

DFA Canada Global 60EQ-40FI Portfolio - Class F (USD)

As of September 29, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.664%	0.664%
2	BANK OF MONTREAL COMMON STOCK	0.638%	1.302%
3	APPLE INC	0.599%	1.901%
4	BANK OF NOVA SCOTIA COMMON STOCK	0.576%	2.478%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.574%	3.052%
6	TORONTO DOMINION BANK COMMON STOCK	0.534%	3.585%
7	CAD - London	0.499%	4.084%
8	WELLS FARGO + CO COMMON STOCK USD1.666	0.489%	4.573%
9	SUNCOR ENERGY INC COMMON STOCK	0.483%	5.056%
10	ROYAL BANK OF CANADA COMMON STOCK	0.444%	5.500%
11	SWEDISH GOVT 3.	0.414%	5.914%
12	EXXON MOBIL CORP COMMON STOCK	0.403%	6.316%
13	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.389%	6.705%
14	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.347%	7.052%
15	ORACLE CORP SR UNSECURED 09/21 1.9	0.345%	7.398%
16	BANK OF AMERICA	0.326%	7.724%
17	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.313%	8.037%
18	INTEL CORP COMMON STOCK USD.001	0.298%	8.336%
19	FRENCH REPUBLIC	0.296%	8.632%
20	MANULIFE FINANCIAL CORP COMMON STOCK	0.288%	8.919%
21	MICROSOFT CORP COMMON STOCK USD.00000625	0.287%	9.207%
22	CHEVRON CORP COMMON STOCK USD.75	0.283%	9.489%
23	COMCAST CORP CLASS A COMMON STOCK USD.01	0.278%	9.767%
24	PFIZER INC COMMON STOCK USD.05	0.268%	10.035%
25	SINGAPORE GOVER	0.259%	10.294%
26	LANDWIRT RENTEN	0.254%	10.549%
27	REP AUSTRIA GOV	0.248%	10.797%
28	CITIGROUP INC COMMON STOCK USD.01	0.240%	11.037%
29	MAGNA INTERNATIONAL INC COMMON STOCK	0.239%	11.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	CANADA HOUSING	0.238%	11.514%
31	CANADIAN NATURAL RESOURCES COMMON STOCK	0.230%	11.744%
32	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.227%	11.971%
33	KREDIT FUER WIE	0.226%	12.197%
34	WAL-MART STORES	0.223%	12.420%
35	CISCO SYSTEMS	0.221%	12.641%
36	LANDESKREDITBAN	0.218%	12.859%
37	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.216%	13.076%
38	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.212%	13.287%
39	NATIONAL BK CDA	0.211%	13.498%
40	SAMSUNG ELECTRO	0.208%	13.707%
41	KOMMUNINVEST I	0.204%	13.910%
42	TECK RESOURCES LTD CLS B COMMON STOCK	0.202%	14.112%
43	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.202%	14.314%
44	APPLE INC SR UNSECURED 02/21 2.25	0.201%	14.515%
45	KOMMUNINVEST I	0.200%	14.715%
46	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.200%	14.915%
47	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.198%	15.113%
48	UK(GOVT OF) 4.2	0.197%	15.310%
49	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.194%	15.503%
50	SUN LIFE FINANCIAL INC COMMON STOCK	0.191%	15.695%
51	SWEDISH EXP CRE	0.190%	15.885%
52	WESTPAC BKG COR	0.188%	16.072%
53	US TREASURY N/B 05/25 2.125	0.186%	16.258%
54	TOTAL SA	0.183%	16.441%
55	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.178%	16.619%
56	NETWORK RAIL IN	0.178%	16.796%
57	NESTLE SA	0.175%	16.972%
58	ROYAL BK OF CAN	0.174%	17.146%
59	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.174%	17.320%
60	UNEDIC ASSEO 0.	0.173%	17.493%
61	SWEDEN GOVERNME	0.172%	17.665%
62	ENBRIDGE INC COMMON STOCK	0.171%	17.837%
63	FACEBOOK INC A COMMON STOCK USD.000006	0.171%	18.008%
64	HSBC HOLDINGS PLC SPONS ADR	0.171%	18.178%
65	MICROSOFT CORP	0.168%	18.346%
66	UNITEDHEALTH GR	0.165%	18.511%
67	TRANSCANADA CORP COMMON STOCK	0.164%	18.675%
68	AMAZON.COM INC	0.163%	18.838%
69	PROCTER + GAMBLE CO/THE COMMON STOCK	0.163%	19.002%
70	FRENCH REP GOVT	0.160%	19.162%
71	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.158%	19.320%
72	ALPHABET INC CL C COMMON STOCK USD.001	0.158%	19.477%
73	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.157%	19.634%
74	IBM CORP SR UNSECURED 01/22 2.5	0.157%	19.791%
75	CHEVRON CORP 2.	0.156%	19.947%
76	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.153%	20.101%
77	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.153%	20.253%
78	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.153%	20.406%
79	ALPHABET INC CL A COMMON STOCK USD.001	0.153%	20.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.151%	20.710%
81	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.150%	20.860%
82	GENERAL MOTORS CO COMMON STOCK USD.01	0.150%	21.009%
83	CANADIAN NATL RAILWAY CO COMMON STOCK	0.148%	21.157%
84	DAIMLER AG	0.147%	21.304%
85	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.146%	21.449%
86	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.145%	21.594%
87	TOYOTA MOTOR CO	0.145%	21.739%
88	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.140%	21.879%
89	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.139%	22.018%
90	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.139%	22.157%
91	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.137%	22.294%
92	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.136%	22.430%
93	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.135%	22.565%
94	MICROSOFT CORP SR UNSECURED 11/20 2	0.135%	22.700%
95	CHINA CONST BK	0.134%	22.834%
96	VODAFONE GROUP	0.130%	22.965%
97	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.128%	23.093%
98	WALT DISNEY(HLD)	0.127%	23.219%
99	NATL AUSTRALIA	0.126%	23.345%
100	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.126%	23.471%
101	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.124%	23.595%
102	SINGAPORE GOVT	0.124%	23.719%
103	CVS HEALTH CORP COMMON STOCK USD.01	0.123%	23.841%
104	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.122%	23.964%
105	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.122%	24.086%
106	SINGAPORE GOVT	0.122%	24.207%
107	BHP BILLITON LT	0.121%	24.329%
108	NESTLE FINANCE	0.120%	24.449%
109	IBM CORP SR UNSECURED 02/21 2.25	0.120%	24.569%
110	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.119%	24.687%
111	COOPERATIEVE RA	0.118%	24.805%
112	BCE INC COMMON STOCK	0.118%	24.923%
113	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.117%	25.040%
114	APPLE INC SR UNSECURED 02/22 2.5	0.117%	25.157%
115	KINGDOM BELGIUM	0.116%	25.273%
116	FORD MOTOR CO COMMON STOCK USD.01	0.116%	25.389%
117	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.115%	25.503%
118	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.114%	25.617%
119	DEUTSCHE BAHN F	0.113%	25.730%
120	MERCK + CO. INC. COMMON STOCK USD.5	0.113%	25.843%
121	QUALCOMM INC COMMON STOCK USD.0001	0.111%	25.955%
122	BP PLC	0.111%	26.066%
123	MORGAN STANLEY COMMON STOCK USD.01	0.111%	26.176%
124	CHEVRON CORP SR UNSECURED 06/23 3.191	0.110%	26.286%
125	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.109%	26.395%
126	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.109%	26.503%
127	ROYAL DUTCH SHELL SPON ADR A ADR	0.108%	26.611%
128	WASTE CONNECTIONS INC COMMON STOCK	0.108%	26.719%
129	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.107%	26.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
130	BASF SE	0.106%	26.932%
131	KINROSS GOLD CORP COMMON STOCK	0.105%	27.038%
132	TIME WARNER INC COMMON STOCK USD.01	0.105%	27.143%
133	AGENCE FRANCAIS	0.105%	27.247%
134	BK NEDERLANDSE	0.104%	27.351%
135	US BANCORP COMMON STOCK USD.01	0.103%	27.454%
136	CHEVRON CORP SR UNSECURED 03/20 1.961	0.103%	27.557%
137	AMGEN INC COMMON STOCK USD.0001	0.102%	27.660%
138	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.101%	27.761%
139	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.101%	27.862%
140	UNION PACIFIC CORP COMMON STOCK USD2.5	0.101%	27.963%
141	PFIZER INC	0.100%	28.063%
142	MICRON TECHNOLO	0.099%	28.162%
143	AGENCE FRANCAIS	0.099%	28.261%
144	BNP PARIBAS SA	0.099%	28.360%
145	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.098%	28.459%
146	ORACLE CORP COMMON STOCK USD.01	0.097%	28.555%
147	SIMON PROPERTY GROUP INC REIT USD.0001	0.096%	28.652%
148	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.096%	28.748%
149	LUNDIN MINING C	0.095%	28.843%
150	ENCANA CORP COMMON STOCK	0.095%	28.939%
151	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.095%	29.033%
152	NOVARTIS CAP CO	0.094%	29.128%
153	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.094%	29.222%
154	AGRIUM INC COMMON STOCK NPV	0.093%	29.315%
155	LANDESKREDITBAN	0.093%	29.409%
156	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.093%	29.502%
157	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.093%	29.595%
158	INTL BK RECON &	0.093%	29.688%
159	PNC BANK	0.093%	29.780%
160	FMS WERTMANAGEM	0.092%	29.872%
161	SNCF RESEAU 3.1	0.092%	29.964%
162	BK OF NOVA SCOT	0.090%	30.055%
163	COCA-COLA CO	0.090%	30.145%
164	HONDA MOTOR CO	0.089%	30.234%
165	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.089%	30.323%
166	ALLERGAN PLC	0.089%	30.413%
167	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.089%	30.502%
168	TRAVELERS COS	0.089%	30.590%
169	ROYAL DUTCH SHE	0.088%	30.678%
170	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.087%	30.766%
171	NOVARTIS AG	0.087%	30.853%
172	DEXIA CREDIT LO	0.087%	30.940%
173	BARRICK GOLD CORP COMMON STOCK	0.086%	31.027%
174	BANCO SANTANDER	0.086%	31.113%
175	AGNICO EAGLE MINES LTD COMMON STOCK	0.086%	31.199%
176	GILEAD SCIENCES	0.085%	31.284%
177	ANTHEM INC COMMON STOCK USD.01	0.085%	31.369%
178	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.084%	31.453%
179	ABBOTT LABORATORIES COMMON STOCK	0.084%	31.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
180	SHELL INTL.FIN.	0.084%	31.621%
181	MERCK + CO INC SR UNSECURED 02/22 2.35	0.084%	31.705%
182	INDUSTRIAL & CO	0.083%	31.788%
183	KOMMUNALBANKEN	0.083%	31.870%
184	NEDERLANDSE WAT	0.083%	31.953%
185	BANK OF MONTREA	0.082%	32.035%
186	MEDTRONIC PLC	0.082%	32.117%
187	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.082%	32.199%
188	PROVINCE OF QUE	0.082%	32.280%
189	BERKSHIRE HATHA	0.081%	32.362%
190	INDUSTRIAL ALLI	0.080%	32.441%
191	HOME DEPOT INC COMMON STOCK USD.05	0.079%	32.520%
192	AMERICAN TOWER CORP REIT USD.01	0.079%	32.599%
193	CENOVUS ENERGY INC COMMON STOCK	0.078%	32.677%
194	WESTPAC BKG COR	0.078%	32.755%
195	NATL AUST BANK	0.077%	32.832%
196	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.077%	32.910%
197	FORTIS INC COMMON STOCK	0.077%	32.987%
198	ACE LTD	0.077%	33.064%
199	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.076%	33.140%
200	WEST FRASER TIM	0.076%	33.217%
201	CONOCOPHILLIPS COMMON STOCK USD.01	0.076%	33.293%
202	APPLE INC SR UNSECURED 05/23 2.4	0.076%	33.369%
203	VALERO ENERGY C	0.076%	33.445%
204	SCHLUMBERGER LTD COMMON STOCK USD.01	0.075%	33.520%
205	ROYAL DUTCH SH-	0.075%	33.596%
206	DEUTSCHE TELEKO	0.075%	33.670%
207	BANK NEDERLANDS	0.075%	33.745%
208	UNIBAIL-RODAMCO	0.075%	33.820%
209	DELTA AIRLINES	0.074%	33.894%
210	SIEMENS AG	0.074%	33.968%
211	FEDEX CORPORATI	0.074%	34.042%
212	TENCENT HLDGS L	0.074%	34.116%
213	HITACHI	0.074%	34.189%
214	PFIZER INC 0.25	0.073%	34.263%
215	GOLDCORP INC COMMON STOCK	0.073%	34.336%
216	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.073%	34.409%
217	CANADIAN TIRE C	0.073%	34.482%
218	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.073%	34.554%
219	INTL BUSINESS M	0.072%	34.627%
220	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.072%	34.698%
221	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.072%	34.770%
222	TOTAL CAPITAL I	0.072%	34.842%
223	ONTARIO(PROV OF	0.071%	34.913%
224	SHAW COMMUNICATIONS INC B COMMON STOCK	0.071%	34.984%
225	AUST & NZ BANK	0.071%	35.055%
226	FIRST QUANTUM M	0.071%	35.126%
227	BK NED GEMEENTE	0.071%	35.197%
228	PROV OF SASK CA	0.070%	35.267%
229	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.069%	35.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
230	CSX CORP	0.069%	35.405%
231	VOLKSWAGEN AG	0.069%	35.474%
232	BAYERISCHE MOTO	0.069%	35.543%
233	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.069%	35.612%
234	CATERPILLAR INC COMMON STOCK USD1.0	0.068%	35.680%
235	TEMASEK FINL I	0.068%	35.748%
236	SANOFI-AVENTIS	0.068%	35.816%
237	NEWBELCO SA/NV	0.068%	35.884%
238	EUROPEAN INVEST	0.067%	35.951%
239	SHELL INTERNATI	0.066%	36.018%
240	CIGNA CORP	0.066%	36.084%
241	CAPITAL ONE FIN	0.066%	36.151%
242	BRIT AMER TOBAC	0.066%	36.217%
243	FINNING INTL LT	0.066%	36.283%
244	KINDER MORGAN INC COMMON STOCK USD.01	0.066%	36.348%
245	EUROPEAN INVEST	0.065%	36.414%
246	NORFOLK STHN CO	0.065%	36.479%
247	EQUINIX INC REIT USD.001	0.065%	36.544%
248	BLACKBERRY LTD COMMON STOCK	0.065%	36.609%
249	ABB LTD	0.065%	36.673%
250	PEPSICO INC COMMON STOCK USD.017	0.064%	36.737%
251	GLENCORE XSTRA	0.064%	36.801%
252	CHINA EVERGRAND	0.064%	36.865%
253	GENERAL ELECTRI	0.063%	36.928%
254	INTER-AMERICAN	0.063%	36.991%
255	LINAMAR CORP	0.063%	37.054%
256	BOEING CO/THE COMMON STOCK USD5.0	0.063%	37.116%
257	PROLOGIS INC REIT USD.01	0.062%	37.179%
258	BLACKROCK INC COMMON STOCK USD.01	0.062%	37.240%
259	RIO TINTO PLC SPON ADR ADR	0.061%	37.302%
260	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.061%	37.363%
261	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.061%	37.424%
262	PROVINCE OF QUE	0.061%	37.485%
263	ORACLE CORP SR UNSECURED 07/21 2.8	0.061%	37.546%
264	TARGET CORPORAT	0.061%	37.607%
265	WESTPAC BANK CO	0.061%	37.668%
266	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.060%	37.728%
267	TELUS CORPORATI	0.060%	37.788%
268	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.060%	37.849%
269	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.060%	37.909%
270	VALE SA	0.060%	37.969%
271	VERESEN INC.	0.060%	38.028%
272	PUBLIC STORAGE	0.060%	38.088%
273	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.060%	38.148%
274	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.059%	38.207%
275	ARC RESOURCES L	0.059%	38.266%
276	NVIDIA CORP	0.059%	38.324%
277	DEXIA CREDIT LO	0.058%	38.383%
278	MARATHON PETROLEUM CORP COMMON STOCK	0.058%	38.441%
279	MERCK & CO INC	0.058%	38.499%

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280	ABBVIE INC COMMON STOCK USD.01	0.058%	38.556%
281	SWEDEN GOVERNME	0.058%	38.614%
282	ORANGE SA	0.058%	38.672%
283	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.057%	38.729%
284	ROCHE HOLDING A	0.057%	38.786%
285	EMPIRE CO LTD N	0.057%	38.843%
286	IAMGOLD CORP COMMON STOCK	0.057%	38.899%
287	NATL AUSTRALIA	0.057%	38.956%
288	IBERDROLA SA	0.056%	39.012%
289	CANADIAN (GOVT	0.056%	39.069%
290	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.056%	39.125%
291	LANDWIRT RENTEN	0.056%	39.181%
292	ENERPLUS CORP COMMON STOCK	0.056%	39.237%
293	DIGITAL REALTY	0.056%	39.292%
294	ENGIE	0.055%	39.348%
295	APPLE INC 1.55%	0.055%	39.403%
296	CHINA NATIONAL	0.055%	39.458%
297	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.055%	39.513%
298	AFLAC INC COMMON STOCK USD.1	0.055%	39.568%
299	EUROPEAN INVEST	0.055%	39.622%
300	MCDONALD S CORP COMMON STOCK USD.01	0.054%	39.677%
301	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.054%	39.731%
302	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.054%	39.785%
303	CANADIAN WESTER	0.054%	39.840%
304	TEXAS INSTRUMEN	0.054%	39.894%
305	ALLSTATE CORP COMMON STOCK USD.01	0.054%	39.948%
306	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.054%	40.002%
307	PROCTER & GAMBL	0.054%	40.056%
308	MASTERCARD INC A COMMON STOCK USD.0001	0.054%	40.110%
309	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.054%	40.164%
310	NISSAN MOTOR CO	0.054%	40.218%
311	TAIWAN SEMI-ADR	0.054%	40.271%
312	PAN AMERICAN SILVER CORP COMMON STOCK	0.054%	40.325%
313	TFI INTERNATION	0.054%	40.379%
314	ZURICH FIN SVS	0.054%	40.432%
315	TOTAL CAPITAL I	0.053%	40.486%
316	CRESCENT POINT ENERGY CORP COMMON STOCK	0.053%	40.539%
317	AIR CANADA	0.053%	40.592%
318	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.053%	40.645%
319	CAMECO CORP COMMON STOCK	0.053%	40.697%
320	AGENCE FRANCAIS	0.052%	40.750%
321	WHITECAP RESOUR	0.052%	40.802%
322	DOLLAR TREE INC	0.052%	40.854%
323	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.052%	40.906%
324	NOVARTIS AG SPONSORED ADR ADR	0.052%	40.958%
325	BAYER AG	0.052%	41.010%
326	BCO BILBAO VIZC	0.052%	41.061%
327	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.051%	41.113%
328	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.051%	41.164%
329	FRENCH REPUBLIC	0.051%	41.215%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
330	SHELL INTL.FIN.	0.051%	41.266%
331	ROYAL BANK OF C	0.051%	41.317%
332	DEXIA CREDIT LO	0.051%	41.368%
333	TOURMALINE OIL	0.051%	41.418%
334	B2GOLD CORP COM	0.051%	41.469%
335	CK HUTCHINSON H	0.051%	41.520%
336	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.051%	41.570%
337	WESTJET AIRLINE	0.051%	41.621%
338	CORNING INC COMMON STOCK USD.5	0.051%	41.671%
339	DENMARK GOVT BO	0.050%	41.722%
340	FIAT CHRYSLER A	0.050%	41.772%
341	NATIONAL AUSTRA	0.050%	41.823%
342	3M CO COMMON STOCK USD.01	0.050%	41.873%
343	ONTARIO(PROV OF	0.050%	41.923%
344	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.050%	41.972%
345	CAE INC COMMON STOCK	0.050%	42.022%
346	MICHELIN(CGDE)	0.050%	42.072%
347	ALTRIA GROUP INC COMMON STOCK USD.333	0.050%	42.121%
348	DANAHER CORP COMMON STOCK USD.01	0.050%	42.171%
349	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.050%	42.221%
350	METLIFE INC COMMON STOCK USD.01	0.049%	42.270%
351	EBAY INC	0.049%	42.319%
352	SVENSKA HANDELS	0.049%	42.369%
353	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.049%	42.418%
354	BROADCOM LTD	0.049%	42.467%
355	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.049%	42.516%
356	ANDEAVOR COMMON STOCK USD.167	0.049%	42.565%
357	PING AN INSURAN	0.049%	42.613%
358	SOC GENERALE	0.049%	42.662%
359	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.048%	42.710%
360	MOLSONCOORS-B-U	0.048%	42.759%
361	ANTHEM INC SR UNSECURED 05/22 3.125	0.048%	42.807%
362	IMPERIAL OIL LTD COMMON STOCK	0.048%	42.855%
363	THOMSON REUTERS CORP COMMON STOCK	0.048%	42.904%
364	WELLTOWER INC REIT USD1.0	0.048%	42.952%
365	BEST BUY CO INC	0.048%	43.000%
366	PFIZER INC SR UNSECURED 12/21 2.2	0.048%	43.048%
367	SNC-LAVALIN GRO	0.048%	43.096%
368	AVALONBAY COMMUNITIES INC REIT USD.01	0.047%	43.143%
369	INTERNATIONAL F	0.047%	43.190%
370	EQUITY RESIDENT	0.047%	43.237%
371	ASSIC GENERALI	0.047%	43.283%
372	ENBRIDGE	0.047%	43.330%
373	ASB FINANCE LTD	0.047%	43.377%
374	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.046%	43.423%
375	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.046%	43.469%
376	WSP GLOBAL INC	0.046%	43.515%
377	AETNA INC COMMON STOCK USD.01	0.046%	43.562%
378	HON HAI PRECISI	0.046%	43.608%
379	EATON CORP PLC	0.046%	43.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
380	AIA GROUP LTD	0.046%	43.700%
381	CROWN CASTLE INTL CORP REIT USD.01	0.046%	43.745%
382	METHANEX CORP COMMON STOCK	0.046%	43.791%
383	CELGENE CORP	0.046%	43.836%
384	COTT CORP	0.046%	43.882%
385	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.045%	43.927%
386	SOUTHWEST AIRLI	0.045%	43.973%
387	BB+T CORP COMMON STOCK USD5.0	0.045%	44.018%
388	MCKESSON CORP.	0.045%	44.063%
389	CMNWLTH BK OF A	0.045%	44.108%
390	BANK OF CHINA L	0.045%	44.153%
391	GEORGE WESTON L	0.045%	44.198%
392	HUMANA INC	0.045%	44.242%
393	ALLIANZ AG	0.045%	44.287%
394	WESTERN DIGITAL	0.045%	44.331%
395	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.044%	44.376%
396	SUMITOMO MITSUI	0.044%	44.420%
397	GILDAN ACTIVEWEAR INC COMMON STOCK	0.044%	44.463%
398	CHINA MOBILE LT	0.044%	44.507%
399	VENTAS INC-REIT	0.044%	44.551%
400	TOYOTA MOTOR CO	0.043%	44.594%
401	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.043%	44.637%
402	TEMASEK FINANCI	0.043%	44.680%
403	ENI S.P.A.	0.043%	44.723%
404	LOBLAW COS LTD	0.043%	44.766%
405	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.042%	44.808%
406	PACCAR INC	0.042%	44.851%
407	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.042%	44.893%
408	STATE STREET CORP COMMON STOCK USD1.0	0.042%	44.936%
409	HYNIX SEMICONDU	0.042%	44.978%
410	ALIMENTATION CO	0.042%	45.020%
411	DISCOVER FINL S	0.042%	45.063%
412	MINITUBISHI UFJ	0.042%	45.105%
413	INTL BUSINESS M	0.042%	45.147%
414	ALLIANZ SE SPON ADR ADR	0.042%	45.189%
415	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.042%	45.231%
416	SVENSKA HANDELS	0.042%	45.272%
417	COSTCO WHOLESALE	0.042%	45.314%
418	LLOYDS BANKING	0.042%	45.355%
419	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.042%	45.397%
420	LVMH MOET HENNE	0.041%	45.438%
421	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.041%	45.480%
422	STARS GROUP INC/THE COMMON STOCK	0.041%	45.521%
423	LAURENTIAN BANK	0.041%	45.562%
424	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.041%	45.603%
425	CCL INDS INC CL	0.041%	45.644%
426	DOLLARAMA INC	0.041%	45.684%
427	ASTRAZENECA PLC SPONS ADR ADR	0.040%	45.725%
428	UBS GROUP	0.040%	45.765%
429	PHILLIPS 66 COMMON STOCK	0.040%	45.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
430	ITAU UNIBANCO S	0.040%	45.846%
431	WOODSIDE PETROL	0.040%	45.886%
432	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.040%	45.926%
433	ANGLO AMERICAN	0.040%	45.966%
434	DIAGEO PLC ADR	0.040%	46.006%
435	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.040%	46.046%
436	INTACT FINANCA	0.040%	46.085%
437	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.040%	46.125%
438	L-BANK BW FOERD	0.040%	46.165%
439	TE CONNECTIVITY	0.040%	46.204%
440	JPMORGAN CHASE	0.039%	46.244%
441	TMX GROUP LTD	0.039%	46.283%
442	NEW GOLD INC COMMON STOCK	0.039%	46.322%
443	ELEMENT FINANCI	0.039%	46.362%
444	MAPLE LEAF FOOD	0.039%	46.401%
445	CME GROUP INC COMMON STOCK USD.01	0.039%	46.440%
446	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.039%	46.479%
447	E.ON SE	0.039%	46.518%
448	MGM MIRAGE INC	0.039%	46.557%
449	GREAT WEST LIFE	0.039%	46.596%
450	SUNTRUST BANKS	0.039%	46.634%
451	LINK R/EST INVE	0.039%	46.673%
452	UPM-KYMMENE OYJ	0.039%	46.712%
453	HUSKY ENERGY IN	0.039%	46.750%
454	AXA	0.038%	46.789%
455	LEAR CORP	0.038%	46.827%
456	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.038%	46.865%
457	SONY CORP	0.038%	46.903%
458	ING GROEP NV	0.038%	46.941%
459	CONSTELLATION S	0.038%	46.979%
460	PEUGEOT SA	0.038%	47.017%
461	TYSON FOODS INC	0.038%	47.055%
462	CONCHO RESOURCE	0.038%	47.093%
463	SPAIN GOVERNMEN	0.038%	47.130%
464	FREEPORT-MCMORA	0.038%	47.168%
465	CGI GROUP INC CLASS A COMMON STOCK	0.038%	47.206%
466	BOSTON PROPERTIES INC REIT USD.01	0.037%	47.243%
467	JOHNSON CONTROL	0.037%	47.280%
468	MITSUBISHI CHEM	0.037%	47.318%
469	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.037%	47.355%
470	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.037%	47.392%
471	KBC GROEP NV	0.037%	47.429%
472	JX HOLDINGS INC	0.037%	47.466%
473	T MOBILE US INC COMMON STOCK USD.0001	0.037%	47.503%
474	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.037%	47.540%
475	TARGET CORP SR UNSECURED 01/22 2.9	0.037%	47.577%
476	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.037%	47.614%
477	YAMANA GOLD INC COMMON STOCK	0.037%	47.651%
478	RAYTHEON COMPANY COMMON STOCK USD.01	0.037%	47.687%
479	RIOCAN REAL EST	0.037%	47.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
480	FIFTH THIRD BAN	0.037%	47.761%
481	CONTINENTAL AG	0.037%	47.798%
482	OCEANAGOLD CORP	0.037%	47.834%
483	ALAMOS GOLD INC CLASS A COMMON STOCK	0.037%	47.871%
484	AKZO NOBEL NV	0.036%	47.907%
485	CHEVRON CORP SR UNSECURED 11/20 2.419	0.036%	47.944%
486	NOVO-NORDISK AS	0.036%	47.980%
487	KROGER CO	0.036%	48.016%
488	ROCKWELL COLLIN	0.036%	48.052%
489	RIO TINTO	0.036%	48.088%
490	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.036%	48.124%
491	EUROPEAN FIN ST	0.036%	48.160%
492	WILLIAMS COS IN	0.036%	48.195%
493	COMPAGNIE DE SA	0.036%	48.231%
494	BRIDGESTONE COR	0.036%	48.267%
495	WHIRLPOOL CORP	0.036%	48.303%
496	CENTURYLINK INC COMMON STOCK USD1.0	0.036%	48.338%
497	SOFTBANK CORP	0.036%	48.374%
498	RWE AG (NEU)	0.036%	48.410%
499	COGECO COMMUNIC	0.036%	48.445%
500	NORDEA AB	0.035%	48.481%
501	KIRKLAND LAKE G	0.035%	48.516%
502	PROVINCE OF QUE	0.035%	48.552%
503	ITALY BUONI POL	0.035%	48.587%
504	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.035%	48.622%
505	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.035%	48.658%
506	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.035%	48.693%
507	NIKE INC CL B COMMON STOCK USD1.0	0.035%	48.727%
508	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.035%	48.762%
509	SOLVAY	0.035%	48.797%
510	CIE FINANCIERE	0.035%	48.832%
511	BRITISH TELECOM	0.035%	48.867%
512	MIZUHO FINANCIA	0.035%	48.901%
513	VOLVO AB	0.035%	48.936%
514	DAVITA INC COMMON STOCK USD.001	0.035%	48.970%
515	BHP BILLITON PL	0.035%	49.005%
516	CARNIVAL CORP COMMON STOCK USD.01	0.034%	49.039%
517	KONINKLIJKE AHO	0.034%	49.074%
518	GEN DYNAMICS CO	0.034%	49.108%
519	BIOGEN IDEC INC	0.034%	49.143%
520	STATOIL ASA COMPANY GUAR 01/24 2.65	0.034%	49.177%
521	H&R REIT UNITS	0.034%	49.211%
522	CENTENE CORP COMMON STOCK USD.001	0.034%	49.246%
523	ROLLS-ROYCE GRO	0.034%	49.280%
524	STATOIL ASA	0.034%	49.314%
525	ASAHI KASEI COR	0.034%	49.348%
526	UTD PARCEL SERV	0.034%	49.382%
527	EASTMAN CHEMICA	0.034%	49.416%
528	EUROPEAN FIN ST	0.034%	49.450%
529	ANZ (INT'L) LD	0.034%	49.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
530	HUBBAY MINERALS INC COMMON STOCK NPV	0.034%	49.518%
531	NUCOR CORP	0.034%	49.552%
532	LAM RESEARCH CORP COMMON STOCK USD.001	0.034%	49.586%
533	UNEDIC ASSEO 1.	0.034%	49.620%
534	APPLIED MATERIALS INC COMMON STOCK USD.01	0.034%	49.653%
535	ESSEX PROP TRUS	0.034%	49.687%
536	STANTEC INC COMMON STOCK	0.034%	49.721%
537	TOTAL CAPITAL I	0.034%	49.754%
538	CRH	0.034%	49.788%
539	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.034%	49.822%
540	REPSOL SA	0.033%	49.855%
541	HARTFORD FINANC	0.033%	49.889%
542	ACCENTURE PLC A	0.033%	49.922%
543	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.033%	49.955%
544	SEVEN GENERATIO	0.033%	49.988%
545	DAIWA SECS GROU	0.033%	50.021%
546	KINGDOM OF BELG	0.033%	50.054%
547	SCHWAB(CHARLES)	0.033%	50.087%
548	COCA-COLA CO/TH	0.033%	50.120%
549	TOROMONT INDS L	0.033%	50.153%
550	PROGRESSIVE CORP COMMON STOCK USD1.0	0.033%	50.186%
551	SAPUTO GROUP IN	0.033%	50.219%
552	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.032%	50.251%
553	LOCKHEED MARTIN	0.032%	50.284%
554	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.032%	50.316%
555	BP CAPITAL MARK	0.032%	50.349%
556	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.032%	50.381%
557	SCENTRE GROUP	0.032%	50.413%
558	TRANSALTA CORP COMMON STOCK	0.032%	50.446%
559	DOVER CORP	0.032%	50.478%
560	LLOYDS BANKING	0.032%	50.511%
561	ORIX CORP	0.032%	50.543%
562	INTER PIPELINE	0.032%	50.575%
563	ELI LILLY + CO COMMON STOCK	0.032%	50.607%
564	VINCI SA	0.032%	50.640%
565	SCOTTISH AND SO	0.032%	50.672%
566	KEYERA CORP	0.032%	50.704%
567	DSV A/S	0.032%	50.736%
568	ARCHER DANIELS	0.032%	50.768%
569	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.032%	50.800%
570	PANASONIC CORP	0.032%	50.832%
571	TAIWAN SEMICOND	0.032%	50.864%
572	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.032%	50.896%
573	ALGONQUIN POWER	0.032%	50.927%
574	PEYTO EXPLORATI	0.032%	50.959%
575	ALTAGAS LTD	0.032%	50.990%
576	MACDONALD DETTW	0.031%	51.022%
577	DETOUR GOLD COR	0.031%	51.053%
578	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.031%	51.085%
579	GEELY AUTOMOBIL	0.031%	51.116%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
580	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.031%	51.147%
581	UNICREDIT SPA	0.031%	51.178%
582	BPCE SA COMPANY GUAR 04/24 4	0.031%	51.209%
583	CI FINANCIAL CO	0.031%	51.240%
584	NATIONAL AUSTRALIA	0.031%	51.271%
585	STARBUCKS CORP	0.031%	51.302%
586	GLAXOSMITHKLINE	0.031%	51.333%
587	ITALY BUONI POL	0.031%	51.364%
588	GENWORTH MI CAN	0.031%	51.395%
589	GAP INC	0.031%	51.426%
590	RESTAURANT BRANDS INTERN COMMON STOCK	0.031%	51.456%
591	CANFOR CORPORAT	0.031%	51.487%
592	CANADA HOUSING	0.031%	51.518%
593	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.031%	51.548%
594	DEVON ENERGY CORP COMMON STOCK USD.1	0.031%	51.579%
595	OPEN TEXT CORPO	0.030%	51.609%
596	COUNTRY GARDEN	0.030%	51.640%
597	AIR PRODS & CHE	0.030%	51.670%
598	DR HORTON INC COMMON STOCK USD.01	0.030%	51.700%
599	INGERSOLL-RAND	0.030%	51.730%
600	REALTY INCOME C	0.030%	51.760%
601	MITSUBISHI CORP	0.030%	51.790%
602	CELESTICA INC COMMON STOCK NPV	0.030%	51.820%
603	TRANSCONTINENTA	0.030%	51.850%
604	TOKIO MARINE HL	0.030%	51.880%
605	GOODYEAR TIRE &	0.030%	51.909%
606	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.030%	51.939%
607	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.030%	51.968%
608	METRO INC	0.030%	51.998%
609	MACQUARIE GP LT	0.030%	52.027%
610	CENTERRA GOLD INC COMMON STOCK	0.029%	52.057%
611	CHINA MOBILE	0.029%	52.086%
612	BANK TOKYO-MITS	0.029%	52.116%
613	CANADIAN APARTM	0.029%	52.145%
614	M + T BANK CORP COMMON STOCK USD.5	0.029%	52.174%
615	SIKA FINANZ AG	0.029%	52.203%
616	CARDINAL HEALTH	0.029%	52.232%
617	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.029%	52.261%
618	NEXTERA ENERGY INC COMMON STOCK USD.01	0.029%	52.290%
619	RENAULT	0.029%	52.319%
620	DANSKE BANK A/S	0.029%	52.348%
621	CREDIT SUISSE G	0.029%	52.377%
622	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.029%	52.406%
623	LAFARGEHOLCIM L	0.029%	52.434%
624	STANDARD CHARTE	0.029%	52.463%
625	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.029%	52.492%
626	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.029%	52.521%
627	IGM FINANCIAL I	0.029%	52.549%
628	SUPERIOR PLUS C	0.029%	52.578%
629	ALLY FINANCIAL INC COMMON STOCK USD.1	0.029%	52.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
630	NORTHROP GRUMMA	0.029%	52.635%
631	MYLAN INC/PA	0.029%	52.664%
632	COMCAST CORP COMPANY GUAR 08/25 3.375	0.029%	52.693%
633	SEVEN & I HOLDI	0.029%	52.721%
634	INTESA SANPAOLO	0.029%	52.750%
635	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.028%	52.778%
636	MID AMERICA APARTMENT COMM REIT USD.01	0.028%	52.806%
637	STANDARD BANK G	0.028%	52.835%
638	TEXTRON INC COMMON STOCK USD.125	0.028%	52.863%
639	TELEFONICA SA	0.028%	52.891%
640	ABBVIE INC SR UNSECURED 11/22 2.9	0.028%	52.919%
641	UNILEVER NV	0.028%	52.947%
642	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.028%	52.976%
643	MUNCHENER RUCKV	0.028%	53.004%
644	MICROSOFT CORP	0.028%	53.032%
645	DOVER CORP	0.028%	53.060%
646	EOG RESOURCES	0.028%	53.088%
647	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.028%	53.116%
648	ONEOK INC COMPANY GUAR 02/22 4.25	0.028%	53.143%
649	ENEL S.p.A.	0.028%	53.171%
650	PARAMOUNT RESOU	0.028%	53.199%
651	LINDE AG	0.028%	53.227%
652	HOST HOTELS &	0.028%	53.254%
653	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.028%	53.282%
654	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.028%	53.310%
655	ABN AMRO BANK N	0.028%	53.337%
656	DBS GROUP HLDGS	0.028%	53.365%
657	INVESCO LTD COMMON STOCK USD.2	0.027%	53.392%
658	VIACOM INC CLASS B COMMON STOCK USD.001	0.027%	53.419%
659	APACHE CORP COMMON STOCK USD.625	0.027%	53.447%
660	COUNCIL OF EURO	0.027%	53.474%
661	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.027%	53.502%
662	AGEAS	0.027%	53.529%
663	QUEST DIAGNOSTI	0.027%	53.556%
664	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.027%	53.583%
665	GIBSON ENERGY I	0.027%	53.611%
666	CA INC COMMON STOCK USD.1	0.027%	53.638%
667	EASTMAN CHEMICA	0.027%	53.665%
668	DOMINION DIAMOND CORP COMMON STOCK	0.027%	53.692%
669	GGP INC REIT USD.01	0.027%	53.720%
670	GOLDCORP INC SR UNSECURED 06/21 3.625	0.027%	53.747%
671	NIELSEN HOLDING	0.027%	53.774%
672	DEUTSCHE BANK A	0.027%	53.801%
673	HOUSING DEVEL F	0.027%	53.828%
674	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.027%	53.855%
675	ENERFLEX LTD	0.027%	53.882%
676	MITSUBISHI UFJ FINL SPON ADR ADR	0.027%	53.908%
677	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.027%	53.935%
678	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.027%	53.962%
679	CNOOC LTD	0.027%	53.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
680	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.027%	54.015%
681	EMERA INC.	0.027%	54.042%
682	MITSUBISHI ELEC	0.027%	54.069%
683	SWISS RE AG	0.027%	54.095%
684	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.027%	54.122%
685	XPO LOGISTICS INC COMMON STOCK USD.001	0.027%	54.148%
686	ROCKWELL COLLIN	0.026%	54.175%
687	MTN GROUP LTD	0.026%	54.201%
688	VORNADO REALTY TRUST REIT USD.04	0.026%	54.228%
689	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.026%	54.254%
690	CARMAX INC COMMON STOCK USD.5	0.026%	54.281%
691	BPCE SA SR UNSECURED 02/21 2.65	0.026%	54.307%
692	MIZUHO FINANCA	0.026%	54.334%
693	NORWEGIAN CRUIS	0.026%	54.360%
694	BRITISH SKY BRO	0.026%	54.386%
695	HCP INC.	0.026%	54.413%
696	LLOYDS BANKING	0.026%	54.439%
697	PERSIMMON PLC	0.026%	54.465%
698	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.026%	54.491%
699	REPUBLIC SERVIC	0.026%	54.518%
700	SCHNEIDER SA	0.026%	54.544%
701	ECOLAB INC 2.37	0.026%	54.570%
702	BARCLAYS ADR-EA	0.026%	54.596%
703	LOWE'S COS INC	0.026%	54.622%
704	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.026%	54.648%
705	DEUTSCHE LUFTHA	0.026%	54.674%
706	BM&F BOVESPA SA	0.026%	54.700%
707	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.026%	54.726%
708	WOLTERS KLUWERS	0.026%	54.752%
709	NOKIA CORP	0.026%	54.778%
710	HUNTINGTON BANC	0.026%	54.804%
711	ANGLO AMERICAN	0.026%	54.830%
712	FNF GROUP TRACKING STK USD.0001	0.026%	54.856%
713	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.026%	54.881%
714	KEYCORP	0.026%	54.907%
715	ARCELORMITTAL	0.026%	54.933%
716	GLAXOSMITHKLINE PLC SPON ADR ADR	0.026%	54.959%
717	KOHL'S CORPORATI	0.026%	54.985%
718	KOHL S CORPORATION SR UNSECURED 11/21 4	0.026%	55.010%
719	DANONE SA	0.026%	55.036%
720	APPLE INC SR UNSECURED 02/27 3.35	0.026%	55.062%
721	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.026%	55.088%
722	RELIANCE INDS	0.026%	55.113%
723	VIVENDI SA	0.026%	55.139%
724	WESTFIELD CORP	0.026%	55.164%
725	MUNICIPALITY FI	0.026%	55.190%
726	BOLIDEN AB	0.025%	55.215%
727	EXPORT DEVELOPM	0.025%	55.241%
728	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.025%	55.266%
729	AIR LIQUIDE(L')	0.025%	55.292%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
730	DUKE ENERGY CORP COMMON STOCK USD.001	0.025%	55.317%
731	PRUDENTIAL ADR	0.025%	55.342%
732	TOYOTA MOTOR CR	0.025%	55.368%
733	CALPINE CORP	0.025%	55.393%
734	ANHEUSER-BUSCH	0.025%	55.418%
735	DEERE + CO COMMON STOCK USD1.0	0.025%	55.443%
736	ZIMMER HLDGS IN	0.025%	55.468%
737	FUJITSU	0.025%	55.493%
738	MITSUBISHI HVY	0.025%	55.518%
739	HSBC HOLDINGS P	0.025%	55.543%
740	PRICELINE GROUP	0.025%	55.568%
741	LEGAL & GENERAL	0.025%	55.593%
742	3I GROUP PLC	0.025%	55.617%
743	VERMILION ENERGY INC COMMON STOCK	0.025%	55.642%
744	MOSAIC CO SR UNSECURED 11/21 3.75	0.025%	55.667%
745	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.025%	55.692%
746	INTERFOR CORP	0.025%	55.716%
747	STORA ENSO OYJ	0.025%	55.741%
748	NEWELL BRANDS INC COMMON STOCK USD1.0	0.025%	55.765%
749	ARCONIC INC COMMON STOCK	0.025%	55.790%
750	ELDORADO GOLD CORP COMMON STOCK	0.025%	55.815%
751	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.025%	55.839%
752	SUNAC CHINA HLD	0.025%	55.864%
753	BP PLC SPONS ADR ADR	0.025%	55.888%
754	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.024%	55.913%
755	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.024%	55.937%
756	TAHOE RESOURCES INC COMMON STOCK	0.024%	55.961%
757	TESCO PLC	0.024%	55.985%
758	ANALOG DEVICES INC COMMON STOCK USD.167	0.024%	56.010%
759	EURO FIN STABIL	0.024%	56.034%
760	GOODMAN GROUP	0.024%	56.058%
761	SHIN-ETSU CHEM	0.024%	56.082%
762	NEWMONT MINING CORP COMMON STOCK USD1.6	0.024%	56.106%
763	BORGWARNER INC COMMON STOCK USD.01	0.024%	56.131%
764	LIBERTY MUTUAL	0.024%	56.155%
765	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.024%	56.179%
766	REGIONS FINANCI	0.024%	56.203%
767	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.024%	56.227%
768	ATOS ORIGIN SA	0.024%	56.251%
769	OWENS CORNING COMMON STOCK USD.001	0.024%	56.275%
770	ORANGE SA SR UNSECURED 09/21 4.125	0.024%	56.299%
771	ARKEMA	0.024%	56.323%
772	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.024%	56.347%
773	SPARK INFRASTRU	0.024%	56.371%
774	KREDITANST FUR	0.024%	56.395%
775	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.024%	56.419%
776	PHILIPS ELECTRO	0.024%	56.443%
777	PTT PUBLIC COMP	0.024%	56.467%
778	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.024%	56.490%
779	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.024%	56.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
780	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.024%	56.538%
781	ACTIVISION BLIZ	0.024%	56.562%
782	STMICROELECTRON	0.024%	56.586%
783	MAZDA MOTOR COR	0.024%	56.609%
784	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.024%	56.633%
785	TELIASONERA AB	0.024%	56.657%
786	SKAND ENSKILDA	0.024%	56.681%
787	STRYKER CORP SR UNSECURED 03/21 2.625	0.024%	56.704%
788	OESTERREIC KONT	0.024%	56.728%
789	XEROX CORP COMMON STOCK USD1.0	0.024%	56.751%
790	AMETEK INC COMMON STOCK USD.01	0.024%	56.775%
791	KDDI CORP	0.024%	56.799%
792	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.024%	56.822%
793	CANON INC	0.024%	56.846%
794	BUNGE LTD COMMON STOCK USD.01	0.024%	56.869%
795	MULLEN GROUP LT	0.023%	56.893%
796	BOMBARDIER INC	0.023%	56.916%
797	LG Electronics	0.023%	56.940%
798	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.023%	56.963%
799	LENNAR CORP CL	0.023%	56.986%
800	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.023%	57.010%
801	OVERSEA-CHINESE	0.023%	57.033%
802	IVANHOE MINES L	0.023%	57.056%
803	WILLIS TOWERS W	0.023%	57.080%
804	FLEXTRONICS INT	0.023%	57.103%
805	CBRE GROUP INC A COMMON STOCK USD.01	0.023%	57.126%
806	STANDARD LIFE P	0.023%	57.149%
807	GENUINE PARTS C	0.023%	57.173%
808	PRAXAIR STK	0.023%	57.196%
809	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.023%	57.219%
810	BANK OF NY MELL	0.023%	57.242%
811	ING GROEP NV	0.023%	57.265%
812	PETROCHINA CO	0.023%	57.288%
813	LKQ CORP COMMON STOCK USD.01	0.023%	57.311%
814	SBA COMMUNICATIONS CORP REIT USD.01	0.023%	57.335%
815	SSR MINING INC COMMON STOCK	0.023%	57.358%
816	KOMATSU	0.023%	57.381%
817	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.023%	57.404%
818	DOWDUPONT INC COMMON STOCK USD.01	0.023%	57.427%
819	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.023%	57.450%
820	Banco Sabadell	0.023%	57.473%
821	RUSSEL METALS I	0.023%	57.496%
822	MTU AERO ENGINE	0.023%	57.519%
823	HYUNDAI MOTOR C	0.023%	57.541%
824	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.023%	57.564%
825	WESTROCK CO COMMON STOCK	0.023%	57.587%
826	ENDEAVOUR MININ	0.023%	57.610%
827	SASOL	0.023%	57.632%
828	HUNTSMAN CORP COMMON STOCK USD.01	0.023%	57.655%
829	SWISSCOM AG	0.023%	57.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
830	BAXTER INTL INC	0.023%	57.700%
831	ARAMARK COMMON STOCK USD.01	0.022%	57.723%
832	BANCO SANTANDER SA SPON ADR ADR	0.022%	57.745%
833	MARSH & MCLENNA	0.022%	57.768%
834	TRICAN WELL SER	0.022%	57.790%
835	ASHTREAD GROUP	0.022%	57.813%
836	LYONDELLBASELL	0.022%	57.835%
837	ADIDAS AG	0.022%	57.857%
838	AUTOLIV INC	0.022%	57.879%
839	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	57.902%
840	COACH INC	0.022%	57.924%
841	FIRSTSERVICE CORP COMMON STOCK	0.022%	57.946%
842	LEGG MASON INC SR UNSECURED 03/26 4.75	0.022%	57.968%
843	VODAFONE GROUP PLC SP ADR ADR	0.022%	57.990%
844	STRYKER CORP	0.022%	58.012%
845	NORTHERN TRUST	0.022%	58.034%
846	ANADARKO PETROL	0.022%	58.056%
847	NORTHLAND POWER	0.022%	58.078%
848	SAMPO OYJ	0.022%	58.100%
849	TOTAL CAPITAL C	0.022%	58.122%
850	US BANCORP SR UNSECURED 01/24 3.7	0.022%	58.144%
851	SKANDINAVISKA E	0.022%	58.166%
852	TELEPERFORMANCE	0.022%	58.188%
853	DEUTSCHE POST A	0.022%	58.210%
854	QUEBECOR INC 'B	0.022%	58.232%
855	WESFARMERS LTD	0.022%	58.254%
856	BRITISH AMERICAN TOB SP ADR ADR	0.022%	58.276%
857	CA INC SR UNSECURED 03/27 4.7	0.022%	58.298%
858	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.022%	58.319%
859	NATIONWIDE B/S	0.022%	58.341%
860	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.022%	58.363%
861	MACY S INC COMMON STOCK USD.01	0.022%	58.385%
862	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.022%	58.406%
863	SUMITOMO CHEMIC	0.022%	58.428%
864	ENERCARE INC	0.022%	58.450%
865	BOUYGUES	0.022%	58.471%
866	POST HOLDINGS INC COMMON STOCK USD.01	0.022%	58.493%
867	RADIANT OPTO EL	0.022%	58.515%
868	RYDER SYSTEM IN	0.022%	58.536%
869	NEW FLYER COMMO	0.022%	58.558%
870	DEN DANSKE BANK	0.022%	58.579%
871	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.022%	58.601%
872	SUN HUNG KAI PR	0.022%	58.622%
873	SVENSKA HANDELS	0.022%	58.644%
874	CORUS ENTERTAIN	0.022%	58.665%
875	DOMINION RES(VI	0.022%	58.687%
876	BECTON DICKINSON	0.021%	58.708%
877	ELECTRICITE DE	0.021%	58.730%
878	TAYLOR WIMPEY	0.021%	58.751%
879	NETAPP INC.	0.021%	58.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
880	UNIVERSAL HLTH	0.021%	58.794%
881	LINCOLN NATL CO	0.021%	58.815%
882	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.021%	58.836%
883	DUKE REALTY CORP REIT USD.01	0.021%	58.858%
884	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.021%	58.879%
885	KREDITANSTALT F	0.021%	58.900%
886	CSX CORP 3.7% 3	0.021%	58.922%
887	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.021%	58.943%
888	TELECOM ITALIA	0.021%	58.964%
889	METLIFE INC SR UNSECURED 02/21 4.75	0.021%	58.985%
890	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.021%	59.007%
891	REGENCY CENTERS CORP REIT USD.01	0.021%	59.028%
892	ADECCO SA	0.021%	59.049%
893	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.021%	59.070%
894	CHINA PETROLEUM	0.021%	59.091%
895	WM MORRISON SUP	0.021%	59.113%
896	KEY BANK NA SR UNSECURED 06/25 3.3	0.021%	59.134%
897	TOREX GOLD RESO	0.021%	59.155%
898	PVH CORP COMMON STOCK USD1.0	0.021%	59.176%
899	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.021%	59.197%
900	WESTPAC BANKING	0.021%	59.218%
901	CLARIANT AG	0.021%	59.239%
902	PREMIUM BRANDS	0.021%	59.260%
903	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.021%	59.281%
904	ETRADE FINANCA	0.021%	59.302%
905	MITSUI & CO	0.021%	59.323%
906	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.021%	59.344%
907	LAND SECURITIES	0.021%	59.365%
908	ONEOK INC	0.021%	59.386%
909	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.021%	59.407%
910	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.021%	59.428%
911	LANXESS	0.021%	59.449%
912	UDR INC REIT USD.01	0.021%	59.470%
913	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.021%	59.491%
914	BAE SYSTEMS	0.021%	59.512%
915	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.021%	59.533%
916	SL GREEN REALTY	0.021%	59.554%
917	LONZA GROUP AG	0.021%	59.574%
918	JOHNSON MATTHEY	0.021%	59.595%
919	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.021%	59.616%
920	NIPPON STEEL CO	0.021%	59.637%
921	UNILEVER PLC SPONSORED ADR ADR	0.021%	59.658%
922	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.021%	59.678%
923	HARRIS CORP	0.021%	59.699%
924	SUZUKI MOTOR CO	0.021%	59.720%
925	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.021%	59.741%
926	DANONE S.A. COM	0.021%	59.761%
927	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.021%	59.782%
928	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.021%	59.803%
929	ONEX CORP SUB V	0.021%	59.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
930	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.021%	59.844%
931	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.021%	59.865%
932	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.021%	59.885%
933	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.021%	59.906%
934	LIBERTY BROADBAND C COMMON STOCK USD.01	0.021%	59.927%
935	AT+T INC SR UNSECURED 05/25 3.4	0.021%	59.947%
936	TREASURY WINE E	0.021%	59.968%
937	EXTRA SPACE STO	0.020%	59.988%
938	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.020%	60.009%
939	BALL CORP	0.020%	60.029%
940	TOTAL SA SPON ADR ADR	0.020%	60.050%
941	AGCO CORP	0.020%	60.070%
942	PACIFIC GAS & E	0.020%	60.090%
943	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.020%	60.111%
944	BORALEX INC CL	0.020%	60.131%
945	JABIL CIRCUIT I	0.020%	60.152%
946	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.020%	60.172%
947	QUANTA SERVICES	0.020%	60.192%
948	ADOBE SYSTEMS I	0.020%	60.213%
949	AMERISOURCEBERG	0.020%	60.233%
950	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.020%	60.253%
951	FRANCO NEVADA CORP COMMON STOCK	0.020%	60.273%
952	TIME WARNER INC	0.020%	60.294%
953	LOEWS CORP COMMON STOCK USD.01	0.020%	60.314%
954	AVIVA PLC	0.020%	60.334%
955	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.020%	60.355%
956	NETEASE INC ADR ADR USD.0001	0.020%	60.375%
957	SOUTHERN CO	0.020%	60.395%
958	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.020%	60.415%
959	ROLLS ROYCE	0.020%	60.435%
960	UNUM GROUP	0.020%	60.455%
961	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.020%	60.476%
962	CIGNA CORP SR UNSECURED 02/22 4	0.020%	60.496%
963	IRON MOUNTAIN INC REIT USD.01	0.020%	60.516%
964	RAGING RIVER EX	0.020%	60.536%
965	PERRIGO CO PLC	0.020%	60.556%
966	INGREDION INC COMMON STOCK USD.01	0.020%	60.576%
967	MARTINREA INTER	0.020%	60.596%
968	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.020%	60.616%
969	UTD RENTALS INC	0.020%	60.636%
970	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.020%	60.656%
971	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.020%	60.676%
972	ORBITAL ATK INC COMMON STOCK USD.01	0.020%	60.695%
973	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.020%	60.715%
974	SMITHS GROUP	0.020%	60.735%
975	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.020%	60.755%
976	NASDAQ INC COMMON STOCK USD.01	0.020%	60.775%
977	PNC BANK NA 2.6	0.020%	60.795%
978	AUTONATION INC	0.020%	60.815%
979	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.020%	60.835%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
980	AUST & NZ BK GP	0.020%	60.854%
981	MEG ENERGY CORP	0.020%	60.874%
982	KONINKLIJKE KPN	0.020%	60.894%
983	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.020%	60.914%
984	HESS CORPORATIO	0.020%	60.933%
985	PETROBRAS PREFE	0.020%	60.953%
986	VERIZON COMMUN	0.020%	60.973%
987	NUVISTA ENERGY	0.020%	60.993%
988	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.020%	61.012%
989	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.020%	61.032%
990	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.020%	61.051%
991	FORTESCUE METAL	0.020%	61.071%
992	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.020%	61.091%
993	CANADIAN REAL E	0.020%	61.110%
994	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.020%	61.130%
995	SECURE ENERGY S	0.020%	61.149%
996	HOLOGIC INC COMMON STOCK USD.01	0.020%	61.169%
997	PAREX RESOURCES	0.020%	61.188%
998	GEN DYNAMICS CO	0.020%	61.208%
999	FRESENIUS MEDIC	0.020%	61.227%
1000	ALLIED PPTY,REI	0.020%	61.247%
1001	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.019%	61.266%
1002	SWATCH GROUP	0.019%	61.286%
1003	SMURFIT KAPPA P	0.019%	61.305%
1004	BELLWAY	0.019%	61.325%
1005	POLSKI KON NAF	0.019%	61.344%
1006	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.019%	61.364%
1007	COTY INC CL A COMMON STOCK USD.01	0.019%	61.383%
1008	SMART REAL ESTA	0.019%	61.402%
1009	UTD THERAPEUTIC	0.019%	61.422%
1010	SPIRIT AEROSYST	0.019%	61.441%
1011	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.019%	61.461%
1012	IMPERIAL TOBACC	0.019%	61.480%
1013	THOR INDUSTRIES INC COMMON STOCK USD.1	0.019%	61.499%
1014	DUFRY AG-REG	0.019%	61.519%
1015	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.019%	61.538%
1016	AEON CO., LTD	0.019%	61.557%
1017	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.019%	61.576%
1018	VALEO SA	0.019%	61.596%
1019	STEEL DYNAMICS INC COMMON STOCK USD.005	0.019%	61.615%
1020	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.019%	61.634%
1021	GIVAUDAN	0.019%	61.653%
1022	AON PLC	0.019%	61.673%
1023	RITCHIE BROS. A	0.019%	61.692%
1024	AFFILIATED MNGR	0.019%	61.711%
1025	VESTAS WIND SYS	0.019%	61.730%
1026	SUMITOMO ELEC I	0.019%	61.749%
1027	JM SMUCKER CO/THE COMMON STOCK	0.019%	61.769%
1028	BAXTER INTL INC	0.019%	61.788%
1029	FRESENIUS SE &	0.019%	61.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1030	AMP LIMITED	0.019%	61.826%
1031	OMNICOM GROUP I	0.019%	61.845%
1032	KROTON EDUCACIO	0.019%	61.864%
1033	UBISOFT ENTERTA	0.019%	61.883%
1034	JONES LANG LASA	0.019%	61.902%
1035	ARROW ELECTRONI	0.019%	61.921%
1036	CHINA O/SEAS LA	0.019%	61.941%
1037	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.019%	61.960%
1038	HORMEL FOODS CORP COMMON STOCK USD.01465	0.019%	61.979%
1039	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.019%	61.998%
1040	BOC HONG KONG H	0.019%	62.017%
1041	CUMMINS INC	0.019%	62.036%
1042	TRINITY INDS	0.019%	62.055%
1043	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.019%	62.074%
1044	MARKEL CORP COMMON STOCK	0.019%	62.093%
1045	ERSTE GROUP BAN	0.019%	62.111%
1046	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.019%	62.130%
1047	TJX COS INC	0.019%	62.149%
1048	PENTAIR PLC	0.019%	62.168%
1049	KREDITANST FUER	0.019%	62.187%
1050	NRG ENERGY	0.019%	62.206%
1051	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.019%	62.224%
1052	OSHKOSH CORP COMMON STOCK USD.01	0.019%	62.243%
1053	NTT DOCOMO INC	0.019%	62.262%
1054	TOYOTA TSUSHO C	0.019%	62.281%
1055	COMERICA INC	0.019%	62.300%
1056	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.019%	62.318%
1057	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.019%	62.337%
1058	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.019%	62.356%
1059	GRAN TIERRA ENE	0.019%	62.374%
1060	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.019%	62.393%
1061	KONINKLIJKE DSM	0.019%	62.412%
1062	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.019%	62.430%
1063	STRYKER CORP SR UNSECURED 05/24 3.375	0.019%	62.449%
1064	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.019%	62.468%
1065	BLUESCOPE STEEL	0.019%	62.486%
1066	MARKS & SPENCER	0.019%	62.505%
1067	EXCHANGE INCOME	0.019%	62.523%
1068	JUNIPER NETWORK	0.019%	62.542%
1069	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.019%	62.560%
1070	ATCO LTD CL I N	0.019%	62.579%
1071	KINGSPAN GROUP	0.018%	62.597%
1072	BEST BUY CO INC	0.018%	62.616%
1073	LG DISPLAY CO	0.018%	62.634%
1074	TIFFANY & CO	0.018%	62.653%
1075	BRITISH LAND CO	0.018%	62.671%
1076	SEGRO PLC	0.018%	62.690%
1077	PULTEGROUP INC.	0.018%	62.708%
1078	GRUPO MEXICO SA	0.018%	62.726%
1079	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.018%	62.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1080	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.018%	62.763%
1081	UNIONE DI BAN.	0.018%	62.782%
1082	CARREFOUR SA	0.018%	62.800%
1083	NESTE OIL OYJ	0.018%	62.818%
1084	SESA STERLITE	0.018%	62.837%
1085	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.018%	62.855%
1086	PETROBRAS COMMO	0.018%	62.873%
1087	KLEPIERRE	0.018%	62.891%
1088	REINSURANCE GRO	0.018%	62.910%
1089	SWEDBANK AB	0.018%	62.928%
1090	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.018%	62.946%
1091	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.018%	62.964%
1092	DAI-ICHI LIFE	0.018%	62.983%
1093	MS&AD INSURANCE	0.018%	63.001%
1094	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.018%	63.019%
1095	REXEL PROMESSES	0.018%	63.037%
1096	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.018%	63.056%
1097	AECON GROUP INC	0.018%	63.074%
1098	GECINA SA	0.018%	63.092%
1099	LABRADOR IRON O	0.018%	63.110%
1100	METLIFE INC SR UNSECURED 04/24 3.6	0.018%	63.128%
1101	CHINA MERCHANTS	0.018%	63.146%
1102	GKN PLC	0.018%	63.164%
1103	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.018%	63.182%
1104	HP INC COMMON STOCK USD.01	0.018%	63.200%
1105	NATIONAL OILWEL	0.018%	63.218%
1106	ELECTR DE FRANC	0.018%	63.236%
1107	NORBORD INC COMMON STOCK	0.018%	63.254%
1108	AGILENT TECHNOL	0.018%	63.272%
1109	SAINSBURY (J) P	0.018%	63.290%
1110	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.018%	63.308%
1111	BARRATT DEVEL	0.018%	63.326%
1112	LG CHEM LTD	0.018%	63.344%
1113	YAMAHA MOTOR CO	0.018%	63.362%
1114	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.018%	63.380%
1115	FAURECIA	0.018%	63.397%
1116	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.018%	63.415%
1117	CSL LIMITED	0.018%	63.433%
1118	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.018%	63.451%
1119	TOSOH CORP	0.018%	63.469%
1120	ESSITY AKTIEBOL	0.018%	63.486%
1121	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.018%	63.504%
1122	SPRINT CORP COMMON STOCK USD.01	0.018%	63.522%
1123	SENSATA TECHNOL	0.018%	63.540%
1124	LIBERTY MUTUAL	0.018%	63.557%
1125	BORAL LIMITED	0.018%	63.575%
1126	ALBEMARLE CORP	0.018%	63.593%
1127	COMMONWEALTH BA	0.018%	63.610%
1128	NORDSTROM INC SR UNSECURED 05/20 4.75	0.018%	63.628%
1129	INTERNATIONAL G	0.018%	63.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1130	KELT EXPLORATIO	0.018%	63.663%
1131	TORCHMARK CORP COMMON STOCK USD1.0	0.018%	63.681%
1132	CASCADES INC	0.018%	63.699%
1133	BANK RAKYAT IND	0.018%	63.716%
1134	SVENSKA HANDELS	0.018%	63.734%
1135	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.018%	63.751%
1136	MYLAN NV 3.125%	0.018%	63.769%
1137	OLIN CORP	0.018%	63.786%
1138	COMMERZBANK AG	0.018%	63.804%
1139	AECOM COMMON STOCK USD.01	0.018%	63.822%
1140	DANA HOLDING CO	0.018%	63.839%
1141	GREAT CANADIAN	0.018%	63.857%
1142	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	63.874%
1143	RECKITT BENCKIS	0.017%	63.892%
1144	FEDERAL REALTY INVS TRUST REIT USD.01	0.017%	63.909%
1145	MICROSEMI	0.017%	63.927%
1146	PARKLAND FUEL C	0.017%	63.944%
1147	GENERAL ELECTRI	0.017%	63.961%
1148	UTD MICRO ELECT	0.017%	63.979%
1149	STEINHOFF INTER	0.017%	63.996%
1150	SHOPIFY INC CLASS A COMMON STOCK	0.017%	64.014%
1151	WESTERN FOREST	0.017%	64.031%
1152	SCOR	0.017%	64.049%
1153	Cineplex Inc.	0.017%	64.066%
1154	SHIRE PLC	0.017%	64.083%
1155	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.017%	64.101%
1156	THERMO FISHER S	0.017%	64.118%
1157	RICE ENERGY INC COMMON STOCK USD.01	0.017%	64.136%
1158	PRECISION DRILLING CORP COMMON STOCK	0.017%	64.153%
1159	ITOCHU CORP	0.017%	64.170%
1160	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.017%	64.187%
1161	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.017%	64.205%
1162	AIR LEASE CORP	0.017%	64.222%
1163	MANPOWER INC	0.017%	64.239%
1164	CDN UTILS LTD N	0.017%	64.256%
1165	OMV AG	0.017%	64.274%
1166	BANK LEUMI LE-I	0.017%	64.291%
1167	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.017%	64.308%
1168	SYNNEX CORP COMMON STOCK USD.001	0.017%	64.325%
1169	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	64.342%
1170	STOCKLAND TRUST	0.017%	64.360%
1171	CAIXABANK	0.017%	64.377%
1172	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.017%	64.394%
1173	HYATT HOTELS CO	0.017%	64.411%
1174	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.017%	64.428%
1175	NAVIENT CORP COMMON STOCK USD.01	0.017%	64.445%
1176	FERRARI NV	0.017%	64.462%
1177	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.017%	64.479%
1178	WH GROUP LTD	0.017%	64.496%
1179	JPMORGAN CHASE	0.017%	64.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1180	ELISA OYJ-A	0.017%	64.530%
1181	MELROSE INDUSTR	0.017%	64.547%
1182	K&S AG	0.017%	64.564%
1183	MICHAEL KORS HO	0.017%	64.581%
1184	HARLEY DAVIDSON	0.017%	64.598%
1185	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.017%	64.615%
1186	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.017%	64.632%
1187	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.017%	64.649%
1188	DEXUS PROPERTY	0.017%	64.666%
1189	BCO BRADESCO,AD	0.017%	64.683%
1190	COOPERATIEVE RA	0.017%	64.699%
1191	PRETIUM RESOURC	0.017%	64.716%
1192	ARRIS INTERNATI	0.017%	64.733%
1193	UNILEVER NV	0.017%	64.750%
1194	CARLISLE COS IN	0.017%	64.767%
1195	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.017%	64.784%
1196	ASSURANT INC COMMON STOCK USD.01	0.017%	64.801%
1197	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.017%	64.817%
1198	MKS INSTRUMENTS INC COMMON STOCK	0.017%	64.834%
1199	CAMDEN PROPERTY	0.017%	64.851%
1200	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.017%	64.868%
1201	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.017%	64.885%
1202	TUI AG	0.017%	64.901%
1203	DENSO CORP	0.017%	64.918%
1204	COLGATE-PALMOLI	0.017%	64.935%
1205	INFINEON TECHNO	0.017%	64.951%
1206	JFE HOLDINGS IN	0.017%	64.968%
1207	BROTHER INDUSTR	0.017%	64.985%
1208	NATIONAL AUSTRAL	0.017%	65.002%
1209	ECOLAB INC COMMON STOCK USD1.0	0.017%	65.018%
1210	SK ENERGY CO LT	0.017%	65.035%
1211	SANDSTORM GOLD	0.017%	65.052%
1212	COMMERCE BANCSH	0.017%	65.068%
1213	GENERAL MILLS I	0.017%	65.085%
1214	SOUTHERN CO SR UNSECURED 06/20 2.75	0.017%	65.102%
1215	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	65.118%
1216	JULIUS BAER GRO	0.017%	65.135%
1217	KION GROUP AG	0.017%	65.151%
1218	OP CORPORATE BA	0.017%	65.168%
1219	FISCHER(GEORG)A	0.017%	65.185%
1220	EUROPEAN FIN ST	0.017%	65.201%
1221	VULCAN MATERIAL	0.017%	65.218%
1222	NASDAQ INC SR UNSECURED 06/24 4.25	0.017%	65.234%
1223	NOBLE ENERGY IN	0.017%	65.251%
1224	TOLL BROTHERS INC COMMON STOCK USD.01	0.016%	65.267%
1225	SOMPO JAPAN NIP	0.016%	65.284%
1226	CREDIT AGRICOLE	0.016%	65.300%
1227	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.016%	65.317%
1228	UNITED OVERSEAS	0.016%	65.333%
1229	NEC CORP	0.016%	65.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1230	RYDER SYSTEM IN	0.016%	65.366%
1231	UNI-SELECT INC	0.016%	65.382%
1232	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.016%	65.399%
1233	AISIN SEIKI CO	0.016%	65.415%
1234	CARLSBERG	0.016%	65.432%
1235	PRAIRIESKY ROYA	0.016%	65.448%
1236	EVEREST RE GROU	0.016%	65.464%
1237	BIRCHCLIFF ENER	0.016%	65.481%
1238	BALOISE- HOLDIN	0.016%	65.497%
1239	MURATA MFG CO	0.016%	65.513%
1240	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.016%	65.530%
1241	INTERTEK TESTIN	0.016%	65.546%
1242	SK C&C CO LTD	0.016%	65.562%
1243	BERKELEY GROUP	0.016%	65.579%
1244	ADIENT PLC	0.016%	65.595%
1245	SONOCO PRODUCTS	0.016%	65.611%
1246	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.016%	65.627%
1247	AIRBUS GROUP NV	0.016%	65.644%
1248	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.016%	65.660%
1249	AMADEUS IT HLDG	0.016%	65.676%
1250	FREEHOLD ROYALT	0.016%	65.692%
1251	ROCKWELL AUTO	0.016%	65.708%
1252	S+P GLOBAL INC COMMON STOCK USD1.0	0.016%	65.724%
1253	STELLA JONES IN	0.016%	65.740%
1254	TORAY INDS INC	0.016%	65.756%
1255	EUROPEAN INVEST	0.016%	65.773%
1256	L-BANK BW FOERD	0.016%	65.789%
1257	WESTPAC BANKING	0.016%	65.805%
1258	GENTEX CORP COMMON STOCK USD.06	0.016%	65.821%
1259	PACWEST BANCORP COMMON STOCK	0.016%	65.837%
1260	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.016%	65.853%
1261	DEUTSCHE BANK A	0.016%	65.869%
1262	MARTIN MARIETTA	0.016%	65.885%
1263	AUST & NZ BANKI	0.016%	65.901%
1264	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.016%	65.917%
1265	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.016%	65.933%
1266	AMEREN CORP SR UNSECURED 11/20 2.7	0.016%	65.948%
1267	MURPHY OIL CORP	0.016%	65.964%
1268	VICINITY CENTER	0.016%	65.980%
1269	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.016%	65.996%
1270	INTL BANK FOR R	0.016%	66.012%
1271	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.016%	66.028%
1272	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.016%	66.044%
1273	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.016%	66.060%
1274	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.016%	66.075%
1275	KIMCO REALTY	0.016%	66.091%
1276	FOREST CITY REALTY TRUST A REIT USD.01	0.016%	66.107%
1277	ROSS STORES INC	0.016%	66.123%
1278	SIGNET JEWELERS	0.016%	66.139%
1279	WR BERKLEY CORP COMMON STOCK USD.2	0.016%	66.154%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1280	SBERBANK OF RUS	0.016%	66.170%
1281	TDK CORP	0.016%	66.186%
1282	BRUNSWICK CORP	0.016%	66.202%
1283	DNB NOR ASA	0.016%	66.217%
1284	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.016%	66.233%
1285	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.016%	66.249%
1286	CITIC LTD	0.016%	66.264%
1287	AMER ELEC POWER	0.016%	66.280%
1288	RANDGOLD RESOUR	0.016%	66.296%
1289	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	66.311%
1290	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.016%	66.327%
1291	PRICELINE GROUP	0.016%	66.343%
1292	INNERGEX RENEWA	0.016%	66.358%
1293	ING GROEP NV 0.	0.016%	66.374%
1294	SLM CORP COMMON STOCK USD.2	0.016%	66.389%
1295	ENSIGN ENERGY S	0.016%	66.405%
1296	ERICSSON LM SR UNSECURED 05/22 4.125	0.016%	66.421%
1297	APTARGROUP INC COMMON STOCK USD.01	0.016%	66.436%
1298	NASPERS LIMITED	0.016%	66.452%
1299	SEMAFO INC COMM	0.016%	66.467%
1300	MITEL NETWORKS	0.015%	66.483%
1301	GARMIN LTD.	0.015%	66.498%
1302	SANLAM LIMITED	0.015%	66.514%
1303	UMICORE	0.015%	66.529%
1304	SNAP-ON INC	0.015%	66.545%
1305	CHINA UNICOM LT	0.015%	66.560%
1306	ASML HOLDING NV	0.015%	66.576%
1307	MARATHON OIL CO	0.015%	66.591%
1308	L BRANDS INC COMPANY GUAR 02/22 5.625	0.015%	66.606%
1309	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.015%	66.622%
1310	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.015%	66.637%
1311	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.015%	66.653%
1312	HDFC BANK LTD	0.015%	66.668%
1313	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.015%	66.684%
1314	FIRST HORIZON N	0.015%	66.699%
1315	GPT GROUP	0.015%	66.714%
1316	MASTEC INC	0.015%	66.730%
1317	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.015%	66.745%
1318	RESONA HOLDINGS	0.015%	66.760%
1319	HEXCEL CORP COMMON STOCK USD.01	0.015%	66.776%
1320	AGRICULTURAL BK	0.015%	66.791%
1321	GALP ENERGIA	0.015%	66.806%
1322	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.015%	66.822%
1323	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.015%	66.837%
1324	SHOWA DENKO KK	0.015%	66.852%
1325	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.015%	66.868%
1326	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.015%	66.883%
1327	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.015%	66.898%
1328	HAMMERSON	0.015%	66.913%
1329	FIRST CAPITAL R	0.015%	66.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1330	SUN COMMUNITIES INC REIT USD.01	0.015%	66.944%
1331	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	66.959%
1332	ASSURED GUARANT	0.015%	66.974%
1333	KELLOGG CO 4% 1	0.015%	66.989%
1334	RHEINMETALL AG	0.015%	67.005%
1335	SANDVIK AB	0.015%	67.020%
1336	HSBC USA INC SR UNSECURED 08/20 2.75	0.015%	67.035%
1337	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.015%	67.050%
1338	HALMA	0.015%	67.065%
1339	NATIONWIDE BLDG	0.015%	67.081%
1340	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.015%	67.096%
1341	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.015%	67.111%
1342	FIRST SOLAR INC	0.015%	67.126%
1343	HALLIBURTON CO	0.015%	67.141%
1344	SANDERSON FARMS INC COMMON STOCK USD1.0	0.015%	67.156%
1345	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.015%	67.171%
1346	GAS NATURAL SDG	0.015%	67.186%
1347	COOPER COS INC	0.015%	67.201%
1348	TATA MOTORS LTD	0.015%	67.216%
1349	CAPITAL POWER C	0.015%	67.231%
1350	VOLKSWAGEN LEAS	0.015%	67.246%
1351	COLFAX CORP	0.015%	67.261%
1352	Arch Capital Gr	0.015%	67.276%
1353	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.015%	67.291%
1354	JANUS CAPITAL G	0.015%	67.306%
1355	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.015%	67.321%
1356	JYSKE BANK A/S	0.015%	67.336%
1357	TERADYNE INC	0.015%	67.351%
1358	COMINAR REAL ES	0.015%	67.366%
1359	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	67.381%
1360	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.015%	67.396%
1361	BEMIS COMPANY COMMON STOCK USD.1	0.015%	67.410%
1362	MINEBEA CO	0.015%	67.425%
1363	VEREIT INC REIT USD.01	0.015%	67.440%
1364	AES CORP/A SR UNSECURED 07/21 7.375	0.015%	67.455%
1365	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.015%	67.470%
1366	CA INC 3.6% 01A	0.015%	67.485%
1367	TORC OIL & GAS	0.015%	67.499%
1368	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.015%	67.514%
1369	DELPHI AUTOMOTI	0.015%	67.529%
1370	NIPPON BUILDING	0.015%	67.544%
1371	NATIONAL GRID PLC SP ADR ADR	0.015%	67.559%
1372	DOUGLAS EMMETT INC REIT USD.01	0.015%	67.573%
1373	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.015%	67.588%
1374	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.015%	67.603%
1375	SEKISUI CHEMICA	0.015%	67.618%
1376	KIMBERLY-CLARK	0.015%	67.632%
1377	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.015%	67.647%
1378	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.015%	67.662%
1379	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.015%	67.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1380	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.015%	67.691%
1381	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.015%	67.706%
1382	AEGON N.V.	0.015%	67.721%
1383	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.015%	67.735%
1384	NN GROUP NV	0.015%	67.750%
1385	INFOSYS TECHNOL	0.015%	67.765%
1386	RANDSTAD HOLDIN	0.015%	67.779%
1387	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.015%	67.794%
1388	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.015%	67.809%
1389	SANTANDER UK PLC SR UNSECURED 03/24 4	0.015%	67.823%
1390	RENAISSANCE RE	0.015%	67.838%
1391	APARTMENT INVT + MGMT CO A REIT USD.01	0.015%	67.853%
1392	UBS GROUP FUNDING JERSEY COMPANY GUAR 144A 09/25 4.125	0.015%	67.867%
1393	MCKESSON CORP SR UNSECURED 03/24 3.796	0.015%	67.882%
1394	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.015%	67.896%
1395	KNIGHT THERAPEU	0.015%	67.911%
1396	AALBERTS INDUST	0.015%	67.925%
1397	ELECTRONIC ARTS	0.015%	67.940%
1398	GALAPAGOS NV	0.015%	67.955%
1399	ECN CAPITAL COR	0.015%	67.969%
1400	EQUIFAX INC	0.015%	67.984%
1401	IBM CORP SR UNSECURED 02/24 3.625	0.015%	67.998%
1402	BLACKROCK INC SR UNSECURED 06/22 3.375	0.015%	68.013%
1403	LAB CORP OF AME	0.015%	68.027%
1404	LOJAS RENNER SA	0.015%	68.042%
1405	DARDEN RESTAURA	0.015%	68.056%
1406	AETNA INC SR UNSECURED 11/24 3.5	0.014%	68.071%
1407	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.014%	68.085%
1408	ROYAL MAIL PLC-	0.014%	68.100%
1409	JSW STEEL LTD	0.014%	68.114%
1410	MASTERCARD INC SR UNSECURED 04/24 3.375	0.014%	68.129%
1411	STATE STREET CORP SR UNSECURED 08/25 3.55	0.014%	68.143%
1412	KOMMUNINVEST I	0.014%	68.158%
1413	AMGEN INC SR UNSECURED 05/24 3.625	0.014%	68.172%
1414	MEDTRONIC INC 3	0.014%	68.187%
1415	BAT INTL FINANC	0.014%	68.201%
1416	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.014%	68.216%
1417	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	68.230%
1418	CELGENE CORP SR UNSECURED 05/24 3.625	0.014%	68.245%
1419	KILROY REALTY C	0.014%	68.259%
1420	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	68.274%
1421	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.014%	68.288%
1422	EXELON CORP COMMON STOCK	0.014%	68.302%
1423	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.014%	68.317%
1424	INCHCAPE PLC	0.014%	68.331%
1425	HEALTHSOUTH CORP COMMON STOCK USD.01	0.014%	68.346%
1426	NEVSUN RESOURCES LTD COMMON STOCK	0.014%	68.360%
1427	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.014%	68.375%
1428	RSA INSURANCE G	0.014%	68.389%
1429	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	68.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1430	AVNET INC SR UNSECURED 04/26 4.625	0.014%	68.418%
1431	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.014%	68.432%
1432	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.014%	68.447%
1433	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.014%	68.461%
1434	LOEWS CORP SR UNSECURED 04/26 3.75	0.014%	68.476%
1435	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.014%	68.490%
1436	EIFFAGE SA	0.014%	68.504%
1437	MOSAIC CO SR UNSECURED 11/23 4.25	0.014%	68.519%
1438	BARCLAYS PLC 1.	0.014%	68.533%
1439	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.014%	68.548%
1440	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.014%	68.562%
1441	DIRECT LINE INS	0.014%	68.577%
1442	ASSURANT INC	0.014%	68.591%
1443	ALCOA CORP COMMON STOCK USD.01	0.014%	68.605%
1444	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.014%	68.620%
1445	GAMING AND LEISURE PROPERTIE REIT	0.014%	68.634%
1446	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.014%	68.648%
1447	LAS VEGAS SANDS	0.014%	68.663%
1448	TAKEDA PHARMACE	0.014%	68.677%
1449	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.014%	68.692%
1450	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.014%	68.706%
1451	FLUGHAFEN ZUERI	0.014%	68.720%
1452	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.014%	68.735%
1453	MOL HUNGARIAN O	0.014%	68.749%
1454	CBOE HOLDINGS INC COMMON STOCK	0.014%	68.763%
1455	QUALCOMM INC SR UNSECURED 05/25 3.45	0.014%	68.778%
1456	COACH INC SR UNSECURED 04/25 4.25	0.014%	68.792%
1457	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.014%	68.806%
1458	HENRY SCHEIN CO	0.014%	68.820%
1459	BAIDU INC SPON ADR ADR USD.00005	0.014%	68.835%
1460	CENTRICA PLC	0.014%	68.849%
1461	STATOIL ASA COMPANY GUAR 01/22 3.15	0.014%	68.863%
1462	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.014%	68.878%
1463	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.014%	68.892%
1464	HSBC USA INC SR UNSECURED 06/24 3.5	0.014%	68.906%
1465	STATE STREET CORP SR UNSECURED 12/24 3.3	0.014%	68.921%
1466	ROYAL DUTCH SH-	0.014%	68.935%
1467	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.014%	68.949%
1468	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.014%	68.963%
1469	ANTHEM INC	0.014%	68.978%
1470	MANITOBA PROVIN	0.014%	68.992%
1471	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.014%	69.006%
1472	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.014%	69.021%
1473	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.014%	69.035%
1474	HUDSON'S BAY CO	0.014%	69.049%
1475	UNIPER SE	0.014%	69.063%
1476	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.014%	69.078%
1477	SUMITOMO MITSUI	0.014%	69.092%
1478	DOREL INDS INC	0.014%	69.106%
1479	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.014%	69.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1480	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.014%	69.135%
1481	AMKOR TECHNOLOG	0.014%	69.149%
1482	COCA COLA HBC A	0.014%	69.163%
1483	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.014%	69.177%
1484	YES BANK LTD	0.014%	69.192%
1485	BCO BRADESCO,PR	0.014%	69.206%
1486	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.014%	69.220%
1487	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.014%	69.234%
1488	VISA INC SR UNSECURED 12/25 3.15	0.014%	69.248%
1489	UNUM GROUP	0.014%	69.263%
1490	XL GROUP LTD	0.014%	69.277%
1491	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.014%	69.291%
1492	BALL CORP COMPANY GUAR 03/22 5	0.014%	69.305%
1493	GAP INC/THE SR UNSECURED 04/21 5.95	0.014%	69.320%
1494	VF CORP SR UNSECURED 09/21 3.5	0.014%	69.334%
1495	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.014%	69.348%
1496	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.014%	69.362%
1497	TARGA RESOURCES CORP COMMON STOCK USD.001	0.014%	69.376%
1498	3M CO 0.375% 15	0.014%	69.390%
1499	PG&E CORP	0.014%	69.405%
1500	ENTEGRIS INC COMMON STOCK USD.01	0.014%	69.419%
1501	HYDRO ONE LTD	0.014%	69.433%
1502	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.014%	69.447%
1503	BANK TOKYO-MIT	0.014%	69.461%
1504	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.014%	69.475%
1505	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.014%	69.490%
1506	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.014%	69.504%
1507	RAIFFEISEN BANK	0.014%	69.518%
1508	EAST WEST BANCORP INC COMMON STOCK USD.001	0.014%	69.532%
1509	SONY CORP SPONSORED ADR ADR	0.014%	69.546%
1510	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.014%	69.560%
1511	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.014%	69.574%
1512	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.014%	69.589%
1513	GN STORE NORD	0.014%	69.603%
1514	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.014%	69.617%
1515	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	69.631%
1516	BARD(CR)JINC	0.014%	69.645%
1517	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.014%	69.659%
1518	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.014%	69.673%
1519	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.014%	69.687%
1520	AON CORP COMPANY GUAR 09/20 5	0.014%	69.701%
1521	IPG PHOTONICS C	0.014%	69.715%
1522	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.014%	69.730%
1523	DEUTSCHE BK AG	0.014%	69.744%
1524	WILLIAMS-SONOMA	0.014%	69.758%
1525	CHRISTIAN HANSE	0.014%	69.772%
1526	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.014%	69.786%
1527	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.014%	69.800%
1528	CME GROUP INC SR UNSECURED 03/25 3	0.014%	69.814%
1529	EPR PROPERTIES REIT USD.01	0.014%	69.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1530	CYPRESS SEMICON	0.014%	69.842%
1531	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.014%	69.856%
1532	PFIZER INC SR UNSECURED 12/26 3	0.014%	69.870%
1533	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.014%	69.884%
1534	A.P. MOLLER-MAE	0.014%	69.898%
1535	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.014%	69.912%
1536	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.014%	69.926%
1537	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.014%	69.940%
1538	NEW WORLD DEVEL	0.014%	69.954%
1539	CHINA PETROLEUM	0.014%	69.968%
1540	ATS AUTOMATION	0.014%	69.982%
1541	HANA FINANCIAL	0.014%	69.996%
1542	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.014%	70.010%
1543	CITIGROUP INC SR UNSECURED 04/25 3.3	0.014%	70.024%
1544	MEGGITT	0.014%	70.038%
1545	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.014%	70.052%
1546	MACERICH CO	0.014%	70.066%
1547	EATON CORP COMPANY GUAR 11/22 2.75	0.014%	70.080%
1548	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.014%	70.094%
1549	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.014%	70.108%
1550	ORACLE CORP SR UNSECURED 10/22 2.5	0.014%	70.122%
1551	EXELON CORP SR UNSECURED 04/26 3.4	0.014%	70.136%
1552	CHINA UNICOM	0.014%	70.150%
1553	SPIRAX-SARCO EN	0.014%	70.164%
1554	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.014%	70.178%
1555	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.014%	70.192%
1556	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.014%	70.206%
1557	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.014%	70.220%
1558	CHINA PHARMACEU	0.014%	70.234%
1559	WOLSELEY PLC	0.014%	70.248%
1560	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.014%	70.262%
1561	MEDIOBANCA SPA	0.014%	70.276%
1562	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.014%	70.290%
1563	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.014%	70.303%
1564	WESTSHORE TERMI	0.014%	70.317%
1565	VIACOM INC SR UNSECURED 04/24 3.875	0.014%	70.331%
1566	ACKERMANS & VAN	0.014%	70.345%
1567	NOMURA HOLD INC	0.014%	70.359%
1568	LIBERTY PROPERTY TRUST REIT USD.001	0.014%	70.373%
1569	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.014%	70.387%
1570	AMGEN INC SR UNSECURED 11/21 3.875	0.014%	70.401%
1571	STATOIL ASA COMPANY GUAR 01/23 2.45	0.014%	70.414%
1572	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.014%	70.428%
1573	PICC PROPERTY &	0.014%	70.442%
1574	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.014%	70.456%
1575	CREDIT ACCEPTAN	0.014%	70.470%
1576	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.014%	70.484%
1577	AETNA INC 4.125	0.014%	70.498%
1578	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.014%	70.511%
1579	OLD MUTUAL PLC	0.014%	70.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1580	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.014%	70.539%
1581	POSCO	0.014%	70.553%
1582	FLIR SYSTEMS INC COMMON STOCK USD.01	0.014%	70.567%
1583	SINOPHARM GROUP	0.014%	70.580%
1584	HOME CAP GRP IN	0.014%	70.594%
1585	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	70.608%
1586	HOWARD HUGHES CORP/THE COMMON STOCK	0.014%	70.622%
1587	AKAMAI TECHNOLO	0.014%	70.635%
1588	WR BERKLEY CORP	0.014%	70.649%
1589	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.014%	70.663%
1590	NORDSTROM INC	0.014%	70.677%
1591	HIGHWOODS PROPE	0.014%	70.691%
1592	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	70.704%
1593	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.014%	70.718%
1594	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.014%	70.732%
1595	EBAY INC SR UNSECURED 03/22 3.8	0.014%	70.745%
1596	GE CAPITAL EURO	0.014%	70.759%
1597	INTUIT INC COMMON STOCK USD.01	0.014%	70.773%
1598	SANOFI ADR ADR	0.014%	70.787%
1599	STERIS PLC	0.014%	70.800%
1600	MONDI PLC	0.014%	70.814%
1601	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.014%	70.828%
1602	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.014%	70.841%
1603	FLUOR CORP COMMON STOCK USD.01	0.014%	70.855%
1604	SUMITOMO CORP	0.014%	70.868%
1605	HANG SENG BANK	0.014%	70.882%
1606	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.014%	70.896%
1607	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.014%	70.909%
1608	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.014%	70.923%
1609	FORTIVE CORP COMMON STOCK USD.01	0.014%	70.937%
1610	TECH DATA CORP COMMON STOCK USD.0015	0.014%	70.950%
1611	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.014%	70.964%
1612	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.014%	70.977%
1613	PADDY POWER PLC	0.014%	70.991%
1614	BOEING CO SR UNSECURED 03/25 2.5	0.014%	71.004%
1615	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.014%	71.018%
1616	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.014%	71.032%
1617	CHINA RES BEIJI	0.014%	71.045%
1618	ORICA LIMITED	0.014%	71.059%
1619	CUBESMART REIT USD.01	0.014%	71.072%
1620	ROBERT HALF INT	0.014%	71.086%
1621	NOKIA OYJ SR UNSECURED 06/22 3.375	0.014%	71.099%
1622	BIG LOTS INC COMMON STOCK USD.01	0.014%	71.113%
1623	HISCOX LTD	0.014%	71.126%
1624	EMCOR GROUP INC COMMON STOCK USD.01	0.013%	71.140%
1625	LAGARDERE S.C.A	0.013%	71.153%
1626	QUALCOMM INC SR UNSECURED 05/22 3	0.013%	71.167%
1627	CHARTWELL RETIR	0.013%	71.180%
1628	TEREX CORP	0.013%	71.194%
1629	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.013%	71.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1630	KROGER CO SR UNSECURED 04/22 3.4	0.013%	71.221%
1631	VIACOM INC SR UNSECURED 12/21 3.875	0.013%	71.234%
1632	GRANITE REAL ES	0.013%	71.247%
1633	BROWN + BROWN INC COMMON STOCK USD.1	0.013%	71.261%
1634	NETAPP INC SR UNSECURED 06/21 3.375	0.013%	71.274%
1635	ANIXTER INC COMPANY GUAR 10/21 5.125	0.013%	71.288%
1636	AMERCO COMMON STOCK USD.25	0.013%	71.301%
1637	BIOGEN INC SR UNSECURED 09/20 2.9	0.013%	71.315%
1638	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.013%	71.328%
1639	EATON VANCE CORP COMMON STOCK USD.00390625	0.013%	71.341%
1640	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.013%	71.355%
1641	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.013%	71.368%
1642	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.013%	71.382%
1643	ROPER TECHNOLOG	0.013%	71.395%
1644	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.013%	71.408%
1645	CYRUSONE INC REIT USD.01	0.013%	71.422%
1646	INFORMA PLC	0.013%	71.435%
1647	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.013%	71.448%
1648	CHINA COMMUNICA	0.013%	71.462%
1649	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.013%	71.475%
1650	HUNTINGTON NATI	0.013%	71.488%
1651	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	71.502%
1652	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.013%	71.515%
1653	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.013%	71.528%
1654	STATE STREET CORP SR UNSECURED 08/20 2.55	0.013%	71.542%
1655	AUTODESK INC SR UNSECURED 06/20 3.125	0.013%	71.555%
1656	MORGAN STANLEY	0.013%	71.568%
1657	JAPAN REAL ESTA	0.013%	71.581%
1658	INPEX CORPORATI	0.013%	71.595%
1659	BANCO BBPM SPA	0.013%	71.608%
1660	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.013%	71.621%
1661	LOGMEIN INC COMMON STOCK USD.01	0.013%	71.635%
1662	SEMPRA ENERGY	0.013%	71.648%
1663	TARGET CORP SR UNSECURED 04/26 2.5	0.013%	71.661%
1664	PNC BANK NA SR UNSECURED 07/20 2.6	0.013%	71.675%
1665	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.013%	71.688%
1666	SIERRA WIRELESS INC COMMON STOCK	0.013%	71.701%
1667	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.013%	71.714%
1668	US BANCORP SR UNSECURED 01/22 2.625	0.013%	71.728%
1669	ST JAMES PLACE	0.013%	71.741%
1670	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.013%	71.754%
1671	SES GLOBAL	0.013%	71.767%
1672	UNUM GROUP SR UNSECURED 05/21 3	0.013%	71.781%
1673	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.013%	71.794%
1674	VISTEON CORP COMMON STOCK	0.013%	71.807%
1675	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.013%	71.821%
1676	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.013%	71.834%
1677	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.013%	71.847%
1678	BAE SYSTEMS HLD	0.013%	71.860%
1679	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.013%	71.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1680	MIZUHO BANK LTD	0.013%	71.887%
1681	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.013%	71.900%
1682	LEGG MASON INC SR UNSECURED 07/19 2.7	0.013%	71.913%
1683	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.013%	71.927%
1684	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.013%	71.940%
1685	JOHN DEERE CAPI	0.013%	71.953%
1686	WINPAK LTD	0.013%	71.966%
1687	CITIGROUP INC SR UNSECURED 03/21 2.7	0.013%	71.980%
1688	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.013%	71.993%
1689	NSK	0.013%	72.006%
1690	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.013%	72.019%
1691	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.013%	72.032%
1692	KIRIN HOLDINGS	0.013%	72.046%
1693	SALESFORCE.COM	0.013%	72.059%
1694	JEAN COUTU GRP	0.013%	72.072%
1695	FINMECCANICA SP	0.013%	72.085%
1696	FIRSTSTRAND LIMIT	0.013%	72.099%
1697	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.013%	72.112%
1698	L'OREAL	0.013%	72.125%
1699	US BANCORP SR UNSECURED 01/21 2.35	0.013%	72.138%
1700	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.013%	72.151%
1701	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.013%	72.165%
1702	TDC A/S	0.013%	72.178%
1703	CITIGROUP INC	0.013%	72.191%
1704	UCB	0.013%	72.204%
1705	WALT DISNEY CO	0.013%	72.217%
1706	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.013%	72.230%
1707	AT+T INC SR UNSECURED 06/20 2.45	0.013%	72.244%
1708	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.013%	72.257%
1709	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.013%	72.270%
1710	LAZARD LTD CL A COMMON STOCK USD.01	0.013%	72.283%
1711	PT UNITED TRACT	0.013%	72.296%
1712	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.013%	72.310%
1713	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.013%	72.323%
1714	COMERICA BANK SR UNSECURED 06/20 2.5	0.013%	72.336%
1715	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.013%	72.349%
1716	ASAHI GLASS CO	0.013%	72.362%
1717	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.013%	72.375%
1718	CINTAS CORP	0.013%	72.388%
1719	GROUP 4 SECURIC	0.013%	72.402%
1720	SANTANDER HLDG	0.013%	72.415%
1721	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.013%	72.428%
1722	BURBERRY GROUP	0.013%	72.441%
1723	CONSTELLATION B	0.013%	72.454%
1724	ISUZU MOTORS	0.013%	72.467%
1725	CBS CORP COMPANY GUAR 01/27 2.9	0.013%	72.480%
1726	HARLEY DAVIDSON	0.013%	72.494%
1727	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.013%	72.507%
1728	LIBERTY VENTURES SER A TRACKING STK USD.01	0.013%	72.520%
1729	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.013%	72.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1730	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.013%	72.546%
1731	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.013%	72.559%
1732	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.013%	72.572%
1733	GPO FIN BANORTE	0.013%	72.585%
1734	CASEYS GEN STOR	0.013%	72.599%
1735	AMS AG	0.013%	72.612%
1736	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.013%	72.625%
1737	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.013%	72.638%
1738	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.013%	72.651%
1739	EUTELSAT COMMUN	0.013%	72.664%
1740	ZIONS BANCORP	0.013%	72.677%
1741	PRIMERICA INC COMMON STOCK	0.013%	72.690%
1742	NORTH WEST CO I	0.013%	72.703%
1743	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.013%	72.716%
1744	BP CAPITAL MARK	0.013%	72.729%
1745	TJX COS INC SR UNSECURED 06/21 2.75	0.013%	72.742%
1746	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.013%	72.755%
1747	AMPHENOL CORP	0.013%	72.768%
1748	CBS CORP COMPANY GUAR 01/25 3.5	0.013%	72.781%
1749	EXTENDED STAY AMERICA INC UNIT USD.01	0.013%	72.794%
1750	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.013%	72.807%
1751	AAC TECHNOLOGIE	0.013%	72.820%
1752	AXIS CAPITAL HO	0.013%	72.833%
1753	HEIDELBERGCEMEN	0.013%	72.846%
1754	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.013%	72.859%
1755	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	72.872%
1756	JAZZ PHARMACEUT	0.013%	72.885%
1757	EMC CORP(MASS)	0.013%	72.898%
1758	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	72.911%
1759	NVIDIA CORP	0.013%	72.924%
1760	IDEMITSU KOSAN	0.013%	72.937%
1761	WEX INC COMMON STOCK USD.01	0.013%	72.950%
1762	MERLIN PROPERTI	0.013%	72.963%
1763	WOODWARD INC COMMON STOCK USD.00292	0.013%	72.976%
1764	LONGFOR PROPERT	0.013%	72.989%
1765	SUNCORP GROUP	0.013%	73.002%
1766	MATTEL INC SR UNSECURED 08/21 2.35	0.013%	73.015%
1767	XILINX INC	0.013%	73.027%
1768	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.013%	73.040%
1769	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.013%	73.053%
1770	VOLKSWAGEN AG	0.013%	73.066%
1771	LCI INDUSTRIES COMMON STOCK USD.01	0.013%	73.079%
1772	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.013%	73.092%
1773	GENTING BHD	0.013%	73.105%
1774	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.013%	73.118%
1775	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	73.131%
1776	ALARIS ROYALTY	0.013%	73.143%
1777	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	73.156%
1778	BELDEN INC COMMON STOCK USD.01	0.013%	73.169%
1779	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.013%	73.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1780	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.013%	73.195%
1781	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.013%	73.208%
1782	HANCOCK HOLDING	0.013%	73.221%
1783	WP CAREY INC REIT USD.001	0.013%	73.233%
1784	MIDDLEBY CORP COMMON STOCK USD.01	0.013%	73.246%
1785	PLAINS ALL AMER	0.013%	73.259%
1786	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.013%	73.272%
1787	INTL BUSINESS M	0.013%	73.285%
1788	ENAGAS	0.013%	73.297%
1789	INTERDIGITAL IN	0.013%	73.310%
1790	NETFLIX INC COMMON STOCK USD.001	0.013%	73.323%
1791	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.013%	73.336%
1792	ESSENT GROUP LT	0.013%	73.348%
1793	CTRP.COM INTERNATIONAL ADR ADR USD.01	0.013%	73.361%
1794	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.013%	73.374%
1795	BARNES GROUP INC COMMON STOCK USD.01	0.013%	73.387%
1796	WHITBREAD PLC	0.013%	73.399%
1797	KINGBOARD CHEMI	0.013%	73.412%
1798	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.013%	73.425%
1799	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.013%	73.438%
1800	EXPEDIA INC COMMON STOCK USD.001	0.013%	73.450%
1801	FLOWSERVE CORP COMMON STOCK USD1.25	0.013%	73.463%
1802	SUNNY OPTICAL T	0.013%	73.476%
1803	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.013%	73.488%
1804	SUMITOMO RLTY&D	0.013%	73.501%
1805	TELEFLEX INC COMMON STOCK USD1.0	0.013%	73.514%
1806	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.013%	73.526%
1807	XYLEM INC COMMON STOCK	0.013%	73.539%
1808	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.013%	73.551%
1809	SUMITOMO HEAVY	0.013%	73.564%
1810	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.013%	73.577%
1811	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.013%	73.589%
1812	NEWCREST MINING	0.013%	73.602%
1813	SAFRAN SA	0.013%	73.615%
1814	ROYAL BANK OF SCOT SPON ADR ADR	0.013%	73.627%
1815	COPA HOLDINGS S	0.013%	73.640%
1816	LEND LEASE CORP	0.013%	73.652%
1817	USG CORP	0.013%	73.665%
1818	MARUBENI CORP	0.012%	73.677%
1819	DREAM OFFICE RE	0.012%	73.690%
1820	CRANE CO	0.012%	73.702%
1821	SBM OFFSHORE NV	0.012%	73.715%
1822	LITHIA MOTORS INC CL A COMMON STOCK	0.012%	73.727%
1823	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	73.739%
1824	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.012%	73.752%
1825	QORVO INC COMMON STOCK USD.0001	0.012%	73.764%
1826	YASKAWA ELEC CO	0.012%	73.777%
1827	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.012%	73.789%
1828	TRIMBLE INC COMMON STOCK	0.012%	73.802%
1829	IBERIABANK CORP	0.012%	73.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1830	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.012%	73.827%
1831	ALLEGHANY CORP COMMON STOCK USD1.0	0.012%	73.839%
1832	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.012%	73.851%
1833	FUJI HEAVY INDS	0.012%	73.864%
1834	OSRAM LICHT AG	0.012%	73.876%
1835	FLOWERS FOODS INC COMMON STOCK USD.01	0.012%	73.889%
1836	CORNING INC SR UNSECURED 08/20 4.25	0.012%	73.901%
1837	BARCLAYS AFRICA	0.012%	73.913%
1838	CNH INDUSTRIAL	0.012%	73.926%
1839	CIRRUS LOGIC IN	0.012%	73.938%
1840	HYUNDAI MOBIS	0.012%	73.951%
1841	CONSOL ENERGY INC COMMON STOCK USD.01	0.012%	73.963%
1842	HOME BANCSHARES INC COMMON STOCK USD.01	0.012%	73.975%
1843	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.012%	73.988%
1844	CORELOGIC INC COMMON STOCK USD1.0	0.012%	74.000%
1845	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.012%	74.012%
1846	GALAXY ENTERTAI	0.012%	74.025%
1847	ASSA ABLOY AB	0.012%	74.037%
1848	CARPENTER TECHN	0.012%	74.049%
1849	VWR CORP COMMON STOCK USD.01	0.012%	74.062%
1850	FUJIFILM HLDGS	0.012%	74.074%
1851	FMC CORP	0.012%	74.086%
1852	ROYAL GOLD INC	0.012%	74.098%
1853	CHIMEI INNOLUX	0.012%	74.111%
1854	HEWLETT PACKARD	0.012%	74.123%
1855	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.012%	74.135%
1856	CARNIVAL PLC	0.012%	74.147%
1857	BANK HAPOALIM B	0.012%	74.160%
1858	SWISS LIFE HLDG	0.012%	74.172%
1859	T MOBILE USA INC COMPANY GUAR 04/22 4	0.012%	74.184%
1860	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.012%	74.196%
1861	FUBON FINANCIAL	0.012%	74.208%
1862	ERICSSON LM-B S	0.012%	74.221%
1863	WPX ENERGY INC COMMON STOCK	0.012%	74.233%
1864	ALERE INC COMMON STOCK USD.001	0.012%	74.245%
1865	BANKUNITED INC COMMON STOCK USD.01	0.012%	74.257%
1866	RPC GROUP	0.012%	74.269%
1867	MARVELL TECH GR	0.012%	74.282%
1868	BERKSHIRE HAT E	0.012%	74.294%
1869	BABCOCK INTL GR	0.012%	74.306%
1870	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.012%	74.318%
1871	GENPACT LIMITED	0.012%	74.330%
1872	A P MOLLER - MA	0.012%	74.342%
1873	SAMSUNG ELEC-ME	0.012%	74.354%
1874	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.012%	74.366%
1875	FURUKAWA ELECTR	0.012%	74.378%
1876	REXNORD CORP COMMON STOCK USD.01	0.012%	74.391%
1877	EAGLE MATERIALS	0.012%	74.403%
1878	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.012%	74.415%
1879	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	74.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1880	AIRGAS INC COMPANY GUAR 08/20 3.05	0.012%	74.439%
1881	DS SMITH PLC	0.012%	74.451%
1882	CTBC FINANCIAL	0.012%	74.463%
1883	RICHELIEU HARDW	0.012%	74.475%
1884	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.012%	74.487%
1885	CATCHER TECHNOL	0.012%	74.499%
1886	KB FINANCIAL GR	0.012%	74.511%
1887	AVNET INC	0.012%	74.523%
1888	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.012%	74.535%
1889	LOCALIZA RENT A	0.012%	74.547%
1890	LOGAN PROPERTY	0.012%	74.559%
1891	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.012%	74.571%
1892	TWITTER INC COMMON STOCK USD.000005	0.012%	74.583%
1893	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.012%	74.595%
1894	INTL CONS AIRLI	0.012%	74.607%
1895	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.012%	74.619%
1896	QIAGEN NV	0.012%	74.631%
1897	SYNOPSYS INC	0.012%	74.643%
1898	SKF AB - B SHAR	0.012%	74.655%
1899	TAIHEIYO CEMENT	0.012%	74.667%
1900	CHEVRON CORP SR UNSECURED 05/21 2.1	0.012%	74.679%
1901	AMERICAN HOMES 4 RENT A REIT USD.01	0.012%	74.690%
1902	FEDERATED INVES	0.012%	74.702%
1903	SENIOR HOUSING PROP TRUST REIT USD.01	0.012%	74.714%
1904	ZOETIS INC COMMON STOCK USD.01	0.012%	74.726%
1905	SHERWIN WILLIAM	0.012%	74.738%
1906	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.012%	74.750%
1907	DST SYST INC DE	0.012%	74.762%
1908	TELE2 AB-B SHS	0.012%	74.774%
1909	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.012%	74.785%
1910	NOKIAN RENKAAT	0.012%	74.797%
1911	SAPPI	0.012%	74.809%
1912	TCF FINL CORP	0.012%	74.821%
1913	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.012%	74.833%
1914	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.012%	74.845%
1915	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.012%	74.856%
1916	VF CORP	0.012%	74.868%
1917	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	74.880%
1918	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.012%	74.892%
1919	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.012%	74.904%
1920	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.012%	74.915%
1921	ISHIKAWAJIMA HA	0.012%	74.927%
1922	CATALENT INC COMMON STOCK USD.01	0.012%	74.939%
1923	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.012%	74.951%
1924	ILG INC COMMON STOCK USD.01	0.012%	74.962%
1925	KERRY GROUP PLC	0.012%	74.974%
1926	KB FINANCIAL GROUP INC ADR ADR	0.012%	74.986%
1927	MORNEAU SHEPELL	0.012%	74.997%
1928	LENOVO GROUP LT	0.012%	75.009%
1929	WHITE MOUNTAINS	0.012%	75.021%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1930	REGAL BELOIT CORP COMMON STOCK USD.01	0.012%	75.033%
1931	OLD NATIONAL BANCORP COMMON STOCK	0.012%	75.044%
1932	HUBBELL INC COMMON STOCK USD.01	0.012%	75.056%
1933	VALIDUS HOLDING	0.012%	75.068%
1934	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.012%	75.079%
1935	ASTELLAS PHARMA	0.012%	75.091%
1936	KIRBY CORP	0.012%	75.103%
1937	MINITUBISHI MATE	0.012%	75.114%
1938	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	75.126%
1939	CIMAREX ENERGY CO COMMON STOCK USD.01	0.012%	75.138%
1940	INTERMEDIATE CA	0.012%	75.149%
1941	AGILE PROPERTY	0.012%	75.161%
1942	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.012%	75.173%
1943	MORGAN STANLEY	0.012%	75.184%
1944	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.012%	75.196%
1945	ESSILOR INTERNA	0.012%	75.207%
1946	CENTENNIAL RESO	0.012%	75.219%
1947	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.012%	75.231%
1948	TERADATA CORP COMMON STOCK USD.01	0.012%	75.242%
1949	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.012%	75.254%
1950	ALLSCRIPTS HEALTHCARE SOLUTIONS COMMON STOCK USD.01	0.012%	75.265%
1951	AMGEN INC	0.012%	75.277%
1952	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.012%	75.288%
1953	SANMINA CORP COMMON STOCK USD.01	0.012%	75.300%
1954	HANKYU CORP	0.012%	75.311%
1955	ARCONIC INC SR UNSECURED 02/22 5.87	0.012%	75.323%
1956	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.011%	75.334%
1957	CNH INDUSTRIAL	0.011%	75.346%
1958	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.011%	75.357%
1959	PRUDENTIAL CORP	0.011%	75.369%
1960	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.011%	75.380%
1961	TIMKEN CO	0.011%	75.392%
1962	CORESITE REALTY CORP REIT USD.01	0.011%	75.403%
1963	FRAPORT AG	0.011%	75.415%
1964	DEUTSCHE BOERSE	0.011%	75.426%
1965	ORIGIN ENERGY L	0.011%	75.438%
1966	PERKINELMER INC COMMON STOCK USD1.0	0.011%	75.449%
1967	STORE CAPITAL CORP REIT USD.01	0.011%	75.461%
1968	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.011%	75.472%
1969	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.011%	75.484%
1970	AUTODESK INC SR UNSECURED 12/22 3.6	0.011%	75.495%
1971	SPECTRIS PLC	0.011%	75.506%
1972	OJI PAPER CO	0.011%	75.518%
1973	FIBRA UNO ADMIN	0.011%	75.529%
1974	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.011%	75.541%
1975	GS HOLDINGS COR	0.011%	75.552%
1976	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.011%	75.564%
1977	SAP AG	0.011%	75.575%
1978	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.011%	75.586%
1979	COBHAM PLC	0.011%	75.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1980	CREE INC COMMON STOCK USD.00125	0.011%	75.609%
1981	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.011%	75.621%
1982	BANK OF THE OZARKS COMMON STOCK USD.01	0.011%	75.632%
1983	RSP PERMIAN INC COMMON STOCK USD.01	0.011%	75.643%
1984	CIT GROUP INC COMMON STOCK USD.01	0.011%	75.655%
1985	HILLENBRAND INC COMMON STOCK	0.011%	75.666%
1986	FREENET AG	0.011%	75.677%
1987	TRANSOCEAN LTD	0.011%	75.689%
1988	CNO FINANCIAL	0.011%	75.700%
1989	AARON S INC COMMON STOCK USD.5	0.011%	75.711%
1990	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.011%	75.723%
1991	CREW ENERGY INC	0.011%	75.734%
1992	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.011%	75.745%
1993	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	75.757%
1994	NOVOZYMES A/S	0.011%	75.768%
1995	SONOVA HOLDING	0.011%	75.779%
1996	SUBSEA 7 SA	0.011%	75.791%
1997	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.011%	75.802%
1998	BOOKER GROUP	0.011%	75.813%
1999	TECHNIPFMC PLC	0.011%	75.824%
2000	ENSTAR GROUP LT	0.011%	75.836%
2001	DEUTSCHE WOHNEN	0.011%	75.847%
2002	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.011%	75.858%
2003	POSCO	0.011%	75.869%
2004	INDIABULLS HOUS	0.011%	75.881%
2005	SIGNATURE BANK COMMON STOCK USD.01	0.011%	75.892%
2006	SINGAPORE AIRLI	0.011%	75.903%
2007	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.011%	75.914%
2008	CES ENERGY SOLU	0.011%	75.926%
2009	SYSCO CORP COMMON STOCK USD1.0	0.011%	75.937%
2010	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.011%	75.948%
2011	KROGER CO SR UNSECURED 01/21 3.3	0.011%	75.959%
2012	FISERV INC COMMON STOCK USD.01	0.011%	75.970%
2013	DAIWA HOUSE IND	0.011%	75.981%
2014	ANIXTER INTL IN	0.011%	75.993%
2015	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.011%	76.004%
2016	FNB CORP COMMON STOCK USD.01	0.011%	76.015%
2017	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	76.026%
2018	AXA-UAP	0.011%	76.037%
2019	SOUTH STATE CORP COMMON STOCK USD2.5	0.011%	76.048%
2020	WENDY S CO/THE COMMON STOCK USD.1	0.011%	76.059%
2021	GEBERIT AG-REG	0.011%	76.071%
2022	HCA HEALTHCARE INC COMMON STOCK USD.01	0.011%	76.082%
2023	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.011%	76.093%
2024	MICRO FOCUS INT	0.011%	76.104%
2025	FORTUM OYJ	0.011%	76.115%
2026	HELMERICH & PAY	0.011%	76.126%
2027	ARTIS REAL ESTA	0.011%	76.137%
2028	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	76.148%
2029	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.011%	76.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2030	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.011%	76.170%
2031	KESKO	0.011%	76.182%
2032	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	76.193%
2033	QBE INSURANCE	0.011%	76.204%
2034	PATTERSON COS INC COMMON STOCK USD.01	0.011%	76.215%
2035	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	76.226%
2036	SPARTAN ENERGY	0.011%	76.237%
2037	COMPASS GROUP P	0.011%	76.248%
2038	GPO TELEVISA	0.011%	76.259%
2039	GRAMERCY PROPERTY TRUST REIT USD.01	0.011%	76.270%
2040	MURPHY USA INC COMMON STOCK	0.011%	76.281%
2041	POLARISIndustr	0.011%	76.292%
2042	INCITEC PIVOT	0.011%	76.303%
2043	PINNACLE FOODS INC COMMON STOCK USD.01	0.011%	76.314%
2044	58.COM INC ADR ADR	0.011%	76.325%
2045	TEGNA INC COMMON STOCK USD1.0	0.011%	76.336%
2046	BIDVEST GROUP L	0.011%	76.347%
2047	DYCOM INDUSTRIE	0.011%	76.358%
2048	INVESTORS BANCORP INC COMMON STOCK USD.01	0.011%	76.369%
2049	UMPQUA HOLDINGS CORP COMMON STOCK	0.011%	76.380%
2050	ANSYS INC COMMON STOCK USD.01	0.011%	76.391%
2051	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.011%	76.402%
2052	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	76.412%
2053	SEB SA	0.011%	76.423%
2054	IMI PLC	0.011%	76.434%
2055	SYDBANK	0.011%	76.445%
2056	BCO DO BRASIL S	0.011%	76.456%
2057	LEGG MASON INC COMMON STOCK USD.1	0.011%	76.467%
2058	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.011%	76.478%
2059	OBAYASHI CORP	0.011%	76.489%
2060	DAIWA SECURITIE	0.011%	76.500%
2061	GOLD FIELDS LTD SPONS ADR ADR	0.011%	76.511%
2062	BHARTI AIRTEL L	0.011%	76.522%
2063	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.011%	76.532%
2064	RELX NV	0.011%	76.543%
2065	OC OERLIKON COR	0.011%	76.554%
2066	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.011%	76.565%
2067	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	76.576%
2068	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	76.587%
2069	ASCENDAS REAL E	0.011%	76.598%
2070	TEVA PHARMACEUTICAL SP ADR ADR	0.011%	76.609%
2071	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.011%	76.619%
2072	YUM BRANDS INC COMMON STOCK	0.011%	76.630%
2073	DOWNER EDI LTD	0.011%	76.641%
2074	XEROX CORP 2.75	0.011%	76.652%
2075	KINGFISHER PLC	0.011%	76.663%
2076	OBSIDIAN ENERGY LTD COMMON STOCK	0.011%	76.674%
2077	LIXIL GROUP COR	0.011%	76.684%
2078	INDITEX SA	0.011%	76.695%
2079	BANK OF NOVA SC	0.011%	76.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2080	MICRO FOCUS INTL SPN ADR	0.011%	76.717%
2081	BED BATH & BEYO	0.011%	76.728%
2082	GEMALTO NV	0.011%	76.738%
2083	BOSKALIS WESTMN	0.011%	76.749%
2084	KEMPER CORP COMMON STOCK USD.1	0.011%	76.760%
2085	mitsui chemical	0.011%	76.771%
2086	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.011%	76.782%
2087	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.011%	76.792%
2088	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	76.803%
2089	SEMPRA ENERGY COMMON STOCK	0.011%	76.814%
2090	PENGROWTH ENERGY CORP COMMON STOCK	0.011%	76.825%
2091	ALSTOM	0.011%	76.835%
2092	NITTO DENKO COR	0.011%	76.846%
2093	HONG KONG EXCHA	0.011%	76.857%
2094	NOMURA REAL EST	0.011%	76.867%
2095	PORSCHE AUTOMOB	0.011%	76.878%
2096	PREMIER GOLD MI	0.011%	76.889%
2097	ON ASSIGNMENT INC COMMON STOCK USD.01	0.011%	76.900%
2098	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.011%	76.910%
2099	SUMITOMO MITSUI	0.011%	76.921%
2100	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.011%	76.932%
2101	WHARF(HLDGS)	0.011%	76.942%
2102	WELLS FARGO & C	0.011%	76.953%
2103	KLA TENCOR CORP COMMON STOCK USD.001	0.011%	76.964%
2104	VOESTALPINE AG	0.011%	76.975%
2105	T&D HOLDINGS IN	0.011%	76.985%
2106	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.011%	76.996%
2107	NIPPON TEL&TEL	0.011%	77.007%
2108	EDF	0.011%	77.017%
2109	MOSAIC CO	0.011%	77.028%
2110	METSO OYJ	0.011%	77.039%
2111	HUSQVARNA AB -	0.011%	77.049%
2112	DELUXE CORP	0.011%	77.060%
2113	SHIMAO PROPERTY	0.011%	77.071%
2114	MIRVAC GROUP RE	0.011%	77.081%
2115	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.011%	77.092%
2116	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.011%	77.103%
2117	CAP GEMINI	0.011%	77.113%
2118	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.011%	77.124%
2119	MALLINCKRODT PL	0.011%	77.134%
2120	CNOOC LTD	0.011%	77.145%
2121	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.011%	77.156%
2122	TATE & LYLE	0.011%	77.166%
2123	POLYONE CORPORATION COMMON STOCK USD.01	0.011%	77.177%
2124	REDEFINE PROPER	0.011%	77.187%
2125	CERNER CORP	0.011%	77.198%
2126	ASSOCD BANC-COR	0.011%	77.209%
2127	WESCO INTERNATI	0.011%	77.219%
2128	DTE ENERGY INC	0.011%	77.230%
2129	KAWASAKI HEAVY	0.011%	77.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2130	DOMTAR CORP USD	0.011%	77.251%
2131	ITT INC COMMON STOCK USD1.0	0.011%	77.261%
2132	HCL TECHNOLOGIE	0.011%	77.272%
2133	CABOT CORP	0.011%	77.282%
2134	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	77.293%
2135	PPL CORPORATION	0.011%	77.304%
2136	HUHTAMAKI OY	0.011%	77.314%
2137	SHAWCOR LTD	0.011%	77.325%
2138	HELVETIA HOLDIN	0.011%	77.335%
2139	BBA AVIATION	0.011%	77.346%
2140	EAST JAPAN RAIL	0.011%	77.356%
2141	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	77.367%
2142	AMERICA MOVIL S	0.011%	77.377%
2143	MINITUBISHI GAS	0.011%	77.388%
2144	AGF MGMT LTD CL	0.011%	77.398%
2145	SERVICE CORP IN	0.010%	77.409%
2146	AAREAL BANK AG	0.010%	77.419%
2147	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	77.430%
2148	BEMIS CO INC	0.010%	77.440%
2149	BCO BRADESCO SA	0.010%	77.451%
2150	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	77.461%
2151	FLS INDUSTRIES	0.010%	77.472%
2152	MITSUI MINING &	0.010%	77.482%
2153	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	77.492%
2154	SNYDERS LANCE INC COMMON STOCK USD.833	0.010%	77.503%
2155	THYSSEN KRUPP A	0.010%	77.513%
2156	CHINA RESOURCES	0.010%	77.524%
2157	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	77.534%
2158	KLONDEX MINES L	0.010%	77.545%
2159	CHINA MERCHANT	0.010%	77.555%
2160	STERICYCLE INC COMMON STOCK USD.01	0.010%	77.566%
2161	TEIJIN	0.010%	77.576%
2162	BANK OF IRELAND	0.010%	77.586%
2163	ZYNGA INC CL A COMMON STOCK USD.00000625	0.010%	77.597%
2164	COGECO INC COMMON STOCK	0.010%	77.607%
2165	WESTERN POWER W	0.010%	77.618%
2166	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	77.628%
2167	GROWTHPOINT PRO	0.010%	77.638%
2168	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.010%	77.649%
2169	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.010%	77.659%
2170	BAT INTL FINANC	0.010%	77.669%
2171	KLX INC COMMON STOCK USD.01	0.010%	77.680%
2172	MAN STRATEGIC H	0.010%	77.690%
2173	BRENNTAG AG	0.010%	77.701%
2174	PASON SYSTEMS I	0.010%	77.711%
2175	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.010%	77.721%
2176	CARTER S INC COMMON STOCK USD.01	0.010%	77.732%
2177	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.010%	77.742%
2178	INGENICO	0.010%	77.752%
2179	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.010%	77.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2180	WEATHERFORD INT	0.010%	77.773%
2181	ANTOFAGASTA HLD	0.010%	77.783%
2182	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	77.793%
2183	ALTUS GROUP LTD	0.010%	77.804%
2184	SUNRISE COMMUNC	0.010%	77.814%
2185	EDISON INTERNATIONAL COMMON STOCK	0.010%	77.824%
2186	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.010%	77.835%
2187	CEMEX SA	0.010%	77.845%
2188	HENGAN INTL	0.010%	77.855%
2189	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.010%	77.865%
2190	BID CORP LTD	0.010%	77.876%
2191	OCEANEERING INT	0.010%	77.886%
2192	VONOVIA SE	0.010%	77.896%
2193	GLACIER BANCORP INC COMMON STOCK USD.01	0.010%	77.907%
2194	LINCOLN ELEC HL	0.010%	77.917%
2195	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.010%	77.927%
2196	JAPAN TOBACCO I	0.010%	77.937%
2197	GRACO INC COMMON STOCK USD1.0	0.010%	77.948%
2198	MICROCHIP TECHN	0.010%	77.958%
2199	UNITED URBAN IN	0.010%	77.968%
2200	MAXIM INTEGRATE	0.010%	77.978%
2201	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	77.989%
2202	NINE DRAGONS PA	0.010%	77.999%
2203	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.010%	78.009%
2204	BANCORPSOUTH INC COMMON STOCK USD2.5	0.010%	78.019%
2205	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.010%	78.029%
2206	SHINHAN FIN GRO	0.010%	78.040%
2207	PERRIGO FIN UNL	0.010%	78.050%
2208	RELX PLC SPON ADR ADR	0.010%	78.060%
2209	CK ASSET HOLDIN	0.010%	78.070%
2210	HERMAN MILLER I	0.010%	78.080%
2211	CHINA SHENHUA E	0.010%	78.091%
2212	PURE INDUSTRIAL	0.010%	78.101%
2213	BAJAJ FINSERV L	0.010%	78.111%
2214	MINTH GROUP LTD	0.010%	78.121%
2215	HEINEKEN NV	0.010%	78.131%
2216	IDEX CORP	0.010%	78.141%
2217	DERWENT LONDON	0.010%	78.151%
2218	JAPAN RETAIL FU	0.010%	78.161%
2219	POPULAR INC COMMON STOCK USD.01	0.010%	78.172%
2220	CLOROX CO	0.010%	78.182%
2221	Atlantia SpA	0.010%	78.192%
2222	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.010%	78.202%
2223	RENTOKIL INITIA	0.010%	78.212%
2224	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	78.222%
2225	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.010%	78.232%
2226	BEAZLEY PLC	0.010%	78.242%
2227	ALFA SA DE CV	0.010%	78.252%
2228	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	78.262%
2229	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	78.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2230	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	78.282%
2231	DONALDSON CO IN	0.010%	78.293%
2232	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.010%	78.303%
2233	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	78.313%
2234	LIFEPOINT HOSPI	0.010%	78.323%
2235	CNPC (HONG KONG	0.010%	78.333%
2236	FONCIERE DES RE	0.010%	78.343%
2237	VOYA FINANCIAL INC COMMON STOCK USD.01	0.010%	78.353%
2238	NU SKIN ENTERPR	0.010%	78.363%
2239	TOKYU FUDOSAN H	0.010%	78.373%
2240	LEGGETT + PLATT INC COMMON STOCK USD.01	0.010%	78.383%
2241	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.010%	78.393%
2242	OFFICE DEPOT IN	0.010%	78.403%
2243	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.010%	78.413%
2244	BANK OF QUEENSL	0.010%	78.423%
2245	KIA MOTORS CORP	0.010%	78.432%
2246	BAYER MOTOREN W	0.010%	78.442%
2247	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.452%
2248	CONVERGYS CORP COMMON STOCK	0.010%	78.462%
2249	DEUTSCHE TELEKO	0.010%	78.472%
2250	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.010%	78.482%
2251	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.010%	78.492%
2252	NESTLE FINANCE	0.010%	78.502%
2253	VISHAY INTERTEC	0.010%	78.512%
2254	RLJ LODGING TRUST REIT	0.010%	78.522%
2255	AXIS BANK	0.010%	78.532%
2256	WW GRAINGER INC	0.010%	78.542%
2257	WIENERBERGER AG	0.010%	78.552%
2258	TOKYO ELECTRON	0.010%	78.561%
2259	ACUITY BRANDS INC COMMON STOCK USD.01	0.010%	78.571%
2260	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.010%	78.581%
2261	CARPENTER TECH	0.010%	78.591%
2262	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.010%	78.601%
2263	WEC ENERGY GROU	0.010%	78.611%
2264	SAMSUNG SDI CO	0.010%	78.621%
2265	SERVICEMASTER G	0.010%	78.630%
2266	CLEAN HARBOR IN	0.010%	78.640%
2267	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	78.650%
2268	CATHAY FINANCIA	0.010%	78.660%
2269	ACS, ACTIVIDADE	0.010%	78.670%
2270	CABOT OIL & GAS	0.010%	78.680%
2271	MAJOR DRILLING	0.010%	78.689%
2272	UBS GROUP	0.010%	78.699%
2273	PT BANK CENTRAL	0.010%	78.709%
2274	ADVANCED SEMICO	0.010%	78.719%
2275	PARTNERS GROUP	0.010%	78.729%
2276	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	78.738%
2277	CLOSE BROS GROU	0.010%	78.748%
2278	EXPERIAN PLC	0.010%	78.758%
2279	BENDIGO AND ADE	0.010%	78.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2280	CONDUENT INC COMMON STOCK USD.01	0.010%	78.777%
2281	DAVE & BUSTER'S	0.010%	78.787%
2282	STATE STREET CORP SR UNSECURED 05/21 1.95	0.010%	78.797%
2283	HONDA MOTOR CO LTD SPONS ADR ADR	0.010%	78.807%
2284	GETINGE AB, B S	0.010%	78.816%
2285	BT GROUP PLC	0.010%	78.826%
2286	QUALICORP SA	0.010%	78.836%
2287	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.010%	78.845%
2288	FASTENAL	0.010%	78.855%
2289	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	78.865%
2290	CAMBREX CORP COMMON STOCK USD.1	0.010%	78.875%
2291	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	78.884%
2292	HKT TRUST	0.010%	78.894%
2293	KENNAMETAL INC COMMON STOCK USD1.25	0.010%	78.904%
2294	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	78.913%
2295	ICICI BANK LTD	0.010%	78.923%
2296	TRELLEBORG AB	0.010%	78.933%
2297	KURARAY CO	0.010%	78.942%
2298	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	78.952%
2299	BONAVISTA ENERG	0.010%	78.962%
2300	ELECTROCOMPONEN	0.010%	78.971%
2301	SEKISUI HOUSE	0.010%	78.981%
2302	TRAVIS PERKINS	0.010%	78.991%
2303	UNI-PRESIDENT E	0.010%	79.000%
2304	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	79.010%
2305	CHURCH & DWIGHT	0.010%	79.020%
2306	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.010%	79.029%
2307	STOREBRAND ASA	0.010%	79.039%
2308	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	79.049%
2309	PROXIMUS	0.010%	79.058%
2310	PUBLIC SERVICE	0.010%	79.068%
2311	MOODY S CORP COMMON STOCK USD.01	0.010%	79.077%
2312	ROGERS SUGAR IN	0.010%	79.087%
2313	LIFE STORAGE INC REIT USD.01	0.010%	79.097%
2314	THK CO	0.010%	79.106%
2315	METRO WHOLESALE	0.010%	79.116%
2316	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	79.125%
2317	BRP INC/CA- SUB	0.010%	79.135%
2318	DISCOVERY HLDGS	0.010%	79.144%
2319	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.010%	79.154%
2320	CHILDRENS PLACE	0.010%	79.164%
2321	DREAM GLOBAL RE	0.010%	79.173%
2322	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.010%	79.183%
2323	LEONI AG	0.010%	79.192%
2324	SEMGROUP CORP CLASS A COMMON STOCK	0.010%	79.202%
2325	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.010%	79.211%
2326	ACCOR	0.010%	79.221%
2327	VIASAT INC COMMON STOCK USD.0001	0.010%	79.230%
2328	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.010%	79.240%
2329	TARO PHARMACEUT	0.010%	79.249%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2330	MAPFRE SA	0.010%	79.259%
2331	EQUITY COMMONWEALTH REIT USD.01	0.010%	79.268%
2332	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.010%	79.278%
2333	COUSINS PROPERTIES INC REIT USD1.0	0.010%	79.287%
2334	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	79.297%
2335	SKYWEST INC COMMON STOCK	0.009%	79.306%
2336	SKECHERS USA INC CL A COMMON STOCK USD.001	0.009%	79.316%
2337	UPL LTD	0.009%	79.325%
2338	ALEXANDER + BALDWIN INC REIT	0.009%	79.335%
2339	TETRA TECH INC COMMON STOCK USD.01	0.009%	79.344%
2340	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	79.354%
2341	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.009%	79.363%
2342	AURUBIS AG	0.009%	79.373%
2343	FINISAR CORPORATION COMMON STOCK USD.001	0.009%	79.382%
2344	BUCHER IND-REGD	0.009%	79.392%
2345	PAYSAFE GROUP P	0.009%	79.401%
2346	SUNOPTA INC COMMON STOCK	0.009%	79.411%
2347	PLASTIC OMNIUM	0.009%	79.420%
2348	INDOFOODS SUKSE	0.009%	79.429%
2349	WPP PLC	0.009%	79.439%
2350	KOBE STEEL	0.009%	79.448%
2351	COMMERCIAL METALS CO COMMON STOCK USD.01	0.009%	79.458%
2352	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.009%	79.467%
2353	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.009%	79.477%
2354	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	79.486%
2355	INVESTEC PLC	0.009%	79.496%
2356	QAO GAZPROM-SPO	0.009%	79.505%
2357	INTL BK RECON &	0.009%	79.514%
2358	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.009%	79.524%
2359	SURGE ENERGY IN	0.009%	79.533%
2360	WATSCO INC COMMON STOCK USD.5	0.009%	79.543%
2361	HASBRO INC	0.009%	79.552%
2362	SABRA HEALTH CARE REIT INC REIT USD.01	0.009%	79.561%
2363	KAO CORP	0.009%	79.571%
2364	KERING	0.009%	79.580%
2365	COMMONWEALTH BA	0.009%	79.590%
2366	ALACER GOLD COR	0.009%	79.599%
2367	CITRIX SYSTEMS	0.009%	79.608%
2368	ASIAN DEVELOPME	0.009%	79.618%
2369	BNP PARIBAS SR UNSECURED 05/20 2.375	0.009%	79.627%
2370	COMMONWEALTH BA	0.009%	79.636%
2371	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.009%	79.646%
2372	BYD CO	0.009%	79.655%
2373	MILLICOM INTL C	0.009%	79.665%
2374	TREVALI MINING	0.009%	79.674%
2375	ENVISION HEALTHCARE CORP COMMON STOCK	0.009%	79.683%
2376	SILGAN HLDGS	0.009%	79.693%
2377	CH ROBINSON WOR	0.009%	79.702%
2378	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	79.711%
2379	mitsui fudosan	0.009%	79.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2380	SAIPEM SPA	0.009%	79.730%
2381	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	79.739%
2382	SEMICONDUCTOR M	0.009%	79.749%
2383	AUTOCANADA INC	0.009%	79.758%
2384	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.009%	79.767%
2385	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	79.776%
2386	CVB FINANCIAL CORP COMMON STOCK	0.009%	79.786%
2387	CRACKER BARREL	0.009%	79.795%
2388	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	79.804%
2389	II VI INC COMMON STOCK	0.009%	79.814%
2390	COMPAL ELECTRON	0.009%	79.823%
2391	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.009%	79.832%
2392	TOTAL ENERGY SE	0.009%	79.841%
2393	UNILEVER CAP CO	0.009%	79.851%
2394	NVR INC COMMON STOCK USD.01	0.009%	79.860%
2395	HINDALCO INDS	0.009%	79.869%
2396	SHAFTESBURY	0.009%	79.878%
2397	MAXIMUS INC COMMON STOCK	0.009%	79.888%
2398	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	79.897%
2399	SINGAPORE TELEC	0.009%	79.906%
2400	DENKI KAGAKU KO	0.009%	79.915%
2401	TOPBUILD CORP COMMON STOCK	0.009%	79.924%
2402	CALFRAC WELL SE	0.009%	79.934%
2403	MCCORMICK & CO	0.009%	79.943%
2404	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.009%	79.952%
2405	CHINA COMMUNICA	0.009%	79.961%
2406	MUFG AMERICAS H	0.009%	79.970%
2407	CHINA GAS HOLDI	0.009%	79.980%
2408	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	79.989%
2409	BARLOWORLD LTD	0.009%	79.998%
2410	OMRON CORP	0.009%	80.007%
2411	WILLIAM HILL PL	0.009%	80.016%
2412	UBE INDUSTRIES	0.009%	80.025%
2413	ENERSYS COMMON STOCK USD.01	0.009%	80.035%
2414	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.009%	80.044%
2415	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	80.053%
2416	SUMITOMO RUBBER	0.009%	80.062%
2417	FIRST MERCHANTS CORP COMMON STOCK	0.009%	80.071%
2418	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.009%	80.080%
2419	ICADE	0.009%	80.089%
2420	FIRST INDL REAL	0.009%	80.098%
2421	PEGATRON CORP	0.009%	80.108%
2422	RBC BEARINGS INC COMMON STOCK USD.01	0.009%	80.117%
2423	COOPER TIRE&RUB	0.009%	80.126%
2424	DAIKIN INDUSTRI	0.009%	80.135%
2425	LI & FUNG LIMIT	0.009%	80.144%
2426	INTERTAPE POLYM	0.009%	80.153%
2427	COPART INC	0.009%	80.162%
2428	STAR ENTERTAINM	0.009%	80.171%
2429	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.009%	80.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2430	STERLING BANCORP/DE COMMON STOCK USD.01	0.009%	80.190%
2431	KAPSTONE PAPER	0.009%	80.199%
2432	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.009%	80.208%
2433	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.009%	80.217%
2434	AVERY DENNISON	0.009%	80.226%
2435	SUNTEC REIT	0.009%	80.235%
2436	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	80.244%
2437	EQUITABLE GROUP	0.009%	80.253%
2438	DIGITALGLOBE INC COMMON STOCK USD.001	0.009%	80.262%
2439	VARIAN MEDICAL	0.009%	80.271%
2440	IMPERIAL HOLDIN	0.009%	80.280%
2441	B+G FOODS INC COMMON STOCK USD.01	0.009%	80.289%
2442	TRI POINTE GROUP INC COMMON STOCK USD.01	0.009%	80.298%
2443	PRICESMART INC	0.009%	80.307%
2444	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	80.316%
2445	CHINA INSURANCE	0.009%	80.326%
2446	CHORUS AVIATION	0.009%	80.335%
2447	GAM HOLDING LTD	0.009%	80.344%
2448	TEMENOS GROUP A	0.009%	80.353%
2449	WATERS CORP	0.009%	80.362%
2450	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.009%	80.371%
2451	FERROVIAL SA	0.009%	80.380%
2452	LITTELFUSE INC COMMON STOCK USD.01	0.009%	80.389%
2453	STARWOOD WAYPOINT HOMES REIT USD.01	0.009%	80.398%
2454	NORDEA BANK AB	0.009%	80.407%
2455	COLRUYT SA	0.009%	80.416%
2456	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	80.425%
2457	MSC INDUSTRIAL	0.009%	80.434%
2458	WHEELOCK & COMP	0.009%	80.443%
2459	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.009%	80.452%
2460	TULLOW OIL PLC	0.009%	80.461%
2461	HITACHI CONST M	0.009%	80.470%
2462	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	80.479%
2463	SOUTH32 LTD	0.009%	80.488%
2464	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	80.497%
2465	VERINT SYSTEMS	0.009%	80.506%
2466	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	80.515%
2467	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	80.523%
2468	SEABOARD CORP COMMON STOCK USD1.0	0.009%	80.532%
2469	APERAM SA	0.009%	80.541%
2470	SUMITOMO METAL	0.009%	80.550%
2471	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	80.559%
2472	FORTUNA SILVER MINES INC COMMON STOCK	0.009%	80.568%
2473	COHERENT INC	0.009%	80.577%
2474	SINO BIOPHAMACE	0.009%	80.586%
2475	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.009%	80.595%
2476	KONICA MINOLTA	0.009%	80.604%
2477	SUNSTONE HOTEL	0.009%	80.613%
2478	WILLIAM DEMANT	0.009%	80.622%
2479	OMNICOM GROUP I	0.009%	80.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2480	AVIGILON CORP C	0.009%	80.640%
2481	BLUEBIRD BIO IN	0.009%	80.648%
2482	BARRY CALLEBAUT	0.009%	80.657%
2483	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.009%	80.666%
2484	SAMSUNG FIRE &	0.009%	80.675%
2485	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.009%	80.684%
2486	AMER SPORTS OYJ	0.009%	80.693%
2487	DAINIPPON INK&C	0.009%	80.702%
2488	Dongbu Insuranc	0.009%	80.711%
2489	ULVAC INC.	0.009%	80.719%
2490	NICHIREI CORP	0.009%	80.728%
2491	TATTS GROUP LTD	0.009%	80.737%
2492	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.009%	80.746%
2493	ORIX CORP	0.009%	80.755%
2494	KYOCERA CORP	0.009%	80.764%
2495	FIRSTCASH INC COMMON STOCK USD.01	0.009%	80.773%
2496	KOSMOS ENERGY L	0.009%	80.782%
2497	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.009%	80.790%
2498	RENASANT CORP COMMON STOCK USD5.0	0.009%	80.799%
2499	KEPPEL CORP	0.009%	80.808%
2500	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	80.817%
2501	SAMSONITE INTL	0.009%	80.826%
2502	FOMENTO ECON ME	0.009%	80.834%
2503	CANACOL ENERGY	0.009%	80.843%
2504	HAYS	0.009%	80.852%
2505	WALKER + DUNLOP INC COMMON STOCK	0.009%	80.861%
2506	ASTRA INTERNATI	0.009%	80.870%
2507	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.009%	80.879%
2508	KAZAKHMYS PLC	0.009%	80.887%
2509	SHINHAN FINANCI	0.009%	80.896%
2510	AGT FOOD AND IN	0.009%	80.905%
2511	TELENOR AS	0.009%	80.914%
2512	WORTHINGTON IND	0.009%	80.922%
2513	JANUS HENDERSON	0.009%	80.931%
2514	ADVANCE RESIDEN	0.009%	80.940%
2515	MEGA FINANCIAL	0.009%	80.949%
2516	WARTSILA OYJ AB	0.009%	80.957%
2517	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.009%	80.966%
2518	FOOT LOCKER INC COMMON STOCK USD.01	0.009%	80.975%
2519	APACHE CORP SR UNSECURED 04/22 3.25	0.009%	80.984%
2520	TRUSTMARK CORP COMMON STOCK	0.009%	80.992%
2521	TRACTOR SUPPLY	0.009%	81.001%
2522	BOARDWALK REIT	0.009%	81.010%
2523	CAPSTONE MINING	0.009%	81.018%
2524	JUPITER PLC	0.009%	81.027%
2525	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	81.036%
2526	ACCIONA SA	0.009%	81.045%
2527	GREAT WALL AUTO	0.009%	81.053%
2528	VENTURE CORP	0.009%	81.062%
2529	LEGRAND SA	0.009%	81.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2530	ATLAS COPCO AB-	0.009%	81.079%
2531	SHOPRITE HLDGS	0.009%	81.088%
2532	GUANGZHOU R&F P	0.009%	81.096%
2533	MATADOR RESOURCES CO COMMON STOCK USD.01	0.009%	81.105%
2534	WHIRLPOOL CORP	0.009%	81.114%
2535	IG GROUP HLDGS	0.009%	81.122%
2536	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	81.131%
2537	CRODA INTERNATI	0.009%	81.140%
2538	EVERCORE PARTNE	0.009%	81.148%
2539	YY INC ADR ADR USD.00001	0.009%	81.157%
2540	PANDORA A/S	0.009%	81.166%
2541	SANTOS LIMITED	0.009%	81.174%
2542	LG CORP	0.009%	81.183%
2543	SBI HOLDINGS IN	0.009%	81.191%
2544	SABRE CORP COMMON STOCK USD.01	0.009%	81.200%
2545	China Mengniu D	0.009%	81.208%
2546	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	81.217%
2547	TRINSEO SA	0.009%	81.226%
2548	ASPEN PHARMACAR	0.009%	81.234%
2549	J + J SNACK FOODS CORP COMMON STOCK	0.009%	81.243%
2550	VIFOR PHARMA AG	0.009%	81.251%
2551	OWENS-ILLINOIS	0.009%	81.260%
2552	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	81.268%
2553	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	81.277%
2554	GERDAU SA SIDER	0.009%	81.285%
2555	PDC ENERGY INC COMMON STOCK USD.01	0.009%	81.294%
2556	CENTRAL JAPAN R	0.009%	81.302%
2557	CDW CORP/DE COMMON STOCK USD.01	0.009%	81.311%
2558	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.009%	81.319%
2559	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.009%	81.328%
2560	ALPS ELECTRIC C	0.009%	81.336%
2561	ROGERS CORP COMMON STOCK USD1.0	0.009%	81.345%
2562	INMARSAT PLC	0.008%	81.353%
2563	SINCLAIR BROADC	0.008%	81.362%
2564	RLI CORP COMMON STOCK USD1.0	0.008%	81.370%
2565	GATX CORP	0.008%	81.379%
2566	MORGAN STANLEY	0.008%	81.387%
2567	HANKOOK TIRE CO	0.008%	81.396%
2568	BCA POP EMILIA	0.008%	81.404%
2569	HP INC SR UNSECURED 12/21 4.65	0.008%	81.413%
2570	JBG SMITH PROPERTIES REIT USD.01	0.008%	81.421%
2571	TIVO CORP COMMON STOCK USD.001	0.008%	81.430%
2572	GRUPO AEROPORTU	0.008%	81.438%
2573	CANACCORD FINAN	0.008%	81.447%
2574	RICOH CO	0.008%	81.455%
2575	ELECTROLUX AB-S	0.008%	81.463%
2576	TULLETT PREBON	0.008%	81.472%
2577	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	81.480%
2578	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.008%	81.489%
2579	BODYCOTE PLC	0.008%	81.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2580	NKT HOLDING A/S	0.008%	81.505%
2581	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	81.514%
2582	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	81.522%
2583	CEMEX SA	0.008%	81.531%
2584	ANHUI CONCH CEM	0.008%	81.539%
2585	CREDICORP	0.008%	81.547%
2586	ENERGEN CORP COMMON STOCK USD.01	0.008%	81.556%
2587	ORPEA	0.008%	81.564%
2588	FIRST FINANCIAL	0.008%	81.572%
2589	NATIXIS	0.008%	81.581%
2590	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.008%	81.589%
2591	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	81.597%
2592	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	81.606%
2593	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	81.614%
2594	UBM PLC	0.008%	81.622%
2595	TERNA RETE ELET	0.008%	81.631%
2596	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.008%	81.639%
2597	CAPITAMALL TRUS	0.008%	81.647%
2598	HANWHA CHEMICAL	0.008%	81.656%
2599	AUTOZONE INC SR UNSECURED 01/23 2.875	0.008%	81.664%
2600	HELEN OF TROY C	0.008%	81.672%
2601	DONGFENG MOTOR	0.008%	81.681%
2602	CARS.COM INC COMMON STOCK USD.01	0.008%	81.689%
2603	E-MART CO. LTD.	0.008%	81.697%
2604	TENNECO AUTOMOT	0.008%	81.706%
2605	PTT EXP&PROD-FG	0.008%	81.714%
2606	MASONITE INTERNATIONAL CORP COMMON STOCK	0.008%	81.722%
2607	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	81.731%
2608	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	81.739%
2609	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	81.747%
2610	MEXICHEM SAB DE	0.008%	81.755%
2611	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.008%	81.764%
2612	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.008%	81.772%
2613	EMPIRE STATE RE	0.008%	81.780%
2614	MONDI LTD	0.008%	81.789%
2615	ESTEE LAUDER CO	0.008%	81.797%
2616	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.008%	81.805%
2617	BRILLIANCE CHIN	0.008%	81.813%
2618	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	81.822%
2619	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	81.830%
2620	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	81.838%
2621	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.008%	81.846%
2622	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.008%	81.855%
2623	OUTOKUMPU OY	0.008%	81.863%
2624	GUYANA GOLDFIEL	0.008%	81.871%
2625	PRA HEALTH SCIE	0.008%	81.879%
2626	LEIDOS HOLDINGS	0.008%	81.888%
2627	ANGLOVAAL INDS	0.008%	81.896%
2628	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	81.904%
2629	LG TELECOM LTD	0.008%	81.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2630	HOMESERVE PLC	0.008%	81.920%
2631	TRIBUNE MEDIA C	0.008%	81.929%
2632	HNI CORP	0.008%	81.937%
2633	HUGO BOSS AG	0.008%	81.945%
2634	FIVE BELOW COMMON STOCK USD.01	0.008%	81.953%
2635	JUNGHEINRICH -	0.008%	81.961%
2636	GERRESHEIMER GR	0.008%	81.970%
2637	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	81.978%
2638	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	81.986%
2639	NIPPON MEAT PAC	0.008%	81.994%
2640	NORSK HYDRO AS	0.008%	82.002%
2641	PARAMOUNT GROUP INC REIT USD.01	0.008%	82.010%
2642	SIENNA SENIOR L	0.008%	82.019%
2643	WPP PLC SPONSORED ADR ADR	0.008%	82.027%
2644	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	82.035%
2645	SPARK NEW ZEA	0.008%	82.043%
2646	LENNAR CORP COMPANY GUAR 01/22 4.125	0.008%	82.051%
2647	SEVERN TRENT	0.008%	82.059%
2648	PHOENIX GROUP H	0.008%	82.067%
2649	PROASSURANCE CORP COMMON STOCK USD.01	0.008%	82.076%
2650	T GARANTI BANKA	0.008%	82.084%
2651	GRAHAM HOLDINGS	0.008%	82.092%
2652	BRANDYWINE REAL	0.008%	82.100%
2653	MERCK KGAA	0.008%	82.108%
2654	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	82.116%
2655	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.008%	82.124%
2656	NIPPON PROLOGIS	0.008%	82.132%
2657	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	82.140%
2658	FIRSTGROUP	0.008%	82.149%
2659	FERROGLOBE PLC	0.008%	82.157%
2660	BANNER CORPORATION COMMON STOCK USD.01	0.008%	82.165%
2661	ALLREAL HOLDING	0.008%	82.173%
2662	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	82.181%
2663	ROHM CO	0.008%	82.189%
2664	NORDEA BANK AB	0.008%	82.197%
2665	BHARAT FORGE LT	0.008%	82.205%
2666	WANT WANT CHINA	0.008%	82.213%
2667	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.008%	82.221%
2668	MSA SAFETY INC COMMON STOCK	0.008%	82.229%
2669	HENDERSON LAND	0.008%	82.237%
2670	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	82.245%
2671	CEZ AS	0.008%	82.253%
2672	NIPPON YUSEN KK	0.008%	82.261%
2673	E L FINL CORP L	0.008%	82.269%
2674	ROTORK PLC	0.008%	82.277%
2675	HYUNDAI MARINE&	0.008%	82.285%
2676	KEYCORP	0.008%	82.293%
2677	TRANSALTA RENEW	0.008%	82.301%
2678	AFLAC INC SR UNSECURED 06/23 3.625	0.008%	82.309%
2679	A.P. MOLLER-MAE	0.008%	82.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2680	ORIX JREIT INC	0.008%	82.325%
2681	TRUWORTHS INTER	0.008%	82.333%
2682	ENERSIS SA	0.008%	82.341%
2683	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.008%	82.349%
2684	MEREDITH CORP	0.008%	82.357%
2685	ASML HOLDING NV	0.008%	82.365%
2686	CANFOR PULP PRO	0.008%	82.373%
2687	CRED SUIS GP FU	0.008%	82.381%
2688	ALLEGIANT TRAVE	0.008%	82.389%
2689	NEXT PLC	0.008%	82.397%
2690	SAAB AB	0.008%	82.405%
2691	YOKOHAMA RUBBER	0.008%	82.413%
2692	ITRON INC	0.008%	82.421%
2693	NATIONAL GENERA	0.008%	82.429%
2694	HUMANA INC SR UNSECURED 10/19 2.625	0.008%	82.437%
2695	DCC PLC	0.008%	82.445%
2696	BK MANDIRI	0.008%	82.453%
2697	ENGHOUSE SYSTEM	0.008%	82.461%
2698	ENBRIDGE ENERGY	0.008%	82.468%
2699	ALUMINA LTD	0.008%	82.476%
2700	CHINA GOLD INTL	0.008%	82.484%
2701	HASEKO CORP	0.008%	82.492%
2702	PRYSMIAN SPA CO	0.008%	82.500%
2703	AGGREKO PLC	0.008%	82.508%
2704	ROYAL UNIBREW A	0.008%	82.516%
2705	LOOMIS AB	0.008%	82.524%
2706	UNIPOLSAI SPA	0.008%	82.532%
2707	ARISTOCRAT LEIS	0.008%	82.540%
2708	NIKE INC SR UNSECURED 11/26 2.375	0.008%	82.548%
2709	COCA-COLA WEST	0.008%	82.556%
2710	RED HAT INC COMMON STOCK USD.0001	0.008%	82.563%
2711	CARGOTEC CORP-B	0.008%	82.571%
2712	BILLERUD AB	0.008%	82.579%
2713	MITSUBISHI UJF	0.008%	82.587%
2714	CALLON PETROLEUM CO COMMON STOCK USD.01	0.008%	82.595%
2715	CAMPBELL SOUP C	0.008%	82.603%
2716	AMEREN CORP	0.008%	82.611%
2717	TRIPADVISOR INC COMMON STOCK USD.001	0.008%	82.619%
2718	QUANTA COMPUTER	0.008%	82.626%
2719	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.008%	82.634%
2720	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	82.642%
2721	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	82.650%
2722	DR PEPPER SNAPP	0.008%	82.658%
2723	OIL SEARCH LTD	0.008%	82.666%
2724	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	82.674%
2725	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	82.682%
2726	TGS NOPEC GEOPH	0.008%	82.689%
2727	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	82.697%
2728	RAIA DROGASIL S	0.008%	82.705%
2729	SVENSKA HANDELS	0.008%	82.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2730	YOKOGAWA ELECTR	0.008%	82.721%
2731	HOWDEN JOINERY	0.008%	82.729%
2732	KBR INC COMMON STOCK USD.001	0.008%	82.736%
2733	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	82.744%
2734	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.008%	82.752%
2735	FERRO CORP	0.008%	82.760%
2736	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	82.768%
2737	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	82.776%
2738	ENTERGY CORP	0.008%	82.783%
2739	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	82.791%
2740	PGE POLSKA GRUP	0.008%	82.799%
2741	TELETECH HOLDIN	0.008%	82.807%
2742	MEDICAL FACILIT	0.008%	82.815%
2743	TRITON INTERNAT	0.008%	82.822%
2744	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	82.830%
2745	Straumann AG	0.008%	82.838%
2746	TOYOTA INDUSTRI	0.008%	82.846%
2747	FOSUN INTERNATI	0.008%	82.853%
2748	ROCKWOOL INTL	0.008%	82.861%
2749	KAWASAKI KISEN	0.008%	82.869%
2750	ABN AMRO GROUP	0.008%	82.877%
2751	MERCURY GENERAL	0.008%	82.884%
2752	EVONIK INDUSTRI	0.008%	82.892%
2753	B&M EUROPEAN VA	0.008%	82.900%
2754	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	82.908%
2755	TAUBMAN CENTERS INC REIT USD.01	0.008%	82.916%
2756	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.923%
2757	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	82.931%
2758	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	82.939%
2759	TABCORP HLDGS L	0.008%	82.946%
2760	IWG PLC	0.008%	82.954%
2761	VALVOLINE INC COMMON STOCK USD.01	0.008%	82.962%
2762	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.008%	82.970%
2763	KINAXIS INC	0.008%	82.977%
2764	LUKOIL PJSC - A	0.008%	82.985%
2765	HECLA MINING CO	0.008%	82.993%
2766	ALTIUS MINERALS	0.008%	83.001%
2767	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	83.008%
2768	AMBEV SA	0.008%	83.016%
2769	AKBANK TAS	0.008%	83.024%
2770	SOJITZ CORP COM	0.008%	83.031%
2771	MCDERMOTT INTL	0.008%	83.039%
2772	SYMRISE AG	0.008%	83.047%
2773	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.008%	83.054%
2774	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	83.062%
2775	EDENRED	0.008%	83.070%
2776	WORLEYPARSONS	0.008%	83.077%
2777	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	83.085%
2778	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	83.093%
2779	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.008%	83.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2780	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	83.108%
2781	BLOCK(H&R)INC	0.008%	83.116%
2782	CENTAMIN PLC	0.008%	83.123%
2783	GRUPA LOTOS S.A	0.008%	83.131%
2784	SUZANO PAPEL E	0.008%	83.139%
2785	AURIZON HOLDING	0.008%	83.146%
2786	PAYCHEX INC	0.008%	83.154%
2787	AKORN INC COMMON STOCK	0.008%	83.162%
2788	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.008%	83.169%
2789	PLAYTECH	0.008%	83.177%
2790	J FRONT RETAILI	0.008%	83.185%
2791	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.008%	83.192%
2792	INTL FLAVORS&FR	0.008%	83.200%
2793	HYUNDAI ENG & C	0.008%	83.208%
2794	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.008%	83.215%
2795	VEOLIA ENVIRONM	0.008%	83.223%
2796	CREDIT SAISON C	0.008%	83.230%
2797	OTP BANK PLC	0.008%	83.238%
2798	NEDCOR LTD ZAR1	0.008%	83.246%
2799	DAIWAHOUSE RE	0.008%	83.253%
2800	MSCI INC	0.008%	83.261%
2801	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	83.269%
2802	ABM INDUSTRIES INC COMMON STOCK USD.01	0.008%	83.276%
2803	RED ELECTRICA C	0.008%	83.284%
2804	SEIKO EPSON COR	0.008%	83.291%
2805	MARUTI SUZUKI	0.008%	83.299%
2806	KONE OYJ	0.008%	83.306%
2807	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	83.314%
2808	DISH NETWORK	0.008%	83.321%
2809	SWIRE PACIFIC	0.008%	83.329%
2810	SOTHEBY S COMMON STOCK USD.01	0.008%	83.337%
2811	NGK INSULATORS	0.008%	83.344%
2812	ORIENT OVERSEAS	0.008%	83.352%
2813	SMITH AND NEPHE	0.008%	83.359%
2814	JM AB	0.008%	83.367%
2815	NCR CORP	0.008%	83.374%
2816	INTU PROPERTIES	0.008%	83.382%
2817	TAISEI CORP	0.008%	83.389%
2818	SRC ENERGY INC COMMON STOCK USD.001	0.007%	83.397%
2819	VALLOUREC SA	0.007%	83.404%
2820	BONTERRA ENERGY	0.007%	83.412%
2821	CIENA CORP COMMON STOCK USD.01	0.007%	83.419%
2822	UNITED UTILITIE	0.007%	83.427%
2823	PUBLICIS GROUPE	0.007%	83.434%
2824	LEG IMMOBILIEN	0.007%	83.442%
2825	PIEDMONT OFFICE	0.007%	83.449%
2826	CASINO GUICH-PE	0.007%	83.456%
2827	SKANSKA AB	0.007%	83.464%
2828	EASTGROUP PROPERTIES INC REIT	0.007%	83.471%
2829	BUNZL PLC	0.007%	83.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2830	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	83.486%
2831	LUCARA DIAMOND	0.007%	83.494%
2832	GILDEMEISTER AG	0.007%	83.501%
2833	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.007%	83.509%
2834	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	83.516%
2835	MYRIAD GENETICS	0.007%	83.524%
2836	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	83.531%
2837	YARA INTERNATIO	0.007%	83.538%
2838	BALCHEM CORP COMMON STOCK USD.0667	0.007%	83.546%
2839	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	83.553%
2840	HENNES & MAURIT	0.007%	83.561%
2841	KGHM POLSKA MIE	0.007%	83.568%
2842	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	83.576%
2843	E.SUN FINANCIAL	0.007%	83.583%
2844	AMERIPRISE FINA	0.007%	83.590%
2845	WESTERN GAS PAR	0.007%	83.598%
2846	BANK OF COMMUNI	0.007%	83.605%
2847	CIA BRASILEIRA	0.007%	83.613%
2848	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.007%	83.620%
2849	HANG LUNG PROPE	0.007%	83.627%
2850	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	83.635%
2851	NATIONAL EXPRES	0.007%	83.642%
2852	MINERAL RESOURC	0.007%	83.649%
2853	LITE-ON TECHNOL	0.007%	83.657%
2854	MALAYAN BKG BHD	0.007%	83.664%
2855	SAP SE SPONSORED ADR ADR	0.007%	83.672%
2856	GVC HOLDINGS PL	0.007%	83.679%
2857	YAMADA DENKI CO	0.007%	83.686%
2858	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	83.694%
2859	GRANITE CONST	0.007%	83.701%
2860	LANDSTAR SYSTEM	0.007%	83.708%
2861	ASPEN INSURANCE	0.007%	83.716%
2862	UNIVAR INC COMMON STOCK USD.01	0.007%	83.723%
2863	LG CABLE &MCHY	0.007%	83.731%
2864	GRUBHUB INC COMMON STOCK USD.0001	0.007%	83.738%
2865	BRUKER CORP COMMON STOCK USD.01	0.007%	83.745%
2866	WACKER CHEMIE A	0.007%	83.753%
2867	CBS CORP COMPANY GUAR 04/20 5.75	0.007%	83.760%
2868	BK OF EAST ASIA	0.007%	83.767%
2869	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	83.775%
2870	ASTRAZENECA	0.007%	83.782%
2871	INNOGY SE	0.007%	83.789%
2872	STAMPS.COM INC COMMON STOCK USD.001	0.007%	83.797%
2873	TRINIDAD DRILLI	0.007%	83.804%
2874	NOMURA REAL EST	0.007%	83.811%
2875	ANTA SPORTS PRO	0.007%	83.818%
2876	NIPRO CORP	0.007%	83.826%
2877	BADGER DAYLIGHT	0.007%	83.833%
2878	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.007%	83.840%
2879	MATTEL INC COMMON STOCK USD1.0	0.007%	83.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2880	BIOGEN INC SR UNSECURED 09/22 3.625	0.007%	83.855%
2881	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	83.862%
2882	HUMANA INC SR UNSECURED 10/24 3.85	0.007%	83.870%
2883	DKSH HOLDING LT	0.007%	83.877%
2884	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.007%	83.884%
2885	VAIL RESORTS	0.007%	83.891%
2886	OTSUKA HLDGS CO	0.007%	83.899%
2887	SLEEP COUNTRY C	0.007%	83.906%
2888	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	83.913%
2889	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.007%	83.920%
2890	ILLINOIS TOOL W	0.007%	83.928%
2891	DDR CORP REIT USD.1	0.007%	83.935%
2892	NESTLE FINANCE	0.007%	83.942%
2893	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.007%	83.950%
2894	ASSOCIATED BRIT	0.007%	83.957%
2895	STEPAN CO COMMON STOCK USD1.0	0.007%	83.964%
2896	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	83.971%
2897	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	83.979%
2898	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.007%	83.986%
2899	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.007%	83.993%
2900	TOPDANMARK A/S	0.007%	84.000%
2901	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.007%	84.007%
2902	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	84.015%
2903	NOVO NORDISK A/S SPONS ADR ADR	0.007%	84.022%
2904	LIVANOVA PLC	0.007%	84.029%
2905	FORMOSA CHEMICA	0.007%	84.036%
2906	SM ENERGY CO COMMON STOCK USD.01	0.007%	84.044%
2907	EXTENDICARE INC	0.007%	84.051%
2908	VOLVO AB	0.007%	84.058%
2909	BYD ELECTRONIC	0.007%	84.065%
2910	SHANGRI-LA ASIA	0.007%	84.073%
2911	BANKINTER SA	0.007%	84.080%
2912	CMS ENERGY CORP	0.007%	84.087%
2913	LOTTE CHEMICAL	0.007%	84.094%
2914	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	84.101%
2915	BK OF KYOTO	0.007%	84.109%
2916	NEW YORK TIMES	0.007%	84.116%
2917	DIALOG SEMICOND	0.007%	84.123%
2918	SALZGITTER AG	0.007%	84.130%
2919	TELEFONICA EMIS	0.007%	84.137%
2920	FBL FINANCIAL G	0.007%	84.145%
2921	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.007%	84.152%
2922	CHEMOURS CO/THE COMMON STOCK	0.007%	84.159%
2923	CONCORDIA FINAN	0.007%	84.166%
2924	ACI WORLDWIDE INC COMMON STOCK USD.005	0.007%	84.173%
2925	THE FOSCHINI GR	0.007%	84.180%
2926	GARTNER GROUP I	0.007%	84.188%
2927	VIA VAREJO SA	0.007%	84.195%
2928	AUTOZONE INC SR UNSECURED 04/22 3.7	0.007%	84.202%
2929	GPE EUROTUNNEL	0.007%	84.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2930	TKH GROUP NV DU	0.007%	84.216%
2931	ARGO GROUP INTE	0.007%	84.223%
2932	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.007%	84.231%
2933	UNIPOL GRUPPO F	0.007%	84.238%
2934	HANWHA CORP	0.007%	84.245%
2935	BENCHMARK ELECT	0.007%	84.252%
2936	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	84.259%
2937	JAPAN PRIME REA	0.007%	84.266%
2938	MASCO CORP	0.007%	84.273%
2939	ENTERPRISE PROD	0.007%	84.280%
2940	HORIZON PHARMA	0.007%	84.288%
2941	GROUP 1 AUTO	0.007%	84.295%
2942	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	84.302%
2943	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.007%	84.309%
2944	WABTEC CORP COMMON STOCK USD.01	0.007%	84.316%
2945	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	84.323%
2946	FUJIKURA	0.007%	84.330%
2947	HAEMONETICS COR	0.007%	84.337%
2948	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.007%	84.344%
2949	HERMES INTL	0.007%	84.351%
2950	LOGITECH INTERN	0.007%	84.359%
2951	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.007%	84.366%
2952	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.007%	84.373%
2953	FLETCHER BUILDI	0.007%	84.380%
2954	SEAGATE TECHNOL	0.007%	84.387%
2955	ASAHI BREWERIES	0.007%	84.394%
2956	RESILIENT REIT	0.007%	84.401%
2957	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.007%	84.408%
2958	PEAB AB	0.007%	84.415%
2959	ECOLAB INC SR UNSECURED 12/21 4.35	0.007%	84.422%
2960	SABINA SILVER C	0.007%	84.429%
2961	KELLOGG CO	0.007%	84.437%
2962	COSCO PACIFIC	0.007%	84.444%
2963	ABERTIS INFRAES	0.007%	84.451%
2964	VICTREX PLC	0.007%	84.458%
2965	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.007%	84.465%
2966	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.007%	84.472%
2967	Alten	0.007%	84.479%
2968	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.007%	84.486%
2969	SWISS PRIME SIT	0.007%	84.493%
2970	SINO-OCEAN LAND	0.007%	84.500%
2971	ESTACIO PARTICI	0.007%	84.507%
2972	AIR FRANCE-KLM	0.007%	84.514%
2973	CALERES INC COMMON STOCK USD.01	0.007%	84.521%
2974	NETAPP INC SR UNSECURED 12/22 3.25	0.007%	84.528%
2975	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	84.535%
2976	CAPITACOMMERCIA	0.007%	84.542%
2977	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	84.549%
2978	FRESH DEL MONTE	0.007%	84.557%
2979	TIGER BRANDS	0.007%	84.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2980	EBAY INC 3.45%	0.007%	84.571%
2981	WOOD GROUP (JOH	0.007%	84.578%
2982	RESMED INC	0.007%	84.585%
2983	AUTOZONE INC COMMON STOCK USD.01	0.007%	84.592%
2984	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	84.599%
2985	ACXIOM CORP COMMON STOCK USD.1	0.007%	84.606%
2986	BQE CANT VAUDOI	0.007%	84.613%
2987	FRANSHION PROPE	0.007%	84.620%
2988	NGK SPARK PLUG	0.007%	84.627%
2989	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	84.634%
2990	BROWN-FORMAN CO	0.007%	84.641%
2991	HUTCHISON PORT	0.007%	84.648%
2992	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.007%	84.655%
2993	KAISA GROUP HLD	0.007%	84.662%
2994	WOOLWORTHS LTD	0.007%	84.669%
2995	EXELON GENERATI	0.007%	84.676%
2996	CHINA STEEL	0.007%	84.683%
2997	LENDINGCLUB CORP COMMON STOCK USD.01	0.007%	84.690%
2998	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	84.697%
2999	AMERICAN WOODMARK CORP COMMON STOCK	0.007%	84.704%
3000	METCASH LTD	0.007%	84.711%
3001	SANKYU INC	0.007%	84.718%
3002	MIZUHO BANK LTD	0.007%	84.725%
3003	DAI NIPPON PRIN	0.007%	84.732%
3004	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	84.739%
3005	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.007%	84.746%
3006	MUELLER INDS IN	0.007%	84.753%
3007	HRG GROUP INC COMMON STOCK USD.01	0.007%	84.760%
3008	LEE & MAN PAPER	0.007%	84.767%
3009	SEBACORP INDUST	0.007%	84.774%
3010	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.007%	84.781%
3011	TJX COS INC SR UNSECURED 05/23 2.5	0.007%	84.788%
3012	MO OCH DOMSJO A	0.007%	84.795%
3013	GEN COMMUNICATI	0.007%	84.802%
3014	EUROFINS SCIENT	0.007%	84.808%
3015	FAMILYMART CO	0.007%	84.815%
3016	YUE YUEN INDUST	0.007%	84.822%
3017	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	84.829%
3018	DILLARD DEPT ST	0.007%	84.836%
3019	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.007%	84.843%
3020	ORORA LTD	0.007%	84.850%
3021	ORION CORP	0.007%	84.857%
3022	TOWNE BANK COMMON STOCK USD1.667	0.007%	84.864%
3023	QISDA CORP	0.007%	84.871%
3024	CENTERPOINT ENE	0.007%	84.878%
3025	RUBIS SCA	0.007%	84.885%
3026	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	84.892%
3027	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	84.898%
3028	PLEXUS CORP COMMON STOCK USD.01	0.007%	84.905%
3029	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	84.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3030	BNK FINANCIAL G	0.007%	84.919%
3031	TAISHIN FINANCI	0.007%	84.926%
3032	F5 NETWORKS INC COMMON STOCK	0.007%	84.933%
3033	PERNOD-RICARD	0.007%	84.940%
3034	LOJAS AMERICANA	0.007%	84.947%
3035	SUZUKEN CO LTD	0.007%	84.954%
3036	MONRO INC COMMON STOCK USD.01	0.007%	84.961%
3037	TATA STEEL LIMI	0.007%	84.967%
3038	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	84.974%
3039	KULICKE&SOFFA I	0.007%	84.981%
3040	WAJAX CORP	0.007%	84.988%
3041	GREAT PORTLAND	0.007%	84.995%
3042	TASEKO MINES LT	0.007%	85.002%
3043	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.007%	85.009%
3044	BT GROUP PLC SPON ADR ADR	0.007%	85.016%
3045	BRADY(WH)	0.007%	85.022%
3046	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	85.029%
3047	KERRY PROPRTIE	0.007%	85.036%
3048	VECTREN CORP COMMON STOCK	0.007%	85.043%
3049	NABTESCO CORP	0.007%	85.050%
3050	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	85.057%
3051	DAITO TRUST CON	0.007%	85.064%
3052	CROMBIE REAL ES	0.007%	85.070%
3053	GLP J-REIT	0.007%	85.077%
3054	CHINA VANKE CO	0.007%	85.084%
3055	CHINA RESOURCES	0.007%	85.091%
3056	RANGE RESOURCES CORP COMMON STOCK USD.01	0.007%	85.098%
3057	AIRCASTLE LTD	0.007%	85.105%
3058	GREENE KING	0.007%	85.111%
3059	DUERR AG	0.007%	85.118%
3060	EBARA CORP	0.007%	85.125%
3061	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.007%	85.132%
3062	EXLSERVICE HLDG	0.007%	85.139%
3063	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.007%	85.145%
3064	LONDON STOCK EX	0.007%	85.152%
3065	MORNINGSTAR INC COMMON STOCK	0.007%	85.159%
3066	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	85.166%
3067	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	85.173%
3068	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	85.179%
3069	SGS SA-REG COMM	0.007%	85.186%
3070	BEIJING ENTERPR	0.007%	85.193%
3071	PEBBLEBROOK HOT	0.007%	85.200%
3072	TOYO SEIKAN KAI	0.007%	85.207%
3073	JTEKT CORP.	0.007%	85.213%
3074	OSI SYSTEMS INC	0.007%	85.220%
3075	ADARO ENERGY TB	0.007%	85.227%
3076	CAPITALAND	0.007%	85.234%
3077	ALLETE INC	0.007%	85.240%
3078	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.007%	85.247%
3079	CHINA MINSHENG	0.007%	85.254%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3080	VESUVIUS PLC	0.007%	85.261%
3081	CHEMED CORP COMMON STOCK USD1.0	0.007%	85.268%
3082	CHINA EVERBRIGH	0.007%	85.274%
3083	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	85.281%
3084	CLP HOLDINGS	0.007%	85.288%
3085	ENDESA S.A.	0.007%	85.295%
3086	SOPRA	0.007%	85.301%
3087	CLICLS GROUP	0.007%	85.308%
3088	ROWAN COMPANIES	0.007%	85.315%
3089	ATHENAHEALTH IN	0.007%	85.321%
3090	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.007%	85.328%
3091	AXEL SPRINGER A	0.007%	85.335%
3092	EXPRESS SCRIPTS	0.007%	85.342%
3093	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	85.348%
3094	ACCTON	0.007%	85.355%
3095	EPAM SYSTEMS INC COMMON STOCK USD.001	0.007%	85.362%
3096	ARYZTA AG	0.007%	85.369%
3097	BECTON DICKINSON	0.007%	85.375%
3098	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	85.382%
3099	ILLUMINA INC	0.007%	85.389%
3100	T IS BANKASI	0.007%	85.395%
3101	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.007%	85.402%
3102	NABORS INDUSTRI	0.007%	85.409%
3103	RECRUIT HOLDING	0.007%	85.416%
3104	NORDSTROM INC	0.007%	85.422%
3105	MEDIASET	0.007%	85.429%
3106	LIC HOUSING FIN	0.007%	85.436%
3107	GLOBUS MEDICAL	0.007%	85.442%
3108	MORI SEIKI CO	0.007%	85.449%
3109	NIPPON ELEC GLA	0.007%	85.456%
3110	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	85.463%
3111	NEX GROUP PLC	0.007%	85.469%
3112	BAYTEX ENERGY CORP COMMON STOCK	0.007%	85.476%
3113	BROOKS AUTOMATI	0.007%	85.483%
3114	CSR LIMITED	0.007%	85.489%
3115	ELECTRONICS	0.007%	85.496%
3116	GRIFOLS SA	0.007%	85.503%
3117	WESBANCO INC COMMON STOCK USD2.0833	0.007%	85.509%
3118	BOVIS HOMES GRO	0.007%	85.516%
3119	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.007%	85.523%
3120	NIPPON EXPRESS	0.007%	85.529%
3121	WALGREEN CO COMPANY GUAR 09/22 3.1	0.007%	85.536%
3122	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	85.543%
3123	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.007%	85.549%
3124	ADANI PORT & SE	0.007%	85.556%
3125	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.007%	85.563%
3126	CATHAY PACIFIC	0.007%	85.569%
3127	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.007%	85.576%
3128	THALES SA	0.007%	85.583%
3129	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	85.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3130	ANSELL LTD	0.007%	85.596%
3131	HERBALIFE LTD COMMON STOCK USD.002	0.007%	85.603%
3132	NAVER CORP	0.007%	85.609%
3133	NELNET INC CL A COMMON STOCK USD.01	0.007%	85.616%
3134	SEMTECH CORP	0.007%	85.623%
3135	SYMANTEC CORP	0.007%	85.629%
3136	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	85.636%
3137	WPG HOLDINGS	0.007%	85.643%
3138	SIMS GROUP LTD	0.007%	85.649%
3139	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	85.656%
3140	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.007%	85.662%
3141	TAKASHIMAYA CO	0.007%	85.669%
3142	AT+T INC SR UNSECURED 02/21 2.8	0.007%	85.676%
3143	ABBVIE INC SR UNSECURED 05/20 2.5	0.007%	85.682%
3144	LEONS FURNITURE	0.007%	85.689%
3145	TOYO TIRE & RUB	0.007%	85.696%
3146	AMCOR LIMITED	0.007%	85.702%
3147	ALLIANT ENERGY	0.007%	85.709%
3148	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	85.715%
3149	DAIICHI SANKYO	0.007%	85.722%
3150	NAVISTAR INTL C	0.007%	85.729%
3151	MITSUBISHI ESTA	0.007%	85.735%
3152	WAL-MART DE MEX	0.007%	85.742%
3153	HOYA CORP	0.007%	85.748%
3154	MUELLER WATER P	0.007%	85.755%
3155	ARGONAUT GOLD I	0.007%	85.762%
3156	SCHROEDERS PLC	0.007%	85.768%
3157	KASIKORNBANK PL	0.007%	85.775%
3158	KEYBANK NA/CLEV	0.007%	85.781%
3159	ALFA LAVAL AB	0.007%	85.788%
3160	GATX CORP	0.007%	85.795%
3161	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	85.801%
3162	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.007%	85.808%
3163	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.007%	85.814%
3164	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	85.821%
3165	WESTERN UNION CO COMMON STOCK USD.01	0.007%	85.828%
3166	NIBE INDUSTRIER	0.007%	85.834%
3167	MYLAN INC COMPANY GUAR 03/19 2.55	0.007%	85.841%
3168	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	85.847%
3169	AVX CORP COMMON STOCK USD.01	0.007%	85.854%
3170	VOPAK (KON)	0.007%	85.860%
3171	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.007%	85.867%
3172	SUEDZUCKER AG	0.007%	85.874%
3173	BLACK HILLS CORP COMMON STOCK USD1.0	0.007%	85.880%
3174	WEIR GROUP	0.007%	85.887%
3175	RICHMONT MINES INC COMMON STOCK	0.007%	85.893%
3176	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.900%
3177	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	85.906%
3178	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	85.913%
3179	S-OIL CORPORATI	0.007%	85.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3180	SANWA SHUTTER C	0.007%	85.926%
3181	DENTSU INC.	0.007%	85.933%
3182	CLEANAWAY WASTE	0.007%	85.939%
3183	EVERSOURCE ENER	0.007%	85.946%
3184	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	85.952%
3185	WIN SEMICONDUCT	0.007%	85.959%
3186	LARSEN & TOUBRO	0.007%	85.965%
3187	MEDNAX INC	0.007%	85.972%
3188	BUZZI UNICEM SP	0.007%	85.978%
3189	ATHABASCA OIL C	0.007%	85.985%
3190	TINGYI(CAYMAN I	0.007%	85.991%
3191	NORTHVIEW APART	0.007%	85.998%
3192	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	86.004%
3193	ZEON CO	0.006%	86.011%
3194	UGI CORP COMMON STOCK	0.006%	86.017%
3195	SEALED AIR CORP COMMON STOCK USD.1	0.006%	86.024%
3196	DAICEL CHEM IND	0.006%	86.030%
3197	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	86.037%
3198	HOPEWELL HLDGS	0.006%	86.043%
3199	KYOCERA CORP SPONS ADR ADR	0.006%	86.050%
3200	ENN ENERGY HOLD	0.006%	86.056%
3201	SHIN KONG FINL	0.006%	86.063%
3202	NIKON CORP	0.006%	86.069%
3203	INFOSYS LTD SP ADR ADR	0.006%	86.076%
3204	NOK CORP	0.006%	86.082%
3205	PUBLIC BNK-LOCA	0.006%	86.088%
3206	TRYGVESTA AS	0.006%	86.095%
3207	ACADIA REALTY TRUST REIT USD.001	0.006%	86.101%
3208	COGNEX CORP	0.006%	86.108%
3209	TRIUMPH GROUP I	0.006%	86.114%
3210	SEI INVESTMENT	0.006%	86.120%
3211	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	86.127%
3212	IT HOLDINGS COR	0.006%	86.133%
3213	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	86.140%
3214	NORDSON CORP COMMON STOCK	0.006%	86.146%
3215	BE SEMICONDUCTO	0.006%	86.152%
3216	NORDSTROM INC COMMON STOCK	0.006%	86.159%
3217	HYUNDAI STEEL C	0.006%	86.165%
3218	COMPUTER MODELL	0.006%	86.172%
3219	SECOM CO	0.006%	86.178%
3220	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	86.184%
3221	COMPEQ MFG	0.006%	86.191%
3222	AAR CORP	0.006%	86.197%
3223	GCL-POLY ENERGY	0.006%	86.204%
3224	CHINA CITIC BK	0.006%	86.210%
3225	TOKAI CARBON CO	0.006%	86.216%
3226	ONTEX GROUP NV	0.006%	86.223%
3227	BIOMERIEUX	0.006%	86.229%
3228	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	86.235%
3229	CEMBRA MONEY BA	0.006%	86.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3230	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	86.248%
3231	COFINIMMO	0.006%	86.254%
3232	OWENS + MINOR INC COMMON STOCK USD2.0	0.006%	86.261%
3233	PEARSON	0.006%	86.267%
3234	SAPPORO BREWERI	0.006%	86.274%
3235	TECHTRONIC INDU	0.006%	86.280%
3236	KURITA WATER IN	0.006%	86.286%
3237	GENTHERM INC COMMON STOCK	0.006%	86.293%
3238	BEIJING CAPITAL	0.006%	86.299%
3239	STATOIL ASA SPON ADR ADR	0.006%	86.305%
3240	WEICHAJ POWER-H	0.006%	86.312%
3241	AXALTA COATING	0.006%	86.318%
3242	MCKESSON CORP SR UNSECURED 03/21 4.75	0.006%	86.324%
3243	HEXAGON AB	0.006%	86.331%
3244	ASM INTL NV	0.006%	86.337%
3245	DRIL QUIP INC	0.006%	86.343%
3246	CALLAWAY GOLF C	0.006%	86.349%
3247	BUWOG AG	0.006%	86.356%
3248	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	86.362%
3249	MTR CORP	0.006%	86.368%
3250	CAPITEC BANK HL	0.006%	86.375%
3251	HERSHEY FOODS C	0.006%	86.381%
3252	WALGREEN BOOTS	0.006%	86.387%
3253	TAIWAN CEMENT	0.006%	86.393%
3254	VONTOBEL HLDGS	0.006%	86.400%
3255	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.006%	86.406%
3256	ELIS SA	0.006%	86.412%
3257	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.006%	86.418%
3258	CITIZEN WATCH C	0.006%	86.425%
3259	ULTRAPAR PARTIC	0.006%	86.431%
3260	HYOSUNG CORP	0.006%	86.437%
3261	JAPAN HOTEL REI	0.006%	86.443%
3262	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	86.450%
3263	HARSCO CORP	0.006%	86.456%
3264	MASIMO CORP COMMON STOCK USD.001	0.006%	86.462%
3265	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.006%	86.468%
3266	URBAN EDGE PROPERTIES REIT USD.01	0.006%	86.474%
3267	SEEK LTD.	0.006%	86.481%
3268	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.006%	86.487%
3269	HYUNDAI ROBOTIC	0.006%	86.493%
3270	NIDEC CORPORATI	0.006%	86.499%
3271	AMBU A/S	0.006%	86.505%
3272	VALMET CORP	0.006%	86.512%
3273	MAHINDRA &MAHIN	0.006%	86.518%
3274	MEDIATEK INC	0.006%	86.524%
3275	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	86.530%
3276	FISHER & PAYKEL	0.006%	86.536%
3277	VAREX IMAGING CORP COMMON STOCK USD.01	0.006%	86.542%
3278	EQT CORPORATION	0.006%	86.549%
3279	WILMAR INTERL L	0.006%	86.555%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3280	ACTIVIA PROPERT	0.006%	86.561%
3281	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	86.567%
3282	GS YUASA CORP	0.006%	86.573%
3283	WASHINGTON REIT REIT USD.01	0.006%	86.579%
3284	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	86.586%
3285	GREIF INC CL A COMMON STOCK	0.006%	86.592%
3286	NIPPON KAYAKU C	0.006%	86.598%
3287	SUMITOMO OSAKA	0.006%	86.604%
3288	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	86.610%
3289	TECH MAHINDRA L	0.006%	86.616%
3290	TOKYO TATEMONO	0.006%	86.622%
3291	PARAGON GROUP O	0.006%	86.628%
3292	THOMAS COOK GRO	0.006%	86.635%
3293	BRAMBLES LIMITE	0.006%	86.641%
3294	CJ CHEILJEDANG	0.006%	86.647%
3295	HANG LUNG DEVEL	0.006%	86.653%
3296	WADDELL & REED	0.006%	86.659%
3297	GUNMA BANK	0.006%	86.665%
3298	VALIANT HOLDING	0.006%	86.671%
3299	TOPPAN PRINTING	0.006%	86.677%
3300	KB HOME COMMON STOCK USD1.0	0.006%	86.683%
3301	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	86.689%
3302	NOF CORP	0.006%	86.695%
3303	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.702%
3304	TRANSURBAN GROU	0.006%	86.708%
3305	N B T BANCORP INC COMMON STOCK USD.01	0.006%	86.714%
3306	ELIOR	0.006%	86.720%
3307	FUJI ELECTRIC C	0.006%	86.726%
3308	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	86.732%
3309	OZ MINERALS LTD	0.006%	86.738%
3310	KANEKA CORP	0.006%	86.744%
3311	ENSCO PLC CLASS	0.006%	86.750%
3312	SULZER AG	0.006%	86.756%
3313	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	86.762%
3314	COCHLEAR LTD	0.006%	86.768%
3315	ASHIKAGA HOLDIN	0.006%	86.774%
3316	WIPRO	0.006%	86.780%
3317	NIPPON PAPER IN	0.006%	86.787%
3318	HITACHI METALS	0.006%	86.793%
3319	SAIA INC COMMON STOCK USD.001	0.006%	86.799%
3320	MATSON INC COMMON STOCK	0.006%	86.805%
3321	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	86.811%
3322	KILLAM APART RE	0.006%	86.817%
3323	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	86.823%
3324	CAIRN ENERGY PL	0.006%	86.829%
3325	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	86.835%
3326	GLUSKIN SHEFF &	0.006%	86.841%
3327	HP INC SR UNSECURED 06/21 4.3	0.006%	86.847%
3328	REDROW	0.006%	86.853%
3329	VALENER INC	0.006%	86.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3330	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	86.865%
3331	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	86.871%
3332	CIFI HOLDINGS G	0.006%	86.877%
3333	OASIS PETROLEUM INC COMMON STOCK USD.01	0.006%	86.883%
3334	TESLA INC COMMON STOCK USD.001	0.006%	86.889%
3335	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	86.895%
3336	ENDO INTERNATIO	0.006%	86.901%
3337	SHARP CORP	0.006%	86.907%
3338	METHODE ELEC IN	0.006%	86.913%
3339	MOBILE MINI INC COMMON STOCK USD.01	0.006%	86.919%
3340	HELLA KGAA HUEC	0.006%	86.925%
3341	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	86.931%
3342	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.006%	86.937%
3343	ADELAIDE BRIGHT	0.006%	86.943%
3344	L BRANDS INC COMMON STOCK USD.5	0.006%	86.949%
3345	MULTI COLOR CORP COMMON STOCK	0.006%	86.955%
3346	TOYODA GOSEI	0.006%	86.961%
3347	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	86.967%
3348	LLOYD THOMPSON	0.006%	86.973%
3349	DELTA ELECTRONI	0.006%	86.979%
3350	KRATON CORP COMMON STOCK USD.01	0.006%	86.985%
3351	SHISEIDO CO	0.006%	86.991%
3352	SPX FLOW INC COMMON STOCK USD.01	0.006%	86.997%
3353	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.003%
3354	KINGBOARD LAMIN	0.006%	87.009%
3355	SCHOUW & CO	0.006%	87.015%
3356	DIODES INC COMMON STOCK USD.667	0.006%	87.021%
3357	BANCFIRST CORP	0.006%	87.027%
3358	EMPRESA BRASILE	0.006%	87.033%
3359	LANCASTER COLON	0.006%	87.039%
3360	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	87.045%
3361	FILA KOREA LTD	0.006%	87.051%
3362	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	87.057%
3363	DAINIPPON SCREE	0.006%	87.063%
3364	PORTO SEGURO SA	0.006%	87.069%
3365	KITE PHARMA INC COMMON STOCK USD.001	0.006%	87.075%
3366	TATA CONSULTANC	0.006%	87.080%
3367	RENISHAW	0.006%	87.086%
3368	ISS A/S	0.006%	87.092%
3369	VONAGE HLDGS CO	0.006%	87.098%
3370	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	87.104%
3371	SHUTTERFLY INC	0.006%	87.110%
3372	FUKUOKA FINANCI	0.006%	87.116%
3373	HANESBRANDS INC COMMON STOCK USD.01	0.006%	87.122%
3374	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	87.128%
3375	AGL ENERGY LTD	0.006%	87.134%
3376	INTEGRATED DEVI	0.006%	87.140%
3377	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	87.145%
3378	SHERRITT INTERN	0.006%	87.151%
3379	SAMSUNG HEAVY	0.006%	87.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3380	JINDAL STEEL &	0.006%	87.163%
3381	TAURON POLSKA E	0.006%	87.169%
3382	LA Z BOY INC COMMON STOCK USD1.0	0.006%	87.175%
3383	NAGASE & CO	0.006%	87.181%
3384	SINOPAC HLDG	0.006%	87.187%
3385	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.006%	87.193%
3386	SECURITAS	0.006%	87.199%
3387	CREST NICHOLSON	0.006%	87.204%
3388	ZHONGSHENG GROU	0.006%	87.210%
3389	BRITISH SKY BRO	0.006%	87.216%
3390	NUVASIVE INC COMMON STOCK USD.001	0.006%	87.222%
3391	TRITAX BIG BOX	0.006%	87.228%
3392	DORMA+KABA HOLD	0.006%	87.234%
3393	ESCORTS LTD	0.006%	87.240%
3394	HYPROP INVESTME	0.006%	87.246%
3395	NOW INC COMMON STOCK USD.01	0.006%	87.251%
3396	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.006%	87.257%
3397	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	87.263%
3398	NTN CORPORATION	0.006%	87.269%
3399	COCA-COLA EUROP	0.006%	87.275%
3400	BIRD CONSTRUCTI	0.006%	87.281%
3401	Rural Electrifi	0.006%	87.287%
3402	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	87.292%
3403	CCR SA	0.006%	87.298%
3404	HFF INC CLASS A COMMON STOCK USD.01	0.006%	87.304%
3405	ALTRAN TECHNOLO	0.006%	87.310%
3406	SIMCORP A/S	0.006%	87.316%
3407	AMER NATL INS	0.006%	87.322%
3408	CHIBA BANK	0.006%	87.328%
3409	SHELL INTERNATI	0.006%	87.333%
3410	CHAILEASE HOLDI	0.006%	87.339%
3411	AU OPTRONICS CO	0.006%	87.345%
3412	XPERI CORP COMMON STOCK USD.001	0.006%	87.351%
3413	QEP RESOURCES INC COMMON STOCK USD.01	0.006%	87.357%
3414	UTD O/S LAND	0.006%	87.363%
3415	WABASH NATIONAL	0.006%	87.368%
3416	YAMATO HOLDINGS	0.006%	87.374%
3417	BANRISUL	0.006%	87.380%
3418	BEKAERT SA	0.006%	87.386%
3419	YAMAGUCHI FINAN	0.006%	87.392%
3420	GRUPO FINANCIER	0.006%	87.398%
3421	PKO BANK POLSKI	0.006%	87.403%
3422	AJINOMOTO CO IN	0.006%	87.409%
3423	SSAB SVENSKT ST	0.006%	87.415%
3424	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.006%	87.421%
3425	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	87.427%
3426	CALGON CARBON C	0.006%	87.432%
3427	GMS INC COMMON STOCK USD.01	0.006%	87.438%
3428	ADEKA CORPORATI	0.006%	87.444%
3429	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	87.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3430	CALATLANTIC GRO	0.006%	87.456%
3431	FORBO HLDG	0.006%	87.461%
3432	BIOVERATIV INC COMMON STOCK USD.001	0.006%	87.467%
3433	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	87.473%
3434	CINEWORLD GROUP	0.006%	87.479%
3435	SPAR GROUP LIMI	0.006%	87.484%
3436	IBIDEN CO	0.006%	87.490%
3437	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.006%	87.496%
3438	KONECRANES O	0.006%	87.502%
3439	VERISIGN	0.006%	87.508%
3440	DSW INC CLASS A COMMON STOCK	0.006%	87.513%
3441	FORWARD AIR COR	0.006%	87.519%
3442	NAMCO BANDAI HO	0.006%	87.525%
3443	TALANX AG	0.006%	87.531%
3444	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	87.536%
3445	NIFCO INC	0.006%	87.542%
3446	EVOLUTION MININ	0.006%	87.548%
3447	POU CHEN	0.006%	87.554%
3448	ISETAN MITSUKOS	0.006%	87.559%
3449	AUTO TRADER GRO	0.006%	87.565%
3450	SIG	0.006%	87.571%
3451	CENTURY TOKYO	0.006%	87.577%
3452	CHINA STATE CON	0.006%	87.582%
3453	JAFCO CO LTD	0.006%	87.588%
3454	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	87.594%
3455	PAINTED PONY EN	0.006%	87.600%
3456	BRF SA ADR ADR	0.006%	87.605%
3457	JOHNSON ELECTRI	0.006%	87.611%
3458	BARCLAYS PLC	0.006%	87.617%
3459	NWS HOLDINGS LT	0.006%	87.622%
3460	WALSIN TECHNOLO	0.006%	87.628%
3461	EUROCOMMERCIAL	0.006%	87.634%
3462	RUMO SA	0.006%	87.640%
3463	KOREA INVESTMEN	0.006%	87.645%
3464	MACRONIX INTERN	0.006%	87.651%
3465	SHENZHOU INT GR	0.006%	87.657%
3466	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	87.662%
3467	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.668%
3468	HK & CHINA GAS	0.006%	87.674%
3469	DAIDO STEEL CO	0.006%	87.680%
3470	CYRELA BRAZIL R	0.006%	87.685%
3471	LEOPALACE 21	0.006%	87.691%
3472	ELEMENTIS (1998	0.006%	87.697%
3473	NEXANS	0.006%	87.702%
3474	SUL AMERICA SA	0.006%	87.708%
3475	UNITE GROUP PLC	0.006%	87.714%
3476	TIETO CORP OYJ	0.006%	87.719%
3477	RADIAN GROUP	0.006%	87.725%
3478	RIGHTMOVE GROUP	0.006%	87.731%
3479	IROBOT CORP	0.006%	87.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3480	ADTRAN INC	0.006%	87.742%
3481	KFW 1.375% 01FE	0.006%	87.748%
3482	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.753%
3483	SPROTT INC COMM	0.006%	87.759%
3484	FUCHS PETROLUB	0.006%	87.765%
3485	EXELON CORP SR UNSECURED 12/20 5.15	0.006%	87.770%
3486	SASOL	0.006%	87.776%
3487	MDU RES GROUP I	0.006%	87.782%
3488	BANCA MEDIOLANU	0.006%	87.787%
3489	TRANSUNION COMMON STOCK USD.01	0.006%	87.793%
3490	MTY FOOD GROUP	0.006%	87.799%
3491	BELIMO HOLDING	0.006%	87.804%
3492	AMMB HOLDINGS B	0.006%	87.810%
3493	CHONGQING RURAL	0.006%	87.815%
3494	YUANTA FINL HOL	0.006%	87.821%
3495	BOLLORE	0.006%	87.827%
3496	77TH BANK	0.006%	87.832%
3497	MEDIASET ESPANA	0.006%	87.838%
3498	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	87.844%
3499	O'REILLY AUTOMO	0.006%	87.849%
3500	TRANSAT AT INC	0.006%	87.855%
3501	NASDAQ INC SR UNSECURED 01/20 5.55	0.006%	87.860%
3502	CHINA CINDA ASS	0.006%	87.866%
3503	ENI	0.006%	87.872%
3504	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.006%	87.877%
3505	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	87.883%
3506	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.006%	87.889%
3507	DOWA HOLDING CO	0.006%	87.894%
3508	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	87.900%
3509	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	87.905%
3510	SONIC HEALTHCAR	0.006%	87.911%
3511	HACHIJUNI BANK	0.006%	87.917%
3512	GUESS? INC COMMON STOCK USD.01	0.006%	87.922%
3513	UNIVERSAL CORP	0.006%	87.928%
3514	MAKITA CORP	0.006%	87.933%
3515	BEIJING ENT WAT	0.006%	87.939%
3516	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	87.945%
3517	WACOAL CORP	0.006%	87.950%
3518	SOUTH32 ADR ADR	0.006%	87.956%
3519	GOME ELECTRICAL	0.006%	87.961%
3520	CORE-MARK HLDG	0.006%	87.967%
3521	GLANBIA PLC	0.006%	87.972%
3522	KENEDIX REALTY	0.006%	87.978%
3523	TAIWAN UNION TE	0.006%	87.984%
3524	AT+T INC SR UNSECURED 02/21 4.6	0.006%	87.989%
3525	SNAM SPA	0.006%	87.995%
3526	CHINA MEDICAL S	0.006%	88.000%
3527	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	88.006%
3528	WGL HOLDINGS INC COMMON STOCK	0.006%	88.011%
3529	CSRA INC COMMON STOCK USD.001	0.006%	88.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3530	TESSENDERLO CHE	0.006%	88.022%
3531	PROGRESS ENERGY	0.006%	88.028%
3532	CIPLA LTD	0.006%	88.033%
3533	INDUSTRIAL BANK	0.006%	88.039%
3534	CUBIC CORP COMMON STOCK	0.006%	88.045%
3535	LENNAR CORP 4.7	0.006%	88.050%
3536	AOYAMA TRADING	0.006%	88.056%
3537	BILFINGER BERGE	0.006%	88.061%
3538	COCA-COLA BOTTL	0.006%	88.067%
3539	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	88.072%
3540	SVENSKA CELLULO	0.006%	88.078%
3541	INTERFACE INC COMMON STOCK USD.1	0.006%	88.083%
3542	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	88.089%
3543	AIR WATER INC.	0.006%	88.094%
3544	LARGAN PRECISIO	0.006%	88.100%
3545	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	88.105%
3546	HUANENG RENEWAB	0.006%	88.111%
3547	PENNON GROUP	0.006%	88.116%
3548	DASSAULT SYSTEM	0.005%	88.122%
3549	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	88.127%
3550	KAJIMA CORP	0.005%	88.133%
3551	PETRONET LNG LT	0.005%	88.138%
3552	IDEA CELLULAR L	0.005%	88.144%
3553	SYNTHOMER PLC	0.005%	88.149%
3554	SHENZHEN INVEST	0.005%	88.155%
3555	ATMOS ENERGY CO	0.005%	88.160%
3556	RADIAN GROUP INC SR UNSECURED 03/21 7	0.005%	88.166%
3557	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.171%
3558	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.177%
3559	STAG INDUSTRIAL INC REIT USD.01	0.005%	88.182%
3560	CENCOSUD SA	0.005%	88.187%
3561	ARCA CONTINEN	0.005%	88.193%
3562	IJM CORP BERHAD	0.005%	88.198%
3563	TSUMURA & CO	0.005%	88.204%
3564	HITACHI CHEMICA	0.005%	88.209%
3565	THIRD POINT REI	0.005%	88.215%
3566	WISTRON CORP	0.005%	88.220%
3567	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	88.226%
3568	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	88.231%
3569	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	88.237%
3570	AENA SA	0.005%	88.242%
3571	CONTINENTAL GOL	0.005%	88.247%
3572	ASUSTEK COMPUTE	0.005%	88.253%
3573	LIFE HEALTHCARE	0.005%	88.258%
3574	K'S HOLDINGS	0.005%	88.264%
3575	NAN YA PLASTIC	0.005%	88.269%
3576	SOFTWARE AG DAR	0.005%	88.275%
3577	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	88.280%
3578	EASYJET	0.005%	88.285%
3579	SJM HOLDINGS LT	0.005%	88.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3580	ALSEA SAB DE CV	0.005%	88.296%
3581	ACTUANT CORP A COMMON STOCK USD.2	0.005%	88.302%
3582	CEAT LTD	0.005%	88.307%
3583	SAGE GROUP PLC/	0.005%	88.313%
3584	USIMINAS USI SD	0.005%	88.318%
3585	TRONOX LTD-CL A	0.005%	88.323%
3586	SUMITOMO FOREST	0.005%	88.329%
3587	UTD INTERNET AG	0.005%	88.334%
3588	MERITZ SECURITI	0.005%	88.340%
3589	BOB EVANS FARMS	0.005%	88.345%
3590	STEELCASE INC	0.005%	88.350%
3591	CNP ASSURANCES	0.005%	88.356%
3592	AEROVIRONMENT I	0.005%	88.361%
3593	MAPLETREE COMME	0.005%	88.366%
3594	ABB LTD SPON ADR ADR	0.005%	88.372%
3595	SCIENTIFIC GAME	0.005%	88.377%
3596	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	88.383%
3597	DUNDEE PRECIOUS	0.005%	88.388%
3598	LAM RESEARCH CO	0.005%	88.393%
3599	CIMB GROUP HOLD	0.005%	88.399%
3600	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.005%	88.404%
3601	DYNEGY INC COMMON STOCK USD.01	0.005%	88.410%
3602	YAMAHA CORP	0.005%	88.415%
3603	KAMAN CORP COMMON STOCK USD1.0	0.005%	88.420%
3604	TRICON CAPITAL	0.005%	88.426%
3605	CHICO'S FAS INC	0.005%	88.431%
3606	NETGEAR INC COMMON STOCK USD.001	0.005%	88.436%
3607	ZILLOW GROUP INC C COMMON STOCK	0.005%	88.442%
3608	TAIYO YUDEN CO	0.005%	88.447%
3609	FAR EAST HORIZO	0.005%	88.452%
3610	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	88.458%
3611	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.463%
3612	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.468%
3613	CHALLENGER FIN	0.005%	88.474%
3614	TATA MOTORS LTD	0.005%	88.479%
3615	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	88.484%
3616	FORMOSA PLASTIC	0.005%	88.490%
3617	KYUSHU FINANCIA	0.005%	88.495%
3618	IDACORP INC COMMON STOCK	0.005%	88.500%
3619	NIPPON LIGHT ME	0.005%	88.506%
3620	HEROUX DEVTEK	0.005%	88.511%
3621	PLANTRONICS INC COMMON STOCK USD.01	0.005%	88.516%
3622	EXXARO	0.005%	88.522%
3623	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.005%	88.527%
3624	SILICON LABORAT	0.005%	88.532%
3625	KYUDENKO CORP	0.005%	88.538%
3626	IYO BANK	0.005%	88.543%
3627	HENKEL KGAA-PRE	0.005%	88.548%
3628	KUBOTA CORP	0.005%	88.554%
3629	ABERCROMBIE & F	0.005%	88.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3630	SEGA SAMMY HOLD	0.005%	88.564%
3631	MARUI CO	0.005%	88.570%
3632	WINBOND ELECTRO	0.005%	88.575%
3633	PROCTER & GAMBL	0.005%	88.580%
3634	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	88.586%
3635	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	88.591%
3636	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	88.596%
3637	JUST ENERGY GROUP INC COMMON STOCK	0.005%	88.602%
3638	KAMIGUMI CO	0.005%	88.607%
3639	YUEXIU PROPERTY	0.005%	88.612%
3640	DENA CO LTD	0.005%	88.617%
3641	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	88.623%
3642	JAPAN AIRLINES	0.005%	88.628%
3643	MERLIN ENTERTAI	0.005%	88.633%
3644	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.005%	88.639%
3645	FIERA SCEPTRE I	0.005%	88.644%
3646	Samsung Life In	0.005%	88.649%
3647	NIPPON SUISAN	0.005%	88.654%
3648	LG HOUSEHOLD HE	0.005%	88.660%
3649	YTL CORP	0.005%	88.665%
3650	BANCA POPOLARE	0.005%	88.670%
3651	COSMO ENERGY HO	0.005%	88.676%
3652	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	88.681%
3653	MAEDA CORP	0.005%	88.686%
3654	GREGGS PLC	0.005%	88.691%
3655	WOORI BANK	0.005%	88.697%
3656	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	88.702%
3657	HARVEY NORMAN H	0.005%	88.707%
3658	TOTO	0.005%	88.712%
3659	NCC AB-B	0.005%	88.718%
3660	NISSHINBO IND I	0.005%	88.723%
3661	ENERGIAS DE POR	0.005%	88.728%
3662	STATE BK OF IND	0.005%	88.733%
3663	NTT DATA	0.005%	88.739%
3664	JAMES HARDIE IN	0.005%	88.744%
3665	QINETIQ GROUP P	0.005%	88.749%
3666	JAPAN EXCHANGE	0.005%	88.754%
3667	ALSTRIA OFFICE	0.005%	88.759%
3668	RICHTER GEDEON	0.005%	88.765%
3669	FAIRFAX MEDIA L	0.005%	88.770%
3670	CHINA DEVELOPME	0.005%	88.775%
3671	NISHIMATSU CONS	0.005%	88.780%
3672	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	88.786%
3673	COMFORT SYSTEMS	0.005%	88.791%
3674	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	88.796%
3675	CASIO COMPUTER	0.005%	88.801%
3676	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	88.806%
3677	KOITO MFG CO	0.005%	88.812%
3678	PARK NATIONAL CORP COMMON STOCK	0.005%	88.817%
3679	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	88.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3680	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	88.827%
3681	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	88.832%
3682	CRANSWICK	0.005%	88.838%
3683	KNOWLES CORP COMMON STOCK USD.01	0.005%	88.843%
3684	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	88.848%
3685	LIQUOR STORES N	0.005%	88.853%
3686	JD SPORTS FASHI	0.005%	88.858%
3687	GAIL INDIA LTD	0.005%	88.864%
3688	GRAFTON GROUP P	0.005%	88.869%
3689	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	88.874%
3690	CATTOLICA ASSIC	0.005%	88.879%
3691	ANALOGIC CORP	0.005%	88.884%
3692	BROCADE COMMUNI	0.005%	88.890%
3693	TPK HOLDINGS CO	0.005%	88.895%
3694	PSEG POWER	0.005%	88.900%
3695	WAREHOUSES DE P	0.005%	88.905%
3696	BANK OF GEORGIA	0.005%	88.910%
3697	WETHERSPOON (J.	0.005%	88.915%
3698	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	88.921%
3699	SENIOR PLC	0.005%	88.926%
3700	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	88.931%
3701	DIXONS CARPHONE	0.005%	88.936%
3702	PENTA OCEAN CON	0.005%	88.941%
3703	CHINA HUARONG A	0.005%	88.946%
3704	SANTEN PHARM CO	0.005%	88.951%
3705	ADMIRAL GROUP	0.005%	88.957%
3706	AMEDISYS INC COMMON STOCK USD.001	0.005%	88.962%
3707	MACK CALI REALTY CORP REIT USD.01	0.005%	88.967%
3708	LOGITECH INTERN	0.005%	88.972%
3709	GANNETT CO INC COMMON STOCK USD.01	0.005%	88.977%
3710	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	88.982%
3711	WHITEHAVEN COAL	0.005%	88.987%
3712	SHIMIZU CORP	0.005%	88.992%
3713	TOYOBO CO	0.005%	88.998%
3714	GENEREA SAB DE	0.005%	89.003%
3715	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	89.008%
3716	CORBION NV	0.005%	89.013%
3717	KWG PROPERTY HL	0.005%	89.018%
3718	TELKOM GROUP LT	0.005%	89.023%
3719	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	89.028%
3720	TAIWAN PAIHO	0.005%	89.033%
3721	NEOPOST	0.005%	89.039%
3722	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.044%
3723	ENEA SA	0.005%	89.049%
3724	RECORDATI SPA	0.005%	89.054%
3725	CHUGOKU BANK	0.005%	89.059%
3726	EPLUS INC	0.005%	89.064%
3727	ENTEL EMP NAC T	0.005%	89.069%
3728	BENESSE CORP	0.005%	89.074%
3729	CRH (DUBLIN)	0.005%	89.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3730	HIROSHIMA BANK	0.005%	89.084%
3731	NORMA GROUP AG	0.005%	89.089%
3732	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	89.094%
3733	SUPER GROUP	0.005%	89.100%
3734	PIZZA PIZZA ROY	0.005%	89.105%
3735	ADVANSIX INC COMMON STOCK USD.01	0.005%	89.110%
3736	COEUR MINING IN	0.005%	89.115%
3737	FACTSET RESEARC	0.005%	89.120%
3738	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	89.125%
3739	DAILY MAIL&GEN	0.005%	89.130%
3740	SHENZHEN INTERN	0.005%	89.135%
3741	ONE GAS INC COMMON STOCK	0.005%	89.140%
3742	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	89.145%
3743	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	89.150%
3744	SYNAPTICS INC COMMON STOCK USD.001	0.005%	89.155%
3745	VIAD CORP	0.005%	89.160%
3746	AYALA CORP	0.005%	89.165%
3747	FIVE PRIME THER	0.005%	89.170%
3748	INVESTA OFFICE	0.005%	89.175%
3749	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.005%	89.180%
3750	GREAT EAGLE HLD	0.005%	89.185%
3751	NIPPON ACCOMMOD	0.005%	89.190%
3752	HOKUHOKU FINANC	0.005%	89.195%
3753	FEDERAL BANK LT	0.005%	89.200%
3754	MICHAEL PAGE IN	0.005%	89.205%
3755	BOSSARD HOLDING	0.005%	89.210%
3756	SARTORIUS AG-VO	0.005%	89.215%
3757	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	89.220%
3758	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.005%	89.225%
3759	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.230%
3760	BANCOLOMBIA SA	0.005%	89.235%
3761	SKY CITY	0.005%	89.240%
3762	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.005%	89.245%
3763	NORTHWEST HEALT	0.005%	89.250%
3764	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.255%
3765	HEIDELBERGER DR	0.005%	89.260%
3766	SHANGHAI INDL	0.005%	89.265%
3767	LENDINGTREE INC COMMON STOCK USD.01	0.005%	89.270%
3768	RPC INC COMMON STOCK USD.1	0.005%	89.275%
3769	CANARA BANK	0.005%	89.280%
3770	TRIPOD TECHNOLO	0.005%	89.285%
3771	ALLEGION PLC	0.005%	89.290%
3772	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.005%	89.295%
3773	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	89.300%
3774	SMC CORP	0.005%	89.305%
3775	XINYI GLASS HOL	0.005%	89.310%
3776	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.005%	89.315%
3777	FLEXIUM INTERCO	0.005%	89.320%
3778	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	89.325%
3779	NOVANTA INC COMMON STOCK	0.005%	89.330%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3780	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.335%
3781	AMEC FOSTER	0.005%	89.340%
3782	CD PROJEKT SA	0.005%	89.345%
3783	SWATCH GROUP AG	0.005%	89.350%
3784	PEABODY ENERGY CORP COMMON STOCK	0.005%	89.355%
3785	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.005%	89.360%
3786	NIPPON KONPO UN	0.005%	89.365%
3787	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	89.370%
3788	POWER ASSETS HO	0.005%	89.375%
3789	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	89.380%
3790	HINO MOTORS	0.005%	89.385%
3791	MBIA INC	0.005%	89.390%
3792	IIDA GROUP HOLD	0.005%	89.394%
3793	BRIGGS & STRATT	0.005%	89.399%
3794	METRO AG	0.005%	89.404%
3795	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.005%	89.409%
3796	CHARTER HALL GR	0.005%	89.414%
3797	PEOPLE'S INSURA	0.005%	89.419%
3798	GEA GROUP AG	0.005%	89.424%
3799	ICA GRUPPEN AB	0.005%	89.429%
3800	SHIZUOKA BANK	0.005%	89.434%
3801	PRA GROUP INC COMMON STOCK USD.01	0.005%	89.439%
3802	FRONTIER REIT	0.005%	89.444%
3803	EDISON INTERNAT	0.005%	89.449%
3804	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	89.454%
3805	CORE LABORATORI	0.005%	89.459%
3806	SUEZ ENVIRONMEN	0.005%	89.463%
3807	DIPLOMA (NEW)	0.005%	89.468%
3808	ADVANTEST	0.005%	89.473%
3809	GRASIM INDUSTRI	0.005%	89.478%
3810	MARUHA NICHIRO	0.005%	89.483%
3811	DAELIM INDUSTRI	0.005%	89.488%
3812	SHOWA SHELL SEK	0.005%	89.493%
3813	SIHUAN PHARMACE	0.005%	89.498%
3814	SEINO TRANSPORT	0.005%	89.503%
3815	ASTEC INDUSTRIE	0.005%	89.508%
3816	SCHWEITER TECH	0.005%	89.512%
3817	EXPONENT INC COMMON STOCK USD.001	0.005%	89.517%
3818	WERELDHAVE NV	0.005%	89.522%
3819	PCCW LIMITED	0.005%	89.527%
3820	NOVATEK MICROEL	0.005%	89.532%
3821	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	89.537%
3822	WOOLWORTHS HLDG	0.005%	89.542%
3823	NEWMARKET CORP COMMON STOCK	0.005%	89.547%
3824	CHIPOTLE MEXICA	0.005%	89.551%
3825	INTERCONTINENTAL HOTELS ADR ADR	0.005%	89.556%
3826	DISTRIBUIDORA I	0.005%	89.561%
3827	OSG CORP	0.005%	89.566%
3828	LHC GROUP INC COMMON STOCK USD.01	0.005%	89.571%
3829	ZIJIN MINING GR	0.005%	89.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3830	KLOECKNER & CO	0.005%	89.581%
3831	ZHUZHOU CSR TIM	0.005%	89.586%
3832	SCRIPPS(EW)CO(N	0.005%	89.590%
3833	TORO CO	0.005%	89.595%
3834	BMW FINANCE NV	0.005%	89.600%
3835	CHANG HWA COMME	0.005%	89.605%
3836	IMCD GROUP NV	0.005%	89.610%
3837	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	89.615%
3838	MMI HOLDINGS LT	0.005%	89.619%
3839	ARGAN INC COMMON STOCK USD.15	0.005%	89.624%
3840	BREWIN DOLPHIN	0.005%	89.629%
3841	PTT GLOBAL CHEM	0.005%	89.634%
3842	PORTUCEL EMPRES	0.005%	89.639%
3843	LANCASHIRE HLDG	0.005%	89.644%
3844	MORINAGA MILK I	0.005%	89.648%
3845	DGB FINANCIAL G	0.005%	89.653%
3846	US FOODS HOLDING CORP COMMON STOCK USD.01	0.005%	89.658%
3847	HIKMA PHARMACEU	0.005%	89.663%
3848	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	89.668%
3849	HITACHI CAPITAL	0.005%	89.672%
3850	REALPAGE INC COMMON STOCK USD.001	0.005%	89.677%
3851	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	89.682%
3852	US dollar - Lon	0.005%	89.687%
3853	LUK FOOK HOLDIN	0.005%	89.691%
3854	BARCO(NEW)	0.005%	89.696%
3855	QUBE HOLDINGS L	0.005%	89.701%
3856	TOAGOSEI CO LTD	0.005%	89.706%
3857	BELMOND LTD	0.005%	89.711%
3858	KUEHNE & NAGEL	0.005%	89.715%
3859	FABRINET	0.005%	89.720%
3860	INNOSPEC INC COMMON STOCK USD.01	0.005%	89.725%
3861	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	89.730%
3862	H2O RETAILING C	0.005%	89.734%
3863	MORI HILLS REIT	0.005%	89.739%
3864	BTG PLC	0.005%	89.744%
3865	BADGER METER INC COMMON STOCK USD1.0	0.005%	89.749%
3866	TAIWAN COOPERAT	0.005%	89.753%
3867	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	89.758%
3868	MOBIMO HLDG AG	0.005%	89.763%
3869	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	89.768%
3870	CHINA PETROLEUM	0.005%	89.772%
3871	JIANGXI COPPER	0.005%	89.777%
3872	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.782%
3873	VISCOFAN SA	0.005%	89.787%
3874	NISHI-NIPPON FI	0.005%	89.791%
3875	CHART INDUSTRIE	0.005%	89.796%
3876	OM ASSET MANAGE	0.005%	89.801%
3877	MAEDA ROAD CONS	0.005%	89.806%
3878	OCI	0.005%	89.810%
3879	TS TECH CO.LTD	0.005%	89.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3880	SEVEN BANK LTD.	0.005%	89.820%
3881	SUN ART RETAIL	0.005%	89.824%
3882	POWER INTEGRATI	0.005%	89.829%
3883	ATLAS COPCO AB	0.005%	89.834%
3884	SCHOLASTIC CORP	0.005%	89.838%
3885	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.005%	89.843%
3886	OXFORD INDUSTRI	0.005%	89.848%
3887	ITV PLC	0.005%	89.853%
3888	CONZZETA AG	0.005%	89.857%
3889	LTC PROPERTIES	0.005%	89.862%
3890	J.C. PENNEY CO INC COMMON STOCK USD.5	0.005%	89.867%
3891	AEDIFICA	0.005%	89.871%
3892	REXFORD INDUSTR	0.005%	89.876%
3893	SSP GROUP PLC	0.005%	89.881%
3894	INDUS HOLDING A	0.005%	89.885%
3895	FIRM CAPITAL MO	0.005%	89.890%
3896	AZZ INC COMMON STOCK USD1.0	0.005%	89.895%
3897	ROLLINS INC	0.005%	89.899%
3898	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	89.904%
3899	POOL CORP COMMON STOCK USD.001	0.005%	89.909%
3900	KEMIRA OY	0.005%	89.913%
3901	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.918%
3902	GREENCORE GROUP	0.005%	89.923%
3903	IOOF HOLDINGS L	0.005%	89.927%
3904	THAI OIL PCL-FR	0.005%	89.932%
3905	MEDICLINIC INTE	0.005%	89.937%
3906	EURONEXT NV	0.005%	89.941%
3907	BANKIA SA	0.005%	89.946%
3908	LULULEMON	0.005%	89.951%
3909	QANTAS AIRWAYS	0.005%	89.955%
3910	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	89.960%
3911	GLORY	0.005%	89.965%
3912	AES CORP COMMON STOCK USD.01	0.005%	89.969%
3913	GOLDEN AGRI RES	0.005%	89.974%
3914	INDUSTRIAS PENO	0.005%	89.978%
3915	CHINA AGRI-INDU	0.005%	89.983%
3916	INFINERA CORP	0.005%	89.988%
3917	SHIGA BANK	0.005%	89.992%
3918	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.997%
3919	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	90.001%
3920	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.005%	90.006%
3921	FAST RETAILING	0.005%	90.011%
3922	INTERPUMP GROUP	0.005%	90.015%
3923	TATA GLOBAL	0.005%	90.020%
3924	INDIVIOR PLC	0.005%	90.025%
3925	MAGELLAN AEROSP	0.005%	90.029%
3926	COM HEM HLDG AB	0.005%	90.034%
3927	BOYD GAMING COR	0.005%	90.038%
3928	HUA NAN FINANCI	0.005%	90.043%
3929	JAPAN LOGISTICS	0.005%	90.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3930	MEGACABLE HOLDI	0.005%	90.052%
3931	ERICSSON (LM) TEL SP ADR ADR	0.005%	90.057%
3932	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	90.061%
3933	TVS MOTOR CO	0.005%	90.066%
3934	EBIX INC COMMON STOCK USD.1	0.005%	90.071%
3935	CASTELLUM AB NE	0.005%	90.075%
3936	TOKYO GAS CO	0.005%	90.080%
3937	TOKUYAMA CORP	0.005%	90.084%
3938	UTD DRUG	0.005%	90.089%
3939	MCGRATH RENTCORP COMMON STOCK	0.005%	90.094%
3940	HOKKOKU BANK	0.005%	90.098%
3941	KONAMI CO	0.005%	90.103%
3942	NHK SPRING CO	0.005%	90.107%
3943	PROTO LABS INC COMMON STOCK USD.001	0.005%	90.112%
3944	ALTICE NV CLAS	0.005%	90.117%
3945	SELECT INCOME REIT REIT USD.01	0.005%	90.121%
3946	SOHO CHINA LTD	0.005%	90.126%
3947	PROCTER & GAMBL	0.005%	90.130%
3948	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	90.135%
3949	AXIATA GROUP	0.005%	90.139%
3950	NEXTEER AUTOMOT	0.005%	90.144%
3951	LONG CHEN PAPER	0.005%	90.149%
3952	NTT DOCOMO INC SPON ADR ADR	0.005%	90.153%
3953	H&E EQUIPMENT S	0.005%	90.158%
3954	GRUPO ELEKTRA(N	0.005%	90.162%
3955	INVENTEC CORP	0.005%	90.167%
3956	TOPCON CORPORAT	0.005%	90.171%
3957	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.005%	90.176%
3958	PROSIEBENSAT.1	0.005%	90.181%
3959	PRIMARY HEALTH	0.005%	90.185%
3960	FAR EAST TEXTIL	0.005%	90.190%
3961	BREMBO SPA	0.005%	90.194%
3962	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	90.199%
3963	ARMSTRONG WORLD	0.005%	90.203%
3964	L&T FINANCE HOL	0.005%	90.208%
3965	ISRAEL DISCOUNT	0.005%	90.212%
3966	MODERN TIMES GR	0.005%	90.217%
3967	ULTRAPAR PARTIC	0.005%	90.221%
3968	RENGO CO	0.005%	90.226%
3969	POWERTECH TECHN	0.005%	90.230%
3970	NITORI CO LTD	0.005%	90.235%
3971	DECHRA PHARMA	0.005%	90.240%
3972	CABLE ONE INC COMMON STOCK USD.01	0.005%	90.244%
3973	CARDTRONICS PLC	0.005%	90.249%
3974	DA OFFICE INV C	0.005%	90.253%
3975	LATAM AIRLINES	0.005%	90.258%
3976	INCYTE PHARMACE	0.005%	90.262%
3977	BANKRATE INC COMMON STOCK USD.01	0.005%	90.267%
3978	PSP SWISS PROPE	0.005%	90.271%
3979	AWA BANK	0.005%	90.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3980	INSURANCE AUSTR	0.005%	90.280%
3981	IMPALA PLATINUM	0.005%	90.285%
3982	NISOURCE INC	0.005%	90.289%
3983	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.005%	90.294%
3984	SCHWEITZER-MAUD	0.005%	90.298%
3985	COMPUTERSHARE L	0.004%	90.303%
3986	ESSENTRA PLC	0.004%	90.307%
3987	SONAE, S.G.P.S.	0.004%	90.312%
3988	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	90.316%
3989	MEDIBANK PVT LT	0.004%	90.321%
3990	JBS SA	0.004%	90.325%
3991	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.330%
3992	MORINAGA & CO	0.004%	90.334%
3993	DAEWOO SECURITI	0.004%	90.339%
3994	STRATASYS LTD	0.004%	90.343%
3995	HIGH LINER FOOD	0.004%	90.348%
3996	WH SMITH PLC	0.004%	90.352%
3997	CIELO SA	0.004%	90.357%
3998	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	90.361%
3999	BLUCORA INC COMMON STOCK USD.0001	0.004%	90.366%
4000	BHARTI INFRATEL	0.004%	90.370%
4001	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.004%	90.374%
4002	SOCIETE TELEVIS	0.004%	90.379%
4003	DAISHI BANK	0.004%	90.383%
4004	OMNICELL INC COMMON STOCK USD.001	0.004%	90.388%
4005	TIME INC COMMON STOCK USD.01	0.004%	90.392%
4006	USHIO INC	0.004%	90.397%
4007	EMBRAER SA SPON ADR ADR	0.004%	90.401%
4008	POWER FINANCE C	0.004%	90.406%
4009	NOLATO AB	0.004%	90.410%
4010	AVISTA CORP	0.004%	90.415%
4011	DRAX GROUP PLC	0.004%	90.419%
4012	FED SIGNAL CORP	0.004%	90.424%
4013	APOLLO TYRES	0.004%	90.428%
4014	AG GROWTH INTER	0.004%	90.432%
4015	BDO UNIBANK INC	0.004%	90.437%
4016	GPO FIN INBURSA	0.004%	90.441%
4017	CTS EVENTIM	0.004%	90.446%
4018	CHICAGO BRIDGE	0.004%	90.450%
4019	KONINKLIJKE BAM	0.004%	90.455%
4020	ALUMINIUM CORP	0.004%	90.459%
4021	DAIICHI KOSHO C	0.004%	90.464%
4022	MITIE GROUP	0.004%	90.468%
4023	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	90.472%
4024	DEAN FOODS CO COMMON STOCK USD.01	0.004%	90.477%
4025	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.004%	90.481%
4026	JD.COM INC ADR ADR USD.00002	0.004%	90.486%
4027	FUTURE LAND DEV	0.004%	90.490%
4028	RATIONAL	0.004%	90.495%
4029	SAWAI PHARM CO	0.004%	90.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4030	EMPRESAS CMPC S	0.004%	90.503%
4031	KEIHAN ELECTRIC	0.004%	90.508%
4032	SIXT SE PFD	0.004%	90.512%
4033	CONMED CORP COMMON STOCK USD.01	0.004%	90.517%
4034	LG INNOTEK CO	0.004%	90.521%
4035	HERA	0.004%	90.526%
4036	SAMSUNG SECS CO	0.004%	90.530%
4037	GRAINCORP LTD	0.004%	90.534%
4038	YAGEO CORP	0.004%	90.539%
4039	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.543%
4040	AMC NETWORKS INC A COMMON STOCK	0.004%	90.548%
4041	BAIC MOTOR CORP	0.004%	90.552%
4042	FIBRIA CELULOSE	0.004%	90.556%
4043	EULER & HERMES	0.004%	90.561%
4044	SPIRE INC COMMON STOCK USD1.0	0.004%	90.565%
4045	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	90.570%
4046	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.004%	90.574%
4047	CHINA LIFE INSURANCE CO ADR ADR	0.004%	90.578%
4048	SUN PHARMACEUTI	0.004%	90.583%
4049	BHP BILLITON LTD SPON ADR ADR	0.004%	90.587%
4050	CHESAPEAKE LODG	0.004%	90.592%
4051	GOLDEN RESORTS	0.004%	90.596%
4052	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	90.600%
4053	LUZERNER KTBK	0.004%	90.605%
4054	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	90.609%
4055	JAMES RIVER GRO	0.004%	90.613%
4056	GRAY TELEVISION INC COMMON STOCK	0.004%	90.618%
4057	TUPRAS-TURKIYE	0.004%	90.622%
4058	FOXCONN TECHNOL	0.004%	90.627%
4059	RYOSAN CO	0.004%	90.631%
4060	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	90.635%
4061	HAIER ELECTRONI	0.004%	90.640%
4062	STANLEY ELECTRI	0.004%	90.644%
4063	EXTERRAN CORP COMMON STOCK USD.01	0.004%	90.649%
4064	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	90.653%
4065	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.657%
4066	SEOUL SEMICONDU	0.004%	90.662%
4067	UNIQA INSURANCE	0.004%	90.666%
4068	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	90.670%
4069	UNIPRES CORP.	0.004%	90.675%
4070	ASHOK LEYLAND	0.004%	90.679%
4071	MELCO INTERNATI	0.004%	90.683%
4072	JAPAN STEEL WOR	0.004%	90.688%
4073	EDP RENOVAVEIS	0.004%	90.692%
4074	INGEVITY CORP COMMON STOCK USD.01	0.004%	90.697%
4075	ORKLA ASA	0.004%	90.701%
4076	ARCH COAL INC A COMMON STOCK USD.01	0.004%	90.705%
4077	INDEPENDENCE GR	0.004%	90.710%
4078	MIRACA HOLDIN	0.004%	90.714%
4079	CFE	0.004%	90.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4080	RAMBUS INC	0.004%	90.723%
4081	MARINE HARVEST	0.004%	90.727%
4082	SIAS SPA	0.004%	90.731%
4083	FIRST PACIFIC C	0.004%	90.735%
4084	DERICHEBOURG	0.004%	90.740%
4085	GLOBAL NET LEASE INC REIT USD.01	0.004%	90.744%
4086	MAPLETREE INDUS	0.004%	90.748%
4087	HEALTHCARE SERV	0.004%	90.753%
4088	ASICS CORP	0.004%	90.757%
4089	TOMY CO LTD	0.004%	90.761%
4090	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	90.766%
4091	EQUATORIAL ENER	0.004%	90.770%
4092	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	90.774%
4093	UNIBET GROUP PL	0.004%	90.779%
4094	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	90.783%
4095	CHINA AIRLINES	0.004%	90.787%
4096	1ST SOURCE CORP COMMON STOCK	0.004%	90.791%
4097	AIR NEW ZEALAND	0.004%	90.796%
4098	ORIENTAL LAND C	0.004%	90.800%
4099	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.804%
4100	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	90.809%
4101	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	90.813%
4102	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	90.817%
4103	TELEFONICA DEUT	0.004%	90.821%
4104	SUN TV NETWORK	0.004%	90.826%
4105	DFDS A/S	0.004%	90.830%
4106	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	90.834%
4107	SPORTS DIRECT I	0.004%	90.839%
4108	JSR CORPORATION	0.004%	90.843%
4109	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	90.847%
4110	SAVILLS PLC	0.004%	90.851%
4111	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	90.856%
4112	SMILES SA	0.004%	90.860%
4113	KUMBA IRON ORE	0.004%	90.864%
4114	K-REIT ASIA	0.004%	90.869%
4115	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.004%	90.873%
4116	YAMATAKE CORP Y	0.004%	90.877%
4117	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	90.881%
4118	ALAMO GROUP INC	0.004%	90.886%
4119	KAYABA INDUSTRY	0.004%	90.890%
4120	LATAM AIRLINES GROUP SP ADR ADR	0.004%	90.894%
4121	NIPPON SHOKUBAI	0.004%	90.898%
4122	HTC CORP COMMON	0.004%	90.903%
4123	SCORPIO TANKERS	0.004%	90.907%
4124	MERRY ELECTRONI	0.004%	90.911%
4125	ARROW ELECTRONI	0.004%	90.915%
4126	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	90.920%
4127	DEWAN HOUSING F	0.004%	90.924%
4128	HAZAMA CORP(NEW	0.004%	90.928%
4129	HAW PAR CORP LT	0.004%	90.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4130	INNOVIVA INC COMMON STOCK	0.004%	90.937%
4131	NORDEA BANK AB	0.004%	90.941%
4132	OAO ROSNEFT OIL	0.004%	90.945%
4133	SHIMACHU CO	0.004%	90.949%
4134	KORIAN	0.004%	90.954%
4135	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	90.958%
4136	KEYENCE CORP	0.004%	90.962%
4137	MODINE MFG CO	0.004%	90.966%
4138	ANDRITZ AG	0.004%	90.970%
4139	TOTVS SA	0.004%	90.975%
4140	VEON LTD ADR	0.004%	90.979%
4141	BRITVIC	0.004%	90.983%
4142	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	90.987%
4143	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	90.992%
4144	TERUMO CORP	0.004%	90.996%
4145	SIEGFRIED HOLDI	0.004%	91.000%
4146	HANWA CO	0.004%	91.004%
4147	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	91.008%
4148	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.013%
4149	DHX MEDIA LTD	0.004%	91.017%
4150	AF AB	0.004%	91.021%
4151	KANSAI ELEC POW	0.004%	91.025%
4152	CHINA CONCH VEN	0.004%	91.029%
4153	TAIYO NIPPON SA	0.004%	91.034%
4154	KOKUYO CO	0.004%	91.038%
4155	SHRIRAM TRANSP	0.004%	91.042%
4156	INVESTEC LIMITE	0.004%	91.046%
4157	FUJITSU GENERAL	0.004%	91.050%
4158	BAJAJ FINANCE L	0.004%	91.055%
4159	A2A SPA	0.004%	91.059%
4160	ALEXANDERS INC	0.004%	91.063%
4161	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	91.067%
4162	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.071%
4163	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.076%
4164	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.080%
4165	NUFARM	0.004%	91.084%
4166	ANIMA HOLDING S	0.004%	91.088%
4167	LINTEC CORP	0.004%	91.092%
4168	TERRENO REALTY CORP REIT USD.01	0.004%	91.096%
4169	ADVANCED	0.004%	91.101%
4170	SARAS SPA	0.004%	91.105%
4171	D'IETEREN TRADI	0.004%	91.109%
4172	EMPRESAS COPEC	0.004%	91.113%
4173	BIG YELLOW GROU	0.004%	91.117%
4174	MR PRICE GROUP	0.004%	91.121%
4175	AIRPORTS OF THA	0.004%	91.126%
4176	ARCADIS NV	0.004%	91.130%
4177	MANDO CORPORATI	0.004%	91.134%
4178	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	91.138%
4179	DET N O A	0.004%	91.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4180	BHP BILLITON FI	0.004%	91.146%
4181	PFEIFFER VAC TE	0.004%	91.151%
4182	FUJI OIL CO	0.004%	91.155%
4183	GALLIFORD TRY P	0.004%	91.159%
4184	KT & G	0.004%	91.163%
4185	TOKAI TOKYO SEC	0.004%	91.167%
4186	WOONGJIN COWAY	0.004%	91.171%
4187	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	91.175%
4188	OUTOTEC OYJ	0.004%	91.180%
4189	NIHON PARKERIZI	0.004%	91.184%
4190	ACERINOX SA	0.004%	91.188%
4191	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.192%
4192	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.196%
4193	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	91.200%
4194	ULTRA ELECTRONI	0.004%	91.204%
4195	PROMOTORA Y OPE	0.004%	91.208%
4196	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.213%
4197	DELTIC TIMBER	0.004%	91.217%
4198	JAPAN EXCELLENT	0.004%	91.221%
4199	WACKER CONSTRUC	0.004%	91.225%
4200	COM2US CORPORAT	0.004%	91.229%
4201	ERG SPA	0.004%	91.233%
4202	HAITIAN INTL HL	0.004%	91.237%
4203	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	91.241%
4204	SAPURAKENCANA P	0.004%	91.245%
4205	SIXT AG	0.004%	91.250%
4206	RATOS AB-B SHS	0.004%	91.254%
4207	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	91.258%
4208	IMERYS SA	0.004%	91.262%
4209	NISSAN CHEMICAL	0.004%	91.266%
4210	ASHMORE GROUP	0.004%	91.270%
4211	LG&E & KU ENERG	0.004%	91.274%
4212	MORI TRUST SOGO	0.004%	91.278%
4213	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.282%
4214	DRILLISCH AG	0.004%	91.286%
4215	BOLSAS Y MERCAD	0.004%	91.290%
4216	PNM RESOURCES I	0.004%	91.294%
4217	ILUKA RESOURCES	0.004%	91.299%
4218	UNIT CORP	0.004%	91.303%
4219	CHUBU ELEC POWE	0.004%	91.307%
4220	HINDUSTAN PETRO	0.004%	91.311%
4221	BR MALLS PARTIC	0.004%	91.315%
4222	MITSUBISHI MOTO	0.004%	91.319%
4223	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.323%
4224	CHASE CORP COMMON STOCK USD.1	0.004%	91.327%
4225	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.331%
4226	KRUNG THAI BNK	0.004%	91.335%
4227	INTRUM JUSTITIA	0.004%	91.339%
4228	TOYO INK MFG CO	0.004%	91.343%
4229	AEON FINANCIAL	0.004%	91.347%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4230	TAIWAN HON CHUA	0.004%	91.351%
4231	AMANO CORPORATI	0.004%	91.355%
4232	WEIS MARKETS IN	0.004%	91.359%
4233	Denison Mines C	0.004%	91.363%
4234	CHINA RESOURCES	0.004%	91.367%
4235	SFS GROUP AG	0.004%	91.372%
4236	PIRAMAL ENTERPR	0.004%	91.376%
4237	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.380%
4238	TOPRE CORPORATI	0.004%	91.384%
4239	BCO SANTANDER-C	0.004%	91.388%
4240	ACER INC	0.004%	91.392%
4241	CHINA PACIFIC I	0.004%	91.396%
4242	ANGLOVAAL MININ	0.004%	91.400%
4243	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.004%	91.404%
4244	TODA CORP	0.004%	91.408%
4245	EICHER MOTORS	0.004%	91.412%
4246	TOWER SEMICONDU	0.004%	91.416%
4247	HALFORDS GROUP	0.004%	91.420%
4248	CHINA RAILWAY C	0.004%	91.424%
4249	KEIYO BANK	0.004%	91.428%
4250	AARHUSKARLSHAMN	0.004%	91.432%
4251	SOEXHO ALLIANC	0.004%	91.436%
4252	KEMET CORP	0.004%	91.440%
4253	HANNSTAR DISPLA	0.004%	91.444%
4254	ENTERPRISE INNS	0.004%	91.448%
4255	COHU INC COMMON STOCK USD1.0	0.004%	91.452%
4256	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.004%	91.456%
4257	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.460%
4258	TOKYU CORP	0.004%	91.464%
4259	CITY DEVELOPMEN	0.004%	91.468%
4260	DURATEX SA	0.004%	91.472%
4261	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	91.476%
4262	KONINKLIJKE WES	0.004%	91.480%
4263	OKUMA CORP	0.004%	91.484%
4264	FUYO GENERAL LE	0.004%	91.488%
4265	BLACKPEARL RESO	0.004%	91.492%
4266	FNFV GROUP TRACKING STK USD.0001	0.004%	91.496%
4267	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.500%
4268	NAGOYA RAILROAD	0.004%	91.504%
4269	STROER OUT-OF-H	0.004%	91.508%
4270	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	91.512%
4271	CHEUNG KONG INF	0.004%	91.516%
4272	HANNOVER RUECKV	0.004%	91.520%
4273	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	91.524%
4274	MALAYSIA AIRPOR	0.004%	91.528%
4275	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	91.532%
4276	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.536%
4277	EPISTAR CORP	0.004%	91.539%
4278	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.004%	91.543%
4279	SA DES CEMENTS	0.004%	91.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4280	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.551%
4281	KOREAN AIR LINE	0.004%	91.555%
4282	SCRIPPS NETWORK	0.004%	91.559%
4283	EMMI AG	0.004%	91.563%
4284	KCC CORP	0.004%	91.567%
4285	OPEN HOUSE CO L	0.004%	91.571%
4286	AMERISAFE INC COMMON STOCK USD.01	0.004%	91.575%
4287	CBIZ INC COMMON STOCK USD.01	0.004%	91.579%
4288	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.583%
4289	HORIBA	0.004%	91.587%
4290	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	91.591%
4291	TECAN AG	0.004%	91.595%
4292	CARSALES.COM LT	0.004%	91.599%
4293	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	91.603%
4294	CAP SA	0.004%	91.607%
4295	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	91.611%
4296	GENUS PLC	0.004%	91.614%
4297	TURK HAVA YOLLA	0.004%	91.618%
4298	DIEBOLD INC	0.004%	91.622%
4299	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.626%
4300	METSA BOARD	0.004%	91.630%
4301	MRV ENGENHARIA	0.004%	91.634%
4302	KYOWA EXEO CORP	0.004%	91.638%
4303	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.642%
4304	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.646%
4305	BUREAU VERITAS	0.004%	91.650%
4306	DIASORIN SPA EU	0.004%	91.654%
4307	HOCHTIEF AG	0.004%	91.658%
4308	SIDERURGICA NAC	0.004%	91.661%
4309	TAL EDUCATION GROUP ADR ADR	0.004%	91.665%
4310	TADANO	0.004%	91.669%
4311	JSE LTD	0.004%	91.673%
4312	SHOPPING CENTRE	0.004%	91.677%
4313	SUMITOMO BAKELI	0.004%	91.681%
4314	ILIAD	0.004%	91.685%
4315	CBL & ASSOC PRO	0.004%	91.689%
4316	HAITONG SECURIT	0.004%	91.693%
4317	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	91.696%
4318	ECONOCOM GROUP	0.004%	91.700%
4319	MAPLETREE GREAT	0.004%	91.704%
4320	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.708%
4321	GAMUDA BERHAD	0.004%	91.712%
4322	ENERGY DEVELOP	0.004%	91.716%
4323	DOOSAN INFRACOR	0.004%	91.720%
4324	DAVIDE CAMPARI-	0.004%	91.724%
4325	CHINA LIFE INS	0.004%	91.727%
4326	ASSECO POLAND S	0.004%	91.731%
4327	LION CORP	0.004%	91.735%
4328	WALSIN LIHWA CO	0.004%	91.739%
4329	SWEDISH MATCH C	0.004%	91.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4330	OLYMPUS OPTICAL	0.004%	91.747%
4331	GAMESA CORP TEC	0.004%	91.751%
4332	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.754%
4333	DINEQUITY INC	0.004%	91.758%
4334	ASM PACIFIC TEC	0.004%	91.762%
4335	SOUTH INDIA BAN	0.004%	91.766%
4336	KUMAGAI GUMI CO	0.004%	91.770%
4337	NIPPON HODO CO	0.004%	91.774%
4338	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.778%
4339	WELBILT INC COMMON STOCK USD.01	0.004%	91.781%
4340	HEXPOL AB	0.004%	91.785%
4341	SANKYO CO LTD	0.004%	91.789%
4342	mitsubishi logi	0.004%	91.793%
4343	MATERION CORP COMMON STOCK	0.004%	91.797%
4344	NOMURA RESEARCH	0.004%	91.801%
4345	WONIK IPS CO LT	0.004%	91.804%
4346	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.808%
4347	BOBST GROUP AG	0.004%	91.812%
4348	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.004%	91.816%
4349	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.820%
4350	AICA KOGYO CO	0.004%	91.824%
4351	GPO CATALANA OC	0.004%	91.827%
4352	VALE SA SP ADR ADR	0.004%	91.831%
4353	TURKIYE VAKIFLA	0.004%	91.835%
4354	KOREA LIFE INSU	0.004%	91.839%
4355	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	91.843%
4356	ROHTO PHARM	0.004%	91.846%
4357	SCANSOURCE INC COMMON STOCK	0.004%	91.850%
4358	EDELWEISS FIN S	0.004%	91.854%
4359	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.858%
4360	SAN IN GODO BAN	0.004%	91.862%
4361	ALMACENES EXITO	0.004%	91.866%
4362	WEST JAPAN RAIL	0.004%	91.869%
4363	EVERTZ TECHNOLO	0.004%	91.873%
4364	ARCBEST CORP COMMON STOCK USD.01	0.004%	91.877%
4365	SCANA CORP COMMON STOCK	0.004%	91.881%
4366	STEADFAST GROUP	0.004%	91.885%
4367	ITAU UNIBANCO H	0.004%	91.888%
4368	EBRO FOODS SA	0.004%	91.892%
4369	ENEL CHILE SA ADR	0.004%	91.896%
4370	UNDER ARMOUR IN	0.004%	91.900%
4371	VALORA HOLDING	0.004%	91.904%
4372	AKER ASA	0.004%	91.907%
4373	KIYO BANK	0.004%	91.911%
4374	FLIGHT CENTRE L	0.004%	91.915%
4375	NAGACORP LTD	0.004%	91.919%
4376	COMFORTDELGRO C	0.004%	91.922%
4377	PAZ OIL CO LTD	0.004%	91.926%
4378	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.930%
4379	ST JOE CO/THE COMMON STOCK	0.004%	91.934%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4380	RIO TINTO PLC	0.004%	91.938%
4381	JENOPTIK AG	0.004%	91.941%
4382	SLIGRO FOOD GRO	0.004%	91.945%
4383	NACHI-FUJIKOSHI	0.004%	91.949%
4384	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	91.953%
4385	SANDS CHINA LTD	0.004%	91.956%
4386	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.960%
4387	RELIANCE CAPITA	0.004%	91.964%
4388	HYUNDAI DS,NEW	0.004%	91.968%
4389	LONDOMETRIC PR	0.004%	91.971%
4390	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.975%
4391	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.979%
4392	HITACHI TRNSPT	0.004%	91.983%
4393	NTHN STAR RES L	0.004%	91.986%
4394	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	91.990%
4395	BHARAT HEAVY EL	0.004%	91.994%
4396	ACORDA THERAPEU	0.004%	91.998%
4397	CAPELLA EDUCATI	0.004%	92.001%
4398	OCI COMPANY LTD	0.004%	92.005%
4399	APA GROUP	0.004%	92.009%
4400	TREND MICRO INC	0.004%	92.013%
4401	FUJI MACHINE MF	0.004%	92.016%
4402	LONKING HOLDING	0.004%	92.020%
4403	SING AIRP TRM S	0.004%	92.024%
4404	MIZRAHI TEFAHOT	0.004%	92.028%
4405	SINOTRANS LIMIT	0.004%	92.031%
4406	NCISOFT CORPN	0.004%	92.035%
4407	ASSURA PLC	0.004%	92.039%
4408	LEROY SEAFOOD G	0.004%	92.042%
4409	PGT INC	0.004%	92.046%
4410	GENTING INTERNA	0.004%	92.050%
4411	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	92.054%
4412	SIAM CEMENT PCL	0.004%	92.057%
4413	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	92.061%
4414	POLY HONG KONG	0.004%	92.065%
4415	AUTONEUM HOLDIN	0.004%	92.068%
4416	TERANGA GOLD CO	0.004%	92.072%
4417	WR GRACE + CO COMMON STOCK USD.01	0.004%	92.076%
4418	GREENTOWN CHINA	0.004%	92.080%
4419	DUSKIN CO LTD	0.004%	92.083%
4420	MARSHALLS PLC	0.004%	92.087%
4421	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	92.091%
4422	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	92.094%
4423	DAH SING BANKIN	0.004%	92.098%
4424	HANSTEEN HOLDIN	0.004%	92.102%
4425	AVICHINA INDUST	0.004%	92.106%
4426	LAMAR ADVERTISING CO A REIT USD.001	0.004%	92.109%
4427	VIDRALA S.A.	0.004%	92.113%
4428	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	92.117%
4429	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	92.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4430	BANCO COMERCIAL	0.004%	92.124%
4431	RINGKJOEBING LA	0.004%	92.128%
4432	LIBERTY HLDGS	0.004%	92.131%
4433	AVANGRID INC COMMON STOCK USD.01	0.004%	92.135%
4434	HEICO CORP	0.004%	92.139%
4435	MORGAN ADVANCE	0.004%	92.142%
4436	KEWPIE CORP	0.004%	92.146%
4437	IPSOS	0.004%	92.150%
4438	FAR EASTONE TEL	0.004%	92.154%
4439	KNOLL INC COMMON STOCK USD.01	0.004%	92.157%
4440	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	92.161%
4441	GUANGDONG INVES	0.004%	92.165%
4442	WORKSPACE GROUP	0.004%	92.168%
4443	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	92.172%
4444	CHINA RESOURCES	0.004%	92.176%
4445	CAVIUM INC COMMON STOCK USD.001	0.004%	92.179%
4446	MEIJI HOLDINGS	0.004%	92.183%
4447	GPO TELEVISA	0.004%	92.187%
4448	CAPITAL & COUNT	0.004%	92.190%
4449	KADANT INC COMMON STOCK USD.01	0.004%	92.194%
4450	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	92.198%
4451	NIPPON SEIKI CO	0.004%	92.201%
4452	US CONCRETE INC COMMON STOCK USD.001	0.004%	92.205%
4453	BRAIT SA	0.004%	92.209%
4454	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	92.212%
4455	LYDALL INC COMMON STOCK USD.1	0.004%	92.216%
4456	MERCK & CO INC	0.004%	92.220%
4457	LAKELAND BANCORP INC COMMON STOCK	0.004%	92.223%
4458	NETWORK HEALTHC	0.004%	92.227%
4459	MEIKO ELECTRONI	0.004%	92.231%
4460	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	92.234%
4461	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	92.238%
4462	TAG TEGERNSEE I	0.004%	92.242%
4463	BANCO SANTANDER	0.004%	92.245%
4464	HOME PRODUCT CE	0.004%	92.249%
4465	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	92.253%
4466	TENNANT CO	0.004%	92.256%
4467	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	92.260%
4468	FP CORP	0.004%	92.264%
4469	AZIMUT HOLDOING	0.004%	92.267%
4470	YAMATO KOGYO CO	0.004%	92.271%
4471	BLACKBAUD INC	0.004%	92.274%
4472	SHINSEGAE DEPT	0.004%	92.278%
4473	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	92.282%
4474	BANREGIO GRUPO	0.004%	92.285%
4475	BANCO DE CHILE ADR ADR	0.004%	92.289%
4476	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	92.293%
4477	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.296%
4478	IWATANI INTL CO	0.004%	92.300%
4479	MAHINDRA & MAHI	0.004%	92.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4480	TELECOM ITALIA	0.004%	92.307%
4481	AFRICA OIL CORP	0.004%	92.311%
4482	KELLY SERVICES	0.004%	92.314%
4483	TARKETT SA	0.004%	92.318%
4484	SINO-AMERICAN S	0.004%	92.322%
4485	OCLARO INC COMMON STOCK USD.01	0.004%	92.325%
4486	KRONES AG	0.004%	92.329%
4487	KOREAN REINSURA	0.004%	92.332%
4488	GLATFELTER(PH)C	0.004%	92.336%
4489	DAH SING FINANC	0.004%	92.340%
4490	SAF-HOLLAND SA	0.004%	92.343%
4491	CJ CORP.	0.004%	92.347%
4492	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	92.350%
4493	ARVIND LTD	0.004%	92.354%
4494	MONCLER SPA	0.004%	92.358%
4495	PORT OF TAURANG	0.004%	92.361%
4496	AEROPORTS DE PA	0.004%	92.365%
4497	SANOMA OYJ	0.004%	92.369%
4498	SKYWORTH DIGITA	0.004%	92.372%
4499	ST MODWEN PROPS	0.004%	92.376%
4500	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	92.379%
4501	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	92.383%
4502	NIHON M&A CENTE	0.004%	92.387%
4503	REALTEK SEMICON	0.004%	92.390%
4504	TENAGA NASIONL	0.004%	92.394%
4505	THAI MILITARY B	0.004%	92.397%
4506	EFG INTERNATION	0.004%	92.401%
4507	ITAU CORPBANCA	0.004%	92.404%
4508	NEWS CORP CLASS B COMMON STOCK	0.004%	92.408%
4509	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	92.412%
4510	SPAR NORD BANK	0.004%	92.415%
4511	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	92.419%
4512	CITIC SECURITIE	0.004%	92.422%
4513	ITC LTD	0.004%	92.426%
4514	BOINGO WIRELESS INC COMMON STOCK	0.004%	92.430%
4515	GUANGZHOU AUTOM	0.004%	92.433%
4516	ST GALLER KTBK	0.004%	92.437%
4517	ANDERSONS INC/THE COMMON STOCK	0.004%	92.440%
4518	NICHIAS CORP	0.004%	92.444%
4519	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.004%	92.447%
4520	SSAB SVENSKT ST	0.004%	92.451%
4521	CHINA EVERBRIGH	0.004%	92.455%
4522	WIENER STAEDTIS	0.004%	92.458%
4523	KIMBERLY CLARK	0.004%	92.462%
4524	SURUGA BANK	0.004%	92.465%
4525	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	92.469%
4526	ABIOMED INC COMMON STOCK USD.01	0.004%	92.472%
4527	TRICO BANCSHARES COMMON STOCK	0.004%	92.476%
4528	SOHGO SECURITY	0.004%	92.480%
4529	TELENET GROUP H	0.004%	92.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4530	HIGHWEALTH CONS	0.004%	92.487%
4531	ALFRESA HOLDING	0.004%	92.490%
4532	TURKIYE HALK	0.004%	92.494%
4533	CARA OPERATIONS	0.004%	92.497%
4534	TRIGANO	0.004%	92.501%
4535	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	92.504%
4536	DATATEC	0.004%	92.508%
4537	BAJAJ AUTO	0.004%	92.512%
4538	AOZORA BANK	0.004%	92.515%
4539	ONWARD KASHIYAM	0.004%	92.519%
4540	LCY CHEMICAL CO	0.004%	92.522%
4541	INSPERITY INC	0.004%	92.526%
4542	IPSEN	0.004%	92.529%
4543	TF ADNUBUSTRADO	0.004%	92.533%
4544	PZ CUSSONS PLC	0.004%	92.536%
4545	GPO CARSO SA DE	0.004%	92.540%
4546	STORNOWAY DIAMO	0.004%	92.543%
4547	CANWEL BUILDING	0.004%	92.547%
4548	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.550%
4549	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	92.554%
4550	IRPC PUBLIC CO	0.004%	92.558%
4551	JUROKU BANK	0.004%	92.561%
4552	CHENG SHIN RUBB	0.004%	92.565%
4553	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	92.568%
4554	HISPANIA ACTIVO	0.004%	92.572%
4555	H.I.S.CO	0.004%	92.575%
4556	ACCELL GROUP	0.004%	92.579%
4557	NIPPON GAS CO L	0.004%	92.582%
4558	PAPA JOHN'S INT	0.004%	92.586%
4559	HORIZON NORTH L	0.004%	92.589%
4560	SPARTANNASH CO COMMON STOCK	0.004%	92.593%
4561	TOHO HOLDINGS C	0.004%	92.596%
4562	ASIANA AIRLINES	0.004%	92.600%
4563	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	92.603%
4564	SAMSUNG C&T COR	0.004%	92.607%
4565	NORTHAM PLATINU	0.004%	92.610%
4566	MACQUARIE KOREA	0.004%	92.614%
4567	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	92.617%
4568	ATWOOD OCEANICS	0.003%	92.621%
4569	FANUC	0.003%	92.624%
4570	FIELMANN AG	0.003%	92.628%
4571	PREMIER INVESTM	0.003%	92.631%
4572	ELECTA AB B SHS	0.003%	92.635%
4573	PARADE TECHNOLO	0.003%	92.638%
4574	BEACH PETROLEUM	0.003%	92.642%
4575	ITEQ CORP	0.003%	92.645%
4576	HITACHI HIGH-TE	0.003%	92.649%
4577	DON QUIJOTE	0.003%	92.652%
4578	SHIP HEALTHCARE	0.003%	92.656%
4579	CHINA ZHONGWANG	0.003%	92.659%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4580	HYAKUGO BANK(10	0.003%	92.663%
4581	GRIFFON CORP COMMON STOCK USD.25	0.003%	92.666%
4582	OUTFRONT MEDIA INC REIT USD.01	0.003%	92.669%
4583	ALLIANCE FINANC	0.003%	92.673%
4584	MARUICHI STL TU	0.003%	92.676%
4585	JUBILANT LIFE S	0.003%	92.680%
4586	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	92.683%
4587	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	92.687%
4588	CROWN LTD.	0.003%	92.690%
4589	NINTENDO CO	0.003%	92.694%
4590	KINDEN CORPORAT	0.003%	92.697%
4591	SHUI ON LAND LT	0.003%	92.701%
4592	FABEGE AB	0.003%	92.704%
4593	BANCA IFIS	0.003%	92.708%
4594	PRIMAX ELECTRON	0.003%	92.711%
4595	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	92.714%
4596	VAKRANGEE LTD	0.003%	92.718%
4597	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	92.721%
4598	IMPLENIA AG	0.003%	92.725%
4599	SHIMA SEIKI MFG	0.003%	92.728%
4600	DAIRY CREST GRO	0.003%	92.732%
4601	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	92.735%
4602	SIBANYE STILLWATER SPONS ADR ADR	0.003%	92.739%
4603	CHINA COAL ENER	0.003%	92.742%
4604	U-MING MARINE	0.003%	92.745%
4605	NANYA TECHNOLOG	0.003%	92.749%
4606	CALTEX AUSTRALI	0.003%	92.752%
4607	KING YUAN ELECT	0.003%	92.756%
4608	NEWRIVER REIT P	0.003%	92.759%
4609	MARSTON'S PLC	0.003%	92.763%
4610	DAETWYLER HOLDI	0.003%	92.766%
4611	CHINA RAILWAY G	0.003%	92.769%
4612	UTD ENGINEERS	0.003%	92.773%
4613	AECI	0.003%	92.776%
4614	HILL & SMITH HL	0.003%	92.780%
4615	SOCIETE BIC SA	0.003%	92.783%
4616	UNIPETROL	0.003%	92.787%
4617	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.790%
4618	SHINMAYWA INDS	0.003%	92.793%
4619	VTB BANK(JSC)	0.003%	92.797%
4620	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	92.800%
4621	CARETRUST REIT INC REIT USD.01	0.003%	92.804%
4622	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	92.807%
4623	NN INC COMMON STOCK USD.01	0.003%	92.810%
4624	ROBINSONS LAND	0.003%	92.814%
4625	KIER GROUP	0.003%	92.817%
4626	GROUPE FNAC	0.003%	92.821%
4627	ANDREW PELLER-A	0.003%	92.824%
4628	MONEYSUPERMARKE	0.003%	92.827%
4629	DLF LIMITED	0.003%	92.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4630	AGREE REALTY CORP REIT USD.0001	0.003%	92.834%
4631	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	92.838%
4632	TOKAI RIKA CO	0.003%	92.841%
4633	CANON MARKETING	0.003%	92.844%
4634	FRESNILLO PLC	0.003%	92.848%
4635	ORANGE SPON ADR ADR	0.003%	92.851%
4636	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	92.854%
4637	SHANGHAI PHARMA	0.003%	92.858%
4638	mitsui eng&ship	0.003%	92.861%
4639	OSAKA GAS CO	0.003%	92.865%
4640	OKI ELECTRIC IN	0.003%	92.868%
4641	MYCRONIC AB	0.003%	92.871%
4642	ORGANIZACI SORI	0.003%	92.875%
4643	OGAKI KYORITSU	0.003%	92.878%
4644	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	92.881%
4645	ATEA ASA	0.003%	92.885%
4646	CELLTRION INC K	0.003%	92.888%
4647	MYTILINEOS	0.003%	92.892%
4648	EVA AIRWAYS	0.003%	92.895%
4649	FINECOBANK BANC	0.003%	92.898%
4650	RAMSAY HEALTH C	0.003%	92.902%
4651	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	92.905%
4652	VIRTUSA CORP COMMON STOCK USD.01	0.003%	92.908%
4653	COMSYS HOLDINGS	0.003%	92.912%
4654	DELPHI ENERGY C	0.003%	92.915%
4655	PETKIM	0.003%	92.918%
4656	SACYR SA	0.003%	92.922%
4657	HYUNDAI WIA COR	0.003%	92.925%
4658	CUMMINS INDIA	0.003%	92.929%
4659	WOORI INVESTMEN	0.003%	92.932%
4660	IMAX CORP	0.003%	92.935%
4661	KANEMATSU CORP	0.003%	92.939%
4662	B2W-CIA GLOBAL	0.003%	92.942%
4663	ROUND ONE CORP	0.003%	92.945%
4664	QUALITY CARE PROPERTIES REIT USD.01	0.003%	92.949%
4665	SAFESTORE HOLDI	0.003%	92.952%
4666	MACQUARIE MEXIC	0.003%	92.955%
4667	ELITE MATERIAL	0.003%	92.959%
4668	EVOTEC OAI AG	0.003%	92.962%
4669	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	92.965%
4670	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	92.969%
4671	COSMAX INC	0.003%	92.972%
4672	SKC CO	0.003%	92.975%
4673	MINMETALS RES	0.003%	92.979%
4674	ITOHAM YONEKYU	0.003%	92.982%
4675	YELLOW PAGES LT	0.003%	92.985%
4676	NIPPON STEEL	0.003%	92.989%
4677	UNI-PRESIDENT C	0.003%	92.992%
4678	GRAND PACIF PET	0.003%	92.995%
4679	WESTPAC BANKING	0.003%	92.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4680	INVINCIBLE INVE	0.003%	93.002%
4681	INVESTMENT TECH	0.003%	93.005%
4682	MISUMI CORPORAT	0.003%	93.009%
4683	BIOCON	0.003%	93.012%
4684	CHINA SYNTH RUB	0.003%	93.015%
4685	BAJAJ AUTO LTD	0.003%	93.019%
4686	FRUTAROM	0.003%	93.022%
4687	JAIN IRRIGATION	0.003%	93.025%
4688	TURK SISE VE CA	0.003%	93.029%
4689	STARTS CORP INC	0.003%	93.032%
4690	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.035%
4691	CHINA OILFIELD	0.003%	93.039%
4692	SERIA CO LTD	0.003%	93.042%
4693	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	93.045%
4694	NORTH PACIFIC B	0.003%	93.048%
4695	MATSUMOTOKIYOSH	0.003%	93.052%
4696	IMMOFINANZ IMMO	0.003%	93.055%
4697	HOMESTREET INC COMMON STOCK	0.003%	93.058%
4698	MEGMILK SNOW BR	0.003%	93.062%
4699	SUMCO CORPORATI	0.003%	93.065%
4700	SHIONOGI & CO	0.003%	93.068%
4701	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.072%
4702	AGFA GEVAERT NV	0.003%	93.075%
4703	ANGANG NEW STEE	0.003%	93.078%
4704	ESPRIT HOLDINGS	0.003%	93.081%
4705	FIDESA	0.003%	93.085%
4706	GIAANT MFG CO	0.003%	93.088%
4707	LOTTE SHOPPING	0.003%	93.091%
4708	UNILEVER NV	0.003%	93.095%
4709	TCC HONG KONG C	0.003%	93.098%
4710	TSUBAKIMOTO CHA	0.003%	93.101%
4711	INFICON HOLDING	0.003%	93.104%
4712	BONAVA AB - B S	0.003%	93.108%
4713	ABAXIS INC COMMON STOCK	0.003%	93.111%
4714	PANALPINA WELT	0.003%	93.114%
4715	ASANKO GOLD INC	0.003%	93.117%
4716	ALM. BRAND	0.003%	93.121%
4717	CHINA LONGYUAN	0.003%	93.124%
4718	ADVANCED INFO S	0.003%	93.127%
4719	CHINA ZHEGTONG	0.003%	93.131%
4720	BB SEGURIDADE P	0.003%	93.134%
4721	KAP IND HLDG LT	0.003%	93.137%
4722	KING'S TOWN BAN	0.003%	93.140%
4723	TIM PARTICIPA	0.003%	93.144%
4724	CHINA TRAVEL IN	0.003%	93.147%
4725	ODAKYU ELEC RLW	0.003%	93.150%
4726	HYSAN DEVELOPME	0.003%	93.153%
4727	KOREA ZINC	0.003%	93.157%
4728	TIANNENG POWER	0.003%	93.160%
4729	INDO TAMBANGRAY	0.003%	93.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4730	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	93.167%
4731	OKUMURA CORP	0.003%	93.170%
4732	MAINFREIGHT LTD	0.003%	93.173%
4733	ITOCHU TECHNO S	0.003%	93.176%
4734	SINOPEC SHANGHA	0.003%	93.180%
4735	DR REDDYS LABS	0.003%	93.183%
4736	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.186%
4737	BANK DANAMON PT	0.003%	93.189%
4738	INDUSTRIAL & IN	0.003%	93.193%
4739	YAMAZAKI BAKING	0.003%	93.196%
4740	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.199%
4741	HUNTING PLC	0.003%	93.202%
4742	COLGATE-PALM (I	0.003%	93.206%
4743	TAIWAN SEMICOND	0.003%	93.209%
4744	HEALTH AND HAPP	0.003%	93.212%
4745	HYPERMARCAS SA	0.003%	93.215%
4746	JOY CITY PROPER	0.003%	93.219%
4747	PT TAMBANG BATU	0.003%	93.222%
4748	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	93.225%
4749	SHIRE PLC ADR	0.003%	93.228%
4750	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.231%
4751	SINOPEC ENGINEE	0.003%	93.235%
4752	E INK HOLDINGS	0.003%	93.238%
4753	RYOHIN KEIKAKU	0.003%	93.241%
4754	XINYI SOLAR HOL	0.003%	93.244%
4755	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.248%
4756	CHINA BLUECHEMI	0.003%	93.251%
4757	C & C GROUP PLC	0.003%	93.254%
4758	FINNAIR	0.003%	93.257%
4759	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.261%
4760	MAXLINEAR INC COMMON STOCK	0.003%	93.264%
4761	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	93.267%
4762	MERITOR INC COMMON STOCK USD1.0	0.003%	93.270%
4763	GUARDIAN CAP GR	0.003%	93.273%
4764	PLDT INC	0.003%	93.277%
4765	MAKALOT INDUSTR	0.003%	93.280%
4766	HEIWA CORP	0.003%	93.283%
4767	BRASKEM SA	0.003%	93.286%
4768	BANG & OLUFSEN	0.003%	93.289%
4769	MABUCHI MOTOR C	0.003%	93.293%
4770	LG PHILIPS LCD	0.003%	93.296%
4771	MAPLETREE LOGIS	0.003%	93.299%
4772	CHENG LOONG	0.003%	93.302%
4773	WT MICROELECTRO	0.003%	93.306%
4774	KOMERI CO	0.003%	93.309%
4775	RELIANCE INDS-S	0.003%	93.312%
4776	EDION CORP	0.003%	93.315%
4777	JAPAN RENTAL HO	0.003%	93.318%
4778	PIGEON CORP	0.003%	93.322%
4779	AIR CHINA LTD	0.003%	93.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4780	PHARMERICA CORP COMMON STOCK USD.01	0.003%	93.328%
4781	BALKRISHNA INDS	0.003%	93.331%
4782	AUROBINDO PHARM	0.003%	93.334%
4783	CHINA HONGQIAO	0.003%	93.338%
4784	INVERSIONES AGU	0.003%	93.341%
4785	KINTETSU CORP	0.003%	93.344%
4786	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.347%
4787	BRF SA	0.003%	93.350%
4788	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.354%
4789	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.357%
4790	MEDIPAL HOLDING	0.003%	93.360%
4791	SHINSEI BANK	0.003%	93.363%
4792	TISCO FINANCIAL	0.003%	93.366%
4793	JERONIMO MARTIN	0.003%	93.370%
4794	SOHU.COM INC	0.003%	93.373%
4795	NOBIA AB NEW	0.003%	93.376%
4796	INDIA INFOLINE	0.003%	93.379%
4797	IOCHPE-MAXION	0.003%	93.382%
4798	INTERRENT REAL	0.003%	93.386%
4799	SCHNITZER STEEL	0.003%	93.389%
4800	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.392%
4801	UACJ CORP	0.003%	93.395%
4802	MASSMART HOLDIN	0.003%	93.398%
4803	RHONE-KLINIKUM	0.003%	93.401%
4804	CIA HERING	0.003%	93.405%
4805	TONGAAT-HULETT	0.003%	93.408%
4806	FULLSHARE HOLDI	0.003%	93.411%
4807	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.414%
4808	BANK MILLENIUM	0.003%	93.417%
4809	ADVANCED MICRO	0.003%	93.420%
4810	INDAH KIAT PULP	0.003%	93.424%
4811	COCA-COLA FEMSA	0.003%	93.427%
4812	TOYO SUISAN KAI	0.003%	93.430%
4813	JAPAN LIFELINE	0.003%	93.433%
4814	A2 MILK CO LTD	0.003%	93.436%
4815	MEDICLINIC INTE	0.003%	93.439%
4816	SHOWA CORP	0.003%	93.443%
4817	CAR INC	0.003%	93.446%
4818	POLYPIPE GROUP	0.003%	93.449%
4819	CHIN-POON INDL	0.003%	93.452%
4820	JB HI-FI	0.003%	93.455%
4821	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	93.458%
4822	DIAMOND OFFSHOR	0.003%	93.461%
4823	PZU GR	0.003%	93.465%
4824	EMAMI LTD	0.003%	93.468%
4825	AUTODESK INC	0.003%	93.471%
4826	NOS SGPS	0.003%	93.474%
4827	MUTHOOT FINANCE	0.003%	93.477%
4828	VTECH HLDGS	0.003%	93.480%
4829	GIMV NV	0.003%	93.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4830	QUIDEL CORP COMMON STOCK USD.001	0.003%	93.487%
4831	LISI	0.003%	93.490%
4832	RELO HOLDINGS I	0.003%	93.493%
4833	SUPERGROUP PLC	0.003%	93.496%
4834	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.499%
4835	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.502%
4836	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.505%
4837	QAO GAZPROM	0.003%	93.509%
4838	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	93.512%
4839	MAYORA INDAH	0.003%	93.515%
4840	COSAN SA INDUST	0.003%	93.518%
4841	BONDUELLE SCA	0.003%	93.521%
4842	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.524%
4843	STEEL AUTHORITY	0.003%	93.527%
4844	FENG TAY ENTRPR	0.003%	93.530%
4845	ASIA CEMENT	0.003%	93.533%
4846	CHINA GEN PLAST	0.003%	93.537%
4847	TOKYO SEIMITSU	0.003%	93.540%
4848	Ayala Land Inc	0.003%	93.543%
4849	IREN SPA	0.003%	93.546%
4850	MUSASHINO BANK	0.003%	93.549%
4851	MELEXIS	0.003%	93.552%
4852	PRIMARY HEALTH	0.003%	93.555%
4853	MAN WAH HOLDING	0.003%	93.558%
4854	TOMRA SYSTEMS A	0.003%	93.561%
4855	TOMTOM NV	0.003%	93.564%
4856	DIGNITY PLC	0.003%	93.568%
4857	HOKUETSU KISHU	0.003%	93.571%
4858	MAANSHAN IRON &	0.003%	93.574%
4859	TELSTRA CORP	0.003%	93.577%
4860	ASCOM HOLDING A	0.003%	93.580%
4861	BARITO PAC TBK	0.003%	93.583%
4862	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.586%
4863	TAIWAN FERTILIZ	0.003%	93.589%
4864	OBARA CORP	0.003%	93.592%
4865	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.595%
4866	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.598%
4867	SYDNEY AIRPORT	0.003%	93.601%
4868	FUKUYAMA TRANSP	0.003%	93.605%
4869	EXELIXIS INC	0.003%	93.608%
4870	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.611%
4871	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.614%
4872	BWP TRUST	0.003%	93.617%
4873	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.620%
4874	HYUNDAI DEVELOP	0.003%	93.623%
4875	GENTING MALAYSI	0.003%	93.626%
4876	PACIFIC BASIN S	0.003%	93.629%
4877	HARGREAVES LANS	0.003%	93.632%
4878	DCM JAPAN HOLDI	0.003%	93.635%
4879	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4880	NHN ENTERTAINME	0.003%	93.641%
4881	HEMFOSA FASTIGH	0.003%	93.644%
4882	PUNJAB NATIONAL	0.003%	93.647%
4883	FIRST BANCORP/NC COMMON STOCK	0.003%	93.651%
4884	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.654%
4885	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.657%
4886	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.660%
4887	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.663%
4888	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.666%
4889	FCC CO LTD	0.003%	93.669%
4890	TRADE ME LTD	0.003%	93.672%
4891	SANFILIPPO(JOHN	0.003%	93.675%
4892	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.678%
4893	VERBUND AG	0.003%	93.681%
4894	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	93.684%
4895	AUSTEVOLL SEAFO	0.003%	93.687%
4896	PETROCHINA COMP	0.003%	93.690%
4897	HITACHI ZOSEN C	0.003%	93.693%
4898	TOYOTA BOSHOKU	0.003%	93.696%
4899	ANSALDO STS SPA	0.003%	93.699%
4900	DAIO PAPER CORP	0.003%	93.702%
4901	HOSIDEN CORP	0.003%	93.705%
4902	MRF LTD	0.003%	93.708%
4903	SPX CORP COMMON STOCK USD.01	0.003%	93.711%
4904	PRESIDENT CHAIN	0.003%	93.714%
4905	UNIMICRON TECHN	0.003%	93.717%
4906	PC CONNECTION	0.003%	93.720%
4907	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.724%
4908	CRAMO OYJ B SHS	0.003%	93.727%
4909	HINDUSTAN LEVER	0.003%	93.730%
4910	TONG YANG INDUS	0.003%	93.733%
4911	BORREGAARD ASA	0.003%	93.736%
4912	ALLIED GROUP LT	0.003%	93.739%
4913	SIME DARBY BHD	0.003%	93.742%
4914	SAN MIGUEL CORP	0.003%	93.745%
4915	MORGUARD REAL E	0.003%	93.748%
4916	SINOTRUK HONG K	0.003%	93.751%
4917	MERCER INTL INC	0.003%	93.754%
4918	KERNEL HOLDING	0.003%	93.757%
4919	OKASAN SECURITI	0.003%	93.760%
4920	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.763%
4921	DUZONBIZON CO L	0.003%	93.766%
4922	CSR CORP	0.003%	93.769%
4923	EXEDY CORP	0.003%	93.772%
4924	CKD CORP	0.003%	93.775%
4925	KRUK SA	0.003%	93.778%
4926	BJ S RESTAURANTS INC COMMON STOCK	0.003%	93.781%
4927	TRAVELPORT WORL	0.003%	93.784%
4928	AEON REIT INVES	0.003%	93.787%
4929	PREMIER INVESTM	0.003%	93.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4930	AMUNDI SA	0.003%	93.793%
4931	APOLLO HOSPITAL	0.003%	93.796%
4932	SHANDONG WEIGAO	0.003%	93.799%
4933	AUSNET SERVICES	0.003%	93.802%
4934	ALIOR BANK SA	0.003%	93.805%
4935	TATA POWER CO L	0.003%	93.808%
4936	INDUTRADE AB	0.003%	93.811%
4937	SEVERSTAL GDR REG S GDR	0.003%	93.814%
4938	LINDT & SPRUENG	0.003%	93.817%
4939	DEUTZ AG	0.003%	93.820%
4940	SEIREN CO	0.003%	93.823%
4941	AVEVA GROUP PLC	0.003%	93.826%
4942	IMP DEL DES Y E	0.003%	93.829%
4943	FIRST INTER BK	0.003%	93.832%
4944	TRUE CORP PCL	0.003%	93.835%
4945	CHORUS LIMITED	0.003%	93.838%
4946	CHINA STHN AIRL	0.003%	93.840%
4947	CHARGEURS SA	0.003%	93.843%
4948	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.846%
4949	TAIWAN BUSINESS	0.003%	93.849%
4950	YANGARRA RESOUR	0.003%	93.852%
4951	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.855%
4952	INMOBILIARIA CO	0.003%	93.858%
4953	QUARTERHILL INC	0.003%	93.861%
4954	SYNTEL INC COMMON STOCK	0.003%	93.864%
4955	COMMUNITY HEALT	0.003%	93.867%
4956	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.870%
4957	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	93.873%
4958	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.876%
4959	AIRTAC INTERNAT	0.003%	93.879%
4960	ALS LTD	0.003%	93.882%
4961	FAR EAST INTL B	0.003%	93.885%
4962	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.888%
4963	SIMPLO TECHNOLO	0.003%	93.891%
4964	ZOETIS INC SR UNSECURED 02/18 1.875	0.003%	93.894%
4965	PIONEER FOODS L	0.003%	93.897%
4966	TOD'S SPA	0.003%	93.900%
4967	TATNEFT PAO SPONSORED ADR ADR	0.003%	93.903%
4968	PROSEGUR CIA DE	0.003%	93.906%
4969	KERRY LOGISTICS	0.003%	93.909%
4970	SINO LAND CO	0.003%	93.911%
4971	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.914%
4972	SEIBU HOLDINGS	0.003%	93.917%
4973	PHH CORP COMMON STOCK USD.01	0.003%	93.920%
4974	BEFIMMO SCA	0.003%	93.923%
4975	COMPUTACENTER P	0.003%	93.926%
4976	SPAREBANK 1 SR	0.003%	93.929%
4977	SECURITY BANK C	0.003%	93.932%
4978	AMOREPACIFIC GR	0.003%	93.935%
4979	INDUSTRIAS CH S	0.003%	93.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4980	SILTRONIC AG	0.003%	93.941%
4981	TOKYO OHKA KOGY	0.003%	93.944%
4982	TEC CORPORATION	0.003%	93.947%
4983	JC DECAUX SA	0.003%	93.950%
4984	ESURE GROUP PLC	0.003%	93.953%
4985	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.956%
4986	CIE AUTOMOTIVE	0.003%	93.958%
4987	HAMBORNER AG	0.003%	93.961%
4988	FOXCONN INTERNA	0.003%	93.964%
4989	SEMEN GRESIK	0.003%	93.967%
4990	SHIP FINANCE IN	0.003%	93.970%
4991	HOTA INDUSTRIAL	0.003%	93.973%
4992	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.976%
4993	CIMPRESS NV	0.003%	93.979%
4994	COMFORIA RESIDE	0.003%	93.982%
4995	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	93.985%
4996	ALSO HOLDING-RE	0.003%	93.988%
4997	FORTUNE REIT	0.003%	93.991%
4998	AAON INC COMMON STOCK USD.004	0.003%	93.994%
4999	SHIMANO INC	0.003%	93.996%
5000	CHARTER HALL	0.003%	93.999%
5001	LUKOIL PJSC- SP	0.003%	94.002%
5002	GPO IND BIMBO	0.003%	94.005%
5003	NEXON CO LTD	0.003%	94.008%
5004	CIA SANEAMENTO	0.003%	94.011%
5005	CHINA TRADITION	0.003%	94.014%
5006	SHIMAMURA CO	0.003%	94.017%
5007	NANKAI ELEC RAI	0.003%	94.020%
5008	DOOSAN HEAVY IN	0.003%	94.023%
5009	EREGLI DEMIR CE	0.003%	94.026%
5010	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	94.028%
5011	OKINAWA BANK	0.003%	94.031%
5012	ZAKLADY METALI	0.003%	94.034%
5013	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.037%
5014	VALOR CO LTD	0.003%	94.040%
5015	PETROFAC LTD	0.003%	94.043%
5016	Mobistar SA	0.003%	94.046%
5017	KOTAK MAHINDRA	0.003%	94.049%
5018	DREAM INDUSTRIA	0.003%	94.052%
5019	MAGELLAN FINANC	0.003%	94.055%
5020	PARMALAT S.P.A	0.003%	94.057%
5021	DEBENHAMS	0.003%	94.060%
5022	REGIS RESOURCES	0.003%	94.063%
5023	LINDAB INTL AB	0.003%	94.066%
5024	HYAKUJUSHI BANK	0.003%	94.069%
5025	U-BLOX AG	0.003%	94.072%
5026	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	94.075%
5027	EVRAZ PLC	0.003%	94.078%
5028	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.081%
5029	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	94.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5030	BURCKHARDT COMP	0.003%	94.086%
5031	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.089%
5032	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.092%
5033	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	94.095%
5034	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.098%
5035	CHINA SCE PROPE	0.003%	94.101%
5036	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.104%
5037	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	94.106%
5038	ENGIE BRASIL SA	0.003%	94.109%
5039	ACADIAN TIMBER	0.003%	94.112%
5040	ZCL COMPOSITES	0.003%	94.115%
5041	TAKARA SHUZO CO	0.003%	94.118%
5042	CHINA EVERBRIGH	0.003%	94.121%
5043	POSTNL	0.003%	94.124%
5044	GJENSIDIGE FORS	0.003%	94.127%
5045	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	94.129%
5046	GPO DE INVERSIO	0.003%	94.132%
5047	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.135%
5048	OKAMURA CORP	0.003%	94.138%
5049	NORTHGATE	0.003%	94.141%
5050	ZZZPRIMA MEAT P	0.003%	94.144%
5051	SUMITOMO WAREHO	0.003%	94.147%
5052	TELECOM ITALIA	0.003%	94.149%
5053	BALFOUR BEATTY	0.003%	94.152%
5054	ASTRONICS CORP COMMON STOCK USD.01	0.003%	94.155%
5055	SHIMADZU CORP	0.003%	94.158%
5056	EMEMORY TECHNOL	0.003%	94.161%
5057	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	94.164%
5058	REUNERT	0.003%	94.167%
5059	ASAHI INTECC CO	0.003%	94.169%
5060	EXIDE INDUSTRIE	0.003%	94.172%
5061	Rocky Mountain	0.003%	94.175%
5062	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.178%
5063	EZ TEC EMPREEND	0.003%	94.181%
5064	USS CO. LTD.	0.003%	94.184%
5065	COCA-COLA AMATI	0.003%	94.186%
5066	TOKYU REIT INC	0.003%	94.189%
5067	INDUSIND BANK	0.003%	94.192%
5068	RAMIRENT OYJ	0.003%	94.195%
5069	INDS BACHOCO SA	0.003%	94.198%
5070	AMBEV SA ADR ADR	0.003%	94.201%
5071	TEMBEC INC	0.003%	94.203%
5072	FISHER (JAMES)	0.003%	94.206%
5073	MERCIALYS	0.003%	94.209%
5074	ASATSU INC	0.003%	94.212%
5075	TOHOKU ELEC POW	0.003%	94.215%
5076	SENSHU IKEDA HL	0.003%	94.218%
5077	SPEEDWAY MOTORS	0.003%	94.220%
5078	FIRST NATIONAL	0.003%	94.223%
5079	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	94.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5080	CRAY INC COMMON STOCK USD.01	0.003%	94.229%
5081	THAI UNION GROU	0.003%	94.232%
5082	GOLD FIELDS LTD	0.003%	94.235%
5083	ASIA OPTICAL CO	0.003%	94.237%
5084	TONGDA GROUP HL	0.003%	94.240%
5085	INTERCONTINENTA	0.003%	94.243%
5086	SAUL CENTERS INC REIT USD.01	0.003%	94.246%
5087	GT CAPITAL HOLD	0.003%	94.249%
5088	SEVEN GROUP HLD	0.003%	94.252%
5089	TRANSPORT INTL	0.003%	94.254%
5090	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.257%
5091	RATHBONE BROTHE	0.003%	94.260%
5092	MULTIPLAN EMPRE	0.003%	94.263%
5093	BANCA GENERALI	0.003%	94.266%
5094	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.268%
5095	GS ENGINEERING	0.003%	94.271%
5096	DE'LONGHI SPA	0.003%	94.274%
5097	POONGSAN CORP(N	0.003%	94.277%
5098	HAP SENG CONSOL	0.003%	94.280%
5099	CREDITO VALTELL	0.003%	94.283%
5100	TRUEBLUE INC COMMON STOCK	0.003%	94.285%
5101	ZHAOJIN MINING	0.003%	94.288%
5102	KOLON INDUSTRIE	0.003%	94.291%
5103	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.294%
5104	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.297%
5105	RYOBI	0.003%	94.299%
5106	SYSMEX CORP	0.003%	94.302%
5107	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	94.305%
5108	BAVARIAN NORDIC	0.003%	94.308%
5109	DOOSAN CORP	0.003%	94.311%
5110	K12 INC COMMON STOCK USD.0001	0.003%	94.313%
5111	MITAC HOLDINGS	0.003%	94.316%
5112	AK STEEL HOLDIN	0.003%	94.319%
5113	SENKO CO	0.003%	94.322%
5114	MONMOUTH REAL E	0.003%	94.324%
5115	TAKKT AG	0.003%	94.327%
5116	JM FINANCIAL	0.003%	94.330%
5117	GOEASY LTD	0.003%	94.333%
5118	SERCOMM CORP	0.003%	94.336%
5119	CENTRAL GLASS C	0.003%	94.338%
5120	KINPO ELECTRONI	0.003%	94.341%
5121	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.344%
5122	CHINA OVERASEA	0.003%	94.347%
5123	NIHON UNISYS	0.003%	94.350%
5124	RIB SOFTWARE AG	0.003%	94.352%
5125	DOMINO'S PIZZA	0.003%	94.355%
5126	FUKUOKA REIT CO	0.003%	94.358%
5127	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.361%
5128	HOPSON DEVELOPM	0.003%	94.363%
5129	OPHIR ENERGY PL	0.003%	94.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5130	SEABRIDGE GOLD	0.003%	94.369%
5131	BANGCHAK CORP P	0.003%	94.372%
5132	UPC TECHNOLOGY	0.003%	94.374%
5133	TSOGO SUN HOLDI	0.003%	94.377%
5134	FUJITEC CO	0.003%	94.380%
5135	KELLER GROUP	0.003%	94.383%
5136	Meritz Fire & M	0.003%	94.386%
5137	AIRBOSS OF AMER	0.003%	94.388%
5138	NH HOTELES	0.003%	94.391%
5139	AIRASIA BHD	0.003%	94.394%
5140	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.397%
5141	AEGION CORP COMMON STOCK USD.01	0.003%	94.399%
5142	CHINA SOUTH CIT	0.003%	94.402%
5143	VEDANTA RESOURC	0.003%	94.405%
5144	MILLENNIUM&COPT	0.003%	94.408%
5145	TOBU RAILWAY CO	0.003%	94.410%
5146	AXCELIS TECHNOL	0.003%	94.413%
5147	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.416%
5148	ZARDOYA-OTIS	0.003%	94.419%
5149	JINRO LTD	0.003%	94.421%
5150	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.424%
5151	HAITONG INTL SE	0.003%	94.427%
5152	JIANGSU EXPRESS	0.003%	94.430%
5153	FUGRO NV-CVA	0.003%	94.432%
5154	EOH HOLDINGS LT	0.003%	94.435%
5155	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.438%
5156	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.440%
5157	KENDA RUBBER IN	0.003%	94.443%
5158	AUTOGRILL SPA	0.003%	94.446%
5159	FORTINET INC	0.003%	94.449%
5160	TOKYO ELEC POWE	0.003%	94.451%
5161	HENKEL KGAA-BEA	0.003%	94.454%
5162	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	94.457%
5163	COCOKARA FINE H	0.003%	94.460%
5164	KOREA LINE CORP	0.003%	94.462%
5165	DAEWOO INTERNAT	0.003%	94.465%
5166	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.468%
5167	KISSEI PHARM CO	0.003%	94.470%
5168	CANCOM SE	0.003%	94.473%
5169	POLSKIE GORNICT	0.003%	94.476%
5170	KANDENKO CO	0.003%	94.479%
5171	MAKINO MILLING	0.003%	94.481%
5172	CHOW SANG SANG	0.003%	94.484%
5173	ENCE ENERGIA	0.003%	94.487%
5174	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.489%
5175	TRANSM ALIANCA	0.003%	94.492%
5176	CAPCOM CO	0.003%	94.495%
5177	PARK 24 CO	0.003%	94.498%
5178	YUZHOU PROPERTI	0.003%	94.500%
5179	COPPER MTN MNG	0.003%	94.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5180	CORONATION FUND	0.003%	94.506%
5181	INTERROLL HOLDI	0.003%	94.508%
5182	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.511%
5183	KOENIG & BAUER	0.003%	94.514%
5184	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	94.516%
5185	ORTHOPIX INTL N	0.003%	94.519%
5186	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.522%
5187	JAPAN AVIATN EL	0.003%	94.525%
5188	DULUXGROUP LTD	0.003%	94.527%
5189	FUFENG GROUP LT	0.003%	94.530%
5190	COFACE SA	0.003%	94.533%
5191	JG SUMMIT HLDGS	0.003%	94.535%
5192	NOBLE CORP PLC	0.003%	94.538%
5193	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.541%
5194	COMTECH TELE CO	0.003%	94.543%
5195	SEMBCORP MARINE	0.003%	94.546%
5196	JGC CORP	0.003%	94.549%
5197	STONERIDGE INC COMMON STOCK	0.003%	94.551%
5198	CERVED INFORMAT	0.003%	94.554%
5199	SQUARE ENIX HOL	0.003%	94.557%
5200	TUNG HO STEEL E	0.003%	94.559%
5201	LIPPO KARAWACI	0.003%	94.562%
5202	THERATECHNOLOGI	0.003%	94.565%
5203	GLOBAL LOGISTIC	0.003%	94.568%
5204	WPT INDUSTRIAL	0.003%	94.570%
5205	VASTNED RETAIL	0.003%	94.573%
5206	BERNER KTBK	0.003%	94.576%
5207	THE NISSHIN OIL	0.003%	94.578%
5208	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.581%
5209	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.584%
5210	KIWI PROPERTY G	0.003%	94.586%
5211	NITTO BOSEKI CO	0.003%	94.589%
5212	COLOPLAST AS	0.003%	94.592%
5213	SINGAPORE PRESS	0.003%	94.594%
5214	DIGI.COM BHD	0.003%	94.597%
5215	ALPINE ELECTRON	0.003%	94.600%
5216	HUFVUDSTADEN AB	0.003%	94.602%
5217	UNI-CHARM CORP	0.003%	94.605%
5218	K WAH INTL HLDG	0.003%	94.607%
5219	LATECOERE	0.003%	94.610%
5220	ALK-ABELLO A/S	0.003%	94.613%
5221	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.003%	94.615%
5222	RAKUTEN INC	0.003%	94.618%
5223	STRIDES ARCOLAB	0.003%	94.621%
5224	IBJ LEASING CO	0.003%	94.623%
5225	HULIC REIT INC	0.003%	94.626%
5226	BECHTLE AG	0.003%	94.629%
5227	KYUSHU ELEC POW	0.003%	94.631%
5228	UNITED ARROWS L	0.003%	94.634%
5229	INDRA SISTEMAS	0.003%	94.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5230	LAIRD PLC	0.003%	94.639%
5231	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	94.642%
5232	BETSSON AB	0.003%	94.645%
5233	NIPPON SODA CO	0.003%	94.647%
5234	OVS SPA	0.003%	94.650%
5235	RITEK INC	0.003%	94.652%
5236	BIC CAMERA INC.	0.003%	94.655%
5237	DEL TACO RESTAURANTS INC COMMON STOCK	0.003%	94.658%
5238	BCO BILBAO VIZC	0.003%	94.660%
5239	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.663%
5240	CONTACT ENERGY	0.003%	94.666%
5241	KOMORI CORPORAT	0.003%	94.668%
5242	RPS GROUP PLC	0.003%	94.671%
5243	C.P. ALL PCL-FG	0.003%	94.673%
5244	ACTUA CORP COMMON STOCK USD.001	0.003%	94.676%
5245	FASTIGHETS AB B	0.003%	94.679%
5246	KOA CORPORATION	0.003%	94.681%
5247	CIPUTRA DEVELOP	0.003%	94.684%
5248	HARMONY GOLD MN	0.003%	94.687%
5249	GLAXOSMITHKLINE	0.003%	94.689%
5250	UNIFI INC	0.003%	94.692%
5251	KINGSOFT CORP L	0.003%	94.694%
5252	EURONAV SA	0.003%	94.697%
5253	REGIS CORP COMMON STOCK USD.05	0.003%	94.700%
5254	OPUS BANK	0.003%	94.702%
5255	GUOTAI JUNAN IN	0.003%	94.705%
5256	MINDTREE LTD	0.003%	94.707%
5257	KANAMOTO CO LTD	0.003%	94.710%
5258	BAYWA AG (BAYER	0.003%	94.713%
5259	WEST CORP COMMON STOCK USD.001	0.003%	94.715%
5260	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.718%
5261	CHINASOFT INTER	0.003%	94.720%
5262	MACQUARIE LEISU	0.003%	94.723%
5263	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.726%
5264	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.003%	94.728%
5265	PERLIS PLANTATI	0.003%	94.731%
5266	CLOETTA AB B SH	0.003%	94.733%
5267	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.736%
5268	CHUDENKO CORP	0.003%	94.739%
5269	SPIN MASTER COR	0.003%	94.741%
5270	LAWSON	0.003%	94.744%
5271	F E CONSORTM IN	0.003%	94.746%
5272	PERPETUAL TST A	0.003%	94.749%
5273	NISSIN ELECTRIC	0.003%	94.752%
5274	JARDINE CYCLE	0.003%	94.754%
5275	PARKWAY INC REIT USD.001	0.003%	94.757%
5276	HUBER & SUHNER	0.003%	94.759%
5277	KOMAX HOLDING A	0.003%	94.762%
5278	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.765%
5279	TPG TELECOM	0.003%	94.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5280	UTD STATES CELL	0.003%	94.770%
5281	NAVIGANT CONSUL	0.003%	94.772%
5282	QUALYS INC COMMON STOCK USD.001	0.003%	94.775%
5283	KEIO CORP	0.003%	94.777%
5284	YANZHOU COAL MI	0.003%	94.780%
5285	LINK ADMINISTRA	0.003%	94.783%
5286	FUJI SEAL INC	0.003%	94.785%
5287	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	94.788%
5288	CORBY SPIRIT AN	0.003%	94.790%
5289	KEIHIN CORP	0.003%	94.793%
5290	DAOU TECHNOLOGY	0.003%	94.795%
5291	FENNER	0.003%	94.798%
5292	LADBROKES PLC	0.003%	94.801%
5293	YIT OYJ	0.003%	94.803%
5294	TAKEUCHI MANUFA	0.003%	94.806%
5295	INVACARE CORP	0.003%	94.808%
5296	WIHLBORGS FASTI	0.003%	94.811%
5297	CHINA SHIPPING	0.003%	94.813%
5298	PRESS METAL ALU	0.003%	94.816%
5299	MAIDEN HLDGS LT	0.003%	94.819%
5300	APPLUS SERVICES	0.003%	94.821%
5301	YOOX NET-A-PORT	0.003%	94.824%
5302	KARDEMIR KARABU	0.003%	94.826%
5303	TAKARA LEBEN CO	0.003%	94.829%
5304	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.831%
5305	PAN OCEAN CO	0.003%	94.834%
5306	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.837%
5307	GETAC TECHNOLOG	0.003%	94.839%
5308	FLEURY SA	0.003%	94.842%
5309	NCC LTD/INDIA	0.003%	94.844%
5310	ALL NIPPON AIRW	0.003%	94.847%
5311	NANTO BANK	0.003%	94.849%
5312	IOI PROPERTIES	0.003%	94.852%
5313	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.854%
5314	SUMITOMO MITSUI	0.003%	94.857%
5315	ANRITSU CORP	0.003%	94.859%
5316	SHUN TAK HLDGS	0.003%	94.862%
5317	ITO EN	0.003%	94.865%
5318	GAZTRANSPORT ET	0.003%	94.867%
5319	CHINA LESSO GRO	0.003%	94.870%
5320	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	94.872%
5321	KYORITSU MAINTA	0.003%	94.875%
5322	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.877%
5323	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	94.880%
5324	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.882%
5325	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.885%
5326	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.887%
5327	MANAPPURAM FINA	0.003%	94.890%
5328	AMBUJA CEMENTS	0.003%	94.893%
5329	JACCS CO	0.003%	94.895%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5330	AEON MALL CO LT	0.003%	94.898%
5331	SHANKS GROUP PL	0.003%	94.900%
5332	TOWER INTL INC	0.003%	94.903%
5333	START TODAY CO	0.003%	94.905%
5334	EMP NAC ELECTRI	0.003%	94.908%
5335	GLOVIS	0.003%	94.910%
5336	KITZ CORPORATIO	0.003%	94.913%
5337	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.915%
5338	NICE SYSTEMS	0.003%	94.918%
5339	CHINA AOYUAN PR	0.003%	94.920%
5340	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.923%
5341	GIGABYTE TECHNO	0.003%	94.925%
5342	CTS CORP COMMON STOCK	0.003%	94.928%
5343	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.930%
5344	PETROLEUM GEO-S	0.003%	94.933%
5345	SARACEN MINERAL	0.003%	94.935%
5346	TOOTSIE ROLL IN	0.003%	94.938%
5347	TEMP HOLDINGS C	0.003%	94.940%
5348	CALIFORNIA WATE	0.003%	94.943%
5349	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.945%
5350	INVESCO OFFICE	0.003%	94.948%
5351	CARGOJET INC.	0.003%	94.951%
5352	WING TAI HOLDIN	0.003%	94.953%
5353	AUTOMOTIVE HOLD	0.003%	94.956%
5354	DIGITAL CHINA H	0.003%	94.958%
5355	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	94.961%
5356	ALKERMES PLC	0.003%	94.963%
5357	GRENDENE SA	0.003%	94.966%
5358	BANK TABUNGAN N	0.002%	94.968%
5359	TELECOM PLUS	0.002%	94.971%
5360	JUMBO SA	0.002%	94.973%
5361	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	94.976%
5362	CHOW TAI FOOK J	0.002%	94.978%
5363	METALL ZUG AG	0.002%	94.981%
5364	METROPOLE TV-(M	0.002%	94.983%
5365	MARCUS CORP	0.002%	94.986%
5366	POWERLONG REAL	0.002%	94.988%
5367	RAMCO-GERSHENSO	0.002%	94.990%
5368	JUST EAT PLC	0.002%	94.993%
5369	H. LUNDBECK A/S	0.002%	94.995%
5370	KYOKUTO KAIHATS	0.002%	94.998%
5371	TALK TALK TELEC	0.002%	95.000%
5372	ECLIPX GROUP LT	0.002%	95.003%
5373	SITC INTERNATIO	0.002%	95.005%
5374	CEVA INC COMMON STOCK USD.001	0.002%	95.008%
5375	CROMWELL PROPER	0.002%	95.010%
5376	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.013%
5377	GORMAN-RUPP CO	0.002%	95.015%
5378	CHAROEN PKPD-FG	0.002%	95.018%
5379	GRAMMER AG	0.002%	95.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5380	ALIBABA PICTURE	0.002%	95.023%
5381	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	95.025%
5382	TRAVELSKY TECHN	0.002%	95.028%
5383	ACC LIMITED	0.002%	95.030%
5384	TOKYO DOME CORP	0.002%	95.033%
5385	NEW ORIENTAL ED	0.002%	95.035%
5386	BIM BIRLESIK MA	0.002%	95.038%
5387	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.040%
5388	KFORCE INC COMMON STOCK USD.01	0.002%	95.043%
5389	BARR(A.G.)	0.002%	95.045%
5390	EI TOWERS SPA	0.002%	95.048%
5391	LUPIN LTD	0.002%	95.050%
5392	EMS-CHEMIE HLDG	0.002%	95.052%
5393	HITACHI MAXELL	0.002%	95.055%
5394	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.057%
5395	NICHI-IKO PHARM	0.002%	95.060%
5396	ORION CORP/REPU	0.002%	95.062%
5397	VSE CORP COMMON STOCK USD.05	0.002%	95.065%
5398	DOMINOS PIZZA E	0.002%	95.067%
5399	D/S NORDEN	0.002%	95.070%
5400	SLATE RETAIL RE	0.002%	95.072%
5401	BORUSSIA DORTMU	0.002%	95.075%
5402	UTD INTEGRATION	0.002%	95.077%
5403	SUPER RETAIL GR	0.002%	95.080%
5404	KADOKAWA DWANGO	0.002%	95.082%
5405	LUXOTTICA GROUP	0.002%	95.084%
5406	HIBERNIA REIT P	0.002%	95.087%
5407	NORWEGIAN AIR S	0.002%	95.089%
5408	P/F BAKKAFROST	0.002%	95.092%
5409	SEIKO CORPORATI	0.002%	95.094%
5410	ETERNAL CHEMICA	0.002%	95.097%
5411	SEKISUI HOUSE R	0.002%	95.099%
5412	ELIA SYS OPERAT	0.002%	95.102%
5413	MORGUARD CORP	0.002%	95.104%
5414	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.106%
5415	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.109%
5416	CEBU AIR INC	0.002%	95.111%
5417	HOUSE FOODS COR	0.002%	95.114%
5418	TELEFONICA BRASIL ADR ADR	0.002%	95.116%
5419	TATUNG	0.002%	95.119%
5420	RPX CORP COMMON STOCK USD.0001	0.002%	95.121%
5421	DRAEGERWERK AG	0.002%	95.124%
5422	BIZLINK HOLDING	0.002%	95.126%
5423	ASCOTT RESIDENC	0.002%	95.128%
5424	NATURA COSMETIC	0.002%	95.131%
5425	EZAKI GLICO CO	0.002%	95.133%
5426	TSINGTAO BREWER	0.002%	95.136%
5427	RIETER HLDGS AG	0.002%	95.138%
5428	GLOBE TELECOM I	0.002%	95.141%
5429	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5430	INTERCONEXION E	0.002%	95.145%
5431	SANYO DENKI CO	0.002%	95.148%
5432	ZENSHO CO LTD	0.002%	95.150%
5433	NICHICON CORP	0.002%	95.153%
5434	DAI-ICHI KOGYO	0.002%	95.155%
5435	KENEDIX RETAIL	0.002%	95.158%
5436	TRUSCO NAKAYAMA	0.002%	95.160%
5437	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	95.162%
5438	SINGAPORE POST	0.002%	95.165%
5439	SUPERVALU INC COMMON STOCK USD.01	0.002%	95.167%
5440	HYUNDAI MIPO DO	0.002%	95.170%
5441	JUBLIANT FOODWO	0.002%	95.172%
5442	UNITI GROUP INC REIT USD.0001	0.002%	95.175%
5443	NEXITY	0.002%	95.177%
5444	RYMAN HEALTHCAR	0.002%	95.179%
5445	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	95.182%
5446	TOSHIBA MACHINE	0.002%	95.184%
5447	PIONEER CORP JP	0.002%	95.187%
5448	TECO ELEC&MACHI	0.002%	95.189%
5449	ABACUS PROPERTY	0.002%	95.191%
5450	WORLDPAY GRP PL	0.002%	95.194%
5451	G8 EDUCATION LT	0.002%	95.196%
5452	HUATAI SECURITI	0.002%	95.199%
5453	SINGAPORE EXCHA	0.002%	95.201%
5454	SINGAPORE TECH	0.002%	95.204%
5455	NIC INC COMMON STOCK	0.002%	95.206%
5456	STELLA INTERNAT	0.002%	95.208%
5457	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.211%
5458	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.002%	95.213%
5459	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.216%
5460	MEIDENSHA CORP	0.002%	95.218%
5461	TELEVISION BROA	0.002%	95.220%
5462	MARICO LTD	0.002%	95.223%
5463	GIORDANO INTL L	0.002%	95.225%
5464	KUNGSLEDEN AB N	0.002%	95.228%
5465	CHINA HARMONY N	0.002%	95.230%
5466	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.232%
5467	SEMAPA SOC INVE	0.002%	95.235%
5468	ELIS SA	0.002%	95.237%
5469	IXYS CORPORATION COMMON STOCK USD.01	0.002%	95.240%
5470	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.242%
5471	ASSORE	0.002%	95.244%
5472	YAMAGATA BANK	0.002%	95.247%
5473	PATRIZIA IMMO A	0.002%	95.249%
5474	RELIANCE POWER	0.002%	95.252%
5475	SINBON ELECTRON	0.002%	95.254%
5476	INDIABULL REAL	0.002%	95.256%
5477	WEIGHT WATCHERS INTL INC COMMON STOCK	0.002%	95.259%
5478	GOODMAN PROPERT	0.002%	95.261%
5479	SUMMERSET GROUP	0.002%	95.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5480	TAICHUNG	0.002%	95.266%
5481	TOHO BANK	0.002%	95.268%
5482	NIPPON FLOUR MI	0.002%	95.271%
5483	WD 40 CO COMMON STOCK USD.001	0.002%	95.273%
5484	HAREL INSURANCE	0.002%	95.275%
5485	ATLANTICA YIELD	0.002%	95.278%
5486	CAPITAL SECURIT	0.002%	95.280%
5487	GUNZE	0.002%	95.283%
5488	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.285%
5489	BHARAT PETROL C	0.002%	95.287%
5490	THANACHART CAPI	0.002%	95.290%
5491	IRESS MARKET TE	0.002%	95.292%
5492	SONDA S.A.	0.002%	95.294%
5493	EVERLIGHT ELECT	0.002%	95.297%
5494	HSN INC COMMON STOCK USD.01	0.002%	95.299%
5495	CHINA RAILWAY S	0.002%	95.302%
5496	SAIZERIYA COMPA	0.002%	95.304%
5497	SEKISUI HOUSE	0.002%	95.306%
5498	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.309%
5499	SUNTORY BEVERAG	0.002%	95.311%
5500	CU BANCORP COMMON STOCK	0.002%	95.313%
5501	PALTAC CORP	0.002%	95.316%
5502	SOMFY SA	0.002%	95.318%
5503	ERAMET	0.002%	95.320%
5504	NIPPON SIGNAL C	0.002%	95.323%
5505	POWER GRID CORP	0.002%	95.325%
5506	BCO CREDITO INV	0.002%	95.328%
5507	HONG KONG LAND	0.002%	95.330%
5508	KANSAI PAINT CO	0.002%	95.332%
5509	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.335%
5510	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.337%
5511	ITALGAS SPA	0.002%	95.339%
5512	TOEI CO	0.002%	95.342%
5513	OLAM INTERNATIO	0.002%	95.344%
5514	CPFL ENERGIA SA	0.002%	95.346%
5515	ENTERTAINMENT O	0.002%	95.349%
5516	TIME WARNER INC	0.002%	95.351%
5517	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.353%
5518	ZUGER KANTONALB	0.002%	95.356%
5519	PACIFIC TEXTILE	0.002%	95.358%
5520	MOTOR OIL SA	0.002%	95.360%
5521	MANHATTAN ASSOC	0.002%	95.363%
5522	DEUTSCHE EUROSH	0.002%	95.365%
5523	BENI STABILI IT	0.002%	95.367%
5524	AKER SOLUTIONS	0.002%	95.370%
5525	DONGYUE GROUP	0.002%	95.372%
5526	NAMPAK LTD.	0.002%	95.375%
5527	BANK OF INDIA C	0.002%	95.377%
5528	GREAT WALL ENTE	0.002%	95.379%
5529	TONG REN TANG T	0.002%	95.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5530	TASSAL GROUP	0.002%	95.384%
5531	HERO HONDA	0.002%	95.386%
5532	SKY PERFECT JSA	0.002%	95.389%
5533	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.391%
5534	KIWOOM SECURITI	0.002%	95.393%
5535	ITOCHU FUEL COR	0.002%	95.396%
5536	JAPAN DISPLAY I	0.002%	95.398%
5537	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.400%
5538	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.403%
5539	ANADOLU EFES BI	0.002%	95.405%
5540	IMA(IND MACC AU	0.002%	95.407%
5541	MY EG SERVICES	0.002%	95.410%
5542	JSW ENERGY LTD	0.002%	95.412%
5543	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.414%
5544	BCO ABC BRASIL	0.002%	95.417%
5545	EMBOTELLA ANDIN	0.002%	95.419%
5546	OIL REFINERIES	0.002%	95.421%
5547	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.423%
5548	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.426%
5549	CAHYA MATA SARA	0.002%	95.428%
5550	TIMBERCREEK FIN	0.002%	95.430%
5551	IINO KAIUN KAIS	0.002%	95.433%
5552	KEPPEL DC REIT	0.002%	95.435%
5553	ENDEAVOUR SILVE	0.002%	95.437%
5554	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.440%
5555	CROCS INC COMMON STOCK USD.001	0.002%	95.442%
5556	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.444%
5557	DAIFUKU CO	0.002%	95.447%
5558	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	95.449%
5559	GUDANG GARAM(PE	0.002%	95.451%
5560	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.454%
5561	GUNGHO ONLINE E	0.002%	95.456%
5562	GENWORTH MORTGA	0.002%	95.458%
5563	BURE INVESTMENT	0.002%	95.461%
5564	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.463%
5565	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.465%
5566	SHIKOKU ELEC PO	0.002%	95.467%
5567	PEREGRINE HLDGS	0.002%	95.470%
5568	MACNICA FUJI EL	0.002%	95.472%
5569	TSRC CORP	0.002%	95.474%
5570	UNISEM (M) BHD	0.002%	95.477%
5571	CRYOLIFE INC	0.002%	95.479%
5572	CHAMPION REAL E	0.002%	95.481%
5573	PTC INC COMMON STOCK USD.01	0.002%	95.484%
5574	SSY GROUP LTD	0.002%	95.486%
5575	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.488%
5576	MITCHELLS & BUT	0.002%	95.490%
5577	FRESENIUS MEDIC	0.002%	95.493%
5578	AXFOOD AB	0.002%	95.495%
5579	NAN YA PRINTED	0.002%	95.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5580	TAKARA STANDARD	0.002%	95.500%
5581	ESSO (THAILAND)	0.002%	95.502%
5582	ZZZMITSUI SUGAR	0.002%	95.504%
5583	DAIHEN CORP	0.002%	95.507%
5584	CDL HOSPITALITY	0.002%	95.509%
5585	SUDAMERICANA VA	0.002%	95.511%
5586	NISSAN SHATAI C	0.002%	95.513%
5587	NIPPON REIT INV	0.002%	95.516%
5588	NIB HOLDINGS LT	0.002%	95.518%
5589	MORGUARD NORTH	0.002%	95.520%
5590	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.523%
5591	KATO SANGYO CO	0.002%	95.525%
5592	NET ONE SYSTEMS	0.002%	95.527%
5593	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.529%
5594	TOPCO SCIENTIFI	0.002%	95.532%
5595	ENNIS INC COMMON STOCK USD2.5	0.002%	95.534%
5596	FUTABA CORP	0.002%	95.536%
5597	SANFIRE RESOURC	0.002%	95.538%
5598	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.541%
5599	GETTY PETROLEUM	0.002%	95.543%
5600	RESORTTRUST INC	0.002%	95.545%
5601	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.548%
5602	VITASOY INTL	0.002%	95.550%
5603	TATSUTA ELEC WI	0.002%	95.552%
5604	CIECH SA	0.002%	95.554%
5605	PROVIDENT FINAN	0.002%	95.557%
5606	SAN-A CO LTD	0.002%	95.559%
5607	MENZIES(JOHN)	0.002%	95.561%
5608	BELLUNA CO.LTD	0.002%	95.563%
5609	CONSORT MEDICAL	0.002%	95.566%
5610	YODOGAWA STEEL	0.002%	95.568%
5611	ITE GROUP	0.002%	95.570%
5612	YUEN FOONG YU M	0.002%	95.572%
5613	SWIRE PACIFIC	0.002%	95.575%
5614	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.577%
5615	TIER REIT INC REIT USD.0001	0.002%	95.579%
5616	BROWN (N) GROUP	0.002%	95.581%
5617	CHIPBOND TECHNO	0.002%	95.584%
5618	TOKYO TY FINANC	0.002%	95.586%
5619	IRISO ELECTRONI	0.002%	95.588%
5620	DAINICHISEIKA C	0.002%	95.590%
5621	IWATE(BANK OF)	0.002%	95.593%
5622	JB FINANCIAL GR	0.002%	95.595%
5623	ACEA SPA	0.002%	95.597%
5624	RHB Capital	0.002%	95.599%
5625	SK CHEMICALS	0.002%	95.602%
5626	VISTRA ENERGY C	0.002%	95.604%
5627	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.606%
5628	CHANGYOU.COM LTD ADR	0.002%	95.608%
5629	CHATHAM LODGING	0.002%	95.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5630	KYORIN CO LTD.	0.002%	95.613%
5631	BANGKOK LAND PC	0.002%	95.615%
5632	CIA ENERGETICA	0.002%	95.617%
5633	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.620%
5634	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.622%
5635	METROPOLITAN BA	0.002%	95.624%
5636	VTG AG	0.002%	95.626%
5637	SANYO CHEMICAL	0.002%	95.629%
5638	JOLLIBEE FOODS	0.002%	95.631%
5639	BBMG CORPORATIO	0.002%	95.633%
5640	CJ E&M CORPORAT	0.002%	95.635%
5641	TOKEN CORP	0.002%	95.637%
5642	CHICONY ELECTRO	0.002%	95.640%
5643	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.642%
5644	AOKI INTL	0.002%	95.644%
5645	PILOT CORP (NEW	0.002%	95.646%
5646	CHINA DONGXIANG	0.002%	95.649%
5647	GRAINGER TRUST	0.002%	95.651%
5648	AFG ARBONIA-FOR	0.002%	95.653%
5649	SYNNEX TECH INT	0.002%	95.655%
5650	FENG HSIN IRON&	0.002%	95.657%
5651	MARFRIG GLOBAL	0.002%	95.660%
5652	KEISEI ELEC RY	0.002%	95.662%
5653	PARKWAY LIFE RE	0.002%	95.664%
5654	ENGINEERS INDIA	0.002%	95.666%
5655	PUREGOLD PRICE	0.002%	95.669%
5656	FUSHAN INTL ENE	0.002%	95.671%
5657	KUREHA CHEM IND	0.002%	95.673%
5658	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.675%
5659	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	95.677%
5660	NS SOLUTIONS CO	0.002%	95.680%
5661	YAKO CO	0.002%	95.682%
5662	LASSILA & TIKAN	0.002%	95.684%
5663	SANYO SPEC STEE	0.002%	95.686%
5664	JAPAN SECS FINA	0.002%	95.688%
5665	TXC CORPN	0.002%	95.691%
5666	HUTCHISON TEL-H	0.002%	95.693%
5667	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.695%
5668	SUNDRUG CO LTD	0.002%	95.697%
5669	CIMIC GROUP LTD	0.002%	95.699%
5670	KANGWON LAND IN	0.002%	95.702%
5671	NIHON KOHDEN CO	0.002%	95.704%
5672	YAHOO JAPAN COR	0.002%	95.706%
5673	GF SECURITIES C	0.002%	95.708%
5674	ZEE ENTERTAIN E	0.002%	95.710%
5675	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.713%
5676	CHANGSHA ZOOMLI	0.002%	95.715%
5677	INDORAMA VENTUR	0.002%	95.717%
5678	TOHO GAS CO	0.002%	95.719%
5679	KINGSTON COMM(H	0.002%	95.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5680	SAGAMI RAILWAY	0.002%	95.724%
5681	GRANGES AB	0.002%	95.726%
5682	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.728%
5683	GROUPON INC COMMON STOCK USD.0001	0.002%	95.730%
5684	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	95.732%
5685	UNITIKA	0.002%	95.735%
5686	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.737%
5687	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.739%
5688	ARCADYAN TECHNO	0.002%	95.741%
5689	TLG IMMOBILIEN	0.002%	95.743%
5690	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.746%
5691	EVENT HOSPITALI	0.002%	95.748%
5692	KOREA ELEC POWE	0.002%	95.750%
5693	STELLA CHEMIFA	0.002%	95.752%
5694	CJ O SHOPPING C	0.002%	95.754%
5695	WALLENSTAM AB	0.002%	95.757%
5696	BEIJING CAP LAN	0.002%	95.759%
5697	CONTAINER CORP	0.002%	95.761%
5698	GRANITE OIL COR	0.002%	95.763%
5699	MIRAIT HLDG COR	0.002%	95.765%
5700	OCADO GROUP PLC	0.002%	95.767%
5701	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.770%
5702	METRO HOLDINGS	0.002%	95.772%
5703	CORETRONICS COR	0.002%	95.774%
5704	RUTH'S HOSPITAL	0.002%	95.776%
5705	NISSIN KOGYO	0.002%	95.778%
5706	CAPITARETAIL CH	0.002%	95.781%
5707	FORTUNE R/EST I	0.002%	95.783%
5708	GROUP COMERCIAL	0.002%	95.785%
5709	PARADISE CO	0.002%	95.787%
5710	CHINA MOTOR CO	0.002%	95.789%
5711	FRASERS LOGISTI	0.002%	95.791%
5712	AMERICAN RAILCA	0.002%	95.794%
5713	TOSHIBA PLANT K	0.002%	95.796%
5714	ROCHE HOLDING A	0.002%	95.798%
5715	HIWIN TECH CORP	0.002%	95.800%
5716	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.802%
5717	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.804%
5718	TV18 BROADCAST	0.002%	95.807%
5719	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.809%
5720	JCU CORP	0.002%	95.811%
5721	KURABO INDUSTRI	0.002%	95.813%
5722	J TRUST CO. LTD	0.002%	95.815%
5723	CHINA FOOD LTD	0.002%	95.817%
5724	RICOH LEASING	0.002%	95.820%
5725	DAIWABO CO LTD	0.002%	95.822%
5726	YULON MOTOR	0.002%	95.824%
5727	TOKYU CONST	0.002%	95.826%
5728	INWIDO AB	0.002%	95.828%
5729	PT BUMI SERPONG	0.002%	95.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5730	SLATE OFFICE RE	0.002%	95.833%
5731	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	95.835%
5732	IMPERIAL METALS	0.002%	95.837%
5733	MEITEC CORPORAT	0.002%	95.839%
5734	NISSHA PRINTING	0.002%	95.841%
5735	LIEN HWA INDL	0.002%	95.843%
5736	51JOB INC ADR ADR USD.0001	0.002%	95.845%
5737	CHUNGHWA TELECO	0.002%	95.848%
5738	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.850%
5739	ZENKOKU HOSHO C	0.002%	95.852%
5740	MBANK	0.002%	95.854%
5741	YUNG TAY ENGINE	0.002%	95.856%
5742	NISHI NIPPON RR	0.002%	95.858%
5743	MID REIT INC	0.002%	95.861%
5744	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.863%
5745	CROMPTON GREAVE	0.002%	95.865%
5746	SYSTEMAX INC COMMON STOCK USD.01	0.002%	95.867%
5747	HANJIN KAL CORP	0.002%	95.869%
5748	PETS AT HOME GR	0.002%	95.871%
5749	CALLIDUS CAPITA	0.002%	95.873%
5750	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.876%
5751	BANGKOK AIRWAYS	0.002%	95.878%
5752	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.880%
5753	MUSASHI SEIMITS	0.002%	95.882%
5754	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.884%
5755	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	95.886%
5756	LANDAUER INC COMMON STOCK USD.1	0.002%	95.888%
5757	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.890%
5758	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.893%
5759	MPHASIS LTD	0.002%	95.895%
5760	HAMBURGER HAFEN	0.002%	95.897%
5761	SA CORP REAL ES	0.002%	95.899%
5762	TELEKOM AUSTRIA	0.002%	95.901%
5763	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.903%
5764	MISC BERHAD	0.002%	95.905%
5765	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.908%
5766	QUIMICA Y MINER	0.002%	95.910%
5767	PARAMOUNT BED H	0.002%	95.912%
5768	HEIWA REAL ESTA	0.002%	95.914%
5769	SHINKO ELEC IND	0.002%	95.916%
5770	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.918%
5771	TELEFONICA DE E	0.002%	95.920%
5772	INGERSOLL GLB H	0.002%	95.922%
5773	SONY FINANCIAL	0.002%	95.924%
5774	FUCHS PETRO AG	0.002%	95.927%
5775	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.929%
5776	INTL METAL SERV	0.002%	95.931%
5777	SANKEN ELECTRIC	0.002%	95.933%
5778	EXACT SCIENCES	0.002%	95.935%
5779	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5780	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.939%
5781	ABSOLUTE SOFTWA	0.002%	95.941%
5782	NANOMETRICS	0.002%	95.943%
5783	WESTERN AREAS N	0.002%	95.946%
5784	AOMORI BANK	0.002%	95.948%
5785	OESTERREICHISCH	0.002%	95.950%
5786	CyberAgent, Inc	0.002%	95.952%
5787	CHENG UEI PRECI	0.002%	95.954%
5788	SIIX CORPORATIO	0.002%	95.956%
5789	AUSDRILL LIMITE	0.002%	95.958%
5790	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	95.960%
5791	OUTSOURCING INC	0.002%	95.962%
5792	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	95.964%
5793	KCE ELECTRONICS	0.002%	95.967%
5794	GLOBAL INDEMNIT	0.002%	95.969%
5795	SANTAM	0.002%	95.971%
5796	ARAKAWA CHEMICA	0.002%	95.973%
5797	NEMETSCHKE AG	0.002%	95.975%
5798	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.977%
5799	GENOMMA LAB INT	0.002%	95.979%
5800	AIA ENGINEERING	0.002%	95.981%
5801	YAMANASHI CHUO	0.002%	95.983%
5802	EISAI CO	0.002%	95.985%
5803	KAKEN PHARM	0.002%	95.987%
5804	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.990%
5805	SPARKASSEN IMMO	0.002%	95.992%
5806	OMNIA HOLDINGS	0.002%	95.994%
5807	TOPPAN FORMS	0.002%	95.996%
5808	PETRONAS CHEMIC	0.002%	95.998%
5809	EXPRESS INC COMMON STOCK	0.002%	96.000%
5810	NEXTDC LTD	0.002%	96.002%
5811	MITSUBA CORP	0.002%	96.004%
5812	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.006%
5813	ARCS CO LTD	0.002%	96.008%
5814	CHIYODA CORP	0.002%	96.010%
5815	NATIONAL ALUMIN	0.002%	96.013%
5816	EPSILON ENERGY	0.002%	96.015%
5817	PUBLICIS GROUPE	0.002%	96.017%
5818	HAKUHODO DY HLD	0.002%	96.019%
5819	INTERNATIONAL P	0.002%	96.021%
5820	FERREXPO PLC	0.002%	96.023%
5821	SIBANYE GOLD LT	0.002%	96.025%
5822	SAMSUNG FINE CH	0.002%	96.027%
5823	Alliance Global	0.002%	96.029%
5824	GOLDEN STAR RES	0.002%	96.031%
5825	CRH MEDICAL COR	0.002%	96.033%
5826	COLOPL INC	0.002%	96.035%
5827	RESTAURANT GROU	0.002%	96.037%
5828	NIPPON CHEMI-CO	0.002%	96.040%
5829	SAMSUNG SDS CO	0.002%	96.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5830	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.044%
5831	FISKARS OYJ	0.002%	96.046%
5832	XCERRA CORP COMMON STOCK USD.05	0.002%	96.048%
5833	MIGDAL INSURAN	0.002%	96.050%
5834	DXP ENTERPRISES	0.002%	96.052%
5835	ABC-MART INC	0.002%	96.054%
5836	CEWE COLOR HLDG	0.002%	96.056%
5837	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.058%
5838	CIR-COMPAGNIE I	0.002%	96.060%
5839	ENERGIAS DO BRA	0.002%	96.062%
5840	GURIT HOLDING A	0.002%	96.064%
5841	ARCELIK AS	0.002%	96.066%
5842	KEIHIN ELEC EXP	0.002%	96.068%
5843	ARC LAND SAKAMO	0.002%	96.070%
5844	KOSE	0.002%	96.073%
5845	INTERNET INITIA	0.002%	96.075%
5846	HUAKU DEVELOPME	0.002%	96.077%
5847	GLOBAL BRANDS G	0.002%	96.079%
5848	CMK CORP	0.002%	96.081%
5849	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.083%
5850	NEW WAVE GROUP	0.002%	96.085%
5851	BANK OF BARODA	0.002%	96.087%
5852	AEON DELIGHT	0.002%	96.089%
5853	COMPUGROUP HOLD	0.002%	96.091%
5854	TAIWAN STYRENE	0.002%	96.093%
5855	HAVAS SA	0.002%	96.095%
5856	BLUE LABEL TELE	0.002%	96.097%
5857	FORMOSA PETROCH	0.002%	96.099%
5858	WOWPRIME CORP	0.002%	96.101%
5859	SOSEI GROUP COR	0.002%	96.103%
5860	KIATNAKIN FIN&S	0.002%	96.105%
5861	KABU.COM SECURI	0.002%	96.107%
5862	WISTRON NEWEB C	0.002%	96.110%
5863	BOMBARDIER INC	0.002%	96.112%
5864	AUTOBACS SEVEN	0.002%	96.114%
5865	LG HAUSYS LTD	0.002%	96.116%
5866	IZUMI CO	0.002%	96.118%
5867	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	96.120%
5868	TATA CHEMICALS	0.002%	96.122%
5869	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.124%
5870	SEVEN WEST MEDI	0.002%	96.126%
5871	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.128%
5872	HALLA HOLDINGS	0.002%	96.130%
5873	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.132%
5874	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.134%
5875	KINGDEE INTERNA	0.002%	96.136%
5876	ORIOR AG	0.002%	96.138%
5877	TOHO CO	0.002%	96.140%
5878	TEXWINCA HLDGS	0.002%	96.142%
5879	TRULY INTL HLDG	0.002%	96.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5880	GUJARAT STATE P	0.002%	96.146%
5881	REALESTATE.COM.	0.002%	96.148%
5882	SAGA PLC	0.002%	96.150%
5883	VISUAL PHOTONIC	0.002%	96.152%
5884	HOSHIZAKI ELECT	0.002%	96.154%
5885	TEXTAINER GROUP	0.002%	96.156%
5886	ENQUEST PLC	0.002%	96.158%
5887	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.160%
5888	PACIFIC INDUSTR	0.002%	96.162%
5889	Goldcrest Co.,	0.002%	96.165%
5890	HESKA CORP	0.002%	96.167%
5891	TAIWAN TEA CORP	0.002%	96.169%
5892	BRINKER INTL IN	0.002%	96.171%
5893	NINE ENTERTAINM	0.002%	96.173%
5894	DE LA RUE	0.002%	96.175%
5895	ULTIMATE	0.002%	96.177%
5896	GRINDROD LIMITE	0.002%	96.179%
5897	HONG LEONG CRED	0.002%	96.181%
5898	BRICKWORKS	0.002%	96.183%
5899	NISSHIN STEEL H	0.002%	96.185%
5900	TRAKYA CAM SANA	0.002%	96.187%
5901	ALUMINUM CORP OF CHINA ADR ADR	0.002%	96.189%
5902	NICHIHA CORP	0.002%	96.191%
5903	CLARKSON(HORACE	0.002%	96.193%
5904	ROYAL CO	0.002%	96.195%
5905	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.197%
5906	LG INDL SYSTEMS	0.002%	96.199%
5907	FORMOSA TAFFETA	0.002%	96.201%
5908	SALVATORE FERRA	0.002%	96.203%
5909	HEIWADO CO LTD	0.002%	96.205%
5910	DELTA ELECTRONI	0.002%	96.207%
5911	PRECINT PRO	0.002%	96.209%
5912	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.211%
5913	VIRGIN MONEY HL	0.002%	96.213%
5914	EIZO NANA0 CORP	0.002%	96.215%
5915	CHINA POWER INT	0.002%	96.217%
5916	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.219%
5917	KUMHO TIRE CO	0.002%	96.221%
5918	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.223%
5919	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.225%
5920	SPIE SA	0.002%	96.227%
5921	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.229%
5922	CITIC RESOURCES	0.002%	96.231%
5923	TOHO ZINC CO LT	0.002%	96.233%
5924	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.235%
5925	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.237%
5926	DREAM UNLIMIITE	0.002%	96.239%
5927	CREDITO EMILIAN	0.002%	96.241%
5928	GLOBAL ONE REAL	0.002%	96.243%
5929	BILIA AB	0.002%	96.245%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5930	AURICO METALS INC COMMON STOCK	0.002%	96.247%
5931	FUYAO GLASS IND	0.002%	96.249%
5932	RED STAR MACALL	0.002%	96.251%
5933	AMOREPACIFIC-NE	0.002%	96.253%
5934	KYOWA HAKKO KIR	0.002%	96.255%
5935	SUPREME ELECTRO	0.002%	96.257%
5936	BRIGHTOIL PETRO	0.002%	96.259%
5937	BEZEQ ISRAEL TE	0.002%	96.261%
5938	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.263%
5939	SHOWA SANGYO CO	0.002%	96.265%
5940	LASERTEC CORP	0.002%	96.266%
5941	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.268%
5942	MANTRA GROUP LT	0.002%	96.270%
5943	BOLSA MEXICANA	0.002%	96.272%
5944	FIRST RESOURCES	0.002%	96.274%
5945	SOL MELIA SA	0.002%	96.276%
5946	CITYCON OYJ	0.002%	96.278%
5947	MONEX GROUP INC	0.002%	96.280%
5948	TACHI-S CO	0.002%	96.282%
5949	KOREA PETROCHEM	0.002%	96.284%
5950	CAPITAL ONE BAN	0.002%	96.286%
5951	SOUTHERN CROSS	0.002%	96.288%
5952	JAPFA COMFEED I	0.002%	96.290%
5953	K-BRO LINEN INC	0.002%	96.292%
5954	GASLOG LTD	0.002%	96.294%
5955	HIKARI TSUSHIN	0.002%	96.296%
5956	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.298%
5957	SUNWAY BHD	0.002%	96.300%
5958	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.302%
5959	SAMSUNG TECHWIN	0.002%	96.304%
5960	OSSTEM IMPLANT	0.002%	96.306%
5961	GREEN REIT PLC	0.002%	96.308%
5962	BW OFFSHORE LTD	0.002%	96.310%
5963	OTSUKA CORP	0.002%	96.312%
5964	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.314%
5965	VODACOM GP-PRPT	0.002%	96.316%
5966	PROGRAMMED MAIN	0.002%	96.318%
5967	GRUPO HERDEZ SA	0.002%	96.320%
5968	COSTAIN GROUP P	0.002%	96.321%
5969	SCHINDLER-HDLG	0.002%	96.323%
5970	CALIFORNIA AMPL	0.002%	96.325%
5971	1ST PHILIPPINE	0.002%	96.327%
5972	KENEDIX INC	0.002%	96.329%
5973	ZHEJIANG EXPRES	0.002%	96.331%
5974	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.333%
5975	ELRINGKLINGER	0.002%	96.335%
5976	EXACTECH INC COMMON STOCK USD.01	0.002%	96.337%
5977	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.339%
5978	NIPPON SHEET GL	0.002%	96.341%
5979	DAIHO CONSTRUCT	0.002%	96.343%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5980	SWIRE PROPRTIE	0.002%	96.345%
5981	AES TIETE ENERG	0.002%	96.347%
5982	TOMONY HOLDINGS	0.002%	96.349%
5983	CONCENTRIC AB	0.002%	96.351%
5984	WEST CHINA CEME	0.002%	96.353%
5985	CONSTRUCCIONES	0.002%	96.355%
5986	PETRA DIAMONDS	0.002%	96.357%
5987	AIN PHARMACIEZ	0.002%	96.358%
5988	AXIA REAL ESTAT	0.002%	96.360%
5989	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.362%
5990	REED ELSEVIER P	0.002%	96.364%
5991	NATIONAL THERMA	0.002%	96.366%
5992	GUERBET	0.002%	96.368%
5993	PAO DE ACUCAR C	0.002%	96.370%
5994	TOPY INDUSTRIES	0.002%	96.372%
5995	SONIC CORP	0.002%	96.374%
5996	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.376%
5997	HCI GROUP INC COMMON STOCK	0.002%	96.378%
5998	PT ANEKA TAMBAN	0.002%	96.380%
5999	FINISH LINE INC	0.002%	96.382%
6000	FUKUI BANK	0.002%	96.384%
6001	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.386%
6002	KENEDIX RESIDEN	0.002%	96.387%
6003	SUMITOMO DENSET	0.002%	96.389%
6004	RALLYE	0.002%	96.391%
6005	LG HOME SHOPPIN	0.002%	96.393%
6006	INDIA CEMENTS	0.002%	96.395%
6007	JUKI CORP	0.002%	96.397%
6008	DAUM COMMUNICAT	0.002%	96.399%
6009	SAO PAU ALPARGA	0.002%	96.401%
6010	JOSHIN DENKI CO	0.002%	96.403%
6011	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.405%
6012	TANSEISHA CO	0.002%	96.407%
6013	KANTO DENKA KOG	0.002%	96.409%
6014	INVOCARE LTD	0.002%	96.411%
6015	VISTA LAND & LI	0.002%	96.413%
6016	DIALOG GROUP BH	0.002%	96.414%
6017	REDEFINE INTERN	0.002%	96.416%
6018	ICHIGO REAL EST	0.002%	96.418%
6019	KENDRION NV	0.002%	96.420%
6020	MARR SPA	0.002%	96.422%
6021	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.424%
6022	O/SEAS UNION EN	0.002%	96.426%
6023	REDINGTON INDIA	0.002%	96.428%
6024	HEIWA REAL ESTA	0.002%	96.430%
6025	Z ENERGY LTD	0.002%	96.432%
6026	INABATA & CO	0.002%	96.434%
6027	OKAMOTO INDUSTR	0.002%	96.436%
6028	SINOPEC KANTONS	0.002%	96.437%
6029	GP STRATEGIES C	0.002%	96.439%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6030	CWT LTD	0.002%	96.441%
6031	LUXOFT HOLDING	0.002%	96.443%
6032	CHINA BILLS FIN	0.002%	96.445%
6033	HEALTHSTREAM INC COMMON STOCK	0.002%	96.447%
6034	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.449%
6035	VEDANTA LTD ADR ADR	0.002%	96.451%
6036	AICHI BANK	0.002%	96.453%
6037	NEW CHINA LIFE	0.002%	96.455%
6038	SITRONIX TECHNO	0.002%	96.457%
6039	DERMIRA INC	0.002%	96.458%
6040	MITSUBISHI TANA	0.002%	96.460%
6041	CITIC 1616 HLDG	0.002%	96.462%
6042	MONADELPHOUS GR	0.002%	96.464%
6043	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.466%
6044	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.468%
6045	SYNCMOLD ENTERP	0.002%	96.470%
6046	DOSHISHA CO	0.002%	96.472%
6047	INDIAN OIL CORP	0.002%	96.474%
6048	STRABAG SE	0.002%	96.476%
6049	CGN POWER CO LT	0.002%	96.477%
6050	TAIWAN MOBILE	0.002%	96.479%
6051	ARISAWA MFG CO	0.002%	96.481%
6052	OKINAWA ELEC PO	0.002%	96.483%
6053	HU LANE ASSOCIA	0.002%	96.485%
6054	FUJI SOFT ABC	0.002%	96.487%
6055	HOSHINO RESORTS	0.002%	96.489%
6056	FRASERS CENTREP	0.002%	96.491%
6057	STARHILL GLOBAL	0.002%	96.493%
6058	BUMI ARMADA BER	0.002%	96.494%
6059	TAKUMA CO	0.002%	96.496%
6060	NSD CO LTD	0.002%	96.498%
6061	CONN S INC COMMON STOCK USD.01	0.002%	96.500%
6062	REDES ENERGETIC	0.002%	96.502%
6063	21VIANET GROUP INC ADR ADR USD.00001	0.002%	96.504%
6064	SUPALAI PUBLIC	0.002%	96.506%
6065	VOSSLOH AG	0.002%	96.508%
6066	PP LONDON SUMAT	0.002%	96.509%
6067	NSI NV	0.002%	96.511%
6068	KINTETSU WORLD	0.002%	96.513%
6069	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.515%
6070	AUCKLAND INTERN	0.002%	96.517%
6071	ICICI BANK	0.002%	96.519%
6072	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.521%
6073	XENCOR INC COMMON STOCK USD.01	0.002%	96.523%
6074	ALTAREA SCA	0.002%	96.524%
6075	URSTADT BIDDLE	0.002%	96.526%
6076	SJW GROUP COMMON STOCK USD.001	0.002%	96.528%
6077	MLP AG	0.002%	96.530%
6078	AIXTRON AG	0.002%	96.532%
6079	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.534%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6080	SOULBRAIN CO LT	0.002%	96.536%
6081	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.538%
6082	OBRASCON HUAR L	0.002%	96.539%
6083	BUNKA SHUTTER C	0.002%	96.541%
6084	GREENLAND HONG	0.002%	96.543%
6085	HOGY MEDICAL CO	0.002%	96.545%
6086	ESPEC CORP	0.002%	96.547%
6087	MOTECH INDUSTRI	0.002%	96.549%
6088	UNITED SUPER MA	0.002%	96.551%
6089	HEALTHSCOPE LTD	0.002%	96.552%
6090	S&T AG	0.002%	96.554%
6091	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.556%
6092	GRUPO AEROPORTU	0.002%	96.558%
6093	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.560%
6094	SIGMA PHARMACEU	0.002%	96.562%
6095	GEO CO LTD	0.002%	96.564%
6096	LEGEND HOLDINGS	0.002%	96.565%
6097	BANPU PUBLIC CO	0.002%	96.567%
6098	SODA SANAYII	0.002%	96.569%
6099	IOI CORPORATION	0.002%	96.571%
6100	PEARSON STK	0.002%	96.573%
6101	SKISTAR AB	0.002%	96.575%
6102	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.577%
6103	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.578%
6104	HELICAL BAR PLC	0.002%	96.580%
6105	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.582%
6106	PER AARSLEFF A/	0.002%	96.584%
6107	REFRESCO GROUP	0.002%	96.586%
6108	IRISH RESIDENTI	0.002%	96.588%
6109	CP POKPHAND CO	0.002%	96.589%
6110	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.591%
6111	MIZUNO CORP	0.002%	96.593%
6112	SINFONIA TECHNO	0.002%	96.595%
6113	SANKI ENGINEERI	0.002%	96.597%
6114	EVERGREEN MARIN	0.002%	96.599%
6115	KLAB INC	0.002%	96.601%
6116	LUNDIN PERTOLEU	0.002%	96.602%
6117	ITALMOBILIARE S	0.002%	96.604%
6118	ADVANTECH CO LT	0.002%	96.606%
6119	DAIICHI KIGENSO	0.002%	96.608%
6120	NITTO ELECTRIC	0.002%	96.610%
6121	SODICK CO	0.002%	96.612%
6122	BARNES & NOBLE	0.002%	96.613%
6123	HEADLAM GROUP	0.002%	96.615%
6124	GENESCO INC COMMON STOCK USD1.0	0.002%	96.617%
6125	INTERTAIN GROUP	0.002%	96.619%
6126	CVR ENERGY INC	0.002%	96.621%
6127	PANDOX AB	0.002%	96.623%
6128	SUGI HOLDINGS C	0.002%	96.624%
6129	PLAZA RETAIL RE	0.002%	96.626%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6130	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.628%
6131	BK ZACHODNI WBK	0.002%	96.630%
6132	NONG SHIM CO	0.002%	96.632%
6133	YASUNAGA CORP	0.002%	96.634%
6134	MELCOR DEVS LTD	0.002%	96.635%
6135	DONGKUK STEEL M	0.002%	96.637%
6136	SALINI IMPREGIL	0.002%	96.639%
6137	ZAKL AZOT W	0.002%	96.641%
6138	TED BAKER PLC	0.002%	96.643%
6139	ARN MONDADORI E	0.002%	96.644%
6140	DMCI HLDGS INC	0.002%	96.646%
6141	PICK'N PAY STOR	0.002%	96.648%
6142	RAMCO CEMENTS	0.002%	96.650%
6143	HEXAWARE TECHNO	0.002%	96.652%
6144	BANCOLOMBIA SA	0.002%	96.654%
6145	INTL CONTAINER	0.002%	96.655%
6146	CENTRL PLAZA HO	0.002%	96.657%
6147	DAKTRONICS INC COMMON STOCK	0.002%	96.659%
6148	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.661%
6149	LIMELIGHT NETW	0.002%	96.663%
6150	PHISON ELECTRON	0.002%	96.664%
6151	INPHI CORP COMMON STOCK	0.002%	96.666%
6152	ONEREIT	0.002%	96.668%
6153	SM PRIME HLDGS	0.002%	96.670%
6154	CLAL INSURANCE	0.002%	96.672%
6155	SUNLIGHT REAL E	0.002%	96.673%
6156	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.675%
6157	RICARDO	0.002%	96.677%
6158	MAGYAR TELEKOM	0.002%	96.679%
6159	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.681%
6160	CARNIVAL PLC	0.002%	96.683%
6161	NIPPON DENKO CO	0.002%	96.684%
6162	SHIN-ETSU POLYM	0.002%	96.686%
6163	888 HOLDINGS	0.002%	96.688%
6164	HOKURIKU ELEC P	0.002%	96.690%
6165	TITAN INDUSTRIE	0.002%	96.692%
6166	UTD COMMUNITY F	0.002%	96.693%
6167	ASAHI HOLDINGS	0.002%	96.695%
6168	COVENANT TRANSP	0.002%	96.697%
6169	NAUTILUS GROUP	0.002%	96.699%
6170	LE NOBLE AGE	0.002%	96.700%
6171	ALBIOMA	0.002%	96.702%
6172	DAIBIRU CORP	0.002%	96.704%
6173	CASTROL INDIA L	0.002%	96.706%
6174	MINITUBISHI STEE	0.002%	96.708%
6175	YIRENDAI LTD AD	0.002%	96.709%
6176	S.A.C.I. FALABE	0.002%	96.711%
6177	HAPAG-LLOYD AG	0.002%	96.713%
6178	WAN HAI LINES	0.002%	96.715%
6179	GINTECH ENERGY	0.002%	96.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6180	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.718%
6181	ZZZSAN-AI OIL C	0.002%	96.720%
6182	UNIVERSAL ENTER	0.002%	96.722%
6183	OCI MATERIALS C	0.002%	96.724%
6184	GEMDALE PROPERT	0.002%	96.725%
6185	ADASTRIA HOLDI	0.002%	96.727%
6186	CENTRAL GARDEN&	0.002%	96.729%
6187	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.731%
6188	AUSTRALIAN AGRI	0.002%	96.733%
6189	AK HOLDINGS INC	0.002%	96.734%
6190	BK OF RYUKYUS	0.002%	96.736%
6191	CA IMMOBILIEN A	0.002%	96.738%
6192	ECLAT TEXTILE C	0.002%	96.740%
6193	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.742%
6194	ZERIA PHARMACEU	0.002%	96.743%
6195	COVESTRO AG	0.002%	96.745%
6196	KAKAKU.COM INC	0.002%	96.747%
6197	SHIKUN & BINUI	0.002%	96.749%
6198	LAR ESPANA REAL	0.002%	96.750%
6199	MERCURIES LIFE	0.002%	96.752%
6200	PPC LTD	0.002%	96.754%
6201	FRANK'S INTERNA	0.002%	96.756%
6202	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.757%
6203	TESARO INC	0.002%	96.759%
6204	HANIL CEMENT MF	0.002%	96.761%
6205	SHANGHAI JIN JI	0.002%	96.763%
6206	ONESAVINGS BANK	0.002%	96.765%
6207	CHUGOKU MAR PAI	0.002%	96.766%
6208	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.768%
6209	JOEL-JERUSALEM	0.002%	96.770%
6210	PUMA AG	0.002%	96.772%
6211	CHESSWOOD GROUP	0.002%	96.773%
6212	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.775%
6213	TKC CORPORATION	0.002%	96.777%
6214	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.779%
6215	KOREA KUMHO PET	0.002%	96.780%
6216	DAISEKI CO LTD	0.002%	96.782%
6217	SKS MICROFINANC	0.002%	96.784%
6218	TEIKOKU PISTON	0.002%	96.786%
6219	LUYE PHARMA GRO	0.002%	96.787%
6220	LOOKERS PLC	0.002%	96.789%
6221	SEMIRARA MINING	0.002%	96.791%
6222	ASTRAL FOODS	0.002%	96.793%
6223	WEG SA	0.002%	96.795%
6224	FINCANTIERI SPA	0.002%	96.796%
6225	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.798%
6226	ODONTOPREV SA	0.002%	96.800%
6227	RAJESH EXPORTS	0.002%	96.802%
6228	NIPPON PAINT CO	0.002%	96.803%
6229	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.805%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6230	ZAGG INC COMMON STOCK USD.001	0.002%	96.807%
6231	MOCHIDA PHARM C	0.002%	96.809%
6232	ISHIHARA SANGYO	0.002%	96.810%
6233	LIECHTENSTEINIS	0.002%	96.812%
6234	ZUMIEZ INC COMMON STOCK	0.002%	96.814%
6235	PLAYA HOTELS &	0.002%	96.816%
6236	SCHRODERS(NEW)	0.002%	96.817%
6237	INDOCEMENT TUNG	0.002%	96.819%
6238	SUMMARECON AGUN	0.002%	96.821%
6239	TSI HOLDINGS CO	0.002%	96.823%
6240	YANGTZE OPT FIB	0.002%	96.824%
6241	BERTRANDT AG	0.002%	96.826%
6242	CASHBUILD LTD	0.002%	96.828%
6243	FOCALTECH SYSTE	0.002%	96.830%
6244	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	96.831%
6245	VEIDEKKE ASA	0.002%	96.833%
6246	UNITED LABORATO	0.002%	96.835%
6247	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.837%
6248	BT INVESTMENT M	0.002%	96.838%
6249	GMP CAPITAL COR	0.002%	96.840%
6250	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.842%
6251	EMPEROR INTL HL	0.002%	96.844%
6252	WATERLAND FIN H	0.002%	96.845%
6253	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.847%
6254	ONO PHARMACEUTI	0.002%	96.849%
6255	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.851%
6256	KARDEX	0.002%	96.852%
6257	DAIKYO INC	0.002%	96.854%
6258	IDBI BANK LTD	0.002%	96.856%
6259	FELDA GLOBAL VE	0.002%	96.857%
6260	ELITE ADVANCED	0.002%	96.859%
6261	KOHNAN SHOJI	0.002%	96.861%
6262	DIAGEO PLC	0.002%	96.863%
6263	MYOB GROUP LTD	0.002%	96.864%
6264	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.866%
6265	ABOITIZ EQUITY	0.002%	96.868%
6266	VUKILE PROPERTY	0.002%	96.870%
6267	KOREA EXPRESS C	0.002%	96.871%
6268	DAINIPPON PHARM	0.002%	96.873%
6269	AMPLIFON SPA NE	0.002%	96.875%
6270	TAIKISHA	0.002%	96.877%
6271	ASIAN PAINTS LT	0.002%	96.878%
6272	TORII PHARM CO	0.002%	96.880%
6273	VECTURA GROUP	0.002%	96.882%
6274	SANDEN CORP	0.002%	96.883%
6275	CHINA HIGH SPEE	0.002%	96.885%
6276	BEML LTD	0.002%	96.887%
6277	AGELLAN COMMERC	0.002%	96.889%
6278	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.890%
6279	EIS ECZACIBASI	0.002%	96.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6280	RIPLEY CORP SA	0.002%	96.894%
6281	JVC KENWOOD HLD	0.002%	96.895%
6282	WAFER WORKS COR	0.002%	96.897%
6283	NEO SOLAR POWER	0.002%	96.899%
6284	LING SEN PRECIS	0.002%	96.901%
6285	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.902%
6286	CJ CGV	0.002%	96.904%
6287	PREMIER OIL	0.002%	96.906%
6288	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.907%
6289	CORP MOCTEZUMA	0.002%	96.909%
6290	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.911%
6291	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.913%
6292	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.914%
6293	SLC AGRICOLA SA	0.002%	96.916%
6294	BRITISH AMERICA	0.002%	96.918%
6295	HUA HONG SEMICO	0.002%	96.919%
6296	VOCUS COMMUN LT	0.002%	96.921%
6297	XEBIO CO	0.002%	96.923%
6298	CLAS OHLSON AB	0.002%	96.925%
6299	VERITIV CORP COMMON STOCK USD.01	0.002%	96.926%
6300	HOCHSCHILD MINI	0.002%	96.928%
6301	FUTABA INDUSTRI	0.002%	96.930%
6302	MEKONOMEN AB	0.002%	96.931%
6303	RANDON SA IMPL	0.002%	96.933%
6304	SKY NETWORK TEL	0.002%	96.935%
6305	ASTRA AGRO LEST	0.002%	96.936%
6306	VS INDUSTRY BHD	0.002%	96.938%
6307	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.940%
6308	MICRO-STAR INTL	0.002%	96.942%
6309	VANGUARD INTL S	0.002%	96.943%
6310	SIAM CITY CEMEN	0.002%	96.945%
6311	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.947%
6312	GLENMARK PHARM	0.002%	96.948%
6313	DEUTSCHE BETEI	0.002%	96.950%
6314	OSAKI ELECTRIC	0.002%	96.952%
6315	PRESS KOGYO CO	0.002%	96.953%
6316	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.955%
6317	LEYOU TECHNOLOG	0.002%	96.957%
6318	BQE NATL BELGIQ	0.002%	96.959%
6319	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.960%
6320	IS DONGSEO CO L	0.002%	96.962%
6321	BLACK DIAMOND G	0.002%	96.964%
6322	BK OF NAGOYA	0.002%	96.965%
6323	AKR CORPORINDO	0.002%	96.967%
6324	KUALA LUMPUR KE	0.002%	96.969%
6325	ORIENTAL UNION	0.002%	96.970%
6326	ZENRIN CO LTD	0.002%	96.972%
6327	CONEXIO CORP	0.002%	96.974%
6328	DAISHIN SECURIT	0.002%	96.975%
6329	ACCORDIA GOLF T	0.002%	96.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6330	GREENCROSS LTD	0.002%	96.979%
6331	VILMORIN CLAUSE	0.002%	96.981%
6332	HAYNES INTL INC	0.002%	96.982%
6333	MARUDAI FOOD CO	0.002%	96.984%
6334	HANSSEM CO	0.002%	96.986%
6335	SK NETWORKS CO	0.002%	96.987%
6336	PIAGGIO	0.002%	96.989%
6337	ACACIA MINING	0.002%	96.991%
6338	TSURUHA HOLDING	0.002%	96.992%
6339	METLIFECARE LTD	0.002%	96.994%
6340	SHANGHAI PETROC	0.002%	96.996%
6341	TAV HAVALIMANLA	0.002%	96.997%
6342	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.999%
6343	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.001%
6344	TENARIS S.A.	0.002%	97.002%
6345	ACOM CO	0.002%	97.004%
6346	MOTHERSON SUMI	0.002%	97.006%
6347	TIBET WATER RES	0.002%	97.007%
6348	TOKAI HOLDINGS	0.002%	97.009%
6349	C C LAND HOLDIN	0.002%	97.011%
6350	MIZUHO FINL GP	0.002%	97.013%
6351	PAZ CORP SA	0.002%	97.014%
6352	KUNG LONG BATTE	0.002%	97.016%
6353	HISAMITSU PHARM	0.002%	97.018%
6354	ANGLO AMERICAN	0.002%	97.019%
6355	TAINAN SPINNING	0.002%	97.021%
6356	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.023%
6357	ASAHI DIAMOND I	0.002%	97.024%
6358	ELETROBRAS PREF	0.002%	97.026%
6359	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.028%
6360	CHINA REINSURAN	0.002%	97.029%
6361	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.031%
6362	VIVOTEK INC	0.002%	97.033%
6363	ELETROBRAS COMM	0.002%	97.034%
6364	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.036%
6365	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	97.038%
6366	POLYTEC HOLDING	0.002%	97.039%
6367	HONG LEONG BANK	0.002%	97.041%
6368	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	97.042%
6369	INFRASTRUCTURE	0.002%	97.044%
6370	ACANDO AB	0.002%	97.046%
6371	SRF LTD	0.002%	97.047%
6372	CHINA GALAXY SE	0.002%	97.049%
6373	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	97.051%
6374	CHINA EASTERN A	0.002%	97.052%
6375	MATAS AS	0.002%	97.054%
6376	TTY BIPHARM CO	0.002%	97.056%
6377	TAIHEI DENGYO	0.002%	97.057%
6378	COMMERCIAL INTE	0.002%	97.059%
6379	DENNY S CORP COMMON STOCK USD.01	0.002%	97.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6380	XINJIANG GOLDWI	0.002%	97.062%
6381	FU SHOU YUAN IN	0.002%	97.064%
6382	MAYR-MELNHOF KA	0.002%	97.066%
6383	SUPREMEIndustr	0.002%	97.067%
6384	CAPITA GROUP PL	0.002%	97.069%
6385	NOVAE GROUP PLC	0.002%	97.071%
6386	FUJI MEDIA HOLD	0.002%	97.072%
6387	BANGKOK EXPRESS	0.002%	97.074%
6388	RECHI PRECISION	0.002%	97.075%
6389	EARTH CHEMICAL	0.002%	97.077%
6390	V TECHNOLOGY	0.002%	97.079%
6391	SMARTONE TELECO	0.002%	97.080%
6392	SCHMOLZ+BICKENB	0.002%	97.082%
6393	DONGBU HITEK CO	0.002%	97.084%
6394	YOKOGAWA BRIDGE	0.002%	97.085%
6395	CHEIL WORLDWIDE	0.002%	97.087%
6396	ADLER REAL ESTA	0.002%	97.089%
6397	DAIKYONISHIKAWA	0.002%	97.090%
6398	CULP INC COMMON STOCK USD.05	0.002%	97.092%
6399	MITRA ADIPERKAS	0.002%	97.093%
6400	ALTAMIR AMBOISE	0.002%	97.095%
6401	RTL GROUP SA	0.002%	97.097%
6402	MONOTARO CO.LTD	0.002%	97.098%
6403	XL AXIATA TBK P	0.002%	97.100%
6404	CHUGOKU ELEC PO	0.002%	97.102%
6405	NAVITAS LTD	0.002%	97.103%
6406	DAH CHONG HONG	0.002%	97.105%
6407	YAMAICHI ELECTR	0.002%	97.107%
6408	EL PUERTO DE LI	0.002%	97.108%
6409	PETRON CORP	0.002%	97.110%
6410	VT HOLDINGS CO	0.002%	97.111%
6411	THULE GROUP AB/	0.002%	97.113%
6412	JAPAN WOOL TEXT	0.002%	97.115%
6413	TPI POLENE PCL	0.002%	97.116%
6414	UPONOR OYJ	0.002%	97.118%
6415	RAISIO YHTYMA O	0.002%	97.120%
6416	SHINKONG SYNTHE	0.002%	97.121%
6417	TREDEGAR CORP COMMON STOCK	0.002%	97.123%
6418	KWS SAAT AG	0.002%	97.124%
6419	CEMEX LATAM HLD	0.002%	97.126%
6420	SINTOKOGIO	0.002%	97.128%
6421	USI CORPORATION	0.002%	97.129%
6422	CHINA NATIONAL	0.002%	97.131%
6423	ELBIT SYSTEMS L	0.002%	97.132%
6424	AIMIA INC	0.002%	97.134%
6425	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.136%
6426	OTE(HELLENIC TL	0.002%	97.137%
6427	PROTECTOR FORSI	0.002%	97.139%
6428	KINEPOLIS GROUP	0.002%	97.141%
6429	TAIWAN GLASS	0.002%	97.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6430	PLATINUM ASSET	0.002%	97.144%
6431	SIERRA BANCORP COMMON STOCK	0.002%	97.145%
6432	CACHE LOGISTICS	0.002%	97.147%
6433	AXT INC COMMON STOCK USD.001	0.002%	97.149%
6434	TV ASAHI CORP	0.002%	97.150%
6435	IGUATEMI EMP SH	0.002%	97.152%
6436	KAGA ELECTRONIC	0.002%	97.153%
6437	GOLDEN EAGLE RE	0.002%	97.155%
6438	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.157%
6439	SALFACORP SA	0.002%	97.158%
6440	JOWA HLDGS CO L	0.002%	97.160%
6441	ZALANDO SE	0.002%	97.161%
6442	QUALITY HOUSES	0.002%	97.163%
6443	MYER HOLDINGS L	0.002%	97.165%
6444	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.166%
6445	KINSUS INTERCON	0.002%	97.168%
6446	TON YI CORP	0.002%	97.169%
6447	YOKOHAMA REITO	0.002%	97.171%
6448	FISSION URANIUM	0.002%	97.173%
6449	D.A. CONSORTIUM	0.002%	97.174%
6450	NEC NETWK & SYS	0.002%	97.176%
6451	WOCKHARDT LIMIT	0.002%	97.177%
6452	KT CORPORATION	0.002%	97.179%
6453	GEOX S.P.A.	0.002%	97.181%
6454	DEXERIALS CORP	0.002%	97.182%
6455	KUMIAI CHEM IND	0.002%	97.184%
6456	SYRAH RESOURCES	0.002%	97.185%
6457	IRB INFRASTRUCT	0.002%	97.187%
6458	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.189%
6459	GLOW ENERGY	0.002%	97.190%
6460	DEVOTEAM SA	0.002%	97.192%
6461	CADILA HEALTHCA	0.002%	97.193%
6462	DALMIA BHARAT L	0.002%	97.195%
6463	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	97.197%
6464	MIYAZAKI BANK	0.002%	97.198%
6465	SEMICONDUCTOR M	0.002%	97.200%
6466	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.201%
6467	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	97.203%
6468	EBOS GROUP LTD	0.002%	97.205%
6469	SAKATA INX CORP	0.002%	97.206%
6470	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.208%
6471	HAVELLS INDIA L	0.002%	97.209%
6472	WILSON BAYLY HO	0.002%	97.211%
6473	ESSENDANT INC COMMON STOCK USD.1	0.002%	97.212%
6474	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	97.214%
6475	DIRTT ENVIRONME	0.002%	97.216%
6476	EPS CO LTD	0.002%	97.217%
6477	SHANGHAI ELECTR	0.002%	97.219%
6478	GRUPO SIMEC S.A	0.002%	97.220%
6479	PRUKSA HOLDING	0.002%	97.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6480	MERSEN SA	0.002%	97.224%
6481	INARI AMERTRON	0.002%	97.225%
6482	IDFC BANK LTD	0.002%	97.227%
6483	ASIA AVIATION P	0.002%	97.228%
6484	GPO DE INVERSIO	0.002%	97.230%
6485	MARCOPOLO SA	0.002%	97.231%
6486	HANKYU REIT INC	0.002%	97.233%
6487	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	97.235%
6488	S&T MOTIV CO LT	0.002%	97.236%
6489	VOLTAS LTD	0.002%	97.238%
6490	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	97.239%
6491	ECHO GLOBAL LOG	0.002%	97.241%
6492	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.242%
6493	PI INDUSTRIES L	0.002%	97.244%
6494	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	97.246%
6495	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	97.247%
6496	HANSON INTL TBK	0.002%	97.249%
6497	AKITA BANK	0.002%	97.250%
6498	CHROMA ATE INC	0.002%	97.252%
6499	ADITYA BIRLA FA	0.002%	97.254%
6500	KONGSBERG AUTOM	0.002%	97.255%
6501	TAIWAN ACCEPTAN	0.002%	97.257%
6502	L'OCCITANE INTE	0.002%	97.258%
6503	SPLUNK INC COMMON STOCK USD.001	0.002%	97.260%
6504	AMOTECH CO LTD	0.002%	97.261%
6505	GRUMA SA DE CV	0.002%	97.263%
6506	SKYLARK CO LTD	0.002%	97.264%
6507	HUISHANG BANK C	0.002%	97.266%
6508	SUESS MICRO TEC	0.002%	97.268%
6509	JIN CO.LTD	0.002%	97.269%
6510	PC DEPOT CORP	0.002%	97.271%
6511	NYRSTAR NV	0.002%	97.272%
6512	ERCROS SA	0.002%	97.274%
6513	DYDO DRINCO INC	0.002%	97.275%
6514	TSUKUI CORP	0.002%	97.277%
6515	SHIKOKU BANK	0.002%	97.279%
6516	AUSTRALIAN PHAR	0.002%	97.280%
6517	INFRATIL LTD	0.002%	97.282%
6518	NOVOLIPET STEEL	0.002%	97.283%
6519	SAVENCIA SA	0.002%	97.285%
6520	CANON INC SPONS ADR ADR	0.002%	97.286%
6521	AVON PRODUCTS I	0.002%	97.288%
6522	NAKANISHI INC	0.002%	97.289%
6523	MATSUYA FOODS C	0.002%	97.291%
6524	ZHEN DING TECHN	0.002%	97.293%
6525	NIKKISO CO	0.002%	97.294%
6526	AICHI STEEL WOR	0.002%	97.296%
6527	LOTTE CONFECT	0.002%	97.297%
6528	SANOFI INDIA LT	0.002%	97.299%
6529	NORITAKE CO	0.002%	97.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6530	AVEX GROUP HOLD	0.002%	97.302%
6531	MARCO POLO DEV	0.002%	97.303%
6532	XO GROUP INC COMMON STOCK USD.01	0.002%	97.305%
6533	SMI HOLDINGS GR	0.002%	97.307%
6534	FAES FARMA SA	0.002%	97.308%
6535	DONGFANG ELECT	0.002%	97.310%
6536	ZOGENIX INC COMMON STOCK USD.001	0.002%	97.311%
6537	NISSEI BUILD KO	0.002%	97.313%
6538	PSK INC	0.002%	97.314%
6539	HOKKAIDO ELEC P	0.002%	97.316%
6540	TAMURA CORP	0.002%	97.317%
6541	INTL NICKEL IND	0.002%	97.319%
6542	FRONTLINE LTD/B	0.002%	97.320%
6543	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.322%
6544	MAN SE	0.002%	97.324%
6545	HKR INTL LTD	0.002%	97.325%
6546	RENHE COMMERCIA	0.002%	97.327%
6547	HI-LEX CORP	0.002%	97.328%
6548	HOKUETSU BANK	0.002%	97.330%
6549	TOKYO BROADCAST	0.002%	97.331%
6550	QOL CO LTD	0.002%	97.333%
6551	TOKYO STEEL MFG	0.002%	97.334%
6552	THORESEN THAI A	0.002%	97.336%
6553	FUKUDA DENSHI C	0.002%	97.337%
6554	TUNG THIH ELECT	0.002%	97.339%
6555	DEL FRISCOS RES	0.002%	97.340%
6556	ELMOS SEMICONDU	0.002%	97.342%
6557	MESA LABORATORIES INC COMMON STOCK	0.002%	97.344%
6558	HK ELECTRIC INV	0.002%	97.345%
6559	ELEC POWER DEV	0.002%	97.347%
6560	ORION CORP	0.002%	97.348%
6561	CLARION CO	0.002%	97.350%
6562	ORIFLAME HOLDIN	0.002%	97.351%
6563	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.353%
6564	SPIRENT COMMUNI	0.002%	97.354%
6565	SWECO AB	0.002%	97.356%
6566	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.357%
6567	MGI COUTIER	0.002%	97.359%
6568	ADVANCED WIRELE	0.002%	97.360%
6569	NITTA CORP	0.002%	97.362%
6570	LIBERBANK SA	0.002%	97.363%
6571	NIPPON PILLAR P	0.002%	97.365%
6572	COLOWIDE CO LTD	0.002%	97.366%
6573	TOKYOTOKEIBA CO	0.002%	97.368%
6574	HARMONIC DRIVE	0.002%	97.369%
6575	CITI TRENDS INC COMMON STOCK USD.01	0.002%	97.371%
6576	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.373%
6577	LANDING INTL DE	0.002%	97.374%
6578	MENICON CO LTD	0.002%	97.376%
6579	HUNG SHENG CONS	0.002%	97.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6580	INOGEN INC COMMON STOCK USD.001	0.002%	97.379%
6581	NIPPON CARBON C	0.002%	97.380%
6582	ROCK FIELD CO	0.002%	97.382%
6583	NEXEN TIRE CORP	0.002%	97.383%
6584	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.385%
6585	PDL BIOPHARMA INC COMMON STOCK USD.01	0.002%	97.386%
6586	ISEKI & CO	0.002%	97.388%
6587	REPLY SPA	0.002%	97.389%
6588	PRESTIGE ESTATE	0.002%	97.391%
6589	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	97.392%
6590	VETROPACK HOLDI	0.002%	97.394%
6591	MICHINOKU BANK	0.002%	97.395%
6592	OCEAN YIELD ASA	0.002%	97.397%
6593	KOREA AEROSPACE	0.002%	97.398%
6594	EAGLE INDUSTRY	0.002%	97.400%
6595	SAINT MARC HLDG	0.002%	97.401%
6596	METRO PACIFIC I	0.002%	97.403%
6597	INDUSTR L FIN(IF	0.002%	97.404%
6598	TRANSCEND INFOR	0.002%	97.406%
6599	MATAHARI DEPART	0.002%	97.407%
6600	BRODRENE HARTMA	0.002%	97.409%
6601	GROWTHPOINT PRO	0.002%	97.410%
6602	FUKUSHIMA IND C	0.002%	97.412%
6603	AIDA ENGINEERIN	0.002%	97.413%
6604	CANON ELECTRONI	0.002%	97.415%
6605	PAGE INDUSTRIES	0.001%	97.416%
6606	PREMIER FOODS	0.001%	97.418%
6607	LIFESTYLE INTER	0.001%	97.419%
6608	GINKO INTERNATI	0.001%	97.421%
6609	GRAPHITE INDIA	0.001%	97.422%
6610	PIOLAX CO	0.001%	97.424%
6611	DESCENTE LTD.	0.001%	97.425%
6612	SIIC ENVIRONMEN	0.001%	97.427%
6613	MAGNESITA REFRA	0.001%	97.428%
6614	AKASTOR ASA	0.001%	97.430%
6615	LG FASHION CORP	0.001%	97.431%
6616	IMAX CHINA HOLD	0.001%	97.433%
6617	SUMMIT INDUSTRI	0.001%	97.434%
6618	IBASE TECHNOLOG	0.001%	97.436%
6619	NORDEX AG	0.001%	97.437%
6620	STUART OLSON IN	0.001%	97.439%
6621	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.440%
6622	ST SHINE OPTICA	0.001%	97.442%
6623	BML INC	0.001%	97.443%
6624	HOSOKAWA MICRON	0.001%	97.445%
6625	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	97.446%
6626	SINOTRANS SHIPP	0.001%	97.448%
6627	SK GAS	0.001%	97.449%
6628	CLEANAWAY CO LT	0.001%	97.451%
6629	CHINA MAPLE LEA	0.001%	97.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6630	DAIKI ALUMINIUM	0.001%	97.454%
6631	ELITE SEMICONDU	0.001%	97.455%
6632	FOSTER ELECTRIC	0.001%	97.457%
6633	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.458%
6634	DIVERS RES BHD	0.001%	97.460%
6635	TAISHO PHARMACE	0.001%	97.461%
6636	TAEYOUNG ENGINE	0.001%	97.463%
6637	VZ HOLDING AG	0.001%	97.464%
6638	NORITZ CORP	0.001%	97.465%
6639	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.467%
6640	SAO MARTINHO SA	0.001%	97.468%
6641	COCA-COLA FEMSA	0.001%	97.470%
6642	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.471%
6643	FUJI CO(TOKYO)	0.001%	97.473%
6644	K.C. TECH	0.001%	97.474%
6645	TRINITY MIRROR	0.001%	97.476%
6646	SHIKOKU CHEMICA	0.001%	97.477%
6647	CEMENTIR S.p.A.	0.001%	97.479%
6648	TAIYO INK MFG C	0.001%	97.480%
6649	TONG YANG INV B	0.001%	97.482%
6650	LANDEC CORP	0.001%	97.483%
6651	I.T LIMITED	0.001%	97.485%
6652	ALIANSCE SHOPPI	0.001%	97.486%
6653	YELLOW HAT LTD.	0.001%	97.488%
6654	BENETEAU	0.001%	97.489%
6655	NEO-CHINA GROUP	0.001%	97.491%
6656	M3 INC	0.001%	97.492%
6657	ECO WORLD DEVL	0.001%	97.494%
6658	AVANZA BANK HOL	0.001%	97.495%
6659	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.496%
6660	KRUNGTHAI CARD	0.001%	97.498%
6661	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.499%
6662	AMTRAN TECHNOLO	0.001%	97.501%
6663	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.502%
6664	CHINA MACHINERY	0.001%	97.504%
6665	VITTORIA ASSICU	0.001%	97.505%
6666	MEC COMPANY LTD	0.001%	97.507%
6667	EHIME BANK	0.001%	97.508%
6668	KOSSAN RUBBER I	0.001%	97.510%
6669	VILLEROY & BOCH	0.001%	97.511%
6670	HANA TOUR SERVI	0.001%	97.513%
6671	FORHOUSE CORP	0.001%	97.514%
6672	MIURA CO	0.001%	97.516%
6673	MITSUBOSHI BELT	0.001%	97.517%
6674	SUN FRONTIER FU	0.001%	97.519%
6675	ORIENT CORP	0.001%	97.520%
6676	SOILBUILD BUSIN	0.001%	97.521%
6677	CHAROEN POK PHA	0.001%	97.523%
6678	SHANDONG CHENMI	0.001%	97.524%
6679	SURTECO SE	0.001%	97.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6680	YOUNGWON CORP	0.001%	97.527%
6681	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.529%
6682	RESOLUTE MINING	0.001%	97.530%
6683	PRINCE HOUSING	0.001%	97.532%
6684	INTERNATIONAL M	0.001%	97.533%
6685	BLOOMBERRY RESO	0.001%	97.535%
6686	DALI FOODS GROU	0.001%	97.536%
6687	BYGGMAX GROUP A	0.001%	97.537%
6688	KONOIKE TRANSP	0.001%	97.539%
6689	GLOBANT SA	0.001%	97.540%
6690	TAKASAGO INTL C	0.001%	97.542%
6691	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.543%
6692	GLADSTONE COMME	0.001%	97.545%
6693	YUASA TRADING C	0.001%	97.546%
6694	TIANJIN PORT DE	0.001%	97.548%
6695	AI HOLDINGS COR	0.001%	97.549%
6696	KAPPAHL HOLDING	0.001%	97.551%
6697	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	97.552%
6698	BK OF SAGA	0.001%	97.553%
6699	MGM GROWTH PROPERTIES LLC A REIT	0.001%	97.555%
6700	MAJOR CINEPLEX	0.001%	97.556%
6701	RUENTEX DEVELOP	0.001%	97.558%
6702	HAKDEX AB	0.001%	97.559%
6703	VITAL HEALTHCAR	0.001%	97.561%
6704	STOBART GROUP L	0.001%	97.562%
6705	MASTERLINK SECS	0.001%	97.564%
6706	DASSAULT AVIATI	0.001%	97.565%
6707	TOWA PHARM CO L	0.001%	97.566%
6708	CMBC CAPITAL HO	0.001%	97.568%
6709	MOTA ENGIL SGPS	0.001%	97.569%
6710	NORITSU KOKI CO	0.001%	97.571%
6711	DANIELI & CO CO	0.001%	97.572%
6712	NISSIN CORP	0.001%	97.574%
6713	CORP INMOBILIAR	0.001%	97.575%
6714	INTILAND DEVPT	0.001%	97.577%
6715	CARBONITE INC COMMON STOCK USD.01	0.001%	97.578%
6716	WASHTEC AG	0.001%	97.579%
6717	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.581%
6718	CALIAN GROUP LT	0.001%	97.582%
6719	MIGHTY RIVER PO	0.001%	97.584%
6720	FRASERS COMMERC	0.001%	97.585%
6721	HONGKONG&SHANG	0.001%	97.587%
6722	GCL NEW ENERGY	0.001%	97.588%
6723	B&B TOOLS AB	0.001%	97.589%
6724	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.591%
6725	SALMAR ASA	0.001%	97.592%
6726	KUDELSKI S.A.	0.001%	97.594%
6727	ARROW GLOBAL GR	0.001%	97.595%
6728	VECTRUS INC COMMON STOCK USD.01	0.001%	97.597%
6729	ARGOSY PROPERTY	0.001%	97.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6730	DEUTSCHE PFANDB	0.001%	97.599%
6731	CONSUN PHARMACE	0.001%	97.601%
6732	NITTETSU MINING	0.001%	97.602%
6733	AMSTERDAM COMMO	0.001%	97.604%
6734	MUHIBBAH ENGINE	0.001%	97.605%
6735	FAR EAST DEPT	0.001%	97.607%
6736	SHIBUYA KOGYO C	0.001%	97.608%
6737	MULTIPLUS SA	0.001%	97.609%
6738	COSCO HOLDINGS	0.001%	97.611%
6739	Q TECHNOLOGY GR	0.001%	97.612%
6740	VST HLDGS	0.001%	97.614%
6741	CENT PATTANA PU	0.001%	97.615%
6742	FAMOUS BRANDS L	0.001%	97.617%
6743	COWEN INC COMMON STOCK USD.01	0.001%	97.618%
6744	MGM CHINA HLDGS	0.001%	97.619%
6745	JU TENG INTERNA	0.001%	97.621%
6746	TORRENT PHARM	0.001%	97.622%
6747	GMO INTERNET IN	0.001%	97.624%
6748	CONTROLADORA VU	0.001%	97.625%
6749	GLORIA MATERIAL	0.001%	97.626%
6750	DENBURY RESOURC	0.001%	97.628%
6751	TALGO SA	0.001%	97.629%
6752	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.631%
6753	SHIZUOKAGAS CO	0.001%	97.632%
6754	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.634%
6755	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.635%
6756	YANG MING MARIN	0.001%	97.636%
6757	MINOR INTERNATI	0.001%	97.638%
6758	CHAOWEI POWER H	0.001%	97.639%
6759	MCBRIDE PLC	0.001%	97.641%
6760	CIT GROUP INC SR UNSECURED 05/20 5.375	0.001%	97.642%
6761	TITAN CEMENT CO	0.001%	97.643%
6762	FACC AG	0.001%	97.645%
6763	AOI ELECTRONICS	0.001%	97.646%
6764	QINGDAO PORT IN	0.001%	97.648%
6765	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.649%
6766	TOWNGAS CHINA C	0.001%	97.650%
6767	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.652%
6768	H&R GMBH & CO K	0.001%	97.653%
6769	YAMABIKO CORP	0.001%	97.655%
6770	CAWACHI LTD	0.001%	97.656%
6771	TEJON RANCH CO	0.001%	97.657%
6772	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.659%
6773	CHOICE PROPERTI	0.001%	97.660%
6774	TIKKURILA OY	0.001%	97.662%
6775	SHINSHO CORP	0.001%	97.663%
6776	CLEVO	0.001%	97.664%
6777	NATIONAL STORAG	0.001%	97.666%
6778	CUTERA INC COMMON STOCK USD.001	0.001%	97.667%
6779	PRESSANCE CORPO	0.001%	97.669%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6780	ENTERCOM COMMUN	0.001%	97.670%
6781	LOTTE CHILSUNG	0.001%	97.671%
6782	DEVELOPMENT CRE	0.001%	97.673%
6783	ASSOCD INTL HOT	0.001%	97.674%
6784	SEED CO LTD/TOK	0.001%	97.676%
6785	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.677%
6786	ORIOLA-KD CORP	0.001%	97.678%
6787	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.680%
6788	ASSYSTEM	0.001%	97.681%
6789	PACIFIC METALS	0.001%	97.683%
6790	NISHIO RENT ALL	0.001%	97.684%
6791	UKC HOLDINGS CO	0.001%	97.685%
6792	KOMERCNI BANKA	0.001%	97.687%
6793	BETER BED HOLD	0.001%	97.688%
6794	OPTO TECH CORPN	0.001%	97.690%
6795	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.691%
6796	MEDIA NUSANTARA	0.001%	97.692%
6797	BANK OF CHONGQI	0.001%	97.694%
6798	CREDIT CORP GRO	0.001%	97.695%
6799	PHOTO-ME INTERN	0.001%	97.697%
6800	GREEN CROSS HLD	0.001%	97.698%
6801	OKURA INDUSTRIA	0.001%	97.699%
6802	CHUBU SHIRYO CO	0.001%	97.701%
6803	TOP GLOVE CORP	0.001%	97.702%
6804	TT ELECTRONICS	0.001%	97.703%
6805	MAH SING GROUP	0.001%	97.705%
6806	XING AG	0.001%	97.706%
6807	PEMBANGUNAN P	0.001%	97.708%
6808	CHINA METAL PRO	0.001%	97.709%
6809	WAKITA & CO	0.001%	97.710%
6810	LAND SECURITIES	0.001%	97.712%
6811	TAYCA CORP	0.001%	97.713%
6812	CHOFU SEISAKUSH	0.001%	97.715%
6813	HANMI PHARM CO	0.001%	97.716%
6814	DEVRO	0.001%	97.717%
6815	DELEK GROUP	0.001%	97.719%
6816	PARQUE ARAUCO S	0.001%	97.720%
6817	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.721%
6818	BANGKOK LIFE AS	0.001%	97.723%
6819	CIA SANEAMENTO	0.001%	97.724%
6820	HONGHUA GROUP L	0.001%	97.726%
6821	SEAH STEEL	0.001%	97.727%
6822	BANK PEKAO	0.001%	97.728%
6823	KIKUCHI CO LTD	0.001%	97.730%
6824	E CL SA	0.001%	97.731%
6825	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.732%
6826	BURSA MALAYSIA	0.001%	97.734%
6827	POLA ORBIS HLDG	0.001%	97.735%
6828	PROLOGIS PROPER	0.001%	97.736%
6829	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6830	CHESNARA PLC	0.001%	97.739%
6831	RIKEN CORP	0.001%	97.741%
6832	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.742%
6833	ROBINSONS RETAI	0.001%	97.743%
6834	JAPAN PULP & PA	0.001%	97.745%
6835	WESTERN ENERGY	0.001%	97.746%
6836	SANRIO CO	0.001%	97.747%
6837	BEIJER ALMA AB	0.001%	97.749%
6838	COAL INDIA LTD	0.001%	97.750%
6839	HANON SYSTEMS	0.001%	97.752%
6840	ASTALDI	0.001%	97.753%
6841	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.754%
6842	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.756%
6843	ATEN INTERNATIO	0.001%	97.757%
6844	CORP COMERCI SA	0.001%	97.758%
6845	DAIDO METAL CO	0.001%	97.760%
6846	YANZHOU COAL MI	0.001%	97.761%
6847	AGRANA BETEILIG	0.001%	97.762%
6848	MCJ CO LTD	0.001%	97.764%
6849	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.765%
6850	FTD COS INC COMMON STOCK USD.0001	0.001%	97.767%
6851	HURCO COMPANIES INC COMMON STOCK	0.001%	97.768%
6852	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.769%
6853	PENDRAGON PLC	0.001%	97.771%
6854	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	97.772%
6855	SOL SPA	0.001%	97.773%
6856	VAUDOISE ASSURA	0.001%	97.775%
6857	JAIPRAKASH ASSO	0.001%	97.776%
6858	SYSTEX CORPORAT	0.001%	97.777%
6859	RAITO KOGYO CO	0.001%	97.779%
6860	VESTEL ELECTRON	0.001%	97.780%
6861	INDIAN HOTELS	0.001%	97.781%
6862	BANK OF PHILIPP	0.001%	97.783%
6863	SINOFERT HOLDIN	0.001%	97.784%
6864	DAI-DAN CO	0.001%	97.785%
6865	BANDO CHEMICAL	0.001%	97.787%
6866	DAEWOO ENGINEER	0.001%	97.788%
6867	CHINA WATER AFF	0.001%	97.790%
6868	GO-AHEAD GROUP	0.001%	97.791%
6869	SUPERBLOCK PCL	0.001%	97.792%
6870	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.794%
6871	CIA SANEAMENTO	0.001%	97.795%
6872	BLOOMAGE BIOTEC	0.001%	97.796%
6873	CIA TRANSM ENER	0.001%	97.798%
6874	HAMAKYOREX CO L	0.001%	97.799%
6875	WEBJET LTD	0.001%	97.800%
6876	PAX GLOBAL TECH	0.001%	97.802%
6877	SOGEFI	0.001%	97.803%
6878	DAESANG CORP	0.001%	97.804%
6879	LAI SUN DEVELOP	0.001%	97.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6880	OIL & NATURAL G	0.001%	97.807%
6881	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.808%
6882	ACHILLES CORP	0.001%	97.810%
6883	BIOTEST AG	0.001%	97.811%
6884	FERROTEC CORP	0.001%	97.812%
6885	TOKAI RUBBER IN	0.001%	97.814%
6886	IMMOBILIARE GRA	0.001%	97.815%
6887	DIGI INTL INC	0.001%	97.816%
6888	GREATVIEW ASEPT	0.001%	97.818%
6889	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.819%
6890	YIEH PHUI ENTS	0.001%	97.820%
6891	KENKO MAYONNAIS	0.001%	97.822%
6892	BANK NEGARA IND	0.001%	97.823%
6893	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	97.824%
6894	CARL ZEISS MEDI	0.001%	97.826%
6895	NOJIMA CORP	0.001%	97.827%
6896	YUEXIU REAL ES	0.001%	97.829%
6897	AIMS AMP CAPITA	0.001%	97.830%
6898	SHIN ZU SHING C	0.001%	97.831%
6899	TOYO CONSTRUCTI	0.001%	97.833%
6900	WISDOM MARINE L	0.001%	97.834%
6901	TEXHONG TEXTILE	0.001%	97.835%
6902	BELC CO LTD	0.001%	97.837%
6903	PIERRE & VACANC	0.001%	97.838%
6904	RESOLUTE FOREST	0.001%	97.839%
6905	QIAGEN NV	0.001%	97.841%
6906	KESKO OYJ	0.001%	97.842%
6907	LI NING CO. LTD	0.001%	97.843%
6908	SCSK CORPORATIO	0.001%	97.845%
6909	SIMMTECH CO LTD	0.001%	97.846%
6910	TURKIYE SINAI K	0.001%	97.847%
6911	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.849%
6912	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.850%
6913	UMS HLDGS LTD	0.001%	97.851%
6914	OITA BANK	0.001%	97.853%
6915	NEUROCRINE BIOS	0.001%	97.854%
6916	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	97.855%
6917	JOYFUL HONDA CO	0.001%	97.856%
6918	ALGOMA CENTRAL	0.001%	97.858%
6919	SP SETIA	0.001%	97.859%
6920	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	97.860%
6921	ALIO GOLD INC	0.001%	97.862%
6922	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	97.863%
6923	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	97.864%
6924	BEIERSDORF AG	0.001%	97.866%
6925	HAMAMATSU PHOTO	0.001%	97.867%
6926	CIA DE DIST INT	0.001%	97.868%
6927	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	97.870%
6928	JASA MARGA	0.001%	97.871%
6929	FISERV INC SR UNSECURED 06/20 2.7	0.001%	97.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6930	BW LPG LTD	0.001%	97.874%
6931	EVEN CONSTRUCTO	0.001%	97.875%
6932	TECNICAS REUNID	0.001%	97.876%
6933	ICL-ISRAEL CHEM	0.001%	97.878%
6934	GENSCRIPT BIOTE	0.001%	97.879%
6935	MERIDA INDUSTRY	0.001%	97.880%
6936	J-OIL MILLS INC	0.001%	97.882%
6937	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	97.883%
6938	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.884%
6939	THAI AIRWAYS IN	0.001%	97.886%
6940	NATIONAL GRID P	0.001%	97.887%
6941	AVEO GROUP	0.001%	97.888%
6942	SRI TRANG AGRO	0.001%	97.890%
6943	EUGENE CORP	0.001%	97.891%
6944	STEF-TFE NEW	0.001%	97.892%
6945	PT TIMAH TBK	0.001%	97.894%
6946	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.895%
6947	CHINA LIFE INSU	0.001%	97.896%
6948	SAS AB	0.001%	97.897%
6949	YAPI VE KREDI B	0.001%	97.899%
6950	TOYO KANETSU KK	0.001%	97.900%
6951	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.901%
6952	AKKA TECHNOLOGI	0.001%	97.903%
6953	STARHUB LIMITED	0.001%	97.904%
6954	FUJI KYUKO CO L	0.001%	97.905%
6955	SRA HOLDINGS IN	0.001%	97.907%
6956	FORMULA SYST(19	0.001%	97.908%
6957	DATANG INTL POW	0.001%	97.909%
6958	KASAI KOGYO CO	0.001%	97.911%
6959	NOVA MEASURING	0.001%	97.912%
6960	ECORODOVIAS INF	0.001%	97.913%
6961	MAINSTREET EQUI	0.001%	97.914%
6962	SAIBU GAS CO	0.001%	97.916%
6963	ARDENTEC CORP	0.001%	97.917%
6964	COSTAMARE INC	0.001%	97.918%
6965	KOLON CORPORATI	0.001%	97.920%
6966	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	97.921%
6967	COLBUN S.A.	0.001%	97.922%
6968	GUANGSHEN RAILW	0.001%	97.924%
6969	TI FINANCIAL HO	0.001%	97.925%
6970	SEASPAN CORP	0.001%	97.926%
6971	SUPER-SOL	0.001%	97.927%
6972	UNID CO LTD	0.001%	97.929%
6973	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.930%
6974	CARD FACTORY PL	0.001%	97.931%
6975	HULIC CO LTD	0.001%	97.933%
6976	T.HASEGAWA CO	0.001%	97.934%
6977	IPCA LABORATORI	0.001%	97.935%
6978	DNO INTERNATION	0.001%	97.937%
6979	KARUR VYSYA BAN	0.001%	97.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6980	KINDOM CONSTRUC	0.001%	97.939%
6981	CAFE DE CORAL H	0.001%	97.940%
6982	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	97.942%
6983	HIBIYA ENGINEER	0.001%	97.943%
6984	S FOODS INC	0.001%	97.944%
6985	STAGECOACH GROU	0.001%	97.946%
6986	KALBE FARMA	0.001%	97.947%
6987	INVESTEC PROP F	0.001%	97.948%
6988	CHINA INTL MARI	0.001%	97.949%
6989	ARATA CORP	0.001%	97.951%
6990	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.952%
6991	OBERBANK AG	0.001%	97.953%
6992	TAIWAN COGENERA	0.001%	97.955%
6993	GUOCOLAND LTD	0.001%	97.956%
6994	MIQUEL Y COSTAS	0.001%	97.957%
6995	361 DEGREES INT	0.001%	97.958%
6996	TOCALO CO LTD	0.001%	97.960%
6997	SALA CORPORATIO	0.001%	97.961%
6998	DHT HOLDINGS IN	0.001%	97.962%
6999	ANGLOGOLD LTD	0.001%	97.964%
7000	MACATAWA BANK CORP COMMON STOCK	0.001%	97.965%
7001	OBIC	0.001%	97.966%
7002	VP BANK AG	0.001%	97.967%
7003	PRESTIGE INTERN	0.001%	97.969%
7004	BACHEM HLD AG-B	0.001%	97.970%
7005	WIZZ AIR HOLDIN	0.001%	97.971%
7006	AMERICAN PUBLIC	0.001%	97.973%
7007	SINARMAS LAND	0.001%	97.974%
7008	KVAERNER ASA	0.001%	97.975%
7009	NIPPON ROAD CO	0.001%	97.976%
7010	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	97.978%
7011	SATO CORP	0.001%	97.979%
7012	EUROMONEY INST	0.001%	97.980%
7013	POLARIS INFRAST	0.001%	97.982%
7014	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	97.983%
7015	DUNI AB	0.001%	97.984%
7016	COLTENE HOLDI	0.001%	97.985%
7017	SEIKA CORP	0.001%	97.987%
7018	DISCO CORPORATI	0.001%	97.988%
7019	BREVILLE GROUP	0.001%	97.989%
7020	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.990%
7021	ALPEK SAB	0.001%	97.992%
7022	TOA CORP	0.001%	97.993%
7023	CHEMRING GROUP	0.001%	97.994%
7024	SUN HUNG KAI CO	0.001%	97.996%
7025	PETRONAS DAGANG	0.001%	97.997%
7026	CAREER TECHNOLO	0.001%	97.998%
7027	BOIRON	0.001%	97.999%
7028	NETAS TELEKOMUN	0.001%	98.001%
7029	REZIDOR HOTEL G	0.001%	98.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7030	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.003%
7031	HOCHDORF HOLDIN	0.001%	98.004%
7032	TENARIS S.A.	0.001%	98.006%
7033	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.007%
7034	BAUER AG	0.001%	98.008%
7035	SAKAI CHEMICAL	0.001%	98.009%
7036	RETAIL ESTATES	0.001%	98.011%
7037	NESTLE INDIA	0.001%	98.012%
7038	HYUNDAI ELEVATO	0.001%	98.013%
7039	CLEARWATER SEAF	0.001%	98.015%
7040	NIPPON DENSETSU	0.001%	98.016%
7041	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.017%
7042	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.018%
7043	KARNATAKA BANK	0.001%	98.020%
7044	UNILEVER INDONE	0.001%	98.021%
7045	UTD INDUSTRIAL	0.001%	98.022%
7046	TORSTAR CORP CL	0.001%	98.023%
7047	HANSOL PAPER CO	0.001%	98.025%
7048	BELL AG - REG	0.001%	98.026%
7049	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.027%
7050	AMADA HOLDINGS	0.001%	98.028%
7051	TRENCOR	0.001%	98.030%
7052	TIME DOTCOM BHD	0.001%	98.031%
7053	CITIZENS INC COMMON STOCK	0.001%	98.032%
7054	BLACKMORES LTD	0.001%	98.033%
7055	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.035%
7056	HAWKINS INC COMMON STOCK USD.05	0.001%	98.036%
7057	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.037%
7058	EMIRA PROPERTY	0.001%	98.038%
7059	MORGAN SINDALL	0.001%	98.040%
7060	QL RESOURCES BH	0.001%	98.041%
7061	GPO AEROPORTUAR	0.001%	98.042%
7062	RORZE CORP	0.001%	98.043%
7063	KAMEI CORP	0.001%	98.045%
7064	NIDEC CORPORATI	0.001%	98.046%
7065	MODEC INC	0.001%	98.047%
7066	OBEROI REALTY L	0.001%	98.048%
7067	KOZA ANADOLU ME	0.001%	98.050%
7068	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.051%
7069	FUJIBO HOLDINGS	0.001%	98.052%
7070	TECHNICOLOR	0.001%	98.053%
7071	KOWLOON DEVMT	0.001%	98.055%
7072	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.056%
7073	HORNBACK BAUMAR	0.001%	98.057%
7074	SANSHIN ELECTRO	0.001%	98.058%
7075	TOSEI CORP	0.001%	98.060%
7076	MURRAY & ROBERT	0.001%	98.061%
7077	MOUNT GIBSON IR	0.001%	98.062%
7078	ASANUMA CORP	0.001%	98.063%
7079	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.065%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7080	BANCO DAVIVIEND	0.001%	98.066%
7081	GRUPO INDUSTRIA	0.001%	98.067%
7082	EASY BIO INC	0.001%	98.068%
7083	UOA DEVELOPMENT	0.001%	98.069%
7084	TOTETSU KOGYO C	0.001%	98.071%
7085	DAEDUCK GDS	0.001%	98.072%
7086	SINTEX PLASTICS	0.001%	98.073%
7087	FIRST REIT	0.001%	98.074%
7088	ENPLAS CORP	0.001%	98.076%
7089	SUMITOMO SEIKA	0.001%	98.077%
7090	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.078%
7091	WELSPUN INDIA L	0.001%	98.079%
7092	CT REAL ESTATE	0.001%	98.081%
7093	LIPPO MALLS IN	0.001%	98.082%
7094	ALUPAR INVEST S	0.001%	98.083%
7095	MEYER BURGER TE	0.001%	98.084%
7096	WEST BANCORPORATION COMMON STOCK	0.001%	98.086%
7097	F-TECH INC	0.001%	98.087%
7098	HOUSING DEVELOP	0.001%	98.088%
7099	DAI NIPPON TORY	0.001%	98.089%
7100	JUST RETIREMENT	0.001%	98.090%
7101	HOLY STONE ENTE	0.001%	98.092%
7102	SHINDENGEN ELEC	0.001%	98.093%
7103	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.094%
7104	KINIK CO	0.001%	98.095%
7105	AEKYUNG PETROCH	0.001%	98.097%
7106	TEIKOKU SEN-I C	0.001%	98.098%
7107	NORDIC SEMICOND	0.001%	98.099%
7108	GEMTEK TECHNOLO	0.001%	98.100%
7109	RISO KAGAKU COR	0.001%	98.101%
7110	TOWA BANK	0.001%	98.103%
7111	GREAT LAKES DRE	0.001%	98.104%
7112	HODOGAYA CHEMIC	0.001%	98.105%
7113	DATA COMMUNICAT	0.001%	98.106%
7114	COSMOS PHARMACE	0.001%	98.108%
7115	LIU CHONG HING	0.001%	98.109%
7116	OPAP SA	0.001%	98.110%
7117	ACE HARDWARE IN	0.001%	98.111%
7118	BEGA CHEESE LTD	0.001%	98.112%
7119	BEC WORLD PUBLI	0.001%	98.114%
7120	UNION BNK OF IN	0.001%	98.115%
7121	ALPHA & OMEGA S	0.001%	98.116%
7122	REDCO PROPRTIE	0.001%	98.117%
7123	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.119%
7124	SENEX ENERGY LT	0.001%	98.120%
7125	ALTERRA POWER C	0.001%	98.121%
7126	GPO FIN INTERAC	0.001%	98.122%
7127	ANANDA DEVELOPM	0.001%	98.123%
7128	ANGLO PACIFIC G	0.001%	98.125%
7129	SOLOR A/S	0.001%	98.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7130	G.U.D. HOLDINGS	0.001%	98.127%
7131	XINGDA INTERNAT	0.001%	98.128%
7132	HUNTER DOUGLAS	0.001%	98.129%
7133	AUSTRIA TECHNOL	0.001%	98.131%
7134	ARROWHEAD PROR	0.001%	98.132%
7135	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.133%
7136	ALCONIX CORPORA	0.001%	98.134%
7137	VERBIO VEREINIG	0.001%	98.136%
7138	CALBEE INC	0.001%	98.137%
7139	BANGKOK DUSIT M	0.001%	98.138%
7140	FANTASIA HOLDIN	0.001%	98.139%
7141	GREE INC	0.001%	98.140%
7142	PHOENIX MECANO	0.001%	98.142%
7143	CHINA SHANSHUI	0.001%	98.143%
7144	SEAH BESTEEL CO	0.001%	98.144%
7145	GDI PROPERTY GR	0.001%	98.145%
7146	RMP ENERGY INC	0.001%	98.146%
7147	PHILIPPINE NATL	0.001%	98.148%
7148	POSCO CHEMTECH	0.001%	98.149%
7149	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.150%
7150	HARASHIN CO LTD	0.001%	98.151%
7151	FURUKAWA BATTER	0.001%	98.152%
7152	FBD HLDGS	0.001%	98.154%
7153	GRAPE KING INC	0.001%	98.155%
7154	INABA DENKISANG	0.001%	98.156%
7155	TRONC INC COMMON STOCK USD.01	0.001%	98.157%
7156	EVA PRECISION I	0.001%	98.158%
7157	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.160%
7158	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.161%
7159	BIOGAIA AB	0.001%	98.162%
7160	KOC HOLDING AS	0.001%	98.163%
7161	ROBERT WALTERS	0.001%	98.164%
7162	YURTEC CORPORAT	0.001%	98.166%
7163	CHINA AEROSPACE	0.001%	98.167%
7164	MAX CO	0.001%	98.168%
7165	AKTIA BANK OYJ	0.001%	98.169%
7166	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.170%
7167	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.172%
7168	SAMYANG HOLDING	0.001%	98.173%
7169	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.174%
7170	NIHON NOHYAKU	0.001%	98.175%
7171	ALE PROPERTY TR	0.001%	98.176%
7172	NICHIREKI CO LT	0.001%	98.177%
7173	G&L BEIJER AB B	0.001%	98.179%
7174	NICHIDEN CORP	0.001%	98.180%
7175	GR ED L'ESPRESS	0.001%	98.181%
7176	RADNET INC COMMON STOCK USD.0001	0.001%	98.182%
7177	MALAYSIA BUILD	0.001%	98.183%
7178	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.185%
7179	JAHWA ELECTRONI	0.001%	98.186%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7180	WYNN MACAU LTD	0.001%	98.187%
7181	NTT URBAN DEVEL	0.001%	98.188%
7182	PCHOME ONLINE I	0.001%	98.189%
7183	TOYO ENG CORP	0.001%	98.191%
7184	SPAREBANK 1 SMN	0.001%	98.192%
7185	TV TOKYO HLDG C	0.001%	98.193%
7186	ATUL LTD	0.001%	98.194%
7187	BANK JABAR BANT	0.001%	98.195%
7188	HO BEE INVESTME	0.001%	98.196%
7189	REGAL HOTELS IN	0.001%	98.198%
7190	JSP CORP	0.001%	98.199%
7191	CAVERION CORP	0.001%	98.200%
7192	COMDIRECT BANK	0.001%	98.201%
7193	WIJAYA KARYA	0.001%	98.202%
7194	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.204%
7195	FAGRON	0.001%	98.205%
7196	TECHNOLOGY ONE	0.001%	98.206%
7197	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.207%
7198	CAPITAL® PRO	0.001%	98.208%
7199	LINX SA	0.001%	98.209%
7200	TSUKISHIMA KIKA	0.001%	98.211%
7201	ZTE CORP	0.001%	98.212%
7202	KOTOBUKI SPIRIT	0.001%	98.213%
7203	STOLT-NIELSEN L	0.001%	98.214%
7204	G-RESOURCES GP	0.001%	98.215%
7205	SCHRODER REAL E	0.001%	98.216%
7206	AKEBONO BRAKE I	0.001%	98.218%
7207	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.219%
7208	HOKUTO CORP	0.001%	98.220%
7209	LIVZON PHARMACE	0.001%	98.221%
7210	ADANI POWER LTD	0.001%	98.222%
7211	KRBL LTD	0.001%	98.223%
7212	CORFICOLOMBIANA	0.001%	98.225%
7213	GOLDSUN DEV/CON	0.001%	98.226%
7214	YAMAZEN CORPORA	0.001%	98.227%
7215	INFOCOM CORP	0.001%	98.228%
7216	BRUNELLO CUCINE	0.001%	98.229%
7217	MCMILLAN SHAKES	0.001%	98.230%
7218	CTCI CORP	0.001%	98.232%
7219	LT GROUP INC	0.001%	98.233%
7220	PARIS ORLEANS S	0.001%	98.234%
7221	HI SUN TECH CHI	0.001%	98.235%
7222	TECHTARGET COMMON STOCK USD.001	0.001%	98.236%
7223	GODREJ CONSUMER	0.001%	98.237%
7224	CT ENVIRONMENTA	0.001%	98.239%
7225	BRUNEL INTL	0.001%	98.240%
7226	TELENAV INC COMMON STOCK USD.001	0.001%	98.241%
7227	ALPIQ HOLDING A	0.001%	98.242%
7228	KAJARIA CERAMIC	0.001%	98.243%
7229	ZOJIRUSHI CORP	0.001%	98.244%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7230	FINANCIAL PRODU	0.001%	98.246%
7231	SFA ENGINEERING	0.001%	98.247%
7232	MANITOU	0.001%	98.248%
7233	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.249%
7234	TAIWAN SECOM	0.001%	98.250%
7235	CERVECERIAS UNI	0.001%	98.251%
7236	SMS CO LTD	0.001%	98.253%
7237	MAGNITOGORS-SPO	0.001%	98.254%
7238	TYC BROTHER IND	0.001%	98.255%
7239	BULTEN AB	0.001%	98.256%
7240	ATRIUM LJUNGBER	0.001%	98.257%
7241	NICHII GAKKAN C	0.001%	98.258%
7242	NISHIMATSUYA CH	0.001%	98.260%
7243	GENMAB A/S	0.001%	98.261%
7244	TENMA CORPORATI	0.001%	98.262%
7245	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.263%
7246	PRADA SPA	0.001%	98.264%
7247	FUJITSU KIDEN	0.001%	98.265%
7248	SUMIDA ELECTRIC	0.001%	98.266%
7249	NVE CORP	0.001%	98.268%
7250	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.269%
7251	INDIAN BANK	0.001%	98.270%
7252	GRIEG SEAFOOD A	0.001%	98.271%
7253	CHINA SUNTIEN G	0.001%	98.272%
7254	ALAM SUTERA REA	0.001%	98.273%
7255	IRISH CONTINENT	0.001%	98.275%
7256	UNIVERSAL MEDIC	0.001%	98.276%
7257	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.277%
7258	HIMART CO LTD	0.001%	98.278%
7259	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.279%
7260	SURMODICS INC COMMON STOCK USD.05	0.001%	98.280%
7261	LG INTL CORP	0.001%	98.281%
7262	WEYCO GROUP INC	0.001%	98.283%
7263	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.284%
7264	CCC SA	0.001%	98.285%
7265	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.286%
7266	W-SCOPE CO	0.001%	98.287%
7267	LIFE CORPORATIO	0.001%	98.288%
7268	ACETO CORP COMMON STOCK USD.01	0.001%	98.289%
7269	XIAMEN INTL POR	0.001%	98.291%
7270	BINCK NV	0.001%	98.292%
7271	SPH REIT	0.001%	98.293%
7272	E-COMMODITIES H	0.001%	98.294%
7273	PLENUS CO	0.001%	98.295%
7274	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.296%
7275	HEINEKEN MALAYS	0.001%	98.297%
7276	XEROX CORP 4.07	0.001%	98.299%
7277	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.300%
7278	NEWALTA INC	0.001%	98.301%
7279	FUSO CHEMICAL C	0.001%	98.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7280	UNITED INTL ENT	0.001%	98.303%
7281	QAD INC A COMMON STOCK	0.001%	98.304%
7282	SANGETSU CO	0.001%	98.305%
7283	KONISHI CO LTD	0.001%	98.306%
7284	NAMCHOW CHEMICA	0.001%	98.308%
7285	GREATEK ELECTRO	0.001%	98.309%
7286	YOSHINOYA D&C C	0.001%	98.310%
7287	SIGDO KOPPERS S	0.001%	98.311%
7288	LOTTE FOOD CO	0.001%	98.312%
7289	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.313%
7290	AISAN INDUSTRY	0.001%	98.314%
7291	mitsui soko co	0.001%	98.316%
7292	TAIFLEX SCIENTI	0.001%	98.317%
7293	MAIRE TECNIMONT	0.001%	98.318%
7294	FUNAI ELECTRIC	0.001%	98.319%
7295	UNIBAIL-RODAMCO	0.001%	98.320%
7296	LOJAS AMERICANA	0.001%	98.321%
7297	VAISALA	0.001%	98.322%
7298	FIBROGEN INC COMMON STOCK USD.01	0.001%	98.323%
7299	CHINA MANMADE F	0.001%	98.325%
7300	BTB REAL ESTATE	0.001%	98.326%
7301	EIGHTEENTH BANK	0.001%	98.327%
7302	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.328%
7303	JAPARA HEALTHCA	0.001%	98.329%
7304	WILH. WILHELMSE	0.001%	98.330%
7305	GOL LINHAS AERE	0.001%	98.331%
7306	CHAUN-CHOUNG TE	0.001%	98.332%
7307	SBS HOLDINGS IN	0.001%	98.334%
7308	CHIMEI MATERIAL	0.001%	98.335%
7309	CORPORATE TRAVE	0.001%	98.336%
7310	ENERGISA SA	0.001%	98.337%
7311	YAKULT HONSHA C	0.001%	98.338%
7312	CIA ENERGETICA	0.001%	98.339%
7313	AMBARELLA INC	0.001%	98.340%
7314	INFOMART CORP	0.001%	98.341%
7315	WINMARK CORP COMMON STOCK	0.001%	98.343%
7316	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.344%
7317	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.345%
7318	SINGAMAS CONTAI	0.001%	98.346%
7319	PTC INDIA LTD	0.001%	98.347%
7320	HANDSOME CORP	0.001%	98.348%
7321	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.349%
7322	FIAT CHRYSLER A	0.001%	98.350%
7323	IGG INC	0.001%	98.352%
7324	TOKAI CORP/GIFU	0.001%	98.353%
7325	COMPAGNIE DES A	0.001%	98.354%
7326	EUROPAC PAPELES	0.001%	98.355%
7327	SCANDI STANDARD	0.001%	98.356%
7328	EMPRESA NACIONA	0.001%	98.357%
7329	PROSPERITY REIT	0.001%	98.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7330	EUROPCAR GROUPE	0.001%	98.359%
7331	EL AL ISRAEL AI	0.001%	98.361%
7332	LASALLE LOGIPOR	0.001%	98.362%
7333	STABILUS SA	0.001%	98.363%
7334	WUESTENROT & WU	0.001%	98.364%
7335	ROKKO BUTTER CO	0.001%	98.365%
7336	NAMURA SHIPBUIL	0.001%	98.366%
7337	AUSTAL LTD	0.001%	98.367%
7338	CHINESE ESTATES	0.001%	98.368%
7339	FREIGHTWAYS LTD	0.001%	98.369%
7340	SPEEDCAST INTL	0.001%	98.371%
7341	ADITYA BIRLA CA	0.001%	98.372%
7342	QGEP PARTICIPAC	0.001%	98.373%
7343	SINGAPORE FINAN	0.001%	98.374%
7344	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.375%
7345	ORACLE CORP JAP	0.001%	98.376%
7346	PHIBRO ANIMAL H	0.001%	98.377%
7347	STARZEN CO LTD	0.001%	98.378%
7348	SCHOELLER BLECK	0.001%	98.379%
7349	WELCIA HOLDINGS	0.001%	98.381%
7350	PEGASUS SEWING	0.001%	98.382%
7351	ADVTECH LTD	0.001%	98.383%
7352	NISSHIN SEIFUN	0.001%	98.384%
7353	YOROZU CORP	0.001%	98.385%
7354	AP THAILAND PCL	0.001%	98.386%
7355	SHANGHAI FOSUN	0.001%	98.387%
7356	ESSO(FRANCAISE)	0.001%	98.388%
7357	ASKUL	0.001%	98.389%
7358	UNITIL CORP COMMON STOCK	0.001%	98.390%
7359	DR.CI:LABO CO L	0.001%	98.392%
7360	GERDAU SA	0.001%	98.393%
7361	QSC AG	0.001%	98.394%
7362	KOREA KOLMAR CO	0.001%	98.395%
7363	TUBOS REUNIDOS	0.001%	98.396%
7364	PARK ELECTROCHE	0.001%	98.397%
7365	JUSTSYSTEM	0.001%	98.398%
7366	CELLCOM ISRAEL	0.001%	98.399%
7367	CIMC ENRIC HOLD	0.001%	98.400%
7368	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.401%
7369	RECTICEL	0.001%	98.403%
7370	MK ELECTRON	0.001%	98.404%
7371	INTOPS CO	0.001%	98.405%
7372	CHINA LILANG LT	0.001%	98.406%
7373	FREIGHTCAR AMER	0.001%	98.407%
7374	PALFINGER AG	0.001%	98.408%
7375	TOLI CORP	0.001%	98.409%
7376	AEON FANTASY CO	0.001%	98.410%
7377	TAMRON CO LTD	0.001%	98.411%
7378	FINOLEX CABLES	0.001%	98.412%
7379	CHINA SILVER GR	0.001%	98.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7380	FURUKAWA CO	0.001%	98.415%
7381	ADHI KARYA PERS	0.001%	98.416%
7382	NITTOKU ENG CO	0.001%	98.417%
7383	SREI INFRASTRUC	0.001%	98.418%
7384	SAMTY CO.LTD.	0.001%	98.419%
7385	HUADIAN POWER I	0.001%	98.420%
7386	CRAFT BREWERS A	0.001%	98.421%
7387	KURODA ELECTRIC	0.001%	98.422%
7388	SAMYANG CORP	0.001%	98.423%
7389	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	98.424%
7390	PHOENIX HLDGS L	0.001%	98.426%
7391	IP GROUP	0.001%	98.427%
7392	SWORD GROUP	0.001%	98.428%
7393	MITSUI HIGH TEC	0.001%	98.429%
7394	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.430%
7395	HARMONIC INC	0.001%	98.431%
7396	TAEKWANG IND CO	0.001%	98.432%
7397	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.433%
7398	CENTRAL CHINA S	0.001%	98.434%
7399	CYBG PLC	0.001%	98.435%
7400	ALBIS CO LTD	0.001%	98.436%
7401	METAWATER CO LT	0.001%	98.437%
7402	STHREE	0.001%	98.439%
7403	FUJIMORI KOGYO	0.001%	98.440%
7404	TOWA CORP	0.001%	98.441%
7405	HOTAI MOTOR CO	0.001%	98.442%
7406	RCR TOMLINSON L	0.001%	98.443%
7407	MITANI CORP	0.001%	98.444%
7408	GIGA SOLAR MAT	0.001%	98.445%
7409	HOCHIKI CORPORA	0.001%	98.446%
7410	MEGACHIPS CORP	0.001%	98.447%
7411	SIA REIT INC	0.001%	98.448%
7412	DIRECIONAL ENGE	0.001%	98.449%
7413	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.450%
7414	DIVI'S LABORATO	0.001%	98.452%
7415	SYNERGIE	0.001%	98.453%
7416	CHAROEN POKPHAN	0.001%	98.454%
7417	TATA COMMUNICAT	0.001%	98.455%
7418	NETENT AB	0.001%	98.456%
7419	KATAKURA INDS	0.001%	98.457%
7420	IMAGINATION TEC	0.001%	98.458%
7421	TEAM INC	0.001%	98.459%
7422	KYOEI STEEL LTD	0.001%	98.460%
7423	CONA RESOURCES	0.001%	98.461%
7424	FORD OTOSAN	0.001%	98.462%
7425	ROLAND DG CORP	0.001%	98.463%
7426	FLYTECH TECHNOL	0.001%	98.464%
7427	AFFICHAGE HOLDI	0.001%	98.466%
7428	FEDERAL CORP	0.001%	98.467%
7429	ALTRI SGPS S.A.	0.001%	98.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7430	DAIRY FARM INTL	0.001%	98.469%
7431	DSP GROUP INC	0.001%	98.470%
7432	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.471%
7433	TESCO CORP	0.001%	98.472%
7434	RAMAYANA LESTAR	0.001%	98.473%
7435	SOCIEDAD MATRIZ	0.001%	98.474%
7436	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.475%
7437	SMK CORP	0.001%	98.476%
7438	MUNKSJO OYJ	0.001%	98.477%
7439	ECOPETROL SA	0.001%	98.478%
7440	ATRIUM EUROPEAN	0.001%	98.479%
7441	KONAI CO LTD	0.001%	98.480%
7442	RANK GROUP PLC	0.001%	98.482%
7443	ASSET MANAGERS	0.001%	98.483%
7444	UMH PROP INC	0.001%	98.484%
7445	KOREA GAS CORP	0.001%	98.485%
7446	CENTURY TEXT &	0.001%	98.486%
7447	AICHI CORPORATI	0.001%	98.487%
7448	FLEXIGROUP LIMI	0.001%	98.488%
7449	MITSUBISHI PENC	0.001%	98.489%
7450	ONE HOSPITALITY	0.001%	98.490%
7451	CITY OFFICE REI	0.001%	98.491%
7452	LENZING AG	0.001%	98.492%
7453	ST BARBARA MINE	0.001%	98.493%
7454	HUONS CO LTD	0.001%	98.494%
7455	DAEHAN FLOUR MI	0.001%	98.495%
7456	FRONTERA ENERGY	0.001%	98.496%
7457	PROCTOR&GAMBLE	0.001%	98.497%
7458	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.498%
7459	TEKFEN HOLDING	0.001%	98.500%
7460	BUKIT SEMBAWNG	0.001%	98.501%
7461	ALLIED PROPERTI	0.001%	98.502%
7462	HANNSTOUCH SOLU	0.001%	98.503%
7463	PARCO CO	0.001%	98.504%
7464	VITAL KSK HOLDI	0.001%	98.505%
7465	SANYANGIndustr	0.001%	98.506%
7466	ULTRA TECH CEMC	0.001%	98.507%
7467	INFIGEN ENERGY	0.001%	98.508%
7468	PARTNER COMMUNI	0.001%	98.509%
7469	IGB REAL ESTATE	0.001%	98.510%
7470	CONCENTRADORA	0.001%	98.511%
7471	STAR MICRONICS	0.001%	98.512%
7472	RAFFLES MEDICAL	0.001%	98.513%
7473	SIGURD MICROELE	0.001%	98.514%
7474	DORIAN LPG LTD	0.001%	98.515%
7475	DAISO CO	0.001%	98.516%
7476	BENEFIT ONE INC	0.001%	98.517%
7477	KEPPEL INFRASTR	0.001%	98.518%
7478	BES ENGINEERING	0.001%	98.520%
7479	CENTURIA INDUST	0.001%	98.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7480	GREAT EASTERN H	0.001%	98.522%
7481	KUSURI NO AOKI	0.001%	98.523%
7482	FARGLORY LAND D	0.001%	98.524%
7483	TONGYANG LIFE I	0.001%	98.525%
7484	GUANGZHOU PHARM	0.001%	98.526%
7485	5N PLUS INC.	0.001%	98.527%
7486	WINCANTON	0.001%	98.528%
7487	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.529%
7488	GRUPO FAMSA SA	0.001%	98.530%
7489	TRANS COSMOS	0.001%	98.531%
7490	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.532%
7491	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.533%
7492	SAGAX AB	0.001%	98.534%
7493	OKABE CO	0.001%	98.535%
7494	GREIF INC CL B COMMON STOCK	0.001%	98.536%
7495	YUHAN CORP	0.001%	98.537%
7496	HARBIN POWER EQ	0.001%	98.538%
7497	BOUSTEAD HLDGS	0.001%	98.539%
7498	DEVELOPMENT SEC	0.001%	98.540%
7499	DONGJIANG ENVIR	0.001%	98.541%
7500	PROPERTY FOR IN	0.001%	98.542%
7501	ARB CORP LTD	0.001%	98.543%
7502	EN-JAPAN INC.	0.001%	98.544%
7503	HANSOL LCD INC	0.001%	98.545%
7504	RIKEN VITAMIN C	0.001%	98.547%
7505	DOUTOR NICHIRE	0.001%	98.548%
7506	GREAT EASTERN S	0.001%	98.549%
7507	SAKAI MOVING SE	0.001%	98.550%
7508	MIDAS HLDGS	0.001%	98.551%
7509	ESSENTIAL ENERG	0.001%	98.552%
7510	TOX FREE SOLUTI	0.001%	98.553%
7511	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.554%
7512	RELIANCE ENERGY	0.001%	98.555%
7513	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.556%
7514	EMPRESAS LA POL	0.001%	98.557%
7515	SIAM COMMERCIAL	0.001%	98.558%
7516	RENEWABLE ENERG	0.001%	98.559%
7517	FILINVEST LAND	0.001%	98.560%
7518	GWA GROUP LTD	0.001%	98.561%
7519	CESC	0.001%	98.562%
7520	LOCK&LOCK CO LT	0.001%	98.563%
7521	ONE LIBERTY PRO	0.001%	98.564%
7522	NIPPON PISTON R	0.001%	98.565%
7523	ALMIRALL SA	0.001%	98.566%
7524	INGENIA COMMUNI	0.001%	98.567%
7525	XXENTRIA TECHNO	0.001%	98.568%
7526	MANDALAY RESOUR	0.001%	98.569%
7527	TICON INDUSTRIA	0.001%	98.570%
7528	RIDLEY CORP LTD	0.001%	98.571%
7529	TIPP24 SE	0.001%	98.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7530	DRAEGERWERK KGA	0.001%	98.573%
7531	EMPEROR CAPITAL	0.001%	98.574%
7532	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.575%
7533	CERVUS EQUIPMEN	0.001%	98.576%
7534	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.577%
7535	CMC MAGNETICS C	0.001%	98.578%
7536	GURUNAVI INC	0.001%	98.579%
7537	MARUWA CO LTD	0.001%	98.580%
7538	BELLEVUE GROUP	0.001%	98.581%
7539	LPP SA	0.001%	98.582%
7540	PTT PUBLIC COMP	0.001%	98.583%
7541	SHINKO PLANTECH	0.001%	98.584%
7542	SDI CORP	0.001%	98.585%
7543	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.586%
7544	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.587%
7545	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.588%
7546	KPJ HEALTHCARE	0.001%	98.589%
7547	FIRST GEN CORPO	0.001%	98.591%
7548	SHIMIZU BANK	0.001%	98.592%
7549	CHINA SINGYES S	0.001%	98.593%
7550	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.594%
7551	MERIDIAN ENERGY	0.001%	98.595%
7552	PETROPAVLOVSK	0.001%	98.596%
7553	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.597%
7554	TORIDOLL CORPOR	0.001%	98.598%
7555	CHOLAMANDALAM I	0.001%	98.599%
7556	ZEHNDER GROUP A	0.001%	98.600%
7557	JAMMU & KASHMIR	0.001%	98.601%
7558	SAES GETTERS	0.001%	98.602%
7559	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.603%
7560	THAI VEGETABLE	0.001%	98.604%
7561	PULSE SEISMIC	0.001%	98.605%
7562	GL EVENTS	0.001%	98.606%
7563	MANILA ELECTRIC	0.001%	98.607%
7564	MAINSTREET HEAL	0.001%	98.608%
7565	ADVA AG	0.001%	98.609%
7566	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.610%
7567	MOBILEONE LTD.	0.001%	98.611%
7568	DELTA DUNIA PET	0.001%	98.612%
7569	PARTRON CO LTD	0.001%	98.613%
7570	SUNDARAM FINANC	0.001%	98.614%
7571	FIDEA HOLDINGS	0.001%	98.615%
7572	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.616%
7573	SILICONWARE PRE	0.001%	98.617%
7574	HOTELES CITY EX	0.001%	98.618%
7575	RYOYO ELECTRO C	0.001%	98.619%
7576	ALONY HETZ	0.001%	98.620%
7577	MINATO BANK	0.001%	98.621%
7578	ENERCHINA HOLDI	0.001%	98.622%
7579	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7580	SK TELECOM ADR	0.001%	98.624%
7581	SANKYO TATEYAMA	0.001%	98.625%
7582	FOLKESTONE EDU	0.001%	98.626%
7583	OXFORD INSTRUME	0.001%	98.627%
7584	GOODBABY INTERN	0.001%	98.628%
7585	ZUG ESTATES HLD	0.001%	98.629%
7586	SOLIUM CAPITAL	0.001%	98.630%
7587	SONGA OFFSHORE	0.001%	98.631%
7588	ORACLE FIN SERV	0.001%	98.632%
7589	DAIICHI JITSUGY	0.001%	98.633%
7590	HIRATA TECHNICA	0.001%	98.634%
7591	T-GAIA CORP	0.001%	98.635%
7592	PKP CARGO SA	0.001%	98.636%
7593	ASCENDAS HOSPIT	0.001%	98.637%
7594	SIRTEX MEDICAL	0.001%	98.638%
7595	JEOL	0.001%	98.639%
7596	LEXTAR ELECTRON	0.001%	98.640%
7597	RYOSHOKU LTD	0.001%	98.641%
7598	CAC CORPORATION	0.001%	98.642%
7599	JIH SUN FINANCI	0.001%	98.643%
7600	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.644%
7601	CHINA SHENGMU O	0.001%	98.645%
7602	PERUSAHAAN GAS	0.001%	98.646%
7603	SENTUL CITY TBK	0.001%	98.647%
7604	BANK PERMATA TB	0.001%	98.648%
7605	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.649%
7606	GMR INFRASTRUCT	0.001%	98.650%
7607	PETRONAS GAS	0.001%	98.651%
7608	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.652%
7609	ALPEN CO LTD	0.001%	98.653%
7610	HUANENG POWER I	0.001%	98.654%
7611	STOCKMANN OYJ A	0.001%	98.655%
7612	COMPANHIA DE GA	0.001%	98.656%
7613	INV LA CONSTRUC	0.001%	98.657%
7614	BIESSE	0.001%	98.658%
7615	TAKAMATSU CONS	0.001%	98.659%
7616	SUNGWOO HITECH	0.001%	98.660%
7617	TAI CHEUNG HLDG	0.001%	98.661%
7618	AMERICAS SILVER	0.001%	98.662%
7619	MACQUARIE ATLAS	0.001%	98.662%
7620	TONG HSING ELEC	0.001%	98.663%
7621	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.664%
7622	VINA CONCHA Y T	0.001%	98.665%
7623	LONMIN PLC	0.001%	98.666%
7624	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.667%
7625	AJANTA PHARMA	0.001%	98.668%
7626	SEIKITOKYU KOGY	0.001%	98.669%
7627	DUNELM GROUP PL	0.001%	98.670%
7628	TAKASAGO THML E	0.001%	98.671%
7629	GLOBERIDE INC	0.001%	98.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7630	SWISSQUOTE GP H	0.001%	98.673%
7631	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.674%
7632	SSANGYONG CEMEN	0.001%	98.675%
7633	M DIAS BRANCO S	0.001%	98.676%
7634	GMO PAYMENT GAT	0.001%	98.677%
7635	BANK COOP AG	0.001%	98.678%
7636	ETALON GROUP-GD	0.001%	98.679%
7637	ZHONG AN REAL E	0.001%	98.680%
7638	FREEMAN FINANCI	0.001%	98.681%
7639	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.682%
7640	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.683%
7641	DAH-ICHI SEIKO	0.001%	98.684%
7642	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.685%
7643	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.686%
7644	NETUREN CO	0.001%	98.687%
7645	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.688%
7646	BITTIUM OYJ	0.001%	98.689%
7647	FUKUDA CORP	0.001%	98.690%
7648	GLORIOUS PROPER	0.001%	98.691%
7649	RUSHYDRO PJSC ADR ADR	0.001%	98.692%
7650	TSURUMI MFG CO	0.001%	98.693%
7651	NATUREX	0.001%	98.694%
7652	COROMANDEL INTL	0.001%	98.695%
7653	CALIX INC COMMON STOCK	0.001%	98.696%
7654	TUPY SA	0.001%	98.697%
7655	MEARS GROUP PLC	0.001%	98.698%
7656	BATA INDIA LTD	0.001%	98.699%
7657	NIPPON BEET SUG	0.001%	98.700%
7658	ADDTECH AB B SH	0.001%	98.701%
7659	CHINA RESOURCES	0.001%	98.702%
7660	INTAGE INC	0.001%	98.703%
7661	HAGIHARA INDUST	0.001%	98.704%
7662	GATEWAY LIFESTY	0.001%	98.705%
7663	EVERLIGHT CHEMI	0.001%	98.705%
7664	SHW AG	0.001%	98.706%
7665	GOLD CIRCUIT EL	0.001%	98.707%
7666	ENVESTNET INC COMMON STOCK	0.001%	98.708%
7667	AGRITRADE RESOU	0.001%	98.709%
7668	VERA BRADLEY INC COMMON STOCK	0.001%	98.710%
7669	DIP CORPORATION	0.001%	98.711%
7670	WILLDAN GROUP I	0.001%	98.712%
7671	LAND MARK OPTOE	0.001%	98.713%
7672	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.714%
7673	MEGA WORLD PROP	0.001%	98.715%
7674	HYUNDAI HOME SH	0.001%	98.716%
7675	KIKKOMAN CORP	0.001%	98.717%
7676	RETAIL FOOD GRO	0.001%	98.718%
7677	FAR EAST HOSPIT	0.001%	98.719%
7678	ANDHRA BANK	0.001%	98.720%
7679	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7680	XTEP INTERNATIO	0.001%	98.722%
7681	SPCG	0.001%	98.723%
7682	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.724%
7683	BOYAA INTERACTI	0.001%	98.725%
7684	NIEN HSING TEXT	0.001%	98.726%
7685	HAPPINET CORP	0.001%	98.727%
7686	NCC GROUP LTD.	0.001%	98.728%
7687	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.729%
7688	GULLIVER INTERN	0.001%	98.730%
7689	INOVALIS REAL E	0.001%	98.730%
7690	WIRECARD AG	0.001%	98.731%
7691	MENORA MIVTACHI	0.001%	98.732%
7692	HIQ INTERNATIONAL	0.001%	98.733%
7693	LOTES CO LTD	0.001%	98.734%
7694	IDI INSURANCE C	0.001%	98.735%
7695	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.736%
7696	CSI PROPERTIES	0.001%	98.737%
7697	TSUBAKI NAKASHI	0.001%	98.738%
7698	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.739%
7699	LAYNE CHRISTENS	0.001%	98.740%
7700	TOURISM HOLDING	0.001%	98.741%
7701	BURKHALTER HOLD	0.001%	98.742%
7702	CHINA SHINEWAY	0.001%	98.743%
7703	TOKUSHU TOKAI H	0.001%	98.744%
7704	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.745%
7705	KANSAI URBAN BA	0.001%	98.746%
7706	BKW ENERGIE AG	0.001%	98.747%
7707	CPMC HLDGS LTD	0.001%	98.748%
7708	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.749%
7709	DASSAULT SYSTEM	0.001%	98.750%
7710	RAYMOND LTD	0.001%	98.750%
7711	VIRTUS HEALTH L	0.001%	98.751%
7712	FUDO CONSTRUCTI	0.001%	98.752%
7713	SANSIRI PUBLIC	0.001%	98.753%
7714	MEDY-TOX INC	0.001%	98.754%
7715	ASTI	0.001%	98.755%
7716	NOVELION THERAP	0.001%	98.756%
7717	GUJARAT STATE F	0.001%	98.757%
7718	SRI REJEKI ISMA	0.001%	98.758%
7719	DAITO PHARM	0.001%	98.759%
7720	GLOBAL YATIRIM	0.001%	98.760%
7721	CAMBRIDGE INDUS	0.001%	98.761%
7722	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.762%
7723	CHINA OIL & GAS	0.001%	98.763%
7724	SDL PLC	0.001%	98.764%
7725	KUKDO CHEMICAL	0.001%	98.765%
7726	HIDAY HIDAKA CO	0.001%	98.766%
7727	PSG GROUP LTD	0.001%	98.766%
7728	TOENEC CORP	0.001%	98.767%
7729	WEIQIAO TEXTILE	0.001%	98.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7730	CHONG HONG CONS	0.001%	98.769%
7731	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.770%
7732	SAKAI HEAVY IND	0.001%	98.771%
7733	MONTEA SCA	0.001%	98.772%
7734	NIPPON SEISEN C	0.001%	98.773%
7735	CHINA SHIPPING	0.001%	98.774%
7736	CHINA WATER IND	0.001%	98.775%
7737	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.776%
7738	D-LINK	0.001%	98.777%
7739	JAMCO COPORATIN	0.001%	98.778%
7740	SUNNINGDALE TEC	0.001%	98.779%
7741	Technopolis Oyj	0.001%	98.779%
7742	PACK CORP	0.001%	98.780%
7743	SONG WON IND	0.001%	98.781%
7744	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.782%
7745	NICE HOLDINGS C	0.001%	98.783%
7746	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.784%
7747	ALTEK CORP	0.001%	98.785%
7748	CALIDA HLDG	0.001%	98.786%
7749	VALUETRONICS HL	0.001%	98.787%
7750	CARILLION	0.001%	98.788%
7751	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.789%
7752	LIGHT S.A.	0.001%	98.790%
7753	NICE INFORMATIO	0.001%	98.791%
7754	SHINKO SHOJI CO	0.001%	98.792%
7755	GRUPO ROTOPLAS	0.001%	98.792%
7756	EZION HOLDINGS	0.001%	98.793%
7757	MIYAJI ENGINEER	0.001%	98.794%
7758	NORTH MINING SH	0.001%	98.795%
7759	TOCHIGI BANK	0.001%	98.796%
7760	PLASTIVALOIRE	0.001%	98.797%
7761	DAIWA INDUSTRIE	0.001%	98.798%
7762	NAN KANG RUBB T	0.001%	98.799%
7763	GENESIS ENERGY	0.001%	98.800%
7764	TIM PARTICIPACOES SA ADR ADR	0.001%	98.801%
7765	PARKSON RETAIL	0.001%	98.802%
7766	CENTRAL CHINA R	0.001%	98.803%
7767	COSTA GROUP HOL	0.001%	98.803%
7768	NEWOCEAN ENERGY	0.001%	98.804%
7769	ALTICE NV	0.001%	98.805%
7770	MELISRON LTD	0.001%	98.806%
7771	RETELIT SPA	0.001%	98.807%
7772	UEM SUNRISE BHD	0.001%	98.808%
7773	AMER SOFTWARE I	0.001%	98.809%
7774	SESA SPA	0.001%	98.810%
7775	OLYMPIC STEEL I	0.001%	98.811%
7776	KENTUCKY FRIED	0.001%	98.812%
7777	HNZ GROUP INC	0.001%	98.813%
7778	MASISA SA	0.001%	98.813%
7779	BROADLEAF CO LT	0.001%	98.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7780	WARABEYA NICHIIY	0.001%	98.815%
7781	SL CORP	0.001%	98.816%
7782	BOSCH LTD	0.001%	98.817%
7783	TOBISHIMA CORP	0.001%	98.818%
7784	CHINA HUIYUAN J	0.001%	98.819%
7785	GRUPO AEROMEXIC	0.001%	98.820%
7786	NRW HOLDINGS LT	0.001%	98.821%
7787	UCHIDA YOKO CO	0.001%	98.822%
7788	ORIENTAL HLDGS	0.001%	98.823%
7789	ADANI TRANSMISS	0.001%	98.823%
7790	KOREA CIRCUIT C	0.001%	98.824%
7791	CELSIA SA ESP	0.001%	98.825%
7792	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.826%
7793	SEKISUI JUSHI C	0.001%	98.827%
7794	ELECOM CO LTD	0.001%	98.828%
7795	KJB FINANCIAL G	0.001%	98.829%
7796	AJISEN CHINA HO	0.001%	98.830%
7797	POU SHENG INTL	0.001%	98.831%
7798	TELEFONICA BRAS	0.001%	98.832%
7799	DONG-A SOCIO	0.001%	98.832%
7800	TOYO TANSO CO L	0.001%	98.833%
7801	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.834%
7802	HIROCA HOLDINGS	0.001%	98.835%
7803	CHINA AVIATION	0.001%	98.836%
7804	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.837%
7805	INTERVEST OFFIC	0.001%	98.838%
7806	ELECTRA	0.001%	98.839%
7807	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.840%
7808	SHINOKEN GROUP	0.001%	98.840%
7809	MEDIVIR	0.001%	98.841%
7810	ORANGE POLSKA	0.001%	98.842%
7811	SIPEF(PLANT FIN	0.001%	98.843%
7812	ORDINA NV	0.001%	98.844%
7813	BERJAYA CORPORA	0.001%	98.845%
7814	XAAR	0.001%	98.846%
7815	CHINA OVERSEAS	0.001%	98.847%
7816	LAMPRELL PLC	0.001%	98.848%
7817	PRESIDENT SECS	0.001%	98.848%
7818	EVS BROADCAST E	0.001%	98.849%
7819	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.850%
7820	RELIANCE COMMUN	0.001%	98.851%
7821	IMASEN ELEC IND	0.001%	98.852%
7822	KOBAYASHI PHARM	0.001%	98.853%
7823	MODERN LAND CHI	0.001%	98.854%
7824	MACAU LEGEND DE	0.001%	98.855%
7825	BELLE CORPORATI	0.001%	98.856%
7826	FRASERS HOSPITA	0.001%	98.856%
7827	SEKISUI PLASTIC	0.001%	98.857%
7828	CROMPTON GREAVE	0.001%	98.858%
7829	HEARTLAND NEW Z	0.001%	98.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7830	FINGERPRINT CAR	0.001%	98.860%
7831	HMC INVESTMENT	0.001%	98.861%
7832	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.862%
7833	DEA CAPITAL SPA	0.001%	98.863%
7834	DAE DUCK ELECTR	0.001%	98.864%
7835	SHINNIHON CORP	0.001%	98.864%
7836	MOMENTUM GROUP	0.001%	98.865%
7837	CHINA MOLYBDENU	0.001%	98.866%
7838	SINOLINK WORLDW	0.001%	98.867%
7839	FRED'S INC	0.001%	98.868%
7840	INTERSHOP HOLDI	0.001%	98.869%
7841	DOGAN HOLDINGS	0.001%	98.870%
7842	IRON FORCE INDU	0.001%	98.871%
7843	HYUNDAI DS,OLD	0.001%	98.871%
7844	EKOVEST BHD	0.001%	98.872%
7845	WHITESTONE REIT REIT USD.001	0.001%	98.873%
7846	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.874%
7847	GUJARAT GAS LTD	0.001%	98.875%
7848	ASIA VITAL COMP	0.001%	98.876%
7849	VITROLIFE AB	0.001%	98.877%
7850	T & K TOKA CO L	0.001%	98.878%
7851	MANULIFE US REA	0.001%	98.878%
7852	FORMOSA LABORAT	0.001%	98.879%
7853	CHUNG HSIN ELEC	0.001%	98.880%
7854	NORTHWEST PIPE	0.001%	98.881%
7855	SHOEI CO LTD	0.001%	98.882%
7856	BPOST SA	0.001%	98.883%
7857	O-NET COMMUNICA	0.001%	98.884%
7858	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.885%
7859	CHUNG HUNG STEE	0.001%	98.885%
7860	CHINA TELECOM C	0.001%	98.886%
7861	RIGNET INC COMMON STOCK USD.001	0.001%	98.887%
7862	Minerva SA	0.001%	98.888%
7863	DEPO AUTO PARTS	0.001%	98.889%
7864	AKSA AKRILIK KI	0.001%	98.890%
7865	CHN INTL CAP (H	0.001%	98.891%
7866	CROPENERGIES AG	0.001%	98.891%
7867	DAWNRAYS PHARMS	0.001%	98.892%
7868	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.893%
7869	CONSORCIO ARA S	0.001%	98.894%
7870	MALAYSIA MINING	0.001%	98.895%
7871	UNIVERSAL ROBIN	0.001%	98.896%
7872	MINISTOP CO	0.001%	98.897%
7873	BORYSZEW SA	0.001%	98.898%
7874	YOUYUAN INTERNA	0.001%	98.898%
7875	SCATEC SOLAR AS	0.001%	98.899%
7876	ASCOPIAVE SPA	0.001%	98.900%
7877	LEWIS GROUP LTD	0.001%	98.901%
7878	ITOKI CORP	0.001%	98.902%
7879	VALID SOLUCOES	0.001%	98.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7880	CHINA GREENLAND	0.001%	98.904%
7881	NOVATEK OAO	0.001%	98.904%
7882	EMLAK KONUT GYO	0.001%	98.905%
7883	RTX TELECOM	0.001%	98.906%
7884	SKF AB	0.001%	98.907%
7885	MIRAMAR HTEL &	0.001%	98.908%
7886	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.909%
7887	KT SKYLIFE CO L	0.001%	98.910%
7888	TRANCOM CO, LTD	0.001%	98.910%
7889	XERO LIMITED	0.001%	98.911%
7890	CHINA STEEL CHE	0.001%	98.912%
7891	RH COMMON STOCK USD.0001	0.001%	98.913%
7892	KLOVERN AB B SH	0.001%	98.914%
7893	COSAN LOGISTICA	0.001%	98.915%
7894	BEIJING NORTH S	0.001%	98.916%
7895	GUANGDONG NAN Y	0.001%	98.916%
7896	STRIDE STAPLED	0.001%	98.917%
7897	LPN DEVELOPMENT	0.001%	98.918%
7898	SPEEDY HIRE PLC	0.001%	98.919%
7899	RELIGARE HEALTH	0.001%	98.920%
7900	WILH WILHELMSSEN	0.001%	98.921%
7901	SRE GROUP LTD	0.001%	98.922%
7902	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.922%
7903	AVIANCA HOLDING	0.001%	98.923%
7904	YPSOMED HOLDING	0.001%	98.924%
7905	PURE TECHNOLOGI	0.001%	98.925%
7906	WCT HOLDINGS BH	0.001%	98.926%
7907	GESCO AG	0.001%	98.927%
7908	REGAL REIT	0.001%	98.928%
7909	GIANPLUS TECHN	0.001%	98.928%
7910	GERRY WEBER INT	0.001%	98.929%
7911	LECTRA SYSTEMES	0.001%	98.930%
7912	HOTEL SHILLA	0.001%	98.931%
7913	VILLAGE ROADSHO	0.001%	98.932%
7914	DAIKEN CORP	0.001%	98.933%
7915	SHIBAURA ELECTR	0.001%	98.934%
7916	NETIA SA	0.001%	98.934%
7917	SUNPLUS TECHNOL	0.001%	98.935%
7918	LITE-ON SEMICON	0.001%	98.936%
7919	MATRIX	0.001%	98.937%
7920	HIGASHI NIHON H	0.001%	98.938%
7921	NISSIN SUGAR HO	0.001%	98.939%
7922	ANICOM HOLDINGS	0.001%	98.939%
7923	GENTING PLANTA	0.001%	98.940%
7924	NIPPON THOMPSON	0.001%	98.941%
7925	STRAUSS GROUP L	0.001%	98.942%
7926	DEXCOM INC COMMON STOCK USD.001	0.001%	98.943%
7927	IMDEX LTD	0.001%	98.944%
7928	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.945%
7929	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7930	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.946%
7931	GS RETAIL CO LT	0.001%	98.947%
7932	DABUR INDIA LTD	0.001%	98.948%
7933	UMW HLDGS BERHA	0.001%	98.949%
7934	WOWOW INC	0.001%	98.950%
7935	ALTIUM LTD	0.001%	98.950%
7936	GRUPO CEMENTOS	0.001%	98.951%
7937	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.952%
7938	S1 CORP	0.001%	98.953%
7939	HEY SONG	0.001%	98.954%
7940	UNILEVER PLC	0.001%	98.955%
7941	IMF (AUSTRALIA)	0.001%	98.955%
7942	NIPPON KINZOKU	0.001%	98.956%
7943	TA CHEN STAINLE	0.001%	98.957%
7944	DR REDDYS LABS	0.001%	98.958%
7945	MERCURIES & ASS	0.001%	98.959%
7946	LIBBEY INC COMMON STOCK USD.01	0.001%	98.960%
7947	CHINA STRATEGIC	0.001%	98.961%
7948	TOWER SEMICONDU	0.001%	98.961%
7949	SELECT HARVESTS	0.001%	98.962%
7950	SYMPHONY HLDGS	0.001%	98.963%
7951	TONG YANG CEMEN	0.001%	98.964%
7952	NICE-SYSTEMS LT	0.001%	98.965%
7953	PERSISTENT SYST	0.001%	98.966%
7954	JAPAN DRILLING	0.001%	98.966%
7955	DENKI KOGYO CO	0.001%	98.967%
7956	GENESIS ENERGY	0.001%	98.968%
7957	OSAKA STEEL CO	0.001%	98.969%
7958	DARFON ELECTRON	0.001%	98.970%
7959	HELLENIC EXCH H	0.001%	98.971%
7960	AIRPORT CITY LT	0.001%	98.971%
7961	ADVAN CO LTD	0.001%	98.972%
7962	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.973%
7963	RVH INC	0.001%	98.974%
7964	COX & KINGS LTD	0.001%	98.975%
7965	PICO FAR EAST H	0.001%	98.976%
7966	KAMEDA SEIKA CO	0.001%	98.976%
7967	HOWA MACHINERY	0.001%	98.977%
7968	BASSO INDUSTRY	0.001%	98.978%
7969	TOYO WHARF & W	0.001%	98.979%
7970	COSCO CAPITAL I	0.001%	98.980%
7971	VILLAGE SUPERMA	0.001%	98.980%
7972	QUANTA STORAGE	0.001%	98.981%
7973	CK LIFE SCIENCE	0.001%	98.982%
7974	ZOOPLA PROPERTY	0.001%	98.983%
7975	MORITO CO	0.001%	98.984%
7976	BESALCO SA	0.001%	98.985%
7977	HEIJMANS	0.001%	98.985%
7978	MALAYSIAN RES C	0.001%	98.986%
7979	COSCO INTERNATI	0.001%	98.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7980	HAN JIN TRANSP	0.001%	98.988%
7981	UNIQUE ENGINEER	0.001%	98.989%
7982	IWAICOSMO HLDGS	0.001%	98.990%
7983	MAYNE PHARMA GR	0.001%	98.990%
7984	CURRO HOLDINGS	0.001%	98.991%
7985	GLOBAL MEDIACOM	0.001%	98.992%
7986	SHENG SIONG GRO	0.001%	98.993%
7987	YEUN CHYANG IND	0.001%	98.994%
7988	SOLARTECH INTL	0.001%	98.994%
7989	JASMINE INTERNA	0.001%	98.995%
7990	KOREA ELEC TERM	0.001%	98.996%
7991	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.997%
7992	YICHANG HEC CHA	0.001%	98.998%
7993	ALPHA NETWORKS	0.001%	98.999%
7994	TIAN AN CHINA I	0.001%	98.999%
7995	SAFILO GROUP SP	0.001%	99.000%
7996	FUKUSHIMA BANK	0.001%	99.001%
7997	GAMEHOST INC	0.001%	99.002%
7998	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.003%
7999	FAIRWOOD HOLDIN	0.001%	99.003%
8000	COSMO LADY CHIN	0.001%	99.004%
8001	GIKEN LTD	0.001%	99.005%
8002	DAISAN BANK	0.001%	99.006%
8003	MORITA HOLDINGS	0.001%	99.007%
8004	GUARARAPES CONF	0.001%	99.008%
8005	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.008%
8006	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.009%
8007	YUMESHIN HOLDIN	0.001%	99.010%
8008	AURAS TECHNOLOG	0.001%	99.011%
8009	TAIWAN SURFACE	0.001%	99.012%
8010	CIA DE SANEAMEN	0.001%	99.012%
8011	ZHENGZHOU COAL	0.001%	99.013%
8012	IWAKI & CO LTD	0.001%	99.014%
8013	ANTENA 3 DE TEL	0.001%	99.015%
8014	LIANHUA SUPERMA	0.001%	99.016%
8015	EASTERN & ORIEN	0.001%	99.017%
8016	TELEKOM MALAYSI	0.001%	99.017%
8017	KAWADA TECHNOLO	0.001%	99.018%
8018	YOUNGONE CORP	0.001%	99.019%
8019	MAGNUM BERHAD	0.001%	99.020%
8020	HUADIAN FUXIN E	0.001%	99.021%
8021	ALPHA CORP	0.001%	99.021%
8022	ASIA STD INTL G	0.001%	99.022%
8023	NOBLE GROUP LTD	0.001%	99.023%
8024	WONIK IPS CO LT	0.001%	99.024%
8025	MARUWA UNYU	0.001%	99.025%
8026	MILBON CO	0.001%	99.025%
8027	AJ RENT CAR	0.001%	99.026%
8028	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.027%
8029	TEKKEN CORP	0.001%	99.028%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8030	GREEN SEAL HOLD	0.001%	99.029%
8031	YADEA GROUP HOL	0.001%	99.029%
8032	SUNWAY REAL EST	0.001%	99.030%
8033	LI PENG ENTERPR	0.001%	99.031%
8034	KURA CORPORATIO	0.001%	99.032%
8035	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.033%
8036	RADIUM LIFE TEC	0.001%	99.033%
8037	NUFLARE TECHNOL	0.001%	99.034%
8038	KITA-NIPPON BAN	0.001%	99.035%
8039	DONGWON DEVELOP	0.001%	99.036%
8040	UOB-KAY HIAN HO	0.001%	99.037%
8041	BUDIMEX	0.001%	99.037%
8042	MIRATI THERAPEU	0.001%	99.038%
8043	SIAM GLOBAL HOU	0.001%	99.039%
8044	CITYCHAMP WATCH	0.001%	99.040%
8045	TELESITES SAB D	0.001%	99.041%
8046	QINGLING MOTORS	0.001%	99.041%
8047	STS SEMICONDUCT	0.001%	99.042%
8048	PT PAN INDONESIA	0.001%	99.043%
8049	HANWHA NON-LIFE	0.001%	99.044%
8050	ZIX CORP COMMON STOCK USD.01	0.001%	99.045%
8051	DENYO CO	0.001%	99.045%
8052	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.046%
8053	MANILA WATER CO	0.001%	99.047%
8054	PERSEUS MINING	0.001%	99.048%
8055	PADINI HLDGS BH	0.001%	99.049%
8056	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.049%
8057	SILICON WORKS	0.001%	99.050%
8058	AFFIN HLDGS BHD	0.001%	99.051%
8059	VARDHMAN TEXTIL	0.001%	99.052%
8060	BANK HANDLOWY W	0.001%	99.053%
8061	HIRATA CORP	0.001%	99.053%
8062	DYNAPACK INTL T	0.001%	99.054%
8063	TSUGAMI CORP	0.001%	99.055%
8064	COWELL E HOLDIN	0.001%	99.056%
8065	TK DEVELOPMENT	0.001%	99.057%
8066	ONOKEN CO LTD	0.001%	99.057%
8067	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.058%
8068	WALLISER KANTON	0.001%	99.059%
8069	RICH DEVELOPMEN	0.001%	99.060%
8070	SILVER LAKE RES	0.001%	99.061%
8071	NORWEGIAN FINAN	0.001%	99.061%
8072	DONGJIN SEMICHE	0.001%	99.062%
8073	CAIRO COMMUNICA	0.001%	99.063%
8074	OPERA SOFTWARE	0.001%	99.064%
8075	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.065%
8076	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.065%
8077	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.066%
8078	FEED ONE CO LTD	0.001%	99.067%
8079	WAKACHIKU CONST	0.001%	99.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8080	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.068%
8081	FUJICCO CO	0.001%	99.069%
8082	ATLAS FINANCIAL	0.001%	99.070%
8083	GLAXOSMITHKLINE	0.001%	99.071%
8084	YG ENTERTAINMEN	0.001%	99.072%
8085	NIPPON CARBIDE	0.001%	99.072%
8086	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.073%
8087	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.074%
8088	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.075%
8089	ANEST IWATA COR	0.001%	99.076%
8090	ARDMORE SHIPPIN	0.001%	99.076%
8091	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.077%
8092	KANTO TSUKUBA B	0.001%	99.078%
8093	PACT GROUP HOLD	0.001%	99.079%
8094	DECEUNINCK	0.001%	99.079%
8095	SUNONWEALTH ELE	0.001%	99.080%
8096	PASONA GROUP IN	0.001%	99.081%
8097	SOLOCAL GROUP	0.001%	99.082%
8098	TIPCO ASPHALT P	0.001%	99.083%
8099	CHEVALIER INTL	0.001%	99.083%
8100	YINSON HOLDINGS	0.001%	99.084%
8101	JAPAN PETROLEUM	0.001%	99.085%
8102	YEONG GUAN ENER	0.001%	99.086%
8103	CATHAY CONST	0.001%	99.086%
8104	BANGKOK CHAIN H	0.001%	99.087%
8105	SHRIRAM CITY UN	0.001%	99.088%
8106	MOSHIMOSHI HOTL	0.001%	99.089%
8107	GLOBAL&YUASA BA	0.001%	99.090%
8108	BOSIDENG INTL H	0.001%	99.090%
8109	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.091%
8110	VANACHAI GROUP	0.001%	99.092%
8111	GET NICE HOLDIN	0.001%	99.093%
8112	SMA SOLAR TECHN	0.001%	99.093%
8113	AUBAY	0.001%	99.094%
8114	PAYPOINT	0.001%	99.095%
8115	FALCK RENEWABLE	0.001%	99.096%
8116	HANWHA SECS	0.001%	99.097%
8117	KOPIN CORP COMMON STOCK USD.01	0.001%	99.097%
8118	GLOBE TRADE CEN	0.001%	99.098%
8119	STANDARD LIFE I	0.001%	99.099%
8120	CHINA MERCHANTS	0.001%	99.100%
8121	WASION METERS G	0.001%	99.100%
8122	YUEXIU TRANSPOR	0.001%	99.101%
8123	RINNAI CORP	0.001%	99.102%
8124	CHINA ELEC OPTI	0.001%	99.103%
8125	TOPBI INTERNATI	0.001%	99.103%
8126	MIE BANK LTD/TH	0.001%	99.104%
8127	ORIENT SEMICOND	0.001%	99.105%
8128	KPIT TECHNOLOGI	0.001%	99.106%
8129	HANA MICROELECT	0.001%	99.107%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8130	SEMPERIT AG HOL	0.001%	99.107%
8131	NIPPON YUSOKI C	0.001%	99.108%
8132	LA DORIA SPA	0.001%	99.109%
8133	STUDIO ALICE CO	0.001%	99.110%
8134	ASAHI KOGYOSHA	0.001%	99.110%
8135	TCL MULTIMEDIA	0.001%	99.111%
8136	INTERNATIONAL S	0.001%	99.112%
8137	MALAYSIAN PACIF	0.001%	99.113%
8138	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.113%
8139	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.114%
8140	HYUNDAI ROTEM C	0.001%	99.115%
8141	SHREE CEMENT LT	0.001%	99.116%
8142	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.117%
8143	STARTS PROCEED	0.001%	99.117%
8144	CSBC CORPORATIO	0.001%	99.118%
8145	WHAN IN PHARMAC	0.001%	99.119%
8146	COSCO CORPORATI	0.001%	99.120%
8147	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.120%
8148	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.121%
8149	SCHAEFFLER AG P	0.001%	99.122%
8150	TOA CORP	0.001%	99.123%
8151	DOMETIC GROUP A	0.001%	99.123%
8152	RELIANCE HOME F	0.001%	99.124%
8153	KYODO PRINTING	0.001%	99.125%
8154	PANIN FINANCIAL	0.001%	99.126%
8155	TONAMI HOLDINGS	0.001%	99.126%
8156	ALDERMORE GROUP	0.001%	99.127%
8157	ICHINEN CO LTD	0.001%	99.128%
8158	ASAHI CO LTD	0.001%	99.129%
8159	GLOBAL POWER SY	0.001%	99.129%
8160	Y G-1	0.001%	99.130%
8161	TAKACHIHO ELECT	0.001%	99.131%
8162	SHN EXPRESSWAY	0.001%	99.132%
8163	SUNDRAM FASTNER	0.001%	99.132%
8164	O LUXE HOLDINGS	0.001%	99.133%
8165	GUANGSHEN RAILW	0.001%	99.134%
8166	TURKCELL ILETIS	0.001%	99.135%
8167	HKBN LTD	0.001%	99.135%
8168	RAIN INDUSTRIES	0.001%	99.136%
8169	SOGO MEDICAL CO	0.001%	99.137%
8170	ARENA REIT	0.001%	99.138%
8171	NEC CAPITAL SOL	0.001%	99.138%
8172	NEXT CO LTD	0.001%	99.139%
8173	METAIR INVESTME	0.001%	99.140%
8174	SAMSUNG CARD	0.001%	99.141%
8175	CHINA AIRCRAFT	0.001%	99.141%
8176	FULLTECH FIBER	0.001%	99.142%
8177	KISCO CORP	0.001%	99.143%
8178	GFT TECHNOLOGY	0.001%	99.144%
8179	UNIZYX HOLDING	0.001%	99.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8180	CRAWFORD & CO	0.001%	99.145%
8181	CONCORD NEW ENE	0.001%	99.146%
8182	F-SECURE OYJ	0.001%	99.147%
8183	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.147%
8184	BRIGHT SMART SE	0.001%	99.148%
8185	BR PROPERTIES S	0.001%	99.149%
8186	SHIPPING CP IND	0.001%	99.150%
8187	RENTIAN TECHNOL	0.001%	99.150%
8188	WPP AUNZ LTD	0.001%	99.151%
8189	MBK PCL	0.001%	99.152%
8190	NIPPON KOEI CO	0.001%	99.153%
8191	KAVERI SEED CO	0.001%	99.153%
8192	EREX CO LTD	0.001%	99.154%
8193	ESUN HOLDINGS L	0.001%	99.155%
8194	MPACT LIMITED	0.001%	99.156%
8195	SEKERBANK	0.001%	99.156%
8196	RAYSEARCH LABOR	0.001%	99.157%
8197	NIIT TECHNOLOGI	0.001%	99.158%
8198	CRH PLC	0.001%	99.159%
8199	CREDITO REAL SA	0.001%	99.159%
8200	FRASERS CENTREP	0.001%	99.160%
8201	JAPAN CASH MACH	0.001%	99.161%
8202	OSJB HOLDINGS C	0.001%	99.162%
8203	NONG SHIM HOLDI	0.001%	99.162%
8204	OILES CORPORATI	0.001%	99.163%
8205	BEIJING URBAN C	0.001%	99.164%
8206	HARIMA CHEMICAL	0.001%	99.164%
8207	STARTEK INC	0.001%	99.165%
8208	AUST WORLDWIDE	0.001%	99.166%
8209	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.167%
8210	ASAHI ORGANIC C	0.001%	99.167%
8211	BALRAMPUR CHINI	0.001%	99.168%
8212	MITSUUROKO CO L	0.001%	99.169%
8213	TAMEDIA AG	0.001%	99.170%
8214	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.170%
8215	CHICONY POWER T	0.001%	99.171%
8216	HELBOR EMPREEND	0.001%	99.172%
8217	TODA KOGYO CORP	0.001%	99.173%
8218	CGN MEIYA POWER	0.001%	99.173%
8219	BRACK CAPITAL P	0.001%	99.174%
8220	ROAD KING INFRA	0.001%	99.175%
8221	TENWOW INTL HLD	0.001%	99.176%
8222	SANOH INDUSTRIA	0.001%	99.176%
8223	MATSUDA SANGYO	0.001%	99.177%
8224	EIKEN CHEMICAL	0.001%	99.178%
8225	HUSQVARNA AB	0.001%	99.178%
8226	BGF RETAIL CO L	0.001%	99.179%
8227	JINLI GROUP HOL	0.001%	99.180%
8228	IDEC CORPORATIO	0.001%	99.181%
8229	TAIHO KOGYO	0.001%	99.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8230	AIPHONE CO	0.001%	99.182%
8231	FUJIMI INC	0.001%	99.183%
8232	AMUSE INC	0.001%	99.184%
8233	MARS ENGINEERIN	0.001%	99.184%
8234	MEISEI INDUSTRI	0.001%	99.185%
8235	POCKET CARD CO	0.001%	99.186%
8236	INFRASTRUCTURA	0.001%	99.186%
8237	DELTA-GALIL IND	0.001%	99.187%
8238	YAT SING HOLDIN	0.001%	99.188%
8239	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.189%
8240	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.189%
8241	TELSTRA CORP-AD	0.001%	99.190%
8242	K&O ENERGY GROU	0.001%	99.191%
8243	CHAIN STORE OKU	0.001%	99.192%
8244	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.192%
8245	EUROCASH SA	0.001%	99.193%
8246	NIPPON VALQUA I	0.001%	99.194%
8247	SOLAR APPLIED M	0.001%	99.194%
8248	MEDIGENE AG	0.001%	99.195%
8249	EHWA TECHNOLOGI	0.001%	99.196%
8250	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.197%
8251	SANEI ARCHITECT	0.001%	99.197%
8252	ASIA PACIFIC TE	0.001%	99.198%
8253	ADATA TECHNOLOG	0.001%	99.199%
8254	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.200%
8255	QUESTERRE ENERG	0.001%	99.200%
8256	FONTERRA SHAREH	0.001%	99.201%
8257	HAICHANG HOLDIN	0.001%	99.202%
8258	YASUDA WAREHOUS	0.001%	99.202%
8259	SUZLON ENERGY L	0.001%	99.203%
8260	UNIVERSAL CEMEN	0.001%	99.204%
8261	KOLAO HOLDINGS	0.001%	99.205%
8262	LEASINVEST REAL	0.001%	99.205%
8263	ATSUGI NYLON IN	0.001%	99.206%
8264	TUBACEX SA	0.001%	99.207%
8265	CARDNO LIMITED	0.001%	99.207%
8266	REBOSIS PROPERT	0.001%	99.208%
8267	GIGASTORAGE COR	0.001%	99.209%
8268	NICHIRIN CO LTD	0.001%	99.210%
8269	BIJOU BRIGITTE	0.001%	99.210%
8270	JW PHARMACEUTIC	0.001%	99.211%
8271	TOKYO ENERGY&SY	0.001%	99.212%
8272	LOPEZ HOLDINGS	0.001%	99.213%
8273	EHEALTH INC COMMON STOCK USD.001	0.001%	99.213%
8274	SOCO INTERNATIO	0.001%	99.214%
8275	HOEGH LNG HOLDI	0.001%	99.215%
8276	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.215%
8277	TOHO TITANIUM C	0.001%	99.216%
8278	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	99.217%
8279	WIZ SOL CORR DE	0.001%	99.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8280	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.218%
8281	SUPERMAX CORPOR	0.001%	99.219%
8282	OMAXE LTD	0.001%	99.220%
8283	STANDARD FOODS	0.001%	99.220%
8284	SK TELECOM	0.001%	99.221%
8285	WAH LEEIndustr	0.001%	99.222%
8286	CTT-CORREIOS DE	0.001%	99.222%
8287	AHRESTY CORP	0.001%	99.223%
8288	PHX ENERGY SERV	0.001%	99.224%
8289	OPUS GROUP AB	0.001%	99.225%
8290	JIMOTO HLDGS IN	0.001%	99.225%
8291	CORONA CORP	0.001%	99.226%
8292	RYODEN TRADING	0.001%	99.227%
8293	TOYO ELECTRIC	0.001%	99.227%
8294	UNITED ENERGY G	0.001%	99.228%
8295	MANDOM CORP	0.001%	99.229%
8296	MACA LIMITED	0.001%	99.230%
8297	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.230%
8298	GROUPE CRIT	0.001%	99.231%
8299	KEC INTERNATION	0.001%	99.232%
8300	TAIWAN LAND DEV	0.001%	99.232%
8301	APT SATELLITE	0.001%	99.233%
8302	PC JEWELLER LIM	0.001%	99.234%
8303	BELLAMY'S AUSTR	0.001%	99.235%
8304	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.235%
8305	TAIWAN PCB TECH	0.001%	99.236%
8306	CITY TELECOM (H	0.001%	99.237%
8307	FREUND CORP	0.001%	99.237%
8308	YAHAGI CONST CO	0.001%	99.238%
8309	JUST DIAL LTD	0.001%	99.239%
8310	VAN LANSCHOT NV	0.001%	99.240%
8311	POLYPLEX THAILA	0.001%	99.240%
8312	CHINA SANJIANG	0.001%	99.241%
8313	MINOR INTL	0.001%	99.242%
8314	LACTO JAPAN CO	0.001%	99.242%
8315	CITY LODGE HOTE	0.001%	99.243%
8316	E.I.D.-PARRY(IN	0.001%	99.244%
8317	ARES ALLERGY HO	0.001%	99.244%
8318	KOMBASSAN HOLDI	0.001%	99.245%
8319	AVIC INTL HOLD	0.001%	99.246%
8320	CHINA OCEANWIDE	0.001%	99.247%
8321	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.247%
8322	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.248%
8323	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.249%
8324	HI-P INTERNATIO	0.001%	99.249%
8325	ISRA VISION AG	0.001%	99.250%
8326	PVR LTD	0.001%	99.251%
8327	HANSEN TECHNOLO	0.001%	99.251%
8328	RENAISSANCE INC	0.001%	99.252%
8329	MESOBLAST LTD	0.001%	99.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8330	CENTRAL SPORTS	0.001%	99.253%
8331	TRUE NORTH COMM	0.001%	99.254%
8332	KONGSBERG GRUPP	0.001%	99.255%
8333	IMMSI SPA	0.001%	99.256%
8334	MITSUMI + CO LTD SPONS ADR ADR	0.001%	99.256%
8335	COMBA TELECOM S	0.001%	99.257%
8336	HEUNG-A SHIPPIN	0.001%	99.258%
8337	KOMATSU SEIREN	0.001%	99.258%
8338	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.259%
8339	KANEMATSU ELEC	0.001%	99.260%
8340	FINOLEX INDUSTR	0.001%	99.260%
8341	WATAMI FOOD SER	0.001%	99.261%
8342	AIXTRON SE	0.001%	99.262%
8343	FERRARI NV	0.001%	99.263%
8344	OHSHO FOOD SERV	0.001%	99.263%
8345	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.264%
8346	ACTRON TECHNOLO	0.001%	99.265%
8347	RIKEN KEIKI CO	0.001%	99.265%
8348	JUNGFRAUBAHN HL	0.001%	99.266%
8349	PT PAKUWON JATI	0.001%	99.267%
8350	CRAWFORD & CO	0.001%	99.267%
8351	INTL GAME SYSTE	0.001%	99.268%
8352	ALICO INC COMMON STOCK USD1.0	0.001%	99.269%
8353	MEDIA PRIMA BHD	0.001%	99.269%
8354	MOMO INC SPON ADR ADR USD.0001	0.001%	99.270%
8355	FORUS S.A.	0.001%	99.271%
8356	DONG-A ST CO LT	0.001%	99.271%
8357	SILVER GRANT IN	0.001%	99.272%
8358	OYO CORPORATION	0.001%	99.273%
8359	POONGSAN HOLDIN	0.001%	99.274%
8360	LIAN BENG GROUP	0.001%	99.274%
8361	ATRIA GROUP PLC	0.001%	99.275%
8362	CHIBA KOGYO BAN	0.001%	99.276%
8363	SIOEN INDUSTRIE	0.001%	99.276%
8364	PRECIOUS SHIPPI	0.001%	99.277%
8365	TELE COLUMBUS A	0.001%	99.278%
8366	CREATE SD HOLDI	0.001%	99.278%
8367	KEIYO CO	0.001%	99.279%
8368	GUOLIAN SECURIT	0.001%	99.280%
8369	GENESIS LAND DE	0.001%	99.280%
8370	HAKUTO CO	0.001%	99.281%
8371	INNOTECH CORP	0.001%	99.282%
8372	KYOKUTO SECURIT	0.001%	99.282%
8373	IHH HEALTHCARE	0.001%	99.283%
8374	TAIWAN SOGO SHI	0.001%	99.284%
8375	MERITZ FINANCIA	0.001%	99.284%
8376	CYFROWY POLSAT	0.001%	99.285%
8377	AKITA DRILLING	0.001%	99.286%
8378	CONSTRUTORA TEN	0.001%	99.286%
8379	LEALEA ENTERPRI	0.001%	99.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8380	ON-BRIGHT ELECT	0.001%	99.288%
8381	RONSHINE CHINA	0.001%	99.289%
8382	HOPEWELL HIGHWA	0.001%	99.289%
8383	SM INVESTMENTS	0.001%	99.290%
8384	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.291%
8385	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.291%
8386	SHINKONG INSURA	0.001%	99.292%
8387	MICO LTD	0.001%	99.293%
8388	GOCOMPARE.COM G	0.001%	99.293%
8389	BOLSA DE VALOR	0.001%	99.294%
8390	SCHIBSTED ASA	0.001%	99.295%
8391	BANCO DE BOGOTA	0.001%	99.295%
8392	INFO SVS INTL	0.001%	99.296%
8393	ZINWELL CORP	0.001%	99.297%
8394	ENNOCONN CORP	0.001%	99.297%
8395	MILLS ESTRUTURA	0.001%	99.298%
8396	BASLER AG	0.001%	99.299%
8397	CEDAR WOODS PRO	0.001%	99.299%
8398	TOMOKU CO	0.001%	99.300%
8399	TURVO INTERNATI	0.001%	99.301%
8400	LAI SUN GARMENT	0.001%	99.301%
8401	HELLENIC PETROL	0.001%	99.302%
8402	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.303%
8403	STOCK SPIRITS G	0.001%	99.303%
8404	EAST CAPITAL EX	0.001%	99.304%
8405	AA PLC	0.001%	99.305%
8406	OLAV THON EIEND	0.001%	99.305%
8407	DIOS FASTIGHETE	0.001%	99.306%
8408	JAPAN AIRPORT T	0.001%	99.307%
8409	CHIYODA INTEGRE	0.001%	99.307%
8410	HONG KONG AIRCR	0.001%	99.308%
8411	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.309%
8412	TECHNOPRO HLDGS	0.001%	99.309%
8413	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.310%
8414	AMARA RAJA BATT	0.001%	99.311%
8415	SHANGHAI DASHEN	0.001%	99.311%
8416	F&A AQUA HOLDIN	0.001%	99.312%
8417	CMIC HOLDINGS C	0.001%	99.313%
8418	EAGLE NICE INTE	0.001%	99.313%
8419	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.314%
8420	BATU KAWAN BHD	0.001%	99.315%
8421	JK TYRE & INDUS	0.001%	99.315%
8422	PINGUELY-HAULOT	0.001%	99.316%
8423	HOLTEK SEMICOND	0.001%	99.317%
8424	FOXTONS GROUP P	0.001%	99.317%
8425	HINDUSTAN CONST	0.001%	99.318%
8426	SWANCOR	0.001%	99.319%
8427	KIRKLAND S INC COMMON STOCK	0.001%	99.319%
8428	FURUSATO INDUST	0.001%	99.320%
8429	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8430	CASETEK HOLDING	0.001%	99.321%
8431	ASCENDIS HEALTH	0.001%	99.322%
8432	MITSUBISHI PAPE	0.001%	99.323%
8433	VINDA INTERNATI	0.001%	99.323%
8434	TOKYO ROPE MFG	0.001%	99.324%
8435	MPI CORPORATION	0.001%	99.325%
8436	MICROBIO CO LTD	0.001%	99.325%
8437	CHU KONG SHIPPI	0.001%	99.326%
8438	JAPAN MATERIAL	0.001%	99.327%
8439	CHUNG HWA PULP	0.001%	99.327%
8440	MARUZEN SHOWA U	0.001%	99.328%
8441	NOHMI BOSAI	0.001%	99.329%
8442	ZENG HSING INDL	0.001%	99.329%
8443	LAOX CO	0.001%	99.330%
8444	ALARKO HOLDINGS	0.001%	99.331%
8445	KAROON GAS AUST	0.001%	99.331%
8446	MEDCO ENERGI IN	0.001%	99.332%
8447	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.333%
8448	SUNSHINE 10	0.001%	99.333%
8449	SCHALTBAU HOLDI	0.001%	99.334%
8450	EXMAR	0.001%	99.335%
8451	BERJAYA SPORTS	0.001%	99.335%
8452	STO AG-PREFERRE	0.001%	99.336%
8453	CARLO CAVAZZI H	0.001%	99.337%
8454	ADANI ENTERPRIS	0.001%	99.337%
8455	F@N COMMUNICATI	0.001%	99.338%
8456	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.339%
8457	FENIX OUTDOOR I	0.001%	99.339%
8458	CHIP ENG SENG C	0.001%	99.340%
8459	VIRBAC	0.001%	99.340%
8460	INAGEYA CO LTD	0.001%	99.341%
8461	TYMAN PLC	0.001%	99.342%
8462	LAND & HOUSE PU	0.001%	99.342%
8463	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.343%
8464	DAIKOKU DENKI C	0.001%	99.344%
8465	TOKYO KEIKI INC	0.001%	99.344%
8466	LUNDIN GOLD INC	0.001%	99.345%
8467	SA SA INTL HLDG	0.001%	99.346%
8468	COMMUNISIS PLC	0.001%	99.346%
8469	NISSHIN FUDOSAN	0.001%	99.347%
8470	KITANO CONST CO	0.001%	99.348%
8471	HANSOL CHEMICAL	0.001%	99.348%
8472	BIRLA CORP LTD	0.001%	99.349%
8473	OKINAWA CELLULA	0.001%	99.350%
8474	HNA HLDGS GP CO	0.001%	99.350%
8475	LH FINANCIAL GR	0.001%	99.351%
8476	AVIC INTERNATIO	0.001%	99.352%
8477	KURIMOTO	0.001%	99.352%
8478	TOKYO ELECTRON	0.001%	99.353%
8479	SUNG KWANG BEND	0.001%	99.354%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8480	ELETROPAULO MET	0.001%	99.354%
8481	QLIRO GROUP AB	0.001%	99.355%
8482	TV AZTECA	0.001%	99.356%
8483	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.356%
8484	CAMBIAN GROUP P	0.001%	99.357%
8485	NITTO KOHKI CO	0.001%	99.357%
8486	SAETA YIELD SA	0.001%	99.358%
8487	ALEXANDER FORBE	0.001%	99.359%
8488	SWCC SHOWA HOLD	0.001%	99.359%
8489	WESTGOLD RESOUR	0.001%	99.360%
8490	ABILITY ENTERPR	0.001%	99.361%
8491	MOBILEPHONE TEL	0.001%	99.361%
8492	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.362%
8493	MALAYAN CEMENT	0.001%	99.363%
8494	KYOBO SECURITIE	0.001%	99.363%
8495	MEIKO NETWORK J	0.001%	99.364%
8496	TIGA PILAR SEJA	0.001%	99.365%
8497	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.365%
8498	CARDINAL ENERGY	0.001%	99.366%
8499	SINKO INDUSTRIE	0.001%	99.366%
8500	HUA HAN BIO-PHA	0.001%	99.367%
8501	KNM GROUP BERHA	0.001%	99.368%
8502	NIEN MADE ENTER	0.001%	99.368%
8503	YOMIURI LAND CO	0.001%	99.369%
8504	FUJI PHARM CO L	0.001%	99.370%
8505	WOORI BANK SPON ADR ADR	0.001%	99.370%
8506	SUN INTL LTD	0.001%	99.371%
8507	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.372%
8508	PHARMAENGINE IN	0.001%	99.372%
8509	NOKIA CORP ADR	0.001%	99.373%
8510	PRUMO LOGISTICA	0.001%	99.374%
8511	SHANDONG XINHUA	0.001%	99.374%
8512	AOC HOLDINGS IN	0.001%	99.375%
8513	AMOT INVESTMENT	0.001%	99.375%
8514	ASHIMORI INDUST	0.001%	99.376%
8515	H+H INTERNATIONAL	0.001%	99.377%
8516	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.377%
8517	HOTEL PROPERTY	0.001%	99.378%
8518	TACHIBANA ELETE	0.001%	99.379%
8519	IJT TECHNOLOGY	0.001%	99.379%
8520	ENF TECHNOLOGY	0.001%	99.380%
8521	EDREAMS ODIGEO	0.001%	99.381%
8522	NAGATANIEN CO L	0.001%	99.381%
8523	HENGXING	0.001%	99.382%
8524	FRANCE BED HOLD	0.001%	99.382%
8525	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.383%
8526	KAS BANK	0.001%	99.384%
8527	CREATE RESTAURA	0.001%	99.384%
8528	NIHON KAGAKU SA	0.001%	99.385%
8529	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8530	KEPCO PLANT SER	0.001%	99.386%
8531	HASTINGS GROUP	0.001%	99.387%
8532	GATEWAY DISTRIP	0.001%	99.388%
8533	MATSUI CONST CO	0.001%	99.388%
8534	GRO-BELS CO LTD	0.001%	99.389%
8535	UNITECH PRINTED	0.001%	99.389%
8536	CHINA XLX FERTI	0.001%	99.390%
8537	S.M. ENTERTAINM	0.001%	99.391%
8538	UNIDEN CORP	0.001%	99.391%
8539	XINJIANG XINXIN	0.001%	99.392%
8540	SEOHEE CONSTRUC	0.001%	99.393%
8541	AIRASIA X BHD	0.001%	99.393%
8542	CHUKYO BANK	0.001%	99.394%
8543	YUGANG INTL	0.001%	99.394%
8544	RADEX-HERAKLITH	0.001%	99.395%
8545	XIABUXIABU CATE	0.001%	99.396%
8546	L&K ENGINEERING	0.001%	99.396%
8547	GRUPO AVAL ACCI	0.001%	99.397%
8548	NL INDUSTRIES	0.001%	99.398%
8549	TA ENTERPRISE B	0.001%	99.398%
8550	ICOM INCORPORAT	0.001%	99.399%
8551	VALUE PARTNERS	0.001%	99.399%
8552	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.400%
8553	MIMASU SEMICOND	0.001%	99.401%
8554	BASTIDE LE CONF	0.001%	99.401%
8555	ENERGA SA	0.001%	99.402%
8556	HILONG HOLDING	0.001%	99.403%
8557	SOBHA LIMITED	0.001%	99.403%
8558	HARBOUR CENTRE	0.001%	99.404%
8559	PLAYMATES TOYS	0.001%	99.404%
8560	OCEAN-LAND GROU	0.001%	99.405%
8561	JIAYUAN INTERNA	0.001%	99.406%
8562	CHUETSU PULP&PA	0.001%	99.406%
8563	BANCO SANTANDER CHILE ADR ADR	0.001%	99.407%
8564	METALLURGICAL C	0.001%	99.408%
8565	CENIT AG SYSTEM	0.001%	99.408%
8566	ASKA PHARMACEU	0.001%	99.409%
8567	ODFJELL DRILLIN	0.001%	99.409%
8568	KROSAKI CORP	0.001%	99.410%
8569	SPIRE HEALTHCAR	0.001%	99.411%
8570	SAM YOUNG ELECT	0.001%	99.411%
8571	ECKERT & ZIEGLE	0.001%	99.412%
8572	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.412%
8573	TUAN SING HLDGS	0.001%	99.413%
8574	ADCOCK INGRAM H	0.001%	99.414%
8575	COGOBUY GROUP	0.001%	99.414%
8576	ZUMTOBEL AG	0.001%	99.415%
8577	SINCERE NAVIGAT	0.001%	99.416%
8578	ITOCHU SHOKUHIN	0.001%	99.416%
8579	DFS FURNITURE L	0.001%	99.417%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8580	JALUX INC	0.001%	99.417%
8581	ASUNARO AOKI CO	0.001%	99.418%
8582	JAPAN MEDICAL D	0.001%	99.419%
8583	YAKUODO CO LTD	0.001%	99.419%
8584	FORTIS HLTH (IN	0.001%	99.420%
8585	KANGDA INTERNAT	0.001%	99.420%
8586	DELTA PROPERTY	0.001%	99.421%
8587	KENON HLDGS LTD	0.001%	99.422%
8588	GUJARAT MINERAL	0.001%	99.422%
8589	PAN JIT INTERNA	0.001%	99.423%
8590	CHINA ALL ACCES	0.001%	99.424%
8591	KANAGAWA CHUO K	0.001%	99.424%
8592	HYFLUX LTD	0.001%	99.425%
8593	MONOGATARI CORP	0.001%	99.425%
8594	UNITECH LIMITED	0.001%	99.426%
8595	SERCO GROUP	0.001%	99.427%
8596	JIANGNAN GROUP	0.001%	99.427%
8597	AGUAS ANDINAS S	0.001%	99.428%
8598	TOYO RADIATOR C	0.001%	99.428%
8599	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	99.429%
8600	SSANGYONG MOTOR	0.001%	99.430%
8601	TOTAL ACCESS CO	0.001%	99.430%
8602	SUNSPRING METAL	0.001%	99.431%
8603	NIHON CHOUZAI C	0.001%	99.431%
8604	TOYO SECURITIES	0.001%	99.432%
8605	DYNAGREEN ENVIR	0.001%	99.433%
8606	SILICONWARE PRE	0.001%	99.433%
8607	IWASAKI ELECTRI	0.001%	99.434%
8608	ON THE BEACH GR	0.001%	99.434%
8609	ESPRINET SPA	0.001%	99.435%
8610	NAMHAE CHEMICAL	0.001%	99.436%
8611	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.436%
8612	RASSINI SAB DE	0.001%	99.437%
8613	TIANGONG INTERN	0.001%	99.437%
8614	REGIS HEALTHCAR	0.001%	99.438%
8615	SCHIBSTED ASA	0.001%	99.439%
8616	SBW	0.001%	99.439%
8617	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.440%
8618	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.440%
8619	JACKPOTJOY PLC	0.001%	99.441%
8620	TOKYO THEATRES	0.001%	99.442%
8621	FJ NEXT CO LTD	0.001%	99.442%
8622	CEMENTOS ARGOS	0.001%	99.443%
8623	DORO AB	0.001%	99.443%
8624	BEIJING ENT MED	0.001%	99.444%
8625	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.445%
8626	HUNG POO CONSTR	0.001%	99.445%
8627	DALRADIAN RESOU	0.001%	99.446%
8628	NITTOC CONST CO	0.001%	99.446%
8629	OPPENHEIMER HLD	0.001%	99.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8630	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.448%
8631	IVE GROUP LTD	0.001%	99.448%
8632	GEK GROUP OF CO	0.001%	99.449%
8633	KNOW IT AB	0.001%	99.449%
8634	KANADEN CORP	0.001%	99.450%
8635	SABATE DIOSOS	0.001%	99.451%
8636	VILLA WORLD LTD	0.001%	99.451%
8637	LIFETECH SCIENT	0.001%	99.452%
8638	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.452%
8639	SUNGCHANG ENTER	0.001%	99.453%
8640	ILSHIN SPINNING	0.001%	99.453%
8641	DATALOGIC SPA	0.001%	99.454%
8642	XP POWER LTD	0.001%	99.455%
8643	SANYO ELEC RAIL	0.001%	99.455%
8644	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.456%
8645	KINGSWAY FINANC	0.001%	99.456%
8646	EXEL INDUSTRIES	0.001%	99.457%
8647	KUANGCHI SCIENC	0.001%	99.458%
8648	SHENGJING BANK	0.001%	99.458%
8649	CAPRO CORPN	0.001%	99.459%
8650	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.459%
8651	I-NET CORP	0.001%	99.460%
8652	GUJARAT NARM	0.001%	99.461%
8653	COPEL PARANA EN	0.001%	99.461%
8654	ELBIT SYSTEMS L	0.001%	99.462%
8655	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.001%	99.462%
8656	CNA GR PHAR	0.001%	99.463%
8657	MARVELOUS AQL I	0.001%	99.463%
8658	POYA CO LTD	0.001%	99.464%
8659	OTOKAR OTOMOTIV	0.001%	99.465%
8660	FUSION PARTNERS	0.001%	99.465%
8661	PAL CO LTD	0.001%	99.466%
8662	TREVI FINANZIAR	0.001%	99.466%
8663	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.467%
8664	METALS X LTD	0.001%	99.468%
8665	NAUTILUS MINERA	0.001%	99.468%
8666	ZIG SHENG INDL	0.001%	99.469%
8667	YUNGSHIN GLOBAL	0.001%	99.469%
8668	NOEVIR HOLDINGS	0.001%	99.470%
8669	KEIHANSHIN RL	0.001%	99.470%
8670	TIANJIN DEVMT H	0.001%	99.471%
8671	CONVOY FINANCIA	0.001%	99.472%
8672	PROACT IT GROUP	0.001%	99.472%
8673	HISAKA WORKS LT	0.001%	99.473%
8674	KAWAI MUSICAL I	0.001%	99.473%
8675	SKANDIABANKEN A	0.001%	99.474%
8676	PRONEXUS INC	0.001%	99.475%
8677	TUNE INS HOLDIN	0.001%	99.475%
8678	AJIS CO LTD	0.001%	99.476%
8679	CYBERTAN TECHNO	0.001%	99.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8680	HARDINGE INC	0.001%	99.477%
8681	HONEYS CO LTD	0.001%	99.477%
8682	SC ASSET CORPOR	0.001%	99.478%
8683	UNION BANK OF P	0.001%	99.479%
8684	SOUNDWILL HOLDI	0.001%	99.479%
8685	JHSF PARTICIPAC	0.001%	99.480%
8686	ISELECT LTD	0.001%	99.480%
8687	P S CORPORATION	0.001%	99.481%
8688	KYOSAN ELECTRIC	0.001%	99.481%
8689	DAOU DATA CORP	0.001%	99.482%
8690	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.483%
8691	TAEWOONG CO	0.001%	99.483%
8692	SHENYIN WANGUO(0.001%	99.484%
8693	GNCO	0.001%	99.484%
8694	GODO STEEL	0.001%	99.485%
8695	QINHUANGDAO POR	0.001%	99.485%
8696	BIOTEST AG	0.001%	99.486%
8697	TOWER BERSAMA I	0.001%	99.487%
8698	C UYEMURA & CO	0.001%	99.487%
8699	BING-GRAE	0.001%	99.488%
8700	PCM INC COMMON STOCK USD.001	0.001%	99.488%
8701	SCIENTEX BERHAD	0.001%	99.489%
8702	PALIBURG HOLDIN	0.001%	99.489%
8703	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.490%
8704	DELEK AUTOMOTIV	0.001%	99.491%
8705	AIZAWA SECURITI	0.001%	99.491%
8706	BYUCKSAN CORP	0.001%	99.492%
8707	ITC PROPERTIES	0.001%	99.492%
8708	DOOSAN ENGINE C	0.001%	99.493%
8709	LIFESTYLE CHINA	0.001%	99.493%
8710	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	99.494%
8711	HUGEL INC	0.001%	99.494%
8712	ALMA MEDIA CORP	0.001%	99.495%
8713	KWANG DONG PHAR	0.001%	99.496%
8714	CYBERDYNE INC	0.001%	99.496%
8715	ARIAKE JAPAN CO	0.001%	99.497%
8716	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.497%
8717	PW MEDTECH GROU	0.001%	99.498%
8718	CIVEO CORP	0.001%	99.498%
8719	TI FINANCIAL HO	0.001%	99.499%
8720	APPLIED DEVELOP	0.001%	99.500%
8721	CIE FINANCIER T	0.001%	99.500%
8722	FARADAY TECHNOL	0.001%	99.501%
8723	HANMI PHARM CO	0.001%	99.501%
8724	EKORNES ASA	0.001%	99.502%
8725	HANNSTAR BOARD	0.001%	99.502%
8726	BROOKFIELD REAL	0.001%	99.503%
8727	NISSUI PHARM CO	0.001%	99.503%
8728	ABG SUNDAL COLL	0.001%	99.504%
8729	TOYO CORPORATIO	0.001%	99.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8730	JAPAN BUSINESS	0.001%	99.505%
8731	OSK HOLDINGS BH	0.001%	99.506%
8732	TAIKO BANK	0.001%	99.506%
8733	BEST PACIFIC IN	0.001%	99.507%
8734	ACTIA GROUP	0.001%	99.507%
8735	SERVCORP	0.001%	99.508%
8736	GLOBE UNION IND	0.001%	99.508%
8737	PACIFIC HOSPITA	0.001%	99.509%
8738	NATORI CO LTD	0.001%	99.510%
8739	EMPEROR WATCH A	0.001%	99.510%
8740	YOMEISHU SEIZO	0.001%	99.511%
8741	TMAC RESOURCES	0.001%	99.511%
8742	INTERSERVE PLC	0.001%	99.512%
8743	ORIENTAL BK OF	0.001%	99.512%
8744	FEINTOOL INTERN	0.001%	99.513%
8745	FOOSUNG CO LTD	0.001%	99.513%
8746	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.514%
8747	GUANGDONG KELON	0.001%	99.515%
8748	ALTISOURCE PORT	0.001%	99.515%
8749	TAKAOKA TOKO HL	0.001%	99.516%
8750	LOTUS BAKERIES	0.001%	99.516%
8751	JANOME SEWING M	0.001%	99.517%
8752	SUGIMOTO & CO L	0.001%	99.517%
8753	CABCHARGE AUSTR	0.001%	99.518%
8754	JAPAN PILE CORP	0.001%	99.518%
8755	ABOITIZ POWER C	0.001%	99.519%
8756	SARTORIUS STEDI	0.001%	99.519%
8757	KINKI NIPPON TO	0.001%	99.520%
8758	NIPPON SHARYO	0.001%	99.521%
8759	MAXIS BHD	0.001%	99.521%
8760	TOFAS TURK OTOM	0.001%	99.522%
8761	CHORI CO LTD	0.001%	99.522%
8762	NAKAMURAYA CO L	0.001%	99.523%
8763	KYOKUYO CO LTD	0.001%	99.523%
8764	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.524%
8765	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.524%
8766	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.525%
8767	SABANA SHARIAH	0.001%	99.525%
8768	HILTON FOOD GRO	0.001%	99.526%
8769	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.527%
8770	KITAGAWA IRON W	0.001%	99.527%
8771	SVENSKA HANDELS	0.001%	99.528%
8772	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.528%
8773	FORMOSAN RUBBER	0.001%	99.529%
8774	CELLNEX TELECOM	0.001%	99.529%
8775	MARKETECH INTL	0.001%	99.530%
8776	INTERPARK CORP	0.001%	99.530%
8777	ING BANK SLASKI	0.001%	99.531%
8778	HSIN KUANG STEE	0.001%	99.531%
8779	NITTO SEIKO CO	0.001%	99.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8780	ARGAN SA	0.001%	99.533%
8781	BW PLANTATION	0.001%	99.533%
8782	G-7 HOLDINGS IN	0.001%	99.534%
8783	GUNNEBO AB	0.001%	99.534%
8784	STAR CRUISES LT	0.001%	99.535%
8785	LOTTE NON-LIFE	0.001%	99.535%
8786	NIPPON FINE CHE	0.001%	99.536%
8787	HARIM CO LTD	0.001%	99.536%
8788	AGABANG&COMPANY	0.001%	99.537%
8789	KOATSU GAS KOGY	0.001%	99.537%
8790	ASALEO CARE LTD	0.001%	99.538%
8791	ACBEL POLYTECH	0.001%	99.538%
8792	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.539%
8793	BIMB HLDGS BERH	0.001%	99.540%
8794	URTHECAST CORP	0.001%	99.540%
8795	CHUANGS CONS IN	0.001%	99.541%
8796	SEA HOLDINGS LT	0.001%	99.541%
8797	KATO WORKS CO	0.001%	99.542%
8798	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.542%
8799	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.543%
8800	U-SHIN	0.001%	99.543%
8801	NIHON TOKUSHU T	0.001%	99.544%
8802	QAF LTD	0.001%	99.544%
8803	WELLING HOLD LT	0.001%	99.545%
8804	SUMMIT R/EST HL	0.001%	99.545%
8805	GILLETTE INDIA	0.001%	99.546%
8806	HADERA PAPER LT	0.001%	99.547%
8807	KITO CORP	0.001%	99.547%
8808	KAWASAN INDS JA	0.001%	99.548%
8809	HENGDELI HOLDIN	0.001%	99.548%
8810	SINOSOFT TECHNO	0.001%	99.549%
8811	DONG AH TIRE&RU	0.001%	99.549%
8812	SANYO SHOKAI	0.001%	99.550%
8813	WESTAR ENERGY I	0.001%	99.550%
8814	MUCKLOW(A&J) GR	0.001%	99.551%
8815	TOA DORO KOGYO	0.001%	99.551%
8816	ALLAHABAD BANK	0.001%	99.552%
8817	GRAND BAOXIN AU	0.001%	99.552%
8818	AMATA CORP PUBL	0.001%	99.553%
8819	SHINSEGAE FOOD	0.001%	99.553%
8820	TECHNOVATOR INT	0.001%	99.554%
8821	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.554%
8822	TAKIRON CO	0.001%	99.555%
8823	CAL-COMP ELECTR	0.001%	99.555%
8824	TOHO CO LTD	0.001%	99.556%
8825	MATSUI SECURITI	0.001%	99.557%
8826	RAMELIUS RESOUR	0.001%	99.557%
8827	CLEANUP CORP	0.001%	99.558%
8828	GUJARAT FLUOROC	0.001%	99.558%
8829	ESSITY AKTIEBOL	0.001%	99.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8830	EMCORE CORP COMMON STOCK	0.001%	99.559%
8831	FUJI KIKO CO LT	0.001%	99.560%
8832	SKELLERUP HOLDI	0.001%	99.560%
8833	OROCOBRE LTD	0.001%	99.561%
8834	MITSUI MATSUSHI	0.001%	99.561%
8835	TOYO KOHAN CO	0.001%	99.562%
8836	OCTODEC	0.001%	99.562%
8837	GRUPO NUTRESA S	0.001%	99.563%
8838	RESTAURANT BRAN	0.001%	99.563%
8839	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.564%
8840	TOP SPRING INTL	0.001%	99.564%
8841	HIROSE ELECTRIC	0.001%	99.565%
8842	CNQC INTERNATIO	0.001%	99.565%
8843	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.566%
8844	ATOM CORPORATIO	0.001%	99.566%
8845	SPACE CO LTD	0.001%	99.567%
8846	PNE WIND AG	0.001%	99.567%
8847	SIRTEC INTERNAT	0.001%	99.568%
8848	NAN HAI CORPORA	0.001%	99.569%
8849	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.569%
8850	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.570%
8851	NIPPON YAKIN KO	0.001%	99.570%
8852	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.571%
8853	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.571%
8854	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.572%
8855	LEIFHEIT AG	0.001%	99.572%
8856	SHINWA KAIUN	0.001%	99.573%
8857	CENTROTEC SUSTA	0.001%	99.573%
8858	ICHIKOH INDUSTR	0.001%	99.574%
8859	DEOLEO SA	0.001%	99.574%
8860	VETOQUINOL SA	0.001%	99.575%
8861	CHINA ORIENTAL	0.001%	99.575%
8862	LIVART CO LTD	0.001%	99.576%
8863	SHINYOUNG SECS	0.001%	99.576%
8864	GREAT PANTHER S	0.001%	99.577%
8865	SURYA CITRA MED	0.001%	99.577%
8866	OSAKA ORGANIC C	0.001%	99.578%
8867	MAEZAWA KYUSO I	0.001%	99.578%
8868	CHIYODA CO	0.001%	99.579%
8869	NAPHTHA ISRAEL	0.001%	99.579%
8870	GOLDEN LAND PRO	0.001%	99.580%
8871	MITSUI HOME CO	0.001%	99.580%
8872	ELECNOR SA	0.001%	99.581%
8873	GRAND KOREA LEI	0.001%	99.581%
8874	SANY HEAVY EQUI	0.001%	99.582%
8875	SWEDISH ORPHAN	0.001%	99.582%
8876	HONG FOK CORP	0.001%	99.583%
8877	SCHAFFNER HOLDI	0.001%	99.583%
8878	ASCENDAS INDIA	0.001%	99.584%
8879	ICHIYOSHI SECS	0.001%	99.584%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8880	JOHN LAING GROU	0.001%	99.585%
8881	TRAVELZOO COMMON STOCK USD.01	0.001%	99.585%
8882	HO TUNG CHEMICA	0.001%	99.586%
8883	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.586%
8884	PRICER AB	0.001%	99.587%
8885	BUMRUNGRAD HOPT	0.001%	99.587%
8886	SUPALAI PCL-NVD	0.001%	99.588%
8887	CENTURIA METROP	0.001%	99.588%
8888	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.589%
8889	POSCO ICT CO LT	0.001%	99.589%
8890	ERAWAN GROUP	0.001%	99.590%
8891	ROMANDE ENERGIE	0.001%	99.590%
8892	GUN EI CHEM IND	0.001%	99.591%
8893	HYUNDAI CONSTRU	0.001%	99.591%
8894	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.592%
8895	ADO Group Ltd	0.001%	99.592%
8896	TOM TAILOR HOLD	0.001%	99.593%
8897	ANHUI EXPRESSWA	0.001%	99.593%
8898	RIKEN TECHNOS C	0.001%	99.594%
8899	SHIN NIPPON AIR	0.001%	99.594%
8900	TOA OIL CO LTD	0.001%	99.595%
8901	TAKEEI CORPORAT	0.001%	99.595%
8902	ABC ARBITRAGE	0.000%	99.596%
8903	FLEURY MICHON	0.000%	99.596%
8904	TECK RESOURCES	0.000%	99.597%
8905	BAYSIDE LAND CO	0.000%	99.597%
8906	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.598%
8907	NETMIND FINANCI	0.000%	99.598%
8908	KISWIRE LTD	0.000%	99.599%
8909	KWALITY LTD	0.000%	99.599%
8910	HARIM HOLDINGS	0.000%	99.600%
8911	MAHLE METAL LEV	0.000%	99.600%
8912	SOC BAINS DE ME	0.000%	99.601%
8913	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.601%
8914	APCB INC	0.000%	99.602%
8915	NIHON ESLEAD CO	0.000%	99.602%
8916	PRIMO WATER CORP COMMON STOCK	0.000%	99.603%
8917	EUGENE INVS&SEC	0.000%	99.603%
8918	ENTRA ASA	0.000%	99.604%
8919	NZX LTD	0.000%	99.604%
8920	JASTRZEBSKA SPO	0.000%	99.605%
8921	SHINAGAWA REFRA	0.000%	99.605%
8922	FURUNO ELECTRIC	0.000%	99.606%
8923	BIGBEN INTERACT	0.000%	99.606%
8924	COLLINS FOOD LT	0.000%	99.607%
8925	GRUH FINANCE	0.000%	99.607%
8926	ARTNATURE INC	0.000%	99.608%
8927	CONNECT GROUP	0.000%	99.608%
8928	SAC'S BAR HOLDI	0.000%	99.609%
8929	TAMBURI INVESTM	0.000%	99.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8930	YUME INC COMMON STOCK USD.001	0.000%	99.610%
8931	YUSHIRO CHEMICA	0.000%	99.610%
8932	MICROPORT SCIEN	0.000%	99.611%
8933	RAUBEX GROUP LT	0.000%	99.611%
8934	ICHIA TECHNOLOG	0.000%	99.612%
8935	KRS CORPORATION	0.000%	99.612%
8936	NHPC LTD	0.000%	99.613%
8937	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.613%
8938	HOOSIERS HOLDIN	0.000%	99.614%
8939	GENKY STORES IN	0.000%	99.614%
8940	CHIPMOS TECHNOL	0.000%	99.615%
8941	MAXVALU TOKAI C	0.000%	99.615%
8942	PFIZER LTD	0.000%	99.616%
8943	NICHIBAN CO	0.000%	99.616%
8944	MISAWA HOMES HO	0.000%	99.617%
8945	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.617%
8946	STP & I PCL-FOR	0.000%	99.618%
8947	CENTURY CITY IN	0.000%	99.618%
8948	TOEI ANIMATION	0.000%	99.619%
8949	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.619%
8950	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.620%
8951	EMPERIA HOLDING	0.000%	99.620%
8952	FUJIJURA RUBBER	0.000%	99.621%
8953	AKER AMERICAN S	0.000%	99.621%
8954	CARLSBERG BREWE	0.000%	99.622%
8955	HUCHEMS FINE CH	0.000%	99.622%
8956	THERMADOR GROUP	0.000%	99.623%
8957	UNION BANK OF I	0.000%	99.623%
8958	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.000%	99.623%
8959	THYE MING INDUS	0.000%	99.624%
8960	MIKUNI CORP	0.000%	99.624%
8961	CLS HOLDINGS PL	0.000%	99.625%
8962	DISH TV INDIA L	0.000%	99.625%
8963	NIPPON CONCRETE	0.000%	99.626%
8964	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.626%
8965	SAMART CORP PCL	0.000%	99.627%
8966	HANKUK CARBON C	0.000%	99.627%
8967	BORUSAN BORU	0.000%	99.628%
8968	MANZ AUTOMATION	0.000%	99.628%
8969	HFA HOLDINGS LI	0.000%	99.629%
8970	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.629%
8971	EGUARANTEE INC.	0.000%	99.630%
8972	RHYTHM WATCH CO	0.000%	99.630%
8973	PLAZZA AG REG A	0.000%	99.631%
8974	BONHEUR ASA	0.000%	99.631%
8975	JW HOLDINGS COR	0.000%	99.632%
8976	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.632%
8977	TAMARACK VALLEY	0.000%	99.633%
8978	ZUIKO CORP	0.000%	99.633%
8979	STAMFORD LAND	0.000%	99.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8980	LUMENS CO LTD	0.000%	99.634%
8981	TECNISA SA	0.000%	99.634%
8982	GUOCO GROUP	0.000%	99.635%
8983	BLUE DART EXPRE	0.000%	99.635%
8984	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.636%
8985	VA TECH WABAG L	0.000%	99.636%
8986	AVANCE GAS HOLD	0.000%	99.637%
8987	BAOYE GROUP CO	0.000%	99.637%
8988	RIGHT-ON CO	0.000%	99.638%
8989	HIOKI EE CORP	0.000%	99.638%
8990	SEKONIX CO LTD	0.000%	99.639%
8991	TORISHIMA PUMP	0.000%	99.639%
8992	SHINAGAWA FUEL	0.000%	99.640%
8993	NIPPON DENWA SH	0.000%	99.640%
8994	FARMSCO	0.000%	99.641%
8995	TOSHO PRINTING	0.000%	99.641%
8996	MAEZAWA KASEI I	0.000%	99.641%
8997	NS SHOPPING CO	0.000%	99.642%
8998	TRIVENI ENGINEE	0.000%	99.642%
8999	S&T DYNAMICS CO	0.000%	99.643%
9000	JAPAN TRASCITY	0.000%	99.643%
9001	ORGANO	0.000%	99.644%
9002	NZ REFINING CO	0.000%	99.644%
9003	VIEWWORKS CO LTD	0.000%	99.645%
9004	JAGRAN PRAKASHA	0.000%	99.645%
9005	TOKYO RAKUTENCH	0.000%	99.646%
9006	WUS PRINTD CIRC	0.000%	99.646%
9007	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.647%
9008	DAIKOKUTENBUSSA	0.000%	99.647%
9009	MINMETALS LAND	0.000%	99.647%
9010	HYUNDAI HCN CO	0.000%	99.648%
9011	ODELIC CO LTD	0.000%	99.648%
9012	SHIBUSAWA W'HOU	0.000%	99.649%
9013	MATSUYA CO (TOK	0.000%	99.649%
9014	REIS INC COMMON STOCK USD.01	0.000%	99.650%
9015	BANGKOK BANK	0.000%	99.650%
9016	AMADEUS FIRE AG	0.000%	99.651%
9017	YORK WATER CO COMMON STOCK	0.000%	99.651%
9018	US Wire Order	0.000%	99.652%
9019	LUBELSKI WEGIEL	0.000%	99.652%
9020	VIA HOLDINGS IN	0.000%	99.653%
9021	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.653%
9022	CARE PROPERTY I	0.000%	99.653%
9023	COSEL CO	0.000%	99.654%
9024	ALPS LOGISTICS	0.000%	99.654%
9025	HC INTERNATIONAL	0.000%	99.655%
9026	PARROT	0.000%	99.655%
9027	PAN INTL INDL	0.000%	99.656%
9028	CHUNGHWA PICTUR	0.000%	99.656%
9029	FUJI CORP LTD/O	0.000%	99.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9030	CANVEST ENVIRON	0.000%	99.657%
9031	CEGEDIM	0.000%	99.658%
9032	SUMMIT ASCENT H	0.000%	99.658%
9033	DOTTIKON ES HOL	0.000%	99.658%
9034	MITANI SEKISAN	0.000%	99.659%
9035	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.659%
9036	ROSENBAUER INTE	0.000%	99.660%
9037	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.660%
9038	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.661%
9039	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.661%
9040	RASA INDUSTRIES	0.000%	99.662%
9041	YOULCHON CHEMIC	0.000%	99.662%
9042	SHOEI FOODS COR	0.000%	99.663%
9043	ELDERS LTD	0.000%	99.663%
9044	EIDAI CO.LTD.	0.000%	99.663%
9045	MCPHERSONS LTD	0.000%	99.664%
9046	FIRST TRACTOR C	0.000%	99.664%
9047	AMPER SA	0.000%	99.665%
9048	TEST RESEARCH I	0.000%	99.665%
9049	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.666%
9050	ICHIKEN CO LTD	0.000%	99.666%
9051	CHENNAI PETROLE	0.000%	99.667%
9052	BOURBON SA	0.000%	99.667%
9053	IWATSUKA CONFEC	0.000%	99.667%
9054	CHINA NEW TOWN	0.000%	99.668%
9055	VIJAYA BANK	0.000%	99.668%
9056	ANADOLU SIGORTA	0.000%	99.669%
9057	MAMEZOU	0.000%	99.669%
9058	F&F COMPANY	0.000%	99.670%
9059	MITO SECURITIES	0.000%	99.670%
9060	TOP FRONTIER IN	0.000%	99.671%
9061	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.671%
9062	RINGER HUT CO L	0.000%	99.671%
9063	FERROLIGAS FERB	0.000%	99.672%
9064	ENDO LIGHTING C	0.000%	99.672%
9065	THAICOM PUBLIC	0.000%	99.673%
9066	FOURLIS S.A.	0.000%	99.673%
9067	QUALITAS CONTOL	0.000%	99.674%
9068	SICHUAN EXPRESS	0.000%	99.674%
9069	DE LICACY INDUS	0.000%	99.675%
9070	ALINCO INC	0.000%	99.675%
9071	HUNTSWORTH PLC	0.000%	99.675%
9072	ELECTRA CONSUME	0.000%	99.676%
9073	COLOUR LIFE SER	0.000%	99.676%
9074	ENERGY FUELS INC COMMON STOCK	0.000%	99.677%
9075	BANQUE CANTONAL	0.000%	99.677%
9076	SPRING REAL EST	0.000%	99.678%
9077	CENTRAL SEC PAT	0.000%	99.678%
9078	ULKER BISKUVI S	0.000%	99.679%
9079	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9080	EM-TECH CO LTD	0.000%	99.679%
9081	AUSTBROKERS HLD	0.000%	99.680%
9082	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.680%
9083	DIC ASSET AG	0.000%	99.681%
9084	DHIPAYA INSURAN	0.000%	99.681%
9085	CHONGKUNDANG	0.000%	99.682%
9086	ORBIS	0.000%	99.682%
9087	TELEFONICA CZEC	0.000%	99.682%
9088	SAWADA HOLDINGS	0.000%	99.683%
9089	EAST WEST BANKI	0.000%	99.683%
9090	TAT HONG HOLDIN	0.000%	99.684%
9091	GROUP LEASE PUB	0.000%	99.684%
9092	CHINA METAL INT	0.000%	99.685%
9093	DISTELL GROUP L	0.000%	99.685%
9094	CSE GLOBAL LIMI	0.000%	99.685%
9095	DAEWOONG CO LTD	0.000%	99.686%
9096	ECLERX SERVICES	0.000%	99.686%
9097	NISHIKAWA RUBBE	0.000%	99.687%
9098	LUMAX INTERNATI	0.000%	99.687%
9099	CIMSA	0.000%	99.688%
9100	GRUPO SANDBORNS	0.000%	99.688%
9101	TIVOLI A/S	0.000%	99.689%
9102	HEXAGON COMPOSI	0.000%	99.689%
9103	ANN JOO RESOURC	0.000%	99.689%
9104	GFPT PCL	0.000%	99.690%
9105	SAMPO CORP	0.000%	99.690%
9106	PROTO CORP	0.000%	99.691%
9107	LPKF LASER & EL	0.000%	99.691%
9108	KSL HLDGS BERHA	0.000%	99.692%
9109	ELEC DE STRASBO	0.000%	99.692%
9110	JMS CO	0.000%	99.692%
9111	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.693%
9112	SK SECURITIES C	0.000%	99.693%
9113	MORY INDUSTRIES	0.000%	99.694%
9114	MAEDA KOSEN CO.	0.000%	99.694%
9115	ATTACQ LTD	0.000%	99.695%
9116	FANG HOLDINGS LTD ADR ADR	0.000%	99.695%
9117	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.695%
9118	YTL POWER INTL	0.000%	99.696%
9119	FUJIKURA KASEI	0.000%	99.696%
9120	AIRPORT FACILIT	0.000%	99.697%
9121	NAMYANG DAIRY P	0.000%	99.697%
9122	KYUNG DONG NAVI	0.000%	99.697%
9123	SAMSUNG ENGINEE	0.000%	99.698%
9124	AINSWORTH GAME	0.000%	99.698%
9125	KOBE BUSSAN CO	0.000%	99.699%
9126	JAPAN RADIO CO	0.000%	99.699%
9127	INBODY CO LTD	0.000%	99.700%
9128	SENSHUKAI CO	0.000%	99.700%
9129	EVN AG	0.000%	99.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9130	TOMOE ENGINEERI	0.000%	99.701%
9131	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.701%
9132	RASSINI SAB DE	0.000%	99.702%
9133	SAFEWAY INC	0.000%	99.702%
9134	ELITEGROUP COMP	0.000%	99.703%
9135	ELECTRICITY GEN	0.000%	99.703%
9136	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.703%
9137	LE BELIER	0.000%	99.704%
9138	CENTRAL AUTO	0.000%	99.704%
9139	HUANG HSIANG CO	0.000%	99.705%
9140	MOTHERCARE	0.000%	99.705%
9141	BOUSTEAD SINGAP	0.000%	99.705%
9142	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.706%
9143	MAXIM POWER COR	0.000%	99.706%
9144	AROTECH CORP COMMON STOCK USD.01	0.000%	99.707%
9145	INDS BACHOCO SA	0.000%	99.707%
9146	PRIMA INDUSTRIE	0.000%	99.708%
9147	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.708%
9148	TPV TECHNOLOGY	0.000%	99.708%
9149	CLEAR MEDIA	0.000%	99.709%
9150	UNIFIN FINANCIE	0.000%	99.709%
9151	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.710%
9152	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.710%
9153	VIRGIN AUSTRALI	0.000%	99.710%
9154	BERLI JUCKER CO	0.000%	99.711%
9155	HITRON TECHNOLO	0.000%	99.711%
9156	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.712%
9157	NICK SCALI LTD	0.000%	99.712%
9158	KT CORP SP ADR ADR	0.000%	99.713%
9159	EVERGREEN INTL	0.000%	99.713%
9160	SHANGHAI FUDAN	0.000%	99.713%
9161	KARO PHARMA AB	0.000%	99.714%
9162	KERRY TJ LOGIST	0.000%	99.714%
9163	LAURENT-PERRIER	0.000%	99.715%
9164	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.715%
9165	SECHE ENVIRONNE	0.000%	99.715%
9166	CN T L GAS	0.000%	99.716%
9167	CLEAR CHANNEL O	0.000%	99.716%
9168	MOBILEZONE HOLD	0.000%	99.717%
9169	ORBITE TECHNOLO	0.000%	99.717%
9170	MIRAE ASSET LIF	0.000%	99.717%
9171	CARLIT HOLDINGS	0.000%	99.718%
9172	COUNTRYWIDE	0.000%	99.718%
9173	EQT HOLDINGS LT	0.000%	99.719%
9174	VIEL ET COMPAGN	0.000%	99.719%
9175	MARUBUN CORP	0.000%	99.719%
9176	SOITEC	0.000%	99.720%
9177	DEUTSCHE BANK M	0.000%	99.720%
9178	COSLIGHT TECH I	0.000%	99.721%
9179	HOKKO CHEMICAL	0.000%	99.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9180	HEG LIMITED	0.000%	99.721%
9181	MALAYAN FLOUR M	0.000%	99.722%
9182	SHANGHAI FUDAN-	0.000%	99.722%
9183	KOMATSU WALL IN	0.000%	99.723%
9184	ROCKY BRANDS INC COMMON STOCK	0.000%	99.723%
9185	TAIWAN FU HSING	0.000%	99.723%
9186	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.724%
9187	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.724%
9188	PUBLIC FINANCIA	0.000%	99.725%
9189	WONDERFUL SKY F	0.000%	99.725%
9190	SOCOVEDSA SA	0.000%	99.726%
9191	MIE KOTSU GP HL	0.000%	99.726%
9192	MUHAK CO LTD	0.000%	99.726%
9193	WARSAW STOCK EX	0.000%	99.727%
9194	CK POWER PCL	0.000%	99.727%
9195	ASX LTD	0.000%	99.728%
9196	BANK BUKOPIN PT	0.000%	99.728%
9197	HIRAKAWA HEWTEC	0.000%	99.728%
9198	KEE TAI PROPERT	0.000%	99.729%
9199	GUJARAT PIPAVAV	0.000%	99.729%
9200	BK OF GREECE	0.000%	99.730%
9201	EVEREST TEXTILE	0.000%	99.730%
9202	ACNB CORP COMMON STOCK USD2.5	0.000%	99.730%
9203	JAPFA LTD	0.000%	99.731%
9204	FUJITA KANKO IN	0.000%	99.731%
9205	AEON CO. (M) BH	0.000%	99.731%
9206	YASHILI INTL HL	0.000%	99.732%
9207	HUDACO INDUSTRI	0.000%	99.732%
9208	SESODA CORP	0.000%	99.733%
9209	LATTICE SEMICON	0.000%	99.733%
9210	RM PLC	0.000%	99.733%
9211	TAUNG GOLD INTE	0.000%	99.734%
9212	BMTC GROUP INC	0.000%	99.734%
9213	DIRECT INSURANC	0.000%	99.735%
9214	REALIA BUSINESS	0.000%	99.735%
9215	TCI CO LTD	0.000%	99.735%
9216	GOOD-YEAR	0.000%	99.736%
9217	ROXGOLD INC	0.000%	99.736%
9218	COOKPAD INC	0.000%	99.737%
9219	WERELDHAVE BELG	0.000%	99.737%
9220	DONGWONIndustr	0.000%	99.737%
9221	SANKYO SEIKO CO	0.000%	99.738%
9222	GRUPO SECURITY	0.000%	99.738%
9223	DUSTIN GROUP AB	0.000%	99.739%
9224	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.739%
9225	DAE-IL CORP	0.000%	99.739%
9226	SHANGHAI PRIME	0.000%	99.740%
9227	COLABOR GROUP I	0.000%	99.740%
9228	AYGAZ	0.000%	99.741%
9229	NIPPON KANZAI C	0.000%	99.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9230	BOE VARITRONIX	0.000%	99.741%
9231	CHUO SPRING CO	0.000%	99.742%
9232	SUPALAI PCL WTS	0.000%	99.742%
9233	UNION TOOL CO	0.000%	99.742%
9234	GRUPO LALA SAB	0.000%	99.743%
9235	CHAMBAL FER	0.000%	99.743%
9236	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.744%
9237	OSTASIATISKE KO	0.000%	99.744%
9238	MIDLAND REALTY	0.000%	99.744%
9239	KLCC PROPERTY H	0.000%	99.745%
9240	TRISURA GROUP LTD COMMON STOCK	0.000%	99.745%
9241	EMPRESA DE ENER	0.000%	99.746%
9242	TSUTSUMI JEWELR	0.000%	99.746%
9243	KSB AG	0.000%	99.746%
9244	NIHON DEMPA KOG	0.000%	99.747%
9245	IC COMPANYS	0.000%	99.747%
9246	STRATTEC SECURI	0.000%	99.748%
9247	SAJO INDUSTRIES	0.000%	99.748%
9248	FLOW TRADERS	0.000%	99.748%
9249	AMVIG HOLDINGS	0.000%	99.749%
9250	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.749%
9251	SINDO RICOH	0.000%	99.749%
9252	NOMURA CO LTD	0.000%	99.750%
9253	PLANET PAYMENT	0.000%	99.750%
9254	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.751%
9255	MELBOURNE IT	0.000%	99.751%
9256	DAEJAN HOLDINGS	0.000%	99.751%
9257	BANK PEMBANGUNA	0.000%	99.752%
9258	KALPATARU POWER	0.000%	99.752%
9259	UCO BANK	0.000%	99.752%
9260	TRANSCOM WORLDW	0.000%	99.753%
9261	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.753%
9262	ALBARAKA TURK K	0.000%	99.754%
9263	HOUSTON WIRE &	0.000%	99.754%
9264	NISSEI ASB MACH	0.000%	99.754%
9265	SPRINGLAND INTE	0.000%	99.755%
9266	COLLECTION HOUS	0.000%	99.755%
9267	NICOX	0.000%	99.755%
9268	MAOYE INTL HOLD	0.000%	99.756%
9269	COOLPAD GROUP L	0.000%	99.756%
9270	FUSO PHARM	0.000%	99.757%
9271	INDOFOOD AGRI R	0.000%	99.757%
9272	MANI INC	0.000%	99.757%
9273	MR MAX CORP	0.000%	99.758%
9274	IEI INTEGRATION	0.000%	99.758%
9275	ASCENCIO	0.000%	99.759%
9276	WING ON CO INT	0.000%	99.759%
9277	KOZA ALTIN ISLE	0.000%	99.759%
9278	THORN GROUP LTD	0.000%	99.760%
9279	TIPTREE INC COMMON STOCK USD.001	0.000%	99.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9280	VAN DE VELDE	0.000%	99.760%
9281	ITALIAN-THAI DE	0.000%	99.761%
9282	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.761%
9283	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.761%
9284	REPCO HOME FINA	0.000%	99.762%
9285	VITEC GROUP	0.000%	99.762%
9286	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.763%
9287	KYUNGBANG LTD	0.000%	99.763%
9288	SRV GROUP OYJ	0.000%	99.763%
9289	SBS MEDIA HOLDI	0.000%	99.764%
9290	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.764%
9291	OIL INDIA LTD	0.000%	99.764%
9292	INABA SEISAKUSH	0.000%	99.765%
9293	WEST HOLDINGS C	0.000%	99.765%
9294	ALVIVA HOLDINGS	0.000%	99.766%
9295	YAMATANE CORP N	0.000%	99.766%
9296	CHINA LNG GROUP	0.000%	99.766%
9297	SUMINOE TEXTILE	0.000%	99.767%
9298	BANK OF KAOHSIU	0.000%	99.767%
9299	LOW & BONAR PLC	0.000%	99.767%
9300	ELAN MICROELECT	0.000%	99.768%
9301	KATHMANDU HOLDI	0.000%	99.768%
9302	ENERGIEDIENST H	0.000%	99.769%
9303	SURUGA CO LTD	0.000%	99.769%
9304	MERAPE RESOURCE	0.000%	99.769%
9305	YAMAMURA GLASS	0.000%	99.770%
9306	mitsui mining c	0.000%	99.770%
9307	PLAYMATES HOLDI	0.000%	99.770%
9308	ISENTIA GROUP L	0.000%	99.771%
9309	ANGLO-EASTN PLA	0.000%	99.771%
9310	SINTEX INDUSTRI	0.000%	99.771%
9311	DALIAN PORT (PD	0.000%	99.772%
9312	FALCO BIOSYSTEM	0.000%	99.772%
9313	CSS INDUSTRIES	0.000%	99.773%
9314	CAYMAN ENGLE Y I	0.000%	99.773%
9315	HANJIN HEAVY IN	0.000%	99.773%
9316	LIPPO CHINA RES	0.000%	99.774%
9317	MONASH IVF GRP	0.000%	99.774%
9318	EXCEL CO LTD	0.000%	99.774%
9319	THAI STANLEY EL	0.000%	99.775%
9320	FOLLI FOLLIE GP	0.000%	99.775%
9321	BOER POWER HOLD	0.000%	99.775%
9322	GUJARAT ALKALIE	0.000%	99.776%
9323	INDOSAT TBK PT	0.000%	99.776%
9324	FIELDS CORP	0.000%	99.777%
9325	HARBIN BANK CO	0.000%	99.777%
9326	OP FINANCIAL IN	0.000%	99.777%
9327	FAR EAST ORCH	0.000%	99.778%
9328	OLVI	0.000%	99.778%
9329	1ST SHANGHAI IN	0.000%	99.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9330	ALTECH CORP	0.000%	99.779%
9331	MASTER GLORY GR	0.000%	99.779%
9332	SEPTENI CO LTD	0.000%	99.779%
9333	YOUNG POONG COR	0.000%	99.780%
9334	TONG-TAI MACHIN	0.000%	99.780%
9335	ID LOGISTICS GR	0.000%	99.781%
9336	HIGHLIGHT COMMU	0.000%	99.781%
9337	KH VATEC	0.000%	99.781%
9338	NORDJYSKE BANK	0.000%	99.782%
9339	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.782%
9340	NAGAWA CO LTD	0.000%	99.782%
9341	MODERNLAND REAL	0.000%	99.783%
9342	HIRANO TECSEED	0.000%	99.783%
9343	ICHIBANYA CO LT	0.000%	99.783%
9344	ENKA INSAAT VE	0.000%	99.784%
9345	SPROTT RESOURCE	0.000%	99.784%
9346	SRG TAKAMI	0.000%	99.784%
9347	UBM DEVELOPMENT	0.000%	99.785%
9348	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.785%
9349	ELNUSA TBK	0.000%	99.786%
9350	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.786%
9351	ASPO OYJ	0.000%	99.786%
9352	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.787%
9353	HUMAX CO LTD	0.000%	99.787%
9354	MAHINDRA CIE AU	0.000%	99.787%
9355	REALORD GROUP H	0.000%	99.788%
9356	TORRENT POWER L	0.000%	99.788%
9357	KAWASHO GECOSS	0.000%	99.788%
9358	OHASHI TECHNICA	0.000%	99.789%
9359	ELANDERS AB	0.000%	99.789%
9360	NIPPON CHEMIPHA	0.000%	99.789%
9361	MAX INDIA LTD/N	0.000%	99.790%
9362	LAGERCRANTZ GRO	0.000%	99.790%
9363	HAP SENG PLANTA	0.000%	99.791%
9364	VICTORY CITY IN	0.000%	99.791%
9365	SHOFU INC	0.000%	99.791%
9366	MANGALORE REF &	0.000%	99.792%
9367	NET INSIGHT	0.000%	99.792%
9368	HILAN LTD	0.000%	99.792%
9369	SHINKAWA	0.000%	99.793%
9370	ASIA POLYMER	0.000%	99.793%
9371	TER BEKE SA	0.000%	99.793%
9372	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	99.794%
9373	REGIONAL REIT L	0.000%	99.794%
9374	KI-STAR REAL ES	0.000%	99.794%
9375	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.795%
9376	BEIJING ENTERPR	0.000%	99.795%
9377	BRASILAGRO	0.000%	99.795%
9378	NIPPON HUME PIP	0.000%	99.796%
9379	ACTER CO LTD	0.000%	99.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9380	ACCURAY INC COMMON STOCK USD.001	0.000%	99.796%
9381	PHOENIX SATELLI	0.000%	99.797%
9382	MARUSAN SECUR	0.000%	99.797%
9383	RION CO LTD	0.000%	99.798%
9384	CHINA VAST INDU	0.000%	99.798%
9385	DAISYO CORP	0.000%	99.798%
9386	VANTAGE INTERNA	0.000%	99.799%
9387	SYNDICATE BANK	0.000%	99.799%
9388	HIRAMATSU INC	0.000%	99.799%
9389	IMVESCOR RESTAU	0.000%	99.800%
9390	3M INDIA LTD	0.000%	99.800%
9391	TAMURA TAIKO HL	0.000%	99.800%
9392	KONAKA CO LTD	0.000%	99.801%
9393	TNPL	0.000%	99.801%
9394	PINE CLIFF ENER	0.000%	99.801%
9395	BAY ENERGY LTD	0.000%	99.802%
9396	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.802%
9397	HARMONICARE MED	0.000%	99.802%
9398	SARAWAK OIL PAL	0.000%	99.803%
9399	ARGO GRAPHICS I	0.000%	99.803%
9400	WESTPORTS HOLDI	0.000%	99.803%
9401	IL&FS TRANSPORT	0.000%	99.804%
9402	EL.EN. SPA	0.000%	99.804%
9403	YOKOWO CO LTD	0.000%	99.804%
9404	CYIENT LIMITED	0.000%	99.805%
9405	GRUPPO MUTUIONL	0.000%	99.805%
9406	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.805%
9407	SYNTHOS SA	0.000%	99.806%
9408	REGINA MIRACLE	0.000%	99.806%
9409	INUI GLOBAL LOG	0.000%	99.806%
9410	CHINOOK ENERGY	0.000%	99.807%
9411	KEY COFFEE INC	0.000%	99.807%
9412	TAKIHYO CO LTD	0.000%	99.807%
9413	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.000%	99.808%
9414	V1 GROUP LTD	0.000%	99.808%
9415	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.808%
9416	UNITED UTILITIE	0.000%	99.809%
9417	PROMOTORA DE IN	0.000%	99.809%
9418	THROMBOGENICS N	0.000%	99.809%
9419	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.810%
9420	CIA ENERGET CEA	0.000%	99.810%
9421	WOONGJIN HOLDIN	0.000%	99.810%
9422	AP EAGERS LTD	0.000%	99.811%
9423	COMP ENG & CONS	0.000%	99.811%
9424	INFORMATION SVC	0.000%	99.811%
9425	GL LTD	0.000%	99.812%
9426	ROYAL BAFOKENG	0.000%	99.812%
9427	CHINA ANIMATION	0.000%	99.812%
9428	BOC AVIATION LT	0.000%	99.813%
9429	NOZAWA CORP	0.000%	99.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9430	BEP INTERNATION	0.000%	99.813%
9431	ISTYLE INC	0.000%	99.814%
9432	CHIA HSIN CEMEN	0.000%	99.814%
9433	AVON RUBBER	0.000%	99.814%
9434	XINYUAN REAL ES	0.000%	99.815%
9435	KINGS TOWN CONS	0.000%	99.815%
9436	CHUGAI RO CO LT	0.000%	99.815%
9437	LUNG KEE(BERMUD	0.000%	99.816%
9438	PFSWEB INC COMMON STOCK USD.001	0.000%	99.816%
9439	NAKABAYASHI CO	0.000%	99.816%
9440	13 HOLDINGS LTD	0.000%	99.817%
9441	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.817%
9442	VECTOR	0.000%	99.817%
9443	NITTO FC CO	0.000%	99.818%
9444	TIME TECHNO	0.000%	99.818%
9445	ALI CORP	0.000%	99.818%
9446	TARSUS GROUP PL	0.000%	99.819%
9447	GODFREY PHILLIP	0.000%	99.819%
9448	GODREJ PROPERTI	0.000%	99.819%
9449	BELL SYSTEM24 H	0.000%	99.820%
9450	YUSEN LOGISTICS	0.000%	99.820%
9451	RESILUX	0.000%	99.820%
9452	CYBEROPTICS CORP COMMON STOCK	0.000%	99.821%
9453	SHUNFENG INTL C	0.000%	99.821%
9454	OENON HOLDINGS	0.000%	99.821%
9455	BUND CENTER INV	0.000%	99.822%
9456	CICOR TECHNOLOG	0.000%	99.822%
9457	HOKURIKU ELECTR	0.000%	99.822%
9458	CHUN YUAN STEEL	0.000%	99.823%
9459	SARKUYSAN ELEKT	0.000%	99.823%
9460	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.823%
9461	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.824%
9462	CHONG KUN DANG	0.000%	99.824%
9463	AXWAY SOFTWARE	0.000%	99.824%
9464	SINGHA ESTATE P	0.000%	99.825%
9465	JOBAN KOSAN CO	0.000%	99.825%
9466	BHAKTI INVESTAM	0.000%	99.825%
9467	GADANG HOLDINGS	0.000%	99.826%
9468	XTREME DRILLING	0.000%	99.826%
9469	GLACIER MEDIA I	0.000%	99.826%
9470	HAGIWARA ELECTR	0.000%	99.826%
9471	CHINA YURUN FOO	0.000%	99.827%
9472	ISU CHEMICAL	0.000%	99.827%
9473	NICHIEI CO	0.000%	99.827%
9474	DAESANG HOLDING	0.000%	99.828%
9475	DATA#3 LTD	0.000%	99.828%
9476	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.828%
9477	MATRIX CONCEPTS	0.000%	99.829%
9478	PENN VIRGINIA CORP COMMON STOCK	0.000%	99.829%
9479	TOC CO	0.000%	99.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9480	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.830%
9481	BUFAB AB	0.000%	99.830%
9482	OKK CORP	0.000%	99.830%
9483	ESTIA HELATH LT	0.000%	99.831%
9484	VIOHALCO SA	0.000%	99.831%
9485	IBSTOCK PLC	0.000%	99.831%
9486	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.832%
9487	FINDEL	0.000%	99.832%
9488	VOCENTO	0.000%	99.832%
9489	SPARX ASSET MAN	0.000%	99.832%
9490	HONGKONG CHINES	0.000%	99.833%
9491	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.833%
9492	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.833%
9493	CJ HELLOVISION	0.000%	99.834%
9494	EASTERN WATER R	0.000%	99.834%
9495	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.834%
9496	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.835%
9497	WORLDLINE	0.000%	99.835%
9498	GAKKEN CO	0.000%	99.835%
9499	SPORTON INTERNA	0.000%	99.836%
9500	PACIFIC CURRENT	0.000%	99.836%
9501	CHINA PIONEER P	0.000%	99.836%
9502	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.837%
9503	POLY CULTURE GR	0.000%	99.837%
9504	ITAB SHOP CONCE	0.000%	99.837%
9505	FONAR CORP COMMON STOCK USD.0001	0.000%	99.838%
9506	FURYU CORP	0.000%	99.838%
9507	WANG ON GROUP	0.000%	99.838%
9508	RAMI LEVI CHAIN	0.000%	99.838%
9509	GUANGDONG LAND	0.000%	99.839%
9510	TAKISAWA MACHIN	0.000%	99.839%
9511	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.839%
9512	CIRCASSIA PHARM	0.000%	99.840%
9513	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.840%
9514	SINCERE WATCH H	0.000%	99.840%
9515	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.841%
9516	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.841%
9517	ESCALADE INC COMMON STOCK	0.000%	99.841%
9518	VICTORIA PARK A	0.000%	99.842%
9519	SEBANG CO LTD	0.000%	99.842%
9520	GREEN CROSS COR	0.000%	99.842%
9521	KINGMAKER FOOTW	0.000%	99.842%
9522	S-CONNECT CO LT	0.000%	99.843%
9523	HUONS CO LTD	0.000%	99.843%
9524	SAMYUNG TRA	0.000%	99.843%
9525	BEIJING JINGNEN	0.000%	99.844%
9526	DEL MONTE PACIF	0.000%	99.844%
9527	POLETOWIN PITCR	0.000%	99.844%
9528	ZEALAND PHARMA	0.000%	99.845%
9529	UNIPAR UNIAO DE	0.000%	99.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9530	ADDLIFE AB	0.000%	99.845%
9531	DONGWON FOOD& B	0.000%	99.846%
9532	COOPER ENERGY L	0.000%	99.846%
9533	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.846%
9534	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.846%
9535	HANSOL PAPER CO	0.000%	99.847%
9536	HKSCAN OYJ	0.000%	99.847%
9537	DCM SHRIRAM LTD	0.000%	99.847%
9538	CHINA CHEM&PHAR	0.000%	99.848%
9539	CHINESE MARITIM	0.000%	99.848%
9540	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.848%
9541	WILMINGTON GROU	0.000%	99.849%
9542	METRO KAJANG HL	0.000%	99.849%
9543	GAFISA SA	0.000%	99.849%
9544	MOROZOFF LIMITE	0.000%	99.849%
9545	BCO DESIO E BRI	0.000%	99.850%
9546	S&T HOLDINGS CO	0.000%	99.850%
9547	D&L INDUSTRIES	0.000%	99.850%
9548	LUBY'S INC.	0.000%	99.851%
9549	SUHEUNG CAPSULE	0.000%	99.851%
9550	GAMEVIL INC	0.000%	99.851%
9551	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.852%
9552	BANGKOK AVIAT F	0.000%	99.852%
9553	ELLAKTOR SA	0.000%	99.852%
9554	ORION CORP	0.000%	99.852%
9555	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.853%
9556	CHINA POWER CLE	0.000%	99.853%
9557	PLDT INC SPON ADR ADR	0.000%	99.853%
9558	DAEKYO	0.000%	99.854%
9559	SINYI REALTY IN	0.000%	99.854%
9560	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.854%
9561	WAREHOUSE GROUP	0.000%	99.855%
9562	DO & CO AG	0.000%	99.855%
9563	POS MALAYSIA	0.000%	99.855%
9564	MELCO HOLDINGS	0.000%	99.855%
9565	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.856%
9566	PARTNERS REAL E	0.000%	99.856%
9567	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.856%
9568	TAMA HOME CO LT	0.000%	99.857%
9569	MANDARIN ORIENT	0.000%	99.857%
9570	GCA SAVVIAN COR	0.000%	99.857%
9571	ZENITAKA CORP	0.000%	99.858%
9572	PTG ENERGY PCL	0.000%	99.858%
9573	OUE COMMERCIAL	0.000%	99.858%
9574	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.858%
9575	TOUNG LOONG TEX	0.000%	99.859%
9576	SAM KWANG GLASS	0.000%	99.859%
9577	AREZZO INDUSTRI	0.000%	99.859%
9578	CRCC HIGH-TECH	0.000%	99.860%
9579	PAB K TJIWI KIM	0.000%	99.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9580	YUKEN KOGYO	0.000%	99.860%
9581	SEACHANGE INTL	0.000%	99.861%
9582	HIMATSINGKA SEI	0.000%	99.861%
9583	TAISEI LAMICK C	0.000%	99.861%
9584	XXL ASA	0.000%	99.861%
9585	EUSKALTEL SA	0.000%	99.862%
9586	ES-CON JAPAN LT	0.000%	99.862%
9587	OZNER WATER INT	0.000%	99.862%
9588	OPTEX COMPANY	0.000%	99.863%
9589	SERVICE STREAM	0.000%	99.863%
9590	ANADOLU CAM	0.000%	99.863%
9591	FAITH INC	0.000%	99.863%
9592	HONWORLD GROUP	0.000%	99.864%
9593	TTW PUBLIC COMP	0.000%	99.864%
9594	MARUKA MACHINER	0.000%	99.864%
9595	MASON FINANCIAL	0.000%	99.865%
9596	DECMIL GROUP LT	0.000%	99.865%
9597	MUNSUN CAPITAL	0.000%	99.865%
9598	CTI ENGINEERING	0.000%	99.866%
9599	FIBRA SHOP PORT	0.000%	99.866%
9600	AMBASSADOR HOTE	0.000%	99.866%
9601	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.866%
9602	FLUIDRA SA	0.000%	99.867%
9603	SIEMENS INDIA L	0.000%	99.867%
9604	DONGWHA PHARM.C	0.000%	99.867%
9605	ZIGNAGO VETRO S	0.000%	99.868%
9606	YIZHENG CHEM FI	0.000%	99.868%
9607	SRI SPORTS LIMI	0.000%	99.868%
9608	LINEDATA SERVIC	0.000%	99.868%
9609	ALPHA SYSTEMS I	0.000%	99.869%
9610	INTER PARFUMS	0.000%	99.869%
9611	EXFO INC	0.000%	99.869%
9612	TECHNOTRANS AG	0.000%	99.870%
9613	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.870%
9614	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.870%
9615	GEM DIAMONDS	0.000%	99.870%
9616	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.871%
9617	FIRST STEAMSHIP	0.000%	99.871%
9618	KEPCO ENGINEERI	0.000%	99.871%
9619	KECK SENG(MAL)B	0.000%	99.872%
9620	TK CORP	0.000%	99.872%
9621	HANEDA ZENITH H	0.000%	99.872%
9622	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.872%
9623	NAVA BHARAT VEN	0.000%	99.873%
9624	NISSIN FOOD HOL	0.000%	99.873%
9625	ZUKEN INC	0.000%	99.873%
9626	ALROV PROPERTIE	0.000%	99.874%
9627	PACIFIC CENTURY	0.000%	99.874%
9628	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.874%
9629	NATIONAL AGRICU	0.000%	99.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9630	VECIMA NETWORKS	0.000%	99.875%
9631	OHB SE	0.000%	99.875%
9632	PYEONG HWA AUTO	0.000%	99.875%
9633	MQ HOLDING AB	0.000%	99.876%
9634	MAGMA FINCORP L	0.000%	99.876%
9635	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.876%
9636	CAVOTEC SA	0.000%	99.876%
9637	ASIA CEMENT CHI	0.000%	99.877%
9638	PRG-SCHULTZ INT	0.000%	99.877%
9639	UMW OIL & GAS C	0.000%	99.877%
9640	RECRM RESEARCH	0.000%	99.878%
9641	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.878%
9642	MUGEN ESTATE CO	0.000%	99.878%
9643	SAN SHING FASTE	0.000%	99.878%
9644	ACAL	0.000%	99.879%
9645	CATENA AB	0.000%	99.879%
9646	KOBE ELECTRIC R	0.000%	99.879%
9647	ROSTELECOM OJSC	0.000%	99.879%
9648	AKCANSА CIMENTO	0.000%	99.880%
9649	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.880%
9650	REJECT SHOP LTD	0.000%	99.880%
9651	PARIS MIKI INC	0.000%	99.881%
9652	SEMCON AB	0.000%	99.881%
9653	PSI AG GESELL F	0.000%	99.881%
9654	VINY THAI	0.000%	99.881%
9655	SOFT-WORLD INTL	0.000%	99.882%
9656	UNITED SPIRITS	0.000%	99.882%
9657	EMPEROR ENTERTA	0.000%	99.882%
9658	DAIICHI KENSETS	0.000%	99.882%
9659	SCORPIO BULKERS	0.000%	99.883%
9660	INNER MONGOLIA	0.000%	99.883%
9661	DAIDO KOGYO CO	0.000%	99.883%
9662	VP PLC	0.000%	99.884%
9663	HANKOOK SHELL O	0.000%	99.884%
9664	ASESOR DE ACTIV	0.000%	99.884%
9665	ATENOR	0.000%	99.884%
9666	ASIA HOLDINGS C	0.000%	99.885%
9667	NICE INFORMATIO	0.000%	99.885%
9668	KERUR HOLDINGS	0.000%	99.885%
9669	NEW HOPE CORP	0.000%	99.885%
9670	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.886%
9671	JK CEMENTS LTD	0.000%	99.886%
9672	YC CO LTD	0.000%	99.886%
9673	TOTTORI BANK	0.000%	99.887%
9674	ABLYNX NV	0.000%	99.887%
9675	BEADELL RESOURC	0.000%	99.887%
9676	AKSIGORTA AS	0.000%	99.887%
9677	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.888%
9678	LONG BON INTERN	0.000%	99.888%
9679	TREASURE ASA	0.000%	99.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9680	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.888%
9681	MODETOUR NETWOR	0.000%	99.889%
9682	GEAR ENERGY LTD	0.000%	99.889%
9683	UNION BK OF TAI	0.000%	99.889%
9684	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.889%
9685	KUOYANG CONSTRU	0.000%	99.890%
9686	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.890%
9687	CODAN LTD	0.000%	99.890%
9688	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.891%
9689	NEXEN CORPORATI	0.000%	99.891%
9690	AMIYAKI TEI CO	0.000%	99.891%
9691	NIPPON COMMER D	0.000%	99.891%
9692	SEOHAN CO LTD	0.000%	99.892%
9693	ENERGY RESOURCE	0.000%	99.892%
9694	OTONOMY INC COMMON STOCK USD.001	0.000%	99.892%
9695	TOMORROW FOCUS	0.000%	99.892%
9696	GEO ENERGY RESO	0.000%	99.893%
9697	NIKKO CO	0.000%	99.893%
9698	NIPPON CHEM IND	0.000%	99.893%
9699	MICRONICS JAPAN	0.000%	99.893%
9700	TOMOE CORP	0.000%	99.894%
9701	BasicNet S.p.A.	0.000%	99.894%
9702	SAKAI OVEX CO L	0.000%	99.894%
9703	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.894%
9704	RCF	0.000%	99.895%
9705	ASIA FINANCIAL	0.000%	99.895%
9706	BIG SHOPPING CE	0.000%	99.895%
9707	SAM JIN PHARM	0.000%	99.896%
9708	WHA CORP PCL	0.000%	99.896%
9709	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.896%
9710	PMP COMMUNICATI	0.000%	99.896%
9711	NEPI ROCKCASTLE	0.000%	99.897%
9712	FURSYS	0.000%	99.897%
9713	SUMITOMO PRECIS	0.000%	99.897%
9714	HYUNDAI ENGINEE	0.000%	99.897%
9715	NESCO LTD	0.000%	99.898%
9716	KINKI SHARYO CO	0.000%	99.898%
9717	BEIJINGWEST IND	0.000%	99.898%
9718	OVER FIFTY GP L	0.000%	99.898%
9719	AWARE INC	0.000%	99.899%
9720	WESTPORT INNOVA	0.000%	99.899%
9721	MITSUBISHI RESE	0.000%	99.899%
9722	AXACTOR AB	0.000%	99.899%
9723	CMMB VISION HOL	0.000%	99.900%
9724	TOKYO TEKKO CO	0.000%	99.900%
9725	DONG A ELTEK CO	0.000%	99.900%
9726	ENERGY EQUITY C	0.000%	99.900%
9727	GRUPO ARGOS SA	0.000%	99.901%
9728	YELP INC COMMON STOCK USD.000001	0.000%	99.901%
9729	RATCHABURI ELEC	0.000%	99.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9730	NEMAK SAB DE CV	0.000%	99.901%
9731	REGIONAL CONT L	0.000%	99.902%
9732	SECOM JOSHINETS	0.000%	99.902%
9733	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.902%
9734	SATORI ELECTRIC	0.000%	99.902%
9735	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.903%
9736	CELLCOM ISRAEL	0.000%	99.903%
9737	CHEUK NANG HLDG	0.000%	99.903%
9738	EVERBRIGHT SECU	0.000%	99.903%
9739	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.904%
9740	AFRICA ISRAEL P	0.000%	99.904%
9741	WEATHERNEWS INC	0.000%	99.904%
9742	CARASSO MOTORS	0.000%	99.904%
9743	KORADIOR HOLDIN	0.000%	99.905%
9744	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.905%
9745	AUSNUTRIA DAIRY	0.000%	99.905%
9746	HSIN CHONG CONS	0.000%	99.905%
9747	HIAG IMMOBILIEN	0.000%	99.906%
9748	CAPIO AB	0.000%	99.906%
9749	BLACK BOX CORP	0.000%	99.906%
9750	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.906%
9751	TECHNO RYOWA LT	0.000%	99.907%
9752	HALCYON AGRI CO	0.000%	99.907%
9753	SFP DINING	0.000%	99.907%
9754	RHODES FOOD GRO	0.000%	99.907%
9755	STEIN MART INC COMMON STOCK USD.01	0.000%	99.908%
9756	NAKAYAMA STEEL	0.000%	99.908%
9757	SUNLAND GROUP L	0.000%	99.908%
9758	ROBINSON PCL	0.000%	99.908%
9759	KEY TRONIC CORP COMMON STOCK	0.000%	99.908%
9760	ECHELON FINANCI	0.000%	99.909%
9761	HKC HOLDINGS LT	0.000%	99.909%
9762	FUTURE SYSTEMS	0.000%	99.909%
9763	PEET LIMITED	0.000%	99.909%
9764	SAMCHULLY	0.000%	99.910%
9765	GYM GROUP PLC/T	0.000%	99.910%
9766	CHAMPION TECHNO	0.000%	99.910%
9767	FUJI CORP/MIYAG	0.000%	99.910%
9768	SAN FANG CHEMIC	0.000%	99.911%
9769	MALAKOFF CORP B	0.000%	99.911%
9770	C.BANNER INTERN	0.000%	99.911%
9771	DAISHINKU CORP	0.000%	99.911%
9772	DA MING INTERNA	0.000%	99.912%
9773	CHONGQING MACHI	0.000%	99.912%
9774	KYERYONG CONST	0.000%	99.912%
9775	SNAI SPA	0.000%	99.912%
9776	AEON CREDIT SER	0.000%	99.913%
9777	ANF IMMOBILIER	0.000%	99.913%
9778	KG CHEMICAL COR	0.000%	99.913%
9779	PHOSAGRO OJSC	0.000%	99.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9780	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.913%
9781	MINERA FRISCO S	0.000%	99.914%
9782	NAGANO BANK	0.000%	99.914%
9783	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.914%
9784	HT&E LTD	0.000%	99.914%
9785	GILAT SATELLITE	0.000%	99.915%
9786	PHARMA MAR SA	0.000%	99.915%
9787	SEOBU T&D	0.000%	99.915%
9788	TOSHO CO LTD	0.000%	99.915%
9789	MK RESTAURANT G	0.000%	99.916%
9790	TOWER LTD	0.000%	99.916%
9791	CLARK INC COMMO	0.000%	99.916%
9792	QUABIT IMMOBILI	0.000%	99.916%
9793	TRANSACTION CAP	0.000%	99.916%
9794	STAR ASIAN INVE	0.000%	99.917%
9795	SHOUGANG CNCRD	0.000%	99.917%
9796	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.917%
9797	BSL CORPORATION	0.000%	99.917%
9798	INDUSTRIA REIT	0.000%	99.918%
9799	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.918%
9800	LANDS END INC COMMON STOCK USD.01	0.000%	99.918%
9801	DAIDOH	0.000%	99.918%
9802	INVICTA HOLDING	0.000%	99.919%
9803	TRADELINK ELECT	0.000%	99.919%
9804	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.919%
9805	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.919%
9806	POLYTEC ASSET H	0.000%	99.919%
9807	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.920%
9808	TAO HEUNG HOLDI	0.000%	99.920%
9809	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.920%
9810	KYOWA LEATHER	0.000%	99.920%
9811	CAN DO CO LTD	0.000%	99.921%
9812	TOMATO BANK LTD	0.000%	99.921%
9813	ECO'S CO LTD/JA	0.000%	99.921%
9814	GRUPO GICSA SA	0.000%	99.921%
9815	INDUSTRIAL BLDG	0.000%	99.921%
9816	CARPETRIGHT	0.000%	99.922%
9817	RUENTEX INDUSTR	0.000%	99.922%
9818	ALLIED ELECTRON	0.000%	99.922%
9819	DIALIGHT PLC	0.000%	99.922%
9820	SCOPE METALS GR	0.000%	99.923%
9821	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.923%
9822	HY LOK	0.000%	99.923%
9823	UNISYS CORP	0.000%	99.923%
9824	MIVTACH SHAMIR	0.000%	99.923%
9825	SAMSE SA	0.000%	99.924%
9826	BGP HOLDINGS (P	0.000%	99.924%
9827	KURIYAMA HOLDIN	0.000%	99.924%
9828	GULF KEYSTONE P	0.000%	99.924%
9829	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9830	KAWASUMI LABS I	0.000%	99.925%
9831	MEGAWIDE CONS C	0.000%	99.925%
9832	KONDOTEC INC	0.000%	99.925%
9833	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.925%
9834	SAFETY GODOWN C	0.000%	99.926%
9835	NICHIA STEEL WO	0.000%	99.926%
9836	RATNAMANI METAL	0.000%	99.926%
9837	ALKANE RESOURCE	0.000%	99.926%
9838	SINO THAI EN,FG	0.000%	99.927%
9839	KOMEHYO	0.000%	99.927%
9840	IDP EDUCATION L	0.000%	99.927%
9841	TOBU STORE CO L	0.000%	99.927%
9842	EMPERADOR INC	0.000%	99.927%
9843	BOUSTEAD PLANTA	0.000%	99.928%
9844	ITFOR INC	0.000%	99.928%
9845	STRONG PETROCHE	0.000%	99.928%
9846	ESSEL PROP	0.000%	99.928%
9847	OTSUKA KAGU	0.000%	99.929%
9848	MYSTATE LTD	0.000%	99.929%
9849	ADCORP HLDGS	0.000%	99.929%
9850	MORTGAGE CHOICE	0.000%	99.929%
9851	FOX WIZEL LTD	0.000%	99.929%
9852	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.930%
9853	TUNAS BARU LAMP	0.000%	99.930%
9854	CENTER LABORATO	0.000%	99.930%
9855	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.930%
9856	PC TEL INC COMMON STOCK USD.001	0.000%	99.930%
9857	TOMSON GROUP	0.000%	99.931%
9858	ION BEAM APPLIC	0.000%	99.931%
9859	UTD PLANTATION	0.000%	99.931%
9860	IFG GROUP PLC	0.000%	99.931%
9861	UNITY OPTO TECH	0.000%	99.932%
9862	AGRO-KANESHO CO	0.000%	99.932%
9863	LIFCO AB-B SHS	0.000%	99.932%
9864	KASEN INTERNATI	0.000%	99.932%
9865	IMPEXMETAL	0.000%	99.932%
9866	GETIN NOBLE BA	0.000%	99.933%
9867	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.933%
9868	SHIMOJIMA CO LT	0.000%	99.933%
9869	SHELL REFINING(0.000%	99.933%
9870	FDM GROUP PLC	0.000%	99.933%
9871	NEPES CORPORATI	0.000%	99.934%
9872	KORTEK CORPN	0.000%	99.934%
9873	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.934%
9874	AMERIGO RESOURC	0.000%	99.934%
9875	HSIL LTD	0.000%	99.934%
9876	OVERSEAS CHINES	0.000%	99.935%
9877	AES GENER SA	0.000%	99.935%
9878	TMK PAO GDR REG S GDR	0.000%	99.935%
9879	AARTI INDS	0.000%	99.935%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9880	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.935%
9881	HANKUK PAPER MF	0.000%	99.936%
9882	NISSEI PLSTIC I	0.000%	99.936%
9883	FAR LTD	0.000%	99.936%
9884	SINO GRANDNESS	0.000%	99.936%
9885	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.937%
9886	DY CORP	0.000%	99.937%
9887	PERENNIAL REAL	0.000%	99.937%
9888	FLEETWOOD CORP	0.000%	99.937%
9889	FOOD EMPIRE HOL	0.000%	99.937%
9890	MAHARASHTRA SEA	0.000%	99.938%
9891	YAIZU SUISANKAG	0.000%	99.938%
9892	FUJISHOJI CO.LT	0.000%	99.938%
9893	IMPERIAL HOTEL	0.000%	99.938%
9894	HANIL E-HWA CO	0.000%	99.938%
9895	POLYMET MINING	0.000%	99.939%
9896	CHINA DYNAMICS	0.000%	99.939%
9897	AEROPORTO VENEZ	0.000%	99.939%
9898	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.939%
9899	KAORI HEAT TREA	0.000%	99.939%
9900	DAIHATSU DIESEL	0.000%	99.940%
9901	FAG BEARINGS IN	0.000%	99.940%
9902	HALOWS CO LTD	0.000%	99.940%
9903	COCA-COLA ICECE	0.000%	99.940%
9904	THURGAUER KANTO	0.000%	99.940%
9905	APPROACH RESOUR	0.000%	99.941%
9906	CASTINGS	0.000%	99.941%
9907	PACASMAYO	0.000%	99.941%
9908	COFFEE DAY ENTE	0.000%	99.941%
9909	EIH LTD	0.000%	99.941%
9910	KAPSCH TRAFFICC	0.000%	99.942%
9911	CAPITALAND COMM	0.000%	99.942%
9912	UEM EDGENTA BHD	0.000%	99.942%
9913	LIPPO CIKARANG	0.000%	99.942%
9914	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.942%
9915	CROOZ INC	0.000%	99.943%
9916	DAEHAN STEEL CO	0.000%	99.943%
9917	E TEC E&C LTD	0.000%	99.943%
9918	MUTOW CO LTD	0.000%	99.943%
9919	TAKANA CO LTD	0.000%	99.943%
9920	YANCHANG PETROL	0.000%	99.944%
9921	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.944%
9922	YONDENKO CORP	0.000%	99.944%
9923	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.944%
9924	SUNCALL CORP	0.000%	99.944%
9925	KOREA TECH BANK	0.000%	99.944%
9926	ATTENDO AB	0.000%	99.945%
9927	NSL LTD	0.000%	99.945%
9928	PROGRESS WERK A	0.000%	99.945%
9929	HAINAN MEILAN A	0.000%	99.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9930	CHINA FINANCIAL	0.000%	99.945%
9931	SKF INDIA LTD	0.000%	99.946%
9932	INTEGRAL DIAGNO	0.000%	99.946%
9933	MJ GLEESON PLC	0.000%	99.946%
9934	BLUE SQUARE REA	0.000%	99.946%
9935	GODREJ INDUSTRI	0.000%	99.946%
9936	MONEY3 CORP LTD	0.000%	99.947%
9937	HOIST FINANCE A	0.000%	99.947%
9938	KRAKATAU STEEL	0.000%	99.947%
9939	FORMOSAN UNION	0.000%	99.947%
9940	PLATZER FASTIGH	0.000%	99.947%
9941	TRAKCJA SA	0.000%	99.948%
9942	YAMATO CORPORAT	0.000%	99.948%
9943	YNH PROPERTY BH	0.000%	99.948%
9944	SILVER CHEF LTD	0.000%	99.948%
9945	T COOK IND	0.000%	99.948%
9946	GOLD ROAD RESOU	0.000%	99.949%
9947	NATURAL ALTERNT	0.000%	99.949%
9948	SHIHLIN ELEC &	0.000%	99.949%
9949	ZHUHAI HLDGS IN	0.000%	99.949%
9950	YESCO CO LTD	0.000%	99.949%
9951	COCO'S JAPAN CO	0.000%	99.949%
9952	CARBORUNDUM	0.000%	99.950%
9953	VIVA INDUSTRIAL	0.000%	99.950%
9954	HWA SHIN CO	0.000%	99.950%
9955	CROWN CONFECTIO	0.000%	99.950%
9956	INDO COUNT INDU	0.000%	99.950%
9957	NOBINA AB	0.000%	99.951%
9958	NIHON PLAST CO	0.000%	99.951%
9959	TAINAN ENTERPRI	0.000%	99.951%
9960	STRAITS TRADING	0.000%	99.951%
9961	PIPAVAV DEFENCE	0.000%	99.951%
9962	SEVERFIELD-ROWE	0.000%	99.952%
9963	TOHOKU BANK	0.000%	99.952%
9964	IMMOBEL	0.000%	99.952%
9965	UNICHEM LABS	0.000%	99.952%
9966	Phoenix Mills L	0.000%	99.952%
9967	BANYAN TREE HOL	0.000%	99.952%
9968	CATHAY NO 1 REI	0.000%	99.953%
9969	SANYO TRADING C	0.000%	99.953%
9970	TECHNO ELECTRIC	0.000%	99.953%
9971	SKANDINAVISKA E	0.000%	99.953%
9972	MONGOLIAN MININ	0.000%	99.953%
9973	PICANOL	0.000%	99.954%
9974	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.954%
9975	GRANULES INDIA	0.000%	99.954%
9976	HONG LEONG ASIA	0.000%	99.954%
9977	YUANSHENGTAI DA	0.000%	99.954%
9978	GOOD RESOURCES	0.000%	99.954%
9979	STREET CAPITAL	0.000%	99.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9980	VON ROLL HOLDIN	0.000%	99.955%
9981	mitsui fudosan	0.000%	99.955%
9982	INTL PAPER	0.000%	99.955%
9983	BASWARE OYJ	0.000%	99.955%
9984	CW GROUP HLDGS	0.000%	99.955%
9985	INTER CARS SA	0.000%	99.956%
9986	COUNTRYSIDE PRO	0.000%	99.956%
9987	BRAEMAR SHIPPIN	0.000%	99.956%
9988	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.956%
9989	ASHTROM PROPERT	0.000%	99.956%
9990	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.957%
9991	NNIT A/S	0.000%	99.957%
9992	HOME INVEST BEL	0.000%	99.957%
9993	AGORA	0.000%	99.957%
9994	GHCL LTD	0.000%	99.957%
9995	FULLER SMITH &	0.000%	99.957%
9996	HOGG ROBINSON G	0.000%	99.958%
9997	GFOOT CO LTD	0.000%	99.958%
9998	CARR'S GROUP PL	0.000%	99.958%
9999	DRDGOLD LTD	0.000%	99.958%
10000	PETRA FOODS LTD	0.000%	99.958%
10001	GROUP FIVE	0.000%	99.958%
10002	BANK INTERNASIO	0.000%	99.959%
10003	NORCROS PLC	0.000%	99.959%
10004	AGV PRODUCTS	0.000%	99.959%
10005	ORIGIN ELECTRIC	0.000%	99.959%
10006	WATAHAN & CO LT	0.000%	99.959%
10007	HIROSHIMA ELEC	0.000%	99.960%
10008	SINO GAS & ENER	0.000%	99.960%
10009	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.960%
10010	MINEROS S.A.	0.000%	99.960%
10011	NEW ZEALAND OIL	0.000%	99.960%
10012	DAPHNE INTERNA	0.000%	99.960%
10013	CENTURY PACIFIC	0.000%	99.961%
10014	TAIKO PHARMACEU	0.000%	99.961%
10015	KHON KAEN SUGAR	0.000%	99.961%
10016	ADO PROPERTIES	0.000%	99.961%
10017	KEPPEL TELECOM&	0.000%	99.961%
10018	SVENSKA CELLULO	0.000%	99.961%
10019	INFOMEDIA	0.000%	99.962%
10020	PLATINUM GROUP	0.000%	99.962%
10021	IBI GROUP INC.	0.000%	99.962%
10022	CHORUS LTD ADR ADR	0.000%	99.962%
10023	SELVAAG BOLIG A	0.000%	99.962%
10024	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.962%
10025	MACMAHON HOLDIN	0.000%	99.963%
10026	AICHI TOKEI DEN	0.000%	99.963%
10027	TA ANN HOLDINGS	0.000%	99.963%
10028	SALEM COMM CORP	0.000%	99.963%
10029	OCL INDIA LTD	0.000%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10030	ANTON OILFIELD	0.000%	99.963%
10031	MCLEOD RUSSEL I	0.000%	99.964%
10032	WMIH CORP COMMON STOCK USD.00001	0.000%	99.964%
10033	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.964%
10034	BURWILL HOLDING	0.000%	99.964%
10035	KOHSOKU CORP	0.000%	99.964%
10036	TWIN DISC INC COMMON STOCK	0.000%	99.964%
10037	QUINTIS LTD	0.000%	99.965%
10038	DICKSON CONCEPT	0.000%	99.965%
10039	ASCENTIAL PLC	0.000%	99.965%
10040	YAC CO LTD	0.000%	99.965%
10041	SITTOY GROUP HLD	0.000%	99.965%
10042	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.965%
10043	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.966%
10044	NVC LIGHTING HO	0.000%	99.966%
10045	FAMUR SA	0.000%	99.966%
10046	PACIFIC ONLINE	0.000%	99.966%
10047	NORWEGIAN PROPE	0.000%	99.966%
10048	TURK TRKTOR VE	0.000%	99.966%
10049	ELEMENTIA SAB D	0.000%	99.966%
10050	KPX CHEMICAL	0.000%	99.967%
10051	CGN MINING CO L	0.000%	99.967%
10052	UNITED MICROELECTRON SP ADR ADR	0.000%	99.967%
10053	GRANDVISION BV	0.000%	99.967%
10054	HONG KONG FERRY	0.000%	99.967%
10055	HOKUETSU INDS C	0.000%	99.967%
10056	SELCUK ECZA DEP	0.000%	99.968%
10057	VINA CONCHA Y T	0.000%	99.968%
10058	YUNNAN WATER IN	0.000%	99.968%
10059	VOLT INFO SCIEN	0.000%	99.968%
10060	FDC LTD/INDIA	0.000%	99.968%
10061	TOPPS TILES	0.000%	99.968%
10062	CALEDONIA MININ	0.000%	99.968%
10063	HATHWAY CABLE	0.000%	99.969%
10064	SCALES CORP LTD	0.000%	99.969%
10065	SOCAM DEVELOPME	0.000%	99.969%
10066	INVESTORS TITLE CO COMMON STOCK	0.000%	99.969%
10067	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.969%
10068	WOONGJIN THINKB	0.000%	99.969%
10069	TRIFAST PLC	0.000%	99.970%
10070	R.E.A. HOLDINGS	0.000%	99.970%
10071	OXLEY HOLDINGS	0.000%	99.970%
10072	SALIM IVOMAS	0.000%	99.970%
10073	LEMMINKAINEN OY	0.000%	99.970%
10074	CHINA RUNDONG A	0.000%	99.970%
10075	HUA ENG WIRE&CA	0.000%	99.970%
10076	BARON DE LEY	0.000%	99.971%
10077	CHC HEALTHCARE	0.000%	99.971%
10078	NATURES SUNSHIN	0.000%	99.971%
10079	GETIN HOLDING S	0.000%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10080	SILICON INTEG S	0.000%	99.971%
10081	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.971%
10082	BOOT(HENRY) & S	0.000%	99.972%
10083	CORP BANK	0.000%	99.972%
10084	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.972%
10085	G SHANK ENTERPR	0.000%	99.972%
10086	Tessi S.A.	0.000%	99.972%
10087	CGG SA	0.000%	99.972%
10088	KINTETSU DPT ST	0.000%	99.972%
10089	CONTINENTAL HLD	0.000%	99.973%
10090	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.973%
10091	WIN HANVERKY HO	0.000%	99.973%
10092	D.B. CORP LIMIT	0.000%	99.973%
10093	K1 VENTURES LTD	0.000%	99.973%
10094	GWANGJU SHINSEG	0.000%	99.973%
10095	NORDAX GROUP AB	0.000%	99.973%
10096	OZFOREX GROUP L	0.000%	99.974%
10097	CROWN CONFECTIO	0.000%	99.974%
10098	REXLOT HOLDINGS	0.000%	99.974%
10099	ENEA AB	0.000%	99.974%
10100	AEGIS LOGISTICS	0.000%	99.974%
10101	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.974%
10102	EUROTECH SPA	0.000%	99.974%
10103	FLYBE GROUP PLC	0.000%	99.975%
10104	HAGOROMO FOODS	0.000%	99.975%
10105	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.975%
10106	MEDUSA MINING L	0.000%	99.975%
10107	LAKSHMI VILAS B	0.000%	99.975%
10108	AREALINK CO LTD	0.000%	99.975%
10109	TBK Co., Ltd.	0.000%	99.975%
10110	BIO PAPPEL SAB	0.000%	99.976%
10111	TOW CO LTD	0.000%	99.976%
10112	CIA ENERGETICA	0.000%	99.976%
10113	NEO-NEON HOLDIN	0.000%	99.976%
10114	AVENG	0.000%	99.976%
10115	INOX LEISURE LT	0.000%	99.976%
10116	ASIA SATELLITE	0.000%	99.976%
10117	TAKE AND GIVE	0.000%	99.976%
10118	HANMI SEMICONDU	0.000%	99.977%
10119	CONSTANTIN MEDI	0.000%	99.977%
10120	SANYO HOUSING N	0.000%	99.977%
10121	TSUI WAH HOLDIN	0.000%	99.977%
10122	FREQUENCY ELEC	0.000%	99.977%
10123	GLAXO SMITHKLIN	0.000%	99.977%
10124	FUJISASH CO LTD	0.000%	99.977%
10125	LINK NET TBK PT	0.000%	99.978%
10126	BEST BRIDAL INC	0.000%	99.978%
10127	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.978%
10128	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.978%
10129	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10130	TOTAL ACCESS CO	0.000%	99.978%
10131	VOLUTION GROUP	0.000%	99.978%
10132	LOW KENG HUAT(S	0.000%	99.978%
10133	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.979%
10134	SURYA SEMESTA I	0.000%	99.979%
10135	PT INTERNATIONA	0.000%	99.979%
10136	TILT RENEWABLES	0.000%	99.979%
10137	SHIDAX CORP	0.000%	99.979%
10138	FAR EAST HOLDIN	0.000%	99.979%
10139	TOMEN DEVICES C	0.000%	99.979%
10140	SADBHAV ENGINEE	0.000%	99.980%
10141	LIBERTY GOLD CO	0.000%	99.980%
10142	ISE CHEMICAL CO	0.000%	99.980%
10143	TAKASHIMA & CO	0.000%	99.980%
10144	SHIKIBO LTD	0.000%	99.980%
10145	WARTECK INVEST	0.000%	99.980%
10146	TRIVENI TURBINE	0.000%	99.980%
10147	ATHENS WATER SU	0.000%	99.980%
10148	IRC LIMITED	0.000%	99.981%
10149	CSG LIMITED	0.000%	99.981%
10150	THERMAX LTD	0.000%	99.981%
10151	VGI GLOBAL MEDI	0.000%	99.981%
10152	ALIMAK GROUP AB	0.000%	99.981%
10153	HOSTELWORLD GRO	0.000%	99.981%
10154	SEJONG INDUSTRI	0.000%	99.981%
10155	HEIDELBERGCEMEN	0.000%	99.981%
10156	GET NICE FINANC	0.000%	99.982%
10157	WHIRLPOOL OF IN	0.000%	99.982%
10158	MEITO SANGYO CO	0.000%	99.982%
10159	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.982%
10160	ORIENTAL WATCH	0.000%	99.982%
10161	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.982%
10162	DONGBU SECURITI	0.000%	99.982%
10163	EASTERN MEDIA	0.000%	99.982%
10164	KIMOTO CO LTD	0.000%	99.982%
10165	HOKKAI CAN CO	0.000%	99.983%
10166	ANTALIS INTERNA	0.000%	99.983%
10167	NEW YORK & CO I	0.000%	99.983%
10168	WAH SEONG	0.000%	99.983%
10169	WEE HUR HOLDING	0.000%	99.983%
10170	KIAN JOO CAN FC	0.000%	99.983%
10171	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.983%
10172	CRISIL LTD	0.000%	99.983%
10173	IPE GROUP LTD	0.000%	99.984%
10174	TERNA ENERGY SA	0.000%	99.984%
10175	CHINA BANKING C	0.000%	99.984%
10176	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.984%
10177	TRINITY LTD	0.000%	99.984%
10178	CERAGON NETWORK	0.000%	99.984%
10179	BSQUARE CORP COMMON STOCK	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10180	RIZAL COMML BAN	0.000%	99.984%
10181	INTEVAC INC	0.000%	99.984%
10182	BALMER LAWRIE	0.000%	99.985%
10183	DYNAMIC ELECTRO	0.000%	99.985%
10184	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.985%
10185	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.985%
10186	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.985%
10187	EQUITAL	0.000%	99.985%
10188	THE BASIC HOUSE	0.000%	99.985%
10189	PRIME MEDIA GRO	0.000%	99.985%
10190	CB INDUSTRIAL P	0.000%	99.985%
10191	APN OUTDOOR GRO	0.000%	99.986%
10192	ERICSSON LM-A S	0.000%	99.986%
10193	BCB BANCORP INC COMMON STOCK	0.000%	99.986%
10194	MODUSLINK GLOBA	0.000%	99.986%
10195	NAPEC INC	0.000%	99.986%
10196	EUROZ LTD	0.000%	99.986%
10197	LOGISTEC CORP C	0.000%	99.986%
10198	LSL PROPERTY SE	0.000%	99.986%
10199	S.T.CHEMICAL CO	0.000%	99.986%
10200	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.986%
10201	SUPALAI PCL WTS	0.000%	99.987%
10202	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.987%
10203	AFFINE	0.000%	99.987%
10204	BRIGADE ENTERPR	0.000%	99.987%
10205	NIPPON FILCON C	0.000%	99.987%
10206	MARUYAMA MFG CO	0.000%	99.987%
10207	TOWN HEALTH INT	0.000%	99.987%
10208	MIYOSHI OIL & F	0.000%	99.987%
10209	RADISYS CORP COMMON STOCK	0.000%	99.987%
10210	INTRALOT SA - I	0.000%	99.988%
10211	CATABASIS PHARM	0.000%	99.988%
10212	PETRUS RESOURCE	0.000%	99.988%
10213	RATTANINDIA	0.000%	99.988%
10214	COXON PRECISE I	0.000%	99.988%
10215	VITRO SA	0.000%	99.988%
10216	JBF INDUSTRIES	0.000%	99.988%
10217	PROMOTORA Y OPE	0.000%	99.988%
10218	REAL INDUSTRY I	0.000%	99.988%
10219	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.988%
10220	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.989%
10221	HYUNDAI HEAVY I	0.000%	99.989%
10222	CEQUENCE ENERGY	0.000%	99.989%
10223	SUGIH ENERGY TB	0.000%	99.989%
10224	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.989%
10225	MEIWA ESTATE CO	0.000%	99.989%
10226	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.989%
10227	RECKON LTD	0.000%	99.989%
10228	WORLD HOLDINGS	0.000%	99.989%
10229	EQUITY FIN HOLD	0.000%	99.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10230	TOWN CENTRE SEC	0.000%	99.989%
10231	CROCODILE GARME	0.000%	99.990%
10232	MIMAKI ENGINEER	0.000%	99.990%
10233	BORYUNG PHARM	0.000%	99.990%
10234	NEDAP(NED APP)N	0.000%	99.990%
10235	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.990%
10236	KOSEI SECURITIE	0.000%	99.990%
10237	GUANGNAN(HLDGS)	0.000%	99.990%
10238	LAURA ASHLEY HO	0.000%	99.990%
10239	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.990%
10240	CHINA LOTSYNERG	0.000%	99.990%
10241	SKYLINE CORP	0.000%	99.991%
10242	KAM HING INTERN	0.000%	99.991%
10243	GALLANT VENTURE	0.000%	99.991%
10244	SYRAH RESOURCES	0.000%	99.991%
10245	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.991%
10246	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.991%
10247	NISSEI INDUSTRI	0.000%	99.991%
10248	EASTMAIN RES IN	0.000%	99.991%
10249	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.991%
10250	OLYMPIC CORP	0.000%	99.991%
10251	INES CORPORATIO	0.000%	99.991%
10252	HANISON CONSTRU	0.000%	99.991%
10253	DEPOMED INC COMMON STOCK	0.000%	99.992%
10254	PT MULTIFLOAR C	0.000%	99.992%
10255	STARK TECHNOLOG	0.000%	99.992%
10256	TORIGOE CO LTD	0.000%	99.992%
10257	GLORIOUS SUN EN	0.000%	99.992%
10258	ASPEN GROUP	0.000%	99.992%
10259	FRAGRANCE GROUP	0.000%	99.992%
10260	BOLU CIMENTO SA	0.000%	99.992%
10261	ASANTE INC	0.000%	99.992%
10262	PFENEX INC COMMON STOCK USD.001	0.000%	99.992%
10263	ABTERRA LTD	0.000%	99.992%
10264	BILLABONG INTER	0.000%	99.992%
10265	CONSTRUCTORA CO	0.000%	99.993%
10266	CVC BRASIL OP A	0.000%	99.993%
10267	BANCO ABC BRASI	0.000%	99.993%
10268	DYNASTY FINE WI	0.000%	99.993%
10269	ORASCOM DEVELOP	0.000%	99.993%
10270	SUNWAY CONSTRUC	0.000%	99.993%
10271	AUSWIDE BANK LT	0.000%	99.993%
10272	ALANDSBANKEN	0.000%	99.993%
10273	HOKKAIDO GAS CO	0.000%	99.993%
10274	SAPEC	0.000%	99.993%
10275	MEDICAL SYSTEM	0.000%	99.993%
10276	ONO SOKKI CO	0.000%	99.993%
10277	CHINA PROPERTIE	0.000%	99.994%
10278	AMREP CORP COMMON STOCK USD.1	0.000%	99.994%
10279	TROY RESOURCES	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10280	EXCELSIOR MEDIC	0.000%	99.994%
10281	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.994%
10282	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.994%
10283	JINDAL SAW LTD	0.000%	99.994%
10284	FOUNTAIN SET HL	0.000%	99.994%
10285	SILVER BASE GRO	0.000%	99.994%
10286	ADDNODE GROUP A	0.000%	99.994%
10287	TSH RESOURCES B	0.000%	99.994%
10288	PALADIN ENERGY	0.000%	99.994%
10289	FORTRESS PAPER	0.000%	99.994%
10290	K.P.R. MILL	0.000%	99.994%
10291	NRJ GROUP	0.000%	99.995%
10292	CHINA RARE EART	0.000%	99.995%
10293	MCKAY SECURITIE	0.000%	99.995%
10294	BOUSTEAD PROJEC	0.000%	99.995%
10295	NAGARJUNA FERTI	0.000%	99.995%
10296	KONG SUN HLDGS	0.000%	99.995%
10297	CACHE LOGISTICS	0.000%	99.995%
10298	US AUTO PARTS N	0.000%	99.995%
10299	ANXIN-CHINA HOL	0.000%	99.995%
10300	NIHON TRIM CO	0.000%	99.995%
10301	GROUPE OPEN	0.000%	99.995%
10302	GAJAH TUNGGAL	0.000%	99.995%
10303	HIPAY GROUP SA	0.000%	99.995%
10304	QAD INC B COMMON STOCK USD.001	0.000%	99.995%
10305	NICE SPA	0.000%	99.996%
10306	PARADISE ENTERT	0.000%	99.996%
10307	PYI CORPORATION	0.000%	99.996%
10308	MIN XIN HLDGS	0.000%	99.996%
10309	PROSAFE ASA	0.000%	99.996%
10310	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.996%
10311	HITE HOLDINGS C	0.000%	99.996%
10312	ROULARTA MEDIA	0.000%	99.996%
10313	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
10314	STEEL & TUBE HL	0.000%	99.996%
10315	SINON CORP	0.000%	99.996%
10316	MEGASTUDY CO LT	0.000%	99.996%
10317	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
10318	XERIUM TECHNOLO	0.000%	99.996%
10319	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.996%
10320	ARCELORMITTAL S	0.000%	99.996%
10321	A&D CO LTD	0.000%	99.997%
10322	I-CABLE COMMUNI	0.000%	99.997%
10323	INNODATA INC COMMON STOCK USD.01	0.000%	99.997%
10324	BGR ENERGY SYST	0.000%	99.997%
10325	DELTICOM AG	0.000%	99.997%
10326	ABAN OFFSHORE	0.000%	99.997%
10327	CHINA FIBER OPT	0.000%	99.997%
10328	BEACH ENERGY LT	0.000%	99.997%
10329	SRI TRANG AGRO-	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10330	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10331	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.997%
10332	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.997%
10333	BANK OF KOCHI L	0.000%	99.997%
10334	SUPERBLOCK PCL	0.000%	99.997%
10335	TONLY ELECTRONI	0.000%	99.997%
10336	TRUBA ALAM MANU	0.000%	99.997%
10337	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.997%
10338	TELEGRAAF MEDIA	0.000%	99.997%
10339	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.998%
10340	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.998%
10341	QUMU CORP COMMON STOCK USD.01	0.000%	99.998%
10342	ECOSYNTHETIX IN	0.000%	99.998%
10343	LEES PHARMACEUT	0.000%	99.998%
10344	AXTEL SAB DE CV	0.000%	99.998%
10345	PEARL ORIENTAL	0.000%	99.998%
10346	CHINA DAYE NON-	0.000%	99.998%
10347	BROCKMAN MINING	0.000%	99.998%
10348	YONGNAM HOLDING	0.000%	99.998%
10349	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10350	AFRICAN PHOENIX	0.000%	99.998%
10351	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
10352	MINGFA GROUP	0.000%	99.998%
10353	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10354	BRILLIANT CIRCL	0.000%	99.998%
10355	MEGASTUDY EDUCA	0.000%	99.998%
10356	SALMAT LTD	0.000%	99.998%
10357	PERPETUAL ENERG	0.000%	99.998%
10358	LUKS GROUP (VH)	0.000%	99.998%
10359	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10360	YEO HIAP SENG	0.000%	99.999%
10361	QUNXING PAPER H	0.000%	99.999%
10362	HYUNDAI CONSTRU	0.000%	99.999%
10363	MANULIFE US REA	0.000%	99.999%
10364	BLOOMSBURY PUBL	0.000%	99.999%
10365	ARALEZ PHARMACE	0.000%	99.999%
10366	JAKARTA INTL HT	0.000%	99.999%
10367	VIDEOCON INDUST	0.000%	99.999%
10368	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.999%
10369	AEGON NV	0.000%	99.999%
10370	DAN FORM HOLDIN	0.000%	99.999%
10371	TEEKAY TANKERS	0.000%	99.999%
10372	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10373	ARRIUM LTD	0.000%	99.999%
10374	JINDAL POLY FIL	0.000%	99.999%
10375	TUNAS RIDEAN	0.000%	99.999%
10376	TAKACHIHO KOHEK	0.000%	99.999%
10377	DYAX CORPORATIO	0.000%	99.999%
10378	ENERGY ABSOLUTE	0.000%	99.999%
10379	WATPAC LIMITED	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10380	SINAR MAS MULTI	0.000%	99.999%
10381	CARINDALE PROPE	0.000%	99.999%
10382	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10383	MAX VENTURES &	0.000%	99.999%
10384	COSAN LOGISTICA	0.000%	99.999%
10385	DOGUS OTOMOTIV	0.000%	99.999%
10386	MAPLETREE LOGIS	0.000%	99.999%
10387	PACIFIC ANDES I	0.000%	99.999%
10388	EZRA HOLDINGS	0.000%	99.999%
10389	LYDIAN INTERNAT	0.000%	99.999%
10390	EMPRESAS ICA SA	0.000%	99.999%
10391	CHINA SOFT POWE	0.000%	100.000%
10392	SOCIETE MANUTAN	0.000%	100.000%
10393	BE GROUP AB	0.000%	100.000%
10394	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10395	SAFEWAY INC	0.000%	100.000%
10396	SHENGUAN HOLDIN	0.000%	100.000%
10397	TEN NETWORK HLD	0.000%	100.000%
10398	AFRICA ISRAEL I	0.000%	100.000%
10399	POLARIS SOFTWARE	0.000%	100.000%
10400	ITE TECH INC	0.000%	100.000%
10401	HANWHA GENERAL	0.000%	100.000%
10402	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10403	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10404	YANG MING MARIN	0.000%	100.000%
10405	MIDLAND IC&I LT	0.000%	100.000%
10406	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10407	PESCANOVA SA	0.000%	100.000%
10408	QINQIN FOODSTUF	0.000%	100.000%
10409	SWIBER HOLDINGS	0.000%	100.000%
10410	UMW OIL & GAS C	0.000%	100.000%
10411	D AMICO INTL SH	0.000%	100.000%
10412	TPI TRIUNFO PAR	0.000%	100.000%
10413	GETBUSY PLC	0.000%	100.000%
10414	PROBI AB	0.000%	100.000%
10415	NOVUS HOLDINGS	0.000%	100.000%
10416	ASTRO JAPAN PR	0.000%	100.000%
10417	SPORTECH PLC	0.000%	100.000%
10418	MANITOK ENERGY	0.000%	100.000%
10419	DAEWOO SHIPBUIL	0.000%	100.000%
10420	TALVIVAARA MINI	0.000%	100.000%
10421	NORDIC AMERICAN	0.000%	100.000%
10422	CHENNAI SUPER K	0.000%	100.000%
10423	ZENITH CAPITAL	0.000%	100.000%
10424	SING HOLDINGS L	0.000%	100.000%
10425	SEOBU T&D RTS E	0.000%	100.000%
10426	CHINA STATE CON	0.000%	100.000%
10427	STRAD ENERGY SE	0.000%	100.000%
10428	JITF INFRALOGIS	0.000%	100.000%
10429	BERJAYA LAND BH	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10430	MANITOK ENERGY	0.000%	100.000%
10431	CHINA HUIZHAN D	0.000%	100.000%
10432	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10433	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10434	BANCA MONTE DEI	0.000%	100.000%
10435	RB ENERGY INC	0.000%	100.000%
10436	ORMAT TECHNOLOG	0.000%	100.000%
10437	DEVA HLDG	0.000%	100.000%
10438	ENERGIX-RENEWAB	0.000%	100.000%
10439	FERROGLOBE PLC	-	100.000%
10440	PRIME RETIREMEN	-	100.000%
10441	SNS REAAL GROEP	-	100.000%
10442	MINCO BASE META	-	100.000%
10443	BCO ESPIR SANTO	-	100.000%
10444	PRIME AET & D H	-	100.000%
10445	RHB CAPITAL BHD	-	100.000%
10446	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10447	SYRAH RESOURCES	-	100.000%
10448	C A DE MEDITERR	-	100.000%
10449	PEACE MARK HLDG	-	100.000%
10450	AFREN PLC COMMO	-	100.000%
10451	RREEF CHINA COM	-	100.000%
10452	CHINA METAL REC	-	100.000%
10453	CHINA LUMENA NE	-	100.000%
10454	LIGHTSTREAM RES	-	100.000%
10455	VIRGIN AUSTRALI	-	100.000%
10456	WESTGOLD RESOUR	-	100.000%
10457	QLT INC WTS EXP	-	100.000%
10458	HANFENG EVERGRE	-	100.000%
10459	QLT INC DOJ/SEC	-	100.000%
10460	QLT INC CLASS A	-	100.000%
10461	KARDEMIR KARABU	-	100.000%
10462	ETABLISSEMENTS	-	100.000%
10463	MACQUARIE ATLAS	-	100.000%
10464	SUNWAY BHD WTS	-	100.000%
10465	TOUCHSTONE EXPL	-	100.000%
10466	EGANAGOLDPFEIL	-	100.000%
10467	ANGLO IRISH BAN	-	100.000%
10468	UNION BANK OF T	-	100.000%
10469	BERLIAN LAJU TA	-	100.000%
10470	INTERCELL AG RI	-	100.000%
10471	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%