

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

As of February 28, 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	0.741%	0.741%
2	APPLE INC	0.695%	1.436%
3	BANK OF MONTREAL COMMON STOCK	0.674%	2.109%
4	AT+T INC COMMON STOCK USD1.0	0.661%	2.771%
5	TORONTO DOMINION BANK COMMON STOCK	0.558%	3.329%
6	WELLS FARGO + CO COMMON STOCK USD1.666	0.554%	3.883%
7	BANK OF NOVA SCOTIA COMMON STOCK	0.552%	4.435%
8	EXXON MOBIL CORP COMMON STOCK	0.535%	4.970%
9	SUNCOR ENERGY INC COMMON STOCK	0.484%	5.454%
10	ROYAL BANK OF CANADA COMMON STOCK	0.466%	5.920%
11	BANK OF AMERICA	0.436%	6.356%
12	INTEL CORP COMMON STOCK USD.001	0.402%	6.758%
13	MICROSOFT CORP COMMON STOCK USD.00000625	0.375%	7.132%
14	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.358%	7.491%
15	TECK RESOURCES LTD CLS B COMMON STOCK	0.357%	7.848%
16	PFIZER INC COMMON STOCK USD.05	0.344%	8.192%
17	COMCAST CORP CLASS A COMMON STOCK USD.01	0.342%	8.534%
18	CANADIAN NATURAL RESOURCES COMMON STOCK	0.329%	8.863%
19	CISCO SYSTEMS	0.308%	9.171%
20	CHEVRON CORP COMMON STOCK USD.75	0.299%	9.470%
21	AMAZON.COM INC	0.266%	9.736%
22	MANULIFE FINANCIAL CORP COMMON STOCK	0.255%	9.991%
23	REP AUSTRIA GOV	0.253%	10.244%
24	EUROPEAN STABIL	0.251%	10.495%
25	CAD - London	0.250%	10.745%
26	FINLAND GOVERNMENT	0.248%	10.994%
27	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.242%	11.236%
28	MAGNA INTERNATIONAL INC COMMON STOCK	0.241%	11.477%
29	SWEDISH GOVT 3.	0.238%	11.715%
30	CITIGROUP INC COMMON STOCK USD.01	0.236%	11.951%
31	WAL-MART STORES	0.236%	12.187%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SAMSUNG ELECTRO	0.226%	12.413%
33	CAISSE D'AMORT	0.221%	12.634%
34	SUN LIFE FINANCIAL INC COMMON STOCK	0.219%	12.853%
35	TOTAL SA	0.208%	13.061%
36	NETHERLANDS GOV	0.203%	13.264%
37	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.201%	13.465%
38	DOWDUPONT INC COMMON STOCK USD.01	0.199%	13.664%
39	ORACLE CORP SR UNSECURED 09/21 1.9	0.198%	13.862%
40	NUTRIEN LTD COMMON STOCK	0.197%	14.059%
41	BP PLC	0.194%	14.253%
42	ALPHABET INC CL C COMMON STOCK USD.001	0.192%	14.445%
43	DAIMLER AG	0.189%	14.634%
44	FACEBOOK INC A COMMON STOCK USD.000006	0.184%	14.818%
45	ALPHABET INC CL A COMMON STOCK USD.001	0.181%	15.000%
46	FRENCH REPUBLIC	0.179%	15.178%
47	CHINA CONST BK	0.175%	15.354%
48	NESTLE SA	0.175%	15.528%
49	TOYOTA MOTOR CO	0.173%	15.702%
50	UNITEDHEALTH GR	0.173%	15.875%
51	CANADA HOUSING	0.170%	16.044%
52	HSBC HOLDINGS PLC SPONS ADR ADR	0.165%	16.210%
53	BARRICK GOLD CORP COMMON STOCK	0.164%	16.373%
54	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.163%	16.536%
55	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.158%	16.694%
56	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.156%	16.850%
57	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.155%	17.005%
58	GENERAL MOTORS CO COMMON STOCK USD.01	0.153%	17.158%
59	BHP BILLITON LT	0.150%	17.308%
60	CANADIAN NATL RAILWAY CO COMMON STOCK	0.149%	17.457%
61	UK(GOVT OF) 4.2	0.147%	17.604%
62	PROCTER + GAMBLE CO/THE COMMON STOCK	0.145%	17.749%
63	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.145%	17.894%
64	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.144%	18.037%
65	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.143%	18.181%
66	ENBRIDGE INC COMMON STOCK	0.143%	18.324%
67	SWEDEN GOVERNME	0.142%	18.465%
68	MICRON TECHNOLO	0.141%	18.606%
69	VODAFONE GROUP	0.139%	18.745%
70	MORGAN STANLEY COMMON STOCK USD.01	0.137%	18.883%
71	BANCO SANTANDER	0.137%	19.020%
72	ORACLE CORP COMMON STOCK USD.01	0.137%	19.157%
73	WALT DISNEY(HLD	0.137%	19.293%
74	KREDIT FUER WIE	0.136%	19.429%
75	QUALCOMM INC COMMON STOCK USD.0001	0.135%	19.565%
76	NETWORK RAIL IN	0.132%	19.697%
77	US TREASURY N/B 05/25 2.125	0.132%	19.830%
78	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.132%	19.962%
79	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.126%	20.088%
80	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.124%	20.212%
81	FRENCH REP GOVT	0.121%	20.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	NATIONAL BK CDA	0.119%	20.452%
83	AMERICAN TOWER CORP REIT USD.01	0.119%	20.572%
84	HONDA MOTOR CO	0.117%	20.689%
85	UNION PACIFIC CORP COMMON STOCK USD2.5	0.117%	20.806%
86	KOMMUNINVEST I	0.117%	20.923%
87	KOMMUNINVEST I	0.116%	21.040%
88	KINGDOM BELGIUM	0.113%	21.153%
89	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.113%	21.265%
90	BCE INC COMMON STOCK	0.112%	21.378%
91	TRANSCANADA CORP COMMON STOCK	0.111%	21.488%
92	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.111%	21.599%
93	US BANCORP COMMON STOCK USD.01	0.110%	21.710%
94	BASF SE	0.110%	21.820%
95	CVS HEALTH CORP COMMON STOCK USD.01	0.109%	21.929%
96	NOVARTIS AG	0.109%	22.038%
97	SWEDISH EXP CRE	0.109%	22.147%
98	WESTPAC BKG COR	0.108%	22.255%
99	FORD MOTOR CO COMMON STOCK USD.01	0.107%	22.362%
100	ENCANA CORP COMMON STOCK	0.107%	22.468%
101	TENCENT HLDGS L	0.107%	22.575%
102	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.106%	22.681%
103	TRAVELERS COS	0.105%	22.786%
104	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.105%	22.890%
105	UNEDIC ASSEO 0.	0.105%	22.995%
106	LUNDIN MINING C	0.104%	23.099%
107	ROYAL DUTCH SHE	0.104%	23.203%
108	AMGEN INC COMMON STOCK USD.0001	0.104%	23.307%
109	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.104%	23.410%
110	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.102%	23.513%
111	CHINA NATIONAL	0.102%	23.614%
112	FIRST QUANTUM M	0.101%	23.716%
113	KINROSS GOLD CORP COMMON STOCK	0.101%	23.817%
114	INDUSTRIAL & CO	0.101%	23.917%
115	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.100%	24.017%
116	ROYAL BK OF CAN	0.100%	24.117%
117	TIME WARNER INC COMMON STOCK USD.01	0.099%	24.216%
118	MERCK + CO. INC. COMMON STOCK USD.5	0.098%	24.314%
119	VOLKSWAGEN AG	0.098%	24.412%
120	MICROSOFT CORP	0.096%	24.508%
121	DENMARK GOVT BO	0.096%	24.604%
122	ROYAL DUTCH SHELL SPON ADR A ADR	0.095%	24.699%
123	PNC BANK	0.095%	24.794%
124	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.094%	24.888%
125	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.094%	24.982%
126	SIMON PROPERTY GROUP INC REIT USD.0001	0.094%	25.076%
127	WEST FRASER TIM	0.093%	25.170%
128	ANGLO AMERICAN	0.093%	25.263%
129	ABBOTT LABORATORIES COMMON STOCK	0.092%	25.355%
130	SINGAPORE GOVT	0.092%	25.447%
131	TARGET CORPORAT	0.092%	25.539%

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132	COCA-COLA CO	0.091%	25.631%
133	CROWN CASTLE INTL CORP REIT USD.01	0.091%	25.722%
134	GILEAD SCIENCES	0.091%	25.812%
135	BOEING CO/THE COMMON STOCK USD5.0	0.090%	25.903%
136	MEDTRONIC PLC	0.090%	25.993%
137	DELTA AIRLINES	0.090%	26.083%
138	NESTLE FINANCE	0.090%	26.173%
139	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.090%	26.263%
140	CHEVRON CORP 2.	0.090%	26.353%
141	COOPERATIEVE RA	0.090%	26.443%
142	IBM CORP SR UNSECURED 01/22 2.5	0.090%	26.532%
143	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.089%	26.621%
144	HOME DEPOT INC COMMON STOCK USD.05	0.089%	26.710%
145	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.089%	26.799%
146	STATE OF NORTH	0.088%	26.887%
147	VALE SA	0.088%	26.975%
148	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.088%	27.063%
149	CATERPILLAR INC COMMON STOCK USD1.0	0.087%	27.150%
150	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.087%	27.238%
151	ANTHEM INC COMMON STOCK USD.01	0.087%	27.325%
152	ROYAL DUTCH SH-	0.086%	27.411%
153	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.086%	27.497%
154	BUNDESOBLIGATIO	0.086%	27.583%
155	BK NEDERLANDSE	0.086%	27.669%
156	ACE LTD	0.086%	27.755%
157	DEUTSCHE BAHN F	0.085%	27.839%
158	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.085%	27.924%
159	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.085%	28.009%
160	HITACHI	0.084%	28.093%
161	FEDEX CORPORATI	0.084%	28.176%
162	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.083%	28.259%
163	UNIBAIL-RODAMCO	0.082%	28.341%
164	VALERO ENERGY C	0.082%	28.423%
165	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.081%	28.504%
166	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.081%	28.585%
167	BAYERISCHE MOTO	0.080%	28.665%
168	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.080%	28.745%
169	ABBVIE INC COMMON STOCK USD.01	0.079%	28.825%
170	AGENCE FRANCAIS	0.079%	28.904%
171	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.079%	28.983%
172	NATL AUSTRALIA	0.079%	29.062%
173	BLACKROCK INC COMMON STOCK USD.01	0.079%	29.140%
174	NATL AUST BANK	0.078%	29.219%
175	CHEVRON CORP SR UNSECURED 06/23 3.191	0.078%	29.297%
176	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.078%	29.375%
177	CANADIAN TIRE C	0.078%	29.452%
178	GOLDCORP INC COMMON STOCK	0.077%	29.530%
179	EFSF ZC 17NOV22	0.077%	29.606%
180	INDUSTRIAL ALLI	0.077%	29.683%
181	FINNING INTL LT	0.076%	29.759%

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182	RIO TINTO PLC SPON ADR	0.076%	29.835%
183	CAPITAL ONE FIN	0.075%	29.910%
184	BNP PARIBAS SA	0.074%	29.984%
185	AIA GROUP LTD	0.074%	30.058%
186	GENERAL ELECTRI	0.073%	30.131%
187	NORFOLK STHN CO	0.073%	30.204%
188	LINAMAR CORP	0.073%	30.277%
189	BROADCOM LTD	0.073%	30.350%
190	FORTIS INC COMMON STOCK	0.073%	30.423%
191	WALMART INC SR UNSECURED 04/23 2.55	0.072%	30.495%
192	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.072%	30.568%
193	SCHLUMBERGER LTD COMMON STOCK USD.01	0.072%	30.640%
194	ENERPLUS CORP COMMON STOCK	0.071%	30.711%
195	ORANGE SA	0.071%	30.782%
196	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.071%	30.853%
197	GLENCORE XSTRA	0.071%	30.924%
198	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.070%	30.994%
199	MICHELIN(CGDE)	0.070%	31.064%
200	MASTERCARD INC A COMMON STOCK USD.0001	0.070%	31.134%
201	PING AN INSURAN	0.070%	31.204%
202	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.070%	31.273%
203	ZURICH FIN SVS	0.070%	31.343%
204	SNCF RESEAU 3.1	0.069%	31.412%
205	LOBLAW COS LTD	0.069%	31.482%
206	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.069%	31.551%
207	BRIT AMER TOBAC	0.069%	31.620%
208	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.068%	31.688%
209	AGENCE FRANCAIS	0.068%	31.757%
210	DEUTSCHE TELEKO	0.068%	31.825%
211	NVIDIA CORP	0.068%	31.893%
212	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.068%	31.961%
213	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.068%	32.028%
214	WESTPAC BANK CO	0.068%	32.096%
215	NOVARTIS CAP CO	0.067%	32.163%
216	SHAW COMMUNICATIONS INC B COMMON STOCK	0.067%	32.230%
217	APPLE INC SR UNSECURED 02/22 2.5	0.067%	32.297%
218	ABB LTD	0.067%	32.364%
219	GEORGE WESTON L	0.067%	32.431%
220	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.067%	32.497%
221	FREEPORT-MCMORA	0.067%	32.564%
222	AUST & NZ BANK	0.066%	32.630%
223	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.066%	32.696%
224	CONOCOPHILLIPS COMMON STOCK USD.01	0.066%	32.763%
225	PROLOGIS INC REIT USD.01	0.066%	32.829%
226	CIGNA CORP	0.066%	32.895%
227	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.066%	32.960%
228	PEPSICO INC COMMON STOCK USD.017	0.066%	33.026%
229	ARC RESOURCES L	0.065%	33.091%
230	CANADIAN WESTER	0.064%	33.156%
231	TAIWAN SEMI-ADR	0.064%	33.219%

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232	CRESCENT POINT ENERGY CORP COMMON STOCK	0.064%	33.283%
233	EQUINIX INC REIT USD.001	0.064%	33.347%
234	AFLAC INC COMMON STOCK USD.1	0.063%	33.410%
235	MARATHON PETROLEUM CORP COMMON STOCK	0.063%	33.473%
236	NEWBELCO SA/NV	0.063%	33.536%
237	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.063%	33.599%
238	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.063%	33.662%
239	EURO STABILITY	0.063%	33.724%
240	BERKSHIRE HATHA	0.062%	33.787%
241	BANK NEDERLANDS	0.062%	33.849%
242	STARS GROUP INC/THE COMMON STOCK	0.062%	33.911%
243	NISSAN MOTOR CO	0.062%	33.973%
244	PROVINCE OF QUE	0.062%	34.035%
245	TELUS CORPORATI	0.062%	34.096%
246	CENOVUS ENERGY INC COMMON STOCK	0.062%	34.158%
247	FINLAND GOVERNM	0.061%	34.219%
248	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.061%	34.280%
249	AIR CANADA	0.061%	34.341%
250	KREDITANSTALT F	0.061%	34.402%
251	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.061%	34.463%
252	3M CO COMMON STOCK USD.01	0.060%	34.523%
253	PUBLIC STORAGE	0.060%	34.583%
254	BAYER AG	0.060%	34.643%
255	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.060%	34.703%
256	TE CONNECTIVITY	0.060%	34.763%
257	ROCHE HOLDING A	0.060%	34.823%
258	NRW BANK 0% 08O	0.060%	34.883%
259	KREDITANSTALT F	0.060%	34.942%
260	HUMANA INC	0.060%	35.002%
261	ALLERGAN PLC	0.059%	35.061%
262	WASTE CONNECTIONS INC COMMON STOCK	0.059%	35.120%
263	BEST BUY CO INC	0.059%	35.179%
264	TEXAS INSTRUMEN	0.059%	35.238%
265	AETNA INC COMMON STOCK USD.01	0.059%	35.297%
266	ALLSTATE CORP COMMON STOCK USD.01	0.059%	35.355%
267	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.058%	35.414%
268	IBERDROLA SA	0.058%	35.472%
269	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.058%	35.530%
270	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.058%	35.587%
271	AUST & NZ BANKI	0.058%	35.645%
272	CAMECO CORP COMMON STOCK	0.057%	35.702%
273	KBC GROEP NV	0.057%	35.760%
274	JOHNSON CONTROL	0.057%	35.817%
275	DEXIA CREDIT LO	0.057%	35.874%
276	MCDONALD S CORP COMMON STOCK USD.01	0.057%	35.931%
277	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.057%	35.988%
278	BLACKBERRY LTD COMMON STOCK	0.056%	36.045%
279	IAMGOLD CORP COMMON STOCK	0.056%	36.101%
280	KINGDOM OF BELG	0.056%	36.157%
281	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.056%	36.213%

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282	KINDER MORGAN INC COMMON STOCK USD.01	0.056%	36.269%
283	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.056%	36.325%
284	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.056%	36.381%
285	DISCOVER FINL S	0.056%	36.436%
286	CONSTELLATION S	0.056%	36.492%
287	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.056%	36.548%
288	SUMITOMO MITSUI	0.056%	36.603%
289	MOLSONCOORS-B-U	0.055%	36.659%
290	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.055%	36.714%
291	FMS WERTMANAGEM	0.055%	36.769%
292	DANAHER CORP COMMON STOCK USD.01	0.055%	36.825%
293	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.055%	36.880%
294	UBS GROUP	0.055%	36.935%
295	YAMANA GOLD INC COMMON STOCK	0.055%	36.990%
296	ALIMENTATION CO	0.055%	37.044%
297	ENGIE	0.055%	37.099%
298	APPLE INC SR UNSECURED 05/23 2.4	0.055%	37.154%
299	INTL BK RECON &	0.054%	37.208%
300	SONY CORP	0.054%	37.263%
301	TFI INTERNATION	0.054%	37.317%
302	ONTARIO(PROV OF	0.054%	37.371%
303	INTESA SANPAOLO	0.054%	37.425%
304	LANDESKREDITBAN	0.054%	37.478%
305	CHEVRON CORP SR UNSECURED 03/22 2.411	0.054%	37.532%
306	UNEDIC ASSEO 0.	0.053%	37.585%
307	WESTJET AIRLINE	0.053%	37.638%
308	WHITECAP RESOUR	0.053%	37.691%
309	STANDARD BANK G	0.053%	37.744%
310	SANOFI-AVENTIS	0.053%	37.797%
311	BB+T CORP COMMON STOCK USD5.0	0.053%	37.849%
312	METHANEX CORP COMMON STOCK	0.052%	37.902%
313	UPM-KYMMENE OYJ	0.052%	37.954%
314	METLIFE INC COMMON STOCK USD.01	0.052%	38.007%
315	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.052%	38.059%
316	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.052%	38.111%
317	NOVARTIS AG SPONSORED ADR ADR	0.052%	38.163%
318	INTL BUSINESS M	0.052%	38.215%
319	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.052%	38.267%
320	BK OF NOVA SCOT	0.052%	38.318%
321	CORNING INC COMMON STOCK USD.5	0.052%	38.370%
322	TESCO PLC	0.052%	38.421%
323	ALTRIA GROUP INC COMMON STOCK USD.333	0.051%	38.473%
324	ASSIC GENERALI	0.051%	38.524%
325	EMPIRE CO LTD N	0.051%	38.575%
326	CGI GROUP INC CLASS A COMMON STOCK	0.051%	38.626%
327	PAN AMERICAN SILVER CORP COMMON STOCK	0.051%	38.677%
328	B2GOLD CORP COM	0.051%	38.728%
329	SEVEN GENERATIO	0.051%	38.779%
330	EATON CORP PLC	0.051%	38.829%
331	EUROPEAN FIN ST	0.050%	38.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	TOYOTA MOTOR CO	0.050%	38.930%
333	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.050%	38.980%
334	AGNICO EAGLE MINES LTD COMMON STOCK	0.050%	39.030%
335	CME GROUP INC COMMON STOCK USD.01	0.050%	39.080%
336	EUROPEAN INVEST	0.050%	39.129%
337	PROV OF SASK CA	0.050%	39.179%
338	SWEDISH GOVERNMENT	0.050%	39.229%
339	KOMMUNALBANKEN	0.049%	39.278%
340	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.049%	39.327%
341	COSTCO WHOLESALE	0.049%	39.376%
342	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.049%	39.425%
343	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.049%	39.473%
344	CSX CORP	0.049%	39.522%
345	MCKESSON CORP.	0.049%	39.571%
346	PACCAR INC	0.048%	39.619%
347	BK NED GEMEENTE	0.048%	39.667%
348	SIEMENS AG	0.048%	39.716%
349	DOLLARAMA INC	0.048%	39.764%
350	SOUTHWEST AIRL	0.048%	39.812%
351	MERCK + CO INC SR UNSECURED 02/22 2.35	0.048%	39.860%
352	SNC-LAVALIN GRO	0.048%	39.909%
353	ITAU UNIBANCO S	0.048%	39.957%
354	COTT CORP	0.048%	40.005%
355	CHINA MOBILE LT	0.048%	40.053%
356	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.048%	40.101%
357	IMPERIAL OIL LTD COMMON STOCK	0.048%	40.149%
358	FIAT CHRYSLER A	0.048%	40.197%
359	ENI S.P.A.	0.048%	40.244%
360	CMNWLTH BK OF A	0.048%	40.292%
361	ALLIANZ AG	0.048%	40.340%
362	AXA	0.048%	40.387%
363	NIKE INC CL B COMMON STOCK USD1.0	0.047%	40.435%
364	FIFTH THIRD BAN	0.047%	40.482%
365	NEDERLANDSE WAT	0.047%	40.530%
366	DIGITAL REALTY	0.047%	40.577%
367	PEUGEOT SA	0.047%	40.624%
368	WESTERN DIGITAL	0.047%	40.671%
369	CAE INC COMMON STOCK	0.047%	40.717%
370	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.047%	40.764%
371	WOODSIDE PETROL	0.047%	40.811%
372	SOC GENERALE	0.047%	40.857%
373	JX HOLDINGS INC	0.046%	40.904%
374	COCA-COLA CO/TH	0.046%	40.950%
375	ING GROEP NV	0.046%	40.996%
376	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.046%	41.042%
377	HUBBAY MINERALS INC COMMON STOCK NPV	0.046%	41.088%
378	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.046%	41.134%
379	EBAY INC	0.046%	41.180%
380	ENBRIDGE	0.046%	41.225%
381	CK HUTCHINSON H	0.045%	41.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	AVALONBAY COMMUNITIES INC REIT USD.01	0.045%	41.315%
383	WESTPAC BKG COR	0.045%	41.360%
384	ALLIANZ SE SPON ADR ADR	0.045%	41.405%
385	SOFTBANK CORP	0.045%	41.450%
386	DEXIA CREDIT LO	0.045%	41.495%
387	PFIZER INC 0.25	0.045%	41.539%
388	NUCOR CORP	0.045%	41.584%
389	ANDEAVOR COMMON STOCK USD.167	0.045%	41.629%
390	SEVEN & I HOLDI	0.044%	41.673%
391	BANK OF CHINA L	0.044%	41.717%
392	RAYTHEON COMPANY COMMON STOCK USD.01	0.044%	41.762%
393	IBM CORP SR UNSECURED 02/21 2.25	0.044%	41.806%
394	KONINKLIJKE AHO	0.044%	41.850%
395	SUNTRUST BANKS	0.044%	41.894%
396	DAVITA INC COMMON STOCK USD.001	0.044%	41.938%
397	AKZO NOBEL NV	0.044%	41.982%
398	EQUITY RESIDENT	0.043%	42.026%
399	TMX GROUP LTD	0.043%	42.069%
400	3M CO 0.375% 15	0.043%	42.112%
401	WSP GLOBAL INC	0.043%	42.155%
402	THOMSON REUTERS CORP COMMON STOCK	0.043%	42.198%
403	MITSUBISHI CHEM	0.043%	42.241%
404	BOMBARDIER INC	0.043%	42.284%
405	LVMH MOET HENNE	0.043%	42.327%
406	MIZUHO FINANCIA	0.043%	42.370%
407	PROGRESSIVE CORP COMMON STOCK USD1.0	0.043%	42.413%
408	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.043%	42.456%
409	RIO TINTO	0.043%	42.499%
410	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.043%	42.542%
411	MGM MIRAGE INC	0.043%	42.585%
412	AIR PRODS & CHE	0.043%	42.627%
413	BHP BILLITON PL	0.042%	42.670%
414	CHINA O/SEAS LA	0.042%	42.712%
415	CREDIT SUISSE G	0.042%	42.754%
416	DIAGEO PLC ADR	0.042%	42.797%
417	EOG RESOURCES	0.042%	42.839%
418	ORIX CORP	0.042%	42.881%
419	HYNIX SEMICONDU	0.042%	42.923%
420	STATOIL ASA	0.042%	42.964%
421	ACCENTURE PLC A	0.042%	43.006%
422	LENNAR CORP CL	0.042%	43.048%
423	RELIANCE INDS	0.042%	43.089%
424	ASTRAZENECA PLC SPONS ADR ADR	0.042%	43.131%
425	HUSKY ENERGY IN	0.042%	43.173%
426	UNICREDIT SPA	0.041%	43.214%
427	GILDAN ACTIVEWEAR INC COMMON STOCK	0.041%	43.255%
428	KOHL'S CORPORATI	0.041%	43.297%
429	CONTINENTAL AG	0.041%	43.338%
430	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.041%	43.380%
431	TOTAL CAPITAL I	0.041%	43.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.041%	43.462%
433	HON HAI PRECISI	0.041%	43.503%
434	SCHWAB(CHARLES)	0.041%	43.544%
435	EUROPEAN INVEST	0.041%	43.585%
436	BOSTON PROPERTIES INC REIT USD.01	0.041%	43.626%
437	KIRKLAND LAKE G	0.041%	43.667%
438	COMPAGNIE DE SA	0.041%	43.707%
439	EUROPEAN INVEST	0.041%	43.748%
440	VINCI SA	0.041%	43.789%
441	PROCTER & GAMBL	0.041%	43.830%
442	MYLAN INC/PA	0.041%	43.870%
443	MACY S INC COMMON STOCK USD.01	0.040%	43.911%
444	APPLIED MATERIALS INC COMMON STOCK USD.01	0.040%	43.951%
445	XPO LOGISTICS INC COMMON STOCK USD.001	0.040%	43.991%
446	NOVO-NORDISK AS	0.040%	44.032%
447	SHELL INTERNATI	0.040%	44.072%
448	CANADIAN (GOVT	0.040%	44.112%
449	AGENCE FRANCAIS	0.040%	44.152%
450	WELLTOWER INC REIT USD1.0	0.040%	44.192%
451	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.040%	44.232%
452	GEN DYNAMICS CO	0.040%	44.272%
453	ARCELORMITTAL	0.040%	44.312%
454	RENAULT	0.040%	44.352%
455	EASTMAN CHEMICA	0.040%	44.392%
456	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.040%	44.432%
457	SBA COMMUNICATIONS CORP REIT USD.01	0.040%	44.471%
458	ROCKWELL COLLIN	0.040%	44.511%
459	LEAR CORP	0.040%	44.551%
460	LAURENTIAN BANK	0.040%	44.590%
461	SCHNEIDER SA	0.040%	44.630%
462	CANFOR CORPORAT	0.039%	44.669%
463	BIOGEN IDEC INC	0.039%	44.709%
464	T MOBILE US INC COMMON STOCK USD.0001	0.039%	44.748%
465	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.039%	44.787%
466	LOCKHEED MARTIN	0.039%	44.826%
467	TOKIO MARINE HL	0.039%	44.866%
468	PETROBRAS PREFE	0.039%	44.905%
469	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.039%	44.944%
470	TOURMALINE OIL	0.039%	44.983%
471	PARKLAND FUEL C	0.039%	45.022%
472	CONCHO RESOURCE	0.039%	45.061%
473	OPEN TEXT CORPO	0.039%	45.100%
474	BK NED GEMEENTE	0.039%	45.139%
475	FRENCH REPUBLIC	0.039%	45.177%
476	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.039%	45.216%
477	TAIWAN SEMICOND	0.038%	45.254%
478	TOTAL CAPITAL I	0.038%	45.292%
479	IRELAND GOVT BO	0.038%	45.331%
480	KROGER CO	0.038%	45.369%
481	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.038%	45.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	GEELY AUTOMOBIL	0.038%	45.445%
483	TYSON FOODS INC	0.038%	45.483%
484	ASAHI KASEI COR	0.038%	45.521%
485	H&R REIT UNITS	0.038%	45.558%
486	DEVON ENERGY CORP COMMON STOCK USD.1	0.038%	45.596%
487	CENTENE CORP COMMON STOCK USD.001	0.038%	45.634%
488	LINK R/EST INVE	0.038%	45.671%
489	PTT PUBLIC COMP	0.038%	45.709%
490	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.037%	45.746%
491	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.037%	45.784%
492	SOLVAY	0.037%	45.821%
493	ANADARKO PETROL	0.037%	45.858%
494	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.037%	45.896%
495	CENTURYLINK INC COMMON STOCK USD1.0	0.037%	45.933%
496	CHINA EVERGRAND	0.037%	45.970%
497	CARNIVAL CORP COMMON STOCK USD.01	0.037%	46.007%
498	ASB FINANCE LTD	0.037%	46.044%
499	ABBVIE INC SR UNSECURED 11/22 2.9	0.037%	46.081%
500	PFIZER INC	0.037%	46.118%
501	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.037%	46.154%
502	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.037%	46.191%
503	RIOCAN REAL EST	0.037%	46.228%
504	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.037%	46.264%
505	STATE OF NORTH	0.037%	46.301%
506	STATE STREET CORP COMMON STOCK USD1.0	0.037%	46.337%
507	E.ON SE	0.037%	46.374%
508	SHELL INTL.FIN.	0.036%	46.410%
509	PANASONIC CORP	0.036%	46.447%
510	ROYAL BANK OF C	0.036%	46.483%
511	BRIDGESTONE COR	0.036%	46.519%
512	SANOFI 0.5% 13J	0.036%	46.555%
513	SVENSKA HANDELS	0.036%	46.590%
514	VENTAS INC-REIT	0.036%	46.626%
515	AGENCE FRANCAIS	0.036%	46.662%
516	VOLVO AB	0.036%	46.697%
517	TRANSALTA CORP COMMON STOCK	0.035%	46.733%
518	DSV A/S	0.035%	46.768%
519	NORTHROP GRUMMA	0.035%	46.804%
520	GERMANY(FED REP	0.035%	46.839%
521	TEMASEK FINL I	0.035%	46.874%
522	INTER PIPELINE	0.035%	46.909%
523	ROLLS-ROYCE GRO	0.035%	46.945%
524	DEXIA CREDIT LO	0.035%	46.980%
525	LLOYDS BANKING	0.035%	47.015%
526	RESTAURANT BRANDS INTERN COMMON STOCK	0.035%	47.050%
527	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.035%	47.085%
528	MTN GROUP LTD	0.035%	47.120%
529	GREAT WEST LIFE	0.035%	47.155%
530	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.035%	47.189%
531	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.035%	47.224%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	DEERE + CO COMMON STOCK USD1.0	0.035%	47.259%
533	MAPLE LEAF FOOD	0.035%	47.293%
534	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.035%	47.328%
535	PHILLIPS 66 COMMON STOCK	0.035%	47.363%
536	ALLY FINANCIAL INC COMMON STOCK USD.1	0.034%	47.397%
537	ORACLE CORP SR UNSECURED 05/22 2.5	0.034%	47.431%
538	BARCLAYS AFRICA	0.034%	47.466%
539	STANDARD CHARTE	0.034%	47.500%
540	AIR LIQUIDE(L')	0.034%	47.534%
541	WILLIAMS COS IN	0.034%	47.569%
542	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.034%	47.603%
543	CCL INDS INC CL	0.034%	47.637%
544	DEXIA CREDIT LO	0.034%	47.671%
545	CARDINAL HEALTH	0.034%	47.705%
546	DOLLAR TREE INC	0.034%	47.739%
547	ENEL S.p.A.	0.034%	47.773%
548	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.034%	47.807%
549	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.034%	47.841%
550	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.034%	47.875%
551	BANK OF MONTREA	0.034%	47.908%
552	MACQUARIE GP LT	0.034%	47.942%
553	DEUTSCHE LUFTHA	0.034%	47.976%
554	GAP INC	0.034%	48.009%
555	OCEANAGOLD CORP	0.033%	48.043%
556	INGERSOLL-RAND	0.033%	48.076%
557	NEW GOLD INC COMMON STOCK	0.033%	48.110%
558	RWE AG (NEU)	0.033%	48.143%
559	STARBUCKS CORP	0.033%	48.176%
560	STANTEC INC COMMON STOCK	0.033%	48.210%
561	DR HORTON INC COMMON STOCK USD.01	0.033%	48.243%
562	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.033%	48.276%
563	STORA ENSO OYJ	0.033%	48.310%
564	WESTFIELD CORP	0.033%	48.343%
565	NORDEA AB	0.033%	48.376%
566	NESTE OIL OYJ	0.033%	48.409%
567	WHIRLPOOL CORP	0.033%	48.442%
568	TOROMONT INDS L	0.033%	48.475%
569	CRH	0.033%	48.508%
570	TEXTRON INC COMMON STOCK USD.125	0.033%	48.541%
571	SWISS RE AG	0.033%	48.574%
572	LANDWIRT RENTEN	0.033%	48.606%
573	AIR LIQUIDE FIN	0.033%	48.639%
574	MINITUBISHI UFJ	0.033%	48.672%
575	SCENTRE GROUP	0.033%	48.704%
576	BCO BILBAO VIZC	0.033%	48.737%
577	INFOSYS TECHNOL	0.033%	48.769%
578	REPSOL SA	0.032%	48.802%
579	LG Electronics	0.032%	48.834%
580	CI FINANCIAL CO	0.032%	48.866%
581	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.032%	48.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	SIKA FINANZ AG	0.032%	48.931%
583	GENWORTH MI CAN	0.032%	48.963%
584	ALAMOS GOLD INC CLASS A COMMON STOCK	0.032%	48.995%
585	OLD MUTUAL PLC	0.032%	49.027%
586	PETROBRAS COMMO	0.032%	49.059%
587	ONEX CORP SUB V	0.032%	49.092%
588	ESSEX PROP TRUS	0.032%	49.124%
589	M + T BANK CORP COMMON STOCK USD.5	0.032%	49.155%
590	DEUTSCHE BANK A	0.032%	49.187%
591	APPLE INC 1.55%	0.032%	49.219%
592	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.032%	49.251%
593	LLOYDS BANKING	0.032%	49.283%
594	NEXTERA ENERGY INC COMMON STOCK USD.01	0.031%	49.314%
595	QUEST DIAGNOSTI	0.031%	49.346%
596	LINDE AG	0.031%	49.377%
597	CNOOC LTD	0.031%	49.408%
598	ARCHER DANIELS	0.031%	49.440%
599	TRANSCONTINENTA	0.031%	49.471%
600	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.031%	49.502%
601	ELI LILLY + CO COMMON STOCK	0.031%	49.534%
602	DOVER CORP	0.031%	49.565%
603	INTERFOR CORP	0.031%	49.596%
604	AGEAS	0.031%	49.627%
605	ADOBE SYSTEMS I	0.031%	49.658%
606	GENERAL ELECTRI	0.031%	49.689%
607	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.031%	49.720%
608	HARRIS CORP	0.031%	49.751%
609	CHINA PETROLEUM	0.031%	49.782%
610	SAPUTO GROUP IN	0.031%	49.813%
611	INTACT FINANCIA	0.031%	49.844%
612	ACTIVISION BLIZ	0.031%	49.875%
613	NETAPP INC.	0.031%	49.905%
614	WOLTERS KLUWERS	0.031%	49.936%
615	CANADIAN APARTM	0.031%	49.967%
616	AVIVA PLC	0.031%	49.997%
617	NOKIA CORP	0.031%	50.028%
618	ANTHEM INC SR UNSECURED 05/22 3.125	0.031%	50.059%
619	SCOTTISH AND SO	0.031%	50.089%
620	NATIONAL AUSTRAL	0.031%	50.120%
621	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.031%	50.150%
622	MUNCHENER RUCKV	0.030%	50.181%
623	REALTY INCOME C	0.030%	50.211%
624	SASOL	0.030%	50.241%
625	MITSUBISHI ELEC	0.030%	50.272%
626	CUMMINS INC	0.030%	50.302%
627	KOMATSU	0.030%	50.332%
628	PETROCHINA CO	0.030%	50.362%
629	UTD PARCEL SERV	0.030%	50.392%
630	VIACOM INC CLASS B COMMON STOCK USD.001	0.030%	50.422%
631	CA INC COMMON STOCK USD.1	0.030%	50.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	SHIN-ETSU CHEM	0.030%	50.482%
633	HARTFORD FINANC	0.030%	50.512%
634	ARKEMA	0.030%	50.542%
635	ALTAGAS LTD	0.030%	50.572%
636	METRO INC	0.030%	50.601%
637	CBRE GROUP INC A COMMON STOCK USD.01	0.030%	50.631%
638	LOWE'S COS INC	0.030%	50.661%
639	STMICROELECTRON	0.030%	50.690%
640	SUPERIOR PLUS C	0.029%	50.720%
641	DETOUR GOLD COR	0.029%	50.749%
642	UTD RENTALS INC	0.029%	50.778%
643	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.029%	50.808%
644	NEWMONT MINING CORP COMMON STOCK USD1.6	0.029%	50.837%
645	mitsui & CO	0.029%	50.866%
646	ANZ (INT'L) LD	0.029%	50.896%
647	STEEL DYNAMICS INC COMMON STOCK USD.005	0.029%	50.925%
648	SPAIN GOVERNMENT	0.029%	50.954%
649	HORMEL FOODS CORP COMMON STOCK USD.01465	0.029%	50.983%
650	OVERSEA-CHINESE	0.029%	51.012%
651	NORWEGIAN CRUIS	0.029%	51.041%
652	KDDI CORP	0.029%	51.070%
653	PERSIMMON PLC	0.029%	51.099%
654	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.029%	51.128%
655	PRICELINE GROUP	0.029%	51.157%
656	BP PLC SPONS ADR ADR	0.029%	51.186%
657	ENERFLEX LTD	0.029%	51.215%
658	HOST HOTELS &	0.029%	51.244%
659	BOLIDEN AB	0.029%	51.273%
660	TAPESTRY INC COMMON STOCK USD.01	0.029%	51.302%
661	BLUESCOPE STEEL	0.029%	51.331%
662	MULLEN GROUP LT	0.029%	51.359%
663	COUNTRY GARDEN	0.029%	51.388%
664	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.029%	51.417%
665	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.029%	51.445%
666	ASHTREAD GROUP	0.029%	51.474%
667	PRUDENTIAL ADR	0.029%	51.502%
668	GGP INC REIT USD.01	0.029%	51.531%
669	HUNTINGTON BANC	0.029%	51.559%
670	REPUBLIC SERVIC	0.028%	51.588%
671	CHINA MOBILE	0.028%	51.616%
672	GOODYEAR TIRE &	0.028%	51.644%
673	KEYCORP	0.028%	51.673%
674	RADIANT OPTO EL	0.028%	51.701%
675	AMETEK INC COMMON STOCK USD.01	0.028%	51.729%
676	DEN DANSKE BANK	0.028%	51.757%
677	LEGAL & GENERAL	0.028%	51.785%
678	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.028%	51.813%
679	HOUSING DEVEL F	0.028%	51.841%
680	KEYERA CORP	0.028%	51.869%
681	HUNTSMAN CORP COMMON STOCK USD.01	0.028%	51.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	BOUYGUES	0.028%	51.925%
683	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.028%	51.953%
684	CELESTICA INC COMMON STOCK NPV	0.028%	51.980%
685	WESTROCK CO COMMON STOCK	0.028%	52.008%
686	SPAIN GOVERNMEN	0.028%	52.036%
687	CANON INC	0.028%	52.063%
688	ASAHI GLASS CO	0.028%	52.091%
689	CELGENE CORP	0.028%	52.119%
690	BRITISH TELECOM	0.028%	52.146%
691	PFIZER INC SR UNSECURED 12/21 2.2	0.028%	52.174%
692	ECOLAB INC COMMON STOCK USD1.0	0.028%	52.201%
693	NORTHERN TRUST	0.027%	52.229%
694	INTERNATIONAL F	0.027%	52.256%
695	VERMILION ENERGY INC COMMON STOCK	0.027%	52.284%
696	MITSUBISHI HVY	0.027%	52.311%
697	CALPINE CORP	0.027%	52.338%
698	EMERA INC.	0.027%	52.365%
699	SPARK INFRASTRU	0.027%	52.393%
700	ANALOG DEVICES INC COMMON STOCK USD.167	0.027%	52.420%
701	EUROPEAN FIN ST	0.027%	52.447%
702	CHINA COMMUNICA	0.027%	52.474%
703	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.027%	52.501%
704	AUTOLIV INC	0.027%	52.528%
705	WESFARMERS LTD	0.027%	52.555%
706	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.027%	52.582%
707	STRYKER CORP	0.027%	52.609%
708	MITSUBISHI UFJ FINL SPON ADR ADR	0.027%	52.635%
709	CNOOC LTD	0.027%	52.662%
710	CHINA RES BEIJI	0.027%	52.689%
711	INVESCO LTD COMMON STOCK USD.2	0.027%	52.716%
712	DANONE S.A. COM	0.027%	52.742%
713	IGM FINANCIAL I	0.027%	52.769%
714	SWISSCOM AG	0.027%	52.796%
715	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.027%	52.822%
716	OWENS CORNING COMMON STOCK USD.001	0.027%	52.849%
717	LKQ CORP COMMON STOCK USD.01	0.027%	52.875%
718	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.027%	52.902%
719	FLEXTRONICS INT	0.027%	52.928%
720	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.026%	52.955%
721	MARTINREA INTER	0.026%	52.981%
722	JPMORGAN CHASE	0.026%	53.008%
723	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.026%	53.034%
724	AEON CO., LTD	0.026%	53.060%
725	ETRADE FINANCIA	0.026%	53.086%
726	LANXESS	0.026%	53.113%
727	TELEFONICA SA	0.026%	53.139%
728	TEMASEK FINANCI	0.026%	53.165%
729	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.026%	53.191%
730	ELECTRICITE DE	0.026%	53.217%
731	CENTERRA GOLD INC COMMON STOCK	0.026%	53.243%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.026%	53.269%
733	SHOWA DENKO KK	0.026%	53.295%
734	PREMIUM BRANDS	0.026%	53.321%
735	STATE OF NORTH	0.026%	53.347%
736	NETFLIX INC COMMON STOCK USD.001	0.026%	53.373%
737	TELECOM ITALIA	0.026%	53.399%
738	FIRSTSERVICE CORP COMMON STOCK	0.026%	53.425%
739	UNEDIC ASSEO 1.	0.026%	53.451%
740	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.026%	53.476%
741	BNP PARIBAS SA	0.026%	53.502%
742	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.026%	53.528%
743	MTU AERO ENGINE	0.026%	53.553%
744	NORDEA BANK AB	0.026%	53.579%
745	ZIMMER HLDGS IN	0.026%	53.605%
746	NUVISTA ENERGY	0.026%	53.630%
747	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.026%	53.656%
748	APACHE CORP COMMON STOCK USD.625	0.026%	53.682%
749	WH GROUP LTD	0.026%	53.707%
750	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.026%	53.733%
751	RAGING RIVER EX	0.026%	53.759%
752	MICROSEMI	0.026%	53.784%
753	VORNADO REALTY TRUST REIT USD.04	0.026%	53.810%
754	UNILEVER NV	0.026%	53.835%
755	GIBSON ENERGY I	0.025%	53.861%
756	KONINKLIJKE DSM	0.025%	53.886%
757	NETEASE INC ADR ADR USD.0001	0.025%	53.912%
758	TELIASONERA AB	0.025%	53.937%
759	NIPPON STEEL CO	0.025%	53.962%
760	HSBC HOLDINGS P	0.025%	53.988%
761	COGECO COMMUNIC	0.025%	54.013%
762	GKN PLC	0.025%	54.038%
763	PRAXAIR STK	0.025%	54.064%
764	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.025%	54.089%
765	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.025%	54.114%
766	LAFARGEHOLCIM L	0.025%	54.139%
767	E TRADE FINANCI	0.025%	54.164%
768	ROYAL MAIL PLC-	0.025%	54.189%
769	COMERICA INC	0.025%	54.214%
770	CHEVRON CORP SR UNSECURED 03/20 1.961	0.025%	54.239%
771	LYONDELLBASELL	0.025%	54.264%
772	FISCHER(GEORG)A	0.025%	54.289%
773	SVENSKA HANDELS	0.025%	54.314%
774	STATOIL ASA COMPANY GUAR 01/24 2.65	0.025%	54.339%
775	INGREDION INC COMMON STOCK USD.01	0.025%	54.364%
776	ALLIED PPTY,REI	0.025%	54.388%
777	FORTESCUE METAL	0.025%	54.413%
778	DOVER CORP	0.025%	54.438%
779	LLOYDS BANKING	0.025%	54.462%
780	LAM RESEARCH CORP COMMON STOCK USD.001	0.025%	54.487%
781	SECURE ENERGY S	0.025%	54.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	PARAMOUNT RESOU	0.025%	54.536%
783	PHILIPS ELECTRO	0.025%	54.561%
784	CIE FINANCIERE	0.025%	54.585%
785	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.024%	54.610%
786	SUMITOMO CHEMIC	0.024%	54.634%
787	DUKE ENERGY CORP COMMON STOCK USD.001	0.024%	54.659%
788	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.024%	54.683%
789	MITSUBISHI CORP	0.024%	54.708%
790	BORALEX INC CL	0.024%	54.732%
791	ANHEUSER-BUSCH	0.024%	54.756%
792	RUSSEL METALS I	0.024%	54.781%
793	BORGWARNER INC COMMON STOCK USD.01	0.024%	54.805%
794	ADECCO SA	0.024%	54.829%
795	JM SMUCKER CO/THE COMMON STOCK	0.024%	54.853%
796	UBISOFT ENTERTA	0.024%	54.877%
797	TOTAL CAPITAL I	0.024%	54.902%
798	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.024%	54.926%
799	TAHOE RESOURCES INC COMMON STOCK	0.024%	54.950%
800	EXXON MOBIL COR	0.024%	54.974%
801	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.024%	54.998%
802	PAREX RESOURCES	0.024%	55.022%
803	NEDERLANDSE	0.024%	55.046%
804	ITALY BUONI POL	0.024%	55.070%
805	ITALY BUONI POL	0.024%	55.094%
806	ARAMARK COMMON STOCK USD.01	0.024%	55.118%
807	NEW FLYER COMMO	0.024%	55.141%
808	CLARIANT AG	0.024%	55.165%
809	SUZUKI MOTOR CO	0.024%	55.189%
810	SPIRIT AEROSYST	0.024%	55.213%
811	SANLAM LIMITED	0.024%	55.237%
812	MARSH & MCLENNA	0.024%	55.261%
813	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.024%	55.284%
814	L-BANK BW FOERD	0.024%	55.308%
815	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.024%	55.332%
816	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.024%	55.355%
817	TWITTER INC COMMON STOCK USD.000005	0.024%	55.379%
818	CANADIAN REAL E	0.024%	55.403%
819	GOODMAN GROUP	0.024%	55.426%
820	GLAXOSMITHKLINE PLC SPON ADR ADR	0.024%	55.450%
821	MID AMERICA APARTMENT COMM REIT USD.01	0.024%	55.473%
822	TARGET CORP SR UNSECURED 01/22 2.9	0.024%	55.497%
823	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.024%	55.521%
824	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.023%	55.544%
825	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.023%	55.567%
826	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.023%	55.591%
827	BAXTER INTL INC	0.023%	55.614%
828	SBERBANK OF RUS	0.023%	55.638%
829	BECTON DICKINSON	0.023%	55.661%
830	DEUTSCHE POST A	0.023%	55.684%
831	AMP LIMITED	0.023%	55.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	SMURFIT KAPPA P	0.023%	55.731%
833	MAZDA MOTOR COR	0.023%	55.754%
834	HALLIBURTON CO	0.023%	55.777%
835	ING GROEP NV	0.023%	55.800%
836	NIELSEN HOLDING	0.023%	55.824%
837	FAURECIA	0.023%	55.847%
838	ALCOA CORP COMMON STOCK USD.01	0.023%	55.870%
839	LINCOLN NATL CO	0.023%	55.893%
840	GLAXOSMITHKLINE	0.023%	55.916%
841	LG DISPLAY CO	0.023%	55.939%
842	GENUINE PARTS C	0.023%	55.962%
843	VIVENDI SA	0.023%	55.985%
844	UNIVERSAL HLTH	0.023%	56.008%
845	MICHAEL KORS HO	0.023%	56.031%
846	ESSILOR INTERNA	0.023%	56.054%
847	LABRADOR IRON O	0.023%	56.077%
848	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.023%	56.100%
849	NTT DOCOMO INC	0.023%	56.123%
850	EXTRA SPACE STO	0.023%	56.146%
851	POST HOLDINGS INC COMMON STOCK USD.01	0.023%	56.168%
852	FNF GROUP TRACKING STK USD.0001	0.023%	56.191%
853	CHINA MERCHANTS	0.023%	56.214%
854	MEG ENERGY CORP	0.023%	56.237%
855	TDC A/S	0.023%	56.259%
856	BANK RAKYAT IND	0.023%	56.282%
857	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.023%	56.305%
858	TELEPERFORMANCE	0.023%	56.328%
859	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.023%	56.350%
860	SMART REAL ESTA	0.023%	56.373%
861	FIRST HORIZON N	0.023%	56.395%
862	GRAN TIERRA ENE	0.023%	56.418%
863	XEROX CORP COMMON STOCK USD1.0	0.023%	56.441%
864	HCP INC.	0.023%	56.463%
865	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.023%	56.486%
866	TUI AG	0.023%	56.508%
867	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.022%	56.531%
868	DOMINION RES(VI	0.022%	56.553%
869	GECINA SA	0.022%	56.576%
870	BANK OF IRELAND	0.022%	56.598%
871	TOTAL SA SPON ADR ADR	0.022%	56.620%
872	TDK CORP	0.022%	56.643%
873	HOLOGIC INC COMMON STOCK USD.01	0.022%	56.665%
874	CARMAX INC COMMON STOCK USD.5	0.022%	56.688%
875	DEXIA CREDIT LO	0.022%	56.710%
876	BANCO BBPM SPA	0.022%	56.732%
877	FRESENIUS MEDIC	0.022%	56.755%
878	COTY INC CL A COMMON STOCK USD.01	0.022%	56.777%
879	ELEMENT FINANCI	0.022%	56.799%
880	COMMERZBANK AG	0.022%	56.822%
881	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.022%	56.844%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	CARREFOUR SA	0.022%	56.866%
883	FIRSTRAND LIMIT	0.022%	56.888%
884	QUEBECOR INC 'B	0.022%	56.911%
885	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.022%	56.933%
886	BPCE SA COMPANY GUAR 04/24 4	0.022%	56.955%
887	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.022%	56.977%
888	VODAFONE GROUP PLC SP ADR ADR	0.022%	57.000%
889	SMITHS GROUP	0.022%	57.022%
890	AUTONATION INC	0.022%	57.044%
891	CANADA HOUSING	0.022%	57.066%
892	MKS INSTRUMENTS INC COMMON STOCK	0.022%	57.088%
893	TAYLOR WIMPEY	0.022%	57.110%
894	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.022%	57.132%
895	WESTERN FOREST	0.022%	57.154%
896	UMICORE	0.022%	57.176%
897	EXCHANGE INCOME	0.022%	57.198%
898	ATOS ORIGIN SA	0.022%	57.220%
899	SHOPIFY INC CLASS A COMMON STOCK	0.022%	57.242%
900	LOEWS CORP COMMON STOCK USD.01	0.022%	57.263%
901	GRUPO MEXICO SA	0.022%	57.285%
902	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.022%	57.307%
903	NATIONAL AUSTRA	0.022%	57.329%
904	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.022%	57.351%
905	BP CAPITAL MARK	0.022%	57.373%
906	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.022%	57.394%
907	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.022%	57.416%
908	ITOCHU CORP	0.022%	57.438%
909	SL GREEN REALTY	0.022%	57.459%
910	NASDAQ INC COMMON STOCK USD.01	0.022%	57.481%
911	TAKEDA PHARMACE	0.022%	57.503%
912	CIGNA CORP SR UNSECURED 02/22 4	0.022%	57.524%
913	UNIONE DI BAN.	0.022%	57.546%
914	FUJITSU	0.022%	57.568%
915	AKAMAI TECHNOLO	0.022%	57.589%
916	ECN CAPITAL COR	0.022%	57.611%
917	AMGEN INC 1.25%	0.022%	57.632%
918	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.021%	57.654%
919	WM MORRISON SUP	0.021%	57.675%
920	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.021%	57.697%
921	TJX COS INC	0.021%	57.718%
922	NRW BANK 0% 11N	0.021%	57.740%
923	BRITISH LAND CO	0.021%	57.761%
924	SANDSTORM GOLD	0.021%	57.783%
925	HP INC COMMON STOCK USD.01	0.021%	57.804%
926	GIVAUDAN	0.021%	57.825%
927	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.021%	57.847%
928	BANK OF THE OZARKS COMMON STOCK USD.01	0.021%	57.868%
929	PROVINCE OF QUE	0.021%	57.889%
930	RHEINMETALL AG	0.021%	57.910%
931	NORTHLAND POWER	0.021%	57.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	JFE HOLDINGS IN	0.021%	57.953%
933	LAND SECURITIES	0.021%	57.974%
934	BRITISH AMERICAN TOB SP ADR ADR	0.021%	57.995%
935	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.021%	58.016%
936	DAIWA SECS GROU	0.021%	58.037%
937	TIFFANY & CO	0.021%	58.059%
938	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.021%	58.080%
939	REXEL PROMESSES	0.021%	58.101%
940	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.021%	58.122%
941	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.021%	58.143%
942	INTESA SANPAOLO	0.021%	58.164%
943	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.021%	58.185%
944	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.021%	58.206%
945	UNITED OVERSEAS	0.021%	58.227%
946	JOHNSON MATTHEY	0.021%	58.248%
947	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.021%	58.269%
948	HYUNDAI MOTOR C	0.021%	58.290%
949	POSCO	0.021%	58.311%
950	ABN AMRO BANK N	0.021%	58.332%
951	GENTEX CORP COMMON STOCK USD.06	0.021%	58.353%
952	AIRBUS GROUP NV	0.021%	58.373%
953	EASTMAN CHEMICA	0.021%	58.394%
954	ELECTR DE FRANC	0.021%	58.415%
955	MCCORMICK & CO	0.021%	58.436%
956	ENDEAVOUR MININ	0.021%	58.457%
957	PRECISION DRILLING CORP COMMON STOCK	0.021%	58.478%
958	ADIENT PLC	0.021%	58.499%
959	SHAWCOR LTD	0.021%	58.519%
960	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.021%	58.540%
961	UCB	0.021%	58.561%
962	BOC HONG KONG H	0.021%	58.582%
963	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.021%	58.602%
964	THOR INDUSTRIES INC COMMON STOCK USD.1	0.021%	58.623%
965	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.021%	58.644%
966	CSL LIMITED	0.021%	58.664%
967	IDEMITSU KOSAN	0.021%	58.685%
968	BANK LEUMI LE-I	0.021%	58.706%
969	FLIR SYSTEMS INC COMMON STOCK USD.01	0.021%	58.726%
970	MARKEL CORP COMMON STOCK	0.021%	58.747%
971	SEMAFO INC COMM	0.021%	58.767%
972	BAE SYSTEMS	0.021%	58.788%
973	KLEPIERRE	0.021%	58.809%
974	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.021%	58.829%
975	SEGRO PLC	0.020%	58.850%
976	ORBITAL ATK INC COMMON STOCK USD.01	0.020%	58.870%
977	TRINITY INDS	0.020%	58.891%
978	SENSATA TECHNOL	0.020%	58.911%
979	WILLIS TOWERS W	0.020%	58.931%
980	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.020%	58.952%
981	DENSO CORP	0.020%	58.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	EUROPEAN FIN ST	0.020%	58.993%
983	BRITISH SKY BRO	0.020%	59.013%
984	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.020%	59.033%
985	FERRARI NV	0.020%	59.054%
986	ARROW ELECTRONI	0.020%	59.074%
987	SESA STERLITE	0.020%	59.094%
988	BALL CORP	0.020%	59.115%
989	PADDY POWER PLC	0.020%	59.135%
990	CHINA PHARMACEU	0.020%	59.155%
991	SWEDBANK AB	0.020%	59.176%
992	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.020%	59.196%
993	US dollar - Lon	0.020%	59.216%
994	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.020%	59.236%
995	COMCAST CORP COMPANY GUAR 08/25 3.375	0.020%	59.257%
996	JABIL CIRCUIT I	0.020%	59.277%
997	BELLWAY	0.020%	59.297%
998	AGRICULTURAL BK	0.020%	59.317%
999	HESS CORPORATIO	0.020%	59.337%
1000	YAMAHA MOTOR CO	0.020%	59.357%
1001	INTERNATIONAL G	0.020%	59.377%
1002	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.020%	59.397%
1003	S+P GLOBAL INC COMMON STOCK USD1.0	0.020%	59.417%
1004	AFFILIATED MNGR	0.020%	59.437%
1005	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.020%	59.457%
1006	UTD THERAPEUTIC	0.020%	59.477%
1007	FRESENIUS SE &	0.020%	59.497%
1008	PENTAIR PLC	0.020%	59.517%
1009	INFINEON TECHNO	0.020%	59.537%
1010	ATCO LTD CL I N	0.020%	59.557%
1011	NEC CORP	0.020%	59.577%
1012	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.020%	59.597%
1013	SUMITOMO ELEC I	0.020%	59.617%
1014	MICROSOFT CORP	0.020%	59.637%
1015	BANK TOKYO-MITS	0.020%	59.656%
1016	NN GROUP NV	0.020%	59.676%
1017	COUNCIL OF EURO	0.020%	59.696%
1018	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.020%	59.716%
1019	QUANTA SERVICES	0.020%	59.736%
1020	ENERCARE INC	0.020%	59.755%
1021	JSW STEEL LTD	0.020%	59.775%
1022	KINGSPAN GROUP	0.020%	59.795%
1023	SSR MINING INC COMMON STOCK	0.020%	59.814%
1024	LIBERTY BROADBAND C COMMON STOCK USD.01	0.020%	59.834%
1025	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.020%	59.854%
1026	SVENSKA HANDELS	0.020%	59.873%
1027	Cineplex Inc.	0.020%	59.893%
1028	AECON GROUP INC	0.020%	59.913%
1029	SONY CORP SPONSORED ADR ADR	0.020%	59.932%
1030	AISIN SEIKI CO	0.020%	59.952%
1031	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.020%	59.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.020%	59.991%
1033	PVH CORP COMMON STOCK USD1.0	0.020%	60.010%
1034	SK ENERGY CO LT	0.019%	60.030%
1035	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.019%	60.049%
1036	RYDER SYSTEM IN	0.019%	60.069%
1037	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.019%	60.088%
1038	SOMPO JAPAN NIP	0.019%	60.108%
1039	AGCO CORP	0.019%	60.127%
1040	FIRST CAPITAL R	0.019%	60.146%
1041	MARTIN MARIETTA	0.019%	60.166%
1042	ROSS STORES INC	0.019%	60.185%
1043	SOUTHERN CO	0.019%	60.205%
1044	K&S AG	0.019%	60.224%
1045	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.019%	60.243%
1046	KONINKLIJKE KPN	0.019%	60.262%
1047	MINEBEA CO	0.019%	60.282%
1048	CREDIT AGRICOLE	0.019%	60.301%
1049	Banco Sabadell	0.019%	60.320%
1050	SUMITOMO RLTY&D	0.019%	60.339%
1051	UTD MICRO ELECT	0.019%	60.358%
1052	KELT EXPLORATIO	0.019%	60.377%
1053	PRICELINE GROUP	0.019%	60.396%
1054	YASKAWA ELEC CO	0.019%	60.415%
1055	AMADEUS IT HLDG	0.019%	60.434%
1056	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.019%	60.454%
1057	SNAP-ON INC	0.019%	60.473%
1058	BROTHERIndustr	0.019%	60.492%
1059	WEX INC COMMON STOCK USD.01	0.019%	60.510%
1060	UDR INC REIT USD.01	0.019%	60.529%
1061	UNILEVER PLC SPONSORED ADR ADR	0.019%	60.548%
1062	IRON MOUNTAIN INC REIT USD.01	0.019%	60.567%
1063	OSHKOSH CORP COMMON STOCK USD.01	0.019%	60.586%
1064	OJI PAPER CO	0.019%	60.605%
1065	TRICAN WELL SER	0.019%	60.624%
1066	CASCADES INC	0.019%	60.643%
1067	DST SYST INC DE	0.019%	60.661%
1068	MASTEC INC	0.019%	60.680%
1069	DUFREY AG-REG	0.019%	60.699%
1070	US FOODS HOLDING CORP COMMON STOCK USD.01	0.019%	60.718%
1071	HEXCEL CORP COMMON STOCK USD.01	0.019%	60.736%
1072	BCO BRADESCO,AD	0.019%	60.755%
1073	LOGAN PROPERTY	0.019%	60.774%
1074	AIR LEASE CORP	0.019%	60.792%
1075	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.019%	60.811%
1076	NATIONAL OILWEL	0.019%	60.829%
1077	BERKELEY GROUP	0.019%	60.848%
1078	LAS VEGAS SANDS	0.019%	60.866%
1079	CHARTWELL RETIR	0.019%	60.885%
1080	STERLING BANCORP/DE COMMON STOCK USD.01	0.018%	60.903%
1081	UNUM GROUP	0.018%	60.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	DENMARK GOVERNMENT	0.018%	60.940%
1083	AAC TECHNOLOGIE	0.018%	60.959%
1084	PERRIGO CO PLC	0.018%	60.977%
1085	VIFOR PHARMA AG	0.018%	60.996%
1086	XYLEM INC COMMON STOCK	0.018%	61.014%
1087	SKAND ENSKILDA	0.018%	61.032%
1088	PROVINCE OF ALB	0.018%	61.051%
1089	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.018%	61.069%
1090	PEYTO EXPLORATI	0.018%	61.087%
1091	DUKE REALTY CORP REIT USD.01	0.018%	61.106%
1092	EURO FIN STABIL	0.018%	61.124%
1093	ASML HOLDING NV	0.018%	61.142%
1094	VULCAN MATERIAL	0.018%	61.161%
1095	DANSKE BANK A/S	0.018%	61.179%
1096	BIDVEST GROUP L	0.018%	61.197%
1097	NOBLE ENERGY IN	0.018%	61.216%
1098	APPLE INC SR UNSECURED 02/27 3.35	0.018%	61.234%
1099	COMMERCE BANCSH	0.018%	61.252%
1100	JONES LANG LASA	0.018%	61.270%
1101	MANPOWER INC	0.018%	61.289%
1102	EIFPAGE SA	0.018%	61.307%
1103	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.018%	61.325%
1104	DEUTSCHE BANK A	0.018%	61.343%
1105	VOLKSWAGEN AG	0.018%	61.361%
1106	FRANCO NEVADA CORP COMMON STOCK	0.018%	61.379%
1107	HOME CAP GRP IN	0.018%	61.397%
1108	CHEVRON CORP SR UNSECURED 11/20 2.419	0.018%	61.415%
1109	ELISA OY-A	0.018%	61.434%
1110	NIPPON BUILDING	0.018%	61.452%
1111	SK C&C CO LTD	0.018%	61.470%
1112	MITSUBISHI ESTA	0.018%	61.488%
1113	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.018%	61.506%
1114	GENERAL MILLS I	0.018%	61.524%
1115	REGENCY CENTERS CORP REIT USD.01	0.018%	61.542%
1116	HALMA	0.018%	61.560%
1117	HILL ROM HOLDINGS INC COMMON STOCK	0.018%	61.578%
1118	ONEOK INC COMPANY GUAR 02/22 4.25	0.018%	61.596%
1119	STOCKLAND TRUST	0.018%	61.614%
1120	WESTPAC BANKING	0.018%	61.631%
1121	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.018%	61.649%
1122	GREAT CANADIAN	0.018%	61.667%
1123	SUN COMMUNITIES INC REIT USD.01	0.018%	61.685%
1124	JUNIPER NETWORK	0.018%	61.703%
1125	BIOVERATIV INC COMMON STOCK USD.001	0.018%	61.721%
1126	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.018%	61.739%
1127	FUJIFILM HLDGS	0.018%	61.757%
1128	VALEO SA	0.018%	61.775%
1129	PORSCHE AUTOMOB	0.018%	61.793%
1130	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.018%	61.811%
1131	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.018%	61.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	GARMIN LTD.	0.018%	61.846%
1133	RANDSTAD HOLDIN	0.018%	61.864%
1134	AECOM COMMON STOCK USD.01	0.018%	61.882%
1135	RSP PERMIAN INC COMMON STOCK USD.01	0.018%	61.900%
1136	TOYOTA TSUSHO C	0.018%	61.917%
1137	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.018%	61.935%
1138	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.018%	61.953%
1139	SUN HUNG KAI PR	0.018%	61.971%
1140	PULTEGROUP INC.	0.018%	61.988%
1141	TREVALI MINING	0.018%	62.006%
1142	WP CAREY INC REIT USD.001	0.018%	62.023%
1143	WPX ENERGY INC COMMON STOCK	0.018%	62.041%
1144	HEIDELBERGCEMEN	0.018%	62.059%
1145	SYNNEX CORP COMMON STOCK USD.001	0.018%	62.076%
1146	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.018%	62.094%
1147	TORC OIL & GAS	0.018%	62.112%
1148	LG CHEM LTD	0.018%	62.129%
1149	CIT GROUP INC COMMON STOCK USD.01	0.018%	62.147%
1150	TORAY INDS INC	0.018%	62.164%
1151	ELECTRONIC ARTS	0.018%	62.182%
1152	CHINA UNICOM LT	0.018%	62.200%
1153	TECHNIPFMC PLC	0.018%	62.217%
1154	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.018%	62.235%
1155	INTERTEK TESTIN	0.018%	62.252%
1156	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.018%	62.270%
1157	ARCONIC INC COMMON STOCK	0.018%	62.287%
1158	ASML HOLDING NV	0.017%	62.305%
1159	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.017%	62.322%
1160	MARKS & SPENCER	0.017%	62.340%
1161	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.017%	62.357%
1162	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.017%	62.375%
1163	BANK OF AMERICA	0.017%	62.392%
1164	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.017%	62.409%
1165	MACERICH CO	0.017%	62.427%
1166	OLIN CORP	0.017%	62.444%
1167	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.017%	62.462%
1168	GLOBAL PAYMENTS INC COMMON STOCK	0.017%	62.479%
1169	TOSOH CORP	0.017%	62.496%
1170	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.017%	62.514%
1171	MEDIOBANCA SPA	0.017%	62.531%
1172	FUBON FINANCIAL	0.017%	62.548%
1173	GOLDCORP INC SR UNSECURED 06/21 3.625	0.017%	62.566%
1174	ANGLO AMERICAN	0.017%	62.583%
1175	LOCALIZA RENT A	0.017%	62.600%
1176	HYDRO ONE LTD	0.017%	62.618%
1177	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.017%	62.635%
1178	CAPITAL POWER C	0.017%	62.652%
1179	SWISS LIFE HLDG	0.017%	62.669%
1180	FORTUNA SILVER MINES INC COMMON STOCK	0.017%	62.686%
1181	NOMURA HOLD INC	0.017%	62.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	CELGENE CORP SR UNSECURED 08/22 3.55	0.017%	62.721%
1183	AEGON N.V.	0.017%	62.738%
1184	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.017%	62.755%
1185	UNIPER SE	0.017%	62.772%
1186	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.017%	62.790%
1187	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.017%	62.807%
1188	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	62.824%
1189	UNILEVER NV 0.5	0.017%	62.841%
1190	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.017%	62.858%
1191	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.017%	62.875%
1192	AALBERTS INDUST	0.017%	62.892%
1193	MEDNAX INC	0.017%	62.909%
1194	HDFC BANK LTD	0.017%	62.926%
1195	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.017%	62.943%
1196	IMPERIAL TOBACC	0.017%	62.960%
1197	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.017%	62.977%
1198	CERNER CORP	0.017%	62.994%
1199	ZOETIS INC COMMON STOCK USD.01	0.017%	63.011%
1200	SINO BIOPHAMACE	0.017%	63.028%
1201	ADIDAS AG	0.017%	63.045%
1202	PEABODY ENERGY CORP COMMON STOCK	0.017%	63.062%
1203	TERADYNE INC	0.017%	63.079%
1204	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.017%	63.096%
1205	MARVELL TECH GR	0.017%	63.112%
1206	BUNGE LTD COMMON STOCK USD.01	0.017%	63.129%
1207	APTARGROUP INC COMMON STOCK USD.01	0.017%	63.146%
1208	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.017%	63.163%
1209	FORTUM OYJ	0.017%	63.180%
1210	SINOPHARM GROUP	0.017%	63.197%
1211	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.017%	63.213%
1212	TELEFONICA EMIS	0.017%	63.230%
1213	MIZUHO FINANCIA	0.017%	63.247%
1214	VALIDUS HOLDING	0.017%	63.264%
1215	HOWARD HUGHES CORP/THE COMMON STOCK	0.017%	63.281%
1216	SVENSKA HANDELS	0.017%	63.297%
1217	BCO BRADESCO,PR	0.017%	63.314%
1218	ABN AMRO GROUP	0.017%	63.331%
1219	INPEX CORPORATI	0.017%	63.348%
1220	JOHN DEERE CAP	0.017%	63.364%
1221	MURATA MFG CO	0.017%	63.381%
1222	ROCKWELL COLLIN	0.017%	63.398%
1223	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.017%	63.415%
1224	BRUNSWICK CORP	0.017%	63.431%
1225	KILROY REALTY C	0.017%	63.448%
1226	COOPER COS INC	0.017%	63.465%
1227	DIRECT LINE INS	0.017%	63.481%
1228	CATALENT INC COMMON STOCK USD.01	0.017%	63.498%
1229	CIMAREX ENERGY CO COMMON STOCK USD.01	0.017%	63.515%
1230	SONOCO PRODUCTS	0.017%	63.531%
1231	SHIRE PLC	0.017%	63.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	GAS NATURAL SDG	0.017%	63.564%
1233	COMINAR REAL ES	0.017%	63.581%
1234	SPARTAN ENERGY	0.017%	63.598%
1235	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.017%	63.614%
1236	KOHL S CORPORATION SR UNSECURED 11/21 4	0.017%	63.631%
1237	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	63.647%
1238	WR BERKLEY CORP COMMON STOCK USD.2	0.017%	63.664%
1239	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.017%	63.680%
1240	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.017%	63.697%
1241	GALP ENERGIA	0.017%	63.714%
1242	GAMING AND LEISURE PROPERTIE REIT	0.017%	63.730%
1243	ECOLAB INC 2.37	0.017%	63.747%
1244	SALESFORCE.COM	0.017%	63.763%
1245	DANONE SA	0.016%	63.780%
1246	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.016%	63.796%
1247	COUNCIL OF EURO	0.016%	63.813%
1248	HARLEY DAVIDSON	0.016%	63.829%
1249	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.016%	63.845%
1250	FEDERAL REALTY INVS TRUST REIT USD.01	0.016%	63.862%
1251	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.016%	63.878%
1252	CATCHER TECHNOL	0.016%	63.895%
1253	FLUGHAFEN ZUERI	0.016%	63.911%
1254	ERICSSON LM-B S	0.016%	63.927%
1255	SAINSBURY (J) P	0.016%	63.944%
1256	KIRIN HOLDINGS	0.016%	63.960%
1257	OMV AG	0.016%	63.976%
1258	TCF FINL CORP	0.016%	63.993%
1259	SKF AB - B SHAR	0.016%	64.009%
1260	LIBERTY PROPERTY TRUST REIT USD.001	0.016%	64.025%
1261	LAZARD LTD CL A COMMON STOCK USD.01	0.016%	64.041%
1262	INTUIT INC COMMON STOCK USD.01	0.016%	64.058%
1263	DEXUS PROPERTY	0.016%	64.074%
1264	PRIMERICA INC COMMON STOCK	0.016%	64.090%
1265	EAST WEST BANCORP INC COMMON STOCK USD.001	0.016%	64.107%
1266	SOUTH32 LTD	0.016%	64.123%
1267	FUJI HEAVY INDS	0.016%	64.139%
1268	GN STORE NORD	0.016%	64.155%
1269	CREDIT ACCEPTAN	0.016%	64.171%
1270	PTT EXP&PROD-FG	0.016%	64.188%
1271	CTRIPO.COM INTERNATIONAL ADR ADR USD.01	0.016%	64.204%
1272	CREE INC COMMON STOCK USD.00125	0.016%	64.220%
1273	LEGG MASON INC SR UNSECURED 03/26 4.75	0.016%	64.236%
1274	AJINOMOTO CO IN	0.016%	64.252%
1275	EVEREST RE GROU	0.016%	64.268%
1276	VESTAS WIND SYS	0.016%	64.285%
1277	ATS AUTOMATION	0.016%	64.301%
1278	DOUGLAS EMMETT INC REIT USD.01	0.016%	64.317%
1279	CANACCORD FINAN	0.016%	64.333%
1280	ROYAL DUTCH SH-	0.016%	64.349%
1281	NATIONAL RETAIL PROPERTIES REIT USD.01	0.016%	64.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	NEVSUN RESOURCES LTD COMMON STOCK	0.016%	64.381%
1283	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.016%	64.397%
1284	CINTAS CORP	0.016%	64.413%
1285	WOLSELEY PLC	0.016%	64.429%
1286	RAIFFEISEN BANK	0.016%	64.445%
1287	BARLOWORLD LTD	0.016%	64.461%
1288	SKECHERS USA INC CL A COMMON STOCK USD.001	0.016%	64.477%
1289	XL GROUP LTD	0.016%	64.493%
1290	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.016%	64.509%
1291	EQUIFAX INC	0.016%	64.525%
1292	ZIONS BANCORP	0.016%	64.541%
1293	EXPEDIA INC COMMON STOCK USD.001	0.016%	64.557%
1294	SHINHAN FINANCI	0.016%	64.573%
1295	CARLISLE COS IN	0.016%	64.589%
1296	L'OREAL	0.016%	64.605%
1297	GALAPAGOS NV	0.016%	64.621%
1298	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.016%	64.637%
1299	KIMBERLY-CLARK	0.016%	64.653%
1300	EXELON CORP COMMON STOCK	0.016%	64.669%
1301	ARRIS INTERNATI	0.016%	64.685%
1302	AON PLC	0.016%	64.701%
1303	GROWTHPOINT PRO	0.016%	64.716%
1304	NEWELL BRANDS INC COMMON STOCK USD1.0	0.016%	64.732%
1305	KION GROUP AG	0.016%	64.748%
1306	LONGFOR PROPERT	0.016%	64.764%
1307	DELPHI AUTOMOTI	0.016%	64.780%
1308	BMW US CAPITAL	0.016%	64.796%
1309	US BANCORP SR UNSECURED 01/24 3.7	0.016%	64.811%
1310	SPIRAX-SARCO EN	0.016%	64.827%
1311	ENSIGN ENERGY S	0.016%	64.843%
1312	MOSAIC CO SR UNSECURED 11/21 3.75	0.016%	64.859%
1313	CA INC SR UNSECURED 03/27 4.7	0.016%	64.874%
1314	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.016%	64.890%
1315	ONEOK INC	0.016%	64.906%
1316	MS&AD INSURANCE	0.016%	64.922%
1317	GALAXY ENTERTAI	0.016%	64.937%
1318	PHOENIX GROUP H	0.016%	64.953%
1319	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	64.969%
1320	NATIONWIDE B/S	0.016%	64.984%
1321	PURE INDUSTRIAL	0.016%	65.000%
1322	CHINA PETROLEUM	0.016%	65.015%
1323	KAPSTONE PAPER	0.016%	65.031%
1324	JAZZ PHARMACEUT	0.016%	65.047%
1325	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.016%	65.062%
1326	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.016%	65.078%
1327	AVNET INC	0.016%	65.093%
1328	ALARIS ROYALTY	0.016%	65.109%
1329	MEGGITT	0.016%	65.124%
1330	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.016%	65.140%
1331	ACKERMANS & VAN	0.015%	65.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	FLOWSERVE CORP COMMON STOCK USD1.25	0.015%	65.171%
1333	SLM CORP COMMON STOCK USD.2	0.015%	65.186%
1334	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.015%	65.202%
1335	CHINA RESOURCES	0.015%	65.217%
1336	MITEL NETWORKS	0.015%	65.233%
1337	STELLA JONES IN	0.015%	65.248%
1338	NSK	0.015%	65.264%
1339	EMCOR GROUP INC COMMON STOCK USD.01	0.015%	65.279%
1340	INNERGEX RENEWA	0.015%	65.295%
1341	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.015%	65.310%
1342	PT UNITED TRACT	0.015%	65.325%
1343	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.015%	65.341%
1344	MIRVAC GROUP RE	0.015%	65.356%
1345	AMDOCS LTD COMMON STOCK GBP.0001	0.015%	65.372%
1346	NAVIENT CORP COMMON STOCK USD.01	0.015%	65.387%
1347	ELECTRICITE DE	0.015%	65.403%
1348	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.015%	65.418%
1349	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.015%	65.433%
1350	HELVETIA HOLDIN	0.015%	65.449%
1351	LIBERTY MUTUAL	0.015%	65.464%
1352	TOYOTA MOTOR CR	0.015%	65.479%
1353	NOKIAN RENKAAT	0.015%	65.495%
1354	AMPHENOL CORP	0.015%	65.510%
1355	ORANGE SA SR UNSECURED 09/21 4.125	0.015%	65.525%
1356	AMERICAN HOMES 4 RENT A REIT USD.01	0.015%	65.540%
1357	BROWN + BROWN INC COMMON STOCK USD.1	0.015%	65.556%
1358	FORTIVE CORP COMMON STOCK USD.01	0.015%	65.571%
1359	KEY BANK NA SR UNSECURED 06/25 3.3	0.015%	65.586%
1360	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.015%	65.602%
1361	ROLLS ROYCE	0.015%	65.617%
1362	CENTENNIAL RESO	0.015%	65.632%
1363	FOOT LOCKER INC COMMON STOCK USD.01	0.015%	65.647%
1364	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.015%	65.662%
1365	DEUTSCHE BOERSE	0.015%	65.678%
1366	FLUOR CORP COMMON STOCK USD.01	0.015%	65.693%
1367	SINGAPORE AIRLI	0.015%	65.708%
1368	CAMDEN PROPERTY	0.015%	65.723%
1369	MOSAIC CO	0.015%	65.738%
1370	CORUS ENTERTAIN	0.015%	65.754%
1371	BALOISE- HOLDIN	0.015%	65.769%
1372	DISCOVERY HLDGS	0.015%	65.784%
1373	ISUZU MOTORS	0.015%	65.799%
1374	AGILENT TECHNOL	0.015%	65.814%
1375	WILLIAMS-SONOMA	0.015%	65.829%
1376	MARUBENI CORP	0.015%	65.844%
1377	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.015%	65.860%
1378	STRYKER CORP SR UNSECURED 03/21 2.625	0.015%	65.875%
1379	JAPAN REAL ESTA	0.015%	65.890%
1380	CDN UTILS LTD N	0.015%	65.905%
1381	DOREL INDS INC	0.015%	65.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	DARDEN RESTAURA	0.015%	65.935%
1383	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.015%	65.950%
1384	CYPRESS SEMICON	0.015%	65.965%
1385	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.015%	65.980%
1386	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.015%	65.995%
1387	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.015%	66.010%
1388	IVANHOE MINES L	0.015%	66.025%
1389	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.015%	66.040%
1390	SEKISUI CHEMICA	0.015%	66.055%
1391	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.015%	66.070%
1392	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.015%	66.085%
1393	LOGMEIN INC COMMON STOCK USD.01	0.015%	66.100%
1394	BEMIS COMPANY COMMON STOCK USD.1	0.015%	66.115%
1395	KIMCO REALTY	0.015%	66.130%
1396	JYSKE BANK A/S	0.015%	66.145%
1397	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.015%	66.160%
1398	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.015%	66.175%
1399	BIG LOTS INC COMMON STOCK USD.01	0.015%	66.190%
1400	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.015%	66.204%
1401	WOOD GROUP (JOH	0.015%	66.219%
1402	FREEHOLD ROYALT	0.015%	66.234%
1403	LAGARDERE S.C.A	0.015%	66.249%
1404	YY INC ADR ADR USD.00001	0.015%	66.264%
1405	ORIGIN ENERGY L	0.015%	66.279%
1406	BHP BILLITON PL	0.015%	66.294%
1407	AMER ELEC POWER	0.015%	66.308%
1408	ONTARIO(PROV OF	0.015%	66.323%
1409	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.015%	66.338%
1410	AT+T INC SR UNSECURED 05/25 3.4	0.015%	66.353%
1411	MARATHON OIL CO	0.015%	66.368%
1412	MICROCHIP TECHN	0.015%	66.383%
1413	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.015%	66.397%
1414	COCA COLA HBC A	0.015%	66.412%
1415	CHINA SHENHUA E	0.015%	66.427%
1416	CTBC FINANCIAL	0.015%	66.442%
1417	MURPHY OIL CORP	0.015%	66.457%
1418	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.015%	66.471%
1419	DAIWA HOUSE IND	0.015%	66.486%
1420	VENTURE CORP	0.015%	66.501%
1421	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.015%	66.516%
1422	RECKITT BENCKIS	0.015%	66.530%
1423	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.015%	66.545%
1424	ING GROEP NV 0.	0.015%	66.560%
1425	MOL HUNGARIAN O	0.015%	66.575%
1426	ENAGAS	0.015%	66.589%
1427	WW GRAINGER INC	0.015%	66.604%
1428	OBAYASHI CORP	0.015%	66.619%
1429	MUNICIPALITY FI	0.015%	66.634%
1430	IMPERIAL HOLDIN	0.015%	66.648%
1431	DANA HOLDING CO	0.015%	66.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	GRANITE REAL ES	0.015%	66.678%
1433	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	66.692%
1434	LIBERTY VENTURES SER A TRACKING STK USD.01	0.015%	66.707%
1435	WINTRUST FINANCIAL CORP COMMON STOCK	0.015%	66.722%
1436	ESSENT GROUP LT	0.015%	66.736%
1437	mitsui chemical	0.015%	66.751%
1438	CHRISTIAN HANSE	0.015%	66.766%
1439	BANK OF NY MELL	0.015%	66.780%
1440	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.015%	66.795%
1441	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.015%	66.810%
1442	TATA MOTORS LTD	0.015%	66.824%
1443	UNI-SELECT INC	0.015%	66.839%
1444	TULLOW OIL PLC	0.015%	66.853%
1445	TORCHMARK CORP COMMON STOCK USD1.0	0.015%	66.868%
1446	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.015%	66.882%
1447	RENAISSANCE RE	0.015%	66.897%
1448	DYCOM INDUSTRIE	0.015%	66.911%
1449	AGILE PROPERTY	0.015%	66.926%
1450	DAI-ICHI LIFE	0.015%	66.941%
1451	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.015%	66.955%
1452	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.015%	66.970%
1453	PRAIRIESKY ROYA	0.014%	66.984%
1454	GRUBHUB INC COMMON STOCK USD.0001	0.014%	66.999%
1455	HANG SENG BANK	0.014%	67.013%
1456	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.014%	67.028%
1457	HANCOCK HOLDING	0.014%	67.042%
1458	BANKUNITED INC COMMON STOCK USD.01	0.014%	67.056%
1459	LOJAS RENNER SA	0.014%	67.071%
1460	ISHIKAWAJIMA HA	0.014%	67.085%
1461	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.014%	67.100%
1462	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.014%	67.114%
1463	CUBESMART REIT USD.01	0.014%	67.129%
1464	SNYDERS LANCE INC COMMON STOCK USD.833	0.014%	67.143%
1465	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.014%	67.157%
1466	SPECTRIS PLC	0.014%	67.172%
1467	QORVO INC COMMON STOCK USD.0001	0.014%	67.186%
1468	HONG KONG EXCHA	0.014%	67.200%
1469	HUHTAMAKI OY	0.014%	67.215%
1470	WESTSHORE TERMI	0.014%	67.229%
1471	COPA HOLDINGS S	0.014%	67.244%
1472	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.014%	67.258%
1473	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	67.272%
1474	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.014%	67.287%
1475	HOME BANCSHARES INC COMMON STOCK USD.01	0.014%	67.301%
1476	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.014%	67.315%
1477	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.014%	67.329%
1478	AMKOR TECHNOLOG	0.014%	67.344%
1479	SUMITOMO MITSUI	0.014%	67.358%
1480	POSCO	0.014%	67.372%
1481	HELMERICH & PAY	0.014%	67.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	BHARTI AIRTEL L	0.014%	67.401%
1483	WHITBREAD PLC	0.014%	67.415%
1484	OESTERREIC KONT	0.014%	67.429%
1485	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.014%	67.443%
1486	ASSURANT INC COMMON STOCK USD.01	0.014%	67.457%
1487	REDEFINE PROPER	0.014%	67.471%
1488	3I GROUP PLC	0.014%	67.486%
1489	TECH DATA CORP COMMON STOCK USD.0015	0.014%	67.500%
1490	VEREIT INC REIT USD.01	0.014%	67.514%
1491	VF CORP	0.014%	67.528%
1492	SBI HOLDINGS IN	0.014%	67.542%
1493	INCITEC PIVOT	0.014%	67.556%
1494	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.014%	67.570%
1495	BARCLAYS ADR-EA	0.014%	67.584%
1496	HCA HEALTHCARE INC COMMON STOCK USD.01	0.014%	67.598%
1497	BAYTEX ENERGY CORP COMMON STOCK	0.014%	67.612%
1498	SVENSKA CELLULO	0.014%	67.627%
1499	USG CORP	0.014%	67.641%
1500	HAMMERSON	0.014%	67.655%
1501	CASEYS GEN STOR	0.014%	67.669%
1502	Arch Capital Gr	0.014%	67.683%
1503	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.014%	67.697%
1504	MERLIN PROPERTI	0.014%	67.711%
1505	SOUTH STATE CORP COMMON STOCK USD2.5	0.014%	67.725%
1506	VICINITY CENTER	0.014%	67.739%
1507	KINGBOARD CHEMI	0.014%	67.753%
1508	MONDI PLC	0.014%	67.767%
1509	KIRBY CORP	0.014%	67.781%
1510	GEMALTO NV	0.014%	67.795%
1511	ON ASSIGNMENT INC COMMON STOCK USD.01	0.014%	67.808%
1512	ENTEGRIS INC COMMON STOCK USD.01	0.014%	67.822%
1513	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.014%	67.836%
1514	ILG INC COMMON STOCK USD.01	0.014%	67.850%
1515	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.014%	67.864%
1516	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.014%	67.878%
1517	ASTELLAS PHARMA	0.014%	67.892%
1518	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.014%	67.906%
1519	YES BANK LTD	0.014%	67.920%
1520	GS HOLDINGS COR	0.014%	67.934%
1521	GEN DYNAMICS CO	0.014%	67.948%
1522	TOKYU FUDOSAN H	0.014%	67.962%
1523	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.014%	67.975%
1524	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.014%	67.989%
1525	GPT GROUP	0.014%	68.003%
1526	CHINA GOLD INTL	0.014%	68.017%
1527	CHINA UNICOM	0.014%	68.031%
1528	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	68.045%
1529	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.014%	68.059%
1530	THE FOSCHINI GR	0.014%	68.072%
1531	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.014%	68.086%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.014%	68.100%
1533	GENTING BHD	0.014%	68.114%
1534	TRACTOR SUPPLY	0.014%	68.128%
1535	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.014%	68.141%
1536	AARON S INC COMMON STOCK USD.5	0.014%	68.155%
1537	FURUKAWA ELECTR	0.014%	68.169%
1538	SHIMAO PROPERTY	0.014%	68.183%
1539	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.014%	68.196%
1540	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.014%	68.210%
1541	GROUP 4 SECURIC	0.014%	68.224%
1542	KREDITANST FUR	0.014%	68.237%
1543	GENPACT LIMITED	0.014%	68.251%
1544	AMERCO COMMON STOCK USD.25	0.014%	68.265%
1545	CNH INDUSTRIAL	0.014%	68.279%
1546	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.014%	68.292%
1547	SWATCH GROUP	0.014%	68.306%
1548	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.014%	68.320%
1549	HUBBELL INC COMMON STOCK USD.01	0.014%	68.333%
1550	ST JAMES PLACE	0.014%	68.347%
1551	INCHCAPE PLC	0.014%	68.361%
1552	LIBERTY MUTUAL	0.014%	68.375%
1553	ROYAL GOLD INC	0.014%	68.388%
1554	BOOKER GROUP	0.014%	68.402%
1555	APPLE INC SR UNSECURED 05/22 2.3	0.014%	68.416%
1556	CARNIVAL PLC	0.014%	68.429%
1557	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	68.443%
1558	ACI WORLDWIDE INC COMMON STOCK USD.005	0.014%	68.456%
1559	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	68.470%
1560	ALBEMARLE CORP	0.014%	68.484%
1561	IPG PHOTONICS C	0.014%	68.497%
1562	CBOE GLOBAL MARKETS INC COMMON STOCK	0.014%	68.511%
1563	REXNORD CORP COMMON STOCK USD.01	0.014%	68.525%
1564	TELEFLEX INC COMMON STOCK USD1.0	0.014%	68.538%
1565	SANDERSON FARMS INC COMMON STOCK USD1.0	0.014%	68.552%
1566	PROVINCE OF ONT	0.014%	68.565%
1567	FIRST SOLAR INC	0.014%	68.579%
1568	EPR PROPERTIES REIT USD.01	0.014%	68.592%
1569	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.014%	68.606%
1570	FEDERATED INVES	0.014%	68.620%
1571	AT&T INC 1.45%	0.014%	68.633%
1572	APPLE INC SR UNSECURED 09/22 2.1	0.014%	68.647%
1573	SHERWIN WILLIAM	0.014%	68.660%
1574	EXTENDED STAY AMERICA INC UNIT USD.01	0.014%	68.674%
1575	BLUEBIRD BIO IN	0.014%	68.687%
1576	MATADOR RESOURCES CO COMMON STOCK USD.01	0.014%	68.701%
1577	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.014%	68.714%
1578	BCA POP EMILIA	0.013%	68.728%
1579	XILINX INC	0.013%	68.741%
1580	HILLENBRAND INC COMMON STOCK	0.013%	68.755%
1581	MOODY S CORP COMMON STOCK USD.01	0.013%	68.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	LEGETT + PLATT INC COMMON STOCK USD.01	0.013%	68.782%
1583	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	68.795%
1584	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	68.809%
1585	SUNRISE COMMUNC	0.013%	68.822%
1586	MURPHY USA INC COMMON STOCK	0.013%	68.835%
1587	INTL CONS AIRLI	0.013%	68.849%
1588	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.013%	68.862%
1589	FOREST CITY REALTY TRUST A REIT USD.01	0.013%	68.876%
1590	CARTER S INC COMMON STOCK USD.01	0.013%	68.889%
1591	VOYA FINANCIAL INC COMMON STOCK USD.01	0.013%	68.903%
1592	NIPPON TEL&TEL	0.013%	68.916%
1593	MAXIM INTEGRATE	0.013%	68.929%
1594	CHINA COMMUNICA	0.013%	68.943%
1595	ANGLOGOLD ASHANTI SPON ADR ADR	0.013%	68.956%
1596	BBA AVIATION	0.013%	68.969%
1597	OC OERLIKON COR	0.013%	68.983%
1598	STRYKER CORP SR UNSECURED 05/24 3.375	0.013%	68.996%
1599	BANK HAPOALIM B	0.013%	69.009%
1600	ASSOCD BANC-COR	0.013%	69.023%
1601	POLSKI KON NAF	0.013%	69.036%
1602	FNB CORP COMMON STOCK USD.01	0.013%	69.049%
1603	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.013%	69.063%
1604	SKANDINAVISKA E	0.013%	69.076%
1605	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.013%	69.089%
1606	AVIGILON CORP C	0.013%	69.103%
1607	TOTAL CAPITAL C	0.013%	69.116%
1608	CIRRUS LOGIC IN	0.013%	69.129%
1609	TELE2 AB-B SHS	0.013%	69.143%
1610	NORTH WEST CO I	0.013%	69.156%
1611	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.013%	69.169%
1612	LARSEN & TOUBRO	0.013%	69.182%
1613	RESONA HOLDINGS	0.013%	69.196%
1614	SUMITOMO HEAVY	0.013%	69.209%
1615	SES GLOBAL	0.013%	69.222%
1616	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.013%	69.235%
1617	FRAPORT AG	0.013%	69.249%
1618	THERMO FISHER S	0.013%	69.262%
1619	PANDORA A/S	0.013%	69.275%
1620	OSRAM LICHT AG	0.013%	69.288%
1621	NORBORD INC COMMON STOCK	0.013%	69.302%
1622	TATA CONSULTANC	0.013%	69.315%
1623	DREAM GLOBAL RE	0.013%	69.328%
1624	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.013%	69.341%
1625	SHOPRITE HLDGS	0.013%	69.354%
1626	WILLIAM HILL PL	0.013%	69.367%
1627	INTERDIGITAL IN	0.013%	69.381%
1628	SYNEOS HEALTH INC COMMON STOCK USD.01	0.013%	69.394%
1629	MORNEAU SHEPELL	0.013%	69.407%
1630	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.013%	69.420%
1631	DAIWA SECURITIE	0.013%	69.433%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	REINSURANCE GRO	0.013%	69.446%
1633	ASSURED GUARANT	0.013%	69.460%
1634	KNIGHT THERAPEU	0.013%	69.473%
1635	DONALDSON CO IN	0.013%	69.486%
1636	JEAN COUTU GRP	0.013%	69.499%
1637	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.013%	69.512%
1638	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.013%	69.525%
1639	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.013%	69.538%
1640	HKT TRUST	0.013%	69.551%
1641	ALLEGHANY CORP COMMON STOCK USD1.0	0.013%	69.564%
1642	LIXIL GROUP COR	0.013%	69.578%
1643	VISTEON CORP COMMON STOCK	0.013%	69.591%
1644	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.013%	69.604%
1645	ORICA LIMITED	0.013%	69.617%
1646	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.013%	69.630%
1647	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.013%	69.643%
1648	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.013%	69.656%
1649	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.013%	69.669%
1650	HCL TECHNOLOGIE	0.013%	69.682%
1651	CHIMEI INNOLUX	0.013%	69.695%
1652	MYLAN NV 3.125%	0.013%	69.708%
1653	CRANE CO	0.013%	69.721%
1654	KESKO	0.013%	69.734%
1655	WILLIAM DEMANT	0.013%	69.747%
1656	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.013%	69.760%
1657	APARTMENT INVT + MGMT CO A REIT USD.01	0.013%	69.773%
1658	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.013%	69.786%
1659	SEB SA	0.013%	69.799%
1660	CARLSBERG	0.013%	69.812%
1661	KLX INC COMMON STOCK USD.01	0.013%	69.825%
1662	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.013%	69.838%
1663	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.013%	69.851%
1664	ITT INC COMMON STOCK USD1.0	0.013%	69.864%
1665	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.013%	69.877%
1666	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.013%	69.890%
1667	EQUITABLE GROUP	0.013%	69.903%
1668	BARNES GROUP INC COMMON STOCK USD.01	0.013%	69.915%
1669	LIVANOVA PLC	0.013%	69.928%
1670	COOPERATIEVE RA	0.013%	69.941%
1671	METLIFE INC SR UNSECURED 04/24 3.6	0.013%	69.954%
1672	FAMILYMART CO	0.013%	69.967%
1673	IG GROUP HLDGS	0.013%	69.980%
1674	AMERISOURCEBERG	0.013%	69.993%
1675	JPMORGAN CHASE	0.013%	70.006%
1676	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.013%	70.019%
1677	KAO CORP	0.013%	70.031%
1678	KERRY GROUP PLC	0.013%	70.044%
1679	UNILEVER NV	0.013%	70.057%
1680	TATA STEEL LIMI	0.013%	70.070%
1681	COPART INC	0.013%	70.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.013%	70.096%
1683	KREDITANSTALT F	0.013%	70.109%
1684	CALFRAC WELL SE	0.013%	70.121%
1685	SANDVIK AB	0.013%	70.134%
1686	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.013%	70.147%
1687	TOKYO ELECTRON	0.013%	70.160%
1688	TIME WARNER INC	0.013%	70.173%
1689	ITAU UNIBANCO H SPON PRF ADR ADR	0.013%	70.186%
1690	OTSUKA HLDGS CO	0.013%	70.198%
1691	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.013%	70.211%
1692	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.013%	70.224%
1693	IBERIABANK CORP	0.013%	70.237%
1694	SAFRAN SA	0.013%	70.250%
1695	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.013%	70.262%
1696	DS SMITH PLC	0.013%	70.275%
1697	ANIXTER INC COMPANY GUAR 10/21 5.125	0.013%	70.288%
1698	COMMERCIAL METALS CO COMMON STOCK USD.01	0.013%	70.301%
1699	CNX RESOURCES CORP COMMON STOCK USD.01	0.013%	70.314%
1700	NATIONAL AUSTRA	0.013%	70.326%
1701	EAST JAPAN RAIL	0.013%	70.339%
1702	CYRUSONE INC REIT USD.01	0.013%	70.352%
1703	NASPERS LIMITED	0.013%	70.365%
1704	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.013%	70.377%
1705	VOESTALPINE AG	0.013%	70.390%
1706	ANHUI CONCH CEM	0.013%	70.403%
1707	ANGLOVAAL INDS	0.013%	70.416%
1708	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.013%	70.428%
1709	TRUWORTHS INTER	0.013%	70.441%
1710	UBS GROUP	0.013%	70.454%
1711	DREAM OFFICE RE	0.013%	70.466%
1712	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.013%	70.479%
1713	GAM HOLDING LTD	0.013%	70.492%
1714	ANSYS INC COMMON STOCK USD.01	0.013%	70.505%
1715	EMPRESA BRASILE	0.013%	70.517%
1716	NOKIA OYJ SR UNSECURED 06/22 3.375	0.013%	70.530%
1717	KELLOGG CO 0.8%	0.013%	70.543%
1718	MIDDLEBY CORP COMMON STOCK USD.01	0.013%	70.555%
1719	CORELOGIC INC COMMON STOCK USD1.0	0.013%	70.568%
1720	NU SKIN ENTERPR	0.013%	70.581%
1721	ALSTOM	0.013%	70.593%
1722	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	70.606%
1723	REGIONS FINANCI	0.013%	70.619%
1724	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.013%	70.631%
1725	mitsui fudosan	0.013%	70.644%
1726	INVITATION HOMES INC REIT USD.01	0.013%	70.656%
1727	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	70.669%
1728	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.013%	70.682%
1729	SBM OFFSHORE NV	0.013%	70.694%
1730	FREENET AG	0.013%	70.707%
1731	FISERV INC COMMON STOCK USD.01	0.013%	70.720%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	WALGREEN CO COMPANY GUAR 09/22 3.1	0.013%	70.732%
1733	ARTIS REAL ESTA	0.013%	70.745%
1734	UNITED URBAN IN	0.013%	70.757%
1735	RIO TINTO PLC	0.013%	70.770%
1736	UBE INDUSTRIES	0.013%	70.783%
1737	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.013%	70.795%
1738	PNC BANK NA 2.6	0.013%	70.808%
1739	DOWNER EDI LTD	0.013%	70.820%
1740	SKYWEST INC COMMON STOCK	0.013%	70.833%
1741	SYSCO CORP COMMON STOCK USD1.0	0.013%	70.845%
1742	EATON CORP COMPANY GUAR 11/22 2.75	0.013%	70.858%
1743	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.013%	70.870%
1744	PDC ENERGY INC COMMON STOCK USD.01	0.013%	70.883%
1745	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.013%	70.896%
1746	WATSCO INC COMMON STOCK USD.5	0.013%	70.908%
1747	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.013%	70.921%
1748	DELUXE CORP	0.013%	70.933%
1749	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	70.946%
1750	HUDSON'S BAY CO	0.012%	70.958%
1751	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.012%	70.971%
1752	ASSA ABLOY AB	0.012%	70.983%
1753	KINAXIS INC	0.012%	70.995%
1754	INDIABULLS HOUS	0.012%	71.008%
1755	TARGA RESOURCES CORP COMMON STOCK USD.001	0.012%	71.020%
1756	TEIJIN	0.012%	71.033%
1757	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.012%	71.045%
1758	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.012%	71.058%
1759	BCO DO BRASIL S	0.012%	71.070%
1760	POLARIS INDUSTR	0.012%	71.083%
1761	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.012%	71.095%
1762	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.012%	71.107%
1763	POPULAR INC COMMON STOCK USD.01	0.012%	71.120%
1764	ADVANCED SEMICO	0.012%	71.132%
1765	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.012%	71.144%
1766	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.012%	71.157%
1767	SPRINT CORP COMMON STOCK USD.01	0.012%	71.169%
1768	BRENNTAG AG	0.012%	71.182%
1769	WESTPAC BANKING	0.012%	71.194%
1770	CONDUENT INC COMMON STOCK USD.01	0.012%	71.206%
1771	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.012%	71.219%
1772	WOODWARD INC COMMON STOCK USD.00292	0.012%	71.231%
1773	KAWASAKI HEAVY	0.012%	71.243%
1774	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.012%	71.256%
1775	BURBERRY GROUP	0.012%	71.268%
1776	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.012%	71.280%
1777	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	71.293%
1778	PRUDENTIAL CORP	0.012%	71.305%
1779	STORE CAPITAL CORP REIT USD.01	0.012%	71.317%
1780	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.012%	71.330%
1781	BARRY CALLEBAUT	0.012%	71.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	ELDORADO GOLD CORP COMMON STOCK	0.012%	71.354%
1783	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	71.366%
1784	AMER SPORTS OYJ	0.012%	71.379%
1785	HYATT HOTELS CO	0.012%	71.391%
1786	BAXTER INTL INC	0.012%	71.403%
1787	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.012%	71.416%
1788	TATE & LYLE	0.012%	71.428%
1789	KURARAY CO	0.012%	71.440%
1790	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.012%	71.452%
1791	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.012%	71.464%
1792	HANA FINANCIAL	0.012%	71.476%
1793	METRO WHOLESALE	0.012%	71.489%
1794	ING BANK	0.012%	71.501%
1795	YUM BRANDS INC COMMON STOCK	0.012%	71.513%
1796	LAMAR ADVERTISING CO A REIT USD.001	0.012%	71.525%
1797	TAIHEIYO CEMENT	0.012%	71.537%
1798	HYUNDAI MOBIS	0.012%	71.549%
1799	NIPPON PROLOGIS	0.012%	71.562%
1800	WOOLWORTHS HLDG	0.012%	71.574%
1801	STANDARD LIFE P	0.012%	71.586%
1802	BUCHER IND-REGD	0.012%	71.598%
1803	FMC CORP	0.012%	71.610%
1804	CAP GEMINI	0.012%	71.622%
1805	ORIX JREIT INC	0.012%	71.634%
1806	TEVA PHARMACEUTICAL SP ADR ADR	0.012%	71.646%
1807	KEMPER CORP COMMON STOCK USD.1	0.012%	71.659%
1808	OMNICOM GROUP I	0.012%	71.671%
1809	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.012%	71.683%
1810	BELDEN INC COMMON STOCK USD.01	0.012%	71.695%
1811	MINTH GROUP LTD	0.012%	71.707%
1812	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.012%	71.719%
1813	JAPAN TOBACCO I	0.012%	71.731%
1814	CAIXABANK	0.012%	71.743%
1815	ERSTE GROUP BAN	0.012%	71.755%
1816	HIGHWOODS PROPE	0.012%	71.767%
1817	COLFAX CORP	0.012%	71.780%
1818	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.012%	71.792%
1819	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	71.804%
1820	HANKYU CORP	0.012%	71.816%
1821	CHILDRENS PLACE	0.012%	71.828%
1822	DERWENT LONDON	0.012%	71.840%
1823	ARCH COAL INC A COMMON STOCK USD.01	0.012%	71.852%
1824	COLGATE-PALMOLI	0.012%	71.864%
1825	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	71.876%
1826	BYD CO	0.012%	71.888%
1827	NOMURA REAL EST	0.012%	71.900%
1828	TERADATA CORP COMMON STOCK USD.01	0.012%	71.912%
1829	SIGNET JEWELERS	0.012%	71.924%
1830	LCI INDUSTRIES COMMON STOCK USD.01	0.012%	71.936%
1831	CENTRICA PLC	0.012%	71.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	RICHELIEU HARDW	0.012%	71.960%
1833	NOVOZYMES A/S	0.012%	71.972%
1834	FIRSTCASH INC COMMON STOCK USD.01	0.012%	71.984%
1835	FASTENAL	0.012%	71.996%
1836	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.012%	72.008%
1837	COVESTRO AG	0.012%	72.020%
1838	WESCO INTERNATI	0.012%	72.032%
1839	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	72.044%
1840	BEAZLEY PLC	0.012%	72.055%
1841	KROGER CO SR UNSECURED 04/22 3.4	0.012%	72.067%
1842	HENRY SCHEIN CO	0.012%	72.079%
1843	MAPFRE SA	0.012%	72.091%
1844	CLOSE BROS GROU	0.012%	72.103%
1845	HUSQVARNA AB -	0.012%	72.115%
1846	MITSUBISHI GAS	0.012%	72.127%
1847	NASDAQ INC SR UNSECURED 06/24 4.25	0.012%	72.139%
1848	mitsui OSK LINE	0.012%	72.151%
1849	BENDIGO AND ADE	0.012%	72.163%
1850	KEPPEL CORP	0.012%	72.175%
1851	BCO BRADESCO SA	0.012%	72.186%
1852	SAP AG	0.012%	72.198%
1853	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.012%	72.210%
1854	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.012%	72.222%
1855	HAEMONETICS COR	0.012%	72.234%
1856	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	72.246%
1857	SEMICONDUCTOR M	0.012%	72.258%
1858	EAGLE MATERIALS	0.012%	72.269%
1859	COCA-COLA EUROP	0.012%	72.281%
1860	INTERMEDIATE CA	0.012%	72.293%
1861	MITSUBISHI UJF	0.012%	72.305%
1862	IMI PLC	0.012%	72.317%
1863	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.012%	72.328%
1864	BEST BUY CO INC	0.012%	72.340%
1865	CABOT CORP	0.012%	72.352%
1866	SASOL	0.012%	72.364%
1867	WIENERBERGER AG	0.012%	72.376%
1868	NGK INSULATORS	0.012%	72.388%
1869	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.012%	72.399%
1870	KERING	0.012%	72.411%
1871	TAIWAN CEMENT	0.012%	72.423%
1872	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.012%	72.435%
1873	China Mengniu D	0.012%	72.446%
1874	OLD NATIONAL BANCORP COMMON STOCK	0.012%	72.458%
1875	LITTELFUSE INC COMMON STOCK USD.01	0.012%	72.470%
1876	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.012%	72.482%
1877	WINPAK LTD	0.012%	72.493%
1878	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.012%	72.505%
1879	AXIS CAPITAL HO	0.012%	72.517%
1880	CH ROBINSON WOR	0.012%	72.529%
1881	LENOVO GROUP LT	0.012%	72.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	SAPPI	0.012%	72.552%
1883	LOTTE CHEMICAL	0.012%	72.564%
1884	ALACER GOLD COR	0.012%	72.575%
1885	PREMIER GOLD MI	0.012%	72.587%
1886	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.012%	72.599%
1887	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	72.610%
1888	LEGG MASON INC COMMON STOCK USD.1	0.012%	72.622%
1889	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.012%	72.634%
1890	JULIUS BAER GRO	0.012%	72.645%
1891	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.012%	72.657%
1892	TRANSOCEAN LTD	0.012%	72.668%
1893	INGENICO	0.012%	72.680%
1894	ICICI BANK LTD	0.012%	72.692%
1895	NEDCOR LTD ZAR1	0.012%	72.703%
1896	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.012%	72.715%
1897	CNO FINANCIAL	0.012%	72.726%
1898	SLEEP COUNTRY C	0.012%	72.738%
1899	CITRIX SYSTEMS	0.012%	72.749%
1900	SONOVA HOLDING	0.012%	72.761%
1901	LEGRAND SA	0.012%	72.773%
1902	CATTOLICA ASSIC	0.012%	72.784%
1903	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.012%	72.796%
1904	CRODA INTERNATI	0.012%	72.807%
1905	DOMTAR CORP USD	0.012%	72.819%
1906	TOLL BROTHERS INC COMMON STOCK USD.01	0.011%	72.830%
1907	EDENRED	0.011%	72.842%
1908	VONOVIA SE	0.011%	72.853%
1909	TRICON CAPITAL	0.011%	72.865%
1910	NIPPON EXPRESS	0.011%	72.876%
1911	FILA KOREA LTD	0.011%	72.888%
1912	JAPAN RETAIL FU	0.011%	72.899%
1913	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.011%	72.911%
1914	SEMPRA ENERGY COMMON STOCK	0.011%	72.922%
1915	HUGO BOSS AG	0.011%	72.933%
1916	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.011%	72.945%
1917	TOTAL ENERGY SE	0.011%	72.956%
1918	PINNACLE FOODS INC COMMON STOCK USD.01	0.011%	72.968%
1919	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.011%	72.979%
1920	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.011%	72.991%
1921	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	73.002%
1922	NORDSTROM INC SR UNSECURED 05/20 4.75	0.011%	73.014%
1923	AUST & NZ BK GP	0.011%	73.025%
1924	INVESTEC PLC	0.011%	73.036%
1925	HENGAN INTL	0.011%	73.048%
1926	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.011%	73.059%
1927	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.011%	73.071%
1928	ENGHOUSE SYSTEM	0.011%	73.082%
1929	MEREDITH CORP	0.011%	73.094%
1930	UNI-PRESIDENT E	0.011%	73.105%
1931	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	73.116%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	SERVICE CORP IN	0.011%	73.128%
1933	HINDALCO INDS	0.011%	73.139%
1934	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.011%	73.150%
1935	HAYS	0.011%	73.162%
1936	INVESTORS BANCORP INC COMMON STOCK USD.01	0.011%	73.173%
1937	BIO TECHNE CORP COMMON STOCK USD.01	0.011%	73.184%
1938	PERKINELMER INC COMMON STOCK USD1.0	0.011%	73.196%
1939	MITSUBISHI MATE	0.011%	73.207%
1940	OMNICOM GROUP I	0.011%	73.218%
1941	NRG ENERGY	0.011%	73.230%
1942	COMPASS GROUP P	0.011%	73.241%
1943	LIFE STORAGE INC REIT USD.01	0.011%	73.252%
1944	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	73.264%
1945	RALPH LAUREN CORP COMMON STOCK USD.01	0.011%	73.275%
1946	EQT CORPORATION	0.011%	73.286%
1947	GUYANA GOLDFIEL	0.011%	73.297%
1948	REGAL BELOIT CORP COMMON STOCK USD.01	0.011%	73.309%
1949	BLACK KNIGHT INC COMMON STOCK	0.011%	73.320%
1950	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.011%	73.331%
1951	HEINEKEN NV	0.011%	73.342%
1952	MAXIMUS INC COMMON STOCK	0.011%	73.354%
1953	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.011%	73.365%
1954	SCOR	0.011%	73.376%
1955	GEBERIT AG-REG	0.011%	73.387%
1956	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	73.399%
1957	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.011%	73.410%
1958	NITTO DENKO COR	0.011%	73.421%
1959	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.011%	73.432%
1960	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.011%	73.443%
1961	BOARDWALK REIT	0.011%	73.455%
1962	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.011%	73.466%
1963	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	73.477%
1964	AMERICA MOVIL S	0.011%	73.488%
1965	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.011%	73.499%
1966	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.011%	73.510%
1967	TEMENOS GROUP A	0.011%	73.522%
1968	RPC GROUP	0.011%	73.533%
1969	ROYAL BANK OF SCOT SPON ADR	0.011%	73.544%
1970	PACWEST BANCORP COMMON STOCK	0.011%	73.555%
1971	BID CORP LTD	0.011%	73.566%
1972	PARTNERS GROUP	0.011%	73.577%
1973	CINEWORLD GROUP	0.011%	73.589%
1974	PLASTIC OMNIUM	0.011%	73.600%
1975	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.011%	73.611%
1976	BAYER MOTOREN W	0.011%	73.622%
1977	THERMO FISHER S	0.011%	73.633%
1978	MILLICOM INTL C	0.011%	73.644%
1979	FIBRA UNO ADMIN	0.011%	73.655%
1980	VOLKSWAGEN LEAS	0.011%	73.666%
1981	TEGNA INC COMMON STOCK USD1.0	0.011%	73.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	NIPPON YUSEN KK	0.011%	73.689%
1983	IDEX CORP	0.011%	73.700%
1984	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.011%	73.711%
1985	CARPENTER TECH	0.011%	73.722%
1986	VISTRA ENERGY CORP COMMON STOCK	0.011%	73.733%
1987	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.011%	73.744%
1988	ALLEGIANT TRAVE	0.011%	73.755%
1989	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	73.766%
1990	VARIAN MEDICAL	0.011%	73.777%
1991	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.011%	73.788%
1992	ASAHI BREWERIES	0.011%	73.799%
1993	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.011%	73.810%
1994	RSA INSURANCE G	0.011%	73.821%
1995	MAN STRATEGIC H	0.011%	73.832%
1996	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	73.843%
1997	ALTUS GROUP LTD	0.011%	73.854%
1998	CELLTRION INC K	0.011%	73.865%
1999	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	73.877%
2000	CENTRAL JAPAN R	0.011%	73.888%
2001	KREDITANST FUER	0.011%	73.899%
2002	LITHIA MOTORS INC CL A COMMON STOCK	0.011%	73.910%
2003	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	73.920%
2004	DENKI KAGAKU KO	0.011%	73.931%
2005	WORTHINGTON IND	0.011%	73.942%
2006	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.011%	73.953%
2007	SEKISUI HOUSE	0.011%	73.964%
2008	SUBSEA 7 SA	0.011%	73.975%
2009	SUMITOMO CORP	0.011%	73.986%
2010	ELECTROCOMPONEN	0.011%	73.997%
2011	ARCONIC INC SR UNSECURED 02/22 5.87	0.011%	74.008%
2012	EUTELSAT COMMUN	0.011%	74.019%
2013	CHINA CONCH VEN	0.011%	74.030%
2014	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	74.041%
2015	CANACOL ENERGY	0.011%	74.052%
2016	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.011%	74.063%
2017	MSC INDUSTRIAL	0.011%	74.073%
2018	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.011%	74.084%
2019	SHUTTERFLY INC	0.011%	74.095%
2020	STERIS PLC	0.011%	74.106%
2021	GOLD FIELDS LTD SPONS ADR ADR	0.011%	74.117%
2022	CNPC (HONG KONG	0.011%	74.128%
2023	MITSUI MINING &	0.011%	74.138%
2024	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	74.149%
2025	TIMKEN CO	0.011%	74.160%
2026	KIA MOTORS CORP	0.011%	74.171%
2027	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.011%	74.182%
2028	EXPERIAN PLC	0.011%	74.192%
2029	ESTEE LAUDER CO	0.011%	74.203%
2030	COMMONWEALTH BA	0.011%	74.214%
2031	NEWS CORP CLASS A COMMON STOCK USD.01	0.011%	74.225%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.011%	74.236%
2033	KONICA MINOLTA	0.011%	74.246%
2034	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.011%	74.257%
2035	VIASAT INC COMMON STOCK USD.0001	0.011%	74.268%
2036	TOREX GOLD RESO	0.011%	74.279%
2037	UTD TECHNOLOGIE	0.011%	74.289%
2038	CONVERGYS CORP COMMON STOCK	0.011%	74.300%
2039	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	74.311%
2040	E L FINL CORP L	0.011%	74.322%
2041	JANUS CAPITAL G	0.011%	74.332%
2042	J2 GLOBAL INC COMMON STOCK USD.01	0.011%	74.343%
2043	J FRONT RETAILI	0.011%	74.354%
2044	AIR FRANCE-KLM	0.011%	74.365%
2045	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.011%	74.375%
2046	HERMAN MILLER I	0.011%	74.386%
2047	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	74.397%
2048	CIENA CORP COMMON STOCK USD.01	0.011%	74.407%
2049	NEW WORLD DEVEL	0.011%	74.418%
2050	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.011%	74.429%
2051	ENEL FINANCE IN	0.011%	74.439%
2052	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.011%	74.450%
2053	KAZAKHMYS PLC	0.011%	74.461%
2054	AURUBIS AG	0.011%	74.472%
2055	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.011%	74.482%
2056	BARCLAYS PLC	0.011%	74.493%
2057	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.011%	74.504%
2058	RITCHIE BROS. A	0.011%	74.514%
2059	TRINSEO SA	0.011%	74.525%
2060	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.011%	74.536%
2061	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.011%	74.546%
2062	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.011%	74.557%
2063	CIFI HOLDINGS G	0.011%	74.568%
2064	FLOWERS FOODS INC COMMON STOCK USD.01	0.011%	74.578%
2065	BANCORPSOUTH BANK COMMON STOCK	0.011%	74.589%
2066	TRELLEBORG AB	0.011%	74.600%
2067	RENTOKIL INITIA	0.011%	74.610%
2068	SUNNY OPTICAL T	0.011%	74.621%
2069	PROASSURANCE CORP COMMON STOCK USD.01	0.011%	74.632%
2070	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	74.642%
2071	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.011%	74.653%
2072	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.011%	74.663%
2073	NEW YORK TIMES	0.011%	74.674%
2074	MOMO INC SPON ADR ADR USD.0001	0.011%	74.685%
2075	CABOT OIL & GAS	0.011%	74.695%
2076	LEONI AG	0.011%	74.706%
2077	BANCO COMERCIAL	0.011%	74.716%
2078	SOUTHERN CO SR UNSECURED 06/20 2.75	0.011%	74.727%
2079	STUDENT TRANSPORTATION INC COMMON STOCK	0.011%	74.738%
2080	WPP PLC	0.011%	74.748%
2081	SHINHAN FIN GRO	0.011%	74.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	BRP INC/CA- SUB	0.011%	74.769%
2083	BHP BILLITON FI	0.011%	74.780%
2084	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.011%	74.791%
2085	WATERS CORP	0.011%	74.801%
2086	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.011%	74.812%
2087	DILLARD DEPT ST	0.011%	74.822%
2088	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.011%	74.833%
2089	AAREAL BANK AG	0.011%	74.844%
2090	MOSAIC CO SR UNSECURED 11/23 4.25	0.011%	74.854%
2091	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.011%	74.865%
2092	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.011%	74.875%
2093	Atlantia SpA	0.011%	74.886%
2094	ATLAS COPCO AB-	0.011%	74.896%
2095	ASPEN PHARMACAR	0.011%	74.907%
2096	ASCENDAS REAL E	0.011%	74.917%
2097	TETRA TECH INC COMMON STOCK USD.01	0.011%	74.928%
2098	ENSTAR GROUP LT	0.011%	74.939%
2099	COBHAM PLC	0.011%	74.949%
2100	CEZ AS	0.011%	74.960%
2101	PASON SYSTEMS I	0.011%	74.970%
2102	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	74.981%
2103	CHINA STEEL	0.011%	74.991%
2104	MICRO FOCUS INT	0.011%	75.002%
2105	HALYARD HEALTH INC COMMON STOCK USD.01	0.011%	75.012%
2106	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.011%	75.023%
2107	ROCKWELL AUTO	0.011%	75.033%
2108	SERVICEMASTER G	0.010%	75.044%
2109	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.010%	75.054%
2110	BABCOCK INTL GR	0.010%	75.065%
2111	ANIXTER INTL IN	0.010%	75.075%
2112	SANTANDER UK PLC SR UNSECURED 03/24 4	0.010%	75.086%
2113	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.010%	75.096%
2114	A.P. MOLLER-MAE	0.010%	75.107%
2115	ESSITY AKTIEBOL	0.010%	75.117%
2116	ROYAL UNIBREW A	0.010%	75.128%
2117	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	75.138%
2118	BOSKALIS WESTMN	0.010%	75.149%
2119	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.010%	75.159%
2120	ACCIONA SA	0.010%	75.170%
2121	IBM CORP SR UNSECURED 02/24 3.625	0.010%	75.180%
2122	PRA HEALTH SCIE	0.010%	75.190%
2123	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.010%	75.201%
2124	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.010%	75.211%
2125	LAB CORP OF AME	0.010%	75.222%
2126	SUMITOMO RUBBER	0.010%	75.232%
2127	JBG SMITH PROPERTIES REIT USD.01	0.010%	75.243%
2128	MITSUBISHI UFJ	0.010%	75.253%
2129	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.010%	75.264%
2130	CITIC LTD	0.010%	75.274%
2131	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.010%	75.284%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.010%	75.295%
2133	FERROGLOBE PLC	0.010%	75.305%
2134	SEAGATE TECHNOL	0.010%	75.316%
2135	TOPBUILD CORP COMMON STOCK	0.010%	75.326%
2136	MCKESSON CORP SR UNSECURED 03/24 3.796	0.010%	75.337%
2137	EVERCORE PARTNE	0.010%	75.347%
2138	COLRUYT SA	0.010%	75.357%
2139	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	75.368%
2140	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.010%	75.378%
2141	SABRE CORP COMMON STOCK USD.01	0.010%	75.389%
2142	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.010%	75.399%
2143	CORESITE REALTY CORP REIT USD.01	0.010%	75.409%
2144	JUPITER PLC	0.010%	75.420%
2145	SINGAPORE GOVT	0.010%	75.430%
2146	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	75.440%
2147	ASSURANT INC	0.010%	75.451%
2148	AVNET INC SR UNSECURED 04/26 4.625	0.010%	75.461%
2149	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.010%	75.472%
2150	AMGEN INC SR UNSECURED 05/24 3.625	0.010%	75.482%
2151	BAT INTL FINANC	0.010%	75.492%
2152	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.010%	75.503%
2153	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.010%	75.513%
2154	SAIPEM SPA	0.010%	75.523%
2155	LOEWS CORP SR UNSECURED 04/26 3.75	0.010%	75.534%
2156	LINCOLN ELEC HL	0.010%	75.544%
2157	ORPEA	0.010%	75.554%
2158	METSO OYJ	0.010%	75.565%
2159	STATE STREET CORP SR UNSECURED 08/25 3.55	0.010%	75.575%
2160	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.010%	75.585%
2161	MASTERCARD INC SR UNSECURED 04/24 3.375	0.010%	75.596%
2162	BED BATH & BEYO	0.010%	75.606%
2163	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.010%	75.616%
2164	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.010%	75.627%
2165	WANT WANT CHINA	0.010%	75.637%
2166	Dongbu Insuranc	0.010%	75.647%
2167	HANWHA CHEMICAL	0.010%	75.657%
2168	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.010%	75.668%
2169	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.010%	75.678%
2170	AXA-UAP	0.010%	75.688%
2171	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.010%	75.699%
2172	TAPESTRY INC SR UNSECURED 04/25 4.25	0.010%	75.709%
2173	MEDTRONIC INC 3	0.010%	75.719%
2174	ENERSYS COMMON STOCK USD.01	0.010%	75.729%
2175	WABTEC CORP COMMON STOCK USD.01	0.010%	75.740%
2176	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.010%	75.750%
2177	RELX NV	0.010%	75.760%
2178	CELGENE CORP SR UNSECURED 05/24 3.625	0.010%	75.770%
2179	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.010%	75.781%
2180	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.010%	75.791%
2181	LIFE HEALTHCARE	0.010%	75.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.010%	75.811%
2183	HSBC USA INC SR UNSECURED 06/24 3.5	0.010%	75.822%
2184	AGF MGMT LTD CL	0.010%	75.832%
2185	WENDY S CO/THE COMMON STOCK USD.1	0.010%	75.842%
2186	ALFA SA DE CV	0.010%	75.852%
2187	VISHAY INTERTEC	0.010%	75.863%
2188	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.010%	75.873%
2189	UNUM GROUP	0.010%	75.883%
2190	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.010%	75.893%
2191	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.010%	75.904%
2192	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.010%	75.914%
2193	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	75.924%
2194	HITACHI CONST M	0.010%	75.934%
2195	NATIONWIDE BLDG	0.010%	75.944%
2196	ANTHEM INC	0.010%	75.955%
2197	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.010%	75.965%
2198	ANTOFAGASTA HLD	0.010%	75.975%
2199	PUBLIC SERVICE	0.010%	75.985%
2200	MANITOBA PROVIN	0.010%	75.996%
2201	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.010%	76.006%
2202	GLOBUS MEDICAL	0.010%	76.016%
2203	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.010%	76.026%
2204	AMEREN CORP SR UNSECURED 11/20 2.7	0.010%	76.036%
2205	STATE STREET CORP SR UNSECURED 12/24 3.3	0.010%	76.047%
2206	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	76.057%
2207	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.010%	76.067%
2208	SAMSUNG FIRE &	0.010%	76.077%
2209	ESTACIO PARTICI	0.010%	76.087%
2210	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.010%	76.097%
2211	WOORI BANK	0.010%	76.108%
2212	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.010%	76.118%
2213	SEMBICORP INDUST	0.010%	76.128%
2214	ERICSSON LM SR UNSECURED 05/22 4.125	0.010%	76.138%
2215	MEGA FINANCIAL	0.010%	76.148%
2216	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.010%	76.158%
2217	COGECO INC COMMON STOCK	0.010%	76.169%
2218	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.010%	76.179%
2219	DEUTSCHE WOHNEN	0.010%	76.189%
2220	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.010%	76.199%
2221	EQUITY COMMONWEALTH REIT USD.01	0.010%	76.209%
2222	INNOGY SE	0.010%	76.219%
2223	SPROTT INC COMM	0.010%	76.230%
2224	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	76.240%
2225	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.010%	76.250%
2226	SUZANO PAPEL E	0.010%	76.260%
2227	MERCURY GENERAL	0.010%	76.270%
2228	YOKOHAMA RUBBER	0.010%	76.280%
2229	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.010%	76.290%
2230	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.010%	76.300%
2231	BANK TOKYO-MIT	0.010%	76.311%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	OBSIDIAN ENERGY LTD COMMON STOCK	0.010%	76.321%
2233	AXEL SPRINGER A	0.010%	76.331%
2234	DENTSU INC.	0.010%	76.341%
2235	CHURCH & DWIGHT	0.010%	76.351%
2236	VOLKSWAGEN LEAS	0.010%	76.361%
2237	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.010%	76.371%
2238	ORIX CORP	0.010%	76.381%
2239	CHINA GAS HOLDI	0.010%	76.392%
2240	BAIDU INC SPON ADR ADR USD.00005	0.010%	76.402%
2241	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.010%	76.412%
2242	SYMANTEC CORP	0.010%	76.422%
2243	AETNA INC SR UNSECURED 11/24 3.5	0.010%	76.432%
2244	NATIONAL GRID PLC SP ADR ADR	0.010%	76.442%
2245	NATIONAL GENERA	0.010%	76.452%
2246	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.010%	76.462%
2247	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.010%	76.472%
2248	DAINIPPON INK&C	0.010%	76.482%
2249	VISA INC SR UNSECURED 12/25 3.15	0.010%	76.492%
2250	DTE ENERGY INC	0.010%	76.502%
2251	GUANGZHOU R&F P	0.010%	76.512%
2252	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.010%	76.523%
2253	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.010%	76.533%
2254	NOMURA REAL EST	0.010%	76.543%
2255	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.010%	76.553%
2256	NORDSTROM INC	0.010%	76.563%
2257	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.010%	76.573%
2258	OP CORPORATE BA	0.010%	76.583%
2259	CME GROUP INC SR UNSECURED 03/25 3	0.010%	76.593%
2260	B&M EUROPEAN VA	0.010%	76.603%
2261	SPAR GROUP LIMI	0.010%	76.613%
2262	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.010%	76.623%
2263	CLOROX CO	0.010%	76.633%
2264	DEUTSCHE BK AG	0.010%	76.643%
2265	SANTOS LIMITED	0.010%	76.653%
2266	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	76.663%
2267	NIDEC CORPORATI	0.010%	76.673%
2268	GATX CORP	0.010%	76.683%
2269	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.010%	76.693%
2270	CITIGROUP INC SR UNSECURED 04/25 3.3	0.010%	76.703%
2271	TEREX CORP	0.010%	76.713%
2272	EXELON CORP SR UNSECURED 04/26 3.4	0.010%	76.723%
2273	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.010%	76.733%
2274	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.010%	76.743%
2275	THYSSEN KRUPP A	0.010%	76.753%
2276	VOPAK (KON)	0.010%	76.763%
2277	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.010%	76.773%
2278	ROBERT HALF INT	0.010%	76.783%
2279	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.010%	76.793%
2280	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.010%	76.803%
2281	SYNOPSIS INC	0.010%	76.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	76.823%
2283	QUALCOMM INC SR UNSECURED 05/25 3.45	0.010%	76.833%
2284	T GARANTI BANKA	0.010%	76.843%
2285	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	76.853%
2286	HEXAGON AB	0.010%	76.863%
2287	STATOIL ASA COMPANY GUAR 01/23 2.45	0.010%	76.873%
2288	KB FINANCIAL GR	0.010%	76.883%
2289	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.010%	76.893%
2290	PFIZER INC SR UNSECURED 12/26 3	0.010%	76.903%
2291	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.010%	76.913%
2292	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	76.923%
2293	NINE DRAGONS PA	0.010%	76.933%
2294	SIGNATURE BANK COMMON STOCK USD.01	0.010%	76.943%
2295	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.010%	76.953%
2296	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	76.962%
2297	CRACKER BARREL	0.010%	76.972%
2298	WOOLWORTHS LTD	0.010%	76.982%
2299	DONGFENG MOTOR	0.010%	76.992%
2300	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	77.002%
2301	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	77.012%
2302	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.010%	77.022%
2303	CIMB GROUP HOLD	0.010%	77.032%
2304	SENIOR HOUSING PROP TRUST REIT USD.01	0.010%	77.042%
2305	ROGERS SUGAR IN	0.010%	77.052%
2306	MCDERMOTT INTL	0.010%	77.062%
2307	TAUBMAN CENTERS INC REIT USD.01	0.010%	77.071%
2308	ROTORK PLC	0.010%	77.081%
2309	LUKOIL PJSC - A	0.010%	77.091%
2310	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.010%	77.101%
2311	TARO PHARMACEUT	0.010%	77.111%
2312	TIGER BRANDS	0.010%	77.121%
2313	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.010%	77.131%
2314	WHITE MOUNTAINS	0.010%	77.141%
2315	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.010%	77.150%
2316	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	77.160%
2317	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.010%	77.170%
2318	RELX PLC SPON ADR ADR	0.010%	77.180%
2319	BEIJING ENT WAT	0.010%	77.190%
2320	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.010%	77.200%
2321	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.010%	77.209%
2322	L BRANDS INC COMPANY GUAR 02/22 5.625	0.010%	77.219%
2323	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.010%	77.229%
2324	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.010%	77.239%
2325	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.010%	77.249%
2326	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	77.258%
2327	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	77.268%
2328	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.010%	77.278%
2329	KOBE STEEL	0.010%	77.288%
2330	BOEING CO SR UNSECURED 03/25 2.5	0.010%	77.298%
2331	AMERICAN WOODMARK CORP COMMON STOCK	0.010%	77.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	SALZGITTER AG	0.010%	77.317%
2333	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.010%	77.327%
2334	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	77.337%
2335	TOPDANMARK A/S	0.010%	77.347%
2336	POLYONE CORPORATION COMMON STOCK USD.01	0.010%	77.356%
2337	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.010%	77.366%
2338	SYDBANK	0.010%	77.376%
2339	KBR INC COMMON STOCK USD.001	0.010%	77.386%
2340	RLJ LODGING TRUST REIT	0.010%	77.395%
2341	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.010%	77.405%
2342	CONTINENTAL GOL	0.010%	77.415%
2343	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.010%	77.425%
2344	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.010%	77.434%
2345	GPE EUROTUNNEL	0.010%	77.444%
2346	NATIXIS	0.010%	77.454%
2347	RECRUIT HOLDING	0.010%	77.464%
2348	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	77.473%
2349	LI & FUNG LIMIT	0.010%	77.483%
2350	HYUNDAI ENG & C	0.010%	77.493%
2351	BPCE	0.010%	77.502%
2352	CHINA VANKE CO	0.010%	77.512%
2353	FERROVIAL SA	0.010%	77.522%
2354	FIRST MERCHANTS CORP COMMON STOCK	0.010%	77.532%
2355	BARCLAYS PLC 1.	0.010%	77.541%
2356	TINGYI(CAYMAN I	0.010%	77.551%
2357	COMPAL ELECTRON	0.010%	77.561%
2358	AUTOZONE INC COMMON STOCK USD.01	0.010%	77.570%
2359	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.010%	77.580%
2360	ACS, ACTIVIDADE	0.010%	77.590%
2361	KANEKA CORP	0.010%	77.599%
2362	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.010%	77.609%
2363	KELLOGG CO 4% 1	0.010%	77.619%
2364	HAIER ELECTRONI	0.010%	77.628%
2365	BE SEMICONDUCTO	0.010%	77.638%
2366	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.010%	77.647%
2367	PTT GLOBAL CHEM	0.010%	77.657%
2368	CAMBREX CORP COMMON STOCK USD.1	0.010%	77.667%
2369	ARISTOCRAT LEIS	0.010%	77.676%
2370	SUMITOMO MITSUI	0.010%	77.686%
2371	GREAT WALL AUTO	0.010%	77.696%
2372	NABORS INDUSTRI	0.010%	77.705%
2373	KB HOME COMMON STOCK USD1.0	0.010%	77.715%
2374	YAMATO HOLDINGS	0.010%	77.724%
2375	NORSK HYDRO AS	0.010%	77.734%
2376	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.010%	77.744%
2377	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.010%	77.753%
2378	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.010%	77.763%
2379	NVR INC COMMON STOCK USD.01	0.010%	77.772%
2380	APERAM SA	0.010%	77.782%
2381	INSURANCE AUSTR	0.010%	77.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	NICHIREI CORP	0.010%	77.801%
2383	TARGET CORP SR UNSECURED 04/26 2.5	0.010%	77.810%
2384	WEC ENERGY GROU	0.010%	77.820%
2385	BM&F BOVESPA SA	0.010%	77.830%
2386	CA INC 3.6% 01A	0.010%	77.839%
2387	INTL BANK FOR R	0.010%	77.849%
2388	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.010%	77.858%
2389	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.010%	77.868%
2390	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	77.877%
2391	COUSINS PROPERTIES INC REIT USD1.0	0.010%	77.887%
2392	RLI CORP COMMON STOCK USD1.0	0.009%	77.896%
2393	FIRST FINANCIAL	0.009%	77.906%
2394	UNIPOL GRUPPO F	0.009%	77.915%
2395	JBS SA	0.009%	77.925%
2396	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.009%	77.934%
2397	HANKOOK TIRE CO	0.009%	77.944%
2398	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	77.953%
2399	SUNTEC REIT	0.009%	77.962%
2400	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	77.972%
2401	PROXIMUS	0.009%	77.981%
2402	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.009%	77.991%
2403	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.009%	78.000%
2404	SAMSONITE INTL	0.009%	78.010%
2405	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.009%	78.019%
2406	HASBRO INC	0.009%	78.029%
2407	MSCI INC	0.009%	78.038%
2408	ORORA LTD	0.009%	78.047%
2409	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.009%	78.057%
2410	PATTERSON COS INC COMMON STOCK USD.01	0.009%	78.066%
2411	UPL LTD	0.009%	78.076%
2412	PEGATRON CORP	0.009%	78.085%
2413	ENERSIS SA	0.009%	78.095%
2414	ICADE	0.009%	78.104%
2415	MEXICHEM SAB DE	0.009%	78.113%
2416	DAIKIN INDUSTRI	0.009%	78.123%
2417	CALLON PETROLEUM CO COMMON STOCK USD.01	0.009%	78.132%
2418	LOOMIS AB	0.009%	78.142%
2419	HASEKO CORP	0.009%	78.151%
2420	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	78.161%
2421	CBS CORP COMPANY GUAR 01/27 2.9	0.009%	78.170%
2422	HEALTHCARE REALTY TRUST INC REIT USD.01	0.009%	78.179%
2423	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.009%	78.189%
2424	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	78.198%
2425	PLAYTECH	0.009%	78.207%
2426	SILGAN HLDGS	0.009%	78.217%
2427	DAIWAHOUSE RE	0.009%	78.226%
2428	BRITISH SKY BRO	0.009%	78.236%
2429	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	78.245%
2430	JUNGHEINRICH -	0.009%	78.254%
2431	MEDIATEK INC	0.009%	78.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	METCASH LTD	0.009%	78.273%
2433	CVB FINANCIAL CORP COMMON STOCK	0.009%	78.282%
2434	SWIRE PACIFIC	0.009%	78.292%
2435	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.009%	78.301%
2436	ALPS ELECTRIC C	0.009%	78.310%
2437	AUTOCANADA INC	0.009%	78.320%
2438	JANUS HENDERSON	0.009%	78.329%
2439	AES CORP/VA SR UNSECURED 07/21 7.375	0.009%	78.338%
2440	MALAYAN BKG BHD	0.009%	78.348%
2441	WACKER CHEMIE A	0.009%	78.357%
2442	BODYCOTE PLC	0.009%	78.366%
2443	CHINA MERCHANT	0.009%	78.376%
2444	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	78.385%
2445	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.009%	78.394%
2446	CBS CORP COMPANY GUAR 01/25 3.5	0.009%	78.404%
2447	CANFOR PULP PRO	0.009%	78.413%
2448	TRANSALTA RENEW	0.009%	78.422%
2449	OASIS PETROLEUM INC COMMON STOCK USD.01	0.009%	78.431%
2450	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	78.441%
2451	SINCLAIR BROADC	0.009%	78.450%
2452	TRIPADVISOR INC COMMON STOCK USD.001	0.009%	78.459%
2453	CASINO GUICH-PE	0.009%	78.469%
2454	ALTIUS MINERALS	0.009%	78.478%
2455	ASTRA INTERNATI	0.009%	78.487%
2456	FONCIERE DES RE	0.009%	78.496%
2457	ROGERS CORP COMMON STOCK USD1.0	0.009%	78.506%
2458	SAMSUNG ELEC-ME	0.009%	78.515%
2459	ITRON INC	0.009%	78.524%
2460	HERBALIFE LTD COMMON STOCK USD.002	0.009%	78.533%
2461	ASM INTL NV	0.009%	78.543%
2462	NORMA GROUP AG	0.009%	78.552%
2463	AGGREKO PLC	0.009%	78.561%
2464	FIRST INDL REAL	0.009%	78.570%
2465	INTERTAPE POLYM	0.009%	78.580%
2466	A P MOLLER - MA	0.009%	78.589%
2467	SINO-OCEAN LAND	0.009%	78.598%
2468	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.009%	78.607%
2469	CLICLS GROUP	0.009%	78.617%
2470	CLEANAWAY WASTE	0.009%	78.626%
2471	MINERAL RESOURC	0.009%	78.635%
2472	HANG LUNG DEVEL	0.009%	78.644%
2473	CATHAY FINANCIA	0.009%	78.653%
2474	TRITON INTERNAT	0.009%	78.663%
2475	II VI INC COMMON STOCK	0.009%	78.672%
2476	FORMOSA CHEMICA	0.009%	78.681%
2477	WARTSILA OYJ AB	0.009%	78.690%
2478	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.009%	78.699%
2479	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.009%	78.708%
2480	J + J SNACK FOODS CORP COMMON STOCK	0.009%	78.718%
2481	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.009%	78.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	LEG IMMOBILIEN	0.009%	78.736%
2483	ROCKWOOL INTL	0.009%	78.745%
2484	ADARO ENERGY TB	0.009%	78.754%
2485	XINYI GLASS HOL	0.009%	78.763%
2486	INDOFOODS SUKSE	0.009%	78.773%
2487	CES ENERGY SOLU	0.009%	78.782%
2488	BROWN-FORMAN CO	0.009%	78.791%
2489	MAJOR DRILLING	0.009%	78.800%
2490	L BRANDS INC COMMON STOCK USD.5	0.009%	78.809%
2491	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	78.818%
2492	LANDSTAR SYSTEM	0.009%	78.827%
2493	OAO GAZPROM-SPO	0.009%	78.836%
2494	GRACO INC COMMON STOCK USD1.0	0.009%	78.846%
2495	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.009%	78.855%
2496	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.009%	78.864%
2497	KGHM POLSKA MIE	0.009%	78.873%
2498	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.009%	78.882%
2499	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.009%	78.891%
2500	SANMINA CORP COMMON STOCK USD.01	0.009%	78.900%
2501	FRANSHION PROPE	0.009%	78.909%
2502	HERC HOLDINGS INC COMMON STOCK USD.01	0.009%	78.918%
2503	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.009%	78.927%
2504	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	78.937%
2505	CHEMED CORP COMMON STOCK USD1.0	0.009%	78.946%
2506	VALMET CORP	0.009%	78.955%
2507	EDISON INTERNATIONAL COMMON STOCK	0.009%	78.964%
2508	BUWOG AG	0.009%	78.973%
2509	CHORUS AVIATION	0.009%	78.982%
2510	XCEL ENERGY INC COMMON STOCK USD2.5	0.009%	78.991%
2511	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.009%	79.000%
2512	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	79.009%
2513	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	79.018%
2514	GAP INC/THE SR UNSECURED 04/21 5.95	0.009%	79.027%
2515	OZ MINERALS LTD	0.009%	79.036%
2516	RENASANT CORP COMMON STOCK USD5.0	0.009%	79.045%
2517	HYUNDAI MARINE&	0.009%	79.054%
2518	UNIQA INSURANCE	0.009%	79.064%
2519	MYRIAD GENETICS	0.009%	79.073%
2520	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	79.082%
2521	CREDICORP	0.009%	79.091%
2522	EPAM SYSTEMS INC COMMON STOCK USD.001	0.009%	79.100%
2523	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.009%	79.109%
2524	VF CORP SR UNSECURED 09/21 3.5	0.009%	79.118%
2525	ANTA SPORTS PRO	0.009%	79.127%
2526	GOEASY LTD	0.009%	79.136%
2527	CARS.COM INC COMMON STOCK USD.01	0.009%	79.145%
2528	HELLA KGAA HUEC	0.009%	79.154%
2529	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.009%	79.163%
2530	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.009%	79.172%
2531	PRICESMART INC	0.009%	79.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	QEP RESOURCES INC COMMON STOCK USD.01	0.009%	79.190%
2533	RUBIS SCA	0.009%	79.199%
2534	CLEAN HARBOR IN	0.009%	79.208%
2535	NETWORK HEALTHC	0.009%	79.217%
2536	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.009%	79.226%
2537	NTN CORPORATION	0.009%	79.235%
2538	TENNECO AUTOMOT	0.009%	79.244%
2539	SINGAPORE TELEC	0.009%	79.253%
2540	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.009%	79.261%
2541	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	79.270%
2542	RESMED INC	0.009%	79.279%
2543	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.288%
2544	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.009%	79.297%
2545	CHINA RESOURCES	0.009%	79.306%
2546	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.009%	79.315%
2547	FANUC	0.009%	79.324%
2548	NATIONAL EXPRES	0.009%	79.333%
2549	T MOBILE USA INC COMPANY GUAR 04/22 4	0.009%	79.342%
2550	BALL CORP COMPANY GUAR 03/22 5	0.009%	79.351%
2551	CONCORDIA FINAN	0.009%	79.360%
2552	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.009%	79.368%
2553	COCA-COLA CO	0.009%	79.377%
2554	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.009%	79.386%
2555	CAPSTONE MINING	0.009%	79.395%
2556	INDITEX SA	0.009%	79.404%
2557	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.413%
2558	Straumann AG	0.009%	79.422%
2559	JAPAN PRIME REA	0.009%	79.431%
2560	LG TELECOM LTD	0.009%	79.439%
2561	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.009%	79.448%
2562	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.009%	79.457%
2563	MEDICAL FACILIT	0.009%	79.466%
2564	ASPEN INSURANCE	0.009%	79.475%
2565	SYMRISE AG	0.009%	79.484%
2566	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.009%	79.493%
2567	SOPRA	0.009%	79.501%
2568	CAPITALAND	0.009%	79.510%
2569	NGK SPARK PLUG	0.009%	79.519%
2570	TRIBUNE MEDIA C	0.009%	79.528%
2571	SINGAPORE PRESS	0.009%	79.537%
2572	TECH MAHINDRA L	0.009%	79.546%
2573	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	79.554%
2574	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.009%	79.563%
2575	ADVANCE RESIDEN	0.009%	79.572%
2576	BANCO SANTANDER SA SPON ADR ADR	0.009%	79.581%
2577	HOWDEN JOINERY	0.009%	79.590%
2578	A2A SPA	0.009%	79.598%
2579	E.SUN FINANCIAL	0.009%	79.607%
2580	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.009%	79.616%
2581	FUJI ELECTRIC C	0.009%	79.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	SUNSTONE HOTEL	0.009%	79.634%
2583	AETNA INC 4.125	0.009%	79.642%
2584	VERINT SYSTEMS	0.009%	79.651%
2585	AU OPTRONICS CO	0.009%	79.660%
2586	BIRCHCLIFF ENER	0.009%	79.669%
2587	DEUTSCHE TELEKO	0.009%	79.677%
2588	EATON VANCE CORP COMMON STOCK USD.00390625	0.009%	79.686%
2589	BT GROUP PLC	0.009%	79.695%
2590	AMGEN INC SR UNSECURED 11/21 3.875	0.009%	79.704%
2591	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.009%	79.713%
2592	ALLREAL HOLDING	0.009%	79.721%
2593	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	79.730%
2594	BANK OF NT BUTT	0.009%	79.739%
2595	CENTAMIN PLC	0.009%	79.748%
2596	F5 NETWORKS INC COMMON STOCK	0.009%	79.756%
2597	BRUKER CORP COMMON STOCK USD.01	0.009%	79.765%
2598	QBE INSURANCE	0.009%	79.774%
2599	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.009%	79.782%
2600	MONDI LTD	0.009%	79.791%
2601	FTI CONSULTING INC COMMON STOCK USD.01	0.009%	79.800%
2602	EBARA CORP	0.009%	79.809%
2603	DAVE & BUSTER'S	0.009%	79.817%
2604	ABERTIS INFRAES	0.009%	79.826%
2605	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.009%	79.835%
2606	EBAY INC SR UNSECURED 03/22 3.8	0.009%	79.844%
2607	UNIPOLSAI SPA	0.009%	79.852%
2608	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.009%	79.861%
2609	WR BERKLEY CORP	0.009%	79.870%
2610	BK NED GEMEENTE	0.009%	79.878%
2611	VIACOM INC SR UNSECURED 12/21 3.875	0.009%	79.887%
2612	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	79.896%
2613	GERRESHEIMER GR	0.009%	79.904%
2614	OUTOKUMPU OY	0.009%	79.913%
2615	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.009%	79.922%
2616	KERRY PROPERTIE	0.009%	79.931%
2617	CK ASSET HOLDIN	0.009%	79.939%
2618	TRUSTMARK CORP COMMON STOCK	0.009%	79.948%
2619	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.009%	79.957%
2620	HORIZON PHARMA	0.009%	79.965%
2621	PG&E CORP	0.009%	79.974%
2622	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.009%	79.983%
2623	RADIAN GROUP INC SR UNSECURED 03/21 7	0.009%	79.991%
2624	MARUTI SUZUKI	0.009%	80.000%
2625	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.009%	80.009%
2626	PUBLICIS GROUPE	0.009%	80.017%
2627	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.009%	80.026%
2628	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.009%	80.035%
2629	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	80.043%
2630	MASONITE INTERNATIONAL CORP COMMON STOCK	0.009%	80.052%
2631	ATHENAHEALTH IN	0.009%	80.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	VIA VAREJO SA	0.009%	80.069%
2633	TURK HAVA YOLLA	0.009%	80.078%
2634	CAPITACOMMERCIA	0.009%	80.086%
2635	CABLE ONE INC COMMON STOCK USD.01	0.009%	80.095%
2636	GCL-POLY ENERGY	0.009%	80.104%
2637	DAICEL CHEM IND	0.009%	80.112%
2638	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	80.121%
2639	GPO FIN BANORTE	0.009%	80.129%
2640	VICTREX PLC	0.009%	80.138%
2641	LITE-ON TECHNOL	0.009%	80.147%
2642	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.009%	80.155%
2643	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	80.164%
2644	KINGFISHER PLC	0.009%	80.172%
2645	NETAPP INC SR UNSECURED 06/21 3.375	0.009%	80.181%
2646	BHARAT FORGE LT	0.009%	80.190%
2647	AUTODESK INC SR UNSECURED 06/20 3.125	0.009%	80.198%
2648	ROPER TECHNOLOG	0.009%	80.207%
2649	WALKER + DUNLOP INC COMMON STOCK	0.009%	80.215%
2650	HYOSUNG CORP	0.009%	80.224%
2651	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.009%	80.232%
2652	CBS CORP COMPANY GUAR 03/22 3.375	0.009%	80.241%
2653	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	80.249%
2654	GRUPO AEROPORTU	0.009%	80.258%
2655	SANKYU INC	0.009%	80.267%
2656	WPP PLC SPONSORED ADR ADR	0.009%	80.275%
2657	LONDON STOCK EX	0.009%	80.284%
2658	ELECTROLUX AB-S	0.009%	80.292%
2659	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.009%	80.301%
2660	IT HOLDINGS COR	0.009%	80.309%
2661	TGS NOPEC GEOPH	0.009%	80.318%
2662	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.009%	80.326%
2663	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	80.335%
2664	LEGG MASON INC SR UNSECURED 07/19 2.7	0.009%	80.343%
2665	CAPITAMALL TRUS	0.009%	80.352%
2666	GREIF INC CL A COMMON STOCK	0.009%	80.360%
2667	SEABOARD CORP COMMON STOCK USD1.0	0.009%	80.369%
2668	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.009%	80.378%
2669	BAE SYSTEMS HLD	0.009%	80.386%
2670	SANWA SHUTTER C	0.009%	80.395%
2671	CHAILEASE HOLDI	0.009%	80.403%
2672	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.008%	80.412%
2673	UNUM GROUP SR UNSECURED 05/21 3	0.008%	80.420%
2674	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.008%	80.429%
2675	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.008%	80.437%
2676	KOMMUNEKREDIT	0.008%	80.446%
2677	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.008%	80.454%
2678	CIT GROUP INC SR UNSECURED 05/20 5.375	0.008%	80.462%
2679	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.008%	80.471%
2680	ASUSTEK COMPUTE	0.008%	80.479%
2681	COSMO ENERGY HO	0.008%	80.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	SANTANDER HLDG	0.008%	80.496%
2683	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.008%	80.505%
2684	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.008%	80.513%
2685	CEMBRA MONEY BA	0.008%	80.522%
2686	OWENS-ILLINOIS	0.008%	80.530%
2687	RICOH CO	0.008%	80.539%
2688	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.008%	80.547%
2689	WAJAX CORP	0.008%	80.556%
2690	DUNDEE PRECIOUS	0.008%	80.564%
2691	INMOBILIARIA CO	0.008%	80.573%
2692	GRAHAM HOLDINGS	0.008%	80.581%
2693	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.008%	80.590%
2694	DASSAULT SYSTEM	0.008%	80.598%
2695	CITIGROUP INC SR UNSECURED 03/21 2.7	0.008%	80.606%
2696	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.008%	80.615%
2697	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.008%	80.623%
2698	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.008%	80.632%
2699	PAYCHEX INC	0.008%	80.640%
2700	ENVISION HEALTHCARE CORP COMMON STOCK	0.008%	80.649%
2701	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.008%	80.657%
2702	KOMMUNINVEST I	0.008%	80.666%
2703	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	80.674%
2704	LIFEPOINT HOSPI	0.008%	80.682%
2705	VERIZON COMMUN	0.008%	80.691%
2706	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.008%	80.699%
2707	US BANCORP SR UNSECURED 01/22 2.625	0.008%	80.708%
2708	ARYZTA AG	0.008%	80.716%
2709	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.008%	80.725%
2710	TOWNE BANK COMMON STOCK USD1.667	0.008%	80.733%
2711	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.008%	80.741%
2712	KUMBA IRON ORE	0.008%	80.750%
2713	NIPRO CORP	0.008%	80.758%
2714	PERNOD-RICARD	0.008%	80.767%
2715	LOGITECH INTERN	0.008%	80.775%
2716	TOKYO TATEMONO	0.008%	80.783%
2717	EVONIK INDUSTRI	0.008%	80.792%
2718	COCA-COLA EUROP	0.008%	80.800%
2719	SUN ART RETAIL	0.008%	80.808%
2720	GRUPA LOTOS S.A	0.008%	80.817%
2721	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.008%	80.825%
2722	GENERAL MOTORS	0.008%	80.834%
2723	QUALCOMM INC SR UNSECURED 05/22 3	0.008%	80.842%
2724	Samsung Life In	0.008%	80.850%
2725	PT BANK CENTRAL	0.008%	80.859%
2726	SHISEIDO CO	0.008%	80.867%
2727	CONSTELLATION B	0.008%	80.875%
2728	B+G FOODS INC COMMON STOCK USD.01	0.008%	80.884%
2729	PRETIUM RESOURC	0.008%	80.892%
2730	YUE YUEN INDUST	0.008%	80.900%
2731	TJX COS INC SR UNSECURED 06/21 2.75	0.008%	80.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.008%	80.917%
2733	PEARSON	0.008%	80.925%
2734	WHEELOCK & COMP	0.008%	80.934%
2735	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.008%	80.942%
2736	RAIA DROGASIL S	0.008%	80.950%
2737	KOREA INVESTMEN	0.008%	80.959%
2738	JAPAN HOTEL REI	0.008%	80.967%
2739	EMC CORP(MASS)	0.008%	80.975%
2740	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.008%	80.984%
2741	BANNER CORPORATION COMMON STOCK USD.01	0.008%	80.992%
2742	INFOSYS LTD SP ADR ADR	0.008%	81.000%
2743	BEACH PETROLEUM	0.008%	81.009%
2744	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.008%	81.017%
2745	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.008%	81.025%
2746	PLAINS ALL AMER	0.008%	81.034%
2747	BANK OF QUEENSL	0.008%	81.042%
2748	GE CAPITAL EURO	0.008%	81.050%
2749	BP CAPITAL MARK	0.008%	81.058%
2750	FRESH DEL MONTE	0.008%	81.067%
2751	NVIDIA CORP	0.008%	81.075%
2752	STAR ENTERTAINM	0.008%	81.083%
2753	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.008%	81.091%
2754	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	81.100%
2755	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.008%	81.108%
2756	TELENOR AS	0.008%	81.116%
2757	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.008%	81.124%
2758	SURGE ENERGY IN	0.008%	81.133%
2759	QUANTA COMPUTER	0.008%	81.141%
2760	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	81.149%
2761	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.008%	81.157%
2762	MORNINGSTAR INC COMMON STOCK	0.008%	81.166%
2763	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.008%	81.174%
2764	T&D HOLDINGS IN	0.008%	81.182%
2765	TERNA RETE ELET	0.008%	81.190%
2766	AG GROWTH INTER	0.008%	81.198%
2767	NIPPON PAPER IN	0.008%	81.207%
2768	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.008%	81.215%
2769	CJ CHEILJEDANG	0.008%	81.223%
2770	TRANSURBAN GROU	0.008%	81.231%
2771	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.008%	81.239%
2772	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	81.248%
2773	FINMECCANICA SP	0.008%	81.256%
2774	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	81.264%
2775	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.008%	81.272%
2776	ACXIOM CORP COMMON STOCK USD.1	0.008%	81.280%
2777	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	81.288%
2778	SIMS GROUP LTD	0.008%	81.297%
2779	HELEN OF TROY C	0.008%	81.305%
2780	KILLAM APART RE	0.008%	81.313%
2781	ARGONAUT GOLD I	0.008%	81.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	IDEA CELLULAR L	0.008%	81.329%
2783	ULVAC INC.	0.008%	81.337%
2784	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	81.346%
2785	EASYJET	0.008%	81.354%
2786	FINISAR CORPORATION COMMON STOCK USD.001	0.008%	81.362%
2787	SINOPAC HLDG	0.008%	81.370%
2788	SHIN KONG FINL	0.008%	81.378%
2789	SUNCORP GROUP	0.008%	81.386%
2790	GREAT PORTLAND	0.008%	81.394%
2791	NEXANS	0.008%	81.403%
2792	WELLS FARGO & C	0.008%	81.411%
2793	BNP PARIBAS	0.008%	81.419%
2794	INTL BUSINESS M	0.008%	81.427%
2795	SHAFTESBURY	0.008%	81.435%
2796	HEROUX DEVTEK	0.008%	81.443%
2797	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.008%	81.451%
2798	KASIKORNBANK PL	0.008%	81.459%
2799	SHIMIZU CORP	0.008%	81.467%
2800	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.008%	81.476%
2801	ISETAN MITSUKOS	0.008%	81.484%
2802	COOPER TIRE&RUB	0.008%	81.492%
2803	CMS ENERGY CORP	0.008%	81.500%
2804	EDF	0.008%	81.508%
2805	FINECOBANK BANC	0.008%	81.516%
2806	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	81.524%
2807	MEDIASET	0.008%	81.532%
2808	CHINA EVERBRIGH	0.008%	81.540%
2809	Alten	0.008%	81.548%
2810	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.008%	81.556%
2811	GPO TELEVISA	0.008%	81.564%
2812	NHK SPRING CO	0.008%	81.572%
2813	PPL CORPORATION	0.008%	81.581%
2814	IMERYS SA	0.008%	81.589%
2815	MORI SEIKI CO	0.008%	81.597%
2816	GREAT PLAINS ENERGY INC COMMON STOCK	0.008%	81.605%
2817	DAINIPPON SCREE	0.008%	81.613%
2818	SEALED AIR CORP COMMON STOCK USD.1	0.008%	81.621%
2819	HANWHA CORP	0.008%	81.629%
2820	HYUNDAI ROBOTIC	0.008%	81.637%
2821	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.008%	81.645%
2822	ACTIVIA PROPERT	0.008%	81.653%
2823	ARMSTRONG WORLD	0.008%	81.661%
2824	AMBEV SA	0.008%	81.669%
2825	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.008%	81.677%
2826	ENSCO PLC CLASS	0.008%	81.685%
2827	TRIMBLE INC COMMON STOCK	0.008%	81.693%
2828	ZEON CO	0.008%	81.701%
2829	SABRA HEALTH CARE REIT INC REIT USD.01	0.008%	81.709%
2830	ZIJIN MINING GR	0.008%	81.717%
2831	JTEKT CORP.	0.008%	81.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	81.733%
2833	YOKOGAWA ELECTR	0.008%	81.741%
2834	SOJITZ CORP COM	0.008%	81.749%
2835	TKH GROUP NV DU	0.008%	81.757%
2836	SPX FLOW INC COMMON STOCK USD.01	0.008%	81.765%
2837	EBIX INC COMMON STOCK USD.1	0.008%	81.773%
2838	BNK FINANCIAL G	0.008%	81.781%
2839	SEGA SAMMY HOLD	0.008%	81.789%
2840	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.008%	81.797%
2841	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.008%	81.805%
2842	PUBLIC BNK-LOCA	0.008%	81.813%
2843	SEEK LTD.	0.008%	81.821%
2844	LG CABLE &MCHY	0.008%	81.829%
2845	MATTEL INC SR UNSECURED 08/21 2.35	0.008%	81.837%
2846	GREENE KING	0.008%	81.845%
2847	BANK OF COMMUNI	0.008%	81.853%
2848	SWISS PRIME SIT	0.008%	81.861%
2849	OTP BANK PLC	0.008%	81.869%
2850	CORNING INC SR UNSECURED 08/20 4.25	0.008%	81.877%
2851	AIR WATER INC.	0.008%	81.884%
2852	JSE LTD	0.008%	81.892%
2853	TECHTRONIC INDU	0.008%	81.900%
2854	THK CO	0.008%	81.908%
2855	INDEPENDENCE GR	0.008%	81.916%
2856	VALIANT HOLDING	0.008%	81.924%
2857	CHINA RESOURCES	0.008%	81.932%
2858	PARAMOUNT GROUP INC REIT USD.01	0.008%	81.940%
2859	OMRON CORP	0.008%	81.948%
2860	NOVO NORDISK A/S SPONS ADR ADR	0.008%	81.956%
2861	CARPENTER TECHN	0.008%	81.964%
2862	DCC PLC	0.008%	81.972%
2863	HYUNDAI STEEL C	0.008%	81.980%
2864	MONRO INC COMMON STOCK USD.01	0.008%	81.987%
2865	CANOPY GROWTH C	0.008%	81.995%
2866	SM ENERGY CO COMMON STOCK USD.01	0.008%	82.003%
2867	YANZHOU COAL MI	0.008%	82.011%
2868	NEXT PLC	0.008%	82.019%
2869	MR PRICE GROUP	0.008%	82.027%
2870	SEI INVESTMENT	0.008%	82.035%
2871	EVOLUTION MININ	0.008%	82.043%
2872	CNH INDUSTRIAL	0.008%	82.051%
2873	SOTHEBY S COMMON STOCK USD.01	0.008%	82.059%
2874	PRYSMIAN SPA CO	0.008%	82.066%
2875	AURORA CANNABIS	0.008%	82.074%
2876	RED HAT INC COMMON STOCK USD.0001	0.008%	82.082%
2877	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.008%	82.090%
2878	DUERR AG	0.008%	82.098%
2879	PLEXUS CORP COMMON STOCK USD.01	0.008%	82.106%
2880	ENTERGY CORP	0.008%	82.114%
2881	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	82.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	DEXIA CREDIT LO	0.008%	82.129%
2883	KULICKE&SOFFA I	0.008%	82.137%
2884	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.008%	82.145%
2885	TRINIDAD DRILLI	0.008%	82.153%
2886	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.008%	82.161%
2887	KEYENCE CORP	0.008%	82.169%
2888	SIENNA SENIOR L	0.008%	82.176%
2889	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	82.184%
2890	CREDIT SAISON C	0.008%	82.192%
2891	WEICHAI POWER-H	0.008%	82.200%
2892	BRANDYWINE REAL	0.008%	82.208%
2893	HEWLETT PACKARD	0.008%	82.216%
2894	FERRO CORP	0.008%	82.223%
2895	SAAB AB	0.008%	82.231%
2896	MATTEL INC COMMON STOCK USD1.0	0.008%	82.239%
2897	SUL AMERICA SA	0.008%	82.247%
2898	SPARK NEW ZEA	0.008%	82.255%
2899	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	82.263%
2900	CENTERPOINT ENE	0.008%	82.270%
2901	SUNOPTA INC COMMON STOCK	0.008%	82.278%
2902	HOMESERVE PLC	0.008%	82.286%
2903	ILLUMINA INC	0.008%	82.294%
2904	ADANI PORT & SE	0.008%	82.302%
2905	ATHABASCA OIL C	0.008%	82.309%
2906	VONAGE HLDGS CO	0.008%	82.317%
2907	AMERIS BANCORP COMMON STOCK USD1.0	0.008%	82.325%
2908	GRANITE CONST	0.008%	82.333%
2909	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	82.340%
2910	BAT INTL FINANC	0.008%	82.348%
2911	SMITH AND NEPHE	0.008%	82.356%
2912	HUTCHISON PORT	0.008%	82.364%
2913	INTL FLAVORS&FR	0.008%	82.372%
2914	VALVOLINE INC COMMON STOCK USD.01	0.008%	82.379%
2915	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.008%	82.387%
2916	WESTERN POWER W	0.008%	82.395%
2917	PEARSON STK	0.008%	82.403%
2918	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.008%	82.410%
2919	NAMCO BANDAI HO	0.008%	82.418%
2920	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	82.426%
2921	EASTGROUP PROPERTIES INC REIT	0.008%	82.433%
2922	HERA	0.008%	82.441%
2923	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	82.449%
2924	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.008%	82.457%
2925	MOBILE MINI INC COMMON STOCK USD.01	0.008%	82.464%
2926	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	82.472%
2927	WELLS FARGO & C	0.008%	82.480%
2928	NAVER CORP	0.008%	82.487%
2929	CENTURY TOKYO	0.008%	82.495%
2930	DAIICHI SANKYO	0.008%	82.503%
2931	NELNET INC CL A COMMON STOCK USD.01	0.008%	82.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	PRA GROUP INC COMMON STOCK USD.01	0.008%	82.518%
2933	HNI CORP	0.008%	82.526%
2934	MERCK KGAA	0.008%	82.534%
2935	GLP J-REIT	0.008%	82.541%
2936	CSR LIMITED	0.008%	82.549%
2937	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	82.557%
2938	LEOPALACE 21	0.008%	82.564%
2939	CARGOTEC CORP-B	0.008%	82.572%
2940	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.008%	82.580%
2941	QUALICORP SA	0.008%	82.587%
2942	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	82.595%
2943	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	82.603%
2944	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.008%	82.610%
2945	CHONGQING RURAL	0.008%	82.618%
2946	ALTRAN TECHNOLO	0.008%	82.626%
2947	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	82.633%
2948	DKSH HOLDING LT	0.008%	82.641%
2949	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	82.649%
2950	SARTORIUS AG-VO	0.008%	82.656%
2951	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.008%	82.664%
2952	OCEANEERING INT	0.008%	82.672%
2953	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.008%	82.679%
2954	HINO MOTORS	0.008%	82.687%
2955	KELLOGG CO	0.008%	82.695%
2956	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	82.702%
2957	GLANBIA PLC	0.008%	82.710%
2958	MASCO CORP	0.008%	82.717%
2959	SIDERURGICA NAC	0.008%	82.725%
2960	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.008%	82.733%
2961	TAISEI CORP	0.008%	82.740%
2962	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.008%	82.748%
2963	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.008%	82.755%
2964	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	82.763%
2965	DOWA HOLDING CO	0.008%	82.771%
2966	KONE OYJ	0.008%	82.778%
2967	STATOIL ASA SPON ADR ADR	0.008%	82.786%
2968	UNIVAR INC COMMON STOCK USD.01	0.008%	82.793%
2969	IBM CORP	0.008%	82.801%
2970	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	82.809%
2971	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	82.816%
2972	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.008%	82.824%
2973	RPC INC COMMON STOCK USD.1	0.008%	82.831%
2974	KINGBOARD LAMIN	0.008%	82.839%
2975	MDU RES GROUP I	0.008%	82.847%
2976	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.008%	82.854%
2977	NEWCREST MINING	0.008%	82.862%
2978	WIPRO	0.008%	82.869%
2979	AAR CORP	0.008%	82.877%
2980	MMI HOLDINGS LT	0.008%	82.884%
2981	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	82.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	BANKIA SA	0.008%	82.900%
2983	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.008%	82.907%
2984	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.008%	82.915%
2985	SEMTECH CORP	0.008%	82.922%
2986	SSAB SVENSKT ST	0.008%	82.930%
2987	GS YUASA CORP	0.008%	82.937%
2988	BLOCK(H&R)JINC	0.008%	82.945%
2989	FUTURE LAND DEV	0.008%	82.952%
2990	MARUI CO	0.008%	82.960%
2991	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.008%	82.967%
2992	BEIJING ENTERPR	0.008%	82.975%
2993	VONTOBEL HLDGS	0.008%	82.982%
2994	SHENZHOU INT GR	0.008%	82.990%
2995	K'S HOLDINGS	0.008%	82.997%
2996	SCHRODERS PLC	0.007%	83.005%
2997	AMEREN CORP	0.007%	83.012%
2998	HOYA CORP	0.007%	83.020%
2999	BADGER DAYLIGHT	0.007%	83.027%
3000	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	83.035%
3001	TRAVIS PERKINS	0.007%	83.042%
3002	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.007%	83.050%
3003	CITIZEN WATCH C	0.007%	83.057%
3004	NORDSON CORP COMMON STOCK	0.007%	83.065%
3005	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	83.072%
3006	SHIMAMURA CO	0.007%	83.080%
3007	T IS BANKASI	0.007%	83.087%
3008	NEX GROUP PLC	0.007%	83.095%
3009	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	83.102%
3010	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	83.110%
3011	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.007%	83.117%
3012	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.007%	83.125%
3013	ZHONGSHENG GROU	0.007%	83.132%
3014	WISTRON CORP	0.007%	83.139%
3015	AVERY DENNISON	0.007%	83.147%
3016	AURIZON HOLDING	0.007%	83.154%
3017	SGS SA-REG COMM	0.007%	83.162%
3018	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.007%	83.169%
3019	UNITE GROUP PLC	0.007%	83.177%
3020	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	83.184%
3021	TOYO SEIKAN KAI	0.007%	83.191%
3022	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	83.199%
3023	NABTESCO CORP	0.007%	83.206%
3024	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	83.214%
3025	CHINA HUARONG A	0.007%	83.221%
3026	COFINIMMO	0.007%	83.229%
3027	SAIA INC COMMON STOCK USD.001	0.007%	83.236%
3028	BILLERUD AB	0.007%	83.243%
3029	CARA OPERATIONS	0.007%	83.251%
3030	OIL SEARCH LTD	0.007%	83.258%
3031	CAPITEC BANK HL	0.007%	83.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	BAJAJ FINSERV L	0.007%	83.273%
3033	ASTRAZENECA	0.007%	83.280%
3034	FUKUOKA FINANCI	0.007%	83.288%
3035	VALLOUREC SA	0.007%	83.295%
3036	STEPAN CO COMMON STOCK USD1.0	0.007%	83.302%
3037	COHERENT INC	0.007%	83.310%
3038	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	83.317%
3039	INDUSTRIAL BANK	0.007%	83.325%
3040	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	83.332%
3041	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	83.339%
3042	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	83.347%
3043	CAMPBELL SOUP C	0.007%	83.354%
3044	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	83.361%
3045	MORGAN STANLEY	0.007%	83.369%
3046	KENEDIX REALTY	0.007%	83.376%
3047	SECOM CO	0.007%	83.383%
3048	OUTFRONT MEDIA INC REIT USD.01	0.007%	83.391%
3049	HRG GROUP INC COMMON STOCK USD.01	0.007%	83.398%
3050	COCHLEAR LTD	0.007%	83.405%
3051	KAMIGUMI CO	0.007%	83.413%
3052	RED ELECTRICA C	0.007%	83.420%
3053	SHINSEGAE DEPT	0.007%	83.427%
3054	SRC ENERGY INC COMMON STOCK USD.001	0.007%	83.434%
3055	LULULEMON	0.007%	83.442%
3056	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.007%	83.449%
3057	FIVE BELOW COMMON STOCK USD.01	0.007%	83.456%
3058	LEONS FURNITURE	0.007%	83.464%
3059	CARDINAL ENERGY	0.007%	83.471%
3060	SIERRA WIRELESS INC COMMON STOCK	0.007%	83.478%
3061	ENERGEN CORP COMMON STOCK USD.01	0.007%	83.485%
3062	OPEN HOUSE CO L	0.007%	83.493%
3063	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.007%	83.500%
3064	USIMINAS USI SD	0.007%	83.507%
3065	ERAMET	0.007%	83.514%
3066	PIEDMONT OFFICE	0.007%	83.522%
3067	BOFI HOLDING INC COMMON STOCK USD.01	0.007%	83.529%
3068	TRITAX BIG BOX	0.007%	83.536%
3069	ADELAIDE BRIGHT	0.007%	83.543%
3070	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.007%	83.551%
3071	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	83.558%
3072	BALCHEM CORP COMMON STOCK USD.0667	0.007%	83.565%
3073	CSRA INC COMMON STOCK USD.001	0.007%	83.572%
3074	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	83.579%
3075	LLOYD THOMPSON	0.007%	83.587%
3076	CHINA STATE CON	0.007%	83.594%
3077	SAP SE SPONSORED ADR ADR	0.007%	83.601%
3078	FLS INDUSTRIES	0.007%	83.608%
3079	ASICS CORP	0.007%	83.615%
3080	KEWPIE CORP	0.007%	83.623%
3081	RENGO CO	0.007%	83.630%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	HARVEY NORMAN H	0.007%	83.637%
3083	GERDAU SA SIDER	0.007%	83.644%
3084	GROUP 1 AUTO	0.007%	83.651%
3085	IBIDEN CO	0.007%	83.659%
3086	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.007%	83.666%
3087	KURITA WATER IN	0.007%	83.673%
3088	ARGO GROUP INTE	0.007%	83.680%
3089	NIFCO INC	0.007%	83.687%
3090	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	83.694%
3091	NIPPON MEAT PAC	0.007%	83.702%
3092	FBL FINANCIAL G	0.007%	83.709%
3093	NORTHVIEW APART	0.007%	83.716%
3094	SAPPORO BREWERI	0.007%	83.723%
3095	TAKASHIMAYA CO	0.007%	83.730%
3096	STAMPS.COM INC COMMON STOCK USD.001	0.007%	83.737%
3097	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.007%	83.745%
3098	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	83.752%
3099	STERICYCLE INC COMMON STOCK USD.01	0.007%	83.759%
3100	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	83.766%
3101	DINEQUITY INC	0.007%	83.773%
3102	WAL-MART DE MEX	0.007%	83.780%
3103	HERMES INTL	0.007%	83.788%
3104	CEMEX SA	0.007%	83.795%
3105	TRONOX LTD-CL A	0.007%	83.802%
3106	TOKUYAMA CORP	0.007%	83.809%
3107	ENN ENERGY HOLD	0.007%	83.816%
3108	KINGSOFT CORP L	0.007%	83.823%
3109	QISDA CORP	0.007%	83.830%
3110	WESBANCO INC COMMON STOCK USD2.0833	0.007%	83.837%
3111	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	83.844%
3112	CDW CORP/DE COMMON STOCK USD.01	0.007%	83.852%
3113	TIETO CORP OYJ	0.007%	83.859%
3114	ONTEX GROUP NV	0.007%	83.866%
3115	WEIGHT WATCHERS INTL INC COMMON STOCK	0.007%	83.873%
3116	SAMSUNG SECS CO	0.007%	83.880%
3117	BRADY(WH)	0.007%	83.887%
3118	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.894%
3119	DYNEGY INC COMMON STOCK USD.01	0.007%	83.901%
3120	NOLATO AB	0.007%	83.908%
3121	BAT INTL FIN PL	0.007%	83.915%
3122	VEOLIA ENVIRONM	0.007%	83.923%
3123	ABERCROMBIE & F	0.007%	83.930%
3124	SUMITOMO FOREST	0.007%	83.937%
3125	BOVIS HOMES GRO	0.007%	83.944%
3126	CUBIC CORP COMMON STOCK	0.007%	83.951%
3127	EXLSERVICE HLDG	0.007%	83.958%
3128	COM HEM HLDG AB	0.007%	83.965%
3129	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	83.972%
3130	LA Z BOY INC COMMON STOCK USD1.0	0.007%	83.979%
3131	HFF INC CLASS A COMMON STOCK USD.01	0.007%	83.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	83.993%
3133	HOPEWELL HLDGS	0.007%	84.000%
3134	CHINA MEDICAL S	0.007%	84.007%
3135	CIA BRASILEIRA	0.007%	84.014%
3136	TRYGVESTA AS	0.007%	84.021%
3137	INTEGRATED DEVI	0.007%	84.028%
3138	SABINA SILVER C	0.007%	84.035%
3139	EMPRESAS CMPC S	0.007%	84.042%
3140	NAGACORP LTD	0.007%	84.049%
3141	CHART INDUSTRIE	0.007%	84.056%
3142	OGE ENERGY CORP COMMON STOCK USD.01	0.007%	84.063%
3143	VOLVO AB	0.007%	84.070%
3144	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.007%	84.077%
3145	XEROX CORP 2.75	0.007%	84.084%
3146	77TH BANK	0.007%	84.091%
3147	COMPEQ MFG	0.007%	84.098%
3148	EXXARO	0.007%	84.105%
3149	AVX CORP COMMON STOCK USD.01	0.007%	84.112%
3150	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.007%	84.119%
3151	FUJIKURA	0.007%	84.126%
3152	BOLLORE	0.007%	84.133%
3153	LUCARA DIAMOND	0.007%	84.140%
3154	TRANSUNION COMMON STOCK USD.01	0.007%	84.147%
3155	HACHIJUNI BANK	0.007%	84.154%
3156	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.007%	84.161%
3157	HYPROP INVESTME	0.007%	84.168%
3158	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	84.175%
3159	INTU PROPERTIES	0.007%	84.182%
3160	TOTO	0.007%	84.189%
3161	SUMITOMO OSAKA	0.007%	84.196%
3162	MUELLER WATER P	0.007%	84.203%
3163	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.007%	84.210%
3164	TTEC HOLDINGS INC COMMON STOCK USD.01	0.007%	84.217%
3165	QUBE HOLDINGS L	0.007%	84.224%
3166	EURONEXT NV	0.007%	84.231%
3167	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.007%	84.238%
3168	CROMBIE REAL ES	0.007%	84.245%
3169	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	84.252%
3170	US BANK NA/CINC	0.007%	84.259%
3171	BOYD GAMING COR	0.007%	84.265%
3172	KONECRANES O	0.007%	84.272%
3173	RUMO SA	0.007%	84.279%
3174	TESSENDERLO CHE	0.007%	84.286%
3175	NUVASIVE INC COMMON STOCK USD.001	0.007%	84.293%
3176	FIERA SCEPTRE I	0.007%	84.300%
3177	AGT FOOD AND IN	0.007%	84.307%
3178	GETINGE AB, B S	0.007%	84.314%
3179	PATRICK INDUSTRIES INC COMMON STOCK	0.007%	84.321%
3180	MERITZ SECURITI	0.007%	84.328%
3181	PGE POLSKA GRUP	0.007%	84.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	CHEMOURS CO/THE COMMON STOCK	0.007%	84.341%
3183	AXALTA COATING	0.007%	84.348%
3184	H. LUNDBECK A/S	0.007%	84.355%
3185	THOMAS COOK GRO	0.007%	84.362%
3186	BUNZL PLC	0.007%	84.369%
3187	NCR CORP	0.007%	84.376%
3188	TAL EDUCATION GROUP ADR ADR	0.007%	84.383%
3189	CHEVRON CORP SR UNSECURED 05/21 2.1	0.007%	84.390%
3190	WPG HOLDINGS	0.007%	84.396%
3191	GCI LIBERTY INC COMMON STOCK	0.007%	84.403%
3192	A2 MILK CO LTD	0.007%	84.410%
3193	ALFA LAVAL AB	0.007%	84.417%
3194	SHENZHEN INTERN	0.007%	84.424%
3195	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.007%	84.431%
3196	LIQUOR STORES N	0.007%	84.437%
3197	LG HOUSEHOLD HE	0.007%	84.444%
3198	KYUDENKO CORP	0.007%	84.451%
3199	SHIZUOKA BANK	0.007%	84.458%
3200	RANDGOLD RESOUR	0.007%	84.465%
3201	TRANSAT AT INC	0.007%	84.472%
3202	MSA SAFETY INC COMMON STOCK	0.007%	84.478%
3203	PENTA OCEAN CON	0.007%	84.485%
3204	GUESS? INC COMMON STOCK USD.01	0.007%	84.492%
3205	THALES SA	0.007%	84.499%
3206	NEWMARKET CORP COMMON STOCK	0.007%	84.506%
3207	CLP HOLDINGS	0.007%	84.513%
3208	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.007%	84.519%
3209	DRIL QUIP INC	0.007%	84.526%
3210	VAIL RESORTS	0.007%	84.533%
3211	ELEMENTIS (1998	0.007%	84.540%
3212	CALERES INC COMMON STOCK USD.01	0.007%	84.547%
3213	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	84.553%
3214	SEVERN TRENT	0.007%	84.560%
3215	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	84.567%
3216	PLANTRONICS INC COMMON STOCK USD.01	0.007%	84.574%
3217	YAMAZAKI BAKING	0.007%	84.580%
3218	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.007%	84.587%
3219	INMARSAT PLC	0.007%	84.594%
3220	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	84.601%
3221	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	84.608%
3222	ALEXANDER + BALDWIN INC REIT	0.007%	84.614%
3223	TAIYO YUDEN CO	0.007%	84.621%
3224	TIVO CORP COMMON STOCK USD.001	0.007%	84.628%
3225	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	84.635%
3226	ROWAN COMPANIES	0.007%	84.641%
3227	SONIC HEALTHCAR	0.007%	84.648%
3228	CHINA RAILWAY C	0.007%	84.655%
3229	BELIMO HOLDING	0.007%	84.662%
3230	BPCE SA SR UNSECURED 02/21 2.65	0.007%	84.668%
3231	WILMAR INTERL L	0.007%	84.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	HANNOVER RUECKV	0.007%	84.682%
3233	DAIDO STEEL CO	0.007%	84.688%
3234	FIRM CAPITAL MO	0.007%	84.695%
3235	MORINAGA MILK I	0.007%	84.702%
3236	RADIAN GROUP	0.007%	84.709%
3237	ENDESA S.A.	0.007%	84.715%
3238	TATA GLOBAL	0.007%	84.722%
3239	NOVANTA INC COMMON STOCK	0.007%	84.729%
3240	BEIJING CAPITAL	0.007%	84.735%
3241	FAR EAST HORIZO	0.007%	84.742%
3242	DDR CORP REIT USD.1	0.007%	84.749%
3243	BEMIS CO INC	0.007%	84.756%
3244	CREST NICHOLSON	0.007%	84.762%
3245	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	84.769%
3246	NEXITY	0.007%	84.776%
3247	NORDSTROM INC COMMON STOCK	0.007%	84.782%
3248	ZILLOW GROUP INC C COMMON STOCK	0.007%	84.789%
3249	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.796%
3250	COMPUTER MODELL	0.007%	84.802%
3251	BRAMBLES LIMITE	0.007%	84.809%
3252	BENCHMARK ELECT	0.007%	84.816%
3253	NETGEAR INC COMMON STOCK USD.001	0.007%	84.822%
3254	PKO BANK POLSKI	0.007%	84.829%
3255	KRATON CORP COMMON STOCK USD.01	0.007%	84.835%
3256	VAREX IMAGING CORP COMMON STOCK USD.01	0.007%	84.842%
3257	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	84.849%
3258	METSA BOARD	0.007%	84.855%
3259	SHERRITT INTERN	0.007%	84.862%
3260	TOYODA GOSEI	0.007%	84.869%
3261	DAI NIPPON PRIN	0.007%	84.875%
3262	MERITOR INC COMMON STOCK USD1.0	0.007%	84.882%
3263	EUROFINS SCIENT	0.007%	84.888%
3264	BONTERRA ENERGY	0.007%	84.895%
3265	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	84.902%
3266	RENISHAW	0.007%	84.908%
3267	GRIFOLS SA	0.007%	84.915%
3268	NIBE INDUSTRIER	0.007%	84.921%
3269	NOK CORP	0.007%	84.928%
3270	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	84.935%
3271	MARINE HARVEST	0.007%	84.941%
3272	GILDEMEISTER AG	0.007%	84.948%
3273	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.007%	84.954%
3274	REDROW	0.007%	84.961%
3275	RIGHTMOVE GROUP	0.007%	84.968%
3276	AKBANK TAS	0.007%	84.974%
3277	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.007%	84.981%
3278	TOYOBO CO	0.007%	84.987%
3279	PEBBLEBROOK HOT	0.007%	84.994%
3280	GVC HOLDINGS PL	0.007%	85.001%
3281	COGNEX CORP	0.007%	85.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	CYRELA BRAZIL R	0.007%	85.014%
3283	ULTRAPAR PARTIC	0.007%	85.020%
3284	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	85.027%
3285	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	85.033%
3286	YTL CORP	0.007%	85.040%
3287	CAIRN ENERGY PL	0.007%	85.047%
3288	LEE & MAN PAPER	0.007%	85.053%
3289	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.007%	85.060%
3290	NTHN STAR RES L	0.007%	85.066%
3291	JAFCO CO LTD	0.007%	85.073%
3292	ORIENTAL LAND C	0.007%	85.079%
3293	UTD INTERNET AG	0.007%	85.086%
3294	MASIMO CORP COMMON STOCK USD.001	0.007%	85.092%
3295	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.007%	85.099%
3296	SIMCORP A/S	0.007%	85.105%
3297	HITACHI METALS	0.007%	85.112%
3298	PROTO LABS INC COMMON STOCK USD.001	0.007%	85.118%
3299	SPIN MASTER COR	0.007%	85.125%
3300	TOPPAN PRINTING	0.007%	85.131%
3301	UNIBET GROUP PL	0.007%	85.138%
3302	SILICON LABORAT	0.007%	85.144%
3303	BEKAERT SA	0.006%	85.151%
3304	IDACORP INC COMMON STOCK	0.006%	85.157%
3305	PERRIGO FIN UNL	0.006%	85.164%
3306	WESTERN UNION CO COMMON STOCK USD.01	0.006%	85.170%
3307	HAITIAN INTL HL	0.006%	85.177%
3308	DORMA+KABA HOLD	0.006%	85.183%
3309	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	85.190%
3310	HOKUHOKU FINANC	0.006%	85.196%
3311	KOSMOS ENERGY L	0.006%	85.203%
3312	REALPAGE INC COMMON STOCK USD.001	0.006%	85.209%
3313	MORGAN STANLEY	0.006%	85.216%
3314	DGB FINANCIAL G	0.006%	85.222%
3315	MOBIMO HLDG AG	0.006%	85.229%
3316	AMBU A/S	0.006%	85.235%
3317	WADDELL & REED	0.006%	85.242%
3318	BYD ELECTRONIC	0.006%	85.248%
3319	BILFINGER BERGE	0.006%	85.255%
3320	UNITI GROUP INC REIT USD.0001	0.006%	85.261%
3321	MATSON INC COMMON STOCK	0.006%	85.267%
3322	PARAGON GROUP O	0.006%	85.274%
3323	MUELLER INDS IN	0.006%	85.280%
3324	VECTREN CORP COMMON STOCK	0.006%	85.287%
3325	ENTEL EMP NAC T	0.006%	85.293%
3326	BK OF KYOTO	0.006%	85.300%
3327	KYOCERA CORP SPONS ADR ADR	0.006%	85.306%
3328	IWG PLC	0.006%	85.312%
3329	HANESBRANDS INC COMMON STOCK USD.01	0.006%	85.319%
3330	SECURITAS	0.006%	85.325%
3331	BUZZI UNICEM SP	0.006%	85.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	MIRACA HOLDIN	0.006%	85.338%
3333	FISHER & PAYKEL	0.006%	85.345%
3334	SYNTHOMER PLC	0.006%	85.351%
3335	WHITEHAVEN COAL	0.006%	85.357%
3336	ASHIKAGA HOLDIN	0.006%	85.364%
3337	AENA SA	0.006%	85.370%
3338	VERISIGN	0.006%	85.377%
3339	BIOMERIEUX	0.006%	85.383%
3340	VIACOM INC SR UNSECURED 04/24 3.875	0.006%	85.389%
3341	URBAN EDGE PROPERTIES REIT USD.01	0.006%	85.396%
3342	SEIKO EPSON COR	0.006%	85.402%
3343	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.006%	85.408%
3344	TASEKO MINES LT	0.006%	85.415%
3345	FORWARD AIR COR	0.006%	85.421%
3346	INTERFACE INC COMMON STOCK USD.1	0.006%	85.427%
3347	JOHNSON ELECTRI	0.006%	85.434%
3348	IMCD GROUP NV	0.006%	85.440%
3349	CRANSWICK	0.006%	85.446%
3350	PCCW LIMITED	0.006%	85.453%
3351	EXTENDICARE INC	0.006%	85.459%
3352	COMFORT SYSTEMS	0.006%	85.466%
3353	DIODES INC COMMON STOCK USD.667	0.006%	85.472%
3354	ASSOCIATED BRIT	0.006%	85.478%
3355	SANOFI ADR ADR	0.006%	85.485%
3356	SYNAPTICS INC COMMON STOCK USD.001	0.006%	85.491%
3357	TRIUMPH GROUP I	0.006%	85.497%
3358	ADEKA CORPORATI	0.006%	85.503%
3359	NOF CORP	0.006%	85.510%
3360	EMPIRE STATE RE	0.006%	85.516%
3361	FAST RETAILING	0.006%	85.522%
3362	CHICO'S FAS INC	0.006%	85.529%
3363	CALLAWAY GOLF C	0.006%	85.535%
3364	TOYO TIRE & RUB	0.006%	85.541%
3365	PEAB AB	0.006%	85.548%
3366	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	85.554%
3367	FORBO HLDG	0.006%	85.560%
3368	BAIC MOTOR CORP	0.006%	85.567%
3369	AIRCASTLE LTD	0.006%	85.573%
3370	AMEDISYS INC COMMON STOCK USD.001	0.006%	85.579%
3371	JAPAN STEEL WOR	0.006%	85.585%
3372	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	85.592%
3373	JAMES HARDIE IN	0.006%	85.598%
3374	CHINA RESOURCES	0.006%	85.604%
3375	ACERINOX SA	0.006%	85.611%
3376	FIRSTGROUP	0.006%	85.617%
3377	YUANTA FINL HOL	0.006%	85.623%
3378	OCI COMPANY LTD	0.006%	85.629%
3379	FAR EAST TEXTIL	0.006%	85.636%
3380	HANG LUNG PROPE	0.006%	85.642%
3381	WHIRLPOOL CORP	0.006%	85.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	PRIMARY HEALTH	0.006%	85.655%
3383	JAPAN AIRLINES	0.006%	85.661%
3384	CHIBA BANK	0.006%	85.667%
3385	SHELL INTERNATI	0.006%	85.673%
3386	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	85.680%
3387	NEXTEER AUTOMOT	0.006%	85.686%
3388	COSCO PACIFIC	0.006%	85.692%
3389	BROOKS AUTOMATI	0.006%	85.698%
3390	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	85.705%
3391	AIR CHINA LTD	0.006%	85.711%
3392	ALLIANT ENERGY	0.006%	85.717%
3393	WABASH NATIONAL	0.006%	85.723%
3394	KEMIRA OY	0.006%	85.729%
3395	PICC PROPERTY &	0.006%	85.736%
3396	HENKEL KGAA-PRE	0.006%	85.742%
3397	UGI CORP COMMON STOCK	0.006%	85.748%
3398	STATE STREET CORP SR UNSECURED 05/21 1.95	0.006%	85.754%
3399	SAWAI PHARM CO	0.006%	85.761%
3400	VALENER INC	0.006%	85.767%
3401	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	85.773%
3402	UNITED UTILITIE	0.006%	85.779%
3403	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	85.785%
3404	DSW INC CLASS A COMMON STOCK	0.006%	85.792%
3405	SULZER AG	0.006%	85.798%
3406	AT HOME GROUP INC COMMON STOCK USD.01	0.006%	85.804%
3407	NORTHWEST HEALT	0.006%	85.810%
3408	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.006%	85.817%
3409	SSP GROUP PLC	0.006%	85.823%
3410	DUZONBIZON CO L	0.006%	85.829%
3411	OXFORD INDUSTRI	0.006%	85.835%
3412	KAMAN CORP COMMON STOCK USD1.0	0.006%	85.841%
3413	HK & CHINA GAS	0.006%	85.848%
3414	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	85.854%
3415	MEDIASET ESPANA	0.006%	85.860%
3416	BANCA MEDIOLANU	0.006%	85.866%
3417	POU CHEN	0.006%	85.872%
3418	NEENAH INC COMMON STOCK USD.01	0.006%	85.878%
3419	PETRONET LNG LT	0.006%	85.885%
3420	ATMOS ENERGY CO	0.006%	85.891%
3421	POWERTECH TECHN	0.006%	85.897%
3422	H&E EQUIPMENT S	0.006%	85.903%
3423	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	85.909%
3424	POOL CORP COMMON STOCK USD.001	0.006%	85.915%
3425	COM2US CORPORAT	0.006%	85.922%
3426	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	85.928%
3427	CALGON CARBON C	0.006%	85.934%
3428	CHINA STHN AIRL	0.006%	85.940%
3429	GRAFTON GROUP P	0.006%	85.946%
3430	N B T BANCORP INC COMMON STOCK USD.01	0.006%	85.952%
3431	CHINA MINSHENG	0.006%	85.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	FED SIGNAL CORP	0.006%	85.964%
3433	ALLETE INC	0.006%	85.970%
3434	MACRONIX INTERN	0.006%	85.977%
3435	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	85.983%
3436	ASIA CEMENT	0.006%	85.989%
3437	BANCA POPOLARE	0.006%	85.995%
3438	MTY FOOD GROUP	0.006%	86.001%
3439	CHINA INSURANCE	0.006%	86.007%
3440	CIPLA LTD	0.006%	86.013%
3441	OFFICE DEPOT IN	0.006%	86.019%
3442	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	86.025%
3443	GARTNER GROUP I	0.006%	86.032%
3444	LEND LEASE CORP	0.006%	86.038%
3445	OCADO GROUP PLC	0.006%	86.044%
3446	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	86.050%
3447	BANREGIO GRUPO	0.006%	86.056%
3448	AMER NATL INS	0.006%	86.062%
3449	LANCASTER COLON	0.006%	86.068%
3450	KAWASAKI KISEN	0.006%	86.074%
3451	BANK OF GEORGIA	0.006%	86.080%
3452	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	86.086%
3453	BT GROUP PLC SPON ADR ADR	0.006%	86.092%
3454	SPIE SA	0.006%	86.099%
3455	LOWE S COS INC SR UNSECURED 09/25 3.375	0.006%	86.105%
3456	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	86.111%
3457	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	86.117%
3458	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	86.123%
3459	ATLAS COPCO AB	0.006%	86.129%
3460	KWG PROPERTY HL	0.006%	86.135%
3461	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.006%	86.141%
3462	THERMO FISHER S	0.006%	86.147%
3463	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	86.153%
3464	NIPPON GAS CO L	0.006%	86.159%
3465	ANGLOVAAL MININ	0.006%	86.165%
3466	THAI OIL PCL-FR	0.006%	86.171%
3467	TS TECH CO.LTD	0.006%	86.177%
3468	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	86.183%
3469	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	86.189%
3470	CJ CORP.	0.006%	86.195%
3471	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.006%	86.201%
3472	ALSTRIA OFFICE	0.006%	86.207%
3473	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.213%
3474	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	86.219%
3475	SMC CORP	0.006%	86.225%
3476	MODERN TIMES GR	0.006%	86.231%
3477	FIDESA	0.006%	86.237%
3478	SJM HOLDINGS LT	0.006%	86.243%
3479	NOVATEK MICROEL	0.006%	86.249%
3480	TOPCON CORPORAT	0.006%	86.255%
3481	SENIOR PLC	0.006%	86.261%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.006%	86.267%
3483	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	86.273%
3484	HITACHI CAPITAL	0.006%	86.279%
3485	HARSCO CORP	0.006%	86.285%
3486	KEIHAN ELECTRIC	0.006%	86.291%
3487	NESTLE FINANCE	0.006%	86.297%
3488	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	86.303%
3489	GANNETT CO INC COMMON STOCK USD.01	0.006%	86.309%
3490	MTR CORP	0.006%	86.315%
3491	HUANENG RENEWAB	0.006%	86.321%
3492	GOLDEN AGRI RES	0.006%	86.327%
3493	HECLA MINING CO	0.006%	86.333%
3494	KORIAN	0.006%	86.339%
3495	CHINA HONGQIAO	0.006%	86.345%
3496	SFS GROUP AG	0.006%	86.351%
3497	CEMEX SA	0.006%	86.357%
3498	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.006%	86.363%
3499	DBS GROUP HLDGS	0.006%	86.369%
3500	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.006%	86.375%
3501	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	86.380%
3502	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.006%	86.386%
3503	TAIWAN UNION TE	0.006%	86.392%
3504	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.006%	86.398%
3505	BANCFIRST CORP	0.006%	86.404%
3506	SOUTH32 ADR ADR	0.006%	86.410%
3507	Rural Electrifi	0.006%	86.416%
3508	CENCOSUD SA	0.006%	86.422%
3509	MARUHA NICHIRO	0.006%	86.428%
3510	JIANGXI COPPER	0.006%	86.434%
3511	METHODE ELEC IN	0.006%	86.440%
3512	INTRUM JUSTITIA	0.006%	86.445%
3513	MICHAEL PAGE IN	0.006%	86.451%
3514	TAISHIN FINANCI	0.006%	86.457%
3515	MAPLETREE COMME	0.006%	86.463%
3516	SAMSUNG HEAVY	0.006%	86.469%
3517	DISH NETWORK	0.006%	86.475%
3518	NISHI-NIPPON FI	0.006%	86.481%
3519	FUCHS PETROLUB	0.006%	86.487%
3520	CHINA LODGING GROUP SPON ADS ADR	0.006%	86.493%
3521	JD SPORTS FASHI	0.006%	86.498%
3522	TAMARACK VALLEY	0.006%	86.504%
3523	DEUTSCHE PFANDB	0.006%	86.510%
3524	CIELO SA	0.006%	86.516%
3525	TIVITY HEALTH INC COMMON STOCK USD.001	0.006%	86.522%
3526	KOITO MFG CO	0.006%	86.528%
3527	MERITAGE HOMES	0.006%	86.534%
3528	CASIO COMPUTER	0.006%	86.539%
3529	LIBERTY HLDGS	0.006%	86.545%
3530	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.006%	86.551%
3531	SIXT AG	0.006%	86.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	ARCBEST CORP COMMON STOCK USD.01	0.006%	86.563%
3533	QUAD GRAPHICS INC COMMON STOCK USD.025	0.006%	86.569%
3534	ENI	0.006%	86.575%
3535	SHOWA SHELL SEK	0.006%	86.580%
3536	ABIOMED INC COMMON STOCK USD.01	0.006%	86.586%
3537	DECHRA PHARMA	0.006%	86.592%
3538	ZIMMER HOLDINGS	0.006%	86.598%
3539	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	86.604%
3540	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	86.609%
3541	CAP SA	0.006%	86.615%
3542	LIC HOUSING FIN	0.006%	86.621%
3543	COMPUTERSHARE L	0.006%	86.627%
3544	ADVANSIX INC COMMON STOCK USD.01	0.006%	86.633%
3545	HENNES & MAURIT	0.006%	86.638%
3546	AXIS BANK	0.006%	86.644%
3547	TATNEFT PAO SPONSORED ADR ADR	0.006%	86.650%
3548	ELIOR	0.006%	86.656%
3549	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	86.662%
3550	POWER ASSETS HO	0.006%	86.667%
3551	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.006%	86.673%
3552	SUMCO CORPORATI	0.006%	86.679%
3553	NEW ORIENTAL ED	0.006%	86.685%
3554	GOME ELECTRICAL	0.006%	86.690%
3555	KROTON EDUCACIO	0.006%	86.696%
3556	SILTRONIC AG	0.006%	86.702%
3557	NAVISTAR INTL C	0.006%	86.708%
3558	ERG SPA	0.006%	86.713%
3559	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	86.719%
3560	SHARP CORP	0.006%	86.725%
3561	CAREER EDUCATION CORP COMMON STOCK USD.01	0.006%	86.731%
3562	DELTA ELECTRONI	0.006%	86.736%
3563	HERSHEY FOODS C	0.006%	86.742%
3564	HISPANIA ACTIVO	0.006%	86.748%
3565	NIPPON PAINT CO	0.006%	86.753%
3566	LATAM AIRLINES GROUP SP ADR ADR	0.006%	86.759%
3567	ADMIRAL GROUP	0.006%	86.765%
3568	AUTO TRADER GRO	0.006%	86.771%
3569	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	86.776%
3570	ISS A/S	0.006%	86.782%
3571	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	86.788%
3572	SAGE GROUP PLC/	0.006%	86.793%
3573	KOREAN AIR LINE	0.006%	86.799%
3574	AFLAC INC SR UNSECURED 06/23 3.625	0.006%	86.805%
3575	WETHERSPOON (J.	0.006%	86.811%
3576	NIKE INC SR UNSECURED 11/26 2.375	0.006%	86.816%
3577	TOKYO GAS CO	0.006%	86.822%
3578	WH SMITH PLC	0.006%	86.828%
3579	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	86.833%
3580	SAN IN GODO BAN	0.006%	86.839%
3581	AEON FINANCIAL	0.006%	86.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	DET N O A	0.006%	86.850%
3583	AKER ASA	0.006%	86.856%
3584	S-OIL CORPORATI	0.006%	86.862%
3585	ISRAEL DISCOUNT	0.006%	86.867%
3586	CHINA AIRLINES	0.006%	86.873%
3587	IIDA GROUP HOLD	0.006%	86.879%
3588	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	86.884%
3589	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	86.890%
3590	GRAY TELEVISION INC COMMON STOCK	0.006%	86.896%
3591	INNOSPEC INC COMMON STOCK USD.01	0.006%	86.901%
3592	JM AB	0.006%	86.907%
3593	MASSMART HOLDIN	0.006%	86.912%
3594	LOGITECH INTERN	0.006%	86.918%
3595	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.006%	86.924%
3596	DIPLOMA (NEW)	0.006%	86.929%
3597	UBM PLC	0.006%	86.935%
3598	DRAX GROUP PLC	0.006%	86.941%
3599	OMNICELL INC COMMON STOCK USD.001	0.006%	86.946%
3600	HAPAG-LLOYD AG	0.006%	86.952%
3601	WGL HOLDINGS INC COMMON STOCK	0.006%	86.958%
3602	CHINA PACIFIC I	0.006%	86.963%
3603	NILFISK HOLDING	0.006%	86.969%
3604	MCGRATH RENTCORP COMMON STOCK	0.006%	86.974%
3605	NIPPON SUISAN	0.006%	86.980%
3606	NIPPON KONPO UN	0.006%	86.986%
3607	SUPER GROUP	0.006%	86.991%
3608	BOSSARD HOLDING	0.006%	86.997%
3609	SAVILLS PLC	0.006%	87.002%
3610	ZHUZHOU CSR TIM	0.006%	87.008%
3611	NIPPON LIGHT ME	0.006%	87.014%
3612	IYO BANK	0.006%	87.019%
3613	HIROSHIMA BANK	0.006%	87.025%
3614	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.006%	87.030%
3615	NIPPON SHOKUBAI	0.006%	87.036%
3616	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	87.042%
3617	KAJIMA CORP	0.006%	87.047%
3618	DON QUIJOTE	0.006%	87.053%
3619	SHANGHAI INDL	0.006%	87.058%
3620	KYOWA EXEO CORP	0.006%	87.064%
3621	DAITO TRUST CON	0.006%	87.069%
3622	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.006%	87.075%
3623	TAIYO NIPPON SA	0.006%	87.081%
3624	KCC CORP	0.006%	87.086%
3625	CD PROJEKT SA	0.006%	87.092%
3626	KUBOTA CORP	0.006%	87.097%
3627	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	87.103%
3628	APACHE CORP SR UNSECURED 04/22 3.25	0.006%	87.108%
3629	HISCOX LTD	0.006%	87.114%
3630	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	87.120%
3631	AIR NEW ZEALAND	0.006%	87.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	EUROCOMMERCIAL	0.006%	87.131%
3633	SINO-AMERICAN S	0.006%	87.136%
3634	TESLA INC COMMON STOCK USD.001	0.006%	87.142%
3635	MABUCHI MOTOR C	0.006%	87.147%
3636	CRH (DUBLIN)	0.006%	87.153%
3637	PIZZA PIZZA ROY	0.006%	87.158%
3638	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.164%
3639	ULTRA ELECTRONI	0.006%	87.170%
3640	1ST SOURCE CORP COMMON STOCK	0.006%	87.175%
3641	CHINA DEVELOPME	0.006%	87.181%
3642	NITORI CO LTD	0.006%	87.186%
3643	TELEFONICA EMIS	0.006%	87.192%
3644	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	87.197%
3645	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.006%	87.203%
3646	NIPPON ACCOMMOD	0.006%	87.208%
3647	APOLLO TYRES	0.006%	87.214%
3648	SANTEN PHARM CO	0.006%	87.219%
3649	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	87.225%
3650	USHIO INC	0.006%	87.230%
3651	SKY CITY	0.006%	87.236%
3652	NEWS CORP CLASS B COMMON STOCK	0.006%	87.241%
3653	INDIVIOR PLC	0.006%	87.247%
3654	A.P. MOLLER-MAE	0.006%	87.253%
3655	MELROSEIndustr	0.006%	87.258%
3656	COMMONWEALTH BA	0.006%	87.264%
3657	CHINA CINDA ASS	0.006%	87.269%
3658	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	87.275%
3659	MAEDA CORP	0.006%	87.280%
3660	TATUNG	0.006%	87.286%
3661	GENTHERM INC COMMON STOCK	0.006%	87.291%
3662	MINMETALS RES	0.006%	87.297%
3663	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.006%	87.302%
3664	COMMONWEALTH BA	0.006%	87.308%
3665	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	87.313%
3666	INTL BK RECON &	0.006%	87.319%
3667	YUEXIU PROPERTY	0.005%	87.324%
3668	NIPPON KAYAKU C	0.005%	87.330%
3669	INSPERITY INC	0.005%	87.335%
3670	INFINERA CORP	0.005%	87.341%
3671	AYALA CORP	0.005%	87.346%
3672	TOKAI TOKYO SEC	0.005%	87.352%
3673	ACCTON	0.005%	87.357%
3674	ASIAN DEVELOPME	0.005%	87.363%
3675	WORLEYPARSONS	0.005%	87.368%
3676	HORIBA	0.005%	87.374%
3677	TELKOM GROUP LT	0.005%	87.379%
3678	BENESSE CORP	0.005%	87.384%
3679	CORBION NV	0.005%	87.390%
3680	PROSIEBENSAT.1	0.005%	87.395%
3681	CHARTER HALL GR	0.005%	87.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	STAG INDUSTRIAL INC REIT USD.01	0.005%	87.406%
3683	MAGELLAN AEROSP	0.005%	87.412%
3684	ASTEC INDUSTRIE	0.005%	87.417%
3685	GREGGS PLC	0.005%	87.423%
3686	UNILEVER NV	0.005%	87.428%
3687	JD.COM INC ADR ADR USD.00002	0.005%	87.434%
3688	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	87.439%
3689	WOORI INVESTMEN	0.005%	87.445%
3690	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	87.450%
3691	POWER INTEGRATI	0.005%	87.455%
3692	NUFARM	0.005%	87.461%
3693	SIXT SE PFD	0.005%	87.466%
3694	AF AB	0.005%	87.472%
3695	ANALOGIC CORP	0.005%	87.477%
3696	INVINCIBLE INVE	0.005%	87.483%
3697	CHINA CITIC BK	0.005%	87.488%
3698	AOYAMA TRADING	0.005%	87.493%
3699	DUKE ENERGY COR	0.005%	87.499%
3700	INGEVITY CORP COMMON STOCK USD.01	0.005%	87.504%
3701	DA OFFICE INV C	0.005%	87.510%
3702	CHIYODA CORP	0.005%	87.515%
3703	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.005%	87.520%
3704	THIRD POINT REI	0.005%	87.526%
3705	ABB LTD SPON ADR ADR	0.005%	87.531%
3706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	87.537%
3707	HUA NAN FINANCI	0.005%	87.542%
3708	SHENZHEN INVEST	0.005%	87.547%
3709	ASHMORE GROUP	0.005%	87.553%
3710	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	87.558%
3711	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.005%	87.564%
3712	CONMED CORP COMMON STOCK USD.01	0.005%	87.569%
3713	SLEEP NUMBER CORP COMMON STOCK USD.01	0.005%	87.574%
3714	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	87.580%
3715	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.005%	87.585%
3716	SARAS SPA	0.005%	87.591%
3717	ENDO INTERNATIO	0.005%	87.596%
3718	MEDICLINIC INTE	0.005%	87.601%
3719	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	87.607%
3720	MODINE MFG CO	0.005%	87.612%
3721	EXPONENT INC COMMON STOCK USD.001	0.005%	87.617%
3722	HP INC SR UNSECURED 12/21 4.65	0.005%	87.623%
3723	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	87.628%
3724	LUZERNER KTBK	0.005%	87.634%
3725	TIMBERCREEK FIN	0.005%	87.639%
3726	ALSEA SAB DE CV	0.005%	87.644%
3727	XPERI CORP COMMON STOCK USD.001	0.005%	87.650%
3728	IMPALA PLATINUM	0.005%	87.655%
3729	WINBOND ELECTRO	0.005%	87.660%
3730	TSINGTAO BREWER	0.005%	87.666%
3731	KOREA LIFE INSU	0.005%	87.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	SCIENTIFIC GAME	0.005%	87.676%
3733	OSG CORP	0.005%	87.682%
3734	STANLEY ELECTRI	0.005%	87.687%
3735	INTERPUMP GROUP	0.005%	87.692%
3736	AEROPORTS DE PA	0.005%	87.698%
3737	FORMOSA PLASTIC	0.005%	87.703%
3738	SERVICENOW INC COMMON STOCK USD.001	0.005%	87.709%
3739	QINETIQ GROUP P	0.005%	87.714%
3740	MORI HILLS REIT	0.005%	87.719%
3741	CRED SUIS GP FU	0.005%	87.725%
3742	CTS EVENTIM	0.005%	87.730%
3743	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	87.735%
3744	VALE SA SP ADR ADR	0.005%	87.741%
3745	GMS INC COMMON STOCK USD.01	0.005%	87.746%
3746	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	87.751%
3747	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	87.757%
3748	FLEXIUM INTERCO	0.005%	87.762%
3749	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	87.767%
3750	DHX MEDIA LTD	0.005%	87.773%
3751	NTT DATA	0.005%	87.778%
3752	AXIATA GROUP	0.005%	87.783%
3753	AEROVIRONMENT I	0.005%	87.788%
3754	HORIZON NORTH L	0.005%	87.794%
3755	ST MODWEN PROPS	0.005%	87.799%
3756	ST GALLER KTBK	0.005%	87.804%
3757	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.005%	87.810%
3758	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.005%	87.815%
3759	AMERIPRISE FINA	0.005%	87.820%
3760	ADVANCED	0.005%	87.826%
3761	NINE ENTERTAINM	0.005%	87.831%
3762	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	87.836%
3763	SNAM SPA	0.005%	87.841%
3764	ANDRITZ AG	0.005%	87.847%
3765	SCHWEITZER-MAUD	0.005%	87.852%
3766	SIHUAN PHARMACE	0.005%	87.857%
3767	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.005%	87.863%
3768	CORE LABORATORI	0.005%	87.868%
3769	JAPAN EXCHANGE	0.005%	87.873%
3770	SCHOUW & CO	0.005%	87.878%
3771	TERANGA GOLD CO	0.005%	87.884%
3772	MAEDA ROAD CONS	0.005%	87.889%
3773	RITE AID CORP	0.005%	87.894%
3774	INDO TAMBANGRAY	0.005%	87.899%
3775	AMCOR LIMITED	0.005%	87.905%
3776	AARHUSKARLSHAMN	0.005%	87.910%
3777	CHUGOKU BANK	0.005%	87.915%
3778	ASHOK LEYLAND	0.005%	87.920%
3779	IROBOT CORP	0.005%	87.926%
3780	GPO FIN INBURSA	0.005%	87.931%
3781	ACADIA REALTY TRUST REIT USD.001	0.005%	87.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	87.941%
3783	EUROPEAN INVEST	0.005%	87.947%
3784	Denison Mines C	0.005%	87.952%
3785	VODACOM GP-PRPT	0.005%	87.957%
3786	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	87.962%
3787	POLARIS INFRAST	0.005%	87.968%
3788	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.005%	87.973%
3789	VISCOFAN SA	0.005%	87.978%
3790	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	87.983%
3791	NTT DOCOMO INC SPON ADR ADR	0.005%	87.989%
3792	ILLINOIS TOOL W	0.005%	87.994%
3793	DAIICHI KOSHO C	0.005%	87.999%
3794	BREWIN DOLPHIN	0.005%	88.004%
3795	LEIDOS HOLDINGS	0.005%	88.010%
3796	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.005%	88.015%
3797	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.005%	88.020%
3798	GLORY	0.005%	88.025%
3799	GROUPE FNAC	0.005%	88.030%
3800	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	88.036%
3801	YANGARRA RESOUR	0.005%	88.041%
3802	FRONTIER REIT	0.005%	88.046%
3803	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.005%	88.051%
3804	KYUSHU FINANCIA	0.005%	88.056%
3805	WAREHOUSES DE P	0.005%	88.062%
3806	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.005%	88.067%
3807	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	88.072%
3808	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	88.077%
3809	REXFORD INDUSTR	0.005%	88.083%
3810	WASHINGTON REIT REIT USD.01	0.005%	88.088%
3811	PSP SWISS PROPE	0.005%	88.093%
3812	ORION CORP	0.005%	88.098%
3813	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.005%	88.103%
3814	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	88.109%
3815	BIRD CONSTRUCTI	0.005%	88.114%
3816	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	88.119%
3817	EQUATORIAL ENER	0.005%	88.124%
3818	BANK MILLENIUM	0.005%	88.129%
3819	KNOWLES CORP COMMON STOCK USD.01	0.005%	88.134%
3820	CAVIUM INC COMMON STOCK USD.001	0.005%	88.140%
3821	AMMB HOLDINGS B	0.005%	88.145%
3822	HUMANA INC SR UNSECURED 10/24 3.85	0.005%	88.150%
3823	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.005%	88.155%
3824	CONZZETA AG	0.005%	88.160%
3825	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	88.166%
3826	ABAXIS INC COMMON STOCK	0.005%	88.171%
3827	CHIPOTLE MEXICA	0.005%	88.176%
3828	QUARTERHILL INC	0.005%	88.181%
3829	MAPLETREE INDUS	0.005%	88.186%
3830	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.191%
3831	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.005%	88.197%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	HYUNDAI DEVELOP	0.005%	88.202%
3833	PEOPLE'S INSURA	0.005%	88.207%
3834	TRIPOD TECHNOLO	0.005%	88.212%
3835	BHP BILLITON LTD SPON ADR ADR	0.005%	88.217%
3836	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.005%	88.222%
3837	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	88.228%
3838	INVENTEC CORP	0.005%	88.233%
3839	FACTSET RESEARC	0.005%	88.238%
3840	NCC AB-B	0.005%	88.243%
3841	SONAE, S.G.P.S.	0.005%	88.248%
3842	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.005%	88.253%
3843	NIHON M&A CENTE	0.005%	88.258%
3844	DFDS A/S	0.005%	88.264%
3845	JOY CITY PROPER	0.005%	88.269%
3846	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.005%	88.274%
3847	COEUR MINING IN	0.005%	88.279%
3848	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.005%	88.284%
3849	ENTERPRISE PROD	0.005%	88.289%
3850	GLUSKIN SHEFF &	0.005%	88.294%
3851	PARK NATIONAL CORP COMMON STOCK	0.005%	88.299%
3852	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	88.305%
3853	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.310%
3854	HUMANA INC SR UNSECURED 10/19 2.625	0.005%	88.315%
3855	KEYCORP	0.005%	88.320%
3856	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.005%	88.325%
3857	GUANGDONG INVES	0.005%	88.330%
3858	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	88.335%
3859	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	88.340%
3860	FLIGHT CENTRE L	0.005%	88.346%
3861	JAPAN LOGISTICS	0.005%	88.351%
3862	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.005%	88.356%
3863	TORO CO	0.005%	88.361%
3864	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.005%	88.366%
3865	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.371%
3866	FERREXPO PLC	0.005%	88.376%
3867	ACTUANT CORP A COMMON STOCK USD.2	0.005%	88.381%
3868	YAMAGUCHI FINAN	0.005%	88.386%
3869	MEDIBANK PVT LT	0.005%	88.391%
3870	LENNAR CORP COMPANY GUAR 01/22 4.125	0.005%	88.397%
3871	NETAPP INC SR UNSECURED 12/22 3.25	0.005%	88.402%
3872	TURKIYE VAKIFLA	0.005%	88.407%
3873	ACORDA THERAPEU	0.005%	88.412%
3874	EBAY INC 3.45%	0.005%	88.417%
3875	FUJI OIL CO	0.005%	88.422%
3876	SIAS SPA	0.005%	88.427%
3877	AMANO CORPORATI	0.005%	88.432%
3878	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.005%	88.437%
3879	ENBRIDGE ENERGY	0.005%	88.442%
3880	FUJITSU GENERAL	0.005%	88.447%
3881	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.005%	88.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	LONDOMETRIC PR	0.005%	88.458%
3883	CIMPRESS NV	0.005%	88.463%
3884	UNIVERSAL CORP	0.005%	88.468%
3885	YIT OYJ	0.005%	88.473%
3886	SACYR SA	0.005%	88.478%
3887	VALORA HOLDING	0.005%	88.483%
3888	STEELCASE INC	0.005%	88.488%
3889	SOFTWARE AG	0.005%	88.493%
3890	CRAY INC COMMON STOCK USD.01	0.005%	88.498%
3891	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	88.503%
3892	DURATEX SA	0.005%	88.508%
3893	PFEIFFER VAC TE	0.005%	88.513%
3894	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	88.518%
3895	PETROFAC LTD	0.005%	88.523%
3896	SUEDZUCKER AG	0.005%	88.528%
3897	WIRECARD AG	0.005%	88.533%
3898	mitsui eng&ship	0.005%	88.538%
3899	PT TAMBANG BATU	0.005%	88.543%
3900	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	88.549%
3901	MINDTREE LTD	0.005%	88.554%
3902	ITEQ CORP	0.005%	88.559%
3903	OUTOTEC OYJ	0.005%	88.564%
3904	JUBILANT LIFE S	0.005%	88.569%
3905	INDUS HOLDING A	0.005%	88.574%
3906	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.005%	88.579%
3907	MITSUBISHI MOTO	0.005%	88.584%
3908	INDUSTRIAS PENO	0.005%	88.589%
3909	NISOURCE INC	0.005%	88.594%
3910	SA DES CIMENTS	0.005%	88.599%
3911	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	88.604%
3912	FIRST BANCORP/INC COMMON STOCK	0.005%	88.609%
3913	ICA GRUPPEN AB	0.005%	88.614%
3914	TJX COS INC SR UNSECURED 05/23 2.5	0.005%	88.619%
3915	NOS SGPS	0.005%	88.624%
3916	DR PEPPER SNAPP	0.005%	88.629%
3917	SUMITOMO BAKELI	0.005%	88.634%
3918	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.005%	88.639%
3919	HUNTING PLC	0.005%	88.644%
3920	AMGEN INC SR UNSECURED 05/25 3.125	0.005%	88.649%
3921	GREENTOWN CHINA	0.005%	88.654%
3922	TERUMO CORP	0.005%	88.659%
3923	TATA MOTORS LTD	0.005%	88.664%
3924	HITACHI HIGH-TE	0.005%	88.669%
3925	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.674%
3926	COCA-COLA BOTTL	0.005%	88.679%
3927	OSI SYSTEMS INC	0.005%	88.683%
3928	GENTING MALAYSI	0.005%	88.688%
3929	FUYO GENERAL LE	0.005%	88.693%
3930	BRIGGS & STRATT	0.005%	88.698%
3931	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	TALANX AG	0.005%	88.708%
3933	IJM CORP BERHAD	0.005%	88.713%
3934	SUEZ ENVIRONMEN	0.005%	88.718%
3935	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	88.723%
3936	ARCADIS NV	0.005%	88.728%
3937	DOOSAN INFRACOR	0.005%	88.733%
3938	ORKLA ASA	0.005%	88.738%
3939	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.005%	88.743%
3940	MITSUBISHI LOGI	0.005%	88.748%
3941	NIHON PARKERIZI	0.005%	88.753%
3942	SOHO CHINA LTD	0.005%	88.758%
3943	BUREAU VERITAS	0.005%	88.763%
3944	ANDREW PELLER-A	0.005%	88.768%
3945	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.005%	88.773%
3946	KING YUAN ELECT	0.005%	88.777%
3947	IWATANI INTL CO	0.005%	88.782%
3948	TOKAI RIKA CO	0.005%	88.787%
3949	COSAN SA INDUST	0.005%	88.792%
3950	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.005%	88.797%
3951	SHINSEI BANK	0.005%	88.802%
3952	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	88.807%
3953	RAKUTEN INC	0.005%	88.812%
3954	PROMOTORA Y OPE	0.005%	88.817%
3955	NISHIMATSU CONS	0.005%	88.822%
3956	KRUNGTHAI CARD	0.005%	88.827%
3957	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	88.831%
3958	GENERAL CABLE CORP COMMON STOCK USD.01	0.005%	88.836%
3959	MULTI COLOR CORP COMMON STOCK	0.005%	88.841%
3960	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	88.846%
3961	HULIC REIT INC	0.005%	88.851%
3962	QANTAS AIRWAYS	0.005%	88.856%
3963	HEIDELBERGER DR	0.005%	88.861%
3964	MEGACABLE HOLDI	0.005%	88.866%
3965	VIDRALA S.A.	0.005%	88.871%
3966	SWEDISH MATCH C	0.005%	88.875%
3967	SPORTS DIRECT I	0.005%	88.880%
3968	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.005%	88.885%
3969	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.005%	88.890%
3970	OKUMA CORP	0.005%	88.895%
3971	SCHOLASTIC CORP	0.005%	88.900%
3972	CHICAGO BRIDGE	0.005%	88.905%
3973	EMMI AG	0.005%	88.909%
3974	TRINET GROUP INC COMMON STOCK USD.000025	0.005%	88.914%
3975	BANCOLOMBIA SA	0.005%	88.919%
3976	KANSAI ELEC POW	0.005%	88.924%
3977	DRILLISCH AG	0.005%	88.929%
3978	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	88.934%
3979	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.005%	88.939%
3980	JINDAL STEEL &	0.005%	88.943%
3981	SPAREBANK 1 SR	0.005%	88.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.953%
3983	BADGER METER INC COMMON STOCK USD1.0	0.005%	88.958%
3984	CASTELLUM AB NE	0.005%	88.963%
3985	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	88.968%
3986	NORDEA BANK AB	0.005%	88.972%
3987	INVESTA OFFICE	0.005%	88.977%
3988	GRAINCORP LTD	0.005%	88.982%
3989	CHANG HWA COMME	0.005%	88.987%
3990	VERBUND AG	0.005%	88.992%
3991	ORSTED A/S	0.005%	88.996%
3992	LINTEC CORP	0.005%	89.001%
3993	P/F BAKKAFROST	0.005%	89.006%
3994	KAP IND HLDG LT	0.005%	89.011%
3995	NISSAN CHEMICAL	0.005%	89.016%
3996	GAIL INDIA LTD	0.005%	89.021%
3997	MUNICIPALITY FI	0.005%	89.025%
3998	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	89.030%
3999	AAON INC COMMON STOCK USD.004	0.005%	89.035%
4000	PETKIM	0.005%	89.040%
4001	YAGEO CORP	0.005%	89.045%
4002	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	89.049%
4003	INVESTEC LIMITE	0.005%	89.054%
4004	INNOVIVA INC COMMON STOCK	0.005%	89.059%
4005	MEGMILK SNOW BR	0.005%	89.064%
4006	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.069%
4007	LENNAR CORP 8.3	0.005%	89.073%
4008	SEVEN BANK LTD.	0.005%	89.078%
4009	MBIA INC	0.005%	89.083%
4010	SUN TV NETWORK	0.005%	89.088%
4011	AECI	0.005%	89.092%
4012	AEDIFICA	0.005%	89.097%
4013	DAIO PAPER CORP	0.005%	89.102%
4014	JAPAN EXCELLENT	0.005%	89.107%
4015	FREEMAN FINANCI	0.005%	89.112%
4016	BLACKPEARL RESO	0.005%	89.116%
4017	AWA BANK	0.005%	89.121%
4018	MATERION CORP COMMON STOCK	0.005%	89.126%
4019	ENERGIAS DE POR	0.005%	89.131%
4020	DNB NOR ASA	0.005%	89.135%
4021	BCO SANTANDER-C	0.005%	89.140%
4022	KLOECKNER & CO	0.005%	89.145%
4023	ASIANA AIRLINES	0.005%	89.150%
4024	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.154%
4025	STATE BK OF IND	0.005%	89.159%
4026	AZIMUT HOLDING	0.005%	89.164%
4027	GRAND PACIF PET	0.005%	89.168%
4028	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	89.173%
4029	VIRGIN MONEY HL	0.005%	89.178%
4030	WESTERN GAS PAR	0.005%	89.183%
4031	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.005%	89.187%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	MANDO CORPORATI	0.005%	89.192%
4033	ALUMINIUM CORP	0.005%	89.197%
4034	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.005%	89.202%
4035	SVENSKA HANDELS	0.005%	89.206%
4036	BANK NEGARA IND	0.005%	89.211%
4037	BOBST GROUP AG	0.005%	89.216%
4038	CAPCOM CO	0.005%	89.220%
4039	SHIGA BANK	0.005%	89.225%
4040	AMC NETWORKS INC A COMMON STOCK	0.005%	89.230%
4041	HITACHI CHEMICA	0.005%	89.234%
4042	WACKER CONSTRUC	0.005%	89.239%
4043	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.244%
4044	BQE CANT VAUDOI	0.005%	89.249%
4045	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	89.253%
4046	SOCIETE TELEVIS	0.005%	89.258%
4047	CANWEL BUILDING	0.005%	89.263%
4048	MALAYSIA AIRPOR	0.005%	89.267%
4049	HOME PRODUCT CE	0.005%	89.272%
4050	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	89.277%
4051	OAD ROSNEFT OIL	0.005%	89.281%
4052	KYORITSU MAINTE	0.005%	89.286%
4053	AES CORP COMMON STOCK USD.01	0.005%	89.291%
4054	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.295%
4055	WIENER STAEDTIS	0.005%	89.300%
4056	SING AIRP TRM S	0.005%	89.305%
4057	DAISHI BANK	0.005%	89.309%
4058	BONAVISTA ENERG	0.005%	89.314%
4059	NOMURA RESEARCH	0.005%	89.319%
4060	CALTEX AUSTRALI	0.005%	89.323%
4061	HAZAMA CORP(NEW	0.005%	89.328%
4062	KONAMI CO	0.005%	89.333%
4063	AICA KOGYO CO	0.005%	89.337%
4064	BAT INTL FINANC	0.005%	89.342%
4065	CARSALES.COM LT	0.005%	89.347%
4066	LHC GROUP INC COMMON STOCK USD.01	0.005%	89.351%
4067	YAMATAKE CORP Y	0.005%	89.356%
4068	GUNMA BANK	0.005%	89.361%
4069	SANKYO CO LTD	0.005%	89.365%
4070	ALAMO GROUP INC	0.005%	89.370%
4071	INTERRENT REAL	0.005%	89.375%
4072	RELIANCE INDS-S	0.005%	89.379%
4073	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	89.384%
4074	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	89.388%
4075	CBIZ INC COMMON STOCK USD.01	0.005%	89.393%
4076	SYSMEX CORP	0.005%	89.398%
4077	KOREA ZINC	0.005%	89.402%
4078	GRASIM INDUSTRI	0.005%	89.407%
4079	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.005%	89.412%
4080	NIPPON HODO CO	0.005%	89.416%
4081	COMFORTDELGRO C	0.005%	89.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	BOINGO WIRELESS INC COMMON STOCK	0.005%	89.426%
4083	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.430%
4084	EVA AIRWAYS	0.005%	89.435%
4085	WALGREEN BOOTS	0.005%	89.439%
4086	MALIBU BOATS INC A COMMON STOCK USD.01	0.005%	89.444%
4087	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	89.449%
4088	SMILES FIDELIDA	0.005%	89.453%
4089	SLIGRO FOOD GRO	0.005%	89.458%
4090	MONCLER SPA	0.005%	89.462%
4091	CARDTRONICS PLC	0.005%	89.467%
4092	TOKYU CORP	0.005%	89.472%
4093	AUTONEUM HOLDIN	0.005%	89.476%
4094	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	89.481%
4095	TAURON POLSKA E	0.005%	89.485%
4096	OKASAN SECURITI	0.005%	89.490%
4097	ITV PLC	0.005%	89.495%
4098	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.499%
4099	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	89.504%
4100	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	89.508%
4101	SAN MIGUEL CORP	0.005%	89.513%
4102	SHIMACHU CO	0.005%	89.517%
4103	SINOPEC ENGINEE	0.005%	89.522%
4104	SHIP HEALTHCARE	0.005%	89.527%
4105	TREX COMPANY INC COMMON STOCK USD.01	0.005%	89.531%
4106	BANG & OLUFSEN	0.005%	89.536%
4107	WONIK IPS CO LT	0.005%	89.540%
4108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	89.545%
4109	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	89.549%
4110	DREAM UNLIMIITE	0.005%	89.554%
4111	AEON REIT INVES	0.005%	89.559%
4112	ELECTRONICS	0.005%	89.563%
4113	CHINA EVERBRIGH	0.005%	89.568%
4114	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	89.572%
4115	ASSURA PLC	0.005%	89.577%
4116	ALMACENES EXITO	0.005%	89.581%
4117	AUTOZONE INC SR UNSECURED 04/22 3.7	0.005%	89.586%
4118	US ECOLOGY INC COMMON STOCK USD.01	0.005%	89.590%
4119	STROER OUT-OF-H	0.005%	89.595%
4120	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.600%
4121	FOMENTO ECON ME	0.005%	89.604%
4122	WEST JAPAN RAIL	0.005%	89.609%
4123	VIAD CORP	0.005%	89.613%
4124	D'IETEREN TRADI	0.005%	89.618%
4125	PGT INC	0.005%	89.622%
4126	CHUBU ELEC POWE	0.005%	89.627%
4127	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	89.631%
4128	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.005%	89.636%
4129	TREND MICRO INC	0.005%	89.641%
4130	CHINA AOYUAN PR	0.005%	89.645%
4131	SIEGFRIED HOLDI	0.005%	89.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	PENNON GROUP	0.005%	89.654%
4133	GASLOG LTD	0.005%	89.659%
4134	VIRTUSA CORP COMMON STOCK USD.01	0.005%	89.663%
4135	LANCASHIRE HLDG	0.005%	89.668%
4136	RATIONAL	0.005%	89.672%
4137	MRV ENGENHARIA	0.005%	89.677%
4138	JAPAN LIFELINE	0.005%	89.681%
4139	NACHI-FUJIKOSHI	0.005%	89.686%
4140	EVERTZ TECHNOLO	0.005%	89.690%
4141	BJ S RESTAURANTS INC COMMON STOCK	0.005%	89.695%
4142	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.699%
4143	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	89.704%
4144	MACQUARIE ATLAS	0.005%	89.708%
4145	TRIGANO	0.005%	89.713%
4146	HENKEL KGAA-BEA	0.005%	89.717%
4147	K-REIT ASIA	0.005%	89.722%
4148	JUST ENERGY GROUP INC COMMON STOCK	0.005%	89.726%
4149	FP CORP	0.005%	89.731%
4150	GENUS PLC	0.005%	89.735%
4151	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	89.740%
4152	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.004%	89.744%
4153	KING'S TOWN BAN	0.004%	89.749%
4154	EDION CORP	0.004%	89.753%
4155	ASSECO POLAND S	0.004%	89.758%
4156	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	89.762%
4157	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.004%	89.767%
4158	HEICO CORP	0.004%	89.771%
4159	BOLSAS Y MERCAD	0.004%	89.776%
4160	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	89.780%
4161	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.004%	89.785%
4162	KELLY SERVICES	0.004%	89.789%
4163	DEWAN HOUSING F	0.004%	89.794%
4164	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	89.798%
4165	TAIWAN HON CHUA	0.004%	89.803%
4166	MITSUBISHI TANA	0.004%	89.807%
4167	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	89.812%
4168	WACOAL CORP	0.004%	89.816%
4169	CANNAE HOLDINGS INC COMMON STOCK	0.004%	89.821%
4170	FISSION URANIUM	0.004%	89.825%
4171	HALFORDS GROUP	0.004%	89.830%
4172	EMPRESAS COPEC	0.004%	89.834%
4173	MELCO INTERNATI	0.004%	89.839%
4174	AIN PHARMACIEZ	0.004%	89.843%
4175	ONE GAS INC COMMON STOCK	0.004%	89.848%
4176	CHINA LIFE INSURANCE CO ADR ADR	0.004%	89.852%
4177	FULLSHARE HOLDI	0.004%	89.856%
4178	POTLATCHDELTIC CORP REIT USD1.0	0.004%	89.861%
4179	TOTVS SA	0.004%	89.865%
4180	AVICHINA INDUST	0.004%	89.870%
4181	IPSOS	0.004%	89.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	GUARDIAN CAP GR	0.004%	89.879%
4183	ECONOCOM GROUP	0.004%	89.883%
4184	EPLUS INC	0.004%	89.888%
4185	VOLKSWAGEN LEAS	0.004%	89.892%
4186	LASERTEC CORP	0.004%	89.896%
4187	BIG YELLOW GROU	0.004%	89.901%
4188	FAIRFAX MEDIA L	0.004%	89.905%
4189	LUK FOOK HOLDIN	0.004%	89.910%
4190	HYUNDAI DS,NEW	0.004%	89.914%
4191	H.I.S.CO	0.004%	89.919%
4192	GREAT EAGLE HLD	0.004%	89.923%
4193	MYTILINEOS	0.004%	89.927%
4194	SIG	0.004%	89.932%
4195	SINOTRANS LIMIT	0.004%	89.936%
4196	TERRENO REALTY CORP REIT USD.01	0.004%	89.941%
4197	SHIONOGI & CO	0.004%	89.945%
4198	ASIAN DEVELOPME	0.004%	89.950%
4199	ITAU UNIBANCO H	0.004%	89.954%
4200	EXELON GENERATI	0.004%	89.958%
4201	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.004%	89.963%
4202	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	89.967%
4203	KEIYO BANK	0.004%	89.972%
4204	KFORCE INC COMMON STOCK USD.01	0.004%	89.976%
4205	MORGAN ADVANCE	0.004%	89.980%
4206	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	89.985%
4207	EBRO FOODS SA	0.004%	89.989%
4208	BRITVIC	0.004%	89.994%
4209	TSOGO SUN HOLDI	0.004%	89.998%
4210	ST JOE CO/THE COMMON STOCK	0.004%	90.002%
4211	TSUBAKIMOTO CHA	0.004%	90.007%
4212	BALKRISHNA INDS	0.004%	90.011%
4213	NESTLE FINANCE	0.004%	90.016%
4214	LCY CHEMICAL CO	0.004%	90.020%
4215	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	90.024%
4216	SHRIRAM TRANSP	0.004%	90.029%
4217	MGP INGREDIENTS INC COMMON STOCK	0.004%	90.033%
4218	ROUND ONE CORP	0.004%	90.038%
4219	CHINA LIFE INS	0.004%	90.042%
4220	CROWN LTD.	0.004%	90.046%
4221	WEATHERFORD INT	0.004%	90.051%
4222	VTB BANK(JSC)	0.004%	90.055%
4223	BLACKBAUD INC	0.004%	90.059%
4224	RESILIENT REIT	0.004%	90.064%
4225	WORKSPACE GROUP	0.004%	90.068%
4226	XINYI SOLAR HOL	0.004%	90.072%
4227	U-BLOX AG	0.004%	90.077%
4228	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.004%	90.081%
4229	HEALTH AND HAPP	0.004%	90.086%
4230	OCI	0.004%	90.090%
4231	BANK DANAMON PT	0.004%	90.094%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	FLETCHER BUILDI	0.004%	90.099%
4233	KOMERI CO	0.004%	90.103%
4234	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	90.107%
4235	OM ASSET MANAGE	0.004%	90.112%
4236	CAPELLA EDUCATI	0.004%	90.116%
4237	MIZRAHI TEFAHOT	0.004%	90.120%
4238	SIAM COMMERCIAL	0.004%	90.125%
4239	BLUCORA INC COMMON STOCK USD.0001	0.004%	90.129%
4240	KOREAN REINSURA	0.004%	90.133%
4241	SURUGA BANK	0.004%	90.138%
4242	TPG TELECOM	0.004%	90.142%
4243	RAMBUS INC	0.004%	90.146%
4244	KUREHA CHEM IND	0.004%	90.151%
4245	TENAGA NASIONL	0.004%	90.155%
4246	CCR SA	0.004%	90.159%
4247	NAGOYA RAILROAD	0.004%	90.164%
4248	MERIDIAN BANCORP INC COMMON STOCK	0.004%	90.168%
4249	OSAKA GAS CO	0.004%	90.172%
4250	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	90.177%
4251	NORDSTROM INC	0.004%	90.181%
4252	MAPLETREE LOGIS	0.004%	90.185%
4253	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.004%	90.190%
4254	IPSEN	0.004%	90.194%
4255	CATHAY PACIFIC	0.004%	90.198%
4256	TSUMURA & CO	0.004%	90.203%
4257	MORI TRUST SOGO	0.004%	90.207%
4258	MERLIN ENTERTAI	0.004%	90.211%
4259	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	90.216%
4260	TONGAAT-HULETT	0.004%	90.220%
4261	KUEHNE & NAGEL	0.004%	90.224%
4262	NEXON CO LTD	0.004%	90.229%
4263	REALTEK SEMICON	0.004%	90.233%
4264	HYAKUGO BANK(10	0.004%	90.237%
4265	ATEA ASA	0.004%	90.241%
4266	HITACHI TRNSPT	0.004%	90.246%
4267	INDIA INFOLINE	0.004%	90.250%
4268	NIHON UNISYS	0.004%	90.254%
4269	CHUGOKU ELEC PO	0.004%	90.259%
4270	WOONGJIN COWAY	0.004%	90.263%
4271	TOYOTA BOSHOKU	0.004%	90.267%
4272	COFACE SA	0.004%	90.271%
4273	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	90.276%
4274	BARITO PAC TBK	0.004%	90.280%
4275	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	90.284%
4276	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.004%	90.289%
4277	FIRST NATIONAL	0.004%	90.293%
4278	CITY DEVELOPMEN	0.004%	90.297%
4279	EXPRESS SCRIPTS	0.004%	90.302%
4280	ARVIND LTD	0.004%	90.306%
4281	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	90.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	NICHIAS CORP	0.004%	90.314%
4283	ONWARD KASHIYAM	0.004%	90.319%
4284	LEGEND HOLDINGS	0.004%	90.323%
4285	NOW INC COMMON STOCK USD.01	0.004%	90.327%
4286	ALIOR BANK SA	0.004%	90.331%
4287	BECTON DICKINSON	0.004%	90.336%
4288	CVR ENERGY INC	0.004%	90.340%
4289	BELMOND LTD	0.004%	90.344%
4290	TOPRE CORPORATI	0.004%	90.349%
4291	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	90.353%
4292	AGREE REALTY CORP REIT USD.0001	0.004%	90.357%
4293	BHARAT HEAVY EL	0.004%	90.361%
4294	EREGLI DEMIR CE	0.004%	90.366%
4295	YAMADA DENKI CO	0.004%	90.370%
4296	FORTUNE REIT	0.004%	90.374%
4297	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.004%	90.378%
4298	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.004%	90.383%
4299	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.004%	90.387%
4300	TOKYU REIT INC	0.004%	90.391%
4301	CFE	0.004%	90.395%
4302	IMPLENIA AG	0.004%	90.400%
4303	AVISTA CORP	0.004%	90.404%
4304	AT+T INC SR UNSECURED 02/21 2.8	0.004%	90.408%
4305	SUNTORY BEVERAG	0.004%	90.412%
4306	TRIMAS CORP COMMON STOCK USD.01	0.004%	90.416%
4307	SINOPEC SHANGHA	0.004%	90.421%
4308	YUZHOU PROPRTI	0.004%	90.425%
4309	PIONEER FOODS L	0.004%	90.429%
4310	YAMATO KOGYO CO	0.004%	90.433%
4311	KT & G	0.004%	90.438%
4312	ENTERPRISE INNS	0.004%	90.442%
4313	ELECTA AB B SHS	0.004%	90.446%
4314	GALLIFORD TRY P	0.004%	90.450%
4315	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	90.455%
4316	ASAHI INTECC CO	0.004%	90.459%
4317	WPT INDUSTRIAL	0.004%	90.463%
4318	LG INNOTEK CO	0.004%	90.467%
4319	MAPLETREE GREAT	0.004%	90.471%
4320	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	90.476%
4321	EVERSOURCE ENER	0.004%	90.480%
4322	FUJI SEAL INC	0.004%	90.484%
4323	SYNTEL INC COMMON STOCK	0.004%	90.488%
4324	TPK HOLDINGS CO	0.004%	90.492%
4325	TRUE CORP PCL	0.004%	90.497%
4326	DISTRIBUIDORA I	0.004%	90.501%
4327	CHINA AGRI-INDU	0.004%	90.505%
4328	RELO HOLDINGS I	0.004%	90.509%
4329	GAMUDA BERHAD	0.004%	90.514%
4330	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.004%	90.518%
4331	AIRPORTS OF THA	0.004%	90.522%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	HOKKOKU BANK	0.004%	90.526%
4333	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	90.530%
4334	CHAROEN PKPD-FG	0.004%	90.535%
4335	SUPERGROUP PLC	0.004%	90.539%
4336	NIPPON SEIKI CO	0.004%	90.543%
4337	BIOCON	0.004%	90.547%
4338	CHINA REINSURAN	0.004%	90.551%
4339	FCC CO LTD	0.004%	90.555%
4340	ORANGE SPON ADR ADR	0.004%	90.560%
4341	ALLIANCE FINANC	0.004%	90.564%
4342	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.004%	90.568%
4343	KEYBANK NA/CLEV	0.004%	90.572%
4344	CHINA EVERBRIGH	0.004%	90.576%
4345	EVRAZ PLC	0.004%	90.581%
4346	HOCHTIEF AG	0.004%	90.585%
4347	AIRTAC INTERNAT	0.004%	90.589%
4348	CARGOJET INC.	0.004%	90.593%
4349	HANWA CO	0.004%	90.597%
4350	EFG INTERNATION	0.004%	90.601%
4351	ALFRESA HOLDING	0.004%	90.606%
4352	RECORDATI SPA	0.004%	90.610%
4353	AMUNDI SA	0.004%	90.614%
4354	NEOPOST	0.004%	90.618%
4355	ANIMA HOLDING S	0.004%	90.622%
4356	HEALTHQUITY INC COMMON STOCK USD.0001	0.004%	90.626%
4357	ITAU CORPBANCA	0.004%	90.631%
4358	GREENCORE GROUP	0.004%	90.635%
4359	UNIPRES CORP.	0.004%	90.639%
4360	KNOLL INC COMMON STOCK USD.01	0.004%	90.643%
4361	AUSNET SERVICES	0.004%	90.647%
4362	EXELIXIS INC	0.004%	90.651%
4363	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	90.655%
4364	BECHTLE AG	0.004%	90.660%
4365	ROLLINS INC	0.004%	90.664%
4366	ALLEGION PLC	0.004%	90.668%
4367	CORONATION FUND	0.004%	90.672%
4368	SIAM CEMENT PCL	0.004%	90.676%
4369	QTS REALTY TRUST INC CL A REIT USD.01	0.004%	90.680%
4370	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	90.684%
4371	AZZ INC COMMON STOCK USD1.0	0.004%	90.688%
4372	ENEL CHILE SA ADR ADR	0.004%	90.693%
4373	CHINA SYNTH RUB	0.004%	90.697%
4374	LION CORP	0.004%	90.701%
4375	UNI-CHARM CORP	0.004%	90.705%
4376	UNIMICRON TECHN	0.004%	90.709%
4377	SPIRE INC COMMON STOCK USD1.0	0.004%	90.713%
4378	SODEXHO ALLIANC	0.004%	90.717%
4379	FABRINET	0.004%	90.721%
4380	SANDS CHINA LTD	0.004%	90.725%
4381	FINNAIR	0.004%	90.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	SSY GROUP LTD	0.004%	90.734%
4383	TUPRAS-TURKIYE	0.004%	90.738%
4384	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	90.742%
4385	FRUTAROM	0.004%	90.746%
4386	NORTH PACIFIC B	0.004%	90.750%
4387	CANON MARKETING	0.004%	90.754%
4388	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	90.758%
4389	SHUI ON LAND LT	0.004%	90.762%
4390	K WAH INTL HLDG	0.004%	90.766%
4391	BAJAJ FINANCE L	0.004%	90.771%
4392	LONG CHEN PAPER	0.004%	90.775%
4393	CREW ENERGY INC	0.004%	90.779%
4394	EDELWEISS FIN S	0.004%	90.783%
4395	MACK CALI REALTY CORP REIT USD.01	0.004%	90.787%
4396	INDUSTRIAL & IN	0.004%	90.791%
4397	AKORN INC COMMON STOCK	0.004%	90.795%
4398	SAMSUNG FINE CH	0.004%	90.799%
4399	ALM. BRAND	0.004%	90.803%
4400	Z ENERGY LTD	0.004%	90.807%
4401	TABCORP HLDGS L	0.004%	90.811%
4402	C & C GROUP PLC	0.004%	90.815%
4403	L&T FINANCE HOL	0.004%	90.819%
4404	ENEA SA	0.004%	90.823%
4405	FUFENG GROUP LT	0.004%	90.827%
4406	KAYABA INDUSTRY	0.004%	90.831%
4407	CKD CORP	0.004%	90.836%
4408	TOWER SEMICONDU	0.004%	90.840%
4409	KLONDEX MINES L	0.004%	90.844%
4410	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.848%
4411	CERVED INFORMAT	0.004%	90.852%
4412	PREMIER INVESTM	0.004%	90.856%
4413	SCHNITZER STEEL	0.004%	90.860%
4414	BREMBO SPA	0.004%	90.864%
4415	DIALOG SEMICOND	0.004%	90.868%
4416	FAR EASTONE TEL	0.004%	90.872%
4417	ULTRAPAR PARTIC	0.004%	90.876%
4418	OLYMPUS OPTICAL	0.004%	90.880%
4419	KOREA KUMHO PET	0.004%	90.884%
4420	AIRASIA BHD	0.004%	90.888%
4421	KOENIG & BAUER	0.004%	90.892%
4422	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	90.896%
4423	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	90.900%
4424	HAW PAR CORP LT	0.004%	90.904%
4425	PAZ OIL CO LTD	0.004%	90.908%
4426	RIB SOFTWARE AG	0.004%	90.912%
4427	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	90.916%
4428	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	90.920%
4429	EURONAV SA	0.004%	90.924%
4430	GLATFELTER(PH)C	0.004%	90.928%
4431	ASM PACIFIC TEC	0.004%	90.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	90.936%
4433	CHESAPEAKE LODG	0.004%	90.940%
4434	VALOR CO LTD	0.004%	90.944%
4435	RICHTER GEDEON	0.004%	90.948%
4436	KUMAGAI GUMI CO	0.004%	90.952%
4437	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	90.956%
4438	NIKON CORP	0.004%	90.960%
4439	MORGAN STANLEY	0.004%	90.964%
4440	CHINA ZHONGWANG	0.004%	90.968%
4441	AMERISAFE INC COMMON STOCK USD.01	0.004%	90.972%
4442	DIASORIN SPA EU	0.004%	90.976%
4443	UNIT CORP	0.004%	90.980%
4444	TECAN AG	0.004%	90.984%
4445	MIXI INC	0.004%	90.988%
4446	KIYO BANK	0.004%	90.992%
4447	CAPITAL & COUNT	0.004%	90.996%
4448	B2W-CIA GLOBAL	0.004%	91.000%
4449	MAHINDRA &MAHIN	0.004%	91.004%
4450	MANAPPURAM FINA	0.004%	91.008%
4451	MARSHALLS PLC	0.004%	91.012%
4452	HEIWA CORP	0.004%	91.016%
4453	SEKISUI HOUSE R	0.004%	91.020%
4454	CHASE CORP COMMON STOCK USD.1	0.004%	91.024%
4455	NIPPON ELEC GLA	0.004%	91.028%
4456	COLOPLAST AS	0.004%	91.032%
4457	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.004%	91.036%
4458	STOREBRAND ASA	0.004%	91.040%
4459	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	91.044%
4460	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.048%
4461	DERICHEBOURG	0.004%	91.052%
4462	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.056%
4463	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.060%
4464	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.064%
4465	AVEVA GROUP PLC	0.004%	91.068%
4466	RYDER SYSTEM IN	0.004%	91.072%
4467	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	91.076%
4468	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	91.080%
4469	OGAKI KYORITSU	0.004%	91.084%
4470	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.088%
4471	UNDER ARMOUR IN	0.004%	91.092%
4472	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.004%	91.096%
4473	AGFA GEVAERT NV	0.004%	91.100%
4474	WERELDHAVE NV	0.004%	91.104%
4475	BCO CREDITO INV	0.004%	91.108%
4476	UTD STATES CELL	0.004%	91.111%
4477	POLY HONG KONG	0.004%	91.115%
4478	FERROTEC CORP	0.004%	91.119%
4479	LTC PROPERTIES	0.004%	91.123%
4480	NORTHAM PLATINU	0.004%	91.127%
4481	COMSYS HOLDINGS	0.004%	91.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	STORNOWAY DIAMO	0.004%	91.135%
4483	LARGAN PRECISIO	0.004%	91.139%
4484	ASSORE	0.004%	91.143%
4485	TOMTOM NV	0.004%	91.147%
4486	PICK'N PAY STOR	0.004%	91.151%
4487	CHINA OILFIELD	0.004%	91.155%
4488	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	91.159%
4489	TAIWAN PAIHO	0.004%	91.163%
4490	ASTRAL FOODS	0.004%	91.167%
4491	TURK SISE VE CA	0.004%	91.171%
4492	DAILY MAIL&GEN	0.004%	91.174%
4493	WIN SEMICONDUCT	0.004%	91.178%
4494	TOYOTA INDUSTRI	0.004%	91.182%
4495	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.004%	91.186%
4496	TRUEBLUE INC COMMON STOCK	0.004%	91.190%
4497	SCHWEITER TECH	0.004%	91.194%
4498	BOMBARDIER INC	0.004%	91.198%
4499	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.202%
4500	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	91.206%
4501	FORTINET INC	0.004%	91.210%
4502	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	91.214%
4503	LAM RESEARCH CO	0.004%	91.218%
4504	CIE AUTOMOTIVE	0.004%	91.221%
4505	PPC LTD	0.004%	91.225%
4506	ASTRONICS CORP COMMON STOCK USD.01	0.004%	91.229%
4507	VESUVIUS PLC	0.004%	91.233%
4508	ADTRAN INC	0.004%	91.237%
4509	GIANT MFG CO	0.004%	91.241%
4510	CNP ASSURANCES	0.004%	91.245%
4511	DONGYUE GROUP	0.004%	91.249%
4512	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.004%	91.253%
4513	PRESIDENT CHAIN	0.004%	91.257%
4514	REUNERT	0.004%	91.261%
4515	KARDEMIR KARABU	0.004%	91.264%
4516	ASCOM HOLDING A	0.004%	91.268%
4517	SYNNEX TECH INT	0.004%	91.272%
4518	KANEMATSU CORP	0.004%	91.276%
4519	SHOPPING CENTRE	0.004%	91.280%
4520	ANSELL LTD	0.004%	91.284%
4521	KANDENKO CO	0.004%	91.288%
4522	KINTETSU CORP	0.004%	91.292%
4523	WT MICROELECTRO	0.004%	91.295%
4524	COSMAX INC	0.004%	91.299%
4525	AVANGRID INC COMMON STOCK USD.01	0.004%	91.303%
4526	NAGASE & CO	0.004%	91.307%
4527	INTERCONTINENTAL HOTELS ADR ADR	0.004%	91.311%
4528	GEA GROUP AG	0.004%	91.315%
4529	BANCA IFIS	0.004%	91.319%
4530	ARCA CONTINEN	0.004%	91.322%
4531	OP CORPORATE BA	0.004%	91.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.330%
4533	ANDERSONS INC/THE COMMON STOCK	0.004%	91.334%
4534	TOKYO SEIMITSU	0.004%	91.338%
4535	MORINAGA & CO	0.004%	91.342%
4536	HP INC SR UNSECURED 06/21 4.3	0.004%	91.346%
4537	CITIC SECURITIE	0.004%	91.349%
4538	MOVADO GROUP INC COMMON STOCK USD.01	0.004%	91.353%
4539	SINOTRUK HONG K	0.004%	91.357%
4540	MITCHELLS & BUT	0.004%	91.361%
4541	RYOHIN KEIKAKU	0.004%	91.365%
4542	SANFIRE RESOURC	0.004%	91.369%
4543	BARCO(NEW)	0.004%	91.372%
4544	DAETWYLER HOLDI	0.004%	91.376%
4545	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.004%	91.380%
4546	REGIS RESOURCES	0.004%	91.384%
4547	MEIKO ELECTRONI	0.004%	91.388%
4548	SOHGO SECURITY	0.004%	91.392%
4549	HANNSTAR DISPLA	0.004%	91.395%
4550	APA GROUP	0.004%	91.399%
4551	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	91.403%
4552	TELENET GROUP H	0.004%	91.407%
4553	TADANO	0.004%	91.411%
4554	SIMPLO TECHNOLO	0.004%	91.414%
4555	MISUMI CORPORAT	0.004%	91.418%
4556	HARGREAVES LANS	0.004%	91.422%
4557	ESCORTS LTD	0.004%	91.426%
4558	CEAT LTD	0.004%	91.430%
4559	AUROBINDO PHARM	0.004%	91.434%
4560	HTC CORP COMMON	0.004%	91.437%
4561	HINDUSTAN PETRO	0.004%	91.441%
4562	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	91.445%
4563	BIC CAMERA INC.	0.004%	91.449%
4564	TELECOM ITALIA	0.004%	91.452%
4565	DENA CO LTD	0.004%	91.456%
4566	HOSHINO RESORTS	0.004%	91.460%
4567	JG SUMMIT HLDGS	0.004%	91.464%
4568	SUMMERSET GROUP	0.004%	91.468%
4569	CANCOM SE	0.004%	91.471%
4570	MEDIFAST INC COMMON STOCK USD.001	0.004%	91.475%
4571	ALIBABA PICTURE	0.004%	91.479%
4572	LEROY SEAFOOD G	0.004%	91.483%
4573	TURKIYE HALK	0.004%	91.487%
4574	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.490%
4575	EXTERRAN CORP COMMON STOCK USD.01	0.004%	91.494%
4576	MY EG SERVICES	0.004%	91.498%
4577	SANYO DENKI CO	0.004%	91.502%
4578	ANSALDO STS SPA	0.004%	91.505%
4579	TAIWAN SEMICOND	0.004%	91.509%
4580	FIRST INTER BK	0.004%	91.513%
4581	BALFOUR BEATTY	0.004%	91.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	TOHOKU ELEC POW	0.004%	91.521%
4583	MAKALOTIndustr	0.004%	91.524%
4584	QUALYS INC COMMON STOCK USD.001	0.004%	91.528%
4585	MRF LTD	0.004%	91.532%
4586	JB HI-FI	0.004%	91.536%
4587	MUSASHINO BANK	0.004%	91.539%
4588	TF ADNUBUSTRADO	0.004%	91.543%
4589	INTERTAIN GROUP	0.004%	91.547%
4590	IREN SPA	0.004%	91.551%
4591	NCC LTD/INDIA	0.004%	91.554%
4592	POWER FINANCE C	0.004%	91.558%
4593	MELEXIS	0.004%	91.562%
4594	KRONES AG	0.004%	91.566%
4595	KEMET CORP	0.004%	91.569%
4596	DAOU TECHNOLOGY	0.004%	91.573%
4597	WEIR GROUP	0.004%	91.577%
4598	CORE-MARK HLDG	0.004%	91.581%
4599	ITC LTD	0.004%	91.584%
4600	LADBROKES PLC	0.004%	91.588%
4601	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.592%
4602	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.004%	91.596%
4603	BRAIT SA	0.004%	91.599%
4604	BRICKWORKS	0.004%	91.603%
4605	NORTHGATE	0.004%	91.607%
4606	NIB HOLDINGS LT	0.004%	91.611%
4607	NIPPON STEEL	0.004%	91.614%
4608	PANALPINA WELT	0.004%	91.618%
4609	HEALTHSCOPE LTD	0.004%	91.622%
4610	KADANT INC COMMON STOCK USD.01	0.004%	91.626%
4611	DAH SING FINANC	0.004%	91.629%
4612	DEAN FOODS CO COMMON STOCK USD.01	0.004%	91.633%
4613	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	91.637%
4614	GIMV NV	0.004%	91.641%
4615	RINGKJOEBING LA	0.004%	91.644%
4616	HIKMA PHARMACEU	0.004%	91.648%
4617	KIWOOM SECURITI	0.004%	91.652%
4618	DULUXGROUP LTD	0.004%	91.655%
4619	HOMESTREET INC COMMON STOCK	0.004%	91.659%
4620	STRATASYS LTD	0.004%	91.663%
4621	TENNANT CO	0.004%	91.667%
4622	SINO LAND CO	0.004%	91.670%
4623	HILL & SMITH HL	0.004%	91.674%
4624	SCRIPPS(EW)CO(N	0.004%	91.678%
4625	JAPAN RENTAL HO	0.004%	91.681%
4626	REPLIGEN CORP COMMON STOCK USD.01	0.004%	91.685%
4627	INVERSIONES AGU	0.004%	91.689%
4628	PIGEON CORP	0.004%	91.693%
4629	HEALTHCARE SERV	0.004%	91.696%
4630	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	91.700%
4631	CHINA GEN PLAST	0.004%	91.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	DREAM INDUSTRIA	0.004%	91.707%
4633	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.711%
4634	SEABRIDGE GOLD INC COMMON STOCK	0.004%	91.715%
4635	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	91.718%
4636	NATIONAL STORAGE AFFILIATES REIT USD.01	0.004%	91.722%
4637	SHANGHAI PHARMA	0.004%	91.726%
4638	STARTS CORP INC	0.004%	91.730%
4639	BAJAJ AUTO	0.004%	91.733%
4640	INOGEN INC COMMON STOCK USD.001	0.004%	91.737%
4641	CIPUTRA DEVELOP	0.004%	91.741%
4642	CHINASOFT INTER	0.004%	91.744%
4643	ADVANCED INFO S	0.004%	91.748%
4644	FUKUYAMA TRANSP	0.004%	91.752%
4645	Rocky Mountain	0.004%	91.755%
4646	KENEDIX RETAIL	0.004%	91.759%
4647	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	91.763%
4648	RATOS AB-B SHS	0.004%	91.766%
4649	TOMRA SYSTEMS A	0.004%	91.770%
4650	MAANSHAN IRON &	0.004%	91.774%
4651	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.004%	91.777%
4652	OBARA CORP	0.004%	91.781%
4653	TOYO INK MFG CO	0.004%	91.785%
4654	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.788%
4655	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.792%
4656	ENCE ENERGIA	0.004%	91.796%
4657	OKINAWA BANK	0.004%	91.799%
4658	BANRISUL	0.004%	91.803%
4659	MILLENNIUM&COPT	0.004%	91.807%
4660	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	91.810%
4661	DCM JAPAN HOLDI	0.004%	91.814%
4662	TOKAI HOLDINGS	0.004%	91.818%
4663	ABC-MART INC	0.004%	91.821%
4664	MARSTON'S PLC	0.004%	91.825%
4665	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.004%	91.829%
4666	FINCANTIERI SPA	0.004%	91.832%
4667	Meritz Fire & M	0.004%	91.836%
4668	SELECT INCOME REIT REIT USD.01	0.004%	91.840%
4669	WEIS MARKETS IN	0.004%	91.843%
4670	JAMES RIVER GRO	0.004%	91.847%
4671	LENNAR CORP 6.6	0.004%	91.851%
4672	ECOLAB INC SR UNSECURED 12/21 4.35	0.004%	91.854%
4673	PNM RESOURCES I	0.004%	91.858%
4674	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	91.861%
4675	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	91.865%
4676	BRASKEM SA	0.004%	91.869%
4677	FUJI MACHINE MF	0.004%	91.872%
4678	J.C. PENNEY CO INC COMMON STOCK USD.5	0.004%	91.876%
4679	FOSUN INTERNATI	0.004%	91.880%
4680	PETROLEUM GEO-S	0.004%	91.883%
4681	BPOST SA	0.004%	91.887%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.004%	91.890%
4683	MERCIALYS	0.004%	91.894%
4684	NET ONE SYSTEMS	0.004%	91.898%
4685	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.901%
4686	CHINA TRAVEL IN	0.004%	91.905%
4687	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.909%
4688	OTTER TAIL CORP COMMON STOCK USD5.0	0.004%	91.912%
4689	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.916%
4690	GENESCO INC COMMON STOCK USD1.0	0.004%	91.919%
4691	JUBLIANT FOODWO	0.004%	91.923%
4692	PATRIZIA IMMO A	0.004%	91.927%
4693	FIELMANN AG	0.004%	91.930%
4694	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	91.934%
4695	FIBRIA CELULOSE	0.004%	91.938%
4696	MO OCH DOMSJO A	0.004%	91.941%
4697	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	91.945%
4698	SKC CO	0.004%	91.948%
4699	CHINA RESOURCES	0.004%	91.952%
4700	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.956%
4701	KIMBERLY CLARK	0.004%	91.959%
4702	M3 INC	0.004%	91.963%
4703	SUMITOMO MITSUI	0.004%	91.966%
4704	UTD ENGINEERS	0.004%	91.970%
4705	EICHER MOTORS	0.004%	91.974%
4706	21VIANET GROUP INC ADR ADR USD.00001	0.004%	91.977%
4707	FIRST PACIFIC C	0.004%	91.981%
4708	C.P. ALL PCL-FG	0.004%	91.984%
4709	TOYO SUISAN KAI	0.004%	91.988%
4710	ALS LTD	0.004%	91.992%
4711	JERONIMO MARTIN	0.004%	91.995%
4712	TOMY CO LTD	0.004%	91.999%
4713	SAMSUNG C&T COR	0.004%	92.002%
4714	ILIAD	0.004%	92.006%
4715	OSISKO MINING I	0.004%	92.009%
4716	MAN WAH HOLDING	0.004%	92.013%
4717	PRIMAX ELECTRON	0.004%	92.017%
4718	TELECOM PLUS	0.004%	92.020%
4719	HEXPOL AB	0.004%	92.024%
4720	GREEN BANCORP INC COMMON STOCK USD.01	0.004%	92.027%
4721	ODAKYU ELEC RLW	0.004%	92.031%
4722	LUKOIL PJSC- SP	0.004%	92.035%
4723	IMAX CORP	0.004%	92.038%
4724	MERRY ELECTRONI	0.004%	92.042%
4725	APPLUS SERVICES	0.004%	92.045%
4726	HAITONG SECURIT	0.004%	92.049%
4727	SKYFAME REALTY	0.004%	92.052%
4728	CHINA EASTERN A	0.004%	92.056%
4729	O'REILLY AUTOMO	0.004%	92.060%
4730	COHU INC COMMON STOCK USD1.0	0.004%	92.063%
4731	KMG CHEMICALS INC COMMON STOCK USD.01	0.004%	92.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	SKYWORTH DIGITA	0.004%	92.070%
4733	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.004%	92.074%
4734	KYORIN CO LTD.	0.004%	92.077%
4735	SAFESTORE HOLDI	0.004%	92.081%
4736	FISKARS OYJ	0.004%	92.085%
4737	VOCUS COMMUN LT	0.004%	92.088%
4738	PARADE TECHNOLO	0.004%	92.092%
4739	JUST EAT PLC	0.004%	92.095%
4740	OPUS BANK	0.004%	92.099%
4741	LAIRD PLC	0.004%	92.102%
4742	CHINA COAL ENER	0.004%	92.106%
4743	SENSHU IKEDA HL	0.004%	92.110%
4744	AU OPTRONICS CORP SPON ADR ADR	0.004%	92.113%
4745	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.004%	92.117%
4746	AT+T INC SR UNSECURED 02/21 4.6	0.004%	92.120%
4747	FOXCONN INTERNA	0.004%	92.124%
4748	KELLER GROUP	0.004%	92.127%
4749	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	92.131%
4750	SALFACORP SA	0.004%	92.134%
4751	TEC CORPORATION	0.004%	92.138%
4752	SHINMAYWA INDS	0.004%	92.141%
4753	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	92.145%
4754	QUIDEL CORP COMMON STOCK USD.001	0.004%	92.149%
4755	MERCER INTL INC	0.004%	92.152%
4756	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	92.156%
4757	SPAR NORD BANK	0.004%	92.159%
4758	PROGRESS ENERGY	0.004%	92.163%
4759	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	92.166%
4760	PETROCHINA COMP	0.004%	92.170%
4761	HIGH LINER FOOD	0.004%	92.173%
4762	KAKEN PHARM	0.004%	92.177%
4763	INTERCONTINENTA	0.004%	92.180%
4764	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	92.184%
4765	CHINA RAILWAY G	0.004%	92.187%
4766	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	92.191%
4767	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	92.194%
4768	GS ENGINEERING	0.004%	92.198%
4769	SYSTEMAX INC COMMON STOCK USD.01	0.004%	92.201%
4770	SEINO TRANSPORT	0.004%	92.205%
4771	CGN POWER CO LT	0.004%	92.208%
4772	LENNAR CORP 4.7	0.004%	92.212%
4773	KOSE	0.004%	92.215%
4774	FENG TAY ENTRPR	0.003%	92.219%
4775	IOCHPE-MAXION	0.003%	92.222%
4776	CALIFORNIA WATE	0.003%	92.226%
4777	TAIWAN COOPERAT	0.003%	92.229%
4778	BAJAJ AUTO LTD	0.003%	92.233%
4779	CIA SANEAMENTO	0.003%	92.236%
4780	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	92.240%
4781	RIETER HLDGS AG	0.003%	92.243%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	92.247%
4783	RAMSAY HEALTH C	0.003%	92.250%
4784	ROBINSONS LAND	0.003%	92.254%
4785	CONNECTONE BANCORP INC COMMON STOCK	0.003%	92.257%
4786	BEFIMMO SCA	0.003%	92.261%
4787	CHINA LIFE INSU	0.003%	92.264%
4788	WR GRACE + CO COMMON STOCK USD.01	0.003%	92.268%
4789	SEMBCORP MARINE	0.003%	92.271%
4790	TOHO HOLDINGS C	0.003%	92.275%
4791	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	92.278%
4792	MEIJI HOLDINGS	0.003%	92.282%
4793	PROSEGUR CIA DE	0.003%	92.285%
4794	AXFOOD AB	0.003%	92.289%
4795	SHOWA CORP	0.003%	92.292%
4796	NISSHIN SEIFUN	0.003%	92.295%
4797	HINDUSTAN LEVER	0.003%	92.299%
4798	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	92.302%
4799	BEIERSDORF AG	0.003%	92.306%
4800	GMP CAPITAL COR	0.003%	92.309%
4801	KAISA GROUP HLD	0.003%	92.313%
4802	ITO EN	0.003%	92.316%
4803	SIBANYE GOLD LT	0.003%	92.320%
4804	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	92.323%
4805	AUSTEVOLL SEAFO	0.003%	92.327%
4806	COLGATE-PALM (I	0.003%	92.330%
4807	INTERROLL HOLDI	0.003%	92.334%
4808	TOKYO DOME CORP	0.003%	92.337%
4809	ACACIA MINING	0.003%	92.340%
4810	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.003%	92.344%
4811	UPC TECHNOLOGY	0.003%	92.347%
4812	ROHTO PHARM	0.003%	92.351%
4813	EXEDY CORP	0.003%	92.354%
4814	CHINA OVERASEA	0.003%	92.358%
4815	FORMFACTOR INC COMMON STOCK USD.001	0.003%	92.361%
4816	TAG TEGERNSEE I	0.003%	92.365%
4817	NH HOTELES	0.003%	92.368%
4818	TIANNENG POWER	0.003%	92.372%
4819	KRUNG THAI BNK	0.003%	92.375%
4820	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	92.378%
4821	CHENG LOONG	0.003%	92.382%
4822	HOKUETSU KISHU	0.003%	92.385%
4823	SQUARE INC A COMMON STOCK USD.000001	0.003%	92.389%
4824	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	92.392%
4825	JAIN IRRIGATION	0.003%	92.396%
4826	SONY FINANCIAL	0.003%	92.399%
4827	TRICO BANCSHARES COMMON STOCK	0.003%	92.402%
4828	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.003%	92.406%
4829	ACADIAN TIMBER	0.003%	92.409%
4830	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	92.413%
4831	DOMINO'S PIZZA	0.003%	92.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	92.420%
4833	SHANGRI-LA ASIA	0.003%	92.423%
4834	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	92.426%
4835	KONINKLIJKE BAM	0.003%	92.430%
4836	ALEXANDERS INC	0.003%	92.433%
4837	SEIREN CO	0.003%	92.437%
4838	SEIBU HOLDINGS	0.003%	92.440%
4839	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.003%	92.443%
4840	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	92.447%
4841	DAIRY CREST GRO	0.003%	92.450%
4842	DR REDDYS LABS	0.003%	92.454%
4843	KEIHIN CORP	0.003%	92.457%
4844	NAN YA PRINTED	0.003%	92.460%
4845	TAKKT AG	0.003%	92.464%
4846	DIEBOLD INC	0.003%	92.467%
4847	GT CAPITAL HOLD	0.003%	92.471%
4848	GPO CARSO SA DE	0.003%	92.474%
4849	WELBILT INC COMMON STOCK USD.01	0.003%	92.477%
4850	RMR GROUP INC/THE A COMMON STOCK	0.003%	92.481%
4851	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	92.484%
4852	LG PHILIPS LCD	0.003%	92.488%
4853	GIGABYTE TECHNO	0.003%	92.491%
4854	ORTHOPIX INTL N	0.003%	92.494%
4855	ITOHAM YONEKYU	0.003%	92.498%
4856	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	92.501%
4857	GRIFFON CORP COMMON STOCK USD.25	0.003%	92.504%
4858	SPX CORP COMMON STOCK USD.01	0.003%	92.508%
4859	BW OFFSHORE LTD	0.003%	92.511%
4860	AMOREPACIFIC GR	0.003%	92.515%
4861	NKT HOLDING A/S	0.003%	92.518%
4862	SHIMADZU CORP	0.003%	92.521%
4863	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	92.525%
4864	NIC INC COMMON STOCK	0.003%	92.528%
4865	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	92.531%
4866	ESSO (THAILAND)	0.003%	92.535%
4867	CHINA SHIPPING	0.003%	92.538%
4868	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.542%
4869	TATA POWER CO L	0.003%	92.545%
4870	DIAMOND OFFSHOR	0.003%	92.548%
4871	HYUNDAI WIA COR	0.003%	92.552%
4872	TOKYO OHKA KOGY	0.003%	92.555%
4873	GEO CO LTD	0.003%	92.558%
4874	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.003%	92.562%
4875	CHINA TRADITION	0.003%	92.565%
4876	MYCRONIC AB	0.003%	92.568%
4877	MAINFREIGHT LTD	0.003%	92.572%
4878	METROPOLE TV-(M	0.003%	92.575%
4879	DAELIM INDUSTRI	0.003%	92.579%
4880	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	92.582%
4881	RINNAI CORP	0.003%	92.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	92.589%
4883	BURCKHARDT COMP	0.003%	92.592%
4884	IOOF HOLDINGS L	0.003%	92.595%
4885	H2O RETAILING C	0.003%	92.599%
4886	FISHER (JAMES)	0.003%	92.602%
4887	MATSUMOTOKIYOSH	0.003%	92.605%
4888	CAR INC	0.003%	92.609%
4889	SWIRE PACIFIC	0.003%	92.612%
4890	PALTAC CORP	0.003%	92.615%
4891	INDAH KIAT PULP	0.003%	92.619%
4892	ELIA SYS OPERAT	0.003%	92.622%
4893	COCOKARA FINE H	0.003%	92.625%
4894	BB SEGURIDADE P	0.003%	92.629%
4895	DLF LIMITED	0.003%	92.632%
4896	TOMONY HOLDINGS	0.003%	92.635%
4897	CHINA LESSO GRO	0.003%	92.638%
4898	NHN ENTERTAINME	0.003%	92.642%
4899	LINDT & SPRUENG	0.003%	92.645%
4900	NIPPON FLOUR MI	0.003%	92.648%
4901	SITC INTERNATIO	0.003%	92.652%
4902	EMAMI LTD	0.003%	92.655%
4903	LISI	0.003%	92.658%
4904	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	92.662%
4905	SUMMIT INDUSTRI	0.003%	92.665%
4906	KINDEN CORPORAT	0.003%	92.668%
4907	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.672%
4908	COCA-COLA AMATI	0.003%	92.675%
4909	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	92.678%
4910	KOTAK MAHINDRA	0.003%	92.682%
4911	SEVERSTAL GDR REG S GDR	0.003%	92.685%
4912	DAINIPPON PHARM	0.003%	92.688%
4913	FUSHAN INTL ENE	0.003%	92.691%
4914	MONEYSUPERMARKE	0.003%	92.695%
4915	PSEG POWER	0.003%	92.698%
4916	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	92.701%
4917	HIWIN TECH CORP	0.003%	92.705%
4918	INDU TRADE AB	0.003%	92.708%
4919	BRILLIANCE CHIN	0.003%	92.711%
4920	NICE SYSTEMS	0.003%	92.715%
4921	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	92.718%
4922	SARACEN MINERAL	0.003%	92.721%
4923	MEDIPAL HOLDING	0.003%	92.724%
4924	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	92.728%
4925	HAREL INSURANCE	0.003%	92.731%
4926	KINGDEE INTERNA	0.003%	92.734%
4927	GAZTRANSPORT ET	0.003%	92.738%
4928	SUGI HOLDINGS C	0.003%	92.741%
4929	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	92.744%
4930	TONG REN TANG T	0.003%	92.747%
4931	UTD DRUG	0.003%	92.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	DENBURY RESOURC	0.003%	92.754%
4933	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	92.757%
4934	IRPC PUBLIC CO	0.003%	92.761%
4935	AFRICA OIL CORP	0.003%	92.764%
4936	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	92.767%
4937	BONDUELLE SCA	0.003%	92.770%
4938	CHIPBOND TECHNO	0.003%	92.774%
4939	GLOVIS	0.003%	92.777%
4940	MGM GROWTH PROPERTIES LLC A REIT	0.003%	92.780%
4941	ACEA SPA	0.003%	92.784%
4942	CHIN-POON INDL	0.003%	92.787%
4943	ALLIED GROUP LT	0.003%	92.790%
4944	MARUICHI STL TU	0.003%	92.793%
4945	PZ CUSSONS PLC	0.003%	92.797%
4946	FUKUOKA REIT CO	0.003%	92.800%
4947	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	92.803%
4948	TULLETT PREBON	0.003%	92.806%
4949	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	92.810%
4950	CHINA GALAXY SE	0.003%	92.813%
4951	KIWI PROPERTY G	0.003%	92.816%
4952	DONGBU HITEK CO	0.003%	92.819%
4953	WESTPAC BANKING	0.003%	92.823%
4954	TOKYO ELEC POWE	0.003%	92.826%
4955	SEIKO CORPORATI	0.003%	92.829%
4956	GREEN REIT PLC	0.003%	92.832%
4957	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	92.836%
4958	TOD'S SPA	0.003%	92.839%
4959	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	92.842%
4960	BMW FINANCE NV	0.003%	92.845%
4961	DEUTZ AG	0.003%	92.849%
4962	CITIGROUP INC	0.003%	92.852%
4963	GUNGHO ONLINE E	0.003%	92.855%
4964	SHIMANO INC	0.003%	92.858%
4965	JC DECAUX SA	0.003%	92.862%
4966	INDUSTRIAS CH S	0.003%	92.865%
4967	BONAVA AB - B S	0.003%	92.868%
4968	LYDALL INC COMMON STOCK USD.1	0.003%	92.871%
4969	FIBROGEN INC COMMON STOCK USD.01	0.003%	92.875%
4970	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	92.878%
4971	KOLON INDUSTRIE	0.003%	92.881%
4972	SIBANYE GOLD LTD SPONS ADR ADR	0.003%	92.884%
4973	CA IMMOBILIE A	0.003%	92.888%
4974	HARMONY GOLD MN	0.003%	92.891%
4975	NICHIHA CORP	0.003%	92.894%
4976	SQUARE ENIX HOL	0.003%	92.897%
4977	UNITED ARROWS L	0.003%	92.900%
4978	MPHASIS LTD	0.003%	92.904%
4979	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	92.907%
4980	BANGCHAK CORP P	0.003%	92.910%
4981	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	92.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	SEMAPA SOC INVE	0.003%	92.917%
4983	FRESNILLO PLC	0.003%	92.920%
4984	CHINA HARMONY N	0.003%	92.923%
4985	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	92.926%
4986	COSCO HOLDINGS	0.003%	92.929%
4987	YOOX NET-A-PORT	0.003%	92.933%
4988	EPISTAR CORP	0.003%	92.936%
4989	EMEMORY TECHNOL	0.003%	92.939%
4990	GOLD FIELDS LTD	0.003%	92.942%
4991	PROCTER & GAMBL	0.003%	92.945%
4992	COMPUTACENTER P	0.003%	92.949%
4993	TOHO BANK	0.003%	92.952%
4994	NOBLE CORP PLC	0.003%	92.955%
4995	NEWRIVER REIT P	0.003%	92.958%
4996	LINDSAY CORP COMMON STOCK USD1.0	0.003%	92.961%
4997	NAVIGANT CONSUL	0.003%	92.965%
4998	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.003%	92.968%
4999	SOCIETE BIC SA	0.003%	92.971%
5000	INVESCO OFFICE	0.003%	92.974%
5001	LIBERBANK SA	0.003%	92.977%
5002	MAXLINEAR INC COMMON STOCK	0.003%	92.981%
5003	ARCHROCK INC COMMON STOCK USD.01	0.003%	92.984%
5004	MORGUARD CORP	0.003%	92.987%
5005	VTECH HLDGS	0.003%	92.990%
5006	BERNER KTBK	0.003%	92.993%
5007	THAI UNION GROU	0.003%	92.997%
5008	ORIFLAME HOLDIN	0.003%	93.000%
5009	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.003%
5010	DAVIDE CAMPARI-	0.003%	93.006%
5011	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.009%
5012	DATATEC	0.003%	93.012%
5013	GRUPO ELEKTRA(N	0.003%	93.016%
5014	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.003%	93.019%
5015	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	93.022%
5016	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.025%
5017	AUSDRILL LIMITE	0.003%	93.028%
5018	CHENG SHIN RUBB	0.003%	93.032%
5019	PRIMARY HEALTH	0.003%	93.035%
5020	IRISO ELECTRONI	0.003%	93.038%
5021	TOKYU CONST	0.003%	93.041%
5022	SWATCH GROUP AG	0.003%	93.044%
5023	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.003%	93.047%
5024	TARKETT SA	0.003%	93.051%
5025	EXIDE INDUSTRIE	0.003%	93.054%
5026	PZU GR	0.003%	93.057%
5027	UTD INTEGRATION	0.003%	93.060%
5028	INVESTMENT TECH	0.003%	93.063%
5029	ALSO HOLDING-RE	0.003%	93.066%
5030	APOLLO HOSPITAL	0.003%	93.070%
5031	ALPINE ELECTRON	0.003%	93.073%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	HOUSE FOODS COR	0.003%	93.076%
5033	TRAVELSKY TECHN	0.003%	93.079%
5034	DAEWOO INTERNAT	0.003%	93.082%
5035	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.085%
5036	SSAB SVENSKT ST	0.003%	93.089%
5037	OUTSOURCING INC	0.003%	93.092%
5038	CyberAgent, Inc	0.003%	93.095%
5039	RATHBONE BROTHE	0.003%	93.098%
5040	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	93.101%
5041	TOBU RAILWAY CO	0.003%	93.104%
5042	MAGELLAN FINANC	0.003%	93.107%
5043	SANKEN ELECTRIC	0.003%	93.111%
5044	RYOBI	0.003%	93.114%
5045	SCANA CORP COMMON STOCK	0.003%	93.117%
5046	POLYPIPE GROUP	0.003%	93.120%
5047	COMFORIA RESIDE	0.003%	93.123%
5048	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.003%	93.126%
5049	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	93.130%
5050	NEOGEN CORP COMMON STOCK USD.16	0.003%	93.133%
5051	HITACHI ZOSEN C	0.003%	93.136%
5052	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.139%
5053	LASALLE LOGIPOR	0.003%	93.142%
5054	SOMFY SA	0.003%	93.145%
5055	SUZUKEN CO LTD	0.003%	93.148%
5056	ENTERTAINMENT O	0.003%	93.152%
5057	MIRAIT HLDG COR	0.003%	93.155%
5058	BELLAMY'S AUSTR	0.003%	93.158%
5059	OCLARO INC COMMON STOCK USD.01	0.003%	93.161%
5060	DAIWABO CO LTD	0.003%	93.164%
5061	SERCOMM CORP	0.003%	93.167%
5062	DAIFUKU CO	0.003%	93.170%
5063	INFICON HOLDING	0.003%	93.174%
5064	IMMOFINANZ IMMO	0.003%	93.177%
5065	TOHO GAS CO	0.003%	93.180%
5066	GRANGES AB	0.003%	93.183%
5067	CHINA DONGXIANG	0.003%	93.186%
5068	HAMBORNER AG	0.003%	93.189%
5069	SAMSUNG SDS CO	0.003%	93.192%
5070	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.003%	93.195%
5071	JUST RETIREMENT	0.003%	93.199%
5072	THANACHART CAPI	0.003%	93.202%
5073	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.205%
5074	OBRASCON HUAR L	0.003%	93.208%
5075	INDORAMA VENTUR	0.003%	93.211%
5076	SOL MELIA SA	0.003%	93.214%
5077	PTC INC COMMON STOCK USD.01	0.003%	93.217%
5078	HYUNDAI HEAVY I	0.003%	93.220%
5079	NOBIA AB NEW	0.003%	93.224%
5080	SERIA CO LTD	0.003%	93.227%
5081	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	GJENSIDIGE FORS	0.003%	93.233%
5083	PLDT INC	0.003%	93.236%
5084	CHINA SCE PROPE	0.003%	93.239%
5085	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.242%
5086	REGIS CORP COMMON STOCK USD.05	0.003%	93.245%
5087	PANDOX AB	0.003%	93.248%
5088	TOKYO TY FINANC	0.003%	93.252%
5089	STONERIDGE INC COMMON STOCK	0.003%	93.255%
5090	VISUAL PHOTONIC	0.003%	93.258%
5091	BBMG CORPORATIO	0.003%	93.261%
5092	TRADE ME LTD	0.003%	93.264%
5093	K-BRO LINEN INC	0.003%	93.267%
5094	STUART OLSON IN	0.003%	93.270%
5095	HIBERNIA REIT P	0.003%	93.273%
5096	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	93.276%
5097	CORVEL CORP COMMON STOCK USD.0001	0.003%	93.280%
5098	CHARGEURS SA	0.003%	93.283%
5099	VEON LTD ADR	0.003%	93.286%
5100	UACJ CORP	0.003%	93.289%
5101	UNI-PRESIDENT C	0.003%	93.292%
5102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.295%
5103	INV LA CONSTRUC	0.003%	93.298%
5104	EZCORP INC CL A COMMON STOCK USD.01	0.003%	93.301%
5105	ENGIE BRASIL SA	0.003%	93.304%
5106	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.307%
5107	IMP DEL DES Y E	0.003%	93.311%
5108	CROCS INC COMMON STOCK USD.001	0.003%	93.314%
5109	TIM PARTICIPA	0.003%	93.317%
5110	JM FINANCIAL	0.003%	93.320%
5111	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	93.323%
5112	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.326%
5113	INDS BACHOCO SA	0.003%	93.329%
5114	MAKINO MILLING	0.003%	93.332%
5115	HONG KONG LAND	0.003%	93.335%
5116	BWP TRUST	0.003%	93.338%
5117	PARMALAT S.P.A	0.003%	93.341%
5118	CLOETTA AB B SH	0.003%	93.344%
5119	FRONTERA ENERGY	0.003%	93.347%
5120	TAKEUCHI MANUFA	0.003%	93.351%
5121	DIRTT ENVIRONME	0.003%	93.354%
5122	NANKAI ELEC RAI	0.003%	93.357%
5123	NAMPAK LTD.	0.003%	93.360%
5124	KERRY LOGISTICS	0.003%	93.363%
5125	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.366%
5126	58.COM INC ADR ADR	0.003%	93.369%
5127	ARROW ELECTRONI	0.003%	93.372%
5128	GPO IND BIMBO	0.003%	93.375%
5129	NAN YA PLASTIC	0.003%	93.378%
5130	ENTERCOM COMMUN	0.003%	93.381%
5131	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	HAITONG INTL SE	0.003%	93.387%
5133	PAINTED PONY EN	0.003%	93.390%
5134	SHANDONG WEIGAO	0.003%	93.394%
5135	KOMAX HOLDING A	0.003%	93.397%
5136	BRF SA ADR ADR	0.003%	93.400%
5137	SHIP FINANCE IN	0.003%	93.403%
5138	CHORUS LIMITED	0.003%	93.406%
5139	RYMAN HEALTHCAR	0.003%	93.409%
5140	FENNER	0.003%	93.412%
5141	CRAMO OYJ B SHS	0.003%	93.415%
5142	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	93.418%
5143	CENTRAL GLASS C	0.003%	93.421%
5144	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	93.424%
5145	LATAM AIRLINES	0.003%	93.427%
5146	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.430%
5147	SANTAM	0.003%	93.433%
5148	PT ANEKA TAMBAN	0.003%	93.436%
5149	KINPO ELECTRONI	0.003%	93.439%
5150	RESORTTRUST INC	0.003%	93.442%
5151	MONOTARO CO.LTD	0.003%	93.445%
5152	DUSKIN CO LTD	0.003%	93.448%
5153	HEMFOSA FASTIGH	0.003%	93.452%
5154	NIKKISO CO	0.003%	93.455%
5155	CORETRONICS COR	0.003%	93.458%
5156	ZAKLADY METALI	0.003%	93.461%
5157	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	93.464%
5158	LINK ADMINISTRA	0.003%	93.467%
5159	MITIE GROUP	0.003%	93.470%
5160	COMTECH TELE CO	0.003%	93.473%
5161	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.476%
5162	CHINA LONGYUAN	0.003%	93.479%
5163	ZENSHO CO LTD	0.003%	93.482%
5164	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.485%
5165	USS CO. LTD.	0.003%	93.488%
5166	DAI-ICHI KOGYO	0.003%	93.491%
5167	SCANSOURCE INC COMMON STOCK	0.003%	93.494%
5168	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.497%
5169	FAR EAST INTL B	0.003%	93.500%
5170	SAMPO OYJ	0.003%	93.503%
5171	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.506%
5172	NANTO BANK	0.003%	93.509%
5173	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.003%	93.512%
5174	AUTODESK INC	0.003%	93.515%
5175	GUNZE	0.003%	93.518%
5176	FOMENTO ECON ME	0.003%	93.521%
5177	MBANK	0.003%	93.524%
5178	ARGAN INC COMMON STOCK USD.15	0.003%	93.527%
5179	PAN OCEAN CO	0.003%	93.530%
5180	HYAKUJUSHI BANK	0.003%	93.533%
5181	SINGAPORE POST	0.003%	93.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	SHIKOKU ELEC PO	0.003%	93.539%
5183	DAIHEN CORP	0.003%	93.542%
5184	DEUTSCHE EUROSH	0.003%	93.545%
5185	OTSUKA CORP	0.003%	93.548%
5186	AUTOMOTIVE HOLD	0.003%	93.551%
5187	HULIC CO LTD	0.003%	93.554%
5188	Ayala Land Inc	0.003%	93.557%
5189	LIECHTENSTEINIS	0.003%	93.560%
5190	SCORPIO TANKERS	0.003%	93.563%
5191	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.566%
5192	G8 EDUCATION LT	0.003%	93.569%
5193	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	93.572%
5194	KERNEL HOLDING	0.003%	93.575%
5195	E-MART CO. LTD.	0.003%	93.578%
5196	FARMER BROS CO COMMON STOCK USD1.0	0.003%	93.581%
5197	INVACARE CORP	0.003%	93.584%
5198	TOKEN CORP	0.003%	93.587%
5199	FUGRO NV-CVA	0.003%	93.590%
5200	ASIA OPTICAL CO	0.003%	93.593%
5201	KOMORI CORPORAT	0.003%	93.596%
5202	AOKI INTL	0.003%	93.599%
5203	ELIS SA	0.003%	93.602%
5204	AMBEV SA ADR ADR	0.003%	93.605%
5205	TELSTRA CORP	0.003%	93.608%
5206	NN INC COMMON STOCK USD.01	0.003%	93.611%
5207	TEMP HOLDINGS C	0.003%	93.614%
5208	3SBIO INC	0.003%	93.617%
5209	DELPHI ENERGY C	0.003%	93.620%
5210	GUANGZHOU AUTOM	0.003%	93.623%
5211	MACQUARIE LEISU	0.003%	93.626%
5212	COCA-COLA FEMSA	0.003%	93.629%
5213	JGC CORP	0.003%	93.632%
5214	NIPPON REIT INV	0.003%	93.635%
5215	GPO DE INVERSIO	0.003%	93.638%
5216	MAYORA INDAH	0.003%	93.641%
5217	COPPER MTN MNG	0.003%	93.644%
5218	NWS HOLDINGS LT	0.003%	93.646%
5219	SENKO CO	0.003%	93.649%
5220	DIALOG GROUP BH	0.003%	93.652%
5221	ST BARBARA MINE	0.003%	93.655%
5222	LANDING INTL DE	0.003%	93.658%
5223	F E CONSORTM IN	0.003%	93.661%
5224	RECTICEL	0.003%	93.664%
5225	TAISHO PHARMACE	0.003%	93.667%
5226	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.670%
5227	HAYNES INTL INC	0.003%	93.673%
5228	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.676%
5229	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.679%
5230	KOC HOLDING AS	0.003%	93.682%
5231	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	FAES FARMA SA	0.003%	93.688%
5233	PERUSAHAAN GAS	0.003%	93.691%
5234	UNITED LABORATO	0.003%	93.694%
5235	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.696%
5236	BRINKER INTL IN	0.003%	93.699%
5237	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.702%
5238	JIANGSU EXPRESS	0.003%	93.705%
5239	EXPRESS INC COMMON STOCK	0.003%	93.708%
5240	COMPUGROUP HOLD	0.003%	93.711%
5241	PORTO SEGURO SA	0.003%	93.714%
5242	AOZORA BANK	0.003%	93.717%
5243	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	93.720%
5244	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.723%
5245	JOWA HLDGS CO L	0.003%	93.726%
5246	MID REIT INC	0.003%	93.729%
5247	VASTNED RETAIL	0.003%	93.732%
5248	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	93.734%
5249	TACHI-S CO	0.003%	93.737%
5250	GUDANG GARAM(PE	0.003%	93.740%
5251	GETAC TECHNOLOG	0.003%	93.743%
5252	NIHON KOHDEN CO	0.003%	93.746%
5253	BANCA GENERALI	0.003%	93.749%
5254	VANGUARD INTL S	0.003%	93.752%
5255	NORDEA BANK AB	0.003%	93.755%
5256	YELLOW PAGES LT	0.003%	93.758%
5257	TOP GLOVE CORP	0.003%	93.761%
5258	CHEUNG KONG INF	0.003%	93.764%
5259	DIGI.COM BHD	0.003%	93.766%
5260	PROVIDENT FINAN	0.003%	93.769%
5261	CARETRUST REIT INC REIT USD.01	0.003%	93.772%
5262	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.775%
5263	CHAMPION REAL E	0.003%	93.778%
5264	BARR(A.G.)	0.003%	93.781%
5265	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.003%	93.784%
5266	SAO MARTINHO SA	0.003%	93.787%
5267	CHINA BLUECHEMI	0.003%	93.790%
5268	KEIHIN ELEC EXP	0.003%	93.793%
5269	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.795%
5270	HIGHWEALTH CONS	0.003%	93.798%
5271	AEON DELIGHT	0.003%	93.801%
5272	MATCH GROUP INC COMMON STOCK USD.001	0.003%	93.804%
5273	DOOSAN HEAVY IN	0.003%	93.807%
5274	BK OF EAST ASIA	0.003%	93.810%
5275	CHOW SANG SANG	0.003%	93.813%
5276	GS RETAIL CO LT	0.003%	93.816%
5277	CHOICE PROPERTI	0.003%	93.818%
5278	SHANKS GROUP PL	0.003%	93.821%
5279	ITALGAS SPA	0.003%	93.824%
5280	AEGION CORP COMMON STOCK USD.01	0.003%	93.827%
5281	ASANKO GOLD INC	0.003%	93.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	ALKERMES PLC	0.003%	93.833%
5283	SEOUL SEMICONDU	0.003%	93.836%
5284	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	93.839%
5285	PACIFIC INDUSTR	0.003%	93.841%
5286	KEPPEL DC REIT	0.003%	93.844%
5287	YUHAN CORP	0.003%	93.847%
5288	GENTING INTERNA	0.003%	93.850%
5289	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	93.853%
5290	SEKISUI HOUSE	0.003%	93.856%
5291	CUMMINS INDIA	0.003%	93.859%
5292	SYDNEY AIRPORT	0.003%	93.862%
5293	NATURA COSMETIC	0.003%	93.864%
5294	KROGER CO SR UNSECURED 01/21 3.3	0.003%	93.867%
5295	LI NING CO. LTD	0.003%	93.870%
5296	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	93.873%
5297	TRANSPORT INTL	0.003%	93.876%
5298	HEIWADO CO LTD	0.003%	93.879%
5299	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.882%
5300	PAPA JOHN'S INT	0.003%	93.884%
5301	FENG HSIN IRON&	0.003%	93.887%
5302	GRAINGER TRUST	0.003%	93.890%
5303	ORGANIZACI SORI	0.003%	93.893%
5304	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	93.896%
5305	LUNDIN PERTOLEU	0.003%	93.899%
5306	VITASOY INTL	0.003%	93.902%
5307	CTS CORP COMMON STOCK	0.003%	93.904%
5308	ANADOLU EFES BI	0.003%	93.907%
5309	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.003%	93.910%
5310	MUTHOOT FINANCE	0.003%	93.913%
5311	JUMBO SA	0.003%	93.916%
5312	POSTNL	0.003%	93.919%
5313	LAR ESPANA REAL	0.003%	93.922%
5314	KYUSHU ELEC POW	0.003%	93.924%
5315	NS SOLUTIONS CO	0.003%	93.927%
5316	YAMANASHI CHUO	0.003%	93.930%
5317	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.933%
5318	MONEX GROUP INC	0.003%	93.936%
5319	SAN-A CO LTD	0.003%	93.939%
5320	IZUMI CO	0.003%	93.941%
5321	ZZZSAN-AI OIL C	0.003%	93.944%
5322	AUTOGRILL SPA	0.003%	93.947%
5323	NEW WAVE GROUP	0.003%	93.950%
5324	YUEN FOONG YU M	0.003%	93.953%
5325	OMNIA HOLDINGS	0.003%	93.956%
5326	OLAM INTERNATIO	0.003%	93.959%
5327	FUTABA CORP	0.003%	93.961%
5328	RAJESH EXPORTS	0.003%	93.964%
5329	NEMETSCHEK AG	0.003%	93.967%
5330	ARCS CO LTD	0.003%	93.970%
5331	PARK 24 CO	0.003%	93.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	SUDAMERICANA VA	0.003%	93.975%
5333	JAPAN DISPLAY I	0.003%	93.978%
5334	AOMORI BANK	0.003%	93.981%
5335	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	93.984%
5336	TRAVELPORT WORL	0.003%	93.987%
5337	ROCHE HOLDING A	0.003%	93.990%
5338	CAHYA MATA SARA	0.003%	93.992%
5339	CJ E&M CORPORAT	0.003%	93.995%
5340	OKUMURA CORP	0.003%	93.998%
5341	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.001%
5342	PC CONNECTION	0.003%	94.004%
5343	BANPU PUBLIC CO	0.003%	94.007%
5344	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	94.009%
5345	RAMIRENT OYJ	0.003%	94.012%
5346	V TECHNOLOGY	0.003%	94.015%
5347	CHARTER HALL	0.003%	94.018%
5348	IINO KAIUN KAIS	0.003%	94.021%
5349	EMP NAC ELECTRI	0.003%	94.023%
5350	WING TAI HOLDIN	0.003%	94.026%
5351	KATO SANGYO CO	0.003%	94.029%
5352	KEIO CORP	0.003%	94.032%
5353	MORGUARD REAL E	0.003%	94.035%
5354	HOTA INDUSTRIAL	0.003%	94.037%
5355	SLATE RETAIL RE	0.003%	94.040%
5356	LOTTE SHOPPING	0.003%	94.043%
5357	ZARDOYA-OTIS	0.003%	94.046%
5358	NISSHINBO IND I	0.003%	94.049%
5359	KOREA PETROCHEM	0.003%	94.051%
5360	PREMIER INVESTM	0.003%	94.054%
5361	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.057%
5362	SANFILIPPO(JOHN	0.003%	94.060%
5363	ZUGER KANTONALB	0.003%	94.062%
5364	ONESAVINGS BANK	0.003%	94.065%
5365	ELITE MATERIAL	0.003%	94.068%
5366	JAPAN AVIATN EL	0.003%	94.071%
5367	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	94.074%
5368	DIVERS RES BHD	0.003%	94.076%
5369	WESTERN AREAS N	0.003%	94.079%
5370	DAH SING BANKIN	0.003%	94.082%
5371	BCO ABC BRASIL	0.003%	94.085%
5372	EXACT SCIENCES	0.003%	94.088%
5373	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.090%
5374	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.093%
5375	ADVANTEST	0.003%	94.096%
5376	TONG YANG INDUS	0.003%	94.099%
5377	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	94.101%
5378	NIPPON DENSETSU	0.003%	94.104%
5379	SAMSUNG CARD	0.003%	94.107%
5380	FUJITEC CO	0.003%	94.110%
5381	INTL METAL SERV	0.003%	94.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	WORLD ACCEPTANCE CORP COMMON STOCK	0.003%	94.115%
5383	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.118%
5384	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	94.121%
5385	PROCTER & GAMBL	0.003%	94.124%
5386	MACQUARIE MEXIC	0.003%	94.126%
5387	TISCO FINANCIAL	0.003%	94.129%
5388	KANAMOTO CO LTD	0.003%	94.132%
5389	BELLUNA CO.LTD	0.003%	94.135%
5390	QUALITY CARE PROPERTIES REIT USD.01	0.003%	94.137%
5391	IBJ LEASING CO	0.003%	94.140%
5392	WD 40 CO COMMON STOCK USD.001	0.003%	94.143%
5393	HSBC USA INC SR UNSECURED 08/20 2.75	0.003%	94.146%
5394	GRAPHITE INDIA	0.003%	94.148%
5395	ALL NIPPON AIRW	0.003%	94.151%
5396	FELDA GLOBAL VE	0.003%	94.154%
5397	GENTERA SAB DE	0.003%	94.157%
5398	TAICHUNG	0.003%	94.159%
5399	NISHIO RENT ALL	0.003%	94.162%
5400	SINBON ELECTRON	0.003%	94.165%
5401	KITZ CORPORATIO	0.003%	94.168%
5402	HELICAL BAR PLC	0.003%	94.170%
5403	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	94.173%
5404	YAKO CO	0.003%	94.176%
5405	BOC AVIATION LT	0.003%	94.179%
5406	BORREGAARD ASA	0.003%	94.181%
5407	PACIFIC BASIN S	0.003%	94.184%
5408	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.187%
5409	RAIN INDUSTRIES	0.003%	94.190%
5410	EVERGREEN MARIN	0.003%	94.192%
5411	GREAT WALL ENTE	0.003%	94.195%
5412	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.198%
5413	ANGLOGOLD LTD	0.003%	94.201%
5414	TRAKYA CAM SANA	0.003%	94.203%
5415	MALLINCKRODT PL	0.003%	94.206%
5416	SPEEDWAY MOTORS	0.003%	94.209%
5417	JAPAN SECS FINA	0.003%	94.212%
5418	IDBI BANK LTD	0.003%	94.214%
5419	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.217%
5420	PERPETUAL TST A	0.003%	94.220%
5421	LUYE PHARMA GRO	0.003%	94.223%
5422	GO-AHEAD GROUP	0.003%	94.225%
5423	ECLIPX GROUP LT	0.003%	94.228%
5424	JSW ENERGY LTD	0.003%	94.231%
5425	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.234%
5426	UNIFI INC	0.003%	94.236%
5427	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	94.239%
5428	LG INTL CORP	0.003%	94.242%
5429	TRUSCO NAKAYAMA	0.003%	94.244%
5430	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	94.247%
5431	LENDINGTREE INC COMMON STOCK USD.01	0.003%	94.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	TLG IMMOBILIEN	0.003%	94.253%
5433	CIA HERING	0.003%	94.255%
5434	PRADA SPA	0.003%	94.258%
5435	SHINKO ELEC IND	0.003%	94.261%
5436	TOPCO SCIENTIFI	0.003%	94.263%
5437	OKI ELECTRIC IN	0.003%	94.266%
5438	NISSAN SHATAI C	0.003%	94.269%
5439	POONGSAN CORP(N	0.003%	94.272%
5440	GUOTAI JUNAN IN	0.003%	94.274%
5441	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.277%
5442	AGRITRADE RESOU	0.003%	94.280%
5443	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.282%
5444	EBOS GROUP LTD	0.003%	94.285%
5445	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.288%
5446	KIATNAKIN FIN&S	0.003%	94.291%
5447	AEON MALL CO LT	0.003%	94.293%
5448	UNITED ENERGY G	0.003%	94.296%
5449	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.003%	94.299%
5450	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.301%
5451	WORLDPAY INC	0.003%	94.304%
5452	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	94.307%
5453	IS DONGSEO CO L	0.003%	94.310%
5454	PARAMOUNT BED H	0.003%	94.312%
5455	TAIWAN FERTILIZ	0.003%	94.315%
5456	KENDRION NV	0.003%	94.318%
5457	LEAGOLD MINING	0.003%	94.320%
5458	JB FINANCIAL GR	0.003%	94.323%
5459	HONG LEONG CRED	0.003%	94.326%
5460	EMBOTELLA ANDIN	0.003%	94.328%
5461	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.331%
5462	ECHO GLOBAL LOG	0.003%	94.334%
5463	ZZZPRIMA MEAT P	0.003%	94.337%
5464	GUOCO GROUP	0.003%	94.339%
5465	FOXCONN TECHNOL	0.003%	94.342%
5466	MONMOUTH REAL E	0.003%	94.345%
5467	INTERNET INITIA	0.003%	94.347%
5468	HOCHSCHILD MINI	0.003%	94.350%
5469	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.353%
5470	JOLLIBEE FOODS	0.003%	94.355%
5471	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.358%
5472	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.361%
5473	LUXOTTICA GROUP	0.003%	94.363%
5474	ETERNAL CHEMICA	0.003%	94.366%
5475	WUESTENROT & WU	0.003%	94.369%
5476	SATO CORP	0.003%	94.372%
5477	SUMITOMO METAL	0.003%	94.374%
5478	AK STEEL HOLDIN	0.003%	94.377%
5479	BURE INVESTMENT	0.003%	94.380%
5480	KENEDIX RESIDEN	0.003%	94.382%
5481	RENEWABLE ENERG	0.003%	94.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	ORION CORP	0.003%	94.388%
5483	PILOT CORP (NEW	0.003%	94.390%
5484	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.393%
5485	ADANI ENTERPRIS	0.003%	94.396%
5486	ALCONIX CORPORA	0.003%	94.398%
5487	NICHI-IKO PHARM	0.003%	94.401%
5488	AKER SOLUTIONS	0.003%	94.404%
5489	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.406%
5490	TONGDA GROUP HL	0.003%	94.409%
5491	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.412%
5492	BAVARIAN NORDIC	0.003%	94.414%
5493	CROMWELL PROPER	0.003%	94.417%
5494	JARDINE CYCLE	0.003%	94.420%
5495	MOCHIDA PHARM C	0.003%	94.422%
5496	RUTH'S HOSPITAL	0.003%	94.425%
5497	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.428%
5498	DE'LONGHI SPA	0.003%	94.430%
5499	MEITEC CORPORAT	0.003%	94.433%
5500	SA CORP REAL ES	0.003%	94.436%
5501	ODONTOPREV SA	0.003%	94.438%
5502	SUPER RETAIL GR	0.003%	94.441%
5503	VST HLDGS	0.003%	94.443%
5504	THAI MILITARY B	0.003%	94.446%
5505	ULTIMATE	0.003%	94.449%
5506	DAIKYO INC	0.003%	94.451%
5507	SUPALAI PUBLIC	0.003%	94.454%
5508	INDRA SISTEMAS	0.003%	94.457%
5509	KABU.COM SECURI	0.003%	94.459%
5510	BHP BILLITON FI	0.003%	94.462%
5511	JINRO LTD	0.003%	94.465%
5512	ENGINEERS INDIA	0.003%	94.467%
5513	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.470%
5514	INABATA & CO	0.003%	94.472%
5515	POLSKIE GORNICT	0.003%	94.475%
5516	CASHBUILD LTD	0.003%	94.478%
5517	KARDEX	0.003%	94.480%
5518	FASTIGHETS AB B	0.003%	94.483%
5519	POWERLONG REAL	0.003%	94.486%
5520	CONSORT MEDICAL	0.003%	94.488%
5521	HUBER & SUHNER	0.003%	94.491%
5522	RHB Capital	0.003%	94.493%
5523	SAMSUNG TECHWIN	0.003%	94.496%
5524	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.499%
5525	BARRATT DEVEL	0.003%	94.501%
5526	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	94.504%
5527	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	94.507%
5528	LAWSON	0.003%	94.509%
5529	CJ O SHOPPING C	0.003%	94.512%
5530	GROUPON INC COMMON STOCK USD.0001	0.003%	94.514%
5531	XENCOR INC COMMON STOCK USD.01	0.003%	94.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	CHINA ORIENTAL	0.003%	94.520%
5533	SAINT MARC HLDG	0.003%	94.522%
5534	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.003%	94.525%
5535	TUNG HO STEEL E	0.003%	94.527%
5536	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	94.530%
5537	CHINA RAILWAY S	0.003%	94.533%
5538	METALL ZUG AG	0.003%	94.535%
5539	YICHANG HEC CHA	0.003%	94.538%
5540	WIHLBORGS FASTI	0.003%	94.540%
5541	BILIA AB	0.003%	94.543%
5542	GOLDEN STAR RES	0.003%	94.546%
5543	RIPLEY CORP SA	0.003%	94.548%
5544	RUENTEX DEVELOP	0.003%	94.551%
5545	ELEC POWER DEV	0.003%	94.553%
5546	JAPFA COMFEED I	0.003%	94.556%
5547	GPO TELEVISA	0.003%	94.559%
5548	ESURE GROUP PLC	0.003%	94.561%
5549	Alliance Global	0.003%	94.564%
5550	SINGAPORE EXCHA	0.003%	94.566%
5551	FIVE PRIME THER	0.003%	94.569%
5552	PORTUCEL EMPRES	0.003%	94.572%
5553	TOAGOSEI CO LTD	0.003%	94.574%
5554	BINCK NV	0.003%	94.577%
5555	SUNDRUG CO LTD	0.003%	94.579%
5556	CSR CORP	0.003%	94.582%
5557	SAIZERIYA COMPA	0.003%	94.585%
5558	BT INVESTMENT M	0.003%	94.587%
5559	AXCELIS TECHNOL	0.003%	94.590%
5560	EN-JAPAN INC.	0.003%	94.592%
5561	CROMPTON GREAVE	0.003%	94.595%
5562	MARCUS CORP	0.003%	94.597%
5563	DNO INTERNATION	0.003%	94.600%
5564	DIGITAL CHINA H	0.003%	94.603%
5565	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	94.605%
5566	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.608%
5567	MANTRA GROUP LT	0.003%	94.610%
5568	JACCS CO	0.003%	94.613%
5569	NORDEA BANK AB	0.003%	94.615%
5570	DAIBIRU CORP	0.003%	94.618%
5571	SEMPRA ENERGY	0.003%	94.621%
5572	BUMI ARMADA BER	0.003%	94.623%
5573	ASCOTT RESIDENC	0.003%	94.626%
5574	DAIHO CONSTRUCT	0.003%	94.628%
5575	TITAN INDUSTRIE	0.003%	94.631%
5576	SHUN TAK HLDGS	0.003%	94.633%
5577	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.636%
5578	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.639%
5579	BAYWA AG (BAYER	0.003%	94.641%
5580	YODOGAWA STEEL	0.003%	94.644%
5581	GRAMMER AG	0.003%	94.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	CHINA NATIONAL	0.003%	94.649%
5583	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	94.651%
5584	TOWER INTL INC	0.003%	94.654%
5585	INTERCONEXION E	0.003%	94.656%
5586	ALBIOMA	0.003%	94.659%
5587	SINGAPORE TECH	0.003%	94.662%
5588	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.664%
5589	SLC AGRICOLA SA	0.003%	94.667%
5590	HEIWA REAL ESTA	0.003%	94.669%
5591	AIRBOSS OF AMER	0.003%	94.672%
5592	SKY PERFECT JSA	0.003%	94.674%
5593	PIONEER CORP JP	0.003%	94.677%
5594	PETRONAS CHEMIC	0.003%	94.679%
5595	TOHO ZINC CO LT	0.003%	94.682%
5596	GOODMAN PROPERT	0.003%	94.685%
5597	ABACUS PROPERTY	0.003%	94.687%
5598	TRANSM ALIANCA	0.003%	94.690%
5599	MUSASHI SEIMITS	0.003%	94.692%
5600	JCU CORP	0.003%	94.695%
5601	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.697%
5602	SCRIPPS NETWORK	0.003%	94.700%
5603	SAGAMI RAILWAY	0.003%	94.702%
5604	BETSSON AB	0.003%	94.705%
5605	FRESENIUS MEDIC	0.003%	94.707%
5606	FLEURY SA	0.003%	94.710%
5607	MEIDENSHA CORP	0.003%	94.712%
5608	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.715%
5609	CHINA HIGH SPEE	0.003%	94.718%
5610	EI TOWERS SPA	0.003%	94.720%
5611	KINGSTON COMM(H	0.003%	94.723%
5612	HUA HONG SEMICO	0.003%	94.725%
5613	INARI AMERTRON	0.003%	94.728%
5614	HUAKU DEVELOPME	0.003%	94.730%
5615	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.733%
5616	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.735%
5617	PT BUMI SERPONG	0.003%	94.738%
5618	LATECOERE	0.003%	94.740%
5619	JAPAN AIRPORT T	0.003%	94.743%
5620	FRASERS CENTREP	0.003%	94.745%
5621	KYOKUTO KAIHATS	0.003%	94.748%
5622	RTL GROUP SA	0.003%	94.750%
5623	SKYLARK CO LTD	0.003%	94.753%
5624	PETS AT HOME GR	0.003%	94.755%
5625	YUNG TAY ENGINE	0.003%	94.758%
5626	ACCELL GROUP	0.003%	94.760%
5627	TELEFONICA DEUT	0.003%	94.763%
5628	SEMEN GRESIK	0.003%	94.765%
5629	KADOKAWA DWANGO	0.003%	94.768%
5630	MACQUARIE KOREA	0.003%	94.770%
5631	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	Mobistar SA	0.003%	94.775%
5633	EVERLIGHT ELECT	0.003%	94.778%
5634	KANSAI PAINT CO	0.003%	94.780%
5635	TAKARA LEBEN CO	0.003%	94.783%
5636	BEIJING CAP LAN	0.003%	94.785%
5637	KAKAKU.COM INC	0.003%	94.788%
5638	ARCADYAN TECHNO	0.003%	94.791%
5639	GREENLAND HONG	0.003%	94.793%
5640	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.796%
5641	AK HOLDINGS INC	0.002%	94.798%
5642	TSI HOLDINGS CO	0.002%	94.801%
5643	VEDANTA RESOURC	0.002%	94.803%
5644	HAKUHODO DY HLD	0.002%	94.806%
5645	ROXGOLD INC	0.002%	94.808%
5646	ORIENTAL UNION	0.002%	94.810%
5647	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	94.813%
5648	HOPSON DEVELOPM	0.002%	94.815%
5649	EOH HOLDINGS LT	0.002%	94.818%
5650	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	94.820%
5651	NISHI NIPPON RR	0.002%	94.823%
5652	RHONE-KLINIKUM	0.002%	94.825%
5653	ITOCHU TECHNO S	0.002%	94.828%
5654	HANSTEEN HOLDIN	0.002%	94.830%
5655	OKINAWA ELEC PO	0.002%	94.833%
5656	TV18 BROADCAST	0.002%	94.835%
5657	TAV HAVALIMANLA	0.002%	94.838%
5658	CDL HOSPITALITY	0.002%	94.840%
5659	SUMITOMO WAREHO	0.002%	94.843%
5660	CONSTRUCCIONES	0.002%	94.845%
5661	MANHATTAN ASSOC	0.002%	94.848%
5662	TASSAL GROUP	0.002%	94.850%
5663	MOTOR OIL SA	0.002%	94.853%
5664	GRINDROD LIMITE	0.002%	94.855%
5665	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	94.858%
5666	METLIFECARE LTD	0.002%	94.860%
5667	TELEFONICA BRASIL ADR ADR	0.002%	94.863%
5668	INDIABULL REAL	0.002%	94.865%
5669	GAMESA CORP TEC	0.002%	94.868%
5670	NOJIMA CORP	0.002%	94.870%
5671	HEXAWARE TECHNO	0.002%	94.872%
5672	TVS MOTOR CO	0.002%	94.875%
5673	AUSTRIA TECHNOL	0.002%	94.877%
5674	HYSAN DEVELOPME	0.002%	94.880%
5675	PAZ CORP SA	0.002%	94.882%
5676	K12 INC COMMON STOCK USD.0001	0.002%	94.885%
5677	ZENKOKU HOSHO C	0.002%	94.887%
5678	ARC LAND SAKAMO	0.002%	94.890%
5679	ENDEAVOUR SILVE	0.002%	94.892%
5680	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	94.895%
5681	CHINA SOUTH CIT	0.002%	94.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	GROUP COMERCIAL	0.002%	94.900%
5683	ZCL COMPOSITES	0.002%	94.902%
5684	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	94.904%
5685	RELIANCE POWER	0.002%	94.907%
5686	CENTRL PLAZA HO	0.002%	94.909%
5687	ZEE ENTERTAIN E	0.002%	94.912%
5688	JVC KENWOOD HLD	0.002%	94.914%
5689	SIIX CORPORATIO	0.002%	94.917%
5690	NANYA TECHNOLOG	0.002%	94.919%
5691	HUFVUDSTADEN AB	0.002%	94.922%
5692	KUNGSLEDEN AB N	0.002%	94.924%
5693	LASSILA & TIKAN	0.002%	94.927%
5694	ATLANTICA YIELD	0.002%	94.929%
5695	CHICONY ELECTRO	0.002%	94.931%
5696	CHINA MOTOR CO	0.002%	94.934%
5697	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	94.936%
5698	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	94.939%
5699	INVESQUE INC	0.002%	94.941%
5700	PARKWAY LIFE RE	0.002%	94.944%
5701	EZAKI GLICO CO	0.002%	94.946%
5702	MICRO-STAR INTL	0.002%	94.949%
5703	BLOOMBERRY RESO	0.002%	94.951%
5704	BIZLINK HOLDING	0.002%	94.953%
5705	CHOW TAI FOOK J	0.002%	94.956%
5706	EVENT HOSPITALI	0.002%	94.958%
5707	YAMAGATA BANK	0.002%	94.961%
5708	TXC CORPN	0.002%	94.963%
5709	GENMAB A/S	0.002%	94.966%
5710	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	94.968%
5711	PER AARSLEFF A/	0.002%	94.970%
5712	PREMIER OIL	0.002%	94.973%
5713	CORBY SPIRIT AN	0.002%	94.975%
5714	HONG LEONG BANK	0.002%	94.978%
5715	BOLSA MEXICANA	0.002%	94.980%
5716	DRAEGERWERK AG	0.002%	94.983%
5717	DELPHI TECHNOLO	0.002%	94.985%
5718	CEBU AIR INC	0.002%	94.987%
5719	MARICO LTD	0.002%	94.990%
5720	GRIEG SEAFOOD A	0.002%	94.992%
5721	EMS-CHEMIE HLDG	0.002%	94.995%
5722	CHINA FOOD LTD	0.002%	94.997%
5723	SYNCMOLD ENTERP	0.002%	95.000%
5724	D/S NORDEN	0.002%	95.002%
5725	HITACHI MAXELL	0.002%	95.004%
5726	HUTCHISON TEL-H	0.002%	95.007%
5727	TOEI CO	0.002%	95.009%
5728	RITEK INC	0.002%	95.012%
5729	POSTE ITALIANE	0.002%	95.014%
5730	SM PRIME HLDGS	0.002%	95.016%
5731	ASR NEDERLAND N	0.002%	95.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	IWATE(BANK OF)	0.002%	95.021%
5733	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	95.024%
5734	CYFROWY POLSAT	0.002%	95.026%
5735	TAKARA STANDARD	0.002%	95.029%
5736	SAF-HOLLAND SA	0.002%	95.031%
5737	EZ TEC EMPREEND	0.002%	95.033%
5738	LINDAB INTL AB	0.002%	95.036%
5739	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.038%
5740	CHUGOKU MAR PAI	0.002%	95.041%
5741	AIA ENGINEERING	0.002%	95.043%
5742	GLAXOSMITHKLINE	0.002%	95.045%
5743	D.A. CONSORTIUM	0.002%	95.048%
5744	MIGDAL INSURAN	0.002%	95.050%
5745	PRINCE HOUSING	0.002%	95.053%
5746	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.055%
5747	RAMCO-GERSHENSO	0.002%	95.057%
5748	OESTERREICHISCH	0.002%	95.060%
5749	ELRINGKLINGER	0.002%	95.062%
5750	GRUPO AEROPORTU	0.002%	95.065%
5751	BIM BIRLESIK MA	0.002%	95.067%
5752	RONSHINE CHINA	0.002%	95.069%
5753	ENQUEST PLC	0.002%	95.072%
5754	AIXTRON AG	0.002%	95.074%
5755	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.076%
5756	ENNIS INC COMMON STOCK USD2.5	0.002%	95.079%
5757	FORMOSA PETROCH	0.002%	95.081%
5758	CHUNGHWA TELECO	0.002%	95.084%
5759	STRIDES ARCOLAB	0.002%	95.086%
5760	KUNG LONG BATTE	0.002%	95.088%
5761	CLARKSON(HORACE	0.002%	95.091%
5762	TATA CHEMICALS	0.002%	95.093%
5763	KINTETSU WORLD	0.002%	95.096%
5764	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.098%
5765	INFOMART CORP	0.002%	95.100%
5766	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	95.103%
5767	DOMETIC GROUP A	0.002%	95.105%
5768	REFRESCO GROUP	0.002%	95.107%
5769	DAINICHISEIKA C	0.002%	95.110%
5770	OIL REFINERIES	0.002%	95.112%
5771	CEWE COLOR HLDG	0.002%	95.115%
5772	S FOODS INC	0.002%	95.117%
5773	LG INDL SYSTEMS	0.002%	95.119%
5774	FU SHOU YUAN IN	0.002%	95.122%
5775	HANJIN KAL CORP	0.002%	95.124%
5776	ZHEN DING TECHN	0.002%	95.126%
5777	SPARTANNASH CO COMMON STOCK	0.002%	95.129%
5778	CHINA SHIPPING	0.002%	95.131%
5779	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.133%
5780	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.136%
5781	MEDY-TOX INC	0.002%	95.138%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	GETTY PETROLEUM	0.002%	95.141%
5783	KOREA LINE CORP	0.002%	95.143%
5784	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.145%
5785	KRUK SA	0.002%	95.148%
5786	TOPPAN FORMS	0.002%	95.150%
5787	PHH CORP COMMON STOCK USD.01	0.002%	95.152%
5788	REALESTATE.COM.	0.002%	95.155%
5789	AFG ARBONIA-FOR	0.002%	95.157%
5790	CIA ENERGETICA	0.002%	95.159%
5791	DOMINOS PIZZA E	0.002%	95.162%
5792	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.164%
5793	FRASERS LOGISTI	0.002%	95.166%
5794	CONCENTRIC AB	0.002%	95.169%
5795	RESOLUTE MINING	0.002%	95.171%
5796	INABA DENKISANG	0.002%	95.173%
5797	PACIFIC TEXTILE	0.002%	95.176%
5798	HEIWA REAL ESTA	0.002%	95.178%
5799	CREDITO EMILIAN	0.002%	95.180%
5800	CRH MEDICAL COR	0.002%	95.183%
5801	RICARDO	0.002%	95.185%
5802	ADVANCED MICRO	0.002%	95.187%
5803	PUREGOLD PRICE	0.002%	95.190%
5804	ROYAL CO	0.002%	95.192%
5805	FUYAO GLASS IND	0.002%	95.194%
5806	SUMITOMO DENSET	0.002%	95.197%
5807	REDES ENERGETIC	0.002%	95.199%
5808	ALGOMA CENTRAL	0.002%	95.201%
5809	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.204%
5810	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.206%
5811	CT REAL ESTATE	0.002%	95.208%
5812	TAIWAN STYRENE	0.002%	95.211%
5813	SWISSQUOTE GP H	0.002%	95.213%
5814	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.215%
5815	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.002%	95.218%
5816	WAKITA & CO	0.002%	95.220%
5817	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.222%
5818	STEEL AUTHORITY	0.002%	95.225%
5819	MORGUARD NORTH	0.002%	95.227%
5820	NISSIN KOGYO	0.002%	95.229%
5821	AMOREPACIFIC-NE	0.002%	95.232%
5822	CASTROL INDIA L	0.002%	95.234%
5823	IMA(IND MACC AU	0.002%	95.236%
5824	FORMOSA TAFFETA	0.002%	95.239%
5825	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	95.241%
5826	FURUKAWA CO	0.002%	95.243%
5827	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	95.246%
5828	SELECT HARVESTS	0.002%	95.248%
5829	ALTAREA SCA	0.002%	95.250%
5830	LUNDIN GOLD INC	0.002%	95.253%
5831	ADVTECH LTD	0.002%	95.255%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	ST SHINE OPTICA	0.002%	95.257%
5833	WALSIN LIHWA CO	0.002%	95.259%
5834	TOOTSIE ROLL IN	0.002%	95.262%
5835	MARCOPOLO SA	0.002%	95.264%
5836	OVS SPA	0.002%	95.266%
5837	HIKARI TSUSHIN	0.002%	95.269%
5838	G&L BEIJER AB B	0.002%	95.271%
5839	NIPPON CHEMI-CO	0.002%	95.273%
5840	MISC BERHAD	0.002%	95.276%
5841	VAKRANGEE LTD	0.002%	95.278%
5842	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	95.280%
5843	PRESS METAL ALU	0.002%	95.282%
5844	PEMBANGUNAN P	0.002%	95.285%
5845	PUBLICIS GROUPE	0.002%	95.287%
5846	IRESS MARKET TE	0.002%	95.289%
5847	CONN S INC COMMON STOCK USD.01	0.002%	95.292%
5848	MERSEN SA	0.002%	95.294%
5849	RPS GROUP PLC	0.002%	95.296%
5850	CAPITARETAIL CH	0.002%	95.299%
5851	BERKSHIRE HAT E	0.002%	95.301%
5852	INCYTE PHARMACE	0.002%	95.303%
5853	WILSON BAYLY HO	0.002%	95.305%
5854	KOHNAN SHOJI	0.002%	95.308%
5855	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	95.310%
5856	SAUL CENTERS INC REIT USD.01	0.002%	95.312%
5857	CHATHAM LODGING	0.002%	95.315%
5858	HUATAI SECURITI	0.002%	95.317%
5859	FUCHS PETRO AG	0.002%	95.319%
5860	CHENG UEI PRECI	0.002%	95.321%
5861	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.324%
5862	ASIA PACIFIC TE	0.002%	95.326%
5863	JASTRZEBSKA SPO	0.002%	95.328%
5864	PIOLAX CO	0.002%	95.331%
5865	TED BAKER PLC	0.002%	95.333%
5866	DAISEKI CO LTD	0.002%	95.335%
5867	ONO PHARMACEUTI	0.002%	95.337%
5868	JIAYUAN INTERNA	0.002%	95.340%
5869	SIAMGAS AND PET	0.002%	95.342%
5870	TELEKOM AUSTRIA	0.002%	95.344%
5871	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.347%
5872	PRECINT PRO	0.002%	95.349%
5873	SANGETSU CO	0.002%	95.351%
5874	BANCO SANTANDER	0.002%	95.353%
5875	TEXTAINER GROUP	0.002%	95.356%
5876	PACIFIC METALS	0.002%	95.358%
5877	GMO INTERNET IN	0.002%	95.360%
5878	PACIFIC GAS & E	0.002%	95.363%
5879	NISSHIN STEEL H	0.002%	95.365%
5880	TAIWAN BUSINESS	0.002%	95.367%
5881	TENARIS S.A.	0.002%	95.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	ADASTRIA HOLDI	0.002%	95.372%
5883	BANK OF BARODA	0.002%	95.374%
5884	CIECH SA	0.002%	95.376%
5885	HERO HONDA	0.002%	95.378%
5886	PARQUE ARAUCO S	0.002%	95.381%
5887	TRULY INTL HLDG	0.002%	95.383%
5888	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.385%
5889	CJ CGV	0.002%	95.387%
5890	ITE GROUP	0.002%	95.390%
5891	INDIAN HOTELS	0.002%	95.392%
5892	SHINOKEN GROUP	0.002%	95.394%
5893	DOOSAN CORP	0.002%	95.397%
5894	JUKI CORP	0.002%	95.399%
5895	GRUMA SA DE CV	0.002%	95.401%
5896	RED STAR MACALL	0.002%	95.403%
5897	FORTUNE R/EST I	0.002%	95.406%
5898	SONDA S.A.	0.002%	95.408%
5899	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.410%
5900	SINOPEC KANTONS	0.002%	95.412%
5901	NIPPON VALQUA I	0.002%	95.415%
5902	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.417%
5903	BEZEQ ISRAEL TE	0.002%	95.419%
5904	VECTOR INC	0.002%	95.421%
5905	POWER GRID CORP	0.002%	95.424%
5906	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	95.426%
5907	ORIOR AG	0.002%	95.428%
5908	RESOLUTE FOREST	0.002%	95.430%
5909	KANTO DENKA KOG	0.002%	95.433%
5910	ASAHI DIAMOND I	0.002%	95.435%
5911	NISSIN ELECTRIC	0.002%	95.437%
5912	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	95.439%
5913	SBS HOLDINGS IN	0.002%	95.442%
5914	MENZIES(JOHN)	0.002%	95.444%
5915	SPARKASSEN IMMO	0.002%	95.446%
5916	ICHIGO REAL EST	0.002%	95.448%
5917	888 HOLDINGS	0.002%	95.451%
5918	NSD CO LTD	0.002%	95.453%
5919	SHANGHAI ELECTR	0.002%	95.455%
5920	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.457%
5921	VS INDUSTRY BHD	0.002%	95.460%
5922	SINOTRANS SHIPP	0.002%	95.462%
5923	KOMBASSAN HOLDI	0.002%	95.464%
5924	TIER REIT INC REIT USD.0001	0.002%	95.466%
5925	NOVOLIPET STEEL	0.002%	95.468%
5926	SAO PAU ALPARGA	0.002%	95.471%
5927	AIMIA INC	0.002%	95.473%
5928	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.475%
5929	SPLUNK INC COMMON STOCK USD.001	0.002%	95.477%
5930	SRF LTD	0.002%	95.480%
5931	BENI STABILI IT	0.002%	95.482%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.484%
5933	KOKUYO CO	0.002%	95.486%
5934	VUKILE PROPERTY	0.002%	95.489%
5935	BANCO SANTANDER	0.002%	95.491%
5936	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.493%
5937	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	95.495%
5938	IGG INC	0.002%	95.497%
5939	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	95.500%
5940	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	95.502%
5941	GPO CATALANA OC	0.002%	95.504%
5942	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	95.506%
5943	YOKOGAWA BRIDGE	0.002%	95.509%
5944	S&T AG	0.002%	95.511%
5945	SALINI IMPREGIL	0.002%	95.513%
5946	VAUDOISE ASSURA	0.002%	95.515%
5947	YAPI VE KREDI B	0.002%	95.517%
5948	HOSHIZAKI ELECT	0.002%	95.520%
5949	FUTABA INDUSTRI	0.002%	95.522%
5950	VSE CORP COMMON STOCK USD.05	0.002%	95.524%
5951	SUPERVALU INC COMMON STOCK USD.01	0.002%	95.526%
5952	KYUSHU RAILWAY	0.002%	95.529%
5953	OPHIR ENERGY PL	0.002%	95.531%
5954	MERCK & CO INC	0.002%	95.533%
5955	XINJIANG GOLDWI	0.002%	95.535%
5956	TSRC CORP	0.002%	95.537%
5957	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	95.540%
5958	SHANGHAI JIN JI	0.002%	95.542%
5959	BHARAT PETROL C	0.002%	95.544%
5960	XCERRA CORP COMMON STOCK USD.05	0.002%	95.546%
5961	AMERICAN RAILCA	0.002%	95.548%
5962	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.551%
5963	BERTRANDT AG	0.002%	95.553%
5964	SK CHEMICALS CO	0.002%	95.555%
5965	KLAB INC	0.002%	95.557%
5966	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	95.559%
5967	ITOCHU FUEL COR	0.002%	95.562%
5968	SUMITOMO TITANI	0.002%	95.564%
5969	TATSUTA ELEC WI	0.002%	95.566%
5970	DH EUROPE FINAN	0.002%	95.568%
5971	YIRENDAI LTD AD	0.002%	95.570%
5972	SODICK CO	0.002%	95.573%
5973	FOSTER ELECTRIC	0.002%	95.575%
5974	TRENCOR	0.002%	95.577%
5975	DYDO DRINCO INC	0.002%	95.579%
5976	JOSHIN DENKI CO	0.002%	95.581%
5977	WEST CHINA CEME	0.002%	95.584%
5978	AVANZA BANK HOL	0.002%	95.586%
5979	CHINA POWER INT	0.002%	95.588%
5980	SLATE OFFICE RE	0.002%	95.590%
5981	YAHOO JAPAN COR	0.002%	95.592%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	GENWORTH MORTGA	0.002%	95.595%
5983	GEMDALE PROPERT	0.002%	95.597%
5984	ANGLO AMERICAN	0.002%	95.599%
5985	ELDORADO RESORTS INC COMMON STOCK	0.002%	95.601%
5986	IBSTOCK PLC	0.002%	95.603%
5987	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	95.606%
5988	HOGY MEDICAL CO	0.002%	95.608%
5989	XL AXIATA TBK P	0.002%	95.610%
5990	NIPPON SIGNAL C	0.002%	95.612%
5991	ISHIHARA SANGYO	0.002%	95.614%
5992	NYRSTAR NV	0.002%	95.616%
5993	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.619%
5994	JUROKU BANK	0.002%	95.621%
5995	YUEXIU REAL ES	0.002%	95.623%
5996	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.625%
5997	LG HAUSYS LTD	0.002%	95.627%
5998	ZHEJIANG EXPRES	0.002%	95.629%
5999	SHOWA SANGYO CO	0.002%	95.632%
6000	ALPEN CO LTD	0.002%	95.634%
6001	SIRTEX MEDICAL	0.002%	95.636%
6002	TAMURA CORP	0.002%	95.638%
6003	GORMAN-RUPP CO	0.002%	95.640%
6004	ACER INC	0.002%	95.642%
6005	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.645%
6006	ESPRIT HOLDINGS	0.002%	95.647%
6007	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.649%
6008	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.651%
6009	CYBG PLC	0.002%	95.653%
6010	UNIBAIL-RODAMCO	0.002%	95.655%
6011	SEED CO LTD/TOK	0.002%	95.658%
6012	BLACK DIAMOND G	0.002%	95.660%
6013	CHINA INTL MARI	0.002%	95.662%
6014	YULON MOTOR	0.002%	95.664%
6015	MAGNESITA REFRA	0.002%	95.666%
6016	GWA GROUP LTD	0.002%	95.668%
6017	KOSSAN RUBBER I	0.002%	95.670%
6018	TOKYO STEEL MFG	0.002%	95.673%
6019	NIPPON SHEET GL	0.002%	95.675%
6020	VTG AG	0.002%	95.677%
6021	WATERLAND FIN H	0.002%	95.679%
6022	PEREGRINE HLDGS	0.002%	95.681%
6023	UNITED SUPER MA	0.002%	95.683%
6024	NITTO BOSEKI CO	0.002%	95.686%
6025	PRECIOUS SHIPPI	0.002%	95.688%
6026	STEADFAST GROUP	0.002%	95.690%
6027	KONINKLIJKE WES	0.002%	95.692%
6028	HUNG SHENG CONS	0.002%	95.694%
6029	PAX GLOBAL TECH	0.002%	95.696%
6030	NEW CHINA LIFE	0.002%	95.698%
6031	CELLNEX TELECOM	0.002%	95.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	DEUTSCHE BETEI	0.002%	95.703%
6033	SIGMA PHARMACEU	0.002%	95.705%
6034	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.707%
6035	SALVATORE FERRA	0.002%	95.709%
6036	CHUDENKO CORP	0.002%	95.711%
6037	KOREA EXPRESS C	0.002%	95.713%
6038	CONEXIO CORP	0.002%	95.715%
6039	BENETEAU	0.002%	95.718%
6040	SHIBAURA ELECTR	0.002%	95.720%
6041	FUJI MEDIA HOLD	0.002%	95.722%
6042	SHIMA SEIKI MFG	0.002%	95.724%
6043	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.726%
6044	GLOBE TELECOM I	0.002%	95.728%
6045	WISTRON NEWEB C	0.002%	95.730%
6046	GIORDANO INTL L	0.002%	95.732%
6047	NORWEGIAN AIR S	0.002%	95.735%
6048	PORT OF TAURANG	0.002%	95.737%
6049	BK ZACHODNI WBK	0.002%	95.739%
6050	JOEL-JERUSALEM	0.002%	95.741%
6051	CLAL INSURANCE	0.002%	95.743%
6052	NORITZ CORP	0.002%	95.745%
6053	VINA CONCHA Y T	0.002%	95.747%
6054	POU SHENG INTL	0.002%	95.749%
6055	FLEXIGROUP LIMI	0.002%	95.752%
6056	ALK-ABELLO A/S	0.002%	95.754%
6057	ELITE ADVANCED	0.002%	95.756%
6058	START TODAY CO	0.002%	95.758%
6059	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.760%
6060	GPO FIN INTERAC	0.002%	95.762%
6061	UMS HLDGS LTD	0.002%	95.764%
6062	ZHAOJIN MINING	0.002%	95.766%
6063	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.768%
6064	YANGTZE OPT FIB	0.002%	95.771%
6065	DONGKUK STEEL M	0.002%	95.773%
6066	DAISHIN SECURIT	0.002%	95.775%
6067	IOI CORPORATION	0.002%	95.777%
6068	MYOB GROUP LTD	0.002%	95.779%
6069	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.781%
6070	GRUPO HERDEZ SA	0.002%	95.783%
6071	SANOFI INDIA LT	0.002%	95.785%
6072	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.787%
6073	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	95.789%
6074	MENICON CO LTD	0.002%	95.792%
6075	LT GROUP INC	0.002%	95.794%
6076	RICOH LEASING	0.002%	95.796%
6077	DE LA RUE	0.002%	95.798%
6078	SCHINDLER-HDLG	0.002%	95.800%
6079	ELMOS SEMICONDU	0.002%	95.802%
6080	MIZUHO FINL GP	0.002%	95.804%
6081	O/SEAS UNION EN	0.002%	95.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	HOSOKAWA MICRON	0.002%	95.808%
6083	KUMHO TIRE CO	0.002%	95.810%
6084	SOHU.COM INC	0.002%	95.812%
6085	BML INC	0.002%	95.815%
6086	KEISEI ELEC RY	0.002%	95.817%
6087	MURPHY OIL CORP SR UNSECURED 06/22 4	0.002%	95.819%
6088	TSURUHA HOLDING	0.002%	95.821%
6089	SKS MICROFINANC	0.002%	95.823%
6090	TTY BIPHARM CO	0.002%	95.825%
6091	CHINA ZHEGTONG	0.002%	95.827%
6092	PI INDUSTRIES L	0.002%	95.829%
6093	ADANI POWER LTD	0.002%	95.831%
6094	COLOWIDE CO LTD	0.002%	95.833%
6095	MIYAZAKI BANK	0.002%	95.835%
6096	RAMCO CEMENTS	0.002%	95.838%
6097	INTL NICKEL IND	0.002%	95.840%
6098	SANYO CHEMICAL	0.002%	95.842%
6099	ERCROS SA	0.002%	95.844%
6100	STELLA INTERNAT	0.002%	95.846%
6101	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.848%
6102	MOTA ENGIL SGPS	0.002%	95.850%
6103	MARR SPA	0.002%	95.852%
6104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.854%
6105	KCE ELECTRONICS	0.002%	95.856%
6106	HEALTHSTREAM INC COMMON STOCK	0.002%	95.858%
6107	COMMUNITY HEALT	0.002%	95.860%
6108	CALIAN GROUP LT	0.002%	95.862%
6109	DXP ENTERPRISES	0.002%	95.865%
6110	LG HOME SHOPPIN	0.002%	95.867%
6111	MIZUNO CORP	0.002%	95.869%
6112	HANSON INTL TBK	0.002%	95.871%
6113	EVN AG	0.002%	95.873%
6114	MERCURIES LIFE	0.002%	95.875%
6115	INTERNATIONAL P	0.002%	95.877%
6116	MONADELPHOUS GR	0.002%	95.879%
6117	DENNY S CORP COMMON STOCK USD.01	0.002%	95.881%
6118	RANDON SA IMPL	0.002%	95.883%
6119	COSTAIN GROUP P	0.002%	95.885%
6120	QOL CO LTD	0.002%	95.887%
6121	TAEYOUNG ENGINE	0.002%	95.889%
6122	SANYO SPEC STEE	0.002%	95.891%
6123	HAMBURGER HAFEN	0.002%	95.893%
6124	DAIDO METAL CO	0.002%	95.896%
6125	ASX LTD	0.002%	95.898%
6126	CITIC 1616 HLDG	0.002%	95.900%
6127	CALIFORNIA AMPL	0.002%	95.902%
6128	CHEMRING GROUP	0.002%	95.904%
6129	ILUKA RESOURCES	0.002%	95.906%
6130	NSI NV	0.002%	95.908%
6131	TAIWAN GLASS	0.002%	95.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	FIRST RESOURCES	0.002%	95.912%
6133	PRESS KOGYO CO	0.002%	95.914%
6134	MITSUBA CORP	0.002%	95.916%
6135	SCHAEFFLER AG P	0.002%	95.918%
6136	IP GROUP	0.002%	95.920%
6137	PLAZA RETAIL RE	0.002%	95.922%
6138	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.002%	95.924%
6139	POLA ORBIS HLDG	0.002%	95.926%
6140	HANA TOUR SERVI	0.002%	95.928%
6141	CALLIDUS CAPITA	0.002%	95.930%
6142	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.932%
6143	KINSUS INTERCON	0.002%	95.934%
6144	NAKANISHI INC	0.002%	95.937%
6145	LIPPO KARAWACI	0.002%	95.939%
6146	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.941%
6147	MAIDEN HLDGS LT	0.002%	95.943%
6148	SUNWAY BHD	0.002%	95.945%
6149	PROTECTOR FORSI	0.002%	95.947%
6150	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	95.949%
6151	LUPIN LTD	0.002%	95.951%
6152	EUROPAC PAPELES	0.002%	95.953%
6153	VEDANTA LTD ADR ADR	0.002%	95.955%
6154	CONTACT ENERGY	0.002%	95.957%
6155	VISTA LAND & LI	0.002%	95.959%
6156	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	95.961%
6157	RALLYE	0.002%	95.963%
6158	GLOBAL ONE REAL	0.002%	95.965%
6159	GF SECURITIES C	0.002%	95.967%
6160	RYOSAN CO	0.002%	95.969%
6161	NANOMETRICS	0.002%	95.971%
6162	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.973%
6163	METRO AG	0.002%	95.975%
6164	ZUMIEZ INC COMMON STOCK	0.002%	95.977%
6165	JENOPTIK AG	0.002%	95.979%
6166	DIXONS CARPHONE	0.002%	95.981%
6167	TSUKUI CORP	0.002%	95.983%
6168	CRYOLIFE INC	0.002%	95.985%
6169	TAKUMA CO	0.002%	95.987%
6170	CONSTRUTORA TEN	0.002%	95.989%
6171	SITRONIX TECHNO	0.002%	95.991%
6172	SEVEN WEST MEDI	0.002%	95.993%
6173	ENERGY FUELS INC COMMON STOCK	0.002%	95.995%
6174	CHINA MACHINERY	0.002%	95.997%
6175	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	95.999%
6176	SHIKOKU BANK	0.002%	96.002%
6177	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.004%
6178	THAI AIRWAYS IN	0.002%	96.006%
6179	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.008%
6180	TAIWAN ACCEPTAN	0.002%	96.010%
6181	HALLA HOLDINGS	0.002%	96.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	BQE NATL BELGIQ	0.002%	96.014%
6183	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.016%
6184	NORITAKE CO	0.002%	96.018%
6185	KOREA ELEC POWE	0.002%	96.020%
6186	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.022%
6187	AKITA BANK	0.002%	96.024%
6188	URTHECAST CORP	0.002%	96.026%
6189	SEIKAGAKU CORP	0.002%	96.028%
6190	SUNLIGHT REAL E	0.002%	96.030%
6191	ECOPETROL SA	0.002%	96.032%
6192	CACHE LOGISTICS	0.002%	96.034%
6193	CIMIC GROUP LTD	0.002%	96.036%
6194	CEVA INC COMMON STOCK USD.001	0.002%	96.038%
6195	FUJIMORI KOGYO	0.002%	96.040%
6196	VESTEL ELECTRON	0.002%	96.042%
6197	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.044%
6198	KENKO MAYONNAIS	0.002%	96.046%
6199	QINGDAO PORT IN	0.002%	96.048%
6200	SSANGYONG CEMEN	0.002%	96.050%
6201	SEMICONDUCTOR M	0.002%	96.052%
6202	SWIRE PROPERTIE	0.002%	96.054%
6203	MIRATI THERAPEU	0.002%	96.056%
6204	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.058%
6205	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.060%
6206	INVESTEC PROP F	0.002%	96.062%
6207	GENSCRIPT BIOTE	0.002%	96.064%
6208	GLOBANT SA	0.002%	96.066%
6209	CONSUN PHARMACE	0.002%	96.068%
6210	UNITIKA	0.002%	96.070%
6211	BTG PLC	0.002%	96.072%
6212	GURIT HOLDING A	0.002%	96.074%
6213	TEIKOKU PISTON	0.002%	96.076%
6214	CHAROEN POKPHAN	0.002%	96.078%
6215	BANGKOK AIRWAYS	0.002%	96.080%
6216	TAIWAN MOBILE	0.002%	96.082%
6217	FORHOUSE CORP	0.002%	96.084%
6218	LE NOBLE AGE	0.002%	96.085%
6219	GREENCROSS LTD	0.002%	96.087%
6220	IMAX CHINA HOLD	0.002%	96.089%
6221	VP BANK AG	0.002%	96.091%
6222	TOYO KOHAN CO	0.002%	96.093%
6223	KISSEI PHARM CO	0.002%	96.095%
6224	TOWA PHARM CO L	0.002%	96.097%
6225	SONIC CORP	0.002%	96.099%
6226	GREIF INC CL B COMMON STOCK	0.002%	96.101%
6227	CROMPTON GREAVE	0.002%	96.103%
6228	FUKUSHIMA IND C	0.002%	96.105%
6229	TOHO CO	0.002%	96.107%
6230	ARDENTEC CORP	0.002%	96.109%
6231	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.111%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	CIA TRANSM ENER	0.002%	96.113%
6233	DALI FOODS GROU	0.002%	96.115%
6234	BANCO DE CHILE ADR ADR	0.002%	96.117%
6235	NIIT TECHNOLOGI	0.002%	96.119%
6236	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.121%
6237	J-OIL MILLS INC	0.002%	96.123%
6238	AMERICAN PUBLIC	0.002%	96.125%
6239	SOUTHERN CROSS	0.002%	96.127%
6240	ANGANG NEW STEE	0.002%	96.129%
6241	STEINHOFF INTER	0.002%	96.131%
6242	HUONS CO LTD	0.002%	96.133%
6243	TOCALO CO LTD	0.002%	96.135%
6244	EUROPCAR GROUPE	0.002%	96.137%
6245	KANGWON LAND IN	0.002%	96.139%
6246	CANARA BANK	0.002%	96.141%
6247	SUMMARECON AGUN	0.002%	96.143%
6248	AMPLIFON SPA NE	0.002%	96.145%
6249	WAN HAI LINES	0.002%	96.147%
6250	INTL CONTAINER	0.002%	96.149%
6251	CIR-COMPAGNIE I	0.002%	96.151%
6252	SK NETWORKS CO	0.002%	96.153%
6253	SODA SANAYII	0.002%	96.154%
6254	PAGE INDUSTRIES	0.002%	96.156%
6255	1ST PHILIPPINE	0.002%	96.158%
6256	NITTO ELECTRIC	0.002%	96.160%
6257	VEIDEKKE ASA	0.002%	96.162%
6258	SALMAR ASA	0.002%	96.164%
6259	RPX CORP COMMON STOCK USD.0001	0.002%	96.166%
6260	TOSHIBA MACHINE	0.002%	96.168%
6261	BUKIT SEMBAWNG	0.002%	96.170%
6262	BREVILLE GROUP	0.002%	96.172%
6263	PRESTIGE ESTATE	0.002%	96.174%
6264	HYUNDAI MIPO DO	0.002%	96.176%
6265	CMK CORP	0.002%	96.178%
6266	CP POKPHAND CO	0.002%	96.180%
6267	KUALA LUMPUR KE	0.002%	96.182%
6268	DEVELOPMENT CRE	0.002%	96.184%
6269	KOTOBUKI SPIRIT	0.002%	96.186%
6270	OTE(HELLENIC TL	0.002%	96.188%
6271	QUIMICA Y MINER	0.002%	96.190%
6272	HAILIANG EDUCAT	0.002%	96.191%
6273	SCHRODERS(NEW)	0.002%	96.193%
6274	KIKUCHI CO LTD	0.002%	96.195%
6275	TAYCA CORP	0.002%	96.197%
6276	QL RESOURCES BH	0.002%	96.199%
6277	PAN JIT INTERNA	0.002%	96.201%
6278	ALTICE NV CLAS	0.002%	96.203%
6279	RAISIO YHTYMA O	0.002%	96.205%
6280	CBL & ASSOC PRO	0.002%	96.207%
6281	EARTH CHEMICAL	0.002%	96.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	DR.CI:LABO CO L	0.002%	96.211%
6283	SOUTH INDIA BAN	0.002%	96.213%
6284	TELEFONICA DE E	0.002%	96.215%
6285	CAFE DE CORAL H	0.002%	96.217%
6286	ADVANTECH CO LT	0.002%	96.219%
6287	RUENTEX INDUSTR	0.002%	96.221%
6288	CARBONITE INC COMMON STOCK USD.01	0.002%	96.223%
6289	PSK INC	0.002%	96.224%
6290	GLOBAL INDEMNIT	0.002%	96.226%
6291	UNIPAR UNIAO DE	0.002%	96.228%
6292	OCI MATERIALS C	0.002%	96.230%
6293	NAVITAS LTD	0.002%	96.232%
6294	BLACKMORES LTD	0.002%	96.234%
6295	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.236%
6296	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.238%
6297	Goldcrest Co.,	0.002%	96.240%
6298	XEBIO CO	0.002%	96.242%
6299	MATSUI SECURITI	0.002%	96.244%
6300	NOBINA AB	0.002%	96.246%
6301	TRANSCEND INFOR	0.002%	96.248%
6302	STARHILL GLOBAL	0.002%	96.249%
6303	TIBET WATER RES	0.002%	96.251%
6304	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.253%
6305	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.255%
6306	REDINGTON INDIA	0.002%	96.257%
6307	CERVUS EQUIPMEN	0.002%	96.259%
6308	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.261%
6309	PT TIMAH TBK	0.002%	96.263%
6310	TOSEI CORP	0.002%	96.265%
6311	AVEXIS INC COMMON STOCK USD.0001	0.002%	96.267%
6312	ARN MONDADORI E	0.002%	96.269%
6313	CHESSWOOD GROUP	0.002%	96.271%
6314	CARNIVAL PLC	0.002%	96.272%
6315	MALAYSIAN RES C	0.002%	96.274%
6316	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.276%
6317	ENERGIAS DO BRA	0.002%	96.278%
6318	HEADLAM GROUP	0.002%	96.280%
6319	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.282%
6320	SHIBUYA KOGYO C	0.002%	96.284%
6321	BORAL LIMITED	0.002%	96.286%
6322	TELEVISION BROA	0.002%	96.288%
6323	AUST WORLDWIDE	0.002%	96.290%
6324	YANG MING MARIN	0.002%	96.292%
6325	IMPERIAL METALS	0.002%	96.293%
6326	UKC HOLDINGS CO	0.002%	96.295%
6327	BANK PEKAO	0.002%	96.297%
6328	TOPY INDUSTRIES	0.002%	96.299%
6329	IRISH RESIDENTI	0.002%	96.301%
6330	PAO DE ACUCAR C	0.002%	96.303%
6331	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.305%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	SUPREME ELECTRO	0.002%	96.307%
6333	CHINA MAPLE LEA	0.002%	96.309%
6334	S.A.C.I. FALABE	0.002%	96.311%
6335	UNISEM (M) BHD	0.002%	96.312%
6336	GOLDEN EAGLE RE	0.002%	96.314%
6337	BK OF RYUKYUS	0.002%	96.316%
6338	STRABAG SE	0.002%	96.318%
6339	MAGYAR TELEKOM	0.002%	96.320%
6340	ZENRIN CO LTD	0.002%	96.322%
6341	ATLASSIAN CORP	0.002%	96.324%
6342	TEKFEN HOLDING	0.002%	96.326%
6343	MORITA HOLDINGS	0.002%	96.328%
6344	REV GROUP INC COMMON STOCK USD.001	0.002%	96.330%
6345	CHESNARA PLC	0.002%	96.331%
6346	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.002%	96.333%
6347	GEAR ENERGY LTD	0.002%	96.335%
6348	ABSOLUTE SOFTWA	0.002%	96.337%
6349	DESCENTE LTD.	0.002%	96.339%
6350	BLUE LABEL TELE	0.002%	96.341%
6351	REPLY SPA	0.002%	96.343%
6352	DAIKI ALUMINIUM	0.002%	96.345%
6353	CAPITAL SECURIT	0.002%	96.347%
6354	KUMIAI CHEM IND	0.002%	96.348%
6355	PROLOGIS PROPER	0.002%	96.350%
6356	HARMONIC DRIVE	0.002%	96.352%
6357	CENTRAL GARDEN&	0.002%	96.354%
6358	HANSSEM CO	0.002%	96.356%
6359	CONTAINER CORP	0.002%	96.358%
6360	HANIL CEMENT MF	0.002%	96.360%
6361	GENOMMA LAB INT	0.002%	96.362%
6362	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.363%
6363	WALLENSTAM AB	0.002%	96.365%
6364	FBD HLDGS	0.002%	96.367%
6365	YOKOHAMA REITO	0.002%	96.369%
6366	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.371%
6367	SALA CORPORATIO	0.002%	96.373%
6368	BEGA CHEESE LTD	0.002%	96.375%
6369	NEUROCRINE BIOS	0.002%	96.377%
6370	AVEX GROUP HOLD	0.002%	96.378%
6371	DEL FRISCOS RES	0.002%	96.380%
6372	REDEFINE INTERN	0.002%	96.382%
6373	DAIKYONISHIKAWA	0.002%	96.384%
6374	SHOEI FOODS COR	0.002%	96.386%
6375	MITRA ADIPERKAS	0.002%	96.388%
6376	VITTORIA ASSICU	0.002%	96.390%
6377	KOREA AEROSPACE	0.002%	96.392%
6378	SAPURAKENCANA P	0.002%	96.393%
6379	TAIWAN TEA CORP	0.002%	96.395%
6380	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.397%
6381	BANGKOK LAND PC	0.002%	96.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	NIPPON KOEI CO	0.002%	96.401%
6383	MCJ CO LTD	0.002%	96.403%
6384	MANULIFE US REA	0.002%	96.405%
6385	WINGSTOP INC COMMON STOCK USD.01	0.002%	96.406%
6386	FUKUI BANK	0.002%	96.408%
6387	SUPREMEIndustr	0.002%	96.410%
6388	IDFC BANK LTD	0.002%	96.412%
6389	REED ELSEVIER P	0.002%	96.414%
6390	DEBENHAMS	0.002%	96.416%
6391	WASKITA KARYA T	0.002%	96.418%
6392	TOX FREE SOLUTI	0.002%	96.419%
6393	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.421%
6394	UPONOR OYJ	0.002%	96.423%
6395	MULTIPLAN EMPRE	0.002%	96.425%
6396	TOKYOTOKEIBA CO	0.002%	96.427%
6397	HCI GROUP INC COMMON STOCK	0.002%	96.429%
6398	CHEIL WORLDWIDE	0.002%	96.431%
6399	BR MALLS PARTIC	0.002%	96.432%
6400	ROCK FIELD CO	0.002%	96.434%
6401	VILMORIN CLAUSE	0.002%	96.436%
6402	SANSHIN ELECTRO	0.002%	96.438%
6403	STABILUS SA	0.002%	96.440%
6404	MEDCO ENERGI IN	0.002%	96.442%
6405	KONOIKE TRANSP	0.002%	96.443%
6406	RESTAURANT GROU	0.002%	96.445%
6407	CITYCON OYJ	0.002%	96.447%
6408	DEXERIALS CORP	0.002%	96.449%
6409	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.002%	96.451%
6410	CORP MOCTEZUMA	0.002%	96.453%
6411	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.002%	96.454%
6412	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.456%
6413	TAINAN SPINNING	0.002%	96.458%
6414	MAYR-MELNHOF KA	0.002%	96.460%
6415	MGM CHINA HLDGS	0.002%	96.462%
6416	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.464%
6417	UTD COMMUNITY F	0.002%	96.465%
6418	PRUKSA HOLDING	0.002%	96.467%
6419	DIAGEO PLC	0.002%	96.469%
6420	KENDA RUBBER IN	0.002%	96.471%
6421	INDIAN OIL CORP	0.002%	96.473%
6422	SOULBRAIN CO LT	0.002%	96.475%
6423	JAHWA ELECTRONI	0.002%	96.476%
6424	BANCOLOMBIA SA	0.002%	96.478%
6425	SJW GROUP COMMON STOCK USD.001	0.002%	96.480%
6426	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.482%
6427	TKC CORPORATION	0.002%	96.484%
6428	JIH SUN FINANCI	0.002%	96.486%
6429	AMOTECH CO LTD	0.002%	96.487%
6430	FUKUDA DENSHI C	0.002%	96.489%
6431	FULLTECH FIBER	0.002%	96.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.493%
6433	C C LAND HOLDIN	0.002%	96.495%
6434	AICHI STEEL WOR	0.002%	96.497%
6435	SMS CO LTD	0.002%	96.498%
6436	MARUDAI FOOD CO	0.002%	96.500%
6437	VIACOM INC SR UNSECURED 12/19 2.75	0.002%	96.502%
6438	HIQ INTERNATION	0.002%	96.504%
6439	FARADAY TECHNOL	0.002%	96.506%
6440	ZAKL AZOT W	0.002%	96.507%
6441	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.509%
6442	AVON PRODUCTS I	0.002%	96.511%
6443	TORII PHARM CO	0.002%	96.513%
6444	THULE GROUP AB/	0.002%	96.515%
6445	ABOITIZ EQUITY	0.002%	96.517%
6446	WALSIN TECHNOLO	0.002%	96.518%
6447	SPIRENT COMMUNI	0.002%	96.520%
6448	KINEPOLIS GROUP	0.002%	96.522%
6449	RECHI PRECISION	0.002%	96.524%
6450	CHINA MOLYBDENU	0.002%	96.526%
6451	PLATINUM ASSET	0.002%	96.527%
6452	INVOCARE LTD	0.002%	96.529%
6453	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.531%
6454	NICE-SYSTEMS LT	0.002%	96.533%
6455	PLAYA HOTELS &	0.002%	96.535%
6456	KONGSBERG AUTOM	0.002%	96.536%
6457	MUHIBBAH ENGINE	0.002%	96.538%
6458	VIRBAC	0.002%	96.540%
6459	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.542%
6460	LG FASHION CORP	0.002%	96.544%
6461	MATAHARI DEPART	0.002%	96.546%
6462	SAVENCIA SA	0.002%	96.547%
6463	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.549%
6464	FINISH LINE INC	0.002%	96.551%
6465	EPS CO LTD	0.002%	96.553%
6466	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.555%
6467	AMERIGO RESOURC	0.002%	96.556%
6468	STAGECOACH GROU	0.002%	96.558%
6469	NEO-CHINA GROUP	0.002%	96.560%
6470	BEIJING ENTERPR	0.002%	96.562%
6471	OSAKI ELECTRIC	0.002%	96.564%
6472	LUXOFT HOLDING	0.002%	96.565%
6473	SIME DARBY PLAN	0.002%	96.567%
6474	BIOTEST AG	0.002%	96.569%
6475	COLOPL INC	0.002%	96.571%
6476	CITIC RESOURCES	0.002%	96.573%
6477	ASANUMA CORP	0.002%	96.574%
6478	NISSEI BUILD KO	0.002%	96.576%
6479	USI CORPORATION	0.002%	96.578%
6480	ARAKAWA CHEMICA	0.002%	96.580%
6481	BUNKA SHUTTER C	0.002%	96.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	CHOFU SEISAKUSH	0.002%	96.583%
6483	ZAGG INC COMMON STOCK USD.001	0.002%	96.585%
6484	CHROMA ATE INC	0.002%	96.587%
6485	EXELON CORP SR UNSECURED 12/20 5.15	0.002%	96.589%
6486	ARCELIK AS	0.002%	96.590%
6487	FAMOUS BRANDS L	0.002%	96.592%
6488	SYRAH RESOURCES	0.002%	96.594%
6489	MASTERLINK SECS	0.002%	96.596%
6490	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.598%
6491	TEKKEN CORP	0.002%	96.599%
6492	BCO BILBAO VIZC	0.002%	96.601%
6493	DEVRO	0.002%	96.603%
6494	PRESTIGE INTERN	0.002%	96.605%
6495	BOIRON	0.002%	96.607%
6496	HUANENG POWER I	0.002%	96.608%
6497	SANKI ENGINEERI	0.002%	96.610%
6498	HAMAMATSU PHOTO	0.002%	96.612%
6499	ITALMOBILIARE S	0.002%	96.614%
6500	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.615%
6501	GUERBET	0.002%	96.617%
6502	SAGE THERAPEUTI	0.002%	96.619%
6503	DOMAIN HOLDINGS	0.002%	96.621%
6504	VILLEROY & BOCH	0.002%	96.623%
6505	DAH CHONG HONG	0.002%	96.624%
6506	TECHTARGET COMMON STOCK USD.001	0.002%	96.626%
6507	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	96.628%
6508	HAVELLS INDIA L	0.002%	96.630%
6509	L'OCCITANE INTE	0.002%	96.631%
6510	CHINA WATER AFF	0.002%	96.633%
6511	IRB INFRASTRUCT	0.002%	96.635%
6512	EMIRA PROPERTY	0.002%	96.637%
6513	SRA HOLDINGS IN	0.002%	96.639%
6514	CANON INC SPONS ADR ADR	0.002%	96.640%
6515	NOEVIR HOLDINGS	0.002%	96.642%
6516	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.644%
6517	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.646%
6518	JOYFUL HONDA CO	0.002%	96.647%
6519	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.649%
6520	HIBISCUS PETROL	0.002%	96.651%
6521	CARL ZEISS MEDI	0.002%	96.653%
6522	MARFRIG GLOBAL	0.002%	96.654%
6523	DAEWOO SECURITI	0.002%	96.656%
6524	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	96.658%
6525	SUNPLUS TECHNOL	0.002%	96.660%
6526	TON YI CORP	0.002%	96.662%
6527	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	96.663%
6528	ACANDO AB	0.002%	96.665%
6529	WOWPRIME CORP	0.002%	96.667%
6530	XTEP INTERNATIO	0.002%	96.669%
6531	INWIDO AB	0.002%	96.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	96.672%
6533	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.674%
6534	J TRUST CO. LTD	0.002%	96.676%
6535	HOKURIKU ELEC P	0.002%	96.677%
6536	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	96.679%
6537	ASTRA AGRO LEST	0.002%	96.681%
6538	YOROZU CORP	0.002%	96.683%
6539	BURSA MALAYSIA	0.002%	96.684%
6540	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.686%
6541	AGRANA BETEILIG	0.002%	96.688%
6542	IOI PROPERTIES	0.002%	96.690%
6543	ECOPETROL SA SPONSORED ADR ADR	0.002%	96.691%
6544	HONGHUA GROUP L	0.002%	96.693%
6545	DALMIA BHARAT L	0.002%	96.695%
6546	SAS AB	0.002%	96.697%
6547	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	96.698%
6548	YAMAICHI ELECTR	0.002%	96.700%
6549	CEMENTIR S.p.A.	0.002%	96.702%
6550	HU LANE ASSOCIA	0.002%	96.704%
6551	CHINA TELECOM C	0.002%	96.705%
6552	TV ASAHI CORP	0.002%	96.707%
6553	DEVOTEAM SA	0.002%	96.709%
6554	ZEHNDER GROUP A	0.002%	96.711%
6555	FERROLIGAS FERB	0.002%	96.712%
6556	DOUTOR NICHIRES	0.002%	96.714%
6557	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.716%
6558	SK SECURITIES C	0.002%	96.718%
6559	ASIAN PAINTS LT	0.002%	96.719%
6560	DELTA ELECTRONI	0.002%	96.721%
6561	SAETA YIELD SA	0.002%	96.723%
6562	SUMIDA ELECTRIC	0.002%	96.725%
6563	DABUR INDIA LTD	0.002%	96.726%
6564	PRESSANCE CORPO	0.002%	96.728%
6565	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.730%
6566	TOTETSU KOGYO C	0.002%	96.731%
6567	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	96.733%
6568	ICL-ISRAEL CHEM	0.002%	96.735%
6569	ARJO AB	0.002%	96.737%
6570	TANSEISHA CO	0.002%	96.738%
6571	OBIC	0.002%	96.740%
6572	SAMYANG HOLDING	0.002%	96.742%
6573	EMPEROR INTL HL	0.002%	96.744%
6574	SKANSKA AB	0.002%	96.745%
6575	AGELLAN COMMERC	0.002%	96.747%
6576	CASETEK HOLDING	0.002%	96.749%
6577	YAMABIKO CORP	0.002%	96.750%
6578	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	96.752%
6579	BENEFIT ONE INC	0.002%	96.754%
6580	INDOCEMENT TUNG	0.002%	96.756%
6581	ALPEK SAB	0.002%	96.757%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	SHANGHAI PETROC	0.002%	96.759%
6583	ASAHI CO LTD	0.002%	96.761%
6584	SIGURD MICROELE	0.002%	96.763%
6585	S&T MOTIV CO LT	0.002%	96.764%
6586	KOA CORPORATION	0.002%	96.766%
6587	NORDEX AG	0.002%	96.768%
6588	DATA COMMUNICAT	0.002%	96.769%
6589	SK GAS	0.002%	96.771%
6590	NOVA MEASURING	0.002%	96.773%
6591	SINTOKOGIO	0.002%	96.774%
6592	DAESANG CORP	0.002%	96.776%
6593	CHANGYOU.COM LTD ADR ADR	0.002%	96.778%
6594	BANK OF PHILIPP	0.002%	96.780%
6595	BK OF NAGOYA	0.002%	96.781%
6596	SPEEDCAST INTL	0.002%	96.783%
6597	DMCI HLDGS INC	0.002%	96.785%
6598	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	96.786%
6599	OKAMOTOIndustr	0.002%	96.788%
6600	DAEWOO ENGINEER	0.002%	96.790%
6601	TORRENT PHARM	0.002%	96.792%
6602	STOBART GROUP L	0.002%	96.793%
6603	HI-LEX CORP	0.002%	96.795%
6604	SUN FRONTIER FU	0.002%	96.797%
6605	THE NISSHIN OIL	0.002%	96.798%
6606	Y G-1	0.002%	96.800%
6607	WIZZ AIR HOLDIN	0.002%	96.802%
6608	HANKYU REIT INC	0.002%	96.803%
6609	NIPPON PILLAR P	0.002%	96.805%
6610	mitsui fudosan	0.002%	96.807%
6611	OSSTEM IMPLANT	0.002%	96.808%
6612	AUSTRALIAN PHAR	0.002%	96.810%
6613	SKY NETWORK TEL	0.002%	96.812%
6614	GLOBAL BRANDS G	0.002%	96.814%
6615	HOSIDEN CORP	0.002%	96.815%
6616	COMMERCIAL INTE	0.002%	96.817%
6617	MATAS AS	0.002%	96.819%
6618	FACC AG	0.002%	96.820%
6619	BANGKOK EXPRESS	0.002%	96.822%
6620	RIKEN CORP	0.002%	96.824%
6621	EASY BIO INC	0.002%	96.825%
6622	COVENANT TRANSP	0.002%	96.827%
6623	HAMAKYOREX CO L	0.002%	96.829%
6624	KARDEMIR KARABU	0.002%	96.830%
6625	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	96.832%
6626	DANIELI & CO CO	0.002%	96.834%
6627	LIFESTYLE INTER	0.002%	96.835%
6628	MARCO POLO DEV	0.002%	96.837%
6629	TALGO SA	0.002%	96.839%
6630	TI FINANCIAL HO	0.002%	96.840%
6631	BANKINTER SA	0.002%	96.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	HYUNDAI ELEVATO	0.002%	96.844%
6633	STEF-TFE NEW	0.002%	96.846%
6634	GINKO INTERNATI	0.002%	96.847%
6635	SURTECO SE	0.002%	96.849%
6636	KPJ HEALTHCARE	0.002%	96.851%
6637	OCEAN YIELD ASA	0.002%	96.852%
6638	ACCORDIA GOLF T	0.002%	96.854%
6639	TREDEGAR CORP COMMON STOCK	0.002%	96.856%
6640	VIRTUS HEALTH L	0.002%	96.857%
6641	AMTRAN TECHNOLO	0.002%	96.859%
6642	SINOFERT HOLDIN	0.002%	96.861%
6643	EUGENE CORP	0.002%	96.862%
6644	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.864%
6645	AICHI BANK	0.002%	96.866%
6646	COGOBUY GROUP	0.002%	96.867%
6647	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.869%
6648	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	96.871%
6649	NIDEC CORPORATI	0.002%	96.872%
6650	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.874%
6651	ECLAT TEXTILE C	0.002%	96.876%
6652	MEDIA NUSANTARA	0.002%	96.877%
6653	GREEN CROSS HLD	0.002%	96.879%
6654	AUTOBACS SEVEN	0.002%	96.881%
6655	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	96.882%
6656	MATSUYA FOODS C	0.002%	96.884%
6657	ZOJIRUSHI CORP	0.002%	96.886%
6658	TOWA BANK	0.002%	96.887%
6659	O-NET COMMUNICA	0.002%	96.889%
6660	TRONC INC COMMON STOCK USD.01	0.002%	96.891%
6661	SKISTAR AB	0.002%	96.892%
6662	GLENMARK PHARM	0.002%	96.894%
6663	ESPEC CORP	0.002%	96.895%
6664	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	96.897%
6665	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	96.899%
6666	FAR EAST DEPT	0.002%	96.900%
6667	GREATVIEW ASEPT	0.002%	96.902%
6668	PASONA GROUP IN	0.002%	96.904%
6669	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.905%
6670	EAGLE INDUSTRY	0.002%	96.907%
6671	THERATECHNOLOGI	0.002%	96.909%
6672	CENT PATTANA PU	0.002%	96.910%
6673	METROPOLITAN BA	0.002%	96.912%
6674	GRUPO SIMEC S.A	0.002%	96.914%
6675	BACHEM HLD AG-B	0.002%	96.915%
6676	AEKYUNG PETROCH	0.002%	96.917%
6677	CHAROEN POK PHA	0.002%	96.919%
6678	MELCOR DEVS LTD	0.002%	96.920%
6679	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.922%
6680	HESKA CORP	0.002%	96.924%
6681	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	KT CORPORATION	0.002%	96.927%
6683	TAIHEI DENGYO	0.002%	96.929%
6684	GLOW ENERGY	0.002%	96.930%
6685	EPSILON ENERGY	0.002%	96.932%
6686	OBEROI REALTY L	0.002%	96.933%
6687	AKKA TECHNOLOGI	0.002%	96.935%
6688	CHINA SHINEWAY	0.002%	96.937%
6689	SHINDENGEN ELEC	0.002%	96.938%
6690	SANOMA OYJ	0.002%	96.940%
6691	VALID SOLUCOES	0.002%	96.942%
6692	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.943%
6693	COROMANDEL INTL	0.002%	96.945%
6694	CHAOWEI POWER H	0.002%	96.947%
6695	RETAIL ESTATES	0.002%	96.948%
6696	IRISH CONTINENT	0.002%	96.950%
6697	CLEANAWAY CO LT	0.002%	96.951%
6698	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.953%
6699	KYOKUYO CO LTD	0.002%	96.955%
6700	AEON FANTASY CO	0.002%	96.956%
6701	STOCK SPIRITS G	0.002%	96.958%
6702	YELLOW HAT LTD.	0.002%	96.960%
6703	SINFONIA TECHNO	0.002%	96.961%
6704	HKR INTL LTD	0.002%	96.963%
6705	HOKUETSU BANK	0.002%	96.965%
6706	CARD FACTORY PL	0.002%	96.966%
6707	HOCHDORF HOLDIN	0.002%	96.968%
6708	MEARS GROUP PLC	0.002%	96.969%
6709	TURKIYE SINAI K	0.002%	96.971%
6710	MINOR INTERNATI	0.002%	96.973%
6711	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.974%
6712	HARASHIN CO LTD	0.002%	96.976%
6713	SHIZUOKAGAS CO	0.002%	96.978%
6714	ATEN INTERNATIO	0.002%	96.979%
6715	TOYO CONSTRUCTI	0.002%	96.981%
6716	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.982%
6717	WEBJET LTD	0.002%	96.984%
6718	INFRATIL LTD	0.002%	96.986%
6719	ARROW GLOBAL GR	0.002%	96.987%
6720	RESTAURANT BRAN	0.002%	96.989%
6721	DAKTRONICS INC COMMON STOCK	0.002%	96.991%
6722	VETROPACK HOLDI	0.002%	96.992%
6723	GOL LINHAS AERE	0.002%	96.994%
6724	LIVZON PHARMACE	0.002%	96.995%
6725	SYSTEX CORPORAT	0.002%	96.997%
6726	GRAPE KING INC	0.002%	96.999%
6727	FUKUDA CORP	0.002%	97.000%
6728	DAIICHI KIGENSO	0.002%	97.002%
6729	HK ELECTRIC INV	0.002%	97.003%
6730	LASSONDE INDS INC CLASS A COMMON STOCK	0.002%	97.005%
6731	WCT HOLDINGS BH	0.002%	97.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	GREENTOWN SERVI	0.002%	97.008%
6733	SMARTONE TELECO	0.002%	97.010%
6734	SUPER-SOL	0.002%	97.012%
6735	MARUWA CO LTD	0.002%	97.013%
6736	EISAI CO	0.002%	97.015%
6737	DONG-A ST CO LT	0.002%	97.016%
6738	AOI ELECTRONICS	0.002%	97.018%
6739	BELC CO LTD	0.002%	97.020%
6740	AI HOLDINGS COR	0.002%	97.021%
6741	PIAGGIO	0.002%	97.023%
6742	SHIN ZU SHING C	0.002%	97.024%
6743	PHOENIX MECANO	0.002%	97.026%
6744	TIKKURILA OY	0.002%	97.028%
6745	CIMC ENRIC HOLD	0.002%	97.029%
6746	QUALITAS CONTOL	0.002%	97.031%
6747	BELL AG - REG	0.002%	97.032%
6748	GUANGSHEN RAILW	0.002%	97.034%
6749	CUTERA INC COMMON STOCK USD.001	0.002%	97.036%
6750	VT HOLDINGS CO	0.002%	97.037%
6751	ELBIT SYSTEMS L	0.002%	97.039%
6752	CAWACHI LTD	0.002%	97.040%
6753	TAKASAGO THML E	0.002%	97.042%
6754	LEYOU TECHNOLOG	0.002%	97.044%
6755	PHISON ELECTRON	0.002%	97.045%
6756	TAIWAN COGENERA	0.002%	97.047%
6757	KB FINANCIAL GROUP INC ADR ADR	0.002%	97.048%
6758	RAITO KOGYO CO	0.002%	97.050%
6759	GLORIA MATERIAL	0.002%	97.052%
6760	MITANI CORP	0.002%	97.053%
6761	BARNES & NOBLE	0.002%	97.055%
6762	H&R GMBH & CO K	0.002%	97.056%
6763	CHUBU SHIRYO CO	0.002%	97.058%
6764	GAMEHOST INC	0.002%	97.060%
6765	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	97.061%
6766	ARB CORP LTD	0.002%	97.063%
6767	ADITYA BIRLA FA	0.002%	97.064%
6768	COAL INDIA LTD	0.002%	97.066%
6769	XO GROUP INC COMMON STOCK USD.01	0.002%	97.067%
6770	ALTIUM LTD	0.002%	97.069%
6771	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	97.071%
6772	SAKAI CHEMICAL	0.002%	97.072%
6773	AES TIETE ENERG	0.002%	97.074%
6774	CREDIT CORP GRO	0.002%	97.075%
6775	KURABO INDUSTRI	0.002%	97.077%
6776	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	97.079%
6777	MICHINOKU BANK	0.002%	97.080%
6778	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	97.082%
6779	OFG BANCORP COMMON STOCK USD1.0	0.002%	97.083%
6780	TECO ELEC&MACHI	0.002%	97.085%
6781	TENARIS S.A.	0.002%	97.086%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	LEES PHARMACEUT	0.002%	97.088%
6783	STS SEMICONDUCT	0.002%	97.090%
6784	ROBERT WALTERS	0.002%	97.091%
6785	SIIC ENVIRONMEN	0.002%	97.093%
6786	POLYTEC HOLDING	0.002%	97.094%
6787	TOYO ENG CORP	0.002%	97.096%
6788	BRUNEL INTL	0.002%	97.098%
6789	GROWTHPOINT PRO	0.002%	97.099%
6790	SHUTTLE INC	0.002%	97.101%
6791	ACE HARDWARE IN	0.002%	97.102%
6792	FRASERS COMMERC	0.002%	97.104%
6793	LANDEC CORP	0.002%	97.105%
6794	PAB K TJIWI KIM	0.002%	97.107%
6795	TAIWAN LAND DEV	0.002%	97.109%
6796	PHOTO-ME INTERN	0.002%	97.110%
6797	HIGH ARCTIC ENE	0.002%	97.112%
6798	BRIGHTOIL PETRO	0.002%	97.113%
6799	MEYER BURGER TE	0.002%	97.115%
6800	CHINA PETROLEUM	0.002%	97.116%
6801	MOTHERSON SUMI	0.002%	97.118%
6802	SOITEC	0.002%	97.120%
6803	VZ HOLDING AG	0.002%	97.121%
6804	JAPARA HEALTHCA	0.002%	97.123%
6805	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.124%
6806	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	97.126%
6807	SANDEN CORP	0.002%	97.127%
6808	FUJI KYUKO CO L	0.002%	97.129%
6809	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.130%
6810	ALIANSCE SHOPPI	0.002%	97.132%
6811	ZERIA PHARMACEU	0.002%	97.134%
6812	WYNN MACAU LTD	0.002%	97.135%
6813	PREMIER FOODS	0.002%	97.137%
6814	SP SETIA	0.002%	97.138%
6815	NIPPON SODA CO	0.002%	97.140%
6816	SOL SPA	0.002%	97.141%
6817	FUSO CHEMICAL C	0.002%	97.143%
6818	ASSOCD INTL HOT	0.002%	97.145%
6819	INVESTORS REAL ESTATE TRUST REIT	0.002%	97.146%
6820	INFRASTRUCTURE	0.002%	97.148%
6821	BK OF SAGA	0.002%	97.149%
6822	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.151%
6823	HOIST FINANCE A	0.002%	97.152%
6824	NISSIN CORP	0.002%	97.154%
6825	URSTADT BIDDLE	0.002%	97.155%
6826	T-GAIA CORP	0.002%	97.157%
6827	SUESS MICRO TEC	0.002%	97.159%
6828	IPCA LABORATORI	0.002%	97.160%
6829	EVEN CONSTRUCTO	0.002%	97.162%
6830	BRF SA	0.002%	97.163%
6831	TPI POLENE PCL	0.002%	97.165%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	AMERICAS SILVER	0.002%	97.166%
6833	BANK OF CHONGQI	0.002%	97.168%
6834	NATIONAL STORAG	0.002%	97.169%
6835	SAKAI MOVING SE	0.002%	97.171%
6836	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	97.173%
6837	QAD INC A COMMON STOCK	0.002%	97.174%
6838	CIA SANEAMENTO	0.002%	97.176%
6839	ADCOCK INGRAM H	0.002%	97.177%
6840	KVAERNER ASA	0.002%	97.179%
6841	PETRA DIAMONDS	0.002%	97.180%
6842	SCHRODER REAL E	0.002%	97.182%
6843	NEXEN TIRE CORP	0.002%	97.183%
6844	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	97.185%
6845	TITAN CEMENT CO	0.002%	97.186%
6846	BRODRENE HARTMA	0.002%	97.188%
6847	MIQUEL Y COSTAS	0.002%	97.190%
6848	HONGKONG&SHANG	0.002%	97.191%
6849	FUJIBO HOLDINGS	0.002%	97.193%
6850	CLEVO	0.002%	97.194%
6851	LONKING HOLDING	0.002%	97.196%
6852	ODFJELL DRILLIN	0.002%	97.197%
6853	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.199%
6854	FILINVEST LAND	0.002%	97.200%
6855	WISDOM MARINE L	0.002%	97.202%
6856	WARABEYA NICHIIY	0.002%	97.203%
6857	ARATA CORP	0.002%	97.205%
6858	SANSIRI PUBLIC	0.002%	97.207%
6859	AKASTOR ASA	0.002%	97.208%
6860	DIVI'S LABORATO	0.002%	97.210%
6861	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.211%
6862	KPIT TECHNOLOGI	0.002%	97.213%
6863	RENT A CENTER INC COMMON STOCK USD.01	0.002%	97.214%
6864	PHILIPS LIGHTIN	0.002%	97.216%
6865	INDIAN BANK	0.002%	97.217%
6866	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.219%
6867	CT ENVIRONMENTA	0.002%	97.220%
6868	KESKO OYJ	0.002%	97.222%
6869	ORIENT CORP	0.002%	97.223%
6870	PTT PUBLIC COMP	0.002%	97.225%
6871	GEMTEK TECHNOLO	0.002%	97.226%
6872	SCHOELLER BLECK	0.002%	97.228%
6873	TIME WARNER INC	0.002%	97.229%
6874	GDI PROPERTY GR	0.002%	97.231%
6875	BANDO CHEMICAL	0.002%	97.232%
6876	TURKCELL ILETIS	0.002%	97.234%
6877	Q TECHNOLOGY GR	0.002%	97.236%
6878	RORZE CORP	0.002%	97.237%
6879	EHIME BANK	0.002%	97.239%
6880	TV TOKYO HLDG C	0.002%	97.240%
6881	ONE HOSPITALITY	0.002%	97.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	HUNTER DOUGLAS	0.002%	97.243%
6883	ANGLO PACIFIC G	0.002%	97.245%
6884	HEINEKEN MALAYS	0.002%	97.246%
6885	NIPPON YUSOKI C	0.002%	97.248%
6886	JSR CORPORATION	0.002%	97.249%
6887	CORP INMOBILIAR	0.002%	97.251%
6888	LIPPO MALLS IN	0.002%	97.252%
6889	WEIBO CORP SPON ADR ADR USD.00025	0.002%	97.254%
6890	YUASA TRADING C	0.002%	97.255%
6891	PARIS ORLEANS S	0.002%	97.257%
6892	HOOKER FURNITURE CORP COMMON STOCK	0.002%	97.258%
6893	HANWHA SECS	0.002%	97.260%
6894	TORSTAR CORP CL	0.002%	97.261%
6895	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.002%	97.263%
6896	SINGAPORE FINAN	0.002%	97.264%
6897	TOKAI RUBBER IN	0.002%	97.266%
6898	NTT URBAN DEVEL	0.002%	97.267%
6899	ORDINA NV	0.002%	97.269%
6900	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.002%	97.270%
6901	5N PLUS INC.	0.002%	97.272%
6902	VITAL HEALTHCAR	0.002%	97.273%
6903	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.275%
6904	SENEX ENERGY LT	0.002%	97.276%
6905	NIPPON KINZOKU	0.002%	97.278%
6906	LING SEN PRECIS	0.001%	97.279%
6907	OIL & NATURAL G	0.001%	97.281%
6908	CIA SANEAMENTO	0.001%	97.282%
6909	SCHMOLZ+BICKENB	0.001%	97.284%
6910	KH NEOCHEM CO L	0.001%	97.285%
6911	ZUG ESTATES HLD	0.001%	97.287%
6912	SAVARIA CORPORA	0.001%	97.288%
6913	AVEO GROUP	0.001%	97.290%
6914	JAPAN PULP & PA	0.001%	97.291%
6915	PHOENIX HLDGS L	0.001%	97.293%
6916	TSUKISHIMA KIKA	0.001%	97.294%
6917	BORUSSIA DORTMU	0.001%	97.296%
6918	JINDAL SAW LTD	0.001%	97.297%
6919	MITSUBOSHI BELT	0.001%	97.299%
6920	DISCO CORPORATI	0.001%	97.300%
6921	BERJAYA CORPORA	0.001%	97.302%
6922	SHIKOKU CHEMICA	0.001%	97.303%
6923	XING AG	0.001%	97.305%
6924	UOA DEVELOPMENT	0.001%	97.306%
6925	MALAYSIA BUILD	0.001%	97.308%
6926	TAIYO INK MFG C	0.001%	97.309%
6927	COMPAGNIE DES A	0.001%	97.311%
6928	YIEH PHUI ENTS	0.001%	97.312%
6929	PETRON CORP	0.001%	97.314%
6930	EL PUERTO DE LI	0.001%	97.315%
6931	FIDEA HOLDINGS	0.001%	97.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	TRINITY MIRROR	0.001%	97.318%
6933	SMI HOLDINGS GR	0.001%	97.320%
6934	FINANCIAL PRODU	0.001%	97.321%
6935	DALRADIAN RESOU	0.001%	97.323%
6936	ASKUL	0.001%	97.324%
6937	TIAN GE INTERAC	0.001%	97.326%
6938	ISEKI & CO	0.001%	97.327%
6939	SANTOS BRASIL P	0.001%	97.328%
6940	SENTUL CITY TBK	0.001%	97.330%
6941	LEWIS GROUP LTD	0.001%	97.331%
6942	TONG YANG INV B	0.001%	97.333%
6943	FOCALTECH SYSTE	0.001%	97.334%
6944	PETRONAS DAGANG	0.001%	97.336%
6945	CHINA METAL PRO	0.001%	97.337%
6946	SWECO AB	0.001%	97.339%
6947	HC INTERNATIONAL	0.001%	97.340%
6948	BEIJER ALMA AB	0.001%	97.342%
6949	QUINSTREET INC COMMON STOCK USD.001	0.001%	97.343%
6950	FORD OTOSAN	0.001%	97.345%
6951	TECNICAS REUNID	0.001%	97.346%
6952	EUROMONEY INST	0.001%	97.348%
6953	YOUNGWON CORP	0.001%	97.349%
6954	E CL SA	0.001%	97.351%
6955	FANTASIA HOLDIN	0.001%	97.352%
6956	STELLA CHEMIFA	0.001%	97.354%
6957	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.001%	97.355%
6958	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	97.357%
6959	MEKONOMEN AB	0.001%	97.358%
6960	SADBHAV ENGINEE	0.001%	97.359%
6961	BKW ENERGIE AG	0.001%	97.361%
6962	ARGOSY PROPERTY	0.001%	97.362%
6963	TAEKWANG IND CO	0.001%	97.364%
6964	MAJOR CINEPLEX	0.001%	97.365%
6965	GMO PAYMENT GAT	0.001%	97.367%
6966	ALONY HETZ	0.001%	97.368%
6967	TT ELECTRONICS	0.001%	97.370%
6968	MIRAMAR HTEL &	0.001%	97.371%
6969	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.373%
6970	CHOLAMANDALAM I	0.001%	97.374%
6971	ARROWHEAD PROR	0.001%	97.376%
6972	JAPAN MEDICAL D	0.001%	97.377%
6973	CORP COMERCI SA	0.001%	97.379%
6974	HANON SYSTEMS	0.001%	97.380%
6975	HURCO COMPANIES INC COMMON STOCK	0.001%	97.381%
6976	KT SKYLIFE CO L	0.001%	97.383%
6977	CEMEX LATAM HLD	0.001%	97.384%
6978	ACCESS CO LTD	0.001%	97.386%
6979	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.387%
6980	MAX CO	0.001%	97.389%
6981	AISAN INDUSTRY	0.001%	97.390%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	ATUL LTD	0.001%	97.392%
6983	CULP INC COMMON STOCK USD.05	0.001%	97.393%
6984	HIRATA TECHNICA	0.001%	97.395%
6985	PROPERTY FOR IN	0.001%	97.396%
6986	HOKUTO CORP	0.001%	97.397%
6987	LOOKERS PLC	0.001%	97.399%
6988	ADHI KARYA PERS	0.001%	97.400%
6989	KRESNA	0.001%	97.402%
6990	PP LONDON SUMAT	0.001%	97.403%
6991	PUNJAB NATIONAL	0.001%	97.405%
6992	ENERGISA SA	0.001%	97.406%
6993	LAI SUN DEVELOP	0.001%	97.408%
6994	GL EVENTS	0.001%	97.409%
6995	MINATANI STEEL	0.001%	97.411%
6996	CHINA SHENGMU O	0.001%	97.412%
6997	G.U.D. HOLDINGS	0.001%	97.413%
6998	HEARTLAND NEW Z	0.001%	97.415%
6999	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.416%
7000	SIGDO KOPPERS S	0.001%	97.418%
7001	ECO WORLD DEVL	0.001%	97.419%
7002	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.421%
7003	GINTECH ENERGY	0.001%	97.422%
7004	ESSENTIAL ENER	0.001%	97.424%
7005	HI-P INTERNATIO	0.001%	97.425%
7006	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	97.426%
7007	SUN PHARMACEUTI	0.001%	97.428%
7008	UEM SUNRISE BHD	0.001%	97.429%
7009	RAMAYANA LESTAR	0.001%	97.431%
7010	GCL NEW ENERGY	0.001%	97.432%
7011	SHINKONG SYNTHE	0.001%	97.434%
7012	GP STRATEGIES C	0.001%	97.435%
7013	HYUNDAI DS,OLD	0.001%	97.436%
7014	COCA-COLA FEMSA	0.001%	97.438%
7015	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.439%
7016	FUJICCO CO	0.001%	97.441%
7017	TOM TAILOR HOLD	0.001%	97.442%
7018	TIANJIN PORT DE	0.001%	97.444%
7019	SAIBU GAS CO	0.001%	97.445%
7020	MGI COUTIER	0.001%	97.447%
7021	SEAH STEEL	0.001%	97.448%
7022	SOLOR A/S	0.001%	97.449%
7023	WASHTEC AG	0.001%	97.451%
7024	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	97.452%
7025	GERDAU SA	0.001%	97.454%
7026	GROUPE CRIT	0.001%	97.455%
7027	ASAHI HOLDINGS	0.001%	97.457%
7028	INFRAESTRUCTURA	0.001%	97.458%
7029	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.001%	97.459%
7030	RELIANCE CAPITA	0.001%	97.461%
7031	BIOGAIA AB	0.001%	97.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	OPTO TECH CORPN	0.001%	97.464%
7033	LEXTAR ELECTRON	0.001%	97.465%
7034	ELECTRA	0.001%	97.467%
7035	NITTETSU MINING	0.001%	97.468%
7036	YUMESHIN HOLDIN	0.001%	97.469%
7037	NRW HOLDINGS LT	0.001%	97.471%
7038	JELD WEN HOLDING INC COMMON STOCK USD.01	0.001%	97.472%
7039	ICHIYOSHI SECS	0.001%	97.474%
7040	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.475%
7041	KRBL LTD	0.001%	97.476%
7042	SOILBUILD BUSIN	0.001%	97.478%
7043	MESA LABORATORIES INC COMMON STOCK	0.001%	97.479%
7044	HYUNDAI HOME SH	0.001%	97.481%
7045	TAIWAN SECOM	0.001%	97.482%
7046	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.484%
7047	BANGKOK DUSIT M	0.001%	97.485%
7048	NIHON NOHYAKU	0.001%	97.486%
7049	SHIKUN & BINUI	0.001%	97.488%
7050	MOUNT GIBSON IR	0.001%	97.489%
7051	HOWA MACHINERY	0.001%	97.491%
7052	INVESTORS CLOUD	0.001%	97.492%
7053	KINIK CO	0.001%	97.493%
7054	FIRST REIT	0.001%	97.495%
7055	EDP RENOVAVEIS	0.001%	97.496%
7056	TOHO TITANIUM C	0.001%	97.498%
7057	DIP CORPORATION	0.001%	97.499%
7058	AXT INC COMMON STOCK USD.001	0.001%	97.501%
7059	RYOSHOKU LTD	0.001%	97.502%
7060	GEOX S.P.A.	0.001%	97.503%
7061	SUMITOMO SEIKA	0.001%	97.505%
7062	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	97.506%
7063	FORUS S.A.	0.001%	97.508%
7064	SUN HUNG KAI CO	0.001%	97.509%
7065	TRISURA GROUP L	0.001%	97.510%
7066	KARUR VYSYA BAN	0.001%	97.512%
7067	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.513%
7068	GREAT EASTERN H	0.001%	97.515%
7069	MCMILLAN SHAKES	0.001%	97.516%
7070	NITTA CORP	0.001%	97.517%
7071	NICHIREKI CO LT	0.001%	97.519%
7072	MIKUNI CORP	0.001%	97.520%
7073	AUSTAL LTD	0.001%	97.522%
7074	NETIA SA	0.001%	97.523%
7075	GREATEK ELECTRO	0.001%	97.524%
7076	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.526%
7077	JAIPRAKASH ASSO	0.001%	97.527%
7078	GRANITE OIL COR	0.001%	97.529%
7079	FRASERS HOSPITA	0.001%	97.530%
7080	MAINSTREET EQUI	0.001%	97.531%
7081	IRON BRIDGE RES	0.001%	97.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	STANDARD LIFE I	0.001%	97.534%
7083	METALLURGICAL C	0.001%	97.536%
7084	COLTENE HOLDI	0.001%	97.537%
7085	BURSON GROUP LT	0.001%	97.538%
7086	FRASERS CENTREP	0.001%	97.540%
7087	TA CHEN STAINLE	0.001%	97.541%
7088	SL CORP	0.001%	97.543%
7089	CADILA HEALTHCA	0.001%	97.544%
7090	DIGI INTL INC	0.001%	97.545%
7091	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	97.547%
7092	AMSTERDAM COMMO	0.001%	97.548%
7093	HIMART CO LTD	0.001%	97.550%
7094	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.551%
7095	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.552%
7096	TEAM INC	0.001%	97.554%
7097	EIS ECZACIBASI	0.001%	97.555%
7098	SUNSHINE 10	0.001%	97.556%
7099	UNILEVER INDONE	0.001%	97.558%
7100	SEMIRARA MINING	0.001%	97.559%
7101	CONTINENTAL HLD	0.001%	97.561%
7102	NATIONAL THERMA	0.001%	97.562%
7103	ASSET MANAGERS	0.001%	97.563%
7104	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.565%
7105	SINARMAS LAND	0.001%	97.566%
7106	GODREJ CONSUMER	0.001%	97.568%
7107	BANK JABAR BANT	0.001%	97.569%
7108	CVC BRASIL OP A	0.001%	97.570%
7109	NESTLE INDIA	0.001%	97.572%
7110	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.573%
7111	HI SUN TECH CHI	0.001%	97.574%
7112	DONGFANG ELECT	0.001%	97.576%
7113	MODEC INC	0.001%	97.577%
7114	CREDITO REAL SA	0.001%	97.579%
7115	AIMS AMP CAPITA	0.001%	97.580%
7116	LINK AND MOTIVA	0.001%	97.581%
7117	IBASE TECHNOLOG	0.001%	97.583%
7118	NIPPON THOMPSON	0.001%	97.584%
7119	KYOKUTO BOEKI K	0.001%	97.586%
7120	METRO HOLDINGS	0.001%	97.587%
7121	TIME DOTCOM BHD	0.001%	97.588%
7122	BROWN (N) GROUP	0.001%	97.590%
7123	AUSTRALIAN AGRI	0.001%	97.591%
7124	STARHUB LIMITED	0.001%	97.592%
7125	CIA DE DIST INT	0.001%	97.594%
7126	PCHOME ONLINE I	0.001%	97.595%
7127	M DIAS BRANCO S	0.001%	97.597%
7128	ATEAM INC	0.001%	97.598%
7129	PERLIS PLANTATI	0.001%	97.599%
7130	INGERSOLL GLB H	0.001%	97.601%
7131	PIERRE & VACANC	0.001%	97.602%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	MITSUI SOKO CO	0.001%	97.603%
7133	SCANDIC HOTELS	0.001%	97.605%
7134	CONCORD NEW ENE	0.001%	97.606%
7135	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.608%
7136	STAR MICRONICS	0.001%	97.609%
7137	ROBINSONS RETAI	0.001%	97.610%
7138	SONG WON IND	0.001%	97.612%
7139	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.613%
7140	AUSNUTRIA DAIRY	0.001%	97.614%
7141	WIJAYA KARYA	0.001%	97.616%
7142	HAP SENG CONSOL	0.001%	97.617%
7143	ASCENTIAL PLC	0.001%	97.618%
7144	SRI TRANG AGRO	0.001%	97.620%
7145	SYNERGIE	0.001%	97.621%
7146	TOKAI CORP/GIFU	0.001%	97.623%
7147	SHANDONG CHENMI	0.001%	97.624%
7148	HUNG POO CONSTR	0.001%	97.625%
7149	JSP CORP	0.001%	97.627%
7150	QGEP PARTICIPAC	0.001%	97.628%
7151	FIAT CHRYSLER A	0.001%	97.629%
7152	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.631%
7153	TEXHONG TEXTILE	0.001%	97.632%
7154	YASUNAGA CORP	0.001%	97.633%
7155	HOKKAIDO ELEC P	0.001%	97.635%
7156	VOSSLOH AG	0.001%	97.636%
7157	SA SA INTL HLDG	0.001%	97.637%
7158	AEROSPACE INDUS	0.001%	97.639%
7159	ELITE SEMICONDU	0.001%	97.640%
7160	HO BEE INVESTME	0.001%	97.642%
7161	ROO HSING	0.001%	97.643%
7162	JIN CO.LTD	0.001%	97.644%
7163	AKTIA BANK OYJ	0.001%	97.646%
7164	BW LPG LTD	0.001%	97.647%
7165	TAKASAGO INTL C	0.001%	97.648%
7166	TSUBAKI NAKASHI	0.001%	97.650%
7167	WOCKHARDT LIMIT	0.001%	97.651%
7168	CARNIVAL GROUP	0.001%	97.652%
7169	ROAD KING INFRA	0.001%	97.654%
7170	CAMBIAN GROUP P	0.001%	97.655%
7171	SANY HEAVY EQUI	0.001%	97.656%
7172	MOUNTAIN PROVIN	0.001%	97.658%
7173	EMPRESA NACIONAL	0.001%	97.659%
7174	TRUE NORTH COMM	0.001%	97.660%
7175	I.T LIMITED	0.001%	97.662%
7176	COLBUN S.A.	0.001%	97.663%
7177	MULTIPLUS SA	0.001%	97.664%
7178	RENASAS ELECTRO	0.001%	97.666%
7179	TALK TALK TELEC	0.001%	97.667%
7180	CALIX INC COMMON STOCK	0.001%	97.668%
7181	UNID CO LTD	0.001%	97.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	AP THAILAND PCL	0.001%	97.671%
7183	WELCIA HOLDINGS	0.001%	97.672%
7184	DELEK GROUP	0.001%	97.674%
7185	ORION CORP	0.001%	97.675%
7186	NICHII GAKKAN C	0.001%	97.676%
7187	HOTELES CITY EX	0.001%	97.678%
7188	VERITIV CORP COMMON STOCK USD.01	0.001%	97.679%
7189	VECTRUS INC COMMON STOCK USD.01	0.001%	97.680%
7190	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.682%
7191	DYNAPACK INTL T	0.001%	97.683%
7192	LG CORP	0.001%	97.684%
7193	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.686%
7194	WESTERN ENERGY	0.001%	97.687%
7195	SIA REIT INC	0.001%	97.688%
7196	YOSHINOYA D&C C	0.001%	97.690%
7197	FINOLEX CABLES	0.001%	97.691%
7198	DAI NIPPON TORY	0.001%	97.692%
7199	ADVAN CO LTD	0.001%	97.694%
7200	SIPEF(PLANT FIN	0.001%	97.695%
7201	PROMOTORA DE IN	0.001%	97.696%
7202	METAWATER CO LT	0.001%	97.698%
7203	GRUPO ARGOS S.A	0.001%	97.699%
7204	DATANG INTL POW	0.001%	97.700%
7205	GOLDSUN DEV/CON	0.001%	97.702%
7206	OITA BANK	0.001%	97.703%
7207	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.704%
7208	NAUTILUS GROUP	0.001%	97.706%
7209	CORPORATE TRAVE	0.001%	97.707%
7210	MERMAID MARINE	0.001%	97.708%
7211	BES ENGINEERING	0.001%	97.710%
7212	VECTURA GROUP	0.001%	97.711%
7213	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.712%
7214	CHINA SINGYES S	0.001%	97.713%
7215	SUNGWOO HITECH	0.001%	97.715%
7216	VITAL KSK HOLDI	0.001%	97.716%
7217	KUDELSKI S.A.	0.001%	97.717%
7218	NORDIC SEMICOND	0.001%	97.719%
7219	SPCG	0.001%	97.720%
7220	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.721%
7221	NETUREN CO	0.001%	97.723%
7222	HANSOL PAPER CO	0.001%	97.724%
7223	TAIFLEX SCIENTI	0.001%	97.725%
7224	GLOBERIDE INC	0.001%	97.727%
7225	SCSK CORPORATIO	0.001%	97.728%
7226	NIPPON CHEM IND	0.001%	97.729%
7227	EIGHTEENTH BANK	0.001%	97.731%
7228	SURUGA CO LTD	0.001%	97.732%
7229	GLOBAL POWER SY	0.001%	97.733%
7230	CHAUN-CHOUNG TE	0.001%	97.734%
7231	YURTEC CORPORAT	0.001%	97.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	UNITECH PRINTED	0.001%	97.737%
7233	TICON INDUSTRIA	0.001%	97.738%
7234	SEA HOLDINGS LT	0.001%	97.740%
7235	EMBRAER SA SPON ADR ADR	0.001%	97.741%
7236	YOMIURI LAND CO	0.001%	97.742%
7237	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	97.744%
7238	COSTAMARE INC	0.001%	97.745%
7239	ACOM CO	0.001%	97.746%
7240	CHINA LILANG LT	0.001%	97.748%
7241	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.749%
7242	MPACT LIMITED	0.001%	97.750%
7243	HORNBACK BAUMAR	0.001%	97.751%
7244	GUOCOLAND LTD	0.001%	97.753%
7245	TSUGAMI CORP	0.001%	97.754%
7246	U-MING MARINE	0.001%	97.755%
7247	MOTECH INDUSTRI	0.001%	97.757%
7248	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	97.758%
7249	ENPLAS CORP	0.001%	97.759%
7250	RYOYO ELECTRO C	0.001%	97.761%
7251	MK ELECTRON	0.001%	97.762%
7252	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	97.763%
7253	DORIAN LPG LTD	0.001%	97.765%
7254	DEA CAPITAL SPA	0.001%	97.766%
7255	MCCARTHY & STON	0.001%	97.767%
7256	QUALITY HOUSES	0.001%	97.768%
7257	CLARION CO	0.001%	97.770%
7258	XINGDA INTERNAT	0.001%	97.771%
7259	CSI PROPERTIES	0.001%	97.772%
7260	GLOBAL MEDIACOM	0.001%	97.774%
7261	TRANS COSMOS	0.001%	97.775%
7262	TUNG THIH ELECT	0.001%	97.776%
7263	DELTA DUNIA PET	0.001%	97.777%
7264	WEYCO GROUP INC	0.001%	97.779%
7265	PARCO CO	0.001%	97.780%
7266	DIC ASSET AG	0.001%	97.781%
7267	GRUPO NUTRESA S	0.001%	97.783%
7268	INTERNATIONAL M	0.001%	97.784%
7269	PETROPVLOVSK	0.001%	97.785%
7270	NAMCHOW CHEMICA	0.001%	97.787%
7271	EIZO NANA O CORP	0.001%	97.788%
7272	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.789%
7273	CENTURIA INDUST	0.001%	97.790%
7274	CELLCOM ISRAEL	0.001%	97.792%
7275	SAMTY CO.LTD.	0.001%	97.793%
7276	CARLSBERG BREWE	0.001%	97.794%
7277	CHINA OVERSEAS	0.001%	97.796%
7278	DAEWOONG CO LTD	0.001%	97.797%
7279	HOTEL SHILLA	0.001%	97.798%
7280	TELESITES SAB D	0.001%	97.799%
7281	HISAKA WORKS LT	0.001%	97.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	GRUPO CEMENTOS	0.001%	97.802%
7283	RADICO KHAITAN	0.001%	97.803%
7284	NIPPON DENKO CO	0.001%	97.805%
7285	INPHI CORP COMMON STOCK	0.001%	97.806%
7286	51JOB INC ADR ADR USD.0001	0.001%	97.807%
7287	GALAXY RESOURCE	0.001%	97.808%
7288	PHILIPPINE NATL	0.001%	97.810%
7289	FUJI CO(TOKYO)	0.001%	97.811%
7290	ADVANCED WIRELE	0.001%	97.812%
7291	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.814%
7292	SMA SOLAR TECHN	0.001%	97.815%
7293	NEPI ROCKCASTLE	0.001%	97.816%
7294	CAPITAL ONE BAN	0.001%	97.817%
7295	CHINA OIL & GAS	0.001%	97.819%
7296	IMMOBILIARE GRA	0.001%	97.820%
7297	FORMULA SYST(19	0.001%	97.821%
7298	HAKDEX AB	0.001%	97.822%
7299	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.824%
7300	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.825%
7301	BRITISH AMERICA	0.001%	97.826%
7302	SEAH BESTEEL CO	0.001%	97.828%
7303	ADANI TRANSMISS	0.001%	97.829%
7304	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.830%
7305	COSAN LOGISTICA	0.001%	97.831%
7306	COWELL E HOLDIN	0.001%	97.833%
7307	SHOUGANG CNCRD	0.001%	97.834%
7308	BROADLEAF CO LT	0.001%	97.835%
7309	JOHN LAING GROU	0.001%	97.836%
7310	E-COMMODITIES H	0.001%	97.838%
7311	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	97.839%
7312	DHT HOLDINGS IN	0.001%	97.840%
7313	KIKKOMAN CORP	0.001%	97.842%
7314	PROSPERITY REIT	0.001%	97.843%
7315	KASAI KOGYO CO	0.001%	97.844%
7316	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.845%
7317	GLADSTONE COMME	0.001%	97.847%
7318	BELLEVUE GROUP	0.001%	97.848%
7319	POLYPLEX THAILA	0.001%	97.849%
7320	UNIDEN CORP	0.001%	97.850%
7321	TENMA CORPORATI	0.001%	97.852%
7322	TOURISM HOLDING	0.001%	97.853%
7323	CMIC HOLDINGS C	0.001%	97.854%
7324	JASA MARGA	0.001%	97.856%
7325	TOWNGAS CHINA C	0.001%	97.857%
7326	TIPP24 SE	0.001%	97.858%
7327	YAMAZEN CORPORA	0.001%	97.859%
7328	SCATEC SOLAR AS	0.001%	97.861%
7329	PROCTOR&GAMBLE	0.001%	97.862%
7330	SHINKO SHOJI CO	0.001%	97.863%
7331	METRO PACIFIC I	0.001%	97.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	STARZEN CO LTD	0.001%	97.866%
7333	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.867%
7334	KARNATAKA BANK	0.001%	97.868%
7335	KOWLOON DEVMT	0.001%	97.869%
7336	WELSPUN INDIA L	0.001%	97.871%
7337	JUSTSYSTEM	0.001%	97.872%
7338	HIBIYA ENGINEER	0.001%	97.873%
7339	DAITO PHARM	0.001%	97.874%
7340	DAIWA INDUSTRIE	0.001%	97.876%
7341	PKP CARGO SA	0.001%	97.877%
7342	PANIN FINANCIAL	0.001%	97.878%
7343	NISHIMATSUYA CH	0.001%	97.879%
7344	AFFICHAGE HOLDI	0.001%	97.881%
7345	MEDICLINIC INTE	0.001%	97.882%
7346	ANICOM HOLDINGS	0.001%	97.883%
7347	SHINNIHON CORP	0.001%	97.885%
7348	VAN LANSCHOT NV	0.001%	97.886%
7349	XIAMEN INTL POR	0.001%	97.887%
7350	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.888%
7351	KATAKURA INDS	0.001%	97.890%
7352	TORIDOLL CORPOR	0.001%	97.891%
7353	BIESSE	0.001%	97.892%
7354	TOMSON GROUP	0.001%	97.893%
7355	CTI ENGINEERING	0.001%	97.895%
7356	MAH SING GROUP	0.001%	97.896%
7357	ECORODOVIAS INF	0.001%	97.897%
7358	SEIKITOKYU KOGY	0.001%	97.898%
7359	GET NICE HOLDIN	0.001%	97.900%
7360	CHINA STEEL CHE	0.001%	97.901%
7361	METALS X LTD	0.001%	97.902%
7362	LIFE CORPORATIO	0.001%	97.903%
7363	PUMA AG	0.001%	97.905%
7364	PANDA GREEN ENE	0.001%	97.906%
7365	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.907%
7366	THAI VEGETABLE	0.001%	97.908%
7367	UMW OIL & GAS C	0.001%	97.910%
7368	KOREA GAS CORP	0.001%	97.911%
7369	ALTRI SGPS S.A.	0.001%	97.912%
7370	ALUPAR INVEST S	0.001%	97.913%
7371	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	97.915%
7372	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.916%
7373	NAMURA SHIPBUIL	0.001%	97.917%
7374	DASSAULT SYSTEM	0.001%	97.918%
7375	BRUNELLO CUCINE	0.001%	97.920%
7376	LAYNE CHRISTENS	0.001%	97.921%
7377	F&A AQUA HOLDIN	0.001%	97.922%
7378	CEDAR WOODS PRO	0.001%	97.923%
7379	UNITED INTL ENT	0.001%	97.924%
7380	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.926%
7381	KAMEI CORP	0.001%	97.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	GMR INFRASTRUCT	0.001%	97.928%
7383	KALBE FARMA	0.001%	97.929%
7384	SECURITY BANK C	0.001%	97.931%
7385	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	97.932%
7386	AJANTA PHARMA	0.001%	97.933%
7387	TA YA ELEC WIR&	0.001%	97.934%
7388	DUNI AB	0.001%	97.936%
7389	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	97.937%
7390	MILBON CO	0.001%	97.938%
7391	FRANK'S INTERNA	0.001%	97.939%
7392	BANCO DAVIVIEND	0.001%	97.941%
7393	GRUPO SECURITY	0.001%	97.942%
7394	OKAMURA CORP	0.001%	97.943%
7395	LPP SA	0.001%	97.944%
7396	DAI-ICHI SEIKO	0.001%	97.946%
7397	SUPERBLOCK PCL	0.001%	97.947%
7398	COMMUNISIS PLC	0.001%	97.948%
7399	MELISRON LTD	0.001%	97.949%
7400	SEASPAN CORP	0.001%	97.950%
7401	AGUAS ANDINAS S	0.001%	97.952%
7402	PEGASUS SEWING	0.001%	97.953%
7403	SAGA PLC	0.001%	97.954%
7404	CGN MEIYA POWER	0.001%	97.955%
7405	UNIVERSAL MEDIC	0.001%	97.957%
7406	SFA ENGINEERING	0.001%	97.958%
7407	NIPPON ROAD CO	0.001%	97.959%
7408	OSJB HOLDINGS C	0.001%	97.960%
7409	CERVECERIAS UNI	0.001%	97.962%
7410	PENDRAGON PLC	0.001%	97.963%
7411	SOCIEDAD MATRIZ	0.001%	97.964%
7412	MITSUI HOME CO	0.001%	97.965%
7413	DEVELOPMENT SEC	0.001%	97.966%
7414	OKURA INDUSTRIA	0.001%	97.968%
7415	MAYNE PHARMA GR	0.001%	97.969%
7416	RELIANCE COMMUN	0.001%	97.970%
7417	HANWHA NON-LIFE	0.001%	97.971%
7418	DENYO CO	0.001%	97.973%
7419	AMBARELLA INC	0.001%	97.974%
7420	NUFLARE TECHNOL	0.001%	97.975%
7421	DAEHAN FLOUR MI	0.001%	97.976%
7422	SYMPHONY HLDGS	0.001%	97.977%
7423	CHUNG HUNG STEE	0.001%	97.979%
7424	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	97.980%
7425	SHOEI CO LTD	0.001%	97.981%
7426	MITAC HOLDINGS	0.001%	97.982%
7427	BHARTI INFRADEL	0.001%	97.984%
7428	KOREA KOLMAR CO	0.001%	97.985%
7429	BTB REAL ESTATE	0.001%	97.986%
7430	NAMESON	0.001%	97.987%
7431	TOYO TANSO CO L	0.001%	97.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	PRESIDENT SECS	0.001%	97.990%
7433	WILH. WILHELMSE	0.001%	97.991%
7434	GREAT LAKES DRE	0.001%	97.992%
7435	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	97.993%
7436	INTOPS CO	0.001%	97.994%
7437	DAI-DAN CO	0.001%	97.996%
7438	BROOKFIELD REAL	0.001%	97.997%
7439	SPH REIT	0.001%	97.998%
7440	SAKATA INX CORP	0.001%	97.999%
7441	ARITZIA INC	0.001%	98.000%
7442	ACTRON TECHNOLO	0.001%	98.002%
7443	DIGNITY PLC	0.001%	98.003%
7444	CROSS-HARBOUR H	0.001%	98.004%
7445	GENESIS ENERGY	0.001%	98.005%
7446	CLAS OHLSON AB	0.001%	98.006%
7447	CHONG HONG CONS	0.001%	98.008%
7448	RHEON AUTO MACH	0.001%	98.009%
7449	DOGAN HOLDINGS	0.001%	98.010%
7450	DAISO CO	0.001%	98.011%
7451	LOTTE NON-LIFE	0.001%	98.013%
7452	DAIRY FARM INTL	0.001%	98.014%
7453	HOUSING DEVELOP	0.001%	98.015%
7454	LOTTE CONFECT	0.001%	98.016%
7455	METAIR INVESTME	0.001%	98.017%
7456	CHINA AIRCRAFT	0.001%	98.019%
7457	LINX SA	0.001%	98.020%
7458	ALPHA & OMEGA S	0.001%	98.021%
7459	HANDSOME CORP	0.001%	98.022%
7460	SCANDI STANDARD	0.001%	98.023%
7461	MANILA ELECTRIC	0.001%	98.025%
7462	SIMMTECH CO LTD	0.001%	98.026%
7463	ALDERMORE GROUP	0.001%	98.027%
7464	MARUWA UNYU	0.001%	98.028%
7465	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.029%
7466	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.031%
7467	MONTEA SCA	0.001%	98.032%
7468	UNIVERSAL CEMEN	0.001%	98.033%
7469	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.034%
7470	COSTA GROUP HOL	0.001%	98.035%
7471	ALPIQ HOLDING A	0.001%	98.036%
7472	TECHNOLOGY ONE	0.001%	98.038%
7473	SAWIT SUMBERMAS	0.001%	98.039%
7474	CCC SA	0.001%	98.040%
7475	GREE INC	0.001%	98.041%
7476	HENDERSON LAND	0.001%	98.042%
7477	GPO AEROPORTUAR	0.001%	98.044%
7478	YARA INTERNATIO	0.001%	98.045%
7479	UMW HLDGS BERHA	0.001%	98.046%
7480	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.047%
7481	TYC BROTHER IND	0.001%	98.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	FIRST MINING GO	0.001%	98.050%
7483	MENORA MIVTACHI	0.001%	98.051%
7484	RIDLEY CORP LTD	0.001%	98.052%
7485	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.053%
7486	PHIBRO ANIMAL H	0.001%	98.054%
7487	PETRON MALAYSIA	0.001%	98.056%
7488	ADVA AG	0.001%	98.057%
7489	GPO DE INVERSIO	0.001%	98.058%
7490	KUO TOONG INTER	0.001%	98.059%
7491	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.060%
7492	ROLAND DG CORP	0.001%	98.061%
7493	NEWALTA INC	0.001%	98.063%
7494	KEPPEL INFRASTR	0.001%	98.064%
7495	TAI CHEUNG HLDG	0.001%	98.065%
7496	NONG SHIM CO	0.001%	98.066%
7497	ELECNOR SA	0.001%	98.067%
7498	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.069%
7499	TOLI CORP	0.001%	98.070%
7500	ANANDA DEVELOPM	0.001%	98.071%
7501	KENON HLDGS LTD	0.001%	98.072%
7502	CTCI CORP	0.001%	98.073%
7503	CHINA SUNTIEN G	0.001%	98.074%
7504	DAIICHI JITSUGY	0.001%	98.076%
7505	CNA GR PHAR	0.001%	98.077%
7506	MINATO BANK	0.001%	98.078%
7507	SEKISUI JUSHI C	0.001%	98.079%
7508	ORIOLA-KD CORP	0.001%	98.080%
7509	MOMENTUM GROUP	0.001%	98.081%
7510	KYOEI STEEL LTD	0.001%	98.083%
7511	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.084%
7512	CALBEE INC	0.001%	98.085%
7513	NAMYANG DAIRY P	0.001%	98.086%
7514	SURMODICS INC COMMON STOCK USD.05	0.001%	98.087%
7515	AMUSE INC	0.001%	98.089%
7516	PULSE SEISMIC	0.001%	98.090%
7517	ROKKO BUTTER CO	0.001%	98.091%
7518	HB TECHNOLOGY C	0.001%	98.092%
7519	SHANGHAI DASHEN	0.001%	98.093%
7520	CRAFT BREWERS A	0.001%	98.094%
7521	RANK GROUP PLC	0.001%	98.096%
7522	ICOM INCORPORAT	0.001%	98.097%
7523	ADDTECH AB B SH	0.001%	98.098%
7524	ORACLE FIN SERV	0.001%	98.099%
7525	FUJI CORP LTD/O	0.001%	98.100%
7526	PEPTIDREAM INC	0.001%	98.101%
7527	RAYMOND LTD	0.001%	98.103%
7528	PERSISTENT SYST	0.001%	98.104%
7529	CMC MAGNETICS C	0.001%	98.105%
7530	SAMYANG CORP	0.001%	98.106%
7531	SANYANGIndustr	0.001%	98.107%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	OPAP SA	0.001%	98.108%
7533	KYUNG DONG	0.001%	98.110%
7534	OOH!MEDIA LTD	0.001%	98.111%
7535	EREX CO LTD	0.001%	98.112%
7536	TOWA CORP	0.001%	98.113%
7537	NIPPON PISTON R	0.001%	98.114%
7538	KONISHI CO LTD	0.001%	98.115%
7539	PARTRON CO LTD	0.001%	98.117%
7540	ESTIA HELATH LT	0.001%	98.118%
7541	SINON CORP	0.001%	98.119%
7542	LIMELIGHT NETW	0.001%	98.120%
7543	WILH WILHELMOSEN	0.001%	98.121%
7544	LIVART CO LTD	0.001%	98.122%
7545	ACTER CO LTD	0.001%	98.123%
7546	GUANGZHOU PHARM	0.001%	98.125%
7547	VERA BRADLEY INC COMMON STOCK	0.001%	98.126%
7548	VAISALA	0.001%	98.127%
7549	GLAXOSMITHKLINE	0.001%	98.128%
7550	ENAV SPA	0.001%	98.129%
7551	SILICONWARE PRE	0.001%	98.130%
7552	CHUGAI PHARM CO	0.001%	98.132%
7553	TOBISHIMA CORP	0.001%	98.133%
7554	XIABUXIABU CATE	0.001%	98.134%
7555	MCBRIDE PLC	0.001%	98.135%
7556	BOUSTEAD HLDGS	0.001%	98.136%
7557	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.137%
7558	FRENCKEN GROUP	0.001%	98.139%
7559	STHREE	0.001%	98.140%
7560	UNITED SPIRITS	0.001%	98.141%
7561	KUSURI NO AOKI	0.001%	98.142%
7562	MEGACHIPS CORP	0.001%	98.143%
7563	RAFFLES MEDICAL	0.001%	98.144%
7564	RIKEN VITAMIN C	0.001%	98.145%
7565	MORGAN SINDALL	0.001%	98.147%
7566	RH COMMON STOCK USD.0001	0.001%	98.148%
7567	YAKULT HONSHA C	0.001%	98.149%
7568	SHW AG	0.001%	98.150%
7569	361 DEGREES INT	0.001%	98.151%
7570	TOKYO ENERGY&SY	0.001%	98.152%
7571	CAPITAL® PRO	0.001%	98.153%
7572	DONG-A SOCIO	0.001%	98.155%
7573	TECHNOPRO HLDGS	0.001%	98.156%
7574	KURA CORPORATIO	0.001%	98.157%
7575	COOPER ENERGY L	0.001%	98.158%
7576	XXL ASA	0.001%	98.159%
7577	OBERBANK AG	0.001%	98.160%
7578	BETER BED HOLD	0.001%	98.161%
7579	ASIA AVIATION P	0.001%	98.163%
7580	STAR ASIAN INVE	0.001%	98.164%
7581	KOREA CIRCUIT C	0.001%	98.165%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	VILLA WORLD LTD	0.001%	98.166%
7583	GOODBABY INTERN	0.001%	98.167%
7584	HIDAY HIDAKA CO	0.001%	98.168%
7585	HARMONIC INC	0.001%	98.169%
7586	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.171%
7587	M&A CAPITAL PAR	0.001%	98.172%
7588	ASIA VITAL COMP	0.001%	98.173%
7589	TYMAN PLC	0.001%	98.174%
7590	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.175%
7591	FALCK RENEWABLE	0.001%	98.176%
7592	MAN SE	0.001%	98.177%
7593	CHIYODA INTEGRE	0.001%	98.178%
7594	COSMOS PHARMACE	0.001%	98.180%
7595	BAUER AG	0.001%	98.181%
7596	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	98.182%
7597	HOCHIKI CORPORA	0.001%	98.183%
7598	PAL CO LTD	0.001%	98.184%
7599	O-BANK CO LTD	0.001%	98.185%
7600	MITO SECURITIES	0.001%	98.186%
7601	WING ON CO INT	0.001%	98.188%
7602	SHINKO PLANTECH	0.001%	98.189%
7603	SAKAI HEAVY IND	0.001%	98.190%
7604	CHUNGHWA PRECIS	0.001%	98.191%
7605	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.192%
7606	SUNDARAM FINANC	0.001%	98.193%
7607	TONGYANG LIFE I	0.001%	98.194%
7608	FUNAI ELECTRIC	0.001%	98.195%
7609	MEDICAL DATA VI	0.001%	98.197%
7610	WINMARK CORP COMMON STOCK	0.001%	98.198%
7611	DAEWON PHARMACE	0.001%	98.199%
7612	TEIKOKU SEN-I C	0.001%	98.200%
7613	INDUSTR L FIN(IF	0.001%	98.201%
7614	MIDAS HLDGS	0.001%	98.202%
7615	STOLT-NIELSEN L	0.001%	98.203%
7616	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.204%
7617	FARGLORY LAND D	0.001%	98.206%
7618	MOBILEONE LTD.	0.001%	98.207%
7619	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.208%
7620	BORYSZEW SA	0.001%	98.209%
7621	FREIGHTWAYS LTD	0.001%	98.210%
7622	GRUPO INDUSTRIA	0.001%	98.211%
7623	CENTRAL CHINA R	0.001%	98.212%
7624	AKSA AKRILIK KI	0.001%	98.213%
7625	ORACLE CORP JAP	0.001%	98.214%
7626	TRANCOM CO., LTD	0.001%	98.216%
7627	BANK COOP AG	0.001%	98.217%
7628	SMK CORP	0.001%	98.218%
7629	POLLARD BANKNOT	0.001%	98.219%
7630	JUNGFRAUBAHN HL	0.001%	98.220%
7631	CENTURY TEXT &	0.001%	98.221%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	NICE INFORMATIO	0.001%	98.222%
7633	SBW	0.001%	98.223%
7634	NATIONAL ALUMIN	0.001%	98.224%
7635	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.226%
7636	KAWAI MUSICAL I	0.001%	98.227%
7637	BEIJING GAS BLU	0.001%	98.228%
7638	AVIANCA HOLDING	0.001%	98.229%
7639	INGENIA COMMUNI	0.001%	98.230%
7640	B&B TOOLS AB	0.001%	98.231%
7641	INNOTECH CORP	0.001%	98.232%
7642	HYUNDAI ROTEM C	0.001%	98.233%
7643	SOLAR APPLIED M	0.001%	98.234%
7644	SKANDIABANKEN A	0.001%	98.236%
7645	SANKYO TATEYAMA	0.001%	98.237%
7646	MUNKSJO OYJ	0.001%	98.238%
7647	IDI INSURANCE C	0.001%	98.239%
7648	FUDO CONSTRUCTI	0.001%	98.240%
7649	NATIONAL GRID P	0.001%	98.241%
7650	FEDERAL CORP	0.001%	98.242%
7651	COLLINS FOOD LT	0.001%	98.243%
7652	BANK HANDLOWY W	0.001%	98.244%
7653	HIOKI EE CORP	0.001%	98.245%
7654	REGAL HOTELS IN	0.001%	98.247%
7655	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.248%
7656	IMVESCOR RESTAU	0.001%	98.249%
7657	YAKUODO CO LTD	0.001%	98.250%
7658	MIMASU SEMICOND	0.001%	98.251%
7659	COMBA TELECOM S	0.001%	98.252%
7660	KANSAI URBAN BA	0.001%	98.253%
7661	FLYTECH TECHNOL	0.001%	98.254%
7662	ATRIUM LJUNGBER	0.001%	98.255%
7663	NIPPON CARBON C	0.001%	98.256%
7664	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.258%
7665	IMAGICA ROBOT H	0.001%	98.259%
7666	mitsui HIGH TEC	0.001%	98.260%
7667	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.261%
7668	UNION BNK OF IN	0.001%	98.262%
7669	OAO GAZPROM	0.001%	98.263%
7670	CHINA AEROSPACE	0.001%	98.264%
7671	KAS BANK	0.001%	98.265%
7672	PALFINGER AG	0.001%	98.266%
7673	GULLIVER INTERN	0.001%	98.267%
7674	COCA-COLA WEST	0.001%	98.269%
7675	TATA COMMUNICAT	0.001%	98.270%
7676	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.271%
7677	KP TISSUE INC	0.001%	98.272%
7678	ENERCHINA HOLDI	0.001%	98.273%
7679	TIM PARTICIPACOES SA ADR ADR	0.001%	98.274%
7680	KENTUCKY FRIED	0.001%	98.275%
7681	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	KNOW IT AB	0.001%	98.277%
7683	HIRATA CORP	0.001%	98.278%
7684	LITE-ON SEMICON	0.001%	98.279%
7685	IDEC CORPORATIO	0.001%	98.281%
7686	MURRAY & ROBERT	0.001%	98.282%
7687	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.283%
7688	HAWKINS INC COMMON STOCK USD.05	0.001%	98.284%
7689	ZOOPLA PROPERTY	0.001%	98.285%
7690	CHINA RESOURCES	0.001%	98.286%
7691	JU TENG INTERNA	0.001%	98.287%
7692	PLENUS CO	0.001%	98.288%
7693	DONGWONIndustr	0.001%	98.289%
7694	MANDOM CORP	0.001%	98.290%
7695	ORASCOM DEVELOP	0.001%	98.291%
7696	CORFICOLOMBIANA	0.001%	98.292%
7697	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.293%
7698	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.295%
7699	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.296%
7700	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.297%
7701	NIPPON BEET SUG	0.001%	98.298%
7702	CHIMEI MATERIAL	0.001%	98.299%
7703	ENVESTNET INC COMMON STOCK	0.001%	98.300%
7704	PETRONAS GAS	0.001%	98.301%
7705	ELETRORBRAS COMM	0.001%	98.302%
7706	YOUNGTEK ELECTR	0.001%	98.303%
7707	CARMILA SA	0.001%	98.304%
7708	OXFORD INSTRUME	0.001%	98.305%
7709	PARK ELECTROCHE	0.001%	98.306%
7710	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.307%
7711	DEPO AUTO PARTS	0.001%	98.309%
7712	FURUKAWA BATTER	0.001%	98.310%
7713	LOTES CO LTD	0.001%	98.311%
7714	REDCO PROPRTIE	0.001%	98.312%
7715	FRONTLINE LTD/B	0.001%	98.313%
7716	HARTELEGA HOLDI	0.001%	98.314%
7717	STRAUSS GROUP L	0.001%	98.315%
7718	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.316%
7719	RADNET INC COMMON STOCK USD.0001	0.001%	98.317%
7720	ALTEK CORP	0.001%	98.318%
7721	SANRIO CO	0.001%	98.319%
7722	ESSENTRA PLC	0.001%	98.320%
7723	CITY UNION BANK	0.001%	98.321%
7724	TCL MULTIMEDIA	0.001%	98.322%
7725	BULTEN AB	0.001%	98.324%
7726	TUPY SA	0.001%	98.325%
7727	INAGEYA CO LTD	0.001%	98.326%
7728	INFOCOM CORP	0.001%	98.327%
7729	ASCENDAS HOSPIT	0.001%	98.328%
7730	GREAT EASTERN S	0.001%	98.329%
7731	PC JEWELLER LIM	0.001%	98.330%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	FAR EAST HOSPIT	0.001%	98.331%
7733	KWS SAAT AG	0.001%	98.332%
7734	ADITYA BIRLA CA	0.001%	98.333%
7735	NVE CORP	0.001%	98.334%
7736	GOLD CIRCUIT EL	0.001%	98.335%
7737	HODOGAYA CHEMIC	0.001%	98.336%
7738	ORIENTAL HLDGS	0.001%	98.337%
7739	JAPAN MATERIAL	0.001%	98.338%
7740	FUJITSU KIDEN	0.001%	98.339%
7741	YPSOMED HOLDING	0.001%	98.340%
7742	DSP GROUP INC	0.001%	98.342%
7743	RELIANCE ENERGY	0.001%	98.343%
7744	TELENAV INC COMMON STOCK USD.001	0.001%	98.344%
7745	MODERN LAND CHI	0.001%	98.345%
7746	TRANSACTION CAP	0.001%	98.346%
7747	AICHI CORPORATI	0.001%	98.347%
7748	SHINSHO CORP	0.001%	98.348%
7749	CALIDA HLDG	0.001%	98.349%
7750	SUNNINGDALE TEC	0.001%	98.350%
7751	CITY LODGE HOTE	0.001%	98.351%
7752	DENKI KOGYO CO	0.001%	98.352%
7753	ALLIED PROPERTI	0.001%	98.353%
7754	JAMCO COPORATIN	0.001%	98.354%
7755	EMPEROR CAPITAL	0.001%	98.355%
7756	ASIA PACIFIC	0.001%	98.356%
7757	GUJARAT STATE F	0.001%	98.357%
7758	WINCANTON	0.001%	98.358%
7759	UTD INDUSTRIAL	0.001%	98.359%
7760	COMPANHIA DE GA	0.001%	98.361%
7761	ZALANDO SE	0.001%	98.362%
7762	ALPHA CORP	0.001%	98.363%
7763	HMC INVESTMENT	0.001%	98.364%
7764	YINSON HOLDINGS	0.001%	98.365%
7765	HOTAI MOTOR CO	0.001%	98.366%
7766	ETALON GROUP-GD	0.001%	98.367%
7767	JAC RECRUITMENT	0.001%	98.368%
7768	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.369%
7769	DRAEGERWERK KGA	0.001%	98.370%
7770	BATA INDIA LTD	0.001%	98.371%
7771	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.372%
7772	SOLIUM CAPITAL	0.001%	98.373%
7773	ELECOM CO LTD	0.001%	98.374%
7774	VITROLIFE AB	0.001%	98.375%
7775	NESTLE MALAY BH	0.001%	98.376%
7776	IMDEX LTD	0.001%	98.377%
7777	SCIENTEX BERHAD	0.001%	98.378%
7778	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.379%
7779	BOYAA INTERACTI	0.001%	98.380%
7780	ORANGE POLSKA	0.001%	98.382%
7781	ATRIUM EUROPEAN	0.001%	98.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	MERITZ FINANCIA	0.001%	98.384%
7783	RCF	0.001%	98.385%
7784	BYGGMAX GROUP A	0.001%	98.386%
7785	PNE WIND AG	0.001%	98.387%
7786	JAPAN WOOL TEXT	0.001%	98.388%
7787	S1 CORP	0.001%	98.389%
7788	AMARA RAJA BATT	0.001%	98.390%
7789	KOBAYASHI PHARM	0.001%	98.391%
7790	TAIWAN SURFACE	0.001%	98.392%
7791	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.393%
7792	FUJI SOFT ABC	0.001%	98.394%
7793	KINDOM CONSTRUC	0.001%	98.395%
7794	SPEEDY HIRE PLC	0.001%	98.396%
7795	AMER SOFTWARE I	0.001%	98.397%
7796	PARTNER COMMUNI	0.001%	98.398%
7797	VIRGIN AUSTRALI	0.001%	98.399%
7798	LC CORP S.A.	0.001%	98.400%
7799	TOKUSHU TOKAI H	0.001%	98.401%
7800	NISSIN SUGAR HO	0.001%	98.402%
7801	KATHMANDU HOLDI	0.001%	98.403%
7802	ADLER REAL ESTA	0.001%	98.404%
7803	CHINESE ESTATES	0.001%	98.405%
7804	FOLKESTONE EDU	0.001%	98.406%
7805	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.407%
7806	AXACTOR AB	0.001%	98.409%
7807	XERO LIMITED	0.001%	98.410%
7808	SK-ELECTRONICS	0.001%	98.411%
7809	KOMATSU SEIREN	0.001%	98.412%
7810	MARATHON GOLD C	0.001%	98.413%
7811	HUCHEMS FINE CH	0.001%	98.414%
7812	GLOBAL YATIRIM	0.001%	98.415%
7813	GR ED L'ESPRESS	0.001%	98.416%
7814	DCM SHRIRAM LTD	0.001%	98.417%
7815	TOYO KANETSU KK	0.001%	98.418%
7816	CONCENTRADORA	0.001%	98.419%
7817	SDI CORP	0.001%	98.420%
7818	VIEWWORKS CO LTD	0.001%	98.421%
7819	TOENEC CORP	0.001%	98.422%
7820	GEORGE KENT MAL	0.001%	98.423%
7821	XXENTRIA TECHNO	0.001%	98.424%
7822	CONSORCIO ARA S	0.001%	98.425%
7823	D-LINK	0.001%	98.426%
7824	WISOL CO LTD	0.001%	98.427%
7825	HOLTEK SEMICOND	0.001%	98.428%
7826	KEC INTERNATION	0.001%	98.429%
7827	SUN INTL LTD	0.001%	98.430%
7828	F-TECH INC	0.001%	98.431%
7829	TOP SPRING INTL	0.001%	98.432%
7830	CHIBA KOGYO BAN	0.001%	98.433%
7831	ULTRA TECH CEMC	0.001%	98.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	PACC OFFSHORE S	0.001%	98.435%
7833	MEGHMANI ORGANI	0.001%	98.436%
7834	NOVATEK OAO	0.001%	98.437%
7835	NAN HAI CORPORA	0.001%	98.438%
7836	IGB REAL ESTATE	0.001%	98.439%
7837	AIZAWA SECURITI	0.001%	98.440%
7838	PSG GROUP LTD	0.001%	98.441%
7839	MEGAWIDE CONS C	0.001%	98.442%
7840	ZHONG AN REAL E	0.001%	98.443%
7841	DARFON ELECTRON	0.001%	98.444%
7842	YOKOWO CO LTD	0.001%	98.445%
7843	MLP AG	0.001%	98.446%
7844	CAMBRIDGE INDUS	0.001%	98.447%
7845	mitsui + CO LTD SPONS ADR ADR	0.001%	98.448%
7846	HAGIHARA INDUST	0.001%	98.449%
7847	VOYAGE GROUP IN	0.001%	98.450%
7848	SK TELECOM ADR	0.001%	98.451%
7849	MASISA SA	0.001%	98.452%
7850	MERCURIES & ASS	0.001%	98.454%
7851	ALTAMIR AMBOISE	0.001%	98.455%
7852	EVERLIGHT CHEMI	0.001%	98.456%
7853	AJISEN CHINA HO	0.001%	98.457%
7854	HIGASHI NIHON H	0.001%	98.458%
7855	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.459%
7856	DAEDUCK GDS	0.001%	98.460%
7857	PERSEUS MINING	0.001%	98.461%
7858	DILIP BUILD	0.001%	98.462%
7859	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.463%
7860	WHITESTONE REIT REIT USD.001	0.001%	98.464%
7861	CHINA WATER IND	0.001%	98.465%
7862	BURKHALTER HOLD	0.001%	98.466%
7863	NAN KANG RUBB T	0.001%	98.467%
7864	SOGO MEDICAL CO	0.001%	98.468%
7865	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.469%
7866	MAIRE TECNIMONT	0.001%	98.470%
7867	CENTRAL CHINA S	0.001%	98.471%
7868	YOTAI REF	0.001%	98.472%
7869	AKEBONO BRAKE I	0.001%	98.473%
7870	KJB FINANCIAL G	0.001%	98.474%
7871	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.475%
7872	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.476%
7873	G-RESOURCES GP	0.001%	98.477%
7874	AMADA HOLDINGS	0.001%	98.478%
7875	NAVIGATOR GLOBA	0.001%	98.479%
7876	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.480%
7877	YOUNGONE CORP	0.001%	98.481%
7878	GURUNAVI INC	0.001%	98.482%
7879	LONMIN PLC	0.001%	98.483%
7880	SIOEN INDUSTRIE	0.001%	98.484%
7881	INFRASTRUTTURE	0.001%	98.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	COLOUR LIFE SER	0.001%	98.486%
7883	CATHEDRAL ENERG	0.001%	98.487%
7884	ENEL AMERICAS S	0.001%	98.488%
7885	STERLITE TECHNO	0.001%	98.489%
7886	ABLYNX NV	0.001%	98.490%
7887	CHINA BANKING C	0.001%	98.491%
7888	HAKUTO CO	0.001%	98.492%
7889	DEXCOM INC COMMON STOCK USD.001	0.001%	98.493%
7890	KONGSBERG GRUPP	0.001%	98.494%
7891	LIG NEX1 CO LTD	0.001%	98.495%
7892	KOMERCNI BANKA	0.001%	98.496%
7893	ARGO GRAPHICS I	0.001%	98.497%
7894	HAPPINET CORP	0.001%	98.498%
7895	DIRECIONAL ENGE	0.001%	98.499%
7896	MESOBLAST LTD	0.001%	98.500%
7897	TEJON RANCH CO	0.001%	98.501%
7898	EXMAR	0.001%	98.502%
7899	KAJARIA CERAMIC	0.001%	98.503%
7900	CHONG KUN DANG	0.001%	98.504%
7901	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.505%
7902	SOLOCAL GROUP	0.001%	98.506%
7903	PTC INDIA LTD	0.001%	98.507%
7904	PT PAN INDONESIA	0.001%	98.508%
7905	WAGeworks INC COMMON STOCK USD.001	0.001%	98.509%
7906	LAND MARK OPTOE	0.001%	98.510%
7907	ASSYSTEM	0.001%	98.511%
7908	OXLEY HOLDINGS	0.001%	98.512%
7909	SAES GETTERS	0.001%	98.513%
7910	HUVIS CORP	0.001%	98.514%
7911	PACK CORP	0.001%	98.515%
7912	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.516%
7913	WALLISER KANTON	0.001%	98.517%
7914	BASTIDE LE CONF	0.001%	98.518%
7915	MINISTOP CO	0.001%	98.519%
7916	UNITIL CORP COMMON STOCK	0.001%	98.520%
7917	PAN INTL INDL	0.001%	98.521%
7918	SUNDRAM FASTNER	0.001%	98.522%
7919	Technopolis Oyj	0.001%	98.523%
7920	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	98.523%
7921	RETELIT SPA	0.001%	98.524%
7922	K&O ENERGY GROU	0.001%	98.525%
7923	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.526%
7924	TONG HSING ELEC	0.001%	98.527%
7925	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.528%
7926	GRUPO ROTOPLAS	0.001%	98.529%
7927	BANK PEMBANGUNA	0.001%	98.530%
7928	TEXCELL	0.001%	98.531%
7929	NIPPON SEISEN C	0.001%	98.532%
7930	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.533%
7931	BEST WORLD	0.001%	98.534%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	OLYMPIC STEEL I	0.001%	98.535%
7933	KOZA ANADOLU ME	0.001%	98.536%
7934	TSUDAKOMA CORP	0.001%	98.537%
7935	NEO SOLAR POWER	0.001%	98.538%
7936	MATSUDA SANGYO	0.001%	98.539%
7937	ICHINEN CO LTD	0.001%	98.540%
7938	HEIJMANS	0.001%	98.541%
7939	KUKDO CHEMICAL	0.001%	98.542%
7940	IWAICOSMO HLDGS	0.001%	98.543%
7941	AVIC INTERNATIO	0.001%	98.544%
7942	GUANGDONG NAN Y	0.001%	98.545%
7943	SAJO INDUSTRIES	0.001%	98.546%
7944	HIROCA HOLDINGS	0.001%	98.547%
7945	AARTI INDS	0.001%	98.548%
7946	GATEWAY LIFESTY	0.001%	98.549%
7947	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.550%
7948	SRI REJEKI ISMA	0.001%	98.551%
7949	SINOLINK WORLDW	0.001%	98.552%
7950	SHIBAURA MECHAT	0.001%	98.553%
7951	LENZING AG	0.001%	98.554%
7952	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.555%
7953	GESCO AG	0.001%	98.556%
7954	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.557%
7955	SHENG SIONG GRO	0.001%	98.558%
7956	TOCHIGI BANK	0.001%	98.559%
7957	NORTH MINING SH	0.001%	98.560%
7958	MATRIX	0.001%	98.561%
7959	INTERVEST OFFIC	0.001%	98.562%
7960	MALAYSIA MINING	0.001%	98.563%
7961	ALPHA NETWORKS	0.001%	98.564%
7962	SILVER GRANT IN	0.001%	98.565%
7963	CHUNG HSIN ELEC	0.001%	98.566%
7964	DOOSAN ENGINE C	0.001%	98.567%
7965	BANK PERMATA TB	0.001%	98.567%
7966	OYO CORPORATION	0.001%	98.568%
7967	COSMO LADY CHIN	0.001%	98.569%
7968	KAPPAHL AB	0.001%	98.570%
7969	IMF (AUSTRALIA)	0.001%	98.571%
7970	NOMURA CO LTD	0.001%	98.572%
7971	NOHMI BOSAI	0.001%	98.573%
7972	YEUN CHYANG IND	0.001%	98.574%
7973	BUFAB AB	0.001%	98.575%
7974	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.576%
7975	UOB-KAY HIAN HO	0.001%	98.577%
7976	KUMHO INDUSTRIA	0.001%	98.578%
7977	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.579%
7978	T.HASEGAWA CO	0.001%	98.580%
7979	SINTEX PLASTICS	0.001%	98.581%
7980	SILICON INTEG S	0.001%	98.582%
7981	RUSHYDRO PJSC ADR ADR	0.001%	98.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	ELETRORBRAS PREF	0.001%	98.584%
7983	PARROT	0.001%	98.585%
7984	SOBHA LIMITED	0.001%	98.586%
7985	AJ RENT CAR	0.001%	98.587%
7986	JAMMU & KASHMIR	0.001%	98.588%
7987	YASUDA WAREHOUS	0.001%	98.589%
7988	TAKARA SHUZO CO	0.001%	98.590%
7989	RICH DEVELOPMEN	0.001%	98.591%
7990	CHINA YURUN FOO	0.001%	98.592%
7991	WONIK IPS CO LT	0.001%	98.593%
7992	HUADIAN POWER I	0.001%	98.594%
7993	WOWOW INC	0.001%	98.594%
7994	HOKKO CHEMICAL	0.001%	98.595%
7995	PADINI HLDGS BH	0.001%	98.596%
7996	HANSEN TECHNOLO	0.001%	98.597%
7997	SESA SPA	0.001%	98.598%
7998	BERJAYA SPORTS	0.001%	98.599%
7999	HANNSTOUCH SOLU	0.001%	98.600%
8000	ANEST IWATA COR	0.001%	98.601%
8001	CARDNO LIMITED	0.001%	98.602%
8002	YP	0.001%	98.603%
8003	VALUETRONICS HL	0.001%	98.604%
8004	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	98.605%
8005	SHELL REFINING(0.001%	98.606%
8006	CARE PROPERTY I	0.001%	98.607%
8007	HEG LIMITED	0.001%	98.608%
8008	OILES CORPORATI	0.001%	98.609%
8009	MIE KOTSU GP HL	0.001%	98.610%
8010	NISSHA PRINTING	0.001%	98.611%
8011	HOOSIERS HOLDIN	0.001%	98.612%
8012	EKOVEST BHD	0.001%	98.613%
8013	INTAGE INC	0.001%	98.614%
8014	CENTURIA METROP	0.001%	98.615%
8015	ASIA CEMENT CO	0.001%	98.615%
8016	HEY SONG	0.001%	98.616%
8017	H+H INTERNATION	0.001%	98.617%
8018	TECHNICOLOR	0.001%	98.618%
8019	NCC GROUP LTD.	0.001%	98.619%
8020	SUNG KWANG BEND	0.001%	98.620%
8021	AUBAY	0.001%	98.621%
8022	JAPAN CASH MACH	0.001%	98.622%
8023	KISCO CORP	0.001%	98.623%
8024	KEY COFFEE INC	0.001%	98.624%
8025	CHINA ANIMATION	0.001%	98.625%
8026	OPPENHEIMER HLD	0.001%	98.626%
8027	PUNCH INDUSTRY	0.001%	98.627%
8028	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.628%
8029	ONE LIBERTY PRO	0.001%	98.629%
8030	INFIGEN ENERGY	0.001%	98.630%
8031	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	CHANGSHA ZOOMLI	0.001%	98.632%
8033	KAIT	0.001%	98.632%
8034	HELLENIC EXCH H	0.001%	98.633%
8035	BESALCO SA	0.001%	98.634%
8036	INDIA CEMENTS	0.001%	98.635%
8037	GLORIOUS PROPER	0.001%	98.636%
8038	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.637%
8039	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.638%
8040	LECTRA SYSTEMES	0.001%	98.639%
8041	TIAN AN CHINA I	0.001%	98.640%
8042	GENTING PLANTA	0.001%	98.641%
8043	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.642%
8044	DEUTSCHE BANK M	0.001%	98.643%
8045	JIMOTO HLDGS IN	0.001%	98.644%
8046	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.645%
8047	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.646%
8048	PT PAKUWON JATI	0.001%	98.647%
8049	CELSIA SA ESP	0.001%	98.647%
8050	HANSOL LCD INC	0.001%	98.648%
8051	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.649%
8052	TK CORP	0.001%	98.650%
8053	PACT GROUP HOLD	0.001%	98.651%
8054	SEWON CELLONTEC	0.001%	98.652%
8055	CHINA XLX FERTI	0.001%	98.653%
8056	QSC AG	0.001%	98.654%
8057	EMPRESAS LA POL	0.001%	98.655%
8058	ACC LIMITED	0.001%	98.656%
8059	JUST DIAL LTD	0.001%	98.657%
8060	SHIMIZU BANK	0.001%	98.658%
8061	GUANGSHEN RAILW	0.001%	98.659%
8062	OP FINANCIAL IN	0.001%	98.660%
8063	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.661%
8064	APPLIED DEVELOP	0.001%	98.661%
8065	GEK GROUP OF CO	0.001%	98.662%
8066	JK TYRE & INDUS	0.001%	98.663%
8067	CHINA SILVER GR	0.001%	98.664%
8068	GUJARAT GAS LTD	0.001%	98.665%
8069	ONOKEN CO LTD	0.001%	98.666%
8070	SIME DARBY BHD	0.001%	98.667%
8071	SHENGJING BANK	0.001%	98.668%
8072	HARIM CO LTD	0.001%	98.669%
8073	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.670%
8074	EIKEN CHEMICAL	0.001%	98.671%
8075	ECLERX SERVICES	0.001%	98.672%
8076	HANJIN HEAVY IN	0.001%	98.673%
8077	CORONA CORP	0.001%	98.673%
8078	DAIKEN CORP	0.001%	98.674%
8079	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.675%
8080	KAMEDA SEIKA CO	0.001%	98.676%
8081	SHIBUSAWA W'HOU	0.001%	98.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	CHINA SANJIANG	0.001%	98.678%
8083	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.679%
8084	TOKYO ROPE MFG	0.001%	98.680%
8085	MUHAK CO LTD	0.001%	98.681%
8086	SAMSUNG SDI CO	0.001%	98.682%
8087	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.683%
8088	AIRPORT CITY LT	0.001%	98.684%
8089	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.685%
8090	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.685%
8091	ICHIKOHIndustr	0.001%	98.686%
8092	VISTULA GROUP S	0.001%	98.687%
8093	SIAM CITY CEMEN	0.001%	98.688%
8094	MOSHIMOSHI HOTL	0.001%	98.689%
8095	CURRO HOLDINGS	0.001%	98.690%
8096	ON THE BEACH GR	0.001%	98.691%
8097	STRIDE STAPLED	0.001%	98.692%
8098	ISRA VISION AG	0.001%	98.693%
8099	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.694%
8100	ARENA REIT	0.001%	98.695%
8101	BANGKOK LIFE AS	0.001%	98.696%
8102	RHI MAGNESITA N	0.001%	98.696%
8103	HOSA INTERNATIO	0.001%	98.697%
8104	WAH LEEIndustr	0.001%	98.698%
8105	ICICI BANK	0.001%	98.699%
8106	FENIX OUTDOOR I	0.001%	98.700%
8107	DONGKUK STRUCTU	0.001%	98.701%
8108	AKR CORPORINDO	0.001%	98.702%
8109	HUADIAN FUXIN E	0.001%	98.703%
8110	SAKAI OVEX CO L	0.001%	98.704%
8111	MBK PCL	0.001%	98.705%
8112	NEOWIZ GAMES CO	0.001%	98.706%
8113	DAIKOKUTENBUSSA	0.001%	98.706%
8114	AVIC INTL HOLD	0.001%	98.707%
8115	HUIZHANG BANK C	0.001%	98.708%
8116	INSULET CORP	0.001%	98.709%
8117	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.710%
8118	CONA RESOURCES	0.001%	98.711%
8119	SOGEFI	0.001%	98.712%
8120	RENHE COMMERCIA	0.001%	98.713%
8121	ROJANA INDUSTRI	0.001%	98.714%
8122	BELLE CORPORATI	0.001%	98.715%
8123	SDL PLC	0.001%	98.716%
8124	RELIGARE HEALTH	0.001%	98.716%
8125	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.717%
8126	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.718%
8127	GRENKELEASING A	0.001%	98.719%
8128	POSCO CHEMTECH	0.001%	98.720%
8129	MACA LIMITED	0.001%	98.721%
8130	REGAL REIT	0.001%	98.722%
8131	GOLD ROAD RESOU	0.001%	98.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	RYODEN TRADING	0.001%	98.724%
8133	ASCOPIAVE SPA	0.001%	98.725%
8134	SPRINGLAND INTE	0.001%	98.726%
8135	CAPITAL ENVIRON	0.001%	98.726%
8136	MORESCO CORP	0.001%	98.727%
8137	STARTS PROCEED	0.001%	98.728%
8138	EVERBRIGHT SECU	0.001%	98.729%
8139	PLASTIVALOIRE	0.001%	98.730%
8140	TSURUMI MFG CO	0.001%	98.731%
8141	BRACK CAPITAL P	0.001%	98.732%
8142	KITO CORP	0.001%	98.733%
8143	TELEFONICA BRAS	0.001%	98.734%
8144	LI PENG ENTERPR	0.001%	98.735%
8145	OPERA SOFTWARE	0.001%	98.735%
8146	COMDIRECT BANK	0.001%	98.736%
8147	NAMHAE CHEMICAL	0.001%	98.737%
8148	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.738%
8149	ALE PROPERTY TR	0.001%	98.739%
8150	DUNELM GROUP PL	0.001%	98.740%
8151	RATCHTHANI	0.001%	98.741%
8152	HELIOS TECHNO H	0.001%	98.742%
8153	ELETROPAULO MET	0.001%	98.743%
8154	NEW PROVENANCE	0.001%	98.744%
8155	MONOGATARI CORP	0.001%	98.744%
8156	MACAU LEGEND DE	0.001%	98.745%
8157	SRE GROUP LTD	0.001%	98.746%
8158	ALBIS CO LTD	0.001%	98.747%
8159	THERMADOR GROUP	0.001%	98.748%
8160	VARDHMAN TEXTIL	0.001%	98.749%
8161	COSCO INTERNATI	0.001%	98.750%
8162	ESSO(FRANCAISE)	0.001%	98.751%
8163	WHAN IN PHARMAC	0.001%	98.752%
8164	KYOBO SECURITIE	0.001%	98.752%
8165	INOVALIS REAL E	0.001%	98.753%
8166	GRAND BAOXIN AU	0.001%	98.754%
8167	SCALES CORP LTD	0.001%	98.755%
8168	SANYO SHOKAI	0.001%	98.756%
8169	DOF ASA	0.001%	98.757%
8170	CLEARWATER SEAF	0.001%	98.758%
8171	CHIP ENG SENG C	0.001%	98.759%
8172	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.760%
8173	DAWNRAYS PHARMS	0.001%	98.760%
8174	ASTI	0.001%	98.761%
8175	KORTEK CORPN	0.001%	98.762%
8176	ACHILLES CORP	0.001%	98.763%
8177	TAMEDIA AG	0.001%	98.764%
8178	SIAM GLOBAL HOU	0.001%	98.765%
8179	GUJARAT NARM	0.001%	98.766%
8180	TECHNOGYM SPA	0.001%	98.767%
8181	BANGKOK CHAIN H	0.001%	98.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.768%
8183	OHSO FOOD SERV	0.001%	98.769%
8184	WIJAYA KARYA BE	0.001%	98.770%
8185	PFIZER LTD	0.001%	98.771%
8186	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.772%
8187	SKF AB	0.001%	98.773%
8188	SIERRA BANCORP COMMON STOCK	0.001%	98.774%
8189	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.775%
8190	KUANGCHI SCIENC	0.001%	98.776%
8191	NICE HOLDINGS C	0.001%	98.776%
8192	mitsui mining C	0.001%	98.777%
8193	UNIZYX HOLDING	0.001%	98.778%
8194	OENON HOLDINGS	0.001%	98.779%
8195	JALUX INC	0.001%	98.780%
8196	NEC CAPITAL SOL	0.001%	98.781%
8197	FINOLEX INDUSTR	0.001%	98.782%
8198	GS GLOBAL CORP	0.001%	98.783%
8199	SHANDONG XINHUA	0.001%	98.783%
8200	TOA CORP	0.001%	98.784%
8201	SANSHA ELECTRIC	0.001%	98.785%
8202	AHRETTY CORP	0.001%	98.786%
8203	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.787%
8204	DANAL	0.001%	98.788%
8205	SUNWAY REAL EST	0.001%	98.789%
8206	CAPRO CORPN	0.001%	98.790%
8207	TOPBI INTERNATI	0.001%	98.790%
8208	TONAMI HOLDINGS	0.001%	98.791%
8209	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.792%
8210	CHARTER HALL LO	0.001%	98.793%
8211	BEC WORLD PUBLI	0.001%	98.794%
8212	KEIYO CO	0.001%	98.795%
8213	FREIGHTCAR AMER	0.001%	98.796%
8214	TAKE AND GIVE	0.001%	98.797%
8215	TAMRON CO LTD	0.001%	98.797%
8216	DAE DUCK ELECTR	0.001%	98.798%
8217	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.799%
8218	ZIGEXN CO LTD	0.001%	98.800%
8219	FAIRWOOD HOLDIN	0.001%	98.801%
8220	MARS ENGINEERIN	0.001%	98.802%
8221	LEALEA ENTERPRI	0.001%	98.803%
8222	YASHILI INTL HL	0.001%	98.803%
8223	GAFISA SA	0.001%	98.804%
8224	ORIENT SEMICOND	0.001%	98.805%
8225	EASTERN & ORIEN	0.001%	98.806%
8226	ALINCO INC	0.001%	98.807%
8227	KOH YOUNG TECHN	0.001%	98.808%
8228	MEGA LIFESCIENC	0.001%	98.809%
8229	ASIA HOLDINGS C	0.001%	98.809%
8230	FREUND CORP	0.001%	98.810%
8231	NIPPON COMMER D	0.001%	98.811%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	GROUPE OPEN	0.001%	98.812%
8233	AFFIN HLDGS BHD	0.001%	98.813%
8234	WISETECH GLOBAL	0.001%	98.814%
8235	APN OUTDOOR GRO	0.001%	98.815%
8236	PINGUELY-HAULOT	0.001%	98.816%
8237	RVH INC	0.001%	98.816%
8238	PUBLIC FINANCIA	0.001%	98.817%
8239	CYBERDYNE INC	0.001%	98.818%
8240	KYOSAN ELECTRIC	0.001%	98.819%
8241	DE LICACY INDUS	0.001%	98.820%
8242	GUARARAPES CONF	0.001%	98.821%
8243	DOSHISHA CO	0.001%	98.822%
8244	NORTHWEST PIPE	0.001%	98.822%
8245	KITA-NIPPON BAN	0.001%	98.823%
8246	WEIQIAO TEXTILE	0.001%	98.824%
8247	WASION METERS G	0.001%	98.825%
8248	JAPAN PETROLEUM	0.001%	98.826%
8249	EBARA JITSUGYO	0.001%	98.827%
8250	SEKISUI PLASTIC	0.001%	98.827%
8251	SEOHEE CONSTRUC	0.001%	98.828%
8252	ANTENA 3 DE TEL	0.001%	98.829%
8253	NEWOCEAN ENERGY	0.001%	98.830%
8254	GUJARAT STATE P	0.001%	98.831%
8255	CHINA SUNSHINE	0.001%	98.832%
8256	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.833%
8257	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.833%
8258	EVS BROADCAST E	0.001%	98.834%
8259	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.835%
8260	MINMETALS LAND	0.001%	98.836%
8261	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	98.837%
8262	MIRLE AUTOMATIO	0.001%	98.838%
8263	NETENT AB	0.001%	98.839%
8264	ZTE CORP	0.001%	98.839%
8265	WASKITA BETON P	0.001%	98.840%
8266	QINGLING MOTORS	0.001%	98.841%
8267	INGHAMS GROUP L	0.001%	98.842%
8268	VINY THAI	0.001%	98.843%
8269	HYUNDAI HCN CO	0.001%	98.844%
8270	SK CHEMICALS	0.001%	98.844%
8271	TOSHIBA PLANT K	0.001%	98.845%
8272	CHLITINA HOLDIN	0.001%	98.846%
8273	NEXT CO LTD	0.001%	98.847%
8274	YG ENTERTAINMEN	0.001%	98.848%
8275	UNIVERSAL ROBIN	0.001%	98.849%
8276	ASIA STD INTL G	0.001%	98.850%
8277	TACHIBANA ELETE	0.001%	98.850%
8278	CHN INTL CAP (H	0.001%	98.851%
8279	RAMI LEVI CHAIN	0.001%	98.852%
8280	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.853%
8281	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	COX & KINGS LTD	0.001%	98.855%
8283	NIPPON FINE CHE	0.001%	98.855%
8284	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	98.856%
8285	FEED ONE CO LTD	0.001%	98.857%
8286	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	98.858%
8287	NATCO PHARM	0.001%	98.859%
8288	DONGKUKIndustr	0.001%	98.860%
8289	TAEWOONG CO	0.001%	98.861%
8290	OLDTOWN BHD	0.001%	98.861%
8291	HKBN LTD	0.001%	98.862%
8292	VILLAGE ROADSHO	0.001%	98.863%
8293	SCORPIO BULKERS	0.001%	98.864%
8294	GLOBAL&YUASA BA	0.001%	98.865%
8295	AURAS TECHNOLOG	0.001%	98.866%
8296	P S CORPORATION	0.001%	98.866%
8297	BOSCH LTD	0.001%	98.867%
8298	RCR TOMLINSON L	0.001%	98.868%
8299	GIKEN LTD	0.001%	98.869%
8300	MELCO RESORTS &	0.001%	98.870%
8301	KLOVERN AB B SH	0.001%	98.871%
8302	HOPEFLUENT GP H	0.001%	98.871%
8303	CHANNEL WELL TE	0.001%	98.872%
8304	WEST BANCORPORATION COMMON STOCK	0.001%	98.873%
8305	ALMA MEDIA CORP	0.001%	98.874%
8306	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.875%
8307	SOFTBANK TECHNO	0.001%	98.876%
8308	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.876%
8309	BEIJING NORTH S	0.001%	98.877%
8310	YUEXIU TRANSPOR	0.001%	98.878%
8311	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.879%
8312	NZ REFINING CO	0.001%	98.880%
8313	KANTO TSUKUBA B	0.001%	98.881%
8314	PIDILITE INDUST	0.001%	98.882%
8315	FUJITA KANKO IN	0.001%	98.882%
8316	CO-TECH	0.001%	98.883%
8317	IMASEN ELEC IND	0.001%	98.884%
8318	KAWADA TECHNOLO	0.001%	98.885%
8319	ORIENTAL WATCH	0.001%	98.886%
8320	ANDHRA BANK	0.001%	98.887%
8321	TUAN SING HLDGS	0.001%	98.887%
8322	GOCOMPARE.COM G	0.001%	98.888%
8323	PICO FAR EAST H	0.001%	98.889%
8324	DAOU DATA CORP	0.001%	98.890%
8325	KYUNG DONG NAVI	0.001%	98.891%
8326	SHIKIBO LTD	0.001%	98.892%
8327	VILLAGE SUPERMA	0.001%	98.892%
8328	EAST CAPITAL EX	0.001%	98.893%
8329	BUDIMEX	0.001%	98.894%
8330	ENTRA ASA	0.001%	98.895%
8331	GALATASARAY SPO	0.001%	98.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	HUSQVARNA AB	0.001%	98.897%
8333	SEKERBANK	0.001%	98.897%
8334	KCTECH	0.001%	98.898%
8335	ASPEED TECHNOLO	0.001%	98.899%
8336	ATRIA GROUP PLC	0.001%	98.900%
8337	NAUTILUS MINERA	0.001%	98.901%
8338	ISTYLE INC	0.001%	98.901%
8339	LIAN BENG GROUP	0.001%	98.902%
8340	NAGATANIEN CO L	0.001%	98.903%
8341	TOYO WHARF & W	0.001%	98.904%
8342	AIRASIA X BHD	0.001%	98.905%
8343	BRIGHT SMART SE	0.001%	98.906%
8344	CATHAY CONST	0.001%	98.906%
8345	AICHI TOKEI DEN	0.001%	98.907%
8346	CITYCHAMP WATCH	0.001%	98.908%
8347	INFO SVS INTL	0.001%	98.909%
8348	MEISEI INDUSTRI	0.001%	98.910%
8349	LATTICE SEMICON	0.001%	98.911%
8350	NORWEGIAN FINAN	0.001%	98.911%
8351	CHINA OCEANWIDE	0.001%	98.912%
8352	TOMOKU CO	0.001%	98.913%
8353	PVR LTD	0.001%	98.914%
8354	AMADEUS FIRE AG	0.001%	98.915%
8355	PHOSAGRO OJSC	0.001%	98.915%
8356	SCANDINAVIAN TO	0.001%	98.916%
8357	DELTA-GALIL IND	0.001%	98.917%
8358	OSAKA STEEL CO	0.001%	98.918%
8359	UMH PROP INC	0.001%	98.919%
8360	NORWAY ROYAL SA	0.001%	98.920%
8361	ALEXANDER FORBE	0.001%	98.920%
8362	V-GUARD IND	0.001%	98.921%
8363	INDOFOOD CBP SU	0.001%	98.922%
8364	SHN EXPRESSWAY	0.001%	98.923%
8365	NIPPON CARBIDE	0.001%	98.924%
8366	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.924%
8367	KR A/GLASS	0.001%	98.925%
8368	SUNONWEALTH ELE	0.001%	98.926%
8369	NORDAX GROUP AB	0.001%	98.927%
8370	TMAC RESOURCES	0.001%	98.928%
8371	DR REDDYS LABS	0.001%	98.929%
8372	WEIKENG INDUSTR	0.001%	98.929%
8373	GRUPO AEROMEXIC	0.001%	98.930%
8374	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.931%
8375	KOREA ELEC TERM	0.001%	98.932%
8376	XINJIANG XINXIN	0.001%	98.933%
8377	VERBIO VEREINIG	0.001%	98.933%
8378	SHANGHAI ZENDAI	0.001%	98.934%
8379	STANDARD FOODS	0.001%	98.935%
8380	DAESANG HOLDING	0.001%	98.936%
8381	ATOM CORPORATIO	0.001%	98.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	CHICONY POWER T	0.001%	98.938%
8383	FUSO PHARM	0.001%	98.938%
8384	TELEKOM MALAYSI	0.001%	98.939%
8385	EMLAK KONUT GYO	0.001%	98.940%
8386	SHRIRAM CITY UN	0.001%	98.941%
8387	AIPHONE CO	0.001%	98.942%
8388	HELLENIC PETROL	0.001%	98.942%
8389	NITTO KOHKI CO	0.001%	98.943%
8390	DONGWON DEVELOP	0.001%	98.944%
8391	AD WORKS CO LTD	0.001%	98.945%
8392	STUDIO ALICE CO	0.001%	98.946%
8393	KWANG DONG PHAR	0.001%	98.946%
8394	HAN JIN TRANSPO	0.001%	98.947%
8395	NZX LTD	0.001%	98.948%
8396	SOC BAINS DE ME	0.001%	98.949%
8397	RENTIAN TECHNOL	0.001%	98.950%
8398	DAISAN BANK	0.001%	98.950%
8399	UNITED BREWERIE	0.001%	98.951%
8400	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.952%
8401	CUCKOO ELECTRON	0.001%	98.953%
8402	RIMO INTERNATIO	0.001%	98.954%
8403	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.954%
8404	TOWER SEMICONDU	0.001%	98.955%
8405	PLASSONIndustr	0.001%	98.956%
8406	FIRST GEN CORPO	0.001%	98.957%
8407	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.958%
8408	BRITANNIA INDUS	0.001%	98.958%
8409	KYOKUTO SECURIT	0.001%	98.959%
8410	JASMINE INTERNA	0.001%	98.960%
8411	CHUNG HWA PULP	0.001%	98.961%
8412	C UYEMURA & CO	0.001%	98.962%
8413	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.962%
8414	HINOKIYA	0.001%	98.963%
8415	DISTELL GROUP L	0.001%	98.964%
8416	NISSHIN FUDOSAN	0.001%	98.965%
8417	CITY OFFICE REI	0.001%	98.966%
8418	FERRARI NV	0.001%	98.966%
8419	ENNOCONN CORP	0.001%	98.967%
8420	CH KARNCHANG,FG	0.001%	98.968%
8421	GLOBE TRADE CEN	0.001%	98.969%
8422	LIEN HWA INDL	0.001%	98.970%
8423	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.970%
8424	SVI PCL-FOREIGN	0.001%	98.971%
8425	ORION CORP/REPU	0.001%	98.972%
8426	BASLER AG	0.001%	98.973%
8427	LAND & HOUSE PU	0.001%	98.974%
8428	CENTROTEC SUSTA	0.001%	98.974%
8429	THINKWARE SYSTE	0.001%	98.975%
8430	NONG SHIM HOLDI	0.001%	98.976%
8431	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	HAICHANG HOLDIN	0.001%	98.978%
8433	SPRING REAL EST	0.001%	98.978%
8434	WAKACHIKU CONST	0.001%	98.979%
8435	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.980%
8436	OKABE CO	0.001%	98.981%
8437	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.982%
8438	MICO LTD	0.001%	98.982%
8439	FUKUSHIMA BANK	0.001%	98.983%
8440	UNION BANK OF P	0.001%	98.984%
8441	GLOBE UNION IND	0.001%	98.985%
8442	T & K TOKA CO L	0.001%	98.985%
8443	BATU KAWAN BHD	0.001%	98.986%
8444	GREEN SEAL HOLD	0.001%	98.987%
8445	HANMI PHARM CO	0.001%	98.988%
8446	DONGJIANG ENVIR	0.001%	98.989%
8447	ICHOR HOLDINGS	0.001%	98.989%
8448	PENN VIRGINIA CORP COMMON STOCK	0.001%	98.990%
8449	ARTNATURE INC	0.001%	98.991%
8450	THYE MING INDUS	0.001%	98.992%
8451	IMMSI SPA	0.001%	98.993%
8452	ATTENDO AB	0.001%	98.993%
8453	BOSIDENG INTL H	0.001%	98.994%
8454	NIPPON YAKIN KO	0.001%	98.995%
8455	SCHALTBAU HOLDI	0.001%	98.996%
8456	TOYO SECURITIES	0.001%	98.996%
8457	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.997%
8458	MIYAJI ENGINEER	0.001%	98.998%
8459	HANNSTAR BOARD	0.001%	98.999%
8460	AJIS CO LTD	0.001%	99.000%
8461	FUJIMI INC	0.001%	99.000%
8462	NITTOC CONST CO	0.001%	99.001%
8463	L&K ENGINEERING	0.001%	99.002%
8464	FUJI PHARM CO L	0.001%	99.003%
8465	CHAIN STORE OKU	0.001%	99.003%
8466	MITSUUROKO CO L	0.001%	99.004%
8467	HILTON FOOD GRO	0.001%	99.005%
8468	LA DORIA SPA	0.001%	99.006%
8469	CIA DE SANEAMEN	0.001%	99.007%
8470	SOCOVEDSA SA	0.001%	99.007%
8471	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.008%
8472	CHEVALIER INTL	0.001%	99.009%
8473	SINKO INDUSTRIE	0.001%	99.010%
8474	AIXTRON SE	0.001%	99.010%
8475	SESODA CORP	0.001%	99.011%
8476	FORTIS HLTH (IN	0.001%	99.012%
8477	GIANPLUS TECHN	0.001%	99.013%
8478	ACETO CORP COMMON STOCK USD.01	0.001%	99.013%
8479	DAIKOKU DENKI C	0.001%	99.014%
8480	SHINY CHEMICAL	0.001%	99.015%
8481	MALAYAN FLOUR M	0.001%	99.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	SYNTEC CONSTRUC	0.001%	99.017%
8483	SENSHU ELECTRIC	0.001%	99.017%
8484	IHH HEALTHCARE	0.001%	99.018%
8485	DECEUNINCK	0.001%	99.019%
8486	ON-BRIGHT ELECT	0.001%	99.020%
8487	EXCELSIOR MEDIC	0.001%	99.020%
8488	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.021%
8489	IHLAS HOLDING	0.001%	99.022%
8490	TAIHO KOGYO	0.001%	99.023%
8491	WONIK MATERIALS	0.001%	99.023%
8492	NICHIRIN CO LTD	0.001%	99.024%
8493	VINDA INTERNATI	0.001%	99.025%
8494	FIRST TRACTOR C	0.001%	99.026%
8495	ALIO GOLD INC	0.001%	99.027%
8496	ASKA PHARMACEU	0.001%	99.027%
8497	ARDMORE SHIPPIN	0.001%	99.028%
8498	UNILEVER PLC	0.001%	99.029%
8499	FURUSATO INDUST	0.001%	99.030%
8500	ZHENGZHOU COAL	0.001%	99.030%
8501	KAGOME CO, LTD	0.001%	99.031%
8502	ITOKI CORP	0.001%	99.032%
8503	RECIPHARM AB	0.001%	99.033%
8504	ROYAL BK SCOT G	0.001%	99.033%
8505	ATSUGI NYLON IN	0.001%	99.034%
8506	ALIMAK GROUP AB	0.001%	99.035%
8507	PROACT IT GROUP	0.001%	99.036%
8508	COWEN INC COMMON STOCK USD.01	0.001%	99.036%
8509	MATSUYA CO (TOK	0.001%	99.037%
8510	YADEA GROUP HOL	0.001%	99.038%
8511	WPP AUNZ LTD	0.001%	99.039%
8512	KANEMATSU ELEC	0.001%	99.039%
8513	LIGHT S.A.	0.001%	99.040%
8514	ASAHI ORGANIC C	0.001%	99.041%
8515	RENAISSANCE INC	0.001%	99.042%
8516	SEBANG CO LTD	0.001%	99.043%
8517	SUMMIT R/EST HL	0.001%	99.043%
8518	CHINA CHEM&PHAR	0.001%	99.044%
8519	LACTO JAPAN CO	0.001%	99.045%
8520	MINOR INTL	0.001%	99.046%
8521	IJT TECHNOLOGY	0.001%	99.046%
8522	EAST WEST BANKI	0.001%	99.047%
8523	DIOS FASTIGHETE	0.001%	99.048%
8524	IRON FORCE INDU	0.001%	99.049%
8525	TAIWAN SOGO SHI	0.001%	99.049%
8526	BIOTEQUE CORP	0.001%	99.050%
8527	CHINA AVIATION	0.001%	99.051%
8528	SWEDOL AB	0.001%	99.052%
8529	RION CO LTD	0.001%	99.052%
8530	REGIS HEALTHCAR	0.001%	99.053%
8531	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	COSCO CAPITAL I	0.001%	99.055%
8533	ANTON OILFIELD	0.001%	99.055%
8534	BWX LTD	0.001%	99.056%
8535	BEIJING URBAN C	0.001%	99.057%
8536	SUMISEKI HOLDIN	0.001%	99.058%
8537	PC DEPOT CORP	0.001%	99.058%
8538	SWANCOR	0.001%	99.059%
8539	NIPPON DENWA SH	0.001%	99.060%
8540	CHINA MERCHANTS	0.001%	99.061%
8541	CENTRAL SPORTS	0.001%	99.061%
8542	WOORI BANK SPON ADR ADR	0.001%	99.062%
8543	UNIVENTURES	0.001%	99.063%
8544	TA ANN HOLDINGS	0.001%	99.064%
8545	GRUPO FAMSA SA	0.001%	99.064%
8546	HANSOL CHEMICAL	0.001%	99.065%
8547	BANK OF INDIA C	0.001%	99.066%
8548	IMARKETKOREA IN	0.001%	99.067%
8549	MANDALAY RESOUR	0.001%	99.067%
8550	TIANJIN CAPITAL	0.001%	99.068%
8551	SHOWBOX CORP	0.001%	99.069%
8552	SILVER LAKE RES	0.001%	99.069%
8553	CRCC HIGH-TECH	0.001%	99.070%
8554	LEASINVEST REAL	0.001%	99.071%
8555	CIVEO CORP	0.001%	99.072%
8556	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.072%
8557	NOKIA CORP ADR	0.001%	99.073%
8558	EVERGREEN INTL	0.001%	99.074%
8559	ZINWELL CORP	0.001%	99.075%
8560	TAIWAN PCB TECH	0.001%	99.075%
8561	LUMENS CO LTD	0.001%	99.076%
8562	FONTERRA SHAREH	0.001%	99.077%
8563	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.078%
8564	KOREA REAL ESTA	0.001%	99.078%
8565	MIE BANK LTD/TH	0.001%	99.079%
8566	HARIMA CHEMICAL	0.001%	99.080%
8567	BOLSA DE VALOR	0.001%	99.081%
8568	PC PARTNER	0.001%	99.081%
8569	EUGENE INVS&SEC	0.001%	99.082%
8570	YOUNG POONG COR	0.001%	99.083%
8571	CHINA ELEC OPTI	0.001%	99.083%
8572	BYUCKSAN CORP	0.001%	99.084%
8573	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.085%
8574	PRIMO WATER CORP COMMON STOCK	0.001%	99.086%
8575	SYNLAIT MILK LT	0.001%	99.086%
8576	TELE COLUMBUS A	0.001%	99.087%
8577	LH FINANCIAL GR	0.001%	99.088%
8578	TA ENTERPRISE B	0.001%	99.089%
8579	WELL SHIN TECHN	0.001%	99.089%
8580	KITANO CONST CO	0.001%	99.090%
8581	ITOCHU SHOKUJIN	0.001%	99.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	PAYPOINT	0.001%	99.092%
8583	GERRY WEBER INT	0.001%	99.092%
8584	POONGSAN HOLDIN	0.001%	99.093%
8585	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	99.094%
8586	DMS CO LTD	0.001%	99.094%
8587	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	99.095%
8588	SWCC SHOWA HOLD	0.001%	99.096%
8589	TOC CO	0.001%	99.097%
8590	SANEI ARCHITECT	0.001%	99.097%
8591	NICHIBAN CO	0.001%	99.098%
8592	KMC KUEI MENG	0.001%	99.099%
8593	SCHIBSTED ASA	0.001%	99.100%
8594	MISAWA HOMES HO	0.001%	99.100%
8595	OKINAWA CELLULA	0.001%	99.101%
8596	LUNG YEN LIFE S	0.001%	99.102%
8597	NODA CORP	0.001%	99.103%
8598	PETRO RIO SA	0.001%	99.103%
8599	ALUMINA LTD	0.001%	99.104%
8600	AKITA DRILLING	0.001%	99.105%
8601	HARDINGE INC	0.001%	99.105%
8602	FRANCE BED HOLD	0.001%	99.106%
8603	AOC HOLDINGS IN	0.001%	99.107%
8604	DONGJIN SEMICHE	0.001%	99.108%
8605	PHX ENERGY SERV	0.001%	99.108%
8606	HOPEWELL HIGHWA	0.001%	99.109%
8607	SEC CORPORATION	0.001%	99.110%
8608	SAFILO GROUP SP	0.001%	99.111%
8609	CHINA STRATEGIC	0.001%	99.111%
8610	NISSEI ASB MACH	0.001%	99.112%
8611	BELL SYSTEM24 H	0.001%	99.113%
8612	CHILISIN ELECTR	0.001%	99.113%
8613	MAX INDIA	0.001%	99.114%
8614	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.115%
8615	SABATE DIOSOS	0.001%	99.116%
8616	HARBOUR CENTRE	0.001%	99.116%
8617	SK TELECOM	0.001%	99.117%
8618	SOLARTECH ENERG	0.001%	99.118%
8619	CESC	0.001%	99.118%
8620	MICROBIO CO LTD	0.001%	99.119%
8621	LANNA RESOURCES	0.001%	99.120%
8622	GFT TECHNOLOGY	0.001%	99.121%
8623	STARTEK INC	0.001%	99.121%
8624	MARUZEN SHOWA U	0.001%	99.122%
8625	CIA DE LOCACAO	0.001%	99.123%
8626	TEXWINCA HLDGS	0.001%	99.123%
8627	SAWADA HOLDINGS	0.001%	99.124%
8628	KYODO PRINTING	0.001%	99.125%
8629	ESUN HOLDINGS L	0.001%	99.126%
8630	ZZZMITSUI SUGAR	0.001%	99.126%
8631	STAR PETROLEUM	0.001%	99.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	ZORLU ENRJI	0.001%	99.128%
8633	ARISAWA MFG CO	0.001%	99.128%
8634	SPIRE HEALTHCAR	0.001%	99.129%
8635	ZIG SHENG INDL	0.001%	99.130%
8636	ORIENT OVERSEAS	0.001%	99.131%
8637	SM INVESTMENTS	0.001%	99.131%
8638	BIJOU BRIGITTE	0.001%	99.132%
8639	SARTORIUS STEDI	0.001%	99.133%
8640	DELTA PROPERTY	0.001%	99.134%
8641	SANOH INDUSTRIA	0.001%	99.134%
8642	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.135%
8643	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.136%
8644	KANAGAWA CHUO K	0.001%	99.136%
8645	SSANGYONG MOTOR	0.001%	99.137%
8646	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.138%
8647	ZENG HSING INDL	0.001%	99.139%
8648	MORITO CO	0.001%	99.139%
8649	VANACHAI GROUP	0.001%	99.140%
8650	NAKANO CORP/TOK	0.001%	99.141%
8651	STOCKMANN OYJ A	0.001%	99.141%
8652	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.142%
8653	OPUS GROUP AB	0.001%	99.143%
8654	JENTECH PRECISI	0.001%	99.143%
8655	AVANTI	0.001%	99.144%
8656	E.I.D.-PARRY(IN	0.001%	99.145%
8657	TCI CO LTD	0.001%	99.146%
8658	RIGNET INC COMMON STOCK USD.001	0.001%	99.146%
8659	TELSTRA CORP-AD	0.001%	99.147%
8660	VERSABANK	0.001%	99.148%
8661	ERAWAN GROUP	0.001%	99.148%
8662	RAUBEX GROUP LT	0.001%	99.149%
8663	FORMOSA LABORAT	0.001%	99.150%
8664	SC ASSET CORPOR	0.001%	99.151%
8665	ETRON TECHNOLOG	0.001%	99.151%
8666	QUABIT IMOBILI	0.001%	99.152%
8667	K.C. TECH	0.001%	99.153%
8668	APT SATELLITE	0.001%	99.153%
8669	CHINA GREENLAND	0.001%	99.154%
8670	GRO-BELS CO LTD	0.001%	99.155%
8671	CARLO CAVAZZI H	0.001%	99.156%
8672	KEPCO PLANT SER	0.001%	99.156%
8673	Minerva SA	0.001%	99.157%
8674	FALCO BIOSYSTEM	0.001%	99.158%
8675	BANCO DE BOGOTA	0.001%	99.158%
8676	TIPCO ASPHALT P	0.001%	99.159%
8677	ECOBALT SOLUTIO	0.001%	99.160%
8678	AUCKLAND INTERN	0.001%	99.160%
8679	REBOSIS PROPERT	0.001%	99.161%
8680	VISI MEDIA ASIA	0.001%	99.162%
8681	CREATE RESTAURA	0.001%	99.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	CAPITOL HEALTH	0.001%	99.163%
8683	AMOT INVESTMENT	0.001%	99.164%
8684	TOKMANNI GROUP	0.001%	99.165%
8685	INTERNATIONAL S	0.001%	99.165%
8686	OPT HOLDING INC	0.001%	99.166%
8687	CHUKYO BANK	0.001%	99.167%
8688	BANCO SANTANDER CHILE ADR ADR	0.001%	99.167%
8689	MANILA WATER CO	0.001%	99.168%
8690	ZENITAKA CORP	0.001%	99.169%
8691	SHREE CEMENT LT	0.001%	99.170%
8692	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.170%
8693	MATRIX CONCEPTS	0.001%	99.171%
8694	CAIRO COMMUNICA	0.001%	99.172%
8695	SUGIMOTO & CO L	0.001%	99.172%
8696	HIRAMATSU INC	0.001%	99.173%
8697	WATAMI FOOD SER	0.001%	99.174%
8698	CREATE SD HOLDI	0.001%	99.174%
8699	EVA PRECISION I	0.001%	99.175%
8700	SEIKO PMC CORP	0.001%	99.176%
8701	YFC-BONEAGLE EL	0.001%	99.176%
8702	EXEL INDUSTRIES	0.001%	99.177%
8703	BITTIUM OYJ	0.001%	99.178%
8704	ZIX CORP COMMON STOCK USD.01	0.001%	99.179%
8705	RISO KAGAKU COR	0.001%	99.179%
8706	ASAHI PRINT	0.001%	99.180%
8707	ELDERS LTD	0.001%	99.181%
8708	ISOLITE INSULAT	0.001%	99.181%
8709	INTILAND DEVPT	0.001%	99.182%
8710	XP POWER LTD	0.001%	99.183%
8711	TAIWAN FU HSING	0.001%	99.183%
8712	HS INDUSTRIES C	0.001%	99.184%
8713	AEON CREDIT SER	0.001%	99.185%
8714	YAHAGI CONST CO	0.001%	99.186%
8715	FARMSCO	0.001%	99.186%
8716	EGUARANTEE INC.	0.001%	99.187%
8717	LIANHUA SUPERMA	0.001%	99.188%
8718	BING-GRAE	0.001%	99.188%
8719	G-7 HOLDINGS IN	0.001%	99.189%
8720	PRUMO LOGISTICA	0.001%	99.190%
8721	GL SCIENCES	0.001%	99.190%
8722	F-SECURE OYJ	0.001%	99.191%
8723	HOTEL PROPERTY	0.001%	99.192%
8724	TPV TECHNOLOGY	0.001%	99.192%
8725	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.193%
8726	ASIA POLYMER	0.001%	99.194%
8727	GUJARAT MINERAL	0.001%	99.194%
8728	TECK RESOURCES	0.001%	99.195%
8729	TAIKISHA	0.001%	99.196%
8730	DEPOMED INC COMMON STOCK	0.001%	99.197%
8731	SOCO INTERNATIO	0.001%	99.197%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.198%
8733	NICHIDEN CORP	0.001%	99.199%
8734	ELBIT SYSTEMS L	0.001%	99.199%
8735	RTX TELECOM	0.001%	99.200%
8736	GENESIS LAND DE	0.001%	99.201%
8737	FUSION PARTNERS	0.001%	99.201%
8738	ABILITY ENTERPR	0.001%	99.202%
8739	SHANGHAI FUDAN	0.001%	99.203%
8740	HYUNDAI CONSTRU	0.001%	99.203%
8741	GILLETTE INDIA	0.001%	99.204%
8742	ABG SUNDAL COLL	0.001%	99.205%
8743	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.205%
8744	ICHIA TECHNOLOG	0.001%	99.206%
8745	STO AG-PREFERRE	0.001%	99.207%
8746	SUNGCHANG ENTER	0.001%	99.207%
8747	OPTRONTEC INC	0.001%	99.208%
8748	HEUNGKUK FIRE&M	0.001%	99.209%
8749	CITY TELECOM (H	0.001%	99.210%
8750	LAMPRELL PLC	0.001%	99.210%
8751	CNA FIREFE	0.001%	99.211%
8752	KOATSU GAS KOGY	0.001%	99.212%
8753	SUPALAI PCL-NVD	0.001%	99.212%
8754	HASTINGS GROUP	0.001%	99.213%
8755	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.214%
8756	SIRTEC INTERNAT	0.001%	99.214%
8757	AEON CREDIT SER	0.001%	99.215%
8758	CENIT AG SYSTEM	0.001%	99.216%
8759	MAHINDRA & MAHI	0.001%	99.216%
8760	ADO PROPERTIES	0.001%	99.217%
8761	PRONEXUS INC	0.001%	99.218%
8762	NEL ASA	0.001%	99.218%
8763	IVE GROUP LTD	0.001%	99.219%
8764	APCB INC	0.001%	99.220%
8765	LOPEZ HOLDINGS	0.001%	99.220%
8766	ZHONGYU GAS HOL	0.001%	99.221%
8767	TAOKAENOI	0.001%	99.222%
8768	TAIMIDE TCH	0.001%	99.222%
8769	JAPAN PILE CORP	0.001%	99.223%
8770	SHINKONG INSURA	0.001%	99.224%
8771	ROHM CO	0.001%	99.224%
8772	PARKSON RETAIL	0.001%	99.225%
8773	MORY INDUSTRIES	0.001%	99.226%
8774	ADATA TECHNOLOG	0.001%	99.226%
8775	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.227%
8776	YOMEISHU SEIZO	0.001%	99.228%
8777	IDU CO.	0.001%	99.228%
8778	EDREAMS ODIGEO	0.001%	99.229%
8779	SILICONWARE PRE	0.001%	99.230%
8780	NIHON TOKUSHU T	0.001%	99.230%
8781	MEIWA ESTATE CO	0.001%	99.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	JAPAN BUSINESS	0.001%	99.232%
8783	THURGAUER KANTO	0.001%	99.232%
8784	NAC CO LTD	0.001%	99.233%
8785	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.234%
8786	HWASUNGIndustr	0.001%	99.234%
8787	AUSTBROKERS HLD	0.001%	99.235%
8788	ITALIAN-THAI DE	0.001%	99.236%
8789	INBODY CO LTD	0.001%	99.236%
8790	FEDERAL BANK LT	0.001%	99.237%
8791	SAMT CO LTD	0.001%	99.238%
8792	TOVIS CO LTD	0.001%	99.238%
8793	HELBOR EMPREEND	0.001%	99.239%
8794	HATSUN AGRO	0.001%	99.240%
8795	FTD COS INC COMMON STOCK USD.0001	0.001%	99.240%
8796	DI CORP	0.001%	99.241%
8797	UNICHEM LABS	0.001%	99.242%
8798	HONG KONG AIRCR	0.001%	99.242%
8799	YATAK VE YO	0.001%	99.243%
8800	MOBILEPHONE TEL	0.001%	99.244%
8801	NIHON CHOUZAI C	0.001%	99.244%
8802	TACHIKAWA CORP	0.001%	99.245%
8803	ORGANO	0.001%	99.246%
8804	mitsubishi PAPE	0.001%	99.246%
8805	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.247%
8806	GUOLIAN SECURIT	0.001%	99.248%
8807	DAEJAN HOLDINGS	0.001%	99.248%
8808	QUANTA STORAGE	0.001%	99.249%
8809	WUS PRINTD CIRC	0.001%	99.250%
8810	SURYA CITRA MED	0.001%	99.250%
8811	INTL GAME SYSTE	0.001%	99.251%
8812	MONEY3 CORP LTD	0.001%	99.252%
8813	SHIPPING CP IND	0.001%	99.252%
8814	YUNGSHIN GLOBAL	0.001%	99.253%
8815	L&F CO LTD	0.001%	99.254%
8816	ORBIS	0.001%	99.254%
8817	FIRST SENSOR AG	0.001%	99.255%
8818	AMATA CORP PUBL	0.001%	99.256%
8819	MEC COMPANY LTD	0.001%	99.256%
8820	SAMSUNG ENGINEE	0.001%	99.257%
8821	THROMBOGENICS N	0.001%	99.258%
8822	GUJARAT FLUOROC	0.001%	99.258%
8823	KAGA ELECTRONIC	0.001%	99.259%
8824	CIE FINANCIER T	0.001%	99.260%
8825	SUNSPRING METAL	0.001%	99.260%
8826	LIFESTYLE CHINA	0.001%	99.261%
8827	UNIQUE ENGINEER	0.001%	99.262%
8828	WILLDAN GROUP I	0.001%	99.262%
8829	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.263%
8830	EL AL ISRAEL AI	0.001%	99.264%
8831	SONAE CAPITAL S	0.001%	99.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	OSAKA ORGANIC C	0.001%	99.265%
8833	QUESTERRE ENERG	0.001%	99.266%
8834	KEPPEL TELECOM&	0.001%	99.266%
8835	TI FINANCIAL HO	0.001%	99.267%
8836	CRH PLC	0.001%	99.268%
8837	GOLDLION HLDGS	0.001%	99.268%
8838	BMTC GROUP INC	0.001%	99.269%
8839	SAM YOUNG ELECT	0.001%	99.270%
8840	MASON FINANCIAL	0.001%	99.270%
8841	KROSAKI CORP	0.001%	99.271%
8842	HIROSE ELECTRIC	0.001%	99.272%
8843	XUNLEI LTD ADR ADR USD.00025	0.001%	99.272%
8844	OTOKAR OTOMOTIV	0.001%	99.273%
8845	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.273%
8846	ISC CO LTD	0.001%	99.274%
8847	KURIMOTO	0.001%	99.275%
8848	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.275%
8849	OLAV THON EIEND	0.001%	99.276%
8850	TUBOS REUNIDOS	0.001%	99.277%
8851	TURVO INTERNATI	0.001%	99.277%
8852	POLYMET MINING	0.001%	99.278%
8853	KANGDA INTERNAT	0.001%	99.279%
8854	FEINTOOL INTERN	0.001%	99.279%
8855	HAESUNG DS	0.001%	99.280%
8856	YEARIMDANG PUBL	0.001%	99.281%
8857	LIFETECH SCIENT	0.001%	99.281%
8858	LE BELIER	0.001%	99.282%
8859	MAISONS FRANCE	0.001%	99.283%
8860	ILSHIN SPINNING	0.001%	99.283%
8861	BORUSAN BORU	0.001%	99.284%
8862	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.285%
8863	CAPITAL FIRST L	0.001%	99.285%
8864	GOLDEN MEDITECH	0.001%	99.286%
8865	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.287%
8866	AUSTRALIAN UNIT	0.001%	99.287%
8867	FAMUR SA	0.001%	99.288%
8868	CYBERTAN TECHNO	0.001%	99.288%
8869	SCHIBSTED ASA	0.001%	99.289%
8870	GOLFZON CO LTD	0.001%	99.290%
8871	SAM KWANG GLASS	0.001%	99.290%
8872	BIGBEN INTERACT	0.001%	99.291%
8873	REGIONAL REIT L	0.001%	99.292%
8874	EAGLE NICE INTE	0.001%	99.292%
8875	KNM GROUP BERHA	0.001%	99.293%
8876	KITAGAWA IRON W	0.001%	99.294%
8877	NATUREX	0.001%	99.294%
8878	DAE WON KANG UP	0.001%	99.295%
8879	TOA CORP	0.001%	99.296%
8880	ANADOLU SIGORTA	0.001%	99.296%
8881	NISSUI PHARM CO	0.001%	99.297%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.298%
8883	GUJARAT ALKALIE	0.001%	99.298%
8884	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.299%
8885	YUSHIRO CHEMICA	0.001%	99.299%
8886	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.300%
8887	GODO STEEL	0.001%	99.301%
8888	TELEPIZZA SA	0.001%	99.301%
8889	PACIFIC HOSPITA	0.001%	99.302%
8890	PROMATE ELECTRO	0.001%	99.303%
8891	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	99.303%
8892	DATALOGIC SPA	0.001%	99.304%
8893	POYA CO LTD	0.001%	99.305%
8894	MACATAWA BANK CORP COMMON STOCK	0.001%	99.305%
8895	THE BASIC HOUSE	0.001%	99.306%
8896	KYUNGBANG LTD	0.001%	99.307%
8897	I-SENS INC	0.001%	99.307%
8898	ROBERTET SA	0.001%	99.308%
8899	TAIWAN HIGH SPE	0.001%	99.308%
8900	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.309%
8901	GENIUS ELECTRON	0.001%	99.310%
8902	HUGEL INC	0.001%	99.310%
8903	SANYO ELEC RAIL	0.001%	99.311%
8904	ES-CON JAPAN LT	0.001%	99.312%
8905	LIU CHONG HING	0.001%	99.312%
8906	TOKYO ELECTRON	0.001%	99.313%
8907	KOMEDA HOLDINGS	0.001%	99.314%
8908	NAGANO BANK	0.001%	99.314%
8909	FUNAI CONSULTIN	0.001%	99.315%
8910	TOYO RADIATOR C	0.001%	99.315%
8911	HSIN KUANG STEE	0.001%	99.316%
8912	BASSO INDUSTRY	0.001%	99.317%
8913	TOREX SEMICONDU	0.001%	99.317%
8914	SHINYOUNG SECS	0.001%	99.318%
8915	CHINA BILLS FIN	0.001%	99.319%
8916	POSCO ICT CO LT	0.001%	99.319%
8917	SANKO METAL IND	0.001%	99.320%
8918	MAXVALU TOKAI C	0.001%	99.321%
8919	SUPREMEX INC	0.001%	99.321%
8920	KAROON GAS AUST	0.001%	99.322%
8921	LAI SUN GARMENT	0.001%	99.322%
8922	MAEZAWA KYUSO I	0.001%	99.323%
8923	ARIAKE JAPAN CO	0.001%	99.324%
8924	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.324%
8925	CHINA ALL ACCES	0.001%	99.325%
8926	OSK HOLDINGS BH	0.001%	99.326%
8927	RASSINI SAB DE	0.001%	99.326%
8928	MASTER GLORY GR	0.001%	99.327%
8929	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.327%
8930	TK DEVELOPMENT	0.001%	99.328%
8931	RAYSEARCH LABOR	0.001%	99.329%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	ASTALDI	0.001%	99.329%
8933	GUANGDONG KELON	0.001%	99.330%
8934	JACKPOTJOY PLC	0.001%	99.331%
8935	TEST RESEARCH I	0.001%	99.331%
8936	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.332%
8937	TAISEI LAMICK C	0.001%	99.332%
8938	NIPPON SHINYAKU	0.001%	99.333%
8939	UNITECH LIMITED	0.001%	99.334%
8940	NITTO SEIKO CO	0.001%	99.334%
8941	SUZLON ENERGY L	0.001%	99.335%
8942	ELNUSA TBK	0.001%	99.336%
8943	POWER LOGICS	0.001%	99.336%
8944	HARBIN BANK CO	0.001%	99.337%
8945	DAIHATSU DIESEL	0.001%	99.337%
8946	mitsui matsushi	0.001%	99.338%
8947	HOKUETSU INDS C	0.001%	99.339%
8948	YOULCHON CHEMIC	0.001%	99.339%
8949	QST INT	0.001%	99.340%
8950	SREI INFRASTRUC	0.001%	99.341%
8951	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.341%
8952	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.342%
8953	ECKERT & ZIEGLE	0.001%	99.342%
8954	MAHLE METAL LEV	0.001%	99.343%
8955	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.344%
8956	NIEN MADE ENTER	0.001%	99.344%
8957	SVENSKA CELLULO	0.001%	99.345%
8958	CHUETSU PULP&PA	0.001%	99.346%
8959	MODERNLAND REAL	0.001%	99.346%
8960	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.347%
8961	TAKIRON CO	0.001%	99.347%
8962	TAIKO BANK	0.001%	99.348%
8963	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.349%
8964	IWASAKI ELECTRI	0.001%	99.349%
8965	SKELLERUP HOLDI	0.001%	99.350%
8966	KOMATSU WALL IN	0.001%	99.350%
8967	HYUNDAI BNG STE	0.001%	99.351%
8968	HANKUK CARBON C	0.001%	99.352%
8969	HY LOK	0.001%	99.352%
8970	MALAYSIAN PACIF	0.001%	99.353%
8971	FJ NEXT CO LTD	0.001%	99.354%
8972	SINCERE NAVIGAT	0.001%	99.354%
8973	UFLEX LTD	0.001%	99.355%
8974	FUKUI COMPUTER	0.001%	99.355%
8975	NAPHTHA ISRAEL	0.001%	99.356%
8976	MAXIS BHD	0.001%	99.357%
8977	CHINA ELECTRIC	0.001%	99.357%
8978	GRUPO AVAL ACCI	0.001%	99.358%
8979	MPI CORPORATION	0.001%	99.358%
8980	MIRAE ASSET LIF	0.001%	99.359%
8981	MAGMA FINCORP L	0.001%	99.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	LUBELSKI WEGIEL	0.001%	99.360%
8983	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.361%
8984	COLUMBUS A/S	0.001%	99.362%
8985	CITIZENS INC COMMON STOCK	0.001%	99.362%
8986	MINERA FRISCO S	0.001%	99.363%
8987	JANOME SEWING M	0.001%	99.363%
8988	SUNCALL CORP	0.001%	99.364%
8989	TONICHI CARLIFE	0.001%	99.365%
8990	DADI EARLY	0.001%	99.365%
8991	HAGIWARA ELECTR	0.001%	99.366%
8992	MARUBUN CORP	0.001%	99.366%
8993	INTERPARK CORP	0.001%	99.367%
8994	ARGAN SA	0.001%	99.368%
8995	PIVOT TECHNOLOG	0.001%	99.368%
8996	KHON KAEN SUGAR	0.001%	99.369%
8997	LOTUS BAKERIES	0.001%	99.369%
8998	TOYO CORPORATIO	0.001%	99.370%
8999	NICHICON CORP	0.001%	99.371%
9000	AREALINK CO LTD	0.001%	99.371%
9001	FLOW TRADERS	0.001%	99.372%
9002	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.373%
9003	MARVELOUS AQL I	0.001%	99.373%
9004	SHINAGAWA FUEL	0.001%	99.374%
9005	CHIA HSIN CEMEN	0.001%	99.374%
9006	MITSUBISHI KAKO	0.001%	99.375%
9007	AKATSUKI	0.001%	99.376%
9008	FORMOSAN RUBBER	0.001%	99.376%
9009	CANON ELECTRONI	0.001%	99.377%
9010	FURUNO ELECTRIC	0.001%	99.377%
9011	HUDACO INDUSTRI	0.001%	99.378%
9012	NAKAMURAYA CO L	0.001%	99.379%
9013	RM PLC	0.001%	99.379%
9014	UNION BANK OF I	0.001%	99.380%
9015	I-NET CORP	0.001%	99.380%
9016	NL INDUSTRIES	0.001%	99.381%
9017	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.382%
9018	FORMOSA ADVANCE	0.001%	99.382%
9019	KOPIN CORP COMMON STOCK USD.01	0.001%	99.383%
9020	CHUANGS CONS IN	0.001%	99.383%
9021	MANI INC	0.001%	99.384%
9022	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.385%
9023	PALIBURG HOLDIN	0.001%	99.385%
9024	BIMB HLDGS BERH	0.001%	99.386%
9025	SOLARTECH INTL	0.001%	99.386%
9026	HOEGH LNG HOLDI	0.001%	99.387%
9027	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.388%
9028	RAMELIUS RESOUR	0.001%	99.388%
9029	DFS FURNITURE L	0.001%	99.389%
9030	BR PROPERTIES S	0.001%	99.389%
9031	SHINKAWA	0.001%	99.390%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	CENTRAL SEC PAT	0.001%	99.391%
9033	ASCENCIO	0.001%	99.391%
9034	ENERGY DEVELOP	0.001%	99.392%
9035	ESPRINET SPA	0.001%	99.392%
9036	TAIWAN CHINSAN	0.001%	99.393%
9037	ACTIA GROUP	0.001%	99.394%
9038	ZONGTAI REAL ES	0.001%	99.394%
9039	NEC NETWK & SYS	0.001%	99.395%
9040	HEUNG-A SHIPPIN	0.001%	99.395%
9041	LIBBEY INC COMMON STOCK USD.01	0.001%	99.396%
9042	NIPPON CONCRETE	0.001%	99.397%
9043	NAKABAYASHI CO	0.001%	99.397%
9044	HIMACHAL FUTURI	0.001%	99.398%
9045	CHINA MANMADE F	0.001%	99.398%
9046	ISU CHEMICAL	0.001%	99.399%
9047	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.400%
9048	KSH HOLDINGS LT	0.001%	99.400%
9049	KARO PHARMA AB	0.001%	99.401%
9050	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.401%
9051	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.402%
9052	HNA HLDGS GP CO	0.001%	99.403%
9053	JAPAN ASIA GROU	0.001%	99.403%
9054	NIHON ESLEAD CO	0.001%	99.404%
9055	NIPPON SHARYO	0.001%	99.404%
9056	TAKISAWA MACHIN	0.001%	99.405%
9057	YAT SING HOLDIN	0.001%	99.405%
9058	INVESTORS TITLE CO COMMON STOCK	0.001%	99.406%
9059	MARKETECH INTL	0.001%	99.407%
9060	TAKEEI CORPORAT	0.001%	99.407%
9061	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.408%
9062	BALRAMPUR CHINI	0.001%	99.408%
9063	TEIKOKU TSUSHIN	0.001%	99.409%
9064	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.410%
9065	COSEL CO	0.001%	99.410%
9066	XINYUAN REAL ES	0.001%	99.411%
9067	KISWIRE LTD	0.001%	99.411%
9068	TOA DORO KOGYO	0.001%	99.412%
9069	MATSUI CONST CO	0.001%	99.413%
9070	RELIANCE HOME F	0.001%	99.413%
9071	HADERA PAPER LT	0.001%	99.414%
9072	SATA SHOJI CORP	0.001%	99.414%
9073	ROCKY BRANDS INC COMMON STOCK	0.001%	99.415%
9074	MEIWACORPORATIO	0.001%	99.415%
9075	GOLDEN LAND PRO	0.001%	99.416%
9076	SANKYO SEIKO CO	0.001%	99.417%
9077	TOYO ELECTRIC	0.001%	99.417%
9078	SHENYIN WANGUO(0.001%	99.418%
9079	TOKYO KEIKI INC	0.001%	99.418%
9080	KINKI NIPPON TO	0.001%	99.419%
9081	BANGKOK BANK	0.001%	99.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	DYNAGREEN ENVIR	0.001%	99.420%
9083	CHORI CO LTD	0.001%	99.421%
9084	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.421%
9085	TOA OIL CO LTD	0.001%	99.422%
9086	TER BEKE SA	0.001%	99.423%
9087	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.423%
9088	SEPTENI CO LTD	0.001%	99.424%
9089	HARIM HOLDINGS	0.001%	99.424%
9090	SEOHAN CO LTD	0.001%	99.425%
9091	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.425%
9092	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.426%
9093	LAURENT-PERRIER	0.001%	99.427%
9094	CHINA MODERN DA	0.001%	99.427%
9095	ST. IVES PLC	0.001%	99.428%
9096	GUJARAT PIPAVAV	0.001%	99.428%
9097	WESTAR ENERGY I	0.001%	99.429%
9098	BGF RETAIL CO L	0.001%	99.429%
9099	CABCHARGE AUSTR	0.001%	99.430%
9100	SEVEN GROUP HLD	0.001%	99.431%
9101	NICHIDENBO	0.001%	99.431%
9102	JUSUNG ENGINEER	0.001%	99.432%
9103	RASA INDUSTRIES	0.001%	99.432%
9104	MR MAX CORP	0.001%	99.433%
9105	BK OF GREECE	0.001%	99.433%
9106	EKORNES ASA	0.001%	99.434%
9107	TV AZTECA	0.001%	99.435%
9108	TOKYU RECREATIO	0.001%	99.435%
9109	ALTISOURCE PORT	0.001%	99.436%
9110	BONHEUR ASA	0.001%	99.436%
9111	SHINSEGAE FOOD	0.001%	99.437%
9112	AUSTEM	0.001%	99.437%
9113	NITTOKU ENG CO	0.001%	99.438%
9114	ACCOR	0.001%	99.439%
9115	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.439%
9116	SBS MEDIA HOLDI	0.001%	99.440%
9117	BEST PACIFIC IN	0.001%	99.440%
9118	EMPERIA HOLDING	0.001%	99.441%
9119	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.441%
9120	TAKARA PRINTING	0.001%	99.442%
9121	MEIKO NETWORK J	0.001%	99.443%
9122	ESSEX BIO-TECHN	0.001%	99.443%
9123	SHIN NIPPON AIR	0.001%	99.444%
9124	ID LOGISTICS GR	0.001%	99.444%
9125	HIRAKAWA HEWTEC	0.001%	99.445%
9126	NOSTRUM OIL & G	0.001%	99.445%
9127	AGABANG&COMPANY	0.001%	99.446%
9128	ALICO INC COMMON STOCK USD1.0	0.001%	99.447%
9129	SUNJIN	0.001%	99.447%
9130	ING BANK SLASKI	0.001%	99.448%
9131	ALPS LOGISTICS	0.001%	99.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.449%
9133	KALPATARU POWER	0.001%	99.449%
9134	CROPENERGIES AG	0.001%	99.450%
9135	ITE TECH INC	0.001%	99.451%
9136	KUOYANG CONSTRU	0.001%	99.451%
9137	CLEANUP CORP	0.001%	99.452%
9138	MUCKLOW(A&J) GR	0.001%	99.452%
9139	HIRANO TECSEED	0.001%	99.453%
9140	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.453%
9141	NEW HOPE CORP	0.001%	99.454%
9142	KANADEN CORP	0.001%	99.454%
9143	KH VATEC	0.001%	99.455%
9144	DEOLEO SA	0.001%	99.456%
9145	RENO DE MEDICI	0.001%	99.456%
9146	KOHSOKU CORP	0.001%	99.457%
9147	HO TUNG CHEMICA	0.001%	99.457%
9148	WESTGOLD RESOUR	0.001%	99.458%
9149	CEMENTOS ARGOS	0.001%	99.458%
9150	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.001%	99.459%
9151	SPARX ASSET MAN	0.001%	99.459%
9152	SG CORPORATION	0.001%	99.460%
9153	DR HOENLE AG	0.001%	99.461%
9154	DAITO ELECTRON	0.001%	99.461%
9155	PHARMAENGINE IN	0.001%	99.462%
9156	BAYSIDE LAND CO	0.001%	99.462%
9157	SHINING BUILDIN	0.001%	99.463%
9158	DHIPAYA INSURAN	0.001%	99.463%
9159	CLS HOLDINGS PL	0.001%	99.464%
9160	REGINA MIRACLE	0.001%	99.465%
9161	U-SHIN	0.001%	99.465%
9162	HYUNDAI CORP	0.001%	99.466%
9163	SWEDISH ORPHAN	0.001%	99.466%
9164	JAPAN KENZAI CO	0.001%	99.467%
9165	HONEYS CO LTD	0.001%	99.467%
9166	VITEC HLDG	0.001%	99.468%
9167	AREZZO INDUSTRI	0.001%	99.468%
9168	TOHO CO LTD	0.001%	99.469%
9169	ACBEL POLYTECH	0.001%	99.470%
9170	BANQUE CANTONAL	0.001%	99.470%
9171	AIDA ENGINEERIN	0.001%	99.471%
9172	MALAYAN CEMENT	0.001%	99.471%
9173	CAPITA GROUP PL	0.001%	99.472%
9174	ZUIKO CORP	0.001%	99.472%
9175	HK INTL CONSTR	0.001%	99.473%
9176	COOLPAD GROUP L	0.001%	99.473%
9177	AKER AMERICAN S	0.001%	99.474%
9178	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.474%
9179	PJT PARTNERS INC A COMMON STOCK	0.001%	99.475%
9180	SANYO TRADING C	0.001%	99.476%
9181	NIP AIR CON	0.001%	99.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	PRAKASH INDUSTR	0.001%	99.477%
9183	CONVOY FINANCIA	0.001%	99.477%
9184	HEXAGON COMPOSI	0.001%	99.478%
9185	ITC PROPERTIES	0.001%	99.478%
9186	ASIA CEMENT CHI	0.001%	99.479%
9187	MILLS ESTRUTURA	0.001%	99.479%
9188	FOOSUNG CO LTD	0.001%	99.480%
9189	RIGHT-ON CO	0.001%	99.481%
9190	MITANI SEKISAN	0.001%	99.481%
9191	EIDAI CO.LTD.	0.001%	99.482%
9192	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.482%
9193	NIHON DENKEI CO	0.001%	99.483%
9194	RESILUX	0.001%	99.483%
9195	SUZUKI CO LTD	0.001%	99.484%
9196	GRUH FINANCE	0.001%	99.484%
9197	INNER MONGOLIA	0.001%	99.485%
9198	EMERSON PACIFIC	0.001%	99.485%
9199	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.486%
9200	SOUNDWILL HOLDI	0.001%	99.487%
9201	SHINWA KAIUN	0.001%	99.487%
9202	DONGSUNG HOLDIN	0.001%	99.488%
9203	SINOSOFT TECHNO	0.001%	99.488%
9204	NISHIKAWA RUBBE	0.001%	99.489%
9205	RHYTHM WATCH CO	0.001%	99.489%
9206	HONG FOK CORP	0.001%	99.490%
9207	FANG HOLDINGS LTD ADR ADR	0.001%	99.490%
9208	GLOBAL MIXED MO	0.001%	99.491%
9209	CAREER TECHNOLO	0.001%	99.491%
9210	DELEK AUTOMOTIV	0.001%	99.492%
9211	ESSITY AKTIEBOL	0.001%	99.493%
9212	IWAKI & CO LTD	0.001%	99.493%
9213	CONCORD SECURIT	0.001%	99.494%
9214	VERSO CORP A COMMON STOCK	0.001%	99.494%
9215	UNION BK OF TAI	0.001%	99.495%
9216	AMBUJA CEMENTS	0.001%	99.495%
9217	JW HOLDINGS COR	0.001%	99.496%
9218	ACADEMEDIA AB	0.001%	99.496%
9219	CENTURY CITY IN	0.001%	99.497%
9220	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.497%
9221	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.498%
9222	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.498%
9223	TOFAS TURK OTOM	0.001%	99.499%
9224	ALLAHABAD BANK	0.001%	99.500%
9225	SVENSKA HANDELS	0.001%	99.500%
9226	MICROPORT SCIEN	0.001%	99.501%
9227	EXCEL CO LTD	0.001%	99.501%
9228	EO TECHNICS CO	0.001%	99.502%
9229	FLEURY MICHON	0.001%	99.502%
9230	AEON CO. (M) BH	0.001%	99.503%
9231	KORDSA TEKNIK T	0.001%	99.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	GRAND KOREA LEI	0.001%	99.504%
9233	SAPPE PCL	0.001%	99.504%
9234	STAMFORD LAND	0.001%	99.505%
9235	IWATSUKA CONFEC	0.001%	99.505%
9236	CHINA GREENFRES	0.001%	99.506%
9237	ENF TECHNOLOGY	0.001%	99.507%
9238	KIRKLAND S INC COMMON STOCK	0.001%	99.507%
9239	CNQC INTERNATIO	0.001%	99.508%
9240	ASAHI KOGYOSHA	0.001%	99.508%
9241	LPKF LASER & EL	0.001%	99.509%
9242	CTT-CORREIOS DE	0.001%	99.509%
9243	HOUSTON WIRE &	0.001%	99.510%
9244	SOFT-WORLD INTL	0.001%	99.510%
9245	CHIYODA CO	0.001%	99.511%
9246	PEET LIMITED	0.001%	99.511%
9247	WERELDHAVE BELG	0.001%	99.512%
9248	MAEZAWA KASEI I	0.001%	99.512%
9249	KAWASAN INDS JA	0.001%	99.513%
9250	OCTODEC	0.001%	99.513%
9251	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.514%
9252	S&T DYNAMICS CO	0.001%	99.515%
9253	SEMPERIT AG HOL	0.001%	99.515%
9254	SAMCHULLY	0.001%	99.516%
9255	NIEN HSING TEXT	0.001%	99.516%
9256	SERVCORP	0.001%	99.517%
9257	KIER GROUP	0.001%	99.517%
9258	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	99.518%
9259	TOWER BERSAMA I	0.001%	99.518%
9260	FUJIJURA RUBBER	0.001%	99.519%
9261	BW PLANTATION	0.001%	99.519%
9262	TIGA PILAR SEJA	0.001%	99.520%
9263	SCHAFFNER HOLDI	0.001%	99.520%
9264	ANHUI EXPRESSWA	0.001%	99.521%
9265	VETOQUINOL SA	0.001%	99.521%
9266	TAKAMATSU CONS	0.001%	99.522%
9267	SUPERLOOP LTD	0.001%	99.522%
9268	CRUCIALTEC CO L	0.001%	99.523%
9269	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.523%
9270	BUMRUNGRAD HOPT	0.001%	99.524%
9271	COPEL PARANA EN	0.001%	99.525%
9272	ENERGA SA	0.001%	99.525%
9273	GUN EI CHEM IND	0.001%	99.526%
9274	TOTAL ACCESS CO	0.001%	99.526%
9275	LAGERCANTZ GRO	0.001%	99.527%
9276	ALPHA SYSTEMS I	0.001%	99.527%
9277	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.528%
9278	ASCENDAS INDIA	0.001%	99.528%
9279	SIAM FUTURE DEV	0.001%	99.529%
9280	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.529%
9281	OUG HOLDING	0.001%	99.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	PEGASUS HAVA TA	0.001%	99.530%
9283	QLIRO GROUP AB	0.001%	99.531%
9284	YUANSHENGTAI DA	0.001%	99.531%
9285	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.532%
9286	MAEDA KOSEN CO.	0.001%	99.532%
9287	BANK OF KOCHI L	0.001%	99.533%
9288	ANN JOO RESOURC	0.001%	99.533%
9289	HUA HAN BIO-PHA	0.001%	99.534%
9290	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.534%
9291	HANIL E-HWA CO	0.001%	99.535%
9292	DEEPAK FERT&PE	0.001%	99.536%
9293	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.536%
9294	EQT HOLDINGS LT	0.001%	99.537%
9295	STAR MICA CO LT	0.001%	99.537%
9296	AIRPORT FACILIT	0.001%	99.538%
9297	CITIC ENVIR	0.001%	99.538%
9298	HUNTSWORTH PLC	0.001%	99.539%
9299	DORO AB	0.001%	99.539%
9300	AMS AG	0.001%	99.540%
9301	ROMANDE ENERGIE	0.001%	99.540%
9302	VIJAYA BANK	0.001%	99.541%
9303	FIRST BANK OF T	0.001%	99.541%
9304	TAKAOKA TOKO HL	0.001%	99.542%
9305	KARDEMIR KARABU	0.001%	99.542%
9306	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.543%
9307	CIRCASSIA PHARM	0.001%	99.543%
9308	MAZOR ROBOTICS	0.001%	99.544%
9309	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.544%
9310	BLUE DART EXPRE	0.001%	99.545%
9311	REIS INC COMMON STOCK USD.01	0.001%	99.545%
9312	HUONS CO LTD	0.001%	99.546%
9313	WIZ SOL CORR DE	0.001%	99.546%
9314	CHAMBAL FER	0.001%	99.547%
9315	3M INDIA LTD	0.001%	99.547%
9316	WANG ON GROUP	0.001%	99.548%
9317	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.548%
9318	SAMMOK S-FORM C	0.001%	99.549%
9319	NS SHOPPING CO	0.001%	99.549%
9320	PHOENIX SATELLI	0.001%	99.550%
9321	KATO WORKS CO	0.001%	99.550%
9322	BERLI JUCKER CO	0.001%	99.551%
9323	ADCORP HLDGS	0.001%	99.551%
9324	ATTACQ LTD	0.001%	99.552%
9325	KORADIOR HOLDIN	0.001%	99.552%
9326	OTONOMY INC COMMON STOCK USD.001	0.001%	99.553%
9327	PLAZZA AG REG A	0.001%	99.553%
9328	EASTERN MEDIA	0.001%	99.554%
9329	HANSHIN CONSTRU	0.001%	99.554%
9330	NHPC LTD	0.001%	99.555%
9331	ATLAS FINANCIAL	0.001%	99.555%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	SPACE CO LTD	0.001%	99.556%
9333	SAGAX AB	0.001%	99.556%
9334	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.557%
9335	WELSPUN GUJARAT	0.001%	99.557%
9336	DAIHAN	0.001%	99.558%
9337	JNBY DESIGN LTD	0.001%	99.558%
9338	REJECT SHOP LTD	0.001%	99.559%
9339	SERCO GROUP	0.001%	99.559%
9340	TAMA HOME CO LT	0.001%	99.560%
9341	STAR CRUISES LT	0.001%	99.560%
9342	KUNSUL CHEM IND	0.001%	99.561%
9343	KI-STAR REAL ES	0.000%	99.561%
9344	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.562%
9345	MIDLAND REALTY	0.000%	99.562%
9346	WALTON ADVANCED	0.000%	99.563%
9347	ASCENDIS HEALTH	0.000%	99.563%
9348	JAPAN TRANSCITY	0.000%	99.564%
9349	GEOSTR CORP	0.000%	99.564%
9350	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.565%
9351	SEKONIX CO LTD	0.000%	99.565%
9352	WAI KEE HOLDING	0.000%	99.566%
9353	GETIN NOBLE BA	0.000%	99.566%
9354	ASHIMORI INDUST	0.000%	99.567%
9355	ABC ARBITRAGE	0.000%	99.567%
9356	CIA ENERGETICA	0.000%	99.568%
9357	FORMOSAN UNION	0.000%	99.568%
9358	EHEALTH INC COMMON STOCK USD.001	0.000%	99.569%
9359	MOIL LTD	0.000%	99.569%
9360	TMK PAO GDR REG S GDR	0.000%	99.570%
9361	CK POWER PCL	0.000%	99.570%
9362	MERAFA RESOURCE	0.000%	99.571%
9363	AUDIX CORP	0.000%	99.571%
9364	NIHON KAGAKU SA	0.000%	99.572%
9365	QAF LTD	0.000%	99.572%
9366	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.573%
9367	MARUSAN SECUR	0.000%	99.573%
9368	KINKO OPTICAL C	0.000%	99.574%
9369	ELEMENTIA SAB D	0.000%	99.574%
9370	ACCURAY INC COMMON STOCK USD.001	0.000%	99.575%
9371	ABOITIZ POWER C	0.000%	99.575%
9372	BANK BUKOPIN PT	0.000%	99.576%
9373	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.576%
9374	SINGAMAS CONTAI	0.000%	99.577%
9375	UNIVERSAL ENTER	0.000%	99.577%
9376	FOURLIS S.A.	0.000%	99.578%
9377	CSS INDUSTRIES	0.000%	99.578%
9378	FUJIKURA KASEI	0.000%	99.579%
9379	ULKER BISKUVI S	0.000%	99.579%
9380	CANVEST ENVIRON	0.000%	99.580%
9381	RADIUM LIFE TEC	0.000%	99.580%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	TONG YANG CEMEN	0.000%	99.581%
9383	GREAT PANTHER S	0.000%	99.581%
9384	RECRM RESEARCH	0.000%	99.582%
9385	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.582%
9386	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.583%
9387	KAWASUMI LABS I	0.000%	99.583%
9388	SABANA SHARIAH	0.000%	99.584%
9389	CAPIO AB	0.000%	99.584%
9390	ISELECT LTD	0.000%	99.585%
9391	DAIDO KOGYO CO	0.000%	99.585%
9392	CHONGKUNDANG	0.000%	99.586%
9393	AVANCE GAS HOLD	0.000%	99.586%
9394	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.587%
9395	F&F COMPANY	0.000%	99.587%
9396	TOSHO PRINTING	0.000%	99.588%
9397	NORCROS PLC	0.000%	99.588%
9398	BIRLA CORP LTD	0.000%	99.589%
9399	COREMAX	0.000%	99.589%
9400	SAN HOLDINGS, I	0.000%	99.589%
9401	SEALINK TRAVEL	0.000%	99.590%
9402	SIXT LEASING AG	0.000%	99.590%
9403	FRED'S INC	0.000%	99.591%
9404	TOP FRONTIER IN	0.000%	99.591%
9405	OCEAN-LAND GROU	0.000%	99.592%
9406	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.592%
9407	TSUBAKIMOTO KOG	0.000%	99.593%
9408	UNION TOOL CO	0.000%	99.593%
9409	DUSTIN GROUP AB	0.000%	99.594%
9410	POLETOWIN PITCR	0.000%	99.594%
9411	MACNICA FUJI EL	0.000%	99.595%
9412	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.595%
9413	MAMEZOU	0.000%	99.596%
9414	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.596%
9415	DISH TV INDIA L	0.000%	99.597%
9416	WOONGJIN HOLDIN	0.000%	99.597%
9417	VA TECH WABAG L	0.000%	99.598%
9418	ODELIC CO LTD	0.000%	99.598%
9419	MODETOUR NETWOR	0.000%	99.599%
9420	TOMORROW FOCUS	0.000%	99.599%
9421	ARES ALLERGY HO	0.000%	99.600%
9422	KINGSWAY FINANC	0.000%	99.600%
9423	ASALEO CARE LTD	0.000%	99.601%
9424	NEW WORLD DEPT	0.000%	99.601%
9425	POLY CULTURE GR	0.000%	99.601%
9426	ALTECH CORP	0.000%	99.602%
9427	SOKEN CHEMICAL	0.000%	99.602%
9428	ADO Group Ltd	0.000%	99.603%
9429	TELEFONICA CZEC	0.000%	99.603%
9430	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.604%
9431	SIME DARBY PROP	0.000%	99.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	MACAUTOIndustr	0.000%	99.605%
9433	THE WILL-BES &	0.000%	99.605%
9434	NUSANTARA INFRA	0.000%	99.606%
9435	OHASHI TECHNICA	0.000%	99.606%
9436	HILAN LTD	0.000%	99.607%
9437	RASSINI SAB DE	0.000%	99.607%
9438	TSUTSUMI JEWELR	0.000%	99.608%
9439	ASPO OYJ	0.000%	99.608%
9440	RETAIL FOOD GRO	0.000%	99.609%
9441	DAEHAN STEEL CO	0.000%	99.609%
9442	NEXEN CORPORATI	0.000%	99.609%
9443	CLINUVEL PHARM	0.000%	99.610%
9444	ANADOLU CAM	0.000%	99.610%
9445	ASIA PLASTIC RE	0.000%	99.611%
9446	ORIENTAL BK OF	0.000%	99.611%
9447	RENREN INC ADR ADR USD.001	0.000%	99.612%
9448	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.612%
9449	COLABOR GROUP I	0.000%	99.613%
9450	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.613%
9451	NICE INFORMATIO	0.000%	99.614%
9452	TECHNOVATOR INT	0.000%	99.614%
9453	SALIM IVOMAS	0.000%	99.615%
9454	ALI CORP	0.000%	99.615%
9455	VIOHALCO SA	0.000%	99.616%
9456	FOGO DE CHAO IN	0.000%	99.616%
9457	G SHANK ENTERPR	0.000%	99.617%
9458	YONDENKO CORP	0.000%	99.617%
9459	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.617%
9460	UCHIDA YOKO CO	0.000%	99.618%
9461	JAGRAN PRAKASHA	0.000%	99.618%
9462	RAFFLES EDUCATI	0.000%	99.619%
9463	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.619%
9464	TORISHIMA PUMP	0.000%	99.620%
9465	ELECTRICITY GEN	0.000%	99.620%
9466	MANZ AUTOMATION	0.000%	99.621%
9467	NIPPON HUME PIP	0.000%	99.621%
9468	DIRECT INSURANC	0.000%	99.622%
9469	MATERIALS ANALY	0.000%	99.622%
9470	KERRY TJ LOGIST	0.000%	99.623%
9471	AVON RUBBER	0.000%	99.623%
9472	INSAS BHD	0.000%	99.623%
9473	PARKER CORP	0.000%	99.624%
9474	AXTEL SAB DE CV	0.000%	99.624%
9475	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.625%
9476	NICK SCALI LTD	0.000%	99.625%
9477	TEIKOKU ELECTRI	0.000%	99.626%
9478	HARADA IND	0.000%	99.626%
9479	CICOR TECHNOLOG	0.000%	99.627%
9480	MCPHERSONS LTD	0.000%	99.627%
9481	SHINAGAWA REFRA	0.000%	99.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	GLANBIA PLC	0.000%	99.628%
9483	RINGER HUT CO L	0.000%	99.628%
9484	SHOFU INC	0.000%	99.629%
9485	TOEI ANIMATION	0.000%	99.629%
9486	PROTO CORP	0.000%	99.630%
9487	TEN PAO GROUP H	0.000%	99.630%
9488	VALUE CONVERGEN	0.000%	99.631%
9489	VIEL ET COMPAGN	0.000%	99.631%
9490	LOVISA HOLDINGS	0.000%	99.632%
9491	BAOYE GROUP CO	0.000%	99.632%
9492	ROSENBAUER INTE	0.000%	99.633%
9493	SINDO RICOH	0.000%	99.633%
9494	CHIHO-TIANDE GR	0.000%	99.633%
9495	LUMAX INTERNATI	0.000%	99.634%
9496	SAC'S BAR HOLDI	0.000%	99.634%
9497	MOBILEZONE HOLD	0.000%	99.635%
9498	SATORI ELECTRIC	0.000%	99.635%
9499	KAWAGISHI BRIDG	0.000%	99.636%
9500	STRAITS TRADING	0.000%	99.636%
9501	COFFEE DAY ENTE	0.000%	99.637%
9502	TORRENT POWER L	0.000%	99.637%
9503	MAGNUM BERHAD	0.000%	99.638%
9504	RIKEN TECHNOS C	0.000%	99.638%
9505	ICHIKEN CO LTD	0.000%	99.638%
9506	TOMOE CORP	0.000%	99.639%
9507	PRICER AB	0.000%	99.639%
9508	CAC CORPORATION	0.000%	99.640%
9509	SIA ENGINEERING	0.000%	99.640%
9510	TOMOE ENGINEERI	0.000%	99.641%
9511	VIA HOLDINGS IN	0.000%	99.641%
9512	BRIGADE ENTERPR	0.000%	99.642%
9513	GREEN ENERGY TE	0.000%	99.642%
9514	UNIFIN FINANCIE	0.000%	99.642%
9515	KAULIN MANUFACT	0.000%	99.643%
9516	NEDAP(NED APP)N	0.000%	99.643%
9517	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.644%
9518	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.644%
9519	HKC HOLDINGS LT	0.000%	99.645%
9520	CHINA PIONEER P	0.000%	99.645%
9521	CHINA LNG GROUP	0.000%	99.646%
9522	NIPPON KANZAI C	0.000%	99.646%
9523	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.646%
9524	ANRITSU CORP	0.000%	99.647%
9525	ALTICE NV	0.000%	99.647%
9526	CHUO SPRING CO	0.000%	99.648%
9527	CJ HELLOVISION	0.000%	99.648%
9528	HANSAE YES24 HO	0.000%	99.649%
9529	YEONG GUAN ENER	0.000%	99.649%
9530	ZENITRON CORP	0.000%	99.650%
9531	COMP ENG & CONS	0.000%	99.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	MIX TELEMATICS	0.000%	99.650%
9533	NILKAMAL	0.000%	99.651%
9534	HAKUDO CO LTD	0.000%	99.651%
9535	POS MALAYSIA	0.000%	99.652%
9536	INTEGRATED MICR	0.000%	99.652%
9537	HARUM ENERGY TB	0.000%	99.653%
9538	F@N COMMUNICATI	0.000%	99.653%
9539	YAMATANE CORP N	0.000%	99.654%
9540	HARBIN POWER EQ	0.000%	99.654%
9541	CENTRAL AUTO	0.000%	99.654%
9542	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.655%
9543	IC COMPANYS	0.000%	99.655%
9544	JMS CO	0.000%	99.656%
9545	LOJAS AMERICANA	0.000%	99.656%
9546	FDM GROUP PLC	0.000%	99.657%
9547	THAI STANLEY EL	0.000%	99.657%
9548	ECZACIBASI YATI	0.000%	99.658%
9549	MAEIL DIARY IND	0.000%	99.658%
9550	CYIENT LIMITED	0.000%	99.658%
9551	CHUGAI RO CO LT	0.000%	99.659%
9552	WOONGJIN THINKB	0.000%	99.659%
9553	TAMURA TAIKO HL	0.000%	99.660%
9554	OPTEX COMPANY	0.000%	99.660%
9555	AMPER SA	0.000%	99.661%
9556	CHIPMOS TECHNOL	0.000%	99.661%
9557	STI EDUCATION S	0.000%	99.661%
9558	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.662%
9559	COLLECTOR AB	0.000%	99.662%
9560	KWALITY LTD	0.000%	99.663%
9561	SUPERMAX CORPOR	0.000%	99.663%
9562	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.664%
9563	REALORD GROUP H	0.000%	99.664%
9564	CLEAR CHANNEL O	0.000%	99.664%
9565	CHEN FULL INT C	0.000%	99.665%
9566	MCLEOD RUSSEL I	0.000%	99.665%
9567	VITA GROUP LTD	0.000%	99.666%
9568	ALAM SUTERA REA	0.000%	99.666%
9569	KYOWA ELECTRONI	0.000%	99.667%
9570	MQ HOLDING AB	0.000%	99.667%
9571	KRS CORPORATION	0.000%	99.667%
9572	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.668%
9573	KOREA ALCOHOL I	0.000%	99.668%
9574	BOURBON SA	0.000%	99.669%
9575	KAWASHO GECOSS	0.000%	99.669%
9576	WARSAW STOCK EX	0.000%	99.670%
9577	ALVIVA HOLDINGS	0.000%	99.670%
9578	DAIICHI KENSETS	0.000%	99.671%
9579	CNA SUNSINE	0.000%	99.671%
9580	KEE TAI PROPERT	0.000%	99.671%
9581	GRUPO SANDBORNS	0.000%	99.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	HIGHLIGHT COMMU	0.000%	99.672%
9583	GUNNEBO AB	0.000%	99.673%
9584	SUN-WA TECHNOS	0.000%	99.673%
9585	EUROCASH SA	0.000%	99.674%
9586	E TEC E&C LTD	0.000%	99.674%
9587	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.674%
9588	EVEREST TEXTILE	0.000%	99.675%
9589	SAMPO CORP	0.000%	99.675%
9590	I O DATA DEVICE	0.000%	99.676%
9591	FIELDS CORP	0.000%	99.676%
9592	ASUNARO AOKI CO	0.000%	99.676%
9593	SANSEI YUSOKI C	0.000%	99.677%
9594	MARISA LOJAS SA	0.000%	99.677%
9595	THIRUMALAI	0.000%	99.678%
9596	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.678%
9597	LPN DEVELOPMENT	0.000%	99.679%
9598	EHWA TECHNOLOGI	0.000%	99.679%
9599	THORESEN THAI A	0.000%	99.679%
9600	ROYAL BAFOKENG	0.000%	99.680%
9601	FLEETWOOD CORP	0.000%	99.680%
9602	FINDEL	0.000%	99.681%
9603	ICD CO LTD	0.000%	99.681%
9604	INUI GLOBAL LOG	0.000%	99.682%
9605	JUKEN SANGYO CO	0.000%	99.682%
9606	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.682%
9607	SOMBOON ADVANCE	0.000%	99.683%
9608	FINGERPRINT CAR	0.000%	99.683%
9609	DONGWHA PHARM.C	0.000%	99.684%
9610	GODREJ PROPERTI	0.000%	99.684%
9611	BOE VARITRONIX	0.000%	99.684%
9612	HARMONICARE MED	0.000%	99.685%
9613	GENKY DRUGSTORE	0.000%	99.685%
9614	NEOWIZ CORP	0.000%	99.686%
9615	INABA SEISAKUSH	0.000%	99.686%
9616	VITEC GROUP	0.000%	99.687%
9617	DAISHINKU CORP	0.000%	99.687%
9618	ELAN MICROELECT	0.000%	99.687%
9619	KAVERI SEED CO	0.000%	99.688%
9620	ROTTNEROS AB	0.000%	99.688%
9621	MONGOLIAN MININ	0.000%	99.689%
9622	TAKANA CO LTD	0.000%	99.689%
9623	SKP RESOURCES B	0.000%	99.689%
9624	SK D&D	0.000%	99.690%
9625	CN T L GAS	0.000%	99.690%
9626	KLCC PROPERTY H	0.000%	99.691%
9627	BERJAYA ASSETS	0.000%	99.691%
9628	ALBARAKA TURK K	0.000%	99.691%
9629	CHENNAI PETROLE	0.000%	99.692%
9630	SUMMIT ASCENT H	0.000%	99.692%
9631	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.693%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	INFORMATION SVC	0.000%	99.693%
9633	KOREA TECH BANK	0.000%	99.694%
9634	EMPRESA DE ENER	0.000%	99.694%
9635	CIMSA	0.000%	99.694%
9636	ELLAKTOR SA	0.000%	99.695%
9637	GENESIS ENERGY	0.000%	99.695%
9638	FORFARMERS NV	0.000%	99.696%
9639	YAMATO CORPORAT	0.000%	99.696%
9640	NAGAWA CO LTD	0.000%	99.696%
9641	DONGYANG GANGCH	0.000%	99.697%
9642	FLUIDRA SA	0.000%	99.697%
9643	KSB AG	0.000%	99.698%
9644	AP EAGERS LTD	0.000%	99.698%
9645	BHAKTI INVESTAM	0.000%	99.698%
9646	MONDO TV SPA	0.000%	99.699%
9647	TIVOLI A/S	0.000%	99.699%
9648	ACE TECHNOLOGIE	0.000%	99.700%
9649	CHINA MINSHENG	0.000%	99.700%
9650	MEGA 1ST CORP B	0.000%	99.700%
9651	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.701%
9652	KT CORP SP ADR ADR	0.000%	99.701%
9653	FAR EAST ORCH	0.000%	99.702%
9654	HITRON TECHNOLO	0.000%	99.702%
9655	BANK OF KAOHSIU	0.000%	99.702%
9656	HSIL LTD	0.000%	99.703%
9657	ZUMTOBEL AG	0.000%	99.703%
9658	SICHUAN EXPRESS	0.000%	99.704%
9659	JUVENTUS FOOTBA	0.000%	99.704%
9660	NORDJYSKE BANK	0.000%	99.705%
9661	ENDO LIGHTING C	0.000%	99.705%
9662	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.705%
9663	GLOBAL LIGHTING	0.000%	99.706%
9664	KONAKA CO LTD	0.000%	99.706%
9665	SRG TAKAMI	0.000%	99.707%
9666	SHANGHAI PRIME	0.000%	99.707%
9667	SENSHUKAI CO	0.000%	99.707%
9668	CHAYANG SHENG D	0.000%	99.708%
9669	GRUPO HSF	0.000%	99.708%
9670	KEPCO ENGINEERI	0.000%	99.709%
9671	UBM DEVELOPMENT	0.000%	99.709%
9672	KSS LINE LTD	0.000%	99.709%
9673	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.710%
9674	MAXIM POWER COR	0.000%	99.710%
9675	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.711%
9676	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.711%
9677	DONGWON FOOD& B	0.000%	99.711%
9678	SHIN NIPPON BIO	0.000%	99.712%
9679	BOUSTEAD SINGAP	0.000%	99.712%
9680	KANEKO SEEDS CO	0.000%	99.713%
9681	TA GLOBAL BHD	0.000%	99.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	DO & CO AG	0.000%	99.713%
9683	H S R & A	0.000%	99.714%
9684	SUNGSHIN CEMENT	0.000%	99.714%
9685	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.714%
9686	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.715%
9687	KSL HLDGS BERHA	0.000%	99.715%
9688	NISSEI PLSTIC I	0.000%	99.716%
9689	FLEX LNG LTD	0.000%	99.716%
9690	TRAVELZOO COMMON STOCK USD.01	0.000%	99.716%
9691	GATEWAY DISTRIP	0.000%	99.717%
9692	CHANG WAH ELECT	0.000%	99.717%
9693	DAISYO CORP	0.000%	99.718%
9694	ROCKWOOL INTL P	0.000%	99.718%
9695	E1 CORPORATION	0.000%	99.718%
9696	DONG AH TIRE&RU	0.000%	99.719%
9697	YTL POWER INTL	0.000%	99.719%
9698	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.720%
9699	HOKURIKU ELECTR	0.000%	99.720%
9700	TTW PUBLIC COMP	0.000%	99.720%
9701	GLOBAL CONS	0.000%	99.721%
9702	EL.EN. SPA	0.000%	99.721%
9703	CRAWFORD & CO	0.000%	99.722%
9704	SILVER CHEF LTD	0.000%	99.722%
9705	TODA KOGYO CORP	0.000%	99.722%
9706	BRASILAGRO	0.000%	99.723%
9707	NATORI CO LTD	0.000%	99.723%
9708	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.724%
9709	YORK WATER CO COMMON STOCK	0.000%	99.724%
9710	DAGANG NEXCHANG	0.000%	99.724%
9711	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.725%
9712	PORTOBELLO SA	0.000%	99.725%
9713	SHINSEGAE ENGIN	0.000%	99.725%
9714	COMVITA LTD	0.000%	99.726%
9715	MAHINDRA CIE AU	0.000%	99.726%
9716	ITALTILE	0.000%	99.727%
9717	LONDON&PACIFIC	0.000%	99.727%
9718	HEVEABOARD	0.000%	99.727%
9719	ALL RING	0.000%	99.728%
9720	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.728%
9721	COOR SERVICE MA	0.000%	99.729%
9722	NICOX	0.000%	99.729%
9723	SURYA SEMESTA I	0.000%	99.729%
9724	YACHIYO INDUS C	0.000%	99.730%
9725	ICHIBANYA CO LT	0.000%	99.730%
9726	WORLDLINE	0.000%	99.730%
9727	KOBE BUSSAN CO	0.000%	99.731%
9728	DECMIL GROUP LT	0.000%	99.731%
9729	SINYI REALTY IN	0.000%	99.732%
9730	COUNTRYSIDE PRO	0.000%	99.732%
9731	Phoenix Mills L	0.000%	99.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	ZHOU HEI YA INT	0.000%	99.733%
9733	FAG BEARINGS IN	0.000%	99.733%
9734	LINGKARAN TRANS	0.000%	99.734%
9735	IHQ INC	0.000%	99.734%
9736	MPHB CAPITAL BH	0.000%	99.734%
9737	TDC SOFTWARE EN	0.000%	99.735%
9738	AGUNG PODOMORO	0.000%	99.735%
9739	KOREA DISTRICT	0.000%	99.735%
9740	NOBLE GROUP LTD	0.000%	99.736%
9741	ENERGIEDIENST H	0.000%	99.736%
9742	COLLECTION HOUS	0.000%	99.737%
9743	FOLLI FOLLIE GP	0.000%	99.737%
9744	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.737%
9745	JOBAN KOSAN CO	0.000%	99.738%
9746	SANKO GOSEI LTD	0.000%	99.738%
9747	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.739%
9748	CARLIT HOLDINGS	0.000%	99.739%
9749	SAMART CORP PCL	0.000%	99.739%
9750	TONG-TAI MACHIN	0.000%	99.740%
9751	HANSOL PAPER CO	0.000%	99.740%
9752	CIA ENERGET CEA	0.000%	99.740%
9753	OLVI	0.000%	99.741%
9754	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.741%
9755	TAKIHYO CO LTD	0.000%	99.742%
9756	YAMAMURA GLASS	0.000%	99.742%
9757	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.742%
9758	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.743%
9759	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.743%
9760	FOX WIZEL LTD	0.000%	99.743%
9761	PACIFIC CENTURY	0.000%	99.744%
9762	CHUNGHWA PICTUR	0.000%	99.744%
9763	IEI INTEGRATION	0.000%	99.745%
9764	SECHE ENVIRONNE	0.000%	99.745%
9765	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.745%
9766	CHINA ENERGINE	0.000%	99.746%
9767	KOZA ALTIN ISLE	0.000%	99.746%
9768	PRIMA INDUSTRIE	0.000%	99.746%
9769	AINSWORTH GAME	0.000%	99.747%
9770	SARKUYSAN ELEKT	0.000%	99.747%
9771	TARSUS GROUP PL	0.000%	99.748%
9772	SHENG YU STEEL	0.000%	99.748%
9773	OIL INDIA LTD	0.000%	99.748%
9774	WEST HOLDINGS C	0.000%	99.749%
9775	BSM TECHNOLOGIE	0.000%	99.749%
9776	HAINAN MEILAN A	0.000%	99.749%
9777	DALIAN PORT (PD	0.000%	99.750%
9778	RIKEN KEIKI CO	0.000%	99.750%
9779	MEDIA PRIMA BHD	0.000%	99.751%
9780	JAPFA LTD	0.000%	99.751%
9781	INDS BACHOCO SA	0.000%	99.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	SAMYUNG TRA	0.000%	99.752%
9783	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.752%
9784	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.752%
9785	NOZAWA CORP	0.000%	99.753%
9786	HOOSIERS HOLDIN	0.000%	99.753%
9787	HYFLUX LTD	0.000%	99.754%
9788	ELITEGROUP COMP	0.000%	99.754%
9789	KODACO	0.000%	99.754%
9790	SECTRA AB - B S	0.000%	99.755%
9791	CHINA NEW TOWN	0.000%	99.755%
9792	WILMINGTON GROU	0.000%	99.755%
9793	INDUSTRIA REIT	0.000%	99.756%
9794	D CARNEGIE & CO	0.000%	99.756%
9795	YUKEN KOGYO	0.000%	99.756%
9796	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.757%
9797	MARUFUJI SHEET	0.000%	99.757%
9798	SYNDICATE BANK	0.000%	99.758%
9799	COIMA RES SPA	0.000%	99.758%
9800	XAC AUTOMATION	0.000%	99.758%
9801	TOHOKU TELECOM	0.000%	99.759%
9802	DAE-IL CORP	0.000%	99.759%
9803	CHINA HUIYUAN J	0.000%	99.759%
9804	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.760%
9805	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.760%
9806	CAL-COMP ELECTR	0.000%	99.761%
9807	EMPIRIC STUDENT	0.000%	99.761%
9808	TUNAS BARU LAMP	0.000%	99.761%
9809	AKSIGORTA AS	0.000%	99.762%
9810	NAVA BHARAT VEN	0.000%	99.762%
9811	CREDITO VALTELL	0.000%	99.762%
9812	WESTPORTS HOLDI	0.000%	99.763%
9813	ACAL	0.000%	99.763%
9814	ENKA INSAAT VE	0.000%	99.763%
9815	MAOYE INTL HOLD	0.000%	99.764%
9816	MARUKA MACHINER	0.000%	99.764%
9817	RESURS HOLDING	0.000%	99.765%
9818	NICKEL ASIA COR	0.000%	99.765%
9819	RF-LINK SYSTEM	0.000%	99.765%
9820	TNPL	0.000%	99.766%
9821	NIHON DEMPA KOG	0.000%	99.766%
9822	PIRAMAL ENTERPR	0.000%	99.766%
9823	NORITSU KOKI CO	0.000%	99.767%
9824	AMVIG HOLDINGS	0.000%	99.767%
9825	DOTTIKON ES HOL	0.000%	99.767%
9826	SHANGHAI FUDAN-	0.000%	99.768%
9827	GILAT SATELLITE	0.000%	99.768%
9828	BUND CENTER INV	0.000%	99.768%
9829	MUGEN ESTATE CO	0.000%	99.769%
9830	SUMINOE TEXTILE	0.000%	99.769%
9831	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	NIHON PLAST CO	0.000%	99.770%
9833	SHIRE PLC ADR	0.000%	99.770%
9834	CHINA VAST INDU	0.000%	99.771%
9835	SAHA-UNION	0.000%	99.771%
9836	COUNTRYWIDE	0.000%	99.771%
9837	BRAVIDA HOLDING	0.000%	99.772%
9838	TOSHO CO LTD	0.000%	99.772%
9839	NIPPON CHEMIPHA	0.000%	99.772%
9840	TECHNO ELECTRIC	0.000%	99.773%
9841	TRIVENI ENGINEE	0.000%	99.773%
9842	CENTURION C	0.000%	99.773%
9843	PLAYMATES HOLDI	0.000%	99.774%
9844	HANEDA ZENITH H	0.000%	99.774%
9845	JESS-LINK PRODU	0.000%	99.775%
9846	FIRST STEAMSHIP	0.000%	99.775%
9847	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.775%
9848	HONG KONG FERRY	0.000%	99.776%
9849	SAN MIGUEL PURE	0.000%	99.776%
9850	SAM JIN PHARM	0.000%	99.776%
9851	GAYATRI PROJECT	0.000%	99.777%
9852	SEACHANGE INTL	0.000%	99.777%
9853	D&L INDUSTRIES	0.000%	99.777%
9854	KYOWA HAKKO KIR	0.000%	99.778%
9855	SARAWAK OIL PAL	0.000%	99.778%
9856	ADDLIFE AB	0.000%	99.778%
9857	GRUPPO MUTUIONL	0.000%	99.779%
9858	GRINDWELL	0.000%	99.779%
9859	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.779%
9860	LEADCORP (THE)	0.000%	99.780%
9861	EMCORE CORP COMMON STOCK	0.000%	99.780%
9862	AROTECH CORP COMMON STOCK USD.01	0.000%	99.781%
9863	ANGLO-EASTN PLA	0.000%	99.781%
9864	TIPTREE INC COMMON STOCK USD.001	0.000%	99.781%
9865	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.782%
9866	STALPRODUKT SA	0.000%	99.782%
9867	TERAOKA SEISAKU	0.000%	99.782%
9868	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.783%
9869	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.783%
9870	VOCENTO	0.000%	99.783%
9871	MERIDA INDUSTRY	0.000%	99.784%
9872	BALMER LAWRIE	0.000%	99.784%
9873	KOLON CORPORATI	0.000%	99.784%
9874	MIWON SC	0.000%	99.785%
9875	TAINERGY TECH C	0.000%	99.785%
9876	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.785%
9877	GOOD-YEAR	0.000%	99.786%
9878	ELECTRA CONSUME	0.000%	99.786%
9879	VRL LOGISTICS L	0.000%	99.786%
9880	MAISONS DU MOND	0.000%	99.787%
9881	CYBEROPTICS CORP COMMON STOCK	0.000%	99.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	ADAIRS LTD	0.000%	99.787%
9883	SINO GAS & ENER	0.000%	99.788%
9884	TEGEL GROUP	0.000%	99.788%
9885	PARIS MIKI INC	0.000%	99.788%
9886	HOME INVEST BEL	0.000%	99.789%
9887	OSTASIATISKE KO	0.000%	99.789%
9888	CCL PRODUCTS (I	0.000%	99.790%
9889	LANDS END INC COMMON STOCK USD.01	0.000%	99.790%
9890	TYNTEK CORP	0.000%	99.790%
9891	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.791%
9892	GRUPO LALA SAB	0.000%	99.791%
9893	TRIDENT LTD/IND	0.000%	99.791%
9894	KINGS TOWN CONS	0.000%	99.792%
9895	NOCIL LTD	0.000%	99.792%
9896	SABAF SPA	0.000%	99.792%
9897	STRATTEC SECURI	0.000%	99.793%
9898	CONNECT GROUP	0.000%	99.793%
9899	NICHIEI CO	0.000%	99.793%
9900	CHINESE MARITIM	0.000%	99.794%
9901	CHUN YUAN STEEL	0.000%	99.794%
9902	MONETA MONEY BA	0.000%	99.794%
9903	SUMITOMO PRECIS	0.000%	99.795%
9904	EASTERN WATER R	0.000%	99.795%
9905	VAN DE VELDE	0.000%	99.795%
9906	JINDAL	0.000%	99.796%
9907	REPCO HOME FINA	0.000%	99.796%
9908	S-CONNECT CO LT	0.000%	99.796%
9909	LUBY'S INC.	0.000%	99.797%
9910	TONLY ELECTRONI	0.000%	99.797%
9911	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.797%
9912	UCO BANK	0.000%	99.798%
9913	SPORTON INTERNA	0.000%	99.798%
9914	OCEAN PLASTICS	0.000%	99.798%
9915	FSP TECHNOLOGY	0.000%	99.799%
9916	VON ROLL HOLDIN	0.000%	99.799%
9917	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.799%
9918	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.800%
9919	AA PLC	0.000%	99.800%
9920	IL&FS TRANSPORT	0.000%	99.800%
9921	LIPPO CHINA RES	0.000%	99.801%
9922	PICANOL	0.000%	99.801%
9923	ALARKO HOLDINGS	0.000%	99.801%
9924	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.802%
9925	VECTOR	0.000%	99.802%
9926	NIKKO CO	0.000%	99.802%
9927	MANGALORE REF &	0.000%	99.803%
9928	HONGKONG CHINES	0.000%	99.803%
9929	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.803%
9930	T COOK IND	0.000%	99.804%
9931	CARBORUNDUM	0.000%	99.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	XAAR	0.000%	99.804%
9933	GUANGDONG LAND	0.000%	99.805%
9934	1ST SHANGHAI IN	0.000%	99.805%
9935	LARSEN & TOUBRO	0.000%	99.805%
9936	THAIKOM PUBLIC	0.000%	99.806%
9937	SINGHA ESTATE P	0.000%	99.806%
9938	JAPAN FOUNDTN E	0.000%	99.806%
9939	CITIC DAMENG HO	0.000%	99.807%
9940	CEGEDIM	0.000%	99.807%
9941	FUKOKU CO LTD	0.000%	99.807%
9942	SPROTT RESOURCE	0.000%	99.808%
9943	BAY ENERGY LTD	0.000%	99.808%
9944	MK RESTAURANT G	0.000%	99.808%
9945	CAYMAN ENGLE I	0.000%	99.809%
9946	LUNG KEE(BERMUD	0.000%	99.809%
9947	URBANET CORP CO	0.000%	99.809%
9948	MITRA	0.000%	99.810%
9949	FURYU CORP	0.000%	99.810%
9950	NET INSIGHT	0.000%	99.810%
9951	GLACIER MEDIA I	0.000%	99.811%
9952	WONDERFUL SKY F	0.000%	99.811%
9953	NISSIN FOOD HOL	0.000%	99.811%
9954	SHAPIR ENGINEER	0.000%	99.812%
9955	CSG LIMITED	0.000%	99.812%
9956	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.812%
9957	ALLCARGO	0.000%	99.813%
9958	SHINSEGAE INTER	0.000%	99.813%
9959	GL LTD	0.000%	99.813%
9960	INOX LEISURE LT	0.000%	99.814%
9961	MELCO HOLDINGS	0.000%	99.814%
9962	INDOSAT TBK PT	0.000%	99.814%
9963	SERVICE STREAM	0.000%	99.815%
9964	EXFO INC	0.000%	99.815%
9965	NITTO FC CO	0.000%	99.815%
9966	CODAN LTD	0.000%	99.816%
9967	WHA CORP PCL	0.000%	99.816%
9968	OKK CORP	0.000%	99.816%
9969	AXIS REAL ESTAT	0.000%	99.817%
9970	KEYSTONE GL	0.000%	99.817%
9971	JSL SA	0.000%	99.817%
9972	MONASH IVF GRP	0.000%	99.818%
9973	CK SAN-ETSU	0.000%	99.818%
9974	CATENA AB	0.000%	99.818%
9975	NLC INDIA	0.000%	99.819%
9976	CENT PLYBRD	0.000%	99.819%
9977	SUHEUNG CAPSULE	0.000%	99.819%
9978	ABLE C&C	0.000%	99.820%
9979	ZUKEN INC	0.000%	99.820%
9980	JASTEC CO	0.000%	99.820%
9981	TONGYANG CEMENT	0.000%	99.820%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	ANANT RAJ LTD	0.000%	99.821%
9983	HIMATSINGKA SEI	0.000%	99.821%
9984	KECK SENG(MAL)B	0.000%	99.821%
9985	AXWAY SOFTWARE	0.000%	99.822%
9986	PILIPINAS SHELL	0.000%	99.822%
9987	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.822%
9988	MOTONIC CORP	0.000%	99.823%
9989	HKSCAN OYJ	0.000%	99.823%
9990	PYEONG HWA AUTO	0.000%	99.823%
9991	NOVELION THERAPEUTICS INC COMMON STOCK	0.000%	99.824%
9992	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.824%
9993	XTREME DRILLING	0.000%	99.824%
9994	AMIYAKI TEI CO	0.000%	99.825%
9995	INTER PARFUMS	0.000%	99.825%
9996	WINCOR NIXDORF	0.000%	99.825%
9997	OUE COMMERCIAL	0.000%	99.826%
9998	REGIONAL CONT L	0.000%	99.826%
9999	YUGANG INTL	0.000%	99.826%
10000	THORN GROUP LTD	0.000%	99.827%
10001	FUJI CORP/MIYAG	0.000%	99.827%
10002	CPMC HLDGS LTD	0.000%	99.827%
10003	DA-CIN CONSTRUC	0.000%	99.827%
10004	SEOYEON CO	0.000%	99.828%
10005	SECOM JOSHINETS	0.000%	99.828%
10006	JK CEMENTS LTD	0.000%	99.828%
10007	SHOBUNSHA PUB I	0.000%	99.829%
10008	S&T HOLDINGS CO	0.000%	99.829%
10009	ELANDERS AB	0.000%	99.829%
10010	TIME TECHNO	0.000%	99.830%
10011	TOTTORI BANK	0.000%	99.830%
10012	DAEKYO	0.000%	99.830%
10013	TERREIS	0.000%	99.831%
10014	EASTON CO	0.000%	99.831%
10015	VANTAGE INTERNA	0.000%	99.831%
10016	KUMHO INV BANK	0.000%	99.832%
10017	SIWARD CRYSTAL	0.000%	99.832%
10018	YC CO LTD	0.000%	99.832%
10019	MEITO SANGYO CO	0.000%	99.833%
10020	ENERGY RESOURCE	0.000%	99.833%
10021	TAIDOC TECHNOLO	0.000%	99.833%
10022	KG CHEMICAL COR	0.000%	99.833%
10023	SEOBU T&D	0.000%	99.834%
10024	WAREHOUSE GROUP	0.000%	99.834%
10025	INTEGRATED RESE	0.000%	99.834%
10026	UNISYS CORP	0.000%	99.835%
10027	DATA#3 LTD	0.000%	99.835%
10028	ZIGNAGO VETRO S	0.000%	99.835%
10029	FUTURE SYSTEMS	0.000%	99.836%
10030	N.W BIO	0.000%	99.836%
10031	LOW & BONAR PLC	0.000%	99.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	RHODES FOOD GRO	0.000%	99.837%
10033	HAITAI CONFECTI	0.000%	99.837%
10034	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.837%
10035	GFPT PCL	0.000%	99.837%
10036	DAITO BANK	0.000%	99.838%
10037	SRV GROUP OYJ	0.000%	99.838%
10038	YAMAYA CO	0.000%	99.838%
10039	PREMIER MARKETI	0.000%	99.839%
10040	DIGITAL POWER C	0.000%	99.839%
10041	GULF KEYSTONE P	0.000%	99.839%
10042	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.840%
10043	KOJIMA	0.000%	99.840%
10044	US Wire Order	0.000%	99.840%
10045	CSBC CORPORATIO	0.000%	99.841%
10046	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.841%
10047	PRG-SCHULTZ INT	0.000%	99.841%
10048	VICTORIA PARK A	0.000%	99.841%
10049	SNT CORP	0.000%	99.842%
10050	CHINA POWER CLE	0.000%	99.842%
10051	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.842%
10052	PCM INC COMMON STOCK USD.001	0.000%	99.843%
10053	SINTEX INDUSTRI	0.000%	99.843%
10054	SAMSE SA	0.000%	99.843%
10055	PHILLIPS CARBON	0.000%	99.844%
10056	LONG BON INTERN	0.000%	99.844%
10057	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.844%
10058	INFORMA PLC	0.000%	99.844%
10059	PACIFIC CURRENT	0.000%	99.845%
10060	GADANG HOLDINGS	0.000%	99.845%
10061	CARILLION	0.000%	99.845%
10062	TAKACHIHO ELECT	0.000%	99.846%
10063	JHSF PARTICIPAC	0.000%	99.846%
10064	PSI AG GESELL F	0.000%	99.846%
10065	UNIVERSE INTERN	0.000%	99.847%
10066	AMBASSADOR HOTE	0.000%	99.847%
10067	CHONGQING MACHI	0.000%	99.847%
10068	J.B. CHEM	0.000%	99.847%
10069	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.848%
10070	HALCYON AGRI CO	0.000%	99.848%
10071	CROWN CONFECTIO	0.000%	99.848%
10072	SEIBU ELECTRIC	0.000%	99.849%
10073	KOBE ELECTRIC R	0.000%	99.849%
10074	HYUNDAI MERCH M	0.000%	99.849%
10075	INDUSTRI JAMU D	0.000%	99.850%
10076	MOROZOFF LIMITE	0.000%	99.850%
10077	MITSUBISHI RESE	0.000%	99.850%
10078	INDOFOOD AGRI R	0.000%	99.850%
10079	HYUNDAI ENGINEE	0.000%	99.851%
10080	MARKSANS PHARMA	0.000%	99.851%
10081	NEXTURN	0.000%	99.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.852%
10083	NITTA GELATIN I	0.000%	99.852%
10084	LINEDATA SERVIC	0.000%	99.852%
10085	ALROV PROPERTIE	0.000%	99.853%
10086	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.853%
10087	RECYLEX SA	0.000%	99.853%
10088	DYNASTY CERAMIC	0.000%	99.853%
10089	INVICTA HOLDING	0.000%	99.854%
10090	NESCO LTD	0.000%	99.854%
10091	CLEAR MEDIA	0.000%	99.854%
10092	PFSWEB INC COMMON STOCK USD.001	0.000%	99.855%
10093	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.855%
10094	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.855%
10095	EUSKALTEL SA	0.000%	99.856%
10096	ERM POWER LTD	0.000%	99.856%
10097	NICHIA STEEL WO	0.000%	99.856%
10098	OCL INDIA LTD	0.000%	99.856%
10099	TORIGOE CO LTD	0.000%	99.857%
10100	OHB SE	0.000%	99.857%
10101	LANDSEA GREEN P	0.000%	99.857%
10102	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.858%
10103	FIBRA SHOP PORT	0.000%	99.858%
10104	TREASURE ASA	0.000%	99.858%
10105	BEIJING ENT MED	0.000%	99.858%
10106	SUBARU ENTERPRI	0.000%	99.859%
10107	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.859%
10108	SFP DINING	0.000%	99.859%
10109	GYM GROUP PLC/T	0.000%	99.860%
10110	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.860%
10111	PLAYMATES TOYS	0.000%	99.860%
10112	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.860%
10113	SAN SHING FASTE	0.000%	99.861%
10114	DEL MONTE PACIF	0.000%	99.861%
10115	PAN-PACIFIC	0.000%	99.861%
10116	HOGG ROBINSON G	0.000%	99.862%
10117	GRANDY HOUSE CO	0.000%	99.862%
10118	ENEVA SA	0.000%	99.862%
10119	BEIJING JINGNEN	0.000%	99.862%
10120	VP PLC	0.000%	99.863%
10121	HONWORLD GROUP	0.000%	99.863%
10122	CHC RESOURCES C	0.000%	99.863%
10123	SUNLAND GROUP L	0.000%	99.864%
10124	ESCALADE INC COMMON STOCK	0.000%	99.864%
10125	ITFOR INC	0.000%	99.864%
10126	AGRO-KANESHO CO	0.000%	99.864%
10127	CHU KONG SHIPPI	0.000%	99.865%
10128	PARTNERS REAL E	0.000%	99.865%
10129	GODFREY PHILLIP	0.000%	99.865%
10130	AFRICA ISRAEL P	0.000%	99.866%
10131	OCEANA GROUP LT	0.000%	99.866%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	DAEWOO SHIPBUIL	0.000%	99.866%
10133	YI JINN INDUSTR	0.000%	99.866%
10134	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.867%
10135	UTD PLANTATION	0.000%	99.867%
10136	BSL CORPORATION	0.000%	99.867%
10137	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.868%
10138	GOLDPAC GROUP L	0.000%	99.868%
10139	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.868%
10140	SEIKA CORP	0.000%	99.868%
10141	SHIN-ETSU POLYM	0.000%	99.869%
10142	PALADIN ENERGY	0.000%	99.869%
10143	TOUNG LOONG TEX	0.000%	99.869%
10144	SYNGENE INTERNA	0.000%	99.870%
10145	SPRINGS GLOBAL	0.000%	99.870%
10146	TECHNO RYOWA LT	0.000%	99.870%
10147	GRANGE RESOURCE	0.000%	99.870%
10148	WATAHAN & CO LT	0.000%	99.871%
10149	ATENOR	0.000%	99.871%
10150	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.871%
10151	IDP EDUCATION L	0.000%	99.872%
10152	INTERSERVE PLC	0.000%	99.872%
10153	FONAR CORP COMMON STOCK USD.0001	0.000%	99.872%
10154	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.872%
10155	YELP INC COMMON STOCK USD.000001	0.000%	99.873%
10156	YONGNAM HOLDING	0.000%	99.873%
10157	BASIC-FIT NV	0.000%	99.873%
10158	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.874%
10159	GRAND	0.000%	99.874%
10160	DAIDOH	0.000%	99.874%
10161	PYI CORPORATION	0.000%	99.874%
10162	SEMCON AB	0.000%	99.875%
10163	PLDT INC SPON ADR ADR	0.000%	99.875%
10164	STADIO HOLDINGS	0.000%	99.875%
10165	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.875%
10166	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.876%
10167	ROSTELECOM OJSC	0.000%	99.876%
10168	UNITED UTILITIE	0.000%	99.876%
10169	FNM SPA	0.000%	99.877%
10170	KYERYONG CONST	0.000%	99.877%
10171	KUNG SING ENGIN	0.000%	99.877%
10172	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.877%
10173	NAKAYAMA STEEL	0.000%	99.878%
10174	ASIA FINANCIAL	0.000%	99.878%
10175	PARAGON CAR	0.000%	99.878%
10176	PAVILION REAL E	0.000%	99.878%
10177	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.879%
10178	HIAG IMMOBILIEN	0.000%	99.879%
10179	KERUR HOLDINGS	0.000%	99.879%
10180	STRATEC BIOMEDI	0.000%	99.880%
10181	HANKOOK SHELL O	0.000%	99.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	MANITOU	0.000%	99.880%
10183	REALDOLMEN	0.000%	99.880%
10184	BOOM LOGISTICS	0.000%	99.881%
10185	SH LA CHAP	0.000%	99.881%
10186	SODA NIKKA CO	0.000%	99.881%
10187	MAHARASHTRA	0.000%	99.881%
10188	KINGMAKER FOOTW	0.000%	99.882%
10189	LIFCO AB-B SHS	0.000%	99.882%
10190	KEIHANSHIN RL	0.000%	99.882%
10191	KOOK SOON DANG	0.000%	99.883%
10192	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.883%
10193	REGENT PACIFIC	0.000%	99.883%
10194	MIVTACH SHAMIR	0.000%	99.883%
10195	ENDUR TECH	0.000%	99.884%
10196	SCOPE METALS GR	0.000%	99.884%
10197	MAX INDIA LTD/N	0.000%	99.884%
10198	BRAEMAR SHIPPIN	0.000%	99.884%
10199	SHAN-LOONG	0.000%	99.885%
10200	KOMEHYO	0.000%	99.885%
10201	EMPEROR ENTERTA	0.000%	99.885%
10202	BANGKOK AVIAT F	0.000%	99.885%
10203	KYORITSU PRINTI	0.000%	99.886%
10204	GRUPO ARGOS SA	0.000%	99.886%
10205	FUJISHOJI CO.LT	0.000%	99.886%
10206	MYSTATE LTD	0.000%	99.887%
10207	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.887%
10208	ALLIED ELECTRON	0.000%	99.887%
10209	KONOSHIMA CHEMI	0.000%	99.887%
10210	TOMATO BANK LTD	0.000%	99.888%
10211	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.888%
10212	DEUTSCH	0.000%	99.888%
10213	FILA SPA	0.000%	99.888%
10214	VECIMA NETWORKS	0.000%	99.889%
10215	SINMAG BAKERY M	0.000%	99.889%
10216	ABBOTT INDIA LT	0.000%	99.889%
10217	AKIS GAYRIMENKU	0.000%	99.889%
10218	VIVA INDUSTRIAL	0.000%	99.890%
10219	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.890%
10220	KEIYU CO., LTD	0.000%	99.890%
10221	INTEGRAL DIAGNO	0.000%	99.890%
10222	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.891%
10223	FIRST JUKEN CO	0.000%	99.891%
10224	VITRO SA	0.000%	99.891%
10225	SANFORD LTD	0.000%	99.892%
10226	EIH LTD	0.000%	99.892%
10227	BasicNet S.p.A.	0.000%	99.892%
10228	CHILLED & FROZE	0.000%	99.892%
10229	WAH SEONG	0.000%	99.893%
10230	STAR MEDIA GROU	0.000%	99.893%
10231	ASESOR DE ACTIV	0.000%	99.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	TOWN HEALTH INT	0.000%	99.893%
10233	LIHOM-CUCHEN CO	0.000%	99.894%
10234	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.894%
10235	AKCANSА CIMENTO	0.000%	99.894%
10236	ECO'S CO LTD/JA	0.000%	99.894%
10237	CK LIFE SCIENCE	0.000%	99.895%
10238	CYBERPOWER SYST	0.000%	99.895%
10239	SUNTECK	0.000%	99.895%
10240	APPROACH RESOUR	0.000%	99.895%
10241	GLOBAL BRANDS M	0.000%	99.896%
10242	LOJAS AMERICANA	0.000%	99.896%
10243	BOUSTEAD PLANTA	0.000%	99.896%
10244	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.896%
10245	PC TEL INC COMMON STOCK USD.001	0.000%	99.897%
10246	PTG ENERGY PCL	0.000%	99.897%
10247	CJ FOOD SYSTEM	0.000%	99.897%
10248	SUN KING POWER	0.000%	99.897%
10249	TA-I TECHNOLOGY	0.000%	99.898%
10250	GEM DIAMONDS	0.000%	99.898%
10251	SAFETY GODOWN C	0.000%	99.898%
10252	NAK SEALING	0.000%	99.898%
10253	TECHNOTRANS AG	0.000%	99.899%
10254	JIANGNAN GROUP	0.000%	99.899%
10255	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.899%
10256	KINGSGATE CONSD	0.000%	99.899%
10257	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.900%
10258	ZEALAND PHARMA	0.000%	99.900%
10259	AUTECH	0.000%	99.900%
10260	PP PROPRTI TBK	0.000%	99.900%
10261	KYOWA LEATHER	0.000%	99.901%
10262	OL GROUPE SA	0.000%	99.901%
10263	YAIZU SUISANKAG	0.000%	99.901%
10264	JAPAN OIL TRANS	0.000%	99.901%
10265	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.902%
10266	METRO KAJANG HL	0.000%	99.902%
10267	GHCL LTD	0.000%	99.902%
10268	TAIHEIYO KOUHAT	0.000%	99.902%
10269	HT&E LTD	0.000%	99.903%
10270	BIG SHOPPING CE	0.000%	99.903%
10271	NEMAK SAB DE CV	0.000%	99.903%
10272	TWI PHARMACEUTI	0.000%	99.903%
10273	EFORCE HLD	0.000%	99.904%
10274	QUINTIS LTD	0.000%	99.904%
10275	TOKYO SANGY	0.000%	99.904%
10276	POLYTEC ASSET H	0.000%	99.904%
10277	WEATHERNEWS INC	0.000%	99.905%
10278	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.905%
10279	DHAMPUR SUGAR M	0.000%	99.905%
10280	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.905%
10281	KEY TRONIC CORP COMMON STOCK	0.000%	99.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	DAEWON SANUP	0.000%	99.906%
10283	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.906%
10284	TECNISA SA	0.000%	99.906%
10285	SNAI SPA	0.000%	99.907%
10286	MIGROS TICARET	0.000%	99.907%
10287	KPX CHEMICAL	0.000%	99.907%
10288	MYER HOLDINGS L	0.000%	99.907%
10289	TAO HEUNG HOLDI	0.000%	99.908%
10290	KOLAO HOLDINGS	0.000%	99.908%
10291	RATNAMANI METAL	0.000%	99.908%
10292	BLUECOM	0.000%	99.908%
10293	FDC LTD/INDIA	0.000%	99.909%
10294	MEDCO ENERGI IN	0.000%	99.909%
10295	OROCOBRE LTD	0.000%	99.909%
10296	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.909%
10297	BEIJINGWEST IND	0.000%	99.910%
10298	MEDUSA MINING L	0.000%	99.910%
10299	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.910%
10300	NSL LTD	0.000%	99.910%
10301	AWARE INC	0.000%	99.910%
10302	MORTGAGE CHOICE	0.000%	99.911%
10303	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.911%
10304	TRADELINK ELECT	0.000%	99.911%
10305	SAN FANG CHEMIC	0.000%	99.911%
10306	CHEUK NANG HLDG	0.000%	99.912%
10307	HONG LEONG ASIA	0.000%	99.912%
10308	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.912%
10309	KNR CONSTRUCTIO	0.000%	99.912%
10310	POSFUL CORPORAT	0.000%	99.913%
10311	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.913%
10312	GEO ENERGY RESO	0.000%	99.913%
10313	ALMIRALL SA	0.000%	99.913%
10314	KEYANG ELEC	0.000%	99.914%
10315	MJ GLEESON PLC	0.000%	99.914%
10316	CAN DO CO LTD	0.000%	99.914%
10317	IMPERIAL HOTEL	0.000%	99.914%
10318	MUTOW CO LTD	0.000%	99.914%
10319	SWORD GROUP	0.000%	99.915%
10320	CLINICA LAS CON	0.000%	99.915%
10321	ESSEL PROP	0.000%	99.915%
10322	HUMAX CO LTD	0.000%	99.915%
10323	FOOD EMPIRE HOL	0.000%	99.916%
10324	MEGASTUDY EDUCA	0.000%	99.916%
10325	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.916%
10326	B2HOLDING ASA	0.000%	99.916%
10327	EMPERADOR INC	0.000%	99.917%
10328	NATURAL ALTERNT	0.000%	99.917%
10329	HONG YI FIBER I	0.000%	99.917%
10330	SKF INDIA LTD	0.000%	99.917%
10331	TAT HONG HOLDIN	0.000%	99.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	TWIN DISC INC COMMON STOCK	0.000%	99.918%
10333	CAVOTEC SA	0.000%	99.918%
10334	HIROSHIMA ELEC	0.000%	99.918%
10335	ASHTROM PROPERT	0.000%	99.918%
10336	MARCOPOLO SA	0.000%	99.919%
10337	CHANGH ETH	0.000%	99.919%
10338	MAHARASHTRA SEA	0.000%	99.919%
10339	NADEX CO LTD	0.000%	99.919%
10340	GOLFZON CO LTD	0.000%	99.920%
10341	INDUSTRIAL BLDG	0.000%	99.920%
10342	OVERSEAS CHINES	0.000%	99.920%
10343	KG ETS	0.000%	99.920%
10344	IMPEXMETAL	0.000%	99.920%
10345	TAIWAN PAPER&PU	0.000%	99.921%
10346	ECHELON FINANCI	0.000%	99.921%
10347	APA GROUP	0.000%	99.921%
10348	PIHLAJALINNA OY	0.000%	99.921%
10349	ALLIANZ MALAYSI	0.000%	99.922%
10350	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.922%
10351	HUANG HSIANG CO	0.000%	99.922%
10352	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.922%
10353	CELLCOM ISRAEL	0.000%	99.923%
10354	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.923%
10355	TYCOONS GROUP E	0.000%	99.923%
10356	YOUYUAN INTERNA	0.000%	99.923%
10357	UEM EDGENTA BHD	0.000%	99.923%
10358	JK PAPER	0.000%	99.924%
10359	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.924%
10360	WMIH CORP COMMON STOCK USD.00001	0.000%	99.924%
10361	TOBU STORE CO L	0.000%	99.924%
10362	CARASSO MOTORS	0.000%	99.925%
10363	HANA MICROELECT	0.000%	99.925%
10364	SEVERFIELD-ROWE	0.000%	99.925%
10365	BANCA SISTEMA S	0.000%	99.925%
10366	MAX'S GROUP INC	0.000%	99.925%
10367	NEPES CORPORATI	0.000%	99.926%
10368	MALAKOFF CORP B	0.000%	99.926%
10369	HWA SHIN CO	0.000%	99.926%
10370	SHIMOJIMA CO LT	0.000%	99.926%
10371	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.927%
10372	HALOWS CO LTD	0.000%	99.927%
10373	AMICA WRONKI	0.000%	99.927%
10374	KLEANNARA CO LT	0.000%	99.927%
10375	SAMYA TONG	0.000%	99.927%
10376	PAN BROTHERS TB	0.000%	99.928%
10377	ISENTIA GROUP L	0.000%	99.928%
10378	GUORUI PROPERTI	0.000%	99.928%
10379	AZORIM-INVESTME	0.000%	99.928%
10380	CENTER LABORATO	0.000%	99.928%
10381	YNH PROPERTY BH	0.000%	99.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	FUTURE LIFESTYL	0.000%	99.929%
10383	DONG AH TIR	0.000%	99.929%
10384	C.BANNER INTERN	0.000%	99.929%
10385	SIMPLEX INFRAST	0.000%	99.930%
10386	JUTAL OFFSHORE	0.000%	99.930%
10387	PESTECH	0.000%	99.930%
10388	VALNEVA SE	0.000%	99.930%
10389	TAIWAN FIRE & M	0.000%	99.930%
10390	CHOSUN REFRACTO	0.000%	99.931%
10391	UNION MEDICAL H	0.000%	99.931%
10392	SINO THAI EN,FG	0.000%	99.931%
10393	FOM CONST Y CON	0.000%	99.931%
10394	DONG A ELTEK CO	0.000%	99.931%
10395	MAXVALU NISHINI	0.000%	99.932%
10396	BASWARE OYJ	0.000%	99.932%
10397	WESTPORT INNOVA	0.000%	99.932%
10398	WISDOM HOLDINGS	0.000%	99.932%
10399	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.933%
10400	VOLT INFO SCIEN	0.000%	99.933%
10401	ASTRAL POLY	0.000%	99.933%
10402	TRIFAST PLC	0.000%	99.933%
10403	YEEBO INT	0.000%	99.933%
10404	KAORI HEAT TREA	0.000%	99.934%
10405	LIFENET INSURAN	0.000%	99.934%
10406	LBS BINA GROUP	0.000%	99.934%
10407	KIMOTO CO LTD	0.000%	99.934%
10408	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.934%
10409	PHIHONG TECHNOL	0.000%	99.935%
10410	COCO'S JAPAN CO	0.000%	99.935%
10411	PERENNIAL REAL	0.000%	99.935%
10412	VINA CONCHA Y T	0.000%	99.935%
10413	CHINA ELECT COR	0.000%	99.935%
10414	INVESTIS HOLDIN	0.000%	99.936%
10415	TRINITY LTD	0.000%	99.936%
10416	DOUBLEDRAGON PR	0.000%	99.936%
10417	ISE CHEMICAL CO	0.000%	99.936%
10418	DA MING INTERNA	0.000%	99.937%
10419	SINCERE WATCH H	0.000%	99.937%
10420	PROGRESS WERK A	0.000%	99.937%
10421	ENERGY EQUITY C	0.000%	99.937%
10422	STRONG PETROCHE	0.000%	99.937%
10423	TOKYO TEKKO CO	0.000%	99.938%
10424	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.938%
10425	SINGAPORE BUS S	0.000%	99.938%
10426	JINLI GROUP HOL	0.000%	99.938%
10427	TOHOKU BANK	0.000%	99.938%
10428	JINMAO INVESTME	0.000%	99.939%
10429	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.939%
10430	KAPSCH TRAFFICC	0.000%	99.939%
10431	1ST INSURANCE C	0.000%	99.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	TIANJIN DEVMT H	0.000%	99.939%
10433	VAIBHAV GL	0.000%	99.940%
10434	CONTROLADORA VU	0.000%	99.940%
10435	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.940%
10436	DIALIGHT PLC	0.000%	99.940%
10437	KONDOTEC INC	0.000%	99.940%
10438	SHIHLIN ELEC &	0.000%	99.941%
10439	ECOGREEN FINE C	0.000%	99.941%
10440	ITAB SHOP CONCE	0.000%	99.941%
10441	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.941%
10442	VBG GROUP AB	0.000%	99.941%
10443	BIFFA PLC	0.000%	99.942%
10444	CASTINGS	0.000%	99.942%
10445	CHINA NT PHARMA	0.000%	99.942%
10446	CATHAY NO 1 REI	0.000%	99.942%
10447	TAIYEN BIOTECH	0.000%	99.942%
10448	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.943%
10449	HORIZON SECURIT	0.000%	99.943%
10450	MINEROS S.A.	0.000%	99.943%
10451	SINO GRANDNESS	0.000%	99.943%
10452	VULCABRAS AZALE	0.000%	99.943%
10453	CHINA FINANCIAL	0.000%	99.944%
10454	BANK INTERNASIO	0.000%	99.944%
10455	GFOOT CO LTD	0.000%	99.944%
10456	TOPPS TILES	0.000%	99.944%
10457	INTL PAPER	0.000%	99.944%
10458	PLATZER FASTIGH	0.000%	99.945%
10459	BAJAJ CORP LTD	0.000%	99.945%
10460	HANMI SEMICONDU	0.000%	99.945%
10461	SRI AYUDHYA	0.000%	99.945%
10462	DUTY FREE INTER	0.000%	99.945%
10463	CALEDONIA MININ	0.000%	99.946%
10464	MNRB HOLDINGS B	0.000%	99.946%
10465	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.946%
10466	VICTORY NEW MAT	0.000%	99.946%
10467	KMH	0.000%	99.946%
10468	S.A.S. DRAGON H	0.000%	99.947%
10469	INDO COUNT INDU	0.000%	99.947%
10470	GRANULES INDIA	0.000%	99.947%
10471	ALKANE RESOURCE	0.000%	99.947%
10472	TAINAN ENTERPRI	0.000%	99.947%
10473	SANYO ENG & CON	0.000%	99.947%
10474	CROOZ INC	0.000%	99.948%
10475	MAXITRANS INDS	0.000%	99.948%
10476	WING TAI PROPER	0.000%	99.948%
10477	DY CORP	0.000%	99.948%
10478	ACNB CORP COMMON STOCK USD2.5	0.000%	99.948%
10479	PANINVEST TBK	0.000%	99.949%
10480	AKZO NOBEL INDI	0.000%	99.949%
10481	HT MEDIA LTD	0.000%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	HATHWAY CABLE	0.000%	99.949%
10483	SOLAR INDUS	0.000%	99.949%
10484	PW MEDTECH GROU	0.000%	99.950%
10485	LK TECH	0.000%	99.950%
10486	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.950%
10487	COCA-COLA ICECE	0.000%	99.950%
10488	INROM CONSTRUCT	0.000%	99.950%
10489	KRAKATAU STEEL	0.000%	99.951%
10490	OLVI OYJ-A SHAR	0.000%	99.951%
10491	LEIFHEIT AG	0.000%	99.951%
10492	PRIME FOCUS	0.000%	99.951%
10493	PACASMAYO	0.000%	99.951%
10494	SAVEZONE IC	0.000%	99.951%
10495	MC GROUP PUBLIC	0.000%	99.952%
10496	GE T&D INDIA LT	0.000%	99.952%
10497	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.952%
10498	CHAMPION TECHNO	0.000%	99.952%
10499	KIM LOONG RESOU	0.000%	99.952%
10500	INDIAN OVERSEAS	0.000%	99.953%
10501	LYDIAN INTERNAT	0.000%	99.953%
10502	LARGO RESOURCES	0.000%	99.953%
10503	HANKUK PAPER MF	0.000%	99.953%
10504	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.953%
10505	MAHINDRA LIFESC	0.000%	99.954%
10506	FAGRON	0.000%	99.954%
10507	SERVIZI ITALIA	0.000%	99.954%
10508	KANSAI SUPERMAR	0.000%	99.954%
10509	SELVAAG BOLIG A	0.000%	99.954%
10510	GIGASTORAGE COR	0.000%	99.954%
10511	FIRSTSOURCE SOL	0.000%	99.955%
10512	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.955%
10513	AES GENER SA	0.000%	99.955%
10514	CRAWFORD & CO	0.000%	99.955%
10515	CHINA HANKING H	0.000%	99.955%
10516	INGERSOLL	0.000%	99.956%
10517	LUCAS BOLS NV	0.000%	99.956%
10518	VGI GLOBAL MEDI	0.000%	99.956%
10519	PETRA FOODS LTD	0.000%	99.956%
10520	HUA ENG WIRE&CA	0.000%	99.956%
10521	BLUE SQUARE REA	0.000%	99.956%
10522	MIN AIK TECHNOL	0.000%	99.957%
10523	PARANAPANEMA SA	0.000%	99.957%
10524	BCO DESIO E BRI	0.000%	99.957%
10525	NATURES SUNSHIN	0.000%	99.957%
10526	HAGOROMO FOODS	0.000%	99.957%
10527	BOOT(HENRY) & S	0.000%	99.958%
10528	GROUP LEASE PUB	0.000%	99.958%
10529	CMMB VISION HOL	0.000%	99.958%
10530	TERNA ENERGY SA	0.000%	99.958%
10531	IBI GROUP INC.	0.000%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	INFOMEDIA	0.000%	99.958%
10533	CHINOOK ENERGY	0.000%	99.959%
10534	HUAJUN HOLDINGS	0.000%	99.959%
10535	ADVANCETEK ENTE	0.000%	99.959%
10536	HENGDELI HOLDIN	0.000%	99.959%
10537	SITTOY GROUP HLD	0.000%	99.959%
10538	ZHUHAI HLDGS IN	0.000%	99.960%
10539	GREAVES COT	0.000%	99.960%
10540	NNIT A/S	0.000%	99.960%
10541	BURWILL HOLDING	0.000%	99.960%
10542	INTER CARS SA	0.000%	99.960%
10543	STANDARD CHEMIC	0.000%	99.960%
10544	SUNDARAM	0.000%	99.961%
10545	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.961%
10546	BOER POWER HOLD	0.000%	99.961%
10547	FAR EAST HOLDIN	0.000%	99.961%
10548	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.961%
10549	CW GROUP HLDGS	0.000%	99.962%
10550	GOLDIS BHD	0.000%	99.962%
10551	MACMAHON HOLDIN	0.000%	99.962%
10552	AGV PRODUCTS	0.000%	99.962%
10553	NAGANO KEIKI CO	0.000%	99.962%
10554	BANYAN TREE HOL	0.000%	99.962%
10555	TSEC CORP	0.000%	99.963%
10556	KINTETSU DPT ST	0.000%	99.963%
10557	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.963%
10558	THAIFOODS GROUP	0.000%	99.963%
10559	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.963%
10560	CARR'S GROUP PL	0.000%	99.963%
10561	NORWEGIAN PROPE	0.000%	99.964%
10562	HON KWOK LAND I	0.000%	99.964%
10563	T4F ENTRETENIMN	0.000%	99.964%
10564	PHILEX MINING C	0.000%	99.964%
10565	NAVKAR CORP LTD	0.000%	99.964%
10566	GRANDVISION BV	0.000%	99.964%
10567	VOLUTION GROUP	0.000%	99.965%
10568	SILOAM INTERNAT	0.000%	99.965%
10569	SELCUK ECZA DEP	0.000%	99.965%
10570	JYOTHY LABORATO	0.000%	99.965%
10571	SSI GROUP INC	0.000%	99.965%
10572	SKANDINAVISKA E	0.000%	99.965%
10573	CERAGON NETWORK	0.000%	99.966%
10574	NEW YORK & CO I	0.000%	99.966%
10575	MTLM	0.000%	99.966%
10576	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.966%
10577	ORIGIN ELECTRIC	0.000%	99.966%
10578	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.966%
10579	HEIDELBERGCEMEN	0.000%	99.967%
10580	FULLER SMITH &	0.000%	99.967%
10581	SANYO HOUSING N	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	MAUREL ET PROM	0.000%	99.967%
10583	CHORUS LTD ADR ADR	0.000%	99.967%
10584	CGN MINING CO L	0.000%	99.967%
10585	EUROTECH SPA	0.000%	99.968%
10586	TOW CO LTD	0.000%	99.968%
10587	SHUNFENG INTL C	0.000%	99.968%
10588	CENTURY PACIFIC	0.000%	99.968%
10589	ALLGEIER SE	0.000%	99.968%
10590	TBK Co., Ltd.	0.000%	99.968%
10591	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.969%
10592	BEADELL RESOURC	0.000%	99.969%
10593	SHIDAX CORP	0.000%	99.969%
10594	NVC LIGHTING HO	0.000%	99.969%
10595	SKYLINE CORP	0.000%	99.969%
10596	EMPEROR WATCH A	0.000%	99.969%
10597	KINKI SHARYO CO	0.000%	99.970%
10598	KISCO HOLDINGS	0.000%	99.970%
10599	VISTA GROUP INT	0.000%	99.970%
10600	PINE CLIFF ENER	0.000%	99.970%
10601	GLOBAL MEDICAL REIT INC REIT	0.000%	99.970%
10602	SANGSIN BRAKE	0.000%	99.970%
10603	TOTAL GABON	0.000%	99.971%
10604	MIRAIAL CO LTD	0.000%	99.971%
10605	DONGBU SECURITI	0.000%	99.971%
10606	BLACK BOX CORP	0.000%	99.971%
10607	NEXUS AG	0.000%	99.971%
10608	SIYARAM	0.000%	99.971%
10609	BEST BRIDAL INC	0.000%	99.972%
10610	AEGIS LOGISTICS	0.000%	99.972%
10611	CHC HEALTHCARE	0.000%	99.972%
10612	COCA-COLA EMBON	0.000%	99.972%
10613	RAMKRISHNA	0.000%	99.972%
10614	BILLABONG INTER	0.000%	99.972%
10615	ENEA AB	0.000%	99.972%
10616	UNITED MICROELECTRON SP ADR ADR	0.000%	99.973%
10617	OMAXE LTD	0.000%	99.973%
10618	DIFFER GRP	0.000%	99.973%
10619	YUNNAN WATER IN	0.000%	99.973%
10620	CSE GLOBAL LIMI	0.000%	99.973%
10621	THERMAX LTD	0.000%	99.973%
10622	NEPTUNE TECHNOL	0.000%	99.974%
10623	Tessi S.A.	0.000%	99.974%
10624	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.974%
10625	YIP'S CHEMICAL	0.000%	99.974%
10626	TAKE SOLUTN	0.000%	99.974%
10627	DICKSON CONCEPT	0.000%	99.974%
10628	AGORA	0.000%	99.974%
10629	RANE H	0.000%	99.975%
10630	TURK TRKTOR VE	0.000%	99.975%
10631	MELBOURNE IT	0.000%	99.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	DRDGOLD LTD	0.000%	99.975%
10633	INTERSHOP HOLDI	0.000%	99.975%
10634	SEJONG INDUSTRI	0.000%	99.975%
10635	PERMANENT TSB G	0.000%	99.975%
10636	GWANGJU SHINSEG	0.000%	99.976%
10637	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.976%
10638	YAC CO LTD	0.000%	99.976%
10639	ERICSSON LM-A S	0.000%	99.976%
10640	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.976%
10641	PHARMA MAR SA	0.000%	99.976%
10642	CHINA RUNDONG A	0.000%	99.977%
10643	LINK NET TBK PT	0.000%	99.977%
10644	GOOD RESOURCES	0.000%	99.977%
10645	MIRZA INTERNATI	0.000%	99.977%
10646	ASIA SATELLITE	0.000%	99.977%
10647	HOSTELWORLD GRO	0.000%	99.977%
10648	SP SETIA BHD GR	0.000%	99.977%
10649	LOW KENG HUAT(S	0.000%	99.978%
10650	RAI WAY SPA	0.000%	99.978%
10651	NISSEI INDUSTRI	0.000%	99.978%
10652	NEW TIMES ENERG	0.000%	99.978%
10653	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.978%
10654	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.978%
10655	MAGNI-TECH INDU	0.000%	99.978%
10656	UTD MALACCA BER	0.000%	99.979%
10657	GROUP FIVE	0.000%	99.979%
10658	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.979%
10659	ROS AGRO PLC GD	0.000%	99.979%
10660	STP & I PCL-FOR	0.000%	99.979%
10661	WHIRLPOOL OF IN	0.000%	99.979%
10662	PMP COMMUNICATI	0.000%	99.979%
10663	BANCO PAN SA	0.000%	99.979%
10664	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.980%
10665	PACIFIC ONLINE	0.000%	99.980%
10666	LAKSHMI VILAS B	0.000%	99.980%
10667	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.980%
10668	SALUTICA	0.000%	99.980%
10669	FREQUENCY ELEC	0.000%	99.980%
10670	APAR INDS	0.000%	99.980%
10671	TOTAL ACCESS CO	0.000%	99.981%
10672	TAKASHIMA & CO	0.000%	99.981%
10673	AYGAZ	0.000%	99.981%
10674	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.981%
10675	TOKYO THEATRES	0.000%	99.981%
10676	ATHENS WATER SU	0.000%	99.981%
10677	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.981%
10678	BOMBAY RAYON FA	0.000%	99.982%
10679	TAUNG GOLD INTE	0.000%	99.982%
10680	CUSTODIAN REIT	0.000%	99.982%
10681	WARTECK INVEST	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	FOXTONS GROUP P	0.000%	99.982%
10683	GLAXO SMITHKLIN	0.000%	99.982%
10684	D.B. CORP LIMIT	0.000%	99.982%
10685	INTRALOT SA - I	0.000%	99.982%
10686	TENWOW INTL HLD	0.000%	99.983%
10687	ROULARTA MEDIA	0.000%	99.983%
10688	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.983%
10689	WORLD HOLDINGS	0.000%	99.983%
10690	EUROZ LTD	0.000%	99.983%
10691	FUJISASH CO LTD	0.000%	99.983%
10692	SHILPA MED	0.000%	99.983%
10693	CRISIL LTD	0.000%	99.983%
10694	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.984%
10695	MOTHERCARE	0.000%	99.984%
10696	GDI INTERGRATED	0.000%	99.984%
10697	LSL PROPERTY SE	0.000%	99.984%
10698	LIPPO CIKARANG	0.000%	99.984%
10699	HILONG HOLDING	0.000%	99.984%
10700	KIAN JOO CAN FC	0.000%	99.984%
10701	EZRA HOLDINGS	0.000%	99.984%
10702	FABRYKI MEBLI F	0.000%	99.985%
10703	CB INDUSTRIAL P	0.000%	99.985%
10704	OZFOREX GROUP L	0.000%	99.985%
10705	WEE HUR HOLDING	0.000%	99.985%
10706	STEIN MART INC COMMON STOCK USD.01	0.000%	99.985%
10707	TRIVENI TURBINE	0.000%	99.985%
10708	TILT RENEWABLES	0.000%	99.985%
10709	KASEN INTERNATI	0.000%	99.985%
10710	SUNDARAM FINANC	0.000%	99.986%
10711	PFENEX INC COMMON STOCK USD.001	0.000%	99.986%
10712	LOGISTEC CORP C	0.000%	99.986%
10713	HOKKAI CAN CO	0.000%	99.986%
10714	VICTORY CITY IN	0.000%	99.986%
10715	SALEM COMM CORP	0.000%	99.986%
10716	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.986%
10717	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.986%
10718	RECKON LTD	0.000%	99.986%
10719	WIN HANVERKY HO	0.000%	99.987%
10720	AFFINE	0.000%	99.987%
10721	ELEC DE STRASBO	0.000%	99.987%
10722	MARUYAMA MFG CO	0.000%	99.987%
10723	RXP SERVICES LT	0.000%	99.987%
10724	INES CORPORATIO	0.000%	99.987%
10725	PT INTERNATIONA	0.000%	99.987%
10726	STREET CAPITAL	0.000%	99.987%
10727	MIMAKI ENGINEER	0.000%	99.987%
10728	HONEYWELL	0.000%	99.988%
10729	ANTALIS INTERNA	0.000%	99.988%
10730	ONO SOKKI CO	0.000%	99.988%
10731	COXON PRECISE I	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	OLYMPIC CORP	0.000%	99.988%
10733	DYNAMIC ELECTRO	0.000%	99.988%
10734	SACYR SA RTS EX	0.000%	99.988%
10735	MIYOSHI OIL & F	0.000%	99.988%
10736	MEDIVIR	0.000%	99.988%
10737	HYUNDAI HEAVY I	0.000%	99.989%
10738	RIZAL COMML BAN	0.000%	99.989%
10739	S.T.CHEMICAL CO	0.000%	99.989%
10740	ASHFORD INC COMMON STOCK USD.01	0.000%	99.989%
10741	OTSUKA KAGU	0.000%	99.989%
10742	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.989%
10743	LIBERTY GOLD CO	0.000%	99.989%
10744	SUGIH ENERGY TB	0.000%	99.989%
10745	JBF INDUSTRIES	0.000%	99.989%
10746	KAM HING INTERN	0.000%	99.989%
10747	BIO PAPPEL SAB	0.000%	99.990%
10748	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.990%
10749	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.990%
10750	BCO ABC BR	0.000%	99.990%
10751	AUSWIDE BANK LT	0.000%	99.990%
10752	NIPPON FILCON C	0.000%	99.990%
10753	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.990%
10754	PEARL ORIENTAL	0.000%	99.990%
10755	OOEDO ONSEN REI	0.000%	99.990%
10756	DYAX CORPORATIO	0.000%	99.990%
10757	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.991%
10758	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.991%
10759	SUNWAY CONSTRUC	0.000%	99.991%
10760	TEN PEAKS COFFE	0.000%	99.991%
10761	MEDICAL SYSTEM	0.000%	99.991%
10762	PROMOTORA Y OPE	0.000%	99.991%
10763	COLUMBUS GOLD C	0.000%	99.991%
10764	STARK TECHNOLOG	0.000%	99.991%
10765	HANISON CONSTRU	0.000%	99.991%
10766	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.991%
10767	ALANDSBANKEN	0.000%	99.992%
10768	AMREP CORP COMMON STOCK USD.1	0.000%	99.992%
10769	NAGARJUNA FERTI	0.000%	99.992%
10770	CROCODILE GARME	0.000%	99.992%
10771	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.992%
10772	CST GROUP LTD	0.000%	99.992%
10773	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.992%
10774	IPE GROUP LTD	0.000%	99.992%
10775	HOKKAIDO GAS CO	0.000%	99.992%
10776	TOWN CENTRE SEC	0.000%	99.992%
10777	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.992%
10778	INTEVAC INC	0.000%	99.993%
10779	GUANGNAN(HLDGS)	0.000%	99.993%
10780	ASANTE INC	0.000%	99.993%
10781	NIHON TRIM CO	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	TSUI WAH HOLDIN	0.000%	99.993%
10783	TOWER LTD	0.000%	99.993%
10784	BOLU CIMENTO SA	0.000%	99.993%
10785	FRAGRANCE GROUP	0.000%	99.993%
10786	SIERRA METALS I	0.000%	99.993%
10787	SILVER BASE GRO	0.000%	99.993%
10788	ZEDGE INC CL B COMMON STOCK	0.000%	99.993%
10789	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.993%
10790	HIPAY GROUP SA	0.000%	99.994%
10791	MCKAY SECURITIE	0.000%	99.994%
10792	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.994%
10793	KOSEI SECURITIE	0.000%	99.994%
10794	GLORIOUS SUN EN	0.000%	99.994%
10795	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.994%
10796	K.P.R. MILL	0.000%	99.994%
10797	A&D CO LTD	0.000%	99.994%
10798	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.994%
10799	DYNASTY FINE WI	0.000%	99.994%
10800	ASPEN GROUP	0.000%	99.994%
10801	GALLANT VENTURE	0.000%	99.994%
10802	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.995%
10803	BSQUARE CORP COMMON STOCK	0.000%	99.995%
10804	CHINA RARE EART	0.000%	99.995%
10805	PLATINUM GROUP	0.000%	99.995%
10806	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.995%
10807	BGF RETAIL CO L	0.000%	99.995%
10808	MIN XIN HLDGS	0.000%	99.995%
10809	BOUSTEAD PROJEC	0.000%	99.995%
10810	TSH RESOURCES B	0.000%	99.995%
10811	XERIUM TECHNOLO	0.000%	99.995%
10812	PRIME MEDIA GRO	0.000%	99.995%
10813	ADDNODE GROUP A	0.000%	99.995%
10814	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.995%
10815	R.E.A. HOLDINGS	0.000%	99.996%
10816	STEEL & TUBE HL	0.000%	99.996%
10817	ANXIN-CHINA HOL	0.000%	99.996%
10818	MEGASTUDY CO LT	0.000%	99.996%
10819	NATIONAL AGRICU	0.000%	99.996%
10820	NRJ GROUP	0.000%	99.996%
10821	V1 GROUP LTD	0.000%	99.996%
10822	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.996%
10823	CORP BANK	0.000%	99.996%
10824	FOUNTAIN SET HL	0.000%	99.996%
10825	IGUATEMI EMP SH	0.000%	99.996%
10826	EASTMAIN RES IN	0.000%	99.996%
10827	HSIN CHONG CONS	0.000%	99.996%
10828	CHINA PROPRTIE	0.000%	99.996%
10829	NICE SPA	0.000%	99.997%
10830	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.997%
10831	BGR ENERGY SYST	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	LAURA ASHLEY HO	0.000%	99.997%
10833	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.997%
10834	GETIN HOLDING S	0.000%	99.997%
10835	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.997%
10836	CHINA FIBER OPT	0.000%	99.997%
10837	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.997%
10838	KONG SUN HLDGS	0.000%	99.997%
10839	HITE HOLDINGS C	0.000%	99.997%
10840	ENERGY ABSOLUTE	0.000%	99.997%
10841	OVER FIFTY GP L	0.000%	99.997%
10842	FORTRESS GLOBAL	0.000%	99.997%
10843	ABAN OFFSHORE	0.000%	99.997%
10844	ARCELORMITTAL S	0.000%	99.997%
10845	LOTTE CONFECT	0.000%	99.997%
10846	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10847	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10848	DELTICOM AG	0.000%	99.998%
10849	TRUBA ALAM MANU	0.000%	99.998%
10850	US AUTO PARTS N	0.000%	99.998%
10851	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.998%
10852	ABTERRA LTD	0.000%	99.998%
10853	I-CABLE COMMUNI	0.000%	99.998%
10854	TUNAS RIDEAN	0.000%	99.998%
10855	FERRATUM OYJ	0.000%	99.998%
10856	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.998%
10857	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10858	ECOSYNTHETIX IN	0.000%	99.998%
10859	BRILLIANT CIRCL	0.000%	99.998%
10860	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.998%
10861	AEGON NV	0.000%	99.998%
10862	PETRUS RESOURCE	0.000%	99.998%
10863	CHINA DYNAMICS	0.000%	99.998%
10864	BLOOMSBURY PUBL	0.000%	99.998%
10865	MALAYSIAN RESOU	0.000%	99.998%
10866	QUNXING PAPER H	0.000%	99.998%
10867	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
10868	BE GROUP AB	0.000%	99.999%
10869	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10870	YEO HIAP SENG	0.000%	99.999%
10871	LUKS GROUP (VH)	0.000%	99.999%
10872	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10873	HYFLUXSHOP HOLD	0.000%	99.999%
10874	DAN FORM HOLDIN	0.000%	99.999%
10875	JINDAL POLY FIL	0.000%	99.999%
10876	WATPAC LIMITED	0.000%	99.999%
10877	IRC LIMITED	0.000%	99.999%
10878	TAKACHIHO KOHEK	0.000%	99.999%
10879	CHARGEURS SA	0.000%	99.999%
10880	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
10881	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	SINAR MAS MULTI	0.000%	99.999%
10883	MUNSUN CAP	0.000%	99.999%
10884	AVENG	0.000%	99.999%
10885	SOCIETE MANUTAN	0.000%	99.999%
10886	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10887	ARALEZ PHARMACE	0.000%	99.999%
10888	THE 13 HOLDINGS	0.000%	99.999%
10889	CARINDALE PROPE	0.000%	99.999%
10890	13 HOLDINGS LTD	0.000%	99.999%
10891	ASCENDANT RESOU	0.000%	99.999%
10892	ALLEGIANT GOLD	0.000%	99.999%
10893	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
10894	DOGUS OTOMOTIV	0.000%	99.999%
10895	TEEKAY TANKERS	0.000%	99.999%
10896	LEE & MAN CHEMI	0.000%	100.000%
10897	PACIFIC ANDES I	0.000%	100.000%
10898	BOLLORE SA	0.000%	100.000%
10899	PERPETUAL ENERG	0.000%	100.000%
10900	MAX VENTURES &	0.000%	100.000%
10901	CARPETRIGHT	0.000%	100.000%
10902	CHINA SOFT POWE	0.000%	100.000%
10903	SAFEWAY INC	0.000%	100.000%
10904	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10905	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10906	EZION HOLDINGS	0.000%	100.000%
10907	K1 VENTURES LTD	0.000%	100.000%
10908	CROWN CONFECTIO	0.000%	100.000%
10909	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10910	SWIBER HOLDINGS	0.000%	100.000%
10911	MIDLAND IC&I LT	0.000%	100.000%
10912	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
10913	IMMOBEL	0.000%	100.000%
10914	PROBI AB	0.000%	100.000%
10915	MINGFA GROUP	0.000%	100.000%
10916	GAYATRI HIGHWAY	0.000%	100.000%
10917	NOVUS HOLDINGS	0.000%	100.000%
10918	SPORTECH PLC	0.000%	100.000%
10919	CARE PROPERTY I	0.000%	100.000%
10920	CREDITO VALTELL	0.000%	100.000%
10921	TALVIVAARA MINI	0.000%	100.000%
10922	APA GROUP RTS	0.000%	100.000%
10923	CELSIA SA ESP	0.000%	100.000%
10924	ORBITE TECHNOLO	0.000%	100.000%
10925	CHENNAI SUPER K	0.000%	100.000%
10926	NORDIC AMERICAN	0.000%	100.000%
10927	TRADA MARITIME	0.000%	100.000%
10928	SING HOLDINGS L	0.000%	100.000%
10929	ASTRO JAPAN PR	0.000%	100.000%
10930	EMPRESAS ICA SA	0.000%	100.000%
10931	ZENITH CAPITAL	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	STRAD ENERGY SE	0.000%	100.000%
10933	CAREER TECHNOLO	0.000%	100.000%
10934	BERJAYA LAND BH	0.000%	100.000%
10935	CHINA HUIZHAN D	0.000%	100.000%
10936	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10937	RB ENERGY INC	0.000%	100.000%
10938	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10939	ORMAT TECHNOLOG	0.000%	100.000%
10940	TRAKCJA SA	0.000%	100.000%
10941	BANCA MONTE DEI	0.000%	100.000%
10942	MANITOK ENERGY	0.000%	100.000%
10943	DEVA HLDG	0.000%	100.000%
10944	ENERGIX-RENEWAB	0.000%	100.000%
10945	INTERCELL AG RI	-	100.000%
10946	FUBON FINANCIAL	-	100.000%
10947	RREEF CHINA COM	-	100.000%
10948	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10949	QLT INC DOJ/SEC	-	100.000%
10950	AFRICA ISRAEL I	-	100.000%
10951	LIGHTSTREAM RES	-	100.000%
10952	C A DE MEDITERR	-	100.000%
10953	CHINA METAL REC	-	100.000%
10954	SNS REAAL GROEP	-	100.000%
10955	MONTEA SCA RTS	-	100.000%
10956	GAFISA SA RTS	-	100.000%
10957	PRIME RETIREMEN	-	100.000%
10958	MINCO BASE META	-	100.000%
10959	TONGDA HONG TAI	-	100.000%
10960	AFREN PLC COMMO	-	100.000%
10961	CSMALL GROUP LT	-	100.000%
10962	EGANAGOLDPFEIL	-	100.000%
10963	VIRGIN AUSTRALI	-	100.000%
10964	BGP HOLDINGS (P	-	100.000%
10965	PEACE MARK HLDG	-	100.000%
10966	HANFENG EVERGRE	-	100.000%
10967	BCO ESPIR SANTO	-	100.000%
10968	QLT INC CLASS A	-	100.000%
10969	ANGLO IRISH BAN	-	100.000%
10970	PRIME AET & D H	-	100.000%
10971	BERLIAN LAJU TA	-	100.000%
10972	ARRIUM LTD	-	100.000%
10973	CHINA LUMENA NE	-	100.000%
10974	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10975	TRANSCOM WORLDW	-	100.000%
10976	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.000%
10977	RHB CAPITAL BHD	-	100.000%
10978	TOUCHSTONE EXPL	-	100.000%
10979	QLT INC WTS EXP	-	100.000%