

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

As of May 31, 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	APPLE INC	0.741%	0.741%
2	AT+T INC COMMON STOCK USD1.0	0.702%	1.442%
3	BANK OF MONTREAL COMMON STOCK	0.670%	2.112%
4	BANK OF NOVA SCOTIA COMMON STOCK	0.635%	2.747%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.625%	3.372%
6	WELLS FARGO + CO COMMON STOCK USD1.666	0.617%	3.989%
7	TORONTO DOMINION BANK COMMON STOCK	0.545%	4.534%
8	SUNCOR ENERGY INC COMMON STOCK	0.538%	5.072%
9	ROYAL BANK OF CANADA COMMON STOCK	0.498%	5.569%
10	EXXON MOBIL CORP COMMON STOCK	0.384%	5.953%
11	INTEL CORP COMMON STOCK USD.001	0.354%	6.307%
12	BANK OF AMERICA	0.344%	6.651%
13	MICROSOFT CORP COMMON STOCK USD.00000625	0.322%	6.973%
14	COMCAST CORP CLASS A COMMON STOCK USD.01	0.319%	7.292%
15	CHEVRON CORP COMMON STOCK USD.75	0.311%	7.603%
16	MANULIFE FINANCIAL CORP COMMON STOCK	0.308%	7.910%
17	PFIZER INC COMMON STOCK USD.05	0.290%	8.200%
18	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.287%	8.487%
19	WAL-MART STORES	0.273%	8.760%
20	CISCO SYSTEMS	0.263%	9.023%
21	CITIGROUP INC COMMON STOCK USD.01	0.261%	9.285%
22	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.257%	9.542%
23	MAGNA INTERNATIONAL INC COMMON STOCK	0.251%	9.793%
24	CANADIAN NATURAL RESOURCES COMMON STOCK	0.248%	10.041%
25	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.247%	10.288%
26	CAD - London	0.239%	10.527%
27	SAMSUNG ELECTRO	0.237%	10.764%
28	TOTAL SA	0.227%	10.991%
29	NESTLE SA	0.227%	11.218%
30	PROCTER + GAMBLE CO/THE COMMON STOCK	0.200%	11.417%
31	NATIONAL BK CDA	0.198%	11.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	AMAZON.COM INC	0.196%	11.811%
33	TECK RESOURCES LTD CLS B COMMON STOCK	0.192%	12.004%
34	TRANSCANADA CORP COMMON STOCK	0.191%	12.195%
35	ALPHABET INC CL C COMMON STOCK USD.001	0.189%	12.384%
36	UNITEDHEALTH GR	0.186%	12.570%
37	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.186%	12.756%
38	ALPHABET INC CL A COMMON STOCK USD.001	0.184%	12.940%
39	SINGAPORE GOVER	0.182%	13.122%
40	SUN LIFE FINANCIAL INC COMMON STOCK	0.180%	13.302%
41	ENBRIDGE INC COMMON STOCK	0.178%	13.479%
42	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.177%	13.656%
43	LANDWIRT RENTEN	0.177%	13.833%
44	FACEBOOK INC A COMMON STOCK USD.000006	0.175%	14.008%
45	UK(GOVT OF) 4.2	0.175%	14.183%
46	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.174%	14.357%
47	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.173%	14.530%
48	CANADA HOUSING	0.172%	14.702%
49	DAIMLER AG	0.172%	14.874%
50	CHINA CONST BK	0.170%	15.044%
51	US TREASURY N/B 05/25 2.125	0.167%	15.211%
52	TOYOTA MOTOR CO	0.167%	15.378%
53	KFW 1.375% 01FE	0.165%	15.544%
54	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.165%	15.709%
55	WALT DISNEY(HLD)	0.165%	15.873%
56	CANADIAN NATL RAILWAY CO COMMON STOCK	0.164%	16.037%
57	MERCK & CO INC	0.162%	16.199%
58	GENERAL MOTORS CO COMMON STOCK USD.01	0.161%	16.360%
59	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.160%	16.520%
60	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.158%	16.677%
61	NETWORK RAIL IN	0.157%	16.835%
62	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.157%	16.991%
63	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.155%	17.146%
64	LANDESKREDITBAN	0.152%	17.298%
65	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.149%	17.447%
66	MERCK + CO. INC. COMMON STOCK USD.5	0.144%	17.591%
67	APPLE INC SR UNSECURED 02/21 2.25	0.143%	17.735%
68	BCE INC COMMON STOCK	0.143%	17.877%
69	ORACLE CORP SR UNSECURED 09/21 1.9	0.141%	18.018%
70	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.140%	18.158%
71	US BANCORP COMMON STOCK USD.01	0.139%	18.296%
72	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.139%	18.435%
73	FORD MOTOR CO COMMON STOCK USD.01	0.138%	18.573%
74	EUROPEAN INVEST	0.138%	18.711%
75	QUALCOMM INC COMMON STOCK USD.0001	0.138%	18.848%
76	KOMMUNINVEST I	0.137%	18.985%
77	FRENCH REP GOVT	0.137%	19.122%
78	SWEDISH EXP CRE	0.136%	19.258%
79	CVS HEALTH CORP COMMON STOCK USD.01	0.135%	19.394%
80	KOMMUNINVEST I	0.135%	19.528%
81	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.134%	19.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	WESTPAC BKG COR	0.134%	19.796%
83	INTL BANK FOR R	0.131%	19.927%
84	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.131%	20.058%
85	TIME WARNER INC COMMON STOCK USD.01	0.130%	20.188%
86	KINROSS GOLD CORP COMMON STOCK	0.129%	20.317%
87	TRAVELERS COS	0.128%	20.445%
88	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.127%	20.572%
89	NATL AUSTRALIA	0.126%	20.698%
90	ROYAL BK OF CAN	0.124%	20.822%
91	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.124%	20.946%
92	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.123%	21.069%
93	UNION PACIFIC CORP COMMON STOCK USD2.5	0.121%	21.190%
94	BHP BILLITON LT	0.121%	21.311%
95	BASF SE	0.120%	21.432%
96	MORGAN STANLEY COMMON STOCK USD.01	0.120%	21.551%
97	WASTE CONNECTIONS INC COMMON STOCK	0.120%	21.671%
98	UNITED KINGDOM	0.119%	21.791%
99	ALLERGAN PLC	0.118%	21.909%
100	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.116%	22.025%
101	ORACLE CORP COMMON STOCK USD.01	0.114%	22.140%
102	AGNICO EAGLE MINES LTD COMMON STOCK	0.114%	22.254%
103	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.113%	22.366%
104	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.113%	22.479%
105	COCA-COLA CO	0.112%	22.591%
106	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.112%	22.704%
107	FEDEX CORPORATI	0.112%	22.816%
108	BNP PARIBAS SA	0.112%	22.928%
109	CHEVRON CORP 2.	0.112%	23.039%
110	IBM CORP SR UNSECURED 01/22 2.5	0.112%	23.151%
111	SIMON PROPERTY GROUP INC REIT USD.0001	0.112%	23.263%
112	EXPORT DEVELOPM	0.111%	23.374%
113	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.110%	23.484%
114	MEDTRONIC PLC	0.110%	23.594%
115	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.109%	23.703%
116	SINGAPORE GOVT	0.109%	23.812%
117	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.108%	23.920%
118	FAIRFAX FINANCI	0.107%	24.027%
119	SWEDEN GOVERNME	0.107%	24.135%
120	NESTLE FINANCE	0.106%	24.240%
121	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.104%	24.344%
122	ANTHEM INC COMMON STOCK USD.01	0.103%	24.447%
123	ROYAL DUTCH SHE	0.103%	24.550%
124	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.102%	24.652%
125	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.100%	24.752%
126	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.100%	24.852%
127	DEUTSCHE BAHN F	0.100%	24.952%
128	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.099%	25.051%
129	CHEVRON CORP SR UNSECURED 03/20 1.961	0.099%	25.150%
130	DEUTSCHE TELEKO	0.098%	25.248%
131	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.098%	25.347%

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132	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.098%	25.445%
133	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.098%	25.543%
134	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.098%	25.640%
135	CHEVRON CORP SR UNSECURED 06/23 3.191	0.097%	25.738%
136	PNC BANK	0.097%	25.835%
137	ACE LTD	0.096%	25.932%
138	SCHLUMBERGER LTD COMMON STOCK USD.01	0.096%	26.028%
139	AGRIUM INC COMMON STOCK NPV	0.096%	26.124%
140	MICROSOFT CORP SR UNSECURED 11/20 2	0.096%	26.220%
141	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.096%	26.317%
142	INDUSTRIAL & CO	0.095%	26.412%
143	CSX CORP	0.095%	26.507%
144	AETNA INC COMMON STOCK USD.01	0.095%	26.602%
145	BANCO SANTANDER	0.095%	26.697%
146	SIEMENS AG	0.095%	26.792%
147	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.094%	26.887%
148	ABBOTT LABORATORIES COMMON STOCK	0.094%	26.980%
149	DELTA AIRLINES	0.094%	27.074%
150	HOME DEPOT INC COMMON STOCK USD.05	0.091%	27.165%
151	FINLAND GOVT IN	0.091%	27.256%
152	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.091%	27.347%
153	GOLDCORP INC COMMON STOCK	0.090%	27.437%
154	VODAFONE GROUP	0.090%	27.528%
155	UNIBAIL-RODAMCO	0.090%	27.618%
156	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.089%	27.706%
157	CONOCOPHILLIPS COMMON STOCK USD.01	0.088%	27.795%
158	FMS WERTMANAGEM	0.088%	27.883%
159	MICRON TECHNOLO	0.088%	27.971%
160	CENOVUS ENERGY INC COMMON STOCK	0.087%	28.059%
161	FORTIS INC COMMON STOCK	0.087%	28.146%
162	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.087%	28.233%
163	MICROSOFT CORP	0.086%	28.319%
164	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.086%	28.405%
165	IBM CORP SR UNSECURED 02/21 2.25	0.086%	28.491%
166	ROYAL DUTCH SH-	0.085%	28.576%
167	BLACKBERRY LTD COMMON STOCK	0.085%	28.662%
168	AMGEN INC COMMON STOCK USD.0001	0.085%	28.747%
169	BARRICK GOLD CORP COMMON STOCK	0.085%	28.832%
170	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.085%	28.916%
171	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.084%	29.001%
172	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.084%	29.085%
173	ABB LTD	0.084%	29.168%
174	CANADIAN TIRE C	0.084%	29.252%
175	APPLE INC SR UNSECURED 02/22 2.5	0.083%	29.335%
176	PEPSICO INC COMMON STOCK USD.017	0.083%	29.418%
177	AUST & NZ BANK	0.082%	29.500%
178	BAYERISCHE MOTO	0.082%	29.582%
179	VOLKSWAGEN AG	0.082%	29.664%
180	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.082%	29.746%
181	SHAW COMMUNICATIONS INC B COMMON STOCK	0.082%	29.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.081%	29.909%
183	HITACHI	0.081%	29.990%
184	NOVARTIS AG	0.081%	30.071%
185	LUNDIN MINING C	0.081%	30.151%
186	EQUINIX INC REIT USD.001	0.080%	30.232%
187	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.080%	30.312%
188	SINGAPORE GOVT	0.079%	30.391%
189	ORANGE SA	0.079%	30.469%
190	NORFOLK STHN CO	0.079%	30.548%
191	SNCF RESEAU 3.1	0.079%	30.627%
192	VALERO ENERGY C	0.078%	30.705%
193	BK NEDERLANDSE	0.078%	30.783%
194	CAPITAL ONE FIN	0.078%	30.860%
195	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.078%	30.938%
196	INDUSTRIAL ALLI	0.077%	31.015%
197	ROCHE HOLDING A	0.076%	31.091%
198	DANAHER CORP COMMON STOCK USD.01	0.076%	31.167%
199	ENCANA CORP COMMON STOCK	0.076%	31.243%
200	BP PLC	0.075%	31.318%
201	SNC-LAVALIN GRO	0.074%	31.392%
202	PUBLIC STORAGE	0.074%	31.466%
203	CATERPILLAR INC COMMON STOCK USD1.0	0.073%	31.539%
204	ALTRIA GROUP INC COMMON STOCK USD.333	0.073%	31.612%
205	MARATHON PETROLEUM CORP COMMON STOCK	0.073%	31.685%
206	WEST FRASER TIM	0.072%	31.757%
207	CRESCENT POINT ENERGY CORP COMMON STOCK	0.072%	31.829%
208	TENCENT HLDGS L	0.072%	31.901%
209	AGENCE FRANC DE	0.072%	31.973%
210	BLACKROCK INC COMMON STOCK USD.01	0.071%	32.044%
211	TELUS CORPORATI	0.071%	32.116%
212	PFIZER INC	0.071%	32.187%
213	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.070%	32.256%
214	FINNING INTL LT	0.069%	32.325%
215	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.069%	32.394%
216	PROLOGIS INC REIT USD.01	0.068%	32.462%
217	VERESEN INC.	0.068%	32.530%
218	ONTARIO(PROV OF	0.068%	32.598%
219	AFLAC INC COMMON STOCK USD.1	0.068%	32.666%
220	METLIFE INC COMMON STOCK USD.01	0.068%	32.734%
221	APPLE INC SR UNSECURED 05/23 2.4	0.068%	32.802%
222	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.068%	32.870%
223	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.067%	32.937%
224	NEWBELCO SA/NV	0.067%	33.004%
225	WESTPAC BANK CO	0.067%	33.071%
226	FIRST QUANTUM M	0.067%	33.138%
227	GLENCORE XSTRA	0.067%	33.204%
228	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.066%	33.271%
229	LANDESKREDITBAN	0.066%	33.337%
230	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.066%	33.403%
231	CK HUTCHINSON H	0.066%	33.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	NATL AUSTRALIA	0.066%	33.535%
233	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.066%	33.600%
234	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.065%	33.666%
235	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.065%	33.731%
236	BEST BUY CO INC	0.065%	33.796%
237	INTL BUSINESS M	0.065%	33.861%
238	BK OF NOVA SCOT	0.064%	33.925%
239	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.064%	33.989%
240	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.064%	34.053%
241	BAYER AG	0.063%	34.116%
242	MCDONALD S CORP COMMON STOCK USD.01	0.063%	34.179%
243	PAN AMERICAN SILVER CORP COMMON STOCK	0.063%	34.241%
244	TOURMALINE OIL	0.063%	34.304%
245	ALTAGAS LTD	0.063%	34.367%
246	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.063%	34.429%
247	NVIDIA CORP	0.062%	34.492%
248	WELLTOWER INC REIT USD1.0	0.062%	34.554%
249	NOVARTIS AG SPONSORED ADR ADR	0.062%	34.616%
250	TEXAS INSTRUMEN	0.062%	34.677%
251	AVALONBAY COMMUNITIES INC REIT USD.01	0.062%	34.739%
252	SOUTHWEST AIRLI	0.061%	34.800%
253	BROADCOM LTD	0.061%	34.862%
254	YAHOO INC	0.061%	34.923%
255	CAMECO CORP COMMON STOCK	0.061%	34.984%
256	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.061%	35.045%
257	RIO TINTO PLC SPON ADR ADR	0.061%	35.106%
258	NISSAN MOTOR CO	0.061%	35.167%
259	EMPIRE CO LTD N	0.061%	35.228%
260	SOC GENERALE	0.061%	35.289%
261	3M CO COMMON STOCK USD.01	0.060%	35.349%
262	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.060%	35.409%
263	AGENCE FRANCAIS	0.060%	35.469%
264	SHELL INTL.FIN.	0.060%	35.529%
265	EATON CORP PLC	0.060%	35.589%
266	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.059%	35.648%
267	NORDRH-WESTFALE	0.059%	35.708%
268	ZURICH FIN SVS	0.059%	35.767%
269	NEDERLANDSE WAT	0.059%	35.826%
270	ALLSTATE CORP COMMON STOCK USD.01	0.059%	35.884%
271	KOMMUNALBANKEN	0.059%	35.943%
272	JOHNSON CONTROL	0.059%	36.002%
273	BANK OF MONTREA	0.059%	36.061%
274	BANK OF CHINA L	0.058%	36.119%
275	GEORGE WESTON L	0.058%	36.177%
276	MASTERCARD INC A COMMON STOCK USD.0001	0.058%	36.235%
277	CORNING INC COMMON STOCK USD.5	0.058%	36.293%
278	HONDA MOTOR CO	0.058%	36.351%
279	HON HAI PRECISI	0.058%	36.409%
280	CAE INC COMMON STOCK	0.058%	36.466%
281	WESTERN DIGITAL	0.058%	36.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	EUROPEAN INVEST	0.057%	36.581%
283	THOMSON REUTERS CORP COMMON STOCK	0.057%	36.639%
284	BCO BILBAO VIZC	0.057%	36.696%
285	EUROPEAN INVEST	0.057%	36.754%
286	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.057%	36.810%
287	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.057%	36.867%
288	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.056%	36.923%
289	ARC RESOURCES L	0.056%	36.980%
290	VENTAS INC-REIT	0.056%	37.035%
291	EQUITY RESIDENT	0.056%	37.091%
292	KINDER MORGAN INC COMMON STOCK USD.01	0.056%	37.147%
293	LOBLAW COS LTD	0.055%	37.202%
294	AIA GROUP LTD	0.055%	37.258%
295	MICHELIN(CGDE)	0.055%	37.313%
296	BB+T CORP COMMON STOCK USD5.0	0.055%	37.368%
297	LLOYDS BANKING	0.055%	37.423%
298	STATOIL ASA COMPANY GUAR 11/19 2.25	0.055%	37.478%
299	GILDAN ACTIVEWEAR INC COMMON STOCK	0.055%	37.532%
300	B2GOLD CORP COM	0.054%	37.587%
301	WOODSIDE PETROL	0.054%	37.641%
302	WHITECAP RESOUR	0.054%	37.695%
303	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.054%	37.749%
304	BOEING CO/THE COMMON STOCK USD5.0	0.054%	37.803%
305	SUNTRUST BANKS	0.054%	37.857%
306	PHILLIPS 66 COMMON STOCK	0.053%	37.910%
307	ENBRIDGE	0.053%	37.964%
308	IBERDROLA SA	0.053%	38.017%
309	CHINA MOBILE LT	0.053%	38.070%
310	ABBVIE INC COMMON STOCK USD.01	0.053%	38.123%
311	LINAMAR CORP	0.053%	38.176%
312	CHINA NATIONAL	0.053%	38.229%
313	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.053%	38.282%
314	SUMITOMO MITSUI	0.053%	38.334%
315	ENI S.P.A.	0.053%	38.387%
316	KONINKLIJKE AHO	0.053%	38.439%
317	ASSIC GENERALI	0.052%	38.492%
318	T MOBILE US INC COMMON STOCK USD.0001	0.052%	38.544%
319	ASTRAZENECA PLC SPONS ADR ADR	0.052%	38.596%
320	NOVARTIS CAP CO	0.052%	38.648%
321	WSP GLOBAL INC	0.052%	38.700%
322	PACCAR INC	0.052%	38.752%
323	MITSUBISHI UFJ	0.051%	38.803%
324	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.051%	38.855%
325	KINGDOM OF BELG	0.051%	38.906%
326	IMPERIAL OIL LTD COMMON STOCK	0.051%	38.957%
327	UPM-KYMMENE OYJ	0.051%	39.009%
328	STATE STREET CORP COMMON STOCK USD1.0	0.051%	39.060%
329	PING AN INSURAN	0.051%	39.111%
330	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.051%	39.163%
331	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.051%	39.214%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.051%	39.265%
333	TEMASEK FINL I	0.051%	39.316%
334	ALIMENTATION CO	0.051%	39.367%
335	TFI INTERNATION	0.051%	39.418%
336	ENGIE	0.051%	39.469%
337	TAIWAN SEMI-ADR	0.051%	39.520%
338	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.051%	39.570%
339	BK NED GEMEENTE	0.050%	39.621%
340	OCEANAGOLD CORP	0.050%	39.671%
341	CCL INDS INC CL	0.050%	39.721%
342	CME GROUP INC COMMON STOCK USD.01	0.050%	39.770%
343	US dollar - Lon	0.050%	39.820%
344	COSTCO WHOLESAL	0.049%	39.869%
345	CANADIAN (GOVT	0.049%	39.919%
346	SWEDEN GOVERNME	0.049%	39.968%
347	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.049%	40.018%
348	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.049%	40.067%
349	EUROPEAN INVEST	0.049%	40.116%
350	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.049%	40.164%
351	TOYOTA MOTOR CO	0.049%	40.213%
352	IAMGOLD CORP COMMON STOCK	0.049%	40.261%
353	CMNWLTH BK OF A	0.048%	40.310%
354	PROCTER & GAMBL	0.048%	40.358%
355	DISCOVER FINL S	0.048%	40.406%
356	WESTJET AIRLINE	0.048%	40.454%
357	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.048%	40.502%
358	LVMH MOET HENNE	0.048%	40.550%
359	MGM MIRAGE INC	0.048%	40.598%
360	TOTAL CAPITAL I	0.048%	40.646%
361	SONY CORP	0.048%	40.693%
362	METHANEX CORP COMMON STOCK	0.047%	40.740%
363	CENTURYLINK INC COMMON STOCK USD1.0	0.047%	40.787%
364	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.047%	40.834%
365	MAPLE LEAF FOOD	0.046%	40.880%
366	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.046%	40.925%
367	PROVINCE OF ONT	0.046%	40.971%
368	ALAMOS GOLD INC CLASS A COMMON STOCK	0.045%	41.017%
369	SHELL INTL.FIN.	0.045%	41.062%
370	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.045%	41.107%
371	STARBUCKS CORP	0.045%	41.153%
372	TE CONNECTIVITY	0.045%	41.198%
373	CGI GROUP INC CLASS A COMMON STOCK	0.045%	41.243%
374	RIOCAN REAL EST	0.045%	41.288%
375	LINK R/EST INVE	0.045%	41.333%
376	CANADIAN WESTER	0.045%	41.378%
377	ALLIANZ SE SPON ADR ADR	0.045%	41.423%
378	DIGITAL REALTY	0.045%	41.468%
379	AXA	0.045%	41.513%
380	SOFTBANK CORP	0.045%	41.557%
381	WHIRLPOOL CORP	0.045%	41.602%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	ALLIANZ AG	0.045%	41.647%
383	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.045%	41.691%
384	HUSKY ENERGY IN	0.045%	41.736%
385	FIAT CHRYSLER A	0.044%	41.780%
386	HARTFORD FINANC	0.044%	41.825%
387	ROYAL BANK OF C	0.044%	41.869%
388	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.044%	41.913%
389	CELGENE CORP	0.044%	41.957%
390	FRENCH REPUBLIC	0.044%	42.001%
391	CARNIVAL CORP COMMON STOCK USD.01	0.044%	42.045%
392	ORACLE CORP SR UNSECURED 07/21 2.8	0.044%	42.089%
393	NORDEA AB	0.044%	42.132%
394	MIZUHO FINANCA	0.044%	42.176%
395	BOSTON PROPERTIES INC REIT USD.01	0.044%	42.219%
396	TAHOE RESOURCES INC COMMON STOCK	0.043%	42.263%
397	YAMANA GOLD INC COMMON STOCK	0.043%	42.306%
398	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.043%	42.349%
399	GEN DYNAMICS CO	0.043%	42.393%
400	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.043%	42.436%
401	SVENSKA HANDELS	0.043%	42.479%
402	ING GROEP NV	0.043%	42.522%
403	COMPAGNIE DE SA	0.043%	42.565%
404	DOLLARAMA INC	0.043%	42.608%
405	CONSTELLATION S	0.043%	42.651%
406	COOPERATIEVE RA	0.043%	42.694%
407	TMX GROUP LTD	0.043%	42.737%
408	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.043%	42.780%
409	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.043%	42.823%
410	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.043%	42.866%
411	ESSEX PROP TRUS	0.043%	42.908%
412	TARGET CORPORAT	0.043%	42.951%
413	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.043%	42.994%
414	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.043%	43.036%
415	ELDORADO GOLD CORP COMMON STOCK	0.043%	43.079%
416	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.042%	43.121%
417	INGERSOLL-RAND	0.042%	43.164%
418	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.042%	43.206%
419	ROYAL DUTCH SHELL SPON ADR A ADR	0.042%	43.248%
420	ELEMENT FINANCI	0.042%	43.290%
421	DETOUR GOLD COR	0.042%	43.332%
422	AKZO NOBEL NV	0.042%	43.375%
423	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.042%	43.417%
424	TESORO CORP	0.042%	43.459%
425	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.042%	43.501%
426	SANOFI-AVENTIS	0.042%	43.542%
427	AIR CANADA	0.042%	43.584%
428	CHINA EVERGRAND	0.042%	43.626%
429	M + T BANK CORP COMMON STOCK USD.5	0.042%	43.667%
430	INTACT FINANCA	0.042%	43.709%
431	H&R REIT UNITS	0.041%	43.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	EBAY INC	0.041%	43.792%
433	ROLLS-ROYCE GRO	0.041%	43.833%
434	RWE AG (NEU)	0.041%	43.874%
435	ITAU UNIBANCO S	0.041%	43.915%
436	PEUGEOT SA	0.041%	43.957%
437	LAM RESEARCH CORP COMMON STOCK USD.001	0.041%	43.998%
438	RIO TINTO	0.041%	44.039%
439	RAYTHEON COMPANY COMMON STOCK USD.01	0.041%	44.080%
440	DOLLAR TREE INC	0.041%	44.121%
441	QUEST DIAGNOSTI	0.041%	44.161%
442	CIE FINANCIERE	0.041%	44.202%
443	LAURENTIAN BANK	0.041%	44.243%
444	CHINA MOBILE	0.041%	44.284%
445	NIKE INC CL B COMMON STOCK USD1.0	0.041%	44.324%
446	CELESTICA INC COMMON STOCK NPV	0.040%	44.365%
447	GILEAD SCIENCES	0.040%	44.405%
448	DEXIA CREDIT LO	0.040%	44.445%
449	UBS GROUP	0.040%	44.486%
450	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.040%	44.526%
451	KEYERA CORP	0.040%	44.566%
452	FIFTH THIRD BAN	0.040%	44.606%
453	LAFARGEHOLCIM L	0.040%	44.646%
454	PROGRESSIVE CORP COMMON STOCK USD1.0	0.040%	44.685%
455	CRH	0.040%	44.725%
456	SAPUTO GROUP IN	0.040%	44.764%
457	LEAR CORP	0.039%	44.804%
458	TYSON FOODS INC	0.039%	44.843%
459	NOVO-NORDISK AS	0.039%	44.882%
460	GREAT WEST LIFE	0.039%	44.921%
461	TRANSALTA CORP COMMON STOCK	0.039%	44.960%
462	SCENTRE GROUP	0.039%	44.999%
463	ARCHER DANIELS	0.039%	45.038%
464	MINITUBISHI CHEM	0.039%	45.078%
465	DIAGEO PLC ADR	0.039%	45.117%
466	AMAYA INC COMMON STOCK	0.039%	45.156%
467	MOLSONCOORS-B-U	0.039%	45.194%
468	ROYAL BANK OF C	0.039%	45.233%
469	TORONTO DOMINIO	0.039%	45.272%
470	OPEN TEXT CORPO	0.039%	45.311%
471	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.039%	45.349%
472	SCOTTISH AND SO	0.038%	45.388%
473	DEUTSCHE BANK A	0.038%	45.426%
474	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.038%	45.464%
475	E.ON SE	0.038%	45.502%
476	BHP BILLITON PL	0.038%	45.540%
477	VINCI SA	0.038%	45.579%
478	TAIWAN SEMICOND	0.038%	45.617%
479	CI FINANCIAL CO	0.038%	45.654%
480	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.038%	45.692%
481	ACCENTURE PLC A	0.038%	45.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	STATOIL ASA	0.038%	45.768%
483	EASTMAN CHEMICA	0.038%	45.806%
484	BP PLC SPONS ADR ADR	0.038%	45.844%
485	COTT CORP	0.038%	45.881%
486	VORNADO REALTY TRUST REIT USD.04	0.038%	45.919%
487	HYNIX SEMICONDU	0.037%	45.956%
488	VOLVO AB	0.037%	45.994%
489	ORIX CORP	0.037%	46.031%
490	HCP INC.	0.037%	46.068%
491	RESTAURANT BRANDS INTERN COMMON STOCK	0.037%	46.105%
492	GOODYEAR TIRE &	0.037%	46.142%
493	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.036%	46.178%
494	HYUNDAI MOTOR C	0.036%	46.215%
495	ALGONQUIN POWER	0.036%	46.251%
496	LOCKHEED MARTIN	0.036%	46.287%
497	TELEFONICA SA	0.036%	46.324%
498	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.036%	46.360%
499	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.036%	46.396%
500	PANASONIC CORP	0.036%	46.433%
501	NUCOR CORP	0.036%	46.469%
502	ONTARIO(PROV OF	0.036%	46.504%
503	SCHWAB(CHARLES)	0.036%	46.540%
504	COGECO COMMUNIC	0.036%	46.576%
505	PEYTO EXPLORATI	0.036%	46.612%
506	DAVITA INC COMMON STOCK USD.001	0.035%	46.647%
507	UTD PARCEL SERV	0.035%	46.682%
508	BARCLAYS ADR-EA	0.035%	46.718%
509	METRO INC	0.035%	46.753%
510	RENAULT	0.035%	46.788%
511	MACQUARIE GP LT	0.035%	46.823%
512	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.035%	46.858%
513	REALTY INCOME C	0.035%	46.894%
514	PAYPAL HOLDINGS INC COMMON STOCK	0.035%	46.929%
515	BUNGE LTD COMMON STOCK USD.01	0.035%	46.964%
516	GLAXOSMITHKLINE PLC SPON ADR ADR	0.035%	46.998%
517	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.035%	47.033%
518	BRIDGESTONE COR	0.035%	47.068%
519	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.035%	47.102%
520	NEXTERA ENERGY INC COMMON STOCK USD.01	0.035%	47.137%
521	NEWMONT MINING CORP COMMON STOCK USD1.6	0.034%	47.171%
522	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.034%	47.206%
523	PFIZER INC SR UNSECURED 12/21 2.2	0.034%	47.240%
524	ASAHI KASEI COR	0.034%	47.274%
525	VIACOM INC CLASS B COMMON STOCK USD.001	0.034%	47.309%
526	CNOOC LTD	0.034%	47.343%
527	APPLIED MATERIALS INC COMMON STOCK USD.01	0.034%	47.376%
528	INTESA SANPAOLO	0.034%	47.410%
529	STANTEC INC COMMON STOCK	0.034%	47.444%
530	WHOLE FOODS MAR	0.034%	47.478%
531	SOLVAY	0.034%	47.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	MID AMERICA APARTMENT COMM REIT USD.01	0.034%	47.546%
533	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.034%	47.579%
534	APPLE INC SR UNSECURED 05/20 2	0.034%	47.613%
535	ENERPLUS CORP COMMON STOCK	0.034%	47.647%
536	BIOGEN IDEC INC	0.034%	47.680%
537	HOST HOTELS &	0.034%	47.714%
538	UNILEVER NV	0.034%	47.747%
539	ELI LILLY + CO COMMON STOCK	0.033%	47.781%
540	CA INC COMMON STOCK USD.1	0.033%	47.814%
541	MITSUBISHI UFJ FINL SPON ADR ADR	0.033%	47.847%
542	DSV A/S	0.033%	47.881%
543	CANADIAN APARTM	0.033%	47.914%
544	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.033%	47.947%
545	NEW GOLD INC COMMON STOCK	0.033%	47.980%
546	INTER PIPELINE	0.033%	48.013%
547	STANDARD BANK G	0.033%	48.045%
548	LINDE AG	0.033%	48.078%
549	REPUBLIC SERVIC	0.033%	48.111%
550	DOVER CORP	0.032%	48.143%
551	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.032%	48.176%
552	WILLIS TOWERS W	0.032%	48.208%
553	DBS GROUP HLDGS	0.032%	48.240%
554	TEXTRON INC COMMON STOCK USD.125	0.032%	48.272%
555	WOLTERS KLUWERS	0.032%	48.305%
556	HUMANA INC	0.032%	48.337%
557	CONTINENTAL AG	0.032%	48.369%
558	SIKA FINANZ AG	0.032%	48.401%
559	MITSUBISHI HVY	0.032%	48.433%
560	GIBSON ENERGY I	0.032%	48.465%
561	LOWE'S COS INC	0.032%	48.496%
562	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.032%	48.528%
563	SASOL	0.032%	48.560%
564	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.032%	48.591%
565	HOUSING DEVEL F	0.031%	48.623%
566	LG Electronics	0.031%	48.654%
567	IGM FINANCIAL I	0.031%	48.685%
568	BRITISH AMERICAN TOB SP ADR ADR	0.031%	48.717%
569	PERSIMMON PLC	0.031%	48.748%
570	DOMINION DIAMOND CORP COMMON STOCK	0.031%	48.779%
571	MITSUBISHI CORP	0.031%	48.810%
572	INVESCO LTD COMMON STOCK USD.2	0.031%	48.841%
573	FUJITSU	0.031%	48.872%
574	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.031%	48.903%
575	MTN GROUP LTD	0.031%	48.934%
576	KDDI CORP	0.031%	48.965%
577	SEVEN GENERATIO	0.031%	48.996%
578	SHIN-ETSU CHEM	0.031%	49.027%
579	PRUDENTIAL ADR	0.031%	49.058%
580	STATOIL ASA COMPANY GUAR 01/24 2.65	0.031%	49.088%
581	WESTFIELD CORP	0.031%	49.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	ONTARIO(PROV OF	0.031%	49.150%
583	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.030%	49.180%
584	TOROMONT INDS L	0.030%	49.211%
585	GAP INC	0.030%	49.241%
586	NORTHERN TRUST	0.030%	49.271%
587	3I GROUP PLC	0.030%	49.302%
588	MACDONALD DETTW	0.030%	49.332%
589	EMERA INC.	0.030%	49.362%
590	WESTPAC BKG COR	0.030%	49.392%
591	TOTAL CAPITAL I	0.030%	49.422%
592	CANON INC	0.030%	49.453%
593	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.030%	49.483%
594	JM SMUCKER CO/THE COMMON STOCK	0.030%	49.513%
595	PROV OF SASK CA	0.030%	49.543%
596	STANDARD CHARTE	0.030%	49.573%
597	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.030%	49.603%
598	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.030%	49.633%
599	LEGAL & GENERAL	0.030%	49.663%
600	MITSUBISHI ELEC	0.030%	49.693%
601	ALBEMARLE CORP	0.030%	49.723%
602	VODAFONE GROUP PLC SP ADR ADR	0.030%	49.752%
603	SVENSKA CELLULO	0.030%	49.782%
604	MARSH & MCLENNA	0.030%	49.812%
605	CARREFOUR SA	0.030%	49.842%
606	CHINA PETROLEUM	0.030%	49.871%
607	GGP INC REIT USD.01	0.030%	49.901%
608	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.030%	49.930%
609	Banco Sabadell	0.030%	49.960%
610	TARGET CORP SR UNSECURED 01/22 2.9	0.030%	49.989%
611	MUNCHENER RUCKV	0.030%	50.019%
612	ANADARKO PETROL	0.029%	50.048%
613	TESCO PLC	0.029%	50.078%
614	REPSOL SA	0.029%	50.107%
615	TRANSCONTINENTA	0.029%	50.136%
616	NORWEGIAN CRUIS	0.029%	50.166%
617	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.029%	50.195%
618	INTL BUSINESS M	0.029%	50.224%
619	CENTERRA GOLD INC COMMON STOCK	0.029%	50.253%
620	AIR LIQUIDE(L')	0.029%	50.283%
621	FREEPORT-MCMORA	0.029%	50.312%
622	SVENSKA HANDELS	0.029%	50.341%
623	ZIMMER HLDGS IN	0.029%	50.370%
624	MCKESSON CORP.	0.029%	50.399%
625	COUNTRY GARDEN	0.029%	50.428%
626	FLEXTRONICS INT	0.029%	50.457%
627	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.029%	50.486%
628	ATOS ORIGIN SA	0.029%	50.515%
629	KEYCORP	0.029%	50.543%
630	UNEDIC ASSEO 1.	0.029%	50.572%
631	STORA ENSO OYJ	0.029%	50.601%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.029%	50.630%
633	RELIANCE INDS	0.029%	50.658%
634	SWISS RE AG	0.029%	50.687%
635	DEERE + CO COMMON STOCK USD1.0	0.029%	50.716%
636	ENERFLEX LTD	0.029%	50.744%
637	VIVENDI SA	0.028%	50.773%
638	SCHNEIDER SA	0.028%	50.801%
639	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.028%	50.830%
640	GENWORTH MI CAN	0.028%	50.858%
641	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.028%	50.886%
642	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.028%	50.915%
643	WESTROCK CO COMMON STOCK	0.028%	50.943%
644	NETEASE INC ADR ADR USD.0001	0.028%	50.971%
645	LAND SECURITIES	0.028%	50.999%
646	SUPERIOR PLUS C	0.028%	51.028%
647	ALLY FINANCIAL INC COMMON STOCK USD.1	0.028%	51.056%
648	PTT PUBLIC COMP	0.028%	51.084%
649	UNIVERSAL HLTH	0.028%	51.112%
650	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.028%	51.140%
651	FRANCO NEVADA CORP COMMON STOCK	0.028%	51.168%
652	COCA-COLA CO/TH	0.028%	51.196%
653	WM MORRISON SUP	0.028%	51.224%
654	KOHL'S CORPORATI	0.028%	51.252%
655	GOODMAN GROUP	0.028%	51.280%
656	BOMBARDIER INC	0.028%	51.308%
657	ING GROEP NV	0.028%	51.336%
658	ARCONIC INC COMMON STOCK	0.028%	51.364%
659	HUBBAY MINERALS INC COMMON STOCK NPV	0.028%	51.392%
660	AMETEK INC COMMON STOCK USD.01	0.028%	51.420%
661	BPCE SA COMPANY GUAR 04/24 4	0.028%	51.448%
662	FNF GROUP TRACKING STK USD.0001	0.028%	51.475%
663	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.028%	51.503%
664	MAZDA MOTOR COR	0.028%	51.531%
665	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.028%	51.558%
666	STRYKER CORP	0.028%	51.586%
667	L-BANK BW FOERD	0.028%	51.613%
668	JX HOLDINGS INC	0.027%	51.641%
669	JABIL CIRCUIT I	0.027%	51.668%
670	GLAXOSMITHKLINE	0.027%	51.695%
671	MYLAN INC/PA	0.027%	51.723%
672	CANFOR CORPORAT	0.027%	51.750%
673	OVERSEA-CHINESE	0.027%	51.777%
674	ENEL S.p.A.	0.027%	51.805%
675	PRAXAIR STK	0.027%	51.832%
676	UNICREDIT SPA	0.027%	51.859%
677	BAXTER INTL INC	0.027%	51.886%
678	AGEAS	0.027%	51.913%
679	BAE SYSTEMS	0.027%	51.940%
680	VERMILION ENERGY INC COMMON STOCK	0.027%	51.967%
681	HSBC HOLDINGS P	0.027%	51.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	BOLIDEN AB	0.027%	52.021%
683	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.027%	52.047%
684	DR HORTON INC COMMON STOCK USD.01	0.027%	52.074%
685	CANADA HOUSING	0.027%	52.101%
686	PHILIPS ELECTRO	0.027%	52.128%
687	LLOYDS BANKING	0.027%	52.154%
688	AVIVA PLC	0.027%	52.181%
689	ARKEMA	0.027%	52.208%
690	UDR INC REIT USD.01	0.027%	52.234%
691	XPO LOGISTICS INC COMMON STOCK USD.001	0.027%	52.261%
692	DUKE REALTY CORP REIT USD.01	0.027%	52.287%
693	PARKLAND FUEL C	0.027%	52.314%
694	SAINSBURY (J) P	0.026%	52.340%
695	FIRSTSERVICE CORP COMMON STOCK	0.026%	52.367%
696	NTT DOCOMO INC	0.026%	52.393%
697	Cineplex Inc.	0.026%	52.420%
698	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.026%	52.446%
699	BANCO SANTANDER SA SPON ADR ADR	0.026%	52.473%
700	STMICROELECTRON	0.026%	52.499%
701	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.026%	52.525%
702	SPARK INFRASTRU	0.026%	52.552%
703	IVANHOE MINES L	0.026%	52.578%
704	SAMPO OYJ	0.026%	52.604%
705	GENUINE PARTS C	0.026%	52.631%
706	MTU AERO ENGINE	0.026%	52.657%
707	ARAMARK COMMON STOCK USD.01	0.026%	52.683%
708	AEON CO., LTD	0.026%	52.709%
709	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.026%	52.735%
710	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.026%	52.761%
711	SL GREEN REALTY	0.026%	52.787%
712	HUNTINGTON BANC	0.026%	52.813%
713	CARMAX INC COMMON STOCK USD.5	0.026%	52.839%
714	SILVER STANDARD RESOURCES COMMON STOCK	0.026%	52.865%
715	DUFREY AG-REG	0.026%	52.891%
716	DOMINION RES(VI	0.026%	52.917%
717	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.026%	52.943%
718	BORGWARNER INC COMMON STOCK USD.01	0.026%	52.969%
719	CHEVRON CORP SR UNSECURED 11/20 2.419	0.026%	52.995%
720	AGILENT TECHNOL	0.026%	53.021%
721	LANXESS	0.026%	53.046%
722	ASSURED GUARANT	0.026%	53.072%
723	BECTON DICKINSON	0.026%	53.098%
724	DUKE ENERGY CORP COMMON STOCK USD.001	0.026%	53.124%
725	NEW FLYER COMMO	0.026%	53.149%
726	LOEWS CORP COMMON STOCK USD.01	0.026%	53.175%
727	DH CORP	0.026%	53.201%
728	DAI-ICHI LIFE	0.026%	53.226%
729	UTD THERAPEUTIC	0.026%	53.252%
730	LENNAR CORP CL	0.026%	53.278%
731	COMCAST CORP COMPANY GUAR 08/25 3.375	0.026%	53.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	SUN HUNG KAI PR	0.026%	53.329%
733	FRESENIUS SE &	0.025%	53.354%
734	INTERFOR CORP	0.025%	53.380%
735	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.025%	53.405%
736	LG DISPLAY CO	0.025%	53.430%
737	PRECISION DRILLING CORP COMMON STOCK	0.025%	53.456%
738	SMITHS GROUP	0.025%	53.481%
739	NORTHLAND POWER	0.025%	53.507%
740	HUNTSMAN CORP COMMON STOCK USD.01	0.025%	53.532%
741	NETAPP INC.	0.025%	53.557%
742	KONINKLIJKE KPN	0.025%	53.582%
743	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.025%	53.608%
744	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.025%	53.633%
745	JUNIPER NETWORK	0.025%	53.658%
746	TEGNA INC COMMON STOCK USD1.0	0.025%	53.683%
747	TELEPERFORMANCE	0.025%	53.708%
748	ANGLO AMERICAN	0.025%	53.734%
749	STEINHOFF INTER	0.025%	53.759%
750	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.025%	53.784%
751	OWENS CORNING COMMON STOCK USD.001	0.025%	53.809%
752	MACY S INC COMMON STOCK USD.01	0.025%	53.834%
753	KOMATSU	0.025%	53.859%
754	ABBVIE INC SR UNSECURED 11/22 2.9	0.025%	53.884%
755	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.025%	53.909%
756	BM&F BOVESPA SA	0.025%	53.934%
757	COTY INC CL A COMMON STOCK USD.01	0.025%	53.959%
758	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.025%	53.984%
759	CORUS ENTERTAIN	0.025%	54.009%
760	IMPERIAL TOBACC	0.025%	54.034%
761	HESS CORPORATIO	0.025%	54.059%
762	UNUM GROUP	0.025%	54.084%
763	AGCO CORP	0.025%	54.109%
764	NIPPON STEEL CO	0.025%	54.134%
765	HENRY SCHEIN CO	0.025%	54.159%
766	MICROSOFT CORP	0.025%	54.184%
767	AUTOLIV INC	0.025%	54.208%
768	TOTAL SA SPON ADR ADR	0.025%	54.233%
769	CITIC LTD	0.025%	54.258%
770	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.025%	54.283%
771	KIRKLAND LAKE G	0.025%	54.307%
772	CIGNA CORP	0.025%	54.332%
773	LKQ CORP COMMON STOCK USD.01	0.025%	54.357%
774	AMP LIMITED	0.025%	54.381%
775	TREASURY WINE E	0.024%	54.406%
776	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.024%	54.430%
777	PAREX RESOURCES	0.024%	54.455%
778	POST HOLDINGS INC COMMON STOCK USD.01	0.024%	54.479%
779	KBC GROEP NV	0.024%	54.503%
780	RADIANT OPTO EL	0.024%	54.528%
781	ADIDAS AG	0.024%	54.552%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.024%	54.576%
783	RUSSEL METALS I	0.024%	54.600%
784	LINCOLN NATL CO	0.024%	54.625%
785	ACTIVISION BLIZ	0.024%	54.649%
786	REXEL PROMESSES	0.024%	54.673%
787	MELROSEIndustr	0.024%	54.697%
788	ASHTREAD GROUP	0.024%	54.722%
789	CLARIANT AG	0.024%	54.746%
790	CENTENE CORP COMMON STOCK USD.001	0.024%	54.770%
791	MARKS & SPENCER	0.024%	54.794%
792	SUMITOMO ELEC I	0.024%	54.818%
793	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.024%	54.842%
794	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.024%	54.866%
795	ADECCO SA	0.024%	54.890%
796	LIBERTY BROADBAND C COMMON STOCK USD.01	0.024%	54.914%
797	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.024%	54.938%
798	CANADIAN REAL E	0.024%	54.962%
799	TELIASONERA AB	0.024%	54.986%
800	SPRINT CORP COMMON STOCK USD.01	0.024%	55.010%
801	GRAN TIERRA ENE	0.024%	55.034%
802	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.024%	55.058%
803	EXTRA SPACE STO	0.024%	55.082%
804	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.024%	55.106%
805	ADOBE SYSTEMS I	0.024%	55.130%
806	CREDIT SUISSE G	0.024%	55.154%
807	MULLEN GROUP LT	0.024%	55.178%
808	TAYLOR WIMPEY	0.024%	55.202%
809	BLUESCOPE STEEL	0.024%	55.225%
810	TJX COS INC	0.024%	55.249%
811	VALE RIO DOCE(C	0.024%	55.273%
812	WESFARMERS LTD	0.024%	55.297%
813	ROCKWELL COLLIN	0.024%	55.320%
814	SUZUKI MOTOR CO	0.024%	55.344%
815	DEUTSCHE LUFTHA	0.024%	55.368%
816	BORAL LIMITED	0.024%	55.392%
817	RITCHIE BROS. A	0.024%	55.415%
818	UNILEVER PLC SPONSORED ADR ADR	0.024%	55.439%
819	GEELY AUTOMOBIL	0.024%	55.463%
820	RECKITT BENCKIS	0.024%	55.486%
821	JOHNSON MATTHEY	0.024%	55.510%
822	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.024%	55.534%
823	RESONA HOLDINGS	0.024%	55.557%
824	POLSKI KON NAF	0.024%	55.581%
825	EVEREST RE GROU	0.024%	55.604%
826	MITSUI & CO	0.024%	55.628%
827	SWATCH GROUP	0.024%	55.651%
828	ABN AMRO BANK N	0.024%	55.675%
829	HARRIS CORP	0.023%	55.698%
830	SUMITOMO CHEMIC	0.023%	55.722%
831	ATCO LTD CL I N	0.023%	55.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	TOTAL CAPITAL I	0.023%	55.768%
833	KROGER CO	0.023%	55.792%
834	VALEO SA	0.023%	55.815%
835	NASDAQ INC COMMON STOCK USD.01	0.023%	55.838%
836	JONES LANG LASA	0.023%	55.862%
837	ARROW ELECTRONI	0.023%	55.885%
838	TELECOM ITALIA	0.023%	55.908%
839	ENERCARE INC	0.023%	55.931%
840	SMART REAL ESTA	0.023%	55.954%
841	TATA MOTORS LTD	0.023%	55.977%
842	CBRE GROUP INC A COMMON STOCK USD.01	0.023%	56.000%
843	COACH INC	0.023%	56.023%
844	SYNOPSIS INC	0.023%	56.046%
845	SHIRE PLC	0.023%	56.069%
846	APPLE INC SR UNSECURED 02/27 3.35	0.023%	56.092%
847	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.023%	56.115%
848	GKN PLC	0.023%	56.138%
849	MARTINREA INTER	0.023%	56.161%
850	NEC CORP	0.023%	56.184%
851	TOYOTA TSUSHO C	0.023%	56.207%
852	FORTESCUE METAL	0.023%	56.229%
853	PENTAIR PLC	0.023%	56.252%
854	REGENCY CENTERS CORP REIT USD.01	0.023%	56.275%
855	SMURFIT KAPPA P	0.023%	56.298%
856	LYONDELLBASELL	0.023%	56.320%
857	CUMMINS INC	0.023%	56.343%
858	ONEX CORP SUB V	0.023%	56.366%
859	KLEPIERRE	0.023%	56.388%
860	CHINA O/SEAS LA	0.023%	56.411%
861	WR BERKLEY CORP COMMON STOCK USD.2	0.023%	56.434%
862	DEUTSCHE POST A	0.023%	56.456%
863	ENDEAVOUR MININ	0.023%	56.479%
864	BOC HONG KONG H	0.023%	56.501%
865	XEROX CORP COMMON STOCK USD1.0	0.023%	56.524%
866	IRON MOUNTAIN INC REIT USD.01	0.023%	56.546%
867	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.023%	56.569%
868	ENVISION HEALTHCARE CORP COMMON STOCK	0.022%	56.591%
869	CASCADES INC	0.022%	56.614%
870	ETRADE FINANCIA	0.022%	56.636%
871	EUROPEAN INVEST	0.022%	56.658%
872	MARTIN MARIETTA	0.022%	56.681%
873	TIFFANY & CO	0.022%	56.703%
874	EOG RESOURCES	0.022%	56.725%
875	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.022%	56.748%
876	QUEBECOR INC 'B	0.022%	56.770%
877	CONCHO RESOURCE	0.022%	56.792%
878	TOREX GOLD RESO	0.022%	56.814%
879	MARKEL CORP COMMON STOCK	0.022%	56.837%
880	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.022%	56.859%
881	PREMIUM BRANDS	0.022%	56.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	NED WATERSCHAPS	0.022%	56.903%
883	INGREDION INC COMMON STOCK USD.01	0.022%	56.925%
884	GAS NATURAL SDG	0.022%	56.947%
885	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.022%	56.969%
886	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.022%	56.991%
887	RYDER SYSTEM IN	0.022%	57.013%
888	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.022%	57.035%
889	STOCKLAND TRUST	0.022%	57.057%
890	TERADYNE INC	0.022%	57.079%
891	NAVIENT CORP COMMON STOCK USD.01	0.022%	57.101%
892	NEWELL BRANDS INC COMMON STOCK USD1.0	0.022%	57.122%
893	TEVA PHARMACEUTICAL SP ADR ADR	0.022%	57.144%
894	SECURE ENERGY S	0.022%	57.166%
895	NEWCREST MINING	0.022%	57.188%
896	AIR PRODS & CHE	0.022%	57.209%
897	NESTE OIL OYJ	0.022%	57.231%
898	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.022%	57.253%
899	ALLIED PPTY,REI	0.022%	57.275%
900	TOLL BROTHERS INC COMMON STOCK USD.01	0.022%	57.296%
901	FEDERAL REALTY INVS TRUST REIT USD.01	0.022%	57.318%
902	BANK RAKYAT IND	0.022%	57.339%
903	NOBLE ENERGY IN	0.022%	57.361%
904	GOLDCORP INC SR UNSECURED 06/21 3.625	0.022%	57.383%
905	SOUTHERN CO	0.021%	57.404%
906	LONZA GROUP AG	0.021%	57.426%
907	NORTHROP GRUMMA	0.021%	57.447%
908	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.021%	57.468%
909	AGRICULTURAL BK	0.021%	57.490%
910	AFFILIATED MNGR	0.021%	57.511%
911	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.021%	57.533%
912	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.021%	57.554%
913	TORCHMARK CORP COMMON STOCK USD1.0	0.021%	57.575%
914	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.021%	57.597%
915	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.021%	57.618%
916	ASSURANT INC COMMON STOCK USD.01	0.021%	57.639%
917	AON PLC	0.021%	57.660%
918	BOUYGUES	0.021%	57.682%
919	NATIONAL OILWEL	0.021%	57.703%
920	PETROBRAS PFEFE	0.021%	57.724%
921	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.021%	57.745%
922	EAST WEST BANCORP INC COMMON STOCK USD.001	0.021%	57.766%
923	MS&AD INSURANCE	0.021%	57.788%
924	SIERRA WIRELESS INC COMMON STOCK	0.021%	57.809%
925	SANLAM LIMITED	0.021%	57.830%
926	DANONE S.A. COM	0.021%	57.851%
927	CAIXABANK	0.021%	57.872%
928	GRUPO MEXICO SA	0.021%	57.893%
929	HP INC COMMON STOCK USD.01	0.021%	57.914%
930	BPCE SA SR UNSECURED 02/21 2.65	0.021%	57.935%
931	NIelsen HOLDING	0.021%	57.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.021%	57.976%
933	BELLWAY	0.021%	57.997%
934	K&S AG	0.021%	58.018%
935	DEXUS PROPERTY	0.021%	58.039%
936	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.021%	58.059%
937	CDN UTILS LTD N	0.021%	58.080%
938	STADA ARZNEIMIT	0.021%	58.101%
939	FLUGHAFEN ZUERI	0.021%	58.121%
940	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.021%	58.142%
941	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.021%	58.162%
942	CARDINAL HEALTH	0.021%	58.183%
943	INFOSYS TECHNOL	0.021%	58.203%
944	PRETIUM RESOURC	0.021%	58.224%
945	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.021%	58.244%
946	PVH CORP COMMON STOCK USD1.0	0.021%	58.265%
947	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.020%	58.285%
948	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.020%	58.306%
949	CSL LIMITED	0.020%	58.326%
950	ERSTE GROUP BAN	0.020%	58.347%
951	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.020%	58.367%
952	BROTHERIndustr	0.020%	58.388%
953	DANONE SA	0.020%	58.408%
954	VICINITY CENTER	0.020%	58.428%
955	GECINA SA	0.020%	58.449%
956	XL GROUP LTD	0.020%	58.469%
957	SK C&C CO LTD	0.020%	58.490%
958	VULCAN MATERIAL	0.020%	58.510%
959	GENERAL MILLS I	0.020%	58.530%
960	OMV AG	0.020%	58.550%
961	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.020%	58.571%
962	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.020%	58.591%
963	KOHL S CORPORATION SR UNSECURED 11/21 4	0.020%	58.611%
964	SEGRO PLC	0.020%	58.631%
965	EXCHANGE INCOME	0.020%	58.652%
966	KIMBERLY-CLARK	0.020%	58.672%
967	GPT GROUP	0.020%	58.692%
968	NEVSUN RESOURCES LTD COMMON STOCK	0.020%	58.712%
969	BED BATH & BEYO	0.020%	58.732%
970	NRG ENERGY	0.020%	58.752%
971	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.020%	58.772%
972	SKAND ENSKILDA	0.020%	58.792%
973	SVENSKA HANDELS	0.020%	58.812%
974	MINEBEA CO	0.020%	58.832%
975	AISIN SEIKI CO	0.020%	58.852%
976	SWEDBANK AB	0.020%	58.872%
977	BRITISH LAND CO	0.020%	58.892%
978	CALPINE CORP	0.020%	58.912%
979	PETROBRAS COMMO	0.020%	58.932%
980	CA INC SR UNSECURED 03/27 4.7	0.020%	58.952%
981	TUI AG	0.020%	58.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	VESTAS WIND SYS	0.020%	58.991%
983	ACTELION LTD	0.020%	59.011%
984	MKS INSTRUMENTS INC COMMON STOCK	0.020%	59.031%
985	AECOM COMMON STOCK USD.01	0.020%	59.051%
986	ERICSSON LM-B S	0.020%	59.071%
987	LEGG MASON INC SR UNSECURED 03/26 4.75	0.020%	59.090%
988	US BANCORP SR UNSECURED 01/24 3.7	0.020%	59.110%
989	ELISA OYJ-A	0.020%	59.130%
990	MOSAIC CO SR UNSECURED 11/21 3.75	0.020%	59.150%
991	CHINA MERCHANTS	0.020%	59.170%
992	UBISOFT ENTERTA	0.020%	59.189%
993	METRO AG	0.020%	59.209%
994	TRINITY INDS	0.020%	59.229%
995	ANGLOGOLD ASHANTI SPON ADR ADR	0.020%	59.248%
996	CROWN CASTLE INTL CORP REIT USD.01	0.020%	59.268%
997	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.020%	59.288%
998	COMERICA INC	0.020%	59.307%
999	DELL TECHNOLOGIES INC CL V TRACKING STK	0.020%	59.327%
1000	MEG ENERGY CORP	0.020%	59.347%
1001	NATIONWIDE B/S	0.020%	59.366%
1002	KONINKLIJKE DSM	0.020%	59.386%
1003	DEN DANSKE BANK	0.020%	59.405%
1004	CHINA PETROLEUM	0.020%	59.425%
1005	UNITED OVERSEAS	0.020%	59.444%
1006	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.020%	59.464%
1007	KINGSPAN GROUP	0.020%	59.483%
1008	RANDGOLD RESOUR	0.020%	59.503%
1009	SYNNEX CORP COMMON STOCK USD.001	0.019%	59.522%
1010	DOREL INDS INC	0.019%	59.542%
1011	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	59.561%
1012	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.019%	59.581%
1013	IPG PHOTONICS C	0.019%	59.600%
1014	PERRIGO FIN UNL	0.019%	59.620%
1015	BAKER HUGHES IN	0.019%	59.639%
1016	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.019%	59.658%
1017	BARRATT DEVEL	0.019%	59.678%
1018	HALMA	0.019%	59.697%
1019	HUMANA INC SR UNSECURED 10/24 3.85	0.019%	59.717%
1020	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.019%	59.736%
1021	APTARGROUP INC COMMON STOCK USD.01	0.019%	59.755%
1022	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.019%	59.775%
1023	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.019%	59.794%
1024	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.019%	59.813%
1025	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.019%	59.833%
1026	GROUP 4 SECURIC	0.019%	59.852%
1027	MANPOWER INC	0.019%	59.871%
1028	NUVISTA ENERGY	0.019%	59.890%
1029	SENSATA TECHNOL	0.019%	59.910%
1030	LIBERTY MUTUAL	0.019%	59.929%
1031	YAMAHA MOTOR CO	0.019%	59.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.019%	59.967%
1033	ORICA LIMITED	0.019%	59.987%
1034	MURATA MFG CO	0.019%	60.006%
1035	CAMDEN PROPERTY	0.019%	60.025%
1036	MARATHON OIL CO	0.019%	60.044%
1037	SUN COMMUNITIES INC REIT USD.01	0.019%	60.063%
1038	REGIONS FINANCI	0.019%	60.082%
1039	INFINEON TECHNO	0.019%	60.101%
1040	ELECTRICITE DE	0.019%	60.121%
1041	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.019%	60.140%
1042	HARLEY DAVIDSON	0.019%	60.159%
1043	SCOR	0.019%	60.178%
1044	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.019%	60.197%
1045	ORANGE SA SR UNSECURED 09/21 4.125	0.019%	60.216%
1046	CHINA UNICOM LT	0.019%	60.235%
1047	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.019%	60.254%
1048	Arch Capital Gr	0.019%	60.273%
1049	HAMMERSON	0.019%	60.292%
1050	KEY BANK NA SR UNSECURED 06/25 3.3	0.019%	60.311%
1051	ARRIS INTERNATI	0.019%	60.330%
1052	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.019%	60.349%
1053	CHINA UNICOM	0.019%	60.367%
1054	SES GLOBAL	0.019%	60.386%
1055	UTD MICRO ELECT	0.019%	60.405%
1056	SOMPO JAPAN NIP	0.019%	60.424%
1057	FOOT LOCKER INC COMMON STOCK USD.01	0.019%	60.443%
1058	HILL ROM HOLDINGS INC COMMON STOCK	0.019%	60.462%
1059	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.019%	60.480%
1060	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.019%	60.499%
1061	PULTEGROUP INC.	0.019%	60.518%
1062	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.019%	60.537%
1063	NATIONAL GRID PLC SP ADR ADR	0.019%	60.555%
1064	STRYKER CORP SR UNSECURED 03/21 2.625	0.019%	60.574%
1065	NOKIA CORP	0.019%	60.593%
1066	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.019%	60.612%
1067	AMDOCS LTD COMMON STOCK GBP.0001	0.019%	60.630%
1068	KNIGHT THERAPEU	0.019%	60.649%
1069	KILROY REALTY C	0.019%	60.668%
1070	SLM CORP COMMON STOCK USD.2	0.019%	60.686%
1071	AEGON N.V.	0.019%	60.705%
1072	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.019%	60.723%
1073	BIRCHCLIFF ENER	0.019%	60.742%
1074	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.019%	60.760%
1075	VEREIT INC REIT USD.01	0.019%	60.779%
1076	OSHKOSH CORP COMMON STOCK USD.01	0.019%	60.798%
1077	GARMIN LTD.	0.019%	60.816%
1078	CENTRICA PLC	0.019%	60.835%
1079	AUTONATION INC	0.019%	60.853%
1080	QBE INSURANCE	0.019%	60.872%
1081	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.018%	60.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	JANUS HENDERSON	0.018%	60.909%
1083	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.018%	60.927%
1084	TECH DATA CORP COMMON STOCK USD.0015	0.018%	60.946%
1085	INNERGEX RENEWA	0.018%	60.964%
1086	AIR LEASE CORP	0.018%	60.982%
1087	COHERENT INC	0.018%	61.001%
1088	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.018%	61.019%
1089	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.018%	61.037%
1090	BANK OF NY MELL	0.018%	61.056%
1091	AMADEUS IT HLDG	0.018%	61.074%
1092	AT+T INC SR UNSECURED 05/25 3.4	0.018%	61.092%
1093	MACERICH CO	0.018%	61.111%
1094	FOREST CITY REALTY TRUST A REIT USD.01	0.018%	61.129%
1095	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.018%	61.147%
1096	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.018%	61.166%
1097	GENTEX CORP COMMON STOCK USD.06	0.018%	61.184%
1098	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.018%	61.202%
1099	MARVELL TECH GR	0.018%	61.220%
1100	SESA STERLITE	0.018%	61.239%
1101	NIPPON BUILDING	0.018%	61.257%
1102	SANOFI ADR ADR	0.018%	61.275%
1103	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	61.293%
1104	WOLSELEY PLC	0.018%	61.311%
1105	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.018%	61.329%
1106	HDFC BANK LTD	0.018%	61.348%
1107	LABRADOR IRON O	0.018%	61.366%
1108	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.018%	61.384%
1109	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.018%	61.402%
1110	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.018%	61.420%
1111	SNAP-ON INC	0.018%	61.438%
1112	ROCKWELL AUTO	0.018%	61.456%
1113	INFORMA PLC	0.018%	61.474%
1114	ANALOG DEVICES INC COMMON STOCK USD.167	0.018%	61.492%
1115	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	61.510%
1116	CREDIT AGRICOLE	0.018%	61.528%
1117	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.018%	61.546%
1118	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.018%	61.564%
1119	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.018%	61.582%
1120	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.018%	61.600%
1121	JYSKE BANK A/S	0.018%	61.618%
1122	SEVEN & I HOLDI	0.018%	61.636%
1123	GAMING AND LEISURE PROPERTIE REIT	0.018%	61.654%
1124	APARTMENT INVT + MGMT CO A REIT USD.01	0.018%	61.672%
1125	CHINA COMMUNICA	0.018%	61.690%
1126	WH GROUP LTD	0.018%	61.708%
1127	COLFAX CORP	0.018%	61.726%
1128	HYUNDAI MOBIS	0.018%	61.743%
1129	THOR INDUSTRIES INC COMMON STOCK USD.1	0.018%	61.761%
1130	OLIN CORP	0.018%	61.779%
1131	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.018%	61.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	WHITBREAD PLC	0.018%	61.815%
1133	JULIUS BAER GRO	0.018%	61.833%
1134	BROWN + BROWN INC COMMON STOCK USD.1	0.018%	61.850%
1135	PENN WEST PETROLEUM LTD COMMON STOCK	0.018%	61.868%
1136	PRIMERICA INC COMMON STOCK	0.018%	61.886%
1137	SPIRAX-SARCO EN	0.018%	61.904%
1138	KIMCO REALTY	0.018%	61.921%
1139	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.018%	61.939%
1140	LG CHEM LTD	0.018%	61.957%
1141	BERKELEY GROUP	0.018%	61.975%
1142	TARGA RESOURCES CORP COMMON STOCK USD.001	0.018%	61.992%
1143	SANDVIK AB	0.018%	62.010%
1144	EXPORT DEVELOPM	0.018%	62.028%
1145	AECON GROUP INC	0.018%	62.046%
1146	ROLLS ROYCE	0.018%	62.063%
1147	COMMERZBANK AG	0.018%	62.081%
1148	CATCHER TECHNOL	0.018%	62.098%
1149	ACKERMANS & VAN	0.018%	62.116%
1150	TOKIO MARINE HL	0.018%	62.134%
1151	COOPER COS INC	0.018%	62.151%
1152	WINPAK LTD	0.018%	62.169%
1153	PG&E CORP	0.018%	62.187%
1154	FAURECIA	0.018%	62.204%
1155	AMER ELEC POWER	0.018%	62.222%
1156	FIRST CAPITAL R	0.018%	62.239%
1157	GEN DYNAMICS CO	0.018%	62.257%
1158	SPIRIT AEROSYST	0.017%	62.274%
1159	HOWARD HUGHES CORP/THE COMMON STOCK	0.017%	62.292%
1160	ENSIGN ENERGY S	0.017%	62.309%
1161	STEEL DYNAMICS INC COMMON STOCK USD.005	0.017%	62.327%
1162	INTERTEK TESTIN	0.017%	62.344%
1163	SHOPIFY INC CLASS A COMMON STOCK	0.017%	62.362%
1164	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.017%	62.379%
1165	STELLA JONES IN	0.017%	62.396%
1166	AIRBUS GROUP NV	0.017%	62.414%
1167	LIBERTY PROPERTY TRUST REIT USD.001	0.017%	62.431%
1168	CIT GROUP INC COMMON STOCK USD.01	0.017%	62.448%
1169	AMERCO COMMON STOCK USD.25	0.017%	62.466%
1170	ELECTRONIC ARTS	0.017%	62.483%
1171	CARLSBERG	0.017%	62.500%
1172	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.017%	62.518%
1173	TOSOH CORP	0.017%	62.535%
1174	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.017%	62.552%
1175	NOMURA HOLD INC	0.017%	62.569%
1176	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.017%	62.586%
1177	GENTING BHD	0.017%	62.604%
1178	EXELON CORP COMMON STOCK	0.017%	62.621%
1179	UNI-SELECT INC	0.017%	62.638%
1180	INCHCAPE PLC	0.017%	62.655%
1181	ECOLAB INC COMMON STOCK USD1.0	0.017%	62.672%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	DIRECT LINE INS	0.017%	62.690%
1183	SONY CORP SPONSORED ADR ADR	0.017%	62.707%
1184	FERRARI NV	0.017%	62.724%
1185	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.017%	62.741%
1186	KREDITANST FUR	0.017%	62.758%
1187	AKAMAI TECHNOLO	0.017%	62.775%
1188	GALP ENERGIA	0.017%	62.793%
1189	TDK CORP	0.017%	62.810%
1190	FLIR SYSTEMS INC COMMON STOCK USD.01	0.017%	62.827%
1191	SUNCORP GROUP	0.017%	62.844%
1192	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.017%	62.861%
1193	BABCOCK INTL GR	0.017%	62.878%
1194	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.017%	62.895%
1195	AMERICAN HOMES 4 RENT A REIT USD.01	0.017%	62.912%
1196	ASAHI GLASS CO	0.017%	62.929%
1197	BRUNSWICK CORP	0.017%	62.946%
1198	DNB NOR ASA	0.017%	62.963%
1199	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.017%	62.980%
1200	RICOH CO	0.017%	62.997%
1201	SEKISUI CHEMICA	0.017%	63.014%
1202	DUPONT FABROS TECHNOLOGY REIT USD.001	0.017%	63.031%
1203	PARAMOUNT RESOU	0.017%	63.048%
1204	DANA HOLDING CO	0.017%	63.065%
1205	RHEINMETALL AG	0.017%	63.082%
1206	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.017%	63.099%
1207	MONDI PLC	0.017%	63.116%
1208	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.017%	63.133%
1209	METLIFE INC SR UNSECURED 02/21 4.75	0.017%	63.150%
1210	CSX CORP 3.7% 3	0.017%	63.167%
1211	FLUOR CORP COMMON STOCK USD.01	0.017%	63.184%
1212	IBM CORP SR UNSECURED 05/20 1.625	0.017%	63.201%
1213	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.017%	63.218%
1214	GS HOLDINGS COR	0.017%	63.234%
1215	TAKEDA PHARMACE	0.017%	63.251%
1216	ST JAMES PLACE	0.017%	63.268%
1217	NORBORD INC COMMON STOCK	0.017%	63.285%
1218	BALOISE- HOLDIN	0.017%	63.302%
1219	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.017%	63.319%
1220	CHINA RES BEIJI	0.017%	63.336%
1221	COMMERCE BANCSH	0.017%	63.352%
1222	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.017%	63.369%
1223	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.017%	63.386%
1224	DENMARK GOVT BO	0.017%	63.403%
1225	BARD(CR)INC	0.017%	63.419%
1226	INTUIT INC COMMON STOCK USD.01	0.017%	63.436%
1227	CASEYS GEN STOR	0.017%	63.453%
1228	QUANTA SERVICES	0.017%	63.470%
1229	HALLIBURTON CO	0.017%	63.486%
1230	RENAISSANCE RE	0.017%	63.503%
1231	RSA INSURANCE G	0.017%	63.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	OLD MUTUAL PLC	0.017%	63.536%
1233	HORMEL FOODS CORP COMMON STOCK USD.01465	0.017%	63.553%
1234	PICC PROPERTY &	0.017%	63.570%
1235	BURBERRY GROUP	0.017%	63.586%
1236	KION GROUP AG	0.017%	63.603%
1237	HIGHWOODS PROPE	0.017%	63.619%
1238	CHARTWELL RETIR	0.017%	63.636%
1239	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.017%	63.653%
1240	STRYKER CORP SR UNSECURED 05/24 3.375	0.017%	63.669%
1241	INTERNATIONAL G	0.017%	63.686%
1242	FISCHER(GEORG)A	0.017%	63.702%
1243	JAPAN REAL ESTA	0.017%	63.719%
1244	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.017%	63.735%
1245	REINSURANCE GRO	0.016%	63.752%
1246	QIAGEN NV	0.016%	63.768%
1247	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.016%	63.785%
1248	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.016%	63.801%
1249	FREEHOLD ROYALT	0.016%	63.818%
1250	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.016%	63.834%
1251	HEXCEL CORP COMMON STOCK USD.01	0.016%	63.850%
1252	WILLIAMS-SONOMA	0.016%	63.867%
1253	ISHIKAWAJIMA HA	0.016%	63.883%
1254	GN STORE NORD	0.016%	63.899%
1255	METLIFE INC SR UNSECURED 04/24 3.6	0.016%	63.916%
1256	BRIT AMER TOBAC	0.016%	63.932%
1257	DELPHI AUTOMOTI	0.016%	63.948%
1258	NORTH WEST CO.	0.016%	63.965%
1259	KROTON EDUCACIO	0.016%	63.981%
1260	NN GROUP NV	0.016%	63.997%
1261	KIA MOTORS CORP	0.016%	64.014%
1262	VALIDUS HOLDING	0.016%	64.030%
1263	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.016%	64.046%
1264	BEMIS COMPANY COMMON STOCK USD.1	0.016%	64.063%
1265	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.016%	64.079%
1266	FINMECCANICA SP	0.016%	64.095%
1267	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.016%	64.111%
1268	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.016%	64.128%
1269	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.016%	64.144%
1270	PATTERSON COS INC COMMON STOCK USD.01	0.016%	64.160%
1271	AMERICAN TOWER CORP REIT USD.01	0.016%	64.176%
1272	SWISSCOM AG	0.016%	64.192%
1273	SAPPI	0.016%	64.209%
1274	AMERISOURCEBERG	0.016%	64.225%
1275	HISCOX LTD	0.016%	64.241%
1276	SK ENERGY CO LT	0.016%	64.257%
1277	ROYAL GOLD INC	0.016%	64.273%
1278	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.016%	64.290%
1279	VCA INC COMMON STOCK USD.001	0.016%	64.306%
1280	POSCO	0.016%	64.322%
1281	PACIFIC GAS & E	0.016%	64.338%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	LAGARDERE S.C.A	0.016%	64.354%
1283	KELT EXPLORATIO	0.016%	64.370%
1284	HANA FINANCIAL	0.016%	64.386%
1285	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.016%	64.403%
1286	MASTEC INC	0.016%	64.419%
1287	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.016%	64.435%
1288	JFE HOLDINGS IN	0.016%	64.451%
1289	SENIOR HOUSING PROP TRUST REIT USD.01	0.016%	64.467%
1290	EXPEDIA INC COMMON STOCK USD.001	0.016%	64.483%
1291	UMICORE	0.016%	64.499%
1292	CHINA PHARMACEU	0.016%	64.515%
1293	BCO BRADESCO,AD	0.016%	64.531%
1294	PRUDENTIAL CORP	0.016%	64.547%
1295	LAS VEGAS SANDS	0.016%	64.563%
1296	WENDY S CO/THE COMMON STOCK USD.1	0.016%	64.579%
1297	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.016%	64.595%
1298	BALL CORP	0.016%	64.611%
1299	CIGNA CORP SR UNSECURED 02/22 4	0.016%	64.627%
1300	ALLIED WORLD AS	0.016%	64.643%
1301	CAPITAL POWER C	0.016%	64.659%
1302	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.016%	64.675%
1303	HANCOCK HOLDING	0.016%	64.691%
1304	MITEL NETWORKS	0.016%	64.707%
1305	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.016%	64.723%
1306	MEDIOBANCA SPA	0.016%	64.739%
1307	AKBANK TAS	0.016%	64.755%
1308	GRANITE REAL ES	0.016%	64.771%
1309	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.016%	64.786%
1310	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.016%	64.802%
1311	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.016%	64.818%
1312	AALBERTS INDUST	0.016%	64.834%
1313	CYRUSONE INC REIT USD.01	0.016%	64.850%
1314	T&D HOLDINGS IN	0.016%	64.866%
1315	COCA COLA HBC A	0.016%	64.882%
1316	CARNIVAL PLC	0.016%	64.898%
1317	ATS AUTOMATION	0.016%	64.914%
1318	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.016%	64.929%
1319	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	64.945%
1320	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.016%	64.961%
1321	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.016%	64.977%
1322	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.016%	64.993%
1323	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.016%	65.008%
1324	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.016%	65.024%
1325	STERIS PLC	0.016%	65.040%
1326	MEGGITT	0.016%	65.056%
1327	FREENET AG	0.016%	65.071%
1328	PNC BANK NA 2.6	0.016%	65.087%
1329	FMC CORP	0.016%	65.103%
1330	COMINAR REAL ES	0.016%	65.119%
1331	VWR CORP COMMON STOCK USD.01	0.016%	65.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	ESSILOR INTERNA	0.016%	65.150%
1333	NEW WORLD DEVEL	0.016%	65.166%
1334	EMCOR GROUP INC COMMON STOCK USD.01	0.016%	65.181%
1335	DCT INDUSTRIAL TRUST INC REIT USD.01	0.016%	65.197%
1336	SUMITOMO CORP	0.016%	65.213%
1337	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.016%	65.228%
1338	QORVO INC COMMON STOCK USD.0001	0.016%	65.244%
1339	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.016%	65.260%
1340	WESTERN FOREST	0.016%	65.275%
1341	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.016%	65.291%
1342	VERIZON COMMUN	0.016%	65.306%
1343	WP CAREY INC REIT USD.001	0.016%	65.322%
1344	GIVAUDAN	0.016%	65.337%
1345	FLOWERS FOODS INC COMMON STOCK USD.01	0.016%	65.353%
1346	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.016%	65.368%
1347	TWITTER INC COMMON STOCK USD.000005	0.016%	65.384%
1348	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.016%	65.399%
1349	XILINX INC	0.016%	65.415%
1350	OSRAM LICHT AG	0.015%	65.430%
1351	MOL HUNGARIAN	0.015%	65.446%
1352	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.015%	65.461%
1353	VOLKSWAGEN AG	0.015%	65.477%
1354	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	65.492%
1355	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.015%	65.508%
1356	ENAGAS	0.015%	65.523%
1357	BORALEX INC CL	0.015%	65.538%
1358	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.015%	65.554%
1359	MURPHY OIL CORP	0.015%	65.569%
1360	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	65.585%
1361	CENTRICA PLC 4.	0.015%	65.600%
1362	AMS AG	0.015%	65.615%
1363	DENSO CORP	0.015%	65.631%
1364	CHIMEI INNOLUX	0.015%	65.646%
1365	NOMURA REAL EST	0.015%	65.661%
1366	FIRSTSTRAND LIMIT	0.015%	65.677%
1367	SONOCO PRODUCTS	0.015%	65.692%
1368	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.015%	65.707%
1369	PINNACLE FOODS INC COMMON STOCK USD.01	0.015%	65.723%
1370	BAXTER INTL INC	0.015%	65.738%
1371	SPECTRIS PLC	0.015%	65.753%
1372	HYATT HOTELS CO	0.015%	65.768%
1373	KIRIN HOLDINGS	0.015%	65.784%
1374	YES BANK LTD	0.015%	65.799%
1375	EQUIFAX INC	0.015%	65.814%
1376	TORC OIL & GAS	0.015%	65.829%
1377	ILG INC COMMON STOCK USD.01	0.015%	65.844%
1378	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.015%	65.860%
1379	KIRBY CORP	0.015%	65.875%
1380	GREAT CANADIAN	0.015%	65.890%
1381	GALAPAGOS NV	0.015%	65.905%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	ASSA ABLOY AB	0.015%	65.920%
1383	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.015%	65.936%
1384	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.015%	65.951%
1385	PROVINCE OF ALB	0.015%	65.966%
1386	WHITE MOUNTAINS	0.015%	65.981%
1387	LIBERTY MUTUAL	0.015%	65.996%
1388	PT UNITED TRACT	0.015%	66.011%
1389	INTL CONS AIRLI	0.015%	66.026%
1390	J2 GLOBAL INC COMMON STOCK USD.01	0.015%	66.041%
1391	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.015%	66.056%
1392	FIBRA UNO ADMIN	0.015%	66.071%
1393	JSW STEEL LTD	0.015%	66.086%
1394	WPP PLC	0.015%	66.101%
1395	ALERE INC COMMON STOCK USD.001	0.015%	66.116%
1396	TECHNIPFMC PLC	0.015%	66.131%
1397	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.015%	66.146%
1398	MICRO FOCUS INT	0.015%	66.161%
1399	NSK	0.015%	66.176%
1400	MYLAN NV 3.125%	0.015%	66.191%
1401	SEMAFO INC COMM	0.015%	66.206%
1402	KB FINANCIAL GR	0.015%	66.221%
1403	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.015%	66.236%
1404	UNIONE DI BAN.	0.015%	66.251%
1405	RICE ENERGY INC COMMON STOCK USD.01	0.015%	66.266%
1406	AMKOR TECHNOLOG	0.015%	66.281%
1407	COLGATE-PALMOLI	0.015%	66.296%
1408	ITOCHU CORP	0.015%	66.311%
1409	WPX ENERGY INC COMMON STOCK	0.015%	66.326%
1410	SANMINA CORP COMMON STOCK USD.01	0.015%	66.341%
1411	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.015%	66.356%
1412	HANG SENG BANK	0.015%	66.371%
1413	CHRISTIAN HANSE	0.015%	66.386%
1414	HUBBELL INC COMMON STOCK USD.01	0.015%	66.401%
1415	BIG LOTS INC COMMON STOCK USD.01	0.015%	66.416%
1416	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.015%	66.430%
1417	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	66.445%
1418	MERLIN PROPERTI	0.015%	66.460%
1419	CORELOGIC INC COMMON STOCK USD1.0	0.015%	66.475%
1420	DST SYST INC DE	0.015%	66.490%
1421	NASDAQ INC SR UNSECURED 06/24 4.25	0.015%	66.504%
1422	CIRRUS LOGIC IN	0.015%	66.519%
1423	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	66.534%
1424	MARUBENI CORP	0.015%	66.549%
1425	REGAL BELOIT CORP COMMON STOCK USD.01	0.015%	66.563%
1426	ISUZU MOTORS	0.015%	66.578%
1427	THERMO FISHER S	0.015%	66.593%
1428	KINGFISHER PLC	0.015%	66.608%
1429	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.015%	66.622%
1430	BEST BUY CO INC	0.015%	66.637%
1431	KB FINANCIAL GROUP INC ADR ADR	0.015%	66.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	COPA HOLDINGS S	0.015%	66.666%
1433	WINTRUST FINANCIAL CORP COMMON STOCK	0.015%	66.681%
1434	HELVETIA HOLDIN	0.015%	66.696%
1435	BIDVEST GROUP L	0.015%	66.710%
1436	CTBC FINANCIAL	0.015%	66.725%
1437	EXTENDED STAY AMERICA INC UNIT USD.01	0.015%	66.739%
1438	TATE & LYLE	0.015%	66.754%
1439	JAPAN TOBACCO I	0.015%	66.769%
1440	TRIMBLE INC COMMON STOCK	0.015%	66.783%
1441	RAIFFEISEN BANK	0.015%	66.798%
1442	INDITEX SA	0.015%	66.812%
1443	SBERBANK OF RUS	0.015%	66.827%
1444	BELLE INTERNATI	0.015%	66.841%
1445	MOSAIC CO	0.015%	66.856%
1446	CINTAS CORP	0.015%	66.870%
1447	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.015%	66.885%
1448	UTD RENTALS INC	0.015%	66.899%
1449	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.014%	66.914%
1450	LIBERTY VENTURES SER A TRACKING STK USD.01	0.014%	66.928%
1451	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.014%	66.943%
1452	NATIONAL RETAIL PROPERTIES REIT USD.01	0.014%	66.957%
1453	COMPASS GROUP	0.014%	66.972%
1454	FIRST HORIZON N	0.014%	66.986%
1455	JPMORGAN CHASE	0.014%	67.001%
1456	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.014%	67.015%
1457	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.014%	67.029%
1458	CYPRESS SEMICON	0.014%	67.044%
1459	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.014%	67.058%
1460	FUBON FINANCIAL	0.014%	67.073%
1461	BCO BRADESCO,PR	0.014%	67.087%
1462	NATIONAL AUSTRA	0.014%	67.102%
1463	SANDSTORM GOLD	0.014%	67.116%
1464	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.014%	67.130%
1465	STAPLES INC	0.014%	67.145%
1466	NORDSTROM INC SR UNSECURED 05/20 4.75	0.014%	67.159%
1467	ZOETIS INC COMMON STOCK USD.01	0.014%	67.173%
1468	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.014%	67.188%
1469	UNILEVER NV	0.014%	67.202%
1470	SANDERSON FARMS INC COMMON STOCK USD1.0	0.014%	67.216%
1471	ZIONS BANCORP	0.014%	67.231%
1472	EPR PROPERTIES REIT USD.01	0.014%	67.245%
1473	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.014%	67.259%
1474	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.014%	67.274%
1475	TDC A/S	0.014%	67.288%
1476	GPO FIN BANORTE	0.014%	67.302%
1477	SINGAPORE AIRLI	0.014%	67.317%
1478	ANSYS INC COMMON STOCK USD.01	0.014%	67.331%
1479	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.014%	67.345%
1480	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.014%	67.359%
1481	DOUGLAS EMMETT INC REIT USD.01	0.014%	67.374%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	BBA AVIATION	0.014%	67.388%
1483	COCA-COLA WEST	0.014%	67.402%
1484	ASSOCD BANC-COR	0.014%	67.416%
1485	PACWEST BANCORP COMMON STOCK	0.014%	67.431%
1486	ROYAL DUTCH SH-	0.014%	67.445%
1487	DAIWA SECURITIE	0.014%	67.459%
1488	INDIABULLS HOUS	0.014%	67.473%
1489	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.014%	67.487%
1490	BRIT SKY BROAD	0.014%	67.502%
1491	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.014%	67.516%
1492	ROYAL MAIL PLC-	0.014%	67.530%
1493	AMPHENOL CORP	0.014%	67.544%
1494	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.014%	67.558%
1495	SERVICE CORP IN	0.014%	67.572%
1496	FNB CORP COMMON STOCK USD.01	0.014%	67.587%
1497	AUST & NZ BK GP	0.014%	67.601%
1498	DEUTSCHE BOERSE	0.014%	67.615%
1499	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.014%	67.629%
1500	GEBERIT AG-REG	0.014%	67.643%
1501	HOLOGIC INC COMMON STOCK USD.01	0.014%	67.657%
1502	NOKIAN RENKAAT	0.014%	67.671%
1503	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.014%	67.685%
1504	HANKYU CORP	0.014%	67.699%
1505	CUBESMART REIT USD.01	0.014%	67.713%
1506	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.014%	67.727%
1507	PRICELINE GROUP	0.014%	67.741%
1508	MURPHY USA INC COMMON STOCK	0.014%	67.755%
1509	KESKO	0.014%	67.769%
1510	JEAN COUTU GRP	0.014%	67.783%
1511	SYSCO CORP COMMON STOCK USD1.0	0.014%	67.797%
1512	HCL TECHNOLOGIE	0.014%	67.811%
1513	PEGATRON CORP	0.014%	67.825%
1514	HUSQVARNA AB -	0.014%	67.839%
1515	TELE2 AB-B SHS	0.014%	67.853%
1516	WOODWARD INC COMMON STOCK USD.00292	0.014%	67.867%
1517	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.014%	67.881%
1518	BARCLAYS AFRICA	0.014%	67.895%
1519	SAFRAN SA	0.014%	67.909%
1520	LEND LEASE CORP	0.014%	67.923%
1521	BRENNTAG AG	0.014%	67.937%
1522	KINGDOM BELGIUM	0.014%	67.951%
1523	SIGNATURE BANK COMMON STOCK USD.01	0.014%	67.965%
1524	MORNEAU SHEPELL	0.014%	67.978%
1525	SBM OFFSHORE NV	0.014%	67.992%
1526	SAP AG	0.014%	68.006%
1527	DOVER CORP	0.014%	68.020%
1528	ALARIS ROYALTY	0.014%	68.034%
1529	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.014%	68.048%
1530	VISTEON CORP COMMON STOCK	0.014%	68.061%
1531	L'OREAL	0.014%	68.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	WEATHERFORD INT	0.014%	68.089%
1533	GPO TELEVISA	0.014%	68.103%
1534	IMI PLC	0.014%	68.117%
1535	KERRY GROUP PLC	0.014%	68.130%
1536	USG CORP	0.014%	68.144%
1537	BRINK S CO/THE COMMON STOCK USD1.0	0.014%	68.158%
1538	SAMSUNG ELEC-ME	0.014%	68.171%
1539	LIFEPOINT HOSPI	0.014%	68.185%
1540	UPL LTD	0.014%	68.199%
1541	DREAM OFFICE RE	0.014%	68.213%
1542	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.014%	68.226%
1543	CONSOL ENERGY INC COMMON STOCK USD.01	0.014%	68.240%
1544	PPL CORPORATION	0.014%	68.254%
1545	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.014%	68.267%
1546	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.014%	68.281%
1547	EAGLE MATERIALS	0.014%	68.295%
1548	CNH INDUSTRIAL	0.014%	68.308%
1549	INVESTORS BANCORP INC COMMON STOCK USD.01	0.014%	68.322%
1550	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	68.336%
1551	SUMITOMO RLTY&D	0.014%	68.349%
1552	BOOKER GROUP	0.014%	68.363%
1553	EIFFAGE SA	0.014%	68.377%
1554	BAIDU INC SPON ADR ADR USD.00005	0.014%	68.390%
1555	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.014%	68.404%
1556	CREDIT ACCEPTAN	0.014%	68.417%
1557	VALE SA	0.014%	68.431%
1558	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.014%	68.445%
1559	TRAVIS PERKINS	0.014%	68.458%
1560	FUJI HEAVY INDS	0.014%	68.472%
1561	INTERTAPE POLYM	0.014%	68.485%
1562	AAREAL BANK AG	0.014%	68.499%
1563	SEMPRA ENERGY COMMON STOCK	0.014%	68.512%
1564	EAST JAPAN RAIL	0.014%	68.526%
1565	LONGFOR PROPERT	0.014%	68.539%
1566	BID CORP LTD	0.014%	68.553%
1567	POPULAR INC COMMON STOCK USD.01	0.014%	68.566%
1568	PRAIRIESKY ROYA	0.014%	68.580%
1569	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.014%	68.593%
1570	MAPFRE SA	0.013%	68.607%
1571	PERKINELMER INC COMMON STOCK USD1.0	0.013%	68.620%
1572	RICHELIEU HARDW	0.013%	68.634%
1573	SEB SA	0.013%	68.647%
1574	ASSOCD BANC-COR	0.013%	68.661%
1575	PASON SYSTEMS I	0.013%	68.674%
1576	CARLISLE COS IN	0.013%	68.688%
1577	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.013%	68.701%
1578	DIALOG SEMICOND	0.013%	68.715%
1579	ORIGIN ENERGY L	0.013%	68.728%
1580	AVNET INC	0.013%	68.742%
1581	EDISON INTERNATIONAL COMMON STOCK	0.013%	68.755%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	GRAMERCY PROPERTY TRUST REIT USD.01	0.013%	68.769%
1583	XYLEM INC COMMON STOCK	0.013%	68.782%
1584	MICROSEMI	0.013%	68.795%
1585	ULTA BEAUTY INC COMMON STOCK USD.01	0.013%	68.809%
1586	FISERV INC COMMON STOCK USD.01	0.013%	68.822%
1587	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.013%	68.836%
1588	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.013%	68.849%
1589	JANUS CAPITAL G	0.013%	68.863%
1590	KLA TENCOR CORP COMMON STOCK USD.001	0.013%	68.876%
1591	BOSKALIS WESTMN	0.013%	68.889%
1592	SUMITOMO HEAVY	0.013%	68.903%
1593	LG TELECOM LTD	0.013%	68.916%
1594	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	68.929%
1595	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.013%	68.943%
1596	LOJAS RENNER SA	0.013%	68.956%
1597	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.013%	68.970%
1598	GLOBAL PAYMENTS INC COMMON STOCK	0.013%	68.983%
1599	GENPACT LIMITED	0.013%	68.996%
1600	NICHIREI CORP	0.013%	69.010%
1601	DTE ENERGY INC	0.013%	69.023%
1602	ENTEGRIS INC COMMON STOCK USD.01	0.013%	69.036%
1603	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.013%	69.049%
1604	APPLE HOSPITALITY REIT INC REIT NPV	0.013%	69.063%
1605	RELX NV	0.013%	69.076%
1606	ADVANCED SEMICO	0.013%	69.089%
1607	RPC GROUP	0.013%	69.103%
1608	STERICYCLE INC COMMON STOCK USD.01	0.013%	69.116%
1609	UNIPER SE	0.013%	69.129%
1610	TIME WARNER INC	0.013%	69.143%
1611	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.013%	69.156%
1612	BARNES GROUP INC COMMON STOCK USD.01	0.013%	69.169%
1613	WHARF(HLDGS)	0.013%	69.182%
1614	DS SMITH PLC	0.013%	69.196%
1615	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.013%	69.209%
1616	ROYAL BANK OF SCOT SPON ADR	0.013%	69.222%
1617	HUDSON'S BAY CO	0.013%	69.235%
1618	LEGG MASON INC COMMON STOCK USD.1	0.013%	69.249%
1619	YUM BRANDS INC COMMON STOCK	0.013%	69.262%
1620	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.013%	69.275%
1621	NITTO DENKO COR	0.013%	69.288%
1622	SHINHAN FIN GRO	0.013%	69.302%
1623	TORAY INDS INC	0.013%	69.315%
1624	BHARTI AIRTEL L	0.013%	69.328%
1625	POLARIS INDUSTR	0.013%	69.341%
1626	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.013%	69.354%
1627	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.013%	69.368%
1628	AXIS BANK	0.013%	69.381%
1629	BANKUNITED INC COMMON STOCK USD.01	0.013%	69.394%
1630	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.013%	69.407%
1631	CDN ENERGY SERV	0.013%	69.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	ACS, ACTIVIDADE	0.013%	69.434%
1633	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	69.447%
1634	INTERMEDIATE CA	0.013%	69.460%
1635	SANTANDER UK PLC SR UNSECURED 03/24 4	0.013%	69.473%
1636	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.013%	69.486%
1637	CLOSE BROS GROU	0.013%	69.499%
1638	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.013%	69.513%
1639	INMARSAT PLC	0.013%	69.526%
1640	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.013%	69.539%
1641	EATON VANCE CORP COMMON STOCK USD.00390625	0.013%	69.552%
1642	POSCO	0.013%	69.565%
1643	SOUTHERN CO SR UNSECURED 06/20 2.75	0.013%	69.578%
1644	BANCO BBPM SPA	0.013%	69.591%
1645	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.013%	69.604%
1646	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.013%	69.618%
1647	HUHTAMAKI OY	0.013%	69.631%
1648	LAZARD LTD CL A COMMON STOCK USD.01	0.013%	69.644%
1649	SHAWCOR LTD	0.013%	69.657%
1650	WILLIAM HILL PL	0.013%	69.670%
1651	PORSCHE AUTOMOB	0.013%	69.683%
1652	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.013%	69.696%
1653	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.013%	69.709%
1654	WHEELOCK & COMP	0.013%	69.722%
1655	DEUTSCHE WOHNEN	0.013%	69.735%
1656	COBHAM PLC	0.013%	69.748%
1657	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	69.762%
1658	MOSAIC CO SR UNSECURED 11/23 4.25	0.013%	69.775%
1659	HYUNDAI ENG & C	0.013%	69.788%
1660	GROWTHPOINT PRO	0.013%	69.801%
1661	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.013%	69.814%
1662	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.013%	69.827%
1663	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.013%	69.840%
1664	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.013%	69.853%
1665	IBM CORP SR UNSECURED 02/24 3.625	0.013%	69.866%
1666	CHURCH & DWIGHT	0.013%	69.879%
1667	LAB CORP OF AME	0.013%	69.892%
1668	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.013%	69.905%
1669	AMGEN INC SR UNSECURED 05/24 3.625	0.013%	69.918%
1670	MASTERCARD INC SR UNSECURED 04/24 3.375	0.013%	69.931%
1671	BAT INTL FINANC	0.013%	69.944%
1672	BLACKROCK INC SR UNSECURED 06/22 3.375	0.013%	69.957%
1673	OBAYASHI CORP	0.013%	69.970%
1674	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.013%	69.983%
1675	PLAINS ALL AMER	0.013%	69.996%
1676	STATE STREET CORP SR UNSECURED 08/25 3.55	0.013%	70.009%
1677	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.013%	70.022%
1678	RYDER SYSTEM IN	0.013%	70.035%
1679	SKY PLC	0.013%	70.048%
1680	SEKISUI HOUSE	0.013%	70.061%
1681	LOEWS CORP SR UNSECURED 04/26 3.75	0.013%	70.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	CNO FINANCIAL	0.013%	70.087%
1683	MCKESSON CORP SR UNSECURED 03/24 3.796	0.013%	70.100%
1684	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.013%	70.113%
1685	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.013%	70.126%
1686	CHRISTIAN DIOR	0.013%	70.139%
1687	MEDTRONIC INC 3	0.013%	70.152%
1688	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.013%	70.165%
1689	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.013%	70.178%
1690	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.013%	70.190%
1691	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.013%	70.203%
1692	METSO OYJ	0.013%	70.216%
1693	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.013%	70.229%
1694	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.013%	70.242%
1695	MANITOBA PROVIN	0.013%	70.255%
1696	HEINEKEN NV	0.013%	70.268%
1697	CLEAN HARBOR IN	0.013%	70.281%
1698	ASSURANT INC	0.013%	70.294%
1699	AETNA INC SR UNSECURED 11/24 3.5	0.013%	70.306%
1700	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	70.319%
1701	SILGAN HLDGS	0.013%	70.332%
1702	CELGENE CORP SR UNSECURED 05/24 3.625	0.013%	70.345%
1703	CLOROX CO	0.013%	70.358%
1704	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.013%	70.371%
1705	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.013%	70.384%
1706	AVNET INC SR UNSECURED 04/26 4.625	0.013%	70.396%
1707	INCITEC PIVOT	0.013%	70.409%
1708	MAXIM INTEGRATE	0.013%	70.422%
1709	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.013%	70.435%
1710	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.013%	70.448%
1711	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.013%	70.461%
1712	STATE STREET CORP SR UNSECURED 12/24 3.3	0.013%	70.473%
1713	HSBC USA INC SR UNSECURED 06/24 3.5	0.013%	70.486%
1714	STATOIL ASA COMPANY GUAR 01/22 3.15	0.013%	70.499%
1715	UBS GROUP	0.013%	70.512%
1716	QUALCOMM INC SR UNSECURED 05/25 3.45	0.013%	70.525%
1717	PROXIMUS	0.013%	70.537%
1718	SUNOPTA INC COMMON STOCK	0.013%	70.550%
1719	REXNORD CORP COMMON STOCK USD.01	0.013%	70.563%
1720	ENTERPRISE PROD	0.013%	70.576%
1721	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.013%	70.589%
1722	ZOETIS INC SR UNSECURED 02/23 3.25	0.013%	70.601%
1723	SUBSEA 7 SA	0.013%	70.614%
1724	EXPERIAN PLC	0.013%	70.627%
1725	DELUXE CORP	0.013%	70.640%
1726	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.013%	70.652%
1727	FURUKAWA ELECTR	0.013%	70.665%
1728	DARDEN RESTAURA	0.013%	70.678%
1729	BT GROUP PLC	0.013%	70.691%
1730	COACH INC SR UNSECURED 04/25 4.25	0.013%	70.704%
1731	ACI WORLDWIDE INC COMMON STOCK USD.005	0.013%	70.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.013%	70.729%
1733	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.013%	70.742%
1734	LIXIL GROUP COR	0.013%	70.755%
1735	NOVOZYMES A/S	0.013%	70.767%
1736	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.013%	70.780%
1737	TAIHEIYO CEMENT	0.013%	70.793%
1738	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.013%	70.805%
1739	BOARDWALK REIT	0.013%	70.818%
1740	CHINA RESOURCES	0.013%	70.831%
1741	NATL AUST BANK	0.013%	70.844%
1742	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.013%	70.856%
1743	DYCOM INDUSTRIE	0.013%	70.869%
1744	HASBRO INC	0.013%	70.882%
1745	BELDEN INC COMMON STOCK USD.01	0.013%	70.895%
1746	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.013%	70.907%
1747	ANTHEM INC	0.013%	70.920%
1748	TEREX CORP	0.013%	70.933%
1749	FRAPORT AG	0.013%	70.945%
1750	DEUTSCHE TELEKO	0.013%	70.958%
1751	BANK TOKYO-MIT	0.013%	70.971%
1752	VISA INC SR UNSECURED 12/25 3.15	0.013%	70.983%
1753	UNUM GROUP	0.013%	70.996%
1754	DOWNER EDI LTD	0.013%	71.009%
1755	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	71.022%
1756	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.013%	71.034%
1757	CITRIX SYSTEMS	0.013%	71.047%
1758	OFFICE DEPOT IN	0.013%	71.060%
1759	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	71.072%
1760	TEIJIN	0.013%	71.085%
1761	INPEX CORPORATI	0.013%	71.098%
1762	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.013%	71.110%
1763	INVESTEC PLC	0.013%	71.123%
1764	FLS INDUSTRIES	0.013%	71.136%
1765	FEDERATED INVES	0.013%	71.148%
1766	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.013%	71.161%
1767	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.013%	71.174%
1768	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.013%	71.186%
1769	ZYNGA INC CL A COMMON STOCK USD.00000625	0.013%	71.199%
1770	AMEREN CORP SR UNSECURED 11/20 2.7	0.013%	71.211%
1771	ASCENDAS REAL E	0.013%	71.224%
1772	REDEFINE PROPER	0.013%	71.237%
1773	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.013%	71.249%
1774	GALAXY ENTERTA	0.013%	71.262%
1775	CHINA MERCHANT	0.013%	71.275%
1776	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.013%	71.287%
1777	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.013%	71.300%
1778	INTERDIGITAL IN	0.013%	71.312%
1779	INDOFOODS SUKSE	0.013%	71.325%
1780	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.013%	71.338%
1781	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.013%	71.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	VIACOM INC SR UNSECURED 04/24 3.875	0.013%	71.363%
1783	BERKSHIRE HAT E	0.013%	71.375%
1784	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.013%	71.388%
1785	CABOT CORP	0.013%	71.401%
1786	EATON CORP COMPANY GUAR 11/22 2.75	0.013%	71.413%
1787	CME GROUP INC SR UNSECURED 03/25 3	0.013%	71.426%
1788	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.013%	71.438%
1789	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.013%	71.451%
1790	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.013%	71.463%
1791	ASTRA INTERNATI	0.013%	71.476%
1792	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.013%	71.489%
1793	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.013%	71.501%
1794	COLRUYT SA	0.013%	71.514%
1795	PETROCHINA CO	0.013%	71.526%
1796	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.013%	71.539%
1797	WEX INC COMMON STOCK USD.01	0.013%	71.551%
1798	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.013%	71.564%
1799	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.013%	71.576%
1800	ORACLE CORP SR UNSECURED 10/22 2.5	0.013%	71.589%
1801	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.013%	71.601%
1802	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.013%	71.614%
1803	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.013%	71.626%
1804	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.012%	71.639%
1805	SHOWA DENKO KK	0.012%	71.651%
1806	ABERDEEN TRUST	0.012%	71.664%
1807	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.012%	71.676%
1808	RELX PLC SPON ADR ADR	0.012%	71.689%
1809	PFIZER INC SR UNSECURED 12/26 3	0.012%	71.701%
1810	KAO CORP	0.012%	71.714%
1811	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.012%	71.726%
1812	TRANSOCEAN LTD	0.012%	71.739%
1813	FEDEX CORP COMPANY GUAR 02/20 2.3	0.012%	71.751%
1814	EXELON CORP SR UNSECURED 04/26 3.4	0.012%	71.764%
1815	BHP BILLITON FI	0.012%	71.776%
1816	ORION CORP	0.012%	71.789%
1817	NORDSTROM INC	0.012%	71.801%
1818	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.012%	71.813%
1819	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.012%	71.826%
1820	WIENERBERGER AG	0.012%	71.838%
1821	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.012%	71.851%
1822	CITIGROUP INC SR UNSECURED 04/25 3.3	0.012%	71.863%
1823	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.012%	71.876%
1824	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.012%	71.888%
1825	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.012%	71.900%
1826	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.012%	71.913%
1827	DEUTSCHE BK AG	0.012%	71.925%
1828	JAPAN RETAIL FU	0.012%	71.938%
1829	CATALENT INC COMMON STOCK USD.01	0.012%	71.950%
1830	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.012%	71.962%
1831	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.012%	71.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	ACCIONA SA	0.012%	71.987%
1833	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.012%	71.999%
1834	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	72.012%
1835	UNITED URBAN IN	0.012%	72.024%
1836	STATOIL ASA COMPANY GUAR 01/23 2.45	0.012%	72.037%
1837	BEAZLEY PLC	0.012%	72.049%
1838	TCF FINL CORP	0.012%	72.061%
1839	MITSUBISHI MATE	0.012%	72.074%
1840	DAIWA HOUSE IND	0.012%	72.086%
1841	WESCO INTERNATI	0.012%	72.098%
1842	SYDBANK	0.012%	72.111%
1843	OAO GAZPROM-SPO	0.012%	72.123%
1844	CEMEX SA	0.012%	72.135%
1845	AARON S INC COMMON STOCK USD.5	0.012%	72.148%
1846	FRESENIUS MEDIC	0.012%	72.160%
1847	HONG KONG EXCHA	0.012%	72.172%
1848	MAJOR DRILLING	0.012%	72.185%
1849	FIRSTGROUP	0.012%	72.197%
1850	AXA-UAP	0.012%	72.209%
1851	MB FINANCIAL INC COMMON STOCK USD.01	0.012%	72.221%
1852	ENSTAR GROUP LT	0.012%	72.234%
1853	STANDARD LIFE P	0.012%	72.246%
1854	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.012%	72.258%
1855	WPP PLC SPONSORED ADR ADR	0.012%	72.271%
1856	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	72.283%
1857	ROSS STORES INC	0.012%	72.295%
1858	A.P. MOLLER-MAE	0.012%	72.307%
1859	XCEL ENERGY INC COMMON STOCK USD2.5	0.012%	72.320%
1860	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.012%	72.332%
1861	MAN STRATEGIC H	0.012%	72.344%
1862	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	72.356%
1863	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.012%	72.368%
1864	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.012%	72.381%
1865	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.012%	72.393%
1866	BANK OF IRELAND	0.012%	72.405%
1867	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	72.417%
1868	WEC ENERGY GROU	0.012%	72.429%
1869	BOEING CO SR UNSECURED 03/25 2.5	0.012%	72.442%
1870	EQUITY COMMONWEALTH REIT USD.01	0.012%	72.454%
1871	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	72.466%
1872	LG CORP	0.012%	72.478%
1873	CAP GEMINI	0.012%	72.490%
1874	NIPPON MEAT PAC	0.012%	72.502%
1875	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.012%	72.514%
1876	KELLOGG CO 4% 1	0.012%	72.527%
1877	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.012%	72.539%
1878	MICROCHIP TECHN	0.012%	72.551%
1879	CRANE CO	0.012%	72.563%
1880	mitsui fudosan	0.012%	72.575%
1881	DERWENT LONDON	0.012%	72.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	SAMSUNG FIRE &	0.012%	72.599%
1883	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.012%	72.611%
1884	HSBC USA INC SR UNSECURED 08/20 2.75	0.012%	72.623%
1885	ECN CAPITAL COR	0.012%	72.635%
1886	ALFA SA DE CV	0.012%	72.647%
1887	AURUBIS AG	0.012%	72.659%
1888	MITSUBISHI GAS	0.012%	72.671%
1889	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.012%	72.683%
1890	CAMPBELL SOUP C	0.012%	72.695%
1891	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.012%	72.707%
1892	NEW YORK TIMES	0.012%	72.719%
1893	VONOVIA SE	0.012%	72.731%
1894	ARTIS REAL ESTA	0.012%	72.743%
1895	KENNAMETAL INC COMMON STOCK USD1.25	0.012%	72.755%
1896	GOLD FIELDS LTD SPONS ADR ADR	0.012%	72.767%
1897	KURARAY CO	0.012%	72.779%
1898	HCA HEALTHCARE INC COMMON STOCK USD.01	0.012%	72.791%
1899	PURE INDUSTRIAL	0.012%	72.803%
1900	HEALTHCARE REALTY TRUST INC REIT USD.01	0.012%	72.815%
1901	SPARTAN ENERGY	0.012%	72.826%
1902	TIMKEN CO	0.012%	72.838%
1903	ASPEN INSURANCE	0.012%	72.850%
1904	WESTSHORE TERMI	0.012%	72.862%
1905	TAUBMAN CENTERS INC REIT USD.01	0.012%	72.874%
1906	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	72.886%
1907	IBERIABANK CORP	0.012%	72.898%
1908	WW GRAINGER INC	0.012%	72.910%
1909	CREW ENERGY INC	0.012%	72.922%
1910	TARGET CORP SR UNSECURED 04/26 2.5	0.012%	72.934%
1911	CHEUNG KONG PRO	0.012%	72.945%
1912	THYSSEN KRUPP A	0.012%	72.957%
1913	CNPC (HONG KONG	0.012%	72.969%
1914	OJI PAPER CO	0.012%	72.981%
1915	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.012%	72.993%
1916	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	73.005%
1917	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.012%	73.017%
1918	TRELLEBORG AB	0.012%	73.028%
1919	TERADATA CORP COMMON STOCK USD.01	0.012%	73.040%
1920	BAYER MOTOREN W	0.012%	73.052%
1921	CATHAY FINANCIA	0.012%	73.064%
1922	ADVANCE RESIDEN	0.012%	73.076%
1923	CA INC 3.6% 01A	0.012%	73.087%
1924	TRICAN WELL SER	0.012%	73.099%
1925	KAWASAKI HEAVY	0.012%	73.111%
1926	FERROVIAL SA	0.012%	73.123%
1927	DISCOVERY HLDGS	0.012%	73.135%
1928	FINISAR CORPORATION COMMON STOCK USD.001	0.012%	73.146%
1929	UNI-PRESIDENT E	0.012%	73.158%
1930	KLX INC COMMON STOCK USD.01	0.012%	73.170%
1931	RSP PERMIAN INC COMMON STOCK USD.01	0.012%	73.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	COMMERCIAL METALS CO COMMON STOCK USD.01	0.012%	73.193%
1933	GERRESHEIMER GR	0.012%	73.205%
1934	JM AB	0.012%	73.217%
1935	SUNRISE COMMUNC	0.012%	73.229%
1936	CONVERGYS CORP COMMON STOCK	0.012%	73.240%
1937	CBS CORP COMPANY GUAR 01/27 2.9	0.012%	73.252%
1938	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.012%	73.264%
1939	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.012%	73.276%
1940	LINCOLN ELEC HL	0.012%	73.287%
1941	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.012%	73.299%
1942	BENDIGO AND ADE	0.012%	73.311%
1943	ASTELLAS PHARMA	0.012%	73.322%
1944	MEGA FINANCIAL	0.012%	73.334%
1945	LOCALIZA RENT A	0.012%	73.346%
1946	CREE INC COMMON STOCK USD.00125	0.012%	73.357%
1947	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.012%	73.369%
1948	KYOCERA CORP	0.012%	73.381%
1949	FORTUM OYJ	0.012%	73.392%
1950	POLYONE CORPORATION COMMON STOCK USD.01	0.012%	73.404%
1951	CHINA INSURANCE	0.012%	73.416%
1952	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	73.427%
1953	FUJIFILM HLDGS	0.012%	73.439%
1954	BANK HAPOLIM B	0.012%	73.451%
1955	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.012%	73.462%
1956	SINGAPORE TELEC	0.012%	73.474%
1957	VOESTALPINE AG	0.012%	73.485%
1958	ALPS ELECTRIC C	0.012%	73.497%
1959	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	73.508%
1960	STERLING BANCORP/DE COMMON STOCK USD.01	0.012%	73.520%
1961	DAVE & BUSTER'S	0.012%	73.532%
1962	ACCOR	0.012%	73.543%
1963	SHOPRITE HLDGS	0.012%	73.555%
1964	Atlantia SpA	0.012%	73.566%
1965	ELECTROCOMPONEN	0.012%	73.578%
1966	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.012%	73.589%
1967	PUBLIC SERVICE	0.012%	73.601%
1968	TELEFLEX INC COMMON STOCK USD1.0	0.012%	73.612%
1969	DOMTAR CORP USD	0.012%	73.624%
1970	CNOOC LTD	0.012%	73.636%
1971	SONOVA HOLDING	0.012%	73.647%
1972	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.012%	73.659%
1973	SAIPEM SPA	0.012%	73.670%
1974	CBS CORP COMPANY GUAR 01/25 3.5	0.012%	73.682%
1975	FIRST SOLAR INC	0.012%	73.693%
1976	GRACO INC COMMON STOCK USD1.0	0.012%	73.705%
1977	BARLOWORLD LTD	0.012%	73.716%
1978	HECLA MINING CO	0.012%	73.728%
1979	WILLIAM DEMANT	0.011%	73.739%
1980	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	73.751%
1981	SUNAC CHINA HLD	0.011%	73.762%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	MITSUI CHEMICAL	0.011%	73.774%
1983	PROASSURANCE CORP COMMON STOCK USD.01	0.011%	73.785%
1984	NETFLIX INC COMMON STOCK USD.001	0.011%	73.797%
1985	ITT INC COMMON STOCK USD1.0	0.011%	73.808%
1986	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.011%	73.819%
1987	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.011%	73.831%
1988	ENERSYS COMMON STOCK USD.01	0.011%	73.842%
1989	ADIANT PLC	0.011%	73.854%
1990	SALESFORCE.COM	0.011%	73.865%
1991	WILLIAMS COS IN	0.011%	73.877%
1992	HANKOOK TIRE CO	0.011%	73.888%
1993	COMPAL ELECTRON	0.011%	73.899%
1994	IDEX CORP	0.011%	73.911%
1995	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	73.922%
1996	TOKYO ELECTRON	0.011%	73.934%
1997	PARTNERS GROUP	0.011%	73.945%
1998	UCB	0.011%	73.956%
1999	WATERS CORP	0.011%	73.968%
2000	HEALTHSOUTH CORP COMMON STOCK USD.01	0.011%	73.979%
2001	NU SKIN ENTERPR	0.011%	73.990%
2002	SHERWIN WILLIAM	0.011%	74.002%
2003	BUCHER IND-REGD	0.011%	74.013%
2004	FORTIVE CORP COMMON STOCK USD.01	0.011%	74.024%
2005	ALSTOM	0.011%	74.036%
2006	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.011%	74.047%
2007	LITHIA MOTORS INC CL A COMMON STOCK	0.011%	74.058%
2008	TATTS GROUP LTD	0.011%	74.070%
2009	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	74.081%
2010	CORESITE REALTY CORP REIT USD.01	0.011%	74.092%
2011	TETRA TECH INC COMMON STOCK USD.01	0.011%	74.104%
2012	MERCK KGAA	0.011%	74.115%
2013	TULLOW OIL PLC	0.011%	74.126%
2014	CHILDRENS PLACE	0.011%	74.137%
2015	FONCIERE DES RE	0.011%	74.149%
2016	ESSENT GROUP LT	0.011%	74.160%
2017	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.011%	74.171%
2018	GREENE KING	0.011%	74.182%
2019	ANGLOVAAL INDS	0.011%	74.194%
2020	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.011%	74.205%
2021	CRODA INTERNATI	0.011%	74.216%
2022	SUMITOMO MITSUI	0.011%	74.227%
2023	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.011%	74.239%
2024	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.011%	74.250%
2025	KINGBOARD CHEMI	0.011%	74.261%
2026	FOMENTO ECON ME	0.011%	74.272%
2027	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.011%	74.284%
2028	VISHAY INTERTEC	0.011%	74.295%
2029	VARIAN MEDICAL	0.011%	74.306%
2030	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.011%	74.317%
2031	BCO DO BRASIL S	0.011%	74.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	AON CORP COMPANY GUAR 09/20 5	0.011%	74.340%
2033	OCEANEERING INT	0.011%	74.351%
2034	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.011%	74.362%
2035	INGERSOLL GLB H	0.011%	74.373%
2036	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	74.384%
2037	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.011%	74.396%
2038	INCYTE PHARMACE	0.011%	74.407%
2039	LITE-ON TECHNOL	0.011%	74.418%
2040	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.011%	74.429%
2041	L-BANK BW FOERD	0.011%	74.440%
2042	SPARK NEW ZEA	0.011%	74.451%
2043	DAIKIN INDUSTRI	0.011%	74.462%
2044	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.011%	74.474%
2045	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.011%	74.485%
2046	AXIS CAPITAL HO	0.011%	74.496%
2047	KEPPEL CORP	0.011%	74.507%
2048	PDC ENERGY INC COMMON STOCK USD.01	0.011%	74.518%
2049	ALTUS GROUP LTD	0.011%	74.529%
2050	KONICA MINOLTA	0.011%	74.540%
2051	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	74.552%
2052	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.011%	74.563%
2053	VIFOR PHARMA AG	0.011%	74.574%
2054	BALL CORP COMPANY GUAR 03/22 5	0.011%	74.585%
2055	STAR ENTERTAINM	0.011%	74.596%
2056	LCI INDUSTRIES COMMON STOCK USD.01	0.011%	74.607%
2057	CENTAMIN PLC	0.011%	74.618%
2058	RENTOKIL INITIA	0.011%	74.629%
2059	MATTEL INC COMMON STOCK USD1.0	0.011%	74.640%
2060	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	74.651%
2061	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	74.662%
2062	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.011%	74.673%
2063	UBM PLC	0.011%	74.685%
2064	LENOVO GROUP LT	0.011%	74.696%
2065	ROGERS SUGAR IN	0.011%	74.707%
2066	VOYA FINANCIAL INC COMMON STOCK USD.01	0.011%	74.718%
2067	CANYON SERVICES	0.011%	74.729%
2068	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.011%	74.740%
2069	AETNA INC 4.125	0.011%	74.751%
2070	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.011%	74.762%
2071	HELMERICH & PAY	0.011%	74.773%
2072	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.011%	74.784%
2073	AMGEN INC SR UNSECURED 11/21 3.875	0.011%	74.795%
2074	MASONITE INTERNATIONAL CORP COMMON STOCK	0.011%	74.806%
2075	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	74.817%
2076	LIFE STORAGE INC REIT USD.01	0.011%	74.828%
2077	MCCORMICK & CO	0.011%	74.839%
2078	DISH NETWORK	0.011%	74.850%
2079	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.011%	74.861%
2080	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.011%	74.872%
2081	ARCELORMITTAL	0.011%	74.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	FIRST INDL REAL	0.011%	74.893%
2083	SUMITOMO RUBBER	0.011%	74.904%
2084	J + J SNACK FOODS CORP COMMON STOCK	0.011%	74.915%
2085	MALLINCKRODT PL	0.011%	74.926%
2086	EBAY INC SR UNSECURED 03/22 3.8	0.011%	74.937%
2087	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.011%	74.948%
2088	DIXONS CARPHONE	0.011%	74.959%
2089	EUTELSAT COMMUN	0.011%	74.970%
2090	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.011%	74.981%
2091	APACHE CORP COMMON STOCK USD.625	0.011%	74.992%
2092	US Wire Order	0.011%	75.002%
2093	DAINIPPON INK&C	0.011%	75.013%
2094	ORIX CORP	0.011%	75.024%
2095	OC OERLIKON COR	0.011%	75.035%
2096	OMNICOM GROUP I	0.011%	75.046%
2097	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	75.057%
2098	TOTAL SYSTEM SE	0.011%	75.068%
2099	ORIX JREIT INC	0.011%	75.078%
2100	SAMSUNG SDI CO	0.011%	75.089%
2101	SHIMAO PROPERTY	0.011%	75.100%
2102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	75.111%
2103	GEMALTO (PARIS)	0.011%	75.122%
2104	NIPPON TEL&TEL	0.011%	75.133%
2105	SURGE ENERGY IN	0.011%	75.143%
2106	SUNSTONE HOTEL	0.011%	75.154%
2107	SAAB AB	0.011%	75.165%
2108	PENGROWTH ENERGY CORP COMMON STOCK	0.011%	75.176%
2109	HRG GROUP INC COMMON STOCK USD.01	0.011%	75.187%
2110	KAPSTONE PAPER	0.011%	75.197%
2111	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.011%	75.208%
2112	AAC TECHNOLOGIE	0.011%	75.219%
2113	TEMENOS GROUP A	0.011%	75.230%
2114	BARRY CALLEBAUT	0.011%	75.241%
2115	AGT FOOD AND IN	0.011%	75.251%
2116	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.011%	75.262%
2117	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.011%	75.273%
2118	KLONDEX MINES L	0.011%	75.284%
2119	IMPERIAL HOLDIN	0.011%	75.294%
2120	ANTOFAGASTA HLD	0.011%	75.305%
2121	HEIDELBERGCEMEN	0.011%	75.316%
2122	GRAHAM HOLDINGS	0.011%	75.327%
2123	LUCARA DIAMOND	0.011%	75.337%
2124	GRUPO AEROPORTU	0.011%	75.348%
2125	RAGING RIVER EX	0.011%	75.359%
2126	CORPORATE OFFICE PROPERTIES REIT USD.01	0.011%	75.369%
2127	NETAPP INC SR UNSECURED 06/21 3.375	0.011%	75.380%
2128	APERAM SA	0.011%	75.391%
2129	PT BANK CENTRAL	0.011%	75.402%
2130	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	75.412%
2131	PLASTIC OMNIUM	0.011%	75.423%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	VALVOLINE INC COMMON STOCK USD.01	0.011%	75.434%
2133	INTU PROPERTIES	0.011%	75.444%
2134	T GARANTI BANKA	0.011%	75.455%
2135	GATX CORP	0.011%	75.466%
2136	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.011%	75.476%
2137	ANIXTER INTL IN	0.011%	75.487%
2138	SHAFTESBURY	0.011%	75.498%
2139	MEXICHEM SAB DE	0.011%	75.508%
2140	MEDNAX INC	0.011%	75.519%
2141	MONDI LTD	0.011%	75.529%
2142	COUSINS PROPERTIES INC REIT USD1.0	0.011%	75.540%
2143	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.011%	75.551%
2144	ROPER TECHNOLOG	0.011%	75.561%
2145	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.011%	75.572%
2146	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.011%	75.582%
2147	BCA POP EMILIA	0.011%	75.593%
2148	BERENDSEN PLC	0.011%	75.604%
2149	BANCORPSOUTH INC COMMON STOCK USD2.5	0.011%	75.614%
2150	FIRST FINANCIAL	0.011%	75.625%
2151	BIOGEN INC SR UNSECURED 09/20 2.9	0.011%	75.636%
2152	MSA SAFETY INC COMMON STOCK	0.011%	75.646%
2153	ECHOSTAR CORP A COMMON STOCK USD.001	0.011%	75.657%
2154	AUTODESK INC SR UNSECURED 06/20 3.125	0.011%	75.667%
2155	CHINA SHENHUA E	0.011%	75.678%
2156	HILLENBRAND INC COMMON STOCK	0.011%	75.689%
2157	BCO BRADESCO SA	0.011%	75.699%
2158	HUNTINGTON NATI	0.011%	75.710%
2159	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.011%	75.720%
2160	STATE STREET CORP SR UNSECURED 08/20 2.55	0.011%	75.731%
2161	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.011%	75.741%
2162	TRANSALTA RENEW	0.011%	75.752%
2163	BAJAJ FINSERV L	0.011%	75.762%
2164	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.011%	75.773%
2165	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.011%	75.784%
2166	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.011%	75.794%
2167	MORGAN STANLEY	0.011%	75.805%
2168	RANDSTAD HOLDIN	0.011%	75.815%
2169	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.011%	75.826%
2170	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.011%	75.836%
2171	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.011%	75.847%
2172	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.011%	75.857%
2173	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.011%	75.868%
2174	PNC BANK NA SR UNSECURED 07/20 2.6	0.011%	75.878%
2175	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.011%	75.889%
2176	ENGHOUSE SYSTEM	0.011%	75.899%
2177	HOME CAP GRP IN	0.011%	75.910%
2178	UNUM GROUP SR UNSECURED 05/21 3	0.011%	75.921%
2179	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.011%	75.931%
2180	BANK OF QUEENSL	0.011%	75.942%
2181	BAE SYSTEMS HLD	0.011%	75.952%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.011%	75.963%
2183	JOHN DEERE CAPI	0.011%	75.973%
2184	AFLAC INC SR UNSECURED 03/20 2.4	0.011%	75.984%
2185	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.011%	75.994%
2186	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.011%	76.005%
2187	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.011%	76.015%
2188	BHARAT FORGE LT	0.011%	76.026%
2189	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.011%	76.036%
2190	US BANCORP SR UNSECURED 01/22 2.625	0.011%	76.047%
2191	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.011%	76.057%
2192	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.011%	76.068%
2193	COPART INC	0.011%	76.078%
2194	SEMPRA ENERGY	0.011%	76.089%
2195	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.011%	76.099%
2196	CHINA LIFE INS	0.010%	76.110%
2197	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	76.120%
2198	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.010%	76.131%
2199	ABBVIE INC SR UNSECURED 05/20 2.5	0.010%	76.141%
2200	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.010%	76.152%
2201	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.010%	76.162%
2202	LOGMEIN INC COMMON STOCK USD.01	0.010%	76.173%
2203	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.010%	76.183%
2204	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.010%	76.194%
2205	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.010%	76.204%
2206	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.010%	76.215%
2207	LEGG MASON INC SR UNSECURED 07/19 2.7	0.010%	76.225%
2208	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.010%	76.236%
2209	EMPIRE STATE RE	0.010%	76.246%
2210	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.010%	76.256%
2211	WALT DISNEY CO	0.010%	76.267%
2212	US BANCORP SR UNSECURED 01/21 2.35	0.010%	76.277%
2213	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.010%	76.288%
2214	SIGNET JEWELERS	0.010%	76.298%
2215	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.010%	76.309%
2216	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.010%	76.319%
2217	QUALCOMM INC SR UNSECURED 05/20 2.25	0.010%	76.330%
2218	LAB CORP AMER H	0.010%	76.340%
2219	MIZUHO BANK LTD	0.010%	76.351%
2220	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.010%	76.361%
2221	COOPER TIRE&RUB	0.010%	76.372%
2222	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.010%	76.382%
2223	PEPSICO INC SR UNSECURED 10/20 2.15	0.010%	76.392%
2224	CITIGROUP INC SR UNSECURED 03/21 2.7	0.010%	76.403%
2225	MINING & MITSUI	0.010%	76.413%
2226	DIGITALGLOBE INC COMMON STOCK USD.001	0.010%	76.424%
2227	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.010%	76.434%
2228	CASINO GUICH-PE	0.010%	76.445%
2229	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.010%	76.455%
2230	BNP PARIBAS SR UNSECURED 05/20 2.375	0.010%	76.466%
2231	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	76.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.010%	76.486%
2233	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	76.497%
2234	SEAGATE TECHNOL	0.010%	76.507%
2235	ECOLAB INC SR U	0.010%	76.518%
2236	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.010%	76.528%
2237	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.010%	76.539%
2238	AMERICAN HONDA	0.010%	76.549%
2239	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.010%	76.560%
2240	HARLEY DAVIDSON	0.010%	76.570%
2241	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.010%	76.580%
2242	TRUSTMARK CORP COMMON STOCK	0.010%	76.591%
2243	SEVERN TRENT	0.010%	76.601%
2244	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.010%	76.612%
2245	LEGRAND SA	0.010%	76.622%
2246	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.010%	76.632%
2247	AT+T INC SR UNSECURED 06/20 2.45	0.010%	76.643%
2248	CITIGROUP INC	0.010%	76.653%
2249	VALLOUREC SA	0.010%	76.664%
2250	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.010%	76.674%
2251	MATTEL INC SR UNSECURED 08/21 2.35	0.010%	76.684%
2252	PERRIGO CO PLC	0.010%	76.695%
2253	COMERICA BANK SR UNSECURED 06/20 2.5	0.010%	76.705%
2254	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.010%	76.716%
2255	LEONI AG	0.010%	76.726%
2256	CONSTELLATION B	0.010%	76.736%
2257	WANT WANT CHINA	0.010%	76.747%
2258	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	76.757%
2259	HANG LUNG PROPE	0.010%	76.768%
2260	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.010%	76.778%
2261	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.010%	76.788%
2262	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.010%	76.799%
2263	TJX COS INC SR UNSECURED 06/21 2.75	0.010%	76.809%
2264	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.010%	76.819%
2265	MATTEL INC SR UNSECURED 03/18 1.7	0.010%	76.830%
2266	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	76.840%
2267	SANTANDER HLDG	0.010%	76.851%
2268	ORPEA	0.010%	76.861%
2269	SANDVINE COR-CA	0.010%	76.871%
2270	HERMAN MILLER I	0.010%	76.882%
2271	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	76.892%
2272	PUBLICIS GROUPE	0.010%	76.902%
2273	RANGE RESOURCES CORP COMMON STOCK USD.01	0.010%	76.913%
2274	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.010%	76.923%
2275	ICADE	0.010%	76.933%
2276	GLACIER BANCORP INC COMMON STOCK USD.01	0.010%	76.944%
2277	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.010%	76.954%
2278	GUYANA GOLDFIEL	0.010%	76.964%
2279	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.010%	76.974%
2280	YOKOGAWA ELECTR	0.010%	76.985%
2281	SUNTEC REIT	0.010%	76.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	BP CAPITAL MARK	0.010%	77.005%
2283	LIC HOUSING FIN	0.010%	77.016%
2284	ONEOK INC	0.010%	77.026%
2285	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.010%	77.036%
2286	TABCORP HLDGS L	0.010%	77.047%
2287	PANDORA A/S	0.010%	77.057%
2288	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.010%	77.067%
2289	ALEXANDER + BALDWIN INC COMMON STOCK	0.010%	77.077%
2290	IWG PLC	0.010%	77.088%
2291	PROVIDENT FINAN	0.010%	77.098%
2292	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	77.108%
2293	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	77.119%
2294	DAIWAHOUSE RE	0.010%	77.129%
2295	AUTODESK INC SR UNSECURED 12/22 3.6	0.010%	77.139%
2296	BONAVISTA ENERG	0.010%	77.149%
2297	NVIDIA CORP	0.010%	77.159%
2298	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	77.170%
2299	EMC CORP(MASS)	0.010%	77.180%
2300	HOWDEN JOINERY	0.010%	77.190%
2301	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.010%	77.200%
2302	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.010%	77.211%
2303	PLAINS ALL AMER	0.010%	77.221%
2304	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.010%	77.231%
2305	RED ELECTRICA C	0.010%	77.241%
2306	HANWHA CORP	0.010%	77.251%
2307	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	77.262%
2308	TELETECH HOLDIN	0.010%	77.272%
2309	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.010%	77.282%
2310	FRESH DEL MONTE	0.010%	77.292%
2311	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.010%	77.302%
2312	QUANTA COMPUTER	0.010%	77.312%
2313	BANK OF COMMUNI	0.010%	77.323%
2314	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.010%	77.333%
2315	AMER SPORTS OYJ	0.010%	77.343%
2316	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.010%	77.353%
2317	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.010%	77.363%
2318	ASML HOLDING NV	0.010%	77.373%
2319	TERNA RETE ELET	0.010%	77.383%
2320	EVERCORE PARTNE	0.010%	77.394%
2321	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	77.404%
2322	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	77.414%
2323	PAYSAFE GROUP P	0.010%	77.424%
2324	J FRONT RETAILI	0.010%	77.434%
2325	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	77.444%
2326	MINTH GROUP LTD	0.010%	77.454%
2327	MSC INDUSTRIAL	0.010%	77.464%
2328	BRANDYWINE REAL	0.010%	77.474%
2329	MOODY S CORP COMMON STOCK USD.01	0.010%	77.485%
2330	ELECTROLUX AB-S	0.010%	77.495%
2331	HINDALCO INDS	0.010%	77.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	SKF AB - B SHAR	0.010%	77.515%
2333	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.010%	77.525%
2334	MEREDITH CORP	0.010%	77.535%
2335	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.010%	77.545%
2336	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	77.555%
2337	SWEDEN GOVERNEN	0.010%	77.565%
2338	OLD NATIONAL BANCORP COMMON STOCK	0.010%	77.575%
2339	KELLOGG CO	0.010%	77.585%
2340	KERING	0.010%	77.595%
2341	THK CO	0.010%	77.605%
2342	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.010%	77.615%
2343	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	77.625%
2344	CANACCORD FINAN	0.010%	77.635%
2345	ULVAC INC.	0.010%	77.645%
2346	ICICI BANK LTD	0.010%	77.655%
2347	HANWHA CHEMICAL	0.010%	77.665%
2348	ENTERGY CORP	0.010%	77.675%
2349	ELECTR DE FRANC	0.010%	77.685%
2350	SYSCO CORPORATI	0.010%	77.695%
2351	DCC PLC	0.010%	77.705%
2352	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	77.715%
2353	CEZ AS	0.010%	77.725%
2354	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	77.735%
2355	YASKAWA ELEC CO	0.010%	77.745%
2356	TRIBUNE MEDIA C	0.010%	77.755%
2357	KAWASAKI KISEN	0.010%	77.765%
2358	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	77.775%
2359	FLOWSERVE CORP COMMON STOCK USD1.25	0.010%	77.785%
2360	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	77.795%
2361	HENGAN INTL	0.010%	77.805%
2362	UNIPOLSAI SPA	0.010%	77.815%
2363	KROGER CO SR UNSECURED 01/19 2.3	0.010%	77.825%
2364	SWIRE PACIFIC	0.010%	77.835%
2365	SKANSKA AB	0.010%	77.845%
2366	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.010%	77.855%
2367	ARISTOCRAT LEIS	0.010%	77.865%
2368	PRA HEALTH SCIE	0.010%	77.874%
2369	TIVO CORP COMMON STOCK USD.001	0.010%	77.884%
2370	COGECO INC COMMON STOCK	0.010%	77.894%
2371	FUJIKURA	0.010%	77.904%
2372	CDW CORP/DE COMMON STOCK USD.01	0.010%	77.914%
2373	PADDY POWER PLC	0.010%	77.924%
2374	CORNING INC SR UNSECURED 08/20 4.25	0.010%	77.934%
2375	TOPBUILD CORP COMMON STOCK	0.010%	77.944%
2376	MEDIASET	0.010%	77.953%
2377	MINITUBISHI UJF	0.010%	77.963%
2378	MERCURY GENERAL	0.010%	77.973%
2379	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.010%	77.983%
2380	KOBE STEEL	0.010%	77.993%
2381	CENTRAL JAPAN R	0.010%	78.003%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.010%	78.013%
2383	CHINA MINSHENG	0.010%	78.022%
2384	MILLICOM INTL C	0.010%	78.032%
2385	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.010%	78.042%
2386	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.010%	78.052%
2387	STORE CAPITAL CORP REIT USD.01	0.010%	78.062%
2388	PEAB AB	0.010%	78.072%
2389	SBA COMMUNICATIONS CORP REIT USD.01	0.010%	78.081%
2390	CANACOL ENERGY	0.010%	78.091%
2391	HASEKO CORP	0.010%	78.101%
2392	ROHM CO	0.010%	78.111%
2393	AVERY DENNISON	0.010%	78.121%
2394	PARAMOUNT GROUP INC REIT USD.01	0.010%	78.131%
2395	DREAM GLOBAL RE	0.010%	78.140%
2396	AKORN INC COMMON STOCK	0.010%	78.150%
2397	IG GROUP HLDGS	0.010%	78.160%
2398	PIEDMONT OFFICE	0.010%	78.170%
2399	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.010%	78.180%
2400	MSCI INC	0.010%	78.189%
2401	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	78.199%
2402	UBE INDUSTRIES	0.010%	78.209%
2403	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.010%	78.219%
2404	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.010%	78.229%
2405	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	78.238%
2406	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.010%	78.248%
2407	AGF MGMT LTD CL	0.010%	78.258%
2408	HEWLETT PACKARD	0.010%	78.268%
2409	AGILE PROPERTY	0.010%	78.277%
2410	ITRON INC	0.010%	78.287%
2411	DONGFENG MOTOR	0.010%	78.297%
2412	CARGOTEC CORP-B	0.010%	78.307%
2413	OMNICOM GROUP I	0.010%	78.316%
2414	SINO BIOPHAMACE	0.010%	78.326%
2415	TOKYU FUDOSAN H	0.010%	78.336%
2416	JAPAN PRIME REA	0.010%	78.346%
2417	BK OF EAST ASIA	0.010%	78.355%
2418	COVANTA HOLDING CORP COMMON STOCK USD.1	0.010%	78.365%
2419	PTT EXP&PROD-FG	0.010%	78.375%
2420	BUNZL PLC	0.010%	78.384%
2421	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.010%	78.394%
2422	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	78.404%
2423	SKYWEST INC COMMON STOCK	0.010%	78.414%
2424	Rural Electrifi	0.010%	78.423%
2425	T MOBILE USA INC COMPANY GUAR 04/22 4	0.010%	78.433%
2426	OMRON CORP	0.010%	78.443%
2427	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.010%	78.452%
2428	CABOT OIL & GAS	0.010%	78.462%
2429	DEAN FOODS CO COMMON STOCK USD.01	0.010%	78.472%
2430	CNH INDUSTRIAL	0.010%	78.481%
2431	BK MANDIRI	0.010%	78.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	DOMINO S PIZZA INC COMMON STOCK USD.01	0.010%	78.501%
2433	CRACKER BARREL	0.010%	78.510%
2434	COLONY STARWOOD HOMES REIT USD.01	0.010%	78.520%
2435	TIGER BRANDS	0.010%	78.530%
2436	STOREBRAND ASA	0.010%	78.539%
2437	ENDESA S.A.	0.010%	78.549%
2438	LITTELFUSE INC COMMON STOCK USD.01	0.010%	78.558%
2439	58.COM INC ADR ADR	0.010%	78.568%
2440	SBI HOLDINGS IN	0.010%	78.578%
2441	NIPRO CORP	0.010%	78.587%
2442	BILLERUD AB	0.010%	78.597%
2443	LOOMIS AB	0.010%	78.607%
2444	HELEN OF TROY C	0.010%	78.616%
2445	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.010%	78.626%
2446	AIRGAS INC COMPANY GUAR 08/20 3.05	0.010%	78.635%
2447	NOMURA REAL EST	0.010%	78.645%
2448	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.010%	78.655%
2449	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.010%	78.664%
2450	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.010%	78.674%
2451	RBC BEARINGS INC COMMON STOCK USD.01	0.010%	78.683%
2452	TULLETT PREBON	0.010%	78.693%
2453	HNI CORP	0.010%	78.702%
2454	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	78.712%
2455	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	78.722%
2456	PREMIER GOLD MI	0.010%	78.731%
2457	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.010%	78.741%
2458	AMEREN CORP	0.010%	78.750%
2459	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	78.760%
2460	NAVER CORP	0.010%	78.769%
2461	HYOSUNG CORP	0.010%	78.779%
2462	B+G FOODS INC COMMON STOCK USD.01	0.010%	78.788%
2463	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.010%	78.798%
2464	SEBECORP INDUST	0.010%	78.807%
2465	NATIONAL GENERA	0.010%	78.817%
2466	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.010%	78.826%
2467	EVONIK INDUSTRI	0.009%	78.836%
2468	Dongbu Insuranc	0.009%	78.845%
2469	KEMPER CORP COMMON STOCK USD.1	0.009%	78.855%
2470	FAMILYMART CO	0.009%	78.864%
2471	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.009%	78.874%
2472	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.009%	78.883%
2473	NABORS INDUSTRI	0.009%	78.893%
2474	GERDAU SA SIDER	0.009%	78.902%
2475	SYMRISE AG	0.009%	78.912%
2476	PAINTED PONY EN	0.009%	78.921%
2477	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.009%	78.931%
2478	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.009%	78.940%
2479	SEMGROUP CORP CLASS A COMMON STOCK	0.009%	78.950%
2480	HYUNDAI STEEL C	0.009%	78.959%
2481	NVR INC COMMON STOCK USD.01	0.009%	78.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	FIRSTCASH INC COMMON STOCK USD.01	0.009%	78.978%
2483	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	78.987%
2484	CAPITAMALL TRUS	0.009%	78.997%
2485	ARGO GROUP INTE	0.009%	79.006%
2486	SOUTH STATE CORP COMMON STOCK USD2.5	0.009%	79.016%
2487	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.009%	79.025%
2488	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.009%	79.034%
2489	UNIVAR INC COMMON STOCK USD.01	0.009%	79.044%
2490	QANTAS AIRWAYS	0.009%	79.053%
2491	CHINA STEEL	0.009%	79.063%
2492	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	79.072%
2493	YUE YUEN INDUST	0.009%	79.081%
2494	SMITH AND NEPHE	0.009%	79.091%
2495	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	79.100%
2496	LOGITECH INTERN	0.009%	79.109%
2497	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	79.119%
2498	ENERSIS SA	0.009%	79.128%
2499	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	79.138%
2500	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.009%	79.147%
2501	WARTSILA OYJ AB	0.009%	79.156%
2502	HYDRO ONE LTD	0.009%	79.166%
2503	ATLAS COPCO AB-	0.009%	79.175%
2504	RAIA DROGASIL S	0.009%	79.184%
2505	PAYCHEX INC	0.009%	79.194%
2506	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	79.203%
2507	MONSTER BEVERAGE CORP COMMON STOCK	0.009%	79.212%
2508	FASTENAL	0.009%	79.222%
2509	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	79.231%
2510	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.009%	79.240%
2511	CEMEX SA	0.009%	79.250%
2512	SHINHAN FINANCI	0.009%	79.259%
2513	SHARP CORP	0.009%	79.268%
2514	PEARSON	0.009%	79.278%
2515	E.SUN FINANCIAL	0.009%	79.287%
2516	WAJAX CORP	0.009%	79.296%
2517	BALCHEM CORP COMMON STOCK USD.0667	0.009%	79.306%
2518	CHORUS AVIATION	0.009%	79.315%
2519	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.009%	79.324%
2520	NIPPON PROLOGIS	0.009%	79.333%
2521	WOOD GROUP (JOH	0.009%	79.343%
2522	INTL FLAVORS&FR	0.009%	79.352%
2523	HENDERSON LAND	0.009%	79.361%
2524	NEDCOR LTD ZAR1	0.009%	79.371%
2525	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.009%	79.380%
2526	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	79.389%
2527	MORGAN STANLEY	0.009%	79.398%
2528	CANAM GROUP	0.009%	79.407%
2529	DRIL QUIP INC	0.009%	79.417%
2530	BAT INTL FINANC	0.009%	79.426%
2531	ASTRAZENECA	0.009%	79.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.009%	79.444%
2533	BANK LEUMI LE-I	0.009%	79.454%
2534	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	79.463%
2535	FORMOSA CHEMICA	0.009%	79.472%
2536	FUKUOKA FINANCI	0.009%	79.481%
2537	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	79.490%
2538	VEOLIA ENVIRONM	0.009%	79.500%
2539	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	79.509%
2540	AGGREKO PLC	0.009%	79.518%
2541	MEDICAL FACILIT	0.009%	79.527%
2542	AMGEN INC	0.009%	79.536%
2543	ALACER GOLD COR	0.009%	79.546%
2544	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.009%	79.555%
2545	XPERI CORP COMMON STOCK USD.001	0.009%	79.564%
2546	NKT HOLDING A/S	0.009%	79.573%
2547	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.009%	79.582%
2548	LI & FUNG LIMIT	0.009%	79.592%
2549	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	79.601%
2550	FLETCHER BUILDI	0.009%	79.610%
2551	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.009%	79.619%
2552	EXTENDICARE INC	0.009%	79.628%
2553	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	79.637%
2554	EQUITABLE GROUP	0.009%	79.647%
2555	DKSH HOLDING LT	0.009%	79.656%
2556	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	79.665%
2557	BNK FINANCIAL G	0.009%	79.674%
2558	WESTERN POWER W	0.009%	79.683%
2559	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.009%	79.692%
2560	NATIONAL EXPRES	0.009%	79.701%
2561	HANG LUNG DEVEL	0.009%	79.711%
2562	HITACHI CONST M	0.009%	79.720%
2563	HUGO BOSS AG	0.009%	79.729%
2564	CMS ENERGY CORP	0.009%	79.738%
2565	EDF	0.009%	79.747%
2566	CHINA GOLD INTL	0.009%	79.756%
2567	SINCLAIR BROADC	0.009%	79.765%
2568	CAMBREX CORP COMMON STOCK USD.1	0.009%	79.774%
2569	DENKI KAGAKU KO	0.009%	79.784%
2570	SIENNA SENIOR L	0.009%	79.793%
2571	INGENICO	0.009%	79.802%
2572	ARCONIC INC SR UNSECURED 02/22 5.87	0.009%	79.811%
2573	UGI CORP COMMON STOCK	0.009%	79.820%
2574	NIPPON YUSEN KK	0.009%	79.829%
2575	CVB FINANCIAL CORP COMMON STOCK	0.009%	79.838%
2576	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	79.847%
2577	THE FOSCHINI GR	0.009%	79.856%
2578	BANK OF THE OZARKS COMMON STOCK USD.01	0.009%	79.865%
2579	BRP INC/CA- SUB	0.009%	79.874%
2580	TAISHIN FINANCI	0.009%	79.883%
2581	OWENS + MINOR INC COMMON STOCK USD2.0	0.009%	79.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	79.901%
2583	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.009%	79.910%
2584	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.009%	79.919%
2585	JUPITER PLC	0.009%	79.928%
2586	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.009%	79.937%
2587	LG CABLE &MCHY	0.009%	79.946%
2588	CARTER S INC COMMON STOCK USD.01	0.009%	79.955%
2589	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	79.964%
2590	GLOBUS MEDICAL	0.009%	79.973%
2591	SAP SE SPONSORED ADR ADR	0.009%	79.982%
2592	GRUPA LOTOS S.A	0.009%	79.991%
2593	ARYZTA AG	0.009%	80.000%
2594	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	80.009%
2595	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.009%	80.018%
2596	LOTTE CHEMICAL	0.009%	80.027%
2597	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	80.036%
2598	ESTEE LAUDER CO	0.009%	80.045%
2599	KROGER CO SR UNSECURED 01/21 3.3	0.009%	80.054%
2600	CLP HOLDINGS	0.009%	80.063%
2601	HYUNDAI MARINE&	0.009%	80.072%
2602	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	80.081%
2603	MALAYAN BKG BHD	0.009%	80.089%
2604	SYMANTEC CORP	0.009%	80.098%
2605	LEG IMMOBILIEN	0.009%	80.107%
2606	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.009%	80.116%
2607	BQE CANT VAUDOI	0.009%	80.125%
2608	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.009%	80.134%
2609	GAMESA CORP TEC	0.009%	80.143%
2610	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.009%	80.152%
2611	SOUTH32 LTD	0.009%	80.160%
2612	TGS NOPEC GEOPH	0.009%	80.169%
2613	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	80.178%
2614	TRUWORTHS INTER	0.009%	80.187%
2615	LARSEN & TOUBRO	0.009%	80.196%
2616	TOPPAN PRINTING	0.009%	80.205%
2617	AUTOZONE INC COMMON STOCK USD.01	0.009%	80.214%
2618	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	80.222%
2619	CEMBRA MONEY BA	0.009%	80.231%
2620	TRINIDAD DRILLI	0.009%	80.240%
2621	SAPORO BREWERI	0.009%	80.249%
2622	QISDA CORP	0.009%	80.258%
2623	BT GROUP PLC SPON ADR ADR	0.009%	80.267%
2624	IROBOT CORP	0.009%	80.275%
2625	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.009%	80.284%
2626	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	80.293%
2627	VF CORP	0.009%	80.302%
2628	QEP RESOURCES INC COMMON STOCK USD.01	0.009%	80.311%
2629	ANTHEM INC SR UNSECURED 08/20 4.35	0.009%	80.320%
2630	ASAHI BREWERIES	0.009%	80.328%
2631	HERBALIFE LTD COMMON STOCK USD.002	0.009%	80.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	Straumann AG	0.009%	80.346%
2633	CHEMED CORP COMMON STOCK USD1.0	0.009%	80.355%
2634	HENNES & MAURIT	0.009%	80.364%
2635	TREVALI MINING	0.009%	80.372%
2636	ATKINS WS	0.009%	80.381%
2637	KONE OYJ	0.009%	80.390%
2638	PHOENIX GROUP H	0.009%	80.399%
2639	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.009%	80.408%
2640	VOPAK (KON)	0.009%	80.416%
2641	GLP J-REIT	0.009%	80.425%
2642	MO OCH DOMSJO A	0.009%	80.434%
2643	CHALLENGER FIN	0.009%	80.443%
2644	JUNGHEINRICH -	0.009%	80.451%
2645	CARPENTER TECH	0.009%	80.460%
2646	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	80.469%
2647	ROYAL UNIBREW A	0.009%	80.478%
2648	SEMTECH CORP	0.009%	80.486%
2649	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	80.495%
2650	COSCO PACIFIC	0.009%	80.504%
2651	ENERGEN CORP COMMON STOCK USD.01	0.009%	80.513%
2652	PERNOD-RICARD	0.009%	80.521%
2653	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	80.530%
2654	GILDEMEISTER AG	0.009%	80.539%
2655	WPG HOLDINGS	0.009%	80.547%
2656	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.009%	80.556%
2657	BANKINTER SA	0.009%	80.565%
2658	SEMICONDUCTOR M	0.009%	80.574%
2659	YOKOHAMA RUBBER	0.009%	80.582%
2660	BUFFALO WILD WINGS INC COMMON STOCK	0.009%	80.591%
2661	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.009%	80.600%
2662	MEDIASET ESPANA	0.009%	80.608%
2663	TARO PHARMACEUT	0.009%	80.617%
2664	MARUTI SUZUKI	0.009%	80.626%
2665	HOMESERVE PLC	0.009%	80.634%
2666	ALUMINA LTD	0.009%	80.643%
2667	MAHINDRA & MAHIN	0.009%	80.652%
2668	TOTAL ENERGY SE	0.009%	80.660%
2669	GETINGE AB, B S	0.009%	80.669%
2670	VAIL RESORTS	0.009%	80.678%
2671	TELENOR AS	0.009%	80.686%
2672	CHINA COMMUNICA	0.009%	80.695%
2673	MDC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.704%
2674	BANNER CORPORATION COMMON STOCK USD.01	0.009%	80.712%
2675	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.009%	80.721%
2676	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	80.730%
2677	CARDTRONICS PLC	0.009%	80.738%
2678	HAYS	0.009%	80.747%
2679	CAPITALAND	0.009%	80.756%
2680	WORLEYPARSONS	0.009%	80.764%
2681	A.P. MOLLER-MAE	0.009%	80.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	ALCOA CORP COMMON STOCK USD.01	0.009%	80.781%
2683	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.009%	80.790%
2684	GAM HOLDING LTD	0.009%	80.799%
2685	GREAT WALL AUTO	0.009%	80.807%
2686	A P MOLLER - MA	0.009%	80.816%
2687	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.009%	80.825%
2688	XEROX CORP 2.75	0.009%	80.833%
2689	EASTGROUP PROPERTIES INC REIT	0.009%	80.842%
2690	EDENRED	0.009%	80.850%
2691	WABTEC CORP COMMON STOCK USD.01	0.009%	80.859%
2692	ALLREAL HOLDING	0.009%	80.868%
2693	GREAT PORTLAND	0.009%	80.876%
2694	NGK SPARK PLUG	0.009%	80.885%
2695	GARTNER GROUP I	0.009%	80.893%
2696	SEABOARD CORP COMMON STOCK USD1.0	0.009%	80.902%
2697	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	80.911%
2698	SEALED AIR CORP COMMON STOCK USD.1	0.009%	80.919%
2699	CANFOR PULP PRO	0.009%	80.928%
2700	INFOSYS LTD SP ADR ADR	0.009%	80.936%
2701	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.009%	80.945%
2702	BLOCK(H&R)INC	0.009%	80.953%
2703	CHINA EVERBRIGH	0.009%	80.962%
2704	AXALTA COATING	0.009%	80.971%
2705	CBOE HOLDINGS INC COMMON STOCK	0.009%	80.979%
2706	TAKASHIMAYA CO	0.009%	80.988%
2707	AMMB HOLDINGS B	0.009%	80.996%
2708	SUEDZUCKER AG	0.009%	81.005%
2709	HYPROP INVESTME	0.009%	81.013%
2710	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.009%	81.022%
2711	YAMADA DENKI CO	0.009%	81.030%
2712	KINAXIS INC	0.009%	81.039%
2713	ERICSSON (LM) TEL SP ADR ADR	0.009%	81.047%
2714	TENNECO AUTOMOT	0.009%	81.056%
2715	AVIGILON CORP C	0.009%	81.064%
2716	MAXIMUS INC COMMON STOCK	0.009%	81.073%
2717	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.009%	81.081%
2718	DAI NIPPON PRIN	0.009%	81.090%
2719	CONDUENT INC COMMON STOCK USD.01	0.009%	81.098%
2720	UNIPOL GRUPPO F	0.008%	81.107%
2721	IBIDEN CO	0.008%	81.115%
2722	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	81.124%
2723	CHEVRON CORP SR UNSECURED 05/21 2.1	0.008%	81.132%
2724	WOOLWORTHS LTD	0.008%	81.141%
2725	JAPAN HOTEL REI	0.008%	81.149%
2726	CREDICORP	0.008%	81.158%
2727	WAL-MART DE MEX	0.008%	81.166%
2728	SOTHEBY S COMMON STOCK USD.01	0.008%	81.175%
2729	FAIRFAX MEDIA L	0.008%	81.183%
2730	WATSCO INC COMMON STOCK USD.5	0.008%	81.192%
2731	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	81.200%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.008%	81.209%
2733	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.008%	81.217%
2734	SGS SA-REG COMM	0.008%	81.225%
2735	SEIKO EPSON COR	0.008%	81.234%
2736	UNIVERSAL CORP	0.008%	81.242%
2737	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.008%	81.251%
2738	PRYSMIAN SPA CO	0.008%	81.259%
2739	GAP INC/THE SR UNSECURED 04/21 5.95	0.008%	81.268%
2740	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	81.276%
2741	MASCO CORP	0.008%	81.284%
2742	HAEMONETICS COR	0.008%	81.293%
2743	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.008%	81.301%
2744	CERNER CORP	0.008%	81.310%
2745	CHALEASE HOLDI	0.008%	81.318%
2746	BRADY(WH)	0.008%	81.326%
2747	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	81.335%
2748	STEPAN CO COMMON STOCK USD1.0	0.008%	81.343%
2749	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.008%	81.352%
2750	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	81.360%
2751	CENTERPOINT ENE	0.008%	81.368%
2752	BRAMBLES LIMITE	0.008%	81.377%
2753	BENCHMARK ELECT	0.008%	81.385%
2754	FERROGLOBE PLC	0.008%	81.393%
2755	KGHM POLSKA MIE	0.008%	81.402%
2756	OASIS PETROLEUM INC COMMON STOCK USD.01	0.008%	81.410%
2757	CATHAY PACIFIC	0.008%	81.419%
2758	MMI HOLDINGS LT	0.008%	81.427%
2759	PLAYTECH	0.008%	81.435%
2760	BONTERRA ENERGY	0.008%	81.444%
2761	CAPITACOMMERCIA	0.008%	81.452%
2762	AURIZON HOLDING	0.008%	81.460%
2763	BEMIS CO INC	0.008%	81.469%
2764	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	81.477%
2765	SOJITZ CORP COM	0.008%	81.485%
2766	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.008%	81.494%
2767	GOME ELECTRICAL	0.008%	81.502%
2768	AUTOCANADA INC	0.008%	81.510%
2769	VESUVIUS PLC	0.008%	81.519%
2770	HIKMA PHARMACEU	0.008%	81.527%
2771	ENSCO PLC CLASS	0.008%	81.535%
2772	AMBEV SA	0.008%	81.543%
2773	NIPPON EXPRESS	0.008%	81.552%
2774	ENDO INTERNATIO	0.008%	81.560%
2775	ROTORK PLC	0.008%	81.568%
2776	BROWN-FORMAN CO	0.008%	81.577%
2777	AIRCASTLE LTD	0.008%	81.585%
2778	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	81.593%
2779	WORTHINGTON IND	0.008%	81.601%
2780	POU CHEN	0.008%	81.610%
2781	TTM TECHNOLOGIES COMMON STOCK USD.001	0.008%	81.618%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	DAIICHI SANKYO	0.008%	81.626%
2783	WALKER + DUNLOP INC COMMON STOCK	0.008%	81.635%
2784	SUZUKEN CO LTD	0.008%	81.643%
2785	PGE POLSKA GRUP	0.008%	81.651%
2786	GRIFOLS SA	0.008%	81.659%
2787	LUKOIL PJSC - A	0.008%	81.668%
2788	MICHAEL KORS HO	0.008%	81.676%
2789	QINETIQ GROUP P	0.008%	81.684%
2790	RESILIENT REIT	0.008%	81.692%
2791	NTN CORPORATION	0.008%	81.701%
2792	ROWAN COMPANIES	0.008%	81.709%
2793	OTP BANK PLC	0.008%	81.717%
2794	LEGGETT + PLATT INC COMMON STOCK USD.01	0.008%	81.725%
2795	DILLARD DEPT ST	0.008%	81.734%
2796	BEKAERT SA	0.008%	81.742%
2797	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.008%	81.750%
2798	ESCORTS LTD	0.008%	81.758%
2799	BODYCOTE PLC	0.008%	81.766%
2800	PORTO SEGURO SA	0.008%	81.775%
2801	DAICEL CHEM IND	0.008%	81.783%
2802	ROBERT HALF INT	0.008%	81.791%
2803	THALES SA	0.008%	81.799%
2804	NOK CORP	0.008%	81.807%
2805	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	81.816%
2806	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	81.824%
2807	SAMSONITE INTL	0.008%	81.832%
2808	HERSHEY FOODS C	0.008%	81.840%
2809	II VI INC COMMON STOCK	0.008%	81.848%
2810	BUZZI UNICEM SP	0.008%	81.857%
2811	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.008%	81.865%
2812	SUZANO PAPEL E	0.008%	81.873%
2813	SANWA SHUTTER C	0.008%	81.881%
2814	RESMED INC	0.008%	81.889%
2815	KULICKE&SOFFA I	0.008%	81.897%
2816	SIMS GROUP LTD	0.008%	81.906%
2817	RLJ LODGING TRUST REIT	0.008%	81.914%
2818	HOPEWELL HLDGS	0.008%	81.922%
2819	IT HOLDINGS COR	0.008%	81.930%
2820	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	81.938%
2821	SHANGRI-LA ASIA	0.008%	81.946%
2822	HKT TRUST	0.008%	81.954%
2823	SYNAPTICS INC COMMON STOCK USD.001	0.008%	81.963%
2824	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	81.971%
2825	BAYTEX ENERGY CORP COMMON STOCK	0.008%	81.979%
2826	CLICLS GROUP	0.008%	81.987%
2827	RENASANT CORP COMMON STOCK USD5.0	0.008%	81.995%
2828	CREDIT SAISON C	0.008%	82.003%
2829	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.008%	82.011%
2830	GEN COMMUNICATI	0.008%	82.020%
2831	NOW INC COMMON STOCK USD.01	0.008%	82.028%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	ROGERS CORP COMMON STOCK USD1.0	0.008%	82.036%
2833	ASUSTEK COMPUTE	0.008%	82.044%
2834	WESTERN UNION CO COMMON STOCK USD.01	0.008%	82.052%
2835	CAIRN ENERGY PL	0.008%	82.060%
2836	NEX GROUP PLC	0.008%	82.068%
2837	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.008%	82.076%
2838	OUTOKUMPU OY	0.008%	82.084%
2839	ABERTIS INFRAES	0.008%	82.092%
2840	VENTURE CORP	0.008%	82.101%
2841	SECOM CO	0.008%	82.109%
2842	GREIF INC CL A COMMON STOCK	0.008%	82.117%
2843	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.008%	82.125%
2844	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.008%	82.133%
2845	NIPPON PAPER IN	0.008%	82.141%
2846	CROMBIE REAL ES	0.008%	82.149%
2847	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.008%	82.157%
2848	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	82.165%
2849	COMPUTER MODELL	0.008%	82.173%
2850	VECTREN CORP COMMON STOCK	0.008%	82.181%
2851	BEIJING CAPITAL	0.008%	82.189%
2852	ASM INTL NV	0.008%	82.197%
2853	ASHIKAGA HOLDIN	0.008%	82.205%
2854	DAINIPPON SCREE	0.008%	82.213%
2855	NINE DRAGONS PA	0.008%	82.221%
2856	FBL FINANCIAL G	0.008%	82.229%
2857	SASOL	0.008%	82.237%
2858	SWISS LIFE HLDG	0.008%	82.245%
2859	Alten	0.008%	82.253%
2860	TELKOM GROUP LT	0.008%	82.261%
2861	MRC GLOBAL INC COMMON STOCK USD.01	0.008%	82.269%
2862	AMCOR LIMITED	0.008%	82.277%
2863	ELEMENTIS (1998	0.008%	82.285%
2864	GVC HOLDINGS PL	0.008%	82.293%
2865	TATA CONSULTANC	0.008%	82.301%
2866	ADANI PORT & SE	0.008%	82.309%
2867	SUMITOMO OSAKA	0.008%	82.317%
2868	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	82.325%
2869	CHINA CITIC BK	0.008%	82.333%
2870	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.008%	82.340%
2871	TOYODA GOSEI	0.008%	82.348%
2872	BROOKS AUTOMATI	0.008%	82.356%
2873	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.008%	82.364%
2874	VOLVO AB	0.008%	82.372%
2875	TATA MOTORS LTD	0.008%	82.380%
2876	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.008%	82.388%
2877	CONCORDIA FINAN	0.008%	82.396%
2878	ULTRAPAR PARTIC	0.008%	82.404%
2879	SALZGITTER AG	0.008%	82.412%
2880	TIETO CORP OYJ	0.008%	82.420%
2881	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.008%	82.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	NOVO NORDISK A/S SPONS ADR ADR	0.008%	82.436%
2883	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.008%	82.443%
2884	RED HAT INC COMMON STOCK USD.0001	0.008%	82.451%
2885	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	82.459%
2886	ALTIUS MINERALS	0.008%	82.467%
2887	MITSUBISHI ESTA	0.008%	82.475%
2888	ISS A/S	0.008%	82.483%
2889	GLANBIA PLC	0.008%	82.491%
2890	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	82.499%
2891	NIBE INDUSTRIER	0.008%	82.506%
2892	WISTRON CORP	0.008%	82.514%
2893	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.008%	82.522%
2894	BRITISH SKY BRO	0.008%	82.530%
2895	CHONGQING RURAL	0.008%	82.538%
2896	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	82.546%
2897	SIMCORP A/S	0.008%	82.553%
2898	GUANGZHOU R&F P	0.008%	82.561%
2899	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	82.569%
2900	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	82.577%
2901	NIPPON ELEC GLA	0.008%	82.585%
2902	VIASAT INC COMMON STOCK USD.0001	0.008%	82.593%
2903	TANGER FACTORY OUTLET CENTER REIT USD.01	0.008%	82.600%
2904	LANCASTER COLON	0.008%	82.608%
2905	SCHROEDERS PLC	0.008%	82.616%
2906	YARA INTERNATIO	0.008%	82.624%
2907	EASYJET	0.008%	82.632%
2908	SHUTTERFLY INC	0.008%	82.639%
2909	SULZER AG	0.008%	82.647%
2910	CLEANAWAY WASTE	0.008%	82.655%
2911	KBR INC COMMON STOCK USD.001	0.008%	82.663%
2912	TOYOTA INDUSTRI	0.008%	82.671%
2913	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	82.678%
2914	GRUBHUB INC COMMON STOCK USD.0001	0.008%	82.686%
2915	CANADA HOUSING	0.008%	82.694%
2916	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	82.702%
2917	NAMCO BANDAI HO	0.008%	82.710%
2918	GEMALTO NV	0.008%	82.717%
2919	CIENA CORP COMMON STOCK USD.01	0.008%	82.725%
2920	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	82.733%
2921	BEIJING ENTERPR	0.008%	82.741%
2922	FILA KOREA LTD	0.008%	82.748%
2923	BK OF KYOTO	0.008%	82.756%
2924	GROUP 1 AUTO	0.008%	82.764%
2925	TAIWAN CEMENT	0.008%	82.772%
2926	WHIRLPOOL CORP	0.008%	82.779%
2927	PRA GROUP INC COMMON STOCK USD.01	0.008%	82.787%
2928	RUBIS	0.008%	82.795%
2929	TAISEI CORP	0.008%	82.803%
2930	STAMPS.COM INC COMMON STOCK USD.001	0.008%	82.810%
2931	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	82.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	CITIZEN WATCH C	0.008%	82.826%
2933	CHINA RESOURCES	0.008%	82.834%
2934	GRANITE CONST	0.008%	82.841%
2935	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	82.849%
2936	TOKYO TATEMONO	0.008%	82.857%
2937	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	82.865%
2938	SEEK LTD.	0.008%	82.872%
2939	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	82.880%
2940	WEIR GROUP	0.008%	82.888%
2941	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	82.895%
2942	AXEL SPRINGER A	0.008%	82.903%
2943	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	82.911%
2944	E-MART CO. LTD.	0.008%	82.919%
2945	ELECTRONICS	0.008%	82.926%
2946	WIPRO	0.008%	82.934%
2947	STATE BK OF IND	0.008%	82.942%
2948	STATE STREET CORP SR UNSECURED 05/21 1.95	0.008%	82.949%
2949	PUBLIC BNK-LOCA	0.008%	82.957%
2950	TRINSEO SA	0.008%	82.965%
2951	SCHOUW & CO	0.008%	82.972%
2952	AENA SA	0.008%	82.980%
2953	OSI SYSTEMS INC	0.008%	82.988%
2954	NEOPOST	0.008%	82.995%
2955	CINEWORLD GROUP	0.008%	83.003%
2956	NUVASIVE INC COMMON STOCK USD.001	0.008%	83.011%
2957	ACTIVIA PROPERT	0.008%	83.019%
2958	EVOLUTION MININ	0.008%	83.026%
2959	AVX CORP COMMON STOCK USD.01	0.008%	83.034%
2960	BRUKER CORP COMMON STOCK USD.01	0.008%	83.042%
2961	URBAN EDGE PROPERTIES REIT USD.01	0.008%	83.049%
2962	KOSMOS ENERGY L	0.008%	83.057%
2963	SINOPAC HLDG	0.008%	83.064%
2964	QTS REALTY TRUST INC CL A REIT USD.01	0.008%	83.072%
2965	HUTCHISON PORT	0.008%	83.080%
2966	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	83.087%
2967	KYOCERA CORP SPONS ADR ADR	0.008%	83.095%
2968	MORI SEIKI CO	0.008%	83.103%
2969	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.008%	83.110%
2970	ASML HOLDING NV	0.008%	83.118%
2971	KOREA INVESTMEN	0.008%	83.126%
2972	ANSELL LTD	0.008%	83.133%
2973	ACADIA REALTY TRUST REIT USD.001	0.008%	83.141%
2974	MERLIN ENTERTAI	0.008%	83.148%
2975	PLEXUS CORP COMMON STOCK USD.01	0.008%	83.156%
2976	ORORA LTD	0.008%	83.164%
2977	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.008%	83.171%
2978	KNOWLES CORP COMMON STOCK USD.01	0.008%	83.179%
2979	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.008%	83.186%
2980	NELNET INC CL A COMMON STOCK USD.01	0.008%	83.194%
2981	ASSURANT INC SR UNSECURED 03/18 2.5	0.008%	83.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	CANARA BANK	0.008%	83.209%
2983	RIGHTMOVE GROUP	0.008%	83.217%
2984	SUMITOMO METAL	0.008%	83.224%
2985	YY INC ADR ADR USD.00001	0.008%	83.232%
2986	WASHINGTON REIT REIT USD.01	0.008%	83.239%
2987	BROCADE COMMUNI	0.008%	83.247%
2988	KERRY PROPRTIE	0.008%	83.254%
2989	CAPITEC BANK HL	0.008%	83.262%
2990	VALIANT HOLDING	0.008%	83.270%
2991	FERRO CORP	0.008%	83.277%
2992	SPX FLOW INC COMMON STOCK USD.01	0.008%	83.285%
2993	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	83.292%
2994	CHINA CINDA ASS	0.008%	83.300%
2995	AMER NATL INS	0.008%	83.307%
2996	SIHUAN PHARMACE	0.008%	83.315%
2997	OIL SEARCH LTD	0.008%	83.322%
2998	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.008%	83.330%
2999	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.008%	83.337%
3000	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.008%	83.345%
3001	IDEA CELLULAR L	0.008%	83.352%
3002	EUROFINS SCIENT	0.008%	83.360%
3003	DAELIM INDUSTRI	0.008%	83.367%
3004	FIRST MERCHANTS CORP COMMON STOCK	0.008%	83.375%
3005	BARCLAYS PLC	0.008%	83.383%
3006	KURITA WATER IN	0.008%	83.390%
3007	ZILLOW GROUP INC C COMMON STOCK	0.008%	83.398%
3008	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	83.405%
3009	COFINIMMO	0.007%	83.413%
3010	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.007%	83.420%
3011	ABN AMRO GROUP	0.007%	83.427%
3012	DAITO TRUST CON	0.007%	83.435%
3013	YTL CORP	0.007%	83.442%
3014	ROCKWOOL INTL	0.007%	83.450%
3015	VONTOBEL HLDGS	0.007%	83.457%
3016	ATHABASCA OIL C	0.007%	83.465%
3017	GRUPO AEROPORTU	0.007%	83.472%
3018	ARCA CONTINEN	0.007%	83.480%
3019	BRILLIANCE CHIN	0.007%	83.487%
3020	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	83.495%
3021	TOWNE BANK COMMON STOCK USD1.667	0.007%	83.502%
3022	T IS BANKASI	0.007%	83.510%
3023	COCA-COLA BOTTL	0.007%	83.517%
3024	KASIKORNBANK PL	0.007%	83.525%
3025	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	83.532%
3026	CASIO COMPUTER	0.007%	83.540%
3027	NORSK HYDRO AS	0.007%	83.547%
3028	HOYA CORP	0.007%	83.554%
3029	CJ CHEILJEDANG	0.007%	83.562%
3030	YUANTA FINL HOL	0.007%	83.569%
3031	J.C. PENNEY CO INC COMMON STOCK USD.5	0.007%	83.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	83.584%
3033	MUELLER WATER P	0.007%	83.592%
3034	HITACHI METALS	0.007%	83.599%
3035	DOWA HOLDING CO	0.007%	83.606%
3036	FOSUN INTERNATI	0.007%	83.614%
3037	CARE CAPITAL PROPERTIES INC REIT USD.01	0.007%	83.621%
3038	AUTOZONE INC SR UNSECURED 01/23 2.875	0.007%	83.629%
3039	IJM CORP BERHAD	0.007%	83.636%
3040	AUTO TRADER GRO	0.007%	83.643%
3041	ADARO ENERGY TB	0.007%	83.651%
3042	ALTRAN TECHNOLO	0.007%	83.658%
3043	TRANSURBAN GROU	0.007%	83.666%
3044	ILLUMINA INC	0.007%	83.673%
3045	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.007%	83.680%
3046	SAMSUNG HEAVY	0.007%	83.688%
3047	YAMAGUCHI FINAN	0.007%	83.695%
3048	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.007%	83.703%
3049	NWS HOLDINGS LT	0.007%	83.710%
3050	SJM HOLDINGS LT	0.007%	83.717%
3051	SANTOS LIMITED	0.007%	83.725%
3052	BRAIT SA	0.007%	83.732%
3053	HK & CHINA GAS	0.007%	83.739%
3054	UNILEVER CAP CO	0.007%	83.747%
3055	NIKON CORP	0.007%	83.754%
3056	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	83.762%
3057	EBARA CORP	0.007%	83.769%
3058	CREST NICHOLSON	0.007%	83.776%
3059	TRYGVESTA AS	0.007%	83.784%
3060	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	83.791%
3061	E L FINL CORP L	0.007%	83.798%
3062	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.007%	83.806%
3063	MDU RES GROUP I	0.007%	83.813%
3064	BELIMO HOLDING	0.007%	83.820%
3065	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	83.828%
3066	DEVON ENERGY CORP COMMON STOCK USD.1	0.007%	83.835%
3067	AJINOMOTO CO IN	0.007%	83.842%
3068	OZ MINERALS LTD	0.007%	83.850%
3069	MERITZ SECURITI	0.007%	83.857%
3070	CHICO'S FAS INC	0.007%	83.864%
3071	LEONS FURNITURE	0.007%	83.872%
3072	TOYO TIRE & RUB	0.007%	83.879%
3073	NCR CORP	0.007%	83.886%
3074	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	83.894%
3075	BADGER DAYLIGHT	0.007%	83.901%
3076	VERINT SYSTEMS	0.007%	83.908%
3077	WESBANCO INC COMMON STOCK USD2.0833	0.007%	83.916%
3078	MUFG AMERICAS H	0.007%	83.923%
3079	ENTEL EMP NAC T	0.007%	83.930%
3080	MULTI COLOR CORP COMMON STOCK	0.007%	83.937%
3081	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.007%	83.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	WACKER CHEMIE A	0.007%	83.952%
3083	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	83.959%
3084	VICTREX PLC	0.007%	83.966%
3085	LLOYD THOMPSON	0.007%	83.974%
3086	PEBBLEBROOK HOT	0.007%	83.981%
3087	CHINA MEDICAL S	0.007%	83.988%
3088	CSR LIMITED	0.007%	83.995%
3089	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.007%	84.003%
3090	SUMITOMO FOREST	0.007%	84.010%
3091	NOF CORP	0.007%	84.017%
3092	TECHTRONIC INDU	0.007%	84.024%
3093	ALTICE NV CLAS	0.007%	84.032%
3094	DONALDSON CO IN	0.007%	84.039%
3095	SKY CITY	0.007%	84.046%
3096	WEBMD HEALTH CORP COMMON STOCK USD.01	0.007%	84.053%
3097	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	84.060%
3098	MORGAN STANLEY	0.007%	84.068%
3099	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.007%	84.075%
3100	TKH GROUP NV DU	0.007%	84.082%
3101	MACK CALI REALTY CORP REIT USD.01	0.007%	84.089%
3102	SECURITAS	0.007%	84.096%
3103	LG HOUSEHOLD HE	0.007%	84.104%
3104	SHENZHEN INVEST	0.007%	84.111%
3105	NIPPON KAYAKU C	0.007%	84.118%
3106	SUNNY OPTICAL T	0.007%	84.125%
3107	SHIN KONG FINL	0.007%	84.132%
3108	ADMIRAL GROUP	0.007%	84.139%
3109	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.007%	84.147%
3110	AFLAC INC SR UNSECURED 06/23 3.625	0.007%	84.154%
3111	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	84.161%
3112	NORDSTROM INC COMMON STOCK	0.007%	84.168%
3113	FUJI ELECTRIC C	0.007%	84.175%
3114	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.007%	84.182%
3115	VALENER INC	0.007%	84.189%
3116	NORTHVIEW APART	0.007%	84.197%
3117	JINDAL STEEL &	0.007%	84.204%
3118	TSUMURA & CO	0.007%	84.211%
3119	SUL AMERICA SA	0.007%	84.218%
3120	GREENCORE GROUP	0.007%	84.225%
3121	MTR CORP	0.007%	84.232%
3122	NIKE INC SR UNSECURED 11/26 2.375	0.007%	84.239%
3123	IMPALA PLATINUM	0.007%	84.246%
3124	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	84.254%
3125	LOGAN PROPERTY	0.007%	84.261%
3126	PROSIEBENSAT.1	0.007%	84.268%
3127	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.007%	84.275%
3128	CEAT LTD	0.007%	84.282%
3129	CH ROBINSON WOR	0.007%	84.289%
3130	YAMATO HOLDINGS	0.007%	84.296%
3131	JD SPORTS FASHI	0.007%	84.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	CHEMOURS CO/THE COMMON STOCK	0.007%	84.310%
3133	LIFE HEALTHCARE	0.007%	84.317%
3134	HIGH LINER FOOD	0.007%	84.324%
3135	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	84.331%
3136	PRICESMART INC	0.007%	84.339%
3137	ADELAIDE BRIGHT	0.007%	84.346%
3138	HITACHI CHEMICA	0.007%	84.353%
3139	SOFTWARE AG DAR	0.007%	84.360%
3140	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.007%	84.367%
3141	CHIBA BANK	0.007%	84.374%
3142	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	84.381%
3143	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.007%	84.388%
3144	BIOMERIEUX	0.007%	84.395%
3145	DUERR AG	0.007%	84.402%
3146	DDR CORP REIT USD.1	0.007%	84.409%
3147	DGB FINANCIAL G	0.007%	84.416%
3148	S-OIL CORPORATI	0.007%	84.423%
3149	NCC AB-B	0.007%	84.430%
3150	STATOIL ASA SPON ADR ADR	0.007%	84.437%
3151	CIMAREX ENERGY CO COMMON STOCK USD.01	0.007%	84.444%
3152	FUCHS PETROLUB	0.007%	84.451%
3153	SCHOLASTIC CORP	0.007%	84.458%
3154	BIOVERATIV INC COMMON STOCK USD.001	0.007%	84.465%
3155	KANEKA CORP	0.007%	84.472%
3156	TATA STEEL LIM	0.007%	84.479%
3157	BOVIS HOMES GRO	0.007%	84.486%
3158	SRC ENERGY INC COMMON STOCK USD.001	0.007%	84.493%
3159	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	84.500%
3160	SARTORIUS AG-VO	0.007%	84.507%
3161	JD.COM INC ADR ADR USD.00002	0.007%	84.514%
3162	EUROCOMMERCIAL	0.007%	84.521%
3163	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	84.528%
3164	NABTESCO CORP	0.007%	84.535%
3165	ADTRAN INC	0.007%	84.542%
3166	KYUSHU FINANCIA	0.007%	84.549%
3167	SINO-OCEAN LAND	0.007%	84.556%
3168	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	84.563%
3169	PENNON GROUP	0.007%	84.570%
3170	CALFRAC WELL SE	0.007%	84.577%
3171	OWENS-ILLINOIS	0.007%	84.583%
3172	SPROTT INC COMM	0.007%	84.590%
3173	NEXANS	0.007%	84.597%
3174	ALFA LAVAL AB	0.007%	84.604%
3175	METHODE ELEC IN	0.007%	84.611%
3176	DORMA+KABA HOLD	0.007%	84.618%
3177	KAZAKHMYS PLC	0.007%	84.625%
3178	VALMET CORP	0.007%	84.632%
3179	HEICO CORP CLASS A COMMON STOCK USD.01	0.007%	84.639%
3180	AMBU A/S	0.007%	84.646%
3181	CAPSTONE MINING	0.007%	84.653%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	LANDSTAR SYSTEM	0.007%	84.660%
3183	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	84.667%
3184	AGL ENERGY LTD	0.007%	84.673%
3185	ACXIOM CORP COMMON STOCK USD.1	0.007%	84.680%
3186	COGNEX CORP	0.007%	84.687%
3187	METCASH LTD	0.007%	84.694%
3188	DAIDO STEEL CO	0.007%	84.701%
3189	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	84.708%
3190	TUTOR PERINI CORP COMMON STOCK USD1.0	0.007%	84.715%
3191	BANCA MEDIOLANU	0.007%	84.722%
3192	TECH MAHINDRA L	0.007%	84.728%
3193	ALSEA SAB DE CV	0.007%	84.735%
3194	PINNACLE WEST CAPITAL COMMON STOCK	0.007%	84.742%
3195	MORINAGA MILK I	0.007%	84.749%
3196	JAMES HARDIE IN	0.007%	84.756%
3197	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	84.763%
3198	MCDERMOTT INTL	0.007%	84.770%
3199	MATSON INC COMMON STOCK	0.007%	84.776%
3200	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	84.783%
3201	WGL HOLDINGS INC COMMON STOCK	0.007%	84.790%
3202	REDROW	0.007%	84.797%
3203	TALANX AG	0.007%	84.804%
3204	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	84.810%
3205	INTERCONTINENTAL HOTELS ADR ADR	0.007%	84.817%
3206	FORWARD AIR COR	0.007%	84.824%
3207	ATMOS ENERGY CO	0.007%	84.831%
3208	CORE-MARK HLDG	0.007%	84.838%
3209	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	84.845%
3210	EMPRESA BRASILE	0.007%	84.851%
3211	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.007%	84.858%
3212	MAKITA CORP	0.007%	84.865%
3213	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.007%	84.872%
3214	BRF SA ADR ADR	0.007%	84.878%
3215	COCHLEAR LTD	0.007%	84.885%
3216	ABB LTD SPON ADR ADR	0.007%	84.892%
3217	ENI	0.007%	84.899%
3218	SAMSUNG SECS CO	0.007%	84.906%
3219	BENESSE CORP	0.007%	84.912%
3220	SAGE GROUP PLC/	0.007%	84.919%
3221	PETRONET LNG LT	0.007%	84.926%
3222	GS YUASA CORP	0.007%	84.933%
3223	N B T BANCORP INC COMMON STOCK USD.01	0.007%	84.939%
3224	GUNMA BANK	0.007%	84.946%
3225	ALLEGIANT TRAVE	0.007%	84.953%
3226	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	84.960%
3227	GAIL INDIA LTD	0.007%	84.966%
3228	TORO CO	0.007%	84.973%
3229	CATTOLICA ASSIC	0.007%	84.980%
3230	HP INC SR UNSECURED 12/21 4.65	0.007%	84.987%
3231	STEELCASE INC	0.007%	84.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	AZZ INC COMMON STOCK USD1.0	0.007%	85.000%
3233	DENTSU INC.	0.007%	85.007%
3234	ISETAN MITSUKOS	0.007%	85.013%
3235	MAPLETREE COMME	0.007%	85.020%
3236	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	85.027%
3237	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	85.034%
3238	PRIMARY HEALTH	0.007%	85.040%
3239	FORBO HLDG	0.007%	85.047%
3240	NTT DATA	0.007%	85.054%
3241	BUWOG AG	0.007%	85.060%
3242	NEW ORIENTAL ED	0.007%	85.067%
3243	STAG INDUSTRIAL INC REIT USD.01	0.007%	85.074%
3244	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.007%	85.081%
3245	NEWMARKET CORP COMMON STOCK	0.007%	85.087%
3246	K'S HOLDINGS	0.007%	85.094%
3247	MORNINGSTAR INC COMMON STOCK	0.007%	85.101%
3248	NOVATEK MICROEL	0.007%	85.107%
3249	FEDERAL BANK LT	0.007%	85.114%
3250	SINOPHARM GROUP	0.007%	85.121%
3251	SOPRA	0.007%	85.127%
3252	HACHIJUNI BANK	0.007%	85.134%
3253	FEDEX CORP COMPANY GUAR 01/24 4	0.007%	85.141%
3254	SANKYU INC	0.007%	85.147%
3255	SHANGHAI INDL	0.007%	85.154%
3256	Samsung Life In	0.007%	85.161%
3257	DAILY MAIL&GEN	0.007%	85.167%
3258	AMERIPRISE FINA	0.007%	85.174%
3259	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	85.181%
3260	INDUSTRIAL BANK	0.007%	85.187%
3261	JAPAN LOGISTICS	0.007%	85.194%
3262	HUANENG RENEWAB	0.007%	85.201%
3263	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.007%	85.207%
3264	BOLLORE	0.007%	85.214%
3265	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.007%	85.221%
3266	TAIYO YUDEN CO	0.007%	85.227%
3267	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	85.234%
3268	FRONTIER REIT	0.007%	85.241%
3269	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	85.247%
3270	CNP ASSURANCES	0.007%	85.254%
3271	SABINA SILVER C	0.007%	85.261%
3272	SEI INVESTMENT	0.007%	85.267%
3273	WABASH NATIONAL	0.007%	85.274%
3274	TRIUMPH GROUP I	0.007%	85.280%
3275	BILFINGER BERGE	0.007%	85.287%
3276	INTERFACE INC COMMON STOCK USD.1	0.007%	85.294%
3277	ORIENT OVERSEAS	0.007%	85.300%
3278	ZEON CO	0.007%	85.307%
3279	INFINERA CORP	0.007%	85.314%
3280	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	85.320%
3281	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.007%	85.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	HIROSHIMA BANK	0.007%	85.333%
3283	TOPDANMARK A/S	0.007%	85.340%
3284	CONTINENTAL GOL	0.007%	85.347%
3285	SCANA CORP COMMON STOCK	0.007%	85.353%
3286	LONDON STOCK EX	0.007%	85.360%
3287	SYNTHOMER PLC	0.007%	85.366%
3288	IDACORP INC COMMON STOCK	0.007%	85.373%
3289	HARSCO CORP	0.007%	85.380%
3290	LOJAS AMERICANA	0.007%	85.386%
3291	CSRA INC COMMON STOCK USD.001	0.007%	85.393%
3292	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	85.399%
3293	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	85.406%
3294	HYUNDAI DS,NEW	0.007%	85.413%
3295	HOCHTIEF AG	0.007%	85.419%
3296	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.007%	85.426%
3297	DISTRIBUIDORA I	0.007%	85.432%
3298	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	85.439%
3299	BANK OF GEORGIA	0.007%	85.446%
3300	GENTERA SAB DE	0.007%	85.452%
3301	WACOAL CORP	0.007%	85.459%
3302	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.007%	85.465%
3303	COMFORT SYSTEMS	0.007%	85.472%
3304	SNAM SPA	0.007%	85.478%
3305	ILLINOIS TOOL W	0.007%	85.485%
3306	FISHER & PAYKEL	0.007%	85.491%
3307	ANTA SPORTS PRO	0.007%	85.498%
3308	VONAGE HLDGS CO	0.007%	85.505%
3309	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	85.511%
3310	CIPLA LTD	0.007%	85.518%
3311	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	85.524%
3312	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	85.531%
3313	TPK HOLDINGS CO	0.007%	85.537%
3314	77TH BANK	0.007%	85.544%
3315	BIOGEN INC SR UNSECURED 09/22 3.625	0.007%	85.550%
3316	UNITED UTILITIE	0.007%	85.557%
3317	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.007%	85.563%
3318	QUALICORP SA	0.007%	85.570%
3319	POOL CORP COMMON STOCK USD.001	0.007%	85.576%
3320	PRIVATEBANCORP INC COMMON STOCK	0.007%	85.583%
3321	FAST RETAILING	0.006%	85.589%
3322	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.006%	85.596%
3323	SONIC HEALTHCAR	0.006%	85.602%
3324	CHANG HWA COMME	0.006%	85.609%
3325	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.006%	85.615%
3326	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.006%	85.622%
3327	AAR CORP	0.006%	85.628%
3328	CHICAGO BRIDGE	0.006%	85.635%
3329	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.006%	85.641%
3330	TAURON POLSKA E	0.006%	85.648%
3331	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	85.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.006%	85.661%
3333	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	85.667%
3334	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	85.673%
3335	SERVICEMASTER G	0.006%	85.680%
3336	BANCFIRST CORP	0.006%	85.686%
3337	CRANSWICK	0.006%	85.693%
3338	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.006%	85.699%
3339	EQT CORPORATION	0.006%	85.706%
3340	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	85.712%
3341	AIR WATER INC.	0.006%	85.719%
3342	WESTERN REFININ	0.006%	85.725%
3343	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	85.732%
3344	POWER FINANCE C	0.006%	85.738%
3345	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	85.744%
3346	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	85.751%
3347	AU OPTRONICS CO	0.006%	85.757%
3348	ELIOR	0.006%	85.764%
3349	SHISEIDO CO	0.006%	85.770%
3350	POWERTECH TECHN	0.006%	85.777%
3351	RLI CORP COMMON STOCK USD1.0	0.006%	85.783%
3352	KROGER 3.4% 15A	0.006%	85.789%
3353	ESSENTRA PLC	0.006%	85.796%
3354	INNOSPEC INC COMMON STOCK USD.01	0.006%	85.802%
3355	PARAGON GROUP O	0.006%	85.809%
3356	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.006%	85.815%
3357	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	85.822%
3358	GRAINCORP LTD	0.006%	85.828%
3359	KEIHAN ELECTRIC	0.006%	85.834%
3360	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.006%	85.841%
3361	CABELA S INC COMMON STOCK USD.01	0.006%	85.847%
3362	CORE LABORATORI	0.006%	85.854%
3363	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	85.860%
3364	PRICELINE GROUP	0.006%	85.866%
3365	L BRANDS INC COMMON STOCK USD.5	0.006%	85.873%
3366	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	85.879%
3367	UTD O/S LAND	0.006%	85.886%
3368	China Mengniu D	0.006%	85.892%
3369	ITV PLC	0.006%	85.898%
3370	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	85.905%
3371	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	85.911%
3372	LOGITECH INTERN	0.006%	85.917%
3373	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	85.924%
3374	BNC BANCORP COMMON STOCK	0.006%	85.930%
3375	LANCASHIRE HLDG	0.006%	85.936%
3376	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.006%	85.943%
3377	KEYCORP	0.006%	85.949%
3378	BE SEMICONDUCTO	0.006%	85.956%
3379	MORI HILLS REIT	0.006%	85.962%
3380	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.006%	85.968%
3381	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.006%	85.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	POWER ASSETS HO	0.006%	85.981%
3383	DOVER CORP SR UNSECURED 11/25 3.15	0.006%	85.987%
3384	KYUDENKO CORP	0.006%	85.994%
3385	DIPLOMA (NEW)	0.006%	86.000%
3386	LIQUOR STORES N	0.006%	86.006%
3387	ENERGIAS DE POR	0.006%	86.013%
3388	ACUITY BRANDS INC COMMON STOCK USD.01	0.006%	86.019%
3389	SHENZHOU INT GR	0.006%	86.025%
3390	WOOLWORTHS HLDG	0.006%	86.032%
3391	YAMAHA CORP	0.006%	86.038%
3392	PARK NATIONAL CORP COMMON STOCK	0.006%	86.044%
3393	EBAY INC 3.45%	0.006%	86.051%
3394	HANESBRANDS INC COMMON STOCK USD.01	0.006%	86.057%
3395	DRAX GROUP PLC	0.006%	86.063%
3396	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.006%	86.069%
3397	CIA BRASILEIRA	0.006%	86.076%
3398	CENCOSUD SA	0.006%	86.082%
3399	NETAPP INC SR UNSECURED 12/22 3.25	0.006%	86.088%
3400	BOB EVANS FARMS	0.006%	86.095%
3401	INSURANCE AUSTR	0.006%	86.101%
3402	SSAB SVENSKT ST	0.006%	86.107%
3403	HUMANA INC SR UNSECURED 10/19 2.625	0.006%	86.114%
3404	FUJITSU GENERAL	0.006%	86.120%
3405	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	86.126%
3406	MAGELLAN AEROSP	0.006%	86.132%
3407	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	86.139%
3408	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.006%	86.145%
3409	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	86.151%
3410	TESSENDERLO CHE	0.006%	86.158%
3411	OCI	0.006%	86.164%
3412	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.006%	86.170%
3413	IDEMITSU KOSAN	0.006%	86.176%
3414	SCHWEITER TECH	0.006%	86.183%
3415	XINYI GLASS HOL	0.006%	86.189%
3416	SIG	0.006%	86.195%
3417	FIBRIA CELULOSE SA SPON ADR ADR	0.006%	86.201%
3418	MIZUHO BANK LTD	0.006%	86.208%
3419	DR PEPPER SNAPP	0.006%	86.214%
3420	WERELDHAVE NV	0.006%	86.220%
3421	PORTUCEL EMPRES	0.006%	86.227%
3422	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	86.233%
3423	EBAY INC SR UNSECURED 08/19 2.2	0.006%	86.239%
3424	ANTHEM INC SR UNSECURED 08/19 2.25	0.006%	86.245%
3425	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	86.252%
3426	INVESTA OFFICE	0.006%	86.258%
3427	RICHMONT MINES INC COMMON STOCK	0.006%	86.264%
3428	CENTURY TOKYO	0.006%	86.270%
3429	ORKLA ASA	0.006%	86.276%
3430	CORBION NV	0.006%	86.283%
3431	EMBRAER SA SPON ADR ADR	0.006%	86.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	86.295%
3433	HINO MOTORS	0.006%	86.301%
3434	KRATON CORP COMMON STOCK USD.01	0.006%	86.308%
3435	HEICO CORP	0.006%	86.314%
3436	FEDEX CORP SR U	0.006%	86.320%
3437	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.006%	86.326%
3438	WEIS MARKETS IN	0.006%	86.333%
3439	KILLAM APART RE	0.006%	86.339%
3440	KOREAN AIR LINE	0.006%	86.345%
3441	MUELLER INDS IN	0.006%	86.351%
3442	PCCW LIMITED	0.006%	86.357%
3443	LEOPALACE 21	0.006%	86.364%
3444	BEIJING ENT WAT	0.006%	86.370%
3445	CHINA DEVELOPME	0.006%	86.376%
3446	BOYD GAMING COR	0.006%	86.382%
3447	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.006%	86.388%
3448	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.395%
3449	PEOPLE'S INSURA	0.006%	86.401%
3450	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.006%	86.407%
3451	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	86.413%
3452	ISRAEL DISCOUNT	0.006%	86.419%
3453	TOYOBO CO	0.006%	86.426%
3454	NIFCO INC	0.006%	86.432%
3455	NIDEC CORPORATI	0.006%	86.438%
3456	CHARTER HALL GR	0.006%	86.444%
3457	ALLETE INC	0.006%	86.450%
3458	SWISS PRIME SIT	0.006%	86.457%
3459	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.006%	86.463%
3460	NETGEAR INC COMMON STOCK USD.001	0.006%	86.469%
3461	HENKEL KGAA-PRE	0.006%	86.475%
3462	IYO BANK	0.006%	86.481%
3463	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	86.487%
3464	KONECRANES O	0.006%	86.494%
3465	KAMIGUMI CO	0.006%	86.500%
3466	SUEZ ENVIRONMEN	0.006%	86.506%
3467	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	86.512%
3468	SEVEN BANK LTD.	0.006%	86.518%
3469	JSR CORPORATION	0.006%	86.524%
3470	CIMB GROUP HOLD	0.006%	86.530%
3471	HELLA KGAA HUEC	0.006%	86.537%
3472	AES CORP COMMON STOCK USD.01	0.006%	86.543%
3473	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	86.549%
3474	SWATCH GROUP AG	0.006%	86.555%
3475	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	86.561%
3476	AWA BANK	0.006%	86.567%
3477	GRAFTON GROUP P	0.006%	86.573%
3478	HEROUX DEVTEK	0.006%	86.579%
3479	JAZZ PHARMACEUT	0.006%	86.586%
3480	AMEC FOSTER	0.006%	86.592%
3481	BANCOLOMBIA SA	0.006%	86.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	VERIZON COMMUNI	0.006%	86.604%
3483	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	86.610%
3484	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.616%
3485	NTT DOCOMO INC SPON ADR ADR	0.006%	86.622%
3486	LARGAN PRECISIO	0.006%	86.628%
3487	CRH MEDICAL COR	0.006%	86.634%
3488	ADEKA CORPORATI	0.006%	86.640%
3489	HUA NAN FINANCI	0.006%	86.647%
3490	CHUGOKU BANK	0.006%	86.653%
3491	CALERES INC COMMON STOCK USD.01	0.006%	86.659%
3492	VISCOFAN SA	0.006%	86.665%
3493	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	86.671%
3494	ALLIANT ENERGY	0.006%	86.677%
3495	B&M EUROPEAN VA	0.006%	86.683%
3496	MORINAGA & CO	0.006%	86.689%
3497	ICA GRUPPEN AB	0.006%	86.695%
3498	LEE & MAN PAPER	0.006%	86.701%
3499	NAGASE & CO	0.006%	86.707%
3500	CHINA AGRI-INDU	0.006%	86.714%
3501	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	86.720%
3502	KONAMI CO	0.006%	86.726%
3503	SHINSEGAE DEPT	0.006%	86.732%
3504	GPE EUROTUNNEL	0.006%	86.738%
3505	WEICHAJ POWER-H	0.006%	86.744%
3506	BYD ELECTRONIC	0.006%	86.750%
3507	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	86.756%
3508	SM ENERGY CO COMMON STOCK USD.01	0.006%	86.762%
3509	ONE GAS INC COMMON STOCK	0.006%	86.768%
3510	GREAT EAGLE HLD	0.006%	86.774%
3511	NIPPON ACCOMMOD	0.006%	86.780%
3512	AMEDISYS INC COMMON STOCK USD.001	0.006%	86.786%
3513	WOORI BANK	0.006%	86.792%
3514	HITACHI CAPITAL	0.006%	86.798%
3515	MTY FOOD GROUP	0.006%	86.805%
3516	VERISIGN	0.006%	86.811%
3517	TOKYO GAS CO	0.006%	86.817%
3518	LA Z BOY INC COMMON STOCK USD1.0	0.006%	86.823%
3519	KENEDIX REALTY	0.006%	86.829%
3520	PKO BANK POLSKI	0.006%	86.835%
3521	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	86.841%
3522	MBIA INC	0.006%	86.847%
3523	EMMI AG	0.006%	86.853%
3524	ALSTRIA OFFICE	0.006%	86.859%
3525	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.865%
3526	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.871%
3527	SUN TV NETWORK	0.006%	86.877%
3528	AYALA CORP	0.006%	86.883%
3529	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	86.889%
3530	JUST ENERGY GROUP INC COMMON STOCK	0.006%	86.895%
3531	LTC PROPERTIES	0.006%	86.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	86.907%
3533	UTD INTERNET AG	0.006%	86.913%
3534	CHINA GAS HOLDI	0.006%	86.919%
3535	MAEDA CORP	0.006%	86.925%
3536	CHINA LIFE INSURANCE CO ADR ADR	0.006%	86.931%
3537	HOKUHOKU FINANC	0.006%	86.937%
3538	PIZZA PIZZA ROY	0.006%	86.943%
3539	SHIMIZU CORP	0.006%	86.949%
3540	JAPAN EXCHANGE	0.006%	86.955%
3541	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	86.961%
3542	INVESTEC LIMITE	0.006%	86.967%
3543	NATIXIS	0.006%	86.973%
3544	WIN SEMICONDUCT	0.006%	86.979%
3545	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	86.985%
3546	HAITONG SECURIT	0.006%	86.991%
3547	ACCTON	0.006%	86.997%
3548	CRH (DUBLIN)	0.006%	87.003%
3549	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	87.009%
3550	CAPELLA EDUCATI	0.006%	87.015%
3551	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	87.021%
3552	NORDSON CORP COMMON STOCK	0.006%	87.027%
3553	ADVANTEST	0.006%	87.033%
3554	TOPCON CORPORAT	0.006%	87.039%
3555	ENN ENERGY HOLD	0.006%	87.044%
3556	PENTA OCEAN CON	0.006%	87.050%
3557	NASPERS LIMITED	0.006%	87.056%
3558	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.006%	87.062%
3559	DENA CO LTD	0.006%	87.068%
3560	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	87.074%
3561	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	87.080%
3562	FRANSHION PROPE	0.006%	87.086%
3563	TAIWAN HON CHUA	0.006%	87.092%
3564	SHIZUOKA BANK	0.006%	87.098%
3565	GCL-POLY ENERGY	0.006%	87.104%
3566	FIERA SCEPTRE I	0.006%	87.110%
3567	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	87.116%
3568	DIEBOLD INC	0.006%	87.122%
3569	F5 NETWORKS INC COMMON STOCK	0.006%	87.128%
3570	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	87.133%
3571	HFF INC CLASS A COMMON STOCK USD.01	0.006%	87.139%
3572	WADDELL & REED	0.006%	87.145%
3573	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	87.151%
3574	NAN YA PLASTIC	0.006%	87.157%
3575	CST BRANDS INC COMMON STOCK USD.01	0.006%	87.163%
3576	HYUNDAI DEVELOP	0.006%	87.169%
3577	JIANGXI COPPER	0.006%	87.175%
3578	YUEXIU PROPERTY	0.006%	87.181%
3579	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	87.187%
3580	DECHRA PHARMA	0.006%	87.192%
3581	TAIWAN COOPERAT	0.006%	87.198%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	INVENTEC CORP	0.006%	87.204%
3583	BTG PLC	0.006%	87.210%
3584	PSP SWISS PROPE	0.006%	87.216%
3585	KUBOTA CORP	0.006%	87.222%
3586	THOMAS COOK GRO	0.006%	87.228%
3587	DSW INC CLASS A COMMON STOCK	0.006%	87.234%
3588	ARGONAUT GOLD I	0.006%	87.239%
3589	INTEGRATED DEVI	0.006%	87.245%
3590	KEMIRA OY	0.006%	87.251%
3591	BREWIN DOLPHIN	0.006%	87.257%
3592	MAEDA ROAD CONS	0.006%	87.263%
3593	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	87.269%
3594	CBS CORP COMPANY GUAR 04/20 5.75	0.006%	87.275%
3595	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	87.281%
3596	WAREHOUSES DE P	0.006%	87.286%
3597	NOMURA HOLDINGS INC SPON ADR ADR	0.006%	87.292%
3598	WOONGJIN COWAY	0.006%	87.298%
3599	DELTA ELECTRONI	0.006%	87.304%
3600	BANCA POPOLARE	0.006%	87.310%
3601	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.006%	87.316%
3602	NITORI CO LTD	0.006%	87.321%
3603	GRUPO FINANCIER	0.006%	87.327%
3604	H2O RETAILING C	0.006%	87.333%
3605	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	87.339%
3606	ECONOCOM GROUP	0.006%	87.345%
3607	ANHUI CONCH CEM	0.006%	87.351%
3608	CJ CORP.	0.006%	87.356%
3609	COMPEQ MFG	0.006%	87.362%
3610	NIPPON KONPO UN	0.006%	87.368%
3611	SAIA INC COMMON STOCK USD.001	0.006%	87.374%
3612	SUPER GROUP	0.006%	87.380%
3613	SELECT INCOME REIT REIT USD.01	0.006%	87.386%
3614	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.006%	87.391%
3615	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	87.397%
3616	MEDIATEK INC	0.006%	87.403%
3617	FACTSET RESEARC	0.006%	87.409%
3618	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	87.415%
3619	MOBILE MINI INC COMMON STOCK USD.01	0.006%	87.420%
3620	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.006%	87.426%
3621	CFE	0.006%	87.432%
3622	NHK SPRING CO	0.006%	87.438%
3623	GEA GROUP AG	0.006%	87.444%
3624	NEXT PLC	0.006%	87.449%
3625	FLEXIUM INTERCO	0.006%	87.455%
3626	RELIANCE CAPITA	0.006%	87.461%
3627	D'IETEREN TRADI	0.006%	87.467%
3628	CTS EVENTIM	0.006%	87.473%
3629	DAEWOO SECURITI	0.006%	87.478%
3630	ACER INC	0.006%	87.484%
3631	SANTEN PHARM CO	0.006%	87.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	NISOURCE INC	0.006%	87.496%
3633	FAR EAST HORIZO	0.006%	87.501%
3634	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	87.507%
3635	RENISHAW	0.006%	87.513%
3636	DA OFFICE INV C	0.006%	87.519%
3637	KLOECKNER & CO	0.006%	87.525%
3638	RUMO SA	0.006%	87.530%
3639	SOUTHERN POWER	0.006%	87.536%
3640	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	87.542%
3641	PTT GLOBAL CHEM	0.006%	87.548%
3642	CYRELA BRAZIL R	0.006%	87.553%
3643	QUBE HOLDINGS L	0.006%	87.559%
3644	INDUS HOLDING A	0.006%	87.565%
3645	BARCO(NEW)	0.006%	87.571%
3646	CABLE ONE INC COMMON STOCK USD.01	0.006%	87.576%
3647	AMERICA MOVIL S	0.006%	87.582%
3648	PLANTRONICS INC COMMON STOCK USD.01	0.006%	87.588%
3649	BJ S RESTAURANTS INC COMMON STOCK	0.006%	87.593%
3650	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	87.599%
3651	GOLDEN AGRI RES	0.006%	87.605%
3652	BIRD CONSTRUCTI	0.006%	87.611%
3653	INTERPUMP GROUP	0.006%	87.616%
3654	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	87.622%
3655	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	87.628%
3656	KONINKLIJKE BAM	0.006%	87.634%
3657	SCRIPPS(EW)CO(N	0.006%	87.639%
3658	GLUSKIN SHEFF &	0.006%	87.645%
3659	METSA BOARD	0.006%	87.651%
3660	DAIICHI KOSHO C	0.006%	87.656%
3661	ACTUANT CORP A COMMON STOCK USD.2	0.006%	87.662%
3662	ULTRA ELECTRONI	0.006%	87.668%
3663	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	87.674%
3664	TERUMO CORP	0.006%	87.679%
3665	SUN PHARMACEUTI	0.006%	87.685%
3666	MINERAL RESOURC	0.006%	87.691%
3667	ANDRITZ AG	0.006%	87.696%
3668	KANSAI ELEC POW	0.006%	87.702%
3669	ALLEGION PLC	0.006%	87.708%
3670	HIGHWEALTH CONS	0.006%	87.713%
3671	TASEKO MINES LT	0.006%	87.719%
3672	GLORY	0.006%	87.725%
3673	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	87.731%
3674	BANKIA SA	0.006%	87.736%
3675	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	87.742%
3676	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.006%	87.748%
3677	TELEFONICA DEUT	0.006%	87.753%
3678	NIPPON SUISAN	0.006%	87.759%
3679	TRIPOD TECHNOLO	0.006%	87.765%
3680	RECORDATI SPA	0.006%	87.770%
3681	KCC CORP	0.006%	87.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	NIPPON LIGHT ME	0.006%	87.782%
3683	HAZAMA CORP(NEW	0.006%	87.787%
3684	ULTRAPAR PARTIC	0.006%	87.793%
3685	APOLLO TYRES	0.006%	87.799%
3686	ASIANA AIRLINES	0.006%	87.804%
3687	ECOLAB INC SR UNSECURED 12/21 4.35	0.006%	87.810%
3688	LION CORP	0.006%	87.815%
3689	EPLUS INC	0.006%	87.821%
3690	EXELIXIS INC	0.006%	87.827%
3691	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.006%	87.832%
3692	JACK IN THE BOX INC COMMON STOCK USD.01	0.006%	87.838%
3693	ASANKO GOLD INC	0.006%	87.844%
3694	RENGO CO	0.006%	87.849%
3695	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.006%	87.855%
3696	JAFCO CO LTD	0.006%	87.860%
3697	TOKUYAMA CORP	0.006%	87.866%
3698	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.006%	87.872%
3699	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	87.877%
3700	TINGYI(CAYMAN I	0.006%	87.883%
3701	OSG CORP	0.006%	87.888%
3702	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.894%
3703	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.006%	87.900%
3704	CHINA HONGQIAO	0.006%	87.905%
3705	CONMED CORP COMMON STOCK USD.01	0.006%	87.911%
3706	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.006%	87.916%
3707	JSE LTD	0.006%	87.922%
3708	REXFORD INDUSTR	0.006%	87.927%
3709	BREMBO SPA	0.006%	87.933%
3710	BOLSAS Y MERCAD	0.006%	87.939%
3711	CIFI HOLDINGS G	0.006%	87.944%
3712	USHIO INC	0.006%	87.950%
3713	FIRM CAPITAL MO	0.006%	87.955%
3714	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	87.961%
3715	TRITON INTERNAT	0.006%	87.966%
3716	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	87.972%
3717	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	87.977%
3718	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.006%	87.983%
3719	CHINA RAILWAY C	0.006%	87.989%
3720	CUBIC CORP COMMON STOCK	0.006%	87.994%
3721	CASTELLUM AB NE	0.006%	88.000%
3722	POWER INTEGRATI	0.006%	88.005%
3723	MODERN TIMES GR	0.006%	88.011%
3724	TRILOGY ENERGY	0.006%	88.016%
3725	SODEXHO ALLIANC	0.006%	88.022%
3726	AOYAMA TRADING	0.006%	88.027%
3727	MANDO CORPORATI	0.006%	88.033%
3728	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.006%	88.038%
3729	SMC CORP	0.006%	88.044%
3730	ROLLINS INC	0.006%	88.049%
3731	UTD DRUG	0.006%	88.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	MRV ENGENHARIA	0.006%	88.060%
3733	WALGREEN BOOTS	0.006%	88.066%
3734	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.006%	88.071%
3735	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	88.077%
3736	KT & G	0.006%	88.082%
3737	DHX MEDIA LTD	0.006%	88.088%
3738	SENIOR PLC	0.006%	88.093%
3739	CHUBU ELEC POWE	0.006%	88.099%
3740	IPSOS	0.006%	88.104%
3741	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.006%	88.110%
3742	BOSSARD HOLDING	0.006%	88.115%
3743	DIODES INC COMMON STOCK USD.667	0.006%	88.121%
3744	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.126%
3745	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	88.132%
3746	NISHI-NIPPON FI	0.005%	88.137%
3747	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.005%	88.143%
3748	NEUSTAR INC-CLA	0.005%	88.148%
3749	AXIATA GROUP	0.005%	88.154%
3750	ARGAN INC COMMON STOCK USD.15	0.005%	88.159%
3751	ZHONGSHENG GROU	0.005%	88.165%
3752	HORIBA	0.005%	88.170%
3753	FIRST PACIFIC C	0.005%	88.176%
3754	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.005%	88.181%
3755	BHARTI INFRATEL	0.005%	88.187%
3756	NISSHINBO IND I	0.005%	88.192%
3757	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.198%
3758	ASTEC INDUSTRIE	0.005%	88.203%
3759	SOUTH32 ADR ADR	0.005%	88.209%
3760	MICHAEL PAGE IN	0.005%	88.214%
3761	NETWORK HEALTHC	0.005%	88.219%
3762	COMPUTERSHARE L	0.005%	88.225%
3763	NORDSTROM INC	0.005%	88.230%
3764	JAMES RIVER GRO	0.005%	88.236%
3765	SHENZHEN INTERN	0.005%	88.241%
3766	KAJIMA CORP	0.005%	88.247%
3767	SEGA SAMMY HOLD	0.005%	88.252%
3768	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	88.258%
3769	NAGOYA RAILROAD	0.005%	88.263%
3770	ITC LTD	0.005%	88.268%
3771	DASSAULT SYSTEM	0.005%	88.274%
3772	LIBERTY HLDGS	0.005%	88.279%
3773	KOITO MFG CO	0.005%	88.285%
3774	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	88.290%
3775	INDUSTRIAS PENO	0.005%	88.296%
3776	BELMOND LTD	0.005%	88.301%
3777	MITSUBISHI MOTO	0.005%	88.306%
3778	NISHIMATSU CONS	0.005%	88.312%
3779	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	88.317%
3780	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.005%	88.323%
3781	MARSTON'S PLC	0.005%	88.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	CHART INDUSTRIE	0.005%	88.333%
3783	RATOS AB-B SHS	0.005%	88.339%
3784	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	88.344%
3785	AG GROWTH INTER	0.005%	88.349%
3786	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.005%	88.355%
3787	TIME INC COMMON STOCK USD.01	0.005%	88.360%
3788	BHARAT HEAVY EL	0.005%	88.366%
3789	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	88.371%
3790	ESTACIO PARTICI	0.005%	88.376%
3791	THIRD POINT REI	0.005%	88.382%
3792	LHC GROUP INC COMMON STOCK USD.01	0.005%	88.387%
3793	SHIGA BANK	0.005%	88.392%
3794	MAXLINEAR INC COMMON STOCK	0.005%	88.398%
3795	BDO UNIBANK INC	0.005%	88.403%
3796	GIANT MFG CO	0.005%	88.409%
3797	MERRY ELECTRONI	0.005%	88.414%
3798	WALSIN TECHNOLO	0.005%	88.419%
3799	HTC CORP COMMON	0.005%	88.425%
3800	DFDS A/S	0.005%	88.430%
3801	GPO FIN INBURSA	0.005%	88.435%
3802	CAPITAL & COUNT	0.005%	88.441%
3803	SING AIRP TRM S	0.005%	88.446%
3804	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.451%
3805	GENTHERM INC COMMON STOCK	0.005%	88.457%
3806	COMFORTDELGRO C	0.005%	88.462%
3807	PIRAMAL ENTERPR	0.005%	88.467%
3808	HANWA CO	0.005%	88.473%
3809	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	88.478%
3810	JBS SA	0.005%	88.483%
3811	IMCD GROUP NV	0.005%	88.489%
3812	EXPRESS SCRIPTS	0.005%	88.494%
3813	BECTON DICKINSO	0.005%	88.499%
3814	TOTVS SA	0.005%	88.505%
3815	SILICON LABORAT	0.005%	88.510%
3816	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.005%	88.515%
3817	DAH SING FINANC	0.005%	88.521%
3818	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	88.526%
3819	BHP BILLITON FI	0.005%	88.531%
3820	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	88.537%
3821	BRASKEM SA	0.005%	88.542%
3822	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.005%	88.547%
3823	ENTERPRISE INNS	0.005%	88.552%
3824	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.005%	88.558%
3825	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.005%	88.563%
3826	DINEQUITY INC	0.005%	88.568%
3827	MITIE GROUP	0.005%	88.574%
3828	TADANO	0.005%	88.579%
3829	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.005%	88.584%
3830	INTEL CORP SR UNSECURED 07/20 2.45	0.005%	88.589%
3831	TVS MOTOR CO	0.005%	88.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	LUK FOOK HOLDIN	0.005%	88.600%
3833	IMPLENIA AG	0.005%	88.605%
3834	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.005%	88.611%
3835	DAISHI BANK	0.005%	88.616%
3836	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.005%	88.621%
3837	ROCKWELL COLLIN	0.005%	88.626%
3838	TOAGOSEI CO LTD	0.005%	88.632%
3839	VIACOM INC SR UNSECURED 12/19 2.75	0.005%	88.637%
3840	OLYMPUS OPTICAL	0.005%	88.642%
3841	SPIRE INC COMMON STOCK USD1.0	0.005%	88.647%
3842	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	88.653%
3843	LUZERNER KTBK	0.005%	88.658%
3844	AMERICAN HONDA	0.005%	88.663%
3845	UNITE GROUP PLC	0.005%	88.668%
3846	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.005%	88.674%
3847	WETHERSPOON (J.	0.005%	88.679%
3848	SCHWEITZER-MAUD	0.005%	88.684%
3849	SANKYO CO LTD	0.005%	88.689%
3850	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	88.695%
3851	AT+T INC SR UNSECURED 02/21 2.8	0.005%	88.700%
3852	SHRIRAM TRANSP	0.005%	88.705%
3853	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	88.710%
3854	REALPAGE INC COMMON STOCK USD.001	0.005%	88.716%
3855	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.721%
3856	JTEKT CORP.	0.005%	88.726%
3857	RYOSAN CO	0.005%	88.731%
3858	INGEVITY CORP COMMON STOCK USD.01	0.005%	88.737%
3859	HAIER ELECTRONI	0.005%	88.742%
3860	SPAR GROUP LIMI	0.005%	88.747%
3861	FABRINET	0.005%	88.752%
3862	KUBOTA CORP	0.005%	88.757%
3863	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	88.763%
3864	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.005%	88.768%
3865	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	88.773%
3866	ASHMORE GROUP	0.005%	88.778%
3867	COM2US CORPORAT	0.005%	88.784%
3868	CAVIUM INC COMMON STOCK USD.001	0.005%	88.789%
3869	KEYBANK NA/CLEV	0.005%	88.794%
3870	MYLAN INC COMPANY GUAR 03/19 2.55	0.005%	88.799%
3871	EDP RENOVAVEIS	0.005%	88.804%
3872	NEXTEER AUTOMOT	0.005%	88.810%
3873	GATX CORP	0.005%	88.815%
3874	JUBILANT LIFE S	0.005%	88.820%
3875	FIVE PRIME THER	0.005%	88.825%
3876	EMPRESAS CMPC S	0.005%	88.831%
3877	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.005%	88.836%
3878	SOHO CHINA LTD	0.005%	88.841%
3879	UNIBET GROUP PL	0.005%	88.846%
3880	AEDIFICA	0.005%	88.851%
3881	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	88.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	88.862%
3883	CHINA RESOURCES	0.005%	88.867%
3884	AARHUSKARLSHAMN	0.005%	88.872%
3885	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.005%	88.877%
3886	LIBERTY GLOBAL	0.005%	88.883%
3887	JAPAN AIRLINES	0.005%	88.888%
3888	SUN ART RETAIL	0.005%	88.893%
3889	CHINA STATE CON	0.005%	88.898%
3890	ASSOCIATED BRIT	0.005%	88.903%
3891	EVERSOURCE ENER	0.005%	88.909%
3892	MALAYSIA AIRPOR	0.005%	88.914%
3893	SPARTANNASH CO COMMON STOCK	0.005%	88.919%
3894	KRUNG THAI BNK	0.005%	88.924%
3895	ORANGE SPON ADR ADR	0.005%	88.929%
3896	NISSAN CHEMICAL	0.005%	88.934%
3897	EXXARO	0.005%	88.940%
3898	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.945%
3899	KUEHNE & NAGEL	0.005%	88.950%
3900	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	88.955%
3901	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	88.960%
3902	ENERGY DEVELOP	0.005%	88.965%
3903	SOCIETE TELEVIS	0.005%	88.971%
3904	EURONEXT NV	0.005%	88.976%
3905	ASSECO POLAND S	0.005%	88.981%
3906	SAPURAKENCANA P	0.005%	88.986%
3907	SHANGHAI PHARMA	0.005%	88.991%
3908	CHINA PETROLEUM	0.005%	88.996%
3909	DOOSAN HEAVY IN	0.005%	89.001%
3910	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.005%	89.007%
3911	MAPLETREE INDUS	0.005%	89.012%
3912	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.017%
3913	AEON FINANCIAL	0.005%	89.022%
3914	MEDIBANK PVT LT	0.005%	89.027%
3915	JAPAN EXCELLENT	0.005%	89.032%
3916	TOKYU CORP	0.005%	89.037%
3917	OXFORD INDUSTRI	0.005%	89.043%
3918	KOREA LIFE INSU	0.005%	89.048%
3919	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	89.053%
3920	BANRISUL	0.005%	89.058%
3921	MELCO INTERNATI	0.005%	89.063%
3922	JOHNSON ELECTRI	0.005%	89.068%
3923	KOREAN REINSURA	0.005%	89.073%
3924	NCSOFT CORPN	0.005%	89.078%
3925	APA GROUP	0.005%	89.083%
3926	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	89.089%
3927	KUMAGAI GUMI CO	0.005%	89.094%
3928	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	89.099%
3929	FIRST INTERSTATE BANCYS A COMMON STOCK	0.005%	89.104%
3930	HERMES INTL	0.005%	89.109%
3931	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	89.114%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	INTRUM JUSTITIA	0.005%	89.119%
3933	EXLSERVICE HLDG	0.005%	89.124%
3934	EXTERRAN CORP COMMON STOCK USD.01	0.005%	89.129%
3935	TS TECH CO.LTD	0.005%	89.134%
3936	ALEXANDERS INC	0.005%	89.139%
3937	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	89.144%
3938	NORTH PACIFIC B	0.005%	89.149%
3939	LOTTE SHOPPING	0.005%	89.155%
3940	KINGBOARD LAMIN	0.005%	89.160%
3941	MORI TRUST SOGO	0.005%	89.165%
3942	MASIMO CORP COMMON STOCK USD.001	0.005%	89.170%
3943	FUJI OIL CO	0.005%	89.175%
3944	MARUHA NICHIRO	0.005%	89.180%
3945	SHERRITT INTERN	0.005%	89.185%
3946	MCKESSON CORP SR UNSECURED 03/21 4.75	0.005%	89.190%
3947	ENEA SA	0.005%	89.195%
3948	SKYWORTH DIGITA	0.005%	89.200%
3949	MIZRAHI TEFAHOT	0.005%	89.205%
3950	LG INNOTEK CO	0.005%	89.210%
3951	SA DES CIMENTS	0.005%	89.215%
3952	SHOWA SHELL SEK	0.005%	89.220%
3953	SONAE, S.G.P.S.	0.005%	89.225%
3954	EXPONENT INC COMMON STOCK USD.001	0.005%	89.230%
3955	NOVANTA INC COMMON STOCK	0.005%	89.235%
3956	VEON LTD ADR	0.005%	89.240%
3957	ALMACENES EXITO	0.005%	89.245%
3958	IIDA GROUP HOLD	0.005%	89.250%
3959	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	89.255%
3960	THAI OIL PCL-FR	0.005%	89.260%
3961	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	89.265%
3962	1ST SOURCE CORP COMMON STOCK	0.005%	89.270%
3963	EBIX INC COMMON STOCK USD.1	0.005%	89.275%
3964	GAMUDA BERHAD	0.005%	89.280%
3965	C & C GROUP PLC	0.005%	89.285%
3966	HERA	0.005%	89.290%
3967	SEINO TRANSPORT	0.005%	89.295%
3968	NIHON PARKERIZI	0.005%	89.300%
3969	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	89.305%
3970	STROER OUT-OF-H	0.005%	89.310%
3971	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	89.315%
3972	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.320%
3973	NUFARM	0.005%	89.325%
3974	HARVEY NORMAN H	0.005%	89.330%
3975	STANLEY ELECTRI	0.005%	89.335%
3976	EBRO FOODS SA	0.005%	89.340%
3977	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.005%	89.345%
3978	IWATANI INTL CO	0.005%	89.350%
3979	HORIZON PHARMA	0.005%	89.355%
3980	ACCELL GROUP	0.005%	89.360%
3981	MIRACA HOLDIN	0.005%	89.365%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	FOXCONN TECHNOL	0.005%	89.370%
3983	PIONEER FOODS L	0.005%	89.375%
3984	KWG PROPERTY HL	0.005%	89.380%
3985	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	89.385%
3986	AMC NETWORKS INC A COMMON STOCK	0.005%	89.390%
3987	KB HOME COMMON STOCK USD1.0	0.005%	89.395%
3988	RAMBUS INC	0.005%	89.400%
3989	NIPPON SEIKI CO	0.005%	89.405%
3990	TENNANT CO	0.005%	89.410%
3991	CHASE CORP COMMON STOCK USD.1	0.005%	89.415%
3992	TOYO SEIKAN KAI	0.005%	89.420%
3993	AMANO CORPORATI	0.005%	89.425%
3994	AUTONEUM HOLDIN	0.005%	89.430%
3995	WH SMITH PLC	0.005%	89.435%
3996	ATLAS COPCO AB	0.005%	89.440%
3997	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	89.445%
3998	FIBRIA CELULOSE	0.005%	89.450%
3999	SIAM CEMENT PCL	0.005%	89.455%
4000	HOKUETSU KISHU	0.005%	89.460%
4001	AF AB	0.005%	89.465%
4002	BRITVIC	0.005%	89.470%
4003	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	89.474%
4004	HEXPOL AB	0.005%	89.479%
4005	HYUNDAI HEAVY I	0.005%	89.484%
4006	FAR EASTONE TEL	0.005%	89.489%
4007	HAW PAR CORP LT	0.005%	89.494%
4008	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	89.499%
4009	GPO CATALANA OC	0.005%	89.504%
4010	SOUTH INDIA BAN	0.005%	89.509%
4011	MACRONIX INTERN	0.005%	89.514%
4012	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	89.519%
4013	MEDICLINIC INTE	0.005%	89.524%
4014	CITY DEVELOPMEN	0.005%	89.529%
4015	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	89.533%
4016	GPO CARSO SA DE	0.005%	89.538%
4017	PFEIFFER VAC TE	0.005%	89.543%
4018	K-REIT ASIA	0.005%	89.548%
4019	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.005%	89.553%
4020	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	89.558%
4021	ONTEX GROUP NV	0.005%	89.563%
4022	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	89.568%
4023	SHIMACHU CO	0.005%	89.573%
4024	ASM PACIFIC TEC	0.005%	89.578%
4025	MEGACABLE HOLDI	0.005%	89.582%
4026	TREND MICRO INC	0.005%	89.587%
4027	ALLIANCE FINANC	0.005%	89.592%
4028	PAPA JOHN'S INT	0.005%	89.597%
4029	AECI	0.005%	89.602%
4030	PNM RESOURCES I	0.005%	89.607%
4031	TOPRE CORPORATI	0.005%	89.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	SLIGRO FOOD GRO	0.005%	89.617%
4033	FP CORP	0.005%	89.621%
4034	GRUPO ELEKTRA(N	0.005%	89.626%
4035	NAVISTAR INTL C	0.005%	89.631%
4036	ILUKA RESOURCES	0.005%	89.636%
4037	KORIAN	0.005%	89.641%
4038	SARAS SPA	0.005%	89.646%
4039	SACYR SA	0.005%	89.651%
4040	LCY CHEMICAL CO	0.005%	89.655%
4041	TOHO HOLDINGS C	0.005%	89.660%
4042	SPAR NORD BANK	0.005%	89.665%
4043	US ECOLOGY INC COMMON STOCK USD.01	0.005%	89.670%
4044	PZ CUSSONS PLC	0.005%	89.675%
4045	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	89.680%
4046	DAVIDE CAMPARI-	0.005%	89.684%
4047	ALFRESA HOLDING	0.005%	89.689%
4048	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.694%
4049	MIRVAC GROUP RE	0.005%	89.699%
4050	SUMITOMO BAKELI	0.005%	89.704%
4051	DRILLISCH AG	0.005%	89.709%
4052	IMAX CORP	0.005%	89.713%
4053	NIPPON HODO CO	0.005%	89.718%
4054	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.723%
4055	HILL & SMITH HL	0.005%	89.728%
4056	ALON USA ENERGY INC COMMON STOCK USD.01	0.005%	89.733%
4057	HP INC SR UNSECURED 06/21 4.3	0.005%	89.737%
4058	OKI ELECTRIC IN	0.005%	89.742%
4059	TRONOX LTD-CL A	0.005%	89.747%
4060	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	89.752%
4061	ACERINOX SA	0.005%	89.757%
4062	ILIAD	0.005%	89.761%
4063	DUNDEE PRECIOUS	0.005%	89.766%
4064	FAR EAST TEXTIL	0.005%	89.771%
4065	TAIWAN PAIHO	0.005%	89.776%
4066	KIYO BANK	0.005%	89.781%
4067	SFS GROUP AG	0.005%	89.785%
4068	NOMURA RESEARCH	0.005%	89.790%
4069	ATWOOD OCEANICS	0.005%	89.795%
4070	TELECOM ITALIA	0.005%	89.800%
4071	PORT OF TAURANG	0.005%	89.804%
4072	DLF LIMITED	0.005%	89.809%
4073	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.814%
4074	OCLARO INC COMMON STOCK USD.01	0.005%	89.819%
4075	HOKKOKU BANK	0.005%	89.824%
4076	EMPRESAS COPEC	0.005%	89.828%
4077	RINGKJOEBING LA	0.005%	89.833%
4078	NORTHWEST HEALT	0.005%	89.838%
4079	FORMFACTOR INC COMMON STOCK USD.001	0.005%	89.843%
4080	APOLLO HOSPITAL	0.005%	89.847%
4081	VIAD CORP	0.005%	89.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	LAM RESEARCH CO	0.005%	89.857%
4083	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.862%
4084	CAP SA	0.005%	89.866%
4085	NIPPON SHOKUBAI	0.005%	89.871%
4086	AES CORP/VA SR UNSECURED 07/21 7.375	0.005%	89.876%
4087	ANDERSONS INC/THE COMMON STOCK	0.005%	89.881%
4088	AIR CHINA LTD	0.005%	89.886%
4089	UNIPRES CORP.	0.005%	89.890%
4090	UNIQA INSURANCE	0.005%	89.895%
4091	ARVIND LTD	0.005%	89.900%
4092	LINTEC CORP	0.005%	89.904%
4093	HITACHI TRNSPT	0.005%	89.909%
4094	INVINCIBLE INVE	0.005%	89.914%
4095	TECAN AG	0.005%	89.919%
4096	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	89.923%
4097	BIG YELLOW GROU	0.005%	89.928%
4098	EOH HOLDINGS LT	0.005%	89.933%
4099	AMOREPACIFIC GR	0.005%	89.938%
4100	NORMA GROUP AG	0.005%	89.942%
4101	LATAM AIRLINES	0.005%	89.947%
4102	FRESNILLO PLC	0.005%	89.952%
4103	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	89.957%
4104	FORTUNA SILVER MINES INC COMMON STOCK	0.005%	89.961%
4105	MEIJI HOLDINGS	0.005%	89.966%
4106	WEST JAPAN RAIL	0.005%	89.971%
4107	BHP BILLITON LTD SPON ADR ADR	0.005%	89.975%
4108	BLUCORA INC COMMON STOCK USD.0001	0.005%	89.980%
4109	LATAM AIRLINES GROUP SP ADR ADR	0.005%	89.985%
4110	KIMBERLY CLARK	0.005%	89.989%
4111	TERRENO REALTY CORP REIT USD.01	0.005%	89.994%
4112	EQUATORIAL ENER	0.005%	89.999%
4113	MAN WAH HOLDING	0.005%	90.004%
4114	TAIYO NIPPON SA	0.005%	90.008%
4115	CHESAPEAKE LODG	0.005%	90.013%
4116	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.005%	90.018%
4117	SSP GROUP PLC	0.005%	90.022%
4118	GUANGDONG INVES	0.005%	90.027%
4119	SWEDISH MATCH C	0.005%	90.032%
4120	TAIWAN UNION TE	0.005%	90.036%
4121	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.005%	90.041%
4122	INDEPENDENCE GR	0.005%	90.046%
4123	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.005%	90.050%
4124	NEWS CORP CLASS B COMMON STOCK	0.005%	90.055%
4125	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	90.060%
4126	DR REDDYS LABS	0.005%	90.064%
4127	COCA-COLA EUROP	0.005%	90.069%
4128	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.005%	90.074%
4129	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	90.078%
4130	WINBOND ELECTRO	0.005%	90.083%
4131	ARMSTRONG WORLD	0.005%	90.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	90.092%
4133	HYUNDAI WIA COR	0.005%	90.097%
4134	AVISTA CORP	0.005%	90.102%
4135	SHOPPING CENTRE	0.005%	90.106%
4136	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	90.111%
4137	UTD INTEGRATION	0.005%	90.116%
4138	PUNJAB NATIONAL	0.005%	90.120%
4139	CUMMINS INDIA	0.005%	90.125%
4140	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	90.130%
4141	CHINA AIRLINES	0.005%	90.134%
4142	IOOF HOLDINGS L	0.005%	90.139%
4143	YAMATAKE CORP Y	0.005%	90.143%
4144	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	90.148%
4145	MITSUI ENG&SHIP	0.005%	90.153%
4146	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	90.157%
4147	VALORA HOLDING	0.005%	90.162%
4148	WOORI INVESTMEN	0.005%	90.167%
4149	TERANGA GOLD CO	0.005%	90.171%
4150	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	90.176%
4151	KERNEL HOLDING	0.005%	90.181%
4152	MONEYSUPERMARKE	0.005%	90.185%
4153	CARILLION	0.005%	90.190%
4154	CALLAWAY GOLF C	0.005%	90.194%
4155	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	90.199%
4156	KIER GROUP	0.005%	90.204%
4157	BOBST GROUP AG	0.005%	90.208%
4158	TURK SISE VE CA	0.005%	90.213%
4159	WR GRACE + CO COMMON STOCK USD.01	0.005%	90.217%
4160	KEIYO BANK	0.005%	90.222%
4161	INDIVIOR PLC	0.005%	90.227%
4162	SHIRE PLC ADR	0.005%	90.231%
4163	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	90.236%
4164	BANREGIO GRUPO	0.005%	90.240%
4165	SOHGO SECURITY	0.005%	90.245%
4166	CCR SA	0.005%	90.250%
4167	EICHER MOTORS	0.005%	90.254%
4168	MEDIPAL HOLDING	0.005%	90.259%
4169	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	90.263%
4170	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.005%	90.268%
4171	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	90.273%
4172	BADGER METER INC COMMON STOCK USD1.0	0.005%	90.277%
4173	MR PRICE GROUP	0.005%	90.282%
4174	UNIT CORP	0.005%	90.286%
4175	ROHTO PHARM	0.005%	90.291%
4176	DAH SING BANKIN	0.005%	90.295%
4177	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	90.300%
4178	STEADFAST GROUP	0.005%	90.305%
4179	CALATLANTIC GRO	0.005%	90.309%
4180	CD PROJEKT SA	0.005%	90.314%
4181	QUALITY CARE PROPERTIES REIT USD.01	0.005%	90.318%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	WALSIN LIHWA CO	0.005%	90.323%
4183	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	90.327%
4184	SAVILLS PLC	0.005%	90.332%
4185	CHINA EVERBRIGH	0.005%	90.337%
4186	EULER & HERMES	0.005%	90.341%
4187	DET N O A	0.005%	90.346%
4188	TELSTRA CORP	0.005%	90.350%
4189	SURUGA BANK	0.005%	90.355%
4190	AMERISAFE INC COMMON STOCK USD.01	0.005%	90.359%
4191	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	90.364%
4192	DIASORIN SPA EU	0.005%	90.369%
4193	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.005%	90.373%
4194	KONINKLIJKE WES	0.005%	90.378%
4195	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	90.382%
4196	ITAU CORPBANCA	0.005%	90.387%
4197	RATIONAL	0.005%	90.391%
4198	COSMAX INC	0.005%	90.396%
4199	NTHN STAR RES L	0.005%	90.400%
4200	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.405%
4201	BONAVA AB - B S	0.005%	90.409%
4202	KAP IND HLDG LT	0.005%	90.414%
4203	OPEN HOUSE CO L	0.005%	90.419%
4204	JAIN IRRIGATION	0.005%	90.423%
4205	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	90.428%
4206	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	90.432%
4207	MCGRATH RENTCORP COMMON STOCK	0.005%	90.437%
4208	HINDUSTAN PETRO	0.005%	90.441%
4209	CHENG SHIN RUBB	0.005%	90.446%
4210	TRANSUNION COMMON STOCK USD.01	0.005%	90.450%
4211	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.005%	90.455%
4212	ERG SPA	0.005%	90.459%
4213	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.005%	90.464%
4214	TOKAI CARBON CO	0.005%	90.468%
4215	KAYABA INDUSTRY	0.005%	90.473%
4216	FIDESA	0.005%	90.477%
4217	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	90.482%
4218	SINOTRANS LIMIT	0.005%	90.486%
4219	GALLIFORD TRY P	0.005%	90.491%
4220	ORIENTAL LAND C	0.005%	90.495%
4221	PEGASYSTEMS INC COMMON STOCK USD.01	0.005%	90.500%
4222	POLY HONG KONG	0.005%	90.504%
4223	KING YUAN ELECT	0.004%	90.509%
4224	EXELON CORP SR UNSECURED 12/20 5.15	0.004%	90.513%
4225	SOCIETE BIC SA	0.004%	90.518%
4226	TSUBAKIMOTO CHA	0.004%	90.522%
4227	GPO TELEVISA	0.004%	90.527%
4228	AZIMUT HOLDOING	0.004%	90.531%
4229	TSOGO SUN HOLDI	0.004%	90.536%
4230	NASDAQ INC SR UNSECURED 01/20 5.55	0.004%	90.540%
4231	KNOLL INC COMMON STOCK USD.01	0.004%	90.545%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	IPSEN	0.004%	90.549%
4233	O'REILLY AUTOMO	0.004%	90.554%
4234	REALTEK SEMICON	0.004%	90.558%
4235	TATA GLOBAL	0.004%	90.563%
4236	Denison Mines C	0.004%	90.567%
4237	NIPPON GAS CO L	0.004%	90.572%
4238	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.576%
4239	PLDT INC	0.004%	90.581%
4240	KEYENCE CORP	0.004%	90.585%
4241	EPISTAR CORP	0.004%	90.590%
4242	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	90.594%
4243	TOTO	0.004%	90.599%
4244	INDUSTRIAS CH S	0.004%	90.603%
4245	TELENET GROUP H	0.004%	90.607%
4246	TESLA INC COMMON STOCK USD.001	0.004%	90.612%
4247	TONGAAT-HULETT	0.004%	90.616%
4248	GLATFELTER(PH)C	0.004%	90.621%
4249	NOBIA AB NEW	0.004%	90.625%
4250	CBL & ASSOC PRO	0.004%	90.630%
4251	AKER ASA	0.004%	90.634%
4252	TRADE ME LTD	0.004%	90.639%
4253	LULULEMON	0.004%	90.643%
4254	OMNICELL INC COMMON STOCK USD.001	0.004%	90.648%
4255	ROBINSONS LAND	0.004%	90.652%
4256	OSAKA GAS CO	0.004%	90.656%
4257	DAEWOO INTERNAT	0.004%	90.661%
4258	ENEL CHILE SA ADR	0.004%	90.665%
4259	CLIFFS NATURAL	0.004%	90.670%
4260	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	90.674%
4261	SIXT SE PFD	0.004%	90.679%
4262	AT+T INC SR UNSECURED 02/21 4.6	0.004%	90.683%
4263	SAN MIGUEL CORP	0.004%	90.687%
4264	GRIFFON CORP COMMON STOCK USD.25	0.004%	90.692%
4265	ANGLOVAAL MININ	0.004%	90.696%
4266	ELECTA AB B SHS	0.004%	90.701%
4267	PROGRESS ENERGY	0.004%	90.705%
4268	DAETWYLER HOLDI	0.004%	90.710%
4269	NICHIAS CORP	0.004%	90.714%
4270	MAIDEN HLDGS LT	0.004%	90.718%
4271	STEEL AUTHORITY	0.004%	90.723%
4272	NACHI-FUJIKOSHI	0.004%	90.727%
4273	ARCADIS NV	0.004%	90.732%
4274	WORKSPACE GROUP	0.004%	90.736%
4275	GRAY TELEVISION INC COMMON STOCK	0.004%	90.741%
4276	OUTOTEC OYJ	0.004%	90.745%
4277	KITE REALTY GROUP TRUST REIT USD.01	0.004%	90.749%
4278	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	90.754%
4279	MORGAN ADVANCE	0.004%	90.758%
4280	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	90.763%
4281	SINOPEC ENGINEE	0.004%	90.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	CBIZ INC COMMON STOCK USD.01	0.004%	90.771%
4283	MAKALOTIndustr	0.004%	90.776%
4284	WONIK IPS CO LT	0.004%	90.780%
4285	MASSMART HOLDIN	0.004%	90.785%
4286	ADVANCED MICRO	0.004%	90.789%
4287	ST GALLER KTBK	0.004%	90.793%
4288	PAZ OIL CO LTD	0.004%	90.798%
4289	SENSHU IKEDA HL	0.004%	90.802%
4290	BRIGGS & STRATT	0.004%	90.807%
4291	TRIMAS CORP COMMON STOCK USD.01	0.004%	90.811%
4292	BANKRATE INC COMMON STOCK USD.01	0.004%	90.815%
4293	GENUS PLC	0.004%	90.820%
4294	BUREAU VERITAS	0.004%	90.824%
4295	NN INC COMMON STOCK USD.01	0.004%	90.829%
4296	LENNAR CORP 4.7	0.004%	90.833%
4297	NOLATO AB	0.004%	90.837%
4298	AOZORA BANK	0.004%	90.842%
4299	MOBIMO HLDG AG	0.004%	90.846%
4300	LAKELAND BANCORP INC COMMON STOCK	0.004%	90.850%
4301	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	90.855%
4302	TELEVISION BROA	0.004%	90.859%
4303	ALAMO GROUP INC	0.004%	90.864%
4304	MODINE MFG CO	0.004%	90.868%
4305	LG PHILIPS LCD	0.004%	90.872%
4306	STORNOWAY DIAMO	0.004%	90.877%
4307	MAPLETREE GREAT	0.004%	90.881%
4308	TRUEBLUE INC COMMON STOCK	0.004%	90.886%
4309	TOMY CO LTD	0.004%	90.890%
4310	ONWARD KASHIYAM	0.004%	90.894%
4311	BLACKPEARL RESO	0.004%	90.899%
4312	RAMSAY HEALTH C	0.004%	90.903%
4313	HUNTING PLC	0.004%	90.907%
4314	NORTHAM PLATINU	0.004%	90.912%
4315	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	90.916%
4316	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	90.920%
4317	OCI COMPANY LTD	0.004%	90.925%
4318	TUPRAS-TURKIYE	0.004%	90.929%
4319	CITIC SECURITIE	0.004%	90.934%
4320	KELLY SERVICES	0.004%	90.938%
4321	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	90.942%
4322	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	90.947%
4323	BAVARIAN NORDIC	0.004%	90.951%
4324	SUMCO CORPORATI	0.004%	90.955%
4325	ASPEN PHARMACAR	0.004%	90.960%
4326	ADVANSIX INC COMMON STOCK USD.01	0.004%	90.964%
4327	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.968%
4328	MARINE HARVEST	0.004%	90.973%
4329	WIENER STAEDTIS	0.004%	90.977%
4330	FUYO GENERAL LE	0.004%	90.981%
4331	TOYO SUISAN KAI	0.004%	90.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	90.990%
4333	AICA KOGYO CO	0.004%	90.994%
4334	FIVE BELOW COMMON STOCK USD.01	0.004%	90.999%
4335	AIR NEW ZEALAND	0.004%	91.003%
4336	WHITEHAVEN COAL	0.004%	91.007%
4337	NORTHGATE	0.004%	91.012%
4338	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.016%
4339	SCANSOURCE INC COMMON STOCK	0.004%	91.020%
4340	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	91.025%
4341	TF ADNUBUSTRADO	0.004%	91.029%
4342	PT TAMBANG BATU	0.004%	91.033%
4343	EXIDE INDUSTRIE	0.004%	91.038%
4344	CHURCHILL DOWNS INC COMMON STOCK	0.004%	91.042%
4345	BLACKBAUD INC	0.004%	91.046%
4346	ASHOK LEYLAND	0.004%	91.050%
4347	KOKUYO CO	0.004%	91.055%
4348	DUZONBIZON CO L	0.004%	91.059%
4349	COSMO ENERGY HO	0.004%	91.063%
4350	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.068%
4351	BCO SANTANDER-C	0.004%	91.072%
4352	BANK DANAMON PT	0.004%	91.076%
4353	HEIDELBERGER DR	0.004%	91.081%
4354	DATATEC	0.004%	91.085%
4355	DUSKIN CO LTD	0.004%	91.089%
4356	SEOUL SEMICONDU	0.004%	91.094%
4357	MARSHALLS PLC	0.004%	91.098%
4358	EVA AIRWAYS	0.004%	91.102%
4359	CLOETTA AB B SH	0.004%	91.106%
4360	SAN IN GODO BAN	0.004%	91.111%
4361	TCC HONG KONG C	0.004%	91.115%
4362	GREGGS PLC	0.004%	91.119%
4363	AEROPORTS DE PA	0.004%	91.124%
4364	TISCO FINANCIAL	0.004%	91.128%
4365	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	91.132%
4366	EDION CORP	0.004%	91.136%
4367	U-MING MARINE	0.004%	91.141%
4368	TURK HAVA YOLLA	0.004%	91.145%
4369	TOWER SEMICONDU	0.004%	91.149%
4370	MARUI CO	0.004%	91.154%
4371	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	91.158%
4372	ODAKYU ELEC RLW	0.004%	91.162%
4373	LONDOMETRIC PR	0.004%	91.166%
4374	VTECH HLDGS	0.004%	91.171%
4375	FIELMANN AG	0.004%	91.175%
4376	SHUI ON LAND LT	0.004%	91.179%
4377	FED SIGNAL CORP	0.004%	91.183%
4378	TODA CORP	0.004%	91.188%
4379	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.192%
4380	DAIRY CREST GRO	0.004%	91.196%
4381	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.004%	91.200%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	BIOCON	0.004%	91.205%
4383	GREENTOWN CHINA	0.004%	91.209%
4384	UTD ENGINEERS	0.004%	91.213%
4385	TURKIYE HALK	0.004%	91.217%
4386	MAYORA INDAH	0.004%	91.222%
4387	NHN ENTERTAINME	0.004%	91.226%
4388	JAPAN RENTAL HO	0.004%	91.230%
4389	BANCO SANTANDER	0.004%	91.234%
4390	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	91.239%
4391	ZTE CORP	0.004%	91.243%
4392	ASIA CEMENT	0.004%	91.247%
4393	SHINSEI BANK	0.004%	91.251%
4394	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.256%
4395	ANIMA HOLDING S	0.004%	91.260%
4396	CHINA RESOURCES	0.004%	91.264%
4397	CHINA STHN AIRL	0.004%	91.268%
4398	PIGEON CORP	0.004%	91.273%
4399	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.004%	91.277%
4400	POSTNL	0.004%	91.281%
4401	TENAGA NASIONL	0.004%	91.285%
4402	ST MODWEN PROPS	0.004%	91.290%
4403	EVERTZ TECHNOLO	0.004%	91.294%
4404	PRESIDENT CHAIN	0.004%	91.298%
4405	SHIMANO INC	0.004%	91.302%
4406	DEWAN HOUSING F	0.004%	91.306%
4407	UNIMICRON TECHN	0.004%	91.311%
4408	YAMATO KOGYO CO	0.004%	91.315%
4409	KYOWA EXEO CORP	0.004%	91.319%
4410	HAVAS SA	0.004%	91.323%
4411	FANUC	0.004%	91.327%
4412	MINDTREE LTD	0.004%	91.332%
4413	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.004%	91.336%
4414	MEGMILK SNOW BR	0.004%	91.340%
4415	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	91.344%
4416	KRONES AG	0.004%	91.348%
4417	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.353%
4418	ORGANIZACI SORI	0.004%	91.357%
4419	CALTEX AUSTRALI	0.004%	91.361%
4420	TRACTOR SUPPLY	0.004%	91.365%
4421	CHARGEURS SA	0.004%	91.369%
4422	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.004%	91.374%
4423	BPCE SA COMPANY GUAR 07/19 2.5	0.004%	91.378%
4424	OKUMA CORP	0.004%	91.382%
4425	CHINA LONGYUAN	0.004%	91.386%
4426	DAIO PAPER CORP	0.004%	91.390%
4427	NGK INSULATORS	0.004%	91.394%
4428	FNFV GROUP TRACKING STK USD.0001	0.004%	91.399%
4429	SMILES SA	0.004%	91.403%
4430	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.407%
4431	PREMIER INVESTM	0.004%	91.411%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	LYDALL INC COMMON STOCK USD.1	0.004%	91.415%
4433	SIEGFRIED HOLDI	0.004%	91.419%
4434	ESPRIT HOLDINGS	0.004%	91.424%
4435	HALFORDS GROUP	0.004%	91.428%
4436	JERONIMO MARTIN	0.004%	91.432%
4437	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.436%
4438	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.440%
4439	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	91.444%
4440	HANSTEEN HOLDIN	0.004%	91.449%
4441	BORREGAARD ASA	0.004%	91.453%
4442	OAD ROSNEFT OIL	0.004%	91.457%
4443	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.461%
4444	ASICS CORP	0.004%	91.465%
4445	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.469%
4446	KUMBA IRON ORE	0.004%	91.473%
4447	ADITYA BIRLA NU	0.004%	91.478%
4448	OKASAN SECURITI	0.004%	91.482%
4449	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.486%
4450	GENTING MALAYSI	0.004%	91.490%
4451	STARTS CORP INC	0.004%	91.494%
4452	CANWEL BUILDING	0.004%	91.498%
4453	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	91.502%
4454	COLGATE-PALM (I	0.004%	91.507%
4455	ST JOE CO/THE COMMON STOCK	0.004%	91.511%
4456	TOKAI RIKAI CO	0.004%	91.515%
4457	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	91.519%
4458	PSEG POWER	0.004%	91.523%
4459	ITO EN	0.004%	91.527%
4460	CHIN-POON INDL	0.004%	91.531%
4461	HITACHI HIGH-TE	0.004%	91.535%
4462	SHIP HEALTHCARE	0.004%	91.539%
4463	MRF LTD	0.004%	91.544%
4464	KINTETSU CORP	0.004%	91.548%
4465	PETKIM	0.004%	91.552%
4466	SANDS CHINA LTD	0.004%	91.556%
4467	LEROY SEAFOOD G	0.004%	91.560%
4468	SHIONOGI & CO	0.004%	91.564%
4469	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	91.568%
4470	DYNEGY INC COMMON STOCK USD.01	0.004%	91.572%
4471	COCA-COLA AMATI	0.004%	91.576%
4472	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.581%
4473	KING'S TOWN BAN	0.004%	91.585%
4474	AEROVIRONMENT I	0.004%	91.589%
4475	JENOPTIK AG	0.004%	91.593%
4476	ALLIED GROUP LT	0.004%	91.597%
4477	EMAMI LTD	0.004%	91.601%
4478	FUJI MACHINE MF	0.004%	91.605%
4479	JUROKU BANK	0.004%	91.609%
4480	SAF-HOLLAND SA	0.004%	91.613%
4481	TAIWAN FERTILIZ	0.004%	91.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	TOHOKU ELEC POW	0.004%	91.622%
4483	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	91.626%
4484	MAHINDRA & MAHI	0.004%	91.630%
4485	CAR INC	0.004%	91.634%
4486	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.638%
4487	HYSAN DEVELOPME	0.004%	91.642%
4488	LINDT & SPRUENG	0.004%	91.646%
4489	PETROCHINA COMP	0.004%	91.650%
4490	H.I.S.CO	0.004%	91.654%
4491	ORION CORP	0.004%	91.658%
4492	GUARDIAN CAP GR	0.004%	91.662%
4493	BYD CO	0.004%	91.666%
4494	FUKUYAMA TRANSP	0.004%	91.671%
4495	BANK MILLENIUM	0.004%	91.675%
4496	IMERYS SA	0.004%	91.679%
4497	GUESS? INC COMMON STOCK USD.01	0.004%	91.683%
4498	BAIC MOTOR CORP	0.004%	91.687%
4499	VALOR CO LTD	0.004%	91.691%
4500	DAOU TECHNOLOGY	0.004%	91.695%
4501	A2A SPA	0.004%	91.699%
4502	REUNERT	0.004%	91.703%
4503	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	91.707%
4504	TARKETT SA	0.004%	91.711%
4505	WELBILT INC COMMON STOCK USD.01	0.004%	91.715%
4506	BB SEGURIDADE P	0.004%	91.719%
4507	YAGEO CORP	0.004%	91.723%
4508	BAJAJ AUTO LTD	0.004%	91.727%
4509	SHIMAMURA CO	0.004%	91.731%
4510	MUSASHINO BANK	0.004%	91.735%
4511	ZHUZHOU CSR TIM	0.004%	91.739%
4512	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.743%
4513	AIR FRANCE-KLM	0.004%	91.747%
4514	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.751%
4515	SANOMA OYJ	0.004%	91.755%
4516	ATEA ASA	0.004%	91.759%
4517	RIO TINTO PLC	0.004%	91.764%
4518	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	91.768%
4519	MYRIAD GENETICS	0.004%	91.772%
4520	NOS SGPS	0.004%	91.776%
4521	SIMPLO TECHNOLO	0.004%	91.780%
4522	WT MICROELECTRO	0.004%	91.784%
4523	FABEGE AB	0.004%	91.788%
4524	CHINA OILFIELD	0.004%	91.792%
4525	ZAKLADY METALI	0.004%	91.796%
4526	HYAKUGO BANK(10	0.004%	91.800%
4527	H&E EQUIPMENT S	0.004%	91.804%
4528	OPHIR ENERGY PL	0.004%	91.808%
4529	GRAND PACIF PET	0.004%	91.812%
4530	HORIZON NORTH L	0.004%	91.816%
4531	MATERION CORP COMMON STOCK	0.004%	91.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	LENDINGTREE INC COMMON STOCK USD.01	0.004%	91.823%
4533	RELIANCE INDS-S	0.004%	91.827%
4534	SPX CORP COMMON STOCK USD.01	0.004%	91.831%
4535	TATA POWER CO L	0.004%	91.835%
4536	TRANSAT AT INC	0.004%	91.839%
4537	MACQUARIE KOREA	0.004%	91.843%
4538	WI-LAN INC	0.004%	91.847%
4539	ABERCROMBIE & F	0.004%	91.851%
4540	L&T FINANCE HOL	0.004%	91.855%
4541	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.859%
4542	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.004%	91.863%
4543	FAR EAST INTL B	0.004%	91.867%
4544	PANALPINA WELT	0.004%	91.871%
4545	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.875%
4546	AAON INC COMMON STOCK USD.004	0.004%	91.879%
4547	TRICO BANCSHARES COMMON STOCK	0.004%	91.883%
4548	AUTODESK INC	0.004%	91.887%
4549	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.891%
4550	SHINMAYWA INDS	0.004%	91.895%
4551	COSAN SA INDUST	0.004%	91.899%
4552	ITOCHU TECHNO S	0.004%	91.903%
4553	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	91.907%
4554	GIMV NV	0.004%	91.910%
4555	CORONATION FUND	0.004%	91.914%
4556	U-BLOX AG	0.004%	91.918%
4557	VALE SA SP ADR ADR	0.004%	91.922%
4558	SIXT AG	0.004%	91.926%
4559	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.930%
4560	INVESTMENT TECH	0.004%	91.934%
4561	AGREE REALTY CORP REIT USD.0001	0.004%	91.938%
4562	SIME DARBY BHD	0.004%	91.942%
4563	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.946%
4564	UNILEVER NV	0.004%	91.950%
4565	SHIMA SEIKI MFG	0.004%	91.954%
4566	DCM JAPAN HOLDI	0.004%	91.958%
4567	FULLSHARE HOLDI	0.004%	91.962%
4568	NATL HOUSE INDL	0.004%	91.965%
4569	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	91.969%
4570	DEUTZ AG	0.004%	91.973%
4571	JB HI-FI	0.004%	91.977%
4572	INSPERITY INC	0.004%	91.981%
4573	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	91.985%
4574	VIA VAREJO SA	0.004%	91.989%
4575	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	91.993%
4576	DELPHI ENERGY C	0.004%	91.997%
4577	LINDAB INTL AB	0.004%	92.001%
4578	MONCLER SPA	0.004%	92.005%
4579	HOTA INDUSTRIAL	0.004%	92.008%
4580	ANSALDO STS SPA	0.004%	92.012%
4581	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	92.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	MARCUS CORP	0.004%	92.020%
4583	TOPCO SCIENTIFI	0.004%	92.024%
4584	AK STEEL HOLDIN	0.004%	92.028%
4585	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	92.032%
4586	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.036%
4587	SSAB SVENSKT ST	0.004%	92.040%
4588	UNI-CHARM CORP	0.004%	92.043%
4589	TOKYO SEIMITSU	0.004%	92.047%
4590	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	92.051%
4591	NANKAI ELEC RAI	0.004%	92.055%
4592	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	92.059%
4593	HUBER & SUHNER	0.004%	92.063%
4594	MARFRIG GLOBAL	0.004%	92.067%
4595	SANFILIPPO(JOHN	0.004%	92.071%
4596	NAVIGANT CONSUL	0.004%	92.074%
4597	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	92.078%
4598	QIAGEN NV	0.004%	92.082%
4599	CHINA EVERBRIGH	0.004%	92.086%
4600	CARETRUST REIT INC REIT USD.01	0.004%	92.090%
4601	TONGDA GROUP HL	0.004%	92.094%
4602	BR MALLS PARTIC	0.004%	92.098%
4603	KENDA RUBBER IN	0.004%	92.101%
4604	OAO GAZPROM	0.004%	92.105%
4605	MERCER INTL INC	0.004%	92.109%
4606	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.004%	92.113%
4607	CONZZETA AG	0.004%	92.117%
4608	HYPERMARCAS SA	0.004%	92.121%
4609	BALFOUR BEATTY	0.004%	92.124%
4610	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	92.128%
4611	COMFORIA RESIDE	0.004%	92.132%
4612	POLYPIPE GROUP	0.004%	92.136%
4613	COMSYS HOLDINGS	0.004%	92.140%
4614	K12 INC COMMON STOCK USD.0001	0.004%	92.144%
4615	FORTUNE REIT	0.004%	92.147%
4616	KYUSHU ELEC POW	0.004%	92.151%
4617	CROWN LTD.	0.004%	92.155%
4618	BRF SA	0.004%	92.159%
4619	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.004%	92.163%
4620	CANON MARKETING	0.004%	92.167%
4621	CHINA PACIFIC I	0.004%	92.170%
4622	KINPO ELECTRONI	0.004%	92.174%
4623	OBARA CORP	0.004%	92.178%
4624	NIHON UNISYS	0.004%	92.182%
4625	TAKKT AG	0.004%	92.186%
4626	TEC CORPORATION	0.004%	92.189%
4627	TRANSPORT INTL	0.004%	92.193%
4628	THAI MILITARY B	0.004%	92.197%
4629	ELITE MATERIAL	0.004%	92.201%
4630	CHARTER HALL	0.004%	92.205%
4631	ARROW ELECTRONI	0.004%	92.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	EMEMORY TECHNOL	0.004%	92.212%
4633	SIAS SPA	0.004%	92.216%
4634	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	92.220%
4635	AFRICA OIL CORP	0.004%	92.224%
4636	BAJAJ FINANCE L	0.004%	92.227%
4637	TOKAI TOKYO SEC	0.004%	92.231%
4638	GT CAPITAL HOLD	0.004%	92.235%
4639	CHINA ZHONGWANG	0.004%	92.239%
4640	OKUMURA CORP	0.004%	92.242%
4641	TELECOM PLUS	0.004%	92.246%
4642	NIHON M&A CENTE	0.004%	92.250%
4643	CHINA VANKE CO	0.004%	92.254%
4644	DE'LONGHI SPA	0.004%	92.258%
4645	SYDNEY AIRPORT	0.004%	92.261%
4646	CHINA GALAXY SE	0.004%	92.265%
4647	AU OPTRONICS CORP SPON ADR ADR	0.004%	92.269%
4648	WESTPAC BANKING	0.004%	92.273%
4649	PROTO LABS INC COMMON STOCK USD.001	0.004%	92.276%
4650	INVERSIONES AGU	0.004%	92.280%
4651	ALM. BRAND	0.004%	92.284%
4652	RITEK INC	0.004%	92.288%
4653	SAMSUNG C&T COR	0.004%	92.291%
4654	SAWAI PHARM CO	0.004%	92.295%
4655	NIPPON STEEL	0.004%	92.299%
4656	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	92.303%
4657	BWP TRUST	0.004%	92.306%
4658	KOMERI CO	0.004%	92.310%
4659	SAFESTORE HOLDI	0.004%	92.314%
4660	UACJ CORP	0.004%	92.318%
4661	IMPERIAL METALS	0.004%	92.321%
4662	UTD STATES CELL	0.004%	92.325%
4663	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	92.329%
4664	KRUK SA	0.004%	92.333%
4665	TOYO INK MFG CO	0.004%	92.336%
4666	HARMONY GOLD MN	0.004%	92.340%
4667	INTERCONTINENTA	0.004%	92.344%
4668	KOLON INDUSTRIE	0.004%	92.348%
4669	RHONE-KLINIKUM	0.004%	92.351%
4670	TAIWAN BUSINESS	0.004%	92.355%
4671	LONG CHEN PAPER	0.004%	92.359%
4672	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.363%
4673	ITOHAM YONEKYU	0.004%	92.366%
4674	PETRA DIAMONDS	0.004%	92.370%
4675	MAPLETREE LOGIS	0.004%	92.374%
4676	MELEXIS	0.004%	92.377%
4677	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	92.381%
4678	MATSUMOTOKIYOSH	0.004%	92.385%
4679	THAI UNION GROU	0.004%	92.389%
4680	CALLIDUS CAPITA	0.004%	92.392%
4681	KADANT INC COMMON STOCK USD.01	0.004%	92.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	HEIWA CORP	0.004%	92.400%
4683	KIWOOM SECURITI	0.004%	92.403%
4684	SMART + FINAL STORES INC COMMON STOCK USD.001	0.004%	92.407%
4685	CRAMO OYJ B SHS	0.004%	92.411%
4686	JG SUMMIT HLDGS	0.004%	92.414%
4687	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.418%
4688	PHH CORP COMMON STOCK USD.01	0.004%	92.422%
4689	IREN SPA	0.004%	92.425%
4690	MUTHOOT FINANCE	0.004%	92.429%
4691	BANCO DE CHILE ADR ADR	0.004%	92.433%
4692	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.004%	92.437%
4693	ASCOM HOLDING A	0.004%	92.440%
4694	PZU GR	0.004%	92.444%
4695	FORMOSA PLASTIC	0.004%	92.448%
4696	SUMITOMO WAREHO	0.004%	92.451%
4697	SABRE CORP COMMON STOCK USD.01	0.004%	92.455%
4698	DEBENHAMS	0.004%	92.459%
4699	ASSURA PLC	0.004%	92.462%
4700	DOMINOS PIZZA E	0.004%	92.466%
4701	SOMFY SA	0.004%	92.470%
4702	INDUSTRIAL & IN	0.004%	92.473%
4703	FLIGHT CENTRE L	0.004%	92.477%
4704	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	92.481%
4705	STRIDES ARCOLAB	0.004%	92.484%
4706	CHINA LESSO GRO	0.004%	92.488%
4707	K WAH INTL HLDG	0.004%	92.492%
4708	MORGUARD REAL E	0.004%	92.495%
4709	IMMOFINANZ IMMO	0.004%	92.499%
4710	METROPOLITAN BA	0.004%	92.503%
4711	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	92.506%
4712	TOHO GAS CO	0.004%	92.510%
4713	SERIA CO LTD	0.004%	92.514%
4714	NAGACORP LTD	0.004%	92.517%
4715	RAKUTEN INC	0.004%	92.521%
4716	ABAXIS INC COMMON STOCK	0.004%	92.525%
4717	BALKRISHNA INDS	0.004%	92.528%
4718	GPO IND BIMBO	0.004%	92.532%
4719	FRUTAROM	0.004%	92.535%
4720	ABIOMED INC COMMON STOCK USD.01	0.004%	92.539%
4721	PC CONNECTION	0.004%	92.543%
4722	Ayala Land Inc	0.004%	92.546%
4723	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	92.550%
4724	TOD'S SPA	0.004%	92.554%
4725	ADVANCED	0.004%	92.557%
4726	IRPC PUBLIC CO	0.004%	92.561%
4727	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	92.565%
4728	AUSNET SERVICES	0.004%	92.568%
4729	MAGELLAN FINANC	0.004%	92.572%
4730	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	92.576%
4731	RELO HOLDINGS I	0.004%	92.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	92.583%
4733	JARDINE CYCLE	0.004%	92.586%
4734	DERICHEBOURG	0.004%	92.590%
4735	NCC LTD/INDIA	0.004%	92.594%
4736	TOKYU REIT INC	0.004%	92.597%
4737	KELLER GROUP	0.004%	92.601%
4738	AIRPORTS OF THA	0.004%	92.605%
4739	FUGRO NV-CVA	0.004%	92.608%
4740	MITAC HOLDINGS	0.004%	92.612%
4741	DOOSAN INFRACOR	0.004%	92.616%
4742	RATHBONE BROTHE	0.004%	92.619%
4743	TATNEFT PAO SPONSORED ADR ADR	0.004%	92.623%
4744	MILLENNIUM&COPT	0.004%	92.626%
4745	MISUMI CORPORAT	0.004%	92.630%
4746	SINO LAND CO	0.004%	92.634%
4747	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.004%	92.637%
4748	LUKOIL PJSC- SP	0.004%	92.641%
4749	KOMORI CORPORAT	0.004%	92.644%
4750	SUPERGROUP PLC	0.004%	92.648%
4751	SHIMADZU CORP	0.004%	92.652%
4752	HAITIAN INTL HL	0.004%	92.655%
4753	ADVANCED INFO S	0.004%	92.659%
4754	KOTAK MAHINDRA	0.004%	92.662%
4755	HOME PRODUCT CE	0.004%	92.666%
4756	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.670%
4757	SIAM CITY CEMEN	0.004%	92.673%
4758	USS CO. LTD.	0.004%	92.677%
4759	STURM RUGER + CO INC COMMON STOCK USD1.0	0.004%	92.680%
4760	CHOW SANG SANG	0.004%	92.684%
4761	ATHENAHEALTH IN	0.004%	92.688%
4762	IOI PROPERTIES	0.004%	92.691%
4763	DOMINO'S PIZZA	0.004%	92.695%
4764	CHINA GEN PLAST	0.004%	92.698%
4765	TOYOTA BOSHOKU	0.004%	92.702%
4766	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.004%	92.705%
4767	JAPAN STEEL WOR	0.004%	92.709%
4768	MARUICHI STL TU	0.004%	92.713%
4769	FUTURE LAND DEV	0.004%	92.716%
4770	COLOPLAST AS	0.004%	92.720%
4771	TRAVELSKY TECHN	0.004%	92.723%
4772	KINDEN CORPORAT	0.004%	92.727%
4773	GRANITE OIL COR	0.004%	92.730%
4774	TUNG HO STEEL E	0.004%	92.734%
4775	SECURITY BANK C	0.004%	92.738%
4776	ENDEAVOUR SILVE	0.004%	92.741%
4777	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	92.745%
4778	HITACHI ZOSEN C	0.004%	92.748%
4779	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	92.752%
4780	CHINA TELECOM CORP LTD ADR ADR	0.004%	92.755%
4781	TAIWAN SEMICOND	0.004%	92.759%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	92.762%
4783	ALKERMES PLC	0.004%	92.766%
4784	GLAXOSMITHKLINE	0.004%	92.770%
4785	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	92.773%
4786	LUPIN LTD	0.004%	92.777%
4787	BLUEBIRD BIO IN	0.004%	92.780%
4788	MEDICINES COMPANY COMMON STOCK USD.001	0.004%	92.784%
4789	RYOHIN KEIKAKU	0.004%	92.787%
4790	SINO-AMERICAN S	0.004%	92.791%
4791	NINTENDO CO	0.004%	92.794%
4792	SHANDONG WEIGAO	0.004%	92.798%
4793	HAP SENG CONSOL	0.004%	92.801%
4794	VIDRALA S.A.	0.004%	92.805%
4795	PACIFIC BASIN S	0.004%	92.808%
4796	INDUTRADE AB	0.004%	92.812%
4797	PHARMERICA CORP COMMON STOCK USD.01	0.004%	92.815%
4798	GANNETT CO INC COMMON STOCK	0.004%	92.819%
4799	WACKER CONSTRUC	0.004%	92.823%
4800	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.826%
4801	SHIP FINANCE IN	0.004%	92.830%
4802	ANDREW PELLER-A	0.004%	92.833%
4803	PROSEGUR CIA DE	0.004%	92.837%
4804	SEMEN GRESIK	0.004%	92.840%
4805	PARMALAT S.P.A	0.004%	92.844%
4806	ALIOR BANK SA	0.004%	92.847%
4807	HARGREAVES LANS	0.004%	92.851%
4808	HANNSTAR DISPLA	0.004%	92.854%
4809	EXEDY CORP	0.004%	92.858%
4810	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	92.861%
4811	BANK OF BARODA	0.004%	92.865%
4812	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	92.868%
4813	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	92.872%
4814	GS ENGINEERING	0.004%	92.875%
4815	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	92.879%
4816	HAITONG INTL SE	0.004%	92.882%
4817	RADIAN GROUP INC SR UNSECURED 03/21 7	0.004%	92.886%
4818	SIDERURGICA NAC	0.003%	92.889%
4819	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	92.893%
4820	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.896%
4821	FENG TAY ENTRPR	0.003%	92.900%
4822	INDIA INFOLINE	0.003%	92.903%
4823	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	92.907%
4824	CHINA RAILWAY G	0.003%	92.910%
4825	MITSUBISHI TANA	0.003%	92.914%
4826	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	92.917%
4827	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	92.921%
4828	TREX COMPANY INC COMMON STOCK USD.01	0.003%	92.924%
4829	ZHAOJIN MINING	0.003%	92.928%
4830	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.931%
4831	CARSALES.COM LT	0.003%	92.934%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.938%
4833	MERCIALYS	0.003%	92.941%
4834	FCC CO LTD	0.003%	92.945%
4835	IMP DEL DES Y E	0.003%	92.948%
4836	TONG YANG INDUS	0.003%	92.952%
4837	GUOTAI JUNAN IN	0.003%	92.955%
4838	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.003%	92.959%
4839	TOKIO MARINE HO	0.003%	92.962%
4840	IS DONGSEO CO L	0.003%	92.966%
4841	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	92.969%
4842	LISI	0.003%	92.973%
4843	ALUMINA LTD-SPO	0.003%	92.976%
4844	GLOVIS	0.003%	92.979%
4845	HINDUSTAN LEVER	0.003%	92.983%
4846	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	92.986%
4847	LG HAUSYS LTD	0.003%	92.990%
4848	HYAKUJUSHI BANK	0.003%	92.993%
4849	AIRBOSS OF AMER	0.003%	92.997%
4850	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.000%
4851	PRIMARY HEALTH	0.003%	93.004%
4852	BEFIMMO SCA	0.003%	93.007%
4853	JUMBO SA	0.003%	93.010%
4854	ANRITSU CORP	0.003%	93.014%
4855	HEXAGON AB	0.003%	93.017%
4856	PHOTRONICS INC COMMON STOCK USD.01	0.003%	93.021%
4857	TOKYO ELEC POWE	0.003%	93.024%
4858	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	93.028%
4859	HYUNDAI MIPO DO	0.003%	93.031%
4860	BOJANGLES INC COMMON STOCK USD.01	0.003%	93.034%
4861	SCIENTIFIC GAME	0.003%	93.038%
4862	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	93.041%
4863	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.045%
4864	HOMESTREET INC COMMON STOCK	0.003%	93.048%
4865	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.003%	93.051%
4866	BAJAJ AUTO	0.003%	93.055%
4867	SKC CO	0.003%	93.058%
4868	CIELO SA	0.003%	93.062%
4869	RIETER HLDGS AG	0.003%	93.065%
4870	KOREA LINE CORP	0.003%	93.069%
4871	EZAKI GLICO CO	0.003%	93.072%
4872	KANEMATSU CORP	0.003%	93.075%
4873	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	93.079%
4874	KANDENKO CO	0.003%	93.082%
4875	WOWPRIME CORP	0.003%	93.086%
4876	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.089%
4877	OGAKI KYORITSU	0.003%	93.092%
4878	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	93.096%
4879	AVICHINA INDUST	0.003%	93.099%
4880	CHORUS LIMITED	0.003%	93.103%
4881	TASSAL GROUP	0.003%	93.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.109%
4883	JINRO LTD	0.003%	93.113%
4884	BETSSON AB	0.003%	93.116%
4885	LANDWIRT RENTEN	0.003%	93.120%
4886	MANHATTAN ASSOC	0.003%	93.123%
4887	METROPOLE TV-(M	0.003%	93.126%
4888	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.130%
4889	SCORPIO TANKERS	0.003%	93.133%
4890	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.136%
4891	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.140%
4892	TOMTOM NV	0.003%	93.143%
4893	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.147%
4894	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.150%
4895	CIMPRESS NV	0.003%	93.153%
4896	BROOKFIELD OFFI	0.003%	93.157%
4897	FUKUOKA REIT CO	0.003%	93.160%
4898	CENTRAL GLASS C	0.003%	93.163%
4899	ITEQ CORP	0.003%	93.167%
4900	DURATEX SA	0.003%	93.170%
4901	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.174%
4902	SYNTEL INC COMMON STOCK	0.003%	93.177%
4903	INFICON HOLDING	0.003%	93.180%
4904	CHENG LOONG	0.003%	93.184%
4905	GUDANG GARAM(PE	0.003%	93.187%
4906	DRAEGERWERK AG	0.003%	93.190%
4907	CAPCOM CO	0.003%	93.194%
4908	AEON MALL CO LT	0.003%	93.197%
4909	CIE AUTOMOTIVE	0.003%	93.200%
4910	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.204%
4911	LIPPO KARAWACI	0.003%	93.207%
4912	KEMET CORP	0.003%	93.210%
4913	PERLIS PLANTATI	0.003%	93.214%
4914	KISSEI PHARM CO	0.003%	93.217%
4915	SEKISUI HOUSE R	0.003%	93.221%
4916	AUTOGRILL SPA	0.003%	93.224%
4917	KITZ CORPORATIO	0.003%	93.227%
4918	PRIMAX ELECTRON	0.003%	93.231%
4919	ANALOGIC CORP	0.003%	93.234%
4920	TRIGANO	0.003%	93.237%
4921	CHINA TRAVEL IN	0.003%	93.241%
4922	JC DECAUX SA	0.003%	93.244%
4923	GENESCO INC COMMON STOCK USD1.0	0.003%	93.247%
4924	TAG TEGERNSEE I	0.003%	93.251%
4925	BEACH PETROLEUM	0.003%	93.254%
4926	TELECOM ITALIA	0.003%	93.257%
4927	AUROBINDO PHARM	0.003%	93.261%
4928	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.264%
4929	HUFVUDSTADEN AB	0.003%	93.267%
4930	YUZHOU PROPERTI	0.003%	93.271%
4931	BONDUELLE SCA	0.003%	93.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	INTERRENT REAL	0.003%	93.277%
4933	GENTING INTERNA	0.003%	93.281%
4934	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.284%
4935	AMOREPACIFIC-NE	0.003%	93.287%
4936	EFG INTERNATION	0.003%	93.291%
4937	MAINFREIGHT LTD	0.003%	93.294%
4938	JIANGSU EXPRESS	0.003%	93.297%
4939	DIAMOND OFFSHOR	0.003%	93.301%
4940	TOBU RAILWAY CO	0.003%	93.304%
4941	ASAHI INTECC CO	0.003%	93.307%
4942	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.310%
4943	XINYI SOLAR HOL	0.003%	93.314%
4944	ROUND ONE CORP	0.003%	93.317%
4945	GLOBE TELECOM I	0.003%	93.320%
4946	CHINA CONCH VEN	0.003%	93.324%
4947	DIGI.COM BHD	0.003%	93.327%
4948	MAKINO MILLING	0.003%	93.330%
4949	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	93.334%
4950	PAN OCEAN CO	0.003%	93.337%
4951	SERCOMM CORP	0.003%	93.340%
4952	DULUXGROUP LTD	0.003%	93.343%
4953	BARITO PAC TBK	0.003%	93.347%
4954	CHINA DONGXIANG	0.003%	93.350%
4955	NATURA COSMETIC	0.003%	93.353%
4956	DEUTSCHE EUROSH	0.003%	93.357%
4957	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.360%
4958	TIANNENG POWER	0.003%	93.363%
4959	LUXOTTICA GROUP	0.003%	93.366%
4960	MY EG SERVICES	0.003%	93.370%
4961	TRAVELPORT WORL	0.003%	93.373%
4962	BIZLINK HOLDING	0.003%	93.376%
4963	NAMPAK LTD.	0.003%	93.380%
4964	UNI-PRESIDENT C	0.003%	93.383%
4965	CHINA BLUECHEMI	0.003%	93.386%
4966	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.389%
4967	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	93.393%
4968	MYCRONIC AB	0.003%	93.396%
4969	SK CHEMICALS	0.003%	93.399%
4970	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.402%
4971	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.406%
4972	BARR(A.G.)	0.003%	93.409%
4973	AUSTEVOLL SEAFO	0.003%	93.412%
4974	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.416%
4975	ALK-ABELLO A/S	0.003%	93.419%
4976	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.422%
4977	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.003%	93.425%
4978	BELLUNA CO.LTD	0.003%	93.429%
4979	PERPETUAL TST A	0.003%	93.432%
4980	MACQUARIE MEXIC	0.003%	93.435%
4981	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.003%	93.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	DIGNITY PLC	0.003%	93.442%
4983	SAUL CENTERS INC REIT USD.01	0.003%	93.445%
4984	ESURE GROUP PLC	0.003%	93.448%
4985	SEMBCORP MARINE	0.003%	93.451%
4986	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	93.455%
4987	CIA SANEAMENTO	0.003%	93.458%
4988	INWIDO AB	0.003%	93.461%
4989	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.464%
4990	BERNER KTBK	0.003%	93.468%
4991	TRUE CORP PCL	0.003%	93.471%
4992	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.474%
4993	SHINKO ELEC IND	0.003%	93.477%
4994	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.481%
4995	COEUR MINING IN	0.003%	93.484%
4996	SHOWA CORP	0.003%	93.487%
4997	SAMSUNG ELECTRO	0.003%	93.490%
4998	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.494%
4999	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.497%
5000	GREE INC	0.003%	93.500%
5001	CORETRONICS COR	0.003%	93.503%
5002	PGT INC	0.003%	93.507%
5003	WEST CORP COMMON STOCK USD.001	0.003%	93.510%
5004	BIC CAMERA INC.	0.003%	93.513%
5005	HEMFOSA FASTIGH	0.003%	93.516%
5006	OTSUKA HLDGS CO	0.003%	93.520%
5007	INDO TAMBANGRAY	0.003%	93.523%
5008	EDELWEISS FIN S	0.003%	93.526%
5009	LG&E & KU ENERG	0.003%	93.529%
5010	SINGAPORE TECH	0.003%	93.533%
5011	UNIPETROL	0.003%	93.536%
5012	METALL ZUG AG	0.003%	93.539%
5013	ENQUEST PLC	0.003%	93.542%
5014	LAIRD PLC	0.003%	93.545%
5015	EMS-CHEMIE HLDG	0.003%	93.549%
5016	KOMAX HOLDING A	0.003%	93.552%
5017	HANSSEM CO	0.003%	93.555%
5018	KYORITSU MAINTA	0.003%	93.558%
5019	SYSMEX CORP	0.003%	93.562%
5020	ZCL COMPOSITES	0.003%	93.565%
5021	KEIO CORP	0.003%	93.568%
5022	TOMRA SYSTEMS A	0.003%	93.571%
5023	ACC LIMITED	0.003%	93.575%
5024	ASATSU INC	0.003%	93.578%
5025	WPT INDUSTRIAL	0.003%	93.581%
5026	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.584%
5027	CHIPOTLE MEXICA	0.003%	93.587%
5028	FASTIGHETS AB B	0.003%	93.591%
5029	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.594%
5030	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.597%
5031	CyberAgent, Inc	0.003%	93.600%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	EI TOWERS SPA	0.003%	93.603%
5033	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.607%
5034	MANAPPURAM FINA	0.003%	93.610%
5035	TEMBEC INC	0.003%	93.613%
5036	FLEURY SA	0.003%	93.616%
5037	LONKING HOLDING	0.003%	93.620%
5038	FIRST BANCORP/NC COMMON STOCK	0.003%	93.623%
5039	NICE SYSTEMS	0.003%	93.626%
5040	F E CONSORTM IN	0.003%	93.629%
5041	SUNTORY BEVERAG	0.003%	93.632%
5042	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.003%	93.636%
5043	KIWI PROPERTY G	0.003%	93.639%
5044	MATAHARI DEPART	0.003%	93.642%
5045	ZENSHO CO LTD	0.003%	93.645%
5046	FISHER (JAMES)	0.003%	93.648%
5047	NAN YA PRINTED	0.003%	93.652%
5048	KOA CORPORATION	0.003%	93.655%
5049	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.658%
5050	GETAC TECHNOLOG	0.003%	93.661%
5051	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	93.664%
5052	Mobistar SA	0.003%	93.668%
5053	VAKRANGEE LTD	0.003%	93.671%
5054	HANJIN KAL CORP	0.003%	93.674%
5055	SUMITOMO MITSUI	0.003%	93.677%
5056	SEVERSTAL GDR REG S GDR	0.003%	93.680%
5057	FELCOR LODGING	0.003%	93.684%
5058	AGFA GEVAERT NV	0.003%	93.687%
5059	TAIWAN STYRENE	0.003%	93.690%
5060	ENGIE BRASIL SA	0.003%	93.693%
5061	RELIANCE POWER	0.003%	93.696%
5062	JM FINANCIAL	0.003%	93.699%
5063	RPX CORP COMMON STOCK USD.0001	0.003%	93.703%
5064	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.706%
5065	CORBY SPIRIT AN	0.003%	93.709%
5066	RPS GROUP PLC	0.003%	93.712%
5067	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.715%
5068	KUMHO TIRE CO	0.003%	93.718%
5069	TXC CORPN	0.003%	93.722%
5070	MINMETALS RES	0.003%	93.725%
5071	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.728%
5072	LAMAR ADVERTISING CO A REIT USD.001	0.003%	93.731%
5073	PREMIER INVESTM	0.003%	93.734%
5074	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	93.737%
5075	PARADE TECHNOLO	0.003%	93.741%
5076	SINGAPORE POST	0.003%	93.744%
5077	NISSIN ELECTRIC	0.003%	93.747%
5078	COM HEM HLDG AB	0.003%	93.750%
5079	TOKYO DOME CORP	0.003%	93.753%
5080	ALS LTD	0.003%	93.756%
5081	TSRC CORP	0.003%	93.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	ETERNAL CHEMICA	0.003%	93.763%
5083	CJ CGV	0.003%	93.766%
5084	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.769%
5085	SCRIPPS NETWORK	0.003%	93.772%
5086	TAICHUNG	0.003%	93.775%
5087	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	93.778%
5088	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	93.782%
5089	FOXCONN INTERNA	0.003%	93.785%
5090	INTERROLL HOLDI	0.003%	93.788%
5091	REGIS RESOURCES	0.003%	93.791%
5092	MONMOUTH REAL E	0.003%	93.794%
5093	ACACIA MINING	0.003%	93.797%
5094	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	93.800%
5095	ZARDOYA-OTIS	0.003%	93.804%
5096	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.003%	93.807%
5097	JAPAN LIFELINE	0.003%	93.810%
5098	COCOKARA FINE H	0.003%	93.813%
5099	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	93.816%
5100	THE NISSHIN OIL	0.003%	93.819%
5101	INMOBILIARIA CO	0.003%	93.822%
5102	RESTAURANT GROU	0.003%	93.826%
5103	FIRST NATIONAL	0.003%	93.829%
5104	BRINKER INTL IN	0.003%	93.832%
5105	CHICONY ELECTRO	0.003%	93.835%
5106	INDUSIND BANK	0.003%	93.838%
5107	KAKEN PHARM	0.003%	93.841%
5108	INTERCONEXION E	0.003%	93.844%
5109	SEIREN CO	0.003%	93.847%
5110	BHARAT PETROL C	0.003%	93.851%
5111	SHIKOKU ELEC PO	0.003%	93.854%
5112	ACTUA CORP COMMON STOCK USD.001	0.003%	93.857%
5113	OM ASSET MANAGE	0.003%	93.860%
5114	MEIKO ELECTRONI	0.003%	93.863%
5115	ACADIAN TIMBER	0.003%	93.866%
5116	EVERLIGHT ELECT	0.003%	93.869%
5117	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	93.872%
5118	RHB Capital	0.003%	93.876%
5119	CIA HERING	0.003%	93.879%
5120	BANK OF INDIA C	0.003%	93.882%
5121	NS SOLUTIONS CO	0.003%	93.885%
5122	JUST EAT PLC	0.003%	93.888%
5123	IRESS MARKET TE	0.003%	93.891%
5124	EURONAV SA	0.003%	93.894%
5125	SA CORP REAL ES	0.003%	93.897%
5126	ORTHOFIX INTL N	0.003%	93.900%
5127	BEZEQ ISRAEL TE	0.003%	93.904%
5128	DOOSAN CORP	0.003%	93.907%
5129	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.910%
5130	NOBLE CORP PLC	0.003%	93.913%
5131	CEBU AIR INC	0.003%	93.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	INDS BACHOCO SA	0.003%	93.919%
5133	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.922%
5134	SLATE RETAIL RE	0.003%	93.925%
5135	LADBROKES PLC	0.003%	93.928%
5136	PT ANEKA TAMBAN	0.003%	93.931%
5137	APPLUS SERVICES	0.003%	93.934%
5138	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.003%	93.938%
5139	JB FINANCIAL GR	0.003%	93.941%
5140	POLSKIE GORNICT	0.003%	93.944%
5141	GRENDENE SA	0.003%	93.947%
5142	BANCO COMERCIAL	0.003%	93.950%
5143	MULTIPLAN EMPRE	0.003%	93.953%
5144	SENKO CO	0.003%	93.956%
5145	AVANGRID INC COMMON STOCK USD.01	0.003%	93.959%
5146	SEMAPA SOC INVE	0.003%	93.962%
5147	INDIA CEMENTS	0.003%	93.965%
5148	PETROFAC LTD	0.003%	93.968%
5149	EXPRESS INC COMMON STOCK	0.003%	93.971%
5150	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	93.975%
5151	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.978%
5152	RPC INC COMMON STOCK USD.1	0.003%	93.981%
5153	BAYWA AG (BAYER)	0.003%	93.984%
5154	TOKYO TY FINANC	0.003%	93.987%
5155	BANCA GENERALI	0.003%	93.990%
5156	AEON REIT INVES	0.003%	93.993%
5157	PIONEER CORP JP	0.003%	93.996%
5158	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	93.999%
5159	AMBUJA CEMENTS	0.003%	94.002%
5160	POONGSAN CORP(N	0.003%	94.005%
5161	SPAREBANK 1 SR	0.003%	94.008%
5162	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.011%
5163	GREAT WALL ENTE	0.003%	94.014%
5164	RIB SOFTWARE AG	0.003%	94.017%
5165	CIPUTRA DEVELOP	0.003%	94.020%
5166	GLOBAL NET LEASE INC REIT USD.01	0.003%	94.024%
5167	AEGION CORP COMMON STOCK USD.01	0.003%	94.027%
5168	KOREA ELEC POWE	0.003%	94.030%
5169	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.033%
5170	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.036%
5171	STELLA INTERNAT	0.003%	94.039%
5172	AMBEV SA ADR ADR	0.003%	94.042%
5173	MARICO LTD	0.003%	94.045%
5174	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.048%
5175	ALUMINIUM CORP	0.003%	94.051%
5176	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.054%
5177	OVS SPA	0.003%	94.057%
5178	CROMPTON GREAVE	0.003%	94.060%
5179	HAMBORNER AG	0.003%	94.063%
5180	MITSUBISHI LOGI	0.003%	94.066%
5181	ACEA SPA	0.003%	94.069%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	OPUS BANK	0.003%	94.072%
5183	MPHASIS LTD	0.003%	94.075%
5184	AIRASIA BHD	0.003%	94.078%
5185	RESORTTRUST INC	0.003%	94.081%
5186	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.084%
5187	DON QUIJOTE	0.003%	94.087%
5188	KYORIN CO LTD.	0.003%	94.090%
5189	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.093%
5190	NICHI-IKO PHARM	0.003%	94.096%
5191	ZZZPRIMA MEAT P	0.003%	94.099%
5192	AVEVA GROUP PLC	0.003%	94.102%
5193	DONGBU HITEK CO	0.003%	94.105%
5194	INDRA SISTEMAS	0.003%	94.109%
5195	CJ E&M CORPORAT	0.003%	94.112%
5196	CAPITAL SECURIT	0.003%	94.115%
5197	MITSUBA CORP	0.003%	94.118%
5198	AXFOOD AB	0.003%	94.121%
5199	CHINA POWER INT	0.003%	94.124%
5200	Rocky Mountain	0.003%	94.127%
5201	RAMCO-GERSHENSO	0.003%	94.130%
5202	DREAM INDUSTRIA	0.003%	94.133%
5203	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.136%
5204	AIA ENGINEERING	0.003%	94.139%
5205	NISSHA PRINTING	0.003%	94.142%
5206	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.145%
5207	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.148%
5208	BANGCHAK CORP P	0.003%	94.151%
5209	BCO BILBAO VIZC	0.003%	94.154%
5210	KEIHIN ELEC EXP	0.003%	94.157%
5211	HOPSON DEVELOPM	0.003%	94.160%
5212	BANG & OLUFSEN	0.003%	94.163%
5213	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.166%
5214	ULTIMATE	0.003%	94.169%
5215	TOKYU CONST	0.003%	94.172%
5216	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	94.175%
5217	CKD CORP	0.003%	94.178%
5218	CHINA MOTOR CO	0.003%	94.181%
5219	SEIKO CORPORATI	0.003%	94.184%
5220	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	94.187%
5221	BCO ABC BRASIL	0.003%	94.190%
5222	SKY PERFECT JSA	0.003%	94.193%
5223	PTC INC COMMON STOCK USD.01	0.003%	94.196%
5224	SWIRE PACIFIC	0.003%	94.199%
5225	AFG ARBONIA-FOR	0.003%	94.202%
5226	VERITIV CORP COMMON STOCK USD.01	0.003%	94.205%
5227	C.P. ALL PCL-FG	0.003%	94.208%
5228	JAPAN AVIATN EL	0.003%	94.210%
5229	VAREX IMAGING CORP COMMON STOCK	0.003%	94.213%
5230	BANGKOK LAND PC	0.003%	94.216%
5231	FENNER	0.003%	94.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.222%
5233	CAHYA MATA SARA	0.003%	94.225%
5234	VASTNED RETAIL	0.003%	94.228%
5235	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.231%
5236	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.234%
5237	PETROLEUM GEO-S	0.003%	94.237%
5238	CASTROL INDIA L	0.003%	94.240%
5239	BUMI ARMADA BER	0.003%	94.243%
5240	YODOGAWA STEEL	0.003%	94.246%
5241	SANYO SPEC STEE	0.003%	94.249%
5242	SPEEDWAY MOTORS	0.003%	94.252%
5243	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	94.255%
5244	AIRTAC INTERNAT	0.003%	94.258%
5245	MYTILINEOS	0.003%	94.261%
5246	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	94.264%
5247	FINISH LINE INC	0.003%	94.267%
5248	CALGON CARBON C	0.003%	94.270%
5249	ENGINEERS INDIA	0.003%	94.273%
5250	AIN PHARMACIEZ	0.003%	94.276%
5251	SEIBU HOLDINGS	0.003%	94.279%
5252	THERATECHNOLOGI	0.003%	94.282%
5253	CIECH SA	0.003%	94.285%
5254	HEALTHSTREAM INC COMMON STOCK	0.003%	94.288%
5255	VIRTUSA CORP COMMON STOCK USD.01	0.003%	94.291%
5256	HAREL INSURANCE	0.003%	94.293%
5257	OCADO GROUP PLC	0.003%	94.296%
5258	KOREA ZINC	0.003%	94.299%
5259	CROMWELL PROPER	0.003%	94.302%
5260	TAL EDUCATION GROUP ADR ADR	0.003%	94.305%
5261	NIPPON SODA CO	0.003%	94.308%
5262	TOOTSIE ROLL IN	0.003%	94.311%
5263	PT BUMI SERPONG	0.003%	94.314%
5264	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.317%
5265	SUMMERSET GROUP	0.003%	94.320%
5266	CHUDENKO CORP	0.003%	94.323%
5267	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.326%
5268	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	94.329%
5269	THANACHART CAPI	0.003%	94.332%
5270	OKAMOTO INDUSTR	0.003%	94.335%
5271	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.338%
5272	HCI GROUP INC COMMON STOCK	0.003%	94.340%
5273	TAIWAN TEA CORP	0.003%	94.343%
5274	MAANSHAN IRON &	0.003%	94.346%
5275	CREDITO VALTELL	0.003%	94.349%
5276	POWER GRID CORP	0.003%	94.352%
5277	SEABRIDGE GOLD	0.003%	94.355%
5278	FUJITEC CO	0.003%	94.358%
5279	YAMAGATA BANK	0.003%	94.361%
5280	OKAMURA CORP	0.003%	94.364%
5281	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.367%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	SINGAPORE EXCHA	0.003%	94.370%
5283	KANAMOTO CO LTD	0.003%	94.373%
5284	AOKI INTL	0.003%	94.375%
5285	HERO HONDA	0.003%	94.378%
5286	CHINA OVERASEA	0.003%	94.381%
5287	CHINA SCE PROPE	0.003%	94.384%
5288	KERRY LOGISTICS	0.003%	94.387%
5289	VERBUND AG	0.003%	94.390%
5290	KOENIG & BAUER	0.003%	94.393%
5291	ROCHE HOLDING A	0.003%	94.396%
5292	HUAKU DEVELOPME	0.003%	94.399%
5293	SEVEN GROUP HLD	0.003%	94.402%
5294	SQUARE ENIX HOL	0.003%	94.404%
5295	KANGWON LAND IN	0.003%	94.407%
5296	IMA(IND MACC AU	0.003%	94.410%
5297	COHU INC COMMON STOCK USD1.0	0.003%	94.413%
5298	PARK 24 CO	0.003%	94.416%
5299	TONG REN TANG T	0.003%	94.419%
5300	AVON PRODUCTS I	0.003%	94.422%
5301	CALIFORNIA WATE	0.003%	94.425%
5302	FIRST INTER BK	0.003%	94.428%
5303	GROUPE FNAC	0.003%	94.430%
5304	ZUGER KANTONALB	0.003%	94.433%
5305	SINBON ELECTRON	0.003%	94.436%
5306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.003%	94.439%
5307	TAKARA STANDARD	0.003%	94.442%
5308	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.445%
5309	GPO DE INVERSIO	0.003%	94.448%
5310	CHAROEN PKPD-FG	0.003%	94.451%
5311	SANFIRE RESOURC	0.003%	94.453%
5312	UNITED ARROWS L	0.003%	94.456%
5313	WD 40 CO COMMON STOCK USD.001	0.003%	94.459%
5314	SKY NETWORK TEL	0.003%	94.462%
5315	TOHO BANK	0.003%	94.465%
5316	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	94.468%
5317	CELLTRION INC K	0.003%	94.471%
5318	MORGUARD CORP	0.003%	94.474%
5319	LIBERBANK SA	0.003%	94.476%
5320	COCA-COLA FEMSA	0.003%	94.479%
5321	RENT A CENTER INC COMMON STOCK USD.01	0.003%	94.482%
5322	UPC TECHNOLOGY	0.003%	94.485%
5323	ATLANTICA YIELD	0.003%	94.488%
5324	IZUMI CO	0.003%	94.491%
5325	DONGKUK STEEL M	0.003%	94.494%
5326	MIGDAL INSURAN	0.003%	94.496%
5327	SILTRONIC AG	0.003%	94.499%
5328	CHINA SYNTH RUB	0.003%	94.502%
5329	SAMSUNG FINE CH	0.003%	94.505%
5330	IBJ LEASING CO	0.003%	94.508%
5331	CHINA SHIPPING	0.003%	94.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	CHINA TRADITION	0.003%	94.514%
5333	CU BANCORP COMMON STOCK	0.003%	94.516%
5334	LIVANOVA PLC	0.003%	94.519%
5335	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.522%
5336	FINECOBANK BANC	0.003%	94.525%
5337	KOREA PETROCHEM	0.003%	94.528%
5338	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.531%
5339	JACCS CO	0.003%	94.533%
5340	OKINAWA BANK	0.003%	94.536%
5341	HALLA HOLDINGS	0.003%	94.539%
5342	TAKATA CORP	0.003%	94.542%
5343	KABU.COM SECURI	0.003%	94.545%
5344	BBMG CORPORATIO	0.003%	94.548%
5345	H. LUNDBECK A/S	0.003%	94.551%
5346	AKER SOLUTIONS	0.003%	94.553%
5347	KFORCE INC COMMON STOCK USD.01	0.003%	94.556%
5348	VISUAL PHOTONIC	0.003%	94.559%
5349	SCHNITZER STEEL	0.003%	94.562%
5350	ICICI BANK	0.003%	94.565%
5351	AIMIA INC	0.003%	94.568%
5352	EZ TEC EMPREEND	0.003%	94.570%
5353	TRUSCO NAKAYAMA	0.003%	94.573%
5354	SONIC CORP	0.003%	94.576%
5355	HITACHI MAXELL	0.003%	94.579%
5356	AXCELIS TECHNOL	0.003%	94.582%
5357	ARCADYAN TECHNO	0.003%	94.584%
5358	NH HOTELES	0.003%	94.587%
5359	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	94.590%
5360	SLEEP COUNTRY C	0.003%	94.593%
5361	GRAINGER TRUST	0.003%	94.596%
5362	CITIC RESOURCES	0.003%	94.599%
5363	WING TAI HOLDIN	0.003%	94.601%
5364	PEREGRINE HLDGS	0.003%	94.604%
5365	PUBLICIS GROUPE	0.003%	94.607%
5366	NIHON KOHDEN CO	0.003%	94.610%
5367	GIORDANO INTL L	0.003%	94.613%
5368	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.615%
5369	SYNNEX TECH INT	0.003%	94.618%
5370	RYOBI	0.003%	94.621%
5371	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.624%
5372	BECHTLE AG	0.003%	94.627%
5373	JAPAN DISPLAY I	0.003%	94.630%
5374	ARCBEST CORP COMMON STOCK USD.01	0.003%	94.632%
5375	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.635%
5376	TOKYO STEEL MFG	0.003%	94.638%
5377	SHANGHAI ELECTR	0.003%	94.641%
5378	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.644%
5379	MENZIES(JOHN)	0.003%	94.646%
5380	FORTUNE R/EST I	0.003%	94.649%
5381	HEALTHCARE SERV	0.003%	94.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	CHOW TAI FOOK J	0.003%	94.655%
5383	GUNGHO ONLINE E	0.003%	94.658%
5384	MID REIT INC	0.003%	94.660%
5385	BANCA IFIS	0.003%	94.663%
5386	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.666%
5387	E INK HOLDINGS	0.003%	94.669%
5388	TRULY INTL HLDG	0.003%	94.672%
5389	TOWER INTL INC	0.003%	94.674%
5390	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.677%
5391	OMNIA HOLDINGS	0.003%	94.680%
5392	PARKWAY INC REIT USD.001	0.003%	94.683%
5393	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	94.686%
5394	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.688%
5395	NIPPON CHEMI-CO	0.003%	94.691%
5396	SOL MELIA SA	0.003%	94.694%
5397	YIT OYJ	0.003%	94.697%
5398	DIGITAL CHINA H	0.003%	94.699%
5399	CJ O SHOPPING C	0.003%	94.702%
5400	CANCOM SE	0.003%	94.705%
5401	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	94.708%
5402	OHL MEXICO SAB	0.003%	94.711%
5403	Meritz Fire & M	0.003%	94.713%
5404	EMP NAC ELECTRI	0.003%	94.716%
5405	CHENG UEI PRECI	0.003%	94.719%
5406	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	94.722%
5407	IWATE(BANK OF)	0.003%	94.725%
5408	MISC BERHAD	0.003%	94.727%
5409	SAMSUNG TECHWIN	0.003%	94.730%
5410	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.733%
5411	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	94.736%
5412	POWERLONG REAL	0.003%	94.738%
5413	INTERNET INITIA	0.003%	94.741%
5414	ARCELIK AS	0.003%	94.744%
5415	FRESENIUS MEDIC	0.003%	94.747%
5416	CHUNGHWA TELECO	0.003%	94.750%
5417	TEMP HOLDINGS C	0.003%	94.752%
5418	SAGAMI RAILWAY	0.003%	94.755%
5419	NANTO BANK	0.003%	94.758%
5420	1ST PHILIPPINE	0.003%	94.761%
5421	VITASOY INTL	0.003%	94.763%
5422	MITCHELLS & BUT	0.003%	94.766%
5423	ORION CORP	0.003%	94.769%
5424	FENG HSIN IRON&	0.003%	94.772%
5425	GLOBAL BRANDS G	0.003%	94.774%
5426	SINGAPORE PRESS	0.003%	94.777%
5427	CSR CORP	0.003%	94.780%
5428	AUTOMOTIVE HOLD	0.003%	94.783%
5429	YUEN FOONG YU M	0.003%	94.786%
5430	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.788%
5431	ZENKOKU HOSHO C	0.003%	94.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	RYMAN HEALTHCAR	0.003%	94.794%
5433	HAKUHODO DY HLD	0.003%	94.797%
5434	NIPPON SIGNAL C	0.003%	94.799%
5435	NITTO BOSEKI CO	0.003%	94.802%
5436	ALPINE ELECTRON	0.003%	94.805%
5437	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.808%
5438	FUTABA CORP	0.003%	94.810%
5439	UNISEM (M) BHD	0.003%	94.813%
5440	CPFL ENERGIA SA	0.003%	94.816%
5441	HENKEL KGAA-BEA	0.003%	94.819%
5442	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.821%
5443	ZEE ENTERTAIN E	0.003%	94.824%
5444	TOMONY HOLDINGS	0.003%	94.827%
5445	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.830%
5446	KCE ELECTRONICS	0.003%	94.832%
5447	CITIC 1616 HLDG	0.003%	94.835%
5448	PARAMOUNT BED H	0.003%	94.838%
5449	MEIDENSHA CORP	0.003%	94.841%
5450	BANGKOK AIRWAYS	0.003%	94.843%
5451	ELRINGKLINGER	0.003%	94.846%
5452	HOSIDEN CORP	0.003%	94.849%
5453	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.851%
5454	PP LONDON SUMAT	0.003%	94.854%
5455	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.857%
5456	ALL NIPPON AIRW	0.003%	94.860%
5457	TELEFONICA BRASIL ADR ADR	0.003%	94.862%
5458	PALTAC CORP	0.003%	94.865%
5459	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.868%
5460	TELEFONICA DE E	0.003%	94.871%
5461	GRAMMER AG	0.003%	94.873%
5462	FISKARS OYJ	0.003%	94.876%
5463	CHAMPION REAL E	0.003%	94.879%
5464	STONERIDGE INC COMMON STOCK	0.003%	94.882%
5465	HEIWA REAL ESTA	0.003%	94.884%
5466	HUATAI SECURITI	0.003%	94.887%
5467	HOUSE FOODS COR	0.003%	94.890%
5468	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.892%
5469	NEXON CO LTD	0.003%	94.895%
5470	RAMIRENT OYJ	0.003%	94.898%
5471	BCO CREDITO INV	0.003%	94.901%
5472	NET ONE SYSTEMS	0.003%	94.903%
5473	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.906%
5474	OKINAWA ELEC PO	0.003%	94.909%
5475	NEWALTA INC	0.003%	94.911%
5476	AUSTRALIAN AGRI	0.003%	94.914%
5477	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.917%
5478	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.920%
5479	NEXTDC LTD	0.003%	94.922%
5480	UNIFI INC	0.003%	94.925%
5481	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	KUNGSLEDEN AB N	0.003%	94.930%
5483	LG INDL SYSTEMS	0.003%	94.933%
5484	GMP CAPITAL COR	0.003%	94.936%
5485	AOMORI BANK	0.003%	94.939%
5486	KEIHIN CORP	0.003%	94.941%
5487	COMPUGROUP HOLD	0.003%	94.944%
5488	YAMAZAKI BAKING	0.003%	94.947%
5489	RALLYE	0.003%	94.949%
5490	NISSAN SHATAI C	0.003%	94.952%
5491	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.955%
5492	WISTRON NEWEB C	0.003%	94.957%
5493	MONOTARO CO.LTD	0.003%	94.960%
5494	BOLSA MEXICANA	0.003%	94.963%
5495	IDBI BANK LTD	0.003%	94.966%
5496	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.968%
5497	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.971%
5498	USIMINAS USI SD	0.003%	94.974%
5499	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.976%
5500	EMBOTELLA ANDIN	0.003%	94.979%
5501	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.982%
5502	KEWPIE CORP	0.003%	94.984%
5503	TEAM INC	0.003%	94.987%
5504	LASSILA & TIKAN	0.003%	94.990%
5505	IINO KAIUN KAIS	0.003%	94.992%
5506	BURE INVESTMENT	0.003%	94.995%
5507	CIR-COMPAGNIE I	0.003%	94.998%
5508	ADASTRIA HOLDI	0.003%	95.001%
5509	JAPAN SECS FINA	0.003%	95.003%
5510	CONSORT MEDICAL	0.003%	95.006%
5511	MELCO RESORTS + ENTERT ADR ADR USD.01	0.003%	95.009%
5512	TATUNG	0.003%	95.011%
5513	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	95.014%
5514	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	95.017%
5515	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	95.019%
5516	GF SECURITIES C	0.003%	95.022%
5517	HOKURIKU ELEC P	0.003%	95.025%
5518	BURCKHARDT COMP	0.003%	95.027%
5519	KUREHA CHEM IND	0.003%	95.030%
5520	VTB BANK(JSC)	0.003%	95.033%
5521	TURKIYE VAKIFLA	0.003%	95.035%
5522	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	95.038%
5523	LG HOME SHOPPIN	0.003%	95.041%
5524	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	95.043%
5525	PACIFICIndustr	0.003%	95.046%
5526	EVOTEC OAI AG	0.003%	95.048%
5527	FUYAO GLASS IND	0.003%	95.051%
5528	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	95.054%
5529	HOUSING DEVELOP	0.003%	95.056%
5530	COMPUTACENTER P	0.003%	95.059%
5531	OCI MATERIALS C	0.003%	95.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	SUPALAI PUBLIC	0.003%	95.064%
5533	ORIOR AG	0.003%	95.067%
5534	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	95.070%
5535	XCERRA CORP COMMON STOCK USD.05	0.003%	95.072%
5536	TOPPAN FORMS	0.003%	95.075%
5537	CONSTRUCCIONES	0.003%	95.078%
5538	TIM PARTICIPA	0.003%	95.080%
5539	TALK TALK TELEC	0.003%	95.083%
5540	BRICKWORKS	0.003%	95.085%
5541	TOKYO OHKA KOGY	0.003%	95.088%
5542	SUNDRUG CO LTD	0.003%	95.091%
5543	BANK TABUNGAN N	0.003%	95.093%
5544	PARKWAY LIFE RE	0.003%	95.096%
5545	CHINA COAL ENER	0.003%	95.099%
5546	NANOMETRICS	0.003%	95.101%
5547	ITAU UNIBANCO H	0.003%	95.104%
5548	NIPPON FLOUR MI	0.003%	95.107%
5549	KUDELSKI S.A.	0.003%	95.109%
5550	FIRST RESOURCES	0.003%	95.112%
5551	KIATNAKIN FIN&S	0.003%	95.114%
5552	UNITIKA	0.003%	95.117%
5553	DE LA RUE	0.003%	95.120%
5554	GENOMMA LAB INT	0.003%	95.122%
5555	SHOWA SANGYO CO	0.003%	95.125%
5556	P/F BAKKAFROST	0.003%	95.128%
5557	WESDOME GOLD MINES LTD COMMON STOCK	0.003%	95.130%
5558	KEISEI ELEC RY	0.003%	95.133%
5559	CTS CORP COMMON STOCK	0.003%	95.135%
5560	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	95.138%
5561	HONG LEONG CRED	0.003%	95.141%
5562	HOSHIZAKI ELECT	0.003%	95.143%
5563	BLACK DIAMOND G	0.003%	95.146%
5564	WALLENSTAM AB	0.003%	95.149%
5565	PARADISE CO	0.003%	95.151%
5566	BIM BIRLESIK MA	0.003%	95.154%
5567	EIZO NANA0 CORP	0.003%	95.156%
5568	TECO ELEC&MACHI	0.003%	95.159%
5569	CHIPBOND TECHNO	0.003%	95.162%
5570	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.003%	95.164%
5571	NEMETSCHKE AG	0.003%	95.167%
5572	SEVEN WEST MEDI	0.003%	95.169%
5573	SODA SANAYII	0.003%	95.172%
5574	V TECHNOLOGY	0.003%	95.175%
5575	KANSAI PAINT CO	0.003%	95.177%
5576	SHUN TAK HLDGS	0.003%	95.180%
5577	TV18 BROADCAST	0.003%	95.183%
5578	DAIHEN CORP	0.003%	95.185%
5579	QUALYS INC COMMON STOCK USD.001	0.003%	95.188%
5580	KINGSTON COMM(H	0.003%	95.190%
5581	ANADOLU EFES BI	0.003%	95.193%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	GJENSIDIGE FORS	0.003%	95.196%
5583	OESTERREICHISCH	0.003%	95.198%
5584	TATA CHEMICALS	0.003%	95.201%
5585	CHATHAM LODGING	0.003%	95.203%
5586	NEW WAVE GROUP	0.003%	95.206%
5587	SEKISUI HOUSE	0.003%	95.209%
5588	HANIL CEMENT MF	0.003%	95.211%
5589	TESARO INC	0.003%	95.214%
5590	HEIWADO CO LTD	0.003%	95.216%
5591	GREENHILL + CO INC COMMON STOCK USD.01	0.003%	95.219%
5592	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	95.222%
5593	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	95.224%
5594	ANGANG NEW STEE	0.003%	95.227%
5595	ZZZMITSUI SUGAR	0.003%	95.229%
5596	GIGABYTE TECHNO	0.003%	95.232%
5597	D/S NORDEN	0.003%	95.235%
5598	AMERICAN RAILCA	0.003%	95.237%
5599	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	95.240%
5600	ORBCOMM INC COMMON STOCK USD.001	0.003%	95.242%
5601	KOREA KUMHO PET	0.003%	95.245%
5602	TAKEUCHI MANUFA	0.003%	95.248%
5603	CAPITARETAIL CH	0.003%	95.250%
5604	LIEN HWA INDL	0.003%	95.253%
5605	888 HOLDINGS	0.003%	95.255%
5606	DAINIPPON PHARM	0.003%	95.258%
5607	CIMIC GROUP LTD	0.003%	95.260%
5608	SANYO DENKI CO	0.003%	95.263%
5609	TOEI CO	0.003%	95.266%
5610	MERCANTILE BANK CORP COMMON STOCK	0.003%	95.268%
5611	MEDIA NUSANTARA	0.003%	95.271%
5612	YAHOO JAPAN COR	0.003%	95.273%
5613	YAMANASHI CHUO	0.003%	95.276%
5614	JOEL-JERUSALEM	0.003%	95.278%
5615	MORGUARD NORTH	0.003%	95.281%
5616	AUTOBACS SEVEN	0.003%	95.284%
5617	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	95.286%
5618	CHINA BILLS FIN	0.003%	95.289%
5619	HU LANE ASSOCIA	0.003%	95.291%
5620	SIIX CORPORATIO	0.003%	95.294%
5621	ARCS CO LTD	0.003%	95.296%
5622	SALVATORE FERRA	0.003%	95.299%
5623	SONDA S.A.	0.003%	95.302%
5624	SONY FINANCIAL	0.003%	95.304%
5625	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	95.307%
5626	ABACUS PROPERTY	0.003%	95.309%
5627	LOTTE CONFECT	0.003%	95.312%
5628	DELTA ELECTRONI	0.003%	95.314%
5629	PETRONAS CHEMIC	0.003%	95.317%
5630	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	95.320%
5631	TOSHIBA MACHINE	0.003%	95.322%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	JGC CORP	0.003%	95.325%
5633	COLOPL INC	0.003%	95.327%
5634	ASCOTT RESIDENC	0.003%	95.330%
5635	MBANK	0.003%	95.332%
5636	JAPFA COMFEED I	0.003%	95.335%
5637	JSW ENERGY LTD	0.003%	95.337%
5638	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	95.340%
5639	INDIAN OIL CORP	0.003%	95.343%
5640	MYER HOLDINGS L	0.003%	95.345%
5641	INNERWORKINGS INC COMMON STOCK USD.0001	0.003%	95.348%
5642	DUCOMMUN INC COMMON STOCK USD.01	0.003%	95.350%
5643	FUCHS PETRO AG	0.003%	95.353%
5644	TTY BIPHARM CO	0.003%	95.355%
5645	SITRONIX TECHNO	0.003%	95.358%
5646	EVENT HOSPITALI	0.003%	95.360%
5647	KATO SANGYO CO	0.003%	95.363%
5648	SAMSUNG SDS CO	0.003%	95.365%
5649	NANYA TECHNOLOG	0.003%	95.368%
5650	HSN INC COMMON STOCK USD.01	0.003%	95.370%
5651	KOREA ELEC POWER CORP SP ADR ADR	0.003%	95.373%
5652	ESSENDANT INC COMMON STOCK USD.1	0.003%	95.375%
5653	GOLDEN RESORTS	0.003%	95.378%
5654	NIB HOLDINGS LT	0.003%	95.381%
5655	BRIGHTOIL PETRO	0.003%	95.383%
5656	SK GAS	0.003%	95.386%
5657	VEIDEKKE ASA	0.003%	95.388%
5658	TELEKOM AUSTRIA	0.003%	95.391%
5659	CP POKPHAND CO	0.003%	95.393%
5660	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	95.396%
5661	NICHICON CORP	0.003%	95.398%
5662	KYOWA HAKKO KIR	0.003%	95.401%
5663	GUERBET	0.003%	95.403%
5664	ALSO HOLDING-RE	0.003%	95.406%
5665	TLG IMMOBILIEN	0.003%	95.408%
5666	MARINEMAX INC COMMON STOCK USD.001	0.003%	95.411%
5667	ALIBABA PICTURE	0.003%	95.413%
5668	TIMKENSTEEL CORP COMMON STOCK	0.003%	95.416%
5669	HINDUSTAN CONST	0.003%	95.418%
5670	LINDSAY CORP COMMON STOCK USD1.0	0.003%	95.421%
5671	OBRASCON HUAR L	0.003%	95.423%
5672	NIPPON SHEET GL	0.003%	95.426%
5673	CRAY INC COMMON STOCK USD.01	0.003%	95.428%
5674	NISSIN KOGYO	0.003%	95.431%
5675	YUNG TAY ENGINE	0.002%	95.433%
5676	BUNKA SHUTTER C	0.002%	95.436%
5677	NICHIHA CORP	0.002%	95.438%
5678	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	95.441%
5679	CHINA EASTERN A	0.002%	95.443%
5680	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.446%
5681	KEPPEL DC REIT	0.002%	95.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	ABSOLUTE SOFTWA	0.002%	95.451%
5683	GETTY PETROLEUM	0.002%	95.453%
5684	GOLDEN EAGLE RE	0.002%	95.456%
5685	FUJI SOFT ABC	0.002%	95.458%
5686	NAUTILUS GROUP	0.002%	95.461%
5687	TACHI-S CO	0.002%	95.463%
5688	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.466%
5689	O/SEAS UNION EN	0.002%	95.468%
5690	HUTCHISON TEL-H	0.002%	95.471%
5691	VOCUS COMMUN LT	0.002%	95.473%
5692	JOLLIBEE FOODS	0.002%	95.476%
5693	EPSILON ENERGY	0.002%	95.478%
5694	TOSHIBA PLANT K	0.002%	95.481%
5695	CARGOJET INC.	0.002%	95.483%
5696	CLAL INSURANCE	0.002%	95.486%
5697	CEWE COLOR HLDG	0.002%	95.488%
5698	UNDER ARMOUR IN	0.002%	95.490%
5699	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.493%
5700	METRO HOLDINGS	0.002%	95.495%
5701	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	95.498%
5702	AUCKLAND INTERN	0.002%	95.500%
5703	START TODAY CO	0.002%	95.503%
5704	BLUE LABEL TELE	0.002%	95.505%
5705	HYUNDAI ROBOTIC	0.002%	95.508%
5706	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.510%
5707	UNITED SUPER MA	0.002%	95.513%
5708	FRED'S INC	0.002%	95.515%
5709	TEXWINCA HLDGS	0.002%	95.518%
5710	ITALMOBILIARE S	0.002%	95.520%
5711	RAMCO CEMENTS	0.002%	95.523%
5712	KOSE	0.002%	95.525%
5713	SARACEN MINERAL	0.002%	95.527%
5714	PUREGOLD PRICE	0.002%	95.530%
5715	AK HOLDINGS INC	0.002%	95.532%
5716	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	95.535%
5717	GAZTRANSPORT ET	0.002%	95.537%
5718	TAIWAN MOBILE	0.002%	95.540%
5719	MOTOR OIL SA	0.002%	95.542%
5720	JOY CITY PROPER	0.002%	95.545%
5721	BEIJING CAP LAN	0.002%	95.547%
5722	LUXOFT HOLDING	0.002%	95.550%
5723	GLOBAL INDEMNIT	0.002%	95.552%
5724	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.554%
5725	GUNZE	0.002%	95.557%
5726	JCU CORP	0.002%	95.559%
5727	RICARDO	0.002%	95.562%
5728	KENEDIX RESIDEN	0.002%	95.564%
5729	LOTTE CHILSUNG	0.002%	95.567%
5730	NISHI NIPPON RR	0.002%	95.569%
5731	OLAM INTERNATIO	0.002%	95.571%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	SOULBRAIN CO LT	0.002%	95.574%
5733	DAIWABO CO LTD	0.002%	95.576%
5734	MERITOR INC COMMON STOCK USD1.0	0.002%	95.579%
5735	KADOKAWA DWANGO	0.002%	95.581%
5736	SPAREBANK 1 SMN	0.002%	95.584%
5737	VECTURA GROUP	0.002%	95.586%
5738	ENNIS INC COMMON STOCK USD2.5	0.002%	95.588%
5739	LIECHTENSTEINIS	0.002%	95.591%
5740	CWT LTD	0.002%	95.593%
5741	C C LAND HOLDIN	0.002%	95.596%
5742	ITE GROUP	0.002%	95.598%
5743	G8 EDUCATION LT	0.002%	95.601%
5744	SAMYANG HOLDING	0.002%	95.603%
5745	CHINA SOUTH CIT	0.002%	95.605%
5746	GORMAN-RUPP CO	0.002%	95.608%
5747	NORDEX AG	0.002%	95.610%
5748	SPIRENT COMMUNI	0.002%	95.613%
5749	MOTECH INDUSTRI	0.002%	95.615%
5750	OTSUKA CORP	0.002%	95.617%
5751	MACNICA FUJI EL	0.002%	95.620%
5752	SUMMARECON AGUN	0.002%	95.622%
5753	KURABO INDUSTRI	0.002%	95.625%
5754	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	95.627%
5755	GOODMAN PROPERT	0.002%	95.629%
5756	CRYOLIFE INC	0.002%	95.632%
5757	SLATE OFFICE RE	0.002%	95.634%
5758	TENARIS S.A.	0.002%	95.637%
5759	PI INDUSTRIES L	0.002%	95.639%
5760	STRABAG SE	0.002%	95.641%
5761	DXP ENTERPRISES	0.002%	95.644%
5762	MEITEC CORPORAT	0.002%	95.646%
5763	SMARTONE TELECO	0.002%	95.649%
5764	DAINICHISEIKA C	0.002%	95.651%
5765	CONTAINER CORP	0.002%	95.653%
5766	MIZUNO CORP	0.002%	95.656%
5767	MIRAIT HLDG COR	0.002%	95.658%
5768	RECHI PRECISION	0.002%	95.661%
5769	CITYCON OYJ	0.002%	95.663%
5770	BOINGO WIRELESS INC COMMON STOCK	0.002%	95.665%
5771	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	95.668%
5772	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	95.670%
5773	TRAKYA CAM SANA	0.002%	95.673%
5774	SOSEI GROUP COR	0.002%	95.675%
5775	NIPPON REIT INV	0.002%	95.677%
5776	INVESCO OFFICE	0.002%	95.680%
5777	CHEUNG KONG INF	0.002%	95.682%
5778	B&B TOOLS AB	0.002%	95.685%
5779	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	95.687%
5780	ARC LAND SAKAMO	0.002%	95.689%
5781	J TRUST CO. LTD	0.002%	95.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	LOOKERS PLC	0.002%	95.694%
5783	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.696%
5784	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.699%
5785	BIOSTIME INTERN	0.002%	95.701%
5786	NATIONAL ALUMIN	0.002%	95.704%
5787	WORLDPAY GRP PL	0.002%	95.706%
5788	HONG KONG LAND	0.002%	95.708%
5789	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.711%
5790	NIC INC COMMON STOCK	0.002%	95.713%
5791	VEDANTA RESOURC	0.002%	95.715%
5792	GLENMARK PHARM	0.002%	95.718%
5793	INDIABULL REAL	0.002%	95.720%
5794	TRANSM ALIANCA	0.002%	95.723%
5795	LG FASHION CORP	0.002%	95.725%
5796	INTL METAL SERV	0.002%	95.727%
5797	DIALOG GROUP BH	0.002%	95.730%
5798	FTD COS INC COMMON STOCK USD.0001	0.002%	95.732%
5799	SAIZERIYA COMPA	0.002%	95.734%
5800	NEXITY	0.002%	95.737%
5801	INDORAMA VENTUR	0.002%	95.739%
5802	VOSSLOH AG	0.002%	95.742%
5803	MIZUHO FINL GP	0.002%	95.744%
5804	SWIRE PROPERTIE	0.002%	95.746%
5805	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	95.749%
5806	MLP AG	0.002%	95.751%
5807	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.753%
5808	HEADLAM GROUP	0.002%	95.756%
5809	AMTRAN TECHNOLO	0.002%	95.758%
5810	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.760%
5811	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.763%
5812	YOOX NET-A-PORT	0.002%	95.765%
5813	MONEX GROUP INC	0.002%	95.768%
5814	TIER REIT INC REIT USD.0001	0.002%	95.770%
5815	YULON MOTOR	0.002%	95.772%
5816	PILOT CORP (NEW	0.002%	95.775%
5817	STARHILL GLOBAL	0.002%	95.777%
5818	VSE CORP COMMON STOCK USD.05	0.002%	95.779%
5819	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	95.782%
5820	SOUTHERN CROSS	0.002%	95.784%
5821	GOLD FIELDS LTD	0.002%	95.786%
5822	SYNCMOLD ENTERP	0.002%	95.789%
5823	ADVANTECH CO LT	0.002%	95.791%
5824	REED ELSEVIER P	0.002%	95.793%
5825	TECHNICOLOR	0.002%	95.796%
5826	CDL HOSPITALITY	0.002%	95.798%
5827	SANYO CHEMICAL	0.002%	95.800%
5828	SRF LTD	0.002%	95.803%
5829	FUJI SEAL INC	0.002%	95.805%
5830	GRANGES AB	0.002%	95.808%
5831	NEW CHINA LIFE	0.002%	95.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	HARMONIC INC	0.002%	95.812%
5833	BILIA AB	0.002%	95.815%
5834	PRESS METAL	0.002%	95.817%
5835	NONG SHIM CO	0.002%	95.819%
5836	ACORDA THERAPEU	0.002%	95.822%
5837	TRICON CAPITAL	0.002%	95.824%
5838	FELDA GLOBAL VE	0.002%	95.826%
5839	SCHINDLER-HDLG	0.002%	95.829%
5840	KINSUS INTERCON	0.002%	95.831%
5841	ZHEN DING TECHN	0.002%	95.833%
5842	ZOETIS INC SR UNSECURED 02/18 1.875	0.002%	95.836%
5843	HOGY MEDICAL CO	0.002%	95.838%
5844	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.002%	95.840%
5845	CONCENTRIC AB	0.002%	95.843%
5846	GREENLAND HONG	0.002%	95.845%
5847	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.847%
5848	SKISTAR AB	0.002%	95.850%
5849	DAIKYO INC	0.002%	95.852%
5850	EXACTECH INC COMMON STOCK USD.01	0.002%	95.854%
5851	NATIONAL THERMA	0.002%	95.857%
5852	ENERGIAS DO BRA	0.002%	95.859%
5853	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	95.861%
5854	AEON DELIGHT	0.002%	95.863%
5855	KRUNGTHAI CARD	0.002%	95.866%
5856	SUGI HOLDINGS C	0.002%	95.868%
5857	FRASERS CENTREP	0.002%	95.870%
5858	RICOH LEASING	0.002%	95.873%
5859	NSD CO LTD	0.002%	95.875%
5860	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.877%
5861	QUIDEL CORP COMMON STOCK USD.001	0.002%	95.880%
5862	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	95.882%
5863	FUKUI BANK	0.002%	95.884%
5864	WESTERN ENERGY	0.002%	95.887%
5865	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.889%
5866	OFG BANCORP COMMON STOCK USD1.0	0.002%	95.891%
5867	ORIFLAME HOLDIN	0.002%	95.894%
5868	EREGLI DEMIR CE	0.002%	95.896%
5869	PUMA AG	0.002%	95.898%
5870	CHINA ZHEGTONG	0.002%	95.901%
5871	SSY GROUP LTD	0.002%	95.903%
5872	JOWA HLDGS CO L	0.002%	95.905%
5873	PLAZA RETAIL RE	0.002%	95.907%
5874	SANKI ENGINEERI	0.002%	95.910%
5875	CHINA HARMONY N	0.002%	95.912%
5876	ELITE ADVANCED	0.002%	95.914%
5877	MARR SPA	0.002%	95.917%
5878	Goldcrest Co.,	0.002%	95.919%
5879	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.921%
5880	FORMOSA TAFFETA	0.002%	95.924%
5881	LE NOBLE AGE	0.002%	95.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	VANGUARD INTL S	0.002%	95.928%
5883	SK NETWORKS CO	0.002%	95.930%
5884	PAO DE ACUCAR C	0.002%	95.933%
5885	TONG YANG INV B	0.002%	95.935%
5886	WATERLAND FIN H	0.002%	95.937%
5887	ENTERTAINMENT O	0.002%	95.940%
5888	AUSTRALIAN PHAR	0.002%	95.942%
5889	WEST CHINA CEME	0.002%	95.944%
5890	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	95.946%
5891	DAESANG CORP	0.002%	95.949%
5892	BORUSSIA DORTMU	0.002%	95.951%
5893	REALESTATE.COM.	0.002%	95.953%
5894	CONEXIO CORP	0.002%	95.956%
5895	PACIFIC TEXTILE	0.002%	95.958%
5896	INDUSTR L FIN(IF	0.002%	95.960%
5897	K-BRO LINEN INC	0.002%	95.962%
5898	COOLPAD GROUP L	0.002%	95.965%
5899	CHINA MACHINERY	0.002%	95.967%
5900	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.969%
5901	SM PRIME HLDGS	0.002%	95.972%
5902	ZHEJIANG EXPRES	0.002%	95.974%
5903	ABOITIZ EQUITY	0.002%	95.976%
5904	TAINAN SPINNING	0.002%	95.978%
5905	REDEFINE INTERN	0.002%	95.981%
5906	INVACARE CORP	0.002%	95.983%
5907	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.985%
5908	JUKI CORP	0.002%	95.987%
5909	IOI CORPORATION	0.002%	95.990%
5910	TRINITY MIRROR	0.002%	95.992%
5911	SIGMA PHARMACEU	0.002%	95.994%
5912	TEIKOKU PISTON	0.002%	95.996%
5913	OSAKI ELECTRIC	0.002%	95.999%
5914	KINTETSU WORLD	0.002%	96.001%
5915	CARNIVAL PLC	0.002%	96.003%
5916	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.006%
5917	MUSASHI SEIMITS	0.002%	96.008%
5918	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.010%
5919	TAIKISHA	0.002%	96.012%
5920	TAIWAN ACCEPTAN	0.002%	96.015%
5921	INABATA & CO	0.002%	96.017%
5922	REGIS CORP COMMON STOCK USD.05	0.002%	96.019%
5923	ESSO (THAILAND)	0.002%	96.021%
5924	KT CORPORATION	0.002%	96.024%
5925	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	96.026%
5926	TRANSCEND INFOR	0.002%	96.028%
5927	INTL CONTAINER	0.002%	96.030%
5928	HISAMITSU PHARM	0.002%	96.033%
5929	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.035%
5930	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	96.037%
5931	AICHI BANK	0.002%	96.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	ADITYA BIRLA FA	0.002%	96.042%
5933	PETRON CORP	0.002%	96.044%
5934	ALTAMIR AMBOISE	0.002%	96.046%
5935	WOCKHARDT LIMIT	0.002%	96.048%
5936	PCHOME ONLINE I	0.002%	96.051%
5937	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.053%
5938	TON YI CORP	0.002%	96.055%
5939	UPONOR OYJ	0.002%	96.057%
5940	INPHI CORP COMMON STOCK	0.002%	96.059%
5941	SHIKUN & BINUI	0.002%	96.062%
5942	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.064%
5943	CHEIL WORLDWIDE	0.002%	96.066%
5944	IRISO ELECTRONI	0.002%	96.068%
5945	DAKTRONICS INC COMMON STOCK	0.002%	96.071%
5946	ALMIRALL SA	0.002%	96.073%
5947	GUJARAT STATE P	0.002%	96.075%
5948	GRINDROD LIMITE	0.002%	96.077%
5949	INDOCEMENT TUNG	0.002%	96.080%
5950	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.082%
5951	ASSORE	0.002%	96.084%
5952	INVOCARE LTD	0.002%	96.086%
5953	GINKO INTERNATI	0.002%	96.088%
5954	KYOKUTO KAIHATS	0.002%	96.091%
5955	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.093%
5956	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.095%
5957	GINTECH ENERGY	0.002%	96.097%
5958	CREDITO EMILIAN	0.002%	96.100%
5959	ITALGAS SPA	0.002%	96.102%
5960	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.104%
5961	BRITISH AMERICA	0.002%	96.106%
5962	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.108%
5963	SUPREMEIndustr	0.002%	96.111%
5964	WESTERN AREAS N	0.002%	96.113%
5965	KENEDIX RETAIL	0.002%	96.115%
5966	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.002%	96.117%
5967	GLOBAL ONE REAL	0.002%	96.119%
5968	MOCHIDA PHARM C	0.002%	96.122%
5969	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.124%
5970	Alliance Global	0.002%	96.126%
5971	ASIAN PAINTS LT	0.002%	96.128%
5972	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.130%
5973	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.133%
5974	TKC CORPORATION	0.002%	96.135%
5975	BANCOLOMBIA SA	0.002%	96.137%
5976	ASTRAL FOODS	0.002%	96.139%
5977	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.141%
5978	NITTO ELECTRIC	0.002%	96.144%
5979	HELICAL BAR PLC	0.002%	96.146%
5980	TOKEN CORP	0.002%	96.148%
5981	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.150%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	DAISHIN SECURIT	0.002%	96.152%
5983	CONTACT ENERGY	0.002%	96.154%
5984	LIBERTY GLOBAL	0.002%	96.157%
5985	BQE NATL BELGIQ	0.002%	96.159%
5986	TOHO CO	0.002%	96.161%
5987	GRUPO HERDEZ SA	0.002%	96.163%
5988	HANA TOUR SERVI	0.002%	96.165%
5989	HAYNES INTL INC	0.002%	96.168%
5990	IRB INFRASTRUCT	0.002%	96.170%
5991	RTL GROUP SA	0.002%	96.172%
5992	SIBANYE GOLD SPON ADR ADR	0.002%	96.174%
5993	KUNG LONG BATTE	0.002%	96.176%
5994	YOUNGWON CORP	0.002%	96.178%
5995	ORIENTAL UNION	0.002%	96.181%
5996	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.183%
5997	YAKO CO	0.002%	96.185%
5998	MATAS AS	0.002%	96.187%
5999	CHANGSHA ZOOMLI	0.002%	96.189%
6000	AVEO GROUP	0.002%	96.191%
6001	DAIBIRU CORP	0.002%	96.194%
6002	FRANK'S INTERNA	0.002%	96.196%
6003	CHUGOKU ELEC PO	0.002%	96.198%
6004	HANKYU REIT INC	0.002%	96.200%
6005	PHISON ELECTRON	0.002%	96.202%
6006	KENEDIX INC	0.002%	96.204%
6007	WAN HAI LINES	0.002%	96.207%
6008	MAGYAR TELEKOM	0.002%	96.209%
6009	RENHE COMMERCIA	0.002%	96.211%
6010	CHINA FOOD LTD	0.002%	96.213%
6011	CMK CORP	0.002%	96.215%
6012	BT INVESTMENT M	0.002%	96.217%
6013	SITC INTERNATIO	0.002%	96.220%
6014	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	96.222%
6015	BK ZACHODNI WBK	0.002%	96.224%
6016	MELCOR DEVS LTD	0.002%	96.226%
6017	SCHMOLZ+BICKENB	0.002%	96.228%
6018	FUSHAN INTL ENE	0.002%	96.230%
6019	XENCOR INC COMMON STOCK USD.01	0.002%	96.232%
6020	HOSHINO RESORTS	0.002%	96.235%
6021	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.237%
6022	SALINI IMPREGIL	0.002%	96.239%
6023	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.241%
6024	CLARKSON(HORACE	0.002%	96.243%
6025	YELLOW PAGES LT	0.002%	96.245%
6026	SWECO AB	0.002%	96.247%
6027	DENBURY RESOURC	0.002%	96.250%
6028	INFRASTRUCTURE	0.002%	96.252%
6029	REDINGTON INDIA	0.002%	96.254%
6030	SUPER RETAIL GR	0.002%	96.256%
6031	MARUDAI FOOD CO	0.002%	96.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	ACANDO AB	0.002%	96.260%
6033	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.262%
6034	BOMBARDIER INC	0.002%	96.265%
6035	BROWN (N) GROUP	0.002%	96.267%
6036	ADVA AG	0.002%	96.269%
6037	BARNES & NOBLE	0.002%	96.271%
6038	WIHLBORGS FASTI	0.002%	96.273%
6039	TANSEISHA CO	0.002%	96.275%
6040	SINOPEC SHANGHA	0.002%	96.277%
6041	ETSY INC COMMON STOCK USD.001	0.002%	96.280%
6042	EVRAZ PLC	0.002%	96.282%
6043	KUALA LUMPUR KE	0.002%	96.284%
6044	CORP MOCTEZUMA	0.002%	96.286%
6045	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.288%
6046	SAN-A CO LTD	0.002%	96.290%
6047	SHINKONG SYNTHE	0.002%	96.292%
6048	FAMOUS BRANDS L	0.002%	96.295%
6049	SUPREME ELECTRO	0.002%	96.297%
6050	ADVANCED WIRELE	0.002%	96.299%
6051	VUKILE PROPERTY	0.002%	96.301%
6052	PRECINT PRO	0.002%	96.303%
6053	TAKARA SHUZO CO	0.002%	96.305%
6054	OUTFRONT MEDIA INC REIT USD.01	0.002%	96.307%
6055	DYDO DRINCO INC	0.002%	96.309%
6056	NIKKISO CO	0.002%	96.311%
6057	AMPLIFON SPA NE	0.002%	96.314%
6058	CHINA HUARONG A	0.002%	96.316%
6059	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.318%
6060	NISSEI BUILD KO	0.002%	96.320%
6061	BEC WORLD PUBLI	0.002%	96.322%
6062	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.324%
6063	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.326%
6064	TECNICAS REUNID	0.002%	96.328%
6065	SAVENCIA SA	0.002%	96.331%
6066	SKYLARK CO LTD	0.002%	96.333%
6067	B2W-CIA GLOBAL	0.002%	96.335%
6068	TAV HAVALIMANLA	0.002%	96.337%
6069	YOKOHAMA REITO	0.002%	96.339%
6070	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.341%
6071	SPARKASSEN IMMO	0.002%	96.343%
6072	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.345%
6073	TPI POLENE PCL	0.002%	96.347%
6074	PPC LTD	0.002%	96.350%
6075	HOKKAIDO ELEC P	0.002%	96.352%
6076	FAES FARMA SA	0.002%	96.354%
6077	UNITED LABORATO	0.002%	96.356%
6078	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.358%
6079	HAVELLS INDIA L	0.002%	96.360%
6080	HIWIN TECH CORP	0.002%	96.362%
6081	PROMOTORA Y OPE	0.002%	96.364%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	DAI-ICHI KOGYO	0.002%	96.366%
6083	FUKUSHIMA IND C	0.002%	96.368%
6084	SAINT MARC HLDG	0.002%	96.371%
6085	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.373%
6086	TOKAI HOLDINGS	0.002%	96.375%
6087	TALGO SA	0.002%	96.377%
6088	S&T MOTIV CO LT	0.002%	96.379%
6089	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.381%
6090	JVC KENWOOD HLD	0.002%	96.383%
6091	TED BAKER PLC	0.002%	96.385%
6092	SANTAM	0.002%	96.387%
6093	PRINCE HOUSING	0.002%	96.389%
6094	ADLER REAL ESTA	0.002%	96.391%
6095	CACHE LOGISTICS	0.002%	96.394%
6096	LANDEC CORP	0.002%	96.396%
6097	IDFC BANK LTD	0.002%	96.398%
6098	SPIN MASTER COR	0.002%	96.400%
6099	NORWEGIAN AIR S	0.002%	96.402%
6100	MESA LABORATORIES INC COMMON STOCK	0.002%	96.404%
6101	A2 MILK CO LTD	0.002%	96.406%
6102	SUNWAY BHD	0.002%	96.408%
6103	TIGA PILAR SEJA	0.002%	96.410%
6104	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.412%
6105	EVERGREEN MARIN	0.002%	96.414%
6106	CHIYODA CORP	0.002%	96.416%
6107	KLAB INC	0.002%	96.419%
6108	CAPITA GROUP PL	0.002%	96.421%
6109	MAJOR CINEPLEX	0.002%	96.423%
6110	USI CORPORATION	0.002%	96.425%
6111	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.427%
6112	HOKUETSU BANK	0.002%	96.429%
6113	DMCI HLDGS INC	0.002%	96.431%
6114	UMS HLDGS LTD	0.002%	96.433%
6115	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.435%
6116	YAMAICHI ELECTR	0.002%	96.437%
6117	CULP INC COMMON STOCK USD.05	0.002%	96.439%
6118	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.441%
6119	COCA-COLA FEMSA	0.002%	96.443%
6120	GLOBAL LOGISTIC	0.002%	96.445%
6121	NIPPON DENKO CO	0.002%	96.448%
6122	MERIDA INDUSTRY	0.002%	96.450%
6123	SRI TRANG AGRO	0.002%	96.452%
6124	SANOFI INDIA LT	0.002%	96.454%
6125	AURICO METALS INC COMMON STOCK	0.002%	96.456%
6126	HEXAWARE TECHNO	0.002%	96.458%
6127	SCHRODERS(NEW)	0.002%	96.460%
6128	MANDALAY RESOUR	0.002%	96.462%
6129	51JOB INC ADR ADR USD.0001	0.002%	96.464%
6130	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	96.466%
6131	SHANGHAI PETROC	0.002%	96.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	NORITZ CORP	0.002%	96.470%
6133	FU SHOU YUAN IN	0.002%	96.472%
6134	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.474%
6135	CHUGOKU MAR PAI	0.002%	96.476%
6136	KITE PHARMA INC COMMON STOCK USD.001	0.002%	96.478%
6137	OSSTEM IMPLANT	0.002%	96.480%
6138	MITSUBISHI STEE	0.002%	96.482%
6139	EUGENE CORP	0.002%	96.485%
6140	GEMTEK TECHNOLO	0.002%	96.487%
6141	MOTHERSON SUMI	0.002%	96.489%
6142	SPORTS DIRECT I	0.002%	96.491%
6143	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.493%
6144	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	96.495%
6145	SANKEN ELECTRIC	0.002%	96.497%
6146	CHAUN-CHOUNG TE	0.002%	96.499%
6147	CLAS OHLSON AB	0.002%	96.501%
6148	HOCHDORF HOLDIN	0.002%	96.503%
6149	BERTRANDT AG	0.002%	96.505%
6150	CALIFORNIA AMPL	0.002%	96.507%
6151	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.509%
6152	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.511%
6153	KENKO MAYONNAIS	0.002%	96.513%
6154	TIKKURILA OY	0.002%	96.515%
6155	SJW GROUP COMMON STOCK USD.001	0.002%	96.517%
6156	GRUPO SIMEC S.A	0.002%	96.519%
6157	MATSUYA FOODS C	0.002%	96.521%
6158	CENTRAL CHINA S	0.002%	96.523%
6159	CERVED INFORMAT	0.002%	96.525%
6160	VODACOM GP-PRPT	0.002%	96.527%
6161	FUJI MEDIA HOLD	0.002%	96.529%
6162	ONEBEACON INSUR	0.002%	96.531%
6163	ASIA AVIATION P	0.002%	96.533%
6164	NEXEN TIRE CORP	0.002%	96.536%
6165	ERCROS SA	0.002%	96.538%
6166	HAKDEX AB	0.002%	96.540%
6167	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.542%
6168	ECHO GLOBAL LOG	0.002%	96.544%
6169	ROCK FIELD CO	0.002%	96.546%
6170	OIL REFINERIES	0.002%	96.548%
6171	INDAH KIAT PULP	0.002%	96.550%
6172	DOSHISHA CO	0.002%	96.552%
6173	ZALANDO SE	0.002%	96.554%
6174	BK OF RYUKYUS	0.002%	96.556%
6175	TITAN CEMENT CO	0.002%	96.558%
6176	DAISEKI CO LTD	0.002%	96.560%
6177	EL AL ISRAEL AI	0.002%	96.562%
6178	GMO INTERNET IN	0.002%	96.564%
6179	URSTADT BIDDLE	0.002%	96.566%
6180	KARDEX	0.002%	96.568%
6181	SINOPEC KANTONS	0.002%	96.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	ARISAWA MFG CO	0.002%	96.572%
6183	HUISHANG BANK C	0.002%	96.574%
6184	JUBLIANT FOODWO	0.002%	96.576%
6185	ARAKAWA CHEMICA	0.002%	96.578%
6186	EBOS GROUP LTD	0.002%	96.580%
6187	GENWORTH MORTGA	0.002%	96.582%
6188	ELEC POWER DEV	0.002%	96.584%
6189	EMPEROR INTL HL	0.002%	96.586%
6190	ZERIA PHARMACEU	0.002%	96.588%
6191	DENNY S CORP COMMON STOCK USD.01	0.002%	96.590%
6192	SODICK CO	0.002%	96.592%
6193	NUTRACEUTICAL I	0.002%	96.594%
6194	IBASE TECHNOLOG	0.002%	96.596%
6195	WILSON BAYLY HO	0.002%	96.598%
6196	HEALTHSCOPE LTD	0.002%	96.600%
6197	TSINGTAO BREWER	0.002%	96.602%
6198	INDIAN HOTELS	0.002%	96.604%
6199	TAISHO PHARMACE	0.002%	96.606%
6200	YANGARRA RESOUR	0.002%	96.608%
6201	SINTOKOGIO	0.002%	96.610%
6202	DAH CHONG HONG	0.002%	96.612%
6203	NAVITAS LTD	0.002%	96.614%
6204	KENDRION NV	0.002%	96.616%
6205	VILLEROY & BOCH	0.002%	96.618%
6206	HANSON INTL TBK	0.002%	96.620%
6207	WILMAR INTERL L	0.002%	96.622%
6208	INTILAND DEVPT	0.002%	96.624%
6209	VISTA LAND & LI	0.002%	96.626%
6210	UNION BNK OF IN	0.002%	96.628%
6211	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.630%
6212	NEO-CHINA GROUP	0.002%	96.632%
6213	TOPY INDUSTRIES	0.002%	96.634%
6214	RAMAYANA LESTAR	0.002%	96.636%
6215	BK OF NAGOYA	0.002%	96.638%
6216	SYSTEX CORPORAT	0.002%	96.640%
6217	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.642%
6218	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.644%
6219	TONGYANG LIFE I	0.002%	96.646%
6220	STOBART GROUP L	0.002%	96.648%
6221	MAX INDIA	0.002%	96.650%
6222	GOEASY LTD	0.002%	96.652%
6223	YANZHOU COAL MI	0.002%	96.654%
6224	KARNATAKA BANK	0.002%	96.656%
6225	GROUP COMERCIAL	0.002%	96.658%
6226	STAGECOACH GROU	0.002%	96.660%
6227	DALMIA BHARAT L	0.002%	96.662%
6228	TAKASAGO INTL C	0.002%	96.664%
6229	COMMERCIAL INTE	0.002%	96.666%
6230	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.668%
6231	GP STRATEGIES C	0.002%	96.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	FINCANTIERI SPA	0.002%	96.672%
6233	JIN CO.LTD	0.002%	96.673%
6234	CLEANAWAY CO LT	0.002%	96.675%
6235	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.677%
6236	LING SEN PRECIS	0.002%	96.679%
6237	AICHI STEEL WOR	0.002%	96.681%
6238	ASAHI HOLDINGS	0.002%	96.683%
6239	TRC COS INC COMMON STOCK USD.1	0.002%	96.685%
6240	CADILA HEALTHCA	0.002%	96.687%
6241	YANG MING MARIN	0.002%	96.689%
6242	CHAROEN POK PHA	0.002%	96.691%
6243	CHESSWOOD GROUP	0.002%	96.693%
6244	ORIENT CORP	0.002%	96.695%
6245	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.697%
6246	HIKARI TSUSHIN	0.002%	96.699%
6247	DIAGEO PLC	0.002%	96.701%
6248	ANGLOGOLD LTD	0.002%	96.703%
6249	TIANJIN PORT DE	0.002%	96.705%
6250	CAWACHI LTD	0.002%	96.707%
6251	PER AARSLEFF A/	0.002%	96.709%
6252	CANON INC SPONS ADR ADR	0.002%	96.711%
6253	PLANET FITNESS INC CL A COMMON STOCK	0.002%	96.713%
6254	WELSPUN INDIA L	0.002%	96.715%
6255	CIA DE DIST INT	0.002%	96.717%
6256	RESOLUTE MINING	0.002%	96.719%
6257	CA IMMOBILIEN A	0.002%	96.721%
6258	RUENTEX DEVELOP	0.002%	96.723%
6259	ALPEK SAB	0.002%	96.725%
6260	CHANGYOU.COM LTD ADR ADR	0.002%	96.726%
6261	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.728%
6262	RADIAN GROUP	0.002%	96.730%
6263	TELENAV INC COMMON STOCK USD.001	0.002%	96.732%
6264	IRISH RESIDENTI	0.002%	96.734%
6265	PAX GLOBAL TECH	0.002%	96.736%
6266	GREEN REIT PLC	0.002%	96.738%
6267	NEC NETWK & SYS	0.002%	96.740%
6268	TORII PHARM CO	0.002%	96.742%
6269	FUFENG GROUP LT	0.002%	96.744%
6270	KWS SAAT AG	0.002%	96.746%
6271	SHIN ZU SHING C	0.002%	96.748%
6272	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.750%
6273	TIMBERCREEK FIN	0.002%	96.752%
6274	HOCHSCHILD MINI	0.002%	96.754%
6275	TSURUHA HOLDING	0.002%	96.756%
6276	UTD COMMUNITY F	0.002%	96.758%
6277	TATSUTA ELEC WI	0.002%	96.760%
6278	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.761%
6279	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.763%
6280	KANTO DENKA KOG	0.002%	96.765%
6281	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	CONTROLADORA VU	0.002%	96.769%
6283	FAR EAST DEPT	0.002%	96.771%
6284	JU TENG INTERNA	0.002%	96.773%
6285	CENTRL PLAZA HO	0.002%	96.775%
6286	GPO DE INVERSIO	0.002%	96.777%
6287	MGI COUTIER	0.002%	96.779%
6288	IOCHPE-MAXION	0.002%	96.781%
6289	MITRA ADIPERKAS	0.002%	96.783%
6290	RAITO KOGYO CO	0.002%	96.785%
6291	PHILIPPINE NATL	0.002%	96.786%
6292	CASHBUILD LTD	0.002%	96.788%
6293	MAN SE	0.002%	96.790%
6294	AVANZA BANK HOL	0.002%	96.792%
6295	ECLAT TEXTILE C	0.002%	96.794%
6296	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.796%
6297	FOCALTECH SYSTE	0.002%	96.798%
6298	SIIC ENVIRONMEN	0.002%	96.800%
6299	NEO SOLAR POWER	0.002%	96.802%
6300	AVEX GROUP HOLD	0.002%	96.804%
6301	DEUTSCHE BETEI	0.002%	96.806%
6302	BENETEAU	0.002%	96.808%
6303	DAIICHI KIGENSO	0.002%	96.809%
6304	TAKUMA CO	0.002%	96.811%
6305	MERUS LABS INTE	0.002%	96.813%
6306	TSI HOLDINGS CO	0.002%	96.815%
6307	HK ELECTRIC INV	0.002%	96.817%
6308	TAIWAN GLASS	0.002%	96.819%
6309	AI HOLDINGS COR	0.002%	96.821%
6310	ZZZSAN-AI OIL C	0.002%	96.823%
6311	SUN FRONTIER FU	0.002%	96.825%
6312	KOREA EXPRESS C	0.002%	96.827%
6313	SEMICONDUCTOR M	0.002%	96.829%
6314	MONADELPHOUS GR	0.002%	96.830%
6315	LASERTEC CORP	0.002%	96.832%
6316	VOLTAS LTD	0.002%	96.834%
6317	CT ENVIRONMENTA	0.002%	96.836%
6318	CHINASOFT INTER	0.002%	96.838%
6319	MASTERLINK SECS	0.002%	96.840%
6320	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	96.842%
6321	MCJ CO LTD	0.002%	96.844%
6322	WEG SA	0.002%	96.846%
6323	BANK OF PHILIPP	0.002%	96.848%
6324	INFRATIL LTD	0.002%	96.849%
6325	PERUSAHAAN GAS	0.002%	96.851%
6326	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.853%
6327	PRUKSA HOLDING	0.002%	96.855%
6328	DEVELOPMENT CRE	0.002%	96.857%
6329	AKITA BANK	0.002%	96.859%
6330	OTE(HELLENIC TL	0.002%	96.861%
6331	HONG LEONG BANK	0.002%	96.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	SEMIRARA MINING	0.002%	96.865%
6333	DAEWOO ENGINEER	0.002%	96.866%
6334	ZOJIRUSHI CORP	0.002%	96.868%
6335	RUTH'S HOSPITAL	0.002%	96.870%
6336	GASLOG LTD	0.002%	96.872%
6337	LEYOU TECHNOLOG	0.002%	96.874%
6338	COPPER MTN MNG	0.002%	96.876%
6339	MULTIPLUS SA	0.002%	96.878%
6340	MICHINOKU BANK	0.002%	96.880%
6341	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.881%
6342	SAO PAU ALPARGA	0.002%	96.883%
6343	G-RESOURCES GP	0.002%	96.885%
6344	S.A.C.I. FALABE	0.002%	96.887%
6345	ACETO CORP COMMON STOCK USD.01	0.002%	96.889%
6346	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	96.891%
6347	VT HOLDINGS CO	0.002%	96.893%
6348	HAMBURGER HAFEN	0.002%	96.895%
6349	HI-LEX CORP	0.002%	96.896%
6350	HAWKINS INC COMMON STOCK USD.05	0.002%	96.898%
6351	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.900%
6352	UKC HOLDINGS CO	0.002%	96.902%
6353	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	96.904%
6354	ALTAREA SCA	0.002%	96.906%
6355	TORRENT PHARM	0.002%	96.908%
6356	GROWTHPOINT PRO	0.002%	96.910%
6357	DELTIC TIMBER	0.002%	96.911%
6358	JOSHIN DENKI CO	0.002%	96.913%
6359	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.915%
6360	SAO MARTINHO SA	0.002%	96.917%
6361	ONEREIT	0.002%	96.919%
6362	BANGKOK EXPRESS	0.002%	96.921%
6363	BOIRON	0.002%	96.923%
6364	CVR ENERGY INC	0.002%	96.925%
6365	MEKONOMEN AB	0.002%	96.926%
6366	MAYR-MELNHOF KA	0.002%	96.928%
6367	SAVANNA ENERGY	0.002%	96.930%
6368	XEBIO CO	0.002%	96.932%
6369	SHIN-ETSU POLYM	0.002%	96.934%
6370	TUBE INV OF IND	0.002%	96.936%
6371	CHOFU SEISAKUSH	0.002%	96.938%
6372	BURSA MALAYSIA	0.002%	96.939%
6373	KOLON CORPORATI	0.002%	96.941%
6374	VTG AG	0.002%	96.943%
6375	SHANKS GROUP PL	0.002%	96.945%
6376	PREMIER OIL	0.002%	96.947%
6377	GOLDEN STAR RES	0.002%	96.949%
6378	FUJI CO(TOKYO)	0.002%	96.951%
6379	NATIONAL GRID P	0.002%	96.952%
6380	QUALITY HOUSES	0.002%	96.954%
6381	HANSOL PAPER CO	0.002%	96.956%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.958%
6383	CANON ELECTRONI	0.002%	96.960%
6384	SIERRA BANCORP COMMON STOCK	0.002%	96.962%
6385	PT TIMAH TBK	0.002%	96.963%
6386	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.965%
6387	DIVERS RES BHD	0.002%	96.967%
6388	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.969%
6389	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	96.971%
6390	LIFESTYLE INTER	0.002%	96.973%
6391	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.975%
6392	VZ HOLDING AG	0.002%	96.976%
6393	PREMIER FOODS	0.002%	96.978%
6394	TREDEGAR CORP COMMON STOCK	0.002%	96.980%
6395	GLOBANT SA	0.002%	96.982%
6396	CORP INMOBILIAR	0.002%	96.984%
6397	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.986%
6398	FRONTLINE LTD/B	0.002%	96.987%
6399	M3 INC	0.002%	96.989%
6400	SEAH STEEL	0.002%	96.991%
6401	ARN MONDADORI E	0.002%	96.993%
6402	SHIKOKU BANK	0.002%	96.995%
6403	YIEH PHUI ENTS	0.002%	96.997%
6404	RICHTER GEDEON	0.002%	96.999%
6405	ATEN INTERNATIO	0.002%	97.000%
6406	SKS MICROFINANC	0.002%	97.002%
6407	LG INTL CORP	0.002%	97.004%
6408	AGELLAN COMMERC	0.002%	97.006%
6409	TITAN INDUSTRIE	0.002%	97.008%
6410	TOKAI RUBBER IN	0.002%	97.010%
6411	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	97.011%
6412	WISDOM MARINE L	0.002%	97.013%
6413	ORIOLA-KD CORP	0.002%	97.015%
6414	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.017%
6415	JAPAN WOOL TEXT	0.002%	97.019%
6416	TAIHEI DENGYO	0.002%	97.021%
6417	BANK OF CHONGQI	0.002%	97.022%
6418	SUNGWOO HITECH	0.002%	97.024%
6419	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.026%
6420	HIBERNIA REIT P	0.002%	97.028%
6421	SUNLIGHT REAL E	0.002%	97.030%
6422	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.032%
6423	BML INC	0.002%	97.033%
6424	SUMITOMO DENSET	0.002%	97.035%
6425	INNOGY SE	0.002%	97.037%
6426	EHIME BANK	0.002%	97.039%
6427	GO-AHEAD GROUP	0.002%	97.041%
6428	EVA PRECISION I	0.002%	97.042%
6429	FORMULA SYST(19	0.002%	97.044%
6430	DAUM COMMUNICAT	0.002%	97.046%
6431	BRODRENE HARTMA	0.002%	97.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	COLOWIDE CO LTD	0.002%	97.050%
6433	VERBIO VEREINIG	0.002%	97.052%
6434	TV ASAHI CORP	0.002%	97.053%
6435	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.055%
6436	OUTSOURCING INC	0.002%	97.057%
6437	ZUMIEZ INC COMMON STOCK	0.002%	97.059%
6438	SRA HOLDINGS IN	0.002%	97.061%
6439	BW OFFSHORE LTD	0.002%	97.062%
6440	MIYAZAKI BANK	0.002%	97.064%
6441	VEDANTA LTD ADR ADR	0.002%	97.066%
6442	KINEPOLIS GROUP	0.002%	97.068%
6443	DEL FRISCOS RES	0.002%	97.070%
6444	PRESSANCE CORPO	0.002%	97.072%
6445	DANIELI & CO CO	0.002%	97.073%
6446	NSI NC	0.002%	97.075%
6447	KINDOM CONSTRUC	0.002%	97.077%
6448	GEO CO LTD	0.002%	97.079%
6449	NAKANISHI INC	0.002%	97.081%
6450	MAH SING GROUP	0.002%	97.082%
6451	MARCO POLO DEV	0.002%	97.084%
6452	FORMOSA PETROCH	0.002%	97.086%
6453	PRESS KOGYO CO	0.002%	97.088%
6454	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.090%
6455	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.091%
6456	ELITE SEMICONDU	0.002%	97.093%
6457	HUA HONG SEMICO	0.002%	97.095%
6458	KONOIKE TRANSPO	0.002%	97.097%
6459	INDIAN BANK	0.002%	97.099%
6460	SINARMAS LAND	0.002%	97.100%
6461	D.A. CONSORTIUM	0.002%	97.102%
6462	CHROMA ATE INC	0.002%	97.104%
6463	CHINA AOYUAN PR	0.002%	97.106%
6464	CENTRAL GARDEN&	0.002%	97.108%
6465	EASY BIO INC	0.002%	97.109%
6466	ASSYSTEM	0.002%	97.111%
6467	ALPHA & OMEGA S	0.002%	97.113%
6468	INOGEN INC COMMON STOCK USD.001	0.002%	97.115%
6469	QOL CO LTD	0.002%	97.117%
6470	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.118%
6471	ALBIOMA	0.002%	97.120%
6472	ASSOCD INTL HOT	0.002%	97.122%
6473	QAD INC A COMMON STOCK	0.002%	97.124%
6474	SALMAR ASA	0.002%	97.126%
6475	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	97.127%
6476	RISO KAGAKU COR	0.002%	97.129%
6477	SPLUNK INC COMMON STOCK USD.001	0.002%	97.131%
6478	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	97.133%
6479	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.134%
6480	CLARION CO	0.002%	97.136%
6481	METRO PACIFIC I	0.002%	97.138%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	MUHIBBAH ENGINE	0.002%	97.140%
6483	VITAL HEALTHCAR	0.002%	97.142%
6484	MACQUARIE LEISU	0.002%	97.143%
6485	TOKYO BROADCAST	0.002%	97.145%
6486	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	97.147%
6487	BLOOMBERRY RESO	0.002%	97.149%
6488	TUBOS REUNIDOS	0.002%	97.150%
6489	THORESEN THAI A	0.002%	97.152%
6490	KAKAKU.COM INC	0.002%	97.154%
6491	LIMELIGHT NETW	0.002%	97.156%
6492	T.HASEGAWA CO	0.002%	97.158%
6493	FRASERS COMMERC	0.002%	97.159%
6494	DAIFUKU CO	0.002%	97.161%
6495	VECTRUS INC COMMON STOCK USD.01	0.002%	97.163%
6496	BACHEM HLD AG-B	0.002%	97.165%
6497	TAIYO INK MFG C	0.002%	97.166%
6498	RAISIO YHTYMA O	0.002%	97.168%
6499	SINFONIA TECHNO	0.002%	97.170%
6500	DAIKYONISHIKAWA	0.002%	97.172%
6501	TOWA PHARM CO L	0.002%	97.173%
6502	THAI AIRWAYS IN	0.002%	97.175%
6503	BEML LTD	0.002%	97.177%
6504	IPCA LABORATORI	0.002%	97.179%
6505	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	97.181%
6506	SHIBUYA KOGYO C	0.002%	97.182%
6507	ERAMET	0.002%	97.184%
6508	J-OIL MILLS INC	0.002%	97.186%
6509	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.188%
6510	DESCENTE LTD.	0.002%	97.189%
6511	ISEKI & CO	0.002%	97.191%
6512	SUPERVALU INC	0.002%	97.193%
6513	STUART OLSON IN	0.002%	97.195%
6514	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.196%
6515	STELLA CHEMIFA	0.002%	97.198%
6516	DHT HOLDINGS IN	0.002%	97.200%
6517	EAGLE INDUSTRY	0.002%	97.202%
6518	CHINA SINGYES S	0.002%	97.203%
6519	PRADA SPA	0.002%	97.205%
6520	SOILBUILD BUSIN	0.002%	97.207%
6521	OIL & NATURAL G	0.002%	97.209%
6522	VST HLDGS	0.002%	97.210%
6523	CHINA METAL PRO	0.002%	97.212%
6524	PIERRE & VACANC	0.002%	97.214%
6525	ST SHINE OPTICA	0.002%	97.216%
6526	POLYTEC HOLDING	0.002%	97.217%
6527	ICHIGO REAL EST	0.002%	97.219%
6528	ESPEC CORP	0.002%	97.221%
6529	GLOW ENERGY	0.002%	97.223%
6530	TOP GLOVE CORP	0.002%	97.224%
6531	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	INTERNATIONAL P	0.002%	97.228%
6533	HUNTER DOUGLAS	0.002%	97.230%
6534	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.231%
6535	ENCE ENERGIA	0.002%	97.233%
6536	PRESTIGE INTERN	0.002%	97.235%
6537	NORTHERN BLIZZA	0.002%	97.236%
6538	DEVOTEAM SA	0.002%	97.238%
6539	FUKUDA DENSHI C	0.002%	97.240%
6540	ARGOSY PROPERTY	0.002%	97.242%
6541	AFFICHAGE HOLDI	0.002%	97.243%
6542	TAIWAN COGENERA	0.002%	97.245%
6543	ZENRIN CO LTD	0.002%	97.247%
6544	GRUMA SA DE CV	0.002%	97.249%
6545	CHAROEN POKPHAN	0.002%	97.250%
6546	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.252%
6547	ODONTOPREV SA	0.002%	97.254%
6548	TEJON RANCH CO	0.002%	97.256%
6549	HEIWA REAL ESTA	0.002%	97.257%
6550	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.259%
6551	PRESTIGE ESTATE	0.002%	97.261%
6552	CAFE DE CORAL H	0.002%	97.262%
6553	HAMAMATSU PHOTO	0.002%	97.264%
6554	PATRIZIA IMMO A	0.002%	97.266%
6555	FORTINET INC	0.002%	97.268%
6556	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.269%
6557	DAIDO METAL CO	0.002%	97.271%
6558	SFA ENGINEERING	0.002%	97.273%
6559	STARHUB LIMITED	0.002%	97.275%
6560	CLEVO	0.002%	97.276%
6561	FAGRON	0.002%	97.278%
6562	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.280%
6563	DONGFANG ELECT	0.002%	97.281%
6564	REGAL HOTELS IN	0.002%	97.283%
6565	YAPI VE KREDI B	0.002%	97.285%
6566	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.287%
6567	ADHI KARYA PERS	0.002%	97.288%
6568	SANRIO CO	0.002%	97.290%
6569	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.292%
6570	VETROPACK HOLDI	0.002%	97.293%
6571	SHANGHAI JIN JI	0.002%	97.295%
6572	BANK NEGARA IND	0.002%	97.297%
6573	VIVOTEK INC	0.002%	97.299%
6574	SCSK CORPORATIO	0.002%	97.300%
6575	HANDSOME CORP	0.002%	97.302%
6576	ARDENTEC CORP	0.002%	97.304%
6577	DATA COMMUNICAT	0.002%	97.305%
6578	FARGLORY LAND D	0.002%	97.307%
6579	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.309%
6580	AJANTA PHARMA	0.002%	97.311%
6581	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	LENZING AG	0.002%	97.314%
6583	MIURA CO	0.002%	97.316%
6584	LOTTE FOOD CO	0.002%	97.317%
6585	QUIMICA Y MINER	0.002%	97.319%
6586	COSTAIN GROUP P	0.002%	97.321%
6587	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.322%
6588	MITSUBOSHI BELT	0.002%	97.324%
6589	PIOLAX CO	0.002%	97.326%
6590	SYSTEMAX INC COMMON STOCK USD.01	0.002%	97.328%
6591	UNID CO LTD	0.002%	97.329%
6592	KOSSAN RUBBER I	0.002%	97.331%
6593	MERSEN SA	0.002%	97.333%
6594	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.334%
6595	MIGHTY RIVER PO	0.002%	97.336%
6596	MALAYSIA BUILD	0.002%	97.338%
6597	MINOR INTERNATI	0.002%	97.339%
6598	BIOGAIA AB	0.002%	97.341%
6599	METLIFECARE LTD	0.002%	97.343%
6600	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.344%
6601	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.346%
6602	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.348%
6603	KOREA AEROSPACE	0.002%	97.350%
6604	KUMIAI CHEM IND	0.002%	97.351%
6605	TEXTAINER GROUP	0.002%	97.353%
6606	REPLY SPA	0.002%	97.355%
6607	EMIRA PROPERTY	0.002%	97.356%
6608	HKR INTL LTD	0.002%	97.358%
6609	ASIA OPTICAL CO	0.002%	97.360%
6610	GREEN CROSS HLD	0.002%	97.361%
6611	TENARIS S.A.	0.002%	97.363%
6612	GURIT HOLDING A	0.002%	97.365%
6613	IGUATEMI EMP SH	0.002%	97.366%
6614	MGM CHINA HLDGS	0.002%	97.368%
6615	SUN HUNG KAI CO	0.002%	97.370%
6616	LATECOERE	0.002%	97.371%
6617	NIHON NOHYAKU	0.002%	97.373%
6618	OPTO TECH CORPN	0.002%	97.375%
6619	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.376%
6620	XO GROUP INC COMMON STOCK USD.01	0.002%	97.378%
6621	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.380%
6622	MOBILEONE LTD.	0.002%	97.381%
6623	CGN POWER CO LT	0.002%	97.383%
6624	ATUL LTD	0.002%	97.385%
6625	MAYNE PHARMA GR	0.002%	97.386%
6626	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	97.388%
6627	TURKIYE SINAI K	0.002%	97.390%
6628	NITTA CORP	0.002%	97.391%
6629	FUSO CHEMICAL C	0.002%	97.393%
6630	QINGDAO PORT IN	0.002%	97.395%
6631	TPG TELECOM	0.002%	97.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	OCEAN YIELD ASA	0.002%	97.398%
6633	WAKITA & CO	0.002%	97.400%
6634	WAFER WORKS COR	0.002%	97.401%
6635	COAL INDIA LTD	0.002%	97.403%
6636	CEMEX LATAM HLD	0.002%	97.405%
6637	FANTASIA HOLDIN	0.002%	97.406%
6638	QL RESOURCES BH	0.002%	97.408%
6639	VILMORIN CLAUSE	0.002%	97.410%
6640	GLADSTONE COMME	0.002%	97.411%
6641	ALGOMA CENTRAL	0.002%	97.413%
6642	ZIJIN MINING GR	0.002%	97.415%
6643	TAEYOUNG ENGINE	0.002%	97.416%
6644	AIMS AMP CAPITA	0.002%	97.418%
6645	ELBIT SYSTEMS L	0.002%	97.420%
6646	AGRANA BETEILIG	0.002%	97.421%
6647	GRAPE KING INC	0.002%	97.423%
6648	PAZ CORP SA	0.002%	97.425%
6649	EPIZYME INC COMMON STOCK USD.0001	0.002%	97.426%
6650	CALBEE INC	0.002%	97.428%
6651	CONSUN PHARMACE	0.002%	97.430%
6652	CHESNARA PLC	0.002%	97.431%
6653	POLA ORBIS HLDG	0.002%	97.433%
6654	KOMERCNI BANKA	0.002%	97.435%
6655	AMADA HOLDINGS	0.002%	97.436%
6656	CALIX INC COMMON STOCK	0.002%	97.438%
6657	ASAHI DIAMOND I	0.002%	97.440%
6658	VITTORIA ASSICU	0.002%	97.441%
6659	ASTALDI	0.002%	97.443%
6660	CHINA HUIYUAN J	0.002%	97.444%
6661	UTD INDUSTRIAL	0.002%	97.446%
6662	EIGHTEENTH BANK	0.002%	97.448%
6663	COLTENE HOLDI	0.002%	97.449%
6664	TIME DOTCOM BHD	0.002%	97.451%
6665	BEIERSDORF AG	0.002%	97.453%
6666	WEBJET LTD	0.002%	97.454%
6667	MITSUBISHI PENC	0.002%	97.456%
6668	KIKUCHI CO LTD	0.002%	97.458%
6669	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	97.459%
6670	MIQUEL Y COSTAS	0.002%	97.461%
6671	ALIO GOLD INC	0.002%	97.462%
6672	SSANGYONG CEMEN	0.002%	97.464%
6673	SUDAMERICANA VA	0.002%	97.466%
6674	TOWA BANK	0.002%	97.467%
6675	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	97.469%
6676	VS INDUSTRY BHD	0.002%	97.471%
6677	BELC CO LTD	0.002%	97.472%
6678	OPAP SA	0.002%	97.474%
6679	ENTERCOM COMMUN	0.002%	97.476%
6680	AMERICAN PUBLIC	0.002%	97.477%
6681	NINE ENTERTAINM	0.002%	97.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	H&R WASAG AG	0.002%	97.480%
6683	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.482%
6684	BANCO DAVIVIEND	0.002%	97.484%
6685	OBERBANK AG	0.002%	97.485%
6686	NIPPON ROAD CO	0.002%	97.487%
6687	TAIWAN SECOM	0.002%	97.489%
6688	KAPPAHL HOLDING	0.002%	97.490%
6689	SP SETIA	0.002%	97.492%
6690	CHINA SHANSHUI	0.002%	97.493%
6691	HUNG SHENG CONS	0.002%	97.495%
6692	TECHNOLOGY ONE	0.002%	97.497%
6693	WASHTEC AG	0.002%	97.498%
6694	PHOTO-ME INTERN	0.002%	97.500%
6695	WINCANTON	0.002%	97.502%
6696	MENICON CO LTD	0.002%	97.503%
6697	KOREA GAS CORP	0.002%	97.505%
6698	BEIJER ALMA AB	0.002%	97.506%
6699	VIRGIN MONEY HL	0.002%	97.508%
6700	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.510%
6701	SHIZUOKAGAS CO	0.002%	97.511%
6702	MAX CO	0.002%	97.513%
6703	TOWNGAS CHINA C	0.002%	97.515%
6704	HARBIN POWER EQ	0.002%	97.516%
6705	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.518%
6706	DAI-DAN CO	0.002%	97.519%
6707	TORSTAR CORP CL	0.002%	97.521%
6708	YUASA TRADING C	0.002%	97.523%
6709	HOLY STONE ENTE	0.002%	97.524%
6710	WEIQIAO TEXTILE	0.002%	97.526%
6711	HOKUTO CORP	0.002%	97.527%
6712	AUSTAL LTD	0.002%	97.529%
6713	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.531%
6714	INTERTAIN GROUP	0.002%	97.532%
6715	RAFFLES MEDICAL	0.002%	97.534%
6716	SAIBU GAS CO	0.002%	97.535%
6717	GURUNAVI INC	0.002%	97.537%
6718	GPO AEROPORTUAR	0.002%	97.539%
6719	NOVOLIPET STEEL	0.002%	97.540%
6720	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.542%
6721	YUEXIU REAL ES	0.002%	97.543%
6722	ITOCHU FUEL COR	0.002%	97.545%
6723	DAEDUCK GDS	0.002%	97.547%
6724	CHINA SHENGMU O	0.002%	97.548%
6725	TAYCA CORP	0.002%	97.550%
6726	DONG-A SOCIO	0.002%	97.551%
6727	CHINA WATER AFF	0.002%	97.553%
6728	YELLOW HAT LTD.	0.002%	97.555%
6729	SATO CORP	0.002%	97.556%
6730	SOGEFI	0.002%	97.558%
6731	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	HULIC CO LTD	0.002%	97.561%
6733	AUSDRILL LIMITE	0.002%	97.563%
6734	AKKA TECHNOLOGI	0.002%	97.564%
6735	KURODA ELECTRIC	0.002%	97.566%
6736	MCBRIDE PLC	0.002%	97.567%
6737	KINGDEE INTERNA	0.002%	97.569%
6738	MOTA ENGLI SGPS	0.002%	97.570%
6739	KESKO OYJ	0.002%	97.572%
6740	HUADIAN POWER I	0.002%	97.574%
6741	OBAYASHI ROAD C	0.002%	97.575%
6742	ZOGENIX INC COMMON STOCK USD.001	0.002%	97.577%
6743	BENI STABILI IT	0.002%	97.578%
6744	HUANENG POWER I	0.002%	97.580%
6745	EZION HOLDINGS	0.002%	97.582%
6746	21VIANET GROUP INC ADR ADR USD.00001	0.002%	97.583%
6747	XIAMEN INTL POR	0.002%	97.585%
6748	VAUDOISE ASSURA	0.002%	97.586%
6749	EPS CO LTD	0.002%	97.588%
6750	CARBONITE INC COMMON STOCK USD.01	0.002%	97.589%
6751	SANDEN CORP	0.002%	97.591%
6752	KOREA KOLMAR CO	0.002%	97.593%
6753	PETRONAS DAGANG	0.002%	97.594%
6754	ST BARBARA MINE	0.002%	97.596%
6755	PAGE INDUSTRIES	0.002%	97.597%
6756	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.599%
6757	LANDAUER INC COMMON STOCK USD.1	0.002%	97.600%
6758	JAPAN PULP & PA	0.002%	97.602%
6759	DIGI INTL INC	0.002%	97.604%
6760	TRUECAR INC COMMON STOCK USD.0001	0.002%	97.605%
6761	ULTRA TECH CEMC	0.002%	97.607%
6762	BIOTEST AG	0.002%	97.608%
6763	RAJESH EXPORTS	0.002%	97.610%
6764	NOVAE GROUP PLC	0.002%	97.611%
6765	GIGA SOLAR MAT	0.002%	97.613%
6766	ICL-ISRAEL CHEM	0.002%	97.614%
6767	RANDON SA IMPL	0.002%	97.616%
6768	KOWLOON DEVMT	0.002%	97.618%
6769	DORIAN LPG LTD	0.002%	97.619%
6770	CAPITAL ONE BAN	0.002%	97.621%
6771	NAMCHOW CHEMICA	0.002%	97.622%
6772	CHINA AEROSPACE	0.002%	97.624%
6773	HARASHIN CO LTD	0.002%	97.625%
6774	JASA MARGA	0.002%	97.627%
6775	BGF RETAIL CO L	0.002%	97.628%
6776	ROBINSONS RETAI	0.002%	97.630%
6777	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.632%
6778	CHINA MAPLE LEA	0.002%	97.633%
6779	OITA BANK	0.002%	97.635%
6780	TOA CORP	0.002%	97.636%
6781	UNIVERSAL MEDIC	0.002%	97.638%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	NOVA MEASURING	0.002%	97.639%
6783	XING AG	0.002%	97.641%
6784	LIFE CORPORATIO	0.002%	97.642%
6785	GOLDSUN DEV/CON	0.002%	97.644%
6786	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.646%
6787	YPSOMED HOLDING	0.002%	97.647%
6788	DAEHAN FLOUR MI	0.002%	97.649%
6789	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	97.650%
6790	SINOTRUK HONG K	0.002%	97.652%
6791	K.C. TECH	0.002%	97.653%
6792	SINTEX PLASTICS	0.002%	97.655%
6793	AMOTECH CO LTD	0.002%	97.656%
6794	PEARSON STK	0.002%	97.658%
6795	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.659%
6796	CIA TRANSM ENER	0.002%	97.661%
6797	COWEN INC COMMON STOCK USD.01	0.002%	97.663%
6798	HISPANIA ACTIVO	0.002%	97.664%
6799	UOA DEVELOPMENT	0.002%	97.666%
6800	L'OCCITANE INTE	0.002%	97.667%
6801	ELETRORBRAS PREF	0.002%	97.669%
6802	RESOLUTE FOREST	0.002%	97.670%
6803	FUJI KYUKO CO L	0.002%	97.672%
6804	SHIKOKU CHEMICA	0.002%	97.673%
6805	ONESAVINGS BANK	0.002%	97.675%
6806	NISSHIN STEEL H	0.002%	97.676%
6807	MAINSTREET EQUI	0.002%	97.678%
6808	SDL PLC	0.002%	97.680%
6809	COFACE SA	0.002%	97.681%
6810	MERCURIES LIFE	0.002%	97.683%
6811	FLYTECH TECHNOL	0.002%	97.684%
6812	CHINESE ESTATES	0.002%	97.686%
6813	YOKOGAWA BRIDGE	0.002%	97.687%
6814	CTCI CORP	0.002%	97.689%
6815	DUNI AB	0.002%	97.690%
6816	XINGDA INTERNAT	0.002%	97.692%
6817	YAMABIKO CORP	0.002%	97.693%
6818	CLEARWATER SEAF	0.002%	97.695%
6819	KINIK CO	0.002%	97.696%
6820	MODEC INC	0.002%	97.698%
6821	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.699%
6822	FUTABA INDUSTRI	0.002%	97.701%
6823	ALBIS CO LTD	0.002%	97.702%
6824	SPOTLESS GROUP	0.002%	97.704%
6825	CALIAN GROUP LT	0.002%	97.706%
6826	COSMOS PHARMACE	0.002%	97.707%
6827	ENERCHINA HOLDI	0.002%	97.709%
6828	Z ENERGY LTD	0.002%	97.710%
6829	ELIA SYS OPERAT	0.002%	97.712%
6830	TATA COMMUNICAT	0.002%	97.713%
6831	HYUNDAI HOME SH	0.002%	97.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	CONTROLADORA VUELA CIA ADR ADR	0.002%	97.716%
6833	BK OF SAGA	0.002%	97.718%
6834	THULE GROUP AB/	0.002%	97.719%
6835	DEVRO	0.002%	97.721%
6836	HOTAI MOTOR CO	0.002%	97.722%
6837	ISHIHARA SANGYO	0.002%	97.724%
6838	BANDO CHEMICAL	0.002%	97.725%
6839	EIS ECZACIBASI	0.002%	97.727%
6840	S FOODS INC	0.002%	97.728%
6841	INFIGEN ENERGY	0.002%	97.730%
6842	BW LPG LTD	0.002%	97.731%
6843	HESKA CORP	0.002%	97.733%
6844	ALAM SUTERA REA	0.002%	97.734%
6845	MIDAS HLDGS	0.002%	97.736%
6846	GRUPO AEROPORTU	0.002%	97.737%
6847	CARD FACTORY PL	0.002%	97.739%
6848	TONG YANG CEMEN	0.002%	97.741%
6849	ADVTECH LTD	0.002%	97.742%
6850	SUPER-SOL	0.002%	97.744%
6851	GEOX S.P.A.	0.002%	97.745%
6852	TAMURA CORP	0.002%	97.747%
6853	HEINEKEN MALAYS	0.002%	97.748%
6854	DAIHO CONSTRUCT	0.002%	97.750%
6855	Sponda Oyj	0.002%	97.751%
6856	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.753%
6857	SKYWAY SECURITI	0.002%	97.754%
6858	HIMART CO LTD	0.002%	97.756%
6859	MACATAWA BANK CORP COMMON STOCK	0.002%	97.757%
6860	PARTRON CO LTD	0.002%	97.759%
6861	GREATVIEW ASEPT	0.002%	97.760%
6862	NISHIO RENT ALL	0.002%	97.762%
6863	CHIMEI MATERIAL	0.002%	97.763%
6864	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.765%
6865	S.M. ENTERTAINM	0.002%	97.766%
6866	SOLOR A/S	0.002%	97.768%
6867	I.T LIMITED	0.002%	97.769%
6868	GENESIS ENERGY	0.002%	97.771%
6869	IGG INC	0.002%	97.772%
6870	COLBUN S.A.	0.001%	97.774%
6871	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.775%
6872	FIRST REIT	0.001%	97.777%
6873	M DIAS BRANCO S	0.001%	97.778%
6874	RIKEN CORP	0.001%	97.780%
6875	KALBE FARMA	0.001%	97.781%
6876	SIGURD MICROELE	0.001%	97.783%
6877	BANK PEKAO	0.001%	97.784%
6878	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	97.786%
6879	KAJARIA CERAMIC	0.001%	97.787%
6880	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	97.789%
6881	PC DEPOT CORP	0.001%	97.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	PIAGGIO	0.001%	97.792%
6883	UNIBAIL-RODAMCO	0.001%	97.793%
6884	UNILEVER INDONE	0.001%	97.795%
6885	HO BEE INVESTME	0.001%	97.796%
6886	PSK INC	0.001%	97.798%
6887	HAPPINET CORP	0.001%	97.799%
6888	BRUNEL INTL	0.001%	97.800%
6889	MITANI CORP	0.001%	97.802%
6890	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	97.803%
6891	SEAH BESTEEL CO	0.001%	97.805%
6892	ASTRA AGRO LEST	0.001%	97.806%
6893	SUMITOMO SEIKA	0.001%	97.808%
6894	CENT PATTANA PU	0.001%	97.809%
6895	COVENANT TRANSP	0.001%	97.811%
6896	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.812%
6897	NVE CORP	0.001%	97.814%
6898	LPKF LASER & EL	0.001%	97.815%
6899	CONN S INC COMMON STOCK USD.01	0.001%	97.817%
6900	BYGGMAX GROUP A	0.001%	97.818%
6901	ANGLO AMERICAN	0.001%	97.820%
6902	ADANI POWER LTD	0.001%	97.821%
6903	TV TOKYO HLDG C	0.001%	97.823%
6904	HIRATA TECHNICA	0.001%	97.824%
6905	DIGITAL GARAGE	0.001%	97.826%
6906	MANITOU	0.001%	97.827%
6907	INTL NICKEL IND	0.001%	97.829%
6908	DIRTT ENVIRONME	0.001%	97.830%
6909	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.832%
6910	SINGAPORE FINAN	0.001%	97.833%
6911	KOC HOLDING AS	0.001%	97.834%
6912	NIPPON PAINT CO	0.001%	97.836%
6913	SAMYANG CORP	0.001%	97.837%
6914	FERROTEC CORP	0.001%	97.839%
6915	DEXERIALS CORP	0.001%	97.840%
6916	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.842%
6917	LUYE PHARMA GRO	0.001%	97.843%
6918	TOKYOTOKEIBA CO	0.001%	97.845%
6919	ELIS SA	0.001%	97.846%
6920	OBIC	0.001%	97.848%
6921	REDES ENERGETIC	0.001%	97.849%
6922	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	97.851%
6923	FURUKAWA CO	0.001%	97.852%
6924	BREVILLE GROUP	0.001%	97.854%
6925	MANTRA GROUP LT	0.001%	97.855%
6926	BLOOMAGE BIOTEC	0.001%	97.856%
6927	ROYAL CO	0.001%	97.858%
6928	FERREXPO PLC	0.001%	97.859%
6929	INFOMART CORP	0.001%	97.861%
6930	NETENT AB	0.001%	97.862%
6931	TOYO ENG CORP	0.001%	97.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	DEXCOM INC COMMON STOCK USD.001	0.001%	97.865%
6933	LIPPO MALLS IN	0.001%	97.867%
6934	BELL AG - REG	0.001%	97.868%
6935	CIA SANEAMENTO	0.001%	97.870%
6936	NESTLE INDIA	0.001%	97.871%
6937	METAWATER CO LT	0.001%	97.872%
6938	TOYO CONSTRUCTI	0.001%	97.874%
6939	DONGJIANG ENVIR	0.001%	97.875%
6940	ATRIUM LJUNGBER	0.001%	97.877%
6941	GOLD CIRCUIT EL	0.001%	97.878%
6942	JAMMU & KASHMIR	0.001%	97.880%
6943	ALIANSCE SHOPPI	0.001%	97.881%
6944	SANYANGIndustr	0.001%	97.883%
6945	DRAEGERWERK KGA	0.001%	97.884%
6946	BINCK NV	0.001%	97.886%
6947	HORNBAch BAUMAR	0.001%	97.887%
6948	CT REAL ESTATE	0.001%	97.888%
6949	GWA GROUP LTD	0.001%	97.890%
6950	ACHILLES CORP	0.001%	97.891%
6951	HOSOKAWA MICRON	0.001%	97.893%
6952	LIU CHONG HING	0.001%	97.894%
6953	WEST BANCORPORATION COMMON STOCK	0.001%	97.896%
6954	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.897%
6955	PROGRAMMED MAIN	0.001%	97.899%
6956	CAPITAL&REG PRO	0.001%	97.900%
6957	BULTEN AB	0.001%	97.901%
6958	LT GROUP INC	0.001%	97.903%
6959	RIKEN VITAMIN C	0.001%	97.904%
6960	UNITED INTL ENT	0.001%	97.906%
6961	LEXTAR ELECTRON	0.001%	97.907%
6962	SINOTRANS SHIPP	0.001%	97.909%
6963	LANDING INTL DE	0.001%	97.910%
6964	YOSHINOYA D&C C	0.001%	97.912%
6965	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.913%
6966	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	97.914%
6967	WCT HOLDINGS BH	0.001%	97.916%
6968	CHOICE PROPERTI	0.001%	97.917%
6969	GODREJ CONSUMER	0.001%	97.919%
6970	CIA SANEAMENTO	0.001%	97.920%
6971	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	97.922%
6972	FBD HLDGS	0.001%	97.923%
6973	NTT URBAN DEVEL	0.001%	97.924%
6974	WEYCO GROUP INC	0.001%	97.926%
6975	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	97.927%
6976	CORFICOLOMBIANA	0.001%	97.929%
6977	TOHO ZINC CO LT	0.001%	97.930%
6978	FOSTER ELECTRIC	0.001%	97.932%
6979	SREI INFRASTRUC	0.001%	97.933%
6980	PHOENIX HLDGS L	0.001%	97.934%
6981	SHINNIHON CORP	0.001%	97.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	LINX SA	0.001%	97.937%
6983	UMH PROP INC	0.001%	97.939%
6984	VAISALA	0.001%	97.940%
6985	HANON SYSTEMS	0.001%	97.942%
6986	AMUNDI SA	0.001%	97.943%
6987	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	97.944%
6988	PENDRAGON PLC	0.001%	97.946%
6989	REZIDOR HOTEL G	0.001%	97.947%
6990	NICHII GAKKAN C	0.001%	97.949%
6991	VITAL KSK HOLDI	0.001%	97.950%
6992	SBS HOLDINGS IN	0.001%	97.952%
6993	KONAI CO LTD	0.001%	97.953%
6994	FINOLEX CABLES	0.001%	97.954%
6995	TOCALO CO LTD	0.001%	97.956%
6996	AIDA ENGINEERIN	0.001%	97.957%
6997	XL AXIATA TBK P	0.001%	97.959%
6998	PROSPERITY REIT	0.001%	97.960%
6999	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.961%
7000	BURKHALTER HOLD	0.001%	97.963%
7001	ESSENTIAL ENERG	0.001%	97.964%
7002	mitsui soko co	0.001%	97.966%
7003	ALTICE NV	0.001%	97.967%
7004	QSC AG	0.001%	97.968%
7005	RENEWABLE ENERG	0.001%	97.970%
7006	PLENUS CO	0.001%	97.971%
7007	HANMI PHARM CO	0.001%	97.973%
7008	CERVECERIAS UNI	0.001%	97.974%
7009	COMDIRECT BANK	0.001%	97.975%
7010	SL CORP	0.001%	97.977%
7011	KOTOBUKI SPIRIT	0.001%	97.978%
7012	INABA DENKISANG	0.001%	97.980%
7013	CAREER TECHNOLO	0.001%	97.981%
7014	ELETRORBRAS COMM	0.001%	97.983%
7015	WILH. WILHELMSE	0.001%	97.984%
7016	GREAT EASTERN S	0.001%	97.985%
7017	SPH REIT	0.001%	97.987%
7018	NOVELION THERAP	0.001%	97.988%
7019	EMPEROR CAPITAL	0.001%	97.990%
7020	CAVERION CORP	0.001%	97.991%
7021	KARUR VYSYA BAN	0.001%	97.992%
7022	PLATINUM ASSET	0.001%	97.994%
7023	FEDERAL CORP	0.001%	97.995%
7024	CHINA RESOURCES	0.001%	97.996%
7025	OKURA INDUSTRIA	0.001%	97.998%
7026	MURRAY & ROBERT	0.001%	97.999%
7027	BENEFIT ONE INC	0.001%	98.001%
7028	IP GROUP	0.001%	98.002%
7029	GEMDALE PROPERT	0.001%	98.003%
7030	ECORODOVIAS INF	0.001%	98.005%
7031	DELEK GROUP	0.001%	98.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	ENERGA SA	0.001%	98.008%
7033	CITIZENS INC COMMON STOCK	0.001%	98.009%
7034	HAMAKYOREX CO L	0.001%	98.010%
7035	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.012%
7036	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.013%
7037	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.014%
7038	ALLIED PROPERTI	0.001%	98.016%
7039	SIBANYE GOLD LT	0.001%	98.017%
7040	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.019%
7041	RETAIL FOOD GRO	0.001%	98.020%
7042	FUJIBO HOLDINGS	0.001%	98.021%
7043	RMP ENERGY INC	0.001%	98.023%
7044	UNITIL CORP COMMON STOCK	0.001%	98.024%
7045	ALPIQ HOLDING A	0.001%	98.026%
7046	LAI SUN DEVELOP	0.001%	98.027%
7047	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.028%
7048	HYUNDAI DS,OLD	0.001%	98.030%
7049	TSUKISHIMA KIKA	0.001%	98.031%
7050	GREIF INC CL B COMMON STOCK	0.001%	98.032%
7051	STEF-TFE NEW	0.001%	98.034%
7052	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.035%
7053	DEVELOPMENT SEC	0.001%	98.037%
7054	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.038%
7055	FREEMAN FINANCI	0.001%	98.039%
7056	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.041%
7057	AKEBONO BRAKE I	0.001%	98.042%
7058	YAKULT HONSHA C	0.001%	98.043%
7059	NIPPON CARBON C	0.001%	98.045%
7060	RELIANCE ENERGY	0.001%	98.046%
7061	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.047%
7062	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.049%
7063	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.050%
7064	VALID SOLUCOES	0.001%	98.052%
7065	ALE PROPERTY TR	0.001%	98.053%
7066	NIEN HSING TEXT	0.001%	98.054%
7067	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.056%
7068	PALFINGER AG	0.001%	98.057%
7069	EUROMONEY INST	0.001%	98.058%
7070	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.060%
7071	GREAT LAKES DRE	0.001%	98.061%
7072	HYUNDAI ELEVATO	0.001%	98.062%
7073	AES TIETE ENERG	0.001%	98.064%
7074	DAIKI ALUMINIUM	0.001%	98.065%
7075	IRISH CONTINENT	0.001%	98.067%
7076	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.068%
7077	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.069%
7078	SILICONWARE PRE	0.001%	98.071%
7079	YAMAZEN CORPORA	0.001%	98.072%
7080	NOJIMA CORP	0.001%	98.073%
7081	KASAI KOGYO CO	0.001%	98.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	TOWA CORP	0.001%	98.076%
7083	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.077%
7084	TOSEI CORP	0.001%	98.079%
7085	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.080%
7086	TAMRON CO LTD	0.001%	98.082%
7087	LIVZON PHARMACE	0.001%	98.083%
7088	EUROPAC PAPELES	0.001%	98.084%
7089	KONGSBERG AUTOM	0.001%	98.086%
7090	MARCOPOLO SA	0.001%	98.087%
7091	PHOENIX MECANO	0.001%	98.088%
7092	AP THAILAND PCL	0.001%	98.090%
7093	HANNSTOUCH SOLU	0.001%	98.091%
7094	AOI ELECTRONICS	0.001%	98.092%
7095	NISSHIN SEIFUN	0.001%	98.094%
7096	NISHIMATSUYA CH	0.001%	98.095%
7097	CHINA GREENLAND	0.001%	98.096%
7098	NAMURA SHIPBUIL	0.001%	98.098%
7099	CRAFT BREWERS A	0.001%	98.099%
7100	ACCORDIA GOLF T	0.001%	98.100%
7101	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.102%
7102	XTEP INTERNATIO	0.001%	98.103%
7103	KYOEI STEEL LTD	0.001%	98.105%
7104	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.106%
7105	CONCENTRADORA	0.001%	98.107%
7106	MALAYSIA MINING	0.001%	98.109%
7107	NEWOCEAN ENERGY	0.001%	98.110%
7108	CHINA MANMADE F	0.001%	98.111%
7109	MALAYSIAN RES C	0.001%	98.113%
7110	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.114%
7111	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.115%
7112	CEMENTIR S.p.A.	0.001%	98.117%
7113	JAPAN PETROLEUM	0.001%	98.118%
7114	FINGERPRINT CAR	0.001%	98.119%
7115	SANSHIN ELECTRO	0.001%	98.121%
7116	HMC INVESTMENT	0.001%	98.122%
7117	WELCIA HOLDINGS	0.001%	98.123%
7118	ZEHNDER GROUP A	0.001%	98.125%
7119	DISCO CORPORATI	0.001%	98.126%
7120	PARTNER COMMUNI	0.001%	98.127%
7121	RECRUIT HOLDING	0.001%	98.129%
7122	YURTEC CORPORAT	0.001%	98.130%
7123	TENMA CORPORATI	0.001%	98.131%
7124	G&L BEIJER AB B	0.001%	98.133%
7125	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.134%
7126	KOHNAN SHOJI	0.001%	98.135%
7127	WINMARK CORP COMMON STOCK	0.001%	98.137%
7128	KATAKURA INDS	0.001%	98.138%
7129	JOYFUL HONDA CO	0.001%	98.139%
7130	KT SKYLIFE CO L	0.001%	98.141%
7131	SANKYO TATEYAMA	0.001%	98.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SONG WON IND	0.001%	98.143%
7133	PRIMERO MINING CORP COMMON STOCK	0.001%	98.145%
7134	VERA BRADLEY INC COMMON STOCK	0.001%	98.146%
7135	KARDEMIR KARABU	0.001%	98.147%
7136	SHANGHAI FOSUN	0.001%	98.149%
7137	JAMCO COPORATIN	0.001%	98.150%
7138	CORPORATE TRAVE	0.001%	98.151%
7139	ATRIUM EUROPEAN	0.001%	98.153%
7140	BANGKOK DUSIT M	0.001%	98.154%
7141	EMPRESA NACIONAL	0.001%	98.155%
7142	FIRST GEN CORPO	0.001%	98.157%
7143	KAGA ELECTRONIC	0.001%	98.158%
7144	ACE HARDWARE IN	0.001%	98.159%
7145	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.161%
7146	RIPLEY CORP SA	0.001%	98.162%
7147	DAI NIPPON TORY	0.001%	98.163%
7148	CARA OPERATIONS	0.001%	98.165%
7149	GUJARAT STATE F	0.001%	98.166%
7150	PICK'N PAY STOR	0.001%	98.167%
7151	LEWIS GROUP LTD	0.001%	98.169%
7152	THAI VEGETABLE	0.001%	98.170%
7153	GLORIA MATERIAL	0.001%	98.171%
7154	JIANGNAN GROUP	0.001%	98.173%
7155	KEPPEL INFRASTR	0.001%	98.174%
7156	LAWSON	0.001%	98.175%
7157	STABILUS SA	0.001%	98.177%
7158	DR.CI:LABO CO L	0.001%	98.178%
7159	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.179%
7160	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.181%
7161	TOKAI CORP/GIFU	0.001%	98.182%
7162	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.183%
7163	S1 CORP	0.001%	98.184%
7164	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.186%
7165	ALTERRA POWER C	0.001%	98.187%
7166	ROLAND DG CORP	0.001%	98.188%
7167	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.190%
7168	TIPP24 SE	0.001%	98.191%
7169	BANK COOP AG	0.001%	98.192%
7170	DOUTOR NICHIRE	0.001%	98.194%
7171	TSUKUI CORP	0.001%	98.195%
7172	KVAERNER ASA	0.001%	98.196%
7173	PARK ELECTROCHE	0.001%	98.198%
7174	FINNAIR	0.001%	98.199%
7175	GREATEK ELECTRO	0.001%	98.200%
7176	SMS CO LTD	0.001%	98.202%
7177	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.203%
7178	QGEP PARTICIPAC	0.001%	98.204%
7179	RANK GROUP PLC	0.001%	98.206%
7180	LI NING CO. LTD	0.001%	98.207%
7181	PROTECTOR FORSI	0.001%	98.208%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	98.209%
7183	TAKARA LEBEN CO	0.001%	98.211%
7184	INTERSERVE PLC	0.001%	98.212%
7185	ANDHRA BANK	0.001%	98.213%
7186	WARABEYA NICHIIY	0.001%	98.215%
7187	LONMIN PLC	0.001%	98.216%
7188	ANANDA DEVELOPM	0.001%	98.217%
7189	AKR CORPORINDO	0.001%	98.219%
7190	SUNNINGDALE TEC	0.001%	98.220%
7191	MORGAN SINDALL	0.001%	98.221%
7192	BLACKMORES LTD	0.001%	98.222%
7193	GRUPO AEROMEXIC	0.001%	98.224%
7194	SUESS MICRO TEC	0.001%	98.225%
7195	AYGAZ	0.001%	98.226%
7196	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.228%
7197	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.229%
7198	NUFLARE TECHNOL	0.001%	98.230%
7199	SUMMIT INDUSTRI	0.001%	98.232%
7200	XXENTRIA TECHNO	0.001%	98.233%
7201	MEDY-TOX INC	0.001%	98.234%
7202	MENORA MIVTACHI	0.001%	98.235%
7203	GUOCOLAND LTD	0.001%	98.237%
7204	TOYO KANETSU KK	0.001%	98.238%
7205	TAEWOONG CO	0.001%	98.239%
7206	NORITAKE CO	0.001%	98.241%
7207	BUKIT SEMBAWNG	0.001%	98.242%
7208	KOLAO HOLDINGS	0.001%	98.243%
7209	MINATO BANK	0.001%	98.245%
7210	GCL NEW ENERGY	0.001%	98.246%
7211	TEIKOKU SEN-I C	0.001%	98.247%
7212	HANSOL LCD INC	0.001%	98.248%
7213	BOSCH LTD	0.001%	98.250%
7214	ALTRI SGPS S.A.	0.001%	98.251%
7215	PANDOX AB	0.001%	98.252%
7216	HARMONIC DRIVE	0.001%	98.254%
7217	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.255%
7218	MEC COMPANY LTD	0.001%	98.256%
7219	NITTETSU MINING	0.001%	98.257%
7220	WILLDAN GROUP I	0.001%	98.259%
7221	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.260%
7222	STOLT-NIELSEN L	0.001%	98.261%
7223	SWORD GROUP	0.001%	98.263%
7224	YAT SING HOLDIN	0.001%	98.264%
7225	OTONOMY INC COMMON STOCK USD.001	0.001%	98.265%
7226	PKP CARGO SA	0.001%	98.266%
7227	HUONS CO LTD	0.001%	98.268%
7228	MACAU LEGEND DE	0.001%	98.269%
7229	SHORETEL INC COMMON STOCK USD.001	0.001%	98.270%
7230	GLOBERIDE INC	0.001%	98.272%
7231	ANTENA 3 DE TEL	0.001%	98.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	OKABE CO	0.001%	98.274%
7233	JEOL	0.001%	98.275%
7234	LIGHT S.A.	0.001%	98.277%
7235	SHIMIZU BANK	0.001%	98.278%
7236	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.279%
7237	NEWRIVER REIT P	0.001%	98.281%
7238	SURTECO SE	0.001%	98.282%
7239	TOBISHIMA CORP	0.001%	98.283%
7240	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.284%
7241	ORACLE FIN SERV	0.001%	98.286%
7242	TT ELECTRONICS	0.001%	98.287%
7243	RECTICEL	0.001%	98.288%
7244	HIBIYA ENGINEER	0.001%	98.289%
7245	VINA CONCHA Y T	0.001%	98.291%
7246	PARCO CO	0.001%	98.292%
7247	DAIICHI JITSUGY	0.001%	98.293%
7248	TAI CHEUNG HLDG	0.001%	98.295%
7249	RAYSEARCH LABOR	0.001%	98.296%
7250	CSI PROPERTIES	0.001%	98.297%
7251	DSP GROUP INC	0.001%	98.298%
7252	AICHI CORPORATI	0.001%	98.300%
7253	BES ENGINEERING	0.001%	98.301%
7254	VALSPAR CORP	0.001%	98.302%
7255	TAIFLEX SCIENTI	0.001%	98.303%
7256	MK ELECTRON	0.001%	98.305%
7257	SK TELECOM ADR	0.001%	98.306%
7258	JSP CORP	0.001%	98.307%
7259	NICHIDEN CORP	0.001%	98.308%
7260	BTB REAL ESTATE	0.001%	98.310%
7261	NETIA SA	0.001%	98.311%
7262	MCMILLAN SHAKES	0.001%	98.312%
7263	SPCG	0.001%	98.314%
7264	GLORIOUS PROPER	0.001%	98.315%
7265	YANZHOU COAL MI	0.001%	98.316%
7266	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.317%
7267	BAUER AG	0.001%	98.319%
7268	LIANHUA SUPERMA	0.001%	98.320%
7269	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.321%
7270	MELISRON LTD	0.001%	98.322%
7271	MPACT LIMITED	0.001%	98.324%
7272	CHUBU SHIRYO CO	0.001%	98.325%
7273	AMSTERDAM COMMO	0.001%	98.326%
7274	STARZEN CO LTD	0.001%	98.327%
7275	KRBL LTD	0.001%	98.329%
7276	HURCO COMPANIES INC COMMON STOCK	0.001%	98.330%
7277	NAN KANG RUBB T	0.001%	98.331%
7278	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.332%
7279	GPO FIN INTERAC	0.001%	98.334%
7280	NIDEC CORPORATI	0.001%	98.335%
7281	TAKASAGO THML E	0.001%	98.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.337%
7283	CHINA SHINEWAY	0.001%	98.339%
7284	SHINDENGEN ELEC	0.001%	98.340%
7285	CHOLAMANDALAM I	0.001%	98.341%
7286	PETRONAS GAS	0.001%	98.342%
7287	ARROW GLOBAL GR	0.001%	98.344%
7288	SEASPAN CORP	0.001%	98.345%
7289	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.346%
7290	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.348%
7291	ARATA CORP	0.001%	98.349%
7292	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.350%
7293	CESC	0.001%	98.351%
7294	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.352%
7295	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.354%
7296	GRO-BELS CO LTD	0.001%	98.355%
7297	MACQUARIE ATLAS	0.001%	98.356%
7298	TOCHIGI BANK	0.001%	98.357%
7299	ABC-MART INC	0.001%	98.359%
7300	DIP CORPORATION	0.001%	98.360%
7301	SIAM COMMERCIAL	0.001%	98.361%
7302	SAKAI HEAVY IND	0.001%	98.362%
7303	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.364%
7304	TRANS COSMOS	0.001%	98.365%
7305	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.366%
7306	DAIWA INDUSTRIE	0.001%	98.367%
7307	YOUNGONE CORP	0.001%	98.369%
7308	SUNDARAM FINANC	0.001%	98.370%
7309	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.371%
7310	SEIKITOKYU KOGY	0.001%	98.372%
7311	SPEEDY HIRE PLC	0.001%	98.374%
7312	TOLI CORP	0.001%	98.375%
7313	BKW ENERGIE AG	0.001%	98.376%
7314	DEPO AUTO PARTS	0.001%	98.377%
7315	BRUNELLO CUCINE	0.001%	98.379%
7316	IGB REAL ESTATE	0.001%	98.380%
7317	FORD OTOSAN	0.001%	98.381%
7318	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.382%
7319	MUNKSJO OYJ	0.001%	98.384%
7320	BEIJING NORTH S	0.001%	98.385%
7321	SIPEF(PLANT FIN	0.001%	98.386%
7322	FINANCIAL PRODU	0.001%	98.387%
7323	MANILA ELECTRIC	0.001%	98.389%
7324	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.390%
7325	SOLIUM CAPITAL	0.001%	98.391%
7326	CUTERA INC COMMON STOCK USD.001	0.001%	98.392%
7327	KENTUCKY FRIED	0.001%	98.393%
7328	FUJIMORI KOGYO	0.001%	98.395%
7329	FUDO CONSTRUCTI	0.001%	98.396%
7330	ALPHA NETWORKS	0.001%	98.397%
7331	FIDEA HOLDINGS	0.001%	98.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	INGENIA COMMUNI	0.001%	98.400%
7333	GMO PAYMENT GAT	0.001%	98.401%
7334	MERIDIAN ENERGY	0.001%	98.402%
7335	RELIANCE COMMUN	0.001%	98.403%
7336	COROMANDEL INTL	0.001%	98.405%
7337	ZAGG INC COMMON STOCK USD.001	0.001%	98.406%
7338	TOX FREE SOLUTI	0.001%	98.407%
7339	JIH SUN FINANCI	0.001%	98.408%
7340	EMLAK KONUT GYO	0.001%	98.410%
7341	AEON FANTASY CO	0.001%	98.411%
7342	MOUNT GIBSON IR	0.001%	98.412%
7343	POU SHENG INTL	0.001%	98.413%
7344	HENGDELI HOLDIN	0.001%	98.414%
7345	CROMPTON GREAVE	0.001%	98.416%
7346	DAISO CO	0.001%	98.417%
7347	YIRENDAI LTD AD	0.001%	98.418%
7348	AISAN INDUSTRY	0.001%	98.419%
7349	NORTH MINING SH	0.001%	98.421%
7350	NIPPON PISTON R	0.001%	98.422%
7351	PROCTOR&GAMBLE	0.001%	98.423%
7352	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.424%
7353	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.425%
7354	INFOCOM CORP	0.001%	98.427%
7355	OBEROI REALTY L	0.001%	98.428%
7356	SINOFERT HOLDIN	0.001%	98.429%
7357	CHINA WATER IND	0.001%	98.430%
7358	ZIX CORP COMMON STOCK USD.01	0.001%	98.432%
7359	GERRY WEBER INT	0.001%	98.433%
7360	SCHOELLER BLECK	0.001%	98.434%
7361	YEONG GUAN ENER	0.001%	98.435%
7362	TRENCOR	0.001%	98.436%
7363	UMW HLDGS BERHA	0.001%	98.438%
7364	PETS AT HOME GR	0.001%	98.439%
7365	CHINA STEEL CHE	0.001%	98.440%
7366	NICE HOLDINGS C	0.001%	98.441%
7367	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.443%
7368	GLOBAL MEDIACOM	0.001%	98.444%
7369	WIZZ AIR HOLDIN	0.001%	98.445%
7370	KIKKOMAN CORP	0.001%	98.446%
7371	SAKAI CHEMICAL	0.001%	98.447%
7372	NORITSU KOKI CO	0.001%	98.449%
7373	EASTERN & ORIEN	0.001%	98.450%
7374	BOUSTEAD HLDGS	0.001%	98.451%
7375	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.452%
7376	CAPE	0.001%	98.453%
7377	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.455%
7378	SPIE SA	0.001%	98.456%
7379	ADDTECH AB B SH	0.001%	98.457%
7380	FREIGHTCAR AMER	0.001%	98.458%
7381	MASISA SA	0.001%	98.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	TEXHONG TEXTILE	0.001%	98.461%
7383	GUANGDONG NAN Y	0.001%	98.462%
7384	GERDAU SA	0.001%	98.463%
7385	T-GAIA CORP	0.001%	98.464%
7386	GMR INFRASTRUCT	0.001%	98.466%
7387	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.467%
7388	TONG HSING ELEC	0.001%	98.468%
7389	CHEMRING GROUP	0.001%	98.469%
7390	SPIRE HEALTHCAR	0.001%	98.470%
7391	COPEL PARANA EN	0.001%	98.472%
7392	ORIENTAL HLDGS	0.001%	98.473%
7393	WYNN MACAU LTD	0.001%	98.474%
7394	KJB FINANCIAL G	0.001%	98.475%
7395	NATIONAL STORAG	0.001%	98.476%
7396	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.478%
7397	DAE DUCK ELECTR	0.001%	98.479%
7398	KAMEI CORP	0.001%	98.480%
7399	D-LINK	0.001%	98.481%
7400	UEM SUNRISE BHD	0.001%	98.482%
7401	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.484%
7402	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.485%
7403	SMI HOLDINGS GR	0.001%	98.486%
7404	SAFILO GROUP SP	0.001%	98.487%
7405	FOLKESTONE EDU	0.001%	98.488%
7406	DARFON ELECTRON	0.001%	98.490%
7407	ELECOM CO LTD	0.001%	98.491%
7408	EVS BROADCAST E	0.001%	98.492%
7409	SOL SPA	0.001%	98.493%
7410	TRONC INC COMMON STOCK USD.01	0.001%	98.494%
7411	PARIS ORLEANS S	0.001%	98.496%
7412	SYNERGIE	0.001%	98.497%
7413	ECO WORLD DEVL	0.001%	98.498%
7414	CHONG HONG CONS	0.001%	98.499%
7415	COSMO LADY CHIN	0.001%	98.500%
7416	GREAT EASTERN H	0.001%	98.502%
7417	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.503%
7418	MINISTOP CO	0.001%	98.504%
7419	CMC MAGNETICS C	0.001%	98.505%
7420	CAMBRIDGE INDUS	0.001%	98.506%
7421	TRITAX BIG BOX	0.001%	98.508%
7422	HYUNDAI ROTEM C	0.001%	98.509%
7423	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.510%
7424	GFT TECHNOLOGY	0.001%	98.511%
7425	FUJITSU KIDEN	0.001%	98.512%
7426	HARIM CO LTD	0.001%	98.513%
7427	AKASTOR ASA	0.001%	98.515%
7428	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.516%
7429	HEY SONG	0.001%	98.517%
7430	PTT PUBLIC COMP	0.001%	98.518%
7431	RVH INC	0.001%	98.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	TESCO CORP	0.001%	98.521%
7433	ALPEN CO LTD	0.001%	98.522%
7434	DASSAULT AVIATI	0.001%	98.523%
7435	CITY OFFICE REI	0.001%	98.524%
7436	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.525%
7437	TEKFEN HOLDING	0.001%	98.527%
7438	SAMSUNG CARD	0.001%	98.528%
7439	ASIA VITAL COMP	0.001%	98.529%
7440	CATHAY CONST	0.001%	98.530%
7441	STAR MICRONICS	0.001%	98.531%
7442	NEUROCRINE BIOS	0.001%	98.532%
7443	F-TECH INC	0.001%	98.534%
7444	NICE INFORMATIO	0.001%	98.535%
7445	SRI REJEKI ISMA	0.001%	98.536%
7446	JAHWA ELECTRONI	0.001%	98.537%
7447	TOENEC CORP	0.001%	98.538%
7448	NORDIC SEMICON	0.001%	98.539%
7449	ELECTRA	0.001%	98.541%
7450	ONE LIBERTY PRO	0.001%	98.542%
7451	ASSET MANAGERS	0.001%	98.543%
7452	VIRTUS HEALTH L	0.001%	98.544%
7453	SURMODICS INC COMMON STOCK USD.05	0.001%	98.545%
7454	TIBET WATER RES	0.001%	98.547%
7455	SHW AG	0.001%	98.548%
7456	361 DEGREES INT	0.001%	98.549%
7457	EVEN CONSTRUCTO	0.001%	98.550%
7458	ONE HOSPITALITY	0.001%	98.551%
7459	BORYSZEW SA	0.001%	98.552%
7460	NIPPON BEET SUG	0.001%	98.554%
7461	PICO FAR EAST H	0.001%	98.555%
7462	ASCOPIAVE SPA	0.001%	98.556%
7463	TAKAMATSU CONS	0.001%	98.557%
7464	SHENG SIONG GRO	0.001%	98.558%
7465	UNIVERSAL ROBIN	0.001%	98.559%
7466	JAPAN DRILLING	0.001%	98.561%
7467	ETALON GROUP-GD	0.001%	98.562%
7468	HAN JIN TRANSP	0.001%	98.563%
7469	SUMIDA ELECTRIC	0.001%	98.564%
7470	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.565%
7471	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.566%
7472	SUZLON ENERGY L	0.001%	98.567%
7473	ROBERT WALTERS	0.001%	98.569%
7474	TUNG THIH ELECT	0.001%	98.570%
7475	DNO INTERNATION	0.001%	98.571%
7476	HANWHA SECS	0.001%	98.572%
7477	FORTIS HLTH (IN	0.001%	98.573%
7478	CHAOWEI POWER H	0.001%	98.574%
7479	MIRAMAR HTEL &	0.001%	98.576%
7480	AUSTRIA TECHNOL	0.001%	98.577%
7481	SAGA PLC	0.001%	98.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	FILINVEST LAND	0.001%	98.579%
7483	IMMOBILIARE GRA	0.001%	98.580%
7484	TECHTARGET COMMON STOCK USD.001	0.001%	98.581%
7485	HEUNG-A SHIPPIN	0.001%	98.582%
7486	SAGAX AB	0.001%	98.584%
7487	INTERSHOP HOLDI	0.001%	98.585%
7488	BEST PACIFIC IN	0.001%	98.586%
7489	CHINA SUNTIEN G	0.001%	98.587%
7490	BANK JABAR BANT	0.001%	98.588%
7491	XINJIANG GOLDWI	0.001%	98.589%
7492	KONISHI CO LTD	0.001%	98.591%
7493	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.592%
7494	GRUPO FAMSA SA	0.001%	98.593%
7495	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.594%
7496	TOKUSHU TOKAI H	0.001%	98.595%
7497	5N PLUS INC.	0.001%	98.596%
7498	GUANGSHEN RAILW	0.001%	98.597%
7499	RUSHYDRO PJSC ADR ADR	0.001%	98.599%
7500	KOBAYASHI PHARM	0.001%	98.600%
7501	GOODBABY INTERN	0.001%	98.601%
7502	SAKATA INX CORP	0.001%	98.602%
7503	RETAIL ESTATES	0.001%	98.603%
7504	WONIK IPS CO LT	0.001%	98.604%
7505	LOJAS AMERICANA	0.001%	98.605%
7506	SHINSHO CORP	0.001%	98.607%
7507	LOPEZ HOLDINGS	0.001%	98.608%
7508	KANSAI URBAN BA	0.001%	98.609%
7509	MATRIX	0.001%	98.610%
7510	PANIN FINANCIAL	0.001%	98.611%
7511	ASCENDAS HOSPIT	0.001%	98.612%
7512	SEKISUI JUSHI C	0.001%	98.613%
7513	TSURUMI MFG CO	0.001%	98.615%
7514	SEOHEE CONSTRUC	0.001%	98.616%
7515	CK LIFE SCIENCE	0.001%	98.617%
7516	CORP COMERCI SA	0.001%	98.618%
7517	KAVERI SEED CO	0.001%	98.619%
7518	MAGNITOGORS-SPO	0.001%	98.620%
7519	KUSURI NO AOKI	0.001%	98.621%
7520	JUST DIAL LTD	0.001%	98.623%
7521	AMARA RAJA BATT	0.001%	98.624%
7522	CIMC ENRIC HOLD	0.001%	98.625%
7523	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.626%
7524	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.627%
7525	POLARIS INFRAST	0.001%	98.628%
7526	HIQ INTERNATION	0.001%	98.629%
7527	IDI INSURANCE C	0.001%	98.630%
7528	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.632%
7529	CALIDA HLDG	0.001%	98.633%
7530	GRIEG SEAFOOD A	0.001%	98.634%
7531	HNZ GROUP INC	0.001%	98.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	AA PLC	0.001%	98.636%
7533	NETUREN CO	0.001%	98.637%
7534	HOTEL SHILLA	0.001%	98.638%
7535	NISSIN CORP	0.001%	98.639%
7536	GENTING PLANTA	0.001%	98.641%
7537	SHANDONG CHENMI	0.001%	98.642%
7538	STOCKMANN OYJ A	0.001%	98.643%
7539	FOXTONS GROUP P	0.001%	98.644%
7540	DR REDDYS LABS	0.001%	98.645%
7541	SOLOCAL GROUP	0.001%	98.646%
7542	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.647%
7543	SHRIRAM CITY UN	0.001%	98.648%
7544	STRIDE STAPLED	0.001%	98.650%
7545	W-SCOPE CO	0.001%	98.651%
7546	MEARS GROUP PLC	0.001%	98.652%
7547	ANGLO PACIFIC G	0.001%	98.653%
7548	SSANGYONG MOTOR	0.001%	98.654%
7549	FAR EAST HOSPIT	0.001%	98.655%
7550	GLAXOSMITHKLINE	0.001%	98.656%
7551	PACIFIC METALS	0.001%	98.657%
7552	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.659%
7553	YANGTZE OPT FIB	0.001%	98.660%
7554	CHINA NATIONAL	0.001%	98.661%
7555	TORIDOLL CORPOR	0.001%	98.662%
7556	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.663%
7557	DAWNRAYS PHARMS	0.001%	98.664%
7558	ZOOPLA PROPERTY	0.001%	98.665%
7559	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.666%
7560	SILVER LAKE RES	0.001%	98.667%
7561	CELSIA SA ESP	0.001%	98.669%
7562	RICH DEVELOPMEN	0.001%	98.670%
7563	SHINKO PLANTECH	0.001%	98.671%
7564	FORHOUSE CORP	0.001%	98.672%
7565	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.673%
7566	SUPERMAX CORPOR	0.001%	98.674%
7567	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.675%
7568	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.676%
7569	RETELIT SPA	0.001%	98.677%
7570	KAWADA TECHNOLO	0.001%	98.679%
7571	MEDIVIR	0.001%	98.680%
7572	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.681%
7573	SANSIRI PUBLIC	0.001%	98.682%
7574	RINNAI CORP	0.001%	98.683%
7575	QINGLING MOTORS	0.001%	98.684%
7576	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.685%
7577	INTERNATIONAL M	0.001%	98.686%
7578	FUNAI ELECTRIC	0.001%	98.687%
7579	ARB CORP LTD	0.001%	98.688%
7580	DUNELM GROUP PL	0.001%	98.690%
7581	AMER SOFTWARE I	0.001%	98.691%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	NIPPON THOMPSON	0.001%	98.692%
7583	CHINA OCEANWIDE	0.001%	98.693%
7584	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.694%
7585	PHIBRO ANIMAL H	0.001%	98.695%
7586	DONG-A ST CO LT	0.001%	98.696%
7587	DENKI KOGYO CO	0.001%	98.697%
7588	HEARTLAND NEW Z	0.001%	98.698%
7589	SIRTEX MEDICAL	0.001%	98.699%
7590	CHUNG HSIN ELEC	0.001%	98.701%
7591	NATUREX	0.001%	98.702%
7592	SOCO INTERNATIO	0.001%	98.703%
7593	MEGA WORLD PROP	0.001%	98.704%
7594	LINK ADMINISTRA	0.001%	98.705%
7595	FLEXIGROUP LIMI	0.001%	98.706%
7596	CHINA SHIPPING	0.001%	98.707%
7597	MANILA WATER CO	0.001%	98.708%
7598	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.709%
7599	INTOPS CO	0.001%	98.710%
7600	GULLIVER INTERN	0.001%	98.711%
7601	RIGNET INC COMMON STOCK USD.001	0.001%	98.713%
7602	BITTIUM OYJ	0.001%	98.714%
7603	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.715%
7604	CPMC HLDGS LTD	0.001%	98.716%
7605	SUN INTL LTD	0.001%	98.717%
7606	CHINA REINSURAN	0.001%	98.718%
7607	AKSA AKRILIK KI	0.001%	98.719%
7608	BERJAYA CORPORA	0.001%	98.720%
7609	TK DEVELOPMENT	0.001%	98.721%
7610	MEDIA PRIMA BHD	0.001%	98.722%
7611	HONGKONG&SHANG	0.001%	98.723%
7612	NISSIN SUGAR HO	0.001%	98.724%
7613	RYOYO ELECTRO C	0.001%	98.726%
7614	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.727%
7615	STANDARD FOODS	0.001%	98.728%
7616	UOB-KAY HIAN HO	0.001%	98.729%
7617	TAEKWANG IND CO	0.001%	98.730%
7618	AJISEN CHINA HO	0.001%	98.731%
7619	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.732%
7620	CHINA OIL & GAS	0.001%	98.733%
7621	CROCS INC COMMON STOCK USD.001	0.001%	98.734%
7622	KEPCO PLANT SER	0.001%	98.735%
7623	TELSTRA CORP-AD	0.001%	98.736%
7624	WOWOW INC	0.001%	98.737%
7625	DASSAULT SYSTEM	0.001%	98.738%
7626	TRANCOM CO, LTD	0.001%	98.740%
7627	IMAX CHINA HOLD	0.001%	98.741%
7628	PACT GROUP HOLD	0.001%	98.742%
7629	ARROWHEAD PROR	0.001%	98.743%
7630	BIESSE	0.001%	98.744%
7631	FAIRWOOD HOLDIN	0.001%	98.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	NIPPON DENSETSU	0.001%	98.746%
7633	BOYAA INTERACTI	0.001%	98.747%
7634	TUBACEX SA	0.001%	98.748%
7635	VILLAGE SUPERMA	0.001%	98.749%
7636	HELLENIC EXCH H	0.001%	98.750%
7637	ORDINA NV	0.001%	98.751%
7638	MEDICLINIC INTE	0.001%	98.752%
7639	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.754%
7640	LOCK&LOCK CO LT	0.001%	98.755%
7641	COSCO INTERNATI	0.001%	98.756%
7642	INOVALIS REAL E	0.001%	98.757%
7643	RENTIAN TECHNOL	0.001%	98.758%
7644	AMUSE INC	0.001%	98.759%
7645	COSCO CAPITAL I	0.001%	98.760%
7646	UNIZYX HOLDING	0.001%	98.761%
7647	UNIVERSAL CEMEN	0.001%	98.762%
7648	AHRESTY CORP	0.001%	98.763%
7649	CARL ZEISS MEDI	0.001%	98.764%
7650	JASMINE INTERNA	0.001%	98.765%
7651	HUADIAN FUXIN E	0.001%	98.766%
7652	DIVI'S LABORATO	0.001%	98.767%
7653	INTERVEST OFFIC	0.001%	98.768%
7654	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.770%
7655	MAIRE TECNIMONT	0.001%	98.771%
7656	SELECT HARVESTS	0.001%	98.772%
7657	KONGSBERG GRUPP	0.001%	98.773%
7658	KONTRON AG	0.001%	98.774%
7659	CHINA LILANG LT	0.001%	98.775%
7660	SESA SPA	0.001%	98.776%
7661	PRESIDENT SECS	0.001%	98.777%
7662	ASAHI CO LTD	0.001%	98.778%
7663	CGN MEIYA POWER	0.001%	98.779%
7664	DEA CAPITAL SPA	0.001%	98.780%
7665	ORIENT SEMICOND	0.001%	98.781%
7666	TAIWAN LAND DEV	0.001%	98.782%
7667	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.783%
7668	ESSO(FRANCAISE)	0.001%	98.784%
7669	INTERPARK CORP	0.001%	98.785%
7670	SMK CORP	0.001%	98.786%
7671	SHINOKEN GROUP	0.001%	98.788%
7672	ASIA PACIFIC TE	0.001%	98.789%
7673	INTL GAME SYSTE	0.001%	98.790%
7674	LUXOTTICA GROUP	0.001%	98.791%
7675	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.792%
7676	STRAUSS GROUP L	0.001%	98.793%
7677	FISERV INC SR UNSECURED 06/20 2.7	0.001%	98.794%
7678	SIA REIT INC	0.001%	98.795%
7679	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.796%
7680	COSCO HOLDINGS	0.001%	98.797%
7681	RIDLEY CORP LTD	0.001%	98.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	NONG SHIM HOLDI	0.001%	98.799%
7683	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.800%
7684	DABUR INDIA LTD	0.001%	98.801%
7685	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.802%
7686	WPP AUNZ LTD	0.001%	98.803%
7687	SKF AB	0.001%	98.804%
7688	CELLCOM ISRAEL	0.001%	98.805%
7689	LECTRA SYSTEMES	0.001%	98.806%
7690	VARDHMAN TEXTIL	0.001%	98.807%
7691	RAYMOND LTD	0.001%	98.809%
7692	BASSO INDUSTRY	0.001%	98.810%
7693	WILH WILHELMESEN	0.001%	98.811%
7694	COMBA TELECOM S	0.001%	98.812%
7695	AIRPORT CITY LT	0.001%	98.813%
7696	JUSTSYSTEM	0.001%	98.814%
7697	AFFIN HLDGS BHD	0.001%	98.815%
7698	PURE TECHNOLOGI	0.001%	98.816%
7699	CONSORCIO ARA S	0.001%	98.817%
7700	FISSION URANIUM	0.001%	98.818%
7701	TIAN AN CHINA I	0.001%	98.819%
7702	YOROZU CORP	0.001%	98.820%
7703	PCM INC COMMON STOCK USD.001	0.001%	98.821%
7704	13 HOLDINGS LTD	0.001%	98.822%
7705	INVESTEC PROP F	0.001%	98.823%
7706	NITTOKU ENG CO	0.001%	98.824%
7707	SA SA INTL HLDG	0.001%	98.825%
7708	TAIWAN SURFACE	0.001%	98.826%
7709	CHINA MERCHANTS	0.001%	98.827%
7710	MORITA HOLDINGS	0.001%	98.828%
7711	MICRO-STAR INTL	0.001%	98.829%
7712	HOEGH LNG HOLDI	0.001%	98.830%
7713	KURA CORPORATIO	0.001%	98.831%
7714	TUPY SA	0.001%	98.832%
7715	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.833%
7716	ALPHA CORP	0.001%	98.834%
7717	PACK CORP	0.001%	98.835%
7718	HANWHA NON-LIFE	0.001%	98.837%
7719	SEED CO LTD/TOK	0.001%	98.838%
7720	ORACLE CORP JAP	0.001%	98.839%
7721	HOCHIKI CORPORA	0.001%	98.840%
7722	Minerva SA	0.001%	98.841%
7723	KITA-NIPPON BAN	0.001%	98.842%
7724	HONGHUA GROUP L	0.001%	98.843%
7725	APT SATELLITE	0.001%	98.844%
7726	CERVUS EQUIPMEN	0.001%	98.845%
7727	PARKSON RETAIL	0.001%	98.846%
7728	NOVATEK OAO	0.001%	98.847%
7729	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.848%
7730	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.849%
7731	DYNAPACK INTL T	0.001%	98.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	RADIUM LIFE TEC	0.001%	98.851%
7733	SHANGHAI DASHEN	0.001%	98.852%
7734	SEIKA CORP	0.001%	98.853%
7735	EISAI CO	0.001%	98.854%
7736	STS SEMICONDUCT	0.001%	98.855%
7737	RENAISSANCE INC	0.001%	98.856%
7738	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.857%
7739	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.858%
7740	TAMEDIA AG	0.001%	98.859%
7741	FUKUSHIMA BANK	0.001%	98.860%
7742	NYRSTAR NV	0.001%	98.861%
7743	FUKUDA CORP	0.001%	98.862%
7744	PERSISTENT SYST	0.001%	98.863%
7745	SRE GROUP LTD	0.001%	98.864%
7746	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.865%
7747	SIGDO KOPPERS S	0.001%	98.866%
7748	IMF (AUSTRALIA)	0.001%	98.867%
7749	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.868%
7750	TA CHEN STAINLE	0.001%	98.869%
7751	WALLISER KANTON	0.001%	98.870%
7752	GIGASTORAGE COR	0.001%	98.871%
7753	TSUBAKI NAKASHI	0.001%	98.872%
7754	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.873%
7755	DREAM UNLIMIITE	0.001%	98.874%
7756	REGAL REIT	0.001%	98.875%
7757	TCL MULTIMEDIA	0.001%	98.876%
7758	METKA SA	0.001%	98.877%
7759	DOGAN HOLDINGS	0.001%	98.878%
7760	MAGNUM BERHAD	0.001%	98.879%
7761	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.880%
7762	ACTRON TECHNOLO	0.001%	98.881%
7763	ALTEK CORP	0.001%	98.882%
7764	UNILEVER PLC	0.001%	98.883%
7765	OPUS GROUP AB	0.001%	98.884%
7766	VIRBAC	0.001%	98.885%
7767	INARI AMERTRON	0.001%	98.886%
7768	WIRECARD AG	0.001%	98.887%
7769	COGOBUY GROUP	0.001%	98.888%
7770	KYODO PRINTING	0.001%	98.889%
7771	KPIT TECHNOLOGI	0.001%	98.890%
7772	HIDAY HIDAKA CO	0.001%	98.891%
7773	OPERA SOFTWARE	0.001%	98.892%
7774	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.893%
7775	INTAGE INC	0.001%	98.894%
7776	GL EVENTS	0.001%	98.895%
7777	GUJARAT GAS LTD	0.001%	98.896%
7778	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.897%
7779	BELLEVUE GROUP	0.001%	98.898%
7780	TEKKEN CORP	0.001%	98.899%
7781	NICE-SYSTEMS LT	0.001%	98.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.901%
7783	T & K TOKA CO L	0.001%	98.902%
7784	BIJOU BRIGITTE	0.001%	98.903%
7785	TELEKOM MALAYSI	0.001%	98.904%
7786	SCHALTBAU HOLDI	0.001%	98.905%
7787	ZINWELL CORP	0.001%	98.906%
7788	HANA MICROELECT	0.001%	98.907%
7789	PAYPOINT	0.001%	98.908%
7790	BYUCKSAN CORP	0.001%	98.909%
7791	GDI PROPERTY GR	0.001%	98.910%
7792	IMASEN ELEC IND	0.001%	98.911%
7793	NIIT TECHNOLOGI	0.001%	98.912%
7794	CHAIN STORE OKU	0.001%	98.913%
7795	FACC AG	0.001%	98.914%
7796	NICHIREKI CO LT	0.001%	98.915%
7797	CITYCHAMP WATCH	0.001%	98.916%
7798	MILBON CO	0.001%	98.917%
7799	ESPRINET SPA	0.001%	98.918%
7800	GRASIM INDUSTRI	0.001%	98.919%
7801	SUNG KWANG BEND	0.001%	98.920%
7802	WAH LEEIndustr	0.001%	98.921%
7803	ECOPETROL SA	0.001%	98.922%
7804	DATANG INTL POW	0.001%	98.923%
7805	YUEXIU TRANSPOR	0.001%	98.924%
7806	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.925%
7807	CHUNG HUNG STEE	0.001%	98.926%
7808	AXT INC COMMON STOCK USD.001	0.001%	98.927%
7809	GLOBAL YATIRIM	0.001%	98.928%
7810	ENPLAS CORP	0.001%	98.929%
7811	MERCURIES & ASS	0.001%	98.930%
7812	PROBI AB	0.001%	98.931%
7813	ISELECT LTD	0.001%	98.932%
7814	LITE-ON SEMICON	0.001%	98.933%
7815	LI PENG ENTERPR	0.001%	98.934%
7816	TOTETSU KOGYO C	0.001%	98.935%
7817	KYOBO SECURITIE	0.001%	98.936%
7818	EN-JAPAN INC.	0.001%	98.937%
7819	HUSQVARNA AB	0.001%	98.937%
7820	GENESIS ENERGY	0.001%	98.938%
7821	NOKIA CORP ADR	0.001%	98.939%
7822	OXFORD INSTRUME	0.001%	98.940%
7823	SUNWAY REAL EST	0.001%	98.941%
7824	KYOKUTO SECURIT	0.001%	98.942%
7825	SCHAEFFLER AG P	0.001%	98.943%
7826	WHITESTONE REIT REIT USD.001	0.001%	98.944%
7827	MIYAJI ENGINEER	0.001%	98.945%
7828	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.946%
7829	AIPHONE CO	0.001%	98.947%
7830	MANDOM CORP	0.001%	98.948%
7831	LAND MARK OPTOE	0.001%	98.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	INAGEYA CO LTD	0.001%	98.950%
7833	BATA INDIA LTD	0.001%	98.951%
7834	ICHIYOSHI SECS	0.001%	98.952%
7835	CENTRAL SPORTS	0.001%	98.953%
7836	DAI-ICHI SEIKO	0.001%	98.954%
7837	TOYO WHARF & W	0.001%	98.955%
7838	LPN DEVELOPMENT	0.001%	98.956%
7839	PULSE SEISMIC	0.001%	98.957%
7840	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.958%
7841	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.959%
7842	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.960%
7843	RTX TELECOM	0.001%	98.961%
7844	CABCHARGE AUSTR	0.001%	98.962%
7845	MULTI PACKAGING	0.001%	98.963%
7846	MARVELOUS AQL I	0.001%	98.963%
7847	LIBBEY INC COMMON STOCK USD.01	0.001%	98.964%
7848	SOLARTECH INTL	0.001%	98.965%
7849	SAS AB	0.001%	98.966%
7850	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	98.967%
7851	CIA DE SANEAMEN	0.001%	98.968%
7852	KISCO CORP	0.001%	98.969%
7853	SENEX ENERGY LT	0.001%	98.970%
7854	SUNPLUS TECHNOL	0.001%	98.971%
7855	INFO SVS INTL	0.001%	98.972%
7856	ZENG HSING INDL	0.001%	98.973%
7857	FURUKAWA BATTER	0.001%	98.974%
7858	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.975%
7859	BRIGHT SMART SE	0.001%	98.976%
7860	VANACHAI GROUP	0.001%	98.977%
7861	RH COMMON STOCK USD.0001	0.001%	98.978%
7862	RADNET INC COMMON STOCK USD.0001	0.001%	98.979%
7863	GIANPLUS TECHN	0.001%	98.980%
7864	AGRITRADE RESOU	0.001%	98.981%
7865	COMTECH TELE CO	0.001%	98.982%
7866	CTT-CORREIOS DE	0.001%	98.982%
7867	ON-BRIGHT ELECT	0.001%	98.983%
7868	JK TYRE & INDUS	0.001%	98.984%
7869	TIM PARTICIPACOES SA ADR ADR	0.001%	98.985%
7870	NAPHTHA ISRAEL	0.001%	98.986%
7871	DAISAN BANK	0.001%	98.987%
7872	REDCO PROPRTIE	0.001%	98.988%
7873	BEIJING URBAN C	0.001%	98.989%
7874	XAAR	0.001%	98.990%
7875	KUKDO CHEMICAL	0.001%	98.991%
7876	DAITO PHARM	0.001%	98.992%
7877	ZUMTOBEL AG	0.001%	98.993%
7878	ASAHI KOGYOSHA	0.001%	98.994%
7879	SIBANYE GOLD LTD RIGHT	0.001%	98.995%
7880	BALRAMPUR CHINI	0.001%	98.996%
7881	FORMOSA LABORAT	0.001%	98.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	SHN EXPRESSWAY	0.001%	98.998%
7883	OTOKAR OTOMOTIV	0.001%	98.998%
7884	HILONG HOLDING	0.001%	98.999%
7885	BELLE CORPORATI	0.001%	99.000%
7886	CONCORD NEW ENE	0.001%	99.001%
7887	AGABANG&COMPANY	0.001%	99.002%
7888	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.003%
7889	ANICOM HOLDINGS	0.001%	99.004%
7890	SWISSQUOTE GP H	0.001%	99.005%
7891	IWAICOSMO HLDGS	0.001%	99.006%
7892	DAIKEN CORP	0.001%	99.007%
7893	EXMAR	0.001%	99.008%
7894	GUANGSHEN RAILW	0.001%	99.009%
7895	SINGAMAS CONTAI	0.001%	99.010%
7896	EDREAMS ODIGEO	0.001%	99.011%
7897	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.012%
7898	SILVER GRANT IN	0.001%	99.012%
7899	LAOX CO	0.001%	99.013%
7900	K&O ENERGY GROU	0.001%	99.014%
7901	CHUETSU PULP&PA	0.001%	99.015%
7902	SAES GETTERS	0.001%	99.016%
7903	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.017%
7904	IMAGINATION TEC	0.001%	99.018%
7905	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.019%
7906	STARTEK INC	0.001%	99.020%
7907	SAKAI MOVING SE	0.001%	99.021%
7908	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.022%
7909	YINSON HOLDINGS	0.001%	99.023%
7910	SHREE CEMENT LT	0.001%	99.024%
7911	MORITO CO	0.001%	99.025%
7912	GIKEN LTD	0.001%	99.025%
7913	BING-GRAE	0.001%	99.026%
7914	NOBLE GROUP LTD	0.001%	99.027%
7915	VP BANK AG	0.001%	99.028%
7916	STAR CRUISES LT	0.001%	99.029%
7917	RCR TOMLINSON L	0.001%	99.030%
7918	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.031%
7919	FENIX OUTDOOR I	0.001%	99.032%
7920	MOSHIMOSHI HOTL	0.001%	99.033%
7921	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.034%
7922	E.I.D.-PARRY(IN	0.001%	99.035%
7923	HI SUN TECH CHI	0.001%	99.036%
7924	XTREME DRILLING	0.001%	99.037%
7925	HUNG POO CONSTR	0.001%	99.037%
7926	WASION METERS G	0.001%	99.038%
7927	AEKYUNG PETROCH	0.001%	99.039%
7928	RYODEN TRADING	0.001%	99.040%
7929	ALBANY MOLECULA	0.001%	99.041%
7930	DELTA-GALIL IND	0.001%	99.042%
7931	KWALITY LTD	0.001%	99.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.044%
7933	NAGATANIEN CO L	0.001%	99.045%
7934	SOGO MEDICAL CO	0.001%	99.046%
7935	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.047%
7936	CHINA SILVER GR	0.001%	99.048%
7937	TOPBI INTERNATI	0.001%	99.048%
7938	GREENCROSS LTD	0.001%	99.049%
7939	TIPCO ASPHALT P	0.001%	99.050%
7940	HULIC REIT INC	0.001%	99.051%
7941	POLYPLEX THAILA	0.001%	99.052%
7942	JAPAN AIRPORT T	0.001%	99.053%
7943	SHINKONG INSURA	0.001%	99.054%
7944	NIPPON PILLAR P	0.001%	99.055%
7945	OMAXE LTD	0.001%	99.056%
7946	SIAM GLOBAL HOU	0.001%	99.057%
7947	HIGASHI NIHON H	0.001%	99.058%
7948	MALAYSIAN PACIF	0.001%	99.058%
7949	XEROX CORP 4.07	0.001%	99.059%
7950	TAIWAN PCB TECH	0.001%	99.060%
7951	SAMTY CO.LTD.	0.001%	99.061%
7952	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.062%
7953	METAIR INVESTME	0.001%	99.063%
7954	GATEWAY DISTRIP	0.001%	99.064%
7955	WAKACHIKU CONST	0.001%	99.065%
7956	ITOKI CORP	0.001%	99.066%
7957	HONG KONG AIRCR	0.001%	99.067%
7958	mitsui + CO LTD SPONS ADR ADR	0.001%	99.068%
7959	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.068%
7960	OILES CORPORATI	0.001%	99.069%
7961	TAIWAN SOGO SHI	0.001%	99.070%
7962	HANSOL CHEMICAL	0.001%	99.071%
7963	PROPERTY FOR IN	0.001%	99.072%
7964	GLOBE TRADE CEN	0.001%	99.073%
7965	MONTEA SCA	0.001%	99.074%
7966	AJ RENT CAR	0.001%	99.075%
7967	VALUETRONICS HL	0.001%	99.076%
7968	JIMOTO HLDGS IN	0.001%	99.077%
7969	ARDMORE SHIPPIN	0.001%	99.077%
7970	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.078%
7971	ATSUGI NYLON IN	0.001%	99.079%
7972	CORONA CORP	0.001%	99.080%
7973	F-SECURE OYJ	0.001%	99.081%
7974	EVERLIGHT CHEMI	0.001%	99.082%
7975	SYMPHONY HLDGS	0.001%	99.083%
7976	STHREE	0.001%	99.084%
7977	XERO LIMITED	0.001%	99.085%
7978	SK TELECOM	0.001%	99.086%
7979	ONOKEN CO LTD	0.001%	99.086%
7980	OSAKA STEEL CO	0.001%	99.087%
7981	ASANUMA CORP	0.001%	99.088%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	TOKYO ROPE MFG	0.001%	99.089%
7983	PLAYMATES TOYS	0.001%	99.090%
7984	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.091%
7985	COSCO CORPORATI	0.001%	99.092%
7986	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.093%
7987	HODOGAYA CHEMIC	0.001%	99.094%
7988	NAUTILUS MINERA	0.001%	99.094%
7989	NIPPON SEISEN C	0.001%	99.095%
7990	DAIKOKU DENKI C	0.001%	99.096%
7991	GAMEHOST INC	0.001%	99.097%
7992	MATSUDA SANGYO	0.001%	99.098%
7993	RYOSHOKU LTD	0.001%	99.099%
7994	VALUE PARTNERS	0.001%	99.100%
7995	COX & KINGS LTD	0.001%	99.101%
7996	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.102%
7997	PT PAN INDONESIA	0.001%	99.102%
7998	BROADLEAF CO LT	0.001%	99.103%
7999	OLYMPIC STEEL I	0.001%	99.104%
8000	DAIRY FARM INTL	0.001%	99.105%
8001	TOSHIBA CORP	0.001%	99.106%
8002	JALUX INC	0.001%	99.107%
8003	BPOST SA	0.001%	99.108%
8004	PARQUE ARAUCO S	0.001%	99.109%
8005	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.110%
8006	REGIS HEALTHCAR	0.001%	99.110%
8007	TELESITES SAB D	0.001%	99.111%
8008	ADCOCK INGRAM H	0.001%	99.112%
8009	TAKACHIHO ELECT	0.001%	99.113%
8010	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.114%
8011	SHIBAURA ELECTR	0.001%	99.115%
8012	KEIYO CO	0.001%	99.116%
8013	STUDIO ALICE CO	0.001%	99.117%
8014	MESOBLAST LTD	0.001%	99.117%
8015	KNM GROUP BERHA	0.001%	99.118%
8016	GS RETAIL CO LT	0.001%	99.119%
8017	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.120%
8018	NIPPON YUSOKI C	0.001%	99.121%
8019	SEMPERIT AG HOL	0.001%	99.122%
8020	FONTERRA SHAREH	0.001%	99.123%
8021	MARUWA CO LTD	0.001%	99.124%
8022	CHIBA KOGYO BAN	0.001%	99.124%
8023	CRH PLC	0.001%	99.125%
8024	DELEK AUTOMOTIV	0.001%	99.126%
8025	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.127%
8026	PEGASUS SEWING	0.001%	99.128%
8027	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.129%
8028	VIEWWORKS CO LTD	0.001%	99.130%
8029	TOHO TITANIUM C	0.001%	99.131%
8030	GUOLIAN SECURIT	0.001%	99.131%
8031	YAHAGI CONST CO	0.001%	99.132%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	SLC AGRICOLA SA	0.001%	99.133%
8033	SINKO INDUSTRIE	0.001%	99.134%
8034	VITROLIFE AB	0.001%	99.135%
8035	LH FINANCIAL GR	0.001%	99.136%
8036	HOLTEK SEMICOND	0.001%	99.137%
8037	ELLIE MAE INC COMMON STOCK USD.0001	0.001%	99.138%
8038	BERJAYA SPORTS	0.001%	99.138%
8039	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.139%
8040	OSJB HOLDINGS C	0.001%	99.140%
8041	KANTO TSUKUBA B	0.001%	99.141%
8042	ORIENTAL BK OF	0.001%	99.142%
8043	CHU KONG SHIPPI	0.001%	99.143%
8044	TOYO TANSO CO L	0.001%	99.144%
8045	BATU KAWAN BHD	0.001%	99.144%
8046	FREIGHTWAYS LTD	0.001%	99.145%
8047	HYFLUX LTD	0.001%	99.146%
8048	SDI CORP	0.001%	99.147%
8049	PT PAKUWON JATI	0.001%	99.148%
8050	CREDITO REAL SA	0.001%	99.149%
8051	TOWER SEMICONDU	0.001%	99.150%
8052	LOTES CO LTD	0.001%	99.150%
8053	AIRASIA X BHD	0.001%	99.151%
8054	AIXTRON SE	0.001%	99.152%
8055	NORTHWEST PIPE	0.001%	99.153%
8056	LEASINVEST REAL	0.001%	99.154%
8057	NIHON CHOUZAI C	0.001%	99.155%
8058	ENVESTNET INC COMMON STOCK	0.001%	99.156%
8059	SHOEI CO LTD	0.001%	99.157%
8060	SHENYIN WANGUO(	0.001%	99.157%
8061	VESTEL ELECTRON	0.001%	99.158%
8062	FUJI PHARM CO L	0.001%	99.159%
8063	KAROON GAS AUST	0.001%	99.160%
8064	FURUSATO INDUST	0.001%	99.161%
8065	TOMOKU CO	0.001%	99.162%
8066	HARBOUR CENTRE	0.001%	99.162%
8067	WATAMI FOOD SER	0.001%	99.163%
8068	SYRAH RESOURCES	0.001%	99.164%
8069	TOA CORP	0.001%	99.165%
8070	STP & I PCL-FOR	0.001%	99.166%
8071	MIE BANK LTD/TH	0.001%	99.167%
8072	HANSEN TECHNOLO	0.001%	99.168%
8073	POONGSAN HOLDIN	0.001%	99.168%
8074	SVENSKA CELLULO	0.001%	99.169%
8075	FRASERS CENTREP	0.001%	99.170%
8076	TYC BROTHER IND	0.001%	99.171%
8077	MITSUBISHI PAPE	0.001%	99.172%
8078	JAIPRAKASH ASSO	0.001%	99.173%
8079	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.173%
8080	BOLSA DE VALOR	0.001%	99.174%
8081	FORMOSAN RUBBER	0.001%	99.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	KOPIN CORP COMMON STOCK USD.01	0.001%	99.176%
8083	L&K ENGINEERING	0.001%	99.177%
8084	HAGIHARA INDUST	0.001%	99.178%
8085	MIMASU SEMICON	0.001%	99.179%
8086	TA ENTERPRISE B	0.001%	99.179%
8087	EUGENE INVS&SEC	0.001%	99.180%
8088	UNITED ENERGY G	0.001%	99.181%
8089	PERSEUS MINING	0.001%	99.182%
8090	IHH HEALTHCARE	0.001%	99.183%
8091	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.184%
8092	MEISEI INDUSTRI	0.001%	99.184%
8093	JANOME SEWING M	0.001%	99.185%
8094	MEDCO ENERGI IN	0.001%	99.186%
8095	FINOLEXIndustr	0.001%	99.187%
8096	BEIJING ENT MED	0.001%	99.188%
8097	SALA CORPORATIO	0.001%	99.189%
8098	UCHIDA YOKO CO	0.001%	99.189%
8099	YOMIURI LAND CO	0.001%	99.190%
8100	LAMPRELL PLC	0.001%	99.191%
8101	AKITA DRILLING	0.001%	99.192%
8102	CYBERTAN TECHNO	0.001%	99.193%
8103	PSG GROUP LTD	0.001%	99.194%
8104	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.194%
8105	MOBILEPHONE TEL	0.001%	99.195%
8106	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	99.196%
8107	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.197%
8108	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.198%
8109	ISRA VISION AG	0.001%	99.198%
8110	SUNDRAM FASTNER	0.001%	99.199%
8111	GESCO AG	0.001%	99.200%
8112	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.201%
8113	MITSUBISHI CO L	0.001%	99.202%
8114	PHX ENERGY SERV	0.001%	99.203%
8115	KANAGAWA CHUO K	0.001%	99.203%
8116	WOORI BANK SPON ADR ADR	0.001%	99.204%
8117	SANOH INDUSTRIA	0.001%	99.205%
8118	GET NICE HOLDIN	0.001%	99.206%
8119	FRANCE BED HOLD	0.001%	99.207%
8120	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.208%
8121	MYOB GROUP LTD	0.001%	99.208%
8122	POYA CO LTD	0.001%	99.209%
8123	CHINA STRATEGIC	0.001%	99.210%
8124	AUBAY	0.001%	99.211%
8125	CARDINAL ENERGY	0.001%	99.212%
8126	FIAT CHRYSLER A	0.001%	99.212%
8127	BOSIDENG INTL H	0.001%	99.213%
8128	OHSO FOOD SERV	0.001%	99.214%
8129	ALEXANDER FORBE	0.001%	99.215%
8130	SCANDI STANDARD	0.001%	99.216%
8131	ICOM INCORPORAT	0.001%	99.217%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	CHINA OVERSEAS	0.001%	99.217%
8133	INV LA CONSTRUC	0.001%	99.218%
8134	SVENSKA HANDELS	0.001%	99.219%
8135	CENIT AG SYSTEM	0.001%	99.220%
8136	SHINKO SHOJI CO	0.001%	99.221%
8137	SEKERBANK	0.001%	99.221%
8138	EMCORE CORP COMMON STOCK	0.001%	99.222%
8139	HOPEWELL HIGHWA	0.001%	99.223%
8140	FEINTOOL INTERN	0.001%	99.224%
8141	FORUS S.A.	0.001%	99.225%
8142	PTC INDIA LTD	0.001%	99.225%
8143	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.226%
8144	GROUPE CRIT	0.001%	99.227%
8145	OLAV THON EIEND	0.001%	99.228%
8146	UNITECH PRINTED	0.001%	99.229%
8147	JUNGFRAUBAHN HL	0.001%	99.230%
8148	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.230%
8149	NIPPON VALQUA I	0.001%	99.231%
8150	TOKYO THEATRES	0.001%	99.232%
8151	DORO AB	0.001%	99.233%
8152	NEC CAPITAL SOL	0.001%	99.234%
8153	CHUKYO BANK	0.001%	99.234%
8154	HEIJMANS	0.001%	99.235%
8155	ATLAS FINANCIAL	0.001%	99.236%
8156	BLACK BOX CORP	0.001%	99.237%
8157	GOL LINHAS AERE	0.001%	99.238%
8158	FUJIMI INC	0.001%	99.238%
8159	VIJAYA BANK	0.001%	99.239%
8160	LIFETECH SCIENT	0.001%	99.240%
8161	NITTO KOHKI CO	0.001%	99.241%
8162	GUJARAT MINERAL	0.001%	99.242%
8163	BIRLA CORP LTD	0.001%	99.242%
8164	NISSEI PLSTIC I	0.001%	99.243%
8165	WESTGOLD RESOUR	0.001%	99.244%
8166	SINCERE NAVIGAT	0.001%	99.245%
8167	TONAMI HOLDINGS	0.001%	99.246%
8168	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.246%
8169	KAISA GROUP HLD	0.001%	99.247%
8170	SILICONWARE PRE	0.001%	99.248%
8171	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.249%
8172	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.249%
8173	SOBHA LIMITED	0.001%	99.250%
8174	ITC PROPERTIES	0.001%	99.251%
8175	REXLOT HOLDINGS	0.001%	99.252%
8176	KEC INTERNATION	0.001%	99.253%
8177	CREATE SD HOLDI	0.001%	99.253%
8178	EAST CAPITAL EX	0.001%	99.254%
8179	YASUDA WAREHOUS	0.001%	99.255%
8180	DONG AH TIRE&RU	0.001%	99.256%
8181	SCHIBSTED ASA	0.001%	99.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.257%
8183	TIANJIN DEVMT H	0.001%	99.258%
8184	AMERICAS SILVER	0.001%	99.259%
8185	ALICO INC COMMON STOCK USD1.0	0.001%	99.260%
8186	FREUND CORP	0.001%	99.261%
8187	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.261%
8188	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.262%
8189	TRAVELZOO COMMON STOCK USD.01	0.001%	99.263%
8190	WHAN IN PHARMAC	0.001%	99.264%
8191	CHINA SANJIANG	0.001%	99.264%
8192	CMIC HOLDINGS C	0.001%	99.265%
8193	TECHNOVATOR INT	0.001%	99.266%
8194	YASUNAGA CORP	0.001%	99.267%
8195	CHIP ENG SENG C	0.001%	99.268%
8196	MINOR INTL	0.001%	99.268%
8197	WESTAR ENERGY I	0.001%	99.269%
8198	HANNSTAR BOARD	0.001%	99.270%
8199	KOMATSU SEIREN	0.001%	99.271%
8200	KAWAI MUSICAL I	0.001%	99.271%
8201	IMDEX LTD	0.001%	99.272%
8202	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.273%
8203	CHIYODA INTEGRE	0.001%	99.274%
8204	CONNECT GROUP	0.001%	99.275%
8205	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.275%
8206	ALCONIX CORPORA	0.001%	99.276%
8207	SINOLINK WORLDW	0.001%	99.277%
8208	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.278%
8209	TAIHO KOGYO	0.001%	99.278%
8210	ITOCHU SHOKUHIN	0.001%	99.279%
8211	HAICHANG HOLDIN	0.001%	99.280%
8212	HAPAG-LLOYD AG	0.001%	99.281%
8213	SEA HOLDINGS LT	0.001%	99.282%
8214	GOCOMPARE.COM G	0.001%	99.282%
8215	DALRADIAN RESOU	0.001%	99.283%
8216	LUNDIN GOLD INC	0.001%	99.284%
8217	HELBOR EMPREEND	0.001%	99.285%
8218	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.285%
8219	NITTOC CONST CO	0.001%	99.286%
8220	YUGANG INTL	0.001%	99.287%
8221	ACTIA GROUP	0.001%	99.288%
8222	ELETROPAULO MET	0.001%	99.289%
8223	CSE GLOBAL LIMI	0.001%	99.289%
8224	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.290%
8225	CHUNG HWA PULP	0.001%	99.291%
8226	JAPAN PILE CORP	0.001%	99.292%
8227	KISWIRE LTD	0.001%	99.292%
8228	ROAD KING INFRA	0.001%	99.293%
8229	MBK PCL	0.001%	99.294%
8230	PACIFIC HOSPITA	0.001%	99.295%
8231	MITSUI HIGH TEC	0.001%	99.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	TRUE NORTH COMM	0.001%	99.296%
8233	CREDIT SUISSE G	0.001%	99.297%
8234	SARTORIUS STEDI	0.001%	99.298%
8235	DIRECIONAL ENGE	0.001%	99.299%
8236	GUNNEBO AB	0.001%	99.299%
8237	LAND & HOUSE PU	0.001%	99.300%
8238	ASTRO JAPAN PR	0.001%	99.301%
8239	ARES ALLERGY HO	0.001%	99.302%
8240	OYO CORPORATION	0.001%	99.302%
8241	OKINAWA CELLULA	0.001%	99.303%
8242	G.U.D. HOLDINGS	0.001%	99.304%
8243	GLOBAL&YUASA BA	0.001%	99.305%
8244	PASONA GROUP IN	0.001%	99.305%
8245	ASAHI ORGANIC C	0.001%	99.306%
8246	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.307%
8247	TOHO CO LTD	0.001%	99.308%
8248	SUMMIT R/EST HL	0.001%	99.308%
8249	CITY LODGE HOTE	0.001%	99.309%
8250	TOYO CORPORATIO	0.001%	99.310%
8251	TOKYO ENERGY&SY	0.001%	99.311%
8252	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.312%
8253	SANYO ELEC RAIL	0.001%	99.312%
8254	HELLENIC PETROL	0.001%	99.313%
8255	TOURISM HOLDING	0.001%	99.314%
8256	MASTER GLORY GR	0.001%	99.315%
8257	PW MEDTECH GROU	0.001%	99.315%
8258	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.316%
8259	NISSUI PHARM CO	0.001%	99.317%
8260	ABILITY ENTERPR	0.001%	99.318%
8261	JUST RETIREMENT	0.001%	99.318%
8262	DIOS FASTIGHETE	0.001%	99.319%
8263	QAF LTD	0.001%	99.320%
8264	MABUCHI MOTOR C	0.001%	99.321%
8265	PRECIOUS SHIPPI	0.001%	99.321%
8266	KAWASAN INDS JA	0.001%	99.322%
8267	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.323%
8268	SHANGHAI FUDAN-	0.001%	99.324%
8269	FUSION PARTNERS	0.001%	99.324%
8270	KNOW IT AB	0.001%	99.325%
8271	CASETEK HOLDING	0.001%	99.326%
8272	KOREA ELEC TERM	0.001%	99.327%
8273	COMPAGNIE DES A	0.001%	99.327%
8274	LOTUS BAKERIES	0.001%	99.328%
8275	KINGSWAY FINANC	0.001%	99.329%
8276	CEMENTOS ARGOS	0.001%	99.330%
8277	SINOSOFT TECHNO	0.001%	99.330%
8278	MERITZ FINANCIA	0.001%	99.331%
8279	HARIMA CHEMICAL	0.001%	99.332%
8280	MATSUI CONST CO	0.001%	99.333%
8281	SERCO GROUP	0.001%	99.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	TOKYO KEIKI INC	0.001%	99.334%
8283	RELIGARE HEALTH	0.001%	99.335%
8284	SAMART CORP PCL	0.001%	99.336%
8285	BANPU PUBLIC CO	0.001%	99.336%
8286	DYNAGREEN ENVIR	0.001%	99.337%
8287	CONSTRUTORA TEN	0.001%	99.338%
8288	MARUZEN SHOWA U	0.001%	99.339%
8289	ASUNARO AOKI CO	0.001%	99.339%
8290	CHINA INTL MARI	0.001%	99.340%
8291	AMOT INVESTMENT	0.001%	99.341%
8292	OSK HOLDINGS BH	0.001%	99.342%
8293	ALMA MEDIA CORP	0.001%	99.342%
8294	MICROBIO CO LTD	0.001%	99.343%
8295	SOUNDWILL HOLDI	0.001%	99.344%
8296	GUJARAT NARM	0.001%	99.345%
8297	NOHMI BOSAI	0.001%	99.345%
8298	HAKUTO CO	0.001%	99.346%
8299	TOA DORO KOGYO	0.001%	99.347%
8300	COMMUNISIS PLC	0.001%	99.347%
8301	STO AG-PREFERRE	0.001%	99.348%
8302	HISAKA WORKS LT	0.001%	99.349%
8303	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.350%
8304	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.350%
8305	SEKONIX CO LTD	0.001%	99.351%
8306	ASKA PHARMACEU	0.001%	99.352%
8307	GENESIS LAND DE	0.001%	99.353%
8308	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.353%
8309	NIPPON FINE CHE	0.001%	99.354%
8310	CITY TELECOM (H	0.001%	99.355%
8311	BOURBON SA	0.001%	99.356%
8312	FALCK RENEWABLE	0.001%	99.356%
8313	SK SECURITIES C	0.001%	99.357%
8314	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.358%
8315	LATTICE SEMICON	0.001%	99.358%
8316	SMA SOLAR TECHN	0.001%	99.359%
8317	IWASAKI ELECTRI	0.001%	99.360%
8318	MATSUI SECURITI	0.001%	99.361%
8319	HOTEL PROPERTY	0.001%	99.361%
8320	SC ASSET CORPOR	0.001%	99.362%
8321	RIKEN KEIKI CO	0.001%	99.363%
8322	MEDIGENE AG	0.001%	99.364%
8323	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.364%
8324	NAKAMURAYA CO L	0.001%	99.365%
8325	FRASERS HOSPITA	0.001%	99.366%
8326	YEUN CHYANG IND	0.001%	99.366%
8327	TENWOW INTL HLD	0.001%	99.367%
8328	PEMBANGUNAN P	0.001%	99.368%
8329	V1 GROUP LTD	0.001%	99.369%
8330	CHUANGS CONS IN	0.001%	99.369%
8331	REBOSIS PROPERT	0.001%	99.370%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	QUANTA STORAGE	0.001%	99.371%
8333	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.372%
8334	VILLAGE ROADSHO	0.001%	99.372%
8335	PRONEXUS INC	0.001%	99.373%
8336	UNION BANK OF P	0.001%	99.374%
8337	NAMYANG DAIRY P	0.001%	99.374%
8338	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.375%
8339	ALLAHABAD BANK	0.001%	99.376%
8340	LAYNE CHRISTENS	0.001%	99.377%
8341	LA DORIA SPA	0.001%	99.377%
8342	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.378%
8343	KURIMOTO	0.001%	99.379%
8344	TPV TECHNOLOGY	0.001%	99.379%
8345	H+H INTERNATION	0.001%	99.380%
8346	PROACT IT GROUP	0.001%	99.381%
8347	PLASTIVALOIRE	0.001%	99.382%
8348	KANADEN CORP	0.001%	99.382%
8349	GRUPO AVAL ACCI	0.001%	99.383%
8350	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.384%
8351	CELLNEX TELECOM	0.001%	99.384%
8352	mitsui HOME CO	0.001%	99.385%
8353	S&T DYNAMICS CO	0.001%	99.386%
8354	ICHINEN CO LTD	0.001%	99.387%
8355	SCHIBSTED ASA	0.001%	99.387%
8356	SERVICORP	0.001%	99.388%
8357	MUHAK CO LTD	0.001%	99.389%
8358	KYOSAN ELECTRIC	0.001%	99.389%
8359	UNIVERSAL ENTER	0.001%	99.390%
8360	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.391%
8361	TAIKO BANK	0.001%	99.392%
8362	TECHNOPRO HLDGS	0.001%	99.392%
8363	BETER BED HOLD	0.001%	99.393%
8364	MAXIS BHD	0.001%	99.394%
8365	STARTS PROCEED	0.001%	99.394%
8366	TREVI FINANZIAR	0.001%	99.395%
8367	KAMEDA SEIKA CO	0.001%	99.396%
8368	NOEVIR HOLDINGS	0.001%	99.397%
8369	EUROCASH SA	0.001%	99.397%
8370	HIROSE ELECTRIC	0.001%	99.398%
8371	PVR LTD	0.001%	99.399%
8372	TOYO SECURITIES	0.001%	99.399%
8373	BIOTEST AG	0.001%	99.400%
8374	FUJI KIKO CO LT	0.001%	99.401%
8375	PNE WIND AG	0.001%	99.401%
8376	BIMB HLDGS BERH	0.001%	99.402%
8377	GUJARAT FLUOROC	0.001%	99.403%
8378	ACBEL POLYTECH	0.001%	99.404%
8379	MEIKO NETWORK J	0.001%	99.404%
8380	ELBIT SYSTEMS L	0.001%	99.405%
8381	GENMAB A/S	0.001%	99.406%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	VA TECH WABAG L	0.001%	99.406%
8383	ARIAKE JAPAN CO	0.001%	99.407%
8384	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.408%
8385	F&A AQUA HOLDIN	0.001%	99.408%
8386	CENTROTEC SUSTA	0.001%	99.409%
8387	NL INDUSTRIES	0.001%	99.410%
8388	FLEURY MICHON	0.001%	99.410%
8389	POSCO ICT CO LT	0.001%	99.411%
8390	GEK GROUP OF CO	0.001%	99.412%
8391	SEKISUI PLASTIC	0.001%	99.413%
8392	QINHUANGDAO POR	0.001%	99.413%
8393	CEGEDIM	0.001%	99.414%
8394	FARMSCO	0.001%	99.415%
8395	TYMAN PLC	0.001%	99.415%
8396	OCTODEC	0.001%	99.416%
8397	HONEYS CO LTD	0.001%	99.417%
8398	SWCC SHOWA HOLD	0.001%	99.417%
8399	LEIFHEIT AG	0.001%	99.418%
8400	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.419%
8401	NATORI CO LTD	0.001%	99.419%
8402	ELEC DE STRASBO	0.001%	99.420%
8403	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.421%
8404	FARADAY TECHNOL	0.001%	99.422%
8405	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.422%
8406	BANCO BTG PACTU	0.001%	99.423%
8407	NHPC LTD	0.001%	99.424%
8408	CRAWFORD & CO	0.001%	99.424%
8409	YOMEISHU SEIZO	0.001%	99.425%
8410	RIGHT-ON CO	0.001%	99.426%
8411	SUPALAI PCL-NVD	0.001%	99.426%
8412	XINJIANG XINXIN	0.001%	99.427%
8413	BANCO POPULAR E	0.001%	99.428%
8414	LUMENS CO LTD	0.001%	99.428%
8415	LAI SUN GARMENT	0.001%	99.429%
8416	HILTON FOOD GRO	0.001%	99.430%
8417	KPJ HEALTHCARE	0.001%	99.430%
8418	NEXT CO LTD	0.001%	99.431%
8419	OPPENHEIMER HLD	0.001%	99.432%
8420	KIRKLAND S INC COMMON STOCK	0.001%	99.432%
8421	TUAN SING HLDGS	0.001%	99.433%
8422	CHORI CO LTD	0.001%	99.434%
8423	XP POWER LTD	0.001%	99.434%
8424	BASTIDE LE CONF	0.001%	99.435%
8425	DISH TV INDIA L	0.001%	99.436%
8426	EHEALTH INC COMMON STOCK USD.001	0.001%	99.437%
8427	CREATE RESTAURA	0.001%	99.437%
8428	NISSHIN FUDOSAN	0.001%	99.438%
8429	RADEX-HERAKLITH	0.001%	99.439%
8430	PALIBURG HOLDIN	0.001%	99.439%
8431	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.440%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	F@N COMMUNICATI	0.001%	99.441%
8433	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.441%
8434	MOBILEZONE HOLD	0.001%	99.442%
8435	KOATSU GAS KOGY	0.001%	99.443%
8436	TOWER BERSAMA I	0.001%	99.443%
8437	KEIHANSHIN RL	0.001%	99.444%
8438	LEALEA ENTERPRI	0.001%	99.445%
8439	FERRARI NV	0.001%	99.445%
8440	QLIRO GROUP AB	0.001%	99.446%
8441	TAUNG GOLD INTE	0.001%	99.447%
8442	FJ NEXT CO LTD	0.001%	99.447%
8443	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.448%
8444	SPRINGLAND INTE	0.001%	99.449%
8445	ZUIKO CORP	0.001%	99.449%
8446	JHSF PARTICIPAC	0.001%	99.450%
8447	ASCENDAS INDIA	0.001%	99.451%
8448	SANYO SHOKAI	0.001%	99.451%
8449	PRIMO WATER CORP COMMON STOCK	0.001%	99.452%
8450	AIZAWA SECURITI	0.001%	99.453%
8451	UNION BANK OF I	0.001%	99.453%
8452	C UYEMURA & CO	0.001%	99.454%
8453	RAMELIUS RESOUR	0.001%	99.455%
8454	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.455%
8455	MACA LIMITED	0.001%	99.456%
8456	SAMPO CORP	0.001%	99.457%
8457	STRATASYS LTD	0.001%	99.457%
8458	FANCL CORP	0.001%	99.458%
8459	ROMANDE ENERGIE	0.001%	99.459%
8460	HNA HLDGS GP CO	0.001%	99.459%
8461	CONVOY FINANCIA	0.001%	99.460%
8462	KYOKUYO CO LTD	0.001%	99.461%
8463	POCKET CARD CO	0.001%	99.461%
8464	TOP FRONTIER IN	0.001%	99.462%
8465	ABC ARBITRAGE	0.001%	99.463%
8466	TACHIBANA ELETE	0.001%	99.463%
8467	NIPPON CARBIDE	0.001%	99.464%
8468	SUGIMOTO & CO L	0.001%	99.465%
8469	KROSAKI CORP	0.001%	99.465%
8470	YUME INC COMMON STOCK USD.001	0.001%	99.466%
8471	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.467%
8472	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.467%
8473	NIPPON YAKIN KO	0.001%	99.468%
8474	AGUAS ANDINAS S	0.001%	99.468%
8475	DENYO CO	0.001%	99.469%
8476	YOUYUAN INTERNA	0.001%	99.470%
8477	STAMFORD LAND	0.001%	99.470%
8478	SENSHUKAI CO	0.001%	99.471%
8479	SCHAFFNER HOLDI	0.001%	99.472%
8480	CENTURIA INDUST	0.001%	99.472%
8481	SCATEC SOLAR AS	0.001%	99.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	AMPER SA	0.001%	99.474%
8483	BESALCO SA	0.001%	99.474%
8484	HYUNDAI HCN CO	0.001%	99.475%
8485	BAYSIDE LAND CO	0.001%	99.476%
8486	CHIKOHIndustr	0.001%	99.476%
8487	BLUE DART EXPRE	0.001%	99.477%
8488	IDEC CORPORATIO	0.001%	99.478%
8489	CHINA LNG GROUP	0.001%	99.478%
8490	SCIENTEX BERHAD	0.001%	99.479%
8491	HUCHEMS FINE CH	0.001%	99.480%
8492	CLEANUP CORP	0.001%	99.480%
8493	SANY HEAVY EQUI	0.001%	99.481%
8494	CYFROWY POLSAT	0.001%	99.482%
8495	NETMIND FINANCI	0.001%	99.482%
8496	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.483%
8497	ARTNATURE INC	0.001%	99.483%
8498	AOC HOLDINGS IN	0.001%	99.484%
8499	GODO STEEL	0.001%	99.485%
8500	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.485%
8501	SANEI ARCHITECT	0.001%	99.486%
8502	MISAWA HOMES HO	0.001%	99.487%
8503	VICTORY CITY IN	0.001%	99.487%
8504	HADERA PAPER LT	0.001%	99.488%
8505	KH VATEC	0.001%	99.489%
8506	EXEL INDUSTRIES	0.001%	99.489%
8507	BANCO SANTANDER CHILE ADR ADR	0.001%	99.490%
8508	MALAYAN CEMENT	0.001%	99.491%
8509	PAN JIT INTERNA	0.001%	99.491%
8510	mitsui matsushi	0.001%	99.492%
8511	ISTYLE INC	0.001%	99.492%
8512	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.493%
8513	ABG SUNDAL COLL	0.001%	99.494%
8514	AKER AMERICAN S	0.001%	99.494%
8515	CMMB VISION HOL	0.001%	99.495%
8516	SHINWA KAIUN	0.001%	99.496%
8517	ABOITIZ POWER C	0.001%	99.496%
8518	ORBITE TECHNOLO	0.001%	99.497%
8519	PAN INTL INDL	0.001%	99.498%
8520	TOYO RADIATOR C	0.001%	99.498%
8521	CHIYODA CO	0.001%	99.499%
8522	DAIKOKUTENBUSSA	0.001%	99.499%
8523	ANHUI EXPRESSWA	0.001%	99.500%
8524	TOKYO ELECTRON	0.001%	99.501%
8525	NIHON TOKUSHU T	0.001%	99.501%
8526	OSAKA ORGANIC C	0.001%	99.502%
8527	KENON HLDGS LTD	0.001%	99.503%
8528	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.503%
8529	FURUNO ELECTRIC	0.001%	99.504%
8530	ORGANO	0.001%	99.504%
8531	TAKEEI CORPORAT	0.001%	99.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.506%
8533	MITANI SEKISAN	0.001%	99.506%
8534	ATOM CORPORATIO	0.001%	99.507%
8535	CENTRAL CHINA R	0.001%	99.508%
8536	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.508%
8537	KITANO CONST CO	0.001%	99.509%
8538	KINGSOFT CORP L	0.001%	99.509%
8539	ZHENGZHOU COAL	0.001%	99.510%
8540	TOKYO RAKUTENCH	0.001%	99.511%
8541	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.511%
8542	THAICOM PUBLIC	0.001%	99.512%
8543	U-SHIN	0.001%	99.513%
8544	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.513%
8545	PINGUELY-HAULOT	0.001%	99.514%
8546	SONGA OFFSHORE	0.001%	99.514%
8547	KT CORP SP ADR ADR	0.001%	99.515%
8548	REIS INC COMMON STOCK USD.01	0.001%	99.516%
8549	CROPENERGIES AG	0.001%	99.516%
8550	MANZ AUTOMATION	0.001%	99.517%
8551	MUCKLOW(A&J) GR	0.001%	99.518%
8552	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.518%
8553	BASLER KTBK	0.001%	99.519%
8554	CNQC INTERNATIO	0.001%	99.519%
8555	CDI CORP COMMON STOCK USD.1	0.001%	99.520%
8556	HOUSTON WIRE &	0.001%	99.521%
8557	SIRTEC INTERNAT	0.001%	99.521%
8558	MAHLE METAL LEV	0.001%	99.522%
8559	JAGRAN PRAKASHA	0.001%	99.522%
8560	LUMAX INTERNATI	0.001%	99.523%
8561	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.524%
8562	GUN EI CHEM IND	0.001%	99.524%
8563	KITAGAWA IRON W	0.001%	99.525%
8564	MOTHERCARE	0.001%	99.526%
8565	BANK BUKOPIN PT	0.001%	99.526%
8566	RAUBEX GROUP LT	0.001%	99.527%
8567	SAMSUNG ENGINEE	0.001%	99.527%
8568	ECLERX SERVICES	0.001%	99.528%
8569	BANQUE CANTONAL	0.001%	99.529%
8570	PLAZZA AG REG A	0.001%	99.529%
8571	QUESTERRE ENERG	0.001%	99.530%
8572	DELTA PROPERTY	0.001%	99.530%
8573	DEOLEO SA	0.001%	99.531%
8574	RHYTHM WATCH CO	0.001%	99.532%
8575	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.532%
8576	JAPAN MEDICAL D	0.001%	99.533%
8577	BAOYE GROUP CO	0.001%	99.533%
8578	URTHECAST CORP	0.001%	99.534%
8579	HO TUNG CHEMICA	0.001%	99.535%
8580	WONDERFUL SKY F	0.001%	99.535%
8581	MAEZAWA KASEI I	0.001%	99.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	SHIN NIPPON AIR	0.001%	99.536%
8583	SABANA SHARIAH	0.001%	99.537%
8584	GRAND KOREA LEI	0.001%	99.538%
8585	RED STAR MACALL	0.001%	99.538%
8586	DONGWONIndustr	0.001%	99.539%
8587	ELDERS LTD	0.001%	99.539%
8588	GILLETTE INDIA	0.001%	99.540%
8589	TOTAL ACCESS CO	0.001%	99.541%
8590	IL&FS TRANSPORT	0.001%	99.541%
8591	DATALOGIC SPA	0.001%	99.542%
8592	MARS ENGINEERIN	0.001%	99.542%
8593	MARUWA UNYU	0.001%	99.543%
8594	BANGKOK LIFE AS	0.001%	99.544%
8595	TAKAOKA TOKO HL	0.001%	99.544%
8596	CREDIT CORP GRO	0.001%	99.545%
8597	ICHIA TECHNOLOG	0.001%	99.545%
8598	AVIANCA HOLDING	0.001%	99.546%
8599	EMPEROR WATCH A	0.001%	99.547%
8600	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.547%
8601	PETROPAVLOVSK	0.001%	99.548%
8602	FIRST TRACTOR C	0.001%	99.548%
8603	GL LTD	0.001%	99.549%
8604	FUJICCO CO	0.001%	99.550%
8605	NICOX	0.001%	99.550%
8606	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.551%
8607	HANMI PHARM CO	0.001%	99.551%
8608	P S CORPORATION	0.001%	99.552%
8609	SOC BAINS DE ME	0.001%	99.553%
8610	HONG FOK CORP	0.001%	99.553%
8611	DO & CO AG	0.001%	99.554%
8612	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.554%
8613	HARDINGE INC	0.001%	99.555%
8614	AXWAY SOFTWARE	0.001%	99.556%
8615	CIMSA	0.001%	99.556%
8616	MAGNESITA REFRA	0.001%	99.557%
8617	NCC GROUP LTD.	0.001%	99.557%
8618	CARLSBERG BREWE	0.001%	99.558%
8619	CIA ENERGETICA	0.001%	99.559%
8620	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.559%
8621	ELECNOR SA	0.001%	99.560%
8622	JAPAN TRANSCITY	0.001%	99.560%
8623	TOSHO PRINTING	0.001%	99.561%
8624	DONGWON DEVELOP	0.001%	99.561%
8625	GUANGZHOU AUTOM	0.001%	99.562%
8626	YUSHIRO CHEMICA	0.001%	99.563%
8627	COOKPAD INC	0.001%	99.563%
8628	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.564%
8629	I-NET CORP	0.001%	99.564%
8630	PRICER AB	0.001%	99.565%
8631	GRAPHITE INDIA	0.001%	99.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	KAS BANK	0.001%	99.566%
8633	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.567%
8634	BOER POWER HOLD	0.001%	99.567%
8635	DAEJAN HOLDINGS	0.001%	99.568%
8636	SHINAGAWA FUEL	0.001%	99.568%
8637	REPCO HOME FINA	0.001%	99.569%
8638	YTL POWER INTL	0.001%	99.570%
8639	MAXVALU TOKAI C	0.001%	99.570%
8640	CHAMPION TECHNO	0.001%	99.571%
8641	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.571%
8642	WUS PRINTD CIRC	0.001%	99.572%
8643	TECNISA SA	0.001%	99.573%
8644	GAFISA SA	0.001%	99.573%
8645	MAEZAWA KYUSO I	0.001%	99.574%
8646	TIVOLI A/S	0.001%	99.574%
8647	PAL CO LTD	0.001%	99.575%
8648	SEPTENI CO LTD	0.001%	99.575%
8649	ARGAN SA	0.001%	99.576%
8650	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.577%
8651	SICHUAN EXPRESS	0.001%	99.577%
8652	KITO CORP	0.001%	99.578%
8653	DIC ASSET AG	0.001%	99.578%
8654	MONOGATARI CORP	0.001%	99.579%
8655	IJT TECHNOLOGY	0.001%	99.579%
8656	COSEL CO	0.001%	99.580%
8657	EIDAI CO.LTD.	0.001%	99.581%
8658	CLS HOLDINGS PL	0.001%	99.581%
8659	CYBEROPTICS CORP COMMON STOCK	0.001%	99.582%
8660	HSIN KUANG STEE	0.001%	99.582%
8661	SYNDICATE BANK	0.001%	99.583%
8662	YANLORD LAND GR	0.001%	99.583%
8663	TIANGONG INTERN	0.001%	99.584%
8664	COSAN LOGISTICA	0.001%	99.585%
8665	ING BANK SLASKI	0.001%	99.585%
8666	TOA OIL CO LTD	0.001%	99.586%
8667	ENTRA ASA	0.001%	99.586%
8668	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.587%
8669	AIRPORT FACILIT	0.001%	99.587%
8670	NIPPON CONCRETE	0.001%	99.588%
8671	VIEL ET COMPAGN	0.001%	99.589%
8672	MATSUYA CO (TOK	0.001%	99.589%
8673	ATRIA GROUP PLC	0.001%	99.590%
8674	JAPAN BUSINESS	0.001%	99.590%
8675	YOULCHON CHEMIC	0.001%	99.591%
8676	KEE TAI PROPERT	0.001%	99.591%
8677	UCO BANK	0.001%	99.592%
8678	AVANCE GAS HOLD	0.001%	99.592%
8679	ROCKY BRANDS INC COMMON STOCK	0.001%	99.593%
8680	YORK WATER CO COMMON STOCK	0.001%	99.594%
8681	MONASH IVF GRP	0.001%	99.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	PFIZER LTD	0.001%	99.595%
8683	CARLO CAVAZZI H	0.001%	99.595%
8684	SPACE CO LTD	0.001%	99.596%
8685	TAMBURI INVESTM	0.001%	99.596%
8686	SHIBUSAWA W'HO	0.001%	99.597%
8687	WELLING HOLD LT	0.001%	99.597%
8688	GUJARAT PIPAVAV	0.001%	99.598%
8689	OROCOBRE LTD	0.001%	99.599%
8690	NISHIKAWA RUBBE	0.001%	99.599%
8691	EMPERIA HOLDING	0.001%	99.600%
8692	CHINA NEW TOWN	0.001%	99.600%
8693	NZX LTD	0.001%	99.601%
8694	INBODY CO LTD	0.001%	99.601%
8695	UNITECH LIMITED	0.001%	99.602%
8696	EVEREST TEXTILE	0.001%	99.602%
8697	KOMATSU WALL IN	0.001%	99.603%
8698	AUSTBROKERS HLD	0.001%	99.604%
8699	CAL-COMP ELECTR	0.001%	99.604%
8700	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.605%
8701	DOTTIKON ES HOL	0.001%	99.605%
8702	SAJO INDUSTRIES	0.001%	99.606%
8703	AMADEUS FIRE AG	0.001%	99.606%
8704	NICHIRIN CO LTD	0.001%	99.607%
8705	BELLAMY'S AUSTR	0.001%	99.607%
8706	RAIN INDUSTRIES	0.001%	99.608%
8707	ROSENBAUER INTE	0.001%	99.609%
8708	TAKIRON CO	0.001%	99.609%
8709	VAN LANSCHOT NV	0.001%	99.610%
8710	CJ HELLOVISION	0.001%	99.610%
8711	ODFJELL DRILLIN	0.001%	99.611%
8712	PLATINUM GROUP	0.001%	99.611%
8713	TEST RESEARCH I	0.001%	99.612%
8714	HANJIN HEAVY IN	0.001%	99.612%
8715	TODA KOGYO CORP	0.001%	99.613%
8716	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.614%
8717	INUI GLOBAL LOG	0.001%	99.614%
8718	BHAKTI INVESTAM	0.001%	99.615%
8719	FUJI CORP LTD/O	0.001%	99.615%
8720	JAPAN MATERIAL	0.001%	99.616%
8721	RESTAURANT BRAN	0.001%	99.616%
8722	MANI INC	0.001%	99.617%
8723	NIHON ESLEAD CO	0.001%	99.617%
8724	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.618%
8725	HUDACO INDUSTRI	0.001%	99.618%
8726	CANVEST ENVIRON	0.001%	99.619%
8727	TORISHIMA PUMP	0.001%	99.620%
8728	ENERNOC INC	0.001%	99.620%
8729	DAOU DATA CORP	0.001%	99.621%
8730	RM PLC	0.001%	99.621%
8731	NIHON KAGAKU SA	0.001%	99.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	HYUNDAI CONSTRU	0.001%	99.622%
8733	COLOUR LIFE SER	0.001%	99.623%
8734	EVERGREEN INTL	0.001%	99.623%
8735	SHANGHAI FUDAN	0.001%	99.624%
8736	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.624%
8737	TAIWAN FU HSING	0.001%	99.625%
8738	ENERGY FUELS INC COMMON STOCK	0.001%	99.626%
8739	HYUNDAI ELECTRI	0.001%	99.626%
8740	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.627%
8741	ALTISOURCE PORT	0.001%	99.627%
8742	CARE PROPERTY I	0.001%	99.628%
8743	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.628%
8744	SAWADA HOLDINGS	0.001%	99.629%
8745	TECK RESOURCES	0.001%	99.629%
8746	SESODA CORP	0.001%	99.630%
8747	SAFEWAY INC	0.001%	99.630%
8748	RINGER HUT CO L	0.001%	99.631%
8749	DAE-IL CORP	0.001%	99.631%
8750	HANNOVER RUECKV	0.001%	99.632%
8751	TSUTSUMI JEWELR	0.001%	99.633%
8752	TRIVENI ENGINEE	0.001%	99.633%
8753	ADANI TRANSMISS	0.001%	99.634%
8754	ACNB CORP COMMON STOCK USD2.5	0.001%	99.634%
8755	BONHEUR ASA	0.001%	99.635%
8756	KRS CORPORATION	0.001%	99.635%
8757	LOTTE NON-LIFE	0.001%	99.636%
8758	BEST DENKI CO	0.001%	99.636%
8759	BANGKOK BANK	0.001%	99.637%
8760	MUNSUN CAPITAL	0.001%	99.637%
8761	RIKEN TECHNOS C	0.001%	99.638%
8762	TELEFONICA CZEC	0.001%	99.638%
8763	TOYO KOHAN CO	0.001%	99.639%
8764	ARENA REIT	0.001%	99.639%
8765	FLOW TRADERS	0.001%	99.640%
8766	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.640%
8767	SAC'S BAR HOLDI	0.001%	99.641%
8768	NIPPON DENWA SH	0.001%	99.642%
8769	OSTASIATISKE KO	0.001%	99.642%
8770	GUANGZHOU PHARM	0.001%	99.643%
8771	FUJIKURA KASEI	0.001%	99.643%
8772	NITTO SEIKO CO	0.001%	99.644%
8773	SPEEDCAST INTL	0.001%	99.644%
8774	BUDIMEX	0.001%	99.645%
8775	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.645%
8776	KOZA ANADOLU ME	0.001%	99.646%
8777	LOW & BONAR PLC	0.001%	99.646%
8778	DUSTIN GROUP AB	0.001%	99.647%
8779	COMMUNITY HEALT	0.001%	99.647%
8780	ELMOS SEMICONDU	0.001%	99.648%
8781	SAM KWANG GLASS	0.001%	99.648%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	FUSO PHARM	0.001%	99.649%
8783	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.649%
8784	ALPS LOGISTICS	0.001%	99.650%
8785	JMS CO	0.001%	99.650%
8786	KSL HLDGS BERHA	0.001%	99.651%
8787	MITO SECURITIES	0.001%	99.651%
8788	CHINA METAL INT	0.001%	99.652%
8789	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.652%
8790	INDOFOOD AGRI R	0.001%	99.653%
8791	OCEAN-LAND GROU	0.001%	99.654%
8792	NIHON DEMPA KOG	0.001%	99.654%
8793	PROLOGIS PROPER	0.001%	99.655%
8794	THORN GROUP LTD	0.001%	99.655%
8795	CLEAR MEDIA	0.001%	99.656%
8796	ADANI ENTERPRIS	0.001%	99.656%
8797	SPRING REAL EST	0.001%	99.657%
8798	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.657%
8799	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.658%
8800	SIOEN INDUSTRIE	0.001%	99.658%
8801	FOURLIS S.A.	0.001%	99.659%
8802	1ST SHANGHAI IN	0.001%	99.659%
8803	KINKI NIPPON TO	0.001%	99.660%
8804	FIELDS CORP	0.001%	99.660%
8805	GREAT PANTHER S	0.001%	99.661%
8806	VARITRONIX INTL	0.001%	99.661%
8807	AMVIG HOLDINGS	0.001%	99.662%
8808	SBS MEDIA HOLDI	0.001%	99.662%
8809	KWANG DONG PHAR	0.001%	99.663%
8810	FEED ONE CO LTD	0.001%	99.663%
8811	NET INSIGHT	0.001%	99.664%
8812	EL.EN. SPA	0.001%	99.664%
8813	CIRCASSIA PHARM	0.001%	99.665%
8814	ASIA STD INTL G	0.001%	99.665%
8815	BK OF GREECE	0.001%	99.666%
8816	PYEONG HWA AUTO	0.001%	99.666%
8817	SHIPPING CP IND	0.001%	99.667%
8818	A H BELO CORP A COMMON STOCK USD.01	0.001%	99.667%
8819	MIDLAND REALTY	0.001%	99.668%
8820	IC COMPANYS	0.001%	99.668%
8821	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.669%
8822	MAX INDIA LTD/N	0.001%	99.669%
8823	LAGERCANTZ GRO	0.001%	99.670%
8824	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	99.670%
8825	PLAYMATES HOLDI	0.001%	99.671%
8826	SANGETSU CO	0.001%	99.671%
8827	JAPFA LTD	0.001%	99.672%
8828	SRV GROUP OYJ	0.001%	99.672%
8829	WERELDHAVE BELG	0.001%	99.673%
8830	MAXIM POWER COR	0.000%	99.673%
8831	OP FINANCIAL IN	0.000%	99.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	COUNTRYWIDE	0.000%	99.674%
8833	LE BELIER	0.000%	99.675%
8834	INABA SEISAKUSH	0.000%	99.675%
8835	EGUARANTEE INC.	0.000%	99.676%
8836	KEY COFFEE INC	0.000%	99.676%
8837	GRUH FINANCE	0.000%	99.677%
8838	ASCENDIS HEALTH	0.000%	99.677%
8839	AMATA CORP PUBL	0.000%	99.678%
8840	ORBIS	0.000%	99.678%
8841	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.679%
8842	NICHIBAN CO	0.000%	99.679%
8843	GODFREY PHILLIP	0.000%	99.680%
8844	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.680%
8845	ZIG SHENG INDL	0.000%	99.681%
8846	MALAYAN FLOUR M	0.000%	99.681%
8847	MORY INDUSTRIES	0.000%	99.682%
8848	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.682%
8849	FUJITA KANKO IN	0.000%	99.683%
8850	PUBLIC FINANCIA	0.000%	99.683%
8851	DALI FOODS GROU	0.000%	99.684%
8852	CHUO SPRING CO	0.000%	99.684%
8853	COSLIGHT TECH I	0.000%	99.685%
8854	MIKUNI CORP	0.000%	99.685%
8855	SHINAGAWA REFRA	0.000%	99.686%
8856	BUMRUNGRAD HOPT	0.000%	99.686%
8857	BANK OF KAOHSIU	0.000%	99.687%
8858	SIBANYE GOLD LT	0.000%	99.687%
8859	LAURENT-PERRIER	0.000%	99.688%
8860	MINMETALS LAND	0.000%	99.688%
8861	INDOSAT TBK PT	0.000%	99.689%
8862	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.689%
8863	EQT HOLDINGS LT	0.000%	99.690%
8864	WEST HOLDINGS C	0.000%	99.690%
8865	UMW OIL & GAS C	0.000%	99.691%
8866	ATTACQ LTD	0.000%	99.691%
8867	HILAN LTD	0.000%	99.692%
8868	UNION TOOL CO	0.000%	99.692%
8869	DEUTSCHE BANK M	0.000%	99.693%
8870	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.693%
8871	KALPATARU POWER	0.000%	99.694%
8872	PROTO CORP	0.000%	99.694%
8873	TMAC RESOURCES	0.000%	99.695%
8874	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.695%
8875	WING ON CO INT	0.000%	99.696%
8876	KATO WORKS CO	0.000%	99.696%
8877	CIE FINANCIER T	0.000%	99.697%
8878	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.697%
8879	VIRGIN AUSTRALI	0.000%	99.698%
8880	HOOSIERS HOLDIN	0.000%	99.698%
8881	UNITED UTILITIE	0.000%	99.698%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.699%
8883	IWATSUKA CONFEC	0.000%	99.699%
8884	BOUSTEAD SINGAP	0.000%	99.700%
8885	AVON RUBBER	0.000%	99.700%
8886	FUJIJURA RUBBER	0.000%	99.701%
8887	CENTRAL SEC PAT	0.000%	99.701%
8888	EM-TECH CO LTD	0.000%	99.702%
8889	FOLLI FOLLIE GP	0.000%	99.702%
8890	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.703%
8891	DIRECT INSURANC	0.000%	99.703%
8892	SINTEX INDUSTRI	0.000%	99.704%
8893	ASHIMORI INDUST	0.000%	99.704%
8894	HIRAKAWA HEWTEC	0.000%	99.705%
8895	ELITEGROUP COMP	0.000%	99.705%
8896	SANKYO SEIKO CO	0.000%	99.706%
8897	MAHINDRA CIE AU	0.000%	99.706%
8898	PINE CLIFF ENER	0.000%	99.707%
8899	SHOFU INC	0.000%	99.707%
8900	ELNUSA TBK	0.000%	99.708%
8901	ASPO OYJ	0.000%	99.708%
8902	MAINSTREET HEAL	0.000%	99.709%
8903	ENDO LIGHTING C	0.000%	99.709%
8904	ELANDERS AB	0.000%	99.710%
8905	DAISYO CORP	0.000%	99.710%
8906	ODELIC CO LTD	0.000%	99.711%
8907	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.711%
8908	CIVEO CORP	0.000%	99.712%
8909	MAEDA KOSEN CO.	0.000%	99.712%
8910	EAGLE NICE INTE	0.000%	99.712%
8911	MARUBUN CORP	0.000%	99.713%
8912	BANK HANDLOWY W	0.000%	99.713%
8913	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.714%
8914	MARUSAN SECUR	0.000%	99.714%
8915	HANSOL PAPER CO	0.000%	99.715%
8916	VINDA INTERNATI	0.000%	99.715%
8917	HIGHLIGHT COMMU	0.000%	99.716%
8918	ELAN MICROELECT	0.000%	99.716%
8919	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.717%
8920	CHINA ALL ACCES	0.000%	99.717%
8921	PHOENIX SATELLI	0.000%	99.718%
8922	MICROPORT SCIEN	0.000%	99.718%
8923	CAC CORPORATION	0.000%	99.719%
8924	DAESANG HOLDING	0.000%	99.719%
8925	KONAKA CO LTD	0.000%	99.720%
8926	EMPRESA DE ENER	0.000%	99.720%
8927	NCI INC A COMMON STOCK USD.019	0.000%	99.721%
8928	CARDNO LIMITED	0.000%	99.721%
8929	SECHE ENVIRONNE	0.000%	99.721%
8930	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.722%
8931	MIE KOTSU GP HL	0.000%	99.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	ENERGIEDIENST H	0.000%	99.723%
8933	HIRAMATSU INC	0.000%	99.723%
8934	COLLINS FOOD LT	0.000%	99.724%
8935	LINEDATA SERVIC	0.000%	99.724%
8936	NATIONAL AGRICU	0.000%	99.725%
8937	ION BEAM APPLIC	0.000%	99.725%
8938	TRANSCOM WORLDW	0.000%	99.726%
8939	AUST WORLDWIDE	0.000%	99.726%
8940	WILMINGTON GROU	0.000%	99.727%
8941	ALUPAR INVEST S	0.000%	99.727%
8942	AINSWORTH GAME	0.000%	99.728%
8943	MEYER BURGER TE	0.000%	99.728%
8944	ALVIVA HOLDINGS	0.000%	99.728%
8945	TAT HONG HOLDIN	0.000%	99.729%
8946	ENKA INSAAT VE	0.000%	99.729%
8947	TONG-TAI MACHIN	0.000%	99.730%
8948	VAN DE VELDE	0.000%	99.730%
8949	KSB AG	0.000%	99.731%
8950	SPARX ASSET MAN	0.000%	99.731%
8951	FIRST STEAMSHIP	0.000%	99.732%
8952	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.732%
8953	TOMOE ENGINEERI	0.000%	99.733%
8954	MERAFE RESOURCE	0.000%	99.733%
8955	MAOYE INTL HOLD	0.000%	99.734%
8956	ASX LTD	0.000%	99.734%
8957	SOFT-WORLD INTL	0.000%	99.734%
8958	WOORI FINANCIAL	0.000%	99.735%
8959	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.735%
8960	SHANGHAI PRIME	0.000%	99.736%
8961	VANTAGE INTERNA	0.000%	99.736%
8962	MANGALORE REF &	0.000%	99.737%
8963	BMTC GROUP INC	0.000%	99.737%
8964	DALIAN PORT (PD	0.000%	99.738%
8965	SPROTT RESOURCE	0.000%	99.738%
8966	COPEL PARANA EN	0.000%	99.739%
8967	FINDEL	0.000%	99.739%
8968	OLVI	0.000%	99.739%
8969	NIPPON CHEMIPHA	0.000%	99.740%
8970	NITTO FC CO	0.000%	99.740%
8971	TAMURA TAIKO HL	0.000%	99.741%
8972	E CL SA	0.000%	99.741%
8973	REALIA BUSINESS	0.000%	99.742%
8974	KAWASHO GECOSS	0.000%	99.742%
8975	KOBE BUSSAN CO	0.000%	99.743%
8976	JAPAN RADIO CO	0.000%	99.743%
8977	NOMURA CO LTD	0.000%	99.744%
8978	ALINCO INC	0.000%	99.744%
8979	BANCO DE BOGOTA	0.000%	99.744%
8980	TOM TAILOR HOLD	0.000%	99.745%
8981	CSBC CORPORATIO	0.000%	99.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	TIPTREE INC COMMON STOCK USD.001	0.000%	99.746%
8983	NIPPON HUME PIP	0.000%	99.746%
8984	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.747%
8985	DEUTSCHE PFANDB	0.000%	99.747%
8986	TAKIHYO CO LTD	0.000%	99.748%
8987	BROOKFIELD REAL	0.000%	99.748%
8988	YAMAMURA GLASS	0.000%	99.748%
8989	WESTPORTS HOLDI	0.000%	99.749%
8990	DEL MONTE PACIF	0.000%	99.749%
8991	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.750%
8992	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.750%
8993	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.751%
8994	ACCURAY INC COMMON STOCK USD.001	0.000%	99.751%
8995	CHINA ANIMATION	0.000%	99.752%
8996	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.752%
8997	EXFO INC	0.000%	99.752%
8998	GRUPO CEMENTOS	0.000%	99.753%
8999	MR MAX CORP	0.000%	99.753%
9000	BURWILL HOLDING	0.000%	99.754%
9001	SAMYUNG TRA	0.000%	99.754%
9002	RESILUX	0.000%	99.755%
9003	ISENTIA GROUP L	0.000%	99.755%
9004	ID LOGISTICS GR	0.000%	99.756%
9005	COLABOR GROUP I	0.000%	99.756%
9006	SINDO RICOH	0.000%	99.756%
9007	TER BEKE SA	0.000%	99.757%
9008	ADDLIFE AB	0.000%	99.757%
9009	STRATTEC SECURI	0.000%	99.758%
9010	SHUNFENG INTL C	0.000%	99.758%
9011	TAO HEUNG HOLDI	0.000%	99.759%
9012	AROTECH CORP COMMON STOCK USD.01	0.000%	99.759%
9013	ACOM CO	0.000%	99.759%
9014	ASIA POLYMER	0.000%	99.760%
9015	LIFESTYLE CHINA	0.000%	99.760%
9016	S&T AG	0.000%	99.761%
9017	GROUP FIVE	0.000%	99.761%
9018	COLLECTION HOUS	0.000%	99.762%
9019	TOWER LTD	0.000%	99.762%
9020	HONGKONG CHINES	0.000%	99.762%
9021	CIA ENERGETICA	0.000%	99.763%
9022	CHUN YUAN STEEL	0.000%	99.763%
9023	BEGA CHEESE LTD	0.000%	99.764%
9024	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.764%
9025	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.765%
9026	OHASHI TECHNICA	0.000%	99.765%
9027	CSS INDUSTRIES	0.000%	99.765%
9028	JOBAN KOSAN CO	0.000%	99.766%
9029	VEDANTA LTD PFD	0.000%	99.766%
9030	YOKOWO CO LTD	0.000%	99.767%
9031	YUSEN LOGISTICS	0.000%	99.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ITAB SHOP CONCE	0.000%	99.768%
9033	SOCOVEDSA SA	0.000%	99.768%
9034	CLEAR CHANNEL O	0.000%	99.768%
9035	HSIN CHONG CONS	0.000%	99.769%
9036	INDS BACHOCO SA	0.000%	99.769%
9037	OIL INDIA LTD	0.000%	99.770%
9038	STANDARD LIFE I	0.000%	99.770%
9039	HAP SENG PLANTA	0.000%	99.771%
9040	CHUGAI RO CO LT	0.000%	99.771%
9041	NAGAWA CO LTD	0.000%	99.771%
9042	SCHRODER REAL E	0.000%	99.772%
9043	NORDJYSKE BANK	0.000%	99.772%
9044	NIPPON KOEI CO	0.000%	99.773%
9045	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.773%
9046	3M INDIA LTD	0.000%	99.774%
9047	LANDS END INC COMMON STOCK USD.01	0.000%	99.774%
9048	CTI ENGINEERING	0.000%	99.774%
9049	SINCERE WATCH H	0.000%	99.775%
9050	ICHIKEN CO LTD	0.000%	99.775%
9051	GEM DIAMONDS	0.000%	99.776%
9052	KINGS TOWN CONS	0.000%	99.776%
9053	SIEMENS INDIA L	0.000%	99.776%
9054	THERMADOR GROUP	0.000%	99.777%
9055	GENKY STORES IN	0.000%	99.777%
9056	SHINYOUNG SECS	0.000%	99.778%
9057	SEBANG CO LTD	0.000%	99.778%
9058	SMS MANAGEMENT	0.000%	99.779%
9059	WANG ON GROUP	0.000%	99.779%
9060	FIBRA SHOP PORT	0.000%	99.779%
9061	TNPL	0.000%	99.780%
9062	INFORMATION SVC	0.000%	99.780%
9063	ELECTRA CONSUME	0.000%	99.781%
9064	MODERNLAND REAL	0.000%	99.781%
9065	CHINA POWER NEW	0.000%	99.781%
9066	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.782%
9067	BUND CENTER INV	0.000%	99.782%
9068	THAI STANLEY EL	0.000%	99.783%
9069	EARTH CHEMICAL	0.000%	99.783%
9070	NICHIEI CO	0.000%	99.784%
9071	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.784%
9072	LIPPO CHINA RES	0.000%	99.784%
9073	SHINKAWA	0.000%	99.785%
9074	PLDT INC SPON ADR ADR	0.000%	99.785%
9075	HYUNDAI ENGINEE	0.000%	99.786%
9076	SARKUYSAN ELEKT	0.000%	99.786%
9077	GUANGDONG LAND	0.000%	99.786%
9078	AP EAGERS LTD	0.000%	99.787%
9079	DIALIGHT PLC	0.000%	99.787%
9080	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.788%
9081	OKK CORP	0.000%	99.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	GRUPO SECURITY	0.000%	99.788%
9083	BEIJING JINGNEN	0.000%	99.789%
9084	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.789%
9085	CYIENT LIMITED	0.000%	99.790%
9086	CCC SA	0.000%	99.790%
9087	LONG BON INTERN	0.000%	99.790%
9088	UNISYS CORP	0.000%	99.791%
9089	TARSUS GROUP PL	0.000%	99.791%
9090	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.792%
9091	NZ REFINING CO	0.000%	99.792%
9092	INFRASTRUCTURA	0.000%	99.792%
9093	HONWORLD GROUP	0.000%	99.793%
9094	ANGLO-EASTN PLA	0.000%	99.793%
9095	VECTOR	0.000%	99.794%
9096	EKORNES ASA	0.000%	99.794%
9097	YASHILI INTL HL	0.000%	99.794%
9098	BAY ENERGY LTD	0.000%	99.795%
9099	LUBY'S INC.	0.000%	99.795%
9100	ISU CHEMICAL	0.000%	99.796%
9101	GADANG HOLDINGS	0.000%	99.796%
9102	LIAN BENG GROUP	0.000%	99.796%
9103	BCO DESIO E BRI	0.000%	99.797%
9104	POS MALAYSIA	0.000%	99.797%
9105	CHINA CHEM&PHAR	0.000%	99.798%
9106	LUNG KEE(BERMUD	0.000%	99.798%
9107	SYNTHOS SA	0.000%	99.798%
9108	HKBN LTD	0.000%	99.799%
9109	MITSUMI MINING C	0.000%	99.799%
9110	GAKKEN CO	0.000%	99.800%
9111	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.800%
9112	SILICON WORKS	0.000%	99.800%
9113	BEIJINGWEST IND	0.000%	99.801%
9114	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.801%
9115	CLERE AG	0.000%	99.802%
9116	SEMCON AB	0.000%	99.802%
9117	FALCO BIOSYSTEM	0.000%	99.802%
9118	YAMATANE CORP N	0.000%	99.803%
9119	PHARMA MAR SA	0.000%	99.803%
9120	GLACIER MEDIA I	0.000%	99.804%
9121	CARLIT HOLDINGS	0.000%	99.804%
9122	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.804%
9123	RASA INDUSTRIES	0.000%	99.805%
9124	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.805%
9125	AUDICODES	0.000%	99.805%
9126	VITEC GROUP	0.000%	99.806%
9127	MATRIX CONCEPTS	0.000%	99.806%
9128	KECK SENG(MAL)B	0.000%	99.807%
9129	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.807%
9130	DONGWHA PHARM.C	0.000%	99.807%
9131	OENON HOLDINGS	0.000%	99.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	COOPER ENERGY L	0.000%	99.808%
9133	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.809%
9134	CURRO HOLDINGS	0.000%	99.809%
9135	BGP HOLDINGS (P	0.000%	99.809%
9136	POLETOWIN PITCR	0.000%	99.810%
9137	RAMI LEVI CHAIN	0.000%	99.810%
9138	KORADIOR HOLDIN	0.000%	99.810%
9139	CENTRAL AUTO	0.000%	99.811%
9140	KUOYANG CONSTRU	0.000%	99.811%
9141	CHINA XLX FERTI	0.000%	99.812%
9142	SINYI REALTY IN	0.000%	99.812%
9143	VOLT INFO SCIEN	0.000%	99.812%
9144	PLANET PAYMENT	0.000%	99.813%
9145	HIMATSINGKA SEI	0.000%	99.813%
9146	CHINA RAILWAY S	0.000%	99.814%
9147	DAEKYO	0.000%	99.814%
9148	JINLI GROUP HOL	0.000%	99.814%
9149	DCM SHRIRAM LTD	0.000%	99.815%
9150	NEO-NEON HOLDIN	0.000%	99.815%
9151	ALARKO HOLDINGS	0.000%	99.815%
9152	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.816%
9153	WAREHOUSE GROUP	0.000%	99.816%
9154	RCF	0.000%	99.817%
9155	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.817%
9156	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.817%
9157	BRACK CAPITAL P	0.000%	99.818%
9158	EASTERN WATER R	0.000%	99.818%
9159	YANCHANG PETROL	0.000%	99.818%
9160	COMP ENG & CONS	0.000%	99.819%
9161	CODAN LTD	0.000%	99.819%
9162	ICHIBANYA CO LT	0.000%	99.820%
9163	SHOEI FOODS COR	0.000%	99.820%
9164	AKCANSА CIMENTO	0.000%	99.820%
9165	VINY THAI	0.000%	99.821%
9166	TREASURE ASA	0.000%	99.821%
9167	NISSIN FOOD HOL	0.000%	99.821%
9168	ANADOLU SIGORTA	0.000%	99.822%
9169	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.822%
9170	PROMOTORA DE IN	0.000%	99.822%
9171	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.823%
9172	CIA ENERGET CEA	0.000%	99.823%
9173	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.824%
9174	RADISYS CORP COMMON STOCK	0.000%	99.824%
9175	NISSEI ASB MACH	0.000%	99.824%
9176	SAPIENS INTERNA	0.000%	99.825%
9177	CHINOOK ENERGY	0.000%	99.825%
9178	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.825%
9179	TOEI ANIMATION	0.000%	99.826%
9180	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.826%
9181	XXL ASA	0.000%	99.826%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.827%
9183	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.827%
9184	EVN AG	0.000%	99.828%
9185	BASWARE OYJ	0.000%	99.828%
9186	SABATE DIOSOS	0.000%	99.828%
9187	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.829%
9188	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.829%
9189	SAMCHULLY	0.000%	99.829%
9190	AMBASSADOR HOTE	0.000%	99.830%
9191	HT&E LTD	0.000%	99.830%
9192	METRO KAJANG HL	0.000%	99.830%
9193	INNOTECH CORP	0.000%	99.831%
9194	TOTTORI BANK	0.000%	99.831%
9195	HUMAX CO LTD	0.000%	99.831%
9196	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.832%
9197	SCOPE METALS GR	0.000%	99.832%
9198	SUNGCHANG ENTER	0.000%	99.833%
9199	HANKUK CARBON C	0.000%	99.833%
9200	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.833%
9201	NEXEN CORPORATI	0.000%	99.834%
9202	ZEALAND PHARMA	0.000%	99.834%
9203	PACIFIC CENTURY	0.000%	99.834%
9204	BELL SYSTEM24 H	0.000%	99.835%
9205	TAISEI LAMICK C	0.000%	99.835%
9206	PFSWEB INC COMMON STOCK USD.001	0.000%	99.835%
9207	MASON FINANCIAL	0.000%	99.836%
9208	ANTON OILFIELD	0.000%	99.836%
9209	NS SHOPPING CO	0.000%	99.836%
9210	SAM JIN PHARM	0.000%	99.837%
9211	STEIN MART INC COMMON STOCK USD.01	0.000%	99.837%
9212	GCA SAVVIAN COR	0.000%	99.837%
9213	GREEN CROSS COR	0.000%	99.838%
9214	BEADELL RESOURC	0.000%	99.838%
9215	PMP COMMUNICATI	0.000%	99.838%
9216	GETIN NOBLE BA	0.000%	99.839%
9217	YIZHENG CHEM FI	0.000%	99.839%
9218	PARIS MIKI INC	0.000%	99.840%
9219	TTW PUBLIC COMP	0.000%	99.840%
9220	SUMINOE TEXTILE	0.000%	99.840%
9221	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.841%
9222	BIG SHOPPING CE	0.000%	99.841%
9223	ESCALADE INC COMMON STOCK	0.000%	99.841%
9224	SEACHANGE INTL	0.000%	99.842%
9225	ELLAKTOR SA	0.000%	99.842%
9226	VECIMA NETWORKS	0.000%	99.842%
9227	HUONS CO LTD	0.000%	99.843%
9228	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.843%
9229	KOBE ELECTRIC R	0.000%	99.843%
9230	MQ HOLDING AB	0.000%	99.844%
9231	AWARE INC	0.000%	99.844%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	GRUPPO MUTUIONL	0.000%	99.844%
9233	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.845%
9234	ZUKEN INC	0.000%	99.845%
9235	FAITH INC	0.000%	99.845%
9236	ROSTELECOM OJSC	0.000%	99.846%
9237	SWANCOR	0.000%	99.846%
9238	RECRM RESEARCH	0.000%	99.846%
9239	INVICTA HOLDING	0.000%	99.847%
9240	EL PUERTO DE LI	0.000%	99.847%
9241	AVENG	0.000%	99.847%
9242	NIKKO CO	0.000%	99.848%
9243	SOLAR APPLIED M	0.000%	99.848%
9244	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.848%
9245	ROLLS-ROYCE HOL	0.000%	99.849%
9246	YC CO LTD	0.000%	99.849%
9247	ASESOR DE ACTIV	0.000%	99.849%
9248	MIVTACH SHAMIR	0.000%	99.850%
9249	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.850%
9250	HIRANO TECSEED	0.000%	99.850%
9251	MELCO HOLDINGS	0.000%	99.851%
9252	PACIFIC EXPLORA	0.000%	99.851%
9253	FLYBE GROUP PLC	0.000%	99.851%
9254	MICRONICS JAPAN	0.000%	99.852%
9255	INTER PARFUMS	0.000%	99.852%
9256	CENTURY CITY IN	0.000%	99.852%
9257	TAKISAWA MACHIN	0.000%	99.853%
9258	LEGEND HOLDINGS	0.000%	99.853%
9259	SUMITOMO PRECIS	0.000%	99.853%
9260	ALI CORP	0.000%	99.854%
9261	GUJARAT ALKALIE	0.000%	99.854%
9262	VP PLC	0.000%	99.854%
9263	QUABIT INMOBILI	0.000%	99.855%
9264	WEATHERNEWS INC	0.000%	99.855%
9265	CAIRO COMMUNICA	0.000%	99.855%
9266	PRG-SCHULTZ INT	0.000%	99.856%
9267	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.856%
9268	MEGAWIDE CONS C	0.000%	99.856%
9269	KINKI SHARYO CO	0.000%	99.857%
9270	EXCEL CO LTD	0.000%	99.857%
9271	DELTA DUNIA PET	0.000%	99.857%
9272	TRADELINK ELECT	0.000%	99.858%
9273	SENTUL CITY TBK	0.000%	99.858%
9274	PEET LIMITED	0.000%	99.858%
9275	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.859%
9276	BRAEMAR SHIPPIN	0.000%	99.859%
9277	HWA SHIN CO	0.000%	99.859%
9278	DAIICHI KENSETS	0.000%	99.860%
9279	YUKEN KOGYO	0.000%	99.860%
9280	EMPEROR ENTERTA	0.000%	99.860%
9281	HIAG IMMOBILIEN	0.000%	99.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	ES-CON JAPAN LT	0.000%	99.861%
9283	OPTEX COMPANY	0.000%	99.861%
9284	TMK PAO GDR REG S GDR	0.000%	99.862%
9285	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.862%
9286	TAMA HOME CO LT	0.000%	99.862%
9287	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.863%
9288	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.863%
9289	AKSIGORTA AS	0.000%	99.863%
9290	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.864%
9291	ATENOR	0.000%	99.864%
9292	THROMBOGENICS N	0.000%	99.864%
9293	CELLCOM ISRAEL	0.000%	99.865%
9294	UNITED SPIRITS	0.000%	99.865%
9295	QUALITAS CONTOL	0.000%	99.865%
9296	WORLDLINE	0.000%	99.866%
9297	HY LOK	0.000%	99.866%
9298	CHINA AVIATION	0.000%	99.866%
9299	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.867%
9300	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.867%
9301	KYERYONG CONST	0.000%	99.867%
9302	SAFETY GODOWN C	0.000%	99.868%
9303	CLARK INC COMMO	0.000%	99.868%
9304	HALCYON AGRI CO	0.000%	99.868%
9305	KINGMAKER FOOTW	0.000%	99.868%
9306	CHONGQING MACHI	0.000%	99.869%
9307	ARGO GRAPHICS I	0.000%	99.869%
9308	ALPHA SYSTEMS I	0.000%	99.869%
9309	G-7 HOLDINGS IN	0.000%	99.870%
9310	VICTORIA PARK A	0.000%	99.870%
9311	ZENITAKA CORP	0.000%	99.870%
9312	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.871%
9313	HUA HAN BIO-PHA	0.000%	99.871%
9314	ECKERT & ZIEGLE	0.000%	99.871%
9315	AVIC INTERNATIO	0.000%	99.872%
9316	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.872%
9317	SUNLAND GROUP L	0.000%	99.872%
9318	SERVICE STREAM	0.000%	99.873%
9319	ZIGNAGO VETRO S	0.000%	99.873%
9320	ASIA CEMENT CHI	0.000%	99.873%
9321	MOROZOFF LIMITE	0.000%	99.874%
9322	ZUG ESTATES HLD	0.000%	99.874%
9323	MITSUBISHI RESE	0.000%	99.874%
9324	CARPETRIGHT	0.000%	99.874%
9325	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.875%
9326	ORANGE POLSKA	0.000%	99.875%
9327	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.875%
9328	RION CO LTD	0.000%	99.876%
9329	CHEUK NANG HLDG	0.000%	99.876%
9330	REJECT SHOP LTD	0.000%	99.876%
9331	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	PETRA FOODS LTD	0.000%	99.877%
9333	BasicNet S.p.A.	0.000%	99.877%
9334	AEON CO. (M) BH	0.000%	99.878%
9335	OTSUKA KAGU	0.000%	99.878%
9336	UTD PLANTATION	0.000%	99.878%
9337	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.878%
9338	AFRICA ISRAEL P	0.000%	99.879%
9339	NEW HOPE CORP	0.000%	99.879%
9340	ANEST IWATA COR	0.000%	99.879%
9341	CROOZ INC	0.000%	99.880%
9342	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.880%
9343	CROWN CONFECTIO	0.000%	99.880%
9344	DAIDO KOGYO CO	0.000%	99.881%
9345	SINO THAI EN,FG	0.000%	99.881%
9346	TECHNO RYOWA LT	0.000%	99.881%
9347	TUNAS BARU LAMP	0.000%	99.882%
9348	SECOM JOSHINETS	0.000%	99.882%
9349	TOYO ELECTRIC	0.000%	99.882%
9350	ALROV PROPERTIE	0.000%	99.882%
9351	LIPPO CIKARANG	0.000%	99.883%
9352	CHINA VAST INDU	0.000%	99.883%
9353	FOX WIZEL LTD	0.000%	99.883%
9354	ENERGY EQUITY C	0.000%	99.884%
9355	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.884%
9356	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.884%
9357	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.885%
9358	TRAKCJA SA	0.000%	99.885%
9359	ACAL	0.000%	99.885%
9360	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.885%
9361	KRAKATAU STEEL	0.000%	99.886%
9362	TOMATO BANK LTD	0.000%	99.886%
9363	BANGKOK AVIAT F	0.000%	99.886%
9364	VIOHALCO SA	0.000%	99.887%
9365	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.887%
9366	NAGANO BANK	0.000%	99.887%
9367	NAKAYAMA STEEL	0.000%	99.888%
9368	YAIZU SUISANKAG	0.000%	99.888%
9369	MUGEN ESTATE CO	0.000%	99.888%
9370	TOMOE CORP	0.000%	99.888%
9371	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.889%
9372	GEAR ENERGY LTD	0.000%	99.889%
9373	HONG LEONG ASIA	0.000%	99.889%
9374	SAMSE SA	0.000%	99.890%
9375	BLUE SQUARE REA	0.000%	99.890%
9376	HANKUK PAPER MF	0.000%	99.890%
9377	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.890%
9378	HOTELES CITY EX	0.000%	99.891%
9379	PC TEL INC COMMON STOCK USD.001	0.000%	99.891%
9380	TOSHO CO LTD	0.000%	99.891%
9381	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	DAIDOH	0.000%	99.892%
9383	NEW ZEALAND OIL	0.000%	99.892%
9384	FURSYS	0.000%	99.892%
9385	ABLYNX NV	0.000%	99.893%
9386	PARTNERS REAL E	0.000%	99.893%
9387	DAPHNE INTERNA	0.000%	99.893%
9388	TRANSACTION CAP	0.000%	99.894%
9389	EIKEN CHEMICAL	0.000%	99.894%
9390	RATCHABURI ELEC	0.000%	99.894%
9391	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.894%
9392	AMIYAKI TEI CO	0.000%	99.895%
9393	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.895%
9394	MELBOURNE IT	0.000%	99.895%
9395	ASIA FINANCIAL	0.000%	99.896%
9396	GR ED L'ESPRESS	0.000%	99.896%
9397	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.896%
9398	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.896%
9399	ENERGY RESOURCE	0.000%	99.897%
9400	COFFEE DAY ENTE	0.000%	99.897%
9401	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.897%
9402	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.898%
9403	POLYTEC ASSET H	0.000%	99.898%
9404	KEY TRONIC CORP COMMON STOCK	0.000%	99.898%
9405	RUENTEX INDUSTR	0.000%	99.898%
9406	SEVERFIELD-ROWE	0.000%	99.899%
9407	KURIYAMA HOLDIN	0.000%	99.899%
9408	THURGAUER KANTO	0.000%	99.899%
9409	KASEN INTERNATI	0.000%	99.900%
9410	SNAI SPA	0.000%	99.900%
9411	KYOWA LEATHER	0.000%	99.900%
9412	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.900%
9413	NSL LTD	0.000%	99.901%
9414	APPROACH RESOUR	0.000%	99.901%
9415	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.901%
9416	HAGIWARA ELECTR	0.000%	99.901%
9417	TOKYO TEKKO CO	0.000%	99.902%
9418	MYSTATE LTD	0.000%	99.902%
9419	FUJI CORP/MIYAG	0.000%	99.902%
9420	GRANULES INDIA	0.000%	99.903%
9421	INDUSTRIAL BLDG	0.000%	99.903%
9422	ECHELON FINANCI	0.000%	99.903%
9423	WHA CORP PCL	0.000%	99.903%
9424	KOZA ALTIN ISLE	0.000%	99.904%
9425	POLYMET MINING	0.000%	99.904%
9426	MK RESTAURANT G	0.000%	99.904%
9427	ESSEL PROP	0.000%	99.905%
9428	LUBELSKI WEGIEL	0.000%	99.905%
9429	BANK INTERNASIO	0.000%	99.905%
9430	FAR LTD	0.000%	99.905%
9431	AEROPORTO VENEZ	0.000%	99.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	DAISHINKU CORP	0.000%	99.906%
9433	REGIONAL CONT L	0.000%	99.906%
9434	TECHNOTRANS AG	0.000%	99.906%
9435	ROBINSON PCL	0.000%	99.907%
9436	IFG GROUP PLC	0.000%	99.907%
9437	AKTIA BANK OYJ	0.000%	99.907%
9438	ANF IMMOBILIER	0.000%	99.908%
9439	ABTERRA LTD	0.000%	99.908%
9440	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.908%
9441	AES GENER SA	0.000%	99.908%
9442	CHAMBAL FER	0.000%	99.909%
9443	AEON CREDIT SER	0.000%	99.909%
9444	REFRESCO GROUP	0.000%	99.909%
9445	NATURAL ALTERNT	0.000%	99.909%
9446	KAORI HEAT TREA	0.000%	99.910%
9447	CAN DO CO LTD	0.000%	99.910%
9448	TOBU STORE CO L	0.000%	99.910%
9449	SINO GRANDNESS	0.000%	99.910%
9450	IMPERIAL HOTEL	0.000%	99.911%
9451	DY CORP	0.000%	99.911%
9452	HUNTSWORTH PLC	0.000%	99.911%
9453	CHINA FINANCIAL	0.000%	99.912%
9454	NIPPON CHEM IND	0.000%	99.912%
9455	GYM GROUP PLC/T	0.000%	99.912%
9456	COMPANHIA DE GA	0.000%	99.912%
9457	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.913%
9458	UNITY OPTO TECH	0.000%	99.913%
9459	CROWN CONFECTIO	0.000%	99.913%
9460	ITFOR INC	0.000%	99.913%
9461	CHUNGHWA PICTUR	0.000%	99.914%
9462	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.914%
9463	SHIMOJIMA CO LT	0.000%	99.914%
9464	GULF MARINE SER	0.000%	99.914%
9465	GHCL LTD	0.000%	99.915%
9466	IMPEXMETAL	0.000%	99.915%
9467	D'AMICO INTERNA	0.000%	99.915%
9468	AARTI INDS	0.000%	99.915%
9469	TAINAN ENTERPRI	0.000%	99.916%
9470	YAC CO LTD	0.000%	99.916%
9471	NATURES SUNSHIN	0.000%	99.916%
9472	MIRATI THERAPEU	0.000%	99.916%
9473	MINEROS S.A.	0.000%	99.917%
9474	SRI SPORTS LIMI	0.000%	99.917%
9475	FUTURE SYSTEMS	0.000%	99.917%
9476	NICHIA STEEL WO	0.000%	99.917%
9477	SFP DINING	0.000%	99.918%
9478	ASKUL	0.000%	99.918%
9479	SKF INDIA LTD	0.000%	99.918%
9480	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.918%
9481	EXETER RESOURCE	0.000%	99.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	NOBINA AB	0.000%	99.919%
9483	EIH LTD	0.000%	99.919%
9484	CHEVALIER INTL	0.000%	99.919%
9485	QUINTIS LTD	0.000%	99.920%
9486	HATHWAY CABLE	0.000%	99.920%
9487	KAPSCH TRAFFICC	0.000%	99.920%
9488	OVERSEAS CHINES	0.000%	99.920%
9489	KAWASUMI LABS I	0.000%	99.921%
9490	KYUNGBANG LTD	0.000%	99.921%
9491	COCA-COLA ICECE	0.000%	99.921%
9492	YUANSHENGTAI DA	0.000%	99.921%
9493	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.922%
9494	INTER CARS SA	0.000%	99.922%
9495	SATORI ELECTRIC	0.000%	99.922%
9496	PROGRESS WERK A	0.000%	99.922%
9497	HANEDA ZENITH H	0.000%	99.923%
9498	PIPAVAV DEFENCE	0.000%	99.923%
9499	ROYAL BAFOKENG	0.000%	99.923%
9500	KOREA TECH BANK	0.000%	99.923%
9501	GODREJ INDUSTRI	0.000%	99.924%
9502	CASTINGS	0.000%	99.924%
9503	CORP BANK	0.000%	99.924%
9504	KANGDA INTERNAT	0.000%	99.924%
9505	DECMIL GROUP LT	0.000%	99.925%
9506	MANDARIN ORIENT	0.000%	99.925%
9507	INTEVAC INC	0.000%	99.925%
9508	KHON KAEN SUGAR	0.000%	99.925%
9509	HALOWS CO LTD	0.000%	99.926%
9510	ELECTRICITY GEN	0.000%	99.926%
9511	INDUSTRIA REIT	0.000%	99.926%
9512	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.926%
9513	ASIAN GROWTH PR	0.000%	99.927%
9514	CHINA DYNAMICS	0.000%	99.927%
9515	FDM GROUP PLC	0.000%	99.927%
9516	UNICHEM LABS	0.000%	99.927%
9517	FAR EAST ORCH	0.000%	99.928%
9518	PERENNIAL REAL	0.000%	99.928%
9519	FUJISHOJI CO.LT	0.000%	99.928%
9520	KEPPEL TELECOM&	0.000%	99.928%
9521	TOHOKU BANK	0.000%	99.929%
9522	AICHI TOKEI DEN	0.000%	99.929%
9523	SAKAI OVEX CO L	0.000%	99.929%
9524	DECEUNINCK	0.000%	99.929%
9525	GILAT SATELLITE	0.000%	99.929%
9526	JOHN LAING GROU	0.000%	99.930%
9527	EUSKALTEL SA	0.000%	99.930%
9528	TRISURA GROUP LTD WI COMMON STOCK	0.000%	99.930%
9529	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.930%
9530	INTL PAPER	0.000%	99.931%
9531	DAEHAN STEEL CO	0.000%	99.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	CHORUS LTD ADR ADR	0.000%	99.931%
9533	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.931%
9534	CEDAR WOODS PRO	0.000%	99.932%
9535	ASHTROM PROPERT	0.000%	99.932%
9536	SALEM COMM CORP	0.000%	99.932%
9537	SHENGJING BANK	0.000%	99.932%
9538	KESORAM INDUSTR	0.000%	99.933%
9539	DAIHATSU DIESEL	0.000%	99.933%
9540	SHIHLIN ELEC &	0.000%	99.933%
9541	FLUIDRA SA	0.000%	99.933%
9542	TOPPS TILES	0.000%	99.934%
9543	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.934%
9544	CGN MINING CO L	0.000%	99.934%
9545	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.934%
9546	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.934%
9547	GRANDVISION BV	0.000%	99.935%
9548	MORTGAGE CHOICE	0.000%	99.935%
9549	TOFAS TURK OTOM	0.000%	99.935%
9550	GFOOT CO LTD	0.000%	99.935%
9551	WMIH CORP COMMON STOCK USD.00001	0.000%	99.936%
9552	NRW HOLDINGS LT	0.000%	99.936%
9553	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.936%
9554	VILLA WORLD LTD	0.000%	99.936%
9555	SELCUK ECZA DEP	0.000%	99.937%
9556	SURYA CITRA MED	0.000%	99.937%
9557	FAG BEARINGS IN	0.000%	99.937%
9558	HFA HOLDINGS LI	0.000%	99.937%
9559	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.937%
9560	KG CHEMICAL COR	0.000%	99.938%
9561	ZHUHAI HLDGS IN	0.000%	99.938%
9562	AREZZO INDUSTRI	0.000%	99.938%
9563	IMMOBEL	0.000%	99.938%
9564	JBF INDUSTRIES	0.000%	99.939%
9565	KLOVERN AB B SH	0.000%	99.939%
9566	PACIFIC ONLINE	0.000%	99.939%
9567	MUTOW CO LTD	0.000%	99.939%
9568	WOONGJIN THINKB	0.000%	99.940%
9569	AXACTOR AB	0.000%	99.940%
9570	LAKSHMI VILAS B	0.000%	99.940%
9571	GUARARAPES CONF	0.000%	99.940%
9572	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.940%
9573	HSIL LTD	0.000%	99.941%
9574	GOOD RESOURCES	0.000%	99.941%
9575	AVIC INTL HOLD	0.000%	99.941%
9576	ASIA SATELLITE	0.000%	99.941%
9577	NIHON PLAST CO	0.000%	99.942%
9578	SITOH GROUP HLD	0.000%	99.942%
9579	YONDENKO CORP	0.000%	99.942%
9580	KONDOTEC INC	0.000%	99.942%
9581	HIROSHIMA ELEC	0.000%	99.942%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	CW GROUP HLDGS	0.000%	99.943%
9583	YELP INC COMMON STOCK USD.000001	0.000%	99.943%
9584	FULLER SMITH &	0.000%	99.943%
9585	CRAWFORD & CO	0.000%	99.943%
9586	CARBORUNDUM	0.000%	99.944%
9587	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.944%
9588	GENERATION HEAL	0.000%	99.944%
9589	DICKSON CONCEPT	0.000%	99.944%
9590	NORCROS PLC	0.000%	99.944%
9591	INVESTORS TITLE CO COMMON STOCK	0.000%	99.945%
9592	ADVAN CO LTD	0.000%	99.945%
9593	WIJAYA KARYA	0.000%	99.945%
9594	PACASMAYO	0.000%	99.945%
9595	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.946%
9596	SUNCALL CORP	0.000%	99.946%
9597	MJ GLEESON PLC	0.000%	99.946%
9598	G SHANK ENTERPR	0.000%	99.946%
9599	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.946%
9600	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.947%
9601	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.947%
9602	AGV PRODUCTS	0.000%	99.947%
9603	HOME INVEST BEL	0.000%	99.947%
9604	DEPOMED INC COMMON STOCK	0.000%	99.948%
9605	SALIM IVOMAS	0.000%	99.948%
9606	COCO'S JAPAN CO	0.000%	99.948%
9607	TWIN DISC INC COMMON STOCK	0.000%	99.948%
9608	CERAGON NETWORK	0.000%	99.948%
9609	TSC GROUP HOLDI	0.000%	99.949%
9610	OHB SE	0.000%	99.949%
9611	MAHARASHTRA SEA	0.000%	99.949%
9612	ANADOLU CAM	0.000%	99.949%
9613	VETOQUINOL SA	0.000%	99.949%
9614	DISTELL GROUP L	0.000%	99.950%
9615	CGG SA	0.000%	99.950%
9616	POLY CULTURE GR	0.000%	99.950%
9617	CHINA YURUN FOO	0.000%	99.950%
9618	MCLEOD RUSSEL I	0.000%	99.951%
9619	COVISINT CORP COMMON STOCK	0.000%	99.951%
9620	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.951%
9621	BOOT(HENRY) & S	0.000%	99.951%
9622	VIVA INDUSTRIAL	0.000%	99.951%
9623	SALFACORP SA	0.000%	99.952%
9624	SEJONG INDUSTRI	0.000%	99.952%
9625	KUANGCHI SCIENC	0.000%	99.952%
9626	KOHSOKU CORP	0.000%	99.952%
9627	BETSSON AB	0.000%	99.952%
9628	REAL INDUSTRY I	0.000%	99.953%
9629	YUNNAN WATER IN	0.000%	99.953%
9630	CARR'S GROUP PL	0.000%	99.953%
9631	KATHMANDU HOLDI	0.000%	99.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	SOCAM DEVELOPME	0.000%	99.953%
9633	TRIFAST PLC	0.000%	99.954%
9634	HAGOROMO FOODS	0.000%	99.954%
9635	ADCORP HLDGS	0.000%	99.954%
9636	HONG KONG FERRY	0.000%	99.954%
9637	R.E.A. HOLDINGS	0.000%	99.954%
9638	CALEDONIA MININ	0.000%	99.955%
9639	HI-P INTERNATIO	0.000%	99.955%
9640	KOMEHYO	0.000%	99.955%
9641	FAR EAST HOLDIN	0.000%	99.955%
9642	WIN HANVERKY HO	0.000%	99.955%
9643	TAIKO PHARMACEU	0.000%	99.956%
9644	SELVAAG BOLIG A	0.000%	99.956%
9645	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.956%
9646	TSUI WAH HOLDIN	0.000%	99.956%
9647	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.956%
9648	SURYA SEMESTA I	0.000%	99.957%
9649	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.957%
9650	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.957%
9651	SINO GAS & ENER	0.000%	99.957%
9652	AGORA	0.000%	99.957%
9653	HOGG ROBINSON G	0.000%	99.958%
9654	ERICSSON LM-A S	0.000%	99.958%
9655	FERROVIAL SA RT	0.000%	99.958%
9656	EUROTECH SPA	0.000%	99.958%
9657	NORWEGIAN PROPE	0.000%	99.958%
9658	GRUPO ARGOS SA	0.000%	99.958%
9659	TAKE AND GIVE	0.000%	99.959%
9660	FDC LTD/INDIA	0.000%	99.959%
9661	BORUSAN BORU	0.000%	99.959%
9662	SILICON INTEG S	0.000%	99.959%
9663	BARON DE LEY	0.000%	99.959%
9664	TA ANN HOLDINGS	0.000%	99.960%
9665	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.960%
9666	ALKANE RESOURCE	0.000%	99.960%
9667	SANYO TRADING C	0.000%	99.960%
9668	KINTETSU DPT ST	0.000%	99.960%
9669	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.961%
9670	IBI GROUP INC.	0.000%	99.961%
9671	BIO PAPPEL SAB	0.000%	99.961%
9672	ALMADEN MINERAL	0.000%	99.961%
9673	OXLEY HOLDINGS	0.000%	99.961%
9674	AMERIGO RESOURC	0.000%	99.961%
9675	LAURA ASHLEY HO	0.000%	99.962%
9676	NVC LIGHTING HO	0.000%	99.962%
9677	LINK NET TBK PT	0.000%	99.962%
9678	HKSCAN OYJ	0.000%	99.962%
9679	CEQUENCE ENERGY	0.000%	99.962%
9680	RIZAL COMMML BAN	0.000%	99.963%
9681	ORIENTAL WATCH	0.000%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	VINA CONCHA Y T	0.000%	99.963%
9683	INFOMEDIA	0.000%	99.963%
9684	VOLUTION GROUP	0.000%	99.963%
9685	MEDUSA MINING L	0.000%	99.964%
9686	BANYAN TREE HOL	0.000%	99.964%
9687	ITC CORP	0.000%	99.964%
9688	KPX CHEMICAL	0.000%	99.964%
9689	TBK Co., Ltd.	0.000%	99.964%
9690	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.964%
9691	DRDGOLD LTD	0.000%	99.965%
9692	MONGOLIAN MININ	0.000%	99.965%
9693	HUA ENG WIRE&CA	0.000%	99.965%
9694	FREQUENCY ELEC	0.000%	99.965%
9695	DONGBU SECURITI	0.000%	99.965%
9696	HEG LIMITED	0.000%	99.965%
9697	SHELL REFINING(	0.000%	99.966%
9698	BALMER LAWRIE	0.000%	99.966%
9699	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.966%
9700	STREET CAPITAL	0.000%	99.966%
9701	KERRY TJ LOGIST	0.000%	99.966%
9702	TRINITY LTD	0.000%	99.966%
9703	TOW CO LTD	0.000%	99.967%
9704	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.967%
9705	BSL CORPORATION	0.000%	99.967%
9706	SADBHAV ENGINEE	0.000%	99.967%
9707	HEIDELBERGCEMEN	0.000%	99.967%
9708	ZHONG AN REAL E	0.000%	99.968%
9709	IMAGI INTERNATI	0.000%	99.968%
9710	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.968%
9711	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.968%
9712	EQUITAL	0.000%	99.968%
9713	CB INDUSTRIAL P	0.000%	99.968%
9714	CONSTANTIN MEDI	0.000%	99.969%
9715	WATAHAN & CO LT	0.000%	99.969%
9716	LOW KENG HUAT(S	0.000%	99.969%
9717	TRIVENI TURBINE	0.000%	99.969%
9718	BEST BRIDAL INC	0.000%	99.969%
9719	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.969%
9720	BCB BANCORP INC COMMON STOCK	0.000%	99.970%
9721	GATEWAY LIFESTY	0.000%	99.970%
9722	THERMAX LTD	0.000%	99.970%
9723	CENTURIA METROP	0.000%	99.970%
9724	RATTANINDIA	0.000%	99.970%
9725	DONGYUE GROUP	0.000%	99.970%
9726	IRC LIMITED	0.000%	99.971%
9727	GLAXO SMITHKLIN	0.000%	99.971%
9728	CIA ENERGETICA	0.000%	99.971%
9729	EASTERN MEDIA	0.000%	99.971%
9730	SHIDAX CORP	0.000%	99.971%
9731	HOKUETSU INDS C	0.000%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	UNITED MICROELECTRON SP ADR ADR	0.000%	99.971%
9733	VGI GLOBAL MEDI	0.000%	99.972%
9734	TILT RENEWABLES	0.000%	99.972%
9735	RECKON LTD	0.000%	99.972%
9736	ELRON ELECTRONI	0.000%	99.972%
9737	ORIGIN ELECTRIC	0.000%	99.972%
9738	BILLABONG INTER	0.000%	99.972%
9739	SANYO HOUSING N	0.000%	99.973%
9740	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.973%
9741	SEADRILL LTD	0.000%	99.973%
9742	GETIN HOLDING S	0.000%	99.973%
9743	PEARL ORIENTAL	0.000%	99.973%
9744	BORYUNG PHARM	0.000%	99.973%
9745	WAH SEONG	0.000%	99.974%
9746	WARTECK INVEST	0.000%	99.974%
9747	HOKKAI CAN CO	0.000%	99.974%
9748	WESTPORT INNOVA	0.000%	99.974%
9749	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.974%
9750	Tessi S.A.	0.000%	99.974%
9751	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.974%
9752	CHINA ENERGY DE	0.000%	99.975%
9753	IMMSI SPA	0.000%	99.975%
9754	OZFOREX GROUP L	0.000%	99.975%
9755	CONTINENTAL HLD	0.000%	99.975%
9756	PFENEX INC COMMON STOCK USD.001	0.000%	99.975%
9757	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.975%
9758	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.976%
9759	ENEA AB	0.000%	99.976%
9760	HANMI SEMICONDU	0.000%	99.976%
9761	TOTAL ACCESS CO	0.000%	99.976%
9762	MINERA FRISCO S	0.000%	99.976%
9763	MEITO SANGYO CO	0.000%	99.976%
9764	ARCELORMITTAL S	0.000%	99.976%
9765	CRISIL LTD	0.000%	99.977%
9766	CHINA FIBER OPT	0.000%	99.977%
9767	IPE GROUP LTD	0.000%	99.977%
9768	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.977%
9769	VOCENTO	0.000%	99.977%
9770	KIMOTO CO LTD	0.000%	99.977%
9771	FUJISASH CO LTD	0.000%	99.978%
9772	TAKASHIMA & CO	0.000%	99.978%
9773	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.978%
9774	ROULARTA MEDIA	0.000%	99.978%
9775	KIAN JOO CAN FC	0.000%	99.978%
9776	SHIKIBO LTD	0.000%	99.978%
9777	ISE CHEMICAL CO	0.000%	99.978%
9778	SAMSON HOLDING	0.000%	99.979%
9779	APN OUTDOOR GRO	0.000%	99.979%
9780	QAD INC B COMMON STOCK USD.001	0.000%	99.979%
9781	LIBERTY GOLD CO	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	CSG LIMITED	0.000%	99.979%
9783	INES CORPORATIO	0.000%	99.979%
9784	WHIRLPOOL OF IN	0.000%	99.979%
9785	WEE HUR HOLDING	0.000%	99.980%
9786	EUROZ LTD	0.000%	99.980%
9787	STRONG PETROCHE	0.000%	99.980%
9788	LEMMINKAINEN OY	0.000%	99.980%
9789	PT MULTIPLOAR C	0.000%	99.980%
9790	MEIWA ESTATE CO	0.000%	99.980%
9791	BSQUARE CORP COMMON STOCK	0.000%	99.980%
9792	INVESTORE PROP	0.000%	99.980%
9793	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.981%
9794	THE BASIC HOUSE	0.000%	99.981%
9795	MODUSLINK GLOBA	0.000%	99.981%
9796	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.981%
9797	ATHENS WATER SU	0.000%	99.981%
9798	EASTMAIN RES IN	0.000%	99.981%
9799	K1 VENTURES LTD	0.000%	99.981%
9800	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.982%
9801	CROCODILE GARME	0.000%	99.982%
9802	ASCENCIO	0.000%	99.982%
9803	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.982%
9804	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.982%
9805	EQUITY FIN HOLD	0.000%	99.982%
9806	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.982%
9807	IMVESCOR RESTAU	0.000%	99.982%
9808	MACMAHON HOLDIN	0.000%	99.983%
9809	O LUXE HOLDINGS	0.000%	99.983%
9810	SUGIH ENERGY TB	0.000%	99.983%
9811	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.983%
9812	COXON PRECISE I	0.000%	99.983%
9813	VIDEOCON INDUST	0.000%	99.983%
9814	CATENA AB	0.000%	99.983%
9815	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.983%
9816	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.984%
9817	S.T.CHEMICAL CO	0.000%	99.984%
9818	MARUYAMA MFG CO	0.000%	99.984%
9819	LSL PROPERTY SE	0.000%	99.984%
9820	GAJAH TUNGGAL	0.000%	99.984%
9821	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.984%
9822	STARK TECHNOLOG	0.000%	99.984%
9823	TERNA ENERGY SA	0.000%	99.984%
9824	MIYOSHI OIL & F	0.000%	99.985%
9825	NISSEI INDUSTRI	0.000%	99.985%
9826	OLYMPIC CORP	0.000%	99.985%
9827	SHENGUAN HOLDIN	0.000%	99.985%
9828	GUANGNAN(HLDGS)	0.000%	99.985%
9829	CHINA ELEC OPTI	0.000%	99.985%
9830	FORTRESS PAPER	0.000%	99.985%
9831	AFFINE	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.986%
9833	NEW YORK & CO I	0.000%	99.986%
9834	NAPEC INC	0.000%	99.986%
9835	TOMEN DEVICES C	0.000%	99.986%
9836	INTRALOT SA - I	0.000%	99.986%
9837	TOP SPRING INTL	0.000%	99.986%
9838	PALADIN ENERGY	0.000%	99.986%
9839	DYNAMIC ELECTRO	0.000%	99.986%
9840	PACIFIC CURRENT	0.000%	99.986%
9841	ONO SOKKI CO	0.000%	99.987%
9842	LPP SA	0.000%	99.987%
9843	GLORIOUS SUN EN	0.000%	99.987%
9844	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.987%
9845	TOMORROW FOCUS	0.000%	99.987%
9846	XERIUM TECHNOLO	0.000%	99.987%
9847	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.987%
9848	COMPUGEN LTD	0.000%	99.987%
9849	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.987%
9850	LOGISTEC CORP C	0.000%	99.988%
9851	K.P.R. MILL	0.000%	99.988%
9852	CHINA HUIZHAN D	0.000%	99.988%
9853	TOTAL GABON	0.000%	99.988%
9854	KOSEI SECURITIE	0.000%	99.988%
9855	GALLANT VENTURE	0.000%	99.988%
9856	BOLU CIMENTO SA	0.000%	99.988%
9857	ESUN HOLDINGS L	0.000%	99.988%
9858	AUSWIDE BANK LT	0.000%	99.988%
9859	PVA TEPLA AG	0.000%	99.989%
9860	BGR ENERGY SYST	0.000%	99.989%
9861	HANISON CONSTRU	0.000%	99.989%
9862	KONG SUN HLDGS	0.000%	99.989%
9863	TOWN CENTRE SEC	0.000%	99.989%
9864	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.989%
9865	NIPPON FILCON C	0.000%	99.989%
9866	FERROLIGAS FERB	0.000%	99.989%
9867	PARADISE ENTERT	0.000%	99.989%
9868	MIN XIN HLDGS	0.000%	99.990%
9869	NAGARJUNA FERTI	0.000%	99.990%
9870	FRAGRANCE GROUP	0.000%	99.990%
9871	CHINA LOTSYNERG	0.000%	99.990%
9872	STEEL & TUBE HL	0.000%	99.990%
9873	ASPEN GROUP	0.000%	99.990%
9874	MIE HOLDINGS CO	0.000%	99.990%
9875	EXCELSIOR MEDIC	0.000%	99.990%
9876	DYNASTY FINE WI	0.000%	99.990%
9877	ALANDSBANKEN	0.000%	99.990%
9878	AMREP CORP COMMON STOCK USD.1	0.000%	99.991%
9879	TORIGOE CO LTD	0.000%	99.991%
9880	KAM HING INTERN	0.000%	99.991%
9881	TSH RESOURCES B	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.991%
9883	CONSTRUCTORA CO	0.000%	99.991%
9884	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.991%
9885	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.991%
9886	PRIME MEDIA GRO	0.000%	99.991%
9887	NRJ GROUP	0.000%	99.991%
9888	ASANTE INC	0.000%	99.991%
9889	HOKKAIDO GAS CO	0.000%	99.992%
9890	ZEDGE INC CL B COMMON STOCK	0.000%	99.992%
9891	INNODATA INC COMMON STOCK USD.01	0.000%	99.992%
9892	PETRUS RESOURCE	0.000%	99.992%
9893	MEDICAL SYSTEM	0.000%	99.992%
9894	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.992%
9895	DELTICOM AG	0.000%	99.992%
9896	US AUTO PARTS N	0.000%	99.992%
9897	SKELLERUP HOLDI	0.000%	99.992%
9898	GET NICE FINANC	0.000%	99.992%
9899	CHINA PROPRTIE	0.000%	99.993%
9900	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.993%
9901	SUNWAY CONSTRUC	0.000%	99.993%
9902	CHINA RARE EART	0.000%	99.993%
9903	HIPAY GROUP SA	0.000%	99.993%
9904	BOUSTEAD PROJEC	0.000%	99.993%
9905	ALTIUM LTD	0.000%	99.993%
9906	WORLD HOLDINGS	0.000%	99.993%
9907	ANXIN-CHINA HOL	0.000%	99.993%
9908	ADDNODE GROUP A	0.000%	99.993%
9909	MIMAKI ENGINEER	0.000%	99.993%
9910	HITE HOLDINGS C	0.000%	99.993%
9911	REAL NUTRICEUTI	0.000%	99.994%
9912	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.994%
9913	DYNA-MAC HOLDIN	0.000%	99.994%
9914	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.994%
9915	MEGASTUDY CO LT	0.000%	99.994%
9916	MINGFA GROUP	0.000%	99.994%
9917	FOUNTAIN SET HL	0.000%	99.994%
9918	GROUPE OPEN	0.000%	99.994%
9919	CATABASIS PHARM	0.000%	99.994%
9920	PROSAFE ASA	0.000%	99.994%
9921	MCKAY SECURITIE	0.000%	99.994%
9922	PYI CORPORATION	0.000%	99.994%
9923	BOUSTEAD PLANTA	0.000%	99.995%
9924	BERJAYA LAND BH	0.000%	99.995%
9925	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.995%
9926	BROCKMAN MINING	0.000%	99.995%
9927	ORASCOM DEVELOP	0.000%	99.995%
9928	TELEGRAAF MEDIA	0.000%	99.995%
9929	SILVER BASE GRO	0.000%	99.995%
9930	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.995%
9931	SINON CORP	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	LEES PHARMACEUT	0.000%	99.995%
9933	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.995%
9934	NIHON TRIM CO	0.000%	99.995%
9935	CVC BRASIL OP A	0.000%	99.995%
9936	April Group	0.000%	99.996%
9937	ABAN OFFSHORE	0.000%	99.996%
9938	JINDAL SAW LTD	0.000%	99.996%
9939	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.996%
9940	STRAD ENERGY SE	0.000%	99.996%
9941	TV AZTECA	0.000%	99.996%
9942	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.996%
9943	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.996%
9944	BRILLIANT CIRCL	0.000%	99.996%
9945	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.996%
9946	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9947	PERPETUAL ENERG	0.000%	99.996%
9948	O'KEY GROUP SA	0.000%	99.996%
9949	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.996%
9950	BANK OF KOCHI L	0.000%	99.996%
9951	QUMU CORP COMMON STOCK USD.01	0.000%	99.997%
9952	TRUBA ALAM MANU	0.000%	99.997%
9953	KAPPA CREATE CO	0.000%	99.997%
9954	TROY RESOURCES	0.000%	99.997%
9955	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.997%
9956	ECOSYNTHETIX IN	0.000%	99.997%
9957	A&D CO LTD	0.000%	99.997%
9958	AFRICAN PHOENIX	0.000%	99.997%
9959	ALTIMUNE INC COMMON STOCK USD.0001	0.000%	99.997%
9960	MEGASTUDY EDUCA	0.000%	99.997%
9961	FALCON ENERGY G	0.000%	99.997%
9962	TEEKAY TANKERS	0.000%	99.997%
9963	CHINA DAYE NON-	0.000%	99.997%
9964	GRAND BAOXIN AU	0.000%	99.997%
9965	AXTEL SAB DE CV	0.000%	99.997%
9966	JINDAL POLY FIL	0.000%	99.997%
9967	BUWOG AG RTS EX	0.000%	99.997%
9968	BONJOUR HOLDING	0.000%	99.998%
9969	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
9970	YEO HIAP SENG	0.000%	99.998%
9971	SLATER & GORDON	0.000%	99.998%
9972	MIDLAND IC&I LT	0.000%	99.998%
9973	LUKS GROUP (VH)	0.000%	99.998%
9974	QUNXING PAPER H	0.000%	99.998%
9975	CHINA SOFT POWE	0.000%	99.998%
9976	TECHNICOLOR	0.000%	99.998%
9977	BLOOMSBURY PUBL	0.000%	99.998%
9978	YONGNAM HOLDING	0.000%	99.998%
9979	DAN FORM HOLDIN	0.000%	99.998%
9980	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.998%
9981	SKYLINE CORP	0.000%	99.998%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	TEIXEIRA DUARTE	0.000%	99.998%
9983	ADVEO GROUP INT	0.000%	99.998%
9984	AFRICA ISRAEL I	0.000%	99.998%
9985	CGG SPON ADR ADR	0.000%	99.998%
9986	TUNAS RIDEAN	0.000%	99.998%
9987	TONLY ELECTRONI	0.000%	99.999%
9988	ARRIUM LTD	0.000%	99.999%
9989	CENTAUR MEDIA	0.000%	99.999%
9990	SALMAT LTD	0.000%	99.999%
9991	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
9992	JAKARTA INTL HT	0.000%	99.999%
9993	QUBE HOLDINGS L	0.000%	99.999%
9994	DOGUS OTOMOTIV	0.000%	99.999%
9995	AEGON NV	0.000%	99.999%
9996	EZRA HOLDINGS	0.000%	99.999%
9997	WATPAC LIMITED	0.000%	99.999%
9998	DYAX CORPORATIO	0.000%	99.999%
9999	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
10000	TAKACHIHO KOHEK	0.000%	99.999%
10001	CARINDALE PROPE	0.000%	99.999%
10002	BANRO CORP	0.000%	99.999%
10003	MAX VENTURES &	0.000%	99.999%
10004	CHINA ENVIRONME	0.000%	99.999%
10005	CHIA HSIN CEMEN	0.000%	99.999%
10006	ASALEO CARE LTD	0.000%	99.999%
10007	PACIFIC ANDES I	0.000%	99.999%
10008	EMPRESAS ICA SA	0.000%	99.999%
10009	ITE TECH INC	0.000%	99.999%
10010	BE GROUP AB	0.000%	99.999%
10011	SINAR MAS MULTI	0.000%	99.999%
10012	SSANGYONG INFOR	0.000%	99.999%
10013	ENERGY ABSOLUTE	0.000%	99.999%
10014	QINQIN FOODSTUF	0.000%	99.999%
10015	POLARIS SOFTWAR	0.000%	100.000%
10016	SOCIETE MANUTAN	0.000%	100.000%
10017	TEN NETWORK HLD	0.000%	100.000%
10018	CUDECO LIMITED	0.000%	100.000%
10019	HILLS INDUSTRIE	0.000%	100.000%
10020	XINYI SOLAR HLD	0.000%	100.000%
10021	ARALEZ PHARMACE	0.000%	100.000%
10022	LYDIAN INTERNAT	0.000%	100.000%
10023	SAFEWAY INC	0.000%	100.000%
10024	SIPEF SA RTS EX	0.000%	100.000%
10025	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10026	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10027	REDKNEE SOLUTIO	0.000%	100.000%
10028	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10029	KENMARE RESOURC	0.000%	100.000%
10030	SWIBER HOLDINGS	0.000%	100.000%
10031	D AMICO INTL SH	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	SPORTECH PLC	0.000%	100.000%
10033	TPI TRIUNFO PAR	0.000%	100.000%
10034	FUTURE WORLD FI	0.000%	100.000%
10035	DAEWOO SHIPBUIL	0.000%	100.000%
10036	TALVIVAARA MINI	0.000%	100.000%
10037	PARSVNATH DEVEL	0.000%	100.000%
10038	CHENNAI SUPER K	0.000%	100.000%
10039	ZENITH CAPITAL	0.000%	100.000%
10040	SING HOLDINGS L	0.000%	100.000%
10041	JITF INFRALOGIS	0.000%	100.000%
10042	BASLER KANTONAL	0.000%	100.000%
10043	BANCA MONTE DEI	0.000%	100.000%
10044	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10045	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10046	ORMAT TECHNOLOG	0.000%	100.000%
10047	RB ENERGY INC	0.000%	100.000%
10048	BANCO PAN SA	0.000%	100.000%
10049	ENERGIX-RENEWAB	0.000%	100.000%
10050	DEVA HLDG	0.000%	100.000%
10051	KARDEMIR KARABU	-	100.000%
10052	FERROGLOBE PLC	-	100.000%
10053	WARRANTS CONTRA	-	100.000%
10054	TOUCHSTONE EXPL	-	100.000%
10055	EGANAGOLDPFEIL	-	100.000%
10056	ALAPIS HOLDING	-	100.000%
10057	RHB CAPITAL BHD	-	100.000%
10058	LIGHTSTREAM RES	-	100.000%
10059	MINCO BASE META	-	100.000%
10060	SNS REAAL GROEP	-	100.000%
10061	PEACE MARK HLDG	-	100.000%
10062	QLT INC DOJ/SEC	-	100.000%
10063	C A DE MEDITERR	-	100.000%
10064	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10065	INTERCELL AG RI	-	100.000%
10066	BERLIAN LAJU TA	-	100.000%
10067	ANGLO IRISH BAN	-	100.000%
10068	IP GROUP PLC RT	-	100.000%
10069	CHINA LUMENA NE	-	100.000%
10070	PRIME AET & D H	-	100.000%
10071	PRIME RETIREMEN	-	100.000%
10072	AFREN PLC COMMO	-	100.000%
10073	MIN XIN HLDGS L	-	100.000%
10074	QLT INC WTS EXP	-	100.000%
10075	SCANIA AB	-	100.000%
10076	CRAFT OIL LTD	-	100.000%
10077	PESCANOVA SA	-	100.000%
10078	BCO ESPIR SANTO	-	100.000%
10079	RREEF CHINA COM	-	100.000%
10080	HANFENG EVERGRE	-	100.000%
10081	CHINA METAL REC	-	100.000%

	<b>SECURITY NAME</b>	<b>% OF PORTFOLIO</b>	<b>CUMULATIVE %</b>
10082	FRASER PAPERS I	-	100.000%
10083	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10084	VIRGIN AUSTRALI	-	100.000%
10085	QLT INC CLASS A	-	100.000%
10086	CARE PROPERTY I	-	100.000%