

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

As of December 29, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.715%	0.715%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.691%	1.406%
3	BANK OF MONTREAL COMMON STOCK	0.684%	2.090%
4	APPLE INC	0.677%	2.767%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.578%	3.345%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.571%	3.915%
7	TORONTO DOMINION BANK COMMON STOCK	0.563%	4.478%
8	SUNCOR ENERGY INC COMMON STOCK	0.535%	5.013%
9	ROYAL BANK OF CANADA COMMON STOCK	0.479%	5.493%
10	EXXON MOBIL CORP COMMON STOCK	0.472%	5.965%
11	BANK OF AMERICA	0.404%	6.369%
12	INTEL CORP COMMON STOCK USD.001	0.379%	6.748%
13	CHEVRON CORP COMMON STOCK USD.75	0.374%	7.122%
14	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.373%	7.495%
15	COMCAST CORP CLASS A COMMON STOCK USD.01	0.372%	7.867%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.344%	8.211%
17	TECK RESOURCES LTD CLS B COMMON STOCK	0.324%	8.535%
18	CAD - London	0.305%	8.840%
19	MANULIFE FINANCIAL CORP COMMON STOCK	0.277%	9.117%
20	CISCO SYSTEMS	0.263%	9.380%
21	CITIGROUP INC COMMON STOCK USD.01	0.262%	9.642%
22	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.258%	9.900%
23	WAL-MART STORES	0.255%	10.155%
24	REP AUSTRIA GOV	0.253%	10.409%
25	EUROPEAN STABIL	0.251%	10.660%
26	FINLAND GOVERNMENT	0.250%	10.910%
27	SAMSUNG ELECTRO	0.249%	11.159%
28	MAGNA INTERNATIONAL INC COMMON STOCK	0.246%	11.406%
29	PFIZER INC COMMON STOCK USD.05	0.246%	11.652%
30	SWEDISH GOVT 3.	0.244%	11.896%
31	CANADIAN NATURAL RESOURCES COMMON STOCK	0.242%	12.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SUN LIFE FINANCIAL INC COMMON STOCK	0.216%	12.354%
33	BP PLC	0.209%	12.564%
34	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.208%	12.772%
35	AMAZON.COM INC	0.207%	12.979%
36	ORACLE CORP SR UNSECURED 09/21 1.9	0.204%	13.184%
37	TOTAL SA	0.203%	13.386%
38	NESTLE SA	0.190%	13.576%
39	DAIMLER AG	0.187%	13.763%
40	FACEBOOK INC A COMMON STOCK USD.000006	0.184%	13.947%
41	ALPHABET INC CL C COMMON STOCK USD.001	0.182%	14.129%
42	FRENCH REPUBLIC	0.179%	14.308%
43	CANADA HOUSING	0.178%	14.486%
44	ALPHABET INC CL A COMMON STOCK USD.001	0.173%	14.660%
45	HSBC HOLDINGS PLC SPONS ADR	0.173%	14.832%
46	ENBRIDGE INC COMMON STOCK	0.172%	15.004%
47	PROCTER + GAMBLE CO/THE COMMON STOCK	0.171%	15.176%
48	UNITEDHEALTH GR	0.170%	15.346%
49	TOYOTA MOTOR CO	0.164%	15.510%
50	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.161%	15.672%
51	GENERAL MOTORS CO COMMON STOCK USD.01	0.160%	15.832%
52	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.159%	15.991%
53	CHINA CONST BK	0.158%	16.149%
54	CANADIAN NATL RAILWAY CO COMMON STOCK	0.158%	16.306%
55	VODAFONE GROUP	0.157%	16.464%
56	ORACLE CORP COMMON STOCK USD.01	0.157%	16.620%
57	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.154%	16.775%
58	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.153%	16.927%
59	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.152%	17.080%
60	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.151%	17.231%
61	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.151%	17.382%
62	UK(GOVT OF) 4.2	0.151%	17.533%
63	BHP BILLITON LT	0.147%	17.680%
64	SWEDEN GOVERNME	0.147%	17.827%
65	QUALCOMM INC COMMON STOCK USD.0001	0.146%	17.972%
66	WALT DISNEY(HLD)	0.143%	18.116%
67	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.140%	18.256%
68	US TREASURY N/B 05/25 2.125	0.139%	18.395%
69	KREDIT FUER WIE	0.137%	18.531%
70	NATIONAL BK CDA	0.135%	18.667%
71	NETWORK RAIL IN	0.135%	18.801%
72	ENCANA CORP COMMON STOCK	0.135%	18.936%
73	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.133%	19.069%
74	BANCO SANTANDER	0.132%	19.201%
75	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.129%	19.331%
76	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.128%	19.458%
77	BARRICK GOLD CORP COMMON STOCK	0.128%	19.586%
78	FORD MOTOR CO COMMON STOCK USD.01	0.127%	19.713%
79	FRENCH REP GOVT	0.123%	19.836%
80	FEDEX CORPORATI	0.123%	19.959%
81	TRANSCANADA CORP COMMON STOCK	0.122%	20.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	BCE INC COMMON STOCK	0.122%	20.203%
83	UNION PACIFIC CORP COMMON STOCK USD2.5	0.122%	20.325%
84	MORGAN STANLEY COMMON STOCK USD.01	0.120%	20.445%
85	KOMMUNINVEST I	0.120%	20.566%
86	KOMMUNINVEST I	0.119%	20.684%
87	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.119%	20.803%
88	CVS HEALTH CORP COMMON STOCK USD.01	0.118%	20.921%
89	KINROSS GOLD CORP COMMON STOCK	0.118%	21.039%
90	BASF SE	0.116%	21.155%
91	KINGDOM BELGIUM	0.115%	21.270%
92	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.114%	21.384%
93	AMERICAN TOWER CORP REIT USD.01	0.114%	21.498%
94	SWEDISH EXP CRE	0.112%	21.610%
95	HONDA MOTOR CO	0.111%	21.722%
96	WESTPAC BKG COR	0.111%	21.833%
97	ROYAL DUTCH SHE	0.111%	21.944%
98	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.111%	22.054%
99	NOVARTIS AG	0.110%	22.165%
100	US BANCORP COMMON STOCK USD.01	0.110%	22.274%
101	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.109%	22.383%
102	MICRON TECHNOLO	0.108%	22.491%
103	CAISSE D'AMORT	0.106%	22.597%
104	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.105%	22.702%
105	UNEDIC ASSEO 0.	0.105%	22.807%
106	AGRIUM INC COMMON STOCK NPV	0.104%	22.911%
107	LUNDIN MINING C	0.103%	23.014%
108	TRAVELERS COS	0.103%	23.117%
109	ROYAL BK OF CAN	0.103%	23.220%
110	MERCK + CO. INC. COMMON STOCK USD.5	0.103%	23.323%
111	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.102%	23.425%
112	TENCENT HLDGS L	0.101%	23.527%
113	ROYAL DUTCH SHELL SPON ADR A ADR	0.101%	23.627%
114	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.100%	23.728%
115	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.100%	23.828%
116	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.100%	23.927%
117	VOLKSWAGEN AG	0.099%	24.027%
118	MICROSOFT CORP	0.099%	24.126%
119	AMGEN INC COMMON STOCK USD.0001	0.099%	24.225%
120	TIME WARNER INC COMMON STOCK USD.01	0.098%	24.323%
121	COCA-COLA CO	0.098%	24.421%
122	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.097%	24.518%
123	INDUSTRIAL & CO	0.095%	24.613%
124	PNC BANK	0.095%	24.708%
125	MEDTRONIC PLC	0.095%	24.803%
126	SIMON PROPERTY GROUP INC REIT USD.0001	0.095%	24.897%
127	ABBOTT LABORATORIES COMMON STOCK	0.095%	24.992%
128	SINGAPORE GOVT	0.094%	25.086%
129	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.094%	25.180%
130	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.093%	25.273%
131	HOME DEPOT INC COMMON STOCK USD.05	0.093%	25.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	IBM CORP SR UNSECURED 01/22 2.5	0.093%	25.459%
133	CHINA NATIONAL	0.093%	25.552%
134	CHEVRON CORP 2.	0.093%	25.644%
135	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.093%	25.737%
136	DELTA AIRLINES	0.092%	25.829%
137	ROYAL DUTCH SH-	0.092%	25.920%
138	NESTLE FINANCE	0.092%	26.012%
139	COOPERATIEVE RA	0.091%	26.103%
140	CATERPILLAR INC COMMON STOCK USD1.0	0.090%	26.192%
141	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.089%	26.281%
142	UNIBAIL-RODAMCO	0.088%	26.369%
143	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.088%	26.457%
144	ANTHEM INC COMMON STOCK USD.01	0.087%	26.544%
145	DEUTSCHE BAHN F	0.087%	26.631%
146	HITACHI	0.087%	26.717%
147	FIRST QUANTUM M	0.086%	26.804%
148	BUNDESOBLIGATIO	0.086%	26.890%
149	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.085%	26.975%
150	INDUSTRIAL ALLI	0.085%	27.061%
151	ACE LTD	0.085%	27.146%
152	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.084%	27.230%
153	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.084%	27.314%
154	VALERO ENERGY C	0.084%	27.398%
155	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.084%	27.482%
156	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.084%	27.565%
157	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.082%	27.648%
158	WEST FRASER TIM	0.082%	27.730%
159	CHEVRON CORP SR UNSECURED 06/23 3.191	0.082%	27.812%
160	NATL AUST BANK	0.081%	27.893%
161	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.081%	27.974%
162	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.081%	28.055%
163	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.081%	28.136%
164	FORTIS INC COMMON STOCK	0.081%	28.216%
165	GILEAD SCIENCES	0.080%	28.297%
166	AGENCE FRANCAIS	0.080%	28.377%
167	ANGLO AMERICAN	0.080%	28.456%
168	BAYERISCHE MOTO	0.080%	28.536%
169	CIGNA CORP	0.079%	28.615%
170	BRIT AMER TOBAC	0.079%	28.695%
171	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.079%	28.773%
172	ARC RESOURCES L	0.079%	28.852%
173	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.079%	28.931%
174	GLENORE XSTRA	0.079%	29.009%
175	SHAW COMMUNICATIONS INC B COMMON STOCK	0.078%	29.087%
176	VALE SA	0.077%	29.165%
177	LINAMAR CORP	0.077%	29.242%
178	NATL AUSTRALIA	0.077%	29.318%
179	CAPITAL ONE FIN	0.077%	29.395%
180	TARGET CORPORAT	0.076%	29.471%
181	AIA GROUP LTD	0.076%	29.546%

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182	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.076%	29.622%
183	CROWN CASTLE INTL CORP REIT USD.01	0.075%	29.697%
184	NORFOLK STHN CO	0.075%	29.773%
185	GOLDCORP INC COMMON STOCK	0.075%	29.848%
186	DEUTSCHE TELEKO	0.075%	29.923%
187	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.074%	29.998%
188	BOEING CO/THE COMMON STOCK USD5.0	0.074%	30.072%
189	BLACKROCK INC COMMON STOCK USD.01	0.074%	30.146%
190	ABB LTD	0.074%	30.220%
191	CANADIAN TIRE C	0.074%	30.294%
192	SCHLUMBERGER LTD COMMON STOCK USD.01	0.074%	30.368%
193	GENERAL ELECTRI	0.074%	30.441%
194	RIO TINTO PLC SPON ADR ADR	0.073%	30.515%
195	ORANGE SA	0.073%	30.588%
196	CENOVUS ENERGY INC COMMON STOCK	0.073%	30.661%
197	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.072%	30.733%
198	EQUINIX INC REIT USD.001	0.072%	30.805%
199	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.072%	30.877%
200	FINNING INTL LT	0.072%	30.949%
201	BROADCOM LTD	0.071%	31.020%
202	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.071%	31.091%
203	SNCF RESEAU 3.1	0.071%	31.162%
204	NOVARTIS CAP CO	0.071%	31.232%
205	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.071%	31.303%
206	PEPSICO INC COMMON STOCK USD.017	0.070%	31.373%
207	BNP PARIBAS SA	0.070%	31.444%
208	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.070%	31.514%
209	WESTPAC BANK CO	0.069%	31.583%
210	APPLE INC SR UNSECURED 02/22 2.5	0.069%	31.652%
211	PING AN INSURAN	0.069%	31.721%
212	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.069%	31.790%
213	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.068%	31.858%
214	AGENCE FRANCAIS	0.068%	31.927%
215	FREEPORT-MCMORA	0.068%	31.995%
216	CONOCOPHILLIPS COMMON STOCK USD.01	0.068%	32.062%
217	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.067%	32.130%
218	AUST & NZ BANK	0.066%	32.196%
219	NEWBELCO SA/IV	0.066%	32.262%
220	ALLERGAN PLC	0.066%	32.328%
221	ROCHE HOLDING A	0.065%	32.394%
222	MICHELIN(CGDE)	0.065%	32.459%
223	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.065%	32.524%
224	ALLSTATE CORP COMMON STOCK USD.01	0.065%	32.590%
225	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.065%	32.655%
226	SINGAPORE GOVER	0.065%	32.720%
227	CANADIAN WESTER	0.065%	32.784%
228	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.065%	32.849%
229	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.065%	32.914%
230	ZURICH FIN SVS	0.064%	32.978%
231	TELUS CORPORATI	0.064%	33.042%

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232	ABBVIE INC COMMON STOCK USD.01	0.064%	33.107%
233	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.064%	33.171%
234	BLACKBERRY LTD COMMON STOCK	0.064%	33.235%
235	WASTE CONNECTIONS INC COMMON STOCK	0.064%	33.299%
236	MARATHON PETROLEUM CORP COMMON STOCK	0.064%	33.363%
237	WHITECAP RESOUR	0.064%	33.426%
238	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.063%	33.489%
239	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.063%	33.552%
240	PROVINCE OF QUE	0.063%	33.615%
241	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.063%	33.678%
242	ENERPLUS CORP COMMON STOCK	0.063%	33.740%
243	MCDONALD S CORP COMMON STOCK USD.01	0.063%	33.803%
244	BANK NEDERLANDS	0.062%	33.865%
245	BERKSHIRE HATHA	0.062%	33.928%
246	AFLAC INC COMMON STOCK USD.1	0.062%	33.990%
247	FINLAND GOVERNM	0.062%	34.052%
248	KREDITANSTALT F	0.062%	34.114%
249	IAMGOLD CORP COMMON STOCK	0.062%	34.177%
250	PROLOGIS INC REIT USD.01	0.062%	34.238%
251	SANOFI-AVENTIS	0.062%	34.300%
252	NVIDIA CORP	0.061%	34.362%
253	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.061%	34.422%
254	MASTERCARD INC A COMMON STOCK USD.0001	0.061%	34.483%
255	ENGIE	0.060%	34.543%
256	AETNA INC COMMON STOCK USD.01	0.060%	34.603%
257	IBERDROLA SA	0.060%	34.664%
258	KINDER MORGAN INC COMMON STOCK USD.01	0.060%	34.724%
259	AGNICO EAGLE MINES LTD COMMON STOCK	0.060%	34.784%
260	KREDITANSTALT F	0.060%	34.844%
261	CAMECO CORP COMMON STOCK	0.059%	34.903%
262	3M CO COMMON STOCK USD.01	0.059%	34.962%
263	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.059%	35.021%
264	NISSAN MOTOR CO	0.059%	35.080%
265	BEST BUY CO INC	0.059%	35.139%
266	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.059%	35.198%
267	PFIZER INC	0.059%	35.257%
268	YAMANA GOLD INC COMMON STOCK	0.059%	35.315%
269	TAIWAN SEMI-ADR	0.058%	35.374%
270	PUBLIC STORAGE	0.058%	35.432%
271	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.058%	35.491%
272	AUST & NZ BANKI	0.058%	35.549%
273	GEORGE WESTON L	0.058%	35.607%
274	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.058%	35.664%
275	ANDEAVOR COMMON STOCK USD.167	0.058%	35.722%
276	CORNING INC COMMON STOCK USD.5	0.057%	35.779%
277	KINGDOM OF BELG	0.057%	35.837%
278	METHANEX CORP COMMON STOCK	0.057%	35.894%
279	SEVEN GENERATIO	0.057%	35.951%
280	DEXIA CREDIT LO	0.057%	36.008%
281	TEXAS INSTRUMEN	0.057%	36.065%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	ALTRIA GROUP INC COMMON STOCK USD.333	0.057%	36.122%
283	ALIMENTATION CO	0.057%	36.179%
284	APPLE INC SR UNSECURED 05/23 2.4	0.057%	36.236%
285	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.057%	36.293%
286	IBM CORP SR UNSECURED 02/21 2.25	0.057%	36.350%
287	DENMARK GOVT BO	0.056%	36.405%
288	FMS WERTMANAGEM	0.056%	36.461%
289	SUMITOMO MITSUI	0.056%	36.516%
290	CHEVRON CORP SR UNSECURED 03/22 2.411	0.056%	36.572%
291	INTL BK RECON &	0.055%	36.627%
292	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.055%	36.682%
293	TFI INTERNATION	0.055%	36.738%
294	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.055%	36.793%
295	LANDESKREDITBAN	0.055%	36.848%
296	SOUTHWEST AIRLI	0.055%	36.903%
297	IMPERIAL OIL LTD COMMON STOCK	0.055%	36.958%
298	DISCOVER FINL S	0.055%	37.012%
299	ONTARIO(PROV OF	0.055%	37.067%
300	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.054%	37.121%
301	INTL BUSINESS M	0.054%	37.175%
302	BAYER AG	0.054%	37.229%
303	AIR CANADA	0.054%	37.283%
304	WESTJET AIRLINE	0.054%	37.337%
305	BCO BILBAO VIZC	0.054%	37.391%
306	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.053%	37.444%
307	EMPIRE CO LTD N	0.053%	37.497%
308	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.053%	37.551%
309	COTT CORP	0.053%	37.604%
310	UNEDIC ASSEO 0.	0.053%	37.658%
311	BK OF NOVA SCOT	0.053%	37.711%
312	UBS GROUP	0.053%	37.764%
313	TE CONNECTIVITY	0.053%	37.817%
314	DANAHER CORP COMMON STOCK USD.01	0.053%	37.870%
315	CK HUTCHINSON H	0.053%	37.923%
316	B2GOLD CORP COM	0.052%	37.975%
317	NOVARTIS AG SPONSORED ADR ADR	0.052%	38.028%
318	KBC GROEP NV	0.052%	38.080%
319	CHINA MOBILE LT	0.052%	38.132%
320	PROV OF SASK CA	0.052%	38.185%
321	HUBBAY MINERALS INC COMMON STOCK NPV	0.052%	38.237%
322	LOBLAW COS LTD	0.052%	38.289%
323	STARS GROUP INC/THE COMMON STOCK	0.052%	38.341%
324	PAN AMERICAN SILVER CORP COMMON STOCK	0.052%	38.393%
325	CSX CORP	0.052%	38.445%
326	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.052%	38.497%
327	HUMANA INC	0.052%	38.548%
328	INTESA SANPAOLO	0.052%	38.600%
329	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.051%	38.651%
330	EUROPEAN INVEST	0.051%	38.703%
331	MOLSONCOORS-B-U	0.051%	38.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	DOLLARAMA INC	0.051%	38.806%
333	EUROPEAN FIN ST	0.051%	38.857%
334	MCKESSON CORP.	0.051%	38.908%
335	CRESCENT POINT ENERGY CORP COMMON STOCK	0.051%	38.959%
336	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.051%	39.010%
337	CMNWLTH BK OF A	0.051%	39.061%
338	TESCO PLC	0.051%	39.111%
339	SIEMENS AG	0.050%	39.162%
340	ASSIC GENERALI	0.050%	39.212%
341	CONSTELLATION S	0.050%	39.262%
342	SNC-LAVALIN GRO	0.050%	39.312%
343	EATON CORP PLC	0.050%	39.362%
344	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.050%	39.412%
345	JX HOLDINGS INC	0.050%	39.462%
346	BK NED GEMEENTE	0.050%	39.511%
347	MERCK + CO INC SR UNSECURED 02/22 2.35	0.050%	39.561%
348	BB+T CORP COMMON STOCK USD5.0	0.049%	39.610%
349	BANK OF MONTREA	0.049%	39.659%
350	NEDERLANDSE WAT	0.049%	39.707%
351	WOODSIDE PETROL	0.049%	39.756%
352	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.049%	39.805%
353	SONY CORP	0.049%	39.853%
354	TOURMALINE OIL	0.048%	39.901%
355	ING GROEP NV	0.048%	39.950%
356	DIGITAL REALTY	0.048%	39.998%
357	EQUITY RESIDENT	0.048%	40.046%
358	COSTCO WHOLESAL	0.048%	40.094%
359	WELLTOWER INC REIT USD1.0	0.048%	40.142%
360	UPM-KYMMENE OYJ	0.048%	40.190%
361	ENI S.P.A.	0.048%	40.238%
362	TOYOTA MOTOR CO	0.047%	40.285%
363	ALLIANZ AG	0.047%	40.333%
364	MITSUBISHI CHEM	0.047%	40.379%
365	THOMSON REUTERS CORP COMMON STOCK	0.047%	40.426%
366	CAE INC COMMON STOCK	0.047%	40.473%
367	COCA-COLA CO/TH	0.047%	40.520%
368	PHILLIPS 66 COMMON STOCK	0.046%	40.566%
369	WESTPAC BKG COR	0.046%	40.612%
370	STATE STREET CORP COMMON STOCK USD1.0	0.046%	40.658%
371	AVALONBAY COMMUNITIES INC REIT USD.01	0.046%	40.704%
372	ENBRIDGE	0.046%	40.750%
373	GILDAN ACTIVEWEAR INC COMMON STOCK	0.046%	40.796%
374	LVMH MOET HENNE	0.046%	40.841%
375	DIAGEO PLC ADR	0.046%	40.887%
376	STANDARD BANK G	0.045%	40.932%
377	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.045%	40.978%
378	AXA	0.045%	41.023%
379	DEXIA CREDIT LO	0.045%	41.068%
380	PROGRESSIVE CORP COMMON STOCK USD1.0	0.045%	41.113%
381	HON HAI PRECISI	0.045%	41.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	KROGER CO	0.045%	41.202%
383	EBAY INC	0.045%	41.247%
384	PACCAR INC	0.045%	41.291%
385	DAVITA INC COMMON STOCK USD.001	0.045%	41.336%
386	PFIZER INC 0.25	0.044%	41.380%
387	ALLIANZ SE SPON ADR ADR	0.044%	41.424%
388	MICROSOFT CORP SR UNSECURED 11/20 2	0.044%	41.469%
389	SEVEN & I HOLDI	0.044%	41.513%
390	WSP GLOBAL INC	0.044%	41.557%
391	CME GROUP INC COMMON STOCK USD.01	0.044%	41.601%
392	ELEMENT FINANCI	0.044%	41.645%
393	HUSKY ENERGY IN	0.044%	41.689%
394	FIFTH THIRD BAN	0.044%	41.733%
395	CHINA EVERGRAND	0.044%	41.777%
396	SWEDEN GOVERNME	0.044%	41.821%
397	ASTRAZENECA PLC SPONS ADR ADR	0.044%	41.864%
398	VENTAS INC-REIT	0.044%	41.908%
399	KONINKLIJKE AHO	0.043%	41.951%
400	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.043%	41.995%
401	WESTERN DIGITAL	0.043%	42.038%
402	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.043%	42.081%
403	SOFTBANK CORP	0.043%	42.124%
404	MYLAN INC/PA	0.043%	42.167%
405	NIKE INC CL B COMMON STOCK USD1.0	0.043%	42.210%
406	NEW GOLD INC COMMON STOCK	0.043%	42.253%
407	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.043%	42.296%
408	EFSF ZC 17NOV22	0.043%	42.339%
409	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.043%	42.381%
410	SOC GENERALE	0.043%	42.424%
411	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.043%	42.466%
412	CGI GROUP INC CLASS A COMMON STOCK	0.042%	42.509%
413	HYNIX SEMICONDU	0.042%	42.551%
414	CANADIAN (GOVT	0.042%	42.593%
415	MIZUHO FINANCIA	0.042%	42.636%
416	TOTAL CAPITAL I	0.042%	42.678%
417	VINCI SA	0.042%	42.720%
418	NUCOR CORP	0.042%	42.762%
419	MGM MIRAGE INC	0.042%	42.804%
420	BHP BILLITON PL	0.042%	42.847%
421	EUROPEAN INVEST	0.042%	42.889%
422	PEUGEOT SA	0.042%	42.930%
423	NOVO-NORDISK AS	0.042%	42.972%
424	BK NED GEMEENTE	0.042%	43.014%
425	PROCTER & GAMBL	0.042%	43.056%
426	TYSON FOODS INC	0.042%	43.098%
427	LAURENTIAN BANK	0.042%	43.139%
428	BOSTON PROPERTIES INC REIT USD.01	0.042%	43.181%
429	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.041%	43.222%
430	CONCHO RESOURCE	0.041%	43.264%
431	SUNTRUST BANKS	0.041%	43.305%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	RELIANCE INDS	0.041%	43.346%
433	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.041%	43.388%
434	CREDIT SUISSE G	0.041%	43.429%
435	GEELY AUTOMOBIL	0.041%	43.470%
436	DR HORTON INC COMMON STOCK USD.01	0.041%	43.511%
437	ALAMOS GOLD INC CLASS A COMMON STOCK	0.041%	43.552%
438	CONTINENTAL AG	0.041%	43.593%
439	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.041%	43.633%
440	AGENCE FRANCAIS	0.041%	43.674%
441	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.041%	43.715%
442	RIO TINTO	0.041%	43.756%
443	BANK OF CHINA L	0.041%	43.796%
444	TOKIO MARINE HL	0.040%	43.837%
445	FIAT CHRYSLER A	0.040%	43.877%
446	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.040%	43.918%
447	T MOBILE US INC COMMON STOCK USD.0001	0.040%	43.958%
448	TMX GROUP LTD	0.040%	43.998%
449	SHELL INTERNATI	0.040%	44.038%
450	ORIX CORP	0.040%	44.078%
451	SCHWAB(CHARLES)	0.040%	44.119%
452	TOTAL CAPITAL I	0.040%	44.159%
453	ITAU UNIBANCO S	0.040%	44.199%
454	LLOYDS BANKING	0.040%	44.238%
455	H&R REIT UNITS	0.040%	44.278%
456	COMPAGNIE DE SA	0.040%	44.318%
457	SBA COMMUNICATIONS CORP REIT USD.01	0.040%	44.358%
458	JOHNSON CONTROL	0.040%	44.398%
459	CARNIVAL CORP COMMON STOCK USD.01	0.040%	44.437%
460	KIRKLAND LAKE G	0.040%	44.477%
461	AKZO NOBEL NV	0.040%	44.516%
462	STATOIL ASA	0.039%	44.555%
463	ROCKWELL COLLIN	0.039%	44.595%
464	FRENCH REPUBLIC	0.039%	44.634%
465	CHINA O/SEAS LA	0.039%	44.674%
466	EOG RESOURCES	0.039%	44.713%
467	E.ON SE	0.039%	44.752%
468	OPEN TEXT CORPO	0.039%	44.791%
469	MAPLE LEAF FOOD	0.039%	44.830%
470	COUNTRY GARDEN	0.039%	44.869%
471	RAYTHEON COMPANY COMMON STOCK USD.01	0.039%	44.907%
472	IRELAND GOVT BO	0.039%	44.946%
473	ACCENTURE PLC A	0.038%	44.984%
474	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.038%	45.023%
475	GEN DYNAMICS CO	0.038%	45.061%
476	ARCELORMITTAL	0.038%	45.099%
477	SCHNEIDER SA	0.038%	45.138%
478	RIOCAN REAL EST	0.038%	45.176%
479	BIOGEN IDEC INC	0.038%	45.214%
480	ASAHI KASEI COR	0.038%	45.252%
481	SOLVAY	0.038%	45.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	ROYAL BANK OF C	0.038%	45.328%
483	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.038%	45.366%
484	INTER-AMERICAN	0.038%	45.404%
485	SHELL INTL.FIN.	0.038%	45.442%
486	XPO LOGISTICS INC COMMON STOCK USD.001	0.038%	45.480%
487	WILLIAMS COS IN	0.038%	45.518%
488	LEAR CORP	0.038%	45.556%
489	STANDARD CHARTE	0.038%	45.594%
490	CENTENE CORP COMMON STOCK USD.001	0.038%	45.631%
491	BRIDGESTONE COR	0.038%	45.669%
492	SVENSKA HANDELS	0.038%	45.707%
493	LINK R/EST INVE	0.038%	45.744%
494	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.037%	45.782%
495	TRANSALTA CORP COMMON STOCK	0.037%	45.819%
496	DEUTSCHE LUFTHA	0.037%	45.856%
497	STATE OF NORTH	0.037%	45.893%
498	CUMMINS INC	0.037%	45.931%
499	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.037%	45.968%
500	RENAULT	0.037%	46.005%
501	DEUTSCHE BANK A	0.037%	46.042%
502	STANTEC INC COMMON STOCK	0.037%	46.079%
503	METLIFE INC COMMON STOCK USD.01	0.037%	46.115%
504	EASTMAN CHEMICA	0.037%	46.152%
505	ASB FINANCE LTD	0.037%	46.189%
506	UNICREDIT SPA	0.037%	46.226%
507	SINGAPORE GOVT	0.037%	46.262%
508	GREAT WEST LIFE	0.037%	46.299%
509	GAP INC	0.037%	46.335%
510	GENWORTH MI CAN	0.036%	46.372%
511	ALLY FINANCIAL INC COMMON STOCK USD.1	0.036%	46.408%
512	DEVON ENERGY CORP COMMON STOCK USD.1	0.036%	46.444%
513	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.036%	46.481%
514	APPLIED MATERIALS INC COMMON STOCK USD.01	0.036%	46.517%
515	ORACLE CORP SR UNSECURED 07/21 2.8	0.036%	46.553%
516	GERMANY(FED REP	0.036%	46.589%
517	CRH	0.036%	46.625%
518	ENEL S.p.A.	0.036%	46.661%
519	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.036%	46.697%
520	DOLLAR TREE INC	0.036%	46.733%
521	TAIWAN SEMICOND	0.036%	46.768%
522	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.036%	46.804%
523	DETOUR GOLD COR	0.036%	46.840%
524	MTN GROUP LTD	0.036%	46.876%
525	DSV A/S	0.036%	46.911%
526	SVENSKA HANDELS	0.036%	46.947%
527	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.036%	46.982%
528	NORDEA AB	0.036%	47.018%
529	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.036%	47.054%
530	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.036%	47.089%
531	SCENTRE GROUP	0.035%	47.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	CENTURYLINK INC COMMON STOCK USD1.0	0.035%	47.160%
533	TEMASEK FINL I	0.035%	47.196%
534	VOLVO AB	0.035%	47.231%
535	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.035%	47.266%
536	DEXIA CREDIT LO	0.035%	47.301%
537	DEXIA CREDIT LO	0.035%	47.336%
538	LG Electronics	0.035%	47.372%
539	ROLLS-ROYCE GRO	0.035%	47.407%
540	STATE OF NORTH	0.035%	47.441%
541	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.035%	47.476%
542	RESTAURANT BRANDS INTERN COMMON STOCK	0.035%	47.511%
543	REALTY INCOME C	0.035%	47.546%
544	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.035%	47.580%
545	AIR LIQUIDE(L')	0.035%	47.615%
546	WHIRLPOOL CORP	0.035%	47.650%
547	ELI LILLY + CO COMMON STOCK	0.035%	47.684%
548	UTD PARCEL SERV	0.034%	47.719%
549	SAPUTO GROUP IN	0.034%	47.753%
550	KOHL'S CORPORATI	0.034%	47.787%
551	LOCKHEED MARTIN	0.034%	47.822%
552	RWE AG (NEU)	0.034%	47.856%
553	CI FINANCIAL CO	0.034%	47.890%
554	PANASONIC CORP	0.034%	47.924%
555	WESTFIELD CORP	0.034%	47.958%
556	MITSUBISHI UFJ	0.034%	47.992%
557	STARBUCKS CORP	0.034%	48.026%
558	RAGING RIVER EX	0.033%	48.059%
559	LINDE AG	0.033%	48.092%
560	LANDWIRT RENTEN	0.033%	48.126%
561	CELGENE CORP	0.033%	48.159%
562	INTER PIPELINE	0.033%	48.192%
563	INTACT FINANCIA	0.033%	48.225%
564	INGERSOLL-RAND	0.033%	48.258%
565	CANADIAN APARTM	0.033%	48.291%
566	MACQUARIE GP LT	0.033%	48.324%
567	APPLE INC 1.55%	0.033%	48.357%
568	CANFOR CORPORAT	0.033%	48.389%
569	DOVER CORP	0.033%	48.422%
570	NEXTERA ENERGY INC COMMON STOCK USD.01	0.033%	48.454%
571	BOMBARDIER INC	0.032%	48.487%
572	SCOTTISH AND SO	0.032%	48.519%
573	DEERE + CO COMMON STOCK USD1.0	0.032%	48.552%
574	ALTAGAS LTD	0.032%	48.584%
575	ESSEX PROP TRUS	0.032%	48.616%
576	HARTFORD FINANC	0.032%	48.648%
577	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.032%	48.680%
578	ARCHER DANIELS	0.032%	48.712%
579	OCEANAGOLD CORP	0.032%	48.744%
580	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.032%	48.776%
581	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.032%	48.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	TRANSCONTINENTA	0.032%	48.840%
583	GOODYEAR TIRE &	0.032%	48.872%
584	TOROMONT INDS L	0.032%	48.904%
585	EURO STABILITY	0.032%	48.936%
586	GENERAL ELECTRI	0.032%	48.968%
587	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.032%	49.000%
588	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.032%	49.031%
589	GGP INC REIT USD.01	0.032%	49.063%
590	WOLTERS KLUWERS	0.032%	49.095%
591	CNOOC LTD	0.032%	49.127%
592	ANTHEM INC SR UNSECURED 05/22 3.125	0.032%	49.158%
593	AIR LIQUIDE FIN	0.032%	49.190%
594	BP PLC SPONS ADR ADR	0.032%	49.222%
595	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.032%	49.253%
596	REPSOL SA	0.032%	49.285%
597	CCL INDS INC CL	0.031%	49.316%
598	SIKA FINANZ AG	0.031%	49.347%
599	KEYCORP	0.031%	49.379%
600	TEXTRON INC COMMON STOCK USD.125	0.031%	49.410%
601	NORTHROP GRUMMA	0.031%	49.441%
602	APACHE CORP COMMON STOCK USD.625	0.031%	49.472%
603	LOWE'S COS INC	0.031%	49.503%
604	SWISS RE AG	0.031%	49.534%
605	MUNCHENER RUCKV	0.031%	49.565%
606	CHINA MOBILE	0.031%	49.596%
607	EMERA INC.	0.031%	49.627%
608	CHINA COMMUNICA	0.031%	49.658%
609	COGECO COMMUNIC	0.031%	49.688%
610	LLOYDS BANKING	0.031%	49.719%
611	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.031%	49.750%
612	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.031%	49.780%
613	IGM FINANCIAL I	0.030%	49.811%
614	NATIONAL AUSTRALIA	0.030%	49.841%
615	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.030%	49.871%
616	QUEST DIAGNOSTI	0.030%	49.902%
617	OWENS CORNING COMMON STOCK USD.001	0.030%	49.932%
618	KEYERA CORP	0.030%	49.962%
619	PETROCHINA CO	0.030%	49.993%
620	INVESCO LTD COMMON STOCK USD.2	0.030%	50.023%
621	KOMATSU	0.030%	50.053%
622	SASOL	0.030%	50.083%
623	PERSIMMON PLC	0.030%	50.113%
624	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.030%	50.143%
625	STORA ENSO OYJ	0.030%	50.173%
626	METRO INC	0.030%	50.203%
627	M + T BANK CORP COMMON STOCK USD.5	0.030%	50.233%
628	MITSUBISHI ELEC	0.030%	50.263%
629	HOST HOTELS &	0.030%	50.293%
630	INFOSYS TECHNOL	0.030%	50.322%
631	VERMILION ENERGY INC COMMON STOCK	0.030%	50.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	ONTARIO(PROV OF	0.029%	50.381%
633	KDDI CORP	0.029%	50.411%
634	HORMEL FOODS CORP COMMON STOCK USD.01465	0.029%	50.440%
635	BARCLAYS AFRICA	0.029%	50.470%
636	MULLEN GROUP LT	0.029%	50.499%
637	WESFARMERS LTD	0.029%	50.528%
638	ANZ (INT'L) LD	0.029%	50.557%
639	AVIVA PLC	0.029%	50.586%
640	NESTE OIL OYJ	0.029%	50.615%
641	AGEAS	0.029%	50.644%
642	ASAHI GLASS CO	0.029%	50.673%
643	MARTINREA INTER	0.029%	50.702%
644	VORNADO REALTY TRUST REIT USD.04	0.029%	50.732%
645	PRICELINE GROUP	0.029%	50.761%
646	SPAIN GOVERNMEN	0.029%	50.790%
647	PRUDENTIAL ADR	0.029%	50.818%
648	HUNTSMAN CORP COMMON STOCK USD.01	0.029%	50.847%
649	SHIN-ETSU CHEM	0.029%	50.876%
650	PETROBRAS PFEFE	0.029%	50.905%
651	REPUBLIC SERVIC	0.029%	50.934%
652	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.029%	50.963%
653	LEGAL & GENERAL	0.029%	50.992%
654	CA INC COMMON STOCK USD.1	0.029%	51.020%
655	CHINA PETROLEUM	0.029%	51.049%
656	BOUYGUES	0.029%	51.078%
657	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.029%	51.106%
658	SPARK INFRASTRU	0.029%	51.135%
659	STMICROELECTRON	0.028%	51.163%
660	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.028%	51.192%
661	SUMITOMO CHEMIC	0.028%	51.220%
662	NETEASE INC ADR ADR USD.0001	0.028%	51.249%
663	NETAPP INC.	0.028%	51.277%
664	PFIZER INC SR UNSECURED 12/21 2.2	0.028%	51.305%
665	GIBSON ENERGY I	0.028%	51.333%
666	PTT PUBLIC COMP	0.028%	51.361%
667	DANONE S.A. COM	0.028%	51.390%
668	PARAMOUNT RESOU	0.028%	51.418%
669	SUPERIOR PLUS C	0.028%	51.446%
670	BOLIDEN AB	0.028%	51.474%
671	ARKEMA	0.028%	51.501%
672	INTERNATIONAL F	0.028%	51.529%
673	VIACOM INC CLASS B COMMON STOCK USD.001	0.028%	51.557%
674	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.028%	51.585%
675	ANALOG DEVICES INC COMMON STOCK USD.167	0.028%	51.613%
676	CBRE GROUP INC A COMMON STOCK USD.01	0.028%	51.641%
677	SPAIN GOVERNMEN	0.028%	51.669%
678	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.028%	51.696%
679	BLUESCOPE STEEL	0.028%	51.724%
680	LKQ CORP COMMON STOCK USD.01	0.028%	51.751%
681	EUROPEAN FIN ST	0.028%	51.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	BRITISH TELECOM	0.028%	51.807%
683	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.028%	51.834%
684	MTU AERO ENGINE	0.028%	51.862%
685	CARDINAL HEALTH	0.028%	51.889%
686	OVERSEA-CHINESE	0.028%	51.917%
687	NIPPON STEEL CO	0.028%	51.944%
688	MITSUBISHI UFJ FINL SPON ADR ADR	0.028%	51.972%
689	STEEL DYNAMICS INC COMMON STOCK USD.005	0.027%	51.999%
690	UNILEVER NV	0.027%	52.027%
691	NORWEGIAN CRUIS	0.027%	52.054%
692	Banco Sabadell	0.027%	52.082%
693	DUKE ENERGY CORP COMMON STOCK USD.001	0.027%	52.109%
694	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.027%	52.137%
695	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.027%	52.164%
696	PEYTO EXPLORATI	0.027%	52.192%
697	CALPINE CORP	0.027%	52.219%
698	INTERFOR CORP	0.027%	52.246%
699	ARCONIC INC COMMON STOCK	0.027%	52.274%
700	DEN DANSKE BANK	0.027%	52.301%
701	NEWMONT MINING CORP COMMON STOCK USD1.6	0.027%	52.328%
702	OLD MUTUAL PLC	0.027%	52.356%
703	HOUSING DEVEL F	0.027%	52.383%
704	AMETEK INC COMMON STOCK USD.01	0.027%	52.410%
705	CANON INC	0.027%	52.437%
706	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.027%	52.464%
707	CNOOC LTD	0.027%	52.491%
708	WESTROCK CO COMMON STOCK	0.027%	52.518%
709	SECURE ENERGY S	0.027%	52.545%
710	3I GROUP PLC	0.027%	52.572%
711	ZIMMER HLDGS IN	0.027%	52.599%
712	CLARIANT AG	0.027%	52.626%
713	MID AMERICA APARTMENT COMM REIT USD.01	0.027%	52.652%
714	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.027%	52.679%
715	HUNTINGTON BANC	0.027%	52.706%
716	ASHTREAD GROUP	0.027%	52.733%
717	HSBC HOLDINGS P	0.027%	52.759%
718	MACY S INC COMMON STOCK USD.01	0.027%	52.786%
719	FLEXTRONICS INT	0.027%	52.813%
720	DOWDUPONT INC COMMON STOCK USD.01	0.027%	52.839%
721	JPMORGAN CHASE	0.027%	52.866%
722	HCP INC.	0.027%	52.892%
723	AEON CO., LTD	0.026%	52.919%
724	TELEFONICA SA	0.026%	52.945%
725	UNEDIC ASSEO 1.	0.026%	52.971%
726	MITSUI & CO	0.026%	52.997%
727	SWISSCOM AG	0.026%	53.024%
728	AIR PRODS & CHE	0.026%	53.050%
729	PRAXAIR STK	0.026%	53.076%
730	NORTHERN TRUST	0.026%	53.102%
731	NIelsen HOLDING	0.026%	53.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	NUVISTA ENERGY	0.026%	53.154%
733	STATOIL ASA COMPANY GUAR 01/24 2.65	0.026%	53.181%
734	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.026%	53.207%
735	TEMASEK FINANCI	0.026%	53.232%
736	ENERFLEX LTD	0.026%	53.258%
737	NORDEA BANK AB	0.026%	53.284%
738	E TRADE FINANCI	0.026%	53.310%
739	UTD RENTALS INC	0.026%	53.336%
740	FIRSTSERVICE CORP COMMON STOCK	0.026%	53.362%
741	BNP PARIBAS SA	0.026%	53.387%
742	UTD THERAPEUTIC	0.026%	53.413%
743	FUJITSU	0.026%	53.439%
744	BARCLAYS ADR-EA	0.026%	53.465%
745	CELESTICA INC COMMON STOCK NPV	0.026%	53.490%
746	NRW BANK 0% 080	0.026%	53.516%
747	LYONDELLBASELL	0.026%	53.542%
748	ANADARKO PETROL	0.026%	53.567%
749	CHEVRON CORP SR UNSECURED 03/20 1.961	0.026%	53.593%
750	BORGWARNER INC COMMON STOCK USD.01	0.025%	53.618%
751	ING GROEP NV	0.025%	53.644%
752	CIE FINANCIERE	0.025%	53.669%
753	TOTAL CAPITAL I	0.025%	53.694%
754	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.025%	53.720%
755	CENTERRA GOLD INC COMMON STOCK	0.025%	53.745%
756	ALLIED PPTY,REI	0.025%	53.770%
757	TAPESTRY INC COMMON STOCK USD.01	0.025%	53.796%
758	ONEOK INC	0.025%	53.821%
759	LLOYDS BANKING	0.025%	53.846%
760	LANXESS	0.025%	53.871%
761	ETRADE FINANCA	0.025%	53.896%
762	MITSUBISHI HVY	0.025%	53.921%
763	SVENSKA HANDELS	0.025%	53.946%
764	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.025%	53.971%
765	LABRADOR IRON O	0.025%	53.997%
766	VODAFONE GROUP PLC SP ADR ADR	0.025%	54.022%
767	TELECOM ITALIA	0.025%	54.047%
768	DOVER CORP	0.025%	54.072%
769	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.025%	54.097%
770	EXXON MOBIL COR	0.025%	54.121%
771	COTY INC CL A COMMON STOCK USD.01	0.025%	54.146%
772	DOMINION RES(VI	0.025%	54.171%
773	TRICAN WELL SER	0.025%	54.196%
774	ARAMARK COMMON STOCK USD.01	0.025%	54.220%
775	BORALEX INC CL	0.025%	54.245%
776	PAREX RESOURCES	0.025%	54.270%
777	LENNAR CORP CL	0.025%	54.294%
778	STRYKER CORP	0.025%	54.319%
779	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.025%	54.343%
780	US dollar - Lon	0.025%	54.368%
781	JONES LANG LASA	0.025%	54.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.025%	54.417%
783	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.024%	54.442%
784	PHILIPS ELECTRO	0.024%	54.466%
785	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.024%	54.490%
786	FORTESCUE METAL	0.024%	54.515%
787	ANHEUSER-BUSCH	0.024%	54.539%
788	INGREDION INC COMMON STOCK USD.01	0.024%	54.564%
789	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.024%	54.588%
790	ADOBE SYSTEMS I	0.024%	54.612%
791	THOR INDUSTRIES INC COMMON STOCK USD.1	0.024%	54.637%
792	RUSSEL METALS I	0.024%	54.661%
793	ATOS ORIGIN SA	0.024%	54.685%
794	TARGET CORP SR UNSECURED 01/22 2.9	0.024%	54.710%
795	DEUTSCHE POST A	0.024%	54.734%
796	LAFARGEHOLCIM L	0.024%	54.758%
797	RADIANT OPTO EL	0.024%	54.783%
798	ACTIVISION BLIZ	0.024%	54.807%
799	BAXTER INTL INC	0.024%	54.831%
800	SUZUKI MOTOR CO	0.024%	54.855%
801	AUTOLIV INC	0.024%	54.880%
802	TAYLOR WIMPEY	0.024%	54.904%
803	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.024%	54.928%
804	VIVENDI SA	0.024%	54.952%
805	BECTON DICKINSON	0.024%	54.976%
806	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.024%	55.000%
807	TELIASONERA AB	0.024%	55.024%
808	POST HOLDINGS INC COMMON STOCK USD.01	0.024%	55.048%
809	NOKIA CORP	0.024%	55.072%
810	BRITISH AMERICAN TOB SP ADR ADR	0.024%	55.096%
811	GENUINE PARTS C	0.024%	55.120%
812	GOODMAN GROUP	0.024%	55.144%
813	JM SMUCKER CO/THE COMMON STOCK	0.024%	55.168%
814	FIRST HORIZON N	0.024%	55.192%
815	ITALY BUONI POL	0.024%	55.216%
816	ITALY BUONI POL	0.024%	55.240%
817	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.024%	55.264%
818	L-BANK BW FOERD	0.024%	55.288%
819	GLAXOSMITHKLINE	0.024%	55.312%
820	TRINITY INDS	0.024%	55.335%
821	BRITISH LAND CO	0.024%	55.359%
822	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.024%	55.383%
823	HOLOGIC INC COMMON STOCK USD.01	0.024%	55.406%
824	GRAN TIERRA ENE	0.024%	55.430%
825	SMART REAL ESTA	0.024%	55.454%
826	KONINKLIJKE DSM	0.024%	55.477%
827	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.024%	55.501%
828	ESSILOR INTERNA	0.024%	55.525%
829	LAND SECURITIES	0.024%	55.548%
830	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.024%	55.572%
831	LINCOLN NATL CO	0.024%	55.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	WH GROUP LTD	0.024%	55.619%
833	EXCHANGE INCOME	0.023%	55.642%
834	SANLAM LIMITED	0.023%	55.666%
835	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.023%	55.689%
836	UNUM GROUP	0.023%	55.713%
837	BPCE SA COMPANY GUAR 04/24 4	0.023%	55.736%
838	ECN CAPITAL COR	0.023%	55.759%
839	CARMAX INC COMMON STOCK USD.5	0.023%	55.783%
840	ONEX CORP SUB V	0.023%	55.806%
841	HARRIS CORP	0.023%	55.829%
842	GECINA SA	0.023%	55.853%
843	CANADA HOUSING	0.023%	55.876%
844	MICHAEL KORS HO	0.023%	55.899%
845	AMP LIMITED	0.023%	55.922%
846	MEG ENERGY CORP	0.023%	55.945%
847	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.023%	55.968%
848	ADECCO SA	0.023%	55.992%
849	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.023%	56.015%
850	GLAXOSMITHKLINE PLC SPON ADR ADR	0.023%	56.038%
851	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.023%	56.061%
852	PETROBRAS COMMO	0.023%	56.084%
853	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.023%	56.107%
854	UNIVERSAL HLTH	0.023%	56.130%
855	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.023%	56.153%
856	SPIRIT AEROSYST	0.023%	56.176%
857	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.023%	56.199%
858	TELEPERFORMANCE	0.023%	56.222%
859	RYDER SYSTEM IN	0.023%	56.244%
860	BUNGE LTD COMMON STOCK USD.01	0.023%	56.267%
861	AUTONATION INC	0.023%	56.290%
862	SMURFIT KAPPA P	0.023%	56.313%
863	LG DISPLAY CO	0.023%	56.336%
864	BELLWAY	0.023%	56.359%
865	SHOWA DENKO KK	0.023%	56.381%
866	UBISOFT ENTERTA	0.023%	56.404%
867	QUANTA SERVICES	0.023%	56.427%
868	NORTHLAND POWER	0.023%	56.449%
869	FNF GROUP TRACKING STK USD.0001	0.023%	56.472%
870	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.023%	56.494%
871	COMERICA INC	0.023%	56.517%
872	MAZDA MOTOR COR	0.023%	56.539%
873	REGENCY CENTERS CORP REIT USD.01	0.023%	56.562%
874	TAHOE RESOURCES INC COMMON STOCK	0.022%	56.584%
875	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.022%	56.607%
876	LOEWS CORP COMMON STOCK USD.01	0.022%	56.629%
877	ENDEAVOUR MININ	0.022%	56.651%
878	EXTRA SPACE STO	0.022%	56.674%
879	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.022%	56.696%
880	FRESENIUS MEDIC	0.022%	56.718%
881	CHINA RES BEIJI	0.022%	56.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	SL GREEN REALTY	0.022%	56.763%
883	QUEBECOR INC 'B	0.022%	56.785%
884	BANK RAKYAT IND	0.022%	56.807%
885	CANADIAN REAL E	0.022%	56.830%
886	SANDSTORM GOLD	0.022%	56.852%
887	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.022%	56.874%
888	JFE HOLDINGS IN	0.022%	56.896%
889	TUI AG	0.022%	56.918%
890	ENERCARE INC	0.022%	56.940%
891	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.022%	56.963%
892	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.022%	56.985%
893	SPARTAN ENERGY	0.022%	57.006%
894	SHAWCOR LTD	0.022%	57.028%
895	CORUS ENTERTAIN	0.022%	57.050%
896	TIFFANY & CO	0.022%	57.072%
897	OSHKOSH CORP COMMON STOCK USD.01	0.022%	57.094%
898	XEROX CORP COMMON STOCK USD1.0	0.022%	57.116%
899	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.022%	57.138%
900	AFFILIATED MNGR	0.022%	57.160%
901	TOTAL SA SPON ADR ADR	0.022%	57.182%
902	IDEMITSU KOSAN	0.022%	57.204%
903	DAIWA SECS GROU	0.022%	57.225%
904	NRG ENERGY	0.022%	57.247%
905	BP CAPITAL MARK	0.022%	57.269%
906	WM MORRISON SUP	0.022%	57.291%
907	GIVAUDAN	0.022%	57.313%
908	SOUTHERN CO	0.022%	57.334%
909	MARSH & MCLENNA	0.022%	57.356%
910	NATIONAL AUSTRALIA	0.022%	57.378%
911	CHINA MERCHANTS	0.022%	57.399%
912	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.022%	57.421%
913	MITSUBISHI CORP	0.022%	57.443%
914	FAURECIA	0.022%	57.464%
915	COMMERZBANK AG	0.022%	57.486%
916	TAKEDA PHARMACE	0.022%	57.508%
917	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.022%	57.529%
918	KONINKLIJKE KPN	0.022%	57.551%
919	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.022%	57.572%
920	CHEVRON CORP SR UNSECURED 11/20 2.419	0.021%	57.594%
921	COMCAST CORP COMPANY GUAR 08/25 3.375	0.021%	57.615%
922	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.021%	57.637%
923	ATCO LTD CL I N	0.021%	57.658%
924	PVH CORP COMMON STOCK USD1.0	0.021%	57.680%
925	ECOLAB INC COMMON STOCK USD1.0	0.021%	57.701%
926	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.021%	57.722%
927	PROVINCE OF QUE	0.021%	57.744%
928	KLEPIERRE	0.021%	57.765%
929	SUMITOMO ELEC I	0.021%	57.786%
930	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.021%	57.808%
931	MARKEL CORP COMMON STOCK	0.021%	57.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	SEMAFO INC COMM	0.021%	57.850%
933	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.021%	57.872%
934	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.021%	57.893%
935	NTT DOCOMO INC	0.021%	57.914%
936	GRUPO MEXICO SA	0.021%	57.935%
937	HESS CORPORATIO	0.021%	57.956%
938	PREMIUM BRANDS	0.021%	57.978%
939	PULTEGROUP INC.	0.021%	57.999%
940	FISCHER(GEORG)A	0.021%	58.020%
941	NASPERS LIMITED	0.021%	58.041%
942	ITOCHU CORP	0.021%	58.062%
943	INTESA SANPAOLO	0.021%	58.083%
944	IRON MOUNTAIN INC REIT USD.01	0.021%	58.104%
945	REXEL PROMESSES	0.021%	58.125%
946	EASTMAN CHEMICA	0.021%	58.146%
947	SESA STERLITE	0.021%	58.167%
948	CARREFOUR SA	0.021%	58.188%
949	ADIDAS AG	0.021%	58.209%
950	AGCO CORP	0.021%	58.230%
951	ABN AMRO BANK N	0.021%	58.251%
952	SNAP-ON INC	0.021%	58.272%
953	DENSO CORP	0.021%	58.293%
954	ABBVIE INC SR UNSECURED 11/22 2.9	0.021%	58.314%
955	BOC HONG KONG H	0.021%	58.335%
956	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.021%	58.356%
957	MICROSOFT CORP	0.021%	58.377%
958	BANK OF THE OZARKS COMMON STOCK USD.01	0.021%	58.398%
959	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.021%	58.419%
960	YAMAHA MOTOR CO	0.021%	58.440%
961	NASDAQ INC COMMON STOCK USD.01	0.021%	58.461%
962	TORC OIL & GAS	0.021%	58.481%
963	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.021%	58.502%
964	SEGRO PLC	0.021%	58.523%
965	AECON GROUP INC	0.021%	58.544%
966	SWISS LIFE HLDG	0.021%	58.564%
967	LG CHEM LTD	0.021%	58.585%
968	BRITISH SKY BRO	0.021%	58.606%
969	AIR LEASE CORP	0.021%	58.626%
970	SSR MINING INC COMMON STOCK	0.021%	58.647%
971	PENTAIR PLC	0.021%	58.668%
972	PADDY POWER PLC	0.021%	58.688%
973	HYUNDAI MOTOR C	0.021%	58.709%
974	VALEO SA	0.021%	58.730%
975	BANK LEUMI LE-I	0.021%	58.750%
976	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.021%	58.771%
977	ORBITAL ATK INC COMMON STOCK USD.01	0.021%	58.792%
978	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.021%	58.812%
979	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.021%	58.833%
980	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.021%	58.853%
981	EUROPEAN FIN ST	0.021%	58.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	UNIONE DI BAN.	0.021%	58.894%
983	KINGSPAN GROUP	0.021%	58.915%
984	MICROSEMI	0.020%	58.935%
985	LAM RESEARCH CORP COMMON STOCK USD.001	0.020%	58.956%
986	SMITHS GROUP	0.020%	58.976%
987	UDR INC REIT USD.01	0.020%	58.997%
988	FIRST CAPITAL R	0.020%	59.017%
989	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.020%	59.037%
990	UNILEVER PLC SPONSORED ADR ADR	0.020%	59.058%
991	MARTIN MARIETTA	0.020%	59.078%
992	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.020%	59.098%
993	JOHNSON MATTHEY	0.020%	59.119%
994	INTERNATIONAL G	0.020%	59.139%
995	IMPERIAL TOBACC	0.020%	59.159%
996	ARROW ELECTRONI	0.020%	59.179%
997	CSL LIMITED	0.020%	59.200%
998	NEW FLYER COMMO	0.020%	59.220%
999	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.020%	59.240%
1000	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.020%	59.260%
1001	ELECTR DE FRANC	0.020%	59.280%
1002	VULCAN MATERIAL	0.020%	59.300%
1003	INFINEON TECHNO	0.020%	59.321%
1004	JUNIPER NETWORK	0.020%	59.341%
1005	KELT EXPLORATIO	0.020%	59.361%
1006	BAE SYSTEMS	0.020%	59.381%
1007	FEDERAL REALTY INVS TRUST REIT USD.01	0.020%	59.401%
1008	ROSS STORES INC	0.020%	59.421%
1009	UCB	0.020%	59.441%
1010	TJX COS INC	0.020%	59.461%
1011	IVANHOE MINES L	0.020%	59.481%
1012	SENSATA TECHNOL	0.020%	59.501%
1013	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.020%	59.521%
1014	SK ENERGY CO LT	0.020%	59.541%
1015	BERKELEY GROUP	0.020%	59.560%
1016	POSCO	0.020%	59.580%
1017	BANK TOKYO-MITS	0.020%	59.600%
1018	UNITED OVERSEAS	0.020%	59.620%
1019	JABIL CIRCUIT I	0.020%	59.640%
1020	WR BERKLEY CORP COMMON STOCK USD.2	0.020%	59.660%
1021	STERLING BANCORP/DE COMMON STOCK USD.01	0.020%	59.679%
1022	STOCKLAND TRUST	0.020%	59.699%
1023	HOME CAP GRP IN	0.020%	59.719%
1024	TDK CORP	0.020%	59.739%
1025	CHARTWELL RETIR	0.020%	59.758%
1026	SVENSKA HANDELS	0.020%	59.778%
1027	SOMPO JAPAN NIP	0.020%	59.798%
1028	MANPOWER INC	0.020%	59.817%
1029	SYNNEX CORP COMMON STOCK USD.001	0.020%	59.837%
1030	SWEDBANK AB	0.020%	59.856%
1031	AGILENT TECHNOL	0.020%	59.876%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	LIBERTY BROADBAND C COMMON STOCK USD.01	0.020%	59.895%
1033	FIRSTRAND LIMIT	0.019%	59.915%
1034	DUFREY AG-REG	0.019%	59.934%
1035	GENERAL MILLS I	0.019%	59.954%
1036	SBERBANK OF RUS	0.019%	59.973%
1037	RHEINMETALL AG	0.019%	59.993%
1038	BANK OF IRELAND	0.019%	60.012%
1039	GENTEX CORP COMMON STOCK USD.06	0.019%	60.032%
1040	BALL CORP	0.019%	60.051%
1041	DUKE REALTY CORP REIT USD.01	0.019%	60.070%
1042	AKAMAI TECHNOLO	0.019%	60.090%
1043	TOYOTA TSUSHO C	0.019%	60.109%
1044	HP INC COMMON STOCK USD.01	0.019%	60.128%
1045	APPLE INC SR UNSECURED 02/27 3.35	0.019%	60.148%
1046	OJI PAPER CO	0.019%	60.167%
1047	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.019%	60.186%
1048	NEWELL BRANDS INC COMMON STOCK USD1.0	0.019%	60.205%
1049	TECHNIPFMC PLC	0.019%	60.225%
1050	NATIONAL OILWEL	0.019%	60.244%
1051	OLIN CORP	0.019%	60.263%
1052	UTD MICRO ELECT	0.019%	60.282%
1053	PRICELINE GROUP	0.019%	60.301%
1054	PERRIGO CO PLC	0.019%	60.321%
1055	FRESENIUS SE &	0.019%	60.340%
1056	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.019%	60.359%
1057	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.019%	60.378%
1058	ROYAL MAIL PLC-	0.019%	60.397%
1059	DANSKE BANK A/S	0.019%	60.416%
1060	UMICORE	0.019%	60.435%
1061	WESTERN FOREST	0.019%	60.454%
1062	RSP PERMIAN INC COMMON STOCK USD.01	0.019%	60.473%
1063	HYDRO ONE LTD	0.019%	60.492%
1064	HEIDELBERGCEMEN	0.019%	60.511%
1065	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.019%	60.530%
1066	TOSOH CORP	0.019%	60.549%
1067	PROVINCE OF ALB	0.019%	60.568%
1068	EQT CORPORATION	0.019%	60.587%
1069	SHIRE PLC	0.019%	60.606%
1070	WILLIS TOWERS W	0.019%	60.625%
1071	DELL TECHNOLOGIES INC CL V TRACKING STK	0.019%	60.644%
1072	AISIN SEIKI CO	0.019%	60.663%
1073	BROTHER INDUSTR	0.019%	60.682%
1074	PARKLAND FUEL C	0.019%	60.701%
1075	AECOM COMMON STOCK USD.01	0.019%	60.719%
1076	ASSURANT INC COMMON STOCK USD.01	0.019%	60.738%
1077	BANCO BBPM SPA	0.019%	60.757%
1078	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.019%	60.776%
1079	AMADEUS IT HLDG	0.019%	60.794%
1080	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.019%	60.813%
1081	EURO FIN STABIL	0.019%	60.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	NN GROUP NV	0.019%	60.850%
1083	HARLEY DAVIDSON	0.019%	60.869%
1084	SUN COMMUNITIES INC REIT USD.01	0.019%	60.888%
1085	HALMA	0.019%	60.906%
1086	CREDIT AGRICOLE	0.019%	60.925%
1087	GREAT CANADIAN	0.019%	60.943%
1088	CHINA UNICOM LT	0.019%	60.962%
1089	ONEOK INC COMPANY GUAR 02/22 4.25	0.019%	60.980%
1090	HEALTHSOUTH CORP COMMON STOCK USD.01	0.019%	60.999%
1091	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.019%	61.017%
1092	DARDEN RESTAURA	0.018%	61.036%
1093	SKAND ENSKILDA	0.018%	61.054%
1094	RECKITT BENCKIS	0.018%	61.073%
1095	VOLKSWAGEN AG	0.018%	61.091%
1096	EIFPAGE SA	0.018%	61.110%
1097	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.018%	61.128%
1098	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.018%	61.147%
1099	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.018%	61.165%
1100	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.018%	61.183%
1101	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.018%	61.202%
1102	MARKS & SPENCER	0.018%	61.220%
1103	SK C&C CO LTD	0.018%	61.238%
1104	EXPEDIA INC COMMON STOCK USD.001	0.018%	61.257%
1105	DEUTSCHE BANK A	0.018%	61.275%
1106	HILL ROM HOLDINGS INC COMMON STOCK	0.018%	61.293%
1107	INTERTEK TESTIN	0.018%	61.311%
1108	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.018%	61.330%
1109	OMV AG	0.018%	61.348%
1110	YASKAWA ELEC CO	0.018%	61.366%
1111	UNI-SELECT INC	0.018%	61.384%
1112	FLIR SYSTEMS INC COMMON STOCK USD.01	0.018%	61.403%
1113	GKN PLC	0.018%	61.421%
1114	ADIANT PLC	0.018%	61.439%
1115	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.018%	61.457%
1116	GARMIN LTD.	0.018%	61.475%
1117	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.018%	61.493%
1118	WEX INC COMMON STOCK USD.01	0.018%	61.511%
1119	CAPITAL POWER C	0.018%	61.529%
1120	BHARTI AIRTEL L	0.018%	61.547%
1121	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.018%	61.565%
1122	CAMDEN PROPERTY	0.018%	61.583%
1123	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.018%	61.601%
1124	MITSUBISHI ESTA	0.018%	61.619%
1125	NOBLE ENERGY IN	0.018%	61.637%
1126	TWITTER INC COMMON STOCK USD.000005	0.018%	61.655%
1127	PORSCHE AUTOMOB	0.018%	61.673%
1128	CHINA PHARMACEU	0.018%	61.691%
1129	SONOCO PRODUCTS	0.018%	61.709%
1130	DANA HOLDING CO	0.018%	61.727%
1131	WESTPAC BANKING	0.018%	61.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.018%	61.763%
1133	CIMAREX ENERGY CO COMMON STOCK USD.01	0.018%	61.781%
1134	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	61.799%
1135	LAS VEGAS SANDS	0.018%	61.816%
1136	COMMERCE BANCSH	0.018%	61.834%
1137	GOLDCORP INC SR UNSECURED 06/21 3.625	0.018%	61.852%
1138	NEC CORP	0.018%	61.870%
1139	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.018%	61.887%
1140	MINEBEA CO	0.018%	61.905%
1141	WPX ENERGY INC COMMON STOCK	0.018%	61.923%
1142	MACERICH CO	0.018%	61.941%
1143	PACWEST BANCORP COMMON STOCK	0.018%	61.958%
1144	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.018%	61.976%
1145	ISUZU MOTORS	0.018%	61.994%
1146	UNIPER SE	0.018%	62.011%
1147	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.018%	62.029%
1148	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.018%	62.047%
1149	MS&AD INSURANCE	0.018%	62.064%
1150	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.018%	62.082%
1151	NEVSUN RESOURCES LTD COMMON STOCK	0.018%	62.099%
1152	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.018%	62.117%
1153	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.018%	62.135%
1154	NATIONAL RETAIL PROPERTIES REIT USD.01	0.018%	62.152%
1155	FUJIFILM HLDGS	0.018%	62.170%
1156	KIMCO REALTY	0.018%	62.187%
1157	JSW STEEL LTD	0.018%	62.205%
1158	BANK OF AMERICA	0.018%	62.222%
1159	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.018%	62.240%
1160	TREVALI MINING	0.018%	62.258%
1161	TATA MOTORS LTD	0.018%	62.275%
1162	ALBEMARLE CORP	0.018%	62.293%
1163	INPEX CORPORATI	0.018%	62.310%
1164	SOUTH32 LTD	0.018%	62.328%
1165	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.017%	62.345%
1166	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.017%	62.363%
1167	MURPHY OIL CORP	0.017%	62.380%
1168	ALCOA CORP COMMON STOCK USD.01	0.017%	62.397%
1169	COMINAR REAL ES	0.017%	62.415%
1170	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.017%	62.432%
1171	SONY CORP SPONSORED ADR ADR	0.017%	62.450%
1172	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.017%	62.467%
1173	HDFC BANK LTD	0.017%	62.485%
1174	MARATHON OIL CO	0.017%	62.502%
1175	ROCKWELL COLLIN	0.017%	62.519%
1176	SUMITOMO RLTY&D	0.017%	62.537%
1177	MIZUHO FINANCIA	0.017%	62.554%
1178	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.017%	62.572%
1179	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.017%	62.589%
1180	ANGLO AMERICAN	0.017%	62.606%
1181	HOWARD HUGHES CORP/THE COMMON STOCK	0.017%	62.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	HEXCEL CORP COMMON STOCK USD.01	0.017%	62.641%
1183	AIRBUS GROUP NV	0.017%	62.658%
1184	DEXUS PROPERTY	0.017%	62.676%
1185	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.017%	62.693%
1186	K&S AG	0.017%	62.710%
1187	FERRARI NV	0.017%	62.728%
1188	DOUGLAS EMMETT INC REIT USD.01	0.017%	62.745%
1189	TDC A/S	0.017%	62.762%
1190	MASTEC INC	0.017%	62.779%
1191	ECOLAB INC 2.37	0.017%	62.796%
1192	TORCHMARK CORP COMMON STOCK USD1.0	0.017%	62.814%
1193	NETFLIX INC COMMON STOCK USD.001	0.017%	62.831%
1194	MIRVAC GROUP RE	0.017%	62.848%
1195	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.017%	62.865%
1196	UNILEVER NV 0.5	0.017%	62.882%
1197	MKS INSTRUMENTS INC COMMON STOCK	0.017%	62.899%
1198	ROYAL DUTCH SH-	0.017%	62.916%
1199	PRECISION DRILLING CORP COMMON STOCK	0.017%	62.933%
1200	SHINHAN FINANCI	0.017%	62.951%
1201	PRIMERICA INC COMMON STOCK	0.017%	62.968%
1202	AGRICULTURAL BK	0.017%	62.985%
1203	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.017%	63.002%
1204	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.017%	63.019%
1205	EXELON CORP COMMON STOCK	0.017%	63.036%
1206	DANONE SA	0.017%	63.053%
1207	BIDVEST GROUP L	0.017%	63.070%
1208	HAMMERSON	0.017%	63.087%
1209	KOHL S CORPORATION SR UNSECURED 11/21 4	0.017%	63.104%
1210	RANDGOLD RESOUR	0.017%	63.121%
1211	FUBON FINANCIAL	0.017%	63.138%
1212	GALP ENERGIA	0.017%	63.155%
1213	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.017%	63.171%
1214	FREEHOLD ROYALT	0.017%	63.188%
1215	TELEFONICA EMIS	0.017%	63.205%
1216	CDN UTILS LTD N	0.017%	63.222%
1217	VIFOR PHARMA AG	0.017%	63.239%
1218	LEGG MASON INC SR UNSECURED 03/26 4.75	0.017%	63.256%
1219	SKF AB - B SHAR	0.017%	63.273%
1220	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.017%	63.289%
1221	CREDIT ACCEPTAN	0.017%	63.306%
1222	EQUIFAX INC	0.017%	63.323%
1223	AAC TECHNOLOGIE	0.017%	63.340%
1224	GAS NATURAL SDG	0.017%	63.357%
1225	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.017%	63.373%
1226	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.017%	63.390%
1227	RSA INSURANCE G	0.017%	63.407%
1228	HALLIBURTON CO	0.017%	63.424%
1229	AMER ELEC POWER	0.017%	63.440%
1230	Cineplex Inc.	0.017%	63.457%
1231	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	63.474%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	AJINOMOTO CO IN	0.017%	63.491%
1233	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.017%	63.507%
1234	ABN AMRO GROUP	0.017%	63.524%
1235	NOMURA HOLD INC	0.017%	63.540%
1236	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.017%	63.557%
1237	AMERICAN HOMES 4 RENT A REIT USD.01	0.017%	63.574%
1238	AALBERTS INDUST	0.017%	63.590%
1239	SINOPHARM GROUP	0.017%	63.607%
1240	CHRISTIAN HANSE	0.017%	63.623%
1241	ELISA OYJ-A	0.017%	63.640%
1242	COUNCIL OF EURO	0.017%	63.657%
1243	PRAIRIESKY ROYA	0.017%	63.673%
1244	MEDIOBANCA SPA	0.017%	63.690%
1245	CATALENT INC COMMON STOCK USD.01	0.017%	63.706%
1246	US BANCORP SR UNSECURED 01/24 3.7	0.016%	63.723%
1247	NATIONWIDE B/S	0.016%	63.739%
1248	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.016%	63.756%
1249	L'OREAL	0.016%	63.772%
1250	SANDVIK AB	0.016%	63.788%
1251	TORAY INDS INC	0.016%	63.805%
1252	BAYTEX ENERGY CORP COMMON STOCK	0.016%	63.821%
1253	CA INC SR UNSECURED 03/27 4.7	0.016%	63.838%
1254	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.016%	63.854%
1255	ELDORADO GOLD CORP COMMON STOCK	0.016%	63.871%
1256	WOLSELEY PLC	0.016%	63.887%
1257	CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001	0.016%	63.903%
1258	APTARGROUP INC COMMON STOCK USD.01	0.016%	63.920%
1259	NSK	0.016%	63.936%
1260	NIPPON BUILDING	0.016%	63.952%
1261	GAMING AND LEISURE PROPERTIE REIT	0.016%	63.969%
1262	DIRECT LINE INS	0.016%	63.985%
1263	ALARIS ROYALTY	0.016%	64.002%
1264	MEGGITT	0.016%	64.018%
1265	CASCADES INC	0.016%	64.034%
1266	ASML HOLDING NV	0.016%	64.050%
1267	BEMIS COMPANY COMMON STOCK USD.1	0.016%	64.067%
1268	BRUNSWICK CORP	0.016%	64.083%
1269	MOSAIC CO SR UNSECURED 11/21 3.75	0.016%	64.099%
1270	SLM CORP COMMON STOCK USD.2	0.016%	64.115%
1271	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.016%	64.132%
1272	ARRIS INTERNATI	0.016%	64.148%
1273	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.016%	64.164%
1274	AMERCO COMMON STOCK USD.25	0.016%	64.180%
1275	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.016%	64.196%
1276	FOREST CITY REALTY TRUST A REIT USD.01	0.016%	64.212%
1277	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.016%	64.228%
1278	DOREL INDS INC	0.016%	64.245%
1279	MURATA MFG CO	0.016%	64.261%
1280	ELECTRICITE DE	0.016%	64.277%
1281	SEKISUI CHEMICA	0.016%	64.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.016%	64.309%
1283	KION GROUP AG	0.016%	64.325%
1284	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.016%	64.341%
1285	SINO BIOPHAMACE	0.016%	64.357%
1286	CREE INC COMMON STOCK USD.00125	0.016%	64.373%
1287	BCO BRADESCO,AD	0.016%	64.389%
1288	KIRIN HOLDINGS	0.016%	64.405%
1289	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	64.421%
1290	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.016%	64.437%
1291	NAVIENT CORP COMMON STOCK USD.01	0.016%	64.453%
1292	LAZARD LTD CL A COMMON STOCK USD.01	0.016%	64.469%
1293	TRACTOR SUPPLY	0.016%	64.485%
1294	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.016%	64.501%
1295	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.016%	64.517%
1296	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.016%	64.533%
1297	KEY BANK NA SR UNSECURED 06/25 3.3	0.016%	64.549%
1298	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.016%	64.565%
1299	BMW US CAPITAL	0.016%	64.581%
1300	LIBERTY PROPERTY TRUST REIT USD.001	0.016%	64.596%
1301	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.016%	64.612%
1302	FLUGHAFEN ZUERI	0.016%	64.628%
1303	TULLOW OIL PLC	0.016%	64.644%
1304	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.016%	64.660%
1305	OBAYASHI CORP	0.016%	64.676%
1306	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.016%	64.691%
1307	AEGON N.V.	0.016%	64.707%
1308	LIBERTY MUTUAL	0.016%	64.723%
1309	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.016%	64.739%
1310	CARLISLE COS IN	0.016%	64.755%
1311	ORANGE SA SR UNSECURED 09/21 4.125	0.016%	64.770%
1312	GPT GROUP	0.016%	64.786%
1313	ORIGIN ENERGY L	0.016%	64.802%
1314	INNERGEX RENEWA	0.016%	64.818%
1315	MOL HUNGARIAN O	0.016%	64.833%
1316	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.016%	64.849%
1317	SAINSBURY (J) P	0.016%	64.865%
1318	PT UNITED TRACT	0.016%	64.880%
1319	WOOD GROUP (JOH	0.016%	64.896%
1320	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.016%	64.912%
1321	ERICSSON LM-B S	0.016%	64.927%
1322	ASML HOLDING NV	0.016%	64.943%
1323	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.016%	64.959%
1324	MARVELL TECH GR	0.016%	64.974%
1325	ROLLS ROYCE	0.016%	64.990%
1326	STRYKER CORP SR UNSECURED 03/21 2.625	0.016%	65.005%
1327	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.016%	65.021%
1328	VICINITY CENTER	0.016%	65.036%
1329	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.016%	65.052%
1330	MITSUI CHEMICAL	0.016%	65.067%
1331	INTUIT INC COMMON STOCK USD.01	0.015%	65.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	AMDOCS LTD COMMON STOCK GBP.0001	0.015%	65.098%
1333	ELECTRICITE DE	0.015%	65.114%
1334	SEMICONDUCTOR M	0.015%	65.129%
1335	MITEL NETWORKS	0.015%	65.145%
1336	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.015%	65.160%
1337	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.015%	65.176%
1338	VESTAS WIND SYS	0.015%	65.191%
1339	XYLEM INC COMMON STOCK	0.015%	65.207%
1340	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.015%	65.222%
1341	KIMBERLY-CLARK	0.015%	65.238%
1342	AT+T INC SR UNSECURED 05/25 3.4	0.015%	65.253%
1343	SUN HUNG KAI PR	0.015%	65.268%
1344	RANDSTAD HOLDIN	0.015%	65.284%
1345	SHOPIFY INC CLASS A COMMON STOCK	0.015%	65.299%
1346	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.015%	65.315%
1347	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.015%	65.330%
1348	PHOENIX GROUP H	0.015%	65.345%
1349	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.015%	65.361%
1350	USG CORP	0.015%	65.376%
1351	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.015%	65.391%
1352	EXPORT DEVELOPM	0.015%	65.407%
1353	WESTSHORE TERMI	0.015%	65.422%
1354	TARGA RESOURCES CORP COMMON STOCK USD.001	0.015%	65.437%
1355	LCI INDUSTRIES COMMON STOCK USD.01	0.015%	65.453%
1356	TEREX CORP	0.015%	65.468%
1357	DAIWA HOUSE IND	0.015%	65.483%
1358	CATCHER TECHNOL	0.015%	65.499%
1359	CBOE GLOBAL MARKETS INC COMMON STOCK	0.015%	65.514%
1360	SPIRAX-SARCO EN	0.015%	65.529%
1361	ENSIGN ENERGY S	0.015%	65.544%
1362	AON PLC	0.015%	65.560%
1363	GN STORE NORD	0.015%	65.575%
1364	TOYOTA MOTOR CR	0.015%	65.590%
1365	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.015%	65.605%
1366	BANK OF NY MELL	0.015%	65.621%
1367	WILLIAMS-SONOMA	0.015%	65.636%
1368	EAST WEST BANCORP INC COMMON STOCK USD.001	0.015%	65.651%
1369	FORTUM OYJ	0.015%	65.666%
1370	CUBESMART REIT USD.01	0.015%	65.681%
1371	COLFAX CORP	0.015%	65.697%
1372	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.015%	65.712%
1373	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.015%	65.727%
1374	TCF FINL CORP	0.015%	65.742%
1375	FEDERATED INVES	0.015%	65.757%
1376	DISCOVERY HLDGS	0.015%	65.772%
1377	MUNICIPALITY FI	0.015%	65.788%
1378	CENTENNIAL RESO	0.015%	65.803%
1379	KINGBOARD CHEMI	0.015%	65.818%
1380	BROWN + BROWN INC COMMON STOCK USD.1	0.015%	65.833%
1381	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.015%	65.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	RAIFFEISEN BANK	0.015%	65.863%
1383	BALOISE- HOLDIN	0.015%	65.878%
1384	OSRAM LICHT AG	0.015%	65.893%
1385	BIG LOTS INC COMMON STOCK USD.01	0.015%	65.908%
1386	FORTUNA SILVER MINES INC COMMON STOCK	0.015%	65.923%
1387	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.015%	65.938%
1388	STELLA JONES IN	0.015%	65.953%
1389	EVEREST RE GROU	0.015%	65.968%
1390	ACKERMANS & VAN	0.015%	65.983%
1391	SAFRAN SA	0.015%	65.998%
1392	DYCOM INDUSTRIE	0.015%	66.013%
1393	CYPRESS SEMICON	0.015%	66.028%
1394	RESONA HOLDINGS	0.015%	66.043%
1395	SKECHERS USA INC CL A COMMON STOCK USD.001	0.015%	66.058%
1396	KEMPER CORP COMMON STOCK USD.1	0.015%	66.073%
1397	IMPERIAL HOLDIN	0.015%	66.088%
1398	ZIONS BANCORP	0.015%	66.103%
1399	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.015%	66.118%
1400	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.015%	66.132%
1401	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.015%	66.147%
1402	STANDARD LIFE P	0.015%	66.162%
1403	EPR PROPERTIES REIT USD.01	0.015%	66.177%
1404	VEREIT INC REIT USD.01	0.015%	66.192%
1405	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	66.207%
1406	COCA COLA HBC A	0.015%	66.222%
1407	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	66.236%
1408	CYRUSONE INC REIT USD.01	0.015%	66.251%
1409	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.015%	66.266%
1410	BHP BILLITON PL	0.015%	66.281%
1411	CINTAS CORP	0.015%	66.296%
1412	PRETIUM RESOURC	0.015%	66.310%
1413	BANKUNITED INC COMMON STOCK USD.01	0.015%	66.325%
1414	CHINA UNICOM	0.015%	66.340%
1415	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.015%	66.355%
1416	FIRST SOLAR INC	0.015%	66.369%
1417	FUJI HEAVY INDS	0.015%	66.384%
1418	GEN DYNAMICS CO	0.015%	66.399%
1419	TERADATA CORP COMMON STOCK USD.01	0.015%	66.413%
1420	INCITEC PIVOT	0.015%	66.428%
1421	SVENSKA CELLULO	0.015%	66.443%
1422	KILROY REALTY C	0.015%	66.457%
1423	ANGLOGOLD ASHANTI SPON ADR ADR	0.015%	66.472%
1424	SALESFORCE.COM	0.015%	66.487%
1425	HOME BANCSHARES INC COMMON STOCK USD.01	0.015%	66.501%
1426	LOJAS RENNER SA	0.015%	66.516%
1427	SNYDERS LANCE INC COMMON STOCK USD.833	0.015%	66.530%
1428	WP CAREY INC REIT USD.001	0.015%	66.545%
1429	SINGAPORE AIRLI	0.015%	66.560%
1430	AVNET INC	0.015%	66.574%
1431	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.015%	66.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	Arch Capital Gr	0.015%	66.603%
1433	LAGARDERE S.C.A	0.015%	66.618%
1434	LIXIL GROUP COR	0.015%	66.632%
1435	H.B. FULLER CO. COMMON STOCK USD1.0	0.015%	66.647%
1436	HANG SENG BANK	0.015%	66.661%
1437	POLSKI KON NAF	0.015%	66.676%
1438	MURPHY USA INC COMMON STOCK	0.015%	66.691%
1439	CHINA PETROLEUM	0.015%	66.705%
1440	LOGAN PROPERTY	0.015%	66.720%
1441	ROCKWELL AUTO	0.015%	66.734%
1442	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.014%	66.749%
1443	FORTIVE CORP COMMON STOCK USD.01	0.014%	66.763%
1444	KERRY GROUP PLC	0.014%	66.777%
1445	LOCALIZA RENT A	0.014%	66.792%
1446	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.014%	66.806%
1447	TOLL BROTHERS INC COMMON STOCK USD.01	0.014%	66.821%
1448	DAH-CHI LIFE	0.014%	66.835%
1449	CHINA RESOURCES	0.014%	66.850%
1450	GALAXY ENTERTAI	0.014%	66.864%
1451	JYSKE BANK A/S	0.014%	66.879%
1452	ATS AUTOMATION	0.014%	66.893%
1453	ASSURED GUARANT	0.014%	66.908%
1454	BCO BRADESCO,PR	0.014%	66.922%
1455	COOPER COS INC	0.014%	66.936%
1456	WINTRUST FINANCIAL CORP COMMON STOCK	0.014%	66.951%
1457	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.014%	66.965%
1458	AMKOR TECHNOLOG	0.014%	66.980%
1459	WHITBREAD PLC	0.014%	66.994%
1460	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	67.008%
1461	HELMERICH & PAY	0.014%	67.023%
1462	SUMITOMO HEAVY	0.014%	67.037%
1463	RENAISSANCE RE	0.014%	67.052%
1464	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.014%	67.066%
1465	ST JAMES PLACE	0.014%	67.080%
1466	GALAPAGOS NV	0.014%	67.095%
1467	HINDALCO INDS	0.014%	67.109%
1468	INCHCAPE PLC	0.014%	67.123%
1469	INGENICO	0.014%	67.138%
1470	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.014%	67.152%
1471	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.014%	67.166%
1472	HYUNDAI MOBIS	0.014%	67.181%
1473	FRAPORT AG	0.014%	67.195%
1474	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.014%	67.209%
1475	COPA HOLDINGS S	0.014%	67.223%
1476	KNIGHT THERAPEU	0.014%	67.238%
1477	HUBBELL INC COMMON STOCK USD.01	0.014%	67.252%
1478	OESTERREIC KONT	0.014%	67.266%
1479	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.014%	67.280%
1480	CTBC FINANCIAL	0.014%	67.295%
1481	ESSENT GROUP LT	0.014%	67.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	NATIONAL GRID PLC SP ADR ADR	0.014%	67.323%
1483	BURBERRY GROUP	0.014%	67.337%
1484	HIGHWOODS PROPE	0.014%	67.351%
1485	SOUTH STATE CORP COMMON STOCK USD2.5	0.014%	67.366%
1486	TECH DATA CORP COMMON STOCK USD.0015	0.014%	67.380%
1487	ISHIKAWAJIMA HA	0.014%	67.394%
1488	EQUITABLE GROUP	0.014%	67.408%
1489	AIR FRANCE-KLM	0.014%	67.422%
1490	TAIHEIYO CEMENT	0.014%	67.437%
1491	SPRINT CORP COMMON STOCK USD.01	0.014%	67.451%
1492	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.014%	67.465%
1493	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.014%	67.479%
1494	DST SYST INC DE	0.014%	67.493%
1495	VISTEON CORP COMMON STOCK	0.014%	67.507%
1496	KREDITANST FUR	0.014%	67.521%
1497	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.014%	67.536%
1498	APPLE INC SR UNSECURED 05/22 2.3	0.014%	67.550%
1499	TEIJIN	0.014%	67.564%
1500	INTERDIGITAL IN	0.014%	67.578%
1501	CASEYS GEN STOR	0.014%	67.592%
1502	VF CORP	0.014%	67.606%
1503	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	67.620%
1504	GROWTHPOINT PRO	0.014%	67.634%
1505	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.014%	67.648%
1506	SUMITOMO MITSUI	0.014%	67.663%
1507	TERADYNE INC	0.014%	67.677%
1508	TATE & LYLE	0.014%	67.691%
1509	HUDSON'S BAY CO	0.014%	67.705%
1510	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	67.719%
1511	ALLEGHANY CORP COMMON STOCK USD1.0	0.014%	67.733%
1512	APARTMENT INVT + MGMT CO A REIT USD.01	0.014%	67.747%
1513	INTL CONS AIRLI	0.014%	67.761%
1514	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.014%	67.775%
1515	HELVETIA HOLDIN	0.014%	67.789%
1516	YES BANK LTD	0.014%	67.803%
1517	ROYAL GOLD INC	0.014%	67.817%
1518	PROVINCE OF ONT	0.014%	67.831%
1519	GENPACT LIMITED	0.014%	67.845%
1520	MONDI PLC	0.014%	67.859%
1521	HANCOCK HOLDING	0.014%	67.873%
1522	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.014%	67.887%
1523	STRYKER CORP SR UNSECURED 05/24 3.375	0.014%	67.901%
1524	ENAGAS	0.014%	67.915%
1525	APPLE INC SR UNSECURED 09/22 2.1	0.014%	67.929%
1526	GENTING BHD	0.014%	67.943%
1527	China Mengniu D	0.014%	67.957%
1528	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.014%	67.971%
1529	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.014%	67.985%
1530	JAPAN REAL ESTA	0.014%	67.999%
1531	SHERWIN WILLIAM	0.014%	68.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.014%	68.027%
1533	BARNES GROUP INC COMMON STOCK USD.01	0.014%	68.040%
1534	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.014%	68.054%
1535	GRANITE REAL ES	0.014%	68.068%
1536	REINSURANCE GRO	0.014%	68.082%
1537	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.014%	68.096%
1538	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.014%	68.110%
1539	HILLENBRAND INC COMMON STOCK	0.014%	68.124%
1540	TELE2 AB-B SHS	0.014%	68.138%
1541	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.014%	68.151%
1542	LONGFOR PROPERT	0.014%	68.165%
1543	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.014%	68.179%
1544	BARLOWORLD LTD	0.014%	68.193%
1545	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.014%	68.207%
1546	MITSUBISHI GAS	0.014%	68.221%
1547	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.014%	68.234%
1548	GEMALTO NV	0.014%	68.248%
1549	BANK HAPOALIM B	0.014%	68.262%
1550	GROUP 4 SECURIC	0.014%	68.276%
1551	AMPHENOL CORP	0.014%	68.290%
1552	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.014%	68.303%
1553	SANDERSON FARMS INC COMMON STOCK USD1.0	0.014%	68.317%
1554	JAPAN TOBACCO I	0.014%	68.331%
1555	ZOETIS INC COMMON STOCK USD.01	0.014%	68.345%
1556	CHINA COMMUNICA	0.014%	68.358%
1557	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.014%	68.372%
1558	LIBERTY MUTUAL	0.014%	68.386%
1559	METLIFE INC SR UNSECURED 04/24 3.6	0.014%	68.399%
1560	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.014%	68.413%
1561	TELEFLEX INC COMMON STOCK USD1.0	0.014%	68.427%
1562	TOKYU FUDOSAN H	0.014%	68.440%
1563	CNH INDUSTRIAL	0.014%	68.454%
1564	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.014%	68.468%
1565	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.014%	68.481%
1566	DELUXE CORP	0.014%	68.495%
1567	DS SMITH PLC	0.014%	68.509%
1568	GLOBAL PAYMENTS INC COMMON STOCK	0.014%	68.522%
1569	CARNIVAL PLC	0.014%	68.536%
1570	POLARISIndustr	0.014%	68.550%
1571	BOOKER GROUP	0.014%	68.563%
1572	PDC ENERGY INC COMMON STOCK USD.01	0.014%	68.577%
1573	ALSTOM	0.014%	68.590%
1574	POSCO	0.014%	68.604%
1575	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.014%	68.618%
1576	NIPPON TEL&TEL	0.014%	68.631%
1577	CHINA SHENHUA E	0.014%	68.645%
1578	PREMIER GOLD MI	0.014%	68.658%
1579	STORE CAPITAL CORP REIT USD.01	0.014%	68.672%
1580	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.014%	68.685%
1581	AT&T INC 1.45%	0.014%	68.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.014%	68.712%
1583	PTT EXP&PROD-FG	0.014%	68.726%
1584	FREENET AG	0.014%	68.739%
1585	HONG KONG EXCHA	0.014%	68.753%
1586	ON ASSIGNMENT INC COMMON STOCK USD.01	0.014%	68.766%
1587	EAGLE MATERIALS	0.013%	68.780%
1588	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.013%	68.793%
1589	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.013%	68.807%
1590	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.013%	68.820%
1591	WOODWARD INC COMMON STOCK USD.00292	0.013%	68.834%
1592	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.013%	68.847%
1593	BBA AVIATION	0.013%	68.861%
1594	SIGNET JEWELERS	0.013%	68.874%
1595	EAST JAPAN RAIL	0.013%	68.888%
1596	XL GROUP LTD	0.013%	68.901%
1597	WW GRAINGER INC	0.013%	68.914%
1598	OC OERLIKON COR	0.013%	68.928%
1599	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.013%	68.941%
1600	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.013%	68.955%
1601	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.013%	68.968%
1602	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.013%	68.981%
1603	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.013%	68.995%
1604	JEAN COUTU GRP	0.013%	69.008%
1605	PURE INDUSTRIAL	0.013%	69.021%
1606	FLOWERS FOODS INC COMMON STOCK USD.01	0.013%	69.035%
1607	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.013%	69.048%
1608	NOVOZYMES A/S	0.013%	69.061%
1609	AMERISOURCEBERG	0.013%	69.075%
1610	MERLIN PROPERTI	0.013%	69.088%
1611	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.013%	69.101%
1612	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.013%	69.115%
1613	SWATCH GROUP	0.013%	69.128%
1614	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.013%	69.141%
1615	KENNAMETAL INC COMMON STOCK USD1.25	0.013%	69.155%
1616	DEUTSCHE BOERSE	0.013%	69.168%
1617	TIME WARNER INC	0.013%	69.181%
1618	TOTAL CAPITAL C	0.013%	69.195%
1619	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.013%	69.208%
1620	SKANDINAVISKA E	0.013%	69.221%
1621	MEREDITH CORP	0.013%	69.234%
1622	DREAM OFFICE RE	0.013%	69.248%
1623	THERMO FISHER S	0.013%	69.261%
1624	US FOODS HOLDING CORP COMMON STOCK USD.01	0.013%	69.274%
1625	FNB CORP COMMON STOCK USD.01	0.013%	69.287%
1626	KURARAY CO	0.013%	69.301%
1627	PANDORA A/S	0.013%	69.314%
1628	ITT INC COMMON STOCK USD1.0	0.013%	69.327%
1629	ELECTRONIC ARTS	0.013%	69.340%
1630	MYLAN NV 3.125%	0.013%	69.354%
1631	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.013%	69.367%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	ARTIS REAL ESTA	0.013%	69.380%
1633	WESCO INTERNATI	0.013%	69.393%
1634	ACI WORLDWIDE INC COMMON STOCK USD.005	0.013%	69.406%
1635	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.013%	69.420%
1636	KLX INC COMMON STOCK USD.01	0.013%	69.433%
1637	VOESTALPINE AG	0.013%	69.446%
1638	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.013%	69.459%
1639	CIGNA CORP SR UNSECURED 02/22 4	0.013%	69.473%
1640	NORTH WEST CO I	0.013%	69.486%
1641	SBM OFFSHORE NV	0.013%	69.499%
1642	ILG INC COMMON STOCK USD.01	0.013%	69.512%
1643	SAPPI	0.013%	69.525%
1644	REXNORD CORP COMMON STOCK USD.01	0.013%	69.538%
1645	SANOFI ADR ADR	0.013%	69.552%
1646	NORBORD INC COMMON STOCK	0.013%	69.565%
1647	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.013%	69.578%
1648	VOYA FINANCIAL INC COMMON STOCK USD.01	0.013%	69.591%
1649	MARUBENI CORP	0.013%	69.604%
1650	FLOWSERVE CORP COMMON STOCK USD1.25	0.013%	69.617%
1651	HKT TRUST	0.013%	69.630%
1652	MAN STRATEGIC H	0.013%	69.643%
1653	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.013%	69.656%
1654	DREAM GLOBAL RE	0.013%	69.670%
1655	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.013%	69.683%
1656	WALGREEN CO COMPANY GUAR 09/22 3.1	0.013%	69.696%
1657	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	69.709%
1658	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	69.722%
1659	EATON CORP COMPANY GUAR 11/22 2.75	0.013%	69.735%
1660	ALTUS GROUP LTD	0.013%	69.748%
1661	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.013%	69.761%
1662	PNC BANK NA 2.6	0.013%	69.774%
1663	JPMORGAN CHASE	0.013%	69.787%
1664	KIA MOTORS CORP	0.013%	69.800%
1665	LARSEN & TOUBRO	0.013%	69.813%
1666	REGIONS FINANCI	0.013%	69.826%
1667	HANKYU CORP	0.013%	69.839%
1668	YY INC ADR ADR USD.00001	0.013%	69.852%
1669	SUNRISE COMMUNC	0.013%	69.865%
1670	BARRY CALLEBAUT	0.013%	69.878%
1671	DELPHI AUTOMOTI	0.013%	69.891%
1672	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.013%	69.904%
1673	HENGAN INTL	0.013%	69.918%
1674	NOKIAN RENKAAT	0.013%	69.931%
1675	TOREX GOLD RESO	0.013%	69.944%
1676	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	69.957%
1677	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.013%	69.969%
1678	SES GLOBAL	0.013%	69.982%
1679	COOPERATIEVE RA	0.013%	69.995%
1680	CORELOGIC INC COMMON STOCK USD1.0	0.013%	70.008%
1681	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.013%	70.021%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	BELDEN INC COMMON STOCK USD.01	0.013%	70.034%
1683	OBSIDIAN ENERGY LTD COMMON STOCK	0.013%	70.047%
1684	AGILE PROPERTY	0.013%	70.060%
1685	UNILEVER NV	0.013%	70.073%
1686	MATADOR RESOURCES CO COMMON STOCK USD.01	0.013%	70.086%
1687	SPECTRIS PLC	0.013%	70.099%
1688	EXTENDED STAY AMERICA INC UNIT USD.01	0.013%	70.112%
1689	MINITUBISHI MATE	0.013%	70.125%
1690	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.013%	70.138%
1691	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.013%	70.151%
1692	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.013%	70.164%
1693	REDEFINE PROPER	0.013%	70.177%
1694	ENTEGRIS INC COMMON STOCK USD.01	0.013%	70.190%
1695	KBR INC COMMON STOCK USD.001	0.013%	70.202%
1696	NATIONAL AUSTRALIA	0.013%	70.215%
1697	SBI HOLDINGS IN	0.013%	70.228%
1698	LITHIA MOTORS INC CL A COMMON STOCK	0.013%	70.241%
1699	XILINX INC	0.013%	70.254%
1700	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.013%	70.267%
1701	KREDITANSTALT F	0.013%	70.280%
1702	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.013%	70.293%
1703	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	70.306%
1704	DOMTAR CORP USD	0.013%	70.318%
1705	SYSCO CORP COMMON STOCK USD1.0	0.013%	70.331%
1706	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.013%	70.344%
1707	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.013%	70.357%
1708	CARTER S INC COMMON STOCK USD.01	0.013%	70.370%
1709	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.013%	70.383%
1710	ORICA LIMITED	0.013%	70.396%
1711	CAIXABANK	0.013%	70.408%
1712	HYATT HOTELS CO	0.013%	70.421%
1713	CNO FINANCIAL	0.013%	70.434%
1714	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.013%	70.447%
1715	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.013%	70.460%
1716	CARLSBERG	0.013%	70.472%
1717	ALACER GOLD COR	0.013%	70.485%
1718	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.013%	70.498%
1719	RICHELIEU HARDW	0.013%	70.511%
1720	WILLIAM HILL PL	0.013%	70.523%
1721	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.013%	70.536%
1722	LENOVO GROUP LT	0.013%	70.549%
1723	MITSUI OSK LINE	0.013%	70.562%
1724	SAP AG	0.013%	70.574%
1725	KLA TENCOR CORP COMMON STOCK USD.001	0.013%	70.587%
1726	DOWNER EDI LTD	0.013%	70.600%
1727	MITSUI MINING &	0.013%	70.613%
1728	MICRO FOCUS INT	0.013%	70.625%
1729	IMI PLC	0.013%	70.638%
1730	HENRY SCHEIN CO	0.013%	70.651%
1731	BIRCHCLIFF ENER	0.013%	70.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	CRANE CO	0.013%	70.676%
1733	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.013%	70.689%
1734	QBE INSURANCE	0.013%	70.701%
1735	HCL TECHNOLOGIE	0.013%	70.714%
1736	CABOT OIL & GAS	0.013%	70.727%
1737	INTERMEDIATE CA	0.013%	70.739%
1738	BCA POP EMILIA	0.013%	70.752%
1739	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.013%	70.765%
1740	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.013%	70.777%
1741	CIRRUS LOGIC IN	0.013%	70.790%
1742	MORNEAU SHEPELL	0.013%	70.803%
1743	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.013%	70.815%
1744	BAXTER INTL INC	0.013%	70.828%
1745	KELLOGG CO 0.8%	0.013%	70.841%
1746	PRUDENTIAL CORP	0.013%	70.853%
1747	CHIMEI INNOLUX	0.013%	70.866%
1748	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.013%	70.878%
1749	BOSKALIS WESTMN	0.013%	70.891%
1750	TRI POINTE GROUP INC COMMON STOCK USD.01	0.013%	70.903%
1751	KIRBY CORP	0.013%	70.916%
1752	OMNICOM GROUP I	0.013%	70.929%
1753	GS HOLDINGS COR	0.013%	70.941%
1754	BRENNTAG AG	0.013%	70.954%
1755	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	70.966%
1756	NIPPON YUSEN KK	0.013%	70.979%
1757	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	70.991%
1758	COLGATE-PALMOLI	0.013%	71.004%
1759	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.013%	71.016%
1760	VONOVIA SE	0.013%	71.029%
1761	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.012%	71.041%
1762	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	71.054%
1763	SENIOR HOUSING PROP TRUST REIT USD.01	0.012%	71.066%
1764	HUHTAMAKI OY	0.012%	71.079%
1765	IDEX CORP	0.012%	71.091%
1766	QORVO INC COMMON STOCK USD.0001	0.012%	71.104%
1767	FURUKAWA ELECTR	0.012%	71.116%
1768	WESTPAC BANKING	0.012%	71.129%
1769	UBS GROUP	0.012%	71.141%
1770	MINTH GROUP LTD	0.012%	71.154%
1771	DERWENT LONDON	0.012%	71.166%
1772	DAIWA SECURITIE	0.012%	71.178%
1773	FLUOR CORP COMMON STOCK USD.01	0.012%	71.191%
1774	JAZZ PHARMACEUT	0.012%	71.203%
1775	CHILDRENS PLACE	0.012%	71.216%
1776	NASDAQ INC SR UNSECURED 06/24 4.25	0.012%	71.228%
1777	TOTAL ENERGY SE	0.012%	71.240%
1778	IBERIABANK CORP	0.012%	71.253%
1779	BENDIGO AND ADE	0.012%	71.265%
1780	NU SKIN ENTERPR	0.012%	71.278%
1781	LIBERTY VENTURES SER A TRACKING STK USD.01	0.012%	71.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	CORESITE REALTY CORP REIT USD.01	0.012%	71.302%
1783	LEGG MASON INC COMMON STOCK USD.1	0.012%	71.315%
1784	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.012%	71.327%
1785	KROGER CO SR UNSECURED 04/22 3.4	0.012%	71.339%
1786	TEMENOS GROUP A	0.012%	71.352%
1787	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	71.364%
1788	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.012%	71.376%
1789	RIO TINTO PLC	0.012%	71.389%
1790	MICROCHIP TECHN	0.012%	71.401%
1791	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	71.413%
1792	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	71.426%
1793	CK ASSET HOLDIN	0.012%	71.438%
1794	SKYWEST INC COMMON STOCK	0.012%	71.450%
1795	WHITE MOUNTAINS	0.012%	71.463%
1796	INDIABULLS HOUS	0.012%	71.475%
1797	TEVA PHARMACEUTICAL SP ADR ADR	0.012%	71.487%
1798	YUM BRANDS INC COMMON STOCK	0.012%	71.500%
1799	TEGNA INC COMMON STOCK USD1.0	0.012%	71.512%
1800	THE FOSCHINI GR	0.012%	71.524%
1801	TIMKEN CO	0.012%	71.536%
1802	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.012%	71.549%
1803	SERVICEMASTER G	0.012%	71.561%
1804	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	71.573%
1805	SERVICE CORP IN	0.012%	71.585%
1806	ING BANK	0.012%	71.597%
1807	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.012%	71.610%
1808	ARYZTA AG	0.012%	71.622%
1809	RELX NV	0.012%	71.634%
1810	FOOT LOCKER INC COMMON STOCK USD.01	0.012%	71.646%
1811	ROYAL BANK OF SCOT SPON ADR ADR	0.012%	71.658%
1812	KESKO	0.012%	71.671%
1813	CABOT CORP	0.012%	71.683%
1814	TRANSOCEAN LTD	0.012%	71.695%
1815	PEABODY ENERGY CORP COMMON STOCK	0.012%	71.707%
1816	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.012%	71.719%
1817	BARCLAYS PLC	0.012%	71.731%
1818	BEST BUY CO INC	0.012%	71.744%
1819	BEAZLEY PLC	0.012%	71.756%
1820	SHIMAO PROPERTY	0.012%	71.768%
1821	MAXIMUS INC COMMON STOCK	0.012%	71.780%
1822	MSC INDUSTRIAL	0.012%	71.792%
1823	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	71.804%
1824	NITTO DENKO COR	0.012%	71.816%
1825	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.012%	71.828%
1826	BLUEBIRD BIO IN	0.012%	71.841%
1827	CNPC (HONG KONG	0.012%	71.853%
1828	HERMAN MILLER I	0.012%	71.865%
1829	REGAL BELOIT CORP COMMON STOCK USD.01	0.012%	71.877%
1830	AXIS CAPITAL HO	0.012%	71.889%
1831	ASTELLAS PHARMA	0.012%	71.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	FASTENAL	0.012%	71.913%
1833	TATA CONSULTANCY	0.012%	71.925%
1834	ICICI BANK LTD	0.012%	71.937%
1835	DEUTSCHE WOHNEN	0.012%	71.949%
1836	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.012%	71.961%
1837	CALFRAC WELL SE	0.012%	71.973%
1838	NIPPON PROLOGIS	0.012%	71.985%
1839	NGK INSULATORS	0.012%	71.997%
1840	METRO WHOLESALE	0.012%	72.009%
1841	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.012%	72.021%
1842	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.012%	72.033%
1843	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.012%	72.045%
1844	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.012%	72.057%
1845	DENKI KAGAKU KO	0.012%	72.069%
1846	FAMILYMART CO	0.012%	72.081%
1847	CANACCORD FINANCIAL	0.012%	72.093%
1848	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.012%	72.105%
1849	MOODY S CORP COMMON STOCK USD.01	0.012%	72.117%
1850	AARON S INC COMMON STOCK USD.5	0.012%	72.129%
1851	PINNACLE FOODS INC COMMON STOCK USD.01	0.012%	72.141%
1852	IPG PHOTONICS C	0.012%	72.153%
1853	TRICON CAPITAL	0.012%	72.165%
1854	GOLD FIELDS LTD SPONS ADR ADR	0.012%	72.177%
1855	COPART INC	0.012%	72.189%
1856	KAWASAKI HEAVY	0.012%	72.201%
1857	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.012%	72.213%
1858	ADVANCED SEMICONDUCTOR	0.012%	72.225%
1859	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.012%	72.237%
1860	UBE INDUSTRIES	0.012%	72.249%
1861	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.012%	72.261%
1862	KAO CORP	0.012%	72.273%
1863	BID CORP LTD	0.012%	72.284%
1864	NVR INC COMMON STOCK USD.01	0.012%	72.296%
1865	AURUBIS AG	0.012%	72.308%
1866	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.012%	72.320%
1867	KERING	0.012%	72.332%
1868	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.012%	72.344%
1869	TOKYO ELECTRON	0.012%	72.356%
1870	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.012%	72.368%
1871	ALLSCRIPTS HEALTHCARE SOLUTIONS COMMON STOCK USD.01	0.012%	72.379%
1872	mitsui fudosan	0.012%	72.391%
1873	OLD NATIONAL BANCORP COMMON STOCK	0.012%	72.403%
1874	NORDSTROM INC SR UNSECURED 05/20 4.75	0.012%	72.415%
1875	SEB SA	0.012%	72.427%
1876	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.012%	72.439%
1877	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.012%	72.450%
1878	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	72.462%
1879	WORTHINGTON INDUSTRIES	0.012%	72.474%
1880	BUCHER INDUSTRIES-REGD	0.012%	72.486%
1881	ASSOCIATED BANCORP	0.012%	72.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	SASOL	0.012%	72.509%
1883	AUST & NZ BK GP	0.012%	72.521%
1884	VALIDUS HOLDING	0.012%	72.533%
1885	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	72.545%
1886	MOSAIC CO	0.012%	72.556%
1887	FIBRA UNO ADMIN	0.012%	72.568%
1888	A P MOLLER - MA	0.012%	72.580%
1889	DONALDSON CO IN	0.012%	72.591%
1890	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.012%	72.603%
1891	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.012%	72.615%
1892	TRITON INTERNAT	0.012%	72.626%
1893	LEONI AG	0.012%	72.638%
1894	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	72.650%
1895	SAIPEM SPA	0.012%	72.661%
1896	VISHAY INTERTEC	0.012%	72.673%
1897	TATA STEEL LIMI	0.012%	72.685%
1898	VIASAT INC COMMON STOCK USD.0001	0.012%	72.696%
1899	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	72.708%
1900	MERCURY GENERAL	0.012%	72.720%
1901	ANTOFAGASTA HLD	0.012%	72.731%
1902	CLOROX CO	0.012%	72.743%
1903	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.012%	72.755%
1904	TAIWAN CEMENT	0.012%	72.766%
1905	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.012%	72.778%
1906	WOOLWORTHS HLDG	0.012%	72.789%
1907	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	72.801%
1908	FISERV INC COMMON STOCK USD.01	0.012%	72.813%
1909	ASSA ABLOY AB	0.012%	72.824%
1910	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.012%	72.836%
1911	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	72.847%
1912	LIVANOVA PLC	0.012%	72.859%
1913	COBHAM PLC	0.012%	72.871%
1914	MAXIM INTEGRATE	0.012%	72.882%
1915	SLEEP COUNTRY C	0.012%	72.894%
1916	COGECO INC COMMON STOCK	0.012%	72.905%
1917	SONOVA HOLDING	0.012%	72.917%
1918	CAP GEMINI	0.012%	72.928%
1919	TASEKO MINES LT	0.012%	72.940%
1920	ROBERT HALF INT	0.012%	72.952%
1921	SHINHAN FIN GRO	0.012%	72.963%
1922	UNITED URBAN IN	0.012%	72.975%
1923	ENERSYS COMMON STOCK USD.01	0.012%	72.986%
1924	RENTOKIL INITIA	0.011%	72.998%
1925	BYD CO	0.011%	73.009%
1926	RPC GROUP	0.011%	73.021%
1927	EMPRESA BRASILE	0.011%	73.032%
1928	SEALED AIR CORP COMMON STOCK USD.1	0.011%	73.044%
1929	COMPASS GROUP P	0.011%	73.055%
1930	GAM HOLDING LTD	0.011%	73.066%
1931	AGF MGMT LTD CL	0.011%	73.078%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	NIPPON EXPRESS	0.011%	73.089%
1933	MAPFRE SA	0.011%	73.101%
1934	PRA HEALTH SCIE	0.011%	73.112%
1935	TRUWORTHS INTER	0.011%	73.124%
1936	TOPBUILD CORP COMMON STOCK	0.011%	73.135%
1937	CIENA CORP COMMON STOCK USD.01	0.011%	73.147%
1938	SEKISUI HOUSE	0.011%	73.158%
1939	CENTRICA PLC	0.011%	73.169%
1940	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.011%	73.181%
1941	MCCORMICK & CO	0.011%	73.192%
1942	ABM INDUSTRIES INC COMMON STOCK USD.01	0.011%	73.203%
1943	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	73.215%
1944	GUYANA GOLDFIEL	0.011%	73.226%
1945	LEGRAND SA	0.011%	73.237%
1946	MILLICOM INTL C	0.011%	73.249%
1947	HEINEKEN NV	0.011%	73.260%
1948	SEMPRA ENERGY COMMON STOCK	0.011%	73.271%
1949	ARCONIC INC SR UNSECURED 02/22 5.87	0.011%	73.283%
1950	II VI INC COMMON STOCK	0.011%	73.294%
1951	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.011%	73.305%
1952	CNX RESOURCES CORP COMMON STOCK USD.01	0.011%	73.317%
1953	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.011%	73.328%
1954	LITTELFUSE INC COMMON STOCK USD.01	0.011%	73.339%
1955	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.011%	73.351%
1956	RELX PLC SPON ADR ADR	0.011%	73.362%
1957	CANACOL ENERGY	0.011%	73.373%
1958	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.011%	73.384%
1959	KONICA MINOLTA	0.011%	73.396%
1960	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.011%	73.407%
1961	ANHUI CONCH CEM	0.011%	73.418%
1962	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	73.430%
1963	CH ROBINSON WOR	0.011%	73.441%
1964	OTSUKA HLDGS CO	0.011%	73.452%
1965	JANUS CAPITAL G	0.011%	73.463%
1966	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.011%	73.475%
1967	GRACO INC COMMON STOCK USD1.0	0.011%	73.486%
1968	BABCOCK INTL GR	0.011%	73.497%
1969	CARPENTER TECH	0.011%	73.508%
1970	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.011%	73.520%
1971	KREDITANST FUER	0.011%	73.531%
1972	J FRONT RETAILI	0.011%	73.542%
1973	HEALTHCARE REALTY TRUST INC REIT USD.01	0.011%	73.553%
1974	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.011%	73.564%
1975	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.011%	73.575%
1976	RALPH LAUREN CORP COMMON STOCK USD.01	0.011%	73.587%
1977	TAUBMAN CENTERS INC REIT USD.01	0.011%	73.598%
1978	EXPERIAN PLC	0.011%	73.609%
1979	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	73.620%
1980	KINAXIS INC	0.011%	73.631%
1981	DAIKIN INDUSTRI	0.011%	73.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.011%	73.653%
1983	CITRIX SYSTEMS	0.011%	73.665%
1984	MITSUBISHI UJF	0.011%	73.676%
1985	VOLKSWAGEN LEAS	0.011%	73.687%
1986	SANTOS LIMITED	0.011%	73.698%
1987	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.011%	73.709%
1988	CITIC LTD	0.011%	73.720%
1989	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.011%	73.731%
1990	LIFE STORAGE INC REIT USD.01	0.011%	73.742%
1991	ARCH COAL INC A COMMON STOCK USD.01	0.011%	73.754%
1992	BEIJING ENT WAT	0.011%	73.765%
1993	ANGLOVAAL INDS	0.011%	73.776%
1994	BRP INC/CA- SUB	0.011%	73.787%
1995	NOMURA REAL EST	0.011%	73.798%
1996	CHINA MERCHANT	0.011%	73.809%
1997	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.011%	73.820%
1998	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.011%	73.831%
1999	SUBSEA 7 SA	0.011%	73.842%
2000	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.011%	73.853%
2001	METSO OYJ	0.011%	73.864%
2002	KAZAKHMYS PLC	0.011%	73.875%
2003	ORIX JREIT INC	0.011%	73.887%
2004	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	73.898%
2005	E L FINL CORP L	0.011%	73.909%
2006	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.011%	73.920%
2007	WINPAK LTD	0.011%	73.931%
2008	ROGERS CORP COMMON STOCK USD1.0	0.011%	73.942%
2009	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.011%	73.953%
2010	SANTANDER UK PLC SR UNSECURED 03/24 4	0.011%	73.964%
2011	BAYER MOTOREN W	0.011%	73.975%
2012	COMPAL ELECTRON	0.011%	73.986%
2013	SANMINA CORP COMMON STOCK USD.01	0.011%	73.997%
2014	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.011%	74.008%
2015	JULIUS BAER GRO	0.011%	74.019%
2016	JAPAN RETAIL FU	0.011%	74.030%
2017	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.011%	74.041%
2018	DTE ENERGY INC	0.011%	74.052%
2019	CONVERGYS CORP COMMON STOCK	0.011%	74.063%
2020	GEBERIT AG-REG	0.011%	74.074%
2021	J2 GLOBAL INC COMMON STOCK USD.01	0.011%	74.085%
2022	VENTURE CORP	0.011%	74.096%
2023	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.011%	74.107%
2024	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.011%	74.118%
2025	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.011%	74.129%
2026	SYNOPSYS INC	0.011%	74.140%
2027	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.011%	74.151%
2028	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	74.162%
2029	PERKINELMER INC COMMON STOCK USD1.0	0.011%	74.173%
2030	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.011%	74.184%
2031	IBM CORP SR UNSECURED 02/24 3.625	0.011%	74.195%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	SIGNATURE BANK COMMON STOCK USD.01	0.011%	74.205%
2033	PASON SYSTEMS I	0.011%	74.216%
2034	NEW YORK TIMES	0.011%	74.227%
2035	PUBLIC SERVICE	0.011%	74.238%
2036	COVESTRO AG	0.011%	74.249%
2037	SOUTHERN CO SR UNSECURED 06/20 2.75	0.011%	74.260%
2038	CALLON PETROLEUM CO COMMON STOCK USD.01	0.011%	74.271%
2039	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	74.282%
2040	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.011%	74.293%
2041	KEPPEL CORP	0.011%	74.304%
2042	LOGMEIN INC COMMON STOCK USD.01	0.011%	74.315%
2043	BAT INTL FINANC	0.011%	74.326%
2044	MB FINANCIAL INC COMMON STOCK USD.01	0.011%	74.337%
2045	CHINA GOLD INTL	0.011%	74.347%
2046	UNI-PRESIDENT E	0.011%	74.358%
2047	PATTERSON COS INC COMMON STOCK USD.01	0.011%	74.369%
2048	CES ENERGY SOLU	0.011%	74.380%
2049	ESSITY AKTIEBOL	0.011%	74.391%
2050	CRODA INTERNATI	0.011%	74.402%
2051	LOEWS CORP SR UNSECURED 04/26 3.75	0.011%	74.413%
2052	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.011%	74.424%
2053	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.011%	74.435%
2054	ACS, ACTIVIDADE	0.011%	74.445%
2055	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.011%	74.456%
2056	OMNICOM GROUP I	0.011%	74.467%
2057	LAMAR ADVERTISING CO A REIT USD.001	0.011%	74.478%
2058	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.011%	74.489%
2059	TRANSALTA RENEW	0.011%	74.500%
2060	AMGEN INC SR UNSECURED 05/24 3.625	0.011%	74.511%
2061	Atlantia SpA	0.011%	74.522%
2062	STATE STREET CORP SR UNSECURED 08/25 3.55	0.011%	74.532%
2063	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.011%	74.543%
2064	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.011%	74.554%
2065	LAB CORP OF AME	0.011%	74.565%
2066	MASTERCARD INC SR UNSECURED 04/24 3.375	0.011%	74.576%
2067	NORSK HYDRO AS	0.011%	74.587%
2068	MEDTRONIC INC 3	0.011%	74.598%
2069	DAVE & BUSTER'S	0.011%	74.608%
2070	EUTELSAT COMMUN	0.011%	74.619%
2071	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.011%	74.630%
2072	BLACKROCK INC SR UNSECURED 06/22 3.375	0.011%	74.641%
2073	MCKESSON CORP SR UNSECURED 03/24 3.796	0.011%	74.652%
2074	PLASTIC OMNIUM	0.011%	74.663%
2075	MOSAIC CO SR UNSECURED 11/23 4.25	0.011%	74.673%
2076	MINIBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.011%	74.684%
2077	IDEA CELLULAR L	0.011%	74.695%
2078	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.011%	74.706%
2079	HANA FINANCIAL	0.011%	74.717%
2080	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.011%	74.728%
2081	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.011%	74.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	ASCENDAS REAL E	0.011%	74.749%
2083	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.011%	74.760%
2084	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.011%	74.771%
2085	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.011%	74.782%
2086	RYDER SYSTEM IN	0.011%	74.792%
2087	AVNET INC SR UNSECURED 04/26 4.625	0.011%	74.803%
2088	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.011%	74.814%
2089	Dongbu Insuranc	0.011%	74.825%
2090	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.011%	74.836%
2091	ENEL FINANCE IN	0.011%	74.846%
2092	ENSTAR GROUP LT	0.011%	74.857%
2093	SHOPRITE HLDGS	0.011%	74.868%
2094	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.011%	74.879%
2095	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.011%	74.890%
2096	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	74.900%
2097	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.011%	74.911%
2098	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	74.922%
2099	STATE STREET CORP SR UNSECURED 12/24 3.3	0.011%	74.933%
2100	CHINA STEEL	0.011%	74.943%
2101	CELGENE CORP SR UNSECURED 05/24 3.625	0.011%	74.954%
2102	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	74.965%
2103	UTD TECHNOLOGIE	0.011%	74.976%
2104	MIDDLEBY CORP COMMON STOCK USD.01	0.011%	74.986%
2105	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	74.997%
2106	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.011%	75.008%
2107	ASAHI BREWERIES	0.011%	75.019%
2108	TAPESTRY INC SR UNSECURED 04/25 4.25	0.011%	75.029%
2109	BANCORPSOUTH BANK COMMON STOCK	0.011%	75.040%
2110	HSBC USA INC SR UNSECURED 06/24 3.5	0.011%	75.051%
2111	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.011%	75.062%
2112	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.011%	75.072%
2113	ELECTROCOMPONEN	0.011%	75.083%
2114	COMMONWEALTH BA	0.011%	75.094%
2115	BOARDWALK REIT	0.011%	75.105%
2116	UNUM GROUP	0.011%	75.115%
2117	SCOR	0.011%	75.126%
2118	JUPITER PLC	0.011%	75.137%
2119	ATLAS COPCO AB-	0.011%	75.147%
2120	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.011%	75.158%
2121	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.011%	75.169%
2122	B+G FOODS INC COMMON STOCK USD.01	0.011%	75.180%
2123	ASSURANT INC	0.011%	75.190%
2124	ENGHOUSE SYSTEM	0.011%	75.201%
2125	OMRON CORP	0.011%	75.212%
2126	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.011%	75.222%
2127	VISA INC SR UNSECURED 12/25 3.15	0.011%	75.233%
2128	BIOVERATIV INC COMMON STOCK USD.001	0.011%	75.244%
2129	WACKER CHEMIE A	0.011%	75.254%
2130	THYSSEN KRUPP A	0.011%	75.265%
2131	A.P. MOLLER-MAE	0.011%	75.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	BED BATH & BEYO	0.011%	75.286%
2133	MANITOBA PROVIN	0.011%	75.297%
2134	ANTHEM INC	0.011%	75.308%
2135	CONDUENT INC COMMON STOCK USD.01	0.011%	75.318%
2136	HUSQVARNA AB -	0.011%	75.329%
2137	ANIXTER INTL IN	0.011%	75.340%
2138	RLJ LODGING TRUST REIT	0.011%	75.350%
2139	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.011%	75.361%
2140	ACUITY BRANDS INC COMMON STOCK USD.01	0.011%	75.372%
2141	DAINIPPON INK&C	0.011%	75.382%
2142	WENDY S CO/THE COMMON STOCK USD.1	0.011%	75.393%
2143	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.011%	75.404%
2144	ZYNGA INC CL A COMMON STOCK USD.00000625	0.011%	75.414%
2145	FUKUOKA FINANCI	0.011%	75.425%
2146	LI & FUNG LIMIT	0.011%	75.436%
2147	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.011%	75.446%
2148	WEC ENERGY GROU	0.011%	75.457%
2149	BHP BILLITON FI	0.011%	75.467%
2150	CLOSE BROS GROU	0.011%	75.478%
2151	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.011%	75.489%
2152	WIENERBERGER AG	0.011%	75.499%
2153	AETNA INC SR UNSECURED 11/24 3.5	0.011%	75.510%
2154	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.011%	75.521%
2155	CENTRAL JAPAN R	0.011%	75.531%
2156	ERSTE GROUP BAN	0.011%	75.542%
2157	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	75.552%
2158	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.011%	75.563%
2159	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.011%	75.574%
2160	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.011%	75.584%
2161	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.011%	75.595%
2162	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	75.605%
2163	CME GROUP INC SR UNSECURED 03/25 3	0.011%	75.616%
2164	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.011%	75.627%
2165	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	75.637%
2166	AVIGILON CORP C	0.011%	75.648%
2167	POPULAR INC COMMON STOCK USD.01	0.011%	75.658%
2168	PARTNERS GROUP	0.011%	75.669%
2169	ING GROEP NV 0.	0.011%	75.679%
2170	CITIGROUP INC SR UNSECURED 04/25 3.3	0.011%	75.690%
2171	GRUBHUB INC COMMON STOCK USD.0001	0.011%	75.701%
2172	FERROGLOBE PLC	0.011%	75.711%
2173	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.011%	75.722%
2174	BLACK KNIGHT INC COMMON STOCK	0.011%	75.732%
2175	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	75.743%
2176	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.011%	75.753%
2177	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.011%	75.764%
2178	DEUTSCHE BK AG	0.011%	75.774%
2179	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.011%	75.785%
2180	PFIZER INC SR UNSECURED 12/26 3	0.011%	75.795%
2181	BANK TOKYO-MIT	0.011%	75.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	HYUNDAI MARINE&	0.011%	75.816%
2183	HAYS	0.011%	75.827%
2184	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.011%	75.837%
2185	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	75.848%
2186	CHORUS AVIATION	0.011%	75.858%
2187	EQUITY COMMONWEALTH REIT USD.01	0.011%	75.869%
2188	STERIS PLC	0.010%	75.879%
2189	ERICSSON LM SR UNSECURED 05/22 4.125	0.010%	75.890%
2190	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.010%	75.900%
2191	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.010%	75.911%
2192	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.010%	75.921%
2193	IG GROUP HLDGS	0.010%	75.932%
2194	AMERICA MOVIL S	0.010%	75.942%
2195	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.010%	75.953%
2196	QUALCOMM INC SR UNSECURED 05/25 3.45	0.010%	75.963%
2197	SINCLAIR BROADC	0.010%	75.974%
2198	TETRA TECH INC COMMON STOCK USD.01	0.010%	75.984%
2199	EXELON CORP SR UNSECURED 04/26 3.4	0.010%	75.995%
2200	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	76.005%
2201	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	76.016%
2202	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.010%	76.026%
2203	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.010%	76.037%
2204	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.010%	76.047%
2205	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.010%	76.058%
2206	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.010%	76.068%
2207	J + J SNACK FOODS CORP COMMON STOCK	0.010%	76.079%
2208	INVESTEC PLC	0.010%	76.089%
2209	AMEREN CORP SR UNSECURED 11/20 2.7	0.010%	76.099%
2210	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.010%	76.110%
2211	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.010%	76.120%
2212	ORACLE CORP SR UNSECURED 10/22 2.5	0.010%	76.131%
2213	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.010%	76.141%
2214	NORDSTROM INC	0.010%	76.152%
2215	ASPEN PHARMACAR	0.010%	76.162%
2216	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	76.172%
2217	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.010%	76.183%
2218	MINERAL RESOURC	0.010%	76.193%
2219	WATSCO INC COMMON STOCK USD.5	0.010%	76.204%
2220	NICHIREI CORP	0.010%	76.214%
2221	CHURCH & DWIGHT	0.010%	76.225%
2222	STATOIL ASA COMPANY GUAR 01/23 2.45	0.010%	76.235%
2223	ALLEGIAN TRAVE	0.010%	76.245%
2224	VISTRA ENERGY CORP COMMON STOCK	0.010%	76.256%
2225	POLYONE CORPORATION COMMON STOCK USD.01	0.010%	76.266%
2226	VARIAN MEDICAL	0.010%	76.276%
2227	WABTEC CORP COMMON STOCK USD.01	0.010%	76.287%
2228	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.010%	76.297%
2229	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.010%	76.308%
2230	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.010%	76.318%
2231	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.010%	76.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.010%	76.339%
2233	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.010%	76.349%
2234	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.010%	76.359%
2235	WANT WANT CHINA	0.010%	76.369%
2236	AUTOCANADA INC	0.010%	76.380%
2237	ROYAL UNIBREW A	0.010%	76.390%
2238	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.010%	76.400%
2239	NEW WORLD DEVEL	0.010%	76.411%
2240	ROGERS SUGAR IN	0.010%	76.421%
2241	COUSINS PROPERTIES INC REIT USD1.0	0.010%	76.431%
2242	KAPSTONE PAPER	0.010%	76.441%
2243	COHERENT INC	0.010%	76.452%
2244	NTN CORPORATION	0.010%	76.462%
2245	FERROVIAL SA	0.010%	76.472%
2246	L BRANDS INC COMPANY GUAR 02/22 5.625	0.010%	76.482%
2247	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	76.492%
2248	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.010%	76.503%
2249	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.010%	76.513%
2250	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	76.523%
2251	CERNER CORP	0.010%	76.533%
2252	SAMSUNG ELEC-ME	0.010%	76.543%
2253	BOEING CO SR UNSECURED 03/25 2.5	0.010%	76.554%
2254	INDITEX SA	0.010%	76.564%
2255	SABRE CORP COMMON STOCK USD.01	0.010%	76.574%
2256	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.010%	76.584%
2257	NATIONWIDE BLDG	0.010%	76.595%
2258	JANUS HENDERSON	0.010%	76.605%
2259	CEZ AS	0.010%	76.615%
2260	CIT GROUP INC COMMON STOCK USD.01	0.010%	76.625%
2261	WILLIAM DEMANT	0.010%	76.635%
2262	CRACKER BARREL	0.010%	76.645%
2263	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.010%	76.656%
2264	UPL LTD	0.010%	76.666%
2265	TIGER BRANDS	0.010%	76.676%
2266	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.010%	76.686%
2267	ORPEA	0.010%	76.696%
2268	BCO BRADESCO SA	0.010%	76.707%
2269	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	76.717%
2270	EVERCORE PARTNE	0.010%	76.727%
2271	B&M EUROPEAN VA	0.010%	76.737%
2272	SUNTEC REIT	0.010%	76.747%
2273	VOLKSWAGEN LEAS	0.010%	76.757%
2274	ENSCO PLC CLASS	0.010%	76.767%
2275	VANTIV INC CL A COMMON STOCK USD.00001	0.010%	76.778%
2276	ALTIUS MINERALS	0.010%	76.788%
2277	FONCIERE DES RE	0.010%	76.798%
2278	YOKOHAMA RUBBER	0.010%	76.808%
2279	LG TELECOM LTD	0.010%	76.818%
2280	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.010%	76.828%
2281	AMER SPORTS OYJ	0.010%	76.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.010%	76.848%
2283	WATERS CORP	0.010%	76.858%
2284	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.010%	76.868%
2285	MAJOR DRILLING	0.010%	76.878%
2286	SEMGROUP CORP CLASS A COMMON STOCK	0.010%	76.888%
2287	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	76.899%
2288	COLRUYT SA	0.010%	76.909%
2289	TARGET CORP SR UNSECURED 04/26 2.5	0.010%	76.919%
2290	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.010%	76.929%
2291	LINCOLN ELEC HL	0.010%	76.939%
2292	WPP PLC	0.010%	76.949%
2293	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	76.959%
2294	AMERICAN WOODMARK CORP COMMON STOCK	0.010%	76.969%
2295	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.010%	76.979%
2296	OP CORPORATE BA	0.010%	76.989%
2297	SAMSONITE INTL	0.010%	76.999%
2298	HANWHA CHEMICAL	0.010%	77.009%
2299	KELLOGG CO 4% 1	0.010%	77.019%
2300	RECRUIT HOLDING	0.010%	77.029%
2301	HASEKO CORP	0.010%	77.039%
2302	INNOGY SE	0.010%	77.049%
2303	LIFE HEALTHCARE	0.010%	77.059%
2304	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.010%	77.069%
2305	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	77.079%
2306	ASPEN INSURANCE	0.010%	77.089%
2307	ESTEE LAUDER CO	0.010%	77.099%
2308	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	77.109%
2309	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.010%	77.119%
2310	HALYARD HEALTH INC COMMON STOCK USD.01	0.010%	77.129%
2311	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	77.139%
2312	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.010%	77.148%
2313	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.010%	77.158%
2314	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.010%	77.168%
2315	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	77.178%
2316	FIRST INDL REAL	0.010%	77.188%
2317	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.010%	77.198%
2318	NEDCOR LTD ZAR1	0.010%	77.208%
2319	BRUKER CORP COMMON STOCK USD.01	0.010%	77.218%
2320	WOORI BANK	0.010%	77.228%
2321	WOOLWORTHS LTD	0.010%	77.237%
2322	SUMITOMO RUBBER	0.010%	77.247%
2323	MEDNAX INC	0.010%	77.257%
2324	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.010%	77.267%
2325	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.010%	77.277%
2326	CLEAN HARBOR IN	0.010%	77.287%
2327	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	77.297%
2328	TRINSEO SA	0.010%	77.306%
2329	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.010%	77.316%
2330	HAEMONETICS COR	0.010%	77.326%
2331	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	77.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	77.346%
2333	RITCHIE BROS. A	0.010%	77.355%
2334	INTERTAPE POLYM	0.010%	77.365%
2335	MARUTI SUZUKI	0.010%	77.375%
2336	RBC BEARINGS INC COMMON STOCK USD.01	0.010%	77.385%
2337	SALZGITTER AG	0.010%	77.395%
2338	MEGA FINANCIAL	0.010%	77.404%
2339	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	77.414%
2340	HYOSUNG CORP	0.010%	77.424%
2341	CBS CORP COMPANY GUAR 01/27 2.9	0.010%	77.434%
2342	GUANGZHOU R&F P	0.010%	77.443%
2343	ALPS ELECTRIC C	0.010%	77.453%
2344	SILGAN HLDGS	0.010%	77.463%
2345	CA INC 3.6% 01A	0.010%	77.473%
2346	GREIF INC CL A COMMON STOCK	0.010%	77.483%
2347	BT GROUP PLC	0.010%	77.492%
2348	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.010%	77.502%
2349	INVITATION HOMES INC REIT USD.01	0.010%	77.512%
2350	AXA-UAP	0.010%	77.522%
2351	BARCLAYS PLC 1.	0.010%	77.531%
2352	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.010%	77.541%
2353	AGGREKO PLC	0.010%	77.551%
2354	BANCO COMERCIAL	0.010%	77.560%
2355	ASTRA INTERNATI	0.010%	77.570%
2356	PROXIMUS	0.010%	77.580%
2357	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.010%	77.589%
2358	TRELLEBORG AB	0.010%	77.599%
2359	EUROPEAN INVEST	0.010%	77.609%
2360	CHINA RESOURCES	0.010%	77.619%
2361	TOYO SEIKAN KAI	0.010%	77.628%
2362	CVB FINANCIAL CORP COMMON STOCK	0.010%	77.638%
2363	CBS CORP COMPANY GUAR 01/25 3.5	0.010%	77.648%
2364	AES CORP/VA SR UNSECURED 07/21 7.375	0.010%	77.657%
2365	RAIA DROGASIL S	0.010%	77.667%
2366	ORIX CORP	0.010%	77.677%
2367	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	77.686%
2368	SEMBICORP INDUST	0.010%	77.696%
2369	GLACIER BANCORP INC COMMON STOCK USD.01	0.010%	77.705%
2370	DEUTSCHE TELEKO	0.010%	77.715%
2371	SM ENERGY CO COMMON STOCK USD.01	0.010%	77.725%
2372	FRANCO NEVADA CORP COMMON STOCK	0.010%	77.734%
2373	ICADE	0.010%	77.744%
2374	ISETAN MITSUKOS	0.010%	77.754%
2375	CAPITACOMMERCIA	0.010%	77.763%
2376	LOTTE CHEMICAL	0.010%	77.773%
2377	SUMITOMO MITSUI	0.010%	77.782%
2378	SUNSTONE HOTEL	0.010%	77.792%
2379	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	77.802%
2380	KGHM POLSKA MIE	0.010%	77.811%
2381	WYNN RESORTS LTD COMMON STOCK USD.01	0.010%	77.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	STAR ENTERTAINM	0.010%	77.830%
2383	SAMSUNG FIRE &	0.010%	77.840%
2384	NATIONAL EXPRES	0.010%	77.849%
2385	CARS.COM INC COMMON STOCK USD.01	0.010%	77.859%
2386	RESILIENT REIT	0.010%	77.869%
2387	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.010%	77.878%
2388	DONGFENG MOTOR	0.010%	77.888%
2389	RLI CORP COMMON STOCK USD1.0	0.010%	77.897%
2390	INTL BANK FOR R	0.010%	77.907%
2391	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.010%	77.916%
2392	SHERRITT INTERN	0.010%	77.926%
2393	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.010%	77.936%
2394	FIRSTCASH INC COMMON STOCK USD.01	0.010%	77.945%
2395	EDISON INTERNATIONAL COMMON STOCK	0.010%	77.955%
2396	VERINT SYSTEMS	0.010%	77.964%
2397	APERAM SA	0.010%	77.974%
2398	PG&E CORP	0.010%	77.983%
2399	CLICLS GROUP	0.010%	77.993%
2400	ALFA SA DE CV	0.010%	78.002%
2401	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.010%	78.012%
2402	ORORA LTD	0.010%	78.021%
2403	EDENRED	0.010%	78.031%
2404	ACCIONA SA	0.010%	78.040%
2405	FIRST MERCHANTS CORP COMMON STOCK	0.009%	78.050%
2406	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	78.059%
2407	GERRESHEIMER GR	0.009%	78.069%
2408	SINGAPORE TELEC	0.009%	78.078%
2409	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.009%	78.087%
2410	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.009%	78.097%
2411	GREAT WALL AUTO	0.009%	78.106%
2412	OUTOKUMPU OY	0.009%	78.116%
2413	BAIDU INC SPON ADR ADR USD.00005	0.009%	78.125%
2414	SYMRISE AG	0.009%	78.134%
2415	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	78.144%
2416	NOMURA REAL EST	0.009%	78.153%
2417	CDW CORP/DE COMMON STOCK USD.01	0.009%	78.163%
2418	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.009%	78.172%
2419	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.009%	78.181%
2420	GAP INC/THE SR UNSECURED 04/21 5.95	0.009%	78.191%
2421	TRIMBLE INC COMMON STOCK	0.009%	78.200%
2422	CAPITEC BANK HL	0.009%	78.209%
2423	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.009%	78.219%
2424	SEABOARD CORP COMMON STOCK USD1.0	0.009%	78.228%
2425	HYUNDAI ENG & C	0.009%	78.238%
2426	DENTSU INC.	0.009%	78.247%
2427	ARISTOCRAT LEIS	0.009%	78.256%
2428	CASINO GUICH-PE	0.009%	78.266%
2429	Straumann AG	0.009%	78.275%
2430	VF CORP SR UNSECURED 09/21 3.5	0.009%	78.284%
2431	FILA KOREA LTD	0.009%	78.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	78.303%
2433	BCO DO BRASIL S	0.009%	78.312%
2434	FINISAR CORPORATION COMMON STOCK USD.001	0.009%	78.321%
2435	DAIWAHOUSE RE	0.009%	78.331%
2436	BALL CORP COMPANY GUAR 03/22 5	0.009%	78.340%
2437	PRICESMART INC	0.009%	78.349%
2438	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.009%	78.359%
2439	TELENOR AS	0.009%	78.368%
2440	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.009%	78.377%
2441	CAPSTONE MINING	0.009%	78.387%
2442	CONCORDIA FINAN	0.009%	78.396%
2443	FIRST FINANCIAL	0.009%	78.405%
2444	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	78.414%
2445	MEDIATEK INC	0.009%	78.424%
2446	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.009%	78.433%
2447	JBG SMITH PROPERTIES REIT USD.01	0.009%	78.442%
2448	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.009%	78.451%
2449	COSMO ENERGY HO	0.009%	78.461%
2450	ENERSIS SA	0.009%	78.470%
2451	SUZANO PAPEL E	0.009%	78.479%
2452	TARO PHARMACEUT	0.009%	78.488%
2453	JBS SA	0.009%	78.498%
2454	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	78.507%
2455	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	78.516%
2456	INDOFOODS SUKSE	0.009%	78.525%
2457	SIERRA WIRELESS INC COMMON STOCK	0.009%	78.534%
2458	COOPER TIRE&RUB	0.009%	78.544%
2459	SEAGATE TECHNOL	0.009%	78.553%
2460	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	78.562%
2461	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.009%	78.571%
2462	T GARANTI BANKA	0.009%	78.581%
2463	LIFEPOINT HOSPI	0.009%	78.590%
2464	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.009%	78.599%
2465	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.009%	78.608%
2466	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.009%	78.617%
2467	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.009%	78.626%
2468	SIMS GROUP LTD	0.009%	78.636%
2469	BRANDYWINE REAL	0.009%	78.645%
2470	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	78.654%
2471	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.009%	78.663%
2472	CENTAMIN PLC	0.009%	78.672%
2473	PEGATRON CORP	0.009%	78.681%
2474	HOWDEN JOINERY	0.009%	78.691%
2475	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	78.700%
2476	GRUPO AEROPORTU	0.009%	78.709%
2477	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	78.718%
2478	CATHAY FINANCA	0.009%	78.727%
2479	FINMECCANICA SP	0.009%	78.736%
2480	GATX CORP	0.009%	78.745%
2481	BODYCOTE PLC	0.009%	78.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.009%	78.764%
2483	ITRON INC	0.009%	78.773%
2484	METCASH LTD	0.009%	78.782%
2485	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.009%	78.791%
2486	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.009%	78.800%
2487	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.009%	78.809%
2488	TRIBUNE MEDIA C	0.009%	78.818%
2489	JUNGHEINRICH -	0.009%	78.827%
2490	AMGEN INC SR UNSECURED 11/21 3.875	0.009%	78.836%
2491	CMS ENERGY CORP	0.009%	78.845%
2492	CJ CHEILJEDANG	0.009%	78.854%
2493	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.009%	78.864%
2494	ENERGEN CORP COMMON STOCK USD.01	0.009%	78.873%
2495	HANG LUNG DEVEL	0.009%	78.882%
2496	BROWN-FORMAN CO	0.009%	78.891%
2497	HASBRO INC	0.009%	78.900%
2498	RADIAN GROUP INC SR UNSECURED 03/21 7	0.009%	78.909%
2499	AETNA INC 4.125	0.009%	78.918%
2500	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.009%	78.927%
2501	CHINA GAS HOLDI	0.009%	78.936%
2502	SHIMIZU CORP	0.009%	78.945%
2503	PROASSURANCE CORP COMMON STOCK USD.01	0.009%	78.954%
2504	EBAY INC SR UNSECURED 03/22 3.8	0.009%	78.963%
2505	WR BERKLEY CORP	0.009%	78.972%
2506	EBARA CORP	0.009%	78.981%
2507	NATIXIS	0.009%	78.990%
2508	CATTOLICA ASSIC	0.009%	78.999%
2509	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.009%	79.008%
2510	TINGYI(CAYMAN I	0.009%	79.017%
2511	UNIPOL GRUPPO F	0.009%	79.026%
2512	SABINA SILVER C	0.009%	79.035%
2513	ANSYS INC COMMON STOCK USD.01	0.009%	79.044%
2514	CAMBREX CORP COMMON STOCK USD.1	0.009%	79.053%
2515	SURGE ENERGY IN	0.009%	79.062%
2516	ALLREAL HOLDING	0.009%	79.071%
2517	CABLE ONE INC COMMON STOCK USD.01	0.009%	79.080%
2518	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.009%	79.089%
2519	NINE DRAGONS PA	0.009%	79.098%
2520	PARAMOUNT GROUP INC REIT USD.01	0.009%	79.107%
2521	SINGAPORE PRESS	0.009%	79.116%
2522	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.009%	79.125%
2523	CAPITAMALL TRUS	0.009%	79.134%
2524	RENASANT CORP COMMON STOCK USD5.0	0.009%	79.143%
2525	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.009%	79.152%
2526	GCL-POLY ENERGY	0.009%	79.161%
2527	JTEKT CORP.	0.009%	79.169%
2528	QEP RESOURCES INC COMMON STOCK USD.01	0.009%	79.178%
2529	TRUSTMARK CORP COMMON STOCK	0.009%	79.187%
2530	MONRO INC COMMON STOCK USD.01	0.009%	79.196%
2531	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.009%	79.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.009%	79.214%
2533	BUWOG AG	0.009%	79.223%
2534	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.009%	79.232%
2535	SPAR GROUP LIMI	0.009%	79.241%
2536	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.009%	79.250%
2537	HANKOOK TIRE CO	0.009%	79.259%
2538	LEG IMMOBILIEN	0.009%	79.268%
2539	WHEELLOCK & COMP	0.009%	79.277%
2540	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.009%	79.285%
2541	TRANSURBAN GROU	0.009%	79.294%
2542	WAJAX CORP	0.009%	79.303%
2543	LOOMIS AB	0.009%	79.312%
2544	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	79.321%
2545	RUBIS SCA	0.009%	79.330%
2546	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.009%	79.339%
2547	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.009%	79.348%
2548	SABRA HEALTH CARE REIT INC REIT USD.01	0.009%	79.357%
2549	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	79.366%
2550	SOTHEBY S COMMON STOCK USD.01	0.009%	79.374%
2551	GLOBUS MEDICAL	0.009%	79.383%
2552	PAYCHEX INC	0.009%	79.392%
2553	HYUNDAI STEEL C	0.009%	79.401%
2554	VIACOM INC SR UNSECURED 12/21 3.875	0.009%	79.410%
2555	L BRANDS INC COMMON STOCK USD.5	0.009%	79.419%
2556	ROTORK PLC	0.009%	79.428%
2557	GPO TELEVISA	0.009%	79.436%
2558	NETAPP INC SR UNSECURED 06/21 3.375	0.009%	79.445%
2559	NOKIA OYJ SR UNSECURED 06/22 3.375	0.009%	79.454%
2560	HELEN OF TROY C	0.009%	79.463%
2561	COCA-COLA EUROP	0.009%	79.472%
2562	VEOLIA ENVIRONM	0.009%	79.481%
2563	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	79.489%
2564	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.009%	79.498%
2565	CBS CORP COMPANY GUAR 03/22 3.375	0.009%	79.507%
2566	CIT GROUP INC SR UNSECURED 05/20 5.375	0.009%	79.516%
2567	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.009%	79.525%
2568	HERC HOLDINGS INC COMMON STOCK USD.01	0.009%	79.534%
2569	ROCKWOOL INTL	0.009%	79.542%
2570	AXEL SPRINGER A	0.009%	79.551%
2571	LANDSTAR SYSTEM	0.009%	79.560%
2572	GREAT PORTLAND	0.009%	79.569%
2573	NIDEC CORPORATI	0.009%	79.578%
2574	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.009%	79.586%
2575	ROPER TECHNOLOG	0.009%	79.595%
2576	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	79.604%
2577	HORIZON PHARMA	0.009%	79.613%
2578	CIMB GROUP HOLD	0.009%	79.621%
2579	HITACHI CONST M	0.009%	79.630%
2580	TRIPADVISOR INC COMMON STOCK USD.001	0.009%	79.639%
2581	DCC PLC	0.009%	79.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	ASM INTL NV	0.009%	79.657%
2583	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.665%
2584	KUMBA IRON ORE	0.009%	79.674%
2585	BUFFALO WILD WINGS INC COMMON STOCK	0.009%	79.683%
2586	AUTODESK INC SR UNSECURED 06/20 3.125	0.009%	79.692%
2587	PPL CORPORATION	0.009%	79.700%
2588	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.009%	79.709%
2589	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.009%	79.718%
2590	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.009%	79.727%
2591	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.009%	79.735%
2592	UNUM GROUP SR UNSECURED 05/21 3	0.009%	79.744%
2593	FUJI ELECTRIC C	0.009%	79.753%
2594	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.009%	79.762%
2595	FORMOSA CHEMICA	0.009%	79.770%
2596	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.009%	79.779%
2597	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.009%	79.788%
2598	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.009%	79.797%
2599	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.009%	79.805%
2600	BK NED GEMEENTE	0.009%	79.814%
2601	US BANCORP SR UNSECURED 01/22 2.625	0.009%	79.823%
2602	GLP J-REIT	0.009%	79.832%
2603	OZ MINERALS LTD	0.009%	79.840%
2604	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.009%	79.849%
2605	CHINA VANKE CO	0.009%	79.858%
2606	JOHN DEERE CAPI	0.009%	79.867%
2607	KANEKA CORP	0.009%	79.875%
2608	BAE SYSTEMS HLD	0.009%	79.884%
2609	SUNCORP GROUP	0.009%	79.893%
2610	ANIXTER INC COMPANY GUAR 10/21 5.125	0.009%	79.901%
2611	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.009%	79.910%
2612	FERRO CORP	0.009%	79.919%
2613	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	79.928%
2614	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.009%	79.936%
2615	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	79.945%
2616	LUCARA DIAMOND	0.009%	79.954%
2617	Samsung Life In	0.009%	79.962%
2618	CITIGROUP INC SR UNSECURED 03/21 2.7	0.009%	79.971%
2619	LEGG MASON INC SR UNSECURED 07/19 2.7	0.009%	79.980%
2620	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.009%	79.989%
2621	NATIONAL GENERA	0.009%	79.997%
2622	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.009%	80.006%
2623	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	80.015%
2624	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.009%	80.023%
2625	QUALCOMM INC SR UNSECURED 05/22 3	0.009%	80.032%
2626	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.009%	80.041%
2627	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.009%	80.049%
2628	SANTANDER HLDG	0.009%	80.058%
2629	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.009%	80.067%
2630	WALT DISNEY CO	0.009%	80.075%
2631	CITIGROUP INC	0.009%	80.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.009%	80.093%
2633	HARLEY DAVIDSON	0.009%	80.101%
2634	ADVANCE RESIDEN	0.009%	80.110%
2635	COMERICA BANK SR UNSECURED 06/20 2.5	0.009%	80.119%
2636	CREDICORP	0.009%	80.127%
2637	MONDI LTD	0.009%	80.136%
2638	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.009%	80.145%
2639	KB HOME COMMON STOCK USD1.0	0.009%	80.153%
2640	KERRY PROPRTIE	0.009%	80.162%
2641	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	80.171%
2642	EPAM SYSTEMS INC COMMON STOCK USD.001	0.009%	80.179%
2643	HOMESERVE PLC	0.009%	80.188%
2644	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.009%	80.197%
2645	SHAFTESBURY	0.009%	80.205%
2646	VICTREX PLC	0.009%	80.214%
2647	CONSTELLATION B	0.009%	80.223%
2648	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	80.231%
2649	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.009%	80.240%
2650	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.009%	80.249%
2651	SWIRE PACIFIC	0.009%	80.257%
2652	KOMMUNINVEST I	0.009%	80.266%
2653	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.009%	80.275%
2654	TOPDANMARK A/S	0.009%	80.283%
2655	TERNA RETE ELET	0.009%	80.292%
2656	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.009%	80.300%
2657	NEXANS	0.009%	80.309%
2658	DAICEL CHEM IND	0.009%	80.318%
2659	KILLAM APART RE	0.009%	80.326%
2660	INTU PROPERTIES	0.009%	80.335%
2661	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.009%	80.343%
2662	MORNINGSTAR INC COMMON STOCK	0.009%	80.352%
2663	3M CO 0.375% 15	0.009%	80.361%
2664	LUKOIL PJSC - A	0.009%	80.369%
2665	BADGER DAYLIGHT	0.009%	80.378%
2666	CAPITALAND	0.009%	80.386%
2667	NRW BANK 0% 11N	0.009%	80.395%
2668	BILLERUD AB	0.009%	80.404%
2669	TJX COS INC SR UNSECURED 06/21 2.75	0.009%	80.412%
2670	AUTOZONE INC COMMON STOCK USD.01	0.009%	80.421%
2671	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.009%	80.429%
2672	CHEMED CORP COMMON STOCK USD1.0	0.009%	80.438%
2673	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.009%	80.446%
2674	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.009%	80.455%
2675	GRANITE CONST	0.009%	80.464%
2676	E.SUN FINANCIAL	0.009%	80.472%
2677	EMC CORP(MASS)	0.009%	80.481%
2678	BP CAPITAL MARK	0.009%	80.489%
2679	HEXAGON AB	0.009%	80.498%
2680	EVONIK INDUSTRI	0.009%	80.506%
2681	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.009%	80.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	80.524%
2683	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.009%	80.532%
2684	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.009%	80.541%
2685	VALVOLINE INC COMMON STOCK USD.01	0.009%	80.549%
2686	HUGO BOSS AG	0.009%	80.558%
2687	MDC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.566%
2688	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.009%	80.575%
2689	NVIDIA CORP	0.009%	80.583%
2690	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.009%	80.592%
2691	QUANTA COMPUTER	0.009%	80.601%
2692	INSURANCE AUSTR	0.009%	80.609%
2693	OASIS PETROLEUM INC COMMON STOCK USD.01	0.009%	80.618%
2694	GRUPA LOTOS S.A	0.009%	80.626%
2695	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	80.635%
2696	ASUSTEK COMPUTE	0.009%	80.643%
2697	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	80.652%
2698	SUNOPTA INC COMMON STOCK	0.009%	80.660%
2699	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.009%	80.669%
2700	NAVER CORP	0.009%	80.677%
2701	MSCI INC	0.009%	80.686%
2702	NGK SPARK PLUG	0.008%	80.694%
2703	UNIPOLSAI SPA	0.008%	80.703%
2704	WALKER + DUNLOP INC COMMON STOCK	0.008%	80.711%
2705	ENTERGY CORP	0.008%	80.720%
2706	SHISEIDO CO	0.008%	80.728%
2707	NIPRO CORP	0.008%	80.737%
2708	MALAYAN BKG BHD	0.008%	80.745%
2709	AIR WATER INC.	0.008%	80.754%
2710	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.008%	80.762%
2711	NHK SPRING CO	0.008%	80.771%
2712	DOWA HOLDING CO	0.008%	80.779%
2713	SANWA SHUTTER C	0.008%	80.788%
2714	FANUC	0.008%	80.796%
2715	PLAINS ALL AMER	0.008%	80.804%
2716	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	80.813%
2717	SEVERN TRENT	0.008%	80.821%
2718	BANK OF QUEENSL	0.008%	80.830%
2719	VERIZON COMMUN	0.008%	80.838%
2720	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	80.847%
2721	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.008%	80.855%
2722	INTL FLAVORS&FR	0.008%	80.864%
2723	INTL BUSINESS M	0.008%	80.872%
2724	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.008%	80.881%
2725	FUJIKURA	0.008%	80.889%
2726	CREW ENERGY INC	0.008%	80.897%
2727	RED ELECTRICA C	0.008%	80.906%
2728	SAAB AB	0.008%	80.914%
2729	GPE EUROTUNNEL	0.008%	80.923%
2730	PEARSON	0.008%	80.931%
2731	ULVAC INC.	0.008%	80.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	SWISS PRIME SIT	0.008%	80.948%
2733	CLEANAWAY WASTE	0.008%	80.956%
2734	AAREAL BANK AG	0.008%	80.965%
2735	ELECTROLUX AB-S	0.008%	80.973%
2736	AU OPTRONICS CO	0.008%	80.982%
2737	BANCO SANTANDER SA SPON ADR ADR	0.008%	80.990%
2738	TENNECO AUTOMOT	0.008%	80.998%
2739	LITE-ON TECHNOL	0.008%	81.007%
2740	FIRSTGROUP	0.008%	81.015%
2741	CEMEX SA	0.008%	81.023%
2742	TGS NOPEC GEOPH	0.008%	81.032%
2743	BANNER CORPORATION COMMON STOCK USD.01	0.008%	81.040%
2744	SIENNA SENIOR L	0.008%	81.049%
2745	WIPRO	0.008%	81.057%
2746	SPARK NEW ZEA	0.008%	81.065%
2747	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	81.074%
2748	MEXICHEM SAB DE	0.008%	81.082%
2749	ARGONAUT GOLD I	0.008%	81.090%
2750	BM&F BOVESPA SA	0.008%	81.099%
2751	ANTA SPORTS PRO	0.008%	81.107%
2752	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.008%	81.115%
2753	CONTINENTAL GOL	0.008%	81.124%
2754	CREDIT SAISON C	0.008%	81.132%
2755	TOWNE BANK COMMON STOCK USD1.667	0.008%	81.140%
2756	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	81.149%
2757	MERCK KGAA	0.008%	81.157%
2758	ACXIOM CORP COMMON STOCK USD.1	0.008%	81.165%
2759	MORI SEIKI CO	0.008%	81.173%
2760	KOSMOS ENERGY L	0.008%	81.182%
2761	ESTACIO PARTICI	0.008%	81.190%
2762	OFFICE DEPOT IN	0.008%	81.198%
2763	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.008%	81.207%
2764	CHINA EVERBRIGH	0.008%	81.215%
2765	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.008%	81.223%
2766	ATHENAHEALTH IN	0.008%	81.232%
2767	KULICKE&SOFFA I	0.008%	81.240%
2768	CHINA CONCH VEN	0.008%	81.248%
2769	VALLOUREC SA	0.008%	81.256%
2770	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.008%	81.265%
2771	SUNNY OPTICAL T	0.008%	81.273%
2772	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	81.281%
2773	GE CAPITAL EURO	0.008%	81.290%
2774	EXXARO	0.008%	81.298%
2775	KOBE STEEL	0.008%	81.306%
2776	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	81.314%
2777	CIFI HOLDINGS G	0.008%	81.323%
2778	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	81.331%
2779	NOVO NORDISK A/S SPONS ADR ADR	0.008%	81.339%
2780	CAMPBELL SOUP C	0.008%	81.347%
2781	NEWCREST MINING	0.008%	81.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.008%	81.364%
2783	WARTSILA OYJ AB	0.008%	81.372%
2784	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.008%	81.380%
2785	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	81.389%
2786	TECHTRONIC INDU	0.008%	81.397%
2787	HELLA KGAA HUEC	0.008%	81.405%
2788	CENTERPOINT ENE	0.008%	81.413%
2789	BE SEMICONDUCTO	0.008%	81.422%
2790	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	81.430%
2791	UNIVAR INC COMMON STOCK USD.01	0.008%	81.438%
2792	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	81.446%
2793	YAGEO CORP	0.008%	81.455%
2794	NORDSON CORP COMMON STOCK	0.008%	81.463%
2795	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.008%	81.471%
2796	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	81.479%
2797	JAPAN PRIME REA	0.008%	81.487%
2798	GRAHAM HOLDINGS	0.008%	81.496%
2799	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.008%	81.504%
2800	OIL SEARCH LTD	0.008%	81.512%
2801	PRYSMIAN SPA CO	0.008%	81.520%
2802	AMEREN CORP	0.008%	81.528%
2803	CALERES INC COMMON STOCK USD.01	0.008%	81.537%
2804	MASCO CORP	0.008%	81.545%
2805	BHARAT FORGE LT	0.008%	81.553%
2806	EDF	0.008%	81.561%
2807	AURIZON HOLDING	0.008%	81.569%
2808	BANK OF NOVA SC	0.008%	81.578%
2809	CORNING INC SR UNSECURED 08/20 4.25	0.008%	81.586%
2810	CARPENTER TECHN	0.008%	81.594%
2811	HUTCHISON PORT	0.008%	81.602%
2812	WPP PLC SPONSORED ADR ADR	0.008%	81.610%
2813	ABERTIS INFRAES	0.008%	81.618%
2814	SUMITOMO CORP	0.008%	81.626%
2815	QUALICORP SA	0.008%	81.635%
2816	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.008%	81.643%
2817	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	81.651%
2818	EASTGROUP PROPERTIES INC REIT	0.008%	81.659%
2819	IT HOLDINGS COR	0.008%	81.667%
2820	FMC CORP	0.008%	81.675%
2821	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.008%	81.683%
2822	CNH INDUSTRIAL	0.008%	81.692%
2823	HNI CORP	0.008%	81.700%
2824	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	81.708%
2825	PGE POLSKA GRUP	0.008%	81.716%
2826	CEMEX SA	0.008%	81.724%
2827	EMPIRE STATE RE	0.008%	81.732%
2828	PERNOD-RICARD	0.008%	81.740%
2829	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.008%	81.748%
2830	WELLS FARGO & C	0.008%	81.756%
2831	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	81.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.008%	81.772%
2833	TRONOX LTD-CL A	0.008%	81.781%
2834	BEIJING ENTERPR	0.008%	81.789%
2835	HEWLETT PACKARD	0.008%	81.797%
2836	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.008%	81.805%
2837	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.008%	81.813%
2838	MEDIASET	0.008%	81.821%
2839	COMPEQ MFG	0.008%	81.829%
2840	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.008%	81.837%
2841	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	81.845%
2842	T MOBILE USA INC COMPANY GUAR 04/22 4	0.008%	81.853%
2843	PT BANK CENTRAL	0.008%	81.861%
2844	CANFOR PULP PRO	0.008%	81.869%
2845	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.008%	81.877%
2846	RESMED INC	0.008%	81.885%
2847	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	81.893%
2848	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.008%	81.901%
2849	ROWAN COMPANIES	0.008%	81.909%
2850	KINGFISHER PLC	0.008%	81.917%
2851	DAITO TRUST CON	0.008%	81.925%
2852	PTT GLOBAL CHEM	0.008%	81.933%
2853	PLEXUS CORP COMMON STOCK USD.01	0.008%	81.941%
2854	BONAVISTA ENERG	0.008%	81.949%
2855	ADANI PORT & SE	0.008%	81.957%
2856	INMOBILIARIA CO	0.008%	81.965%
2857	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	81.973%
2858	T&D HOLDINGS IN	0.008%	81.981%
2859	CIA BRASILEIRA	0.008%	81.989%
2860	BAT INTL FINANC	0.008%	81.997%
2861	TATA GLOBAL	0.008%	82.005%
2862	GETINGE AB, B S	0.008%	82.013%
2863	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	82.021%
2864	BEACH PETROLEUM	0.008%	82.029%
2865	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	82.037%
2866	LONDON STOCK EX	0.008%	82.045%
2867	DUNDEE PRECIOUS	0.008%	82.053%
2868	NIPPON PAPER IN	0.008%	82.061%
2869	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	82.069%
2870	HRG GROUP INC COMMON STOCK USD.01	0.008%	82.076%
2871	DAIICHI SANKYO	0.008%	82.084%
2872	DKSH HOLDING LT	0.008%	82.092%
2873	SINO-OCEAN LAND	0.008%	82.100%
2874	TELETECH HOLDIN	0.008%	82.108%
2875	GPO FIN BANORTE	0.008%	82.116%
2876	OWENS-ILLINOIS	0.008%	82.124%
2877	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	82.132%
2878	CHINA MEDICAL S	0.008%	82.140%
2879	AG GROWTH INTER	0.008%	82.148%
2880	NETWORK HEALTHC	0.008%	82.156%
2881	WESTERN POWER W	0.008%	82.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	MATTEL INC SR UNSECURED 08/21 2.35	0.008%	82.171%
2883	MOMO INC SPON ADR ADR USD.0001	0.008%	82.179%
2884	KONE OYJ	0.008%	82.187%
2885	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.008%	82.195%
2886	KELLOGG CO	0.008%	82.203%
2887	VONAGE HLDGS CO	0.008%	82.211%
2888	BAJAJ FINSERV L	0.008%	82.219%
2889	SEIKO EPSON COR	0.008%	82.227%
2890	ATHABASCA OIL C	0.008%	82.234%
2891	SPX FLOW INC COMMON STOCK USD.01	0.008%	82.242%
2892	DILLARD DEPT ST	0.008%	82.250%
2893	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.008%	82.258%
2894	PATRICK INDUSTRIES INC COMMON STOCK	0.008%	82.266%
2895	DEXIA CREDIT LO	0.008%	82.274%
2896	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.008%	82.282%
2897	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.008%	82.289%
2898	KASIKORNBANK PL	0.008%	82.297%
2899	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.008%	82.305%
2900	BLOCK(H&R)INC	0.008%	82.313%
2901	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	82.321%
2902	FRESH DEL MONTE	0.008%	82.329%
2903	SEI INVESTMENT	0.008%	82.337%
2904	NAMCO BANDAI HO	0.008%	82.344%
2905	PUBLICIS GROUPE	0.008%	82.352%
2906	HEROUX DEVTEK	0.008%	82.360%
2907	CARA OPERATIONS	0.008%	82.368%
2908	STERICYCLE INC COMMON STOCK USD.01	0.008%	82.376%
2909	NIPPON MEAT PAC	0.008%	82.384%
2910	TOTO	0.008%	82.391%
2911	HERMES INTL	0.008%	82.399%
2912	BALCHEM CORP COMMON STOCK USD.0667	0.008%	82.407%
2913	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	82.415%
2914	AKORN INC COMMON STOCK	0.008%	82.423%
2915	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.008%	82.430%
2916	COFINIMMO	0.008%	82.438%
2917	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.008%	82.446%
2918	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	82.454%
2919	BOVIS HOMES GRO	0.008%	82.462%
2920	F5 NETWORKS INC COMMON STOCK	0.008%	82.469%
2921	ASTRAZENECA	0.008%	82.477%
2922	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	82.485%
2923	FBL FINANCIAL G	0.008%	82.493%
2924	CHINA HUARONG A	0.008%	82.501%
2925	SINOPAC HLDG	0.008%	82.508%
2926	ZEON CO	0.008%	82.516%
2927	A2A SPA	0.008%	82.524%
2928	SAPPORO BREWERI	0.008%	82.532%
2929	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	82.539%
2930	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.008%	82.547%
2931	UNITE GROUP PLC	0.008%	82.555%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	YAMATO HOLDINGS	0.008%	82.563%
2933	PKO BANK POLSKI	0.008%	82.570%
2934	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	82.578%
2935	SEMTECH CORP	0.008%	82.586%
2936	OCEANEERING INT	0.008%	82.594%
2937	SAP SE SPONSORED ADR ADR	0.008%	82.601%
2938	SECOM CO	0.008%	82.609%
2939	HAIER ELECTRONI	0.008%	82.617%
2940	LG CABLE &MCHY	0.008%	82.625%
2941	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	82.632%
2942	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	82.640%
2943	CARGOTEC CORP-B	0.008%	82.648%
2944	XINYI GLASS HOL	0.008%	82.655%
2945	SMITH AND NEPHE	0.008%	82.663%
2946	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	82.671%
2947	WEICHAI POWER-H	0.008%	82.679%
2948	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.008%	82.686%
2949	VAREX IMAGING CORP COMMON STOCK USD.01	0.008%	82.694%
2950	NELNET INC CL A COMMON STOCK USD.01	0.008%	82.702%
2951	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.008%	82.709%
2952	DAIDO STEEL CO	0.008%	82.717%
2953	YUE YUEN INDUST	0.008%	82.725%
2954	HANWHA CORP	0.008%	82.732%
2955	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	82.740%
2956	GLANBIA PLC	0.008%	82.748%
2957	ARGO GROUP INTE	0.008%	82.756%
2958	PLAYTECH	0.008%	82.763%
2959	DDR CORP REIT USD.1	0.008%	82.771%
2960	SANKYU INC	0.008%	82.779%
2961	ENVISION HEALTHCARE CORP COMMON STOCK	0.008%	82.786%
2962	SGS SA-REG COMM	0.008%	82.794%
2963	INFOSYS LTD SP ADR ADR	0.008%	82.801%
2964	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.008%	82.809%
2965	CHINA RESOURCES	0.008%	82.817%
2966	KURITA WATER IN	0.008%	82.824%
2967	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	82.832%
2968	AIRCASTLE LTD	0.008%	82.840%
2969	JAPAN HOTEL REI	0.008%	82.847%
2970	MATTEL INC COMMON STOCK USD1.0	0.008%	82.855%
2971	PEARSON STK	0.008%	82.863%
2972	SYMANTEC CORP	0.008%	82.870%
2973	AMBEV SA	0.008%	82.878%
2974	PIEDMONT OFFICE	0.008%	82.885%
2975	CARDINAL ENERGY	0.008%	82.893%
2976	KRATON CORP COMMON STOCK USD.01	0.008%	82.901%
2977	UNITED UTILITIE	0.008%	82.908%
2978	INDEPENDENCE GR	0.008%	82.916%
2979	YOKOGAWA ELECTR	0.008%	82.924%
2980	MORGAN STANLEY	0.008%	82.931%
2981	LEOPALACE 21	0.008%	82.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.008%	82.946%
2983	OAD GAZPROM-SPO	0.008%	82.954%
2984	SUMITOMO FOREST	0.008%	82.961%
2985	TRITAX BIG BOX	0.008%	82.969%
2986	JAFCO CO LTD	0.008%	82.977%
2987	HARVEY NORMAN H	0.008%	82.984%
2988	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	82.992%
2989	TKH GROUP NV DU	0.008%	82.999%
2990	HFF INC CLASS A COMMON STOCK USD.01	0.008%	83.007%
2991	VIA VAREJO SA	0.008%	83.015%
2992	MORINAGA MILK I	0.008%	83.022%
2993	LG HOUSEHOLD HE	0.008%	83.030%
2994	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	83.037%
2995	SEEK LTD.	0.008%	83.045%
2996	SCHRODERS PLC	0.008%	83.052%
2997	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.008%	83.060%
2998	COGNEX CORP	0.008%	83.067%
2999	MYRIAD GENETICS	0.008%	83.075%
3000	EXLSERVICE HLDG	0.008%	83.083%
3001	SOJITZ CORP COM	0.008%	83.090%
3002	SOPRA	0.008%	83.098%
3003	CROMBIE REAL ES	0.008%	83.105%
3004	CHAILEASE HOLDI	0.008%	83.113%
3005	ONTEX GROUP NV	0.008%	83.120%
3006	HINO MOTORS	0.008%	83.128%
3007	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	83.135%
3008	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.008%	83.143%
3009	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.008%	83.150%
3010	KLONDEX MINES L	0.008%	83.158%
3011	ILLUMINA INC	0.008%	83.165%
3012	MUELLER INDS IN	0.008%	83.173%
3013	WAL-MART DE MEX	0.008%	83.180%
3014	KOREA INVESTMEN	0.007%	83.188%
3015	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	83.195%
3016	BONTERRA ENERGY	0.007%	83.203%
3017	GROUP 1 AUTO	0.007%	83.210%
3018	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	83.218%
3019	TAISEI CORP	0.007%	83.225%
3020	GREENE KING	0.007%	83.233%
3021	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.007%	83.240%
3022	MCDERMOTT INTL	0.007%	83.248%
3023	TAKASHIMAYA CO	0.007%	83.255%
3024	TECH MAHINDRA L	0.007%	83.263%
3025	LLOYD THOMPSON	0.007%	83.270%
3026	CAIRN ENERGY PL	0.007%	83.278%
3027	QISDA CORP	0.007%	83.285%
3028	TRYGVESTA AS	0.007%	83.293%
3029	UNITI GROUP INC REIT USD.0001	0.007%	83.300%
3030	BIOMERIEUX	0.007%	83.307%
3031	CHINA STATE CON	0.007%	83.315%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	BANK OF COMMUNI	0.007%	83.322%
3033	FIERA SCEPTRE I	0.007%	83.330%
3034	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	83.337%
3035	HYPROP INVESTME	0.007%	83.345%
3036	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.007%	83.352%
3037	KAMIGUMI CO	0.007%	83.359%
3038	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	83.367%
3039	TOKUYAMA CORP	0.007%	83.374%
3040	BOLLORE	0.007%	83.382%
3041	ADARO ENERGY TB	0.007%	83.389%
3042	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	83.396%
3043	KROGER CO SR UNSECURED 01/21 3.3	0.007%	83.404%
3044	NEENAH INC COMMON STOCK USD.01	0.007%	83.411%
3045	IDACORP INC COMMON STOCK	0.007%	83.418%
3046	LEONS FURNITURE	0.007%	83.426%
3047	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	83.433%
3048	OTP BANK PLC	0.007%	83.441%
3049	EVOLUTION MININ	0.007%	83.448%
3050	GUESS? INC COMMON STOCK USD.01	0.007%	83.455%
3051	HITACHI METALS	0.007%	83.463%
3052	QUBE HOLDINGS L	0.007%	83.470%
3053	RANGE RESOURCES CORP COMMON STOCK USD.01	0.007%	83.477%
3054	TOKYO TATEMONO	0.007%	83.485%
3055	RICOH CO	0.007%	83.492%
3056	WISTRON CORP	0.007%	83.499%
3057	ACTIVIA PROPERT	0.007%	83.507%
3058	STEPAN CO COMMON STOCK USD1.0	0.007%	83.514%
3059	CHINA RAILWAY C	0.007%	83.521%
3060	CHEMOURS CO/THE COMMON STOCK	0.007%	83.529%
3061	NORTHVIEW APART	0.007%	83.536%
3062	SUMITOMO OSAKA	0.007%	83.543%
3063	HERA	0.007%	83.551%
3064	CSX CORP 3.7% 3	0.007%	83.558%
3065	AVERY DENNISON	0.007%	83.565%
3066	SAIA INC COMMON STOCK USD.001	0.007%	83.572%
3067	GARTNER GROUP I	0.007%	83.580%
3068	AXALTA COATING	0.007%	83.587%
3069	WADDELL & REED	0.007%	83.594%
3070	SHENZHOU INT GR	0.007%	83.602%
3071	TRANSAT AT INC	0.007%	83.609%
3072	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	83.616%
3073	DRIL QUIP INC	0.007%	83.624%
3074	KINGSOFT CORP L	0.007%	83.631%
3075	CEMBRA MONEY BA	0.007%	83.638%
3076	BRADY(WH)	0.007%	83.645%
3077	HENNES & MAURIT	0.007%	83.653%
3078	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	83.660%
3079	ASICS CORP	0.007%	83.667%
3080	AGT FOOD AND IN	0.007%	83.674%
3081	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	83.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	ADELAIDE BRIGHT	0.007%	83.689%
3083	PEBBLEBROOK HOT	0.007%	83.696%
3084	SSAB SVENSKT ST	0.007%	83.703%
3085	REDROW	0.007%	83.711%
3086	NEXT PLC	0.007%	83.718%
3087	KEYENCE CORP	0.007%	83.725%
3088	NOK CORP	0.007%	83.732%
3089	LA Z BOY INC COMMON STOCK USD1.0	0.007%	83.740%
3090	CITIZEN WATCH C	0.007%	83.747%
3091	COSCO PACIFIC	0.007%	83.754%
3092	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.007%	83.761%
3093	STATOIL ASA SPON ADR ADR	0.007%	83.768%
3094	GILDEMEISTER AG	0.007%	83.776%
3095	LOGITECH INTERN	0.007%	83.783%
3096	URBAN EDGE PROPERTIES REIT USD.01	0.007%	83.790%
3097	WPG HOLDINGS	0.007%	83.797%
3098	SHARP CORP	0.007%	83.804%
3099	MARUI CO	0.007%	83.812%
3100	EXTENDICARE INC	0.007%	83.819%
3101	INDUSTRIAL BANK	0.007%	83.826%
3102	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.007%	83.833%
3103	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	83.840%
3104	TURK HAVA YOLLA	0.007%	83.848%
3105	KYOCERA CORP SPONS ADR ADR	0.007%	83.855%
3106	CSR LIMITED	0.007%	83.862%
3107	HOKUHOKU FINANC	0.007%	83.869%
3108	BUNZL PLC	0.007%	83.876%
3109	KYUDENKO CORP	0.007%	83.883%
3110	EUROFINS SCIENT	0.007%	83.891%
3111	MEDICAL FACILIT	0.007%	83.898%
3112	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.007%	83.905%
3113	TESSENDERLO CHE	0.007%	83.912%
3114	SPROTT INC COMM	0.007%	83.919%
3115	NCR CORP	0.007%	83.926%
3116	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	83.933%
3117	SHIN KONG FINL	0.007%	83.941%
3118	XEROX CORP 2.75	0.007%	83.948%
3119	LULULEMON	0.007%	83.955%
3120	UNIQA INSURANCE	0.007%	83.962%
3121	SHUTTERFLY INC	0.007%	83.969%
3122	HOYA CORP	0.007%	83.976%
3123	STAMPS.COM INC COMMON STOCK USD.001	0.007%	83.983%
3124	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.007%	83.990%
3125	HYUNDAI ROBOTIC	0.007%	83.997%
3126	TIVO CORP COMMON STOCK USD.001	0.007%	84.005%
3127	77TH BANK	0.007%	84.012%
3128	WESBANCO INC COMMON STOCK USD2.0833	0.007%	84.019%
3129	VONTOBEL HLDGS	0.007%	84.026%
3130	DAI NIPPON PRIN	0.007%	84.033%
3131	VALIANT HOLDING	0.007%	84.040%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	SRC ENERGY INC COMMON STOCK USD.001	0.007%	84.047%
3133	DAINIPPON SCREE	0.007%	84.054%
3134	GRIFOLS SA	0.007%	84.061%
3135	BUZZI UNICEM SP	0.007%	84.068%
3136	VAIL RESORTS	0.007%	84.075%
3137	KB FINANCIAL GR	0.007%	84.082%
3138	NETGEAR INC COMMON STOCK USD.001	0.007%	84.090%
3139	VOPAK (KON)	0.007%	84.097%
3140	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.007%	84.104%
3141	AAR CORP	0.007%	84.111%
3142	BRAMBLES LIMITE	0.007%	84.118%
3143	CHEVRON CORP SR UNSECURED 05/21 2.1	0.007%	84.125%
3144	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.007%	84.132%
3145	KEWPIE CORP	0.007%	84.139%
3146	ASHIKAGA HOLDIN	0.007%	84.146%
3147	RENISHAW	0.007%	84.153%
3148	BANK OF NT BUTT	0.007%	84.160%
3149	SHIZUOKA BANK	0.007%	84.167%
3150	Alten	0.007%	84.174%
3151	GEN COMMUNICATI	0.007%	84.181%
3152	MMI HOLDINGS LT	0.007%	84.188%
3153	EASYJET	0.007%	84.195%
3154	INTRUM JUSTITIA	0.007%	84.202%
3155	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	84.209%
3156	RPC INC COMMON STOCK USD.1	0.007%	84.216%
3157	VECTREN CORP COMMON STOCK	0.007%	84.223%
3158	INMARSAT PLC	0.007%	84.230%
3159	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.007%	84.237%
3160	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.007%	84.244%
3161	HANESBRANDS INC COMMON STOCK USD.01	0.007%	84.251%
3162	BANKIA SA	0.007%	84.258%
3163	WEATHERFORD INT	0.007%	84.265%
3164	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.007%	84.272%
3165	PUBLIC BNK-LOCA	0.007%	84.279%
3166	DASSAULT SYSTEM	0.007%	84.286%
3167	TOYODA GOSEI	0.007%	84.293%
3168	BPCE SA SR UNSECURED 02/21 2.65	0.007%	84.300%
3169	VOLVO AB	0.007%	84.307%
3170	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	84.314%
3171	GOEASY LTD	0.007%	84.321%
3172	BOYD GAMING COR	0.007%	84.328%
3173	AMCOR LIMITED	0.007%	84.335%
3174	INTEGRATED DEVI	0.007%	84.342%
3175	GANNETT CO INC COMMON STOCK USD.01	0.007%	84.349%
3176	BRITISH SKY BRO	0.007%	84.356%
3177	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	84.363%
3178	K'S HOLDINGS	0.007%	84.370%
3179	TIME INC COMMON STOCK USD.01	0.007%	84.376%
3180	DYNEGY INC COMMON STOCK USD.01	0.007%	84.383%
3181	SHIMAMURA CO	0.007%	84.390%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	TRINIDAD DRILLI	0.007%	84.397%
3183	T IS BANKASI	0.007%	84.404%
3184	ALLIANT ENERGY	0.007%	84.411%
3185	IWG PLC	0.007%	84.418%
3186	TOPPAN PRINTING	0.007%	84.425%
3187	VALENER INC	0.007%	84.432%
3188	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.007%	84.439%
3189	THK CO	0.007%	84.446%
3190	COCHLEAR LTD	0.007%	84.453%
3191	CLP HOLDINGS	0.007%	84.459%
3192	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	84.466%
3193	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.007%	84.473%
3194	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	84.480%
3195	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.487%
3196	BEMIS CO INC	0.007%	84.494%
3197	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	84.501%
3198	BEIJING CAPITAL	0.007%	84.508%
3199	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.007%	84.514%
3200	ENDESA S.A.	0.007%	84.521%
3201	LEE & MAN PAPER	0.007%	84.528%
3202	CUBIC CORP COMMON STOCK	0.007%	84.535%
3203	DSW INC CLASS A COMMON STOCK	0.007%	84.542%
3204	BNK FINANCIAL G	0.007%	84.549%
3205	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	84.556%
3206	HERBALIFE LTD COMMON STOCK USD.002	0.007%	84.562%
3207	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	84.569%
3208	UGI CORP COMMON STOCK	0.007%	84.576%
3209	NIFCO INC	0.007%	84.583%
3210	SEGA SAMMY HOLD	0.007%	84.590%
3211	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.007%	84.597%
3212	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	84.603%
3213	RIGHTMOVE GROUP	0.007%	84.610%
3214	FORWARD AIR COR	0.007%	84.617%
3215	KONECRANES O	0.007%	84.624%
3216	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.007%	84.631%
3217	MUELLER WATER P	0.007%	84.638%
3218	JD.COM INC ADR ADR USD.00002	0.007%	84.644%
3219	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.007%	84.651%
3220	CRANSWICK	0.007%	84.658%
3221	JAMES HARDIE IN	0.007%	84.665%
3222	ARMSTRONG WORLD	0.007%	84.672%
3223	MTY FOOD GROUP	0.007%	84.679%
3224	MATSON INC COMMON STOCK	0.007%	84.685%
3225	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.007%	84.692%
3226	RADIAN GROUP	0.007%	84.699%
3227	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	84.706%
3228	YAMAZAKI BAKING	0.007%	84.713%
3229	COMFORT SYSTEMS	0.007%	84.719%
3230	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	84.726%
3231	IMERYS SA	0.007%	84.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.007%	84.740%
3233	THOMAS COOK GRO	0.007%	84.747%
3234	DISH NETWORK	0.007%	84.753%
3235	DUERR AG	0.007%	84.760%
3236	ALFA LAVAL AB	0.007%	84.767%
3237	TRANSUNION COMMON STOCK USD.01	0.007%	84.774%
3238	JOHNSON ELECTRI	0.007%	84.780%
3239	ZHUZHOU CSR TIM	0.007%	84.787%
3240	BILFINGER BERGE	0.007%	84.794%
3241	BELIMO HOLDING	0.007%	84.801%
3242	NEXTEER AUTOMOT	0.007%	84.807%
3243	ZHONGSHENG GROU	0.007%	84.814%
3244	AMER NATL INS	0.007%	84.821%
3245	SSP GROUP PLC	0.007%	84.828%
3246	FLS INDUSTRIES	0.007%	84.834%
3247	GVC HOLDINGS PL	0.007%	84.841%
3248	COMPUTER MODELL	0.007%	84.848%
3249	SUL AMERICA SA	0.007%	84.855%
3250	KROTON EDUCACIO	0.007%	84.861%
3251	CHONGQING RURAL	0.007%	84.868%
3252	ALLETE INC	0.007%	84.875%
3253	SAMSUNG SECS CO	0.007%	84.881%
3254	SUN ART RETAIL	0.007%	84.888%
3255	NIBE INDUSTRIER	0.007%	84.895%
3256	NORTHWEST HEALT	0.007%	84.902%
3257	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	84.908%
3258	LANCASTER COLON	0.007%	84.915%
3259	H&E EQUIPMENT S	0.007%	84.922%
3260	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	84.928%
3261	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.007%	84.935%
3262	ASSOCIATED BRIT	0.007%	84.942%
3263	PERRIGO FIN UNL	0.007%	84.948%
3264	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.007%	84.955%
3265	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	84.962%
3266	IBIDEN CO	0.007%	84.969%
3267	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.007%	84.975%
3268	CJ CORP.	0.007%	84.982%
3269	WESTERN UNION CO COMMON STOCK USD.01	0.007%	84.989%
3270	ENN ENERGY HOLD	0.007%	84.995%
3271	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	85.002%
3272	HOPEWELL HLDGS	0.007%	85.009%
3273	TERUMO CORP	0.007%	85.015%
3274	HACHIJUNI BANK	0.007%	85.022%
3275	INTERFACE INC COMMON STOCK USD.1	0.007%	85.029%
3276	A.P. MOLLER-MAE	0.007%	85.035%
3277	BT GROUP PLC SPON ADR ADR	0.007%	85.042%
3278	HERSHEY FOODS C	0.007%	85.049%
3279	ELEMENTIS (1998	0.007%	85.055%
3280	PICC PROPERTY &	0.007%	85.062%
3281	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	85.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	ZIJIN MINING GR	0.007%	85.075%
3283	WHITEHAVEN COAL	0.007%	85.082%
3284	AVX CORP COMMON STOCK USD.01	0.007%	85.089%
3285	NAVISTAR INTL C	0.007%	85.095%
3286	VALMET CORP	0.007%	85.102%
3287	FRANSHION PROPE	0.007%	85.108%
3288	NEX GROUP PLC	0.007%	85.115%
3289	CENTURY TOKYO	0.007%	85.122%
3290	LIC HOUSING FIN	0.007%	85.128%
3291	YUANTA FINL HOL	0.007%	85.135%
3292	MTR CORP	0.007%	85.142%
3293	ATMOS ENERGY CO	0.007%	85.148%
3294	NABTESCO CORP	0.007%	85.155%
3295	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	85.161%
3296	MSA SAFETY INC COMMON STOCK	0.007%	85.168%
3297	KENEDIX REALTY	0.007%	85.175%
3298	UTD INTERNET AG	0.007%	85.181%
3299	MIRACA HOLDIN	0.007%	85.188%
3300	THALES SA	0.007%	85.195%
3301	MERITZ SECURITI	0.007%	85.201%
3302	NOLATO AB	0.007%	85.208%
3303	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	85.214%
3304	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	85.221%
3305	JAPAN STEEL WOR	0.007%	85.228%
3306	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	85.234%
3307	FISHER & PAYKEL	0.007%	85.241%
3308	Rural Electrifi	0.007%	85.247%
3309	MORGAN STANLEY	0.007%	85.254%
3310	LENDINGCLUB CORP COMMON STOCK USD.01	0.007%	85.260%
3311	MR PRICE GROUP	0.007%	85.267%
3312	COM HEM HLDG AB	0.007%	85.273%
3313	PETRONET LNG LT	0.007%	85.280%
3314	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.007%	85.287%
3315	GMS INC COMMON STOCK USD.01	0.007%	85.293%
3316	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	85.300%
3317	SECURITAS	0.007%	85.306%
3318	N B T BANCORP INC COMMON STOCK USD.01	0.007%	85.313%
3319	OPEN HOUSE CO L	0.007%	85.319%
3320	SHINSEGAE DEPT	0.007%	85.326%
3321	BAIC MOTOR CORP	0.007%	85.332%
3322	NEWMARKET CORP COMMON STOCK	0.007%	85.339%
3323	HECLA MINING CO	0.007%	85.345%
3324	CALLAWAY GOLF C	0.007%	85.352%
3325	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	85.358%
3326	NILFISK HOLDING	0.007%	85.365%
3327	FAR EAST TEXTIL	0.007%	85.371%
3328	BENCHMARK ELECT	0.007%	85.378%
3329	PCCW LIMITED	0.007%	85.384%
3330	POU CHEN	0.006%	85.391%
3331	PENTA OCEAN CON	0.006%	85.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	TOYO TIRE & RUB	0.006%	85.404%
3333	NUVASIVE INC COMMON STOCK USD.001	0.006%	85.410%
3334	CIPLA LTD	0.006%	85.417%
3335	SAGE GROUP PLC/	0.006%	85.423%
3336	VIACOM INC SR UNSECURED 04/24 3.875	0.006%	85.430%
3337	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	85.436%
3338	NORMA GROUP AG	0.006%	85.443%
3339	LOWE S COS INC SR UNSECURED 09/25 3.375	0.006%	85.449%
3340	KORIAN	0.006%	85.456%
3341	RED HAT INC COMMON STOCK USD.0001	0.006%	85.462%
3342	HANG LUNG PROPE	0.006%	85.469%
3343	METSA BOARD	0.006%	85.475%
3344	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	85.482%
3345	KAWASAKI KISEN	0.006%	85.488%
3346	TAISHIN FINANCI	0.006%	85.494%
3347	AT HOME GROUP INC COMMON STOCK USD.01	0.006%	85.501%
3348	ULTRAPAR PARTIC	0.006%	85.507%
3349	WHIRLPOOL CORP	0.006%	85.514%
3350	JAPAN AIRLINES	0.006%	85.520%
3351	WILMAR INTERL L	0.006%	85.527%
3352	ANGLOVAAL MININ	0.006%	85.533%
3353	STATE STREET CORP SR UNSECURED 05/21 1.95	0.006%	85.539%
3354	MOBILE MINI INC COMMON STOCK USD.01	0.006%	85.546%
3355	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	85.552%
3356	AENA SA	0.006%	85.559%
3357	MASIMO CORP COMMON STOCK USD.001	0.006%	85.565%
3358	PLANTRONICS INC COMMON STOCK USD.01	0.006%	85.571%
3359	SHENZHEN INTERN	0.006%	85.578%
3360	WINBOND ELECTRO	0.006%	85.584%
3361	FAST RETAILING	0.006%	85.590%
3362	SONIC HEALTHCAR	0.006%	85.597%
3363	NIPPON KAYAKU C	0.006%	85.603%
3364	ALTRAN TECHNOLO	0.006%	85.610%
3365	INTERCONTINENTAL HOTELS ADR ADR	0.006%	85.616%
3366	CREST NICHOLSON	0.006%	85.622%
3367	ACADIA REALTY TRUST REIT USD.001	0.006%	85.629%
3368	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	85.635%
3369	ARCBEST CORP COMMON STOCK USD.01	0.006%	85.641%
3370	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	85.648%
3371	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	85.654%
3372	AXIS BANK	0.006%	85.661%
3373	DIPLOMA (NEW)	0.006%	85.667%
3374	MAEDA CORP	0.006%	85.673%
3375	CHIBA BANK	0.006%	85.680%
3376	SUEZ ENVIRONMEN	0.006%	85.686%
3377	VERISIGN	0.006%	85.692%
3378	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	85.699%
3379	KEMIRA OY	0.006%	85.705%
3380	GRAFTON GROUP P	0.006%	85.711%
3381	ALSTRIA OFFICE	0.006%	85.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	85.724%
3383	SHINSEI BANK	0.006%	85.730%
3384	GREGGS PLC	0.006%	85.736%
3385	TIETO CORP OYJ	0.006%	85.743%
3386	HIROSHIMA BANK	0.006%	85.749%
3387	MACRONIX INTERN	0.006%	85.755%
3388	BANK OF GEORGIA	0.006%	85.762%
3389	YANZHOU COAL MI	0.006%	85.768%
3390	IMCD GROUP NV	0.006%	85.774%
3391	SOUTH32 ADR ADR	0.006%	85.780%
3392	KINGBOARD LAMIN	0.006%	85.787%
3393	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	85.793%
3394	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	85.799%
3395	SCIENTIFIC GAME	0.006%	85.805%
3396	PROTO LABS INC COMMON STOCK USD.001	0.006%	85.812%
3397	HANNOVER RUECKV	0.006%	85.818%
3398	TRIUMPH GROUP I	0.006%	85.824%
3399	EMPRESAS CMPC S	0.006%	85.830%
3400	HENKEL KGAA-PRE	0.006%	85.836%
3401	CALGON CARBON C	0.006%	85.843%
3402	DHX MEDIA LTD	0.006%	85.849%
3403	GS YUASA CORP	0.006%	85.855%
3404	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.006%	85.861%
3405	INNOSPEC INC COMMON STOCK USD.01	0.006%	85.867%
3406	NIPPON KONPO UN	0.006%	85.874%
3407	SILICON LABORAT	0.006%	85.880%
3408	RUMO SA	0.006%	85.886%
3409	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	85.892%
3410	SIDERURGICA NAC	0.006%	85.898%
3411	NOF CORP	0.006%	85.905%
3412	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	85.911%
3413	STAG INDUSTRIAL INC REIT USD.01	0.006%	85.917%
3414	OUTFRONT MEDIA INC REIT USD.01	0.006%	85.923%
3415	AKBANK TAS	0.006%	85.929%
3416	SCHWEITZER-MAUD	0.006%	85.935%
3417	GASLOG LTD	0.006%	85.942%
3418	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	85.948%
3419	H. LUNDBECK A/S	0.006%	85.954%
3420	SHOWA SHELL SEK	0.006%	85.960%
3421	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	85.966%
3422	HK & CHINA GAS	0.006%	85.972%
3423	TS TECH CO.LTD	0.006%	85.979%
3424	ATLAS COPCO AB	0.006%	85.985%
3425	LIQUOR STORES N	0.006%	85.991%
3426	ADEKA CORPORATI	0.006%	85.997%
3427	ENTEL EMP NAC T	0.006%	86.003%
3428	VAKRANGEE LTD	0.006%	86.009%
3429	YTL CORP	0.006%	86.015%
3430	ORIENTAL LAND C	0.006%	86.022%
3431	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.006%	86.028%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	ISS A/S	0.006%	86.034%
3433	TOYOBO CO	0.006%	86.040%
3434	NTT DATA	0.006%	86.046%
3435	SUEDZUCKER AG	0.006%	86.052%
3436	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.006%	86.058%
3437	ADMIRAL GROUP	0.006%	86.064%
3438	TRAVIS PERKINS	0.006%	86.070%
3439	ASIA CEMENT	0.006%	86.077%
3440	DIODES INC COMMON STOCK USD.667	0.006%	86.083%
3441	HUANENG RENEWAB	0.006%	86.089%
3442	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	86.095%
3443	FUTURE LAND DEV	0.006%	86.101%
3444	CRH (DUBLIN)	0.006%	86.107%
3445	DRAX GROUP PLC	0.006%	86.113%
3446	BK OF KYOTO	0.006%	86.119%
3447	RENGO CO	0.006%	86.125%
3448	MARUHA NICHIRO	0.006%	86.131%
3449	ALEXANDER + BALDWIN INC REIT	0.006%	86.137%
3450	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	86.143%
3451	PRA GROUP INC COMMON STOCK USD.01	0.006%	86.149%
3452	AEROVIRONMENT I	0.006%	86.156%
3453	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	86.162%
3454	THERMO FISHER S	0.006%	86.168%
3455	UNILEVER CAP CO	0.006%	86.174%
3456	MAPLETREE COMME	0.006%	86.180%
3457	NOVANTA INC COMMON STOCK	0.006%	86.186%
3458	METHODE ELEC IN	0.006%	86.192%
3459	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.006%	86.198%
3460	HAITIAN INTL HL	0.006%	86.204%
3461	WASHINGTON REIT REIT USD.01	0.006%	86.210%
3462	KOREAN AIR LINE	0.006%	86.216%
3463	MUFG AMERICAS H	0.006%	86.222%
3464	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.006%	86.228%
3465	FORBO HLDG	0.006%	86.234%
3466	TAIYO YUDEN CO	0.006%	86.240%
3467	FIRM CAPITAL MO	0.006%	86.246%
3468	SAWAI PHARM CO	0.006%	86.252%
3469	ABERCROMBIE & F	0.006%	86.258%
3470	KUBOTA CORP	0.006%	86.264%
3471	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	86.270%
3472	MEDIASET ESPANA	0.006%	86.276%
3473	CHART INDUSTRIE	0.006%	86.282%
3474	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.006%	86.288%
3475	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	86.295%
3476	ZIMMER HOLDINGS	0.006%	86.301%
3477	AMBU A/S	0.006%	86.307%
3478	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.313%
3479	NAGACORP LTD	0.006%	86.319%
3480	BIRD CONSTRUCTI	0.006%	86.325%
3481	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	86.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	CHINA INSURANCE	0.006%	86.337%
3483	XPERI CORP COMMON STOCK USD.001	0.006%	86.343%
3484	MDU RES GROUP I	0.006%	86.349%
3485	IROBOT CORP	0.006%	86.355%
3486	JIANGXI COPPER	0.006%	86.361%
3487	NIKE INC SR UNSECURED 11/26 2.375	0.006%	86.367%
3488	NESTLE FINANCE	0.006%	86.372%
3489	ABB LTD SPON ADR ADR	0.006%	86.378%
3490	POWERTECH TECHN	0.006%	86.384%
3491	EUROCOMMERCIAL	0.006%	86.390%
3492	ORION CORP	0.006%	86.396%
3493	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	86.402%
3494	SIMCORP A/S	0.006%	86.408%
3495	BANCA MEDIOLANU	0.006%	86.414%
3496	KCC CORP	0.006%	86.420%
3497	DELTA ELECTRONI	0.006%	86.426%
3498	DORMA+KABA HOLD	0.006%	86.432%
3499	GOME ELECTRICAL	0.006%	86.438%
3500	KOITO MFG CO	0.006%	86.444%
3501	ADVANSIX INC COMMON STOCK USD.01	0.006%	86.450%
3502	PEAB AB	0.006%	86.456%
3503	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.006%	86.462%
3504	SLEEP NUMBER CORP COMMON STOCK USD.01	0.006%	86.468%
3505	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.474%
3506	JM AB	0.006%	86.480%
3507	CHINA MINSHENG	0.006%	86.486%
3508	NIPPON LIGHT ME	0.006%	86.492%
3509	SYNTHOMER PLC	0.006%	86.497%
3510	SMC CORP	0.006%	86.503%
3511	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.006%	86.509%
3512	AFLAC INC SR UNSECURED 06/23 3.625	0.006%	86.515%
3513	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	86.521%
3514	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	86.527%
3515	MABUCHI MOTOR C	0.006%	86.533%
3516	TATA MOTORS LTD	0.006%	86.539%
3517	EBIX INC COMMON STOCK USD.1	0.006%	86.545%
3518	OXFORD INDUSTRI	0.006%	86.551%
3519	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	86.556%
3520	EULER & HERMES	0.006%	86.562%
3521	THAI OIL PCL-FR	0.006%	86.568%
3522	UNILEVER NV	0.006%	86.574%
3523	Denison Mines C	0.006%	86.580%
3524	CELLTRION INC K	0.006%	86.586%
3525	FUJITSU GENERAL	0.006%	86.592%
3526	GLUSKIN SHEFF &	0.006%	86.598%
3527	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.006%	86.603%
3528	INDIVIOR PLC	0.006%	86.609%
3529	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	86.615%
3530	CORE-MARK HLDG	0.006%	86.621%
3531	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	86.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	GALLIFORD TRY P	0.006%	86.633%
3533	BREWIN DOLPHIN	0.006%	86.638%
3534	MULTI COLOR CORP COMMON STOCK	0.006%	86.644%
3535	WGL HOLDINGS INC COMMON STOCK	0.006%	86.650%
3536	ENI	0.006%	86.656%
3537	TOPCON CORPORAT	0.006%	86.662%
3538	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.006%	86.668%
3539	SAN IN GODO BAN	0.006%	86.673%
3540	POOL CORP COMMON STOCK USD.001	0.006%	86.679%
3541	NEXITY	0.006%	86.685%
3542	HITACHI CAPITAL	0.006%	86.691%
3543	OCI COMPANY LTD	0.006%	86.697%
3544	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	86.703%
3545	NUFARM	0.006%	86.708%
3546	MEDICLINIC INTE	0.006%	86.714%
3547	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.006%	86.720%
3548	FED SIGNAL CORP	0.006%	86.726%
3549	PIZZA PIZZA ROY	0.006%	86.732%
3550	SFS GROUP AG	0.006%	86.737%
3551	HISCOX LTD	0.006%	86.743%
3552	SKY CITY	0.006%	86.749%
3553	MARINE HARVEST	0.006%	86.755%
3554	BOB EVANS FARMS	0.006%	86.761%
3555	ENDO INTERNATIO	0.006%	86.766%
3556	COCA-COLA BOTTL	0.006%	86.772%
3557	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	86.778%
3558	SNAM SPA	0.006%	86.784%
3559	ZILLOW GROUP INC C COMMON STOCK	0.006%	86.790%
3560	ACORDA THERAPEU	0.006%	86.795%
3561	MANDO CORPORATI	0.006%	86.801%
3562	LEGEND HOLDINGS	0.006%	86.807%
3563	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	86.813%
3564	CENCOSUD SA	0.006%	86.818%
3565	PSP SWISS PROPE	0.006%	86.824%
3566	THIRD POINT REI	0.006%	86.830%
3567	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.006%	86.836%
3568	ISRAEL DISCOUNT	0.006%	86.841%
3569	UNIBET GROUP PL	0.006%	86.847%
3570	SHANGHAI INDL	0.006%	86.853%
3571	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	86.859%
3572	APACHE CORP SR UNSECURED 04/22 3.25	0.006%	86.864%
3573	JSE LTD	0.006%	86.870%
3574	EXELIXIS INC	0.006%	86.876%
3575	USHIO INC	0.006%	86.882%
3576	CHINA HONGQIAO	0.006%	86.887%
3577	BEKAERT SA	0.006%	86.893%
3578	POWER ASSETS HO	0.006%	86.899%
3579	PRIMARY HEALTH	0.006%	86.905%
3580	ACTUANT CORP A COMMON STOCK USD.2	0.006%	86.910%
3581	NISHI-NIPPON FI	0.006%	86.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	86.922%
3583	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.928%
3584	BANCFIRST CORP	0.006%	86.933%
3585	PENNON GROUP	0.006%	86.939%
3586	CHINA AIRLINES	0.006%	86.945%
3587	CASIO COMPUTER	0.006%	86.951%
3588	GENTHERM INC COMMON STOCK	0.006%	86.956%
3589	DIXONS CARPHONE	0.006%	86.962%
3590	CHUGOKU BANK	0.006%	86.968%
3591	BYD ELECTRONIC	0.006%	86.973%
3592	DET N O A	0.006%	86.979%
3593	CHARTER HALL GR	0.006%	86.985%
3594	SURUGA BANK	0.006%	86.991%
3595	STEELCASE INC	0.006%	86.996%
3596	SULZER AG	0.006%	87.002%
3597	ALUMINIUM CORP	0.006%	87.008%
3598	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	87.013%
3599	IYO BANK	0.006%	87.019%
3600	AEON FINANCIAL	0.006%	87.025%
3601	KYUSHU FINANCIA	0.006%	87.030%
3602	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.006%	87.036%
3603	IIDA GROUP HOLD	0.006%	87.042%
3604	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	87.047%
3605	LEND LEASE CORP	0.006%	87.053%
3606	SPIN MASTER COR	0.006%	87.059%
3607	PETROFAC LTD	0.006%	87.064%
3608	WH SMITH PLC	0.006%	87.070%
3609	CRAY INC COMMON STOCK USD.01	0.006%	87.076%
3610	TESLA INC COMMON STOCK USD.001	0.006%	87.081%
3611	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	87.087%
3612	CORE LABORATORI	0.006%	87.093%
3613	KEIHAN ELECTRIC	0.006%	87.098%
3614	KAJIMA CORP	0.006%	87.104%
3615	SJM HOLDINGS LT	0.006%	87.110%
3616	BRIGGS & STRATT	0.006%	87.115%
3617	SUPER GROUP	0.006%	87.121%
3618	STATE BK OF IND	0.006%	87.127%
3619	FIRST INTERSTATE BANCYS A COMMON STOCK	0.006%	87.132%
3620	BROOKS AUTOMATI	0.006%	87.138%
3621	KOREA LIFE INSU	0.006%	87.143%
3622	1ST SOURCE CORP COMMON STOCK	0.006%	87.149%
3623	DGB FINANCIAL G	0.006%	87.155%
3624	MODERN TIMES GR	0.006%	87.160%
3625	COMMONWEALTH BA	0.006%	87.166%
3626	COMMONWEALTH BA	0.006%	87.172%
3627	TIVITY HEALTH INC COMMON STOCK USD.001	0.006%	87.177%
3628	NISOURCE INC	0.006%	87.183%
3629	CIELO SA	0.006%	87.188%
3630	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	87.194%
3631	INTL BK RECON &	0.006%	87.200%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	CHICO'S FAS INC	0.006%	87.205%
3633	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	87.211%
3634	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	87.216%
3635	WABASH NATIONAL	0.006%	87.222%
3636	CHINA LODGING GROUP SPON ADS ADR	0.006%	87.228%
3637	WETHERSPOON (J.	0.006%	87.233%
3638	CINEWORLD GROUP	0.006%	87.239%
3639	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	87.244%
3640	TELEFONICA EMIS	0.006%	87.250%
3641	APOLLO TYRES	0.006%	87.256%
3642	CYRELA BRAZIL R	0.006%	87.261%
3643	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	87.267%
3644	OM ASSET MANAGE	0.006%	87.272%
3645	ASIAN DEVELOPME	0.006%	87.278%
3646	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.006%	87.283%
3647	STANLEY ELECTRI	0.006%	87.289%
3648	FLETCHER BUILDI	0.006%	87.295%
3649	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.006%	87.300%
3650	IMPALA PLATINUM	0.006%	87.306%
3651	AMERIPRISE FINA	0.006%	87.311%
3652	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.006%	87.317%
3653	HARSCO CORP	0.006%	87.322%
3654	SUMCO CORPORATI	0.006%	87.328%
3655	FINECOBANK BANC	0.006%	87.333%
3656	MAGELLAN AEROSP	0.006%	87.339%
3657	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	87.345%
3658	CHINA PACIFIC I	0.006%	87.350%
3659	LUK FOOK HOLDIN	0.006%	87.356%
3660	HP INC SR UNSECURED 12/21 4.65	0.006%	87.361%
3661	AYALA CORP	0.006%	87.367%
3662	SYDBANK	0.006%	87.372%
3663	ST MODWEN PROPS	0.006%	87.378%
3664	CORBION NV	0.006%	87.383%
3665	BANCA POPOLARE	0.006%	87.389%
3666	SIAS SPA	0.006%	87.394%
3667	MAEDA ROAD CONS	0.006%	87.400%
3668	REALPAGE INC COMMON STOCK USD.001	0.006%	87.405%
3669	FUCHS PETROLUB	0.006%	87.411%
3670	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	87.417%
3671	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	87.422%
3672	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.006%	87.428%
3673	ERAMET	0.006%	87.433%
3674	MERITAGE HOMES	0.006%	87.439%
3675	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.006%	87.444%
3676	S-OIL CORPORATI	0.006%	87.450%
3677	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.006%	87.455%
3678	SYNAPTICS INC COMMON STOCK USD.001	0.005%	87.461%
3679	ANALOGIC CORP	0.005%	87.466%
3680	REXFORD INDUSTR	0.005%	87.472%
3681	MINITUBISHI LOGI	0.005%	87.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	87.483%
3683	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	87.488%
3684	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.005%	87.494%
3685	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	87.499%
3686	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	87.504%
3687	ASTEC INDUSTRIE	0.005%	87.510%
3688	NISHIMATSU CONS	0.005%	87.515%
3689	ILLINOIS TOOL W	0.005%	87.521%
3690	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	87.526%
3691	BOSSARD HOLDING	0.005%	87.532%
3692	UNIVERSAL CORP	0.005%	87.537%
3693	ELIOR	0.005%	87.543%
3694	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.005%	87.548%
3695	VISCOFAN SA	0.005%	87.554%
3696	SANTEN PHARM CO	0.005%	87.559%
3697	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	87.565%
3698	TAURON POLSKA E	0.005%	87.570%
3699	HISPANIA ACTIVO	0.005%	87.575%
3700	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.005%	87.581%
3701	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	87.586%
3702	HUMANA INC SR UNSECURED 10/24 3.85	0.005%	87.592%
3703	KYOWA EXEO CORP	0.005%	87.597%
3704	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	87.603%
3705	MOBIMO HLDG AG	0.005%	87.608%
3706	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.005%	87.614%
3707	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.005%	87.619%
3708	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	87.624%
3709	AUTO TRADER GRO	0.005%	87.630%
3710	CHANG HWA COMME	0.005%	87.635%
3711	LANCASHIRE HLDG	0.005%	87.641%
3712	HITACHI CHEMICA	0.005%	87.646%
3713	NORDSTROM INC COMMON STOCK	0.005%	87.652%
3714	BANREGIO GRUPO	0.005%	87.657%
3715	GROUPE FNAC	0.005%	87.662%
3716	TAL EDUCATION GROUP ADR ADR	0.005%	87.668%
3717	CHINA CINDA ASS	0.005%	87.673%
3718	CCR SA	0.005%	87.679%
3719	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	87.684%
3720	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.005%	87.689%
3721	DEUTSCHE PFANDB	0.005%	87.695%
3722	SHENZHEN INVEST	0.005%	87.700%
3723	GAIL INDIA LTD	0.005%	87.706%
3724	CHINA RESOURCES	0.005%	87.711%
3725	SCHOLASTIC CORP	0.005%	87.717%
3726	SARTORIUS AG-VO	0.005%	87.722%
3727	BENESSE CORP	0.005%	87.727%
3728	IJM CORP BERHAD	0.005%	87.733%
3729	GPO FIN INBURSA	0.005%	87.738%
3730	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.005%	87.744%
3731	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.005%	87.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	LEIDOS HOLDINGS	0.005%	87.754%
3733	CHINA DEVELOPME	0.005%	87.760%
3734	AMMB HOLDINGS B	0.005%	87.765%
3735	HYUNDAI DEVELOP	0.005%	87.770%
3736	CRED SUIS GP FU	0.005%	87.776%
3737	TAIWAN UNION TE	0.005%	87.781%
3738	CSRA INC COMMON STOCK USD.001	0.005%	87.787%
3739	TAIYO NIPPON SA	0.005%	87.792%
3740	SILTRONIC AG	0.005%	87.797%
3741	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	87.803%
3742	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	87.808%
3743	NOVATEK MICROEL	0.005%	87.813%
3744	NIPPON SHOKUBAI	0.005%	87.819%
3745	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.005%	87.824%
3746	ADVANCED	0.005%	87.829%
3747	COMPUTERSHARE L	0.005%	87.835%
3748	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.005%	87.840%
3749	SHIONOGI & CO	0.005%	87.846%
3750	MEDIBANK PVT LT	0.005%	87.851%
3751	PFEIFFER VAC TE	0.005%	87.856%
3752	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	87.862%
3753	MAPLETREE INDUS	0.005%	87.867%
3754	ENTERPRISE PROD	0.005%	87.872%
3755	PARK NATIONAL CORP COMMON STOCK	0.005%	87.878%
3756	LENNAR CORP COMPANY GUAR 01/22 4.125	0.005%	87.883%
3757	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.005%	87.888%
3758	EURONEXT NV	0.005%	87.894%
3759	CANWEL BUILDING	0.005%	87.899%
3760	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	87.904%
3761	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.005%	87.910%
3762	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.005%	87.915%
3763	JAPAN EXCHANGE	0.005%	87.920%
3764	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.005%	87.926%
3765	AIR NEW ZEALAND	0.005%	87.931%
3766	KNOWLES CORP COMMON STOCK USD.01	0.005%	87.936%
3767	NIPPON SUISAN	0.005%	87.941%
3768	EBAY INC 3.45%	0.005%	87.947%
3769	SIG	0.005%	87.952%
3770	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.005%	87.957%
3771	SENIOR PLC	0.005%	87.963%
3772	GOLDEN AGRI RES	0.005%	87.968%
3773	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.005%	87.973%
3774	QINETIQ GROUP P	0.005%	87.979%
3775	GREENCORE GROUP	0.005%	87.984%
3776	TORO CO	0.005%	87.989%
3777	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	87.995%
3778	FAR EAST HORIZO	0.005%	88.000%
3779	USIMINAS USI SD	0.005%	88.005%
3780	INVENTEC CORP	0.005%	88.010%
3781	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	88.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	COM2US CORPORAT	0.005%	88.021%
3783	KEYCORP	0.005%	88.026%
3784	MCGRATH RENTCORP COMMON STOCK	0.005%	88.031%
3785	AXIATA GROUP	0.005%	88.037%
3786	HUA NAN FINANCI	0.005%	88.042%
3787	MEGMILK SNOW BR	0.005%	88.047%
3788	AMGEN INC SR UNSECURED 05/25 3.125	0.005%	88.052%
3789	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	88.058%
3790	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.005%	88.063%
3791	INVESTA OFFICE	0.005%	88.068%
3792	GLORY	0.005%	88.073%
3793	NETAPP INC SR UNSECURED 12/22 3.25	0.005%	88.079%
3794	SUN TV NETWORK	0.005%	88.084%
3795	LONDOMETRIC PR	0.005%	88.089%
3796	SIHUAN PHARMACE	0.005%	88.094%
3797	YUEXIU PROPERTY	0.005%	88.100%
3798	ENBRIDGE ENERGY	0.005%	88.105%
3799	NIPPON ACCOMMOD	0.005%	88.110%
3800	MACK CALI REALTY CORP REIT USD.01	0.005%	88.115%
3801	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.121%
3802	HUMANA INC SR UNSECURED 10/19 2.625	0.005%	88.126%
3803	ACCTON	0.005%	88.131%
3804	ASHMORE GROUP	0.005%	88.136%
3805	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.005%	88.142%
3806	DRILLISCH AG	0.005%	88.147%
3807	CAP SA	0.005%	88.152%
3808	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.005%	88.157%
3809	DON QUIJOTE	0.005%	88.162%
3810	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	88.168%
3811	AZZ INC COMMON STOCK USD1.0	0.005%	88.173%
3812	TOKYO GAS CO	0.005%	88.178%
3813	EMBRAER SA SPON ADR ADR	0.005%	88.183%
3814	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	88.188%
3815	RECORDATI SPA	0.005%	88.194%
3816	MACQUARIE ATLAS	0.005%	88.199%
3817	CASTELLUM AB NE	0.005%	88.204%
3818	DR PEPPER SNAPP	0.005%	88.209%
3819	ONE GAS INC COMMON STOCK	0.005%	88.214%
3820	BANK MILLENIUM	0.005%	88.220%
3821	TJX COS INC SR UNSECURED 05/23 2.5	0.005%	88.225%
3822	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.230%
3823	SAMSUNG HEAVY	0.005%	88.235%
3824	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.005%	88.240%
3825	GENUS PLC	0.005%	88.245%
3826	LIBERTY HLDGS	0.005%	88.251%
3827	HYUNDAI DS,NEW	0.005%	88.256%
3828	ALSEA SAB DE CV	0.005%	88.261%
3829	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	88.266%
3830	WERELDHAVE NV	0.005%	88.271%
3831	NTHN STAR RES L	0.005%	88.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	88.282%
3833	GENTING MALAYSI	0.005%	88.287%
3834	BUREAU VERITAS	0.005%	88.292%
3835	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.005%	88.297%
3836	FIRST BANCORP/NC COMMON STOCK	0.005%	88.302%
3837	ERG SPA	0.005%	88.307%
3838	CTS EVENTIM	0.005%	88.312%
3839	INGEVITY CORP COMMON STOCK USD.01	0.005%	88.318%
3840	NIPPON GAS CO L	0.005%	88.323%
3841	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.005%	88.328%
3842	FLEXIUM INTERCO	0.005%	88.333%
3843	GRAND PACIF PET	0.005%	88.338%
3844	OKUMA CORP	0.005%	88.343%
3845	OSI SYSTEMS INC	0.005%	88.348%
3846	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.005%	88.353%
3847	FORMOSA PLASTIC	0.005%	88.359%
3848	BHP BILLITON LTD SPON ADR ADR	0.005%	88.364%
3849	INTERPUMP GROUP	0.005%	88.369%
3850	ICA GRUPPEN AB	0.005%	88.374%
3851	MELROSEIndustr	0.005%	88.379%
3852	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	88.384%
3853	CALIFORNIA WATE	0.005%	88.389%
3854	SPIE SA	0.005%	88.394%
3855	COEUR MINING IN	0.005%	88.399%
3856	JD SPORTS FASHI	0.005%	88.404%
3857	SELECT INCOME REIT REIT USD.01	0.005%	88.410%
3858	UBM PLC	0.005%	88.415%
3859	HAZAMA CORP(NEW)	0.005%	88.420%
3860	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	88.425%
3861	TOKAI TOKYO SEC	0.005%	88.430%
3862	TSINGTAO BREWER	0.005%	88.435%
3863	INVINCIBLE INVE	0.005%	88.440%
3864	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	88.445%
3865	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.450%
3866	SOHO CHINA LTD	0.005%	88.455%
3867	FUJI OIL CO	0.005%	88.460%
3868	QUARTERHILL INC	0.005%	88.465%
3869	MICHAEL PAGE IN	0.005%	88.470%
3870	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	88.475%
3871	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.005%	88.480%
3872	BOBST GROUP AG	0.005%	88.485%
3873	NOS SGPS	0.005%	88.491%
3874	KITE REALTY GROUP TRUST REIT USD.01	0.005%	88.496%
3875	AEROPORTS DE PA	0.005%	88.501%
3876	GEA GROUP AG	0.005%	88.506%
3877	CD PROJEKT SA	0.005%	88.511%
3878	NIPPON ELEC GLA	0.005%	88.516%
3879	AIR CHINA LTD	0.005%	88.521%
3880	SHRIRAM TRANSP	0.005%	88.526%
3881	DEAN FOODS CO COMMON STOCK USD.01	0.005%	88.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	NOW INC COMMON STOCK USD.01	0.005%	88.536%
3883	GRAINCORP LTD	0.005%	88.541%
3884	GRAY TELEVISION INC COMMON STOCK	0.005%	88.546%
3885	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.005%	88.551%
3886	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	88.556%
3887	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	88.561%
3888	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	88.566%
3889	NIPPON PAINT CO	0.005%	88.571%
3890	DFDS A/S	0.005%	88.576%
3891	BLACKPEARL RESO	0.005%	88.581%
3892	MORI HILLS REIT	0.005%	88.586%
3893	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	88.591%
3894	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	88.596%
3895	POWER INTEGRATI	0.005%	88.601%
3896	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	88.606%
3897	BRITVIC	0.005%	88.611%
3898	SIXT AG	0.005%	88.616%
3899	YANGARRA RESOUR	0.005%	88.621%
3900	TRIPOD TECHNOLO	0.005%	88.626%
3901	AIMIA INC	0.005%	88.631%
3902	ENTERPRISE INNS	0.005%	88.636%
3903	ELECTRONICS	0.005%	88.641%
3904	KT & G	0.005%	88.646%
3905	BALKRISHNA INDS	0.005%	88.651%
3906	TPK HOLDINGS CO	0.005%	88.656%
3907	WOONGJIN COWAY	0.005%	88.661%
3908	DA OFFICE INV C	0.005%	88.666%
3909	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	88.670%
3910	AEDIFICA	0.005%	88.675%
3911	EXPONENT INC COMMON STOCK USD.001	0.005%	88.680%
3912	TAMARACK VALLEY	0.005%	88.685%
3913	GENERAL CABLE CORP COMMON STOCK USD.01	0.005%	88.690%
3914	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.005%	88.695%
3915	FUYO GENERAL LE	0.005%	88.700%
3916	AARHUSKARLSHAMN	0.005%	88.705%
3917	DEWAN HOUSING F	0.005%	88.710%
3918	TABCORP HLDGS L	0.005%	88.715%
3919	SAVILLS PLC	0.005%	88.720%
3920	AKER ASA	0.005%	88.725%
3921	OSG CORP	0.005%	88.730%
3922	SPORTS DIRECT I	0.005%	88.735%
3923	CAVIUM INC COMMON STOCK USD.001	0.005%	88.740%
3924	WAREHOUSES DE P	0.005%	88.745%
3925	SOCIETE TELEVIS	0.005%	88.750%
3926	ENERGIAS DE POR	0.005%	88.754%
3927	TELKOM GROUP LT	0.005%	88.759%
3928	FACTSET RESEARC	0.005%	88.764%
3929	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	88.769%
3930	LATAM AIRLINES GROUP SP ADR ADR	0.005%	88.774%
3931	FRONTIER REIT	0.005%	88.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	ROLLINS INC	0.005%	88.784%
3933	BADGER METER INC COMMON STOCK USD1.0	0.005%	88.789%
3934	SIXT SE PFD	0.005%	88.794%
3935	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	88.799%
3936	RAMBUS INC	0.005%	88.804%
3937	BANK NEGARA IND	0.005%	88.808%
3938	VIAD CORP	0.005%	88.813%
3939	DAIICHI KOSHO C	0.005%	88.818%
3940	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.005%	88.823%
3941	AOYAMA TRADING	0.005%	88.828%
3942	HAPAG-LLOYD AG	0.005%	88.833%
3943	ADTRAN INC	0.005%	88.838%
3944	KANSAI ELEC POW	0.005%	88.843%
3945	NACHI-FUJIKOSHI	0.005%	88.847%
3946	NTT DOCOMO INC SPON ADR ADR	0.005%	88.852%
3947	KONAMI CO	0.005%	88.857%
3948	ASSURA PLC	0.005%	88.862%
3949	RAKUTEN INC	0.005%	88.867%
3950	INSPERITY INC	0.005%	88.872%
3951	AMC NETWORKS INC A COMMON STOCK	0.005%	88.877%
3952	HIGH LINER FOOD	0.005%	88.882%
3953	TAIWAN PAIHO	0.005%	88.886%
3954	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.005%	88.891%
3955	NISSAN CHEMICAL	0.005%	88.896%
3956	WESTERN GAS PAR	0.005%	88.901%
3957	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	88.906%
3958	EVA AIRWAYS	0.005%	88.911%
3959	HIKMA PHARMACEU	0.005%	88.916%
3960	DERICHEBOURG	0.005%	88.921%
3961	HEALTH AND HAPP	0.005%	88.925%
3962	NAGOYA RAILROAD	0.005%	88.930%
3963	NOMURA RESEARCH	0.005%	88.935%
3964	LOGITECH INTERN	0.005%	88.940%
3965	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.945%
3966	ACERINOX SA	0.005%	88.950%
3967	SUMITOMO BAKELI	0.005%	88.954%
3968	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	88.959%
3969	NORDEA BANK AB	0.005%	88.964%
3970	TREX COMPANY INC COMMON STOCK USD.01	0.005%	88.969%
3971	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.974%
3972	CARSALES.COM LT	0.005%	88.979%
3973	INDUS HOLDING A	0.005%	88.983%
3974	DINEQUITY INC	0.005%	88.988%
3975	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	88.993%
3976	GRASIM INDUSTRI	0.005%	88.998%
3977	INDUSTRIAS PENO	0.005%	89.003%
3978	K-REIT ASIA	0.005%	89.007%
3979	TOKAI RIKA CO	0.005%	89.012%
3980	WEST JAPAN RAIL	0.005%	89.017%
3981	ORKLA ASA	0.005%	89.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.005%	89.027%
3983	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.031%
3984	D'IETEREN TRADI	0.005%	89.036%
3985	CEAT LTD	0.005%	89.041%
3986	SINO-AMERICAN S	0.005%	89.046%
3987	WALGREEN BOOTS	0.005%	89.051%
3988	HULIC REIT INC	0.005%	89.055%
3989	DECHRA PHARMA	0.005%	89.060%
3990	AMANO CORPORATI	0.005%	89.065%
3991	RICHTER GEDEON	0.005%	89.070%
3992	TOWER SEMICONDU	0.005%	89.074%
3993	CHINA AGRI-INDU	0.005%	89.079%
3994	NEOGEN CORP COMMON STOCK USD.16	0.005%	89.084%
3995	FIVE BELOW COMMON STOCK USD.01	0.005%	89.089%
3996	PROMOTORA Y OPE	0.005%	89.094%
3997	SACYR SA	0.005%	89.098%
3998	SONAE, S.G.P.S.	0.005%	89.103%
3999	SEVEN BANK LTD.	0.005%	89.108%
4000	MODINE MFG CO	0.005%	89.113%
4001	HUNTING PLC	0.005%	89.117%
4002	ALAMO GROUP INC	0.005%	89.122%
4003	LCY CHEMICAL CO	0.005%	89.127%
4004	CHINA LIFE INSURANCE CO ADR ADR	0.005%	89.132%
4005	WACKER CONSTRUC	0.005%	89.136%
4006	KING YUAN ELECT	0.005%	89.141%
4007	VALE SA SP ADR ADR	0.005%	89.146%
4008	PEOPLE'S INSURA	0.005%	89.151%
4009	ALLEGION PLC	0.005%	89.155%
4010	PROSIEBENSAT.1	0.005%	89.160%
4011	VIRGIN MONEY HL	0.005%	89.165%
4012	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	89.170%
4013	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	89.174%
4014	STROER OUT-OF-H	0.005%	89.179%
4015	AWA BANK	0.005%	89.184%
4016	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	89.189%
4017	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.193%
4018	JAPAN LOGISTICS	0.005%	89.198%
4019	MELCO INTERNATI	0.005%	89.203%
4020	MAPLETREE LOGIS	0.005%	89.208%
4021	TURKIYE VAKIFLA	0.005%	89.212%
4022	ARVIND LTD	0.005%	89.217%
4023	ARCADIS NV	0.005%	89.222%
4024	CHINA STHN AIRL	0.005%	89.227%
4025	CHIPOTLE MEXICA	0.005%	89.231%
4026	NIHON PARKERIZI	0.005%	89.236%
4027	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.005%	89.241%
4028	CAPITAL & COUNT	0.005%	89.246%
4029	WIRECARD AG	0.005%	89.250%
4030	DOOSAN INFRACOR	0.005%	89.255%
4031	SVENSKA HANDELS	0.005%	89.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	TPG TELECOM	0.005%	89.264%
4033	CHINA CITIC BK	0.005%	89.269%
4034	EFG INTERNATION	0.005%	89.274%
4035	MANAPPURAM FINA	0.005%	89.279%
4036	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.283%
4037	ALM. BRAND	0.005%	89.288%
4038	SARAS SPA	0.005%	89.293%
4039	NITORI CO LTD	0.005%	89.297%
4040	CITY DEVELOPMEN	0.005%	89.302%
4041	LG INNOTEK CO	0.005%	89.307%
4042	CANOPY GROWTH C	0.005%	89.312%
4043	AUTOZONE INC SR UNSECURED 04/22 3.7	0.005%	89.316%
4044	OCI	0.005%	89.321%
4045	SIBANYE GOLD LT	0.005%	89.326%
4046	SINOTRANS LIMIT	0.005%	89.330%
4047	AGREE REALTY CORP REIT USD.0001	0.005%	89.335%
4048	DAISHI BANK	0.005%	89.340%
4049	PETKIM	0.005%	89.344%
4050	GREAT EAGLE HLD	0.005%	89.349%
4051	AES CORP COMMON STOCK USD.01	0.005%	89.354%
4052	LTC PROPERTIES	0.005%	89.358%
4053	EQUATORIAL ENER	0.005%	89.363%
4054	TAIWAN HON CHUA	0.005%	89.368%
4055	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	89.373%
4056	ITV PLC	0.005%	89.377%
4057	LONG CHEN PAPER	0.005%	89.382%
4058	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.387%
4059	BANK DANAMON PT	0.005%	89.391%
4060	VALORA HOLDING	0.005%	89.396%
4061	KUEHNE & NAGEL	0.005%	89.401%
4062	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.005%	89.405%
4063	EDELWEISS FIN S	0.005%	89.410%
4064	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.005%	89.415%
4065	JUBILANT LIFE S	0.005%	89.419%
4066	SING AIRP TRM S	0.005%	89.424%
4067	CHASE CORP COMMON STOCK USD.1	0.005%	89.428%
4068	MASSMART HOLDIN	0.005%	89.433%
4069	AF AB	0.005%	89.438%
4070	EMMI AG	0.005%	89.442%
4071	NEWS CORP CLASS B COMMON STOCK	0.005%	89.447%
4072	EXTERRAN CORP COMMON STOCK USD.01	0.005%	89.452%
4073	FOMENTO ECON ME	0.005%	89.456%
4074	LINTEC CORP	0.005%	89.461%
4075	SHIGA BANK	0.005%	89.466%
4076	UNIT CORP	0.005%	89.470%
4077	COSAN SA INDUST	0.005%	89.475%
4078	MATERION CORP COMMON STOCK	0.005%	89.480%
4079	ST GALLER KTBK	0.005%	89.484%
4080	WOORI INVESTMEN	0.005%	89.489%
4081	TOMY CO LTD	0.005%	89.493%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.005%	89.498%
4083	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.503%
4084	FAIRFAX MEDIA L	0.005%	89.507%
4085	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	89.512%
4086	TIMBERCREEK FIN	0.005%	89.516%
4087	EURONAV SA	0.005%	89.521%
4088	MITSUBISHI MOTO	0.005%	89.526%
4089	MALAYSIA AIRPOR	0.005%	89.530%
4090	PAINTED PONY EN	0.005%	89.535%
4091	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	89.539%
4092	NIPPON HODO CO	0.005%	89.544%
4093	TOKYU CORP	0.005%	89.549%
4094	RELIANCE INDS-S	0.005%	89.553%
4095	DAIO PAPER CORP	0.005%	89.558%
4096	GUNMA BANK	0.005%	89.562%
4097	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	89.567%
4098	AVISTA CORP	0.005%	89.572%
4099	UNIPRES CORP.	0.005%	89.576%
4100	TRINET GROUP INC COMMON STOCK USD.000025	0.005%	89.581%
4101	SPIRE INC COMMON STOCK USD1.0	0.005%	89.585%
4102	BIG YELLOW GROU	0.005%	89.590%
4103	CONMED CORP COMMON STOCK USD.01	0.005%	89.595%
4104	TALANX AG	0.005%	89.599%
4105	CFE	0.005%	89.604%
4106	WORKSPACE GROUP	0.005%	89.608%
4107	AICA KOGYO CO	0.005%	89.613%
4108	TERRENO REALTY CORP REIT USD.01	0.005%	89.618%
4109	CHESAPEAKE LODG	0.005%	89.622%
4110	BELMOND LTD	0.005%	89.627%
4111	ENEA SA	0.005%	89.631%
4112	YAMATAKE CORP Y	0.005%	89.636%
4113	DISTRIBUIDORA I	0.005%	89.640%
4114	NORTHAM PLATINU	0.005%	89.645%
4115	BANCOLOMBIA SA	0.005%	89.650%
4116	VIDRALA S.A.	0.005%	89.654%
4117	TREND MICRO INC	0.005%	89.659%
4118	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	89.663%
4119	OLYMPUS OPTICAL	0.005%	89.668%
4120	CALTEX AUSTRALI	0.005%	89.672%
4121	TATNEFT PAO SPONSORED ADR ADR	0.005%	89.677%
4122	EXELON GENERATI	0.005%	89.682%
4123	ST JOE CO/THE COMMON STOCK	0.005%	89.686%
4124	ASHOK LEYLAND	0.005%	89.691%
4125	KLOECKNER & CO	0.005%	89.695%
4126	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	89.700%
4127	KOREA ZINC	0.005%	89.704%
4128	HITACHI TRNSPT	0.005%	89.709%
4129	KOREA KUMHO PET	0.005%	89.713%
4130	BCO SANTANDER-C	0.005%	89.718%
4131	FIRST NATIONAL	0.005%	89.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	HTC CORP COMMON	0.005%	89.727%
4133	KNOLL INC COMMON STOCK USD.01	0.005%	89.732%
4134	AMEDISYS INC COMMON STOCK USD.001	0.005%	89.736%
4135	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	89.741%
4136	CHICAGO BRIDGE	0.005%	89.745%
4137	SWEDISH MATCH C	0.005%	89.750%
4138	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.005%	89.754%
4139	MERLIN ENTERTAI	0.005%	89.759%
4140	HEIDELBERGER DR	0.005%	89.763%
4141	BHARAT HEAVY EL	0.005%	89.768%
4142	RATIONAL	0.005%	89.772%
4143	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	89.777%
4144	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.005%	89.781%
4145	DNB NOR ASA	0.005%	89.786%
4146	TRIGANO	0.005%	89.790%
4147	L&T FINANCE HOL	0.005%	89.795%
4148	JAMES RIVER GRO	0.005%	89.799%
4149	LUZERNER KTBK	0.005%	89.804%
4150	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.808%
4151	MEGACABLE HOLDI	0.005%	89.813%
4152	HENKEL KGAA-BEA	0.005%	89.817%
4153	SODEXHO ALLIANC	0.004%	89.822%
4154	AEON REIT INVES	0.004%	89.826%
4155	GENTING INTERNA	0.004%	89.831%
4156	POWER FINANCE C	0.004%	89.835%
4157	GUANGDONG INVES	0.004%	89.840%
4158	MERIDIAN BANCORP INC COMMON STOCK	0.004%	89.844%
4159	NORDSTROM INC	0.004%	89.849%
4160	BAJAJ FINANCE L	0.004%	89.853%
4161	KAYABA INDUSTRY	0.004%	89.858%
4162	SINOPEC ENGINEE	0.004%	89.862%
4163	SA DES CEMENTS	0.004%	89.867%
4164	NCC AB-B	0.004%	89.871%
4165	COMFORTDELGRO C	0.004%	89.876%
4166	VODACOM GP-PRPT	0.004%	89.880%
4167	GRUPO FINANCIER	0.004%	89.885%
4168	CONZZETA AG	0.004%	89.889%
4169	INTERRENT REAL	0.004%	89.894%
4170	LHC GROUP INC COMMON STOCK USD.01	0.004%	89.898%
4171	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	89.903%
4172	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.004%	89.907%
4173	HORIBA	0.004%	89.912%
4174	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	89.916%
4175	CHINA LIFE INS	0.004%	89.921%
4176	DELTIC TIMBER	0.004%	89.925%
4177	ROUND ONE CORP	0.004%	89.929%
4178	ANDRITZ AG	0.004%	89.934%
4179	YAMAGUCHI FINAN	0.004%	89.938%
4180	VOLKSWAGEN LEAS	0.004%	89.943%
4181	CATHAY PACIFIC	0.004%	89.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	89.952%
4183	AMERISAFE INC COMMON STOCK USD.01	0.004%	89.956%
4184	KUREHA CHEM IND	0.004%	89.961%
4185	FORTUNE REIT	0.004%	89.965%
4186	APA GROUP	0.004%	89.970%
4187	MIXI INC	0.004%	89.974%
4188	OMNICELL INC COMMON STOCK USD.001	0.004%	89.978%
4189	AUSNET SERVICES	0.004%	89.983%
4190	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	89.987%
4191	OKASAN SECURITI	0.004%	89.992%
4192	ANDREW PELLER-A	0.004%	89.996%
4193	US ECOLOGY INC COMMON STOCK USD.01	0.004%	90.001%
4194	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.004%	90.005%
4195	SOHGO SECURITY	0.004%	90.009%
4196	INNOVIVA INC COMMON STOCK	0.004%	90.014%
4197	BANCA IFIS	0.004%	90.018%
4198	PGT INC	0.004%	90.023%
4199	MBIA INC	0.004%	90.027%
4200	TRIMAS CORP COMMON STOCK USD.01	0.004%	90.032%
4201	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	90.036%
4202	SKC CO	0.004%	90.040%
4203	BREMBO SPA	0.004%	90.045%
4204	NABORS INDUSTRI	0.004%	90.049%
4205	EXPRESS SCRIPTS	0.004%	90.054%
4206	EPLUS INC	0.004%	90.058%
4207	MRV ENGENHARIA	0.004%	90.062%
4208	HOCHTIEF AG	0.004%	90.067%
4209	SYSMEX CORP	0.004%	90.071%
4210	BECTON DICKINSON	0.004%	90.076%
4211	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.004%	90.080%
4212	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	90.084%
4213	VERBUND AG	0.004%	90.089%
4214	GLOBAL NET LEASE INC REIT USD.01	0.004%	90.093%
4215	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	90.098%
4216	KOMERI CO	0.004%	90.102%
4217	Z ENERGY LTD	0.004%	90.106%
4218	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	90.111%
4219	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.004%	90.115%
4220	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	90.120%
4221	EMPRESAS COPEC	0.004%	90.124%
4222	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.004%	90.128%
4223	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.004%	90.133%
4224	NESTLE FINANCE	0.004%	90.137%
4225	SPAREBANK 1 SR	0.004%	90.142%
4226	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.004%	90.146%
4227	ALFRESA HOLDING	0.004%	90.150%
4228	AUROBINDO PHARM	0.004%	90.155%
4229	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.159%
4230	TONGAAT-HULETT	0.004%	90.163%
4231	YIT OYJ	0.004%	90.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	SUNTORY BEVERAG	0.004%	90.172%
4233	DREAM UNLIMIITE	0.004%	90.177%
4234	WONIK IPS CO LT	0.004%	90.181%
4235	CAPELLA EDUCATI	0.004%	90.185%
4236	MIZRAHI TEFAHOT	0.004%	90.190%
4237	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	90.194%
4238	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	90.198%
4239	ASIANA AIRLINES	0.004%	90.203%
4240	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	90.207%
4241	UNIPETROL	0.004%	90.212%
4242	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.004%	90.216%
4243	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.004%	90.220%
4244	AT+T INC SR UNSECURED 02/21 2.8	0.004%	90.225%
4245	DIAMOND OFFSHOR	0.004%	90.229%
4246	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.233%
4247	ONWARD KASHIYAM	0.004%	90.238%
4248	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	90.242%
4249	DIASORIN SPA EU	0.004%	90.246%
4250	COMSYS HOLDINGS	0.004%	90.251%
4251	HALFORDS GROUP	0.004%	90.255%
4252	WIENER STAEDTIS	0.004%	90.259%
4253	MAPLETREE GREAT	0.004%	90.264%
4254	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	90.268%
4255	MITSUBISHI TANA	0.004%	90.273%
4256	EDION CORP	0.004%	90.277%
4257	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	90.281%
4258	H.I.S.CO	0.004%	90.286%
4259	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.004%	90.290%
4260	ITEQ CORP	0.004%	90.294%
4261	GATX CORP	0.004%	90.299%
4262	ALMACENES EXITO	0.004%	90.303%
4263	HEALTHCARE SERV	0.004%	90.307%
4264	MORGAN ADVANCE	0.004%	90.312%
4265	AMUNDI SA	0.004%	90.316%
4266	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	90.320%
4267	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	90.325%
4268	HITACHI HIGH-TE	0.004%	90.329%
4269	GREENTOWN CHINA	0.004%	90.333%
4270	ORANGE SPON ADR ADR	0.004%	90.338%
4271	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.004%	90.342%
4272	KEYBANK NA/CLEV	0.004%	90.346%
4273	LARGAN PRECISIO	0.004%	90.350%
4274	EVERSOURCE ENER	0.004%	90.355%
4275	GUARDIAN CAP GR	0.004%	90.359%
4276	FISSION URANIUM	0.004%	90.363%
4277	MITCHELLS & BUT	0.004%	90.368%
4278	OUTOTEC OYJ	0.004%	90.372%
4279	KEIYO BANK	0.004%	90.376%
4280	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	90.381%
4281	HINDUSTAN PETRO	0.004%	90.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	DENA CO LTD	0.004%	90.389%
4283	TOTVS SA	0.004%	90.394%
4284	IPSOS	0.004%	90.398%
4285	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	90.402%
4286	TUPRAS-TURKIYE	0.004%	90.406%
4287	MORINAGA & CO	0.004%	90.411%
4288	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	90.415%
4289	PAZ OIL CO LTD	0.004%	90.419%
4290	FINNAIR	0.004%	90.424%
4291	CROWN LTD.	0.004%	90.428%
4292	TURKIYE HALK	0.004%	90.432%
4293	AVICHINA INDUST	0.004%	90.436%
4294	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.441%
4295	TISCO FINANCIAL	0.004%	90.445%
4296	HORIZON NORTH L	0.004%	90.449%
4297	GLATFELTER(PH)C	0.004%	90.453%
4298	EVERTZ TECHNOLO	0.004%	90.458%
4299	SLIGRO FOOD GRO	0.004%	90.462%
4300	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	90.466%
4301	COLOPLAST AS	0.004%	90.470%
4302	SCRIPPS(EW)CO(N	0.004%	90.475%
4303	BQE CANT VAUDOI	0.004%	90.479%
4304	ASTRONICS CORP COMMON STOCK USD.01	0.004%	90.483%
4305	CHAROEN PKPD-FG	0.004%	90.487%
4306	KING'S TOWN BAN	0.004%	90.492%
4307	MAHINDRA &MAHIN	0.004%	90.496%
4308	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	90.500%
4309	BR MALLS PARTIC	0.004%	90.504%
4310	YAMATO KOGYO CO	0.004%	90.509%
4311	TENNANT CO	0.004%	90.513%
4312	TATUNG	0.004%	90.517%
4313	SIAM COMMERCIAL	0.004%	90.521%
4314	CHINA EVERBRIGH	0.004%	90.526%
4315	ORSTED A/S	0.004%	90.530%
4316	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	90.534%
4317	VIRTUSA CORP COMMON STOCK USD.01	0.004%	90.538%
4318	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	90.542%
4319	NIPPON SEIKI CO	0.004%	90.547%
4320	OSAKA GAS CO	0.004%	90.551%
4321	QANTAS AIRWAYS	0.004%	90.555%
4322	PNM RESOURCES I	0.004%	90.559%
4323	PIONEER FOODS L	0.004%	90.564%
4324	TOYOTA BOSHOKU	0.004%	90.568%
4325	EL PASO ELECTRIC CO COMMON STOCK	0.004%	90.572%
4326	FRUTAROM	0.004%	90.576%
4327	EMAMI LTD	0.004%	90.580%
4328	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	90.585%
4329	mitsui eng&ship	0.004%	90.589%
4330	WEIGHT WATCHERS INTL INC COMMON STOCK	0.004%	90.593%
4331	AIRTAC INTERNAT	0.004%	90.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	TSUBAKIMOTO CHA	0.004%	90.601%
4333	US CONCRETE INC COMMON STOCK USD.001	0.004%	90.606%
4334	SIBANYE GOLD LTD SPONS ADR ADR	0.004%	90.610%
4335	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	90.614%
4336	HEALTHSCOPE LTD	0.004%	90.618%
4337	JAPAN EXCELLENT	0.004%	90.622%
4338	KELLY SERVICES	0.004%	90.627%
4339	ESSENTRA PLC	0.004%	90.631%
4340	GIANT MFG CO	0.004%	90.635%
4341	CANNAE HOLDINGS INC COMMON STOCK	0.004%	90.639%
4342	HYAKUGO BANK(10	0.004%	90.643%
4343	DATATEC	0.004%	90.647%
4344	MEDIFAST INC COMMON STOCK USD.001	0.004%	90.652%
4345	AUTONEUM HOLDIN	0.004%	90.656%
4346	LION CORP	0.004%	90.660%
4347	BALFOUR BEATTY	0.004%	90.664%
4348	BLUCORA INC COMMON STOCK USD.0001	0.004%	90.668%
4349	FORMFACTOR INC COMMON STOCK USD.001	0.004%	90.673%
4350	CHUBU ELEC POWE	0.004%	90.677%
4351	ASSECO POLAND S	0.004%	90.681%
4352	MONCLER SPA	0.004%	90.685%
4353	MYTILINEOS	0.004%	90.689%
4354	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	90.693%
4355	MCKESSON CORP SR UNSECURED 03/21 4.75	0.004%	90.697%
4356	WIN SEMICONDUCT	0.004%	90.702%
4357	A2 MILK CO LTD	0.004%	90.706%
4358	VEON LTD ADR	0.004%	90.710%
4359	NEOPOST	0.004%	90.714%
4360	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	90.718%
4361	WPT INDUSTRIAL	0.004%	90.722%
4362	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.726%
4363	MORGAN STANLEY	0.004%	90.730%
4364	EBRO FOODS SA	0.004%	90.735%
4365	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	90.739%
4366	FP CORP	0.004%	90.743%
4367	KOLON INDUSTRIE	0.004%	90.747%
4368	STRATASYS LTD	0.004%	90.751%
4369	MARSHALLS PLC	0.004%	90.755%
4370	NICHIAS CORP	0.004%	90.759%
4371	KOREAN REINSURA	0.004%	90.763%
4372	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	90.767%
4373	MONEYSUPERMARKE	0.004%	90.772%
4374	RELO HOLDINGS I	0.004%	90.776%
4375	ABIOMED INC COMMON STOCK USD.01	0.004%	90.780%
4376	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.004%	90.784%
4377	ASAHI INTECC CO	0.004%	90.788%
4378	TOMTOM NV	0.004%	90.792%
4379	SANKYO CO LTD	0.004%	90.796%
4380	WEIS MARKETS IN	0.004%	90.800%
4381	SYNNEX TECH INT	0.004%	90.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	GAMUDA BERHAD	0.004%	90.808%
4383	CANON MARKETING	0.004%	90.812%
4384	WACOAL CORP	0.004%	90.817%
4385	LADBROKES PLC	0.004%	90.821%
4386	TENAGA NASIONL	0.004%	90.825%
4387	BOLSAS Y MERCAD	0.004%	90.829%
4388	EICHER MOTORS	0.004%	90.833%
4389	SHOPPING CENTRE	0.004%	90.837%
4390	IWATANI INTL CO	0.004%	90.841%
4391	LAM RESEARCH CO	0.004%	90.845%
4392	REALTEK SEMICON	0.004%	90.849%
4393	SMILES FIDELIDA	0.004%	90.853%
4394	SHIP HEALTHCARE	0.004%	90.857%
4395	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.004%	90.861%
4396	BLACKBAUD INC	0.004%	90.865%
4397	P/F BAKKAFROST	0.004%	90.870%
4398	CHIYODA CORP	0.004%	90.874%
4399	AVANGRID INC COMMON STOCK USD.01	0.004%	90.878%
4400	SINOPEC SHANGHA	0.004%	90.882%
4401	STORNOWAY DIAMO	0.004%	90.886%
4402	JINDAL STEEL &	0.004%	90.890%
4403	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.004%	90.894%
4404	MEIJI HOLDINGS	0.004%	90.898%
4405	POLY HONG KONG	0.004%	90.902%
4406	TADANO	0.004%	90.906%
4407	KIYO BANK	0.004%	90.910%
4408	WELBILT INC COMMON STOCK USD.01	0.004%	90.914%
4409	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	90.918%
4410	NAGASE & CO	0.004%	90.922%
4411	MGP INGREDIENTS INC COMMON STOCK	0.004%	90.926%
4412	MEIKO ELECTRONI	0.004%	90.930%
4413	SHUI ON LAND LT	0.004%	90.934%
4414	SKYWORTH DIGITA	0.004%	90.938%
4415	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	90.942%
4416	TOYOTA INDUSTRI	0.004%	90.947%
4417	ALIOR BANK SA	0.004%	90.951%
4418	ALEXANDERS INC	0.004%	90.955%
4419	TOPRE CORPORATI	0.004%	90.959%
4420	CHINA ZHONGWANG	0.004%	90.963%
4421	MERITOR INC COMMON STOCK USD1.0	0.004%	90.967%
4422	ALLIANCE FINANC	0.004%	90.971%
4423	OAO ROSNEFT OIL	0.004%	90.975%
4424	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.979%
4425	SCHNITZER STEEL	0.004%	90.983%
4426	KWG PROPERTY HL	0.004%	90.987%
4427	TSOGO SUN HOLDI	0.004%	90.991%
4428	HOKKOKU BANK	0.004%	90.995%
4429	DURATEX SA	0.004%	90.999%
4430	CERVED INFORMAT	0.004%	91.003%
4431	Rocky Mountain	0.004%	91.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	SCORPIO TANKERS	0.004%	91.011%
4433	AECI	0.004%	91.015%
4434	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	91.019%
4435	HOME PRODUCT CE	0.004%	91.023%
4436	CBIZ INC COMMON STOCK USD.01	0.004%	91.027%
4437	NIPPON STEEL	0.004%	91.031%
4438	TRUEBLUE INC COMMON STOCK	0.004%	91.035%
4439	INVESTEC LIMITE	0.004%	91.039%
4440	CARGOJET INC.	0.004%	91.043%
4441	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.047%
4442	OBARA CORP	0.004%	91.051%
4443	SUPERGROUP PLC	0.004%	91.055%
4444	KANEMATSU CORP	0.004%	91.059%
4445	ASCOM HOLDING A	0.004%	91.063%
4446	SHANGHAI PHARMA	0.004%	91.067%
4447	HEICO CORP	0.004%	91.071%
4448	SHIMACHU CO	0.004%	91.075%
4449	FIDESA	0.004%	91.079%
4450	NIKON CORP	0.004%	91.083%
4451	TERANGA GOLD CO	0.004%	91.087%
4452	RATOS AB-B SHS	0.004%	91.091%
4453	BAJAJ AUTO	0.004%	91.095%
4454	HEXPOL AB	0.004%	91.099%
4455	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.103%
4456	APOLLO HOSPITAL	0.004%	91.107%
4457	FAR EASTONE TEL	0.004%	91.111%
4458	KMG CHEMICALS INC COMMON STOCK USD.01	0.004%	91.115%
4459	PT TAMBANG BATU	0.004%	91.119%
4460	BRF SA ADR ADR	0.004%	91.123%
4461	BAJAJ AUTO LTD	0.004%	91.127%
4462	KADANT INC COMMON STOCK USD.01	0.004%	91.131%
4463	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.135%
4464	REPLIGEN CORP COMMON STOCK USD.01	0.004%	91.139%
4465	JG SUMMIT HLDGS	0.004%	91.143%
4466	NORTH PACIFIC B	0.004%	91.147%
4467	IMAX CORP	0.004%	91.151%
4468	HP INC SR UNSECURED 06/21 4.3	0.004%	91.155%
4469	COHU INC COMMON STOCK USD1.0	0.004%	91.158%
4470	BOINGO WIRELESS INC COMMON STOCK	0.004%	91.162%
4471	CHUGOKU ELEC PO	0.004%	91.166%
4472	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	91.170%
4473	ULTRAPAR PARTIC	0.004%	91.174%
4474	FABRINET	0.004%	91.178%
4475	JOY CITY PROPER	0.004%	91.182%
4476	FLIGHT CENTRE L	0.004%	91.186%
4477	FIRST PACIFIC C	0.004%	91.190%
4478	MINMETALS RES	0.004%	91.194%
4479	NCC LTD/INDIA	0.004%	91.198%
4480	MORI TRUST SOGO	0.004%	91.202%
4481	ECONOCOM GROUP	0.004%	91.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.210%
4483	SIAM CEMENT PCL	0.004%	91.214%
4484	OSISKO MINING I	0.004%	91.218%
4485	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.222%
4486	TOYO SUISAN KAI	0.004%	91.226%
4487	MILLENNIUM&COPT	0.004%	91.230%
4488	ANIMA HOLDING S	0.004%	91.234%
4489	POLARIS INFRAS	0.004%	91.237%
4490	U-BLOX AG	0.004%	91.241%
4491	BONDUELLE SCA	0.004%	91.245%
4492	ESPRIT HOLDINGS	0.004%	91.249%
4493	ASM PACIFIC TEC	0.004%	91.253%
4494	DLF LIMITED	0.004%	91.257%
4495	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	91.261%
4496	INDIA INFOLINE	0.004%	91.265%
4497	PORTUCEL EMPRES	0.004%	91.269%
4498	HARGREAVES LANS	0.004%	91.273%
4499	AIRPORTS OF THA	0.004%	91.277%
4500	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.004%	91.281%
4501	MARSTON'S PLC	0.004%	91.285%
4502	TURK SISE VE CA	0.004%	91.288%
4503	FCC CO LTD	0.004%	91.292%
4504	HILL & SMITH HL	0.004%	91.296%
4505	SHINMAYWA INDS	0.004%	91.300%
4506	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	91.304%
4507	DAILY MAIL&GEN	0.004%	91.308%
4508	MINDTREE LTD	0.004%	91.312%
4509	NIHON UNISYS	0.004%	91.316%
4510	SEABRIDGE GOLD	0.004%	91.320%
4511	FUFENG GROUP LT	0.004%	91.323%
4512	ABAXIS INC COMMON STOCK	0.004%	91.327%
4513	FIELMANN AG	0.004%	91.331%
4514	FOXCONN INTERNA	0.004%	91.335%
4515	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.339%
4516	TELENET GROUP H	0.004%	91.343%
4517	CHINA RESOURCES	0.004%	91.347%
4518	DIALOG SEMICOND	0.004%	91.351%
4519	TOKYU REIT INC	0.004%	91.354%
4520	OGAKI KYORITSU	0.004%	91.358%
4521	WEIR GROUP	0.004%	91.362%
4522	MERCER INTL INC	0.004%	91.366%
4523	KINTETSU CORP	0.004%	91.370%
4524	GRUPO ELEKTRA(N	0.004%	91.374%
4525	AMOREPACIFIC GR	0.004%	91.378%
4526	INCYTE PHARMACE	0.004%	91.382%
4527	BANG & OLUFSEN	0.004%	91.385%
4528	MISUMI CORPORAT	0.004%	91.389%
4529	ARCA CONTINEN	0.004%	91.393%
4530	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	91.397%
4531	ATEA ASA	0.004%	91.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	RAMSAY HEALTH C	0.004%	91.405%
4533	PARAGON GROUP O	0.004%	91.409%
4534	OP CORPORATE BA	0.004%	91.412%
4535	CARDTRONICS PLC	0.004%	91.416%
4536	ELECTA AB B SHS	0.004%	91.420%
4537	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.004%	91.424%
4538	TF ADNUBUSTRADO	0.004%	91.428%
4539	ENEL CHILE SA ADR ADR	0.004%	91.432%
4540	THAI MILITARY B	0.004%	91.435%
4541	INDUSTRIAL & IN	0.004%	91.439%
4542	UNI-CHARM CORP	0.004%	91.443%
4543	TATA POWER CO L	0.004%	91.447%
4544	Meritz Fire & M	0.004%	91.451%
4545	IMPLENIA AG	0.004%	91.455%
4546	HYUNDAI WIA COR	0.004%	91.458%
4547	KRONES AG	0.004%	91.462%
4548	JAIN IRRIGATION	0.004%	91.466%
4549	ITC LTD	0.004%	91.470%
4550	IREN SPA	0.004%	91.474%
4551	CHINA EVERBRIGH	0.004%	91.477%
4552	CONSOL ENERGY INC COMMON STOCK USD.01	0.004%	91.481%
4553	TOKYO DOME CORP	0.004%	91.485%
4554	BJ S RESTAURANTS INC COMMON STOCK	0.004%	91.489%
4555	SAMSUNG FINE CH	0.004%	91.493%
4556	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	91.497%
4557	TECAN AG	0.004%	91.500%
4558	MRF LTD	0.004%	91.504%
4559	DUZONBIZON CO L	0.004%	91.508%
4560	DAELIM INDUSTRI	0.004%	91.512%
4561	PARADE TECHNOLO	0.004%	91.516%
4562	HANNSTAR DISPLA	0.004%	91.519%
4563	SPARTANNASH CO COMMON STOCK	0.004%	91.523%
4564	TELEFONICA DEUT	0.004%	91.527%
4565	KUMAGAI GUMI CO	0.004%	91.531%
4566	C & C GROUP PLC	0.004%	91.535%
4567	SAN MIGUEL CORP	0.004%	91.538%
4568	SANDS CHINA LTD	0.004%	91.542%
4569	COFACE SA	0.004%	91.546%
4570	SEIBU HOLDINGS	0.004%	91.550%
4571	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	91.554%
4572	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.004%	91.557%
4573	HOMESTREET INC COMMON STOCK	0.004%	91.561%
4574	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	91.565%
4575	EREGLI DEMIR CE	0.004%	91.569%
4576	STOCK YARDS BANCORP INC COMMON STOCK	0.004%	91.573%
4577	NIHON M&A CENTE	0.004%	91.576%
4578	COPPER MTN MNG	0.004%	91.580%
4579	SEKISUI HOUSE R	0.004%	91.584%
4580	PRIMAX ELECTRON	0.004%	91.588%
4581	21VIANET GROUP INC ADR ADR USD.00001	0.004%	91.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	HAW PAR CORP LT	0.004%	91.595%
4583	TIM PARTICIPA	0.004%	91.599%
4584	KYORITSU MAINT	0.004%	91.603%
4585	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	91.607%
4586	ECOLAB INC SR UNSECURED 12/21 4.35	0.004%	91.610%
4587	KELLER GROUP	0.004%	91.614%
4588	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.004%	91.618%
4589	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.622%
4590	DR REDDYS LABS	0.004%	91.625%
4591	AGFA GEVAERT NV	0.004%	91.629%
4592	MUSASHINO BANK	0.004%	91.633%
4593	ODAKYU ELEC RLW	0.004%	91.637%
4594	BARITO PAC TBK	0.004%	91.640%
4595	SERIA CO LTD	0.004%	91.644%
4596	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	91.648%
4597	CIMPRESS NV	0.004%	91.652%
4598	COLGATE-PALM (I	0.004%	91.656%
4599	PRESIDENT CHAIN	0.004%	91.659%
4600	INVERSIONES AGU	0.004%	91.663%
4601	VTB BANK(JSC)	0.004%	91.667%
4602	PATRIZIA IMMO A	0.004%	91.671%
4603	AVEVA GROUP PLC	0.004%	91.674%
4604	ITAU UNIBANCO H	0.004%	91.678%
4605	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	91.682%
4606	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	91.686%
4607	SINO LAND CO	0.004%	91.689%
4608	CHINA REINSURAN	0.004%	91.693%
4609	CALATLANTIC GRO	0.004%	91.697%
4610	CAPCOM CO	0.004%	91.701%
4611	KAP IND HLDG LT	0.004%	91.704%
4612	OKINAWA BANK	0.004%	91.708%
4613	ALIBABA PICTURE	0.004%	91.712%
4614	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	91.716%
4615	CNP ASSURANCES	0.004%	91.719%
4616	MAXLINEAR INC COMMON STOCK	0.004%	91.723%
4617	STOREBRAND ASA	0.004%	91.727%
4618	FUJI SEAL INC	0.004%	91.730%
4619	WT MICROELECTRO	0.004%	91.734%
4620	BRICKWORKS	0.004%	91.738%
4621	MALLINCKRODT PL	0.004%	91.742%
4622	COMPUTACENTER P	0.004%	91.745%
4623	MO OCH DOMSJO A	0.004%	91.749%
4624	YAMADA DENKI CO	0.004%	91.753%
4625	MAN WAH HOLDING	0.004%	91.757%
4626	CHINA OILFIELD	0.004%	91.760%
4627	XINYI SOLAR HOL	0.004%	91.764%
4628	GERDAU SA SIDER	0.004%	91.768%
4629	BEIERSDORF AG	0.004%	91.771%
4630	KAISA GROUP HLD	0.004%	91.775%
4631	ENCE ENERGIA	0.004%	91.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	GRIFFON CORP COMMON STOCK USD.25	0.004%	91.783%
4633	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.786%
4634	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.004%	91.790%
4635	FRESNILLO PLC	0.004%	91.794%
4636	ITAU CORPBANCA	0.004%	91.797%
4637	DAH SING FINANC	0.004%	91.801%
4638	CHINA LIFE INSU	0.004%	91.805%
4639	YUZHOU PROPERTI	0.004%	91.809%
4640	PANALPINA WELT	0.004%	91.812%
4641	FOSUN INTERNATI	0.004%	91.816%
4642	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.820%
4643	TOMONY HOLDINGS	0.004%	91.823%
4644	CARETRUST REIT INC REIT USD.01	0.004%	91.827%
4645	TOKYO SEIMITSU	0.004%	91.831%
4646	PZ CUSSONS PLC	0.004%	91.834%
4647	BCO CREDITO INV	0.004%	91.838%
4648	TAIWAN SEMICOND	0.004%	91.842%
4649	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.846%
4650	O'REILLY AUTOMO	0.004%	91.849%
4651	TSUMURA & CO	0.004%	91.853%
4652	HINDUSTAN LEVER	0.004%	91.857%
4653	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.860%
4654	FULLSHARE HOLDI	0.004%	91.864%
4655	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.868%
4656	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.004%	91.871%
4657	TOHOKU ELEC POW	0.004%	91.875%
4658	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	91.879%
4659	STARTS CORP INC	0.004%	91.882%
4660	ITOHAM YONEKYU	0.004%	91.886%
4661	MITIE GROUP	0.004%	91.890%
4662	BIOCON	0.004%	91.893%
4663	UTD ENGINEERS	0.004%	91.897%
4664	ILIAD	0.004%	91.901%
4665	JB HI-FI	0.004%	91.904%
4666	TARKETT SA	0.004%	91.908%
4667	MERRY ELECTRONI	0.004%	91.912%
4668	ASSORE	0.004%	91.915%
4669	GIMV NV	0.004%	91.919%
4670	G8 EDUCATION LT	0.004%	91.923%
4671	CHINA SYNTH RUB	0.004%	91.926%
4672	KARDEMIR KARABU	0.004%	91.930%
4673	INOGEN INC COMMON STOCK USD.001	0.004%	91.934%
4674	AT+T INC SR UNSECURED 02/21 4.6	0.004%	91.937%
4675	CORONATION FUND	0.004%	91.941%
4676	HAITONG SECURIT	0.004%	91.945%
4677	TOKYO TY FINANC	0.004%	91.948%
4678	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	91.952%
4679	KANDENKO CO	0.004%	91.956%
4680	AXFOOD AB	0.004%	91.959%
4681	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	91.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	BIC CAMERA INC.	0.004%	91.967%
4683	CKD CORP	0.004%	91.970%
4684	PROGRESS ENERGY	0.004%	91.974%
4685	SPAR NORD BANK	0.004%	91.978%
4686	BANRISUL	0.004%	91.981%
4687	SYNTEL INC COMMON STOCK	0.004%	91.985%
4688	TIANNENG POWER	0.004%	91.988%
4689	NET ONE SYSTEMS	0.004%	91.992%
4690	TELECOM ITALIA	0.004%	91.996%
4691	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.004%	91.999%
4692	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.003%
4693	CHINA GEN PLAST	0.004%	92.007%
4694	COSMAX INC	0.004%	92.010%
4695	PICK'N PAY STOR	0.004%	92.014%
4696	LENNAR CORP 4.7	0.004%	92.017%
4697	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	92.021%
4698	CHINA TRAVEL IN	0.004%	92.025%
4699	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	92.028%
4700	PREMIER INVESTM	0.004%	92.032%
4701	LISI	0.004%	92.036%
4702	DAIHEN CORP	0.004%	92.039%
4703	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	92.043%
4704	ANSALDO STS SPA	0.004%	92.046%
4705	SQUARE ENIX HOL	0.004%	92.050%
4706	INDO TAMBANGRAY	0.004%	92.054%
4707	CHINA RAILWAY G	0.004%	92.057%
4708	RIETER HLDGS AG	0.004%	92.061%
4709	REGIS RESOURCES	0.004%	92.064%
4710	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	92.068%
4711	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	92.072%
4712	IOCHPE-MAXION	0.004%	92.075%
4713	NINE ENTERTAINM	0.004%	92.079%
4714	TEC CORPORATION	0.004%	92.082%
4715	NEWRIVER REIT P	0.004%	92.086%
4716	SAMSUNG C&T COR	0.004%	92.089%
4717	H2O RETAILING C	0.004%	92.093%
4718	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.004%	92.097%
4719	PETROCHINA COMP	0.004%	92.100%
4720	REUNERT	0.004%	92.104%
4721	DELPHI ENERGY C	0.004%	92.107%
4722	FIRST INTER BK	0.004%	92.111%
4723	GEO CO LTD	0.004%	92.115%
4724	DIEBOLD INC	0.004%	92.118%
4725	YELLOW PAGES LT	0.004%	92.122%
4726	KONINKLIJKE BAM	0.004%	92.125%
4727	MUTHOOT FINANCE	0.004%	92.129%
4728	INTERTAIN GROUP	0.004%	92.132%
4729	SAFESTORE HOLDI	0.004%	92.136%
4730	NISSHIN SEIFUN	0.004%	92.139%
4731	GOLD FIELDS LTD	0.004%	92.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	92.147%
4733	CITIC SECURITIE	0.004%	92.150%
4734	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	92.154%
4735	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	92.157%
4736	CHINA COAL ENER	0.004%	92.161%
4737	CGN POWER CO LT	0.004%	92.164%
4738	SHELL INTERNATI	0.004%	92.168%
4739	UPC TECHNOLOGY	0.004%	92.171%
4740	INFINERA CORP	0.004%	92.175%
4741	IPSEN	0.004%	92.178%
4742	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.004%	92.182%
4743	EXIDE INDUSTRIE	0.004%	92.185%
4744	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	92.189%
4745	AZIMUT HOLDING	0.004%	92.193%
4746	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.004%	92.196%
4747	TRICO BANCSHARES COMMON STOCK	0.004%	92.200%
4748	POSTNL	0.004%	92.203%
4749	SANFIRE RESOURC	0.004%	92.207%
4750	KIMBERLY CLARK	0.004%	92.210%
4751	OPUS BANK	0.004%	92.214%
4752	ACEA SPA	0.004%	92.217%
4753	PIGEON CORP	0.004%	92.221%
4754	DAIRY CREST GRO	0.003%	92.224%
4755	SSAB SVENSKT ST	0.003%	92.228%
4756	EMEMORY TECHNOL	0.003%	92.231%
4757	RYOHIN KEIKAKU	0.003%	92.235%
4758	APPLUS SERVICES	0.003%	92.238%
4759	AMERICAN STATES WATER CO COMMON STOCK	0.003%	92.242%
4760	SEIKO CORPORATI	0.003%	92.245%
4761	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	92.249%
4762	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	92.252%
4763	FISKARS OYJ	0.003%	92.256%
4764	KYORIN CO LTD.	0.003%	92.259%
4765	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	92.262%
4766	SARACEN MINERAL	0.003%	92.266%
4767	SHANGRI-LA ASIA	0.003%	92.269%
4768	MAINFREIGHT LTD	0.003%	92.273%
4769	INTERCONTINENTA	0.003%	92.276%
4770	GS ENGINEERING	0.003%	92.280%
4771	NEXON CO LTD	0.003%	92.283%
4772	TOYO INK MFG CO	0.003%	92.287%
4773	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.003%	92.290%
4774	VOCUS COMMUN LT	0.003%	92.294%
4775	HEMFOSA FASTIGH	0.003%	92.297%
4776	DCM JAPAN HOLDI	0.003%	92.301%
4777	UNDER ARMOUR IN	0.003%	92.304%
4778	K-BRO LINEN INC	0.003%	92.308%
4779	IMMOFINANZ IMMO	0.003%	92.311%
4780	JUST RETIREMENT	0.003%	92.315%
4781	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	92.318%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	NN INC COMMON STOCK USD.01	0.003%	92.322%
4783	ESCORTS LTD	0.003%	92.325%
4784	CHIN-POON INDL	0.003%	92.328%
4785	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	92.332%
4786	FINCANTIERI SPA	0.003%	92.335%
4787	HEIWA CORP	0.003%	92.339%
4788	KOENIG & BAUER	0.003%	92.342%
4789	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	92.346%
4790	MELEXIS	0.003%	92.349%
4791	ANDERSONS INC/THE COMMON STOCK	0.003%	92.353%
4792	CIPUTRA DEVELOP	0.003%	92.356%
4793	DAVIDE CAMPARI-	0.003%	92.360%
4794	MAKALOTIndustr	0.003%	92.363%
4795	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.367%
4796	SEIREN CO	0.003%	92.370%
4797	JAPAN RENTAL HO	0.003%	92.373%
4798	BK OF EAST ASIA	0.003%	92.377%
4799	VALOR CO LTD	0.003%	92.380%
4800	AFRICA OIL CORP	0.003%	92.384%
4801	BEFIMMO SCA	0.003%	92.387%
4802	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	92.391%
4803	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	92.394%
4804	LYDALL INC COMMON STOCK USD.1	0.003%	92.398%
4805	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	92.401%
4806	SEOUL SEMICONDU	0.003%	92.404%
4807	SUMITOMO MITSUI	0.003%	92.408%
4808	JUROKU BANK	0.003%	92.411%
4809	SIMPLO TECHNOLO	0.003%	92.415%
4810	HOSHINO RESORTS	0.003%	92.418%
4811	ADVANCED INFO S	0.003%	92.422%
4812	PROSEGUR CIA DE	0.003%	92.425%
4813	LG PHILIPS LCD	0.003%	92.428%
4814	SPX CORP COMMON STOCK USD.01	0.003%	92.432%
4815	SINOTRUK HONG K	0.003%	92.435%
4816	ARGAN INC COMMON STOCK USD.15	0.003%	92.439%
4817	FENG TAY ENTRPR	0.003%	92.442%
4818	FORTINET INC	0.003%	92.446%
4819	LAIRD PLC	0.003%	92.449%
4820	INDUTRADE AB	0.003%	92.452%
4821	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	92.456%
4822	TAIWAN COOPERAT	0.003%	92.459%
4823	KIWI PROPERTY G	0.003%	92.463%
4824	Ayala Land Inc	0.003%	92.466%
4825	FAR EAST INTL B	0.003%	92.469%
4826	LEROY SEAFOOD G	0.003%	92.473%
4827	SUPERVALU INC COMMON STOCK USD.01	0.003%	92.476%
4828	DEUTSCHE EUROSH	0.003%	92.480%
4829	PSEG POWER	0.003%	92.483%
4830	TELECOM PLUS	0.003%	92.486%
4831	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	92.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	RINNAI CORP	0.003%	92.493%
4833	MAGELLAN FINANC	0.003%	92.497%
4834	TRUE CORP PCL	0.003%	92.500%
4835	JM FINANCIAL	0.003%	92.503%
4836	CHORUS LIMITED	0.003%	92.507%
4837	CIE AUTOMOTIVE	0.003%	92.510%
4838	DOMINO'S PIZZA	0.003%	92.513%
4839	GT CAPITAL HOLD	0.003%	92.517%
4840	COMPUGROUP HOLD	0.003%	92.520%
4841	DAI-ICHI KOGYO	0.003%	92.524%
4842	CORVEL CORP COMMON STOCK USD.0001	0.003%	92.527%
4843	ZAKLADY METALI	0.003%	92.530%
4844	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	92.534%
4845	B2W-CIA GLOBAL	0.003%	92.537%
4846	ENTERCOM COMMUN	0.003%	92.541%
4847	KIWOOM SECURITI	0.003%	92.544%
4848	AU OPTRONICS CORP SPON ADR ADR	0.003%	92.547%
4849	SENSHU IKEDA HL	0.003%	92.551%
4850	TRADE ME LTD	0.003%	92.554%
4851	JERONIMO MARTIN	0.003%	92.557%
4852	JC DECAUX SA	0.003%	92.561%
4853	BARCO(NEW)	0.003%	92.564%
4854	ULTRA ELECTRONI	0.003%	92.568%
4855	SOCIETE BIC SA	0.003%	92.571%
4856	SK CHEMICALS	0.003%	92.574%
4857	BRASKEM SA	0.003%	92.578%
4858	TOKYO ELEC POWE	0.003%	92.581%
4859	CHINASOFT INTER	0.003%	92.584%
4860	TOHO HOLDINGS C	0.003%	92.588%
4861	SSY GROUP LTD	0.003%	92.591%
4862	WESTPAC BANKING	0.003%	92.594%
4863	CUMMINS INDIA	0.003%	92.598%
4864	LINDT & SPRUENG	0.003%	92.601%
4865	UACJ CORP	0.003%	92.604%
4866	OBRASCON HUAR L	0.003%	92.608%
4867	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	92.611%
4868	SCANSOURCE INC COMMON STOCK	0.003%	92.614%
4869	KENEDIX RETAIL	0.003%	92.618%
4870	DIGITAL CHINA H	0.003%	92.621%
4871	ORTHOFIX INTL N	0.003%	92.624%
4872	KRUNGTHAI CARD	0.003%	92.628%
4873	KEIHIN CORP	0.003%	92.631%
4874	MORGUARD CORP	0.003%	92.634%
4875	ROHTO PHARM	0.003%	92.638%
4876	BRAIT SA	0.003%	92.641%
4877	UNIMICRON TECHN	0.003%	92.644%
4878	ENTERTAINMENT O	0.003%	92.648%
4879	COCOKARA FINE H	0.003%	92.651%
4880	HAMBORNER AG	0.003%	92.654%
4881	TOMRA SYSTEMS A	0.003%	92.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	BWP TRUST	0.003%	92.661%
4883	NIPPON FLOUR MI	0.003%	92.664%
4884	INFICON HOLDING	0.003%	92.668%
4885	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	92.671%
4886	SHIP FINANCE IN	0.003%	92.674%
4887	ABC-MART INC	0.003%	92.678%
4888	CHENG LOONG	0.003%	92.681%
4889	TOBU RAILWAY CO	0.003%	92.684%
4890	DAETWYLER HOLDI	0.003%	92.688%
4891	SP PLUS CORP COMMON STOCK USD.001	0.003%	92.691%
4892	KINDEN CORPORAT	0.003%	92.694%
4893	QUIDEL CORP COMMON STOCK USD.001	0.003%	92.697%
4894	ALPINE ELECTRON	0.003%	92.701%
4895	HUA HONG SEMICO	0.003%	92.704%
4896	CHENG SHIN RUBB	0.003%	92.707%
4897	SANYO DENKI CO	0.003%	92.711%
4898	STONERIDGE INC COMMON STOCK	0.003%	92.714%
4899	HITACHI ZOSEN C	0.003%	92.717%
4900	EXPRESS INC COMMON STOCK	0.003%	92.721%
4901	SONY FINANCIAL	0.003%	92.724%
4902	RINGKJOEBING LA	0.003%	92.727%
4903	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	92.730%
4904	ZZZPRIMA MEAT P	0.003%	92.734%
4905	EXACT SCIENCES	0.003%	92.737%
4906	RYOBI	0.003%	92.740%
4907	HIBERNIA REIT P	0.003%	92.744%
4908	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	92.747%
4909	CHINA HARMONY N	0.003%	92.750%
4910	EXEDY CORP	0.003%	92.754%
4911	SEINO TRANSPORT	0.003%	92.757%
4912	NH HOTELES	0.003%	92.760%
4913	AAON INC COMMON STOCK USD.004	0.003%	92.763%
4914	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	92.767%
4915	EVRAZ PLC	0.003%	92.770%
4916	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.773%
4917	CAR INC	0.003%	92.777%
4918	FUJI MACHINE MF	0.003%	92.780%
4919	GS RETAIL CO LT	0.003%	92.783%
4920	PANDOX AB	0.003%	92.786%
4921	STUART OLSON IN	0.003%	92.790%
4922	ITALGAS SPA	0.003%	92.793%
4923	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	92.796%
4924	SHANDONG WEIGAO	0.003%	92.799%
4925	SALFACORP SA	0.003%	92.803%
4926	GUNZE	0.003%	92.806%
4927	CANCOM SE	0.003%	92.809%
4928	CHINA LONGYUAN	0.003%	92.813%
4929	MATSUMOTOKIYOSH	0.003%	92.816%
4930	UTD DRUG	0.003%	92.819%
4931	CJ E&M CORPORAT	0.003%	92.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	ITO EN	0.003%	92.826%
4933	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	92.829%
4934	GIGABYTE TECHNO	0.003%	92.832%
4935	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	92.835%
4936	AIN PHARMACIEZ	0.003%	92.839%
4937	DUSKIN CO LTD	0.003%	92.842%
4938	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	92.845%
4939	KFORCE INC COMMON STOCK USD.01	0.003%	92.849%
4940	NICHIHA CORP	0.003%	92.852%
4941	SAMSUNG TECHWIN	0.003%	92.855%
4942	ACADIAN TIMBER	0.003%	92.858%
4943	TELSTRA CORP	0.003%	92.862%
4944	GREEN REIT PLC	0.003%	92.865%
4945	M3 INC	0.003%	92.868%
4946	BMW FINANCE NV	0.003%	92.871%
4947	MERCIALYS	0.003%	92.875%
4948	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.003%	92.878%
4949	CITIGROUP INC	0.003%	92.881%
4950	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	92.884%
4951	GOLDEN STAR RES	0.003%	92.888%
4952	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	92.891%
4953	COCA-COLA AMATI	0.003%	92.894%
4954	MAANSHAN IRON &	0.003%	92.897%
4955	M/I HOMES INC COMMON STOCK USD.01	0.003%	92.901%
4956	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	92.904%
4957	SUPER RETAIL GR	0.003%	92.907%
4958	SHANKS GROUP PL	0.003%	92.910%
4959	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	92.914%
4960	TOD'S SPA	0.003%	92.917%
4961	KAKEN PHARM	0.003%	92.920%
4962	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	92.923%
4963	RIB SOFTWARE AG	0.003%	92.927%
4964	JUBLIANT FOODWO	0.003%	92.930%
4965	JSW ENERGY LTD	0.003%	92.933%
4966	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	92.936%
4967	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	92.939%
4968	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	92.943%
4969	FERROTEC CORP	0.003%	92.946%
4970	DAINIPPON PHARM	0.003%	92.949%
4971	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	92.952%
4972	RMR GROUP INC/THE A COMMON STOCK	0.003%	92.956%
4973	LINDSAY CORP COMMON STOCK USD1.0	0.003%	92.959%
4974	GJENSIDIGE FORS	0.003%	92.962%
4975	FUGRO NV-CVA	0.003%	92.965%
4976	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	92.968%
4977	OCADO GROUP PLC	0.003%	92.972%
4978	ASTRAL FOODS	0.003%	92.975%
4979	ELIS SA	0.003%	92.978%
4980	CROCS INC COMMON STOCK USD.001	0.003%	92.981%
4981	SKYFAME REALTY	0.003%	92.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	AUSTEVOLL SEAFO	0.003%	92.988%
4983	AEGION CORP COMMON STOCK USD.01	0.003%	92.991%
4984	EDISON INTERNAT	0.003%	92.994%
4985	ESSO (THAILAND)	0.003%	92.997%
4986	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	93.001%
4987	AUSDRILL LIMITE	0.003%	93.004%
4988	KERRY LOGISTICS	0.003%	93.007%
4989	UNITED ARROWS L	0.003%	93.010%
4990	SUMMERSET GROUP	0.003%	93.014%
4991	UTD INTEGRATION	0.003%	93.017%
4992	NAN YA PRINTED	0.003%	93.020%
4993	PACIFIC INDUSTR	0.003%	93.023%
4994	ARROW ELECTRONI	0.003%	93.026%
4995	HOTA INDUSTRIAL	0.003%	93.030%
4996	PROCTER & GAMBL	0.003%	93.033%
4997	GPO CARSO SA DE	0.003%	93.036%
4998	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.039%
4999	TULLETT PREBON	0.003%	93.042%
5000	BB SEGURIDADE P	0.003%	93.046%
5001	HOKUETSU KISHU	0.003%	93.049%
5002	PARMALAT S.P.A	0.003%	93.052%
5003	KOMORI CORPORAT	0.003%	93.055%
5004	SCANA CORP COMMON STOCK	0.003%	93.058%
5005	COSCO HOLDINGS	0.003%	93.061%
5006	MONMOUTH REAL E	0.003%	93.065%
5007	PLDT INC	0.003%	93.068%
5008	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.071%
5009	KEMET CORP	0.003%	93.074%
5010	INDUSTRIAS CH S	0.003%	93.077%
5011	GLOVIS	0.003%	93.081%
5012	DAOU TECHNOLOGY	0.003%	93.084%
5013	C.P. ALL PCL-FG	0.003%	93.087%
5014	ANGLOGOLD LTD	0.003%	93.090%
5015	MEDIPAL HOLDING	0.003%	93.093%
5016	MOVADO GROUP INC COMMON STOCK USD.01	0.003%	93.096%
5017	BURCKHARDT COMP	0.003%	93.100%
5018	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.103%
5019	CHARTER HALL	0.003%	93.106%
5020	ROBINSONS LAND	0.003%	93.109%
5021	AUTOGRILL SPA	0.003%	93.112%
5022	PACIFIC BASIN S	0.003%	93.115%
5023	HONG KONG LAND	0.003%	93.119%
5024	NAVIGANT CONSUL	0.003%	93.122%
5025	SHIMANO INC	0.003%	93.125%
5026	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	93.128%
5027	CROMPTON GREAVE	0.003%	93.131%
5028	VANGUARD INTL S	0.003%	93.134%
5029	NICE SYSTEMS	0.003%	93.137%
5030	KOMAX HOLDING A	0.003%	93.141%
5031	F E CONSORTM IN	0.003%	93.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	KRUNG THAI BNK	0.003%	93.147%
5033	KOTAK MAHINDRA	0.003%	93.150%
5034	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.153%
5035	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.156%
5036	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.159%
5037	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.163%
5038	TOKEN CORP	0.003%	93.166%
5039	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	93.169%
5040	GROUPON INC COMMON STOCK USD.0001	0.003%	93.172%
5041	POLYPIPE GROUP	0.003%	93.175%
5042	HOUSE FOODS COR	0.003%	93.178%
5043	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.181%
5044	CIA SANEAMENTO	0.003%	93.185%
5045	SERCOMM CORP	0.003%	93.188%
5046	JUST EAT PLC	0.003%	93.191%
5047	BANGCHAK CORP P	0.003%	93.194%
5048	PPC LTD	0.003%	93.197%
5049	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.200%
5050	SEVERSTAL GDR REG S GDR	0.003%	93.203%
5051	CHINA AOYUAN PR	0.003%	93.207%
5052	FISHER (JAMES)	0.003%	93.210%
5053	SLATE RETAIL RE	0.003%	93.213%
5054	USS CO. LTD.	0.003%	93.216%
5055	BARRATT DEVEL	0.003%	93.219%
5056	DAIWABO CO LTD	0.003%	93.222%
5057	DULUXGROUP LTD	0.003%	93.225%
5058	JAPAN AVIATN EL	0.003%	93.228%
5059	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.003%	93.231%
5060	GUDANG GARAM(PE	0.003%	93.235%
5061	EXACTECH INC COMMON STOCK USD.01	0.003%	93.238%
5062	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.241%
5063	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	93.244%
5064	ENGINEERS INDIA	0.003%	93.247%
5065	GAZTRANSPORT ET	0.003%	93.250%
5066	INVESTMENT TECH	0.003%	93.253%
5067	PRIMARY HEALTH	0.003%	93.256%
5068	KEIHIN ELEC EXP	0.003%	93.259%
5069	CRAMO OYJ B SHS	0.003%	93.263%
5070	FARMER BROS CO COMMON STOCK USD1.0	0.003%	93.266%
5071	LUKOIL PJSC- SP	0.003%	93.269%
5072	GMP CAPITAL COR	0.003%	93.272%
5073	ALSO HOLDING-RE	0.003%	93.275%
5074	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.278%
5075	RESOLUTE FOREST	0.003%	93.281%
5076	SYDNEY AIRPORT	0.003%	93.284%
5077	AEON DELIGHT	0.003%	93.287%
5078	VASTNED RETAIL	0.003%	93.290%
5079	CHINA EASTERN A	0.003%	93.294%
5080	PZU GR	0.003%	93.297%
5081	SANFILIPPO(JOHN	0.003%	93.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.303%
5083	CHARGEURS SA	0.003%	93.306%
5084	ABACUS PROPERTY	0.003%	93.309%
5085	TRANSPORT INTL	0.003%	93.312%
5086	RESORTTRUST INC	0.003%	93.315%
5087	YUHAN CORP	0.003%	93.318%
5088	SAMSUNG CARD	0.003%	93.321%
5089	KINPO ELECTRONI	0.003%	93.324%
5090	CHOW SANG SANG	0.003%	93.327%
5091	COMFORIA RESIDE	0.003%	93.331%
5092	COCA-COLA FEMSA	0.003%	93.334%
5093	POONGSAN CORP(N	0.003%	93.337%
5094	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.340%
5095	MACQUARIE LEISU	0.003%	93.343%
5096	LASALLE LOGIPOR	0.003%	93.346%
5097	RATHBONE BROTHE	0.003%	93.349%
5098	SUGI HOLDINGS C	0.003%	93.352%
5099	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.355%
5100	MY EG SERVICES	0.003%	93.358%
5101	TAKEUCHI MANUFA	0.003%	93.361%
5102	SAIZERIYA COMPA	0.003%	93.364%
5103	DREAM INDUSTRIA	0.003%	93.367%
5104	COMTECH TELE CO	0.003%	93.370%
5105	FOMENTO ECON ME	0.003%	93.373%
5106	AXCELIS TECHNOL	0.003%	93.377%
5107	MARUICHI STL TU	0.003%	93.380%
5108	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.383%
5109	ALLIED GROUP LT	0.003%	93.386%
5110	METROPOLE TV-(M	0.003%	93.389%
5111	UNI-PRESIDENT C	0.003%	93.392%
5112	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	93.395%
5113	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.398%
5114	CHINA BLUECHEMI	0.003%	93.401%
5115	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.404%
5116	THANACHART CAPI	0.003%	93.407%
5117	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.410%
5118	VTECH HLDGS	0.003%	93.413%
5119	TRUSCO NAKAYAMA	0.003%	93.416%
5120	CSR CORP	0.003%	93.419%
5121	AUTODESK INC	0.003%	93.422%
5122	MONOTARO CO.LTD	0.003%	93.425%
5123	TONG YANG INDUS	0.003%	93.428%
5124	KATO SANGYO CO	0.003%	93.431%
5125	THAI UNION GROU	0.003%	93.435%
5126	HAREL INSURANCE	0.003%	93.438%
5127	SEMBCORP MARINE	0.003%	93.441%
5128	QUALYS INC COMMON STOCK USD.001	0.003%	93.444%
5129	SWATCH GROUP AG	0.003%	93.447%
5130	HYUNDAI HEAVY I	0.003%	93.450%
5131	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	HULIC CO LTD	0.003%	93.456%
5133	IINO KAIUN KAIS	0.003%	93.459%
5134	ORGANIZACI SORI	0.003%	93.462%
5135	ELIA SYS OPERAT	0.003%	93.465%
5136	MBANK	0.003%	93.468%
5137	FAES FARMA SA	0.003%	93.471%
5138	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.474%
5139	SUDAMERICANA VA	0.003%	93.477%
5140	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.480%
5141	INDS BACHOCO SA	0.003%	93.483%
5142	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.486%
5143	JOWA HLDGS CO L	0.003%	93.489%
5144	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.492%
5145	KOC HOLDING AS	0.003%	93.495%
5146	ROCHE HOLDING A	0.003%	93.498%
5147	FUKUOKA REIT CO	0.003%	93.501%
5148	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.504%
5149	DOOSAN HEAVY IN	0.003%	93.507%
5150	TOWER INTL INC	0.003%	93.510%
5151	LINK ADMINISTRA	0.003%	93.513%
5152	NAMPAK LTD.	0.003%	93.516%
5153	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.519%
5154	RAMCO-GERSHENSO	0.003%	93.522%
5155	LIBERBANK SA	0.003%	93.525%
5156	SENKO CO	0.003%	93.528%
5157	OUTSOURCING INC	0.003%	93.531%
5158	CHINA DONGXIANG	0.003%	93.535%
5159	FUJITEC CO	0.003%	93.538%
5160	ZZZSAN-AI OIL C	0.003%	93.541%
5161	CHAMPION REAL E	0.003%	93.544%
5162	BONAVA AB - B S	0.003%	93.547%
5163	BECHTLE AG	0.003%	93.550%
5164	TOHO BANK	0.003%	93.553%
5165	SWIRE PACIFIC	0.003%	93.556%
5166	PC CONNECTION	0.003%	93.559%
5167	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.562%
5168	REGIS CORP COMMON STOCK USD.05	0.003%	93.565%
5169	AIRASIA BHD	0.003%	93.568%
5170	TRAVELSKY TECHN	0.003%	93.571%
5171	GETAC TECHNOLOG	0.003%	93.574%
5172	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.577%
5173	NANKAI ELEC RAI	0.003%	93.580%
5174	SHIMADZU CORP	0.003%	93.583%
5175	SAO MARTINHO SA	0.003%	93.586%
5176	CHEUNG KONG INF	0.003%	93.589%
5177	BERNER KTBK	0.003%	93.592%
5178	RYMAN HEALTHCAR	0.003%	93.595%
5179	GPO DE INVERSIO	0.003%	93.598%
5180	GRAINGER TRUST	0.003%	93.601%
5181	CIA HERING	0.003%	93.603%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	GRAPHITE INDIA	0.003%	93.606%
5183	ANRITSU CORP	0.003%	93.609%
5184	MORGUARD REAL E	0.003%	93.612%
5185	HYAKUJUSHI BANK	0.003%	93.615%
5186	NIKKISO CO	0.003%	93.618%
5187	AUTOMOTIVE HOLD	0.003%	93.621%
5188	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.003%	93.624%
5189	CHINA TRADITION	0.003%	93.627%
5190	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.630%
5191	CHINA SHIPPING	0.003%	93.633%
5192	OCLARO INC COMMON STOCK USD.01	0.003%	93.636%
5193	NAN YA PLASTIC	0.003%	93.639%
5194	INDORAMA VENTUR	0.003%	93.642%
5195	TRULY INTL HLDG	0.003%	93.645%
5196	GRANGES AB	0.003%	93.648%
5197	BOMBARDIER INC	0.003%	93.651%
5198	DIGI.COM BHD	0.003%	93.654%
5199	SINBON ELECTRON	0.003%	93.657%
5200	SANKEN ELECTRIC	0.003%	93.660%
5201	AK STEEL HOLDIN	0.003%	93.663%
5202	TOKYO OHKA KOGY	0.003%	93.666%
5203	TACHI-S CO	0.003%	93.669%
5204	INVACARE CORP	0.003%	93.672%
5205	INTERROLL HOLDI	0.003%	93.675%
5206	NHN ENTERTAINME	0.003%	93.678%
5207	SEMAPA SOC INVE	0.003%	93.681%
5208	JINRO LTD	0.003%	93.684%
5209	INV LA CONSTRUC	0.003%	93.687%
5210	TOHO GAS CO	0.003%	93.690%
5211	NS SOLUTIONS CO	0.003%	93.693%
5212	BANCA GENERALI	0.003%	93.696%
5213	MANHATTAN ASSOC	0.003%	93.698%
5214	ECLIPX GROUP LT	0.003%	93.701%
5215	SM PRIME HLDGS	0.003%	93.704%
5216	KOSE	0.003%	93.707%
5217	CLOETTA AB B SH	0.003%	93.710%
5218	PALTAC CORP	0.003%	93.713%
5219	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.716%
5220	NANTO BANK	0.003%	93.719%
5221	EZCORP INC CL A COMMON STOCK USD.01	0.003%	93.722%
5222	TAKKT AG	0.003%	93.725%
5223	JAPAN LIFELINE	0.003%	93.728%
5224	MIRAIT HLDG COR	0.003%	93.731%
5225	Alliance Global	0.003%	93.734%
5226	KENDRION NV	0.003%	93.737%
5227	SAMPO OYJ	0.003%	93.740%
5228	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.742%
5229	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	93.745%
5230	CJ O SHOPPING C	0.003%	93.748%
5231	KEPPEL DC REIT	0.003%	93.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.754%
5233	SHIKOKU ELEC PO	0.003%	93.757%
5234	CENTRAL GLASS C	0.003%	93.760%
5235	LATECOERE	0.003%	93.763%
5236	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.766%
5237	HAITONG INTL SE	0.003%	93.769%
5238	EVERGREEN MARIN	0.003%	93.772%
5239	TEMP HOLDINGS C	0.003%	93.775%
5240	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	93.777%
5241	GPO IND BIMBO	0.003%	93.780%
5242	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	93.783%
5243	BBMG CORPORATIO	0.003%	93.786%
5244	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.789%
5245	FOXCONN TECHNOL	0.003%	93.792%
5246	SAUL CENTERS INC REIT USD.01	0.003%	93.795%
5247	ISHIHARA SANGYO	0.003%	93.798%
5248	ZARDOYA-OTIS	0.003%	93.801%
5249	HARMONY GOLD MN	0.003%	93.804%
5250	BORREGAARD ASA	0.003%	93.807%
5251	NORDEA BANK AB	0.003%	93.809%
5252	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.812%
5253	DAEWOO INTERNAT	0.003%	93.815%
5254	JARDINE CYCLE	0.003%	93.818%
5255	AEON MALL CO LT	0.003%	93.821%
5256	SYSTEMAX INC COMMON STOCK USD.01	0.003%	93.824%
5257	WING TAI HOLDIN	0.003%	93.827%
5258	DONGYUE GROUP	0.003%	93.830%
5259	TOKAI HOLDINGS	0.003%	93.833%
5260	UTD STATES CELL	0.003%	93.836%
5261	CHINA GALAXY SE	0.003%	93.838%
5262	VST HLDGS	0.003%	93.841%
5263	CTS CORP COMMON STOCK	0.003%	93.844%
5264	KERNEL HOLDING	0.003%	93.847%
5265	CHATHAM LODGING	0.003%	93.850%
5266	ECHO GLOBAL LOG	0.003%	93.853%
5267	NOBIA AB NEW	0.003%	93.856%
5268	TVS MOTOR CO	0.003%	93.859%
5269	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.862%
5270	JIANGSU EXPRESS	0.003%	93.864%
5271	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	93.867%
5272	SITC INTERNATIO	0.003%	93.870%
5273	ALL NIPPON AIRW	0.003%	93.873%
5274	EI TOWERS SPA	0.003%	93.876%
5275	DBS GROUP HLDGS	0.003%	93.879%
5276	SOMFY SA	0.003%	93.882%
5277	CyberAgent, Inc	0.003%	93.885%
5278	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.887%
5279	BARR(A.G.)	0.003%	93.890%
5280	PIONEER CORP JP	0.003%	93.893%
5281	KRUK SA	0.003%	93.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	HIWIN TECH CORP	0.003%	93.899%
5283	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	93.902%
5284	AOMORI BANK	0.003%	93.905%
5285	NIPPON DENSETSU	0.003%	93.908%
5286	TONGDA GROUP HL	0.003%	93.910%
5287	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	93.913%
5288	IMP DEL DES Y E	0.003%	93.916%
5289	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.919%
5290	CHINA LESSO GRO	0.003%	93.922%
5291	IRISO ELECTRONI	0.003%	93.925%
5292	DE'LONGHI SPA	0.003%	93.928%
5293	Mobistar SA	0.003%	93.930%
5294	GPO TELEVISA	0.003%	93.933%
5295	ALS LTD	0.003%	93.936%
5296	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.939%
5297	ORION CORP	0.003%	93.942%
5298	ACTUA CORP COMMON STOCK USD.001	0.003%	93.945%
5299	AMBEV SA ADR ADR	0.003%	93.948%
5300	FASTIGHETS AB B	0.003%	93.950%
5301	RELIANCE POWER	0.003%	93.953%
5302	NWS HOLDINGS LT	0.003%	93.956%
5303	ADANI POWER LTD	0.003%	93.959%
5304	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.962%
5305	CVR ENERGY INC	0.003%	93.965%
5306	WORLDPAY GRP PL	0.003%	93.967%
5307	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	93.970%
5308	AURICO METALS INC COMMON STOCK	0.003%	93.973%
5309	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.976%
5310	MOCHIDA PHARM C	0.003%	93.979%
5311	TOAGOSEI CO LTD	0.003%	93.982%
5312	HSBC USA INC SR UNSECURED 08/20 2.75	0.003%	93.984%
5313	OPHIR ENERGY PL	0.003%	93.987%
5314	GLOBAL LOGISTIC	0.003%	93.990%
5315	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	93.993%
5316	KYOKUTO KAIHATS	0.003%	93.996%
5317	SALINI IMPREGIL	0.003%	93.999%
5318	NISSHIN STEEL H	0.003%	94.001%
5319	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.004%
5320	UNIFI INC	0.003%	94.007%
5321	TONG REN TANG T	0.003%	94.010%
5322	BURE INVESTMENT	0.003%	94.013%
5323	IS DONGSEO CO L	0.003%	94.016%
5324	PARK 24 CO	0.003%	94.018%
5325	GENTERA SAB DE	0.003%	94.021%
5326	YUEN FOONG YU M	0.003%	94.024%
5327	BELLUNA CO.LTD	0.003%	94.027%
5328	ACER INC	0.003%	94.030%
5329	WESTERN AREAS N	0.003%	94.033%
5330	KEIO CORP	0.003%	94.035%
5331	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.038%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.041%
5333	VITASOY INTL	0.003%	94.044%
5334	JUMBO SA	0.003%	94.047%
5335	LG INDL SYSTEMS	0.003%	94.049%
5336	EPISTAR CORP	0.003%	94.052%
5337	ESURE GROUP PLC	0.003%	94.055%
5338	IOOF HOLDINGS L	0.003%	94.058%
5339	STRIDES ARCOLAB	0.003%	94.061%
5340	NIB HOLDINGS LT	0.003%	94.063%
5341	GUOTAI JUNAN IN	0.003%	94.066%
5342	MGM GROWTH PROPERTIES LLC A REIT	0.003%	94.069%
5343	YODOGAWA STEEL	0.003%	94.072%
5344	LUNDIN PERTOLEU	0.003%	94.075%
5345	MPHASIS LTD	0.003%	94.077%
5346	FIBROGEN INC COMMON STOCK USD.01	0.003%	94.080%
5347	RAJESH EXPORTS	0.003%	94.083%
5348	PAPA JOHN'S INT	0.003%	94.086%
5349	RED STAR MACALL	0.003%	94.089%
5350	ARCS CO LTD	0.003%	94.091%
5351	EBOS GROUP LTD	0.003%	94.094%
5352	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.097%
5353	MEIDENSHA CORP	0.003%	94.100%
5354	AOZORA BANK	0.003%	94.103%
5355	OKI ELECTRIC IN	0.003%	94.105%
5356	BT INVESTMENT M	0.003%	94.108%
5357	LG INTL CORP	0.003%	94.111%
5358	LIECHTENSTEINIS	0.003%	94.114%
5359	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.117%
5360	MYCRONIC AB	0.003%	94.119%
5361	TOKYU CONST	0.003%	94.122%
5362	CORBY SPIRIT AN	0.003%	94.125%
5363	ALKERMES PLC	0.003%	94.128%
5364	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.130%
5365	RAMIRENT OYJ	0.003%	94.133%
5366	MACQUARIE MEXIC	0.003%	94.136%
5367	TITAN INDUSTRIE	0.003%	94.139%
5368	HIGHWEALTH CONS	0.003%	94.141%
5369	FUTABA CORP	0.003%	94.144%
5370	ACCELL GROUP	0.003%	94.147%
5371	CONTACT ENERGY	0.003%	94.150%
5372	FIBRIA CELULOSE	0.003%	94.153%
5373	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.155%
5374	RAIN INDUSTRIES	0.003%	94.158%
5375	PROCTER & GAMBL	0.003%	94.161%
5376	ELEC POWER DEV	0.003%	94.164%
5377	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.003%	94.166%
5378	NISSAN SHATAI C	0.003%	94.169%
5379	AIRBOSS OF AMER	0.003%	94.172%
5380	CHINA SOUTH CIT	0.003%	94.175%
5381	KINGDEE INTERNA	0.003%	94.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	KADOKAWA DWANGO	0.003%	94.180%
5383	LUXOTTICA GROUP	0.003%	94.183%
5384	TELEVISION BROA	0.003%	94.186%
5385	ENGIE BRASIL SA	0.003%	94.188%
5386	SHINKO ELEC IND	0.003%	94.191%
5387	CHINA SCE PROPE	0.003%	94.194%
5388	CHENG UEI PRECI	0.003%	94.197%
5389	NIPPON REIT INV	0.003%	94.199%
5390	IRPC PUBLIC CO	0.003%	94.202%
5391	BAYWA AG (BAYER	0.003%	94.205%
5392	LOTTE SHOPPING	0.003%	94.208%
5393	AOKI INTL	0.003%	94.210%
5394	NEW WAVE GROUP	0.003%	94.213%
5395	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.216%
5396	SHOWA CORP	0.003%	94.219%
5397	LASERTEC CORP	0.003%	94.221%
5398	KEISEI ELEC RY	0.003%	94.224%
5399	LOJAS AMERICANA	0.003%	94.227%
5400	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.230%
5401	EMBOTELLA ANDIN	0.003%	94.232%
5402	PAN OCEAN CO	0.003%	94.235%
5403	HUTCHISON TEL-H	0.003%	94.238%
5404	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.240%
5405	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	94.243%
5406	FLEURY SA	0.003%	94.246%
5407	BHARAT PETROL C	0.003%	94.249%
5408	DIALOG GROUP BH	0.003%	94.251%
5409	KANAMOTO CO LTD	0.003%	94.254%
5410	CHIPBOND TECHNO	0.003%	94.257%
5411	BHP BILLITON FI	0.003%	94.260%
5412	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	94.262%
5413	GPO CATALANA OC	0.003%	94.265%
5414	DAH SING BANKIN	0.003%	94.268%
5415	CBL & ASSOC PRO	0.003%	94.270%
5416	WIHLBORGS FASTI	0.003%	94.273%
5417	IZUMI CO	0.003%	94.276%
5418	TLG IMMOBILIEN	0.003%	94.279%
5419	NATURA COSMETIC	0.003%	94.281%
5420	E-MART CO. LTD.	0.003%	94.284%
5421	BW OFFSHORE LTD	0.003%	94.287%
5422	IBJ LEASING CO	0.003%	94.289%
5423	CROMWELL PROPER	0.003%	94.292%
5424	RPS GROUP PLC	0.003%	94.295%
5425	NORTHGATE	0.003%	94.298%
5426	ANADOLU EFES BI	0.003%	94.300%
5427	DAINICHISEIKA C	0.003%	94.303%
5428	S FOODS INC	0.003%	94.306%
5429	GREAT WALL ENTE	0.003%	94.308%
5430	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.311%
5431	CENTRL PLAZA HO	0.003%	94.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	ODONTOPREV SA	0.003%	94.317%
5433	SOHU.COM INC	0.003%	94.319%
5434	AXIA REAL ESTAT	0.003%	94.322%
5435	TEXTAINER GROUP	0.003%	94.325%
5436	NEW ORIENTAL ED	0.003%	94.327%
5437	KUNGSLEDEN AB N	0.003%	94.330%
5438	CHINA FOOD LTD	0.003%	94.333%
5439	FIVE PRIME THER	0.003%	94.335%
5440	WUESTENROT & WU	0.003%	94.338%
5441	POLSKIE GORNICT	0.003%	94.341%
5442	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.344%
5443	VEDANTA RESOURC	0.003%	94.346%
5444	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	94.349%
5445	AKER SOLUTIONS	0.003%	94.352%
5446	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.003%	94.354%
5447	SAMSUNG SDS CO	0.003%	94.357%
5448	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	94.360%
5449	DELPHI TECHNOLO	0.003%	94.362%
5450	KENEDIX RESIDEN	0.003%	94.365%
5451	LANDING INTL DE	0.003%	94.368%
5452	NISSIN ELECTRIC	0.003%	94.370%
5453	FURUKAWA CO	0.003%	94.373%
5454	EMP NAC ELECTRI	0.003%	94.376%
5455	TAICHUNG	0.003%	94.378%
5456	CHOICE PROPERTI	0.003%	94.381%
5457	YANG MING MARIN	0.003%	94.384%
5458	FUKUYAMA TRANSP	0.003%	94.386%
5459	SINGAPORE POST	0.003%	94.389%
5460	ASCOTT RESIDENC	0.003%	94.392%
5461	KYUSHU ELEC POW	0.003%	94.394%
5462	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	94.397%
5463	NITTO BOSEKI CO	0.003%	94.400%
5464	ATLANTICA YIELD	0.003%	94.402%
5465	EXTREME NETWORKS INC COMMON STOCK USD.001	0.003%	94.405%
5466	ADVANCED MICRO	0.003%	94.408%
5467	NIPPON CHEMI-CO	0.003%	94.410%
5468	TOPCO SCIENTIFI	0.003%	94.413%
5469	MORGUARD NORTH	0.003%	94.416%
5470	CA IMMOBILIE A	0.003%	94.418%
5471	KIATNAKIN FIN&S	0.003%	94.421%
5472	LAWSON	0.003%	94.424%
5473	ASIA OPTICAL CO	0.003%	94.426%
5474	SPEEDWAY MOTORS	0.003%	94.429%
5475	SAN-A CO LTD	0.003%	94.432%
5476	ENDEAVOUR SILVE	0.003%	94.434%
5477	SUMITOMO METAL	0.003%	94.437%
5478	INABATA & CO	0.003%	94.440%
5479	TAIWAN FERTILIZ	0.003%	94.442%
5480	HANSTEEN HOLDIN	0.003%	94.445%
5481	STEEL AUTHORITY	0.003%	94.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	SUZUKEN CO LTD	0.003%	94.450%
5483	TUNG HO STEEL E	0.003%	94.453%
5484	BANK OF BARODA	0.003%	94.456%
5485	LAR ESPANA REAL	0.003%	94.458%
5486	AIA ENGINEERING	0.003%	94.461%
5487	INVESCO OFFICE	0.003%	94.464%
5488	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.466%
5489	NKT HOLDING A/S	0.003%	94.469%
5490	NICHI-IKO PHARM	0.003%	94.472%
5491	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	94.474%
5492	K12 INC COMMON STOCK USD.0001	0.003%	94.477%
5493	ETERNAL CHEMICA	0.003%	94.480%
5494	K WAH INTL HLDG	0.003%	94.482%
5495	GETTY PETROLEUM	0.003%	94.485%
5496	ITOCHU TECHNO S	0.003%	94.487%
5497	RIPLEY CORP SA	0.003%	94.490%
5498	SUMMIT INDUSTRI	0.003%	94.493%
5499	JB FINANCIAL GR	0.003%	94.495%
5500	JAPAN DISPLAY I	0.003%	94.498%
5501	MARCUS CORP	0.003%	94.501%
5502	RPX CORP COMMON STOCK USD.0001	0.003%	94.503%
5503	INDIABULL REAL	0.003%	94.506%
5504	DIGNITY PLC	0.003%	94.509%
5505	LATAM AIRLINES	0.003%	94.511%
5506	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.514%
5507	WD 40 CO COMMON STOCK USD.001	0.003%	94.517%
5508	GENWORTH MORTGA	0.003%	94.519%
5509	GOODMAN PROPERT	0.003%	94.522%
5510	DAIBIRU CORP	0.003%	94.524%
5511	TRAKYA CAM SANA	0.003%	94.527%
5512	SEMPRA ENERGY	0.003%	94.530%
5513	TOHO ZINC CO LT	0.003%	94.532%
5514	MANTRA GROUP LT	0.003%	94.535%
5515	CONSORT MEDICAL	0.003%	94.538%
5516	OMNIA HOLDINGS	0.003%	94.540%
5517	SA CORP REAL ES	0.003%	94.543%
5518	PROVIDENT FINAN	0.003%	94.545%
5519	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	94.548%
5520	JCU CORP	0.003%	94.551%
5521	KITZ CORPORATIO	0.003%	94.553%
5522	CHINA RAILWAY S	0.003%	94.556%
5523	KENDA RUBBER IN	0.003%	94.559%
5524	DONGBU HITEK CO	0.003%	94.561%
5525	DAIFUKU CO	0.003%	94.564%
5526	TRAVELPORT WORL	0.003%	94.566%
5527	SEMICONDUCTOR M	0.003%	94.569%
5528	SKYLARK CO LTD	0.003%	94.572%
5529	MARICO LTD	0.003%	94.574%
5530	SUNDRUG CO LTD	0.003%	94.577%
5531	IRESS MARKET TE	0.003%	94.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	SCRIPPS NETWORK	0.003%	94.582%
5533	NISSIN KOGYO	0.003%	94.585%
5534	PREMIER INVESTM	0.003%	94.587%
5535	TRANSM ALIANCA	0.003%	94.590%
5536	SQUARE INC A COMMON STOCK USD.000001	0.003%	94.592%
5537	VISUAL PHOTONIC	0.003%	94.595%
5538	ELRINGKLINGER	0.003%	94.598%
5539	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.600%
5540	DOOSAN CORP	0.003%	94.603%
5541	ELITE MATERIAL	0.003%	94.605%
5542	KANSAI PAINT CO	0.003%	94.608%
5543	HUFVUDSTADEN AB	0.003%	94.611%
5544	RUENTEX DEVELOP	0.003%	94.613%
5545	PARAMOUNT BED H	0.003%	94.616%
5546	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	94.618%
5547	SKY PERFECT JSA	0.003%	94.621%
5548	AUSTRIA TECHNOL	0.003%	94.624%
5549	MID REIT INC	0.003%	94.626%
5550	ZEE ENTERTAIN E	0.003%	94.629%
5551	BENI STABILI IT	0.003%	94.631%
5552	PTC INC COMMON STOCK USD.01	0.003%	94.634%
5553	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.637%
5554	PACIFIC TEXTILE	0.003%	94.639%
5555	HOPSON DEVELOPM	0.003%	94.642%
5556	TAISHO PHARMACE	0.003%	94.644%
5557	DOMINOS PIZZA E	0.003%	94.647%
5558	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.650%
5559	ALBIOMA	0.003%	94.652%
5560	KOMBASSAN HOLDI	0.003%	94.655%
5561	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.657%
5562	TATSUTA ELEC WI	0.003%	94.660%
5563	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.003%	94.662%
5564	PARKWAY LIFE RE	0.003%	94.665%
5565	PERPETUAL TST A	0.003%	94.668%
5566	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.670%
5567	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.673%
5568	JACCS CO	0.003%	94.675%
5569	HEIWADO CO LTD	0.003%	94.678%
5570	FENG HSIN IRON&	0.003%	94.681%
5571	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.003%	94.683%
5572	BCO BILBAO VIZC	0.003%	94.686%
5573	ENNIS INC COMMON STOCK USD2.5	0.003%	94.688%
5574	TAIWAN GLASS	0.003%	94.691%
5575	NORDEA BANK AB	0.003%	94.693%
5576	TAIWAN STYRENE	0.003%	94.696%
5577	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	94.698%
5578	PREMIER OIL	0.003%	94.701%
5579	GUNGHO ONLINE E	0.003%	94.704%
5580	GORMAN-RUPP CO	0.003%	94.706%
5581	POWERLONG REAL	0.003%	94.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	YIRENDAI LTD AD	0.003%	94.711%
5583	AMOREPACIFIC-NE	0.003%	94.714%
5584	BRINKER INTL IN	0.003%	94.716%
5585	LG HAUSYS LTD	0.003%	94.719%
5586	HITACHI MAXELL	0.003%	94.721%
5587	TSI HOLDINGS CO	0.003%	94.724%
5588	OLAM INTERNATIO	0.003%	94.727%
5589	INTREPID POTASH INC COMMON STOCK USD.001	0.003%	94.729%
5590	CHINA HIGH SPEE	0.003%	94.732%
5591	SINGAPORE EXCHA	0.003%	94.734%
5592	CHICONY ELECTRO	0.003%	94.737%
5593	GRAMMER AG	0.003%	94.739%
5594	TATA CHEMICALS	0.003%	94.742%
5595	PETS AT HOME GR	0.003%	94.744%
5596	INTERCONEXION E	0.003%	94.747%
5597	GRUPO AEROPORTU	0.003%	94.750%
5598	SANTAM	0.003%	94.752%
5599	PUNJAB NATIONAL	0.003%	94.755%
5600	FERREXPO PLC	0.003%	94.757%
5601	CEVA INC COMMON STOCK USD.001	0.003%	94.760%
5602	BIZLINK HOLDING	0.003%	94.762%
5603	ZCL COMPOSITES	0.003%	94.765%
5604	METALL ZUG AG	0.003%	94.767%
5605	CHINA OVERASEA	0.003%	94.770%
5606	FRASERS CENTREP	0.003%	94.772%
5607	CYFROWY POLSAT	0.003%	94.775%
5608	FENNER	0.003%	94.777%
5609	EMS-CHEMIE HLDG	0.003%	94.780%
5610	CEBU AIR INC	0.003%	94.783%
5611	HSN INC COMMON STOCK USD.01	0.003%	94.785%
5612	JAPAN SECS FINA	0.003%	94.788%
5613	TOOTSIE ROLL IN	0.003%	94.790%
5614	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.793%
5615	NISHI NIPPON RR	0.003%	94.795%
5616	FB FINANCIAL CORP COMMON STOCK USD1.0	0.003%	94.798%
5617	SAGAMI RAILWAY	0.003%	94.800%
5618	KINTETSU WORLD	0.003%	94.803%
5619	FRESENIUS MEDIC	0.003%	94.805%
5620	ALGOMA CENTRAL	0.003%	94.808%
5621	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.810%
5622	CONN S INC COMMON STOCK USD.01	0.003%	94.813%
5623	ZUGER KANTONALB	0.003%	94.815%
5624	CDL HOSPITALITY	0.003%	94.818%
5625	ALTICE NV CLAS	0.003%	94.820%
5626	NOJIMA CORP	0.003%	94.823%
5627	LUYE PHARMA GRO	0.003%	94.825%
5628	ARCADYAN TECHNO	0.003%	94.828%
5629	JGC CORP	0.003%	94.830%
5630	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.833%
5631	SEKISUI HOUSE	0.003%	94.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	TV18 BROADCAST	0.003%	94.838%
5633	ZENSHO CO LTD	0.003%	94.841%
5634	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.843%
5635	MAYORA INDAH	0.003%	94.846%
5636	KAKAKU.COM INC	0.003%	94.848%
5637	TAKARA LEBEN CO	0.003%	94.851%
5638	VTG AG	0.003%	94.853%
5639	NIC INC COMMON STOCK	0.003%	94.856%
5640	EZAKI GLICO CO	0.003%	94.858%
5641	RENEWABLE ENEREG	0.003%	94.861%
5642	KARDEX	0.003%	94.863%
5643	HEXAWARE TECHNO	0.003%	94.866%
5644	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.868%
5645	METLIFECARE LTD	0.002%	94.871%
5646	BIM BIRLESIK MA	0.002%	94.873%
5647	ST SHINE OPTICA	0.002%	94.876%
5648	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	94.878%
5649	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	94.881%
5650	BCO ABC BRASIL	0.002%	94.883%
5651	TSRC CORP	0.002%	94.886%
5652	AMERICAN RAILCA	0.002%	94.888%
5653	UNISEM (M) BHD	0.002%	94.891%
5654	FINISH LINE INC	0.002%	94.893%
5655	OTSUKA CORP	0.002%	94.896%
5656	HELICAL BAR PLC	0.002%	94.898%
5657	NEMETSCHKE AG	0.002%	94.901%
5658	CAHYA MATA SARA	0.002%	94.903%
5659	YAOKO CO	0.002%	94.906%
5660	FORHOUSE CORP	0.002%	94.908%
5661	ASANKO GOLD INC	0.002%	94.910%
5662	BILIA AB	0.002%	94.913%
5663	JAPAN AIRPORT T	0.002%	94.915%
5664	FRASERS LOGISTI	0.002%	94.918%
5665	NYRSTAR NV	0.002%	94.920%
5666	START TODAY CO	0.002%	94.923%
5667	GRUMA SA DE CV	0.002%	94.925%
5668	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	94.928%
5669	INARI AMERTRON	0.002%	94.930%
5670	ALCONIX CORPORA	0.002%	94.933%
5671	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	94.935%
5672	TASSAL GROUP	0.002%	94.938%
5673	SAPURAKENCANA P	0.002%	94.940%
5674	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	94.943%
5675	GO-AHEAD GROUP	0.002%	94.945%
5676	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	94.948%
5677	TIER REIT INC REIT USD.0001	0.002%	94.950%
5678	NEW CHINA LIFE	0.002%	94.953%
5679	INDRA SISTEMAS	0.002%	94.955%
5680	PIOLAX CO	0.002%	94.958%
5681	MEITEC CORPORAT	0.002%	94.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	HEIWA REAL ESTA	0.002%	94.962%
5683	ORIENTAL UNION	0.002%	94.965%
5684	FUYAO GLASS IND	0.002%	94.967%
5685	HONG LEONG CRED	0.002%	94.970%
5686	SHANGHAI ELECTR	0.002%	94.972%
5687	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	94.975%
5688	NIPPON SHEET GL	0.002%	94.977%
5689	LASSILA & TIKAN	0.002%	94.980%
5690	CEWE COLOR HLDG	0.002%	94.982%
5691	ORIFLAME HOLDIN	0.002%	94.985%
5692	LINDAB INTL AB	0.002%	94.987%
5693	GLOBE TELECOM I	0.002%	94.990%
5694	ADVANTEST	0.002%	94.992%
5695	YAMAGATA BANK	0.002%	94.994%
5696	YOOX NET-A-PORT	0.002%	94.997%
5697	HERO HONDA	0.002%	94.999%
5698	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.002%
5699	SATO CORP	0.002%	95.004%
5700	TXC CORPN	0.002%	95.007%
5701	ZHEN DING TECHN	0.002%	95.009%
5702	SPARKASSEN IMMO	0.002%	95.012%
5703	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.014%
5704	EVERLIGHT ELECT	0.002%	95.016%
5705	ARC LAND SAKAMO	0.002%	95.019%
5706	MIGDAL INSURAN	0.002%	95.021%
5707	CANARA BANK	0.002%	95.024%
5708	RESOLUTE MINING	0.002%	95.026%
5709	ULTIMATE	0.002%	95.029%
5710	EVENT HOSPITALI	0.002%	95.031%
5711	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.034%
5712	MYOB GROUP LTD	0.002%	95.036%
5713	STEADFAST GROUP	0.002%	95.038%
5714	HUAKU DEVELOPME	0.002%	95.041%
5715	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.043%
5716	CJ CGV	0.002%	95.046%
5717	SHUN TAK HLDGS	0.002%	95.048%
5718	EASTERLY GOVERNMENT PROPRTI REIT USD.01	0.002%	95.051%
5719	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.053%
5720	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.055%
5721	SINGAPORE TECH	0.002%	95.058%
5722	PILOT CORP (NEW	0.002%	95.060%
5723	GRIEG SEAFOOD A	0.002%	95.063%
5724	SINOPEC KANTONS	0.002%	95.065%
5725	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.068%
5726	ITE GROUP	0.002%	95.070%
5727	TAV HAVALIMANLA	0.002%	95.072%
5728	SUMITOMO DENSET	0.002%	95.075%
5729	SP SETIA	0.002%	95.077%
5730	KOREA PETROCHEM	0.002%	95.080%
5731	PRINCE HOUSING	0.002%	95.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	MISC BERHAD	0.002%	95.084%
5733	DAIKYO INC	0.002%	95.087%
5734	WALSIN LIHWA CO	0.002%	95.089%
5735	CASHBUILD LTD	0.002%	95.092%
5736	IWATE(BANK OF)	0.002%	95.094%
5737	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.097%
5738	XINJIANG GOLDWI	0.002%	95.099%
5739	NIHON KOHDEN CO	0.002%	95.101%
5740	ZENKOKU HOSHO C	0.002%	95.104%
5741	SYRAH RESOURCES	0.002%	95.106%
5742	ASIA PACIFIC TE	0.002%	95.109%
5743	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.111%
5744	SAINT MARC HLDG	0.002%	95.113%
5745	SANYO SPEC STEE	0.002%	95.116%
5746	KANGWON LAND IN	0.002%	95.118%
5747	TAG TEGERNSEE I	0.002%	95.121%
5748	DEVELOPMENT CRE	0.002%	95.123%
5749	REDINGTON INDIA	0.002%	95.125%
5750	CYBG PLC	0.002%	95.128%
5751	HAMBURGER HAFEN	0.002%	95.130%
5752	OKINAWA ELEC PO	0.002%	95.133%
5753	SIGMA PHARMACEU	0.002%	95.135%
5754	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.137%
5755	OIL REFINERIES	0.002%	95.140%
5756	PAZ CORP SA	0.002%	95.142%
5757	MENICON CO LTD	0.002%	95.145%
5758	BAVARIAN NORDIC	0.002%	95.147%
5759	CHINA SHIPPING	0.002%	95.149%
5760	BARNES & NOBLE	0.002%	95.152%
5761	SRF LTD	0.002%	95.154%
5762	TOKYO STEEL MFG	0.002%	95.157%
5763	GENESCO INC COMMON STOCK USD1.0	0.002%	95.159%
5764	CARD FACTORY PL	0.002%	95.161%
5765	MOTOR OIL SA	0.002%	95.164%
5766	JOLLIBEE FOODS	0.002%	95.166%
5767	HALLA HOLDINGS	0.002%	95.169%
5768	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.171%
5769	FORTUNE R/EST I	0.002%	95.173%
5770	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.176%
5771	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.178%
5772	KANTO DENKA KOG	0.002%	95.180%
5773	HUBER & SUHNER	0.002%	95.183%
5774	PI INDUSTRIES L	0.002%	95.185%
5775	PRADA SPA	0.002%	95.188%
5776	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.002%	95.190%
5777	INABA DENKISANG	0.002%	95.192%
5778	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.195%
5779	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.197%
5780	D/S NORDEN	0.002%	95.199%
5781	GLAXOSMITHKLINE	0.002%	95.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	RHB Capital	0.002%	95.204%
5783	KCE ELECTRONICS	0.002%	95.207%
5784	TAKUMA CO	0.002%	95.209%
5785	WAKITA & CO	0.002%	95.211%
5786	TELEKOM AUSTRIA	0.002%	95.214%
5787	PACIFIC METALS	0.002%	95.216%
5788	TOPPAN FORMS	0.002%	95.218%
5789	ALTAREA SCA	0.002%	95.221%
5790	JUKI CORP	0.002%	95.223%
5791	ROYAL CO	0.002%	95.226%
5792	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.228%
5793	FORMOSA PETROCH	0.002%	95.230%
5794	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	95.233%
5795	CHINA MOTOR CO	0.002%	95.235%
5796	RUTH'S HOSPITAL	0.002%	95.237%
5797	PARADISE CO	0.002%	95.240%
5798	REALESTATE.COM.	0.002%	95.242%
5799	OVS SPA	0.002%	95.244%
5800	BERKSHIRE HAT E	0.002%	95.247%
5801	KOREA ELEC POWE	0.002%	95.249%
5802	PETRONAS CHEMIC	0.002%	95.251%
5803	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.254%
5804	DOMETIC GROUP A	0.002%	95.256%
5805	SUMITOMO WAREHO	0.002%	95.259%
5806	PUREGOLD PRICE	0.002%	95.261%
5807	TAKARA STANDARD	0.002%	95.263%
5808	GRINDROD LIMITE	0.002%	95.266%
5809	PAGE INDUSTRIES	0.002%	95.268%
5810	POWER GRID CORP	0.002%	95.270%
5811	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	95.273%
5812	LUXOFT HOLDING	0.002%	95.275%
5813	FELDA GLOBAL VE	0.002%	95.277%
5814	TELEFONICA BRASIL ADR ADR	0.002%	95.280%
5815	NORITZ CORP	0.002%	95.282%
5816	PACIFIC GAS & E	0.002%	95.284%
5817	PETROLEUM GEO-S	0.002%	95.287%
5818	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.289%
5819	MENZIES(JOHN)	0.002%	95.291%
5820	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.294%
5821	SLATE OFFICE RE	0.002%	95.296%
5822	CHOW TAI FOOK J	0.002%	95.298%
5823	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.301%
5824	YAMANASHI CHUO	0.002%	95.303%
5825	TOP GLOVE CORP	0.002%	95.305%
5826	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.308%
5827	FUTABA INDUSTRI	0.002%	95.310%
5828	CHANGSHA ZOOMLI	0.002%	95.312%
5829	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	95.315%
5830	SOUTH INDIA BAN	0.002%	95.317%
5831	UNITED LABORATO	0.002%	95.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	REFRESCO GROUP	0.002%	95.322%
5833	TEIKOKU PISTON	0.002%	95.324%
5834	PEREGRINE HLDGS	0.002%	95.326%
5835	MUSASHI SEIMITS	0.002%	95.329%
5836	QUIMICA Y MINER	0.002%	95.331%
5837	GIORDANO INTL L	0.002%	95.333%
5838	PHH CORP COMMON STOCK USD.01	0.002%	95.336%
5839	RTL GROUP SA	0.002%	95.338%
5840	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.340%
5841	G&L BEIJER AB B	0.002%	95.342%
5842	CAPITARETAIL CH	0.002%	95.345%
5843	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.347%
5844	GREIF INC CL B COMMON STOCK	0.002%	95.349%
5845	NSD CO LTD	0.002%	95.352%
5846	INDUSTRL FIN(IF	0.002%	95.354%
5847	TOEI CO	0.002%	95.356%
5848	NANYA TECHNOLOG	0.002%	95.359%
5849	MAINSTREET HEAL	0.002%	95.361%
5850	FU SHOU YUAN IN	0.002%	95.363%
5851	REDES ENERGETIC	0.002%	95.366%
5852	BERTRANDT AG	0.002%	95.368%
5853	KLAB INC	0.002%	95.370%
5854	CHINA NATIONAL	0.002%	95.372%
5855	CHINA INTL MARI	0.002%	95.375%
5856	CORETRONICS COR	0.002%	95.377%
5857	HIKARI TSUSHIN	0.002%	95.379%
5858	WOCKHARDT LIMIT	0.002%	95.382%
5859	CHINA POWER INT	0.002%	95.384%
5860	HANSSEM CO	0.002%	95.386%
5861	IMPERIAL METALS	0.002%	95.389%
5862	TRENCOR	0.002%	95.391%
5863	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.393%
5864	KOREA EXPRESS C	0.002%	95.395%
5865	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.398%
5866	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.400%
5867	MONEX GROUP INC	0.002%	95.402%
5868	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.405%
5869	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.407%
5870	AMOTECH CO LTD	0.002%	95.409%
5871	CASTROL INDIA L	0.002%	95.412%
5872	CHUNGHWA TELECO	0.002%	95.414%
5873	FUSHAN INTL ENE	0.002%	95.416%
5874	HUATAI SECURITI	0.002%	95.418%
5875	LG HOME SHOPPIN	0.002%	95.421%
5876	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.423%
5877	ONESAVINGS BANK	0.002%	95.425%
5878	KONINKLIJKE WES	0.002%	95.427%
5879	JVC KENWOOD HLD	0.002%	95.430%
5880	SEMEN GRESIK	0.002%	95.432%
5881	BETSSON AB	0.002%	95.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	BTG PLC	0.002%	95.437%
5883	KABU.COM SECURI	0.002%	95.439%
5884	FORMOSA TAFFETA	0.002%	95.441%
5885	ENQUEST PLC	0.002%	95.443%
5886	IDBI BANK LTD	0.002%	95.446%
5887	RECTICEL	0.002%	95.448%
5888	BOLSA MEXICANA	0.002%	95.450%
5889	CROMPTON GREAVE	0.002%	95.452%
5890	MAIDEN HLDGS LT	0.002%	95.455%
5891	AFG ARBONIA-FOR	0.002%	95.457%
5892	HYSAN DEVELOPME	0.002%	95.459%
5893	PT BUMI SERPONG	0.002%	95.462%
5894	ROXGOLD INC	0.002%	95.464%
5895	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.466%
5896	FRONTERA ENERGY	0.002%	95.468%
5897	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	95.471%
5898	DEUTSCHE BETEI	0.002%	95.473%
5899	ADANI ENTERPRIS	0.002%	95.475%
5900	BANPU PUBLIC CO	0.002%	95.477%
5901	LUPIN LTD	0.002%	95.480%
5902	ELITE ADVANCED	0.002%	95.482%
5903	WALSIN TECHNOLO	0.002%	95.484%
5904	YANGTZE OPT FIB	0.002%	95.486%
5905	RESTAURANT GROU	0.002%	95.489%
5906	GLOBAL ONE REAL	0.002%	95.491%
5907	HAKUHODO DY HLD	0.002%	95.493%
5908	3SBIO INC	0.002%	95.495%
5909	STELLA INTERNAT	0.002%	95.498%
5910	CONCENTRIC AB	0.002%	95.500%
5911	OESTERREICHISCH	0.002%	95.502%
5912	CHINA MOLYBDENU	0.002%	95.504%
5913	SAO PAU ALPARGA	0.002%	95.507%
5914	BUMI ARMADA BER	0.002%	95.509%
5915	EOH HOLDINGS LT	0.002%	95.511%
5916	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	95.513%
5917	TAYCA CORP	0.002%	95.516%
5918	BEZEQ ISRAEL TE	0.002%	95.518%
5919	VSE CORP COMMON STOCK USD.05	0.002%	95.520%
5920	SCHAEFFLER AG P	0.002%	95.522%
5921	DNO INTERNATION	0.002%	95.524%
5922	ORIOR AG	0.002%	95.527%
5923	CIMIC GROUP LTD	0.002%	95.529%
5924	KYUSHU RAILWAY	0.002%	95.531%
5925	RAMCO CEMENTS	0.002%	95.533%
5926	WISTRON NEWEB C	0.002%	95.536%
5927	XL AXIATA TBK P	0.002%	95.538%
5928	NISHIO RENT ALL	0.002%	95.540%
5929	SONDA S.A.	0.002%	95.542%
5930	CIECH SA	0.002%	95.545%
5931	DEBENHAMS	0.002%	95.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	SJW GROUP COMMON STOCK USD.001	0.002%	95.549%
5933	SELECT HARVESTS	0.002%	95.551%
5934	UNITIKA	0.002%	95.553%
5935	ITOCHU FUEL COR	0.002%	95.556%
5936	ZAGG INC COMMON STOCK USD.001	0.002%	95.558%
5937	YULON MOTOR	0.002%	95.560%
5938	VS INDUSTRY BHD	0.002%	95.562%
5939	CT REAL ESTATE	0.002%	95.565%
5940	BK ZACHODNI WBK	0.002%	95.567%
5941	ASR NEDERLAND N	0.002%	95.569%
5942	SK NETWORKS CO	0.002%	95.571%
5943	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.573%
5944	GLOBAL INDEMNIT	0.002%	95.576%
5945	MARCOPOLO SA	0.002%	95.578%
5946	U-MING MARINE	0.002%	95.580%
5947	MERCK & CO INC	0.002%	95.582%
5948	MONADELPHOUS GR	0.002%	95.584%
5949	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.587%
5950	NAVITAS LTD	0.002%	95.589%
5951	SANYO CHEMICAL	0.002%	95.591%
5952	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.593%
5953	BANGKOK AIRWAYS	0.002%	95.596%
5954	PLATINUM ASSET	0.002%	95.598%
5955	TSUKUI CORP	0.002%	95.600%
5956	MICRO-STAR INTL	0.002%	95.602%
5957	CHANGYOU.COM LTD ADR ADR	0.002%	95.604%
5958	DONGKUK STEEL M	0.002%	95.607%
5959	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.609%
5960	ANGANG NEW STEE	0.002%	95.611%
5961	BOC AVIATION LT	0.002%	95.613%
5962	KINGSTON COMM(H	0.002%	95.615%
5963	NEPI ROCKCASTLE	0.002%	95.618%
5964	TAIWAN BUSINESS	0.002%	95.620%
5965	ADVTECH LTD	0.002%	95.622%
5966	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	95.624%
5967	BENETEAU	0.002%	95.626%
5968	TTY BIPHARM CO	0.002%	95.628%
5969	BEIJING CAP LAN	0.002%	95.631%
5970	INTL METAL SERV	0.002%	95.633%
5971	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.635%
5972	MIYAZAKI BANK	0.002%	95.637%
5973	DALMIA BHARAT L	0.002%	95.639%
5974	HOSHIZAKI ELECT	0.002%	95.642%
5975	KINSUS INTERCON	0.002%	95.644%
5976	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.646%
5977	DAISEKI CO LTD	0.002%	95.648%
5978	IMA(IND MACC AU	0.002%	95.650%
5979	SONIC CORP	0.002%	95.653%
5980	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.655%
5981	CITI TRENDS INC COMMON STOCK USD.01	0.002%	95.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	XCERRA CORP COMMON STOCK USD.05	0.002%	95.659%
5983	SIIX CORPORATIO	0.002%	95.661%
5984	888 HOLDINGS	0.002%	95.663%
5985	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.666%
5986	PLAZA RETAIL RE	0.002%	95.668%
5987	HANJIN KAL CORP	0.002%	95.670%
5988	SCHOUW & CO	0.002%	95.672%
5989	FIRST COMMUNITY BANGSHARES COMMON STOCK USD1.0	0.002%	95.674%
5990	MITSUBA CORP	0.002%	95.677%
5991	MURPHY OIL CORP SR UNSECURED 06/22 4	0.002%	95.679%
5992	PRECINT PRO	0.002%	95.681%
5993	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.683%
5994	JOSHIN DENKI CO	0.002%	95.685%
5995	JOEL-JERUSALEM	0.002%	95.687%
5996	HOGY MEDICAL CO	0.002%	95.690%
5997	YAHOO JAPAN COR	0.002%	95.692%
5998	GROUP COMERCIAL	0.002%	95.694%
5999	CHINA MACHINERY	0.002%	95.696%
6000	HOCHSCHILD MINI	0.002%	95.698%
6001	SOULBRAIN CO LT	0.002%	95.701%
6002	ZUMIEZ INC COMMON STOCK	0.002%	95.703%
6003	DE LA RUE	0.002%	95.705%
6004	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.707%
6005	GUERBET	0.002%	95.709%
6006	DAIHO CONSTRUCT	0.002%	95.711%
6007	INTERNET INITIA	0.002%	95.714%
6008	IOI PROPERTIES	0.002%	95.716%
6009	YOKOGAWA BRIDGE	0.002%	95.718%
6010	VILMORIN CLAUSE	0.002%	95.720%
6011	GMO INTERNET IN	0.002%	95.722%
6012	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.724%
6013	RICOH LEASING	0.002%	95.726%
6014	YUEXIU REAL ES	0.002%	95.729%
6015	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.731%
6016	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.733%
6017	ZAKL AZOT W	0.002%	95.735%
6018	GURIT HOLDING A	0.002%	95.737%
6019	EN-JAPAN INC.	0.002%	95.739%
6020	SHOWA SANGYO CO	0.002%	95.742%
6021	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.744%
6022	FIRST RESOURCES	0.002%	95.746%
6023	ELDORADO RESORTS INC COMMON STOCK	0.002%	95.748%
6024	KENKO MAYONNAIS	0.002%	95.750%
6025	PER AARSLEFF A/	0.002%	95.752%
6026	CALLIDUS CAPITA	0.002%	95.754%
6027	ALK-ABELLO A/S	0.002%	95.757%
6028	COSTAIN GROUP P	0.002%	95.759%
6029	GREENCROSS LTD	0.002%	95.761%
6030	PORTO SEGURO SA	0.002%	95.763%
6031	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	TAEYOUNG ENGINE	0.002%	95.767%
6033	GAMESA CORP TEC	0.002%	95.769%
6034	RITEK INC	0.002%	95.772%
6035	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.774%
6036	INTERNATIONAL P	0.002%	95.776%
6037	RICARDO	0.002%	95.778%
6038	SOUTHERN CROSS	0.002%	95.780%
6039	GF SECURITIES C	0.002%	95.782%
6040	CHEIL WORLDWIDE	0.002%	95.784%
6041	JAIPRAKASH ASSO	0.002%	95.787%
6042	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	95.789%
6043	PAO DE ACUCAR C	0.002%	95.791%
6044	HANIL CEMENT MF	0.002%	95.793%
6045	EVN AG	0.002%	95.795%
6046	ASAHI DIAMOND I	0.002%	95.797%
6047	MARFRIG GLOBAL	0.002%	95.799%
6048	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	95.802%
6049	FUCHS PETRO AG	0.002%	95.804%
6050	UNITED SUPER MA	0.002%	95.806%
6051	UNITED ENERGY G	0.002%	95.808%
6052	CRH MEDICAL COR	0.002%	95.810%
6053	ZHAOJIN MINING	0.002%	95.812%
6054	INVOCARE LTD	0.002%	95.814%
6055	ADASTRIA HOLDI	0.002%	95.816%
6056	AK HOLDINGS INC	0.002%	95.819%
6057	COLOPL INC	0.002%	95.821%
6058	REED ELSEVIER P	0.002%	95.823%
6059	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.825%
6060	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.827%
6061	JAPFA COMFEED I	0.002%	95.829%
6062	TOHO CO	0.002%	95.831%
6063	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.833%
6064	ARDENTEC CORP	0.002%	95.836%
6065	POSTE ITALIANE	0.002%	95.838%
6066	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.840%
6067	CLAL INSURANCE	0.002%	95.842%
6068	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.844%
6069	DAISHIN SECURIT	0.002%	95.846%
6070	OCI MATERIALS C	0.002%	95.848%
6071	VECTURA GROUP	0.002%	95.850%
6072	MERSEN SA	0.002%	95.852%
6073	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	95.855%
6074	KOHNAN SHOJI	0.002%	95.857%
6075	CONSTRUCCIONES	0.002%	95.859%
6076	EZ TEC EMPREEND	0.002%	95.861%
6077	VUKILE PROPERTY	0.002%	95.863%
6078	MERCURIES LIFE	0.002%	95.865%
6079	HANA TOUR SERVI	0.002%	95.867%
6080	VEDANTA LTD ADR ADR	0.002%	95.869%
6081	TOKYOTOKEIBA CO	0.002%	95.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	IMAX CHINA HOLD	0.002%	95.874%
6083	UPONOR OYJ	0.002%	95.876%
6084	TIBET WATER RES	0.002%	95.878%
6085	BRIGHTOIL PETRO	0.002%	95.880%
6086	TENARIS S.A.	0.002%	95.882%
6087	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	95.884%
6088	SCHINDLER-HDLG	0.002%	95.886%
6089	NIPPON KOEI CO	0.002%	95.888%
6090	SKS MICROFINANC	0.002%	95.890%
6091	SOL MELIA SA	0.002%	95.892%
6092	SUPALAI PUBLIC	0.002%	95.895%
6093	LEAGOLD MINING	0.002%	95.897%
6094	PP LONDON SUMAT	0.002%	95.899%
6095	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.901%
6096	DXP ENTERPRISES	0.002%	95.903%
6097	MALIBU BOATS INC A COMMON STOCK USD.01	0.002%	95.905%
6098	CREDITO EMILIAN	0.002%	95.907%
6099	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.909%
6100	PRESS METAL ALU	0.002%	95.911%
6101	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.913%
6102	AKITA BANK	0.002%	95.915%
6103	DESCENTE LTD.	0.002%	95.917%
6104	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	95.919%
6105	SUPREMEIndustr	0.002%	95.922%
6106	KISSEI PHARM CO	0.002%	95.924%
6107	MIZUHO FINL GP	0.002%	95.926%
6108	PUBLICIS GROUPE	0.002%	95.928%
6109	TAMURA CORP	0.002%	95.930%
6110	CRYOLIFE INC	0.002%	95.932%
6111	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	95.934%
6112	KONGSBERG AUTOM	0.002%	95.936%
6113	MIZUNO CORP	0.002%	95.938%
6114	WAN HAI LINES	0.002%	95.940%
6115	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	95.942%
6116	BLUE LABEL TELE	0.002%	95.944%
6117	JASTRZEBSKA SPO	0.002%	95.946%
6118	NSI NV	0.002%	95.948%
6119	FUJIMORI KOGYO	0.002%	95.951%
6120	DRAEGERWERK AG	0.002%	95.953%
6121	ARN MONDADORI E	0.002%	95.955%
6122	GUANGZHOU AUTOM	0.002%	95.957%
6123	GREENLAND HONG	0.002%	95.959%
6124	SUPREME ELECTRO	0.002%	95.961%
6125	SODICK CO	0.002%	95.963%
6126	BML INC	0.002%	95.965%
6127	CIR-COMPAGNIE I	0.002%	95.967%
6128	EPSILON ENERGY	0.002%	95.969%
6129	DEVRO	0.002%	95.971%
6130	ABSOLUTE SOFTWA	0.002%	95.973%
6131	HEIWA REAL ESTA	0.002%	95.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	95.977%
6133	RENHE COMMERCIA	0.002%	95.979%
6134	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.981%
6135	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.983%
6136	YOROZU CORP	0.002%	95.985%
6137	ALPEN CO LTD	0.002%	95.987%
6138	O/SEAS UNION EN	0.002%	95.990%
6139	ILUKA RESOURCES	0.002%	95.992%
6140	CMK CORP	0.002%	95.994%
6141	YAPI VE KREDI B	0.002%	95.996%
6142	CACHE LOGISTICS	0.002%	95.998%
6143	CERVUS EQUIPMEN	0.002%	96.000%
6144	1ST PHILIPPINE	0.002%	96.002%
6145	CITYCON OYJ	0.002%	96.004%
6146	ARCELIK AS	0.002%	96.006%
6147	CONTAINER CORP	0.002%	96.008%
6148	FARADAY TECHNOL	0.002%	96.010%
6149	NIPPON VALQUA I	0.002%	96.012%
6150	PT ANEKA TAMBAN	0.002%	96.014%
6151	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.016%
6152	OSSTEM IMPLANT	0.002%	96.018%
6153	DOMAIN HOLDINGS	0.002%	96.020%
6154	PORT OF TAURANG	0.002%	96.022%
6155	HAVELLS INDIA L	0.002%	96.024%
6156	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.026%
6157	JIAYUAN INTERNA	0.002%	96.028%
6158	ICHIGO REAL EST	0.002%	96.030%
6159	ANGLO AMERICAN	0.002%	96.032%
6160	SALVATORE FERRA	0.002%	96.034%
6161	YUNG TAY ENGINE	0.002%	96.036%
6162	STARHILL GLOBAL	0.002%	96.038%
6163	MARR SPA	0.002%	96.040%
6164	WATERLAND FIN H	0.002%	96.042%
6165	TOSHIBA MACHINE	0.002%	96.045%
6166	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.047%
6167	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.049%
6168	SANOFI INDIA LT	0.002%	96.051%
6169	D.A. CONSORTIUM	0.002%	96.053%
6170	SHIMA SEIKI MFG	0.002%	96.055%
6171	KIKUCHI CO LTD	0.002%	96.057%
6172	FULLTECH FIBER	0.002%	96.059%
6173	SHIKOKU BANK	0.002%	96.061%
6174	GPO FIN INTERAC	0.002%	96.063%
6175	PRESS KOGYO CO	0.002%	96.065%
6176	TEXWINCA HLDGS	0.002%	96.067%
6177	SITRONIX TECHNO	0.002%	96.069%
6178	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	96.071%
6179	HONG LEONG BANK	0.002%	96.073%
6180	HEALTHSTREAM INC COMMON STOCK	0.002%	96.075%
6181	TED BAKER PLC	0.002%	96.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	PEMBANGUNAN P	0.002%	96.079%
6183	VAUDOISE ASSURA	0.002%	96.081%
6184	LE NOBLE AGE	0.002%	96.083%
6185	GRUPO HERDEZ SA	0.002%	96.085%
6186	CP POKPHAND CO	0.002%	96.087%
6187	SPLUNK INC COMMON STOCK USD.001	0.002%	96.089%
6188	HEADLAM GROUP	0.002%	96.091%
6189	CONEXIO CORP	0.002%	96.093%
6190	SEVEN WEST MEDI	0.002%	96.095%
6191	BUKIT SEMBAWNG	0.002%	96.097%
6192	BEGA CHEESE LTD	0.002%	96.099%
6193	J-OIL MILLS INC	0.002%	96.101%
6194	EARTH CHEMICAL	0.002%	96.103%
6195	CHESSWOOD GROUP	0.002%	96.105%
6196	SINOTRANS SHIPP	0.002%	96.107%
6197	SUNLIGHT REAL E	0.002%	96.109%
6198	FLEXIGROUP LIMI	0.002%	96.111%
6199	FUKUSHIMA IND C	0.002%	96.113%
6200	WILSON BAYLY HO	0.002%	96.115%
6201	GENMAB A/S	0.002%	96.117%
6202	ENERGIAS DO BRA	0.002%	96.119%
6203	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.121%
6204	ZENRIN CO LTD	0.002%	96.123%
6205	RALLYE	0.002%	96.125%
6206	HOSOKAWA MICRON	0.002%	96.127%
6207	KOSSAN RUBBER I	0.002%	96.129%
6208	IRISH RESIDENTI	0.002%	96.131%
6209	DIAGEO PLC	0.002%	96.132%
6210	SINOFERT HOLDIN	0.002%	96.134%
6211	IOI CORPORATION	0.002%	96.136%
6212	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.138%
6213	TAIWAN MOBILE	0.002%	96.140%
6214	SRA HOLDINGS IN	0.002%	96.142%
6215	LIPPO KARAWACI	0.002%	96.144%
6216	REDEFINE INTERN	0.002%	96.146%
6217	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.148%
6218	DAESANG CORP	0.002%	96.150%
6219	SODA SANAYII	0.002%	96.152%
6220	FOSTER ELECTRIC	0.002%	96.154%
6221	PURE TECHNOLOGI	0.002%	96.156%
6222	TAIWAN ACCEPTAN	0.002%	96.158%
6223	SUNWAY BHD	0.002%	96.160%
6224	TALK TALK TELEC	0.002%	96.162%
6225	PROTECTOR FORSI	0.002%	96.164%
6226	FUJI MEDIA HOLD	0.002%	96.166%
6227	HESKA CORP	0.002%	96.168%
6228	INTL CONTAINER	0.002%	96.170%
6229	DIRTT ENVIRONME	0.002%	96.172%
6230	CHUGOKU MAR PAI	0.002%	96.174%
6231	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	VISTA LAND & LI	0.002%	96.178%
6233	TSURUHA HOLDING	0.002%	96.180%
6234	DAEWOO ENGINEER	0.002%	96.182%
6235	CLARKSON(HORACE	0.002%	96.184%
6236	SHIBUYA KOGYO C	0.002%	96.186%
6237	PLAYA HOTELS &	0.002%	96.188%
6238	SIME DARBY PLAN	0.002%	96.189%
6239	TANSEISHA CO	0.002%	96.191%
6240	ARAKAWA CHEMICA	0.002%	96.193%
6241	GRANITE OIL COR	0.002%	96.195%
6242	STRABAG SE	0.002%	96.197%
6243	NISSEI BUILD KO	0.002%	96.199%
6244	EPS CO LTD	0.002%	96.201%
6245	TOYO ENG CORP	0.002%	96.203%
6246	WEST CHINA CEME	0.002%	96.205%
6247	ASX LTD	0.002%	96.207%
6248	PERUSAHAAN GAS	0.002%	96.209%
6249	CHEMRING GROUP	0.002%	96.211%
6250	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.213%
6251	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.215%
6252	SIEGFRIED HOLDI	0.002%	96.217%
6253	CIA TRANSM ENER	0.002%	96.219%
6254	PAX GLOBAL TECH	0.002%	96.221%
6255	TELEFONICA DE E	0.002%	96.223%
6256	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	96.225%
6257	PETRA DIAMONDS	0.002%	96.227%
6258	VESUVIUS PLC	0.002%	96.229%
6259	URSTADT BIDDLE	0.002%	96.230%
6260	MALAYSIAN RES C	0.002%	96.232%
6261	BREVILLE GROUP	0.002%	96.234%
6262	MAGNESITA REFRA	0.002%	96.236%
6263	BORAL LIMITED	0.002%	96.238%
6264	MEDY-TOX INC	0.002%	96.240%
6265	BANCO SANTANDER	0.002%	96.242%
6266	SCHRODERS(NEW)	0.002%	96.244%
6267	BLOOMBERRY RESO	0.002%	96.246%
6268	TAIWAN TEA CORP	0.002%	96.248%
6269	NANOMETRICS	0.002%	96.250%
6270	CIA ENERGETICA	0.002%	96.252%
6271	MATAS AS	0.002%	96.254%
6272	IP GROUP	0.002%	96.256%
6273	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.258%
6274	SLC AGRICOLA SA	0.002%	96.260%
6275	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.261%
6276	TOPY INDUSTRIES	0.002%	96.263%
6277	BROWN (N) GROUP	0.002%	96.265%
6278	NAKANISHI INC	0.002%	96.267%
6279	DAIKI ALUMINIUM	0.002%	96.269%
6280	SAMYANG HOLDING	0.002%	96.271%
6281	SANDEN CORP	0.002%	96.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.275%
6283	DABUR INDIA LTD	0.002%	96.277%
6284	INDIAN OIL CORP	0.002%	96.279%
6285	SCHWEITER TECH	0.002%	96.281%
6286	BEIJING ENTERPR	0.002%	96.283%
6287	USI CORPORATION	0.002%	96.285%
6288	BINCK NV	0.002%	96.286%
6289	GWA GROUP LTD	0.002%	96.288%
6290	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.290%
6291	UKC HOLDINGS CO	0.002%	96.292%
6292	CAPITAL SECURIT	0.002%	96.294%
6293	GLOBAL BRANDS G	0.002%	96.296%
6294	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.298%
6295	CARNIVAL PLC	0.002%	96.300%
6296	INFRASTRUCTURE	0.002%	96.302%
6297	CENTRAL GARDEN&	0.002%	96.304%
6298	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.306%
6299	NOBINA AB	0.002%	96.308%
6300	AMPLIFON SPA NE	0.002%	96.309%
6301	S&T AG	0.002%	96.311%
6302	PRESTIGE ESTATE	0.002%	96.313%
6303	MAGYAR TELEKOM	0.002%	96.315%
6304	RUENTEX INDUSTR	0.002%	96.317%
6305	THULE GROUP AB/	0.002%	96.319%
6306	IRB INFRASTRUCT	0.002%	96.321%
6307	IGG INC	0.002%	96.323%
6308	CITIC 1616 HLDG	0.002%	96.325%
6309	CALIFORNIA AMPL	0.002%	96.327%
6310	ENERGY FUELS INC COMMON STOCK	0.002%	96.328%
6311	DIVERS RES BHD	0.002%	96.330%
6312	BQE NATL BELGIQ	0.002%	96.332%
6313	BK OF RYUKYUS	0.002%	96.334%
6314	MOTA ENGIL SGPS	0.002%	96.336%
6315	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.338%
6316	MGM CHINA HLDGS	0.002%	96.340%
6317	MORITA HOLDINGS	0.002%	96.342%
6318	COVENANT TRANSP	0.002%	96.344%
6319	YOKOHAMA REITO	0.002%	96.346%
6320	OTE(HELLENIC TL	0.002%	96.347%
6321	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.349%
6322	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.002%	96.351%
6323	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	96.353%
6324	THERATECHNOLOGI	0.002%	96.355%
6325	SWIRE PROPERTIE	0.002%	96.357%
6326	INWIDO AB	0.002%	96.359%
6327	KUALA LUMPUR KE	0.002%	96.361%
6328	TOYO CONSTRUCTI	0.002%	96.363%
6329	BACHEM HLD AG-B	0.002%	96.364%
6330	XENCOR INC COMMON STOCK USD.01	0.002%	96.366%
6331	DALI FOODS GROU	0.002%	96.368%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	AUSTRALIAN PHAR	0.002%	96.370%
6333	TOX FREE SOLUTI	0.002%	96.372%
6334	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.374%
6335	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	96.376%
6336	FUKUI BANK	0.002%	96.378%
6337	ADVANTECH CO LT	0.002%	96.379%
6338	ACACIA MINING	0.002%	96.381%
6339	BLACKMORES LTD	0.002%	96.383%
6340	HU LANE ASSOCIA	0.002%	96.385%
6341	BRF SA	0.002%	96.387%
6342	KOTOBUKI SPIRIT	0.002%	96.389%
6343	SALA CORPORATIO	0.002%	96.391%
6344	RAISIO YHTYMA O	0.002%	96.393%
6345	S.A.C.I. FALABE	0.002%	96.394%
6346	CHUBU SHIRYO CO	0.002%	96.396%
6347	BANCO DE CHILE ADR ADR	0.002%	96.398%
6348	HUNG SHENG CONS	0.002%	96.400%
6349	RONSHINE CHINA	0.002%	96.402%
6350	TRANSCEND INFOR	0.002%	96.404%
6351	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.406%
6352	TAINAN SPINNING	0.002%	96.408%
6353	VINA CONCHA Y T	0.002%	96.409%
6354	DYDO DRINCO INC	0.002%	96.411%
6355	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.413%
6356	KONOIKE TRANSP	0.002%	96.415%
6357	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.417%
6358	TEKKEN CORP	0.002%	96.419%
6359	MOTHERSON SUMI	0.002%	96.421%
6360	UMS HLDGS LTD	0.002%	96.422%
6361	MANULIFE US REA	0.002%	96.424%
6362	GLENMARK PHARM	0.002%	96.426%
6363	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.428%
6364	QINGDAO PORT IN	0.002%	96.430%
6365	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.432%
6366	LENDINGTREE INC COMMON STOCK USD.01	0.002%	96.434%
6367	DOUTOR NICHIRE	0.002%	96.435%
6368	SKY NETWORK TEL	0.002%	96.437%
6369	VIACOM INC SR UNSECURED 12/19 2.75	0.002%	96.439%
6370	ADITYA BIRLA FA	0.002%	96.441%
6371	CHESNARA PLC	0.002%	96.443%
6372	Goldcrest Co.,	0.002%	96.445%
6373	S&T MOTIV CO LT	0.002%	96.447%
6374	EXELON CORP SR UNSECURED 12/20 5.15	0.002%	96.448%
6375	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.450%
6376	AGELLAN COMMERC	0.002%	96.452%
6377	MITSUBOSHI BELT	0.002%	96.454%
6378	ASIAN PAINTS LT	0.002%	96.456%
6379	BANK PEKAO	0.002%	96.458%
6380	ST BARBARA MINE	0.002%	96.460%
6381	CHOFU SEISAKUSH	0.002%	96.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	BELLAMY'S AUSTR	0.002%	96.463%
6383	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.465%
6384	SHINOKEN GROUP	0.002%	96.467%
6385	TREDEGAR CORP COMMON STOCK	0.002%	96.469%
6386	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.471%
6387	MULTIPLAN EMPRE	0.002%	96.472%
6388	DMCI HLDGS INC	0.002%	96.474%
6389	WOWPRIME CORP	0.002%	96.476%
6390	BANGKOK LAND PC	0.002%	96.478%
6391	WARABEYA NICHYI	0.002%	96.480%
6392	DENNY S CORP COMMON STOCK USD.01	0.002%	96.482%
6393	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.483%
6394	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.485%
6395	COLOWIDE CO LTD	0.002%	96.487%
6396	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	96.489%
6397	BK OF NAGOYA	0.002%	96.491%
6398	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.493%
6399	UTD COMMUNITY F	0.002%	96.494%
6400	HUANENG POWER I	0.002%	96.496%
6401	QOL CO LTD	0.002%	96.498%
6402	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.500%
6403	PSK INC	0.002%	96.502%
6404	ONO PHARMACEUTI	0.002%	96.504%
6405	DEXERIALS CORP	0.002%	96.505%
6406	EUROPAC PAPELES	0.002%	96.507%
6407	ISEKI & CO	0.002%	96.509%
6408	SSANGYONG CEMEN	0.002%	96.511%
6409	CHINA WATER AFF	0.002%	96.513%
6410	HOKURIKU ELEC P	0.002%	96.515%
6411	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.002%	96.516%
6412	ABOITIZ EQUITY	0.002%	96.518%
6413	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.520%
6414	RELIANCE CAPITA	0.002%	96.522%
6415	SYNCMOLD ENTERP	0.002%	96.524%
6416	AGRANA BETEILIG	0.002%	96.525%
6417	GENOMMA LAB INT	0.002%	96.527%
6418	KT CORPORATION	0.002%	96.529%
6419	TON YI CORP	0.002%	96.531%
6420	CHROMA ATE INC	0.002%	96.533%
6421	STELLA CHEMIFA	0.002%	96.535%
6422	XEBIO CO	0.002%	96.536%
6423	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	96.538%
6424	SINFONIA TECHNO	0.002%	96.540%
6425	INVESTEC PROP F	0.002%	96.542%
6426	INTL NICKEL IND	0.002%	96.544%
6427	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	96.545%
6428	GDI PROPERTY GR	0.002%	96.547%
6429	HARMONIC DRIVE	0.002%	96.549%
6430	SKANSKA AB	0.002%	96.551%
6431	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.553%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	TORRENT PHARM	0.002%	96.554%
6433	ERCROS SA	0.002%	96.556%
6434	DELTA ELECTRONI	0.002%	96.558%
6435	J TRUST CO. LTD	0.002%	96.560%
6436	ITALMOBILIARE S	0.002%	96.562%
6437	FUKUDA DENSHI C	0.002%	96.563%
6438	YAMAICHI ELECTR	0.002%	96.565%
6439	SUNPLUS TECHNOL	0.002%	96.567%
6440	EMPEROR INTL HL	0.002%	96.569%
6441	CORP MOCTEZUMA	0.002%	96.571%
6442	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.572%
6443	MACQUARIE KOREA	0.002%	96.574%
6444	MELCOR DEVS LTD	0.002%	96.576%
6445	KOREA AEROSPACE	0.002%	96.578%
6446	NITTO ELECTRIC	0.002%	96.580%
6447	METROPOLITAN BA	0.002%	96.581%
6448	SMARTONE TELECO	0.002%	96.583%
6449	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.585%
6450	GLOBANT SA	0.002%	96.587%
6451	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.589%
6452	LT GROUP INC	0.002%	96.590%
6453	INDIAN BANK	0.002%	96.592%
6454	HUONS CO LTD	0.002%	96.594%
6455	CITIC RESOURCES	0.002%	96.596%
6456	FUJI KYUKO CO L	0.002%	96.598%
6457	MAYR-MELNHOF KA	0.002%	96.599%
6458	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.601%
6459	AUST WORLDWIDE	0.002%	96.603%
6460	SAS AB	0.002%	96.605%
6461	JIH SUN FINANCI	0.002%	96.607%
6462	CARL ZEISS MEDI	0.002%	96.608%
6463	SANOMA OYJ	0.002%	96.610%
6464	TORII PHARM CO	0.002%	96.612%
6465	PRESTIGE INTERN	0.002%	96.614%
6466	ALTERRA POWER C	0.002%	96.615%
6467	NOVOLIPET STEEL	0.002%	96.617%
6468	DAIKYONISHIKAWA	0.002%	96.619%
6469	SHANGHAI JIN JI	0.002%	96.621%
6470	NOEVIR HOLDINGS	0.002%	96.623%
6471	TIKKURILA OY	0.002%	96.624%
6472	VEIDEKKE ASA	0.002%	96.626%
6473	CULP INC COMMON STOCK USD.05	0.002%	96.628%
6474	CHAROEN POKPHAN	0.002%	96.630%
6475	TI FINANCIAL HO	0.002%	96.631%
6476	ACCORDIA GOLF T	0.002%	96.633%
6477	YAMABIKO CORP	0.002%	96.635%
6478	SWISSQUOTE GP H	0.002%	96.637%
6479	PRUKSA HOLDING	0.002%	96.638%
6480	METRO AG	0.002%	96.640%
6481	CEMENTIR S.p.A.	0.002%	96.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	CHINA MAPLE LEA	0.002%	96.644%
6483	NEO-CHINA GROUP	0.002%	96.646%
6484	TAIHEI DENGYO	0.002%	96.647%
6485	ZHEJIANG EXPRES	0.002%	96.649%
6486	C C LAND HOLDIN	0.002%	96.651%
6487	ARATA CORP	0.002%	96.653%
6488	AVEX GROUP HOLD	0.002%	96.654%
6489	SPIRENT COMMUNI	0.002%	96.656%
6490	GEMDALE PROPERT	0.002%	96.658%
6491	MITANI CORP	0.002%	96.660%
6492	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.661%
6493	STABILUS SA	0.002%	96.663%
6494	BLACK DIAMOND G	0.002%	96.665%
6495	HC INTERNATIONAL	0.002%	96.667%
6496	ELMOS SEMICONDU	0.002%	96.668%
6497	INDOCEMENT TUNG	0.002%	96.670%
6498	BANCOLOMBIA SA	0.002%	96.672%
6499	COROMANDEL INTL	0.002%	96.674%
6500	AES TIETE ENERG	0.002%	96.675%
6501	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.677%
6502	GREENTOWN SERVI	0.002%	96.679%
6503	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.681%
6504	VP BANK AG	0.002%	96.682%
6505	CONSTRUTORA TEN	0.002%	96.684%
6506	SK GAS	0.002%	96.686%
6507	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.688%
6508	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.689%
6509	CALIAN GROUP LT	0.002%	96.691%
6510	EUROPCAR GROUPE	0.002%	96.693%
6511	KYOKUYO CO LTD	0.002%	96.695%
6512	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.696%
6513	KINEPOLIS GROUP	0.002%	96.698%
6514	IRON BRIDGE RES	0.002%	96.700%
6515	PROLOGIS PROPER	0.002%	96.702%
6516	COMMUNITY HEALT	0.002%	96.703%
6517	BELC CO LTD	0.002%	96.705%
6518	BRITISH AMERICA	0.002%	96.707%
6519	CEDAR REALTY TRUST INC REIT USD.06	0.002%	96.709%
6520	CARBONITE INC COMMON STOCK USD.01	0.002%	96.710%
6521	OSAKI ELECTRIC	0.002%	96.712%
6522	GOLDEN EAGLE RE	0.002%	96.714%
6523	CANON INC SPONS ADR ADR	0.002%	96.715%
6524	SAVENCIA SA	0.002%	96.717%
6525	HOOKEER FURNITURE CORP COMMON STOCK	0.002%	96.719%
6526	BPOST SA	0.002%	96.721%
6527	NEUROCRINE BIOS	0.002%	96.722%
6528	DEL FRISCOS RES	0.002%	96.724%
6529	SIAMGAS AND PET	0.002%	96.726%
6530	TV ASAHI CORP	0.002%	96.728%
6531	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	CONSUN PHARMACE	0.002%	96.731%
6533	RECHI PRECISION	0.002%	96.733%
6534	EISAI CO	0.002%	96.735%
6535	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.736%
6536	MATAHARI DEPART	0.002%	96.738%
6537	SAF-HOLLAND SA	0.002%	96.740%
6538	LIVZON PHARMACE	0.002%	96.741%
6539	SHIKOKU CHEMICA	0.002%	96.743%
6540	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.745%
6541	MARUDAI FOOD CO	0.002%	96.747%
6542	MINOR INTERNATI	0.002%	96.748%
6543	DR.CI:LABO CO L	0.002%	96.750%
6544	STOBART GROUP L	0.002%	96.752%
6545	INDIAN HOTELS	0.002%	96.753%
6546	VILLEROY & BOCH	0.002%	96.755%
6547	BANGKOK EXPRESS	0.002%	96.757%
6548	POLA ORBIS HLDG	0.002%	96.759%
6549	GENSCRIPT BIOTE	0.002%	96.760%
6550	LEXTAR ELECTRON	0.002%	96.762%
6551	V TECHNOLOGY	0.002%	96.764%
6552	SUESS MICRO TEC	0.002%	96.766%
6553	INFRATIL LTD	0.002%	96.767%
6554	SUN FRONTIER FU	0.002%	96.769%
6555	NICE-SYSTEMS LT	0.002%	96.771%
6556	LEYOU TECHNOLOG	0.002%	96.772%
6557	FILINVEST LAND	0.002%	96.774%
6558	AICHI STEEL WOR	0.002%	96.776%
6559	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	96.777%
6560	INDAH KIAT PULP	0.002%	96.779%
6561	GREATVIEW ASEPT	0.002%	96.781%
6562	MARCO POLO DEV	0.002%	96.783%
6563	SK SECURITIES C	0.002%	96.784%
6564	AOI ELECTRONICS	0.002%	96.786%
6565	NISSIN CORP	0.002%	96.788%
6566	KUNG LONG BATTE	0.002%	96.789%
6567	INPHI CORP COMMON STOCK	0.002%	96.791%
6568	SUMMARECON AGUN	0.002%	96.793%
6569	TECO ELEC&MACHI	0.002%	96.795%
6570	SCHMOLZ+BICKENB	0.002%	96.796%
6571	GINKO INTERNATI	0.002%	96.798%
6572	DIVI'S LABORATO	0.002%	96.800%
6573	MASTERLINK SECS	0.002%	96.801%
6574	CHINA ORIENTAL	0.002%	96.803%
6575	ECOPETROL SA	0.002%	96.805%
6576	H&R GMBH & CO K	0.002%	96.806%
6577	VZ HOLDING AG	0.002%	96.808%
6578	SEED CO LTD/TOK	0.002%	96.810%
6579	SHIKUN & BINUI	0.002%	96.812%
6580	KUMHO TIRE CO	0.002%	96.813%
6581	HANWA CO	0.002%	96.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	CREDIT CORP GRO	0.002%	96.817%
6583	SHIBAURA ELECTR	0.002%	96.818%
6584	WIZZ AIR HOLDIN	0.002%	96.820%
6585	SURTECO SE	0.002%	96.822%
6586	SHUTTLE INC	0.002%	96.823%
6587	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.825%
6588	PREMIER FOODS	0.002%	96.827%
6589	EAGLE INDUSTRY	0.002%	96.828%
6590	TOWA BANK	0.002%	96.830%
6591	VITTORIA ASSICU	0.002%	96.832%
6592	RETAIL ESTATES	0.002%	96.833%
6593	ACANDO AB	0.002%	96.835%
6594	KARUR VYSYA BAN	0.002%	96.837%
6595	HOKUETSU BANK	0.002%	96.839%
6596	MERMAID MARINE	0.002%	96.840%
6597	ROCK FIELD CO	0.002%	96.842%
6598	HIBISCUS PETROL	0.002%	96.844%
6599	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	96.845%
6600	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	96.847%
6601	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	96.849%
6602	SIERRA BANCORP COMMON STOCK	0.002%	96.850%
6603	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.852%
6604	DAKTRONICS INC COMMON STOCK	0.002%	96.854%
6605	DAH CHONG HONG	0.002%	96.855%
6606	TOWA PHARM CO L	0.002%	96.857%
6607	TOM TAILOR HOLD	0.002%	96.859%
6608	SPEEDCAST INTL	0.002%	96.860%
6609	DALRADIAN RESOU	0.002%	96.862%
6610	MATSUYA FOODS C	0.002%	96.864%
6611	MCBRIDE PLC	0.002%	96.865%
6612	KOREA LINE CORP	0.002%	96.867%
6613	OKAMOTO INDUSTR	0.002%	96.869%
6614	ESSENTIAL ENERG	0.002%	96.870%
6615	VOSSLOH AG	0.002%	96.872%
6616	SANSIRI PUBLIC	0.002%	96.874%
6617	SAVARIA CORPORA	0.002%	96.875%
6618	QL RESOURCES BH	0.002%	96.877%
6619	ALUMINUM CORP OF CHINA ADR ADR	0.002%	96.879%
6620	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.880%
6621	SUMITOMO TITANI	0.002%	96.882%
6622	GROWTHPOINT PRO	0.002%	96.884%
6623	AIXTRON AG	0.002%	96.885%
6624	SHINDENGEN ELEC	0.002%	96.887%
6625	SKISTAR AB	0.002%	96.889%
6626	LING SEN PRECIS	0.002%	96.890%
6627	AXT INC COMMON STOCK USD.001	0.002%	96.892%
6628	LOOKERS PLC	0.002%	96.894%
6629	NISSHINBO IND I	0.002%	96.895%
6630	NEO SOLAR POWER	0.002%	96.897%
6631	HKR INTL LTD	0.002%	96.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	YANZHOU COAL MI	0.002%	96.900%
6633	NIPPON PILLAR P	0.002%	96.902%
6634	SALMAR ASA	0.002%	96.904%
6635	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.905%
6636	PARQUE ARAUCO S	0.002%	96.907%
6637	STEF-TFE NEW	0.002%	96.909%
6638	ICL-ISRAEL CHEM	0.002%	96.910%
6639	HANON SYSTEMS	0.002%	96.912%
6640	TAIWAN COGENERA	0.002%	96.914%
6641	YELLOW HAT LTD.	0.002%	96.915%
6642	MATSUI SECURITI	0.002%	96.917%
6643	WCT HOLDINGS BH	0.002%	96.919%
6644	KOA CORPORATION	0.002%	96.920%
6645	RAITO KOGYO CO	0.002%	96.922%
6646	SHIZUOKAGAS CO	0.002%	96.923%
6647	IDFC BANK LTD	0.002%	96.925%
6648	GUOCO GROUP	0.002%	96.927%
6649	DAIDO METAL CO	0.002%	96.928%
6650	POLYTEC HOLDING	0.002%	96.930%
6651	SANGETSU CO	0.002%	96.932%
6652	JAPAN PETROLEUM	0.002%	96.933%
6653	MIQUEL Y COSTAS	0.002%	96.935%
6654	AUSTRALIAN AGRI	0.002%	96.937%
6655	GUANGSHEN RAILW	0.002%	96.938%
6656	SHANGHAI PETROC	0.002%	96.940%
6657	DEVOTEAM SA	0.002%	96.942%
6658	CEMEX LATAM HLD	0.002%	96.943%
6659	AGRITRADE RESOU	0.002%	96.945%
6660	SMI HOLDINGS GR	0.002%	96.946%
6661	CHINA OIL & GAS	0.002%	96.948%
6662	CHAOWEI POWER H	0.002%	96.950%
6663	ALONY HETZ	0.002%	96.951%
6664	HOUSING DEVELOP	0.002%	96.953%
6665	SBS HOLDINGS IN	0.002%	96.955%
6666	SHANGHAI DASHEN	0.002%	96.956%
6667	FRASERS COMMERC	0.002%	96.958%
6668	AEKYUNG PETROCH	0.002%	96.960%
6669	PHISON ELECTRON	0.002%	96.961%
6670	INFOMART CORP	0.002%	96.963%
6671	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.964%
6672	GCL NEW ENERGY	0.002%	96.966%
6673	BEIJER ALMA AB	0.002%	96.968%
6674	FOCALTECH SYSTE	0.002%	96.969%
6675	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	96.971%
6676	WASHTEC AG	0.002%	96.973%
6677	HEARTLAND NEW Z	0.002%	96.974%
6678	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	96.976%
6679	ASTRA AGRO LEST	0.002%	96.978%
6680	CT ENVIRONMENTA	0.002%	96.979%
6681	RORZE CORP	0.002%	96.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	RIKEN CORP	0.002%	96.982%
6683	SRI TRANG AGRO	0.002%	96.984%
6684	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	96.986%
6685	CUTERA INC COMMON STOCK USD.001	0.002%	96.987%
6686	CELLCOM ISRAEL	0.002%	96.989%
6687	ASAHI CO LTD	0.002%	96.991%
6688	TPI POLENE PCL	0.002%	96.992%
6689	TAIFLEX SCIENTI	0.002%	96.994%
6690	YOUNGWON CORP	0.002%	96.995%
6691	DAIICHI KIGENSO	0.002%	96.997%
6692	ESPEC CORP	0.002%	96.999%
6693	FUKUDA CORP	0.002%	97.000%
6694	JOYFUL HONDA CO	0.002%	97.002%
6695	AMERICAN PUBLIC	0.002%	97.004%
6696	SEAH STEEL	0.002%	97.005%
6697	CAWACHI LTD	0.002%	97.007%
6698	TOCALO CO LTD	0.002%	97.008%
6699	HIRATA TECHNICA	0.002%	97.010%
6700	GREEN CROSS HLD	0.002%	97.012%
6701	AKR CORPORINDO	0.002%	97.013%
6702	TEKFEN HOLDING	0.002%	97.015%
6703	TORSTAR CORP CL	0.002%	97.016%
6704	COGOBUY GROUP	0.002%	97.018%
6705	GPO DE INVERSIO	0.002%	97.020%
6706	BANDO CHEMICAL	0.002%	97.021%
6707	KVAERNER ASA	0.002%	97.023%
6708	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	97.025%
6709	HCI GROUP INC COMMON STOCK	0.002%	97.026%
6710	ASANUMA CORP	0.002%	97.028%
6711	MUHIBBAH ENGINE	0.002%	97.029%
6712	MITSUI FUDOSAN	0.002%	97.031%
6713	BANK OF PHILIPP	0.002%	97.033%
6714	PAN JIT INTERNA	0.002%	97.034%
6715	CLEANAWAY CO LT	0.002%	97.036%
6716	AMTRAN TECHNOLO	0.002%	97.037%
6717	COMMERCIAL INTE	0.002%	97.039%
6718	AVANZA BANK HOL	0.002%	97.041%
6719	OIL & NATURAL G	0.002%	97.042%
6720	ECLAT TEXTILE C	0.002%	97.044%
6721	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	97.045%
6722	METRO PACIFIC I	0.002%	97.047%
6723	VERITIV CORP COMMON STOCK USD.01	0.002%	97.049%
6724	JAHWA ELECTRONI	0.002%	97.050%
6725	HAYNES INTL INC	0.002%	97.052%
6726	AICHI BANK	0.002%	97.053%
6727	HANKYU REIT INC	0.002%	97.055%
6728	VETROPACK HOLDI	0.002%	97.057%
6729	CENT PATTANA PU	0.002%	97.058%
6730	KB FINANCIAL GROUP INC ADR ADR	0.002%	97.060%
6731	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.002%	97.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	HARMONIC INC	0.002%	97.063%
6733	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.065%
6734	KRBL LTD	0.002%	97.066%
6735	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	97.068%
6736	SUN PHARMACEUTI	0.002%	97.069%
6737	WISDOM MARINE L	0.002%	97.071%
6738	ALPEK SAB	0.002%	97.073%
6739	KARDEMIR KARABU	0.002%	97.074%
6740	SYSTEX CORPORAT	0.002%	97.076%
6741	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.077%
6742	HYUNDAI ELEVATO	0.002%	97.079%
6743	FRANK'S INTERNA	0.002%	97.080%
6744	TOKAI RUBBER IN	0.002%	97.082%
6745	YUASA TRADING C	0.002%	97.084%
6746	CHAROEN POK PHA	0.002%	97.085%
6747	EUROMONEY INST	0.002%	97.087%
6748	REPLY SPA	0.002%	97.088%
6749	WHAN IN PHARMAC	0.002%	97.090%
6750	RANDON SA IMPL	0.002%	97.092%
6751	HK ELECTRIC INV	0.002%	97.093%
6752	NICHII GAKKAN C	0.002%	97.095%
6753	NATIONAL STORAG	0.002%	97.096%
6754	GRUPO SIMEC S.A	0.002%	97.098%
6755	STOCK SPIRITS G	0.002%	97.099%
6756	SONG WON IND	0.002%	97.101%
6757	HUNTER DOUGLAS	0.002%	97.103%
6758	VECTOR INC	0.002%	97.104%
6759	AEON FANTASY CO	0.002%	97.106%
6760	NIIT TECHNOLOGI	0.002%	97.107%
6761	YIEH PHUI ENTS	0.002%	97.109%
6762	SIIC ENVIRONMEN	0.002%	97.110%
6763	TITAN CEMENT CO	0.002%	97.112%
6764	JINDAL SAW LTD	0.002%	97.114%
6765	OBEROI REALTY L	0.002%	97.115%
6766	ARJO AB	0.002%	97.117%
6767	GLORIA MATERIAL	0.002%	97.118%
6768	NEXEN TIRE CORP	0.002%	97.120%
6769	AMERICAS SILVER	0.002%	97.121%
6770	PHOTO-ME INTERN	0.002%	97.123%
6771	STARHUB LIMITED	0.002%	97.124%
6772	GRAPE KING INC	0.002%	97.126%
6773	GEAR ENERGY LTD	0.002%	97.128%
6774	CHINA ZHEGTONG	0.002%	97.129%
6775	SOL SPA	0.002%	97.131%
6776	NITTETSU MINING	0.002%	97.132%
6777	MAINSTREET EQUI	0.002%	97.134%
6778	XTEP INTERNATIO	0.002%	97.135%
6779	FAR EAST DEPT	0.002%	97.137%
6780	PRECIOUS SHIPPI	0.002%	97.139%
6781	PIAGGIO	0.002%	97.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	MAJOR CINEPLEX	0.002%	97.142%
6783	ALIANSCE SHOPPI	0.002%	97.143%
6784	DATA COMMUNICAT	0.002%	97.145%
6785	BAUER AG	0.002%	97.146%
6786	CHINA SHENGMU O	0.002%	97.148%
6787	PASONA GROUP IN	0.002%	97.149%
6788	FBD HLDGS	0.002%	97.151%
6789	SIGURD MICROELE	0.002%	97.153%
6790	MITRA ADIPERKAS	0.002%	97.154%
6791	TIME WARNER INC	0.002%	97.156%
6792	MOUNT GIBSON IR	0.002%	97.157%
6793	VITAL HEALTHCAR	0.002%	97.159%
6794	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.002%	97.160%
6795	UNION BNK OF IN	0.002%	97.162%
6796	TURKCELL ILETIS	0.002%	97.163%
6797	PETRON CORP	0.002%	97.165%
6798	XING AG	0.002%	97.166%
6799	HIQ INTERNATION	0.002%	97.168%
6800	AMERIGO RESOURC	0.002%	97.170%
6801	URTHECAST CORP	0.002%	97.171%
6802	HI-LEX CORP	0.002%	97.173%
6803	MEYER BURGER TE	0.002%	97.174%
6804	OCEAN YIELD ASA	0.002%	97.176%
6805	NATIONAL THERMA	0.002%	97.177%
6806	VIRTUS HEALTH L	0.002%	97.179%
6807	ATEN INTERNATIO	0.002%	97.180%
6808	ZEHNDER GROUP A	0.002%	97.182%
6809	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.183%
6810	KT SKYLIFE CO L	0.002%	97.185%
6811	CASETEK HOLDING	0.002%	97.187%
6812	IMMOBILIARE GRA	0.002%	97.188%
6813	LANDEC CORP	0.002%	97.190%
6814	ZERIA PHARMACEU	0.002%	97.191%
6815	GINTECH ENERGY	0.002%	97.193%
6816	SENEX ENERGY LT	0.002%	97.194%
6817	JASA MARGA	0.002%	97.196%
6818	TRONC INC COMMON STOCK USD.01	0.002%	97.197%
6819	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.199%
6820	JAPARA HEALTHCA	0.002%	97.200%
6821	SUMITOMO SEIKA	0.002%	97.202%
6822	SHINKONG SYNTHE	0.002%	97.203%
6823	LI NING CO. LTD	0.002%	97.205%
6824	OPAP SA	0.002%	97.207%
6825	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.208%
6826	AVEO GROUP	0.002%	97.210%
6827	QGEP PARTICIPAC	0.002%	97.211%
6828	XO GROUP INC COMMON STOCK USD.01	0.002%	97.213%
6829	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	97.214%
6830	ATUL LTD	0.002%	97.216%
6831	CADILA HEALTHCA	0.002%	97.217%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	ORIENT CORP	0.002%	97.219%
6833	KINIK CO	0.002%	97.220%
6834	OBIC	0.002%	97.222%
6835	PIERRE & VACANC	0.002%	97.223%
6836	KUDELSKI S.A.	0.002%	97.225%
6837	TUNG THIH ELECT	0.002%	97.226%
6838	SEIKAGAKU CORP	0.002%	97.228%
6839	GP STRATEGIES C	0.002%	97.230%
6840	HANSON INTL TBK	0.002%	97.231%
6841	LIFESTYLE INTER	0.002%	97.233%
6842	BURSA MALAYSIA	0.002%	97.234%
6843	LIPPO MALLS IN	0.002%	97.236%
6844	HONGKONG&SHANG	0.002%	97.237%
6845	ASSOCD INTL HOT	0.002%	97.239%
6846	BKW ENERGIE AG	0.002%	97.240%
6847	HOWA MACHINERY	0.002%	97.242%
6848	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.243%
6849	NIPPON DENKO CO	0.002%	97.245%
6850	CLEVO	0.002%	97.246%
6851	SWECO AB	0.002%	97.248%
6852	CORP COMERCI SA	0.002%	97.249%
6853	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.251%
6854	FUSO CHEMICAL C	0.002%	97.252%
6855	ARGOSY PROPERTY	0.002%	97.254%
6856	VECTRUS INC COMMON STOCK USD.01	0.002%	97.255%
6857	GLOW ENERGY	0.002%	97.257%
6858	KASAI KOGYO CO	0.002%	97.258%
6859	MGI COUTIER	0.002%	97.260%
6860	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.261%
6861	ZUG ESTATES HLD	0.002%	97.263%
6862	TRINITY MIRROR	0.002%	97.265%
6863	Q TECHNOLOGY GR	0.002%	97.266%
6864	BORUSSIA DORTMU	0.002%	97.268%
6865	DONG-A ST CO LT	0.002%	97.269%
6866	STEINHOFF INTER	0.002%	97.271%
6867	SINGAPORE FINAN	0.002%	97.272%
6868	GMR INFRASTRUCT	0.002%	97.274%
6869	COMPAGNIE DES A	0.002%	97.275%
6870	AMBARELLA INC	0.002%	97.277%
6871	VALID SOLUCOES	0.002%	97.278%
6872	TOSEI CORP	0.002%	97.280%
6873	SCHOELLER BLECK	0.002%	97.281%
6874	CLARION CO	0.002%	97.283%
6875	ECORODOVIAS INF	0.002%	97.284%
6876	CARNIVAL GROUP	0.002%	97.286%
6877	ANGLO PACIFIC G	0.002%	97.287%
6878	5N PLUS INC.	0.002%	97.289%
6879	TEJON RANCH CO	0.002%	97.290%
6880	PARIS ORLEANS S	0.002%	97.292%
6881	LIVART CO LTD	0.002%	97.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	HAMAMATSU PHOTO	0.002%	97.295%
6883	GLADSTONE COMME	0.002%	97.296%
6884	ECO WORLD DEVL	0.002%	97.298%
6885	NIPPON YUSOKI C	0.002%	97.299%
6886	ELBIT SYSTEMS L	0.002%	97.301%
6887	ZHONG AN REAL E	0.002%	97.302%
6888	MAX CO	0.002%	97.304%
6889	PC JEWELLER LIM	0.002%	97.305%
6890	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	97.307%
6891	SUPER-SOL	0.002%	97.308%
6892	UNITECH PRINTED	0.002%	97.310%
6893	DAEWOO SECURITI	0.002%	97.311%
6894	NAUTILUS GROUP	0.002%	97.313%
6895	LIEN HWA INDL	0.002%	97.314%
6896	AVON PRODUCTS I	0.002%	97.316%
6897	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	97.317%
6898	HOKKAIDO ELEC P	0.001%	97.319%
6899	FIDEA HOLDINGS	0.001%	97.320%
6900	AISAN INDUSTRY	0.001%	97.322%
6901	O-NET COMMUNICA	0.001%	97.323%
6902	MICHINOKU BANK	0.001%	97.325%
6903	RAMAYANA LESTAR	0.001%	97.326%
6904	FERROLIGAS FERB	0.001%	97.328%
6905	COCA-COLA FEMSA	0.001%	97.329%
6906	ONE HOSPITALITY	0.001%	97.331%
6907	AMSTERDAM COMMO	0.001%	97.332%
6908	HURCO COMPANIES INC COMMON STOCK	0.001%	97.334%
6909	VT HOLDINGS CO	0.001%	97.335%
6910	HYUNDAI DS,OLD	0.001%	97.337%
6911	ODFJELL DRILLIN	0.001%	97.338%
6912	BANK JABAR BANT	0.001%	97.340%
6913	TAEKWANG IND CO	0.001%	97.341%
6914	BK OF SAGA	0.001%	97.343%
6915	MITSUBISHI STEE	0.001%	97.344%
6916	METALS X LTD	0.001%	97.346%
6917	CIMC ENRIC HOLD	0.001%	97.347%
6918	FORMULA SYST(19	0.001%	97.349%
6919	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	97.350%
6920	PROPERTY FOR IN	0.001%	97.352%
6921	BELL AG - REG	0.001%	97.353%
6922	TAKASAGO INTL C	0.001%	97.355%
6923	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.356%
6924	INFRASTRUCTURA	0.001%	97.358%
6925	EIS ECZACIBASI	0.001%	97.359%
6926	BANK OF CHONGQI	0.001%	97.360%
6927	JIN CO.LTD	0.001%	97.362%
6928	KOMERCNI BANKA	0.001%	97.363%
6929	SCSK CORPORATIO	0.001%	97.365%
6930	PRESSANCE CORPO	0.001%	97.366%
6931	G.U.D. HOLDINGS	0.001%	97.368%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	JSP CORP	0.001%	97.369%
6933	DORIAN LPG LTD	0.001%	97.371%
6934	TT ELECTRONICS	0.001%	97.372%
6935	ACCESS CO LTD	0.001%	97.374%
6936	MAH SING GROUP	0.001%	97.375%
6937	FRASERS CENTREP	0.001%	97.377%
6938	SAKATA INX CORP	0.001%	97.378%
6939	EASY BIO INC	0.001%	97.380%
6940	SIGDO KOPPERS S	0.001%	97.381%
6941	IBASE TECHNOLOG	0.001%	97.383%
6942	TAIYO INK MFG C	0.001%	97.384%
6943	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.386%
6944	HOOSIERS HOLDIN	0.001%	97.387%
6945	HOCHDORF HOLDIN	0.001%	97.388%
6946	SOILBUILD BUSIN	0.001%	97.390%
6947	EHIME BANK	0.001%	97.391%
6948	NIDEC CORPORATI	0.001%	97.393%
6949	ECOPETROL SA SPONSORED ADR ADR	0.001%	97.394%
6950	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.396%
6951	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	97.397%
6952	HAILIANG EDUCAT	0.001%	97.399%
6953	GMO PAYMENT GAT	0.001%	97.400%
6954	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.402%
6955	SCHRODER REAL E	0.001%	97.403%
6956	MEKONOMEN AB	0.001%	97.405%
6957	BW LPG LTD	0.001%	97.406%
6958	TIANJIN PORT DE	0.001%	97.407%
6959	TIME DOTCOM BHD	0.001%	97.409%
6960	KARNATAKA BANK	0.001%	97.410%
6961	AEROSPACE INDUS	0.001%	97.412%
6962	MIRAMAR HTEL &	0.001%	97.413%
6963	TENARIS S.A.	0.001%	97.415%
6964	UNILEVER INDONE	0.001%	97.416%
6965	EREX CO LTD	0.001%	97.418%
6966	MCJ CO LTD	0.001%	97.419%
6967	BANKINTER SA	0.001%	97.421%
6968	BRUNEL INTL	0.001%	97.422%
6969	CIA SANEAMENTO	0.001%	97.424%
6970	EVEN CONSTRUCTO	0.001%	97.425%
6971	GREAT LAKES DRE	0.001%	97.426%
6972	HONGHUA GROUP L	0.001%	97.428%
6973	FUJICCO CO	0.001%	97.429%
6974	MIKUNI CORP	0.001%	97.431%
6975	DAI NIPPON TORY	0.001%	97.432%
6976	EMIRA PROPERTY	0.001%	97.434%
6977	SL CORP	0.001%	97.435%
6978	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.437%
6979	SAKAI CHEMICAL	0.001%	97.438%
6980	ADANI TRANSMISS	0.001%	97.440%
6981	HAMAKYOREX CO L	0.001%	97.441%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	TECNICAS REUNID	0.001%	97.442%
6983	TECHTARGET COMMON STOCK USD.001	0.001%	97.444%
6984	BRODRENE HARTMA	0.001%	97.445%
6985	AKASTOR ASA	0.001%	97.447%
6986	SHANDONG CHENMI	0.001%	97.448%
6987	SEMIRARA MINING	0.001%	97.450%
6988	GALAXY RESOURCE	0.001%	97.451%
6989	ROBINSONS RETAI	0.001%	97.453%
6990	KIER GROUP	0.001%	97.454%
6991	MYER HOLDINGS L	0.001%	97.455%
6992	TOWA CORP	0.001%	97.457%
6993	UNIVERSAL MEDIC	0.001%	97.458%
6994	NETUREN CO	0.001%	97.460%
6995	SAKAI MOVING SE	0.001%	97.461%
6996	KAMEI CORP	0.001%	97.463%
6997	CHINA METAL PRO	0.001%	97.464%
6998	WEBJET LTD	0.001%	97.466%
6999	HYUNDAI MIPO DO	0.001%	97.467%
7000	PETRON MALAYSIA	0.001%	97.468%
7001	CHINA SINGYES S	0.001%	97.470%
7002	NESTLE INDIA	0.001%	97.471%
7003	LG CORP	0.001%	97.473%
7004	FIRST REIT	0.001%	97.474%
7005	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.476%
7006	SMK CORP	0.001%	97.477%
7007	WELSPUN INDIA L	0.001%	97.478%
7008	ASAHI HOLDINGS	0.001%	97.480%
7009	HIBIYA ENGINEER	0.001%	97.481%
7010	PHOENIX MECANO	0.001%	97.483%
7011	WASKITA KARYA T	0.001%	97.484%
7012	BES ENGINEERING	0.001%	97.486%
7013	COWEN INC COMMON STOCK USD.01	0.001%	97.487%
7014	AI HOLDINGS COR	0.001%	97.488%
7015	THAI AIRWAYS IN	0.001%	97.490%
7016	FORD OTOSAN	0.001%	97.491%
7017	MODEC INC	0.001%	97.493%
7018	TAIWAN SECOM	0.001%	97.494%
7019	KOREA CIRCUIT C	0.001%	97.496%
7020	TRUE NORTH COMM	0.001%	97.497%
7021	GEOX S.P.A.	0.001%	97.498%
7022	YURTEC CORPORAT	0.001%	97.500%
7023	FAMOUS BRANDS L	0.001%	97.501%
7024	DISCO CORPORATI	0.001%	97.503%
7025	IPCA LABORATORI	0.001%	97.504%
7026	WYNN MACAU LTD	0.001%	97.506%
7027	MEDIA NUSANTARA	0.001%	97.507%
7028	WORLEYPARSONS	0.001%	97.508%
7029	TALGO SA	0.001%	97.510%
7030	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.511%
7031	VESTEL ELECTRON	0.001%	97.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	PHILIPS LIGHTIN	0.001%	97.514%
7033	DANIELI & CO CO	0.001%	97.515%
7034	KESKO OYJ	0.001%	97.517%
7035	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.518%
7036	CONTINENTAL HLD	0.001%	97.520%
7037	AUSTAL LTD	0.001%	97.521%
7038	VERA BRADLEY INC COMMON STOCK	0.001%	97.523%
7039	SOLOR A/S	0.001%	97.524%
7040	SCATEC SOLAR AS	0.001%	97.525%
7041	HOLY STONE ENTE	0.001%	97.527%
7042	DYNAPACK INTL T	0.001%	97.528%
7043	MITSUMI SOKO CO	0.001%	97.530%
7044	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.531%
7045	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.532%
7046	SAIBU GAS CO	0.001%	97.534%
7047	CIA SANEAMENTO	0.001%	97.535%
7048	NTT URBAN DEVEL	0.001%	97.537%
7049	KYOEI STEEL LTD	0.001%	97.538%
7050	AP THAILAND PCL	0.001%	97.539%
7051	TSUKISHIMA KIKA	0.001%	97.541%
7052	ANSELL LTD	0.001%	97.542%
7053	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.544%
7054	FRASERS HOSPITA	0.001%	97.545%
7055	E CL SA	0.001%	97.546%
7056	DIC ASSET AG	0.001%	97.548%
7057	JAPAN PULP & PA	0.001%	97.549%
7058	BOIRON	0.001%	97.551%
7059	TURKIYE SINAI K	0.001%	97.552%
7060	INGERSOLL GLB H	0.001%	97.553%
7061	HIMART CO LTD	0.001%	97.555%
7062	MCMILLAN SHAKES	0.001%	97.556%
7063	NIHON NOHYAKU	0.001%	97.558%
7064	EUGENE CORP	0.001%	97.559%
7065	PHOENIX HLDGS L	0.001%	97.560%
7066	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.562%
7067	NETIA SA	0.001%	97.563%
7068	SIMMTECH CO LTD	0.001%	97.565%
7069	ELITE SEMICONDU	0.001%	97.566%
7070	FORUS S.A.	0.001%	97.567%
7071	COAL INDIA LTD	0.001%	97.569%
7072	CIA DE DIST INT	0.001%	97.570%
7073	GL EVENTS	0.001%	97.572%
7074	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.573%
7075	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.574%
7076	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	97.576%
7077	BURSON GROUP LT	0.001%	97.577%
7078	ORION CORP	0.001%	97.579%
7079	GEMTEK TECHNOLO	0.001%	97.580%
7080	L'OCCITANE INTE	0.001%	97.581%
7081	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	RYOSHOKU LTD	0.001%	97.584%
7083	ROBERT WALTERS	0.001%	97.585%
7084	CHAUN-CHOUNG TE	0.001%	97.587%
7085	SAETA YIELD SA	0.001%	97.588%
7086	FINANCIAL PRODU	0.001%	97.590%
7087	EL PUERTO DE LI	0.001%	97.591%
7088	STANDARD LIFE I	0.001%	97.592%
7089	ICHIYOSHI SECS	0.001%	97.594%
7090	GRUPO ARGOS S.A	0.001%	97.595%
7091	LUNDIN GOLD INC	0.001%	97.596%
7092	NONG SHIM CO	0.001%	97.598%
7093	NORWEGIAN AIR S	0.001%	97.599%
7094	SINARMAS LAND	0.001%	97.601%
7095	UNID CO LTD	0.001%	97.602%
7096	NOVA MEASURING	0.001%	97.603%
7097	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.605%
7098	NOBLE CORP PLC	0.001%	97.606%
7099	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.607%
7100	BHARTI INFRATEL	0.001%	97.609%
7101	KAPPAHL HOLDING	0.001%	97.610%
7102	CORP INMOBILIAR	0.001%	97.612%
7103	DAEWOONG CO LTD	0.001%	97.613%
7104	GUOCOLAND LTD	0.001%	97.614%
7105	HYUNDAI ROTEM C	0.001%	97.616%
7106	VERBIO VEREINIG	0.001%	97.617%
7107	REGAL HOTELS IN	0.001%	97.618%
7108	QUALITY HOUSES	0.001%	97.620%
7109	ALTRI SGPS S.A.	0.001%	97.621%
7110	GROUPE CRIT	0.001%	97.623%
7111	DONGFANG ELECT	0.001%	97.624%
7112	EDP RENOVAVEIS	0.001%	97.625%
7113	AIMS AMP CAPITA	0.001%	97.627%
7114	HARASHIN CO LTD	0.001%	97.628%
7115	GOLDSUN DEV/CON	0.001%	97.629%
7116	ARROW GLOBAL GR	0.001%	97.631%
7117	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.632%
7118	HOTEL SHILLA	0.001%	97.633%
7119	TORIDOLL CORPOR	0.001%	97.635%
7120	SHOEI FOODS COR	0.001%	97.636%
7121	MESA LABORATORIES INC COMMON STOCK	0.001%	97.638%
7122	OITA BANK	0.001%	97.639%
7123	MIRATI THERAPEU	0.001%	97.640%
7124	RENEAS ELECTRO	0.001%	97.642%
7125	CONCORD NEW ENE	0.001%	97.643%
7126	FREEMAN FINANCI	0.001%	97.644%
7127	SEASPAN CORP	0.001%	97.646%
7128	METALLURGICAL C	0.001%	97.647%
7129	CHINA SHANSHUI	0.001%	97.648%
7130	SUPERBLOCK PCL	0.001%	97.650%
7131	CHUDENKO CORP	0.001%	97.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SUN HUNG KAI CO	0.001%	97.652%
7133	ZOJIRUSHI CORP	0.001%	97.654%
7134	TEXHONG TEXTILE	0.001%	97.655%
7135	AJANTA PHARMA	0.001%	97.656%
7136	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.658%
7137	COLTENE HOLDI	0.001%	97.659%
7138	QAD INC A COMMON STOCK	0.001%	97.661%
7139	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.662%
7140	FINOLEX CABLES	0.001%	97.663%
7141	PETRONAS DAGANG	0.001%	97.665%
7142	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	97.666%
7143	YAMAZEN CORPORA	0.001%	97.667%
7144	AFFICHAGE HOLDI	0.001%	97.669%
7145	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	97.670%
7146	CENTURY TEXT &	0.001%	97.671%
7147	FACC AG	0.001%	97.673%
7148	CAMBIAN GROUP P	0.001%	97.674%
7149	BIOGAIA AB	0.001%	97.675%
7150	HANWHA SECS	0.001%	97.677%
7151	HUNG POO CONSTR	0.001%	97.678%
7152	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.679%
7153	MOTECH INDUSTRI	0.001%	97.681%
7154	INTILAND DEVPT	0.001%	97.682%
7155	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	97.683%
7156	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.685%
7157	HOKUTO CORP	0.001%	97.686%
7158	ROKKO BUTTER CO	0.001%	97.688%
7159	HNZ GROUP INC	0.001%	97.689%
7160	AKKA TECHNOLOGI	0.001%	97.690%
7161	SHINKO PLANTECH	0.001%	97.692%
7162	OKURA INDUSTRIA	0.001%	97.693%
7163	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.694%
7164	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.696%
7165	MULTIPLUS SA	0.001%	97.697%
7166	METRO HOLDINGS	0.001%	97.698%
7167	HO BEE INVESTME	0.001%	97.700%
7168	CCC SA	0.001%	97.701%
7169	SAGA PLC	0.001%	97.702%
7170	ELECTRA	0.001%	97.704%
7171	CLEARWATER SEAF	0.001%	97.705%
7172	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.706%
7173	STAGECOACH GROU	0.001%	97.708%
7174	TYC BROTHER IND	0.001%	97.709%
7175	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.710%
7176	UOA DEVELOPMENT	0.001%	97.712%
7177	CENTURIA INDUST	0.001%	97.713%
7178	LINX SA	0.001%	97.714%
7179	PHILIPPINE NATL	0.001%	97.716%
7180	SHIN ZU SHING C	0.001%	97.717%
7181	NAMCHOW CHEMICA	0.001%	97.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	MELISRON LTD	0.001%	97.720%
7183	HISAKA WORKS LT	0.001%	97.721%
7184	COMBA TELECOM S	0.001%	97.722%
7185	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.724%
7186	CHOLAMANDALAM I	0.001%	97.725%
7187	KALBE FARMA	0.001%	97.726%
7188	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.728%
7189	RAYMOND LTD	0.001%	97.729%
7190	HAP SENG CONSOL	0.001%	97.730%
7191	ANANDA DEVELOPM	0.001%	97.732%
7192	Y G-1	0.001%	97.733%
7193	GUJARAT STATE F	0.001%	97.734%
7194	SECURITY BANK C	0.001%	97.736%
7195	SEAH BESTEEL CO	0.001%	97.737%
7196	FUJI CO(TOKYO)	0.001%	97.738%
7197	RELIANCE ENERGY	0.001%	97.740%
7198	CLAS OHLSON AB	0.001%	97.741%
7199	MEDICLINIC INTE	0.001%	97.742%
7200	NVE CORP	0.001%	97.744%
7201	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.745%
7202	HAKDEX AB	0.001%	97.746%
7203	DOGAN HOLDINGS	0.001%	97.748%
7204	HANDSOME CORP	0.001%	97.749%
7205	GODREJ CONSUMER	0.001%	97.750%
7206	KPIT TECHNOLOGI	0.001%	97.751%
7207	HEINEKEN MALAYS	0.001%	97.753%
7208	BIOTEST AG	0.001%	97.754%
7209	UNITED SPIRITS	0.001%	97.755%
7210	SANTOS BRASIL P	0.001%	97.757%
7211	TOYO KANETSU KK	0.001%	97.758%
7212	SHOEI CO LTD	0.001%	97.759%
7213	VILLA WORLD LTD	0.001%	97.761%
7214	IRISH CONTINENT	0.001%	97.762%
7215	NRW HOLDINGS LT	0.001%	97.763%
7216	XIAMEN INTL POR	0.001%	97.765%
7217	OPTO TECH CORPN	0.001%	97.766%
7218	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.767%
7219	CHINA SUNTIEN G	0.001%	97.769%
7220	COSTAMARE INC	0.001%	97.770%
7221	KRESNA	0.001%	97.771%
7222	SIRTEX MEDICAL	0.001%	97.773%
7223	MARUWA CO LTD	0.001%	97.774%
7224	HI SUN TECH CHI	0.001%	97.775%
7225	TV TOKYO HLDG C	0.001%	97.777%
7226	YASUNAGA CORP	0.001%	97.778%
7227	F&A AQUA HOLDIN	0.001%	97.779%
7228	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	97.780%
7229	NICHIREKI CO LT	0.001%	97.782%
7230	PERLIS PLANTATI	0.001%	97.783%
7231	WELCIA HOLDINGS	0.001%	97.784%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	TIAN GE INTERAC	0.001%	97.786%
7233	HORNBACK BAUMAR	0.001%	97.787%
7234	KOREA KOLMAR CO	0.001%	97.788%
7235	EMPRESA NACIONAL	0.001%	97.790%
7236	PENDRAGON PLC	0.001%	97.791%
7237	CERVECERIAS UNI	0.001%	97.792%
7238	DUNI AB	0.001%	97.793%
7239	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.795%
7240	CAPITAL ONE BAN	0.001%	97.796%
7241	KATAKURA INDS	0.001%	97.797%
7242	ACTRON TECHNOLO	0.001%	97.799%
7243	REDCO PROPERTIE	0.001%	97.800%
7244	MORGAN SINDALL	0.001%	97.801%
7245	SFA ENGINEERING	0.001%	97.803%
7246	TONG YANG INV B	0.001%	97.804%
7247	TECHNICOLOR	0.001%	97.805%
7248	KAJARIA CERAMIC	0.001%	97.807%
7249	PT TIMAH TBK	0.001%	97.808%
7250	HOCHIKI CORPORA	0.001%	97.809%
7251	SUNSHINE 10	0.001%	97.810%
7252	PROCTOR&GAMBLE	0.001%	97.812%
7253	KIKKOMAN CORP	0.001%	97.813%
7254	TOYO KOHAN CO	0.001%	97.814%
7255	CHINA AIRCRAFT	0.001%	97.816%
7256	NIPPON CARBON C	0.001%	97.817%
7257	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.818%
7258	KONISHI CO LTD	0.001%	97.819%
7259	ALPHA & OMEGA S	0.001%	97.821%
7260	BANGKOK DUSIT M	0.001%	97.822%
7261	GREATEK ELECTRO	0.001%	97.823%
7262	BRUNELLO CUCINE	0.001%	97.825%
7263	EIGHTEENTH BANK	0.001%	97.826%
7264	LONMIN PLC	0.001%	97.827%
7265	ROAD KING INFRA	0.001%	97.828%
7266	LIFE CORPORATIO	0.001%	97.830%
7267	CGN MEIYA POWER	0.001%	97.831%
7268	AKTIA BANK OYJ	0.001%	97.832%
7269	NATIONAL GRID P	0.001%	97.834%
7270	GLOBAL MEDIACOM	0.001%	97.835%
7271	ARROWHEAD PROR	0.001%	97.836%
7272	ADVAN CO LTD	0.001%	97.837%
7273	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	97.839%
7274	DIGI INTL INC	0.001%	97.840%
7275	DENYO CO	0.001%	97.841%
7276	PARCO CO	0.001%	97.843%
7277	LIMELIGHT NETW	0.001%	97.844%
7278	MK ELECTRON	0.001%	97.845%
7279	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.846%
7280	ADVANCED WIRELE	0.001%	97.848%
7281	SIA REIT INC	0.001%	97.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	GREAT EASTERN H	0.001%	97.850%
7283	SINTEX PLASTICS	0.001%	97.852%
7284	ASSET MANAGERS	0.001%	97.853%
7285	BENEFIT ONE INC	0.001%	97.854%
7286	NAMURA SHIPBUIL	0.001%	97.855%
7287	CMBC CAPITAL HO	0.001%	97.857%
7288	TEAM INC	0.001%	97.858%
7289	mitsui HOME CO	0.001%	97.859%
7290	WEYCO GROUP INC	0.001%	97.861%
7291	TOTETSU KOGYO C	0.001%	97.862%
7292	WESTERN ENERGY	0.001%	97.863%
7293	I.T LIMITED	0.001%	97.864%
7294	INFOCOM CORP	0.001%	97.866%
7295	LOTTE CONFECT	0.001%	97.867%
7296	TOKAI CORP/GIFU	0.001%	97.868%
7297	TOURISM HOLDING	0.001%	97.869%
7298	PROSPERITY REIT	0.001%	97.871%
7299	CRAFT BREWERS A	0.001%	97.872%
7300	FUJIBO HOLDINGS	0.001%	97.873%
7301	SCANDI STANDARD	0.001%	97.875%
7302	TOLI CORP	0.001%	97.876%
7303	AVIC INTERNATIO	0.001%	97.877%
7304	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	97.878%
7305	GENESIS ENERGY	0.001%	97.880%
7306	MOMENTUM GROUP	0.001%	97.881%
7307	ADCOCK INGRAM H	0.001%	97.882%
7308	RANK GROUP PLC	0.001%	97.883%
7309	FRONTLINE LTD/B	0.001%	97.885%
7310	DAIWA INDUSTRIE	0.001%	97.886%
7311	GUANGZHOU PHARM	0.001%	97.887%
7312	COLBUN S.A.	0.001%	97.889%
7313	ASCENTIAL PLC	0.001%	97.890%
7314	INTERNATIONAL M	0.001%	97.891%
7315	SUNGWOO HITECH	0.001%	97.892%
7316	SPH REIT	0.001%	97.894%
7317	KOWLOON DEVMT	0.001%	97.895%
7318	CAPITAL® PRO	0.001%	97.896%
7319	TOWNGAS CHINA C	0.001%	97.897%
7320	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.899%
7321	SIPEF(PLANT FIN	0.001%	97.900%
7322	T-GAIA CORP	0.001%	97.901%
7323	DELEK GROUP	0.001%	97.902%
7324	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	97.904%
7325	SAWIT SUMBERMAS	0.001%	97.905%
7326	COSMOS PHARMACE	0.001%	97.906%
7327	VITAL KSK HOLDI	0.001%	97.907%
7328	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.909%
7329	ORIOLA-KD CORP	0.001%	97.910%
7330	BETER BED HOLD	0.001%	97.911%
7331	OSJB HOLDINGS C	0.001%	97.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	ASIA VITAL COMP	0.001%	97.914%
7333	RCF	0.001%	97.915%
7334	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.916%
7335	YOSHINOYA D&C C	0.001%	97.918%
7336	E-COMMODITIES H	0.001%	97.919%
7337	MAGNITOGORS-SPO	0.001%	97.920%
7338	PARK ELECTROCHE	0.001%	97.921%
7339	CORFICOLOMBIANA	0.001%	97.923%
7340	TELESITES SAB D	0.001%	97.924%
7341	LIG NEX1 CO LTD	0.001%	97.925%
7342	YARA INTERNATIO	0.001%	97.926%
7343	JU TENG INTERNA	0.001%	97.928%
7344	JSR CORPORATION	0.001%	97.929%
7345	COMMUNISIS PLC	0.001%	97.930%
7346	TECHNOLOGY ONE	0.001%	97.931%
7347	CREDITO REAL SA	0.001%	97.932%
7348	ORACLE FIN SERV	0.001%	97.934%
7349	RYOSAN CO	0.001%	97.935%
7350	BTB REAL ESTATE	0.001%	97.936%
7351	PARTNER COMMUNI	0.001%	97.937%
7352	ALUPAR INVEST S	0.001%	97.939%
7353	ROLAND DG CORP	0.001%	97.940%
7354	BYGGMAX GROUP A	0.001%	97.941%
7355	SMS CO LTD	0.001%	97.942%
7356	SUNDARAM FINANC	0.001%	97.944%
7357	TYMAN PLC	0.001%	97.945%
7358	MALAYSIA BUILD	0.001%	97.946%
7359	TAIWAN SURFACE	0.001%	97.947%
7360	PUMA AG	0.001%	97.949%
7361	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	97.950%
7362	SADBHAV ENGINEE	0.001%	97.951%
7363	CAPITA GROUP PL	0.001%	97.952%
7364	CHINA SILVER GR	0.001%	97.954%
7365	VAISALA	0.001%	97.955%
7366	KH NEOCHEM CO L	0.001%	97.956%
7367	FANTASIA HOLDIN	0.001%	97.957%
7368	TSUGAMI CORP	0.001%	97.959%
7369	ENAV SPA	0.001%	97.960%
7370	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.961%
7371	DATANG INTL POW	0.001%	97.962%
7372	XINGDA INTERNAT	0.001%	97.963%
7373	CHUNGHWA PRECIS	0.001%	97.965%
7374	SAMYANG CORP	0.001%	97.966%
7375	GLOBAL POWER SY	0.001%	97.967%
7376	STARZEN CO LTD	0.001%	97.968%
7377	CALIX INC COMMON STOCK	0.001%	97.970%
7378	ASIA AVIATION P	0.001%	97.971%
7379	CENTRAL CHINA R	0.001%	97.972%
7380	PLENUS CO	0.001%	97.973%
7381	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	97.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	GPO AEROPORTUAR	0.001%	97.976%
7383	PULSE SEISMIC	0.001%	97.977%
7384	UNITED INTL ENT	0.001%	97.978%
7385	CROSS-HARBOUR H	0.001%	97.979%
7386	DHT HOLDINGS IN	0.001%	97.981%
7387	TRANS COSMOS	0.001%	97.982%
7388	HENDERSON LAND	0.001%	97.983%
7389	UNIVERSAL CEMEN	0.001%	97.984%
7390	ADDETECH AB B SH	0.001%	97.986%
7391	TENMA CORPORATI	0.001%	97.987%
7392	MANILA ELECTRIC	0.001%	97.988%
7393	DAI-ICHI SEIKO	0.001%	97.989%
7394	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.990%
7395	AGUAS ANDINAS S	0.001%	97.992%
7396	ANICOM HOLDINGS	0.001%	97.993%
7397	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.994%
7398	ACOM CO	0.001%	97.995%
7399	FUNAI ELECTRIC	0.001%	97.997%
7400	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	97.998%
7401	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	97.999%
7402	ALPHA CORP	0.001%	98.000%
7403	TONGYANG LIFE I	0.001%	98.001%
7404	POU SHENG INTL	0.001%	98.003%
7405	GAMEHOST INC	0.001%	98.004%
7406	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.005%
7407	CEDAR WOODS PRO	0.001%	98.006%
7408	DONGWONIndustr	0.001%	98.007%
7409	UTD INDUSTRIAL	0.001%	98.009%
7410	NAMYANG DAIRY P	0.001%	98.010%
7411	SOLARTECH INTL	0.001%	98.011%
7412	ADITYA BIRLA CA	0.001%	98.012%
7413	DAEHAN FLOUR MI	0.001%	98.014%
7414	IMVESCOR RESTAU	0.001%	98.015%
7415	ENERCHINA HOLDI	0.001%	98.016%
7416	F-TECH INC	0.001%	98.017%
7417	YAKULT HONSHA C	0.001%	98.018%
7418	LPP SA	0.001%	98.020%
7419	NORITAKE CO	0.001%	98.021%
7420	PSG GROUP LTD	0.001%	98.022%
7421	GOL LINHAS AERE	0.001%	98.023%
7422	SHOUGANG CNCRD	0.001%	98.024%
7423	HAPPINET CORP	0.001%	98.026%
7424	INTOPS CO	0.001%	98.027%
7425	GET NICE HOLDIN	0.001%	98.028%
7426	STHREE	0.001%	98.029%
7427	GR ED L'ESPRESS	0.001%	98.030%
7428	GRUPO INDUSTRIA	0.001%	98.032%
7429	CATHEDRAL ENER	0.001%	98.033%
7430	BULTEN AB	0.001%	98.034%
7431	BANCO DAVIVIEND	0.001%	98.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	B&B TOOLS AB	0.001%	98.036%
7433	CAFE DE CORAL H	0.001%	98.038%
7434	PARTRON CO LTD	0.001%	98.039%
7435	KEPPEL INFRASTR	0.001%	98.040%
7436	RIKEN VITAMIN C	0.001%	98.041%
7437	G-RESOURCES GP	0.001%	98.042%
7438	TA CHEN STAINLE	0.001%	98.044%
7439	UNIBAIL-RODAMCO	0.001%	98.045%
7440	GREAT EASTERN S	0.001%	98.046%
7441	DEVELOPMENT SEC	0.001%	98.047%
7442	TATA COMMUNICAT	0.001%	98.048%
7443	ORACLE CORP JAP	0.001%	98.050%
7444	51JOB INC ADR ADR USD.0001	0.001%	98.051%
7445	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.052%
7446	SOCIEDAD MATRIZ	0.001%	98.053%
7447	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.054%
7448	GREE INC	0.001%	98.056%
7449	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.057%
7450	NEWALTA INC	0.001%	98.058%
7451	WILH. WILHELMSE	0.001%	98.059%
7452	LITE-ON SEMICON	0.001%	98.060%
7453	MUNKSJO OYJ	0.001%	98.062%
7454	VAN LANSCHOT NV	0.001%	98.063%
7455	TESARO INC	0.001%	98.064%
7456	TAI CHEUNG HLDG	0.001%	98.065%
7457	GOLD CIRCUIT EL	0.001%	98.066%
7458	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.068%
7459	TRANCOM CO, LTD	0.001%	98.069%
7460	GALATASARAY SPO	0.001%	98.070%
7461	M DIAS BRANCO S	0.001%	98.071%
7462	S1 CORP	0.001%	98.072%
7463	PRESIDENT SECS	0.001%	98.073%
7464	SURUGA CO LTD	0.001%	98.075%
7465	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.076%
7466	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.077%
7467	PTC INDIA LTD	0.001%	98.078%
7468	RH COMMON STOCK USD.0001	0.001%	98.079%
7469	NIPPON BEET SUG	0.001%	98.081%
7470	ACE HARDWARE IN	0.001%	98.082%
7471	DIP CORPORATION	0.001%	98.083%
7472	ALDERMORE GROUP	0.001%	98.084%
7473	MONTEA SCA	0.001%	98.085%
7474	CHINA AEROSPACE	0.001%	98.086%
7475	KOREA GAS CORP	0.001%	98.088%
7476	CTCI CORP	0.001%	98.089%
7477	KOKUYO CO	0.001%	98.090%
7478	HYUNDAI HOME SH	0.001%	98.091%
7479	OOHIMEDIA LTD	0.001%	98.092%
7480	ENERGISA SA	0.001%	98.093%
7481	GLOBERIDE INC	0.001%	98.095%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	SANYANGIndustr	0.001%	98.096%
7483	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.097%
7484	NISHIMATSUYA CH	0.001%	98.098%
7485	VIRGIN AUSTRALI	0.001%	98.099%
7486	CVC BRASIL OP A	0.001%	98.101%
7487	FALCK RENEWABLE	0.001%	98.102%
7488	TONG HSING ELEC	0.001%	98.103%
7489	TICON INDUSTRIA	0.001%	98.104%
7490	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.105%
7491	UMW OIL & GAS C	0.001%	98.106%
7492	ORDINA NV	0.001%	98.108%
7493	KOZA ANADOLU ME	0.001%	98.109%
7494	ZORLU ENRJI	0.001%	98.110%
7495	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.111%
7496	PCHOME ONLINE I	0.001%	98.112%
7497	PEGASUS SEWING	0.001%	98.113%
7498	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.115%
7499	JAMMU & KASHMIR	0.001%	98.116%
7500	HANWHA NON-LIFE	0.001%	98.117%
7501	SINON CORP	0.001%	98.118%
7502	BOUSTEAD HLDGS	0.001%	98.119%
7503	GULLIVER INTERN	0.001%	98.120%
7504	DAIICHI JITSUGY	0.001%	98.122%
7505	HANSOL LCD INC	0.001%	98.123%
7506	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.124%
7507	GLAXOSMITHKLINE	0.001%	98.125%
7508	COOPER ENERGY L	0.001%	98.126%
7509	NORDIC SEMICOND	0.001%	98.127%
7510	SK TELECOM ADR	0.001%	98.129%
7511	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.130%
7512	SHELL REFINING(0.001%	98.131%
7513	ALAM SUTERA REA	0.001%	98.132%
7514	KP TISSUE INC	0.001%	98.133%
7515	WINMARK CORP COMMON STOCK	0.001%	98.134%
7516	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.136%
7517	ASKUL	0.001%	98.137%
7518	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.138%
7519	BIESSE	0.001%	98.139%
7520	SDI CORP	0.001%	98.140%
7521	CHINA TELECOM C	0.001%	98.141%
7522	BELLEVUE GROUP	0.001%	98.142%
7523	PANIN FINANCIAL	0.001%	98.144%
7524	IGB REAL ESTATE	0.001%	98.145%
7525	HIDAY HIDAKA CO	0.001%	98.146%
7526	YICHANG HEC CHA	0.001%	98.147%
7527	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.148%
7528	TOBISHIMA CORP	0.001%	98.149%
7529	SYNERGIE	0.001%	98.151%
7530	YUMESHIN HOLDIN	0.001%	98.152%
7531	SANKYO TATEYAMA	0.001%	98.153%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	DAISO CO	0.001%	98.154%
7533	METAWATER CO LT	0.001%	98.155%
7534	RIDLEY CORP LTD	0.001%	98.156%
7535	STAR MICRONICS	0.001%	98.157%
7536	HAWKINS INC COMMON STOCK USD.05	0.001%	98.159%
7537	MINATO BANK	0.001%	98.160%
7538	FEDERAL CORP	0.001%	98.161%
7539	PKP CARGO SA	0.001%	98.162%
7540	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.163%
7541	WISETECH GLOBAL	0.001%	98.164%
7542	UNIDEN CORP	0.001%	98.166%
7543	CHUGAI PHARM CO	0.001%	98.167%
7544	VITROLIFE AB	0.001%	98.168%
7545	CALBEE INC	0.001%	98.169%
7546	SA SA INTL HLDG	0.001%	98.170%
7547	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.171%
7548	COSAN LOGISTICA	0.001%	98.172%
7549	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.174%
7550	PTT PUBLIC COMP	0.001%	98.175%
7551	ATRIUM LJUNGBER	0.001%	98.176%
7552	COLLINS FOOD LT	0.001%	98.177%
7553	HOTAI MOTOR CO	0.001%	98.178%
7554	ALTEK CORP	0.001%	98.179%
7555	BWX LTD	0.001%	98.180%
7556	FIAT CHRYSLER A	0.001%	98.182%
7557	FREIGHTWAYS LTD	0.001%	98.183%
7558	PANDA GREEN ENE	0.001%	98.184%
7559	MAN SE	0.001%	98.185%
7560	ESTIA HELATH LT	0.001%	98.186%
7561	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.187%
7562	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.188%
7563	STAR ASIAN INVE	0.001%	98.190%
7564	SPEEDY HIRE PLC	0.001%	98.191%
7565	CHINA LILANG LT	0.001%	98.192%
7566	FURUKAWA BATTER	0.001%	98.193%
7567	THAI VEGETABLE	0.001%	98.194%
7568	ARB CORP LTD	0.001%	98.195%
7569	MOBILEONE LTD.	0.001%	98.196%
7570	CHUNG HUNG STEE	0.001%	98.198%
7571	GRUPO CEMENTOS	0.001%	98.199%
7572	SINGAMAS CONTAI	0.001%	98.200%
7573	SPCG	0.001%	98.201%
7574	KYUNG DONG	0.001%	98.202%
7575	SILICONWARE PRE	0.001%	98.203%
7576	QUALITAS CONTOL	0.001%	98.204%
7577	TOP SPRING INTL	0.001%	98.205%
7578	TKC CORPORATION	0.001%	98.207%
7579	HOTELES CITY EX	0.001%	98.208%
7580	PAN INTL INDL	0.001%	98.209%
7581	ADVA AG	0.001%	98.210%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	ONE LIBERTY PRO	0.001%	98.211%
7583	ACTER CO LTD	0.001%	98.212%
7584	HANSOL PAPER CO	0.001%	98.213%
7585	STOLT-NIELSEN L	0.001%	98.215%
7586	MARUWA UNYU	0.001%	98.216%
7587	ADHI KARYA PERS	0.001%	98.217%
7588	DONG-A SOCIO	0.001%	98.218%
7589	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.219%
7590	SONGA OFFSHORE	0.001%	98.220%
7591	AICHI CORPORATI	0.001%	98.221%
7592	SAMSUNG SDI CO	0.001%	98.222%
7593	LG FASHION CORP	0.001%	98.224%
7594	MAHINDRA & MAHI	0.001%	98.225%
7595	BANK OF INDIA C	0.001%	98.226%
7596	RADICO KHAITAN	0.001%	98.227%
7597	IMDEX LTD	0.001%	98.228%
7598	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.229%
7599	ALIO GOLD INC	0.001%	98.230%
7600	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	98.231%
7601	STONE ENERGY CORP COMMON STOCK USD.01	0.001%	98.233%
7602	ACETO CORP COMMON STOCK USD.01	0.001%	98.234%
7603	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.235%
7604	WIJAYA KARYA	0.001%	98.236%
7605	SRI REJEKI ISMA	0.001%	98.237%
7606	SHINNIHON CORP	0.001%	98.238%
7607	DAIRY FARM INTL	0.001%	98.239%
7608	CMC MAGNETICS C	0.001%	98.240%
7609	MURRAY & ROBERT	0.001%	98.241%
7610	JAMCO COPORATIN	0.001%	98.243%
7611	TOHO TITANIUM C	0.001%	98.244%
7612	CHIBA KOGYO BAN	0.001%	98.245%
7613	JUST DIAL LTD	0.001%	98.246%
7614	RAFFLES MEDICAL	0.001%	98.247%
7615	MPACT LIMITED	0.001%	98.248%
7616	FUJITSU KIDEN	0.001%	98.249%
7617	SUMIDA ELECTRIC	0.001%	98.250%
7618	AXACTOR AB	0.001%	98.252%
7619	NAN HAI CORPORA	0.001%	98.253%
7620	BORYUNG PHARM	0.001%	98.254%
7621	NOMURA CO LTD	0.001%	98.255%
7622	SOBHA LIMITED	0.001%	98.256%
7623	CHONG HONG CONS	0.001%	98.257%
7624	HANSOL PAPER CO	0.001%	98.258%
7625	OBERBANK AG	0.001%	98.259%
7626	IXYS CORPORATION COMMON STOCK USD.01	0.001%	98.260%
7627	FARGLORY LAND D	0.001%	98.261%
7628	INGENIA COMMUNI	0.001%	98.263%
7629	COSCO CORPORATI	0.001%	98.264%
7630	TSUBAKI NAKASHI	0.001%	98.265%
7631	JUSTSYSTEM	0.001%	98.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	O-BANK CO LTD	0.001%	98.267%
7633	FUJI CORP LTD/O	0.001%	98.268%
7634	KURA CORPORATIO	0.001%	98.269%
7635	YOUNGTEK ELECTR	0.001%	98.270%
7636	CHIMEI MATERIAL	0.001%	98.271%
7637	WILH WILHELMOSEN	0.001%	98.273%
7638	BOYAA INTERACTI	0.001%	98.274%
7639	SURMODICS INC COMMON STOCK USD.05	0.001%	98.275%
7640	BATA INDIA LTD	0.001%	98.276%
7641	KATHMANDU HOLDI	0.001%	98.277%
7642	DEPO AUTO PARTS	0.001%	98.278%
7643	TOA CORP	0.001%	98.279%
7644	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.280%
7645	INTAGE INC	0.001%	98.281%
7646	DSP GROUP INC	0.001%	98.282%
7647	LINK AND MOTIVA	0.001%	98.284%
7648	PARROT	0.001%	98.285%
7649	CHINA SHINEWAY	0.001%	98.286%
7650	ULTRA TECH CEMC	0.001%	98.287%
7651	GATEWAY LIFESTY	0.001%	98.288%
7652	NCC GROUP LTD.	0.001%	98.289%
7653	WHITESTONE REIT REIT USD.001	0.001%	98.290%
7654	WING ON CO INT	0.001%	98.291%
7655	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.292%
7656	KUANGCHI SCIENC	0.001%	98.293%
7657	CSI PROPERTIES	0.001%	98.294%
7658	MENORA MIVTACHI	0.001%	98.296%
7659	IDI INSURANCE C	0.001%	98.297%
7660	CALIDA HLDG	0.001%	98.298%
7661	COSTA GROUP HOL	0.001%	98.299%
7662	CORPORATE TRAVE	0.001%	98.300%
7663	FAR EAST HOSPIT	0.001%	98.301%
7664	BEC WORLD PUBLI	0.001%	98.302%
7665	RADNET INC COMMON STOCK USD.0001	0.001%	98.303%
7666	SOGEFI	0.001%	98.304%
7667	FOLKESTONE EDU	0.001%	98.305%
7668	SOLAR APPLIED M	0.001%	98.306%
7669	SOITEC	0.001%	98.308%
7670	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.309%
7671	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.310%
7672	MATRIX	0.001%	98.311%
7673	LOTES CO LTD	0.001%	98.312%
7674	DAITO PHARM	0.001%	98.313%
7675	CITIZENS INC COMMON STOCK	0.001%	98.314%
7676	DILIP BUILD	0.001%	98.315%
7677	361 DEGREES INT	0.001%	98.316%
7678	ESSO(FRANCAISE)	0.001%	98.317%
7679	ALBIS CO LTD	0.001%	98.318%
7680	SYMPHONY HLDGS	0.001%	98.320%
7681	SEIKITOKYU KOGY	0.001%	98.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	ANDHRA BANK	0.001%	98.322%
7683	SAMTY CO.LTD.	0.001%	98.323%
7684	NL INDUSTRIES	0.001%	98.324%
7685	PETROPAVLOVSK	0.001%	98.325%
7686	UNITIL CORP COMMON STOCK	0.001%	98.326%
7687	SKANDIABANKEN A	0.001%	98.327%
7688	PALFINGER AG	0.001%	98.328%
7689	DIRECIONAL ENGE	0.001%	98.329%
7690	MAIRE TECNIMONT	0.001%	98.330%
7691	ELECOM CO LTD	0.001%	98.331%
7692	HIGASHI NIHON H	0.001%	98.333%
7693	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.334%
7694	CHINA STEEL CHE	0.001%	98.335%
7695	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.336%
7696	GERDAU SA	0.001%	98.337%
7697	WINCANTON	0.001%	98.338%
7698	ASCENDAS HOSPIT	0.001%	98.339%
7699	TELENAV INC COMMON STOCK USD.001	0.001%	98.340%
7700	ETALON GROUP-GD	0.001%	98.341%
7701	NAMESON	0.001%	98.342%
7702	CHINA RESOURCES	0.001%	98.343%
7703	KANSAI URBAN BA	0.001%	98.344%
7704	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.345%
7705	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.347%
7706	INFRASTRUTTURE	0.001%	98.348%
7707	INAGEYA CO LTD	0.001%	98.349%
7708	CHINESE ESTATES	0.001%	98.350%
7709	EVERLIGHT CHEMI	0.001%	98.351%
7710	MEDCO ENERGI IN	0.001%	98.352%
7711	KYOKUTO BOEKI K	0.001%	98.353%
7712	LOTTE NON-LIFE	0.001%	98.354%
7713	GOODBABY INTERN	0.001%	98.355%
7714	BANK COOP AG	0.001%	98.356%
7715	HMC INVESTMENT	0.001%	98.357%
7716	INVESTORS CLOUD	0.001%	98.358%
7717	SOLIUM CAPITAL	0.001%	98.359%
7718	XIABUXIABU CATE	0.001%	98.360%
7719	NICE INFORMATIO	0.001%	98.361%
7720	SHW AG	0.001%	98.363%
7721	ALMIRALL SA	0.001%	98.364%
7722	TONG YANG CEMEN	0.001%	98.365%
7723	FLYTECH TECHNOL	0.001%	98.366%
7724	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.367%
7725	BANK HANDLOWY W	0.001%	98.368%
7726	CHUNG HSIN ELEC	0.001%	98.369%
7727	BURKHALTER HOLD	0.001%	98.370%
7728	DUNELM GROUP PL	0.001%	98.371%
7729	CHINA WATER IND	0.001%	98.372%
7730	SUNNINGDALE TEC	0.001%	98.373%
7731	CURRO HOLDINGS	0.001%	98.374%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	TUPY SA	0.001%	98.375%
7733	SANY HEAVY EQUI	0.001%	98.376%
7734	BROADLEAF CO LT	0.001%	98.377%
7735	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.378%
7736	UNIPAR UNIAO DE	0.001%	98.379%
7737	HANMI PHARM CO	0.001%	98.381%
7738	YOUNGONE CORP	0.001%	98.382%
7739	HI-P INTERNATIO	0.001%	98.383%
7740	IWAKI & CO LTD	0.001%	98.384%
7741	UMH PROP INC	0.001%	98.385%
7742	XXENTRIA TECHNO	0.001%	98.386%
7743	COMPANHIA DE GA	0.001%	98.387%
7744	HUMAX CO LTD	0.001%	98.388%
7745	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	98.389%
7746	CENTRAL CHINA S	0.001%	98.390%
7747	MINISTOP CO	0.001%	98.391%
7748	KUMIAI CHEM IND	0.001%	98.392%
7749	ALTIUM LTD	0.001%	98.393%
7750	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.394%
7751	IMAGICA ROBOT H	0.001%	98.395%
7752	SUNDRAM FASTNER	0.001%	98.396%
7753	SINOLINK WORLDW	0.001%	98.397%
7754	ORANGE POLSKA	0.001%	98.398%
7755	INFIGEN ENERGY	0.001%	98.399%
7756	ATRIUM EUROPEAN	0.001%	98.401%
7757	SEKISUI JUSHI C	0.001%	98.402%
7758	ACC LIMITED	0.001%	98.403%
7759	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.404%
7760	ORIENTAL HLDGS	0.001%	98.405%
7761	SOFTWARE AG	0.001%	98.406%
7762	OKUMURA CORP	0.001%	98.407%
7763	COLOUR LIFE SER	0.001%	98.408%
7764	NORTH MINING SH	0.001%	98.409%
7765	TIAN AN CHINA I	0.001%	98.410%
7766	DCM SHRIRAM LTD	0.001%	98.411%
7767	KAIT	0.001%	98.412%
7768	XXL ASA	0.001%	98.413%
7769	KWS SAAT AG	0.001%	98.414%
7770	PHIBRO ANIMAL H	0.001%	98.415%
7771	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.416%
7772	METAIR INVESTME	0.001%	98.417%
7773	SAES GETTERS	0.001%	98.418%
7774	GUJARAT NARM	0.001%	98.419%
7775	CHINA OVERSEAS	0.001%	98.420%
7776	CITY OFFICE REI	0.001%	98.421%
7777	MITSUI HIGH TEC	0.001%	98.422%
7778	KOBAYASHI PHARM	0.001%	98.423%
7779	K&O ENERGY GROU	0.001%	98.424%
7780	ALLIED PROPRTI	0.001%	98.426%
7781	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	GRUPO SECURITY	0.001%	98.428%
7783	AJISEN CHINA HO	0.001%	98.429%
7784	AMADA HOLDINGS	0.001%	98.430%
7785	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.431%
7786	EXMAR	0.001%	98.432%
7787	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	98.433%
7788	ADLER REAL ESTA	0.001%	98.434%
7789	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.435%
7790	MERCURIES & ASS	0.001%	98.436%
7791	HAGIHARA INDUST	0.001%	98.437%
7792	CONSORCIO ARA S	0.001%	98.438%
7793	KUSURI NO AOKI	0.001%	98.439%
7794	HIROCA HOLDINGS	0.001%	98.440%
7795	PETRONAS GAS	0.001%	98.441%
7796	LAND MARK OPTOE	0.001%	98.442%
7797	DEXCOM INC COMMON STOCK USD.001	0.001%	98.443%
7798	KENTUCKY FRIED	0.001%	98.444%
7799	Technopolis Oyj	0.001%	98.445%
7800	KUKDO CHEMICAL	0.001%	98.446%
7801	MACA LIMITED	0.001%	98.447%
7802	HANNSTOUCH SOLU	0.001%	98.448%
7803	THE NISSHIN OIL	0.001%	98.449%
7804	CAPITAL ENVIRON	0.001%	98.450%
7805	STRAUSS GROUP L	0.001%	98.451%
7806	DARFON ELECTRON	0.001%	98.452%
7807	ROO HSING	0.001%	98.453%
7808	ALTAMIR AMBOISE	0.001%	98.454%
7809	DENKI KOGYO CO	0.001%	98.455%
7810	NETENT AB	0.001%	98.456%
7811	TOENEC CORP	0.001%	98.457%
7812	NISSHA PRINTING	0.001%	98.458%
7813	KAS BANK	0.001%	98.459%
7814	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.460%
7815	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.462%
7816	SCIENTEX BERHAD	0.001%	98.463%
7817	DASSAULT SYSTEM	0.001%	98.464%
7818	LC CORP S.A.	0.001%	98.465%
7819	MERITZ FINANCA	0.001%	98.466%
7820	ASCOPIAVE SPA	0.001%	98.467%
7821	LAYNE CHRISTENS	0.001%	98.468%
7822	FUDO CONSTRUCTI	0.001%	98.469%
7823	MANDOM CORP	0.001%	98.470%
7824	SPRINGLAND INTE	0.001%	98.471%
7825	DONGJIN SEMICHE	0.001%	98.472%
7826	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.473%
7827	ALPIQ HOLDING A	0.001%	98.474%
7828	FREIGHTCAR AMER	0.001%	98.475%
7829	NICHICON CORP	0.001%	98.476%
7830	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.477%
7831	CARDNO LIMITED	0.001%	98.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	PERSISTENT SYST	0.001%	98.479%
7833	NIPPON PISTON R	0.001%	98.480%
7834	KNOW IT AB	0.001%	98.481%
7835	CIA ENERGETICA	0.001%	98.482%
7836	KPJ HEALTHCARE	0.001%	98.483%
7837	AUSNUTRIA DAIRY	0.001%	98.484%
7838	ANEST IWATA COR	0.001%	98.485%
7839	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.486%
7840	CTI ENGINEERING	0.001%	98.487%
7841	MITO SECURITIES	0.001%	98.488%
7842	KINDOM CONSTRUC	0.001%	98.489%
7843	CAMBRIDGE INDUS	0.001%	98.490%
7844	MALAYSIA MINING	0.001%	98.491%
7845	LENZING AG	0.001%	98.492%
7846	ICHINEN CO LTD	0.001%	98.493%
7847	NIPPON SIGNAL C	0.001%	98.494%
7848	MEGACHIPS CORP	0.001%	98.495%
7849	GUANGDONG NAN Y	0.001%	98.496%
7850	SIOEN INDUSTRIE	0.001%	98.497%
7851	SEKISUI PLASTIC	0.001%	98.498%
7852	DEUTSCHE BANK M	0.001%	98.499%
7853	LECTRA SYSTEMES	0.001%	98.500%
7854	TOYO TANSO CO L	0.001%	98.501%
7855	HUADIAN POWER I	0.001%	98.502%
7856	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.503%
7857	NAN KANG RUBB T	0.001%	98.504%
7858	APN OUTDOOR GRO	0.001%	98.505%
7859	MILBON CO	0.001%	98.506%
7860	LI PENG ENTERPR	0.001%	98.507%
7861	PNE WIND AG	0.001%	98.508%
7862	OFG BANCORP COMMON STOCK USD1.0	0.001%	98.509%
7863	TOKUSHU TOKAI H	0.001%	98.510%
7864	CONCENTRADORA	0.001%	98.511%
7865	MASISA SA	0.001%	98.512%
7866	FRENCKEN GROUP	0.001%	98.513%
7867	HARBIN POWER EQ	0.001%	98.514%
7868	GRUPO ROTOPLAS	0.001%	98.515%
7869	DAEWON PHARMACE	0.001%	98.516%
7870	KJB FINANCIAL G	0.001%	98.517%
7871	DEA CAPITAL SPA	0.001%	98.518%
7872	CYBERDYNE INC	0.001%	98.519%
7873	SANRIO CO	0.001%	98.520%
7874	BELLE CORPORATI	0.001%	98.521%
7875	MUHAK CO LTD	0.001%	98.522%
7876	TIM PARTICIPACOES SA ADR ADR	0.001%	98.523%
7877	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.524%
7878	BROOKFIELD REAL	0.001%	98.525%
7879	NUFLARE TECHNOL	0.001%	98.526%
7880	DRAEGERWERK KGA	0.001%	98.527%
7881	PADINI HLDGS BH	0.001%	98.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.529%
7883	KISCO CORP	0.001%	98.530%
7884	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.531%
7885	EMPEROR CAPITAL	0.001%	98.532%
7886	WONIK IPS CO LT	0.001%	98.533%
7887	MOUNTAIN PROVIN	0.001%	98.534%
7888	LOJAS AMERICANA	0.001%	98.535%
7889	YPSOMED HOLDING	0.001%	98.536%
7890	BESALCO SA	0.001%	98.537%
7891	FIRST GEN CORPO	0.001%	98.538%
7892	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.539%
7893	CENTURIA METROP	0.001%	98.540%
7894	ENVESTNET INC COMMON STOCK	0.001%	98.541%
7895	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.542%
7896	CONTROLADORA VU	0.001%	98.543%
7897	AKEBONO BRAKE I	0.001%	98.544%
7898	AOC HOLDINGS IN	0.001%	98.544%
7899	AMER SOFTWARE I	0.001%	98.545%
7900	GESCO AG	0.001%	98.546%
7901	DAE DUCK ELECTR	0.001%	98.547%
7902	NIPPON SEISEN C	0.001%	98.548%
7903	ZALANDO SE	0.001%	98.549%
7904	KEC INTERNATION	0.001%	98.550%
7905	MODERN LAND CHI	0.001%	98.551%
7906	HEIJMANS	0.001%	98.552%
7907	EVERBRIGHT SECU	0.001%	98.553%
7908	YINSON HOLDINGS	0.001%	98.554%
7909	NATIONAL ALUMIN	0.001%	98.555%
7910	OAO GAZPROM	0.001%	98.556%
7911	AIRPORT CITY LT	0.001%	98.557%
7912	RICH DEVELOPMEN	0.001%	98.558%
7913	SHIMIZU BANK	0.001%	98.559%
7914	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.560%
7915	YEUN CHYANG IND	0.001%	98.561%
7916	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.562%
7917	SAJO INDUSTRIES	0.001%	98.563%
7918	TRANSACTION CAP	0.001%	98.564%
7919	OPERA SOFTWARE	0.001%	98.565%
7920	RVH INC	0.001%	98.566%
7921	OXFORD INSTRUME	0.001%	98.567%
7922	PT PAKUWON JATI	0.001%	98.568%
7923	NISSIN SUGAR HO	0.001%	98.569%
7924	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.570%
7925	AARTI INDS	0.001%	98.571%
7926	ROJANA INDUSTRI	0.001%	98.572%
7927	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.573%
7928	RELIGARE HEALTH	0.001%	98.574%
7929	ENEL AMERICAS S	0.001%	98.575%
7930	PERSEUS MINING	0.001%	98.576%
7931	SHENGJING BANK	0.001%	98.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	BEIJING GAS BLU	0.001%	98.578%
7933	GUJARAT STATE P	0.001%	98.578%
7934	CHINA GREENLAND	0.001%	98.579%
7935	CITY UNION BANK	0.001%	98.580%
7936	BASTIDE LE CONF	0.001%	98.581%
7937	EMPRESAS LA POL	0.001%	98.582%
7938	JAC RECRUITMENT	0.001%	98.583%
7939	ISRA VISION AG	0.001%	98.584%
7940	BANK PEMBANGUNA	0.001%	98.585%
7941	TIPP24 SE	0.001%	98.586%
7942	TOCHIGI BANK	0.001%	98.587%
7943	D-LINK	0.001%	98.588%
7944	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.589%
7945	SHENG SIONG GRO	0.001%	98.590%
7946	OPPENHEIMER HLD	0.001%	98.591%
7947	HUCHEMS FINE CH	0.001%	98.592%
7948	UEM SUNRISE BHD	0.001%	98.593%
7949	PACT GROUP HOLD	0.001%	98.594%
7950	JUNGFRAUBAHN HL	0.001%	98.595%
7951	HELLENIC EXCH H	0.001%	98.596%
7952	CONA RESOURCES	0.001%	98.597%
7953	mitsui mining c	0.001%	98.598%
7954	NEWOCEAN ENERGY	0.001%	98.599%
7955	GUANGSHEN RAILW	0.001%	98.600%
7956	SEKERBANK	0.001%	98.601%
7957	SENTUL CITY TBK	0.001%	98.602%
7958	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.602%
7959	VILLAGE ROADSHO	0.001%	98.603%
7960	STRIDE STAPLED	0.001%	98.604%
7961	RETELIT SPA	0.001%	98.605%
7962	INTERVEST OFFIC	0.001%	98.606%
7963	HARTALEGA HOLDI	0.001%	98.607%
7964	AVIANCA HOLDING	0.001%	98.608%
7965	ASSYSTEM	0.001%	98.609%
7966	DAIKEN CORP	0.001%	98.610%
7967	SILICON INTEG S	0.001%	98.611%
7968	SUNWAY REAL EST	0.001%	98.612%
7969	BUNKA SHUTTER C	0.001%	98.613%
7970	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.614%
7971	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.615%
7972	NIPPON CHEM IND	0.001%	98.616%
7973	GENTING PLANTA	0.001%	98.617%
7974	QSC AG	0.001%	98.618%
7975	RHEON AUTO MACH	0.001%	98.619%
7976	OLYMPIC STEEL I	0.001%	98.620%
7977	GLOBAL YATIRIM	0.001%	98.621%
7978	ICICI BANK	0.001%	98.621%
7979	AIZAWA SECURITI	0.001%	98.622%
7980	RATCHTHANI	0.001%	98.623%
7981	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	CELSIA SA ESP	0.001%	98.625%
7983	YAKUODO CO LTD	0.001%	98.626%
7984	SUPERMAX CORPOR	0.001%	98.627%
7985	INOVALIS REAL E	0.001%	98.628%
7986	HEY SONG	0.001%	98.629%
7987	NORTHWEST PIPE	0.001%	98.630%
7988	CITYCHAMP WATCH	0.001%	98.631%
7989	OXLEY HOLDINGS	0.001%	98.632%
7990	M&A CAPITAL PAR	0.001%	98.633%
7991	BANK PERMATA TB	0.001%	98.634%
7992	AKSA AKRILIK KI	0.001%	98.635%
7993	XERO LIMITED	0.001%	98.636%
7994	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.637%
7995	IWAICOSMO HLDGS	0.001%	98.637%
7996	VARDHMAN TEXTIL	0.001%	98.638%
7997	LA DORIA SPA	0.001%	98.639%
7998	TOWER SEMICONDU	0.001%	98.640%
7999	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.641%
8000	HUISHANG BANK C	0.001%	98.642%
8001	SDL PLC	0.001%	98.643%
8002	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.644%
8003	ASIA PACIFIC	0.001%	98.645%
8004	CHINA ANIMATION	0.001%	98.646%
8005	BERJAYA CORPORA	0.001%	98.647%
8006	GENESIS ENERGY	0.001%	98.648%
8007	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.649%
8008	FORMOSA LABORAT	0.001%	98.650%
8009	ALPHA NETWORKS	0.001%	98.651%
8010	SKF AB	0.001%	98.652%
8011	HKBN LTD	0.001%	98.652%
8012	IDEC CORPORATIO	0.001%	98.653%
8013	UMW HLDGS BERHA	0.001%	98.654%
8014	MAYNE PHARMA GR	0.001%	98.655%
8015	IBSTOCK PLC	0.001%	98.656%
8016	BOSCH LTD	0.001%	98.657%
8017	SHIBUSAWA W'HOU	0.001%	98.658%
8018	HANJIN HEAVY IN	0.001%	98.659%
8019	PROACT IT GROUP	0.001%	98.660%
8020	JIMOTO HLDGS IN	0.001%	98.661%
8021	SCALES CORP LTD	0.001%	98.662%
8022	LEWIS GROUP LTD	0.001%	98.663%
8023	UOB-KAY HIAN HO	0.001%	98.664%
8024	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	98.665%
8025	BERJAYA SPORTS	0.001%	98.665%
8026	JAPAN MATERIAL	0.001%	98.666%
8027	CREDITO VALTELL	0.001%	98.667%
8028	CMIC HOLDINGS C	0.001%	98.668%
8029	PACK CORP	0.001%	98.669%
8030	HUADIAN FUXIN E	0.001%	98.670%
8031	KEIYO CO	0.001%	98.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	THORESEN THAI A	0.001%	98.672%
8033	NITTA CORP	0.001%	98.673%
8034	SMA SOLAR TECHN	0.001%	98.674%
8035	mitsui + CO LTD SPONS ADR ADR	0.001%	98.675%
8036	AMARA RAJA BATT	0.001%	98.676%
8037	P S CORPORATION	0.001%	98.677%
8038	JOHN LAING GROU	0.001%	98.677%
8039	TAMEDIA AG	0.001%	98.678%
8040	EIKEN CHEMICAL	0.001%	98.679%
8041	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.680%
8042	LEES PHARMACEUT	0.001%	98.681%
8043	GUJARAT GAS LTD	0.001%	98.682%
8044	RHONE-KLINIKUM	0.001%	98.683%
8045	LAI SUN DEVELOP	0.001%	98.684%
8046	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.685%
8047	BUFAB AB	0.001%	98.686%
8048	CHIP ENG SENG C	0.001%	98.687%
8049	GLORIOUS PROPER	0.001%	98.688%
8050	MONOGATARI CORP	0.001%	98.688%
8051	ORIENT SEMICOND	0.001%	98.689%
8052	ONOKEN CO LTD	0.001%	98.690%
8053	CORONA CORP	0.001%	98.691%
8054	ACHILLES CORP	0.001%	98.692%
8055	YG ENTERTAINMEN	0.001%	98.693%
8056	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.694%
8057	ARENA REIT	0.001%	98.695%
8058	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.696%
8059	NZ REFINING CO	0.001%	98.697%
8060	ZTE CORP	0.001%	98.698%
8061	BANGKOK LIFE AS	0.001%	98.699%
8062	NEC CAPITAL SOL	0.001%	98.699%
8063	MEGAWIDE CONS C	0.001%	98.700%
8064	NAVIGATOR GLOBA	0.001%	98.701%
8065	FINOLEX INDUSTR	0.001%	98.702%
8066	MACATAWA BANK CORP COMMON STOCK	0.001%	98.703%
8067	REGAL REIT	0.001%	98.704%
8068	SOGO MEDICAL CO	0.001%	98.705%
8069	CHANNEL WELL TE	0.001%	98.706%
8070	HOKKO CHEMICAL	0.001%	98.707%
8071	UNIZYX HOLDING	0.001%	98.708%
8072	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.709%
8073	COX & KINGS LTD	0.001%	98.709%
8074	CHN INTL CAP (H	0.001%	98.710%
8075	ALE PROPERTY TR	0.001%	98.711%
8076	AMUSE INC	0.001%	98.712%
8077	SHIPPING CP IND	0.001%	98.713%
8078	KEY COFFEE INC	0.001%	98.714%
8079	PVR LTD	0.001%	98.715%
8080	DR REDDYS LABS	0.001%	98.716%
8081	TAKE AND GIVE	0.001%	98.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	NOVATEK OAO	0.001%	98.718%
8083	EH1 CAR SERVICES SPON ADR ADR USD.001	0.001%	98.718%
8084	WAH LEE INDUSTR	0.001%	98.719%
8085	HELIOS TECHNO H	0.001%	98.720%
8086	SESA SPA	0.001%	98.721%
8087	WALLISER KANTON	0.001%	98.722%
8088	SAKAI HEAVY IND	0.001%	98.723%
8089	DONGKUK STRUCTU	0.001%	98.724%
8090	MEARS GROUP PLC	0.001%	98.725%
8091	BUDIMEX	0.001%	98.726%
8092	HANNSTAR BOARD	0.001%	98.727%
8093	SINTOKOGIO	0.001%	98.727%
8094	TOMSON GROUP	0.001%	98.728%
8095	WOWOW INC	0.001%	98.729%
8096	EAST WEST BANKI	0.001%	98.730%
8097	LGI HOMES INC COMMON STOCK USD.01	0.001%	98.731%
8098	TOPBI INTERNATI	0.001%	98.732%
8099	LIAN BENG GROUP	0.001%	98.733%
8100	VALUETRONICS HL	0.001%	98.734%
8101	SEOHEE CONSTRUC	0.001%	98.735%
8102	KLOVERN AB B SH	0.001%	98.736%
8103	KCTECH	0.001%	98.736%
8104	DAWNRAYS PHARMS	0.001%	98.737%
8105	GLOBAL&YUASA BA	0.001%	98.738%
8106	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.739%
8107	GNCO	0.001%	98.740%
8108	ENTRA ASA	0.001%	98.741%
8109	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.742%
8110	LACTO JAPAN CO	0.001%	98.743%
8111	BEIJING NORTH S	0.001%	98.744%
8112	TRISURA GROUP LTD COMMON STOCK	0.001%	98.744%
8113	UNIVERSAL ROBIN	0.001%	98.745%
8114	CHINA XLX FERTI	0.001%	98.746%
8115	H+H INTERNATIONAL	0.001%	98.747%
8116	AJ RENT CAR	0.001%	98.748%
8117	PUNCH INDUSTRY	0.001%	98.749%
8118	MACAU LEGEND DE	0.001%	98.750%
8119	INNOTECH CORP	0.001%	98.751%
8120	FUKUSHIMA BANK	0.001%	98.752%
8121	FUJITA KANKO IN	0.001%	98.753%
8122	CHINA PETROLEUM	0.001%	98.753%
8123	YASUDA WAREHOUS	0.001%	98.754%
8124	IMASEN ELEC IND	0.001%	98.755%
8125	SRE GROUP LTD	0.001%	98.756%
8126	SIAM GLOBAL HOU	0.001%	98.757%
8127	SUN INTL LTD	0.001%	98.758%
8128	LEALEA ENTERPRI	0.001%	98.759%
8129	IRON FORCE INDU	0.001%	98.760%
8130	PT PAN INDONESIA	0.001%	98.760%
8131	CHINA HUIYUAN J	0.001%	98.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	SIAM CITY CEMEN	0.001%	98.762%
8133	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.763%
8134	MAX INDIA	0.001%	98.764%
8135	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.765%
8136	NICE HOLDINGS C	0.001%	98.766%
8137	OHSO FOOD SERV	0.001%	98.767%
8138	GURUNAVI INC	0.001%	98.768%
8139	PUBLIC FINANCIA	0.001%	98.768%
8140	KAMEDA SEIKA CO	0.001%	98.769%
8141	UNITECH LIMITED	0.001%	98.770%
8142	LAOX CO	0.001%	98.771%
8143	ALINCO INC	0.001%	98.772%
8144	DONGWON DEVELOP	0.001%	98.773%
8145	HOLTEK SEMICOND	0.001%	98.774%
8146	L&F CO LTD	0.001%	98.775%
8147	KANTO TSUKUBA B	0.001%	98.775%
8148	STANDARD FOODS	0.001%	98.776%
8149	DE LICACY INDUS	0.001%	98.777%
8150	PLASTIVALOIRE	0.001%	98.778%
8151	MIRAIAL CO LTD	0.001%	98.779%
8152	NONG SHIM HOLDI	0.001%	98.780%
8153	OILES CORPORATI	0.001%	98.781%
8154	CHINA OCEANWIDE	0.001%	98.782%
8155	PEPTIDREAM INC	0.001%	98.782%
8156	COMDIRECT BANK	0.001%	98.783%
8157	BEST WORLD	0.001%	98.784%
8158	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	98.785%
8159	CARE PROPERTY I	0.001%	98.786%
8160	ASIA HOLDINGS C	0.001%	98.787%
8161	IHLAS HOLDING	0.001%	98.788%
8162	SHRIRAM CITY UN	0.001%	98.789%
8163	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.789%
8164	NETAS TELEKOMUN	0.001%	98.790%
8165	GREEN SEAL HOLD	0.001%	98.791%
8166	BANGKOK CHAIN H	0.001%	98.792%
8167	EMLAK KONUT GYO	0.001%	98.793%
8168	EVS BROADCAST E	0.001%	98.794%
8169	DENBURY RESOURC	0.001%	98.795%
8170	DONGKUK INDUSTR	0.001%	98.796%
8171	TCL MULTIMEDIA	0.001%	98.796%
8172	CHINA SANJIANG	0.001%	98.797%
8173	HARIM CO LTD	0.001%	98.798%
8174	DELTA-GALIL IND	0.001%	98.799%
8175	ZINWELL CORP	0.001%	98.800%
8176	KOREA ELEC TERM	0.001%	98.801%
8177	FEED ONE CO LTD	0.001%	98.802%
8178	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.802%
8179	CHLITINA HOLDIN	0.001%	98.803%
8180	ATTENDO AB	0.001%	98.804%
8181	KAWADA TECHNOLO	0.001%	98.805%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	HAN JIN TRANSP	0.001%	98.806%
8183	SOC BAINS DE ME	0.001%	98.807%
8184	ZOPLA PROPERTY	0.001%	98.808%
8185	HANSEN TECHNOLO	0.001%	98.809%
8186	ASIA CEMENT CO	0.001%	98.809%
8187	OYO CORPORATION	0.001%	98.810%
8188	NISSHIN FUDOSAN	0.001%	98.811%
8189	CIA DE SANEAMEN	0.001%	98.812%
8190	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.813%
8191	PIDILITE INDUST	0.001%	98.814%
8192	CITY LODGE HOTE	0.001%	98.815%
8193	WISOL CO LTD	0.001%	98.815%
8194	ANTENA 3 DE TEL	0.001%	98.816%
8195	GLOBE TRADE CEN	0.001%	98.817%
8196	AUBAY	0.001%	98.818%
8197	DAISAN BANK	0.001%	98.819%
8198	RUSHYDRO PJSC ADR ADR	0.001%	98.820%
8199	LAMPRELL PLC	0.001%	98.821%
8200	E.I.D.-PARRY(IN	0.001%	98.821%
8201	STUDIO ALICE CO	0.001%	98.822%
8202	EKOVEST BHD	0.001%	98.823%
8203	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.824%
8204	ASTI	0.001%	98.825%
8205	PICO FAR EAST H	0.001%	98.826%
8206	BORYSZEW SA	0.001%	98.827%
8207	CATHAY CONST	0.001%	98.827%
8208	TOMOKU CO	0.001%	98.828%
8209	MBK PCL	0.001%	98.829%
8210	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.830%
8211	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.831%
8212	FAIRWOOD HOLDIN	0.001%	98.832%
8213	TONAMI HOLDINGS	0.001%	98.833%
8214	ECLERX SERVICES	0.001%	98.833%
8215	DELTA DUNIA PET	0.001%	98.834%
8216	SHINSHO CORP	0.001%	98.835%
8217	DAESANG HOLDING	0.001%	98.836%
8218	NZX LTD	0.001%	98.837%
8219	MELCO RESORTS &	0.001%	98.838%
8220	MITSUUROKO CO L	0.001%	98.839%
8221	GERRY WEBER INT	0.001%	98.839%
8222	OSAKA STEEL CO	0.001%	98.840%
8223	AIPHONE CO	0.001%	98.841%
8224	GUJARAT MINERAL	0.001%	98.842%
8225	BRACK CAPITAL P	0.001%	98.843%
8226	TELEFONICA BRAS	0.001%	98.844%
8227	SUNONWEALTH ELE	0.001%	98.844%
8228	V-GUARD IND	0.001%	98.845%
8229	DOOSAN ENGINE C	0.001%	98.846%
8230	RYODEN TRADING	0.001%	98.847%
8231	STARTS PROCEED	0.001%	98.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	FIRST TRACTOR C	0.001%	98.849%
8233	CENTROTEC SUSTA	0.001%	98.850%
8234	QINGLING MOTORS	0.001%	98.850%
8235	DANAL	0.001%	98.851%
8236	IKEGAMI TSUSHIN	0.001%	98.852%
8237	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	98.853%
8238	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.854%
8239	NIPPON SODA CO	0.001%	98.855%
8240	MARS ENGINEERIN	0.001%	98.855%
8241	CNA GR PHAR	0.001%	98.856%
8242	UNITED BREWERIE	0.001%	98.857%
8243	RIMO INTERNATIO	0.001%	98.858%
8244	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.859%
8245	MOSHIMOSHI HOTL	0.001%	98.860%
8246	STERLITE TECHNO	0.001%	98.860%
8247	SENSHU ELECTRIC	0.001%	98.861%
8248	COSMO LADY CHIN	0.001%	98.862%
8249	MIYAJI ENGINEER	0.001%	98.863%
8250	CHICONY POWER T	0.001%	98.864%
8251	KITA-NIPPON BAN	0.001%	98.865%
8252	TELEKOM MALAYSI	0.001%	98.866%
8253	RADIUM LIFE TEC	0.001%	98.866%
8254	ZIG SHENG INDL	0.001%	98.867%
8255	STS SEMICONDUCT	0.001%	98.868%
8256	EASTERN & ORIE	0.001%	98.869%
8257	NIPPON SHINYAKU	0.001%	98.870%
8258	ITOKI CORP	0.001%	98.871%
8259	TUAN SING HLDGS	0.001%	98.871%
8260	ISOLITE INSULAT	0.001%	98.872%
8261	MEC COMPANY LTD	0.001%	98.873%
8262	ETRON TECHNOLOG	0.001%	98.874%
8263	PAYPOINT	0.001%	98.875%
8264	PENN VIRGINIA CORP COMMON STOCK	0.001%	98.876%
8265	KAGOME CO, LTD	0.001%	98.876%
8266	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.877%
8267	SEWON CELLONTEC	0.001%	98.878%
8268	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.879%
8269	KONGSBERG GRUPP	0.001%	98.880%
8270	CHINA ELEC OPTI	0.001%	98.881%
8271	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.881%
8272	SHIBAURA MECHAT	0.001%	98.882%
8273	ELDERS LTD	0.001%	98.883%
8274	NEW PROVENANCE	0.001%	98.884%
8275	MANDALAY RESOUR	0.001%	98.885%
8276	UFLEX LTD	0.001%	98.886%
8277	MIRLE AUTOMATIO	0.001%	98.886%
8278	POSCO CHEMTECH	0.001%	98.887%
8279	PHOSAGRO OJSC	0.001%	98.888%
8280	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.889%
8281	TAIWAN LAND DEV	0.001%	98.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	NEOWIZ GAMES CO	0.001%	98.890%
8283	T.HASEGAWA CO	0.001%	98.891%
8284	COSCO CAPITAL I	0.001%	98.892%
8285	MALAYSIAN PACIF	0.001%	98.893%
8286	SHN EXPRESSWAY	0.001%	98.894%
8287	GRUPO NUTRESA S	0.001%	98.895%
8288	SANEI ARCHITECT	0.001%	98.895%
8289	PFIZER LTD	0.001%	98.896%
8290	UNILEVER PLC	0.001%	98.897%
8291	HEG LIMITED	0.001%	98.898%
8292	HIRATA CORP	0.001%	98.899%
8293	WATAMI FOOD SER	0.001%	98.900%
8294	ELETROBRAS COMM	0.001%	98.900%
8295	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.901%
8296	YUEXIU TRANSPOR	0.001%	98.902%
8297	ELETROPAULO MET	0.001%	98.903%
8298	MEGA LIFESCIENC	0.001%	98.904%
8299	INDOFOOD CBP SU	0.001%	98.904%
8300	NATCO PHARM	0.001%	98.905%
8301	HIOKI EE CORP	0.001%	98.906%
8302	MITAC HOLDINGS	0.001%	98.907%
8303	CSBC CORPORATIO	0.001%	98.908%
8304	KENON HLDGS LTD	0.001%	98.909%
8305	SK-ELECTRONICS	0.001%	98.909%
8306	ARDMORE SHIPPIN	0.001%	98.910%
8307	DOSHISHA CO	0.001%	98.911%
8308	SK TELECOM	0.001%	98.912%
8309	SILVER GRANT IN	0.001%	98.913%
8310	NESTLE MALAY BH	0.001%	98.914%
8311	JAPAN WOOL TEXT	0.001%	98.914%
8312	COSCO INTERNATI	0.001%	98.915%
8313	SILVER LAKE RES	0.001%	98.916%
8314	BYUCKSAN CORP	0.001%	98.917%
8315	DEPOMED INC COMMON STOCK	0.001%	98.918%
8316	NOHMI BOSAI	0.001%	98.918%
8317	LIGHT S.A.	0.001%	98.919%
8318	SINKO INDUSTRIE	0.001%	98.920%
8319	SPRING REAL EST	0.001%	98.921%
8320	SOCO INTERNATIO	0.001%	98.922%
8321	SCORPIO BULKERS	0.001%	98.922%
8322	PETRO RIO SA	0.001%	98.923%
8323	WONIK MATERIALS	0.001%	98.924%
8324	MESOBLAST LTD	0.001%	98.925%
8325	HS INDUSTRIES C	0.001%	98.926%
8326	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.927%
8327	REPSOL SA RTS E	0.001%	98.927%
8328	VILLAGE SUPERMA	0.001%	98.928%
8329	RENTIAN TECHNOL	0.001%	98.929%
8330	CO-TECH	0.001%	98.930%
8331	ALUMINA LTD	0.001%	98.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	CENTRAL SPORTS	0.001%	98.931%
8333	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.932%
8334	DECEUNINCK	0.001%	98.933%
8335	Minerva SA	0.001%	98.934%
8336	TOYO WHARF & W	0.001%	98.935%
8337	GEORGE KENT MAL	0.001%	98.935%
8338	RESTAURANT BRAN	0.001%	98.936%
8339	REDROVER	0.001%	98.937%
8340	WELLING HOLD LT	0.001%	98.938%
8341	RAYSEARCH LABOR	0.001%	98.939%
8342	FTD COS INC COMMON STOCK USD.0001	0.001%	98.939%
8343	SWANCOR	0.001%	98.940%
8344	KOMATSU SEIREN	0.001%	98.941%
8345	KYOKUTO SECURIT	0.001%	98.942%
8346	INTERNATIONAL S	0.001%	98.943%
8347	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.943%
8348	LATTICE SEMICON	0.001%	98.944%
8349	GUJARAT FLUOROC	0.001%	98.945%
8350	RHI MAGNESITA N	0.001%	98.946%
8351	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.947%
8352	FORTIS HLTH (IN	0.001%	98.948%
8353	THERMADOR GROUP	0.001%	98.948%
8354	WIJAYA KARYA BE	0.001%	98.949%
8355	HILTON FOOD GRO	0.001%	98.950%
8356	GOLD ROAD RESOU	0.001%	98.951%
8357	MIE KOTSU GP HL	0.001%	98.952%
8358	YOUNG POONG COR	0.001%	98.952%
8359	FIRST MINING FI	0.001%	98.953%
8360	SCHIBSTED ASA	0.001%	98.954%
8361	CHEVALIER INTL	0.001%	98.955%
8362	GUARARAPES CONF	0.001%	98.956%
8363	RIGNET INC COMMON STOCK USD.001	0.001%	98.956%
8364	NAMHAE CHEMICAL	0.001%	98.957%
8365	BOSIDENG INTL H	0.001%	98.958%
8366	SHIKIBO LTD	0.001%	98.959%
8367	TUBOS REUNIDOS	0.001%	98.960%
8368	FEDERAL BANK LT	0.001%	98.960%
8369	ALEXANDER FORBE	0.001%	98.961%
8370	JASMINE INTERNA	0.001%	98.962%
8371	C UYEMURA & CO	0.001%	98.963%
8372	FENIX OUTDOOR I	0.001%	98.963%
8373	RENAISSANCE INC	0.001%	98.964%
8374	OLDTOWN BHD	0.001%	98.965%
8375	NORWEGIAN FINAN	0.001%	98.966%
8376	CH KARNCHANG,FG	0.001%	98.967%
8377	GIKEN LTD	0.001%	98.967%
8378	KOREA REAL ESTA	0.001%	98.968%
8379	T & K TOKA CO L	0.001%	98.969%
8380	WASION METERS G	0.001%	98.970%
8381	STOCKMANN OYJ A	0.001%	98.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	AICHI TOKEI DEN	0.001%	98.971%
8383	BATU KAWAN BHD	0.001%	98.972%
8384	RAMI LEVI CHAIN	0.001%	98.973%
8385	KOH YOUNG TECHN	0.001%	98.974%
8386	KYOBO SECURITIE	0.001%	98.975%
8387	AFFIN HLDGS BHD	0.001%	98.975%
8388	GL SCIENCES	0.001%	98.976%
8389	HELBOR EMPREEND	0.001%	98.977%
8390	MICO LTD	0.001%	98.978%
8391	CHUNG HWA PULP	0.001%	98.979%
8392	OKABE CO	0.001%	98.979%
8393	NITTOC CONST CO	0.001%	98.980%
8394	INGHAMS GROUP L	0.001%	98.981%
8395	HARBORONE BANCORP INC COMMON STOCK	0.001%	98.982%
8396	XUNLEI LTD ADR ADR USD.00025	0.001%	98.983%
8397	SM INVESTMENTS	0.001%	98.983%
8398	EAST CAPITAL EX	0.001%	98.984%
8399	CHAIN STORE OKU	0.001%	98.985%
8400	TOSHIBA PLANT K	0.001%	98.986%
8401	GRENKELEASING A	0.001%	98.986%
8402	MINOR INTL	0.001%	98.987%
8403	RELIANCE HOME F	0.001%	98.988%
8404	GIANPLUS TECHN	0.001%	98.989%
8405	ROYAL BK SCOT G	0.001%	98.990%
8406	YAHAGI CONST CO	0.001%	98.990%
8407	SANOH INDUSTRIA	0.001%	98.991%
8408	MANILA WATER CO	0.001%	98.992%
8409	ARISAWA MFG CO	0.001%	98.993%
8410	IMMSI SPA	0.001%	98.994%
8411	NEXT CO LTD	0.001%	98.994%
8412	PHX ENERGY SERV	0.001%	98.995%
8413	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.996%
8414	AUTOBACS SEVEN	0.001%	98.997%
8415	BEIJING URBAN C	0.001%	98.997%
8416	ICHIKOHIndustr	0.001%	98.998%
8417	SUNG KWANG BEND	0.001%	98.999%
8418	UNION BANK OF P	0.001%	99.000%
8419	ALIMAK GROUP AB	0.001%	99.001%
8420	WAKACHIKU CONST	0.001%	99.001%
8421	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.002%
8422	TAIWAN PCB TECH	0.001%	99.003%
8423	KOLAO HOLDINGS	0.001%	99.004%
8424	TOC CO	0.001%	99.005%
8425	VINDA INTERNATI	0.001%	99.005%
8426	SUZLON ENERGY L	0.001%	99.006%
8427	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.007%
8428	TECHNOPRO HLDGS	0.001%	99.008%
8429	SPIRE HEALTHCAR	0.001%	99.008%
8430	KYODO PRINTING	0.001%	99.009%
8431	FURUSATO INDUST	0.001%	99.010%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	TOKYO ROPE MFG	0.001%	99.011%
8433	KYOSAN ELECTRIC	0.001%	99.012%
8434	TK CORP	0.001%	99.012%
8435	ORION CORP/REPU	0.001%	99.013%
8436	ATSUGI NYLON IN	0.001%	99.014%
8437	FUKUI COMPUTER	0.001%	99.015%
8438	PC DEPOT CORP	0.001%	99.015%
8439	HNA HLDGS GP CO	0.001%	99.016%
8440	ALLAHABAD BANK	0.001%	99.017%
8441	LUNG YEN LIFE S	0.001%	99.018%
8442	FONTERRA SHAREH	0.001%	99.019%
8443	SHREE CEMENT LT	0.001%	99.019%
8444	DIOS FASTIGHETE	0.001%	99.020%
8445	AVANTI	0.001%	99.021%
8446	EVERGREEN INTL	0.001%	99.022%
8447	BRITANNIA INDUS	0.001%	99.022%
8448	MINMETALS LAND	0.001%	99.023%
8449	MIE BANK LTD/TH	0.001%	99.024%
8450	ASPEED TECHNOLO	0.001%	99.025%
8451	GOCOMPARE.COM G	0.001%	99.026%
8452	DISTELL GROUP L	0.001%	99.026%
8453	LIANHUA SUPERMA	0.001%	99.027%
8454	OPUS GROUP AB	0.001%	99.028%
8455	MICROBIO CO LTD	0.001%	99.029%
8456	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.029%
8457	TELSTRA CORP-AD	0.001%	99.030%
8458	YAT SING HOLDIN	0.001%	99.031%
8459	GEK GROUP OF CO	0.001%	99.032%
8460	TAEWOONG CO	0.001%	99.033%
8461	YOMIURI LAND CO	0.001%	99.033%
8462	ELETRORBRAS PREF	0.001%	99.034%
8463	HOPEWELL HIGHWA	0.001%	99.035%
8464	GRUPO AEROMEXIC	0.001%	99.036%
8465	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.036%
8466	CHINA MERCHANTS	0.001%	99.037%
8467	LUBELSKI WEGIEL	0.001%	99.038%
8468	ALMA MEDIA CORP	0.001%	99.039%
8469	ASIA STD INTL G	0.001%	99.039%
8470	SANYO SHOKAI	0.001%	99.040%
8471	HOIST FINANCE A	0.001%	99.041%
8472	SAFILO GROUP SP	0.001%	99.042%
8473	NIPPON COMMER D	0.001%	99.042%
8474	JAPAN CASH MACH	0.001%	99.043%
8475	ARTNATURE INC	0.001%	99.044%
8476	EL AL ISRAEL AI	0.001%	99.045%
8477	BASLER AG	0.001%	99.046%
8478	HATSUN AGRO	0.001%	99.046%
8479	AIXTRON SE	0.001%	99.047%
8480	TACHIBANA ELETE	0.001%	99.048%
8481	NICHIRIN CO LTD	0.001%	99.049%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	NAGATANIEN CO L	0.001%	99.049%
8483	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.050%
8484	SOLARTECH ENERG	0.001%	99.051%
8485	F-SECURE OYJ	0.001%	99.052%
8486	CHU KONG SHIPPI	0.001%	99.052%
8487	UNIQUE ENGINEER	0.001%	99.053%
8488	IJT TECHNOLOGY	0.001%	99.054%
8489	ZIX CORP COMMON STOCK USD.01	0.001%	99.055%
8490	TAIHO KOGYO	0.001%	99.055%
8491	JALUX INC	0.001%	99.056%
8492	SESODA CORP	0.001%	99.057%
8493	WILLDAN GROUP I	0.001%	99.058%
8494	YADEA GROUP HOL	0.001%	99.058%
8495	TIPCO ASPHALT P	0.001%	99.059%
8496	YEONG GUAN ENER	0.001%	99.060%
8497	VIRBAC	0.001%	99.061%
8498	SREI INFRASTRUC	0.001%	99.062%
8499	L&K ENGINEERING	0.001%	99.062%
8500	EBARA JITSUGYO	0.001%	99.063%
8501	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.064%
8502	TAIWAN SOGO SHI	0.001%	99.065%
8503	GROUPE OPEN	0.001%	99.065%
8504	DAI-DAN CO	0.001%	99.066%
8505	PRONEXUS INC	0.001%	99.067%
8506	SAWADA HOLDINGS	0.001%	99.068%
8507	BRIGHT SMART SE	0.001%	99.068%
8508	YOULCHON CHEMIC	0.001%	99.069%
8509	POONGSAN HOLDIN	0.001%	99.070%
8510	CHINO CORPORATI	0.001%	99.071%
8511	BRILLIANCE CHIN	0.001%	99.071%
8512	HYUNDAI HCN CO	0.001%	99.072%
8513	XP POWER LTD	0.001%	99.073%
8514	CHINA CHEM&PHAR	0.001%	99.074%
8515	ORIENT OVERSEAS	0.001%	99.074%
8516	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.075%
8517	CHINA YURUN FOO	0.001%	99.076%
8518	VISI MEDIA ASIA	0.001%	99.077%
8519	ATRIA GROUP PLC	0.001%	99.077%
8520	CSS INDUSTRIES	0.001%	99.078%
8521	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.079%
8522	ZENITAKA CORP	0.001%	99.080%
8523	EO TECHNICS CO	0.001%	99.080%
8524	NIPPON CARBIDE	0.001%	99.081%
8525	AURAS TECHNOLOG	0.001%	99.082%
8526	PAB K TJIWI KIM	0.001%	99.083%
8527	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.083%
8528	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	99.084%
8529	INFO SVS INTL	0.001%	99.085%
8530	ON THE BEACH GR	0.001%	99.086%
8531	FRANCE BED HOLD	0.001%	99.086%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	TOYO SECURITIES	0.001%	99.087%
8533	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.088%
8534	HANSOL CHEMICAL	0.001%	99.088%
8535	CREATE SD HOLDI	0.001%	99.089%
8536	MEDIA PRIMA BHD	0.001%	99.090%
8537	ORASCOM DEVELOP	0.001%	99.091%
8538	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.091%
8539	CHILISIN ELECTR	0.001%	99.092%
8540	CAPITOL HEALTH	0.001%	99.093%
8541	FUJI PHARM CO L	0.001%	99.094%
8542	SOCOVEDSA SA	0.001%	99.094%
8543	WOORI BANK SPON ADR ADR	0.001%	99.095%
8544	DAIKOKU DENKI C	0.001%	99.096%
8545	IHH HEALTHCARE	0.001%	99.097%
8546	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.097%
8547	ASAHI ORGANIC C	0.001%	99.098%
8548	QUANTA STORAGE	0.001%	99.099%
8549	AHRETTY CORP	0.001%	99.100%
8550	HUSQVARNA AB	0.001%	99.100%
8551	ASIA POLYMER	0.001%	99.101%
8552	POLYPLEX THAILA	0.001%	99.102%
8553	KIRKLAND S INC COMMON STOCK	0.001%	99.103%
8554	CREATE RESTAURA	0.001%	99.103%
8555	LOPEZ HOLDINGS	0.001%	99.104%
8556	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.105%
8557	HELLENIC PETROL	0.001%	99.106%
8558	SANSHA ELECTRIC	0.001%	99.106%
8559	BOLSA DE VALOR	0.001%	99.107%
8560	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.108%
8561	EASTON CO	0.001%	99.108%
8562	KAROON GAS AUST	0.001%	99.109%
8563	BIJOU BRIGITTE	0.001%	99.110%
8564	REBOSIS PROPERT	0.001%	99.111%
8565	SUMMIT R/EST HL	0.001%	99.111%
8566	AMOT INVESTMENT	0.001%	99.112%
8567	WASKITA BETON P	0.001%	99.113%
8568	PINGUELY-HAULOT	0.001%	99.114%
8569	EVA PRECISION I	0.001%	99.114%
8570	GENESIS LAND DE	0.001%	99.115%
8571	NITTO KOHKI CO	0.001%	99.116%
8572	CHARTER HALL LO	0.001%	99.117%
8573	CELLNEX TELECOM	0.001%	99.117%
8574	TELE COLUMBUS A	0.001%	99.118%
8575	ESUN HOLDINGS L	0.001%	99.119%
8576	ENPLAS CORP	0.001%	99.119%
8577	NORDAX GROUP AB	0.001%	99.120%
8578	TIANJIN CAPITAL	0.001%	99.121%
8579	NIHON TOKUSHU T	0.001%	99.122%
8580	LAND & HOUSE PU	0.001%	99.122%
8581	ZENG HSING INDL	0.001%	99.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	MATSUYA CO (TOK	0.001%	99.124%
8583	ARES ALLERGY HO	0.001%	99.125%
8584	ENNOCONN CORP	0.001%	99.125%
8585	MISAWA HOMES HO	0.001%	99.126%
8586	LIFESTYLE CHINA	0.001%	99.127%
8587	LEASINVEST REAL	0.001%	99.127%
8588	TSUDAKOMA CORP	0.001%	99.128%
8589	TAIMIDE TCH	0.001%	99.129%
8590	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.130%
8591	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.130%
8592	HARIMA CHEMICAL	0.001%	99.131%
8593	MAISONS FRANCE	0.001%	99.132%
8594	TENWOW INTL HLD	0.001%	99.133%
8595	MEGHMANI ORGANI	0.001%	99.133%
8596	KITO CORP	0.001%	99.134%
8597	HARBOUR CENTRE	0.001%	99.135%
8598	SANSHIN ELECTRO	0.001%	99.135%
8599	KANEMATSU ELEC	0.001%	99.136%
8600	EVOTEC OAI AG	0.001%	99.137%
8601	KEPCO PLANT SER	0.001%	99.138%
8602	LIBBEY INC COMMON STOCK USD.01	0.001%	99.138%
8603	SIME DARBY BHD	0.001%	99.139%
8604	MARATHON GOLD C	0.001%	99.140%
8605	GIGASTORAGE COR	0.001%	99.140%
8606	AMADEUS FIRE AG	0.001%	99.141%
8607	NIPPON KINZOKU	0.001%	99.142%
8608	CRH PLC	0.001%	99.143%
8609	SAMT CO LTD	0.001%	99.143%
8610	NAKANO CORP/TOK	0.001%	99.144%
8611	CAIRO COMMUNICA	0.001%	99.145%
8612	APPLIED DEVELOP	0.001%	99.145%
8613	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.146%
8614	KHON KAEN SUGAR	0.001%	99.147%
8615	STO AG-PREFERRE	0.001%	99.148%
8616	GILLETTE INDIA	0.001%	99.148%
8617	ENF TECHNOLOGY	0.001%	99.149%
8618	SHANDONG XINHUA	0.001%	99.150%
8619	BITTIUM OYJ	0.001%	99.150%
8620	BING-GRAE	0.001%	99.151%
8621	AEON CREDIT SER	0.001%	99.152%
8622	LANNA RESOURCES	0.001%	99.153%
8623	ASCENDIS HEALTH	0.001%	99.153%
8624	KWANG DONG PHAR	0.001%	99.154%
8625	LH FINANCIAL GR	0.001%	99.155%
8626	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.155%
8627	EUGENE INVS&SEC	0.001%	99.156%
8628	AA PLC	0.001%	99.157%
8629	KAWAI MUSICAL I	0.001%	99.158%
8630	JINLI GROUP HOL	0.001%	99.158%
8631	ISC CO LTD	0.001%	99.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	TURCAS PETROL	0.001%	99.160%
8633	CAPRO CORPN	0.001%	99.160%
8634	MORITO CO	0.001%	99.161%
8635	SC ASSET CORPOR	0.001%	99.162%
8636	K.C. TECH	0.001%	99.163%
8637	HB TECHNOLOGY C	0.001%	99.163%
8638	GUOLIAN SECURIT	0.001%	99.164%
8639	UNIVENTURES	0.001%	99.165%
8640	YOKOWO CO LTD	0.001%	99.165%
8641	SCHIBSTED ASA	0.001%	99.166%
8642	WPP AUNZ LTD	0.001%	99.167%
8643	NORWAY ROYAL SA	0.001%	99.167%
8644	AKITA DRILLING	0.001%	99.168%
8645	CRCC HIGH-TECH	0.001%	99.169%
8646	BGF RETAIL CO L	0.001%	99.170%
8647	HAICHANG HOLDIN	0.001%	99.170%
8648	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.171%
8649	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.172%
8650	SEBANG CO LTD	0.001%	99.172%
8651	HONG KONG AIRCR	0.001%	99.173%
8652	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.174%
8653	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.175%
8654	TV AZTECA	0.001%	99.175%
8655	GLOBE UNION IND	0.001%	99.176%
8656	BIGBEN INTERACT	0.001%	99.177%
8657	DI CORP	0.001%	99.177%
8658	NEL ASA	0.001%	99.178%
8659	KMC KUEI MENG	0.001%	99.179%
8660	OKINAWA CELLULA	0.001%	99.179%
8661	JAPAN PILE CORP	0.001%	99.180%
8662	YOMEISHU SEIZO	0.001%	99.181%
8663	CENIT AG SYSTEM	0.001%	99.182%
8664	AUCKLAND INTERN	0.001%	99.182%
8665	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.183%
8666	GODO STEEL	0.001%	99.184%
8667	FUNAI CONSULTIN	0.001%	99.184%
8668	NIPPON FINE CHE	0.001%	99.185%
8669	WUS PRINTD CIRC	0.001%	99.186%
8670	JK TYRE & INDUS	0.001%	99.186%
8671	KYUNG DONG NAVI	0.001%	99.187%
8672	HUA HAN BIO-PHA	0.001%	99.188%
8673	APT SATELLITE	0.001%	99.189%
8674	DONGJIANG ENVIR	0.001%	99.189%
8675	CAPITAL FIRST L	0.001%	99.190%
8676	DAEJAN HOLDINGS	0.001%	99.191%
8677	HARDINGE INC	0.001%	99.191%
8678	LUMENS CO LTD	0.001%	99.192%
8679	CROPENERGIES AG	0.001%	99.193%
8680	QUESTERRE ENERG	0.001%	99.193%
8681	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.194%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SAM YOUNG ELECT	0.001%	99.195%
8683	AUSTBROKERS HLD	0.001%	99.196%
8684	TI FINANCIAL HO	0.001%	99.196%
8685	SOLOCAL GROUP	0.001%	99.197%
8686	HOTEL PROPERTY	0.001%	99.198%
8687	BR PROPERTIES S	0.001%	99.198%
8688	OENON HOLDINGS	0.001%	99.199%
8689	HYUNDAI CONSTRU	0.001%	99.200%
8690	FIRST INTERNET BANCORP COMMON STOCK	0.001%	99.200%
8691	VANACHAI GROUP	0.001%	99.201%
8692	MASON FINANCIAL	0.001%	99.202%
8693	BANCO DE BOGOTA	0.001%	99.202%
8694	ERAWAN GROUP	0.001%	99.203%
8695	GRAND KOREA LEI	0.001%	99.204%
8696	POSCO ICT CO LT	0.001%	99.205%
8697	CARLO CAVAZZI H	0.001%	99.205%
8698	SSANGYONG MOTOR	0.001%	99.206%
8699	XINJIANG XINXIN	0.001%	99.207%
8700	NISSUI PHARM CO	0.001%	99.207%
8701	HIGH ARCTIC ENE	0.001%	99.208%
8702	UNICHEM LABS	0.001%	99.209%
8703	G-7 HOLDINGS IN	0.001%	99.209%
8704	HASTINGS GROUP	0.001%	99.210%
8705	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.211%
8706	OTOKAR OTOMOTIV	0.001%	99.211%
8707	SVENSKA CELLULO	0.001%	99.212%
8708	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.213%
8709	KANGDA INTERNAT	0.001%	99.213%
8710	ELECNOR SA	0.001%	99.214%
8711	NIEN MADE ENTER	0.001%	99.215%
8712	PRUMO LOGISTICA	0.001%	99.216%
8713	MARUZEN SHOWA U	0.001%	99.216%
8714	TAOKAENOI	0.001%	99.217%
8715	ARIAKE JAPAN CO	0.001%	99.218%
8716	BASSO INDUSTRY	0.001%	99.218%
8717	KOATSU GAS KOGY	0.001%	99.219%
8718	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.220%
8719	NAKABAYASHI CO	0.001%	99.220%
8720	SHINY CHEMICAL	0.001%	99.221%
8721	JUSUNG ENGINEER	0.001%	99.222%
8722	SABATE DIOSOS	0.001%	99.222%
8723	GFT TECHNOLOGY	0.001%	99.223%
8724	KURIMOTO	0.001%	99.224%
8725	DMS CO LTD	0.001%	99.224%
8726	AUSTRALIAN UNIT	0.001%	99.225%
8727	MITSUBISHI PAPE	0.001%	99.226%
8728	SEMPERIT AG HOL	0.001%	99.226%
8729	ASKA PHARMACEU	0.001%	99.227%
8730	CHINA SUNSHINE	0.001%	99.228%
8731	GS GLOBAL CORP	0.001%	99.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	KANAGAWA CHUO K	0.001%	99.229%
8733	YEARIMDANG PUBL	0.001%	99.230%
8734	MASTER GLORY GR	0.001%	99.230%
8735	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.231%
8736	NICHIBAN CO	0.001%	99.232%
8737	FALCO BIOSYSTEM	0.001%	99.233%
8738	HIRAMATSU INC	0.001%	99.233%
8739	INTL GAME SYSTE	0.001%	99.234%
8740	SUNSPRING METAL	0.001%	99.235%
8741	MR MAX CORP	0.001%	99.235%
8742	FUJIMI INC	0.001%	99.236%
8743	MATSUI CONST CO	0.001%	99.237%
8744	KITAGAWA IRON W	0.001%	99.237%
8745	SWEDOL AB	0.001%	99.238%
8746	BALRAMPUR CHINI	0.001%	99.239%
8747	OP FINANCIAL IN	0.001%	99.239%
8748	FERRARI NV	0.001%	99.240%
8749	TURVO INTERNATI	0.001%	99.241%
8750	DEEPAK FERT&PE	0.001%	99.241%
8751	XINYUAN REAL ES	0.001%	99.242%
8752	PACIFIC HOSPITA	0.001%	99.243%
8753	PARKSON RETAIL	0.001%	99.243%
8754	NICHIDEN CORP	0.001%	99.244%
8755	EXEL INDUSTRIES	0.001%	99.245%
8756	GUJARAT ALKALIE	0.001%	99.245%
8757	SCANDINAVIAN TO	0.001%	99.246%
8758	STARTEK INC	0.001%	99.247%
8759	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.247%
8760	CHINA STRATEGIC	0.001%	99.248%
8761	AJIS CO LTD	0.001%	99.249%
8762	BANCO SANTANDER CHILE ADR ADR	0.001%	99.249%
8763	TPV TECHNOLOGY	0.001%	99.250%
8764	CHUKYO BANK	0.001%	99.251%
8765	STAR PETROLEUM	0.001%	99.251%
8766	ICOM INCORPORAT	0.001%	99.252%
8767	DAOU DATA CORP	0.001%	99.253%
8768	QLIRO GROUP AB	0.001%	99.253%
8769	SINCERE NAVIGAT	0.001%	99.254%
8770	MATRIX CONCEPTS	0.001%	99.255%
8771	FARMSCO	0.001%	99.255%
8772	ISUPETASYS CO L	0.001%	99.256%
8773	AEON CREDIT SER	0.001%	99.257%
8774	ABILITY ENTERPR	0.001%	99.257%
8775	TA ENTERPRISE B	0.001%	99.258%
8776	HOEGH LNG HOLDI	0.001%	99.259%
8777	IMARKETKOREA IN	0.001%	99.259%
8778	KARO PHARMA AB	0.001%	99.260%
8779	OLAV THON EIEND	0.001%	99.261%
8780	MOBILEPHONE TEL	0.001%	99.261%
8781	ADO PROPERTIES	0.001%	99.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	SHANGHAI ZENDAI	0.001%	99.263%
8783	HWASUNGIndustr	0.001%	99.263%
8784	WANG ON GROUP	0.001%	99.264%
8785	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.265%
8786	ILSHIN SPINNING	0.001%	99.265%
8787	ON-BRIGHT ELECT	0.001%	99.266%
8788	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.267%
8789	GRUPO FAMSA SA	0.001%	99.267%
8790	FJ NEXT CO LTD	0.001%	99.268%
8791	TAIWAN HIGH SPE	0.001%	99.269%
8792	ICHIA TECHNOLOG	0.001%	99.269%
8793	SILICONWARE PRE	0.001%	99.270%
8794	MEIWA ESTATE CO	0.001%	99.271%
8795	BEST PACIFIC IN	0.001%	99.271%
8796	ATOM CORPORATIO	0.001%	99.272%
8797	SEIKO PMC CORP	0.001%	99.273%
8798	MPI CORPORATION	0.001%	99.273%
8799	LIFETECH SCIENT	0.001%	99.274%
8800	REGIONAL REIT L	0.001%	99.274%
8801	IVE GROUP LTD	0.001%	99.275%
8802	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.276%
8803	ANTON OILFIELD	0.001%	99.276%
8804	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	99.277%
8805	WEST BANCORPORATION COMMON STOCK	0.001%	99.278%
8806	PHARMAENGINE IN	0.001%	99.278%
8807	NAPHTHA ISRAEL	0.001%	99.279%
8808	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.280%
8809	AMATA CORP PUBL	0.001%	99.280%
8810	NODA CORP	0.001%	99.281%
8811	TOVIS CO LTD	0.001%	99.282%
8812	ZHENGZHOU COAL	0.001%	99.282%
8813	DYNAGREEN ENVIR	0.001%	99.283%
8814	FINGERPRINT CAR	0.001%	99.284%
8815	HUGEL INC	0.001%	99.284%
8816	SUNGCHANG ENTER	0.001%	99.285%
8817	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.286%
8818	I-NET CORP	0.001%	99.286%
8819	YUNGSHIN GLOBAL	0.001%	99.287%
8820	SCANDIC HOTELS	0.001%	99.288%
8821	YATAK VE YO	0.001%	99.288%
8822	QST INT	0.001%	99.289%
8823	MARVELOUS AQL I	0.001%	99.290%
8824	HIROSE ELECTRIC	0.001%	99.290%
8825	COLABOR GROUP I	0.001%	99.291%
8826	DEUTZ AG	0.001%	99.291%
8827	KEPPEL TELECOM&	0.001%	99.292%
8828	INBODY CO LTD	0.001%	99.293%
8829	CHINA BANKING C	0.001%	99.293%
8830	KH VATEC	0.001%	99.294%
8831	ADATA TECHNOLOG	0.001%	99.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	VOYAGE GROUP IN	0.001%	99.295%
8833	BELL SYSTEM24 H	0.001%	99.296%
8834	THURGAUER KANTO	0.001%	99.297%
8835	SWCC SHOWA HOLD	0.001%	99.297%
8836	TAKIRON CO	0.001%	99.298%
8837	KITANO CONST CO	0.001%	99.299%
8838	NAGANO BANK	0.001%	99.299%
8839	SHINKONG INSURA	0.001%	99.300%
8840	YOTAI REF	0.001%	99.301%
8841	TOKMANNI GROUP	0.001%	99.301%
8842	JANOME SEWING M	0.001%	99.302%
8843	ENERGY DEVELOP	0.001%	99.302%
8844	AVIC INTL HOLD	0.001%	99.303%
8845	BIRLA CORP LTD	0.001%	99.304%
8846	ZIGEXN CO LTD	0.001%	99.304%
8847	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.001%	99.305%
8848	REGIS HEALTHCAR	0.001%	99.306%
8849	FURUNO ELECTRIC	0.001%	99.306%
8850	CHIA HSIN CEMEN	0.001%	99.307%
8851	ELBIT SYSTEMS L	0.001%	99.308%
8852	SATA SHOJI CORP	0.001%	99.308%
8853	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.309%
8854	NIHON ESLEAD CO	0.001%	99.309%
8855	HARBIN BANK CO	0.001%	99.310%
8856	ISU CHEMICAL	0.001%	99.311%
8857	CHUETSU PULP&PA	0.001%	99.311%
8858	KOPIN CORP COMMON STOCK USD.01	0.001%	99.312%
8859	CHINA BILLS FIN	0.001%	99.313%
8860	FORMOSAN RUBBER	0.001%	99.313%
8861	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.314%
8862	TK DEVELOPMENT	0.001%	99.315%
8863	HANDOK PHARMS	0.001%	99.315%
8864	OPTRONTEC INC	0.001%	99.316%
8865	LAI SUN GARMENT	0.001%	99.317%
8866	ASCENCIO	0.001%	99.317%
8867	NEW HOPE CORP	0.001%	99.318%
8868	ENERGA SA	0.001%	99.318%
8869	DATALOGIC SPA	0.001%	99.319%
8870	ALICO INC COMMON STOCK USD1.0	0.001%	99.320%
8871	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.320%
8872	DFS FURNITURE L	0.001%	99.321%
8873	WESTAR ENERGY I	0.001%	99.322%
8874	HO TUNG CHEMICA	0.001%	99.322%
8875	JACKPOTJOY PLC	0.001%	99.323%
8876	MAGMA FINCORP L	0.001%	99.323%
8877	FEINTOOL INTERN	0.001%	99.324%
8878	MITSUBISHI KAKO	0.001%	99.325%
8879	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.325%
8880	CABCHARGE AUSTR	0.001%	99.326%
8881	OSK HOLDINGS BH	0.001%	99.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	MALAYAN CEMENT	0.001%	99.327%
8883	QUABIT INMOBILI	0.001%	99.328%
8884	HINOKIYA	0.001%	99.329%
8885	CYBERTAN TECHNO	0.001%	99.329%
8886	MAHLE METAL LEV	0.001%	99.330%
8887	COWELL E HOLDIN	0.001%	99.330%
8888	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.331%
8889	SANYO ELEC RAIL	0.001%	99.332%
8890	WESTGOLD RESOUR	0.001%	99.332%
8891	CHINA MODERN DA	0.001%	99.333%
8892	POYA CO LTD	0.001%	99.334%
8893	FORMOSA ADVANCE	0.001%	99.334%
8894	AEON CO. (M) BH	0.001%	99.335%
8895	TOKYO KEIKI INC	0.001%	99.335%
8896	MORY INDUSTRIES	0.001%	99.336%
8897	COSEL CO	0.001%	99.337%
8898	CHINA ALL ACCES	0.001%	99.337%
8899	NIPPON SHARYO	0.001%	99.338%
8900	MIDAS HLDGS	0.001%	99.339%
8901	mitsui matsushi	0.001%	99.339%
8902	AGABANG&COMPANY	0.001%	99.340%
8903	MIRAE ASSET LIF	0.001%	99.340%
8904	AIRASIA X BHD	0.001%	99.341%
8905	ECOBALT SOLUTIO	0.001%	99.342%
8906	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.342%
8907	TECK RESOURCES	0.001%	99.343%
8908	SUGIMOTO & CO L	0.001%	99.344%
8909	SHINWA KAIUN	0.001%	99.344%
8910	YP	0.001%	99.345%
8911	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.345%
8912	MILLS ESTRUTURA	0.001%	99.346%
8913	KOMEDA HOLDINGS	0.001%	99.347%
8914	RISO KAGAKU COR	0.001%	99.347%
8915	KATO WORKS CO	0.001%	99.348%
8916	PROMATE ELECTRO	0.001%	99.349%
8917	TAIKO BANK	0.001%	99.349%
8918	JAPAN BUSINESS	0.001%	99.350%
8919	DELTA PROPERTY	0.001%	99.350%
8920	KNM GROUP BERHA	0.001%	99.351%
8921	TCI CO LTD	0.001%	99.352%
8922	PALIBURG HOLDIN	0.001%	99.352%
8923	DELEK AUTOMOTIV	0.001%	99.353%
8924	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	99.354%
8925	HAMILTON BEACH	0.001%	99.354%
8926	PLASSONIndustr	0.001%	99.355%
8927	NHPC LTD	0.001%	99.355%
8928	SHINYOUNG SECS	0.001%	99.356%
8929	ABG SUNDAL COLL	0.001%	99.357%
8930	CLS HOLDINGS PL	0.001%	99.357%
8931	SERVCORP	0.001%	99.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	TOA CORP	0.001%	99.358%
8933	TOHO CO LTD	0.001%	99.359%
8934	ARGAN SA	0.001%	99.360%
8935	NITTO SEIKO CO	0.001%	99.360%
8936	TOWER BERSAMA I	0.001%	99.361%
8937	HILONG HOLDING	0.001%	99.362%
8938	EXCELSIOR MEDIC	0.001%	99.362%
8939	MAEZAWA KYUSO I	0.001%	99.363%
8940	KISWIRE LTD	0.001%	99.363%
8941	SCHALTBAU HOLDI	0.001%	99.364%
8942	SEC CORPORATION	0.001%	99.365%
8943	GRUPO AVAL ACCI	0.001%	99.365%
8944	NIEN HSING TEXT	0.001%	99.366%
8945	NIHON CHOUZAI C	0.001%	99.366%
8946	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.367%
8947	MAXVALU TOKAI C	0.001%	99.368%
8948	HEXAGON COMPOSI	0.001%	99.368%
8949	ORGANO	0.001%	99.369%
8950	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.369%
8951	HEUNGKUK FIRE&M	0.001%	99.370%
8952	CNQC INTERNATIO	0.001%	99.371%
8953	ROCKY BRANDS INC COMMON STOCK	0.001%	99.371%
8954	ROBERTET SA	0.001%	99.372%
8955	CARMILA SA	0.001%	99.373%
8956	HAGIWARA ELECTR	0.001%	99.373%
8957	ALTISOURCE PORT	0.001%	99.374%
8958	VIJAYA BANK	0.001%	99.374%
8959	NAC CO LTD	0.001%	99.375%
8960	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.376%
8961	CONNECT GROUP	0.001%	99.376%
8962	SANYO TRADING C	0.001%	99.377%
8963	EAGLE NICE INTE	0.001%	99.377%
8964	NAKAMURAYA CO L	0.001%	99.378%
8965	GUANGDONG KELON	0.001%	99.379%
8966	INDIA CEMENTS	0.001%	99.379%
8967	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.380%
8968	MARUBUN CORP	0.001%	99.380%
8969	MAXIS BHD	0.001%	99.381%
8970	AMBUJA CEMENTS	0.001%	99.382%
8971	SUPERLOOP LTD	0.001%	99.382%
8972	HAESUNG DS	0.001%	99.383%
8973	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.383%
8974	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.384%
8975	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.385%
8976	PAL CO LTD	0.001%	99.385%
8977	CIE FINANCIER T	0.001%	99.386%
8978	CHINA ELECTRIC	0.001%	99.386%
8979	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.387%
8980	FOOSUNG CO LTD	0.001%	99.388%
8981	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.388%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	UNION BANK OF I	0.001%	99.389%
8983	NOKIA CORP ADR	0.001%	99.389%
8984	BAYSIDE LAND CO	0.001%	99.390%
8985	FANG HOLDINGS LTD ADR ADR	0.001%	99.391%
8986	FOXTONS GROUP P	0.001%	99.391%
8987	NS SHOPPING CO	0.001%	99.392%
8988	TOYO RADIATOR C	0.001%	99.392%
8989	ASCENDAS INDIA	0.001%	99.393%
8990	SKELLERUP HOLDI	0.001%	99.394%
8991	HOKUETSU INDS C	0.001%	99.394%
8992	COLUMBUS A/S	0.001%	99.395%
8993	KWALITY LTD	0.001%	99.395%
8994	BIMB HLDGS BERH	0.001%	99.396%
8995	SHINSEGAE FOOD	0.001%	99.397%
8996	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.001%	99.397%
8997	VISTULA GROUP S	0.001%	99.398%
8998	I-SENS INC	0.001%	99.398%
8999	TOA DORO KOGYO	0.001%	99.399%
9000	RAUBEX GROUP LT	0.001%	99.400%
9001	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.400%
9002	SAPPE PCL	0.001%	99.401%
9003	OPT HOLDING INC	0.001%	99.401%
9004	NITTOKU ENG CO	0.001%	99.402%
9005	FREUND CORP	0.001%	99.403%
9006	DAIHATSU DIESEL	0.001%	99.403%
9007	CHUANGS CONS IN	0.001%	99.404%
9008	INTERPARK CORP	0.001%	99.404%
9009	ATLAS FINANCIAL	0.001%	99.405%
9010	NIPPON CONCRETE	0.001%	99.406%
9011	SANKO METAL IND	0.001%	99.406%
9012	TAKEEI CORPORAT	0.001%	99.407%
9013	CEMENTOS ARGOS	0.001%	99.407%
9014	FRED'S INC	0.001%	99.408%
9015	HYUNDAI BNG STE	0.001%	99.409%
9016	VETOQUINOL SA	0.001%	99.409%
9017	HONEYS CO LTD	0.001%	99.410%
9018	TOYO ELECTRIC	0.001%	99.410%
9019	TOFAS TURK OTOM	0.001%	99.411%
9020	CHORI CO LTD	0.001%	99.411%
9021	EDREAMS ODIGEO	0.001%	99.412%
9022	TAISEI LAMICK C	0.001%	99.413%
9023	CIRCASSIA PHARM	0.001%	99.413%
9024	ASHIMORI INDUST	0.001%	99.414%
9025	PHOENIX SATELLI	0.001%	99.414%
9026	HYUNDAI CORP	0.001%	99.415%
9027	SURYA CITRA MED	0.001%	99.416%
9028	ACADEMEDIA AB	0.001%	99.416%
9029	TOYO CORPORATIO	0.001%	99.417%
9030	LONKING HOLDING	0.001%	99.417%
9031	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	NISSEI ASB MACH	0.001%	99.419%
9033	TONICHI CARLIFE	0.001%	99.419%
9034	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.420%
9035	MONEY3 CORP LTD	0.001%	99.420%
9036	MINERA FRISCO S	0.001%	99.421%
9037	SHINAGAWA FUEL	0.001%	99.421%
9038	TAIWAN CHINSAN	0.001%	99.422%
9039	TACHIKAWA CORP	0.001%	99.423%
9040	ITC PROPERTIES	0.001%	99.423%
9041	SARTORIUS STEDI	0.001%	99.424%
9042	NATUREX	0.001%	99.424%
9043	ING BANK SLASKI	0.001%	99.425%
9044	EKORNES ASA	0.001%	99.426%
9045	JAPAN KENZAI CO	0.001%	99.426%
9046	GOLFZON CO LTD	0.001%	99.427%
9047	ISELECT LTD	0.001%	99.427%
9048	CLEANUP CORP	0.001%	99.428%
9049	US Wire Order	0.001%	99.428%
9050	ORIENTAL BK OF	0.001%	99.429%
9051	FUJIJURA RUBBER	0.001%	99.430%
9052	KROSAKI CORP	0.001%	99.430%
9053	IWASAKI ELECTRI	0.001%	99.431%
9054	SIME DARBY PROP	0.001%	99.431%
9055	SILVER CHEF LTD	0.001%	99.432%
9056	SOUNDWILL HOLDI	0.001%	99.433%
9057	HONG FOK CORP	0.001%	99.433%
9058	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.434%
9059	LOTUS BAKERIES	0.001%	99.434%
9060	RETAIL FOOD GRO	0.001%	99.435%
9061	TAMRON CO LTD	0.001%	99.435%
9062	CIVEO CORP	0.001%	99.436%
9063	HY LOK	0.001%	99.437%
9064	NIHON DENKEI CO	0.001%	99.437%
9065	WALTON ADVANCED	0.001%	99.438%
9066	HSIN KUANG STEE	0.001%	99.438%
9067	TOA OIL CO LTD	0.001%	99.439%
9068	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.439%
9069	ACBEL POLYTECH	0.001%	99.440%
9070	SHANGHAI FUDAN	0.001%	99.441%
9071	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.441%
9072	HARIM HOLDINGS	0.001%	99.442%
9073	GUJARAT PIPAVAV	0.001%	99.442%
9074	SAN HOLDINGS, I	0.001%	99.443%
9075	HADERA PAPER LT	0.001%	99.443%
9076	CAREER TECHNOLO	0.001%	99.444%
9077	SINOSOFT TECHNO	0.001%	99.445%
9078	NIPPON YAKIN KO	0.001%	99.445%
9079	POS MALAYSIA	0.001%	99.446%
9080	BORUSAN BORU	0.001%	99.446%
9081	SOFT-WORLD INTL	0.001%	99.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	MARKETECH INTL	0.001%	99.447%
9083	TELEPIZZA SA	0.001%	99.448%
9084	TUNE INS HOLDIN	0.001%	99.449%
9085	IMF (AUSTRALIA)	0.001%	99.449%
9086	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.450%
9087	TOREX SEMICONDU	0.001%	99.450%
9088	KOMAI TEKKO INC	0.001%	99.451%
9089	AKATSUKI	0.001%	99.451%
9090	HK INTL CONSTR	0.001%	99.452%
9091	TER BEKE SA	0.001%	99.453%
9092	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.453%
9093	NIPPON THOMPSON	0.001%	99.454%
9094	SUNJIN	0.001%	99.454%
9095	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.455%
9096	STAR CRUISES LT	0.001%	99.455%
9097	ITE TECH INC	0.001%	99.456%
9098	JW HOLDINGS COR	0.001%	99.456%
9099	ANHUI EXPRESSWA	0.001%	99.457%
9100	BLUE DART EXPRE	0.001%	99.458%
9101	ESPRINET SPA	0.001%	99.458%
9102	HANSHIN CONSTRU	0.001%	99.459%
9103	TECHNOVATOR INT	0.001%	99.459%
9104	CHIYODA CO	0.001%	99.460%
9105	PRIMO WATER CORP COMMON STOCK	0.001%	99.460%
9106	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.461%
9107	CENTRAL SEC PAT	0.001%	99.461%
9108	SONAE CAPITAL S	0.001%	99.462%
9109	ASTALDI	0.001%	99.463%
9110	KAWASAN INDS JA	0.001%	99.463%
9111	ESSITY AKTIEBOL	0.001%	99.464%
9112	MODERNLAND REAL	0.001%	99.464%
9113	HOUSTON WIRE &	0.001%	99.465%
9114	SPACE CO LTD	0.001%	99.465%
9115	RM PLC	0.001%	99.466%
9116	MOIL LTD	0.001%	99.466%
9117	MCLEOD RUSSEL I	0.001%	99.467%
9118	OCEAN-LAND GROU	0.001%	99.468%
9119	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.468%
9120	SHENYIN WANGUO(0.001%	99.469%
9121	REIS INC COMMON STOCK USD.01	0.001%	99.469%
9122	SHINKAWA	0.001%	99.470%
9123	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.470%
9124	EGUARANTEE INC.	0.001%	99.471%
9125	CANON ELECTRONI	0.001%	99.471%
9126	KUNSUL CHEM IND	0.001%	99.472%
9127	SCHAFFNER HOLDI	0.001%	99.473%
9128	CENTURY CITY IN	0.001%	99.473%
9129	TAKISAWA MACHIN	0.001%	99.474%
9130	CONVOY FINANCIA	0.001%	99.474%
9131	LPKF LASER & EL	0.001%	99.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	HIRAKAWA HEWTEC	0.001%	99.475%
9133	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.476%
9134	CST GROUP LTD	0.001%	99.476%
9135	ABOITIZ POWER C	0.001%	99.477%
9136	THROMBOGENICS N	0.001%	99.478%
9137	VERSO CORP A COMMON STOCK	0.001%	99.478%
9138	KALPATARU POWER	0.001%	99.479%
9139	MEIKO NETWORK J	0.001%	99.479%
9140	EMPERIA HOLDING	0.001%	99.480%
9141	BONHEUR ASA	0.001%	99.480%
9142	ZUIKO CORP	0.001%	99.481%
9143	RESILUX	0.001%	99.481%
9144	SUNCALL CORP	0.001%	99.482%
9145	RASSINI SAB DE	0.001%	99.483%
9146	KURABO INDUSTRI	0.001%	99.483%
9147	OSAKA ORGANIC C	0.001%	99.484%
9148	DISH TV INDIA L	0.001%	99.484%
9149	CONCORD SECURIT	0.001%	99.485%
9150	RION CO LTD	0.001%	99.485%
9151	DORO AB	0.001%	99.486%
9152	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.486%
9153	NIP AIR CON	0.001%	99.487%
9154	VA TECH WABAG L	0.001%	99.487%
9155	GLOBAL MIXED MO	0.001%	99.488%
9156	BEIJING ENT MED	0.001%	99.489%
9157	AKER AMERICAN S	0.001%	99.489%
9158	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.490%
9159	DOTTIKON ES HOL	0.001%	99.490%
9160	SAM KWANG GLASS	0.001%	99.491%
9161	ACTIA GROUP	0.001%	99.491%
9162	TAKAOKA TOKO HL	0.001%	99.492%
9163	YUSHIRO CHEMICA	0.001%	99.492%
9164	TOTAL ACCESS CO	0.001%	99.493%
9165	TOKYU RECREATIO	0.001%	99.493%
9166	CTT-CORREIOS DE	0.001%	99.494%
9167	RAMELIUS RESOUR	0.001%	99.495%
9168	MEIWACORPORATIO	0.001%	99.495%
9169	BERLI JUCKER CO	0.001%	99.496%
9170	DEOLEO SA	0.001%	99.496%
9171	YUME INC COMMON STOCK USD.001	0.001%	99.497%
9172	KINKI NIPPON TO	0.001%	99.497%
9173	MUCKLOW(A&J) GR	0.001%	99.498%
9174	KOMATSU WALL IN	0.001%	99.498%
9175	MITANI SEKISAN	0.001%	99.499%
9176	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.499%
9177	JAPAN MEDICAL D	0.001%	99.500%
9178	GREAT PANTHER S	0.001%	99.500%
9179	SUPALAI PCL-NVD	0.001%	99.501%
9180	SPARX ASSET MAN	0.001%	99.502%
9181	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.502%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	WERELDHAVE BELG	0.001%	99.503%
9183	BANGKOK BANK	0.001%	99.503%
9184	BANQUE CANTONAL	0.001%	99.504%
9185	QAF LTD	0.001%	99.504%
9186	NICHIDENBO	0.001%	99.505%
9187	SERCO GROUP	0.001%	99.505%
9188	FLEURY MICHON	0.001%	99.506%
9189	EXCEL CO LTD	0.001%	99.506%
9190	UNION BK OF TAI	0.001%	99.507%
9191	ASALEO CARE LTD	0.001%	99.507%
9192	HANIL E-HWA CO	0.001%	99.508%
9193	CARLSBERG BREWE	0.001%	99.509%
9194	GUN EI CHEM IND	0.001%	99.509%
9195	EUROCASH SA	0.001%	99.510%
9196	FIRST SENSOR AG	0.001%	99.510%
9197	BMTC GROUP INC	0.001%	99.511%
9198	RENREN INC ADR ADR USD.001	0.001%	99.511%
9199	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.512%
9200	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.512%
9201	ALPS LOGISTICS	0.001%	99.513%
9202	JIANGNAN GROUP	0.001%	99.513%
9203	FUSION PARTNERS	0.001%	99.514%
9204	U-SHIN	0.001%	99.514%
9205	VIEWWORKS CO LTD	0.001%	99.515%
9206	HUNTSWORTH PLC	0.001%	99.515%
9207	EHEALTH INC COMMON STOCK USD.001	0.001%	99.516%
9208	EIDAI CO.LTD.	0.001%	99.517%
9209	TMAC RESOURCES	0.001%	99.517%
9210	RIGHT-ON CO	0.001%	99.518%
9211	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.518%
9212	STAMFORD LAND	0.001%	99.519%
9213	AREZZO INDUSTRI	0.001%	99.519%
9214	ALPHA SYSTEMS I	0.001%	99.520%
9215	HUDACO INDUSTRI	0.001%	99.520%
9216	THYE MING INDUS	0.001%	99.521%
9217	PEET LIMITED	0.001%	99.521%
9218	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.522%
9219	GRUH FINANCE	0.001%	99.522%
9220	CITIC ENVIR	0.001%	99.523%
9221	KI-STAR REAL ES	0.001%	99.523%
9222	MAEDA KOSEN CO.	0.001%	99.524%
9223	MICROPORT SCIEN	0.001%	99.524%
9224	DADI EARLY	0.001%	99.525%
9225	POWER LOGICS	0.001%	99.525%
9226	STI EDUCATION S	0.001%	99.526%
9227	DAIDO KOGYO CO	0.001%	99.527%
9228	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.527%
9229	BOE VARITRONIX	0.001%	99.528%
9230	GETIN NOBLE BA	0.001%	99.528%
9231	MQ HOLDING AB	0.001%	99.529%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	HANKUK CARBON C	0.001%	99.529%
9233	ANN JOO RESOURC	0.001%	99.530%
9234	AIRPORT FACILIT	0.001%	99.530%
9235	SAMSUNG ENGINEE	0.001%	99.531%
9236	LAGERCRANTZ GRO	0.001%	99.531%
9237	GREEN ENERGY TE	0.001%	99.532%
9238	TSURUMI MFG CO	0.001%	99.532%
9239	LPN DEVELOPMENT	0.001%	99.533%
9240	RASA INDUSTRIES	0.001%	99.533%
9241	JAPAN TRANSCITY	0.001%	99.534%
9242	MAEZAWA KASEI I	0.001%	99.534%
9243	PW MEDTECH GROU	0.001%	99.535%
9244	EMPEROR WATCH A	0.001%	99.535%
9245	POLY CULTURE GR	0.001%	99.536%
9246	APCB INC	0.001%	99.536%
9247	RYOYO ELECTRO C	0.001%	99.537%
9248	JAPAN ASIA GROU	0.001%	99.537%
9249	TAKASAGO THML E	0.001%	99.538%
9250	BK OF GREECE	0.001%	99.539%
9251	ACCOR	0.001%	99.539%
9252	MATCH GROUP INC COMMON STOCK USD.001	0.001%	99.540%
9253	SVENSKA HANDELS	0.001%	99.540%
9254	NIHON KAGAKU SA	0.001%	99.541%
9255	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.541%
9256	FUJIKURA KASEI	0.001%	99.542%
9257	JAGRAN PRAKASHA	0.001%	99.542%
9258	ATTACQ LTD	0.001%	99.543%
9259	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.543%
9260	LE BELIER	0.001%	99.544%
9261	RHYTHM WATCH CO	0.001%	99.544%
9262	ICD CO LTD	0.001%	99.545%
9263	TOP FRONTIER IN	0.001%	99.545%
9264	TAKARA SHUZO CO	0.001%	99.546%
9265	SAGAX AB	0.001%	99.546%
9266	FIRST BANK OF T	0.001%	99.547%
9267	TEIKOKU SEN-I C	0.001%	99.547%
9268	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.548%
9269	BRIGADE ENTERPR	0.001%	99.548%
9270	SAMART CORP PCL	0.001%	99.549%
9271	GEOSTR CORP	0.001%	99.549%
9272	TEIKOKU TSUSHIN	0.001%	99.550%
9273	DUSTIN GROUP AB	0.001%	99.550%
9274	KRS CORPORATION	0.001%	99.551%
9275	ASIA CEMENT CHI	0.001%	99.551%
9276	F@N COMMUNICATI	0.001%	99.552%
9277	AREALINK CO LTD	0.001%	99.552%
9278	COPEL PARANA EN	0.001%	99.553%
9279	ADCORP HLDGS	0.001%	99.553%
9280	SAMMOK S-FORM C	0.001%	99.554%
9281	TAKARA PRINTING	0.001%	99.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	FORMOSAN UNION	0.001%	99.555%
9283	DAEHAN STEEL CO	0.001%	99.555%
9284	SEKONIX CO LTD	0.001%	99.556%
9285	S&T DYNAMICS CO	0.001%	99.556%
9286	AVANCE GAS HOLD	0.001%	99.557%
9287	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.557%
9288	SHINKO SHOJI CO	0.001%	99.558%
9289	SIXT LEASING AG	0.001%	99.558%
9290	CSE GLOBAL LIMI	0.001%	99.559%
9291	TEST RESEARCH I	0.001%	99.559%
9292	VINY THAI	0.001%	99.560%
9293	CAPIO AB	0.001%	99.560%
9294	SHIN NIPPON AIR	0.001%	99.561%
9295	F&F COMPANY	0.001%	99.561%
9296	TORISHIMA PUMP	0.001%	99.562%
9297	ASIA PLASTIC RE	0.001%	99.562%
9298	HYFLUX LTD	0.001%	99.563%
9299	KINGSWAY FINANC	0.001%	99.563%
9300	CANVEST ENVIRON	0.001%	99.564%
9301	SEALINK TRAVEL	0.001%	99.564%
9302	NEXEN CORPORATI	0.001%	99.565%
9303	GOLDEN LAND PRO	0.001%	99.565%
9304	UNION TOOL CO	0.001%	99.566%
9305	PEGASUS HAVA TA	0.001%	99.566%
9306	PLAZZA AG REG A	0.001%	99.567%
9307	RIKEN TECHNOS C	0.000%	99.567%
9308	SANKYO SEIKO CO	0.000%	99.568%
9309	BIOTEST AG	0.000%	99.568%
9310	IWATSUKA CONFEC	0.000%	99.569%
9311	HOSIDEN CORP	0.000%	99.569%
9312	SYNDICATE BANK	0.000%	99.570%
9313	SAC'S BAR HOLDI	0.000%	99.570%
9314	TORRENT POWER L	0.000%	99.571%
9315	HUONS CO LTD	0.000%	99.571%
9316	CHENNAI PETROLE	0.000%	99.572%
9317	EQT HOLDINGS LT	0.000%	99.572%
9318	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.573%
9319	COUNTRYWIDE	0.000%	99.573%
9320	ALTICE NV	0.000%	99.574%
9321	NISHIKAWA RUBBE	0.000%	99.574%
9322	CHONGKUNDANG	0.000%	99.575%
9323	THE BASIC HOUSE	0.000%	99.575%
9324	HEUNG-A SHIPPIN	0.000%	99.576%
9325	HIRANO TECSEED	0.000%	99.576%
9326	SHINAGAWA REFRA	0.000%	99.577%
9327	AIDA ENGINEERIN	0.000%	99.577%
9328	DECMIL GROUP LT	0.000%	99.578%
9329	BAOYE GROUP CO	0.000%	99.578%
9330	LAURENT-PERRIER	0.000%	99.579%
9331	TOKYO ENERGY&SY	0.000%	99.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	SHANGHAI FUDAN-	0.000%	99.580%
9333	NILKAMAL	0.000%	99.580%
9334	ROMANDE ENERGIE	0.000%	99.581%
9335	DAIHAN	0.000%	99.581%
9336	CRAWFORD & CO	0.000%	99.582%
9337	OCTODEC	0.000%	99.582%
9338	MAMEZOU	0.000%	99.583%
9339	NAUTILUS MINERA	0.000%	99.583%
9340	ANADOLU SIGORTA	0.000%	99.584%
9341	SABANA SHARIAH	0.000%	99.584%
9342	MANI INC	0.000%	99.585%
9343	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.585%
9344	HILAN LTD	0.000%	99.586%
9345	HEVEABOARD	0.000%	99.586%
9346	AUDIX CORP	0.000%	99.587%
9347	SEVEN GROUP HLD	0.000%	99.587%
9348	FOURLIS S.A.	0.000%	99.588%
9349	KARDEMIR KARABU	0.000%	99.588%
9350	3M INDIA LTD	0.000%	99.589%
9351	WALLENSTAM AB	0.000%	99.589%
9352	LEIFHEIT AG	0.000%	99.590%
9353	G SHANK ENTERPR	0.000%	99.590%
9354	ASPO OYJ	0.000%	99.590%
9355	FOX WIZEL LTD	0.000%	99.591%
9356	ADO Group Ltd	0.000%	99.591%
9357	VITEC HLDG	0.000%	99.592%
9358	SKP RESOURCES B	0.000%	99.592%
9359	CAL-COMP ELECTR	0.000%	99.593%
9360	TOSHO PRINTING	0.000%	99.593%
9361	TA YA ELEC WIR&	0.000%	99.594%
9362	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.594%
9363	INTERSERVE PLC	0.000%	99.595%
9364	ST. IVES PLC	0.000%	99.595%
9365	ALI CORP	0.000%	99.596%
9366	HSIL LTD	0.000%	99.596%
9367	CHEN FULL INT C	0.000%	99.597%
9368	ELEMENTIA SAB D	0.000%	99.597%
9369	A8 DIG MUS	0.000%	99.598%
9370	CHAMBAL FER	0.000%	99.598%
9371	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.599%
9372	REALORD GROUP H	0.000%	99.599%
9373	FAMUR SA	0.000%	99.600%
9374	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.600%
9375	OTONOMY INC COMMON STOCK USD.001	0.000%	99.601%
9376	YONDENKO CORP	0.000%	99.601%
9377	WIZ SOL CORR DE	0.000%	99.602%
9378	THIRUMALAI	0.000%	99.602%
9379	MOBILEZONE HOLD	0.000%	99.602%
9380	CK POWER PCL	0.000%	99.603%
9381	KT CORP SP ADR ADR	0.000%	99.603%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	FLEETWOOD CORP	0.000%	99.604%
9383	TAKANA CO LTD	0.000%	99.604%
9384	BANK OF KOCHI L	0.000%	99.605%
9385	KAWAGISHI BRIDG	0.000%	99.605%
9386	YORK WATER CO COMMON STOCK	0.000%	99.606%
9387	DAISHINKU CORP	0.000%	99.606%
9388	ELNUSA TBK	0.000%	99.607%
9389	HUANG HSIANG CO	0.000%	99.607%
9390	TELEFONICA CZEC	0.000%	99.608%
9391	DAIKOKUTENBUSSA	0.000%	99.608%
9392	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.609%
9393	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.609%
9394	FDM GROUP PLC	0.000%	99.610%
9395	BANK BUKOPIN PT	0.000%	99.610%
9396	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.611%
9397	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.611%
9398	GUNNEBO AB	0.000%	99.611%
9399	DHIPAYA INSURAN	0.000%	99.612%
9400	ESSEX BIO-TECHN	0.000%	99.612%
9401	ECZACIBASI YATI	0.000%	99.613%
9402	KR A/GLASS	0.000%	99.613%
9403	GRAND BAOXIN AU	0.000%	99.614%
9404	YAMATANE CORP N	0.000%	99.614%
9405	TOEI ANIMATION	0.000%	99.615%
9406	ABLYNX NV	0.000%	99.615%
9407	AVON RUBBER	0.000%	99.616%
9408	WELL SHIN TECHN	0.000%	99.616%
9409	KAVERI SEED CO	0.000%	99.617%
9410	KAULIN MANUFACT	0.000%	99.617%
9411	GENKY DRUGSTORE	0.000%	99.618%
9412	YESCO CO LTD	0.000%	99.618%
9413	CHONGQING MACHI	0.000%	99.618%
9414	BUMRUNGRAD HOPT	0.000%	99.619%
9415	RINGER HUT CO L	0.000%	99.619%
9416	RAFFLES EDUCATI	0.000%	99.620%
9417	DONGSUNG HOLDIN	0.000%	99.620%
9418	CIA DE LOCACAO	0.000%	99.621%
9419	SK D&D	0.000%	99.621%
9420	SWEDISH ORPHAN	0.000%	99.622%
9421	HKC HOLDINGS LT	0.000%	99.622%
9422	STRAITS TRADING	0.000%	99.623%
9423	GLANBIA PLC	0.000%	99.623%
9424	VIEL ET COMPAGN	0.000%	99.624%
9425	TNPL	0.000%	99.624%
9426	NIPPON HUME PIP	0.000%	99.624%
9427	ODELIC CO LTD	0.000%	99.625%
9428	PRICER AB	0.000%	99.625%
9429	MAEIL DIARY IND	0.000%	99.626%
9430	INNER MONGOLIA	0.000%	99.626%
9431	CHAYANG SHENG D	0.000%	99.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	TOMOE CORP	0.000%	99.627%
9433	TSUTSUMI JEWELR	0.000%	99.628%
9434	CHIPMOS TECHNOL	0.000%	99.628%
9435	SEA HOLDINGS LT	0.000%	99.629%
9436	KAWASHO GECOSS	0.000%	99.629%
9437	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.630%
9438	ORBIS	0.000%	99.630%
9439	CN T L GAS	0.000%	99.630%
9440	MARUSAN SECUR	0.000%	99.631%
9441	WAI KEE HOLDING	0.000%	99.631%
9442	ZUMTOBEL AG	0.000%	99.632%
9443	SEACHANGE INTL	0.000%	99.632%
9444	KERRY TJ LOGIST	0.000%	99.633%
9445	XAC AUTOMATION	0.000%	99.633%
9446	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.634%
9447	YUANSHENGTAI DA	0.000%	99.634%
9448	TOMORROW FOCUS	0.000%	99.635%
9449	CSG LIMITED	0.000%	99.635%
9450	IC COMPANYS	0.000%	99.635%
9451	INFORMATION SVC	0.000%	99.636%
9452	TOMOE ENGINEERI	0.000%	99.636%
9453	WARSAW STOCK EX	0.000%	99.637%
9454	WOONGJIN THINKB	0.000%	99.637%
9455	CHONG KUN DANG	0.000%	99.638%
9456	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.638%
9457	MLP AG	0.000%	99.639%
9458	OHASHI TECHNICA	0.000%	99.639%
9459	POLLARD BANKNOT	0.000%	99.640%
9460	KINKO OPTICAL C	0.000%	99.640%
9461	MATSUDA SANGYO	0.000%	99.640%
9462	UCHIDA YOKO CO	0.000%	99.641%
9463	CHINA PIONEER P	0.000%	99.641%
9464	FUSO PHARM	0.000%	99.642%
9465	BOURBON SA	0.000%	99.642%
9466	RF-LINK SYSTEM	0.000%	99.643%
9467	CHIHO-TIANDE GR	0.000%	99.643%
9468	HODOGAYA CHEMIC	0.000%	99.644%
9469	INSAS BHD	0.000%	99.644%
9470	SIAM FUTURE DEV	0.000%	99.644%
9471	NOBLE GROUP LTD	0.000%	99.645%
9472	SYNLAIT MILK LT	0.000%	99.645%
9473	CHUO SPRING CO	0.000%	99.646%
9474	POLYMET MINING	0.000%	99.646%
9475	KLCC PROPERTY H	0.000%	99.647%
9476	SEPTENI CO LTD	0.000%	99.647%
9477	GAFISA SA	0.000%	99.648%
9478	MORESCO CORP	0.000%	99.648%
9479	CLINUVEL PHARM	0.000%	99.648%
9480	SHOFU INC	0.000%	99.649%
9481	KAWASUMI LABS I	0.000%	99.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.650%
9483	ALTECH CORP	0.000%	99.650%
9484	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.651%
9485	SINDO RICOH	0.000%	99.651%
9486	TRIVENI ENGINEE	0.000%	99.652%
9487	SAFEWAY INC	0.000%	99.652%
9488	KOZA ALTIN ISLE	0.000%	99.652%
9489	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.653%
9490	RECIPHARM AB	0.000%	99.653%
9491	TRIDENT LTD/IND	0.000%	99.654%
9492	NORCROS PLC	0.000%	99.654%
9493	JUKEN SANGYO CO	0.000%	99.655%
9494	SBS MEDIA HOLDI	0.000%	99.655%
9495	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.655%
9496	SHIRE PLC ADR	0.000%	99.656%
9497	CHINA LNG GROUP	0.000%	99.656%
9498	JHSF PARTICIPAC	0.000%	99.657%
9499	STRATTEC SECURI	0.000%	99.657%
9500	COMP ENG & CONS	0.000%	99.658%
9501	AMPER SA	0.000%	99.658%
9502	SIRTEC INTERNAT	0.000%	99.659%
9503	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.659%
9504	RECRM RESEARCH	0.000%	99.659%
9505	MERAFAE RESOURCE	0.000%	99.660%
9506	ROSENBAUER INTE	0.000%	99.660%
9507	DIRECT INSURANC	0.000%	99.661%
9508	NEOWIZ CORP	0.000%	99.661%
9509	KSB AG	0.000%	99.662%
9510	LUMAX INTERNATI	0.000%	99.662%
9511	YTL POWER INTL	0.000%	99.662%
9512	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.663%
9513	MIX TELEMATICS	0.000%	99.663%
9514	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.664%
9515	MAHINDRA CIE AU	0.000%	99.664%
9516	NEW WORLD DEPT	0.000%	99.665%
9517	TODA KOGYO CORP	0.000%	99.665%
9518	NICK SCALI LTD	0.000%	99.665%
9519	THE WILL-BES &	0.000%	99.666%
9520	COREMAX	0.000%	99.666%
9521	SENSHUKAI CO	0.000%	99.667%
9522	JMS CO	0.000%	99.667%
9523	ENERGY RESOURCE	0.000%	99.668%
9524	Phoenix Mills L	0.000%	99.668%
9525	ULKER BISKUVI S	0.000%	99.669%
9526	HITRON TECHNOLO	0.000%	99.669%
9527	EMCORE CORP COMMON STOCK	0.000%	99.669%
9528	KEE TAI PROPERT	0.000%	99.670%
9529	VIOHALCO SA	0.000%	99.670%
9530	ENDO LIGHTING C	0.000%	99.671%
9531	PCM INC COMMON STOCK USD.001	0.000%	99.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	UNIFIN FINANCIE	0.000%	99.672%
9533	PARKER CORP	0.000%	99.672%
9534	JINDAL	0.000%	99.672%
9535	GLOBAL CONS	0.000%	99.673%
9536	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.673%
9537	MAXIM POWER COR	0.000%	99.674%
9538	SOMBOON ADVANCE	0.000%	99.674%
9539	INABA SEISAKUSH	0.000%	99.674%
9540	TAINERGY TECH C	0.000%	99.675%
9541	VIA HOLDINGS IN	0.000%	99.675%
9542	MAZOR ROBOTICS	0.000%	99.676%
9543	ELECTRA CONSUME	0.000%	99.676%
9544	FAG BEARINGS IN	0.000%	99.677%
9545	MARISA LOJAS SA	0.000%	99.677%
9546	BW PLANTATION	0.000%	99.677%
9547	REPCO HOME FINA	0.000%	99.678%
9548	ISTYLE INC	0.000%	99.678%
9549	KAGA ELECTRONIC	0.000%	99.679%
9550	BALMER LAWRIE	0.000%	99.679%
9551	NAGAWA CO LTD	0.000%	99.680%
9552	FIELDS CORP	0.000%	99.680%
9553	SUPALAI PCL WTS	0.000%	99.680%
9554	EVEREST TEXTILE	0.000%	99.681%
9555	SAMPO CORP	0.000%	99.681%
9556	CIMSA	0.000%	99.682%
9557	ELAN MICROELECT	0.000%	99.682%
9558	OPTEX COMPANY	0.000%	99.683%
9559	SUN-WA TECHNOS	0.000%	99.683%
9560	CRAWFORD & CO	0.000%	99.683%
9561	JUVENTUS FOOTBA	0.000%	99.684%
9562	NOVELION THERAP	0.000%	99.684%
9563	DR HOENLE AG	0.000%	99.685%
9564	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.685%
9565	ALVIVA HOLDINGS	0.000%	99.685%
9566	INSULET CORP	0.000%	99.686%
9567	UBM DEVELOPMENT	0.000%	99.686%
9568	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.687%
9569	CLEAR CHANNEL O	0.000%	99.687%
9570	ASUNARO AOKI CO	0.000%	99.688%
9571	NAPEC INC	0.000%	99.688%
9572	BOUSTEAD SINGAP	0.000%	99.688%
9573	POLETOWIN PITCR	0.000%	99.689%
9574	KONAKA CO LTD	0.000%	99.689%
9575	TECNISA SA	0.000%	99.690%
9576	NICOX	0.000%	99.690%
9577	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.690%
9578	HAKUDO CO LTD	0.000%	99.691%
9579	SUNGSHIN CEMENT	0.000%	99.691%
9580	MEISEI INDUSTRI	0.000%	99.692%
9581	EHWA TECHNOLOGI	0.000%	99.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	MANZ AUTOMATION	0.000%	99.693%
9583	KEPCO ENGINEERI	0.000%	99.693%
9584	HIGHLIGHT COMMU	0.000%	99.693%
9585	SINTEX INDUSTRI	0.000%	99.694%
9586	KUOYANG CONSTRU	0.000%	99.694%
9587	CYIENT LIMITED	0.000%	99.695%
9588	FOLLI FOLLIE GP	0.000%	99.695%
9589	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.695%
9590	NORDEX AG	0.000%	99.696%
9591	BERJAYA ASSETS	0.000%	99.696%
9592	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.697%
9593	IL&FS TRANSPORT	0.000%	99.697%
9594	DAEDUCK GDS	0.000%	99.698%
9595	REALIA BUSINESS	0.000%	99.698%
9596	SICHUAN EXPRESS	0.000%	99.698%
9597	REJECT SHOP LTD	0.000%	99.699%
9598	NIPPON KANZAI C	0.000%	99.699%
9599	CAC CORPORATION	0.000%	99.700%
9600	OIL INDIA LTD	0.000%	99.700%
9601	ICHIKEN CO LTD	0.000%	99.700%
9602	FAR EAST ORCH	0.000%	99.701%
9603	COFFEE DAY ENTE	0.000%	99.701%
9604	HOPEFLUENT GP H	0.000%	99.702%
9605	YAMATO CORPORAT	0.000%	99.702%
9606	CHINA NEW TOWN	0.000%	99.702%
9607	CENTRAL AUTO	0.000%	99.703%
9608	TAIWAN FU HSING	0.000%	99.703%
9609	ZENITRON CORP	0.000%	99.704%
9610	ECKERT & ZIEGLE	0.000%	99.704%
9611	YACHIYO INDUS C	0.000%	99.704%
9612	VITA GROUP LTD	0.000%	99.705%
9613	ELECTRICITY GEN	0.000%	99.705%
9614	COLLECTION HOUS	0.000%	99.706%
9615	JAPFA LTD	0.000%	99.706%
9616	ROTTNEROS AB	0.000%	99.706%
9617	WELSPUN GUJARAT	0.000%	99.707%
9618	KSL HLDGS BERHA	0.000%	99.707%
9619	TMK PAO GDR REG S GDR	0.000%	99.708%
9620	SUMMIT ASCENT H	0.000%	99.708%
9621	MEGA 1ST CORP B	0.000%	99.708%
9622	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.709%
9623	TEIKOKU ELECTRI	0.000%	99.709%
9624	CHUGAI RO CO LT	0.000%	99.710%
9625	INUI GLOBAL LOG	0.000%	99.710%
9626	TRAVELZOO COMMON STOCK USD.01	0.000%	99.710%
9627	ALBARAKA TURK K	0.000%	99.711%
9628	ENKA INSAAT VE	0.000%	99.711%
9629	AMS AG	0.000%	99.712%
9630	FINDEL	0.000%	99.712%
9631	KSS LINE LTD	0.000%	99.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	ELITEGROUP COMP	0.000%	99.713%
9633	MALAYAN FLOUR M	0.000%	99.713%
9634	FLUIDRA SA	0.000%	99.714%
9635	DAISYO CORP	0.000%	99.714%
9636	AINSWORTH GAME	0.000%	99.714%
9637	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.715%
9638	E TEC E&C LTD	0.000%	99.715%
9639	DONGWON FOOD& B	0.000%	99.716%
9640	TECHNO ELECTRIC	0.000%	99.716%
9641	TARSUS GROUP PL	0.000%	99.716%
9642	UNIVERSE INTERN	0.000%	99.717%
9643	EMERSON PACIFIC	0.000%	99.717%
9644	UCO BANK	0.000%	99.718%
9645	PIRAMAL ENTERPR	0.000%	99.718%
9646	VITEC GROUP	0.000%	99.718%
9647	REGINA MIRACLE	0.000%	99.719%
9648	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.719%
9649	KOLON CORPORATI	0.000%	99.720%
9650	GRUPO SANDBORNS	0.000%	99.720%
9651	ID LOGISTICS GR	0.000%	99.720%
9652	RASSINI SAB DE	0.000%	99.721%
9653	NORDJYSKE BANK	0.000%	99.721%
9654	MAGNUM BERHAD	0.000%	99.722%
9655	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.000%	99.722%
9656	EMPRESA DE ENER	0.000%	99.722%
9657	ASAHI PRINT	0.000%	99.723%
9658	JESS-LINK PRODU	0.000%	99.723%
9659	ES-CON JAPAN LT	0.000%	99.724%
9660	SABAF SPA	0.000%	99.724%
9661	STAR MICA CO LT	0.000%	99.724%
9662	ANADOLU CAM	0.000%	99.725%
9663	EL.EN. SPA	0.000%	99.725%
9664	GAYATRI PROJECT	0.000%	99.725%
9665	SHANGHAI PRIME	0.000%	99.726%
9666	TEXCELL	0.000%	99.726%
9667	DALIAN PORT (PD	0.000%	99.727%
9668	TIME TECHNO	0.000%	99.727%
9669	OLVI	0.000%	99.727%
9670	CHANG WAH ELECT	0.000%	99.728%
9671	KANEKO SEEDS CO	0.000%	99.728%
9672	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.729%
9673	ITOCHU SHOKUHIN	0.000%	99.729%
9674	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.729%
9675	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.730%
9676	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.730%
9677	TA GLOBAL BHD	0.000%	99.731%
9678	TIVOLI A/S	0.000%	99.731%
9679	GRINDWELL	0.000%	99.731%
9680	RENO DE MEDICI	0.000%	99.732%
9681	CARLIT HOLDINGS	0.000%	99.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	SHIN NIPPON BIO	0.000%	99.732%
9683	CICOR TECHNOLOG	0.000%	99.733%
9684	SUPREMEX INC	0.000%	99.733%
9685	ROCKWOOL INTL P	0.000%	99.734%
9686	YAMAMURA GLASS	0.000%	99.734%
9687	MAOYE INTL HOLD	0.000%	99.734%
9688	MACNICA FUJI EL	0.000%	99.735%
9689	PROTO CORP	0.000%	99.735%
9690	SEOBU T&D	0.000%	99.736%
9691	ITALTILE	0.000%	99.736%
9692	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.736%
9693	ACCURAY INC COMMON STOCK USD.001	0.000%	99.737%
9694	BANK OF KAOHSIU	0.000%	99.737%
9695	NISSEI PLSTIC I	0.000%	99.737%
9696	XAAR	0.000%	99.738%
9697	THAI STANLEY EL	0.000%	99.738%
9698	TOKYO RAKUTENCH	0.000%	99.739%
9699	TEGEL GROUP	0.000%	99.739%
9700	WEST HOLDINGS C	0.000%	99.739%
9701	TAKIHYO CO LTD	0.000%	99.740%
9702	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.740%
9703	AP EAGERS LTD	0.000%	99.740%
9704	NICKEL ASIA COR	0.000%	99.741%
9705	TSUBAKIMOTO KOG	0.000%	99.741%
9706	E1 CORPORATION	0.000%	99.742%
9707	AROTECH CORP COMMON STOCK USD.01	0.000%	99.742%
9708	SHENG YU STEEL	0.000%	99.742%
9709	GODREJ PROPERTI	0.000%	99.743%
9710	SARKUYSAN ELEKT	0.000%	99.743%
9711	LANDS END INC COMMON STOCK USD.01	0.000%	99.744%
9712	AXTEL SAB DE CV	0.000%	99.744%
9713	NIHON DEMPA KOG	0.000%	99.744%
9714	VRL LOGISTICS L	0.000%	99.745%
9715	CESC	0.000%	99.745%
9716	SANKI ENGINEERI	0.000%	99.745%
9717	NATORI CO LTD	0.000%	99.746%
9718	CHIYODA INTEGRE	0.000%	99.746%
9719	SINYI REALTY IN	0.000%	99.747%
9720	BAY ENERGY LTD	0.000%	99.747%
9721	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.747%
9722	TUNAS BARU LAMP	0.000%	99.748%
9723	THAICOM PUBLIC	0.000%	99.748%
9724	HOKURIKU ELECTR	0.000%	99.748%
9725	ENERGIEDIENST H	0.000%	99.749%
9726	TAUNG GOLD INTE	0.000%	99.749%
9727	SECHE ENVIRONNE	0.000%	99.750%
9728	COIMA RES SPA	0.000%	99.750%
9729	CHINA ENERGINE	0.000%	99.750%
9730	HIMATSINGKA SEI	0.000%	99.751%
9731	TONG-TAI MACHIN	0.000%	99.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	MANGALORE REF &	0.000%	99.751%
9733	VAN DE VELDE	0.000%	99.752%
9734	DO & CO AG	0.000%	99.752%
9735	WEIKENGIndustr	0.000%	99.753%
9736	ICHIBANYA CO LT	0.000%	99.753%
9737	PLAYMATES TOYS	0.000%	99.753%
9738	MCPHERSONS LTD	0.000%	99.754%
9739	SECTRA AB - B S	0.000%	99.754%
9740	SPROTT RESOURCE	0.000%	99.754%
9741	MONGOLIAN MININ	0.000%	99.755%
9742	TIGA PILAR SEJA	0.000%	99.755%
9743	MARUFUJI SHEET	0.000%	99.756%
9744	NLC INDIA	0.000%	99.756%
9745	NIHON PLAST CO	0.000%	99.756%
9746	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.757%
9747	SANSEI YUSOKI C	0.000%	99.757%
9748	FIRST STEAMSHIP	0.000%	99.757%
9749	TAMURA TAIKO HL	0.000%	99.758%
9750	KOREA ALCOHOL I	0.000%	99.758%
9751	INDUSTRIA REIT	0.000%	99.758%
9752	CPMC HLDGS LTD	0.000%	99.759%
9753	WORLDLINE	0.000%	99.759%
9754	MODETOUR NETWOR	0.000%	99.760%
9755	AMVIG HOLDINGS	0.000%	99.760%
9756	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.760%
9757	KOBE BUSSAN CO	0.000%	99.761%
9758	NEDAP(NED APP)N	0.000%	99.761%
9759	AXWAY SOFTWARE	0.000%	99.761%
9760	MCCARTHY & STON	0.000%	99.762%
9761	SRG TAKAMI	0.000%	99.762%
9762	INDS BACHOCO SA	0.000%	99.763%
9763	CLEAR MEDIA	0.000%	99.763%
9764	SUMINOE TEXTILE	0.000%	99.763%
9765	GRUPO HSF	0.000%	99.764%
9766	PORTOBELLO SA	0.000%	99.764%
9767	YASHILI INTL HL	0.000%	99.764%
9768	LEADCORP (THE)	0.000%	99.765%
9769	VOCENTO	0.000%	99.765%
9770	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.765%
9771	T COOK IND	0.000%	99.766%
9772	KODACO	0.000%	99.766%
9773	WOONGJIN HOLDIN	0.000%	99.767%
9774	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.767%
9775	GOOD-YEAR	0.000%	99.767%
9776	IHQ INC	0.000%	99.768%
9777	UNIVERSAL ENTER	0.000%	99.768%
9778	TIPTREE INC COMMON STOCK USD.001	0.000%	99.768%
9779	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.769%
9780	HAP SENG PLANTA	0.000%	99.769%
9781	DONGWHA PHARM.C	0.000%	99.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	ITALIAN-THAI DE	0.000%	99.770%
9783	ADDLIFE AB	0.000%	99.770%
9784	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.771%
9785	PRIMA INDUSTRIE	0.000%	99.771%
9786	IEI INTEGRATION	0.000%	99.771%
9787	HARMONICARE MED	0.000%	99.772%
9788	ALARKO HOLDINGS	0.000%	99.772%
9789	CHINA MANMADE F	0.000%	99.772%
9790	CCL PRODUCTS (I	0.000%	99.773%
9791	JOBAN KOSAN CO	0.000%	99.773%
9792	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.773%
9793	CHUNGHWA PICTUR	0.000%	99.774%
9794	CJ HELLOVISION	0.000%	99.774%
9795	JK CEMENTS LTD	0.000%	99.775%
9796	PILIPINAS SHELL	0.000%	99.775%
9797	CENTURION C	0.000%	99.775%
9798	TAKAMATSU CONS	0.000%	99.776%
9799	OSTASIATISKE KO	0.000%	99.776%
9800	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.776%
9801	TTW PUBLIC COMP	0.000%	99.777%
9802	WILMINGTON GROU	0.000%	99.777%
9803	PLAYMATES HOLDI	0.000%	99.777%
9804	HOME INVEST BEL	0.000%	99.778%
9805	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.778%
9806	SARAWAK OIL PAL	0.000%	99.778%
9807	CHINA VAST INDU	0.000%	99.779%
9808	MAX INDIA LTD/N	0.000%	99.779%
9809	JSL SA	0.000%	99.779%
9810	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.780%
9811	FLOW TRADERS	0.000%	99.780%
9812	WESTPORTS HOLDI	0.000%	99.781%
9813	AGUNG PODOMORO	0.000%	99.781%
9814	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.781%
9815	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.782%
9816	HONGKONG CHINES	0.000%	99.782%
9817	GRUPPO MUTUIONL	0.000%	99.782%
9818	DAE-IL CORP	0.000%	99.783%
9819	LONDON&PACIFIC	0.000%	99.783%
9820	ELLAKTOR SA	0.000%	99.783%
9821	INDOFOOD AGRI R	0.000%	99.784%
9822	NAVA BHARAT VEN	0.000%	99.784%
9823	DAIICHI KENSETS	0.000%	99.784%
9824	GCA SAVVIAN COR	0.000%	99.785%
9825	LINGKARAN TRANS	0.000%	99.785%
9826	FOGO DE CHAO IN	0.000%	99.786%
9827	ZONGTAI REAL ES	0.000%	99.786%
9828	BRASILAGRO	0.000%	99.786%
9829	MIWON SC	0.000%	99.787%
9830	NICHIEI CO	0.000%	99.787%
9831	NISSIN FOOD HOL	0.000%	99.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	INOX LEISURE LT	0.000%	99.788%
9833	MIMASU SEMICON	0.000%	99.788%
9834	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.788%
9835	DAITO BANK	0.000%	99.789%
9836	HINDUSTAN CONST	0.000%	99.789%
9837	ROYAL BAFOKENG	0.000%	99.789%
9838	KORADIOR HOLDIN	0.000%	99.790%
9839	NOZAWA CORP	0.000%	99.790%
9840	DONGYANG GANGCH	0.000%	99.790%
9841	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.791%
9842	VECTOR	0.000%	99.791%
9843	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.791%
9844	OCEAN PLASTICS	0.000%	99.792%
9845	NUSANTARA INFRA	0.000%	99.792%
9846	SPORTON INTERNA	0.000%	99.792%
9847	TAMA HOME CO LT	0.000%	99.793%
9848	NITTO FC CO	0.000%	99.793%
9849	LOVISA HOLDINGS	0.000%	99.794%
9850	ALL RING	0.000%	99.794%
9851	SAMYUNG TRA	0.000%	99.794%
9852	KG CHEMICAL COR	0.000%	99.795%
9853	TOHOKU TELECOM	0.000%	99.795%
9854	CIA ENERGET CEA	0.000%	99.795%
9855	OKK CORP	0.000%	99.796%
9856	ACAL	0.000%	99.796%
9857	PYI CORPORATION	0.000%	99.796%
9858	D&L INDUSTRIES	0.000%	99.797%
9859	HAINAN MEILAN A	0.000%	99.797%
9860	CHUN YUAN STEEL	0.000%	99.797%
9861	S&T HOLDINGS CO	0.000%	99.798%
9862	SHAPIR ENGINEER	0.000%	99.798%
9863	ANGLO-EASTN PLA	0.000%	99.798%
9864	STALPRODUKT SA	0.000%	99.799%
9865	KOREA DISTRICT	0.000%	99.799%
9866	DATA#3 LTD	0.000%	99.799%
9867	GL LTD	0.000%	99.800%
9868	SRV GROUP OYJ	0.000%	99.800%
9869	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.800%
9870	MK RESTAURANT G	0.000%	99.801%
9871	CENT PLYBRD	0.000%	99.801%
9872	BUND CENTER INV	0.000%	99.801%
9873	YAMAYA CO	0.000%	99.802%
9874	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.802%
9875	LIU CHONG HING	0.000%	99.802%
9876	CARILLION	0.000%	99.803%
9877	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.803%
9878	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.803%
9879	ARGO GRAPHICS I	0.000%	99.804%
9880	RCR TOMLINSON L	0.000%	99.804%
9881	DONG AH TIRE&RU	0.000%	99.805%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	TDC SOFTWARE EN	0.000%	99.805%
9883	HUVIS CORP	0.000%	99.805%
9884	MERIDA INDUSTRY	0.000%	99.806%
9885	TERAOKA SEISAKU	0.000%	99.806%
9886	GUANGDONG LAND	0.000%	99.806%
9887	CITY TELECOM (H	0.000%	99.807%
9888	MONASH IVF GRP	0.000%	99.807%
9889	SURYA SEMESTA I	0.000%	99.807%
9890	NIPPON CHEMIPHA	0.000%	99.808%
9891	GLACIER MEDIA I	0.000%	99.808%
9892	WINCOR NIXDORF	0.000%	99.808%
9893	RECYLEX SA	0.000%	99.809%
9894	BRAVIDA HOLDING	0.000%	99.809%
9895	MOROZOFF LIMITE	0.000%	99.809%
9896	RHODES FOOD GRO	0.000%	99.810%
9897	SEOYEON CO	0.000%	99.810%
9898	S-CONNECT CO LT	0.000%	99.810%
9899	TONLY ELECTRONI	0.000%	99.811%
9900	UNITED UTILITIE	0.000%	99.811%
9901	PICANOL	0.000%	99.811%
9902	LIPPO CHINA RES	0.000%	99.812%
9903	GODFREY PHILLIP	0.000%	99.812%
9904	MARUKA MACHINER	0.000%	99.812%
9905	CITIC DAMENG HO	0.000%	99.813%
9906	EASTERN WATER R	0.000%	99.813%
9907	LUNG KEE(BERMUD	0.000%	99.813%
9908	KINGS TOWN CONS	0.000%	99.814%
9909	XTREME DRILLING	0.000%	99.814%
9910	KEYSTONE GL	0.000%	99.814%
9911	NOCIL LTD	0.000%	99.815%
9912	MELCO HOLDINGS	0.000%	99.815%
9913	COOKPAD INC	0.000%	99.815%
9914	GRUPO LALA SAB	0.000%	99.816%
9915	SHINSEGAE ENGIN	0.000%	99.816%
9916	J.B. CHEM	0.000%	99.816%
9917	1ST SHANGHAI IN	0.000%	99.817%
9918	BOOM LOGISTICS	0.000%	99.817%
9919	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.817%
9920	HONWORLD GROUP	0.000%	99.817%
9921	PYEONG HWA AUTO	0.000%	99.818%
9922	FUKOKU CO LTD	0.000%	99.818%
9923	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.818%
9924	LONG BON INTERN	0.000%	99.819%
9925	KYOWA HAKKO KIR	0.000%	99.819%
9926	GOLDPAC GROUP L	0.000%	99.819%
9927	SUHEUNG CAPSULE	0.000%	99.820%
9928	CHINESE MARITIM	0.000%	99.820%
9929	DAEKYO	0.000%	99.820%
9930	SUBARU ENTERPRI	0.000%	99.821%
9931	OUE COMMERCIAL	0.000%	99.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	PACIFIC CURRENT	0.000%	99.821%
9933	ZUKEN INC	0.000%	99.822%
9934	LUBY'S INC.	0.000%	99.822%
9935	KORTEK CORPN	0.000%	99.822%
9936	YC CO LTD	0.000%	99.823%
9937	MITSUBISHI RESE	0.000%	99.823%
9938	DEL MONTE PACIF	0.000%	99.823%
9939	SOKEN CHEMICAL	0.000%	99.824%
9940	VON ROLL HOLDIN	0.000%	99.824%
9941	NIPPON DENWA SH	0.000%	99.824%
9942	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.825%
9943	BCO DESIO E BRI	0.000%	99.825%
9944	TYNTEK CORP	0.000%	99.825%
9945	EXFO INC	0.000%	99.826%
9946	NET INSIGHT	0.000%	99.826%
9947	ADAIRS LTD	0.000%	99.826%
9948	CATENA AB	0.000%	99.827%
9949	OHB SE	0.000%	99.827%
9950	N.W BIO	0.000%	99.827%
9951	STAR MEDIA GROU	0.000%	99.828%
9952	SFP DINING	0.000%	99.828%
9953	CYBEROPTICS CORP COMMON STOCK	0.000%	99.828%
9954	TONGYANG CEMENT	0.000%	99.828%
9955	GFPT PCL	0.000%	99.829%
9956	TOKYO ELECTRON	0.000%	99.829%
9957	SIWARD CRYSTAL	0.000%	99.829%
9958	SRI SPORTS LIMI	0.000%	99.830%
9959	WAREHOUSE GROUP	0.000%	99.830%
9960	MAHARASHTRA	0.000%	99.830%
9961	KECK SENG(MAL)B	0.000%	99.831%
9962	STADIO HOLDINGS	0.000%	99.831%
9963	INTEGRATED RESE	0.000%	99.831%
9964	CROWN CONFECTIO	0.000%	99.832%
9965	SATORI ELECTRIC	0.000%	99.832%
9966	TAIDOC TECHNOLO	0.000%	99.832%
9967	GILAT SATELLITE	0.000%	99.833%
9968	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.833%
9969	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.833%
9970	NIKKO CO	0.000%	99.834%
9971	SANKO GOSEI LTD	0.000%	99.834%
9972	ELANDERS AB	0.000%	99.834%
9973	PACIFIC CENTURY	0.000%	99.834%
9974	SAN MIGUEL PURE	0.000%	99.835%
9975	LINEDATA SERVIC	0.000%	99.835%
9976	SH LA CHAP	0.000%	99.835%
9977	HKSCAN OYJ	0.000%	99.836%
9978	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.836%
9979	HAITAI CONFECTI	0.000%	99.836%
9980	SVI PCL-FOREIGN	0.000%	99.837%
9981	FSP TECHNOLOGY	0.000%	99.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	SEOHAN CO LTD	0.000%	99.837%
9983	CAYMAN ENGLE Y I	0.000%	99.838%
9984	DA-CIN CONSTRUC	0.000%	99.838%
9985	YUKEN KOGYO	0.000%	99.838%
9986	SAM JIN PHARM	0.000%	99.839%
9987	INFORMA PLC	0.000%	99.839%
9988	TOSHO CO LTD	0.000%	99.839%
9989	FURYU CORP	0.000%	99.839%
9990	PFSWEB INC COMMON STOCK USD.001	0.000%	99.840%
9991	GADANG HOLDINGS	0.000%	99.840%
9992	TOTTORI BANK	0.000%	99.840%
9993	JAPAN FOUNDTN E	0.000%	99.841%
9994	INTER PARFUMS	0.000%	99.841%
9995	NITTA GELATIN I	0.000%	99.841%
9996	SHINSEGAE INTER	0.000%	99.842%
9997	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.842%
9998	YUGANG INTL	0.000%	99.842%
9999	GRANGE RESOURCE	0.000%	99.843%
10000	BANGKOK AVIAT F	0.000%	99.843%
10001	PSI AG GESELL F	0.000%	99.843%
10002	BSM TECHNOLOGIE	0.000%	99.843%
10003	PAN-PACIFIC	0.000%	99.844%
10004	KOJIMA	0.000%	99.844%
10005	KINGMAKER FOOTW	0.000%	99.844%
10006	BHAKTI INVESTAM	0.000%	99.845%
10007	CODAN LTD	0.000%	99.845%
10008	WHA CORP PCL	0.000%	99.845%
10009	TA-I TECHNOLOGY	0.000%	99.846%
10010	ZIGNAGO VETRO S	0.000%	99.846%
10011	AMIYAKI TEI CO	0.000%	99.846%
10012	SEIKA CORP	0.000%	99.847%
10013	SECOM JOSHINETS	0.000%	99.847%
10014	SAMSE SA	0.000%	99.847%
10015	AMBASSADOR HOTE	0.000%	99.847%
10016	BEIJING JINGNEN	0.000%	99.848%
10017	COPEL PARANA EN	0.000%	99.848%
10018	SAKAI OVEX CO L	0.000%	99.848%
10019	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.849%
10020	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.849%
10021	WONDERFUL SKY F	0.000%	99.849%
10022	VP PLC	0.000%	99.850%
10023	ISENTIA GROUP L	0.000%	99.850%
10024	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.850%
10025	PTG ENERGY PCL	0.000%	99.850%
10026	SUMITOMO PRECIS	0.000%	99.851%
10027	WESTPORT INNOVA	0.000%	99.851%
10028	NEXTURN	0.000%	99.851%
10029	SINO GAS & ENER	0.000%	99.852%
10030	MOTONIC CORP	0.000%	99.852%
10031	MICRONICS JAPAN	0.000%	99.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	GRUPO ARGOS SA	0.000%	99.852%
10033	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.853%
10034	VICTORIA PARK A	0.000%	99.853%
10035	SANDOWN CAPITAL	0.000%	99.853%
10036	GATEWAY DISTRIP	0.000%	99.854%
10037	THORN GROUP LTD	0.000%	99.854%
10038	MUGEN ESTATE CO	0.000%	99.854%
10039	EUSKALTEL SA	0.000%	99.855%
10040	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.855%
10041	SINGHA ESTATE P	0.000%	99.855%
10042	TAKACHIHO ELECT	0.000%	99.855%
10043	HANSAE YES24 HO	0.000%	99.856%
10044	FUTURE SYSTEMS	0.000%	99.856%
10045	HANKOOK SHELL O	0.000%	99.856%
10046	MEITO SANGYO CO	0.000%	99.857%
10047	YONGNAM HOLDING	0.000%	99.857%
10048	PREMIER MARKETI	0.000%	99.857%
10049	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.858%
10050	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.858%
10051	AKSIGORTA AS	0.000%	99.858%
10052	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.858%
10053	KOMEHYO	0.000%	99.859%
10054	ESCALADE INC COMMON STOCK	0.000%	99.859%
10055	BRAEMAR SHIPPIN	0.000%	99.859%
10056	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.860%
10057	PARTNERS REAL E	0.000%	99.860%
10058	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.860%
10059	REGIONAL CONT L	0.000%	99.860%
10060	PRG-SCHULTZ INT	0.000%	99.861%
10061	HYUNDAI ENGINEE	0.000%	99.861%
10062	ITFOR INC	0.000%	99.861%
10063	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.862%
10064	PLDT INC SPON ADR ADR	0.000%	99.862%
10065	ENEVA SA	0.000%	99.862%
10066	YI JINNIndustr	0.000%	99.862%
10067	VANTAGE INTERNA	0.000%	99.863%
10068	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.863%
10069	SHUNFENG INTL C	0.000%	99.863%
10070	PARIS MIKI INC	0.000%	99.864%
10071	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.864%
10072	DYNASTY CERAMIC	0.000%	99.864%
10073	CHINA POWER CLE	0.000%	99.864%
10074	DHAMPUR SUGAR M	0.000%	99.865%
10075	CHC RESOURCES C	0.000%	99.865%
10076	SAN SHING FASTE	0.000%	99.865%
10077	BOER POWER HOLD	0.000%	99.866%
10078	RATNAMANI METAL	0.000%	99.866%
10079	BOMBAY RAYON FA	0.000%	99.866%
10080	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.866%
10081	TORIGOE CO LTD	0.000%	99.867%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	AFRICA ISRAEL P	0.000%	99.867%
10083	SHOBUNSHA PUB I	0.000%	99.867%
10084	KOBE ELECTRIC R	0.000%	99.868%
10085	KERUR HOLDINGS	0.000%	99.868%
10086	ABC ARBITRAGE	0.000%	99.868%
10087	MOTHERCARE	0.000%	99.868%
10088	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.869%
10089	BLACK BOX CORP	0.000%	99.869%
10090	SUNLAND GROUP L	0.000%	99.869%
10091	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.870%
10092	INDOSAT TBK PT	0.000%	99.870%
10093	ALROV PROPETIE	0.000%	99.870%
10094	MUTOW CO LTD	0.000%	99.870%
10095	HANEDA ZENITH H	0.000%	99.871%
10096	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.871%
10097	CELLCOM ISRAEL	0.000%	99.871%
10098	YIZHENG CHEM FI	0.000%	99.872%
10099	GEM DIAMONDS	0.000%	99.872%
10100	PROMOTORA DE IN	0.000%	99.872%
10101	SUN KING POWER	0.000%	99.872%
10102	VIVA INDUSTRIAL	0.000%	99.873%
10103	TWI PHARMACEUTI	0.000%	99.873%
10104	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.873%
10105	NICE INFORMATIO	0.000%	99.874%
10106	HARADA IND	0.000%	99.874%
10107	MITRA	0.000%	99.874%
10108	FONAR CORP COMMON STOCK USD.0001	0.000%	99.874%
10109	MIGROS TICARET	0.000%	99.875%
10110	GHCL LTD	0.000%	99.875%
10111	CEGEDIM	0.000%	99.875%
10112	SANFORD LTD	0.000%	99.875%
10113	HALCYON AGRI CO	0.000%	99.876%
10114	LOW & BONAR PLC	0.000%	99.876%
10115	GLOBAL BRANDS M	0.000%	99.876%
10116	SUNTECK	0.000%	99.877%
10117	JAPAN OIL TRANS	0.000%	99.877%
10118	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.877%
10119	SINMAG BAKERY M	0.000%	99.877%
10120	GULF KEYSTONE P	0.000%	99.878%
10121	FNM SPA	0.000%	99.878%
10122	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.878%
10123	UTD PLANTATION	0.000%	99.879%
10124	ASIA FINANCIAL	0.000%	99.879%
10125	FIBRA SHOP PORT	0.000%	99.879%
10126	ATENOR	0.000%	99.879%
10127	INTEGRAL DIAGNO	0.000%	99.880%
10128	SERVICE STREAM	0.000%	99.880%
10129	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.880%
10130	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.880%
10131	WEIQIAO TEXTILE	0.000%	99.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	YELP INC COMMON STOCK USD.000001	0.000%	99.881%
10133	VECIMA NETWORKS	0.000%	99.881%
10134	TOUNG LOONG TEX	0.000%	99.882%
10135	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.882%
10136	ENDUR TECH	0.000%	99.882%
10137	PC TEL INC COMMON STOCK USD.001	0.000%	99.882%
10138	HARUM ENERGY TB	0.000%	99.883%
10139	LIPPO CIKARANG	0.000%	99.883%
10140	KINGSGATE CONSD	0.000%	99.883%
10141	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.883%
10142	TREASURE ASA	0.000%	99.884%
10143	NAKAYAMA STEEL	0.000%	99.884%
10144	CYBERPOWER SYST	0.000%	99.884%
10145	DOUBLEDRAGON PR	0.000%	99.884%
10146	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.885%
10147	NESCO LTD	0.000%	99.885%
10148	CHILLED & FROZE	0.000%	99.885%
10149	EMPEROR ENTERTA	0.000%	99.886%
10150	LARSEN & TOUBRO	0.000%	99.886%
10151	SPRINGS GLOBAL	0.000%	99.886%
10152	KEIHANSHIN RL	0.000%	99.886%
10153	TECHNOTRANS AG	0.000%	99.887%
10154	MYSTATE LTD	0.000%	99.887%
10155	GEO ENERGY RESO	0.000%	99.887%
10156	SYNGENE INTERNA	0.000%	99.887%
10157	ESSEL PROP	0.000%	99.888%
10158	AGRO-KANESHO CO	0.000%	99.888%
10159	ASAHI KOGYOSHA	0.000%	99.888%
10160	APPROACH RESOUR	0.000%	99.888%
10161	KUNG SING ENGIN	0.000%	99.889%
10162	FUJI CORP/MIYAG	0.000%	99.889%
10163	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.889%
10164	NICHIA STEEL WO	0.000%	99.890%
10165	MIVTACH SHAMIR	0.000%	99.890%
10166	TECHNO RYOWA LT	0.000%	99.890%
10167	CK LIFE SCIENCE	0.000%	99.890%
10168	AWARE INC	0.000%	99.891%
10169	HIAG IMMOBILIEN	0.000%	99.891%
10170	TOWN HEALTH INT	0.000%	99.891%
10171	SHAN-LOONG	0.000%	99.891%
10172	MAX'S GROUP INC	0.000%	99.892%
10173	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.892%
10174	SAFETY GODOWN C	0.000%	99.892%
10175	BEADELL RESOURC	0.000%	99.892%
10176	FILA SPA	0.000%	99.893%
10177	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.893%
10178	INVICTA HOLDING	0.000%	99.893%
10179	BasicNet S.p.A.	0.000%	99.893%
10180	VITRO SA	0.000%	99.894%
10181	AKCANSA CIMENTO	0.000%	99.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	STP & I PCL-FOR	0.000%	99.894%
10183	KYORITSU PRINTI	0.000%	99.894%
10184	KONOSHIMA CHEMI	0.000%	99.895%
10185	KYUNGBANG LTD	0.000%	99.895%
10186	TWIN DISC INC COMMON STOCK	0.000%	99.895%
10187	PP PROPERTI TBK	0.000%	99.896%
10188	MAHARASHTRA SEA	0.000%	99.896%
10189	BIG SHOPPING CE	0.000%	99.896%
10190	SNT CORP	0.000%	99.896%
10191	REGENT PACIFIC	0.000%	99.897%
10192	ABBOTT INDIA LT	0.000%	99.897%
10193	ITAB SHOP CONCE	0.000%	99.897%
10194	KEIYU CO., LTD	0.000%	99.897%
10195	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.898%
10196	KNR CONSTRUCTIO	0.000%	99.898%
10197	KYERYONG CONST	0.000%	99.898%
10198	KPX CHEMICAL	0.000%	99.898%
10199	SKF INDIA LTD	0.000%	99.899%
10200	BASIC-FIT NV	0.000%	99.899%
10201	SCOPE METALS GR	0.000%	99.899%
10202	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.899%
10203	GYM GROUP PLC/T	0.000%	99.900%
10204	SEMCON AB	0.000%	99.900%
10205	NEMAK SAB DE CV	0.000%	99.900%
10206	ECO'S CO LTD/JA	0.000%	99.900%
10207	BSL CORPORATION	0.000%	99.901%
10208	HT&E LTD	0.000%	99.901%
10209	CLARK INC COMMO	0.000%	99.901%
10210	ROSTELECOM OJSC	0.000%	99.901%
10211	CHINOOK ENERGY	0.000%	99.902%
10212	BEIJINGWEST IND	0.000%	99.902%
10213	KEYANG ELEC	0.000%	99.902%
10214	TOMATO BANK LTD	0.000%	99.902%
10215	TECHNOGYM SPA	0.000%	99.903%
10216	POLYTEC ASSET H	0.000%	99.903%
10217	WATAHAN & CO LT	0.000%	99.903%
10218	CRUCIALTEC CO L	0.000%	99.903%
10219	INDUSTRIAL BLDG	0.000%	99.904%
10220	FIRST JUKEN CO	0.000%	99.904%
10221	PINE CLIFF ENER	0.000%	99.904%
10222	ALLCARGO	0.000%	99.904%
10223	KANADEN CORP	0.000%	99.905%
10224	RTX TELECOM	0.000%	99.905%
10225	KUMHO INV BANK	0.000%	99.905%
10226	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.905%
10227	OROCOBRE LTD	0.000%	99.906%
10228	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.906%
10229	DAIDOH	0.000%	99.906%
10230	QUINTIS LTD	0.000%	99.906%
10231	MORTGAGE CHOICE	0.000%	99.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.907%
10233	ASESOR DE ACTIV	0.000%	99.907%
10234	CAVOTEC SA	0.000%	99.907%
10235	INDO COUNT INDU	0.000%	99.908%
10236	ENERGY EQUITY C	0.000%	99.908%
10237	DONG A ELTEK CO	0.000%	99.908%
10238	TAO HEUNG HOLDI	0.000%	99.908%
10239	ALLIED ELECTRON	0.000%	99.909%
10240	GLOBAL LIGHTING	0.000%	99.909%
10241	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.909%
10242	SINO THAI EN,FG	0.000%	99.909%
10243	NAK SEALING	0.000%	99.910%
10244	UNION MEDICAL H	0.000%	99.910%
10245	INDUSTRI JAMU D	0.000%	99.910%
10246	STRONG PETROCHE	0.000%	99.910%
10247	PAN BROTHERS TB	0.000%	99.911%
10248	AKIS GAYRIMENKU	0.000%	99.911%
10249	TRADELINK ELECT	0.000%	99.911%
10250	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.911%
10251	CHAMPION TECHNO	0.000%	99.912%
10252	KYOWA LEATHER	0.000%	99.912%
10253	METRO KAJANG HL	0.000%	99.912%
10254	BOUSTEAD PLANTA	0.000%	99.912%
10255	KOREA TECH BANK	0.000%	99.912%
10256	HONG YI FIBER I	0.000%	99.913%
10257	IDP EDUCATION L	0.000%	99.913%
10258	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.913%
10259	PRIME FOCUS	0.000%	99.913%
10260	YAIZU SUISANKAG	0.000%	99.914%
10261	SAN FANG CHEMIC	0.000%	99.914%
10262	CHANGH ETH	0.000%	99.914%
10263	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.914%
10264	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.915%
10265	FOOD EMPIRE HOL	0.000%	99.915%
10266	STRATEC BIOMEDI	0.000%	99.915%
10267	WEATHERNEWS INC	0.000%	99.915%
10268	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.916%
10269	GUORUI PROPERTI	0.000%	99.916%
10270	NSL LTD	0.000%	99.916%
10271	DAEWON SANUP	0.000%	99.916%
10272	CARASSO MOTORS	0.000%	99.917%
10273	KEY TRONIC CORP COMMON STOCK	0.000%	99.917%
10274	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.917%
10275	HANA MICROELECT	0.000%	99.917%
10276	ECHELON FINANCI	0.000%	99.917%
10277	SHIMOJIMA CO LT	0.000%	99.918%
10278	CARBORUNDUM	0.000%	99.918%
10279	CENTER LABORATO	0.000%	99.918%
10280	MALAKOFF CORP B	0.000%	99.918%
10281	SEVERFIELD-ROWE	0.000%	99.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	ERM POWER LTD	0.000%	99.919%
10283	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.919%
10284	CAN DO CO LTD	0.000%	99.919%
10285	TOKYO TEKKO CO	0.000%	99.920%
10286	B2HOLDING ASA	0.000%	99.920%
10287	C.BANNER INTERN	0.000%	99.920%
10288	OUG HOLDING	0.000%	99.920%
10289	MEDUSA MINING L	0.000%	99.920%
10290	LIFCO AB-B SHS	0.000%	99.921%
10291	GRANULES INDIA	0.000%	99.921%
10292	KASEN INTERNATI	0.000%	99.921%
10293	EMPERADOR INC	0.000%	99.921%
10294	KAPSCH TRAFFICC	0.000%	99.922%
10295	STEIN MART INC COMMON STOCK USD.01	0.000%	99.922%
10296	PHIHONG TECHNOL	0.000%	99.922%
10297	UNISYS CORP	0.000%	99.922%
10298	SALUTICA	0.000%	99.923%
10299	MJ GLEESON PLC	0.000%	99.923%
10300	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.923%
10301	CHOSUN REFRACTO	0.000%	99.923%
10302	TAIWAN PAPER&PU	0.000%	99.923%
10303	YOUYUAN INTERNA	0.000%	99.924%
10304	CHINA HANKING H	0.000%	99.924%
10305	HONG LEONG ASIA	0.000%	99.924%
10306	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.924%
10307	JK PAPER	0.000%	99.925%
10308	BASWARE OYJ	0.000%	99.925%
10309	CK SAN-ETSU	0.000%	99.925%
10310	MANITOU	0.000%	99.925%
10311	GOLFZON CO LTD	0.000%	99.925%
10312	TAIHEIYO KOUHAT	0.000%	99.926%
10313	OVERSEAS CHINES	0.000%	99.926%
10314	SOLAR INDUS	0.000%	99.926%
10315	EIH LTD	0.000%	99.926%
10316	BLUECOM	0.000%	99.927%
10317	OTSUKA KAGU	0.000%	99.927%
10318	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.927%
10319	SIMPLEX INFRAST	0.000%	99.927%
10320	BIFFA PLC	0.000%	99.927%
10321	POSFUL CORPORAT	0.000%	99.928%
10322	AUTECH	0.000%	99.928%
10323	CHEUK NANG HLDG	0.000%	99.928%
10324	NADEX CO LTD	0.000%	99.928%
10325	NEC NETWK & SYS	0.000%	99.929%
10326	MC GROUP PUBLIC	0.000%	99.929%
10327	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.929%
10328	HALOWS CO LTD	0.000%	99.929%
10329	ZEALAND PHARMA	0.000%	99.929%
10330	BANCA SISTEMA S	0.000%	99.930%
10331	ALKANE RESOURCE	0.000%	99.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	NEPES CORPORATI	0.000%	99.930%
10333	SINCERE WATCH H	0.000%	99.930%
10334	SWORD GROUP	0.000%	99.931%
10335	KOHSOKU CORP	0.000%	99.931%
10336	SODA NIKKA CO	0.000%	99.931%
10337	FDC LTD/INDIA	0.000%	99.931%
10338	IMPEXMETAL	0.000%	99.931%
10339	ASHTROM PROPERT	0.000%	99.932%
10340	SERVIZI ITALIA	0.000%	99.932%
10341	PMP COMMUNICATI	0.000%	99.932%
10342	CMMB VISION HOL	0.000%	99.932%
10343	VAIBHAV GL	0.000%	99.933%
10344	MARCOPOLO SA	0.000%	99.933%
10345	IMPERIAL HOTEL	0.000%	99.933%
10346	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.933%
10347	HT MEDIA LTD	0.000%	99.933%
10348	INDIAN OVERSEAS	0.000%	99.934%
10349	CARPETRIGHT	0.000%	99.934%
10350	KONDOTEC INC	0.000%	99.934%
10351	OCL INDIA LTD	0.000%	99.934%
10352	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.934%
10353	COLLECTOR AB	0.000%	99.935%
10354	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.935%
10355	MUNSUN CAPITAL	0.000%	99.935%
10356	WISDOM HOLDINGS	0.000%	99.935%
10357	HWA SHIN CO	0.000%	99.936%
10358	TOBU STORE CO L	0.000%	99.936%
10359	LBS BINA GROUP	0.000%	99.936%
10360	PROGRESS WERK A	0.000%	99.936%
10361	TIANJIN DEVMT H	0.000%	99.936%
10362	CHINA FINANCIAL	0.000%	99.937%
10363	PHARMA MAR SA	0.000%	99.937%
10364	PIHLAJALINNA OY	0.000%	99.937%
10365	CROOZ INC	0.000%	99.937%
10366	DA MING INTERNA	0.000%	99.937%
10367	INGERSOLL	0.000%	99.938%
10368	UNITY OPTO TECH	0.000%	99.938%
10369	GE T&D INDIA LT	0.000%	99.938%
10370	TAT HONG HOLDIN	0.000%	99.938%
10371	TAIWAN FIRE & M	0.000%	99.939%
10372	SAVEZONE IC	0.000%	99.939%
10373	PERENNIAL REAL	0.000%	99.939%
10374	HATHWAY CABLE	0.000%	99.939%
10375	SNAI SPA	0.000%	99.939%
10376	TRINITY LTD	0.000%	99.940%
10377	AMICA WRONKI	0.000%	99.940%
10378	TOKYO SANGY	0.000%	99.940%
10379	INTL PAPER	0.000%	99.940%
10380	TYCOONS GROUP E	0.000%	99.940%
10381	FORFARMERS NV	0.000%	99.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	BURWILL HOLDING	0.000%	99.941%
10383	RESURS HOLDING	0.000%	99.941%
10384	FUJISHOJI CO.LT	0.000%	99.941%
10385	NATURAL ALTERNT	0.000%	99.941%
10386	INTER CARS SA	0.000%	99.942%
10387	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.942%
10388	TRIFAST PLC	0.000%	99.942%
10389	PESTECH	0.000%	99.942%
10390	YNH PROPERTY BH	0.000%	99.942%
10391	GREAVES COT	0.000%	99.943%
10392	MIN AIK TECHNOL	0.000%	99.943%
10393	JINMAO INVESTME	0.000%	99.943%
10394	ACNB CORP COMMON STOCK USD2.5	0.000%	99.943%
10395	MINEROS S.A.	0.000%	99.943%
10396	SUNDARAM	0.000%	99.944%
10397	ASTRAL POLY	0.000%	99.944%
10398	LIFENET INSURAN	0.000%	99.944%
10399	TOHOKU BANK	0.000%	99.944%
10400	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.944%
10401	SHIHLIN ELEC &	0.000%	99.945%
10402	AES GENER SA	0.000%	99.945%
10403	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.945%
10404	VOLT INFO SCIEN	0.000%	99.945%
10405	AKZO NOBEL INDI	0.000%	99.945%
10406	BAJAJ CORP LTD	0.000%	99.946%
10407	SINO GRANDNESS	0.000%	99.946%
10408	DY CORP	0.000%	99.946%
10409	HORIZON SECURIT	0.000%	99.946%
10410	HANMI SEMICONDU	0.000%	99.946%
10411	PLATZER FASTIGH	0.000%	99.947%
10412	PACASMAYO	0.000%	99.947%
10413	VICTORY NEW MAT	0.000%	99.947%
10414	MAXITRANS INDS	0.000%	99.947%
10415	HOGG ROBINSON G	0.000%	99.947%
10416	LAKSHMI VILAS B	0.000%	99.948%
10417	UEM EDGENTA BHD	0.000%	99.948%
10418	REALDOLMEN	0.000%	99.948%
10419	CALEDONIA MININ	0.000%	99.948%
10420	INVESTIS HOLDIN	0.000%	99.948%
10421	BLUE SQUARE REA	0.000%	99.949%
10422	HUA ENG WIRE&CA	0.000%	99.949%
10423	MAXVALU NISHINI	0.000%	99.949%
10424	MIDLAND REALTY	0.000%	99.949%
10425	TAIYEN BIOTECH	0.000%	99.949%
10426	INROM CONSTRUCT	0.000%	99.950%
10427	HIROSHIMA ELEC	0.000%	99.950%
10428	MAHINDRA LIFESC	0.000%	99.950%
10429	JYOTHY LABORATO	0.000%	99.950%
10430	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.950%
10431	SILOAM INTERNAT	0.000%	99.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	NAVKAR CORP LTD	0.000%	99.951%
10433	VBG GROUP AB	0.000%	99.951%
10434	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.951%
10435	STANDARD CHEMIC	0.000%	99.951%
10436	CGN MINING CO L	0.000%	99.952%
10437	COCO'S JAPAN CO	0.000%	99.952%
10438	TAINAN ENTERPRI	0.000%	99.952%
10439	CATHAY NO 1 REI	0.000%	99.952%
10440	TSEC CORP	0.000%	99.952%
10441	COMVITA LTD	0.000%	99.953%
10442	CASTINGS	0.000%	99.953%
10443	KANSAI SUPERMAR	0.000%	99.953%
10444	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.953%
10445	S.A.S. DRAGON H	0.000%	99.953%
10446	FUTURE LIFESTYL	0.000%	99.954%
10447	GRANDVISION BV	0.000%	99.954%
10448	DIALIGHT PLC	0.000%	99.954%
10449	ROLLS-ROYCE HOL	0.000%	99.954%
10450	GFOOT CO LTD	0.000%	99.954%
10451	PARAGON CAR	0.000%	99.954%
10452	DUTY FREE INTER	0.000%	99.955%
10453	NATURES SUNSHIN	0.000%	99.955%
10454	BOOT(HENRY) & S	0.000%	99.955%
10455	SSI GROUP INC	0.000%	99.955%
10456	IBI GROUP INC.	0.000%	99.955%
10457	INFOMEDIA	0.000%	99.956%
10458	KAORI HEAT TREA	0.000%	99.956%
10459	ZHUHAI HLDGS IN	0.000%	99.956%
10460	HANKUK PAPER MF	0.000%	99.956%
10461	COUNTRYSIDE PRO	0.000%	99.956%
10462	BANK INTERNASIO	0.000%	99.957%
10463	SHILPA MED	0.000%	99.957%
10464	DICKSON CONCEPT	0.000%	99.957%
10465	NEW YORK & CO I	0.000%	99.957%
10466	ZHONGYU GAS HOL	0.000%	99.957%
10467	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.957%
10468	LUCAS BOLS NV	0.000%	99.958%
10469	SIYARAM	0.000%	99.958%
10470	KISCO HOLDINGS	0.000%	99.958%
10471	RAMKRISHNA	0.000%	99.958%
10472	CHORUS LTD ADR ADR	0.000%	99.958%
10473	AEGIS LOGISTICS	0.000%	99.959%
10474	ADVANCETEK ENTE	0.000%	99.959%
10475	CLEANAWAY WASTE	0.000%	99.959%
10476	PIPAVAV DEFENCE	0.000%	99.959%
10477	TOPPS TILES	0.000%	99.959%
10478	PARANAPANEMA SA	0.000%	99.959%
10479	KINKI SHARYO CO	0.000%	99.960%
10480	FOM CONST Y CON	0.000%	99.960%
10481	CW GROUP HLDGS	0.000%	99.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	AGV PRODUCTS	0.000%	99.960%
10483	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.960%
10484	COCA-COLA ICECE	0.000%	99.961%
10485	WING TAI PROPER	0.000%	99.961%
10486	KINTETSU DPT ST	0.000%	99.961%
10487	TA ANN HOLDINGS	0.000%	99.961%
10488	VINA CONCHA Y T	0.000%	99.961%
10489	PHILEX MINING C	0.000%	99.961%
10490	VGI GLOBAL MEDI	0.000%	99.962%
10491	MACMAHON HOLDIN	0.000%	99.962%
10492	WAH SEONG	0.000%	99.962%
10493	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.962%
10494	GOOD RESOURCES	0.000%	99.962%
10495	MAGNI-TECH INDU	0.000%	99.962%
10496	CENTURY PACIFIC	0.000%	99.963%
10497	HAGOROMO FOODS	0.000%	99.963%
10498	VALNEVA SE	0.000%	99.963%
10499	PETRA FOODS LTD	0.000%	99.963%
10500	MTLM	0.000%	99.963%
10501	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.963%
10502	CHC HEALTHCARE	0.000%	99.964%
10503	HENGDELI HOLDIN	0.000%	99.964%
10504	MAUREL ET PROM	0.000%	99.964%
10505	SITTOY GROUP HLD	0.000%	99.964%
10506	R.E.A. HOLDINGS	0.000%	99.964%
10507	VULCABRAS AZALE	0.000%	99.964%
10508	MELBOURNE IT	0.000%	99.965%
10509	KMH	0.000%	99.965%
10510	THERMAX LTD	0.000%	99.965%
10511	NNIT A/S	0.000%	99.965%
10512	SKANDINAVISKA E	0.000%	99.965%
10513	DIFFER GRP	0.000%	99.965%
10514	GRUPO GICSA SA	0.000%	99.966%
10515	VOLUTION GROUP	0.000%	99.966%
10516	HEIDELBERGCEMEN	0.000%	99.966%
10517	SELVAAG BOLIG A	0.000%	99.966%
10518	NORWEGIAN PROPE	0.000%	99.966%
10519	SELCUK ECZA DEP	0.000%	99.966%
10520	EZRA HOLDINGS	0.000%	99.967%
10521	NAGANO KEIKI CO	0.000%	99.967%
10522	EUROTECH SPA	0.000%	99.967%
10523	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.967%
10524	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.967%
10525	CORP BANK	0.000%	99.967%
10526	BANYAN TREE HOL	0.000%	99.968%
10527	VICTORY CITY IN	0.000%	99.968%
10528	DAEWOO SHIPBUIL	0.000%	99.968%
10529	NEXUS AG	0.000%	99.968%
10530	FULLER SMITH &	0.000%	99.968%
10531	SANGSIN BRAKE	0.000%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	HONG KONG FERRY	0.000%	99.969%
10533	FAGRON	0.000%	99.969%
10534	CHINA RUNDONG A	0.000%	99.969%
10535	KIMOTO CO LTD	0.000%	99.969%
10536	CARR'S GROUP PL	0.000%	99.969%
10537	DRDGOLD LTD	0.000%	99.969%
10538	AGORA	0.000%	99.970%
10539	PACIFIC ONLINE	0.000%	99.970%
10540	KRAKATAU STEEL	0.000%	99.970%
10541	ISE CHEMICAL CO	0.000%	99.970%
10542	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.970%
10543	TOW CO LTD	0.000%	99.970%
10544	MODUSLINK GLOBA	0.000%	99.970%
10545	BILLABONG INTER	0.000%	99.971%
10546	WHIRLPOOL OF IN	0.000%	99.971%
10547	RXP SERVICES LT	0.000%	99.971%
10548	ALLGEIER SE	0.000%	99.971%
10549	COOR SERVICE MA	0.000%	99.971%
10550	BEST BRIDAL INC	0.000%	99.971%
10551	TSUI WAH HOLDIN	0.000%	99.972%
10552	JNBY DESIGN LTD	0.000%	99.972%
10553	RAI WAY SPA	0.000%	99.972%
10554	GWANGJU SHINSEG	0.000%	99.972%
10555	EASTERN MEDIA	0.000%	99.972%
10556	TOTAL GABON	0.000%	99.972%
10557	KYOWA ELECTRONI	0.000%	99.973%
10558	SANYO HOUSING N	0.000%	99.973%
10559	JBF INDUSTRIES	0.000%	99.973%
10560	GROUP FIVE	0.000%	99.973%
10561	ORIENTAL WATCH	0.000%	99.973%
10562	TBK Co., Ltd.	0.000%	99.973%
10563	YAC CO LTD	0.000%	99.973%
10564	DONGBU SECURITI	0.000%	99.974%
10565	ENEA AB	0.000%	99.974%
10566	UNITED MICROELECTRON SP ADR ADR	0.000%	99.974%
10567	FIRSTSOURCE SOL	0.000%	99.974%
10568	LK TECH	0.000%	99.974%
10569	TERNA ENERGY SA	0.000%	99.974%
10570	Tessi S.A.	0.000%	99.975%
10571	NEW TIMES ENERG	0.000%	99.975%
10572	YUNNAN WATER IN	0.000%	99.975%
10573	CONSTANTIN MEDI	0.000%	99.975%
10574	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.975%
10575	YIP'S CHEMICAL	0.000%	99.975%
10576	RANE H	0.000%	99.975%
10577	TAKE SOLUTN	0.000%	99.976%
10578	RATTANINDIA	0.000%	99.976%
10579	ORIGIN ELECTRIC	0.000%	99.976%
10580	TURK TRKTOR VE	0.000%	99.976%
10581	NEPTUNE TECHNOL	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	WMIH CORP COMMON STOCK USD.00001	0.000%	99.976%
10583	DONG AH TIR	0.000%	99.976%
10584	ASIA SATELLITE	0.000%	99.977%
10585	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.977%
10586	NISSEI INDUSTRI	0.000%	99.977%
10587	LINK NET TBK PT	0.000%	99.977%
10588	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.977%
10589	WIN HANVERKY HO	0.000%	99.977%
10590	NATIONAL AGRICU	0.000%	99.977%
10591	ERICSSON LM-A S	0.000%	99.978%
10592	LEMMINKAINEN OY	0.000%	99.978%
10593	UTD MALACCA BER	0.000%	99.978%
10594	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.978%
10595	SEJONG INDUSTRI	0.000%	99.978%
10596	IRC LIMITED	0.000%	99.978%
10597	TOTAL ACCESS CO	0.000%	99.978%
10598	GLAXO SMITHKLIN	0.000%	99.979%
10599	D.B. CORP LIMIT	0.000%	99.979%
10600	GETIN HOLDING S	0.000%	99.979%
10601	AYGAZ	0.000%	99.979%
10602	OCEANA GROUP LT	0.000%	99.979%
10603	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.979%
10604	EUROZ LTD	0.000%	99.979%
10605	MIGHTY RIVER PO	0.000%	99.980%
10606	ROS AGRO PLC GD	0.000%	99.980%
10607	T4F ENTRETENIMN	0.000%	99.980%
10608	K1 VENTURES LTD	0.000%	99.980%
10609	LOW KENG HUAT(S	0.000%	99.980%
10610	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.980%
10611	MEDIVIR	0.000%	99.980%
10612	FREQUENCY ELEC	0.000%	99.981%
10613	SHIDAX CORP	0.000%	99.981%
10614	SALIM IVOMAS	0.000%	99.981%
10615	HOSTELWORLD GRO	0.000%	99.981%
10616	TRIVENI TURBINE	0.000%	99.981%
10617	GDI INTERGRATED	0.000%	99.981%
10618	EQUITAL	0.000%	99.981%
10619	NVC LIGHTING HO	0.000%	99.982%
10620	STREET CAPITAL	0.000%	99.982%
10621	PAVILION REAL E	0.000%	99.982%
10622	HSIN CHONG CONS	0.000%	99.982%
10623	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.982%
10624	ATHENS WATER SU	0.000%	99.982%
10625	GROUP LEASE PUB	0.000%	99.982%
10626	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.982%
10627	LSL PROPERTY SE	0.000%	99.983%
10628	RIZAL COMML BAN	0.000%	99.983%
10629	HOKKAI CAN CO	0.000%	99.983%
10630	NEO-NEON HOLDIN	0.000%	99.983%
10631	TILT RENEWABLES	0.000%	99.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	WARTECK INVEST	0.000%	99.983%
10633	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.983%
10634	TAKASHIMA & CO	0.000%	99.983%
10635	CB INDUSTRIAL P	0.000%	99.984%
10636	HONEYWELL	0.000%	99.984%
10637	BANCO PAN SA	0.000%	99.984%
10638	CRISIL LTD	0.000%	99.984%
10639	SALEM COMM CORP	0.000%	99.984%
10640	COXON PRECISE I	0.000%	99.984%
10641	KIAN JOO CAN FC	0.000%	99.984%
10642	TRAKCJA SA	0.000%	99.984%
10643	FAR EAST HOLDIN	0.000%	99.985%
10644	TOKYO THEATRES	0.000%	99.985%
10645	PLATINUM GROUP	0.000%	99.985%
10646	BIO PAPPEL SAB	0.000%	99.985%
10647	RECKON LTD	0.000%	99.985%
10648	WEE HUR HOLDING	0.000%	99.985%
10649	FLYBE GROUP PLC	0.000%	99.985%
10650	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.985%
10651	LOGISTEC CORP C	0.000%	99.986%
10652	DYNAMIC ELECTRO	0.000%	99.986%
10653	FUJISASH CO LTD	0.000%	99.986%
10654	OZFOREX GROUP L	0.000%	99.986%
10655	MIMAKI ENGINEER	0.000%	99.986%
10656	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.986%
10657	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.986%
10658	MARUYAMA MFG CO	0.000%	99.986%
10659	LIBERTY GOLD CO	0.000%	99.987%
10660	CERAGON NETWORK	0.000%	99.987%
10661	INES CORPORATIO	0.000%	99.987%
10662	ROULARTA MEDIA	0.000%	99.987%
10663	ANTALIS INTERNA	0.000%	99.987%
10664	PT INTERNATIONA	0.000%	99.987%
10665	IPE GROUP LTD	0.000%	99.987%
10666	S.T.CHEMICAL CO	0.000%	99.987%
10667	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.987%
10668	HUAJUN HOLDINGS	0.000%	99.988%
10669	NAGARJUNA FERTI	0.000%	99.988%
10670	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.988%
10671	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.988%
10672	AVENG	0.000%	99.988%
10673	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.988%
10674	NIPPON FILCON C	0.000%	99.988%
10675	HAKUTO CO	0.000%	99.988%
10676	SUPALAI PCL WTS	0.000%	99.988%
10677	KAM HING INTERN	0.000%	99.989%
10678	FABRYKI MEBLI F	0.000%	99.989%
10679	PEARL ORIENTAL	0.000%	99.989%
10680	INTRALOT SA - I	0.000%	99.989%
10681	AFFINE	0.000%	99.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	OLYMPIC CORP	0.000%	99.989%
10683	FAES FARMA SA R	0.000%	99.989%
10684	MIYOSHI OIL & F	0.000%	99.989%
10685	SUGIH ENERGY TB	0.000%	99.989%
10686	SILVER BASE GRO	0.000%	99.990%
10687	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.990%
10688	ELEC DE STRASBO	0.000%	99.990%
10689	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.990%
10690	BSQUARE CORP COMMON STOCK	0.000%	99.990%
10691	A&D CO LTD	0.000%	99.990%
10692	WORLD HOLDINGS	0.000%	99.990%
10693	INTEVAC INC	0.000%	99.990%
10694	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.990%
10695	ASHFORD INC COMMON STOCK USD.01	0.000%	99.990%
10696	SKYLINE CORP	0.000%	99.991%
10697	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.991%
10698	EASTMAIN RES IN	0.000%	99.991%
10699	DYAX CORPORATIO	0.000%	99.991%
10700	BGF RETAIL CO L	0.000%	99.991%
10701	SUNWAY CONSTRUC	0.000%	99.991%
10702	LAURA ASHLEY HO	0.000%	99.991%
10703	AUSWIDE BANK LT	0.000%	99.991%
10704	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.991%
10705	MEDICAL SYSTEM	0.000%	99.991%
10706	PROMOTORA Y OPE	0.000%	99.992%
10707	K.P.R. MILL	0.000%	99.992%
10708	OOEDO ONSEN REI	0.000%	99.992%
10709	GUANGNAN(HLDGS)	0.000%	99.992%
10710	STARK TECHNOLOG	0.000%	99.992%
10711	ONO SOKKI CO	0.000%	99.992%
10712	ALANDSBANKEN	0.000%	99.992%
10713	CROCODILE GARME	0.000%	99.992%
10714	GALLANT VENTURE	0.000%	99.992%
10715	FRAGRANCE GROUP	0.000%	99.992%
10716	TOWN CENTRE SEC	0.000%	99.992%
10717	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.993%
10718	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.993%
10719	SUNWAY BHD WTS	0.000%	99.993%
10720	5PAISA CAPITAL	0.000%	99.993%
10721	SOCAM DEVELOPME	0.000%	99.993%
10722	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.993%
10723	KOSEI SECURITIE	0.000%	99.993%
10724	SIERRA METALS I	0.000%	99.993%
10725	AMREP CORP COMMON STOCK USD.1	0.000%	99.993%
10726	HANISON CONSTRU	0.000%	99.993%
10727	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.993%
10728	HOKKAIDO GAS CO	0.000%	99.994%
10729	TOWER LTD	0.000%	99.994%
10730	ASPEN GROUP	0.000%	99.994%
10731	HIPAY GROUP SA	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	MCKAY SECURITIE	0.000%	99.994%
10733	MIN XIN HLDGS	0.000%	99.994%
10734	MEDCO ENERGI IN	0.000%	99.994%
10735	DYNASTY FINE WI	0.000%	99.994%
10736	QAD INC B COMMON STOCK USD.001	0.000%	99.994%
10737	PFENEX INC COMMON STOCK USD.001	0.000%	99.994%
10738	GLORIOUS SUN EN	0.000%	99.994%
10739	ASANTE INC	0.000%	99.994%
10740	CHINA RARE EART	0.000%	99.994%
10741	CONSTRUCTORA CO	0.000%	99.995%
10742	GLOBAL MEDICAL REIT INC REIT	0.000%	99.995%
10743	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.995%
10744	BOUSTEAD PROJEC	0.000%	99.995%
10745	BGR ENERGY SYST	0.000%	99.995%
10746	TSH RESOURCES B	0.000%	99.995%
10747	ABTERRA LTD	0.000%	99.995%
10748	BOLU CIMENTO SA	0.000%	99.995%
10749	CHINA LOTSYNERG	0.000%	99.995%
10750	FOUNTAIN SET HL	0.000%	99.995%
10751	PETRUS RESOURCE	0.000%	99.995%
10752	PRIME MEDIA GRO	0.000%	99.995%
10753	ANXIN-CHINA HOL	0.000%	99.995%
10754	STEEL & TUBE HL	0.000%	99.996%
10755	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.996%
10756	CHINA PROPERTIE	0.000%	99.996%
10757	NIHON TRIM CO	0.000%	99.996%
10758	NRJ GROUP	0.000%	99.996%
10759	V1 GROUP LTD	0.000%	99.996%
10760	ZEDGE INC CL B COMMON STOCK	0.000%	99.996%
10761	ADDNODE GROUP A	0.000%	99.996%
10762	KONG SUN HLDGS	0.000%	99.996%
10763	MEGASTUDY CO LT	0.000%	99.996%
10764	ABAN OFFSHORE	0.000%	99.996%
10765	ARCELORMITTAL S	0.000%	99.996%
10766	IGUATEMI EMP SH	0.000%	99.996%
10767	TELEGRAAF MEDIA	0.000%	99.996%
10768	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.997%
10769	NICE SPA	0.000%	99.997%
10770	HITE HOLDINGS C	0.000%	99.997%
10771	US AUTO PARTS N	0.000%	99.997%
10772	CHINA FIBER OPT	0.000%	99.997%
10773	FORTRESS PAPER	0.000%	99.997%
10774	OVER FIFTY GP L	0.000%	99.997%
10775	I-CABLE COMMUNI	0.000%	99.997%
10776	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.997%
10777	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.997%
10778	XERIUM TECHNOLO	0.000%	99.997%
10779	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10780	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.997%
10781	DELTICOM AG	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	TRUBA ALAM MANU	0.000%	99.997%
10783	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.997%
10784	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
10785	GAFISA SA RTS E	0.000%	99.998%
10786	FERRATUM OYJ	0.000%	99.998%
10787	SALMAT LTD	0.000%	99.998%
10788	ECOSYNTHETIX IN	0.000%	99.998%
10789	JINDAL POLY FIL	0.000%	99.998%
10790	BLOOMSBURY PUBL	0.000%	99.998%
10791	BROCKMAN MINING	0.000%	99.998%
10792	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.998%
10793	MALYSIAN RESOU	0.000%	99.998%
10794	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.998%
10795	LOTTE CONFECT	0.000%	99.998%
10796	COOLPAD GROUP L	0.000%	99.998%
10797	BRILLIANT CIRCL	0.000%	99.998%
10798	ENERGY ABSOLUTE	0.000%	99.998%
10799	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10800	YEO HIAP SENG	0.000%	99.998%
10801	QUMU CORP COMMON STOCK USD.01	0.000%	99.998%
10802	PARADISE ENTERT	0.000%	99.998%
10803	CHINA DYNAMICS	0.000%	99.998%
10804	QUNXING PAPER H	0.000%	99.998%
10805	POLARIS SOFTWARE	0.000%	99.998%
10806	BE GROUP AB	0.000%	99.998%
10807	ARRIUM LTD	0.000%	99.999%
10808	CHINA DAYE NON-	0.000%	99.999%
10809	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10810	AEGON NV	0.000%	99.999%
10811	PALADIN ENERGY	0.000%	99.999%
10812	13 HOLDINGS LTD	0.000%	99.999%
10813	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
10814	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
10815	LUKS GROUP (VH)	0.000%	99.999%
10816	TUNAS RIDEAN	0.000%	99.999%
10817	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10818	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10819	CHARGEURS SA	0.000%	99.999%
10820	PERPETUAL ENER	0.000%	99.999%
10821	SINAR MAS MULTI	0.000%	99.999%
10822	DAN FORM HOLDIN	0.000%	99.999%
10823	TEEKAY TANKERS	0.000%	99.999%
10824	WATPAC LIMITED	0.000%	99.999%
10825	JAKARTA INTL HT	0.000%	99.999%
10826	TAKACHIHO KOHEK	0.000%	99.999%
10827	TCL MULTIMEDIA	0.000%	99.999%
10828	PROSAFE ASA	0.000%	99.999%
10829	CARINDALE PROPE	0.000%	99.999%
10830	SOCIETE MANUTAN	0.000%	99.999%
10831	MAX VENTURES &	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	CASETEK HOLDING	0.000%	99.999%
10833	DOGUS OTOMOTIV	0.000%	99.999%
10834	PACIFIC ANDES I	0.000%	99.999%
10835	LYDIAN INTERNAT	0.000%	100.000%
10836	BOLLORE SA	0.000%	100.000%
10837	MINGFA GROUP	0.000%	100.000%
10838	YANCHANG PETROL	0.000%	100.000%
10839	ARALEZ PHARMACE	0.000%	100.000%
10840	LEE & MAN CHEMI	0.000%	100.000%
10841	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10842	SAFEWAY INC	0.000%	100.000%
10843	CHINA SOFT POWE	0.000%	100.000%
10844	CRUCIALTEC CO L	0.000%	100.000%
10845	HEUNG-A SHIPPIN	0.000%	100.000%
10846	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10847	MIDLAND IC&I LT	0.000%	100.000%
10848	CROWN CONFECTIO	0.000%	100.000%
10849	SWIBER HOLDINGS	0.000%	100.000%
10850	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10851	EZION HOLDINGS	0.000%	100.000%
10852	IMMOBEL	0.000%	100.000%
10853	IMPERIAL METALS	0.000%	100.000%
10854	BIZLINK HOLDING	0.000%	100.000%
10855	D AMICO INTL SH	0.000%	100.000%
10856	NOVUS HOLDINGS	0.000%	100.000%
10857	PROBI AB	0.000%	100.000%
10858	CARE PROPERTY I	0.000%	100.000%
10859	TPI TRIUNFO PAR	0.000%	100.000%
10860	SPORTECH PLC	0.000%	100.000%
10861	ASIA CEMENT CO	0.000%	100.000%
10862	TALVIVAARA MINI	0.000%	100.000%
10863	VISTA GROUP INT	0.000%	100.000%
10864	CHENNAI SUPER K	0.000%	100.000%
10865	NORDIC AMERICAN	0.000%	100.000%
10866	SING HOLDINGS L	0.000%	100.000%
10867	ASTRO JAPAN PR	0.000%	100.000%
10868	ZENITH CAPITAL	0.000%	100.000%
10869	EMPRESAS ICA SA	0.000%	100.000%
10870	STRAD ENERGY SE	0.000%	100.000%
10871	BERJAYA LAND BH	0.000%	100.000%
10872	CHINA HUIZHAN D	0.000%	100.000%
10873	REGIONAL REIT L	0.000%	100.000%
10874	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10875	MANITOK ENERGY	0.000%	100.000%
10876	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10877	ORMAT TECHNOLOG	0.000%	100.000%
10878	BANCA MONTE DEI	0.000%	100.000%
10879	RB ENERGY INC	0.000%	100.000%
10880	REBOSIS PROPERT	0.000%	100.000%
10881	ENERGIX-RENEWAB	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	DEVA HLDG	0.000%	100.000%
10883	PEACE MARK HLDG	-	100.000%
10884	CTBC FINANCIAL	-	100.000%
10885	AFREN PLC COMMO	-	100.000%
10886	PRIME RETIREMEN	-	100.000%
10887	ANGLO IRISH BAN	-	100.000%
10888	HANFENG EVERGRE	-	100.000%
10889	INTERCELL AG RI	-	100.000%
10890	MINCO BASE META	-	100.000%
10891	AFRICA ISRAEL I	-	100.000%
10892	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10893	BCO ESPIR SANTO	-	100.000%
10894	MONTEA SCA RTS	-	100.000%
10895	TRANSCOM WORLDW	-	100.000%
10896	VIRGIN AUSTRALI	-	100.000%
10897	BGP HOLDINGS (P	-	100.000%
10898	CHINA METAL REC	-	100.000%
10899	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10900	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.000%
10901	ETABLISSEMENTS	-	100.000%
10902	ORBITE TECHNOLO	-	100.000%
10903	EGANAGOLDPFEIL	-	100.000%
10904	BERLIAN LAJU TA	-	100.000%
10905	RHB CAPITAL BHD	-	100.000%
10906	RREEF CHINA COM	-	100.000%
10907	QLT INC WTS EXP	-	100.000%
10908	PRIME AET & D H	-	100.000%
10909	C A DE MEDITERR	-	100.000%
10910	TOUCHSTONE EXPL	-	100.000%
10911	QLT INC DOJ/SEC	-	100.000%
10912	SNS REAAL GROEP	-	100.000%
10913	LIGHTSTREAM RES	-	100.000%
10914	QLT INC CLASS A	-	100.000%
10915	CHINA LUMENA NE	-	100.000%
10916	US Wire Order -	-0.000%	100.000%