

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

As of March 29, 2018 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.711%	0.711%
2	BANK OF MONTREAL COMMON STOCK	0.663%	1.375%
3	APPLE INC	0.660%	2.035%
4	AT+T INC COMMON STOCK USD1.0	0.655%	2.690%
5	CAD - London	0.654%	3.344%
6	EXXON MOBIL CORP COMMON STOCK	0.594%	3.938%
7	TORONTO DOMINION BANK COMMON STOCK	0.544%	4.482%
8	BANK OF NOVA SCOTIA COMMON STOCK	0.544%	5.026%
9	SUNCOR ENERGY INC COMMON STOCK	0.503%	5.528%
10	WELLS FARGO + CO COMMON STOCK USD1.666	0.485%	6.013%
11	INTEL CORP COMMON STOCK USD.001	0.473%	6.486%
12	ROYAL BANK OF CANADA COMMON STOCK	0.453%	6.939%
13	BANK OF AMERICA	0.411%	7.350%
14	MICROSOFT CORP COMMON STOCK USD.00000625	0.367%	7.717%
15	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.343%	8.060%
16	PFIZER INC COMMON STOCK USD.05	0.340%	8.400%
17	CANADIAN NATURAL RESOURCES COMMON STOCK	0.335%	8.735%
18	COMCAST CORP CLASS A COMMON STOCK USD.01	0.325%	9.060%
19	TECK RESOURCES LTD CLS B COMMON STOCK	0.319%	9.379%
20	CHEVRON CORP COMMON STOCK USD.75	0.308%	9.687%
21	CISCO SYSTEMS	0.287%	9.973%
22	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.286%	10.259%
23	WAL-MART STORES	0.259%	10.518%
24	AMAZON.COM INC	0.257%	10.775%
25	REP AUSTRIA GOV	0.255%	11.030%
26	EUROPEAN STABIL	0.253%	11.283%
27	FINLAND GOVERNMENT	0.251%	11.534%
28	MANULIFE FINANCIAL CORP COMMON STOCK	0.246%	11.780%
29	SAMSUNG ELECTRO	0.246%	12.026%
30	MAGNA INTERNATIONAL INC COMMON STOCK	0.245%	12.271%
31	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.242%	12.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SWEDISH GOVT 3.	0.235%	12.748%
33	CAISSE D'AMORT	0.223%	12.971%
34	SUN LIFE FINANCIAL INC COMMON STOCK	0.216%	13.187%
35	CITIGROUP INC COMMON STOCK USD.01	0.213%	13.400%
36	TOTAL SA	0.211%	13.611%
37	BARRICK GOLD CORP COMMON STOCK	0.205%	13.816%
38	NETHERLANDS GOV	0.204%	14.020%
39	BP PLC	0.202%	14.223%
40	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.199%	14.422%
41	ORACLE CORP SR UNSECURED 09/21 1.9	0.197%	14.619%
42	DAIMLER AG	0.191%	14.810%
43	DOWDUPONT INC COMMON STOCK USD.01	0.191%	15.001%
44	NUTRIEN LTD COMMON STOCK	0.187%	15.188%
45	ALPHABET INC CL C COMMON STOCK USD.001	0.181%	15.369%
46	FRENCH REPUBLIC	0.181%	15.550%
47	CHINA CONST BK	0.179%	15.729%
48	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.176%	15.905%
49	NESTLE SA	0.175%	16.080%
50	ALPHABET INC CL A COMMON STOCK USD.001	0.172%	16.252%
51	CANADA HOUSING	0.169%	16.421%
52	TOYOTA MOTOR CO	0.168%	16.589%
53	FACEBOOK INC A COMMON STOCK USD.000006	0.166%	16.755%
54	UNITEDHEALTH GR	0.163%	16.918%
55	STATE OF NORTH	0.158%	17.077%
56	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.155%	17.232%
57	HSBC HOLDINGS PLC SPONS ADR ADR	0.155%	17.387%
58	MICRON TECHNOLO	0.152%	17.539%
59	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.152%	17.691%
60	UK(GOVT OF) 4.2	0.150%	17.841%
61	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.149%	17.990%
62	PROCTER + GAMBLE CO/THE COMMON STOCK	0.148%	18.138%
63	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.144%	18.282%
64	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.143%	18.425%
65	ENBRIDGE INC COMMON STOCK	0.142%	18.567%
66	BHP BILLITON LT	0.142%	18.709%
67	GENERAL MOTORS CO COMMON STOCK USD.01	0.142%	18.851%
68	SWEDEN GOVERNME	0.142%	18.993%
69	CANADIAN NATL RAILWAY CO COMMON STOCK	0.140%	19.133%
70	KREDIT FUER WIE	0.137%	19.270%
71	VODAFONE GROUP	0.136%	19.407%
72	NETWORK RAIL IN	0.134%	19.541%
73	MORGAN STANLEY COMMON STOCK USD.01	0.134%	19.675%
74	WALT DISNEY(HLD	0.134%	19.809%
75	US TREASURY N/B 05/25 2.125	0.133%	19.942%
76	AMERICAN TOWER CORP REIT USD.01	0.132%	20.074%
77	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.127%	20.201%
78	ORACLE CORP COMMON STOCK USD.01	0.124%	20.325%
79	FRENCH REP GOVT	0.124%	20.449%
80	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.124%	20.572%
81	UNION PACIFIC CORP COMMON STOCK USD2.5	0.122%	20.694%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.122%	20.816%
83	KINGDOM BELGIUM	0.116%	20.932%
84	KOMMUNINVEST I	0.115%	21.047%
85	CHINA NATIONAL	0.115%	21.161%
86	HONDA MOTOR CO	0.113%	21.274%
87	FORD MOTOR CO COMMON STOCK USD.01	0.113%	21.387%
88	NATIONAL BK CDA	0.112%	21.500%
89	ENCANA CORP COMMON STOCK	0.111%	21.611%
90	KINROSS GOLD CORP COMMON STOCK	0.110%	21.720%
91	BCE INC COMMON STOCK	0.109%	21.830%
92	SWEDISH EXP CRE	0.109%	21.939%
93	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.109%	22.047%
94	BASF SE	0.107%	22.155%
95	WESTPAC BKG COR	0.107%	22.262%
96	ROYAL DUTCH SHE	0.107%	22.369%
97	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.106%	22.475%
98	NOVARTIS AG	0.106%	22.581%
99	QUALCOMM INC COMMON STOCK USD.0001	0.106%	22.687%
100	UNEDIC ASSEO 0.	0.106%	22.793%
101	TRAVELERS COS	0.106%	22.898%
102	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.105%	23.004%
103	TENCENT HLDGS L	0.105%	23.109%
104	TRANSCANADA CORP COMMON STOCK	0.105%	23.214%
105	LUNDIN MINING C	0.104%	23.318%
106	INDUSTRIAL & CO	0.104%	23.421%
107	US BANCORP COMMON STOCK USD.01	0.103%	23.525%
108	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.103%	23.628%
109	VOLKSWAGEN AG	0.102%	23.730%
110	TIME WARNER INC COMMON STOCK USD.01	0.102%	23.831%
111	CVS HEALTH CORP COMMON STOCK USD.01	0.101%	23.932%
112	SIMON PROPERTY GROUP INC REIT USD.0001	0.101%	24.033%
113	MERCK + CO. INC. COMMON STOCK USD.5	0.100%	24.133%
114	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.099%	24.232%
115	ROYAL BK OF CAN	0.099%	24.331%
116	DENMARK GOVT BO	0.098%	24.429%
117	AMGEN INC COMMON STOCK USD.0001	0.097%	24.526%
118	ROYAL DUTCH SHELL SPON ADR A ADR	0.097%	24.623%
119	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.095%	24.718%
120	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.094%	24.812%
121	SINGAPORE GOVT	0.093%	24.905%
122	COCA-COLA CO	0.093%	24.997%
123	CROWN CASTLE INTL CORP REIT USD.01	0.093%	25.090%
124	DELTA AIRLINES	0.092%	25.182%
125	KOMMUNINVEST I	0.092%	25.274%
126	MEDTRONIC PLC	0.092%	25.366%
127	PNC BANK	0.091%	25.457%
128	NESTLE FINANCE	0.091%	25.549%
129	BANCO SANTANDER	0.091%	25.640%
130	ANGLO AMERICAN	0.090%	25.730%
131	COOPERATIEVE RA	0.090%	25.820%

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132	CHEVRON CORP 2.	0.090%	25.909%
133	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.089%	25.999%
134	IBM CORP SR UNSECURED 01/22 2.5	0.089%	26.088%
135	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.089%	26.177%
136	WEST FRASER TIM	0.088%	26.265%
137	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.088%	26.353%
138	HOME DEPOT INC COMMON STOCK USD.05	0.088%	26.440%
139	GILEAD SCIENCES	0.087%	26.528%
140	ROYAL DUTCH SH-	0.087%	26.615%
141	BK NEDERLANDSE	0.087%	26.702%
142	BUNDESOBLIGATIO	0.087%	26.789%
143	DEUTSCHE BAHN F	0.087%	26.875%
144	FIRST QUANTUM M	0.086%	26.962%
145	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.086%	27.048%
146	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.086%	27.134%
147	TARGET CORPORAT	0.085%	27.219%
148	VALERO ENERGY C	0.085%	27.303%
149	GOLDCORP INC COMMON STOCK	0.084%	27.388%
150	BAYERISCHE MOTO	0.084%	27.472%
151	CATERPILLAR INC COMMON STOCK USD1.0	0.084%	27.556%
152	ACE LTD	0.083%	27.639%
153	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.083%	27.722%
154	BOEING CO/THE COMMON STOCK USD5.0	0.082%	27.805%
155	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.082%	27.887%
156	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.082%	27.969%
157	VALE SA	0.082%	28.050%
158	HITACHI	0.081%	28.132%
159	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.081%	28.213%
160	ANTHEM INC COMMON STOCK USD.01	0.081%	28.293%
161	UNIBAIL-RODAMCO	0.080%	28.374%
162	AGENCE FRANCAIS	0.080%	28.454%
163	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.080%	28.534%
164	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.080%	28.613%
165	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.079%	28.693%
166	EUROPEAN FIN ST	0.079%	28.772%
167	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.079%	28.850%
168	NATL AUST BANK	0.078%	28.928%
169	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.078%	29.007%
170	BLACKROCK INC COMMON STOCK USD.01	0.078%	29.085%
171	CHEVRON CORP SR UNSECURED 06/23 3.191	0.078%	29.163%
172	EFSF ZC 17NOV22	0.077%	29.240%
173	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.077%	29.317%
174	AIA GROUP LTD	0.076%	29.393%
175	FEDEX CORPORATI	0.075%	29.469%
176	NATL AUSTRALIA	0.075%	29.544%
177	FORTIS INC COMMON STOCK	0.075%	29.619%
178	CANADIAN TIRE C	0.074%	29.693%
179	ORANGE SA	0.074%	29.768%
180	CAPITAL ONE FIN	0.074%	29.842%
181	GENERAL ELECTRI	0.074%	29.915%

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182	INDUSTRIAL ALLI	0.074%	29.989%
183	ARC RESOURCES L	0.073%	30.062%
184	MARATHON PETROLEUM CORP COMMON STOCK	0.073%	30.135%
185	CONOCOPHILLIPS COMMON STOCK USD.01	0.073%	30.208%
186	NORFOLK STHN CO	0.072%	30.280%
187	LINAMAR CORP	0.072%	30.352%
188	WALMART INC SR UNSECURED 04/23 2.55	0.072%	30.424%
189	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.072%	30.496%
190	ENERPLUS CORP COMMON STOCK	0.072%	30.568%
191	SCHLUMBERGER LTD COMMON STOCK USD.01	0.072%	30.639%
192	RIO TINTO PLC SPON ADR ADR	0.072%	30.711%
193	ZURICH FIN SVS	0.072%	30.783%
194	BNP PARIBAS SA	0.071%	30.854%
195	SNCF RESEAU 3.1	0.071%	30.925%
196	BROADCOM LTD	0.070%	30.995%
197	MASTERCARD INC A COMMON STOCK USD.0001	0.070%	31.065%
198	CENOVUS ENERGY INC COMMON STOCK	0.070%	31.135%
199	DEUTSCHE TELEKO	0.070%	31.205%
200	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.070%	31.274%
201	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.069%	31.344%
202	AGENCE FRANCAIS	0.069%	31.413%
203	PROLOGIS INC REIT USD.01	0.069%	31.482%
204	PING AN INSURAN	0.069%	31.550%
205	EQUINIX INC REIT USD.001	0.068%	31.619%
206	FINNING INTL LT	0.068%	31.687%
207	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.068%	31.755%
208	WESTPAC BANK CO	0.068%	31.823%
209	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.068%	31.891%
210	BRIT AMER TOBAC	0.068%	31.958%
211	MICHELIN(CGDE)	0.068%	32.026%
212	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.068%	32.094%
213	LOBLAW COS LTD	0.068%	32.162%
214	GLENCORE XSTRA	0.067%	32.229%
215	NOVARTIS CAP CO	0.067%	32.296%
216	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.067%	32.362%
217	APPLE INC SR UNSECURED 02/22 2.5	0.067%	32.429%
218	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.067%	32.496%
219	SHAW COMMUNICATIONS INC B COMMON STOCK	0.066%	32.562%
220	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.066%	32.628%
221	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.066%	32.695%
222	ABB LTD	0.066%	32.760%
223	PEPSICO INC COMMON STOCK USD.017	0.066%	32.826%
224	NVIDIA CORP	0.066%	32.892%
225	NEWBELCO SA/NV	0.065%	32.957%
226	ABBVIE INC COMMON STOCK USD.01	0.065%	33.023%
227	ALLERGAN PLC	0.065%	33.088%
228	GEORGE WESTON L	0.065%	33.153%
229	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.065%	33.218%
230	TAIWAN SEMI-ADR	0.065%	33.283%
231	TESCO PLC	0.065%	33.347%

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232	PUBLIC STORAGE	0.064%	33.411%
233	AUST & NZ BANK	0.064%	33.475%
234	EURO STABILITY	0.064%	33.538%
235	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.063%	33.601%
236	FREEPORT-MCMORA	0.063%	33.665%
237	BANK NEDERLANDS	0.063%	33.728%
238	AFLAC INC COMMON STOCK USD.1	0.063%	33.791%
239	PROVINCE OF QUE	0.063%	33.854%
240	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.062%	33.916%
241	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.062%	33.979%
242	FINLAND GOVERNMENT	0.062%	34.041%
243	CRESCENT POINT ENERGY CORP COMMON STOCK	0.062%	34.103%
244	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.062%	34.165%
245	KREDITANSTALT F	0.062%	34.227%
246	BERKSHIRE HATHA	0.062%	34.289%
247	STARS GROUP INC/THE COMMON STOCK	0.062%	34.351%
248	NISSAN MOTOR CO	0.061%	34.412%
249	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.061%	34.473%
250	ALLSTATE CORP COMMON STOCK USD.01	0.061%	34.533%
251	KREDITANSTALT F	0.060%	34.594%
252	NRW BANK 0% 080	0.060%	34.654%
253	ABBOTT LABORATORIES COMMON STOCK	0.060%	34.714%
254	TELUS CORPORATI	0.060%	34.774%
255	ROCHE HOLDING A	0.060%	34.833%
256	SUMITOMO MITSUI	0.060%	34.893%
257	AIR CANADA	0.059%	34.952%
258	ENGIE	0.059%	35.011%
259	WASTE CONNECTIONS INC COMMON STOCK	0.059%	35.070%
260	CAMECO CORP COMMON STOCK	0.059%	35.128%
261	IBERDROLA SA	0.059%	35.187%
262	TE CONNECTIVITY	0.059%	35.245%
263	AGNICO EAGLE MINES LTD COMMON STOCK	0.058%	35.304%
264	BAYER AG	0.058%	35.362%
265	CONSTELLATION S	0.058%	35.420%
266	CSX CORP	0.058%	35.478%
267	DEXIA CREDIT LO	0.058%	35.535%
268	AUST & NZ BANKI	0.058%	35.593%
269	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.057%	35.650%
270	KINGDOM OF BELG	0.057%	35.708%
271	BEST BUY CO INC	0.057%	35.765%
272	UPM-KYMMENE OYJ	0.057%	35.822%
273	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.057%	35.879%
274	METHANEX CORP COMMON STOCK	0.057%	35.936%
275	MCDONALD S CORP COMMON STOCK USD.01	0.057%	35.993%
276	CIGNA CORP	0.057%	36.050%
277	3M CO COMMON STOCK USD.01	0.057%	36.107%
278	TEXAS INSTRUMENTS	0.057%	36.164%
279	AETNA INC COMMON STOCK USD.01	0.056%	36.220%
280	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.056%	36.277%
281	FMS WERTMANAGEMENT	0.056%	36.333%

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282	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.056%	36.389%
283	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.056%	36.445%
284	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.055%	36.500%
285	JOHNSON CONTROL	0.055%	36.556%
286	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.055%	36.611%
287	CANADIAN WESTER	0.055%	36.666%
288	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.055%	36.721%
289	IAMGOLD CORP COMMON STOCK	0.055%	36.777%
290	WHITECAP RESOUR	0.055%	36.831%
291	ONTARIO(PROV OF	0.054%	36.886%
292	APPLE INC SR UNSECURED 05/23 2.4	0.054%	36.940%
293	ASSIC GENERALI	0.054%	36.994%
294	TFI INTERNATION	0.054%	37.048%
295	SANOFI-AVENTIS	0.054%	37.102%
296	UNEDIC ASSEO 0.	0.054%	37.156%
297	INTL BK RECON &	0.054%	37.210%
298	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.054%	37.263%
299	PAN AMERICAN SILVER CORP COMMON STOCK	0.054%	37.317%
300	KBC GROEP NV	0.054%	37.370%
301	CHEVRON CORP SR UNSECURED 03/22 2.411	0.054%	37.424%
302	DANAHER CORP COMMON STOCK USD.01	0.054%	37.478%
303	STANDARD BANK G	0.053%	37.531%
304	SEVEN GENERATIO	0.053%	37.584%
305	SONY CORP	0.053%	37.638%
306	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.053%	37.690%
307	CHINA MOBILE LT	0.053%	37.743%
308	UBS GROUP	0.053%	37.796%
309	METLIFE INC COMMON STOCK USD.01	0.052%	37.848%
310	KINDER MORGAN INC COMMON STOCK USD.01	0.052%	37.901%
311	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.052%	37.953%
312	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.052%	38.005%
313	YAMANA GOLD INC COMMON STOCK	0.052%	38.057%
314	EMPIRE CO LTD N	0.052%	38.109%
315	BK OF NOVA SCOT	0.052%	38.160%
316	INTL BUSINESS M	0.051%	38.211%
317	SOUTHWEST AIRLI	0.051%	38.263%
318	ALTRIA GROUP INC COMMON STOCK USD.333	0.051%	38.314%
319	DISCOVER FINL S	0.051%	38.365%
320	ENI S.P.A.	0.051%	38.416%
321	BB+T CORP COMMON STOCK USD5.0	0.051%	38.467%
322	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.051%	38.518%
323	NOVARTIS AG SPONSORED ADR ADR	0.051%	38.568%
324	EATON CORP PLC	0.051%	38.619%
325	ANDEAVOR COMMON STOCK USD.167	0.051%	38.670%
326	ALIMENTATION CO	0.050%	38.720%
327	FIAT CHRYSLER A	0.050%	38.770%
328	PEUGEOT SA	0.050%	38.821%
329	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.050%	38.871%
330	INTESA SANPAOLO	0.050%	38.921%
331	KOMMUNALBANKEN	0.050%	38.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	HUMANA INC	0.050%	39.021%
333	DOLLARAMA INC	0.050%	39.071%
334	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.050%	39.121%
335	CGI GROUP INC CLASS A COMMON STOCK	0.050%	39.171%
336	SWEDISH GOVERNMENT	0.050%	39.221%
337	EUROPEAN INVEST	0.049%	39.270%
338	PROV OF SASK CA	0.049%	39.319%
339	DIGITAL REALTY	0.049%	39.369%
340	ITALY BUONI POL	0.049%	39.418%
341	MOLSONCOORS-B-U	0.049%	39.467%
342	SIEMENS AG	0.049%	39.516%
343	CME GROUP INC COMMON STOCK USD.01	0.049%	39.565%
344	INTER PIPELINE	0.049%	39.613%
345	TOYOTA MOTOR CO	0.049%	39.662%
346	JX HOLDINGS INC	0.049%	39.711%
347	COSTCO WHOLESALE	0.049%	39.760%
348	ITAU UNIBANCO S	0.049%	39.808%
349	WESTERN DIGITAL	0.048%	39.856%
350	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.048%	39.905%
351	SNC-LAVALIN GRO	0.048%	39.953%
352	BK NED GEMEENTE	0.048%	40.001%
353	ALLIANZ AG	0.048%	40.049%
354	COTT CORP	0.048%	40.098%
355	MERCK + CO INC SR UNSECURED 02/22 2.35	0.048%	40.146%
356	WESTJET AIRLINE	0.048%	40.194%
357	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.048%	40.242%
358	EQUITY RESIDENT	0.048%	40.289%
359	AVALONBAY COMMUNITIES INC REIT USD.01	0.048%	40.337%
360	SVENSKA HANDELS	0.048%	40.385%
361	WOODSIDE PETROL	0.048%	40.432%
362	NIKE INC CL B COMMON STOCK USD1.0	0.047%	40.480%
363	NEDERLANDSE WAT	0.047%	40.527%
364	METRO INC	0.047%	40.574%
365	KONINKLIJKE AHO	0.047%	40.621%
366	IMPERIAL OIL LTD COMMON STOCK	0.047%	40.668%
367	ENBRIDGE	0.047%	40.715%
368	CAE INC COMMON STOCK	0.047%	40.761%
369	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.047%	40.808%
370	COCA-COLA CO/TH	0.047%	40.855%
371	OPEN TEXT CORPO	0.046%	40.901%
372	B2GOLD CORP COM	0.046%	40.947%
373	MCKESSON CORP.	0.046%	40.993%
374	FIFTH THIRD BAN	0.046%	41.039%
375	SEVEN & I HOLDI	0.046%	41.085%
376	HYNIX SEMICONDU	0.046%	41.131%
377	DEXIA CREDIT LO	0.046%	41.177%
378	CMNWLTB BK OF A	0.046%	41.222%
379	BANK OF CHINA L	0.045%	41.268%
380	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.045%	41.313%
381	TOURMALINE OIL	0.045%	41.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	PACCAR INC	0.045%	41.403%
383	PARKLAND FUEL C	0.045%	41.448%
384	PFIZER INC 0.25	0.045%	41.493%
385	SOC GENERALE	0.045%	41.538%
386	ORIX CORP	0.045%	41.583%
387	RENAULT	0.045%	41.627%
388	WESTPAC BKG COR	0.045%	41.672%
389	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.045%	41.717%
390	HUSKY ENERGY IN	0.045%	41.761%
391	LVMH MOET HENNE	0.045%	41.806%
392	ING GROEP NV	0.045%	41.850%
393	RAYTHEON COMPANY COMMON STOCK USD.01	0.044%	41.895%
394	MIZUHO FINANCIA	0.044%	41.939%
395	EOG RESOURCES	0.044%	41.983%
396	CORNING INC COMMON STOCK USD.5	0.044%	42.027%
397	MGM MIRAGE INC	0.044%	42.071%
398	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.044%	42.116%
399	STATOIL ASA	0.044%	42.160%
400	ASTRAZENECA PLC SPONS ADR ADR	0.044%	42.204%
401	HON HAI PRECISI	0.044%	42.248%
402	ALLIANZ SE SPON ADR ADR	0.044%	42.291%
403	LENNAR CORP CL	0.044%	42.335%
404	CK HUTCHINSON H	0.044%	42.379%
405	SUNTRUST BANKS	0.043%	42.422%
406	3M CO 0.375% 15	0.043%	42.466%
407	SBA COMMUNICATIONS CORP REIT USD.01	0.043%	42.509%
408	CHINA O/SEAS LA	0.043%	42.552%
409	AKZO NOBEL NV	0.043%	42.595%
410	WSP GLOBAL INC	0.043%	42.637%
411	BOSTON PROPERTIES INC REIT USD.01	0.043%	42.680%
412	DIAGEO PLC ADR	0.042%	42.722%
413	BLACKBERRY LTD COMMON STOCK	0.042%	42.764%
414	XPO LOGISTICS INC COMMON STOCK USD.001	0.042%	42.807%
415	CONTINENTAL AG	0.042%	42.849%
416	NUCOR CORP	0.042%	42.891%
417	EUROPEAN INVEST	0.042%	42.933%
418	EASTMAN CHEMICA	0.042%	42.975%
419	THOMSON REUTERS CORP COMMON STOCK	0.042%	43.017%
420	HUBBAY MINERALS INC COMMON STOCK NPV	0.042%	43.058%
421	WELLTOWER INC REIT USD1.0	0.042%	43.100%
422	MYLAN INC/PA	0.042%	43.142%
423	MITSUBISHI CHEM	0.042%	43.184%
424	RWE AG (NEU)	0.042%	43.225%
425	AXA	0.042%	43.267%
426	BHP BILLITON PL	0.042%	43.309%
427	TMX GROUP LTD	0.042%	43.350%
428	PROCTER & GAMBL	0.042%	43.392%
429	KOHL'S CORPORATI	0.041%	43.433%
430	EUROPEAN INVEST	0.041%	43.475%
431	AGENCE FRANCAIS	0.041%	43.516%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	MACY S INC COMMON STOCK USD.01	0.041%	43.557%
433	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.041%	43.598%
434	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.041%	43.639%
435	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.041%	43.680%
436	CHINA EVERGRAND	0.041%	43.721%
437	GILDAN ACTIVEWEAR INC COMMON STOCK	0.041%	43.762%
438	SCHNEIDER SA	0.041%	43.803%
439	VINCI SA	0.041%	43.844%
440	TOTAL CAPITAL I	0.041%	43.884%
441	LAURENTIAN BANK	0.041%	43.925%
442	SCHWAB(CHARLES)	0.041%	43.966%
443	SOFTBANK CORP	0.041%	44.007%
444	STANTEC INC COMMON STOCK	0.041%	44.047%
445	DAVITA INC COMMON STOCK USD.001	0.041%	44.088%
446	CREDIT SUISSE G	0.040%	44.128%
447	SHELL INTERNATI	0.040%	44.169%
448	CANADIAN (GOVT	0.040%	44.209%
449	E.ON SE	0.040%	44.249%
450	ACCENTURE PLC A	0.040%	44.289%
451	GEN DYNAMICS CO	0.040%	44.329%
452	RELIANCE INDS	0.040%	44.369%
453	CENTENE CORP COMMON STOCK USD.001	0.040%	44.409%
454	KIRKLAND LAKE G	0.040%	44.449%
455	LEAR CORP	0.040%	44.489%
456	ANADARKO PETROL	0.040%	44.529%
457	ASAHI KASEI COR	0.040%	44.568%
458	TAIWAN SEMICOND	0.040%	44.608%
459	NRW BANK 0% 11N	0.039%	44.647%
460	RIO TINTO	0.039%	44.687%
461	APPLIED MATERIALS INC COMMON STOCK USD.01	0.039%	44.726%
462	DEVON ENERGY CORP COMMON STOCK USD.1	0.039%	44.765%
463	CONCHO RESOURCE	0.039%	44.805%
464	BOMBARDIER INC	0.039%	44.844%
465	H&R REIT UNITS	0.039%	44.883%
466	UNICREDIT SPA	0.039%	44.922%
467	FRENCH REPUBLIC	0.039%	44.961%
468	ROCKWELL COLLIN	0.039%	45.001%
469	T MOBILE US INC COMMON STOCK USD.0001	0.039%	45.040%
470	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.039%	45.078%
471	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.039%	45.117%
472	SOLVAY	0.039%	45.156%
473	COMPAGNIE DE SA	0.039%	45.195%
474	PETROBRAS PREFE	0.039%	45.234%
475	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.039%	45.272%
476	BK NED GEMEENTE	0.039%	45.311%
477	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.039%	45.349%
478	IRELAND GOVT BO	0.039%	45.388%
479	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.038%	45.426%
480	NOVO-NORDISK AS	0.038%	45.465%
481	EBAY INC	0.038%	45.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	LINK R/EST INVE	0.038%	45.541%
483	TOTAL CAPITAL I	0.038%	45.579%
484	LOCKHEED MARTIN	0.038%	45.617%
485	CANFOR CORPORAT	0.038%	45.655%
486	TYSON FOODS INC	0.038%	45.692%
487	ROLLS-ROYCE GRO	0.038%	45.730%
488	BIOGEN IDEC INC	0.038%	45.767%
489	ARCELORMITTAL	0.038%	45.805%
490	CENTURYLINK INC COMMON STOCK USD1.0	0.037%	45.842%
491	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.037%	45.879%
492	STATE OF NORTH	0.037%	45.916%
493	PHILLIPS 66 COMMON STOCK	0.037%	45.953%
494	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.037%	45.990%
495	ASB FINANCE LTD	0.037%	46.027%
496	VENTAS INC-REIT	0.037%	46.064%
497	LG Electronics	0.037%	46.101%
498	PFIZER INC	0.037%	46.137%
499	MITSUBISHI UFJ	0.037%	46.174%
500	ABBVIE INC SR UNSECURED 11/22 2.9	0.037%	46.211%
501	PTT PUBLIC COMP	0.037%	46.247%
502	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.036%	46.284%
503	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.036%	46.320%
504	AGENCE FRANCAIS	0.036%	46.356%
505	SHELL INTL.FIN.	0.036%	46.392%
506	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.036%	46.428%
507	BRIDGESTONE COR	0.036%	46.464%
508	ROYAL BANK OF C	0.036%	46.500%
509	SANOFI 0.5% 13J	0.036%	46.536%
510	ENEL S.p.A.	0.036%	46.572%
511	SVENSKA HANDELS	0.036%	46.608%
512	GERMANY(FED REP	0.036%	46.644%
513	DSV A/S	0.036%	46.680%
514	ONEX CORP SUB V	0.036%	46.716%
515	RIOCAN REAL EST	0.036%	46.751%
516	DEXIA CREDIT LO	0.036%	46.787%
517	NORTHROP GRUMMA	0.036%	46.822%
518	DR HORTON INC COMMON STOCK USD.01	0.035%	46.858%
519	GEELY AUTOMOBIL	0.035%	46.893%
520	VOLVO AB	0.035%	46.927%
521	STORA ENSO OYJ	0.035%	46.962%
522	CHINA PETROLEUM	0.035%	46.997%
523	ESSEX PROP TRUS	0.035%	47.032%
524	TRANSALTA CORP COMMON STOCK	0.035%	47.066%
525	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.034%	47.101%
526	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.034%	47.135%
527	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.034%	47.170%
528	CCL INDS INC CL	0.034%	47.204%
529	CARNIVAL CORP COMMON STOCK USD.01	0.034%	47.238%
530	ORACLE CORP SR UNSECURED 05/22 2.5	0.034%	47.273%
531	DEXIA CREDIT LO	0.034%	47.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	STARBUCKS CORP	0.034%	47.341%
533	NEW GOLD INC COMMON STOCK	0.034%	47.375%
534	NEXTERA ENERGY INC COMMON STOCK USD.01	0.034%	47.409%
535	KROGER CO	0.034%	47.443%
536	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.034%	47.477%
537	MACQUARIE GP LT	0.034%	47.511%
538	CRH	0.034%	47.545%
539	COUNTRY GARDEN	0.034%	47.579%
540	ALLY FINANCIAL INC COMMON STOCK USD.1	0.034%	47.612%
541	AIR LIQUIDE(L')	0.034%	47.646%
542	STATE STREET CORP COMMON STOCK USD1.0	0.034%	47.680%
543	RESTAURANT BRANDS INTERN COMMON STOCK	0.034%	47.714%
544	DEERE + CO COMMON STOCK USD1.0	0.034%	47.748%
545	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.034%	47.781%
546	PANASONIC CORP	0.034%	47.815%
547	BANK OF MONTREA	0.034%	47.849%
548	REPSOL SA	0.034%	47.882%
549	BARCLAYS AFRICA	0.034%	47.916%
550	OCEANAGOLD CORP	0.033%	47.949%
551	GENWORTH MI CAN	0.033%	47.983%
552	GREAT WEST LIFE	0.033%	48.016%
553	MAPLE LEAF FOOD	0.033%	48.049%
554	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.033%	48.082%
555	LLOYDS BANKING	0.033%	48.116%
556	ARCHER DANIELS	0.033%	48.149%
557	SWISS RE AG	0.033%	48.182%
558	SCOTTISH AND SO	0.033%	48.215%
559	GAP INC	0.033%	48.247%
560	CNOOC LTD	0.033%	48.280%
561	STANDARD CHARTE	0.033%	48.313%
562	AIR LIQUIDE FIN	0.033%	48.345%
563	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.033%	48.378%
564	OLD MUTUAL PLC	0.033%	48.411%
565	MTN GROUP LTD	0.033%	48.443%
566	TEXTRON INC COMMON STOCK USD.125	0.033%	48.476%
567	SCENTRE GROUP	0.033%	48.508%
568	TRANSCONTINENTA	0.033%	48.541%
569	ALAMOS GOLD INC CLASS A COMMON STOCK	0.033%	48.573%
570	DEUTSCHE LUFTHA	0.032%	48.606%
571	INGERSOLL-RAND	0.032%	48.638%
572	WOLTERS KLUWERS	0.032%	48.671%
573	ADOBE SYSTEMS I	0.032%	48.703%
574	WESTFIELD CORP	0.032%	48.735%
575	LANDWIRT RENTEN	0.032%	48.768%
576	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.032%	48.800%
577	DETOUR GOLD COR	0.032%	48.832%
578	CANADIAN APARTM	0.032%	48.864%
579	INFOSYS TECHNOL	0.032%	48.897%
580	INTERFOR CORP	0.032%	48.929%
581	REALTY INCOME C	0.032%	48.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	PETROBRAS COMMO	0.032%	48.993%
583	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.032%	49.025%
584	APPLE INC 1.55%	0.032%	49.057%
585	MUNCHENER RUCKV	0.032%	49.088%
586	DOLLAR TREE INC	0.032%	49.120%
587	NESTE OIL OYJ	0.032%	49.152%
588	NETAPP INC.	0.032%	49.183%
589	ELI LILLY + CO COMMON STOCK	0.032%	49.215%
590	TOROMONT INDS L	0.032%	49.247%
591	NORDEA AB	0.032%	49.278%
592	AVIVA PLC	0.031%	49.310%
593	WHIRLPOOL CORP	0.031%	49.341%
594	M + T BANK CORP COMMON STOCK USD.5	0.031%	49.372%
595	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.031%	49.404%
596	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.031%	49.435%
597	ALTAGAS LTD	0.031%	49.466%
598	BCO BILBAO VIZC	0.031%	49.497%
599	GENERAL ELECTRI	0.031%	49.528%
600	CARDINAL HEALTH	0.031%	49.559%
601	HORMEL FOODS CORP COMMON STOCK USD.01465	0.031%	49.591%
602	SIKA FINANZ AG	0.031%	49.622%
603	WILLIAMS COS IN	0.031%	49.653%
604	QUEST DIAGNOSTI	0.031%	49.683%
605	CI FINANCIAL CO	0.031%	49.714%
606	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.031%	49.745%
607	DOVER CORP	0.031%	49.776%
608	AGEAS	0.031%	49.807%
609	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.031%	49.837%
610	SAPUTO GROUP IN	0.031%	49.868%
611	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.031%	49.899%
612	KDDI CORP	0.031%	49.929%
613	NATIONAL AUSTRAL	0.031%	49.960%
614	LLOYDS BANKING	0.030%	49.990%
615	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.030%	50.021%
616	BP PLC SPONS ADR ADR	0.030%	50.051%
617	UTD PARCEL SERV	0.030%	50.082%
618	IBM CORP SR UNSECURED 02/21 2.25	0.030%	50.112%
619	PETROCHINA CO	0.030%	50.142%
620	CBRE GROUP INC A COMMON STOCK USD.01	0.030%	50.173%
621	NEWMONT MINING CORP COMMON STOCK USD1.6	0.030%	50.203%
622	ANTHEM INC SR UNSECURED 05/22 3.125	0.030%	50.233%
623	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.030%	50.263%
624	OVERSEA-CHINESE	0.030%	50.293%
625	LINDE AG	0.030%	50.323%
626	MITSUI & CO	0.030%	50.354%
627	SPAIN GOVERNMENT	0.030%	50.384%
628	SASOL	0.030%	50.414%
629	ARKEMA	0.030%	50.444%
630	EUROPEAN INVEST	0.030%	50.474%
631	TAPESTRY INC COMMON STOCK USD.01	0.030%	50.504%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	SHIN-ETSU CHEM	0.030%	50.534%
633	NOKIA CORP	0.030%	50.563%
634	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.030%	50.593%
635	INTACT FINANCA	0.030%	50.623%
636	AIR PRODS & CHE	0.030%	50.652%
637	CUMMINS INC	0.029%	50.682%
638	ANZ (INT'L) LD	0.029%	50.711%
639	MULLEN GROUP LT	0.029%	50.740%
640	PREMIUM BRANDS	0.029%	50.769%
641	LOWE'S COS INC	0.029%	50.799%
642	MITSUBISHI ELEC	0.029%	50.828%
643	PRUDENTIAL ADR	0.029%	50.857%
644	UTD RENTALS INC	0.029%	50.886%
645	MIZUHO FINANCA	0.029%	50.916%
646	CA INC COMMON STOCK USD.1	0.029%	50.945%
647	ECOLAB INC COMMON STOCK USD1.0	0.029%	50.974%
648	APACHE CORP COMMON STOCK USD.625	0.029%	51.003%
649	INTL BANK FOR R	0.029%	51.032%
650	HOST HOTELS &	0.029%	51.061%
651	STMICROELECTRON	0.029%	51.090%
652	MICROSOFT CORP	0.029%	51.119%
653	PRICELINE GROUP	0.029%	51.149%
654	PERSIMMON PLC	0.029%	51.177%
655	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.029%	51.206%
656	HARRIS CORP	0.029%	51.235%
657	BOLIDEN AB	0.029%	51.264%
658	TOKIO MARINE HL	0.029%	51.293%
659	HOUSING DEVEL F	0.029%	51.322%
660	WESFARMERS LTD	0.029%	51.350%
661	TELECOM ITALIA	0.029%	51.379%
662	ACTIVISION BLIZ	0.029%	51.408%
663	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.029%	51.436%
664	BECTON DICKINSON	0.029%	51.465%
665	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.029%	51.494%
666	AMETEK INC COMMON STOCK USD.01	0.029%	51.522%
667	CELGENE CORP	0.029%	51.551%
668	LEGAL & GENERAL	0.028%	51.579%
669	SUPERIOR PLUS C	0.028%	51.607%
670	KEYERA CORP	0.028%	51.636%
671	CENTERRA GOLD INC COMMON STOCK	0.028%	51.664%
672	REPUBLIC SERVIC	0.028%	51.692%
673	ASAHI GLASS CO	0.028%	51.720%
674	STEEL DYNAMICS INC COMMON STOCK USD.005	0.028%	51.748%
675	VIACOM INC CLASS B COMMON STOCK USD.001	0.028%	51.777%
676	ETRADE FINANCA	0.028%	51.805%
677	SPAIN GOVERNMENT	0.028%	51.833%
678	KOMATSU	0.028%	51.861%
679	BOUYGUES	0.028%	51.889%
680	CHINA MOBILE	0.028%	51.917%
681	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.028%	51.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	CHINA RES BEIJI	0.028%	51.973%
683	CNOOC LTD	0.028%	52.001%
684	AEON CO., LTD	0.028%	52.029%
685	HARTFORD FINANC	0.028%	52.057%
686	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.028%	52.084%
687	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.028%	52.112%
688	GGP INC REIT USD.01	0.028%	52.140%
689	ENERFLEX LTD	0.028%	52.168%
690	AUTOLIV INC	0.028%	52.195%
691	CHINA COMMUNICA	0.028%	52.223%
692	HUNTINGTON BANC	0.028%	52.251%
693	ANALOG DEVICES INC COMMON STOCK USD.167	0.028%	52.278%
694	UNILEVER NV	0.028%	52.306%
695	BRITISH TELECOM	0.028%	52.334%
696	PFIZER INC SR UNSECURED 12/21 2.2	0.028%	52.361%
697	TAHOE RESOURCES INC COMMON STOCK	0.028%	52.389%
698	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.028%	52.416%
699	GKN PLC	0.027%	52.444%
700	SMURFIT KAPPA P	0.027%	52.471%
701	BLUESCOPE STEEL	0.027%	52.498%
702	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.027%	52.526%
703	NORWEGIAN CRUIS	0.027%	52.553%
704	CELESTICA INC COMMON STOCK NPV	0.027%	52.580%
705	E TRADE FINANCI	0.027%	52.608%
706	DANONE S.A. COM	0.027%	52.635%
707	ASHTHEAD GROUP	0.027%	52.662%
708	DEUTSCHE BANK A	0.027%	52.689%
709	INTERNATIONAL F	0.027%	52.716%
710	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.027%	52.743%
711	SPARK INFRASTRU	0.027%	52.770%
712	NORTHERN TRUST	0.027%	52.797%
713	FIRSTSERVICE CORP COMMON STOCK	0.027%	52.824%
714	TELEFONICA SA	0.027%	52.851%
715	STRYKER CORP	0.027%	52.878%
716	MARTINREA INTER	0.027%	52.905%
717	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.027%	52.931%
718	VERMILION ENERGY INC COMMON STOCK	0.027%	52.958%
719	CIE FINANCIERE	0.027%	52.985%
720	UNEDIC ASSEO 1.	0.027%	53.011%
721	OWENS CORNING COMMON STOCK USD.001	0.027%	53.038%
722	INVESCO LTD COMMON STOCK USD.2	0.026%	53.064%
723	CANON INC	0.026%	53.091%
724	STATE OF NORTH	0.026%	53.117%
725	EMERA INC.	0.026%	53.144%
726	NETFLIX INC COMMON STOCK USD.001	0.026%	53.170%
727	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.026%	53.197%
728	RAGING RIVER EX	0.026%	53.223%
729	DEN DANSKE BANK	0.026%	53.249%
730	NEW FLYER COMMO	0.026%	53.276%
731	LAM RESEARCH CORP COMMON STOCK USD.001	0.026%	53.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	JPMORGAN CHASE	0.026%	53.328%
733	TEMASEK FINANCI	0.026%	53.354%
734	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.026%	53.381%
735	GOODYEAR TIRE &	0.026%	53.407%
736	MTU AERO ENGINE	0.026%	53.433%
737	MITSUBISHI HVY	0.026%	53.459%
738	ELECTRICITE DE	0.026%	53.485%
739	VORNADO REALTY TRUST REIT USD.04	0.026%	53.511%
740	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.026%	53.537%
741	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.026%	53.563%
742	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.026%	53.589%
743	LKQ CORP COMMON STOCK USD.01	0.026%	53.614%
744	WESTROCK CO COMMON STOCK	0.026%	53.640%
745	NORDEA BANK AB	0.026%	53.666%
746	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.026%	53.691%
747	MICROSEMI	0.026%	53.717%
748	BNP PARIBAS SA	0.026%	53.743%
749	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.026%	53.768%
750	GLAXOSMITHKLINE PLC SPON ADR ADR	0.026%	53.794%
751	RADIANT OPTO EL	0.025%	53.819%
752	TELIASONERA AB	0.025%	53.845%
753	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.025%	53.870%
754	DUKE ENERGY CORP COMMON STOCK USD.001	0.025%	53.896%
755	SVENSKA HANDELS	0.025%	53.921%
756	IGM FINANCIAL I	0.025%	53.946%
757	PAREX RESOURCES	0.025%	53.971%
758	MITSUBISHI CORP	0.025%	53.996%
759	MITSUBISHI UFJ FINL SPON ADR ADR	0.025%	54.022%
760	MID AMERICA APARTMENT COMM REIT USD.01	0.025%	54.047%
761	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.025%	54.072%
762	ALCOA CORP COMMON STOCK USD.01	0.025%	54.097%
763	BORGWARNER INC COMMON STOCK USD.01	0.025%	54.122%
764	UBISOFT ENTERTA	0.025%	54.147%
765	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.025%	54.172%
766	GRAN TIERRA ENE	0.025%	54.197%
767	DOVER CORP	0.025%	54.222%
768	COMERICA INC	0.025%	54.247%
769	KEYCORP	0.025%	54.272%
770	TELEPERFORMANCE	0.025%	54.296%
771	PHILIPS ELECTRO	0.025%	54.321%
772	INGREDION INC COMMON STOCK USD.01	0.025%	54.346%
773	ROYAL MAIL PLC-	0.025%	54.371%
774	LLOYDS BANKING	0.025%	54.396%
775	STATOIL ASA COMPANY GUAR 01/24 2.65	0.025%	54.420%
776	KONINKLIJKE DSM	0.025%	54.445%
777	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.025%	54.469%
778	SWISSCOM AG	0.025%	54.494%
779	LYONDELLBASELL	0.025%	54.519%
780	NETEASE INC ADR ADR USD.0001	0.024%	54.543%
781	PRAXAIR STK	0.024%	54.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.024%	54.592%
783	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.024%	54.616%
784	GOODMAN GROUP	0.024%	54.641%
785	COGECO COMMUNIC	0.024%	54.665%
786	LANXESS	0.024%	54.689%
787	ANHEUSER-BUSCH	0.024%	54.714%
788	HCP INC.	0.024%	54.738%
789	HSBC HOLDINGS P	0.024%	54.763%
790	ZIMMER HLDGS IN	0.024%	54.787%
791	L-BANK BW FOERD	0.024%	54.811%
792	FLEXTRONICS INT	0.024%	54.835%
793	ITALY BUONI POL	0.024%	54.859%
794	NEDERLANDSE	0.024%	54.883%
795	CHINA PHARMACEU	0.024%	54.907%
796	ALLIED PPTY,REI	0.024%	54.931%
797	EXXON MOBIL COR	0.024%	54.956%
798	UNIVERSAL HLTH	0.024%	54.980%
799	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.024%	55.004%
800	TOTAL CAPITAL I	0.024%	55.028%
801	JM SMUCKER CO/THE COMMON STOCK	0.024%	55.051%
802	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.024%	55.075%
803	ASIAN DEVELOPME	0.024%	55.099%
804	EXTRA SPACE STO	0.024%	55.123%
805	MARSH & MCLENNA	0.024%	55.147%
806	FUJITSU	0.024%	55.171%
807	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.024%	55.195%
808	ESSILOR INTERNA	0.024%	55.218%
809	LAFARGEHOLCIM L	0.024%	55.242%
810	NIPPON STEEL CO	0.024%	55.266%
811	HALLIBURTON CO	0.024%	55.289%
812	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.024%	55.313%
813	HOLOGIC INC COMMON STOCK USD.01	0.024%	55.336%
814	CANADIAN REAL E	0.024%	55.360%
815	Cineplex Inc.	0.023%	55.383%
816	SECURE ENERGY S	0.023%	55.407%
817	ELECTR DE FRANC	0.023%	55.430%
818	NASDAQ INC COMMON STOCK USD.01	0.023%	55.454%
819	GLAXOSMITHKLINE	0.023%	55.477%
820	TARGET CORP SR UNSECURED 01/22 2.9	0.023%	55.500%
821	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.023%	55.524%
822	VIVENDI SA	0.023%	55.547%
823	TDC A/S	0.023%	55.570%
824	GIBSON ENERGY I	0.023%	55.593%
825	SUMITOMO CHEMIC	0.023%	55.617%
826	MKS INSTRUMENTS INC COMMON STOCK	0.023%	55.640%
827	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.023%	55.663%
828	FNF GROUP TRACKING STK USD.0001	0.023%	55.686%
829	RHEINMETALL AG	0.023%	55.709%
830	ATOS ORIGIN SA	0.023%	55.732%
831	POST HOLDINGS INC COMMON STOCK USD.01	0.023%	55.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	CLARIANT AG	0.023%	55.778%
833	TUI AG	0.023%	55.801%
834	FISCHER(GEORG)A	0.023%	55.824%
835	TOTAL SA SPON ADR ADR	0.023%	55.846%
836	AKAMAI TECHNOLO	0.023%	55.869%
837	NTT DOCOMO INC	0.023%	55.892%
838	ARAMARK COMMON STOCK USD.01	0.023%	55.915%
839	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.023%	55.938%
840	MICHAEL KORS HO	0.023%	55.961%
841	RUSSEL METALS I	0.023%	55.984%
842	CHINA MERCHANTS	0.023%	56.006%
843	NIELSEN HOLDING	0.023%	56.029%
844	SUZUKI MOTOR CO	0.023%	56.052%
845	DEXIA CREDIT LO	0.023%	56.075%
846	GENUINE PARTS C	0.023%	56.097%
847	SANLAM LIMITED	0.023%	56.120%
848	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.023%	56.143%
849	UNITED OVERSEAS	0.023%	56.165%
850	CARMAX INC COMMON STOCK USD.5	0.023%	56.188%
851	SSR MINING INC COMMON STOCK	0.023%	56.210%
852	MAZDA MOTOR COR	0.023%	56.233%
853	HESS CORPORATIO	0.023%	56.256%
854	FIRST HORIZON N	0.023%	56.278%
855	HUNTSMAN CORP COMMON STOCK USD.01	0.023%	56.301%
856	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.023%	56.323%
857	QUEBECOR INC 'B	0.023%	56.346%
858	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.023%	56.368%
859	FAURECIA	0.023%	56.391%
860	TAYLOR WIMPEY	0.022%	56.413%
861	DEUTSCHE POST A	0.022%	56.436%
862	ING GROEP NV	0.022%	56.458%
863	SHOWA DENKO KK	0.022%	56.481%
864	WH GROUP LTD	0.022%	56.503%
865	LINCOLN NATL CO	0.022%	56.525%
866	NUVISTA ENERGY	0.022%	56.548%
867	GECINA SA	0.022%	56.570%
868	US dollar - Lon	0.022%	56.592%
869	LOEWS CORP COMMON STOCK USD.01	0.022%	56.614%
870	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.022%	56.637%
871	AMP LIMITED	0.022%	56.659%
872	TDK CORP	0.022%	56.681%
873	SEGRO PLC	0.022%	56.703%
874	SANDSTORM GOLD	0.022%	56.725%
875	SEMAFO INC COMM	0.022%	56.747%
876	SPIRIT AEROSYST	0.022%	56.769%
877	PROGRESSIVE CORP COMMON STOCK USD1.0	0.022%	56.791%
878	CANADA HOUSING	0.022%	56.813%
879	NORTHLAND POWER	0.022%	56.835%
880	MEG ENERGY CORP	0.022%	56.857%
881	LANDESKREDITBAN	0.022%	56.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.022%	56.901%
883	RSP PERMIAN INC COMMON STOCK USD.01	0.022%	56.923%
884	SMART REAL ESTA	0.022%	56.945%
885	BPCE SA COMPANY GUAR 04/24 4	0.022%	56.967%
886	VODAFONE GROUP PLC SP ADR ADR	0.022%	56.989%
887	MARKEL CORP COMMON STOCK	0.022%	57.011%
888	NATIONAL AUSTRALIA	0.022%	57.033%
889	BANK RAKYAT IND	0.022%	57.054%
890	SL GREEN REALTY	0.022%	57.076%
891	FRESENIUS MEDIC	0.022%	57.098%
892	COUNCIL OF EURO	0.022%	57.120%
893	FORTESCUE METAL	0.022%	57.141%
894	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.022%	57.163%
895	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.022%	57.185%
896	BELLWAY	0.022%	57.207%
897	SMITHS GROUP	0.022%	57.228%
898	TWITTER INC COMMON STOCK USD.000005	0.022%	57.250%
899	BP CAPITAL MARK	0.022%	57.272%
900	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.022%	57.293%
901	LOGAN PROPERTY	0.022%	57.315%
902	BORALEX INC CL	0.022%	57.337%
903	PROVINCE OF QUE	0.022%	57.358%
904	JABIL CIRCUIT I	0.022%	57.380%
905	SBERBANK OF RUS	0.022%	57.402%
906	XEROX CORP COMMON STOCK USD1.0	0.022%	57.423%
907	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.022%	57.445%
908	CARREFOUR SA	0.022%	57.466%
909	ADECCO SA	0.022%	57.488%
910	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.022%	57.510%
911	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.022%	57.531%
912	AMGEN INC 1.25%	0.022%	57.553%
913	GIVAUDAN	0.022%	57.574%
914	GRUPO MEXICO SA	0.021%	57.596%
915	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.021%	57.617%
916	GENTEX CORP COMMON STOCK USD.06	0.021%	57.638%
917	COTY INC CL A COMMON STOCK USD.01	0.021%	57.660%
918	TJX COS INC	0.021%	57.681%
919	BAE SYSTEMS	0.021%	57.702%
920	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.021%	57.724%
921	UTD MICRO ELECT	0.021%	57.745%
922	BRITISH LAND CO	0.021%	57.766%
923	CIGNA CORP SR UNSECURED 02/22 4	0.021%	57.787%
924	FLIR SYSTEMS INC COMMON STOCK USD.01	0.021%	57.808%
925	BANK OF IRELAND	0.021%	57.830%
926	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.021%	57.851%
927	AGRICULTURAL BK	0.021%	57.872%
928	XL GROUP LTD	0.021%	57.893%
929	INTESA SANPAOLO	0.021%	57.914%
930	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.021%	57.935%
931	WESTERN FOREST	0.021%	57.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	ECN CAPITAL COR	0.021%	57.977%
933	MCCORMICK & CO	0.021%	57.998%
934	EASTMAN CHEMICA	0.021%	58.019%
935	DAIWA SECS GROU	0.021%	58.040%
936	JOHNSON MATTHEY	0.021%	58.061%
937	IDEMITSU KOSAN	0.021%	58.081%
938	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.021%	58.102%
939	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.021%	58.123%
940	WM MORRISON SUP	0.021%	58.144%
941	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.021%	58.165%
942	EIFPAGE SA	0.021%	58.186%
943	ABN AMRO BANK N	0.021%	58.207%
944	BANCO BBPM SPA	0.021%	58.228%
945	PARAMOUNT RESOU	0.021%	58.248%
946	SK ENERGY CO LT	0.021%	58.269%
947	BANK LEUMI LE-I	0.021%	58.290%
948	AUTONATION INC	0.021%	58.311%
949	BRITISH AMERICAN TOB SP ADR ADR	0.021%	58.332%
950	ORBITAL ATK INC COMMON STOCK USD.01	0.021%	58.352%
951	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.021%	58.373%
952	LAND SECURITIES	0.021%	58.394%
953	UMICORE	0.021%	58.415%
954	HYUNDAI MOTOR C	0.021%	58.435%
955	SHIRE PLC	0.021%	58.456%
956	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.021%	58.477%
957	LG DISPLAY CO	0.021%	58.497%
958	PVH CORP COMMON STOCK USD1.0	0.021%	58.518%
959	GCI LIBERTY INC CLASS A COMMON STOCK	0.021%	58.539%
960	DOMINION RES(VI	0.021%	58.559%
961	UCB	0.021%	58.580%
962	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.021%	58.600%
963	TIFFANY & CO	0.021%	58.621%
964	EUROPEAN FIN ST	0.021%	58.641%
965	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.020%	58.662%
966	UNILEVER PLC SPONSORED ADR ADR	0.020%	58.682%
967	BRITISH SKY BRO	0.020%	58.703%
968	REXEL PROMESSES	0.020%	58.723%
969	POSCO	0.020%	58.744%
970	INTERNATIONAL G	0.020%	58.764%
971	FIRSTRAND LIMIT	0.020%	58.785%
972	BOC HONG KONG H	0.020%	58.805%
973	BALL CORP	0.020%	58.825%
974	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.020%	58.846%
975	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.020%	58.866%
976	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.020%	58.886%
977	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.020%	58.907%
978	VIFOR PHARMA AG	0.020%	58.927%
979	SUMITOMO ELEC I	0.020%	58.947%
980	AIRBUS GROUP NV	0.020%	58.968%
981	ADIENT PLC	0.020%	58.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	AFFILIATED MNGR	0.020%	59.008%
983	HP INC COMMON STOCK USD.01	0.020%	59.028%
984	UDR INC REIT USD.01	0.020%	59.048%
985	SOUTHERN CO	0.020%	59.069%
986	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.020%	59.089%
987	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.020%	59.109%
988	ENDEAVOUR MININ	0.020%	59.129%
989	KLEPIERRE	0.020%	59.149%
990	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.020%	59.169%
991	K&S AG	0.020%	59.190%
992	EXCHANGE INCOME	0.020%	59.210%
993	BAXTER INTL INC	0.020%	59.230%
994	S+P GLOBAL INC COMMON STOCK USD1.0	0.020%	59.250%
995	DUKE REALTY CORP REIT USD.01	0.020%	59.270%
996	FORTUNA SILVER MINES INC COMMON STOCK	0.020%	59.290%
997	WEX INC COMMON STOCK USD.01	0.020%	59.310%
998	COMCAST CORP COMPANY GUAR 08/25 3.375	0.020%	59.330%
999	JONES LANG LASA	0.020%	59.350%
1000	PENTAIR PLC	0.020%	59.370%
1001	INFINEON TECHNO	0.020%	59.390%
1002	TRINITY INDS	0.020%	59.410%
1003	CREDIT AGRICOLE	0.020%	59.430%
1004	MARTIN MARIETTA	0.020%	59.450%
1005	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.020%	59.469%
1006	WILLIS TOWERS W	0.020%	59.489%
1007	KINGSPAN GROUP	0.020%	59.509%
1008	QUANTA SERVICES	0.020%	59.529%
1009	CSL LIMITED	0.020%	59.549%
1010	SUMITOMO RLTY&D	0.020%	59.569%
1011	FERRARI NV	0.020%	59.589%
1012	BANK TOKYO-MITS	0.020%	59.608%
1013	IRON MOUNTAIN INC REIT USD.01	0.020%	59.628%
1014	RYDER SYSTEM IN	0.020%	59.648%
1015	MICROSOFT CORP	0.020%	59.668%
1016	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.020%	59.687%
1017	JFE HOLDINGS IN	0.020%	59.707%
1018	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.020%	59.727%
1019	FRESENIUS SE &	0.020%	59.746%
1020	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.020%	59.766%
1021	NATIONAL OILWEL	0.020%	59.786%
1022	SK C&C CO LTD	0.020%	59.805%
1023	UNIONE DI BAN.	0.020%	59.825%
1024	UTD THERAPEUTIC	0.020%	59.844%
1025	FIRST CAPITAL R	0.020%	59.864%
1026	SHOPIFY INC CLASS A COMMON STOCK	0.019%	59.883%
1027	ROSS STORES INC	0.019%	59.903%
1028	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.019%	59.922%
1029	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.019%	59.942%
1030	ARROW ELECTRONI	0.019%	59.961%
1031	LIBERTY BROADBAND C COMMON STOCK USD.01	0.019%	59.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	BANK OF THE OZARKS COMMON STOCK USD.01	0.019%	60.000%
1033	SINOPHARM GROUP	0.019%	60.019%
1034	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.019%	60.038%
1035	DENSO CORP	0.019%	60.058%
1036	AMADEUS IT HLDG	0.019%	60.077%
1037	NEC CORP	0.019%	60.096%
1038	ATCO LTD CL I N	0.019%	60.116%
1039	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.019%	60.135%
1040	PEYTO EXPLORATI	0.019%	60.154%
1041	PRICELINE GROUP	0.019%	60.173%
1042	XYLEM INC COMMON STOCK	0.019%	60.192%
1043	INPEX CORPORATI	0.019%	60.211%
1044	ELISA OYJ-A	0.019%	60.231%
1045	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.019%	60.250%
1046	AGCO CORP	0.019%	60.269%
1047	COMMERCE BANCSH	0.019%	60.288%
1048	DST SYST INC DE	0.019%	60.307%
1049	KELT EXPLORATIO	0.019%	60.326%
1050	PERRIGO CO PLC	0.019%	60.345%
1051	SHAWCOR LTD	0.019%	60.364%
1052	YAMAHA MOTOR CO	0.019%	60.383%
1053	LABRADOR IRON O	0.019%	60.402%
1054	LOCALIZA RENT A	0.019%	60.421%
1055	MEDNAX INC	0.019%	60.440%
1056	YASKAWA ELEC CO	0.019%	60.458%
1057	Banco Sabadell	0.019%	60.477%
1058	HILL ROM HOLDINGS INC COMMON STOCK	0.019%	60.496%
1059	COMMERZBANK AG	0.019%	60.515%
1060	SONY CORP SPONSORED ADR ADR	0.019%	60.534%
1061	SUN COMMUNITIES INC REIT USD.01	0.019%	60.553%
1062	SUN HUNG KAI PR	0.019%	60.572%
1063	ENERCARE INC	0.019%	60.590%
1064	NN GROUP NV	0.019%	60.609%
1065	TORC OIL & GAS	0.019%	60.628%
1066	ELEMENT FINANCI	0.019%	60.647%
1067	DENMARK GOVERNMENT	0.019%	60.665%
1068	REGENCY CENTERS CORP REIT USD.01	0.019%	60.684%
1069	OJI PAPER CO	0.019%	60.703%
1070	CHARTWELL RETIR	0.019%	60.721%
1071	ASML HOLDING NV	0.019%	60.740%
1072	BERKELEY GROUP	0.019%	60.759%
1073	NOBLE ENERGY IN	0.019%	60.778%
1074	ADIDAS AG	0.019%	60.796%
1075	TAKEDA PHARMACE	0.019%	60.815%
1076	TOTAL CAPITAL I	0.019%	60.834%
1077	JSW STEEL LTD	0.019%	60.852%
1078	BCO BRADESCO,AD	0.019%	60.871%
1079	THOR INDUSTRIES INC COMMON STOCK USD.1	0.019%	60.890%
1080	WPX ENERGY INC COMMON STOCK	0.019%	60.908%
1081	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.019%	60.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	OSHKOSH CORP COMMON STOCK USD.01	0.019%	60.945%
1083	AECOM GROUP INC	0.019%	60.964%
1084	EURO FIN STABIL	0.019%	60.983%
1085	PRECISION DRILLING CORP COMMON STOCK	0.019%	61.001%
1086	KONINKLIJKE KPN	0.019%	61.020%
1087	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.019%	61.038%
1088	US FOODS HOLDING CORP COMMON STOCK USD.01	0.019%	61.057%
1089	AISIN SEIKI CO	0.018%	61.075%
1090	BIDVEST GROUP L	0.018%	61.094%
1091	VALEO SA	0.018%	61.112%
1092	LG CHEM LTD	0.018%	61.130%
1093	WP CAREY INC REIT USD.001	0.018%	61.149%
1094	VOLKSWAGEN AG	0.018%	61.167%
1095	PROVINCE OF ALB	0.018%	61.185%
1096	MINEBEA CO	0.018%	61.204%
1097	AIR LEASE CORP	0.018%	61.222%
1098	SWEDBANK AB	0.018%	61.240%
1099	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.018%	61.258%
1100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.018%	61.277%
1101	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.018%	61.295%
1102	APPLE INC SR UNSECURED 02/27 3.35	0.018%	61.313%
1103	DANSKE BANK A/S	0.018%	61.331%
1104	PULTEGROUP INC.	0.018%	61.349%
1105	NOMURA HOLD INC	0.018%	61.368%
1106	HEXCEL CORP COMMON STOCK USD.01	0.018%	61.386%
1107	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.018%	61.404%
1108	HALMA	0.018%	61.422%
1109	SVENSKA HANDELS	0.018%	61.440%
1110	STERLING BANCORP/DE COMMON STOCK USD.01	0.018%	61.458%
1111	TECHNIPFMC PLC	0.018%	61.476%
1112	FORTUM OYJ	0.018%	61.494%
1113	SINO BIOPHARMACE	0.018%	61.512%
1114	SENSATA TECHNOL	0.018%	61.530%
1115	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.018%	61.548%
1116	MARKS & SPENCER	0.018%	61.567%
1117	AECOM COMMON STOCK USD.01	0.018%	61.585%
1118	CARLISLE COS IN	0.018%	61.603%
1119	DEUTSCHE BANK A	0.018%	61.621%
1120	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.018%	61.639%
1121	WESTPAC BANKING	0.018%	61.657%
1122	PORSCHE AUTOMOB	0.018%	61.675%
1123	USG CORP	0.018%	61.692%
1124	PADDY POWER PLC	0.018%	61.710%
1125	VULCAN MATERIAL	0.018%	61.728%
1126	STOCKLAND TRUST	0.018%	61.746%
1127	GARMIN LTD.	0.018%	61.764%
1128	AGILE PROPERTY	0.018%	61.782%
1129	ASML HOLDING NV	0.018%	61.800%
1130	SOUTH32 LTD	0.018%	61.818%
1131	MANPOWER INC	0.018%	61.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	BROTHER INDUSTR	0.018%	61.853%
1133	FIRST SOLAR INC	0.018%	61.871%
1134	ONEOK INC COMPANY GUAR 02/22 4.25	0.018%	61.889%
1135	SNAP-ON INC	0.018%	61.907%
1136	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.018%	61.924%
1137	WR BERKLEY CORP COMMON STOCK USD.2	0.018%	61.942%
1138	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.018%	61.960%
1139	KILROY REALTY C	0.018%	61.978%
1140	ZOETIS INC COMMON STOCK USD.01	0.018%	61.995%
1141	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.018%	62.013%
1142	CHINA RESOURCES	0.018%	62.030%
1143	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.018%	62.048%
1144	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.018%	62.066%
1145	CHINA UNICOM LT	0.018%	62.083%
1146	HOWARD HUGHES CORP/THE COMMON STOCK	0.018%	62.101%
1147	CATCHER TECHNOL	0.018%	62.118%
1148	NIPPON BUILDING	0.018%	62.136%
1149	CHINA PETROLEUM	0.018%	62.153%
1150	SESA STERLITE	0.018%	62.171%
1151	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.018%	62.189%
1152	GREAT CANADIAN	0.017%	62.206%
1153	BRUNSWICK CORP	0.017%	62.223%
1154	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.017%	62.241%
1155	FRANCO NEVADA CORP COMMON STOCK	0.017%	62.258%
1156	MASTEC INC	0.017%	62.276%
1157	AALBERTS INDUST	0.017%	62.293%
1158	KION GROUP AG	0.017%	62.311%
1159	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.017%	62.328%
1160	CAPITAL POWER C	0.017%	62.346%
1161	UNUM GROUP	0.017%	62.363%
1162	AAC TECHNOLOGIE	0.017%	62.380%
1163	EVEREST RE GROU	0.017%	62.398%
1164	MINITUBISHI ESTA	0.017%	62.415%
1165	GALP ENERGIA	0.017%	62.433%
1166	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.017%	62.450%
1167	BANK OF AMERICA	0.017%	62.468%
1168	GAS NATURAL SDG	0.017%	62.485%
1169	NEVSUN RESOURCES LTD COMMON STOCK	0.017%	62.502%
1170	CREE INC COMMON STOCK USD.00125	0.017%	62.520%
1171	HYDRO ONE LTD	0.017%	62.537%
1172	HDFC BANK LTD	0.017%	62.554%
1173	ELECTRONIC ARTS	0.017%	62.572%
1174	HEIDELBERGCEMEN	0.017%	62.589%
1175	UNIPER SE	0.017%	62.606%
1176	ANGLO AMERICAN	0.017%	62.624%
1177	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.017%	62.641%
1178	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.017%	62.658%
1179	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.017%	62.676%
1180	FUBON FINANCIAL	0.017%	62.693%
1181	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.017%	62.710%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	DUFY AG-REG	0.017%	62.727%
1183	FUJIFILM HLDGS	0.017%	62.745%
1184	WOLSELEY PLC	0.017%	62.762%
1185	GLOBAL PAYMENTS INC COMMON STOCK	0.017%	62.779%
1186	MEDIOBANCA SPA	0.017%	62.796%
1187	SPARTAN ENERGY	0.017%	62.813%
1188	TRICAN WELL SER	0.017%	62.831%
1189	CREDIT ACCEPTAN	0.017%	62.848%
1190	JUNIPER NETWORK	0.017%	62.865%
1191	TERADYNE INC	0.017%	62.882%
1192	INTERTEK TESTIN	0.017%	62.899%
1193	SWISS LIFE HLDG	0.017%	62.916%
1194	LONGFOR PROPERT	0.017%	62.933%
1195	GOLDCORP INC SR UNSECURED 06/21 3.625	0.017%	62.950%
1196	UNILEVER NV 0.5	0.017%	62.968%
1197	SHINHAN FINANCI	0.017%	62.985%
1198	APTARGROUP INC COMMON STOCK USD.01	0.017%	63.002%
1199	NATIONAL RETAIL PROPERTIES REIT USD.01	0.017%	63.019%
1200	INTUIT INC COMMON STOCK USD.01	0.017%	63.036%
1201	SYNNEX CORP COMMON STOCK USD.001	0.017%	63.053%
1202	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	63.070%
1203	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.017%	63.087%
1204	SVENSKA HANDELS	0.017%	63.104%
1205	SONOCO PRODUCTS	0.017%	63.121%
1206	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.017%	63.138%
1207	CELGENE CORP SR UNSECURED 08/22 3.55	0.017%	63.155%
1208	KIRIN HOLDINGS	0.017%	63.172%
1209	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.017%	63.188%
1210	BCO BRADESCO.PR	0.017%	63.205%
1211	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.017%	63.222%
1212	EXPEDIA GROUP INC COMMON STOCK USD.001	0.017%	63.239%
1213	VALIDUS HOLDING	0.017%	63.256%
1214	EXELON CORP COMMON STOCK	0.017%	63.273%
1215	HAMMERSON	0.017%	63.290%
1216	TCF FINL CORP	0.017%	63.307%
1217	OMV AG	0.017%	63.323%
1218	COCA COLA HBC A	0.017%	63.340%
1219	L'OREAL	0.017%	63.357%
1220	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.017%	63.374%
1221	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.017%	63.391%
1222	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.017%	63.408%
1223	AEGON N.V.	0.017%	63.424%
1224	TELEFONICA EMIS	0.017%	63.441%
1225	EQUIFAX INC	0.017%	63.458%
1226	FEDERAL REALTY INVS TRUST REIT USD.01	0.017%	63.475%
1227	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.017%	63.492%
1228	GN STORE NORD	0.017%	63.508%
1229	LAS VEGAS SANDS	0.017%	63.525%
1230	COUNCIL OF EURO	0.017%	63.542%
1231	GAMING AND LEISURE PROPERTIE REIT	0.017%	63.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	ARRIS INTERNATI	0.017%	63.575%
1233	ARCONIC INC COMMON STOCK	0.017%	63.592%
1234	COOPER COS INC	0.017%	63.609%
1235	DOUGLAS EMMETT INC REIT USD.01	0.017%	63.625%
1236	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.017%	63.642%
1237	GALAXY ENTERTAI	0.017%	63.659%
1238	MURATA MFG CO	0.017%	63.675%
1239	TORAY INDS INC	0.017%	63.692%
1240	TOSOH CORP	0.017%	63.709%
1241	SALESFORCE.COM	0.017%	63.725%
1242	MACERICH CO	0.017%	63.742%
1243	JOHN DEERE CAP	0.017%	63.758%
1244	ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	0.017%	63.775%
1245	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.017%	63.792%
1246	LIBERTY PROPERTY TRUST REIT USD.001	0.017%	63.808%
1247	MARATHON OIL CO	0.017%	63.825%
1248	SKAND ENSKILDA	0.017%	63.841%
1249	RANDSTAD HOLDIN	0.017%	63.858%
1250	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.017%	63.874%
1251	ROCKWELL COLLIN	0.017%	63.891%
1252	CATALENT INC COMMON STOCK USD.01	0.017%	63.908%
1253	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.016%	63.924%
1254	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.016%	63.940%
1255	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.016%	63.957%
1256	ECOLAB INC 2.37	0.016%	63.973%
1257	CANACCORD FINAN	0.016%	63.990%
1258	OLIN CORP	0.016%	64.006%
1259	ROYAL DUTCH SH-	0.016%	64.022%
1260	DEXUS PROPERTY	0.016%	64.039%
1261	JAZZ PHARMACEUT	0.016%	64.055%
1262	KOHL S CORPORATION SR UNSECURED 11/21 4	0.016%	64.072%
1263	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.016%	64.088%
1264	ABN AMRO GROUP	0.016%	64.104%
1265	CIMAREX ENERGY CO COMMON STOCK USD.01	0.016%	64.121%
1266	SPIRAX-SARCO EN	0.016%	64.137%
1267	TOYOTA TSUSHO C	0.016%	64.153%
1268	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.016%	64.170%
1269	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.016%	64.186%
1270	DANONE SA	0.016%	64.202%
1271	PRIMERICA INC COMMON STOCK	0.016%	64.218%
1272	RAIFFEISEN BANK	0.016%	64.235%
1273	WILLIAMS-SONOMA	0.016%	64.251%
1274	SUMITOMO MITSUI	0.016%	64.267%
1275	MARUBENI CORP	0.016%	64.283%
1276	IMPERIAL TOBACC	0.016%	64.299%
1277	MITEL NETWORKS	0.016%	64.316%
1278	DIRECT LINE INS	0.016%	64.332%
1279	CINTAS CORP	0.016%	64.348%
1280	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.016%	64.364%
1281	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.016%	64.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	PTT EXP&PROD-FG	0.016%	64.397%
1283	FLOWSERVE CORP COMMON STOCK USD1.25	0.016%	64.413%
1284	GENERAL MILLS I	0.016%	64.429%
1285	AJINOMOTO CO IN	0.016%	64.445%
1286	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.016%	64.461%
1287	CAMDEN PROPERTY	0.016%	64.477%
1288	CERNER CORP	0.016%	64.493%
1289	BALOISE- HOLDIN	0.016%	64.509%
1290	SHIMAO PROPERTY	0.016%	64.526%
1291	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.016%	64.542%
1292	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	64.558%
1293	AMERICAN HOMES 4 RENT A REIT USD.01	0.016%	64.574%
1294	SKF AB - B SHAR	0.016%	64.590%
1295	LEGG MASON INC SR UNSECURED 03/26 4.75	0.016%	64.606%
1296	VESTAS WIND SYS	0.016%	64.622%
1297	MURPHY OIL CORP	0.016%	64.638%
1298	SLM CORP COMMON STOCK USD.2	0.016%	64.654%
1299	WW GRAINGER INC	0.016%	64.670%
1300	TOTAL CAPITAL C	0.016%	64.686%
1301	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.016%	64.702%
1302	ONEOK INC	0.016%	64.718%
1303	LAZARD LTD CL A COMMON STOCK USD.01	0.016%	64.734%
1304	SAINSBURY (J) P	0.016%	64.750%
1305	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	64.766%
1306	AON PLC	0.016%	64.782%
1307	ATS AUTOMATION	0.016%	64.798%
1308	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.016%	64.814%
1309	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.016%	64.830%
1310	EMCOR GROUP INC COMMON STOCK USD.01	0.016%	64.846%
1311	KIMBERLY-CLARK	0.016%	64.862%
1312	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.016%	64.878%
1313	NEWELL BRANDS INC COMMON STOCK USD1.0	0.016%	64.894%
1314	LOGMEIN INC COMMON STOCK USD.01	0.016%	64.909%
1315	BUNGE LTD COMMON STOCK USD.01	0.016%	64.925%
1316	RENAISSANCE RE	0.016%	64.941%
1317	BMW US CAPITAL	0.016%	64.957%
1318	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.016%	64.973%
1319	AMDOCS LTD COMMON STOCK GBP.0001	0.016%	64.989%
1320	RECKITT BENCKIS	0.016%	65.004%
1321	GROWTHPOINT PRO	0.016%	65.020%
1322	ORIGIN ENERGY L	0.016%	65.036%
1323	DEUTSCHE BOERSE	0.016%	65.052%
1324	MIRVAC GROUP RE	0.016%	65.067%
1325	CA INC SR UNSECURED 03/27 4.7	0.016%	65.083%
1326	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.016%	65.099%
1327	HARLEY DAVIDSON	0.016%	65.114%
1328	ERICSSON LM-B S	0.016%	65.130%
1329	EAST WEST BANCORP INC COMMON STOCK USD.001	0.016%	65.146%
1330	AMER ELEC POWER	0.016%	65.161%
1331	PHOENIX GROUP H	0.016%	65.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	MOSAIC CO SR UNSECURED 11/21 3.75	0.016%	65.193%
1333	US BANCORP SR UNSECURED 01/24 3.7	0.016%	65.208%
1334	ENAGAS	0.016%	65.224%
1335	SWATCH GROUP	0.016%	65.239%
1336	VENTURE CORP	0.016%	65.255%
1337	ITOCHU CORP	0.016%	65.271%
1338	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.016%	65.286%
1339	CASCADES INC	0.016%	65.302%
1340	ROLLS ROYCE	0.016%	65.317%
1341	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.016%	65.333%
1342	FORTIVE CORP COMMON STOCK USD.01	0.016%	65.348%
1343	NATIONWIDE B/S	0.016%	65.364%
1344	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.016%	65.379%
1345	KAPSTONE PAPER	0.015%	65.395%
1346	PURE INDUSTRIAL	0.015%	65.410%
1347	ZIONS BANCORP	0.015%	65.426%
1348	FLUOR CORP COMMON STOCK USD.01	0.015%	65.441%
1349	DAIWA HOUSE IND	0.015%	65.456%
1350	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.015%	65.472%
1351	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.015%	65.487%
1352	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.015%	65.503%
1353	FUJI HEAVY INDS	0.015%	65.518%
1354	MITSUI CHEMICAL	0.015%	65.533%
1355	ELECTRICITE DE	0.015%	65.549%
1356	SKECHERS USA INC CL A COMMON STOCK USD.001	0.015%	65.564%
1357	CTRP.COM INTERNATIONAL ADR ADR USD.01	0.015%	65.580%
1358	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.015%	65.595%
1359	DAI-ICHI LIFE	0.015%	65.610%
1360	TOYOTA MOTOR CR	0.015%	65.626%
1361	HOME CAP GRP IN	0.015%	65.641%
1362	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.015%	65.656%
1363	CHRISTIAN HANSE	0.015%	65.672%
1364	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.015%	65.687%
1365	MICROCHIP TECHN	0.015%	65.702%
1366	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.015%	65.718%
1367	FLUGHAFEN ZUERI	0.015%	65.733%
1368	HELVETIA HOLDIN	0.015%	65.748%
1369	ASSURANT INC COMMON STOCK USD.01	0.015%	65.764%
1370	HYUNDAI MOBIS	0.015%	65.779%
1371	CDN UTILS LTD N	0.015%	65.794%
1372	MEGGITT	0.015%	65.809%
1373	SOMPO JAPAN NIP	0.015%	65.825%
1374	PACWEST BANCORP COMMON STOCK	0.015%	65.840%
1375	PEABODY ENERGY CORP COMMON STOCK	0.015%	65.855%
1376	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.015%	65.871%
1377	SEKISUI CHEMICA	0.015%	65.886%
1378	SINGAPORE AIRLI	0.015%	65.901%
1379	COMINAR REAL ES	0.015%	65.916%
1380	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.015%	65.931%
1381	NOKIAN RENKAAT	0.015%	65.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	SVENSKA CELLULO	0.015%	65.962%
1383	CUBESMART REIT USD.01	0.015%	65.977%
1384	FOOT LOCKER INC COMMON STOCK USD.01	0.015%	65.992%
1385	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.015%	66.008%
1386	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.015%	66.023%
1387	MARVELL TECH GR	0.015%	66.038%
1388	LEGGETT + PLATT INC COMMON STOCK USD.01	0.015%	66.053%
1389	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.015%	66.069%
1390	BARLOWORLD LTD	0.015%	66.084%
1391	JAPAN REAL ESTA	0.015%	66.099%
1392	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.015%	66.114%
1393	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.015%	66.129%
1394	GALAPAGOS NV	0.015%	66.144%
1395	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.015%	66.160%
1396	LIBERTY MUTUAL	0.015%	66.175%
1397	KEY BANK NA SR UNSECURED 06/25 3.3	0.015%	66.190%
1398	ORANGE SA SR UNSECURED 09/21 4.125	0.015%	66.205%
1399	JYSKE BANK A/S	0.015%	66.220%
1400	ACKERMANS & VAN	0.015%	66.235%
1401	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	66.250%
1402	MERLIN PROPRTI	0.015%	66.265%
1403	WINTRUST FINANCIAL CORP COMMON STOCK	0.015%	66.281%
1404	ON ASSIGNMENT INC COMMON STOCK USD.01	0.015%	66.296%
1405	SUNTRUST BANK A	0.015%	66.311%
1406	INNERGEX RENEWA	0.015%	66.326%
1407	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.015%	66.341%
1408	HUHTAMAKI OY	0.015%	66.356%
1409	PRAIRIESKY ROYA	0.015%	66.371%
1410	TREVALI MINING	0.015%	66.386%
1411	DOREL INDS INC	0.015%	66.401%
1412	STRYKER CORP SR UNSECURED 03/21 2.625	0.015%	66.416%
1413	BAYTEX ENERGY CORP COMMON STOCK	0.015%	66.430%
1414	CTBC FINANCIAL	0.015%	66.445%
1415	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.015%	66.460%
1416	GRUBHUB INC COMMON STOCK USD.0001	0.015%	66.475%
1417	ISUZU MOTORS	0.015%	66.490%
1418	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.015%	66.505%
1419	AGILENT TECHNOL	0.015%	66.520%
1420	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.015%	66.535%
1421	BEMIS COMPANY COMMON STOCK USD.1	0.015%	66.550%
1422	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.015%	66.565%
1423	DELPHI AUTOMOTI	0.015%	66.579%
1424	MOL HUNGARIAN O	0.015%	66.594%
1425	GRANITE REAL ES	0.015%	66.609%
1426	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.015%	66.624%
1427	HELMERICH & PAY	0.015%	66.639%
1428	AT+T INC SR UNSECURED 05/25 3.4	0.015%	66.653%
1429	ONTARIO(PROV OF	0.015%	66.668%
1430	CENTENNIAL RESO	0.015%	66.683%
1431	ENTEGRIS INC COMMON STOCK USD.01	0.015%	66.698%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.015%	66.712%
1433	ING GROEP NV 0.	0.015%	66.727%
1434	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.015%	66.742%
1435	CYPRESS SEMICON	0.015%	66.757%
1436	BROWN + BROWN INC COMMON STOCK USD.1	0.015%	66.771%
1437	INCITEC PIVOT	0.015%	66.786%
1438	AVNET INC	0.015%	66.801%
1439	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.015%	66.815%
1440	ROYAL GOLD INC	0.015%	66.830%
1441	SPECTRIS PLC	0.015%	66.845%
1442	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.015%	66.859%
1443	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.015%	66.874%
1444	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.015%	66.889%
1445	HANCOCK HOLDING	0.015%	66.903%
1446	DREAM GLOBAL RE	0.015%	66.918%
1447	BHARTI AIRTEL L	0.015%	66.932%
1448	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	66.947%
1449	SBI HOLDINGS IN	0.015%	66.961%
1450	GPT GROUP	0.015%	66.976%
1451	THE FOSCHINI GR	0.015%	66.991%
1452	BANK OF NY MELL	0.015%	67.005%
1453	ASTELLAS PHARMA	0.015%	67.020%
1454	LAGARDERE S.C.A	0.015%	67.034%
1455	STELLA JONES IN	0.015%	67.049%
1456	DISCOVERY HLDGS	0.015%	67.063%
1457	AMPHENOL CORP	0.015%	67.078%
1458	AMKOR TECHNOLOG	0.015%	67.092%
1459	BHP BILLITON PL	0.015%	67.107%
1460	MONDI PLC	0.015%	67.121%
1461	BANKUNITED INC COMMON STOCK USD.01	0.014%	67.136%
1462	TORCHMARK CORP COMMON STOCK USD1.0	0.014%	67.150%
1463	DYCOM INDUSTRIE	0.014%	67.165%
1464	KIRBY CORP	0.014%	67.179%
1465	REDEFINE PROPER	0.014%	67.194%
1466	OBAYASHI CORP	0.014%	67.208%
1467	FREEHOLD ROYALT	0.014%	67.223%
1468	KIMCO REALTY	0.014%	67.237%
1469	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.014%	67.251%
1470	OESTERREIC KONT	0.014%	67.266%
1471	MS&AD INSURANCE	0.014%	67.280%
1472	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.014%	67.295%
1473	VEREIT INC REIT USD.01	0.014%	67.309%
1474	ILG INC COMMON STOCK USD.01	0.014%	67.324%
1475	DANA HOLDING CO	0.014%	67.338%
1476	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.014%	67.352%
1477	INCHCAPE PLC	0.014%	67.367%
1478	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.014%	67.381%
1479	HOME BANCSHARES INC COMMON STOCK USD.01	0.014%	67.395%
1480	FAMILYMART CO	0.014%	67.410%
1481	ENSIGN ENERGY S	0.014%	67.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	MURPHY USA INC COMMON STOCK	0.014%	67.438%
1483	GEMALTO NV	0.014%	67.452%
1484	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.014%	67.467%
1485	MORNEAU SHEPELL	0.014%	67.481%
1486	BARCLAYS ADR-EA	0.014%	67.495%
1487	HILLENBRAND INC COMMON STOCK	0.014%	67.509%
1488	LOJAS RENNER SA	0.014%	67.524%
1489	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.014%	67.538%
1490	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.014%	67.552%
1491	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	67.566%
1492	VF CORP	0.014%	67.580%
1493	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.014%	67.594%
1494	MOSAIC CO	0.014%	67.609%
1495	GENPACT LIMITED	0.014%	67.623%
1496	COPART INC	0.014%	67.637%
1497	NSK	0.014%	67.651%
1498	BURBERRY GROUP	0.014%	67.665%
1499	PT UNITED TRACT	0.014%	67.679%
1500	OC OERLIKON COR	0.014%	67.693%
1501	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.014%	67.707%
1502	INVITATION HOMES INC REIT USD.01	0.014%	67.721%
1503	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.014%	67.735%
1504	DARDEN RESTAURA	0.014%	67.749%
1505	NORBORD INC COMMON STOCK	0.014%	67.763%
1506	FEDERATED INVES	0.014%	67.777%
1507	CHINA UNICOM	0.014%	67.791%
1508	TELEFLEX INC COMMON STOCK USD1.0	0.014%	67.805%
1509	CBOE GLOBAL MARKETS INC COMMON STOCK	0.014%	67.819%
1510	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	67.833%
1511	NAVIENT CORP COMMON STOCK USD.01	0.014%	67.847%
1512	ESSENT GROUP LT	0.014%	67.861%
1513	IMPERIAL HOLDIN	0.014%	67.875%
1514	TULLOW OIL PLC	0.014%	67.889%
1515	GEN DYNAMICS CO	0.014%	67.903%
1516	WHITBREAD PLC	0.014%	67.917%
1517	SOUTH STATE CORP COMMON STOCK USD2.5	0.014%	67.931%
1518	GENTING BHD	0.014%	67.945%
1519	INTL CONS AIRLI	0.014%	67.958%
1520	ASSURED GUARANT	0.014%	67.972%
1521	HCA HEALTHCARE INC COMMON STOCK USD.01	0.014%	67.986%
1522	CASEYS GEN STOR	0.014%	68.000%
1523	WATSCO INC COMMON STOCK USD.5	0.014%	68.014%
1524	KNIGHT THERAPEU	0.014%	68.028%
1525	AXIS CAPITAL HO	0.014%	68.041%
1526	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.014%	68.055%
1527	PANDORA A/S	0.014%	68.069%
1528	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.014%	68.083%
1529	APARTMENT INVT + MGMT CO A REIT USD.01	0.014%	68.097%
1530	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.014%	68.110%
1531	KLX INC COMMON STOCK USD.01	0.014%	68.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.014%	68.138%
1533	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.014%	68.151%
1534	POSCO	0.014%	68.165%
1535	Arch Capital Gr	0.014%	68.179%
1536	TRUWORTHS INTER	0.014%	68.193%
1537	COPA HOLDINGS S	0.014%	68.206%
1538	KREDITANST FUR	0.014%	68.220%
1539	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.014%	68.234%
1540	KB FINANCIAL GR	0.014%	68.247%
1541	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.014%	68.261%
1542	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.014%	68.275%
1543	ANGLOGOLD ASHANTI SPON ADR ADR	0.014%	68.288%
1544	FURUKAWA ELECTR	0.014%	68.302%
1545	WILLIAM HILL PL	0.014%	68.316%
1546	TOKYU FUDOSAN H	0.014%	68.329%
1547	WOOD GROUP (JOH	0.014%	68.343%
1548	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.014%	68.357%
1549	DREAM OFFICE RE	0.014%	68.370%
1550	APPLE INC SR UNSECURED 05/22 2.3	0.014%	68.384%
1551	HANG SENG BANK	0.014%	68.398%
1552	DAIWA SECURITIE	0.014%	68.411%
1553	INTERDIGITAL IN	0.014%	68.425%
1554	WILLIAM DEMANT	0.014%	68.438%
1555	TELE2 AB-B SHS	0.014%	68.452%
1556	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.014%	68.466%
1557	VICINITY CENTER	0.014%	68.479%
1558	ADVANCED SEMICO	0.014%	68.493%
1559	OP CORPORATE BA	0.014%	68.506%
1560	HCL TECHNOLOGIE	0.014%	68.520%
1561	ERSTE GROUP BAN	0.014%	68.534%
1562	TEIJIN	0.014%	68.547%
1563	AT&T INC 1.45%	0.014%	68.561%
1564	CAIXABANK	0.014%	68.574%
1565	BEAZLEY PLC	0.014%	68.588%
1566	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	68.601%
1567	PROVINCE OF ONT	0.014%	68.615%
1568	JAPAN TOBACCO I	0.014%	68.628%
1569	NIPPON TEL&TEL	0.014%	68.642%
1570	YES BANK LTD	0.014%	68.655%
1571	LIBERTY MUTUAL	0.014%	68.669%
1572	APPLE INC SR UNSECURED 09/22 2.1	0.013%	68.682%
1573	TRACTOR SUPPLY	0.013%	68.696%
1574	EXTENDED STAY AMERICA INC UNIT USD.01	0.013%	68.709%
1575	LARSEN & TOUBRO	0.013%	68.723%
1576	SEMICONDUCTOR M	0.013%	68.736%
1577	GS HOLDINGS COR	0.013%	68.750%
1578	MIDDLEBY CORP COMMON STOCK USD.01	0.013%	68.763%
1579	ITT INC COMMON STOCK USD1.0	0.013%	68.776%
1580	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	68.790%
1581	CHIMEI INNOLUX	0.013%	68.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.013%	68.817%
1583	ALLEGHANY CORP COMMON STOCK USD1.0	0.013%	68.830%
1584	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.013%	68.843%
1585	REXNORD CORP COMMON STOCK USD.01	0.013%	68.857%
1586	VOYA FINANCIAL INC COMMON STOCK USD.01	0.013%	68.870%
1587	DERWENT LONDON	0.013%	68.883%
1588	NU SKIN ENTERPR	0.013%	68.897%
1589	ISHIKAWAJIMA HA	0.013%	68.910%
1590	GROUP 4 SECURIC	0.013%	68.924%
1591	SKANDINAVISKA E	0.013%	68.937%
1592	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.013%	68.950%
1593	MAXIM INTEGRATE	0.013%	68.964%
1594	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.013%	68.977%
1595	SHERWIN WILLIAM	0.013%	68.990%
1596	STRYKER CORP SR UNSECURED 05/24 3.375	0.013%	69.004%
1597	FIRSTCASH INC COMMON STOCK USD.01	0.013%	69.017%
1598	KAO CORP	0.013%	69.030%
1599	HANA FINANCIAL	0.013%	69.043%
1600	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	69.057%
1601	ST JAMES PLACE	0.013%	69.070%
1602	HONG KONG EXCHA	0.013%	69.083%
1603	THERMO FISHER S	0.013%	69.097%
1604	SANDERSON FARMS INC COMMON STOCK USD1.0	0.013%	69.110%
1605	LENOVO GROUP LT	0.013%	69.123%
1606	ANHUI CONCH CEM	0.013%	69.136%
1607	ALARIS ROYALTY	0.013%	69.150%
1608	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.013%	69.163%
1609	TATA MOTORS LTD	0.013%	69.176%
1610	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	69.189%
1611	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.013%	69.202%
1612	AMERCO COMMON STOCK USD.25	0.013%	69.216%
1613	CHINA SHENHUA E	0.013%	69.229%
1614	CRANE CO	0.013%	69.242%
1615	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.013%	69.255%
1616	MAPFRE SA	0.013%	69.268%
1617	AVIGILON CORP C	0.013%	69.282%
1618	CYRUSONE INC REIT USD.01	0.013%	69.295%
1619	REINSURANCE GRO	0.013%	69.308%
1620	DELUXE CORP	0.013%	69.321%
1621	KERRY GROUP PLC	0.013%	69.334%
1622	MOODY S CORP COMMON STOCK USD.01	0.013%	69.347%
1623	EPR PROPERTIES REIT USD.01	0.013%	69.360%
1624	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.013%	69.373%
1625	TOKYO ELECTRON	0.013%	69.387%
1626	JEAN COUTU GRP	0.013%	69.400%
1627	IG GROUP HLDGS	0.013%	69.413%
1628	SUMITOMO HEAVY	0.013%	69.426%
1629	MYLAN NV 3.125%	0.013%	69.439%
1630	IPG PHOTONICS C	0.013%	69.452%
1631	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.013%	69.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.013%	69.478%
1633	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.013%	69.491%
1634	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.013%	69.504%
1635	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.013%	69.517%
1636	HKT TRUST	0.013%	69.530%
1637	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.013%	69.543%
1638	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.013%	69.556%
1639	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.013%	69.569%
1640	KREDITANSTALT F	0.013%	69.582%
1641	BANK HAPOALIM B	0.013%	69.595%
1642	DS SMITH PLC	0.013%	69.608%
1643	XILINX INC	0.013%	69.621%
1644	KINGBOARD CHEMI	0.013%	69.634%
1645	ITAU UNIBANCO H SPON PRF ADR ADR	0.013%	69.647%
1646	NORTH WEST CO I	0.013%	69.660%
1647	SHOPRITE HLDGS	0.013%	69.672%
1648	JPMORGAN CHASE	0.013%	69.685%
1649	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.013%	69.698%
1650	COOPERATIEVE RA	0.013%	69.711%
1651	FNB CORP COMMON STOCK USD.01	0.013%	69.724%
1652	STORE CAPITAL CORP REIT USD.01	0.013%	69.737%
1653	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.013%	69.750%
1654	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.013%	69.763%
1655	UNILEVER NV	0.013%	69.776%
1656	KESKO	0.013%	69.788%
1657	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.013%	69.801%
1658	FRAPORT AG	0.013%	69.814%
1659	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	69.827%
1660	BBA AVIATION	0.013%	69.840%
1661	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.013%	69.853%
1662	FOREST CITY REALTY TRUST A REIT USD.01	0.013%	69.866%
1663	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.013%	69.878%
1664	HUBBELL INC COMMON STOCK USD.01	0.013%	69.891%
1665	LIVANOVA PLC	0.013%	69.904%
1666	YUM BRANDS INC COMMON STOCK	0.013%	69.917%
1667	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.013%	69.930%
1668	METLIFE INC SR UNSECURED 04/24 3.6	0.013%	69.943%
1669	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.013%	69.955%
1670	EAST JAPAN RAIL	0.013%	69.968%
1671	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.013%	69.981%
1672	AMERISOURCEBERG	0.013%	69.994%
1673	NATIONAL AUSTRALIA	0.013%	70.006%
1674	SANDVIK AB	0.013%	70.019%
1675	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.013%	70.032%
1676	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.013%	70.045%
1677	CARLSBERG	0.013%	70.057%
1678	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.013%	70.070%
1679	TRANSOCEAN LTD	0.013%	70.083%
1680	SYSCO CORP COMMON STOCK USD1.0	0.013%	70.096%
1681	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.013%	70.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	CALLON PETROLEUM CO COMMON STOCK USD.01	0.013%	70.121%
1683	FILA KOREA LTD	0.013%	70.134%
1684	CORELOGIC INC COMMON STOCK USD1.0	0.013%	70.146%
1685	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.013%	70.159%
1686	ALBEMARLE CORP	0.013%	70.172%
1687	TIME WARNER INC	0.013%	70.185%
1688	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.013%	70.197%
1689	UMPQUA HOLDINGS CORP COMMON STOCK	0.013%	70.210%
1690	ANIXTER INC COMPANY GUAR 10/21 5.125	0.013%	70.222%
1691	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.013%	70.235%
1692	WESTSHORE TERMI	0.013%	70.248%
1693	CNH INDUSTRIAL	0.013%	70.260%
1694	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.013%	70.273%
1695	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.013%	70.286%
1696	FISERV INC COMMON STOCK USD.01	0.013%	70.298%
1697	AMER SPORTS OYJ	0.013%	70.311%
1698	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.013%	70.324%
1699	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.013%	70.336%
1700	KELLOGG CO 0.8%	0.013%	70.349%
1701	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	70.361%
1702	INDIABULLS HOUS	0.013%	70.374%
1703	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.013%	70.387%
1704	WOODWARD INC COMMON STOCK USD.00292	0.013%	70.399%
1705	ORICA LIMITED	0.013%	70.412%
1706	SKYWEST INC COMMON STOCK	0.013%	70.424%
1707	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.013%	70.437%
1708	CLEAN HARBOR IN	0.013%	70.450%
1709	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.013%	70.462%
1710	DONALDSON CO IN	0.013%	70.475%
1711	UNITED URBAN IN	0.013%	70.487%
1712	VONOVIA SE	0.013%	70.500%
1713	TATA CONSULTANC	0.013%	70.512%
1714	ANSYS INC COMMON STOCK USD.01	0.013%	70.525%
1715	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.013%	70.537%
1716	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.013%	70.550%
1717	CHINA COMMUNICA	0.013%	70.562%
1718	REGIONS FINANCI	0.012%	70.575%
1719	ALSTOM	0.012%	70.587%
1720	UNI-SELECT INC	0.012%	70.600%
1721	IBERIABANK CORP	0.012%	70.612%
1722	NOKIA OYJ SR UNSECURED 06/22 3.375	0.012%	70.625%
1723	WALGREEN CO COMPANY GUAR 09/22 3.1	0.012%	70.637%
1724	IVANHOE MINES L	0.012%	70.650%
1725	PNC BANK NA 2.6	0.012%	70.662%
1726	ARTIS REAL ESTA	0.012%	70.675%
1727	EMPRESA BRASILE	0.012%	70.687%
1728	EATON CORP COMPANY GUAR 11/22 2.75	0.012%	70.699%
1729	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.012%	70.712%
1730	POPULAR INC COMMON STOCK USD.01	0.012%	70.724%
1731	SAPPI	0.012%	70.737%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	OSRAM LICHT AG	0.012%	70.749%
1733	CNX RESOURCES CORP COMMON STOCK USD.01	0.012%	70.761%
1734	HIGHWOODS PROPE	0.012%	70.774%
1735	SLEEP COUNTRY C	0.012%	70.786%
1736	TARGA RESOURCES CORP COMMON STOCK USD.001	0.012%	70.799%
1737	SAFRAN SA	0.012%	70.811%
1738	WESTPAC BANKING	0.012%	70.823%
1739	SUZANO PAPEL E	0.012%	70.836%
1740	DISCOVERY INC C COMMON STOCK USD.01	0.012%	70.848%
1741	HAEMONETICS COR	0.012%	70.860%
1742	PRUDENTIAL CORP	0.012%	70.873%
1743	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.012%	70.885%
1744	CHINA GOLD INTL	0.012%	70.897%
1745	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	70.910%
1746	CIRRUS LOGIC IN	0.012%	70.922%
1747	CENTRICA PLC	0.012%	70.934%
1748	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.012%	70.947%
1749	VISTRA ENERGY CORP COMMON STOCK	0.012%	70.959%
1750	CONDUENT INC COMMON STOCK USD.01	0.012%	70.971%
1751	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.012%	70.983%
1752	SUMITOMO CORP	0.012%	70.996%
1753	SUNNY OPTICAL T	0.012%	71.008%
1754	EAGLE MATERIALS	0.012%	71.020%
1755	BCO BRADESCO SA	0.012%	71.032%
1756	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.012%	71.045%
1757	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.012%	71.057%
1758	BARRY CALLEBAUT	0.012%	71.069%
1759	KURARAY CO	0.012%	71.081%
1760	SEB SA	0.012%	71.094%
1761	COLFAX CORP	0.012%	71.106%
1762	HENRY SCHEIN CO	0.012%	71.118%
1763	TATE & LYLE	0.012%	71.130%
1764	BIO TECHNE CORP COMMON STOCK USD.01	0.012%	71.143%
1765	BCA POP EMILIA	0.012%	71.155%
1766	CAP GEMINI	0.012%	71.167%
1767	NOVOZYMES A/S	0.012%	71.179%
1768	CIFI HOLDINGS G	0.012%	71.191%
1769	HANKYU CORP	0.012%	71.203%
1770	ASSA ABLOY AB	0.012%	71.216%
1771	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	71.228%
1772	HYATT HOTELS CO	0.012%	71.240%
1773	JULIUS BAER GRO	0.012%	71.252%
1774	KEMPER CORP COMMON STOCK USD.1	0.012%	71.264%
1775	YY INC ADR ADR USD.00001	0.012%	71.276%
1776	BARNES GROUP INC COMMON STOCK USD.01	0.012%	71.289%
1777	ING BANK	0.012%	71.301%
1778	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	71.313%
1779	BUCHER IND-REGD	0.012%	71.325%
1780	BAXTER INTL INC	0.012%	71.337%
1781	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.012%	71.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	INNOGY SE	0.012%	71.361%
1783	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.012%	71.373%
1784	KERING	0.012%	71.386%
1785	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.012%	71.398%
1786	LIFE STORAGE INC REIT USD.01	0.012%	71.410%
1787	MOMO INC SPON ADR ADR USD.0001	0.012%	71.422%
1788	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.012%	71.434%
1789	CARTER S INC COMMON STOCK USD.01	0.012%	71.446%
1790	BCO DO BRASIL S	0.012%	71.458%
1791	ORIX JREIT INC	0.012%	71.470%
1792	RALPH LAUREN CORP COMMON STOCK USD.01	0.012%	71.482%
1793	FASTENAL	0.012%	71.494%
1794	WESCO INTERNATI	0.012%	71.506%
1795	CHINA GAS HOLDI	0.012%	71.518%
1796	ASSOCD BANC-COR	0.012%	71.530%
1797	SUNRISE COMMUNC	0.012%	71.542%
1798	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.012%	71.554%
1799	SAP AG	0.012%	71.566%
1800	TERADATA CORP COMMON STOCK USD.01	0.012%	71.578%
1801	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.012%	71.590%
1802	PINNACLE FOODS INC COMMON STOCK USD.01	0.012%	71.602%
1803	NUVASIVE INC COMMON STOCK USD.001	0.012%	71.614%
1804	RIO TINTO PLC	0.012%	71.626%
1805	TAIWAN CEMENT	0.012%	71.638%
1806	LEGG MASON INC COMMON STOCK USD.1	0.012%	71.650%
1807	GAM HOLDING LTD	0.012%	71.662%
1808	LIXIL GROUP COR	0.012%	71.674%
1809	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.012%	71.686%
1810	CHINA STEEL	0.012%	71.698%
1811	OMNICOM GROUP I	0.012%	71.710%
1812	UBE INDUSTRIES	0.012%	71.722%
1813	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.012%	71.734%
1814	SCOR	0.012%	71.746%
1815	UBS GROUP	0.012%	71.758%
1816	FMC CORP	0.012%	71.769%
1817	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	71.781%
1818	FIBRA UNO ADMIN	0.012%	71.793%
1819	BENDIGO AND ADE	0.012%	71.805%
1820	COLGATE-PALMOLI	0.012%	71.817%
1821	VOESTALPINE AG	0.012%	71.829%
1822	LITTELFUSE INC COMMON STOCK USD.01	0.012%	71.841%
1823	LAMAR ADVERTISING CO A REIT USD.001	0.012%	71.853%
1824	BRENNTAG AG	0.012%	71.865%
1825	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	71.877%
1826	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.012%	71.888%
1827	CH ROBINSON WOR	0.012%	71.900%
1828	EQUITABLE GROUP	0.012%	71.912%
1829	TAIHEIYO CEMENT	0.012%	71.924%
1830	COCA-COLA EUROP	0.012%	71.936%
1831	CALFRAC WELL SE	0.012%	71.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.012%	71.959%
1833	WORTHINGTON IND	0.012%	71.971%
1834	PDC ENERGY INC COMMON STOCK USD.01	0.012%	71.983%
1835	SONOVA HOLDING	0.012%	71.995%
1836	SEMPRA ENERGY COMMON STOCK	0.012%	72.007%
1837	POLARIS INDUSTR	0.012%	72.018%
1838	OLD NATIONAL BANCORP COMMON STOCK	0.012%	72.030%
1839	POLSKI KON NAF	0.012%	72.042%
1840	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.012%	72.054%
1841	ICICI BANK LTD	0.012%	72.066%
1842	CIMB GROUP HOLD	0.012%	72.077%
1843	DOWNER EDI LTD	0.012%	72.089%
1844	CRODA INTERNATI	0.012%	72.101%
1845	COBHAM PLC	0.012%	72.113%
1846	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	72.124%
1847	CITRIX SYSTEMS	0.012%	72.136%
1848	ESTEE LAUDER CO	0.012%	72.148%
1849	SPRINT CORP COMMON STOCK USD.01	0.012%	72.160%
1850	KROGER CO SR UNSECURED 04/22 3.4	0.012%	72.171%
1851	HEINEKEN NV	0.012%	72.183%
1852	KINAXIS INC	0.012%	72.195%
1853	ALTUS GROUP LTD	0.012%	72.206%
1854	NASDAQ INC SR UNSECURED 06/24 4.25	0.012%	72.218%
1855	ASAHI BREWERIES	0.012%	72.230%
1856	ALACER GOLD COR	0.012%	72.242%
1857	MITSUBISHI GAS	0.012%	72.253%
1858	NIPPON PROLOGIS	0.012%	72.265%
1859	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.012%	72.277%
1860	ARCH COAL INC A COMMON STOCK USD.01	0.012%	72.288%
1861	WINPAK LTD	0.012%	72.300%
1862	IDEX CORP	0.012%	72.312%
1863	BIG LOTS INC COMMON STOCK USD.01	0.012%	72.323%
1864	BEST BUY CO INC	0.012%	72.335%
1865	ANGLOVAAL INDS	0.012%	72.346%
1866	SASOL	0.012%	72.358%
1867	JAPAN RETAIL FU	0.012%	72.370%
1868	UNI-PRESIDENT E	0.012%	72.381%
1869	NRG ENERGY	0.012%	72.393%
1870	BAYER MOTOREN W	0.012%	72.405%
1871	MATADOR RESOURCES CO COMMON STOCK USD.01	0.012%	72.416%
1872	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	72.428%
1873	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.012%	72.439%
1874	SHUTTERFLY INC	0.012%	72.451%
1875	LEGRAND SA	0.012%	72.463%
1876	AMERICA MOVIL S	0.012%	72.474%
1877	TEMENOS GROUP A	0.012%	72.486%
1878	ALLEGIANT TRAVE	0.012%	72.497%
1879	KONICA MINOLTA	0.012%	72.509%
1880	BLUEBIRD BIO IN	0.012%	72.521%
1881	BELDEN INC COMMON STOCK USD.01	0.012%	72.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	NEDCOR LTD ZAR1	0.012%	72.544%
1883	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	72.555%
1884	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.012%	72.567%
1885	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.012%	72.578%
1886	SERVICE CORP IN	0.012%	72.590%
1887	CHILDRENS PLACE	0.012%	72.601%
1888	SEKISUI HOUSE	0.012%	72.613%
1889	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	72.625%
1890	J2 GLOBAL INC COMMON STOCK USD.01	0.012%	72.636%
1891	NASPERS LIMITED	0.012%	72.648%
1892	DEUTSCHE WOHNEN	0.012%	72.659%
1893	ENGHOUSE SYSTEM	0.012%	72.671%
1894	REGAL BELOIT CORP COMMON STOCK USD.01	0.012%	72.682%
1895	TOPBUILD CORP COMMON STOCK	0.012%	72.694%
1896	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.012%	72.705%
1897	LCI INDUSTRIES COMMON STOCK USD.01	0.012%	72.717%
1898	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.012%	72.728%
1899	TRI POINTE GROUP INC COMMON STOCK USD.01	0.012%	72.740%
1900	MILLICOM INTL C	0.012%	72.751%
1901	SEAGATE TECHNOL	0.012%	72.763%
1902	PARTNERS GROUP	0.012%	72.774%
1903	MSC INDUSTRIAL	0.011%	72.786%
1904	NOMURA REAL EST	0.011%	72.797%
1905	LOTTE CHEMICAL	0.011%	72.809%
1906	BRP INC/CA- SUB	0.011%	72.820%
1907	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	72.832%
1908	CINEWORLD GROUP	0.011%	72.843%
1909	PLASTIC OMNIUM	0.011%	72.855%
1910	TOLL BROTHERS INC COMMON STOCK USD.01	0.011%	72.866%
1911	LITHIA MOTORS INC CL A COMMON STOCK	0.011%	72.878%
1912	EDENRED	0.011%	72.889%
1913	RICHELIEU HARDW	0.011%	72.901%
1914	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.011%	72.912%
1915	NIPPON EXPRESS	0.011%	72.923%
1916	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.011%	72.935%
1917	ROYAL UNIBREW A	0.011%	72.946%
1918	PEGATRON CORP	0.011%	72.958%
1919	NORDSTROM INC SR UNSECURED 05/20 4.75	0.011%	72.969%
1920	AARON S INC COMMON STOCK USD.5	0.011%	72.980%
1921	AUST & NZ BK GP	0.011%	72.992%
1922	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.011%	73.003%
1923	CORUS ENTERTAIN	0.011%	73.015%
1924	MAN STRATEGIC H	0.011%	73.026%
1925	CENTRAL JAPAN R	0.011%	73.037%
1926	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.011%	73.049%
1927	mitsui OSK LINE	0.011%	73.060%
1928	INTERMEDIATE CA	0.011%	73.071%
1929	ANIXTER INTL IN	0.011%	73.083%
1930	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.011%	73.094%
1931	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.011%	73.105%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	TIMKEN CO	0.011%	73.117%
1933	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	73.128%
1934	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.011%	73.139%
1935	PERKINELMER INC COMMON STOCK USD1.0	0.011%	73.151%
1936	FLOWERS FOODS INC COMMON STOCK USD.01	0.011%	73.162%
1937	HAYS	0.011%	73.173%
1938	MAXIMUS INC COMMON STOCK	0.011%	73.185%
1939	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.011%	73.196%
1940	SES GLOBAL	0.011%	73.207%
1941	ENSTAR GROUP LT	0.011%	73.219%
1942	HUGO BOSS AG	0.011%	73.230%
1943	KEPPEL CORP	0.011%	73.241%
1944	CIENA CORP COMMON STOCK USD.01	0.011%	73.252%
1945	TOTAL ENERGY SE	0.011%	73.264%
1946	MITSUBISHI UJF	0.011%	73.275%
1947	SYNEOS HEALTH INC COMMON STOCK USD.01	0.011%	73.286%
1948	CLOSE BROS GROU	0.011%	73.297%
1949	CHINA CONCH VEN	0.011%	73.309%
1950	BLACK KNIGHT INC COMMON STOCK	0.011%	73.320%
1951	TENNECO AUTOMOT	0.011%	73.331%
1952	HUDSON'S BAY CO	0.011%	73.342%
1953	CNO FINANCIAL	0.011%	73.354%
1954	NEX GROUP PLC	0.011%	73.365%
1955	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.011%	73.376%
1956	AAREAL BANK AG	0.011%	73.387%
1957	WOOLWORTHS HLDG	0.011%	73.398%
1958	TATA STEEL LIMI	0.011%	73.410%
1959	GOLD FIELDS LTD SPONS ADR ADR	0.011%	73.421%
1960	SAMSUNG ELEC-ME	0.011%	73.432%
1961	FREENET AG	0.011%	73.443%
1962	ANTOFAGASTA HLD	0.011%	73.454%
1963	CORESITE REALTY CORP REIT USD.01	0.011%	73.465%
1964	3I GROUP PLC	0.011%	73.477%
1965	HYUNDAI ENG & C	0.011%	73.488%
1966	THERMO FISHER S	0.011%	73.499%
1967	GUYANA GOLDFIEL	0.011%	73.510%
1968	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.011%	73.521%
1969	KAZAKHMYS PLC	0.011%	73.532%
1970	TEVA PHARMACEUTICAL SP ADR ADR	0.011%	73.543%
1971	ALFA SA DE CV	0.011%	73.554%
1972	METRO WHOLESALE	0.011%	73.566%
1973	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.011%	73.577%
1974	BABCOCK INTL GR	0.011%	73.588%
1975	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	73.599%
1976	NATIONAL GRID PLC SP ADR ADR	0.011%	73.610%
1977	WOORI BANK	0.011%	73.621%
1978	NGK INSULATORS	0.011%	73.632%
1979	VOLKSWAGEN LEAS	0.011%	73.643%
1980	RPC GROUP	0.011%	73.654%
1981	GEBERIT AG-REG	0.011%	73.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	73.676%
1983	KAWASAKI HEAVY	0.011%	73.687%
1984	ACS, ACTIVIDADE	0.011%	73.698%
1985	DOMTAR CORP USD	0.011%	73.709%
1986	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	73.720%
1987	CABOT CORP	0.011%	73.731%
1988	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	73.743%
1989	GUANGZHOU R&F P	0.011%	73.754%
1990	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	73.765%
1991	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.011%	73.776%
1992	ASPEN INSURANCE	0.011%	73.787%
1993	WIENERBERGER AG	0.011%	73.798%
1994	RESONA HOLDINGS	0.011%	73.809%
1995	ORPEA	0.011%	73.820%
1996	HENGAN INTL	0.011%	73.831%
1997	EXPERIAN PLC	0.011%	73.841%
1998	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.011%	73.852%
1999	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.011%	73.863%
2000	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.011%	73.874%
2001	LUKOIL PJSC - A	0.011%	73.885%
2002	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.011%	73.896%
2003	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.011%	73.907%
2004	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	73.918%
2005	China Mengniu D	0.011%	73.929%
2006	OBSIDIAN ENERGY LTD COMMON STOCK	0.011%	73.940%
2007	CEZ AS	0.011%	73.951%
2008	COMPASS GROUP P	0.011%	73.962%
2009	INGENICO	0.011%	73.973%
2010	PROASSURANCE CORP COMMON STOCK USD.01	0.011%	73.984%
2011	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.011%	73.994%
2012	NIPPON YUSEN KK	0.011%	74.005%
2013	TEMASEK FINL I	0.011%	74.016%
2014	OMNICOM GROUP I	0.011%	74.027%
2015	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	74.038%
2016	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.011%	74.049%
2017	GPE EUROTUNNEL	0.011%	74.060%
2018	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.011%	74.071%
2019	KREDITANST FUER	0.011%	74.081%
2020	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	74.092%
2021	MEDIATEK INC	0.011%	74.103%
2022	HUSQVARNA AB -	0.011%	74.114%
2023	JBG SMITH PROPERTIES REIT USD.01	0.011%	74.125%
2024	VISTEON CORP COMMON STOCK	0.011%	74.136%
2025	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.011%	74.147%
2026	ATLAS COPCO AB-	0.011%	74.157%
2027	MITSUBISHI MATE	0.011%	74.168%
2028	MEREDITH CORP	0.011%	74.179%
2029	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.011%	74.190%
2030	BARCLAYS PLC	0.011%	74.201%
2031	AURUBIS AG	0.011%	74.211%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	COMMONWEALTH BA	0.011%	74.222%
2033	NATIONAL GENERA	0.011%	74.233%
2034	GLOBUS MEDICAL	0.011%	74.244%
2035	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.011%	74.254%
2036	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.011%	74.265%
2037	BOARDWALK REIT	0.011%	74.276%
2038	IMI PLC	0.011%	74.287%
2039	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.011%	74.297%
2040	ARCONIC INC SR UNSECURED 02/22 5.87	0.011%	74.308%
2041	UTD TECHNOLOGIE	0.011%	74.319%
2042	COLRUYT SA	0.011%	74.330%
2043	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.011%	74.340%
2044	ELECTROCOMPONEN	0.011%	74.351%
2045	ASCENDAS REAL E	0.011%	74.362%
2046	NEW YORK TIMES	0.011%	74.372%
2047	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	74.383%
2048	LINCOLN ELEC HL	0.011%	74.394%
2049	Atlantia SpA	0.011%	74.405%
2050	VALLEY NATIONAL BANCORP COMMON STOCK	0.011%	74.415%
2051	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.011%	74.426%
2052	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.011%	74.437%
2053	JANUS CAPITAL G	0.011%	74.447%
2054	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	74.458%
2055	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.011%	74.469%
2056	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.011%	74.479%
2057	CANACOL ENERGY	0.011%	74.490%
2058	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.011%	74.501%
2059	PUBLIC SERVICE	0.011%	74.511%
2060	ESSITY AKTIEBOL	0.011%	74.522%
2061	CIT GROUP INC COMMON STOCK USD.01	0.011%	74.533%
2062	BID CORP LTD	0.011%	74.543%
2063	VERISK ANALYTICS INC COMMON STOCK USD.001	0.011%	74.554%
2064	A.P. MOLLER-MAE	0.011%	74.565%
2065	E L FINL CORP L	0.011%	74.575%
2066	EQUITY COMMONWEALTH REIT USD.01	0.011%	74.586%
2067	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	74.597%
2068	TETRA TECH INC COMMON STOCK USD.01	0.011%	74.607%
2069	mitsui fudosan	0.011%	74.618%
2070	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.011%	74.629%
2071	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.011%	74.639%
2072	CABOT OIL & GAS	0.011%	74.650%
2073	WALKER + DUNLOP INC COMMON STOCK	0.011%	74.660%
2074	ENEL FINANCE IN	0.011%	74.671%
2075	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.011%	74.682%
2076	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.011%	74.692%
2077	BHP BILLITON FI	0.011%	74.703%
2078	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.011%	74.713%
2079	TRICON CAPITAL	0.011%	74.724%
2080	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.011%	74.735%
2081	QORVO INC COMMON STOCK USD.0001	0.011%	74.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.011%	74.756%
2083	CAPITALAND	0.011%	74.766%
2084	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	74.777%
2085	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.011%	74.788%
2086	COGECO INC COMMON STOCK	0.011%	74.798%
2087	CONVERGYS CORP COMMON STOCK	0.011%	74.809%
2088	TRELLEBORG AB	0.011%	74.819%
2089	SHINHAN FIN GRO	0.011%	74.830%
2090	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.011%	74.840%
2091	LIFE HEALTHCARE	0.011%	74.851%
2092	BYD CO	0.011%	74.862%
2093	NATIXIS	0.011%	74.872%
2094	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.011%	74.883%
2095	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.011%	74.893%
2096	KBR INC COMMON STOCK USD.001	0.011%	74.904%
2097	DILLARD DEPT ST	0.011%	74.914%
2098	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.011%	74.925%
2099	SOUTHERN CO SR UNSECURED 06/20 2.75	0.011%	74.935%
2100	VOPAK (KON)	0.011%	74.946%
2101	MEGA FINANCIAL	0.010%	74.956%
2102	DTE ENERGY INC	0.010%	74.967%
2103	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	74.977%
2104	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	74.988%
2105	STANDARD LIFE P	0.010%	74.998%
2106	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.010%	75.009%
2107	COVESTRO AG	0.010%	75.019%
2108	SERVICEMASTER G	0.010%	75.030%
2109	POLYONE CORP SR UNSECURED 03/23 5.25	0.010%	75.040%
2110	NABORS INDUSTRI	0.010%	75.051%
2111	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	75.061%
2112	BIRCHCLIFF ENER	0.010%	75.071%
2113	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.010%	75.082%
2114	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.010%	75.092%
2115	VISHAY INTERTEC	0.010%	75.103%
2116	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.010%	75.113%
2117	CHURCH & DWIGHT	0.010%	75.124%
2118	LAB CORP OF AME	0.010%	75.134%
2119	MOAIC CO SR UNSECURED 11/23 4.25	0.010%	75.145%
2120	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.010%	75.155%
2121	MITSUBISHI UFJ	0.010%	75.165%
2122	PRA HEALTH SCIE	0.010%	75.176%
2123	CLOROX CO	0.010%	75.186%
2124	RELX NV	0.010%	75.197%
2125	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.010%	75.207%
2126	ROYAL BANK OF SCOT SPON ADR ADR	0.010%	75.218%
2127	ESTACIO PARTICI	0.010%	75.228%
2128	IBM CORP SR UNSECURED 02/24 3.625	0.010%	75.238%
2129	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.010%	75.249%
2130	SANTANDER UK PLC SR UNSECURED 03/24 4	0.010%	75.259%
2131	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.010%	75.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	CATTOLICA ASSIC	0.010%	75.280%
2133	SANTOS LIMITED	0.010%	75.290%
2134	WYNN RESORTS LTD COMMON STOCK USD.01	0.010%	75.301%
2135	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.010%	75.311%
2136	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.010%	75.321%
2137	CATHAY FINANCA	0.010%	75.332%
2138	WATERS CORP	0.010%	75.342%
2139	NITTO DENKO COR	0.010%	75.352%
2140	HERMAN MILLER I	0.010%	75.363%
2141	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.010%	75.373%
2142	MASTERCARD INC SR UNSECURED 04/24 3.375	0.010%	75.383%
2143	PREMIER GOLD MI	0.010%	75.394%
2144	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.010%	75.404%
2145	LOEWS CORP SR UNSECURED 04/26 3.75	0.010%	75.414%
2146	ASSURANT INC	0.010%	75.425%
2147	ENERSYS COMMON STOCK USD.01	0.010%	75.435%
2148	KIA MOTORS CORP	0.010%	75.445%
2149	AMGEN INC SR UNSECURED 05/24 3.625	0.010%	75.456%
2150	SENIOR HOUSING PROP TRUST REIT USD.01	0.010%	75.466%
2151	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	75.476%
2152	HANWHA CHEMICAL	0.010%	75.487%
2153	QEP RESOURCES INC COMMON STOCK USD.01	0.010%	75.497%
2154	CELLTRION INC K	0.010%	75.507%
2155	TECH DATA CORP COMMON STOCK USD.0015	0.010%	75.517%
2156	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.010%	75.528%
2157	MERCURY GENERAL	0.010%	75.538%
2158	BAT INTL FINANC	0.010%	75.548%
2159	STATE STREET CORP SR UNSECURED 08/25 3.55	0.010%	75.559%
2160	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.010%	75.569%
2161	NICHIREI CORP	0.010%	75.579%
2162	ORIX CORP	0.010%	75.589%
2163	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.010%	75.600%
2164	METSO OYJ	0.010%	75.610%
2165	RENTOKIL INITIA	0.010%	75.620%
2166	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.010%	75.630%
2167	RITCHIE BROS. A	0.010%	75.641%
2168	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.010%	75.651%
2169	HEXAGON AB	0.010%	75.661%
2170	ROBERT HALF INT	0.010%	75.671%
2171	ASPEN PHARMACAR	0.010%	75.681%
2172	SEMBICORP INDUST	0.010%	75.692%
2173	MEDTRONIC INC 3	0.010%	75.702%
2174	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.010%	75.712%
2175	VIASAT INC COMMON STOCK USD.0001	0.010%	75.722%
2176	AVNET INC SR UNSECURED 04/26 4.625	0.010%	75.733%
2177	CITIC LTD	0.010%	75.743%
2178	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.010%	75.753%
2179	HAIER ELECTRONI	0.010%	75.763%
2180	CRACKER BARREL	0.010%	75.773%
2181	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.010%	75.784%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	DENKI KAGAKU KO	0.010%	75.794%
2183	INTERTAPE POLYM	0.010%	75.804%
2184	MANITOBA PROVIN	0.010%	75.814%
2185	MCKESSON CORP SR UNSECURED 03/24 3.796	0.010%	75.824%
2186	AIR FRANCE-KLM	0.010%	75.835%
2187	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.010%	75.845%
2188	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.010%	75.855%
2189	ROCKWELL AUTO	0.010%	75.865%
2190	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.010%	75.875%
2191	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.010%	75.886%
2192	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.010%	75.896%
2193	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.010%	75.906%
2194	HSBC USA INC SR UNSECURED 06/24 3.5	0.010%	75.916%
2195	BED BATH & BEYO	0.010%	75.926%
2196	TAPESTRY INC SR UNSECURED 04/25 4.25	0.010%	75.936%
2197	RICOH CO	0.010%	75.947%
2198	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.010%	75.957%
2199	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.010%	75.967%
2200	BANK OF NT BUTT	0.010%	75.977%
2201	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.010%	75.987%
2202	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.010%	75.997%
2203	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.010%	76.008%
2204	UNUM GROUP	0.010%	76.018%
2205	SUMITOMO RUBBER	0.010%	76.028%
2206	FMG RESOURCES A	0.010%	76.038%
2207	NEW WORLD DEVEL	0.010%	76.048%
2208	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	76.058%
2209	POLYONE CORPORATION COMMON STOCK USD.01	0.010%	76.069%
2210	BE SEMICONDUCTO	0.010%	76.079%
2211	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	76.089%
2212	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.010%	76.099%
2213	RECRUIT HOLDING	0.010%	76.109%
2214	WHITE MOUNTAINS	0.010%	76.119%
2215	CHINA VANKE CO	0.010%	76.129%
2216	Dongbu Insuranc	0.010%	76.139%
2217	STATE STREET CORP SR UNSECURED 12/24 3.3	0.010%	76.150%
2218	ERICSSON LM SR UNSECURED 05/22 4.125	0.010%	76.160%
2219	CELGENE CORP SR UNSECURED 05/24 3.625	0.010%	76.170%
2220	CNPC (HONG KONG	0.010%	76.180%
2221	NATIONAL EXPRES	0.010%	76.190%
2222	BANK TOKYO-MIT	0.010%	76.200%
2223	PASON SYSTEMS I	0.010%	76.210%
2224	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.010%	76.220%
2225	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.010%	76.230%
2226	VOLKSWAGEN LEAS	0.010%	76.240%
2227	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.010%	76.250%
2228	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.010%	76.261%
2229	CLICLS GROUP	0.010%	76.271%
2230	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.010%	76.281%
2231	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	76.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	J FRONT RETAIL	0.010%	76.301%
2233	AMEREN CORP SR UNSECURED 11/20 2.7	0.010%	76.311%
2234	AETNA INC SR UNSECURED 11/24 3.5	0.010%	76.321%
2235	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.010%	76.331%
2236	WEC ENERGY GROU	0.010%	76.341%
2237	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.010%	76.351%
2238	ACUITY BRANDS INC COMMON STOCK USD.01	0.010%	76.361%
2239	MSCI INC	0.010%	76.371%
2240	SAIPEM SPA	0.010%	76.381%
2241	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	76.391%
2242	RSA INSURANCE G	0.010%	76.401%
2243	GATX CORP	0.010%	76.411%
2244	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.010%	76.421%
2245	LEONI AG	0.010%	76.431%
2246	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.010%	76.441%
2247	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.010%	76.452%
2248	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	76.462%
2249	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.010%	76.472%
2250	ANTHEM INC	0.010%	76.482%
2251	VISA INC SR UNSECURED 12/25 3.15	0.010%	76.492%
2252	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.010%	76.502%
2253	LG TELECOM LTD	0.010%	76.512%
2254	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.010%	76.522%
2255	BANCO COMERCIAL	0.010%	76.532%
2256	TRINSEO SA	0.010%	76.542%
2257	KERRY PROPRTIE	0.010%	76.552%
2258	AUTOCANADA INC	0.010%	76.562%
2259	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.010%	76.572%
2260	KOBE STEEL	0.010%	76.582%
2261	TARO PHARMACEUT	0.010%	76.592%
2262	SAMSONITE INTL	0.010%	76.602%
2263	SYMANTEC CORP	0.010%	76.612%
2264	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.010%	76.622%
2265	RELX PLC SPON ADR ADR	0.010%	76.632%
2266	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.010%	76.642%
2267	QUALCOMM INC SR UNSECURED 05/25 3.45	0.010%	76.652%
2268	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.010%	76.662%
2269	RLI CORP COMMON STOCK USD1.0	0.010%	76.672%
2270	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.010%	76.682%
2271	NORDSTROM INC	0.010%	76.692%
2272	LEG IMMOBILIEN	0.010%	76.702%
2273	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.010%	76.712%
2274	CME GROUP INC SR UNSECURED 03/25 3	0.010%	76.722%
2275	TRITON INTERNAT	0.010%	76.732%
2276	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.010%	76.741%
2277	COUSINS PROPERTIES INC REIT USD1.0	0.010%	76.751%
2278	STERIS PLC	0.010%	76.761%
2279	CITIGROUP INC SR UNSECURED 04/25 3.3	0.010%	76.771%
2280	HASEKO CORP	0.010%	76.781%
2281	KB HOME COMMON STOCK USD1.0	0.010%	76.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	76.801%
2283	WANT WANT CHINA	0.010%	76.811%
2284	NETWORK HEALTHC	0.010%	76.821%
2285	TEGNA INC COMMON STOCK USD1.0	0.010%	76.831%
2286	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.010%	76.841%
2287	QBE INSURANCE	0.010%	76.851%
2288	PFIZER INC SR UNSECURED 12/26 3	0.010%	76.861%
2289	COMPAL ELECTRON	0.010%	76.871%
2290	STATOIL ASA COMPANY GUAR 01/23 2.45	0.010%	76.880%
2291	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	76.890%
2292	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	76.900%
2293	SYNOPSIS INC	0.010%	76.910%
2294	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.010%	76.920%
2295	EXELON CORP SR UNSECURED 04/26 3.4	0.010%	76.930%
2296	NOMURA REAL EST	0.010%	76.940%
2297	DEUTSCHE BK AG	0.010%	76.950%
2298	ROTORK PLC	0.010%	76.960%
2299	JUPITER PLC	0.010%	76.969%
2300	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.010%	76.979%
2301	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.010%	76.989%
2302	HERBALIFE LTD COMMON STOCK USD.002	0.010%	76.999%
2303	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.010%	77.009%
2304	FIRST FINANCIAL	0.010%	77.019%
2305	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.010%	77.029%
2306	FIRST MERCHANTS CORP COMMON STOCK	0.010%	77.038%
2307	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	77.048%
2308	II VI INC COMMON STOCK	0.010%	77.058%
2309	FONCIERE DES RE	0.010%	77.068%
2310	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.010%	77.078%
2311	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.010%	77.088%
2312	EVERCORE PARTNE	0.010%	77.097%
2313	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	77.107%
2314	B3 SA - BRASIL	0.010%	77.117%
2315	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.010%	77.127%
2316	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.010%	77.137%
2317	DENTSU INC.	0.010%	77.147%
2318	SABRE CORP COMMON STOCK USD.01	0.010%	77.156%
2319	B&M EUROPEAN VA	0.010%	77.166%
2320	Samsung Life In	0.010%	77.176%
2321	ROGERS SUGAR IN	0.010%	77.186%
2322	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.010%	77.195%
2323	CAMBREX CORP COMMON STOCK USD.1	0.010%	77.205%
2324	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	77.215%
2325	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.010%	77.225%
2326	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	77.235%
2327	BOEING CO SR UNSECURED 03/25 2.5	0.010%	77.244%
2328	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.010%	77.254%
2329	YAMATO HOLDINGS	0.010%	77.264%
2330	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.010%	77.273%
2331	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.010%	77.283%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	SAMSUNG FIRE &	0.010%	77.293%
2333	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.010%	77.303%
2334	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.010%	77.312%
2335	L BRANDS INC COMPANY GUAR 02/22 5.625	0.010%	77.322%
2336	CANFOR PULP PRO	0.010%	77.332%
2337	mitsui MINING &	0.010%	77.341%
2338	NIDEC CORPORATI	0.010%	77.351%
2339	THYSSEN KRUPP A	0.010%	77.361%
2340	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.010%	77.371%
2341	VERINT SYSTEMS	0.010%	77.380%
2342	FIRST INDL REAL	0.010%	77.390%
2343	CARPENTER TECH	0.010%	77.400%
2344	TAUBMAN CENTERS INC REIT USD.01	0.010%	77.409%
2345	INTL BANK FOR R	0.010%	77.419%
2346	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	77.429%
2347	BPCE	0.010%	77.438%
2348	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.010%	77.448%
2349	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	77.458%
2350	SIERRA WIRELESS INC COMMON STOCK	0.010%	77.467%
2351	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.010%	77.477%
2352	VARIAN MEDICAL	0.010%	77.487%
2353	DISCOVERY INC A COMMON STOCK USD.01	0.010%	77.496%
2354	SINO-OCEAN LAND	0.010%	77.506%
2355	T&D HOLDINGS IN	0.010%	77.516%
2356	UPL LTD	0.010%	77.525%
2357	ENERSIS SA	0.010%	77.535%
2358	TINGYI(CAYMAN I	0.010%	77.545%
2359	BARCLAYS PLC 1.	0.010%	77.554%
2360	RLJ LODGING TRUST REIT	0.010%	77.564%
2361	AGF MGMT LTD CL	0.010%	77.573%
2362	CHEMED CORP COMMON STOCK USD1.0	0.010%	77.583%
2363	OASIS PETROLEUM INC COMMON STOCK USD.01	0.010%	77.593%
2364	SUNCORP GROUP	0.010%	77.602%
2365	PRICESMART INC	0.010%	77.612%
2366	YOKOHAMA RUBBER	0.010%	77.622%
2367	EDISON INTERNATIONAL COMMON STOCK	0.010%	77.631%
2368	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	77.641%
2369	SUMITOMO MITSUI	0.010%	77.650%
2370	CANOPY GROWTH C	0.010%	77.660%
2371	LI & FUNG LIMIT	0.010%	77.670%
2372	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	77.679%
2373	FORMOSA CHEMICA	0.010%	77.689%
2374	A2A SPA	0.010%	77.698%
2375	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.010%	77.708%
2376	MALAYAN BKG BHD	0.010%	77.717%
2377	CES ENERGY SOLU	0.010%	77.727%
2378	KELLOGG CO 4% 1	0.010%	77.737%
2379	ITRON INC	0.010%	77.746%
2380	BROWN-FORMAN CO	0.010%	77.756%
2381	ORORA LTD	0.010%	77.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	KANEKA CORP	0.010%	77.775%
2383	SUBSEA 7 SA	0.010%	77.784%
2384	UNIPOLSAI SPA	0.010%	77.794%
2385	CREDICORP	0.010%	77.803%
2386	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	77.813%
2387	DAINIPPON INK&C	0.010%	77.822%
2388	ASM INTL NV	0.010%	77.832%
2389	MINH GROUP LTD	0.010%	77.841%
2390	SANOFI 0.5% 21M	0.010%	77.851%
2391	NORMA GROUP AG	0.010%	77.860%
2392	TARGET CORP SR UNSECURED 04/26 2.5	0.010%	77.870%
2393	AUTOZONE INC COMMON STOCK USD.01	0.009%	77.879%
2394	ICADE	0.009%	77.889%
2395	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.009%	77.898%
2396	ARISTOCRAT LEIS	0.009%	77.908%
2397	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	77.917%
2398	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.009%	77.927%
2399	MEXICHEM SAB DE	0.009%	77.936%
2400	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.009%	77.946%
2401	ELDORADO GOLD CORP COMMON STOCK	0.009%	77.955%
2402	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.009%	77.965%
2403	GRACO INC COMMON STOCK USD1.0	0.009%	77.974%
2404	SBM OFFSHORE NV	0.009%	77.984%
2405	WOOLWORTHS LTD	0.009%	77.993%
2406	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.009%	78.003%
2407	SWIRE PACIFIC	0.009%	78.012%
2408	DAIWAHOUSE RE	0.009%	78.022%
2409	ACCIONA SA	0.009%	78.031%
2410	AXEL SPRINGER A	0.009%	78.041%
2411	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	78.050%
2412	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.009%	78.059%
2413	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.009%	78.069%
2414	FERROVIAL SA	0.009%	78.078%
2415	TOPDANMARK A/S	0.009%	78.088%
2416	VIA VAREJO SA	0.009%	78.097%
2417	STAR ENTERTAINM	0.009%	78.107%
2418	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.009%	78.116%
2419	CA INC 3.6% 01A	0.009%	78.125%
2420	HOWDEN JOINERY	0.009%	78.135%
2421	HITACHI CONST M	0.009%	78.144%
2422	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	78.154%
2423	SRC ENERGY INC COMMON STOCK USD.001	0.009%	78.163%
2424	SPROTT INC COMM	0.009%	78.173%
2425	J + J SNACK FOODS CORP COMMON STOCK	0.009%	78.182%
2426	LOOMIS AB	0.009%	78.191%
2427	JAPAN PRIME REA	0.009%	78.201%
2428	ANTA SPORTS PRO	0.009%	78.210%
2429	CARS.COM INC COMMON STOCK USD.01	0.009%	78.220%
2430	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	78.229%
2431	GERRESHEIMER GR	0.009%	78.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	78.248%
2433	MOOG INC CLASS A COMMON STOCK USD1.0	0.009%	78.257%
2434	TRANSALTA RENEW	0.009%	78.266%
2435	CHINA RESOURCES	0.009%	78.276%
2436	CONCORDIA FINAN	0.009%	78.285%
2437	T GARANTI BANKA	0.009%	78.295%
2438	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.009%	78.304%
2439	AU OPTRONICS CO	0.009%	78.313%
2440	CAPITACOMMERCIA	0.009%	78.323%
2441	IT HOLDINGS COR	0.009%	78.332%
2442	PG&E CORP	0.009%	78.341%
2443	SOPRA	0.009%	78.351%
2444	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	78.360%
2445	BODYCOTE PLC	0.009%	78.369%
2446	SPAR GROUP LIM	0.009%	78.379%
2447	AGGREKO PLC	0.009%	78.388%
2448	CENTAMIN PLC	0.009%	78.397%
2449	RESMED INC	0.009%	78.407%
2450	SUNSTONE HOTEL	0.009%	78.416%
2451	RENASANT CORP COMMON STOCK USD5.0	0.009%	78.425%
2452	TECH MAHINDRA L	0.009%	78.435%
2453	INMOBILIARIA CO	0.009%	78.444%
2454	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.009%	78.453%
2455	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.009%	78.462%
2456	EUTELSAT COMMUN	0.009%	78.472%
2457	BRITISH SKY BRO	0.009%	78.481%
2458	EATON VANCE CORP COMMON STOCK USD.00390625	0.009%	78.490%
2459	SYDBANK	0.009%	78.500%
2460	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	78.509%
2461	CVB FINANCIAL CORP COMMON STOCK	0.009%	78.518%
2462	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.009%	78.528%
2463	PTT GLOBAL CHEM	0.009%	78.537%
2464	SUNTEC REIT	0.009%	78.546%
2465	CBS CORP COMPANY GUAR 01/27 2.9	0.009%	78.555%
2466	ROCKWOOL INTL	0.009%	78.565%
2467	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	78.574%
2468	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	78.583%
2469	SIGNET JEWELERS	0.009%	78.592%
2470	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	78.602%
2471	DONGFENG MOTOR	0.009%	78.611%
2472	LANDSTAR SYSTEM	0.009%	78.620%
2473	INDITEX SA	0.009%	78.630%
2474	ALTIUS MINERALS	0.009%	78.639%
2475	SILGAN HLDGS	0.009%	78.648%
2476	INVESTEC PLC	0.009%	78.657%
2477	HANG LUNG DEVEL	0.009%	78.667%
2478	ASTRA INTERNATI	0.009%	78.676%
2479	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	78.685%
2480	MAJOR DRILLING	0.009%	78.694%
2481	COCA-COLA EUROP	0.009%	78.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.009%	78.713%
2483	EPAM SYSTEMS INC COMMON STOCK USD.001	0.009%	78.722%
2484	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.009%	78.731%
2485	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.009%	78.740%
2486	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.009%	78.750%
2487	CHORUS AVIATION	0.009%	78.759%
2488	PROXIMUS	0.009%	78.768%
2489	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	78.777%
2490	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	78.786%
2491	MONDI LTD	0.009%	78.796%
2492	SINGAPORE TELECOM	0.009%	78.805%
2493	CBS CORP COMPANY GUAR 01/25 3.5	0.009%	78.814%
2494	KOREA INVESTMEN	0.009%	78.823%
2495	UNIQA INSURANCE	0.009%	78.832%
2496	E.SUN FINANCIAL	0.009%	78.841%
2497	HERC HOLDINGS INC COMMON STOCK USD.01	0.009%	78.851%
2498	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	78.860%
2499	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.009%	78.869%
2500	FANUC	0.009%	78.878%
2501	RUBIS SCA	0.009%	78.887%
2502	METCASH LTD	0.009%	78.896%
2503	TEREX CORP	0.009%	78.905%
2504	BANCORPSOUTH BANK COMMON STOCK	0.009%	78.914%
2505	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.009%	78.923%
2506	WACKER CHEMIE A	0.009%	78.932%
2507	XINYI GLASS HOL	0.009%	78.942%
2508	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	78.951%
2509	OAD GAZPROM-SPO	0.009%	78.960%
2510	SEABOARD CORP COMMON STOCK USD1.0	0.009%	78.969%
2511	PLAYTECH	0.009%	78.978%
2512	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.009%	78.987%
2513	GUESS? INC COMMON STOCK USD.01	0.009%	78.996%
2514	CHAILEASE HOLDI	0.009%	79.005%
2515	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.009%	79.014%
2516	WAJAX CORP	0.009%	79.023%
2517	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	79.032%
2518	LONDON STOCK EX	0.009%	79.041%
2519	JTEKT CORP.	0.009%	79.050%
2520	SHISEIDO CO	0.009%	79.059%
2521	VF CORP SR UNSECURED 09/21 3.5	0.009%	79.068%
2522	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.009%	79.077%
2523	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.009%	79.086%
2524	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.009%	79.095%
2525	BAIDU INC SPON ADR ADR USD.00005	0.009%	79.104%
2526	SIENNA SENIOR L	0.009%	79.113%
2527	DEUTSCHE TELEKO	0.009%	79.122%
2528	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	79.131%
2529	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	79.140%
2530	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.149%
2531	ADVANCE RESIDEN	0.009%	79.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	DASSAULT SYSTEM	0.009%	79.167%
2533	SIGNATURE BANK COMMON STOCK USD.01	0.009%	79.175%
2534	CHINA MERCHANT	0.009%	79.184%
2535	CAPITAMALL TRUS	0.009%	79.193%
2536	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.009%	79.202%
2537	SOJITZ CORP COM	0.009%	79.211%
2538	DAIKIN INDUSTRI	0.009%	79.220%
2539	CONTINENTAL GOL	0.009%	79.229%
2540	FTI CONSULTING INC COMMON STOCK USD.01	0.009%	79.238%
2541	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	79.247%
2542	COCA-COLA CO	0.009%	79.256%
2543	A P MOLLER - MA	0.009%	79.265%
2544	HYUNDAI MARINE&	0.009%	79.274%
2545	WENDY S CO/THE COMMON STOCK USD.1	0.009%	79.283%
2546	ATHENAHEALTH IN	0.009%	79.292%
2547	GAP INC/THE SR UNSECURED 04/21 5.95	0.009%	79.301%
2548	APERAM SA	0.009%	79.309%
2549	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.318%
2550	FINMECCANICA SP	0.009%	79.327%
2551	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.009%	79.336%
2552	GRUPO AEROPORTU	0.009%	79.345%
2553	SANKYU INC	0.009%	79.354%
2554	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.009%	79.363%
2555	GRAHAM HOLDINGS	0.009%	79.372%
2556	JBS SA	0.009%	79.380%
2557	WPP PLC	0.009%	79.389%
2558	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.009%	79.398%
2559	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.009%	79.407%
2560	NVR INC COMMON STOCK USD.01	0.009%	79.416%
2561	SEMTECH CORP	0.009%	79.425%
2562	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.009%	79.433%
2563	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.009%	79.442%
2564	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.009%	79.451%
2565	GOEASY LTD	0.009%	79.460%
2566	SYMRISE AG	0.009%	79.469%
2567	MARUTI SUZUKI	0.009%	79.478%
2568	SOTHEBY S COMMON STOCK USD.01	0.009%	79.486%
2569	SALZGITTER AG	0.009%	79.495%
2570	CARA OPERATIONS	0.009%	79.504%
2571	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.009%	79.513%
2572	JANUS HENDERSON	0.009%	79.522%
2573	HELLA KGAA HUEC	0.009%	79.530%
2574	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.009%	79.539%
2575	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.009%	79.548%
2576	BALL CORP COMPANY GUAR 03/22 5	0.009%	79.557%
2577	INSURANCE AUSTR	0.009%	79.566%
2578	CLEANAWAY WASTE	0.009%	79.575%
2579	BK NED GEMEENTE	0.009%	79.583%
2580	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.009%	79.592%
2581	T MOBILE USA INC COMPANY GUAR 04/22 4	0.009%	79.601%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	VICTREX PLC	0.009%	79.610%
2583	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.009%	79.618%
2584	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.009%	79.627%
2585	CABLE ONE INC COMMON STOCK USD.01	0.009%	79.636%
2586	INDOFOODS SUKSE	0.009%	79.645%
2587	SINGAPORE PRESS	0.009%	79.653%
2588	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.662%
2589	AXA-UAP	0.009%	79.671%
2590	MASONITE INTERNATIONAL CORP COMMON STOCK	0.009%	79.680%
2591	ALLREAL HOLDING	0.009%	79.688%
2592	TRUSTMARK CORP COMMON STOCK	0.009%	79.697%
2593	UNIPOL GRUPPO F	0.009%	79.706%
2594	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	79.715%
2595	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	79.723%
2596	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.009%	79.732%
2597	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.009%	79.741%
2598	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.009%	79.750%
2599	SANMINA CORP COMMON STOCK USD.01	0.009%	79.758%
2600	WARTSILA OYJ AB	0.009%	79.767%
2601	CMS ENERGY CORP	0.009%	79.776%
2602	TERNA RETE ELET	0.009%	79.784%
2603	TGS NOPEC GEOPH	0.009%	79.793%
2604	NTN CORPORATION	0.009%	79.802%
2605	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.009%	79.810%
2606	AMBEV SA	0.009%	79.819%
2607	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.009%	79.828%
2608	LIFEPOINT HOSPI	0.009%	79.836%
2609	AETNA INC 4.125	0.009%	79.845%
2610	HANKOOK TIRE CO	0.009%	79.854%
2611	AMGEN INC SR UNSECURED 11/21 3.875	0.009%	79.862%
2612	SINCLAIR BROADC	0.009%	79.871%
2613	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.009%	79.880%
2614	LITE-ON TECHNOL	0.009%	79.888%
2615	TRIBUNE MEDIA C	0.009%	79.897%
2616	ARGONAUT GOLD I	0.009%	79.906%
2617	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.009%	79.914%
2618	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.009%	79.923%
2619	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.009%	79.932%
2620	WABTEC CORP COMMON STOCK USD.01	0.009%	79.940%
2621	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.009%	79.949%
2622	OZ MINERALS LTD	0.009%	79.958%
2623	EBAY INC SR UNSECURED 03/22 3.8	0.009%	79.966%
2624	BRUKER CORP COMMON STOCK USD.01	0.009%	79.975%
2625	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	79.983%
2626	WR BERKLEY CORP	0.009%	79.992%
2627	CENTURY TOKYO	0.009%	80.001%
2628	ATHABASCA OIL C	0.009%	80.009%
2629	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.009%	80.018%
2630	VIACOM INC SR UNSECURED 12/21 3.875	0.009%	80.026%
2631	TIGER BRANDS	0.009%	80.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	BEIJING ENT WAT	0.009%	80.044%
2633	TURK HAVA YOLLA	0.009%	80.052%
2634	OWENS-ILLINOIS	0.009%	80.061%
2635	F5 NETWORKS INC COMMON STOCK	0.009%	80.069%
2636	FERRO CORP	0.009%	80.078%
2637	KOMMUNEKREDIT	0.009%	80.086%
2638	PRETIUM RESOURC	0.009%	80.095%
2639	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.009%	80.104%
2640	JUNGHEINRICH -	0.009%	80.112%
2641	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.009%	80.121%
2642	CK ASSET HOLDIN	0.009%	80.129%
2643	VALMET CORP	0.009%	80.138%
2644	GREIF INC CL A COMMON STOCK	0.009%	80.146%
2645	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	80.155%
2646	HORIZON PHARMA	0.009%	80.164%
2647	ASUSTEK COMPUTE	0.009%	80.172%
2648	ASICS CORP	0.009%	80.181%
2649	ALPS ELECTRIC C	0.009%	80.189%
2650	HYOSUNG CORP	0.009%	80.198%
2651	NINE DRAGONS PA	0.009%	80.206%
2652	BT GROUP PLC	0.009%	80.215%
2653	RADIAN GROUP INC SR UNSECURED 03/21 7	0.009%	80.223%
2654	KULICKE&SOFFA I	0.009%	80.232%
2655	NORSK HYDRO AS	0.009%	80.240%
2656	SINOPAC HLDG	0.009%	80.249%
2657	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.009%	80.257%
2658	TOWNE BANK COMMON STOCK USD1.667	0.009%	80.266%
2659	ENVISION HEALTHCARE CORP COMMON STOCK	0.009%	80.274%
2660	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	80.283%
2661	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.008%	80.291%
2662	AUTODESK INC SR UNSECURED 06/20 3.125	0.008%	80.300%
2663	PT BANK CENTRAL	0.008%	80.308%
2664	PUBLIC BNK-LOCA	0.008%	80.317%
2665	BNK FINANCIAL G	0.008%	80.325%
2666	NETAPP INC SR UNSECURED 06/21 3.375	0.008%	80.334%
2667	EBARA CORP	0.008%	80.342%
2668	WHEELock & COMP	0.008%	80.351%
2669	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.008%	80.359%
2670	NGK SPARK PLUG	0.008%	80.368%
2671	MORNINGSTAR INC COMMON STOCK	0.008%	80.376%
2672	ENN ENERGY HOLD	0.008%	80.384%
2673	NIPRO CORP	0.008%	80.393%
2674	SHAFTESBURY	0.008%	80.401%
2675	ROPER TECHNOLOG	0.008%	80.410%
2676	CBS CORP COMPANY GUAR 03/22 3.375	0.008%	80.418%
2677	LEGG MASON INC SR UNSECURED 07/19 2.7	0.008%	80.427%
2678	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.008%	80.435%
2679	INFOSYS LTD SP ADR ADR	0.008%	80.444%
2680	ADARO ENERGY TB	0.008%	80.452%
2681	CASINO GUICH-PE	0.008%	80.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	BANCO SANTANDER SA SPON ADR ADR	0.008%	80.469%
2683	VERIZON COMMUN	0.008%	80.477%
2684	SABRA HEALTH CARE REIT INC REIT USD.01	0.008%	80.486%
2685	EQT CORPORATION	0.008%	80.494%
2686	MINERAL RESOURC	0.008%	80.503%
2687	MEDICAL FACILIT	0.008%	80.511%
2688	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.008%	80.519%
2689	BANNER CORPORATION COMMON STOCK USD.01	0.008%	80.528%
2690	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.008%	80.536%
2691	UNUM GROUP SR UNSECURED 05/21 3	0.008%	80.545%
2692	MONRO INC COMMON STOCK USD.01	0.008%	80.553%
2693	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.008%	80.561%
2694	TELENOR AS	0.008%	80.570%
2695	CIT GROUP INC SR UNSECURED 05/20 5.375	0.008%	80.578%
2696	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.008%	80.587%
2697	BAE SYSTEMS HLD	0.008%	80.595%
2698	DUNDEE PRECIOUS	0.008%	80.603%
2699	HINDALCO INDS	0.008%	80.612%
2700	TAISEI CORP	0.008%	80.620%
2701	HASBRO INC	0.008%	80.629%
2702	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.008%	80.637%
2703	TOREX GOLD RESO	0.008%	80.645%
2704	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.008%	80.654%
2705	SANTANDER HLDG	0.008%	80.662%
2706	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.008%	80.671%
2707	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.008%	80.679%
2708	ABERCROMBIE & F	0.008%	80.687%
2709	GREAT WALL AUTO	0.008%	80.696%
2710	BK OF KYOTO	0.008%	80.704%
2711	HERA	0.008%	80.712%
2712	QUANTA COMPUTER	0.008%	80.721%
2713	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.008%	80.729%
2714	SMITH AND NEPHE	0.008%	80.737%
2715	Straumann AG	0.008%	80.746%
2716	CITIGROUP INC SR UNSECURED 03/21 2.7	0.008%	80.754%
2717	US BANCORP SR UNSECURED 01/22 2.625	0.008%	80.763%
2718	QUALCOMM INC SR UNSECURED 05/22 3	0.008%	80.771%
2719	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.008%	80.779%
2720	DAICEL CHEM IND	0.008%	80.788%
2721	FUTURE LAND DEV	0.008%	80.796%
2722	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	80.804%
2723	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.008%	80.813%
2724	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.008%	80.821%
2725	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.008%	80.829%
2726	BANK OF QUEENSL	0.008%	80.838%
2727	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.008%	80.846%
2728	MCDERMOTT INTL	0.008%	80.854%
2729	CHINA RESOURCES	0.008%	80.863%
2730	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	0.008%	80.871%
2731	ECHOSTAR CORP A COMMON STOCK USD.001	0.008%	80.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	GE CAPITAL EURO	0.008%	80.888%
2733	MYRIAD GENETICS	0.008%	80.896%
2734	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.008%	80.904%
2735	EVOLUTION MININ	0.008%	80.913%
2736	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.008%	80.921%
2737	GENERAL MOTORS	0.008%	80.929%
2738	SWISS PRIME SIT	0.008%	80.937%
2739	NHK SPRING CO	0.008%	80.946%
2740	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	80.954%
2741	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.008%	80.962%
2742	KILLAM APART RE	0.008%	80.970%
2743	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.008%	80.979%
2744	ELECTROLUX AB-S	0.008%	80.987%
2745	SURGE ENERGY IN	0.008%	80.995%
2746	KRATON CORP COMMON STOCK USD.01	0.008%	81.004%
2747	VONAGE HLDGS CO	0.008%	81.012%
2748	HOMESERVE PLC	0.008%	81.020%
2749	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.008%	81.028%
2750	ENTERGY CORP	0.008%	81.036%
2751	CONSTELLATION B	0.008%	81.045%
2752	ABERTIS INFRAES	0.008%	81.053%
2753	HEROUX DEVTEK	0.008%	81.061%
2754	NVIDIA CORP	0.008%	81.069%
2755	CALERES INC COMMON STOCK USD.01	0.008%	81.078%
2756	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	81.086%
2757	ARGO GROUP INTE	0.008%	81.094%
2758	BOSKALIS WESTMN	0.008%	81.102%
2759	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.008%	81.110%
2760	ENERGEN CORP COMMON STOCK USD.01	0.008%	81.119%
2761	DAVE & BUSTER'S	0.008%	81.127%
2762	PLAINS ALL AMER	0.008%	81.135%
2763	ACTIVIA PROPERT	0.008%	81.143%
2764	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.008%	81.151%
2765	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.008%	81.160%
2766	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.008%	81.168%
2767	BP CAPITAL MARK	0.008%	81.176%
2768	TKH GROUP NV DU	0.008%	81.184%
2769	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.008%	81.192%
2770	MDU RES GROUP I	0.008%	81.201%
2771	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.008%	81.209%
2772	SEI INVESTMENT	0.008%	81.217%
2773	EMC CORP(MASS)	0.008%	81.225%
2774	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	81.233%
2775	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.008%	81.241%
2776	ZHONGSHENG GROU	0.008%	81.250%
2777	CHINA MEDICAL S	0.008%	81.258%
2778	MACRONIX INTERN	0.008%	81.266%
2779	ILLUMINA INC	0.008%	81.274%
2780	PEARSON STK	0.008%	81.282%
2781	SHENZHOU INT GR	0.008%	81.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	ROGERS CORP COMMON STOCK USD1.0	0.008%	81.299%
2783	Alten	0.008%	81.307%
2784	SPX FLOW INC COMMON STOCK USD.01	0.008%	81.315%
2785	PARAMOUNT GROUP INC REIT USD.01	0.008%	81.323%
2786	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.008%	81.331%
2787	KEYENCE CORP	0.008%	81.339%
2788	NAGACORP LTD	0.008%	81.347%
2789	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.008%	81.355%
2790	GLP J-REIT	0.008%	81.364%
2791	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.008%	81.372%
2792	EDF	0.008%	81.380%
2793	WELLS FARGO & C	0.008%	81.388%
2794	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.008%	81.396%
2795	JAPAN HOTEL REI	0.008%	81.404%
2796	BNP PARIBAS	0.008%	81.412%
2797	YOKOGAWA ELECTR	0.008%	81.420%
2798	FRESH DEL MONTE	0.008%	81.428%
2799	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	81.436%
2800	MOBILE MINI INC COMMON STOCK USD.01	0.008%	81.444%
2801	EVONIK INDUSTRI	0.008%	81.453%
2802	LULULEMON	0.008%	81.461%
2803	PUBLICIS GROUPE	0.008%	81.469%
2804	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	81.477%
2805	INTL BUSINESS M	0.008%	81.485%
2806	DRIL QUIP INC	0.008%	81.493%
2807	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.008%	81.501%
2808	DCC PLC	0.008%	81.509%
2809	FIVE BELOW COMMON STOCK USD.01	0.008%	81.517%
2810	LEOPALACE 21	0.008%	81.525%
2811	CEMBRA MONEY BA	0.008%	81.533%
2812	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	81.541%
2813	PAYCHEX INC	0.008%	81.549%
2814	OTP BANK PLC	0.008%	81.557%
2815	RED HAT INC COMMON STOCK USD.0001	0.008%	81.565%
2816	FUJI ELECTRIC C	0.008%	81.573%
2817	HYUNDAI ROBOTIC	0.008%	81.581%
2818	EASYJET	0.008%	81.589%
2819	BURLINGTON STORES INC COMMON STOCK USD.0001	0.008%	81.597%
2820	ZIJIN MINING GR	0.008%	81.605%
2821	NEXANS	0.008%	81.613%
2822	YAGEO CORP	0.008%	81.622%
2823	PPL CORPORATION	0.008%	81.630%
2824	GRANITE CONST	0.008%	81.638%
2825	CJ CHEILJEDANG	0.008%	81.646%
2826	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.008%	81.654%
2827	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.008%	81.662%
2828	MR PRICE GROUP	0.008%	81.670%
2829	FINECOBANK BANC	0.008%	81.678%
2830	ENSCO PLC CLASS	0.008%	81.686%
2831	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.008%	81.694%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	WEICHAJ POWER-H	0.008%	81.702%
2833	FIRST FINANCIAL BANCORP COMMON STOCK	0.008%	81.710%
2834	BRANDYWINE REAL	0.008%	81.718%
2835	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.008%	81.726%
2836	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.008%	81.734%
2837	STATOIL ASA SPON ADR ADR	0.008%	81.742%
2838	GRUPA LOTOS S.A	0.008%	81.750%
2839	SARTORIUS AG-VO	0.008%	81.757%
2840	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	81.765%
2841	CENTERPOINT ENE	0.008%	81.773%
2842	HELEN OF TROY C	0.008%	81.781%
2843	FUKUOKA FINANCI	0.008%	81.789%
2844	LG CABLE &MCHY	0.008%	81.797%
2845	COSMO ENERGY HO	0.008%	81.805%
2846	MEDIASET	0.008%	81.813%
2847	BOFI HOLDING INC COMMON STOCK USD.01	0.008%	81.821%
2848	MARUI CO	0.008%	81.829%
2849	NEXT PLC	0.008%	81.837%
2850	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.008%	81.845%
2851	SANWA SHUTTER C	0.008%	81.853%
2852	SUL AMERICA SA	0.008%	81.861%
2853	BANK OF COMMUNI	0.008%	81.869%
2854	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.008%	81.877%
2855	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	81.885%
2856	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.008%	81.893%
2857	EASTGROUP PROPERTIES INC REIT	0.008%	81.901%
2858	BADGER DAYLIGHT	0.008%	81.909%
2859	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	81.917%
2860	RAIA DROGASIL S	0.008%	81.924%
2861	WISTRON CORP	0.008%	81.932%
2862	DEXIA CREDIT LO	0.008%	81.940%
2863	PRYSMIAN SPA CO	0.008%	81.948%
2864	AAR CORP	0.008%	81.956%
2865	BALCHEM CORP COMMON STOCK USD.0667	0.008%	81.964%
2866	UNITE GROUP PLC	0.008%	81.972%
2867	TAKASHIMAYA CO	0.008%	81.980%
2868	DYNEGY INC COMMON STOCK USD.01	0.008%	81.988%
2869	CARDINAL ENERGY	0.008%	81.996%
2870	OMRON CORP	0.008%	82.004%
2871	HERMES INTL	0.008%	82.011%
2872	BAT INTL FINANC	0.008%	82.019%
2873	SPARK NEW ZEA	0.008%	82.027%
2874	HYUNDAI STEEL C	0.008%	82.035%
2875	DAINIPPON SCREE	0.008%	82.043%
2876	AIR WATER INC.	0.008%	82.051%
2877	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.008%	82.059%
2878	LOGITECH INTERN	0.008%	82.067%
2879	AMEREN CORP	0.008%	82.075%
2880	SHIMAMURA CO	0.008%	82.082%
2881	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.008%	82.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	QISDA CORP	0.008%	82.098%
2883	SAAB AB	0.008%	82.106%
2884	KINGFISHER PLC	0.008%	82.114%
2885	SUNOPTA INC COMMON STOCK	0.008%	82.122%
2886	CHINA EVERBRIGH	0.008%	82.130%
2887	PLEXUS CORP COMMON STOCK USD.01	0.008%	82.137%
2888	SWEDISH EXP CRE	0.008%	82.145%
2889	YUE YUEN INDUST	0.008%	82.153%
2890	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	82.161%
2891	BEACH PETROLEUM	0.008%	82.169%
2892	WESTERN POWER W	0.008%	82.177%
2893	SM ENERGY CO COMMON STOCK USD.01	0.008%	82.185%
2894	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	82.192%
2895	CORNING INC SR UNSECURED 08/20 4.25	0.008%	82.200%
2896	ZEON CO	0.008%	82.208%
2897	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	82.216%
2898	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	82.224%
2899	SHIMIZU CORP	0.008%	82.232%
2900	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.008%	82.239%
2901	NAVER CORP	0.008%	82.247%
2902	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.008%	82.255%
2903	WAL-MART DE MEX	0.008%	82.263%
2904	AMERIS BANCORP COMMON STOCK USD1.0	0.008%	82.271%
2905	PEARSON	0.008%	82.279%
2906	CSR LIMITED	0.008%	82.286%
2907	NAMCO BANDAI HO	0.008%	82.294%
2908	BILLERUD AB	0.008%	82.302%
2909	CAPITEC BANK HL	0.008%	82.310%
2910	RED ELECTRICA C	0.008%	82.317%
2911	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.008%	82.325%
2912	ASTRAZENECA	0.008%	82.333%
2913	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	82.341%
2914	CARPENTER TECHN	0.008%	82.349%
2915	VALIANT HOLDING	0.008%	82.356%
2916	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.008%	82.364%
2917	OCEANEERING INT	0.008%	82.372%
2918	AG GROWTH INTER	0.008%	82.380%
2919	BHARAT FORGE LT	0.008%	82.387%
2920	SHIN KONG FINL	0.008%	82.395%
2921	NIPPON PAPER IN	0.008%	82.403%
2922	MMI HOLDINGS LT	0.008%	82.411%
2923	HEWLETT PACKARD	0.008%	82.418%
2924	SAIA INC COMMON STOCK USD.001	0.008%	82.426%
2925	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.008%	82.434%
2926	CNH INDUSTRIAL	0.008%	82.442%
2927	HFF INC CLASS A COMMON STOCK USD.01	0.008%	82.449%
2928	ACI WORLDWIDE INC COMMON STOCK USD.005	0.008%	82.457%
2929	FBL FINANCIAL G	0.008%	82.465%
2930	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.008%	82.473%
2931	BAJAJ FINSERV L	0.008%	82.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	82.488%
2933	HRG GROUP INC COMMON STOCK USD.01	0.008%	82.496%
2934	IMERYS SA	0.008%	82.503%
2935	CHIBA BANK	0.008%	82.511%
2936	STEPAN CO COMMON STOCK USD1.0	0.008%	82.519%
2937	US Wire Order	0.008%	82.527%
2938	PRA GROUP INC COMMON STOCK USD.01	0.008%	82.534%
2939	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	82.542%
2940	KGHM POLSKA MIE	0.008%	82.550%
2941	THK CO	0.008%	82.557%
2942	COFINIMMO	0.008%	82.565%
2943	SHINSEGAE DEPT	0.008%	82.573%
2944	ISETAN MITSUKOS	0.008%	82.580%
2945	SECOM CO	0.008%	82.588%
2946	WELLS FARGO & C	0.008%	82.596%
2947	LG HOUSEHOLD HE	0.008%	82.603%
2948	NORDSON CORP COMMON STOCK	0.008%	82.611%
2949	FRANSHION PROPE	0.008%	82.619%
2950	GREAT PLAINS ENERGY INC COMMON STOCK	0.008%	82.626%
2951	SEIKO EPSON COR	0.008%	82.634%
2952	MATTEL INC SR UNSECURED 08/21 2.35	0.008%	82.642%
2953	TOKUYAMA CORP	0.008%	82.649%
2954	TRIMBLE INC COMMON STOCK	0.008%	82.657%
2955	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	82.665%
2956	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	82.672%
2957	PLANTRONICS INC COMMON STOCK USD.01	0.008%	82.680%
2958	COOPER TIRE&RUB	0.008%	82.688%
2959	TRITAX BIG BOX	0.008%	82.695%
2960	KOSMOS ENERGY L	0.008%	82.703%
2961	AMBU A/S	0.008%	82.710%
2962	KURITA WATER IN	0.008%	82.718%
2963	GREAT PORTLAND	0.008%	82.726%
2964	CAPSTONE MINING	0.008%	82.733%
2965	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.008%	82.741%
2966	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	82.749%
2967	MORI SEIKI CO	0.008%	82.756%
2968	NOVO NORDISK A/S SPONS ADR ADR	0.008%	82.764%
2969	BLOCK(H&R)INC	0.008%	82.771%
2970	ULVAC INC.	0.008%	82.779%
2971	HINO MOTORS	0.008%	82.787%
2972	ZILLOW GROUP INC C COMMON STOCK	0.008%	82.794%
2973	STAMPS.COM INC COMMON STOCK USD.001	0.008%	82.802%
2974	IBM CORP	0.008%	82.809%
2975	INTL FLAVORS&FR	0.008%	82.817%
2976	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	82.825%
2977	HNI CORP	0.008%	82.832%
2978	CHART INDUSTRIE	0.008%	82.840%
2979	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.008%	82.847%
2980	METSA BOARD	0.008%	82.855%
2981	BUNZL PLC	0.008%	82.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	ARMSTRONG WORLD	0.008%	82.870%
2983	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.008%	82.878%
2984	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	82.885%
2985	ARYZTA AG	0.008%	82.893%
2986	VALVOLINE INC COMMON STOCK USD.01	0.008%	82.900%
2987	K'S HOLDINGS	0.008%	82.908%
2988	MASCO CORP	0.008%	82.915%
2989	KASIKORNBANK PL	0.008%	82.923%
2990	KELLOGG CO	0.008%	82.930%
2991	GPO TELEVISA	0.008%	82.938%
2992	LEND LEASE CORP	0.008%	82.945%
2993	SEVERN TRENT	0.008%	82.953%
2994	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.008%	82.961%
2995	IDEA CELLULAR L	0.008%	82.968%
2996	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.008%	82.976%
2997	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.008%	82.983%
2998	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	82.991%
2999	GPO FIN BANORTE	0.008%	82.998%
3000	THALES SA	0.008%	83.006%
3001	CAIRN ENERGY PL	0.007%	83.013%
3002	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	83.021%
3003	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.007%	83.028%
3004	TRINIDAD DRILLI	0.007%	83.036%
3005	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	83.043%
3006	OPEN HOUSE CO L	0.007%	83.051%
3007	DOWA HOLDING CO	0.007%	83.058%
3008	SUN ART RETAIL	0.007%	83.065%
3009	TECHTRONIC INDU	0.007%	83.073%
3010	MERCK KGAA	0.007%	83.080%
3011	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	83.088%
3012	CAMPBELL SOUP C	0.007%	83.095%
3013	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.007%	83.103%
3014	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	83.110%
3015	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	83.118%
3016	SAPPORO BREWERI	0.007%	83.125%
3017	SUMITOMO FOREST	0.007%	83.132%
3018	GS YUASA CORP	0.007%	83.140%
3019	H. LUNDBECK A/S	0.007%	83.147%
3020	CHINA HUARONG A	0.007%	83.155%
3021	GLANBIA PLC	0.007%	83.162%
3022	KINGBOARD LAMIN	0.007%	83.170%
3023	HANWHA CORP	0.007%	83.177%
3024	CSRA INC COMMON STOCK USD.001	0.007%	83.184%
3025	OUTOKUMPU OY	0.007%	83.192%
3026	SHENZHEN INTERN	0.007%	83.199%
3027	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	83.207%
3028	TRAVIS PERKINS	0.007%	83.214%
3029	INDEPENDENCE GR	0.007%	83.221%
3030	WIPRO	0.007%	83.229%
3031	CHONGQING RURAL	0.007%	83.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	GREENE KING	0.007%	83.244%
3033	SEEK LTD.	0.007%	83.251%
3034	CUBIC CORP COMMON STOCK	0.007%	83.258%
3035	VAIL RESORTS	0.007%	83.266%
3036	OGE ENERGY CORP COMMON STOCK USD.01	0.007%	83.273%
3037	DKSH HOLDING LT	0.007%	83.280%
3038	UNIVAR INC COMMON STOCK USD.01	0.007%	83.288%
3039	NOLATO AB	0.007%	83.295%
3040	WESBANCO INC COMMON STOCK USD2.0833	0.007%	83.303%
3041	SAMSUNG SECS CO	0.007%	83.310%
3042	NORTHVIEW APART	0.007%	83.317%
3043	NELNET INC CL A COMMON STOCK USD.01	0.007%	83.325%
3044	KONE OYJ	0.007%	83.332%
3045	EURONEXT NV	0.007%	83.339%
3046	INTU PROPERTIES	0.007%	83.347%
3047	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.007%	83.354%
3048	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.007%	83.361%
3049	ACXIOM CORP COMMON STOCK USD.1	0.007%	83.369%
3050	YAMAZAKI BAKING	0.007%	83.376%
3051	SIMCORP A/S	0.007%	83.383%
3052	COM2US CORPORAT	0.007%	83.391%
3053	VALLOUREC SA	0.007%	83.398%
3054	KYUDENKO CORP	0.007%	83.405%
3055	DELPHI TECHNOLO	0.007%	83.413%
3056	AXIS BANK	0.007%	83.420%
3057	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	83.427%
3058	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.007%	83.435%
3059	SAP SE SPONSORED ADR ADR	0.007%	83.442%
3060	CARGOTEC CORP-B	0.007%	83.449%
3061	COCHLEAR LTD	0.007%	83.456%
3062	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	83.464%
3063	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	83.471%
3064	TRONOX LTD-CL A	0.007%	83.478%
3065	MORGAN STANLEY	0.007%	83.485%
3066	KEWPIE CORP	0.007%	83.493%
3067	HANG LUNG PROPE	0.007%	83.500%
3068	SGS SA-REG COMM	0.007%	83.507%
3069	HOYA CORP	0.007%	83.514%
3070	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.007%	83.522%
3071	CHINA RESOURCES	0.007%	83.529%
3072	JSE LTD	0.007%	83.536%
3073	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.543%
3074	FINISAR CORPORATION COMMON STOCK USD.001	0.007%	83.550%
3075	ENTEL EMP NAC T	0.007%	83.558%
3076	RENGO CO	0.007%	83.565%
3077	B+G FOODS INC COMMON STOCK USD.01	0.007%	83.572%
3078	LUCARA DIAMOND	0.007%	83.579%
3079	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.007%	83.587%
3080	TOKYO TATEMONO	0.007%	83.594%
3081	BEIJING ENTERPR	0.007%	83.601%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.007%	83.608%
3083	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.007%	83.615%
3084	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	83.622%
3085	CEMEX SA	0.007%	83.630%
3086	DSW INC CLASS A COMMON STOCK	0.007%	83.637%
3087	WPP PLC SPONSORED ADR ADR	0.007%	83.644%
3088	ALEXANDER + BALDWIN INC REIT	0.007%	83.651%
3089	SCHROEDERS PLC	0.007%	83.658%
3090	BANKIA SA	0.007%	83.666%
3091	SSAB SVENSKT ST	0.007%	83.673%
3092	WHITEHAVEN COAL	0.007%	83.680%
3093	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	83.687%
3094	LLOYD THOMPSON	0.007%	83.694%
3095	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.007%	83.701%
3096	INTEGRATED DEVI	0.007%	83.708%
3097	PIEDMONT OFFICE	0.007%	83.716%
3098	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	83.723%
3099	EBIX INC COMMON STOCK USD.1	0.007%	83.730%
3100	IDACORP INC COMMON STOCK	0.007%	83.737%
3101	TRIPADVISOR INC COMMON STOCK USD.001	0.007%	83.744%
3102	PERNOD-RICARD	0.007%	83.751%
3103	FAR EAST HORIZO	0.007%	83.758%
3104	ELEMENTIS (1998	0.007%	83.766%
3105	L BRANDS INC COMMON STOCK USD.5	0.007%	83.773%
3106	RBC BEARINGS INC COMMON STOCK USD.01	0.007%	83.780%
3107	BRADY(WH)	0.007%	83.787%
3108	CHEMOURS CO/THE COMMON STOCK	0.007%	83.794%
3109	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	83.801%
3110	DUERR AG	0.007%	83.808%
3111	KENEDIX REALTY	0.007%	83.815%
3112	WPG HOLDINGS	0.007%	83.822%
3113	PROTO LABS INC COMMON STOCK USD.001	0.007%	83.830%
3114	KINGSOFT CORP L	0.007%	83.837%
3115	ENDESA S.A.	0.007%	83.844%
3116	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	83.851%
3117	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	83.858%
3118	RANGE RESOURCES CORP COMMON STOCK USD.01	0.007%	83.865%
3119	KAJIMA CORP	0.007%	83.872%
3120	BAT INTL FIN PL	0.007%	83.879%
3121	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	83.886%
3122	MERITZ SECURITI	0.007%	83.893%
3123	SINO-AMERICAN S	0.007%	83.900%
3124	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	83.907%
3125	KAMAN CORP COMMON STOCK USD1.0	0.007%	83.914%
3126	RPC INC COMMON STOCK USD.1	0.007%	83.921%
3127	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	83.928%
3128	TERANGA GOLD CO	0.007%	83.935%
3129	PENTA OCEAN CON	0.007%	83.942%
3130	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.007%	83.949%
3131	NEWCREST MINING	0.007%	83.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	HYPROP INVESTME	0.007%	83.963%
3133	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	83.970%
3134	PATRICK INDUSTRIES INC COMMON STOCK	0.007%	83.977%
3135	TOYO SEIKAN KAI	0.007%	83.984%
3136	NOF CORP	0.007%	83.991%
3137	TRANSUNION COMMON STOCK USD.01	0.007%	83.998%
3138	VONTOBEL HLDGS	0.007%	84.005%
3139	TOTO	0.007%	84.012%
3140	FERROGLOBE PLC	0.007%	84.019%
3141	GVC HOLDINGS PL	0.007%	84.026%
3142	EMPRESAS CMPC S	0.007%	84.033%
3143	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	84.040%
3144	COM HEM HLDG AB	0.007%	84.047%
3145	CITIZEN WATCH C	0.007%	84.054%
3146	EXLSERVICE HLDG	0.007%	84.061%
3147	AURIZON HOLDING	0.007%	84.068%
3148	BRAMBLES LIMITE	0.007%	84.075%
3149	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	84.082%
3150	BAIC MOTOR CORP	0.007%	84.089%
3151	VEOLIA ENVIRONM	0.007%	84.096%
3152	MARINE HARVEST	0.007%	84.103%
3153	YANZHOU COAL MI	0.007%	84.110%
3154	TRYGVESTA AS	0.007%	84.117%
3155	AURORA CANNABIS	0.007%	84.124%
3156	HOPEWELL HLDGS	0.007%	84.131%
3157	MUELLER WATER P	0.007%	84.138%
3158	LA Z BOY INC COMMON STOCK USD1.0	0.007%	84.144%
3159	INDUSTRIAL BANK	0.007%	84.151%
3160	KUMBA IRON ORE	0.007%	84.158%
3161	ADANI PORT & SE	0.007%	84.165%
3162	ORIENTAL LAND C	0.007%	84.172%
3163	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	84.179%
3164	US BANK NA/CINC	0.007%	84.186%
3165	GCL-POLY ENERGY	0.007%	84.193%
3166	CDW CORP/DE COMMON STOCK USD.01	0.007%	84.200%
3167	XEROX CORP 2.75	0.007%	84.207%
3168	ST NRTH RHINE-W	0.007%	84.214%
3169	ADELAIDE BRIGHT	0.007%	84.221%
3170	CLP HOLDINGS	0.007%	84.227%
3171	FLS INDUSTRIES	0.007%	84.234%
3172	RIGHTMOVE GROUP	0.007%	84.241%
3173	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.007%	84.248%
3174	NEXITY	0.007%	84.255%
3175	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.007%	84.262%
3176	GROUP 1 AUTO	0.007%	84.269%
3177	VECTREN CORP COMMON STOCK	0.007%	84.276%
3178	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	84.282%
3179	GRIFOLS SA	0.007%	84.289%
3180	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	84.296%
3181	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.007%	84.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	NETGEAR INC COMMON STOCK USD.001	0.007%	84.310%
3183	UNITI GROUP INC REIT USD.0001	0.007%	84.317%
3184	HENKEL KGAA-PRE	0.007%	84.324%
3185	T IS BANKASI	0.007%	84.331%
3186	KONECRANES O	0.007%	84.337%
3187	BIOMERIEUX	0.007%	84.344%
3188	REDROW	0.007%	84.351%
3189	DUZONBIZON CO L	0.007%	84.358%
3190	KLONDEX MINES L	0.007%	84.365%
3191	UNITED UTILITIE	0.007%	84.372%
3192	VOLVO AB	0.007%	84.379%
3193	CHEVRON CORP SR UNSECURED 05/21 2.1	0.007%	84.385%
3194	MIRACA HOLDIN	0.007%	84.392%
3195	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	84.399%
3196	THOMAS COOK GRO	0.007%	84.406%
3197	MTY FOOD GROUP	0.007%	84.413%
3198	MORINAGA MILK I	0.007%	84.420%
3199	GILDEMEISTER AG	0.007%	84.426%
3200	WILMAR INTERL L	0.007%	84.433%
3201	CROMBIE REAL ES	0.007%	84.440%
3202	AXALTA COATING	0.007%	84.447%
3203	PGE POLSKA GRUP	0.007%	84.454%
3204	SILTRONIC AG	0.007%	84.460%
3205	LEONS FURNITURE	0.007%	84.467%
3206	ALFA LAVAL AB	0.007%	84.474%
3207	HUANENG RENEWAB	0.007%	84.481%
3208	NIFCO INC	0.007%	84.488%
3209	AT HOME GROUP INC COMMON STOCK USD.01	0.007%	84.494%
3210	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.007%	84.501%
3211	COMPUTER MODELL	0.007%	84.508%
3212	NIPPON GAS CO L	0.007%	84.515%
3213	TAL EDUCATION GROUP ADR ADR	0.007%	84.521%
3214	HANNOVER RUECKV	0.007%	84.528%
3215	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	84.535%
3216	NABTESCO CORP	0.007%	84.542%
3217	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.007%	84.549%
3218	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	84.555%
3219	CIA BRASILEIRA	0.007%	84.562%
3220	AVERY DENNISON	0.007%	84.569%
3221	WEIGHT WATCHERS INTL INC COMMON STOCK	0.007%	84.576%
3222	JAPAN STEEL WOR	0.007%	84.582%
3223	AVX CORP COMMON STOCK USD.01	0.007%	84.589%
3224	OUTFRONT MEDIA INC REIT USD.01	0.007%	84.596%
3225	STERICYCLE INC COMMON STOCK USD.01	0.007%	84.603%
3226	TIETO CORP OYJ	0.007%	84.609%
3227	CALLAWAY GOLF C	0.007%	84.616%
3228	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.007%	84.623%
3229	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.007%	84.629%
3230	JAPAN AIRLINES	0.007%	84.636%
3231	POU CHEN	0.007%	84.643%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	SUMITOMO OSAKA	0.007%	84.650%
3233	YUEXIU PROPERTY	0.007%	84.656%
3234	PATTERSON COS INC COMMON STOCK USD.01	0.007%	84.663%
3235	SYNTHOMER PLC	0.007%	84.670%
3236	HARVEY NORMAN H	0.007%	84.676%
3237	PEBBLEBROOK HOT	0.007%	84.683%
3238	INTERFACE INC COMMON STOCK USD.1	0.007%	84.690%
3239	BPCE SA SR UNSECURED 02/21 2.65	0.007%	84.696%
3240	BENCHMARK ELECT	0.007%	84.703%
3241	NIBE INDUSTRIER	0.007%	84.710%
3242	TOYOBO CO	0.007%	84.716%
3243	COHERENT INC	0.007%	84.723%
3244	ERG SPA	0.007%	84.730%
3245	ALLIANT ENERGY	0.007%	84.736%
3246	GERDAU SA SIDER	0.007%	84.743%
3247	DAI NIPPON PRIN	0.007%	84.750%
3248	BEMIS CO INC	0.007%	84.756%
3249	BOLLORE	0.007%	84.763%
3250	MASIMO CORP COMMON STOCK USD.001	0.007%	84.769%
3251	ONTEX GROUP NV	0.007%	84.776%
3252	NCR CORP	0.007%	84.783%
3253	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.007%	84.789%
3254	YUANTA FINL HOL	0.007%	84.796%
3255	NIPPON MEAT PAC	0.007%	84.802%
3256	FIRM CAPITAL MO	0.007%	84.809%
3257	KOREAN AIR LINE	0.007%	84.816%
3258	NEWMARKET CORP COMMON STOCK	0.007%	84.822%
3259	NORTHWEST HEALT	0.007%	84.829%
3260	FORMOSA PLASTIC	0.007%	84.835%
3261	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.007%	84.842%
3262	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	84.849%
3263	WADDELL & REED	0.007%	84.855%
3264	CREDIT SAISON C	0.007%	84.862%
3265	SHIZUOKA BANK	0.007%	84.868%
3266	NTHN STAR RES L	0.007%	84.875%
3267	FAR EAST TEXTIL	0.007%	84.882%
3268	VERISIGN	0.007%	84.888%
3269	TAIYO YUDEN CO	0.007%	84.895%
3270	POOL CORP COMMON STOCK USD.001	0.007%	84.901%
3271	UNDER ARMOUR IN	0.007%	84.908%
3272	KAMIGUMI CO	0.007%	84.914%
3273	CREST NICHOLSON	0.007%	84.921%
3274	CHINA STATE CON	0.007%	84.927%
3275	BANK OF GEORGIA	0.007%	84.934%
3276	A2 MILK CO LTD	0.007%	84.941%
3277	SEGA SAMMY HOLD	0.007%	84.947%
3278	MATSON INC COMMON STOCK	0.007%	84.954%
3279	EXTENDICARE INC	0.007%	84.960%
3280	COMPEQ MFG	0.007%	84.967%
3281	SEALED AIR CORP COMMON STOCK USD.1	0.007%	84.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	ALLETE INC	0.007%	84.980%
3283	SIDERURGICA NAC	0.007%	84.986%
3284	MATTEL INC COMMON STOCK USD1.0	0.007%	84.993%
3285	BILFINGER BERGE	0.007%	84.999%
3286	PCCW LIMITED	0.007%	85.006%
3287	SANOFI ADR ADR	0.007%	85.012%
3288	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	85.019%
3289	ATMOS ENERGY CO	0.007%	85.025%
3290	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.007%	85.032%
3291	HK & CHINA GAS	0.006%	85.038%
3292	FIRSTGROUP	0.006%	85.045%
3293	FUJIKURA	0.006%	85.051%
3294	CYRELA BRAZIL R	0.006%	85.058%
3295	SSP GROUP PLC	0.006%	85.064%
3296	AIRCASTLE LTD	0.006%	85.071%
3297	TATA GLOBAL	0.006%	85.077%
3298	HAITIAN INTL HL	0.006%	85.084%
3299	DIODES INC COMMON STOCK USD.667	0.006%	85.090%
3300	MORGAN STANLEY	0.006%	85.097%
3301	FAST RETAILING	0.006%	85.103%
3302	ROWAN COMPANIES	0.006%	85.110%
3303	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.006%	85.116%
3304	TRIUMPH GROUP I	0.006%	85.123%
3305	NOVATEK MICROEL	0.006%	85.129%
3306	DRAX GROUP PLC	0.006%	85.135%
3307	BONTERRA ENERGY	0.006%	85.142%
3308	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	85.148%
3309	PERRIGO FIN UNL	0.006%	85.155%
3310	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	85.161%
3311	TESSENDERLO CHE	0.006%	85.168%
3312	PARAGON GROUP O	0.006%	85.174%
3313	COMFORT SYSTEMS	0.006%	85.181%
3314	REALPAGE INC COMMON STOCK USD.001	0.006%	85.187%
3315	MUELLER INDS IN	0.006%	85.193%
3316	ERAMET	0.006%	85.200%
3317	DNB NOR ASA	0.006%	85.206%
3318	IWG PLC	0.006%	85.213%
3319	SECURITAS	0.006%	85.219%
3320	SENIOR PLC	0.006%	85.225%
3321	POWERTECH TECHN	0.006%	85.232%
3322	BROOKS AUTOMATI	0.006%	85.238%
3323	LANCASTER COLON	0.006%	85.245%
3324	MARUHA NICHIRO	0.006%	85.251%
3325	JAMES HARDIE IN	0.006%	85.257%
3326	ALSTRIA OFFICE	0.006%	85.264%
3327	AENA SA	0.006%	85.270%
3328	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	85.276%
3329	DAIDO STEEL CO	0.006%	85.283%
3330	HUTCHISON PORT	0.006%	85.289%
3331	NEENAH INC COMMON STOCK USD.01	0.006%	85.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	TOYODA GOSEI	0.006%	85.302%
3333	CHINA RAILWAY C	0.006%	85.308%
3334	ABIOMED INC COMMON STOCK USD.01	0.006%	85.315%
3335	USIMINAS USI SD	0.006%	85.321%
3336	SONIC HEALTHCAR	0.006%	85.327%
3337	FED SIGNAL CORP	0.006%	85.334%
3338	RENISHAW	0.006%	85.340%
3339	NORDSTROM INC COMMON STOCK	0.006%	85.346%
3340	WESTERN UNION CO COMMON STOCK USD.01	0.006%	85.353%
3341	LAIRD PLC	0.006%	85.359%
3342	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	85.366%
3343	H&E EQUIPMENT S	0.006%	85.372%
3344	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	85.378%
3345	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	85.385%
3346	OIL SEARCH LTD	0.006%	85.391%
3347	PKO BANK POLSKI	0.006%	85.397%
3348	URBAN EDGE PROPERTIES REIT USD.01	0.006%	85.404%
3349	DDR CORP REIT USD.1	0.006%	85.410%
3350	MOBIMO HLDG AG	0.006%	85.416%
3351	EMPIRE STATE RE	0.006%	85.423%
3352	HOKUHOKU FINANC	0.006%	85.429%
3353	VIACOM INC SR UNSECURED 04/24 3.875	0.006%	85.435%
3354	NOVANTA INC COMMON STOCK	0.006%	85.441%
3355	YTL CORP	0.006%	85.448%
3356	SILICON LABORAT	0.006%	85.454%
3357	BOYD GAMING COR	0.006%	85.460%
3358	ALTRAN TECHNOLO	0.006%	85.467%
3359	DGB FINANCIAL G	0.006%	85.473%
3360	DET N O A	0.006%	85.479%
3361	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.006%	85.486%
3362	AMEDISYS INC COMMON STOCK USD.001	0.006%	85.492%
3363	OCI COMPANY LTD	0.006%	85.498%
3364	N B T BANCORP INC COMMON STOCK USD.01	0.006%	85.504%
3365	SYNAPTICS INC COMMON STOCK USD.001	0.006%	85.511%
3366	RADIAN GROUP	0.006%	85.517%
3367	ATLAS COPCO AB	0.006%	85.523%
3368	FORWARD AIR COR	0.006%	85.530%
3369	GETINGE AB, B S	0.006%	85.536%
3370	ASIA CEMENT	0.006%	85.542%
3371	SHELL INTERNATI	0.006%	85.548%
3372	SABINA SILVER C	0.006%	85.555%
3373	BELIMO HOLDING	0.006%	85.561%
3374	DECHRA PHARMA	0.006%	85.567%
3375	ADEKA CORPORATI	0.006%	85.573%
3376	YAMAGUCHI FINAN	0.006%	85.580%
3377	LIC HOUSING FIN	0.006%	85.586%
3378	PEAB AB	0.006%	85.592%
3379	ENI	0.006%	85.598%
3380	ASHIKAGA HOLDIN	0.006%	85.605%
3381	LEE & MAN PAPER	0.006%	85.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	EUROFINS SCIENT	0.006%	85.617%
3383	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	85.623%
3384	DINEQUITY INC	0.006%	85.629%
3385	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.006%	85.636%
3386	TAMARACK VALLEY	0.006%	85.642%
3387	SHOWA SHELL SEK	0.006%	85.648%
3388	KORIAN	0.006%	85.654%
3389	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.006%	85.661%
3390	CIPLA LTD	0.006%	85.667%
3391	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	85.673%
3392	WHIRLPOOL CORP	0.006%	85.679%
3393	SULZER AG	0.006%	85.685%
3394	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	85.691%
3395	PRIMARY HEALTH	0.006%	85.698%
3396	ASSOCIATED BRIT	0.006%	85.704%
3397	STATE STREET CORP SR UNSECURED 05/21 1.95	0.006%	85.710%
3398	BEIJING CAPITAL	0.006%	85.716%
3399	QUBE HOLDINGS L	0.006%	85.722%
3400	TIVO CORP COMMON STOCK USD.001	0.006%	85.728%
3401	HISPANIA ACTIVO	0.006%	85.735%
3402	BUZZI UNICEM SP	0.006%	85.741%
3403	HANESBRANDS INC COMMON STOCK USD.01	0.006%	85.747%
3404	AMER NATL INS	0.006%	85.753%
3405	JAFCO CO LTD	0.006%	85.759%
3406	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	85.765%
3407	IMCD GROUP NV	0.006%	85.772%
3408	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	85.778%
3409	SPIN MASTER COR	0.006%	85.784%
3410	MTR CORP	0.006%	85.790%
3411	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	85.796%
3412	TAISHIN FINANCI	0.006%	85.802%
3413	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	85.808%
3414	GENTHERM INC COMMON STOCK	0.006%	85.814%
3415	BANREGIO GRUPO	0.006%	85.821%
3416	ULTRAPAR PARTIC	0.006%	85.827%
3417	OTSUKA HLDGS CO	0.006%	85.833%
3418	KWG PROPERTY HL	0.006%	85.839%
3419	POWER ASSETS HO	0.006%	85.845%
3420	FIERA SCEPTRE I	0.006%	85.851%
3421	TOKYO GAS CO	0.006%	85.857%
3422	INDIVIOR PLC	0.006%	85.863%
3423	SHERRITT INTERN	0.006%	85.869%
3424	UTD INTERNET AG	0.006%	85.876%
3425	UGI CORP COMMON STOCK	0.006%	85.882%
3426	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	85.888%
3427	JOHNSON ELECTRI	0.006%	85.894%
3428	TAIWAN UNION TE	0.006%	85.900%
3429	77TH BANK	0.006%	85.906%
3430	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	85.912%
3431	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	85.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	CRANSWICK	0.006%	85.924%
3433	LOWE S COS INC SR UNSECURED 09/25 3.375	0.006%	85.930%
3434	SFS GROUP AG	0.006%	85.936%
3435	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	85.943%
3436	IBIDEN CO	0.006%	85.949%
3437	TIVITY HEALTH INC COMMON STOCK USD.001	0.006%	85.955%
3438	NOK CORP	0.006%	85.961%
3439	SIMS GROUP LTD	0.006%	85.967%
3440	SIXT AG	0.006%	85.973%
3441	DIPLOMA (NEW)	0.006%	85.979%
3442	HITACHI METALS	0.006%	85.985%
3443	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	85.991%
3444	MICHAEL PAGE IN	0.006%	85.997%
3445	THERMO FISHER S	0.006%	86.003%
3446	INFINERA CORP	0.006%	86.009%
3447	WORLEYPARSONS	0.006%	86.015%
3448	VALENER INC	0.006%	86.021%
3449	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.006%	86.027%
3450	WINBOND ELECTRO	0.006%	86.033%
3451	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	86.040%
3452	BANCA MEDIOLANU	0.006%	86.046%
3453	FIDESA	0.006%	86.052%
3454	HORIZON NORTH L	0.006%	86.058%
3455	TOYOTA MOTOR CR	0.006%	86.064%
3456	STATE BK OF IND	0.006%	86.070%
3457	CEMEX SA	0.006%	86.076%
3458	TTEC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.082%
3459	TASEKO MINES LT	0.006%	86.088%
3460	OCADO GROUP PLC	0.006%	86.094%
3461	INNOSPEC INC COMMON STOCK USD.01	0.006%	86.100%
3462	KRUNGTHAI CARD	0.006%	86.106%
3463	HECLA MINING CO	0.006%	86.112%
3464	BANCA POPOLARE	0.006%	86.118%
3465	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.006%	86.124%
3466	BOVIS HOMES GRO	0.006%	86.130%
3467	GRAINCORP LTD	0.006%	86.136%
3468	MCGRATH RENTCORP COMMON STOCK	0.006%	86.142%
3469	MAPLETREE COMME	0.006%	86.148%
3470	WABASH NATIONAL	0.006%	86.154%
3471	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	86.160%
3472	KOREA LIFE INSU	0.006%	86.166%
3473	NESTLE FINANCE	0.006%	86.172%
3474	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.006%	86.178%
3475	ACERINOX SA	0.006%	86.184%
3476	TS TECH CO.LTD	0.006%	86.190%
3477	GANNETT CO INC COMMON STOCK USD.01	0.006%	86.196%
3478	GMS INC COMMON STOCK USD.01	0.006%	86.202%
3479	HISCOX LTD	0.006%	86.208%
3480	CENCOSUD SA	0.006%	86.214%
3481	KEIHAN ELECTRIC	0.006%	86.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	CASIO COMPUTER	0.006%	86.226%
3483	KOITO MFG CO	0.006%	86.232%
3484	SAWAI PHARM CO	0.006%	86.238%
3485	BANCFIRST CORP	0.006%	86.244%
3486	JM AB	0.006%	86.249%
3487	GOLDEN AGRI RES	0.006%	86.255%
3488	BT GROUP PLC SPON ADR ADR	0.006%	86.261%
3489	KAWASAKI KISEN	0.006%	86.267%
3490	ACORDA THERAPEU	0.006%	86.273%
3491	TALANX AG	0.006%	86.279%
3492	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.006%	86.285%
3493	UBM PLC	0.006%	86.291%
3494	SIXT SE PFD	0.006%	86.297%
3495	SAVILLS PLC	0.006%	86.303%
3496	INSPERITY INC	0.006%	86.309%
3497	PETROFAC LTD	0.006%	86.315%
3498	UNILEVER NV	0.006%	86.321%
3499	METHODE ELEC IN	0.006%	86.326%
3500	PETRONET LNG LT	0.006%	86.332%
3501	HACHIJUNI BANK	0.006%	86.338%
3502	SMC CORP	0.006%	86.344%
3503	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.006%	86.350%
3504	CJ CORP.	0.006%	86.356%
3505	HITACHI CAPITAL	0.006%	86.362%
3506	QUALICORP SA	0.006%	86.368%
3507	ISS A/S	0.006%	86.374%
3508	TATNEFT PAO SPONSORED ADR ADR	0.006%	86.379%
3509	KEMIRA OY	0.006%	86.385%
3510	ADMIRAL GROUP	0.006%	86.391%
3511	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.006%	86.397%
3512	TOYO TIRE & RUB	0.006%	86.403%
3513	CARGOJET INC.	0.006%	86.409%
3514	AGT FOOD AND IN	0.006%	86.415%
3515	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	86.421%
3516	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.006%	86.426%
3517	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	86.432%
3518	NIPPON PAINT CO	0.006%	86.438%
3519	SANTEN PHARM CO	0.006%	86.444%
3520	TAIYO NIPPON SA	0.006%	86.450%
3521	EXXARO	0.006%	86.456%
3522	OXFORD INDUSTRI	0.006%	86.461%
3523	NIPPON KONPO UN	0.006%	86.467%
3524	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.473%
3525	CHINA MINSHENG	0.006%	86.479%
3526	NITORI CO LTD	0.006%	86.485%
3527	HERSHEY FOODS C	0.006%	86.491%
3528	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.006%	86.496%
3529	HORIBA	0.006%	86.502%
3530	AKBANK TAS	0.006%	86.508%
3531	WAREHOUSES DE P	0.006%	86.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	AEROPORTS DE PA	0.006%	86.520%
3533	CD PROJEKT SA	0.006%	86.525%
3534	ZIMMER HOLDINGS	0.006%	86.531%
3535	ELIOR	0.006%	86.537%
3536	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	86.543%
3537	STAG INDUSTRIAL INC REIT USD.01	0.006%	86.548%
3538	GREGGS PLC	0.006%	86.554%
3539	MELROSEIndustr	0.006%	86.560%
3540	JAPAN EXCHANGE	0.006%	86.566%
3541	SOUTH32 ADR ADR	0.006%	86.571%
3542	DREAM UNLIMIITE	0.006%	86.577%
3543	MERITAGE HOMES	0.006%	86.583%
3544	PIZZA PIZZA ROY	0.006%	86.589%
3545	DAITO TRUST CON	0.006%	86.594%
3546	CRH (DUBLIN)	0.006%	86.600%
3547	1ST SOURCE CORP COMMON STOCK	0.006%	86.606%
3548	GRAFTON GROUP P	0.006%	86.612%
3549	CAREER EDUCATION CORP COMMON STOCK USD.01	0.006%	86.617%
3550	DON QUIJOTE	0.006%	86.623%
3551	CHICO'S FAS INC	0.006%	86.629%
3552	CNP ASSURANCES	0.006%	86.635%
3553	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.006%	86.640%
3554	COGNEX CORP	0.006%	86.646%
3555	S-OIL CORPORATI	0.006%	86.652%
3556	SUMCO CORPORATI	0.006%	86.658%
3557	VISCOFAN SA	0.006%	86.663%
3558	SHINSEI BANK	0.006%	86.669%
3559	SKY CITY	0.006%	86.675%
3560	AVICHINA INDUST	0.006%	86.680%
3561	ISRAEL DISCOUNT	0.006%	86.686%
3562	CREDITO VALTELL	0.006%	86.692%
3563	APOLLO TYRES	0.006%	86.698%
3564	HUNTING PLC	0.006%	86.703%
3565	KYOCERA CORP	0.006%	86.709%
3566	ARCBEST CORP COMMON STOCK USD.01	0.006%	86.715%
3567	NIPPON SUISAN	0.006%	86.720%
3568	TOYO SUISAN KAI	0.006%	86.726%
3569	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	86.732%
3570	NISHI-NIPPON FI	0.006%	86.738%
3571	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	86.743%
3572	CONMED CORP COMMON STOCK USD.01	0.006%	86.749%
3573	AKER ASA	0.006%	86.755%
3574	CORBION NV	0.006%	86.760%
3575	WGL HOLDINGS INC COMMON STOCK	0.006%	86.766%
3576	AEON FINANCIAL	0.006%	86.772%
3577	SURUGA BANK	0.006%	86.777%
3578	MSA SAFETY INC COMMON STOCK	0.006%	86.783%
3579	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	86.789%
3580	TIMBERCREEK FIN	0.006%	86.794%
3581	COMPUTERSHARE L	0.006%	86.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	ADVANCED	0.006%	86.806%
3583	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.811%
3584	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	86.817%
3585	NAN YA PLASTIC	0.006%	86.823%
3586	TELKOM GROUP LT	0.006%	86.828%
3587	FUCHS PETROLUB	0.006%	86.834%
3588	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	86.840%
3589	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	86.845%
3590	NIKE INC SR UNSECURED 11/26 2.375	0.006%	86.851%
3591	SARAS SPA	0.006%	86.857%
3592	QUAD GRAPHICS INC COMMON STOCK USD.025	0.006%	86.862%
3593	AFLAC INC SR UNSECURED 06/23 3.625	0.006%	86.868%
3594	CHINA HONGQIAO	0.006%	86.874%
3595	IIDA GROUP HOLD	0.006%	86.879%
3596	EUROCOMMERCIAL	0.006%	86.885%
3597	WASHINGTON REIT REIT USD.01	0.006%	86.891%
3598	SAMSUNG HEAVY	0.006%	86.896%
3599	PICC PROPERTY &	0.006%	86.902%
3600	KYOWA EXEO CORP	0.006%	86.908%
3601	HUA NAN FINANCI	0.006%	86.913%
3602	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.006%	86.919%
3603	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	86.925%
3604	AUTO TRADER GRO	0.006%	86.930%
3605	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	86.936%
3606	CHINA DEVELOPME	0.006%	86.941%
3607	BEKAERT SA	0.006%	86.947%
3608	WH SMITH PLC	0.006%	86.953%
3609	MEDICLINIC INTE	0.006%	86.958%
3610	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.006%	86.964%
3611	MASSMART HOLDIN	0.006%	86.969%
3612	MERITOR INC COMMON STOCK USD1.0	0.006%	86.975%
3613	NUFARM	0.006%	86.981%
3614	NIPPON ACCOMMOD	0.006%	86.986%
3615	SHENZHEN INVEST	0.006%	86.992%
3616	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.006%	86.997%
3617	DELTA ELECTRONI	0.006%	87.003%
3618	BENESSE CORP	0.006%	87.009%
3619	MEDIFAST INC COMMON STOCK USD.001	0.006%	87.014%
3620	MBIA INC	0.006%	87.020%
3621	CORE LABORATORI	0.006%	87.025%
3622	HEALTH AND HAPP	0.006%	87.031%
3623	REXFORD INDUSTR	0.006%	87.037%
3624	WOORI INVESTMEN	0.006%	87.042%
3625	DORMA+KABA HOLD	0.006%	87.048%
3626	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	87.053%
3627	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.059%
3628	CITY DEVELOPMEN	0.006%	87.064%
3629	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	87.070%
3630	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.006%	87.076%
3631	PROCTER & GAMBL	0.006%	87.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	TELEFONICA EMIS	0.006%	87.087%
3633	BQE CANT VAUDOI	0.006%	87.092%
3634	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.006%	87.098%
3635	NEW ORIENTAL ED	0.006%	87.103%
3636	SJM HOLDINGS LT	0.006%	87.109%
3637	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.006%	87.114%
3638	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	87.120%
3639	SLEEP NUMBER CORP COMMON STOCK USD.01	0.006%	87.126%
3640	TATUNG	0.006%	87.131%
3641	SIAS SPA	0.006%	87.137%
3642	QINETIQ GROUP P	0.006%	87.142%
3643	UNIBET GROUP PL	0.006%	87.148%
3644	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	87.153%
3645	SERVICENOW INC COMMON STOCK USD.001	0.006%	87.159%
3646	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	87.164%
3647	AIR NEW ZEALAND	0.006%	87.170%
3648	HIROSHIMA BANK	0.006%	87.175%
3649	ABAXIS INC COMMON STOCK	0.006%	87.181%
3650	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.006%	87.186%
3651	ALSEA SAB DE CV	0.006%	87.192%
3652	LIQUOR STORES N	0.006%	87.197%
3653	AXIATA GROUP	0.006%	87.203%
3654	NIHON M&A CENTE	0.006%	87.208%
3655	ASHOK LEYLAND	0.006%	87.214%
3656	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.006%	87.220%
3657	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	87.225%
3658	APACHE CORP SR UNSECURED 04/22 3.25	0.006%	87.231%
3659	NIPPON SHOKUBAI	0.006%	87.236%
3660	INVINCIBLE INVE	0.006%	87.242%
3661	INTERPUMP GROUP	0.006%	87.247%
3662	FORBO HLDG	0.005%	87.253%
3663	CAPCOM CO	0.005%	87.258%
3664	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.005%	87.264%
3665	SPIE SA	0.005%	87.269%
3666	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	87.275%
3667	LIBERTY HLDGS	0.005%	87.280%
3668	MEDIASET ESPANA	0.005%	87.285%
3669	THIRD POINT REI	0.005%	87.291%
3670	EXPONENT INC COMMON STOCK USD.001	0.005%	87.296%
3671	IYO BANK	0.005%	87.302%
3672	COSCO PACIFIC	0.005%	87.307%
3673	NIPPON LIGHT ME	0.005%	87.313%
3674	HAPAG-LLOYD AG	0.005%	87.318%
3675	JIANGXI COPPER	0.005%	87.324%
3676	DA OFFICE INV C	0.005%	87.329%
3677	DENA CO LTD	0.005%	87.335%
3678	SNAM SPA	0.005%	87.340%
3679	MAPLETREE INDUS	0.005%	87.346%
3680	MODERN TIMES GR	0.005%	87.351%
3681	LATAM AIRLINES GROUP SP ADR ADR	0.005%	87.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	KUBOTA CORP	0.005%	87.362%
3683	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	87.367%
3684	NTT DATA	0.005%	87.373%
3685	COMMONWEALTH BA	0.005%	87.378%
3686	SAGE GROUP PLC/	0.005%	87.384%
3687	INTL BK RECON &	0.005%	87.389%
3688	ENERGIAS DE POR	0.005%	87.394%
3689	SAN IN GODO BAN	0.005%	87.400%
3690	INTRUM JUSTITIA	0.005%	87.405%
3691	COEUR MINING IN	0.005%	87.411%
3692	GUNMA BANK	0.005%	87.416%
3693	NAVISTAR INTL C	0.005%	87.422%
3694	COMMONWEALTH BA	0.005%	87.427%
3695	USHIO INC	0.005%	87.432%
3696	TRIPOD TECHNOLO	0.005%	87.438%
3697	HIKMA PHARMACEU	0.005%	87.443%
3698	ASIAN DEVELOPME	0.005%	87.449%
3699	MAEDA CORP	0.005%	87.454%
3700	CHINA INSURANCE	0.005%	87.459%
3701	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	87.465%
3702	BREWIN DOLPHIN	0.005%	87.470%
3703	GOME ELECTRICAL	0.005%	87.476%
3704	CHINA AIRLINES	0.005%	87.481%
3705	AMCOR LIMITED	0.005%	87.486%
3706	MITSUBISHI MOTO	0.005%	87.492%
3707	ACADIA REALTY TRUST REIT USD.001	0.005%	87.497%
3708	INMARSAT PLC	0.005%	87.503%
3709	DISH NETWORK	0.005%	87.508%
3710	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	87.513%
3711	CHARTER HALL GR	0.005%	87.519%
3712	PSP SWISS PROPE	0.005%	87.524%
3713	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	87.530%
3714	THAI OIL PCL-FR	0.005%	87.535%
3715	DOOSAN INFRACOR	0.005%	87.540%
3716	INGEVITY CORP COMMON STOCK USD.01	0.005%	87.546%
3717	AIR CHINA LTD	0.005%	87.551%
3718	HYUNDAI DEVELOP	0.005%	87.556%
3719	DEUTSCHE PFANDB	0.005%	87.562%
3720	NIPPON KAYAKU C	0.005%	87.567%
3721	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.005%	87.572%
3722	GUANGDONG INVES	0.005%	87.578%
3723	CHINA AOYUAN PR	0.005%	87.583%
3724	CONZZETA AG	0.005%	87.588%
3725	FISHER & PAYKEL	0.005%	87.594%
3726	DUKE ENERGY COR	0.005%	87.599%
3727	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	87.604%
3728	TABCORP HLDGS L	0.005%	87.610%
3729	CRED SUIS GP FU	0.005%	87.615%
3730	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.005%	87.620%
3731	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.005%	87.626%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.005%	87.631%
3733	SCHWEITZER-MAUD	0.005%	87.636%
3734	TOPCON CORPORAT	0.005%	87.642%
3735	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	87.647%
3736	PARK NATIONAL CORP COMMON STOCK	0.005%	87.652%
3737	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	87.658%
3738	ABB LTD SPON ADR ADR	0.005%	87.663%
3739	EMMI AG	0.005%	87.668%
3740	VERBUND AG	0.005%	87.674%
3741	JD SPORTS FASHI	0.005%	87.679%
3742	LOGITECH INTERN	0.005%	87.684%
3743	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	87.690%
3744	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	87.695%
3745	INVENTEC CORP	0.005%	87.700%
3746	CHIPOTLE MEXICA	0.005%	87.705%
3747	AMERIPRISE FINA	0.005%	87.711%
3748	NINE ENTERTAINM	0.005%	87.716%
3749	SHANGHAI INDL	0.005%	87.721%
3750	HARSCO CORP	0.005%	87.727%
3751	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	87.732%
3752	DFDS A/S	0.005%	87.737%
3753	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	87.742%
3754	LUZERNER KTBK	0.005%	87.748%
3755	WETHERSPOON (J.	0.005%	87.753%
3756	FUJI OIL CO	0.005%	87.758%
3757	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	87.763%
3758	ACTUANT CORP A COMMON STOCK USD.2	0.005%	87.769%
3759	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	87.774%
3760	CHINA PACIFIC I	0.005%	87.779%
3761	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	87.785%
3762	HENNES & MAURIT	0.005%	87.790%
3763	NILFISK HOLDING	0.005%	87.795%
3764	P/F BAKKAFROST	0.005%	87.800%
3765	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	87.806%
3766	KCC CORP	0.005%	87.811%
3767	AIN PHARMACIEZ	0.005%	87.816%
3768	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	87.821%
3769	GRAY TELEVISION INC COMMON STOCK	0.005%	87.827%
3770	SUEZ ENVIRONMEN	0.005%	87.832%
3771	TOPPAN PRINTING	0.005%	87.837%
3772	A.P. MOLLER-MAE	0.005%	87.842%
3773	KANSAI ELEC POW	0.005%	87.848%
3774	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	87.853%
3775	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	87.858%
3776	MORI HILLS REIT	0.005%	87.863%
3777	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.005%	87.868%
3778	KYORITSU MAINTA	0.005%	87.874%
3779	OSG CORP	0.005%	87.879%
3780	SCHOLASTIC CORP	0.005%	87.884%
3781	MAGELLAN AEROSP	0.005%	87.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	SWEDISH MATCH C	0.005%	87.895%
3783	LONDOMETRIC PR	0.005%	87.900%
3784	NISOURCE INC	0.005%	87.905%
3785	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.005%	87.910%
3786	ILLINOIS TOOL W	0.005%	87.916%
3787	DURATEX SA	0.005%	87.921%
3788	CHINA CITIC BK	0.005%	87.926%
3789	Rural Electrifi	0.005%	87.931%
3790	JAPAN LOGISTICS	0.005%	87.936%
3791	SEINO TRANSPORT	0.005%	87.942%
3792	INNOVIVA INC COMMON STOCK	0.005%	87.947%
3793	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	87.952%
3794	FUJI SEAL INC	0.005%	87.957%
3795	FIRST BANCORP/NC COMMON STOCK	0.005%	87.962%
3796	CTS EVENTIM	0.005%	87.967%
3797	VAREX IMAGING CORP COMMON STOCK USD.01	0.005%	87.973%
3798	STANLEY ELECTRI	0.005%	87.978%
3799	OSI SYSTEMS INC	0.005%	87.983%
3800	CHIYODA CORP	0.005%	87.988%
3801	DENBURY RESOURC	0.005%	87.993%
3802	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	87.999%
3803	MAHINDRA &MAHIN	0.005%	88.004%
3804	FRONTIER REIT	0.005%	88.009%
3805	NCC AB-B	0.005%	88.014%
3806	DAIICHI KOSHO C	0.005%	88.019%
3807	SUPER GROUP	0.005%	88.024%
3808	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.005%	88.030%
3809	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.005%	88.035%
3810	ST GALLER KTBK	0.005%	88.040%
3811	AF AB	0.005%	88.045%
3812	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.005%	88.050%
3813	ASTEC INDUSTRIE	0.005%	88.055%
3814	BANK MILLENIUM	0.005%	88.061%
3815	ASHMORE GROUP	0.005%	88.066%
3816	MULTI COLOR CORP COMMON STOCK	0.005%	88.071%
3817	AOYAMA TRADING	0.005%	88.076%
3818	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	88.081%
3819	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	88.086%
3820	LEIDOS HOLDINGS	0.005%	88.091%
3821	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	88.097%
3822	GRAND PACIF PET	0.005%	88.102%
3823	AAON INC COMMON STOCK USD.004	0.005%	88.107%
3824	HUMANA INC SR UNSECURED 10/24 3.85	0.005%	88.112%
3825	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	88.117%
3826	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.005%	88.122%
3827	CHUGOKU BANK	0.005%	88.127%
3828	EQUATORIAL ENER	0.005%	88.133%
3829	AARHUSKARLSHAMN	0.005%	88.138%
3830	ANGLOVAAL MININ	0.005%	88.143%
3831	CHINA LODGING GROUP SPON ADR ADR	0.005%	88.148%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	ANDRITZ AG	0.005%	88.153%
3833	SYSMEX CORP	0.005%	88.158%
3834	MEGACABLE HOLDI	0.005%	88.163%
3835	SUMITOMO BAKELI	0.005%	88.168%
3836	DHX MEDIA LTD	0.005%	88.173%
3837	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	88.179%
3838	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.005%	88.184%
3839	ENDO INTERNATIO	0.005%	88.189%
3840	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	88.194%
3841	FUYO GENERAL LE	0.005%	88.199%
3842	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.005%	88.204%
3843	ENTERPRISE PROD	0.005%	88.209%
3844	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.005%	88.214%
3845	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	88.219%
3846	FACTSET RESEARC	0.005%	88.224%
3847	STEELCASE INC	0.005%	88.230%
3848	NISSAN CHEMICAL	0.005%	88.235%
3849	VIDRALA S.A.	0.005%	88.240%
3850	ZHUZHOU CSR TIM	0.005%	88.245%
3851	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.005%	88.250%
3852	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.005%	88.255%
3853	Denison Mines C	0.005%	88.260%
3854	SOFTWARE AG	0.005%	88.265%
3855	JOY CITY PROPER	0.005%	88.270%
3856	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.005%	88.275%
3857	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.005%	88.280%
3858	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.005%	88.285%
3859	MONCLER SPA	0.005%	88.291%
3860	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.005%	88.296%
3861	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.005%	88.301%
3862	KEYCORP	0.005%	88.306%
3863	ORSTED A/S	0.005%	88.311%
3864	DAELIM INDUSTRI	0.005%	88.316%
3865	TORO CO	0.005%	88.321%
3866	HUMANA INC SR UNSECURED 10/19 2.625	0.005%	88.326%
3867	FLIGHT CENTRE L	0.005%	88.331%
3868	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.336%
3869	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	88.341%
3870	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	88.346%
3871	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.005%	88.351%
3872	SCIENTIFIC GAME	0.005%	88.356%
3873	CASTELLUM AB NE	0.005%	88.361%
3874	EBAY INC 3.45%	0.005%	88.366%
3875	WIRECARD AG	0.005%	88.371%
3876	UNIVERSAL CORP	0.005%	88.377%
3877	QUIDEL CORP COMMON STOCK USD.001	0.005%	88.382%
3878	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	88.387%
3879	OFFICE DEPOT IN	0.005%	88.392%
3880	SCHOUW & CO	0.005%	88.397%
3881	NETAPP INC SR UNSECURED 12/22 3.25	0.005%	88.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	YANGARRA RESOUR	0.005%	88.407%
3883	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	88.412%
3884	ANDREW PELLER-A	0.005%	88.417%
3885	LENNAR CORP COMPANY GUAR 01/22 4.125	0.005%	88.422%
3886	SPORTS DIRECT I	0.005%	88.427%
3887	HULIC REIT INC	0.005%	88.432%
3888	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.005%	88.437%
3889	GROUPE FNAC	0.005%	88.442%
3890	BYD ELECTRONIC	0.005%	88.447%
3891	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	88.452%
3892	GLORY	0.005%	88.457%
3893	IROBOT CORP	0.005%	88.462%
3894	IJM CORP BERHAD	0.005%	88.467%
3895	VIRGIN MONEY HL	0.005%	88.472%
3896	ENBRIDGE ENERGY	0.005%	88.477%
3897	FLEXIUM INTERCO	0.005%	88.482%
3898	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	88.487%
3899	FP CORP	0.005%	88.492%
3900	KROTON EDUCACIO	0.005%	88.497%
3901	HYUNDAI HEAVY I	0.005%	88.502%
3902	GLUSKIN SHEFF &	0.005%	88.507%
3903	ICA GRUPPEN AB	0.005%	88.512%
3904	AYALA CORP	0.005%	88.517%
3905	ELECTA AB B SHS	0.005%	88.522%
3906	AMMB HOLDINGS B	0.005%	88.527%
3907	MODINE MFG CO	0.005%	88.532%
3908	YAMATAKE CORP Y	0.005%	88.537%
3909	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.005%	88.542%
3910	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	88.547%
3911	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.552%
3912	YIT OYJ	0.005%	88.557%
3913	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	88.562%
3914	CHANG HWA COMME	0.005%	88.567%
3915	VALE SA SP ADR ADR	0.005%	88.572%
3916	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.005%	88.577%
3917	CHINA CINDA ASS	0.005%	88.582%
3918	SHARP CORP	0.005%	88.586%
3919	MINMETALS RES	0.005%	88.591%
3920	KINDEN CORPORAT	0.005%	88.596%
3921	CIELO SA	0.005%	88.601%
3922	GENUS PLC	0.005%	88.606%
3923	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.005%	88.611%
3924	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.005%	88.616%
3925	VODACOM GP-PRPT	0.005%	88.621%
3926	NIPPON ELEC GLA	0.005%	88.626%
3927	TRANSURBAN GROU	0.005%	88.631%
3928	BHP BILLITON LTD SPON ADR ADR	0.005%	88.636%
3929	HEIDELBERGER DR	0.005%	88.641%
3930	TJX COS INC SR UNSECURED 05/23 2.5	0.005%	88.646%
3931	ULTRA ELECTRONI	0.005%	88.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	GENERAL CABLE CORP COMMON STOCK USD.01	0.005%	88.656%
3933	NOMURA RESEARCH	0.005%	88.661%
3934	HAZAMA CORP(NEW	0.005%	88.666%
3935	DR PEPPER SNAPP	0.005%	88.671%
3936	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.005%	88.676%
3937	AMGEN INC SR UNSECURED 05/25 3.125	0.005%	88.681%
3938	INVESTA OFFICE	0.005%	88.686%
3939	CAPELLA EDUCATI	0.005%	88.690%
3940	CREW ENERGY INC	0.005%	88.695%
3941	MEDIBANK PVT LT	0.005%	88.700%
3942	KING YUAN ELECT	0.005%	88.705%
3943	JUBILANT LIFE S	0.005%	88.710%
3944	AES CORP COMMON STOCK USD.01	0.005%	88.715%
3945	PENNON GROUP	0.005%	88.720%
3946	BUREAU VERITAS	0.005%	88.725%
3947	DAIO PAPER CORP	0.005%	88.730%
3948	ADVANSIX INC COMMON STOCK USD.01	0.005%	88.735%
3949	INDO TAMBANGRAY	0.005%	88.740%
3950	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.745%
3951	ORION CORP	0.005%	88.750%
3952	AMANO CORPORATI	0.005%	88.754%
3953	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.005%	88.759%
3954	HITACHI HIGH-TE	0.005%	88.764%
3955	HITACHI TRNSPT	0.005%	88.769%
3956	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.005%	88.774%
3957	BCO SANTANDER-C	0.005%	88.779%
3958	SLIGRO FOOD GRO	0.005%	88.784%
3959	GENTING MALAYSI	0.005%	88.789%
3960	RANDGOLD RESOUR	0.005%	88.794%
3961	FOSUN INTERNATI	0.005%	88.799%
3962	MUNICIPALITY FI	0.005%	88.803%
3963	SUZUKEN CO LTD	0.005%	88.808%
3964	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.005%	88.813%
3965	PGT INC	0.005%	88.818%
3966	ORKLA ASA	0.005%	88.823%
3967	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	88.828%
3968	AWA BANK	0.005%	88.833%
3969	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	88.838%
3970	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	88.843%
3971	ACCTON	0.005%	88.847%
3972	NISHIMATSU CONS	0.005%	88.852%
3973	REALTEK SEMICON	0.005%	88.857%
3974	MALAYSIA AIRPOR	0.005%	88.862%
3975	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.005%	88.867%
3976	QANTAS AIRWAYS	0.005%	88.872%
3977	NEWS CORP CLASS B COMMON STOCK	0.005%	88.877%
3978	AECI	0.005%	88.881%
3979	MATERION CORP COMMON STOCK	0.005%	88.886%
3980	CIMPRESS NV	0.005%	88.891%
3981	BANCOLOMBIA SA	0.005%	88.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	TERUMO CORP	0.005%	88.901%
3983	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	88.906%
3984	MAEDA ROAD CONS	0.005%	88.911%
3985	TREX COMPANY INC COMMON STOCK USD.01	0.005%	88.915%
3986	CRAY INC COMMON STOCK USD.01	0.005%	88.920%
3987	INTERRENT REAL	0.005%	88.925%
3988	SHRIRAM TRANSP	0.005%	88.930%
3989	MINDTREE LTD	0.005%	88.935%
3990	NOS SGPS	0.005%	88.940%
3991	MEGMILK SNOW BR	0.005%	88.944%
3992	NORDEA BANK AB	0.005%	88.949%
3993	AEDIFICA	0.005%	88.954%
3994	BADGER METER INC COMMON STOCK USD1.0	0.005%	88.959%
3995	XPERI CORP COMMON STOCK USD.001	0.005%	88.964%
3996	SSY GROUP LTD	0.005%	88.969%
3997	CHUBU ELEC POWE	0.005%	88.973%
3998	MALIBU BOATS INC A COMMON STOCK USD.01	0.005%	88.978%
3999	CHINA STHN AIRL	0.005%	88.983%
4000	MORINAGA & CO	0.005%	88.988%
4001	PROSIEBENSAT.1	0.005%	88.993%
4002	MOVADO GROUP INC COMMON STOCK USD.01	0.005%	88.998%
4003	LINTEC CORP	0.005%	89.002%
4004	VALORA HOLDING	0.005%	89.007%
4005	TRINET GROUP INC COMMON STOCK USD.000025	0.005%	89.012%
4006	PROMOTORA Y OPE	0.005%	89.017%
4007	SUEDZUCKER AG	0.005%	89.022%
4008	IWATANI INTL CO	0.005%	89.026%
4009	DAIICHI SANKYO	0.005%	89.031%
4010	FUJITSU GENERAL	0.005%	89.036%
4011	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	89.041%
4012	ASSURA PLC	0.005%	89.045%
4013	MRV ENGENHARIA	0.005%	89.050%
4014	DR REDDYS LABS	0.005%	89.055%
4015	POWER INTEGRATI	0.005%	89.060%
4016	YUZHOU PROPERTI	0.005%	89.065%
4017	COMFORTDELGRO C	0.005%	89.069%
4018	BOSSARD HOLDING	0.005%	89.074%
4019	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	89.079%
4020	SONAE, S.G.P.S.	0.005%	89.084%
4021	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	89.089%
4022	WIN SEMICONDUCT	0.005%	89.093%
4023	TREND MICRO INC	0.005%	89.098%
4024	BIRD CONSTRUCTI	0.005%	89.103%
4025	BRIGGS & STRATT	0.005%	89.108%
4026	KAP IND HLDG LT	0.005%	89.112%
4027	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.117%
4028	SA DES CEMENTS	0.005%	89.122%
4029	OMNICELL INC COMMON STOCK USD.001	0.005%	89.127%
4030	ST JOE CO/THE COMMON STOCK	0.005%	89.131%
4031	MELCO INTERNATI	0.005%	89.136%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	ASAHI INTECC CO	0.005%	89.141%
4033	INDUS HOLDING A	0.005%	89.146%
4034	HENKEL KGAA-BEA	0.005%	89.150%
4035	HITACHI CHEMICA	0.005%	89.155%
4036	GPO FIN INBURSA	0.005%	89.160%
4037	BELMOND LTD	0.005%	89.165%
4038	MACQUARIE ATLAS	0.005%	89.169%
4039	SINOPEC ENGINEE	0.005%	89.174%
4040	CBIZ INC COMMON STOCK USD.01	0.005%	89.179%
4041	PT TAMBANG BATU	0.005%	89.184%
4042	ITEQ CORP	0.005%	89.188%
4043	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	89.193%
4044	LUK FOOK HOLDIN	0.005%	89.198%
4045	KYUSHU FINANCIA	0.005%	89.202%
4046	SVENSKA HANDELS	0.005%	89.207%
4047	WIENER STAEDTIS	0.005%	89.212%
4048	EVA AIRWAYS	0.005%	89.217%
4049	SHIP HEALTHCARE	0.005%	89.221%
4050	MGP INGREDIENTS INC COMMON STOCK	0.005%	89.226%
4051	K-REIT ASIA	0.005%	89.231%
4052	SING AIRP TRM S	0.005%	89.235%
4053	WORKSPACE GROUP	0.005%	89.240%
4054	LENNAR CORP 8.3	0.005%	89.245%
4055	PETKIM	0.005%	89.250%
4056	AZIMUT HOLDOING	0.005%	89.254%
4057	BJ S RESTAURANTS INC COMMON STOCK	0.005%	89.259%
4058	JD.COM INC ADR ADR USD.00002	0.005%	89.264%
4059	TRUE CORP PCL	0.005%	89.268%
4060	WALGREEN BOOTS	0.005%	89.273%
4061	BLACKPEARL RESO	0.005%	89.278%
4062	TRANSAT AT INC	0.005%	89.282%
4063	GAIL INDIA LTD	0.005%	89.287%
4064	MICRO FOCUS INT	0.005%	89.292%
4065	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	89.297%
4066	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	89.301%
4067	BIG YELLOW GROU	0.005%	89.306%
4068	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.005%	89.311%
4069	TAIWAN HON CHUA	0.005%	89.315%
4070	WEST JAPAN RAIL	0.005%	89.320%
4071	ONE GAS INC COMMON STOCK	0.005%	89.325%
4072	HOCHTIEF AG	0.005%	89.329%
4073	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	89.334%
4074	WESTERN GAS PAR	0.005%	89.339%
4075	CHAROEN PKPD-FG	0.005%	89.343%
4076	TOKAI RIKAI CO	0.005%	89.348%
4077	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	89.353%
4078	INDUSTRIAS PENO	0.005%	89.357%
4079	CAVIUM INC COMMON STOCK USD.001	0.005%	89.362%
4080	KLOECKNER & CO	0.005%	89.367%
4081	ST MODWEN PROPS	0.005%	89.371%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	ASIANA AIRLINES	0.005%	89.376%
4083	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	89.381%
4084	JAPAN EXCELLENT	0.005%	89.385%
4085	AMC NETWORKS INC A COMMON STOCK	0.005%	89.390%
4086	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.395%
4087	REPLIGEN CORP COMMON STOCK USD.01	0.005%	89.399%
4088	NOW INC COMMON STOCK USD.01	0.005%	89.404%
4089	CHINA LIFE INS	0.005%	89.409%
4090	CAP SA	0.005%	89.413%
4091	SHIGA BANK	0.005%	89.418%
4092	COCA-COLA BOTTL	0.005%	89.422%
4093	VIRTUSA CORP COMMON STOCK USD.01	0.005%	89.427%
4094	BAT INTL FINANC	0.005%	89.432%
4095	DAISHI BANK	0.005%	89.436%
4096	ALAMO GROUP INC	0.005%	89.441%
4097	NIHON PARKERIZI	0.005%	89.446%
4098	US ECOLOGY INC COMMON STOCK USD.01	0.005%	89.450%
4099	POLARIS INFRAS	0.005%	89.455%
4100	VIAD CORP	0.005%	89.460%
4101	mitsui eng&ship	0.005%	89.464%
4102	BLUCORA INC COMMON STOCK USD.0001	0.005%	89.469%
4103	CANNAE HOLDINGS INC COMMON STOCK	0.005%	89.473%
4104	TRIGANO	0.005%	89.478%
4105	CARDTRONICS PLC	0.005%	89.483%
4106	RAMBUS INC	0.005%	89.487%
4107	SACYR SA	0.005%	89.492%
4108	KEMET CORP	0.005%	89.496%
4109	ALMACENES EXITO	0.005%	89.501%
4110	IPSEN	0.005%	89.506%
4111	GREENTOWN CHINA	0.005%	89.510%
4112	TERRENO REALTY CORP REIT USD.01	0.005%	89.515%
4113	ELECTRONICS	0.005%	89.520%
4114	HEICO CORP	0.005%	89.524%
4115	WACKER CONSTRUC	0.005%	89.529%
4116	TATA MOTORS LTD	0.005%	89.533%
4117	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	89.538%
4118	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.542%
4119	CHINASOFT INTER	0.005%	89.547%
4120	IPSOS	0.005%	89.552%
4121	SAMPO OYJ	0.005%	89.556%
4122	PEOPLE'S INSURA	0.005%	89.561%
4123	BANK DANAMON PT	0.005%	89.565%
4124	AVISTA CORP	0.005%	89.570%
4125	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.005%	89.575%
4126	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.005%	89.579%
4127	POTLATCHDELTIC CORP REIT USD1.0	0.005%	89.584%
4128	SOHO CHINA LTD	0.005%	89.588%
4129	OKUMA CORP	0.005%	89.593%
4130	KNOWLES CORP COMMON STOCK USD.01	0.005%	89.597%
4131	HOME PRODUCT CE	0.005%	89.602%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	TOKYU CORP	0.005%	89.607%
4133	SANKYO CO LTD	0.005%	89.611%
4134	SPAREBANK 1 SR	0.005%	89.616%
4135	BRITVIC	0.005%	89.620%
4136	AICA KOGYO CO	0.005%	89.625%
4137	TENAGA NASIONL	0.005%	89.629%
4138	GASLOG LTD	0.005%	89.634%
4139	GREAT EAGLE HLD	0.005%	89.638%
4140	EPLUS INC	0.005%	89.643%
4141	SKYFAME REALTY	0.005%	89.648%
4142	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.005%	89.652%
4143	MIZRAHI TEFAHOT	0.005%	89.657%
4144	SWATCH GROUP AG	0.005%	89.661%
4145	SOCIETE TELEVIS	0.005%	89.666%
4146	LION CORP	0.005%	89.670%
4147	BOLSAS Y MERCAD	0.005%	89.675%
4148	HYUNDAI DS,NEW	0.005%	89.679%
4149	OUTOTEC OYJ	0.005%	89.684%
4150	FOMENTO ECON ME	0.005%	89.688%
4151	NAN YA PRINTED	0.005%	89.693%
4152	NIHON UNISYS	0.005%	89.697%
4153	AKORN INC COMMON STOCK	0.005%	89.702%
4154	RITE AID CORP	0.005%	89.707%
4155	KONAMI CO	0.005%	89.711%
4156	SYNNEX TECH INT	0.005%	89.716%
4157	ITAU UNIBANCO H	0.005%	89.720%
4158	TSUMURA & CO	0.005%	89.725%
4159	CHUGOKU ELEC PO	0.005%	89.729%
4160	AEON REIT INVES	0.005%	89.734%
4161	AUTOZONE INC SR UNSECURED 04/22 3.7	0.005%	89.738%
4162	STROER OUT-OF-H	0.005%	89.743%
4163	ALUMINIUM CORP	0.005%	89.747%
4164	MAPLETREE LOGIS	0.005%	89.752%
4165	OM ASSET MANAGE	0.005%	89.756%
4166	KOREA ZINC	0.005%	89.761%
4167	IMPLENIA AG	0.005%	89.765%
4168	MERLIN ENTERTAI	0.005%	89.770%
4169	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	89.774%
4170	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.779%
4171	WOONGJIN COWAY	0.005%	89.783%
4172	TSINGTAO BREWER	0.005%	89.788%
4173	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	89.792%
4174	BREMBO SPA	0.004%	89.797%
4175	SCHWEITER TECH	0.004%	89.801%
4176	BAJAJ FINANCE L	0.004%	89.806%
4177	LHC GROUP INC COMMON STOCK USD.01	0.004%	89.810%
4178	CHASE CORP COMMON STOCK USD.1	0.004%	89.815%
4179	KOREA KUMHO PET	0.004%	89.819%
4180	SEVEN BANK LTD.	0.004%	89.824%
4181	TPK HOLDINGS CO	0.004%	89.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	89.833%
4183	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	89.837%
4184	LCY CHEMICAL CO	0.004%	89.842%
4185	EBRO FOODS SA	0.004%	89.846%
4186	RAKUTEN INC	0.004%	89.851%
4187	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	89.855%
4188	CARSALES.COM LT	0.004%	89.860%
4189	CANWEL BUILDING	0.004%	89.864%
4190	MITSUBISHI LOGI	0.004%	89.868%
4191	SUNTORY BEVERAG	0.004%	89.873%
4192	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	89.877%
4193	OAO ROSNEFT OIL	0.004%	89.882%
4194	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	89.886%
4195	CATHAY PACIFIC	0.004%	89.891%
4196	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.004%	89.895%
4197	GAMUDA BERHAD	0.004%	89.900%
4198	SUN TV NETWORK	0.004%	89.904%
4199	ATEA ASA	0.004%	89.909%
4200	ANALOGIC CORP	0.004%	89.913%
4201	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	89.918%
4202	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	89.922%
4203	KELLY SERVICES	0.004%	89.926%
4204	ALLIANCE FINANC	0.004%	89.931%
4205	AZZ INC COMMON STOCK USD1.0	0.004%	89.935%
4206	NIPPON HODO CO	0.004%	89.940%
4207	FULLSHARE HOLDI	0.004%	89.944%
4208	PFEIFFER VAC TE	0.004%	89.949%
4209	SHIONOGI & CO	0.004%	89.953%
4210	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	89.958%
4211	NACHI-FUJIKOSHI	0.004%	89.962%
4212	SHIMACHU CO	0.004%	89.966%
4213	DBS GROUP HLDGS	0.004%	89.971%
4214	VOLKSWAGEN LEAS	0.004%	89.975%
4215	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.004%	89.980%
4216	TAURON POLSKA E	0.004%	89.984%
4217	SIEGFRIED HOLDI	0.004%	89.989%
4218	DIASORIN SPA EU	0.004%	89.993%
4219	SPIRE INC COMMON STOCK USD1.0	0.004%	89.997%
4220	RATIONAL	0.004%	90.002%
4221	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	90.006%
4222	WACOAL CORP	0.004%	90.011%
4223	CHINA ZHONGWANG	0.004%	90.015%
4224	TURKIYE VAKIFLA	0.004%	90.019%
4225	NESTLE FINANCE	0.004%	90.024%
4226	HEALTH EQUITY INC COMMON STOCK USD.0001	0.004%	90.028%
4227	ONWARD KASHIYAM	0.004%	90.033%
4228	EVRAZ PLC	0.004%	90.037%
4229	RELIANCE INDS-S	0.004%	90.041%
4230	BALKRISHNA INDS	0.004%	90.046%
4231	STOREBRAND ASA	0.004%	90.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	90.055%
4233	CVR ENERGY INC	0.004%	90.059%
4234	WONIK IPS CO LT	0.004%	90.063%
4235	KADANT INC COMMON STOCK USD.01	0.004%	90.068%
4236	SAN MIGUEL CORP	0.004%	90.072%
4237	MERIDIAN BANCORP INC COMMON STOCK	0.004%	90.077%
4238	TOMRA SYSTEMS A	0.004%	90.081%
4239	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	90.085%
4240	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	90.090%
4241	OSAKA GAS CO	0.004%	90.094%
4242	KARDEMIR KARABU	0.004%	90.099%
4243	EXELON GENERATI	0.004%	90.103%
4244	AGREE REALTY CORP REIT USD.0001	0.004%	90.107%
4245	H.I.S.CO	0.004%	90.112%
4246	BLACKBAUD INC	0.004%	90.116%
4247	SIHUAN PHARMACE	0.004%	90.120%
4248	HAITONG SECURIT	0.004%	90.125%
4249	EMPRESAS COPEC	0.004%	90.129%
4250	SINOPEC SHANGHA	0.004%	90.134%
4251	EVERTZ TECHNOLO	0.004%	90.138%
4252	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.004%	90.142%
4253	MANDO CORPORATI	0.004%	90.147%
4254	FORTUNE REIT	0.004%	90.151%
4255	BOINGO WIRELESS INC COMMON STOCK	0.004%	90.155%
4256	KT & G	0.004%	90.160%
4257	QUALITY CARE PROPERTIES REIT USD.01	0.004%	90.164%
4258	NAGOYA RAILROAD	0.004%	90.168%
4259	ASTRAL FOODS	0.004%	90.173%
4260	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	90.177%
4261	NEXTEER AUTOMOT	0.004%	90.181%
4262	XINYI SOLAR HOL	0.004%	90.186%
4263	TOHO HOLDINGS C	0.004%	90.190%
4264	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	90.195%
4265	ASSECO POLAND S	0.004%	90.199%
4266	TESLA INC COMMON STOCK USD.001	0.004%	90.203%
4267	CHESAPEAKE LODG	0.004%	90.208%
4268	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.004%	90.212%
4269	KFORCE INC COMMON STOCK USD.01	0.004%	90.216%
4270	JINDAL STEEL &	0.004%	90.221%
4271	QUARTERHILL INC	0.004%	90.225%
4272	TRIMAS CORP COMMON STOCK USD.01	0.004%	90.229%
4273	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.004%	90.234%
4274	MRF LTD	0.004%	90.238%
4275	NORDSTROM INC	0.004%	90.242%
4276	EDION CORP	0.004%	90.247%
4277	OCI	0.004%	90.251%
4278	COSMAX INC	0.004%	90.255%
4279	RECORDATI SPA	0.004%	90.259%
4280	FABRINET	0.004%	90.264%
4281	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	90.268%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	INVESTEC LIMITE	0.004%	90.272%
4283	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	90.277%
4284	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	90.281%
4285	KING'S TOWN BAN	0.004%	90.285%
4286	D'IETEREN TRADI	0.004%	90.290%
4287	DEWAN HOUSING F	0.004%	90.294%
4288	OKASAN SECURITI	0.004%	90.298%
4289	GUARDIAN CAP GR	0.004%	90.303%
4290	TAIWAN SEMICOND	0.004%	90.307%
4291	GLOVIS	0.004%	90.311%
4292	GRASIM INDUSTRI	0.004%	90.316%
4293	KUMAGAI GUMI CO	0.004%	90.320%
4294	CFE	0.004%	90.324%
4295	KOREAN REINSURA	0.004%	90.328%
4296	M3 INC	0.004%	90.333%
4297	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	90.337%
4298	CHINA LIFE INSURANCE CO ADR ADR	0.004%	90.341%
4299	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	90.346%
4300	TELSTRA CORP	0.004%	90.350%
4301	DRILLISCH AG	0.004%	90.354%
4302	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.004%	90.358%
4303	FAR EASTONE TEL	0.004%	90.363%
4304	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	90.367%
4305	UNI-CHARM CORP	0.004%	90.371%
4306	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.004%	90.375%
4307	HAW PAR CORP LT	0.004%	90.380%
4308	ENCE ENERGIA	0.004%	90.384%
4309	KEIYO BANK	0.004%	90.388%
4310	TSUBAKIMOTO CHA	0.004%	90.392%
4311	SIG	0.004%	90.397%
4312	HTC CORP COMMON	0.004%	90.401%
4313	BANK NEGARA IND	0.004%	90.405%
4314	ITV PLC	0.004%	90.410%
4315	MORGAN ADVANCE	0.004%	90.414%
4316	K WAH INTL HLDG	0.004%	90.418%
4317	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.004%	90.422%
4318	LANCASHIRE HLDG	0.004%	90.427%
4319	JUBLIANT FOODWO	0.004%	90.431%
4320	B2W-CIA GLOBAL	0.004%	90.435%
4321	KOENIG & BAUER	0.004%	90.439%
4322	COFACE SA	0.004%	90.443%
4323	ORANGE SPON ADR ADR	0.004%	90.448%
4324	SAMSUNG FINE CH	0.004%	90.452%
4325	TOKYU REIT INC	0.004%	90.456%
4326	IMPALA PLATINUM	0.004%	90.460%
4327	EXPRESS SCRIPTS	0.004%	90.465%
4328	HYAKUGO BANK(10	0.004%	90.469%
4329	ROUND ONE CORP	0.004%	90.473%
4330	BECTON DICKINSO	0.004%	90.477%
4331	ROLLINS INC	0.004%	90.482%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	SIAM COMMERCIAL	0.004%	90.486%
4333	SIAM CEMENT PCL	0.004%	90.490%
4334	ALLEGION PLC	0.004%	90.494%
4335	BOBST GROUP AG	0.004%	90.498%
4336	AIRTAC INTERNAT	0.004%	90.503%
4337	OCLARO INC COMMON STOCK USD.01	0.004%	90.507%
4338	CCR SA	0.004%	90.511%
4339	RELO HOLDINGS I	0.004%	90.515%
4340	HALFORDS GROUP	0.004%	90.520%
4341	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.004%	90.524%
4342	NAGASE & CO	0.004%	90.528%
4343	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	90.532%
4344	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.004%	90.536%
4345	E-MART CO. LTD.	0.004%	90.541%
4346	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.004%	90.545%
4347	CHINA GALAXY SE	0.004%	90.549%
4348	WPT INDUSTRIAL	0.004%	90.553%
4349	HILL & SMITH HL	0.004%	90.557%
4350	TOPRE CORPORATI	0.004%	90.562%
4351	FCC CO LTD	0.004%	90.566%
4352	CORONATION FUND	0.004%	90.570%
4353	AT+T INC SR UNSECURED 02/21 2.8	0.004%	90.574%
4354	CALTEX AUSTRALI	0.004%	90.578%
4355	DREAM INDUSTRIA	0.004%	90.583%
4356	CHINA EVERBRIGH	0.004%	90.587%
4357	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.591%
4358	TF ADNUBUSTRADO	0.004%	90.595%
4359	FORTINET INC	0.004%	90.599%
4360	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.004%	90.604%
4361	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.004%	90.608%
4362	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	90.612%
4363	CIE AUTOMOTIVE	0.004%	90.616%
4364	LEGEND HOLDINGS	0.004%	90.620%
4365	KIWOOM SECURITI	0.004%	90.625%
4366	TIANNENG POWER	0.004%	90.629%
4367	EVERSOURCE ENER	0.004%	90.633%
4368	CHINA TRADITION	0.004%	90.637%
4369	KUEHNE & NAGEL	0.004%	90.641%
4370	MORI TRUST SOGO	0.004%	90.645%
4371	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	90.650%
4372	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	90.654%
4373	PIGEON CORP	0.004%	90.658%
4374	MEIJI HOLDINGS	0.004%	90.662%
4375	TOYOTA BOSHOKU	0.004%	90.666%
4376	MABUCHI MOTOR C	0.004%	90.670%
4377	EURONAV SA	0.004%	90.675%
4378	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	90.679%
4379	UNIT CORP	0.004%	90.683%
4380	TOTVS SA	0.004%	90.687%
4381	MANAPPURAM FINA	0.004%	90.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	STRATASYS LTD	0.004%	90.695%
4383	MAPLETREE GREAT	0.004%	90.699%
4384	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.004%	90.704%
4385	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	90.708%
4386	TURK SISE VE CA	0.004%	90.712%
4387	SUMMERSET GROUP	0.004%	90.716%
4388	UTD STATES CELL	0.004%	90.720%
4389	SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	0.004%	90.724%
4390	KEYBANK NA/CLEV	0.004%	90.729%
4391	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.004%	90.733%
4392	LG INNOTEK CO	0.004%	90.737%
4393	CHINA SYNTH RUB	0.004%	90.741%
4394	CROCS INC COMMON STOCK USD.001	0.004%	90.745%
4395	COMTECH TELE CO	0.004%	90.749%
4396	FRUTAROM	0.004%	90.753%
4397	FERREXPO PLC	0.004%	90.757%
4398	CARNIVAL PLC	0.004%	90.762%
4399	FISSION URANIUM	0.004%	90.766%
4400	WERELDHAVE NV	0.004%	90.770%
4401	YAMADA DENKI CO	0.004%	90.774%
4402	Z ENERGY LTD	0.004%	90.778%
4403	NICHIAS CORP	0.004%	90.782%
4404	PORTO SEGURO SA	0.004%	90.786%
4405	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	90.790%
4406	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.004%	90.794%
4407	KOMERI CO	0.004%	90.799%
4408	AVANGRID INC COMMON STOCK USD.01	0.004%	90.803%
4409	CANON MARKETING	0.004%	90.807%
4410	MARSHALLS PLC	0.004%	90.811%
4411	EBAY INC SR UNSECURED 07/22 2.6	0.004%	90.815%
4412	IOCHPE-MAXION	0.004%	90.819%
4413	MY EG SERVICES	0.004%	90.823%
4414	AUSNET SERVICES	0.004%	90.827%
4415	FLETCHER BUILDI	0.004%	90.831%
4416	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	90.835%
4417	JUST ENERGY GROUP INC COMMON STOCK	0.004%	90.840%
4418	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	90.844%
4419	AEROVIRONMENT I	0.004%	90.848%
4420	BONAVISTA ENERG	0.004%	90.852%
4421	LTC PROPERTIES	0.004%	90.856%
4422	GLATFELTER(PH)C	0.004%	90.860%
4423	BANG & OLUFSEN	0.004%	90.864%
4424	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.868%
4425	CANCOM SE	0.004%	90.872%
4426	NEXON CO LTD	0.004%	90.876%
4427	VTB BANK(JSC)	0.004%	90.880%
4428	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	90.884%
4429	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	90.888%
4430	TECAN AG	0.004%	90.893%
4431	TONGAAT-HULETT	0.004%	90.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	MYTILINEOS	0.004%	90.901%
4433	DONGYUE GROUP	0.004%	90.905%
4434	L&T FINANCE HOL	0.004%	90.909%
4435	ECONOCOM GROUP	0.004%	90.913%
4436	MACK CALI REALTY CORP REIT USD.01	0.004%	90.917%
4437	GIANT MFG CO	0.004%	90.921%
4438	WEIS MARKETS IN	0.004%	90.925%
4439	BANRISUL	0.004%	90.929%
4440	PIONEER FOODS L	0.004%	90.933%
4441	SHOPPING CENTRE	0.004%	90.937%
4442	JAPAN LIFELINE	0.004%	90.941%
4443	MITCHELLS & BUT	0.004%	90.945%
4444	CHICAGO BRIDGE	0.004%	90.949%
4445	VALOR CO LTD	0.004%	90.953%
4446	KUREHA CHEM IND	0.004%	90.957%
4447	SYNTEL INC COMMON STOCK	0.004%	90.961%
4448	YAMATO KOGYO CO	0.004%	90.965%
4449	TELECOM ITALIA	0.004%	90.969%
4450	TOKAI TOKYO SEC	0.004%	90.973%
4451	CHINA OILFIELD	0.004%	90.977%
4452	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	90.982%
4453	FENNER	0.004%	90.986%
4454	BIOCON	0.004%	90.990%
4455	BIC CAMERA INC.	0.004%	90.994%
4456	HOKKOKU BANK	0.004%	90.998%
4457	SANDS CHINA LTD	0.004%	91.002%
4458	TSOGO SUN HOLDI	0.004%	91.006%
4459	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.004%	91.010%
4460	REGIS RESOURCES	0.004%	91.014%
4461	PREMIER INVESTM	0.004%	91.018%
4462	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.022%
4463	SOHGO SECURITY	0.004%	91.026%
4464	NORTH PACIFIC B	0.004%	91.030%
4465	SHUI ON LAND LT	0.004%	91.034%
4466	INDUSTRIAL & IN	0.004%	91.038%
4467	CITIC SECURITIE	0.004%	91.042%
4468	COLOPLAST AS	0.004%	91.046%
4469	FERROTEC CORP	0.004%	91.050%
4470	IREN SPA	0.004%	91.054%
4471	APA GROUP	0.004%	91.058%
4472	SUMITOMO METAL	0.004%	91.062%
4473	COMSYS HOLDINGS	0.004%	91.066%
4474	UNIMICRON TECHN	0.004%	91.070%
4475	PRESIDENT CHAIN	0.004%	91.074%
4476	ASM PACIFIC TEC	0.004%	91.078%
4477	ARVIND LTD	0.004%	91.082%
4478	WT MICROELECTRO	0.004%	91.086%
4479	JAMES RIVER GRO	0.004%	91.090%
4480	KANDENKO CO	0.004%	91.094%
4481	SHANGHAI PHARMA	0.004%	91.098%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	PNM RESOURCES I	0.004%	91.102%
4483	VESUVIUS PLC	0.004%	91.106%
4484	KINTETSU CORP	0.004%	91.110%
4485	AMERISAFE INC COMMON STOCK USD.01	0.004%	91.114%
4486	STONERIDGE INC COMMON STOCK	0.004%	91.118%
4487	CHINA EVERBRIGH	0.004%	91.122%
4488	FAIRFAX MEDIA L	0.004%	91.126%
4489	HANNSTAR DISPLA	0.004%	91.130%
4490	LASERTEC CORP	0.004%	91.134%
4491	KOSE	0.004%	91.138%
4492	AIRPORTS OF THA	0.004%	91.142%
4493	KNOLL INC COMMON STOCK USD.01	0.004%	91.146%
4494	OTTER TAIL CORP COMMON STOCK USD5.0	0.004%	91.149%
4495	GALLIFORD TRY P	0.004%	91.153%
4496	BECHTLE AG	0.004%	91.157%
4497	CHINA REINSURAN	0.004%	91.161%
4498	POSTE ITALIANE	0.004%	91.165%
4499	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.169%
4500	SAMSUNG C&T COR	0.004%	91.173%
4501	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.177%
4502	FIRST NATIONAL	0.004%	91.181%
4503	MORGAN STANLEY	0.004%	91.185%
4504	CERVED INFORMAT	0.004%	91.189%
4505	AUTONEUM HOLDIN	0.004%	91.193%
4506	NORTHGATE	0.004%	91.197%
4507	LEROY SEAFOOD G	0.004%	91.201%
4508	BCO CREDITO INV	0.004%	91.205%
4509	KIYO BANK	0.004%	91.209%
4510	SEKISUI HOUSE R	0.004%	91.213%
4511	OKINAWA BANK	0.004%	91.217%
4512	SIMPLO TECHNOLO	0.004%	91.221%
4513	TOHOKU ELEC POW	0.004%	91.225%
4514	TENNANT CO	0.004%	91.229%
4515	SELECT INCOME REIT REIT USD.01	0.004%	91.233%
4516	EXTERRAN CORP COMMON STOCK USD.01	0.004%	91.236%
4517	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	91.240%
4518	CORE-MARK HLDG	0.004%	91.244%
4519	SUPERGROUP PLC	0.004%	91.248%
4520	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.252%
4521	TPG TELECOM	0.004%	91.256%
4522	ITAU CORPBANCA	0.004%	91.260%
4523	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.004%	91.264%
4524	DERICHEBOURG	0.004%	91.268%
4525	BALFOUR BEATTY	0.004%	91.272%
4526	ADTRAN INC	0.004%	91.276%
4527	RYDER SYSTEM IN	0.004%	91.280%
4528	OGAKI KYORITSU	0.004%	91.284%
4529	INDIA INFOLINE	0.004%	91.287%
4530	KANEMATSU CORP	0.004%	91.291%
4531	MAKALOT INDUSTR	0.004%	91.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	AUSTEVOLL SEAFO	0.004%	91.299%
4533	UNIPRES CORP.	0.004%	91.303%
4534	SEIBU HOLDINGS	0.004%	91.307%
4535	KOMMUNALBANKEN	0.004%	91.311%
4536	CHINA LESSO GRO	0.004%	91.315%
4537	BARCO(NEW)	0.004%	91.319%
4538	SCHNITZER STEEL	0.004%	91.323%
4539	BRICKWORKS	0.004%	91.326%
4540	POLY HONG KONG	0.004%	91.330%
4541	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.334%
4542	FINNAIR	0.004%	91.338%
4543	ANSALDO STS SPA	0.004%	91.342%
4544	OLYMPUS OPTICAL	0.004%	91.346%
4545	DAILY MAIL&GEN	0.004%	91.350%
4546	ADVANCED INFO S	0.004%	91.354%
4547	LAM RESEARCH CORP SR UNSECURED 03/25 3.8	0.004%	91.357%
4548	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.004%	91.361%
4549	OP CORPORATE BA	0.004%	91.365%
4550	STARTS CORP INC	0.004%	91.369%
4551	REUNERT	0.004%	91.373%
4552	SEMBCORP MARINE	0.004%	91.377%
4553	ARCA CONTINEN	0.004%	91.381%
4554	HANWA CO	0.004%	91.385%
4555	REV GROUP INC COMMON STOCK USD.001	0.004%	91.388%
4556	HEALTHSCOPE LTD	0.004%	91.392%
4557	HIWIN TECH CORP	0.004%	91.396%
4558	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.400%
4559	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.404%
4560	CyberAgent, Inc	0.004%	91.408%
4561	LADBROKES CORAL	0.004%	91.411%
4562	CHINA RESOURCES	0.004%	91.415%
4563	ALIOR BANK SA	0.004%	91.419%
4564	RICHTER GEDEON	0.004%	91.423%
4565	TOKYO SEIMITSU	0.004%	91.427%
4566	MO OCH DOMSJO A	0.004%	91.431%
4567	ASTRONICS CORP COMMON STOCK USD.01	0.004%	91.434%
4568	BARITO PAC TBK	0.004%	91.438%
4569	ABC-MART INC	0.004%	91.442%
4570	TOYOTA INDUSTRI	0.004%	91.446%
4571	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	91.450%
4572	RMR GROUP INC/THE A COMMON STOCK	0.004%	91.453%
4573	EREGLI DEMIR CE	0.004%	91.457%
4574	PARADE TECHNOLO	0.004%	91.461%
4575	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	91.465%
4576	DCM JAPAN HOLDI	0.004%	91.469%
4577	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.472%
4578	TAG TEGERNSEE I	0.004%	91.476%
4579	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	91.480%
4580	AMOREPACIFIC GR	0.004%	91.484%
4581	SHOWA CORP	0.004%	91.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	NATIONAL STORAGE AFFILIATES REIT USD.01	0.004%	91.491%
4583	WEIR GROUP	0.004%	91.495%
4584	EICHER MOTORS	0.004%	91.499%
4585	ENEL CHILE SA ADR ADR	0.004%	91.503%
4586	LONG CHEN PAPER	0.004%	91.507%
4587	NEOPOST	0.004%	91.510%
4588	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	91.514%
4589	C & C GROUP PLC	0.004%	91.518%
4590	JB HI-FI	0.004%	91.522%
4591	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.526%
4592	TOWER SEMICONDU	0.004%	91.529%
4593	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.004%	91.533%
4594	ANSELL LTD	0.004%	91.537%
4595	DISTRIBUIDORA I	0.004%	91.541%
4596	INOGEN INC COMMON STOCK USD.001	0.004%	91.544%
4597	FIBRIA CELULOSE	0.004%	91.548%
4598	GENESCO INC COMMON STOCK USD1.0	0.004%	91.552%
4599	ULTRAPAR PARTIC	0.004%	91.556%
4600	KRONES AG	0.004%	91.560%
4601	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	91.563%
4602	TRUEBLUE INC COMMON STOCK	0.004%	91.567%
4603	C.P. ALL PCL-FG	0.004%	91.571%
4604	KAISA GROUP HLD	0.004%	91.575%
4605	RINGKJOEBING LA	0.004%	91.578%
4606	RYOHIN KEIKAKU	0.004%	91.582%
4607	MILLENNIUM&COPT	0.004%	91.586%
4608	PICK'N PAY STOR	0.004%	91.590%
4609	PERFICIENT INC COMMON STOCK USD.001	0.004%	91.593%
4610	LUKOIL PJSC- SP	0.004%	91.597%
4611	ANIMA HOLDING S	0.004%	91.601%
4612	ALS LTD	0.004%	91.605%
4613	LARGAN PRECISIO	0.004%	91.608%
4614	SMILES FIDELIDA	0.004%	91.612%
4615	MONEYSUPERMARKE	0.004%	91.616%
4616	TUPRAS-TURKIYE	0.004%	91.620%
4617	HOMESTREET INC COMMON STOCK	0.004%	91.623%
4618	INTERTAIN GROUP	0.004%	91.627%
4619	SPAR NORD BANK	0.004%	91.631%
4620	DEAN FOODS CO COMMON STOCK USD.01	0.004%	91.635%
4621	ENEA SA	0.004%	91.638%
4622	SANFIRE RESOURC	0.004%	91.642%
4623	TELENET GROUP H	0.004%	91.646%
4624	DAEWOO INTERNAT	0.004%	91.650%
4625	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	91.653%
4626	AIRASIA BHD	0.004%	91.657%
4627	QUALYS INC COMMON STOCK USD.001	0.004%	91.661%
4628	KAKEN PHARM	0.004%	91.665%
4629	KIMBERLY CLARK	0.004%	91.668%
4630	HOSHINO RESORTS	0.004%	91.672%
4631	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	91.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	FUKUYAMA TRANSP	0.004%	91.679%
4633	HARMONY GOLD MN	0.004%	91.683%
4634	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.687%
4635	GS ENGINEERING	0.004%	91.691%
4636	BRASKEM SA	0.004%	91.694%
4637	MIXI INC	0.004%	91.698%
4638	PPC LTD	0.004%	91.702%
4639	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.705%
4640	SKYWORTH DIGITA	0.004%	91.709%
4641	UTD ENGINEERS	0.004%	91.713%
4642	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.004%	91.717%
4643	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.720%
4644	HARGREAVES LANS	0.004%	91.724%
4645	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.728%
4646	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.731%
4647	EDELWEISS FIN S	0.004%	91.735%
4648	TADANO	0.004%	91.739%
4649	NISSHINBO IND I	0.004%	91.743%
4650	SEABRIDGE GOLD INC COMMON STOCK	0.004%	91.746%
4651	CA IMMOBILIE A	0.004%	91.750%
4652	SUMITOMO MITSUI	0.004%	91.754%
4653	SQUARE INC A COMMON STOCK USD.000001	0.004%	91.757%
4654	ACER INC	0.004%	91.761%
4655	ALM. BRAND	0.004%	91.765%
4656	TOYO INK MFG CO	0.004%	91.768%
4657	MISUMI CORPORAT	0.004%	91.772%
4658	DAH SING FINANC	0.004%	91.776%
4659	GREEN BANCORP INC COMMON STOCK USD.01	0.004%	91.780%
4660	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.004%	91.783%
4661	ITC LTD	0.004%	91.787%
4662	UTD INTEGRATION	0.004%	91.791%
4663	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.794%
4664	ANDERSONS INC/THE COMMON STOCK	0.004%	91.798%
4665	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.004%	91.802%
4666	NIPPON STEEL	0.004%	91.805%
4667	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.809%
4668	DAOU TECHNOLOGY	0.004%	91.813%
4669	INTERCONTINENTAL HOTELS ADR ADR	0.004%	91.816%
4670	SIBANYE GOLD LT	0.004%	91.820%
4671	CEAT LTD	0.004%	91.824%
4672	HEXPOL AB	0.004%	91.827%
4673	GIMV NV	0.004%	91.831%
4674	PAZ OIL CO LTD	0.004%	91.835%
4675	JAPAN RENTAL HO	0.004%	91.838%
4676	MARSTON'S PLC	0.004%	91.842%
4677	NEOGEN CORP COMMON STOCK USD.16	0.004%	91.845%
4678	SHIMADZU CORP	0.004%	91.849%
4679	INVERSIONES AGU	0.004%	91.853%
4680	SAFESTORE HOLDI	0.004%	91.856%
4681	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	ALIBABA PICTURE	0.004%	91.864%
4683	DAINIPPON PHARM	0.004%	91.867%
4684	UPC TECHNOLOGY	0.004%	91.871%
4685	SARACEN MINERAL	0.004%	91.875%
4686	ASANKO GOLD INC	0.004%	91.878%
4687	FRONTERA ENERGY	0.004%	91.882%
4688	COSAN SA INDUST	0.004%	91.886%
4689	SKC CO	0.004%	91.889%
4690	FIRST INTER BK	0.004%	91.893%
4691	BAJAJ AUTO	0.004%	91.897%
4692	SINOTRUK HONG K	0.004%	91.900%
4693	MUSASHINO BANK	0.004%	91.904%
4694	ROBINSONS LAND	0.004%	91.907%
4695	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	91.911%
4696	KONINKLIJKE BAM	0.004%	91.915%
4697	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	91.918%
4698	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	91.922%
4699	STORNOWAY DIAMO	0.004%	91.926%
4700	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.929%
4701	FIRST PACIFIC C	0.004%	91.933%
4702	KAYABA INDUSTRY	0.004%	91.937%
4703	LENNAR CORP 6.6	0.004%	91.940%
4704	TELECOM PLUS	0.004%	91.944%
4705	TAIWAN COOPERAT	0.004%	91.947%
4706	ECOLAB INC SR UNSECURED 12/21 4.35	0.004%	91.951%
4707	U-BLOX AG	0.004%	91.955%
4708	CHINA GEN PLAST	0.004%	91.958%
4709	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.004%	91.962%
4710	PATRIZIA IMMO A	0.004%	91.965%
4711	DULUXGROUP LTD	0.004%	91.969%
4712	BK OF EAST ASIA	0.004%	91.973%
4713	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.004%	91.976%
4714	ODAKYU ELEC RLW	0.004%	91.980%
4715	BEIERSDORF AG	0.004%	91.983%
4716	MEIKO ELECTRONI	0.004%	91.987%
4717	KMG CHEMICALS INC COMMON STOCK USD.01	0.004%	91.991%
4718	NH HOTELES	0.004%	91.994%
4719	3SBIO INC	0.004%	91.998%
4720	ACACIA MINING	0.004%	92.001%
4721	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.004%	92.005%
4722	ENTERPRISE INNS	0.004%	92.009%
4723	Rocky Mountain	0.004%	92.012%
4724	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	92.016%
4725	NIPPON SEIKI CO	0.004%	92.019%
4726	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	92.023%
4727	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	92.027%
4728	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	92.030%
4729	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	92.034%
4730	OPUS BANK	0.004%	92.037%
4731	TOKYO DOME CORP	0.004%	92.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	SANYO DENKI CO	0.004%	92.045%
4733	COCOKARA FINE H	0.004%	92.048%
4734	EFG INTERNATION	0.004%	92.052%
4735	NIKON CORP	0.004%	92.055%
4736	EXELIXIS INC	0.004%	92.059%
4737	RATOS AB-B SHS	0.004%	92.063%
4738	DOMINO'S PIZZA	0.004%	92.066%
4739	MERCIALYS	0.004%	92.070%
4740	PETROLEUM GEO-S	0.004%	92.073%
4741	ORTHOFIX INTL N	0.004%	92.077%
4742	ALEXANDERS INC	0.004%	92.080%
4743	RINNAI CORP	0.004%	92.084%
4744	HEALTHCARE SERV	0.004%	92.088%
4745	PAINTED PONY EN	0.004%	92.091%
4746	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	92.095%
4747	PETROCHINA COMP	0.004%	92.098%
4748	ESCORTS LTD	0.004%	92.102%
4749	FIELMANN AG	0.004%	92.105%
4750	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.109%
4751	COLGATE-PALM (I	0.004%	92.113%
4752	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	92.116%
4753	CHINA LONGYUAN	0.004%	92.120%
4754	HIGH LINER FOOD	0.004%	92.123%
4755	CHENG SHIN RUBB	0.004%	92.127%
4756	FUFENG GROUP LT	0.004%	92.130%
4757	HINDUSTAN LEVER	0.004%	92.134%
4758	CKD CORP	0.004%	92.137%
4759	BOMBARDIER INC	0.004%	92.141%
4760	WAGEWORKS INC COMMON STOCK USD.001	0.004%	92.145%
4761	FUJI MACHINE MF	0.004%	92.148%
4762	SPX CORP COMMON STOCK USD.01	0.004%	92.152%
4763	SYSTEMAX INC COMMON STOCK USD.01	0.004%	92.155%
4764	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	92.159%
4765	O'REILLY AUTOMO	0.004%	92.162%
4766	KENEDIX RETAIL	0.004%	92.166%
4767	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	92.169%
4768	ROHTO PHARM	0.004%	92.173%
4769	KELLER GROUP	0.004%	92.176%
4770	IMMOFINANZ IMMO	0.004%	92.180%
4771	AUROBINDO PHARM	0.004%	92.183%
4772	BHARAT HEAVY EL	0.004%	92.187%
4773	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	92.190%
4774	STOCK YARDS BANCORP INC COMMON STOCK	0.004%	92.194%
4775	PALTAC CORP	0.004%	92.198%
4776	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	92.201%
4777	HINDUSTAN PETRO	0.004%	92.205%
4778	CONNECTONE BANCORP INC COMMON STOCK	0.004%	92.208%
4779	SENSHU IKEDA HL	0.004%	92.212%
4780	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.004%	92.215%
4781	AT+T INC SR UNSECURED 02/21 4.6	0.004%	92.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	UTD DRUG	0.004%	92.222%
4783	BANCA IFIS	0.003%	92.226%
4784	FREEMAN FINANCI	0.003%	92.229%
4785	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	92.233%
4786	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	92.236%
4787	EXIDE INDUSTRIE	0.003%	92.240%
4788	Meritz Fire & M	0.003%	92.243%
4789	GARTNER GROUP I	0.003%	92.247%
4790	BELLAMY'S AUSTR	0.003%	92.250%
4791	PROGRESS ENERGY	0.003%	92.254%
4792	NET ONE SYSTEMS	0.003%	92.257%
4793	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	92.260%
4794	MAYORA INDAH	0.003%	92.264%
4795	CHINA TRAVEL IN	0.003%	92.267%
4796	DAETWYLER HOLDI	0.003%	92.271%
4797	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	92.274%
4798	TURKIYE HALK	0.003%	92.278%
4799	SAMSUNG SDS CO	0.003%	92.281%
4800	LENNAR CORP 4.7	0.003%	92.285%
4801	HOKUETSU KISHU	0.003%	92.288%
4802	BEFIMMO SCA	0.003%	92.292%
4803	GIGABYTE TECHNO	0.003%	92.295%
4804	NCC LTD/INDIA	0.003%	92.299%
4805	CALIFORNIA WATE	0.003%	92.302%
4806	TOMY CO LTD	0.003%	92.306%
4807	MAINFREIGHT LTD	0.003%	92.309%
4808	FRESNILLO PLC	0.003%	92.312%
4809	TRICO BANCSHARES COMMON STOCK	0.003%	92.316%
4810	MYCRONIC AB	0.003%	92.319%
4811	OBARA CORP	0.003%	92.323%
4812	FENG TAY ENTRPR	0.003%	92.326%
4813	FISHER (JAMES)	0.003%	92.330%
4814	US CONCRETE INC COMMON STOCK USD.001	0.003%	92.333%
4815	INDAH KIAT PULP	0.003%	92.337%
4816	COMPUTACENTER P	0.003%	92.340%
4817	STUART OLSON IN	0.003%	92.343%
4818	SINO LAND CO	0.003%	92.347%
4819	CHIPBOND TECHNO	0.003%	92.350%
4820	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	92.354%
4821	SQUARE ENIX HOL	0.003%	92.357%
4822	DIAMOND OFFSHOR	0.003%	92.361%
4823	TOKAI HOLDINGS	0.003%	92.364%
4824	MELEXIS	0.003%	92.367%
4825	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	92.371%
4826	CHINA OVERASEA	0.003%	92.374%
4827	COHU INC COMMON STOCK USD1.0	0.003%	92.378%
4828	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	92.381%
4829	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.003%	92.385%
4830	NIB HOLDINGS LT	0.003%	92.388%
4831	GPO CARSO SA DE	0.003%	92.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	92.395%
4833	BW OFFSHORE LTD	0.003%	92.398%
4834	GRANGES AB	0.003%	92.402%
4835	CGN POWER CO LT	0.003%	92.405%
4836	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	92.409%
4837	RAMSAY HEALTH C	0.003%	92.412%
4838	CIPUTRA DEVELOP	0.003%	92.415%
4839	CHINA RAILWAY G	0.003%	92.419%
4840	SUGI HOLDINGS C	0.003%	92.422%
4841	NOBIA AB NEW	0.003%	92.426%
4842	SUMMIT INDUSTRI	0.003%	92.429%
4843	SHINMAYWA INDS	0.003%	92.432%
4844	EPISTAR CORP	0.003%	92.436%
4845	FINCANTIERI SPA	0.003%	92.439%
4846	CHENG LOONG	0.003%	92.443%
4847	TEMP HOLDINGS C	0.003%	92.446%
4848	CAR INC	0.003%	92.449%
4849	NIPPON FLOUR MI	0.003%	92.453%
4850	MONOTARO CO.LTD	0.003%	92.456%
4851	SODEXHO ALLIANC	0.003%	92.459%
4852	EXEDY CORP	0.003%	92.463%
4853	ALLIED GROUP LT	0.003%	92.466%
4854	DIALOG GROUP BH	0.003%	92.470%
4855	DAVIDE CAMPARI-	0.003%	92.473%
4856	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	92.476%
4857	KEIHIN CORP	0.003%	92.480%
4858	BRILLIANCE CHIN	0.003%	92.483%
4859	ESSO (THAILAND)	0.003%	92.487%
4860	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	92.490%
4861	TEC CORPORATION	0.003%	92.493%
4862	CROWN LTD.	0.003%	92.497%
4863	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	92.500%
4864	MATSUMOTOKIYOSH	0.003%	92.503%
4865	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.003%	92.507%
4866	APPLUS SERVICES	0.003%	92.510%
4867	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.514%
4868	SALFACORP SA	0.003%	92.517%
4869	TOHO GAS CO	0.003%	92.520%
4870	LINDT & SPRUENG	0.003%	92.524%
4871	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	92.527%
4872	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	92.530%
4873	KINGDEE INTERNA	0.003%	92.534%
4874	PROSEGUR CIA DE	0.003%	92.537%
4875	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.003%	92.540%
4876	MERCER INTL INC	0.003%	92.544%
4877	TAIWAN PAIHO	0.003%	92.547%
4878	KERRY LOGISTICS	0.003%	92.551%
4879	COMFORIA RESIDE	0.003%	92.554%
4880	DIEBOLD INC	0.003%	92.557%
4881	WELBILT INC COMMON STOCK USD.01	0.003%	92.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	ACADIAN TIMBER	0.003%	92.564%
4883	ZENSHO CO LTD	0.003%	92.567%
4884	TOKYO ELEC POWE	0.003%	92.571%
4885	NIC INC COMMON STOCK	0.003%	92.574%
4886	BORAL LIMITED	0.003%	92.577%
4887	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.003%	92.581%
4888	STATOIL ASA	0.003%	92.584%
4889	NORTHAM PLATINU	0.003%	92.587%
4890	EMAMI LTD	0.003%	92.591%
4891	SINOTRANS LIMIT	0.003%	92.594%
4892	INDS BACHOCO SA	0.003%	92.597%
4893	LINDSAY CORP COMMON STOCK USD1.0	0.003%	92.601%
4894	OSISKO MINING I	0.003%	92.604%
4895	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	92.607%
4896	CHINA SCE PROPE	0.003%	92.611%
4897	SWIRE PACIFIC	0.003%	92.614%
4898	AFG ARBONIA-FOR	0.003%	92.617%
4899	MGM GROWTH PROPERTIES LLC A REIT	0.003%	92.621%
4900	CHINA LIFE INSU	0.003%	92.624%
4901	GRIFFON CORP COMMON STOCK USD.25	0.003%	92.627%
4902	ARCADIS NV	0.003%	92.631%
4903	PTC INC COMMON STOCK USD.01	0.003%	92.634%
4904	JG SUMMIT HLDGS	0.003%	92.637%
4905	PAN OCEAN CO	0.003%	92.641%
4906	SIBANYE GOLD LTD SPONS ADR ADR	0.003%	92.644%
4907	OTSUKA CORP	0.003%	92.647%
4908	TOHO BANK	0.003%	92.651%
4909	GOLD FIELDS LTD	0.003%	92.654%
4910	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.003%	92.657%
4911	INDORAMA VENTUR	0.003%	92.661%
4912	KIWI PROPERTY G	0.003%	92.664%
4913	CHORUS LIMITED	0.003%	92.667%
4914	SCANSOURCE INC COMMON STOCK	0.003%	92.671%
4915	CHINA SHIPPING	0.003%	92.674%
4916	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	92.677%
4917	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	92.681%
4918	DAIWABO CO LTD	0.003%	92.684%
4919	BB SEGURIDADE P	0.003%	92.687%
4920	RESILIENT REIT	0.003%	92.690%
4921	HAREL INSURANCE	0.003%	92.694%
4922	UACJ CORP	0.003%	92.697%
4923	ASCOM HOLDING A	0.003%	92.700%
4924	COCA-COLA AMATI	0.003%	92.704%
4925	MERRY ELECTRONI	0.003%	92.707%
4926	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.710%
4927	INTERCONTINENTA	0.003%	92.713%
4928	IOOF HOLDINGS L	0.003%	92.717%
4929	21VIANET GROUP INC ADR ADR USD.00001	0.003%	92.720%
4930	INFICON HOLDING	0.003%	92.723%
4931	IMAX CORP	0.003%	92.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	TONG REN TANG T	0.003%	92.730%
4933	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	92.733%
4934	AUSDRILL LIMITE	0.003%	92.736%
4935	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	92.740%
4936	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	92.743%
4937	SENKO CO	0.003%	92.746%
4938	YOOX NET-A-PORT	0.003%	92.750%
4939	ENDEAVOUR SILVE	0.003%	92.753%
4940	FAES FARMA SA	0.003%	92.756%
4941	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	92.759%
4942	HYUNDAI WIA COR	0.003%	92.763%
4943	58.COM INC ADR ADR	0.003%	92.766%
4944	VOCUS COMMUN LT	0.003%	92.769%
4945	LYDALL INC COMMON STOCK USD.1	0.003%	92.772%
4946	ORIFLAME HOLDIN	0.003%	92.776%
4947	LOTTE SHOPPING	0.003%	92.779%
4948	VAKRANGEE LTD	0.003%	92.782%
4949	TRAVELPORT WORL	0.003%	92.786%
4950	ARGAN INC COMMON STOCK USD.15	0.003%	92.789%
4951	HAMBORNER AG	0.003%	92.792%
4952	SCRIPPS(EW)CO(N	0.003%	92.795%
4953	HITACHI ZOSEN C	0.003%	92.799%
4954	VISUAL PHOTONIC	0.003%	92.802%
4955	SANTAM	0.003%	92.805%
4956	PSEG POWER	0.003%	92.808%
4957	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	92.812%
4958	SEIREN CO	0.003%	92.815%
4959	KRUNG THAI BNK	0.003%	92.818%
4960	PREMIER INVESTM	0.003%	92.821%
4961	ITO EN	0.003%	92.825%
4962	GREEN REIT PLC	0.003%	92.828%
4963	SHIMANO INC	0.003%	92.831%
4964	GAZTRANSPORT ET	0.003%	92.834%
4965	BMW FINANCE NV	0.003%	92.838%
4966	AXFOOD AB	0.003%	92.841%
4967	AUTODESK INC	0.003%	92.844%
4968	WR GRACE + CO COMMON STOCK USD.01	0.003%	92.847%
4969	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	92.851%
4970	INDUTRADE AB	0.003%	92.854%
4971	SHIKOKU ELEC PO	0.003%	92.857%
4972	LI NING CO. LTD	0.003%	92.860%
4973	RUMO SA	0.003%	92.864%
4974	FORMOSA TAFFETA	0.003%	92.867%
4975	CITIGROUP INC	0.003%	92.870%
4976	JAIN IRRIGATION	0.003%	92.873%
4977	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.003%	92.877%
4978	CORVEL CORP COMMON STOCK USD.0001	0.003%	92.880%
4979	DAIRY CREST GRO	0.003%	92.883%
4980	PARK 24 CO	0.003%	92.886%
4981	TOD'S SPA	0.003%	92.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	MITSUBISHI TANA	0.003%	92.893%
4983	BAJAJ AUTO LTD	0.003%	92.896%
4984	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	92.899%
4985	NICE SYSTEMS	0.003%	92.902%
4986	GO-AHEAD GROUP	0.003%	92.906%
4987	ACEA SPA	0.003%	92.909%
4988	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	92.912%
4989	ITALGAS SPA	0.003%	92.915%
4990	DONGBU HITEK CO	0.003%	92.918%
4991	DEUTZ AG	0.003%	92.922%
4992	MATCH GROUP INC COMMON STOCK USD.001	0.003%	92.925%
4993	FISKARS OYJ	0.003%	92.928%
4994	MAXLINEAR INC COMMON STOCK	0.003%	92.931%
4995	AMBEV SA ADR ADR	0.003%	92.935%
4996	PRIMAX ELECTRON	0.003%	92.938%
4997	CHIN-POON INDL	0.003%	92.941%
4998	CIA SANEAMENTO	0.003%	92.944%
4999	HIBERNIA REIT P	0.003%	92.947%
5000	NEWRIVER REIT P	0.003%	92.951%
5001	AMERICA MOVIL SPN ADR CL L ADR	0.003%	92.954%
5002	BWP TRUST	0.003%	92.957%
5003	LASALLE LOGIPOR	0.003%	92.960%
5004	TATA POWER CO L	0.003%	92.963%
5005	AMUNDI SA	0.003%	92.967%
5006	AMERICAN STATES WATER CO COMMON STOCK	0.003%	92.970%
5007	MPHASIS LTD	0.003%	92.973%
5008	MARUICHI STL TU	0.003%	92.976%
5009	BONDUELLE SCA	0.003%	92.979%
5010	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	92.983%
5011	THE NISSHIN OIL	0.003%	92.986%
5012	H2O RETAILING C	0.003%	92.989%
5013	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	92.992%
5014	INVESTMENT TECH	0.003%	92.995%
5015	ILIAD	0.003%	92.999%
5016	WALSIN LIHWA CO	0.003%	93.002%
5017	CENTRAL GLASS C	0.003%	93.005%
5018	UNI-PRESIDENT C	0.003%	93.008%
5019	DAEWOO SECURITI	0.003%	93.011%
5020	SAN-A CO LTD	0.003%	93.014%
5021	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.018%
5022	JIAYUAN INTERNA	0.003%	93.021%
5023	NKT HOLDING A/S	0.003%	93.024%
5024	EZCORP INC CL A COMMON STOCK USD.01	0.003%	93.027%
5025	DOOSAN HEAVY IN	0.003%	93.030%
5026	FUKUOKA REIT CO	0.003%	93.033%
5027	CHINA COAL ENER	0.003%	93.037%
5028	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.040%
5029	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.003%	93.043%
5030	PARMALAT S.P.A	0.003%	93.046%
5031	TRADE ME LTD	0.003%	93.049%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	JERONIMO MARTIN	0.003%	93.052%
5033	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.056%
5034	AIRBOSS OF AMER	0.003%	93.059%
5035	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.003%	93.062%
5036	HEMFOSA FASTIGH	0.003%	93.065%
5037	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.068%
5038	MIRAIT HLDG COR	0.003%	93.071%
5039	GJENSIDIGE FORS	0.003%	93.075%
5040	TOKYO OHKA KOGY	0.003%	93.078%
5041	SEMAPA SOC INVE	0.003%	93.081%
5042	YUHAN CORP	0.003%	93.084%
5043	MITIE GROUP	0.003%	93.087%
5044	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.090%
5045	TOBU RAILWAY CO	0.003%	93.093%
5046	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	93.097%
5047	INTERROLL HOLDI	0.003%	93.100%
5048	AGFA GEVAERT NV	0.003%	93.103%
5049	PZU GR	0.003%	93.106%
5050	INDUSTRIAS CH S	0.003%	93.109%
5051	LEAGOLD MINING	0.003%	93.112%
5052	CAPITAL & COUNT	0.003%	93.115%
5053	BURCKHARDT COMP	0.003%	93.119%
5054	CHINA EASTERN A	0.003%	93.122%
5055	MAN WAH HOLDING	0.003%	93.125%
5056	LIBERBANK SA	0.003%	93.128%
5057	POWER FINANCE C	0.003%	93.131%
5058	SHANGRI-LA ASIA	0.003%	93.134%
5059	TOMTOM NV	0.003%	93.137%
5060	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.140%
5061	NAVIGANT CONSUL	0.003%	93.144%
5062	ASSORE	0.003%	93.147%
5063	NICHIHA CORP	0.003%	93.150%
5064	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.153%
5065	FAR EAST INTL B	0.003%	93.156%
5066	NEMETSCHEK AG	0.003%	93.159%
5067	VANGUARD INTL S	0.003%	93.162%
5068	CJ E&M CORPORAT	0.003%	93.165%
5069	TIM PARTICIPA	0.003%	93.169%
5070	HONG KONG LAND	0.003%	93.172%
5071	CLOETTA AB B SH	0.003%	93.175%
5072	TOKYU CONST	0.003%	93.178%
5073	GUNZE	0.003%	93.181%
5074	KERNEL HOLDING	0.003%	93.184%
5075	PRADA SPA	0.003%	93.187%
5076	BONAVA AB - B S	0.003%	93.190%
5077	ALFRESA HOLDING	0.003%	93.193%
5078	COSCO HOLDINGS	0.003%	93.197%
5079	SERIA CO LTD	0.003%	93.200%
5080	LIECHTENSTEINIS	0.003%	93.203%
5081	LUNDIN PERTOLEU	0.003%	93.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	SEVERSTAL GDR REG S GDR	0.003%	93.209%
5083	TOMONY HOLDINGS	0.003%	93.212%
5084	BRINKER INTL IN	0.003%	93.215%
5085	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.218%
5086	KINPO ELECTRONI	0.003%	93.221%
5087	V TECHNOLOGY	0.003%	93.224%
5088	DUSKIN CO LTD	0.003%	93.228%
5089	SITC INTERNATIO	0.003%	93.231%
5090	BERNER KTBK	0.003%	93.234%
5091	NOBLE CORP PLC	0.003%	93.237%
5092	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	93.240%
5093	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.003%	93.243%
5094	KYUSHU ELEC POW	0.003%	93.246%
5095	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.249%
5096	RYOBI	0.003%	93.252%
5097	INVESCO OFFICE	0.003%	93.255%
5098	LUYE PHARMA GRO	0.003%	93.258%
5099	KOLON INDUSTRIE	0.003%	93.261%
5100	RECTICEL	0.003%	93.265%
5101	GUNGHO ONLINE E	0.003%	93.268%
5102	NS SOLUTIONS CO	0.003%	93.271%
5103	RYMAN HEALTHCAR	0.003%	93.274%
5104	INV LA CONSTRUC	0.003%	93.277%
5105	HYAKUJUSHI BANK	0.003%	93.280%
5106	DEUTSCHE EUROSH	0.003%	93.283%
5107	DNO INTERNATION	0.003%	93.286%
5108	RATHBONE BROTHE	0.003%	93.289%
5109	PRIMARY HEALTH	0.003%	93.292%
5110	MORGUARD CORP	0.003%	93.295%
5111	PANDOX AB	0.003%	93.298%
5112	ZZZSAN-AI OIL C	0.003%	93.301%
5113	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.305%
5114	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	93.308%
5115	SANKEN ELECTRIC	0.003%	93.311%
5116	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.314%
5117	NANKAI ELEC RAI	0.003%	93.317%
5118	PLDT INC	0.003%	93.320%
5119	DAI-ICHI KOGYO	0.003%	93.323%
5120	ENGIE BRASIL SA	0.003%	93.326%
5121	SHIP FINANCE IN	0.003%	93.329%
5122	HOPSON DEVELOPM	0.003%	93.332%
5123	WESTPAC BANKING	0.003%	93.335%
5124	METROPOLE TV-(M	0.003%	93.338%
5125	ARROW ELECTRONI	0.003%	93.341%
5126	INVACARE CORP	0.003%	93.344%
5127	GRAPHITE INDIA	0.003%	93.347%
5128	SERCOMM CORP	0.003%	93.350%
5129	CTS CORP COMMON STOCK	0.003%	93.353%
5130	GRUPO ELEKTRA(N	0.003%	93.356%
5131	SOCIETE BIC SA	0.003%	93.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	DLF LIMITED	0.003%	93.363%
5133	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	93.366%
5134	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	93.369%
5135	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.372%
5136	Ayala Land Inc	0.003%	93.375%
5137	MEDY-TOX INC	0.003%	93.378%
5138	ALPINE ELECTRON	0.003%	93.381%
5139	NTT DOCOMO INC SPON ADR ADR	0.003%	93.384%
5140	USS CO. LTD.	0.003%	93.387%
5141	IMP DEL DES Y E	0.003%	93.390%
5142	MUTHOOT FINANCE	0.003%	93.393%
5143	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.396%
5144	SSAB SVENSKT ST	0.003%	93.399%
5145	HIGHWEALTH CONS	0.003%	93.402%
5146	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	93.405%
5147	PANALPINA WELT	0.003%	93.408%
5148	BRAIT SA	0.003%	93.411%
5149	JUST RETIREMENT	0.003%	93.414%
5150	LISI	0.003%	93.417%
5151	OLAM INTERNATIO	0.003%	93.420%
5152	SINGAPORE POST	0.003%	93.423%
5153	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.426%
5154	LG PHILIPS LCD	0.003%	93.429%
5155	SHANDONG WEIGAO	0.003%	93.432%
5156	HAITONG INTL SE	0.003%	93.435%
5157	SOL MELIA SA	0.003%	93.438%
5158	HEIWADO CO LTD	0.003%	93.441%
5159	ENTERCOM COMMUN	0.003%	93.444%
5160	IBJ LEASING CO	0.003%	93.447%
5161	CORETRONICS COR	0.003%	93.450%
5162	NN INC COMMON STOCK USD.01	0.003%	93.453%
5163	LG CORP	0.003%	93.456%
5164	KEPPEL DC REIT	0.003%	93.459%
5165	PHILIPS LIGHTIN	0.003%	93.462%
5166	TITAN INDUSTRIE	0.003%	93.465%
5167	AEON DELIGHT	0.003%	93.468%
5168	SCANA CORP COMMON STOCK	0.003%	93.471%
5169	UNITED ARROWS L	0.003%	93.474%
5170	ENTERTAINMENT O	0.003%	93.477%
5171	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.480%
5172	MAANSHAN IRON &	0.003%	93.483%
5173	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.486%
5174	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.489%
5175	ASIA OPTICAL CO	0.003%	93.492%
5176	MAGELLAN FINANC	0.003%	93.495%
5177	COCA-COLA WEST	0.003%	93.498%
5178	LAR ESPANA REAL	0.003%	93.501%
5179	THAI UNION GROU	0.003%	93.504%
5180	NANTO BANK	0.003%	93.507%
5181	KYORIN CO LTD.	0.003%	93.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.513%
5183	TOP GLOVE CORP	0.003%	93.516%
5184	KANAMOTO CO LTD	0.003%	93.519%
5185	DIALOG SEMICOND	0.003%	93.522%
5186	NIHON KOHDEN CO	0.003%	93.525%
5187	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.528%
5188	FOMENTO ECON ME	0.003%	93.531%
5189	UNITED LABORATO	0.003%	93.534%
5190	ALSO HOLDING-RE	0.003%	93.537%
5191	CHARGEURS SA	0.003%	93.540%
5192	VASTNED RETAIL	0.003%	93.543%
5193	NAMPAK LTD.	0.003%	93.546%
5194	CHINA RAILWAY S	0.003%	93.549%
5195	VTECH HLDGS	0.003%	93.552%
5196	K-BRO LINEN INC	0.003%	93.555%
5197	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.558%
5198	GPO DE INVERSIO	0.003%	93.561%
5199	HULIC CO LTD	0.003%	93.564%
5200	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.003%	93.567%
5201	IZUMI CO	0.003%	93.570%
5202	TAKKT AG	0.003%	93.573%
5203	SOMFY SA	0.003%	93.576%
5204	BOC AVIATION LT	0.003%	93.579%
5205	REGIS CORP COMMON STOCK USD.05	0.003%	93.582%
5206	AUTOGRILL SPA	0.003%	93.585%
5207	BARR(A.G.)	0.003%	93.588%
5208	CARETRUST REIT INC REIT USD.01	0.003%	93.590%
5209	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	93.593%
5210	NHN ENTERTAINME	0.003%	93.596%
5211	BANGCHAK CORP P	0.003%	93.599%
5212	IRPC PUBLIC CO	0.003%	93.602%
5213	MACQUARIE MEXIC	0.003%	93.605%
5214	THANACHART CAPI	0.003%	93.608%
5215	EMEMORY TECHNOL	0.003%	93.611%
5216	ALKERMES PLC	0.003%	93.614%
5217	GEO CO LTD	0.003%	93.617%
5218	WD 40 CO COMMON STOCK USD.001	0.003%	93.620%
5219	TRAVELSKY TECHN	0.003%	93.623%
5220	BBMG CORPORATIO	0.003%	93.626%
5221	SYDNEY AIRPORT	0.003%	93.629%
5222	ANGLOGOLD LTD	0.003%	93.632%
5223	TARKETT SA	0.003%	93.635%
5224	CHAMPION REAL E	0.003%	93.638%
5225	YAMANASHI CHUO	0.003%	93.640%
5226	MEDIPAL HOLDING	0.003%	93.643%
5227	EXPRESS INC COMMON STOCK	0.003%	93.646%
5228	MARCUS CORP	0.003%	93.649%
5229	ARCS CO LTD	0.003%	93.652%
5230	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.655%
5231	KITZ CORPORATIO	0.003%	93.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	93.661%
5233	GETAC TECHNOLOG	0.003%	93.664%
5234	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	93.667%
5235	KATO SANGYO CO	0.003%	93.670%
5236	COCA-COLA FEMSA	0.003%	93.673%
5237	JUST EAT PLC	0.003%	93.676%
5238	SUN PHARMACEUTI	0.003%	93.679%
5239	JC DECAUX SA	0.003%	93.681%
5240	IRISO ELECTRONI	0.003%	93.684%
5241	FARMER BROS CO COMMON STOCK USD1.0	0.003%	93.687%
5242	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.690%
5243	NORDEA BANK AB	0.003%	93.693%
5244	MICRO-STAR INTL	0.003%	93.696%
5245	MAKINO MILLING	0.003%	93.699%
5246	ANADOLU EFES BI	0.003%	93.702%
5247	BARRATT DEVEL	0.003%	93.705%
5248	NANYA TECHNOLOG	0.003%	93.708%
5249	TACHI-S CO	0.003%	93.711%
5250	GMP CAPITAL COR	0.003%	93.713%
5251	DAIHEN CORP	0.003%	93.716%
5252	LATAM AIRLINES	0.003%	93.719%
5253	OUTSOURCING INC	0.003%	93.722%
5254	ORION CORP	0.003%	93.725%
5255	KOC HOLDING AS	0.003%	93.728%
5256	CHARTER HALL	0.003%	93.731%
5257	POLYPIPE GROUP	0.003%	93.734%
5258	ELIS SA	0.003%	93.737%
5259	AEGION CORP COMMON STOCK USD.01	0.003%	93.740%
5260	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.742%
5261	ZAKLADY METALI	0.003%	93.745%
5262	RIETER HLDGS AG	0.003%	93.748%
5263	AOZORA BANK	0.003%	93.751%
5264	KOMORI CORPORAT	0.003%	93.754%
5265	ST BARBARA MINE	0.003%	93.757%
5266	TAKEUCHI MANUFA	0.003%	93.760%
5267	GPO IND BIMBO	0.003%	93.763%
5268	YELLOW PAGES LT	0.003%	93.766%
5269	NIPPON REIT INV	0.003%	93.768%
5270	MONMOUTH REAL E	0.003%	93.771%
5271	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	93.774%
5272	RESORTTRUST INC	0.003%	93.777%
5273	NWS HOLDINGS LT	0.003%	93.780%
5274	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	93.783%
5275	F E CONSORTM IN	0.003%	93.786%
5276	TOPCO SCIENTIFI	0.003%	93.789%
5277	ORGANIZACI SORI	0.003%	93.792%
5278	RUENTEX DEVELOP	0.003%	93.794%
5279	SEIKO CORPORATI	0.003%	93.797%
5280	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.800%
5281	SLATE RETAIL RE	0.003%	93.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	GREAT WALL ENTE	0.003%	93.806%
5283	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.809%
5284	KONINKLIJKE WES	0.003%	93.812%
5285	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.814%
5286	AFRICA OIL CORP	0.003%	93.817%
5287	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	93.820%
5288	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.003%	93.823%
5289	COPPER MTN MNG	0.003%	93.826%
5290	CHEUNG KONG INF	0.003%	93.829%
5291	DAIFUKU CO	0.003%	93.832%
5292	CJ O SHOPPING C	0.003%	93.835%
5293	AUTOMOTIVE HOLD	0.003%	93.837%
5294	PC CONNECTION	0.003%	93.840%
5295	DIRTT ENVIRONME	0.003%	93.843%
5296	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.846%
5297	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.849%
5298	BANCA GENERALI	0.003%	93.852%
5299	PAPA JOHN'S INT	0.003%	93.855%
5300	APOLLO HOSPITAL	0.003%	93.857%
5301	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.860%
5302	KEIHIN ELEC EXP	0.003%	93.863%
5303	TONG YANG INDUS	0.003%	93.866%
5304	MORGUARD REAL E	0.003%	93.869%
5305	UNIFI INC	0.003%	93.872%
5306	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	93.875%
5307	AOKI INTL	0.003%	93.877%
5308	RENEWABLE ENERG	0.003%	93.880%
5309	MID REIT INC	0.003%	93.883%
5310	CHINA DONGXIANG	0.003%	93.886%
5311	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.889%
5312	EDP RENOVAVEIS	0.003%	93.892%
5313	VEON LTD ADR	0.003%	93.895%
5314	VITASOY INTL	0.003%	93.897%
5315	CHINA NATIONAL	0.003%	93.900%
5316	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	93.903%
5317	DIGI.COM BHD	0.003%	93.906%
5318	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.909%
5319	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.912%
5320	JGC CORP	0.003%	93.914%
5321	ECHO GLOBAL LOG	0.003%	93.917%
5322	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	93.920%
5323	KROGER CO SR UNSECURED 01/21 3.3	0.003%	93.923%
5324	CROMWELL PROPER	0.003%	93.926%
5325	PORTUCEL EMPRES	0.003%	93.929%
5326	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.931%
5327	TRANSPORT INTL	0.003%	93.934%
5328	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	93.937%
5329	DELPHI ENERGY C	0.003%	93.940%
5330	ANGANG NEW STEE	0.003%	93.943%
5331	JUMBO SA	0.003%	93.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.948%
5333	PILOT CORP (NEW	0.003%	93.951%
5334	TAICHUNG	0.003%	93.954%
5335	G8 EDUCATION LT	0.003%	93.957%
5336	MACQUARIE LEISU	0.003%	93.960%
5337	SANFILIPPO(JOHN	0.003%	93.962%
5338	NISSAN SHATAI C	0.003%	93.965%
5339	TLG IMMOBILIEN	0.003%	93.968%
5340	HOTA INDUSTRIAL	0.003%	93.971%
5341	ZUGER KANTONALB	0.003%	93.974%
5342	SAMSUNG CARD	0.003%	93.977%
5343	POWERLONG REAL	0.003%	93.979%
5344	ADVANTEST	0.003%	93.982%
5345	LG INTL CORP	0.003%	93.985%
5346	COMPUGROUP HOLD	0.003%	93.988%
5347	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.991%
5348	TRAKYA CAM SANA	0.003%	93.993%
5349	DE'LONGHI SPA	0.003%	93.996%
5350	HENDERSON LAND	0.003%	93.999%
5351	INFOMART CORP	0.003%	94.002%
5352	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	94.005%
5353	LUXOTTICA GROUP	0.003%	94.007%
5354	TULLETT PREBON	0.003%	94.010%
5355	ROCHE HOLDING A	0.003%	94.013%
5356	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.016%
5357	RAIN INDUSTRIES	0.003%	94.019%
5358	MBANK	0.003%	94.021%
5359	SAMSUNG SDI CO	0.003%	94.024%
5360	FUJITEC CO	0.003%	94.027%
5361	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	94.030%
5362	CHOICE PROPERTI	0.003%	94.033%
5363	KOMAX HOLDING A	0.003%	94.035%
5364	Mobistar SA	0.003%	94.038%
5365	TOKYO TY FINANC	0.003%	94.041%
5366	SA CORP REAL ES	0.003%	94.044%
5367	BORREGAARD ASA	0.003%	94.046%
5368	JM FINANCIAL	0.003%	94.049%
5369	EVERGREEN MARIN	0.003%	94.052%
5370	AOMORI BANK	0.003%	94.055%
5371	JAPAN SECS FINA	0.003%	94.058%
5372	INTL METAL SERV	0.003%	94.060%
5373	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.063%
5374	HONG LEONG CRED	0.003%	94.066%
5375	TISCO FINANCIAL	0.003%	94.069%
5376	FENG HSIN IRON&	0.003%	94.072%
5377	PROCTER & GAMBL	0.003%	94.074%
5378	FOXCONN INTERNA	0.003%	94.077%
5379	AMERICAN PUBLIC	0.003%	94.080%
5380	KEIO CORP	0.003%	94.083%
5381	ERCROS SA	0.003%	94.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	KARDEX	0.003%	94.088%
5383	EBOS GROUP LTD	0.003%	94.091%
5384	SEKISUI HOUSE	0.003%	94.094%
5385	CREDITO EMILIAN	0.003%	94.096%
5386	OMNIA HOLDINGS	0.003%	94.099%
5387	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	94.102%
5388	ROXGOLD INC	0.003%	94.105%
5389	FUSHAN INTL ENE	0.003%	94.108%
5390	PACIFIC INDUSTR	0.003%	94.110%
5391	JINRO LTD	0.003%	94.113%
5392	JOWA HLDGS CO L	0.003%	94.116%
5393	FOXCONN TECHNOL	0.003%	94.119%
5394	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.121%
5395	SINGAPORE TECH	0.003%	94.124%
5396	GMO INTERNET IN	0.003%	94.127%
5397	GENTING INTERNA	0.003%	94.130%
5398	DAH SING BANKIN	0.003%	94.132%
5399	LAWSON	0.003%	94.135%
5400	TAIWAN FERTILIZ	0.003%	94.138%
5401	SK NETWORKS CO	0.003%	94.141%
5402	HEXAWARE TECHNO	0.003%	94.143%
5403	AEON MALL CO LT	0.003%	94.146%
5404	YAOKO CO	0.003%	94.149%
5405	FUTABA CORP	0.003%	94.152%
5406	SWISSQUOTE GP H	0.003%	94.154%
5407	WESTERN AREAS N	0.003%	94.157%
5408	FUGRO NV-CVA	0.003%	94.160%
5409	BCO ABC BRASIL	0.003%	94.163%
5410	TOWER INTL INC	0.003%	94.165%
5411	DXP ENTERPRISES	0.003%	94.168%
5412	CRAMO OYJ B SHS	0.003%	94.171%
5413	CHINA BLUECHEMI	0.003%	94.174%
5414	WORLD ACCEPTANCE CORP COMMON STOCK	0.003%	94.176%
5415	HSBC USA INC SR UNSECURED 08/20 2.75	0.003%	94.179%
5416	SAO MARTINHO SA	0.003%	94.182%
5417	CASHBUILD LTD	0.003%	94.184%
5418	TV18 BROADCAST	0.003%	94.187%
5419	KOREA PETROCHEM	0.003%	94.190%
5420	JOLLIBEE FOODS	0.003%	94.193%
5421	IDBI BANK LTD	0.003%	94.195%
5422	ULTIMATE	0.003%	94.198%
5423	NISHIO RENT ALL	0.003%	94.201%
5424	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	94.203%
5425	HOCHSCHILD MINI	0.003%	94.206%
5426	PZ CUSSONS PLC	0.003%	94.209%
5427	SINBON ELECTRON	0.003%	94.212%
5428	BELLUNA CO.LTD	0.003%	94.214%
5429	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.217%
5430	AVEVA GROUP PLC	0.003%	94.220%
5431	YUEN FOONG YU M	0.003%	94.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	JOHN LAING GROU	0.003%	94.225%
5433	ZHEN DING TECHN	0.003%	94.228%
5434	WING TAI HOLDIN	0.003%	94.231%
5435	POSTNL	0.003%	94.233%
5436	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.236%
5437	MACQUARIE KOREA	0.003%	94.239%
5438	JIANGSU EXPRESS	0.003%	94.241%
5439	PAN JIT INTERNA	0.003%	94.244%
5440	FU SHOU YUAN IN	0.003%	94.247%
5441	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.249%
5442	EMBOTELLA ANDIN	0.003%	94.252%
5443	NEW WAVE GROUP	0.003%	94.255%
5444	PACIFIC BASIN S	0.003%	94.257%
5445	CHOW SANG SANG	0.003%	94.260%
5446	LG INDL SYSTEMS	0.003%	94.263%
5447	SAMSUNG TECHWIN	0.003%	94.266%
5448	NICHI-IKO PHARM	0.003%	94.268%
5449	FASTIGHETS AB B	0.003%	94.271%
5450	ZARDOYA-OTIS	0.003%	94.274%
5451	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	94.276%
5452	ARCADYAN TECHNO	0.003%	94.279%
5453	CROMPTON GREAVE	0.003%	94.282%
5454	JB FINANCIAL GR	0.003%	94.284%
5455	ALL NIPPON AIRW	0.003%	94.287%
5456	PARAMOUNT BED H	0.003%	94.290%
5457	CONSTRUCCIONES	0.003%	94.292%
5458	GROUPON INC COMMON STOCK USD.0001	0.003%	94.295%
5459	TOKEN CORP	0.003%	94.298%
5460	EZAKI GLICO CO	0.003%	94.300%
5461	TRANSM ALIANCA	0.003%	94.303%
5462	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.306%
5463	GUDANG GARAM(PE	0.003%	94.308%
5464	RUTH'S HOSPITAL	0.003%	94.311%
5465	HEIWA CORP	0.003%	94.314%
5466	INDRA SISTEMAS	0.003%	94.316%
5467	SUPER RETAIL GR	0.003%	94.319%
5468	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.322%
5469	INVESQUE INC	0.003%	94.324%
5470	HUA HONG SEMICO	0.003%	94.327%
5471	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.003%	94.330%
5472	HEIWA REAL ESTA	0.003%	94.332%
5473	ELEC POWER DEV	0.003%	94.335%
5474	RESOLUTE MINING	0.003%	94.338%
5475	DATATEC	0.003%	94.340%
5476	TOAGOSEI CO LTD	0.003%	94.343%
5477	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.346%
5478	HAYNES INTL INC	0.003%	94.348%
5479	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.351%
5480	MOCHIDA PHARM C	0.003%	94.354%
5481	SHINOKEN GROUP	0.003%	94.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	94.359%
5483	WALSIN TECHNOLO	0.003%	94.361%
5484	RPS GROUP PLC	0.003%	94.364%
5485	SKYLARK CO LTD	0.003%	94.367%
5486	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.369%
5487	INABATA & CO	0.003%	94.372%
5488	WIHLBORGS FASTI	0.003%	94.375%
5489	NATURA COSMETIC	0.003%	94.377%
5490	KENEDIX RESIDEN	0.003%	94.380%
5491	SUNDRUG CO LTD	0.003%	94.383%
5492	HELICAL BAR PLC	0.003%	94.385%
5493	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.388%
5494	OKI ELECTRIC IN	0.003%	94.391%
5495	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.393%
5496	MONEX GROUP INC	0.003%	94.396%
5497	KAKAKU.COM INC	0.003%	94.398%
5498	SYNCMOLD ENTERP	0.003%	94.401%
5499	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.404%
5500	JAPAN AVIATN EL	0.003%	94.406%
5501	DIVERS RES BHD	0.003%	94.409%
5502	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.412%
5503	ONESAVINGS BANK	0.003%	94.414%
5504	CONSORT MEDICAL	0.003%	94.417%
5505	IMA(IND MACC AU	0.003%	94.419%
5506	PETRONAS CHEMIC	0.003%	94.422%
5507	AXCELIS TECHNOL	0.003%	94.425%
5508	GUOTAI JUNAN IN	0.003%	94.427%
5509	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.430%
5510	MANTRA GROUP LT	0.003%	94.433%
5511	LATECOERE	0.003%	94.435%
5512	BURE INVESTMENT	0.003%	94.438%
5513	BHP BILLITON FI	0.003%	94.440%
5514	NIPPON DENSETSU	0.003%	94.443%
5515	GLAXOSMITHKLINE	0.003%	94.446%
5516	MARICO LTD	0.003%	94.448%
5517	MEIDENSHA CORP	0.003%	94.451%
5518	GEA GROUP AG	0.003%	94.453%
5519	NIKKISO CO	0.003%	94.456%
5520	JAPAN AIRPORT T	0.003%	94.459%
5521	OKINAWA ELEC PO	0.003%	94.461%
5522	AMOREPACIFIC-NE	0.003%	94.464%
5523	EN-JAPAN INC.	0.003%	94.466%
5524	SAIZERIYA COMPA	0.003%	94.469%
5525	BEIJING CAP LAN	0.003%	94.472%
5526	CYFROWY POLSAT	0.003%	94.474%
5527	SATO CORP	0.003%	94.477%
5528	SINGAPORE EXCHA	0.003%	94.480%
5529	SELECT HARVESTS	0.003%	94.482%
5530	XCERRA CORP COMMON STOCK USD.05	0.003%	94.485%
5531	HUBER & SUHNER	0.003%	94.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	HIKARI TSUSHIN	0.003%	94.490%
5533	TRUSCO NAKAYAMA	0.003%	94.492%
5534	SHUN TAK HLDGS	0.003%	94.495%
5535	TUNG HO STEEL E	0.003%	94.498%
5536	ECLIPX GROUP LT	0.003%	94.500%
5537	CHICONY ELECTRO	0.003%	94.503%
5538	GENMAB A/S	0.003%	94.505%
5539	ZCL COMPOSITES	0.003%	94.508%
5540	GOODMAN PROPERT	0.003%	94.511%
5541	HUAKU DEVELOPME	0.003%	94.513%
5542	LENDINGTREE INC COMMON STOCK USD.01	0.003%	94.516%
5543	TAISHO PHARMACE	0.003%	94.518%
5544	GRAMMER AG	0.003%	94.521%
5545	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	94.524%
5546	INTERNATIONAL P	0.003%	94.526%
5547	CAHYA MATA SARA	0.003%	94.529%
5548	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	94.531%
5549	TELEFONICA DEUT	0.003%	94.534%
5550	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.003%	94.536%
5551	ETERNAL CHEMICA	0.003%	94.539%
5552	XENCOR INC COMMON STOCK USD.01	0.003%	94.542%
5553	SCORPIO TANKERS	0.003%	94.544%
5554	RHB Capital	0.003%	94.547%
5555	MEITEC CORPORAT	0.003%	94.549%
5556	NORDEA BANK AB	0.003%	94.552%
5557	CDL HOSPITALITY	0.003%	94.555%
5558	ABACUS PROPERTY	0.003%	94.557%
5559	IINO KAIUN KAIS	0.003%	94.560%
5560	SAGAMI RAILWAY	0.003%	94.562%
5561	RITEK INC	0.003%	94.565%
5562	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.567%
5563	BUMI ARMADA BER	0.003%	94.570%
5564	CHINA AGRI-INDU	0.003%	94.573%
5565	GRIEG SEAFOOD A	0.003%	94.575%
5566	CUMMINS INDIA	0.003%	94.578%
5567	GUOCO GROUP	0.003%	94.580%
5568	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.003%	94.583%
5569	OKUMURA CORP	0.003%	94.585%
5570	GIORDANO INTL L	0.003%	94.588%
5571	JCU CORP	0.003%	94.590%
5572	CHINA MOTOR CO	0.003%	94.593%
5573	PER AARSLEFF A/	0.003%	94.596%
5574	INTERCONEXION E	0.003%	94.598%
5575	SKY PERFECT JSA	0.003%	94.601%
5576	AGRITRADE RESOU	0.003%	94.603%
5577	ESURE GROUP PLC	0.003%	94.606%
5578	UNITED ENERGY G	0.003%	94.608%
5579	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	94.611%
5580	AKER SOLUTIONS	0.003%	94.613%
5581	SAINT MARC HLDG	0.003%	94.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	KABU.COM SECURI	0.003%	94.619%
5583	YAMAGATA BANK	0.003%	94.621%
5584	CHINA HARMONY N	0.003%	94.624%
5585	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.626%
5586	GREENCORE GROUP	0.003%	94.629%
5587	HOUSE FOODS COR	0.003%	94.631%
5588	ODONTOPREV SA	0.003%	94.634%
5589	CITI TRENDS INC COMMON STOCK USD.01	0.003%	94.636%
5590	GRAINGER TRUST	0.003%	94.639%
5591	TSI HOLDINGS CO	0.003%	94.642%
5592	CHOW TAI FOOK J	0.003%	94.644%
5593	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	94.647%
5594	ZEE ENTERTAIN E	0.003%	94.649%
5595	ELITE MATERIAL	0.003%	94.652%
5596	PETS AT HOME GR	0.003%	94.654%
5597	NOJIMA CORP	0.003%	94.657%
5598	RAJESH EXPORTS	0.003%	94.659%
5599	CRA INTERNATIONAL INC COMMON STOCK	0.003%	94.662%
5600	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.664%
5601	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.667%
5602	TAIWAN STYRENE	0.003%	94.669%
5603	DIGITAL CHINA H	0.003%	94.672%
5604	ZZZPRIMA MEAT P	0.003%	94.675%
5605	JSW ENERGY LTD	0.003%	94.677%
5606	GETTY PETROLEUM	0.003%	94.680%
5607	DAIKYO INC	0.003%	94.682%
5608	MAHINDRA & MAHI	0.003%	94.685%
5609	GREENLAND HONG	0.003%	94.687%
5610	FRASERS CENTREP	0.003%	94.690%
5611	GS RETAIL CO LT	0.003%	94.692%
5612	EXACT SCIENCES	0.003%	94.695%
5613	JARDINE CYCLE	0.003%	94.697%
5614	RAMCO-GERSHENSO	0.003%	94.700%
5615	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	94.702%
5616	EVENT HOSPITALI	0.003%	94.705%
5617	ITOCHU TECHNO S	0.003%	94.707%
5618	ASCOTT RESIDENC	0.003%	94.710%
5619	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	94.712%
5620	SUPALAI PUBLIC	0.003%	94.715%
5621	KIATNAKIN FIN&S	0.003%	94.718%
5622	SEMPRA ENERGY	0.003%	94.720%
5623	BAYWA AG (BAYER	0.003%	94.723%
5624	POONGSAN CORP(N	0.003%	94.725%
5625	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.728%
5626	GAMESA CORP TEC	0.003%	94.730%
5627	BINCK NV	0.003%	94.733%
5628	SHINKO ELEC IND	0.003%	94.735%
5629	BOLSA MEXICANA	0.003%	94.738%
5630	GUANGZHOU AUTOM	0.003%	94.740%
5631	PT ANEKA TAMBAN	0.003%	94.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	RIPLEY CORP SA	0.003%	94.745%
5633	FORMOSA PETROCH	0.003%	94.748%
5634	EI TOWERS SPA	0.003%	94.750%
5635	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.753%
5636	AUSTRIA TECHNOL	0.003%	94.755%
5637	GROUP COMERCIAL	0.003%	94.758%
5638	SLC AGRICOLA SA	0.003%	94.760%
5639	FLEURY SA	0.003%	94.763%
5640	SCRIPPS NETWORK	0.003%	94.765%
5641	SPEEDWAY MOTORS	0.003%	94.768%
5642	ONO PHARMACEUTI	0.003%	94.770%
5643	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.773%
5644	SEOUL SEMICONDU	0.003%	94.775%
5645	EVERLIGHT ELECT	0.003%	94.778%
5646	SPARKASSEN IMMO	0.003%	94.780%
5647	ITOHAM YONEKYU	0.002%	94.783%
5648	DOMINOS PIZZA E	0.002%	94.785%
5649	DOOSAN CORP	0.002%	94.788%
5650	KUNGSLEDEN AB N	0.002%	94.790%
5651	G&L BEIJER AB B	0.002%	94.793%
5652	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	94.795%
5653	VST HLDGS	0.002%	94.798%
5654	WEST CHINA CEME	0.002%	94.800%
5655	DAIHO CONSTRUCT	0.002%	94.803%
5656	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	94.805%
5657	KENDRION NV	0.002%	94.808%
5658	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	94.810%
5659	VTG AG	0.002%	94.813%
5660	OESTERREICHISCH	0.002%	94.815%
5661	VECTOR INC	0.002%	94.818%
5662	ZUMIEZ INC COMMON STOCK	0.002%	94.820%
5663	CHUNGHWA TELECO	0.002%	94.823%
5664	MANHATTAN ASSOC	0.002%	94.825%
5665	HANA TOUR SERVI	0.002%	94.828%
5666	BT INVESTMENT M	0.002%	94.830%
5667	IS DONGSEO CO L	0.002%	94.833%
5668	KUNG LONG BATTE	0.002%	94.835%
5669	SEED CO LTD/TOK	0.002%	94.838%
5670	VEDANTA RESOURC	0.002%	94.840%
5671	TXC CORPN	0.002%	94.843%
5672	PERPETUAL TST A	0.002%	94.845%
5673	TASSAL GROUP	0.002%	94.848%
5674	POLSKIE GORNICT	0.002%	94.850%
5675	MUSASHI SEIMITS	0.002%	94.853%
5676	GENTERA SAB DE	0.002%	94.855%
5677	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	94.857%
5678	PARKWAY LIFE RE	0.002%	94.860%
5679	S FOODS INC	0.002%	94.862%
5680	RONSHINE CHINA	0.002%	94.865%
5681	TAV HAVALIMANLA	0.002%	94.867%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	TAKARA STANDARD	0.002%	94.870%
5683	GRINDROD LIMITE	0.002%	94.872%
5684	HANSTEEN HOLDIN	0.002%	94.875%
5685	ZENKOKU HOSHO C	0.002%	94.877%
5686	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	94.880%
5687	FRESENIUS MEDIC	0.002%	94.882%
5688	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.002%	94.885%
5689	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	94.887%
5690	IGG INC	0.002%	94.890%
5691	ATLANTICA YIELD	0.002%	94.892%
5692	TAKARA LEBEN CO	0.002%	94.895%
5693	BLOOMBERRY RESO	0.002%	94.897%
5694	JACCS CO	0.002%	94.899%
5695	IWATE(BANK OF)	0.002%	94.902%
5696	NISHI NIPPON RR	0.002%	94.904%
5697	CSR CORP	0.002%	94.907%
5698	METLIFECARE LTD	0.002%	94.909%
5699	TOEI CO	0.002%	94.912%
5700	HAILIANG EDUCAT	0.002%	94.914%
5701	GPO TELEVISA	0.002%	94.917%
5702	SHANKS GROUP PL	0.002%	94.919%
5703	INTERNET INITIA	0.002%	94.921%
5704	SPARTANNASH CO COMMON STOCK	0.002%	94.924%
5705	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	0.002%	94.926%
5706	SUDAMERICANA VA	0.002%	94.929%
5707	KRUK SA	0.002%	94.931%
5708	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	94.934%
5709	RAMIRENT OYJ	0.002%	94.936%
5710	TELEKOM AUSTRIA	0.002%	94.939%
5711	PRINCE HOUSING	0.002%	94.941%
5712	BANCO SANTANDER	0.002%	94.944%
5713	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	94.946%
5714	DAIBIRU CORP	0.002%	94.948%
5715	PREMIER OIL	0.002%	94.951%
5716	ARC LAND SAKAMO	0.002%	94.953%
5717	JAPAN DISPLAY I	0.002%	94.956%
5718	REALESTATE.COM.	0.002%	94.958%
5719	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	94.961%
5720	ALBIOMA	0.002%	94.963%
5721	AIA ENGINEERING	0.002%	94.965%
5722	ENNIS INC COMMON STOCK USD2.5	0.002%	94.968%
5723	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	94.970%
5724	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	94.973%
5725	RETROPHIN INC COMMON STOCK USD.0001	0.002%	94.975%
5726	BPOST SA	0.002%	94.978%
5727	CIA ENERGETICA	0.002%	94.980%
5728	FELDA GLOBAL VE	0.002%	94.982%
5729	CHATHAM LODGING	0.002%	94.985%
5730	YODOGAWA STEEL	0.002%	94.987%
5731	MISC BERHAD	0.002%	94.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	HUFVUDSTADEN AB	0.002%	94.992%
5733	CIA HERING	0.002%	94.995%
5734	SONY FINANCIAL	0.002%	94.997%
5735	HYUNDAI MIPO DO	0.002%	94.999%
5736	RHONE-KLINIKUM	0.002%	95.002%
5737	HUTCHISON TEL-H	0.002%	95.004%
5738	IBSTOCK PLC	0.002%	95.007%
5739	EMS-CHEMIE HLDG	0.002%	95.009%
5740	ENQUEST PLC	0.002%	95.011%
5741	CONN S INC COMMON STOCK USD.01	0.002%	95.014%
5742	FORTUNE R/EST I	0.002%	95.016%
5743	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	95.019%
5744	GRUPO AEROPORTU	0.002%	95.021%
5745	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.023%
5746	SAUL CENTERS INC REIT USD.01	0.002%	95.026%
5747	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.028%
5748	HAKUHODO DY HLD	0.002%	95.031%
5749	MOTOR OIL SA	0.002%	95.033%
5750	OBRASCON HUAR L	0.002%	95.035%
5751	RTL GROUP SA	0.002%	95.038%
5752	MALLINCKRODT PL	0.002%	95.040%
5753	KLAB INC	0.002%	95.043%
5754	BANPU PUBLIC CO	0.002%	95.045%
5755	ALTAREA SCA	0.002%	95.047%
5756	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.050%
5757	CASTROL INDIA L	0.002%	95.052%
5758	REDES ENERGETIC	0.002%	95.055%
5759	GORMAN-RUPP CO	0.002%	95.057%
5760	BUKIT SEMBAWNG	0.002%	95.059%
5761	SUPERVALU INC COMMON STOCK USD.01	0.002%	95.062%
5762	CHINA SOUTH CIT	0.002%	95.064%
5763	ELIA SYS OPERAT	0.002%	95.067%
5764	YUNG TAY ENGINE	0.002%	95.069%
5765	JAPFA COMFEED I	0.002%	95.071%
5766	HANJIN KAL CORP	0.002%	95.074%
5767	TEXTAINER GROUP	0.002%	95.076%
5768	ORIENTAL UNION	0.002%	95.079%
5769	VSE CORP COMMON STOCK USD.05	0.002%	95.081%
5770	SUMITOMO WAREHO	0.002%	95.083%
5771	PERLIS PLANTATI	0.002%	95.086%
5772	KYOKUTO KAIHATS	0.002%	95.088%
5773	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.090%
5774	SANYO SPEC STEE	0.002%	95.093%
5775	FRASERS LOGISTI	0.002%	95.095%
5776	D.A. CONSORTIUM	0.002%	95.098%
5777	HEIWA REAL ESTA	0.002%	95.100%
5778	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.102%
5779	CHINA ORIENTAL	0.002%	95.105%
5780	EMP NAC ELECTRI	0.002%	95.107%
5781	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	AK STEEL HOLDIN	0.002%	95.112%
5783	SPLUNK INC COMMON STOCK USD.001	0.002%	95.114%
5784	KOHNAN SHOJI	0.002%	95.117%
5785	PUREGOLD PRICE	0.002%	95.119%
5786	MORGUARD NORTH	0.002%	95.121%
5787	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	95.124%
5788	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	95.126%
5789	K12 INC COMMON STOCK USD.0001	0.002%	95.128%
5790	PACIFIC TEXTILE	0.002%	95.131%
5791	SEMEN GRESIK	0.002%	95.133%
5792	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	95.135%
5793	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	95.138%
5794	NISSHIN SEIFUN	0.002%	95.140%
5795	LASSILA & TIKAN	0.002%	95.143%
5796	CT REAL ESTATE	0.002%	95.145%
5797	BIZLINK HOLDING	0.002%	95.147%
5798	KOMBASSAN HOLDI	0.002%	95.150%
5799	ALCONIX CORPORA	0.002%	95.152%
5800	HYUNDAI ELEVATO	0.002%	95.154%
5801	EUROPAC PAPELES	0.002%	95.157%
5802	PT BUMI SERPONG	0.002%	95.159%
5803	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.161%
5804	PHH CORP COMMON STOCK USD.01	0.002%	95.164%
5805	KANSAI PAINT CO	0.002%	95.166%
5806	YIRENDAI LTD AD	0.002%	95.168%
5807	BETSSON AB	0.002%	95.171%
5808	PIONEER CORP JP	0.002%	95.173%
5809	BANK OF BARODA	0.002%	95.175%
5810	AIXTRON AG	0.002%	95.178%
5811	MARR SPA	0.002%	95.180%
5812	MIGDAL INSURAN	0.002%	95.182%
5813	KINSUS INTERCON	0.002%	95.185%
5814	TAIWAN BUSINESS	0.002%	95.187%
5815	GPO CATALANA OC	0.002%	95.189%
5816	SRF LTD	0.002%	95.192%
5817	GT CAPITAL HOLD	0.002%	95.194%
5818	ORIOR AG	0.002%	95.196%
5819	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	95.199%
5820	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	95.201%
5821	CHUGOKU MAR PAI	0.002%	95.203%
5822	CHINA HIGH SPEE	0.002%	95.206%
5823	HONG LEONG BANK	0.002%	95.208%
5824	TATA CHEMICALS	0.002%	95.210%
5825	SM PRIME HLDGS	0.002%	95.213%
5826	BENI STABILI IT	0.002%	95.215%
5827	LIVE OAK BANCSHARES INC COMMON STOCK	0.002%	95.217%
5828	CIECH SA	0.002%	95.220%
5829	OIL REFINERIES	0.002%	95.222%
5830	ROYAL CO	0.002%	95.224%
5831	RIB SOFTWARE AG	0.002%	95.227%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	HUONS CO LTD	0.002%	95.229%
5833	KOKUYO CO	0.002%	95.231%
5834	RESOLUTE FOREST	0.002%	95.234%
5835	CAFE DE CORAL H	0.002%	95.236%
5836	VUKILE PROPERTY	0.002%	95.238%
5837	LUNDIN GOLD INC	0.002%	95.241%
5838	HOGY MEDICAL CO	0.002%	95.243%
5839	Alliance Global	0.002%	95.245%
5840	TOPPAN FORMS	0.002%	95.248%
5841	CENTRL PLAZA HO	0.002%	95.250%
5842	CHENG UEI PRECI	0.002%	95.252%
5843	FINISH LINE INC	0.002%	95.255%
5844	CONSTRUTORA TEN	0.002%	95.257%
5845	BRF SA ADR ADR	0.002%	95.259%
5846	SSANGYONG CEMEN	0.002%	95.262%
5847	PRECINT PRO	0.002%	95.264%
5848	YANGTZE OPT FIB	0.002%	95.266%
5849	KADOKAWA DWANGO	0.002%	95.269%
5850	METALL ZUG AG	0.002%	95.271%
5851	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.273%
5852	KINGSTON COMM(H	0.002%	95.276%
5853	JOSHIN DENKI CO	0.002%	95.278%
5854	ASR NEDERLAND N	0.002%	95.280%
5855	RICARDO	0.002%	95.282%
5856	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.285%
5857	TECO ELEC&MACHI	0.002%	95.287%
5858	CEBU AIR INC	0.002%	95.289%
5859	CAPITARETAIL CH	0.002%	95.292%
5860	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.294%
5861	CEWE COLOR HLDG	0.002%	95.296%
5862	XINJIANG GOLDWI	0.002%	95.299%
5863	HITACHI MAXELL	0.002%	95.301%
5864	JSR CORPORATION	0.002%	95.303%
5865	OAO GAZPROM	0.002%	95.305%
5866	TOHO ZINC CO LT	0.002%	95.308%
5867	TVS MOTOR CO	0.002%	95.310%
5868	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.312%
5869	TENARIS S.A.	0.002%	95.315%
5870	D/S NORDEN	0.002%	95.317%
5871	HUNG SHENG CONS	0.002%	95.319%
5872	SUMITOMO DENSET	0.002%	95.321%
5873	YUEXIU REAL ES	0.002%	95.324%
5874	ENGINEERS INDIA	0.002%	95.326%
5875	OPHIR ENERGY PL	0.002%	95.328%
5876	NISSIN KOGYO	0.002%	95.331%
5877	BANCO SANTANDER	0.002%	95.333%
5878	KOREA EXPRESS C	0.002%	95.335%
5879	WUESTENROT & WU	0.002%	95.337%
5880	KINTETSU WORLD	0.002%	95.340%
5881	SKS MICROFINANC	0.002%	95.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	MIRATI THERAPEU	0.002%	95.344%
5883	SUPREME ELECTRO	0.002%	95.347%
5884	HYSAN DEVELOPME	0.002%	95.349%
5885	CORBY SPIRIT AN	0.002%	95.351%
5886	BILIA AB	0.002%	95.353%
5887	SALMAR ASA	0.002%	95.356%
5888	NIPPON SODA CO	0.002%	95.358%
5889	CHINA POWER INT	0.002%	95.360%
5890	BERKSHIRE HAT E	0.002%	95.362%
5891	HERO HONDA	0.002%	95.365%
5892	FUYAO GLASS IND	0.002%	95.367%
5893	SANGETSU CO	0.002%	95.369%
5894	DRAEGERWERK AG	0.002%	95.372%
5895	HOSIDEN CORP	0.002%	95.374%
5896	ALK-ABELLO A/S	0.002%	95.376%
5897	ST SHINE OPTICA	0.002%	95.378%
5898	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.381%
5899	GWA GROUP LTD	0.002%	95.383%
5900	EZ TEC EMPREEND	0.002%	95.385%
5901	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	95.387%
5902	SHIMA SEIKI MFG	0.002%	95.390%
5903	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.392%
5904	ASIA PACIFIC TE	0.002%	95.394%
5905	INCYTE PHARMACE	0.002%	95.396%
5906	KYUSHU RAILWAY	0.002%	95.399%
5907	INABA DENKISANG	0.002%	95.401%
5908	YARA INTERNATIO	0.002%	95.403%
5909	DAINICHISEIKA C	0.002%	95.405%
5910	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.408%
5911	MAGNESITA REFRA	0.002%	95.410%
5912	UNITED SUPER MA	0.002%	95.412%
5913	STRIDES ARCOLAB	0.002%	95.415%
5914	FUCHS PETRO AG	0.002%	95.417%
5915	ICHIGO REAL EST	0.002%	95.419%
5916	NAKANISHI INC	0.002%	95.421%
5917	GRUMA SA DE CV	0.002%	95.424%
5918	AK HOLDINGS INC	0.002%	95.426%
5919	GREIF INC CL B COMMON STOCK	0.002%	95.428%
5920	IMAX CHINA HOLD	0.002%	95.430%
5921	MENZIES(JOHN)	0.002%	95.433%
5922	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.435%
5923	PACIFIC GAS & E	0.002%	95.437%
5924	CJ CGV	0.002%	95.439%
5925	RED STAR MACALL	0.002%	95.441%
5926	POWER GRID CORP	0.002%	95.444%
5927	LINDAB INTL AB	0.002%	95.446%
5928	THAI MILITARY B	0.002%	95.448%
5929	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.450%
5930	AMERICAN RAILCA	0.002%	95.453%
5931	ENERGY FUELS INC COMMON STOCK	0.002%	95.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	CELLNEX TELECOM	0.002%	95.457%
5933	HUATAI SECURITI	0.002%	95.459%
5934	SAF-HOLLAND SA	0.002%	95.462%
5935	TIER REIT INC REIT USD.0001	0.002%	95.464%
5936	BHARAT PETROL C	0.002%	95.466%
5937	TAIWAN ACCEPTAN	0.002%	95.468%
5938	SAO PAU ALPARGA	0.002%	95.471%
5939	XTEP INTERNATIO	0.002%	95.473%
5940	COSTAIN GROUP P	0.002%	95.475%
5941	MAIDEN HLDGS LT	0.002%	95.477%
5942	DYDO DRINCO INC	0.002%	95.479%
5943	YAHOO JAPAN COR	0.002%	95.482%
5944	PACIFIC METALS	0.002%	95.484%
5945	WATERLAND FIN H	0.002%	95.486%
5946	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	95.488%
5947	GENSCRIPT BIOTE	0.002%	95.491%
5948	MERCK & CO INC	0.002%	95.493%
5949	TAEYOUNG ENGINE	0.002%	95.495%
5950	DEXERIALS CORP	0.002%	95.497%
5951	UMS HLDGS LTD	0.002%	95.500%
5952	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.502%
5953	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.504%
5954	CHEMRING GROUP	0.002%	95.506%
5955	GPO FIN INTERAC	0.002%	95.508%
5956	NSD CO LTD	0.002%	95.511%
5957	BIM BIRLESIK MA	0.002%	95.513%
5958	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	95.515%
5959	AMPLIFON SPA NE	0.002%	95.517%
5960	HOSHIZAKI ELECT	0.002%	95.519%
5961	JUROKU BANK	0.002%	95.522%
5962	JVC KENWOOD HLD	0.002%	95.524%
5963	CHINA SHIPPING	0.002%	95.526%
5964	ARDENTEC CORP	0.002%	95.528%
5965	DAISEKI CO LTD	0.002%	95.530%
5966	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	95.533%
5967	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.535%
5968	RUENTEX INDUSTR	0.002%	95.537%
5969	DH EUROPE FINAN	0.002%	95.539%
5970	ALGOMA CENTRAL	0.002%	95.541%
5971	SIRTEX MEDICAL	0.002%	95.544%
5972	ITOCHU FUEL COR	0.002%	95.546%
5973	PIOLAX CO	0.002%	95.548%
5974	SANOFI INDIA LT	0.002%	95.550%
5975	MENICON CO LTD	0.002%	95.552%
5976	SIIX CORPORATIO	0.002%	95.555%
5977	IOI CORPORATION	0.002%	95.557%
5978	PLAYA HOTELS &	0.002%	95.559%
5979	INDIAN HOTELS	0.002%	95.561%
5980	KOTAK MAHINDRA	0.002%	95.563%
5981	NIPPON SHEET GL	0.002%	95.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	PAZ CORP SA	0.002%	95.568%
5983	SALINI IMPREGIL	0.002%	95.570%
5984	ELRINGKLINGER	0.002%	95.572%
5985	NYRSTAR NV	0.002%	95.574%
5986	OVS SPA	0.002%	95.576%
5987	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.579%
5988	SONDA S.A.	0.002%	95.581%
5989	GRUPO HERDEZ SA	0.002%	95.583%
5990	SIAMGAS AND PET	0.002%	95.585%
5991	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.587%
5992	888 HOLDINGS	0.002%	95.589%
5993	ITE GROUP	0.002%	95.592%
5994	MARCOPOLO SA	0.002%	95.594%
5995	CYBG PLC	0.002%	95.596%
5996	NORITZ CORP	0.002%	95.598%
5997	ZHAOJIN MINING	0.002%	95.600%
5998	NISSIN ELECTRIC	0.002%	95.602%
5999	TONGDA GROUP HL	0.002%	95.605%
6000	VERITIV CORP COMMON STOCK USD.01	0.002%	95.607%
6001	TTY BIPHARM CO	0.002%	95.609%
6002	BERTRANDT AG	0.002%	95.611%
6003	GOLDEN STAR RES	0.002%	95.613%
6004	ADASTRIA HOLDI	0.002%	95.615%
6005	PI INDUSTRIES L	0.002%	95.618%
6006	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.620%
6007	STEADFAST GROUP	0.002%	95.622%
6008	CRYOLIFE INC	0.002%	95.624%
6009	CONCENTRIC AB	0.002%	95.626%
6010	SK CHEMICALS CO	0.002%	95.628%
6011	BML INC	0.002%	95.631%
6012	NOVOLIPET STEEL	0.002%	95.633%
6013	TOKYO STEEL MFG	0.002%	95.635%
6014	INARI AMERTRON	0.002%	95.637%
6015	MERSEN SA	0.002%	95.639%
6016	VAUDOISE ASSURA	0.002%	95.641%
6017	PARQUE ARAUCO S	0.002%	95.644%
6018	ECOPETROL SA	0.002%	95.646%
6019	POU SHENG INTL	0.002%	95.648%
6020	RENEAS ELECTRO	0.002%	95.650%
6021	HEALTHSTREAM INC COMMON STOCK	0.002%	95.652%
6022	CLARKSON(HORACE	0.002%	95.654%
6023	ADVTECH LTD	0.002%	95.656%
6024	WAKITA & CO	0.002%	95.659%
6025	SITRONIX TECHNO	0.002%	95.661%
6026	THERATECHNOLOGI	0.002%	95.663%
6027	ACCELL GROUP	0.002%	95.665%
6028	CHINA FOOD LTD	0.002%	95.667%
6029	SHOWA SANGYO CO	0.002%	95.669%
6030	DENNY S CORP COMMON STOCK USD.01	0.002%	95.671%
6031	START TODAY CO	0.002%	95.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	VINA CONCHA Y T	0.002%	95.676%
6033	ELDORADO RESORTS INC COMMON STOCK	0.002%	95.678%
6034	INDIABULL REAL	0.002%	95.680%
6035	FUTABA INDUSTRI	0.002%	95.682%
6036	ALPEN CO LTD	0.002%	95.684%
6037	CLAL INSURANCE	0.002%	95.686%
6038	SBS HOLDINGS IN	0.002%	95.689%
6039	FUJI MEDIA HOLD	0.002%	95.691%
6040	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.693%
6041	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.695%
6042	IRESS MARKET TE	0.002%	95.697%
6043	SLATE OFFICE RE	0.002%	95.699%
6044	VESTEL ELECTRON	0.002%	95.701%
6045	ILUKA RESOURCES	0.002%	95.703%
6046	YULON MOTOR	0.002%	95.706%
6047	UNIBAIL-RODAMCO	0.002%	95.708%
6048	MIZUNO CORP	0.002%	95.710%
6049	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	95.712%
6050	PUBLICIS GROUPE	0.002%	95.714%
6051	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	95.716%
6052	DOMETIC GROUP A	0.002%	95.718%
6053	ADANI ENTERPRIS	0.002%	95.720%
6054	TANSEISHA CO	0.002%	95.723%
6055	SHANGHAI JIN JI	0.002%	95.725%
6056	AMADA HOLDINGS	0.002%	95.727%
6057	FURUKAWA CO	0.002%	95.729%
6058	IP GROUP	0.002%	95.731%
6059	FIVE PRIME THER	0.002%	95.733%
6060	NIPPON SIGNAL C	0.002%	95.735%
6061	TOOTSIE ROLL IN	0.002%	95.737%
6062	CENTRAL GARDEN&	0.002%	95.740%
6063	SALVATORE FERRA	0.002%	95.742%
6064	SINOTRANS SHIPP	0.002%	95.744%
6065	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.746%
6066	JENOPTIK AG	0.002%	95.748%
6067	TOKYOTOKEIBA CO	0.002%	95.750%
6068	MIZUHO FINL GP	0.002%	95.752%
6069	RPX CORP COMMON STOCK USD.0001	0.002%	95.754%
6070	COLOWIDE CO LTD	0.002%	95.756%
6071	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.758%
6072	BAVARIAN NORDIC	0.002%	95.761%
6073	TAMURA CORP	0.002%	95.763%
6074	SODICK CO	0.002%	95.765%
6075	NANOMETRICS	0.002%	95.767%
6076	CITIC 1616 HLDG	0.002%	95.769%
6077	1ST PHILIPPINE	0.002%	95.771%
6078	SHANGHAI ELECTR	0.002%	95.773%
6079	EVN AG	0.002%	95.775%
6080	EARTH CHEMICAL	0.002%	95.777%
6081	NIIT TECHNOLOGI	0.002%	95.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	TSURUHA HOLDING	0.002%	95.781%
6083	NIPPON KOEI CO	0.002%	95.783%
6084	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.002%	95.786%
6085	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	95.788%
6086	CHROMA ATE INC	0.002%	95.790%
6087	NSI NV	0.002%	95.792%
6088	PROVIDENT FINAN	0.002%	95.794%
6089	KOREA LINE CORP	0.002%	95.796%
6090	BK ZACHODNI WBK	0.002%	95.798%
6091	DONGKUK STEEL M	0.002%	95.800%
6092	MERCURIES LIFE	0.002%	95.802%
6093	RICOH LEASING	0.002%	95.804%
6094	FUJIMORI KOGYO	0.002%	95.806%
6095	TEJON RANCH CO	0.002%	95.808%
6096	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.810%
6097	SWIRE PROPERTIE	0.002%	95.813%
6098	WILSON BAYLY HO	0.002%	95.815%
6099	CHINA WATER AFF	0.002%	95.817%
6100	NIPPON VALQUA I	0.002%	95.819%
6101	SPIRENT COMMUNI	0.002%	95.821%
6102	FLEXIGROUP LIMI	0.002%	95.823%
6103	TECHTARGET COMMON STOCK USD.001	0.002%	95.825%
6104	GEMDALE PROPERT	0.002%	95.827%
6105	QINGDAO PORT IN	0.002%	95.829%
6106	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.831%
6107	THAI AIRWAYS IN	0.002%	95.833%
6108	MURPHY OIL CORP SR UNSECURED 06/22 4	0.002%	95.835%
6109	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.837%
6110	CITIC RESOURCES	0.002%	95.839%
6111	CONEXIO CORP	0.002%	95.841%
6112	SODA SANAYII	0.002%	95.844%
6113	KOREA ELEC POWE	0.002%	95.846%
6114	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	95.848%
6115	WISTRON NEWEB C	0.002%	95.850%
6116	ZHEJIANG EXPRES	0.002%	95.852%
6117	HCI GROUP INC COMMON STOCK	0.002%	95.854%
6118	LG HAUSYS LTD	0.002%	95.856%
6119	PAGE INDUSTRIES	0.002%	95.858%
6120	TAIWAN MOBILE	0.002%	95.860%
6121	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.862%
6122	CHESSWOOD GROUP	0.002%	95.864%
6123	CONTACT ENERGY	0.002%	95.866%
6124	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.868%
6125	VISTA LAND & LI	0.002%	95.870%
6126	TSRC CORP	0.002%	95.872%
6127	POLA ORBIS HLDG	0.002%	95.874%
6128	MYOB GROUP LTD	0.002%	95.876%
6129	CONSUN PHARMACE	0.002%	95.878%
6130	AKITA BANK	0.002%	95.880%
6131	SHIKOKU BANK	0.002%	95.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	O/SEAS UNION EN	0.002%	95.885%
6133	TOHO CO	0.002%	95.887%
6134	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.889%
6135	CHUDENKO CORP	0.002%	95.891%
6136	CACHE LOGISTICS	0.002%	95.893%
6137	NISSHIN STEEL H	0.002%	95.895%
6138	NIPPON CHEMI-CO	0.002%	95.897%
6139	CRH MEDICAL COR	0.002%	95.899%
6140	JASTRZEBSKA SPO	0.002%	95.901%
6141	TAIWAN GLASS	0.002%	95.903%
6142	NORWEGIAN AIR S	0.002%	95.905%
6143	DMCI HLDGS INC	0.002%	95.907%
6144	RAMCO CEMENTS	0.002%	95.909%
6145	KUALA LUMPUR KE	0.002%	95.911%
6146	CHINA MAPLE LEA	0.002%	95.913%
6147	JUKI CORP	0.002%	95.915%
6148	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.917%
6149	MIYAZAKI BANK	0.002%	95.919%
6150	RELIANCE POWER	0.002%	95.921%
6151	BQE NATL BELGIQ	0.002%	95.923%
6152	KANTO DENKA KOG	0.002%	95.925%
6153	YAPI VE KREDI B	0.002%	95.927%
6154	HANSON INTL TBK	0.002%	95.929%
6155	TOYO KOHAN CO	0.002%	95.931%
6156	CALIFORNIA AMPL	0.002%	95.933%
6157	AVANZA BANK HOL	0.002%	95.935%
6158	PLAZA RETAIL RE	0.002%	95.937%
6159	YICHANG HEC CHA	0.002%	95.939%
6160	GLOBAL ONE REAL	0.002%	95.941%
6161	GLOBE TELECOM I	0.002%	95.943%
6162	SEMICONDUCTOR M	0.002%	95.945%
6163	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	95.947%
6164	PORT OF TAURANG	0.002%	95.949%
6165	STEEL AUTHORITY	0.002%	95.952%
6166	DAISHIN SECURIT	0.002%	95.954%
6167	GENWORTH MORTGA	0.002%	95.956%
6168	CALIAN GROUP LT	0.002%	95.958%
6169	CHAROEN POKPHAN	0.002%	95.960%
6170	ELITE ADVANCED	0.002%	95.962%
6171	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	95.964%
6172	QL RESOURCES BH	0.002%	95.966%
6173	INVESTEC PROP F	0.002%	95.968%
6174	KCE ELECTRONICS	0.002%	95.970%
6175	NAVITAS LTD	0.002%	95.972%
6176	PRESS KOGYO CO	0.002%	95.974%
6177	TEIKOKU PISTON	0.002%	95.976%
6178	SONIC CORP	0.002%	95.978%
6179	STELLA INTERNAT	0.002%	95.980%
6180	HAWKINS INC COMMON STOCK USD.05	0.002%	95.982%
6181	KENKO MAYONNAIS	0.002%	95.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	SUNWAY BHD	0.002%	95.986%
6183	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	95.988%
6184	TRANSCEND INFOR	0.002%	95.990%
6185	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.992%
6186	BENETEAU	0.002%	95.994%
6187	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.996%
6188	PEREGRINE HLDGS	0.002%	95.998%
6189	KISSEI PHARM CO	0.002%	96.000%
6190	REDINGTON INDIA	0.002%	96.002%
6191	CARBONITE INC COMMON STOCK USD.01	0.002%	96.004%
6192	NITTO BOSEKI CO	0.002%	96.006%
6193	TAYCA CORP	0.002%	96.008%
6194	TELEFONICA DE E	0.002%	96.010%
6195	CEVA INC COMMON STOCK USD.001	0.002%	96.012%
6196	VP BANK AG	0.002%	96.014%
6197	YOKOGAWA BRIDGE	0.002%	96.016%
6198	JOEL-JERUSALEM	0.002%	96.018%
6199	JELD WEN HOLDING INC COMMON STOCK USD.01	0.002%	96.020%
6200	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.022%
6201	LG HOME SHOPPIN	0.002%	96.024%
6202	ASX LTD	0.002%	96.026%
6203	GLOBANT SA	0.002%	96.028%
6204	SANYO CHEMICAL	0.002%	96.029%
6205	UNIVERSAL MEDIC	0.002%	96.031%
6206	HOKURIKU ELEC P	0.002%	96.033%
6207	DIXONS CARPHONE	0.002%	96.035%
6208	RYOSAN CO	0.002%	96.037%
6209	FIRST RESOURCES	0.002%	96.039%
6210	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.041%
6211	AVON PRODUCTS I	0.002%	96.043%
6212	WAN HAI LINES	0.002%	96.045%
6213	KEISEI ELEC RY	0.002%	96.047%
6214	GF SECURITIES C	0.002%	96.049%
6215	YANG MING MARIN	0.002%	96.051%
6216	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	96.053%
6217	HUANENG POWER I	0.002%	96.055%
6218	TATSUTA ELEC WI	0.002%	96.057%
6219	PAX GLOBAL TECH	0.002%	96.059%
6220	RESTAURANT GROU	0.002%	96.061%
6221	S&T AG	0.002%	96.063%
6222	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.065%
6223	ASAHI DIAMOND I	0.002%	96.067%
6224	GRAPE KING INC	0.002%	96.069%
6225	FARADAY TECHNOL	0.002%	96.071%
6226	LE NOBLE AGE	0.002%	96.073%
6227	UTD COMMUNITY F	0.002%	96.075%
6228	VEIDEKKE ASA	0.002%	96.077%
6229	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.079%
6230	SUNLIGHT REAL E	0.002%	96.081%
6231	AIMIA INC	0.002%	96.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	BANGKOK LAND PC	0.002%	96.085%
6233	SANSHIN ELECTRO	0.002%	96.087%
6234	EISAI CO	0.002%	96.089%
6235	FUKUSHIMA IND C	0.002%	96.091%
6236	PEMBANGUNAN P	0.002%	96.093%
6237	WALLENSTAM AB	0.002%	96.095%
6238	DEVELOPMENT CRE	0.002%	96.097%
6239	COVENANT TRANSP	0.002%	96.099%
6240	CP POKPHAND CO	0.002%	96.101%
6241	SCHAEFFLER AG P	0.002%	96.103%
6242	ZOJIRUSHI CORP	0.002%	96.105%
6243	FOSTER ELECTRIC	0.002%	96.106%
6244	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.108%
6245	REDCO PROPRTIE	0.002%	96.110%
6246	TOWA PHARM CO L	0.002%	96.112%
6247	BK OF RYUKYUS	0.002%	96.114%
6248	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.116%
6249	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.118%
6250	BANCO DE CHILE ADR ADR	0.002%	96.120%
6251	KOSSAN RUBBER I	0.002%	96.122%
6252	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.124%
6253	WINGSTOP INC COMMON STOCK USD.01	0.002%	96.126%
6254	ADVANCED MICRO	0.002%	96.128%
6255	CIR-COMPAGNIE I	0.002%	96.130%
6256	ELMOS SEMICONDU	0.002%	96.132%
6257	SCHINDLER-HDLG	0.002%	96.134%
6258	PROTECTOR FORSI	0.002%	96.136%
6259	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	96.138%
6260	ANGLO AMERICAN	0.002%	96.140%
6261	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.142%
6262	J-OIL MILLS INC	0.002%	96.144%
6263	SAPURAKENCANA P	0.002%	96.146%
6264	DOGAN HOLDINGS	0.002%	96.148%
6265	DEUTSCHE BETEI	0.002%	96.149%
6266	STARHILL GLOBAL	0.002%	96.151%
6267	CIA TRANSM ENER	0.002%	96.153%
6268	CHESNARA PLC	0.002%	96.155%
6269	ECOPETROL SA SPONSORED ADR ADR	0.002%	96.157%
6270	CHOFU SEISAKUSH	0.002%	96.159%
6271	KARDEMIR KARABU	0.002%	96.161%
6272	HANSSEM CO	0.002%	96.163%
6273	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.165%
6274	DALMIA BHARAT L	0.002%	96.167%
6275	DEVOTEAM SA	0.002%	96.169%
6276	TELEVISION BROA	0.002%	96.171%
6277	DAIDO METAL CO	0.002%	96.173%
6278	HESKA CORP	0.002%	96.175%
6279	CORP MOCTEZUMA	0.002%	96.177%
6280	QOL CO LTD	0.002%	96.179%
6281	UNIPAR UNIAO DE	0.002%	96.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	TED BAKER PLC	0.002%	96.182%
6283	MONADELPHOUS GR	0.002%	96.184%
6284	ROCK FIELD CO	0.002%	96.186%
6285	SOHU.COM INC	0.002%	96.188%
6286	MAGYAR TELEKOM	0.002%	96.190%
6287	SAVENCIA SA	0.002%	96.192%
6288	ABSOLUTE SOFTWA	0.002%	96.194%
6289	DESCENTE LTD.	0.002%	96.196%
6290	AVEXIS INC COMMON STOCK USD.0001	0.002%	96.198%
6291	CASETEK HOLDING	0.002%	96.200%
6292	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.202%
6293	QUIMICA Y MINER	0.002%	96.204%
6294	PROLOGIS PROPER	0.002%	96.206%
6295	BANGKOK AIRWAYS	0.002%	96.207%
6296	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001	0.002%	96.209%
6297	CIMIC GROUP LTD	0.002%	96.211%
6298	ADVANTECH CO LT	0.002%	96.213%
6299	MORITA HOLDINGS	0.002%	96.215%
6300	MITRA ADIPERKAS	0.002%	96.217%
6301	AUST WORLDWIDE	0.002%	96.219%
6302	LIPPO KARAWACI	0.002%	96.221%
6303	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.223%
6304	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.225%
6305	KOREA AEROSPACE	0.002%	96.227%
6306	MANULIFE US REA	0.002%	96.229%
6307	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.231%
6308	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.232%
6309	LINK ADMINISTRA	0.002%	96.234%
6310	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	96.236%
6311	HOSOKAWA MICRON	0.002%	96.238%
6312	TV ASAHI CORP	0.002%	96.240%
6313	DOMAIN HOLDINGS	0.002%	96.242%
6314	GREENTOWN SERVI	0.002%	96.244%
6315	KIKUCHI CO LTD	0.002%	96.246%
6316	HAMBURGER HAFEN	0.002%	96.248%
6317	SOULBRAIN CO LT	0.002%	96.250%
6318	FRASERS CENTREP	0.002%	96.252%
6319	RANDON SA IMPL	0.002%	96.253%
6320	TSUKUI CORP	0.002%	96.255%
6321	KANGWON LAND IN	0.002%	96.257%
6322	LANDING INTL DE	0.002%	96.259%
6323	STRABAG SE	0.002%	96.261%
6324	LIFESTYLE INTER	0.002%	96.263%
6325	BEZEQ ISRAEL TE	0.002%	96.265%
6326	TREDEGAR CORP COMMON STOCK	0.002%	96.267%
6327	SIME DARBY PLAN	0.002%	96.269%
6328	TRENCOR	0.002%	96.271%
6329	BLACKMORES LTD	0.002%	96.272%
6330	CAPITAL SECURIT	0.002%	96.274%
6331	SMS CO LTD	0.002%	96.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	ATLASSIAN CORP	0.002%	96.278%
6333	SUPREMEIndustr	0.002%	96.280%
6334	ENERGIAS DO BRA	0.002%	96.282%
6335	TAIWAN TEA CORP	0.002%	96.284%
6336	XEBIO CO	0.002%	96.286%
6337	HALLA HOLDINGS	0.002%	96.288%
6338	ESPRIT HOLDINGS	0.002%	96.290%
6339	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.291%
6340	GENOMMA LAB INT	0.002%	96.293%
6341	ECLAT TEXTILE C	0.002%	96.295%
6342	COMMERCIAL INTE	0.002%	96.297%
6343	UNITIKA	0.002%	96.299%
6344	BANCOLOMBIA SA	0.002%	96.301%
6345	SEIKAGAKU CORP	0.002%	96.303%
6346	KENDA RUBBER IN	0.002%	96.305%
6347	COSMOS PHARMACE	0.002%	96.307%
6348	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.308%
6349	XL AXIATA TBK P	0.002%	96.310%
6350	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.312%
6351	MATAHARI DEPART	0.002%	96.314%
6352	CROMPTON GREAVE	0.002%	96.316%
6353	IRISH RESIDENTI	0.002%	96.318%
6354	NOBINA AB	0.002%	96.320%
6355	CARNIVAL PLC	0.002%	96.322%
6356	ISHIHARA SANGYO	0.002%	96.323%
6357	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.325%
6358	BENEFIT ONE INC	0.002%	96.327%
6359	CHINA INTL MARI	0.002%	96.329%
6360	SIGMA PHARMACEU	0.002%	96.331%
6361	TOSEI CORP	0.002%	96.333%
6362	SHOEI FOODS COR	0.002%	96.335%
6363	SINOPEC KANTONS	0.002%	96.337%
6364	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.338%
6365	MITSUBA CORP	0.002%	96.340%
6366	BLUE LABEL TELE	0.002%	96.342%
6367	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.344%
6368	TAKUMA CO	0.002%	96.346%
6369	ZENRIN CO LTD	0.002%	96.348%
6370	OTE(HELLENIC TL	0.002%	96.350%
6371	BEIJING ENTERPR	0.002%	96.352%
6372	REED ELSEVIER P	0.002%	96.353%
6373	DAESANG CORP	0.002%	96.355%
6374	SOUTHERN CROSS	0.002%	96.357%
6375	STABILUS SA	0.002%	96.359%
6376	RECHI PRECISION	0.002%	96.361%
6377	BEGA CHEESE LTD	0.002%	96.363%
6378	GRUPO ARGOS S.A	0.002%	96.365%
6379	OSSTEM IMPLANT	0.002%	96.366%
6380	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.368%
6381	CHEIL WORLDWIDE	0.002%	96.370%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	LUPIN LTD	0.002%	96.372%
6383	MASTERLINK SECS	0.002%	96.374%
6384	ALPEK SAB	0.002%	96.376%
6385	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	96.378%
6386	NEUROCRINE BIOS	0.002%	96.379%
6387	MAYR-MELNHOF KA	0.002%	96.381%
6388	PRESS METAL ALU	0.002%	96.383%
6389	JIH SUN FINANCI	0.002%	96.385%
6390	TAINAN SPINNING	0.002%	96.387%
6391	BUNKA SHUTTER C	0.002%	96.389%
6392	SCHRODERS(NEW)	0.002%	96.391%
6393	DAH CHONG HONG	0.002%	96.392%
6394	STEF-TFE NEW	0.002%	96.394%
6395	PSK INC	0.002%	96.396%
6396	CARL ZEISS MEDI	0.002%	96.398%
6397	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.400%
6398	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	96.402%
6399	MARUDAI FOOD CO	0.002%	96.403%
6400	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.405%
6401	SJW GROUP COMMON STOCK USD.001	0.002%	96.407%
6402	THULE GROUP AB/	0.002%	96.409%
6403	ARATA CORP	0.002%	96.411%
6404	TOX FREE SOLUTI	0.002%	96.413%
6405	PAO DE ACUCAR C	0.002%	96.414%
6406	DIAGEO PLC	0.002%	96.416%
6407	VECTRUS INC COMMON STOCK USD.01	0.002%	96.418%
6408	TIBET WATER RES	0.002%	96.420%
6409	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.422%
6410	METROPOLITAN BA	0.002%	96.424%
6411	C C LAND HOLDIN	0.002%	96.425%
6412	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.427%
6413	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.429%
6414	FUKUDA DENSHI C	0.002%	96.431%
6415	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	96.433%
6416	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	96.435%
6417	DEVRO	0.002%	96.436%
6418	VS INDUSTRY BHD	0.002%	96.438%
6419	CONTAINER CORP	0.002%	96.440%
6420	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.002%	96.442%
6421	GREENCROSS LTD	0.002%	96.444%
6422	HOOSIERS HOLDIN	0.002%	96.445%
6423	J TRUST CO. LTD	0.002%	96.447%
6424	HU LANE ASSOCIA	0.002%	96.449%
6425	GLOBAL INDEMNIT	0.002%	96.451%
6426	S.A.C.I. FALABE	0.002%	96.453%
6427	SHIBAURA ELECTR	0.002%	96.455%
6428	WOWPRIME CORP	0.002%	96.456%
6429	BOIRON	0.002%	96.458%
6430	KONOIKE TRANSPO	0.002%	96.460%
6431	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	FORTIS HLTH (IN	0.002%	96.464%
6433	TOPY INDUSTRIES	0.002%	96.465%
6434	MCJ CO LTD	0.002%	96.467%
6435	RAISIO YHTYMA O	0.002%	96.469%
6436	CERVUS EQUIPMEN	0.002%	96.471%
6437	NISSEI BUILD KO	0.002%	96.473%
6438	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.002%	96.475%
6439	GEAR ENERGY LTD	0.002%	96.476%
6440	GUERBET	0.002%	96.478%
6441	AMERIGO RESOURC	0.002%	96.480%
6442	SONG WON IND	0.002%	96.482%
6443	SUNPLUS TECHNOL	0.002%	96.484%
6444	SANKI ENGINEERI	0.002%	96.485%
6445	HONGHUA GROUP L	0.002%	96.487%
6446	GOL LINHAS AERE	0.002%	96.489%
6447	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.491%
6448	FORHOUSE CORP	0.002%	96.493%
6449	UKC HOLDINGS CO	0.002%	96.494%
6450	SALA CORPORATIO	0.002%	96.496%
6451	CHINA SHINEWAY	0.002%	96.498%
6452	DAIKYONISHIKAWA	0.002%	96.500%
6453	AGIOS PHARMACEU	0.002%	96.502%
6454	TALGO SA	0.002%	96.503%
6455	YOKOHAMA REITO	0.002%	96.505%
6456	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.507%
6457	CUTERA INC COMMON STOCK USD.001	0.002%	96.509%
6458	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.511%
6459	AMOTECH CO LTD	0.002%	96.512%
6460	INTL CONTAINER	0.002%	96.514%
6461	VIACOM INC SR UNSECURED 12/19 2.75	0.002%	96.516%
6462	FACC AG	0.002%	96.518%
6463	BANK PEKAO	0.002%	96.520%
6464	REDEFINE INTERN	0.002%	96.521%
6465	DOUTOR NICHIRES	0.002%	96.523%
6466	ATEN INTERNATIO	0.002%	96.525%
6467	CHINA MACHINERY	0.002%	96.527%
6468	METRO AG	0.002%	96.529%
6469	VIRBAC	0.002%	96.530%
6470	SKANSKA AB	0.002%	96.532%
6471	SAGE THERAPEUTI	0.002%	96.534%
6472	DE LA RUE	0.002%	96.536%
6473	BREVILLE GROUP	0.002%	96.538%
6474	MULTIPLAN EMPRE	0.002%	96.539%
6475	KUMIAI CHEM IND	0.002%	96.541%
6476	KOTOBUKI SPIRIT	0.002%	96.543%
6477	MALAYSIAN RES C	0.002%	96.545%
6478	CHINA TELECOM C	0.002%	96.546%
6479	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	96.548%
6480	BR MALLS PARTIC	0.002%	96.550%
6481	DABUR INDIA LTD	0.002%	96.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	BK OF NAGOYA	0.002%	96.554%
6483	SECURITY BANK C	0.002%	96.555%
6484	VEDANTA LTD ADR ADR	0.002%	96.557%
6485	CITYCON OYJ	0.002%	96.559%
6486	CANARA BANK	0.002%	96.561%
6487	EPS CO LTD	0.002%	96.562%
6488	BIOTEST AG	0.002%	96.564%
6489	VILMORIN CLAUSE	0.002%	96.566%
6490	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.568%
6491	CHINA LILANG LT	0.002%	96.570%
6492	LIVZON PHARMACE	0.002%	96.571%
6493	NOEVIR HOLDINGS	0.002%	96.573%
6494	MATSUI SECURITI	0.002%	96.575%
6495	SHANGHAI PETROC	0.002%	96.577%
6496	SIGURD MICROELE	0.002%	96.578%
6497	ITALMOBILIARE S	0.002%	96.580%
6498	SK SECURITIES C	0.002%	96.582%
6499	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.584%
6500	FANTASIA HOLDIN	0.002%	96.586%
6501	TORII PHARM CO	0.002%	96.587%
6502	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.589%
6503	TOCALO CO LTD	0.002%	96.591%
6504	OCI MATERIALS C	0.002%	96.593%
6505	ACANDO AB	0.002%	96.594%
6506	ZAKL AZOT W	0.002%	96.596%
6507	OSAKI ELECTRIC	0.002%	96.598%
6508	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.600%
6509	IRB INFRASTRUCT	0.002%	96.602%
6510	BARNES & NOBLE	0.002%	96.603%
6511	ASIAN PAINTS LT	0.002%	96.605%
6512	SAETA YIELD SA	0.002%	96.607%
6513	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.609%
6514	EXELON CORP SR UNSECURED 12/20 5.15	0.002%	96.610%
6515	AICHI STEEL WOR	0.002%	96.612%
6516	VITTORIA ASSICU	0.002%	96.614%
6517	OBIC	0.002%	96.616%
6518	TRULY INTL HLDG	0.002%	96.617%
6519	SHIZUOKAGAS CO	0.002%	96.619%
6520	UNISEM (M) BHD	0.002%	96.621%
6521	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.623%
6522	NICE-SYSTEMS LT	0.002%	96.624%
6523	HARMONIC DRIVE	0.002%	96.626%
6524	AVEX GROUP HOLD	0.002%	96.628%
6525	CBL & ASSOC PRO	0.002%	96.630%
6526	INTL NICKEL IND	0.002%	96.631%
6527	CMK CORP	0.002%	96.633%
6528	HIQ INTERNATION	0.002%	96.635%
6529	PHISON ELECTRON	0.002%	96.637%
6530	USI CORPORATION	0.002%	96.638%
6531	MUHIBBAH ENGINE	0.002%	96.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	GINKO INTERNATI	0.002%	96.642%
6533	SK GAS	0.002%	96.644%
6534	COLOPL INC	0.002%	96.645%
6535	DONG-A ST CO LT	0.002%	96.647%
6536	SYSTEX CORPORAT	0.002%	96.649%
6537	L'OCCITANE INTE	0.002%	96.651%
6538	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.652%
6539	FULLTECH FIBER	0.002%	96.654%
6540	IDFC BANK LTD	0.002%	96.656%
6541	SEVEN WEST MEDI	0.002%	96.658%
6542	HC INTERNATIONAL	0.002%	96.659%
6543	GMO PAYMENT GAT	0.002%	96.661%
6544	HAVELLS INDIA L	0.002%	96.663%
6545	DAEWOO ENGINEER	0.002%	96.665%
6546	PAB K TJIWI KIM	0.002%	96.666%
6547	UPONOR OYJ	0.002%	96.668%
6548	SUMITOMO TITANI	0.002%	96.670%
6549	EMIRA PROPERTY	0.002%	96.672%
6550	TAIHEI DENGYO	0.002%	96.673%
6551	HANKYU REIT INC	0.002%	96.675%
6552	REPLY SPA	0.002%	96.677%
6553	AGELLAN COMMERC	0.002%	96.679%
6554	SKISTAR AB	0.002%	96.680%
6555	BURSA MALAYSIA	0.002%	96.682%
6556	KINEPOLIS GROUP	0.002%	96.684%
6557	NITTO ELECTRIC	0.002%	96.686%
6558	ZEHNDER GROUP A	0.002%	96.687%
6559	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.689%
6560	FUKUI BANK	0.002%	96.691%
6561	ICL-ISRAEL CHEM	0.002%	96.693%
6562	NONG SHIM CO	0.002%	96.694%
6563	MARFRIG GLOBAL	0.002%	96.696%
6564	PRESTIGE ESTATE	0.002%	96.698%
6565	INDIAN OIL CORP	0.002%	96.700%
6566	ARN MONDADORI E	0.002%	96.701%
6567	MOTA ENGIL SGPS	0.002%	96.703%
6568	CHINA MOLYBDENU	0.002%	96.705%
6569	HAMAMATSU PHOTO	0.002%	96.706%
6570	LT GROUP INC	0.002%	96.708%
6571	DEL FRISCOS RES	0.002%	96.710%
6572	TON YI CORP	0.002%	96.712%
6573	TEKFEN HOLDING	0.002%	96.713%
6574	FAR EAST DEPT	0.002%	96.715%
6575	AEON FANTASY CO	0.002%	96.717%
6576	AICHI BANK	0.002%	96.719%
6577	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.002%	96.720%
6578	STAGECOACH GROU	0.002%	96.722%
6579	URSTADT BIDDLE	0.002%	96.724%
6580	XO GROUP INC COMMON STOCK USD.01	0.002%	96.725%
6581	TKC CORPORATION	0.002%	96.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	AGRANA BETEILIG	0.002%	96.729%
6583	LUXOFT HOLDING	0.002%	96.731%
6584	CIMC ENRIC HOLD	0.002%	96.732%
6585	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.734%
6586	CHINA ZHEGTONG	0.002%	96.736%
6587	CLEANAWAY CO LT	0.002%	96.738%
6588	DALI FOODS GROU	0.002%	96.739%
6589	YAMAICHI ELECTR	0.002%	96.741%
6590	FBD HLDGS	0.002%	96.743%
6591	BIOGAIA AB	0.002%	96.744%
6592	TOTETSU KOGYO C	0.002%	96.746%
6593	BKW ENERGIE AG	0.002%	96.748%
6594	NORITAKE CO	0.002%	96.750%
6595	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.751%
6596	PRESTIGE INTERN	0.002%	96.753%
6597	NEW CHINA LIFE	0.002%	96.755%
6598	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	96.756%
6599	ASAHI CO LTD	0.002%	96.758%
6600	VILLEROY & BOCH	0.002%	96.760%
6601	TAIWAN COGENERA	0.002%	96.762%
6602	HAMAKYOREX CO L	0.002%	96.763%
6603	DELTA ELECTRONI	0.002%	96.765%
6604	PETRA DIAMONDS	0.002%	96.767%
6605	GRUPO NUTRESA S	0.002%	96.768%
6606	DAIKI ALUMINIUM	0.002%	96.770%
6607	INVOCARE LTD	0.002%	96.772%
6608	SYRAH RESOURCES	0.002%	96.774%
6609	CHUBU SHIRYO CO	0.002%	96.775%
6610	BCO BILBAO VIZC	0.002%	96.777%
6611	ACCORDIA GOLF T	0.002%	96.779%
6612	PRUKSA HOLDING	0.002%	96.780%
6613	CANON INC SPONS ADR ADR	0.002%	96.782%
6614	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.002%	96.784%
6615	LASSONDE INDS INC CLASS A COMMON STOCK	0.002%	96.785%
6616	IRISH CONTINENT	0.002%	96.787%
6617	EUGENE CORP	0.002%	96.789%
6618	NEO-CHINA GROUP	0.002%	96.791%
6619	RETAIL ESTATES	0.002%	96.792%
6620	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	96.794%
6621	MOUNTAIN PROVIN	0.002%	96.796%
6622	SOUTH INDIA BAN	0.002%	96.797%
6623	SHIBUYA KOGYO C	0.002%	96.799%
6624	IMPERIAL METALS	0.002%	96.801%
6625	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.802%
6626	QUALITAS CONTOL	0.002%	96.804%
6627	51JOB INC ADR ADR USD.0001	0.002%	96.806%
6628	LG FASHION CORP	0.002%	96.807%
6629	BLACK DIAMOND G	0.002%	96.809%
6630	CEMENTIR S.p.A.	0.002%	96.811%
6631	CHANGYOU.COM LTD ADR ADR	0.002%	96.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	DR.CI:LABO CO L	0.002%	96.814%
6633	ALTICE NV CLAS	0.002%	96.816%
6634	ARAKAWA CHEMICA	0.002%	96.818%
6635	MELCOR DEVS LTD	0.002%	96.819%
6636	GROUPE CRIT	0.002%	96.821%
6637	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.823%
6638	NOVA MEASURING	0.002%	96.824%
6639	BELC CO LTD	0.002%	96.826%
6640	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.828%
6641	MEDICAL DATA VI	0.002%	96.829%
6642	BANK OF PHILIPP	0.002%	96.831%
6643	ASANUMA CORP	0.002%	96.833%
6644	BANGKOK EXPRESS	0.002%	96.834%
6645	RALLYE	0.002%	96.836%
6646	TOWA BANK	0.002%	96.838%
6647	HK ELECTRIC INV	0.002%	96.839%
6648	mitsui FUDOSAN	0.002%	96.841%
6649	AES TIETE ENERG	0.002%	96.843%
6650	FUKUDA CORP	0.002%	96.844%
6651	KOA CORPORATION	0.002%	96.846%
6652	PRESSANCE CORPO	0.002%	96.848%
6653	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.850%
6654	SHIN ZU SHING C	0.002%	96.851%
6655	ARROW GLOBAL GR	0.002%	96.853%
6656	AUSTRALIAN PHAR	0.002%	96.855%
6657	HI-LEX CORP	0.002%	96.856%
6658	OKAMOTO INDUSTR	0.002%	96.858%
6659	DIVI'S LABORATO	0.002%	96.860%
6660	RAMAYANA LESTAR	0.002%	96.861%
6661	DATA COMMUNICAT	0.002%	96.863%
6662	PLATINUM ASSET	0.002%	96.865%
6663	SUN FRONTIER FU	0.002%	96.866%
6664	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	96.868%
6665	PASONA GROUP IN	0.002%	96.870%
6666	STELLA CHEMIFA	0.002%	96.871%
6667	AI HOLDINGS COR	0.002%	96.873%
6668	GLOW ENERGY	0.002%	96.875%
6669	NEXEN TIRE CORP	0.002%	96.876%
6670	KT CORPORATION	0.002%	96.878%
6671	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.879%
6672	INWIDO AB	0.002%	96.881%
6673	SOL SPA	0.002%	96.883%
6674	BRODRENE HARTMA	0.002%	96.884%
6675	MIQUEL Y COSTAS	0.002%	96.886%
6676	MATAS AS	0.002%	96.888%
6677	GREEN CROSS HLD	0.002%	96.889%
6678	WASHTEC AG	0.002%	96.891%
6679	FOCALTECH SYSTE	0.002%	96.893%
6680	KYOKUYO CO LTD	0.002%	96.894%
6681	NICHICON CORP	0.002%	96.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.898%
6683	GOLDEN EAGLE RE	0.002%	96.899%
6684	CHAROEN POK PHA	0.002%	96.901%
6685	TI FINANCIAL HO	0.002%	96.903%
6686	KRESNA	0.002%	96.904%
6687	ASTRA AGRO LEST	0.002%	96.906%
6688	WYNN MACAU LTD	0.002%	96.908%
6689	HIBISCUS PETROL	0.002%	96.909%
6690	ROBERT WALTERS	0.002%	96.911%
6691	HUBSPOT INC COMMON STOCK USD.001	0.002%	96.913%
6692	MARCO POLO DEV	0.002%	96.914%
6693	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.916%
6694	OBEROI REALTY L	0.002%	96.918%
6695	LINK AND MOTIVA	0.002%	96.919%
6696	EPSILON ENERGY	0.002%	96.921%
6697	CORP INMOBILIAR	0.002%	96.922%
6698	SUNAC CHINA HLD	0.002%	96.924%
6699	INFRATIL LTD	0.002%	96.926%
6700	TORSTAR CORP CL	0.002%	96.927%
6701	KONGSBERG AUTOM	0.002%	96.929%
6702	ARCELIK AS	0.002%	96.931%
6703	SURUGA CO LTD	0.002%	96.932%
6704	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	96.934%
6705	SCHOELLER BLECK	0.002%	96.936%
6706	TODA CORP	0.002%	96.937%
6707	AKTIA BANK OYJ	0.002%	96.939%
6708	MGM CHINA HLDGS	0.002%	96.941%
6709	SAS AB	0.002%	96.942%
6710	YELLOW HAT LTD.	0.002%	96.944%
6711	CAWACHI LTD	0.002%	96.945%
6712	HOKUETSU BANK	0.002%	96.947%
6713	QGEP PARTICIPAC	0.002%	96.949%
6714	TV TOKYO HLDG C	0.002%	96.950%
6715	FAMOUS BRANDS L	0.002%	96.952%
6716	SURTECO SE	0.002%	96.954%
6717	FUJI KYUKO CO L	0.002%	96.955%
6718	DANIELI & CO CO	0.002%	96.957%
6719	VETROPACK HOLDI	0.002%	96.958%
6720	RESTAURANT BRAN	0.002%	96.960%
6721	EL PUERTO DE LI	0.002%	96.962%
6722	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	96.963%
6723	GLENMARK PHARM	0.002%	96.965%
6724	TAKASAGO THML E	0.002%	96.967%
6725	RIKEN CORP	0.002%	96.968%
6726	GURIT HOLDING A	0.002%	96.970%
6727	ADCOCK INGRAM H	0.002%	96.972%
6728	SINFONIA TECHNO	0.002%	96.973%
6729	INDIA CEMENTS	0.002%	96.975%
6730	ALIANSCE SHOPPI	0.002%	96.976%
6731	MATSUYA FOODS C	0.002%	96.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	EMPEROR INTL HL	0.002%	96.980%
6733	HANIL CEMENT MF	0.002%	96.981%
6734	MESA LABORATORIES INC COMMON STOCK	0.002%	96.983%
6735	Y G-1	0.002%	96.985%
6736	NIPPON PILLAR P	0.002%	96.986%
6737	CIA SANEAMENTO	0.002%	96.988%
6738	TA CHEN STAINLE	0.002%	96.989%
6739	SUMMARECON AGUN	0.002%	96.991%
6740	HURCO COMPANIES INC COMMON STOCK	0.002%	96.993%
6741	GRANITE OIL COR	0.002%	96.994%
6742	WARABEYA NICHY	0.002%	96.996%
6743	COMMUNITY HEALT	0.002%	96.997%
6744	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	96.999%
6745	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	97.001%
6746	DAKTRONICS INC COMMON STOCK	0.002%	97.002%
6747	TOYO ENG CORP	0.002%	97.004%
6748	STS SEMICONDUCT	0.002%	97.006%
6749	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.002%	97.007%
6750	PT TIMAH TBK	0.002%	97.009%
6751	STOBART GROUP L	0.002%	97.010%
6752	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	97.012%
6753	CULP INC COMMON STOCK USD.05	0.002%	97.014%
6754	EASY BIO INC	0.002%	97.015%
6755	NIDEC CORPORATI	0.002%	97.017%
6756	GALATASARAY SPO	0.002%	97.018%
6757	ABOITIZ EQUITY	0.002%	97.020%
6758	TRISURA GROUP L	0.002%	97.022%
6759	ARJO AB	0.002%	97.023%
6760	SANOMA OYJ	0.002%	97.025%
6761	AUTOBACS SEVEN	0.002%	97.026%
6762	LONKING HOLDING	0.002%	97.028%
6763	ADANI POWER LTD	0.002%	97.030%
6764	INVESTORS CLOUD	0.002%	97.031%
6765	GLORIA MATERIAL	0.002%	97.033%
6766	ADITYA BIRLA FA	0.002%	97.035%
6767	SENEX ENERGY LT	0.002%	97.036%
6768	NISSIN CORP	0.002%	97.038%
6769	FRASERS COMMERC	0.002%	97.039%
6770	CLEVO	0.002%	97.041%
6771	UTD O/S LAND	0.002%	97.043%
6772	GRUPO SIMEC S.A	0.002%	97.044%
6773	NATIONAL STORAG	0.002%	97.046%
6774	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.047%
6775	TIKKURILA OY	0.002%	97.049%
6776	CARD FACTORY PL	0.002%	97.051%
6777	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.052%
6778	HKR INTL LTD	0.002%	97.054%
6779	MAJOR CINEPLEX	0.002%	97.055%
6780	GROWTHPOINT PRO	0.002%	97.057%
6781	TENARIS S.A.	0.002%	97.059%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	PERUSAHAAN GAS	0.002%	97.060%
6783	LANDEC CORP	0.002%	97.062%
6784	SMARTONE TELECO	0.002%	97.063%
6785	GAMEHOST INC	0.002%	97.065%
6786	ARB CORP LTD	0.002%	97.066%
6787	CT ENVIRONMENTA	0.002%	97.068%
6788	SPEEDCAST INTL	0.002%	97.070%
6789	YOROZU CORP	0.002%	97.071%
6790	WASKITA KARYA T	0.002%	97.073%
6791	BANDO CHEMICAL	0.002%	97.074%
6792	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	97.076%
6793	KB FINANCIAL GROUP INC ADR ADR	0.002%	97.078%
6794	PSG GROUP LTD	0.002%	97.079%
6795	EUROPCAR GROUPE	0.002%	97.081%
6796	SHIKOKU CHEMICA	0.002%	97.082%
6797	GREATVIEW ASEPT	0.002%	97.084%
6798	JAPAN WOOL TEXT	0.002%	97.086%
6799	BANKINTER SA	0.002%	97.087%
6800	HONGKONG&SHANG	0.002%	97.089%
6801	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.090%
6802	ASSOCD INTL HOT	0.002%	97.092%
6803	HIGH ARCTIC ENE	0.002%	97.093%
6804	ACE HARDWARE IN	0.002%	97.095%
6805	VIRTUS HEALTH L	0.002%	97.097%
6806	JOYFUL HONDA CO	0.002%	97.098%
6807	EAGLE INDUSTRY	0.002%	97.100%
6808	LEYOU TECHNOLOG	0.002%	97.101%
6809	SRA HOLDINGS IN	0.002%	97.103%
6810	ALTium LTD	0.002%	97.104%
6811	HEADLAM GROUP	0.002%	97.106%
6812	TORRENT PHARM	0.002%	97.108%
6813	BACHEM HLD AG-B	0.002%	97.109%
6814	BRIGHTOIL PETRO	0.002%	97.111%
6815	PHOENIX MECANO	0.002%	97.112%
6816	TRINITY MIRROR	0.002%	97.114%
6817	KPIT TECHNOLOGI	0.002%	97.115%
6818	PIAGGIO	0.002%	97.117%
6819	ANICOM HOLDINGS	0.002%	97.119%
6820	WIZZ AIR HOLDIN	0.002%	97.120%
6821	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.122%
6822	S&T MOTIV CO LT	0.002%	97.123%
6823	TITAN MACHINERY INC COMMON STOCK USD.00001	0.002%	97.125%
6824	WISDOM MARINE L	0.002%	97.126%
6825	5N PLUS INC.	0.002%	97.128%
6826	JAIPRAKASH ASSO	0.002%	97.130%
6827	TALK TALK TELEC	0.002%	97.131%
6828	JAPARA HEALTHCA	0.002%	97.133%
6829	COGOBUY GROUP	0.002%	97.134%
6830	BTG PLC	0.002%	97.136%
6831	COROMANDEL INTL	0.002%	97.137%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	MINOR INTERNATI	0.002%	97.139%
6833	TAIWAN LAND DEV	0.002%	97.141%
6834	VT HOLDINGS CO	0.002%	97.142%
6835	IOI PROPERTIES	0.002%	97.144%
6836	HARASHIN CO LTD	0.002%	97.145%
6837	SKY NETWORK TEL	0.002%	97.147%
6838	MEDIA NUSANTARA	0.002%	97.148%
6839	HANWHA SECS	0.002%	97.150%
6840	RADNET INC COMMON STOCK USD.0001	0.002%	97.151%
6841	LEWIS GROUP LTD	0.002%	97.153%
6842	ANGLO PACIFIC G	0.002%	97.155%
6843	MICHINOKU BANK	0.002%	97.156%
6844	KPJ HEALTHCARE	0.002%	97.158%
6845	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	97.159%
6846	JIN CO.LTD	0.002%	97.161%
6847	SA SA INTL HLDG	0.002%	97.162%
6848	MARUWA CO LTD	0.002%	97.164%
6849	OFG BANCORP COMMON STOCK USD1.0	0.002%	97.165%
6850	TONG YANG INV B	0.002%	97.167%
6851	EUROMONEY INST	0.002%	97.168%
6852	PREMIER FOODS	0.002%	97.170%
6853	OCEAN YIELD ASA	0.002%	97.172%
6854	ORIENT CORP	0.002%	97.173%
6855	CENT PATTANA PU	0.002%	97.175%
6856	SAVARIA CORPORA	0.002%	97.176%
6857	HEINEKEN MALAYS	0.002%	97.178%
6858	SAMYANG HOLDING	0.002%	97.179%
6859	DAIICHI KIGENSO	0.002%	97.181%
6860	GEMTEK TECHNOLO	0.002%	97.182%
6861	O-NET COMMUNICA	0.002%	97.184%
6862	IPCA LABORATORI	0.002%	97.185%
6863	SCHMOLZ+BICKENB	0.002%	97.187%
6864	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	97.188%
6865	SHUTTLE INC	0.002%	97.190%
6866	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.192%
6867	RAITO KOGYO CO	0.002%	97.193%
6868	HOIST FINANCE A	0.002%	97.195%
6869	T-GAIA CORP	0.002%	97.196%
6870	SINTOKOGIO	0.002%	97.198%
6871	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.002%	97.199%
6872	SINGAPORE FINAN	0.002%	97.201%
6873	SINOFERT HOLDIN	0.002%	97.202%
6874	SAKAI MOVING SE	0.002%	97.204%
6875	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.002%	97.205%
6876	CHINA PETROLEUM	0.002%	97.207%
6877	LONZA GROUP AG	0.002%	97.208%
6878	JAHWA ELECTRONI	0.002%	97.210%
6879	FIDEA HOLDINGS	0.002%	97.211%
6880	NEWALTA INC	0.002%	97.213%
6881	MITANI CORP	0.002%	97.214%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	BANGKOK DUSIT M	0.002%	97.216%
6883	STOCK SPIRITS G	0.002%	97.217%
6884	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.002%	97.219%
6885	HOKKAIDO ELEC P	0.002%	97.221%
6886	PARIS ORLEANS S	0.002%	97.222%
6887	WEBJET LTD	0.002%	97.224%
6888	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	97.225%
6889	LING SEN PRECIS	0.002%	97.227%
6890	SHINKONG SYNTHE	0.002%	97.228%
6891	JAPAN PULP & PA	0.002%	97.230%
6892	NAUTILUS GROUP	0.002%	97.231%
6893	MOTHERSON SUMI	0.002%	97.233%
6894	DAEWOONG CO LTD	0.002%	97.234%
6895	ESPEC CORP	0.002%	97.236%
6896	RORZE CORP	0.002%	97.237%
6897	AVEO GROUP	0.002%	97.239%
6898	KURABO INDUSTRI	0.002%	97.240%
6899	ENERGISA SA	0.002%	97.242%
6900	DEPOMED INC COMMON STOCK	0.002%	97.243%
6901	UNID CO LTD	0.002%	97.245%
6902	TIME WARNER INC	0.002%	97.246%
6903	PTT PUBLIC COMP	0.002%	97.248%
6904	ASSET MANAGERS	0.002%	97.249%
6905	KESKO OYJ	0.002%	97.251%
6906	LIPPO MALLS IN	0.002%	97.252%
6907	HOTEL SHILLA	0.002%	97.254%
6908	MITSUBOSHI BELT	0.002%	97.255%
6909	CHINA METAL PRO	0.002%	97.257%
6910	PETRON CORP	0.001%	97.258%
6911	HIMART CO LTD	0.001%	97.260%
6912	ELITE SEMICONDU	0.001%	97.261%
6913	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.263%
6914	CORP COMERCI SA	0.001%	97.264%
6915	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	97.266%
6916	VITAL HEALTHCAR	0.001%	97.267%
6917	VOSSLOH AG	0.001%	97.269%
6918	SURMODICS INC COMMON STOCK USD.05	0.001%	97.270%
6919	TOKAI RUBBER IN	0.001%	97.272%
6920	FINANCIAL PRODU	0.001%	97.273%
6921	GDI PROPERTY GR	0.001%	97.275%
6922	NTT URBAN DEVEL	0.001%	97.276%
6923	ROAD KING INFRA	0.001%	97.278%
6924	TSUKISHIMA KIKA	0.001%	97.279%
6925	EOH HOLDINGS LT	0.001%	97.281%
6926	VALID SOLUCOES	0.001%	97.282%
6927	GP STRATEGIES C	0.001%	97.284%
6928	ARROWHEAD PROR	0.001%	97.285%
6929	YOSHINOYA D&C C	0.001%	97.287%
6930	HOCHDORF HOLDIN	0.001%	97.288%
6931	BERJAYA CORPORA	0.001%	97.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	CALLIDUS CAPITA	0.001%	97.291%
6933	COLOUR LIFE SER	0.001%	97.293%
6934	AUSTRALIAN AGRI	0.001%	97.294%
6935	CESC	0.001%	97.296%
6936	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.297%
6937	Goldcrest Co.,	0.001%	97.298%
6938	INFRAESTRUCTURA	0.001%	97.300%
6939	TOYO CONSTRUCTI	0.001%	97.301%
6940	COAL INDIA LTD	0.001%	97.303%
6941	GLOBERIDE INC	0.001%	97.304%
6942	NESTLE INDIA	0.001%	97.306%
6943	BELL AG - REG	0.001%	97.307%
6944	FUJICCO CO	0.001%	97.309%
6945	PROPERTY FOR IN	0.001%	97.310%
6946	CVC BRASIL OP A	0.001%	97.312%
6947	ONE HOSPITALITY	0.001%	97.313%
6948	AKKA TECHNOLOGI	0.001%	97.315%
6949	SCHRODER REAL E	0.001%	97.316%
6950	TEXHONG TEXTILE	0.001%	97.318%
6951	EHIME BANK	0.001%	97.319%
6952	INFRASTRUCTURE	0.001%	97.321%
6953	YAMABIKO CORP	0.001%	97.322%
6954	SAIBU GAS CO	0.001%	97.324%
6955	PRECIOUS SHIPPI	0.001%	97.325%
6956	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.327%
6957	ALTRI SGPS S.A.	0.001%	97.328%
6958	OPTO TECH CORPN	0.001%	97.329%
6959	BRUNEL INTL	0.001%	97.331%
6960	CHOLAMANDALAM I	0.001%	97.332%
6961	LOOKERS PLC	0.001%	97.334%
6962	ZAGG INC COMMON STOCK USD.001	0.001%	97.335%
6963	H&R GMBH & CO K	0.001%	97.337%
6964	SOITEC	0.001%	97.338%
6965	CHAOWEI POWER H	0.001%	97.340%
6966	NATIONAL THERMA	0.001%	97.341%
6967	BEIJER ALMA AB	0.001%	97.343%
6968	ZUG ESTATES HLD	0.001%	97.344%
6969	PHOTO-ME INTERN	0.001%	97.346%
6970	TURKCELL ILETIS	0.001%	97.347%
6971	CREDIT CORP GRO	0.001%	97.349%
6972	GUANGSHEN RAILW	0.001%	97.350%
6973	BANK OF CHONGQI	0.001%	97.351%
6974	SADBHAV ENGINEE	0.001%	97.353%
6975	FIRST REIT	0.001%	97.354%
6976	SOILBUILD BUSIN	0.001%	97.356%
6977	PETRONAS DAGANG	0.001%	97.357%
6978	LAI SUN DEVELOP	0.001%	97.359%
6979	DIP CORPORATION	0.001%	97.360%
6980	SIIC ENVIRONMEN	0.001%	97.362%
6981	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.001%	97.363%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	SUPER-SOL	0.001%	97.365%
6983	VECTURA GROUP	0.001%	97.366%
6984	MEDCO ENERGI IN	0.001%	97.367%
6985	ISEKI & CO	0.001%	97.369%
6986	MERMAID MARINE	0.001%	97.370%
6987	OIL & NATURAL G	0.001%	97.372%
6988	MIRAMAR HTEL &	0.001%	97.373%
6989	BW LPG LTD	0.001%	97.375%
6990	QAD INC A COMMON STOCK	0.001%	97.376%
6991	CONTINENTAL HLD	0.001%	97.378%
6992	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.379%
6993	QUINSTREET INC COMMON STOCK USD.001	0.001%	97.381%
6994	HUNTER DOUGLAS	0.001%	97.382%
6995	FUSO CHEMICAL C	0.001%	97.383%
6996	BK OF SAGA	0.001%	97.385%
6997	FILINVEST LAND	0.001%	97.386%
6998	HARMONIC INC	0.001%	97.388%
6999	WEYCO GROUP INC	0.001%	97.389%
7000	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.391%
7001	ATUL LTD	0.001%	97.392%
7002	E CL SA	0.001%	97.393%
7003	G.U.D. HOLDINGS	0.001%	97.395%
7004	CREDITO REAL SA	0.001%	97.396%
7005	BES ENGINEERING	0.001%	97.398%
7006	YUASA TRADING C	0.001%	97.399%
7007	TRONC INC COMMON STOCK USD.01	0.001%	97.401%
7008	YIEH PHUI ENTS	0.001%	97.402%
7009	ASCENTIAL PLC	0.001%	97.404%
7010	TAEKWANG IND CO	0.001%	97.405%
7011	GODREJ CONSUMER	0.001%	97.406%
7012	AMTRAN TECHNOLO	0.001%	97.408%
7013	POLYTEC HOLDING	0.001%	97.409%
7014	TAIWAN SECOM	0.001%	97.411%
7015	CIA SANEAMENTO	0.001%	97.412%
7016	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.414%
7017	ARGOSY PROPERTY	0.001%	97.415%
7018	NINTENDO CO	0.001%	97.416%
7019	MEARS GROUP PLC	0.001%	97.418%
7020	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.419%
7021	TAIYO INK MFG C	0.001%	97.421%
7022	ASAHI HOLDINGS	0.001%	97.422%
7023	WCT HOLDINGS BH	0.001%	97.424%
7024	EIS ECZACIBASI	0.001%	97.425%
7025	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.426%
7026	TITAN CEMENT CO	0.001%	97.428%
7027	COCA-COLA FEMSA	0.001%	97.429%
7028	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.431%
7029	NIPPON YUSOKI C	0.001%	97.432%
7030	SWECO AB	0.001%	97.434%
7031	TURKIYE SINAI K	0.001%	97.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	JAPAN MEDICAL D	0.001%	97.436%
7033	HAP SENG CONSOL	0.001%	97.438%
7034	HOKUTO CORP	0.001%	97.439%
7035	GL EVENTS	0.001%	97.441%
7036	AKASTOR ASA	0.001%	97.442%
7037	SOLOR A/S	0.001%	97.444%
7038	CEMEX LATAM HLD	0.001%	97.445%
7039	COSTAMARE INC	0.001%	97.446%
7040	TPI POLENE PCL	0.001%	97.448%
7041	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.449%
7042	INDIAN BANK	0.001%	97.451%
7043	PCHOME ONLINE I	0.001%	97.452%
7044	BK MANDIRI	0.001%	97.453%
7045	MGI COUTIER	0.001%	97.455%
7046	SANY HEAVY EQUI	0.001%	97.456%
7047	SEAH STEEL	0.001%	97.458%
7048	YOUNGWON CORP	0.001%	97.459%
7049	GREATEK ELECTRO	0.001%	97.461%
7050	UOA DEVELOPMENT	0.001%	97.462%
7051	SUNSHINE 10	0.001%	97.463%
7052	SEWON CELLONTEC	0.001%	97.465%
7053	KUSURI NO AOKI	0.001%	97.466%
7054	JUSTSYSTEM	0.001%	97.468%
7055	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.469%
7056	HEARTLAND NEW Z	0.001%	97.470%
7057	KT SKYLIFE CO L	0.001%	97.472%
7058	PEPTIDREAM INC	0.001%	97.473%
7059	MCCARTHY & STON	0.001%	97.475%
7060	GINTECH ENERGY	0.001%	97.476%
7061	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	97.477%
7062	CALIX INC COMMON STOCK	0.001%	97.479%
7063	ICHOR HOLDINGS	0.001%	97.480%
7064	NIPPON THOMPSON	0.001%	97.482%
7065	MOTECH INDUSTRI	0.001%	97.483%
7066	HO BEE INVESTME	0.001%	97.485%
7067	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.486%
7068	Q TECHNOLOGY GR	0.001%	97.487%
7069	SP SETIA	0.001%	97.489%
7070	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.490%
7071	CHINA SUNTIEN G	0.001%	97.492%
7072	PUNJAB NATIONAL	0.001%	97.493%
7073	TIAN GE INTERAC	0.001%	97.494%
7074	SAKAI CHEMICAL	0.001%	97.496%
7075	PHOENIX HLDGS L	0.001%	97.497%
7076	AMERICAS SILVER	0.001%	97.499%
7077	ACCESS CO LTD	0.001%	97.500%
7078	ICHIYOSHI SECS	0.001%	97.501%
7079	COMPAGNIE DES A	0.001%	97.503%
7080	XING AG	0.001%	97.504%
7081	TIME DOTCOM BHD	0.001%	97.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	NICHII GAKKAN C	0.001%	97.507%
7083	GREAT EASTERN H	0.001%	97.508%
7084	FRASERS HOSPITA	0.001%	97.510%
7085	FORD OTOSAN	0.001%	97.511%
7086	CONCORD NEW ENE	0.001%	97.513%
7087	INPHI CORP COMMON STOCK	0.001%	97.514%
7088	NUTRISYSTEM INC COMMON STOCK USD.001	0.001%	97.515%
7089	SIGDO KOPPERS S	0.001%	97.517%
7090	NETIA SA	0.001%	97.518%
7091	KH NEOCHEM CO L	0.001%	97.520%
7092	PUMA AG	0.001%	97.521%
7093	ELECTRA	0.001%	97.522%
7094	NIHON NOHYAKU	0.001%	97.524%
7095	SCSK CORPORATIO	0.001%	97.525%
7096	AUSTAL LTD	0.001%	97.527%
7097	TA YA ELEC WIR&	0.001%	97.528%
7098	DAITO PHARM	0.001%	97.529%
7099	I.T LIMITED	0.001%	97.531%
7100	IBASE TECHNOLOG	0.001%	97.532%
7101	FUJIBO HOLDINGS	0.001%	97.534%
7102	SCANDINAVIAN TO	0.001%	97.535%
7103	MAINSTREET EQUI	0.001%	97.536%
7104	KVAERNER ASA	0.001%	97.538%
7105	DEBENHAMS	0.001%	97.539%
7106	WHARF(HLDGS)	0.001%	97.541%
7107	HANON SYSTEMS	0.001%	97.542%
7108	HYUNDAI DS,OLD	0.001%	97.543%
7109	SUMIDA ELECTRIC	0.001%	97.545%
7110	AEKYUNG PETROCH	0.001%	97.546%
7111	GEOX S.P.A.	0.001%	97.548%
7112	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.549%
7113	AIMS AMP CAPITA	0.001%	97.550%
7114	KUMHO TIRE CO	0.001%	97.552%
7115	TIANJIN PORT DE	0.001%	97.553%
7116	TELEFONICA BRASIL ADR ADR	0.001%	97.555%
7117	BURSON GROUP LT	0.001%	97.556%
7118	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	97.557%
7119	NITTA CORP	0.001%	97.559%
7120	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	97.560%
7121	AEROSPACE INDUS	0.001%	97.561%
7122	METRO HOLDINGS	0.001%	97.563%
7123	SYNERGIE	0.001%	97.564%
7124	SHINDENGEN ELEC	0.001%	97.566%
7125	DIGI INTL INC	0.001%	97.567%
7126	HUNG POO CONSTR	0.001%	97.568%
7127	ALONY HETZ	0.001%	97.570%
7128	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.571%
7129	LEXTAR ELECTRON	0.001%	97.573%
7130	HYUNDAI HOME SH	0.001%	97.574%
7131	MPACT LIMITED	0.001%	97.575%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SHINNIHON CORP	0.001%	97.577%
7133	AXT INC COMMON STOCK USD.001	0.001%	97.578%
7134	STANDARD LIFE I	0.001%	97.579%
7135	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.581%
7136	ORDINA NV	0.001%	97.582%
7137	SANTOS BRASIL P	0.001%	97.584%
7138	SAKATA INX CORP	0.001%	97.585%
7139	LEES PHARMACEUT	0.001%	97.586%
7140	MEKONOMEN AB	0.001%	97.588%
7141	TOWNGAS CHINA C	0.001%	97.589%
7142	ASKUL	0.001%	97.590%
7143	DISCO CORPORATI	0.001%	97.592%
7144	AUSNUTRIA DAIRY	0.001%	97.593%
7145	MODEC INC	0.001%	97.595%
7146	NEOWIZ GAMES CO	0.001%	97.596%
7147	GERDAU SA	0.001%	97.597%
7148	MITSUBISHI STEE	0.001%	97.599%
7149	UNITECH PRINTED	0.001%	97.600%
7150	SENTUL CITY TBK	0.001%	97.601%
7151	ODFJELL DRILLIN	0.001%	97.603%
7152	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	97.604%
7153	THAI VEGETABLE	0.001%	97.606%
7154	NORDIC SEMICOND	0.001%	97.607%
7155	KINIK CO	0.001%	97.608%
7156	SHANDONG CHENMI	0.001%	97.610%
7157	AISAN INDUSTRY	0.001%	97.611%
7158	WELCIA HOLDINGS	0.001%	97.612%
7159	DEA CAPITAL SPA	0.001%	97.614%
7160	ARITZIA INC	0.001%	97.615%
7161	SCATEC SOLAR AS	0.001%	97.617%
7162	VITAL KSK HOLDI	0.001%	97.618%
7163	TT ELECTRONICS	0.001%	97.619%
7164	POLYPLEX THAILA	0.001%	97.621%
7165	VZ HOLDING AG	0.001%	97.622%
7166	PP LONDON SUMAT	0.001%	97.623%
7167	RYOSHOKU LTD	0.001%	97.625%
7168	KOREA GAS CORP	0.001%	97.626%
7169	BIESSE	0.001%	97.627%
7170	ELBIT SYSTEMS L	0.001%	97.629%
7171	MALAYSIA BUILD	0.001%	97.630%
7172	NIPPON CHEM IND	0.001%	97.631%
7173	EMERALD EXPOSIT	0.001%	97.633%
7174	NETUREN CO	0.001%	97.634%
7175	SMI HOLDINGS GR	0.001%	97.636%
7176	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	97.637%
7177	UEM SUNRISE BHD	0.001%	97.638%
7178	AMSTERDAM COMMO	0.001%	97.640%
7179	MCMILLAN SHAKES	0.001%	97.641%
7180	DYNAPACK INTL T	0.001%	97.642%
7181	TORIDOLL CORPOR	0.001%	97.644%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	MAX CO	0.001%	97.645%
7183	CMIC HOLDINGS C	0.001%	97.646%
7184	DOOSAN ENGINE C	0.001%	97.648%
7185	TECNICAS REUNID	0.001%	97.649%
7186	HIRATA TECHNICA	0.001%	97.650%
7187	CTI ENGINEERING	0.001%	97.652%
7188	SANDEN CORP	0.001%	97.653%
7189	TAKASAGO INTL C	0.001%	97.655%
7190	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	97.656%
7191	GLOBAL POWER SY	0.001%	97.657%
7192	TOM TAILOR HOLD	0.001%	97.659%
7193	DAI NIPPON TORY	0.001%	97.660%
7194	KOWLOON DEVMT	0.001%	97.661%
7195	YUMESHIN HOLDIN	0.001%	97.663%
7196	GOLDSUN DEV/CON	0.001%	97.664%
7197	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	97.665%
7198	LIEN HWA INDL	0.001%	97.667%
7199	HI-P INTERNATIO	0.001%	97.668%
7200	SEASPAN CORP	0.001%	97.669%
7201	CARLSBERG BREWE	0.001%	97.671%
7202	CANON ELECTRONI	0.001%	97.672%
7203	SEA HOLDINGS LT	0.001%	97.673%
7204	KARUR VYSYA BAN	0.001%	97.675%
7205	DORIAN LPG LTD	0.001%	97.676%
7206	TRUE NORTH COMM	0.001%	97.677%
7207	GCL NEW ENERGY	0.001%	97.679%
7208	TOMSON GROUP	0.001%	97.680%
7209	LIFE CORPORATIO	0.001%	97.681%
7210	GOODBABY INTERN	0.001%	97.683%
7211	GUANGZHOU PHARM	0.001%	97.684%
7212	DAIWA INDUSTRIE	0.001%	97.685%
7213	YURTEC CORPORAT	0.001%	97.687%
7214	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.688%
7215	FUJI CO(TOKYO)	0.001%	97.689%
7216	MURRAY & ROBERT	0.001%	97.691%
7217	SUMITOMO SEIKA	0.001%	97.692%
7218	EVEN CONSTRUCTO	0.001%	97.693%
7219	SUN HUNG KAI CO	0.001%	97.695%
7220	METALLURGICAL C	0.001%	97.696%
7221	DEXCOM INC COMMON STOCK USD.001	0.001%	97.697%
7222	mitsui soko co	0.001%	97.699%
7223	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.700%
7224	KYOKUTO BOEKI K	0.001%	97.701%
7225	TICON INDUSTRIA	0.001%	97.703%
7226	JINDAL SAW LTD	0.001%	97.704%
7227	COLTENE HOLDI	0.001%	97.705%
7228	SANSIRI PUBLIC	0.001%	97.707%
7229	GLOBAL BRANDS G	0.001%	97.708%
7230	SRI TRANG AGRO	0.001%	97.709%
7231	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	CHINA STEEL CHE	0.001%	97.712%
7233	DIGNITY PLC	0.001%	97.713%
7234	CADILA HEALTHCA	0.001%	97.715%
7235	COLBUN S.A.	0.001%	97.716%
7236	ATEAM INC	0.001%	97.717%
7237	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	97.719%
7238	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.720%
7239	DELEK GROUP	0.001%	97.721%
7240	MILBON CO	0.001%	97.723%
7241	JSP CORP	0.001%	97.724%
7242	FIAT CHRYSLER A	0.001%	97.725%
7243	CHINA SHENGMU O	0.001%	97.727%
7244	CHAUN-CHOUNG TE	0.001%	97.728%
7245	SUESS MICRO TEC	0.001%	97.729%
7246	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.731%
7247	RELIANCE CAPITA	0.001%	97.732%
7248	DASSAULT SYSTEM	0.001%	97.733%
7249	SIA REIT INC	0.001%	97.734%
7250	DAE DUCK ELECTR	0.001%	97.736%
7251	GRUPO CEMENTOS	0.001%	97.737%
7252	FORMULA SYST(19	0.001%	97.738%
7253	PETROPAVLOVSK	0.001%	97.740%
7254	TOURISM HOLDING	0.001%	97.741%
7255	CHINA AIRCRAFT	0.001%	97.742%
7256	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.744%
7257	SINARMAS LAND	0.001%	97.745%
7258	DONGFANG ELECT	0.001%	97.746%
7259	KURA CORPORATIO	0.001%	97.748%
7260	NORDEX AG	0.001%	97.749%
7261	ACOM CO	0.001%	97.750%
7262	OITA BANK	0.001%	97.752%
7263	GLADSTONE COMME	0.001%	97.753%
7264	HANDSOME CORP	0.001%	97.754%
7265	YOMIURI LAND CO	0.001%	97.755%
7266	GUOCOLAND LTD	0.001%	97.757%
7267	EIGHTEENTH BANK	0.001%	97.758%
7268	KIKKOMAN CORP	0.001%	97.759%
7269	HANSOL PAPER CO	0.001%	97.761%
7270	BROWN (N) GROUP	0.001%	97.762%
7271	CSI PROPERTIES	0.001%	97.763%
7272	MONETA MONEY BA	0.001%	97.765%
7273	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.766%
7274	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.767%
7275	TECHNOLOGY ONE	0.001%	97.768%
7276	MEDICLINIC INTE	0.001%	97.770%
7277	BORUSSIA DORTMU	0.001%	97.771%
7278	CERVECERIAS UNI	0.001%	97.772%
7279	KUDELSKI S.A.	0.001%	97.774%
7280	RH COMMON STOCK USD.0001	0.001%	97.775%
7281	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	97.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.778%
7283	NIPPON KINZOKU	0.001%	97.779%
7284	CAMBIAN GROUP P	0.001%	97.780%
7285	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.782%
7286	PROCTOR&GAMBLE	0.001%	97.783%
7287	MOUNT GIBSON IR	0.001%	97.784%
7288	UNITED INTL ENT	0.001%	97.785%
7289	NAMCHOW CHEMICA	0.001%	97.787%
7290	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	97.788%
7291	HYUNDAI MERCH M	0.001%	97.789%
7292	STARHUB LIMITED	0.001%	97.791%
7293	MITAC HOLDINGS	0.001%	97.792%
7294	FRANK'S INTERNA	0.001%	97.793%
7295	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.794%
7296	DENYO CO	0.001%	97.796%
7297	BANCO DAVIVIEND	0.001%	97.797%
7298	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	97.798%
7299	DALRADIAN RESOU	0.001%	97.800%
7300	TELESITES SAB D	0.001%	97.801%
7301	YAKUODO CO LTD	0.001%	97.802%
7302	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	97.804%
7303	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	97.805%
7304	QUALITY HOUSES	0.001%	97.806%
7305	ROBINSONS RETAI	0.001%	97.807%
7306	BROOKFIELD REAL	0.001%	97.809%
7307	UNILEVER INDONE	0.001%	97.810%
7308	COMMUNISIS PLC	0.001%	97.811%
7309	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.812%
7310	EMBRAER SA SPON ADR ADR	0.001%	97.814%
7311	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	97.815%
7312	SUNDARAM FINANC	0.001%	97.816%
7313	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.818%
7314	CIA DE DIST INT	0.001%	97.819%
7315	F&A AQUA HOLDIN	0.001%	97.820%
7316	NVE CORP	0.001%	97.821%
7317	IRON BRIDGE RES	0.001%	97.823%
7318	FINOLEX CABLES	0.001%	97.824%
7319	HAKDEX AB	0.001%	97.825%
7320	TYC BROTHER IND	0.001%	97.827%
7321	MIKUNI CORP	0.001%	97.828%
7322	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.829%
7323	CTCI CORP	0.001%	97.830%
7324	RADICO KHAITAN	0.001%	97.832%
7325	UMW OIL & GAS C	0.001%	97.833%
7326	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.834%
7327	INDOCEMENT TUNG	0.001%	97.835%
7328	AP THAILAND PCL	0.001%	97.837%
7329	CAPITAL ONE BAN	0.001%	97.838%
7330	LINX SA	0.001%	97.839%
7331	CENTURIA INDUST	0.001%	97.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	FRONTLINE LTD/B	0.001%	97.842%
7333	COSMO LADY CHIN	0.001%	97.843%
7334	ACTER CO LTD	0.001%	97.844%
7335	KYOEI STEEL LTD	0.001%	97.846%
7336	ADVANCED DISPOSAL SERVICES I COMMON STOCK USD.01	0.001%	97.847%
7337	DATANG INTL POW	0.001%	97.848%
7338	KATAKURA INDS	0.001%	97.849%
7339	SHIKUN & BINUI	0.001%	97.851%
7340	BANK JABAR BANT	0.001%	97.852%
7341	BEST WORLD	0.001%	97.853%
7342	HIBIYA ENGINEER	0.001%	97.854%
7343	PROMOTORA DE IN	0.001%	97.856%
7344	NESTLE MALAY BH	0.001%	97.857%
7345	STARZEN CO LTD	0.001%	97.858%
7346	CEDAR WOODS PRO	0.001%	97.859%
7347	AMBARELLA INC	0.001%	97.861%
7348	BRUNELLO CUCINE	0.001%	97.862%
7349	KOREA KOLMAR CO	0.001%	97.863%
7350	DEVELOPMENT SEC	0.001%	97.864%
7351	MAYNE PHARMA GR	0.001%	97.866%
7352	CHONG HONG CONS	0.001%	97.867%
7353	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.001%	97.868%
7354	HOTELES CITY EX	0.001%	97.869%
7355	U-MING MARINE	0.001%	97.871%
7356	LOTTE CONFECT	0.001%	97.872%
7357	EIZO NANAO CORP	0.001%	97.873%
7358	SAGA PLC	0.001%	97.875%
7359	PARCO CO	0.001%	97.876%
7360	SAMTY CO.LTD.	0.001%	97.877%
7361	SEIKITOKYU KOGY	0.001%	97.878%
7362	AJANTA PHARMA	0.001%	97.880%
7363	TRANS COSMOS	0.001%	97.881%
7364	PRESIDENT SECS	0.001%	97.882%
7365	SL CORP	0.001%	97.883%
7366	COSAN LOGISTICA	0.001%	97.885%
7367	NEPI ROCKCASTLE	0.001%	97.886%
7368	CLARION CO	0.001%	97.887%
7369	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.888%
7370	IMMOBILIARE GRA	0.001%	97.889%
7371	DIC ASSET AG	0.001%	97.891%
7372	CGN MEIYA POWER	0.001%	97.892%
7373	CMC MAGNETICS C	0.001%	97.893%
7374	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	97.894%
7375	TSUGAMI CORP	0.001%	97.896%
7376	INTERNATIONAL M	0.001%	97.897%
7377	PIERRE & VACANC	0.001%	97.898%
7378	ADANI TRANSMISS	0.001%	97.899%
7379	XIAMEN INTL POR	0.001%	97.901%
7380	VAISALA	0.001%	97.902%
7381	PROSPERITY REIT	0.001%	97.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	STAR MICRONICS	0.001%	97.904%
7383	REGAL HOTELS IN	0.001%	97.906%
7384	ORION CORP	0.001%	97.907%
7385	ELECNOR SA	0.001%	97.908%
7386	GREAT LAKES DRE	0.001%	97.909%
7387	OKAMURA CORP	0.001%	97.911%
7388	SUNGWOO HITECH	0.001%	97.912%
7389	ADHI KARYA PERS	0.001%	97.913%
7390	PHIBRO ANIMAL H	0.001%	97.914%
7391	DAI-DAN CO	0.001%	97.916%
7392	DAEHAN FLOUR MI	0.001%	97.917%
7393	KAGA ELECTRONIC	0.001%	97.918%
7394	NATIONAL GRID P	0.001%	97.919%
7395	RIDLEY CORP LTD	0.001%	97.920%
7396	HISAKA WORKS LT	0.001%	97.922%
7397	VERA BRADLEY INC COMMON STOCK	0.001%	97.923%
7398	CRAFT BREWERS A	0.001%	97.924%
7399	TOSHIBA MACHINE	0.001%	97.925%
7400	ALPIQ HOLDING A	0.001%	97.927%
7401	SIPEF(PLANT FIN	0.001%	97.928%
7402	ACTRON TECHNOLO	0.001%	97.929%
7403	MK ELECTRON	0.001%	97.930%
7404	WOCKHARDT LIMIT	0.001%	97.932%
7405	ADVAN CO LTD	0.001%	97.933%
7406	CORPORATE TRAVE	0.001%	97.934%
7407	GENESIS ENERGY	0.001%	97.935%
7408	M&A CAPITAL PAR	0.001%	97.936%
7409	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.938%
7410	GPO DE INVERSIO	0.001%	97.939%
7411	YASUNAGA CORP	0.001%	97.940%
7412	CHINA OIL & GAS	0.001%	97.941%
7413	KYUNG DONG	0.001%	97.943%
7414	BTB REAL ESTATE	0.001%	97.944%
7415	SPH REIT	0.001%	97.945%
7416	CARNIVAL GROUP	0.001%	97.946%
7417	SCANDIC HOTELS	0.001%	97.947%
7418	CHINA SINGYES S	0.001%	97.949%
7419	AFFICHAGE HOLDI	0.001%	97.950%
7420	DUNI AB	0.001%	97.951%
7421	PHILIPPINE NATL	0.001%	97.952%
7422	ENAV SPA	0.001%	97.954%
7423	CHINA OVERSEAS	0.001%	97.955%
7424	SMA SOLAR TECHN	0.001%	97.956%
7425	SEAH BESTEEL CO	0.001%	97.957%
7426	HANWHA NON-LIFE	0.001%	97.958%
7427	ALPHA & OMEGA S	0.001%	97.960%
7428	FORUS S.A.	0.001%	97.961%
7429	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.962%
7430	SINON CORP	0.001%	97.963%
7431	CROSS-HARBOUR H	0.001%	97.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	HORNBACH BAUMAR	0.001%	97.966%
7433	SANYANGIndustr	0.001%	97.967%
7434	ALUPAR INVEST S	0.001%	97.968%
7435	CENTRAL CHINA R	0.001%	97.969%
7436	UNIVERSAL CEMEN	0.001%	97.971%
7437	ADVANCED WIRELE	0.001%	97.972%
7438	MONTEA SCA	0.001%	97.973%
7439	SIMMTECH CO LTD	0.001%	97.974%
7440	TIPP24 SE	0.001%	97.975%
7441	CAPITAL® PRO	0.001%	97.977%
7442	LAYNE CHRISTENS	0.001%	97.978%
7443	BHARTI INFRATEL	0.001%	97.979%
7444	FUJI CORP LTD/O	0.001%	97.980%
7445	LPP SA	0.001%	97.981%
7446	CARMILA SA	0.001%	97.983%
7447	YAKULT HONSHA C	0.001%	97.984%
7448	TMAC RESOURCES	0.001%	97.985%
7449	WIJAYA KARYA	0.001%	97.986%
7450	TSUBAKI NAKASHI	0.001%	97.987%
7451	HI SUN TECH CHI	0.001%	97.989%
7452	VAN LANSCHOT NV	0.001%	97.990%
7453	CALBEE INC	0.001%	97.991%
7454	LOTES CO LTD	0.001%	97.992%
7455	AGUAS ANDINAS S	0.001%	97.993%
7456	TAIFLEX SCIENTI	0.001%	97.995%
7457	BRITISH AMERICA	0.001%	97.996%
7458	NISHIMATSUYA CH	0.001%	97.997%
7459	ORACLE CORP JAP	0.001%	97.998%
7460	E-COMMODITIES H	0.001%	97.999%
7461	LITE-ON SEMICON	0.001%	98.001%
7462	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.002%
7463	PERSEUS MINING	0.001%	98.003%
7464	YOUNG POONG COR	0.001%	98.004%
7465	TENMA CORPORATI	0.001%	98.005%
7466	NAMYANG DAIRY P	0.001%	98.007%
7467	TOKYO BROADCAST	0.001%	98.008%
7468	SUPERBLOCK PCL	0.001%	98.009%
7469	PANDA GREEN ENE	0.001%	98.010%
7470	ROKKO BUTTER CO	0.001%	98.011%
7471	OOH!MEDIA LTD	0.001%	98.013%
7472	KASAI KOGYO CO	0.001%	98.014%
7473	METAWATER CO LT	0.001%	98.015%
7474	TONGYANG LIFE I	0.001%	98.016%
7475	YAMAZEN CORPORA	0.001%	98.017%
7476	MITSUI HOME CO	0.001%	98.019%
7477	LIMELIGHT NETW	0.001%	98.020%
7478	OKURA INDUSTRIA	0.001%	98.021%
7479	SYMPHONY HLDGS	0.001%	98.022%
7480	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.023%
7481	OBERBANK AG	0.001%	98.025%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	LOTTE NON-LIFE	0.001%	98.026%
7483	NITTETSU MINING	0.001%	98.027%
7484	XINGDA INTERNAT	0.001%	98.028%
7485	XIABUXIABU CATE	0.001%	98.029%
7486	TOHO TITANIUM C	0.001%	98.031%
7487	PEGASUS SEWING	0.001%	98.032%
7488	MCBRIDE PLC	0.001%	98.033%
7489	DAISO CO	0.001%	98.034%
7490	MULTIPLUS SA	0.001%	98.035%
7491	DONG-A SOCIO	0.001%	98.036%
7492	SPCG	0.001%	98.038%
7493	SFA ENGINEERING	0.001%	98.039%
7494	WESTERN ENERGY	0.001%	98.040%
7495	RETELIT SPA	0.001%	98.041%
7496	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.042%
7497	MEGACHIPS CORP	0.001%	98.044%
7498	METRO PACIFIC I	0.001%	98.045%
7499	ENPLAS CORP	0.001%	98.046%
7500	TOKYO ENERGY&SY	0.001%	98.047%
7501	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.048%
7502	AKSA AKRILIK KI	0.001%	98.049%
7503	NICE INFORMATIO	0.001%	98.051%
7504	RYOYO ELECTRO C	0.001%	98.052%
7505	TEAM INC	0.001%	98.053%
7506	EREX CO LTD	0.001%	98.054%
7507	RIKEN VITAMIN C	0.001%	98.055%
7508	EMPRESA NACIONA	0.001%	98.057%
7509	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.058%
7510	SILICONWARE PRE	0.001%	98.059%
7511	SK-ELECTRONICS	0.001%	98.060%
7512	AOI ELECTRONICS	0.001%	98.061%
7513	BRF SA	0.001%	98.062%
7514	TOLI CORP	0.001%	98.064%
7515	ESSENTIAL ENERG	0.001%	98.065%
7516	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.066%
7517	SHOUGANG CNCRD	0.001%	98.067%
7518	SAWIT SUMBERMAS	0.001%	98.068%
7519	RAFFLES MEDICAL	0.001%	98.069%
7520	FERROLIGAS FERB	0.001%	98.071%
7521	FRENCKEN GROUP	0.001%	98.072%
7522	TEIKOKU SEN-I C	0.001%	98.073%
7523	KALBE FARMA	0.001%	98.074%
7524	CHIYODA INTEGRE	0.001%	98.075%
7525	NAMURA SHIPBUIL	0.001%	98.077%
7526	WINMARK CORP COMMON STOCK	0.001%	98.078%
7527	GULLIVER INTERN	0.001%	98.079%
7528	SDI CORP	0.001%	98.080%
7529	FALCK RENEWABLE	0.001%	98.081%
7530	TRANCOM CO, LTD	0.001%	98.082%
7531	YOUNGTEK ELECTR	0.001%	98.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.085%
7533	AGL ENERGY LTD	0.001%	98.086%
7534	GET NICE HOLDIN	0.001%	98.087%
7535	CAMBRIDGE INDUS	0.001%	98.088%
7536	MAN SE	0.001%	98.089%
7537	B&B TOOLS AB	0.001%	98.091%
7538	WILH. WILHELMSE	0.001%	98.092%
7539	TECHNOPRO HLDGS	0.001%	98.093%
7540	SWANCOR	0.001%	98.094%
7541	ASIA VITAL COMP	0.001%	98.095%
7542	SHINKO PLANTECH	0.001%	98.096%
7543	METAIR INVESTME	0.001%	98.098%
7544	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.099%
7545	CHLITINA HOLDIN	0.001%	98.100%
7546	MASISA SA	0.001%	98.101%
7547	M DIAS BRANCO S	0.001%	98.102%
7548	NICHIREKI CO LT	0.001%	98.103%
7549	AJ RENT CAR	0.001%	98.105%
7550	WELSPUN INDIA L	0.001%	98.106%
7551	DHT HOLDINGS IN	0.001%	98.107%
7552	FREIGHTWAYS LTD	0.001%	98.108%
7553	ULTRA TECH CEMC	0.001%	98.109%
7554	FARGLORY LAND D	0.001%	98.110%
7555	TOKAI CORP/GIFU	0.001%	98.111%
7556	HYUNDAI ROTEM C	0.001%	98.113%
7557	CONA RESOURCES	0.001%	98.114%
7558	OSJB HOLDINGS C	0.001%	98.115%
7559	GLOBAL MEDIACOM	0.001%	98.116%
7560	CARLIT HOLDINGS	0.001%	98.117%
7561	SHW AG	0.001%	98.118%
7562	KAMEI CORP	0.001%	98.120%
7563	WING ON CO INT	0.001%	98.121%
7564	GRUPO SECURITY	0.001%	98.122%
7565	SOLAR APPLIED M	0.001%	98.123%
7566	INTOPS CO	0.001%	98.124%
7567	INFRASTRUTTURE	0.001%	98.125%
7568	KOBAYASHI PHARM	0.001%	98.126%
7569	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.128%
7570	TAI CHEUNG HLDG	0.001%	98.129%
7571	ICOM INCORPORAT	0.001%	98.130%
7572	TUNG THIH ELECT	0.001%	98.131%
7573	ECO WORLD DEVL	0.001%	98.132%
7574	KRBL LTD	0.001%	98.133%
7575	SEMIRARA MINING	0.001%	98.134%
7576	KEPPEL INFRASTR	0.001%	98.136%
7577	PANIN FINANCIAL	0.001%	98.137%
7578	FIRST MINING GO	0.001%	98.138%
7579	ECOBALT SOLUTIO	0.001%	98.139%
7580	CHUGAI PHARM CO	0.001%	98.140%
7581	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.142%
7583	MUNKSJO OYJ	0.001%	98.144%
7584	TOBISHIMA CORP	0.001%	98.145%
7585	MIDAS HLDGS	0.001%	98.146%
7586	GOLD CIRCUIT EL	0.001%	98.147%
7587	SOCIEDAD MATRIZ	0.001%	98.148%
7588	DAIRY FARM INTL	0.001%	98.149%
7589	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.150%
7590	MANILA ELECTRIC	0.001%	98.152%
7591	GPO AEROPORTUAR	0.001%	98.153%
7592	SANKYO TATEYAMA	0.001%	98.154%
7593	FUNAI ELECTRIC	0.001%	98.155%
7594	MOBILEONE LTD.	0.001%	98.156%
7595	UMW HLDGS BERHA	0.001%	98.157%
7596	HIDAY HIDAKA CO	0.001%	98.158%
7597	IMAGICA ROBOT H	0.001%	98.160%
7598	NIPPON DENKO CO	0.001%	98.161%
7599	KATHMANDU HOLDI	0.001%	98.162%
7600	ORIOLA-KD CORP	0.001%	98.163%
7601	SCANDI STANDARD	0.001%	98.164%
7602	SHINKO SHOJI CO	0.001%	98.165%
7603	YASHILI INTL HL	0.001%	98.166%
7604	NIPPON ROAD CO	0.001%	98.167%
7605	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.169%
7606	GALAXY RESOURCE	0.001%	98.170%
7607	GMR INFRASTRUCT	0.001%	98.171%
7608	MELISRON LTD	0.001%	98.172%
7609	ELECOM CO LTD	0.001%	98.173%
7610	ADDTECH AB B SH	0.001%	98.174%
7611	COSTA GROUP HOL	0.001%	98.175%
7612	ENVESTNET INC COMMON STOCK	0.001%	98.177%
7613	BELLEVUE GROUP	0.001%	98.178%
7614	STEINHOFF INTER	0.001%	98.179%
7615	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.180%
7616	RANK GROUP PLC	0.001%	98.181%
7617	HOCHIKI CORPORA	0.001%	98.182%
7618	DELTA DUNIA PET	0.001%	98.183%
7619	ORACLE FIN SERV	0.001%	98.184%
7620	CELLCOM ISRAEL	0.001%	98.186%
7621	SEKISUI JUSHI C	0.001%	98.187%
7622	FUDO CONSTRUCTI	0.001%	98.188%
7623	LIVART CO LTD	0.001%	98.189%
7624	RAYMOND LTD	0.001%	98.190%
7625	CCC SA	0.001%	98.191%
7626	DAIICHI JITSUGY	0.001%	98.192%
7627	POLLARD BANKNOT	0.001%	98.193%
7628	HEG LIMITED	0.001%	98.194%
7629	TONG HSING ELEC	0.001%	98.196%
7630	UNITED SPIRITS	0.001%	98.197%
7631	CNA GR PHAR	0.001%	98.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	BROADLEAF CO LT	0.001%	98.199%
7633	SAMYANG CORP	0.001%	98.200%
7634	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.201%
7635	UNIDEN CORP	0.001%	98.202%
7636	SHOEI CO LTD	0.001%	98.203%
7637	JUNGFRAUBAHN HL	0.001%	98.205%
7638	ALAM SUTERA REA	0.001%	98.206%
7639	ROO HSING	0.001%	98.207%
7640	TIM PARTICIPACOES SA ADR ADR	0.001%	98.208%
7641	KUO TOONG INTER	0.001%	98.209%
7642	GRUPO INDUSTRIA	0.001%	98.210%
7643	KONISHI CO LTD	0.001%	98.211%
7644	STAR ASIAN INVE	0.001%	98.212%
7645	MITO SECURITIES	0.001%	98.213%
7646	MORGAN SINDALL	0.001%	98.215%
7647	MENORA MIVTACHI	0.001%	98.216%
7648	ALTEK CORP	0.001%	98.217%
7649	PETRONAS GAS	0.001%	98.218%
7650	NATIONAL ALUMIN	0.001%	98.219%
7651	PENDRAGON PLC	0.001%	98.220%
7652	FUJI SOFT ABC	0.001%	98.221%
7653	O-BANK CO LTD	0.001%	98.222%
7654	PAL CO LTD	0.001%	98.223%
7655	ESTIA HELATH LT	0.001%	98.224%
7656	ZOOPLA PROPERTY	0.001%	98.226%
7657	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.227%
7658	FEDERAL CORP	0.001%	98.228%
7659	HARTALEGA HOLDI	0.001%	98.229%
7660	STHREE	0.001%	98.230%
7661	SBW	0.001%	98.231%
7662	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.232%
7663	OPAP SA	0.001%	98.233%
7664	KARNATAKA BANK	0.001%	98.234%
7665	VALUETRONICS HL	0.001%	98.236%
7666	DARFON ELECTRON	0.001%	98.237%
7667	BANK COOP AG	0.001%	98.238%
7668	INGENIA COMMUNI	0.001%	98.239%
7669	KAS BANK	0.001%	98.240%
7670	UNITIL CORP COMMON STOCK	0.001%	98.241%
7671	VILLA WORLD LTD	0.001%	98.242%
7672	ADLER REAL ESTA	0.001%	98.243%
7673	PULSE SEISMIC	0.001%	98.244%
7674	PARTRON CO LTD	0.001%	98.245%
7675	ELITEGROUP COMP	0.001%	98.247%
7676	RHEON AUTO MACH	0.001%	98.248%
7677	GREE INC	0.001%	98.249%
7678	NRW HOLDINGS LT	0.001%	98.250%
7679	DONGWONIndustr	0.001%	98.251%
7680	KONGSBERG GRUPP	0.001%	98.252%
7681	DILIP BUILD	0.001%	98.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	BEC WORLD PUBLI	0.001%	98.254%
7683	CHUNG HUNG STEE	0.001%	98.255%
7684	TCL MULTIMEDIA	0.001%	98.256%
7685	PLENUS CO	0.001%	98.258%
7686	JASA MARGA	0.001%	98.259%
7687	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.260%
7688	HB TECHNOLOGY C	0.001%	98.261%
7689	XERO LIMITED	0.001%	98.262%
7690	NIPPON BEET SUG	0.001%	98.263%
7691	AMER SOFTWARE I	0.001%	98.264%
7692	KOZA ANADOLU ME	0.001%	98.265%
7693	OXFORD INSTRUME	0.001%	98.266%
7694	CORFICOLOMBIANA	0.001%	98.267%
7695	ETALON GROUP-GD	0.001%	98.268%
7696	VOYAGE GROUP IN	0.001%	98.270%
7697	INNOTECH CORP	0.001%	98.271%
7698	BULTEN AB	0.001%	98.272%
7699	KENTUCKY FRIED	0.001%	98.273%
7700	SILVER GRANT IN	0.001%	98.274%
7701	COLLINS FOOD LT	0.001%	98.275%
7702	MANDOM CORP	0.001%	98.276%
7703	SILICON INTEG S	0.001%	98.277%
7704	TEKKEN CORP	0.001%	98.278%
7705	DENKI KOGYO CO	0.001%	98.279%
7706	KNOW IT AB	0.001%	98.280%
7707	INAGEYA CO LTD	0.001%	98.281%
7708	MAIRE TECNIMONT	0.001%	98.283%
7709	D-LINK	0.001%	98.284%
7710	ECORODOVIAS INF	0.001%	98.285%
7711	MAH SING GROUP	0.001%	98.286%
7712	WILH WILHELMESEN	0.001%	98.287%
7713	TATA COMMUNICAT	0.001%	98.288%
7714	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.289%
7715	ALLIED PROPERTI	0.001%	98.290%
7716	BOUSTEAD HLDGS	0.001%	98.291%
7717	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.292%
7718	PACK CORP	0.001%	98.293%
7719	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.294%
7720	MOMENTUM GROUP	0.001%	98.295%
7721	VITROLIFE AB	0.001%	98.297%
7722	ORANGE POLSKA	0.001%	98.298%
7723	FAR EAST HOSPIT	0.001%	98.299%
7724	IDI INSURANCE C	0.001%	98.300%
7725	FLYTECH TECHNOL	0.001%	98.301%
7726	PARK ELECTROCHE	0.001%	98.302%
7727	ENERCHINA HOLDI	0.001%	98.303%
7728	XXENTRIA TECHNO	0.001%	98.304%
7729	S1 CORP	0.001%	98.305%
7730	CALIDA HLDG	0.001%	98.306%
7731	HUADIAN POWER I	0.001%	98.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.308%
7733	CHINA AEROSPACE	0.001%	98.309%
7734	PALFINGER AG	0.001%	98.310%
7735	GLAXOSMITHKLINE	0.001%	98.312%
7736	CITY UNION BANK	0.001%	98.313%
7737	ATRIUM LJUNGBER	0.001%	98.314%
7738	RICH DEVELOPMEN	0.001%	98.315%
7739	COOPER ENERGY L	0.001%	98.316%
7740	BATA INDIA LTD	0.001%	98.317%
7741	CENTURY TEXT &	0.001%	98.318%
7742	JAC RECRUITMENT	0.001%	98.319%
7743	AUBAY	0.001%	98.320%
7744	SUNNINGDALE TEC	0.001%	98.321%
7745	MIMASU SEMICOND	0.001%	98.322%
7746	TYMAN PLC	0.001%	98.323%
7747	DEUTSCHE BANK M	0.001%	98.324%
7748	AXACTOR AB	0.001%	98.325%
7749	CONCENTRADORA	0.001%	98.326%
7750	ORASCOM DEVELOP	0.001%	98.327%
7751	LAND MARK OPTOE	0.001%	98.329%
7752	ASIA AVIATION P	0.001%	98.330%
7753	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.331%
7754	ROLAND DG CORP	0.001%	98.332%
7755	SOLIUM CAPITAL	0.001%	98.333%
7756	MARUWA UNYU	0.001%	98.334%
7757	INFOCOM CORP	0.001%	98.335%
7758	KUMHO INDUSTRIA	0.001%	98.336%
7759	INSULET CORP	0.001%	98.337%
7760	TELENAV INC COMMON STOCK USD.001	0.001%	98.338%
7761	SMK CORP	0.001%	98.339%
7762	MERCURIES & ASS	0.001%	98.340%
7763	CHUNG HSIN ELEC	0.001%	98.341%
7764	TECHNOGYM SPA	0.001%	98.342%
7765	NIPPON PISTON R	0.001%	98.343%
7766	DEPO AUTO PARTS	0.001%	98.344%
7767	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.345%
7768	CLAS OHLSON AB	0.001%	98.347%
7769	YOUNGONE CORP	0.001%	98.348%
7770	STOLT-NIELSEN L	0.001%	98.349%
7771	EMPEROR CAPITAL	0.001%	98.350%
7772	UTD INDUSTRIAL	0.001%	98.351%
7773	PC JEWELLER LIM	0.001%	98.352%
7774	NUFLARE TECHNOL	0.001%	98.353%
7775	ASCENDAS HOSPIT	0.001%	98.354%
7776	NOMURA CO LTD	0.001%	98.355%
7777	BORYSZEW SA	0.001%	98.356%
7778	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.357%
7779	BEIJING GAS BLU	0.001%	98.358%
7780	KINDOM CONSTRUC	0.001%	98.359%
7781	TRANSACTION CAP	0.001%	98.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	CONSORCIO ARA S	0.001%	98.361%
7783	HMC INVESTMENT	0.001%	98.362%
7784	XXL ASA	0.001%	98.363%
7785	ORIENTAL HLDGS	0.001%	98.364%
7786	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.365%
7787	WINCANTON	0.001%	98.366%
7788	ESSENTA PLC	0.001%	98.367%
7789	ADVA AG	0.001%	98.368%
7790	CHINA WATER IND	0.001%	98.369%
7791	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.371%
7792	LC CORP S.A.	0.001%	98.372%
7793	CHINA RESOURCES	0.001%	98.373%
7794	AICHI CORPORATI	0.001%	98.374%
7795	BOYAA INTERACTI	0.001%	98.375%
7796	IGB REAL ESTATE	0.001%	98.376%
7797	CHIMEI MATERIAL	0.001%	98.377%
7798	KOMATSU SEIREN	0.001%	98.378%
7799	FURUKAWA BATTER	0.001%	98.379%
7800	GURUNAVI INC	0.001%	98.380%
7801	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.381%
7802	MASON FINANCIAL	0.001%	98.382%
7803	DSP GROUP INC	0.001%	98.383%
7804	NOVATEK OAO	0.001%	98.384%
7805	ABLYNX NV	0.001%	98.385%
7806	COMPANHIA DE GA	0.001%	98.386%
7807	ATRIUM EUROPEAN	0.001%	98.387%
7808	SKANDIABANKEN A	0.001%	98.388%
7809	PAN INTL INDL	0.001%	98.389%
7810	STRAUSS GROUP L	0.001%	98.390%
7811	TONAMI HOLDINGS	0.001%	98.391%
7812	SCIENTEX BERHAD	0.001%	98.392%
7813	KOMERCNI BANKA	0.001%	98.393%
7814	MBK PCL	0.001%	98.394%
7815	AVIANCA HOLDING	0.001%	98.395%
7816	ARGO GRAPHICS I	0.001%	98.396%
7817	CITY LODGE HOTE	0.001%	98.397%
7818	METALS X LTD	0.001%	98.398%
7819	PACC OFFSHORE S	0.001%	98.399%
7820	HOLTEK SEMICOND	0.001%	98.401%
7821	AMBUJA CEMENTS	0.001%	98.402%
7822	HIRATA CORP	0.001%	98.403%
7823	FOLKESTONE EDU	0.001%	98.404%
7824	EVERLIGHT CHEMI	0.001%	98.405%
7825	FUJITSU KIDEN	0.001%	98.406%
7826	AMARA RAJA BATT	0.001%	98.407%
7827	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	98.408%
7828	COWELL E HOLDIN	0.001%	98.409%
7829	JK TYRE & INDUS	0.001%	98.410%
7830	361 DEGREES INT	0.001%	98.411%
7831	HODOGAYA CHEMIC	0.001%	98.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	AJISEN CHINA HO	0.001%	98.413%
7833	KAWAI MUSICAL I	0.001%	98.414%
7834	SHINSHO CORP	0.001%	98.415%
7835	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.416%
7836	TOKUSHU TOKAI H	0.001%	98.417%
7837	RELIANCE ENERGY	0.001%	98.418%
7838	BAUER AG	0.001%	98.419%
7839	HUDACO INDUSTRI	0.001%	98.420%
7840	GRUPO ROTOPLAS	0.001%	98.421%
7841	ENEL AMERICAS S	0.001%	98.422%
7842	HIOKI EE CORP	0.001%	98.423%
7843	TAIWAN SURFACE	0.001%	98.424%
7844	DAEWON PHARMACE	0.001%	98.425%
7845	SAKAI HEAVY IND	0.001%	98.426%
7846	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.427%
7847	TOWA CORP	0.001%	98.428%
7848	ZALANDO SE	0.001%	98.429%
7849	CHONG KUN DANG	0.001%	98.430%
7850	KWS SAAT AG	0.001%	98.431%
7851	ASPEED TECHNOLO	0.001%	98.432%
7852	SK TELECOM ADR	0.001%	98.433%
7853	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.434%
7854	F-TECH INC	0.001%	98.435%
7855	SPRINGLAND INTE	0.001%	98.436%
7856	UNION BNK OF IN	0.001%	98.437%
7857	KAJARIA CERAMIC	0.001%	98.438%
7858	NAVIGATOR GLOBA	0.001%	98.439%
7859	SIOEN INDUSTRIE	0.001%	98.440%
7860	DIRECIONAL ENGE	0.001%	98.441%
7861	CHINESE ESTATES	0.001%	98.442%
7862	MARATHON GOLD C	0.001%	98.443%
7863	VIEWWORKS CO LTD	0.001%	98.444%
7864	CARE PROPERTY I	0.001%	98.445%
7865	INTERVEST OFFIC	0.001%	98.446%
7866	TOYO TANSO CO L	0.001%	98.447%
7867	TOENEC CORP	0.001%	98.448%
7868	DOOSAN BOBCAT I	0.001%	98.449%
7869	CHINA BANKING C	0.001%	98.450%
7870	MICO LTD	0.001%	98.451%
7871	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.452%
7872	POSCO CHEMTECH	0.001%	98.453%
7873	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.454%
7874	SPEEDY HIRE PLC	0.001%	98.455%
7875	ITOCHU SHOKUHIN	0.001%	98.456%
7876	MINISTOP CO	0.001%	98.457%
7877	YG ENTERTAINMEN	0.001%	98.458%
7878	BANK HANDLOWY W	0.001%	98.459%
7879	NAMHAE CHEMICAL	0.001%	98.460%
7880	DRAEGERWERK KGA	0.001%	98.461%
7881	HIROCA HOLDINGS	0.001%	98.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.463%
7883	SAES GETTERS	0.001%	98.464%
7884	IMDEX LTD	0.001%	98.465%
7885	MERITZ FINANCIA	0.001%	98.466%
7886	ANEST IWATA COR	0.001%	98.467%
7887	K&O ENERGY GROU	0.001%	98.468%
7888	MEGAWIDE CONS C	0.001%	98.469%
7889	TAKE AND GIVE	0.001%	98.470%
7890	HARIM CO LTD	0.001%	98.471%
7891	DAEWOO SHIPBUIL	0.001%	98.472%
7892	KEC INTERNATION	0.001%	98.473%
7893	INDUSTRL FIN(IF	0.001%	98.474%
7894	JAMCO COPORATIN	0.001%	98.475%
7895	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.476%
7896	SOLOCAL GROUP	0.001%	98.477%
7897	HUVIS CORP	0.001%	98.478%
7898	GATEWAY LIFESTY	0.001%	98.479%
7899	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.480%
7900	TUPY SA	0.001%	98.481%
7901	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.482%
7902	SHENG SIONG GRO	0.001%	98.483%
7903	ICHINEN CO LTD	0.001%	98.484%
7904	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.485%
7905	EKOVEST BHD	0.001%	98.486%
7906	GEORGE KENT MAL	0.001%	98.487%
7907	KP TISSUE INC	0.001%	98.488%
7908	NAN KANG RUBB T	0.001%	98.489%
7909	MATRIX	0.001%	98.490%
7910	HOWA MACHINERY	0.001%	98.491%
7911	CHIBA KOGYO BAN	0.001%	98.492%
7912	KUKDO CHEMICAL	0.001%	98.493%
7913	LENZING AG	0.001%	98.494%
7914	ALBIS CO LTD	0.001%	98.495%
7915	CATHEDRAL ENERG	0.001%	98.496%
7916	SAJO INDUSTRIES	0.001%	98.497%
7917	AIZAWA SECURITI	0.001%	98.498%
7918	SUNDRAM FASTNER	0.001%	98.499%
7919	KOH YOUNG TECHN	0.001%	98.500%
7920	WALLISER KANTON	0.001%	98.501%
7921	HUADIAN FUXIN E	0.001%	98.502%
7922	GLOBAL YATIRIM	0.001%	98.503%
7923	WOWOW INC	0.001%	98.504%
7924	SRI REJEKI ISMA	0.001%	98.505%
7925	LIG NEX1 CO LTD	0.001%	98.506%
7926	IWAICOSMO HLDGS	0.001%	98.507%
7927	MONOGATARI CORP	0.001%	98.508%
7928	mitsui + CO LTD SPONS ADR ADR	0.001%	98.509%
7929	NISSIN SUGAR HO	0.001%	98.510%
7930	JIMOTO HLDGS IN	0.001%	98.511%
7931	SESA SPA	0.001%	98.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	EIKEN CHEMICAL	0.001%	98.512%
7933	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.513%
7934	CHINA YURUN FOO	0.001%	98.514%
7935	ORIENTAL WATCH	0.001%	98.515%
7936	GREAT EASTERN S	0.001%	98.516%
7937	SOGO MEDICAL CO	0.001%	98.517%
7938	MEGHMANI ORGANI	0.001%	98.518%
7939	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.519%
7940	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.520%
7941	JAPAN MATERIAL	0.001%	98.521%
7942	T.HASEGAWA CO	0.001%	98.522%
7943	CHINA HUIYUAN J	0.001%	98.523%
7944	HT&E LTD	0.001%	98.524%
7945	HEIJMANS	0.001%	98.525%
7946	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.526%
7947	HOTAI MOTOR CO	0.001%	98.527%
7948	GENTING PLANTA	0.001%	98.528%
7949	ORION CORP/REPU	0.001%	98.529%
7950	DAIKOKUTENBUSSA	0.001%	98.530%
7951	YEUN CHYANG IND	0.001%	98.531%
7952	NOHMI BOSAI	0.001%	98.532%
7953	UOB-KAY HIAN HO	0.001%	98.533%
7954	HUCHEMS FINE CH	0.001%	98.534%
7955	NIPPON SEISEN C	0.001%	98.535%
7956	AARTI INDS	0.001%	98.536%
7957	WAH LEEIndustr	0.001%	98.537%
7958	WISOL CO LTD	0.001%	98.538%
7959	HAGIHARA INDUST	0.001%	98.539%
7960	PERSISTENT SYST	0.001%	98.540%
7961	CHINA BILLS FIN	0.001%	98.541%
7962	YASUDA WAREHOUS	0.001%	98.542%
7963	NEO SOLAR POWER	0.001%	98.543%
7964	RELIANCE COMMUN	0.001%	98.544%
7965	BESALCO SA	0.001%	98.544%
7966	GUJARAT STATE F	0.001%	98.545%
7967	ONE LIBERTY PRO	0.001%	98.546%
7968	NICE HOLDINGS C	0.001%	98.547%
7969	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.548%
7970	HOUSING DEVELOP	0.001%	98.549%
7971	PETRON MALAYSIA	0.001%	98.550%
7972	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.551%
7973	ASCOPIAVE SPA	0.001%	98.552%
7974	HINOKIYA	0.001%	98.553%
7975	CELSIA SA ESP	0.001%	98.554%
7976	ALPHA CORP	0.001%	98.555%
7977	SHIMIZU BANK	0.001%	98.556%
7978	ICHIKOHIndustr	0.001%	98.557%
7979	GUANGDONG NAN Y	0.001%	98.558%
7980	MATSUDA SANGYO	0.001%	98.559%
7981	ON-BRIGHT ELECT	0.001%	98.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	KOREA CIRCUIT C	0.001%	98.561%
7983	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	98.562%
7984	IDEC CORPORATIO	0.001%	98.563%
7985	BURKHALTER HOLD	0.001%	98.564%
7986	KCTECH	0.001%	98.565%
7987	ADITYA BIRLA CA	0.001%	98.566%
7988	SHANGHAI ZENDAI	0.001%	98.567%
7989	HEY SONG	0.001%	98.567%
7990	YINSON HOLDINGS	0.001%	98.568%
7991	CHIP ENG SENG C	0.001%	98.569%
7992	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.570%
7993	RELIGARE HEALTH	0.001%	98.571%
7994	KYUNG DONG NAVI	0.001%	98.572%
7995	JU TENG INTERNA	0.001%	98.573%
7996	AKEBONO BRAKE I	0.001%	98.574%
7997	BANGKOK CHAIN H	0.001%	98.575%
7998	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.576%
7999	RCF	0.001%	98.577%
8000	DAI-ICHI SEIKO	0.001%	98.578%
8001	FIRST GEN CORPO	0.001%	98.579%
8002	OYO CORPORATION	0.001%	98.580%
8003	UMH PROP INC	0.001%	98.581%
8004	MLP AG	0.001%	98.582%
8005	HOKKO CHEMICAL	0.001%	98.583%
8006	OENON HOLDINGS	0.001%	98.584%
8007	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.585%
8008	SINOLINK WORLDW	0.001%	98.586%
8009	ALPHA NETWORKS	0.001%	98.586%
8010	COMBA TELECOM S	0.001%	98.587%
8011	TRUST TECH INC	0.001%	98.588%
8012	WONIK IPS CO LT	0.001%	98.589%
8013	THINKWARE SYSTE	0.001%	98.590%
8014	TOKYO ROPE MFG	0.001%	98.591%
8015	BASTIDE LE CONF	0.001%	98.592%
8016	NISSHA PRINTING	0.001%	98.593%
8017	ZHONG AN REAL E	0.001%	98.594%
8018	LONMIN PLC	0.001%	98.595%
8019	LECTRA SYSTEMES	0.001%	98.596%
8020	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.597%
8021	RHI MAGNESITA N	0.001%	98.598%
8022	CENTRAL CHINA S	0.001%	98.599%
8023	JUST DIAL LTD	0.001%	98.600%
8024	HANNSTOUCH SOLU	0.001%	98.601%
8025	PNE WIND AG	0.001%	98.602%
8026	OILES CORPORATI	0.001%	98.602%
8027	SHIBAURA MECHAT	0.001%	98.603%
8028	TOYO KANETSU KK	0.001%	98.604%
8029	APN OUTDOOR GRO	0.001%	98.605%
8030	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.606%
8031	GRAND BAOXIN AU	0.001%	98.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	BERJAYA SPORTS	0.001%	98.608%
8033	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.609%
8034	CHINA SANJIANG	0.001%	98.610%
8035	KAMEDA SEIKA CO	0.001%	98.611%
8036	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.612%
8037	WHAN IN PHARMAC	0.001%	98.613%
8038	SUNG KWANG BEND	0.001%	98.614%
8039	GESCO AG	0.001%	98.615%
8040	APPLIED DEVELOP	0.001%	98.616%
8041	DOF ASA	0.001%	98.617%
8042	ASIA PACIFIC	0.001%	98.617%
8043	BDO UNIBANK INC	0.001%	98.618%
8044	GS GLOBAL CORP	0.001%	98.619%
8045	VILLAGE SUPERMA	0.001%	98.620%
8046	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.621%
8047	STRIDE STAPLED	0.001%	98.622%
8048	INTAGE INC	0.001%	98.623%
8049	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.624%
8050	KEY COFFEE INC	0.001%	98.625%
8051	Technopolis Oyj	0.001%	98.626%
8052	KISCO CORP	0.001%	98.627%
8053	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.628%
8054	INOVALIS REAL E	0.001%	98.629%
8055	YOKOWO CO LTD	0.001%	98.630%
8056	HAKUTO CO	0.001%	98.630%
8057	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.631%
8058	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.632%
8059	TOCHIGI BANK	0.001%	98.633%
8060	MINATO BANK	0.001%	98.634%
8061	BYGGMAX GROUP A	0.001%	98.635%
8062	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.636%
8063	COMDIRECT BANK	0.001%	98.637%
8064	ROJANA INDUSTRI	0.001%	98.638%
8065	GOLD ROAD RESOU	0.001%	98.639%
8066	YP	0.001%	98.640%
8067	TOSHIBA PLANT K	0.001%	98.641%
8068	ALE PROPERTY TR	0.001%	98.642%
8069	MODERN LAND CHI	0.001%	98.643%
8070	CENTURIA METROP	0.001%	98.643%
8071	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.644%
8072	OPPENHEIMER HLD	0.001%	98.645%
8073	CITY OFFICE REI	0.001%	98.646%
8074	QSC AG	0.001%	98.647%
8075	CAPRO CORPN	0.001%	98.648%
8076	BUFAB AB	0.001%	98.649%
8077	VIRGIN AUSTRALI	0.001%	98.650%
8078	ZERIA PHARMACEU	0.001%	98.651%
8079	TIAN AN CHINA I	0.001%	98.652%
8080	KORTEK CORPN	0.001%	98.653%
8081	PACT GROUP HOLD	0.001%	98.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	GIGASTORAGE COR	0.001%	98.654%
8083	SHENGJING BANK	0.001%	98.655%
8084	SDL PLC	0.001%	98.656%
8085	NCC GROUP LTD.	0.001%	98.657%
8086	BELLE CORPORATI	0.001%	98.658%
8087	HANMI PHARM CO	0.001%	98.659%
8088	KJB FINANCIAL G	0.001%	98.660%
8089	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	98.661%
8090	YPSOMED HOLDING	0.001%	98.662%
8091	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	98.663%
8092	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.664%
8093	EVERBRIGHT SECU	0.001%	98.665%
8094	DE LICACY INDUS	0.001%	98.665%
8095	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.666%
8096	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.667%
8097	SIAM CITY CEMEN	0.001%	98.668%
8098	TCI CO LTD	0.001%	98.669%
8099	TAMEDIA AG	0.001%	98.670%
8100	ANANDA DEVELOPM	0.001%	98.671%
8101	AMUSE INC	0.001%	98.672%
8102	ASSYSTEM	0.001%	98.673%
8103	SIERRA BANCORP COMMON STOCK	0.001%	98.674%
8104	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.675%
8105	RUSHYDRO PJSC ADR ADR	0.001%	98.675%
8106	BETER BED HOLD	0.001%	98.676%
8107	PARTNER COMMUNI	0.001%	98.677%
8108	OHSHO FOOD SERV	0.001%	98.678%
8109	BOSIDENG INTL H	0.001%	98.679%
8110	REGAL REIT	0.001%	98.680%
8111	NATUREX	0.001%	98.681%
8112	ELETROPAULO MET	0.001%	98.682%
8113	NAN HAI CORPORA	0.001%	98.683%
8114	CORONA CORP	0.001%	98.684%
8115	ALTAMIR AMBOISE	0.001%	98.685%
8116	G-RESOURCES GP	0.001%	98.685%
8117	DAWNRAYS PHARMS	0.001%	98.686%
8118	YOTAI REF	0.001%	98.687%
8119	HAPPINET CORP	0.001%	98.688%
8120	STARTS PROCEED	0.001%	98.689%
8121	SOBHA LIMITED	0.001%	98.690%
8122	OLYMPIC STEEL I	0.001%	98.691%
8123	SIME DARBY BHD	0.001%	98.692%
8124	VISTULA GROUP S	0.001%	98.693%
8125	ELETROBRAS COMM	0.001%	98.694%
8126	SCALES CORP LTD	0.001%	98.694%
8127	GUJARAT GAS LTD	0.001%	98.695%
8128	HIGASHI NIHON H	0.001%	98.696%
8129	SHANDONG XINHUA	0.001%	98.697%
8130	HANSEN TECHNOLO	0.001%	98.698%
8131	FINOLEX INDUSTR	0.001%	98.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	STERLITE TECHNO	0.001%	98.700%
8133	ONOKEN CO LTD	0.001%	98.701%
8134	WILLDAN GROUP I	0.001%	98.702%
8135	TSURUMI MFG CO	0.001%	98.703%
8136	MIE KOTSU GP HL	0.001%	98.703%
8137	ACHILLES CORP	0.001%	98.704%
8138	TOP SPRING INTL	0.001%	98.705%
8139	SOC BAINS DE ME	0.001%	98.706%
8140	CHINA ANIMATION	0.001%	98.707%
8141	CHINA SILVER GR	0.001%	98.708%
8142	CHARTER HALL LO	0.001%	98.709%
8143	JEOL	0.001%	98.710%
8144	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.711%
8145	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.711%
8146	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.712%
8147	INFO SVS INTL	0.001%	98.713%
8148	CO-TECH	0.001%	98.714%
8149	JAMMU & KASHMIR	0.001%	98.715%
8150	JALUX INC	0.001%	98.716%
8151	DAOU DATA CORP	0.001%	98.717%
8152	ASIA HOLDINGS C	0.001%	98.718%
8153	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.719%
8154	CHN INTL CAP (H	0.001%	98.719%
8155	SIAM GLOBAL HOU	0.001%	98.720%
8156	PT PAKUWON JATI	0.001%	98.721%
8157	CHANGSHA ZOOMLI	0.001%	98.722%
8158	PKP CARGO SA	0.001%	98.723%
8159	EVERTEC INC COMMON STOCK USD.01	0.001%	98.724%
8160	CHINA MERCHANTS	0.001%	98.725%
8161	DOSHISHA CO	0.001%	98.726%
8162	MOSHIMOSHI HOTL	0.001%	98.727%
8163	NORWAY ROYAL SA	0.001%	98.727%
8164	EASTERN & ORIEN	0.001%	98.728%
8165	GRENKELEASING A	0.001%	98.729%
8166	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.730%
8167	CHUNGHWA PRECIS	0.001%	98.731%
8168	TELEFONICA BRAS	0.001%	98.732%
8169	FUJI PHARM CO L	0.001%	98.733%
8170	IMF (AUSTRALIA)	0.001%	98.734%
8171	BRACK CAPITAL P	0.001%	98.735%
8172	MARS ENGINEERIN	0.001%	98.735%
8173	ACC LIMITED	0.001%	98.736%
8174	HOSA INTERNATIO	0.001%	98.737%
8175	PLASTIVALOIRE	0.001%	98.738%
8176	MALAYSIA MINING	0.001%	98.739%
8177	VERSABANK	0.001%	98.740%
8178	ON THE BEACH GR	0.001%	98.741%
8179	INFIGEN ENERGY	0.001%	98.742%
8180	FORMOSA LABORAT	0.001%	98.742%
8181	TAKARA SHUZO CO	0.001%	98.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	DAEDUCK GDS	0.001%	98.744%
8183	COSCO INTERNATI	0.001%	98.745%
8184	MACAU LEGEND DE	0.001%	98.746%
8185	HANJIN HEAVY IN	0.001%	98.747%
8186	CARDNO LIMITED	0.001%	98.748%
8187	LI PENG ENTERPR	0.001%	98.749%
8188	SUN INTL LTD	0.001%	98.749%
8189	NEC CAPITAL SOL	0.001%	98.750%
8190	EBARA JITSUGYO	0.001%	98.751%
8191	SEKERBANK	0.001%	98.752%
8192	QINGLING MOTORS	0.001%	98.753%
8193	HKBN LTD	0.001%	98.754%
8194	SHIBUSAWA W/HOU	0.001%	98.755%
8195	DAIKEN CORP	0.001%	98.756%
8196	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.756%
8197	TOPBI INTERNATI	0.001%	98.757%
8198	GEK GROUP OF CO	0.001%	98.758%
8199	MUHAK CO LTD	0.001%	98.759%
8200	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	98.760%
8201	BANK PERMATA TB	0.001%	98.761%
8202	HELLENIC EXCH H	0.001%	98.762%
8203	SHRIRAM CITY UN	0.001%	98.763%
8204	BUDIMEX	0.001%	98.763%
8205	ALEXANDER FORBE	0.001%	98.764%
8206	ECOPRO CO LTD	0.001%	98.765%
8207	RYODEN TRADING	0.001%	98.766%
8208	MORESCO CORP	0.001%	98.767%
8209	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.768%
8210	OXLEY HOLDINGS	0.001%	98.769%
8211	CHINA XLX FERTI	0.001%	98.770%
8212	KITA-NIPPON BAN	0.001%	98.770%
8213	IMASEN ELEC IND	0.001%	98.771%
8214	SINTEX PLASTICS	0.001%	98.772%
8215	KANSAI URBAN BA	0.001%	98.773%
8216	BERKSHIRE HATHA	0.001%	98.774%
8217	YUEXIU TRANSPOR	0.001%	98.775%
8218	AMADEUS FIRE AG	0.001%	98.776%
8219	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.776%
8220	EXMAR	0.001%	98.777%
8221	SRE GROUP LTD	0.001%	98.778%
8222	AFFIN HLDGS BHD	0.001%	98.779%
8223	MEGA LIFESCIENC	0.001%	98.780%
8224	ASIA CEMENT CO	0.001%	98.781%
8225	SKF AB	0.001%	98.782%
8226	UNIZYX HOLDING	0.001%	98.783%
8227	GIKEN LTD	0.001%	98.783%
8228	NORTH MINING SH	0.001%	98.784%
8229	PTC INDIA LTD	0.001%	98.785%
8230	PIDILITE INDUST	0.001%	98.786%
8231	UNIVERSAL ROBIN	0.001%	98.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	KYOBO SECURITIE	0.001%	98.788%
8233	CSE GLOBAL LIMI	0.001%	98.789%
8234	MINMETALS LAND	0.001%	98.789%
8235	PFIZER LTD	0.001%	98.790%
8236	KITO CORP	0.001%	98.791%
8237	ARENA REIT	0.001%	98.792%
8238	MELCO RESORTS &	0.001%	98.793%
8239	AKR CORPORINDO	0.001%	98.794%
8240	HANSOL LCD INC	0.001%	98.795%
8241	SAKAI OVEX CO L	0.001%	98.795%
8242	KANTO TSUKUBA B	0.001%	98.796%
8243	NEW PROVENANCE	0.001%	98.797%
8244	TOA CORP	0.001%	98.798%
8245	BANGKOK LIFE AS	0.001%	98.799%
8246	DAISAN BANK	0.001%	98.800%
8247	TOMOKU CO	0.001%	98.801%
8248	ICICI BANK	0.001%	98.801%
8249	FUJITA KANKO IN	0.001%	98.802%
8250	SEKISUI PLASTIC	0.001%	98.803%
8251	PADINI HLDGS BH	0.001%	98.804%
8252	HOPEFLUENT GP H	0.001%	98.805%
8253	KAIT	0.001%	98.806%
8254	KLOVERN AB B SH	0.001%	98.807%
8255	GLOBE UNION IND	0.001%	98.807%
8256	WHITESTONE REIT REIT USD.001	0.001%	98.808%
8257	ORIENT SEMICOND	0.001%	98.809%
8258	GENIUS ELECTRON	0.001%	98.810%
8259	CHANNEL WELL TE	0.001%	98.811%
8260	MITSUI MINING C	0.001%	98.812%
8261	RATCHTHANI	0.001%	98.813%
8262	BEIJING NORTH S	0.001%	98.813%
8263	AVIC INTERNATIO	0.001%	98.814%
8264	NORTHWEST PIPE	0.001%	98.815%
8265	TACHIBANA ELETE	0.001%	98.816%
8266	LEALEA ENTERPRI	0.001%	98.817%
8267	PUBLIC FINANCIA	0.001%	98.818%
8268	MITSUI HIGH TEC	0.001%	98.819%
8269	ESSO(FRANCAISE)	0.001%	98.819%
8270	TK CORP	0.001%	98.820%
8271	GLORIOUS PROPER	0.001%	98.821%
8272	SUNWAY REAL EST	0.001%	98.822%
8273	EXCELSIOR MEDIC	0.001%	98.823%
8274	SENSHU ELECTRIC	0.001%	98.824%
8275	GOCOMPARE.COM G	0.001%	98.824%
8276	HUISHANG BANK C	0.001%	98.825%
8277	BANK PEMBANGUNA	0.001%	98.826%
8278	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.827%
8279	GRUPO AEROMEXIC	0.001%	98.828%
8280	VINY THAI	0.001%	98.829%
8281	HANSOL PAPER CO	0.001%	98.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	GUANGSHEN RAILW	0.001%	98.830%
8283	AIRPORT CITY LT	0.001%	98.831%
8284	LGI HOMES INC COMMON STOCK USD.01	0.001%	98.832%
8285	SANYO SHOKAI	0.001%	98.833%
8286	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	98.834%
8287	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.835%
8288	JAPAN PETROLEUM	0.001%	98.835%
8289	DUNELM GROUP PL	0.001%	98.836%
8290	QUESTERRE ENERG	0.001%	98.837%
8291	GCI LIBERTY INC PREFERRED STOCK 5	0.001%	98.838%
8292	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.839%
8293	EASTERN POLYMER	0.001%	98.840%
8294	BIOTEQUE CORP	0.001%	98.840%
8295	HYUNDAI HCN CO	0.001%	98.841%
8296	DONGKUKIndustr	0.001%	98.842%
8297	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.843%
8298	OPT HOLDING INC	0.001%	98.844%
8299	CURRO HOLDINGS	0.001%	98.845%
8300	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.846%
8301	FENIX OUTDOOR I	0.001%	98.846%
8302	SILVER LAKE RES	0.001%	98.847%
8303	RENAISSANCE INC	0.001%	98.848%
8304	AIPHONE CO	0.001%	98.849%
8305	H+H INTERNATION	0.001%	98.850%
8306	SHN EXPRESSWAY	0.001%	98.851%
8307	DONGWON DEVELOP	0.001%	98.851%
8308	WASION METERS G	0.001%	98.852%
8309	THERMADOR GROUP	0.001%	98.853%
8310	OSAKA STEEL CO	0.001%	98.854%
8311	NEWOCEAN ENERGY	0.001%	98.855%
8312	EAST CAPITAL EX	0.001%	98.856%
8313	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.856%
8314	CYBERDYNE INC	0.001%	98.857%
8315	GAMEVIL INC	0.001%	98.858%
8316	GROUPE OPEN	0.001%	98.859%
8317	INBODY CO LTD	0.001%	98.860%
8318	NAGATANIEN CO L	0.001%	98.860%
8319	EM-TECH CO LTD	0.001%	98.861%
8320	STANDARD FOODS	0.001%	98.862%
8321	NZX LTD	0.001%	98.863%
8322	KAWADA TECHNOLO	0.001%	98.864%
8323	CHICONY POWER T	0.001%	98.865%
8324	LIAN BENG GROUP	0.001%	98.865%
8325	STUDIO ALICE CO	0.001%	98.866%
8326	UNILEVER PLC	0.001%	98.867%
8327	LE BELIER	0.001%	98.868%
8328	ALINCO INC	0.001%	98.869%
8329	DAESANG HOLDING	0.001%	98.870%
8330	CATHAY CONST	0.001%	98.870%
8331	MESOBLAST LTD	0.001%	98.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	JAPAN CASH MACH	0.001%	98.872%
8333	ACETO CORP COMMON STOCK USD.01	0.001%	98.873%
8334	PICO FAR EAST H	0.001%	98.874%
8335	NICHIDENBO	0.001%	98.875%
8336	ENTRA ASA	0.001%	98.875%
8337	DANAL	0.001%	98.876%
8338	SANSHA ELECTRIC	0.001%	98.877%
8339	COX & KINGS LTD	0.001%	98.878%
8340	MITSUUROKO CO L	0.001%	98.879%
8341	BOSCH LTD	0.001%	98.879%
8342	FAIRWOOD HOLDIN	0.001%	98.880%
8343	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.881%
8344	ELETRORBRAS PREF	0.001%	98.882%
8345	PT PAN INDONESIA	0.001%	98.883%
8346	TUAN SING HLDGS	0.001%	98.884%
8347	KR A/GLASS	0.001%	98.884%
8348	SOGEFI	0.001%	98.885%
8349	GLOBE TRADE CEN	0.001%	98.886%
8350	WIJAYA KARYA BE	0.001%	98.887%
8351	RVH INC	0.001%	98.888%
8352	AHRETTY CORP	0.001%	98.889%
8353	TOYO WHARF & W	0.001%	98.889%
8354	FUSO PHARM	0.001%	98.890%
8355	KEPCO PLANT SER	0.001%	98.891%
8356	L&F CO LTD	0.001%	98.892%
8357	SPRING REAL EST	0.001%	98.893%
8358	CAPITAL ENVIRON	0.001%	98.893%
8359	EMPRESAS LA POL	0.001%	98.894%
8360	ESSEX BIO-TECHN	0.001%	98.895%
8361	WEIKENGIndustr	0.001%	98.896%
8362	CHINA CHEM&PHAR	0.001%	98.897%
8363	WEIQIAO TEXTILE	0.001%	98.897%
8364	THYE MING INDUS	0.001%	98.898%
8365	AURAS TECHNOLOG	0.001%	98.899%
8366	VARDHMAN TEXTIL	0.001%	98.900%
8367	CHILISIN ELECTR	0.001%	98.901%
8368	C UYEMURA & CO	0.001%	98.902%
8369	SEOHEE CONSTRUC	0.001%	98.902%
8370	CLEARWATER SEAF	0.001%	98.903%
8371	CHINA SUNSHINE	0.001%	98.904%
8372	GLOBAL&YUASA BA	0.001%	98.905%
8373	NATCO PHARM	0.001%	98.906%
8374	TSUDAKOMA CORP	0.001%	98.906%
8375	NIPPON COMMER D	0.001%	98.907%
8376	ECLERX SERVICES	0.001%	98.908%
8377	BRITANNIA INDUS	0.001%	98.909%
8378	CITYCHAMP WATCH	0.001%	98.910%
8379	MACA LIMITED	0.001%	98.910%
8380	NORWEGIAN FINAN	0.001%	98.911%
8381	GUARARAPES CONF	0.001%	98.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	HAICHANG HOLDIN	0.001%	98.913%
8383	MIRLE AUTOMATIO	0.001%	98.914%
8384	LAOX CO	0.001%	98.914%
8385	LIFETECH SCIENT	0.001%	98.915%
8386	FREUND CORP	0.001%	98.916%
8387	ZTE CORP	0.001%	98.917%
8388	ASIA STD INTL G	0.001%	98.918%
8389	SCHALTBAU HOLDI	0.001%	98.919%
8390	NITTO KOHKI CO	0.001%	98.919%
8391	AICHI TOKEI DEN	0.001%	98.920%
8392	NZ REFINING CO	0.001%	98.921%
8393	EVS BROADCAST E	0.001%	98.922%
8394	NIPPON FINE CHE	0.001%	98.923%
8395	L&K ENGINEERING	0.001%	98.923%
8396	KEYYO CO	0.001%	98.924%
8397	ATOM CORPORATIO	0.001%	98.925%
8398	CIA DE SANEAMEN	0.001%	98.926%
8399	ENNOCONN CORP	0.001%	98.927%
8400	ISRA VISION AG	0.001%	98.927%
8401	PROVIDENT FINAN	0.001%	98.928%
8402	HILTON FOOD GRO	0.001%	98.929%
8403	BRIGHT SMART SE	0.001%	98.930%
8404	KUANGCHI SCIENC	0.001%	98.931%
8405	DECEUNINCK	0.001%	98.931%
8406	HANSAE	0.001%	98.932%
8407	ITALTILE	0.001%	98.933%
8408	DIGITAL ARTS IN	0.001%	98.934%
8409	CHUNG HWA PULP	0.001%	98.935%
8410	RCR TOMLINSON L	0.001%	98.935%
8411	AD WORKS CO LTD	0.001%	98.936%
8412	IHH HEALTHCARE	0.001%	98.937%
8413	CHAIN STORE OKU	0.001%	98.938%
8414	GUJARAT STATE P	0.001%	98.939%
8415	SK CHEMICALS	0.001%	98.939%
8416	SAMSUNG ENGINEE	0.001%	98.940%
8417	SYNLAIT MILK LT	0.001%	98.941%
8418	FREIGHTCAR AMER	0.001%	98.942%
8419	PHOSAGRO OJSC	0.001%	98.943%
8420	SVI PCL-FOREIGN	0.001%	98.943%
8421	DONGKUK STRUCTU	0.001%	98.944%
8422	GR ED L'ESPRESS	0.001%	98.945%
8423	CIVEO CORP	0.001%	98.946%
8424	IHLAS HOLDING	0.001%	98.946%
8425	TAMRON CO LTD	0.001%	98.947%
8426	CENTROTEC SUSTA	0.001%	98.948%
8427	FURUSATO INDUST	0.001%	98.949%
8428	KAGOME CO, LTD	0.001%	98.950%
8429	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.950%
8430	SHOWBOX CORP	0.001%	98.951%
8431	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.952%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	DR REDDYS LABS	0.001%	98.953%
8433	DAIKOKU DENKI C	0.001%	98.954%
8434	PUNCH INDUSTRY	0.001%	98.954%
8435	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	98.955%
8436	ANTENA 3 DE TEL	0.001%	98.956%
8437	ALUMINA LTD	0.001%	98.957%
8438	GRUPO FAMSA SA	0.001%	98.958%
8439	SHIKIBO LTD	0.001%	98.958%
8440	SUMMIT R/EST HL	0.001%	98.959%
8441	FUKUSHIMA BANK	0.001%	98.960%
8442	DCM SHRIRAM LTD	0.001%	98.961%
8443	SESODA CORP	0.001%	98.961%
8444	SANEI ARCHITECT	0.001%	98.962%
8445	NEXT CO LTD	0.001%	98.963%
8446	ATRIA GROUP PLC	0.001%	98.964%
8447	GIANPLUS TECHN	0.001%	98.965%
8448	AIXTRON SE	0.001%	98.965%
8449	HELLENIC PETROL	0.001%	98.966%
8450	NICHIBAN CO	0.001%	98.967%
8451	PINGUELY-HAULOT	0.001%	98.968%
8452	NIPPON DENWA SH	0.001%	98.969%
8453	UNION BANK OF P	0.001%	98.969%
8454	DISTELL GROUP L	0.001%	98.970%
8455	MEISEI INDUSTRI	0.001%	98.971%
8456	HELIOS TECHNO H	0.001%	98.972%
8457	AREALINK CO LTD	0.001%	98.972%
8458	MICROBIO CO LTD	0.001%	98.973%
8459	INGHAMS GROUP L	0.001%	98.974%
8460	BYUCKSAN CORP	0.001%	98.975%
8461	SAMSUNG HEAVY I	0.001%	98.976%
8462	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.976%
8463	KYOKUTO SECURIT	0.001%	98.977%
8464	BITTIUM OYJ	0.001%	98.978%
8465	ARDMORE SHIPPIN	0.001%	98.979%
8466	FERRARI NV	0.001%	98.979%
8467	TAEWOONG CO	0.001%	98.980%
8468	ALMA MEDIA CORP	0.001%	98.981%
8469	KOREA REAL ESTA	0.001%	98.982%
8470	TAIWAN SOGO SHI	0.001%	98.983%
8471	DIOS FASTIGHETE	0.001%	98.983%
8472	ISTYLE INC	0.001%	98.984%
8473	SCORPIO BULKERS	0.001%	98.985%
8474	SCHIBSTED ASA	0.001%	98.986%
8475	BATU KAWAN BHD	0.001%	98.986%
8476	HAN JIN TRANSPO	0.001%	98.987%
8477	LATTICE SEMICON	0.001%	98.988%
8478	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.989%
8479	ZINWELL CORP	0.001%	98.989%
8480	LAND & HOUSE PU	0.001%	98.990%
8481	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	OKABE CO	0.001%	98.992%
8483	SOFTBANK TECHNO	0.001%	98.993%
8484	ANDHRA BANK	0.001%	98.993%
8485	CHEVALIER INTL	0.001%	98.994%
8486	TEXCELL	0.001%	98.995%
8487	WAKACHIKU CONST	0.001%	98.996%
8488	PVR LTD	0.001%	98.996%
8489	ASTI	0.001%	98.997%
8490	RENTIAN TECHNOL	0.001%	98.998%
8491	EAST WEST BANKI	0.001%	98.999%
8492	CHINA AVIATION	0.001%	98.999%
8493	ALIMAK GROUP AB	0.001%	99.000%
8494	OP FINANCIAL IN	0.001%	99.001%
8495	ATSUGI NYLON IN	0.001%	99.002%
8496	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.003%
8497	UNIVENTURES	0.001%	99.003%
8498	DONGJIANG ENVIR	0.001%	99.004%
8499	V-GUARD IND	0.001%	99.005%
8500	ST. IVES PLC	0.001%	99.006%
8501	HANNSTAR BOARD	0.001%	99.006%
8502	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.007%
8503	AVIC INTL HOLD	0.001%	99.008%
8504	WISETECH GLOBAL	0.001%	99.009%
8505	INTERNATIONAL S	0.001%	99.009%
8506	NONG SHIM HOLDI	0.001%	99.010%
8507	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	99.011%
8508	SEBANG CO LTD	0.001%	99.012%
8509	MIE BANK LTD/TH	0.001%	99.012%
8510	GUJARAT NARM	0.001%	99.013%
8511	TOC CO	0.001%	99.014%
8512	ROBERTET SA	0.001%	99.015%
8513	IRON FORCE INDU	0.001%	99.016%
8514	CHINA OCEANWIDE	0.001%	99.016%
8515	NIPPON SHINYAKU	0.001%	99.017%
8516	YATAK VE YO	0.001%	99.018%
8517	COSCO CAPITAL I	0.001%	99.019%
8518	KAPPAHL AB	0.001%	99.019%
8519	ROYAL BK SCOT G	0.001%	99.020%
8520	ATTENDO AB	0.001%	99.021%
8521	TUNAS BARU LAMP	0.001%	99.022%
8522	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.022%
8523	MCDONALDS CO(JA	0.001%	99.023%
8524	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.024%
8525	NISSHIN FUDOSAN	0.001%	99.025%
8526	CENTRAL SPORTS	0.001%	99.025%
8527	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.026%
8528	CHINA ELEC OPTI	0.001%	99.027%
8529	RECIPHARM AB	0.001%	99.028%
8530	T & K TOKA CO L	0.001%	99.028%
8531	INDOFOOD CBP SU	0.001%	99.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	QST INT	0.001%	99.030%
8533	PAYPOINT	0.001%	99.031%
8534	EMLAK KONUT GYO	0.001%	99.031%
8535	SUNONWEALTH ELE	0.001%	99.032%
8536	KANAGAWA CHUO K	0.001%	99.033%
8537	AIRASIA X BHD	0.001%	99.034%
8538	VILLAGE ROADSHO	0.001%	99.035%
8539	YADEA GROUP HOL	0.001%	99.035%
8540	BEIJING URBAN C	0.001%	99.036%
8541	RAMI LEVI CHAIN	0.001%	99.037%
8542	KEC CORP	0.001%	99.038%
8543	ZENG HSING INDL	0.001%	99.038%
8544	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.039%
8545	SHINY CHEMICAL	0.001%	99.040%
8546	ANTON OILFIELD	0.001%	99.041%
8547	KYODO PRINTING	0.001%	99.041%
8548	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.042%
8549	BELL SYSTEM24 H	0.001%	99.043%
8550	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.044%
8551	TOWER SEMICONDU	0.001%	99.044%
8552	NETENT AB	0.001%	99.045%
8553	CREATE RESTAURA	0.001%	99.046%
8554	SOLARTECH INTL	0.001%	99.047%
8555	HUSQVARNA AB	0.001%	99.047%
8556	FEED ONE CO LTD	0.001%	99.048%
8557	MANILA WATER CO	0.001%	99.049%
8558	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.050%
8559	ELDERS LTD	0.001%	99.050%
8560	MARUZEN SHOWA U	0.001%	99.051%
8561	FALCO BIOSYSTEM	0.001%	99.052%
8562	MATSUYA CO (TOK	0.001%	99.053%
8563	LEASINVEST REAL	0.001%	99.053%
8564	NAKANO CORP/TOK	0.001%	99.054%
8565	VIATRON TECHNOL	0.001%	99.055%
8566	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.056%
8567	IMARKETKOREA IN	0.001%	99.056%
8568	MORITO CO	0.001%	99.057%
8569	GRAND FORT	0.001%	99.058%
8570	NICHIRIN CO LTD	0.001%	99.059%
8571	BANCO DE BOGOTA	0.001%	99.059%
8572	PENN VIRGINIA CORP COMMON STOCK	0.001%	99.060%
8573	TAIWAN PCB TECH	0.001%	99.061%
8574	INTL GAME SYSTE	0.001%	99.062%
8575	ARTNATURE INC	0.001%	99.062%
8576	KMC KUEI MENG	0.001%	99.063%
8577	TAIHO KOGYO	0.001%	99.064%
8578	ESUN HOLDINGS L	0.001%	99.065%
8579	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.065%
8580	DELTA-GALIL IND	0.001%	99.066%
8581	JENTECH PRECISI	0.001%	99.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	ZIGEXN CO LTD	0.001%	99.067%
8583	WATAMI FOOD SER	0.001%	99.068%
8584	WASKITA BETON P	0.001%	99.069%
8585	ZIX CORP COMMON STOCK USD.01	0.001%	99.070%
8586	AJIS CO LTD	0.001%	99.070%
8587	VERBIO VEREINIG	0.001%	99.071%
8588	CH KARNCHANG,FG	0.001%	99.072%
8589	APT SATELLITE	0.001%	99.073%
8590	PROACT IT GROUP	0.001%	99.073%
8591	HOPEWELL HIGHWA	0.001%	99.074%
8592	VISI MEDIA ASIA	0.001%	99.075%
8593	TOYO SECURITIES	0.001%	99.076%
8594	NITTOC CONST CO	0.001%	99.076%
8595	HYUNDAI CONSTRU	0.001%	99.077%
8596	ADO PROPERTIES	0.001%	99.078%
8597	KYOSAN ELECTRIC	0.001%	99.079%
8598	AUSTBROKERS HLD	0.001%	99.079%
8599	YEARIMDANG PUBL	0.001%	99.080%
8600	P S CORPORATION	0.001%	99.081%
8601	EVERGREEN INTL	0.001%	99.081%
8602	DELTA PROPERTY	0.001%	99.082%
8603	EMERSON PACIFIC	0.001%	99.083%
8604	CHINA GREENLAND	0.001%	99.084%
8605	LUNG YEN LIFE S	0.001%	99.084%
8606	F-SECURE OYJ	0.001%	99.085%
8607	NIPPON CARBIDE	0.001%	99.086%
8608	SWEDOL AB	0.001%	99.087%
8609	UNITED BREWERIE	0.001%	99.087%
8610	FONTERRA SHAREH	0.001%	99.088%
8611	SHANGHAI FUDAN	0.001%	99.089%
8612	SYNTEC CONSTRUC	0.001%	99.090%
8613	SANRIO CO	0.001%	99.090%
8614	TIANJIN CAPITAL	0.001%	99.091%
8615	SARTORIUS STEDI	0.001%	99.092%
8616	HARDINGE INC	0.001%	99.093%
8617	NIPPON YAKIN KO	0.001%	99.093%
8618	FIRST TRACTOR C	0.001%	99.094%
8619	XP POWER LTD	0.001%	99.095%
8620	BWX LTD	0.001%	99.095%
8621	ITOKI CORP	0.001%	99.096%
8622	CUCKOO ELECTRON	0.001%	99.097%
8623	CIA DE LOCACAO	0.001%	99.098%
8624	WELL SHIN TECHN	0.001%	99.098%
8625	TELEKOM MALAYSI	0.001%	99.099%
8626	SAMLIP GENERAL	0.001%	99.100%
8627	IJT TECHNOLOGY	0.001%	99.101%
8628	RIMO INTERNATIO	0.001%	99.101%
8629	KWANG DONG PHAR	0.001%	99.102%
8630	SAM KWANG GLASS	0.001%	99.103%
8631	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.103%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	NAMESON	0.001%	99.104%
8633	RIGNET INC COMMON STOCK USD.001	0.001%	99.105%
8634	CREATE SD HOLDI	0.001%	99.106%
8635	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.106%
8636	IMMSI SPA	0.001%	99.107%
8637	YFC-BONEAGLE EL	0.001%	99.108%
8638	RAMELIUS RESOUR	0.001%	99.109%
8639	ZIG SHENG INDL	0.001%	99.109%
8640	CAIRO COMMUNICA	0.001%	99.110%
8641	HANSOL CHEMICAL	0.001%	99.111%
8642	POONGSAN HOLDIN	0.001%	99.111%
8643	LA DORIA SPA	0.001%	99.112%
8644	EUGENE INVS&SEC	0.001%	99.113%
8645	SOCOVEDA SA	0.001%	99.114%
8646	CHINA STRATEGIC	0.001%	99.114%
8647	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	99.115%
8648	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	99.116%
8649	JASMINE INTERNA	0.001%	99.116%
8650	OPUS GROUP AB	0.001%	99.117%
8651	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.118%
8652	PLASSON INDUSTR	0.001%	99.119%
8653	DNF	0.001%	99.119%
8654	SUMISEKI HOLDIN	0.001%	99.120%
8655	TURVO INTERNATI	0.001%	99.121%
8656	SOLARTECH ENERG	0.001%	99.122%
8657	RTX TELECOM	0.001%	99.122%
8658	BANCO SANTANDER CHILE ADR ADR	0.001%	99.123%
8659	OPERA SOFTWARE	0.001%	99.124%
8660	MINOR INTL	0.001%	99.124%
8661	FARMSCO	0.001%	99.125%
8662	EVA PRECISION I	0.001%	99.126%
8663	GERRY WEBER INT	0.001%	99.127%
8664	GENESIS LAND DE	0.001%	99.127%
8665	TELE COLUMBUS A	0.001%	99.128%
8666	LH FINANCIAL GR	0.001%	99.129%
8667	RION CO LTD	0.001%	99.129%
8668	CHUKYO BANK	0.001%	99.130%
8669	DAEJAN HOLDINGS	0.001%	99.131%
8670	CITY TELECOM (H	0.001%	99.132%
8671	MARKETECH INTL	0.001%	99.132%
8672	NODA CORP	0.001%	99.133%
8673	SK TELECOM	0.001%	99.134%
8674	ADATA TECHNOLOG	0.001%	99.134%
8675	HSIN KUANG STEE	0.001%	99.135%
8676	HOTEL PROPERTY	0.001%	99.136%
8677	ZHENGZHOU COAL	0.001%	99.137%
8678	PRIMO WATER CORP COMMON STOCK	0.001%	99.137%
8679	STOCKMANN OYJ A	0.001%	99.138%
8680	ALTRAN TECHNOLO	0.001%	99.139%
8681	EGUARANTEE INC.	0.001%	99.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	TECHNICOLOR	0.001%	99.140%
8683	HUGEL INC	0.001%	99.141%
8684	LACTO JAPAN CO	0.001%	99.142%
8685	HEUNGKUK FIRE&M	0.001%	99.142%
8686	SM INVESTMENTS	0.001%	99.143%
8687	FRANCE BED HOLD	0.001%	99.144%
8688	THROMBOGENICS N	0.001%	99.144%
8689	SAMT CO LTD	0.001%	99.145%
8690	OKINAWA CELLULA	0.001%	99.146%
8691	RENHE COMMERCIA	0.001%	99.146%
8692	SUGIMOTO & CO L	0.001%	99.147%
8693	ASIA POLYMER	0.001%	99.148%
8694	COWEN INC COMMON STOCK USD.01	0.001%	99.149%
8695	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.149%
8696	QUABIT IMMOBILI	0.001%	99.150%
8697	HARBOUR CENTRE	0.001%	99.151%
8698	SC ASSET CORPOR	0.001%	99.151%
8699	NOKIA CORP ADR	0.001%	99.152%
8700	MONEY PARTNERS	0.001%	99.153%
8701	RASSINI SAB DE	0.001%	99.154%
8702	ORIENT OVERSEAS	0.001%	99.154%
8703	HAESUNG DS	0.001%	99.155%
8704	GFT TECHNOLOGY	0.001%	99.156%
8705	SHINKONG INSURA	0.001%	99.156%
8706	NITTO SEIKO CO	0.001%	99.157%
8707	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.158%
8708	FIBROGEN INC COMMON STOCK USD.01	0.001%	99.158%
8709	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.159%
8710	BASLER AG	0.001%	99.160%
8711	SAWADA HOLDINGS	0.001%	99.161%
8712	BGF RETAIL CO L	0.001%	99.161%
8713	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.162%
8714	CHINA ALL ACCES	0.001%	99.163%
8715	SCHIBSTED ASA	0.001%	99.163%
8716	SIRTEC INTERNAT	0.001%	99.164%
8717	SEIKO PMC CORP	0.001%	99.165%
8718	I-SENS INC	0.001%	99.165%
8719	WPP AUNZ LTD	0.001%	99.166%
8720	TEXWINCA HLDGS	0.001%	99.167%
8721	HOME CENTER	0.001%	99.168%
8722	YUNGSHIN GLOBAL	0.001%	99.168%
8723	FUJIMI INC	0.001%	99.169%
8724	MOBILEPHONE TEL	0.001%	99.170%
8725	SANOH INDUSTRIA	0.001%	99.170%
8726	HARIMA CHEMICAL	0.001%	99.171%
8727	ABG SUNDAL COLL	0.001%	99.172%
8728	G-7 HOLDINGS IN	0.001%	99.172%
8729	KOREA ELEC TERM	0.001%	99.173%
8730	K.C. TECH	0.001%	99.174%
8731	AKITA DRILLING	0.001%	99.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	SABATE DIOSOS	0.001%	99.175%
8733	DONGJIN SEMICHE	0.001%	99.176%
8734	LINK MOTION INC SPON ADR ADR USD.0001	0.001%	99.177%
8735	SOCO INTERNATIO	0.001%	99.177%
8736	AEON CREDIT SER	0.001%	99.178%
8737	TAIWAN FU HSING	0.001%	99.179%
8738	BIJOU BRIGITTE	0.001%	99.179%
8739	GUJARAT FLUOROC	0.001%	99.180%
8740	MISAWA HOMES HO	0.001%	99.181%
8741	BOLSA DE VALOR	0.001%	99.181%
8742	ICHIA TECHNOLOG	0.001%	99.182%
8743	ROCKY BRANDS INC COMMON STOCK	0.001%	99.183%
8744	AOC HOLDINGS IN	0.001%	99.183%
8745	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.184%
8746	MAHANAGAR GAS L	0.001%	99.185%
8747	DMS CO LTD	0.001%	99.186%
8748	YOMEISHU SEIZO	0.001%	99.186%
8749	VINDA INTERNATI	0.001%	99.187%
8750	SINOSOFT TECHNO	0.001%	99.188%
8751	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.188%
8752	KOATSU GAS KOGY	0.001%	99.189%
8753	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.190%
8754	SHREE CEMENT LT	0.001%	99.190%
8755	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.191%
8756	BING-GRAE	0.001%	99.192%
8757	KANEMATSU ELEC	0.001%	99.192%
8758	TAIMIDE TCH	0.001%	99.193%
8759	NIHON TOKUSHU T	0.001%	99.194%
8760	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.194%
8761	WOORI BANK SPON ADR ADR	0.001%	99.195%
8762	MIYAJI ENGINEER	0.001%	99.196%
8763	GILLETTE INDIA	0.001%	99.197%
8764	CENIT AG SYSTEM	0.001%	99.197%
8765	KITANO CONST CO	0.001%	99.198%
8766	BANK OF INDIA C	0.001%	99.199%
8767	DAIHATSU DIESEL	0.001%	99.199%
8768	PARKSON RETAIL	0.001%	99.200%
8769	CAPITOL HEALTH	0.001%	99.201%
8770	AVANTI	0.001%	99.201%
8771	LAMPRELL PLC	0.001%	99.202%
8772	ZZZMITSUI SUGAR	0.001%	99.203%
8773	SILICONWARE PRE	0.001%	99.203%
8774	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.204%
8775	YUNGJIN PHARMAC	0.001%	99.205%
8776	FORMOSA ADVANCE	0.001%	99.205%
8777	APCB INC	0.001%	99.206%
8778	PC PARTNER	0.001%	99.207%
8779	GREEN SEAL HOLD	0.001%	99.207%
8780	YAHAGI CONST CO	0.001%	99.208%
8781	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	NAUTILUS MINERA	0.001%	99.209%
8783	SAFILO GROUP SP	0.001%	99.210%
8784	CRH PLC	0.001%	99.211%
8785	TONICHI CARLIFE	0.001%	99.212%
8786	KOMATSU WALL IN	0.001%	99.212%
8787	QUANTA STORAGE	0.001%	99.213%
8788	HS INDUSTRIES C	0.001%	99.214%
8789	AUCKLAND INTERN	0.001%	99.214%
8790	NCSOFT CORPN	0.001%	99.215%
8791	E INK HOLDINGS	0.001%	99.216%
8792	SPIRE HEALTHCAR	0.001%	99.216%
8793	GOLDLION HLDGS	0.001%	99.217%
8794	MEC COMPANY LTD	0.001%	99.218%
8795	WONIK MATERIALS	0.001%	99.218%
8796	SUNGCHANG ENTER	0.001%	99.219%
8797	SWCC SHOWA HOLD	0.001%	99.220%
8798	SINKO INDUSTRIE	0.001%	99.220%
8799	SSANGYONG MOTOR	0.001%	99.221%
8800	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.222%
8801	THINKING ELECTR	0.001%	99.222%
8802	ZONGTAI REAL ES	0.001%	99.223%
8803	TA ANN HOLDINGS	0.001%	99.224%
8804	CIE FINANCIER T	0.001%	99.224%
8805	HNA HLDGS GP CO	0.001%	99.225%
8806	LIFESTYLE CHINA	0.001%	99.226%
8807	ABILITY ENTERPR	0.001%	99.226%
8808	AEON CO. (M) BH	0.001%	99.227%
8809	MAX INDIA	0.001%	99.228%
8810	XINJIANG XINXIN	0.001%	99.228%
8811	ASAHI PRINT	0.001%	99.229%
8812	MACATAWA BANK CORP COMMON STOCK	0.001%	99.230%
8813	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.230%
8814	ARISAWA MFG CO	0.001%	99.231%
8815	THURGAUER KANTO	0.001%	99.232%
8816	WEST BANCORPORATION COMMON STOCK	0.001%	99.232%
8817	CARLO CAVAZZI H	0.001%	99.233%
8818	TOVIS CO LTD	0.001%	99.234%
8819	DI CORP	0.001%	99.234%
8820	NISSEI ASB MACH	0.001%	99.235%
8821	KROSAKI CORP	0.001%	99.236%
8822	PARROT	0.001%	99.236%
8823	STAR PETROLEUM	0.001%	99.237%
8824	LOTUS BAKERIES	0.001%	99.238%
8825	ZORLU ENRJI	0.001%	99.238%
8826	REBOSIS PROPERT	0.001%	99.239%
8827	FUNAI CONSULTIN	0.001%	99.240%
8828	CYBERTAN TECHNO	0.001%	99.240%
8829	STO AG-PREFERRE	0.001%	99.241%
8830	LIGHT S.A.	0.001%	99.242%
8831	JAPAN PILE CORP	0.001%	99.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	NEL ASA	0.001%	99.243%
8833	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.244%
8834	ETRON TECHNOLOG	0.001%	99.244%
8835	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.245%
8836	ALEMBIC PHARMAC	0.001%	99.246%
8837	TACHIKAWA CORP	0.001%	99.246%
8838	EAGLE NICE INTE	0.001%	99.247%
8839	BIGBEN INTERACT	0.001%	99.248%
8840	PRONEXUS INC	0.001%	99.248%
8841	REGIS HEALTHCAR	0.001%	99.249%
8842	TELEPIZZA SA	0.001%	99.250%
8843	RASSINI SAB DE	0.001%	99.250%
8844	HWASUNGIndustr	0.001%	99.251%
8845	POSCO ICT CO LT	0.001%	99.252%
8846	CHINA ELECTRIC	0.001%	99.252%
8847	TELSTRA CORP-AD	0.001%	99.253%
8848	TAIKISHA	0.001%	99.254%
8849	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.254%
8850	SUNSPRING METAL	0.001%	99.255%
8851	KYUNGBANG LTD	0.001%	99.256%
8852	REGIONAL REIT L	0.001%	99.256%
8853	AMOT INVESTMENT	0.001%	99.257%
8854	CITIZENS INC COMMON STOCK	0.001%	99.258%
8855	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.258%
8856	SEC CORPORATION	0.001%	99.259%
8857	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.260%
8858	STARTEK INC	0.001%	99.260%
8859	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.261%
8860	IDU CO.	0.001%	99.261%
8861	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.262%
8862	ASAHI ORGANIC C	0.001%	99.263%
8863	LIANHUA SUPERMA	0.001%	99.263%
8864	NISSUI PHARM CO	0.001%	99.264%
8865	MODERNLAND REAL	0.001%	99.265%
8866	SUPALAI PCL-NVD	0.001%	99.265%
8867	CENTRAL SEC PAT	0.001%	99.266%
8868	LOPEZ HOLDINGS	0.001%	99.267%
8869	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.267%
8870	MONEY3 CORP LTD	0.001%	99.268%
8871	GL SCIENCES	0.001%	99.269%
8872	ORBIS	0.001%	99.269%
8873	MAHLE METAL LEV	0.001%	99.270%
8874	THE BASIC HOUSE	0.001%	99.271%
8875	SAM YOUNG ELECT	0.001%	99.271%
8876	GODO STEEL	0.001%	99.272%
8877	GRO-BELS CO LTD	0.001%	99.273%
8878	IVE GROUP LTD	0.001%	99.273%
8879	ILSHIN SPINNING	0.001%	99.274%
8880	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.275%
8881	PROMATE ELECTRO	0.001%	99.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	WUS PRINTD CIRC	0.001%	99.276%
8883	FEDERAL BANK LT	0.001%	99.276%
8884	ERAWAN GROUP	0.001%	99.277%
8885	MITSUBISHI PAPE	0.001%	99.278%
8886	MATRIX CONCEPTS	0.001%	99.278%
8887	JACKPOTJOY PLC	0.001%	99.279%
8888	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.280%
8889	KARO PHARMA AB	0.001%	99.280%
8890	ARIAKE JAPAN CO	0.001%	99.281%
8891	KEPPEL TELECOM&	0.001%	99.282%
8892	HUNTSWORTH PLC	0.001%	99.282%
8893	KURIMOTO	0.001%	99.283%
8894	TAIWAN HIGH SPE	0.001%	99.284%
8895	TAOKAENOI	0.001%	99.284%
8896	HIROSE ELECTRIC	0.001%	99.285%
8897	ASIA CEMENT CHI	0.001%	99.286%
8898	PHARMAENGINE IN	0.001%	99.286%
8899	PROTO CORP	0.001%	99.287%
8900	HIRAMATSU INC	0.001%	99.287%
8901	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.288%
8902	KAROON GAS AUST	0.001%	99.289%
8903	HONG KONG AIRCR	0.001%	99.289%
8904	MAISONS FRANCE	0.001%	99.290%
8905	INTILAND DEVPT	0.001%	99.291%
8906	BMTC GROUP INC	0.001%	99.291%
8907	AEON CREDIT SER	0.001%	99.292%
8908	NIHON CHOUZAI C	0.001%	99.293%
8909	NAC CO LTD	0.001%	99.293%
8910	MAEZAWA KYUSO I	0.001%	99.294%
8911	SURYA CITRA MED	0.001%	99.295%
8912	TK DEVELOPMENT	0.001%	99.295%
8913	KOMEDA HOLDINGS	0.001%	99.296%
8914	KITAGAWA IRON W	0.001%	99.296%
8915	FIRST SENSOR AG	0.001%	99.297%
8916	I-NET CORP	0.001%	99.298%
8917	PIVOT TECHNOLOG	0.001%	99.298%
8918	RENO DE MEDICI	0.001%	99.299%
8919	NAGANO BANK	0.001%	99.300%
8920	NICHIDEN CORP	0.001%	99.300%
8921	TAMA HOME CO LT	0.001%	99.301%
8922	CHUETSU PULP&PA	0.001%	99.302%
8923	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.302%
8924	PALIBURG HOLDIN	0.001%	99.303%
8925	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.303%
8926	ZENITAKA CORP	0.001%	99.304%
8927	ORGANO	0.001%	99.305%
8928	EXEL INDUSTRIES	0.001%	99.305%
8929	RAUBEX GROUP LT	0.001%	99.306%
8930	MANI INC	0.001%	99.307%
8931	LIU CHONG HING	0.001%	99.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	FLOW TRADERS	0.001%	99.308%
8933	FUSION PARTNERS	0.001%	99.309%
8934	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	99.309%
8935	SOFT-WORLD INTL	0.001%	99.310%
8936	MEIWA ESTATE CO	0.001%	99.310%
8937	POYA CO LTD	0.001%	99.311%
8938	TAISEI LAMICK C	0.001%	99.312%
8939	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.312%
8940	SVENSKA CELLULO	0.001%	99.313%
8941	LANNA RESOURCES	0.001%	99.314%
8942	PHX ENERGY SERV	0.001%	99.314%
8943	HATSUN AGRO	0.001%	99.315%
8944	ACTIA GROUP	0.001%	99.315%
8945	ANADOLU SIGORTA	0.001%	99.316%
8946	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.317%
8947	MAXVALU TOKAI C	0.001%	99.317%
8948	JAPAN BUSINESS	0.001%	99.318%
8949	CNA FIREFE	0.001%	99.319%
8950	WESTAR ENERGY I	0.001%	99.319%
8951	PACIFIC HOSPITA	0.001%	99.320%
8952	OTOKAR OTOMOTIV	0.001%	99.320%
8953	OPTRONTEC INC	0.001%	99.321%
8954	TOA OIL CO LTD	0.001%	99.322%
8955	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.322%
8956	ITE TECH INC	0.001%	99.323%
8957	E.I.D.-PARRY(IN	0.001%	99.324%
8958	GOLFZON CO LTD	0.001%	99.324%
8959	TOYO RADIATOR C	0.001%	99.325%
8960	VANACHAI GROUP	0.001%	99.326%
8961	FJ NEXT CO LTD	0.001%	99.326%
8962	AUSTRALIAN UNIT	0.001%	99.327%
8963	LUMENS CO LTD	0.001%	99.327%
8964	UNIQUE ENGINEER	0.001%	99.328%
8965	DELEK AUTOMOTIV	0.001%	99.329%
8966	KENON HLDGS LTD	0.001%	99.329%
8967	NIEN MADE ENTER	0.001%	99.330%
8968	GUJARAT ALKALIE	0.001%	99.331%
8969	FAMUR SA	0.001%	99.331%
8970	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.332%
8971	URTHECAST CORP	0.001%	99.332%
8972	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.001%	99.333%
8973	SHINYOUNG SECS	0.001%	99.334%
8974	DAE WON KANG UP	0.001%	99.334%
8975	SANYO ELEC RAIL	0.001%	99.335%
8976	KOPIN CORP COMMON STOCK USD.01	0.001%	99.335%
8977	INVESTORS TITLE CO COMMON STOCK	0.001%	99.336%
8978	HIRAKAWA HEWTEC	0.001%	99.337%
8979	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	99.337%
8980	ITALIAN-THAI DE	0.001%	99.338%
8981	LAI SUN GARMENT	0.001%	99.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.339%
8983	GUJARAT MINERAL	0.001%	99.340%
8984	ARGAN SA	0.001%	99.340%
8985	HANKUK CARBON C	0.001%	99.341%
8986	ECKERT & ZIEGLE	0.001%	99.342%
8987	EL AL ISRAEL AI	0.001%	99.342%
8988	TEST RESEARCH I	0.001%	99.343%
8989	COOLPAD GROUP L	0.001%	99.344%
8990	MITSUBISHI KAKO	0.001%	99.344%
8991	CAPITAL FIRST L	0.001%	99.345%
8992	DR HOENLE AG	0.001%	99.345%
8993	mitsui matsushi	0.001%	99.346%
8994	ES-CON JAPAN LT	0.001%	99.347%
8995	CAREER TECHNOLO	0.001%	99.347%
8996	TAKEEI CORPORAT	0.001%	99.348%
8997	TA ENTERPRISE B	0.001%	99.348%
8998	TPV TECHNOLOGY	0.001%	99.349%
8999	DFS FURNITURE L	0.001%	99.350%
9000	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.350%
9001	VITEC HLDG	0.001%	99.351%
9002	EASTERN MEDIA	0.001%	99.352%
9003	FEINTOOL INTERN	0.001%	99.352%
9004	KUOYANG CONSTRU	0.001%	99.353%
9005	MARVELOUS AQL I	0.001%	99.353%
9006	TECK RESOURCES	0.001%	99.354%
9007	KNM GROUP BERHA	0.001%	99.355%
9008	UNION BANK OF I	0.001%	99.355%
9009	ISOLITE INSULAT	0.001%	99.356%
9010	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.356%
9011	ROHM CO	0.001%	99.357%
9012	HELBOR EMPREEND	0.001%	99.358%
9013	RISO KAGAKU COR	0.001%	99.358%
9014	OLAV THON EIEND	0.001%	99.359%
9015	CHORI CO LTD	0.001%	99.359%
9016	ASKA PHARMACEU	0.001%	99.360%
9017	INTGRTD SVC	0.001%	99.361%
9018	HUONS CO LTD	0.001%	99.361%
9019	MALAYAN FLOUR M	0.001%	99.362%
9020	TOA CORP	0.001%	99.362%
9021	SHIPPING CP IND	0.001%	99.363%
9022	KANGDA INTERNAT	0.001%	99.364%
9023	TIPCO ASPHALT P	0.001%	99.364%
9024	ESPRINET SPA	0.001%	99.365%
9025	FURUNO ELECTRIC	0.001%	99.366%
9026	SWEDISH ORPHAN	0.001%	99.366%
9027	CLS HOLDINGS PL	0.001%	99.367%
9028	CRCC HIGH-TECH	0.001%	99.367%
9029	SHINAGAWA FUEL	0.001%	99.368%
9030	OSK HOLDINGS BH	0.001%	99.369%
9031	MPI CORPORATION	0.001%	99.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ISC CO LTD	0.001%	99.370%
9033	CHINA MANMADE F	0.001%	99.370%
9034	IWASAKI ELECTRI	0.001%	99.371%
9035	TOKMANNI GROUP	0.001%	99.372%
9036	ID LOGISTICS GR	0.001%	99.372%
9037	TOYO CORPORATIO	0.001%	99.373%
9038	FORMOSAN RUBBER	0.001%	99.373%
9039	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.374%
9040	TAIKO BANK	0.001%	99.375%
9041	SKELLERUP HOLDI	0.001%	99.375%
9042	ENERGY DEVELOP	0.001%	99.376%
9043	ERM POWER LTD	0.001%	99.376%
9044	GUJARAT PIPAVAV	0.001%	99.377%
9045	MIRAE ASSET LIF	0.001%	99.378%
9046	GOLDEN LAND PRO	0.001%	99.378%
9047	SATA SHOJI CORP	0.001%	99.379%
9048	MAXIS BHD	0.001%	99.379%
9049	NAPHTHA ISRAEL	0.001%	99.380%
9050	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.381%
9051	NAKAMURAYA CO L	0.001%	99.381%
9052	SONAE CAPITAL S	0.001%	99.382%
9053	INTERTRUST NV	0.001%	99.382%
9054	KARDEMIR KARABU	0.001%	99.383%
9055	ASCENCIO	0.001%	99.384%
9056	GRUH FINANCE	0.001%	99.384%
9057	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.385%
9058	SUPREMEX INC	0.001%	99.385%
9059	NAKABAYASHI CO	0.001%	99.386%
9060	FUKUI COMPUTER	0.001%	99.387%
9061	ASTALDI	0.001%	99.387%
9062	YUSHIRO CHEMICA	0.001%	99.388%
9063	COLUMBUS A/S	0.001%	99.388%
9064	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.389%
9065	HARIM HOLDINGS	0.001%	99.390%
9066	NEC NETWK & SYS	0.001%	99.390%
9067	KIRKLAND S INC COMMON STOCK	0.001%	99.391%
9068	BR PROPERTIES S	0.001%	99.391%
9069	MALAYSIAN PACIF	0.001%	99.392%
9070	HYUNDAI BNG STE	0.001%	99.393%
9071	AGABANG&COMPANY	0.001%	99.393%
9072	NL INDUSTRIES	0.001%	99.394%
9073	MEIWACORPORATIO	0.001%	99.394%
9074	SBS MEDIA HOLDI	0.001%	99.395%
9075	BONHEUR ASA	0.001%	99.396%
9076	MICROPORT SCIEN	0.001%	99.396%
9077	GUANGDONG KELON	0.001%	99.397%
9078	MINERA FRISCO S	0.001%	99.397%
9079	MAGMA FINCORP L	0.001%	99.398%
9080	KHON KAEN SUGAR	0.001%	99.399%
9081	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	ALIO GOLD INC	0.001%	99.400%
9083	NIHON ESLEAD CO	0.001%	99.400%
9084	GRUPO AVAL ACCI	0.001%	99.401%
9085	NIPPON SHARYO	0.001%	99.402%
9086	OSAKA ORGANIC C	0.001%	99.402%
9087	ELNUSA TBK	0.001%	99.403%
9088	MORY INDUSTRIES	0.001%	99.403%
9089	HARBIN BANK CO	0.001%	99.404%
9090	CHUANGS CONS IN	0.001%	99.404%
9091	KOHSOKU CORP	0.001%	99.405%
9092	TAKIRON CO	0.001%	99.406%
9093	FOOSUNG CO LTD	0.001%	99.406%
9094	KANADEN CORP	0.001%	99.407%
9095	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.407%
9096	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.408%
9097	MOBILEZONE HOLD	0.001%	99.409%
9098	PETRO RIO SA	0.001%	99.409%
9099	SUNCALL CORP	0.001%	99.410%
9100	TOYO ELECTRIC	0.001%	99.410%
9101	GUOLIAN SECURIT	0.001%	99.411%
9102	NOSTRUM OIL & G	0.001%	99.412%
9103	GRAND KOREA LEI	0.001%	99.412%
9104	HASTINGS GROUP	0.001%	99.413%
9105	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.413%
9106	TAIWAN CHINSAN	0.001%	99.414%
9107	JAPAN KENZAI CO	0.001%	99.414%
9108	HY LOK	0.001%	99.415%
9109	ALICO INC COMMON STOCK USD1.0	0.001%	99.416%
9110	TOREX SEMICONDU	0.001%	99.416%
9111	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.417%
9112	RM PLC	0.001%	99.417%
9113	MANDALAY RESOUR	0.001%	99.418%
9114	GOLDMONEY INC	0.001%	99.419%
9115	ELBIT SYSTEMS L	0.001%	99.419%
9116	SHINKAWA	0.001%	99.420%
9117	MATSUI CONST CO	0.001%	99.420%
9118	PJT PARTNERS INC A COMMON STOCK	0.001%	99.421%
9119	HADERA PAPER LT	0.001%	99.421%
9120	Minerva SA	0.001%	99.422%
9121	UFLEX LTD	0.001%	99.423%
9122	TOKYU RECREATIO	0.001%	99.423%
9123	TAKARA PRINTING	0.001%	99.424%
9124	JANOME SEWING M	0.001%	99.424%
9125	BANQUE CANTONAL	0.001%	99.425%
9126	TER BEKE SA	0.001%	99.425%
9127	YOULCHON CHEMIC	0.001%	99.426%
9128	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.427%
9129	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.427%
9130	ALTISOURCE PORT	0.001%	99.428%
9131	REIS INC COMMON STOCK USD.01	0.001%	99.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	KISWIRE LTD	0.001%	99.429%
9133	DYNAGREEN ENVIR	0.001%	99.430%
9134	LAURENT-PERRIER	0.001%	99.430%
9135	DADI EARLY	0.001%	99.431%
9136	HK INTL CONSTR	0.001%	99.431%
9137	HOKUETSU INDS C	0.001%	99.432%
9138	SHELL REFINING(0.001%	99.432%
9139	MUCKLOW(A&J) GR	0.001%	99.433%
9140	SINCERE NAVIGAT	0.001%	99.434%
9141	NIEN HSING TEXT	0.001%	99.434%
9142	EHWA TECHNOLOGI	0.001%	99.435%
9143	TOA DORO KOGYO	0.001%	99.435%
9144	TOKYO ELECTRON	0.001%	99.436%
9145	CABCHARGE AUSTR	0.001%	99.436%
9146	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.437%
9147	FLEURY MICHON	0.001%	99.438%
9148	ALPS LOGISTICS	0.001%	99.438%
9149	MASTER GLORY GR	0.001%	99.439%
9150	GLOBAL MIXED MO	0.001%	99.439%
9151	ING BANK SLASKI	0.001%	99.440%
9152	HAGIWARA ELECTR	0.001%	99.440%
9153	RAYSEARCH LABOR	0.001%	99.441%
9154	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.442%
9155	EKORNES ASA	0.001%	99.442%
9156	WAI KEE HOLDING	0.001%	99.443%
9157	CLEANUP CORP	0.001%	99.443%
9158	BAYSIDE LAND CO	0.001%	99.444%
9159	BIMB HLDGS BERH	0.001%	99.444%
9160	SHIN NIPPON AIR	0.001%	99.445%
9161	SHINING BUILDIN	0.001%	99.446%
9162	MEITO SANGYO CO	0.001%	99.446%
9163	BORUSAN BORU	0.001%	99.447%
9164	MEIKO NETWORK J	0.001%	99.447%
9165	HOUSTON WIRE &	0.001%	99.448%
9166	TI FINANCIAL HO	0.001%	99.448%
9167	RHYTHM WATCH CO	0.001%	99.449%
9168	U-SHIN	0.001%	99.450%
9169	GAFISA SA	0.001%	99.450%
9170	SUNJIN	0.001%	99.451%
9171	CENTURY CITY IN	0.001%	99.451%
9172	EMPERIA HOLDING	0.001%	99.452%
9173	SHINSEGAE FOOD	0.001%	99.452%
9174	TV AZTECA	0.001%	99.453%
9175	UNION BK OF TAI	0.001%	99.453%
9176	ZHONGYU GAS HOL	0.001%	99.454%
9177	REGINA MIRACLE	0.001%	99.455%
9178	SANKO METAL IND	0.001%	99.455%
9179	AKER AMERICAN S	0.001%	99.456%
9180	CONCORD SECURIT	0.001%	99.456%
9181	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	CHINA MODERN DA	0.001%	99.457%
9183	NIPPON CONCRETE	0.001%	99.458%
9184	NIP AIR CON	0.001%	99.459%
9185	JW HOLDINGS COR	0.001%	99.459%
9186	YAT SING HOLDIN	0.001%	99.460%
9187	INTERPARK CORP	0.001%	99.460%
9188	VETOQUINOL SA	0.001%	99.461%
9189	DONGSUNG HOLDIN	0.001%	99.461%
9190	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.462%
9191	SREI INFRASTRUC	0.001%	99.462%
9192	KALPATARU POWER	0.001%	99.463%
9193	OCTODEC	0.001%	99.464%
9194	SEVEN GROUP HLD	0.001%	99.464%
9195	HEUNG-A SHIPPIN	0.001%	99.465%
9196	NORDJYSKE BANK	0.001%	99.465%
9197	FANG HOLDINGS LTD ADR ADR	0.001%	99.466%
9198	BASSO INDUSTRY	0.001%	99.466%
9199	CHIA HSIN CEMEN	0.001%	99.467%
9200	BANGKOK BANK	0.001%	99.467%
9201	RIGHT-ON CO	0.001%	99.468%
9202	ESSITY AKTIEBOL	0.001%	99.469%
9203	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.469%
9204	DEOLEO SA	0.001%	99.470%
9205	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.470%
9206	KINKI NIPPON TO	0.001%	99.471%
9207	WERELDHAVE BELG	0.001%	99.471%
9208	CONVOY FINANCIA	0.001%	99.472%
9209	KH VATEC	0.001%	99.472%
9210	POWER LOGICS	0.001%	99.473%
9211	JUSUNG ENGINEER	0.001%	99.473%
9212	EXCEL CO LTD	0.001%	99.474%
9213	KSH HOLDINGS LT	0.001%	99.475%
9214	NISHIKAWA RUBBE	0.001%	99.475%
9215	SHANGHAI DASHEN	0.001%	99.476%
9216	SHENYIN WANGUO(0.001%	99.476%
9217	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.477%
9218	HYUNDAI CORP	0.001%	99.477%
9219	TAKAMATSU CONS	0.001%	99.478%
9220	MR MAX CORP	0.001%	99.478%
9221	ITC PROPERTIES	0.001%	99.479%
9222	CNQC INTERNATIO	0.001%	99.480%
9223	TEIKOKU TSUSHIN	0.001%	99.480%
9224	RESILUX	0.001%	99.481%
9225	HONG FOK CORP	0.001%	99.481%
9226	REJECT SHOP LTD	0.001%	99.482%
9227	CAPITALAND MALA	0.001%	99.482%
9228	ACBEL POLYTECH	0.001%	99.483%
9229	KORDSA TEKNIK T	0.001%	99.483%
9230	ASAHI KOGYOSHA	0.001%	99.484%
9231	MARUBUN CORP	0.001%	99.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	SAPPE PCL	0.001%	99.485%
9233	SEOHAN CO LTD	0.001%	99.486%
9234	HO TUNG CHEMICA	0.001%	99.486%
9235	LUBELSKI WEGIEL	0.001%	99.487%
9236	KORADIOR HOLDIN	0.001%	99.487%
9237	SANKYO SEIKO CO	0.001%	99.488%
9238	KEPCO ENGINEERI	0.001%	99.488%
9239	EIDAI CO.LTD.	0.001%	99.489%
9240	DATALOGIC SPA	0.001%	99.489%
9241	TAKISAWA MACHIN	0.001%	99.490%
9242	SPACE CO LTD	0.001%	99.490%
9243	AIRPORT FACILIT	0.001%	99.491%
9244	SIAM FUTURE DEV	0.001%	99.491%
9245	JAPAN ASIA GROU	0.001%	99.492%
9246	ACCOR	0.001%	99.493%
9247	SABANA SHARIAH	0.001%	99.493%
9248	FORMOSAN UNION	0.001%	99.494%
9249	DORO AB	0.001%	99.494%
9250	HIMACHAL FUTURI	0.001%	99.495%
9251	ASCENDAS INDIA	0.001%	99.495%
9252	IWATSUKA CONFEC	0.001%	99.496%
9253	CEMENTOS ARGOS	0.001%	99.496%
9254	JAPAN TRANCITY	0.001%	99.497%
9255	SUZLON ENERGY L	0.001%	99.497%
9256	FDM GROUP PLC	0.001%	99.498%
9257	SALIM IVOMAS	0.001%	99.498%
9258	TAKAOKA TOKO HL	0.001%	99.499%
9259	TOHO CO LTD	0.001%	99.500%
9260	COPEL PARANA EN	0.001%	99.500%
9261	MAMEZOU	0.001%	99.501%
9262	AMATA CORP PUBL	0.001%	99.501%
9263	LPKF LASER & EL	0.001%	99.502%
9264	HIRANO TECSEED	0.001%	99.502%
9265	HONEYS CO LTD	0.001%	99.503%
9266	S&T DYNAMICS CO	0.001%	99.503%
9267	OCEANA GROUP LT	0.001%	99.504%
9268	BUMRUNGRAD HOPT	0.001%	99.504%
9269	ATTACQ LTD	0.001%	99.505%
9270	LAGERCRANTZ GRO	0.001%	99.505%
9271	AVANCE GAS HOLD	0.001%	99.506%
9272	SERVCORP	0.001%	99.506%
9273	SCHAFFNER HOLDI	0.001%	99.507%
9274	WALTON ADVANCED	0.001%	99.507%
9275	AKATSUKI	0.001%	99.508%
9276	WESTGOLD RESOUR	0.001%	99.509%
9277	YUANSHENGTAI DA	0.001%	99.509%
9278	STAR MICA CO LT	0.001%	99.510%
9279	NITTOKU ENG CO	0.001%	99.510%
9280	MITANI SEKISAN	0.001%	99.511%
9281	TOWER BERSAMA I	0.001%	99.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	EQT HOLDINGS LT	0.001%	99.512%
9283	STAMFORD LAND	0.001%	99.512%
9284	CLINUVEL PHARM	0.001%	99.513%
9285	ENF TECHNOLOGY	0.001%	99.513%
9286	TOKYO KEIKI INC	0.001%	99.514%
9287	HEXAGON COMPOSI	0.001%	99.514%
9288	SER EDUCACIONAL	0.001%	99.515%
9289	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.515%
9290	JNBY DESIGN LTD	0.001%	99.516%
9291	NEW HOPE CORP	0.001%	99.516%
9292	VERSO CORP A COMMON STOCK	0.001%	99.517%
9293	SPARX ASSET MAN	0.001%	99.518%
9294	COSEL CO	0.001%	99.518%
9295	PEET LIMITED	0.001%	99.519%
9296	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.519%
9297	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.520%
9298	ALLAHABAD BANK	0.001%	99.520%
9299	TOTAL ACCESS CO	0.001%	99.521%
9300	ALTECH CORP	0.001%	99.521%
9301	BEST PACIFIC IN	0.001%	99.522%
9302	FORFARMERS NV	0.001%	99.522%
9303	ALPHA SYSTEMS I	0.001%	99.523%
9304	HUA HAN BIO-PHA	0.001%	99.523%
9305	OUG HOLDING	0.001%	99.524%
9306	XINYUAN REAL ES	0.001%	99.524%
9307	CHIYODA CO	0.001%	99.525%
9308	FIRST BANK OF T	0.001%	99.525%
9309	XUNLEI LTD ADR ADR USD.00025	0.001%	99.526%
9310	NHPC LTD	0.001%	99.526%
9311	MIX TELEMATICS	0.001%	99.527%
9312	ANHUI EXPRESSWA	0.001%	99.527%
9313	DHIPAYA INSURAN	0.001%	99.528%
9314	BANK TABUNGAN N	0.001%	99.528%
9315	SHINWA KAIUN	0.001%	99.529%
9316	MAEZAWA KASEI I	0.001%	99.530%
9317	SOUNDWILL HOLDI	0.001%	99.530%
9318	WANG ON GROUP	0.001%	99.531%
9319	SEMPERIT AG HOL	0.001%	99.531%
9320	EO TECHNICS CO	0.001%	99.532%
9321	CITIC ENVIR	0.001%	99.532%
9322	NS SHOPPING CO	0.001%	99.533%
9323	CHAMBAL FER	0.001%	99.533%
9324	PEGASUS HAVA TA	0.001%	99.534%
9325	ROMANDE ENERGIE	0.001%	99.534%
9326	RELIANCE HOME F	0.001%	99.535%
9327	GUN EI CHEM IND	0.001%	99.535%
9328	DAIHAN	0.001%	99.536%
9329	CRUCIALTEC CO L	0.001%	99.536%
9330	BK OF GREECE	0.001%	99.537%
9331	CHUGAI RO CO LT	0.001%	99.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	RASA INDUSTRIES	0.001%	99.538%
9333	UNITECH LIMITED	0.001%	99.538%
9334	ISU CHEMICAL	0.001%	99.539%
9335	ALVIVA HOLDINGS	0.001%	99.539%
9336	IWAKI & CO LTD	0.001%	99.540%
9337	AVON RUBBER	0.001%	99.540%
9338	CIA ENERGETICA	0.001%	99.541%
9339	SAGAX AB	0.001%	99.541%
9340	CIRCASSIA PHARM	0.001%	99.542%
9341	AUDIX CORP	0.001%	99.542%
9342	NEOWIZ CORP	0.001%	99.543%
9343	KAWASAN INDS JA	0.001%	99.543%
9344	VIEL ET COMPAGN	0.001%	99.544%
9345	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.544%
9346	CHONGKUNDANG	0.001%	99.545%
9347	HANSHIN CONSTRU	0.001%	99.545%
9348	TELEFONICA CZEC	0.001%	99.546%
9349	SAMMOK S-FORM C	0.001%	99.546%
9350	COREMAX	0.001%	99.547%
9351	ADCORP HLDGS	0.001%	99.547%
9352	YEONG GUAN ENER	0.001%	99.548%
9353	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.548%
9354	CHINA GREENFRES	0.001%	99.549%
9355	PLAZZA AG REG A	0.001%	99.549%
9356	BANK OF KOCHI L	0.001%	99.550%
9357	SAMCHULLY	0.001%	99.550%
9358	SERCO GROUP	0.001%	99.551%
9359	FUJIKURA KASEI	0.001%	99.551%
9360	TOSHO PRINTING	0.001%	99.552%
9361	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.552%
9362	AUSTEM	0.000%	99.553%
9363	EL.EN. SPA	0.000%	99.553%
9364	SEPTENI CO LTD	0.000%	99.554%
9365	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.554%
9366	CTT-CORREIOS DE	0.000%	99.555%
9367	GENERAL INTERFA	0.000%	99.555%
9368	ABOITIZ POWER C	0.000%	99.556%
9369	EDREAMS ODIGEO	0.000%	99.556%
9370	BW PLANTATION	0.000%	99.557%
9371	AIDA ENGINEERIN	0.000%	99.557%
9372	QAF LTD	0.000%	99.558%
9373	MAZOR ROBOTICS	0.000%	99.558%
9374	HUMAX CO LTD	0.000%	99.559%
9375	ASPO OYJ	0.000%	99.559%
9376	SVENSKA HANDELS	0.000%	99.560%
9377	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.560%
9378	TIGA PILAR SEJA	0.000%	99.561%
9379	AREZZO INDUSTRI	0.000%	99.561%
9380	KIER GROUP	0.000%	99.562%
9381	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	MILLS ESTRUTURA	0.000%	99.563%
9383	SUPERLOOP LTD	0.000%	99.563%
9384	TMK PAO GDR REG S GDR	0.000%	99.564%
9385	LOVISA HOLDINGS	0.000%	99.564%
9386	JAGRAN PRAKASHA	0.000%	99.565%
9387	ENERGA SA	0.000%	99.565%
9388	SOLARIA ENERGIA	0.000%	99.566%
9389	FUJIJURA RUBBER	0.000%	99.566%
9390	SIME DARBY PROP	0.000%	99.567%
9391	F&F COMPANY	0.000%	99.567%
9392	CANVEST ENVIRON	0.000%	99.568%
9393	FOURLIS S.A.	0.000%	99.568%
9394	ACADEMEDIA AB	0.000%	99.569%
9395	INNER MONGOLIA	0.000%	99.569%
9396	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.570%
9397	GREAT PANTHER S	0.000%	99.570%
9398	ANADOLU CAM	0.000%	99.571%
9399	UNION TOOL CO	0.000%	99.571%
9400	KI-STAR REAL ES	0.000%	99.572%
9401	3M INDIA LTD	0.000%	99.572%
9402	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.573%
9403	MARUSAN SECUR	0.000%	99.573%
9404	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.574%
9405	KINKO OPTICAL C	0.000%	99.574%
9406	COMP ENG & CONS	0.000%	99.575%
9407	EUROCASH SA	0.000%	99.575%
9408	BERLI JUCKER CO	0.000%	99.575%
9409	COLABOR GROUP I	0.000%	99.576%
9410	TOMOE ENGINEERI	0.000%	99.576%
9411	CYIENT LIMITED	0.000%	99.577%
9412	LOJAS AMERICANA	0.000%	99.577%
9413	NIHON DENKEI CO	0.000%	99.578%
9414	HILAN LTD	0.000%	99.578%
9415	TECHNOVATOR INT	0.000%	99.579%
9416	SEALINK TRAVEL	0.000%	99.579%
9417	NORCROS PLC	0.000%	99.580%
9418	CK POWER PCL	0.000%	99.580%
9419	ADO Group Ltd	0.000%	99.581%
9420	CHIHO-TIANDE GR	0.000%	99.581%
9421	FLUIDRA SA	0.000%	99.582%
9422	DAEHAN STEEL CO	0.000%	99.582%
9423	DIRECT INSURANC	0.000%	99.583%
9424	RINGER HUT CO L	0.000%	99.583%
9425	KUNSUL CHEM IND	0.000%	99.584%
9426	SAN HOLDINGS, I	0.000%	99.584%
9427	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.585%
9428	VIOHALCO SA	0.000%	99.585%
9429	CAPIO AB	0.000%	99.586%
9430	KAWASUMI LABS I	0.000%	99.586%
9431	MIDLAND REALTY	0.000%	99.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	SG CORPORATION	0.000%	99.587%
9433	PILIPINAS SHELL	0.000%	99.588%
9434	TOEI ANIMATION	0.000%	99.588%
9435	MODETOUR NETWOR	0.000%	99.588%
9436	WOONGJIN HOLDIN	0.000%	99.589%
9437	CROPENERGIES AG	0.000%	99.589%
9438	ZENITRON CORP	0.000%	99.590%
9439	FOGO DE CHAO IN	0.000%	99.590%
9440	CHAYANG SHENG D	0.000%	99.591%
9441	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.591%
9442	TOP FRONTIER IN	0.000%	99.592%
9443	MATERIALS ANALY	0.000%	99.592%
9444	CNA SUNSINE	0.000%	99.593%
9445	PHOENIX SATELLI	0.000%	99.593%
9446	ASHIMORI INDUST	0.000%	99.594%
9447	DISH TV INDIA L	0.000%	99.594%
9448	JACOBSON PHARMA	0.000%	99.595%
9449	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.595%
9450	NEXEN CORPORATI	0.000%	99.596%
9451	NEW WORLD DEPT	0.000%	99.596%
9452	ABC ARBITRAGE	0.000%	99.597%
9453	GREEN ENERGY TE	0.000%	99.597%
9454	G SHANK ENTERPR	0.000%	99.597%
9455	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.598%
9456	CSS INDUSTRIES	0.000%	99.598%
9457	OHASHI TECHNICA	0.000%	99.599%
9458	MACAUTOIndustr	0.000%	99.599%
9459	KOREA ALCOHOL I	0.000%	99.600%
9460	SANYO TRADING C	0.000%	99.600%
9461	SHOFU INC	0.000%	99.601%
9462	LIBBEY INC COMMON STOCK USD.01	0.000%	99.601%
9463	NICE INFORMATIO	0.000%	99.602%
9464	KATO WORKS CO	0.000%	99.602%
9465	TSUBAKIMOTO KOG	0.000%	99.603%
9466	FLEETWOOD CORP	0.000%	99.603%
9467	PARK LAWN CORP	0.000%	99.604%
9468	MAEDA KOSEN CO.	0.000%	99.604%
9469	AMPER SA	0.000%	99.604%
9470	DAITO ELECTRON	0.000%	99.605%
9471	STAR CRUISES LT	0.000%	99.605%
9472	CHINA PIONEER P	0.000%	99.606%
9473	CAPITA GROUP PL	0.000%	99.606%
9474	RADIUM LIFE TEC	0.000%	99.607%
9475	THE WILL-BES &	0.000%	99.607%
9476	AMS AG	0.000%	99.608%
9477	INUI GLOBAL LOG	0.000%	99.608%
9478	ULKER BISKUVI S	0.000%	99.609%
9479	TSUTSUMI JEWELR	0.000%	99.609%
9480	PRAKASHIndustr	0.000%	99.610%
9481	KERRY TJ LOGIST	0.000%	99.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	KAULIN MANUFACT	0.000%	99.611%
9483	E TEC E&C LTD	0.000%	99.611%
9484	VIJAYA BANK	0.000%	99.611%
9485	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.612%
9486	LUMAX INTERNATI	0.000%	99.612%
9487	TOFAS TURK OTOM	0.000%	99.613%
9488	HANIL E-HWA CO	0.000%	99.613%
9489	SAMPO CORP	0.000%	99.614%
9490	SINDO RICOH	0.000%	99.614%
9491	BLUE DART EXPRE	0.000%	99.615%
9492	DAIDO KOGYO CO	0.000%	99.615%
9493	MALAYAN CEMENT	0.000%	99.616%
9494	POLY CULTURE GR	0.000%	99.616%
9495	NUSANTARA INFRA	0.000%	99.616%
9496	HKC HOLDINGS LT	0.000%	99.617%
9497	BANK BUKOPIN PT	0.000%	99.617%
9498	UNICHEM LABS	0.000%	99.618%
9499	GENKY DRUGSTORE	0.000%	99.618%
9500	ASIA PLASTIC RE	0.000%	99.619%
9501	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.619%
9502	GEOSTR CORP	0.000%	99.620%
9503	ZUIKO CORP	0.000%	99.620%
9504	KRS CORPORATION	0.000%	99.621%
9505	KOZA ALTIN ISLE	0.000%	99.621%
9506	UNIVERSAL ENTER	0.000%	99.622%
9507	ASALEO CARE LTD	0.000%	99.622%
9508	STRAITS TRADING	0.000%	99.622%
9509	DUSTIN GROUP AB	0.000%	99.623%
9510	YONDENKO CORP	0.000%	99.623%
9511	ODELIC CO LTD	0.000%	99.624%
9512	NIPPON HUME PIP	0.000%	99.624%
9513	WIZ SOL CORR DE	0.000%	99.625%
9514	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.625%
9515	TOMORROW FOCUS	0.000%	99.626%
9516	FINDEL	0.000%	99.626%
9517	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.627%
9518	BAOYE GROUP CO	0.000%	99.627%
9519	POLYMET MINING	0.000%	99.627%
9520	STI EDUCATION S	0.000%	99.628%
9521	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.628%
9522	COUNTRYWIDE	0.000%	99.629%
9523	DEEPAK FERT&PE	0.000%	99.629%
9524	JMS CO	0.000%	99.630%
9525	PRICER AB	0.000%	99.630%
9526	TONG YANG CEMEN	0.000%	99.631%
9527	DONGWHA PHARM.C	0.000%	99.631%
9528	HOEGH LNG HOLDI	0.000%	99.631%
9529	MERAFE RESOURCE	0.000%	99.632%
9530	VITEC GROUP	0.000%	99.632%
9531	LANDS END INC COMMON STOCK USD.01	0.000%	99.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	TORISHIMA PUMP	0.000%	99.633%
9533	TRAVELZOO COMMON STOCK USD.01	0.000%	99.634%
9534	IC COMPANYS	0.000%	99.634%
9535	CHEN FULL INT C	0.000%	99.635%
9536	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.635%
9537	ELECTRICITY GEN	0.000%	99.636%
9538	SIXT LEASING AG	0.000%	99.636%
9539	COFFEE DAY ENTE	0.000%	99.636%
9540	ICHIKEN CO LTD	0.000%	99.637%
9541	D CARNEGIE & CO	0.000%	99.637%
9542	HITRON TECHNOLO	0.000%	99.638%
9543	CLEAR CHANNEL O	0.000%	99.638%
9544	ACCURAY INC COMMON STOCK USD.001	0.000%	99.639%
9545	GETIN NOBLE BA	0.000%	99.639%
9546	EMPEROR WATCH A	0.000%	99.640%
9547	ALI CORP	0.000%	99.640%
9548	NIPPON KANZAI C	0.000%	99.640%
9549	GOLDEN MEDITECH	0.000%	99.641%
9550	QLIRO GROUP AB	0.000%	99.641%
9551	AXTEL SAB DE CV	0.000%	99.642%
9552	CHUO SPRING CO	0.000%	99.642%
9553	GLANBIA PLC	0.000%	99.643%
9554	SATORI ELECTRIC	0.000%	99.643%
9555	UNITY OPTO TECH	0.000%	99.644%
9556	HARMONICARE MED	0.000%	99.644%
9557	GALLIFORD TRY P	0.000%	99.644%
9558	SIA ENGINEERING	0.000%	99.645%
9559	TIVOLI A/S	0.000%	99.645%
9560	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.646%
9561	VIA HOLDINGS IN	0.000%	99.646%
9562	CAC CORPORATION	0.000%	99.647%
9563	TEIKOKU ELECTRI	0.000%	99.647%
9564	SHINAGAWA REFRA	0.000%	99.648%
9565	ORIENTAL BK OF	0.000%	99.648%
9566	SUPERMAX CORPOR	0.000%	99.648%
9567	KOBE BUSSAN CO	0.000%	99.649%
9568	HILONG HOLDING	0.000%	99.649%
9569	KEE TAI PROPERT	0.000%	99.650%
9570	DECMIL GROUP LT	0.000%	99.650%
9571	EHEALTH INC COMMON STOCK USD.001	0.000%	99.651%
9572	ARES ALLERGY HO	0.000%	99.651%
9573	FRED'S INC	0.000%	99.651%
9574	RAFFLES EDUCATI	0.000%	99.652%
9575	ELEMENTIA SAB D	0.000%	99.652%
9576	SEKONIX CO LTD	0.000%	99.653%
9577	FIELDS CORP	0.000%	99.653%
9578	TUBOS REUNIDOS	0.000%	99.654%
9579	CHC HEALTHCARE	0.000%	99.654%
9580	NEDAP(NED APP)N	0.000%	99.655%
9581	UCHIDA YOKO CO	0.000%	99.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ROSENBAUER INTE	0.000%	99.655%
9583	UNIFIN FINANCIE	0.000%	99.656%
9584	VA TECH WABAG L	0.000%	99.656%
9585	MOIL LTD	0.000%	99.657%
9586	YORK WATER CO COMMON STOCK	0.000%	99.657%
9587	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.658%
9588	RENREN INC ADR ADR USD.001	0.000%	99.658%
9589	SUZUKI CO LTD	0.000%	99.658%
9590	GRUPO SANDBORNS	0.000%	99.659%
9591	SINYI REALTY IN	0.000%	99.659%
9592	SAC'S BAR HOLDI	0.000%	99.660%
9593	CJ HELLOVISION	0.000%	99.660%
9594	RIKEN TECHNOS C	0.000%	99.661%
9595	NICK SCALI LTD	0.000%	99.661%
9596	ANN JOO RESOURC	0.000%	99.661%
9597	CHINA VAST INDU	0.000%	99.662%
9598	UBM DEVELOPMENT	0.000%	99.662%
9599	MAGNUM BERHAD	0.000%	99.663%
9600	TDC SOFTWARE EN	0.000%	99.663%
9601	CENTRAL AUTO	0.000%	99.664%
9602	HIGHLIGHT COMMU	0.000%	99.664%
9603	WOONGJIN THINKB	0.000%	99.664%
9604	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.665%
9605	F@N COMMUNICATI	0.000%	99.665%
9606	IHQ INC	0.000%	99.666%
9607	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.666%
9608	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.667%
9609	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.667%
9610	ASUNARO AOKI CO	0.000%	99.667%
9611	GUNNEBO AB	0.000%	99.668%
9612	MANZ AUTOMATION	0.000%	99.668%
9613	HARADA IND	0.000%	99.669%
9614	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.669%
9615	LPN DEVELOPMENT	0.000%	99.670%
9616	CHINA MINSHENG	0.000%	99.670%
9617	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.670%
9618	INTERSERVE PLC	0.000%	99.671%
9619	YAMATANE CORP N	0.000%	99.671%
9620	SOMBOON ADVANCE	0.000%	99.672%
9621	EMPRESA DE ENER	0.000%	99.672%
9622	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.673%
9623	JUKEN SANGYO CO	0.000%	99.673%
9624	KAWAGISHI BRIDG	0.000%	99.673%
9625	ELAN MICROELECT	0.000%	99.674%
9626	SHIRE PLC ADR	0.000%	99.674%
9627	WHARF REAL ESTA	0.000%	99.675%
9628	SINGAMAS CONTAI	0.000%	99.675%
9629	DO & CO AG	0.000%	99.675%
9630	I O DATA DEVICE	0.000%	99.676%
9631	ROTTNEROS AB	0.000%	99.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	RECRM RESEARCH	0.000%	99.677%
9633	INABA SEISAKUSH	0.000%	99.677%
9634	KT CORP SP ADR ADR	0.000%	99.678%
9635	SHIN NIPPON BIO	0.000%	99.678%
9636	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.678%
9637	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.679%
9638	KYOWA ELECTRONI	0.000%	99.679%
9639	PARKER CORP	0.000%	99.680%
9640	CHANG WAH ELECT	0.000%	99.680%
9641	OCEAN-LAND GROU	0.000%	99.681%
9642	THAI STANLEY EL	0.000%	99.681%
9643	INSAS BHD	0.000%	99.681%
9644	COLLECTION HOUS	0.000%	99.682%
9645	ASCENDIS HEALTH	0.000%	99.682%
9646	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.683%
9647	TAMURA TAIKO HL	0.000%	99.683%
9648	CN T L GAS	0.000%	99.683%
9649	SHINSEGAE ENGIN	0.000%	99.684%
9650	SUMMIT ASCENT H	0.000%	99.684%
9651	MAEIL DIARY IND	0.000%	99.685%
9652	GRUPO HSF	0.000%	99.685%
9653	ECZACIBASI YATI	0.000%	99.685%
9654	YAMAMURA GLASS	0.000%	99.686%
9655	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.686%
9656	NIHON KAGAKU SA	0.000%	99.687%
9657	INFORMATION SVC	0.000%	99.687%
9658	FAR EAST ORCH	0.000%	99.688%
9659	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.688%
9660	CHIPMOS TECHNOL	0.000%	99.688%
9661	NAGAWA CO LTD	0.000%	99.689%
9662	KONAKA CO LTD	0.000%	99.689%
9663	SUNGSHIN CEMENT	0.000%	99.690%
9664	OPTEX COMPANY	0.000%	99.690%
9665	ISELECT LTD	0.000%	99.690%
9666	CHINA LNG GROUP	0.000%	99.691%
9667	KAVERI SEED CO	0.000%	99.691%
9668	BOE VARITRONIX	0.000%	99.692%
9669	HAKUDO CO LTD	0.000%	99.692%
9670	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.692%
9671	DAISYO CORP	0.000%	99.693%
9672	POS MALAYSIA	0.000%	99.693%
9673	FTD COS INC COMMON STOCK USD.0001	0.000%	99.694%
9674	SANSEI YUSOKI C	0.000%	99.694%
9675	MCPHERSONS LTD	0.000%	99.695%
9676	WARSAW STOCK EX	0.000%	99.695%
9677	HOKURIKU ELECTR	0.000%	99.695%
9678	FOX WIZEL LTD	0.000%	99.696%
9679	BOUSTEAD SINGAP	0.000%	99.696%
9680	BLISS GVS PHARM	0.000%	99.697%
9681	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	REALORD GROUP H	0.000%	99.697%
9683	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.698%
9684	LONDON&PACIFIC	0.000%	99.698%
9685	CSBC CORPORATIO	0.000%	99.699%
9686	POLETOWIN PITCR	0.000%	99.699%
9687	ACAL	0.000%	99.699%
9688	PRIMA INDUSTRIE	0.000%	99.700%
9689	PW MEDTECH GROU	0.000%	99.700%
9690	DAIICHI KENSETS	0.000%	99.701%
9691	NILKAMAL	0.000%	99.701%
9692	TAKANA CO LTD	0.000%	99.701%
9693	SK D&D	0.000%	99.702%
9694	KSB AG	0.000%	99.702%
9695	Phoenix Mills L	0.000%	99.703%
9696	TORRENT POWER L	0.000%	99.703%
9697	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.703%
9698	ROCKWOOL INTL P	0.000%	99.704%
9699	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.704%
9700	DAISHINKU CORP	0.000%	99.705%
9701	TOMOE CORP	0.000%	99.705%
9702	AP EAGERS LTD	0.000%	99.705%
9703	SENSHUKAI CO	0.000%	99.706%
9704	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.706%
9705	TAKIHYO CO LTD	0.000%	99.707%
9706	SICHUAN EXPRESS	0.000%	99.707%
9707	CIMSA	0.000%	99.707%
9708	E1 CORPORATION	0.000%	99.708%
9709	WELSPUN GUJARAT	0.000%	99.708%
9710	EVEREST TEXTILE	0.000%	99.709%
9711	INDS BACHOCO SA	0.000%	99.709%
9712	SHANGHAI FUDAN-	0.000%	99.709%
9713	BANK OF KAOHSIU	0.000%	99.710%
9714	T COOK IND	0.000%	99.710%
9715	TEN PAO GROUP H	0.000%	99.711%
9716	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.711%
9717	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.711%
9718	KOREA DISTRICT	0.000%	99.712%
9719	COUNTRYSIDE PRO	0.000%	99.712%
9720	ENDO LIGHTING C	0.000%	99.713%
9721	BRIGADE ENTERPR	0.000%	99.713%
9722	ALBARAKA TURK K	0.000%	99.713%
9723	SOKEN CHEMICAL	0.000%	99.714%
9724	YOU EAL ELECTRO	0.000%	99.714%
9725	GODREJ PROPERTI	0.000%	99.715%
9726	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.715%
9727	BIRLA CORP LTD	0.000%	99.715%
9728	DONGYANG GANGCH	0.000%	99.716%
9729	JOBAN KOSAN CO	0.000%	99.716%
9730	CICOR TECHNOLOG	0.000%	99.716%
9731	YAMATO CORPORAT	0.000%	99.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	MARISA LOJAS SA	0.000%	99.717%
9733	HARBIN POWER EQ	0.000%	99.718%
9734	SARKUYSAN ELEKT	0.000%	99.718%
9735	TIPTREE INC COMMON STOCK USD.001	0.000%	99.718%
9736	ALTICE NV	0.000%	99.719%
9737	SECHE ENVIRONNE	0.000%	99.719%
9738	KLCC PROPERTY H	0.000%	99.720%
9739	HANSAE YES24 HO	0.000%	99.720%
9740	KINGSWAY FINANC	0.000%	99.720%
9741	WORLDLINE	0.000%	99.721%
9742	TODA KOGYO CORP	0.000%	99.721%
9743	BERJAYA ASSETS	0.000%	99.722%
9744	FLEX LNG LTD	0.000%	99.722%
9745	PRG-SCHULTZ INT	0.000%	99.722%
9746	MCLEOD RUSSEL I	0.000%	99.723%
9747	GLOBAL LIGHTING	0.000%	99.723%
9748	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.723%
9749	ALL RING	0.000%	99.724%
9750	SAMART CORP PCL	0.000%	99.724%
9751	HYFLUX LTD	0.000%	99.725%
9752	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.725%
9753	MERIDA INDUSTRY	0.000%	99.725%
9754	CYBEROPTICS CORP COMMON STOCK	0.000%	99.726%
9755	KSS LINE LTD	0.000%	99.726%
9756	NICOX	0.000%	99.727%
9757	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.727%
9758	NATORI CO LTD	0.000%	99.727%
9759	SAM JIN PHARM	0.000%	99.728%
9760	SRG TAKAMI	0.000%	99.728%
9761	WILMINGTON GROU	0.000%	99.728%
9762	OLVI	0.000%	99.729%
9763	KAWASHO GECOSS	0.000%	99.729%
9764	ICHIBANYA CO LT	0.000%	99.730%
9765	AMVIG HOLDINGS	0.000%	99.730%
9766	KODACO	0.000%	99.730%
9767	THORESEN THAI A	0.000%	99.731%
9768	TOHOKU TELECOM	0.000%	99.731%
9769	LEADCORP (THE)	0.000%	99.731%
9770	TARSUS GROUP PL	0.000%	99.732%
9771	EMCORE CORP COMMON STOCK	0.000%	99.732%
9772	COOR SERVICE MA	0.000%	99.733%
9773	CHENNAI PETROLE	0.000%	99.733%
9774	S-CONNECT CO LT	0.000%	99.733%
9775	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.734%
9776	RESURS HOLDING	0.000%	99.734%
9777	TAIDOC TECHNOLO	0.000%	99.734%
9778	HAINAN MEILAN A	0.000%	99.735%
9779	BHAKTI INVESTAM	0.000%	99.735%
9780	ENERGIEDIENST H	0.000%	99.736%
9781	MAXIM POWER COR	0.000%	99.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	KANEKO SEEDS CO	0.000%	99.736%
9783	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.737%
9784	DONGWON FOOD& B	0.000%	99.737%
9785	CONTREL	0.000%	99.737%
9786	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.738%
9787	JESS-LINK PRODU	0.000%	99.738%
9788	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.739%
9789	THAICOM PUBLIC	0.000%	99.739%
9790	COLLECTOR AB	0.000%	99.739%
9791	SHINSEGAE INTER	0.000%	99.740%
9792	LINGKARAN TRANS	0.000%	99.740%
9793	MEGA 1ST CORP B	0.000%	99.740%
9794	CHUNGHWA PICTUR	0.000%	99.741%
9795	KSL HLDGS BERHA	0.000%	99.741%
9796	SUN-WA TECHNOS	0.000%	99.742%
9797	CHINA NEW TOWN	0.000%	99.742%
9798	TOSHO CO LTD	0.000%	99.742%
9799	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.743%
9800	KG CHEMICAL COR	0.000%	99.743%
9801	BALRAMPUR CHINI	0.000%	99.743%
9802	FAG BEARINGS IN	0.000%	99.744%
9803	EMPIRIC STUDENT	0.000%	99.744%
9804	PC DEPOT CORP	0.000%	99.745%
9805	BSM TECHNOLOGIE	0.000%	99.745%
9806	JAPFA LTD	0.000%	99.745%
9807	SHENG YU STEEL	0.000%	99.746%
9808	CAYMAN ENGLE Y I	0.000%	99.746%
9809	RIKEN KEIKI CO	0.000%	99.746%
9810	NORITSU KOKI CO	0.000%	99.747%
9811	TONG-TAI MACHIN	0.000%	99.747%
9812	THIRUMALAI	0.000%	99.748%
9813	SHANGHAI PRIME	0.000%	99.748%
9814	MUGEN ESTATE CO	0.000%	99.748%
9815	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.749%
9816	ACE TECHNOLOGIE	0.000%	99.749%
9817	MIWON SC	0.000%	99.749%
9818	YACHIYO INDUS C	0.000%	99.750%
9819	EZION HOLDINGS	0.000%	99.750%
9820	PLAYMATES HOLDI	0.000%	99.750%
9821	KYOWA HAKKO KIR	0.000%	99.751%
9822	ICD CO LTD	0.000%	99.751%
9823	GENESIS ENERGY	0.000%	99.752%
9824	JUVENTUS FOOTBA	0.000%	99.752%
9825	LUNG KEE(BERMUD	0.000%	99.752%
9826	BRASILAGRO	0.000%	99.753%
9827	SECTRA AB - B S	0.000%	99.753%
9828	RF-LINK SYSTEM	0.000%	99.753%
9829	ELECTRA CONSUME	0.000%	99.754%
9830	DALIAN PORT (PD	0.000%	99.754%
9831	XAC AUTOMATION	0.000%	99.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	NANTEX INDUSTRY	0.000%	99.755%
9833	STRATTEC SECURI	0.000%	99.755%
9834	XAAR	0.000%	99.756%
9835	OMAXE LTD	0.000%	99.756%
9836	H S R & A	0.000%	99.756%
9837	PFSWEB INC COMMON STOCK USD.001	0.000%	99.757%
9838	SAHA-UNION	0.000%	99.757%
9839	MARUFUJI SHEET	0.000%	99.757%
9840	COIMA RES SPA	0.000%	99.758%
9841	AGUNG PODOMORO	0.000%	99.758%
9842	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.759%
9843	BAY ENERGY LTD	0.000%	99.759%
9844	PORTOBELLO SA	0.000%	99.759%
9845	CRAWFORD & CO	0.000%	99.760%
9846	INDUSTRIA REIT	0.000%	99.760%
9847	DONG AH TIRE&RU	0.000%	99.760%
9848	OTONOMY INC COMMON STOCK USD.001	0.000%	99.761%
9849	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.761%
9850	BRAVIDA HOLDING	0.000%	99.761%
9851	INTEGRATED MICR	0.000%	99.762%
9852	ANGLO-EASTN PLA	0.000%	99.762%
9853	YTL POWER INTL	0.000%	99.762%
9854	PCM INC COMMON STOCK USD.001	0.000%	99.763%
9855	SUMINOE TEXTILE	0.000%	99.763%
9856	PACIFIC CENTURY	0.000%	99.764%
9857	DA-CIN CONSTRUC	0.000%	99.764%
9858	SURYA SEMESTA I	0.000%	99.764%
9859	HONG KONG FERRY	0.000%	99.765%
9860	SPORTON INTERNA	0.000%	99.765%
9861	HOME INVEST BEL	0.000%	99.765%
9862	HARUM ENERGY TB	0.000%	99.766%
9863	ZUMTOBEL AG	0.000%	99.766%
9864	IEI INTEGRATION	0.000%	99.766%
9865	FIRST STEAMSHIP	0.000%	99.767%
9866	WESTPORTS HOLDI	0.000%	99.767%
9867	TNPL	0.000%	99.767%
9868	TTW PUBLIC COMP	0.000%	99.768%
9869	TONGYANG CEMENT	0.000%	99.768%
9870	DAGANG NEXCHANG	0.000%	99.769%
9871	MONDO TV SPA	0.000%	99.769%
9872	MAHINDRA CIE AU	0.000%	99.769%
9873	MAOYE INTL HOLD	0.000%	99.770%
9874	TECHNO ELECTRIC	0.000%	99.770%
9875	MEGASTUDY EDUCA	0.000%	99.770%
9876	SABAF SPA	0.000%	99.771%
9877	GRUPPO MUTUIONL	0.000%	99.771%
9878	NICKEL ASIA COR	0.000%	99.771%
9879	NIPPON CHEMIPHA	0.000%	99.772%
9880	OIL INDIA LTD	0.000%	99.772%
9881	SKP RESOURCES B	0.000%	99.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	IBI GROUP INC.	0.000%	99.773%
9883	SARAWAK OIL PAL	0.000%	99.773%
9884	CK SAN-ETSU	0.000%	99.773%
9885	AA PLC	0.000%	99.774%
9886	FOLLI FOLLIE GP	0.000%	99.774%
9887	GRINDWELL	0.000%	99.775%
9888	COMVITA LTD	0.000%	99.775%
9889	TAINERGY TECH C	0.000%	99.775%
9890	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.776%
9891	ELLAKTOR SA	0.000%	99.776%
9892	WEST HOLDINGS C	0.000%	99.776%
9893	SAMYUNG TRA	0.000%	99.777%
9894	UNIVERSE INTERN	0.000%	99.777%
9895	HSIL LTD	0.000%	99.777%
9896	NICHIEI CO	0.000%	99.778%
9897	CIA ENERGET CEA	0.000%	99.778%
9898	GILAT SATELLITE	0.000%	99.778%
9899	TYNTEK CORP	0.000%	99.779%
9900	MELBOURNE IT	0.000%	99.779%
9901	NOCIL LTD	0.000%	99.779%
9902	GLACIER MEDIA I	0.000%	99.780%
9903	MAMMOTH ENERGY	0.000%	99.780%
9904	NISSEI PLSTIC I	0.000%	99.780%
9905	CHINA ENERGINE	0.000%	99.781%
9906	GULF KEYSTONE P	0.000%	99.781%
9907	CODAN LTD	0.000%	99.782%
9908	CHUN YUAN STEEL	0.000%	99.782%
9909	ENKA INSAAT VE	0.000%	99.782%
9910	D&L INDUSTRIES	0.000%	99.783%
9911	LIPPO CHINA RES	0.000%	99.783%
9912	REPCO HOME FINA	0.000%	99.783%
9913	BUND CENTER INV	0.000%	99.784%
9914	PIRAMAL ENTERPR	0.000%	99.784%
9915	AMIYAKI TEI CO	0.000%	99.784%
9916	CAL-COMP ELECTR	0.000%	99.785%
9917	VITA GROUP LTD	0.000%	99.785%
9918	FUTURE SYSTEMS	0.000%	99.785%
9919	SAN MIGUEL PURE	0.000%	99.786%
9920	GAYATRI PROJECT	0.000%	99.786%
9921	HONGKONG CHINES	0.000%	99.786%
9922	SINPHAR PHARMAC	0.000%	99.787%
9923	SYNDICATE BANK	0.000%	99.787%
9924	YUKEN KOGYO	0.000%	99.787%
9925	INTER PARFUMS	0.000%	99.788%
9926	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.788%
9927	ZHOU HEI YA INT	0.000%	99.788%
9928	HEVEABOARD	0.000%	99.789%
9929	FONAR CORP COMMON STOCK USD.0001	0.000%	99.789%
9930	LUBY'S INC.	0.000%	99.789%
9931	DOTTIKON ES HOL	0.000%	99.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	CHINESE MARITIM	0.000%	99.790%
9933	FUJI CORP/MIYAG	0.000%	99.790%
9934	CARBORUNDUM	0.000%	99.791%
9935	JASTEC CO	0.000%	99.791%
9936	PICANOL	0.000%	99.791%
9937	TAKEBISHI CORP	0.000%	99.792%
9938	CENTURION C	0.000%	99.792%
9939	KINGS TOWN CONS	0.000%	99.792%
9940	NIHON DEMPA KOG	0.000%	99.793%
9941	DAE-IL CORP	0.000%	99.793%
9942	SUMITOMO PRECIS	0.000%	99.794%
9943	YAMAYA CO	0.000%	99.794%
9944	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.794%
9945	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.795%
9946	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.795%
9947	SINGHA ESTATE P	0.000%	99.795%
9948	ROYAL BAFOKENG	0.000%	99.796%
9949	AINSWORTH GAME	0.000%	99.796%
9950	AKSIGORTA AS	0.000%	99.796%
9951	PARIS MIKI INC	0.000%	99.797%
9952	NISSIN FOOD HOL	0.000%	99.797%
9953	MARUKA MACHINER	0.000%	99.797%
9954	ADAIRES LTD	0.000%	99.798%
9955	GATEWAY DISTRIP	0.000%	99.798%
9956	CATENA AB	0.000%	99.798%
9957	NVC LIGHTING HO	0.000%	99.799%
9958	URBANET CORP CO	0.000%	99.799%
9959	VRL LOGISTICS L	0.000%	99.799%
9960	ADDLIFE AB	0.000%	99.800%
9961	TA GLOBAL BHD	0.000%	99.800%
9962	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.800%
9963	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.801%
9964	BALMER LAWRIE	0.000%	99.801%
9965	NIHON PLAST CO	0.000%	99.801%
9966	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.802%
9967	SEOBU T&D	0.000%	99.802%
9968	CCL PRODUCTS (I	0.000%	99.802%
9969	SERVICE STREAM	0.000%	99.803%
9970	FINGERPRINT CAR	0.000%	99.803%
9971	VOCENTO	0.000%	99.803%
9972	OCEAN PLASTICS	0.000%	99.804%
9973	WONDERFUL SKY F	0.000%	99.804%
9974	GOLDPAC GROUP L	0.000%	99.804%
9975	BARCOCK & WILCO	0.000%	99.804%
9976	EASTERN WATER R	0.000%	99.805%
9977	VAN DE VELDE	0.000%	99.805%
9978	NIKKO CO	0.000%	99.805%
9979	TONLY ELECTRONI	0.000%	99.806%
9980	TWI PHARMACEUTI	0.000%	99.806%
9981	STALPRODUKT SA	0.000%	99.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	CENT PLYBRD	0.000%	99.807%
9983	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.807%
9984	GL LTD	0.000%	99.807%
9985	HUNG CHING DEVE	0.000%	99.808%
9986	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.808%
9987	AROTECH CORP COMMON STOCK USD.01	0.000%	99.808%
9988	FSP TECHNOLOGY	0.000%	99.809%
9989	ESCALADE INC COMMON STOCK	0.000%	99.809%
9990	GOOD-YEAR	0.000%	99.809%
9991	VECTOR	0.000%	99.810%
9992	HIMATSINGKA SEI	0.000%	99.810%
9993	SUHEUNG CAPSULE	0.000%	99.810%
9994	OUE COMMERCIAL	0.000%	99.811%
9995	GUANGDONG LAND	0.000%	99.811%
9996	FUKOKU CO LTD	0.000%	99.811%
9997	MPHB CAPITAL BH	0.000%	99.812%
9998	CEGEDIM	0.000%	99.812%
9999	NAVA BHARAT VEN	0.000%	99.812%
10000	JK CEMENTS LTD	0.000%	99.813%
10001	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.813%
10002	GLOBAL CONS	0.000%	99.813%
10003	ABLE C&C	0.000%	99.814%
10004	KOLON CORPORATI	0.000%	99.814%
10005	INFORMA PLC	0.000%	99.814%
10006	MOTONIC CORP	0.000%	99.815%
10007	PYEONG HWA AUTO	0.000%	99.815%
10008	VON ROLL HOLDIN	0.000%	99.815%
10009	MITRA	0.000%	99.816%
10010	GRUPO LALA SAB	0.000%	99.816%
10011	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.816%
10012	JAPAN FOUNDTN E	0.000%	99.816%
10013	WINCOR NIXDORF	0.000%	99.817%
10014	NITTO FC CO	0.000%	99.817%
10015	OCL INDIA LTD	0.000%	99.817%
10016	DAEKYO	0.000%	99.818%
10017	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.818%
10018	ZIGNAGO VETRO S	0.000%	99.818%
10019	LARSEN & TOUBRO	0.000%	99.819%
10020	YUGANG INTL	0.000%	99.819%
10021	GFPT PCL	0.000%	99.819%
10022	VICTORIA PARK A	0.000%	99.820%
10023	DEUTSCH	0.000%	99.820%
10024	TOTTORI BANK	0.000%	99.820%
10025	N.W BIO	0.000%	99.821%
10026	MANGALORE REF &	0.000%	99.821%
10027	HANEDA ZENITH H	0.000%	99.821%
10028	SHOBUNSHA PUB I	0.000%	99.822%
10029	KOREA TECH BANK	0.000%	99.822%
10030	TREASURE ASA	0.000%	99.822%
10031	NOZAWA CORP	0.000%	99.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	HKSCAN OYJ	0.000%	99.823%
10033	CSG LIMITED	0.000%	99.823%
10034	MACNICA FUJI EL	0.000%	99.823%
10035	OVERSEAS CHINES	0.000%	99.824%
10036	SANKO GOSEI LTD	0.000%	99.824%
10037	INOX LEISURE LT	0.000%	99.824%
10038	CONNECT GROUP	0.000%	99.825%
10039	WAREHOUSE GROUP	0.000%	99.825%
10040	AGRO-KANESHO CO	0.000%	99.825%
10041	BOURBON SA	0.000%	99.826%
10042	SIWARD CRYSTAL	0.000%	99.826%
10043	VALUE CONVERGEN	0.000%	99.826%
10044	YC CO LTD	0.000%	99.827%
10045	INTEGRATED RESE	0.000%	99.827%
10046	ALARKO HOLDINGS	0.000%	99.827%
10047	SEACHANGE INTL	0.000%	99.828%
10048	AXIS REAL ESTAT	0.000%	99.828%
10049	FIBRA SHOP PORT	0.000%	99.828%
10050	RANE H	0.000%	99.828%
10051	KWALITY LTD	0.000%	99.829%
10052	TAKACHIHO ELECT	0.000%	99.829%
10053	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.829%
10054	ALROV PROPERTIE	0.000%	99.830%
10055	OKK CORP	0.000%	99.830%
10056	TERREIS	0.000%	99.830%
10057	AMBASSADOR HOTE	0.000%	99.831%
10058	MK RESTAURANT G	0.000%	99.831%
10059	SAMSE SA	0.000%	99.831%
10060	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.832%
10061	WATAHAN & CO LT	0.000%	99.832%
10062	BASIC-FIT NV	0.000%	99.832%
10063	LONG BON INTERN	0.000%	99.832%
10064	SILVER CHEF LTD	0.000%	99.833%
10065	PREMIER MARKETI	0.000%	99.833%
10066	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.833%
10067	CARILLION	0.000%	99.834%
10068	EXFO INC	0.000%	99.834%
10069	EFORCE HLD	0.000%	99.834%
10070	XTREME DRILLING	0.000%	99.835%
10071	CHONGQING MACHI	0.000%	99.835%
10072	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.835%
10073	1ST SHANGHAI IN	0.000%	99.836%
10074	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.836%
10075	MOROZOFF LIMITE	0.000%	99.836%
10076	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.836%
10077	SNAI SPA	0.000%	99.837%
10078	S&T HOLDINGS CO	0.000%	99.837%
10079	HAITAI CONFECTI	0.000%	99.837%
10080	VANTAGE INTERNA	0.000%	99.838%
10081	SEIBU ELECTRIC	0.000%	99.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	NITTA GELATIN I	0.000%	99.838%
10083	KECK SENG(MAL)B	0.000%	99.839%
10084	KUMHO INV BANK	0.000%	99.839%
10085	FURYU CORP	0.000%	99.839%
10086	EUSKALTEL SA	0.000%	99.840%
10087	UNITED UTILITIE	0.000%	99.840%
10088	INDOFOOD AGRI R	0.000%	99.840%
10089	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.840%
10090	MONGOLIAN MININ	0.000%	99.841%
10091	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.841%
10092	SNT CORP	0.000%	99.841%
10093	SUBARU ENTERPRI	0.000%	99.842%
10094	ELANDERS AB	0.000%	99.842%
10095	OSTASIATISKE KO	0.000%	99.842%
10096	SODA NIKKA CO	0.000%	99.843%
10097	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.843%
10098	J.B. CHEM	0.000%	99.843%
10099	CPMC HLDGS LTD	0.000%	99.843%
10100	WHA CORP PCL	0.000%	99.844%
10101	UNISYS CORP	0.000%	99.844%
10102	MAISONS DU MOND	0.000%	99.844%
10103	ATLAS FINANCIAL	0.000%	99.845%
10104	CHINA POWER CLE	0.000%	99.845%
10105	INDUSTRI JAMU D	0.000%	99.845%
10106	DIGITAL POWER C	0.000%	99.846%
10107	CENTER LABORATO	0.000%	99.846%
10108	AXWAY SOFTWARE	0.000%	99.846%
10109	KOJIMA	0.000%	99.846%
10110	HOGG ROBINSON G	0.000%	99.847%
10111	CHC RESOURCES C	0.000%	99.847%
10112	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.847%
10113	DATA#3 LTD	0.000%	99.848%
10114	JINDAL	0.000%	99.848%
10115	DANEN TECHNOLOG	0.000%	99.848%
10116	VP PLC	0.000%	99.849%
10117	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.849%
10118	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.849%
10119	NET INSIGHT	0.000%	99.849%
10120	NEXTURN	0.000%	99.850%
10121	TIME TECHNO	0.000%	99.850%
10122	RHODES FOOD GRO	0.000%	99.850%
10123	LOW & BONAR PLC	0.000%	99.851%
10124	MINITUBISHI RESE	0.000%	99.851%
10125	TERAOKA SEISAKU	0.000%	99.851%
10126	LANDSEA GREEN P	0.000%	99.851%
10127	YI JINNIndustr	0.000%	99.852%
10128	KOBE ELECTRIC R	0.000%	99.852%
10129	HALCYON AGRI CO	0.000%	99.852%
10130	PSI AG GESELL F	0.000%	99.853%
10131	CHU KONG SHIPPI	0.000%	99.853%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	SAN SHING FASTE	0.000%	99.853%
10133	IL&FS TRANSPORT	0.000%	99.854%
10134	SPROTT RESOURCE	0.000%	99.854%
10135	TORIGOE CO LTD	0.000%	99.854%
10136	NICHIA STEEL WO	0.000%	99.854%
10137	UTD PLANTATION	0.000%	99.855%
10138	SYNGENE INTERNA	0.000%	99.855%
10139	MEDUSA MINING L	0.000%	99.855%
10140	TRIDENT LTD/IND	0.000%	99.856%
10141	MQ HOLDING AB	0.000%	99.856%
10142	MONASH IVF GRP	0.000%	99.856%
10143	UCO BANK	0.000%	99.856%
10144	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.857%
10145	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.857%
10146	IS YATIRIM MENK	0.000%	99.857%
10147	GRAND	0.000%	99.858%
10148	PAVILION REAL E	0.000%	99.858%
10149	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.858%
10150	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.858%
10151	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.859%
10152	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.859%
10153	GEM DIAMONDS	0.000%	99.859%
10154	NEMAK SAB DE CV	0.000%	99.860%
10155	IDP EDUCATION L	0.000%	99.860%
10156	AFRICA ISRAEL P	0.000%	99.860%
10157	ATENOR	0.000%	99.860%
10158	CITIC DAMENG HO	0.000%	99.861%
10159	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.861%
10160	DAITO BANK	0.000%	99.861%
10161	HONWORLD GROUP	0.000%	99.862%
10162	SINO GAS & ENER	0.000%	99.862%
10163	SEOYEON CO	0.000%	99.862%
10164	ASESOR DE ACTIV	0.000%	99.862%
10165	BRAEMAR SHIPPIN	0.000%	99.863%
10166	PHILLIPS CARBON	0.000%	99.863%
10167	SRV GROUP OYJ	0.000%	99.863%
10168	KEIHANSHIN RL	0.000%	99.864%
10169	SECOM JOSHINETS	0.000%	99.864%
10170	CLEAR MEDIA	0.000%	99.864%
10171	YONGNAM HOLDING	0.000%	99.864%
10172	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.865%
10173	EASTON CO	0.000%	99.865%
10174	PARTNERS REAL E	0.000%	99.865%
10175	SUNLAND GROUP L	0.000%	99.866%
10176	DEL MONTE PACIF	0.000%	99.866%
10177	CROWN CONFECTIO	0.000%	99.866%
10178	SEIKA CORP	0.000%	99.866%
10179	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.867%
10180	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.867%
10181	HYUNDAI ENGINEE	0.000%	99.867%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	NLC INDIA	0.000%	99.868%
10183	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.868%
10184	KOOK SOON DANG	0.000%	99.868%
10185	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.868%
10186	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.869%
10187	SEMCON AB	0.000%	99.869%
10188	SUNTECK	0.000%	99.869%
10189	TA-I TECHNOLOGY	0.000%	99.870%
10190	SFP DINING	0.000%	99.870%
10191	MEGA WORLD PROP	0.000%	99.870%
10192	GYM GROUP PLC/T	0.000%	99.870%
10193	INDOSAT TBK PT	0.000%	99.871%
10194	SHAN-LOONG	0.000%	99.871%
10195	TECHNO RYOWA LT	0.000%	99.871%
10196	PAN-PACIFIC	0.000%	99.871%
10197	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.872%
10198	ENEVA SA	0.000%	99.872%
10199	GRANDY HOUSE CO	0.000%	99.872%
10200	ANANT RAJ LTD	0.000%	99.873%
10201	NESCO LTD	0.000%	99.873%
10202	REALDOLMEN	0.000%	99.873%
10203	NAKAYAMA STEEL	0.000%	99.873%
10204	STRATEC BIOMEDI	0.000%	99.874%
10205	SHAPIR ENGINEER	0.000%	99.874%
10206	BEIJING JINGNEN	0.000%	99.874%
10207	KYERYONG CONST	0.000%	99.874%
10208	JSL SA	0.000%	99.875%
10209	SPRINGS GLOBAL	0.000%	99.875%
10210	GODFREY PHILLIP	0.000%	99.875%
10211	SH LA CHAP	0.000%	99.876%
10212	KEYSTONE GL	0.000%	99.876%
10213	RECYLEX SA	0.000%	99.876%
10214	ALLCARGO	0.000%	99.876%
10215	PLDT INC SPON ADR ADR	0.000%	99.877%
10216	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.877%
10217	PYI CORPORATION	0.000%	99.877%
10218	ACES ELECTRONIC	0.000%	99.878%
10219	MEDIA PRIMA BHD	0.000%	99.878%
10220	KINETIC MINES A	0.000%	99.878%
10221	AFRICAN OXYGEN	0.000%	99.878%
10222	LOJAS AMERICANA	0.000%	99.879%
10223	ALLIED ELECTRON	0.000%	99.879%
10224	VECIMA NETWORKS	0.000%	99.879%
10225	HIAG IMMOBILIEN	0.000%	99.879%
10226	TOUNG LOONG TEX	0.000%	99.880%
10227	TEGEL GROUP	0.000%	99.880%
10228	SINMAG BAKERY M	0.000%	99.880%
10229	SINTEX INDUSTRI	0.000%	99.881%
10230	VIVA INDUSTRIAL	0.000%	99.881%
10231	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	ROSTELECOM OJSC	0.000%	99.881%
10233	BEIJING ENT MED	0.000%	99.882%
10234	GRUPO ARGOS SA	0.000%	99.882%
10235	KERUR HOLDINGS	0.000%	99.882%
10236	GADANG HOLDINGS	0.000%	99.882%
10237	YELP INC COMMON STOCK USD.000001	0.000%	99.883%
10238	BasicNet S.p.A.	0.000%	99.883%
10239	INVICTA HOLDING	0.000%	99.883%
10240	ZUKEN INC	0.000%	99.883%
10241	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.884%
10242	PACIFIC CURRENT	0.000%	99.884%
10243	KOLAO HOLDINGS	0.000%	99.884%
10244	FNM SPA	0.000%	99.885%
10245	REGIONAL CONT L	0.000%	99.885%
10246	GLOBAL BRANDS M	0.000%	99.885%
10247	POLYTEC ASSET H	0.000%	99.885%
10248	MIVTACH SHAMIR	0.000%	99.886%
10249	INFORTREND TECH	0.000%	99.886%
10250	TOMATO BANK LTD	0.000%	99.886%
10251	ASIA FINANCIAL	0.000%	99.886%
10252	PARAGON CAR	0.000%	99.887%
10253	KONOSHIMA CHEMI	0.000%	99.887%
10254	THITIKORN PCL	0.000%	99.887%
10255	ECO'S CO LTD/JA	0.000%	99.887%
10256	PC TEL INC COMMON STOCK USD.001	0.000%	99.888%
10257	ALMIRALL SA	0.000%	99.888%
10258	INTEGRAL DIAGNO	0.000%	99.888%
10259	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.889%
10260	YAIZU SUISANKAG	0.000%	99.889%
10261	MANITOU	0.000%	99.889%
10262	MAHARASHTRA	0.000%	99.889%
10263	DAIDOH	0.000%	99.890%
10264	AUTECH	0.000%	99.890%
10265	CHILLED & FROZE	0.000%	99.890%
10266	AKCANSА CIMENTO	0.000%	99.890%
10267	WALTER MEIER AG	0.000%	99.891%
10268	OHB SE	0.000%	99.891%
10269	BOUSTEAD PLANTA	0.000%	99.891%
10270	HANKOOK SHELL O	0.000%	99.891%
10271	LINEDATA SERVIC	0.000%	99.892%
10272	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.892%
10273	SHIN-ETSU POLYM	0.000%	99.892%
10274	WEATHERNEWS INC	0.000%	99.892%
10275	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.893%
10276	DYNASTY CERAMIC	0.000%	99.893%
10277	JHSF PARTICIPAC	0.000%	99.893%
10278	NETRONIX INC	0.000%	99.893%
10279	LIFCO AB-B SHS	0.000%	99.894%
10280	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.894%
10281	LIHOM-CUCHEN CO	0.000%	99.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	KUNG SING ENGIN	0.000%	99.894%
10283	EMPEROR ENTERTA	0.000%	99.895%
10284	KYORITSU PRINTI	0.000%	99.895%
10285	KINGMAKER FOOTW	0.000%	99.895%
10286	TAO HEUNG HOLDI	0.000%	99.895%
10287	SANFORD LTD	0.000%	99.896%
10288	MARKSANS PHARMA	0.000%	99.896%
10289	CJ FOOD SYSTEM	0.000%	99.896%
10290	CYBERPOWER SYST	0.000%	99.896%
10291	ZEALAND PHARMA	0.000%	99.897%
10292	SAFETY GODOWN C	0.000%	99.897%
10293	ABBOTT INDIA LT	0.000%	99.897%
10294	MYSTATE LTD	0.000%	99.898%
10295	BIG SHOPPING CE	0.000%	99.898%
10296	OL GROUPE SA	0.000%	99.898%
10297	ENDUR TECH	0.000%	99.898%
10298	TECHNOTRANS AG	0.000%	99.899%
10299	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.899%
10300	FIRST JUKEN CO	0.000%	99.899%
10301	KYOWA LEATHER	0.000%	99.899%
10302	BOO KOOK	0.000%	99.899%
10303	WMIH CORP COMMON STOCK USD.00001	0.000%	99.900%
10304	JIANGNAN GROUP	0.000%	99.900%
10305	CK LIFE SCIENCE	0.000%	99.900%
10306	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.900%
10307	FUJISHOJI CO.LT	0.000%	99.901%
10308	NAK SEALING	0.000%	99.901%
10309	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.901%
10310	AKIS GAYRIMENKU	0.000%	99.901%
10311	BEIJINGWEST IND	0.000%	99.902%
10312	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.902%
10313	SAMYA TONG	0.000%	99.902%
10314	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.902%
10315	CAN DO CO LTD	0.000%	99.903%
10316	BANGKOK AVIAT F	0.000%	99.903%
10317	BOOM LOGISTICS	0.000%	99.903%
10318	SCOPE METALS GR	0.000%	99.903%
10319	JAPAN OIL TRANS	0.000%	99.904%
10320	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.904%
10321	EIH LTD	0.000%	99.904%
10322	WAH SEONG	0.000%	99.904%
10323	GRANGE RESOURCE	0.000%	99.905%
10324	FOOD EMPIRE HOL	0.000%	99.905%
10325	SRI AYUDHYA	0.000%	99.905%
10326	AWARE INC	0.000%	99.905%
10327	SUN KING POWER	0.000%	99.906%
10328	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.906%
10329	VITRO SA	0.000%	99.906%
10330	RAFAEL HOLDINGS INC CLASS B COMMON STOCK	0.000%	99.906%
10331	REGENT PACIFIC	0.000%	99.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	POSFUL CORPORAT	0.000%	99.907%
10333	KEY TRONIC CORP COMMON STOCK	0.000%	99.907%
10334	TRADELINK ELECT	0.000%	99.907%
10335	MNTECH	0.000%	99.908%
10336	FILA SPA	0.000%	99.908%
10337	TAT HONG HOLDIN	0.000%	99.908%
10338	HONG YI FIBER I	0.000%	99.908%
10339	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.908%
10340	CHEUK NANG HLDG	0.000%	99.909%
10341	KOMEHYO	0.000%	99.909%
10342	LIFENET INSURAN	0.000%	99.909%
10343	TOKYO SANGY	0.000%	99.909%
10344	BSL CORPORATION	0.000%	99.910%
10345	KEIYU CO., LTD	0.000%	99.910%
10346	HALOWS CO LTD	0.000%	99.910%
10347	STADIO HOLDINGS	0.000%	99.910%
10348	TAIHEIYO KOUHAT	0.000%	99.911%
10349	SAN FANG CHEMIC	0.000%	99.911%
10350	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.911%
10351	MAX INDIA LTD/N	0.000%	99.911%
10352	STAR MEDIA GROU	0.000%	99.912%
10353	NSL LTD	0.000%	99.912%
10354	PTG ENERGY PCL	0.000%	99.912%
10355	WORD GROUP	0.000%	99.912%
10356	GEO ENERGY RESO	0.000%	99.912%
10357	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.913%
10358	APPROACH RESOUR	0.000%	99.913%
10359	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.913%
10360	MIGROS TICARET	0.000%	99.913%
10361	KG ETS	0.000%	99.914%
10362	THORN GROUP LTD	0.000%	99.914%
10363	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.914%
10364	KEYANG ELEC	0.000%	99.914%
10365	MUTOW CO LTD	0.000%	99.915%
10366	SPARKLE	0.000%	99.915%
10367	TRIVENI ENGINEE	0.000%	99.915%
10368	SKF INDIA LTD	0.000%	99.915%
10369	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.915%
10370	ENERGY RESOURCE	0.000%	99.916%
10371	PP PROPRTI TBK	0.000%	99.916%
10372	HUANG HSIANG CO	0.000%	99.916%
10373	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.916%
10374	IMPEXMETAL	0.000%	99.917%
10375	B2HOLDING ASA	0.000%	99.917%
10376	GOLFZON CO LTD	0.000%	99.917%
10377	TOBU STORE CO L	0.000%	99.917%
10378	CHANGH ETH	0.000%	99.918%
10379	C.BANNER INTERN	0.000%	99.918%
10380	UNION MEDICAL H	0.000%	99.918%
10381	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.918%
10383	IMPERIAL HOTEL	0.000%	99.919%
10384	CLINICA LAS CON	0.000%	99.919%
10385	MJ GLEESON PLC	0.000%	99.919%
10386	KLEANNARA CO LT	0.000%	99.919%
10387	GHCL LTD	0.000%	99.920%
10388	SHIMOJIMA CO LT	0.000%	99.920%
10389	BANCA SISTEMA S	0.000%	99.920%
10390	EBARA FOODS IND	0.000%	99.920%
10391	CAVOTEC SA	0.000%	99.920%
10392	VALNEVA SE	0.000%	99.921%
10393	KAORI HEAT TREA	0.000%	99.921%
10394	KNR CONSTRUCTIO	0.000%	99.921%
10395	KPX CHEMICAL	0.000%	99.921%
10396	MALAKOFF CORP B	0.000%	99.922%
10397	INDUSTRIAL BLDG	0.000%	99.922%
10398	HIROSHIMA ELEC	0.000%	99.922%
10399	TAIWAN PAPER&PU	0.000%	99.922%
10400	EMPERADOR INC	0.000%	99.922%
10401	LARGO RESOURCES	0.000%	99.923%
10402	SINCERE WATCH H	0.000%	99.923%
10403	SEVERFIELD-ROWE	0.000%	99.923%
10404	CARASSO MOTORS	0.000%	99.923%
10405	JK PAPER	0.000%	99.924%
10406	FUTURE LIFESTYL	0.000%	99.924%
10407	BLUECOM	0.000%	99.924%
10408	KINGSGATE CONSD	0.000%	99.924%
10409	CHOSUN REFRACTO	0.000%	99.924%
10410	METRO KAJANG HL	0.000%	99.925%
10411	RATNAMANI METAL	0.000%	99.925%
10412	TYCOONS GROUP E	0.000%	99.925%
10413	NATURAL ALTERNT	0.000%	99.925%
10414	TRIFAST PLC	0.000%	99.926%
10415	DAEWON SANUP	0.000%	99.926%
10416	CHINA NT PHARMA	0.000%	99.926%
10417	ECHELON FINANCI	0.000%	99.926%
10418	JUTAL OFFSHORE	0.000%	99.926%
10419	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.927%
10420	TAIWAN FIRE & M	0.000%	99.927%
10421	JINLI GROUP HOL	0.000%	99.927%
10422	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.927%
10423	NEW YORK & CO I	0.000%	99.928%
10424	SYARIKAT TAKAFU	0.000%	99.928%
10425	AMICA WRONKI	0.000%	99.928%
10426	VGI GLOBAL MEDI	0.000%	99.928%
10427	MAX'S GROUP INC	0.000%	99.928%
10428	WISDOM HOLDINGS	0.000%	99.929%
10429	MARCOPOLO SA	0.000%	99.929%
10430	RETAIL FOOD GRO	0.000%	99.929%
10431	YNH PROPERTY BH	0.000%	99.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	FOM CONST Y CON	0.000%	99.929%
10433	HONG LEONG ASIA	0.000%	99.930%
10434	BASWARE OYJ	0.000%	99.930%
10435	FDC LTD/INDIA	0.000%	99.930%
10436	MAXVALU NISHINI	0.000%	99.930%
10437	BURWILL HOLDING	0.000%	99.931%
10438	MAHARASHTRA SEA	0.000%	99.931%
10439	ESSEL PROP	0.000%	99.931%
10440	YOUYUAN INTERNA	0.000%	99.931%
10441	DA MING INTERNA	0.000%	99.931%
10442	ALLIANZ MALAYSI	0.000%	99.932%
10443	ASTRAL POLY	0.000%	99.932%
10444	PERENNIAL REAL	0.000%	99.932%
10445	TWIN DISC INC COMMON STOCK	0.000%	99.932%
10446	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.932%
10447	ANIMA HOLDING S	0.000%	99.933%
10448	AZORIM-INVESTME	0.000%	99.933%
10449	SHIZUKI ELECTRI	0.000%	99.933%
10450	GUORUI PROPERTI	0.000%	99.933%
10451	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.934%
10452	CHINA ELECT COR	0.000%	99.934%
10453	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.934%
10454	TRINITY LTD	0.000%	99.934%
10455	INVESTIS HOLDIN	0.000%	99.934%
10456	COCO'S JAPAN CO	0.000%	99.935%
10457	R1 RCM INC COMMON STOCK USD.01	0.000%	99.935%
10458	STRONG PETROCHE	0.000%	99.935%
10459	ECOGREEN FINE C	0.000%	99.935%
10460	PIHLAJALINNA OY	0.000%	99.935%
10461	SHIHLIN ELEC &	0.000%	99.936%
10462	DOUBLEDRAGON PR	0.000%	99.936%
10463	TOHOKU BANK	0.000%	99.936%
10464	CATHAY NO 1 REI	0.000%	99.936%
10465	VICTORY NEW MAT	0.000%	99.936%
10466	VINA CONCHA Y T	0.000%	99.937%
10467	MINEROS S.A.	0.000%	99.937%
10468	PLAYMATES TOYS	0.000%	99.937%
10469	ASHTROM PROPERT	0.000%	99.937%
10470	HUA ENG WIRE&CA	0.000%	99.937%
10471	VAIBHAV GL	0.000%	99.938%
10472	SINO GRANDNESS	0.000%	99.938%
10473	TAIYEN BIOTECH	0.000%	99.938%
10474	MYER HOLDINGS L	0.000%	99.938%
10475	SINO THAI EN,FG	0.000%	99.938%
10476	SUNDARAM FINANC	0.000%	99.939%
10477	PROGRESS WERK A	0.000%	99.939%
10478	PAN BROTHERS TB	0.000%	99.939%
10479	T4F ENTRETENIMN	0.000%	99.939%
10480	SIMPLEX INFRAST	0.000%	99.939%
10481	TIANJIN DEVMT H	0.000%	99.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	ACNB CORP COMMON STOCK USD2.5	0.000%	99.940%
10483	ISE CHEMICAL CO	0.000%	99.940%
10484	SINGAPORE BUS S	0.000%	99.940%
10485	SOLAR INDUS	0.000%	99.940%
10486	JYOTHY LABORATO	0.000%	99.941%
10487	1ST INSURANCE C	0.000%	99.941%
10488	NEPES CORPORATI	0.000%	99.941%
10489	CHINA FINANCIAL	0.000%	99.941%
10490	S.A.S. DRAGON H	0.000%	99.941%
10491	HWA SHIN CO	0.000%	99.942%
10492	KONDOTEC INC	0.000%	99.942%
10493	MNRB HOLDINGS B	0.000%	99.942%
10494	TECNISA SA	0.000%	99.942%
10495	GFOOT CO LTD	0.000%	99.942%
10496	ADVANCETEK ENTE	0.000%	99.943%
10497	PLATZER FASTIGH	0.000%	99.943%
10498	DONG AH TIR	0.000%	99.943%
10499	ROXY-PACIFIC HO	0.000%	99.943%
10500	CELLCOM ISRAEL	0.000%	99.943%
10501	JINMAO INVESTME	0.000%	99.944%
10502	HORIZON SECURIT	0.000%	99.944%
10503	FIRSTSOURCE SOL	0.000%	99.944%
10504	ALKANE RESOURCE	0.000%	99.944%
10505	YEEBO INT	0.000%	99.944%
10506	EUROTECH SPA	0.000%	99.945%
10507	MODERN DENTAL G	0.000%	99.945%
10508	PHIHONG TECHNOL	0.000%	99.945%
10509	WING TAI PROPER	0.000%	99.945%
10510	CASTINGS	0.000%	99.945%
10511	VBG GROUP AB	0.000%	99.946%
10512	BAJAJ CORP LTD	0.000%	99.946%
10513	TOWN HEALTH INT	0.000%	99.946%
10514	STANDARD CHEMIC	0.000%	99.946%
10515	SELVAAG BOLIG A	0.000%	99.946%
10516	KIM LOONG RESOU	0.000%	99.947%
10517	TAINAN ENTERPRI	0.000%	99.947%
10518	PACASMAYO	0.000%	99.947%
10519	AKZO NOBEL INDI	0.000%	99.947%
10520	INROM CONSTRUCT	0.000%	99.947%
10521	UEM EDGENTA BHD	0.000%	99.948%
10522	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.948%
10523	DONG A ELTEK CO	0.000%	99.948%
10524	GE T&D INDIA LT	0.000%	99.948%
10525	PESTECH	0.000%	99.948%
10526	PANINVEST TBK	0.000%	99.948%
10527	HANKUK PAPER MF	0.000%	99.949%
10528	LK TECH	0.000%	99.949%
10529	BCO DESIO E BRI	0.000%	99.949%
10530	BANK INTERNASIO	0.000%	99.949%
10531	HANMI SEMICONDU	0.000%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	MC GROUP PUBLIC	0.000%	99.950%
10533	CHAMPION TECHNO	0.000%	99.950%
10534	NIIT	0.000%	99.950%
10535	ENERGY EQUITY C	0.000%	99.950%
10536	OLVI OYJ-A SHAR	0.000%	99.950%
10537	KAPSCH TRAFFICC	0.000%	99.951%
10538	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.951%
10539	TOKYO TEKKO CO	0.000%	99.951%
10540	INTL PAPER	0.000%	99.951%
10541	MEDCO ENERGI IN	0.000%	99.951%
10542	LBS BINA GROUP	0.000%	99.952%
10543	KANSAI SUPERMAR	0.000%	99.952%
10544	KMH	0.000%	99.952%
10545	MAHINDRA LIFESC	0.000%	99.952%
10546	QUINTIS LTD	0.000%	99.952%
10547	MAUREL ET PROM	0.000%	99.952%
10548	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.953%
10549	SHRIRAM EPC	0.000%	99.953%
10550	DY CORP	0.000%	99.953%
10551	NADEX CO LTD	0.000%	99.953%
10552	CONTROLADORA VU	0.000%	99.953%
10553	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.954%
10554	TOPPS TILES	0.000%	99.954%
10555	CHORUS LTD ADR ADR	0.000%	99.954%
10556	ORIENT CEME	0.000%	99.954%
10557	CALEDONIA MININ	0.000%	99.954%
10558	CRAWFORD & CO	0.000%	99.954%
10559	PFENEX INC COMMON STOCK USD.001	0.000%	99.955%
10560	FAGRON	0.000%	99.955%
10561	LUCAS BOLS NV	0.000%	99.955%
10562	INFOMEDIA	0.000%	99.955%
10563	MAXITRANS INDS	0.000%	99.955%
10564	AGV PRODUCTS	0.000%	99.956%
10565	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.956%
10566	CHINOOK ENERGY	0.000%	99.956%
10567	BOOT(HENRY) & S	0.000%	99.956%
10568	MIN AIK TECHNOL	0.000%	99.956%
10569	SANYO ENG & CON	0.000%	99.956%
10570	VULCABRAS AZALE	0.000%	99.957%
10571	SAVEZONE IC	0.000%	99.957%
10572	PETRA FOODS LTD	0.000%	99.957%
10573	DHAMPUR SUGAR M	0.000%	99.957%
10574	COCA-COLA ICECE	0.000%	99.957%
10575	HAGOROMO FOODS	0.000%	99.958%
10576	NOBLE GROUP LTD	0.000%	99.958%
10577	NATURES SUNSHIN	0.000%	99.958%
10578	ISENTIA GROUP L	0.000%	99.958%
10579	DIALIGHT PLC	0.000%	99.958%
10580	SUNDARAM	0.000%	99.958%
10581	ITAB SHOP CONCE	0.000%	99.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.959%
10583	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.959%
10584	TSEC CORP	0.000%	99.959%
10585	HT MEDIA LTD	0.000%	99.959%
10586	INTER CARS SA	0.000%	99.960%
10587	BLUE SQUARE REA	0.000%	99.960%
10588	HANA MICROELECT	0.000%	99.960%
10589	SERVIZI ITALIA	0.000%	99.960%
10590	FULLER SMITH &	0.000%	99.960%
10591	HATHWAY CABLE	0.000%	99.960%
10592	BIFFA PLC	0.000%	99.961%
10593	SITTOY GROUP HLD	0.000%	99.961%
10594	TERNA ENERGY SA	0.000%	99.961%
10595	April Group	0.000%	99.961%
10596	NEPTUNE TECHNOL	0.000%	99.961%
10597	KYOCERA CORP SPONS ADR ADR	0.000%	99.961%
10598	GOLDIS BHD	0.000%	99.962%
10599	MORTGAGE CHOICE	0.000%	99.962%
10600	CENTURY PACIFIC	0.000%	99.962%
10601	CHINA HANKING H	0.000%	99.962%
10602	WESTPORT INNOVA	0.000%	99.962%
10603	TERAGO INC COMM	0.000%	99.963%
10604	KINTETSU DPT ST	0.000%	99.963%
10605	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.963%
10606	NNIT A/S	0.000%	99.963%
10607	AES GENER SA	0.000%	99.963%
10608	GLOBAL MEDICAL REIT INC REIT	0.000%	99.963%
10609	GRANULES INDIA	0.000%	99.964%
10610	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.964%
10611	SANYO HOUSING N	0.000%	99.964%
10612	HENGDELI HOLDIN	0.000%	99.964%
10613	PARANAPANEMA SA	0.000%	99.964%
10614	LYDIAN INTERNAT	0.000%	99.964%
10615	CARR'S GROUP PL	0.000%	99.965%
10616	CW GROUP HLDGS	0.000%	99.965%
10617	BANYAN TREE HOL	0.000%	99.965%
10618	INDIAN OVERSEAS	0.000%	99.965%
10619	GRANDVISION BV	0.000%	99.965%
10620	MERCK LTD	0.000%	99.965%
10621	INGERSOLL	0.000%	99.966%
10622	VISTA GROUP INT	0.000%	99.966%
10623	SKYLINE CORP	0.000%	99.966%
10624	TOW CO LTD	0.000%	99.966%
10625	THAIFOODS GROUP	0.000%	99.966%
10626	ZHUHAI HLDGS IN	0.000%	99.966%
10627	GREAVES COT	0.000%	99.967%
10628	PHILEX MINING C	0.000%	99.967%
10629	HON KWOK LAND I	0.000%	99.967%
10630	INDO COUNT INDU	0.000%	99.967%
10631	UNITED MICROELECTRON SP ADR ADR	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	PINE CLIFF ENER	0.000%	99.967%
10633	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.968%
10634	PURAVANKARA PRO	0.000%	99.968%
10635	NORWEGIAN PROPE	0.000%	99.968%
10636	BILLABONG INTER	0.000%	99.968%
10637	NAGANO KEIKI CO	0.000%	99.968%
10638	SELCUK ECZA DEP	0.000%	99.968%
10639	VOLUTION GROUP	0.000%	99.969%
10640	AGORA	0.000%	99.969%
10641	KRAKATAU STEEL	0.000%	99.969%
10642	ALLGEIER SE	0.000%	99.969%
10643	AEGIS LOGISTICS	0.000%	99.969%
10644	KISCO HOLDINGS	0.000%	99.969%
10645	SANGSIN BRAKE	0.000%	99.970%
10646	NEXUS AG	0.000%	99.970%
10647	DUTY FREE INTER	0.000%	99.970%
10648	MACMAHON HOLDIN	0.000%	99.970%
10649	DONGBU SECURITI	0.000%	99.970%
10650	SILOAM INTERNAT	0.000%	99.970%
10651	TOTAL GABON	0.000%	99.971%
10652	VOLT INFO SCIEN	0.000%	99.971%
10653	BEST BRIDAL INC	0.000%	99.971%
10654	PRIME FOCUS	0.000%	99.971%
10655	BLACK BOX CORP	0.000%	99.971%
10656	CERAGON NETWORK	0.000%	99.971%
10657	KIMOTO CO LTD	0.000%	99.971%
10658	GROUP LEASE PUB	0.000%	99.972%
10659	YIP'S CHEMICAL	0.000%	99.972%
10660	LEIFHEIT AG	0.000%	99.972%
10661	SKANDINAVISKA E	0.000%	99.972%
10662	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.972%
10663	MAGNI-TECH INDU	0.000%	99.972%
10664	KASEN INTERNATI	0.000%	99.973%
10665	INTERSHOP HOLDI	0.000%	99.973%
10666	SEJONG INDUSTRI	0.000%	99.973%
10667	TBK Co., Ltd.	0.000%	99.973%
10668	NAVKAR CORP LTD	0.000%	99.973%
10669	ORIGIN ELECTRIC	0.000%	99.973%
10670	CGN MINING CO L	0.000%	99.974%
10671	COCA-COLA EMBON	0.000%	99.974%
10672	SHIDAX CORP	0.000%	99.974%
10673	Tessi S.A.	0.000%	99.974%
10674	HUAJUN HOLDINGS	0.000%	99.974%
10675	PERMANENT TSB G	0.000%	99.974%
10676	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.974%
10677	HEIDELBERGCEMEN	0.000%	99.975%
10678	THERMAX LTD	0.000%	99.975%
10679	YUNNAN WATER IN	0.000%	99.975%
10680	MTLM	0.000%	99.975%
10681	DIFFER GRP	0.000%	99.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	GWANGJU SHINSEG	0.000%	99.975%
10683	SSI GROUP INC	0.000%	99.976%
10684	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.976%
10685	YAC CO LTD	0.000%	99.976%
10686	TAKE SOLUTN	0.000%	99.976%
10687	CMMB VISION HOL	0.000%	99.976%
10688	DICKSON CONCEPT	0.000%	99.976%
10689	KINKI SHARYO CO	0.000%	99.976%
10690	FAR EAST HOLDIN	0.000%	99.977%
10691	WHIRLPOOL OF IN	0.000%	99.977%
10692	RAMKRISHNA	0.000%	99.977%
10693	ALEMBIC LTD	0.000%	99.977%
10694	SIYARAM	0.000%	99.977%
10695	ERICSSON LM-A S	0.000%	99.977%
10696	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.977%
10697	ROS AGRO PLC GD	0.000%	99.978%
10698	SP SETIA BHD GR	0.000%	99.978%
10699	PHARMA MAR SA	0.000%	99.978%
10700	ASIA SATELLITE	0.000%	99.978%
10701	BOER POWER HOLD	0.000%	99.978%
10702	ENEA AB	0.000%	99.978%
10703	FOXTONS GROUP P	0.000%	99.978%
10704	UTD MALACCA BER	0.000%	99.979%
10705	CHINA RUNDONG A	0.000%	99.979%
10706	NISSEI INDUSTRI	0.000%	99.979%
10707	IMMOBILIARE GRA	0.000%	99.979%
10708	RAI WAY SPA	0.000%	99.979%
10709	LOW KENG HUAT(S	0.000%	99.979%
10710	OZFOREX GROUP L	0.000%	99.979%
10711	HOSTELWORLD GRO	0.000%	99.980%
10712	WORLD HOLDINGS	0.000%	99.980%
10713	SHUNFENG INTL C	0.000%	99.980%
10714	SHILPA MED	0.000%	99.980%
10715	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.980%
10716	TURK TRKTOR VE	0.000%	99.980%
10717	LINK NET TBK PT	0.000%	99.980%
10718	MIRZA INTERNATI	0.000%	99.981%
10719	NEW TIMES ENERG	0.000%	99.981%
10720	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.981%
10721	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.981%
10722	TOTAL ACCESS CO	0.000%	99.981%
10723	TAKASHIMA & CO	0.000%	99.981%
10724	DRDGOLD LTD	0.000%	99.981%
10725	CUSTODIAN REIT	0.000%	99.981%
10726	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.982%
10727	WARTECK INVEST	0.000%	99.982%
10728	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.982%
10729	LAKSHMI VILAS B	0.000%	99.982%
10730	TOKYO THEATRES	0.000%	99.982%
10731	BANCO PAN SA	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	EUROZ LTD	0.000%	99.982%
10733	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.983%
10734	GDI INTERGRATED	0.000%	99.983%
10735	ATHENS WATER SU	0.000%	99.983%
10736	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.983%
10737	PACIFIC ONLINE	0.000%	99.983%
10738	FREQUENCY ELEC	0.000%	99.983%
10739	FUJISASH CO LTD	0.000%	99.983%
10740	LOGISTEC CORP C	0.000%	99.983%
10741	STP & I PCL-FOR	0.000%	99.984%
10742	GOOD RESOURCES	0.000%	99.984%
10743	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.984%
10744	APAR INDS	0.000%	99.984%
10745	TENWOW INTL HLD	0.000%	99.984%
10746	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.984%
10747	CRISIL LTD	0.000%	99.984%
10748	WEE HUR HOLDING	0.000%	99.984%
10749	HIBISCUS PETROL	0.000%	99.985%
10750	EZRA HOLDINGS	0.000%	99.985%
10751	ROULARTA MEDIA	0.000%	99.985%
10752	D.B. CORP LIMIT	0.000%	99.985%
10753	AYGAZ	0.000%	99.985%
10754	PT INTERNATIONALA	0.000%	99.985%
10755	KIAN JOO CAN FC	0.000%	99.985%
10756	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.985%
10757	FABRYKI MEBLI F	0.000%	99.986%
10758	INES CORPORATIO	0.000%	99.986%
10759	MIRAIAL CO LTD	0.000%	99.986%
10760	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.986%
10761	LIPPO CIKARANG	0.000%	99.986%
10762	ONO SOKKI CO	0.000%	99.986%
10763	AFFINE	0.000%	99.986%
10764	TILT RENEWABLES	0.000%	99.986%
10765	GLAXO SMITHKLIN	0.000%	99.986%
10766	COXON PRECISE I	0.000%	99.987%
10767	PMP COMMUNICATI	0.000%	99.987%
10768	LIBERTY GOLD CO	0.000%	99.987%
10769	CB INDUSTRIAL P	0.000%	99.987%
10770	MARUYAMA MFG CO	0.000%	99.987%
10771	WIN HANVERKY HO	0.000%	99.987%
10772	INTRALOT SA - I	0.000%	99.987%
10773	HOKKAI CAN CO	0.000%	99.987%
10774	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.987%
10775	RXP SERVICES LT	0.000%	99.988%
10776	BEADELL RESOURC	0.000%	99.988%
10777	TAUNG GOLD INTE	0.000%	99.988%
10778	ELEC DE STRASBO	0.000%	99.988%
10779	SALUTICA	0.000%	99.988%
10780	HONEYWELL	0.000%	99.988%
10781	ANTALIS INTERNA	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	LSL PROPERTY SE	0.000%	99.988%
10783	MIYOSHI OIL & F	0.000%	99.988%
10784	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.989%
10785	DYNAMIC ELECTRO	0.000%	99.989%
10786	OLYMPIC CORP	0.000%	99.989%
10787	TOWER LTD	0.000%	99.989%
10788	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.989%
10789	BIO PAPPEL SAB	0.000%	99.989%
10790	S.T.CHEMICAL CO	0.000%	99.989%
10791	RIZAL COMML BAN	0.000%	99.989%
10792	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.989%
10793	INTEVAC INC	0.000%	99.990%
10794	ASHFORD INC COMMON STOCK USD.01	0.000%	99.990%
10795	MEDIVIR	0.000%	99.990%
10796	SALEM COMM CORP	0.000%	99.990%
10797	TRIVENI TURBINE	0.000%	99.990%
10798	KAM HING INTERN	0.000%	99.990%
10799	GROUP FIVE	0.000%	99.990%
10800	NIPPON FILCON C	0.000%	99.990%
10801	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.990%
10802	BOMBAY RAYON FA	0.000%	99.990%
10803	IPE GROUP LTD	0.000%	99.991%
10804	ALANDSBANKEN	0.000%	99.991%
10805	MCKAY SECURITIE	0.000%	99.991%
10806	13 HOLDINGS LTD	0.000%	99.991%
10807	AUSWIDE BANK LT	0.000%	99.991%
10808	OOEDO ONSEN REI	0.000%	99.991%
10809	RECKON LTD	0.000%	99.991%
10810	STARK TECHNOLOG	0.000%	99.991%
10811	MEDICAL SYSTEM	0.000%	99.991%
10812	DYAX CORPORATIO	0.000%	99.991%
10813	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.992%
10814	VICTORY CITY IN	0.000%	99.992%
10815	OTSUKA KAGU	0.000%	99.992%
10816	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.992%
10817	MIMAKI ENGINEER	0.000%	99.992%
10818	STREET CAPITAL	0.000%	99.992%
10819	BSQUARE CORP COMMON STOCK	0.000%	99.992%
10820	SIERRA METALS I	0.000%	99.992%
10821	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.992%
10822	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.992%
10823	ASANTE INC	0.000%	99.992%
10824	TOWN CENTRE SEC	0.000%	99.993%
10825	HOKKAIDO GAS CO	0.000%	99.993%
10826	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.993%
10827	HANISON CONSTRU	0.000%	99.993%
10828	CROCODILE GARME	0.000%	99.993%
10829	PROMOTORA Y OPE	0.000%	99.993%
10830	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.993%
10831	AMREP CORP COMMON STOCK USD.1	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	BOLU CIMENTO SA	0.000%	99.993%
10833	GUANGNAN(HLDGS)	0.000%	99.993%
10834	SILVER BASE GRO	0.000%	99.993%
10835	TEN PEAKS COFFE	0.000%	99.994%
10836	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.994%
10837	TSUI WAH HOLDIN	0.000%	99.994%
10838	FRAGRANCE GROUP	0.000%	99.994%
10839	KOSEI SECURITIE	0.000%	99.994%
10840	NAGARJUNA FERTI	0.000%	99.994%
10841	XERIUM TECHNOLO	0.000%	99.994%
10842	COLUMBUS GOLD C	0.000%	99.994%
10843	GALLANT VENTURE	0.000%	99.994%
10844	ZEDGE INC CL B COMMON STOCK	0.000%	99.994%
10845	SUNWAY CONSTRUC	0.000%	99.994%
10846	DYNASTY FINE WI	0.000%	99.994%
10847	GLORIOUS SUN EN	0.000%	99.995%
10848	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.995%
10849	A&D CO LTD	0.000%	99.995%
10850	PRIME MEDIA GRO	0.000%	99.995%
10851	MOTHERCARE	0.000%	99.995%
10852	CST GROUP LTD	0.000%	99.995%
10853	ASPEN GROUP	0.000%	99.995%
10854	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.995%
10855	FOUNTAIN SET HL	0.000%	99.995%
10856	HIPAY GROUP SA	0.000%	99.995%
10857	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.995%
10858	V1 GROUP LTD	0.000%	99.995%
10859	MIN XIN HLDGS	0.000%	99.995%
10860	R.E.A. HOLDINGS	0.000%	99.996%
10861	BOUSTEAD PROJEC	0.000%	99.996%
10862	ANXIN-CHINA HOL	0.000%	99.996%
10863	K.P.R. MILL	0.000%	99.996%
10864	MEGASTUDY CO LT	0.000%	99.996%
10865	NATIONAL AGRICU	0.000%	99.996%
10866	STEEL & TUBE HL	0.000%	99.996%
10867	ADDNODE GROUP A	0.000%	99.996%
10868	TSH RESOURCES B	0.000%	99.996%
10869	NRJ GROUP	0.000%	99.996%
10870	IGUATEMI EMP SH	0.000%	99.996%
10871	PEARL ORIENTAL	0.000%	99.996%
10872	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.996%
10873	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.996%
10874	HSIN CHONG CONS	0.000%	99.997%
10875	CORP BANK	0.000%	99.997%
10876	CHINA PROPRTIE	0.000%	99.997%
10877	CHINA RARE EART	0.000%	99.997%
10878	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.997%
10879	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.997%
10880	CHINA FIBER OPT	0.000%	99.997%
10881	HITE HOLDINGS C	0.000%	99.997%

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

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

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