001%	99.114%
8760	LIFESTYLE CHINA	0.001%	99.115%
8761	CIE FINANCIER T	0.001%	99.116%
8762	MONEY3 CORP LTD	0.001%	99.116%
8763	PRONEXUS INC	0.001%	99.117%
8764	MIYAJI ENGINEER	0.001%	99.118%
8765	SUNGCHANG ENTER	0.001%	99.119%
8766	ASAHI PRINT	0.001%	99.119%
8767	HWASUNG INDUSTR	0.001%	99.120%
8768	KEPPEL TELECOM&	0.001%	99.121%
8769	CARLO CAVAZZI H	0.001%	99.122%
8770	EGUARANTEE INC.	0.001%	99.122%
8771	AEON CO. (M) BH	0.001%	99.123%
8772	HUGEL INC	0.001%	99.124%
8773	LACTO JAPAN CO	0.001%	99.125%
8774	SM INVESTMENTS	0.001%	99.125%
8775	SUNSPRING METAL	0.001%	99.126%
8776	CHINA ALL ACCES	0.001%	99.127%
8777	TACHIKAWA CORP	0.001%	99.128%
8778	ZONGTAI REAL ES	0.001%	99.128%
8779	LOTUS BAKERIES	0.001%	99.129%
8780	TONICHI CARLIFE	0.001%	99.130%
8781	HOTEL PROPERTY	0.001%	99.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	APCB INC	0.001%	99.131%
8783	SAMT CO LTD	0.001%	99.132%
8784	THURGAUER KANTO	0.001%	99.133%
8785	JAPAN PILE CORP	0.001%	99.134%
8786	OKINAWA CELLULA	0.001%	99.134%
8787	COWEN INC COMMON STOCK USD.01	0.001%	99.135%
8788	CYBERTAN TECHNO	0.001%	99.136%
8789	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.137%
8790	CAREER TECHNOLO	0.001%	99.137%
8791	NAGANO BANK	0.001%	99.138%
8792	MONEY PARTNERS	0.001%	99.139%
8793	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.140%
8794	SSANGYONG MOTOR	0.001%	99.140%
8795	HAESUNG DS	0.001%	99.141%
8796	SWCC SHOWA HOLD	0.001%	99.142%
8797	BASLER AG	0.001%	99.143%
8798	ABILITY ENTERPR	0.001%	99.143%
8799	KOMEDA HOLDINGS	0.001%	99.144%
8800	LIGHT S.A.	0.001%	99.145%
8801	ILSHIN SPINNING	0.001%	99.146%
8802	BGF RETAIL CO L	0.001%	99.146%
8803	SEIKO PMC CORP	0.001%	99.147%
8804	AKITA DRILLING	0.001%	99.148%
8805	KYUNGBANG LTD	0.001%	99.149%
8806	I-SENS INC	0.001%	99.149%
8807	KROSAKI CORP	0.001%	99.150%
8808	MAHLE METAL LEV	0.001%	99.151%
8809	HOME CENTER	0.001%	99.152%
8810	FUJIMI INC	0.001%	99.152%
8811	STO AG-PREFERRE	0.001%	99.153%
8812	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.154%
8813	DONGJIN SEMICHE	0.001%	99.155%
8814	ISC CO LTD	0.001%	99.155%
8815	LOPEZ HOLDINGS	0.001%	99.156%
8816	MATRIX CONCEPTS	0.001%	99.157%
8817	SAM YOUNG ELECT	0.001%	99.157%
8818	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.158%
8819	GODO STEEL	0.001%	99.159%
8820	HIRAMATSU INC	0.001%	99.160%
8821	MAHANAGAR GAS L	0.001%	99.160%
8822	DMS CO LTD	0.001%	99.161%
8823	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.162%
8824	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.163%
8825	MAEZAWA KYUSO I	0.001%	99.163%
8826	ASAHI ORGANIC C	0.001%	99.164%
8827	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.165%
8828	STARTEK INC	0.001%	99.166%
8829	MODERNLAND REAL	0.001%	99.166%
8830	LIANHUA SUPERMA	0.001%	99.167%
8831	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	KAROON GAS AUST	0.001%	99.168%
8833	TAIKISHA	0.001%	99.169%
8834	SHREE CEMENT LT	0.001%	99.170%
8835	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.171%
8836	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.171%
8837	REGIS HEALTHCAR	0.001%	99.172%
8838	KANEMATSU ELEC	0.001%	99.173%
8839	TAIMIDE TCH	0.001%	99.174%
8840	WESTAR ENERGY I	0.001%	99.174%
8841	AMOT INVESTMENT	0.001%	99.175%
8842	ORGANO	0.001%	99.176%
8843	ZENITAKA CORP	0.001%	99.176%
8844	THE BASIC HOUSE	0.001%	99.177%
8845	MAISONS FRANCE	0.001%	99.178%
8846	CAPITOL HEALTH	0.001%	99.179%
8847	AVANTI	0.001%	99.179%
8848	WUS PRINTD CIRC	0.001%	99.180%
8849	NAUTILUS MINERA	0.001%	99.181%
8850	RASSINI SAB DE	0.001%	99.182%
8851	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.182%
8852	ZZZMITSUI SUGAR	0.001%	99.183%
8853	SILICONWARE PRE	0.001%	99.184%
8854	RAUBEX GROUP LT	0.001%	99.184%
8855	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.185%
8856	YUNGJIN PHARMAC	0.001%	99.186%
8857	FORMOSA ADVANCE	0.001%	99.187%
8858	LIU CHONG HING	0.001%	99.187%
8859	PC PARTNER	0.001%	99.188%
8860	SHINYOUNG SECS	0.001%	99.189%
8861	CRH PLC	0.001%	99.189%
8862	PROTO CORP	0.001%	99.190%
8863	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.001%	99.191%
8864	HUNTSWORTH PLC	0.001%	99.192%
8865	ASIA CEMENT CHI	0.001%	99.192%
8866	INVESTORS TITLE CO COMMON STOCK	0.001%	99.193%
8867	HS INDUSTRIES C	0.001%	99.194%
8868	KURIMOTO	0.001%	99.195%
8869	SOFT-WORLD INTL	0.001%	99.195%
8870	HONG KONG AIRCR	0.001%	99.196%
8871	NCSOFT CORPN	0.001%	99.197%
8872	E INK HOLDINGS	0.001%	99.197%
8873	ECKERT & ZIEGLE	0.001%	99.198%
8874	GOLDLION HLDGS	0.001%	99.199%
8875	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.200%
8876	TAISEI LAMICK C	0.001%	99.200%
8877	MITSUBISHI PAPE	0.001%	99.201%
8878	DFS FURNITURE L	0.001%	99.202%
8879	MEC COMPANY LTD	0.001%	99.202%
8880	WONIK MATERIALS	0.001%	99.203%
8881	GUJARAT MINERAL	0.001%	99.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	E.I.D.-PARRY(IN	0.001%	99.205%
8883	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.205%
8884	PETRO RIO SA	0.001%	99.206%
8885	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.207%
8886	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.207%
8887	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.208%
8888	THINKING ELECTR	0.001%	99.209%
8889	MACATAWA BANK CORP COMMON STOCK	0.001%	99.210%
8890	WEST BANCORPORATION COMMON STOCK	0.001%	99.210%
8891	KANGDA INTERNAT	0.001%	99.211%
8892	NOSTRUM OIL & G	0.001%	99.212%
8893	EASTERN MEDIA	0.001%	99.212%
8894	MAX INDIA	0.001%	99.213%
8895	PALIBURG HOLDIN	0.001%	99.214%
8896	DI CORP	0.001%	99.215%
8897	UNION BANK OF I	0.001%	99.215%
8898	FJ NEXT CO LTD	0.001%	99.216%
8899	JAPAN BUSINESS	0.001%	99.217%
8900	CHUETSU PULP&PA	0.001%	99.217%
8901	NISSEI ASB MACH	0.001%	99.218%
8902	ID LOGISTICS GR	0.001%	99.219%
8903	NIHON CHOUZAI C	0.001%	99.220%
8904	ELBIT SYSTEMS L	0.001%	99.220%
8905	STAR PETROLEUM	0.001%	99.221%
8906	MAXVALU TOKAI C	0.001%	99.222%
8907	ITALIAN-THAI DE	0.001%	99.222%
8908	ZORLU ENRJI	0.001%	99.223%
8909	KITAGAWA IRON W	0.001%	99.224%
8910	FUNAI CONSULTIN	0.001%	99.224%
8911	mitsui matsushi	0.001%	99.225%
8912	NEL ASA	0.001%	99.226%
8913	ETRON TECHNOLOG	0.001%	99.227%
8914	HANKUK CARBON C	0.001%	99.227%
8915	ALEMBIC PHARMAC	0.001%	99.228%
8916	DELEK AUTOMOTIV	0.001%	99.229%
8917	EL AL ISRAEL AI	0.001%	99.229%
8918	EAGLE NICE INTE	0.001%	99.230%
8919	BIGBEN INTERACT	0.001%	99.231%
8920	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.232%
8921	SHIPPING CP IND	0.001%	99.232%
8922	BANQUE CANTONAL	0.001%	99.233%
8923	REBOSIS PROPERT	0.001%	99.234%
8924	POSCO ICT CO LT	0.001%	99.234%
8925	CHINA ELECTRIC	0.001%	99.235%
8926	TOA CORP	0.001%	99.236%
8927	TELSTRA CORP-AD	0.001%	99.236%
8928	RISO KAGAKU COR	0.001%	99.237%
8929	SONAE CAPITAL S	0.001%	99.238%
8930	CITIZENS INC COMMON STOCK	0.001%	99.239%
8931	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	NICHIDEN CORP	0.001%	99.240%
8933	TK DEVELOPMENT	0.001%	99.241%
8934	SEC CORPORATION	0.001%	99.241%
8935	HK INTL CONSTR	0.001%	99.242%
8936	ANADOLU SIGORTA	0.001%	99.243%
8937	TOYO RADIATOR C	0.001%	99.243%
8938	IDU CO.	0.001%	99.244%
8939	LAI SUN GARMENT	0.001%	99.245%
8940	TAIKO BANK	0.001%	99.246%
8941	CHINA MANMADE F	0.001%	99.246%
8942	SVENSKA CELLULO	0.001%	99.247%
8943	HIRAKAWA HEWTEC	0.001%	99.248%
8944	SUPALAI PCL-NVD	0.001%	99.248%
8945	CENTRAL SEC PAT	0.001%	99.249%
8946	KOPIN CORP COMMON STOCK USD.01	0.001%	99.250%
8947	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.250%
8948	REGIONAL REIT L	0.001%	99.251%
8949	GL SCIENCES	0.001%	99.252%
8950	ESPRINET SPA	0.001%	99.252%
8951	ORBIS	0.001%	99.253%
8952	LUMENS CO LTD	0.001%	99.254%
8953	COOLPAD GROUP L	0.001%	99.255%
8954	KNM GROUP BERHA	0.001%	99.255%
8955	IVE GROUP LTD	0.001%	99.256%
8956	PROMATE ELECTRO	0.001%	99.257%
8957	IWASAKI ELECTRI	0.001%	99.257%
8958	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.258%
8959	ERAWAN GROUP	0.001%	99.259%
8960	MALAYAN FLOUR M	0.001%	99.259%
8961	TOA OIL CO LTD	0.001%	99.260%
8962	JACKPOTJOY PLC	0.001%	99.261%
8963	MEIWA ESTATE CO	0.001%	99.261%
8964	NAKAMURAYA CO L	0.001%	99.262%
8965	TAKEEI CORPORAT	0.001%	99.263%
8966	GUJARAT ALKALIE	0.001%	99.263%
8967	KARO PHARMA AB	0.001%	99.264%
8968	ARIAKE JAPAN CO	0.001%	99.265%
8969	NL INDUSTRIES	0.001%	99.266%
8970	CHORI CO LTD	0.001%	99.266%
8971	TAIWAN HIGH SPE	0.001%	99.267%
8972	KUOYANG CONSTRU	0.001%	99.268%
8973	TAKAENOI	0.001%	99.268%
8974	BMTC GROUP INC	0.001%	99.269%
8975	PHARMAENGINE IN	0.001%	99.270%
8976	FAMUR SA	0.001%	99.270%
8977	CAPITAL FIRST L	0.001%	99.271%
8978	SATA SHOJI CORP	0.001%	99.272%
8979	GOLDEN LAND PRO	0.001%	99.272%
8980	FLOW TRADERS	0.001%	99.273%
8981	MINITUBISHI KAKO	0.001%	99.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	PIVOT TECHNOLOG	0.001%	99.274%
8983	SANYO ELEC RAIL	0.001%	99.275%
8984	FEINTOOL INTERN	0.001%	99.276%
8985	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	99.276%
8986	AEON CREDIT SER	0.001%	99.277%
8987	TOKMANNI GROUP	0.001%	99.278%
8988	BONHEUR ASA	0.001%	99.279%
8989	NAC CO LTD	0.001%	99.279%
8990	TA ENTERPRISE B	0.001%	99.280%
8991	SURYA CITRA MED	0.001%	99.281%
8992	SUNCALL CORP	0.001%	99.281%
8993	TOYO CORPORATIO	0.001%	99.282%
8994	FIRST SENSOR AG	0.001%	99.283%
8995	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.283%
8996	I-NET CORP	0.001%	99.284%
8997	ASTALDI	0.001%	99.285%
8998	OSK HOLDINGS BH	0.001%	99.285%
8999	NAKABAYASHI CO	0.001%	99.286%
9000	RENO DE MEDICI	0.001%	99.287%
9001	TAMA HOME CO LT	0.001%	99.287%
9002	SHINAGAWA FUEL	0.001%	99.288%
9003	SEVEN GROUP HLD	0.001%	99.289%
9004	MALAYSIAN PACIF	0.001%	99.289%
9005	TPV TECHNOLOGY	0.001%	99.290%
9006	YUSHIRO CHEMICA	0.001%	99.291%
9007	EXEL INDUSTRIES	0.001%	99.291%
9008	NIHON ESLEAD CO	0.001%	99.292%
9009	FORMOSAN RUBBER	0.001%	99.293%
9010	FURUNO ELECTRIC	0.001%	99.293%
9011	MANI INC	0.001%	99.294%
9012	KHON KAEN SUGAR	0.001%	99.295%
9013	PHX ENERGY SERV	0.001%	99.295%
9014	MOBILEZONE HOLD	0.001%	99.296%
9015	FUSION PARTNERS	0.001%	99.297%
9016	HAGIWARA ELECTR	0.001%	99.297%
9017	POYA CO LTD	0.001%	99.298%
9018	ITE TECH INC	0.001%	99.299%
9019	MINERA FRISCO S	0.001%	99.299%
9020	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.300%
9021	LANNA RESOURCES	0.001%	99.301%
9022	ELNUSA TBK	0.001%	99.302%
9023	HY LOK	0.001%	99.302%
9024	HATSUN AGRO	0.001%	99.303%
9025	TAKIRON CO	0.001%	99.304%
9026	ACTIA GROUP	0.001%	99.304%
9027	OSAKA ORGANIC C	0.001%	99.305%
9028	MEIWACORPORATIO	0.001%	99.306%
9029	NEC NETWK & SYS	0.001%	99.306%
9030	CNA FIREFE	0.001%	99.307%
9031	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.308%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	PACIFIC HOSPITA	0.001%	99.308%
9033	OTOKAR OTOMOTIV	0.001%	99.309%
9034	OPTRONTEC INC	0.001%	99.310%
9035	KANADEN CORP	0.001%	99.310%
9036	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.311%
9037	NAPHTHA ISRAEL	0.001%	99.312%
9038	GOLFZON CO LTD	0.001%	99.312%
9039	SKELLERUP HOLDI	0.001%	99.313%
9040	LAURENT-PERRIER	0.001%	99.314%
9041	VANACHAI GROUP	0.001%	99.314%
9042	AUSTRALIAN UNIT	0.001%	99.315%
9043	UNIQUE ENGINEER	0.001%	99.316%
9044	URTHECAST CORP	0.001%	99.316%
9045	GUJARAT PIPAVAV	0.001%	99.317%
9046	ENERGY DEVELOP	0.001%	99.318%
9047	SHELL REFINING(0.001%	99.318%
9048	HARBIN BANK CO	0.001%	99.319%
9049	KENON HLDGS LTD	0.001%	99.319%
9050	NIEN MADE ENTER	0.001%	99.320%
9051	MIRAE ASSET LIF	0.001%	99.321%
9052	SHINKAWA	0.001%	99.321%
9053	MAGMA FINCORP L	0.001%	99.322%
9054	BORUSAN BORU	0.001%	99.323%
9055	RM PLC	0.001%	99.323%
9056	KOHSOKU CORP	0.001%	99.324%
9057	CLEANUP CORP	0.001%	99.325%
9058	CRCC HIGH-TECH	0.001%	99.325%
9059	MORY INDUSTRIES	0.001%	99.326%
9060	DAE WON KANG UP	0.001%	99.327%
9061	CLS HOLDINGS PL	0.001%	99.327%
9062	GUOLIAN SECURIT	0.001%	99.328%
9063	TOYO ELECTRIC	0.001%	99.329%
9064	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.329%
9065	KIRKLAND S INC COMMON STOCK	0.001%	99.330%
9066	SBS MEDIA HOLDI	0.001%	99.331%
9067	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.331%
9068	CHUANGS CONS IN	0.001%	99.332%
9069	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.333%
9070	TEST RESEARCH I	0.001%	99.333%
9071	ACCOR	0.001%	99.334%
9072	ALPS LOGISTICS	0.001%	99.335%
9073	DR HOENLE AG	0.001%	99.335%
9074	ARGAN SA	0.001%	99.336%
9075	ES-CON JAPAN LT	0.001%	99.337%
9076	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.337%
9077	TECK RESOURCES	0.001%	99.338%
9078	KISWIRE LTD	0.001%	99.339%
9079	RAYSEARCH LABOR	0.001%	99.339%
9080	VITEC HLDG	0.001%	99.340%
9081	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	MATSUI CONST CO	0.001%	99.341%
9083	SUNJIN	0.001%	99.342%
9084	UFLEX LTD	0.001%	99.342%
9085	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.343%
9086	MARVELOUS AQL I	0.001%	99.344%
9087	TOA DORO KOGYO	0.001%	99.344%
9088	ISOLITE INSULAT	0.001%	99.345%
9089	RHYTHM WATCH CO	0.001%	99.346%
9090	ROHM CO	0.001%	99.346%
9091	HELBOR EMPREEND	0.001%	99.347%
9092	OLAV THON EIEND	0.001%	99.348%
9093	BAYSIDE LAND CO	0.001%	99.348%
9094	TV AZTECA	0.001%	99.349%
9095	JAPAN KENZAI CO	0.001%	99.350%
9096	TOKYO ELECTRON	0.001%	99.350%
9097	ASKA PHARMACEU	0.001%	99.351%
9098	INTGRTD SVC	0.001%	99.352%
9099	HUONS CO LTD	0.001%	99.352%
9100	ALICO INC COMMON STOCK USD1.0	0.001%	99.353%
9101	RIGHT-ON CO	0.001%	99.354%
9102	KINKI NIPPON TO	0.001%	99.354%
9103	TIPCO ASPHALT P	0.001%	99.355%
9104	SWEDISH ORPHAN	0.001%	99.355%
9105	WALTON ADVANCED	0.001%	99.356%
9106	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.357%
9107	MPI CORPORATION	0.001%	99.357%
9108	AKER AMERICAN S	0.001%	99.358%
9109	CONCORD SECURIT	0.001%	99.359%
9110	HADERA PAPER LT	0.001%	99.359%
9111	NITTOKU ENG CO	0.001%	99.360%
9112	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.361%
9113	YAT SING HOLDIN	0.001%	99.361%
9114	SUPREMEX INC	0.001%	99.362%
9115	SHIN NIPPON AIR	0.001%	99.363%
9116	CONVOY FINANCIA	0.001%	99.363%
9117	ERM POWER LTD	0.001%	99.364%
9118	MASTER GLORY GR	0.001%	99.364%
9119	TER BEKE SA	0.001%	99.365%
9120	NIPPON CONCRETE	0.001%	99.366%
9121	FLEURY MICHON	0.001%	99.366%
9122	MAXIS BHD	0.001%	99.367%
9123	JANOME SEWING M	0.001%	99.368%
9124	SINCERE NAVIGAT	0.001%	99.368%
9125	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.369%
9126	CABCHARGE AUSTR	0.001%	99.370%
9127	CENTURY CITY IN	0.001%	99.370%
9128	INTERTRUST NV	0.001%	99.371%
9129	TI FINANCIAL HO	0.001%	99.372%
9130	KARDEMIR KARABU	0.001%	99.372%
9131	GRUH FINANCE	0.001%	99.373%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	TAKAMATSU CONS	0.001%	99.373%
9133	FUKUI COMPUTER	0.001%	99.374%
9134	SHENYIN WANGUO(0.001%	99.375%
9135	INTERPARK CORP	0.001%	99.375%
9136	COLUMBUS A/S	0.001%	99.376%
9137	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.377%
9138	HARIM HOLDINGS	0.001%	99.377%
9139	NISHIKAWA RUBBE	0.001%	99.378%
9140	BR PROPERTIES S	0.001%	99.378%
9141	HYUNDAI BNG STE	0.001%	99.379%
9142	REIS INC COMMON STOCK USD.01	0.001%	99.380%
9143	HOUSTON WIRE &	0.001%	99.380%
9144	ALIO GOLD INC	0.001%	99.381%
9145	AGABANG&COMPANY	0.001%	99.382%
9146	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.382%
9147	ASCENCIO	0.001%	99.383%
9148	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.384%
9149	MIX TELEMATICS	0.001%	99.384%
9150	KALPATARU POWER	0.001%	99.385%
9151	HOKUETSU INDS C	0.001%	99.385%
9152	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.386%
9153	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.387%
9154	MEITO SANGYO CO	0.001%	99.387%
9155	MICROPORT SCIEN	0.001%	99.388%
9156	GUANGDONG KELON	0.001%	99.389%
9157	CHINA MODERN DA	0.001%	99.389%
9158	REGINA MIRACLE	0.001%	99.390%
9159	GRUPO AVAL ACCI	0.001%	99.391%
9160	NIPPON SHARYO	0.001%	99.391%
9161	SHINING BUILDIN	0.001%	99.392%
9162	NIEN HSING TEXT	0.001%	99.392%
9163	HEUNG-A SHIPPIN	0.001%	99.393%
9164	FOOSUNG CO LTD	0.001%	99.394%
9165	BIMB HLDGS BERH	0.001%	99.394%
9166	NORDJYSKE BANK	0.001%	99.395%
9167	CHIA HSIN CEMEN	0.001%	99.396%
9168	DEOLEO SA	0.001%	99.396%
9169	SALIM IVOMAS	0.001%	99.397%
9170	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.397%
9171	MANDALAY RESOUR	0.001%	99.398%
9172	GRAND KOREA LEI	0.001%	99.399%
9173	HASTINGS GROUP	0.001%	99.399%
9174	GOLDMONEY INC	0.001%	99.400%
9175	TAIWAN CHINSAN	0.001%	99.400%
9176	ASAHI KOGYOSHA	0.001%	99.401%
9177	ITC PROPERTIES	0.001%	99.402%
9178	FORMOSAN UNION	0.001%	99.402%
9179	HONEYS CO LTD	0.001%	99.403%
9180	TOREX SEMICONDU	0.001%	99.404%
9181	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	DONGSUNG HOLDIN	0.001%	99.405%
9183	EIDAI CO.LTD.	0.001%	99.405%
9184	NEW HOPE CORP	0.001%	99.406%
9185	EXCEL CO LTD	0.001%	99.407%
9186	AIRPORT FACILIT	0.001%	99.407%
9187	YUANSHENGTAI DA	0.001%	99.408%
9188	PJT PARTNERS INC A COMMON STOCK	0.001%	99.409%
9189	PEET LIMITED	0.001%	99.409%
9190	MR MAX CORP	0.001%	99.410%
9191	Minerva SA	0.001%	99.410%
9192	SANKYO SEIKO CO	0.001%	99.411%
9193	MARUBUN CORP	0.001%	99.412%
9194	TOKYU RECREATIO	0.001%	99.412%
9195	U-SHIN	0.001%	99.413%
9196	TAKARA PRINTING	0.001%	99.413%
9197	WANG ON GROUP	0.001%	99.414%
9198	ALTISOURCE PORT	0.001%	99.415%
9199	DORO AB	0.001%	99.415%
9200	SHANGHAI DASHEN	0.001%	99.416%
9201	YOULCHON CHEMIC	0.001%	99.417%
9202	HYUNDAI CORP	0.001%	99.417%
9203	SPARX ASSET MAN	0.001%	99.418%
9204	REJECT SHOP LTD	0.001%	99.418%
9205	DYNAGREEN ENVIR	0.001%	99.419%
9206	SREI INFRASTRUC	0.001%	99.420%
9207	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.420%
9208	YEONG GUAN ENER	0.001%	99.421%
9209	DADI EARLY	0.001%	99.421%
9210	FDM GROUP PLC	0.001%	99.422%
9211	SEOHAN CO LTD	0.001%	99.423%
9212	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.423%
9213	EHWA TECHNOLOGI	0.001%	99.424%
9214	VERSO CORP A COMMON STOCK	0.001%	99.425%
9215	HO TUNG CHEMICA	0.001%	99.425%
9216	ACBEL POLYTECH	0.001%	99.426%
9217	SCHAFFNER HOLDI	0.001%	99.426%
9218	LUBELSKI WEGIEL	0.001%	99.427%
9219	MITANI SEKISAN	0.001%	99.428%
9220	GLOBAL MIXED MO	0.001%	99.428%
9221	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.429%
9222	ING BANK SLASKI	0.001%	99.429%
9223	POWER LOGICS	0.001%	99.430%
9224	JAPAN TRASCITY	0.001%	99.431%
9225	KORADIOR HOLDIN	0.001%	99.431%
9226	TOHO CO LTD	0.001%	99.432%
9227	EKORNES ASA	0.001%	99.432%
9228	WAI KEE HOLDING	0.001%	99.433%
9229	MUCKLOW(A&J) GR	0.001%	99.434%
9230	TAKISAWA MACHIN	0.001%	99.434%
9231	RESILUX	0.001%	99.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	TOWER BERSAMA I	0.001%	99.435%
9233	CNQC INTERNATIO	0.001%	99.436%
9234	MEIKO NETWORK J	0.001%	99.437%
9235	HONG FOK CORP	0.001%	99.437%
9236	IWATSUKA CONFEC	0.001%	99.438%
9237	AVANCE GAS HOLD	0.001%	99.438%
9238	MAZOR ROBOTICS	0.001%	99.439%
9239	S&T DYNAMICS CO	0.001%	99.440%
9240	GAFISA SA	0.001%	99.440%
9241	STAMFORD LAND	0.001%	99.441%
9242	ASPO OYJ	0.001%	99.441%
9243	KIER GROUP	0.001%	99.442%
9244	EMPERIA HOLDING	0.001%	99.443%
9245	TAKAOKA TOKO HL	0.001%	99.443%
9246	SHINSEGAE FOOD	0.001%	99.444%
9247	UNION BK OF TAI	0.001%	99.444%
9248	OUG HOLDING	0.001%	99.445%
9249	ZHONGYU GAS HOL	0.001%	99.446%
9250	ASCENDAS INDIA	0.001%	99.446%
9251	SANKO METAL IND	0.001%	99.447%
9252	NIP AIR CON	0.001%	99.447%
9253	JW HOLDINGS COR	0.001%	99.448%
9254	FIRST BANK OF T	0.001%	99.449%
9255	BK OF GREECE	0.001%	99.449%
9256	SERVCORP	0.001%	99.450%
9257	CHAMBAL FER	0.001%	99.450%
9258	EQT HOLDINGS LT	0.001%	99.451%
9259	SUZLON ENERGY L	0.001%	99.452%
9260	MARUSAN SECUR	0.001%	99.452%
9261	VETOQUINOL SA	0.001%	99.453%
9262	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.453%
9263	WESTGOLD RESOUR	0.001%	99.454%
9264	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.455%
9265	LOJAS AMERICANA	0.001%	99.455%
9266	OCEANA GROUP LT	0.001%	99.456%
9267	HILAN LTD	0.001%	99.456%
9268	FANG HOLDINGS LTD ADR ADR	0.001%	99.457%
9269	BASSO INDUSTRY	0.001%	99.457%
9270	COSEL CO	0.001%	99.458%
9271	BANGKOK BANK	0.001%	99.459%
9272	ALPHA SYSTEMS I	0.001%	99.459%
9273	ESSITY AKTIEBOL	0.001%	99.460%
9274	KAWASAN INDS JA	0.001%	99.460%
9275	RELIANCE HOME F	0.001%	99.461%
9276	XINYUAN REAL ES	0.001%	99.462%
9277	OCTODEC	0.001%	99.462%
9278	BEST PACIFIC IN	0.001%	99.463%
9279	SHINWA KAIUN	0.001%	99.463%
9280	KH VATEC	0.001%	99.464%
9281	NS SHOPPING CO	0.001%	99.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	HUA HAN BIO-PHA	0.001%	99.465%
9283	JUSUNG ENGINEER	0.001%	99.466%
9284	KSH HOLDINGS LT	0.001%	99.466%
9285	HEXAGON COMPOSI	0.001%	99.467%
9286	VIEL ET COMPAGN	0.001%	99.467%
9287	MAEZAWA KASEI I	0.001%	99.468%
9288	WERELDHAVE BELG	0.001%	99.469%
9289	VIOHALCO SA	0.001%	99.469%
9290	ALLAHABAD BANK	0.001%	99.470%
9291	CITIC ENVIR	0.001%	99.470%
9292	ISU CHEMICAL	0.001%	99.471%
9293	TEIKOKU TSUSHIN	0.001%	99.472%
9294	CAPITALAND MALA	0.001%	99.472%
9295	KORDSA TEKNIK T	0.001%	99.473%
9296	TOKYO KEIKI INC	0.001%	99.473%
9297	SAPPE PCL	0.001%	99.474%
9298	LPKF LASER & EL	0.001%	99.474%
9299	FUJIJURA RUBBER	0.001%	99.475%
9300	KEPCO ENGINEERI	0.001%	99.476%
9301	DATALOGIC SPA	0.001%	99.476%
9302	SOUNDWILL HOLDI	0.001%	99.477%
9303	FORFARMERS NV	0.001%	99.477%
9304	SPACE CO LTD	0.001%	99.478%
9305	CHUGAI RO CO LT	0.001%	99.478%
9306	SIAM FUTURE DEV	0.001%	99.479%
9307	TIGA PILAR SEJA	0.001%	99.480%
9308	JAPAN ASIA GROU	0.001%	99.480%
9309	AVON RUBBER	0.001%	99.481%
9310	HIMACHAL FUTURI	0.001%	99.481%
9311	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.482%
9312	INNER MONGOLIA	0.001%	99.482%
9313	CEMENTOS ARGOS	0.001%	99.483%
9314	ALVIVA HOLDINGS	0.001%	99.484%
9315	BW PLANTATION	0.001%	99.484%
9316	SABANA SHARIAH	0.001%	99.485%
9317	ADCORP HLDGS	0.001%	99.485%
9318	COPEL PARANA EN	0.001%	99.486%
9319	MAMEZOU	0.001%	99.486%
9320	AMATA CORP PUBL	0.001%	99.487%
9321	HIRANO TECSEED	0.001%	99.488%
9322	AIDA ENGINEERIN	0.001%	99.488%
9323	BUMRUNGRAD HOPT	0.001%	99.489%
9324	ATTACQ LTD	0.001%	99.489%
9325	STAR CRUISES LT	0.001%	99.490%
9326	ULTRALIFE CORP COMMON STOCK USD.1	0.001%	99.490%
9327	GUN EI CHEM IND	0.001%	99.491%
9328	CIRCASSIA PHARM	0.001%	99.492%
9329	LAGERCANTZ GRO	0.001%	99.492%
9330	BANK OF KOCHI L	0.001%	99.493%
9331	SEPTENI CO LTD	0.001%	99.493%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	AMS AG	0.001%	99.494%
9333	AKATSUKI	0.001%	99.494%
9334	CTT-CORREIOS DE	0.001%	99.495%
9335	STAR MICA CO LT	0.001%	99.495%
9336	TOSHO PRINTING	0.001%	99.496%
9337	PLAZZA AG REG A	0.001%	99.497%
9338	ROMANDE ENERGIE	0.001%	99.497%
9339	HUMAX CO LTD	0.001%	99.498%
9340	FUJIKURA KASEI	0.001%	99.498%
9341	CLINUVEL PHARM	0.001%	99.499%
9342	ENF TECHNOLOGY	0.001%	99.499%
9343	SER EDUCACIONAL	0.001%	99.500%
9344	JNBY DESIGN LTD	0.001%	99.501%
9345	TOP FRONTIER IN	0.001%	99.501%
9346	ANADOLU CAM	0.001%	99.502%
9347	DAEHAN STEEL CO	0.001%	99.502%
9348	SAGAX AB	0.001%	99.503%
9349	FOURLIS S.A.	0.001%	99.503%
9350	TOTAL ACCESS CO	0.001%	99.504%
9351	ALTECH CORP	0.001%	99.504%
9352	SUPERLOOP LTD	0.001%	99.505%
9353	UNIVERSAL ENTER	0.001%	99.506%
9354	CHIYODA CO	0.001%	99.506%
9355	JAGRAN PRAKASHA	0.001%	99.507%
9356	MILLS ESTRUTURA	0.001%	99.507%
9357	XUNLEI LTD ADR ADR USD.00025	0.001%	99.508%
9358	NHPC LTD	0.001%	99.508%
9359	ANHUI EXPRESSWA	0.001%	99.509%
9360	FOGO DE CHAO IN	0.001%	99.509%
9361	DHIPAYA INSURAN	0.001%	99.510%
9362	BANK TABUNGAN N	0.001%	99.511%
9363	TOMOE ENGINEERI	0.001%	99.511%
9364	UNION TOOL CO	0.001%	99.512%
9365	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.512%
9366	TONG YANG CEMEN	0.001%	99.513%
9367	SEMPERIT AG HOL	0.001%	99.513%
9368	EO TECHNICS CO	0.001%	99.514%
9369	QAF LTD	0.001%	99.514%
9370	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.001%	99.515%
9371	KATO WORKS CO	0.001%	99.515%
9372	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.516%
9373	PEGASUS HAVA TA	0.001%	99.517%
9374	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.517%
9375	DAIHAN	0.001%	99.518%
9376	CRUCIALTEC CO L	0.001%	99.518%
9377	KUNSUL CHEM IND	0.001%	99.519%
9378	RASA INDUSTRIES	0.001%	99.519%
9379	SHOFU INC	0.001%	99.520%
9380	UNITECH LIMITED	0.001%	99.520%
9381	ZENITRON CORP	0.001%	99.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	IWAKI & CO LTD	0.001%	99.521%
9383	SIME DARBY PROP	0.001%	99.522%
9384	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.522%
9385	CIA ENERGETICA	0.001%	99.523%
9386	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.524%
9387	SEALINK TRAVEL	0.001%	99.524%
9388	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.001%	99.525%
9389	KAWASUMI LABS I	0.001%	99.525%
9390	PHOENIX SATELLI	0.001%	99.526%
9391	AUDIX CORP	0.001%	99.526%
9392	NEOWIZ CORP	0.001%	99.527%
9393	TIVOLI A/S	0.001%	99.527%
9394	CHONGKUNDANG	0.001%	99.528%
9395	HANSHIN CONSTRU	0.001%	99.528%
9396	NEXEN CORPORATI	0.001%	99.529%
9397	MIDLAND REALTY	0.001%	99.529%
9398	TELEFONICA CZEC	0.001%	99.530%
9399	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.531%
9400	SAN HOLDINGS, I	0.001%	99.531%
9401	SAMMOK S-FORM C	0.001%	99.532%
9402	COREMAX	0.001%	99.532%
9403	UNICHEM LABS	0.001%	99.533%
9404	OHASHI TECHNICA	0.001%	99.533%
9405	FLEETWOOD CORP	0.001%	99.534%
9406	NORCROS PLC	0.001%	99.534%
9407	SUPERMAX CORPOR	0.001%	99.535%
9408	CHINA GREENFRES	0.001%	99.535%
9409	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.536%
9410	SAMCHULLY	0.001%	99.536%
9411	SERCO GROUP	0.001%	99.537%
9412	INUI GLOBAL LOG	0.001%	99.537%
9413	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	99.538%
9414	SVENSKA HANDELS	0.001%	99.539%
9415	AUSTEM	0.001%	99.539%
9416	MAEDA KOSEN CO.	0.001%	99.540%
9417	EL.EN. SPA	0.001%	99.540%
9418	HANIL E-HWA CO	0.001%	99.541%
9419	TECHNOVATOR INT	0.001%	99.541%
9420	GENERAL INTERFA	0.001%	99.542%
9421	BANK BUKOPIN PT	0.001%	99.542%
9422	G SHANK ENTERPR	0.001%	99.543%
9423	ABOITIZ POWER C	0.001%	99.543%
9424	CSS INDUSTRIES	0.001%	99.544%
9425	EDREAMS ODIGEO	0.001%	99.544%
9426	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.545%
9427	CROPENERGIES AG	0.001%	99.545%
9428	NICE INFORMATIO	0.001%	99.546%
9429	STRAITS TRADING	0.001%	99.546%
9430	CAPIO AB	0.001%	99.547%
9431	E TEC E&C LTD	0.001%	99.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	99.548%
9433	MAGNUM BERHAD	0.001%	99.549%
9434	AREZZO INDUSTRI	0.001%	99.549%
9435	TMK PAO GDR REG S GDR	0.001%	99.550%
9436	HKC HOLDINGS LT	0.001%	99.550%
9437	LOVISA HOLDINGS	0.001%	99.551%
9438	ENERGA SA	0.001%	99.551%
9439	SOLARIA ENERGIA	0.001%	99.552%
9440	LANDS END INC COMMON STOCK USD.01	0.001%	99.552%
9441	F&F COMPANY	0.001%	99.553%
9442	GREAT PANTHER S	0.001%	99.553%
9443	RINGER HUT CO L	0.001%	99.554%
9444	CANVEST ENVIRON	0.001%	99.554%
9445	ACADEMEDIA AB	0.001%	99.555%
9446	PRAKASH INDUSTR	0.001%	99.555%
9447	CYIENT LIMITED	0.001%	99.556%
9448	KI-STAR REAL ES	0.001%	99.556%
9449	3M INDIA LTD	0.001%	99.557%
9450	CHINA PIONEER P	0.001%	99.557%
9451	COLABOR GROUP I	0.001%	99.558%
9452	DAIDO KOGYO CO	0.001%	99.558%
9453	KINKO OPTICAL C	0.001%	99.559%
9454	COMP ENG & CONS	0.001%	99.560%
9455	LIBBEY INC COMMON STOCK USD.01	0.001%	99.560%
9456	PILIPINAS SHELL	0.001%	99.561%
9457	EUROCASH SA	0.001%	99.561%
9458	BERLI JUCKER CO	0.001%	99.562%
9459	YONDENKO CORP	0.001%	99.562%
9460	DUSTIN GROUP AB	0.001%	99.563%
9461	RAFFLES EDUCATI	0.001%	99.563%
9462	NIHON DENKEI CO	0.001%	99.564%
9463	RADIUM LIFE TEC	0.001%	99.564%
9464	SANYO TRADING C	0.001%	99.565%
9465	CK POWER PCL	0.001%	99.565%
9466	TOFAS TURK OTOM	0.001%	99.566%
9467	ADO Group Ltd	0.001%	99.566%
9468	CHIHO-TIANDE GR	0.001%	99.567%
9469	SINDO RICOH	0.001%	99.567%
9470	FLUIDRA SA	0.001%	99.568%
9471	SHIRE PLC ADR	0.001%	99.568%
9472	SINGAMAS CONTAI	0.001%	99.569%
9473	KRS CORPORATION	0.001%	99.569%
9474	SAMPO CORP	0.001%	99.570%
9475	DIRECT INSURANC	0.001%	99.570%
9476	SUNRUN INC COMMON STOCK USD.0001	0.001%	99.571%
9477	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.571%
9478	MERAFA RESOURCE	0.001%	99.572%
9479	GETIN NOBLE BA	0.001%	99.572%
9480	VIJAYA BANK	0.001%	99.573%
9481	POLY CULTURE GR	0.001%	99.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	PARKER CORP	0.001%	99.574%
9483	TOMORROW FOCUS	0.001%	99.574%
9484	CAPITA GROUP PL	0.001%	99.575%
9485	CHUO SPRING CO	0.001%	99.575%
9486	NIPPON HUME PIP	0.001%	99.576%
9487	NUSANTARA INFRA	0.001%	99.576%
9488	COUNTRYWIDE	0.001%	99.577%
9489	SG CORPORATION	0.001%	99.577%
9490	TOEI ANIMATION	0.001%	99.578%
9491	MODETOUR NETWOR	0.001%	99.578%
9492	BAOYE GROUP CO	0.001%	99.579%
9493	WOONGJIN HOLDIN	0.001%	99.579%
9494	QLIRO GROUP AB	0.001%	99.580%
9495	JMS CO	0.001%	99.580%
9496	IC COMPANYS	0.001%	99.581%
9497	CHAYANG SHENG D	0.001%	99.581%
9498	HOEGH LNG HOLDI	0.001%	99.582%
9499	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.582%
9500	MATERIALS ANALY	0.001%	99.583%
9501	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.583%
9502	CNA SUNSINE	0.001%	99.584%
9503	TSUTSUMI JEWELR	0.001%	99.584%
9504	ASHIMORI INDUST	0.001%	99.585%
9505	EMPEROR WATCH A	0.001%	99.586%
9506	CAC CORPORATION	0.001%	99.586%
9507	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.587%
9508	BLUE DART EXPRE	0.001%	99.587%
9509	DISH TV INDIA L	0.001%	99.588%
9510	JACOBSON PHARMA	0.001%	99.588%
9511	SHINAGAWA REFRA	0.001%	99.589%
9512	NEW WORLD DEPT	0.001%	99.589%
9513	ODELIC CO LTD	0.001%	99.590%
9514	TORISHIMA PUMP	0.001%	99.590%
9515	ABC ARBITRAGE	0.001%	99.591%
9516	GREEN ENERGY TE	0.000%	99.591%
9517	PRICER AB	0.000%	99.592%
9518	COFFEE DAY ENTE	0.000%	99.592%
9519	MACAUTOIndustr	0.000%	99.593%
9520	KOREA ALCOHOL I	0.000%	99.593%
9521	DEEPAK FERT&PE	0.000%	99.594%
9522	ALI CORP	0.000%	99.594%
9523	FINDEL	0.000%	99.595%
9524	PARK LAWN CORP	0.000%	99.595%
9525	WOONGJIN THINKB	0.000%	99.596%
9526	TSUBAKIMOTO KOG	0.000%	99.596%
9527	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.597%
9528	AMPER SA	0.000%	99.597%
9529	TRAVELZOO COMMON STOCK USD.01	0.000%	99.597%
9530	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.598%
9531	DAITO ELECTRON	0.000%	99.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	SATORI ELECTRIC	0.000%	99.599%
9533	THE WILL-BES &	0.000%	99.599%
9534	HIGHLIGHT COMMU	0.000%	99.600%
9535	VA TECH WABAG L	0.000%	99.600%
9536	ULKER BISKUVI S	0.000%	99.601%
9537	GALLIFORD TRY P	0.000%	99.601%
9538	HARMONICARE MED	0.000%	99.602%
9539	KERRY TJ LOGIST	0.000%	99.602%
9540	KAULIN MANUFACT	0.000%	99.603%
9541	RIKEN TECHNOS C	0.000%	99.603%
9542	DECMIL GROUP LT	0.000%	99.604%
9543	FIELDS CORP	0.000%	99.604%
9544	LUMAX INTERNATI	0.000%	99.605%
9545	TUBOS REUNIDOS	0.000%	99.605%
9546	CHC HEALTHCARE	0.000%	99.606%
9547	FRED'S INC	0.000%	99.606%
9548	ASALEO CARE LTD	0.000%	99.607%
9549	MALAYAN CEMENT	0.000%	99.607%
9550	JUKEN SANGYO CO	0.000%	99.608%
9551	UBM DEVELOPMENT	0.000%	99.608%
9552	NEDAP(NED APP)N	0.000%	99.609%
9553	GENKY DRUGSTORE	0.000%	99.609%
9554	ASIA PLASTIC RE	0.000%	99.610%
9555	GEOSTR CORP	0.000%	99.610%
9556	ZUIKO CORP	0.000%	99.611%
9557	KOZA ALTIN ISLE	0.000%	99.611%
9558	POLYMET MINING	0.000%	99.612%
9559	HILONG HOLDING	0.000%	99.612%
9560	WIZ SOL CORR DE	0.000%	99.613%
9561	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.613%
9562	F@N COMMUNICATI	0.000%	99.614%
9563	CJ HELLOVISION	0.000%	99.614%
9564	CLEAR CHANNEL O	0.000%	99.615%
9565	YAMATANE CORP N	0.000%	99.615%
9566	STI EDUCATION S	0.000%	99.616%
9567	AXTEL SAB DE CV	0.000%	99.616%
9568	ANN JOO RESOURC	0.000%	99.617%
9569	MOIL LTD	0.000%	99.617%
9570	GRUPO SANDBORNS	0.000%	99.617%
9571	DONGWHA PHARM.C	0.000%	99.618%
9572	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.618%
9573	VITEC GROUP	0.000%	99.619%
9574	SOKEN CHEMICAL	0.000%	99.619%
9575	INABA SEISAKUSH	0.000%	99.620%
9576	ISELECT LTD	0.000%	99.620%
9577	ASCENDIS HEALTH	0.000%	99.621%
9578	CHEN FULL INT C	0.000%	99.621%
9579	GRUPO HSF	0.000%	99.622%
9580	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.622%
9581	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ELECTRICITY GEN	0.000%	99.623%
9583	TAMURA TAIKO HL	0.000%	99.624%
9584	SIXT LEASING AG	0.000%	99.624%
9585	SAC'S BAR HOLDI	0.000%	99.625%
9586	ACCURAY INC COMMON STOCK USD.001	0.000%	99.625%
9587	ICHIKEN CO LTD	0.000%	99.626%
9588	D CARNEGIE & CO	0.000%	99.626%
9589	HITRON TECHNOLO	0.000%	99.627%
9590	POS MALAYSIA	0.000%	99.627%
9591	GUNNEBO AB	0.000%	99.627%
9592	NIPPON KANZAI C	0.000%	99.628%
9593	GOLDEN MEDITECH	0.000%	99.628%
9594	INTERSERVE PLC	0.000%	99.629%
9595	HARBIN POWER EQ	0.000%	99.629%
9596	GLANBIA PLC	0.000%	99.630%
9597	UNITY OPTO TECH	0.000%	99.630%
9598	COLLECTION HOUS	0.000%	99.631%
9599	SIA ENGINEERING	0.000%	99.631%
9600	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.632%
9601	DO & CO AG	0.000%	99.632%
9602	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.633%
9603	VIA HOLDINGS IN	0.000%	99.633%
9604	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.634%
9605	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.634%
9606	YAMAMURA GLASS	0.000%	99.635%
9607	TEIKOKU ELECTRI	0.000%	99.635%
9608	SUNGSHIN CEMENT	0.000%	99.635%
9609	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.636%
9610	CHINA LNG GROUP	0.000%	99.636%
9611	KYOWA ELECTRONI	0.000%	99.637%
9612	ORIENTAL BK OF	0.000%	99.637%
9613	SUMMIT ASCENT H	0.000%	99.638%
9614	YORK WATER CO COMMON STOCK	0.000%	99.638%
9615	KOBE BUSSAN CO	0.000%	99.639%
9616	EHEALTH INC COMMON STOCK USD.001	0.000%	99.639%
9617	KONAKA CO LTD	0.000%	99.640%
9618	KEE TAI PROPERT	0.000%	99.640%
9619	BERKSHIRE HATHA	0.000%	99.641%
9620	ARES ALLERGY HO	0.000%	99.641%
9621	DAISYO CORP	0.000%	99.642%
9622	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.642%
9623	FOX WIZEL LTD	0.000%	99.642%
9624	TAKANA CO LTD	0.000%	99.643%
9625	ELEMENTIA SAB D	0.000%	99.643%
9626	TOMOE CORP	0.000%	99.644%
9627	BIRLA CORP LTD	0.000%	99.644%
9628	SEKONIX CO LTD	0.000%	99.645%
9629	FAR EAST ORCH	0.000%	99.645%
9630	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.646%
9631	THORESEN THAI A	0.000%	99.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	UCHIDA YOKO CO	0.000%	99.647%
9633	ROSENBAUER INTE	0.000%	99.647%
9634	UNIFIN FINANCIE	0.000%	99.648%
9635	MANZ AUTOMATION	0.000%	99.648%
9636	RENREN INC ADR ADR USD.001	0.000%	99.648%
9637	SUZUKI CO LTD	0.000%	99.649%
9638	SINYI REALTY IN	0.000%	99.649%
9639	NICK SCALI LTD	0.000%	99.650%
9640	CHINA VAST INDU	0.000%	99.650%
9641	DAISHINKU CORP	0.000%	99.651%
9642	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.651%
9643	TDC SOFTWARE EN	0.000%	99.652%
9644	MCPHERSONS LTD	0.000%	99.652%
9645	CENTRAL AUTO	0.000%	99.653%
9646	DAIICHI KENSETS	0.000%	99.653%
9647	SAMART CORP PCL	0.000%	99.654%
9648	IHQ INC	0.000%	99.654%
9649	EVEREST TEXTILE	0.000%	99.654%
9650	PW MEDTECH GROU	0.000%	99.655%
9651	FTD COS INC COMMON STOCK USD.0001	0.000%	99.655%
9652	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.000%	99.656%
9653	ASUNARO AOKI CO	0.000%	99.656%
9654	TAKIHYO CO LTD	0.000%	99.657%
9655	NIHON KAGAKU SA	0.000%	99.657%
9656	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.658%
9657	HARADA IND	0.000%	99.658%
9658	LPN DEVELOPMENT	0.000%	99.658%
9659	CHINA MINSHENG	0.000%	99.659%
9660	AP EAGERS LTD	0.000%	99.659%
9661	WELSPUN GUJARAT	0.000%	99.660%
9662	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.660%
9663	RIKEN KEIKI CO	0.000%	99.661%
9664	SOMBOON ADVANCE	0.000%	99.661%
9665	EMPRESA DE ENER	0.000%	99.662%
9666	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.662%
9667	KAWAGISHI BRIDG	0.000%	99.663%
9668	SENSHUKAI CO	0.000%	99.663%
9669	T COOK IND	0.000%	99.663%
9670	BOE VARITRONIX	0.000%	99.664%
9671	ELAN MICROELECT	0.000%	99.664%
9672	WHARF REAL ESTA	0.000%	99.665%
9673	KYOWA HAKKO KIR	0.000%	99.665%
9674	MCLEOD RUSSEL I	0.000%	99.666%
9675	I O DATA DEVICE	0.000%	99.666%
9676	ROTTNEROS AB	0.000%	99.667%
9677	RECRM RESEARCH	0.000%	99.667%
9678	CIMSA	0.000%	99.667%
9679	KT CORP SP ADR ADR	0.000%	99.668%
9680	WILMINGTON GROU	0.000%	99.668%
9681	SHIN NIPPON BIO	0.000%	99.669%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.669%
9683	BOUSTEAD SINGAP	0.000%	99.670%
9684	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.670%
9685	CHANG WAH ELECT	0.000%	99.671%
9686	OCEAN-LAND GROU	0.000%	99.671%
9687	THAI STANLEY EL	0.000%	99.671%
9688	INSAS BHD	0.000%	99.672%
9689	SAHA-UNION	0.000%	99.672%
9690	CN T L GAS	0.000%	99.673%
9691	BRIGADE ENTERPR	0.000%	99.673%
9692	SHINSEGAE ENGIN	0.000%	99.674%
9693	YAMATO CORPORAT	0.000%	99.674%
9694	MAEIL DIARY IND	0.000%	99.675%
9695	INFORMATION SVC	0.000%	99.675%
9696	CICOR TECHNOLOG	0.000%	99.675%
9697	KAWASHO GECOSS	0.000%	99.676%
9698	CHINA NEW TOWN	0.000%	99.676%
9699	ECZACIBASI YATI	0.000%	99.677%
9700	CHIPMOS TECHNOL	0.000%	99.677%
9701	NAGAWA CO LTD	0.000%	99.678%
9702	OPTEX COMPANY	0.000%	99.678%
9703	GLOBAL LIGHTING	0.000%	99.678%
9704	HANSAE YES24 HO	0.000%	99.679%
9705	JOBAN KOSAN CO	0.000%	99.679%
9706	KAVERI SEED CO	0.000%	99.680%
9707	TODA KOGYO CORP	0.000%	99.680%
9708	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.681%
9709	SHANGHAI FUDAN-	0.000%	99.681%
9710	HAKUDO CO LTD	0.000%	99.682%
9711	SANSEI YUSOKI C	0.000%	99.682%
9712	ENDO LIGHTING C	0.000%	99.682%
9713	WARSAW STOCK EX	0.000%	99.683%
9714	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.683%
9715	HOKURIKU ELECTR	0.000%	99.684%
9716	BLISS GVS PHARM	0.000%	99.684%
9717	HYFLUX LTD	0.000%	99.685%
9718	REALORD GROUP H	0.000%	99.685%
9719	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.685%
9720	LONDON&PACIFIC	0.000%	99.686%
9721	CSBC CORPORATIO	0.000%	99.686%
9722	POLETOWIN PITCR	0.000%	99.687%
9723	ACAL	0.000%	99.687%
9724	PRIMA INDUSTRIE	0.000%	99.688%
9725	NILKAMAL	0.000%	99.688%
9726	CK SAN-ETSU	0.000%	99.688%
9727	SK D&D	0.000%	99.689%
9728	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.689%
9729	KSB AG	0.000%	99.690%
9730	Phoenix Mills L	0.000%	99.690%
9731	TORRENT POWER L	0.000%	99.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	ROCKWOOL INTL P	0.000%	99.691%
9733	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.691%
9734	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.692%
9735	CYBEROPTICS CORP COMMON STOCK	0.000%	99.692%
9736	THAIKOM PUBLIC	0.000%	99.693%
9737	SICHUAN EXPRESS	0.000%	99.693%
9738	E1 CORPORATION	0.000%	99.694%
9739	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.694%
9740	HAINAN MEILAN A	0.000%	99.694%
9741	TYNTEK CORP	0.000%	99.695%
9742	INDS BACHOCO SA	0.000%	99.695%
9743	MEGA 1ST CORP B	0.000%	99.696%
9744	NISSEI PLSTIC I	0.000%	99.696%
9745	BANK OF KAOHSIU	0.000%	99.697%
9746	CODAN LTD	0.000%	99.697%
9747	ICHIBANYA CO LT	0.000%	99.697%
9748	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.698%
9749	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.698%
9750	TEN PAO GROUP H	0.000%	99.699%
9751	PIRAMAL ENTERPR	0.000%	99.699%
9752	KOREA DISTRICT	0.000%	99.699%
9753	COUNTRYSIDE PRO	0.000%	99.700%
9754	SHENG YU STEEL	0.000%	99.700%
9755	JAPFA LTD	0.000%	99.701%
9756	BRASILAGRO	0.000%	99.701%
9757	ALBARAKA TURK K	0.000%	99.702%
9758	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.702%
9759	EZION HOLDINGS	0.000%	99.702%
9760	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.703%
9761	YOU EAL ELECTRO	0.000%	99.703%
9762	GODREJ PROPERTI	0.000%	99.704%
9763	FAG BEARINGS IN	0.000%	99.704%
9764	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.704%
9765	BALRAMPUR CHINI	0.000%	99.705%
9766	SHANGHAI PRIME	0.000%	99.705%
9767	SUMINOE TEXTILE	0.000%	99.706%
9768	DONGYANG GANGCH	0.000%	99.706%
9769	ZHOU HEI YA INT	0.000%	99.707%
9770	GENESIS ENERGY	0.000%	99.707%
9771	BHAKTI INVESTAM	0.000%	99.707%
9772	MARISA LOJAS SA	0.000%	99.708%
9773	PLAYMATES HOLDI	0.000%	99.708%
9774	TIPTREE INC COMMON STOCK USD.001	0.000%	99.709%
9775	TARSUS GROUP PL	0.000%	99.709%
9776	KSL HLDGS BERHA	0.000%	99.709%
9777	KINGSWAY FINANC	0.000%	99.710%
9778	SARKUYSAN ELEKT	0.000%	99.710%
9779	HONG KONG FERRY	0.000%	99.711%
9780	ALTICE NV	0.000%	99.711%
9781	SECHE ENVIRONNE	0.000%	99.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	KLCC PROPERTY H	0.000%	99.712%
9783	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.712%
9784	COOR SERVICE MA	0.000%	99.713%
9785	PRG-SCHULTZ INT	0.000%	99.713%
9786	WORLDLINE	0.000%	99.714%
9787	EMCORE CORP COMMON STOCK	0.000%	99.714%
9788	BERJAYA ASSETS	0.000%	99.714%
9789	FLEX LNG LTD	0.000%	99.715%
9790	OMAXE LTD	0.000%	99.715%
9791	ALL RING	0.000%	99.716%
9792	RESURS HOLDING	0.000%	99.716%
9793	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.716%
9794	ENERGIEDIENST H	0.000%	99.717%
9795	ELECTRA CONSUME	0.000%	99.717%
9796	MERIDA INDUSTRY	0.000%	99.718%
9797	KSS LINE LTD	0.000%	99.718%
9798	MAOYE INTL HOLD	0.000%	99.718%
9799	DOTTIKON ES HOL	0.000%	99.719%
9800	FIRST STEAMSHIP	0.000%	99.719%
9801	NICOX	0.000%	99.720%
9802	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.720%
9803	NATORI CO LTD	0.000%	99.721%
9804	SAM JIN PHARM	0.000%	99.721%
9805	SRG TAKAMI	0.000%	99.721%
9806	MAHINDRA CIE AU	0.000%	99.722%
9807	STRATTEC SECURI	0.000%	99.722%
9808	OLVI	0.000%	99.723%
9809	CHINA ENERGINE	0.000%	99.723%
9810	AMVIG HOLDINGS	0.000%	99.723%
9811	KODACO	0.000%	99.724%
9812	TONGYANG CEMENT	0.000%	99.724%
9813	ELLAKTOR SA	0.000%	99.725%
9814	MAMMOTH ENERGY	0.000%	99.725%
9815	TOHOKU TELECOM	0.000%	99.725%
9816	LEADCORP (THE)	0.000%	99.726%
9817	CHENNAI PETROLE	0.000%	99.726%
9818	S-CONNECT CO LT	0.000%	99.727%
9819	MAXIM POWER COR	0.000%	99.727%
9820	COMVITA LTD	0.000%	99.727%
9821	PFSWEB INC COMMON STOCK USD.001	0.000%	99.728%
9822	TAIDOC TECHNOLO	0.000%	99.728%
9823	KANEKO SEEDS CO	0.000%	99.729%
9824	DONG AH TIRE&RU	0.000%	99.729%
9825	OTONOMY INC COMMON STOCK USD.001	0.000%	99.729%
9826	DONGWON FOOD& B	0.000%	99.730%
9827	CONTREL	0.000%	99.730%
9828	JESS-LINK PRODU	0.000%	99.731%
9829	TECHNO ELECTRIC	0.000%	99.731%
9830	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.000%	99.731%
9831	DAGANG NEXCHANG	0.000%	99.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	TWI PHARMACEUTI	0.000%	99.732%
9833	COLLECTOR AB	0.000%	99.733%
9834	NICKEL ASIA COR	0.000%	99.733%
9835	NICHIEI CO	0.000%	99.733%
9836	SHINSEGAE INTER	0.000%	99.734%
9837	LINGKARAN TRANS	0.000%	99.734%
9838	CHUNGHWA PICTUR	0.000%	99.735%
9839	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.735%
9840	SUN-WA TECHNOS	0.000%	99.735%
9841	PCM INC COMMON STOCK USD.001	0.000%	99.736%
9842	TOSHO CO LTD	0.000%	99.736%
9843	BUND CENTER INV	0.000%	99.737%
9844	BSM TECHNOLOGIE	0.000%	99.737%
9845	SURYA SEMESTA I	0.000%	99.737%
9846	FONAR CORP COMMON STOCK USD.0001	0.000%	99.738%
9847	KG CHEMICAL COR	0.000%	99.738%
9848	GULF KEYSTONE P	0.000%	99.738%
9849	MELBOURNE IT	0.000%	99.739%
9850	ZUMTOBEL AG	0.000%	99.739%
9851	PC DEPOT CORP	0.000%	99.740%
9852	GRINDWELL	0.000%	99.740%
9853	CAYMAN ENGLE Y I	0.000%	99.740%
9854	HSIL LTD	0.000%	99.741%
9855	ADDLIFE AB	0.000%	99.741%
9856	NORITSU KOKI CO	0.000%	99.742%
9857	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.742%
9858	TONG-TAI MACHIN	0.000%	99.742%
9859	THIRUMALAI	0.000%	99.743%
9860	MUGEN ESTATE CO	0.000%	99.743%
9861	KOLON CORPORATI	0.000%	99.744%
9862	ACE TECHNOLOGIE	0.000%	99.744%
9863	INFORMA PLC	0.000%	99.744%
9864	MIWON SC	0.000%	99.745%
9865	FOLLI FOLLIE GP	0.000%	99.745%
9866	YACHIYO INDUS C	0.000%	99.746%
9867	ICD CO LTD	0.000%	99.746%
9868	BRAVIDA HOLDING	0.000%	99.746%
9869	ANGLO-EASTN PLA	0.000%	99.747%
9870	EMPIRIC STUDENT	0.000%	99.747%
9871	JUVENTUS FOOTBA	0.000%	99.748%
9872	LUNG KEE(BERMUD	0.000%	99.748%
9873	GATEWAY DISTRI P	0.000%	99.748%
9874	SECTRA AB - B S	0.000%	99.749%
9875	RF-LINK SYSTEM	0.000%	99.749%
9876	DALIAN PORT (PD	0.000%	99.749%
9877	XAC AUTOMATION	0.000%	99.750%
9878	WEST HOLDINGS C	0.000%	99.750%
9879	GAYATRI PROJECT	0.000%	99.751%
9880	NANTEX INDUSTRY	0.000%	99.751%
9881	XAAR	0.000%	99.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	SYNDICATE BANK	0.000%	99.752%
9883	H S R & A	0.000%	99.752%
9884	YUGANG INTL	0.000%	99.753%
9885	AINSWORTH GAME	0.000%	99.753%
9886	NVC LIGHTING HO	0.000%	99.753%
9887	MARUFUJI SHEET	0.000%	99.754%
9888	HONGKONG CHINES	0.000%	99.754%
9889	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.754%
9890	AGUNG PODOMORO	0.000%	99.755%
9891	BAY ENERGY LTD	0.000%	99.755%
9892	CRAWFORD & CO	0.000%	99.756%
9893	NIHON DEMPA KOG	0.000%	99.756%
9894	PORTOBELLO SA	0.000%	99.756%
9895	CIA ENERGET CEA	0.000%	99.757%
9896	SUMITOMO PRECIS	0.000%	99.757%
9897	AA PLC	0.000%	99.758%
9898	MACNICA FUJI EL	0.000%	99.758%
9899	COIMA RES SPA	0.000%	99.758%
9900	INTEGRATED MICR	0.000%	99.759%
9901	LUBY'S INC.	0.000%	99.759%
9902	YTL POWER INTL	0.000%	99.759%
9903	NIHON PLAST CO	0.000%	99.760%
9904	CARBORUNDUM	0.000%	99.760%
9905	WONDERFUL SKY F	0.000%	99.761%
9906	PACIFIC CENTURY	0.000%	99.761%
9907	DA-CIN CONSTRUC	0.000%	99.761%
9908	SPORTON INTERNA	0.000%	99.762%
9909	HARUM ENERGY TB	0.000%	99.762%
9910	IEI INTEGRATION	0.000%	99.763%
9911	INDUSTRIA REIT	0.000%	99.763%
9912	WESTPORTS HOLDI	0.000%	99.763%
9913	TNPL	0.000%	99.764%
9914	TTW PUBLIC COMP	0.000%	99.764%
9915	ROYAL BAFOKENG	0.000%	99.764%
9916	MONDO TV SPA	0.000%	99.765%
9917	HOME INVEST BEL	0.000%	99.765%
9918	IBI GROUP INC.	0.000%	99.766%
9919	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.766%
9920	CATENA AB	0.000%	99.766%
9921	NIKKO CO	0.000%	99.767%
9922	MEGASTUDY EDUCA	0.000%	99.767%
9923	SABAF SPA	0.000%	99.767%
9924	GRUPPO MUTUIONL	0.000%	99.768%
9925	VRL LOGISTICS L	0.000%	99.768%
9926	NIPPON CHEMIPHA	0.000%	99.769%
9927	OIL INDIA LTD	0.000%	99.769%
9928	GOLDPAC GROUP L	0.000%	99.769%
9929	SAMSE SA	0.000%	99.770%
9930	SKP RESOURCES B	0.000%	99.770%
9931	CCL PRODUCTS (I	0.000%	99.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.771%
9933	SARAWAK OIL PAL	0.000%	99.771%
9934	BALMER LAWRIE	0.000%	99.772%
9935	CAL-COMP ELECTR	0.000%	99.772%
9936	AKSIGORTA AS	0.000%	99.772%
9937	TAINERGY TECH C	0.000%	99.773%
9938	CHONGQING MACHI	0.000%	99.773%
9939	GLACIER MEDIA I	0.000%	99.773%
9940	SAMYUNG TRA	0.000%	99.774%
9941	UNIVERSE INTERN	0.000%	99.774%
9942	JK CEMENTS LTD	0.000%	99.775%
9943	GILAT SATELLITE	0.000%	99.775%
9944	NOCIL LTD	0.000%	99.775%
9945	PARIS MIKI INC	0.000%	99.776%
9946	CHUN YUAN STEEL	0.000%	99.776%
9947	ENKA INSAAT VE	0.000%	99.776%
9948	D&L INDUSTRIES	0.000%	99.777%
9949	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.777%
9950	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.777%
9951	LIPPO CHINA RES	0.000%	99.778%
9952	FINGERPRINT CAR	0.000%	99.778%
9953	REPCO HOME FINA	0.000%	99.779%
9954	AMIYAKI TEI CO	0.000%	99.779%
9955	VOCENTO	0.000%	99.779%
9956	VITA GROUP LTD	0.000%	99.780%
9957	FUTURE SYSTEMS	0.000%	99.780%
9958	SAN MIGUEL PURE	0.000%	99.780%
9959	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.781%
9960	CPMC HLDGS LTD	0.000%	99.781%
9961	WAREHOUSE GROUP	0.000%	99.782%
9962	SINPHAR PHARMAC	0.000%	99.782%
9963	AROTECH CORP COMMON STOCK USD.01	0.000%	99.782%
9964	YUKEN KOGYO	0.000%	99.783%
9965	INTER PARFUMS	0.000%	99.783%
9966	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.783%
9967	BARCOCK & WILCO	0.000%	99.784%
9968	HEVEABOARD	0.000%	99.784%
9969	CHINESE MARITIM	0.000%	99.784%
9970	NITTO FC CO	0.000%	99.785%
9971	VON ROLL HOLDIN	0.000%	99.785%
9972	FUJI CORP/MIYAG	0.000%	99.785%
9973	JASTEC CO	0.000%	99.786%
9974	PICANOL	0.000%	99.786%
9975	TOTTORI BANK	0.000%	99.787%
9976	TAKEBISHI CORP	0.000%	99.787%
9977	CENTURION C	0.000%	99.787%
9978	KINGS TOWN CONS	0.000%	99.788%
9979	CSG LIMITED	0.000%	99.788%
9980	DAE-IL CORP	0.000%	99.788%
9981	YAMAYA CO	0.000%	99.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	HKSCAN OYJ	0.000%	99.789%
9983	OCL INDIA LTD	0.000%	99.789%
9984	SINGHA ESTATE P	0.000%	99.790%
9985	GSJ TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.790%
9986	INOX LEISURE LT	0.000%	99.791%
9987	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.791%
9988	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.791%
9989	TREASURE ASA	0.000%	99.792%
9990	NISSIN FOOD HOL	0.000%	99.792%
9991	MARUKA MACHINER	0.000%	99.792%
9992	ADAIRS LTD	0.000%	99.793%
9993	CONNECT GROUP	0.000%	99.793%
9994	URBANET CORP CO	0.000%	99.793%
9995	OKK CORP	0.000%	99.794%
9996	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.794%
9997	ESCALADE INC COMMON STOCK	0.000%	99.794%
9998	VAN DE VELDE	0.000%	99.795%
9999	RANE H	0.000%	99.795%
10000	TA GLOBAL BHD	0.000%	99.796%
10001	UTD PLANTATION	0.000%	99.796%
10002	SEOBU T&D	0.000%	99.796%
10003	KECK SENG(MAL)B	0.000%	99.797%
10004	TONLY ELECTRONI	0.000%	99.797%
10005	SERVICE STREAM	0.000%	99.797%
10006	LONG BON INTERN	0.000%	99.798%
10007	OCEAN PLASTICS	0.000%	99.798%
10008	YC CO LTD	0.000%	99.798%
10009	NEMAK SAB DE CV	0.000%	99.799%
10010	SEACHANGE INTL	0.000%	99.799%
10011	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.799%
10012	BOURBON SA	0.000%	99.800%
10013	EASTERN WATER R	0.000%	99.800%
10014	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.800%
10015	STALPRODUKT SA	0.000%	99.801%
10016	CENT PLYBRD	0.000%	99.801%
10017	1ST SHANGHAI IN	0.000%	99.801%
10018	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.802%
10019	GL LTD	0.000%	99.802%
10020	HUNG CHING DEVE	0.000%	99.802%
10021	FSP TECHNOLOGY	0.000%	99.803%
10022	PHILLIPS CARBON	0.000%	99.803%
10023	GOOD-YEAR	0.000%	99.804%
10024	EUSKALTEL SA	0.000%	99.804%
10025	KEIHANSHIN RL	0.000%	99.804%
10026	VECTOR	0.000%	99.805%
10027	HIMATSINGKA SEI	0.000%	99.805%
10028	SUHEUNG CAPSULE	0.000%	99.805%
10029	GUANGDONG LAND	0.000%	99.806%
10030	FUKOKU CO LTD	0.000%	99.806%
10031	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.807%
10033	CARILLION	0.000%	99.807%
10034	MPHB CAPITAL BH	0.000%	99.807%
10035	CEGEDIM	0.000%	99.808%
10036	NAVA BHARAT VEN	0.000%	99.808%
10037	GLOBAL CONS	0.000%	99.808%
10038	ABLE C&C	0.000%	99.809%
10039	MOTONIC CORP	0.000%	99.809%
10040	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.809%
10041	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.810%
10042	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.810%
10043	PYEONG HWA AUTO	0.000%	99.810%
10044	OUE COMMERCIAL	0.000%	99.811%
10045	SILVER CHEF LTD	0.000%	99.811%
10046	MITRA	0.000%	99.811%
10047	GRUPO LALA SAB	0.000%	99.812%
10048	JAPAN FOUNDTN E	0.000%	99.812%
10049	WINCOR NIXDORF	0.000%	99.812%
10050	TORIGOE CO LTD	0.000%	99.813%
10051	AXWAY SOFTWARE	0.000%	99.813%
10052	DAEKYO	0.000%	99.813%
10053	NICHIA STEEL WO	0.000%	99.814%
10054	ZIGNAGO VETRO S	0.000%	99.814%
10055	LARSEN & TOUBRO	0.000%	99.814%
10056	GFPT PCL	0.000%	99.815%
10057	ELANDERS AB	0.000%	99.815%
10058	INDOFOOD AGRI R	0.000%	99.815%
10059	VICTORIA PARK A	0.000%	99.816%
10060	OSTASIATISKE KO	0.000%	99.816%
10061	REALDOLMEN	0.000%	99.816%
10062	DEUTSCH	0.000%	99.817%
10063	N.W BIO	0.000%	99.817%
10064	MANGALORE REF &	0.000%	99.817%
10065	HANEDA ZENITH H	0.000%	99.818%
10066	SHOBUNSHA PUB I	0.000%	99.818%
10067	KOREA TECH BANK	0.000%	99.818%
10068	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.819%
10069	NOZAWA CORP	0.000%	99.819%
10070	TIME TECHNO	0.000%	99.820%
10071	OVERSEAS CHINES	0.000%	99.820%
10072	SANKO GOSEI LTD	0.000%	99.820%
10073	AGRO-KANESHO CO	0.000%	99.821%
10074	SIWARD CRYSTAL	0.000%	99.821%
10075	VALUE CONVERGEN	0.000%	99.821%
10076	INTEGRATED RESE	0.000%	99.822%
10077	ALARKO HOLDINGS	0.000%	99.822%
10078	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.822%
10079	AXIS REAL ESTAT	0.000%	99.823%
10080	GEM DIAMONDS	0.000%	99.823%
10081	LOW & BONAR PLC	0.000%	99.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	KWALITY LTD	0.000%	99.823%
10083	UNISYS CORP	0.000%	99.824%
10084	TAKACHIHO ELECT	0.000%	99.824%
10085	ALROV PROPERTIE	0.000%	99.824%
10086	GRUPO ARGOS SA	0.000%	99.825%
10087	MEDUSA MINING L	0.000%	99.825%
10088	FIBRA SHOP PORT	0.000%	99.825%
10089	HALCYON AGRI CO	0.000%	99.826%
10090	TERREIS	0.000%	99.826%
10091	AMBASSADOR HOTE	0.000%	99.826%
10092	MK RESTAURANT G	0.000%	99.827%
10093	MITSUBISHI RESE	0.000%	99.827%
10094	EXFO INC	0.000%	99.827%
10095	WATAHAN & CO LT	0.000%	99.828%
10096	BASIC-FIT NV	0.000%	99.828%
10097	XTREME DRILLING	0.000%	99.828%
10098	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.829%
10099	PREMIER MARKETI	0.000%	99.829%
10100	EFORCE HLD	0.000%	99.829%
10101	KOLAO HOLDINGS	0.000%	99.830%
10102	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.830%
10103	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.830%
10104	SRV GROUP OYJ	0.000%	99.831%
10105	MOROZOFF LIMITE	0.000%	99.831%
10106	SNAI SPA	0.000%	99.831%
10107	S&T HOLDINGS CO	0.000%	99.832%
10108	HAITAI CONFECTI	0.000%	99.832%
10109	SUNLAND GROUP L	0.000%	99.832%
10110	VANTAGE INTERNA	0.000%	99.833%
10111	BRAEMAR SHIPPIN	0.000%	99.833%
10112	SEIBU ELECTRIC	0.000%	99.833%
10113	TRIDENT LTD/IND	0.000%	99.834%
10114	NITTA GELATIN I	0.000%	99.834%
10115	KUMHO INV BANK	0.000%	99.834%
10116	FURYU CORP	0.000%	99.835%
10117	UNITED UTILITIE	0.000%	99.835%
10118	MONGOLIAN MININ	0.000%	99.835%
10119	SNT CORP	0.000%	99.836%
10120	SUBARU ENTERPRI	0.000%	99.836%
10121	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.836%
10122	SODA NIKKA CO	0.000%	99.837%
10123	ALMIRALL SA	0.000%	99.837%
10124	DEL MONTE PACIF	0.000%	99.837%
10125	MEDIA PRIMA BHD	0.000%	99.837%
10126	SUNTECK	0.000%	99.838%
10127	J.B. CHEM	0.000%	99.838%
10128	ATLAS FINANCIAL	0.000%	99.838%
10129	WHA CORP PCL	0.000%	99.839%
10130	MAISONS DU MOND	0.000%	99.839%
10131	CHINA POWER CLE	0.000%	99.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	INDUSTRI JAMU D	0.000%	99.840%
10133	DIGITAL POWER C	0.000%	99.840%
10134	CENTER LABORATO	0.000%	99.840%
10135	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.841%
10136	CHILLED & FROZE	0.000%	99.841%
10137	KOJIMA	0.000%	99.841%
10138	HOGG ROBINSON G	0.000%	99.842%
10139	CHC RESOURCES C	0.000%	99.842%
10140	DATA#3 LTD	0.000%	99.842%
10141	JINDAL	0.000%	99.843%
10142	NAKAYAMA STEEL	0.000%	99.843%
10143	DANEN TECHNOLOG	0.000%	99.843%
10144	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.844%
10145	VP PLC	0.000%	99.844%
10146	MQ HOLDING AB	0.000%	99.844%
10147	NET INSIGHT	0.000%	99.844%
10148	NEXTURN	0.000%	99.845%
10149	RHODES FOOD GRO	0.000%	99.845%
10150	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.845%
10151	TERAOKA SEISAKU	0.000%	99.846%
10152	LANDSEA GREEN P	0.000%	99.846%
10153	YI JINNIndustr	0.000%	99.846%
10154	YELP INC COMMON STOCK USD.000001	0.000%	99.847%
10155	KOBE ELECTRIC R	0.000%	99.847%
10156	PSI AG GESELL F	0.000%	99.847%
10157	CHU KONG SHIPPI	0.000%	99.848%
10158	UCO BANK	0.000%	99.848%
10159	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.848%
10160	SAN SHING FASTE	0.000%	99.849%
10161	SPROTT RESOURCE	0.000%	99.849%
10162	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.849%
10163	YONGNAM HOLDING	0.000%	99.849%
10164	IL&FS TRANSPORT	0.000%	99.850%
10165	PYI CORPORATION	0.000%	99.850%
10166	JSL SA	0.000%	99.850%
10167	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.851%
10168	SANFORD LTD	0.000%	99.851%
10169	MIVTACH SHAMIR	0.000%	99.851%
10170	SYNGENE INTERNA	0.000%	99.852%
10171	ANANT RAJ LTD	0.000%	99.852%
10172	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.852%
10173	MONASH IVF GRP	0.000%	99.853%
10174	IS YATIRIM MENK	0.000%	99.853%
10175	GRAND	0.000%	99.853%
10176	YAIZU SUISANKAG	0.000%	99.853%
10177	ALLCARGO	0.000%	99.854%
10178	PAVILION REAL E	0.000%	99.854%
10179	SAFETY GODOWN C	0.000%	99.854%
10180	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.855%
10181	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	LOJAS AMERICANA	0.000%	99.855%
10183	SINTEX INDUSTRI	0.000%	99.856%
10184	IDP EDUCATION L	0.000%	99.856%
10185	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.856%
10186	AFRICA ISRAEL P	0.000%	99.857%
10187	ATENOR	0.000%	99.857%
10188	CITIC DAMENG HO	0.000%	99.857%
10189	MYSTATE LTD	0.000%	99.857%
10190	DAITO BANK	0.000%	99.858%
10191	POLYTEC ASSET H	0.000%	99.858%
10192	HONWORLD GROUP	0.000%	99.858%
10193	SINO GAS & ENER	0.000%	99.859%
10194	SEOYEON CO	0.000%	99.859%
10195	JIANGNAN GROUP	0.000%	99.859%
10196	CK LIFE SCIENCE	0.000%	99.860%
10197	SECOM JOSHINETS	0.000%	99.860%
10198	CLEAR MEDIA	0.000%	99.860%
10199	PARTNERS REAL E	0.000%	99.860%
10200	TEGEL GROUP	0.000%	99.861%
10201	EASTON CO	0.000%	99.861%
10202	ASESOR DE ACTIV	0.000%	99.861%
10203	PACIFIC CURRENT	0.000%	99.862%
10204	CROWN CONFECTIO	0.000%	99.862%
10205	SEIKA CORP	0.000%	99.862%
10206	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.863%
10207	HYUNDAI ENGINEE	0.000%	99.863%
10208	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.863%
10209	NLC INDIA	0.000%	99.863%
10210	TOMATO BANK LTD	0.000%	99.864%
10211	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.864%
10212	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.864%
10213	KOOK SOON DANG	0.000%	99.865%
10214	PC TEL INC COMMON STOCK USD.001	0.000%	99.865%
10215	SEMCON AB	0.000%	99.865%
10216	TA-I TECHNOLOGY	0.000%	99.866%
10217	WAH SEONG	0.000%	99.866%
10218	SFP DINING	0.000%	99.866%
10219	MEGA WORLD PROP	0.000%	99.866%
10220	GYM GROUP PLC/T	0.000%	99.867%
10221	INDOSAT TBK PT	0.000%	99.867%
10222	SHAN-LOONG	0.000%	99.867%
10223	TECHNO RYOWA LT	0.000%	99.868%
10224	PAN-PACIFIC	0.000%	99.868%
10225	ENEVA SA	0.000%	99.868%
10226	GRANDY HOUSE CO	0.000%	99.868%
10227	NESCO LTD	0.000%	99.869%
10228	STRATEC BIOMEDI	0.000%	99.869%
10229	SRI AYUDHYA	0.000%	99.869%
10230	SHAPIR ENGINEER	0.000%	99.870%
10231	BEIJING JINGNEN	0.000%	99.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	KYERYONG CONST	0.000%	99.870%
10233	SPRINGS GLOBAL	0.000%	99.871%
10234	LINEDATA SERVIC	0.000%	99.871%
10235	GODFREY PHILLIP	0.000%	99.871%
10236	SH LA CHAP	0.000%	99.871%
10237	KEYSTONE GL	0.000%	99.872%
10238	RECYLEX SA	0.000%	99.872%
10239	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.872%
10240	PLDT INC SPON ADR ADR	0.000%	99.873%
10241	ACES ELECTRONIC	0.000%	99.873%
10242	VECIMA NETWORKS	0.000%	99.873%
10243	KINETIC MINES A	0.000%	99.873%
10244	AFRICAN OXYGEN	0.000%	99.874%
10245	ALLIED ELECTRON	0.000%	99.874%
10246	HIAG IMMOBILIEN	0.000%	99.874%
10247	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.875%
10248	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.875%
10249	TAO HEUNG HOLDI	0.000%	99.875%
10250	JHSF PARTICIPAC	0.000%	99.875%
10251	TOUNG LOONG TEX	0.000%	99.876%
10252	SINMAG BAKERY M	0.000%	99.876%
10253	ROSTELECOM OJSC	0.000%	99.876%
10254	BEIJING ENT MED	0.000%	99.877%
10255	EMPEROR ENTERTA	0.000%	99.877%
10256	KERUR HOLDINGS	0.000%	99.877%
10257	GADANG HOLDINGS	0.000%	99.878%
10258	BasicNet S.p.A.	0.000%	99.878%
10259	INVICTA HOLDING	0.000%	99.878%
10260	DAIDOH	0.000%	99.878%
10261	VIVA INDUSTRIAL	0.000%	99.879%
10262	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.879%
10263	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.879%
10264	ZUKEN INC	0.000%	99.880%
10265	NSL LTD	0.000%	99.880%
10266	FNM SPA	0.000%	99.880%
10267	SWORD GROUP	0.000%	99.880%
10268	REGIONAL CONT L	0.000%	99.881%
10269	GLOBAL BRANDS M	0.000%	99.881%
10270	MANITOU	0.000%	99.881%
10271	INFORTREND TECH	0.000%	99.881%
10272	ASIA FINANCIAL	0.000%	99.882%
10273	PARAGON CAR	0.000%	99.882%
10274	KONOSHIMA CHEMI	0.000%	99.882%
10275	THITIKORN PCL	0.000%	99.883%
10276	BOUSTEAD PLANTA	0.000%	99.883%
10277	ECO'S CO LTD/JA	0.000%	99.883%
10278	INTEGRAL DIAGNO	0.000%	99.883%
10279	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.884%
10280	PP PROPERTI TBK	0.000%	99.884%
10281	MAHARASHTRA	0.000%	99.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	AUTECH	0.000%	99.885%
10283	AKCANSА CIMENTO	0.000%	99.885%
10284	WALTER MEIER AG	0.000%	99.885%
10285	OHB SE	0.000%	99.885%
10286	CLINICA LAS CON	0.000%	99.886%
10287	HANKOOK SHELL O	0.000%	99.886%
10288	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.886%
10289	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.886%
10290	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.887%
10291	SHIN-ETSU POLYM	0.000%	99.887%
10292	WEATHERNEWS INC	0.000%	99.887%
10293	DYNASTY CERAMIC	0.000%	99.888%
10294	NETRONIX INC	0.000%	99.888%
10295	LIFCO AB-B SHS	0.000%	99.888%
10296	VALNEVA SE	0.000%	99.888%
10297	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.889%
10298	LIHOM-CUCHEN CO	0.000%	99.889%
10299	KPX CHEMICAL	0.000%	99.889%
10300	TRADELINK ELECT	0.000%	99.889%
10301	KUNG SING ENGIN	0.000%	99.890%
10302	KYORITSU PRINTI	0.000%	99.890%
10303	HIROSHIMA ELEC	0.000%	99.890%
10304	KINGMAKER FOOTW	0.000%	99.891%
10305	MARKSANS PHARMA	0.000%	99.891%
10306	APPROACH RESOUR	0.000%	99.891%
10307	CJ FOOD SYSTEM	0.000%	99.891%
10308	CYBERPOWER SYST	0.000%	99.892%
10309	ZEALAND PHARMA	0.000%	99.892%
10310	CHOSUN REFRACTO	0.000%	99.892%
10311	ABBOTT INDIA LT	0.000%	99.892%
10312	MAX INDIA LTD/N	0.000%	99.893%
10313	THORN GROUP LTD	0.000%	99.893%
10314	AWARE INC	0.000%	99.893%
10315	BIG SHOPPING CE	0.000%	99.894%
10316	OL GROUPE SA	0.000%	99.894%
10317	ENDUR TECH	0.000%	99.894%
10318	TECHNOTRANS AG	0.000%	99.894%
10319	FIRST JUKEN CO	0.000%	99.895%
10320	WMIH CORP COMMON STOCK USD.00001	0.000%	99.895%
10321	KYOWA LEATHER	0.000%	99.895%
10322	JINLI GROUP HOL	0.000%	99.895%
10323	BOO KOOK	0.000%	99.896%
10324	RAFAEL HOLDINGS INC CLASS B COMMON STOCK	0.000%	99.896%
10325	VGI GLOBAL MEDI	0.000%	99.896%
10326	FUJISHOJI CO.LT	0.000%	99.896%
10327	NAK SEALING	0.000%	99.897%
10328	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.897%
10329	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.897%
10330	AKIS GAYRIMENKU	0.000%	99.897%
10331	BEIJINGWEST IND	0.000%	99.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	SAMYA TONG	0.000%	99.898%
10333	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.898%
10334	CAN DO CO LTD	0.000%	99.899%
10335	BANGKOK AVIAT F	0.000%	99.899%
10336	BOOM LOGISTICS	0.000%	99.899%
10337	SCOPE METALS GR	0.000%	99.899%
10338	JAPAN OIL TRANS	0.000%	99.900%
10339	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.900%
10340	MAXVALU NISHINI	0.000%	99.900%
10341	EIH LTD	0.000%	99.900%
10342	GRANGE RESOURCE	0.000%	99.901%
10343	YOUYUAN INTERNA	0.000%	99.901%
10344	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.901%
10345	FOOD EMPIRE HOL	0.000%	99.901%
10346	STADIO HOLDINGS	0.000%	99.902%
10347	AZORIM-INVESTME	0.000%	99.902%
10348	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.902%
10349	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.902%
10350	SUN KING POWER	0.000%	99.903%
10351	GUORUI PROPERTI	0.000%	99.903%
10352	VITRO SA	0.000%	99.903%
10353	REGENT PACIFIC	0.000%	99.903%
10354	KEY TRONIC CORP COMMON STOCK	0.000%	99.904%
10355	POSFUL CORPORAT	0.000%	99.904%
10356	NATURAL ALTERNT	0.000%	99.904%
10357	MNTECH	0.000%	99.904%
10358	FILA SPA	0.000%	99.905%
10359	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.905%
10360	TAT HONG HOLDIN	0.000%	99.905%
10361	HONG YI FIBER I	0.000%	99.905%
10362	CHEUK NANG HLDG	0.000%	99.906%
10363	KOMEHYO	0.000%	99.906%
10364	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.906%
10365	LIFENET INSURAN	0.000%	99.906%
10366	STRONG PETROCHE	0.000%	99.907%
10367	TOKYO SANGY	0.000%	99.907%
10368	BSL CORPORATION	0.000%	99.907%
10369	KEIYU CO., LTD	0.000%	99.907%
10370	HALOWS CO LTD	0.000%	99.908%
10371	TAIHEIYO KOUHAT	0.000%	99.908%
10372	SAN FANG CHEMIC	0.000%	99.908%
10373	NEW YORK & CO I	0.000%	99.908%
10374	STAR MEDIA GROU	0.000%	99.909%
10375	MINEROS S.A.	0.000%	99.909%
10376	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.909%
10377	PLAYMATES TOYS	0.000%	99.909%
10378	ASHTROM PROPERT	0.000%	99.910%
10379	PTG ENERGY PCL	0.000%	99.910%
10380	TRIFAST PLC	0.000%	99.910%
10381	GEO ENERGY RESO	0.000%	99.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.911%
10383	MIGROS TICARET	0.000%	99.911%
10384	KG ETS	0.000%	99.911%
10385	MYER HOLDINGS L	0.000%	99.911%
10386	SINO THAI EN,FG	0.000%	99.912%
10387	KEYANG ELEC	0.000%	99.912%
10388	MUTOW CO LTD	0.000%	99.912%
10389	SPARKLE	0.000%	99.912%
10390	TRIVENI ENGINEE	0.000%	99.913%
10391	TWIN DISC INC COMMON STOCK	0.000%	99.913%
10392	SKF INDIA LTD	0.000%	99.913%
10393	ISE CHEMICAL CO	0.000%	99.913%
10394	ENERGY RESOURCE	0.000%	99.914%
10395	HUANG HSIANG CO	0.000%	99.914%
10396	IMPEXMETAL	0.000%	99.914%
10397	B2HOLDING ASA	0.000%	99.914%
10398	GOLFZON CO LTD	0.000%	99.915%
10399	TOBU STORE CO L	0.000%	99.915%
10400	CHANGH ETH	0.000%	99.915%
10401	HWA SHIN CO	0.000%	99.915%
10402	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.916%
10403	C.BANNER INTERN	0.000%	99.916%
10404	UNION MEDICAL H	0.000%	99.916%
10405	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.916%
10406	IMPERIAL HOTEL	0.000%	99.917%
10407	MJ GLEESON PLC	0.000%	99.917%
10408	KLEANNARA CO LT	0.000%	99.917%
10409	GHCL LTD	0.000%	99.917%
10410	R1 RCM INC COMMON STOCK USD.01	0.000%	99.918%
10411	SHIMOJIMA CO LT	0.000%	99.918%
10412	FIRSTSOURCE SOL	0.000%	99.918%
10413	BANCA SISTEMA S	0.000%	99.918%
10414	SEVERFIELD-ROWE	0.000%	99.918%
10415	EBARA FOODS IND	0.000%	99.919%
10416	CAVOTEC SA	0.000%	99.919%
10417	WING TAI PROPER	0.000%	99.919%
10418	KAORI HEAT TREA	0.000%	99.919%
10419	LARGO RESOURCES	0.000%	99.920%
10420	KNR CONSTRUCTIO	0.000%	99.920%
10421	MALAKOFF CORP B	0.000%	99.920%
10422	INDUSTRIAL BLDG	0.000%	99.920%
10423	TAIWAN PAPER&PU	0.000%	99.921%
10424	EMPERADOR INC	0.000%	99.921%
10425	SINCERE WATCH H	0.000%	99.921%
10426	CARASSO MOTORS	0.000%	99.921%
10427	JK PAPER	0.000%	99.922%
10428	FUTURE LIFESTYL	0.000%	99.922%
10429	BLUECOM	0.000%	99.922%
10430	KINGSGATE CONSD	0.000%	99.922%
10431	DOUBLEDRAGON PR	0.000%	99.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.923%
10433	TOHOKU BANK	0.000%	99.923%
10434	METRO KAJANG HL	0.000%	99.923%
10435	RATNAMANI METAL	0.000%	99.923%
10436	PANINVEST TBK	0.000%	99.924%
10437	RETAIL FOOD GRO	0.000%	99.924%
10438	TYCOONS GROUP E	0.000%	99.924%
10439	ANIMA HOLDING S	0.000%	99.924%
10440	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.925%
10441	BASWARE OYJ	0.000%	99.925%
10442	BCO DESIO E BRI	0.000%	99.925%
10443	BANK INTERNASIO	0.000%	99.925%
10444	TRINITY LTD	0.000%	99.926%
10445	ECHELON FINANCI	0.000%	99.926%
10446	DAEWON SANUP	0.000%	99.926%
10447	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.926%
10448	CHINA NT PHARMA	0.000%	99.926%
10449	JUTAL OFFSHORE	0.000%	99.927%
10450	TAIWAN FIRE & M	0.000%	99.927%
10451	SYARIKAT TAKAFU	0.000%	99.927%
10452	AMICA WRONKI	0.000%	99.927%
10453	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.928%
10454	MAX'S GROUP INC	0.000%	99.928%
10455	WISDOM HOLDINGS	0.000%	99.928%
10456	MARCOPOLO SA	0.000%	99.928%
10457	YNH PROPERTY BH	0.000%	99.929%
10458	FOM CONST Y CON	0.000%	99.929%
10459	HONG LEONG ASIA	0.000%	99.929%
10460	SUNDARAM FINANC	0.000%	99.929%
10461	FDC LTD/INDIA	0.000%	99.929%
10462	BURWILL HOLDING	0.000%	99.930%
10463	MAHARASHTRA SEA	0.000%	99.930%
10464	ESSEL PROP	0.000%	99.930%
10465	DA MING INTERNA	0.000%	99.930%
10466	ALLIANZ MALAYSI	0.000%	99.931%
10467	ASTRAL POLY	0.000%	99.931%
10468	PERENNIAL REAL	0.000%	99.931%
10469	SINO GRANDNESS	0.000%	99.931%
10470	HUA ENG WIRE&CA	0.000%	99.931%
10471	SHIZUKI ELECTRI	0.000%	99.932%
10472	FAGRON	0.000%	99.932%
10473	CHINA ELECT COR	0.000%	99.932%
10474	BOOT(HENRY) & S	0.000%	99.932%
10475	TOWN HEALTH INT	0.000%	99.933%
10476	INVESTIS HOLDIN	0.000%	99.933%
10477	COCO'S JAPAN CO	0.000%	99.933%
10478	ECOGREEN FINE C	0.000%	99.933%
10479	PIHLAJALINNA OY	0.000%	99.933%
10480	SHIHLIN ELEC &	0.000%	99.934%
10481	VBG GROUP AB	0.000%	99.934%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	DONG AH TIR	0.000%	99.934%
10483	HAGOROMO FOODS	0.000%	99.934%
10484	CATHAY NO 1 REI	0.000%	99.935%
10485	VICTORY NEW MAT	0.000%	99.935%
10486	DIALIGHT PLC	0.000%	99.935%
10487	VINA CONCHA Y T	0.000%	99.935%
10488	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.935%
10489	EUROTECH SPA	0.000%	99.936%
10490	VAIBHAV GL	0.000%	99.936%
10491	TAIYEN BIOTECH	0.000%	99.936%
10492	HANA MICROELECT	0.000%	99.936%
10493	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.936%
10494	PROGRESS WERK A	0.000%	99.937%
10495	PAN BROTHERS TB	0.000%	99.937%
10496	TERNA ENERGY SA	0.000%	99.937%
10497	T4F ENTRETENIMN	0.000%	99.937%
10498	SIMPLEX INFRAS	0.000%	99.938%
10499	ACNB CORP COMMON STOCK USD2.5	0.000%	99.938%
10500	TIANJIN DEVMT H	0.000%	99.938%
10501	SINGAPORE BUS S	0.000%	99.938%
10502	SOLAR INDUS	0.000%	99.938%
10503	JYOTHY LABORATO	0.000%	99.939%
10504	PFENEX INC COMMON STOCK USD.001	0.000%	99.939%
10505	1ST INSURANCE C	0.000%	99.939%
10506	NEPES CORPORATI	0.000%	99.939%
10507	CHINA FINANCIAL	0.000%	99.939%
10508	S.A.S. DRAGON H	0.000%	99.940%
10509	KONDOTEC INC	0.000%	99.940%
10510	MNRB HOLDINGS B	0.000%	99.940%
10511	TECNISA SA	0.000%	99.940%
10512	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.941%
10513	GFOOT CO LTD	0.000%	99.941%
10514	ADVANCETEK ENTE	0.000%	99.941%
10515	PLATZER FASTIGH	0.000%	99.941%
10516	ROXY-PACIFIC HO	0.000%	99.941%
10517	CELLCOM ISRAEL	0.000%	99.942%
10518	TOPPS TILES	0.000%	99.942%
10519	JINMAO INVESTME	0.000%	99.942%
10520	HORIZON SECURIT	0.000%	99.942%
10521	ALKANE RESOURCE	0.000%	99.942%
10522	YEEBO INT	0.000%	99.943%
10523	MEDCO ENERGI IN	0.000%	99.943%
10524	MAUREL ET PROM	0.000%	99.943%
10525	MODERN DENTAL G	0.000%	99.943%
10526	PHIHONG TECHNOL	0.000%	99.943%
10527	NATURES SUNSHIN	0.000%	99.944%
10528	CASTINGS	0.000%	99.944%
10529	BAJAJ CORP LTD	0.000%	99.944%
10530	STANDARD CHEMIC	0.000%	99.944%
10531	CHAMPION TECHNO	0.000%	99.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	SELVAAG BOLIG A	0.000%	99.945%
10533	KIM LOONG RESOU	0.000%	99.945%
10534	GRANDVISION BV	0.000%	99.945%
10535	TAINAN ENTERPRI	0.000%	99.945%
10536	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.946%
10537	PACASMAYO	0.000%	99.946%
10538	AKZO NOBEL INDI	0.000%	99.946%
10539	INROM CONSTRUCT	0.000%	99.946%
10540	UEM EDGENTA BHD	0.000%	99.946%
10541	DONG A ELTEK CO	0.000%	99.947%
10542	VISTA GROUP INT	0.000%	99.947%
10543	GE T&D INDIA LT	0.000%	99.947%
10544	PESTECH	0.000%	99.947%
10545	QUINTIS LTD	0.000%	99.947%
10546	HON KWOK LAND I	0.000%	99.948%
10547	HANKUK PAPER MF	0.000%	99.948%
10548	LK TECH	0.000%	99.948%
10549	HANMI SEMICONDU	0.000%	99.948%
10550	MC GROUP PUBLIC	0.000%	99.948%
10551	NIIT	0.000%	99.949%
10552	NOBLE GROUP LTD	0.000%	99.949%
10553	ENERGY EQUITY C	0.000%	99.949%
10554	VOLUTION GROUP	0.000%	99.949%
10555	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.949%
10556	ALLGEIER SE	0.000%	99.950%
10557	OLVI OYJ-A SHAR	0.000%	99.950%
10558	KAPSCH TRAFFICC	0.000%	99.950%
10559	TOKYO TEKKO CO	0.000%	99.950%
10560	INTL PAPER	0.000%	99.950%
10561	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.951%
10562	LBS BINA GROUP	0.000%	99.951%
10563	KANSAI SUPERMAR	0.000%	99.951%
10564	KMH	0.000%	99.951%
10565	CHORUS LTD ADR ADR	0.000%	99.951%
10566	ISENTIA GROUP L	0.000%	99.952%
10567	MAHINDRA LIFESC	0.000%	99.952%
10568	NEXUS AG	0.000%	99.952%
10569	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.952%
10570	SHRIRAM EPC	0.000%	99.952%
10571	BIFFA PLC	0.000%	99.953%
10572	DY CORP	0.000%	99.953%
10573	NADEX CO LTD	0.000%	99.953%
10574	CONTROLADORA VU	0.000%	99.953%
10575	CALEDONIA MININ	0.000%	99.953%
10576	TOTAL GABON	0.000%	99.954%
10577	SITOUY GROUP HLD	0.000%	99.954%
10578	ORIENT CEME	0.000%	99.954%
10579	CRAWFORD & CO	0.000%	99.954%
10580	CHINOOK ENERGY	0.000%	99.954%
10581	LUCAS BOLS NV	0.000%	99.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	INFOMEDIA	0.000%	99.955%
10583	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.955%
10584	MAXITRANS INDS	0.000%	99.955%
10585	AGV PRODUCTS	0.000%	99.955%
10586	MIN AIK TECHNOL	0.000%	99.955%
10587	SANYO ENG & CON	0.000%	99.956%
10588	VULCABRAS AZALE	0.000%	99.956%
10589	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.956%
10590	SAVEZONE IC	0.000%	99.956%
10591	PETRA FOODS LTD	0.000%	99.956%
10592	DHAMPUR SUGAR M	0.000%	99.957%
10593	COCA-COLA ICECE	0.000%	99.957%
10594	YIP'S CHEMICAL	0.000%	99.957%
10595	SUNDARAM	0.000%	99.957%
10596	LEIFHEIT AG	0.000%	99.957%
10597	ITAB SHOP CONCE	0.000%	99.958%
10598	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.958%
10599	KASEN INTERNATI	0.000%	99.958%
10600	INTERSHOP HOLDI	0.000%	99.958%
10601	TSEC CORP	0.000%	99.958%
10602	HT MEDIA LTD	0.000%	99.959%
10603	INTER CARS SA	0.000%	99.959%
10604	BLUE SQUARE REA	0.000%	99.959%
10605	COCA-COLA EMBON	0.000%	99.959%
10606	SERVIZI ITALIA	0.000%	99.959%
10607	FULLER SMITH &	0.000%	99.959%
10608	NEPTUNE TECHNOL	0.000%	99.960%
10609	HATHWAY CABLE	0.000%	99.960%
10610	April Group	0.000%	99.960%
10611	HUAJUN HOLDINGS	0.000%	99.960%
10612	KYOCERA CORP SPONS ADR ADR	0.000%	99.960%
10613	WESTPORT INNOVA	0.000%	99.961%
10614	GOLDIS BHD	0.000%	99.961%
10615	MORTGAGE CHOICE	0.000%	99.961%
10616	CENTURY PACIFIC	0.000%	99.961%
10617	CHINA HANKING H	0.000%	99.961%
10618	TERAGO INC COMM	0.000%	99.962%
10619	KINTETSU DPT ST	0.000%	99.962%
10620	NNIT A/S	0.000%	99.962%
10621	AES GENER SA	0.000%	99.962%
10622	GRANULES INDIA	0.000%	99.962%
10623	TAKE SOLUTN	0.000%	99.962%
10624	LYDIAN INTERNAT	0.000%	99.963%
10625	SANYO HOUSING N	0.000%	99.963%
10626	HENGDELI HOLDIN	0.000%	99.963%
10627	PARANAPANEMA SA	0.000%	99.963%
10628	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.963%
10629	CARR'S GROUP PL	0.000%	99.964%
10630	CW GROUP HLDGS	0.000%	99.964%
10631	GLOBAL MEDICAL REIT INC REIT	0.000%	99.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	DICKSON CONCEPT	0.000%	99.964%
10633	BANYAN TREE HOL	0.000%	99.964%
10634	INDIAN OVERSEAS	0.000%	99.964%
10635	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.965%
10636	MERCK LTD	0.000%	99.965%
10637	SKYLINE CORP	0.000%	99.965%
10638	INGERSOLL	0.000%	99.965%
10639	TOW CO LTD	0.000%	99.965%
10640	THAIFOODS GROUP	0.000%	99.966%
10641	ERICSSON LM-A S	0.000%	99.966%
10642	ZHUHAI HLDGS IN	0.000%	99.966%
10643	VOLT INFO SCIEN	0.000%	99.966%
10644	GREAVES COT	0.000%	99.966%
10645	PHILEX MINING C	0.000%	99.966%
10646	INDO COUNT INDU	0.000%	99.967%
10647	UNITED MICROELECTRON SP ADR ADR	0.000%	99.967%
10648	PINE CLIFF ENER	0.000%	99.967%
10649	BLACK BOX CORP	0.000%	99.967%
10650	PHARMA MAR SA	0.000%	99.967%
10651	PURAVANKARA PRO	0.000%	99.967%
10652	NORWEGIAN PROPE	0.000%	99.968%
10653	BILLABONG INTER	0.000%	99.968%
10654	NAGANO KEIKI CO	0.000%	99.968%
10655	SELCUK ECZA DEP	0.000%	99.968%
10656	AGORA	0.000%	99.968%
10657	KRAKATAU STEEL	0.000%	99.969%
10658	AEGIS LOGISTICS	0.000%	99.969%
10659	UTD MALACCA BER	0.000%	99.969%
10660	KISCO HOLDINGS	0.000%	99.969%
10661	SANGSIN BRAKE	0.000%	99.969%
10662	NISSEI INDUSTRI	0.000%	99.969%
10663	DUTY FREE INTER	0.000%	99.970%
10664	MACMAHON HOLDIN	0.000%	99.970%
10665	DONGBU SECURITI	0.000%	99.970%
10666	SILOAM INTERNAT	0.000%	99.970%
10667	BOER POWER HOLD	0.000%	99.970%
10668	BEST BRIDAL INC	0.000%	99.970%
10669	PRIME FOCUS	0.000%	99.971%
10670	CERAGON NETWORK	0.000%	99.971%
10671	KIMOTO CO LTD	0.000%	99.971%
10672	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.971%
10673	GROUP LEASE PUB	0.000%	99.971%
10674	ASIA SATELLITE	0.000%	99.971%
10675	SKANDINAVISKA E	0.000%	99.972%
10676	MAGNI-TECH INDU	0.000%	99.972%
10677	SEJONG INDUSTRI	0.000%	99.972%
10678	TBK Co., Ltd.	0.000%	99.972%
10679	NAVKAR CORP LTD	0.000%	99.972%
10680	ORIGIN ELECTRIC	0.000%	99.972%
10681	CGN MINING CO L	0.000%	99.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	SHIDAX CORP	0.000%	99.973%
10683	Tessi S.A.	0.000%	99.973%
10684	TOTAL ACCESS CO	0.000%	99.973%
10685	PERMANENT TSB G	0.000%	99.973%
10686	HEIDELBERGCEMEN	0.000%	99.973%
10687	THERMAX LTD	0.000%	99.974%
10688	YUNNAN WATER IN	0.000%	99.974%
10689	MTLM	0.000%	99.974%
10690	DIFFER GRP	0.000%	99.974%
10691	GWANGJU SHINSEG	0.000%	99.974%
10692	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.974%
10693	SSI GROUP INC	0.000%	99.975%
10694	YAC CO LTD	0.000%	99.975%
10695	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.975%
10696	CMMB VISION HOL	0.000%	99.975%
10697	EUROZ LTD	0.000%	99.975%
10698	RAI WAY SPA	0.000%	99.975%
10699	KINKI SHARYO CO	0.000%	99.975%
10700	FAR EAST HOLDIN	0.000%	99.976%
10701	WHIRLPOOL OF IN	0.000%	99.976%
10702	RAMKRISHNA	0.000%	99.976%
10703	ALEMBIC LTD	0.000%	99.976%
10704	SIYARAM	0.000%	99.976%
10705	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.976%
10706	STP & I PCL-FOR	0.000%	99.977%
10707	ROS AGRO PLC GD	0.000%	99.977%
10708	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.977%
10709	SP SETIA BHD GR	0.000%	99.977%
10710	APAR INDS	0.000%	99.977%
10711	TENWOW INTL HLD	0.000%	99.977%
10712	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.977%
10713	ENEA AB	0.000%	99.978%
10714	FOXTONS GROUP P	0.000%	99.978%
10715	CHINA RUNDONG A	0.000%	99.978%
10716	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.978%
10717	IMMOBILIARE GRA	0.000%	99.978%
10718	LOW KENG HUAT(S	0.000%	99.978%
10719	ROULARTA MEDIA	0.000%	99.979%
10720	OZFOREX GROUP L	0.000%	99.979%
10721	HOSTELWORLD GRO	0.000%	99.979%
10722	WORLD HOLDINGS	0.000%	99.979%
10723	AYGAZ	0.000%	99.979%
10724	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.979%
10725	SHUNFENG INTL C	0.000%	99.979%
10726	SHILPA MED	0.000%	99.980%
10727	TURK TRKTOR VE	0.000%	99.980%
10728	DRDGOLD LTD	0.000%	99.980%
10729	LINK NET TBK PT	0.000%	99.980%
10730	INES CORPORATIO	0.000%	99.980%
10731	MIRZA INTERNATI	0.000%	99.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.980%
10733	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.981%
10734	NEW TIMES ENERG	0.000%	99.981%
10735	HIBISCUS PETROL	0.000%	99.981%
10736	LIPPO CIKARANG	0.000%	99.981%
10737	ONO SOKKI CO	0.000%	99.981%
10738	TAKASHIMA & CO	0.000%	99.981%
10739	WARTECK INVEST	0.000%	99.981%
10740	PMP COMMUNICATI	0.000%	99.982%
10741	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.982%
10742	CUSTODIAN REIT	0.000%	99.982%
10743	LAKSHMI VILAS B	0.000%	99.982%
10744	TOKYO THEATRES	0.000%	99.982%
10745	GDI INTERGRATED	0.000%	99.982%
10746	CB INDUSTRIAL P	0.000%	99.982%
10747	BANCO PAN SA	0.000%	99.983%
10748	ATHENS WATER SU	0.000%	99.983%
10749	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.983%
10750	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.983%
10751	LOGISTEC CORP C	0.000%	99.983%
10752	RXP SERVICES LT	0.000%	99.983%
10753	FREQUENCY ELEC	0.000%	99.983%
10754	PACIFIC ONLINE	0.000%	99.984%
10755	FUJISASH CO LTD	0.000%	99.984%
10756	TAUNG GOLD INTE	0.000%	99.984%
10757	ELEC DE STRASBO	0.000%	99.984%
10758	GOOD RESOURCES	0.000%	99.984%
10759	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.984%
10760	CRISIL LTD	0.000%	99.984%
10761	WEE HUR HOLDING	0.000%	99.984%
10762	ANTALIS INTERNA	0.000%	99.985%
10763	EZRA HOLDINGS	0.000%	99.985%
10764	D.B. CORP LIMIT	0.000%	99.985%
10765	PT INTERNATIONA	0.000%	99.985%
10766	KIAN JOO CAN FC	0.000%	99.985%
10767	OLYMPIC CORP	0.000%	99.985%
10768	TOWER LTD	0.000%	99.985%
10769	FABRYKI MEBLI F	0.000%	99.986%
10770	MIRAIAL CO LTD	0.000%	99.986%
10771	MEDIVIR	0.000%	99.986%
10772	TILT RENEWABLES	0.000%	99.986%
10773	GLAXO SMITHKLIN	0.000%	99.986%
10774	LIBERTY GOLD CO	0.000%	99.986%
10775	COXON PRECISE I	0.000%	99.986%
10776	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.986%
10777	AFFINE	0.000%	99.986%
10778	MARUYAMA MFG CO	0.000%	99.987%
10779	WIN HANVERKY HO	0.000%	99.987%
10780	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.987%
10781	INTRALOT SA - I	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	HOKKAI CAN CO	0.000%	99.987%
10783	ALANDSBANKEN	0.000%	99.987%
10784	13 HOLDINGS LTD	0.000%	99.987%
10785	BEADELL RESOURC	0.000%	99.987%
10786	AUSWIDE BANK LT	0.000%	99.988%
10787	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.988%
10788	INTEVAC INC	0.000%	99.988%
10789	OTSUKA KAGU	0.000%	99.988%
10790	SALUTICA	0.000%	99.988%
10791	SALEM COMM CORP	0.000%	99.988%
10792	HONEYWELL	0.000%	99.988%
10793	LSL PROPERTY SE	0.000%	99.988%
10794	MIYOSHI OIL & F	0.000%	99.989%
10795	DYNAMIC ELECTRO	0.000%	99.989%
10796	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.989%
10797	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.989%
10798	BIO PAPPEL SAB	0.000%	99.989%
10799	S.T.CHEMICAL CO	0.000%	99.989%
10800	RIZAL COMML BAN	0.000%	99.989%
10801	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.989%
10802	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.989%
10803	BOMBAY RAYON FA	0.000%	99.990%
10804	ASHFORD INC COMMON STOCK USD.01	0.000%	99.990%
10805	SILVER BASE GRO	0.000%	99.990%
10806	TRIVENI TURBINE	0.000%	99.990%
10807	KAM HING INTERN	0.000%	99.990%
10808	GROUP FIVE	0.000%	99.990%
10809	NIPPON FILCON C	0.000%	99.990%
10810	IPE GROUP LTD	0.000%	99.990%
10811	TSUI WAH HOLDIN	0.000%	99.990%
10812	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.990%
10813	DYAX CORPORATIO	0.000%	99.991%
10814	RECKON LTD	0.000%	99.991%
10815	STARK TECHNOLOG	0.000%	99.991%
10816	MCKAY SECURITIE	0.000%	99.991%
10817	NAGARJUNA FERTI	0.000%	99.991%
10818	MEDICAL SYSTEM	0.000%	99.991%
10819	OOEDO ONSEN REI	0.000%	99.991%
10820	AMREP CORP COMMON STOCK USD.1	0.000%	99.991%
10821	VICTORY CITY IN	0.000%	99.991%
10822	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.991%
10823	STREET CAPITAL	0.000%	99.992%
10824	MIMAKI ENGINEER	0.000%	99.992%
10825	BSQUARE CORP COMMON STOCK	0.000%	99.992%
10826	SIERRA METALS I	0.000%	99.992%
10827	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.992%
10828	HANISON CONSTRU	0.000%	99.992%
10829	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.992%
10830	ASANTE INC	0.000%	99.992%
10831	TOWN CENTRE SEC	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	HOKKAIDO GAS CO	0.000%	99.992%
10833	CROCODILE GARME	0.000%	99.993%
10834	PROMOTORA Y OPE	0.000%	99.993%
10835	CST GROUP LTD	0.000%	99.993%
10836	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.993%
10837	TEN PEAKS COFFE	0.000%	99.993%
10838	BOLU CIMENTO SA	0.000%	99.993%
10839	GUANGNAN(HLDGS)	0.000%	99.993%
10840	HIPAY GROUP SA	0.000%	99.993%
10841	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.993%
10842	FRAGRANCE GROUP	0.000%	99.993%
10843	KOSEI SECURITIE	0.000%	99.994%
10844	MIN XIN HLDGS	0.000%	99.994%
10845	R.E.A. HOLDINGS	0.000%	99.994%
10846	ZEDGE INC CL B COMMON STOCK	0.000%	99.994%
10847	XERIUM TECHNOLO	0.000%	99.994%
10848	COLUMBUS GOLD C	0.000%	99.994%
10849	SUNWAY CONSTRUC	0.000%	99.994%
10850	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.994%
10851	GALLANT VENTURE	0.000%	99.994%
10852	K.P.R. MILL	0.000%	99.994%
10853	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.994%
10854	STEEL & TUBE HL	0.000%	99.994%
10855	DYNASTY FINE WI	0.000%	99.995%
10856	GLORIOUS SUN EN	0.000%	99.995%
10857	NRJ GROUP	0.000%	99.995%
10858	A&D CO LTD	0.000%	99.995%
10859	MOTHERCARE	0.000%	99.995%
10860	PRIME MEDIA GRO	0.000%	99.995%
10861	BOUSTEAD PROJEC	0.000%	99.995%
10862	ASPEN GROUP	0.000%	99.995%
10863	FOUNTAIN SET HL	0.000%	99.995%
10864	IGUATEMI EMP SH	0.000%	99.995%
10865	PEARL ORIENTAL	0.000%	99.995%
10866	CORP BANK	0.000%	99.995%
10867	V1 GROUP LTD	0.000%	99.996%
10868	ANXIN-CHINA HOL	0.000%	99.996%
10869	CHINA RARE EART	0.000%	99.996%
10870	MEGASTUDY CO LT	0.000%	99.996%
10871	NATIONAL AGRICU	0.000%	99.996%
10872	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.996%
10873	ADDNODE GROUP A	0.000%	99.996%
10874	TSH RESOURCES B	0.000%	99.996%
10875	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.996%
10876	GETIN HOLDING S	0.000%	99.996%
10877	HSIN CHONG CONS	0.000%	99.996%
10878	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.996%
10879	CHINA FIBER OPT	0.000%	99.996%
10880	CHINA PROPERTIE	0.000%	99.997%
10881	BGR ENERGY SYST	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.997%
10883	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.997%
10884	EASTMAIN RES IN	0.000%	99.997%
10885	HITE HOLDINGS C	0.000%	99.997%
10886	NICE SPA	0.000%	99.997%
10887	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.997%
10888	TONGDA HONG TAI	0.000%	99.997%
10889	KONG SUN HLDGS	0.000%	99.997%
10890	JBF INDUSTRIES	0.000%	99.997%
10891	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10892	LAURA ASHLEY HO	0.000%	99.997%
10893	ARCELORMITTAL S	0.000%	99.997%
10894	LOTTE CONFECT	0.000%	99.997%
10895	I-CABLE COMMUNI	0.000%	99.997%
10896	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.998%
10897	ABAN OFFSHORE	0.000%	99.998%
10898	TRUBA ALAM MANU	0.000%	99.998%
10899	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.998%
10900	RAFFLES EDUCATI	0.000%	99.998%
10901	TUNAS RIDEAN	0.000%	99.998%
10902	FORTRESS GLOBAL	0.000%	99.998%
10903	US AUTO PARTS N	0.000%	99.998%
10904	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10905	CHINA DYNAMICS	0.000%	99.998%
10906	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.998%
10907	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
10908	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10909	BLOOMSBURY PUBL	0.000%	99.998%
10910	DELTICOM AG	0.000%	99.998%
10911	FERRATUM OYJ	0.000%	99.998%
10912	AEGON NV	0.000%	99.998%
10913	WATPAC LIMITED	0.000%	99.998%
10914	BE GROUP AB	0.000%	99.998%
10915	HYFLUXSHOP	0.000%	99.999%
10916	BRILLIANT CIRCL	0.000%	99.999%
10917	QUNXING PAPER H	0.000%	99.999%
10918	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	0.000%	99.999%
10919	DAN FORM HOLDIN	0.000%	99.999%
10920	ECOSYNTHETIX IN	0.000%	99.999%
10921	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
10922	TAKACHIHO KOHEK	0.000%	99.999%
10923	JINDAL POLY FIL	0.000%	99.999%
10924	PETRUS RESOURCE	0.000%	99.999%
10925	ABTERRA LTD	0.000%	99.999%
10926	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
10927	LUKS GROUP (VH)	0.000%	99.999%
10928	YEO HIAP SENG	0.000%	99.999%
10929	IRC LIMITED	0.000%	99.999%
10930	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10931	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	ENERGY ABSOLUTE	0.000%	99.999%
10933	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
10934	SOCIETE MANUTAN	0.000%	99.999%
10935	SINAR MAS MULTI	0.000%	99.999%
10936	CHARGEURS SA	0.000%	99.999%
10937	TEEKAY TANKERS	0.000%	99.999%
10938	DOGUS OTOMOTIV	0.000%	99.999%
10939	CARINDALE PROPE	0.000%	100.000%
10940	PACIFIC ANDES I	0.000%	100.000%
10941	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.000%
10942	BOLLORE SA	0.000%	100.000%
10943	MUNSUN CAP	0.000%	100.000%
10944	ARALEZ PHARMACE	0.000%	100.000%
10945	PERPETUAL ENERG	0.000%	100.000%
10946	AVENG	0.000%	100.000%
10947	ASCENDANT RESOU	0.000%	100.000%
10948	LEE & MAN CHEMI	0.000%	100.000%
10949	SAFEWAY INC	0.000%	100.000%
10950	CSMALL GROUP LT	0.000%	100.000%
10951	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10952	CHINA SOFT POWE	0.000%	100.000%
10953	K1 VENTURES LTD	0.000%	100.000%
10954	MIDLAND IC&I LT	0.000%	100.000%
10955	SWIBER HOLDINGS	0.000%	100.000%
10956	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10957	IMMOBEL	0.000%	100.000%
10958	CROWN CONFECTIO	0.000%	100.000%
10959	PROBI AB	0.000%	100.000%
10960	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
10961	CARE PROPERTY I	0.000%	100.000%
10962	CARPETRIGHT	0.000%	100.000%
10963	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10964	GAYATRI HIGHWAY	0.000%	100.000%
10965	MINGFA GROUP	0.000%	100.000%
10966	NOVUS HOLDINGS	0.000%	100.000%
10967	TALVIVAARA MINI	0.000%	100.000%
10968	PALADIN ENERGY	0.000%	100.000%
10969	SPORTECH PLC	0.000%	100.000%
10970	SING HOLDINGS L	0.000%	100.000%
10971	CHENNAI SUPER K	0.000%	100.000%
10972	NORDIC AMERICAN	0.000%	100.000%
10973	ASTRO JAPAN PR	0.000%	100.000%
10974	ZENITH CAPITAL	0.000%	100.000%
10975	TRADA MARITIME	0.000%	100.000%
10976	PRIMARY HLTH PR	0.000%	100.000%
10977	ORBITE TECHNOLO	0.000%	100.000%
10978	STRAD ENERGY SE	0.000%	100.000%
10979	EMPRESAS ICA SA	0.000%	100.000%
10980	BERJAYA LAND BH	0.000%	100.000%
10981	CHINA HUIZHAN D	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10982	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10983	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10984	PLATINUM GROUP	0.000%	100.000%
10985	ORMAT TECHNOLOG	0.000%	100.000%
10986	TRAKCJA SA	0.000%	100.000%
10987	BANCA MONTE DEI	0.000%	100.000%
10988	RB ENERGY INC	0.000%	100.000%
10989	DEVA HLDG	0.000%	100.000%
10990	ENERGIX-RENEWAB	0.000%	100.000%
10991	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10992	BGP HOLDINGS (P	-	100.000%
10993	QLT INC CLASS A	-	100.000%
10994	RHB CAPITAL BHD	-	100.000%
10995	BCO ESPIR SANTO	-	100.000%
10996	EGANAGOLDPFEIL	-	100.000%
10997	PRIME RETIREMEN	-	100.000%
10998	MONTEA SCA RTS	-	100.000%
10999	CHINA METAL REC	-	100.000%
11000	QLT INC DOJ/SEC	-	100.000%
11001	PRIME AET & D H	-	100.000%
11002	PEACE MARK HLDG	-	100.000%
11003	CHINA LUMENA NE	-	100.000%
11004	RREEF CHINA COM	-	100.000%
11005	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
11006	HANFENG EVERGRE	-	100.000%
11007	LIPPO KARAWACI	-	100.000%
11008	VIRGIN AUSTRALI	-	100.000%
11009	MANITOK ENERGY	-	100.000%
11010	LIGHTSTREAM RES	-	100.000%
11011	C A DE MEDITERR	-	100.000%
11012	MINCO BASE META	-	100.000%
11013	TOUCHSTONE EXPL	-	100.000%
11014	FUBON FIN HOLDI	-	100.000%
11015	ARRIUM LTD	-	100.000%
11016	ANGLO IRISH BAN	-	100.000%
11017	INTERCELL AG RI	-	100.000%
11018	QLT INC WTS EXP	-	100.000%
11019	BERLIAN LAJU TA	-	100.000%
11020	AFRICA ISRAEL I	-	100.000%
11021	AFREN PLC COMMO	-	100.000%
11022	SNS REAAL GROEP	-	100.000%
11023	TRANSCOM WORLDW	-	100.000%
11024	US Wire Order -	-0.000%	100.000%