

DFA Canada Global 70EQ-30FI Portfolio - Class F

As of November 30, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	CAD - London	0.861%	0.861%
2	APPLE INC	0.715%	1.575%
3	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.690%	2.265%
4	BANK OF MONTREAL COMMON STOCK	0.680%	2.945%
5	AT+T INC COMMON STOCK USD1.0	0.679%	3.624%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.593%	4.217%
7	TORONTO DOMINION BANK COMMON STOCK	0.563%	4.780%
8	WELLS FARGO + CO COMMON STOCK USD1.666	0.551%	5.331%
9	SUNCOR ENERGY INC COMMON STOCK	0.513%	5.844%
10	EXXON MOBIL CORP COMMON STOCK	0.475%	6.319%
11	ROYAL BANK OF CANADA COMMON STOCK	0.469%	6.788%
12	BANK OF AMERICA	0.396%	7.184%
13	INTEL CORP COMMON STOCK USD.001	0.377%	7.561%
14	COMCAST CORP CLASS A COMMON STOCK USD.01	0.357%	7.918%
15	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.352%	8.271%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.342%	8.613%
17	CHEVRON CORP COMMON STOCK USD.75	0.320%	8.933%
18	MANULIFE FINANCIAL CORP COMMON STOCK	0.312%	9.245%
19	TECK RESOURCES LTD CLS B COMMON STOCK	0.286%	9.532%
20	CITIGROUP INC COMMON STOCK USD.01	0.273%	9.804%
21	MAGNA INTERNATIONAL INC COMMON STOCK	0.263%	10.067%
22	CISCO SYSTEMS	0.262%	10.329%
23	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.260%	10.589%
24	WAL-MART STORES	0.257%	10.847%
25	SAMSUNG ELECTRO	0.253%	11.100%
26	REP AUSTRIA GOV	0.250%	11.350%
27	FINLAND GOVERNMENT	0.247%	11.597%
28	PFIZER INC COMMON STOCK USD.05	0.240%	11.836%
29	SWEDISH GOVT 3.	0.239%	12.075%
30	CANADIAN NATURAL RESOURCES COMMON STOCK	0.238%	12.313%
31	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.230%	12.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	EUROPEAN STABIL	0.214%	12.757%
33	TOTAL SA	0.214%	12.971%
34	AMAZON.COM INC	0.212%	13.183%
35	UNITEDHEALTH GR	0.205%	13.387%
36	SUN LIFE FINANCIAL INC COMMON STOCK	0.203%	13.590%
37	ORACLE CORP SR UNSECURED 09/21 1.9	0.203%	13.793%
38	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.202%	13.995%
39	NESTLE SA	0.194%	14.189%
40	FACEBOOK INC A COMMON STOCK USD.000006	0.187%	14.375%
41	CANADA HOUSING	0.181%	14.556%
42	ALPHABET INC CL C COMMON STOCK USD.001	0.181%	14.737%
43	FRENCH REPUBLIC	0.177%	14.913%
44	NATIONAL BK CDA	0.174%	15.087%
45	DAIMLER AG	0.173%	15.260%
46	ALPHABET INC CL A COMMON STOCK USD.001	0.173%	15.433%
47	GENERAL MOTORS CO COMMON STOCK USD.01	0.173%	15.606%
48	PROCTER + GAMBLE CO/THE COMMON STOCK	0.172%	15.778%
49	HSBC HOLDINGS PLC SPONS ADR ADR	0.171%	15.948%
50	TRANSCANADA CORP COMMON STOCK	0.168%	16.117%
51	TOYOTA MOTOR CO	0.167%	16.284%
52	ENBRIDGE INC COMMON STOCK	0.162%	16.446%
53	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.160%	16.607%
54	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.158%	16.764%
55	VODAFONE GROUP	0.155%	16.919%
56	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.155%	17.074%
57	QUALCOMM INC COMMON STOCK USD.0001	0.155%	17.229%
58	CHINA CONST BK	0.155%	17.383%
59	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.154%	17.538%
60	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.153%	17.690%
61	UK(GOVT OF) 4.2	0.152%	17.842%
62	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.152%	17.994%
63	CANADIAN NATL RAILWAY CO COMMON STOCK	0.149%	18.144%
64	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.148%	18.291%
65	SWEDEN GOVERNME	0.146%	18.437%
66	WALT DISNEY(HLD	0.143%	18.580%
67	US TREASURY N/B 05/25 2.125	0.141%	18.722%
68	BHP BILLITON LT	0.137%	18.859%
69	NETWORK RAIL IN	0.136%	18.995%
70	KREDIT FUER WIE	0.135%	19.130%
71	FORD MOTOR CO COMMON STOCK USD.01	0.131%	19.260%
72	BP PLC	0.130%	19.391%
73	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.130%	19.520%
74	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.129%	19.649%
75	MORGAN STANLEY COMMON STOCK USD.01	0.128%	19.777%
76	CVS HEALTH CORP COMMON STOCK USD.01	0.128%	19.905%
77	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.127%	20.032%
78	ROYAL DUTCH SHELL SPON ADR A ADR	0.126%	20.158%
79	BCE INC COMMON STOCK	0.126%	20.284%
80	FRENCH REP GOVT	0.126%	20.410%
81	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.125%	20.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	ENCANA CORP COMMON STOCK	0.124%	20.658%
83	BASF SE	0.122%	20.780%
84	BARRICK GOLD CORP COMMON STOCK	0.121%	20.901%
85	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.118%	21.019%
86	UNION PACIFIC CORP COMMON STOCK USD2.5	0.117%	21.137%
87	KINGDOM BELGIUM	0.117%	21.254%
88	KOMMUNINVEST I	0.117%	21.371%
89	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.117%	21.488%
90	FEDEX CORPORATI	0.117%	21.605%
91	KOMMUNINVEST I	0.116%	21.721%
92	MICRON TECHNOLO	0.116%	21.837%
93	SINGAPORE GOVER	0.115%	21.952%
94	ROYAL DUTCH SHE	0.114%	22.066%
95	US BANCORP COMMON STOCK USD.01	0.114%	22.180%
96	KINROSS GOLD CORP COMMON STOCK	0.113%	22.292%
97	HONDA MOTOR CO	0.112%	22.404%
98	SWEDISH EXP CRE	0.111%	22.516%
99	WASTE CONNECTIONS INC COMMON STOCK	0.110%	22.626%
100	WESTPAC BKG COR	0.110%	22.736%
101	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.110%	22.847%
102	ANTHEM INC COMMON STOCK USD.01	0.109%	22.956%
103	TRAVELERS COS	0.106%	23.061%
104	PNC BANK	0.104%	23.166%
105	ORACLE CORP COMMON STOCK USD.01	0.104%	23.270%
106	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.104%	23.374%
107	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.104%	23.478%
108	SIMON PROPERTY GROUP INC REIT USD.0001	0.104%	23.581%
109	MERCK + CO. INC. COMMON STOCK USD.5	0.103%	23.685%
110	UNEDIC ASSEO 0.	0.103%	23.788%
111	AGRIUM INC COMMON STOCK NPV	0.103%	23.891%
112	BNP PARIBAS SA	0.102%	23.993%
113	AMGEN INC COMMON STOCK USD.0001	0.102%	24.096%
114	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.102%	24.198%
115	AMERICAN TOWER CORP REIT USD.01	0.102%	24.300%
116	ROYAL BK OF CAN	0.102%	24.402%
117	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.102%	24.504%
118	VOLKSWAGEN AG	0.102%	24.606%
119	TIME WARNER INC COMMON STOCK USD.01	0.101%	24.706%
120	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.099%	24.805%
121	MEDTRONIC PLC	0.099%	24.904%
122	MICROSOFT CORP	0.098%	25.003%
123	COCA-COLA CO	0.097%	25.100%
124	NOVARTIS AG	0.097%	25.197%
125	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.096%	25.293%
126	ABBOTT LABORATORIES COMMON STOCK	0.096%	25.389%
127	INDUSTRIAL & CO	0.095%	25.485%
128	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.095%	25.579%
129	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.095%	25.674%
130	SINGAPORE GOVT	0.095%	25.769%
131	CHINA NATIONAL	0.094%	25.863%

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132	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.094%	25.957%
133	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.093%	26.050%
134	BANCO SANTANDER	0.093%	26.143%
135	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.093%	26.236%
136	NESTLE FINANCE	0.092%	26.328%
137	CHEVRON CORP 2.	0.092%	26.420%
138	IBM CORP SR UNSECURED 01/22 2.5	0.092%	26.512%
139	COOPERATIEVE RA	0.092%	26.603%
140	VALERO ENERGY C	0.092%	26.695%
141	UNIBAIL-RODAMCO	0.091%	26.786%
142	TENCENT HLDGS L	0.091%	26.877%
143	ACE LTD	0.091%	26.968%
144	HOME DEPOT INC COMMON STOCK USD.05	0.091%	27.058%
145	ROYAL DUTCH SH-	0.089%	27.147%
146	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.089%	27.236%
147	INDUSTRIAL ALLI	0.088%	27.325%
148	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.088%	27.413%
149	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.088%	27.501%
150	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.088%	27.589%
151	WEST FRASER TIM	0.088%	27.677%
152	DEUTSCHE BAHN F	0.088%	27.764%
153	AGNICO EAGLE MINES LTD COMMON STOCK	0.087%	27.852%
154	DELTA AIRLINES	0.087%	27.939%
155	HITACHI	0.086%	28.025%
156	GILEAD SCIENCES	0.086%	28.111%
157	LUNDIN MINING C	0.085%	28.195%
158	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.085%	28.280%
159	CIGNA CORP	0.084%	28.364%
160	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.084%	28.448%
161	FORTIS INC COMMON STOCK	0.083%	28.531%
162	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.083%	28.614%
163	ALLERGAN PLC	0.083%	28.696%
164	CHEVRON CORP SR UNSECURED 06/23 3.191	0.083%	28.779%
165	CATERPILLAR INC COMMON STOCK USD1.0	0.082%	28.862%
166	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.082%	28.943%
167	AGENCE FRANCAIS	0.081%	29.024%
168	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.081%	29.105%
169	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.081%	29.186%
170	NATL AUST BANK	0.080%	29.266%
171	CAPITAL ONE FIN	0.080%	29.346%
172	CENOVUS ENERGY INC COMMON STOCK	0.078%	29.424%
173	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.078%	29.503%
174	DEUTSCHE TELEKO	0.078%	29.580%
175	CANADIAN TIRE C	0.077%	29.658%
176	GOLDCORP INC COMMON STOCK	0.077%	29.735%
177	BRIT AMER TOBAC	0.077%	29.811%
178	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.076%	29.888%
179	FIRST QUANTUM M	0.076%	29.964%
180	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.076%	30.039%
181	BAYERISCHE MOTO	0.075%	30.115%

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182	AIA GROUP LTD	0.074%	30.189%
183	BLACKROCK INC COMMON STOCK USD.01	0.074%	30.263%
184	NORFOLK STHN CO	0.074%	30.337%
185	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.074%	30.411%
186	SCHLUMBERGER LTD COMMON STOCK USD.01	0.073%	30.484%
187	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.073%	30.557%
188	EQUINIX INC REIT USD.001	0.073%	30.630%
189	ABB LTD	0.073%	30.703%
190	NVIDIA CORP	0.073%	30.776%
191	CSX CORP	0.073%	30.849%
192	SHAW COMMUNICATIONS INC B COMMON STOCK	0.073%	30.921%
193	FINNING INTL LT	0.072%	30.993%
194	SNCF RESEAU 3.1	0.072%	31.065%
195	NOVARTIS CAP CO	0.072%	31.137%
196	SHELL INTL.FIN.	0.071%	31.208%
197	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.071%	31.280%
198	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.071%	31.351%
199	BOEING CO/THE COMMON STOCK USD5.0	0.071%	31.422%
200	ORANGE SA	0.071%	31.494%
201	GLENCORE XSTRA	0.071%	31.565%
202	PROLOGIS INC REIT USD.01	0.071%	31.635%
203	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.071%	31.706%
204	ARC RESOURCES L	0.071%	31.777%
205	IBM CORP SR UNSECURED 02/21 2.25	0.070%	31.847%
206	VALE SA	0.070%	31.917%
207	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.070%	31.987%
208	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.070%	32.057%
209	PEPSICO INC COMMON STOCK USD.017	0.070%	32.127%
210	MARATHON PETROLEUM CORP COMMON STOCK	0.070%	32.197%
211	NEWBELCO SA/NV	0.070%	32.267%
212	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.070%	32.337%
213	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.069%	32.406%
214	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.069%	32.475%
215	APPLE INC SR UNSECURED 02/22 2.5	0.069%	32.544%
216	RIO TINTO PLC SPON ADR ADR	0.068%	32.612%
217	CROWN CASTLE INTL CORP REIT USD.01	0.068%	32.680%
218	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.068%	32.748%
219	PING AN INSURAN	0.068%	32.816%
220	AGENCE FRANCAIS	0.068%	32.883%
221	SANOFI-AVENTIS	0.067%	32.951%
222	ABBVIE INC COMMON STOCK USD.01	0.066%	33.017%
223	TARGET CORPORAT	0.066%	33.082%
224	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.066%	33.148%
225	ALLSTATE CORP COMMON STOCK USD.01	0.066%	33.214%
226	BLACKBERRY LTD COMMON STOCK	0.065%	33.279%
227	AUST & NZ BANK	0.065%	33.344%
228	CONOCOPHILLIPS COMMON STOCK USD.01	0.065%	33.410%
229	TELUS CORPORATI	0.065%	33.474%
230	EMPIRE CO LTD N	0.065%	33.539%
231	ANGLO AMERICAN	0.064%	33.603%

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232	SINGAPORE GOVT	0.064%	33.668%
233	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.064%	33.732%
234	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.064%	33.796%
235	KINDER MORGAN INC COMMON STOCK USD.01	0.064%	33.860%
236	AFLAC INC COMMON STOCK USD.1	0.064%	33.924%
237	PUBLIC STORAGE	0.064%	33.988%
238	IBERDROLA SA	0.064%	34.051%
239	PROVINCE OF QUE	0.063%	34.115%
240	ENGIE	0.063%	34.178%
241	BERKSHIRE HATHA	0.063%	34.241%
242	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.063%	34.304%
243	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.063%	34.366%
244	MCDONALD S CORP COMMON STOCK USD.01	0.062%	34.429%
245	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.062%	34.491%
246	WESTPAC BANK CO	0.062%	34.553%
247	LINAMAR CORP	0.062%	34.615%
248	CAISSE D'AMORT	0.062%	34.677%
249	AETNA INC COMMON STOCK USD.01	0.062%	34.739%
250	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.062%	34.800%
251	TEXAS INSTRUMEN	0.062%	34.862%
252	BANK NEDERLANDS	0.062%	34.923%
253	MICHELIN(CGDE)	0.061%	34.985%
254	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.061%	35.046%
255	CANADIAN WESTER	0.061%	35.107%
256	3M CO COMMON STOCK USD.01	0.061%	35.167%
257	MASTERCARD INC A COMMON STOCK USD.0001	0.060%	35.227%
258	TAIWAN SEMI-ADR	0.060%	35.287%
259	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.060%	35.347%
260	CORNING INC COMMON STOCK USD.5	0.059%	35.406%
261	ROCHE HOLDING A	0.059%	35.466%
262	ZURICH FIN SVS	0.059%	35.525%
263	AUST & NZ BANKI	0.059%	35.584%
264	NISSAN MOTOR CO	0.059%	35.642%
265	PFIZER INC	0.058%	35.701%
266	CAMECO CORP COMMON STOCK	0.058%	35.759%
267	KINGDOM OF BELG	0.058%	35.817%
268	IAMGOLD CORP COMMON STOCK	0.058%	35.875%
269	BCO BILBAO VIZC	0.058%	35.933%
270	APPLE INC SR UNSECURED 05/23 2.4	0.057%	35.990%
271	BROADCOM LTD	0.057%	36.048%
272	ENERPLUS CORP COMMON STOCK	0.057%	36.105%
273	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.057%	36.162%
274	COTT CORP	0.057%	36.219%
275	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.057%	36.276%
276	NATL AUSTRALIA	0.057%	36.332%
277	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.056%	36.389%
278	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.056%	36.445%
279	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.056%	36.501%
280	DENMARK GOVT BO	0.056%	36.558%
281	DEXIA CREDIT LO	0.056%	36.614%

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282	BAYER AG	0.056%	36.670%
283	HUMANA INC	0.056%	36.726%
284	ALTRIA GROUP INC COMMON STOCK USD.333	0.055%	36.781%
285	ONTARIO(PROV OF	0.055%	36.836%
286	DANAHER CORP COMMON STOCK USD.01	0.055%	36.891%
287	CHEVRON CORP SR UNSECURED 03/22 2.411	0.055%	36.946%
288	NOVARTIS AG SPONSORED ADR ADR	0.055%	37.001%
289	SIEMENS AG	0.055%	37.056%
290	TFI INTERNATION	0.055%	37.111%
291	INTL BUSINESS M	0.055%	37.166%
292	FMS WERTMANAGEM	0.055%	37.221%
293	LANDESKREDITBAN	0.055%	37.275%
294	ALLIANZ AG	0.055%	37.330%
295	CK HUTCHINSON H	0.054%	37.384%
296	DIGITAL REALTY	0.054%	37.439%
297	ANDEAVOR COMMON STOCK USD.167	0.054%	37.493%
298	WHITECAP RESOUR	0.054%	37.547%
299	WSP GLOBAL INC	0.054%	37.601%
300	INTL BK RECON &	0.054%	37.655%
301	BEST BUY CO INC	0.054%	37.708%
302	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.053%	37.762%
303	STARS GROUP INC/THE COMMON STOCK	0.053%	37.815%
304	BK OF NOVA SCOT	0.053%	37.868%
305	WESTJET AIRLINE	0.053%	37.920%
306	ALIMENTATION CO	0.053%	37.973%
307	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.053%	38.026%
308	PROV OF SASK CA	0.053%	38.079%
309	UNEDIC ASSEO 0.	0.053%	38.132%
310	CAE INC COMMON STOCK	0.053%	38.184%
311	PAN AMERICAN SILVER CORP COMMON STOCK	0.052%	38.236%
312	SOUTHWEST AIRLI	0.052%	38.289%
313	SONY CORP	0.052%	38.341%
314	GEORGE WESTON L	0.052%	38.393%
315	METHANEX CORP COMMON STOCK	0.052%	38.445%
316	EUROPEAN FIN ST	0.052%	38.497%
317	ASSIC GENERALI	0.052%	38.548%
318	AVALONBAY COMMUNITIES INC REIT USD.01	0.052%	38.600%
319	MITSUBISHI UFJ	0.052%	38.652%
320	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.051%	38.703%
321	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.051%	38.754%
322	EUROPEAN INVEST	0.051%	38.806%
323	EQUITY RESIDENT	0.051%	38.856%
324	CMNWLTH BK OF A	0.051%	38.907%
325	CRESCENT POINT ENERGY CORP COMMON STOCK	0.051%	38.957%
326	EATON CORP PLC	0.050%	39.008%
327	INTESA SANPAOLO	0.050%	39.058%
328	SUMITOMO MITSUI	0.050%	39.109%
329	AIR CANADA	0.050%	39.159%
330	KROGER CO	0.050%	39.209%
331	MOLSONCOORS-B-U	0.050%	39.259%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	IMPERIAL OIL LTD COMMON STOCK	0.050%	39.309%
333	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.050%	39.359%
334	BB+T CORP COMMON STOCK USD5.0	0.050%	39.409%
335	MCKESSON CORP.	0.050%	39.458%
336	DISCOVER FINL S	0.050%	39.508%
337	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.050%	39.557%
338	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.050%	39.607%
339	BK NED GEMEENTE	0.049%	39.656%
340	FREEPORT-MCMORA	0.049%	39.706%
341	WELLTOWER INC REIT USD1.0	0.049%	39.755%
342	MERCK + CO INC SR UNSECURED 02/22 2.35	0.049%	39.804%
343	B2GOLD CORP COM	0.049%	39.854%
344	COSTCO WHOLESALE	0.049%	39.902%
345	BANK OF CHINA L	0.049%	39.951%
346	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.048%	40.000%
347	TOYOTA MOTOR CO	0.048%	40.048%
348	SNC-LAVALIN GRO	0.048%	40.096%
349	THOMSON REUTERS CORP COMMON STOCK	0.048%	40.145%
350	BANK OF MONTREAL	0.048%	40.193%
351	HON HAI PRECISI	0.048%	40.242%
352	NEDERLANDSE WAT	0.048%	40.290%
353	MITSUBISHI CHEM	0.048%	40.338%
354	CHINA MOBILE LT	0.048%	40.386%
355	CHINA EVERGRAND	0.048%	40.433%
356	UPM-KYMMENE OYJ	0.048%	40.481%
357	TYSON FOODS INC	0.047%	40.529%
358	DOLLARAMA INC	0.047%	40.576%
359	TOURMALINE OIL	0.047%	40.623%
360	COCA-COLA CO/TH	0.047%	40.671%
361	ALLIANZ SE SPON ADR ADR	0.047%	40.717%
362	LVMH MOET HENNE	0.047%	40.764%
363	GILDAN ACTIVEWEAR INC COMMON STOCK	0.046%	40.810%
364	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.046%	40.857%
365	CME GROUP INC COMMON STOCK USD.01	0.046%	40.903%
366	ENI S.P.A.	0.046%	40.949%
367	LINK R/EST INVE	0.046%	40.996%
368	ALAMOS GOLD INC CLASS A COMMON STOCK	0.046%	41.042%
369	STATE STREET CORP COMMON STOCK USD1.0	0.046%	41.088%
370	VENTAS INC-REIT	0.046%	41.134%
371	WESTPAC BKG COR	0.046%	41.180%
372	PHILLIPS 66 COMMON STOCK	0.046%	41.226%
373	WOODSIDE PETROL	0.046%	41.272%
374	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.045%	41.317%
375	FIFTH THIRD BAN	0.045%	41.362%
376	CONSTELLATION S	0.045%	41.407%
377	HYNIX SEMICONDU	0.045%	41.452%
378	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.045%	41.497%
379	DIAGEO PLC ADR	0.044%	41.542%
380	DEXIA CREDIT LO	0.044%	41.586%
381	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.044%	41.630%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	JX HOLDINGS INC	0.044%	41.675%
383	ENBRIDGE	0.044%	41.719%
384	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.044%	41.763%
385	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.044%	41.807%
386	MGM MIRAGE INC	0.044%	41.851%
387	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.044%	41.895%
388	WESTERN DIGITAL	0.044%	41.939%
389	AXA	0.044%	41.983%
390	UBS GROUP	0.044%	42.027%
391	MICROSOFT CORP SR UNSECURED 11/20 2	0.044%	42.071%
392	PACCAR INC	0.044%	42.115%
393	LAURENTIAN BANK	0.044%	42.159%
394	PFIZER INC 0.25	0.044%	42.202%
395	ING GROEP NV	0.044%	42.246%
396	SWEDEN GOVERNME	0.044%	42.290%
397	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.044%	42.333%
398	KONINKLIJKE AHO	0.043%	42.377%
399	LEAR CORP	0.043%	42.420%
400	METLIFE INC COMMON STOCK USD.01	0.043%	42.464%
401	PROGRESSIVE CORP COMMON STOCK USD1.0	0.043%	42.507%
402	CONCHO RESOURCE	0.043%	42.550%
403	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.043%	42.594%
404	LOBLAW COS LTD	0.043%	42.637%
405	E.ON SE	0.043%	42.680%
406	GEELY AUTOMOBIL	0.043%	42.723%
407	CANADIAN (GOVT	0.043%	42.766%
408	BOSTON PROPERTIES INC REIT USD.01	0.043%	42.808%
409	NIKE INC CL B COMMON STOCK USD1.0	0.043%	42.851%
410	ASTRAZENECA PLC SPONS ADR ADR	0.042%	42.893%
411	INTACT FINANCIA	0.042%	42.935%
412	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.042%	42.978%
413	EFSF ZC 17NOV22	0.042%	43.020%
414	EUROPEAN INVEST	0.042%	43.062%
415	TE CONNECTIVITY	0.042%	43.104%
416	TOTAL CAPITAL I	0.042%	43.146%
417	DR HORTON INC COMMON STOCK USD.01	0.042%	43.188%
418	SEVEN GENERATIO	0.042%	43.230%
419	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.042%	43.272%
420	EBAY INC	0.042%	43.314%
421	ELEMENT FINANCI	0.042%	43.356%
422	AKZO NOBEL NV	0.042%	43.397%
423	SUNTRUST BANKS	0.042%	43.439%
424	CONTINENTAL AG	0.042%	43.481%
425	PROCTER & GAMBL	0.042%	43.522%
426	AGENCE FRANCAIS	0.042%	43.564%
427	KIRKLAND LAKE G	0.042%	43.605%
428	SOC GENERALE	0.041%	43.647%
429	BK NED GEMEENTE	0.041%	43.688%
430	KBC GROEP NV	0.041%	43.730%
431	NOVO-NORDISK AS	0.041%	43.771%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.041%	43.812%
433	CGI GROUP INC CLASS A COMMON STOCK	0.041%	43.854%
434	CCL INDS INC CL	0.041%	43.894%
435	HUDBAY MINERALS INC COMMON STOCK NPV	0.041%	43.935%
436	MAPLE LEAF FOOD	0.041%	43.976%
437	TOTAL CAPITAL I	0.041%	44.017%
438	TOKIO MARINE HL	0.041%	44.057%
439	ITAU UNIBANCO S	0.040%	44.098%
440	RAYTHEON COMPANY COMMON STOCK USD.01	0.040%	44.138%
441	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.040%	44.178%
442	CARNIVAL CORP COMMON STOCK USD.01	0.040%	44.218%
443	JOHNSON CONTROL	0.040%	44.258%
444	FIAT CHRYSLER A	0.040%	44.298%
445	FRENCH REPUBLIC	0.040%	44.338%
446	SOFTBANK CORP	0.040%	44.378%
447	T MOBILE US INC COMMON STOCK USD.0001	0.040%	44.418%
448	RWE AG (NEU)	0.040%	44.457%
449	SHELL INTERNATI	0.040%	44.497%
450	UNICREDIT SPA	0.040%	44.537%
451	SOLVAY	0.040%	44.576%
452	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.040%	44.616%
453	LLOYDS BANKING	0.040%	44.655%
454	BIOGEN IDEC INC	0.039%	44.695%
455	ROCKWELL COLLIN	0.039%	44.734%
456	TMX GROUP LTD	0.039%	44.773%
457	RIOCAN REAL EST	0.039%	44.813%
458	NEW GOLD INC COMMON STOCK	0.039%	44.852%
459	CENTENE CORP COMMON STOCK USD.001	0.039%	44.891%
460	ORIX CORP	0.039%	44.930%
461	NUCOR CORP	0.039%	44.969%
462	HUSKY ENERGY IN	0.039%	45.008%
463	GEN DYNAMICS CO	0.039%	45.047%
464	BHP BILLITON PL	0.039%	45.086%
465	SCHWAB(CHARLES)	0.039%	45.125%
466	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.039%	45.164%
467	YAMANA GOLD INC COMMON STOCK	0.039%	45.203%
468	ROYAL BANK OF C	0.039%	45.241%
469	DAVITA INC COMMON STOCK USD.001	0.039%	45.280%
470	SHELL INTL.FIN.	0.039%	45.318%
471	RIO TINTO	0.038%	45.357%
472	MIZUHO FINANCI	0.038%	45.395%
473	GREAT WEST LIFE	0.038%	45.434%
474	BRIDGESTONE COR	0.038%	45.472%
475	COMPAGNIE DE SA	0.038%	45.510%
476	ASAHI KASEI COR	0.038%	45.549%
477	ACCENTURE PLC A	0.038%	45.587%
478	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.038%	45.625%
479	MYLAN INC/PA	0.038%	45.663%
480	VINCI SA	0.038%	45.701%
481	SVENSKA HANDELS	0.038%	45.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	STATOIL ASA	0.038%	45.776%
483	GENERAL ELECTRI	0.038%	45.814%
484	EASTMAN CHEMICA	0.038%	45.851%
485	STATE OF NORTH	0.038%	45.889%
486	INTER-AMERICAN	0.037%	45.926%
487	H&R REIT UNITS	0.037%	45.964%
488	SBA COMMUNICATIONS CORP REIT USD.01	0.037%	46.001%
489	VOLVO AB	0.037%	46.038%
490	WILLIAMS COS IN	0.037%	46.075%
491	LAM RESEARCH CORP COMMON STOCK USD.001	0.037%	46.112%
492	STANDARD CHARTE	0.037%	46.149%
493	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.037%	46.186%
494	SCENTRE GROUP	0.037%	46.223%
495	PEUGEOT SA	0.037%	46.259%
496	ROLLS-ROYCE GRO	0.037%	46.296%
497	ARCELORMITTAL	0.037%	46.332%
498	GERMANY(FED REP	0.037%	46.369%
499	RENAULT	0.036%	46.405%
500	APPLIED MATERIALS INC COMMON STOCK USD.01	0.036%	46.442%
501	GENWORTH MI CAN	0.036%	46.478%
502	ASB FINANCE LTD	0.036%	46.514%
503	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.036%	46.550%
504	TAIWAN SEMICOND	0.036%	46.586%
505	CUMMINS INC	0.036%	46.623%
506	COGECO COMMUNIC	0.036%	46.659%
507	UTD PARCEL SERV	0.036%	46.695%
508	TRANSALTA CORP COMMON STOCK	0.036%	46.731%
509	PANASONIC CORP	0.036%	46.767%
510	DEUTSCHE LUFTHA	0.036%	46.802%
511	ORACLE CORP SR UNSECURED 07/21 2.8	0.036%	46.838%
512	DSV A/S	0.036%	46.874%
513	DBS GROUP HLDGS	0.036%	46.910%
514	GAP INC	0.036%	46.945%
515	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.036%	46.981%
516	ELI LILLY + CO COMMON STOCK	0.035%	47.016%
517	WHIRLPOOL CORP	0.035%	47.052%
518	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.035%	47.087%
519	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.035%	47.122%
520	CANFOR CORPORAT	0.035%	47.158%
521	DOLLAR TREE INC	0.035%	47.193%
522	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.035%	47.228%
523	SVENSKA HANDELS	0.035%	47.263%
524	ESSEX PROP TRUS	0.035%	47.298%
525	TEMASEK FINL I	0.035%	47.333%
526	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.035%	47.368%
527	LOCKHEED MARTIN	0.035%	47.403%
528	DEXIA CREDIT LO	0.035%	47.438%
529	STARBUCKS CORP	0.035%	47.473%
530	STANDARD BANK G	0.035%	47.508%
531	REPSOL SA	0.035%	47.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	CRH	0.035%	47.577%
533	SCOTTISH AND SO	0.035%	47.612%
534	DEVON ENERGY CORP COMMON STOCK USD.1	0.035%	47.646%
535	DEXIA CREDIT LO	0.035%	47.681%
536	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.035%	47.716%
537	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.034%	47.750%
538	STANTEC INC COMMON STOCK	0.034%	47.785%
539	INTER PIPELINE	0.034%	47.819%
540	ALLY FINANCIAL INC COMMON STOCK USD.1	0.034%	47.853%
541	DETOUR GOLD COR	0.034%	47.887%
542	MUNCHENER RUCKV	0.034%	47.921%
543	LINDE AG	0.034%	47.955%
544	TRANSCONTINENTA	0.034%	47.989%
545	MACQUARIE GP LT	0.034%	48.023%
546	RELIANCE INDS	0.034%	48.057%
547	CI FINANCIAL CO	0.034%	48.090%
548	HARTFORD FINANC	0.034%	48.124%
549	SAPUTO GROUP IN	0.034%	48.158%
550	XPO LOGISTICS INC COMMON STOCK USD.001	0.034%	48.191%
551	MITSUBISHI CORP	0.033%	48.224%
552	CREDIT SUISSE G	0.033%	48.258%
553	NORDEA AB	0.033%	48.291%
554	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.033%	48.324%
555	INGERSOLL-RAND	0.033%	48.358%
556	COUNTRY GARDEN	0.033%	48.391%
557	OCEANAGOLD CORP	0.033%	48.424%
558	ALTAGAS LTD	0.033%	48.457%
559	TOROMONT INDS L	0.033%	48.490%
560	ENEL S.p.A.	0.033%	48.523%
561	CELGENE CORP	0.033%	48.556%
562	ARCHER DANIELS	0.033%	48.589%
563	GGP INC REIT USD.01	0.033%	48.622%
564	GOODYEAR TIRE &	0.033%	48.654%
565	SIKA FINANZ AG	0.033%	48.687%
566	CANADIAN APARTM	0.033%	48.720%
567	NEXTERA ENERGY INC COMMON STOCK USD.01	0.033%	48.752%
568	DEUTSCHE BANK A	0.033%	48.785%
569	ANTHEM INC SR UNSECURED 05/22 3.125	0.032%	48.817%
570	APPLE INC 1.55%	0.032%	48.850%
571	REALTY INCOME C	0.032%	48.882%
572	WOLTERS KLUWERS	0.032%	48.915%
573	BOMBARDIER INC	0.032%	48.947%
574	SEVEN & I HOLDI	0.032%	48.980%
575	LANDWIRT RENTEN	0.032%	49.012%
576	AGEAS	0.032%	49.044%
577	DOVER CORP	0.032%	49.077%
578	OPEN TEXT CORPO	0.032%	49.109%
579	GENERAL ELECTRI	0.032%	49.141%
580	NORTHROP GRUMMA	0.032%	49.173%
581	CHINA MOBILE	0.032%	49.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	CENTURYLINK INC COMMON STOCK USD1.0	0.032%	49.237%
583	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.032%	49.268%
584	DEERE + CO COMMON STOCK USD1.0	0.032%	49.300%
585	HOST HOTELS &	0.032%	49.332%
586	TEXTRON INC COMMON STOCK USD.125	0.032%	49.363%
587	EOG RESOURCES	0.031%	49.395%
588	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.031%	49.426%
589	MTN GROUP LTD	0.031%	49.457%
590	RESTAURANT BRANDS INTERN COMMON STOCK	0.031%	49.489%
591	KEYERA CORP	0.031%	49.520%
592	STMICROELECTRON	0.031%	49.551%
593	KOHL'S CORPORATI	0.031%	49.582%
594	CNOOC LTD	0.031%	49.613%
595	QUEST DIAGNOSTI	0.031%	49.644%
596	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.031%	49.675%
597	BP PLC SPONS ADR ADR	0.031%	49.706%
598	SHIN-ETSU CHEM	0.031%	49.737%
599	IGM FINANCIAL I	0.031%	49.768%
600	TESCO PLC	0.031%	49.799%
601	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.031%	49.830%
602	MINITUBISHI ELEC	0.031%	49.861%
603	INVESCO LTD COMMON STOCK USD.2	0.031%	49.891%
604	LLOYD'S BANKING	0.031%	49.922%
605	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.030%	49.952%
606	LG Electronics	0.030%	49.983%
607	SCHNEIDER SA	0.030%	50.013%
608	VIACOM INC CLASS B COMMON STOCK USD.001	0.030%	50.043%
609	M + T BANK CORP COMMON STOCK USD.5	0.030%	50.073%
610	KEYCORP	0.030%	50.104%
611	HORMEL FOODS CORP COMMON STOCK USD.01465	0.030%	50.134%
612	NATIONAL AUSTRA	0.030%	50.164%
613	CIE FINANCIERE	0.030%	50.194%
614	OWENS CORNING COMMON STOCK USD.001	0.030%	50.223%
615	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.030%	50.253%
616	VIVENDI SA	0.030%	50.283%
617	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.030%	50.313%
618	NETAPP INC.	0.030%	50.343%
619	STORA ENSO OYJ	0.030%	50.372%
620	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.029%	50.402%
621	EMERA INC.	0.029%	50.431%
622	PRUDENTIAL ADR	0.029%	50.461%
623	SPAIN GOVERNMENT	0.029%	50.490%
624	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.029%	50.520%
625	ONTARIO(PROV OF	0.029%	50.549%
626	CA INC COMMON STOCK USD.1	0.029%	50.578%
627	PETROCHINA CO	0.029%	50.607%
628	SWISS RE AG	0.029%	50.636%
629	NESTE OIL OYJ	0.029%	50.665%
630	UNILEVER NV	0.029%	50.694%
631	WESFARMERS LTD	0.029%	50.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	MID AMERICA APARTMENT COMM REIT USD.01	0.029%	50.752%
633	WESTFIELD CORP	0.029%	50.781%
634	PERSIMMON PLC	0.029%	50.810%
635	CANON INC	0.029%	50.838%
636	ANZ (INT'L) LD	0.029%	50.867%
637	NORWEGIAN CRUIS	0.029%	50.896%
638	HOUSING DEVEL F	0.029%	50.924%
639	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.029%	50.953%
640	ZIMMER HLDGS IN	0.029%	50.981%
641	MTU AERO ENGINE	0.029%	51.010%
642	VORNADO REALTY TRUST REIT USD.04	0.029%	51.039%
643	SASOL	0.029%	51.067%
644	CBRE GROUP INC A COMMON STOCK USD.01	0.029%	51.096%
645	HUNTSMAN CORP COMMON STOCK USD.01	0.028%	51.124%
646	BORGWARNER INC COMMON STOCK USD.01	0.028%	51.153%
647	TELEFONICA SA	0.028%	51.181%
648	LEGAL & GENERAL	0.028%	51.209%
649	LOWE'S COS INC	0.028%	51.238%
650	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.028%	51.266%
651	OVERSEA-CHINESE	0.028%	51.295%
652	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.028%	51.323%
653	METRO INC	0.028%	51.351%
654	DUKE ENERGY CORP COMMON STOCK USD.001	0.028%	51.379%
655	PEYTO EXPLORATI	0.028%	51.407%
656	PFIZER INC SR UNSECURED 12/21 2.2	0.028%	51.436%
657	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.028%	51.464%
658	KDDI CORP	0.028%	51.492%
659	AMETEK INC COMMON STOCK USD.01	0.028%	51.520%
660	REPUBLIC SERVIC	0.028%	51.547%
661	SUPERIOR PLUS C	0.028%	51.575%
662	EUROPEAN FIN ST	0.028%	51.603%
663	AIR LIQUIDE(L')	0.028%	51.631%
664	CALPINE CORP	0.028%	51.659%
665	ARKEMA	0.028%	51.687%
666	NETEASE INC ADR ADR USD.0001	0.028%	51.715%
667	MITSUBISHI UFJ FINL SPON ADR ADR	0.028%	51.743%
668	APACHE CORP COMMON STOCK USD.625	0.028%	51.770%
669	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.028%	51.798%
670	KOMATSU	0.028%	51.825%
671	Banco Sabadell	0.028%	51.853%
672	NEWMONT MINING CORP COMMON STOCK USD1.6	0.028%	51.881%
673	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.028%	51.908%
674	DOWDUPONT INC COMMON STOCK USD.01	0.028%	51.936%
675	BOUYGUES	0.028%	51.963%
676	LKQ CORP COMMON STOCK USD.01	0.027%	51.991%
677	MARTINREA INTER	0.027%	52.018%
678	CELESTICA INC COMMON STOCK NPV	0.027%	52.046%
679	FLEXTRONICS INT	0.027%	52.073%
680	3I GROUP PLC	0.027%	52.100%
681	CARDINAL HEALTH	0.027%	52.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	WESTROCK CO COMMON STOCK	0.027%	52.155%
683	VERMILION ENERGY INC COMMON STOCK	0.027%	52.182%
684	JPMORGAN CHASE	0.027%	52.209%
685	FUJITSU	0.027%	52.236%
686	INTERNATIONAL F	0.027%	52.264%
687	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.027%	52.291%
688	HUNTINGTON BANC	0.027%	52.318%
689	GOODMAN GROUP	0.027%	52.345%
690	AVIVA PLC	0.027%	52.372%
691	INTERFOR CORP	0.027%	52.399%
692	PTT PUBLIC COMP	0.027%	52.426%
693	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.027%	52.453%
694	GIBSON ENERGY I	0.027%	52.480%
695	CLARIANT AG	0.027%	52.506%
696	SUMITOMO CHEMIC	0.027%	52.533%
697	UNEDIC ASSEO 1.	0.027%	52.560%
698	SWISSCOM AG	0.027%	52.587%
699	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.027%	52.614%
700	AIR PRODS & CHE	0.027%	52.640%
701	HCP INC.	0.027%	52.667%
702	PRAXAIR STK	0.027%	52.694%
703	BOLIDEN AB	0.027%	52.720%
704	E TRADE FINANCI	0.027%	52.747%
705	ARCONIC INC COMMON STOCK	0.026%	52.773%
706	HSBC HOLDINGS P	0.026%	52.800%
707	LENNAR CORP CL	0.026%	52.826%
708	STATOIL ASA COMPANY GUAR 01/24 2.65	0.026%	52.853%
709	HYUNDAI MOTOR C	0.026%	52.879%
710	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.026%	52.905%
711	ASHTREAD GROUP	0.026%	52.932%
712	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.026%	52.958%
713	BECTON DICKINSON	0.026%	52.984%
714	IVANHOE MINES L	0.026%	53.010%
715	NORDEA BANK AB	0.026%	53.037%
716	SPARK INFRASTRU	0.026%	53.063%
717	UNUM GROUP	0.026%	53.089%
718	RAGING RIVER EX	0.026%	53.115%
719	NIELSEN HOLDING	0.026%	53.141%
720	ANALOG DEVICES INC COMMON STOCK USD.167	0.026%	53.167%
721	VODAFONE GROUP PLC SP ADR ADR	0.026%	53.193%
722	ADOBE SYSTEMS I	0.026%	53.218%
723	PHILIPS ELECTRO	0.026%	53.244%
724	MACY S INC COMMON STOCK USD.01	0.026%	53.270%
725	TOTAL CAPITAL I	0.026%	53.296%
726	MINITUBISHI HVY	0.026%	53.322%
727	JONES LANG LASA	0.026%	53.347%
728	CARMAX INC COMMON STOCK USD.5	0.026%	53.373%
729	ING GROEP NV	0.026%	53.399%
730	BORALEX INC CL	0.026%	53.424%
731	CENTERRA GOLD INC COMMON STOCK	0.026%	53.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	TEMASEK FINANCI	0.026%	53.476%
733	PARAMOUNT RESOU	0.026%	53.501%
734	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.025%	53.527%
735	THOR INDUSTRIES INC COMMON STOCK USD.1	0.025%	53.552%
736	ATOS ORIGIN SA	0.025%	53.577%
737	STRYKER CORP	0.025%	53.603%
738	LLOYDS BANKING	0.025%	53.628%
739	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.025%	53.654%
740	CHEVRON CORP SR UNSECURED 03/20 1.961	0.025%	53.679%
741	NRW BANK 0% 080	0.025%	53.704%
742	DOVER CORP	0.025%	53.729%
743	AUTONATION INC	0.025%	53.755%
744	ARAMARK COMMON STOCK USD.01	0.025%	53.780%
745	NORTHERN TRUST	0.025%	53.805%
746	DEN DANSKE BANK	0.025%	53.830%
747	FINLAND GOVERNMENT	0.025%	53.855%
748	CHINA COMMUNICA	0.025%	53.881%
749	BAXTER INTL INC	0.025%	53.906%
750	STEEL DYNAMICS INC COMMON STOCK USD.005	0.025%	53.931%
751	BARCLAYS ADR-EA	0.025%	53.956%
752	DEUTSCHE POST A	0.025%	53.981%
753	TARGET CORP SR UNSECURED 01/22 2.9	0.025%	54.006%
754	ETRADE FINANCA	0.025%	54.031%
755	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.025%	54.056%
756	PULTEGROUP INC.	0.025%	54.081%
757	LYONDELLBASELL	0.025%	54.106%
758	AUTOLIV INC	0.025%	54.131%
759	REGENCY CENTERS CORP REIT USD.01	0.025%	54.156%
760	INGREDION INC COMMON STOCK USD.01	0.025%	54.181%
761	BLUESCOPE STEEL	0.025%	54.205%
762	SVENSKA HANDELS	0.025%	54.230%
763	POST HOLDINGS INC COMMON STOCK USD.01	0.025%	54.255%
764	EXXON MOBIL COR	0.025%	54.279%
765	ITALY BUONI POL	0.025%	54.304%
766	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.025%	54.329%
767	DOMINION RES(VI	0.025%	54.353%
768	BUNGE LTD COMMON STOCK USD.01	0.025%	54.378%
769	ITALY BUONI POL	0.025%	54.402%
770	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	54.427%
771	PVH CORP COMMON STOCK USD1.0	0.025%	54.451%
772	CHINA PETROLEUM	0.025%	54.476%
773	TRICAN WELL SER	0.025%	54.500%
774	UTD RENTALS INC	0.025%	54.525%
775	ACTIVISION BLIZ	0.024%	54.549%
776	DANONE S.A. COM	0.024%	54.574%
777	NIPPON STEEL CO	0.024%	54.598%
778	LAFARGEHOLCIM L	0.024%	54.623%
779	TELIASONERA AB	0.024%	54.647%
780	HARRIS CORP	0.024%	54.671%
781	TELEPERFORMANCE	0.024%	54.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	TAPESTRY INC COMMON STOCK USD.01	0.024%	54.720%
783	RUSSEL METALS I	0.024%	54.744%
784	FIRSTSERVICE CORP COMMON STOCK	0.024%	54.769%
785	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.024%	54.793%
786	AEON CO., LTD	0.024%	54.817%
787	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.024%	54.841%
788	GENUINE PARTS C	0.024%	54.865%
789	LINCOLN NATL CO	0.024%	54.889%
790	ENERFLEX LTD	0.024%	54.913%
791	BRITISH TELECOM	0.024%	54.937%
792	GLAXOSMITHKLINE	0.024%	54.961%
793	FNF GROUP TRACKING STK USD.0001	0.024%	54.985%
794	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.024%	55.009%
795	NTT DOCOMO INC	0.024%	55.033%
796	KONINKLIJKE DSM	0.024%	55.056%
797	BPCE SA COMPANY GUAR 04/24 4	0.024%	55.080%
798	HOLOGIC INC COMMON STOCK USD.01	0.024%	55.104%
799	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.024%	55.127%
800	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.024%	55.151%
801	MARSH & MCLENNA	0.024%	55.175%
802	TAYLOR WIMPEY	0.024%	55.198%
803	PAREX RESOURCES	0.024%	55.222%
804	CANADA HOUSING	0.024%	55.245%
805	ANADARKO PETROL	0.024%	55.269%
806	SUN HUNG KAI PR	0.023%	55.292%
807	L-BANK BW FOERD	0.023%	55.316%
808	BRITISH AMERICAN TOB SP ADR ADR	0.023%	55.339%
809	GLAXOSMITHKLINE PLC SPON ADR ADR	0.023%	55.363%
810	EXTRA SPACE STO	0.023%	55.386%
811	NOKIA CORP	0.023%	55.409%
812	MAZDA MOTOR COR	0.023%	55.433%
813	UNIONE DI BAN.	0.023%	55.456%
814	QUEBECOR INC 'B	0.023%	55.479%
815	SUZUKI MOTOR CO	0.023%	55.503%
816	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.023%	55.526%
817	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.023%	55.549%
818	LONZA GROUP AG	0.023%	55.573%
819	KONINKLIJKE KPN	0.023%	55.596%
820	UBISOFT ENTERTA	0.023%	55.619%
821	UTD THERAPEUTIC	0.023%	55.642%
822	TRINITY INDS	0.023%	55.665%
823	JM SMUCKER CO/THE COMMON STOCK	0.023%	55.688%
824	UDR INC REIT USD.01	0.023%	55.712%
825	NORTHLAND POWER	0.023%	55.735%
826	LOEWS CORP COMMON STOCK USD.01	0.023%	55.758%
827	PREMIUM BRANDS	0.023%	55.781%
828	TOTAL SA SPON ADR ADR	0.023%	55.804%
829	RYDER SYSTEM IN	0.023%	55.827%
830	WILLIS TOWERS W	0.023%	55.850%
831	TOYOTA TSUSHO C	0.023%	55.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.023%	55.895%
833	BELLWAY	0.023%	55.918%
834	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.023%	55.941%
835	XEROX CORP COMMON STOCK USD1.0	0.023%	55.964%
836	SUMITOMO ELEC I	0.023%	55.987%
837	SPIRIT AEROSYST	0.023%	56.009%
838	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.023%	56.032%
839	ADECCO SA	0.023%	56.055%
840	MULLEN GROUP LT	0.023%	56.077%
841	JFE HOLDINGS IN	0.023%	56.100%
842	ADIDAS AG	0.023%	56.123%
843	UNIVERSAL HLTH	0.023%	56.145%
844	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.023%	56.168%
845	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.022%	56.190%
846	PETROBRAS PREEFE	0.022%	56.213%
847	IRON MOUNTAIN INC REIT USD.01	0.022%	56.235%
848	QUANTA SERVICES	0.022%	56.258%
849	SL GREEN REALTY	0.022%	56.280%
850	DAIWA SECS GROU	0.022%	56.303%
851	LANXESS	0.022%	56.325%
852	FRANCO NEVADA CORP COMMON STOCK	0.022%	56.347%
853	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.022%	56.370%
854	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.022%	56.392%
855	BP CAPITAL MARK	0.022%	56.414%
856	DANA HOLDING CO	0.022%	56.437%
857	LG DISPLAY CO	0.022%	56.459%
858	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.022%	56.481%
859	JABIL CIRCUIT I	0.022%	56.504%
860	CHINA MERCHANTS	0.022%	56.526%
861	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.022%	56.548%
862	OSHKOSH CORP COMMON STOCK USD.01	0.022%	56.570%
863	DUKE REALTY CORP REIT USD.01	0.022%	56.593%
864	NUVISTA ENERGY	0.022%	56.615%
865	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.022%	56.637%
866	COMERICA INC	0.022%	56.659%
867	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.022%	56.681%
868	LAND SECURITIES	0.022%	56.703%
869	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.022%	56.725%
870	WM MORRISON SUP	0.022%	56.748%
871	SMURFIT KAPPA P	0.022%	56.770%
872	MICHAEL KORS HO	0.022%	56.792%
873	GIVAUDAN	0.022%	56.814%
874	mitsui & CO	0.022%	56.836%
875	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.022%	56.858%
876	SOUTHERN CO	0.022%	56.880%
877	NASDAQ INC COMMON STOCK USD.01	0.022%	56.902%
878	COTY INC CL A COMMON STOCK USD.01	0.022%	56.924%
879	ENDEAVOUR MININ	0.022%	56.946%
880	ASAHI GLASS CO	0.022%	56.968%
881	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.022%	56.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.022%	57.011%
883	FAURECIA	0.022%	57.033%
884	RADIANT OPTO EL	0.022%	57.055%
885	AMP LIMITED	0.022%	57.077%
886	FRESENIUS MEDIC	0.022%	57.098%
887	COMCAST CORP COMPANY GUAR 08/25 3.375	0.022%	57.120%
888	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.022%	57.142%
889	ENERCARE INC	0.022%	57.164%
890	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.022%	57.185%
891	AFFILIATED MNGR	0.022%	57.207%
892	NRG ENERGY	0.022%	57.229%
893	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.022%	57.251%
894	BOC HONG KONG H	0.022%	57.272%
895	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.022%	57.294%
896	REXEL PROMESSES	0.022%	57.316%
897	LG CHEM LTD	0.022%	57.337%
898	PRICELINE GROUP	0.022%	57.359%
899	CHINA O/SEAS LA	0.022%	57.380%
900	INTESA SANPAOLO	0.022%	57.402%
901	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.022%	57.424%
902	INTERNATIONAL G	0.022%	57.445%
903	MICROSEMI	0.021%	57.467%
904	TAHOE RESOURCES INC COMMON STOCK	0.021%	57.488%
905	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.021%	57.509%
906	NATIONAL AUSTRA	0.021%	57.531%
907	PENTAIR PLC	0.021%	57.552%
908	AGCO CORP	0.021%	57.573%
909	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.021%	57.595%
910	SPAIN GOVERNMEN	0.021%	57.616%
911	SEGRO PLC	0.021%	57.638%
912	LABRADOR IRON O	0.021%	57.659%
913	UNILEVER PLC SPONSORED ADR ADR	0.021%	57.680%
914	CHEVRON CORP SR UNSECURED 11/20 2.419	0.021%	57.701%
915	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.021%	57.723%
916	EASTMAN CHEMICA	0.021%	57.744%
917	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.021%	57.765%
918	ABN AMRO BANK N	0.021%	57.787%
919	FEDERAL REALTY INVS TRUST REIT USD.01	0.021%	57.808%
920	ABBVIE INC SR UNSECURED 11/22 2.9	0.021%	57.829%
921	MARKEL CORP COMMON STOCK	0.021%	57.850%
922	MICROSOFT CORP	0.021%	57.871%
923	COMMERZBANK AG	0.021%	57.893%
924	ORBITAL ATK INC COMMON STOCK USD.01	0.021%	57.914%
925	ELECTR DE FRANC	0.021%	57.935%
926	PROVINCE OF QUE	0.021%	57.956%
927	TDK CORP	0.021%	57.977%
928	CARREFOUR SA	0.021%	57.998%
929	SMITHS GROUP	0.021%	58.019%
930	GECINA SA	0.021%	58.040%
931	ESSITY AKTIEBOL	0.021%	58.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	BNP PARIBAS SA	0.021%	58.082%
933	HESS CORPORATIO	0.021%	58.103%
934	BALL CORP	0.021%	58.124%
935	BANCO BBPM SPA	0.021%	58.145%
936	MINEBEA CO	0.021%	58.166%
937	SNAP-ON INC	0.021%	58.187%
938	STERLING BANCORP/DE COMMON STOCK USD.01	0.021%	58.208%
939	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.021%	58.229%
940	TELECOM ITALIA	0.021%	58.249%
941	BRITISH LAND CO	0.021%	58.270%
942	ARROW ELECTRONI	0.021%	58.291%
943	ALLIED PPTY,REI	0.021%	58.312%
944	NEW FLYER COMMO	0.021%	58.333%
945	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.021%	58.353%
946	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.021%	58.374%
947	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.021%	58.395%
948	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.021%	58.416%
949	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.021%	58.436%
950	AGILENT TECHNOL	0.021%	58.457%
951	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.021%	58.478%
952	VALEO SA	0.021%	58.498%
953	GRUPO MEXICO SA	0.021%	58.519%
954	CANADIAN REAL E	0.021%	58.540%
955	JOHNSON MATTHEY	0.021%	58.560%
956	AECON GROUP INC	0.021%	58.581%
957	EXCHANGE INCOME	0.021%	58.602%
958	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.021%	58.622%
959	KLEPIERRE	0.021%	58.643%
960	YAMAHA MOTOR CO	0.021%	58.663%
961	BRITISH SKY BRO	0.021%	58.684%
962	SECURE ENERGY S	0.021%	58.704%
963	SHOWA DENKO KK	0.021%	58.725%
964	NASPERS LIMITED	0.021%	58.745%
965	MANPOWER INC	0.020%	58.766%
966	PRETIUM RESOURC	0.020%	58.786%
967	LIBERTY BROADBAND C COMMON STOCK USD.01	0.020%	58.807%
968	SK ENERGY CO LT	0.020%	58.827%
969	TIFFANY & CO	0.020%	58.848%
970	POLSKI KON NAF	0.020%	58.868%
971	CARLSBERG	0.020%	58.888%
972	ECOLAB INC COMMON STOCK USD1.0	0.020%	58.909%
973	MS&AD INSURANCE	0.020%	58.929%
974	DENSO CORP	0.020%	58.949%
975	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.020%	58.970%
976	TUI AG	0.020%	58.990%
977	EQT CORPORATION	0.020%	59.010%
978	ONEX CORP SUB V	0.020%	59.031%
979	SSR MINING INC COMMON STOCK	0.020%	59.051%
980	BANK TOKYO-MITS	0.020%	59.071%
981	STANDARD LIFE P	0.020%	59.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.020%	59.112%
983	BANK RAKYAT IND	0.020%	59.132%
984	EUROPEAN FIN ST	0.020%	59.152%
985	ITOCHU CORP	0.020%	59.173%
986	HP INC COMMON STOCK USD.01	0.020%	59.193%
987	IMPERIAL TOBACC	0.020%	59.213%
988	TJX COS INC	0.020%	59.233%
989	MEG ENERGY CORP	0.020%	59.253%
990	UNITED OVERSEAS	0.020%	59.273%
991	SMART REAL ESTA	0.020%	59.293%
992	SYNNEX CORP COMMON STOCK USD.001	0.020%	59.314%
993	JUNIPER NETWORK	0.020%	59.334%
994	SWISS LIFE HLDG	0.020%	59.354%
995	CORUS ENTERTAIN	0.020%	59.374%
996	FORTESCUE METAL	0.020%	59.394%
997	SENSATA TECHNOL	0.020%	59.414%
998	UTD MICRO ELECT	0.020%	59.434%
999	BAE SYSTEMS	0.020%	59.454%
1000	SOMPO JAPAN NIP	0.020%	59.473%
1001	NEWELL BRANDS INC COMMON STOCK USD1.0	0.020%	59.493%
1002	FISCHER(GEORG)A	0.020%	59.513%
1003	OLIN CORP	0.020%	59.533%
1004	CSL LIMITED	0.020%	59.552%
1005	KINGSPAN GROUP	0.020%	59.572%
1006	PETROBRAS COMMO	0.020%	59.592%
1007	DAI-ICHI LIFE	0.020%	59.611%
1008	PERRIGO CO PLC	0.020%	59.631%
1009	SANLAM LIMITED	0.020%	59.651%
1010	MARTIN MARIETTA	0.020%	59.670%
1011	DANSKE BANK A/S	0.020%	59.690%
1012	BANK LEUMI LE-I	0.020%	59.709%
1013	BROTHERIndustr	0.020%	59.729%
1014	ERSTE GROUP BAN	0.020%	59.749%
1015	WR BERKLEY CORP COMMON STOCK USD.2	0.020%	59.768%
1016	APPLE INC SR UNSECURED 02/27 3.35	0.020%	59.788%
1017	STOCKLAND TRUST	0.019%	59.807%
1018	AECOM COMMON STOCK USD.01	0.019%	59.827%
1019	HALMA	0.019%	59.846%
1020	ROSS STORES INC	0.019%	59.865%
1021	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.019%	59.885%
1022	PRICELINE GROUP	0.019%	59.904%
1023	BM&F BOVESPA SA	0.019%	59.924%
1024	DUFREY AG-REG	0.019%	59.943%
1025	SBERBANK OF RUS	0.019%	59.962%
1026	ATCO LTD CL I N	0.019%	59.982%
1027	VULCAN MATERIAL	0.019%	60.001%
1028	UMICORE	0.019%	60.021%
1029	GARMIN LTD.	0.019%	60.040%
1030	ARRIS INTERNATI	0.019%	60.059%
1031	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.019%	60.078%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	AON PLC	0.019%	60.098%
1033	GRAN TIERRA ENE	0.019%	60.117%
1034	ASSURANT INC COMMON STOCK USD.01	0.019%	60.136%
1035	AMADEUS IT HLDG	0.019%	60.156%
1036	SESA STERLITE	0.019%	60.175%
1037	RHEINMETALL AG	0.019%	60.194%
1038	TOSOH CORP	0.019%	60.213%
1039	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.019%	60.233%
1040	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.019%	60.252%
1041	ROYAL MAIL PLC-	0.019%	60.271%
1042	INFINEON TECHNO	0.019%	60.290%
1043	EXPEDIA INC COMMON STOCK USD.001	0.019%	60.309%
1044	HEALTHSOUTH CORP COMMON STOCK USD.01	0.019%	60.329%
1045	SK C&C CO LTD	0.019%	60.348%
1046	TAKEDA PHARMACE	0.019%	60.367%
1047	AIR LEASE CORP	0.019%	60.386%
1048	DEXUS PROPERTY	0.019%	60.405%
1049	YASKAWA ELEC CO	0.019%	60.424%
1050	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.019%	60.443%
1051	SCOR	0.019%	60.462%
1052	GENERAL MILLS I	0.019%	60.481%
1053	EIFPAGE SA	0.019%	60.500%
1054	INTERTEK TESTIN	0.019%	60.519%
1055	ONEOK INC COMPANY GUAR 02/22 4.25	0.019%	60.538%
1056	EURO FIN STABIL	0.019%	60.557%
1057	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.019%	60.576%
1058	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.019%	60.595%
1059	ALBEMARLE CORP	0.019%	60.614%
1060	MARKS & SPENCER	0.019%	60.632%
1061	PROVINCE OF ALB	0.019%	60.651%
1062	HARLEY DAVIDSON	0.019%	60.670%
1063	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.019%	60.689%
1064	HILL ROM HOLDINGS INC COMMON STOCK	0.019%	60.708%
1065	OLD MUTUAL PLC	0.019%	60.726%
1066	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.019%	60.745%
1067	CAIXABANK	0.019%	60.764%
1068	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.019%	60.782%
1069	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.019%	60.801%
1070	AIRBUS GROUP NV	0.019%	60.820%
1071	SONY CORP SPONSORED ADR ADR	0.019%	60.838%
1072	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.019%	60.857%
1073	AISIN SEIKI CO	0.019%	60.876%
1074	BERKELEY GROUP	0.019%	60.894%
1075	WH GROUP LTD	0.019%	60.913%
1076	DELL TECHNOLOGIES INC CL V TRACKING STK	0.019%	60.932%
1077	SHIRE PLC	0.019%	60.950%
1078	IPG PHOTONICS C	0.019%	60.969%
1079	ROCKWELL AUTO	0.019%	60.987%
1080	BANK OF THE OZARKS COMMON STOCK USD.01	0.019%	61.006%
1081	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.019%	61.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.018%	61.043%
1083	COMMERCE BANCSH	0.018%	61.061%
1084	SONOCO PRODUCTS	0.018%	61.080%
1085	ADIENT PLC	0.018%	61.098%
1086	OMV AG	0.018%	61.117%
1087	FERRARI NV	0.018%	61.135%
1088	MARATHON OIL CO	0.018%	61.153%
1089	NATIONAL OILWEL	0.018%	61.172%
1090	GOLDCORP INC SR UNSECURED 06/21 3.625	0.018%	61.190%
1091	FRESENIUS SE &	0.018%	61.208%
1092	CHINA PHARMACEU	0.018%	61.227%
1093	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.018%	61.245%
1094	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.018%	61.263%
1095	MURPHY OIL CORP	0.018%	61.281%
1096	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.018%	61.300%
1097	SWEDBANK AB	0.018%	61.318%
1098	HEIDELBERGCEMEN	0.018%	61.336%
1099	GKN PLC	0.018%	61.354%
1100	LAS VEGAS SANDS	0.018%	61.372%
1101	NN GROUP NV	0.018%	61.391%
1102	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.018%	61.409%
1103	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.018%	61.427%
1104	NEC CORP	0.018%	61.445%
1105	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.018%	61.463%
1106	AMER ELEC POWER	0.018%	61.481%
1107	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.018%	61.499%
1108	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.018%	61.517%
1109	KELT EXPLORATIO	0.018%	61.535%
1110	PARKLAND FUEL C	0.018%	61.554%
1111	SKAND ENSKILDA	0.018%	61.572%
1112	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.018%	61.590%
1113	ROCKWELL COLLIN	0.018%	61.607%
1114	PRIMERICA INC COMMON STOCK	0.018%	61.625%
1115	VOLKSWAGEN AG	0.018%	61.643%
1116	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.018%	61.661%
1117	CAMDEN PROPERTY	0.018%	61.679%
1118	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.018%	61.697%
1119	MIZUHO FINANCIA	0.018%	61.715%
1120	GALP ENERGIA	0.018%	61.733%
1121	CHINA UNICOM LT	0.018%	61.751%
1122	RECKITT BENCKIS	0.018%	61.769%
1123	SANDSTORM GOLD	0.018%	61.786%
1124	HEXCEL CORP COMMON STOCK USD.01	0.018%	61.804%
1125	WESTERN FOREST	0.018%	61.822%
1126	KIMCO REALTY	0.018%	61.840%
1127	ANGLO AMERICAN	0.018%	61.858%
1128	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	61.875%
1129	GENTEX CORP COMMON STOCK USD.06	0.018%	61.893%
1130	HOME CAP GRP IN	0.018%	61.911%
1131	CREDIT AGRICOLE	0.018%	61.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.018%	61.946%
1133	ECOLAB INC 2.37	0.018%	61.964%
1134	ELISA OY-JA	0.018%	61.982%
1135	WESTPAC BANKING	0.018%	61.999%
1136	PORSCHE AUTOMOB	0.018%	62.017%
1137	TREASURY WINE E	0.018%	62.034%
1138	AGRICULTURAL BK	0.018%	62.052%
1139	SUN COMMUNITIES INC REIT USD.01	0.018%	62.070%
1140	MACERICH CO	0.018%	62.087%
1141	BALOISE- HOLDIN	0.018%	62.105%
1142	INFOSYS TECHNOL	0.018%	62.122%
1143	CDN UTILS LTD N	0.018%	62.140%
1144	HDFC BANK LTD	0.018%	62.157%
1145	BANK OF IRELAND	0.018%	62.175%
1146	UNILEVER NV 0.5	0.018%	62.193%
1147	DANONE SA	0.018%	62.210%
1148	PADDY POWER PLC	0.018%	62.228%
1149	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.018%	62.245%
1150	PRAIRIESKY ROYA	0.018%	62.263%
1151	MKS INSTRUMENTS INC COMMON STOCK	0.018%	62.280%
1152	MIRVAC GROUP RE	0.017%	62.298%
1153	Cineplex Inc.	0.017%	62.315%
1154	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.017%	62.333%
1155	KOHL S CORPORATION SR UNSECURED 11/21 4	0.017%	62.350%
1156	STELLA JONES IN	0.017%	62.368%
1157	JULIUS BAER GRO	0.017%	62.385%
1158	RAIFFEISEN BANK	0.017%	62.402%
1159	TERADYNE INC	0.017%	62.420%
1160	GPT GROUP	0.017%	62.437%
1161	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.017%	62.455%
1162	UNIPER SE	0.017%	62.472%
1163	VICINITY CENTER	0.017%	62.489%
1164	ANHEUSER-BUSCH	0.017%	62.507%
1165	MEDIOBANCA SPA	0.017%	62.524%
1166	ISUZU MOTORS	0.017%	62.541%
1167	FIRST CAPITAL R	0.017%	62.559%
1168	TELEFONICA EMIS	0.017%	62.576%
1169	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.017%	62.593%
1170	TORCHMARK CORP COMMON STOCK USD1.0	0.017%	62.610%
1171	SANDERSON FARMS INC COMMON STOCK USD1.0	0.017%	62.628%
1172	TORC OIL & GAS	0.017%	62.645%
1173	IDEMITSU KOSAN	0.017%	62.662%
1174	APTARGROUP INC COMMON STOCK USD.01	0.017%	62.679%
1175	DARDEN RESTAURA	0.017%	62.696%
1176	NETFLIX INC COMMON STOCK USD.001	0.017%	62.714%
1177	PACWEST BANCORP COMMON STOCK	0.017%	62.731%
1178	ATS AUTOMATION	0.017%	62.748%
1179	AALBERTS INDUST	0.017%	62.765%
1180	MELROSEIndustr	0.017%	62.782%
1181	AAC TECHNOLOGIE	0.017%	62.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	NORBORD INC COMMON STOCK	0.017%	62.816%
1183	SWATCH GROUP	0.017%	62.833%
1184	AKAMAI TECHNOLO	0.017%	62.851%
1185	STEINHOFF INTER	0.017%	62.868%
1186	LEGG MASON INC SR UNSECURED 03/26 4.75	0.017%	62.885%
1187	SLM CORP COMMON STOCK USD.2	0.017%	62.902%
1188	JSW STEEL LTD	0.017%	62.918%
1189	WOLSELEY PLC	0.017%	62.935%
1190	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.017%	62.952%
1191	ASML HOLDING NV	0.017%	62.969%
1192	TORAY INDS INC	0.017%	62.986%
1193	ROYAL DUTCH SH-	0.017%	63.003%
1194	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	63.020%
1195	FREEHOLD ROYALT	0.017%	63.037%
1196	WEX INC COMMON STOCK USD.01	0.017%	63.054%
1197	CHINA RES BEIJI	0.017%	63.071%
1198	RITCHIE BROS. A	0.017%	63.088%
1199	FIRST HORIZON N	0.017%	63.104%
1200	POSCO	0.017%	63.121%
1201	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.017%	63.138%
1202	HOWARD HUGHES CORP/THE COMMON STOCK	0.017%	63.155%
1203	FLIR SYSTEMS INC COMMON STOCK USD.01	0.017%	63.172%
1204	TATA MOTORS LTD	0.017%	63.188%
1205	K&S AG	0.017%	63.205%
1206	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.017%	63.222%
1207	US BANCORP SR UNSECURED 01/24 3.7	0.017%	63.239%
1208	GREAT CANADIAN	0.017%	63.255%
1209	NATIONAL RETAIL PROPERTIES REIT USD.01	0.017%	63.272%
1210	EXELON CORP COMMON STOCK	0.017%	63.289%
1211	GAS NATURAL SDG	0.017%	63.306%
1212	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.017%	63.322%
1213	BRUNSWICK CORP	0.017%	63.339%
1214	MOSAIC CO SR UNSECURED 11/21 3.75	0.017%	63.356%
1215	NATIONWIDE B/S	0.017%	63.372%
1216	EQUIFAX INC	0.017%	63.389%
1217	NOBLE ENERGY IN	0.017%	63.406%
1218	RSA INSURANCE G	0.017%	63.422%
1219	CA INC SR UNSECURED 03/27 4.7	0.017%	63.439%
1220	MARVELL TECH GR	0.017%	63.455%
1221	SANDVIK AB	0.017%	63.472%
1222	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.017%	63.489%
1223	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.017%	63.505%
1224	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.017%	63.522%
1225	CHRISTIAN HANSE	0.016%	63.538%
1226	BAYTEX ENERGY CORP COMMON STOCK	0.016%	63.555%
1227	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.016%	63.571%
1228	UNI-SELECT INC	0.016%	63.588%
1229	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.016%	63.604%
1230	SHOPIFY INC CLASS A COMMON STOCK	0.016%	63.621%
1231	DELPHI AUTOMOTI	0.016%	63.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	INPEX CORPORATI	0.016%	63.654%
1233	HANA FINANCIAL	0.016%	63.670%
1234	HYUNDAI MOBIS	0.016%	63.686%
1235	BEMIS COMPANY COMMON STOCK USD.1	0.016%	63.703%
1236	CAPITAL POWER C	0.016%	63.719%
1237	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.016%	63.736%
1238	NSK	0.016%	63.752%
1239	HISCOX LTD	0.016%	63.768%
1240	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.016%	63.785%
1241	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.016%	63.801%
1242	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.016%	63.818%
1243	KILROY REALTY C	0.016%	63.834%
1244	REGIONS FINANCI	0.016%	63.850%
1245	SUMITOMO CORP	0.016%	63.867%
1246	WOOD GROUP (JOH	0.016%	63.883%
1247	CARLISLE COS IN	0.016%	63.899%
1248	COOPER COS INC	0.016%	63.916%
1249	PRECISION DRILLING CORP COMMON STOCK	0.016%	63.932%
1250	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.016%	63.948%
1251	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.016%	63.965%
1252	CHINA UNICOM	0.016%	63.981%
1253	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.016%	63.997%
1254	COUNCIL OF EURO	0.016%	64.014%
1255	LIBERTY MUTUAL	0.016%	64.030%
1256	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.016%	64.046%
1257	ORANGE SA SR UNSECURED 09/21 4.125	0.016%	64.062%
1258	ELECTRICITE DE	0.016%	64.079%
1259	KEY BANK NA SR UNSECURED 06/25 3.3	0.016%	64.095%
1260	AMERCO COMMON STOCK USD.25	0.016%	64.111%
1261	BIG LOTS INC COMMON STOCK USD.01	0.016%	64.127%
1262	HAMMERSON	0.016%	64.144%
1263	SPIRAX-SARCO EN	0.016%	64.160%
1264	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.016%	64.176%
1265	DIRECT LINE INS	0.016%	64.192%
1266	MASTEC INC	0.016%	64.208%
1267	MOL HUNGARIAN O	0.016%	64.224%
1268	LIBERTY PROPERTY TRUST REIT USD.001	0.016%	64.241%
1269	CREDIT ACCEPTAN	0.016%	64.257%
1270	CYPRESS SEMICON	0.016%	64.273%
1271	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.016%	64.289%
1272	EATON VANCE CORP COMMON STOCK USD.00390625	0.016%	64.305%
1273	RANDGOLD RESOUR	0.016%	64.321%
1274	XYLEM INC COMMON STOCK	0.016%	64.337%
1275	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.016%	64.353%
1276	DOUGLAS EMMETT INC REIT USD.01	0.016%	64.369%
1277	SKF AB - B SHAR	0.016%	64.385%
1278	MURATA MFG CO	0.016%	64.402%
1279	ENTEGRIS INC COMMON STOCK USD.01	0.016%	64.418%
1280	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.016%	64.434%
1281	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.016%	64.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.016%	64.466%
1283	FLUGHAFEN ZUERI	0.016%	64.482%
1284	STRYKER CORP SR UNSECURED 03/21 2.625	0.016%	64.498%
1285	SEKISUI CHEMICA	0.016%	64.514%
1286	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.016%	64.530%
1287	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.016%	64.546%
1288	NEVSUN RESOURCES LTD COMMON STOCK	0.016%	64.562%
1289	CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001	0.016%	64.578%
1290	CNOOC LTD	0.016%	64.594%
1291	INNERGEX RENEWA	0.016%	64.610%
1292	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.016%	64.625%
1293	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	64.641%
1294	NIPPON BUILDING	0.016%	64.657%
1295	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.016%	64.673%
1296	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.016%	64.689%
1297	TDC A/S	0.016%	64.705%
1298	ASSURED GUARANT	0.016%	64.721%
1299	RANDSTAD HOLDIN	0.016%	64.737%
1300	AMERICAN HOMES 4 RENT A REIT USD.01	0.016%	64.752%
1301	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.016%	64.768%
1302	AMDOCS LTD COMMON STOCK GBP.0001	0.016%	64.784%
1303	LCI INDUSTRIES COMMON STOCK USD.01	0.016%	64.800%
1304	INTUIT INC COMMON STOCK USD.01	0.016%	64.816%
1305	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.016%	64.832%
1306	CUBESMART REIT USD.01	0.016%	64.847%
1307	TWITTER INC COMMON STOCK USD.000005	0.016%	64.863%
1308	BARCLAYS AFRICA	0.016%	64.879%
1309	EAST WEST BANCORP INC COMMON STOCK USD.001	0.016%	64.895%
1310	FOREST CITY REALTY TRUST A REIT USD.01	0.016%	64.911%
1311	CREE INC COMMON STOCK USD.00125	0.016%	64.926%
1312	BCO BRADESCO,AD	0.016%	64.942%
1313	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.016%	64.958%
1314	KIMBERLY-CLARK	0.016%	64.973%
1315	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	64.989%
1316	APARTMENT INVT + MGMT CO A REIT USD.01	0.016%	65.005%
1317	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.016%	65.020%
1318	BANK OF NY MELL	0.016%	65.036%
1319	ST JAMES PLACE	0.016%	65.052%
1320	ROLLS ROYCE	0.016%	65.067%
1321	COMINAR REAL ES	0.016%	65.083%
1322	KION GROUP AG	0.016%	65.099%
1323	NOMURA HOLD INC	0.016%	65.114%
1324	AVNET INC	0.016%	65.130%
1325	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.016%	65.145%
1326	AT+T INC SR UNSECURED 05/25 3.4	0.016%	65.161%
1327	CASEYS GEN STOR	0.016%	65.177%
1328	SAINSBURY (J) P	0.016%	65.192%
1329	DNB NOR ASA	0.016%	65.208%
1330	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.016%	65.223%
1331	BHARTI AIRTEL L	0.016%	65.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	RENAISSANCE RE	0.016%	65.255%
1333	Arch Capital Gr	0.016%	65.270%
1334	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.016%	65.286%
1335	AMKOR TECHNOLOG	0.016%	65.301%
1336	TOLL BROTHERS INC COMMON STOCK USD.01	0.016%	65.317%
1337	VIFOR PHARMA AG	0.016%	65.332%
1338	NAVIENT CORP COMMON STOCK USD.01	0.016%	65.348%
1339	CATCHER TECHNOL	0.016%	65.363%
1340	CBOE GLOBAL MARKETS INC COMMON STOCK	0.015%	65.379%
1341	USG CORP	0.015%	65.394%
1342	CASCADES INC	0.015%	65.410%
1343	SHAWCOR LTD	0.015%	65.425%
1344	ACKERMANS & VAN	0.015%	65.441%
1345	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.015%	65.456%
1346	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.015%	65.472%
1347	BARD(CR)INC	0.015%	65.487%
1348	HYDRO ONE LTD	0.015%	65.503%
1349	WILLIAMS-SONOMA	0.015%	65.518%
1350	KINGBOARD CHEMI	0.015%	65.533%
1351	ANGLOGOLD ASHANTI SPON ADR ADR	0.015%	65.549%
1352	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.015%	65.564%
1353	TCF FINL CORP	0.015%	65.580%
1354	SPARTAN ENERGY	0.015%	65.595%
1355	BROWN + BROWN INC COMMON STOCK USD.1	0.015%	65.610%
1356	LAZARD LTD CL A COMMON STOCK USD.01	0.015%	65.626%
1357	PT UNITED TRACT	0.015%	65.641%
1358	KEMPER CORP COMMON STOCK USD.1	0.015%	65.657%
1359	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.015%	65.672%
1360	SEMAFO INC COMM	0.015%	65.687%
1361	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	65.702%
1362	FORTIVE CORP COMMON STOCK USD.01	0.015%	65.718%
1363	CINTAS CORP	0.015%	65.733%
1364	TECH DATA CORP COMMON STOCK USD.0015	0.015%	65.748%
1365	LAGARDERE S.C.A	0.015%	65.764%
1366	KB FINANCIAL GR	0.015%	65.779%
1367	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.015%	65.794%
1368	AEGON N.V.	0.015%	65.810%
1369	EVEREST RE GROU	0.015%	65.825%
1370	KIRIN HOLDINGS	0.015%	65.840%
1371	VISTEON CORP COMMON STOCK	0.015%	65.855%
1372	TEREX CORP	0.015%	65.871%
1373	DCT INDUSTRIAL TRUST INC REIT USD.01	0.015%	65.886%
1374	NEWCREST MINING	0.015%	65.901%
1375	XL GROUP LTD	0.015%	65.916%
1376	FIRSTSTRAND LIMIT	0.015%	65.931%
1377	MITEL NETWORKS	0.015%	65.947%
1378	INTERMEDIATE CA	0.015%	65.962%
1379	GAMING AND LEISURE PROPERTIE REIT	0.015%	65.977%
1380	EXPORT DEVELOPM	0.015%	65.992%
1381	ONEOK INC	0.015%	66.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.015%	66.022%
1383	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.015%	66.037%
1384	ABN AMRO GROUP	0.015%	66.052%
1385	CIMAREX ENERGY CO COMMON STOCK USD.01	0.015%	66.067%
1386	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.015%	66.082%
1387	WINTRUST FINANCIAL CORP COMMON STOCK	0.015%	66.097%
1388	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.015%	66.112%
1389	TOYOTA MOTOR CR	0.015%	66.127%
1390	JYSKE BANK A/S	0.015%	66.142%
1391	MUNICIPALITY FI	0.015%	66.157%
1392	COCA COLA HBC A	0.015%	66.172%
1393	PHOENIX GROUP H	0.015%	66.187%
1394	TELEFLEX INC COMMON STOCK USD1.0	0.015%	66.202%
1395	UCB	0.015%	66.217%
1396	TRACTOR SUPPLY	0.015%	66.232%
1397	HIGHWOODS PROPE	0.015%	66.247%
1398	FUJI HEAVY INDS	0.015%	66.262%
1399	VEREIT INC REIT USD.01	0.015%	66.277%
1400	SUMITOMO RLTY&D	0.015%	66.292%
1401	NATIONAL GRID PLC SP ADR ADR	0.015%	66.307%
1402	HANG SENG BANK	0.015%	66.322%
1403	GEN DYNAMICS CO	0.015%	66.337%
1404	ECN CAPITAL COR	0.015%	66.352%
1405	ZIONS BANCORP	0.015%	66.366%
1406	TERADATA CORP COMMON STOCK USD.01	0.015%	66.381%
1407	HANCOCK HOLDING	0.015%	66.396%
1408	ESSENT GROUP LT	0.015%	66.411%
1409	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.015%	66.426%
1410	TELE2 AB-B SHS	0.015%	66.441%
1411	OSRAM LICHT AG	0.015%	66.456%
1412	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.015%	66.470%
1413	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.015%	66.485%
1414	DYCOM INDUSTRIE	0.015%	66.500%
1415	SPRINT CORP COMMON STOCK USD.01	0.015%	66.515%
1416	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.015%	66.529%
1417	SUNCORP GROUP	0.015%	66.544%
1418	ENAGAS	0.015%	66.559%
1419	DS SMITH PLC	0.015%	66.574%
1420	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.015%	66.588%
1421	QORVO INC COMMON STOCK USD.0001	0.015%	66.603%
1422	WPX ENERGY INC COMMON STOCK	0.015%	66.618%
1423	HALLIBURTON CO	0.015%	66.632%
1424	CHINA PETROLEUM	0.015%	66.647%
1425	VESTAS WIND SYS	0.015%	66.662%
1426	COPA HOLDINGS S	0.015%	66.676%
1427	COLFAX CORP	0.015%	66.691%
1428	SIERRA WIRELESS INC COMMON STOCK	0.015%	66.706%
1429	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.015%	66.720%
1430	WESTSHORE TERMI	0.015%	66.735%
1431	ERICSSON LM-B S	0.015%	66.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	DST SYST INC DE	0.015%	66.764%
1433	CYRUSONE INC REIT USD.01	0.015%	66.779%
1434	CATALENT INC COMMON STOCK USD.01	0.015%	66.793%
1435	DOREL INDS INC	0.015%	66.808%
1436	TECHNIPFMC PLC	0.015%	66.822%
1437	GENPACT LIMITED	0.015%	66.837%
1438	BELDEN INC COMMON STOCK USD.01	0.015%	66.852%
1439	AMPHENOL CORP	0.015%	66.866%
1440	ENSIGN ENERGY S	0.015%	66.881%
1441	LOJAS RENNER SA	0.015%	66.895%
1442	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.015%	66.910%
1443	L'OREAL	0.014%	66.924%
1444	EPR PROPERTIES REIT USD.01	0.014%	66.939%
1445	BCO BRADESCO,PR	0.014%	66.953%
1446	BIRCHCLIFF ENER	0.014%	66.968%
1447	WP CAREY INC REIT USD.001	0.014%	66.982%
1448	HILLENBRAND INC COMMON STOCK	0.014%	66.997%
1449	ROYAL GOLD INC	0.014%	67.011%
1450	SIGNET JEWELERS	0.014%	67.026%
1451	MEGGITT	0.014%	67.040%
1452	INTERDIGITAL IN	0.014%	67.055%
1453	NORTH WEST CO I	0.014%	67.069%
1454	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.014%	67.083%
1455	SUMITOMO HEAVY	0.014%	67.098%
1456	INGENICO	0.014%	67.112%
1457	GN STORE NORD	0.014%	67.127%
1458	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.014%	67.141%
1459	FEDERATED INVES	0.014%	67.156%
1460	CSX CORP 3.7% 3	0.014%	67.170%
1461	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.014%	67.184%
1462	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.014%	67.199%
1463	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.014%	67.213%
1464	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.014%	67.228%
1465	JAPAN REAL ESTA	0.014%	67.242%
1466	SVENSKA HANDELS	0.014%	67.256%
1467	OJI PAPER CO	0.014%	67.271%
1468	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.014%	67.285%
1469	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.014%	67.299%
1470	NATL AUSTRALIA	0.014%	67.314%
1471	SANOFI ADR ADR	0.014%	67.328%
1472	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.014%	67.342%
1473	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.014%	67.357%
1474	SAFRAN SA	0.014%	67.371%
1475	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.014%	67.385%
1476	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.014%	67.400%
1477	GRANITE REAL ES	0.014%	67.414%
1478	FREENET AG	0.014%	67.428%
1479	POLARIS INDUSTR	0.014%	67.443%
1480	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.014%	67.457%
1481	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.014%	67.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	CHARTWELL RETIR	0.014%	67.485%
1483	VF CORP	0.014%	67.500%
1484	SAMPO OYJ	0.014%	67.514%
1485	CENTENNIAL RESO	0.014%	67.528%
1486	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.014%	67.542%
1487	CHINA INSURANCE	0.014%	67.557%
1488	SKECHERS USA INC CL A COMMON STOCK USD.001	0.014%	67.571%
1489	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.014%	67.585%
1490	STRYKER CORP SR UNSECURED 05/24 3.375	0.014%	67.599%
1491	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.014%	67.613%
1492	CTBC FINANCIAL	0.014%	67.628%
1493	FUBON FINANCIAL	0.014%	67.642%
1494	FLOWERS FOODS INC COMMON STOCK USD.01	0.014%	67.656%
1495	ALLEGHANY CORP COMMON STOCK USD1.0	0.014%	67.670%
1496	SINGAPORE AIRLI	0.014%	67.684%
1497	SES GLOBAL	0.014%	67.698%
1498	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.014%	67.712%
1499	ANSYS INC COMMON STOCK USD.01	0.014%	67.727%
1500	ZOETIS INC COMMON STOCK USD.01	0.014%	67.741%
1501	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.014%	67.755%
1502	INCHCAPE PLC	0.014%	67.769%
1503	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.014%	67.783%
1504	TARGA RESOURCES CORP COMMON STOCK USD.001	0.014%	67.797%
1505	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.014%	67.811%
1506	REINSURANCE GRO	0.014%	67.825%
1507	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.014%	67.839%
1508	BURBERRY GROUP	0.014%	67.853%
1509	OESTERREIC KONT	0.014%	67.867%
1510	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.014%	67.881%
1511	KREDITANST FUR	0.014%	67.895%
1512	ON ASSIGNMENT INC COMMON STOCK USD.01	0.014%	67.909%
1513	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.014%	67.923%
1514	TOREX GOLD RESO	0.014%	67.937%
1515	APPLE INC SR UNSECURED 05/22 2.3	0.014%	67.951%
1516	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.014%	67.965%
1517	SUNNY OPTICAL T	0.014%	67.979%
1518	TAIHEIYO CEMENT	0.014%	67.993%
1519	WOODWARD INC COMMON STOCK USD.00292	0.014%	68.007%
1520	FNB CORP COMMON STOCK USD.01	0.014%	68.021%
1521	OBSIDIAN ENERGY LTD COMMON STOCK	0.014%	68.035%
1522	MITSUBISHI GAS	0.014%	68.049%
1523	YES BANK LTD	0.014%	68.063%
1524	CARNIVAL PLC	0.014%	68.077%
1525	PROVINCE OF ONT	0.014%	68.091%
1526	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.014%	68.105%
1527	KERRY GROUP PLC	0.014%	68.119%
1528	BIDVEST GROUP L	0.014%	68.133%
1529	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.014%	68.146%
1530	NITTO DENKO COR	0.014%	68.160%
1531	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.014%	68.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.014%	68.188%
1533	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.014%	68.202%
1534	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.014%	68.216%
1535	FIRST SOLAR INC	0.014%	68.230%
1536	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.014%	68.244%
1537	SHERWIN WILLIAM	0.014%	68.258%
1538	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.014%	68.271%
1539	METLIFE INC SR UNSECURED 04/24 3.6	0.014%	68.285%
1540	LIBERTY MUTUAL	0.014%	68.299%
1541	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.014%	68.313%
1542	APPLE INC SR UNSECURED 09/22 2.1	0.014%	68.327%
1543	BARRATT DEVEL	0.014%	68.341%
1544	BANKUNITED INC COMMON STOCK USD.01	0.014%	68.355%
1545	HUDSON'S BAY CO	0.014%	68.368%
1546	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.014%	68.382%
1547	CIRRUS LOGIC IN	0.014%	68.396%
1548	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.014%	68.410%
1549	ALCOA CORP COMMON STOCK USD.01	0.014%	68.424%
1550	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.014%	68.437%
1551	ITT INC COMMON STOCK USD1.0	0.014%	68.451%
1552	ORIGIN ENERGY L	0.014%	68.465%
1553	ELECTRONIC ARTS	0.014%	68.479%
1554	AMERISOURCEBERG	0.014%	68.492%
1555	INTL CONS AIRLI	0.014%	68.506%
1556	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.014%	68.520%
1557	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.014%	68.533%
1558	LOCALIZA RENT A	0.014%	68.547%
1559	LOGAN PROPERTY	0.014%	68.561%
1560	TIME WARNER INC	0.014%	68.574%
1561	GROUP 4 SECURIC	0.014%	68.588%
1562	EAGLE MATERIALS	0.014%	68.602%
1563	MURPHY USA INC COMMON STOCK	0.014%	68.615%
1564	LITHIA MOTORS INC CL A COMMON STOCK	0.014%	68.629%
1565	CNH INDUSTRIAL	0.014%	68.643%
1566	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.014%	68.656%
1567	GENTING BHD	0.014%	68.670%
1568	POSCO	0.014%	68.684%
1569	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.014%	68.697%
1570	XILINX INC	0.014%	68.711%
1571	GALAPAGOS NV	0.014%	68.724%
1572	HUBBELL INC COMMON STOCK USD.01	0.014%	68.738%
1573	CIGNA CORP SR UNSECURED 02/22 4	0.014%	68.751%
1574	FLOWSERVE CORP COMMON STOCK USD1.25	0.014%	68.765%
1575	KINGFISHER PLC	0.014%	68.779%
1576	JEAN COUTU GRP	0.014%	68.792%
1577	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.014%	68.806%
1578	SINOPHARM GROUP	0.014%	68.819%
1579	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.014%	68.833%
1580	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.013%	68.846%
1581	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.013%	68.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.013%	68.873%
1583	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.013%	68.887%
1584	GALAXY ENTERTAI	0.013%	68.900%
1585	SPECTRIS PLC	0.013%	68.914%
1586	HUHTAMAKI OY	0.013%	68.927%
1587	KNIGHT THERAPEU	0.013%	68.940%
1588	T&D HOLDINGS IN	0.013%	68.954%
1589	WALGREEN CO COMPANY GUAR 09/22 3.1	0.013%	68.967%
1590	PNC BANK NA 2.6	0.013%	68.981%
1591	MIDDLEBY CORP COMMON STOCK USD.01	0.013%	68.994%
1592	ELDORADO GOLD CORP COMMON STOCK	0.013%	69.008%
1593	EATON CORP COMPANY GUAR 11/22 2.75	0.013%	69.021%
1594	THERMO FISHER S	0.013%	69.035%
1595	LONGFOR PROPERT	0.013%	69.048%
1596	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.013%	69.061%
1597	UMPQUA HOLDINGS CORP COMMON STOCK	0.013%	69.075%
1598	MYLAN NV 3.125%	0.013%	69.088%
1599	BOOKER GROUP	0.013%	69.102%
1600	CNO FINANCIAL	0.013%	69.115%
1601	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.013%	69.128%
1602	SERVICE CORP IN	0.013%	69.142%
1603	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.013%	69.155%
1604	FRAPORT AG	0.013%	69.168%
1605	ILG INC COMMON STOCK USD.01	0.013%	69.182%
1606	HENRY SCHEIN CO	0.013%	69.195%
1607	MERLIN PROPERTI	0.013%	69.208%
1608	OC OERLIKON COR	0.013%	69.222%
1609	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.013%	69.235%
1610	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.013%	69.248%
1611	LENOVO GROUP LT	0.013%	69.261%
1612	SAPPI	0.013%	69.275%
1613	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.013%	69.288%
1614	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.013%	69.301%
1615	VERIZON COMMUN	0.013%	69.314%
1616	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.013%	69.328%
1617	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.013%	69.341%
1618	WHITBREAD PLC	0.013%	69.354%
1619	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.013%	69.367%
1620	SAMSUNG ELEC-ME	0.013%	69.381%
1621	MONDI PLC	0.013%	69.394%
1622	JAZZ PHARMACEUT	0.013%	69.407%
1623	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.013%	69.420%
1624	TOKYU FUDOSAN H	0.013%	69.434%
1625	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.013%	69.447%
1626	BANK HAPOALIM B	0.013%	69.460%
1627	BBA AVIATION	0.013%	69.473%
1628	VOESTALPINE AG	0.013%	69.486%
1629	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.013%	69.500%
1630	INFORMA PLC	0.013%	69.513%
1631	DREAM OFFICE RE	0.013%	69.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	POLYONE CORPORATION COMMON STOCK USD.01	0.013%	69.539%
1633	FORTUM OYJ	0.013%	69.552%
1634	WHITE MOUNTAINS	0.013%	69.566%
1635	JPMORGAN CHASE	0.013%	69.579%
1636	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.013%	69.592%
1637	RICHELIEU HARDW	0.013%	69.605%
1638	COOPERATIEVE RA	0.013%	69.618%
1639	NEW WORLD DEVEL	0.013%	69.631%
1640	IDEX CORP	0.013%	69.644%
1641	DEUTSCHE BOERSE	0.013%	69.658%
1642	FUJIFILM HLDGS	0.013%	69.671%
1643	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.013%	69.684%
1644	MOSAIC CO	0.013%	69.697%
1645	INCITEC PIVOT	0.013%	69.710%
1646	TOTAL CAPITAL C	0.013%	69.723%
1647	RSP PERMIAN INC COMMON STOCK USD.01	0.013%	69.736%
1648	SKANDINAVISKA E	0.013%	69.749%
1649	UNILEVER NV	0.013%	69.762%
1650	BARNES GROUP INC COMMON STOCK USD.01	0.013%	69.775%
1651	NATIONAL AUSTRALIA	0.013%	69.788%
1652	OBAYASHI CORP	0.013%	69.801%
1653	ALSTOM	0.013%	69.815%
1654	LIBERTY VENTURES SER A TRACKING STK USD.01	0.013%	69.828%
1655	WESCO INTERNATI	0.013%	69.841%
1656	SVENSKA CELLULO	0.013%	69.854%
1657	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.013%	69.867%
1658	TRI POINTE GROUP INC COMMON STOCK USD.01	0.013%	69.880%
1659	NOVOZYMES A/S	0.013%	69.893%
1660	BAXTER INTL INC	0.013%	69.906%
1661	SEMICONDUCTOR M	0.013%	69.919%
1662	MAN STRATEGIC H	0.013%	69.932%
1663	FURUKAWA ELECTR	0.013%	69.945%
1664	KIRBY CORP	0.013%	69.958%
1665	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.013%	69.971%
1666	HYATT HOTELS CO	0.013%	69.984%
1667	MICRO FOCUS INT	0.013%	69.996%
1668	OMNICOM GROUP I	0.013%	70.009%
1669	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.013%	70.022%
1670	HANKYU CORP	0.013%	70.035%
1671	DELUXE CORP	0.013%	70.048%
1672	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.013%	70.061%
1673	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.013%	70.074%
1674	ESSILOR INTERNA	0.013%	70.087%
1675	REXNORD CORP COMMON STOCK USD.01	0.013%	70.100%
1676	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.013%	70.113%
1677	AXIS CAPITAL HO	0.013%	70.126%
1678	WW GRAINGER INC	0.013%	70.139%
1679	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.013%	70.152%
1680	YUM BRANDS INC COMMON STOCK	0.013%	70.164%
1681	NOKIAN RENKAAT	0.013%	70.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.013%	70.190%
1683	DOMTAR CORP USD	0.013%	70.203%
1684	HONG KONG EXCHA	0.013%	70.216%
1685	mitsui chemical	0.013%	70.229%
1686	MITSUI MINING &	0.013%	70.241%
1687	GRAMERCY PROPERTY TRUST REIT USD.01	0.013%	70.254%
1688	NIPPON TEL&TEL	0.013%	70.267%
1689	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.013%	70.280%
1690	WINPAK LTD	0.013%	70.293%
1691	SBM OFFSHORE NV	0.013%	70.305%
1692	CHIMEI INNOLUX	0.013%	70.318%
1693	AGILE PROPERTY	0.013%	70.331%
1694	BRENNTAG AG	0.013%	70.344%
1695	IBERIABANK CORP	0.013%	70.356%
1696	TIMKEN CO	0.013%	70.369%
1697	QBE INSURANCE	0.013%	70.382%
1698	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.013%	70.395%
1699	KROGER CO SR UNSECURED 04/22 3.4	0.013%	70.407%
1700	DAIWA HOUSE IND	0.013%	70.420%
1701	SHINHAN FINANCI	0.013%	70.433%
1702	PRUDENTIAL CORP	0.013%	70.445%
1703	FIBRA UNO ADMIN	0.013%	70.458%
1704	OLD NATIONAL BANCORP COMMON STOCK	0.013%	70.471%
1705	KLA TENCOR CORP COMMON STOCK USD.001	0.013%	70.484%
1706	KREDITANSTALT F	0.013%	70.496%
1707	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.013%	70.509%
1708	COLGATE-PALMOLI	0.013%	70.522%
1709	BOSKALIS WESTMN	0.013%	70.534%
1710	PTT EXP&PROD-FG	0.013%	70.547%
1711	HELVETIA HOLDIN	0.013%	70.560%
1712	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.013%	70.572%
1713	INDIABULLS HOUS	0.013%	70.585%
1714	STORE CAPITAL CORP REIT USD.01	0.013%	70.597%
1715	NASDAQ INC SR UNSECURED 06/24 4.25	0.013%	70.610%
1716	NU SKIN ENTERPR	0.013%	70.623%
1717	VALIDUS HOLDING	0.013%	70.635%
1718	VISHAY INTERTEC	0.013%	70.648%
1719	mitsubishi mate	0.013%	70.661%
1720	WESTPAC BANKING	0.013%	70.673%
1721	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.013%	70.686%
1722	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	70.698%
1723	TOKYO ELECTRON	0.013%	70.711%
1724	TULLOW OIL PLC	0.013%	70.723%
1725	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.013%	70.736%
1726	CORELOGIC INC COMMON STOCK USD1.0	0.013%	70.749%
1727	DEUTSCHE WOHNEN	0.013%	70.761%
1728	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.013%	70.774%
1729	ING BANK	0.013%	70.786%
1730	TEIJIN	0.013%	70.799%
1731	SYSCO CORP COMMON STOCK USD1.0	0.013%	70.811%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	DAIWA SECURITIE	0.013%	70.824%
1733	GS HOLDINGS COR	0.013%	70.836%
1734	SUNRISE COMMUNC	0.012%	70.849%
1735	CHINA SHENHUA E	0.012%	70.861%
1736	RELX NV	0.012%	70.874%
1737	BARLOWORLD LTD	0.012%	70.886%
1738	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.012%	70.899%
1739	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.012%	70.911%
1740	BEST BUY CO INC	0.012%	70.924%
1741	GPO FIN BANORTE	0.012%	70.936%
1742	AIR FRANCE-KLM	0.012%	70.948%
1743	CRANE CO	0.012%	70.961%
1744	HCA HEALTHCARE INC COMMON STOCK USD.01	0.012%	70.973%
1745	MORNEAU SHEPELL	0.012%	70.986%
1746	COGECO INC COMMON STOCK	0.012%	70.998%
1747	CABOT CORP	0.012%	71.011%
1748	REGAL BELOIT CORP COMMON STOCK USD.01	0.012%	71.023%
1749	SOUTH STATE CORP COMMON STOCK USD2.5	0.012%	71.035%
1750	DISCOVERY HLDGS	0.012%	71.048%
1751	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	71.060%
1752	SENIOR HOUSING PROP TRUST REIT USD.01	0.012%	71.073%
1753	US FOODS HOLDING CORP COMMON STOCK USD.01	0.012%	71.085%
1754	SAP AG	0.012%	71.097%
1755	ASTELLAS PHARMA	0.012%	71.110%
1756	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	71.122%
1757	ROYAL BANK OF SCOT SPON ADR	0.012%	71.135%
1758	KIA MOTORS CORP	0.012%	71.147%
1759	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	71.159%
1760	MEREDITH CORP	0.012%	71.172%
1761	SKYWEST INC COMMON STOCK	0.012%	71.184%
1762	ZYNGA INC CL A COMMON STOCK USD.00000625	0.012%	71.196%
1763	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.012%	71.209%
1764	TATE & LYLE	0.012%	71.221%
1765	ARTIS REAL ESTA	0.012%	71.233%
1766	CORESITE REALTY CORP REIT USD.01	0.012%	71.246%
1767	AAREAL BANK AG	0.012%	71.258%
1768	IMI PLC	0.012%	71.270%
1769	GLOBAL PAYMENTS INC COMMON STOCK	0.012%	71.283%
1770	MAPFRE SA	0.012%	71.295%
1771	CENTRICA PLC	0.012%	71.307%
1772	SAMSUNG SDI CO	0.012%	71.320%
1773	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.012%	71.332%
1774	TREVALI MINING	0.012%	71.344%
1775	SINO BIOPHAMACE	0.012%	71.357%
1776	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.012%	71.369%
1777	TEMENOS GROUP A	0.012%	71.381%
1778	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	71.393%
1779	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.012%	71.406%
1780	DOWNER EDI LTD	0.012%	71.418%
1781	COPART INC	0.012%	71.430%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	MARUBENI CORP	0.012%	71.442%
1783	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	71.455%
1784	VONOVIA SE	0.012%	71.467%
1785	ENSTAR GROUP LT	0.012%	71.479%
1786	MITSUBISHI ESTA	0.012%	71.491%
1787	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.012%	71.503%
1788	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.012%	71.516%
1789	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	71.528%
1790	CIENA CORP COMMON STOCK USD.01	0.012%	71.540%
1791	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.012%	71.552%
1792	ROBERT HALF INT	0.012%	71.564%
1793	ORICA LIMITED	0.012%	71.576%
1794	SEKISUI HOUSE	0.012%	71.589%
1795	CARTER S INC COMMON STOCK USD.01	0.012%	71.601%
1796	ASSOCD BANC-COR	0.012%	71.613%
1797	NORDSTROM INC SR UNSECURED 05/20 4.75	0.012%	71.625%
1798	ICICI BANK LTD	0.012%	71.637%
1799	GOLD FIELDS LTD SPONS ADR ADR	0.012%	71.649%
1800	NVR INC COMMON STOCK USD.01	0.012%	71.661%
1801	B+G FOODS INC COMMON STOCK USD.01	0.012%	71.673%
1802	SEB SA	0.012%	71.685%
1803	ISHIKAWAJIMA HA	0.012%	71.697%
1804	IMPERIAL HOLDIN	0.012%	71.709%
1805	LEGG MASON INC COMMON STOCK USD.1	0.012%	71.722%
1806	STERIS PLC	0.012%	71.734%
1807	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	71.746%
1808	KLX INC COMMON STOCK USD.01	0.012%	71.758%
1809	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.012%	71.770%
1810	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.012%	71.782%
1811	PREMIER GOLD MI	0.012%	71.794%
1812	KROTON EDUCACIO	0.012%	71.806%
1813	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.012%	71.818%
1814	PINNACLE FOODS INC COMMON STOCK USD.01	0.012%	71.830%
1815	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	71.842%
1816	BLUEBIRD BIO IN	0.012%	71.854%
1817	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.012%	71.866%
1818	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.012%	71.878%
1819	TRAVIS PERKINS	0.012%	71.890%
1820	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.012%	71.902%
1821	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.012%	71.914%
1822	BARRY CALLEBAUT	0.012%	71.926%
1823	UBS GROUP	0.012%	71.938%
1824	SERVICEMASTER G	0.012%	71.950%
1825	FLUOR CORP COMMON STOCK USD.01	0.012%	71.961%
1826	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.012%	71.973%
1827	SYNOPSIS INC	0.012%	71.985%
1828	SEMPRA ENERGY COMMON STOCK	0.012%	71.997%
1829	FISERV INC COMMON STOCK USD.01	0.012%	72.009%
1830	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.012%	72.021%
1831	RESONA HOLDINGS	0.012%	72.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	MINTH GROUP LTD	0.012%	72.045%
1833	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.012%	72.057%
1834	DTE ENERGY INC	0.012%	72.069%
1835	LEONI AG	0.012%	72.081%
1836	KONICA MINOLTA	0.012%	72.092%
1837	RENTOKIL INITIA	0.012%	72.104%
1838	MAXIM INTEGRATE	0.012%	72.116%
1839	ALTUS GROUP LTD	0.012%	72.128%
1840	TEGNA INC COMMON STOCK USD1.0	0.012%	72.140%
1841	BUCHER IND-REGD	0.012%	72.152%
1842	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.012%	72.164%
1843	RPC GROUP	0.012%	72.175%
1844	VIASAT INC COMMON STOCK USD.0001	0.012%	72.187%
1845	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.012%	72.199%
1846	CONVERGYS CORP COMMON STOCK	0.012%	72.211%
1847	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	72.223%
1848	WILLIAM HILL PL	0.012%	72.235%
1849	HENGAN INTL	0.012%	72.246%
1850	FASTENAL	0.012%	72.258%
1851	LIXIL GROUP COR	0.012%	72.270%
1852	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	72.282%
1853	PG&E CORP	0.012%	72.294%
1854	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.012%	72.305%
1855	AXIS BANK	0.012%	72.317%
1856	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	72.329%
1857	EQUITABLE GROUP	0.012%	72.341%
1858	Atlantia SpA	0.012%	72.353%
1859	BORAL LIMITED	0.012%	72.364%
1860	METSO OYJ	0.012%	72.376%
1861	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	72.388%
1862	ALARIS ROYALTY	0.012%	72.400%
1863	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.012%	72.411%
1864	OMRON CORP	0.012%	72.423%
1865	KAWASAKI HEAVY	0.012%	72.435%
1866	II VI INC COMMON STOCK	0.012%	72.447%
1867	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.012%	72.458%
1868	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.012%	72.470%
1869	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.012%	72.482%
1870	HELMERICH & PAY	0.012%	72.493%
1871	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.012%	72.505%
1872	CATHAY FINANCA	0.012%	72.517%
1873	KESKO	0.012%	72.528%
1874	TRANSOCEAN LTD	0.012%	72.540%
1875	MB FINANCIAL INC COMMON STOCK USD.01	0.012%	72.552%
1876	MCCORMICK & CO	0.012%	72.563%
1877	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	72.575%
1878	ASSA ABLOY AB	0.012%	72.587%
1879	AUST & NZ BK GP	0.012%	72.598%
1880	KEPPEL CORP	0.012%	72.610%
1881	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.012%	72.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	RELX PLC SPON ADR ADR	0.012%	72.633%
1883	ARCONIC INC SR UNSECURED 02/22 5.87	0.012%	72.645%
1884	BANCORPSOUTH BANK COMMON STOCK	0.012%	72.657%
1885	BCA POP EMILIA	0.012%	72.668%
1886	CHILDRENS PLACE	0.012%	72.680%
1887	EAST JAPAN RAIL	0.012%	72.692%
1888	SANMINA CORP COMMON STOCK USD.01	0.012%	72.703%
1889	ASCENDAS REAL E	0.012%	72.715%
1890	CALFRAC WELL SE	0.012%	72.726%
1891	BENDIGO AND ADE	0.012%	72.738%
1892	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	72.750%
1893	MSC INDUSTRIAL	0.012%	72.761%
1894	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	72.773%
1895	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.012%	72.784%
1896	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.012%	72.796%
1897	SNYDERS LANCE INC COMMON STOCK USD.833	0.012%	72.807%
1898	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	72.819%
1899	CAP GEMINI	0.012%	72.831%
1900	SHINHAN FIN GRO	0.012%	72.842%
1901	SYDBANK	0.012%	72.854%
1902	ADVANCED SEMICO	0.012%	72.865%
1903	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.012%	72.877%
1904	PUBLIC SERVICE	0.012%	72.888%
1905	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.012%	72.900%
1906	VENTURE CORP	0.012%	72.911%
1907	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.012%	72.923%
1908	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.012%	72.934%
1909	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.012%	72.946%
1910	KERING	0.011%	72.957%
1911	HCL TECHNOLOGIE	0.011%	72.969%
1912	SEALED AIR CORP COMMON STOCK USD.1	0.011%	72.980%
1913	CABOT OIL & GAS	0.011%	72.992%
1914	YY INC ADR ADR USD.00001	0.011%	73.003%
1915	DENKI KAGAKU KO	0.011%	73.015%
1916	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.011%	73.026%
1917	CK ASSET HOLDIN	0.011%	73.037%
1918	BABCOCK INTL GR	0.011%	73.049%
1919	BEAZLEY PLC	0.011%	73.060%
1920	FOOT LOCKER INC COMMON STOCK USD.01	0.011%	73.072%
1921	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.011%	73.083%
1922	GROWTHPOINT PRO	0.011%	73.095%
1923	CHINA RESOURCES	0.011%	73.106%
1924	WORTHINGTON IND	0.011%	73.117%
1925	VOLKSWAGEN LEAS	0.011%	73.129%
1926	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	73.140%
1927	WEC ENERGY GROU	0.011%	73.152%
1928	SBI HOLDINGS IN	0.011%	73.163%
1929	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	73.174%
1930	SONOVA HOLDING	0.011%	73.186%
1931	JANUS CAPITAL G	0.011%	73.197%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	HEINEKEN NV	0.011%	73.209%
1933	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.011%	73.220%
1934	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.011%	73.231%
1935	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.011%	73.243%
1936	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.011%	73.254%
1937	CITRIX SYSTEMS	0.011%	73.265%
1938	CATTOLICA ASSIC	0.011%	73.277%
1939	ALPS ELECTRIC C	0.011%	73.288%
1940	EDISON INTERNATIONAL COMMON STOCK	0.011%	73.299%
1941	BRP INC/CA- SUB	0.011%	73.311%
1942	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.011%	73.322%
1943	CHINA MERCHANT	0.011%	73.333%
1944	J2 GLOBAL INC COMMON STOCK USD.01	0.011%	73.345%
1945	PERKINELMER INC COMMON STOCK USD1.0	0.011%	73.356%
1946	PATTERSON COS INC COMMON STOCK USD.01	0.011%	73.367%
1947	LIVANOVA PLC	0.011%	73.379%
1948	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.011%	73.390%
1949	HEALTHCARE REALTY TRUST INC REIT USD.01	0.011%	73.401%
1950	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.011%	73.412%
1951	ROGERS CORP COMMON STOCK USD1.0	0.011%	73.424%
1952	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.011%	73.435%
1953	PURE INDUSTRIAL	0.011%	73.446%
1954	NICHIREI CORP	0.011%	73.457%
1955	SOUTHERN CO SR UNSECURED 06/20 2.75	0.011%	73.469%
1956	DREAM GLOBAL RE	0.011%	73.480%
1957	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	73.491%
1958	CH ROBINSON WOR	0.011%	73.502%
1959	AVERY DENNISON	0.011%	73.514%
1960	SIGNATURE BANK COMMON STOCK USD.01	0.011%	73.525%
1961	LIFE STORAGE INC REIT USD.01	0.011%	73.536%
1962	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.011%	73.547%
1963	DAIKIN INDUSTRI	0.011%	73.558%
1964	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.011%	73.570%
1965	BAJAJ FINSERV L	0.011%	73.581%
1966	GRACO INC COMMON STOCK USD1.0	0.011%	73.592%
1967	SANTANDER UK PLC SR UNSECURED 03/24 4	0.011%	73.603%
1968	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.011%	73.614%
1969	GEBERIT AG-REG	0.011%	73.625%
1970	BIO TECHNE CORP COMMON STOCK USD.01	0.011%	73.637%
1971	ELECTROCOMPONEN	0.011%	73.648%
1972	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	73.659%
1973	CLOROX CO	0.011%	73.670%
1974	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.011%	73.681%
1975	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.011%	73.692%
1976	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.011%	73.704%
1977	TETRA TECH INC COMMON STOCK USD.01	0.011%	73.715%
1978	A P MOLLER - MA	0.011%	73.726%
1979	KAO CORP	0.011%	73.737%
1980	CARPENTER TECH	0.011%	73.748%
1981	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.011%	73.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.011%	73.770%
1983	SUMITOMO MITSUI	0.011%	73.782%
1984	BED BATH & BEYO	0.011%	73.793%
1985	JAPAN RETAIL FU	0.011%	73.804%
1986	NOMURA REAL EST	0.011%	73.815%
1987	COBHAM PLC	0.011%	73.826%
1988	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.011%	73.837%
1989	SUBSEA 7 SA	0.011%	73.848%
1990	RYDER SYSTEM IN	0.011%	73.859%
1991	IBM CORP SR UNSECURED 02/24 3.625	0.011%	73.871%
1992	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	73.882%
1993	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.011%	73.893%
1994	COMPASS GROUP P	0.011%	73.904%
1995	DERWENT LONDON	0.011%	73.915%
1996	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.011%	73.926%
1997	MATADOR RESOURCES CO COMMON STOCK USD.01	0.011%	73.937%
1998	BAT INTL FINANC	0.011%	73.948%
1999	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	73.959%
2000	AVNET INC SR UNSECURED 04/26 4.625	0.011%	73.970%
2001	FMC CORP	0.011%	73.981%
2002	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.011%	73.992%
2003	ACS, ACTIVIDADE	0.011%	74.004%
2004	CNX RESOURCES CORP COMMON STOCK USD.01	0.011%	74.015%
2005	MASTERCARD INC SR UNSECURED 04/24 3.375	0.011%	74.026%
2006	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.011%	74.037%
2007	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.011%	74.048%
2008	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.011%	74.059%
2009	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.011%	74.070%
2010	CES ENERGY SOLU	0.011%	74.081%
2011	HERMAN MILLER I	0.011%	74.092%
2012	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.011%	74.103%
2013	AMGEN INC SR UNSECURED 05/24 3.625	0.011%	74.114%
2014	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.011%	74.125%
2015	FONCIERE DES RE	0.011%	74.136%
2016	STATE STREET CORP SR UNSECURED 08/25 3.55	0.011%	74.147%
2017	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.011%	74.158%
2018	DEUTSCHE BANK A	0.011%	74.169%
2019	UTD TECHNOLOGIE	0.011%	74.180%
2020	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.011%	74.191%
2021	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.011%	74.202%
2022	LAB CORP OF AME	0.011%	74.213%
2023	BLACKROCK INC SR UNSECURED 06/22 3.375	0.011%	74.224%
2024	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.011%	74.235%
2025	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.011%	74.246%
2026	INTERTAPE POLYM	0.011%	74.257%
2027	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.011%	74.268%
2028	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.011%	74.279%
2029	BLACK KNIGHT INC COMMON STOCK	0.011%	74.290%
2030	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.011%	74.301%
2031	ANHUI CONCH CEM	0.011%	74.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	74.323%
2033	NIPPON PROLOGIS	0.011%	74.334%
2034	MOSAIC CO SR UNSECURED 11/23 4.25	0.011%	74.345%
2035	CERNER CORP	0.011%	74.356%
2036	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.011%	74.367%
2037	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.011%	74.378%
2038	MEDTRONIC INC 3	0.011%	74.389%
2039	MCKESSON CORP SR UNSECURED 03/24 3.796	0.011%	74.400%
2040	HKT TRUST	0.011%	74.411%
2041	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.011%	74.422%
2042	MOODY S CORP COMMON STOCK USD.01	0.011%	74.433%
2043	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.011%	74.444%
2044	KURARAY CO	0.011%	74.455%
2045	H.B. FULLER CO. COMMON STOCK USD1.0	0.011%	74.465%
2046	AURUBIS AG	0.011%	74.476%
2047	LOEWS CORP SR UNSECURED 04/26 3.75	0.011%	74.487%
2048	MAXIMUS INC COMMON STOCK	0.011%	74.498%
2049	STATE STREET CORP SR UNSECURED 12/24 3.3	0.011%	74.509%
2050	OMNICOM GROUP I	0.011%	74.520%
2051	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.011%	74.531%
2052	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.011%	74.542%
2053	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.011%	74.553%
2054	PARTNERS GROUP	0.011%	74.564%
2055	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.011%	74.575%
2056	JAPAN TOBACCO I	0.011%	74.586%
2057	ASSURANT INC	0.011%	74.597%
2058	ANTOFAGASTA HLD	0.011%	74.608%
2059	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.011%	74.618%
2060	HSBC USA INC SR UNSECURED 06/24 3.5	0.011%	74.629%
2061	KREDITANST FUER	0.011%	74.640%
2062	TAPESTRY INC SR UNSECURED 04/25 4.25	0.011%	74.651%
2063	BHP BILLITON FI	0.011%	74.662%
2064	FERROGLOBE PLC	0.011%	74.673%
2065	EUTELSAT COMMUN	0.011%	74.684%
2066	TAIWAN CEMENT	0.011%	74.695%
2067	CELGENE CORP SR UNSECURED 05/24 3.625	0.011%	74.706%
2068	BANK OF QUEENSL	0.011%	74.716%
2069	UNUM GROUP	0.011%	74.727%
2070	MANITOBA PROVIN	0.011%	74.738%
2071	CRODA INTERNATI	0.011%	74.749%
2072	COHERENT INC	0.011%	74.760%
2073	GOLDEN RESORTS	0.011%	74.771%
2074	BID CORP LTD	0.011%	74.782%
2075	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.011%	74.792%
2076	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.011%	74.803%
2077	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.011%	74.814%
2078	EXPERIAN PLC	0.011%	74.825%
2079	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	74.836%
2080	VISA INC SR UNSECURED 12/25 3.15	0.011%	74.847%
2081	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	74.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.011%	74.868%
2083	WENDY S CO/THE COMMON STOCK USD.1	0.011%	74.879%
2084	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.011%	74.890%
2085	AGF MGMT LTD CL	0.011%	74.901%
2086	ING GROEP NV 0.	0.011%	74.911%
2087	ERICSSON LM SR UNSECURED 05/22 4.125	0.011%	74.922%
2088	SOUTH32 LTD	0.011%	74.933%
2089	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.011%	74.944%
2090	AETNA INC SR UNSECURED 11/24 3.5	0.011%	74.955%
2091	POPULAR INC COMMON STOCK USD.01	0.011%	74.965%
2092	ANTHEM INC	0.011%	74.976%
2093	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.011%	74.987%
2094	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.011%	74.998%
2095	TOTAL ENERGY SE	0.011%	75.009%
2096	CME GROUP INC SR UNSECURED 03/25 3	0.011%	75.019%
2097	BANK TOKYO-MIT	0.011%	75.030%
2098	AMEREN CORP SR UNSECURED 11/20 2.7	0.011%	75.041%
2099	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.011%	75.052%
2100	REDEFINE PROPER	0.011%	75.062%
2101	BAYER MOTOREN W	0.011%	75.073%
2102	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.011%	75.084%
2103	METRO WHOLESALE	0.011%	75.095%
2104	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.011%	75.105%
2105	A.P. MOLLER-MAE	0.011%	75.116%
2106	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.011%	75.127%
2107	UNI-PRESIDENT E	0.011%	75.138%
2108	AMERICA MOVIL S	0.011%	75.148%
2109	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.011%	75.159%
2110	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.011%	75.170%
2111	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.011%	75.180%
2112	HALYARD HEALTH INC COMMON STOCK USD.01	0.011%	75.191%
2113	DEUTSCHE BK AG	0.011%	75.202%
2114	PFIZER INC SR UNSECURED 12/26 3	0.011%	75.213%
2115	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.011%	75.223%
2116	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.011%	75.234%
2117	VARIAN MEDICAL	0.011%	75.245%
2118	CHORUS AVIATION	0.011%	75.255%
2119	AARON S INC COMMON STOCK USD.5	0.011%	75.266%
2120	DAVE & BUSTER'S	0.011%	75.277%
2121	EXELON CORP SR UNSECURED 04/26 3.4	0.011%	75.287%
2122	PANDORA A/S	0.011%	75.298%
2123	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.011%	75.309%
2124	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.011%	75.319%
2125	CITIGROUP INC SR UNSECURED 04/25 3.3	0.011%	75.330%
2126	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.011%	75.341%
2127	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.011%	75.351%
2128	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	75.362%
2129	INDITEX SA	0.011%	75.373%
2130	SUNTEC REIT	0.011%	75.383%
2131	J + J SNACK FOODS CORP COMMON STOCK	0.011%	75.394%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.011%	75.405%
2133	BHARAT FORGE LT	0.011%	75.415%
2134	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	75.426%
2135	SHIMAO PROPERTY	0.011%	75.437%
2136	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.011%	75.447%
2137	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.011%	75.458%
2138	SUNAC CHINA HLD	0.011%	75.469%
2139	MICROCHIP TECHN	0.011%	75.479%
2140	PPL CORPORATION	0.011%	75.490%
2141	OASIS PETROLEUM INC COMMON STOCK USD.01	0.011%	75.501%
2142	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.011%	75.511%
2143	ACUITY BRANDS INC COMMON STOCK USD.01	0.011%	75.522%
2144	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	75.533%
2145	PLASTIC OMNIUM	0.011%	75.543%
2146	PAYSAFE GROUP P	0.011%	75.554%
2147	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.011%	75.564%
2148	L BRANDS INC COMPANY GUAR 02/22 5.625	0.011%	75.575%
2149	VISTRA ENERGY CORP COMMON STOCK	0.011%	75.586%
2150	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.011%	75.596%
2151	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.011%	75.607%
2152	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.011%	75.617%
2153	PRA HEALTH SCIE	0.011%	75.628%
2154	UNITED URBAN IN	0.011%	75.639%
2155	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.011%	75.649%
2156	NORDSTROM INC	0.011%	75.660%
2157	RBC BEARINGS INC COMMON STOCK USD.01	0.011%	75.670%
2158	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.011%	75.681%
2159	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.011%	75.692%
2160	COMMONWEALTH BA	0.011%	75.702%
2161	ORACLE CORP SR UNSECURED 10/22 2.5	0.011%	75.713%
2162	CIT GROUP INC COMMON STOCK USD.01	0.011%	75.723%
2163	QUALCOMM INC SR UNSECURED 05/25 3.45	0.011%	75.734%
2164	JUPITER PLC	0.011%	75.744%
2165	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	75.755%
2166	VIACOM INC SR UNSECURED 04/24 3.875	0.011%	75.765%
2167	COLRUYT SA	0.011%	75.776%
2168	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.011%	75.787%
2169	STATOIL ASA COMPANY GUAR 01/23 2.45	0.011%	75.797%
2170	WATERS CORP	0.011%	75.808%
2171	TOPBUILD CORP COMMON STOCK	0.011%	75.818%
2172	HUSQVARNA AB -	0.011%	75.829%
2173	WATSCO INC COMMON STOCK USD.5	0.011%	75.839%
2174	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.011%	75.850%
2175	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	75.860%
2176	FIRST INDL REAL	0.010%	75.871%
2177	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	75.881%
2178	ULVAC INC.	0.010%	75.892%
2179	ASAHI BREWERIES	0.010%	75.902%
2180	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.010%	75.913%
2181	MILLICOM INTL C	0.010%	75.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	AVIGILON CORP C	0.010%	75.934%
2183	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.010%	75.944%
2184	SANTOS LIMITED	0.010%	75.954%
2185	ALLEGIANT TRAVE	0.010%	75.965%
2186	INVESTEC PLC	0.010%	75.975%
2187	STAR ENTERTAINM	0.010%	75.986%
2188	CAPITACOMMERCIA	0.010%	75.996%
2189	CLOSE BROS GROU	0.010%	76.007%
2190	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.010%	76.017%
2191	NATIONWIDE BLDG	0.010%	76.028%
2192	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.010%	76.038%
2193	THYSSEN KRUPP A	0.010%	76.048%
2194	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.010%	76.059%
2195	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	76.069%
2196	VOLKSWAGEN LEAS	0.010%	76.080%
2197	ACCOR	0.010%	76.090%
2198	PROXIMUS	0.010%	76.100%
2199	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.010%	76.111%
2200	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.010%	76.121%
2201	GAM HOLDING LTD	0.010%	76.132%
2202	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.010%	76.142%
2203	J FRONT RETAILI	0.010%	76.152%
2204	HINDALCO INDS	0.010%	76.163%
2205	RLJ LODGING TRUST REIT	0.010%	76.173%
2206	BOEING CO SR UNSECURED 03/25 2.5	0.010%	76.184%
2207	CHINA GAS HOLDI	0.010%	76.194%
2208	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	76.204%
2209	CVB FINANCIAL CORP COMMON STOCK	0.010%	76.215%
2210	NEW YORK TIMES	0.010%	76.225%
2211	TRELLEBORG AB	0.010%	76.235%
2212	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.010%	76.246%
2213	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	76.256%
2214	DONALDSON CO IN	0.010%	76.266%
2215	HASEKO CORP	0.010%	76.277%
2216	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.010%	76.287%
2217	PT BANK CENTRAL	0.010%	76.297%
2218	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.010%	76.308%
2219	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	76.318%
2220	WILLIAM DEMANT	0.010%	76.328%
2221	QEP RESOURCES INC COMMON STOCK USD.01	0.010%	76.339%
2222	PASON SYSTEMS I	0.010%	76.349%
2223	CONDUENT INC COMMON STOCK USD.01	0.010%	76.359%
2224	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	76.369%
2225	UBE INDUSTRIES	0.010%	76.380%
2226	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.010%	76.390%
2227	LOGMEIN INC COMMON STOCK USD.01	0.010%	76.400%
2228	FIRSTCASH INC COMMON STOCK USD.01	0.010%	76.411%
2229	SHOPRITE HLDGS	0.010%	76.421%
2230	KELLOGG CO 4% 1	0.010%	76.431%
2231	KAPSTONE PAPER	0.010%	76.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	CEZ AS	0.010%	76.452%
2233	ANIXTER INTL IN	0.010%	76.462%
2234	CRACKER BARREL	0.010%	76.472%
2235	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	76.483%
2236	TOYO SEIKAN KAI	0.010%	76.493%
2237	LINCOLN ELEC HL	0.010%	76.503%
2238	THK CO	0.010%	76.513%
2239	TRINSEO SA	0.010%	76.524%
2240	WIENERBERGER AG	0.010%	76.534%
2241	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.010%	76.544%
2242	VERINT SYSTEMS	0.010%	76.554%
2243	FERROVIAL SA	0.010%	76.565%
2244	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.010%	76.575%
2245	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.010%	76.585%
2246	TRITON INTERNAT	0.010%	76.595%
2247	CREW ENERGY INC	0.010%	76.605%
2248	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.010%	76.616%
2249	AXA-UAP	0.010%	76.626%
2250	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.010%	76.636%
2251	KB FINANCIAL GROUP INC ADR ADR	0.010%	76.646%
2252	JANUS HENDERSON	0.010%	76.656%
2253	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.010%	76.666%
2254	GRUBHUB INC COMMON STOCK USD.0001	0.010%	76.677%
2255	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	76.687%
2256	CALLON PETROLEUM CO COMMON STOCK USD.01	0.010%	76.697%
2257	GETINGE AB, B S	0.010%	76.707%
2258	BIOVERATIV INC COMMON STOCK USD.001	0.010%	76.717%
2259	TARGET CORP SR UNSECURED 04/26 2.5	0.010%	76.727%
2260	SABRE CORP COMMON STOCK USD.01	0.010%	76.738%
2261	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.010%	76.748%
2262	LITTELFUSE INC COMMON STOCK USD.01	0.010%	76.758%
2263	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	76.768%
2264	COMPAL ELECTRON	0.010%	76.778%
2265	ICADE	0.010%	76.788%
2266	Straumann AG	0.010%	76.798%
2267	NATIXIS	0.010%	76.809%
2268	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	76.819%
2269	FIRST MERCHANTS CORP COMMON STOCK	0.010%	76.829%
2270	WORLEYPARSONS	0.010%	76.839%
2271	DAINIPPON INK&C	0.010%	76.849%
2272	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	76.859%
2273	LG TELECOM LTD	0.010%	76.869%
2274	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.010%	76.879%
2275	ORIX CORP	0.010%	76.890%
2276	WPP PLC	0.010%	76.900%
2277	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	76.910%
2278	NIPPON YUSEN KK	0.010%	76.920%
2279	SINGAPORE TELEC	0.010%	76.930%
2280	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.010%	76.940%
2281	GLACIER BANCORP INC COMMON STOCK USD.01	0.010%	76.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	EVERCORE PARTNE	0.010%	76.960%
2283	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.010%	76.970%
2284	WABTEC CORP COMMON STOCK USD.01	0.010%	76.980%
2285	ESTEE LAUDER CO	0.010%	76.990%
2286	BCO BRADESCO SA	0.010%	77.000%
2287	SUMITOMO RUBBER	0.010%	77.010%
2288	CA INC 3.6% 01A	0.010%	77.020%
2289	TELENOR AS	0.010%	77.030%
2290	MITSUI OSK LINE	0.010%	77.040%
2291	CLEAN HARBOR IN	0.010%	77.050%
2292	CHURCH & DWIGHT	0.010%	77.060%
2293	PROASSURANCE CORP COMMON STOCK USD.01	0.010%	77.070%
2294	HAEMONETICS COR	0.010%	77.080%
2295	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.010%	77.090%
2296	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.010%	77.100%
2297	EQUITY COMMONWEALTH REIT USD.01	0.010%	77.110%
2298	ORIX JREIT INC	0.010%	77.120%
2299	DEUTSCHE TELEKO	0.010%	77.130%
2300	INVITATION HOMES INC REIT USD.01	0.010%	77.140%
2301	BARCLAYS PLC 1.	0.010%	77.150%
2302	GREAT WALL AUTO	0.010%	77.160%
2303	AES CORP/VA SR UNSECURED 07/21 7.375	0.010%	77.170%
2304	UPL LTD	0.010%	77.180%
2305	WANT WANT CHINA	0.010%	77.190%
2306	ALFA SA DE CV	0.010%	77.200%
2307	TRIMBLE INC COMMON STOCK	0.010%	77.210%
2308	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.010%	77.220%
2309	ENERSYS COMMON STOCK USD.01	0.010%	77.229%
2310	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.010%	77.239%
2311	TEVA PHARMACEUTICAL SP ADR ADR	0.010%	77.249%
2312	OP CORPORATE BA	0.010%	77.259%
2313	SUNSTONE HOTEL	0.010%	77.269%
2314	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.010%	77.279%
2315	CBS CORP COMPANY GUAR 01/27 2.9	0.010%	77.289%
2316	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.010%	77.299%
2317	ALACER GOLD COR	0.010%	77.308%
2318	AMER SPORTS OYJ	0.010%	77.318%
2319	SILGAN HLDGS	0.010%	77.328%
2320	MEGA FINANCIAL	0.010%	77.338%
2321	BAIDU INC SPON ADR ADR USD.00005	0.010%	77.348%
2322	INTL BUSINESS M	0.010%	77.358%
2323	COOPER TIRE&RUB	0.010%	77.367%
2324	SUMITOMO MITSUI	0.010%	77.377%
2325	CNPC (HONG KONG	0.010%	77.387%
2326	CBS CORP COMPANY GUAR 01/25 3.5	0.010%	77.397%
2327	MONSTER BEVERAGE CORP COMMON STOCK	0.010%	77.407%
2328	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.010%	77.416%
2329	ORPEA	0.010%	77.426%
2330	CHINA RESOURCES	0.010%	77.436%
2331	TRUSTMARK CORP COMMON STOCK	0.010%	77.446%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	IG GROUP HLDGS	0.010%	77.455%
2333	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.010%	77.465%
2334	FAMILYMART CO	0.010%	77.475%
2335	TAUBMAN CENTERS INC REIT USD.01	0.010%	77.485%
2336	APERAM SA	0.010%	77.494%
2337	ACCIONA SA	0.010%	77.504%
2338	ICU MEDICAL INC COMMON STOCK USD.1	0.010%	77.514%
2339	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.010%	77.524%
2340	SAIPEM SPA	0.010%	77.533%
2341	Dongbu Insuranc	0.010%	77.543%
2342	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.010%	77.553%
2343	SHAFTESBURY	0.010%	77.562%
2344	MINERAL RESOURC	0.010%	77.572%
2345	COUSINS PROPERTIES INC REIT USD1.0	0.010%	77.582%
2346	TARO PHARMACEUT	0.010%	77.592%
2347	PARAGON GROUP O	0.010%	77.601%
2348	DAIWAHOUSE RE	0.010%	77.611%
2349	CDW CORP/DE COMMON STOCK USD.01	0.010%	77.621%
2350	EHOSTAR CORP A COMMON STOCK USD.001	0.010%	77.630%
2351	LEGRAND SA	0.010%	77.640%
2352	ROGERS SUGAR IN	0.010%	77.650%
2353	RENASANT CORP COMMON STOCK USD5.0	0.010%	77.659%
2354	NGK INSULATORS	0.010%	77.669%
2355	SINCLAIR BROADC	0.010%	77.679%
2356	ASTRA INTERNATI	0.010%	77.688%
2357	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.010%	77.698%
2358	RLI CORP COMMON STOCK USD1.0	0.010%	77.708%
2359	GAP INC/THE SR UNSECURED 04/21 5.95	0.010%	77.717%
2360	RAIA DROGASIL S	0.010%	77.727%
2361	WALSIN TECHNOLO	0.010%	77.737%
2362	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	77.746%
2363	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.010%	77.756%
2364	DONGFENG MOTOR	0.010%	77.765%
2365	BALL CORP COMPANY GUAR 03/22 5	0.010%	77.775%
2366	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	77.785%
2367	BT GROUP PLC	0.010%	77.794%
2368	NINE DRAGONS PA	0.010%	77.804%
2369	COMPEQ MFG	0.010%	77.813%
2370	FERRO CORP	0.010%	77.823%
2371	NATIONAL GENERA	0.010%	77.833%
2372	VF CORP SR UNSECURED 09/21 3.5	0.010%	77.842%
2373	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.010%	77.852%
2374	SALESFORCE.COM	0.010%	77.861%
2375	YOKOHAMA RUBBER	0.010%	77.871%
2376	KAZAKHMYS PLC	0.010%	77.881%
2377	MERITAGE HOMES CORP COMMON STOCK USD.01	0.010%	77.890%
2378	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.010%	77.900%
2379	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.010%	77.909%
2380	SYMRISE AG	0.010%	77.919%
2381	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.010%	77.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.010%	77.938%
2383	EUROPEAN INVEST	0.010%	77.948%
2384	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.010%	77.957%
2385	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.010%	77.967%
2386	DENTSU INC.	0.010%	77.976%
2387	AUTOCANADA INC	0.010%	77.986%
2388	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.010%	77.995%
2389	BYD CO	0.010%	78.005%
2390	HAYS	0.010%	78.014%
2391	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.010%	78.024%
2392	GATX CORP	0.010%	78.033%
2393	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	78.043%
2394	HASBRO INC	0.009%	78.052%
2395	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	78.062%
2396	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.009%	78.071%
2397	MITSUBISHI UJF	0.009%	78.081%
2398	CENTRAL JAPAN R	0.009%	78.090%
2399	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.009%	78.099%
2400	PRICESMART INC	0.009%	78.109%
2401	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.009%	78.118%
2402	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.009%	78.128%
2403	RED HAT INC COMMON STOCK USD.0001	0.009%	78.137%
2404	SAMSUNG FIRE &	0.009%	78.147%
2405	ENSCO PLC CLASS	0.009%	78.156%
2406	FINMECCANICA SP	0.009%	78.166%
2407	B&M EUROPEAN VA	0.009%	78.175%
2408	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	78.184%
2409	ANGLOVAAL INDS	0.009%	78.194%
2410	YOKOGAWA ELECTR	0.009%	78.203%
2411	BANCO COMERCIAL	0.009%	78.213%
2412	TERNA RETE ELET	0.009%	78.222%
2413	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	78.232%
2414	INTL BANK FOR R	0.009%	78.241%
2415	SEABOARD CORP COMMON STOCK USD1.0	0.009%	78.250%
2416	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	78.260%
2417	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	78.269%
2418	HITACHI CONST M	0.009%	78.279%
2419	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.009%	78.288%
2420	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.009%	78.297%
2421	BOARDWALK REIT	0.009%	78.307%
2422	BRUKER CORP COMMON STOCK USD.01	0.009%	78.316%
2423	FINISAR CORPORATION COMMON STOCK USD.001	0.009%	78.325%
2424	GUYANA GOLDFIEL	0.009%	78.335%
2425	CAMBREX CORP COMMON STOCK USD.1	0.009%	78.344%
2426	GERRESHEIMER GR	0.009%	78.354%
2427	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.009%	78.363%
2428	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.009%	78.372%
2429	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.009%	78.382%
2430	EMPRESA BRASILE	0.009%	78.391%
2431	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	78.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	78.410%
2433	AETNA INC 4.125	0.009%	78.419%
2434	GERDAU SA SIDER	0.009%	78.428%
2435	FIRST FINANCIAL	0.009%	78.438%
2436	AMGEN INC SR UNSECURED 11/21 3.875	0.009%	78.447%
2437	CANACCORD FINAN	0.009%	78.456%
2438	JTEKT CORP.	0.009%	78.466%
2439	WR BERKLEY CORP	0.009%	78.475%
2440	SUMITOMO METAL	0.009%	78.484%
2441	PACIFIC GAS & E	0.009%	78.493%
2442	MATTEL INC COMMON STOCK USD1.0	0.009%	78.503%
2443	SAMSONITE INTL	0.009%	78.512%
2444	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	78.521%
2445	GLOBUS MEDICAL	0.009%	78.531%
2446	ARCH COAL INC A COMMON STOCK USD.01	0.009%	78.540%
2447	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.009%	78.549%
2448	ROYAL UNIBREW A	0.009%	78.558%
2449	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.009%	78.568%
2450	WACKER CHEMIE A	0.009%	78.577%
2451	ADVANCE RESIDEN	0.009%	78.586%
2452	ENTERGY CORP	0.009%	78.595%
2453	FUJIKURA	0.009%	78.605%
2454	EBAY INC SR UNSECURED 03/22 3.8	0.009%	78.614%
2455	ATLAS COPCO AB-	0.009%	78.623%
2456	LEND LEASE CORP	0.009%	78.632%
2457	ASPEN PHARMACAR	0.009%	78.641%
2458	SM ENERGY CO COMMON STOCK USD.01	0.009%	78.651%
2459	CAPITAMALL TRUS	0.009%	78.660%
2460	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	78.669%
2461	GRANITE CONST	0.009%	78.678%
2462	ALLREAL HOLDING	0.009%	78.688%
2463	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	78.697%
2464	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.009%	78.706%
2465	MAJOR DRILLING	0.009%	78.715%
2466	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.009%	78.724%
2467	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.009%	78.733%
2468	CANACOL ENERGY	0.009%	78.743%
2469	AXEL SPRINGER A	0.009%	78.752%
2470	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	78.761%
2471	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.009%	78.770%
2472	NOKIA OYJ SR UNSECURED 06/22 3.375	0.009%	78.779%
2473	SALZGITTER AG	0.009%	78.788%
2474	GPO TELEVISA	0.009%	78.797%
2475	CITIC LTD	0.009%	78.807%
2476	THE FOSCHINI GR	0.009%	78.816%
2477	MDC HOLDINGS INC COMMON STOCK USD.01	0.009%	78.825%
2478	HANG LUNG DEVEL	0.009%	78.834%
2479	AMEREN CORP	0.009%	78.843%
2480	TULLETT PREBON	0.009%	78.852%
2481	GEMALTO NV	0.009%	78.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	ENERGEN CORP COMMON STOCK USD.01	0.009%	78.870%
2483	GRUPO AEROPORTU	0.009%	78.879%
2484	NETAPP INC SR UNSECURED 06/21 3.375	0.009%	78.889%
2485	SOTHEBY S COMMON STOCK USD.01	0.009%	78.898%
2486	HOWDEN JOINERY	0.009%	78.907%
2487	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.009%	78.916%
2488	CAPSTONE MINING	0.009%	78.925%
2489	VIACOM INC SR UNSECURED 12/21 3.875	0.009%	78.934%
2490	CBS CORP COMPANY GUAR 03/22 3.375	0.009%	78.943%
2491	ROPER TECHNOLOG	0.009%	78.952%
2492	AUTODESK INC SR UNSECURED 06/20 3.125	0.009%	78.961%
2493	CREDICORP	0.009%	78.970%
2494	HYUNDAI MARINE&	0.009%	78.979%
2495	LIFEPOINT HOSPI	0.009%	78.988%
2496	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.009%	78.997%
2497	WALKER + DUNLOP INC COMMON STOCK	0.009%	79.006%
2498	CHINA GOLD INTL	0.009%	79.015%
2499	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.009%	79.024%
2500	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.009%	79.034%
2501	TRIBUNE MEDIA C	0.009%	79.043%
2502	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.009%	79.052%
2503	SEMPRA ENERGY	0.009%	79.061%
2504	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.009%	79.070%
2505	KOSMOS ENERGY L	0.009%	79.079%
2506	MEXICHEM SAB DE	0.009%	79.088%
2507	FORTUNA SILVER MINES INC COMMON STOCK	0.009%	79.097%
2508	ANIXTER INC COMPANY GUAR 10/21 5.125	0.009%	79.106%
2509	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.009%	79.115%
2510	MORGAN STANLEY	0.009%	79.124%
2511	GREIF INC CL A COMMON STOCK	0.009%	79.133%
2512	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	79.142%
2513	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.009%	79.151%
2514	UNUM GROUP SR UNSECURED 05/21 3	0.009%	79.160%
2515	KBR INC COMMON STOCK USD.001	0.009%	79.169%
2516	US BANCORP SR UNSECURED 01/22 2.625	0.009%	79.178%
2517	VEOLIA ENVIRONM	0.009%	79.187%
2518	PAYCHEX INC	0.009%	79.196%
2519	SOJITZ CORP COM	0.009%	79.205%
2520	PNC BANK NA SR UNSECURED 07/20 2.6	0.009%	79.214%
2521	CJ CHEILJEDANG	0.009%	79.223%
2522	LEGG MASON INC SR UNSECURED 07/19 2.7	0.009%	79.232%
2523	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.009%	79.241%
2524	CABLE ONE INC COMMON STOCK USD.01	0.009%	79.250%
2525	LOOMIS AB	0.009%	79.259%
2526	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.009%	79.268%
2527	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.009%	79.276%
2528	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.009%	79.285%
2529	BAE SYSTEMS HLD	0.009%	79.294%
2530	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.009%	79.303%
2531	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	79.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.009%	79.321%
2533	JOHN DEERE CAPI	0.009%	79.330%
2534	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.009%	79.339%
2535	CITIGROUP INC SR UNSECURED 03/21 2.7	0.009%	79.348%
2536	BUFFALO WILD WINGS INC COMMON STOCK	0.009%	79.357%
2537	TRUWORTHS INTER	0.009%	79.366%
2538	KASIKORNBANK PL	0.009%	79.375%
2539	BANNER CORPORATION COMMON STOCK USD.01	0.009%	79.384%
2540	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	79.393%
2541	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.009%	79.402%
2542	BODYCOTE PLC	0.009%	79.411%
2543	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.009%	79.420%
2544	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.009%	79.429%
2545	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.009%	79.438%
2546	US BANCORP SR UNSECURED 01/21 2.35	0.009%	79.447%
2547	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.009%	79.456%
2548	GPE EUROTUNNEL	0.009%	79.465%
2549	PICC PROPERTY &	0.009%	79.474%
2550	COMERICA BANK SR UNSECURED 06/20 2.5	0.009%	79.483%
2551	SANTANDER HLDG	0.009%	79.491%
2552	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.009%	79.500%
2553	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.009%	79.509%
2554	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.009%	79.518%
2555	WALT DISNEY CO	0.009%	79.527%
2556	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.009%	79.536%
2557	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.009%	79.545%
2558	CITIGROUP INC	0.009%	79.554%
2559	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.009%	79.563%
2560	JBG SMITH PROPERTIES REIT USD.01	0.009%	79.572%
2561	QUALCOMM INC SR UNSECURED 05/22 3	0.009%	79.581%
2562	SUNOPTA INC COMMON STOCK	0.009%	79.590%
2563	HARLEY DAVIDSON	0.009%	79.599%
2564	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.009%	79.607%
2565	AT+T INC SR UNSECURED 06/20 2.45	0.009%	79.616%
2566	ELECTROLUX AB-S	0.009%	79.625%
2567	PEGATRON CORP	0.009%	79.634%
2568	GUANGZHOU R&F P	0.009%	79.643%
2569	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	79.652%
2570	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.009%	79.661%
2571	CHEMED CORP COMMON STOCK USD1.0	0.009%	79.670%
2572	JUNGHEINRICH -	0.009%	79.679%
2573	WARTSILA OYJ AB	0.009%	79.688%
2574	INDOFOODS SUKSE	0.009%	79.696%
2575	CONSTELLATION B	0.009%	79.705%
2576	ROHM CO	0.009%	79.714%
2577	ALTIUS MINERALS	0.009%	79.723%
2578	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.009%	79.732%
2579	HORIZON PHARMA	0.009%	79.741%
2580	ROTORK PLC	0.009%	79.750%
2581	HANKOOK TIRE CO	0.009%	79.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	SURGE ENERGY IN	0.009%	79.767%
2583	MSCI INC	0.009%	79.776%
2584	COCA-COLA EUROP	0.009%	79.785%
2585	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.009%	79.794%
2586	OWENS-ILLINOIS	0.009%	79.803%
2587	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.009%	79.812%
2588	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.009%	79.820%
2589	WHEELOCK & COMP	0.009%	79.829%
2590	TOPDANMARK A/S	0.009%	79.838%
2591	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.009%	79.847%
2592	EMC CORP(MASS)	0.009%	79.856%
2593	NOMURA REAL EST	0.009%	79.865%
2594	MARUTI SUZUKI	0.009%	79.873%
2595	ITRON INC	0.009%	79.882%
2596	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.009%	79.891%
2597	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.009%	79.900%
2598	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.009%	79.909%
2599	BP CAPITAL MARK	0.009%	79.918%
2600	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.009%	79.926%
2601	INTL FLAVORS&FR	0.009%	79.935%
2602	LI & FUNG LIMIT	0.009%	79.944%
2603	BANCO SANTANDER SA SPON ADR ADR	0.009%	79.953%
2604	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	79.962%
2605	HOMESERVE PLC	0.009%	79.970%
2606	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.009%	79.979%
2607	BILLERUD AB	0.009%	79.988%
2608	EDENRED	0.009%	79.997%
2609	TJX COS INC SR UNSECURED 06/21 2.75	0.009%	80.006%
2610	ROCKWOOL INTL	0.009%	80.015%
2611	GRAHAM HOLDINGS	0.009%	80.023%
2612	NVIDIA CORP	0.009%	80.032%
2613	EASTGROUP PROPERTIES INC REIT	0.009%	80.041%
2614	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.009%	80.050%
2615	NEXANS	0.009%	80.058%
2616	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.009%	80.067%
2617	UNIPOLSAI SPA	0.009%	80.076%
2618	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	80.085%
2619	COGNEX CORP	0.009%	80.094%
2620	AURIZON HOLDING	0.009%	80.102%
2621	TGS NOPEC GEOPH	0.009%	80.111%
2622	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	80.120%
2623	GROUP 1 AUTO	0.009%	80.129%
2624	SABRA HEALTH CARE REIT INC REIT USD.01	0.009%	80.137%
2625	EBARA CORP	0.009%	80.146%
2626	PARAMOUNT GROUP INC REIT USD.01	0.009%	80.155%
2627	EVONIK INDUSTRI	0.009%	80.164%
2628	KOBE STEEL	0.009%	80.172%
2629	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.009%	80.181%
2630	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	80.190%
2631	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.009%	80.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	80.207%
2633	CONCORDIA FINAN	0.009%	80.216%
2634	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.009%	80.225%
2635	UNIPOL GRUPPO F	0.009%	80.234%
2636	RED ELECTRICA C	0.009%	80.242%
2637	PLAINS ALL AMER	0.009%	80.251%
2638	WAJAX CORP	0.009%	80.260%
2639	LG CORP	0.009%	80.269%
2640	KB HOME COMMON STOCK USD1.0	0.009%	80.277%
2641	ARISTOCRAT LEIS	0.009%	80.286%
2642	TENNECO AUTOMOT	0.009%	80.295%
2643	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.009%	80.303%
2644	CEMEX SA	0.009%	80.312%
2645	SEAGATE TECHNOL	0.009%	80.321%
2646	SEMGROUP CORP CLASS A COMMON STOCK	0.009%	80.330%
2647	EMPIRE STATE RE	0.009%	80.338%
2648	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	80.347%
2649	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.009%	80.356%
2650	HANWHA CHEMICAL	0.009%	80.364%
2651	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.009%	80.373%
2652	DCC PLC	0.009%	80.382%
2653	EAGLE BANCORP INC COMMON STOCK USD.01	0.009%	80.390%
2654	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.009%	80.399%
2655	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.009%	80.408%
2656	CAMPBELL SOUP C	0.009%	80.416%
2657	KULICKE&SOFFA I	0.009%	80.425%
2658	BALCHEM CORP COMMON STOCK USD.0667	0.009%	80.434%
2659	PDC ENERGY INC COMMON STOCK USD.01	0.009%	80.442%
2660	SAAB AB	0.009%	80.451%
2661	INTL BUSINESS M	0.009%	80.460%
2662	LOTTE CHEMICAL	0.009%	80.468%
2663	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.009%	80.477%
2664	FBL FINANCIAL G	0.009%	80.486%
2665	CANFOR PULP PRO	0.009%	80.494%
2666	VALVOLINE INC COMMON STOCK USD.01	0.009%	80.503%
2667	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.009%	80.511%
2668	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.009%	80.520%
2669	PRYSMIAN SPA CO	0.009%	80.529%
2670	KGHM POLSKA MIE	0.009%	80.537%
2671	BK NED GEMEENTE	0.009%	80.546%
2672	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	80.554%
2673	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.009%	80.563%
2674	ASML HOLDING NV	0.009%	80.572%
2675	MATTEL INC SR UNSECURED 08/21 2.35	0.009%	80.580%
2676	SIENNA SENIOR L	0.009%	80.589%
2677	E.SUN FINANCIAL	0.009%	80.597%
2678	RESILIENT REIT	0.009%	80.606%
2679	PKO BANK POLSKI	0.009%	80.615%
2680	MITSUI FUDOSAN	0.009%	80.623%
2681	TASEKO MINES LT	0.009%	80.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	FIRSTGROUP	0.009%	80.640%
2683	ENGHOUSE SYSTEM	0.009%	80.649%
2684	LUKOIL PJSC - A	0.009%	80.658%
2685	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.009%	80.666%
2686	TIGER BRANDS	0.009%	80.675%
2687	NIPRO CORP	0.009%	80.683%
2688	NATIONAL EXPRES	0.009%	80.692%
2689	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.009%	80.700%
2690	HERC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.709%
2691	LEG IMMOBILIEN	0.009%	80.717%
2692	HUGO BOSS AG	0.009%	80.726%
2693	CASINO GUICH-PE	0.009%	80.734%
2694	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	80.743%
2695	CEMEX SA	0.009%	80.751%
2696	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.009%	80.760%
2697	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.009%	80.768%
2698	BRANDYWINE REAL	0.009%	80.777%
2699	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	80.785%
2700	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.008%	80.794%
2701	AUTOZONE INC COMMON STOCK USD.01	0.008%	80.802%
2702	OIL SEARCH LTD	0.008%	80.811%
2703	ATHENAHEALTH IN	0.008%	80.819%
2704	FOSUN INTERNATI	0.008%	80.828%
2705	FUJI ELECTRIC C	0.008%	80.836%
2706	MERCK KGAA	0.008%	80.845%
2707	CLICLS GROUP	0.008%	80.853%
2708	TRANSALTA RENEW	0.008%	80.862%
2709	SEVERN TRENT	0.008%	80.870%
2710	NRW BANK 0% 11N	0.008%	80.879%
2711	3M CO 0.375% 15	0.008%	80.887%
2712	ORIENT OVERSEAS	0.008%	80.896%
2713	BQE CANT VAUDOI	0.008%	80.904%
2714	HYUNDAI STEEL C	0.008%	80.913%
2715	NORSK HYDRO AS	0.008%	80.921%
2716	ANTA SPORTS PRO	0.008%	80.930%
2717	QIAGEN NV	0.008%	80.938%
2718	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	80.947%
2719	ACCTON	0.008%	80.955%
2720	GRUPA LOTOS S.A	0.008%	80.963%
2721	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.008%	80.972%
2722	E-MART CO. LTD.	0.008%	80.980%
2723	L BRANDS INC COMMON STOCK USD.5	0.008%	80.989%
2724	PLEXUS CORP COMMON STOCK USD.01	0.008%	80.997%
2725	MCDERMOTT INTL	0.008%	81.006%
2726	KOMMUNINVEST I	0.008%	81.014%
2727	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.008%	81.023%
2728	ACXIAM CORP COMMON STOCK USD.1	0.008%	81.031%
2729	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	81.039%
2730	MORI SEIKI CO	0.008%	81.048%
2731	HELEN OF TROY C	0.008%	81.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	CARPENTER TECHN	0.008%	81.065%
2733	CORNING INC SR UNSECURED 08/20 4.25	0.008%	81.073%
2734	CNH INDUSTRIAL	0.008%	81.081%
2735	ABERTIS INFRAES	0.008%	81.090%
2736	YARA INTERNATIO	0.008%	81.098%
2737	ASM INTL NV	0.008%	81.107%
2738	MORNINGSTAR INC COMMON STOCK	0.008%	81.115%
2739	EPAM SYSTEMS INC COMMON STOCK USD.001	0.008%	81.123%
2740	QUALICORP SA	0.008%	81.132%
2741	SANWA SHUTTER C	0.008%	81.140%
2742	SEIKO EPSON COR	0.008%	81.148%
2743	OCEANEERING INT	0.008%	81.157%
2744	NGK SPARK PLUG	0.008%	81.165%
2745	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	81.174%
2746	PEARSON	0.008%	81.182%
2747	GCL-POLY ENERGY	0.008%	81.190%
2748	ENERSIS SA	0.008%	81.199%
2749	RUBIS SCA	0.008%	81.207%
2750	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	81.215%
2751	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.008%	81.224%
2752	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	81.232%
2753	HYUNDAI ENG & C	0.008%	81.240%
2754	HRG GROUP INC COMMON STOCK USD.01	0.008%	81.249%
2755	BE SEMICONDUCTO	0.008%	81.257%
2756	EDF	0.008%	81.265%
2757	ROWAN COMPANIES	0.008%	81.274%
2758	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	81.282%
2759	TIVO CORP COMMON STOCK USD.001	0.008%	81.290%
2760	RESMED INC	0.008%	81.298%
2761	BCO DO BRASIL S	0.008%	81.307%
2762	BANK OF NOVA SC	0.008%	81.315%
2763	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.008%	81.323%
2764	OTP BANK PLC	0.008%	81.332%
2765	T MOBILE USA INC COMPANY GUAR 04/22 4	0.008%	81.340%
2766	SASOL	0.008%	81.348%
2767	SPARK NEW ZEA	0.008%	81.356%
2768	HEWLETT PACKARD	0.008%	81.365%
2769	MO OCH DOMSJO A	0.008%	81.373%
2770	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	81.381%
2771	SEMBCORP INDUST	0.008%	81.389%
2772	BADGER DAYLIGHT	0.008%	81.398%
2773	CARS.COM INC COMMON STOCK USD.01	0.008%	81.406%
2774	CHINA VANKE CO	0.008%	81.414%
2775	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	81.422%
2776	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	81.431%
2777	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	81.439%
2778	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	81.447%
2779	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	81.455%
2780	E L FINL CORP L	0.008%	81.464%
2781	TATA STEEL LIMI	0.008%	81.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	CENTAMIN PLC	0.008%	81.480%
2783	GLANBIA PLC	0.008%	81.488%
2784	TRICON CAPITAL	0.008%	81.496%
2785	LANDSTAR SYSTEM	0.008%	81.505%
2786	FRESH DEL MONTE	0.008%	81.513%
2787	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.008%	81.521%
2788	AIRCASTLE LTD	0.008%	81.529%
2789	T GARANTI BANKA	0.008%	81.537%
2790	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	81.546%
2791	WELLS FARGO & C	0.008%	81.554%
2792	MEDNAX INC	0.008%	81.562%
2793	IT HOLDINGS COR	0.008%	81.570%
2794	MASCO CORP	0.008%	81.578%
2795	MONDI LTD	0.008%	81.587%
2796	NOVO NORDISK A/S SPONS ADR ADR	0.008%	81.595%
2797	CALERES INC COMMON STOCK USD.01	0.008%	81.603%
2798	SHIN KONG FINL	0.008%	81.611%
2799	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	81.619%
2800	TAISHIN FINANCI	0.008%	81.628%
2801	TKH GROUP NV DU	0.008%	81.636%
2802	TOYOTA INDUSTRI	0.008%	81.644%
2803	SAPPORO BREWERI	0.008%	81.652%
2804	TELETECH HOLDIN	0.008%	81.660%
2805	F5 NETWORKS INC COMMON STOCK	0.008%	81.668%
2806	GE CAPITAL EURO	0.008%	81.676%
2807	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.008%	81.685%
2808	PGE POLSKA GRUP	0.008%	81.693%
2809	MALAYAN BKG BHD	0.008%	81.701%
2810	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	81.709%
2811	SWIRE PACIFIC	0.008%	81.717%
2812	TAISEI CORP	0.008%	81.725%
2813	MERCURY GENERAL	0.008%	81.733%
2814	WPP PLC SPONSORED ADR ADR	0.008%	81.742%
2815	CMS ENERGY CORP	0.008%	81.750%
2816	MONRO INC COMMON STOCK USD.01	0.008%	81.758%
2817	NIPPON MEAT PAC	0.008%	81.766%
2818	INNOGY SE	0.008%	81.774%
2819	NIKON CORP	0.008%	81.782%
2820	SMITH AND NEPHE	0.008%	81.790%
2821	ILLUMINA INC	0.008%	81.798%
2822	VICTREX PLC	0.008%	81.807%
2823	ARYZTA AG	0.008%	81.815%
2824	METCASH LTD	0.008%	81.823%
2825	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.008%	81.831%
2826	BEIJING ENTERPR	0.008%	81.839%
2827	AGGREKO PLC	0.008%	81.847%
2828	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.008%	81.855%
2829	ASPEN INSURANCE	0.008%	81.863%
2830	YAMATO HOLDINGS	0.008%	81.871%
2831	KERRY PROPRTIE	0.008%	81.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	VONAGE HLDGS CO	0.008%	81.887%
2833	WHARF REAL ESTA	0.008%	81.896%
2834	AKORN INC COMMON STOCK	0.008%	81.904%
2835	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.008%	81.912%
2836	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.008%	81.920%
2837	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.008%	81.928%
2838	BROWN-FORMAN CO	0.008%	81.936%
2839	DILLARD DEPT ST	0.008%	81.944%
2840	ESTACIO PARTICI	0.008%	81.952%
2841	DAINIPPON SCREE	0.008%	81.960%
2842	OUTOKUMPU OY	0.008%	81.968%
2843	BK OF KYOTO	0.008%	81.976%
2844	MEDIATEK INC	0.008%	81.984%
2845	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	81.992%
2846	JAPAN PRIME REA	0.008%	82.000%
2847	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	82.008%
2848	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.008%	82.016%
2849	SAP SE SPONSORED ADR ADR	0.008%	82.025%
2850	BLOCK(H&R)INC	0.008%	82.033%
2851	LAMAR ADVERTISING CO A REIT USD.001	0.008%	82.041%
2852	UNIVAR INC COMMON STOCK USD.01	0.008%	82.049%
2853	CARGOTEC CORP-B	0.008%	82.057%
2854	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.008%	82.065%
2855	ADANI PORT & SE	0.008%	82.073%
2856	BONAVISTA ENERGI	0.008%	82.081%
2857	HENDERSON LAND	0.008%	82.089%
2858	WOORI BANK	0.008%	82.097%
2859	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.008%	82.105%
2860	CHINA STEEL	0.008%	82.113%
2861	YAGEO CORP	0.008%	82.121%
2862	MEDIASET	0.008%	82.129%
2863	BAT INTL FINANC	0.008%	82.137%
2864	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.008%	82.145%
2865	DKSH HOLDING LT	0.008%	82.153%
2866	WEATHERFORD INT	0.008%	82.161%
2867	WESTERN POWER W	0.008%	82.169%
2868	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.008%	82.177%
2869	SHISEIDO CO	0.008%	82.185%
2870	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.008%	82.193%
2871	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.008%	82.200%
2872	AIR WATER INC.	0.008%	82.208%
2873	KYOCERA CORP SPONS ADR ADR	0.008%	82.216%
2874	WIN SEMICONDUCT	0.008%	82.224%
2875	SUZUKEN CO LTD	0.008%	82.232%
2876	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	82.240%
2877	NAVER CORP	0.008%	82.248%
2878	FIRST FINANCIAL BANCORP COMMON STOCK	0.008%	82.256%
2879	MUELLER INDS IN	0.008%	82.264%
2880	LIFE HEALTHCARE	0.008%	82.272%
2881	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	82.280%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	STEPAN CO COMMON STOCK USD1.0	0.008%	82.288%
2883	HERMES INTL	0.008%	82.296%
2884	ONTEX GROUP NV	0.008%	82.304%
2885	FORMOSA CHEMICA	0.008%	82.311%
2886	PUBLICIS GROUPE	0.008%	82.319%
2887	SUZANO PAPEL E	0.008%	82.327%
2888	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	82.335%
2889	EXLSERVICE HLDG	0.008%	82.343%
2890	SEI INVESTMENT	0.008%	82.351%
2891	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	82.359%
2892	CREDIT SAISON C	0.008%	82.367%
2893	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	82.374%
2894	LARSEN & TOUBRO	0.008%	82.382%
2895	SANKYU INC	0.008%	82.390%
2896	PIEDMONT OFFICE	0.008%	82.398%
2897	OFFICE DEPOT IN	0.008%	82.406%
2898	KELLOGG CO	0.008%	82.414%
2899	MORGAN STANLEY	0.008%	82.422%
2900	LUCARA DIAMOND	0.008%	82.429%
2901	STERICYCLE INC COMMON STOCK USD.01	0.008%	82.437%
2902	PATRICK INDUSTRIES INC COMMON STOCK	0.008%	82.445%
2903	ARGO GROUP INTE	0.008%	82.453%
2904	HANWHA CORP	0.008%	82.461%
2905	NOK CORP	0.008%	82.468%
2906	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.008%	82.476%
2907	LA Z BOY INC COMMON STOCK USD1.0	0.008%	82.484%
2908	QUANTA COMPUTER	0.008%	82.492%
2909	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	82.500%
2910	MYRIAD GENETICS	0.008%	82.508%
2911	FILA KOREA LTD	0.008%	82.515%
2912	CHINA HUARONG A	0.008%	82.523%
2913	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.008%	82.531%
2914	CAPITEC BANK HL	0.008%	82.539%
2915	HUTCHISON PORT	0.008%	82.547%
2916	WOOLWORTHS LTD	0.008%	82.554%
2917	TAKASHIMAYA CO	0.008%	82.562%
2918	ORORA LTD	0.008%	82.570%
2919	ALUMINA LTD	0.008%	82.578%
2920	KONE OYJ	0.008%	82.585%
2921	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	82.593%
2922	KINAXIS INC	0.008%	82.601%
2923	UNITED UTILITIE	0.008%	82.609%
2924	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.008%	82.616%
2925	DEXIA CREDIT LO	0.008%	82.624%
2926	CHAILEASE HOLDI	0.008%	82.632%
2927	HEXAGON AB	0.008%	82.640%
2928	PLAYTECH	0.008%	82.647%
2929	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	82.655%
2930	Samsung Life In	0.008%	82.663%
2931	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.008%	82.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	NELNET INC CL A COMMON STOCK USD.01	0.008%	82.678%
2933	KANEKA CORP	0.008%	82.686%
2934	SPAR GROUP LIMI	0.008%	82.694%
2935	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	82.701%
2936	BOVIS HOMES GRO	0.008%	82.709%
2937	CHEMOURS CO/THE COMMON STOCK	0.008%	82.717%
2938	RECRUIT HOLDING	0.008%	82.725%
2939	PEBBLEBROOK HOT	0.008%	82.732%
2940	BRADY(WH)	0.008%	82.740%
2941	VAIL RESORTS	0.008%	82.748%
2942	ZEON CO	0.008%	82.755%
2943	BANK OF COMMUNI	0.008%	82.763%
2944	NTN CORPORATION	0.008%	82.771%
2945	VECTREN CORP COMMON STOCK	0.008%	82.778%
2946	AMBEV SA	0.008%	82.786%
2947	SCHRODERS PLC	0.008%	82.794%
2948	CIMB GROUP HOLD	0.008%	82.801%
2949	ATHABASCA OIL C	0.008%	82.809%
2950	A2A SPA	0.008%	82.817%
2951	AAR CORP	0.008%	82.824%
2952	CIT GROUP INC SR UNSECURED 05/20 5.375	0.008%	82.832%
2953	CLEANAWAY WASTE	0.008%	82.840%
2954	COSMO ENERGY HO	0.008%	82.847%
2955	LOGITECH INTERN	0.008%	82.855%
2956	VALLOUREC SA	0.008%	82.862%
2957	TOTO	0.008%	82.870%
2958	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.008%	82.878%
2959	AJINOMOTO CO IN	0.008%	82.885%
2960	IDEA CELLULAR L	0.008%	82.893%
2961	KRATON CORP COMMON STOCK USD.01	0.008%	82.901%
2962	KURITA WATER IN	0.008%	82.908%
2963	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	82.916%
2964	TOWNE BANK COMMON STOCK USD1.667	0.008%	82.923%
2965	FLS INDUSTRIES	0.008%	82.931%
2966	WPG HOLDINGS	0.008%	82.939%
2967	KROGER CO SR UNSECURED 01/21 3.3	0.008%	82.946%
2968	CAIRN ENERGY PL	0.008%	82.954%
2969	CAL MAINE FOODS INC COMMON STOCK USD.01	0.008%	82.961%
2970	SPX FLOW INC COMMON STOCK USD.01	0.008%	82.969%
2971	HELLA KGAA HUEC	0.008%	82.977%
2972	GLP J-REIT	0.008%	82.984%
2973	SIMS GROUP LTD	0.008%	82.992%
2974	TECHTRONIC INDU	0.008%	82.999%
2975	JAPAN HOTEL REI	0.008%	83.007%
2976	BUNZL PLC	0.008%	83.014%
2977	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	83.022%
2978	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	83.029%
2979	HNI CORP	0.008%	83.037%
2980	INFOSYS LTD SP ADR ADR	0.008%	83.044%
2981	SHERRITT INTERN	0.008%	83.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	LG HOUSEHOLD HE	0.008%	83.060%
2983	HERA	0.008%	83.067%
2984	MSA SAFETY INC COMMON STOCK	0.008%	83.075%
2985	WESBANCO INC COMMON STOCK USD2.0833	0.008%	83.082%
2986	KOREA INVESTMEN	0.008%	83.090%
2987	AMERIS BANCORP COMMON STOCK USD1.0	0.008%	83.097%
2988	NISSHINBO IND I	0.008%	83.105%
2989	GREAT PORTLAND	0.008%	83.112%
2990	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.008%	83.120%
2991	HYUNDAI ROBOTIC	0.008%	83.127%
2992	ALLIANT ENERGY	0.008%	83.135%
2993	BURLINGTON STORES INC COMMON STOCK USD.0001	0.008%	83.142%
2994	SABINA SILVER C	0.008%	83.150%
2995	KAWASAKI KISEN	0.008%	83.157%
2996	NIPPON ELEC GLA	0.007%	83.165%
2997	DAICEL CHEM IND	0.007%	83.172%
2998	DRIL QUIP INC	0.007%	83.180%
2999	SAMSUNG HEAVY	0.007%	83.187%
3000	ASTRAZENECA	0.007%	83.195%
3001	BOLLORE	0.007%	83.202%
3002	NORTHVIEW APART	0.007%	83.210%
3003	TINGYI(CAYMAN I	0.007%	83.217%
3004	SGS SA-REG COMM	0.007%	83.225%
3005	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.007%	83.232%
3006	SRC ENERGY INC COMMON STOCK USD.001	0.007%	83.240%
3007	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	83.247%
3008	SKANSKA AB	0.007%	83.254%
3009	ALLETE INC	0.007%	83.262%
3010	LONDON STOCK EX	0.007%	83.269%
3011	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	83.277%
3012	TRYGVESTA AS	0.007%	83.284%
3013	CENTERPOINT ENE	0.007%	83.292%
3014	WAL-MART DE MEX	0.007%	83.299%
3015	SLEEP COUNTRY C	0.007%	83.306%
3016	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	83.314%
3017	FUKUOKA FINANCI	0.007%	83.321%
3018	RENISHAW	0.007%	83.329%
3019	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.007%	83.336%
3020	CITIZEN WATCH C	0.007%	83.344%
3021	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.007%	83.351%
3022	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	83.358%
3023	SINO-OCEAN LAND	0.007%	83.366%
3024	KLONDEX MINES L	0.007%	83.373%
3025	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	83.381%
3026	SEEK LTD.	0.007%	83.388%
3027	DAITO TRUST CON	0.007%	83.395%
3028	NORDSON CORP COMMON STOCK	0.007%	83.403%
3029	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.007%	83.410%
3030	TOKYO TATEMONO	0.007%	83.418%
3031	NEXT PLC	0.007%	83.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	CUBIC CORP COMMON STOCK	0.007%	83.432%
3033	TATA GLOBAL	0.007%	83.440%
3034	AMBU A/S	0.007%	83.447%
3035	OZ MINERALS LTD	0.007%	83.455%
3036	GUESS? INC COMMON STOCK USD.01	0.007%	83.462%
3037	JINDAL STEEL &	0.007%	83.469%
3038	DISH NETWORK	0.007%	83.477%
3039	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.007%	83.484%
3040	TECH MAHINDRA L	0.007%	83.491%
3041	GEN COMMUNICATI	0.007%	83.499%
3042	EXTENDICARE INC	0.007%	83.506%
3043	TESSENDERLO CHE	0.007%	83.513%
3044	CIA BRASILEIRA	0.007%	83.521%
3045	NABTESCO CORP	0.007%	83.528%
3046	ENDESA S.A.	0.007%	83.536%
3047	GILDEMEISTER AG	0.007%	83.543%
3048	NIPPON EXPRESS	0.007%	83.550%
3049	LLOYD THOMPSON	0.007%	83.558%
3050	UNIQA INSURANCE	0.007%	83.565%
3051	MAHINDRA &MAHIN	0.007%	83.572%
3052	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	83.580%
3053	GARTNER GROUP I	0.007%	83.587%
3054	UBM PLC	0.007%	83.594%
3055	EUROFINS SCIENT	0.007%	83.602%
3056	VOLVO AB	0.007%	83.609%
3057	UGI CORP COMMON STOCK	0.007%	83.616%
3058	VALIANT HOLDING	0.007%	83.624%
3059	CHINA MEDICAL S	0.007%	83.631%
3060	STATE BK OF IND	0.007%	83.638%
3061	XEROX CORP 2.75	0.007%	83.645%
3062	AXALTA COATING	0.007%	83.653%
3063	AGT FOOD AND IN	0.007%	83.660%
3064	CHINA EVERBRIGH	0.007%	83.667%
3065	SUMITOMO OSAKA	0.007%	83.675%
3066	METHODE ELEC IN	0.007%	83.682%
3067	VAREX IMAGING CORP COMMON STOCK USD.01	0.007%	83.689%
3068	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	83.697%
3069	BEIJING ENT WAT	0.007%	83.704%
3070	COCHLEAR LTD	0.007%	83.711%
3071	DYNEGY INC COMMON STOCK USD.01	0.007%	83.718%
3072	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.726%
3073	HERBALIFE LTD COMMON STOCK USD.002	0.007%	83.733%
3074	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	83.740%
3075	RICOH CO	0.007%	83.747%
3076	GRIFOLS SA	0.007%	83.755%
3077	TRITAX BIG BOX	0.007%	83.762%
3078	TOKAI CARBON CO	0.007%	83.769%
3079	SWISS PRIME SIT	0.007%	83.776%
3080	ENVISION HEALTHCARE CORP COMMON STOCK	0.007%	83.784%
3081	KYUDENKO CORP	0.007%	83.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	NIDEC CORPORATI	0.007%	83.798%
3083	LEOPALACE 21	0.007%	83.805%
3084	TRIUMPH GROUP I	0.007%	83.813%
3085	GREENE KING	0.007%	83.820%
3086	COFINIMMO	0.007%	83.827%
3087	CEMBRA MONEY BA	0.007%	83.834%
3088	NAGASE & CO	0.007%	83.842%
3089	LANDING INTL DE	0.007%	83.849%
3090	INTEGRATED DEVI	0.007%	83.856%
3091	LG CABLE &MCHY	0.007%	83.863%
3092	WIPRO	0.007%	83.870%
3093	ASSOCIATED BRIT	0.007%	83.878%
3094	COSCO PACIFIC	0.007%	83.885%
3095	YUE YUEN INDUST	0.007%	83.892%
3096	HFF INC CLASS A COMMON STOCK USD.01	0.007%	83.899%
3097	K'S HOLDINGS	0.007%	83.906%
3098	QISDA CORP	0.007%	83.914%
3099	Alten	0.007%	83.921%
3100	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	83.928%
3101	ADELAIDE BRIGHT	0.007%	83.935%
3102	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.007%	83.942%
3103	BPCE SA SR UNSECURED 02/21 2.65	0.007%	83.950%
3104	TRIPADVISOR INC COMMON STOCK USD.001	0.007%	83.957%
3105	BRAMBLES LIMITE	0.007%	83.964%
3106	MARUI CO	0.007%	83.971%
3107	DAI NIPPON PRIN	0.007%	83.978%
3108	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	83.986%
3109	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.007%	83.993%
3110	BUZZI UNICEM SP	0.007%	84.000%
3111	TIME INC COMMON STOCK USD.01	0.007%	84.007%
3112	WEICHAI POWER-H	0.007%	84.014%
3113	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	84.021%
3114	AG GROWTH INTER	0.007%	84.029%
3115	SOPRA	0.007%	84.036%
3116	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.007%	84.043%
3117	HANESBRANDS INC COMMON STOCK USD.01	0.007%	84.050%
3118	AVX CORP COMMON STOCK USD.01	0.007%	84.057%
3119	SHENZHOU INT GR	0.007%	84.064%
3120	AMS AG	0.007%	84.071%
3121	BIOMERIEUX	0.007%	84.079%
3122	AU OPTRONICS CO	0.007%	84.086%
3123	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	84.093%
3124	INMARSAT PLC	0.007%	84.100%
3125	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.007%	84.107%
3126	BONTERRA ENERGY	0.007%	84.114%
3127	BK MANDIRI	0.007%	84.121%
3128	WESTERN UNION CO COMMON STOCK USD.01	0.007%	84.128%
3129	CROMBIE REAL ES	0.007%	84.135%
3130	BEMIS CO INC	0.007%	84.142%
3131	ENN ENERGY HOLD	0.007%	84.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	LANCASTER COLON	0.007%	84.157%
3133	TOYODA GOSEI	0.007%	84.164%
3134	CHIBA BANK	0.007%	84.171%
3135	HENNES & MAURIT	0.007%	84.178%
3136	SUEDZUCKER AG	0.007%	84.185%
3137	N B T BANCORP INC COMMON STOCK USD.01	0.007%	84.192%
3138	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	84.199%
3139	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	84.206%
3140	HITACHI METALS	0.007%	84.213%
3141	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.220%
3142	CLP HOLDINGS	0.007%	84.227%
3143	OSI SYSTEMS INC	0.007%	84.234%
3144	LEE & MAN PAPER	0.007%	84.241%
3145	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.007%	84.248%
3146	GANNETT CO INC COMMON STOCK USD.01	0.007%	84.256%
3147	SECOM CO	0.007%	84.263%
3148	FRANSHION PROPE	0.007%	84.270%
3149	VIA VAREJO SA	0.007%	84.277%
3150	LITE-ON TECHNOL	0.007%	84.284%
3151	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.007%	84.291%
3152	ACI WORLDWIDE INC COMMON STOCK USD.005	0.007%	84.298%
3153	ESCORTS LTD	0.007%	84.305%
3154	MAEDA CORP	0.007%	84.312%
3155	VONTOBEL HLDGS	0.007%	84.319%
3156	KUMBA IRON ORE	0.007%	84.326%
3157	DSW INC CLASS A COMMON STOCK	0.007%	84.333%
3158	TRANSUNION COMMON STOCK USD.01	0.007%	84.340%
3159	ADARO ENERGY TB	0.007%	84.347%
3160	BNK FINANCIAL G	0.007%	84.354%
3161	CHEVRON CORP SR UNSECURED 05/21 2.1	0.007%	84.361%
3162	AMCOR LIMITED	0.007%	84.368%
3163	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.007%	84.375%
3164	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.007%	84.382%
3165	BENCHMARK ELECT	0.007%	84.389%
3166	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	84.396%
3167	VOPAK (KON)	0.007%	84.403%
3168	ABERCROMBIE & F	0.007%	84.410%
3169	LIC HOUSING FIN	0.007%	84.417%
3170	URBAN EDGE PROPERTIES REIT USD.01	0.007%	84.424%
3171	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	84.431%
3172	CHONGQING RURAL	0.007%	84.438%
3173	CSR LIMITED	0.007%	84.445%
3174	MUELLER WATER P	0.007%	84.452%
3175	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	84.459%
3176	EXXARO	0.007%	84.465%
3177	EASYJET	0.007%	84.472%
3178	NIPPON PAPER IN	0.007%	84.479%
3179	SAIA INC COMMON STOCK USD.001	0.007%	84.486%
3180	COMPUTER MODELL	0.007%	84.493%
3181	STOREBRAND ASA	0.007%	84.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	MERITZ SECURITI	0.007%	84.507%
3183	CALLAWAY GOLF C	0.007%	84.514%
3184	ALFA LAVAL AB	0.007%	84.521%
3185	NIFCO INC	0.007%	84.528%
3186	RADIAN GROUP	0.007%	84.535%
3187	STATOIL ASA SPON ADR ADR	0.007%	84.542%
3188	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.007%	84.549%
3189	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	84.556%
3190	MACRONIX INTERN	0.007%	84.563%
3191	BEIJING CAPITAL	0.007%	84.570%
3192	FORWARD AIR COR	0.007%	84.577%
3193	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.007%	84.584%
3194	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.007%	84.591%
3195	ARCBEST CORP COMMON STOCK USD.01	0.007%	84.597%
3196	DUERR AG	0.007%	84.604%
3197	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	84.611%
3198	INTU PROPERTIES	0.007%	84.618%
3199	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.007%	84.625%
3200	PERRIGO FIN UNL	0.007%	84.632%
3201	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.007%	84.639%
3202	REDROW	0.007%	84.646%
3203	NIBE INDUSTRIER	0.007%	84.653%
3204	COMFORT SYSTEMS	0.007%	84.659%
3205	SHARP CORP	0.007%	84.666%
3206	LEONS FURNITURE	0.007%	84.673%
3207	MTR CORP	0.007%	84.680%
3208	KINGBOARD LAMIN	0.007%	84.687%
3209	MASIMO CORP COMMON STOCK USD.001	0.007%	84.694%
3210	HOPEWELL HLDGS	0.007%	84.701%
3211	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	84.707%
3212	OAO GAZPROM-SPO	0.007%	84.714%
3213	TATA CONSULTANC	0.007%	84.721%
3214	MOBILE MINI INC COMMON STOCK USD.01	0.007%	84.728%
3215	MATSON INC COMMON STOCK	0.007%	84.735%
3216	YUANTA FINL HOL	0.007%	84.742%
3217	UNITE GROUP PLC	0.007%	84.748%
3218	KONECRANES O	0.007%	84.755%
3219	SINOPAC HLDG	0.007%	84.762%
3220	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	84.769%
3221	BELIMO HOLDING	0.007%	84.776%
3222	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	84.782%
3223	WACOAL CORP	0.007%	84.789%
3224	BUWOG AG	0.007%	84.796%
3225	RANGE RESOURCES CORP COMMON STOCK USD.01	0.007%	84.803%
3226	PUBLIC BNK-LOCA	0.007%	84.810%
3227	PLANTRONICS INC COMMON STOCK USD.01	0.007%	84.816%
3228	WADDELL & REED	0.007%	84.823%
3229	VESUVIUS PLC	0.007%	84.830%
3230	TAIYO YUDEN CO	0.007%	84.837%
3231	HYOSUNG CORP	0.007%	84.844%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	INTERFACE INC COMMON STOCK USD.1	0.007%	84.850%
3233	JAPAN STEEL WOR	0.007%	84.857%
3234	ACTIVIA PROPERT	0.007%	84.864%
3235	SECURITAS	0.007%	84.871%
3236	THOMAS COOK GRO	0.007%	84.877%
3237	GVC HOLDINGS PL	0.007%	84.884%
3238	MALLINCKRODT PL	0.007%	84.891%
3239	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	84.898%
3240	ASUSTEK COMPUTE	0.007%	84.904%
3241	CIFI HOLDINGS G	0.007%	84.911%
3242	AMER NATL INS	0.007%	84.918%
3243	EVOLUTION MININ	0.007%	84.925%
3244	FIRST BUSEY CORP COMMON STOCK USD.001	0.007%	84.932%
3245	NEWMARKET CORP COMMON STOCK	0.007%	84.938%
3246	NCR CORP	0.007%	84.945%
3247	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.007%	84.952%
3248	KENEDIX REALTY	0.007%	84.958%
3249	ALTRAN TECHNOLO	0.007%	84.965%
3250	SULZER AG	0.007%	84.972%
3251	NEX GROUP PLC	0.007%	84.979%
3252	HAIER ELECTRONI	0.007%	84.985%
3253	SUMITOMO FOREST	0.007%	84.992%
3254	HANNOVER RUECKV	0.007%	84.999%
3255	NIPPON KAYAKU C	0.007%	85.005%
3256	ACADIA REALTY TRUST REIT USD.001	0.007%	85.012%
3257	PENTA OCEAN CON	0.007%	85.019%
3258	ARGONAUT GOLD I	0.007%	85.025%
3259	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.007%	85.032%
3260	GS YUASA CORP	0.007%	85.039%
3261	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	85.045%
3262	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	85.052%
3263	TOYO TIRE & RUB	0.007%	85.059%
3264	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	85.066%
3265	TOKUYAMA CORP	0.007%	85.072%
3266	MEDICAL FACILIT	0.007%	85.079%
3267	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.007%	85.086%
3268	HERSHEY FOODS C	0.007%	85.092%
3269	GENTHERM INC COMMON STOCK	0.007%	85.099%
3270	WILMAR INTERL L	0.007%	85.106%
3271	GMS INC COMMON STOCK USD.01	0.007%	85.112%
3272	NOLATO AB	0.007%	85.119%
3273	BT GROUP PLC SPON ADR ADR	0.007%	85.125%
3274	KILLAM APART RE	0.007%	85.132%
3275	XINYI GLASS HOL	0.007%	85.139%
3276	BRITISH SKY BRO	0.007%	85.145%
3277	MORGAN STANLEY	0.007%	85.152%
3278	OTSUKA HLDGS CO	0.007%	85.159%
3279	FISHER & PAYKEL	0.007%	85.165%
3280	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.007%	85.172%
3281	WINBOND ELECTRO	0.007%	85.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	YAMAGUCHI FINAN	0.007%	85.185%
3283	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	85.192%
3284	Rural Electrifi	0.007%	85.198%
3285	PETRONET LNG LT	0.007%	85.205%
3286	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	85.211%
3287	SSP GROUP PLC	0.007%	85.218%
3288	VALENER INC	0.007%	85.225%
3289	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.007%	85.231%
3290	COM HEM HLDG AB	0.007%	85.238%
3291	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	85.244%
3292	JOHNSON ELECTRI	0.007%	85.251%
3293	USIMINAS USI SD	0.007%	85.258%
3294	China Mengniu D	0.007%	85.264%
3295	HENKEL KGAA-PRE	0.007%	85.271%
3296	STATE STREET CORP SR UNSECURED 05/21 1.95	0.007%	85.277%
3297	NUVASIVE INC COMMON STOCK USD.001	0.007%	85.284%
3298	WHIRLPOOL CORP	0.007%	85.290%
3299	NOF CORP	0.007%	85.297%
3300	NORDSTROM INC COMMON STOCK	0.007%	85.304%
3301	SILICON LABORAT	0.007%	85.310%
3302	DAIDO STEEL CO	0.007%	85.317%
3303	SCIENTIFIC GAME	0.007%	85.323%
3304	SEMTECH CORP	0.007%	85.330%
3305	BK OF EAST ASIA	0.007%	85.336%
3306	JAMES HARDIE IN	0.007%	85.343%
3307	LOWE S COS INC SR UNSECURED 09/25 3.375	0.007%	85.349%
3308	TRANSURBAN GROU	0.007%	85.356%
3309	BYD ELECTRONIC	0.007%	85.362%
3310	VERISIGN	0.007%	85.369%
3311	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.007%	85.375%
3312	BANCFIRST CORP	0.007%	85.382%
3313	STAMPS.COM INC COMMON STOCK USD.001	0.007%	85.388%
3314	ALEXANDER + BALDWIN INC REIT	0.007%	85.395%
3315	PRA GROUP INC COMMON STOCK USD.01	0.007%	85.402%
3316	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	85.408%
3317	IBIDEN CO	0.007%	85.415%
3318	CIPLA LTD	0.007%	85.421%
3319	AOYAMA TRADING	0.007%	85.428%
3320	NEDCOR LTD ZAR1	0.007%	85.434%
3321	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	85.441%
3322	ELEMENTIS (1998	0.006%	85.447%
3323	BOYD GAMING COR	0.006%	85.454%
3324	SIMCORP A/S	0.006%	85.460%
3325	SAGE GROUP PLC/	0.006%	85.467%
3326	TIETO CORP OYJ	0.006%	85.473%
3327	TALANX AG	0.006%	85.479%
3328	KAMIGUMI CO	0.006%	85.486%
3329	RUMO SA	0.006%	85.492%
3330	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	85.499%
3331	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	85.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	NAVISTAR INTL C	0.006%	85.512%
3333	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	85.518%
3334	CALGON CARBON C	0.006%	85.525%
3335	BILFINGER BERGE	0.006%	85.531%
3336	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	85.538%
3337	CEAT LTD	0.006%	85.544%
3338	PEABODY ENERGY CORP COMMON STOCK	0.006%	85.551%
3339	AENA SA	0.006%	85.557%
3340	WASHINGTON REIT REIT USD.01	0.006%	85.563%
3341	DOWA HOLDING CO	0.006%	85.570%
3342	DDR CORP REIT USD.1	0.006%	85.576%
3343	MEDIASET ESPANA	0.006%	85.583%
3344	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	85.589%
3345	INNOSPEC INC COMMON STOCK USD.01	0.006%	85.596%
3346	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	85.602%
3347	TOPPAN PRINTING	0.006%	85.608%
3348	CENTURY TOKYO	0.006%	85.615%
3349	FAST RETAILING	0.006%	85.621%
3350	CHART INDUSTRIE	0.006%	85.628%
3351	RICHTER GEDEON	0.006%	85.634%
3352	SUN ART RETAIL	0.006%	85.641%
3353	DASSAULT SYSTEM	0.006%	85.647%
3354	TRONOX LTD-CL A	0.006%	85.653%
3355	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	85.660%
3356	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.006%	85.666%
3357	MTY FOOD GROUP	0.006%	85.672%
3358	THIRD POINT REI	0.006%	85.679%
3359	DIODES INC COMMON STOCK USD.667	0.006%	85.685%
3360	MDU RES GROUP I	0.006%	85.692%
3361	THALES SA	0.006%	85.698%
3362	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	85.704%
3363	VALMET CORP	0.006%	85.711%
3364	ISETAN MITSUKOS	0.006%	85.717%
3365	PEAB AB	0.006%	85.724%
3366	ATMOS ENERGY CO	0.006%	85.730%
3367	FED SIGNAL CORP	0.006%	85.736%
3368	KAJIMA CORP	0.006%	85.743%
3369	KAISA GROUP HLD	0.006%	85.749%
3370	ASHIKAGA HOLDIN	0.006%	85.755%
3371	NETGEAR INC COMMON STOCK USD.001	0.006%	85.762%
3372	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	85.768%
3373	BNP PARIBAS SR UNSECURED 05/20 2.375	0.006%	85.774%
3374	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	85.781%
3375	CRANSWICK	0.006%	85.787%
3376	TS TECH CO.LTD	0.006%	85.793%
3377	IMCD GROUP NV	0.006%	85.800%
3378	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	85.806%
3379	ALSTRIA OFFICE	0.006%	85.812%
3380	SHINSEGAE DEPT	0.006%	85.819%
3381	HK & CHINA GAS	0.006%	85.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	IDACORP INC COMMON STOCK	0.006%	85.831%
3383	RIGHTMOVE GROUP	0.006%	85.838%
3384	SCHWEITZER-MAUD	0.006%	85.844%
3385	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.006%	85.850%
3386	SPROTT INC COMM	0.006%	85.857%
3387	HYPROP INVESTME	0.006%	85.863%
3388	TAIWAN UNION TE	0.006%	85.869%
3389	ZHONGSHENG GROU	0.006%	85.875%
3390	CHINA PETROLEUM	0.006%	85.882%
3391	RADIAN GROUP INC SR UNSECURED 03/21 7	0.006%	85.888%
3392	CORE-MARK HLDG	0.006%	85.894%
3393	HECLA MINING CO	0.006%	85.901%
3394	DUNDEE PRECIOUS	0.006%	85.907%
3395	HOYA CORP	0.006%	85.913%
3396	DRAX GROUP PLC	0.006%	85.919%
3397	PEARSON STK	0.006%	85.926%
3398	H&E EQUIPMENT S	0.006%	85.932%
3399	NEXTEER AUTOMOT	0.006%	85.938%
3400	SYMANTEC CORP	0.006%	85.945%
3401	ULTRAPAR PARTIC	0.006%	85.951%
3402	SOFTWARE AG	0.006%	85.957%
3403	MMI HOLDINGS LT	0.006%	85.963%
3404	WOOLWORTHS HLDG	0.006%	85.970%
3405	UTD INTERNET AG	0.006%	85.976%
3406	MANDO CORPORATI	0.006%	85.982%
3407	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	85.988%
3408	NTT DATA	0.006%	85.995%
3409	UNILEVER CAP CO	0.006%	86.001%
3410	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.007%
3411	SSAB SVENSKT ST	0.006%	86.013%
3412	SONIC HEALTHCAR	0.006%	86.020%
3413	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.006%	86.026%
3414	DORMA+KABA HOLD	0.006%	86.032%
3415	UTD O/S LAND	0.006%	86.038%
3416	MUFG AMERICAS H	0.006%	86.045%
3417	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	86.051%
3418	CAPITALAND	0.006%	86.057%
3419	TOPCON CORPORAT	0.006%	86.063%
3420	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.006%	86.069%
3421	CHINA STATE CON	0.006%	86.076%
3422	IMPALA PLATINUM	0.006%	86.082%
3423	A.P. MOLLER-MAE	0.006%	86.088%
3424	LULULEMON	0.006%	86.094%
3425	BANCA POPOLARE	0.006%	86.101%
3426	JAPAN AIRLINES	0.006%	86.107%
3427	SEINO TRANSPORT	0.006%	86.113%
3428	CONTINENTAL GOL	0.006%	86.119%
3429	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	86.125%
3430	ACER INC	0.006%	86.132%
3431	POU CHEN	0.006%	86.138%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	YAMAHA CORP	0.006%	86.144%
3433	CHALLENGER FIN	0.006%	86.150%
3434	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.006%	86.156%
3435	BARCLAYS PLC	0.006%	86.162%
3436	GREGGS PLC	0.006%	86.169%
3437	OPEN HOUSE CO L	0.006%	86.175%
3438	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	86.181%
3439	JM AB	0.006%	86.187%
3440	CHINA MINSHENG	0.006%	86.193%
3441	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	86.199%
3442	ACTUANT CORP A COMMON STOCK USD.2	0.006%	86.206%
3443	NIPPON KONPO UN	0.006%	86.212%
3444	ISS A/S	0.006%	86.218%
3445	TATTS GROUP LTD	0.006%	86.224%
3446	CHINA DEVELOPME	0.006%	86.230%
3447	THERMO FISHER S	0.006%	86.236%
3448	ARCA CONTINEN	0.006%	86.242%
3449	BAIC MOTOR CORP	0.006%	86.248%
3450	MULTI COLOR CORP COMMON STOCK	0.006%	86.255%
3451	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.006%	86.261%
3452	SNAM SPA	0.006%	86.267%
3453	TRINIDAD DRILLI	0.006%	86.273%
3454	KEMIRA OY	0.006%	86.279%
3455	FLEXIUM INTERCO	0.006%	86.285%
3456	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	86.291%
3457	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	86.297%
3458	NHK SPRING CO	0.006%	86.303%
3459	T IS BANKASI	0.006%	86.310%
3460	CREST NICHOLSON	0.006%	86.316%
3461	BANK OF NT BUTT	0.006%	86.322%
3462	CHINA CITIC BK	0.006%	86.328%
3463	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.006%	86.334%
3464	MAPLETREE COMME	0.006%	86.340%
3465	HANG LUNG PROPE	0.006%	86.346%
3466	JIANGXI COPPER	0.006%	86.352%
3467	HINO MOTORS	0.006%	86.358%
3468	ORION CORP	0.006%	86.364%
3469	ADEKA CORPORATI	0.006%	86.370%
3470	NAMCO BANDAI HO	0.006%	86.376%
3471	KOITO MFG CO	0.006%	86.383%
3472	NIKE INC SR UNSECURED 11/26 2.375	0.006%	86.389%
3473	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	86.395%
3474	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	86.401%
3475	TVS MOTOR CO	0.006%	86.407%
3476	NAN YA PLASTIC	0.006%	86.413%
3477	ADMIRAL GROUP	0.006%	86.419%
3478	77TH BANK	0.006%	86.425%
3479	HEROUX DEVTEK	0.006%	86.431%
3480	INTERCONTINENTAL HOTELS ADR ADR	0.006%	86.437%
3481	SHIZUOKA BANK	0.006%	86.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	EUROCOMMERCIAL	0.006%	86.449%
3483	CASIO COMPUTER	0.006%	86.455%
3484	SMC CORP	0.006%	86.461%
3485	PERNOD-RICARD	0.006%	86.467%
3486	AFLAC INC SR UNSECURED 06/23 3.625	0.006%	86.473%
3487	KUBOTA CORP	0.006%	86.479%
3488	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	86.485%
3489	SUL AMERICA SA	0.006%	86.491%
3490	BROOKS AUTOMATI	0.006%	86.497%
3491	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	86.503%
3492	DIPLOMA (NEW)	0.006%	86.509%
3493	METSA BOARD	0.006%	86.515%
3494	PENNON GROUP	0.006%	86.521%
3495	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	86.527%
3496	SHOWA SHELL SEK	0.006%	86.533%
3497	EULER & HERMES	0.006%	86.539%
3498	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	86.545%
3499	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	86.551%
3500	PORTO SEGURO SA	0.006%	86.557%
3501	STAG INDUSTRIAL INC REIT USD.01	0.006%	86.563%
3502	CHARTER HALL GR	0.006%	86.569%
3503	ELIOR	0.006%	86.575%
3504	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.006%	86.581%
3505	ADTRAN INC	0.006%	86.587%
3506	NOVANTA INC COMMON STOCK	0.006%	86.593%
3507	FORBO HLDG	0.006%	86.599%
3508	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.006%	86.605%
3509	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	86.611%
3510	ENI	0.006%	86.617%
3511	PROTO LABS INC COMMON STOCK USD.001	0.006%	86.623%
3512	ADVANSIX INC COMMON STOCK USD.01	0.006%	86.629%
3513	COCA-COLA BOTTL	0.006%	86.635%
3514	NWS HOLDINGS LT	0.006%	86.641%
3515	CAREER EDUCATION CORP COMMON STOCK USD.01	0.006%	86.647%
3516	SYNTHOMER PLC	0.006%	86.653%
3517	ZILLOW GROUP INC C COMMON STOCK	0.006%	86.659%
3518	INGEVITY CORP COMMON STOCK USD.01	0.006%	86.665%
3519	DAELIM INDUSTRI	0.006%	86.671%
3520	BEACH PETROLEUM	0.006%	86.677%
3521	NUFARM	0.006%	86.683%
3522	PCCW LIMITED	0.006%	86.688%
3523	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	86.694%
3524	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	86.700%
3525	BANCA MEDIOLANU	0.006%	86.706%
3526	BIRD CONSTRUCTI	0.006%	86.712%
3527	APACHE CORP SR UNSECURED 04/22 3.25	0.006%	86.718%
3528	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.006%	86.724%
3529	HUANENG RENEWAB	0.006%	86.730%
3530	FIERA SCEPTRE I	0.006%	86.736%
3531	PRIMARY HEALTH	0.006%	86.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	PARK NATIONAL CORP COMMON STOCK	0.006%	86.748%
3533	NESTLE FINANCE	0.006%	86.754%
3534	IMERYS SA	0.006%	86.759%
3535	ABB LTD SPON ADR ADR	0.006%	86.765%
3536	WGL HOLDINGS INC COMMON STOCK	0.006%	86.771%
3537	INDUSTRIAL BANK	0.006%	86.777%
3538	EBIX INC COMMON STOCK USD.1	0.006%	86.783%
3539	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	86.789%
3540	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	86.795%
3541	BOB EVANS FARMS	0.006%	86.801%
3542	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.807%
3543	SIG	0.006%	86.812%
3544	KNOWLES CORP COMMON STOCK USD.01	0.006%	86.818%
3545	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	86.824%
3546	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	86.830%
3547	SHUTTERFLY INC	0.006%	86.836%
3548	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.006%	86.842%
3549	NISHIMATSU CONS	0.006%	86.848%
3550	DAIICHI SANKYO	0.006%	86.853%
3551	STEELCASE INC	0.006%	86.859%
3552	CHINA CONCH VEN	0.006%	86.865%
3553	FAR EAST HORIZO	0.006%	86.871%
3554	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	86.877%
3555	GEA GROUP AG	0.006%	86.883%
3556	JAPAN EXCHANGE	0.006%	86.888%
3557	SHRIRAM TRANSP	0.006%	86.894%
3558	PTT GLOBAL CHEM	0.006%	86.900%
3559	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	86.906%
3560	DELTA ELECTRONI	0.006%	86.912%
3561	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	86.918%
3562	WISTRON CORP	0.006%	86.923%
3563	CNP ASSURANCES	0.006%	86.929%
3564	BANKIA SA	0.006%	86.935%
3565	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	86.941%
3566	LUK FOOK HOLDIN	0.006%	86.947%
3567	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	86.952%
3568	HARSCO CORP	0.006%	86.958%
3569	REALPAGE INC COMMON STOCK USD.001	0.006%	86.964%
3570	SOUTH32 ADR ADR	0.006%	86.970%
3571	HARVEY NORMAN H	0.006%	86.976%
3572	ISRAEL DISCOUNT	0.006%	86.981%
3573	FORMOSA PLASTIC	0.006%	86.987%
3574	POOL CORP COMMON STOCK USD.001	0.006%	86.993%
3575	TIVITY HEALTH INC COMMON STOCK USD.001	0.006%	86.999%
3576	WHITEHAVEN COAL	0.006%	87.004%
3577	BANK OF GEORGIA	0.006%	87.010%
3578	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	87.016%
3579	MODERN TIMES GR	0.006%	87.022%
3580	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	87.028%
3581	TERUMO CORP	0.006%	87.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	HITACHI CHEMICA	0.006%	87.039%
3583	KYUSHU FINANCIA	0.006%	87.045%
3584	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	87.051%
3585	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	87.056%
3586	TESLA INC COMMON STOCK USD.001	0.006%	87.062%
3587	GOME ELECTRICAL	0.006%	87.068%
3588	EPISTAR CORP	0.006%	87.074%
3589	GUNMA BANK	0.006%	87.079%
3590	ONE GAS INC COMMON STOCK	0.006%	87.085%
3591	IYO BANK	0.006%	87.091%
3592	CHICO'S FAS INC	0.006%	87.097%
3593	IIDA GROUP HOLD	0.006%	87.102%
3594	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.006%	87.108%
3595	SHENZHEN INVEST	0.006%	87.114%
3596	GREAT EAGLE HLD	0.006%	87.120%
3597	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	87.125%
3598	SUMCO CORPORATI	0.006%	87.131%
3599	IOOF HOLDINGS L	0.006%	87.137%
3600	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.006%	87.142%
3601	FUTURE LAND DEV	0.006%	87.148%
3602	HP INC SR UNSECURED 12/21 4.65	0.006%	87.154%
3603	KWG PROPERTY HL	0.006%	87.160%
3604	NIPPON SUISAN	0.006%	87.165%
3605	AYALA CORP	0.006%	87.171%
3606	TATA MOTORS LTD	0.006%	87.177%
3607	FEDERAL BANK LT	0.006%	87.182%
3608	HACHIJUNI BANK	0.006%	87.188%
3609	TRANSAT AT INC	0.006%	87.194%
3610	LENDINGTREE INC COMMON STOCK USD.01	0.006%	87.200%
3611	S-OIL CORPORATI	0.006%	87.205%
3612	SLEEP NUMBER CORP COMMON STOCK USD.01	0.006%	87.211%
3613	UNIVERSAL CORP	0.006%	87.217%
3614	STANLEY ELECTRI	0.006%	87.222%
3615	LARGAN PRECISIO	0.006%	87.228%
3616	MORINAGA MILK I	0.006%	87.234%
3617	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	87.239%
3618	SCHOLASTIC CORP	0.006%	87.245%
3619	BRIGGS & STRATT	0.006%	87.251%
3620	LANCASHIRE HLDG	0.006%	87.256%
3621	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.006%	87.262%
3622	TADANO	0.006%	87.268%
3623	INDEPENDENCE GR	0.006%	87.273%
3624	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.279%
3625	CORBION NV	0.006%	87.285%
3626	58.COM INC ADR ADR	0.006%	87.290%
3627	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.006%	87.296%
3628	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.006%	87.302%
3629	LOJAS AMERICANA	0.006%	87.307%
3630	SHIMIZU CORP	0.006%	87.313%
3631	ARMSTRONG WORLD	0.006%	87.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	CHINA HONGQIAO	0.006%	87.324%
3633	NORTHWEST HEALT	0.006%	87.330%
3634	SEGA SAMMY HOLD	0.006%	87.336%
3635	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.006%	87.341%
3636	TELEFONICA EMIS	0.006%	87.347%
3637	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.006%	87.353%
3638	FUCHS PETROLUB	0.006%	87.358%
3639	SUN TV NETWORK	0.006%	87.364%
3640	NILFISK HOLDING	0.006%	87.370%
3641	BEKAERT SA	0.006%	87.375%
3642	AMERIPRISE FINA	0.006%	87.381%
3643	ENDO INTERNATIO	0.006%	87.386%
3644	SHANGHAI INDL	0.006%	87.392%
3645	TAURON POLSKA E	0.006%	87.398%
3646	SHIMAMURA CO	0.006%	87.403%
3647	GRASIM INDUSTRI	0.006%	87.409%
3648	CHINA RESOURCES	0.006%	87.415%
3649	DET N O A	0.006%	87.420%
3650	SARTORIUS AG-VO	0.006%	87.426%
3651	ACORDA THERAPEU	0.006%	87.431%
3652	MAEDA ROAD CONS	0.006%	87.437%
3653	CJ CORP.	0.006%	87.443%
3654	OM ASSET MANAGE	0.006%	87.448%
3655	KONAMI CO	0.006%	87.454%
3656	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	87.459%
3657	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.006%	87.465%
3658	BREWIN DOLPHIN	0.006%	87.471%
3659	WETHERSPOON (J.	0.006%	87.476%
3660	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.006%	87.482%
3661	BENESSE CORP	0.006%	87.487%
3662	MAGELLAN AEROSP	0.006%	87.493%
3663	RENGO CO	0.006%	87.498%
3664	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	87.504%
3665	ANALOGIC CORP	0.006%	87.510%
3666	IJM CORP BERHAD	0.006%	87.515%
3667	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	87.521%
3668	NIPPON ACCOMMOD	0.006%	87.526%
3669	NIPPON LIGHT ME	0.006%	87.532%
3670	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.006%	87.537%
3671	NITORI CO LTD	0.006%	87.543%
3672	INVESTA OFFICE	0.006%	87.549%
3673	TURK HAVA YOLLA	0.006%	87.554%
3674	GREENCORE GROUP	0.006%	87.560%
3675	LEIDOS HOLDINGS	0.006%	87.565%
3676	ILLINOIS TOOL W	0.006%	87.571%
3677	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.006%	87.576%
3678	MODINE MFG CO	0.006%	87.582%
3679	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.006%	87.587%
3680	OXFORD INDUSTRI	0.006%	87.593%
3681	QUBE HOLDINGS L	0.006%	87.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	KORIAN	0.006%	87.604%
3683	NOVATEK MICROEL	0.006%	87.610%
3684	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.006%	87.615%
3685	HITACHI CAPITAL	0.006%	87.621%
3686	CCR SA	0.006%	87.626%
3687	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	87.632%
3688	CTS EVENTIM	0.006%	87.637%
3689	SHANGRI-LA ASIA	0.006%	87.643%
3690	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	87.648%
3691	INTERPUMP GROUP	0.006%	87.654%
3692	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.006%	87.659%
3693	UNIBET GROUP PL	0.006%	87.665%
3694	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.006%	87.670%
3695	HUMANA INC SR UNSECURED 10/24 3.85	0.006%	87.676%
3696	FAR EAST TEXTIL	0.006%	87.681%
3697	SCHOUW & CO	0.006%	87.687%
3698	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.005%	87.692%
3699	SENIOR PLC	0.005%	87.698%
3700	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	87.703%
3701	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	87.709%
3702	INDIVIOR PLC	0.005%	87.714%
3703	LENNAR CORP COMPANY GUAR 01/22 4.125	0.005%	87.720%
3704	IROBOT CORP	0.005%	87.725%
3705	JAFCO CO LTD	0.005%	87.731%
3706	CRED SUIS GP FU	0.005%	87.736%
3707	HIROSHIMA BANK	0.005%	87.742%
3708	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	87.747%
3709	TOYOBO CO	0.005%	87.753%
3710	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.005%	87.758%
3711	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.005%	87.764%
3712	MCGRATH RENTCORP COMMON STOCK	0.005%	87.769%
3713	POWERTECH TECHN	0.005%	87.775%
3714	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	87.780%
3715	SKY CITY	0.005%	87.786%
3716	TAIWAN COOPERAT	0.005%	87.791%
3717	ST MODWEN PROPS	0.005%	87.796%
3718	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.005%	87.802%
3719	NABORS INDUSTRI	0.005%	87.807%
3720	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	87.813%
3721	SOCIETE TELEVIS	0.005%	87.818%
3722	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	87.824%
3723	COMPUTERSHARE L	0.005%	87.829%
3724	POWER INTEGRATI	0.005%	87.835%
3725	REXFORD INDUSTR	0.005%	87.840%
3726	TAIYO NIPPON SA	0.005%	87.846%
3727	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	87.851%
3728	IWG PLC	0.005%	87.857%
3729	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	87.862%
3730	SANTEN PHARM CO	0.005%	87.867%
3731	COMMONWEALTH BA	0.005%	87.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	VISCOFAN SA	0.005%	87.878%
3733	COMMONWEALTH BA	0.005%	87.884%
3734	GRAFTON GROUP P	0.005%	87.889%
3735	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.005%	87.895%
3736	INTL BK RECON &	0.005%	87.900%
3737	NTT DOCOMO INC SPON ADR ADR	0.005%	87.906%
3738	CHANG HWA COMME	0.005%	87.911%
3739	SAMSUNG SECS CO	0.005%	87.916%
3740	ERG SPA	0.005%	87.922%
3741	TPK HOLDINGS CO	0.005%	87.927%
3742	ENTEL EMP NAC T	0.005%	87.933%
3743	ANGLOVAAL MININ	0.005%	87.938%
3744	WEIR GROUP	0.005%	87.944%
3745	SCHWEITER TECH	0.005%	87.949%
3746	AMEDISYS INC COMMON STOCK USD.001	0.005%	87.954%
3747	KEYCORP	0.005%	87.960%
3748	ASIAN DEVELOPME	0.005%	87.965%
3749	NISHI-NIPPON FI	0.005%	87.971%
3750	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	87.976%
3751	TORO CO	0.005%	87.982%
3752	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.005%	87.987%
3753	STATE STREET CORP SR UNSECURED 08/20 2.55	0.005%	87.992%
3754	ENTERPRISE PROD	0.005%	87.998%
3755	THAI OIL PCL-FR	0.005%	88.003%
3756	CHUGOKU BANK	0.005%	88.009%
3757	ENBRIDGE ENERGY	0.005%	88.014%
3758	ZHUZHOU CSR TIM	0.005%	88.019%
3759	RECORDATI SPA	0.005%	88.025%
3760	INSURANCE AUSTR	0.005%	88.030%
3761	EBAY INC 3.45%	0.005%	88.036%
3762	ZIJIN MINING GR	0.005%	88.041%
3763	AGL ENERGY LTD	0.005%	88.046%
3764	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.005%	88.052%
3765	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.005%	88.057%
3766	SIAS SPA	0.005%	88.063%
3767	NETAPP INC SR UNSECURED 12/22 3.25	0.005%	88.068%
3768	EXPONENT INC COMMON STOCK USD.001	0.005%	88.073%
3769	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.005%	88.079%
3770	DGB FINANCIAL G	0.005%	88.084%
3771	LG INNOTEK CO	0.005%	88.089%
3772	TREX COMPANY INC COMMON STOCK USD.01	0.005%	88.095%
3773	HUMANA INC SR UNSECURED 10/19 2.625	0.005%	88.100%
3774	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	88.106%
3775	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.111%
3776	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	88.116%
3777	USHIO INC	0.005%	88.122%
3778	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	88.127%
3779	NOS SGPS	0.005%	88.132%
3780	ALSEA SAB DE CV	0.005%	88.138%
3781	SHENZHEN INTERN	0.005%	88.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	CD PROJEKT SA	0.005%	88.149%
3783	CYRELA BRAZIL R	0.005%	88.154%
3784	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.005%	88.159%
3785	DEWAN HOUSING F	0.005%	88.165%
3786	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	88.170%
3787	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.175%
3788	YTL CORP	0.005%	88.181%
3789	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	88.186%
3790	AUTO TRADER GRO	0.005%	88.191%
3791	EMPRESAS CMPC S	0.005%	88.197%
3792	MOBIMO HLDG AG	0.005%	88.202%
3793	GLUSKIN SHEFF &	0.005%	88.207%
3794	PFEIFFER VAC TE	0.005%	88.213%
3795	ASICS CORP	0.005%	88.218%
3796	MEDIBANK PVT LT	0.005%	88.223%
3797	APOLLO TYRES	0.005%	88.229%
3798	AMGEN INC SR UNSECURED 05/25 3.125	0.005%	88.234%
3799	HANWA CO	0.005%	88.239%
3800	CSRA INC COMMON STOCK USD.001	0.005%	88.245%
3801	CORE LABORATORI	0.005%	88.250%
3802	WABASH NATIONAL	0.005%	88.255%
3803	BOSSARD HOLDING	0.005%	88.261%
3804	SYNAPTICS INC COMMON STOCK USD.001	0.005%	88.266%
3805	DR PEPPER SNAPP	0.005%	88.271%
3806	NORMA GROUP AG	0.005%	88.277%
3807	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.005%	88.282%
3808	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	88.287%
3809	KT & G	0.005%	88.292%
3810	VAKRANGEE LTD	0.005%	88.298%
3811	WAREHOUSES DE P	0.005%	88.303%
3812	ELECTRONICS	0.005%	88.308%
3813	ASTEC INDUSTRIE	0.005%	88.314%
3814	MEGACABLE HOLDI	0.005%	88.319%
3815	KEIHAN ELECTRIC	0.005%	88.324%
3816	SIHUAN PHARMACE	0.005%	88.330%
3817	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.005%	88.335%
3818	SEOUL SEMICONDU	0.005%	88.340%
3819	TRIPOD TECHNOLO	0.005%	88.346%
3820	HAZAMA CORP(NEW	0.005%	88.351%
3821	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	88.356%
3822	WALSIN LIHWA CO	0.005%	88.361%
3823	ORIENTAL LAND C	0.005%	88.367%
3824	KOKUYO CO	0.005%	88.372%
3825	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.005%	88.377%
3826	SUEZ ENVIRONMEN	0.005%	88.383%
3827	CINEWORLD GROUP	0.005%	88.388%
3828	BARCO(NEW)	0.005%	88.393%
3829	OCI COMPANY LTD	0.005%	88.398%
3830	TJX COS INC SR UNSECURED 05/23 2.5	0.005%	88.404%
3831	PORTUCEL EMPRES	0.005%	88.409%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	88.414%
3833	FRONTIER REIT	0.005%	88.419%
3834	CELLTRION INC K	0.005%	88.425%
3835	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	88.430%
3836	LIQUOR STORES N	0.005%	88.435%
3837	HUA NAN FINANCI	0.005%	88.441%
3838	SUN PHARMACEUTI	0.005%	88.446%
3839	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.005%	88.451%
3840	CALIFORNIA WATE	0.005%	88.456%
3841	MICHAEL PAGE IN	0.005%	88.462%
3842	MARUHA NICHIRO	0.005%	88.467%
3843	EXELIXIS INC	0.005%	88.472%
3844	YUEXIU PROPERTY	0.005%	88.477%
3845	SJM HOLDINGS LT	0.005%	88.483%
3846	HOKUHOKU FINANC	0.005%	88.488%
3847	NKT HOLDING A/S	0.005%	88.493%
3848	ICA GRUPPEN AB	0.005%	88.498%
3849	RAMBUS INC	0.005%	88.503%
3850	FACTSET RESEARC	0.005%	88.509%
3851	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	88.514%
3852	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.005%	88.519%
3853	H20 RETAILING C	0.005%	88.524%
3854	MEDICLINIC INTE	0.005%	88.530%
3855	VIAD CORP	0.005%	88.535%
3856	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	88.540%
3857	RPC INC COMMON STOCK USD.1	0.005%	88.545%
3858	AXIATA GROUP	0.005%	88.550%
3859	MBIA INC	0.005%	88.556%
3860	PAINTED PONY EN	0.005%	88.561%
3861	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.005%	88.566%
3862	SELECT INCOME REIT REIT USD.01	0.005%	88.571%
3863	DECHRA PHARMA	0.005%	88.576%
3864	SINO-AMERICAN S	0.005%	88.582%
3865	KYOWA EXEO CORP	0.005%	88.587%
3866	SIXT SE PFD	0.005%	88.592%
3867	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	88.597%
3868	WH SMITH PLC	0.005%	88.602%
3869	AEROPORTS DE PA	0.005%	88.608%
3870	MIRACA HOLDIN	0.005%	88.613%
3871	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	88.618%
3872	MR PRICE GROUP	0.005%	88.623%
3873	MORI HILLS REIT	0.005%	88.628%
3874	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.005%	88.634%
3875	FUJI OIL CO	0.005%	88.639%
3876	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.005%	88.644%
3877	SIXT AG	0.005%	88.649%
3878	GAIL INDIA LTD	0.005%	88.654%
3879	TOAGOSEI CO LTD	0.005%	88.659%
3880	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.005%	88.665%
3881	SHIMACHU CO	0.005%	88.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	NIPPON GAS CO L	0.005%	88.675%
3883	LOGITECH INTERN	0.005%	88.680%
3884	AMMB HOLDINGS B	0.005%	88.685%
3885	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	88.690%
3886	KEWPIE CORP	0.005%	88.696%
3887	PEOPLE'S INSURA	0.005%	88.701%
3888	SPIRE INC COMMON STOCK USD1.0	0.005%	88.706%
3889	CONZZETA AG	0.005%	88.711%
3890	ALLEGION PLC	0.005%	88.716%
3891	CAVIUM INC COMMON STOCK USD.001	0.005%	88.721%
3892	NISOURCE INC	0.005%	88.726%
3893	POWER ASSETS HO	0.005%	88.732%
3894	JD SPORTS FASHI	0.005%	88.737%
3895	INDUS HOLDING A	0.005%	88.742%
3896	OKUMA CORP	0.005%	88.747%
3897	INSPERITY INC	0.005%	88.752%
3898	EURONEXT NV	0.005%	88.757%
3899	CHINA LIFE INSURANCE CO ADR ADR	0.005%	88.762%
3900	WERELDHAVE NV	0.005%	88.768%
3901	D'IETEREN TRADI	0.005%	88.773%
3902	ENERGIAS DE POR	0.005%	88.778%
3903	CASTELLUM AB NE	0.005%	88.783%
3904	QINETIQ GROUP P	0.005%	88.788%
3905	GRUPO FINANCIER	0.005%	88.793%
3906	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	88.798%
3907	GLORY	0.005%	88.803%
3908	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.809%
3909	INVENTEC CORP	0.005%	88.814%
3910	KINGSOFT CORP L	0.005%	88.819%
3911	CHIPOTLE MEXICA	0.005%	88.824%
3912	FIBRIA CELULOSE	0.005%	88.829%
3913	ALAMO GROUP INC	0.005%	88.834%
3914	BRF SA ADR ADR	0.005%	88.839%
3915	GOLDEN AGRI RES	0.005%	88.844%
3916	MACK CALI REALTY CORP REIT USD.01	0.005%	88.849%
3917	UTD DRUG	0.005%	88.854%
3918	BRITVIC	0.005%	88.860%
3919	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.005%	88.865%
3920	TOWER SEMICONDU	0.005%	88.870%
3921	SUPER GROUP	0.005%	88.875%
3922	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.005%	88.880%
3923	FLETCHER BUILDI	0.005%	88.885%
3924	OLYMPUS OPTICAL	0.005%	88.890%
3925	SOHO CHINA LTD	0.005%	88.895%
3926	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	88.900%
3927	AEROVIRONMENT I	0.005%	88.905%
3928	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.005%	88.910%
3929	AEDIFICA	0.005%	88.915%
3930	NISSAN CHEMICAL	0.005%	88.920%
3931	NAGACORP LTD	0.005%	88.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	88.930%
3933	PIZZA PIZZA ROY	0.005%	88.935%
3934	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	88.940%
3935	STROER OUT-OF-H	0.005%	88.945%
3936	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	88.950%
3937	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.005%	88.955%
3938	AZZ INC COMMON STOCK USD1.0	0.005%	88.960%
3939	OCI	0.005%	88.965%
3940	CHINA AIRLINES	0.005%	88.970%
3941	WESTERN GAS PAR	0.005%	88.975%
3942	BANRISUL	0.005%	88.981%
3943	ASHMORE GROUP	0.005%	88.986%
3944	ROLLINS INC	0.005%	88.991%
3945	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	88.996%
3946	NCC AB-B	0.005%	89.001%
3947	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.005%	89.006%
3948	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	89.011%
3949	CHESAPEAKE LODG	0.005%	89.016%
3950	CHASE CORP COMMON STOCK USD.1	0.005%	89.021%
3951	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.026%
3952	NEOGEN CORP COMMON STOCK USD.16	0.005%	89.031%
3953	SIEGFRIED HOLDI	0.005%	89.036%
3954	TOMY CO LTD	0.005%	89.040%
3955	BIOCON	0.005%	89.045%
3956	SINOTRANS LIMIT	0.005%	89.050%
3957	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	89.055%
3958	DRILLISCH AG	0.005%	89.060%
3959	DEAN FOODS CO COMMON STOCK USD.01	0.005%	89.065%
3960	DERICHEBOURG	0.005%	89.070%
3961	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.075%
3962	BOBST GROUP AG	0.005%	89.080%
3963	FUJITSU GENERAL	0.005%	89.085%
3964	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.090%
3965	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.095%
3966	ENTERPRISE INNS	0.005%	89.100%
3967	CAPELLA EDUCATI	0.005%	89.105%
3968	BIG YELLOW GROU	0.005%	89.110%
3969	AMANO CORPORATI	0.005%	89.115%
3970	CONMED CORP COMMON STOCK USD.01	0.005%	89.120%
3971	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	89.125%
3972	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.005%	89.130%
3973	LHC GROUP INC COMMON STOCK USD.01	0.005%	89.135%
3974	GENUS PLC	0.005%	89.140%
3975	COM2US CORPORAT	0.005%	89.144%
3976	DON QUIJOTE	0.005%	89.149%
3977	WOONGJIN COWAY	0.005%	89.154%
3978	OMNICELL INC COMMON STOCK USD.001	0.005%	89.159%
3979	NEOPOST	0.005%	89.164%
3980	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	89.169%
3981	ARCADIS NV	0.005%	89.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	CENCOSUD SA	0.005%	89.179%
3983	DOOSAN INFRACOR	0.005%	89.184%
3984	VALORA HOLDING	0.005%	89.189%
3985	ATLAS COPCO AB	0.005%	89.194%
3986	HYUNDAI DS,NEW	0.005%	89.198%
3987	K-REIT ASIA	0.005%	89.203%
3988	NTHN STAR RES L	0.005%	89.208%
3989	GPO FIN INBURSA	0.005%	89.213%
3990	CHINA PACIFIC I	0.005%	89.218%
3991	NOMURA RESEARCH	0.005%	89.223%
3992	EPLUS INC	0.005%	89.228%
3993	FIRM CAPITAL MO	0.005%	89.233%
3994	DENA CO LTD	0.005%	89.238%
3995	JAPAN LOGISTICS	0.005%	89.242%
3996	BADGER METER INC COMMON STOCK USD1.0	0.005%	89.247%
3997	MARINE HARVEST	0.005%	89.252%
3998	ADVANCED	0.005%	89.257%
3999	KEYENCE CORP	0.005%	89.262%
4000	KOREAN AIR LINE	0.005%	89.267%
4001	ST JOE CO/THE COMMON STOCK	0.005%	89.272%
4002	CARSALES.COM LT	0.005%	89.277%
4003	LTC PROPERTIES	0.005%	89.281%
4004	NETWORK HEALTHC	0.005%	89.286%
4005	CHINA COMMUNICA	0.005%	89.291%
4006	MAPLETREE INDUS	0.005%	89.296%
4007	XPERI CORP COMMON STOCK USD.001	0.005%	89.301%
4008	PNM RESOURCES I	0.005%	89.306%
4009	CIELO SA	0.005%	89.311%
4010	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	89.315%
4011	AMERISAFE INC COMMON STOCK USD.01	0.005%	89.320%
4012	AUTOZONE INC SR UNSECURED 04/22 3.7	0.005%	89.325%
4013	CRH (DUBLIN)	0.005%	89.330%
4014	ROHTO PHARM	0.005%	89.335%
4015	HISPANIA ACTIVO	0.005%	89.340%
4016	SUMITOMO BAKELI	0.005%	89.344%
4017	SING AIRP TRM S	0.005%	89.349%
4018	DAIICHI KOSHO C	0.005%	89.354%
4019	BRILLIANCE CHIN	0.005%	89.359%
4020	LUZERNER KTBK	0.005%	89.364%
4021	SEVEN BANK LTD.	0.005%	89.369%
4022	OSG CORP	0.005%	89.373%
4023	SHIGA BANK	0.005%	89.378%
4024	NAGOYA RAILROAD	0.005%	89.383%
4025	SAVILLS PLC	0.005%	89.388%
4026	TAIWAN SEMICOND	0.005%	89.393%
4027	NOW INC COMMON STOCK USD.01	0.005%	89.398%
4028	MERRY ELECTRONI	0.005%	89.402%
4029	NIHON PARKERIZI	0.005%	89.407%
4030	AARHUSKARLSHAMN	0.005%	89.412%
4031	EMPRESAS COPEC	0.005%	89.417%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	UNITI GROUP INC REIT USD.0001	0.005%	89.422%
4033	MELCO INTERNATI	0.005%	89.426%
4034	WALGREEN BOOTS	0.005%	89.431%
4035	TATNEFT PAO SPONSORED ADR ADR	0.005%	89.436%
4036	NIPPON HODO CO	0.005%	89.441%
4037	ENEA SA	0.005%	89.446%
4038	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	89.451%
4039	DAIO PAPER CORP	0.005%	89.455%
4040	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.005%	89.460%
4041	SA DES CIMENTS	0.005%	89.465%
4042	KOREA LIFE INSU	0.005%	89.470%
4043	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.005%	89.474%
4044	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	89.479%
4045	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.484%
4046	NORDEA BANK AB	0.005%	89.489%
4047	MATERION CORP COMMON STOCK	0.005%	89.494%
4048	DA OFFICE INV C	0.005%	89.498%
4049	HORIBA	0.005%	89.503%
4050	QANTAS AIRWAYS	0.005%	89.508%
4051	KUEHNE & NAGEL	0.005%	89.513%
4052	NACHI-FUJIKOSHI	0.005%	89.517%
4053	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	89.522%
4054	CHINA CINDA ASS	0.005%	89.527%
4055	AEON FINANCIAL	0.005%	89.532%
4056	SIBANYE STILLWATER SPONS ADR ADR	0.005%	89.536%
4057	AMC NETWORKS INC A COMMON STOCK	0.005%	89.541%
4058	1ST SOURCE CORP COMMON STOCK	0.005%	89.546%
4059	GRUPO ELEKTRA(N	0.005%	89.551%
4060	AVISTA CORP	0.005%	89.555%
4061	HEIDELBERGER DR	0.005%	89.560%
4062	TRINET GROUP INC COMMON STOCK USD.000025	0.005%	89.565%
4063	EL PASO ELECTRIC CO COMMON STOCK	0.005%	89.570%
4064	BELMOND LTD	0.005%	89.574%
4065	EQUATORIAL ENER	0.005%	89.579%
4066	TOKYU CORP	0.005%	89.584%
4067	BHP BILLITON LTD SPON ADR ADR	0.005%	89.589%
4068	PSP SWISS PROPE	0.005%	89.593%
4069	AWA BANK	0.005%	89.598%
4070	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	89.603%
4071	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.608%
4072	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.005%	89.612%
4073	LINTEC CORP	0.005%	89.617%
4074	RATIONAL	0.005%	89.622%
4075	BANKINTER SA	0.005%	89.627%
4076	KCC CORP	0.005%	89.631%
4077	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	89.636%
4078	EDELWEISS FIN S	0.005%	89.641%
4079	JD.COM INC ADR ADR USD.00002	0.005%	89.645%
4080	KAYABA INDUSTRY	0.005%	89.650%
4081	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	89.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	DIXONS CARPHONE	0.005%	89.660%
4083	YAMATAKE CORP Y	0.005%	89.664%
4084	TREND MICRO INC	0.005%	89.669%
4085	EXELON GENERATI	0.005%	89.674%
4086	TAIWAN PAIHO	0.005%	89.678%
4087	EFG INTERNATION	0.005%	89.683%
4088	TELKOM GROUP LT	0.005%	89.688%
4089	NEWS CORP CLASS B COMMON STOCK	0.005%	89.693%
4090	CHICAGO BRIDGE	0.005%	89.697%
4091	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	89.702%
4092	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	89.707%
4093	DLF LIMITED	0.005%	89.711%
4094	UNIPRES CORP.	0.005%	89.716%
4095	LONG CHEN PAPER	0.005%	89.721%
4096	AES CORP COMMON STOCK USD.01	0.005%	89.725%
4097	GRAINCORP LTD	0.005%	89.730%
4098	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	89.735%
4099	CFE	0.005%	89.739%
4100	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.005%	89.744%
4101	ARVIND LTD	0.005%	89.749%
4102	GENTING INTERNA	0.005%	89.754%
4103	ACERINOX SA	0.005%	89.758%
4104	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.005%	89.763%
4105	MEIKO ELECTRONI	0.005%	89.768%
4106	JAMES RIVER GRO	0.005%	89.772%
4107	CHINA AGRI-INDU	0.005%	89.777%
4108	DAISHI BANK	0.005%	89.782%
4109	ORKLA ASA	0.005%	89.786%
4110	DIALOG SEMICON	0.005%	89.791%
4111	E INK HOLDINGS	0.005%	89.796%
4112	ITV PLC	0.005%	89.800%
4113	SVENSKA HANDELS	0.005%	89.805%
4114	H.I.S.CO	0.005%	89.810%
4115	SOHGO SECURITY	0.005%	89.814%
4116	RELIANCE INDS-S	0.005%	89.819%
4117	TOKYO GAS CO	0.005%	89.823%
4118	DIASORIN SPA EU	0.005%	89.828%
4119	TOYO INK MFG CO	0.005%	89.833%
4120	AIRPORTS OF THA	0.005%	89.837%
4121	Denison Mines C	0.005%	89.842%
4122	VIDRALA S.A.	0.005%	89.847%
4123	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.005%	89.851%
4124	GOEASY LTD	0.005%	89.856%
4125	KONINKLIJKE WES	0.005%	89.861%
4126	METRO AG	0.005%	89.865%
4127	SILTRONIC AG	0.005%	89.870%
4128	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	89.875%
4129	EXTERRAN CORP COMMON STOCK USD.01	0.005%	89.879%
4130	MITSUBISHI LOGI	0.005%	89.884%
4131	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	89.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	EDP RENOVAVEIS	0.005%	89.893%
4133	BREMBO SPA	0.005%	89.898%
4134	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.902%
4135	UNIT CORP	0.005%	89.907%
4136	PIRAMAL ENTERPR	0.005%	89.912%
4137	DELTIC TIMBER	0.005%	89.916%
4138	BHARTI INFRATEL	0.005%	89.921%
4139	WONIK IPS CO LT	0.005%	89.925%
4140	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	89.930%
4141	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	89.935%
4142	TERRENO REALTY CORP REIT USD.01	0.005%	89.939%
4143	BANK MILLENIUM	0.005%	89.944%
4144	JSE LTD	0.005%	89.948%
4145	NORDSTROM INC	0.005%	89.953%
4146	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.958%
4147	DAVIDE CAMPARI-	0.005%	89.962%
4148	COEUR MINING IN	0.005%	89.967%
4149	BHARAT HEAVY EL	0.005%	89.971%
4150	STRATASYS LTD	0.005%	89.976%
4151	ARGAN INC COMMON STOCK USD.15	0.005%	89.981%
4152	LATAM AIRLINES GROUP SP ADR ADR	0.005%	89.985%
4153	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	89.990%
4154	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.005%	89.994%
4155	ASHOK LEYLAND	0.005%	89.999%
4156	AIR CHINA LTD	0.005%	90.004%
4157	KELLY SERVICES	0.005%	90.008%
4158	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	90.013%
4159	KANSAI ELEC POW	0.005%	90.017%
4160	US ECOLOGY INC COMMON STOCK USD.01	0.005%	90.022%
4161	CANNAE HOLDINGS INC COMMON STOCK	0.005%	90.027%
4162	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.031%
4163	DHX MEDIA LTD	0.005%	90.036%
4164	BANCOLOMBIA SA	0.005%	90.040%
4165	L&T FINANCE HOL	0.005%	90.045%
4166	ALUMINIUM CORP	0.005%	90.049%
4167	FOMENTO ECON ME	0.005%	90.054%
4168	FUYO GENERAL LE	0.005%	90.059%
4169	VOLKSWAGEN LEAS	0.005%	90.063%
4170	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	90.068%
4171	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.005%	90.072%
4172	AKER ASA	0.005%	90.077%
4173	FIVE BELOW COMMON STOCK USD.01	0.005%	90.081%
4174	HAITIAN INTL HL	0.005%	90.086%
4175	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.005%	90.091%
4176	VIRTUSA CORP COMMON STOCK USD.01	0.005%	90.095%
4177	POWER FINANCE C	0.005%	90.100%
4178	HIKMA PHARMACEU	0.005%	90.104%
4179	BALKRISHNA INDS	0.005%	90.109%
4180	LATAM AIRLINES	0.005%	90.113%
4181	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	90.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	ALMOST FAMILY INC COMMON STOCK USD.1	0.005%	90.122%
4183	ANDRITZ AG	0.005%	90.127%
4184	CARA OPERATIONS	0.005%	90.131%
4185	EXPRESS SCRIPTS	0.005%	90.136%
4186	ASIANA AIRLINES	0.005%	90.141%
4187	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.005%	90.145%
4188	BECTON DICKINSON	0.005%	90.150%
4189	CATHAY PACIFIC	0.005%	90.154%
4190	TOTVS SA	0.005%	90.159%
4191	DEUTSCHE PFANDB	0.005%	90.163%
4192	PROSIEBENSAT.1	0.005%	90.168%
4193	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.005%	90.172%
4194	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.005%	90.177%
4195	MERLIN ENTERTAI	0.005%	90.181%
4196	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.005%	90.186%
4197	HIGH LINER FOOD	0.005%	90.190%
4198	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.005%	90.195%
4199	HOCHTIEF AG	0.005%	90.199%
4200	YAMADA DENKI CO	0.005%	90.204%
4201	PAZ OIL CO LTD	0.005%	90.208%
4202	FABRINET	0.005%	90.213%
4203	TAIWAN HON CHUA	0.005%	90.217%
4204	MERIDIAN BANCORP INC COMMON STOCK	0.005%	90.222%
4205	GLOBAL NET LEASE INC REIT USD.01	0.005%	90.226%
4206	UNIPETROL	0.004%	90.231%
4207	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.004%	90.235%
4208	GRAND PACIF PET	0.004%	90.240%
4209	PARADISE CO	0.004%	90.244%
4210	SODEXHO ALLIANC	0.004%	90.249%
4211	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.004%	90.253%
4212	HITACHI TRNSPT	0.004%	90.258%
4213	LIBERTY HLDGS	0.004%	90.262%
4214	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	90.267%
4215	AT+T INC SR UNSECURED 02/21 2.8	0.004%	90.271%
4216	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	90.276%
4217	INDUSTRIAS PENO	0.004%	90.280%
4218	MATSUMOTOKIYOSH	0.004%	90.285%
4219	HAW PAR CORP LT	0.004%	90.289%
4220	AICA KOGYO CO	0.004%	90.294%
4221	DFDS A/S	0.004%	90.298%
4222	SINGAPORE PRESS	0.004%	90.303%
4223	FIRST PACIFIC C	0.004%	90.307%
4224	SWEDISH MATCH C	0.004%	90.312%
4225	FORMFACTOR INC COMMON STOCK USD.001	0.004%	90.316%
4226	SHINSEI BANK	0.004%	90.320%
4227	VEON LTD ADR	0.004%	90.325%
4228	GATX CORP	0.004%	90.329%
4229	ITEQ CORP	0.004%	90.334%
4230	NIPPON SEIKI CO	0.004%	90.338%
4231	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.004%	90.343%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	DINEQUITY INC	0.004%	90.347%
4233	IMAX CORP	0.004%	90.352%
4234	BTG PLC	0.004%	90.356%
4235	SAPURAKENCANA P	0.004%	90.361%
4236	BOINGO WIRELESS INC COMMON STOCK	0.004%	90.365%
4237	MIZRAHI TEFAHOT	0.004%	90.370%
4238	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.004%	90.374%
4239	KEYBANK NA/CLEV	0.004%	90.378%
4240	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	90.383%
4241	EVERSOURCE ENER	0.004%	90.387%
4242	SAN IN GODO BAN	0.004%	90.392%
4243	WACKER CONSTRUC	0.004%	90.396%
4244	JAPAN EXCELLENT	0.004%	90.401%
4245	VERBUND AG	0.004%	90.405%
4246	FUJI MACHINE MF	0.004%	90.410%
4247	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	90.414%
4248	KEIYO BANK	0.004%	90.418%
4249	AMUNDI SA	0.004%	90.423%
4250	BOLSAS Y MERCAD	0.004%	90.427%
4251	TECAN AG	0.004%	90.432%
4252	GRAY TELEVISION INC COMMON STOCK	0.004%	90.436%
4253	ALEXANDERS INC	0.004%	90.441%
4254	INTRUM JUSTITIA	0.004%	90.445%
4255	HITACHI HIGH-TE	0.004%	90.449%
4256	JBS SA	0.004%	90.454%
4257	ASIA CEMENT	0.004%	90.458%
4258	MALAYSIA AIRPOR	0.004%	90.463%
4259	SARAS SPA	0.004%	90.467%
4260	ORANGE SPON ADR ADR	0.004%	90.471%
4261	SONAE, S.G.P.S.	0.004%	90.476%
4262	J.C. PENNEY CO INC COMMON STOCK USD.5	0.004%	90.480%
4263	KNOLL INC COMMON STOCK USD.01	0.004%	90.485%
4264	PGT INC	0.004%	90.489%
4265	SPORTS DIRECT I	0.004%	90.493%
4266	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.498%
4267	HALFORDS GROUP	0.004%	90.502%
4268	TRIMAS CORP COMMON STOCK USD.01	0.004%	90.507%
4269	FP CORP	0.004%	90.511%
4270	MABUCHI MOTOR C	0.004%	90.515%
4271	HANNSTAR DISPLA	0.004%	90.520%
4272	DAETWYLER HOLDI	0.004%	90.524%
4273	NCC LTD/INDIA	0.004%	90.528%
4274	GPO CATALANA OC	0.004%	90.533%
4275	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	90.537%
4276	HEALTHCARE SERV	0.004%	90.542%
4277	ABIOMED INC COMMON STOCK USD.01	0.004%	90.546%
4278	MORINAGA & CO	0.004%	90.550%
4279	CHUBU ELEC POWE	0.004%	90.555%
4280	TISCO FINANCIAL	0.004%	90.559%
4281	AVANGRID INC COMMON STOCK USD.01	0.004%	90.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	PARADE TECHNOLO	0.004%	90.568%
4283	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.572%
4284	ALMACENES EXITO	0.004%	90.576%
4285	ASTRONICS CORP COMMON STOCK USD.01	0.004%	90.581%
4286	HINDUSTAN PETRO	0.004%	90.585%
4287	CITY DEVELOPMEN	0.004%	90.590%
4288	LONDOMETRIC PR	0.004%	90.594%
4289	BLACKBAUD INC	0.004%	90.598%
4290	KONINKLIJKE BAM	0.004%	90.603%
4291	MAPLETREE LOGIS	0.004%	90.607%
4292	TOYOTA BOSHOKU	0.004%	90.611%
4293	IPSOS	0.004%	90.616%
4294	APA GROUP	0.004%	90.620%
4295	AVICHINA INDUST	0.004%	90.624%
4296	BUREAU VERITAS	0.004%	90.629%
4297	NESTLE FINANCE	0.004%	90.633%
4298	RYOSAN CO	0.004%	90.637%
4299	SANKYO CO LTD	0.004%	90.641%
4300	EDION CORP	0.004%	90.646%
4301	CHEUNG KONG INF	0.004%	90.650%
4302	CHINA LIFE INS	0.004%	90.654%
4303	COMSYS HOLDINGS	0.004%	90.659%
4304	AIR NEW ZEALAND	0.004%	90.663%
4305	DIEBOLD INC	0.004%	90.667%
4306	EMMI AG	0.004%	90.672%
4307	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	90.676%
4308	DISTRIBUIDORA I	0.004%	90.680%
4309	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	90.685%
4310	VIRGIN MONEY HL	0.004%	90.689%
4311	EVERTZ TECHNOLO	0.004%	90.693%
4312	DAEWOO SECURITI	0.004%	90.697%
4313	HTC CORP COMMON	0.004%	90.702%
4314	WEIGHT WATCHERS INTL INC COMMON STOCK	0.004%	90.706%
4315	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	90.710%
4316	A2 MILK CO LTD	0.004%	90.714%
4317	EMBRAER SA SPON ADR ADR	0.004%	90.719%
4318	SFS GROUP AG	0.004%	90.723%
4319	REALTEK SEMICON	0.004%	90.727%
4320	VALE SA SP ADR WHEN ISSUED ADR	0.004%	90.732%
4321	SANOMA OYJ	0.004%	90.736%
4322	MCKESSON CORP SR UNSECURED 03/21 4.75	0.004%	90.740%
4323	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	90.744%
4324	PROMOTORA Y OPE	0.004%	90.749%
4325	MAHINDRA & MAHI	0.004%	90.753%
4326	MEIJI HOLDINGS	0.004%	90.757%
4327	ASSECO POLAND S	0.004%	90.761%
4328	TUPRAS-TURKIYE	0.004%	90.766%
4329	TOHO HOLDINGS C	0.004%	90.770%
4330	MAPLETREE GREAT	0.004%	90.774%
4331	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	90.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	FRUTAROM	0.004%	90.783%
4333	MORI TRUST SOGO	0.004%	90.787%
4334	AF AB	0.004%	90.791%
4335	TRUEBLUE INC COMMON STOCK	0.004%	90.795%
4336	COCA-COLA WEST	0.004%	90.800%
4337	WEST JAPAN RAIL	0.004%	90.804%
4338	TOPRE CORPORATI	0.004%	90.808%
4339	LION CORP	0.004%	90.812%
4340	ALM. BRAND	0.004%	90.817%
4341	ONWARD KASHIYAM	0.004%	90.821%
4342	TOMTOM NV	0.004%	90.825%
4343	OBARA CORP	0.004%	90.829%
4344	PRESS METAL ALU	0.004%	90.834%
4345	YIT OYJ	0.004%	90.838%
4346	GLATFELTER(PH)C	0.004%	90.842%
4347	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	90.846%
4348	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	90.851%
4349	CHINA STHN AIRL	0.004%	90.855%
4350	INDAH KIAT PULP	0.004%	90.859%
4351	WHARF(HLDGS)	0.004%	90.863%
4352	MYTILINEOS	0.004%	90.868%
4353	SHOPPING CENTRE	0.004%	90.872%
4354	INVINCIBLE INVE	0.004%	90.876%
4355	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.004%	90.880%
4356	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	90.884%
4357	TENAGA NASIONL	0.004%	90.889%
4358	HYUNDAI DEVELOP	0.004%	90.893%
4359	ROUND ONE CORP	0.004%	90.897%
4360	EMAMI LTD	0.004%	90.901%
4361	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.905%
4362	KIYO BANK	0.004%	90.910%
4363	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	90.914%
4364	AGREE REALTY CORP REIT USD.0001	0.004%	90.918%
4365	mitsui ENG&SHIP	0.004%	90.922%
4366	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.927%
4367	COHU INC COMMON STOCK USD1.0	0.004%	90.931%
4368	SCRIPPS(EW)CO(N	0.004%	90.935%
4369	ASM PACIFIC TEC	0.004%	90.939%
4370	VISUAL PHOTONIC	0.004%	90.943%
4371	FAIRFAX MEDIA L	0.004%	90.948%
4372	BAJAJ FINANCE L	0.004%	90.952%
4373	MITCHELLS & BUT	0.004%	90.956%
4374	SLIGRO FOOD GRO	0.004%	90.960%
4375	INNOVIVA INC COMMON STOCK	0.004%	90.964%
4376	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	90.969%
4377	SMILES FIDELIDA	0.004%	90.973%
4378	HUNTING PLC	0.004%	90.977%
4379	LCY CHEMICAL CO	0.004%	90.981%
4380	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.985%
4381	MORGAN ADVANCE	0.004%	90.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	SCORPIO TANKERS	0.004%	90.994%
4383	WORKSPACE GROUP	0.004%	90.998%
4384	BR MALLS PARTIC	0.004%	91.002%
4385	QUARTERHILL INC	0.004%	91.006%
4386	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.004%	91.010%
4387	EBRO FOODS SA	0.004%	91.015%
4388	SACYR SA	0.004%	91.019%
4389	WEIS MARKETS IN	0.004%	91.023%
4390	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.027%
4391	ANGANG NEW STEE	0.004%	91.031%
4392	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.035%
4393	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.040%
4394	FINECOBANK BANC	0.004%	91.044%
4395	LAM RESEARCH CO	0.004%	91.048%
4396	SYNTEL INC COMMON STOCK	0.004%	91.052%
4397	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.056%
4398	TRIGANO	0.004%	91.060%
4399	SKYWORTH DIGITA	0.004%	91.064%
4400	KADANT INC COMMON STOCK USD.01	0.004%	91.069%
4401	AEON REIT INVES	0.004%	91.073%
4402	INFINERA CORP	0.004%	91.077%
4403	INCYTE PHARMACE	0.004%	91.081%
4404	HEALTH AND HAPP	0.004%	91.085%
4405	RATOS AB-B SHS	0.004%	91.089%
4406	RELO HOLDINGS I	0.004%	91.093%
4407	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.098%
4408	GROUPE FNAC	0.004%	91.102%
4409	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.106%
4410	SWATCH GROUP AG	0.004%	91.110%
4411	KING YUAN ELECT	0.004%	91.114%
4412	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	91.118%
4413	ESSENTRA PLC	0.004%	91.122%
4414	QAO ROSNEFT OIL	0.004%	91.126%
4415	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	91.131%
4416	EICHER MOTORS	0.004%	91.135%
4417	MARSTON'S PLC	0.004%	91.139%
4418	AIRTAC INTERNAT	0.004%	91.143%
4419	NICHIAS CORP	0.004%	91.147%
4420	SUPERGROUP PLC	0.004%	91.151%
4421	SHUI ON LAND LT	0.004%	91.155%
4422	GAMUDA BERHAD	0.004%	91.159%
4423	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.163%
4424	SAWAI PHARM CO	0.004%	91.167%
4425	NIHON M&A CENTE	0.004%	91.172%
4426	STOCK YARDS BANCORP INC COMMON STOCK	0.004%	91.176%
4427	SHIMA SEIKI MFG	0.004%	91.180%
4428	CHINA EVERBRIGH	0.004%	91.184%
4429	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	91.188%
4430	HOMESTREET INC COMMON STOCK	0.004%	91.192%
4431	TOKAI TOKYO SEC	0.004%	91.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.200%
4433	CHINA RAILWAY C	0.004%	91.204%
4434	KOREAN REINSURA	0.004%	91.208%
4435	YAMATO KOGYO CO	0.004%	91.213%
4436	AMOREPACIFIC GR	0.004%	91.217%
4437	MILLENNIUM&COPT	0.004%	91.221%
4438	SERIA CO LTD	0.004%	91.225%
4439	BCO SANTANDER-C	0.004%	91.229%
4440	FINNAIR	0.004%	91.233%
4441	PRIMAX ELECTRON	0.004%	91.237%
4442	BANCO SANTANDER	0.004%	91.241%
4443	HP INC SR UNSECURED 06/21 4.3	0.004%	91.245%
4444	AUTONEUM HOLDIN	0.004%	91.249%
4445	MRV ENGENHARIA	0.004%	91.253%
4446	SHINMAYWA INDS	0.004%	91.257%
4447	ST GALLER KTBK	0.004%	91.261%
4448	MARSHALLS PLC	0.004%	91.265%
4449	NORTHAM PLATINU	0.004%	91.270%
4450	ECONOCOM GROUP	0.004%	91.274%
4451	FIRST BANCORP/NC COMMON STOCK	0.004%	91.278%
4452	HOKKOKU BANK	0.004%	91.282%
4453	SHIP HEALTHCARE	0.004%	91.286%
4454	PORT OF TAURANG	0.004%	91.290%
4455	FOXCONN INTERNA	0.004%	91.294%
4456	TOYO SUISAN KAI	0.004%	91.298%
4457	HOME PRODUCT CE	0.004%	91.302%
4458	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.306%
4459	CHINA RESOURCES	0.004%	91.310%
4460	TOKYO SEIMITSU	0.004%	91.314%
4461	RIO TINTO PLC	0.004%	91.318%
4462	TATUNG	0.004%	91.322%
4463	CANWEL BUILDING	0.004%	91.326%
4464	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	91.330%
4465	BAJAJ AUTO	0.004%	91.334%
4466	TURKIYE VAKIFLA	0.004%	91.338%
4467	GALLIFORD TRY P	0.004%	91.342%
4468	ASAHI INTECC CO	0.004%	91.346%
4469	PIGEON CORP	0.004%	91.350%
4470	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	91.354%
4471	TOKAI RIKA CO	0.004%	91.358%
4472	HYUNDAI WIA COR	0.004%	91.362%
4473	HAPAG-LLOYD AG	0.004%	91.366%
4474	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.370%
4475	DURATEX SA	0.004%	91.374%
4476	IREN SPA	0.004%	91.378%
4477	MAKITA CORP	0.004%	91.382%
4478	HYAKUGO BANK(10	0.004%	91.387%
4479	MGP INGREDIENTS INC COMMON STOCK	0.004%	91.391%
4480	BAJAJ AUTO LTD	0.004%	91.395%
4481	YANZHOU COAL MI	0.004%	91.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	GRIFFON CORP COMMON STOCK USD.25	0.004%	91.403%
4483	FLIGHT CENTRE L	0.004%	91.407%
4484	TELENET GROUP H	0.004%	91.411%
4485	MISUMI CORPORAT	0.004%	91.415%
4486	KING'S TOWN BAN	0.004%	91.419%
4487	FIDESA	0.004%	91.423%
4488	TRICO BANCSHARES COMMON STOCK	0.004%	91.427%
4489	SIAM CEMENT PCL	0.004%	91.431%
4490	HORIZON NORTH L	0.004%	91.435%
4491	CANON MARKETING	0.004%	91.439%
4492	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.443%
4493	CAPITAL & COUNT	0.004%	91.447%
4494	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	91.450%
4495	BLACKPEARL RESO	0.004%	91.454%
4496	CARDTRONICS PLC	0.004%	91.458%
4497	DUZONBIZON CO L	0.004%	91.462%
4498	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.466%
4499	MONEYSUPERMARKE	0.004%	91.470%
4500	TODA CORP	0.004%	91.474%
4501	GREENTOWN CHINA	0.004%	91.478%
4502	AOZORA BANK	0.004%	91.482%
4503	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.004%	91.486%
4504	RINGKJOEBING LA	0.004%	91.490%
4505	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	91.494%
4506	WIENER STAEDTIS	0.004%	91.498%
4507	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.502%
4508	WOORI INVESTMEN	0.004%	91.506%
4509	WELBILT INC COMMON STOCK USD.01	0.004%	91.510%
4510	JUBILANT LIFE S	0.004%	91.514%
4511	ASSURA PLC	0.004%	91.518%
4512	FIELMANN AG	0.004%	91.522%
4513	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	91.526%
4514	MERITOR INC COMMON STOCK USD1.0	0.004%	91.530%
4515	TOKYU REIT INC	0.004%	91.534%
4516	TATA POWER CO L	0.004%	91.538%
4517	IWATANI INTL CO	0.004%	91.542%
4518	AIMIA INC	0.004%	91.546%
4519	ERAMET	0.004%	91.550%
4520	KINDEN CORPORAT	0.004%	91.554%
4521	EURONAV SA	0.004%	91.558%
4522	HYSAN DEVELOPME	0.004%	91.561%
4523	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.565%
4524	FUKUYAMA TRANSP	0.004%	91.569%
4525	SKC CO	0.004%	91.573%
4526	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.577%
4527	INVESTEC LIMITE	0.004%	91.581%
4528	COSMAX INC	0.004%	91.585%
4529	CROWN LTD.	0.004%	91.589%
4530	OKUMURA CORP	0.004%	91.593%
4531	ESPRIT HOLDINGS	0.004%	91.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	FAR EASTONE TEL	0.004%	91.601%
4533	TF ADNUBUSTRADO	0.004%	91.605%
4534	TENNANT CO	0.004%	91.609%
4535	OUTOTEC OYJ	0.004%	91.613%
4536	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.617%
4537	CBIZ INC COMMON STOCK USD.01	0.004%	91.620%
4538	CAP SA	0.004%	91.624%
4539	ANIMA HOLDING S	0.004%	91.628%
4540	JAIN IRRIGATION	0.004%	91.632%
4541	EVA AIRWAYS	0.004%	91.636%
4542	MERCER INTL INC	0.004%	91.640%
4543	HYUNDAI HEAVY I	0.004%	91.644%
4544	GIANT MFG CO	0.004%	91.648%
4545	CIMPRESS NV	0.004%	91.652%
4546	ABAXIS INC COMMON STOCK	0.004%	91.656%
4547	HEICO CORP	0.004%	91.660%
4548	MACQUARIE KOREA	0.004%	91.664%
4549	BEAZER HOMES USA INC COMMON STOCK USD.001	0.004%	91.668%
4550	PETKIM	0.004%	91.671%
4551	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	91.675%
4552	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.004%	91.679%
4553	KUMAGAI GUMI CO	0.004%	91.683%
4554	HEXPOL AB	0.004%	91.687%
4555	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	91.691%
4556	KLOECKNER & CO	0.004%	91.695%
4557	COMFORTDELGRO C	0.004%	91.699%
4558	KOLON INDUSTRIE	0.004%	91.703%
4559	BARITO PAC TBK	0.004%	91.707%
4560	FCC CO LTD	0.004%	91.710%
4561	CALATLANTIC GRO	0.004%	91.714%
4562	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	91.718%
4563	HAITONG SECURIT	0.004%	91.722%
4564	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.726%
4565	SAN MIGUEL CORP	0.004%	91.730%
4566	ANDREW PELLER-A	0.004%	91.734%
4567	SURUGA BANK	0.004%	91.738%
4568	ADVANTEST	0.004%	91.742%
4569	TAKARA SHUZO CO	0.004%	91.745%
4570	COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01	0.004%	91.749%
4571	ODAKYU ELEC RLW	0.004%	91.753%
4572	DIAMOND OFFSHOR	0.004%	91.757%
4573	CITIC SECURITIE	0.004%	91.761%
4574	SAFESTORE HOLDI	0.004%	91.765%
4575	MITIE GROUP	0.004%	91.769%
4576	ITAU UNIBANCO H	0.004%	91.772%
4577	DATATEC	0.004%	91.776%
4578	RAMSAY HEALTH C	0.004%	91.780%
4579	PRESIDENT CHAIN	0.004%	91.784%
4580	BJ S RESTAURANTS INC COMMON STOCK	0.004%	91.788%
4581	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.792%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	NIPPON SHOKUBAI	0.004%	91.795%
4583	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	91.799%
4584	DUSKIN CO LTD	0.004%	91.803%
4585	KAP IND HLDG LT	0.004%	91.807%
4586	SHANGHAI PHARMA	0.004%	91.811%
4587	MAXLINEAR INC COMMON STOCK	0.004%	91.815%
4588	ALPINE ELECTRON	0.004%	91.818%
4589	ULTRAPAR PARTIC	0.004%	91.822%
4590	EXACT SCIENCES	0.004%	91.826%
4591	LYDALL INC COMMON STOCK USD.1	0.004%	91.830%
4592	HILL & SMITH HL	0.004%	91.834%
4593	BANREGIO GRUPO	0.004%	91.838%
4594	DAH SING FINANC	0.004%	91.841%
4595	TOKYO OHKA KOGY	0.004%	91.845%
4596	SAMSUNG C&T COR	0.004%	91.849%
4597	DAH SING BANKIN	0.004%	91.853%
4598	EXELON CORP SR UNSECURED 12/20 5.15	0.004%	91.857%
4599	INDO TAMBANGRAY	0.004%	91.860%
4600	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	91.864%
4601	SHIMADZU CORP	0.004%	91.868%
4602	O'REILLY AUTOMO	0.004%	91.872%
4603	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.004%	91.876%
4604	ASCOM HOLDING A	0.004%	91.879%
4605	GIMV NV	0.004%	91.883%
4606	IMPLENIA AG	0.004%	91.887%
4607	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.004%	91.891%
4608	NIHON UNISYS	0.004%	91.895%
4609	OP CORPORATE BA	0.004%	91.898%
4610	ITC LTD	0.004%	91.902%
4611	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	91.906%
4612	ENCE ENERGIA	0.004%	91.910%
4613	FABEGE AB	0.004%	91.914%
4614	TONGAAT-HULETT	0.004%	91.917%
4615	PZ CUSSONS PLC	0.004%	91.921%
4616	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.004%	91.925%
4617	JENOPTIK AG	0.004%	91.929%
4618	ORSTED A/S	0.004%	91.932%
4619	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.936%
4620	MINMETALS RES	0.004%	91.940%
4621	BANG & OLUFSEN	0.004%	91.944%
4622	CHIN-POON INDL	0.004%	91.948%
4623	AT+T INC SR UNSECURED 02/21 4.6	0.004%	91.951%
4624	PIONEER FOODS L	0.004%	91.955%
4625	GIGABYTE TECHNO	0.004%	91.959%
4626	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.963%
4627	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.966%
4628	PT TAMBANG BATU	0.004%	91.970%
4629	ATEA ASA	0.004%	91.974%
4630	LENNAR CORP 4.7	0.004%	91.978%
4631	CALTEX AUSTRALI	0.004%	91.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	COMPUTACENTER P	0.004%	91.985%
4633	MONCLER SPA	0.004%	91.989%
4634	TAG TEGERNSEE I	0.004%	91.993%
4635	YAMAZAKI BAKING	0.004%	91.996%
4636	ITOHAM YONEKYU	0.004%	92.000%
4637	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.004%	92.004%
4638	CHIYODA CORP	0.004%	92.008%
4639	PROGRESS ENERGY	0.004%	92.011%
4640	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.015%
4641	NORTH PACIFIC B	0.004%	92.019%
4642	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	92.023%
4643	ENEL CHILE SA ADR ADR	0.004%	92.026%
4644	PUNJAB NATIONAL	0.004%	92.030%
4645	APOLLO HOSPITAL	0.004%	92.034%
4646	UTD ENGINEERS	0.004%	92.037%
4647	GUANGDONG INVES	0.004%	92.041%
4648	TELEFONICA DEUT	0.004%	92.045%
4649	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	92.049%
4650	IPSEN	0.004%	92.052%
4651	ALLIANCE FINANC	0.004%	92.056%
4652	ENTERCOM COMMUN	0.004%	92.060%
4653	OUTFRONT MEDIA INC REIT USD.01	0.004%	92.063%
4654	MUSASHINO BANK	0.004%	92.067%
4655	TEC CORPORATION	0.004%	92.071%
4656	COLOPLAST AS	0.004%	92.075%
4657	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.078%
4658	DCM JAPAN HOLDI	0.004%	92.082%
4659	MEGMILK SNOW BR	0.004%	92.086%
4660	CHAROEN PKPD-FG	0.004%	92.089%
4661	SANDS CHINA LTD	0.004%	92.093%
4662	SPARTANNASH CO COMMON STOCK	0.004%	92.097%
4663	RHONE-KLINIKUM	0.004%	92.100%
4664	CARETRUST REIT INC REIT USD.01	0.004%	92.104%
4665	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	92.108%
4666	AVEVA GROUP PLC	0.004%	92.112%
4667	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	92.115%
4668	ILIAD	0.004%	92.119%
4669	PREMIER INVESTM	0.004%	92.123%
4670	KOREA ZINC	0.004%	92.126%
4671	OSAKA GAS CO	0.004%	92.130%
4672	HULIC REIT INC	0.004%	92.134%
4673	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.004%	92.137%
4674	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	92.141%
4675	CUMMINS INDIA	0.004%	92.145%
4676	MRF LTD	0.004%	92.148%
4677	BRASKEM SA	0.004%	92.152%
4678	ANDERSONS INC/THE COMMON STOCK	0.004%	92.156%
4679	PROSEGUR CIA DE	0.004%	92.159%
4680	CKD CORP	0.004%	92.163%
4681	CHINA COAL ENER	0.004%	92.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	ASATSU INC	0.004%	92.170%
4683	KIMBERLY CLARK	0.004%	92.174%
4684	SHIONOGI & CO	0.004%	92.178%
4685	CHINA OILFIELD	0.004%	92.181%
4686	INTERRENT REAL	0.004%	92.185%
4687	FOXCONN TECHNOL	0.004%	92.189%
4688	INDIA INFOLINE	0.004%	92.192%
4689	SOCIETE BIC SA	0.004%	92.196%
4690	OKASAN SECURITI	0.004%	92.200%
4691	THAI MILITARY B	0.004%	92.203%
4692	KRONES AG	0.004%	92.207%
4693	CHINA SYNTH RUB	0.004%	92.211%
4694	TSINGTAO BREWER	0.004%	92.214%
4695	RYMAN HEALTHCAR	0.004%	92.218%
4696	DR REDDYS LABS	0.004%	92.221%
4697	OKAMURA CORP	0.004%	92.225%
4698	SPAR NORD BANK	0.004%	92.229%
4699	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.004%	92.232%
4700	SPAREBANK 1 SR	0.004%	92.236%
4701	ANSALDO STS SPA	0.004%	92.240%
4702	COLGATE-PALM (I	0.004%	92.243%
4703	CORVEL CORP COMMON STOCK USD.0001	0.004%	92.247%
4704	HYPERMARCAS SA	0.004%	92.250%
4705	KOMERI CO	0.004%	92.254%
4706	TAL EDUCATION GROUP ADR ADR	0.004%	92.258%
4707	PANALPINA WELT	0.004%	92.261%
4708	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.004%	92.265%
4709	FIRST INTER BK	0.004%	92.269%
4710	TOMONY HOLDINGS	0.004%	92.272%
4711	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	92.276%
4712	KELLER GROUP	0.004%	92.279%
4713	SIMPLO TECHNOLO	0.004%	92.283%
4714	CRAY INC COMMON STOCK USD.01	0.004%	92.287%
4715	NIPPON STEEL	0.004%	92.290%
4716	SAF-HOLLAND SA	0.004%	92.294%
4717	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	92.297%
4718	DAILY MAIL&GEN	0.004%	92.301%
4719	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	92.305%
4720	NN INC COMMON STOCK USD.01	0.004%	92.308%
4721	SCHNITZER STEEL	0.004%	92.312%
4722	LG PHILIPS LCD	0.004%	92.315%
4723	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	92.319%
4724	RYOHIN KEIKAKU	0.004%	92.323%
4725	GOLD FIELDS LTD	0.004%	92.326%
4726	HARGREAVES LANS	0.004%	92.330%
4727	AZIMUT HOLDOING	0.004%	92.333%
4728	CHINA ZHONGWANG	0.004%	92.337%
4729	CHINA ZHEGTONG	0.004%	92.341%
4730	KANEMATSU CORP	0.004%	92.344%
4731	BONDUELLE SCA	0.004%	92.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	92.351%
4733	PREMIER INVESTM	0.004%	92.355%
4734	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	92.358%
4735	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.362%
4736	JC DECAUX SA	0.004%	92.366%
4737	SINOPEC SHANGHA	0.004%	92.369%
4738	JUROKU BANK	0.004%	92.373%
4739	JAPAN RENTAL HO	0.004%	92.376%
4740	TELECOM ITALIA	0.004%	92.380%
4741	AEGION CORP COMMON STOCK USD.01	0.004%	92.384%
4742	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	92.387%
4743	LEROY SEAFOOD G	0.004%	92.391%
4744	XINYI SOLAR HOL	0.004%	92.394%
4745	HENKEL KGAA-BEA	0.004%	92.398%
4746	INDUSTRIAL & IN	0.004%	92.401%
4747	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	92.405%
4748	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.004%	92.409%
4749	SPX CORP COMMON STOCK USD.01	0.004%	92.412%
4750	TSUBAKIMOTO CHA	0.004%	92.416%
4751	NEXON CO LTD	0.004%	92.419%
4752	AMERICAN STATES WATER CO COMMON STOCK	0.004%	92.423%
4753	POLY HONG KONG	0.004%	92.426%
4754	SQUARE ENIX HOL	0.004%	92.430%
4755	KINTETSU CORP	0.004%	92.434%
4756	GROUPON INC COMMON STOCK USD.0001	0.004%	92.437%
4757	SAMSUNG FINE CH	0.004%	92.441%
4758	PETROCHINA COMP	0.004%	92.444%
4759	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	92.448%
4760	VALOR CO LTD	0.004%	92.451%
4761	STARTS CORP INC	0.004%	92.455%
4762	TIM PARTICIPA	0.004%	92.458%
4763	WAFER WORKS COR	0.004%	92.462%
4764	WT MICROELECTRO	0.004%	92.465%
4765	SCANA CORP COMMON STOCK	0.004%	92.469%
4766	COFACE SA	0.004%	92.473%
4767	CIE AUTOMOTIVE	0.004%	92.476%
4768	ORGANIZACI SORI	0.004%	92.480%
4769	KANDENKO CO	0.004%	92.483%
4770	YUZHOU PROPERTI	0.004%	92.487%
4771	FUFENG GROUP LT	0.004%	92.490%
4772	MAN WAH HOLDING	0.004%	92.494%
4773	NEWRIVER REIT P	0.004%	92.497%
4774	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	92.501%
4775	COPPER MTN MNG	0.004%	92.504%
4776	AU OPTRONICS CORP SPON ADR ADR	0.004%	92.508%
4777	BEFIMMO SCA	0.004%	92.511%
4778	JOY CITY PROPER	0.004%	92.515%
4779	SYSMEX CORP	0.004%	92.518%
4780	AUSNET SERVICES	0.004%	92.522%
4781	TARKETT SA	0.004%	92.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	NET ONE SYSTEMS	0.004%	92.529%
4783	JERONIMO MARTIN	0.004%	92.532%
4784	TURKIYE HALK	0.004%	92.536%
4785	PHARMERICA CORP COMMON STOCK USD.01	0.004%	92.539%
4786	HEMFOSA FASTIGH	0.004%	92.543%
4787	M/I HOMES INC COMMON STOCK USD.01	0.004%	92.546%
4788	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	92.550%
4789	PSEG POWER	0.003%	92.553%
4790	ITALGAS SPA	0.003%	92.557%
4791	AXCELIS TECHNOL	0.003%	92.560%
4792	BANK DANAMON PT	0.003%	92.564%
4793	JB HI-FI	0.003%	92.567%
4794	MAANSHAN IRON &	0.003%	92.571%
4795	HINDUSTAN LEVER	0.003%	92.574%
4796	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	92.578%
4797	SHELL INTERNATI	0.003%	92.581%
4798	DAIRY CREST GRO	0.003%	92.585%
4799	MINDTREE LTD	0.003%	92.588%
4800	CAPCOM CO	0.003%	92.592%
4801	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.595%
4802	VANGUARD INTL S	0.003%	92.599%
4803	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	92.602%
4804	FAR EAST INTL B	0.003%	92.606%
4805	BANCO DE CHILE ADR ADR	0.003%	92.609%
4806	VTB BANK(JSC)	0.003%	92.613%
4807	KYORITSU MAINTA	0.003%	92.616%
4808	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.620%
4809	AECI	0.003%	92.623%
4810	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	92.626%
4811	SECURITY BANK C	0.003%	92.630%
4812	Rocky Mountain	0.003%	92.633%
4813	SINOTRUK HONG K	0.003%	92.637%
4814	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	92.640%
4815	SEVEN GROUP HLD	0.003%	92.644%
4816	FRESNILLO PLC	0.003%	92.647%
4817	YANGARRA RESOUR	0.003%	92.651%
4818	RINNAI CORP	0.003%	92.654%
4819	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	92.658%
4820	ALFRESA HOLDING	0.003%	92.661%
4821	ROBINSONS LAND	0.003%	92.665%
4822	TURK SISE VE CA	0.003%	92.668%
4823	SANYO DENKI CO	0.003%	92.672%
4824	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	92.675%
4825	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	92.678%
4826	NEXITY	0.003%	92.682%
4827	NH HOTELES	0.003%	92.685%
4828	INDUTRADE AB	0.003%	92.689%
4829	MASSMART HOLDIN	0.003%	92.692%
4830	VTECH HLDGS	0.003%	92.696%
4831	IOCHPE-MAXION	0.003%	92.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	92.703%
4833	C & C GROUP PLC	0.003%	92.706%
4834	INDUSTRIAS CH S	0.003%	92.710%
4835	SUMITOMO WAREHO	0.003%	92.713%
4836	NINE ENTERTAINM	0.003%	92.716%
4837	DEUTZ AG	0.003%	92.720%
4838	KFORCE INC COMMON STOCK USD.01	0.003%	92.723%
4839	TOMRA SYSTEMS A	0.003%	92.727%
4840	FULLSHARE HOLDI	0.003%	92.730%
4841	MAKINO MILLING	0.003%	92.734%
4842	BRAIT SA	0.003%	92.737%
4843	JAPAN AVIATN EL	0.003%	92.741%
4844	AGFA GEVAERT NV	0.003%	92.744%
4845	SCANSOURCE INC COMMON STOCK	0.003%	92.747%
4846	MELEXIS	0.003%	92.751%
4847	BWP TRUST	0.003%	92.754%
4848	ALIOR BANK SA	0.003%	92.758%
4849	STORNOWAY DIAMO	0.003%	92.761%
4850	SINOPEC ENGINEE	0.003%	92.765%
4851	AUROBINDO PHARM	0.003%	92.768%
4852	OGAKI KYORITSU	0.003%	92.771%
4853	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	92.775%
4854	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	92.778%
4855	SEIREN CO	0.003%	92.782%
4856	HOUSE FOODS COR	0.003%	92.785%
4857	F E CONSORTM IN	0.003%	92.789%
4858	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	92.792%
4859	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	92.795%
4860	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	92.799%
4861	CONNECTONE BANCORP INC COMMON STOCK	0.003%	92.802%
4862	MAKALOT INDUSTR	0.003%	92.806%
4863	GS ENGINEERING	0.003%	92.809%
4864	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.003%	92.812%
4865	UPC TECHNOLOGY	0.003%	92.816%
4866	SHIP FINANCE IN	0.003%	92.819%
4867	MUTHOOT FINANCE	0.003%	92.823%
4868	ORION CORP/REPU	0.003%	92.826%
4869	ORTHOFIX INTL N	0.003%	92.829%
4870	FINCANTIERI SPA	0.003%	92.833%
4871	QUALITY CARE PROPERTIES REIT USD.01	0.003%	92.836%
4872	CHINASOFT INTER	0.003%	92.839%
4873	STONERIDGE INC COMMON STOCK	0.003%	92.843%
4874	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	92.846%
4875	SK CHEMICALS	0.003%	92.850%
4876	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.003%	92.853%
4877	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	92.856%
4878	UNILEVER NV	0.003%	92.860%
4879	SEIKO CORPORATI	0.003%	92.863%
4880	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	92.866%
4881	OBRASCON HUAR L	0.003%	92.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	PARMALAT S.P.A	0.003%	92.873%
4883	FORTINET INC	0.003%	92.877%
4884	TOBU RAILWAY CO	0.003%	92.880%
4885	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	92.883%
4886	RAKUTEN INC	0.003%	92.887%
4887	WESTPAC BANKING	0.003%	92.890%
4888	GENTING MALAYSI	0.003%	92.893%
4889	ACCELL GROUP	0.003%	92.897%
4890	HITACHI ZOSEN C	0.003%	92.900%
4891	MAINFREIGHT LTD	0.003%	92.903%
4892	RMR GROUP INC/THE A COMMON STOCK	0.003%	92.907%
4893	CAR INC	0.003%	92.910%
4894	Meritz Fire & M	0.003%	92.914%
4895	TERANGA GOLD CO	0.003%	92.917%
4896	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	92.920%
4897	RIB SOFTWARE AG	0.003%	92.924%
4898	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.003%	92.927%
4899	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	92.930%
4900	SEIBU HOLDINGS	0.003%	92.934%
4901	AAON INC COMMON STOCK USD.004	0.003%	92.937%
4902	CORONATION FUND	0.003%	92.940%
4903	Ayala Land Inc	0.003%	92.944%
4904	BMW FINANCE NV	0.003%	92.947%
4905	CARGOJET INC.	0.003%	92.950%
4906	KEIHIN CORP	0.003%	92.954%
4907	TOSHIBA MACHINE	0.003%	92.957%
4908	JUBLIANT FOODWO	0.003%	92.960%
4909	KEMET CORP	0.003%	92.964%
4910	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	92.967%
4911	CHENG LOONG	0.003%	92.970%
4912	IMMOFINANZ IMMO	0.003%	92.974%
4913	BIC CAMERA INC.	0.003%	92.977%
4914	LINDT & SPRUENG	0.003%	92.980%
4915	JM FINANCIAL	0.003%	92.984%
4916	NANYA TECHNOLOG	0.003%	92.987%
4917	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	92.990%
4918	ALLIED GROUP LT	0.003%	92.994%
4919	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	92.997%
4920	FIVE PRIME THER	0.003%	93.000%
4921	CANCOM SE	0.003%	93.004%
4922	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.007%
4923	TSOGO SUN HOLDI	0.003%	93.010%
4924	ITAU CORPBANCA	0.003%	93.014%
4925	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	93.017%
4926	PACIFIC BASIN S	0.003%	93.020%
4927	CHARTER HALL	0.003%	93.024%
4928	TPG TELECOM	0.003%	93.027%
4929	COCOKARA FINE H	0.003%	93.030%
4930	COSAN SA INDUST	0.003%	93.033%
4931	FAES FARMA SA	0.003%	93.037%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.040%
4933	INTERCONTINENTA	0.003%	93.043%
4934	OPUS BANK	0.003%	93.047%
4935	HAMBORNER AG	0.003%	93.050%
4936	PZU GR	0.003%	93.053%
4937	HAP SENG CONSOL	0.003%	93.057%
4938	EDISON INTERNAT	0.003%	93.060%
4939	EXIDE INDUSTRIE	0.003%	93.063%
4940	JUST EAT PLC	0.003%	93.067%
4941	EMEMORY TECHNOL	0.003%	93.070%
4942	FISHER (JAMES)	0.003%	93.073%
4943	NIPPON SODA CO	0.003%	93.076%
4944	ANGLOGOLD LTD	0.003%	93.080%
4945	CHINA GEN PLAST	0.003%	93.083%
4946	ULTRA ELECTRONI	0.003%	93.086%
4947	SHANKS GROUP PL	0.003%	93.090%
4948	CHINA RAILWAY G	0.003%	93.093%
4949	NIPPON FLOUR MI	0.003%	93.096%
4950	DOMINO'S PIZZA	0.003%	93.100%
4951	EXEDY CORP	0.003%	93.103%
4952	KYOCERA CORP	0.003%	93.106%
4953	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.109%
4954	CHENG SHIN RUBB	0.003%	93.113%
4955	KOMORI CORPORAT	0.003%	93.116%
4956	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.119%
4957	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	93.123%
4958	UTD INTEGRATION	0.003%	93.126%
4959	SUNTORY BEVERAG	0.003%	93.129%
4960	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	93.132%
4961	UNDER ARMOUR IN	0.003%	93.136%
4962	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.139%
4963	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.142%
4964	TRADE ME LTD	0.003%	93.146%
4965	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.149%
4966	FORTUNE REIT	0.003%	93.152%
4967	BUNKA SHUTTER C	0.003%	93.155%
4968	POSTNL	0.003%	93.159%
4969	MANAPPURAM FINA	0.003%	93.162%
4970	REGIS RESOURCES	0.003%	93.165%
4971	MONMOUTH REAL E	0.003%	93.168%
4972	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.172%
4973	BCO CREDITO INV	0.003%	93.175%
4974	DOOSAN HEAVY IN	0.003%	93.178%
4975	AUTODESK INC	0.003%	93.181%
4976	ABC-MART INC	0.003%	93.185%
4977	SEVERSTAL GDR REG S GDR	0.003%	93.188%
4978	SYDNEY AIRPORT	0.003%	93.191%
4979	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.003%	93.195%
4980	TOWER INTL INC	0.003%	93.198%
4981	UNIMICRON TECHN	0.003%	93.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	GUANGZHOU AUTOM	0.003%	93.204%
4983	FUJITEC CO	0.003%	93.208%
4984	ANRITSU CORP	0.003%	93.211%
4985	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.214%
4986	INFICON HOLDING	0.003%	93.217%
4987	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.221%
4988	CHINA EVERBRIGH	0.003%	93.224%
4989	CHINA TRAVEL IN	0.003%	93.227%
4990	ARROW ELECTRONI	0.003%	93.230%
4991	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.234%
4992	EXPRESS INC COMMON STOCK	0.003%	93.237%
4993	KRUNG THAI BNK	0.003%	93.240%
4994	EREGLI DEMIR CE	0.003%	93.243%
4995	TRULY INTL HLDG	0.003%	93.247%
4996	BALFOUR BEATTY	0.003%	93.250%
4997	ZAKLADY METALI	0.003%	93.253%
4998	DULUXGROUP LTD	0.003%	93.256%
4999	JAPAN LIFELINE	0.003%	93.260%
5000	PLDT INC	0.003%	93.263%
5001	MACQUARIE MEXIC	0.003%	93.266%
5002	KAKEN PHARM	0.003%	93.269%
5003	GUARDIAN CAP GR	0.003%	93.272%
5004	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.276%
5005	TAIWAN BUSINESS	0.003%	93.279%
5006	FENG TAY ENTRPR	0.003%	93.282%
5007	MAYORA INDAH	0.003%	93.285%
5008	DELPHI ENERGY C	0.003%	93.289%
5009	OCLARO INC COMMON STOCK USD.01	0.003%	93.292%
5010	ZZZPRIMA MEAT P	0.003%	93.295%
5011	IMP DEL DES Y E	0.003%	93.298%
5012	PC CONNECTION	0.003%	93.302%
5013	ASIA OPTICAL CO	0.003%	93.305%
5014	ACEA SPA	0.003%	93.308%
5015	LIBERBANK SA	0.003%	93.311%
5016	KIWOOM SECURITI	0.003%	93.314%
5017	ADVANCED INFO S	0.003%	93.318%
5018	USS CO. LTD.	0.003%	93.321%
5019	AFRICA OIL CORP	0.003%	93.324%
5020	REUNERT	0.003%	93.327%
5021	INVERSIONES AGU	0.003%	93.330%
5022	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.334%
5023	BANK OF INDIA C	0.003%	93.337%
5024	SINO LAND CO	0.003%	93.340%
5025	UACJ CORP	0.003%	93.343%
5026	UNI-CHARM CORP	0.003%	93.346%
5027	MAGELLAN FINANC	0.003%	93.350%
5028	OKINAWA BANK	0.003%	93.353%
5029	CHINA LONGYUAN	0.003%	93.356%
5030	METROPOLE TV-(M	0.003%	93.359%
5031	KISSEI PHARM CO	0.003%	93.362%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	NAVIGANT CONSUL	0.003%	93.366%
5033	TRUE CORP PCL	0.003%	93.369%
5034	REGIS CORP COMMON STOCK USD.05	0.003%	93.372%
5035	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.375%
5036	GENTERA SAB DE	0.003%	93.378%
5037	BANCA GENERALI	0.003%	93.382%
5038	RATHBONE BROTHE	0.003%	93.385%
5039	ITOCHU TECHNO S	0.003%	93.388%
5040	FIRST NATIONAL	0.003%	93.391%
5041	SHIMANO INC	0.003%	93.394%
5042	GJENSIDIGE FORS	0.003%	93.398%
5043	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.401%
5044	HOSHINO RESORTS	0.003%	93.404%
5045	INDS BACHOCO SA	0.003%	93.407%
5046	FISKARS OYJ	0.003%	93.410%
5047	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.414%
5048	DAOU TECHNOLOGY	0.003%	93.417%
5049	ITO EN	0.003%	93.420%
5050	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	93.423%
5051	CHORUS LIMITED	0.003%	93.426%
5052	SHANDONG WEIGAO	0.003%	93.429%
5053	FUJI SEAL INC	0.003%	93.433%
5054	CERVED INFORMAT	0.003%	93.436%
5055	KOTAK MAHINDRA	0.003%	93.439%
5056	BECHTLE AG	0.003%	93.442%
5057	MERCIALYS	0.003%	93.445%
5058	GPO CARSO SA DE	0.003%	93.448%
5059	SIDERURGICA NAC	0.003%	93.452%
5060	CENTRAL GLASS C	0.003%	93.455%
5061	COMFORIA RESIDE	0.003%	93.458%
5062	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.461%
5063	RELIANCE CAPITA	0.003%	93.464%
5064	U-BLOX AG	0.003%	93.467%
5065	SSY GROUP LTD	0.003%	93.471%
5066	TONG YANG INDUS	0.003%	93.474%
5067	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	93.477%
5068	PROCTER & GAMBL	0.003%	93.480%
5069	INVACARE CORP	0.003%	93.483%
5070	ELECTA AB B SHS	0.003%	93.486%
5071	GPO IND BIMBO	0.003%	93.490%
5072	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.493%
5073	SEMBICORP MARINE	0.003%	93.496%
5074	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.499%
5075	TACHI-S CO	0.003%	93.502%
5076	AUCKLAND INTERN	0.003%	93.505%
5077	TOHO GAS CO	0.003%	93.508%
5078	KRUK SA	0.003%	93.512%
5079	MITSUBISHI TANA	0.003%	93.515%
5080	KANAMOTO CO LTD	0.003%	93.518%
5081	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	93.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	PRIMARY HEALTH	0.003%	93.524%
5083	CTS CORP COMMON STOCK	0.003%	93.527%
5084	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.530%
5085	DREAM UNLIMIITE	0.003%	93.534%
5086	KINPO ELECTRONI	0.003%	93.537%
5087	BB SEGURIDADE P	0.003%	93.540%
5088	ANSELL LTD	0.003%	93.543%
5089	THANACHART CAPI	0.003%	93.546%
5090	KERRY LOGISTICS	0.003%	93.549%
5091	PATRIZIA IMMO A	0.003%	93.552%
5092	FUKUOKA REIT CO	0.003%	93.555%
5093	LISI	0.003%	93.559%
5094	SAUL CENTERS INC REIT USD.01	0.003%	93.562%
5095	LUKOIL PJSC- SP	0.003%	93.565%
5096	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.568%
5097	NAMPAK LTD.	0.003%	93.571%
5098	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	93.574%
5099	COCA-COLA FEMSA	0.003%	93.577%
5100	NANKAI ELEC RAI	0.003%	93.580%
5101	LADBROKES PLC	0.003%	93.584%
5102	ALSO HOLDING-RE	0.003%	93.587%
5103	BANCA IFIS	0.003%	93.590%
5104	KOMAX HOLDING A	0.003%	93.593%
5105	CIA SANEAMENTO	0.003%	93.596%
5106	CROMPTON GREAVE	0.003%	93.599%
5107	SIBANYE GOLD LT	0.003%	93.602%
5108	RYOBI	0.003%	93.605%
5109	JOWA HLDGS CO L	0.003%	93.608%
5110	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	93.611%
5111	SOHU.COM INC	0.003%	93.615%
5112	TOHOKU ELEC POW	0.003%	93.618%
5113	GUNZE	0.003%	93.621%
5114	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	93.624%
5115	SSAB SVENSKT ST	0.003%	93.627%
5116	QUALYS INC COMMON STOCK USD.001	0.003%	93.630%
5117	IINO KAIUN KAIS	0.003%	93.633%
5118	HOKUETSU KISHU	0.003%	93.636%
5119	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.639%
5120	ESSO (THAILAND)	0.003%	93.642%
5121	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	93.645%
5122	KATO SANGYO CO	0.003%	93.649%
5123	SPIN MASTER COR	0.003%	93.652%
5124	NICE SYSTEMS	0.003%	93.655%
5125	C.P. ALL PCL-FG	0.003%	93.658%
5126	GT CAPITAL HOLD	0.003%	93.661%
5127	TELSTRA CORP	0.003%	93.664%
5128	DAI-ICHI KOGYO	0.003%	93.667%
5129	CIA HERING	0.003%	93.670%
5130	TRANSPORT INTL	0.003%	93.673%
5131	BURCKHARDT COMP	0.003%	93.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	HEIWA CORP	0.003%	93.679%
5133	TONGDA GROUP HL	0.003%	93.682%
5134	UNITED ARROWS L	0.003%	93.686%
5135	COMTECH TELE CO	0.003%	93.689%
5136	LINK ADMINISTRA	0.003%	93.692%
5137	BBMG CORPORATIO	0.003%	93.695%
5138	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.698%
5139	HAREL INSURANCE	0.003%	93.701%
5140	SOUTH INDIA BAN	0.003%	93.704%
5141	NORTHGATE	0.003%	93.707%
5142	SENKO CO	0.003%	93.710%
5143	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.003%	93.713%
5144	HYAKUJUSHI BANK	0.003%	93.716%
5145	ZZZSAN-AI OIL C	0.003%	93.719%
5146	HAITONG INTL SE	0.003%	93.722%
5147	JSR CORPORATION	0.003%	93.725%
5148	PACIFIC INDUSTR	0.003%	93.729%
5149	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.732%
5150	TIANNENG POWER	0.003%	93.735%
5151	BEIERSDORF AG	0.003%	93.738%
5152	TELECOM PLUS	0.003%	93.741%
5153	EI TOWERS SPA	0.003%	93.744%
5154	SARACEN MINERAL	0.003%	93.747%
5155	U-MING MARINE	0.003%	93.750%
5156	RESORTTRUST INC	0.003%	93.753%
5157	PETROFAC LTD	0.003%	93.756%
5158	MITAC HOLDINGS	0.003%	93.759%
5159	SUMMERSET GROUP	0.003%	93.762%
5160	CHINA TRADITION	0.003%	93.765%
5161	ZARDOYA-OTIS	0.003%	93.768%
5162	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.771%
5163	KENDRION NV	0.003%	93.774%
5164	SOMFY SA	0.003%	93.777%
5165	MARUICHI STL TU	0.003%	93.780%
5166	TOD'S SPA	0.003%	93.783%
5167	NANTO BANK	0.003%	93.787%
5168	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	93.790%
5169	AIN PHARMACIEZ	0.003%	93.793%
5170	COCA-COLA AMATI	0.003%	93.796%
5171	BONAVA AB - B S	0.003%	93.799%
5172	VASTNED RETAIL	0.003%	93.802%
5173	MACNICA FUJI EL	0.003%	93.805%
5174	AUTOMOTIVE HOLD	0.003%	93.808%
5175	POLYPIPE GROUP	0.003%	93.811%
5176	CHARGEURS SA	0.003%	93.814%
5177	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	93.817%
5178	Mobistar SA	0.003%	93.820%
5179	SERCOMM CORP	0.003%	93.823%
5180	HIWIN TECH CORP	0.003%	93.826%
5181	SANFILIPPO(JOHN	0.003%	93.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	SQUARE INC A COMMON STOCK USD.000001	0.003%	93.832%
5183	TRUSCO NAKAYAMA	0.003%	93.835%
5184	ESURE GROUP PLC	0.003%	93.838%
5185	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.841%
5186	SINBON ELECTRON	0.003%	93.844%
5187	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	93.847%
5188	DAEWOO INTERNAT	0.003%	93.850%
5189	NOBLE CORP PLC	0.003%	93.853%
5190	OUTSOURCING INC	0.003%	93.856%
5191	ENTERTAINMENT O	0.003%	93.859%
5192	AUTOGRILL SPA	0.003%	93.862%
5193	CHINA DONGXIANG	0.003%	93.865%
5194	CHINA SHIPPING	0.003%	93.868%
5195	FUGRO NV-CVA	0.003%	93.871%
5196	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	93.874%
5197	ELITE MATERIAL	0.003%	93.877%
5198	KUREHA CHEM IND	0.003%	93.880%
5199	TOKYO DOME CORP	0.003%	93.883%
5200	NIPPON CHEMI-CO	0.003%	93.886%
5201	KYUSHU ELEC POW	0.003%	93.889%
5202	JSW ENERGY LTD	0.003%	93.892%
5203	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	93.895%
5204	INDUSIND BANK	0.003%	93.898%
5205	GEO CO LTD	0.003%	93.901%
5206	CRAMO OYJ B SHS	0.003%	93.904%
5207	MEDICLINIC INTE	0.003%	93.907%
5208	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.910%
5209	GUOTAI JUNAN IN	0.003%	93.913%
5210	PAPA JOHN'S INT	0.003%	93.916%
5211	PERLIS PLANTATI	0.003%	93.919%
5212	PARK 24 CO	0.003%	93.922%
5213	SIAM COMMERCIAL	0.003%	93.925%
5214	UTD STATES CELL	0.003%	93.928%
5215	ENGINEERS INDIA	0.003%	93.931%
5216	KOSE	0.003%	93.934%
5217	KIWI PROPERTY G	0.003%	93.937%
5218	INVESTMENT TECH	0.003%	93.940%
5219	AOMORI BANK	0.003%	93.943%
5220	MORGUARD REAL E	0.003%	93.946%
5221	CIPUTRA DEVELOP	0.003%	93.949%
5222	QUIDEL CORP COMMON STOCK USD.001	0.003%	93.952%
5223	MY EG SERVICES	0.003%	93.955%
5224	EZCORP INC CL A COMMON STOCK USD.01	0.003%	93.958%
5225	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.961%
5226	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.964%
5227	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.967%
5228	HOTA INDUSTRIAL	0.003%	93.970%
5229	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.973%
5230	OKI ELECTRIC IN	0.003%	93.975%
5231	NHN ENTERTAINME	0.003%	93.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	CAPITAL SECURIT	0.003%	93.981%
5233	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	93.984%
5234	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.987%
5235	CAREER TECHNOLO	0.003%	93.990%
5236	BANGCHAK CORP P	0.003%	93.993%
5237	UNIFI INC	0.003%	93.996%
5238	TEXTAINER GROUP	0.003%	93.999%
5239	OCADO GROUP PLC	0.003%	94.002%
5240	POONGSAN CORP(N	0.003%	94.005%
5241	SUPERVALU INC COMMON STOCK USD.01	0.003%	94.008%
5242	B2W-CIA GLOBAL	0.003%	94.011%
5243	NIPPON REIT INV	0.003%	94.014%
5244	SAIZERIYA COMPA	0.003%	94.017%
5245	PALTAC CORP	0.003%	94.020%
5246	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	94.023%
5247	HARMONY GOLD MN	0.003%	94.026%
5248	GPO DE INVERSIO	0.003%	94.029%
5249	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.032%
5250	DOOSAN CORP	0.003%	94.034%
5251	PPC LTD	0.003%	94.037%
5252	NICHICON CORP	0.003%	94.040%
5253	SKYFAME REALTY	0.003%	94.043%
5254	RAMCO-GERSHENSO	0.003%	94.046%
5255	GPO TELEVISA	0.003%	94.049%
5256	GUDANG GARAM(PE	0.003%	94.052%
5257	JINRO LTD	0.003%	94.055%
5258	KERNEL HOLDING	0.003%	94.058%
5259	HSBC USA INC SR UNSECURED 08/20 2.75	0.003%	94.061%
5260	IRISO ELECTRONI	0.003%	94.064%
5261	SENSHU IKEDA HL	0.003%	94.067%
5262	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.070%
5263	AUSDRILL LIMITE	0.003%	94.073%
5264	LOTTE SHOPPING	0.003%	94.075%
5265	UNI-PRESIDENT C	0.003%	94.078%
5266	KEIO CORP	0.003%	94.081%
5267	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.084%
5268	VITASOY INTL	0.003%	94.087%
5269	AXFOOD AB	0.003%	94.090%
5270	CHINA LESSO GRO	0.003%	94.093%
5271	JARDINE CYCLE	0.003%	94.096%
5272	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.099%
5273	SITC INTERNATIO	0.003%	94.102%
5274	WORLDPAY GRP PL	0.003%	94.105%
5275	CJ E&M CORPORAT	0.003%	94.108%
5276	ISHIHARA SANGYO	0.003%	94.110%
5277	RIETER HLDGS AG	0.003%	94.113%
5278	ACTUA CORP COMMON STOCK USD.001	0.003%	94.116%
5279	CHROMA ATE INC	0.003%	94.119%
5280	BDO UNIBANK INC	0.003%	94.122%
5281	GAMESA CORP TEC	0.003%	94.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.128%
5283	ATLANTICA YIELD	0.003%	94.131%
5284	ADVANCED MICRO	0.003%	94.134%
5285	APPLUS SERVICES	0.003%	94.137%
5286	PAN OCEAN CO	0.003%	94.139%
5287	WPT INDUSTRIAL	0.003%	94.142%
5288	MEIDENSHA CORP	0.003%	94.145%
5289	DREAM INDUSTRIA	0.003%	94.148%
5290	NIPPON PAINT CO	0.003%	94.151%
5291	MYCRONIC AB	0.003%	94.154%
5292	THAI UNION GROU	0.003%	94.157%
5293	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.160%
5294	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	94.162%
5295	TECO ELEC&MACHI	0.003%	94.165%
5296	NITTO BOSEKI CO	0.003%	94.168%
5297	OLAM INTERNATIO	0.003%	94.171%
5298	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.174%
5299	CHOW SANG SANG	0.003%	94.177%
5300	GLOBAL LOGISTIC	0.003%	94.180%
5301	CHIPBOND TECHNO	0.003%	94.183%
5302	CHINA SCE PROPE	0.003%	94.186%
5303	MPHASIS LTD	0.003%	94.188%
5304	NS SOLUTIONS CO	0.003%	94.191%
5305	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	94.194%
5306	NISSIN ELECTRIC	0.003%	94.197%
5307	SHIKOKU ELEC PO	0.003%	94.200%
5308	CJ O SHOPPING C	0.003%	94.203%
5309	BERNER KTBK	0.003%	94.206%
5310	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	94.208%
5311	CIMIC GROUP LTD	0.003%	94.211%
5312	KYOKUTO KAIHATS	0.003%	94.214%
5313	INTERROLL HOLDI	0.003%	94.217%
5314	EVRAZ PLC	0.003%	94.220%
5315	LAIRD PLC	0.003%	94.223%
5316	AIRASIA BHD	0.003%	94.226%
5317	TOKYO ELEC POWE	0.003%	94.229%
5318	NORDEA BANK AB	0.003%	94.231%
5319	AURICO METALS INC COMMON STOCK	0.003%	94.234%
5320	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.237%
5321	SEMAPA SOC INVE	0.003%	94.240%
5322	BANK TABUNGAN N	0.003%	94.243%
5323	ENGIE BRASIL SA	0.003%	94.246%
5324	SINGAPORE POST	0.003%	94.249%
5325	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.251%
5326	LATECOERE	0.003%	94.254%
5327	AMBUJA CEMENTS	0.003%	94.257%
5328	SYNNEX TECH INT	0.003%	94.260%
5329	CHUDENKO CORP	0.003%	94.263%
5330	CROCS INC COMMON STOCK USD.001	0.003%	94.266%
5331	BANK OF BARODA	0.003%	94.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	TAKEUCHI MANUFA	0.003%	94.271%
5333	ECHO GLOBAL LOG	0.003%	94.274%
5334	NOBIA AB NEW	0.003%	94.277%
5335	FUTABA CORP	0.003%	94.280%
5336	MORGUARD CORP	0.003%	94.283%
5337	PIONEER CORP JP	0.003%	94.286%
5338	DE'LONGHI SPA	0.003%	94.288%
5339	TOKYU CONST	0.003%	94.291%
5340	TAKKT AG	0.003%	94.294%
5341	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.297%
5342	LAWSON	0.003%	94.300%
5343	CHINA HARMONY N	0.003%	94.303%
5344	LIECHTENSTEINIS	0.003%	94.306%
5345	ALL NIPPON AIRW	0.003%	94.308%
5346	JCU CORP	0.003%	94.311%
5347	GAZTRANSPORT ET	0.003%	94.314%
5348	TRAVELSKY TECHN	0.003%	94.317%
5349	ACADIAN TIMBER	0.003%	94.320%
5350	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.322%
5351	TONG REN TANG T	0.003%	94.325%
5352	HIBERNIA REIT P	0.003%	94.328%
5353	K12 INC COMMON STOCK USD.0001	0.003%	94.331%
5354	FASTIGHETS AB B	0.003%	94.334%
5355	WING TAI HOLDIN	0.003%	94.337%
5356	AOKI INTL	0.003%	94.339%
5357	ASSORE	0.003%	94.342%
5358	KEISEI ELEC RY	0.003%	94.345%
5359	MID REIT INC	0.003%	94.348%
5360	INABATA & CO	0.003%	94.351%
5361	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	94.353%
5362	CHENG UEI PRECI	0.003%	94.356%
5363	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.359%
5364	ACC LIMITED	0.003%	94.362%
5365	BHP BILLITON FI	0.003%	94.365%
5366	TIMBERCREEK FIN	0.003%	94.368%
5367	INDORAMA VENTUR	0.003%	94.370%
5368	NIB HOLDINGS LT	0.003%	94.373%
5369	AMBEV SA ADR ADR	0.003%	94.376%
5370	IBJ LEASING CO	0.003%	94.379%
5371	TEMP HOLDINGS C	0.003%	94.382%
5372	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.384%
5373	GETAC TECHNOLOG	0.003%	94.387%
5374	BAYWA AG (BAYER	0.003%	94.390%
5375	THE NISSHIN OIL	0.003%	94.393%
5376	AEON MALL CO LT	0.003%	94.396%
5377	GENWORTH MORTGA	0.003%	94.398%
5378	OPHIR ENERGY PL	0.003%	94.401%
5379	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.404%
5380	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.407%
5381	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	RPS GROUP PLC	0.003%	94.412%
5383	CROMWELL PROPER	0.003%	94.415%
5384	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	94.418%
5385	SPEEDWAY MOTORS	0.003%	94.421%
5386	YODOGAWA STEEL	0.003%	94.423%
5387	SUMITOMO MITSUI	0.003%	94.426%
5388	AUSTEVOLL SEAFO	0.003%	94.429%
5389	IRPC PUBLIC CO	0.003%	94.432%
5390	CLOETTA AB B SH	0.003%	94.435%
5391	PTC INC COMMON STOCK USD.01	0.003%	94.437%
5392	INVESCO OFFICE	0.003%	94.440%
5393	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	94.443%
5394	MARCUS CORP	0.003%	94.446%
5395	SHOWA CORP	0.003%	94.449%
5396	STRIDES ARCOLAB	0.003%	94.451%
5397	MBANK	0.003%	94.454%
5398	CHINA BLUECHEMI	0.003%	94.457%
5399	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	94.460%
5400	KOENIG & BAUER	0.003%	94.462%
5401	CBL & ASSOC PRO	0.003%	94.465%
5402	ALS LTD	0.003%	94.468%
5403	GLOVIS	0.003%	94.471%
5404	LIEN HWA INDL	0.003%	94.474%
5405	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.003%	94.476%
5406	LONKING HOLDING	0.003%	94.479%
5407	ELIA SYS OPERAT	0.003%	94.482%
5408	GREAT WALL ENTE	0.003%	94.485%
5409	GORMAN-RUPP CO	0.003%	94.487%
5410	HYUNDAI MIPO DO	0.003%	94.490%
5411	CHICONY ELECTRO	0.003%	94.493%
5412	PHOTRONICS INC COMMON STOCK USD.01	0.003%	94.496%
5413	RECTICEL	0.003%	94.498%
5414	SAO MARTINHO SA	0.003%	94.501%
5415	SKYLARK CO LTD	0.003%	94.504%
5416	COMPUGROUP HOLD	0.003%	94.507%
5417	SALINI IMPREGIL	0.003%	94.509%
5418	G8 EDUCATION LT	0.003%	94.512%
5419	NISSHIN STEEL H	0.003%	94.515%
5420	DIGI.COM BHD	0.003%	94.518%
5421	DONGYUE GROUP	0.003%	94.520%
5422	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.523%
5423	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.526%
5424	NAN YA PRINTED	0.003%	94.529%
5425	LASERTEC CORP	0.003%	94.531%
5426	FURUKAWA CO	0.003%	94.534%
5427	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.537%
5428	TRAVELPORT WORL	0.003%	94.540%
5429	JUST RETIREMENT	0.003%	94.542%
5430	TELEVISION BROA	0.003%	94.545%
5431	AXIA REAL ESTAT	0.003%	94.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	BARR(A.G.)	0.003%	94.551%
5433	NEMETSCHEK AG	0.003%	94.553%
5434	WD 40 CO COMMON STOCK USD.001	0.003%	94.556%
5435	ETERNAL CHEMICA	0.003%	94.559%
5436	ABACUS PROPERTY	0.003%	94.562%
5437	PROCTER & GAMBL	0.003%	94.564%
5438	AUSTRIA TECHNOL	0.003%	94.567%
5439	SYSTEMAX INC COMMON STOCK USD.01	0.003%	94.570%
5440	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.572%
5441	WIHLBORGS FASTI	0.003%	94.575%
5442	CHINA AOYUAN PR	0.003%	94.578%
5443	RAMIRENT OYJ	0.003%	94.581%
5444	MIRAIT HLDG COR	0.003%	94.583%
5445	ALKERMES PLC	0.003%	94.586%
5446	KUNGSLEDEN AB N	0.003%	94.589%
5447	DAIFUKU CO	0.003%	94.592%
5448	KENDA RUBBER IN	0.003%	94.594%
5449	BORREGAARD ASA	0.003%	94.597%
5450	21VIANET GROUP INC ADR ADR USD.00001	0.003%	94.600%
5451	WESTERN AREAS N	0.003%	94.602%
5452	RAIN INDUSTRIES	0.003%	94.605%
5453	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.608%
5454	KANSAI PAINT CO	0.003%	94.610%
5455	SHINKO ELEC IND	0.003%	94.613%
5456	TAIWAN FERTILIZ	0.003%	94.616%
5457	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.619%
5458	EXACTECH INC COMMON STOCK USD.01	0.003%	94.621%
5459	BHARAT PETROL C	0.003%	94.624%
5460	BOMBARDIER INC	0.003%	94.627%
5461	TOSHIBA PLANT K	0.003%	94.629%
5462	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.632%
5463	TRANSM ALIANCA	0.003%	94.635%
5464	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	94.637%
5465	MANHATTAN ASSOC	0.003%	94.640%
5466	JG SUMMIT HLDGS	0.003%	94.643%
5467	YELLOW PAGES LT	0.003%	94.646%
5468	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.648%
5469	KUMHO TIRE CO	0.003%	94.651%
5470	TV18 BROADCAST	0.003%	94.654%
5471	TITAN INDUSTRIE	0.003%	94.656%
5472	LINDSAY CORP COMMON STOCK USD1.0	0.003%	94.659%
5473	DAINICHISEIKA C	0.003%	94.662%
5474	KOC HOLDING AS	0.003%	94.664%
5475	ALK-ABELLO A/S	0.003%	94.667%
5476	CSR CORP	0.003%	94.670%
5477	SCRIPPS NETWORK	0.003%	94.672%
5478	CEVA INC COMMON STOCK USD.001	0.003%	94.675%
5479	ENNIS INC COMMON STOCK USD2.5	0.003%	94.678%
5480	SEKISUI HOUSE R	0.003%	94.681%
5481	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	94.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	K WAH INTL HLDG	0.003%	94.686%
5483	LG INDL SYSTEMS	0.003%	94.689%
5484	LUXOTTICA GROUP	0.003%	94.691%
5485	IXYS CORPORATION COMMON STOCK USD.01	0.003%	94.694%
5486	DIGITAL CHINA H	0.003%	94.697%
5487	JIANGSU EXPRESS	0.003%	94.699%
5488	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.702%
5489	AUTOBACS SEVEN	0.003%	94.705%
5490	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	94.707%
5491	TAICHUNG	0.003%	94.710%
5492	CONTACT ENERGY	0.003%	94.713%
5493	NICHI-IKO PHARM	0.003%	94.715%
5494	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.718%
5495	TOOTSIE ROLL IN	0.003%	94.721%
5496	HIGHWEALTH CONS	0.003%	94.723%
5497	KURABO INDUSTRI	0.003%	94.726%
5498	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.729%
5499	DIALOG GROUP BH	0.003%	94.731%
5500	REDINGTON INDIA	0.003%	94.734%
5501	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.737%
5502	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	94.739%
5503	SUNDRUG CO LTD	0.003%	94.742%
5504	KEPPEL DC REIT	0.003%	94.745%
5505	D/S NORDEN	0.003%	94.747%
5506	RESOLUTE FOREST	0.003%	94.750%
5507	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.753%
5508	TOPCO SCIENTIFI	0.003%	94.755%
5509	TAISHO PHARMACE	0.003%	94.758%
5510	BCO BILBAO VIZC	0.003%	94.761%
5511	TAKARA LEBEN CO	0.003%	94.763%
5512	MACQUARIE LEISU	0.003%	94.766%
5513	KRUNGTHAI CARD	0.003%	94.769%
5514	NIPPON SIGNAL C	0.003%	94.771%
5515	RPX CORP COMMON STOCK USD.0001	0.003%	94.774%
5516	PACIFIC TEXTILE	0.003%	94.776%
5517	IZUMI CO	0.003%	94.779%
5518	TOKYO TY FINANC	0.003%	94.782%
5519	ASCOTT RESIDENC	0.003%	94.784%
5520	ECLIPX GROUP LT	0.003%	94.787%
5521	NISSIN KOGYO	0.003%	94.790%
5522	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.003%	94.792%
5523	CHAMPION REAL E	0.003%	94.795%
5524	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	94.798%
5525	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.800%
5526	MOMO INC SPON ADR ADR USD.0001	0.003%	94.803%
5527	DAINIPPON PHARM	0.003%	94.806%
5528	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	94.808%
5529	PANDOX AB	0.003%	94.811%
5530	CHINA SOUTH CIT	0.003%	94.814%
5531	HEIWA REAL ESTA	0.003%	94.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	DAIHEN CORP	0.003%	94.819%
5533	MEDIPAL HOLDING	0.003%	94.822%
5534	PROVIDENT FINAN	0.003%	94.824%
5535	KADOKAWA DWANGO	0.003%	94.827%
5536	S FOODS INC	0.003%	94.829%
5537	MANTRA GROUP LT	0.003%	94.832%
5538	BENI STABILI IT	0.003%	94.835%
5539	BRICKWORKS	0.003%	94.837%
5540	NISSHA PRINTING	0.003%	94.840%
5541	KINGDEE INTERNA	0.003%	94.843%
5542	TASSAL GROUP	0.003%	94.845%
5543	SINGAPORE EXCHA	0.003%	94.848%
5544	JACCS CO	0.003%	94.850%
5545	JB FINANCIAL GR	0.003%	94.853%
5546	MOTOR OIL SA	0.003%	94.856%
5547	OIL REFINERIES	0.003%	94.858%
5548	KOREA KUMHO PET	0.003%	94.861%
5549	POLSKIE GORNICT	0.003%	94.864%
5550	GRAINGER TRUST	0.003%	94.866%
5551	AMOREPACIFIC-NE	0.003%	94.869%
5552	CORBY SPIRIT AN	0.003%	94.871%
5553	SAN-A CO LTD	0.003%	94.874%
5554	YUEN FOONG YU M	0.003%	94.877%
5555	DOMINOS PIZZA E	0.003%	94.879%
5556	PHH CORP COMMON STOCK USD.01	0.003%	94.882%
5557	HSN INC COMMON STOCK USD.01	0.003%	94.885%
5558	AK STEEL HOLDIN	0.003%	94.887%
5559	TOKEN CORP	0.003%	94.890%
5560	HUFVUDSTADEN AB	0.003%	94.892%
5561	MIGDAL INSURAN	0.003%	94.895%
5562	EBOS GROUP LTD	0.003%	94.898%
5563	CONSORT MEDICAL	0.003%	94.900%
5564	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.903%
5565	SLATE RETAIL RE	0.003%	94.905%
5566	EMS-CHEMIE HLDG	0.003%	94.908%
5567	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	94.911%
5568	CEBU AIR INC	0.003%	94.913%
5569	VST HLDGS	0.003%	94.916%
5570	CHUGOKU ELEC PO	0.003%	94.918%
5571	PERPETUAL TST A	0.003%	94.921%
5572	SEKISUI HOUSE	0.003%	94.924%
5573	GETTY PETROLEUM	0.003%	94.926%
5574	TLG IMMOBILIEN	0.003%	94.929%
5575	DIGNITY PLC	0.003%	94.931%
5576	CyberAgent, Inc	0.003%	94.934%
5577	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.937%
5578	MEDIFAST INC COMMON STOCK USD.001	0.003%	94.939%
5579	SKY PERFECT JSA	0.003%	94.942%
5580	JUKI CORP	0.003%	94.944%
5581	ZZZMITSUI SUGAR	0.003%	94.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	CHINA EASTERN A	0.003%	94.950%
5583	PETS AT HOME GR	0.003%	94.952%
5584	BELLUNA CO.LTD	0.003%	94.955%
5585	ANADOLU EFES BI	0.003%	94.957%
5586	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.960%
5587	KIATNAKIN FIN&S	0.003%	94.963%
5588	KOA CORPORATION	0.003%	94.965%
5589	DEBENHAMS	0.003%	94.968%
5590	TOHO ZINC CO LT	0.003%	94.970%
5591	KANGWON LAND IN	0.003%	94.973%
5592	RUENTEX DEVELOP	0.003%	94.976%
5593	ARC LAND SAKAMO	0.003%	94.978%
5594	MERCANTILE BANK CORP COMMON STOCK	0.003%	94.981%
5595	GOODMAN PROPERT	0.003%	94.983%
5596	CANARA BANK	0.003%	94.986%
5597	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	94.989%
5598	SAGAMI RAILWAY	0.003%	94.991%
5599	EOH HOLDINGS LT	0.003%	94.994%
5600	ZEE ENTERTAIN E	0.003%	94.996%
5601	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.003%	94.999%
5602	DEUTSCHE EUROSH	0.003%	95.001%
5603	KITZ CORPORATIO	0.003%	95.004%
5604	SEABRIDGE GOLD	0.003%	95.007%
5605	CAHYA MATA SARA	0.003%	95.009%
5606	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	95.012%
5607	BAVARIAN NORDIC	0.003%	95.014%
5608	TATA CHEMICALS	0.003%	95.017%
5609	SAMSUNG SDS CO	0.003%	95.019%
5610	GRAMMER AG	0.003%	95.022%
5611	START TODAY CO	0.003%	95.025%
5612	FELDA GLOBAL VE	0.003%	95.027%
5613	PARAMOUNT BED H	0.003%	95.030%
5614	SANKEN ELECTRIC	0.003%	95.032%
5615	AIA ENGINEERING	0.003%	95.035%
5616	NIC INC COMMON STOCK	0.003%	95.037%
5617	INDIABULL REAL	0.003%	95.040%
5618	HOPSON DEVELOPM	0.003%	95.043%
5619	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	95.045%
5620	SUPER RETAIL GR	0.003%	95.048%
5621	PEOPLES BANCORP INC COMMON STOCK	0.003%	95.050%
5622	GRAPHITE INDIA	0.003%	95.053%
5623	LAR ESPANA REAL	0.003%	95.055%
5624	FRASERS CENTREP	0.003%	95.058%
5625	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	95.061%
5626	SANFIRE RESOURC	0.003%	95.063%
5627	HUTCHISON TEL-H	0.003%	95.066%
5628	CHINA RAILWAY S	0.003%	95.068%
5629	YAMAGATA BANK	0.003%	95.071%
5630	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	95.073%
5631	CVR ENERGY INC	0.003%	95.076%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	CHINA OVERASEA	0.003%	95.078%
5633	PARKWAY LIFE RE	0.003%	95.081%
5634	HALLA HOLDINGS	0.003%	95.084%
5635	EZAKI GLICO CO	0.003%	95.086%
5636	SUDAMERICANA VA	0.003%	95.089%
5637	ZENSHO CO LTD	0.003%	95.091%
5638	EVERLIGHT ELECT	0.003%	95.094%
5639	KLAB INC	0.003%	95.096%
5640	MEITEC CORPORAT	0.003%	95.099%
5641	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	95.101%
5642	CENTRL PLAZA HO	0.003%	95.104%
5643	SUMITOMO DENSET	0.003%	95.106%
5644	TATSUTA ELEC WI	0.003%	95.109%
5645	KENEDIX RETAIL	0.003%	95.112%
5646	TAKUMA CO	0.003%	95.114%
5647	TOHO BANK	0.003%	95.117%
5648	KOMBASSAN HOLDI	0.003%	95.119%
5649	BIZLINK HOLDING	0.003%	95.122%
5650	TELEKOM AUSTRIA	0.003%	95.124%
5651	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	95.127%
5652	KENEDIX INC	0.003%	95.129%
5653	CHATHAM LODGING	0.003%	95.132%
5654	COOLPAD GROUP L	0.003%	95.134%
5655	ITE GROUP	0.003%	95.137%
5656	HITACHI MAXELL	0.003%	95.139%
5657	ZUGER KANTONALB	0.003%	95.142%
5658	TSRC CORP	0.003%	95.144%
5659	INDRA SISTEMAS	0.003%	95.147%
5660	NORDEA BANK AB	0.003%	95.150%
5661	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	95.152%
5662	FENNER	0.003%	95.155%
5663	HEXAWARE TECHNO	0.003%	95.157%
5664	ARCADYAN TECHNO	0.003%	95.160%
5665	MARICO LTD	0.003%	95.162%
5666	ZAGG INC COMMON STOCK USD.001	0.003%	95.165%
5667	LASALLE LOGIPOR	0.003%	95.167%
5668	EMP NAC ELECTRI	0.003%	95.170%
5669	LG HAUSYS LTD	0.003%	95.172%
5670	JAPAN SECS FINA	0.003%	95.175%
5671	ZCL COMPOSITES	0.003%	95.177%
5672	HONG KONG LAND	0.003%	95.180%
5673	GREEN REIT PLC	0.003%	95.182%
5674	FLEURY SA	0.003%	95.185%
5675	NISHI NIPPON RR	0.003%	95.187%
5676	INTERCONEXION E	0.003%	95.190%
5677	HUA HONG SEMICO	0.003%	95.192%
5678	TUNG HO STEEL E	0.003%	95.195%
5679	RETROPHIN INC COMMON STOCK USD.0001	0.003%	95.197%
5680	HUAKU DEVELOPME	0.003%	95.200%
5681	HUBER & SUHNER	0.003%	95.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	THERATECHNOLOGI	0.003%	95.205%
5683	CDL HOSPITALITY	0.003%	95.207%
5684	PILOT CORP (NEW	0.003%	95.210%
5685	ELIS SA	0.003%	95.212%
5686	KINTETSU WORLD	0.003%	95.215%
5687	AIRBOSS OF AMER	0.003%	95.217%
5688	NEW ORIENTAL ED	0.003%	95.220%
5689	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	95.222%
5690	OTSUKA CORP	0.003%	95.225%
5691	IWATE(BANK OF)	0.003%	95.227%
5692	JOLLIBEE FOODS	0.002%	95.230%
5693	CHOW TAI FOOK J	0.002%	95.232%
5694	POWERLONG REAL	0.002%	95.235%
5695	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.237%
5696	CHINA REINSURAN	0.002%	95.240%
5697	NATURA COSMETIC	0.002%	95.242%
5698	UNISEM (M) BHD	0.002%	95.245%
5699	OVS SPA	0.002%	95.247%
5700	CHINA MOTOR CO	0.002%	95.250%
5701	SINGAPORE TECH	0.002%	95.252%
5702	ZENKOKU HOSHO C	0.002%	95.255%
5703	TIER REIT INC REIT USD.0001	0.002%	95.257%
5704	AMERICAN RAILCA	0.002%	95.260%
5705	ORIENTAL UNION	0.002%	95.262%
5706	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.265%
5707	OKINAWA ELEC PO	0.002%	95.267%
5708	NIPPON SHEET GL	0.002%	95.270%
5709	BRINKER INTL IN	0.002%	95.272%
5710	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.275%
5711	TXC CORPN	0.002%	95.277%
5712	YAOKO CO	0.002%	95.280%
5713	NATIONAL ALUMIN	0.002%	95.282%
5714	IRESS MARKET TE	0.002%	95.285%
5715	SALFACORP SA	0.002%	95.287%
5716	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.290%
5717	SANYO SPEC STEE	0.002%	95.292%
5718	TAIWAN STYRENE	0.002%	95.295%
5719	JOSHIN DENKI CO	0.002%	95.297%
5720	FRESENIUS MEDIC	0.002%	95.299%
5721	FENG HSIN IRON&	0.002%	95.302%
5722	EMBOTELLA ANDIN	0.002%	95.304%
5723	NIHON KOHDEN CO	0.002%	95.307%
5724	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.309%
5725	BCO ABC BRASIL	0.002%	95.312%
5726	ASTRAL FOODS	0.002%	95.314%
5727	POWER GRID CORP	0.002%	95.317%
5728	TELECOM ITALIA	0.002%	95.319%
5729	LASSILA & TIKAN	0.002%	95.322%
5730	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.324%
5731	TOEI CO	0.002%	95.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	MONEX GROUP INC	0.002%	95.329%
5733	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.331%
5734	GUNGHO ONLINE E	0.002%	95.334%
5735	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.336%
5736	LIMELIGHT NETW	0.002%	95.339%
5737	BILIA AB	0.002%	95.341%
5738	KARDEMIR KARABU	0.002%	95.344%
5739	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.346%
5740	JUMBO SA	0.002%	95.349%
5741	OMNIA HOLDINGS	0.002%	95.351%
5742	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	95.353%
5743	REALESTATE.COM.	0.002%	95.356%
5744	AKER SOLUTIONS	0.002%	95.358%
5745	KURODA ELECTRIC	0.002%	95.361%
5746	CHINA NATIONAL	0.002%	95.363%
5747	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.366%
5748	UNIVERSAL ENTER	0.002%	95.368%
5749	KOREA LINE CORP	0.002%	95.371%
5750	ROYAL CO	0.002%	95.373%
5751	SJW GROUP COMMON STOCK USD.001	0.002%	95.375%
5752	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	95.378%
5753	SHUN TAK HLDGS	0.002%	95.380%
5754	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.383%
5755	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.385%
5756	GOLDEN STAR RES	0.002%	95.388%
5757	VOCUS COMMUN LT	0.002%	95.390%
5758	KAKAKU.COM INC	0.002%	95.392%
5759	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.395%
5760	SONY FINANCIAL	0.002%	95.397%
5761	RENHE COMMERCIA	0.002%	95.400%
5762	HOSHIZAKI ELECT	0.002%	95.402%
5763	GLOBE TELECOM I	0.002%	95.404%
5764	BERKSHIRE HAT E	0.002%	95.407%
5765	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.409%
5766	PREMIER OIL	0.002%	95.412%
5767	EIZO NANA O CORP	0.002%	95.414%
5768	SAMSUNG TECHWIN	0.002%	95.417%
5769	ULTIMATE	0.002%	95.419%
5770	CASTROL INDIA L	0.002%	95.421%
5771	INARI AMERTRON	0.002%	95.424%
5772	YANGTZE OPT FIB	0.002%	95.426%
5773	KINGSTON COMM(H	0.002%	95.429%
5774	HAKUHODO DY HLD	0.002%	95.431%
5775	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.433%
5776	JAPAN DISPLAY I	0.002%	95.436%
5777	KYORIN CO LTD.	0.002%	95.438%
5778	VTG AG	0.002%	95.441%
5779	MONADELPHOUS GR	0.002%	95.443%
5780	HUATAI SECURITI	0.002%	95.445%
5781	GIORDANO INTL L	0.002%	95.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	VEDANTA RESOURC	0.002%	95.450%
5783	WUESTENROT & WU	0.002%	95.453%
5784	HERO HONDA	0.002%	95.455%
5785	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.457%
5786	STEADFAST GROUP	0.002%	95.460%
5787	LIPPO KARAWACI	0.002%	95.462%
5788	RUTH'S HOSPITAL	0.002%	95.465%
5789	PI INDUSTRIES L	0.002%	95.467%
5790	EVOTEC OAI AG	0.002%	95.469%
5791	LINDAB INTL AB	0.002%	95.472%
5792	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	95.474%
5793	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.477%
5794	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.479%
5795	SA CORP REAL ES	0.002%	95.481%
5796	CHANGSHA ZOOMLI	0.002%	95.484%
5797	TAKARA STANDARD	0.002%	95.486%
5798	ITOCHU FUEL COR	0.002%	95.489%
5799	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	95.491%
5800	GLAXOSMITHKLINE	0.002%	95.493%
5801	YIRENDAI LTD AD	0.002%	95.496%
5802	CAPITARETAIL CH	0.002%	95.498%
5803	HIKARI TSUSHIN	0.002%	95.500%
5804	NEW CHINA LIFE	0.002%	95.503%
5805	INTERNET INITIA	0.002%	95.505%
5806	FORTUNE R/EST I	0.002%	95.508%
5807	VS INDUSTRY BHD	0.002%	95.510%
5808	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	95.512%
5809	HANSSEM CO	0.002%	95.515%
5810	INVOCARE LTD	0.002%	95.517%
5811	MENZIES(JOHN)	0.002%	95.519%
5812	GROUP COMERCIAL	0.002%	95.522%
5813	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.524%
5814	REFRESCO GROUP	0.002%	95.527%
5815	TAIKISHA	0.002%	95.529%
5816	SWIRE PACIFIC	0.002%	95.531%
5817	WAKITA & CO	0.002%	95.534%
5818	YAMANASHI CHUO	0.002%	95.536%
5819	BANGKOK AIRWAYS	0.002%	95.538%
5820	SLATE OFFICE RE	0.002%	95.541%
5821	CJ CGV	0.002%	95.543%
5822	RHB Capital	0.002%	95.545%
5823	YOOX NET-A-PORT	0.002%	95.548%
5824	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	95.550%
5825	TELEFONICA BRASIL ADR ADR	0.002%	95.553%
5826	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.002%	95.555%
5827	FORHOUSE CORP	0.002%	95.557%
5828	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.560%
5829	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.562%
5830	PUREGOLD PRICE	0.002%	95.564%
5831	FRASERS LOGISTI	0.002%	95.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	NISSAN SHATAI C	0.002%	95.569%
5833	CHINA FOOD LTD	0.002%	95.571%
5834	BANK NEGARA IND	0.002%	95.574%
5835	MISC BERHAD	0.002%	95.576%
5836	NORITSU KOKI CO	0.002%	95.578%
5837	AEON DELIGHT	0.002%	95.581%
5838	KOREA ELEC POWE	0.002%	95.583%
5839	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.586%
5840	GUJARAT STATE P	0.002%	95.588%
5841	TOPPAN FORMS	0.002%	95.590%
5842	GENESCO INC COMMON STOCK USD1.0	0.002%	95.593%
5843	HANJIN KAL CORP	0.002%	95.595%
5844	ARCS CO LTD	0.002%	95.597%
5845	IDBI BANK LTD	0.002%	95.600%
5846	EVENT HOSPITALI	0.002%	95.602%
5847	IS DONGSEO CO L	0.002%	95.604%
5848	GLOBAL ONE REAL	0.002%	95.607%
5849	GLOBAL INDEMNIT	0.002%	95.609%
5850	ELITE ADVANCED	0.002%	95.611%
5851	IMA(IND MACC AU	0.002%	95.614%
5852	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.616%
5853	HANIL CEMENT MF	0.002%	95.618%
5854	TRAKYA CAM SANA	0.002%	95.621%
5855	STELLA INTERNAT	0.002%	95.623%
5856	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.625%
5857	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.628%
5858	JGC CORP	0.002%	95.630%
5859	HEALTHSCOPE LTD	0.002%	95.632%
5860	HOSIDEN CORP	0.002%	95.635%
5861	51JOB INC ADR ADR USD.0001	0.002%	95.637%
5862	ZUMIEZ INC COMMON STOCK	0.002%	95.639%
5863	DAIHO CONSTRUCT	0.002%	95.642%
5864	UNITIKA	0.002%	95.644%
5865	BOLSA MEXICANA	0.002%	95.646%
5866	DEVELOPMENT CRE	0.002%	95.649%
5867	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.651%
5868	PACIFIC METALS	0.002%	95.653%
5869	CLAL INSURANCE	0.002%	95.656%
5870	FUYAO GLASS IND	0.002%	95.658%
5871	KANTO DENKA KOG	0.002%	95.660%
5872	OESTERREICHISCH	0.002%	95.663%
5873	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.665%
5874	METALL ZUG AG	0.002%	95.667%
5875	FARADAY TECHNOL	0.002%	95.669%
5876	ARN MONDADORI E	0.002%	95.672%
5877	MENICON CO LTD	0.002%	95.674%
5878	NSD CO LTD	0.002%	95.676%
5879	CORETRONICS COR	0.002%	95.679%
5880	SANKI ENGINEERI	0.002%	95.681%
5881	BIM BIRLESIK MA	0.002%	95.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	K-BRO LINEN INC	0.002%	95.686%
5883	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.688%
5884	PETRONAS CHEMIC	0.002%	95.690%
5885	KABU.COM SECURI	0.002%	95.692%
5886	SINOPEC KANTONS	0.002%	95.695%
5887	KENEDIX RESIDEN	0.002%	95.697%
5888	SANYO CHEMICAL	0.002%	95.699%
5889	NICHIHA CORP	0.002%	95.702%
5890	CARD FACTORY PL	0.002%	95.704%
5891	ST SHINE OPTICA	0.002%	95.706%
5892	P/F BAKKAFROST	0.002%	95.709%
5893	TANSEISHA CO	0.002%	95.711%
5894	MAIDEN HLDGS LT	0.002%	95.713%
5895	DONGBU HITEK CO	0.002%	95.715%
5896	H. LUNDBECK A/S	0.002%	95.718%
5897	FUSHAN INTL ENE	0.002%	95.720%
5898	BEZEQ ISRAEL TE	0.002%	95.722%
5899	ROCHE HOLDING A	0.002%	95.725%
5900	METLIFECARE LTD	0.002%	95.727%
5901	SONDA S.A.	0.002%	95.729%
5902	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.731%
5903	CHUNGHWA TELECO	0.002%	95.734%
5904	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	95.736%
5905	WISTRON NEWEB C	0.002%	95.738%
5906	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.740%
5907	Z ENERGY LTD	0.002%	95.743%
5908	DONGKUK STEEL M	0.002%	95.745%
5909	TKC CORPORATION	0.002%	95.747%
5910	SANTAM	0.002%	95.750%
5911	PT BUMI SERPONG	0.002%	95.752%
5912	CEWE COLOR HLDG	0.002%	95.754%
5913	ELRINGKLINGER	0.002%	95.756%
5914	ALIBABA PICTURE	0.002%	95.759%
5915	CHANGYOU.COM LTD ADR ADR	0.002%	95.761%
5916	XCERRA CORP COMMON STOCK USD.05	0.002%	95.763%
5917	HELICAL BAR PLC	0.002%	95.765%
5918	MUSASHI SEIMITS	0.002%	95.768%
5919	COVESTRO AG	0.002%	95.770%
5920	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.772%
5921	ENQUEST PLC	0.002%	95.774%
5922	TOKYO BROADCAST	0.002%	95.777%
5923	NYRSTAR NV	0.002%	95.779%
5924	VSE CORP COMMON STOCK USD.05	0.002%	95.781%
5925	STEEL AUTHORITY	0.002%	95.784%
5926	SRF LTD	0.002%	95.786%
5927	LG HOME SHOPPIN	0.002%	95.788%
5928	KOREA PETROCHEM	0.002%	95.790%
5929	Alliance Global	0.002%	95.793%
5930	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.795%
5931	CRYOLIFE INC	0.002%	95.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	STOBART GROUP L	0.002%	95.799%
5933	HONG LEONG CRED	0.002%	95.802%
5934	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	95.804%
5935	INDIA CEMENTS	0.002%	95.806%
5936	BUMI ARMADA BER	0.002%	95.808%
5937	CLARKSON(HORACE	0.002%	95.811%
5938	ARDENTEC CORP	0.002%	95.813%
5939	CONN S INC COMMON STOCK USD.01	0.002%	95.815%
5940	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.817%
5941	IOI PROPERTIES	0.002%	95.820%
5942	YAHOO JAPAN COR	0.002%	95.822%
5943	YULON MOTOR	0.002%	95.824%
5944	PT ANEKA TAMBAN	0.002%	95.826%
5945	RIPLEY CORP SA	0.002%	95.828%
5946	PEREGRINE HLDGS	0.002%	95.831%
5947	BETSSON AB	0.002%	95.833%
5948	ZAKL AZOT W	0.002%	95.835%
5949	NATIONAL THERMA	0.002%	95.837%
5950	FUJI SOFT ABC	0.002%	95.840%
5951	EVERGREEN MARIN	0.002%	95.842%
5952	JAPFA COMFEED I	0.002%	95.844%
5953	AFG ARBONIA-FOR	0.002%	95.846%
5954	DAIWABO CO LTD	0.002%	95.849%
5955	INTERTAIN GROUP	0.002%	95.851%
5956	SEMEN GRESIK	0.002%	95.853%
5957	SIIX CORPORATIO	0.002%	95.855%
5958	AMOTECH CO LTD	0.002%	95.858%
5959	FORMOSA TAFFETA	0.002%	95.860%
5960	HEIWADO CO LTD	0.002%	95.862%
5961	RITEK INC	0.002%	95.864%
5962	YUNG TAY ENGINE	0.002%	95.866%
5963	LUXOFT HOLDING	0.002%	95.869%
5964	ASANKO GOLD INC	0.002%	95.871%
5965	FORMOSA PETROCH	0.002%	95.873%
5966	SPIE SA	0.002%	95.875%
5967	SAO PAU ALPARGA	0.002%	95.878%
5968	HANA TOUR SERVI	0.002%	95.880%
5969	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.882%
5970	WALLENSTAM AB	0.002%	95.884%
5971	DE LA RUE	0.002%	95.886%
5972	CONSTRUCCIONES	0.002%	95.889%
5973	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	95.891%
5974	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	95.893%
5975	CIECH SA	0.002%	95.895%
5976	SYRAH RESOURCES	0.002%	95.897%
5977	CMK CORP	0.002%	95.900%
5978	RESTAURANT GROU	0.002%	95.902%
5979	RICOH LEASING	0.002%	95.904%
5980	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.906%
5981	IMAX CHINA HOLD	0.002%	95.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	SPARKASSEN IMMO	0.002%	95.911%
5983	HOLY STONE ENTE	0.002%	95.913%
5984	TRENCOR	0.002%	95.915%
5985	EZ TEC EMPREEND	0.002%	95.917%
5986	CREDITO EMILIAN	0.002%	95.920%
5987	UNITED SUPER MA	0.002%	95.922%
5988	GF SECURITIES C	0.002%	95.924%
5989	RICARDO	0.002%	95.926%
5990	GREENLAND HONG	0.002%	95.928%
5991	TABCORP HLDGS L	0.002%	95.931%
5992	HAMBURGER HAFEN	0.002%	95.933%
5993	RELIANCE POWER	0.002%	95.935%
5994	GASLOG LTD	0.002%	95.937%
5995	FIRST RESOURCES	0.002%	95.939%
5996	RED STAR MACALL	0.002%	95.942%
5997	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	95.944%
5998	GMO INTERNET IN	0.002%	95.946%
5999	FU SHOU YUAN IN	0.002%	95.948%
6000	STUART OLSON IN	0.002%	95.950%
6001	ORIOR AG	0.002%	95.953%
6002	BURE INVESTMENT	0.002%	95.955%
6003	UNITED LABORATO	0.002%	95.957%
6004	INOGEN INC COMMON STOCK USD.001	0.002%	95.959%
6005	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.961%
6006	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.964%
6007	DALMIA BHARAT L	0.002%	95.966%
6008	CHINA BILLS FIN	0.002%	95.968%
6009	ZHAOJIN MINING	0.002%	95.970%
6010	YUHAN CORP	0.002%	95.972%
6011	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.974%
6012	PICK'N PAY STOR	0.002%	95.977%
6013	SUPREME ELECTRO	0.002%	95.979%
6014	MERCURIES LIFE	0.002%	95.981%
6015	CITI TRENDS INC COMMON STOCK USD.01	0.002%	95.983%
6016	SEMICONDUCTOR M	0.002%	95.985%
6017	GURIT HOLDING A	0.002%	95.988%
6018	BERTRANDT AG	0.002%	95.990%
6019	SHOWA SANGYO CO	0.002%	95.992%
6020	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.994%
6021	CONSOL MINING CORP W/I COMMON STOCK USD.01	0.002%	95.996%
6022	DAISHIN SECURIT	0.002%	95.998%
6023	OCI MATERIALS C	0.002%	96.001%
6024	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.003%
6025	MORGUARD NORTH	0.002%	96.005%
6026	QUIMICA Y MINER	0.002%	96.007%
6027	CONEXIO CORP	0.002%	96.009%
6028	FUCHS PETRO AG	0.002%	96.012%
6029	URSTADT BIDDLE	0.002%	96.014%
6030	MERCK & CO INC	0.002%	96.016%
6031	ENDEAVOUR SILVE	0.002%	96.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	SODICK CO	0.002%	96.020%
6033	ITALMOBILIARE S	0.002%	96.022%
6034	REED ELSEVIER P	0.002%	96.025%
6035	OKAMOTO INDUSTR	0.002%	96.027%
6036	LUYE PHARMA GRO	0.002%	96.029%
6037	FUKUSHIMA IND C	0.002%	96.031%
6038	ZERIA PHARMACEU	0.002%	96.033%
6039	BEIJING CAP LAN	0.002%	96.035%
6040	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.038%
6041	GLOBAL BRANDS G	0.002%	96.040%
6042	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.042%
6043	SUPALAI PUBLIC	0.002%	96.044%
6044	BRIGHTOIL PETRO	0.002%	96.046%
6045	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.048%
6046	INMOBILIARIA CO	0.002%	96.051%
6047	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.053%
6048	MICRO-STAR INTL	0.002%	96.055%
6049	HESKA CORP	0.002%	96.057%
6050	FOSTER ELECTRIC	0.002%	96.059%
6051	MERSEN SA	0.002%	96.061%
6052	LG FASHION CORP	0.002%	96.064%
6053	NAVITAS LTD	0.002%	96.066%
6054	GPO FIN INTERAC	0.002%	96.068%
6055	MIZUNO CORP	0.002%	96.070%
6056	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.072%
6057	SALVATORE FERRA	0.002%	96.074%
6058	PLATINUM ASSET	0.002%	96.076%
6059	GRANGES AB	0.002%	96.079%
6060	INTERNATIONAL P	0.002%	96.081%
6061	TEXWINCA HLDGS	0.002%	96.083%
6062	MOTHERSON SUMI	0.002%	96.085%
6063	BEGA CHEESE LTD	0.002%	96.087%
6064	ARAKAWA CHEMICA	0.002%	96.089%
6065	GRINDROD LIMITE	0.002%	96.091%
6066	AK HOLDINGS INC	0.002%	96.094%
6067	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.096%
6068	DAISEKI CO LTD	0.002%	96.098%
6069	CALLIDUS CAPITA	0.002%	96.100%
6070	HOGY MEDICAL CO	0.002%	96.102%
6071	METRO HOLDINGS	0.002%	96.104%
6072	XL AXIATA TBK P	0.002%	96.106%
6073	MIZUHO FINL GP	0.002%	96.108%
6074	TTY BIPHARM CO	0.002%	96.111%
6075	DELTA ELECTRONI	0.002%	96.113%
6076	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.115%
6077	TOHO CO	0.002%	96.117%
6078	INTL METAL SERV	0.002%	96.119%
6079	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.121%
6080	SCHINDLER-HDLG	0.002%	96.123%
6081	LUPIN LTD	0.002%	96.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	GENOMMA LAB INT	0.002%	96.128%
6083	ICHIGO REAL EST	0.002%	96.130%
6084	SHUTTLE INC	0.002%	96.132%
6085	AKITA BANK	0.002%	96.134%
6086	VOLTAS LTD	0.002%	96.136%
6087	HEALTHSTREAM INC COMMON STOCK	0.002%	96.138%
6088	JVC KENWOOD HLD	0.002%	96.140%
6089	TELEFONICA DE E	0.002%	96.142%
6090	PRECINT PRO	0.002%	96.145%
6091	OSSTEM IMPLANT	0.002%	96.147%
6092	J-OIL MILLS INC	0.002%	96.149%
6093	EPSILON ENERGY	0.002%	96.151%
6094	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.153%
6095	PP LONDON SUMAT	0.002%	96.155%
6096	BK ZACHODNI WBK	0.002%	96.157%
6097	CA IMMOBILIEN A	0.002%	96.159%
6098	LEGEND HOLDINGS	0.002%	96.161%
6099	SOUTHERN CROSS	0.002%	96.164%
6100	HEIWA REAL ESTA	0.002%	96.166%
6101	SKS MICROFINANC	0.002%	96.168%
6102	KOHNAN SHOJI	0.002%	96.170%
6103	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.172%
6104	EARTH CHEMICAL	0.002%	96.174%
6105	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.176%
6106	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.178%
6107	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.180%
6108	BENETEAU	0.002%	96.182%
6109	SOULBRAIN CO LT	0.002%	96.185%
6110	HOOVER FURNITURE CORP COMMON STOCK	0.002%	96.187%
6111	PAGE INDUSTRIES	0.002%	96.189%
6112	CHUGOKU MAR PAI	0.002%	96.191%
6113	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.193%
6114	ALTAREA SCA	0.002%	96.195%
6115	SHIKOKU BANK	0.002%	96.197%
6116	ASAHI DIAMOND I	0.002%	96.199%
6117	MARR SPA	0.002%	96.201%
6118	TAIWAN ACCEPTAN	0.002%	96.203%
6119	SOL MELIA SA	0.002%	96.205%
6120	NEW WAVE GROUP	0.002%	96.207%
6121	COLOPL INC	0.002%	96.210%
6122	UPONOR OYJ	0.002%	96.212%
6123	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.214%
6124	1ST PHILIPPINE	0.002%	96.216%
6125	CONCENTRIC AB	0.002%	96.218%
6126	O/SEAS UNION EN	0.002%	96.220%
6127	SONIC CORP	0.002%	96.222%
6128	SUN FRONTIER FU	0.002%	96.224%
6129	DAEDUCK GDS	0.002%	96.226%
6130	MARCOPOLO SA	0.002%	96.228%
6131	MARFRIG GLOBAL	0.002%	96.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	CALIFORNIA AMPL	0.002%	96.232%
6133	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	96.235%
6134	KEIHIN ELEC EXP	0.002%	96.237%
6135	PUBLICIS GROUPE	0.002%	96.239%
6136	CACHE LOGISTICS	0.002%	96.241%
6137	RALLYE	0.002%	96.243%
6138	SINTOKOGIO	0.002%	96.245%
6139	NISSHIN SEIFUN	0.002%	96.247%
6140	WAN HAI LINES	0.002%	96.249%
6141	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.251%
6142	TSUKUI CORP	0.002%	96.253%
6143	888 HOLDINGS	0.002%	96.255%
6144	BROWN (N) GROUP	0.002%	96.257%
6145	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.259%
6146	HEALTHEQUITY INC COMMON STOCK USD.0001	0.002%	96.261%
6147	RENEWABLE ENERG	0.002%	96.263%
6148	LG INTL CORP	0.002%	96.266%
6149	SM PRIME HLDGS	0.002%	96.268%
6150	TAYCA CORP	0.002%	96.270%
6151	ALBIOMA	0.002%	96.272%
6152	FANUC	0.002%	96.274%
6153	MAGNESITA REFRA	0.002%	96.276%
6154	ZENRIN CO LTD	0.002%	96.278%
6155	BW OFFSHORE LTD	0.002%	96.280%
6156	PRESS KOGYO CO	0.002%	96.282%
6157	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.284%
6158	CITYCON OYJ	0.002%	96.286%
6159	DOMAIN HOLDINGS	0.002%	96.288%
6160	NSI NV	0.002%	96.290%
6161	SEVEN WEST MEDI	0.002%	96.292%
6162	DENBURY RESOURC	0.002%	96.294%
6163	HOKURIKU ELEC P	0.002%	96.296%
6164	MITSUBA CORP	0.002%	96.298%
6165	DRAEGERWERK AG	0.002%	96.301%
6166	DAIBIRU CORP	0.002%	96.303%
6167	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.305%
6168	TAMURA CORP	0.002%	96.307%
6169	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.309%
6170	CHEIL WORLDWIDE	0.002%	96.311%
6171	TIBET WATER RES	0.002%	96.313%
6172	BRF SA	0.002%	96.315%
6173	TSURUHA HOLDING	0.002%	96.317%
6174	SWIRE PROPRTIE	0.002%	96.319%
6175	NIPPON DENKO CO	0.002%	96.321%
6176	HARMONIC DRIVE	0.002%	96.323%
6177	TALK TALK TELEC	0.002%	96.325%
6178	BLUE LABEL TELE	0.002%	96.327%
6179	LE NOBLE AGE	0.002%	96.329%
6180	BELLAMY'S AUSTR	0.002%	96.331%
6181	LUNDIN PERTOLEU	0.002%	96.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	SUNLIGHT REAL E	0.002%	96.335%
6183	COSTAIN GROUP P	0.002%	96.337%
6184	ENERGIAS DO BRA	0.002%	96.339%
6185	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.341%
6186	PER AARSLEFF A/	0.002%	96.343%
6187	AT HOME GROUP INC COMMON STOCK USD.01	0.002%	96.345%
6188	NEPI ROCKCASTLE	0.002%	96.348%
6189	BANPU PUBLIC CO	0.002%	96.350%
6190	INTL CONTAINER	0.002%	96.352%
6191	RAMCO CEMENTS	0.002%	96.354%
6192	ACOM CO	0.002%	96.356%
6193	STARHILL GLOBAL	0.002%	96.358%
6194	COVENANT TRANSP	0.002%	96.360%
6195	WEST CHINA CEME	0.002%	96.362%
6196	CITIC RESOURCES	0.002%	96.364%
6197	CP POKPHAND CO	0.002%	96.366%
6198	SITRONIX TECHNO	0.002%	96.368%
6199	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.370%
6200	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.372%
6201	PRESTIGE ESTATE	0.002%	96.374%
6202	CIR-COMPAGNIE I	0.002%	96.376%
6203	YOKOGAWA BRIDGE	0.002%	96.378%
6204	ONESAVINGS BANK	0.002%	96.380%
6205	TED BAKER PLC	0.002%	96.382%
6206	VISTA LAND & LI	0.002%	96.384%
6207	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.386%
6208	WATERLAND FIN H	0.002%	96.388%
6209	UTD COMMUNITY F	0.002%	96.390%
6210	SSANGYONG CEMEN	0.002%	96.392%
6211	DXP ENTERPRISES	0.002%	96.394%
6212	TAIWAN MOBILE	0.002%	96.396%
6213	SUNWAY BHD	0.002%	96.398%
6214	CITIC 1616 HLDG	0.002%	96.400%
6215	NANOMETRICS	0.002%	96.402%
6216	GRUPO HERDEZ SA	0.002%	96.404%
6217	TOA CORP	0.002%	96.406%
6218	IRISH RESIDENTI	0.002%	96.408%
6219	TOP GLOVE CORP	0.002%	96.410%
6220	SAGA PLC	0.002%	96.412%
6221	GUERBET	0.002%	96.414%
6222	CENTRAL GARDEN&	0.002%	96.416%
6223	DNO INTERNATIONAL	0.002%	96.418%
6224	AMPLIFON SPA NE	0.002%	96.420%
6225	SUGI HOLDINGS C	0.002%	96.422%
6226	JOEL-JERUSALEM	0.002%	96.424%
6227	TOKYOTOKEIBA CO	0.002%	96.426%
6228	GREENCROSS LTD	0.002%	96.428%
6229	DERMIRA INC	0.002%	96.430%
6230	ZHEN DING TECHN	0.002%	96.432%
6231	INDIAN OIL CORP	0.002%	96.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	MAGYAR TELEKOM	0.002%	96.436%
6233	TENARIS S.A.	0.002%	96.438%
6234	D.A. CONSORTIUM	0.002%	96.440%
6235	UNITED ENERGY G	0.002%	96.442%
6236	PAO DE ACUCAR C	0.002%	96.444%
6237	SHINKONG SYNTHE	0.002%	96.446%
6238	ZHEJIANG EXPRES	0.002%	96.448%
6239	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.002%	96.450%
6240	YANG MING MARIN	0.002%	96.452%
6241	PLAYA HOTELS &	0.002%	96.454%
6242	VILMORIN CLAUSE	0.002%	96.456%
6243	DEUTSCHE BETEI	0.002%	96.458%
6244	PROLOGIS PROPER	0.002%	96.460%
6245	IOI CORPORATION	0.002%	96.462%
6246	TAIWAN TEA CORP	0.002%	96.464%
6247	SPLUNK INC COMMON STOCK USD.001	0.002%	96.466%
6248	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.468%
6249	CHOFU SEISAKUSH	0.002%	96.470%
6250	TEIKOKU PISTON	0.002%	96.471%
6251	CONTAINER CORP	0.002%	96.473%
6252	XINJIANG GOLDWI	0.002%	96.475%
6253	SCHRODERS(NEW)	0.002%	96.477%
6254	MATAS AS	0.002%	96.479%
6255	TAIWAN GLASS	0.002%	96.481%
6256	REDEFINE INTERN	0.002%	96.483%
6257	PAZ CORP SA	0.002%	96.485%
6258	CGN POWER CO LT	0.002%	96.487%
6259	PUMA AG	0.002%	96.489%
6260	FUKUI BANK	0.002%	96.491%
6261	TOPY INDUSTRIES	0.002%	96.493%
6262	NEC NETWK & SYS	0.002%	96.495%
6263	BQE NATL BELGIQ	0.002%	96.497%
6264	KINEPOLIS GROUP	0.002%	96.499%
6265	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.501%
6266	YAMAICHI ELECTR	0.002%	96.503%
6267	INPHI CORP COMMON STOCK	0.002%	96.505%
6268	MONOTARO CO.LTD	0.002%	96.507%
6269	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	96.509%
6270	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.511%
6271	AICHI BANK	0.002%	96.513%
6272	DMCI HLDGS INC	0.002%	96.515%
6273	J TRUST CO. LTD	0.002%	96.517%
6274	SUNPLUS TECHNOL	0.002%	96.519%
6275	GUANGSHEN RAILW	0.002%	96.521%
6276	PSK INC	0.002%	96.522%
6277	PC DEPOT CORP	0.002%	96.524%
6278	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.002%	96.526%
6279	Goldcrest Co.,	0.002%	96.528%
6280	HOCHSCHILD MINI	0.002%	96.530%
6281	INWIDO AB	0.002%	96.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	TONG YANG INV B	0.002%	96.534%
6283	ALTICE NV CLAS	0.002%	96.536%
6284	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.538%
6285	ANGLO AMERICAN	0.002%	96.540%
6286	DAESANG CORP	0.002%	96.542%
6287	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.544%
6288	HU LANE ASSOCIA	0.002%	96.546%
6289	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.548%
6290	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.550%
6291	CARNIVAL PLC	0.002%	96.552%
6292	GCL NEW ENERGY	0.002%	96.554%
6293	CIA ENERGETICA	0.002%	96.556%
6294	TRANSCEND INFOR	0.002%	96.557%
6295	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.559%
6296	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.561%
6297	TREDEGAR CORP COMMON STOCK	0.002%	96.563%
6298	INFRASTRUCTURE	0.002%	96.565%
6299	MOCHIDA PHARM C	0.002%	96.567%
6300	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.569%
6301	S&T AG	0.002%	96.571%
6302	SYNCMOLD ENTERP	0.002%	96.573%
6303	GRANITE OIL COR	0.002%	96.575%
6304	FUJI MEDIA HOLD	0.002%	96.577%
6305	DENNY S CORP COMMON STOCK USD.01	0.002%	96.579%
6306	CASHBUILD LTD	0.002%	96.581%
6307	PROTECTOR FORSI	0.002%	96.583%
6308	RAJESH EXPORTS	0.002%	96.584%
6309	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.586%
6310	SINOTRANS SHIPP	0.002%	96.588%
6311	QOL CO LTD	0.002%	96.590%
6312	CORP MOCTEZUMA	0.002%	96.592%
6313	BLOOMBERRY RESO	0.002%	96.594%
6314	DIAGEO PLC	0.002%	96.596%
6315	KOREA AEROSPACE	0.002%	96.598%
6316	SANOFI INDIA LT	0.002%	96.600%
6317	SIGMA PHARMACEU	0.002%	96.602%
6318	EPS CO LTD	0.002%	96.604%
6319	XENCOR INC COMMON STOCK USD.01	0.002%	96.606%
6320	SODA SANAYII	0.002%	96.607%
6321	MITSUBISHI STEE	0.002%	96.609%
6322	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.611%
6323	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.613%
6324	INDIAN BANK	0.002%	96.615%
6325	VIACOM INC SR UNSECURED 12/19 2.75	0.002%	96.617%
6326	FERREXPO PLC	0.002%	96.619%
6327	STRABAG SE	0.002%	96.621%
6328	THULE GROUP AB/	0.002%	96.623%
6329	KOSSAN RUBBER I	0.002%	96.625%
6330	DAIKYO INC	0.002%	96.627%
6331	ADASTRIA HOLDI	0.002%	96.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	GRIEG SEAFOOD A	0.002%	96.630%
6333	COMMUNITY HEALT	0.002%	96.632%
6334	DAIKYONISHIKAWA	0.002%	96.634%
6335	LEYOU TECHNOLOG	0.002%	96.636%
6336	RTL GROUP SA	0.002%	96.638%
6337	UMS HLDGS LTD	0.002%	96.640%
6338	NITTO ELECTRIC	0.002%	96.642%
6339	MATAHARI DEPART	0.002%	96.644%
6340	MANULIFE US REA	0.002%	96.646%
6341	STELLA CHEMIFA	0.002%	96.648%
6342	MALAYSIAN RES C	0.002%	96.649%
6343	SUPREME INDUSTR	0.002%	96.651%
6344	S&T MOTIV CO LT	0.002%	96.653%
6345	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.655%
6346	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.657%
6347	INDUSTR L FIN(IF	0.002%	96.659%
6348	FINISH LINE INC	0.002%	96.661%
6349	TV ASAHI CORP	0.002%	96.663%
6350	TOKAI HOLDINGS	0.002%	96.665%
6351	HEADLAM GROUP	0.002%	96.666%
6352	BANGKOK LAND PC	0.002%	96.668%
6353	BK OF RYUKYUS	0.002%	96.670%
6354	TSI HOLDINGS CO	0.002%	96.672%
6355	KARDEX	0.002%	96.674%
6356	VEDANTA LTD ADR ADR	0.002%	96.676%
6357	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.678%
6358	ILUKA RESOURCES	0.002%	96.680%
6359	HC INTERNATIONA	0.002%	96.682%
6360	QINGDAO PORT IN	0.002%	96.684%
6361	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.685%
6362	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.687%
6363	AXT INC COMMON STOCK USD.001	0.002%	96.689%
6364	CHINA ORIENTAL	0.002%	96.691%
6365	AKBANK TAS	0.002%	96.693%
6366	ORIFLAME HOLDIN	0.002%	96.695%
6367	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.697%
6368	NISSEI BUILD KO	0.002%	96.699%
6369	VUKILE PROPERTY	0.002%	96.700%
6370	SINFONIA TECHNO	0.002%	96.702%
6371	HOSOKAWA MICRON	0.002%	96.704%
6372	GMP CAPITAL COR	0.002%	96.706%
6373	SANDEN CORP	0.002%	96.708%
6374	HAVELLS INDIA L	0.002%	96.710%
6375	GDI PROPERTY GR	0.002%	96.712%
6376	MULTIPLAN EMPRE	0.002%	96.714%
6377	NIKKISO CO	0.002%	96.715%
6378	NITTA CORP	0.002%	96.717%
6379	YOKOHAMA REITO	0.002%	96.719%
6380	GENMAB A/S	0.002%	96.721%
6381	ABSOLUTE SOFTWA	0.002%	96.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	SPIRENT COMMUNI	0.002%	96.725%
6383	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.727%
6384	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.729%
6385	KUALA LUMPUR KE	0.002%	96.730%
6386	DYDO DRINCO INC	0.002%	96.732%
6387	REDES ENERGETIC	0.002%	96.734%
6388	NIPPON DENSETSU	0.002%	96.736%
6389	AES TIETE ENERG	0.002%	96.738%
6390	ARCELIK AS	0.002%	96.740%
6391	IRB INFRASTRUCT	0.002%	96.742%
6392	TAINAN SPINNING	0.002%	96.744%
6393	KOREA EXPRESS C	0.002%	96.745%
6394	BT INVESTMENT M	0.002%	96.747%
6395	LEXTAR ELECTRON	0.002%	96.749%
6396	PAN JIT INTERNA	0.002%	96.751%
6397	TOYO CONSTRUCTI	0.002%	96.753%
6398	KONGSBERG AUTOM	0.002%	96.755%
6399	KENKO MAYONNAIS	0.002%	96.757%
6400	ELMOS SEMICONDU	0.002%	96.759%
6401	BLACKMORES LTD	0.002%	96.760%
6402	POLARIS INFRAS	0.002%	96.762%
6403	ASIAN PAINTS LT	0.002%	96.764%
6404	BK OF NAGOYA	0.002%	96.766%
6405	USI CORPORATION	0.002%	96.768%
6406	ZALANDO SE	0.002%	96.770%
6407	KCE ELECTRONICS	0.002%	96.772%
6408	KT CORPORATION	0.002%	96.773%
6409	KINSUS INTERCON	0.002%	96.775%
6410	ALTAMIR AMBOISE	0.002%	96.777%
6411	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.779%
6412	GRENDENE SA	0.002%	96.781%
6413	TIKKURILA OY	0.002%	96.783%
6414	GRUPO AEROPORTU	0.002%	96.785%
6415	ODONTOPREV SA	0.002%	96.786%
6416	CIA TRANSM ENER	0.002%	96.788%
6417	BARNES & NOBLE	0.002%	96.790%
6418	CPFL ENERGIA SA	0.002%	96.792%
6419	EMPEROR INTL HL	0.002%	96.794%
6420	V TECHNOLOGY	0.002%	96.796%
6421	ONO PHARMACEUTI	0.002%	96.797%
6422	DESCENTE LTD.	0.002%	96.799%
6423	POLA ORBIS HLDG	0.002%	96.801%
6424	BML INC	0.002%	96.803%
6425	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.805%
6426	CHINA HIGH SPEE	0.002%	96.807%
6427	EUROPCAR GROUPE	0.002%	96.808%
6428	PIAGGIO	0.002%	96.810%
6429	INDIAN HOTELS	0.002%	96.812%
6430	ADITYA BIRLA FA	0.002%	96.814%
6431	VAUDOISE ASSURA	0.002%	96.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.818%
6433	WOWPRIME CORP	0.002%	96.819%
6434	CANON INC SPONS ADR ADR	0.002%	96.821%
6435	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.823%
6436	MYOB GROUP LTD	0.002%	96.825%
6437	SMARTONE TELECO	0.002%	96.827%
6438	VODACOM GP-PRPT	0.002%	96.829%
6439	TOWNGAS CHINA C	0.002%	96.830%
6440	RECHI PRECISION	0.002%	96.832%
6441	NAKANISHI INC	0.002%	96.834%
6442	HONG LEONG BANK	0.002%	96.836%
6443	ISEKI & CO	0.002%	96.838%
6444	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	96.840%
6445	SHANGHAI JIN JI	0.002%	96.841%
6446	TAV HAVALIMANLA	0.002%	96.843%
6447	NCSOFT CORPN	0.002%	96.845%
6448	MOTA ENGL SGPS	0.002%	96.847%
6449	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.849%
6450	CANON ELECTRONI	0.002%	96.851%
6451	BANGKOK EXPRESS	0.002%	96.852%
6452	SK GAS	0.002%	96.854%
6453	AIXTRON AG	0.002%	96.856%
6454	CHINA POWER INT	0.002%	96.858%
6455	WOCKHARDT LIMIT	0.002%	96.860%
6456	ACCORDIA GOLF T	0.002%	96.861%
6457	ADVANTECH CO LT	0.002%	96.863%
6458	PLAZA RETAIL RE	0.002%	96.865%
6459	RAISIO YHTYMA O	0.002%	96.867%
6460	XEBIO CO	0.002%	96.869%
6461	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.870%
6462	CONSUN PHARMACE	0.002%	96.872%
6463	AGRANA BETEILIG	0.002%	96.874%
6464	DIVERS RES BHD	0.002%	96.876%
6465	GEMDALE PROPERT	0.002%	96.878%
6466	MITSUBOSHI BELT	0.002%	96.880%
6467	PRESTIGE INTERN	0.002%	96.881%
6468	GRUPO SIMEC S.A	0.002%	96.883%
6469	SIERRA BANCORP COMMON STOCK	0.002%	96.885%
6470	SKISTAR AB	0.002%	96.887%
6471	TORII PHARM CO	0.002%	96.889%
6472	NORITZ CORP	0.002%	96.890%
6473	UNION BNK OF IN	0.002%	96.892%
6474	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.894%
6475	DAKTRONICS INC COMMON STOCK	0.002%	96.896%
6476	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	96.898%
6477	CHINA MOLYBDENU	0.002%	96.899%
6478	PRUKSA HOLDING	0.002%	96.901%
6479	SHIBUYA KOGYO C	0.002%	96.903%
6480	ARISAWA MFG CO	0.002%	96.905%
6481	M3 INC	0.002%	96.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	96.908%
6483	Q TECHNOLOGY GR	0.002%	96.910%
6484	GLENMARK PHARM	0.002%	96.912%
6485	INTL NICKEL IND	0.002%	96.914%
6486	KONOIKE TRANSP	0.002%	96.916%
6487	ALGOMA CENTRAL	0.002%	96.917%
6488	SHIKOKU CHEMICA	0.002%	96.919%
6489	MELCOR DEVS LTD	0.002%	96.921%
6490	ZOGENIX INC COMMON STOCK USD.001	0.002%	96.923%
6491	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.925%
6492	COLOWIDE CO LTD	0.002%	96.926%
6493	HUNG SHENG CONS	0.002%	96.928%
6494	JAPAN WOOL TEXT	0.002%	96.930%
6495	MAYR-MELNHOF KA	0.002%	96.932%
6496	VECTURA GROUP	0.002%	96.934%
6497	GOLDEN EAGLE RE	0.002%	96.935%
6498	MITRA ADIPERKAS	0.002%	96.937%
6499	GS RETAIL CO LT	0.002%	96.939%
6500	BEML LTD	0.002%	96.941%
6501	POLYTEC HOLDING	0.002%	96.943%
6502	ELEC POWER DEV	0.002%	96.944%
6503	DIRTT ENVIRONME	0.002%	96.946%
6504	ALTERRA POWER C	0.002%	96.948%
6505	LING SEN PRECIS	0.002%	96.950%
6506	TON YI CORP	0.002%	96.951%
6507	RANDON SA IMPL	0.002%	96.953%
6508	WARABEYA NICHY	0.002%	96.955%
6509	CHAROEN POKPHAN	0.002%	96.957%
6510	DAH CHONG HONG	0.002%	96.959%
6511	DEXERIALS CORP	0.002%	96.960%
6512	TSUMURA & CO	0.002%	96.962%
6513	AMERICAN PUBLIC	0.002%	96.964%
6514	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	96.966%
6515	NEO SOLAR POWER	0.002%	96.967%
6516	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.969%
6517	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	96.971%
6518	WILSON BAYLY HO	0.002%	96.973%
6519	PIOLAX CO	0.002%	96.975%
6520	ASTRA AGRO LEST	0.002%	96.976%
6521	PETROLEUM GEO-S	0.002%	96.978%
6522	YOUNGWON CORP	0.002%	96.980%
6523	SK NETWORKS CO	0.002%	96.982%
6524	SAVENCIA SA	0.002%	96.983%
6525	SRA HOLDINGS IN	0.002%	96.985%
6526	ROCK FIELD CO	0.002%	96.987%
6527	ASAHI CO LTD	0.002%	96.989%
6528	AVEX GROUP HOLD	0.002%	96.990%
6529	VILLEROY & BOCH	0.002%	96.992%
6530	SANSIRI PUBLIC	0.002%	96.994%
6531	OSAKI ELECTRIC	0.002%	96.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	ABOITIZ EQUITY	0.002%	96.997%
6533	KUNG LONG BATTE	0.002%	96.999%
6534	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	97.001%
6535	PRINCE HOUSING	0.002%	97.003%
6536	SHANGHAI PETROC	0.002%	97.005%
6537	CARL ZEISS MEDI	0.002%	97.006%
6538	VITTORIA ASSICU	0.002%	97.008%
6539	CHUBU SHIRYO CO	0.002%	97.010%
6540	IMMOBILIARE GRA	0.002%	97.012%
6541	YAMABIKO CORP	0.002%	97.013%
6542	MINOR INTERNATI	0.002%	97.015%
6543	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.017%
6544	FUJI KYUKO CO L	0.002%	97.019%
6545	ARATA CORP	0.002%	97.020%
6546	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	97.022%
6547	SURTECO SE	0.002%	97.024%
6548	VP BANK AG	0.002%	97.026%
6549	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.027%
6550	SHIKUN & BINUI	0.002%	97.029%
6551	MAN SE	0.002%	97.031%
6552	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	97.033%
6553	PHISON ELECTRON	0.002%	97.034%
6554	MASTERLINK SECS	0.002%	97.036%
6555	MARUDAI FOOD CO	0.002%	97.038%
6556	MARCO POLO DEV	0.002%	97.039%
6557	SHIZUOKAGAS CO	0.002%	97.041%
6558	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	97.043%
6559	CULP INC COMMON STOCK USD.05	0.002%	97.045%
6560	SUMMIT INDUSTRI	0.002%	97.046%
6561	PREMIER FOODS	0.002%	97.048%
6562	GREIF INC CL B COMMON STOCK	0.002%	97.050%
6563	METROPOLITAN BA	0.002%	97.052%
6564	PEMBANGUNAN P	0.002%	97.053%
6565	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.055%
6566	AICHI STEEL WOR	0.002%	97.057%
6567	STABILUS SA	0.002%	97.059%
6568	FERROTEC CORP	0.002%	97.060%
6569	INFOMART CORP	0.002%	97.062%
6570	KAGA ELECTRONIC	0.002%	97.064%
6571	C C LAND HOLDIN	0.002%	97.066%
6572	GROWTHPOINT PRO	0.002%	97.067%
6573	SUESS MICRO TEC	0.002%	97.069%
6574	PETRA DIAMONDS	0.002%	97.071%
6575	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.072%
6576	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	97.074%
6577	CREDIT CORP GRO	0.002%	97.076%
6578	NISSIN CORP	0.002%	97.078%
6579	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.079%
6580	BANCOLOMBIA SA	0.002%	97.081%
6581	ALPEK SAB	0.002%	97.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	MYER HOLDINGS L	0.002%	97.084%
6583	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.086%
6584	KUMIAI CHEM IND	0.002%	97.088%
6585	IGUATEMI EMP SH	0.002%	97.090%
6586	K.C. TECH	0.002%	97.091%
6587	VZ HOLDING AG	0.002%	97.093%
6588	AGELLAN COMMERC	0.002%	97.095%
6589	ECO WORLD DEVL	0.002%	97.096%
6590	TOKYO STEEL MFG	0.002%	97.098%
6591	CARBONITE INC COMMON STOCK USD.01	0.002%	97.100%
6592	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.102%
6593	DAI-DAN CO	0.002%	97.103%
6594	MATSUYA FOODS C	0.002%	97.105%
6595	OTE(HELLENIC TL	0.002%	97.107%
6596	MEC COMPANY LTD	0.002%	97.108%
6597	CHINA MACHINERY	0.002%	97.110%
6598	STEF-TFE NEW	0.002%	97.112%
6599	CHOICE PROPERTI	0.002%	97.114%
6600	IDFC BANK LTD	0.002%	97.115%
6601	CEMENTIR S.p.A.	0.002%	97.117%
6602	CALIAN GROUP LT	0.002%	97.119%
6603	RETAIL ESTATES	0.002%	97.120%
6604	BACHEM HLD AG-B	0.002%	97.122%
6605	ACACIA MINING	0.002%	97.124%
6606	NOJIMA CORP	0.002%	97.125%
6607	DEL FRISCOS RES	0.002%	97.127%
6608	FISSION URANIUM	0.002%	97.129%
6609	TPI POLENE PCL	0.002%	97.131%
6610	KYOWA HAKKO KIR	0.002%	97.132%
6611	FUKUDA CORP	0.002%	97.134%
6612	INFRATIL LTD	0.002%	97.136%
6613	HOKKAIDO ELEC P	0.002%	97.137%
6614	EAGLE INDUSTRY	0.002%	97.139%
6615	MAJOR CINEPLEX	0.002%	97.141%
6616	JAHWA ELECTRONI	0.002%	97.142%
6617	SATO CORP	0.002%	97.144%
6618	AUSTRALIAN PHAR	0.002%	97.146%
6619	REPLY SPA	0.002%	97.147%
6620	SMI HOLDINGS GR	0.002%	97.149%
6621	SHIBAURA ELECTR	0.002%	97.151%
6622	HOKUETSU BANK	0.002%	97.152%
6623	MCBRIDE PLC	0.002%	97.154%
6624	CAWACHI LTD	0.002%	97.156%
6625	JAPARA HEALTHCA	0.002%	97.158%
6626	AIDA ENGINEERIN	0.002%	97.159%
6627	NIPPON CARBON C	0.002%	97.161%
6628	TA YA ELEC WIR&	0.002%	97.163%
6629	VOSSLOH AG	0.002%	97.164%
6630	SLC AGRICOLA SA	0.002%	97.166%
6631	KOTOBUKI SPIRIT	0.002%	97.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	97.169%
6633	BELC CO LTD	0.002%	97.171%
6634	GLOW ENERGY	0.002%	97.173%
6635	DALI FOODS GROU	0.002%	97.174%
6636	TEJON RANCH CO	0.002%	97.176%
6637	CHESSWOOD GROUP	0.002%	97.178%
6638	NORITAKE CO	0.002%	97.179%
6639	CHINA SHENGMU O	0.002%	97.181%
6640	TORRENT PHARM	0.002%	97.183%
6641	AKR CORPORINDO	0.002%	97.184%
6642	KASAI KOGYO CO	0.002%	97.186%
6643	SALMAR ASA	0.002%	97.188%
6644	AVIC INTERNATIO	0.002%	97.189%
6645	SIME DARBY PLAN	0.002%	97.191%
6646	TAIHEI DENGYO	0.002%	97.193%
6647	RORZE CORP	0.002%	97.194%
6648	HCI GROUP INC COMMON STOCK	0.002%	97.196%
6649	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	97.198%
6650	MACQUARIE ATLAS	0.002%	97.199%
6651	MEYER BURGER TE	0.002%	97.201%
6652	PETRON CORP	0.002%	97.203%
6653	GREATVIEW ASEPT	0.002%	97.204%
6654	DEVOTEAM SA	0.002%	97.206%
6655	ACANDO AB	0.002%	97.208%
6656	RAITO KOGYO CO	0.002%	97.209%
6657	COMMERCIAL INTE	0.002%	97.211%
6658	HKR INTL LTD	0.002%	97.213%
6659	AVANZA BANK HOL	0.002%	97.214%
6660	US Wire Order	0.002%	97.216%
6661	CHINA WATER AFF	0.002%	97.218%
6662	BRITISH AMERICA	0.002%	97.219%
6663	EUROPAC PAPELES	0.002%	97.221%
6664	MGM CHINA HLDGS	0.002%	97.222%
6665	HANKYU REIT INC	0.002%	97.224%
6666	SAKATA INX CORP	0.002%	97.226%
6667	CARDINAL ENERGY	0.002%	97.227%
6668	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	97.229%
6669	CEMEX LATAM HLD	0.002%	97.231%
6670	CLAS OHLSON AB	0.002%	97.232%
6671	CHINA MAPLE LEA	0.002%	97.234%
6672	BREVILLE GROUP	0.002%	97.236%
6673	XO GROUP INC COMMON STOCK USD.01	0.002%	97.237%
6674	BLACK DIAMOND G	0.002%	97.239%
6675	YELLOW HAT LTD.	0.002%	97.241%
6676	NEUROCRINE BIOS	0.002%	97.242%
6677	DIVI'S LABORATO	0.002%	97.244%
6678	LANNETT CO INC COMMON STOCK USD.001	0.002%	97.246%
6679	CMBC CAPITAL HO	0.002%	97.247%
6680	TOWA PHARM CO L	0.002%	97.249%
6681	GLORIA MATERIAL	0.002%	97.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	AMTRAN TECHNOLO	0.002%	97.252%
6683	SUMITOMO SEIKA	0.002%	97.254%
6684	NEO-CHINA GROUP	0.002%	97.255%
6685	SAMYANG HOLDING	0.002%	97.257%
6686	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.259%
6687	AUSTRALIAN AGRI	0.002%	97.260%
6688	HAYNES INTL INC	0.002%	97.262%
6689	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.264%
6690	H&R GMBH & CO K	0.002%	97.265%
6691	QL RESOURCES BH	0.002%	97.267%
6692	SKY NETWORK TEL	0.002%	97.269%
6693	HARMONIC INC	0.002%	97.270%
6694	TEKKEN CORP	0.002%	97.272%
6695	KRBL LTD	0.002%	97.273%
6696	SEAH STEEL	0.002%	97.275%
6697	SCHMOLZ+BICKENB	0.002%	97.277%
6698	PHOTO-ME INTERN	0.002%	97.278%
6699	SYSTEX CORPORAT	0.002%	97.280%
6700	WASHTEC AG	0.002%	97.282%
6701	GREEN CROSS HLD	0.002%	97.283%
6702	CLARION CO	0.002%	97.285%
6703	VEIDEKKE ASA	0.002%	97.286%
6704	NOVOLIPET STEEL	0.002%	97.288%
6705	ESPEC CORP	0.002%	97.290%
6706	DATA COMMUNICAT	0.002%	97.291%
6707	DAIICHI KIGENSO	0.002%	97.293%
6708	SPEEDCAST INTL	0.002%	97.295%
6709	ORIENT CORP	0.002%	97.296%
6710	TAEYOUNG ENGINE	0.002%	97.298%
6711	ASANUMA CORP	0.002%	97.300%
6712	VECTRUS INC COMMON STOCK USD.01	0.002%	97.301%
6713	HK ELECTRIC INV	0.002%	97.303%
6714	ERCROS SA	0.002%	97.304%
6715	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	97.306%
6716	AOI ELECTRONICS	0.002%	97.308%
6717	LIFESTYLE INTER	0.002%	97.309%
6718	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.311%
6719	KWS SAAT AG	0.002%	97.313%
6720	ADANI POWER LTD	0.002%	97.314%
6721	FUKUDA DENSHI C	0.002%	97.316%
6722	FRASERS COMMERC	0.002%	97.317%
6723	WISDOM MARINE L	0.002%	97.319%
6724	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	97.321%
6725	OBEROI REALTY L	0.002%	97.322%
6726	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	97.324%
6727	KIKUCHI CO LTD	0.002%	97.325%
6728	S.A.C.I. FALABE	0.002%	97.327%
6729	HURCO COMPANIES INC COMMON STOCK	0.002%	97.329%
6730	FINOLEX CABLES	0.002%	97.330%
6731	LIVZON PHARMACE	0.002%	97.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	MIQUEL Y COSTAS	0.002%	97.334%
6733	MUHIBBAH ENGINE	0.002%	97.335%
6734	CLEANAWAY CO LT	0.002%	97.337%
6735	SAINT MARC HLDG	0.002%	97.338%
6736	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.340%
6737	HUONS CO LTD	0.002%	97.342%
6738	TOKAI RUBBER IN	0.002%	97.343%
6739	FOCALTECH SYSTE	0.002%	97.345%
6740	AMADA HOLDINGS	0.002%	97.346%
6741	BUKIT SEMBAWNG	0.002%	97.348%
6742	LOOKERS PLC	0.002%	97.350%
6743	GINTECH ENERGY	0.002%	97.351%
6744	ELBIT SYSTEMS L	0.002%	97.353%
6745	JAPAN AIRPORT T	0.002%	97.354%
6746	TT ELECTRONICS	0.002%	97.356%
6747	BANDO CHEMICAL	0.002%	97.358%
6748	RIKEN CORP	0.002%	97.359%
6749	SUMMARECON AGUN	0.002%	97.361%
6750	KVAERNER ASA	0.002%	97.362%
6751	HOUSING DEVELOP	0.002%	97.364%
6752	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.366%
6753	ACHILLES CORP	0.002%	97.367%
6754	METRO PACIFIC I	0.002%	97.369%
6755	COWEN INC COMMON STOCK USD.01	0.002%	97.371%
6756	STARHUB LIMITED	0.002%	97.372%
6757	WCT HOLDINGS BH	0.002%	97.374%
6758	NATIONAL STORAG	0.002%	97.375%
6759	KUDELSKI S.A.	0.002%	97.377%
6760	TIME WARNER INC	0.002%	97.378%
6761	EHIME BANK	0.002%	97.380%
6762	TOCALO CO LTD	0.002%	97.382%
6763	HAMAMATSU PHOTO	0.002%	97.383%
6764	WIZZ AIR HOLDIN	0.002%	97.385%
6765	AEON FANTASY CO	0.002%	97.386%
6766	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.388%
6767	HANON SYSTEMS	0.002%	97.390%
6768	GPO DE INVERSIO	0.002%	97.391%
6769	SHANGHAI ELECTR	0.002%	97.393%
6770	INVESTEC PROP F	0.002%	97.394%
6771	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.396%
6772	HI-LEX CORP	0.002%	97.398%
6773	COGOBUY GROUP	0.002%	97.399%
6774	TRONC INC COMMON STOCK USD.01	0.002%	97.401%
6775	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.402%
6776	NIPPON ROAD CO	0.002%	97.404%
6777	IMPERIAL METALS	0.002%	97.406%
6778	JASA MARGA	0.002%	97.407%
6779	CRH MEDICAL COR	0.002%	97.409%
6780	GLADSTONE COMME	0.002%	97.410%
6781	NOVA MEASURING	0.002%	97.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	SUPER-SOL	0.002%	97.413%
6783	GLOBANT SA	0.002%	97.415%
6784	NISHIO RENT ALL	0.002%	97.417%
6785	NEXEN TIRE CORP	0.002%	97.418%
6786	KOLON CORPORATI	0.002%	97.420%
6787	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	97.421%
6788	PIERRE & VACANC	0.002%	97.423%
6789	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.424%
6790	YUASA TRADING C	0.002%	97.426%
6791	OBERBANK AG	0.002%	97.428%
6792	G&L BEIJER AB B	0.002%	97.429%
6793	UTD INDUSTRIAL	0.002%	97.431%
6794	FUTABA INDUSTRI	0.002%	97.432%
6795	HULIC CO LTD	0.002%	97.434%
6796	DAI NIPPON TORY	0.002%	97.435%
6797	IBASE TECHNOLOG	0.002%	97.437%
6798	EREX CO LTD	0.002%	97.439%
6799	MAH SING GROUP	0.002%	97.440%
6800	MICHINOKU BANK	0.002%	97.442%
6801	TAIYO INK MFG C	0.002%	97.443%
6802	FORMULA SYST(19	0.002%	97.445%
6803	TAIWAN COGENERA	0.002%	97.446%
6804	LANDEC CORP	0.002%	97.448%
6805	FAR EAST DEPT	0.002%	97.450%
6806	SIAMGAS AND PET	0.002%	97.451%
6807	MIYAZAKI BANK	0.002%	97.453%
6808	NICHII GAKKAN C	0.002%	97.454%
6809	BANK OF PHILIPP	0.002%	97.456%
6810	POSCO CHEMTECH	0.002%	97.457%
6811	AKASTOR ASA	0.002%	97.459%
6812	CHINA GALAXY SE	0.002%	97.461%
6813	VETROPACK HOLDI	0.002%	97.462%
6814	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.464%
6815	TOSEI CORP	0.002%	97.465%
6816	SUMITOMO TITANI	0.002%	97.467%
6817	CENT PATTANA PU	0.002%	97.468%
6818	BINCK NV	0.002%	97.470%
6819	SOL SPA	0.002%	97.471%
6820	HYUNDAI ELEVATO	0.002%	97.473%
6821	ASSOCD INTL HOT	0.002%	97.475%
6822	ADVANCED WIRELE	0.002%	97.476%
6823	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.478%
6824	HEARTLAND NEW Z	0.002%	97.479%
6825	GP STRATEGIES C	0.002%	97.481%
6826	O-NET COMMUNICA	0.002%	97.482%
6827	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.484%
6828	MGI COUTIER	0.002%	97.485%
6829	COMBA TELECOM S	0.002%	97.487%
6830	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.489%
6831	XING AG	0.002%	97.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	VERITIV CORP COMMON STOCK USD.01	0.002%	97.492%
6833	UKC HOLDINGS CO	0.002%	97.493%
6834	HIMART CO LTD	0.002%	97.495%
6835	CADILA HEALTHCA	0.002%	97.496%
6836	CONSTRUTORA TEN	0.002%	97.498%
6837	DAIDO METAL CO	0.002%	97.499%
6838	TOWA CORP	0.002%	97.501%
6839	NIPPON PILLAR P	0.002%	97.502%
6840	BAUER AG	0.002%	97.504%
6841	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	97.506%
6842	CHINA MANMADE F	0.002%	97.507%
6843	TORSTAR CORP CL	0.002%	97.509%
6844	ECORODOVIAS INF	0.002%	97.510%
6845	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.512%
6846	ST BARBARA MINE	0.002%	97.513%
6847	KINIK CO	0.002%	97.515%
6848	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.516%
6849	T.HASEGAWA CO	0.002%	97.518%
6850	OCEAN YIELD ASA	0.002%	97.519%
6851	AMSTERDAM COMMO	0.002%	97.521%
6852	BRODRENE HARTMA	0.002%	97.522%
6853	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.524%
6854	CLEVO	0.002%	97.525%
6855	HIQ INTERNATION	0.002%	97.527%
6856	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	97.529%
6857	JOYFUL HONDA CO	0.002%	97.530%
6858	COSCO CORPORATI	0.002%	97.532%
6859	INABA DENKISANG	0.002%	97.533%
6860	AEKYUNG PETROCH	0.002%	97.535%
6861	VITAL HEALTHCAR	0.002%	97.536%
6862	VIRTUS HEALTH L	0.002%	97.538%
6863	SIGURD MICROELE	0.002%	97.539%
6864	BK OF SAGA	0.002%	97.541%
6865	OPAP SA	0.002%	97.542%
6866	ALIANSCOE SHOPPI	0.002%	97.544%
6867	XTEP INTERNATIO	0.002%	97.545%
6868	HIBIYA ENGINEER	0.002%	97.547%
6869	KARNATAKA BANK	0.002%	97.548%
6870	SIIC ENVIRONMEN	0.002%	97.550%
6871	FULLTECH FIBER	0.002%	97.551%
6872	EL PUERTO DE LI	0.002%	97.553%
6873	FRANK'S INTERNA	0.002%	97.555%
6874	BORUSSIA DORTMU	0.002%	97.556%
6875	TIANJIN PORT DE	0.002%	97.558%
6876	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.559%
6877	JAIPRAKASH ASSO	0.002%	97.561%
6878	ELDORADO RESORTS INC COMMON STOCK	0.002%	97.562%
6879	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.564%
6880	SHIN-ETSU POLYM	0.002%	97.565%
6881	VT HOLDINGS CO	0.002%	97.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	INDOCEMENT TUNG	0.002%	97.568%
6883	SRI TRANG AGRO	0.002%	97.570%
6884	OIL & NATURAL G	0.002%	97.571%
6885	STAGECOACH GROU	0.002%	97.573%
6886	HIRATA TECHNICA	0.002%	97.574%
6887	ALCONIX CORPORA	0.002%	97.576%
6888	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.577%
6889	ASSYSTEM	0.002%	97.579%
6890	MLP AG	0.002%	97.580%
6891	SHINDENGEN ELEC	0.002%	97.582%
6892	YIEH PHUI ENTS	0.002%	97.583%
6893	DAIKI ALUMINIUM	0.002%	97.585%
6894	CT ENVIRONMENTA	0.002%	97.586%
6895	CHINA LIFE INSU	0.002%	97.588%
6896	NISSEI PLSTIC I	0.002%	97.589%
6897	BANK OF CHONGQI	0.002%	97.591%
6898	AVEO GROUP	0.002%	97.592%
6899	COCA-COLA FEMSA	0.002%	97.594%
6900	NAUTILUS GROUP	0.002%	97.595%
6901	FBD HLDGS	0.002%	97.597%
6902	MESA LABORATORIES INC COMMON STOCK	0.002%	97.598%
6903	CUTERA INC COMMON STOCK USD.001	0.002%	97.600%
6904	YUEXIU REAL ES	0.002%	97.601%
6905	NIHON NOHYAKU	0.002%	97.603%
6906	AISAN INDUSTRY	0.002%	97.604%
6907	GROUPE CRIT	0.002%	97.606%
6908	TOWA BANK	0.001%	97.607%
6909	CHAROEN POK PHA	0.001%	97.609%
6910	SCHRODER REAL E	0.001%	97.610%
6911	NITTETSU MINING	0.001%	97.612%
6912	MEKONOMEN AB	0.001%	97.613%
6913	YURTEC CORPORAT	0.001%	97.615%
6914	JSP CORP	0.001%	97.616%
6915	KYOKUTO BOEKI K	0.001%	97.618%
6916	TIME DOTCOM BHD	0.001%	97.619%
6917	CORP COMERCI SA	0.001%	97.621%
6918	BANK PEKAO	0.001%	97.622%
6919	INTILAND DEVPT	0.001%	97.624%
6920	GRAPE KING INC	0.001%	97.625%
6921	EUGENE CORP	0.001%	97.627%
6922	SBS HOLDINGS IN	0.001%	97.628%
6923	TECHTARGET COMMON STOCK USD.001	0.001%	97.630%
6924	TAKASAGO INTL C	0.001%	97.631%
6925	JIN CO.LTD	0.001%	97.633%
6926	OBIC	0.001%	97.634%
6927	KOMERCNI BANKA	0.001%	97.636%
6928	CAPITA GROUP PL	0.001%	97.637%
6929	LT GROUP INC	0.001%	97.639%
6930	CIA DE DIST INT	0.001%	97.640%
6931	TI FINANCIAL HO	0.001%	97.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	ODFJELL DRILLIN	0.001%	97.643%
6933	BURSA MALAYSIA	0.001%	97.645%
6934	ROBINSONS RETAI	0.001%	97.646%
6935	SINARMAS LAND	0.001%	97.648%
6936	MEDIA NUSANTARA	0.001%	97.649%
6937	FRONTERA ENERGY	0.001%	97.651%
6938	ECLAT TEXTILE C	0.001%	97.652%
6939	HANSON INTL TBK	0.001%	97.654%
6940	COAL INDIA LTD	0.001%	97.655%
6941	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.657%
6942	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.658%
6943	G.U.D. HOLDINGS	0.001%	97.660%
6944	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.661%
6945	GINKO INTERNATI	0.001%	97.663%
6946	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.664%
6947	BES ENGINEERING	0.001%	97.666%
6948	RESOLUTE MINING	0.001%	97.667%
6949	MGM GROWTH PROPERTIES LLC A REIT	0.001%	97.668%
6950	ATEN INTERNATIO	0.001%	97.670%
6951	OPTO TECH CORPN	0.001%	97.671%
6952	GEOX S.P.A.	0.001%	97.673%
6953	DISCO CORPORATI	0.001%	97.674%
6954	SOILBUILD BUSIN	0.001%	97.676%
6955	WELSPUN INDIA L	0.001%	97.677%
6956	TOYO KANETSU KK	0.001%	97.679%
6957	ARGOSY PROPERTY	0.001%	97.680%
6958	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.682%
6959	CPMC HLDGS LTD	0.001%	97.683%
6960	PT TIMAH TBK	0.001%	97.685%
6961	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	97.686%
6962	ELITE SEMICONDU	0.001%	97.688%
6963	CHESNARA PLC	0.001%	97.689%
6964	DANAL	0.001%	97.691%
6965	CONCORD NEW ENE	0.001%	97.692%
6966	LAI SUN DEVELOP	0.001%	97.693%
6967	NIDEC CORPORATI	0.001%	97.695%
6968	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	97.696%
6969	ATUL LTD	0.001%	97.698%
6970	HUNTER DOUGLAS	0.001%	97.699%
6971	LIVART CO LTD	0.001%	97.701%
6972	HONGHUA GROUP L	0.001%	97.702%
6973	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.704%
6974	DIC ASSET AG	0.001%	97.705%
6975	NORDEX AG	0.001%	97.707%
6976	DR.CI:LABO CO L	0.001%	97.708%
6977	SEED CO LTD/TOK	0.001%	97.710%
6978	FRONTLINE LTD/B	0.001%	97.711%
6979	DEVRO	0.001%	97.712%
6980	AI HOLDINGS COR	0.001%	97.714%
6981	ANANDA DEVELOPM	0.001%	97.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	SELECT HARVESTS	0.001%	97.717%
6983	SHANDONG CHENMI	0.001%	97.718%
6984	BRUNEL INTL	0.001%	97.720%
6985	EASY BIO INC	0.001%	97.721%
6986	BOIRON	0.001%	97.723%
6987	FINANCIAL PRODU	0.001%	97.724%
6988	NORWEGIAN AIR S	0.001%	97.726%
6989	HAMAKYOREX CO L	0.001%	97.727%
6990	MCJ CO LTD	0.001%	97.728%
6991	ANGLO PACIFIC G	0.001%	97.730%
6992	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.731%
6993	DANIELI & CO CO	0.001%	97.733%
6994	SCSK CORPORATIO	0.001%	97.734%
6995	THAI AIRWAYS IN	0.001%	97.736%
6996	TAEKWANG IND CO	0.001%	97.737%
6997	KAPPAHL HOLDING	0.001%	97.739%
6998	PARQUE ARAUCO S	0.001%	97.740%
6999	EVN AG	0.001%	97.741%
7000	TAIWAN SECOM	0.001%	97.743%
7001	JINDAL SAW LTD	0.001%	97.744%
7002	SEMIRARA MINING	0.001%	97.746%
7003	SIMMTECH CO LTD	0.001%	97.747%
7004	TITAN CEMENT CO	0.001%	97.749%
7005	DASSAULT AVIATI	0.001%	97.750%
7006	JAPAN PULP & PA	0.001%	97.752%
7007	UNIVERSAL MEDIC	0.001%	97.753%
7008	GL EVENTS	0.001%	97.754%
7009	RISO KAGAKU COR	0.001%	97.756%
7010	SONG WON IND	0.001%	97.757%
7011	SHANGHAI FOSUN	0.001%	97.759%
7012	MCMILLAN SHAKES	0.001%	97.760%
7013	SHIN ZU SHING C	0.001%	97.762%
7014	SWECO AB	0.001%	97.763%
7015	VINA CONCHA Y T	0.001%	97.765%
7016	INGERSOLL GLB H	0.001%	97.766%
7017	SCHOELLER BLECK	0.001%	97.767%
7018	NONG SHIM CO	0.001%	97.769%
7019	FUSO CHEMICAL C	0.001%	97.770%
7020	SANSHIN ELECTRO	0.001%	97.772%
7021	AMBARELLA INC	0.001%	97.773%
7022	TECNICAS REUNID	0.001%	97.775%
7023	TAIFLEX SCIENTI	0.001%	97.776%
7024	CORP INMOBILIAR	0.001%	97.777%
7025	COSCO HOLDINGS	0.001%	97.779%
7026	OITA BANK	0.001%	97.780%
7027	CIA SANEAMENTO	0.001%	97.782%
7028	GEMTEK TECHNOLO	0.001%	97.783%
7029	KIER GROUP	0.001%	97.785%
7030	L'OCCITANE INTE	0.001%	97.786%
7031	NESTLE INDIA	0.001%	97.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	ASIA VITAL COMP	0.001%	97.789%
7033	AGRITRADE RESOU	0.001%	97.790%
7034	ALPHA & OMEGA S	0.001%	97.792%
7035	RH COMMON STOCK USD.0001	0.001%	97.793%
7036	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.795%
7037	ROBERT WALTERS	0.001%	97.796%
7038	BIRLA CORP LTD	0.001%	97.797%
7039	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.799%
7040	TECHNICOLOR	0.001%	97.800%
7041	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.802%
7042	NETUREN CO	0.001%	97.803%
7043	EUROMONEY INST	0.001%	97.804%
7044	TOX FREE SOLUTI	0.001%	97.806%
7045	PRESSANCE CORPO	0.001%	97.807%
7046	CHINA METAL PRO	0.001%	97.809%
7047	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.810%
7048	HOCHIKI CORPORA	0.001%	97.812%
7049	AVON PRODUCTS I	0.001%	97.813%
7050	HANDSOME CORP	0.001%	97.814%
7051	TUNG THIH ELECT	0.001%	97.816%
7052	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	97.817%
7053	SUPERBLOCK PCL	0.001%	97.819%
7054	DIGI INTL INC	0.001%	97.820%
7055	DONGFANG ELECT	0.001%	97.821%
7056	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.823%
7057	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.824%
7058	FRASERS HOSPITA	0.001%	97.826%
7059	ORION CORP	0.001%	97.827%
7060	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	97.829%
7061	SP SETIA	0.001%	97.830%
7062	ALTRI SGPS S.A.	0.001%	97.831%
7063	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.833%
7064	HOCHDORF HOLDIN	0.001%	97.834%
7065	GRUMA SA DE CV	0.001%	97.836%
7066	SHOEI FOODS COR	0.001%	97.837%
7067	SUN HUNG KAI CO	0.001%	97.838%
7068	EIS ECZACIBASI	0.001%	97.840%
7069	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	97.841%
7070	COSMOS PHARMACE	0.001%	97.843%
7071	DATANG INTL POW	0.001%	97.844%
7072	CALIX INC COMMON STOCK	0.001%	97.845%
7073	MACATAWA BANK CORP COMMON STOCK	0.001%	97.847%
7074	DOOSAN ENGINE C	0.001%	97.848%
7075	KOREA KOLMAR CO	0.001%	97.849%
7076	HIBISCUS PETROL	0.001%	97.851%
7077	CHINA SHANSHUI	0.001%	97.852%
7078	SEAH BESTEEL CO	0.001%	97.854%
7079	FUJI CO(TOKYO)	0.001%	97.855%
7080	ASAHI HOLDINGS	0.001%	97.856%
7081	HYUNDAI ROTEM C	0.001%	97.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	MAINSTREET EQUI	0.001%	97.859%
7083	SFA ENGINEERING	0.001%	97.861%
7084	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.862%
7085	TAMRON CO LTD	0.001%	97.863%
7086	REDCO PROPRTIE	0.001%	97.865%
7087	MULTIPLUS SA	0.001%	97.866%
7088	GET NICE HOLDIN	0.001%	97.868%
7089	KAMEI CORP	0.001%	97.869%
7090	ROKKO BUTTER CO	0.001%	97.870%
7091	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.872%
7092	GO-AHEAD GROUP	0.001%	97.873%
7093	MIDDLESEX WATER CO COMMON STOCK	0.001%	97.875%
7094	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	97.876%
7095	BETER BED HOLD	0.001%	97.877%
7096	MOTECH INDUSTRI	0.001%	97.879%
7097	AP THAILAND PCL	0.001%	97.880%
7098	VERBIO VEREINIG	0.001%	97.881%
7099	COLTENE HOLDI	0.001%	97.883%
7100	TOYO TANSO CO L	0.001%	97.884%
7101	WIRECARD AG	0.001%	97.886%
7102	MAGNITOGORS-SPO	0.001%	97.887%
7103	SENEX ENERGY LT	0.001%	97.888%
7104	ESSENTIAL ENERG	0.001%	97.890%
7105	MOUNT GIBSON IR	0.001%	97.891%
7106	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.892%
7107	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.894%
7108	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.895%
7109	HO BEE INVESTME	0.001%	97.897%
7110	PHILIPPINE NATL	0.001%	97.898%
7111	LIU CHONG HING	0.001%	97.899%
7112	CIA SANEAMENTO	0.001%	97.901%
7113	NTT URBAN DEVEL	0.001%	97.902%
7114	GREAT LAKES DRE	0.001%	97.904%
7115	AIMS AMP CAPITA	0.001%	97.905%
7116	PHOENIX MECANO	0.001%	97.906%
7117	UOA DEVELOPMENT	0.001%	97.908%
7118	F-TECH INC	0.001%	97.909%
7119	TENARIS S.A.	0.001%	97.910%
7120	PETRONAS DAGANG	0.001%	97.912%
7121	SAIBU GAS CO	0.001%	97.913%
7122	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.915%
7123	AUST WORLDWIDE	0.001%	97.916%
7124	AKKA TECHNOLOGI	0.001%	97.917%
7125	HOTEL SHILLA	0.001%	97.919%
7126	KARUR VYSYA BAN	0.001%	97.920%
7127	MODEC INC	0.001%	97.921%
7128	YASUNAGA CORP	0.001%	97.923%
7129	PHOENIX HLDGS L	0.001%	97.924%
7130	MITANI CORP	0.001%	97.926%
7131	CHEMRING GROUP	0.001%	97.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	97.928%
7133	KESKO OYJ	0.001%	97.930%
7134	FIRST REIT	0.001%	97.931%
7135	CHINA SILVER GR	0.001%	97.932%
7136	TONG HSING ELEC	0.001%	97.934%
7137	mitsui soko co	0.001%	97.935%
7138	HOKUTO CORP	0.001%	97.936%
7139	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	97.938%
7140	ECOPETROL SA	0.001%	97.939%
7141	CGN MEIYA POWER	0.001%	97.941%
7142	OKURA INDUSTRIA	0.001%	97.942%
7143	TEXHONG TEXTILE	0.001%	97.943%
7144	KYOEI STEEL LTD	0.001%	97.945%
7145	HOWA MACHINERY	0.001%	97.946%
7146	SAS AB	0.001%	97.947%
7147	ONE HOSPITALITY	0.001%	97.949%
7148	ROLAND DG CORP	0.001%	97.950%
7149	STOCK SPIRITS G	0.001%	97.951%
7150	TV TOKYO HLDG C	0.001%	97.953%
7151	BIOTEST AG	0.001%	97.954%
7152	TYC BROTHER IND	0.001%	97.956%
7153	EIGHTEENTH BANK	0.001%	97.957%
7154	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	97.958%
7155	CHINA INTL MARI	0.001%	97.960%
7156	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.961%
7157	REGAL HOTELS IN	0.001%	97.962%
7158	MERIDA INDUSTRY	0.001%	97.964%
7159	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.965%
7160	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	97.966%
7161	YANZHOU COAL MI	0.001%	97.968%
7162	MALAYSIA BUILD	0.001%	97.969%
7163	CELLCOM ISRAEL	0.001%	97.970%
7164	DHT HOLDINGS IN	0.001%	97.972%
7165	WIJAYA KARYA	0.001%	97.973%
7166	IP GROUP	0.001%	97.974%
7167	AFFICHAGE HOLDI	0.001%	97.976%
7168	CHAUN-CHOUNG TE	0.001%	97.977%
7169	YAMAZEN CORPORA	0.001%	97.979%
7170	NETAS TELEKOMUN	0.001%	97.980%
7171	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.981%
7172	HORNBACH BAUMAR	0.001%	97.983%
7173	CARNIVAL GROUP	0.001%	97.984%
7174	ULTRA TECH CEMC	0.001%	97.985%
7175	LINX SA	0.001%	97.987%
7176	BANGKOK DUSIT M	0.001%	97.988%
7177	IRISH CONTINENT	0.001%	97.989%
7178	G-RESOURCES GP	0.001%	97.991%
7179	CHAOWEI POWER H	0.001%	97.992%
7180	SINGAPORE FINAN	0.001%	97.993%
7181	CEDAR REALTY TRUST INC REIT USD.06	0.001%	97.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	COSTAMARE INC	0.001%	97.996%
7183	XIAMEN INTL POR	0.001%	97.997%
7184	HNZ GROUP INC	0.001%	97.999%
7185	NINTENDO CO	0.001%	98.000%
7186	GMO PAYMENT GAT	0.001%	98.001%
7187	NATIONAL GRID P	0.001%	98.003%
7188	GUOCO GROUP	0.001%	98.004%
7189	EN-JAPAN INC.	0.001%	98.005%
7190	B&B TOOLS AB	0.001%	98.007%
7191	JIH SUN FINANCI	0.001%	98.008%
7192	AKTIA BANK OYJ	0.001%	98.009%
7193	SOLOR A/S	0.001%	98.011%
7194	I.T LIMITED	0.001%	98.012%
7195	TRINITY MIRROR	0.001%	98.014%
7196	CAPITAL ONE BAN	0.001%	98.015%
7197	TEKFEN HOLDING	0.001%	98.016%
7198	HAKDEX AB	0.001%	98.018%
7199	NITTOKU ENG CO	0.001%	98.019%
7200	WELCIA HOLDINGS	0.001%	98.020%
7201	MATSUI SECURITI	0.001%	98.022%
7202	BYGGMAX GROUP A	0.001%	98.023%
7203	SUNSHINE 10	0.001%	98.024%
7204	CAMBIAN GROUP P	0.001%	98.026%
7205	TEIKOKU SEN-I C	0.001%	98.027%
7206	CHINA AIRCRAFT	0.001%	98.028%
7207	SURMODICS INC COMMON STOCK USD.05	0.001%	98.030%
7208	ORIOLA-KD CORP	0.001%	98.031%
7209	CHOLAMANDALAM I	0.001%	98.032%
7210	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.034%
7211	SUNGWOO HITECH	0.001%	98.035%
7212	RONSHINE CHINA	0.001%	98.036%
7213	TALGO SA	0.001%	98.038%
7214	UNID CO LTD	0.001%	98.039%
7215	TAMARACK VALLEY	0.001%	98.040%
7216	ARROW GLOBAL GR	0.001%	98.042%
7217	MAX CO	0.001%	98.043%
7218	SHINKO PLANTECH	0.001%	98.044%
7219	SL CORP	0.001%	98.046%
7220	BEIJER ALMA AB	0.001%	98.047%
7221	PARIS ORLEANS S	0.001%	98.048%
7222	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.050%
7223	WYNN MACAU LTD	0.001%	98.051%
7224	CT REAL ESTATE	0.001%	98.052%
7225	UNILEVER INDONE	0.001%	98.054%
7226	COROMANDEL INTL	0.001%	98.055%
7227	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.056%
7228	RANK GROUP PLC	0.001%	98.057%
7229	AUSTAL LTD	0.001%	98.059%
7230	ORACLE CORP JAP	0.001%	98.060%
7231	EMIRA PROPERTY	0.001%	98.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	CRAFT BREWERS A	0.001%	98.063%
7233	PROCTOR&GAMBLE	0.001%	98.064%
7234	NVE CORP	0.001%	98.065%
7235	GOLDSUN DEV/CON	0.001%	98.067%
7236	WEBJET LTD	0.001%	98.068%
7237	NAMURA SHIPBUIL	0.001%	98.069%
7238	BELL AG - REG	0.001%	98.071%
7239	LIFE CORPORATIO	0.001%	98.072%
7240	NISHIMATSUYA CH	0.001%	98.073%
7241	QUALITY HOUSES	0.001%	98.075%
7242	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.076%
7243	KAJARIA CERAMIC	0.001%	98.077%
7244	PARCO CO	0.001%	98.079%
7245	GREATEK ELECTRO	0.001%	98.080%
7246	QAD INC A COMMON STOCK	0.001%	98.081%
7247	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.083%
7248	TONGYANG LIFE I	0.001%	98.084%
7249	IPCA LABORATORI	0.001%	98.085%
7250	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.086%
7251	ACCESS CO LTD	0.001%	98.088%
7252	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.089%
7253	EVEN CONSTRUCTO	0.001%	98.090%
7254	MIRATI THERAPEU	0.001%	98.092%
7255	ADITYA BIRLA CA	0.001%	98.093%
7256	SANRIO CO	0.001%	98.094%
7257	SMS CO LTD	0.001%	98.096%
7258	MIXI INC	0.001%	98.097%
7259	CITIZENS INC COMMON STOCK	0.001%	98.098%
7260	YOROZU CORP	0.001%	98.100%
7261	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.101%
7262	TURKIYE SINAI K	0.001%	98.102%
7263	KOWLOON DEVMT	0.001%	98.103%
7264	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.105%
7265	HONGKONG&SHANG	0.001%	98.106%
7266	ZUG ESTATES HLD	0.001%	98.107%
7267	FORD OTOSAN	0.001%	98.109%
7268	KALBE FARMA	0.001%	98.110%
7269	MIKUNI CORP	0.001%	98.111%
7270	BRUNELLO CUCINE	0.001%	98.113%
7271	ASSET MANAGERS	0.001%	98.114%
7272	GUOCOLAND LTD	0.001%	98.115%
7273	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.116%
7274	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.118%
7275	GODREJ CONSUMER	0.001%	98.119%
7276	IRON BRIDGE RES	0.001%	98.120%
7277	MARUWA CO LTD	0.001%	98.122%
7278	TOTETSU KOGYO C	0.001%	98.123%
7279	UMW OIL & GAS C	0.001%	98.124%
7280	ASX LTD	0.001%	98.125%
7281	KIKKOMAN CORP	0.001%	98.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.128%
7283	CIMC ENRIC HOLD	0.001%	98.129%
7284	SEIKA CORP	0.001%	98.131%
7285	KONISHI CO LTD	0.001%	98.132%
7286	ZEHNDER GROUP A	0.001%	98.133%
7287	HYUNDAI HOME SH	0.001%	98.135%
7288	FANTASIA HOLDIN	0.001%	98.136%
7289	COMPAGNIE DES A	0.001%	98.137%
7290	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.138%
7291	RAMAYANA LESTAR	0.001%	98.140%
7292	SPH REIT	0.001%	98.141%
7293	SANGETSU CO	0.001%	98.142%
7294	POU SHENG INTL	0.001%	98.144%
7295	YAKULT HONSHA C	0.001%	98.145%
7296	SAMYANG CORP	0.001%	98.146%
7297	MORGAN SINDALL	0.001%	98.147%
7298	HAWKINS INC COMMON STOCK USD.05	0.001%	98.149%
7299	INTERNATIONAL M	0.001%	98.150%
7300	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.151%
7301	NAMCHOW CHEMICA	0.001%	98.153%
7302	E-COMMODITIES H	0.001%	98.154%
7303	DELEK GROUP	0.001%	98.155%
7304	GREE INC	0.001%	98.156%
7305	VESTEL ELECTRON	0.001%	98.158%
7306	MK ELECTRON	0.001%	98.159%
7307	LIPPO MALLS IN	0.001%	98.160%
7308	GRUPO INDUSTRIA	0.001%	98.161%
7309	PANDA GREEN ENE	0.001%	98.163%
7310	FAMOUS BRANDS L	0.001%	98.164%
7311	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	98.165%
7312	ICL-ISRAEL CHEM	0.001%	98.167%
7313	BEC WORLD PUBLI	0.001%	98.168%
7314	GUANGZHOU PHARM	0.001%	98.169%
7315	HANSOL LCD INC	0.001%	98.170%
7316	LI NING CO. LTD	0.001%	98.172%
7317	CAFE DE CORAL H	0.001%	98.173%
7318	UNITIL CORP COMMON STOCK	0.001%	98.174%
7319	NEXTDC LTD	0.001%	98.175%
7320	TECHNOLOGY ONE	0.001%	98.177%
7321	KPIT TECHNOLOGI	0.001%	98.178%
7322	ASIA AVIATION P	0.001%	98.179%
7323	CALBEE INC	0.001%	98.181%
7324	ZOJIRUSHI CORP	0.001%	98.182%
7325	CHINA SUNTIEN G	0.001%	98.183%
7326	CORFICOLOMBIANA	0.001%	98.184%
7327	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.186%
7328	BIOGAIA AB	0.001%	98.187%
7329	NICHIREKI CO LT	0.001%	98.188%
7330	ADVAN CO LTD	0.001%	98.189%
7331	KYOKUYO CO LTD	0.001%	98.191%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	AJANTA PHARMA	0.001%	98.192%
7333	SCANDI STANDARD	0.001%	98.193%
7334	SAKAI CHEMICAL	0.001%	98.194%
7335	CERVUS EQUIPMEN	0.001%	98.196%
7336	BW LPG LTD	0.001%	98.197%
7337	JAMCO COPORATIN	0.001%	98.198%
7338	TOYO KOHAN CO	0.001%	98.200%
7339	GULLIVER INTERN	0.001%	98.201%
7340	GREAT EASTERN H	0.001%	98.202%
7341	SIA REIT INC	0.001%	98.203%
7342	GMR INFRASTRUCT	0.001%	98.205%
7343	DAI-ICHI SEIKO	0.001%	98.206%
7344	SINTEX PLASTICS	0.001%	98.207%
7345	YOSHINOYA D&C C	0.001%	98.208%
7346	CENTURY TEXT &	0.001%	98.210%
7347	SHOUGANG CNCRD	0.001%	98.211%
7348	INFOCOM CORP	0.001%	98.212%
7349	STARZEN CO LTD	0.001%	98.213%
7350	HANWHA NON-LIFE	0.001%	98.215%
7351	UNITED INTL ENT	0.001%	98.216%
7352	MUNKSJO OYJ	0.001%	98.217%
7353	PAX GLOBAL TECH	0.001%	98.218%
7354	DOUTOR NICHIRES	0.001%	98.220%
7355	HEINEKEN MALAYS	0.001%	98.221%
7356	FUNAI ELECTRIC	0.001%	98.222%
7357	ACE HARDWARE IN	0.001%	98.223%
7358	TAKASAGO THML E	0.001%	98.225%
7359	SINGAMAS CONTAI	0.001%	98.226%
7360	UNIBAIL-RODAMCO	0.001%	98.227%
7361	XINGDA INTERNAT	0.001%	98.228%
7362	ADDTECH AB B SH	0.001%	98.230%
7363	QGEP PARTICIPAC	0.001%	98.231%
7364	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.232%
7365	VAISALA	0.001%	98.233%
7366	PARK ELECTROCHE	0.001%	98.235%
7367	BENEFIT ONE INC	0.001%	98.236%
7368	DAEWOONG CO LTD	0.001%	98.237%
7369	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.238%
7370	GWA GROUP LTD	0.001%	98.240%
7371	HARASHIN CO LTD	0.001%	98.241%
7372	ALAM SUTERA REA	0.001%	98.242%
7373	FERROLIGAS FERB	0.001%	98.243%
7374	HANNSTOUCH SOLU	0.001%	98.245%
7375	LITE-ON SEMICON	0.001%	98.246%
7376	WEYCO GROUP INC	0.001%	98.247%
7377	DAEHAN FLOUR MI	0.001%	98.248%
7378	YAPI VE KREDI B	0.001%	98.250%
7379	MIGHTY RIVER PO	0.001%	98.251%
7380	TESARO INC	0.001%	98.252%
7381	ROAD KING INFRA	0.001%	98.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	E CL SA	0.001%	98.255%
7383	RAYMOND LTD	0.001%	98.256%
7384	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.257%
7385	mitsui fudosan	0.001%	98.258%
7386	FUJIMORI KOGYO	0.001%	98.260%
7387	SINOFERT HOLDIN	0.001%	98.261%
7388	RIKEN VITAMIN C	0.001%	98.262%
7389	IWAKI & CO LTD	0.001%	98.263%
7390	MITSUI HIGH TEC	0.001%	98.264%
7391	GPO AEROPORTUAR	0.001%	98.266%
7392	KOREA GAS CORP	0.001%	98.267%
7393	DAEWOO ENGINEER	0.001%	98.268%
7394	SWISSQUOTE GP H	0.001%	98.269%
7395	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	98.271%
7396	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.272%
7397	SINON CORP	0.001%	98.273%
7398	ALPHA CORP	0.001%	98.274%
7399	PENDRAGON PLC	0.001%	98.276%
7400	SUNDARAM FINANC	0.001%	98.277%
7401	FUJIBO HOLDINGS	0.001%	98.278%
7402	BOUSTEAD HLDGS	0.001%	98.279%
7403	TICON INDUSTRIA	0.001%	98.281%
7404	TATA COMMUNICAT	0.001%	98.282%
7405	CHIBA KOGYO BAN	0.001%	98.283%
7406	CROSS-HARBOUR H	0.001%	98.284%
7407	DIP CORPORATION	0.001%	98.285%
7408	ENERCHINA HOLDI	0.001%	98.287%
7409	CYFROWY POLSAT	0.001%	98.288%
7410	NAMYANG DAIRY P	0.001%	98.289%
7411	UNIDEN CORP	0.001%	98.290%
7412	KUSURI NO AOKI	0.001%	98.292%
7413	ALDERMORE GROUP	0.001%	98.293%
7414	INTOPS CO	0.001%	98.294%
7415	T-GAIA CORP	0.001%	98.295%
7416	HANSTEEN HOLDIN	0.001%	98.296%
7417	WINMARK CORP COMMON STOCK	0.001%	98.298%
7418	BIESSE	0.001%	98.299%
7419	PASONA GROUP IN	0.001%	98.300%
7420	GREAT EASTERN S	0.001%	98.301%
7421	RCF	0.001%	98.303%
7422	TOYO ENG CORP	0.001%	98.304%
7423	GUJARAT STATE F	0.001%	98.305%
7424	PEGASUS SEWING	0.001%	98.306%
7425	ALUPAR INVEST S	0.001%	98.307%
7426	KEPPEL INFRASTR	0.001%	98.309%
7427	TORIDOLL CORPOR	0.001%	98.310%
7428	GR ED L'ESPRESS	0.001%	98.311%
7429	BANK JABAR BANT	0.001%	98.312%
7430	LOTTE CONFECT	0.001%	98.314%
7431	SEASPAN CORP	0.001%	98.315%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	ADANI TRANSMISS	0.001%	98.316%
7433	WESTERN ENERGY	0.001%	98.317%
7434	TOLI CORP	0.001%	98.318%
7435	PRADA SPA	0.001%	98.320%
7436	ARB CORP LTD	0.001%	98.321%
7437	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.322%
7438	GAMEVIL INC	0.001%	98.323%
7439	DORIAN LPG LTD	0.001%	98.324%
7440	EMPRESA NACIONA	0.001%	98.326%
7441	TSUKISHIMA KIKA	0.001%	98.327%
7442	TEAM INC	0.001%	98.328%
7443	PLENUS CO	0.001%	98.329%
7444	GOL LINHAS AERE	0.001%	98.330%
7445	DUNI AB	0.001%	98.332%
7446	TAI CHEUNG HLDG	0.001%	98.333%
7447	SDI CORP	0.001%	98.334%
7448	NIPPON BEET SUG	0.001%	98.335%
7449	SMK CORP	0.001%	98.337%
7450	ALE PROPERTY TR	0.001%	98.338%
7451	ADHI KARYA PERS	0.001%	98.339%
7452	TRANS COSMOS	0.001%	98.340%
7453	PARTNER COMMUNI	0.001%	98.341%
7454	PULSE SEISMIC	0.001%	98.343%
7455	CHINA AEROSPACE	0.001%	98.344%
7456	FLEXIGROUP LIM	0.001%	98.345%
7457	PSG GROUP LTD	0.001%	98.346%
7458	NIPPON SEISEN C	0.001%	98.347%
7459	DAIICHI JITSUGY	0.001%	98.349%
7460	TOKAI CORP/GIFU	0.001%	98.350%
7461	HANSOL PAPER CO	0.001%	98.351%
7462	SANYANGIndustr	0.001%	98.352%
7463	TENMA CORPORATI	0.001%	98.353%
7464	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.355%
7465	ASCENTIAL PLC	0.001%	98.356%
7466	UNITECH PRINTED	0.001%	98.357%
7467	SOITEC	0.001%	98.358%
7468	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.359%
7469	BROADLEAF CO LT	0.001%	98.361%
7470	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.362%
7471	HODOGAYA CHEMIC	0.001%	98.363%
7472	ALBIS CO LTD	0.001%	98.364%
7473	THAI VEGETABLE	0.001%	98.365%
7474	NL INDUSTRIES	0.001%	98.367%
7475	PKP CARGO SA	0.001%	98.368%
7476	VAN LANSCHOT NV	0.001%	98.369%
7477	ANDHRA BANK	0.001%	98.370%
7478	ONE LIBERTY PRO	0.001%	98.371%
7479	WEST BANCORPORATION COMMON STOCK	0.001%	98.373%
7480	XUNLEI LTD ADR ADR USD.00025	0.001%	98.374%
7481	PALFINGER AG	0.001%	98.375%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	ALPEN CO LTD	0.001%	98.376%
7483	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.377%
7484	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.379%
7485	MANILA ELECTRIC	0.001%	98.380%
7486	KARDEMIR KARABU	0.001%	98.381%
7487	SYNERGIE	0.001%	98.382%
7488	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.383%
7489	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.385%
7490	CYBG PLC	0.001%	98.386%
7491	SOGEFI	0.001%	98.387%
7492	VITAL KSK HOLDI	0.001%	98.388%
7493	PROSPERITY REIT	0.001%	98.389%
7494	SIRTEX MEDICAL	0.001%	98.390%
7495	CHINA LILANG LT	0.001%	98.392%
7496	MURRAY & ROBERT	0.001%	98.393%
7497	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.394%
7498	SREI INFRASTRUC	0.001%	98.395%
7499	FREIGHTWAYS LTD	0.001%	98.396%
7500	CHINA SINGYES S	0.001%	98.398%
7501	BANCO DAVIVIEND	0.001%	98.399%
7502	WILH. WILHELMSE	0.001%	98.400%
7503	SUMIDA ELECTRIC	0.001%	98.401%
7504	SENTUL CITY TBK	0.001%	98.402%
7505	DAISO CO	0.001%	98.403%
7506	ACETO CORP COMMON STOCK USD.01	0.001%	98.405%
7507	JU TENG INTERNA	0.001%	98.406%
7508	PTC INDIA LTD	0.001%	98.407%
7509	SA SA INTL HLDG	0.001%	98.408%
7510	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.409%
7511	CESC	0.001%	98.411%
7512	MOMENTUM GROUP	0.001%	98.412%
7513	DAIRY FARM INTL	0.001%	98.413%
7514	KYUNG DONG	0.001%	98.414%
7515	GOLD CIRCUIT EL	0.001%	98.415%
7516	DSP GROUP INC	0.001%	98.416%
7517	SK TELECOM ADR	0.001%	98.418%
7518	MENORA MIVTACHI	0.001%	98.419%
7519	ADVA AG	0.001%	98.420%
7520	ASKUL	0.001%	98.421%
7521	MOBILEONE LTD.	0.001%	98.422%
7522	DOSHISHA CO	0.001%	98.424%
7523	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.425%
7524	HIDAY HIDAKA CO	0.001%	98.426%
7525	CTCI CORP	0.001%	98.427%
7526	VILLA WORLD LTD	0.001%	98.428%
7527	MINATO BANK	0.001%	98.429%
7528	METAWATER CO LT	0.001%	98.431%
7529	RIDLEY CORP LTD	0.001%	98.432%
7530	KUANGCHI SCIENC	0.001%	98.433%
7531	CENTURIA INDUST	0.001%	98.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	RADNET INC COMMON STOCK USD.0001	0.001%	98.435%
7533	COSAN LOGISTICA	0.001%	98.436%
7534	BELLEVUE GROUP	0.001%	98.437%
7535	STHREE	0.001%	98.439%
7536	ATRIUM LJUNGBER	0.001%	98.440%
7537	PCHOME ONLINE I	0.001%	98.441%
7538	IDI INSURANCE C	0.001%	98.442%
7539	FUJITSU KIDEN	0.001%	98.443%
7540	DEVELOPMENT SEC	0.001%	98.444%
7541	JUST DIAL LTD	0.001%	98.446%
7542	CERVECERIAS UNI	0.001%	98.447%
7543	CREDITO VALTELL	0.001%	98.448%
7544	ON-BRIGHT ELECT	0.001%	98.449%
7545	HANSOL PAPER CO	0.001%	98.450%
7546	PANIN FINANCIAL	0.001%	98.451%
7547	COLBUN S.A.	0.001%	98.453%
7548	PETROPAVLOVSK	0.001%	98.454%
7549	QUALITAS CONTOL	0.001%	98.455%
7550	CHINA WATER IND	0.001%	98.456%
7551	SILICONWARE PRE	0.001%	98.457%
7552	CONTROLADORA VU	0.001%	98.458%
7553	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.459%
7554	FEDERAL CORP	0.001%	98.461%
7555	HOTAI MOTOR CO	0.001%	98.462%
7556	KATAKURA INDS	0.001%	98.463%
7557	ORACLE FIN SERV	0.001%	98.464%
7558	CCC SA	0.001%	98.465%
7559	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.466%
7560	PARTRON CO LTD	0.001%	98.467%
7561	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.469%
7562	AJ RENT CAR	0.001%	98.470%
7563	OKABE CO	0.001%	98.471%
7564	SPCG	0.001%	98.472%
7565	BULTEN AB	0.001%	98.473%
7566	361 DEGREES INT	0.001%	98.474%
7567	WINCANTON	0.001%	98.475%
7568	GESCO AG	0.001%	98.477%
7569	SOBHA LIMITED	0.001%	98.478%
7570	LOTTE NON-LIFE	0.001%	98.479%
7571	NICE INFORMATIO	0.001%	98.480%
7572	TONG YANG CEMEN	0.001%	98.481%
7573	STAR ASIAN INVE	0.001%	98.482%
7574	OOHIMEDIA LTD	0.001%	98.483%
7575	HOTELES CITY EX	0.001%	98.485%
7576	DONG-A SOCIO	0.001%	98.486%
7577	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.487%
7578	HAPPINET CORP	0.001%	98.488%
7579	ENERGISA SA	0.001%	98.489%
7580	CAPITAL® PRO	0.001%	98.490%
7581	TRANCOM CO, LTD	0.001%	98.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	HMC INVESTMENT	0.001%	98.492%
7583	SHOEI CO LTD	0.001%	98.494%
7584	STANDARD LIFE I	0.001%	98.495%
7585	AKEBONO BRAKE I	0.001%	98.496%
7586	NIPPON THOMPSON	0.001%	98.497%
7587	JUSTSYSTEM	0.001%	98.498%
7588	EDREAMS ODIGEO	0.001%	98.499%
7589	FIDEA HOLDINGS	0.001%	98.500%
7590	FACC AG	0.001%	98.502%
7591	INGENIA COMMUNI	0.001%	98.503%
7592	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.504%
7593	STAR MICRONICS	0.001%	98.505%
7594	LPP SA	0.001%	98.506%
7595	KGINICIS	0.001%	98.507%
7596	FOLKESTONE EDU	0.001%	98.508%
7597	SONGA OFFSHORE	0.001%	98.509%
7598	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.511%
7599	FIAT CHRYSLER A	0.001%	98.512%
7600	RYOSHOKU LTD	0.001%	98.513%
7601	NUFLARE TECHNOL	0.001%	98.514%
7602	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.515%
7603	SRI REJEKI ISMA	0.001%	98.516%
7604	TOP SPRING INTL	0.001%	98.517%
7605	ALTEK CORP	0.001%	98.518%
7606	CHINA RESOURCES	0.001%	98.520%
7607	ARROWHEAD PROR	0.001%	98.521%
7608	JAMMU & KASHMIR	0.001%	98.522%
7609	CMC MAGNETICS C	0.001%	98.523%
7610	GALATASARAY SPO	0.001%	98.524%
7611	ADVTECH LTD	0.001%	98.525%
7612	ANICOM HOLDINGS	0.001%	98.526%
7613	ELECTRA	0.001%	98.527%
7614	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.529%
7615	CHIMEI MATERIAL	0.001%	98.530%
7616	AICHI CORPORATI	0.001%	98.531%
7617	FLYTECH TECHNOL	0.001%	98.532%
7618	CONCENTRADORA	0.001%	98.533%
7619	SURUGA CO LTD	0.001%	98.534%
7620	BTB REAL ESTATE	0.001%	98.535%
7621	DIRECIONAL ENGE	0.001%	98.536%
7622	WING ON CO INT	0.001%	98.537%
7623	S1 CORP	0.001%	98.539%
7624	UMH PROP INC	0.001%	98.540%
7625	TUPY SA	0.001%	98.541%
7626	CHINA OIL & GAS	0.001%	98.542%
7627	RADICO KHAITAN	0.001%	98.543%
7628	DUNELM GROUP PL	0.001%	98.544%
7629	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.545%
7630	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.546%
7631	AMER SOFTWARE I	0.001%	98.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	CHINA SHINEWAY	0.001%	98.549%
7633	FAR EAST HOSPIT	0.001%	98.550%
7634	SAMTY CO.LTD.	0.001%	98.551%
7635	HUADIAN POWER I	0.001%	98.552%
7636	SANKYO TATEYAMA	0.001%	98.553%
7637	CHONG HONG CONS	0.001%	98.554%
7638	FARGLORY LAND D	0.001%	98.555%
7639	TIAN AN CHINA I	0.001%	98.556%
7640	ASIA PACIFIC	0.001%	98.557%
7641	CHINESE ESTATES	0.001%	98.559%
7642	DABUR INDIA LTD	0.001%	98.560%
7643	M DIAS BRANCO S	0.001%	98.561%
7644	GLOBERIDE INC	0.001%	98.562%
7645	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.563%
7646	SHW AG	0.001%	98.564%
7647	HI SUN TECH CHI	0.001%	98.565%
7648	PHIBRO ANIMAL H	0.001%	98.566%
7649	K&O ENERGY GROU	0.001%	98.567%
7650	GNCO	0.001%	98.569%
7651	MATRIX	0.001%	98.570%
7652	SAKAI MOVING SE	0.001%	98.571%
7653	TELENAV INC COMMON STOCK USD.001	0.001%	98.572%
7654	MILBON CO	0.001%	98.573%
7655	GLAXOSMITHKLINE	0.001%	98.574%
7656	MERCURIES & ASS	0.001%	98.575%
7657	PTT PUBLIC COMP	0.001%	98.576%
7658	CSI PROPERTIES	0.001%	98.577%
7659	BATA INDIA LTD	0.001%	98.579%
7660	SHINNIHON CORP	0.001%	98.580%
7661	DAITO PHARM	0.001%	98.581%
7662	MORITA HOLDINGS	0.001%	98.582%
7663	KATHMANDU HOLDI	0.001%	98.583%
7664	ELECOM CO LTD	0.001%	98.584%
7665	NORDIC SEMICOND	0.001%	98.585%
7666	MIURA CO	0.001%	98.586%
7667	CROMPTON GREAVE	0.001%	98.587%
7668	FURUKAWA BATTER	0.001%	98.588%
7669	FORUS S.A.	0.001%	98.590%
7670	LINK AND MOTIVA	0.001%	98.591%
7671	STOLT-NIELSEN L	0.001%	98.592%
7672	TAKACHIHO ELECT	0.001%	98.593%
7673	SAES GETTERS	0.001%	98.594%
7674	CENTRAL CHINA S	0.001%	98.595%
7675	BOYAA INTERACTI	0.001%	98.596%
7676	BANK COOP AG	0.001%	98.597%
7677	LUNDIN GOLD INC	0.001%	98.598%
7678	ALMIRALL SA	0.001%	98.599%
7679	SPEEDY HIRE PLC	0.001%	98.600%
7680	NRW HOLDINGS LT	0.001%	98.602%
7681	CHUNG HSIN ELEC	0.001%	98.603%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	CHINA STEEL CHE	0.001%	98.604%
7683	PARROT	0.001%	98.605%
7684	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.606%
7685	GATEWAY LIFESTY	0.001%	98.607%
7686	TYNTEK CORP	0.001%	98.608%
7687	RYOYO ELECTRO C	0.001%	98.609%
7688	HUMAX CO LTD	0.001%	98.610%
7689	ASCOPIAVE SPA	0.001%	98.611%
7690	DAIWA INDUSTRIE	0.001%	98.612%
7691	SEKISUI JUSHI C	0.001%	98.614%
7692	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.615%
7693	RAFFLES MEDICAL	0.001%	98.616%
7694	CITY OFFICE REI	0.001%	98.617%
7695	5N PLUS INC.	0.001%	98.618%
7696	NETENT AB	0.001%	98.619%
7697	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.620%
7698	TAIWAN SURFACE	0.001%	98.621%
7699	INTAGE INC	0.001%	98.622%
7700	ESSO(FRANCAISE)	0.001%	98.623%
7701	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.624%
7702	MANDOM CORP	0.001%	98.625%
7703	YOUNGONE CORP	0.001%	98.627%
7704	HANMI PHARM CO	0.001%	98.628%
7705	GRUPO FAMSA SA	0.001%	98.629%
7706	YOUYUAN INTERNA	0.001%	98.630%
7707	EVERLIGHT CHEMI	0.001%	98.631%
7708	DAWONSYS	0.001%	98.632%
7709	KUKDO CHEMICAL	0.001%	98.633%
7710	LAYNE CHRISTENS	0.001%	98.634%
7711	IMF (AUSTRALIA)	0.001%	98.635%
7712	RELIANCE ENERGY	0.001%	98.636%
7713	JIAYUAN INTERNA	0.001%	98.637%
7714	DEXCOM INC COMMON STOCK USD.001	0.001%	98.638%
7715	RCR TOMLINSON L	0.001%	98.639%
7716	CHINA OVERSEAS	0.001%	98.641%
7717	HUANENG POWER I	0.001%	98.642%
7718	GOODBABY INTERN	0.001%	98.643%
7719	TSUBAKI NAKASHI	0.001%	98.644%
7720	KANSAI URBAN BA	0.001%	98.645%
7721	WILH WILHELMOSEN	0.001%	98.646%
7722	CAVERION CORP	0.001%	98.647%
7723	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.648%
7724	PT PAN INDONESIA	0.001%	98.649%
7725	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.650%
7726	ASCENDAS HOSPIT	0.001%	98.651%
7727	ORIENTAL HLDGS	0.001%	98.652%
7728	BERJAYA CORPORA	0.001%	98.653%
7729	CORPORATE TRAVE	0.001%	98.654%
7730	SUNNINGDALE TEC	0.001%	98.656%
7731	CALIDA HLDG	0.001%	98.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.658%
7733	MITSUBISHI PENC	0.001%	98.659%
7734	DASSAULT SYSTEM	0.001%	98.660%
7735	HAGIHARA INDUST	0.001%	98.661%
7736	ALONY HETZ	0.001%	98.662%
7737	NISSIN SUGAR HO	0.001%	98.663%
7738	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.664%
7739	NCC GROUP LTD.	0.001%	98.665%
7740	NETIA SA	0.001%	98.666%
7741	FUDO CONSTRUCTI	0.001%	98.667%
7742	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.668%
7743	CONA RESOURCES	0.001%	98.669%
7744	PNE WIND AG	0.001%	98.670%
7745	MEGACHIPS CORP	0.001%	98.671%
7746	AJISEN CHINA HO	0.001%	98.673%
7747	SAGAX AB	0.001%	98.674%
7748	SDL PLC	0.001%	98.675%
7749	TRUE NORTH COMM	0.001%	98.676%
7750	LAOX CO	0.001%	98.677%
7751	EMPEROR CAPITAL	0.001%	98.678%
7752	HIROCA HOLDINGS	0.001%	98.679%
7753	ALLIED PROPERTI	0.001%	98.680%
7754	KENTUCKY FRIED	0.001%	98.681%
7755	TOCHIGI BANK	0.001%	98.682%
7756	SOLARTECH INTL	0.001%	98.683%
7757	HANJIN HEAVY IN	0.001%	98.684%
7758	CENTRAL CHINA R	0.001%	98.685%
7759	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.686%
7760	VERA BRADLEY INC COMMON STOCK	0.001%	98.687%
7761	YUMESHIN HOLDIN	0.001%	98.688%
7762	TOURISM HOLDING	0.001%	98.689%
7763	RETAIL FOOD GRO	0.001%	98.690%
7764	WHITESTONE REIT REIT USD.001	0.001%	98.692%
7765	GRUPO CEMENTOS	0.001%	98.693%
7766	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.694%
7767	SYMPHONY HLDGS	0.001%	98.695%
7768	PLASTIVALOIRE	0.001%	98.696%
7769	SOLIUM CAPITAL	0.001%	98.697%
7770	ATRIUM EUROPEAN	0.001%	98.698%
7771	INFIGEN ENERGY	0.001%	98.699%
7772	DEPO AUTO PARTS	0.001%	98.700%
7773	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.701%
7774	ALPIQ HOLDING A	0.001%	98.702%
7775	EZION HOLDINGS	0.001%	98.703%
7776	CLEARWATER SEAF	0.001%	98.704%
7777	COMPANHIA DE GA	0.001%	98.705%
7778	CTCBIO INC	0.001%	98.706%
7779	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.707%
7780	NIPPON YUSOKI C	0.001%	98.708%
7781	COSTA GROUP HOL	0.001%	98.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	FILINVEST LAND	0.001%	98.710%
7783	MEGA WORLD PROP	0.001%	98.711%
7784	NIPPON PISTON R	0.001%	98.712%
7785	SINOLINK WORLDW	0.001%	98.714%
7786	SEIKITOKYU KOGY	0.001%	98.715%
7787	SAJO INDUSTRIES	0.001%	98.716%
7788	FIBROGEN INC COMMON STOCK USD.01	0.001%	98.717%
7789	MAINSTREET HEAL	0.001%	98.718%
7790	LAND MARK OPTOE	0.001%	98.719%
7791	ALTIUM LTD	0.001%	98.720%
7792	RUENTEX INDUSTR	0.001%	98.721%
7793	AUSNUTRIA DAIRY	0.001%	98.722%
7794	OXFORD INSTRUME	0.001%	98.723%
7795	KOBAYASHI PHARM	0.001%	98.724%
7796	KAS BANK	0.001%	98.725%
7797	INV LA CONSTRUC	0.001%	98.726%
7798	SOCIEDAD MATRIZ	0.001%	98.727%
7799	MINISTOP CO	0.001%	98.728%
7800	TSUGAMI CORP	0.001%	98.729%
7801	IGB REAL ESTATE	0.001%	98.730%
7802	SHINKO SHOJI CO	0.001%	98.731%
7803	YPSOMED HOLDING	0.001%	98.732%
7804	NIIT TECHNOLOGI	0.001%	98.733%
7805	SALA CORPORATIO	0.001%	98.734%
7806	NAN KANG RUBB T	0.001%	98.735%
7807	COOPER ENERGY L	0.001%	98.736%
7808	JAC RECRUITMENT	0.001%	98.737%
7809	GRUPO ROTOPLAS	0.001%	98.738%
7810	HARBIN POWER EQ	0.001%	98.740%
7811	DARFON ELECTRON	0.001%	98.741%
7812	BKW ENERGIE AG	0.001%	98.742%
7813	PRESIDENT SECS	0.001%	98.743%
7814	FIRST GEN CORPO	0.001%	98.744%
7815	GERDAU SA	0.001%	98.745%
7816	BANK PEMBANGUNA	0.001%	98.746%
7817	TOWER SEMICONDU	0.001%	98.747%
7818	MERIDIAN ENERGY	0.001%	98.748%
7819	CHUNG HUNG STEE	0.001%	98.749%
7820	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.750%
7821	SCATEC SOLAR AS	0.001%	98.751%
7822	DONGJIN SEMICHE	0.001%	98.752%
7823	3SBIO INC	0.001%	98.753%
7824	SIPEF(PLANT FIN	0.001%	98.754%
7825	FRENCKEN GROUP	0.001%	98.755%
7826	YICHANG HEC CHA	0.001%	98.756%
7827	STRAUSS GROUP L	0.001%	98.757%
7828	KPJ HEALTHCARE	0.001%	98.758%
7829	IDEC CORPORATIO	0.001%	98.759%
7830	Y G-1	0.001%	98.760%
7831	HYUNDAI DS,OLD	0.001%	98.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	BURKHALTER HOLD	0.001%	98.762%
7833	MANITOU	0.001%	98.763%
7834	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.764%
7835	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.765%
7836	XXENTRIA TECHNO	0.001%	98.766%
7837	GET NICE FINANC	0.001%	98.767%
7838	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.768%
7839	MEDY-TOX INC	0.001%	98.769%
7840	DAE DUCK ELECTR	0.001%	98.770%
7841	NATUREX	0.001%	98.771%
7842	FREIGHTCAR AMER	0.001%	98.772%
7843	TAKAMATSU CONS	0.001%	98.773%
7844	TOBISHIMA CORP	0.001%	98.774%
7845	CAMBRIDGE INDUS	0.001%	98.775%
7846	ANEST IWATA COR	0.001%	98.776%
7847	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.777%
7848	BANGKOK LIFE AS	0.001%	98.778%
7849	TA CHEN STAINLE	0.001%	98.779%
7850	CHINA AVIATION	0.001%	98.781%
7851	MUHAK CO LTD	0.001%	98.782%
7852	KISCO CORP	0.001%	98.783%
7853	HI-P INTERNATIO	0.001%	98.784%
7854	SILICON INTEG S	0.001%	98.785%
7855	SUNONWEALTH ELE	0.001%	98.786%
7856	SANSHA ELECTRIC	0.001%	98.787%
7857	SIAM CITY CEMEN	0.001%	98.788%
7858	TSURUMI MFG CO	0.001%	98.789%
7859	BORYUNG PHARM	0.001%	98.790%
7860	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.791%
7861	COLOUR LIFE SER	0.001%	98.792%
7862	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.793%
7863	MONTEA SCA	0.001%	98.794%
7864	SHIMIZU BANK	0.001%	98.795%
7865	ARENA REIT	0.001%	98.796%
7866	TOENEC CORP	0.001%	98.797%
7867	IMDEX LTD	0.001%	98.798%
7868	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.799%
7869	GAMEHOST INC	0.001%	98.800%
7870	DELTA DUNIA PET	0.001%	98.801%
7871	Technopolis Oyj	0.001%	98.802%
7872	ORIENT SEMICOND	0.001%	98.803%
7873	ORANGE POLSKA	0.001%	98.804%
7874	DRAEGERWERK KGA	0.001%	98.805%
7875	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.806%
7876	CHINA ANIMATION	0.001%	98.807%
7877	MALAYSIA MINING	0.001%	98.808%
7878	ALPHA NETWORKS	0.001%	98.809%
7879	CONSORCIO ARA S	0.001%	98.810%
7880	SHENG SIONG GRO	0.001%	98.811%
7881	FREEMAN FINANCI	0.001%	98.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	CHINA HUIYUAN J	0.001%	98.813%
7883	PACK CORP	0.001%	98.814%
7884	MPACT LIMITED	0.001%	98.815%
7885	WONIK IPS CO LT	0.001%	98.816%
7886	WEG SA	0.001%	98.817%
7887	ADLER REAL ESTA	0.001%	98.818%
7888	PROPERTY FOR IN	0.001%	98.819%
7889	BEIJING GAS BLU	0.001%	98.820%
7890	GUANGDONG NAN Y	0.001%	98.821%
7891	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.822%
7892	INTERSHOP HOLDI	0.001%	98.823%
7893	ASAHI ORGANIC C	0.001%	98.824%
7894	MARUWA UNYU	0.001%	98.825%
7895	SEA HOLDINGS LT	0.001%	98.826%
7896	SEKISUI PLASTIC	0.001%	98.827%
7897	ENVESTNET INC COMMON STOCK	0.001%	98.828%
7898	KJB FINANCIAL G	0.001%	98.829%
7899	OPPENHEIMER HLD	0.001%	98.830%
7900	TOA CORP	0.001%	98.831%
7901	DEA CAPITAL SPA	0.001%	98.832%
7902	MAIRE TECNIMONT	0.001%	98.833%
7903	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.834%
7904	UEM SUNRISE BHD	0.001%	98.835%
7905	LC CORP S.A.	0.001%	98.835%
7906	NIPPON CHEM IND	0.001%	98.836%
7907	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.837%
7908	TOHO TITANIUM C	0.001%	98.838%
7909	VILLAGE ROADSHO	0.001%	98.839%
7910	LA DORIA SPA	0.001%	98.840%
7911	TIPP24 SE	0.001%	98.841%
7912	MACAU LEGEND DE	0.001%	98.842%
7913	MINITUBISHI MOTO	0.001%	98.843%
7914	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.844%
7915	HEIJMANS	0.001%	98.845%
7916	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.846%
7917	YG ENTERTAINMEN	0.001%	98.847%
7918	AIRPORT CITY LT	0.001%	98.848%
7919	RUSHYDRO PJSC ADR ADR	0.001%	98.849%
7920	GENESIS ENERGY	0.001%	98.850%
7921	IWAICOSMO HLDGS	0.001%	98.851%
7922	GUJARAT GAS LTD	0.001%	98.852%
7923	MELISRON LTD	0.001%	98.853%
7924	SHENGJING BANK	0.001%	98.854%
7925	LI PENG ENTERPR	0.001%	98.855%
7926	CIA ENERGETICA	0.001%	98.856%
7927	AMERICAS SILVER	0.001%	98.857%
7928	TOKUSHU TOKAI H	0.001%	98.858%
7929	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.859%
7930	NICE HOLDINGS C	0.001%	98.860%
7931	ANTENA 3 DE TEL	0.001%	98.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	T & K TOKA CO L	0.001%	98.862%
7933	CHANNEL WELL TE	0.001%	98.863%
7934	HOLTEK SEMICOND	0.001%	98.864%
7935	SKF AB	0.001%	98.865%
7936	LENZING AG	0.001%	98.866%
7937	HUADIAN FUXIN E	0.001%	98.867%
7938	DAIKEN CORP	0.001%	98.868%
7939	CELSIA SA ESP	0.001%	98.869%
7940	HANWHA SECS	0.001%	98.870%
7941	SIOEN INDUSTRIE	0.001%	98.871%
7942	KINDOM CONSTRUC	0.001%	98.872%
7943	FEED ONE CO LTD	0.001%	98.873%
7944	KNOW IT AB	0.001%	98.874%
7945	ZHONG AN REAL E	0.001%	98.875%
7946	MATSUDA SANGYO	0.001%	98.875%
7947	BANK PERMATA TB	0.001%	98.876%
7948	INOVALIS REAL E	0.001%	98.877%
7949	JASTRZEBSKA SPO	0.001%	98.878%
7950	GENTING PLANTA	0.001%	98.879%
7951	UMW HLDGS BERHA	0.001%	98.880%
7952	DENKI KOGYO CO	0.001%	98.881%
7953	GLOBAL POWER SY	0.001%	98.882%
7954	MIRAMAR HTEL &	0.001%	98.883%
7955	NAMESON	0.001%	98.884%
7956	SOGO MEDICAL CO	0.001%	98.885%
7957	RELIGARE HEALTH	0.001%	98.886%
7958	QSC AG	0.001%	98.887%
7959	KLOVERN AB B SH	0.001%	98.888%
7960	PADINI HLDGS BH	0.001%	98.889%
7961	VALUETRONICS HL	0.001%	98.890%
7962	BANK HANDLOWY W	0.001%	98.891%
7963	SIGDO KOPPERS S	0.001%	98.892%
7964	NONG SHIM HOLDI	0.001%	98.893%
7965	THORESEN THAI A	0.001%	98.894%
7966	BELLE CORPORATI	0.001%	98.895%
7967	CURRO HOLDINGS	0.001%	98.896%
7968	BOSCH LTD	0.001%	98.897%
7969	TELESITES SAB D	0.001%	98.898%
7970	OILES CORPORATI	0.001%	98.899%
7971	CARDNO LIMITED	0.001%	98.899%
7972	CHINA OCEANWIDE	0.001%	98.900%
7973	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.901%
7974	PETRONAS GAS	0.001%	98.902%
7975	SAMSUNG CARD	0.001%	98.903%
7976	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.904%
7977	GUJARAT NARM	0.001%	98.905%
7978	ICICI BANK	0.001%	98.906%
7979	BPOST SA	0.001%	98.907%
7980	HIGASHI NIHON H	0.001%	98.908%
7981	AVIANCA HOLDING	0.001%	98.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	ROXGOLD INC	0.001%	98.910%
7983	MEARS GROUP PLC	0.001%	98.911%
7984	HEG LIMITED	0.001%	98.912%
7985	XERO LIMITED	0.001%	98.913%
7986	INTERVEST OFFIC	0.001%	98.914%
7987	HEY SONG	0.001%	98.915%
7988	KT SKYLIFE CO L	0.001%	98.916%
7989	YEUN CHYANG IND	0.001%	98.917%
7990	ONOKEN CO LTD	0.001%	98.918%
7991	NETSCOUT SYSTEMS INC	0.001%	98.919%
7992	DONG-A ST CO LT	0.001%	98.919%
7993	CHN INTL CAP (H	0.001%	98.920%
7994	NICE-SYSTEMS LT	0.001%	98.921%
7995	ALIO GOLD INC	0.001%	98.922%
7996	AIZAWA SECURITI	0.001%	98.923%
7997	LOJAS AMERICANA	0.001%	98.924%
7998	CORONA CORP	0.001%	98.925%
7999	TIM PARTICIPACOES SA ADR ADR	0.001%	98.926%
8000	STRIDE STAPLED	0.001%	98.927%
8001	WAH LEE INDUSTR	0.001%	98.928%
8002	DAEWON PHARMACE	0.001%	98.929%
8003	KAMEDA SEIKA CO	0.001%	98.930%
8004	NEC CAPITAL SOL	0.001%	98.931%
8005	YINSON HOLDINGS	0.001%	98.932%
8006	PACT GROUP HOLD	0.001%	98.933%
8007	UOB-KAY HIAN HO	0.001%	98.934%
8008	OYO CORPORATION	0.001%	98.935%
8009	PERSISTENT SYST	0.001%	98.935%
8010	D-LINK	0.001%	98.936%
8011	KOREA CIRCUIT C	0.001%	98.937%
8012	MORITO CO	0.001%	98.938%
8013	NAN HAI CORPORA	0.001%	98.939%
8014	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.940%
8015	LOTES CO LTD	0.001%	98.941%
8016	GURUNAVI INC	0.001%	98.942%
8017	LONMIN PLC	0.001%	98.943%
8018	RICH DEVELOPMEN	0.001%	98.944%
8019	SHINOKEN GROUP	0.001%	98.945%
8020	TCL MULTIMEDIA	0.001%	98.946%
8021	IGG INC	0.001%	98.947%
8022	REGAL REIT	0.001%	98.948%
8023	DONGKUK INDUSTR	0.001%	98.949%
8024	TOMSON GROUP	0.001%	98.950%
8025	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.950%
8026	VILLAGE SUPERMA	0.001%	98.951%
8027	NOEVIR HOLDINGS	0.001%	98.952%
8028	PICO FAR EAST H	0.001%	98.953%
8029	FORMOSA LABORAT	0.001%	98.954%
8030	STS SEMICONDUCT	0.001%	98.955%
8031	ADANI ENTERPRIS	0.001%	98.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	MANDALAY RESOUR	0.001%	98.957%
8033	MODERN LAND CHI	0.001%	98.958%
8034	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.959%
8035	MAGNUM BERHAD	0.001%	98.960%
8036	GRUPO AEROMEXIC	0.001%	98.961%
8037	LEES PHARMACEUT	0.001%	98.962%
8038	CITYCHAMP WATCH	0.001%	98.963%
8039	IMASEN ELEC IND	0.001%	98.963%
8040	ETALON GROUP-GD	0.001%	98.964%
8041	AMUSE INC	0.001%	98.965%
8042	KEY COFFEE INC	0.001%	98.966%
8043	DONGWON DEVELOP	0.001%	98.967%
8044	NORTHWEST PIPE	0.001%	98.968%
8045	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.969%
8046	CAPITAL ENVIRON	0.001%	98.970%
8047	HIRATA CORP	0.001%	98.971%
8048	MEDCO ENERGI IN	0.001%	98.972%
8049	CITY TELECOM (H	0.001%	98.973%
8050	HAN JIN TRANSP	0.001%	98.974%
8051	CHINA SANJIANG	0.001%	98.974%
8052	ORDINA NV	0.001%	98.975%
8053	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.976%
8054	HKBN LTD	0.001%	98.977%
8055	TYK CORP	0.001%	98.978%
8056	KANTO TSUKUBA B	0.001%	98.979%
8057	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.980%
8058	BITTIUM OYJ	0.001%	98.981%
8059	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.982%
8060	TAMEDIA AG	0.001%	98.983%
8061	LEAGOLD MINING	0.001%	98.984%
8062	SRE GROUP LTD	0.001%	98.984%
8063	SHIBUSAWA W'HO	0.001%	98.985%
8064	GLOBAL MEDIACOM	0.001%	98.986%
8065	SHIPPING CP IND	0.001%	98.987%
8066	SUNDRAM FASTNER	0.001%	98.988%
8067	WALLISER KANTON	0.001%	98.989%
8068	SUPERMAX CORPOR	0.001%	98.990%
8069	EIKEN CHEMICAL	0.001%	98.991%
8070	COMDIRECT BANK	0.001%	98.992%
8071	MARUKA MACHINER	0.001%	98.993%
8072	WOWOW INC	0.001%	98.994%
8073	IKEGAMI TSUSHIN	0.001%	98.994%
8074	PT PAKUWON JATI	0.001%	98.995%
8075	STANDARD FOODS	0.001%	98.996%
8076	LIAN BENG GROUP	0.001%	98.997%
8077	HOKKO CHEMICAL	0.001%	98.998%
8078	ADCOCK INGRAM H	0.001%	98.999%
8079	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.000%
8080	XIABUXIABU CATE	0.001%	99.001%
8081	BORYSZEW SA	0.001%	99.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	KURA CORPORATIO	0.001%	99.003%
8083	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.004%
8084	DAWNRAYS PHARMS	0.001%	99.004%
8085	EKOVEST BHD	0.001%	99.005%
8086	EXMAR	0.001%	99.006%
8087	PC JEWELLER LIM	0.001%	99.007%
8088	VARDHMAN TEXTIL	0.001%	99.008%
8089	FUKUSHIMA BANK	0.001%	99.009%
8090	NEW PROVENANCE	0.001%	99.010%
8091	ALINCO INC	0.001%	99.011%
8092	IMMSI SPA	0.001%	99.012%
8093	DAISAN BANK	0.001%	99.013%
8094	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.013%
8095	OLYMPIC STEEL I	0.001%	99.014%
8096	CK LIFE SCIENCE	0.001%	99.015%
8097	P S CORPORATION	0.001%	99.016%
8098	ASIA PACIFIC TE	0.001%	99.017%
8099	ACTRON TECHNOLO	0.001%	99.018%
8100	AOC HOLDINGS IN	0.001%	99.019%
8101	S.M. ENTERTAINM	0.001%	99.020%
8102	VITROLIFE AB	0.001%	99.021%
8103	CATHAY CONST	0.001%	99.022%
8104	MEISEI INDUSTRI	0.001%	99.022%
8105	IRON FORCE INDU	0.001%	99.023%
8106	GLORIOUS PROPER	0.001%	99.024%
8107	COSMO LADY CHIN	0.001%	99.025%
8108	AMARA RAJA BATT	0.001%	99.026%
8109	DOMETIC GROUP A	0.001%	99.027%
8110	TUBOS REUNIDOS	0.001%	99.028%
8111	TOKYO ENERGY&SY	0.001%	99.029%
8112	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.030%
8113	NORTH MINING SH	0.001%	99.030%
8114	COX & KINGS LTD	0.001%	99.031%
8115	SEIKAGAKU CORP	0.001%	99.032%
8116	ICHIKOH INDUSTR	0.001%	99.033%
8117	KOREA ELEC TERM	0.001%	99.034%
8118	CHINA SHIPPING	0.001%	99.035%
8119	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.036%
8120	RVH INC	0.001%	99.037%
8121	UCHIDA YOKO CO	0.001%	99.038%
8122	TUAN SING HLDGS	0.001%	99.038%
8123	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.039%
8124	AKSA AKRILIK KI	0.001%	99.040%
8125	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.041%
8126	GENSCRIPT BIOTE	0.001%	99.042%
8127	DAESANG HOLDING	0.001%	99.043%
8128	SMA SOLAR TECHN	0.001%	99.044%
8129	SIAM GLOBAL HOU	0.001%	99.045%
8130	RIGNET INC COMMON STOCK USD.001	0.001%	99.046%
8131	CHINA GREENLAND	0.001%	99.046%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	OSAKA STEEL CO	0.001%	99.047%
8133	CHIP ENG SENG C	0.001%	99.048%
8134	MITSUMI + CO LTD SPONS ADR ADR	0.001%	99.049%
8135	STARTS PROCEED	0.001%	99.050%
8136	SHINKONG INSURA	0.001%	99.051%
8137	EASTERN & ORIEN	0.001%	99.052%
8138	NEWALTA INC	0.001%	99.053%
8139	QINGLING MOTORS	0.001%	99.053%
8140	BEIJING NORTH S	0.001%	99.054%
8141	SESA SPA	0.001%	99.055%
8142	NOVATEK OAO	0.001%	99.056%
8143	DE LICACY INDUS	0.001%	99.057%
8144	WISOL CO LTD	0.001%	99.058%
8145	EVS BROADCAST E	0.001%	99.059%
8146	SWANCOR	0.001%	99.060%
8147	JAPAN PETROLEUM	0.001%	99.060%
8148	RADIUM LIFE TEC	0.001%	99.061%
8149	MIRAIAL CO LTD	0.001%	99.062%
8150	KAWADA TECHNOLO	0.001%	99.063%
8151	GLOBAL&YUASA BA	0.001%	99.064%
8152	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.065%
8153	TOPBI INTERNATI	0.001%	99.066%
8154	AUBAY	0.001%	99.067%
8155	E.I.D.-PARRY(IN	0.001%	99.067%
8156	MAYNE PHARMA GR	0.001%	99.068%
8157	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.069%
8158	NEWOCEAN ENERGY	0.001%	99.070%
8159	ITOKI CORP	0.001%	99.071%
8160	TESCO CORP	0.001%	99.072%
8161	SOLAR APPLIED M	0.001%	99.073%
8162	GIKEN LTD	0.001%	99.073%
8163	MALAYSIAN PACIF	0.001%	99.074%
8164	ZOOPLA PROPERTY	0.001%	99.075%
8165	ZINWELL CORP	0.001%	99.076%
8166	BUDIMEX	0.001%	99.077%
8167	UNIZYX HOLDING	0.001%	99.078%
8168	DR REDDYS LABS	0.001%	99.079%
8169	HELLENIC EXCH H	0.001%	99.080%
8170	TURKCELL ILETIS	0.001%	99.080%
8171	LIANHUA SUPERMA	0.001%	99.081%
8172	RTX TELECOM	0.001%	99.082%
8173	MONOGATARI CORP	0.001%	99.083%
8174	DONGKUK STRUCTU	0.001%	99.084%
8175	LOCK&LOCK CO LT	0.001%	99.085%
8176	LEALEA ENTERPRI	0.001%	99.086%
8177	SHRIRAM CITY UN	0.001%	99.086%
8178	BANGKOK CHAIN H	0.001%	99.087%
8179	SCHAEFFLER AG P	0.001%	99.088%
8180	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.089%
8181	FAIRWOOD HOLDIN	0.001%	99.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	GRENKELEASING A	0.001%	99.091%
8183	MBK PCL	0.001%	99.092%
8184	PAYPOINT	0.001%	99.093%
8185	PETRON MALAYSIA	0.001%	99.093%
8186	XAAR	0.001%	99.094%
8187	CHINA TELECOM C	0.001%	99.095%
8188	UNILEVER PLC	0.001%	99.096%
8189	TUBACEX SA	0.001%	99.097%
8190	METAIR INVESTME	0.001%	99.098%
8191	TELEFONICA BRAS	0.001%	99.099%
8192	GUJARAT MINERAL	0.001%	99.099%
8193	CHINA ELEC OPTI	0.001%	99.100%
8194	HANA MICROELECT	0.001%	99.101%
8195	HAKUTO CO	0.001%	99.102%
8196	ASAHI KOGYOSHA	0.001%	99.103%
8197	PVR LTD	0.001%	99.104%
8198	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	99.105%
8199	MIYAJI ENGINEER	0.001%	99.105%
8200	Minerva SA	0.001%	99.106%
8201	MASISA SA	0.001%	99.107%
8202	DELTA-GALIL IND	0.001%	99.108%
8203	NOHMI BOSAI	0.001%	99.109%
8204	AIPHONE CO	0.001%	99.110%
8205	CO-TECH	0.001%	99.111%
8206	DENYO CO	0.001%	99.111%
8207	EL AL ISRAEL AI	0.001%	99.112%
8208	CENTROTEC SUSTA	0.001%	99.113%
8209	SUNWAY REAL EST	0.001%	99.114%
8210	WONIK MATERIALS	0.001%	99.115%
8211	RHI MAGNESITA N	0.001%	99.116%
8212	ETRON TECHNOLOG	0.001%	99.117%
8213	SINKO INDUSTRIE	0.001%	99.117%
8214	BRACK CAPITAL P	0.001%	99.118%
8215	COSCO INTERNATI	0.001%	99.119%
8216	INNOTECH CORP	0.001%	99.120%
8217	NICHIRIN CO LTD	0.001%	99.121%
8218	PARKSON RETAIL	0.001%	99.122%
8219	CSBC CORPORATIO	0.001%	99.122%
8220	ITOCHU SHOKUHIN	0.001%	99.123%
8221	KYOBO SECURITIE	0.001%	99.124%
8222	KITA-NIPPON BAN	0.001%	99.125%
8223	NAVIGATOR GLOBA	0.001%	99.126%
8224	FUJICCO CO	0.001%	99.127%
8225	UNIQUE ENGINEER	0.001%	99.128%
8226	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.128%
8227	MIDAS HLDGS	0.001%	99.129%
8228	SENSHU ELECTRIC	0.001%	99.130%
8229	OHSO FOOD SERV	0.001%	99.131%
8230	TOYO WHARF & W	0.001%	99.132%
8231	YOULCHON CHEMIC	0.001%	99.133%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	OROCOBRE LTD	0.001%	99.133%
8233	GIANPLUS TECHN	0.001%	99.134%
8234	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.135%
8235	VALUE PARTNERS	0.001%	99.136%
8236	SEOHEE CONSTRUC	0.001%	99.137%
8237	OSJB HOLDINGS C	0.001%	99.138%
8238	OPERA SOFTWARE	0.001%	99.138%
8239	KEC INTERNATION	0.001%	99.139%
8240	DECEUNINCK	0.001%	99.140%
8241	ELETROPAULO MET	0.001%	99.141%
8242	PAB K TJIWI KIM	0.001%	99.142%
8243	BASSO INDUSTRY	0.001%	99.143%
8244	STOCKMANN OYJ A	0.001%	99.144%
8245	C UYEMURA & CO	0.001%	99.144%
8246	LATTICE SEMICON	0.001%	99.145%
8247	CHICONY POWER T	0.001%	99.146%
8248	NORWEGIAN FINAN	0.001%	99.147%
8249	WASION METERS G	0.001%	99.148%
8250	KOZA ANADOLU ME	0.001%	99.149%
8251	YUEXIU TRANSPOR	0.001%	99.149%
8252	PHOSAGRO OJSC	0.001%	99.150%
8253	SHIKIBO LTD	0.001%	99.151%
8254	AFFIN HLDGS BHD	0.001%	99.152%
8255	FIRST TRACTOR C	0.001%	99.153%
8256	ZIG SHENG INDL	0.001%	99.154%
8257	NEOWIZ GAMES CO	0.001%	99.154%
8258	ARDMORE SHIPPIN	0.001%	99.155%
8259	HB TECHNOLOGY C	0.001%	99.156%
8260	CASETEK HOLDING	0.001%	99.157%
8261	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.158%
8262	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.159%
8263	DAUM COMMUNICAT	0.001%	99.159%
8264	RYODEN TRADING	0.001%	99.160%
8265	ZENITAKA CORP	0.001%	99.161%
8266	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.162%
8267	ELETROBRAS COMM	0.001%	99.163%
8268	WHAN IN PHARMAC	0.001%	99.164%
8269	FRASERS CENTREP	0.001%	99.164%
8270	NIPPON KOEI CO	0.001%	99.165%
8271	GRUPO NUTRESA S	0.001%	99.166%
8272	PERSEUS MINING	0.001%	99.167%
8273	BEST WORLD	0.001%	99.168%
8274	UNIVERSAL CEMEN	0.001%	99.168%
8275	BRIGHT SMART SE	0.001%	99.169%
8276	OPUS GROUP AB	0.001%	99.170%
8277	GENESIS ENERGY	0.001%	99.171%
8278	KYOKUTO SECURIT	0.001%	99.172%
8279	SKANDIABANKEN A	0.001%	99.173%
8280	BALRAMPUR CHINI	0.001%	99.173%
8281	RENTIAN TECHNOL	0.001%	99.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	KENON HLDGS LTD	0.001%	99.175%
8283	SAWIT SUMBERMAS	0.001%	99.176%
8284	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.177%
8285	KRESNA	0.001%	99.178%
8286	WELLING HOLD LT	0.001%	99.178%
8287	IMAGICA ROBOT H	0.001%	99.179%
8288	YAHAGI CONST CO	0.001%	99.180%
8289	ICHINEN CO LTD	0.001%	99.181%
8290	BOSIDENG INTL H	0.001%	99.182%
8291	WILLDAN GROUP I	0.001%	99.183%
8292	YEONG GUAN ENER	0.001%	99.183%
8293	KIRKLAND S INC COMMON STOCK	0.001%	99.184%
8294	TAIWAN LAND DEV	0.001%	99.185%
8295	MARS ENGINEERIN	0.001%	99.186%
8296	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.187%
8297	BATU KAWAN BHD	0.001%	99.187%
8298	GSI CREOS CORP	0.001%	99.188%
8299	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.189%
8300	SK TELECOM	0.001%	99.190%
8301	RIKEN KEIKI CO	0.001%	99.191%
8302	SHINSHO CORP	0.001%	99.192%
8303	LIGHT S.A.	0.001%	99.192%
8304	MITSUUROKO CO L	0.001%	99.193%
8305	JASMINE INTERNA	0.001%	99.194%
8306	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.195%
8307	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.196%
8308	TELEKOM MALAYSI	0.001%	99.196%
8309	CHEVALIER INTL	0.001%	99.197%
8310	YASUDA WAREHOUS	0.001%	99.198%
8311	WATAMI FOOD SER	0.001%	99.199%
8312	TOMOKU CO	0.001%	99.200%
8313	STUDIO ALICE CO	0.001%	99.201%
8314	VINDA INTERNATI	0.001%	99.201%
8315	SHINSEGAE INTER	0.001%	99.202%
8316	COSCO CAPITAL I	0.001%	99.203%
8317	SANEI ARCHITECT	0.001%	99.204%
8318	ARTNATURE INC	0.001%	99.205%
8319	MANILA WATER CO	0.001%	99.205%
8320	TAIHO KOGYO	0.001%	99.206%
8321	DOGAN HOLDINGS	0.001%	99.207%
8322	YOUNGTEK ELECTR	0.001%	99.208%
8323	GLOBE TRADE CEN	0.001%	99.209%
8324	TAIWAN PCB TECH	0.001%	99.209%
8325	CIA DE SANEAMEN	0.001%	99.210%
8326	JAPAN PILE CORP	0.001%	99.211%
8327	GUANGSHEN RAILW	0.001%	99.212%
8328	GUARARAPES CONF	0.001%	99.213%
8329	CARE PROPERTY I	0.001%	99.214%
8330	SHN EXPRESSWAY	0.001%	99.214%
8331	ENNOCONN CORP	0.001%	99.215%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	ASTI	0.001%	99.216%
8333	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.217%
8334	KOMATSU SEIREN	0.001%	99.218%
8335	ROYAL BK SCOT G	0.001%	99.218%
8336	MIMASU SEMICOND	0.001%	99.219%
8337	ALMA MEDIA CORP	0.001%	99.220%
8338	NISSHIN FUDOSAN	0.001%	99.221%
8339	AICHI TOKEI DEN	0.001%	99.222%
8340	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.222%
8341	CMIC HOLDINGS C	0.001%	99.223%
8342	SILVER GRANT IN	0.001%	99.224%
8343	KONGSBERG GRUPP	0.001%	99.225%
8344	THERMADOR GROUP	0.001%	99.226%
8345	MIE BANK LTD/TH	0.001%	99.226%
8346	MINOR INTL	0.001%	99.227%
8347	NIPPON VALQUA I	0.001%	99.228%
8348	UNION BANK OF P	0.001%	99.229%
8349	TYMAN PLC	0.001%	99.230%
8350	F-SECURE OYJ	0.001%	99.230%
8351	ATSUGI NYLON IN	0.001%	99.231%
8352	LEWIS GROUP LTD	0.001%	99.232%
8353	CH KARNCHANG,FG	0.001%	99.233%
8354	ZHENGZHOU COAL	0.001%	99.234%
8355	UNIVERSAL ROBIN	0.001%	99.234%
8356	DAIKOKU DENKI C	0.001%	99.235%
8357	FENIX OUTDOOR I	0.001%	99.236%
8358	UFLEX LTD	0.001%	99.237%
8359	KYODO PRINTING	0.001%	99.238%
8360	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.238%
8361	ASIA STD INTL G	0.001%	99.239%
8362	SOCO INTERNATIO	0.001%	99.240%
8363	GLOBAL YATIRIM	0.001%	99.241%
8364	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.242%
8365	PRECIOUS SHIPPI	0.001%	99.242%
8366	HANSOL CHEMICAL	0.001%	99.243%
8367	YOMIURI LAND CO	0.001%	99.244%
8368	HAGIWARA ELECTR	0.001%	99.245%
8369	TOYO SECURITIES	0.001%	99.246%
8370	LUBELSKI WEGIEL	0.001%	99.246%
8371	BEIJING URBAN C	0.001%	99.247%
8372	RATCHTHANI	0.001%	99.248%
8373	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.249%
8374	FALCK RENEWABLE	0.001%	99.250%
8375	CHAIN STORE OKU	0.001%	99.250%
8376	WAKACHIKU CONST	0.001%	99.251%
8377	HANSEN TECHNOLO	0.001%	99.252%
8378	LIFESTYLE CHINA	0.001%	99.253%
8379	HANNSTAR BOARD	0.001%	99.254%
8380	CENTRAL SPORTS	0.001%	99.254%
8381	SM INVESTMENTS	0.001%	99.255%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	SANY HEAVY EQUI	0.001%	99.256%
8383	ECKERT & ZIEGLE	0.001%	99.257%
8384	JUNGFRAUBAHN HL	0.001%	99.257%
8385	JAPAN MATERIAL	0.001%	99.258%
8386	JAPAN CASH MACH	0.001%	99.259%
8387	GATEWAY DISTRIP	0.001%	99.260%
8388	LECTRA SYSTEMES	0.001%	99.261%
8389	XP POWER LTD	0.001%	99.261%
8390	CAIRO COMMUNICA	0.001%	99.262%
8391	JINLI GROUP HOL	0.001%	99.263%
8392	DIOS FASTIGHETE	0.001%	99.264%
8393	SPIRE HEALTHCAR	0.001%	99.265%
8394	BASTIDE LE CONF	0.001%	99.265%
8395	GUJARAT FLUOROC	0.001%	99.266%
8396	LACTO JAPAN CO	0.001%	99.267%
8397	TRISURA GROUP LTD COMMON STOCK	0.001%	99.268%
8398	CHINA MERCHANTS	0.001%	99.268%
8399	PFIZER LTD	0.001%	99.269%
8400	CHIYODA INTEGRE	0.001%	99.270%
8401	GERRY WEBER INT	0.001%	99.271%
8402	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.272%
8403	ZIX CORP COMMON STOCK USD.01	0.001%	99.272%
8404	IMARKETKOREA IN	0.001%	99.273%
8405	UNIVENTURES	0.001%	99.274%
8406	AHRETTY CORP	0.001%	99.275%
8407	SIME DARBY BHD	0.001%	99.276%
8408	MICROBIO CO LTD	0.001%	99.276%
8409	BIJOU BRIGITTE	0.001%	99.277%
8410	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.278%
8411	HISAKA WORKS LT	0.001%	99.279%
8412	GOCOMPARE.COM G	0.001%	99.279%
8413	HANMI PHARM CO	0.001%	99.280%
8414	PURE TECHNOLOGI	0.001%	99.281%
8415	AIXTRON SE	0.001%	99.282%
8416	TURVO INTERNATI	0.001%	99.283%
8417	JALUX INC	0.001%	99.283%
8418	FURUSATO INDUST	0.001%	99.284%
8419	GRAND KOREA LEI	0.001%	99.285%
8420	SUNG KWANG BEND	0.001%	99.286%
8421	NITTOC CONST CO	0.001%	99.286%
8422	SOLARTECH ENERG	0.001%	99.287%
8423	FTD COS INC COMMON STOCK USD.0001	0.001%	99.288%
8424	RENAISSANCE INC	0.001%	99.289%
8425	CROPENERGIES AG	0.001%	99.289%
8426	SOLOCAL GROUP	0.001%	99.290%
8427	WOORI BANK SPON ADR ADR	0.001%	99.291%
8428	QUANTA STORAGE	0.001%	99.292%
8429	H+H INTERNATION	0.001%	99.293%
8430	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.293%
8431	CHUNG HWA PULP	0.001%	99.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	KOLAO HOLDINGS	0.001%	99.295%
8433	FRED'S INC	0.001%	99.296%
8434	BGF RETAIL CO L	0.001%	99.296%
8435	MICO LTD	0.001%	99.297%
8436	HYUNDAI CONSTRU	0.001%	99.298%
8437	LOPEZ HOLDINGS	0.001%	99.299%
8438	L&K ENGINEERING	0.001%	99.300%
8439	IHLAS HOLDING	0.001%	99.300%
8440	LAMPRELL PLC	0.001%	99.301%
8441	BING-GRAE	0.001%	99.302%
8442	NAGATANIEN CO L	0.001%	99.303%
8443	SCHIBSTED ASA	0.001%	99.303%
8444	AURAS TECHNOLOG	0.001%	99.304%
8445	BYUCKSAN CORP	0.001%	99.305%
8446	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.306%
8447	FUJI PHARM CO L	0.001%	99.306%
8448	FRANCE BED HOLD	0.001%	99.307%
8449	TAIWAN SOGO SHI	0.001%	99.308%
8450	ATRIA GROUP PLC	0.001%	99.309%
8451	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.309%
8452	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.310%
8453	KAROON GAS AUST	0.001%	99.311%
8454	CAPRO CORPN	0.001%	99.312%
8455	NOBINA AB	0.001%	99.313%
8456	YEARIMDANG PUBL	0.001%	99.313%
8457	FONTERRA SHAREH	0.001%	99.314%
8458	ADATA TECHNOLOG	0.001%	99.315%
8459	XEROX CORP 4.07	0.001%	99.316%
8460	RESTAURANT BRAN	0.001%	99.316%
8461	GENESIS LAND DE	0.001%	99.317%
8462	POONGSAN HOLDIN	0.001%	99.318%
8463	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.319%
8464	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.319%
8465	SEMPERIT AG HOL	0.001%	99.320%
8466	KANADEN CORP	0.001%	99.321%
8467	ESUN HOLDINGS L	0.001%	99.322%
8468	NIPPON COMMER D	0.001%	99.322%
8469	TK DEVELOPMENT	0.001%	99.323%
8470	COWELL E HOLDIN	0.001%	99.324%
8471	SAETA YIELD SA	0.001%	99.325%
8472	THROMBOGENICS N	0.001%	99.326%
8473	INTERNATIONAL S	0.001%	99.326%
8474	SUMMIT R/EST HL	0.001%	99.327%
8475	TV AZTECA	0.001%	99.328%
8476	SANOH INDUSTRIA	0.001%	99.329%
8477	WONIK QNC CORP	0.001%	99.329%
8478	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.330%
8479	FINOLEX INDUSTR	0.001%	99.331%
8480	FUJIMI INC	0.001%	99.332%
8481	MISAWA HOMES HO	0.001%	99.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	EMLAK KONUT GYO	0.001%	99.333%
8483	YAKUODO CO LTD	0.001%	99.334%
8484	LANNA RESOURCES	0.001%	99.335%
8485	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.335%
8486	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.336%
8487	CHINA YURUN FOO	0.001%	99.337%
8488	GIGASTORAGE COR	0.001%	99.338%
8489	ELETRORBRAS PREF	0.001%	99.338%
8490	CHINA CHEM&PHAR	0.001%	99.339%
8491	NITTO KOHKI CO	0.001%	99.340%
8492	ZENG HSING INDL	0.001%	99.341%
8493	ARES ALLERGY HO	0.001%	99.341%
8494	SESODA CORP	0.001%	99.342%
8495	EMPRESAS LA POL	0.001%	99.343%
8496	UNIPAR UNIAO DE	0.001%	99.344%
8497	CAPITOL HEALTH	0.001%	99.344%
8498	SHREE CEMENT LT	0.001%	99.345%
8499	SHANGHAI DASHEN	0.001%	99.346%
8500	COMMUNISIS PLC	0.001%	99.347%
8501	SANYO SHOKAI	0.001%	99.347%
8502	MESOBLAST LTD	0.001%	99.348%
8503	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.349%
8504	TENWOW INTL HLD	0.001%	99.350%
8505	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.350%
8506	ENPLAS CORP	0.001%	99.351%
8507	BR PROPERTIES S	0.001%	99.352%
8508	INFRAESTRUCTURA	0.001%	99.353%
8509	EBARA JITSUGYO	0.001%	99.353%
8510	CRCC HIGH-TECH	0.001%	99.354%
8511	ARIAKE JAPAN CO	0.001%	99.355%
8512	NIPPON CARBIDE	0.001%	99.356%
8513	LAND & HOUSE PU	0.001%	99.356%
8514	TPV TECHNOLOGY	0.001%	99.357%
8515	SANTOS BRASIL P	0.001%	99.358%
8516	LH FINANCIAL GR	0.001%	99.359%
8517	SUN INTL LTD	0.001%	99.359%
8518	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.360%
8519	METALS X LTD	0.001%	99.361%
8520	NEXT CO LTD	0.001%	99.362%
8521	AMOT INVESTMENT	0.001%	99.362%
8522	TECHNOPRO HLDGS	0.001%	99.363%
8523	HELLENIC PETROL	0.001%	99.364%
8524	WUS PRINTD CIRC	0.001%	99.365%
8525	TONAMI HOLDINGS	0.001%	99.365%
8526	INTL GAME SYSTE	0.001%	99.366%
8527	TODA KOGYO CORP	0.001%	99.367%
8528	CREATE SD HOLDI	0.001%	99.368%
8529	APT SATELLITE	0.001%	99.368%
8530	NIHON TOKUSHU T	0.001%	99.369%
8531	HOPEWELL HIGHWA	0.001%	99.370%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.371%
8533	GEK GROUP OF CO	0.001%	99.371%
8534	FORTIS HLTH (IN	0.001%	99.372%
8535	GS GLOBAL CORP	0.001%	99.373%
8536	SSANGYONG MOTOR	0.001%	99.373%
8537	LEASINVEST REAL	0.001%	99.374%
8538	ASIA POLYMER	0.001%	99.375%
8539	MEGHMANI ORGANI	0.001%	99.376%
8540	EUGENE INVS&SEC	0.001%	99.376%
8541	HNA HLDGS GP CO	0.001%	99.377%
8542	KEIYO CO	0.001%	99.378%
8543	CHU KONG SHIPPI	0.001%	99.379%
8544	SEWON CELLONTEC	0.001%	99.379%
8545	SK-ELECTRONICS	0.001%	99.380%
8546	JIMOTO HLDGS IN	0.001%	99.381%
8547	TACHIBANA ELETE	0.001%	99.382%
8548	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.382%
8549	SAM YOUNG ELECT	0.001%	99.383%
8550	DMS CO LTD	0.001%	99.384%
8551	VIRGIN AUSTRALI	0.001%	99.385%
8552	YADEA GROUP HOL	0.001%	99.385%
8553	ORASCOM DEVELOP	0.001%	99.386%
8554	INFO SVS INTL	0.001%	99.387%
8555	TIPCO ASPHALT P	0.001%	99.387%
8556	HARBOUR CENTRE	0.001%	99.388%
8557	EASTON CO	0.001%	99.389%
8558	KWANG DONG PHAR	0.001%	99.390%
8559	ASUNARO AOKI CO	0.001%	99.390%
8560	HUSQVARNA AB	0.001%	99.391%
8561	MIRLE AUTOMATIO	0.001%	99.392%
8562	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.393%
8563	VALID SOLUCOES	0.001%	99.393%
8564	CREDITO REAL SA	0.001%	99.394%
8565	SEIKO PMC CORP	0.001%	99.395%
8566	CENIT AG SYSTEM	0.001%	99.395%
8567	OPTRONTEC INC	0.001%	99.396%
8568	KANGDA INTERNAT	0.001%	99.397%
8569	KANEMATSU ELEC	0.001%	99.398%
8570	ELECNOR SA	0.001%	99.398%
8571	SC ASSET CORPOR	0.001%	99.399%
8572	KITO CORP	0.001%	99.400%
8573	AMADEUS FIRE AG	0.001%	99.401%
8574	TELSTRA CORP-AD	0.001%	99.401%
8575	KAWAI MUSICAL I	0.001%	99.402%
8576	IHH HEALTHCARE	0.001%	99.403%
8577	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.403%
8578	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.404%
8579	CELLNEX TELECOM	0.001%	99.405%
8580	SAFILO GROUP SP	0.001%	99.406%
8581	CEDAR WOODS PRO	0.001%	99.406%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	TK CORP	0.001%	99.407%
8583	ASKA PHARMACEU	0.001%	99.408%
8584	VANACHAI GROUP	0.001%	99.409%
8585	EAST CAPITAL EX	0.001%	99.409%
8586	MERITZ FINANCIA	0.001%	99.410%
8587	JANOME SEWING M	0.001%	99.411%
8588	GREEN SEAL HOLD	0.001%	99.411%
8589	XINJIANG XINXIN	0.001%	99.412%
8590	BERJAYA SPORTS	0.001%	99.413%
8591	ON THE BEACH GR	0.001%	99.414%
8592	GLOBE UNION IND	0.001%	99.414%
8593	FARMSCO	0.001%	99.415%
8594	QST INT	0.001%	99.416%
8595	HUA HAN BIO-PHA	0.001%	99.416%
8596	EHEALTH INC COMMON STOCK USD.001	0.001%	99.417%
8597	STO AG-PREFERRE	0.001%	99.418%
8598	FINGERPRINT CAR	0.001%	99.419%
8599	SUZLON ENERGY L	0.001%	99.419%
8600	BESALCO SA	0.001%	99.420%
8601	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.421%
8602	CHINO CORPORATI	0.001%	99.421%
8603	GUOLIAN SECURIT	0.001%	99.422%
8604	FERRARI NV	0.001%	99.423%
8605	POLYPLEX THAILA	0.001%	99.424%
8606	CNA GR PHAR	0.001%	99.424%
8607	CARLO CAVAZZI H	0.001%	99.425%
8608	GUJARAT ALKALIE	0.001%	99.426%
8609	ISRA VISION AG	0.001%	99.426%
8610	CRH PLC	0.001%	99.427%
8611	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.428%
8612	SILVER LAKE RES	0.001%	99.429%
8613	YUGANG INTL	0.001%	99.429%
8614	NIPPON KINZOKU	0.001%	99.430%
8615	NIPPON FINE CHE	0.001%	99.431%
8616	URTHECAST CORP	0.001%	99.431%
8617	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.432%
8618	KEIHANSHIN RL	0.001%	99.433%
8619	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.434%
8620	KURIMOTO	0.001%	99.434%
8621	MALAYAN CEMENT	0.001%	99.435%
8622	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.436%
8623	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.436%
8624	BOLSA DE VALOR	0.001%	99.437%
8625	HARIMA CHEMICAL	0.001%	99.438%
8626	SINCERE NAVIGAT	0.001%	99.439%
8627	SHANGHAI ZENDAI	0.001%	99.439%
8628	RELIANCE HOME F	0.001%	99.440%
8629	GROUPE OPEN	0.001%	99.441%
8630	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	99.441%
8631	HAMILTON BEACH	0.001%	99.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	ISC CO LTD	0.001%	99.443%
8633	ALICO INC COMMON STOCK USD1.0	0.001%	99.444%
8634	AEON CREDIT SER	0.001%	99.444%
8635	PINGUELY-HAULOT	0.001%	99.445%
8636	HWASUNGIndustr	0.001%	99.446%
8637	ABILITY ENTERPR	0.001%	99.446%
8638	WESTAR ENERGY I	0.001%	99.447%
8639	CREATE RESTAURA	0.001%	99.448%
8640	DYNAPACK INTL T	0.001%	99.448%
8641	PHX ENERGY SERV	0.001%	99.449%
8642	HUNG POO CONSTR	0.001%	99.450%
8643	ENF TECHNOLOGY	0.001%	99.451%
8644	KOATSU GAS KOGY	0.001%	99.451%
8645	GIGA SOLAR MAT	0.001%	99.452%
8646	CHINA STRATEGIC	0.001%	99.453%
8647	TELE COLUMBUS A	0.001%	99.453%
8648	HONG KONG AIRCR	0.001%	99.454%
8649	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.455%
8650	NAKANO CORP/TOK	0.001%	99.455%
8651	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.456%
8652	TOKYO ROPE MFG	0.001%	99.457%
8653	MARUZEN SHOWA U	0.001%	99.458%
8654	BANCO DE BOGOTA	0.001%	99.458%
8655	DELEK AUTOMOTIV	0.001%	99.459%
8656	HARDINGE INC	0.001%	99.460%
8657	ELDERS LTD	0.001%	99.460%
8658	SEKERBANK	0.001%	99.461%
8659	BIGBEN INTERACT	0.001%	99.462%
8660	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.462%
8661	TAEWOONG CO	0.001%	99.463%
8662	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.464%
8663	BEST PACIFIC IN	0.001%	99.465%
8664	LAI SUN GARMENT	0.001%	99.465%
8665	ALEXANDER FORBE	0.001%	99.466%
8666	MOBILEPHONE TEL	0.001%	99.467%
8667	MILLS ESTRUTURA	0.001%	99.467%
8668	SHANDONG XINHUA	0.001%	99.468%
8669	OKINAWA CELLULA	0.001%	99.469%
8670	MASON FINANCIAL	0.001%	99.469%
8671	CITY LODGE HOTE	0.001%	99.470%
8672	STRATEC BIOMEDI	0.001%	99.471%
8673	JK TYRE & INDUS	0.001%	99.471%
8674	REGIS HEALTHCAR	0.001%	99.472%
8675	HASTINGS GROUP	0.001%	99.473%
8676	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.474%
8677	CHINA SUNSHINE	0.001%	99.474%
8678	KANAGAWA CHUO K	0.001%	99.475%
8679	SWCC SHOWA HOLD	0.001%	99.476%
8680	AKITA DRILLING	0.001%	99.476%
8681	HAICHANG HOLDIN	0.001%	99.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SEBANG CO LTD	0.001%	99.478%
8683	TAOKAENOI	0.001%	99.478%
8684	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.479%
8685	KYOSAN ELECTRIC	0.001%	99.480%
8686	MIRAE ASSET LIF	0.001%	99.480%
8687	CHUKYO BANK	0.001%	99.481%
8688	TA ENTERPRISE B	0.001%	99.482%
8689	ELBIT SYSTEMS L	0.001%	99.483%
8690	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.483%
8691	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.484%
8692	GILLETTE INDIA	0.001%	99.485%
8693	MASTER GLORY GR	0.001%	99.485%
8694	HOTEL PROPERTY	0.001%	99.486%
8695	NISSUI PHARM CO	0.001%	99.487%
8696	FJ NEXT CO LTD	0.001%	99.487%
8697	DAEJAN HOLDINGS	0.001%	99.488%
8698	PRUMO LOGISTICA	0.001%	99.489%
8699	PHARMAENGINE IN	0.001%	99.489%
8700	OENON HOLDINGS	0.001%	99.490%
8701	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.491%
8702	SEC CORPORATION	0.001%	99.491%
8703	KEPPEL TELECOM&	0.001%	99.492%
8704	OLDTOWN BHD	0.001%	99.493%
8705	SCHIBSTED ASA	0.001%	99.494%
8706	HIROSE ELECTRIC	0.001%	99.494%
8707	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.495%
8708	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.496%
8709	MITSUBISHI PAPE	0.001%	99.496%
8710	MATRIX CONCEPTS	0.001%	99.497%
8711	ESTIA HELATH LT	0.001%	99.498%
8712	IJT TECHNOLOGY	0.001%	99.498%
8713	MATSUI CONST CO	0.001%	99.499%
8714	SUNSPRING METAL	0.001%	99.500%
8715	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.500%
8716	ILSHIN SPINNING	0.001%	99.501%
8717	TI FINANCIAL HO	0.001%	99.502%
8718	VIRBAC	0.001%	99.502%
8719	YOMEISHU SEIZO	0.001%	99.503%
8720	KEPCO PLANT SER	0.001%	99.504%
8721	RAYSEARCH LABOR	0.001%	99.504%
8722	PACIFIC HOSPITA	0.001%	99.505%
8723	CHINA XLX FERTI	0.001%	99.506%
8724	TOVIS CO LTD	0.001%	99.506%
8725	LUMENS CO LTD	0.001%	99.507%
8726	TAKIRON CO	0.001%	99.508%
8727	MEDIGENE AG	0.001%	99.508%
8728	NIHON CHOUZAI C	0.001%	99.509%
8729	STARTEK INC	0.001%	99.510%
8730	JACKPOTJOY PLC	0.001%	99.511%
8731	MEIWA ESTATE CO	0.001%	99.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	POSCO ICT CO LT	0.001%	99.512%
8733	KITANO CONST CO	0.001%	99.513%
8734	AIRASIA X BHD	0.001%	99.513%
8735	CHUETSU PULP&PA	0.001%	99.514%
8736	WANG ON GROUP	0.001%	99.515%
8737	INSAS BHD	0.001%	99.515%
8738	QINHUANGDAO POR	0.001%	99.516%
8739	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.517%
8740	ERAWAN GROUP	0.001%	99.517%
8741	ALLAHABAD BANK	0.001%	99.518%
8742	F&A AQUA HOLDIN	0.001%	99.519%
8743	MARVELOUS AQL I	0.001%	99.519%
8744	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.520%
8745	FALCO BIOSYSTEM	0.001%	99.521%
8746	NIPPON SHARYO	0.001%	99.521%
8747	DONGJIANG ENVIR	0.001%	99.522%
8748	REBOSIS PROPERT	0.001%	99.523%
8749	DAOU DATA CORP	0.001%	99.523%
8750	PRONEXUS INC	0.001%	99.524%
8751	SOC BAINS DE ME	0.001%	99.525%
8752	SILICONWARE PRE	0.001%	99.525%
8753	LIBBEY INC COMMON STOCK USD.01	0.001%	99.526%
8754	WESTGOLD RESOUR	0.001%	99.527%
8755	SABATE DIOSOS	0.001%	99.527%
8756	NAKABAYASHI CO	0.001%	99.528%
8757	GODO STEEL	0.001%	99.529%
8758	YUNGSHIN GLOBAL	0.001%	99.529%
8759	MR MAX CORP	0.001%	99.530%
8760	DATALOGIC SPA	0.001%	99.531%
8761	NOKIA CORP ADR	0.001%	99.531%
8762	G-7 HOLDINGS IN	0.001%	99.532%
8763	MINERA FRISCO S	0.001%	99.533%
8764	I-NET CORP	0.001%	99.533%
8765	YP	0.001%	99.534%
8766	KNM GROUP BERHA	0.001%	99.535%
8767	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.535%
8768	DFS FURNITURE L	0.001%	99.536%
8769	HO TUNG CHEMICA	0.001%	99.537%
8770	GFT TECHNOLOGY	0.001%	99.537%
8771	NAMHAE CHEMICAL	0.001%	99.538%
8772	EVA PRECISION I	0.001%	99.539%
8773	ICOM INCORPORAT	0.001%	99.539%
8774	HOEGH LNG HOLDI	0.001%	99.540%
8775	HILTON FOOD GRO	0.001%	99.541%
8776	KITAGAWA IRON W	0.001%	99.541%
8777	BROOKFIELD REAL	0.001%	99.542%
8778	ROO HSING	0.001%	99.542%
8779	KOPIN CORP COMMON STOCK USD.01	0.001%	99.543%
8780	APPLIED DEVELOP	0.001%	99.544%
8781	STAR CRUISES LT	0.001%	99.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	FREUND CORP	0.001%	99.545%
8783	NEL ASA	0.001%	99.546%
8784	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.546%
8785	AVIC INTL HOLD	0.001%	99.547%
8786	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.548%
8787	NAGANO BANK	0.001%	99.548%
8788	ICHIA TECHNOLOG	0.001%	99.549%
8789	KYUNG DONG NAVI	0.001%	99.550%
8790	SANYO ELEC RAIL	0.001%	99.550%
8791	NICHIBAN CO	0.001%	99.551%
8792	EAGLE NICE INTE	0.001%	99.552%
8793	CHINA ALL ACCES	0.001%	99.552%
8794	MPI CORPORATION	0.001%	99.553%
8795	SCHALTBAU HOLDI	0.001%	99.554%
8796	VOYAGE GROUP IN	0.001%	99.554%
8797	AA PLC	0.001%	99.555%
8798	MCLEOD RUSSEL I	0.001%	99.556%
8799	LIFETECH SCIENT	0.001%	99.556%
8800	CYBERTAN TECHNO	0.001%	99.557%
8801	FURUNO ELECTRIC	0.001%	99.558%
8802	OLAV THON EIEND	0.001%	99.558%
8803	EXEL INDUSTRIES	0.001%	99.559%
8804	TSUDAKOMA CORP	0.001%	99.559%
8805	OSK HOLDINGS BH	0.001%	99.560%
8806	STAR PETROLEUM	0.001%	99.561%
8807	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.561%
8808	NIPPON DENWA SH	0.001%	99.562%
8809	WPP AUNZ LTD	0.001%	99.563%
8810	AMATA CORP PUBL	0.001%	99.563%
8811	MICROPORT SCIEN	0.001%	99.564%
8812	ENERGY DEVELOP	0.001%	99.565%
8813	DEEPAK FERT&PE	0.001%	99.565%
8814	MATSUYA CO (TOK	0.001%	99.566%
8815	HAESUNG DS	0.001%	99.567%
8816	CARLIT HOLDINGS	0.001%	99.567%
8817	OPT HOLDING INC	0.001%	99.568%
8818	TAIKO BANK	0.001%	99.569%
8819	MEDIA PRIMA BHD	0.001%	99.569%
8820	DALRADIAN RESOU	0.001%	99.570%
8821	IVE GROUP LTD	0.001%	99.570%
8822	TCI CO LTD	0.001%	99.571%
8823	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.572%
8824	AJIS CO LTD	0.001%	99.572%
8825	ANTON OILFIELD	0.001%	99.573%
8826	SHINYOUNG SECS	0.001%	99.574%
8827	VIJAYA BANK	0.001%	99.574%
8828	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.575%
8829	FUJIJURA RUBBER	0.001%	99.576%
8830	SUNGCHANG ENTER	0.001%	99.576%
8831	ISU CHEMICAL	0.001%	99.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	POYA CO LTD	0.001%	99.578%
8833	GOLD ROAD RESOU	0.001%	99.578%
8834	TOA DORO KOGYO	0.001%	99.579%
8835	UNICHEM LABS	0.001%	99.579%
8836	HEUNG-A SHIPPIN	0.001%	99.580%
8837	QUESTERRE ENERG	0.001%	99.581%
8838	HILONG HOLDING	0.001%	99.581%
8839	ITC PROPERTIES	0.001%	99.582%
8840	MORY INDUSTRIES	0.001%	99.583%
8841	THURGAUER KANTO	0.001%	99.583%
8842	DYNAGREEN ENVIR	0.001%	99.584%
8843	UNION BANK OF I	0.001%	99.585%
8844	SHINWA KAIUN	0.001%	99.585%
8845	TURCAS PETROL	0.001%	99.586%
8846	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.586%
8847	BASLER AG	0.001%	99.587%
8848	PROMATE ELECTRO	0.001%	99.588%
8849	SUGIMOTO & CO L	0.001%	99.588%
8850	PALIBURG HOLDIN	0.001%	99.589%
8851	ATOM CORPORATIO	0.001%	99.590%
8852	NITTO SEIKO CO	0.001%	99.590%
8853	TOKYO KEIKI INC	0.001%	99.591%
8854	PLASSON INDUSTR	0.001%	99.591%
8855	SCORPIO BULKERS	0.001%	99.592%
8856	TOREX SEMICONDU	0.001%	99.593%
8857	SINOSOFT TECHNO	0.001%	99.593%
8858	EXCELSIOR MEDIC	0.001%	99.594%
8859	SVENSKA CELLULO	0.001%	99.595%
8860	DAIHATSU DIESEL	0.001%	99.595%
8861	ORIENTAL BK OF	0.001%	99.596%
8862	ICHIYOSHI SECS	0.001%	99.596%
8863	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.597%
8864	NIPPON CONCRETE	0.001%	99.598%
8865	HYUNDAI CORP	0.001%	99.598%
8866	MITO SECURITIES	0.001%	99.599%
8867	MAHLE METAL LEV	0.001%	99.600%
8868	ARGAN SA	0.001%	99.600%
8869	ASHIMORI INDUST	0.001%	99.601%
8870	NAUTILUS MINERA	0.001%	99.601%
8871	ASCENDIS HEALTH	0.001%	99.602%
8872	SERVCORP	0.001%	99.603%
8873	TOM TAILOR HOLD	0.001%	99.603%
8874	CST GROUP LTD	0.001%	99.604%
8875	MITSUBISHI KAKO	0.001%	99.605%
8876	SHINSEGAE FOOD	0.001%	99.605%
8877	GOLFZON CO LTD	0.001%	99.606%
8878	QLIRO GROUP AB	0.001%	99.606%
8879	CHUANGS CONS IN	0.001%	99.607%
8880	YAT SING HOLDIN	0.001%	99.608%
8881	CONTINENTAL HLD	0.001%	99.608%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	NAKAMURAYA CO L	0.001%	99.609%
8883	HINOKIYA	0.001%	99.609%
8884	SATA SHOJI CORP	0.001%	99.610%
8885	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	99.611%
8886	TONICHI CARLIFE	0.001%	99.611%
8887	HANIL E-HWA CO	0.001%	99.612%
8888	CHIA HSIN CEMEN	0.001%	99.613%
8889	NIHON ESLEAD CO	0.001%	99.613%
8890	FEINTOOL INTERN	0.001%	99.614%
8891	BOE VARITRONIX	0.001%	99.614%
8892	WALTON ADVANCED	0.001%	99.615%
8893	ROBERTET SA	0.001%	99.616%
8894	PAL CO LTD	0.001%	99.616%
8895	ENERGA SA	0.001%	99.617%
8896	FOOSUNG CO LTD	0.001%	99.617%
8897	CIE FINANCIER T	0.001%	99.618%
8898	CHORI CO LTD	0.001%	99.619%
8899	NODA CORP	0.001%	99.619%
8900	MACA LIMITED	0.001%	99.620%
8901	SHANGHAI FUDAN	0.001%	99.620%
8902	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.621%
8903	CONVOY FINANCIA	0.001%	99.622%
8904	BAYSIDE LAND CO	0.001%	99.622%
8905	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.001%	99.623%
8906	MAXIS BHD	0.001%	99.624%
8907	TAKEEI CORPORAT	0.001%	99.624%
8908	TOHO CO LTD	0.001%	99.625%
8909	KAWASAN INDS JA	0.001%	99.625%
8910	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.626%
8911	NIEN MADE ENTER	0.001%	99.627%
8912	BANCO SANTANDER CHILE ADR ADR	0.001%	99.627%
8913	NIEN HSING TEXT	0.001%	99.628%
8914	IWASAKI ELECTRI	0.001%	99.628%
8915	SKELLERUP HOLDI	0.001%	99.629%
8916	HARBIN BANK CO	0.001%	99.630%
8917	SCIENTEX BERHAD	0.001%	99.630%
8918	NAC CO LTD	0.001%	99.631%
8919	MODERNLAND REAL	0.001%	99.631%
8920	TOYO RADIATOR C	0.001%	99.632%
8921	CHINA ELECTRIC	0.001%	99.633%
8922	KISWIRE LTD	0.001%	99.633%
8923	ASCENDAS INDIA	0.001%	99.634%
8924	TOA OIL CO LTD	0.001%	99.634%
8925	PRIMO WATER CORP COMMON STOCK	0.001%	99.635%
8926	REIS INC COMMON STOCK USD.01	0.001%	99.636%
8927	SHENYIN WANGUO(0.001%	99.636%
8928	HONEYS CO LTD	0.001%	99.637%
8929	LOTUS BAKERIES	0.001%	99.637%
8930	OP FINANCIAL IN	0.001%	99.638%
8931	TOYO ELECTRIC	0.001%	99.639%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	XINYUAN REAL ES	0.001%	99.639%
8933	GRUPO AVAL ACCI	0.001%	99.640%
8934	SANKO METAL IND	0.001%	99.640%
8935	INTERPARK CORP	0.001%	99.641%
8936	KOMAI TEKKO INC	0.001%	99.642%
8937	CONNECT GROUP	0.001%	99.642%
8938	PHOENIX SATELLI	0.001%	99.643%
8939	BIMB HLDGS BERH	0.001%	99.643%
8940	SOCOVEDSA SA	0.001%	99.644%
8941	SARTORIUS STEDI	0.001%	99.645%
8942	SAN HOLDINGS, I	0.001%	99.645%
8943	FUJI KIKO CO LT	0.001%	99.646%
8944	ATLAS FINANCIAL	0.001%	99.646%
8945	ALTISOURCE PORT	0.001%	99.647%
8946	ABC ARBITRAGE	0.001%	99.647%
8947	TAISEI LAMICK C	0.001%	99.648%
8948	OTOKAR OTOMOTIV	0.001%	99.649%
8949	ACBEL POLYTECH	0.001%	99.649%
8950	JIANGNAN GROUP	0.001%	99.650%
8951	SYNDICATE BANK	0.001%	99.650%
8952	HYUNDAI BNG STE	0.001%	99.651%
8953	KROSAKI CORP	0.001%	99.652%
8954	RASSINI SAB DE	0.001%	99.652%
8955	COLUMBUS A/S	0.001%	99.653%
8956	ABG SUNDAL COLL	0.001%	99.653%
8957	MAEZAWA KYUSO I	0.001%	99.654%
8958	TOYO CORPORATIO	0.001%	99.655%
8959	MAXVALU TOKAI C	0.001%	99.655%
8960	METALLURGICAL C	0.001%	99.656%
8961	ING BANK SLASKI	0.001%	99.656%
8962	ESSITY AKTIEBOL	0.001%	99.657%
8963	SCHAFFNER HOLDI	0.001%	99.657%
8964	JAPAN BUSINESS	0.001%	99.658%
8965	EM-TECH CO LTD	0.001%	99.659%
8966	INBODY CO LTD	0.001%	99.659%
8967	KATO WORKS CO	0.001%	99.660%
8968	ROCKY BRANDS INC COMMON STOCK	0.001%	99.660%
8969	NS SHOPPING CO	0.001%	99.661%
8970	PROACT IT GROUP	0.001%	99.662%
8971	ISELECT LTD	0.001%	99.662%
8972	RESILUX	0.001%	99.663%
8973	NAPHTHA ISRAEL	0.001%	99.663%
8974	GUANGDONG KELON	0.001%	99.664%
8975	HADERA PAPER LT	0.001%	99.664%
8976	DELTA PROPERTY	0.001%	99.665%
8977	HARIM HOLDINGS	0.001%	99.666%
8978	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.666%
8979	CLEANUP CORP	0.001%	99.667%
8980	PW MEDTECH GROU	0.001%	99.667%
8981	GEOSTR CORP	0.001%	99.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	SPARX ASSET MAN	0.001%	99.669%
8983	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.669%
8984	MEIKO NETWORK J	0.001%	99.670%
8985	AGUAS ANDINAS S	0.001%	99.670%
8986	SAWADA HOLDINGS	0.001%	99.671%
8987	YATAK VE YO	0.001%	99.671%
8988	TACHIKAWA CORP	0.001%	99.672%
8989	FORMOSAN RUBBER	0.001%	99.673%
8990	KHON KAEN SUGAR	0.001%	99.673%
8991	UNITECH LIMITED	0.001%	99.674%
8992	NISSEI ASB MACH	0.001%	99.674%
8993	MARKETECH INTL	0.001%	99.675%
8994	HISAMITSU PHARM	0.001%	99.675%
8995	F@N COMMUNICATI	0.001%	99.676%
8996	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.677%
8997	SAPPE PCL	0.001%	99.677%
8998	CENTURY CITY IN	0.001%	99.678%
8999	SAKAI HEAVY IND	0.001%	99.678%
9000	FIRST MINING FI	0.001%	99.679%
9001	CNQC INTERNATIO	0.001%	99.679%
9002	HUGEL INC	0.001%	99.680%
9003	STI EDUCATION S	0.001%	99.681%
9004	SWORD GROUP	0.001%	99.681%
9005	ANHUI EXPRESSWA	0.001%	99.682%
9006	CLS HOLDINGS PL	0.001%	99.682%
9007	ACTIA GROUP	0.001%	99.683%
9008	DORO AB	0.001%	99.683%
9009	HONG FOK CORP	0.001%	99.684%
9010	HOOSIERS HOLDIN	0.001%	99.685%
9011	ASTALDI	0.001%	99.685%
9012	TAKISAWA MACHIN	0.001%	99.686%
9013	KUNSUL CHEM IND	0.001%	99.686%
9014	SPACE CO LTD	0.001%	99.687%
9015	TAKAOKA TOKO HL	0.001%	99.687%
9016	DEOLEO SA	0.001%	99.688%
9017	TOKYO RAKUTENCH	0.001%	99.689%
9018	TECK RESOURCES	0.001%	99.689%
9019	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.690%
9020	MEIWACORPORATIO	0.001%	99.690%
9021	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.691%
9022	TOWER BERSAMA I	0.001%	99.691%
9023	SHINAGAWA FUEL	0.001%	99.692%
9024	EUROCASH SA	0.001%	99.692%
9025	ORGANO	0.001%	99.693%
9026	FUSION PARTNERS	0.001%	99.694%
9027	HANKUK CARBON C	0.001%	99.694%
9028	ESPRINET SPA	0.001%	99.695%
9029	PAN INTL INDL	0.001%	99.695%
9030	BONHEUR ASA	0.001%	99.696%
9031	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	KWALITY LTD	0.001%	99.697%
9033	MARUBUN CORP	0.001%	99.698%
9034	CHIYODA CO	0.001%	99.698%
9035	TER BEKE SA	0.001%	99.699%
9036	SAMSUNG ENGINEE	0.001%	99.699%
9037	I-SENS INC	0.001%	99.700%
9038	ENTRA ASA	0.001%	99.700%
9039	SUPALAI PCL-NVD	0.001%	99.701%
9040	SOUNDWILL HOLDI	0.001%	99.701%
9041	JAPAN MEDICAL D	0.001%	99.702%
9042	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.703%
9043	EKORNES ASA	0.001%	99.703%
9044	ZUIKO CORP	0.001%	99.704%
9045	MUCKLOW(A&J) GR	0.001%	99.704%
9046	DISH TV INDIA L	0.001%	99.705%
9047	EMPEROR WATCH A	0.001%	99.705%
9048	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.706%
9049	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.706%
9050	TOFAS TURK OTOM	0.001%	99.707%
9051	CEMENTOS ARGOS	0.001%	99.708%
9052	NIHON KAGAKU SA	0.001%	99.708%
9053	TUNE INS HOLDIN	0.001%	99.709%
9054	SAM KWANG GLASS	0.001%	99.709%
9055	MQ HOLDING AB	0.001%	99.710%
9056	ECLERX SERVICES	0.001%	99.710%
9057	BEIJING ENT MED	0.001%	99.711%
9058	mitsui matsushi	0.001%	99.711%
9059	MITSUI HOME CO	0.001%	99.712%
9060	CIRCASSIA PHARM	0.001%	99.713%
9061	MITANI SEKISAN	0.001%	99.713%
9062	DEUTSCHE BANK M	0.001%	99.714%
9063	EMPERIA HOLDING	0.001%	99.714%
9064	VA TECH WABAG L	0.001%	99.715%
9065	F&F COMPANY	0.001%	99.715%
9066	U-SHIN	0.001%	99.716%
9067	OSAKA ORGANIC C	0.001%	99.716%
9068	GOLDEN LAND PRO	0.001%	99.717%
9069	HUNTSWORTH PLC	0.001%	99.718%
9070	SILICON WORKS	0.001%	99.718%
9071	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.719%
9072	ASALEO CARE LTD	0.001%	99.719%
9073	CONCORD SECURIT	0.001%	99.720%
9074	ASCENCIO	0.001%	99.720%
9075	HSIN KUANG STEE	0.001%	99.721%
9076	JAPAN DRILLING	0.001%	99.721%
9077	RHYTHM WATCH CO	0.001%	99.722%
9078	MELBOURNE IT	0.001%	99.722%
9079	KH VATEC	0.001%	99.723%
9080	SAMMOK S-FORM C	0.001%	99.724%
9081	JW HOLDINGS COR	0.001%	99.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	DOTTIKON ES HOL	0.001%	99.725%
9083	NHPC LTD	0.001%	99.725%
9084	SONAE CAPITAL S	0.001%	99.726%
9085	HARIM CO LTD	0.001%	99.726%
9086	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.727%
9087	VETOQUINOL SA	0.001%	99.727%
9088	LPKF LASER & EL	0.001%	99.728%
9089	BANQUE CANTONAL	0.001%	99.728%
9090	NICHIDEN CORP	0.001%	99.729%
9091	COSEL CO	0.001%	99.730%
9092	KAIT	0.001%	99.730%
9093	SAMART CORP PCL	0.001%	99.731%
9094	CABCHARGE AUSTR	0.001%	99.731%
9095	NIPPON YAKIN KO	0.001%	99.732%
9096	BANGKOK BANK	0.001%	99.732%
9097	HK INTL CONSTR	0.001%	99.733%
9098	SUNCALL CORP	0.001%	99.733%
9099	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.001%	99.734%
9100	POLY CULTURE GR	0.001%	99.734%
9101	RASA INDUSTRIES	0.001%	99.735%
9102	ICD CO LTD	0.001%	99.736%
9103	STAMFORD LAND	0.001%	99.736%
9104	WERELDHAVE BELG	0.001%	99.737%
9105	HOUSTON WIRE &	0.001%	99.737%
9106	THYE MING INDUS	0.001%	99.738%
9107	YUSEN LOGISTICS	0.001%	99.738%
9108	FUJI CORP LTD/O	0.001%	99.739%
9109	S&T DYNAMICS CO	0.001%	99.739%
9110	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.740%
9111	BOOT BARN HOLDINGS INC COMMON STOCK	0.001%	99.740%
9112	RAMELIUS RESOUR	0.001%	99.741%
9113	ADO Group Ltd	0.001%	99.741%
9114	SURYA CITRA MED	0.001%	99.742%
9115	CARLSBERG BREWE	0.001%	99.743%
9116	HUCHEMS FINE CH	0.001%	99.743%
9117	AIRPORT FACILIT	0.001%	99.744%
9118	EIDAI CO.LTD.	0.001%	99.744%
9119	KRS CORPORATION	0.001%	99.745%
9120	KOMATSU WALL IN	0.001%	99.745%
9121	GRUH FINANCE	0.001%	99.746%
9122	YUSHIRO CHEMICA	0.001%	99.746%
9123	EGUARANTEE INC.	0.001%	99.747%
9124	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.747%
9125	DAEHAN STEEL CO	0.001%	99.748%
9126	ALPHA SYSTEMS I	0.001%	99.748%
9127	HEVEABOARD	0.001%	99.749%
9128	ABOITIZ POWER C	0.001%	99.750%
9129	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.750%
9130	MINMETALS LAND	0.001%	99.751%
9131	SVENSKA HANDELS	0.001%	99.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	SERCO GROUP	0.001%	99.752%
9133	NOVELION THERAP	0.001%	99.752%
9134	SK SECURITIES C	0.001%	99.753%
9135	YORK WATER CO COMMON STOCK	0.001%	99.753%
9136	ALPS LOGISTICS	0.001%	99.754%
9137	BW PLANTATION	0.001%	99.754%
9138	APCB INC	0.001%	99.755%
9139	ASIA CEMENT CHI	0.001%	99.755%
9140	EMCORE CORP COMMON STOCK	0.001%	99.756%
9141	GUN EI CHEM IND	0.001%	99.756%
9142	CENTURIA METROP	0.001%	99.757%
9143	UNION TOOL CO	0.001%	99.757%
9144	OCEAN-LAND GROU	0.001%	99.758%
9145	LPN DEVELOPMENT	0.001%	99.759%
9146	NEXEN CORPORATI	0.001%	99.759%
9147	MAEZAWA KASEI I	0.001%	99.760%
9148	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.760%
9149	HIOKI EE CORP	0.001%	99.761%
9150	RIGHT-ON CO	0.001%	99.761%
9151	HANDOK PHARMS	0.001%	99.762%
9152	CHINA RESOURCES	0.001%	99.762%
9153	FOXTONS GROUP P	0.001%	99.763%
9154	KINKI NIPPON TO	0.001%	99.763%
9155	FORMOSAN UNION	0.001%	99.764%
9156	KALPATARU POWER	0.001%	99.764%
9157	CEGEDIM	0.001%	99.765%
9158	TEIKOKU TSUSHIN	0.001%	99.765%
9159	SABANA SHARIAH	0.001%	99.766%
9160	QAF LTD	0.001%	99.766%
9161	MAEDA KOSEN CO.	0.001%	99.767%
9162	RIKEN TECHNOS C	0.001%	99.767%
9163	RAUBEX GROUP LT	0.001%	99.768%
9164	TOP FRONTIER IN	0.001%	99.769%
9165	SEKONIX CO LTD	0.001%	99.769%
9166	THE BASIC HOUSE	0.001%	99.770%
9167	HYUNDAI HCN CO	0.001%	99.770%
9168	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.771%
9169	EAST WEST BANKI	0.001%	99.771%
9170	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.772%
9171	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.772%
9172	COLLINS FOOD LT	0.001%	99.773%
9173	JOHN LAING GROU	0.001%	99.773%
9174	SPRINGLAND INTE	0.001%	99.774%
9175	VIEWWORKS CO LTD	0.001%	99.774%
9176	DAIDO KOGYO CO	0.001%	99.775%
9177	SAC'S BAR HOLDI	0.001%	99.775%
9178	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.776%
9179	KINGSWAY FINANC	0.001%	99.776%
9180	BLUE DART EXPRE	0.001%	99.777%
9181	ANN JOO RESOURC	0.001%	99.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	CHAYANG SHENG D	0.001%	99.778%
9183	SANKYO SEIKO CO	0.001%	99.778%
9184	TIGA PILAR SEJA	0.001%	99.779%
9185	DAIHAN	0.001%	99.779%
9186	SHINAGAWA REFRA	0.001%	99.780%
9187	TORRENT POWER L	0.001%	99.780%
9188	CTT-CORREIOS DE	0.001%	99.781%
9189	PLAZZA AG REG A	0.001%	99.781%
9190	DAIKOKUTENBUSSA	0.001%	99.782%
9191	BMTC GROUP INC	0.001%	99.782%
9192	CANVEST ENVIRON	0.001%	99.783%
9193	FANG HOLDINGS LTD ADR ADR	0.001%	99.783%
9194	LAGERCANTZ GRO	0.001%	99.784%
9195	SIXT LEASING AG	0.001%	99.785%
9196	JEOL	0.001%	99.785%
9197	TAKARA PRINTING	0.001%	99.786%
9198	AUDIX CORP	0.001%	99.786%
9199	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	99.787%
9200	NZ REFINING CO	0.001%	99.787%
9201	TAKANA CO LTD	0.001%	99.788%
9202	FLEURY MICHON	0.001%	99.788%
9203	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.789%
9204	A8 DIG MUS	0.001%	99.789%
9205	GRUPO ARGOS S.A	0.001%	99.790%
9206	JAPAN TRANSCITY	0.001%	99.790%
9207	SHIN NIPPON AIR	0.001%	99.791%
9208	LAURENT-PERRIER	0.001%	99.791%
9209	DCM SHRIRAM LTD	0.001%	99.792%
9210	CHONGQING MACHI	0.001%	99.792%
9211	BANK BUKOPIN PT	0.001%	99.793%
9212	CHONGKUNDANG	0.001%	99.793%
9213	HYFLUX LTD	0.001%	99.794%
9214	CAL-COMP ELECTR	0.001%	99.794%
9215	SHINKAWA	0.001%	99.795%
9216	CHENNAI PETROLE	0.001%	99.795%
9217	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.796%
9218	ALI CORP	0.001%	99.796%
9219	ESSEX BIO-TECHN	0.001%	99.797%
9220	ENERGY FUELS INC COMMON STOCK	0.001%	99.797%
9221	VINY THAI	0.001%	99.798%
9222	DONGWONIndustr	0.001%	99.798%
9223	BUMRUNGRAD HOPT	0.001%	99.799%
9224	TAMBURI INVESTM	0.001%	99.799%
9225	RAFFLES EDUCATI	0.001%	99.800%
9226	REALORD GROUP H	0.001%	99.800%
9227	GREAT PANTHER S	0.001%	99.801%
9228	BAOYE GROUP CO	0.000%	99.801%
9229	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.802%
9230	MAMEZOU	0.000%	99.802%
9231	IWATSUKA CONFEC	0.000%	99.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	TORISHIMA PUMP	0.000%	99.803%
9233	ELNUSA TBK	0.000%	99.804%
9234	GETIN NOBLE BA	0.000%	99.804%
9235	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.805%
9236	BEIJING ENTERPR	0.000%	99.805%
9237	HSIL LTD	0.000%	99.806%
9238	PRICER AB	0.000%	99.806%
9239	GENKY STORES IN	0.000%	99.807%
9240	GRAND BAOXIN AU	0.000%	99.807%
9241	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.808%
9242	TOSHO PRINTING	0.000%	99.808%
9243	LE BELIER	0.000%	99.809%
9244	ZUMTOBEL AG	0.000%	99.809%
9245	TRIVENI ENGINEE	0.000%	99.810%
9246	IC COMPANYYS	0.000%	99.810%
9247	YONDENKO CORP	0.000%	99.811%
9248	FUJIKURA KASEI	0.000%	99.811%
9249	MARUSAN SECUR	0.000%	99.812%
9250	NISHIKAWA RUBBE	0.000%	99.812%
9251	DHIPAYA INSURAN	0.000%	99.813%
9252	HUANG HSIANG CO	0.000%	99.813%
9253	JHSF PARTICIPAC	0.000%	99.814%
9254	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.814%
9255	GLANBIA PLC	0.000%	99.815%
9256	CRAWFORD & CO	0.000%	99.815%
9257	ST. IVES PLC	0.000%	99.816%
9258	AUSTBROKERS HLD	0.000%	99.816%
9259	BORUSAN BORU	0.000%	99.817%
9260	REGIONAL REIT L	0.000%	99.817%
9261	BERLI JUCKER CO	0.000%	99.817%
9262	KT CORP SP ADR ADR	0.000%	99.818%
9263	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.818%
9264	COPEL PARANA EN	0.000%	99.819%
9265	INFRASTRUTTURE	0.000%	99.819%
9266	KAWAGISHI BRIDG	0.000%	99.820%
9267	KR A/GLASS	0.000%	99.820%
9268	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.821%
9269	EXCEL CO LTD	0.000%	99.821%
9270	JAGRAN PRAKASHA	0.000%	99.822%
9271	ROMANDE ENERGIE	0.000%	99.822%
9272	WELL SHIN TECHN	0.000%	99.823%
9273	LEIFHEIT AG	0.000%	99.823%
9274	YAMATANE CORP N	0.000%	99.824%
9275	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.824%
9276	RINGER HUT CO L	0.000%	99.825%
9277	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.000%	99.825%
9278	CK POWER PCL	0.000%	99.826%
9279	DAISHINKU CORP	0.000%	99.826%
9280	TOTAL ACCESS CO	0.000%	99.827%
9281	CHIPMOS TECHNOL	0.000%	99.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.828%
9283	ELAN MICROELECT	0.000%	99.828%
9284	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.829%
9285	NILKAMAL	0.000%	99.829%
9286	VITEC HLDG	0.000%	99.830%
9287	DISTELL GROUP L	0.000%	99.830%
9288	CSE GLOBAL LIMI	0.000%	99.831%
9289	MIE KOTSU GP HL	0.000%	99.831%
9290	KAWASHO GECOSS	0.000%	99.831%
9291	SWEDISH ORPHAN	0.000%	99.832%
9292	BK OF GREECE	0.000%	99.832%
9293	TOMOE ENGINEERI	0.000%	99.833%
9294	CHINA NEW TOWN	0.000%	99.833%
9295	VIEL ET COMPAGN	0.000%	99.834%
9296	POWER LOGICS	0.000%	99.834%
9297	TECHNOVATOR INT	0.000%	99.835%
9298	CSG LIMITED	0.000%	99.835%
9299	HKC HOLDINGS LT	0.000%	99.836%
9300	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.836%
9301	SOMBOON ADVANCE	0.000%	99.837%
9302	G SHANK ENTERPR	0.000%	99.837%
9303	DUSTIN GROUP AB	0.000%	99.838%
9304	DONGSUNG HOLDIN	0.000%	99.838%
9305	EQT HOLDINGS LT	0.000%	99.839%
9306	KI-STAR REAL ES	0.000%	99.839%
9307	IMVESCOR RESTAU	0.000%	99.840%
9308	YESCO CO LTD	0.000%	99.840%
9309	MANI INC	0.000%	99.841%
9310	EVERGREEN INTL	0.000%	99.841%
9311	NZX LTD	0.000%	99.841%
9312	HILAN LTD	0.000%	99.842%
9313	SIAM FUTURE DEV	0.000%	99.842%
9314	KAVERI SEED CO	0.000%	99.843%
9315	WIZ SOL CORR DE	0.000%	99.843%
9316	SHANGHAI FUDAN-	0.000%	99.844%
9317	MANZ AUTOMATION	0.000%	99.844%
9318	OTONOMY INC COMMON STOCK USD.001	0.000%	99.845%
9319	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.845%
9320	ACCURAY INC COMMON STOCK USD.001	0.000%	99.846%
9321	TRANSACTION CAP	0.000%	99.846%
9322	HIRANO TECSEED	0.000%	99.847%
9323	NIHON DENKEI CO	0.000%	99.847%
9324	XAC AUTOMATION	0.000%	99.848%
9325	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.848%
9326	HANSHIN CONSTRU	0.000%	99.849%
9327	FOURLIS S.A.	0.000%	99.849%
9328	SAMICK MUSICAL	0.000%	99.849%
9329	TELEFONICA CZEC	0.000%	99.850%
9330	THE WILL-BES &	0.000%	99.850%
9331	HUDACO INDUSTRI	0.000%	99.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.851%
9333	MEGAWIDE CONS C	0.000%	99.852%
9334	TSUTSUMI JEWELR	0.000%	99.852%
9335	KERRY TJ LOGIST	0.000%	99.853%
9336	AVON RUBBER	0.000%	99.853%
9337	AKER AMERICAN S	0.000%	99.854%
9338	RM PLC	0.000%	99.854%
9339	YUANSHENGTAI DA	0.000%	99.855%
9340	SPRING REAL EST	0.000%	99.855%
9341	STRAITS TRADING	0.000%	99.856%
9342	COUNTRYWIDE	0.000%	99.856%
9343	SENSHUKAI CO	0.000%	99.856%
9344	HITRON TECHNOLO	0.000%	99.857%
9345	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.000%	99.857%
9346	FIELDS CORP	0.000%	99.858%
9347	HIGHLIGHT COMMU	0.000%	99.858%
9348	ASPO OYJ	0.000%	99.859%
9349	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.859%
9350	ADCORP HLDGS	0.000%	99.860%
9351	ACNB CORP COMMON STOCK USD2.5	0.000%	99.860%
9352	SYNLAIT MILK LT	0.000%	99.861%
9353	CHAMBAL FER	0.000%	99.861%
9354	MOBILEZONE HOLD	0.000%	99.862%
9355	GUJARAT PIPAVAV	0.000%	99.862%
9356	SABAF SPA	0.000%	99.862%
9357	TOMORROW FOCUS	0.000%	99.863%
9358	JUKEN SANGYO CO	0.000%	99.863%
9359	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.864%
9360	CHUO SPRING CO	0.000%	99.864%
9361	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.865%
9362	ODELIC CO LTD	0.000%	99.865%
9363	WAI KEE HOLDING	0.000%	99.866%
9364	BIOTEST AG	0.000%	99.866%
9365	PARKER CORP	0.000%	99.867%
9366	SINDO RICOH	0.000%	99.867%
9367	STRATTEC SECURI	0.000%	99.867%
9368	FUSO PHARM	0.000%	99.868%
9369	TEST RESEARCH I	0.000%	99.868%
9370	ELECTRA CONSUME	0.000%	99.869%
9371	SIRTEC INTERNAT	0.000%	99.869%
9372	ENDO LIGHTING C	0.000%	99.870%
9373	GUNNEBO AB	0.000%	99.870%
9374	SAFEWAY INC	0.000%	99.871%
9375	KSL HLDGS BERHA	0.000%	99.871%
9376	CHINA PIONEER P	0.000%	99.872%
9377	KOBE BUSSAN CO	0.000%	99.872%
9378	CIVEO CORP	0.000%	99.872%
9379	CRAWFORD & CO	0.000%	99.873%
9380	CENTRAL SEC PAT	0.000%	99.873%
9381	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	SBS MEDIA HOLDI	0.000%	99.874%
9383	ABLYNX NV	0.000%	99.875%
9384	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.875%
9385	HUONS CO LTD	0.000%	99.876%
9386	ANADOLU SIGORTA	0.000%	99.876%
9387	NEW WORLD DEPT	0.000%	99.876%
9388	ROSENBAUER INTE	0.000%	99.877%
9389	JAPAN ASIA GROU	0.000%	99.877%
9390	ZORLU ENRJI	0.000%	99.878%
9391	INSULET CORP	0.000%	99.878%
9392	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.879%
9393	GAKKEN CO	0.000%	99.879%
9394	CHIHO-TIANDE GR	0.000%	99.880%
9395	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.880%
9396	SUNGSHIN CEMENT	0.000%	99.880%
9397	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.881%
9398	INNER MONGOLIA	0.000%	99.881%
9399	ORION CORP	0.000%	99.882%
9400	CHONG KUN DANG	0.000%	99.882%
9401	LUMAX INTERNATI	0.000%	99.883%
9402	DECMIL GROUP LT	0.000%	99.883%
9403	TUNAS BARU LAMP	0.000%	99.884%
9404	VIA HOLDINGS IN	0.000%	99.884%
9405	MERAFA RESOURCE	0.000%	99.884%
9406	SKP RESOURCES B	0.000%	99.885%
9407	ISTYLE INC	0.000%	99.885%
9408	JMS CO	0.000%	99.886%
9409	EHWA TECHNOLOGI	0.000%	99.886%
9410	ECZACIBASI YATI	0.000%	99.887%
9411	KAWASUMI LABS I	0.000%	99.887%
9412	TOEI ANIMATION	0.000%	99.888%
9413	SHOFU INC	0.000%	99.888%
9414	BALMER LAWRIE	0.000%	99.888%
9415	KYUNGBANG LTD	0.000%	99.889%
9416	AXTEL SAB DE CV	0.000%	99.889%
9417	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.890%
9418	TOMOE CORP	0.000%	99.890%
9419	CLEAR CHANNEL O	0.000%	99.891%
9420	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.000%	99.891%
9421	SK D&D	0.000%	99.891%
9422	BOURBON SA	0.000%	99.892%
9423	GRUPO SANDBORNS	0.000%	99.892%
9424	CHINA LNG GROUP	0.000%	99.893%
9425	NIPPON HUME PIP	0.000%	99.893%
9426	WOONGJIN THINKB	0.000%	99.894%
9427	SUPALAI PCL WTS	0.000%	99.894%
9428	SICHUAN EXPRESS	0.000%	99.895%
9429	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.895%
9430	RASSINI SAB DE	0.000%	99.895%
9431	PCM INC COMMON STOCK USD.001	0.000%	99.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	UCO BANK	0.000%	99.896%
9433	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.897%
9434	GEAR ENERGY LTD	0.000%	99.897%
9435	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.898%
9436	AMPER SA	0.000%	99.898%
9437	EVEREST TEXTILE	0.000%	99.898%
9438	FUJITA KANKO IN	0.000%	99.899%
9439	ORBIS	0.000%	99.899%
9440	HELBOR EMPREEND	0.000%	99.900%
9441	GRUPO SECURITY	0.000%	99.900%
9442	ATTACQ LTD	0.000%	99.901%
9443	FLEETWOOD CORP	0.000%	99.901%
9444	KEE TAI PROPERT	0.000%	99.901%
9445	SHIRE PLC ADR	0.000%	99.902%
9446	UNIFIN FINANCIE	0.000%	99.902%
9447	MODETOUR NETWOR	0.000%	99.903%
9448	YACHIYO INDUS C	0.000%	99.903%
9449	CN T L GAS	0.000%	99.904%
9450	YOUNG POONG COR	0.000%	99.904%
9451	BOUSTEAD SINGAP	0.000%	99.905%
9452	CHUNGHWA PICTUR	0.000%	99.905%
9453	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.905%
9454	NICK SCALI LTD	0.000%	99.906%
9455	RENO DE MEDICI	0.000%	99.906%
9456	NORWAY ROYAL SA	0.000%	99.907%
9457	GAFISA SA	0.000%	99.907%
9458	INABA SEISAKUSH	0.000%	99.908%
9459	NEOWIZ CORP	0.000%	99.908%
9460	OHASHI TECHNICA	0.000%	99.908%
9461	JAPAN KENZAI CO	0.000%	99.909%
9462	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.909%
9463	SCALES CORP LTD	0.000%	99.910%
9464	DALIAN PORT (PD	0.000%	99.910%
9465	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.911%
9466	REALIA BUSINESS	0.000%	99.911%
9467	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.911%
9468	NICOX	0.000%	99.912%
9469	AVANCE GAS HOLD	0.000%	99.912%
9470	KPX CHEMICAL	0.000%	99.913%
9471	ASIA CEMENT CO	0.000%	99.913%
9472	TAIWAN FU HSING	0.000%	99.914%
9473	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.914%
9474	UBM DEVELOPMENT	0.000%	99.914%
9475	SUMMIT ASCENT H	0.000%	99.915%
9476	WARSAW STOCK EX	0.000%	99.915%
9477	ICHIKEN CO LTD	0.000%	99.916%
9478	AROTECH CORP COMMON STOCK USD.01	0.000%	99.916%
9479	KSB AG	0.000%	99.916%
9480	SEPTENI CO LTD	0.000%	99.917%
9481	CHINA ENERGINE	0.000%	99.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	DIRECT INSURANC	0.000%	99.918%
9483	HOPEFLUENT GP H	0.000%	99.918%
9484	NAGAWA CO LTD	0.000%	99.919%
9485	MAHINDRA CIE AU	0.000%	99.919%
9486	KLCC PROPERTY H	0.000%	99.919%
9487	TIPTREE INC COMMON STOCK USD.001	0.000%	99.920%
9488	CIMSA	0.000%	99.920%
9489	ACTER CO LTD	0.000%	99.921%
9490	CAC CORPORATION	0.000%	99.921%
9491	PLANET PAYMENT	0.000%	99.922%
9492	NIPPON KANZAI C	0.000%	99.922%
9493	KOREA ALCOHOL I	0.000%	99.922%
9494	FAR EAST ORCH	0.000%	99.923%
9495	HEXAGON COMPOSI	0.000%	99.923%
9496	NOMURA CO LTD	0.000%	99.924%
9497	TECNISA SA	0.000%	99.924%
9498	RECRM RESEARCH	0.000%	99.924%
9499	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.925%
9500	COLLECTION HOUS	0.000%	99.925%
9501	MAXIM POWER COR	0.000%	99.926%
9502	YUME INC COMMON STOCK USD.001	0.000%	99.926%
9503	CYIENT LIMITED	0.000%	99.926%
9504	MOIL LTD	0.000%	99.927%
9505	SAMPO CORP	0.000%	99.927%
9506	KONAKA CO LTD	0.000%	99.928%
9507	ELECTRICITY GEN	0.000%	99.928%
9508	IL&FS TRANSPORT	0.000%	99.929%
9509	TMAC RESOURCES	0.000%	99.929%
9510	SILVER CHEF LTD	0.000%	99.929%
9511	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.930%
9512	OCTODEC	0.000%	99.930%
9513	EMPRESA DE ENER	0.000%	99.931%
9514	LEADCORP (THE)	0.000%	99.931%
9515	ASAHI PRINT	0.000%	99.931%
9516	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.932%
9517	GODREJ PROPERTI	0.000%	99.932%
9518	KARO PHARMA AB	0.000%	99.933%
9519	JINDAL	0.000%	99.933%
9520	CLEAR MEDIA	0.000%	99.933%
9521	MAISONS FRANCE	0.000%	99.934%
9522	VIOHALCO SA	0.000%	99.934%
9523	OIL INDIA LTD	0.000%	99.935%
9524	NORDJYSKE BANK	0.000%	99.935%
9525	JAPFA LTD	0.000%	99.935%
9526	DONGWON FOOD& B	0.000%	99.936%
9527	PROTO CORP	0.000%	99.936%
9528	FINDEL	0.000%	99.937%
9529	NIHON PLAST CO	0.000%	99.937%
9530	PUBLIC FINANCIA	0.000%	99.937%
9531	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	TA GLOBAL BHD	0.000%	99.938%
9533	MAOYE INTL HOLD	0.000%	99.939%
9534	ROJANA INDUSTRI	0.000%	99.939%
9535	MAX INDIA LTD/N	0.000%	99.940%
9536	REGINA MIRACLE	0.000%	99.940%
9537	BERJAYA ASSETS	0.000%	99.940%
9538	ELITEGROUP COMP	0.000%	99.941%
9539	IEI INTEGRATION	0.000%	99.941%
9540	SHIN NIPPON BIO	0.000%	99.942%
9541	TAUNG GOLD INTE	0.000%	99.942%
9542	3M INDIA LTD	0.000%	99.942%
9543	ALVIVA HOLDINGS	0.000%	99.943%
9544	KONOSHIMA CHEMI	0.000%	99.943%
9545	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.944%
9546	MALAYAN FLOUR M	0.000%	99.944%
9547	SIME DARBY PROP	0.000%	99.944%
9548	TARSUS GROUP PL	0.000%	99.945%
9549	UNITED SPIRITS	0.000%	99.945%
9550	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.945%
9551	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.946%
9552	INUI GLOBAL LOG	0.000%	99.946%
9553	SHANGHAI PRIME	0.000%	99.947%
9554	REPCO HOME FINA	0.000%	99.947%
9555	MEGA 1ST CORP B	0.000%	99.947%
9556	FLUIDRA SA	0.000%	99.948%
9557	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.948%
9558	MIX TELEMATICS	0.000%	99.949%
9559	RF-LINK SYSTEM	0.000%	99.949%
9560	ULKER BISKUVI S	0.000%	99.949%
9561	YTL POWER INTL	0.000%	99.950%
9562	KANEKO SEEDS CO	0.000%	99.950%
9563	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.951%
9564	EL.EN. SPA	0.000%	99.951%
9565	THAI STANLEY EL	0.000%	99.951%
9566	YAMAMURA GLASS	0.000%	99.952%
9567	VAN DE VELDE	0.000%	99.952%
9568	CENTRAL AUTO	0.000%	99.953%
9569	DAISYO CORP	0.000%	99.953%
9570	TAKIHYO CO LTD	0.000%	99.953%
9571	E1 CORPORATION	0.000%	99.954%
9572	STAR MICA CO LT	0.000%	99.954%
9573	THAICOM PUBLIC	0.000%	99.955%
9574	TNPL	0.000%	99.955%
9575	CHANG WAH ELECT	0.000%	99.955%
9576	SARAWAK OIL PAL	0.000%	99.956%
9577	TEXCELL	0.000%	99.956%
9578	NIHON DEMPA KOG	0.000%	99.957%
9579	TAMURA TAIKO HL	0.000%	99.957%
9580	ROTTNEROS AB	0.000%	99.957%
9581	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	GRUPO HSF	0.000%	99.958%
9583	VISTULA GROUP S	0.000%	99.958%
9584	HUISHANG BANK C	0.000%	99.959%
9585	ALTECH CORP	0.000%	99.959%
9586	SUN-WA TECHNOS	0.000%	99.960%
9587	PEGASUS HAVA TA	0.000%	99.960%
9588	HAINAN MEILAN A	0.000%	99.960%
9589	NATORI CO LTD	0.000%	99.961%
9590	NEXTURN	0.000%	99.961%
9591	ES-CON JAPAN LT	0.000%	99.962%
9592	BELL SYSTEM24 H	0.000%	99.962%
9593	YASHILI INTL HL	0.000%	99.962%
9594	SECHE ENVIRONNE	0.000%	99.963%
9595	DONGWHA PHARM.C	0.000%	99.963%
9596	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.964%
9597	CATHEDRAL ENERG	0.000%	99.964%
9598	OSTASIATISKE KO	0.000%	99.964%
9599	AGUNG PODOMORO	0.000%	99.965%
9600	POS MALAYSIA	0.000%	99.965%
9601	MONGOLIAN MININ	0.000%	99.965%
9602	WOONGJIN HOLDIN	0.000%	99.966%
9603	DO & CO AG	0.000%	99.966%
9604	TONG-TAI MACHIN	0.000%	99.967%
9605	RION CO LTD	0.000%	99.967%
9606	ENERGY RESOURCE	0.000%	99.967%
9607	LINGKARAN TRANS	0.000%	99.968%
9608	WORLDLINE	0.000%	99.968%
9609	DHAMPUR SUGAR M	0.000%	99.969%
9610	PLAYMATES TOYS	0.000%	99.969%
9611	ENERGIEDIENST H	0.000%	99.969%
9612	REJECT SHOP LTD	0.000%	99.970%
9613	ITALIAN-THAI DE	0.000%	99.970%
9614	SRG TAKAMI	0.000%	99.970%
9615	INDS BACHOCO SA	0.000%	99.971%
9616	TRAVELZOO COMMON STOCK USD.01	0.000%	99.971%
9617	AEON CO. (M) BH	0.000%	99.972%
9618	SINTEX INDUSTRI	0.000%	99.972%
9619	PORTOBELLO SA	0.000%	99.972%
9620	SINYI REALTY IN	0.000%	99.973%
9621	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.973%
9622	WEST HOLDINGS C	0.000%	99.973%
9623	HOME INVEST BEL	0.000%	99.974%
9624	BANK OF KAOHSIU	0.000%	99.974%
9625	AMVIG HOLDINGS	0.000%	99.975%
9626	OLVI	0.000%	99.975%
9627	MARUFUJI SHEET	0.000%	99.975%
9628	AXWAY SOFTWARE	0.000%	99.976%
9629	WEIKENGIndustr	0.000%	99.976%
9630	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.977%
9631	ALTICE NV	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	POLETOWIN PITCR	0.000%	99.977%
9633	NEW HOPE CORP	0.000%	99.978%
9634	AINSWORTH GAME	0.000%	99.978%
9635	COOKPAD INC	0.000%	99.978%
9636	1ST SHANGHAI IN	0.000%	99.979%
9637	DAE-IL CORP	0.000%	99.979%
9638	SUMINOE TEXTILE	0.000%	99.980%
9639	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.980%
9640	ID LOGISTICS GR	0.000%	99.980%
9641	VITEC GROUP	0.000%	99.981%
9642	TIVOLI A/S	0.000%	99.981%
9643	NICKEL ASIA COR	0.000%	99.981%
9644	PLAYMATES HOLDI	0.000%	99.982%
9645	HAP SENG PLANTA	0.000%	99.982%
9646	TIME TECHNO	0.000%	99.983%
9647	KARDEMIR KARABU	0.000%	99.983%
9648	ICHIBANYA CO LT	0.000%	99.983%
9649	ENKA INSAAT VE	0.000%	99.984%
9650	AP EAGERS LTD	0.000%	99.984%
9651	DONG AH TIRE&RU	0.000%	99.984%
9652	SRV GROUP OYJ	0.000%	99.985%
9653	CSS INDUSTRIES	0.000%	99.985%
9654	TONLY ELECTRONI	0.000%	99.986%
9655	DAITO BANK	0.000%	99.986%
9656	SEOBU T&D	0.000%	99.986%
9657	UNIVERSE INTERN	0.000%	99.987%
9658	GREEN CROSS COR	0.000%	99.987%
9659	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.987%
9660	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.988%
9661	CHUGAI RO CO LT	0.000%	99.988%
9662	ROYAL BAFOKENG	0.000%	99.988%
9663	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.989%
9664	NIPPON CHEMIPHA	0.000%	99.989%
9665	GRUPO LALA SAB	0.000%	99.990%
9666	SAMYUNG TRA	0.000%	99.990%
9667	ADDLIFE AB	0.000%	99.990%
9668	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.991%
9669	JOBAN KOSAN CO	0.000%	99.991%
9670	SEOYEON CO	0.000%	99.991%
9671	ALL RING	0.000%	99.992%
9672	ARGO GRAPHICS I	0.000%	99.992%
9673	OZNER WATER INT	0.000%	99.992%
9674	HIRAKAWA HEWTEC	0.000%	99.993%
9675	TTW PUBLIC COMP	0.000%	99.993%
9676	BAY ENERGY LTD	0.000%	99.994%
9677	CHINA VAST INDU	0.000%	99.994%
9678	HOKURIKU ELECTR	0.000%	99.994%
9679	DEL MONTE PACIF	0.000%	99.995%
9680	NICHIEI CO	0.000%	99.995%
9681	ANADOLU CAM	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	MANGALORE REF &	0.000%	99.996%
9683	INDOFOOD AGRI R	0.000%	99.996%
9684	DATA#3 LTD	0.000%	99.996%
9685	GL LTD	0.000%	99.997%
9686	GCA SAVVIAN COR	0.000%	99.997%
9687	YOKOWO CO LTD	0.000%	99.998%
9688	INTERSERVE PLC	0.000%	99.998%
9689	CTI ENGINEERING	0.000%	99.998%
9690	NISSIN FOOD HOL	0.000%	99.999%
9691	BUND CENTER INV	0.000%	99.999%
9692	PRIMA INDUSTRIE	0.000%	99.999%
9693	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	100.000%
9694	NEDAP(NED APP)N	0.000%	100.000%
9695	NET INSIGHT	0.000%	100.000%
9696	D&L INDUSTRIES	0.000%	100.001%
9697	OPTEX COMPANY	0.000%	100.001%
9698	A H BELO CORP A COMMON STOCK USD.01	0.000%	100.001%
9699	NUSANTARA INFRA	0.000%	100.002%
9700	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	100.002%
9701	HARMONICARE MED	0.000%	100.003%
9702	IBSTOCK PLC	0.000%	100.003%
9703	VOCENTO	0.000%	100.003%
9704	ANGLO-EASTN PLA	0.000%	100.004%
9705	ZONGTAI REAL ES	0.000%	100.004%
9706	ELLAKTOR SA	0.000%	100.004%
9707	PICANOL	0.000%	100.005%
9708	BRASILAGRO	0.000%	100.005%
9709	SUBARU ENTERPRI	0.000%	100.005%
9710	ASIA HOLDINGS C	0.000%	100.006%
9711	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	100.006%
9712	LUBY'S INC.	0.000%	100.006%
9713	KOREA DISTRICT	0.000%	100.007%
9714	DAIICHI KENSETS	0.000%	100.007%
9715	PYI CORPORATION	0.000%	100.007%
9716	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	100.008%
9717	CROWN CONFECTIO	0.000%	100.008%
9718	CIA ENERGET CEA	0.000%	100.008%
9719	WILMINGTON GROU	0.000%	100.009%
9720	SANSEI YUSOKI C	0.000%	100.009%
9721	FIREEYE INC COMMON STOCK USD.0001	0.000%	100.010%
9722	OKK CORP	0.000%	100.010%
9723	CYBEROPTICS CORP COMMON STOCK	0.000%	100.010%
9724	LIPPO CHINA RES	0.000%	100.011%
9725	MK RESTAURANT G	0.000%	100.011%
9726	DONGYANG GANGCH	0.000%	100.011%
9727	MIWON SC	0.000%	100.012%
9728	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	100.012%
9729	KOZA ALTIN ISLE	0.000%	100.012%
9730	S-CONNECT CO LT	0.000%	100.013%
9731	KEYSTONE GL	0.000%	100.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	STALPRODUKT SA	0.000%	100.013%
9733	GODFREY PHILLIP	0.000%	100.014%
9734	CHUN YUAN STEEL	0.000%	100.014%
9735	CJ HELLOVISION	0.000%	100.014%
9736	COLABOR GROUP I	0.000%	100.015%
9737	FOLLI FOLLIE GP	0.000%	100.015%
9738	OCEAN PLASTICS	0.000%	100.015%
9739	LOW & BONAR PLC	0.000%	100.016%
9740	SYNTHOS SA	0.000%	100.016%
9741	GOOD-YEAR	0.000%	100.016%
9742	CARILLION	0.000%	100.017%
9743	BCO DESIO E BRI	0.000%	100.017%
9744	BOC AVIATION LT	0.000%	100.017%
9745	NAVA BHARAT VEN	0.000%	100.018%
9746	SURYA SEMESTA I	0.000%	100.018%
9747	TERAOKA SEISAKU	0.000%	100.018%
9748	NOZAWA CORP	0.000%	100.019%
9749	KINGS TOWN CONS	0.000%	100.019%
9750	SHINSEGAE ENGIN	0.000%	100.020%
9751	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	100.020%
9752	INFORMATION SVC	0.000%	100.020%
9753	NITTO FC CO	0.000%	100.021%
9754	GRUPPO MUTUIONL	0.000%	100.021%
9755	MBT FINANCIAL CORP COMMON STOCK	0.000%	100.021%
9756	POLYMET MINING	0.000%	100.022%
9757	HONGKONG CHINES	0.000%	100.022%
9758	VECTOR	0.000%	100.022%
9759	CHINESE MARITIM	0.000%	100.023%
9760	RIMO INTERNATIO	0.000%	100.023%
9761	OVER FIFTY GP L	0.000%	100.023%
9762	SPORTON INTERNA	0.000%	100.024%
9763	LIPPO CIKARANG	0.000%	100.024%
9764	SPROTT RESOURCE	0.000%	100.024%
9765	UNITED UTILITIE	0.000%	100.025%
9766	HIRAMATSU INC	0.000%	100.025%
9767	COMP ENG & CONS	0.000%	100.025%
9768	S&T HOLDINGS CO	0.000%	100.026%
9769	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	100.026%
9770	HINDUSTAN CONST	0.000%	100.026%
9771	BOER POWER HOLD	0.000%	100.027%
9772	KORTEK CORPN	0.000%	100.027%
9773	WESTPORTS HOLDI	0.000%	100.027%
9774	BRAEMAR SHIPPIN	0.000%	100.028%
9775	EASTERN WATER R	0.000%	100.028%
9776	FIRST STEAMSHIP	0.000%	100.028%
9777	FLOW TRADERS	0.000%	100.029%
9778	PYEONG HWA AUTO	0.000%	100.029%
9779	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	100.029%
9780	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	100.030%
9781	TOKYO ELECTRON	0.000%	100.030%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	EUSKALTEL SA	0.000%	100.030%
9783	HAITAI CONFECTI	0.000%	100.031%
9784	ESCALADE INC COMMON STOCK	0.000%	100.031%
9785	RAMI LEVI CHAIN	0.000%	100.031%
9786	WONDERFUL SKY F	0.000%	100.032%
9787	TDC SOFTWARE EN	0.000%	100.032%
9788	EXFO INC	0.000%	100.032%
9789	SHIN POONG PHAR	0.000%	100.033%
9790	SH LA CHAP	0.000%	100.033%
9791	YUKEN KOGYO	0.000%	100.033%
9792	PEET LIMITED	0.000%	100.034%
9793	MOROZOFF LIMITE	0.000%	100.034%
9794	ALROV PROPRTIE	0.000%	100.034%
9795	CICOR TECHNOLOG	0.000%	100.035%
9796	JK CEMENTS LTD	0.000%	100.035%
9797	FUKOKU CO LTD	0.000%	100.035%
9798	HANSAE YES24 HO	0.000%	100.036%
9799	GEM DIAMONDS	0.000%	100.036%
9800	SINGHA ESTATE P	0.000%	100.036%
9801	MCPHERSONS LTD	0.000%	100.037%
9802	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	100.037%
9803	BRIGADE ENTERPR	0.000%	100.037%
9804	NOCIL LTD	0.000%	100.037%
9805	MELCO HOLDINGS	0.000%	100.038%
9806	INDOSAT TBK PT	0.000%	100.038%
9807	YC CO LTD	0.000%	100.038%
9808	XTREME DRILLING	0.000%	100.039%
9809	SHAPIR ENGINEER	0.000%	100.039%
9810	BOMBAY RAYON FA	0.000%	100.039%
9811	LUNG KEE(BERMUD	0.000%	100.040%
9812	SUHEUNG CAPSULE	0.000%	100.040%
9813	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	100.040%
9814	QUE COMMERCIAL	0.000%	100.041%
9815	ZUKEN INC	0.000%	100.041%
9816	KUOYANG CONSTRU	0.000%	100.041%
9817	VON ROLL HOLDIN	0.000%	100.042%
9818	ELEMENTIA SAB D	0.000%	100.042%
9819	MONASH IVF GRP	0.000%	100.042%
9820	BHAKTI INVESTAM	0.000%	100.043%
9821	JAPAN FOUNDTN E	0.000%	100.043%
9822	LINEDATA SERVIC	0.000%	100.043%
9823	ALARKO HOLDINGS	0.000%	100.044%
9824	DAEKYO	0.000%	100.044%
9825	KEPCO ENGINEERI	0.000%	100.044%
9826	FIBRA SHOP PORT	0.000%	100.045%
9827	PACIFIC CENTURY	0.000%	100.045%
9828	SAM JIN PHARM	0.000%	100.045%
9829	KECK SENG(MAL)B	0.000%	100.046%
9830	ITALTILE	0.000%	100.046%
9831	GILAT SATELLITE	0.000%	100.046%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	TOC CO	0.000%	100.047%
9833	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	100.047%
9834	MITSUBISHI RESE	0.000%	100.047%
9835	YAMAYA CO	0.000%	100.047%
9836	NOBLE GROUP LTD	0.000%	100.048%
9837	SOKEN CHEMICAL	0.000%	100.048%
9838	GFPT PCL	0.000%	100.048%
9839	CAYMAN ENGLE Y I	0.000%	100.049%
9840	SEACHANGE INTL	0.000%	100.049%
9841	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	100.049%
9842	MOTHERCARE	0.000%	100.050%
9843	ACAL	0.000%	100.050%
9844	PRG-SCHULTZ INT	0.000%	100.050%
9845	MAGMA FINCORP L	0.000%	100.051%
9846	GUANGDONG LAND	0.000%	100.051%
9847	SRI SPORTS LIM I	0.000%	100.051%
9848	PREMIER MARKET I	0.000%	100.052%
9849	VANTAGE INTERNA	0.000%	100.052%
9850	HKSCAN OYJ	0.000%	100.052%
9851	SAMCHULLY	0.000%	100.053%
9852	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	100.053%
9853	ELANDERS AB	0.000%	100.053%
9854	PSI AG GESELL F	0.000%	100.053%
9855	KERUR HOLDINGS	0.000%	100.054%
9856	N.W BIO	0.000%	100.054%
9857	FURYU CORP	0.000%	100.054%
9858	PENN VIRGINIA CORP COMMON STOCK	0.000%	100.055%
9859	TOTTORI BANK	0.000%	100.055%
9860	TELEPIZZA SA	0.000%	100.055%
9861	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.056%
9862	HIMATSINGKA SEI	0.000%	100.056%
9863	SIEMENS INDIA L	0.000%	100.056%
9864	MANDARIN ORIENT	0.000%	100.057%
9865	VP PLC	0.000%	100.057%
9866	KOJIMA	0.000%	100.057%
9867	SUMITOMO PRECIS	0.000%	100.058%
9868	REGIONAL CONT L	0.000%	100.058%
9869	VICTORIA PARK A	0.000%	100.058%
9870	NIKKO CO	0.000%	100.058%
9871	HYUNDAI ENGINEE	0.000%	100.059%
9872	HONWORLD GROUP	0.000%	100.059%
9873	FAITH INC	0.000%	100.059%
9874	SARKUYSAN ELEKT	0.000%	100.060%
9875	SCANDIC HOTELS	0.000%	100.060%
9876	INTER PARFUMS	0.000%	100.060%
9877	FUTURE SYSTEMS	0.000%	100.061%
9878	SEOHAN CO LTD	0.000%	100.061%
9879	STADIO HOLDINGS	0.000%	100.061%
9880	SANDOWN CAPITAL	0.000%	100.062%
9881	WAREHOUSE GROUP	0.000%	100.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	SAN SHING FASTE	0.000%	100.062%
9883	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	100.063%
9884	SOFT-WORLD INTL	0.000%	100.063%
9885	BANGKOK AVIAT F	0.000%	100.063%
9886	HANKOOK SHELL O	0.000%	100.063%
9887	GADANG HOLDINGS	0.000%	100.064%
9888	OHB SE	0.000%	100.064%
9889	MUGEN ESTATE CO	0.000%	100.064%
9890	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	100.065%
9891	SAKAI OVEX CO L	0.000%	100.065%
9892	SHUNFENG INTL C	0.000%	100.065%
9893	ARDELYX INC COMMON STOCK USD.000001	0.000%	100.066%
9894	BUFAB AB	0.000%	100.066%
9895	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	100.066%
9896	TOSHO CO LTD	0.000%	100.066%
9897	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	100.067%
9898	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	100.067%
9899	MOTONIC CORP	0.000%	100.067%
9900	WHA CORP PCL	0.000%	100.068%
9901	TAMA HOME CO LT	0.000%	100.068%
9902	PFSWEB INC COMMON STOCK USD.001	0.000%	100.068%
9903	CODAN LTD	0.000%	100.069%
9904	ZIGNAGO VETRO S	0.000%	100.069%
9905	CHINA POWER CLE	0.000%	100.069%
9906	SHELL REFINING(0.000%	100.070%
9907	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	100.070%
9908	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	100.070%
9909	CITIC DAMENG HO	0.000%	100.070%
9910	TRIDENT LTD/IND	0.000%	100.071%
9911	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	100.071%
9912	ROBINSON PCL	0.000%	100.071%
9913	AFRICA ISRAEL P	0.000%	100.072%
9914	GOLDPAC GROUP L	0.000%	100.072%
9915	SHOBUNSHA PUB I	0.000%	100.072%
9916	AMIYAKI TEI CO	0.000%	100.073%
9917	HANEDA ZENITH H	0.000%	100.073%
9918	YELP INC COMMON STOCK USD.000001	0.000%	100.073%
9919	PACIFIC CURRENT	0.000%	100.073%
9920	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	100.074%
9921	KURIYAMA HOLDIN	0.000%	100.074%
9922	BEIJING JINGNEN	0.000%	100.074%
9923	PTG ENERGY PCL	0.000%	100.075%
9924	PARTNERS REAL E	0.000%	100.075%
9925	CATENA AB	0.000%	100.075%
9926	ALBARAKA TURK K	0.000%	100.075%
9927	KINGMAKER FOOTW	0.000%	100.076%
9928	PARIS MIKI INC	0.000%	100.076%
9929	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.076%
9930	GENIE ENERGY LTD B COMMON STOCK	0.000%	100.077%
9931	UNION BK OF TAI	0.000%	100.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	100.077%
9933	AMBASSADOR HOTE	0.000%	100.078%
9934	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	100.078%
9935	ATENOR	0.000%	100.078%
9936	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	100.078%
9937	SAMSE SA	0.000%	100.079%
9938	FONAR CORP COMMON STOCK USD.0001	0.000%	100.079%
9939	GRUPO ARGOS SA	0.000%	100.079%
9940	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	100.080%
9941	BLACK BOX CORP	0.000%	100.080%
9942	LONG BON INTERN	0.000%	100.080%
9943	MICRONICS JAPAN	0.000%	100.080%
9944	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	100.081%
9945	HY LOK	0.000%	100.081%
9946	HALCYON AGRI CO	0.000%	100.081%
9947	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	100.082%
9948	VECIMA NETWORKS	0.000%	100.082%
9949	PLDT INC SPON ADR ADR	0.000%	100.082%
9950	COPEL PARANA EN	0.000%	100.082%
9951	MEITO SANGYO CO	0.000%	100.083%
9952	STP & I PCL-FOR	0.000%	100.083%
9953	SECOM JOSHINETS	0.000%	100.083%
9954	VIVA INDUSTRIAL	0.000%	100.084%
9955	XXL ASA	0.000%	100.084%
9956	J.B. CHEM	0.000%	100.084%
9957	SFP DINING	0.000%	100.084%
9958	KOMEHYO	0.000%	100.085%
9959	SUNRUN INC COMMON STOCK USD.0001	0.000%	100.085%
9960	NICE INFORMATIO	0.000%	100.085%
9961	PINE CLIFF ENER	0.000%	100.086%
9962	CHINOOK ENERGY	0.000%	100.086%
9963	HUVIS CORP	0.000%	100.086%
9964	BEIJINGWEST IND	0.000%	100.086%
9965	CELLCOM ISRAEL	0.000%	100.087%
9966	SUNLAND GROUP L	0.000%	100.087%
9967	TECHNOTRANS AG	0.000%	100.087%
9968	TWIN DISC INC COMMON STOCK	0.000%	100.088%
9969	SERVICE STREAM	0.000%	100.088%
9970	AWARE INC	0.000%	100.088%
9971	SINCERE WATCH H	0.000%	100.088%
9972	KOBE ELECTRIC R	0.000%	100.089%
9973	UTD PLANTATION	0.000%	100.089%
9974	AREZZO INDUSTRI	0.000%	100.089%
9975	YONGNAM HOLDING	0.000%	100.090%
9976	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	100.090%
9977	FNM SPA	0.000%	100.090%
9978	EMPEROR ENTERTA	0.000%	100.090%
9979	RATCHABURI ELEC	0.000%	100.091%
9980	THORN GROUP LTD	0.000%	100.091%
9981	HARUM ENERGY TB	0.000%	100.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	AKSIGORTA AS	0.000%	100.092%
9983	EVERBRIGHT SECU	0.000%	100.092%
9984	MIVTACH SHAMIR	0.000%	100.092%
9985	SPRINGS GLOBAL	0.000%	100.092%
9986	RHODES FOOD GRO	0.000%	100.093%
9987	AMERIGO RESOURC	0.000%	100.093%
9988	STRONG PETROCHE	0.000%	100.093%
9989	ISENTIA GROUP L	0.000%	100.093%
9990	NAKAYAMA STEEL	0.000%	100.094%
9991	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.094%
9992	PC TEL INC COMMON STOCK USD.001	0.000%	100.094%
9993	CRUCIALTEC CO L	0.000%	100.095%
9994	YIZHENG CHEM FI	0.000%	100.095%
9995	GLACIER MEDIA I	0.000%	100.095%
9996	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	100.095%
9997	TOUNG LOONG TEX	0.000%	100.096%
9998	ASESOR DE ACTIV	0.000%	100.096%
9999	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	100.096%
10000	ITFOR INC	0.000%	100.096%
10001	TREASURE ASA	0.000%	100.097%
10002	SINMAG BAKERY M	0.000%	100.097%
10003	TOWN HEALTH INT	0.000%	100.097%
10004	DHI GROUP INC COMMON STOCK USD.01	0.000%	100.098%
10005	SAFETY GODOWN C	0.000%	100.098%
10006	BIG SHOPPING CE	0.000%	100.098%
10007	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	100.098%
10008	NESCO LTD	0.000%	100.099%
10009	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	100.099%
10010	KG CHEMICAL COR	0.000%	100.099%
10011	METRO KAJANG HL	0.000%	100.099%
10012	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.100%
10013	GEO ENERGY RESO	0.000%	100.100%
10014	FURSYS	0.000%	100.100%
10015	SANFORD LTD	0.000%	100.101%
10016	KEIYU CO., LTD	0.000%	100.101%
10017	MECHEL PJSC SPONSORED ADR ADR	0.000%	100.101%
10018	NICHIA STEEL WO	0.000%	100.101%
10019	INTEGRAL DIAGNO	0.000%	100.102%
10020	KEY TRONIC CORP COMMON STOCK	0.000%	100.102%
10021	GULF KEYSTONE P	0.000%	100.102%
10022	KEYANG ELEC	0.000%	100.102%
10023	NEMAK SAB DE CV	0.000%	100.103%
10024	ITAB SHOP CONCE	0.000%	100.103%
10025	HELBOR EMPREEND	0.000%	100.103%
10026	DONG A ELTEK CO	0.000%	100.103%
10027	MYSTATE LTD	0.000%	100.104%
10028	STAR MEDIA GROU	0.000%	100.104%
10029	DHX MEDIA	0.000%	100.104%
10030	ESSEL PROP	0.000%	100.104%
10031	SINO THAI EN,FG	0.000%	100.105%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	SATORI ELECTRIC	0.000%	100.105%
10033	POLYTEC ASSET H	0.000%	100.105%
10034	SCOPE METALS GR	0.000%	100.106%
10035	DAEWON SANUP	0.000%	100.106%
10036	DATAWATCH CORP COMMON STOCK USD.01	0.000%	100.106%
10037	TECHNO RYOWA LT	0.000%	100.106%
10038	QUABIT IMMOBILI	0.000%	100.107%
10039	ASIA FINANCIAL	0.000%	100.107%
10040	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	100.107%
10041	RATNAMANI METAL	0.000%	100.107%
10042	BasicNet S.p.A.	0.000%	100.108%
10043	GYM GROUP PLC/T	0.000%	100.108%
10044	CAVOTEC SA	0.000%	100.108%
10045	MAX'S GROUP INC	0.000%	100.108%
10046	PROMOTORA DE IN	0.000%	100.109%
10047	CARASSO MOTORS	0.000%	100.109%
10048	TOMATO BANK LTD	0.000%	100.109%
10049	KYERYONG CONST	0.000%	100.109%
10050	SUPERLOOP LTD	0.000%	100.110%
10051	TAKE AND GIVE	0.000%	100.110%
10052	KEY TECHNOLOGY INC COMMON STOCK	0.000%	100.110%
10053	FDM GROUP PLC	0.000%	100.110%
10054	BOUSTEAD PLANTA	0.000%	100.111%
10055	INDUSTRIAL BLDG	0.000%	100.111%
10056	FUJI CORP/MIYAG	0.000%	100.111%
10057	MUTOW CO LTD	0.000%	100.111%
10058	HARADA IND	0.000%	100.112%
10059	ANF IMMOBILIER	0.000%	100.112%
10060	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	100.112%
10061	GHCL LTD	0.000%	100.112%
10062	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	100.113%
10063	WEATHERNEWS INC	0.000%	100.113%
10064	REGENT PACIFIC	0.000%	100.113%
10065	HIAG IMMOBILIEN	0.000%	100.113%
10066	OTSUKA KAGU	0.000%	100.114%
10067	MAHARASHTRA SEA	0.000%	100.114%
10068	DAIDOH	0.000%	100.114%
10069	SUN KING POWER	0.000%	100.114%
10070	STEIN MART INC COMMON STOCK USD.01	0.000%	100.115%
10071	KYORITSU PRINTI	0.000%	100.115%
10072	CENTER LABORATO	0.000%	100.115%
10073	REPLIGEN CORP COMMON STOCK USD.01	0.000%	100.115%
10074	CHAMPION TECHNO	0.000%	100.116%
10075	TWI PHARMACEUTI	0.000%	100.116%
10076	ECO'S CO LTD/JA	0.000%	100.116%
10077	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	100.116%
10078	AKCANSА CIMENTO	0.000%	100.117%
10079	SAN FANG CHEMIC	0.000%	100.117%
10080	NAK SEALING	0.000%	100.117%
10081	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	100.117%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	KYOWA LEATHER	0.000%	100.118%
10083	AEON CREDIT SER	0.000%	100.118%
10084	HWA SHIN CO	0.000%	100.118%
10085	BSL CORPORATION	0.000%	100.118%
10086	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	100.119%
10087	ROSTELECOM OJSC	0.000%	100.119%
10088	CHEUK NANG HLDG	0.000%	100.119%
10089	INDUSTRIA REIT	0.000%	100.119%
10090	WEIQIAO TEXTILE	0.000%	100.120%
10091	BLUECOM	0.000%	100.120%
10092	SNT CORP	0.000%	100.120%
10093	SEMCON AB	0.000%	100.120%
10094	TMK PAO GDR REG S GDR	0.000%	100.121%
10095	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	100.121%
10096	INAGEYA CO LTD	0.000%	100.121%
10097	CMMB VISION HOL	0.000%	100.121%
10098	TRADELINK ELECT	0.000%	100.122%
10099	KORADIOR HOLDIN	0.000%	100.122%
10100	AGRO-KANESHO CO	0.000%	100.122%
10101	YAIZU SUISANKAG	0.000%	100.122%
10102	TECHNO ELECTRIC	0.000%	100.123%
10103	FOX WIZEL LTD	0.000%	100.123%
10104	HT&E LTD	0.000%	100.123%
10105	LANDS END INC COMMON STOCK USD.01	0.000%	100.123%
10106	BEADELL RESOURC	0.000%	100.124%
10107	CLARK INC COMMO	0.000%	100.124%
10108	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.124%
10109	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	100.124%
10110	INDIAN OVERSEAS	0.000%	100.125%
10111	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	100.125%
10112	INVICTA HOLDING	0.000%	100.125%
10113	TAO HEUNG HOLDI	0.000%	100.125%
10114	HONG YI FIBER I	0.000%	100.126%
10115	HOIST FINANCE A	0.000%	100.126%
10116	INDO COUNT INDU	0.000%	100.126%
10117	COFFEE DAY ENTE	0.000%	100.126%
10118	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	100.126%
10119	OUG HOLDING	0.000%	100.127%
10120	MIGROS TICARET	0.000%	100.127%
10121	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	100.127%
10122	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	100.127%
10123	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	100.128%
10124	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	100.128%
10125	CARBORUNDUM	0.000%	100.128%
10126	NSL LTD	0.000%	100.128%
10127	WISDOM HOLDINGS	0.000%	100.129%
10128	FOOD EMPIRE HOL	0.000%	100.129%
10129	AXACTOR AB	0.000%	100.129%
10130	NUVECTRA CORP COMMON STOCK USD.001	0.000%	100.129%
10131	CHANGH ETH	0.000%	100.130%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	ZEALAND PHARMA	0.000%	100.130%
10133	FAR LTD	0.000%	100.130%
10134	EIH LTD	0.000%	100.130%
10135	LIFCO AB-B SHS	0.000%	100.131%
10136	PIHLAJALINNA OY	0.000%	100.131%
10137	C.BANNER INTERN	0.000%	100.131%
10138	MORTGAGE CHOICE	0.000%	100.131%
10139	EMPERADOR INC	0.000%	100.131%
10140	GOLFZON CO LTD	0.000%	100.132%
10141	CAPIO AB	0.000%	100.132%
10142	CHOSUN REFRACTO	0.000%	100.132%
10143	HONG LEONG ASIA	0.000%	100.132%
10144	UNION MEDICAL H	0.000%	100.133%
10145	NEPES CORPORATI	0.000%	100.133%
10146	DA MING INTERNA	0.000%	100.133%
10147	BGP HOLDINGS (P	0.000%	100.133%
10148	WESTPORT INNOVA	0.000%	100.134%
10149	CAN DO CO LTD	0.000%	100.134%
10150	KAPSCH TRAFFICC	0.000%	100.134%
10151	INDUSTRI JAMU D	0.000%	100.134%
10152	HIGH ARCTIC ENE	0.000%	100.134%
10153	APPROACH RESOUR	0.000%	100.135%
10154	ALKANE RESOURCE	0.000%	100.135%
10155	SINO GAS & ENER	0.000%	100.135%
10156	HALOWS CO LTD	0.000%	100.135%
10157	TAIKO PHARMACEU	0.000%	100.136%
10158	WASKITA KARYA T	0.000%	100.136%
10159	FAG BEARINGS IN	0.000%	100.136%
10160	TOKYO TEKKO CO	0.000%	100.136%
10161	HATHWAY CABLE	0.000%	100.137%
10162	DIALIGHT PLC	0.000%	100.137%
10163	DY CORP	0.000%	100.137%
10164	KASEN INTERNATI	0.000%	100.137%
10165	SKF INDIA LTD	0.000%	100.137%
10166	NAPEC INC	0.000%	100.138%
10167	MONEY3 CORP LTD	0.000%	100.138%
10168	KONDOTEC INC	0.000%	100.138%
10169	IDP EDUCATION L	0.000%	100.138%
10170	PAN BROTHERS TB	0.000%	100.139%
10171	AARTI INDS	0.000%	100.139%
10172	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	100.139%
10173	NORCROS PLC	0.000%	100.139%
10174	CARPETRIGHT	0.000%	100.139%
10175	ECHELON FINANCI	0.000%	100.140%
10176	MALAKOFF CORP B	0.000%	100.140%
10177	ASHTROM PROPERT	0.000%	100.140%
10178	ALLIED ELECTRON	0.000%	100.140%
10179	UNITY OPTO TECH	0.000%	100.141%
10180	COLLECTOR AB	0.000%	100.141%
10181	BASWARE OYJ	0.000%	100.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	PHIHONG TECHNOL	0.000%	100.141%
10183	SEVERFIELD-ROWE	0.000%	100.141%
10184	SUNJIN	0.000%	100.142%
10185	SHIMOJIMA CO LT	0.000%	100.142%
10186	STAGE STORES INC COMMON STOCK USD.01	0.000%	100.142%
10187	OCL INDIA LTD	0.000%	100.142%
10188	YAMATO CORPORAT	0.000%	100.143%
10189	CHINA FINANCIAL	0.000%	100.143%
10190	KNR CONSTRUCTIO	0.000%	100.143%
10191	TAIHEIYO KOUHAT	0.000%	100.143%
10192	UNISYS CORP	0.000%	100.143%
10193	ERM POWER LTD	0.000%	100.144%
10194	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.144%
10195	IMPEXMETAL	0.000%	100.144%
10196	SALUTICA	0.000%	100.144%
10197	KOREA TECH BANK	0.000%	100.145%
10198	TOBU STORE CO L	0.000%	100.145%
10199	PROGRESS WERK A	0.000%	100.145%
10200	CROOZ INC	0.000%	100.145%
10201	MUNSUN CAPITAL	0.000%	100.145%
10202	SNAI SPA	0.000%	100.146%
10203	SIMPLEX INFRAS	0.000%	100.146%
10204	AMICA WRONKI	0.000%	100.146%
10205	TA-I TECHNOLOGY	0.000%	100.146%
10206	MJ GLEESON PLC	0.000%	100.147%
10207	OVERSEAS CHINES	0.000%	100.147%
10208	GRANULES INDIA	0.000%	100.147%
10209	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.147%
10210	E TEC E&C LTD	0.000%	100.147%
10211	IMPERIAL HOTEL	0.000%	100.148%
10212	NATURES SUNSHIN	0.000%	100.148%
10213	ALLCARGO	0.000%	100.148%
10214	HT MEDIA LTD	0.000%	100.148%
10215	TIANJIN DEVMT H	0.000%	100.148%
10216	TAIWAN FIRE & M	0.000%	100.149%
10217	UEM EDGENTA BHD	0.000%	100.149%
10218	BANK INTERNASIO	0.000%	100.149%
10219	VICTORY NEW MAT	0.000%	100.149%
10220	SAVEZONE IC	0.000%	100.150%
10221	CK SAN-ETSU	0.000%	100.150%
10222	FUJISHOJI CO.LT	0.000%	100.150%
10223	SERVIZI ITALIA	0.000%	100.150%
10224	SODA NIKKA CO	0.000%	100.150%
10225	DAEWOO SHIPBUIL	0.000%	100.151%
10226	INGERSOLL	0.000%	100.151%
10227	VAIBHAV GL	0.000%	100.151%
10228	MEDUSA MINING L	0.000%	100.151%
10229	TOKYO SANGY	0.000%	100.151%
10230	NATURAL ALTERNT	0.000%	100.152%
10231	JSL SA	0.000%	100.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	PHARMA MAR SA	0.000%	100.152%
10233	KOHSOKU CORP	0.000%	100.152%
10234	PERENNIAL REAL	0.000%	100.153%
10235	PACASMAYO	0.000%	100.153%
10236	TAT HONG HOLDIN	0.000%	100.153%
10237	INROM CONSTRUCT	0.000%	100.153%
10238	PMP COMMUNICATI	0.000%	100.153%
10239	ZENITRON CORP	0.000%	100.154%
10240	TOHOKU BANK	0.000%	100.154%
10241	LBS BINA GROUP	0.000%	100.154%
10242	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	100.154%
10243	STANDARD CHEMIC	0.000%	100.154%
10244	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.155%
10245	MINEROS S.A.	0.000%	100.155%
10246	SINO GRANDNESS	0.000%	100.155%
10247	SHIHLIN ELEC &	0.000%	100.155%
10248	POSFUL CORPORAT	0.000%	100.155%
10249	JINMAO INVESTME	0.000%	100.156%
10250	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.156%
10251	VOLT INFO SCIEN	0.000%	100.156%
10252	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.156%
10253	LIFENET INSURAN	0.000%	100.156%
10254	HANKUK PAPER MF	0.000%	100.157%
10255	KANSAI SUPERMAR	0.000%	100.157%
10256	TRIFAST PLC	0.000%	100.157%
10257	YNH PROPERTY BH	0.000%	100.157%
10258	MARCOPOLO SA	0.000%	100.157%
10259	HANMI SEMICONDU	0.000%	100.158%
10260	JK PAPER	0.000%	100.158%
10261	Phoenix Mills L	0.000%	100.158%
10262	CASTINGS	0.000%	100.158%
10263	CATHAY NO 1 REI	0.000%	100.158%
10264	GODREJ INDUSTRI	0.000%	100.159%
10265	CHINA HANKING H	0.000%	100.159%
10266	PESTECH	0.000%	100.159%
10267	AUTECH	0.000%	100.159%
10268	HUA ENG WIRE&CA	0.000%	100.159%
10269	HIROSHIMA ELEC	0.000%	100.160%
10270	COUNTRYSIDE PRO	0.000%	100.160%
10271	BURWILL HOLDING	0.000%	100.160%
10272	MAXVALU NISHINI	0.000%	100.160%
10273	T COOK IND	0.000%	100.160%
10274	GRANDVISION BV	0.000%	100.161%
10275	ROLLS-ROYCE HOL	0.000%	100.161%
10276	GRUPO GICSA SA	0.000%	100.161%
10277	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	100.161%
10278	PARAGON CAR	0.000%	100.161%
10279	JYOTHY LABORATO	0.000%	100.162%
10280	S.A.S. DRAGON H	0.000%	100.162%
10281	COCO'S JAPAN CO	0.000%	100.162%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	OXLEY HOLDINGS	0.000%	100.162%
10283	REALDOLMEN	0.000%	100.162%
10284	TAINAN ENTERPRI	0.000%	100.163%
10285	PRIME FOCUS	0.000%	100.163%
10286	MAGNI-TECH INDU	0.000%	100.163%
10287	CGN MINING CO L	0.000%	100.163%
10288	ZHUHAI HLDGS IN	0.000%	100.163%
10289	INTL PAPER	0.000%	100.164%
10290	MAXITRANS INDS	0.000%	100.164%
10291	MANNATECH INC COMMON STOCK USD.0001	0.000%	100.164%
10292	IMMOBEL	0.000%	100.164%
10293	GFOOT CO LTD	0.000%	100.164%
10294	BLUE SQUARE REA	0.000%	100.165%
10295	NORDAX GROUP AB	0.000%	100.165%
10296	ION BEAM APPLIC	0.000%	100.165%
10297	QUINTIS LTD	0.000%	100.165%
10298	WATAHAN & CO LT	0.000%	100.165%
10299	DUTY FREE INTER	0.000%	100.165%
10300	SSI GROUP INC	0.000%	100.166%
10301	FDC LTD/INDIA	0.000%	100.166%
10302	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	100.166%
10303	TRINITY LTD	0.000%	100.166%
10304	ADO PROPERTIES	0.000%	100.166%
10305	BOOT(HENRY) & S	0.000%	100.167%
10306	KISCO HOLDINGS	0.000%	100.167%
10307	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.167%
10308	WAH SEONG	0.000%	100.167%
10309	CW GROUP HLDGS	0.000%	100.167%
10310	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	100.168%
10311	AGV PRODUCTS	0.000%	100.168%
10312	ATTENDO AB	0.000%	100.168%
10313	DONG AH TIR	0.000%	100.168%
10314	INTER CARS SA	0.000%	100.168%
10315	DICKSON CONCEPT	0.000%	100.168%
10316	KAORI HEAT TREA	0.000%	100.169%
10317	MIDLAND REALTY	0.000%	100.169%
10318	HOGG ROBINSON G	0.000%	100.169%
10319	GREAVES COT	0.000%	100.169%
10320	AGORA	0.000%	100.169%
10321	AES GENER SA	0.000%	100.170%
10322	IBI GROUP INC.	0.000%	100.170%
10323	SANYO TRADING C	0.000%	100.170%
10324	PLATZER FASTIGH	0.000%	100.170%
10325	SHENG YU STEEL	0.000%	100.170%
10326	COCA-COLA ICECE	0.000%	100.170%
10327	NAGANO KEIKI CO	0.000%	100.171%
10328	ADVANCETEK ENTE	0.000%	100.171%
10329	CORP BANK	0.000%	100.171%
10330	VOLUTION GROUP	0.000%	100.171%
10331	R.E.A. HOLDINGS	0.000%	100.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	FULLER SMITH &	0.000%	100.172%
10333	CALEDONIA MININ	0.000%	100.172%
10334	CHC HEALTHCARE	0.000%	100.172%
10335	KRAKATAU STEEL	0.000%	100.172%
10336	SITOU GROUP HLD	0.000%	100.172%
10337	TOPPS TILES	0.000%	100.172%
10338	SADBHAV ENGINEE	0.000%	100.173%
10339	PHILEX MINING C	0.000%	100.173%
10340	HOKUETSU INDS C	0.000%	100.173%
10341	LAKSHMI VILAS B	0.000%	100.173%
10342	SKANDINAVISKA E	0.000%	100.173%
10343	WING TAI PROPER	0.000%	100.173%
10344	COMVITA LTD	0.000%	100.174%
10345	GOOD RESOURCES	0.000%	100.174%
10346	ROS AGRO PLC GD	0.000%	100.174%
10347	CHORUS LTD ADR ADR	0.000%	100.174%
10348	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.174%
10349	ROCKWOOL INTL P	0.000%	100.175%
10350	INOX LEISURE LT	0.000%	100.175%
10351	VGI GLOBAL MEDI	0.000%	100.175%
10352	HEIDELBERGCEMEN	0.000%	100.175%
10353	HAGOROMO FOODS	0.000%	100.175%
10354	TOW CO LTD	0.000%	100.175%
10355	TA ANN HOLDINGS	0.000%	100.176%
10356	NNIT A/S	0.000%	100.176%
10357	RXP SERVICES LT	0.000%	100.176%
10358	EZRA HOLDINGS	0.000%	100.176%
10359	BARON DE LEY	0.000%	100.176%
10360	KINKI SHARYO CO	0.000%	100.176%
10361	UNITED MICROELECTRON SP ADR ADR	0.000%	100.177%
10362	VINA CONCHA Y T	0.000%	100.177%
10363	INFOMEDIA	0.000%	100.177%
10364	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.177%
10365	CENTURY PACIFIC	0.000%	100.177%
10366	HONG KONG FERRY	0.000%	100.177%
10367	ENERGY EQUITY C	0.000%	100.178%
10368	DRDGOLD LTD	0.000%	100.178%
10369	BANYAN TREE HOL	0.000%	100.178%
10370	CARR'S GROUP PL	0.000%	100.178%
10371	RATTANINDIA	0.000%	100.178%
10372	HUAJUN HOLDINGS	0.000%	100.178%
10373	MACMAHON HOLDIN	0.000%	100.179%
10374	HEUNGKUK FIRE&M	0.000%	100.179%
10375	KINTETSU DPT ST	0.000%	100.179%
10376	DONGBU SECURITI	0.000%	100.179%
10377	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.179%
10378	PETRA FOODS LTD	0.000%	100.179%
10379	TSUI WAH HOLDIN	0.000%	100.180%
10380	MEDIVIR	0.000%	100.180%
10381	TONGYANG CEMENT	0.000%	100.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	PACIFIC ONLINE	0.000%	100.180%
10383	NORWEGIAN PROPE	0.000%	100.180%
10384	KYOWA ELECTRONI	0.000%	100.180%
10385	GETIN HOLDING S	0.000%	100.180%
10386	NISSEI INDUSTRI	0.000%	100.181%
10387	NEW TIMES ENERG	0.000%	100.181%
10388	CHINA RUNDONG A	0.000%	100.181%
10389	GWANGJU SHINSEG	0.000%	100.181%
10390	SANYO HOUSING N	0.000%	100.181%
10391	FAGRON	0.000%	100.181%
10392	NEW YORK & CO I	0.000%	100.182%
10393	ORIENTAL WATCH	0.000%	100.182%
10394	WHIRLPOOL OF IN	0.000%	100.182%
10395	ISE CHEMICAL CO	0.000%	100.182%
10396	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	100.182%
10397	YAC CO LTD	0.000%	100.182%
10398	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	100.183%
10399	TERNA ENERGY SA	0.000%	100.183%
10400	TBK Co., Ltd.	0.000%	100.183%
10401	DIFFER GRP	0.000%	100.183%
10402	ASIA SATELLITE	0.000%	100.183%
10403	EUROTECH SPA	0.000%	100.183%
10404	THERMAX LTD	0.000%	100.183%
10405	YUNNAN WATER IN	0.000%	100.184%
10406	SEJONG INDUSTRI	0.000%	100.184%
10407	BEST BRIDAL INC	0.000%	100.184%
10408	CONSTANTIN MEDI	0.000%	100.184%
10409	ORIGIN ELECTRIC	0.000%	100.184%
10410	JBF INDUSTRIES	0.000%	100.184%
10411	TOMEN DEVICES C	0.000%	100.185%
10412	ORBITE TECHNOLO	0.000%	100.185%
10413	ENEA AB	0.000%	100.185%
10414	SELCUK ECZA DEP	0.000%	100.185%
10415	SALIM IVOMAS	0.000%	100.185%
10416	AEGIS LOGISTICS	0.000%	100.185%
10417	FAMUR SA	0.000%	100.185%
10418	WMIH CORP COMMON STOCK USD.00001	0.000%	100.186%
10419	WIN HANVERKY HO	0.000%	100.186%
10420	Tessi S.A.	0.000%	100.186%
10421	NATIONAL AGRICU	0.000%	100.186%
10422	KIMOTO CO LTD	0.000%	100.186%
10423	PIPAVAV DEFENCE	0.000%	100.186%
10424	UTD MALACCA BER	0.000%	100.186%
10425	D.B. CORP LIMIT	0.000%	100.187%
10426	SELVAAG BOLIG A	0.000%	100.187%
10427	CHINA BANKING C	0.000%	100.187%
10428	ERICSSON LM-A S	0.000%	100.187%
10429	T4F ENTRETENIMN	0.000%	100.187%
10430	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	100.187%
10431	TURK TRKTOR VE	0.000%	100.187%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.188%
10433	GROUP LEASE PUB	0.000%	100.188%
10434	K1 VENTURES LTD	0.000%	100.188%
10435	GLAXO SMITHKLIN	0.000%	100.188%
10436	LOW KENG HUAT(S	0.000%	100.188%
10437	FREQUENCY ELEC	0.000%	100.188%
10438	KP TISSUE INC	0.000%	100.188%
10439	PLATINUM GROUP	0.000%	100.189%
10440	TRIVENI TURBINE	0.000%	100.189%
10441	STREET CAPITAL	0.000%	100.189%
10442	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.189%
10443	EASTERN MEDIA	0.000%	100.189%
10444	OAO GAZPROM	0.000%	100.189%
10445	CHEROKEE INC COMMON STOCK USD.02	0.000%	100.189%
10446	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.190%
10447	LEMMINKAINEN OY	0.000%	100.190%
10448	SALEM COMM CORP	0.000%	100.190%
10449	FAR EAST HOLDIN	0.000%	100.190%
10450	SHIDAX CORP	0.000%	100.190%
10451	YIP'S CHEMICAL	0.000%	100.190%
10452	FLYBE GROUP PLC	0.000%	100.190%
10453	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	100.191%
10454	HSIN CHONG CONS	0.000%	100.191%
10455	EQUITY FIN HOLD	0.000%	100.191%
10456	LINK NET TBK PT	0.000%	100.191%
10457	IRC LIMITED	0.000%	100.191%
10458	WINBOND ELECTRO	0.000%	100.191%
10459	RIZAL COMML BAN	0.000%	100.191%
10460	APN OUTDOOR GRO	0.000%	100.192%
10461	NVC LIGHTING HO	0.000%	100.192%
10462	CB INDUSTRIAL P	0.000%	100.192%
10463	HOKKAI CAN CO	0.000%	100.192%
10464	GROUP FIVE	0.000%	100.192%
10465	TOKYO THEATRES	0.000%	100.192%
10466	COXON PRECISE I	0.000%	100.192%
10467	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.192%
10468	ATHENS WATER SU	0.000%	100.193%
10469	S.T.CHEMICAL CO	0.000%	100.193%
10470	EUROZ LTD	0.000%	100.193%
10471	FABRYKI MEBLI F	0.000%	100.193%
10472	AVENG	0.000%	100.193%
10473	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.193%
10474	FUJISASH CO LTD	0.000%	100.193%
10475	WARTECK INVEST	0.000%	100.194%
10476	AREALINK CO LTD	0.000%	100.194%
10477	PEARL ORIENTAL	0.000%	100.194%
10478	TAKASHIMA & CO	0.000%	100.194%
10479	CRISIL LTD	0.000%	100.194%
10480	COIMA RES SPA	0.000%	100.194%
10481	KIAN JOO CAN FC	0.000%	100.194%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.194%
10483	AYGAZ	0.000%	100.195%
10484	TILT RENEWABLES	0.000%	100.195%
10485	WEE HUR HOLDING	0.000%	100.195%
10486	HOSTELWORLD GRO	0.000%	100.195%
10487	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.195%
10488	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.195%
10489	LSL PROPERTY SE	0.000%	100.195%
10490	DYNAMIC ELECTRO	0.000%	100.195%
10491	RECKON LTD	0.000%	100.196%
10492	OCEANA GROUP LT	0.000%	100.196%
10493	TOTAL ACCESS CO	0.000%	100.196%
10494	BILLABONG INTER	0.000%	100.196%
10495	BIO PAPPEL SAB	0.000%	100.196%
10496	NEO-NEON HOLDIN	0.000%	100.196%
10497	MARUYAMA MFG CO	0.000%	100.196%
10498	IPE GROUP LTD	0.000%	100.196%
10499	LOGISTEC CORP C	0.000%	100.197%
10500	MIMAKI ENGINEER	0.000%	100.197%
10501	ANTALIS INTERNA	0.000%	100.197%
10502	KAM HING INTERN	0.000%	100.197%
10503	TRAKCJA SA	0.000%	100.197%
10504	DEPOMED INC COMMON STOCK	0.000%	100.197%
10505	EQUITAL	0.000%	100.197%
10506	CERAGON NETWORK	0.000%	100.197%
10507	W-SCOPE CO	0.000%	100.197%
10508	ROULARTA MEDIA	0.000%	100.198%
10509	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.198%
10510	REDES ENERGETIC	0.000%	100.198%
10511	PT INTERNATIONAL	0.000%	100.198%
10512	INTEVAC INC	0.000%	100.198%
10513	ALIMAK GROUP AB	0.000%	100.198%
10514	INES CORPORATIO	0.000%	100.198%
10515	SUPALAI PCL WTS	0.000%	100.198%
10516	BSQUARE CORP COMMON STOCK	0.000%	100.198%
10517	AFFINE	0.000%	100.199%
10518	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.199%
10519	MIYOSHI OIL & F	0.000%	100.199%
10520	LIBERTY GOLD CO	0.000%	100.199%
10521	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	100.199%
10522	NIPPON FILCON C	0.000%	100.199%
10523	OZFOREX GROUP L	0.000%	100.199%
10524	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.199%
10525	SUGIH ENERGY TB	0.000%	100.199%
10526	OLYMPIC CORP	0.000%	100.200%
10527	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.200%
10528	MODUSLINK GLOBA	0.000%	100.200%
10529	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.200%
10530	PROMOTORA Y OPE	0.000%	100.200%
10531	ELEC DE STRASBO	0.000%	100.200%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	INTRALOT SA - I	0.000%	100.200%
10533	TORIGOE CO LTD	0.000%	100.200%
10534	ASHFORD INC COMMON STOCK USD.01	0.000%	100.200%
10535	CIA DE LOCACAO	0.000%	100.201%
10536	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.201%
10537	TOWN CENTRE SEC	0.000%	100.201%
10538	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.201%
10539	ALANDSBANKEN	0.000%	100.201%
10540	SUPREMEX INC	0.000%	100.201%
10541	GDI INTERGRATED	0.000%	100.201%
10542	MEDICAL SYSTEM	0.000%	100.201%
10543	SKYLINE CORP	0.000%	100.201%
10544	OOEDO ONSEN REI	0.000%	100.201%
10545	ONO SOKKI CO	0.000%	100.202%
10546	AUSWIDE BANK LT	0.000%	100.202%
10547	MOUNTAIN PROVIN	0.000%	100.202%
10548	LAURA ASHLEY HO	0.000%	100.202%
10549	KOSEI SECURITIE	0.000%	100.202%
10550	CROCODILE GARME	0.000%	100.202%
10551	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.202%
10552	GALLANT VENTURE	0.000%	100.202%
10553	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.202%
10554	GUANGNAN(HLDGS)	0.000%	100.202%
10555	SUNWAY CONSTRUC	0.000%	100.202%
10556	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.203%
10557	VITRO SA	0.000%	100.203%
10558	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.203%
10559	NAGARJUNA FERTI	0.000%	100.203%
10560	SUNWAY BHD WTS	0.000%	100.203%
10561	STARK TECHNOLOG	0.000%	100.203%
10562	SILVER BASE GRO	0.000%	100.203%
10563	CVC BRASIL OP A	0.000%	100.203%
10564	SIERRA METALS I	0.000%	100.203%
10565	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.203%
10566	A&D CO LTD	0.000%	100.203%
10567	FRAGRANCE GROUP	0.000%	100.204%
10568	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	100.204%
10569	EASTMAIN RES IN	0.000%	100.204%
10570	BSM TECHNOLOGIE	0.000%	100.204%
10571	AMREP CORP COMMON STOCK USD.1	0.000%	100.204%
10572	HANISON CONSTRU	0.000%	100.204%
10573	TOWER LTD	0.000%	100.204%
10574	K.P.R. MILL	0.000%	100.204%
10575	ASPEN GROUP	0.000%	100.204%
10576	ASANTE INC	0.000%	100.204%
10577	WORLD HOLDINGS	0.000%	100.204%
10578	ARCELORMITTAL S	0.000%	100.204%
10579	SOCAM DEVELOPME	0.000%	100.205%
10580	GLORIOUS SUN EN	0.000%	100.205%
10581	HOKKAIDO GAS CO	0.000%	100.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	DYNASTY FINE WI	0.000%	100.205%
10583	CONSTRUCTORA CO	0.000%	100.205%
10584	MCKAY SECURITIE	0.000%	100.205%
10585	SAPEC	0.000%	100.205%
10586	CHINA RARE EART	0.000%	100.205%
10587	HIPAY GROUP SA	0.000%	100.205%
10588	MIN XIN HLDGS	0.000%	100.205%
10589	NIHON TRIM CO	0.000%	100.205%
10590	V1 GROUP LTD	0.000%	100.205%
10591	WT MICROELECTRO	0.000%	100.206%
10592	PRIME MEDIA GRO	0.000%	100.206%
10593	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.206%
10594	QAD INC B COMMON STOCK USD.001	0.000%	100.206%
10595	TSH RESOURCES B	0.000%	100.206%
10596	BOUSTEAD PROJEC	0.000%	100.206%
10597	ZEDGE INC CL B COMMON STOCK	0.000%	100.206%
10598	PFENEX INC COMMON STOCK USD.001	0.000%	100.206%
10599	BGR ENERGY SYST	0.000%	100.206%
10600	PETRUS RESOURCE	0.000%	100.206%
10601	BOLU CIMENTO SA	0.000%	100.206%
10602	CHINA PROPRTIE	0.000%	100.206%
10603	ANXIN-CHINA HOL	0.000%	100.207%
10604	NRJ GROUP	0.000%	100.207%
10605	CHINA LOTSYNERG	0.000%	100.207%
10606	FOUNTAIN SET HL	0.000%	100.207%
10607	STEEL & TUBE HL	0.000%	100.207%
10608	ABTERRA LTD	0.000%	100.207%
10609	PALADIN ENERGY	0.000%	100.207%
10610	MEGASTUDY CO LT	0.000%	100.207%
10611	ABAN OFFSHORE	0.000%	100.207%
10612	TELEGRAAF MEDIA	0.000%	100.207%
10613	HARIM CO LTD RT	0.000%	100.207%
10614	NICE SPA	0.000%	100.207%
10615	ADDNODE GROUP A	0.000%	100.207%
10616	HITE HOLDINGS C	0.000%	100.207%
10617	KONG SUN HLDGS	0.000%	100.207%
10618	CHINA FIBER OPT	0.000%	100.208%
10619	CHINA POWER INT	0.000%	100.208%
10620	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.208%
10621	RADISYS CORP COMMON STOCK	0.000%	100.208%
10622	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.208%
10623	MALAYSIAN RESOU	0.000%	100.208%
10624	US AUTO PARTS N	0.000%	100.208%
10625	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.208%
10626	I-CABLE COMMUNI	0.000%	100.208%
10627	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.208%
10628	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.208%
10629	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.208%
10630	XERIUM TECHNOLO	0.000%	100.208%
10631	BANK OF KOCHI L	0.000%	100.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	CEQUENCE ENERGY	0.000%	100.208%
10633	TRUBA ALAM MANU	0.000%	100.208%
10634	DELTICOM AG	0.000%	100.208%
10635	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.209%
10636	ECOSYNTHETIX IN	0.000%	100.209%
10637	BROCKMAN MINING	0.000%	100.209%
10638	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.209%
10639	5PAISA CAPITAL	0.000%	100.209%
10640	UMW OIL & GAS C	0.000%	100.209%
10641	BLOOMSBURY PUBL	0.000%	100.209%
10642	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.209%
10643	JINDAL POLY FIL	0.000%	100.209%
10644	LOTTE CONFECT	0.000%	100.209%
10645	QUMU CORP COMMON STOCK USD.01	0.000%	100.209%
10646	PARADISE ENTERT	0.000%	100.209%
10647	CHINA DYNAMICS	0.000%	100.209%
10648	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.209%
10649	FORTRESS PAPER	0.000%	100.209%
10650	SP SETIA BHD GR	0.000%	100.209%
10651	BRIILLIANT CIRCL	0.000%	100.209%
10652	YEO HIAP SENG	0.000%	100.209%
10653	QUNXING PAPER H	0.000%	100.209%
10654	BE GROUP AB	0.000%	100.209%
10655	ARRIUM LTD	0.000%	100.209%
10656	LUKS GROUP (VH)	0.000%	100.210%
10657	CHINA DAYE NON-	0.000%	100.210%
10658	13 HOLDINGS LTD	0.000%	100.210%
10659	AEGON NV	0.000%	100.210%
10660	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.210%
10661	SALMAT LTD	0.000%	100.210%
10662	TEEKAY TANKERS	0.000%	100.210%
10663	POLARIS SOFTWARE	0.000%	100.210%
10664	TUNAS RIDEAN	0.000%	100.210%
10665	ENERGY ABSOLUTE	0.000%	100.210%
10666	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.210%
10667	JAKARTA INTL HT	0.000%	100.210%
10668	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.210%
10669	PERPETUAL ENER	0.000%	100.210%
10670	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.210%
10671	SINAR MAS MULTI	0.000%	100.210%
10672	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.210%
10673	DAN FORM HOLDIN	0.000%	100.210%
10674	TAKACHIHO KOHEK	0.000%	100.210%
10675	WATPAC LIMITED	0.000%	100.210%
10676	DYAX CORPORATIO	0.000%	100.210%
10677	CRUCIALTEC CO L	0.000%	100.210%
10678	CARINDALE PROPE	0.000%	100.210%
10679	TOWER LTD RTS E	0.000%	100.210%
10680	PROSAFE ASA	0.000%	100.210%
10681	YANCHANG PETROL	0.000%	100.210%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	SOCIETE MANUTAN	0.000%	100.210%
10683	PACIFIC ANDES I	0.000%	100.210%
10684	ARALEZ PHARMACE	0.000%	100.211%
10685	MAX VENTURES &	0.000%	100.211%
10686	VIDEOCON INDUST	0.000%	100.211%
10687	ITE TECH INC	0.000%	100.211%
10688	LYDIAN INTERNAT	0.000%	100.211%
10689	MINGFA GROUP	0.000%	100.211%
10690	DOGUS OTOMOTIV	0.000%	100.211%
10691	ASSURA PLC RTS	0.000%	100.211%
10692	EMPRESAS ICA SA	0.000%	100.211%
10693	CHINA SOFT POWE	0.000%	100.211%
10694	SAFEWAY INC	0.000%	100.211%
10695	MCBRIDE PLC B R	0.000%	100.211%
10696	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.211%
10697	S&T DEUTSCHLAND	0.000%	100.211%
10698	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.211%
10699	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.211%
10700	CROWN CONFECTIO	0.000%	100.211%
10701	IMPERIAL METALS	0.000%	100.211%
10702	MIDLAND IC&I LT	0.000%	100.211%
10703	REAL INDUSTRY I	0.000%	100.211%
10704	SWIBER HOLDINGS	0.000%	100.211%
10705	HEARTLAND BANK	0.000%	100.211%
10706	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.211%
10707	CARE PROPERTY I	0.000%	100.211%
10708	D AMICO INTL SH	0.000%	100.211%
10709	NOVUS HOLDINGS	0.000%	100.211%
10710	PROBI AB	0.000%	100.211%
10711	TPI TRIUNFO PAR	0.000%	100.211%
10712	SPORTECH PLC	0.000%	100.211%
10713	TALVIVAARA MINI	0.000%	100.211%
10714	NORDIC AMERICAN	0.000%	100.211%
10715	CHENNAI SUPER K	0.000%	100.211%
10716	SING HOLDINGS L	0.000%	100.211%
10717	VISTA GROUP INT	0.000%	100.211%
10718	ASTRO JAPAN PR	0.000%	100.211%
10719	TA CHEN STAINLE	0.000%	100.211%
10720	ZENITH CAPITAL	0.000%	100.211%
10721	NORCROS PLC RTS	0.000%	100.211%
10722	STRAD ENERGY SE	0.000%	100.211%
10723	BERJAYA LAND BH	0.000%	100.211%
10724	CHINA HUIZHAN D	0.000%	100.211%
10725	MANITOK ENERGY	0.000%	100.211%
10726	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.211%
10727	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.211%
10728	ORMAT TECHNOLOG	0.000%	100.211%
10729	BANCA MONTE DEI	0.000%	100.211%
10730	RB ENERGY INC	0.000%	100.211%
10731	ASCENDIS HEALTH	0.000%	100.211%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	ENERGIX-RENEWAB	0.000%	100.211%
10733	DEVA HLDG	0.000%	100.211%
10734	CIA ENERGETICA	-	100.211%
10735	CHINA LUMENA NE	-	100.211%
10736	EGANAGOLDPFEIL	-	100.211%
10737	ETABLISSEMENTS	-	100.211%
10738	TEN NETWORK HLD	-	100.211%
10739	CTBC FINANCIAL	-	100.211%
10740	ANGLO IRISH BAN	-	100.211%
10741	AFREN PLC COMMO	-	100.211%
10742	HANFENG EVERGRE	-	100.211%
10743	SNS REAAL GROEP	-	100.211%
10744	PEACE MARK HLDG	-	100.211%
10745	PRIME RETIREMEN	-	100.211%
10746	CHINA METAL REC	-	100.211%
10747	QLT INC WTS EXP	-	100.211%
10748	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.211%
10749	BCO ESPIR SANTO	-	100.211%
10750	RHB CAPITAL BHD	-	100.211%
10751	PRIME AET & D H	-	100.211%
10752	QLT INC DOJ/SEC	-	100.211%
10753	TOUCHSTONE EXPL	-	100.211%
10754	MINCO BASE META	-	100.211%
10755	C A DE MEDITERR	-	100.211%
10756	VIRGIN AUSTRALI	-	100.211%
10757	LIGHTSTREAM RES	-	100.211%
10758	INTERCELL AG RI	-	100.211%
10759	RREEF CHINA COM	-	100.211%
10760	BERLIAN LAJU TA	-	100.211%
10761	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.211%
10762	QLT INC CLASS A	-	100.211%
10763	AFRICA ISRAEL I	-	100.211%
10764	PACT GROUP HOLD	-	100.211%
10765	TRANSCOM WORLDW	-	100.211%
10766	SP SETIA BHD GR	-	100.211%
10767	US Wire Order -	-0.000%	100.211%
10768	US dollar - Lon	-0.211%	100.000%