

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

As of September 29, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.746%	0.746%
2	BANK OF MONTREAL COMMON STOCK	0.688%	1.434%
3	APPLE INC	0.661%	2.096%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.646%	2.742%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.621%	3.362%
6	TORONTO DOMINION BANK COMMON STOCK	0.575%	3.937%
7	WELLS FARGO + CO COMMON STOCK USD1.666	0.547%	4.484%
8	SUNCOR ENERGY INC COMMON STOCK	0.520%	5.005%
9	ROYAL BANK OF CANADA COMMON STOCK	0.478%	5.483%
10	EXXON MOBIL CORP COMMON STOCK	0.454%	5.937%
11	CAD - London	0.380%	6.317%
12	BANK OF AMERICA	0.369%	6.685%
13	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.337%	7.023%
14	INTEL CORP COMMON STOCK USD.001	0.332%	7.355%
15	CHEVRON CORP COMMON STOCK USD.75	0.321%	7.676%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.312%	7.988%
17	MANULIFE FINANCIAL CORP COMMON STOCK	0.310%	8.298%
18	COMCAST CORP CLASS A COMMON STOCK USD.01	0.307%	8.605%
19	PFIZER INC COMMON STOCK USD.05	0.297%	8.902%
20	CITIGROUP INC COMMON STOCK USD.01	0.271%	9.174%
21	MAGNA INTERNATIONAL INC COMMON STOCK	0.257%	9.431%
22	SWEDISH GOVT 3.	0.256%	9.687%
23	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.250%	9.937%
24	WAL-MART STORES	0.248%	10.185%
25	CANADIAN NATURAL RESOURCES COMMON STOCK	0.248%	10.433%
26	CISCO SYSTEMS	0.246%	10.679%
27	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.244%	10.923%
28	SAMSUNG ELECTRO	0.237%	11.160%
29	NATIONAL BK CDA	0.227%	11.387%
30	TECK RESOURCES LTD CLS B COMMON STOCK	0.218%	11.605%
31	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.215%	11.820%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	ORACLE CORP SR UNSECURED 09/21 1.9	0.213%	12.033%
33	TOTAL SA	0.208%	12.241%
34	SUN LIFE FINANCIAL INC COMMON STOCK	0.206%	12.447%
35	HSBC HOLDINGS PLC SPONS ADR	0.199%	12.646%
36	NESTLE SA	0.198%	12.843%
37	CANADA HOUSING	0.192%	13.035%
38	FACEBOOK INC A COMMON STOCK USD.000006	0.185%	13.221%
39	ENBRIDGE INC COMMON STOCK	0.185%	13.406%
40	FRENCH REPUBLIC	0.183%	13.589%
41	UNITEDHEALTH GR	0.183%	13.771%
42	PROCTER + GAMBLE CO/THE COMMON STOCK	0.181%	13.952%
43	AMAZON.COM INC	0.178%	14.129%
44	TRANSCANADA CORP COMMON STOCK	0.177%	14.306%
45	ALPHABET INC CL C COMMON STOCK USD.001	0.174%	14.481%
46	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.172%	14.653%
47	ALPHABET INC CL A COMMON STOCK USD.001	0.169%	14.822%
48	GENERAL MOTORS CO COMMON STOCK USD.01	0.168%	14.990%
49	DAIMLER AG	0.167%	15.157%
50	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.166%	15.324%
51	TOYOTA MOTOR CO	0.164%	15.488%
52	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.161%	15.649%
53	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.160%	15.809%
54	SINGAPORE GOVER	0.160%	15.970%
55	CANADIAN NATL RAILWAY CO COMMON STOCK	0.159%	16.129%
56	UK(GOVT OF) 4.2	0.159%	16.288%
57	LANDWIRT RENTEN	0.157%	16.445%
58	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.157%	16.602%
59	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.154%	16.756%
60	REP AUSTRIA GOV	0.154%	16.910%
61	CHINA CONST BK	0.153%	17.062%
62	US TREASURY N/B 05/25 2.125	0.150%	17.213%
63	VODAFONE GROUP	0.149%	17.361%
64	NETWORK RAIL IN	0.143%	17.505%
65	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.142%	17.647%
66	WALT DISNEY(HLD	0.140%	17.787%
67	KREDIT FUER WIE	0.140%	17.926%
68	SWEDEN GOVERNME	0.139%	18.066%
69	BHP BILLITON LT	0.139%	18.204%
70	CVS HEALTH CORP COMMON STOCK USD.01	0.137%	18.341%
71	LANDESKREDITBAN	0.135%	18.476%
72	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.134%	18.610%
73	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.131%	18.741%
74	FORD MOTOR CO COMMON STOCK USD.01	0.130%	18.871%
75	FRENCH REP GOVT	0.129%	19.000%
76	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.127%	19.127%
77	BCE INC COMMON STOCK	0.127%	19.254%
78	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.126%	19.380%
79	KOMMUNINVEST I	0.126%	19.506%
80	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.125%	19.631%
81	MERCK + CO. INC. COMMON STOCK USD.5	0.125%	19.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	MORGAN STANLEY COMMON STOCK USD.01	0.124%	19.880%
83	QUALCOMM INC COMMON STOCK USD.0001	0.124%	20.004%
84	APPLE INC SR UNSECURED 02/21 2.25	0.124%	20.128%
85	KOMMUNINVEST I	0.124%	20.252%
86	ROYAL DUTCH SHELL SPON ADR A ADR	0.124%	20.376%
87	BP PLC	0.124%	20.499%
88	BASF SE	0.120%	20.620%
89	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.120%	20.740%
90	SWEDISH EXP CRE	0.118%	20.857%
91	TIME WARNER INC COMMON STOCK USD.01	0.117%	20.974%
92	WESTPAC BKG COR	0.116%	21.090%
93	WASTE CONNECTIONS INC COMMON STOCK	0.116%	21.206%
94	US BANCORP COMMON STOCK USD.01	0.115%	21.321%
95	KINROSS GOLD CORP COMMON STOCK	0.114%	21.435%
96	BNP PARIBAS SA	0.113%	21.548%
97	AMGEN INC COMMON STOCK USD.0001	0.113%	21.661%
98	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.113%	21.774%
99	UNION PACIFIC CORP COMMON STOCK USD2.5	0.112%	21.886%
100	MICRON TECHNOLO	0.112%	21.998%
101	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.110%	22.107%
102	SIMON PROPERTY GROUP INC REIT USD.0001	0.108%	22.216%
103	ROYAL BK OF CAN	0.108%	22.323%
104	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.107%	22.431%
105	UNEDIC ASSEO 0.	0.107%	22.538%
106	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.107%	22.645%
107	ORACLE CORP COMMON STOCK USD.01	0.107%	22.751%
108	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.105%	22.856%
109	PNC BANK	0.104%	22.960%
110	MICROSOFT CORP	0.104%	23.064%
111	LUNDIN MINING C	0.103%	23.167%
112	ENCANA CORP COMMON STOCK	0.103%	23.269%
113	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.102%	23.372%
114	HONDA MOTOR CO	0.102%	23.474%
115	ROYAL DUTCH SHE	0.102%	23.575%
116	ALLERGAN PLC	0.101%	23.677%
117	NOVARTIS AG	0.101%	23.777%
118	AGRIUM INC COMMON STOCK NPV	0.101%	23.878%
119	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.100%	23.979%
120	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.100%	24.079%
121	SINGAPORE GOVT	0.100%	24.178%
122	BANCO SANTANDER	0.100%	24.278%
123	TRAVELERS COS	0.099%	24.378%
124	COCA-COLA CO	0.098%	24.475%
125	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.098%	24.573%
126	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.097%	24.670%
127	NESTLE FINANCE	0.097%	24.767%
128	IBM CORP SR UNSECURED 01/22 2.5	0.097%	24.864%
129	CHEVRON CORP 2.	0.097%	24.961%
130	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.096%	25.057%
131	ANTHEM INC COMMON STOCK USD.01	0.096%	25.153%

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132	COOPERATIEVE RA	0.095%	25.248%
133	INDUSTRIAL & CO	0.095%	25.343%
134	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.094%	25.437%
135	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.094%	25.531%
136	ABBOTT LABORATORIES COMMON STOCK	0.094%	25.625%
137	KINGDOM BELGIUM	0.094%	25.719%
138	GILEAD SCIENCES	0.094%	25.813%
139	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.093%	25.906%
140	BARRICK GOLD CORP COMMON STOCK	0.093%	25.999%
141	AGNICO EAGLE MINES LTD COMMON STOCK	0.093%	26.092%
142	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.093%	26.185%
143	MEDTRONIC PLC	0.092%	26.277%
144	DEUTSCHE BAHN F	0.091%	26.368%
145	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.090%	26.458%
146	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.089%	26.547%
147	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.089%	26.636%
148	CHEVRON CORP SR UNSECURED 06/23 3.191	0.089%	26.724%
149	AMERICAN TOWER CORP REIT USD.01	0.088%	26.812%
150	ROYAL DUTCH SH-	0.087%	26.899%
151	ACE LTD	0.087%	26.986%
152	CONOCOPHILLIPS COMMON STOCK USD.01	0.087%	27.073%
153	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.086%	27.159%
154	INDUSTRIAL ALLI	0.086%	27.245%
155	HOME DEPOT INC COMMON STOCK USD.05	0.086%	27.330%
156	VALERO ENERGY C	0.085%	27.415%
157	DEUTSCHE TELEKO	0.085%	27.500%
158	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.085%	27.585%
159	AGENCE FRANCAIS	0.084%	27.669%
160	SCHLUMBERGER LTD COMMON STOCK USD.01	0.084%	27.754%
161	CENOVUS ENERGY INC COMMON STOCK	0.084%	27.838%
162	SIEMENS AG	0.084%	27.922%
163	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.084%	28.006%
164	HITACHI	0.084%	28.090%
165	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.084%	28.174%
166	MICROSOFT CORP SR UNSECURED 11/20 2	0.083%	28.257%
167	FORTIS INC COMMON STOCK	0.083%	28.341%
168	UNIBAIL-RODAMCO	0.083%	28.424%
169	DELTA AIRLINES	0.082%	28.506%
170	WEST FRASER TIM	0.082%	28.589%
171	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.082%	28.670%
172	FEDEX CORPORATI	0.082%	28.752%
173	AUST & NZ BANK	0.082%	28.834%
174	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.081%	28.915%
175	TENCENT HLDGS L	0.081%	28.995%
176	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.079%	29.075%
177	GOLDCORP INC COMMON STOCK	0.079%	29.154%
178	VOLKSWAGEN AG	0.079%	29.232%
179	BAYERISCHE MOTO	0.079%	29.311%
180	CANADIAN TIRE C	0.078%	29.389%
181	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.078%	29.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	NATL AUSTRALIA	0.078%	29.546%
183	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.078%	29.623%
184	CSX CORP	0.077%	29.700%
185	SHAW COMMUNICATIONS INC B COMMON STOCK	0.077%	29.777%
186	NOVARTIS CAP CO	0.076%	29.853%
187	FIRST QUANTUM M	0.076%	29.929%
188	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.076%	30.006%
189	SANOFI-AVENTIS	0.076%	30.082%
190	NEWBELCO SA/NV	0.076%	30.158%
191	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.076%	30.233%
192	CATERPILLAR INC COMMON STOCK USD1.0	0.076%	30.309%
193	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.075%	30.384%
194	BRIT AMER TOBAC	0.075%	30.460%
195	SINGAPORE GOVT	0.075%	30.535%
196	CAPITAL ONE FIN	0.075%	30.609%
197	SNCF RESEAU 3.1	0.074%	30.684%
198	KINDER MORGAN INC COMMON STOCK USD.01	0.074%	30.758%
199	IBM CORP SR UNSECURED 02/21 2.25	0.074%	30.832%
200	CIGNA CORP	0.074%	30.906%
201	GLENCORE XSTRA	0.074%	30.979%
202	NORFOLK STHN CO	0.073%	31.052%
203	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.073%	31.126%
204	ABB LTD	0.073%	31.199%
205	EQUINIX INC REIT USD.001	0.073%	31.271%
206	APPLE INC SR UNSECURED 02/22 2.5	0.072%	31.344%
207	CHINA EVERGRAND	0.072%	31.416%
208	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.072%	31.488%
209	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.071%	31.559%
210	FINNING INTL LT	0.071%	31.629%
211	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.070%	31.699%
212	RIO TINTO PLC SPON ADR ADR	0.070%	31.769%
213	PROLOGIS INC REIT USD.01	0.070%	31.839%
214	BLACKBERRY LTD COMMON STOCK	0.070%	31.909%
215	PEPSICO INC COMMON STOCK USD.017	0.070%	31.978%
216	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.069%	32.048%
217	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.069%	32.117%
218	BLACKROCK INC COMMON STOCK USD.01	0.069%	32.185%
219	VALE SA	0.068%	32.254%
220	BOEING CO/THE COMMON STOCK USD5.0	0.068%	32.322%
221	WESTPAC BANK CO	0.068%	32.389%
222	LINAMAR CORP	0.067%	32.457%
223	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.067%	32.524%
224	TARGET CORPORAT	0.067%	32.592%
225	NVIDIA CORP	0.067%	32.659%
226	PUBLIC STORAGE	0.067%	32.726%
227	PROVINCE OF QUE	0.066%	32.792%
228	BERKSHIRE HATHA	0.066%	32.857%
229	ORANGE SA	0.065%	32.923%
230	MARATHON PETROLEUM CORP COMMON STOCK	0.065%	32.988%
231	TELUS CORPORATI	0.065%	33.053%

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232	NATL AUSTRALIA	0.065%	33.118%
233	IBERDROLA SA	0.065%	33.182%
234	VERESEN INC.	0.065%	33.247%
235	BK NEDERLANDSE	0.064%	33.311%
236	CHEVRON CORP SR UNSECURED 03/20 1.961	0.064%	33.375%
237	ARC RESOURCES L	0.063%	33.438%
238	CHINA NATIONAL	0.063%	33.501%
239	ENGIE	0.063%	33.564%
240	ABBVIE INC COMMON STOCK USD.01	0.063%	33.627%
241	ROCHE HOLDING A	0.063%	33.690%
242	DIGITAL REALTY	0.062%	33.751%
243	PFIZER INC	0.062%	33.813%
244	AFLAC INC COMMON STOCK USD.1	0.062%	33.875%
245	APPLE INC SR UNSECURED 05/23 2.4	0.062%	33.936%
246	AGENCE FRANCAIS	0.061%	33.997%
247	EMPIRE CO LTD N	0.061%	34.059%
248	NISSAN MOTOR CO	0.061%	34.120%
249	ALLSTATE CORP COMMON STOCK USD.01	0.061%	34.181%
250	ZURICH FIN SVS	0.061%	34.242%
251	IAMGOLD CORP COMMON STOCK	0.061%	34.303%
252	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.060%	34.363%
253	ENERPLUS CORP COMMON STOCK	0.060%	34.423%
254	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.060%	34.483%
255	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.059%	34.542%
256	TAIWAN SEMI-ADR	0.059%	34.601%
257	MCDONALD S CORP COMMON STOCK USD.01	0.059%	34.660%
258	BCO BILBAO VIZC	0.059%	34.719%
259	TEXAS INSTRUMEN	0.059%	34.778%
260	DOLLAR TREE INC	0.059%	34.837%
261	MASTERCARD INC A COMMON STOCK USD.0001	0.058%	34.896%
262	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.058%	34.954%
263	CANADIAN WESTER	0.058%	35.012%
264	INTL BUSINESS M	0.058%	35.071%
265	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.058%	35.129%
266	PAN AMERICAN SILVER CORP COMMON STOCK	0.058%	35.187%
267	TFI INTERNATION	0.058%	35.245%
268	ONTARIO(PROV OF	0.058%	35.302%
269	LANDESKREDITBAN	0.058%	35.360%
270	CK HUTCHINSON H	0.057%	35.417%
271	INTL BK RECON &	0.057%	35.475%
272	FIAT CHRYSLER A	0.057%	35.532%
273	NOVARTIS AG SPONSORED ADR ADR	0.057%	35.589%
274	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.057%	35.647%
275	CRESCENT POINT ENERGY CORP COMMON STOCK	0.057%	35.704%
276	BAYER AG	0.057%	35.761%
277	MICHELIN(CGDE)	0.057%	35.818%
278	CORNING INC COMMON STOCK USD.5	0.057%	35.875%
279	AIR CANADA	0.057%	35.932%
280	FMS WERTMANAGEM	0.057%	35.989%
281	CAMECO CORP COMMON STOCK	0.057%	36.046%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	PROV OF SASK CA	0.056%	36.102%
283	WHITECAP RESOUR	0.056%	36.158%
284	SOC GENERALE	0.056%	36.214%
285	BK OF NOVA SCOT	0.056%	36.270%
286	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.056%	36.326%
287	DANAHER CORP COMMON STOCK USD.01	0.056%	36.382%
288	METLIFE INC COMMON STOCK USD.01	0.055%	36.437%
289	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.055%	36.492%
290	ANDEAVOR COMMON STOCK USD.167	0.055%	36.548%
291	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.055%	36.603%
292	EBAY INC	0.055%	36.657%
293	ASSIC GENERALI	0.055%	36.712%
294	PING AN INSURAN	0.055%	36.767%
295	TOURMALINE OIL	0.055%	36.822%
296	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.055%	36.876%
297	B2GOLD CORP COM	0.055%	36.931%
298	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.055%	36.986%
299	BROADCOM LTD	0.054%	37.040%
300	WESTJET AIRLINE	0.054%	37.095%
301	MOLSONCOORS-B-U	0.054%	37.149%
302	EUROPEAN INVEST	0.054%	37.203%
303	3M CO COMMON STOCK USD.01	0.054%	37.258%
304	BEST BUY CO INC	0.054%	37.312%
305	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.054%	37.366%
306	ALLIANZ AG	0.054%	37.420%
307	WELLTOWER INC REIT USD1.0	0.054%	37.474%
308	DEXIA CREDIT LO	0.054%	37.528%
309	ALTRIA GROUP INC COMMON STOCK USD.333	0.054%	37.582%
310	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.054%	37.635%
311	CAE INC COMMON STOCK	0.054%	37.689%
312	AVALONBAY COMMUNITIES INC REIT USD.01	0.053%	37.742%
313	EUROPEAN INVEST	0.053%	37.795%
314	EQUITY RESIDENT	0.052%	37.847%
315	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.052%	37.900%
316	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.052%	37.952%
317	IMPERIAL OIL LTD COMMON STOCK	0.052%	38.004%
318	HON HAI PRECISI	0.052%	38.056%
319	SHELL INTL.FIN.	0.052%	38.108%
320	THOMSON REUTERS CORP COMMON STOCK	0.052%	38.160%
321	MERCK + CO INC SR UNSECURED 02/22 2.35	0.052%	38.211%
322	EATON CORP PLC	0.052%	38.263%
323	SNC-LAVALIN GRO	0.052%	38.315%
324	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.052%	38.366%
325	BANK OF CHINA L	0.052%	38.418%
326	AETNA INC COMMON STOCK USD.01	0.051%	38.469%
327	AIA GROUP LTD	0.051%	38.520%
328	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.051%	38.572%
329	KOMMUNALBANKEN	0.051%	38.623%
330	NEDERLANDSE WAT	0.051%	38.674%
331	BB+T CORP COMMON STOCK USD5.0	0.051%	38.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	SUMITOMO MITSUI	0.051%	38.776%
333	BANK OF MONTREA	0.051%	38.827%
334	CROWN CASTLE INTL CORP REIT USD.01	0.051%	38.877%
335	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.051%	38.928%
336	MCKESSON CORP.	0.050%	38.979%
337	ENBRIDGE	0.050%	39.029%
338	SOUTHWEST AIRLI	0.050%	39.079%
339	WESTERN DIGITAL	0.050%	39.129%
340	CMNWLTH BK OF A	0.050%	39.179%
341	WSP GLOBAL INC	0.050%	39.229%
342	CHINA MOBILE LT	0.050%	39.278%
343	CELGENE CORP	0.050%	39.328%
344	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.049%	39.377%
345	HUMANA INC	0.049%	39.427%
346	METHANEX CORP COMMON STOCK	0.049%	39.476%
347	COTT CORP	0.049%	39.525%
348	VENTAS INC-REIT	0.049%	39.574%
349	MITSUBISHI UFJ	0.049%	39.623%
350	ENI S.P.A.	0.048%	39.671%
351	LLOYDS BANKING	0.048%	39.719%
352	GEORGE WESTON L	0.048%	39.768%
353	WESTPAC BKG COR	0.048%	39.816%
354	STATE STREET CORP COMMON STOCK USD1.0	0.048%	39.864%
355	NATL AUST BANK	0.048%	39.911%
356	HYNIX SEMICONDU	0.048%	39.959%
357	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.048%	40.007%
358	TOYOTA MOTOR CO	0.048%	40.054%
359	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.047%	40.102%
360	GILDAN ACTIVEWEAR INC COMMON STOCK	0.047%	40.149%
361	DISCOVER FINL S	0.047%	40.196%
362	PACCAR INC	0.047%	40.243%
363	SWEDEN GOVERNME	0.047%	40.289%
364	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.046%	40.336%
365	BANK NEDERLANDS	0.046%	40.382%
366	ANGLO AMERICAN	0.046%	40.428%
367	WOODSIDE PETROL	0.046%	40.474%
368	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.046%	40.520%
369	ALLIANZ SE SPON ADR ADR	0.046%	40.567%
370	LOBLAW COS LTD	0.046%	40.613%
371	LVMH MOET HENNE	0.046%	40.658%
372	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.046%	40.704%
373	ALIMENTATION CO	0.046%	40.750%
374	PHILLIPS 66 COMMON STOCK	0.046%	40.796%
375	CANADIAN (GOVT	0.046%	40.841%
376	ITAU UNIBANCO S	0.045%	40.887%
377	PFIZER INC 0.25	0.045%	40.932%
378	ASTRAZENECA PLC SPONS ADR ADR	0.045%	40.977%
379	AXA	0.045%	41.023%
380	UBS GROUP	0.045%	41.068%
381	COSTCO WHOLESALE	0.045%	41.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	UPM-KYMMENE OYJ	0.045%	41.157%
383	STARS GROUP INC/THE COMMON STOCK	0.044%	41.202%
384	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.044%	41.246%
385	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.044%	41.291%
386	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.044%	41.335%
387	TOTAL CAPITAL I	0.044%	41.379%
388	LAURENTIAN BANK	0.044%	41.423%
389	EUROPEAN INVEST	0.044%	41.468%
390	DIAGEO PLC ADR	0.044%	41.512%
391	CCL INDS INC CL	0.044%	41.556%
392	PEUGEOT SA	0.044%	41.600%
393	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.044%	41.643%
394	SUNTRUST BANKS	0.044%	41.687%
395	TE CONNECTIVITY	0.044%	41.731%
396	MGM MIRAGE INC	0.044%	41.775%
397	E.ON SE	0.044%	41.819%
398	BK NED GEMEENTE	0.044%	41.862%
399	CME GROUP INC COMMON STOCK USD.01	0.044%	41.906%
400	DOLLARAMA INC	0.044%	41.950%
401	mitsubishi chem	0.044%	41.993%
402	PROCTER & GAMBL	0.044%	42.037%
403	LINK R/EST INVE	0.043%	42.081%
404	LEAR CORP	0.043%	42.124%
405	ING GROEP NV	0.043%	42.167%
406	TOTAL CAPITAL I	0.043%	42.210%
407	SONY CORP	0.043%	42.253%
408	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.043%	42.296%
409	INTACT FINANCIA	0.043%	42.339%
410	TMX GROUP LTD	0.042%	42.381%
411	NEW GOLD INC COMMON STOCK	0.042%	42.424%
412	KBC GROEP NV	0.042%	42.466%
413	CONCHO RESOURCE	0.042%	42.508%
414	ELEMENT FINANCI	0.042%	42.551%
415	AGENCE FRANCAIS	0.042%	42.593%
416	TYSON FOODS INC	0.042%	42.635%
417	MAPLE LEAF FOOD	0.042%	42.678%
418	JOHNSON CONTROL	0.042%	42.720%
419	TEMASEK FINL I	0.042%	42.762%
420	JX HOLDINGS INC	0.042%	42.804%
421	BOSTON PROPERTIES INC REIT USD.01	0.042%	42.846%
422	GREAT WEST LIFE	0.042%	42.887%
423	FREEPORT-MCMORA	0.042%	42.929%
424	T MOBILE US INC COMMON STOCK USD.0001	0.042%	42.971%
425	AKZO NOBEL NV	0.042%	43.012%
426	COMPAGNIE DE SA	0.042%	43.054%
427	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.042%	43.096%
428	HUSKY ENERGY IN	0.042%	43.137%
429	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.042%	43.179%
430	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.041%	43.220%
431	FRENCH REPUBLIC	0.041%	43.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	FIFTH THIRD BAN	0.041%	43.303%
433	CONTINENTAL AG	0.041%	43.344%
434	SHELL INTL.FIN.	0.041%	43.385%
435	SHELL INTERNATI	0.041%	43.426%
436	ROYAL BANK OF C	0.041%	43.467%
437	NORDEA AB	0.041%	43.508%
438	RIO TINTO	0.041%	43.549%
439	RWE AG (NEU)	0.041%	43.590%
440	CONSTELLATION S	0.041%	43.631%
441	RAYTHEON COMPANY COMMON STOCK USD.01	0.041%	43.672%
442	DENMARK GOVT BO	0.041%	43.713%
443	KROGER CO	0.041%	43.753%
444	CGI GROUP INC CLASS A COMMON STOCK	0.040%	43.794%
445	ROCKWELL COLLIN	0.040%	43.834%
446	CENTURYLINK INC COMMON STOCK USD1.0	0.040%	43.875%
447	SOLVAY	0.040%	43.915%
448	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.040%	43.955%
449	WHIRLPOOL CORP	0.040%	43.995%
450	NOVO-NORDISK AS	0.040%	44.035%
451	RIOCAN REAL EST	0.040%	44.075%
452	MIZUHO FINANCA	0.040%	44.115%
453	SVENSKA HANDELS	0.040%	44.155%
454	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.040%	44.195%
455	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.040%	44.235%
456	WILLIAMS COS IN	0.040%	44.274%
457	YAMANA GOLD INC COMMON STOCK	0.040%	44.314%
458	CIE FINANCIERE	0.040%	44.354%
459	BRIDGESTONE COR	0.040%	44.393%
460	BHP BILLITON PL	0.040%	44.433%
461	OCEANAGOLD CORP	0.040%	44.472%
462	SOFTBANK CORP	0.039%	44.512%
463	ALAMOS GOLD INC CLASS A COMMON STOCK	0.039%	44.551%
464	KONINKLIJKE AHO	0.039%	44.591%
465	CRH	0.039%	44.630%
466	STATOIL ASA	0.039%	44.669%
467	VOLVO AB	0.039%	44.708%
468	GENERAL ELECTRI	0.039%	44.748%
469	ASAHI KASEI COR	0.039%	44.787%
470	DAVITA INC COMMON STOCK USD.001	0.039%	44.826%
471	ROLLS-ROYCE GRO	0.039%	44.865%
472	INTER-AMERICAN	0.039%	44.903%
473	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.039%	44.942%
474	CARNIVAL CORP COMMON STOCK USD.01	0.039%	44.981%
475	CENTENE CORP COMMON STOCK USD.001	0.039%	45.019%
476	REPSOL SA	0.038%	45.058%
477	COGECO COMMUNIC	0.038%	45.096%
478	EASTMAN CHEMICA	0.038%	45.134%
479	GEN DYNAMICS CO	0.038%	45.173%
480	KIRKLAND LAKE G	0.038%	45.211%
481	NUCOR CORP	0.038%	45.249%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	NIKE INC CL B COMMON STOCK USD1.0	0.038%	45.287%
483	PROVINCE OF QUE	0.038%	45.325%
484	LAM RESEARCH CORP COMMON STOCK USD.001	0.038%	45.362%
485	ESSEX PROP TRUS	0.038%	45.400%
486	ORACLE CORP SR UNSECURED 07/21 2.8	0.038%	45.438%
487	HARTFORD FINANC	0.038%	45.475%
488	BIOGEN IDEC INC	0.037%	45.513%
489	APPLIED MATERIALS INC COMMON STOCK USD.01	0.037%	45.550%
490	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.037%	45.587%
491	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.037%	45.625%
492	H&R REIT UNITS	0.037%	45.662%
493	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.037%	45.699%
494	ORIX CORP	0.037%	45.736%
495	UTD PARCEL SERV	0.037%	45.773%
496	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.037%	45.810%
497	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.037%	45.847%
498	VINCI SA	0.037%	45.883%
499	DSV A/S	0.037%	45.920%
500	PROGRESSIVE CORP COMMON STOCK USD1.0	0.037%	45.957%
501	HUBBAY MINERALS INC COMMON STOCK NPV	0.037%	45.993%
502	SCOTTISH AND SO	0.036%	46.030%
503	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.036%	46.066%
504	SCENTRE GROUP	0.036%	46.103%
505	ARCHER DANIELS	0.036%	46.139%
506	SCHWAB(CHARLES)	0.036%	46.175%
507	STANTEC INC COMMON STOCK	0.036%	46.211%
508	PANASONIC CORP	0.036%	46.248%
509	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.036%	46.284%
510	GEELY AUTOMOBIL	0.036%	46.320%
511	ACCENTURE PLC A	0.036%	46.356%
512	DEXIA CREDIT LO	0.036%	46.392%
513	MERCK & CO INC	0.036%	46.428%
514	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.036%	46.464%
515	UNICREDIT SPA	0.036%	46.500%
516	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.036%	46.535%
517	SEVEN GENERATIO	0.036%	46.571%
518	TAIWAN SEMICOND	0.036%	46.607%
519	TOROMONT INDS L	0.035%	46.642%
520	LOCKHEED MARTIN	0.035%	46.677%
521	SAPUTO GROUP IN	0.035%	46.713%
522	ELI LILLY + CO COMMON STOCK	0.035%	46.748%
523	TRANSALTA CORP COMMON STOCK	0.035%	46.783%
524	GAP INC	0.035%	46.817%
525	INTER PIPELINE	0.035%	46.852%
526	COUNTRY GARDEN	0.035%	46.887%
527	LANDWIRT RENTEN	0.035%	46.922%
528	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.035%	46.956%
529	KEYERA CORP	0.035%	46.991%
530	MITSUBISHI CORP	0.034%	47.025%
531	DEVON ENERGY CORP COMMON STOCK USD.1	0.034%	47.059%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	APPLE INC 1.55%	0.034%	47.094%
533	DR HORTON INC COMMON STOCK USD.01	0.034%	47.128%
534	ANTHEM INC SR UNSECURED 05/22 3.125	0.034%	47.162%
535	ALGONQUIN POWER	0.034%	47.196%
536	TOKIO MARINE HL	0.034%	47.230%
537	PEYTO EXPLORATI	0.034%	47.264%
538	ALTAGAS LTD	0.034%	47.298%
539	MACDONALD DETTW	0.034%	47.332%
540	DETOUR GOLD COR	0.034%	47.366%
541	REALTY INCOME C	0.034%	47.400%
542	STARBUCKS CORP	0.034%	47.433%
543	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.034%	47.467%
544	MACQUARIE GP LT	0.034%	47.500%
545	CI FINANCIAL CO	0.034%	47.534%
546	GOODYEAR TIRE &	0.034%	47.567%
547	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.034%	47.601%
548	STANDARD CHARTE	0.033%	47.634%
549	AIR PRODS & CHE	0.033%	47.668%
550	RENAULT	0.033%	47.701%
551	INGERSOLL-RAND	0.033%	47.734%
552	GENWORTH MI CAN	0.033%	47.767%
553	LAFARGEHOLCIM L	0.033%	47.801%
554	RESTAURANT BRANDS INTERN COMMON STOCK	0.033%	47.834%
555	CANFOR CORPORAT	0.033%	47.867%
556	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.033%	47.900%
557	CHINA MOBILE	0.033%	47.933%
558	CREDIT SUISSE G	0.033%	47.966%
559	OPEN TEXT CORPO	0.033%	47.999%
560	SIKA FINANZ AG	0.033%	48.031%
561	M + T BANK CORP COMMON STOCK USD.5	0.033%	48.064%
562	MUNCHENER RUCKV	0.033%	48.097%
563	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.032%	48.129%
564	INTESA SANPAOLO	0.032%	48.161%
565	MYLAN INC/PA	0.032%	48.194%
566	ALLY FINANCIAL INC COMMON STOCK USD.1	0.032%	48.226%
567	CELESTICA INC COMMON STOCK NPV	0.032%	48.258%
568	STANDARD BANK G	0.032%	48.290%
569	CARDINAL HEALTH	0.032%	48.322%
570	TRANSCONTINENTA	0.032%	48.354%
571	METRO INC	0.032%	48.386%
572	CENTERRA GOLD INC COMMON STOCK	0.032%	48.418%
573	TEXTRON INC COMMON STOCK USD.125	0.032%	48.449%
574	LINDE AG	0.032%	48.481%
575	CANADIAN APARTM	0.032%	48.513%
576	MID AMERICA APARTMENT COMM REIT USD.01	0.032%	48.544%
577	NEXTERA ENERGY INC COMMON STOCK USD.01	0.031%	48.576%
578	SEVEN & I HOLDI	0.031%	48.607%
579	DEXIA CREDIT LO	0.031%	48.638%
580	DOVER CORP	0.031%	48.670%
581	TELEFONICA SA	0.031%	48.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	AGEAS	0.031%	48.733%
583	DBS GROUP HLDGS	0.031%	48.764%
584	ENEL S.p.A.	0.031%	48.795%
585	NORTHROP GRUMMA	0.031%	48.826%
586	NATIONAL AUSTRALIA	0.031%	48.857%
587	DEUTSCHE BANK A	0.031%	48.888%
588	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.031%	48.920%
589	IGM FINANCIAL I	0.031%	48.950%
590	EOG RESOURCES	0.031%	48.981%
591	ONTARIO(PROV OF	0.031%	49.012%
592	SWISS RE AG	0.031%	49.043%
593	INVESCO LTD COMMON STOCK USD.2	0.031%	49.074%
594	SUPERIOR PLUS C	0.031%	49.105%
595	BP PLC SPONS ADR ADR	0.031%	49.136%
596	VIACOM INC CLASS B COMMON STOCK USD.001	0.031%	49.167%
597	HOST HOTELS &	0.031%	49.198%
598	UNILEVER NV	0.031%	49.228%
599	QUEST DIAGNOSTI	0.031%	49.259%
600	APACHE CORP COMMON STOCK USD.625	0.031%	49.290%
601	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.031%	49.321%
602	CNOOC LTD	0.031%	49.351%
603	CA INC COMMON STOCK USD.1	0.031%	49.382%
604	HOUSING DEVEL F	0.031%	49.412%
605	MITSUBISHI UFJ FINL SPON ADR ADR	0.031%	49.443%
606	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.030%	49.473%
607	SPAIN GOVERNMENT	0.030%	49.504%
608	NIELSEN HOLDING	0.030%	49.534%
609	GGP INC REIT USD.01	0.030%	49.565%
610	ARCELORMITTAL	0.030%	49.595%
611	BARCLAYS ADR-EA	0.030%	49.625%
612	DEUTSCHE LUFTHA	0.030%	49.655%
613	PERSIMMON PLC	0.030%	49.685%
614	WOLTERS KLUWERS	0.030%	49.715%
615	MITSUBISHI ELEC	0.030%	49.745%
616	PARAMOUNT RESOU	0.030%	49.775%
617	MTN GROUP LTD	0.030%	49.805%
618	XPO LOGISTICS INC COMMON STOCK USD.001	0.030%	49.835%
619	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.030%	49.865%
620	SCHNEIDER SA	0.030%	49.895%
621	NORWEGIAN CRUIS	0.030%	49.925%
622	PFIZER INC SR UNSECURED 12/21 2.2	0.030%	49.954%
623	BOLIDEN AB	0.030%	49.984%
624	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.030%	50.014%
625	VORNADO REALTY TRUST REIT USD.04	0.030%	50.043%
626	REPUBLIC SERVIC	0.030%	50.073%
627	VIVENDI SA	0.030%	50.102%
628	BM&F BOVESPA SA	0.030%	50.132%
629	CARMAX INC COMMON STOCK USD.5	0.029%	50.161%
630	HCP INC.	0.029%	50.191%
631	GIBSON ENERGY I	0.029%	50.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	RELIANCE INDS	0.029%	50.249%
633	DOMINION DIAMOND CORP COMMON STOCK	0.029%	50.279%
634	HUNTINGTON BANC	0.029%	50.308%
635	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.029%	50.337%
636	PRUDENTIAL ADR	0.029%	50.366%
637	NOKIA CORP	0.029%	50.395%
638	KEYCORP	0.029%	50.425%
639	LLOYDS BANKING	0.029%	50.454%
640	FNF GROUP TRACKING STK USD.0001	0.029%	50.483%
641	KOHL'S CORPORATI	0.029%	50.512%
642	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.029%	50.541%
643	EUROPEAN FIN ST	0.029%	50.570%
644	INTERNATIONAL F	0.029%	50.599%
645	SUNAC CHINA HLD	0.029%	50.628%
646	ENERFLEX LTD	0.029%	50.657%
647	ASB FINANCE LTD	0.029%	50.686%
648	EMERA INC.	0.029%	50.714%
649	WESTFIELD CORP	0.029%	50.743%
650	STORA ENSO OYJ	0.029%	50.772%
651	PHILIPS ELECTRO	0.029%	50.800%
652	3I GROUP PLC	0.029%	50.829%
653	LEGAL & GENERAL	0.029%	50.857%
654	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.029%	50.886%
655	CALPINE CORP	0.028%	50.914%
656	MITSUBISHI HVY	0.028%	50.943%
657	LOWE'S COS INC	0.028%	50.971%
658	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.028%	50.999%
659	GLAXOSMITHKLINE PLC SPON ADR ADR	0.028%	51.028%
660	AIR LIQUIDE(L')	0.028%	51.056%
661	FUJITSU	0.028%	51.084%
662	ZIMMER HLDGS IN	0.028%	51.112%
663	JPMORGAN CHASE	0.028%	51.140%
664	ARCONIC INC COMMON STOCK	0.028%	51.167%
665	STATOIL ASA COMPANY GUAR 01/24 2.65	0.028%	51.195%
666	STMICROELECTRON	0.028%	51.223%
667	ATOS ORIGIN SA	0.028%	51.251%
668	ARKEMA	0.028%	51.278%
669	NEWELL BRANDS INC COMMON STOCK USD1.0	0.028%	51.306%
670	MAZDA MOTOR COR	0.028%	51.334%
671	DEERE + CO COMMON STOCK USD1.0	0.028%	51.361%
672	DOWDUPONT INC COMMON STOCK USD.01	0.028%	51.389%
673	TESCO PLC	0.028%	51.416%
674	DUKE ENERGY CORP COMMON STOCK USD.001	0.028%	51.444%
675	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.027%	51.471%
676	NEWMONT MINING CORP COMMON STOCK USD1.6	0.027%	51.499%
677	LG Electronics	0.027%	51.526%
678	SHIN-ETSU CHEM	0.027%	51.553%
679	UNEDIC ASSEO 1.	0.027%	51.581%
680	HSBC HOLDINGS P	0.027%	51.608%
681	BORGWARNER INC COMMON STOCK USD.01	0.027%	51.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	TOTAL CAPITAL I	0.027%	51.662%
683	OWENS CORNING COMMON STOCK USD.001	0.027%	51.689%
684	PTT PUBLIC COMP	0.027%	51.717%
685	TELIASONERA AB	0.027%	51.744%
686	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.027%	51.771%
687	GOODMAN GROUP	0.027%	51.798%
688	ING GROEP NV	0.027%	51.825%
689	SPARK INFRASTRU	0.027%	51.852%
690	SKAND ENSKILDA	0.027%	51.879%
691	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.027%	51.906%
692	ANALOG DEVICES INC COMMON STOCK USD.167	0.027%	51.933%
693	STANDARD LIFE P	0.027%	51.960%
694	VERMILION ENERGY INC COMMON STOCK	0.027%	51.987%
695	XEROX CORP COMMON STOCK USD1.0	0.027%	52.014%
696	KINGDOM OF BELG	0.027%	52.040%
697	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.027%	52.067%
698	CANON INC	0.027%	52.093%
699	COCA-COLA CO/TH	0.027%	52.120%
700	Banco Sabadell	0.027%	52.147%
701	BUNGE LTD COMMON STOCK USD.01	0.027%	52.173%
702	TEMASEK FINANCI	0.027%	52.200%
703	INTERFOR CORP	0.027%	52.226%
704	ELDORADO GOLD CORP COMMON STOCK	0.026%	52.253%
705	LENNAR CORP CL	0.026%	52.279%
706	AMETEK INC COMMON STOCK USD.01	0.026%	52.305%
707	PETROCHINA CO	0.026%	52.332%
708	HYUNDAI MOTOR C	0.026%	52.358%
709	MTU AERO ENGINE	0.026%	52.384%
710	WILLIS TOWERS W	0.026%	52.411%
711	ACTIVISION BLIZ	0.026%	52.437%
712	OVERSEA-CHINESE	0.026%	52.463%
713	DOVER CORP	0.026%	52.490%
714	LLOYDS BANKING	0.026%	52.516%
715	TAHOE RESOURCES INC COMMON STOCK	0.026%	52.542%
716	TARGET CORP SR UNSECURED 01/22 2.9	0.026%	52.568%
717	FLEXTRONICS INT	0.026%	52.594%
718	LKQ CORP COMMON STOCK USD.01	0.026%	52.620%
719	KDDI CORP	0.026%	52.646%
720	INTL BUSINESS M	0.026%	52.672%
721	KOMATSU	0.026%	52.698%
722	SASOL	0.026%	52.724%
723	CBRE GROUP INC A COMMON STOCK USD.01	0.026%	52.750%
724	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.026%	52.776%
725	SVENSKA HANDELS	0.026%	52.801%
726	WESTROCK CO COMMON STOCK	0.026%	52.827%
727	GENUINE PARTS C	0.026%	52.853%
728	SBA COMMUNICATIONS CORP REIT USD.01	0.026%	52.879%
729	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.026%	52.904%
730	ASHTREAD GROUP	0.026%	52.930%
731	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.026%	52.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	TELEPERFORMANCE	0.026%	52.981%
733	SWISSCOM AG	0.025%	53.007%
734	ADIDAS AG	0.025%	53.032%
735	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.025%	53.057%
736	HUNTSMAN CORP COMMON STOCK USD.01	0.025%	53.083%
737	MULLEN GROUP LT	0.025%	53.108%
738	BOMBARDIER INC	0.025%	53.133%
739	BPCE SA COMPANY GUAR 04/24 4	0.025%	53.159%
740	PRAXAIR STK	0.025%	53.184%
741	IVANHOE MINES L	0.025%	53.209%
742	WESFARMERS LTD	0.025%	53.234%
743	BAXTER INTL INC	0.025%	53.259%
744	ITALY BUONI POL	0.025%	53.284%
745	AUTOLIV INC	0.025%	53.309%
746	SAMPO OYJ	0.025%	53.334%
747	SUN HUNG KAI PR	0.025%	53.359%
748	ARAMARK COMMON STOCK USD.01	0.025%	53.384%
749	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.025%	53.409%
750	GLAXOSMITHKLINE	0.025%	53.434%
751	DEN DANSKE BANK	0.025%	53.459%
752	ITALY BUONI POL	0.025%	53.484%
753	VODAFONE GROUP PLC SP ADR ADR	0.025%	53.509%
754	SUMITOMO CHEMIC	0.025%	53.534%
755	SSR MINING INC COMMON STOCK	0.025%	53.558%
756	BANCO SANTANDER SA SPON ADR ADR	0.025%	53.583%
757	ANADARKO PETROL	0.025%	53.608%
758	CANADA HOUSING	0.025%	53.633%
759	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.025%	53.658%
760	RUSSEL METALS I	0.025%	53.682%
761	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.025%	53.707%
762	NORTHERN TRUST	0.025%	53.732%
763	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.025%	53.756%
764	MACY S INC COMMON STOCK USD.01	0.025%	53.781%
765	WM MORRISON SUP	0.025%	53.805%
766	BOUYGUES	0.025%	53.830%
767	BRITISH TELECOM	0.025%	53.855%
768	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.025%	53.879%
769	CLARIANT AG	0.025%	53.904%
770	ENDEAVOUR MININ	0.025%	53.928%
771	LYONDELLBASELL	0.024%	53.953%
772	POST HOLDINGS INC COMMON STOCK USD.01	0.024%	53.977%
773	RADIANT OPTO EL	0.024%	54.002%
774	RYDER SYSTEM IN	0.024%	54.026%
775	L-BANK BW FOERD	0.024%	54.051%
776	MARSH & MCLENNA	0.024%	54.075%
777	COACH INC	0.024%	54.099%
778	DEUTSCHE POST A	0.024%	54.124%
779	TELECOM ITALIA	0.024%	54.148%
780	TAYLOR WIMPEY	0.024%	54.172%
781	ADECCO SA	0.024%	54.197%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	LANXESS	0.024%	54.221%
783	LONZA GROUP AG	0.024%	54.245%
784	mitsui & co	0.024%	54.269%
785	TRICAN WELL SER	0.024%	54.293%
786	CHINA PETROLEUM	0.024%	54.317%
787	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.024%	54.342%
788	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.024%	54.366%
789	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.024%	54.390%
790	STRYKER CORP	0.024%	54.414%
791	UNIVERSAL HLTH	0.024%	54.438%
792	LINCOLN NATL CO	0.024%	54.462%
793	JOHNSON MATTHEY	0.024%	54.486%
794	BRITISH AMERICAN TOB SP ADR ADR	0.024%	54.510%
795	NETAPP INC.	0.024%	54.533%
796	PVH CORP COMMON STOCK USD1.0	0.024%	54.557%
797	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.024%	54.581%
798	TREASURY WINE E	0.024%	54.605%
799	NIPPON STEEL CO	0.024%	54.629%
800	FIRSTSERVICE CORP COMMON STOCK	0.024%	54.653%
801	DUKE REALTY CORP REIT USD.01	0.024%	54.677%
802	REGENCY CENTERS CORP REIT USD.01	0.024%	54.700%
803	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.024%	54.724%
804	NORTHLAND POWER	0.024%	54.748%
805	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.024%	54.771%
806	QUEBECOR INC 'B	0.024%	54.795%
807	LAND SECURITIES	0.024%	54.819%
808	ETRADE FINANCIA	0.024%	54.842%
809	BAE SYSTEMS	0.024%	54.866%
810	SUZUKI MOTOR CO	0.023%	54.889%
811	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.023%	54.913%
812	DAIWA SECS GROU	0.023%	54.936%
813	BECTON DICKINSON	0.023%	54.959%
814	UDR INC REIT USD.01	0.023%	54.983%
815	DOMINION RES(VI	0.023%	55.006%
816	ENERCARE INC	0.023%	55.029%
817	SL GREEN REALTY	0.023%	55.053%
818	LIBERTY BROADBAND C COMMON STOCK USD.01	0.023%	55.076%
819	ONEOK INC	0.023%	55.099%
820	NEW FLYER COMMO	0.023%	55.122%
821	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.023%	55.146%
822	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.023%	55.169%
823	NETEASE INC ADR ADR USD.0001	0.023%	55.192%
824	CORUS ENTERTAIN	0.023%	55.215%
825	COMCAST CORP COMPANY GUAR 08/25 3.375	0.023%	55.238%
826	AVIVA PLC	0.023%	55.262%
827	AGCO CORP	0.023%	55.285%
828	HARRIS CORP	0.023%	55.308%
829	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.023%	55.331%
830	QUANTA SERVICES	0.023%	55.354%
831	SMITHS GROUP	0.023%	55.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.023%	55.400%
833	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.023%	55.423%
834	BP CAPITAL MARK	0.023%	55.446%
835	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.023%	55.469%
836	EXTRA SPACE STO	0.023%	55.492%
837	JABIL CIRCUIT I	0.023%	55.515%
838	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.023%	55.537%
839	FORTESCUE METAL	0.023%	55.560%
840	TOREX GOLD RESO	0.023%	55.583%
841	LOEWS CORP COMMON STOCK USD.01	0.023%	55.606%
842	AEON CO., LTD	0.023%	55.629%
843	DANONE S.A. COM	0.023%	55.651%
844	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.023%	55.674%
845	ABBVIE INC SR UNSECURED 11/22 2.9	0.023%	55.697%
846	UNILEVER PLC SPONSORED ADR ADR	0.023%	55.720%
847	UNUM GROUP	0.023%	55.742%
848	PETROBRAS PFEF	0.023%	55.765%
849	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.023%	55.788%
850	PERRIGO CO PLC	0.023%	55.810%
851	PREMIUM BRANDS	0.023%	55.833%
852	MICROSOFT CORP	0.023%	55.856%
853	KONINKLIJKE KPN	0.023%	55.878%
854	BALL CORP	0.023%	55.901%
855	SMURFIT KAPPA P	0.023%	55.923%
856	POLSKI KON NAF	0.023%	55.946%
857	AUTONATION INC	0.022%	55.968%
858	SWATCH GROUP	0.022%	55.991%
859	CHEVRON CORP SR UNSECURED 11/20 2.419	0.022%	56.013%
860	BELLWAY	0.022%	56.036%
861	INGREDION INC COMMON STOCK USD.01	0.022%	56.058%
862	NASDAQ INC COMMON STOCK USD.01	0.022%	56.081%
863	TOTAL SA SPON ADR ADR	0.022%	56.103%
864	IRON MOUNTAIN INC REIT USD.01	0.022%	56.125%
865	ONEX CORP SUB V	0.022%	56.148%
866	HESS CORPORATIO	0.022%	56.170%
867	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.022%	56.192%
868	DUFREY AG-REG	0.022%	56.214%
869	ABN AMRO BANK N	0.022%	56.237%
870	FRESENIUS MEDIC	0.022%	56.259%
871	ORBITAL ATK INC COMMON STOCK USD.01	0.022%	56.281%
872	UTD RENTALS INC	0.022%	56.303%
873	KROTON EDUCACIO	0.022%	56.325%
874	AMP LIMITED	0.022%	56.347%
875	SUMITOMO ELEC I	0.022%	56.370%
876	ADOBE SYSTEMS I	0.022%	56.392%
877	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.022%	56.414%
878	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.022%	56.436%
879	EASTMAN CHEMICA	0.022%	56.458%
880	VALEO SA	0.022%	56.480%
881	BORALEX INC CL	0.022%	56.502%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	SOUTHERN CO	0.022%	56.524%
883	COTY INC CL A COMMON STOCK USD.01	0.022%	56.546%
884	NTT DOCOMO INC	0.022%	56.567%
885	PROVINCE OF QUE	0.022%	56.589%
886	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.022%	56.611%
887	GIVAUDAN	0.022%	56.633%
888	FRANCO NEVADA CORP COMMON STOCK	0.022%	56.655%
889	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.022%	56.677%
890	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.022%	56.699%
891	CHINA O/SEAS LA	0.022%	56.720%
892	SPIRIT AEROSYST	0.022%	56.742%
893	UTD THERAPEUTIC	0.022%	56.764%
894	TOYOTA TSUSHO C	0.022%	56.786%
895	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.022%	56.807%
896	LG DISPLAY CO	0.022%	56.829%
897	STEEL DYNAMICS INC COMMON STOCK USD.005	0.022%	56.851%
898	THOR INDUSTRIES INC COMMON STOCK USD.1	0.022%	56.872%
899	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.022%	56.894%
900	UBISOFT ENTERTA	0.022%	56.916%
901	JONES LANG LASA	0.022%	56.937%
902	KONINKLIJKE DSM	0.022%	56.959%
903	IMPERIAL TOBACC	0.022%	56.981%
904	HOLOGIC INC COMMON STOCK USD.01	0.022%	57.002%
905	ERSTE GROUP BAN	0.022%	57.024%
906	JM SMUCKER CO/THE COMMON STOCK	0.022%	57.046%
907	AFFILIATED MNGR	0.022%	57.067%
908	ARROW ELECTRONI	0.022%	57.089%
909	BOC HONG KONG H	0.022%	57.110%
910	RAGING RIVER EX	0.022%	57.132%
911	MARTINREA INTER	0.022%	57.153%
912	TRINITY INDS	0.022%	57.175%
913	VESTAS WIND SYS	0.021%	57.196%
914	UNIONE DI BAN.	0.021%	57.218%
915	BLUESCOPE STEEL	0.021%	57.239%
916	MARKS & SPENCER	0.021%	57.261%
917	BRITISH SKY BRO	0.021%	57.282%
918	MEG ENERGY CORP	0.021%	57.303%
919	KINGSPAN GROUP	0.021%	57.324%
920	FRESENIUS SE &	0.021%	57.346%
921	MARKEL CORP COMMON STOCK	0.021%	57.367%
922	NESTE OIL OYJ	0.021%	57.388%
923	PENTAIR PLC	0.021%	57.409%
924	CANADIAN REAL E	0.021%	57.431%
925	OSHKOSH CORP COMMON STOCK USD.01	0.021%	57.452%
926	NUVISTA ENERGY	0.021%	57.473%
927	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.021%	57.494%
928	CUMMINS INC	0.021%	57.515%
929	ALLIED PPTY,REI	0.021%	57.536%
930	REXEL PROMESSES	0.021%	57.558%
931	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.021%	57.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	SESA STERLITE	0.021%	57.600%
933	COMERICA INC	0.021%	57.621%
934	SMART REAL ESTA	0.021%	57.642%
935	SECURE ENERGY S	0.021%	57.663%
936	PAREX RESOURCES	0.021%	57.684%
937	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.021%	57.705%
938	CARREFOUR SA	0.021%	57.726%
939	HORMEL FOODS CORP COMMON STOCK USD.01465	0.021%	57.747%
940	EUROPEAN FIN ST	0.021%	57.768%
941	ANZ (INT'L) LD	0.021%	57.789%
942	GRUPO MEXICO SA	0.021%	57.810%
943	SWEDBANK AB	0.021%	57.831%
944	PETROBRAS COMMO	0.021%	57.852%
945	DAI-CHI LIFE	0.021%	57.873%
946	JUNIPER NETWORK	0.021%	57.894%
947	GKN PLC	0.021%	57.915%
948	NRG ENERGY	0.021%	57.936%
949	AON PLC	0.021%	57.957%
950	MS&AD INSURANCE	0.021%	57.977%
951	PULTEGROUP INC.	0.021%	57.998%
952	BANK TOKYO-MITS	0.021%	58.019%
953	APPLE INC SR UNSECURED 02/27 3.35	0.021%	58.040%
954	CHINA MERCHANTS	0.021%	58.060%
955	SAINSBURY (J) P	0.021%	58.081%
956	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.021%	58.102%
957	RITCHIE BROS. A	0.021%	58.123%
958	BRITISH LAND CO	0.021%	58.143%
959	TIFFANY & CO	0.021%	58.164%
960	FAURECIA	0.021%	58.184%
961	SEGRO PLC	0.021%	58.205%
962	KLEPIERRE	0.021%	58.225%
963	TJX COS INC	0.020%	58.246%
964	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.020%	58.266%
965	BARRATT DEVEL	0.020%	58.287%
966	ESSITY AKTIEBOL	0.020%	58.307%
967	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.020%	58.328%
968	DANSKE BANK A/S	0.020%	58.348%
969	BORAL LIMITED	0.020%	58.369%
970	ELECTR DE FRANC	0.020%	58.389%
971	YAMAHA MOTOR CO	0.020%	58.409%
972	TOSOH CORP	0.020%	58.430%
973	GECINA SA	0.020%	58.450%
974	UTD MICRO ELECT	0.020%	58.470%
975	NATIONAL OILWEL	0.020%	58.491%
976	COMMERZBANK AG	0.020%	58.511%
977	OMV AG	0.020%	58.531%
978	SVENSKA HANDELS	0.020%	58.551%
979	SCOR	0.020%	58.571%
980	BANK RAKYAT IND	0.020%	58.591%
981	PRICELINE GROUP	0.020%	58.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	GRAN TIERRA ENE	0.020%	58.631%
983	STEINHOFF INTER	0.020%	58.652%
984	LG CHEM LTD	0.020%	58.672%
985	SENSATA TECHNOL	0.020%	58.692%
986	EXCHANGE INCOME	0.020%	58.712%
987	INTERNATIONAL G	0.020%	58.731%
988	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.020%	58.751%
989	ATCO LTD CL I N	0.020%	58.771%
990	AGILENT TECHNOL	0.020%	58.791%
991	SPRINT CORP COMMON STOCK USD.01	0.020%	58.811%
992	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.020%	58.831%
993	MELROSEIndustr	0.020%	58.851%
994	ALBEMARLE CORP	0.020%	58.871%
995	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.020%	58.891%
996	SHIRE PLC	0.020%	58.911%
997	AECOM COMMON STOCK USD.01	0.020%	58.931%
998	ITOCHU CORP	0.020%	58.950%
999	CSL LIMITED	0.020%	58.970%
1000	TORCHMARK CORP COMMON STOCK USD1.0	0.020%	58.990%
1001	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.020%	59.010%
1002	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.020%	59.030%
1003	CAIXABANK	0.020%	59.049%
1004	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.020%	59.069%
1005	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.020%	59.089%
1006	ONEOK INC COMPANY GUAR 02/22 4.25	0.020%	59.109%
1007	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.020%	59.128%
1008	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.020%	59.148%
1009	OLIN CORP	0.020%	59.168%
1010	RICE ENERGY INC COMMON STOCK USD.01	0.020%	59.187%
1011	K&S AG	0.020%	59.207%
1012	DANA HOLDING CO	0.020%	59.227%
1013	FEDERAL REALTY INVS TRUST REIT USD.01	0.020%	59.246%
1014	AECON GROUP INC	0.020%	59.266%
1015	EURO FIN STABIL	0.020%	59.285%
1016	HP INC COMMON STOCK USD.01	0.020%	59.305%
1017	LABRADOR IRON O	0.020%	59.324%
1018	AIR LEASE CORP	0.020%	59.344%
1019	JULIUS BAER GRO	0.020%	59.363%
1020	BANK LEUMI LE-I	0.019%	59.383%
1021	MANPOWER INC	0.019%	59.402%
1022	FERRARI NV	0.019%	59.422%
1023	ELISA OYJ-A	0.019%	59.441%
1024	MICROSEMI	0.019%	59.461%
1025	SYNNEX CORP COMMON STOCK USD.001	0.019%	59.480%
1026	TUI AG	0.019%	59.499%
1027	JFE HOLDINGS IN	0.019%	59.519%
1028	SK ENERGY CO LT	0.019%	59.538%
1029	WH GROUP LTD	0.019%	59.558%
1030	NORBORD INC COMMON STOCK	0.019%	59.577%
1031	RECKITT BENCKIS	0.019%	59.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	INFINEON TECHNO	0.019%	59.615%
1033	STOCKLAND TRUST	0.019%	59.635%
1034	NAVIENT CORP COMMON STOCK USD.01	0.019%	59.654%
1035	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.019%	59.673%
1036	FISCHER(GEORG)A	0.019%	59.692%
1037	GOLDCORP INC SR UNSECURED 06/21 3.625	0.019%	59.712%
1038	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.019%	59.731%
1039	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.019%	59.750%
1040	NATIONAL AUSTRA	0.019%	59.769%
1041	DELL TECHNOLOGIES INC CL V TRACKING STK	0.019%	59.788%
1042	ARRIS INTERNATI	0.019%	59.807%
1043	NEC CORP	0.019%	59.826%
1044	BROTHERIndustr	0.019%	59.845%
1045	KION GROUP AG	0.019%	59.864%
1046	MKS INSTRUMENTS INC COMMON STOCK	0.019%	59.883%
1047	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.019%	59.902%
1048	KELT EXPLORATIO	0.019%	59.921%
1049	CASCADES INC	0.019%	59.940%
1050	AISIN SEIKI CO	0.019%	59.959%
1051	ASSURANT INC COMMON STOCK USD.01	0.019%	59.978%
1052	CREDIT AGRICOLE	0.019%	59.997%
1053	DEXUS PROPERTY	0.019%	60.016%
1054	DENSO CORP	0.019%	60.035%
1055	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.019%	60.054%
1056	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.019%	60.073%
1057	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.019%	60.092%
1058	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.019%	60.111%
1059	SOMPO JAPAN NIP	0.019%	60.130%
1060	GREAT CANADIAN	0.019%	60.149%
1061	CARLSBERG	0.019%	60.168%
1062	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.019%	60.186%
1063	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.019%	60.205%
1064	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.019%	60.224%
1065	PARKLAND FUEL C	0.019%	60.243%
1066	SHOPIFY INC CLASS A COMMON STOCK	0.019%	60.262%
1067	WESTERN FOREST	0.019%	60.281%
1068	CAMDEN PROPERTY	0.019%	60.299%
1069	BALOISE- HOLDIN	0.019%	60.318%
1070	HARLEY DAVIDSON	0.019%	60.337%
1071	Cineplex Inc.	0.019%	60.356%
1072	CARLISLE COS IN	0.019%	60.374%
1073	MICHAEL KORS HO	0.019%	60.393%
1074	ROCKWELL COLLIN	0.019%	60.412%
1075	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.019%	60.430%
1076	BERKELEY GROUP	0.019%	60.449%
1077	BPCE SA SR UNSECURED 02/21 2.65	0.019%	60.468%
1078	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.019%	60.487%
1079	TOLL BROTHERS INC COMMON STOCK USD.01	0.019%	60.505%
1080	MIZUHO FINANCIA	0.019%	60.524%
1081	NOBLE ENERGY IN	0.019%	60.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	COMMERCE BANCSH	0.019%	60.561%
1083	PRECISION DRILLING CORP COMMON STOCK	0.019%	60.580%
1084	INTERTEK TESTIN	0.019%	60.598%
1085	SK C&C CO LTD	0.019%	60.617%
1086	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.019%	60.636%
1087	CDN UTILS LTD N	0.019%	60.654%
1088	ADIENT PLC	0.019%	60.673%
1089	ECOLAB INC 2.37	0.019%	60.691%
1090	BCO BRADESCO,AD	0.018%	60.710%
1091	EVEREST RE GROU	0.018%	60.728%
1092	UNITED OVERSEAS	0.018%	60.747%
1093	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.018%	60.765%
1094	VULCAN MATERIAL	0.018%	60.783%
1095	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.018%	60.802%
1096	ANGLO AMERICAN	0.018%	60.820%
1097	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.018%	60.838%
1098	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.018%	60.857%
1099	KOHL S CORPORATION SR UNSECURED 11/21 4	0.018%	60.875%
1100	DANONE SA	0.018%	60.893%
1101	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.018%	60.911%
1102	PRETIUM RESOURC	0.018%	60.929%
1103	ECOLAB INC COMMON STOCK USD1.0	0.018%	60.947%
1104	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.018%	60.966%
1105	SONOCO PRODUCTS	0.018%	60.984%
1106	TORAY INDS INC	0.018%	61.002%
1107	AMADEUS IT HLDG	0.018%	61.020%
1108	GENERAL MILLS I	0.018%	61.038%
1109	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.018%	61.056%
1110	TDK CORP	0.018%	61.074%
1111	MURATA MFG CO	0.018%	61.092%
1112	PACWEST BANCORP COMMON STOCK	0.018%	61.110%
1113	MURPHY OIL CORP	0.018%	61.128%
1114	MARTIN MARIETTA	0.018%	61.146%
1115	SANDSTORM GOLD	0.018%	61.164%
1116	DNB NOR ASA	0.018%	61.182%
1117	LEGG MASON INC SR UNSECURED 03/26 4.75	0.018%	61.200%
1118	GENTEX CORP COMMON STOCK USD.06	0.018%	61.218%
1119	SANLAM LIMITED	0.018%	61.236%
1120	VICINITY CENTER	0.018%	61.253%
1121	SIGNET JEWELERS	0.018%	61.271%
1122	RANDGOLD RESOUR	0.018%	61.289%
1123	SHOWA DENKO KK	0.018%	61.307%
1124	UMICORE	0.018%	61.325%
1125	RESONA HOLDINGS	0.018%	61.342%
1126	ROCKWELL AUTO	0.018%	61.360%
1127	ANHEUSER-BUSCH	0.018%	61.378%
1128	CHINA UNICOM LT	0.018%	61.396%
1129	CITIC LTD	0.018%	61.414%
1130	WR BERKLEY CORP COMMON STOCK USD.2	0.018%	61.431%
1131	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.018%	61.449%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	US BANCORP SR UNSECURED 01/24 3.7	0.018%	61.467%
1133	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.018%	61.485%
1134	AIRBUS GROUP NV	0.018%	61.503%
1135	RHEINMETALL AG	0.018%	61.520%
1136	UNI-SELECT INC	0.018%	61.538%
1137	KIMCO REALTY	0.018%	61.556%
1138	CA INC SR UNSECURED 03/27 4.7	0.018%	61.573%
1139	AGRICULTURAL BK	0.018%	61.591%
1140	NATIONWIDE B/S	0.018%	61.609%
1141	PRAIRIESKY ROYA	0.018%	61.626%
1142	BIRCHCLIFF ENER	0.018%	61.644%
1143	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.018%	61.661%
1144	SBERBANK OF RUS	0.018%	61.679%
1145	FOREST CITY REALTY TRUST A REIT USD.01	0.018%	61.697%
1146	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.018%	61.714%
1147	HDFC BANK LTD	0.018%	61.732%
1148	BRUNSWICK CORP	0.018%	61.749%
1149	MOSAIC CO SR UNSECURED 11/21 3.75	0.018%	61.767%
1150	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.018%	61.784%
1151	HALMA	0.018%	61.802%
1152	SLM CORP COMMON STOCK USD.2	0.017%	61.819%
1153	S+P GLOBAL INC COMMON STOCK USD1.0	0.017%	61.837%
1154	GARMIN LTD.	0.017%	61.854%
1155	APTARGROUP INC COMMON STOCK USD.01	0.017%	61.872%
1156	SNAP-ON INC	0.017%	61.889%
1157	GALP ENERGIA	0.017%	61.907%
1158	MARATHON OIL CO	0.017%	61.924%
1159	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.017%	61.941%
1160	FREEHOLD ROYALT	0.017%	61.959%
1161	MASTEC INC	0.017%	61.976%
1162	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.017%	61.993%
1163	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.017%	62.011%
1164	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.017%	62.028%
1165	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.017%	62.046%
1166	STELLA JONES IN	0.017%	62.063%
1167	SANDVIK AB	0.017%	62.080%
1168	ELECTRICITE DE	0.017%	62.097%
1169	FIRST HORIZON N	0.017%	62.115%
1170	GPT GROUP	0.017%	62.132%
1171	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.017%	62.149%
1172	JYSKE BANK A/S	0.017%	62.167%
1173	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.017%	62.184%
1174	GAS NATURAL SDG	0.017%	62.201%
1175	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.017%	62.218%
1176	ASML HOLDING NV	0.017%	62.235%
1177	NN GROUP NV	0.017%	62.253%
1178	NASPERS LIMITED	0.017%	62.270%
1179	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.017%	62.287%
1180	HEXCEL CORP COMMON STOCK USD.01	0.017%	62.304%
1181	ROSS STORES INC	0.017%	62.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	ASSURED GUARANT	0.017%	62.338%
1183	KEY BANK NA SR UNSECURED 06/25 3.3	0.017%	62.355%
1184	TATA MOTORS LTD	0.017%	62.373%
1185	FIRST SOLAR INC	0.017%	62.390%
1186	MINEBEA CO	0.017%	62.407%
1187	LIBERTY MUTUAL	0.017%	62.424%
1188	SANDERSON FARMS INC COMMON STOCK USD1.0	0.017%	62.441%
1189	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.017%	62.458%
1190	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.017%	62.475%
1191	REGIONS FINANCI	0.017%	62.492%
1192	COLFAX CORP	0.017%	62.509%
1193	AMER ELEC POWER	0.017%	62.526%
1194	HAMMERSON	0.017%	62.543%
1195	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.017%	62.560%
1196	ORANGE SA SR UNSECURED 09/21 4.125	0.017%	62.577%
1197	JSW STEEL LTD	0.017%	62.594%
1198	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.017%	62.611%
1199	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.017%	62.628%
1200	SUN COMMUNITIES INC REIT USD.01	0.017%	62.645%
1201	NATIONAL RETAIL PROPERTIES REIT USD.01	0.017%	62.662%
1202	COUNCIL OF EURO	0.017%	62.679%
1203	SEKISUI CHEMICA	0.017%	62.696%
1204	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.017%	62.712%
1205	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.017%	62.729%
1206	AALBERTS INDUST	0.017%	62.746%
1207	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.017%	62.763%
1208	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.017%	62.780%
1209	Arch Capital Gr	0.017%	62.797%
1210	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.017%	62.814%
1211	INNERGEX RENEWA	0.017%	62.830%
1212	HALLIBURTON CO	0.017%	62.847%
1213	ENSIGN ENERGY S	0.017%	62.864%
1214	INCHCAPE PLC	0.017%	62.881%
1215	ROYAL MAIL PLC-	0.017%	62.898%
1216	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.017%	62.914%
1217	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.017%	62.931%
1218	STRYKER CORP SR UNSECURED 03/21 2.625	0.017%	62.948%
1219	FLUGHAFEN ZUERI	0.017%	62.965%
1220	COOPER COS INC	0.017%	62.981%
1221	SEMAFO INC COMM	0.017%	62.998%
1222	TERADYNE INC	0.017%	63.015%
1223	BCO BRADESCO,PR	0.017%	63.031%
1224	MITEL NETWORKS	0.017%	63.048%
1225	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.017%	63.065%
1226	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.017%	63.081%
1227	AEGON N.V.	0.017%	63.098%
1228	UNIPER SE	0.017%	63.115%
1229	VEREIT INC REIT USD.01	0.017%	63.131%
1230	AT+T INC SR UNSECURED 05/25 3.4	0.017%	63.148%
1231	NIPPON BUILDING	0.017%	63.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	INFOSYS TECHNOL	0.017%	63.181%
1233	BEMIS COMPANY COMMON STOCK USD.1	0.017%	63.198%
1234	LOJAS RENNER SA	0.017%	63.214%
1235	RANDSTAD HOLDIN	0.017%	63.231%
1236	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.017%	63.247%
1237	DIRECT LINE INS	0.017%	63.264%
1238	MOL HUNGARIAN O	0.016%	63.280%
1239	RENAISSANCE RE	0.016%	63.297%
1240	GALAPAGOS NV	0.016%	63.313%
1241	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.016%	63.330%
1242	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.016%	63.346%
1243	EIFFAGE SA	0.016%	63.363%
1244	RAIFFEISEN BANK	0.016%	63.379%
1245	COCA COLA HBC A	0.016%	63.395%
1246	FIRST CAPITAL R	0.016%	63.412%
1247	DOUGLAS EMMETT INC REIT USD.01	0.016%	63.428%
1248	CENTRICA PLC	0.016%	63.445%
1249	RSA INSURANCE G	0.016%	63.461%
1250	GN STORE NORD	0.016%	63.477%
1251	BANK OF NY MELL	0.016%	63.494%
1252	YES BANK LTD	0.016%	63.510%
1253	CHINA UNICOM	0.016%	63.526%
1254	APARTMENT INVT + MGMT CO A REIT USD.01	0.016%	63.543%
1255	ROLLS ROYCE	0.016%	63.559%
1256	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.016%	63.575%
1257	SANOFI ADR ADR	0.016%	63.592%
1258	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.016%	63.608%
1259	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.016%	63.624%
1260	HANA FINANCIAL	0.016%	63.640%
1261	CHRISTIAN HANSE	0.016%	63.657%
1262	AMDOCS LTD COMMON STOCK GBP.0001	0.016%	63.673%
1263	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.016%	63.689%
1264	NEW WORLD DEVEL	0.016%	63.705%
1265	NATIONAL GRID PLC SP ADR ADR	0.016%	63.721%
1266	CAPITAL POWER C	0.016%	63.738%
1267	HEALTHSOUTH CORP COMMON STOCK USD.01	0.016%	63.754%
1268	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.016%	63.770%
1269	KILROY REALTY C	0.016%	63.786%
1270	ACKERMANS & VAN	0.016%	63.802%
1271	COMINAR REAL ES	0.016%	63.818%
1272	HILL ROM HOLDINGS INC COMMON STOCK	0.016%	63.834%
1273	AMKOR TECHNOLOG	0.016%	63.851%
1274	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.016%	63.867%
1275	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.016%	63.883%
1276	ALCOA CORP COMMON STOCK USD.01	0.016%	63.899%
1277	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.016%	63.915%
1278	EQUIFAX INC	0.016%	63.931%
1279	DELPHI AUTOMOTI	0.016%	63.947%
1280	GAMING AND LEISURE PROPERTIE REIT	0.016%	63.963%
1281	XL GROUP LTD	0.016%	63.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	BAIDU INC SPON ADR ADR USD.00005	0.016%	63.995%
1283	TAKEDA PHARMACE	0.016%	64.011%
1284	WOLSELEY PLC	0.016%	64.027%
1285	KIMBERLY-CLARK	0.016%	64.043%
1286	MEGGITT	0.016%	64.059%
1287	MEDIOBANCA SPA	0.016%	64.075%
1288	CHINA PHARMACEU	0.016%	64.091%
1289	CHINA PETROLEUM	0.016%	64.107%
1290	DARDEN RESTAURA	0.016%	64.123%
1291	SPIRAX-SARCO EN	0.016%	64.139%
1292	TORC OIL & GAS	0.016%	64.155%
1293	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.016%	64.171%
1294	TARGA RESOURCES CORP COMMON STOCK USD.001	0.016%	64.187%
1295	EAST WEST BANCORP INC COMMON STOCK USD.001	0.016%	64.203%
1296	ROYAL DUTCH SH-	0.016%	64.219%
1297	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.016%	64.235%
1298	CBOE HOLDINGS INC COMMON STOCK	0.016%	64.251%
1299	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.016%	64.267%
1300	OLD MUTUAL PLC	0.016%	64.283%
1301	ENTEGRIS INC COMMON STOCK USD.01	0.016%	64.298%
1302	HENRY SCHEIN CO	0.016%	64.314%
1303	ELECTRONIC ARTS	0.016%	64.330%
1304	POSCO	0.016%	64.346%
1305	MUNICIPALITY FI	0.016%	64.362%
1306	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.016%	64.378%
1307	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.016%	64.393%
1308	GEN DYNAMICS CO	0.016%	64.409%
1309	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.016%	64.425%
1310	SINOPHARM GROUP	0.016%	64.441%
1311	NOMURA HOLD INC	0.016%	64.456%
1312	EXPORT DEVELOPM	0.016%	64.472%
1313	PICC PROPERTY &	0.016%	64.488%
1314	CYPRESS SEMICON	0.016%	64.504%
1315	KNIGHT THERAPEU	0.016%	64.519%
1316	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	64.535%
1317	SUMITOMO CORP	0.016%	64.551%
1318	EXELON CORP COMMON STOCK	0.016%	64.566%
1319	ECN CAPITAL COR	0.016%	64.582%
1320	CHINA RES BEIJI	0.016%	64.598%
1321	WILLIAMS-SONOMA	0.016%	64.613%
1322	MACERICH CO	0.016%	64.629%
1323	INFORMA PLC	0.016%	64.645%
1324	TOYOTA MOTOR CR	0.016%	64.660%
1325	HOWARD HUGHES CORP/THE COMMON STOCK	0.016%	64.676%
1326	LAS VEGAS SANDS	0.016%	64.691%
1327	IPG PHOTONICS C	0.016%	64.707%
1328	HISCOX LTD	0.016%	64.723%
1329	LAGARDERE S.C.A	0.016%	64.738%
1330	NEVSUN RESOURCES LTD COMMON STOCK	0.016%	64.754%
1331	EPR PROPERTIES REIT USD.01	0.016%	64.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.016%	64.785%
1333	BANCO BBPM SPA	0.016%	64.800%
1334	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	64.816%
1335	TECH DATA CORP COMMON STOCK USD.0015	0.016%	64.831%
1336	CREDIT ACCEPTAN	0.016%	64.847%
1337	STERIS PLC	0.015%	64.862%
1338	SONY CORP SPONSORED ADR ADR	0.015%	64.878%
1339	AKAMAI TECHNOLO	0.015%	64.893%
1340	MONDI PLC	0.015%	64.909%
1341	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	64.924%
1342	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.015%	64.940%
1343	FLUOR CORP COMMON STOCK USD.01	0.015%	64.955%
1344	PADDY POWER PLC	0.015%	64.971%
1345	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.015%	64.986%
1346	PG&E CORP	0.015%	65.001%
1347	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.015%	65.017%
1348	INPEX CORPORATI	0.015%	65.032%
1349	FINMECCANICA SP	0.015%	65.048%
1350	HUDSON'S BAY CO	0.015%	65.063%
1351	FLIR SYSTEMS INC COMMON STOCK USD.01	0.015%	65.078%
1352	DOREL INDS INC	0.015%	65.094%
1353	AMERCO COMMON STOCK USD.25	0.015%	65.109%
1354	ASAHI GLASS CO	0.015%	65.124%
1355	BARD(CR)INC	0.015%	65.140%
1356	DCT INDUSTRIAL TRUST INC REIT USD.01	0.015%	65.155%
1357	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.015%	65.170%
1358	PT UNITED TRACT	0.015%	65.185%
1359	BIG LOTS INC COMMON STOCK USD.01	0.015%	65.201%
1360	HANG SENG BANK	0.015%	65.216%
1361	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.015%	65.231%
1362	HIGHWOODS PROPE	0.015%	65.247%
1363	GROUP 4 SECURIC	0.015%	65.262%
1364	HYDRO ONE LTD	0.015%	65.277%
1365	TEREX CORP	0.015%	65.292%
1366	ST JAMES PLACE	0.015%	65.308%
1367	GPO FIN BANORTE	0.015%	65.323%
1368	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.015%	65.338%
1369	ORICA LIMITED	0.015%	65.353%
1370	SUNCORP GROUP	0.015%	65.368%
1371	TDC A/S	0.015%	65.383%
1372	ROBERT HALF INT	0.015%	65.399%
1373	CHINA COMMUNICA	0.015%	65.414%
1374	AMS AG	0.015%	65.429%
1375	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.015%	65.444%
1376	EMCOR GROUP INC COMMON STOCK USD.01	0.015%	65.459%
1377	ATS AUTOMATION	0.015%	65.474%
1378	FORTIVE CORP COMMON STOCK USD.01	0.015%	65.489%
1379	SES GLOBAL	0.015%	65.504%
1380	NSK	0.015%	65.519%
1381	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.015%	65.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	CSX CORP 3.7% 3	0.015%	65.550%
1383	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.015%	65.565%
1384	KIRIN HOLDINGS	0.015%	65.580%
1385	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.015%	65.595%
1386	STRYKER CORP SR UNSECURED 05/24 3.375	0.015%	65.610%
1387	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.015%	65.625%
1388	METLIFE INC SR UNSECURED 02/21 4.75	0.015%	65.640%
1389	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.015%	65.655%
1390	BROWN + BROWN INC COMMON STOCK USD.1	0.015%	65.670%
1391	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.015%	65.685%
1392	CUBESMART REIT USD.01	0.015%	65.700%
1393	ISUZU MOTORS	0.015%	65.715%
1394	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.015%	65.730%
1395	IDEMITSU KOSAN	0.015%	65.745%
1396	WESTSHORE TERM	0.015%	65.760%
1397	AAC TECHNOLOGIE	0.015%	65.775%
1398	LOGMEIN INC COMMON STOCK USD.01	0.015%	65.790%
1399	LONGFOR PROPERT	0.015%	65.805%
1400	HEIDELBERGCEMEN	0.015%	65.820%
1401	EATON VANCE CORP COMMON STOCK USD.00390625	0.015%	65.835%
1402	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.015%	65.850%
1403	JAPAN REAL ESTA	0.015%	65.864%
1404	LIBERTY VENTURES SER A TRACKING STK USD.01	0.015%	65.879%
1405	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.015%	65.894%
1406	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.015%	65.909%
1407	VISTEON CORP COMMON STOCK	0.015%	65.924%
1408	GENTING BHD	0.015%	65.939%
1409	BURBERRY GROUP	0.015%	65.954%
1410	INTUIT INC COMMON STOCK USD.01	0.015%	65.969%
1411	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	65.984%
1412	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.015%	65.998%
1413	HOME CAP GRP IN	0.015%	66.013%
1414	KINGBOARD CHEMI	0.015%	66.028%
1415	SUNNY OPTICAL T	0.015%	66.043%
1416	EUTELSAT COMMUN	0.015%	66.058%
1417	UCB	0.015%	66.072%
1418	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.015%	66.087%
1419	KREDITANST FUR	0.015%	66.102%
1420	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.015%	66.117%
1421	NEWCREST MINING	0.015%	66.132%
1422	CYRUSONE INC REIT USD.01	0.015%	66.146%
1423	FIRSTRAND LIMIT	0.015%	66.161%
1424	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.015%	66.176%
1425	REINSURANCE GRO	0.015%	66.191%
1426	VOLKSWAGEN AG	0.015%	66.205%
1427	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.015%	66.220%
1428	ZIONS BANCORP	0.015%	66.235%
1429	ENAGAS	0.015%	66.250%
1430	CASEYS GEN STOR	0.015%	66.264%
1431	LAZARD LTD CL A COMMON STOCK USD.01	0.015%	66.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	METLIFE INC SR UNSECURED 04/24 3.6	0.015%	66.294%
1433	AXIS CAPITAL HO	0.015%	66.308%
1434	SUMITOMO HEAVY	0.015%	66.323%
1435	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.015%	66.338%
1436	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.015%	66.352%
1437	PRIMERICA INC COMMON STOCK	0.015%	66.367%
1438	WINTRUST FINANCIAL CORP COMMON STOCK	0.015%	66.381%
1439	OESTERREIC KONT	0.015%	66.396%
1440	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.015%	66.411%
1441	HANCOCK HOLDING	0.015%	66.425%
1442	CINTAS CORP	0.015%	66.440%
1443	GRANITE REAL ES	0.015%	66.454%
1444	INTERDIGITAL IN	0.015%	66.469%
1445	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.015%	66.484%
1446	LCI INDUSTRIES COMMON STOCK USD.01	0.015%	66.498%
1447	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.015%	66.513%
1448	WOODWARD INC COMMON STOCK USD.00292	0.015%	66.527%
1449	CHARTWELL RETIR	0.015%	66.542%
1450	MARUBENI CORP	0.015%	66.556%
1451	SBM OFFSHORE NV	0.015%	66.571%
1452	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.014%	66.585%
1453	EXTENDED STAY AMERICA INC UNIT USD.01	0.014%	66.600%
1454	ROYAL BANK OF SCOT SPON ADR ADR	0.014%	66.614%
1455	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.014%	66.629%
1456	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.014%	66.643%
1457	L'OREAL	0.014%	66.658%
1458	PACIFIC GAS & E	0.014%	66.672%
1459	BARNES GROUP INC COMMON STOCK USD.01	0.014%	66.686%
1460	WEX INC COMMON STOCK USD.01	0.014%	66.701%
1461	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.014%	66.715%
1462	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.014%	66.730%
1463	MERLIN PROPERTI	0.014%	66.744%
1464	XILINX INC	0.014%	66.759%
1465	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.014%	66.773%
1466	BELDEN INC COMMON STOCK USD.01	0.014%	66.787%
1467	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.014%	66.802%
1468	WHITBREAD PLC	0.014%	66.816%
1469	JAZZ PHARMACEUT	0.014%	66.831%
1470	AMERISOURCEBERG	0.014%	66.845%
1471	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.014%	66.859%
1472	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	66.874%
1473	WP CAREY INC REIT USD.001	0.014%	66.888%
1474	SALESFORCE.COM	0.014%	66.902%
1475	LEND LEASE CORP	0.014%	66.917%
1476	LIBERTY MUTUAL	0.014%	66.931%
1477	TIME WARNER INC	0.014%	66.945%
1478	OSRAM LICHT AG	0.014%	66.960%
1479	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.014%	66.974%
1480	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.014%	66.988%
1481	SIERRA WIRELESS INC COMMON STOCK	0.014%	67.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	BARCLAYS AFRICA	0.014%	67.017%
1483	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.014%	67.031%
1484	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.014%	67.045%
1485	WINPAK LTD	0.014%	67.060%
1486	ANGLOGOLD ASHANTI SPON ADR ADR	0.014%	67.074%
1487	SAFRAN SA	0.014%	67.088%
1488	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.014%	67.102%
1489	JEAN COUTU GRP	0.014%	67.117%
1490	CIGNA CORP SR UNSECURED 02/22 4	0.014%	67.131%
1491	HYUNDAI MOBIS	0.014%	67.145%
1492	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.014%	67.159%
1493	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.014%	67.174%
1494	SUMITOMO RLTY&D	0.014%	67.188%
1495	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.014%	67.202%
1496	RPC GROUP	0.014%	67.216%
1497	MYLAN NV 3.125%	0.014%	67.230%
1498	LITHIA MOTORS INC CL A COMMON STOCK	0.014%	67.244%
1499	CARNIVAL PLC	0.014%	67.259%
1500	TELEFLEX INC COMMON STOCK USD1.0	0.014%	67.273%
1501	KB FINANCIAL GR	0.014%	67.287%
1502	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.014%	67.301%
1503	COPA HOLDINGS S	0.014%	67.315%
1504	AMPHENOL CORP	0.014%	67.329%
1505	ESSENT GROUP LT	0.014%	67.344%
1506	XYLEM INC COMMON STOCK	0.014%	67.358%
1507	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.014%	67.372%
1508	CHIMEI INNOLUX	0.014%	67.386%
1509	FLOWSERVE CORP COMMON STOCK USD1.25	0.014%	67.400%
1510	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.014%	67.414%
1511	GENERAL ELECTRI	0.014%	67.428%
1512	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.014%	67.442%
1513	LOCALIZA RENT A	0.014%	67.456%
1514	QORVO INC COMMON STOCK USD.0001	0.014%	67.471%
1515	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.014%	67.485%
1516	YASKAWA ELEC CO	0.014%	67.499%
1517	EXPEDIA INC COMMON STOCK USD.001	0.014%	67.513%
1518	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.014%	67.527%
1519	BANK HAPOALIM B	0.014%	67.541%
1520	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.014%	67.555%
1521	NORTH WEST CO I	0.014%	67.569%
1522	PNC BANK NA 2.6	0.014%	67.583%
1523	MIDDLEBY CORP COMMON STOCK USD.01	0.014%	67.597%
1524	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.014%	67.611%
1525	SWISS LIFE HLDG	0.014%	67.625%
1526	THERMO FISHER S	0.014%	67.639%
1527	FUBON FINANCIAL	0.014%	67.653%
1528	SAMSUNG ELEC-ME	0.014%	67.667%
1529	FUJIFILM HLDGS	0.014%	67.681%
1530	IBERIABANK CORP	0.014%	67.695%
1531	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.014%	67.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	BABCOCK INTL GR	0.014%	67.723%
1533	CONSOL ENERGY INC COMMON STOCK USD.01	0.014%	67.737%
1534	FURUKAWA ELECTR	0.014%	67.751%
1535	ALLEGHANY CORP COMMON STOCK USD1.0	0.014%	67.765%
1536	ERICSSON LM-B S	0.014%	67.779%
1537	VERIZON COMMUN	0.014%	67.793%
1538	CRANE CO	0.014%	67.807%
1539	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.014%	67.821%
1540	CATCHER TECHNOL	0.014%	67.834%
1541	TRIMBLE INC COMMON STOCK	0.014%	67.848%
1542	NETFLIX INC COMMON STOCK USD.001	0.014%	67.862%
1543	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.014%	67.876%
1544	ALARIS ROYALTY	0.014%	67.890%
1545	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.014%	67.904%
1546	WPX ENERGY INC COMMON STOCK	0.014%	67.918%
1547	CIRRUS LOGIC IN	0.014%	67.932%
1548	HOME BANCSHARES INC COMMON STOCK USD.01	0.014%	67.945%
1549	FLOWERS FOODS INC COMMON STOCK USD.01	0.014%	67.959%
1550	HYATT HOTELS CO	0.014%	67.973%
1551	MARVELL TECH GR	0.014%	67.987%
1552	USG CORP	0.014%	68.001%
1553	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.014%	68.015%
1554	CORELOGIC INC COMMON STOCK USD1.0	0.014%	68.028%
1555	DS SMITH PLC	0.014%	68.042%
1556	CTBC FINANCIAL	0.014%	68.056%
1557	TELE2 AB-B SHS	0.014%	68.070%
1558	ROYAL GOLD INC	0.014%	68.084%
1559	ALERE INC COMMON STOCK USD.001	0.014%	68.097%
1560	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.014%	68.111%
1561	VWR CORP COMMON STOCK USD.01	0.014%	68.125%
1562	JPMORGAN CHASE	0.014%	68.139%
1563	BANKUNITED INC COMMON STOCK USD.01	0.014%	68.152%
1564	QIAGEN NV	0.014%	68.166%
1565	LOGAN PROPERTY	0.014%	68.180%
1566	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.014%	68.194%
1567	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.014%	68.207%
1568	ASSA ABLOY AB	0.014%	68.221%
1569	INTERMEDIATE CA	0.014%	68.235%
1570	REXNORD CORP COMMON STOCK USD.01	0.014%	68.248%
1571	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.014%	68.262%
1572	GALAXY ENTERTAI	0.014%	68.276%
1573	FUJI HEAVY INDS	0.014%	68.289%
1574	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	68.303%
1575	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.014%	68.317%
1576	COOPERATIEVE RA	0.014%	68.330%
1577	INTL CONS AIRLI	0.014%	68.344%
1578	FMC CORP	0.014%	68.357%
1579	UNILEVER NV	0.014%	68.371%
1580	NOKIAN RENKAAT	0.014%	68.385%
1581	SKF AB - B SHAR	0.014%	68.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.014%	68.412%
1583	TOTAL CAPITAL C	0.014%	68.425%
1584	A P MOLLER - MA	0.014%	68.439%
1585	TAIHEIYO CEMENT	0.014%	68.453%
1586	SKANDINAVISKA E	0.014%	68.466%
1587	BAXTER INTL INC	0.014%	68.480%
1588	AVNET INC	0.014%	68.493%
1589	EAGLE MATERIALS	0.014%	68.507%
1590	OMNICOM GROUP I	0.014%	68.520%
1591	DREAM OFFICE RE	0.014%	68.534%
1592	COLGATE-PALMOLI	0.014%	68.547%
1593	GENPACT LIMITED	0.014%	68.561%
1594	NATIONAL AUSTRALIA	0.013%	68.574%
1595	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.013%	68.588%
1596	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.013%	68.601%
1597	ISHIKAWAJIMA HA	0.013%	68.615%
1598	KB FINANCIAL GROUP INC ADR ADR	0.013%	68.628%
1599	MITSUBISHI MATE	0.013%	68.642%
1600	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.013%	68.655%
1601	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.013%	68.669%
1602	TWITTER INC COMMON STOCK USD.000005	0.013%	68.682%
1603	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.013%	68.696%
1604	TCF FINL CORP	0.013%	68.709%
1605	AGILE PROPERTY	0.013%	68.723%
1606	SYNOPLYS INC	0.013%	68.736%
1607	LENOVO GROUP LT	0.013%	68.749%
1608	EUROPEAN FIN ST	0.013%	68.763%
1609	NASDAQ INC SR UNSECURED 06/24 4.25	0.013%	68.776%
1610	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.013%	68.789%
1611	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.013%	68.803%
1612	SPECTRIS PLC	0.013%	68.816%
1613	DST SYST INC DE	0.013%	68.829%
1614	SVENSKA HANDELS	0.013%	68.843%
1615	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.013%	68.856%
1616	FEDERATED INVES	0.013%	68.869%
1617	AMERICAN HOMES 4 RENT A REIT USD.01	0.013%	68.883%
1618	KERRY GROUP PLC	0.013%	68.896%
1619	REGAL BELOIT CORP COMMON STOCK USD.01	0.013%	68.909%
1620	SAPPI	0.013%	68.922%
1621	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	68.935%
1622	OLD NATIONAL BANCORP COMMON STOCK	0.013%	68.949%
1623	GS HOLDINGS COR	0.013%	68.962%
1624	SENIOR HOUSING PROP TRUST REIT USD.01	0.013%	68.975%
1625	SANMINA CORP COMMON STOCK USD.01	0.013%	68.988%
1626	ORIGIN ENERGY L	0.013%	69.002%
1627	FRAPORT AG	0.013%	69.015%
1628	KIRBY CORP	0.013%	69.028%
1629	ILG INC COMMON STOCK USD.01	0.013%	69.041%
1630	OJI PAPER CO	0.013%	69.054%
1631	WHITE MOUNTAINS	0.013%	69.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.013%	69.081%
1633	CATALENT INC COMMON STOCK USD.01	0.013%	69.094%
1634	HANKYU CORP	0.013%	69.107%
1635	KREDITANSTALT F	0.013%	69.120%
1636	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.013%	69.133%
1637	VALIDUS HOLDING	0.013%	69.147%
1638	COBHAM PLC	0.013%	69.160%
1639	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.013%	69.173%
1640	CENTENNIAL RESO	0.013%	69.186%
1641	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.013%	69.199%
1642	CNH INDUSTRIAL	0.013%	69.212%
1643	FREENET AG	0.013%	69.225%
1644	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.013%	69.238%
1645	BEST BUY CO INC	0.013%	69.251%
1646	DEUTSCHE BOERSE	0.013%	69.264%
1647	WESTPAC BANKING	0.013%	69.277%
1648	FORTUM OYJ	0.013%	69.290%
1649	HUBBELL INC COMMON STOCK USD.01	0.013%	69.303%
1650	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.013%	69.316%
1651	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.013%	69.329%
1652	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.013%	69.342%
1653	SINGAPORE AIRLI	0.013%	69.355%
1654	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	69.368%
1655	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.013%	69.381%
1656	SUBSEA 7 SA	0.013%	69.394%
1657	INDIABULLS HOUS	0.013%	69.407%
1658	WESTPAC BANKING	0.013%	69.420%
1659	CREE INC COMMON STOCK USD.00125	0.013%	69.433%
1660	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.013%	69.446%
1661	RICHELIEU HARDW	0.013%	69.459%
1662	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.013%	69.472%
1663	ESSILOR INTERNA	0.013%	69.485%
1664	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.013%	69.498%
1665	ZOETIS INC COMMON STOCK USD.01	0.013%	69.511%
1666	BOOKER GROUP	0.013%	69.524%
1667	SHERWIN WILLIAM	0.013%	69.537%
1668	AUST & NZ BANKI	0.013%	69.550%
1669	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.013%	69.563%
1670	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.013%	69.576%
1671	CIMAREX ENERGY CO COMMON STOCK USD.01	0.013%	69.589%
1672	PERKINELMER INC COMMON STOCK USD1.0	0.013%	69.601%
1673	ASTELLAS PHARMA	0.013%	69.614%
1674	VF CORP	0.013%	69.627%
1675	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.013%	69.640%
1676	CNO FINANCIAL	0.013%	69.653%
1677	TRANSOCEAN LTD	0.013%	69.666%
1678	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.013%	69.679%
1679	POSCO	0.013%	69.692%
1680	TIMKEN CO	0.013%	69.705%
1681	KESKO	0.013%	69.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	QBE INSURANCE	0.013%	69.730%
1683	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.013%	69.743%
1684	AARON S INC COMMON STOCK USD.5	0.013%	69.756%
1685	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.013%	69.769%
1686	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.013%	69.782%
1687	HILLENBRAND INC COMMON STOCK	0.013%	69.794%
1688	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.013%	69.807%
1689	TERADATA CORP COMMON STOCK USD.01	0.013%	69.820%
1690	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.013%	69.833%
1691	NOVOZYMES A/S	0.013%	69.846%
1692	RSP PERMIAN INC COMMON STOCK USD.01	0.013%	69.859%
1693	GOLD FIELDS LTD SPONS ADR ADR	0.013%	69.871%
1694	TECHNIPFMC PLC	0.013%	69.884%
1695	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.013%	69.897%
1696	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.013%	69.910%
1697	CIT GROUP INC COMMON STOCK USD.01	0.013%	69.923%
1698	MICRO FOCUS INT	0.013%	69.935%
1699	FIBRA UNO ADMIN	0.013%	69.948%
1700	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.013%	69.961%
1701	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.013%	69.974%
1702	SYDBANK	0.013%	69.986%
1703	ENSTAR GROUP LT	0.013%	69.999%
1704	CORESITE REALTY CORP REIT USD.01	0.013%	70.012%
1705	INCITEC PIVOT	0.013%	70.025%
1706	STORE CAPITAL CORP REIT USD.01	0.013%	70.037%
1707	ANIXTER INTL IN	0.013%	70.050%
1708	BIDVEST GROUP L	0.013%	70.063%
1709	SIGNATURE BANK COMMON STOCK USD.01	0.013%	70.075%
1710	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.013%	70.088%
1711	WENDY S CO/THE COMMON STOCK USD.1	0.013%	70.101%
1712	DOWNER EDI LTD	0.013%	70.113%
1713	BANK OF THE OZARKS COMMON STOCK USD.01	0.013%	70.126%
1714	OC OERLIKON COR	0.013%	70.139%
1715	DAIWA SECURITIE	0.013%	70.151%
1716	FNB CORP COMMON STOCK USD.01	0.013%	70.164%
1717	MORNEAU SHEPELL	0.013%	70.177%
1718	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.013%	70.189%
1719	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.013%	70.202%
1720	SOUTH STATE CORP COMMON STOCK USD2.5	0.013%	70.214%
1721	GEBERIT AG-REG	0.013%	70.227%
1722	SONOVA HOLDING	0.013%	70.240%
1723	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.013%	70.252%
1724	IMI PLC	0.013%	70.265%
1725	PRUDENTIAL CORP	0.013%	70.277%
1726	58.COM INC ADR ADR	0.013%	70.290%
1727	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.013%	70.303%
1728	BHARTI AIRTEL L	0.013%	70.315%
1729	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.013%	70.328%
1730	OBAYASHI CORP	0.013%	70.340%
1731	HELMERICH & PAY	0.013%	70.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	DEUTSCHE WOHNEN	0.013%	70.365%
1733	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.013%	70.378%
1734	BCO DO BRASIL S	0.013%	70.390%
1735	SEB SA	0.013%	70.403%
1736	KINGFISHER PLC	0.013%	70.415%
1737	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.013%	70.428%
1738	MITSUI CHEMICAL	0.012%	70.440%
1739	SAP AG	0.012%	70.453%
1740	NORDSTROM INC SR UNSECURED 05/20 4.75	0.012%	70.465%
1741	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.012%	70.478%
1742	BOSKALIS WESTMN	0.012%	70.490%
1743	GPO TELEVISA	0.012%	70.503%
1744	GEMALTO NV	0.012%	70.515%
1745	WHARF(HLDGS)	0.012%	70.527%
1746	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.012%	70.540%
1747	DAIWA HOUSE IND	0.012%	70.552%
1748	MURPHY USA INC COMMON STOCK	0.012%	70.565%
1749	PATTERSON COS INC COMMON STOCK USD.01	0.012%	70.577%
1750	UBS GROUP	0.012%	70.590%
1751	METSO OYJ	0.012%	70.602%
1752	PORSCHE AUTOMOB	0.012%	70.614%
1753	TEGNA INC COMMON STOCK USD1.0	0.012%	70.627%
1754	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.012%	70.639%
1755	LIXIL GROUP COR	0.012%	70.651%
1756	LEGG MASON INC COMMON STOCK USD.1	0.012%	70.664%
1757	HUSQVARNA AB -	0.012%	70.676%
1758	SHIMAO PROPERTY	0.012%	70.688%
1759	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	70.701%
1760	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	70.713%
1761	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.012%	70.725%
1762	SUMITOMO MITSUI	0.012%	70.738%
1763	DYCOM INDUSTRIE	0.012%	70.750%
1764	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.012%	70.762%
1765	PINNACLE FOODS INC COMMON STOCK USD.01	0.012%	70.774%
1766	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	70.787%
1767	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.012%	70.799%
1768	FLS INDUSTRIES	0.012%	70.811%
1769	T&D HOLDINGS IN	0.012%	70.823%
1770	TATE & LYLE	0.012%	70.836%
1771	AUST & NZ BK GP	0.012%	70.848%
1772	KEMPER CORP COMMON STOCK USD.1	0.012%	70.860%
1773	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.012%	70.872%
1774	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	70.885%
1775	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	70.897%
1776	AAREAL BANK AG	0.012%	70.909%
1777	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.012%	70.921%
1778	POLARIS INDUSTR	0.012%	70.934%
1779	HELVETIA HOLDIN	0.012%	70.946%
1780	CAP GEMINI	0.012%	70.958%
1781	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.012%	70.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	CREW ENERGY INC	0.012%	70.982%
1783	ALSTOM	0.012%	70.995%
1784	TEVA PHARMACEUTICAL SP ADR ADR	0.012%	71.007%
1785	AXA-UAP	0.012%	71.019%
1786	ASCENDAS REAL E	0.012%	71.031%
1787	BBA AVIATION	0.012%	71.043%
1788	NITTO DENKO COR	0.012%	71.055%
1789	CHINA RESOURCES	0.012%	71.068%
1790	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	71.080%
1791	SYSCO CORP COMMON STOCK USD1.0	0.012%	71.092%
1792	HCL TECHNOLOGIE	0.012%	71.104%
1793	FISERV INC COMMON STOCK USD.01	0.012%	71.116%
1794	ANSYS INC COMMON STOCK USD.01	0.012%	71.128%
1795	BED BATH & BEYO	0.012%	71.141%
1796	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.012%	71.153%
1797	mitsui mining &	0.012%	71.165%
1798	GLOBAL PAYMENTS INC COMMON STOCK	0.012%	71.177%
1799	mitsubishi gas	0.012%	71.189%
1800	KAWASAKI HEAVY	0.012%	71.201%
1801	HUHTAMAKI OY	0.012%	71.213%
1802	ITAU UNIBANCO H SPON PRF ADR ADR	0.012%	71.225%
1803	MOSAIC CO	0.012%	71.237%
1804	MICRO FOCUS INTL SPN ADR ADR	0.012%	71.250%
1805	CHINA MERCHANT	0.012%	71.262%
1806	HCA HEALTHCARE INC COMMON STOCK USD.01	0.012%	71.274%
1807	JANUS CAPITAL G	0.012%	71.286%
1808	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.012%	71.298%
1809	MAN STRATEGIC H	0.012%	71.310%
1810	CES ENERGY SOLU	0.012%	71.322%
1811	RELX NV	0.012%	71.334%
1812	COMPASS GROUP P	0.012%	71.346%
1813	VOESTALPINE AG	0.012%	71.358%
1814	WESCO INTERNATI	0.012%	71.370%
1815	CEMEX SA	0.012%	71.382%
1816	NOMURA REAL EST	0.012%	71.394%
1817	MALLINCKRODT PL	0.012%	71.406%
1818	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.012%	71.418%
1819	ARTIS REAL ESTA	0.012%	71.430%
1820	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.012%	71.442%
1821	DOMTAR CORP USD	0.012%	71.454%
1822	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	71.466%
1823	INGENICO	0.012%	71.478%
1824	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.012%	71.490%
1825	ASSOCD BANC-COR	0.012%	71.502%
1826	DELUXE CORP	0.012%	71.514%
1827	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.012%	71.526%
1828	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	71.538%
1829	KLA TENCOR CORP COMMON STOCK USD.001	0.012%	71.550%
1830	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.012%	71.562%
1831	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.012%	71.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.012%	71.586%
1833	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.012%	71.598%
1834	HONG KONG EXCHA	0.012%	71.610%
1835	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.012%	71.622%
1836	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.012%	71.634%
1837	SPARTAN ENERGY	0.012%	71.646%
1838	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.012%	71.657%
1839	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.012%	71.669%
1840	BANK OF IRELAND	0.012%	71.681%
1841	POLYONE CORPORATION COMMON STOCK USD.01	0.012%	71.693%
1842	TEIJIN	0.012%	71.705%
1843	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.012%	71.717%
1844	MIRVAC GROUP RE	0.012%	71.729%
1845	NINE DRAGONS PA	0.012%	71.741%
1846	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.012%	71.752%
1847	BRENNTAG AG	0.012%	71.764%
1848	SNYDERS LANCE INC COMMON STOCK USD.833	0.012%	71.776%
1849	ZYNGA INC CL A COMMON STOCK USD.00000625	0.012%	71.788%
1850	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.012%	71.800%
1851	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.012%	71.812%
1852	SANTANDER UK PLC SR UNSECURED 03/24 4	0.012%	71.823%
1853	BCO BRADESCO SA	0.012%	71.835%
1854	INDITEX SA	0.012%	71.847%
1855	REDEFINE PROPER	0.012%	71.859%
1856	STERICYCLE INC COMMON STOCK USD.01	0.012%	71.871%
1857	KLX INC COMMON STOCK USD.01	0.012%	71.883%
1858	UBS GROUP FUNDING JERSEY COMPANY GUAR 144A 09/25 4.125	0.012%	71.894%
1859	SUNRISE COMMUNC	0.012%	71.906%
1860	MCKESSON CORP SR UNSECURED 03/24 3.796	0.012%	71.918%
1861	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.012%	71.930%
1862	YUM BRANDS INC COMMON STOCK	0.012%	71.941%
1863	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.012%	71.953%
1864	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.012%	71.965%
1865	IBM CORP SR UNSECURED 02/24 3.625	0.012%	71.977%
1866	SHINHAN FIN GRO	0.012%	71.989%
1867	SOUTHERN CO SR UNSECURED 06/20 2.75	0.012%	72.000%
1868	CABOT CORP	0.012%	72.012%
1869	BLACKROCK INC SR UNSECURED 06/22 3.375	0.012%	72.024%
1870	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.012%	72.036%
1871	THYSSEN KRUPP A	0.012%	72.047%
1872	LAB CORP OF AME	0.012%	72.059%
1873	CHINA SHENHUA E	0.012%	72.071%
1874	BID CORP LTD	0.012%	72.083%
1875	MB FINANCIAL INC COMMON STOCK USD.01	0.012%	72.094%
1876	ANTOFAGASTA HLD	0.012%	72.106%
1877	AETNA INC SR UNSECURED 11/24 3.5	0.012%	72.118%
1878	MASTERCARD INC SR UNSECURED 04/24 3.375	0.012%	72.129%
1879	STATE STREET CORP SR UNSECURED 08/25 3.55	0.012%	72.141%
1880	OCEANEERING INT	0.012%	72.153%
1881	AMGEN INC SR UNSECURED 05/24 3.625	0.012%	72.165%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	NIPPON TEL&TEL	0.012%	72.176%
1883	MEDTRONIC INC 3	0.012%	72.188%
1884	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.012%	72.200%
1885	BAT INTL FINANC	0.012%	72.211%
1886	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.012%	72.223%
1887	CELGENE CORP SR UNSECURED 05/24 3.625	0.012%	72.235%
1888	ITT INC COMMON STOCK USD1.0	0.012%	72.246%
1889	ALFA SA DE CV	0.012%	72.258%
1890	GLACIER BANCORP INC COMMON STOCK USD.01	0.012%	72.270%
1891	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.012%	72.281%
1892	CK ASSET HOLDIN	0.012%	72.293%
1893	SEMPRA ENERGY COMMON STOCK	0.012%	72.305%
1894	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.012%	72.317%
1895	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.012%	72.328%
1896	BANCORPSOUTH INC COMMON STOCK USD2.5	0.012%	72.340%
1897	AVNET INC SR UNSECURED 04/26 4.625	0.012%	72.352%
1898	OBSIDIAN ENERGY LTD COMMON STOCK	0.012%	72.363%
1899	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.012%	72.375%
1900	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.012%	72.386%
1901	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.012%	72.398%
1902	LOEWS CORP SR UNSECURED 04/26 3.75	0.012%	72.410%
1903	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.012%	72.421%
1904	MOSAIC CO SR UNSECURED 11/23 4.25	0.012%	72.433%
1905	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.012%	72.445%
1906	KREDITANST FUER	0.012%	72.456%
1907	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.012%	72.468%
1908	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.012%	72.480%
1909	ASSURANT INC	0.012%	72.491%
1910	HENGAN INTL	0.012%	72.503%
1911	Atlantia SpA	0.012%	72.515%
1912	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.012%	72.526%
1913	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.012%	72.538%
1914	RYDER SYSTEM IN	0.012%	72.549%
1915	CNOOC LTD	0.012%	72.561%
1916	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.012%	72.573%
1917	HEALTHCARE REALTY TRUST INC REIT USD.01	0.012%	72.584%
1918	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.012%	72.596%
1919	MINTH GROUP LTD	0.012%	72.608%
1920	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.012%	72.619%
1921	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.012%	72.631%
1922	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.012%	72.642%
1923	SERVICE CORP IN	0.012%	72.654%
1924	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.012%	72.666%
1925	GROWTHPOINT PRO	0.012%	72.677%
1926	PENGROWTH ENERGY CORP COMMON STOCK	0.012%	72.689%
1927	BEAZLEY PLC	0.012%	72.700%
1928	QUALCOMM INC SR UNSECURED 05/25 3.45	0.012%	72.712%
1929	COACH INC SR UNSECURED 04/25 4.25	0.012%	72.723%
1930	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.012%	72.735%
1931	STATOIL ASA COMPANY GUAR 01/22 3.15	0.012%	72.747%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.012%	72.758%
1933	HSBC USA INC SR UNSECURED 06/24 3.5	0.012%	72.770%
1934	STATE STREET CORP SR UNSECURED 12/24 3.3	0.012%	72.781%
1935	RENTOKIL INITIA	0.012%	72.793%
1936	PREMIER GOLD MI	0.012%	72.804%
1937	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.012%	72.816%
1938	ANTHEM INC	0.012%	72.827%
1939	MANITOBA PROVIN	0.012%	72.839%
1940	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.012%	72.850%
1941	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	72.862%
1942	AMERICA MOVIL S	0.012%	72.874%
1943	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.012%	72.885%
1944	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.012%	72.897%
1945	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.012%	72.908%
1946	EAST JAPAN RAIL	0.012%	72.920%
1947	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.012%	72.931%
1948	HERMAN MILLER I	0.012%	72.943%
1949	WEATHERFORD INT	0.012%	72.954%
1950	J2 GLOBAL INC COMMON STOCK USD.01	0.012%	72.966%
1951	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.012%	72.977%
1952	BANK OF QUEENSL	0.012%	72.989%
1953	CERNER CORP	0.011%	73.000%
1954	CNPC (HONG KONG	0.011%	73.012%
1955	CARTER S INC COMMON STOCK USD.01	0.011%	73.023%
1956	VISA INC SR UNSECURED 12/25 3.15	0.011%	73.035%
1957	HEINEKEN NV	0.011%	73.046%
1958	UNITED URBAN IN	0.011%	73.058%
1959	UNUM GROUP	0.011%	73.069%
1960	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.011%	73.081%
1961	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.011%	73.092%
1962	AXIS BANK	0.011%	73.104%
1963	VONOVIA SE	0.011%	73.115%
1964	KIA MOTORS CORP	0.011%	73.127%
1965	DTE ENERGY INC	0.011%	73.138%
1966	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.011%	73.150%
1967	LINCOLN ELEC HL	0.011%	73.161%
1968	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.011%	73.172%
1969	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.011%	73.184%
1970	WIENERBERGER AG	0.011%	73.195%
1971	TOKYU FUDOSAN H	0.011%	73.207%
1972	BANK TOKYO-MIT	0.011%	73.218%
1973	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.011%	73.230%
1974	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	73.241%
1975	PPL CORPORATION	0.011%	73.253%
1976	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.011%	73.264%
1977	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.011%	73.275%
1978	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.011%	73.287%
1979	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.011%	73.298%
1980	MICROCHIP TECHN	0.011%	73.310%
1981	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	73.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.011%	73.333%
1983	POPULAR INC COMMON STOCK USD.01	0.011%	73.344%
1984	LIFEPOINT HOSPI	0.011%	73.355%
1985	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.011%	73.367%
1986	RELX PLC SPON ADR ADR	0.011%	73.378%
1987	DEUTSCHE BK AG	0.011%	73.389%
1988	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.011%	73.401%
1989	CME GROUP INC SR UNSECURED 03/25 3	0.011%	73.412%
1990	BAJAJ FINSERV L	0.011%	73.424%
1991	PFIZER INC SR UNSECURED 12/26 3	0.011%	73.435%
1992	SAMSUNG SDI CO	0.011%	73.446%
1993	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.011%	73.458%
1994	SEKISUI HOUSE	0.011%	73.469%
1995	GRACO INC COMMON STOCK USD1.0	0.011%	73.480%
1996	JAPAN RETAIL FU	0.011%	73.492%
1997	BAYER MOTOREN W	0.011%	73.503%
1998	A.P. MOLLER-MAE	0.011%	73.514%
1999	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.011%	73.526%
2000	CONVERGYS CORP COMMON STOCK	0.011%	73.537%
2001	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.011%	73.548%
2002	SHAWCOR LTD	0.011%	73.560%
2003	OFFICE DEPOT IN	0.011%	73.571%
2004	BENDIGO AND ADE	0.011%	73.582%
2005	AGF MGMT LTD CL	0.011%	73.594%
2006	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.011%	73.605%
2007	ADVANCED SEMICO	0.011%	73.616%
2008	ELECTROCOMPONEN	0.011%	73.628%
2009	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.011%	73.639%
2010	CITIGROUP INC SR UNSECURED 04/25 3.3	0.011%	73.650%
2011	DEUTSCHE BANK A	0.011%	73.662%
2012	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.011%	73.673%
2013	DERWENT LONDON	0.011%	73.684%
2014	EATON CORP COMPANY GUAR 11/22 2.75	0.011%	73.696%
2015	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.011%	73.707%
2016	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.011%	73.718%
2017	ORACLE CORP SR UNSECURED 10/22 2.5	0.011%	73.729%
2018	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.011%	73.741%
2019	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.011%	73.752%
2020	EXELON CORP SR UNSECURED 04/26 3.4	0.011%	73.763%
2021	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.011%	73.775%
2022	VOYA FINANCIAL INC COMMON STOCK USD.01	0.011%	73.786%
2023	VISHAY INTERTEC	0.011%	73.797%
2024	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.011%	73.808%
2025	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.011%	73.820%
2026	AMEREN CORP SR UNSECURED 11/20 2.7	0.011%	73.831%
2027	CARPENTER TECH	0.011%	73.842%
2028	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.011%	73.853%
2029	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.011%	73.865%
2030	MAXIM INTEGRATE	0.011%	73.876%
2031	KLONDEX MINES L	0.011%	73.887%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.011%	73.898%
2033	VIACOM INC SR UNSECURED 04/24 3.875	0.011%	73.910%
2034	JAPAN TOBACCO I	0.011%	73.921%
2035	DONALDSON CO IN	0.011%	73.932%
2036	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.011%	73.943%
2037	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.011%	73.954%
2038	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	73.966%
2039	COGECO INC COMMON STOCK	0.011%	73.977%
2040	FONCIERE DES RE	0.011%	73.988%
2041	TRELLEBORG AB	0.011%	73.999%
2042	STATOIL ASA COMPANY GUAR 01/23 2.45	0.011%	74.010%
2043	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.011%	74.022%
2044	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.011%	74.033%
2045	PARTNERS GROUP	0.011%	74.044%
2046	IDEX CORP	0.011%	74.055%
2047	CLOSE BROS GROU	0.011%	74.066%
2048	EDISON INTERNATIONAL COMMON STOCK	0.011%	74.078%
2049	DISCOVERY HLDGS	0.011%	74.089%
2050	CATHAY FINANCIA	0.011%	74.100%
2051	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	74.111%
2052	STOREBRAND ASA	0.011%	74.122%
2053	PASON SYSTEMS I	0.011%	74.133%
2054	NU SKIN ENTERPR	0.011%	74.144%
2055	ICICI BANK LTD	0.011%	74.156%
2056	NORDSTROM INC	0.011%	74.167%
2057	QUALICORP SA	0.011%	74.178%
2058	PT BANK CENTRAL	0.011%	74.189%
2059	LEONI AG	0.011%	74.200%
2060	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.011%	74.211%
2061	AURUBIS AG	0.011%	74.222%
2062	TRAVIS PERKINS	0.011%	74.233%
2063	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.011%	74.244%
2064	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.011%	74.256%
2065	ALTUS GROUP LTD	0.011%	74.267%
2066	PRICELINE GROUP	0.011%	74.278%
2067	METRO WHOLESALE	0.011%	74.289%
2068	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.011%	74.300%
2069	ACS, ACTIVIDADE	0.011%	74.311%
2070	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.011%	74.322%
2071	ACUITY BRANDS INC COMMON STOCK USD.01	0.011%	74.333%
2072	ING GROEP NV 0.	0.011%	74.344%
2073	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	74.355%
2074	ERICSSON LM SR UNSECURED 05/22 4.125	0.011%	74.366%
2075	KURARAY CO	0.011%	74.377%
2076	BUCHER IND-REGD	0.011%	74.388%
2077	WPP PLC	0.011%	74.399%
2078	OAO GAZPROM-SPO	0.011%	74.410%
2079	GETINGE AB, B S	0.011%	74.421%
2080	CONDUENT INC COMMON STOCK USD.01	0.011%	74.432%
2081	HKT TRUST	0.011%	74.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	CABOT OIL & GAS	0.011%	74.454%
2083	SERVICEMASTER G	0.011%	74.465%
2084	DAVE & BUSTER'S	0.011%	74.476%
2085	RLJ LODGING TRUST REIT	0.011%	74.487%
2086	PURE INDUSTRIAL	0.011%	74.498%
2087	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.011%	74.509%
2088	CLOROX CO	0.011%	74.520%
2089	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.011%	74.531%
2090	MAPFRE SA	0.011%	74.542%
2091	KOBE STEEL	0.011%	74.553%
2092	MILLICOM INTL C	0.011%	74.564%
2093	UNI-PRESIDENT E	0.011%	74.575%
2094	BOEING CO SR UNSECURED 03/25 2.5	0.011%	74.586%
2095	CAMBREX CORP COMMON STOCK USD.1	0.011%	74.597%
2096	LEGGETT + PLATT INC COMMON STOCK USD.01	0.011%	74.608%
2097	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	74.619%
2098	CLEAN HARBOR IN	0.011%	74.630%
2099	COMMONWEALTH BA	0.011%	74.641%
2100	L BRANDS INC COMPANY GUAR 02/22 5.625	0.011%	74.652%
2101	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.011%	74.662%
2102	PLASTIC OMNIUM	0.011%	74.673%
2103	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.011%	74.684%
2104	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	74.695%
2105	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.011%	74.706%
2106	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.011%	74.717%
2107	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.011%	74.728%
2108	UPL LTD	0.011%	74.739%
2109	DEUTSCHE TELEKO	0.011%	74.750%
2110	PROXIMUS	0.011%	74.760%
2111	THK CO	0.011%	74.771%
2112	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.011%	74.782%
2113	SAIPEM SPA	0.011%	74.793%
2114	WW GRAINGER INC	0.011%	74.804%
2115	EXPERIAN PLC	0.011%	74.815%
2116	SEMICONDUCTOR M	0.011%	74.826%
2117	PAYSAFE GROUP P	0.011%	74.836%
2118	INVESTEC PLC	0.011%	74.847%
2119	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	74.858%
2120	SKYWEST INC COMMON STOCK	0.011%	74.869%
2121	SEMGROUP CORP CLASS A COMMON STOCK	0.011%	74.880%
2122	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.011%	74.891%
2123	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	74.901%
2124	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	74.912%
2125	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.011%	74.923%
2126	TOKYO ELECTRON	0.011%	74.934%
2127	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.011%	74.945%
2128	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.011%	74.956%
2129	BT GROUP PLC	0.011%	74.966%
2130	ALEXANDER + BALDWIN INC REIT	0.011%	74.977%
2131	FINISAR CORPORATION COMMON STOCK USD.001	0.011%	74.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.011%	74.999%
2133	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	75.010%
2134	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.011%	75.020%
2135	COMPAL ELECTRON	0.011%	75.031%
2136	TETRA TECH INC COMMON STOCK USD.01	0.011%	75.042%
2137	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	75.053%
2138	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.011%	75.064%
2139	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.011%	75.074%
2140	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	75.085%
2141	CHILDRENS PLACE	0.011%	75.096%
2142	KELLOGG CO 4% 1	0.011%	75.107%
2143	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.011%	75.117%
2144	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.011%	75.128%
2145	TARGET CORP SR UNSECURED 04/26 2.5	0.011%	75.139%
2146	ACCOR	0.011%	75.150%
2147	HSBC USA INC SR UNSECURED 08/20 2.75	0.011%	75.160%
2148	NATIONWIDE BLDG	0.011%	75.171%
2149	KERING	0.011%	75.182%
2150	CHURCH & DWIGHT	0.011%	75.192%
2151	WEC ENERGY GROU	0.011%	75.203%
2152	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.011%	75.214%
2153	FASTENAL	0.011%	75.224%
2154	LIFE STORAGE INC REIT USD.01	0.011%	75.235%
2155	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	75.246%
2156	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.011%	75.256%
2157	INDOFOODS SUKSE	0.011%	75.267%
2158	VIASAT INC COMMON STOCK USD.0001	0.011%	75.278%
2159	IMPERIAL HOLDIN	0.011%	75.288%
2160	HINDALCO INDS	0.011%	75.299%
2161	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.011%	75.310%
2162	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.011%	75.320%
2163	WILLIAM HILL PL	0.011%	75.331%
2164	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	75.342%
2165	VOLKSWAGEN LEAS	0.011%	75.352%
2166	CBS CORP COMPANY GUAR 01/27 2.9	0.011%	75.363%
2167	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.011%	75.373%
2168	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.011%	75.384%
2169	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.011%	75.395%
2170	UBE INDUSTRIES	0.011%	75.405%
2171	ENVISION HEALTHCARE CORP COMMON STOCK	0.011%	75.416%
2172	mitsui fudosan	0.011%	75.426%
2173	DENKI KAGAKU KO	0.011%	75.437%
2174	TULLOW OIL PLC	0.011%	75.448%
2175	BARLOWORLD LTD	0.011%	75.458%
2176	TARO PHARMACEUT	0.011%	75.469%
2177	BYD CO	0.011%	75.479%
2178	CVB FINANCIAL CORP COMMON STOCK	0.011%	75.490%
2179	II VI INC COMMON STOCK	0.011%	75.501%
2180	MAJOR DRILLING	0.011%	75.511%
2181	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.011%	75.522%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	EQUITY COMMONWEALTH REIT USD.01	0.011%	75.532%
2183	SKECHERS USA INC CL A COMMON STOCK USD.001	0.011%	75.543%
2184	COUSINS PROPERTIES INC REIT USD1.0	0.011%	75.553%
2185	STAR ENTERTAINM	0.011%	75.564%
2186	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.011%	75.575%
2187	GAM HOLDING LTD	0.011%	75.585%
2188	TEMENOS GROUP A	0.011%	75.596%
2189	CBS CORP COMPANY GUAR 01/25 3.5	0.011%	75.606%
2190	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	75.617%
2191	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.011%	75.627%
2192	PEGATRON CORP	0.011%	75.638%
2193	WATSCO INC COMMON STOCK USD.5	0.011%	75.648%
2194	CHINA GAS HOLDI	0.010%	75.659%
2195	OMRON CORP	0.010%	75.669%
2196	AES CORP/VA SR UNSECURED 07/21 7.375	0.010%	75.680%
2197	CHINA COMMUNICA	0.010%	75.690%
2198	CA INC 3.6% 01A	0.010%	75.701%
2199	TOPBUILD CORP COMMON STOCK	0.010%	75.711%
2200	CHINA INSURANCE	0.010%	75.721%
2201	SUMITOMO RUBBER	0.010%	75.732%
2202	PUBLIC SERVICE	0.010%	75.742%
2203	SABRA HEALTH CARE REIT INC REIT USD.01	0.010%	75.753%
2204	SUMITOMO METAL	0.010%	75.763%
2205	MOODY S CORP COMMON STOCK USD.01	0.010%	75.774%
2206	LI & FUNG LIMIT	0.010%	75.784%
2207	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.010%	75.795%
2208	SILGAN HLDGS	0.010%	75.805%
2209	BONAVISTA ENERG	0.010%	75.815%
2210	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	75.826%
2211	SOUTH32 LTD	0.010%	75.836%
2212	COOPER TIRE&RUB	0.010%	75.847%
2213	APERAM SA	0.010%	75.857%
2214	FERROVIAL SA	0.010%	75.867%
2215	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	75.878%
2216	HITACHI CONST M	0.010%	75.888%
2217	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.010%	75.898%
2218	KYOCERA CORP	0.010%	75.909%
2219	CRACKER BARREL	0.010%	75.919%
2220	HASBRO INC	0.010%	75.929%
2221	CITRIX SYSTEMS	0.010%	75.940%
2222	ROGERS SUGAR IN	0.010%	75.950%
2223	DREAM GLOBAL RE	0.010%	75.961%
2224	B+G FOODS INC COMMON STOCK USD.01	0.010%	75.971%
2225	AMER SPORTS OYJ	0.010%	75.981%
2226	KAPSTONE PAPER	0.010%	75.992%
2227	KONICA MINOLTA	0.010%	76.002%
2228	WHEELOK & COMP	0.010%	76.012%
2229	NVR INC COMMON STOCK USD.01	0.010%	76.023%
2230	RBC BEARINGS INC COMMON STOCK USD.01	0.010%	76.033%
2231	COLRUYT SA	0.010%	76.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	DIGITALGLOBE INC COMMON STOCK USD.001	0.010%	76.053%
2233	FIRST MERCHANTS CORP COMMON STOCK	0.010%	76.064%
2234	MAXIMUS INC COMMON STOCK	0.010%	76.074%
2235	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	76.084%
2236	ENERSYS COMMON STOCK USD.01	0.010%	76.095%
2237	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	76.105%
2238	BRP INC/CA- SUB	0.010%	76.115%
2239	SHAFTESBURY	0.010%	76.126%
2240	WILLIAM DEMANT	0.010%	76.136%
2241	KAO CORP	0.010%	76.146%
2242	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	76.157%
2243	STERLING BANCORP/DE COMMON STOCK USD.01	0.010%	76.167%
2244	SINO BIOPHAMACE	0.010%	76.177%
2245	SINGAPORE TELEC	0.010%	76.187%
2246	PRICESMART INC	0.010%	76.198%
2247	OP CORPORATE BA	0.010%	76.208%
2248	CH ROBINSON WOR	0.010%	76.218%
2249	KEPPEL CORP	0.010%	76.228%
2250	BARRY CALLEBAUT	0.010%	76.239%
2251	Dongbu Insuranc	0.010%	76.249%
2252	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	76.259%
2253	DAIKIN INDUSTRI	0.010%	76.269%
2254	KAZAKHMYS PLC	0.010%	76.279%
2255	BARCLAYS PLC 1.	0.010%	76.290%
2256	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	76.300%
2257	LITTELFUSE INC COMMON STOCK USD.01	0.010%	76.310%
2258	ICADE	0.010%	76.320%
2259	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.010%	76.330%
2260	SEABOARD CORP COMMON STOCK USD1.0	0.010%	76.340%
2261	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.010%	76.351%
2262	SUNOPTA INC COMMON STOCK	0.010%	76.361%
2263	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.010%	76.371%
2264	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.010%	76.381%
2265	DAINIPPON INK&C	0.010%	76.391%
2266	VERINT SYSTEMS	0.010%	76.402%
2267	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	76.412%
2268	MCCORMICK & CO	0.010%	76.422%
2269	COPART INC	0.010%	76.432%
2270	SURGE ENERGY IN	0.010%	76.442%
2271	FIRST INDL REAL	0.010%	76.452%
2272	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	76.462%
2273	SUNTEC REIT	0.010%	76.472%
2274	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	76.483%
2275	ALACER GOLD COR	0.010%	76.493%
2276	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.010%	76.503%
2277	ULVAC INC.	0.010%	76.513%
2278	MEGA FINANCIAL	0.010%	76.523%
2279	MSC INDUSTRIAL	0.010%	76.533%
2280	NICHIREI CORP	0.010%	76.543%
2281	KOSMOS ENERGY L	0.010%	76.553%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.010%	76.563%
2283	FOMENTO ECON ME	0.010%	76.573%
2284	SUMITOMO MITSUI	0.010%	76.584%
2285	TREVALI MINING	0.010%	76.594%
2286	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.010%	76.604%
2287	HAYS	0.010%	76.614%
2288	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.010%	76.624%
2289	TATTS GROUP LTD	0.010%	76.634%
2290	BALL CORP COMPANY GUAR 03/22 5	0.010%	76.644%
2291	AVERY DENNISON	0.010%	76.654%
2292	GAP INC/THE SR UNSECURED 04/21 5.95	0.010%	76.664%
2293	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.010%	76.674%
2294	VF CORP SR UNSECURED 09/21 3.5	0.010%	76.684%
2295	SAMSUNG FIRE &	0.010%	76.694%
2296	FIRSTCASH INC COMMON STOCK USD.01	0.010%	76.704%
2297	SAMSONITE INTL	0.010%	76.714%
2298	ACCIONA SA	0.010%	76.724%
2299	AUTOCANADA INC	0.010%	76.734%
2300	JUPITER PLC	0.010%	76.744%
2301	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.010%	76.754%
2302	SHINHAN FINANCI	0.010%	76.764%
2303	RENASANT CORP COMMON STOCK USD5.0	0.010%	76.774%
2304	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	76.784%
2305	YY INC ADR ADR USD.00001	0.010%	76.794%
2306	GUANGZHOU R&F P	0.010%	76.804%
2307	GREAT WALL AUTO	0.010%	76.814%
2308	VENTURE CORP	0.010%	76.824%
2309	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.010%	76.834%
2310	SBI HOLDINGS IN	0.010%	76.844%
2311	TOTAL ENERGY SE	0.010%	76.854%
2312	WALKER + DUNLOP INC COMMON STOCK	0.010%	76.864%
2313	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.010%	76.874%
2314	AON CORP COMPANY GUAR 09/20 5	0.010%	76.884%
2315	ASTRA INTERNATI	0.010%	76.894%
2316	CORPORATE OFFICE PROPERTIES REIT USD.01	0.010%	76.904%
2317	WATERS CORP	0.010%	76.914%
2318	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.010%	76.924%
2319	GERDAU SA SIDER	0.010%	76.934%
2320	STARWOOD WAYPOINT HOMES REIT USD.01	0.010%	76.944%
2321	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	76.954%
2322	VARIAN MEDICAL	0.010%	76.964%
2323	IG GROUP HLDGS	0.010%	76.974%
2324	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.010%	76.984%
2325	SANTOS LIMITED	0.010%	76.994%
2326	EUROPEAN INVEST	0.010%	77.004%
2327	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.010%	77.014%
2328	L-BANK BW FOERD	0.010%	77.023%
2329	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.010%	77.033%
2330	CRODA INTERNATI	0.010%	77.043%
2331	BLUEBIRD BIO IN	0.010%	77.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	COHERENT INC	0.010%	77.063%
2333	TRUSTMARK CORP COMMON STOCK	0.010%	77.073%
2334	VIFOR PHARMA AG	0.010%	77.083%
2335	CALFRAC WELL SE	0.010%	77.093%
2336	SUNSTONE HOTEL	0.010%	77.103%
2337	WARTSILA OYJ AB	0.010%	77.113%
2338	JANUS HENDERSON	0.010%	77.123%
2339	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.010%	77.132%
2340	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.010%	77.142%
2341	LG CORP	0.010%	77.152%
2342	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	77.162%
2343	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.010%	77.172%
2344	MATADOR RESOURCES CO COMMON STOCK USD.01	0.010%	77.182%
2345	ORIX CORP	0.010%	77.192%
2346	SHOPRITE HLDGS	0.010%	77.201%
2347	TELENOR AS	0.010%	77.211%
2348	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.010%	77.221%
2349	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.010%	77.231%
2350	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.010%	77.241%
2351	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.010%	77.250%
2352	HANKOOK TIRE CO	0.010%	77.260%
2353	INTERTAPE POLYM	0.010%	77.270%
2354	INTL BANK FOR R	0.010%	77.280%
2355	AMGEN INC SR UNSECURED 11/21 3.875	0.010%	77.290%
2356	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.010%	77.299%
2357	China Mengniu D	0.010%	77.309%
2358	AETNA INC 4.125	0.010%	77.319%
2359	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.010%	77.329%
2360	WORTHINGTON IND	0.010%	77.339%
2361	ADVANCE RESIDEN	0.010%	77.348%
2362	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.010%	77.358%
2363	EQUITABLE GROUP	0.010%	77.368%
2364	FOOT LOCKER INC COMMON STOCK USD.01	0.010%	77.378%
2365	INMARSAT PLC	0.010%	77.387%
2366	NKT HOLDING A/S	0.010%	77.397%
2367	NATIXIS	0.010%	77.407%
2368	MITSUJ OSK LINE	0.010%	77.417%
2369	GRUPO AEROPORTU	0.010%	77.426%
2370	CHORUS AVIATION	0.010%	77.436%
2371	WR BERKLEY CORP	0.010%	77.446%
2372	BODYCOTE PLC	0.010%	77.456%
2373	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.010%	77.465%
2374	TULLETT PREBON	0.010%	77.475%
2375	EBAY INC SR UNSECURED 03/22 3.8	0.010%	77.485%
2376	RICOH CO	0.010%	77.494%
2377	ALPS ELECTRIC C	0.010%	77.504%
2378	LEGRAND SA	0.010%	77.514%
2379	ROGERS CORP COMMON STOCK USD1.0	0.010%	77.524%
2380	OMNICOM GROUP I	0.010%	77.533%
2381	TRINSEO SA	0.010%	77.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.010%	77.553%
2383	FIRST FINANCIAL	0.010%	77.562%
2384	PTT EXP&PROD-FG	0.010%	77.572%
2385	ASPEN PHARMACAR	0.010%	77.581%
2386	BCA POP EMILIA	0.010%	77.591%
2387	TRACTOR SUPPLY	0.010%	77.601%
2388	UBM PLC	0.010%	77.610%
2389	EVERCORE PARTNE	0.010%	77.620%
2390	DONGFENG MOTOR	0.010%	77.630%
2391	J + J SNACK FOODS CORP COMMON STOCK	0.010%	77.639%
2392	RLI CORP COMMON STOCK USD1.0	0.010%	77.649%
2393	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.010%	77.659%
2394	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.010%	77.668%
2395	GATX CORP	0.010%	77.678%
2396	TIVO CORP COMMON STOCK USD.001	0.010%	77.687%
2397	ANGLOVAAL INDS	0.010%	77.697%
2398	EHOSTAR CORP A COMMON STOCK USD.001	0.010%	77.707%
2399	FORTUNA SILVER MINES INC COMMON STOCK	0.010%	77.716%
2400	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.010%	77.726%
2401	ORPEA	0.010%	77.736%
2402	PDC ENERGY INC COMMON STOCK USD.01	0.010%	77.745%
2403	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.010%	77.755%
2404	MONDI LTD	0.010%	77.764%
2405	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.010%	77.774%
2406	LG TELECOM LTD	0.010%	77.784%
2407	SABRE CORP COMMON STOCK USD.01	0.010%	77.793%
2408	AVIGILON CORP C	0.010%	77.803%
2409	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.010%	77.812%
2410	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.010%	77.822%
2411	CEMEX SA	0.010%	77.831%
2412	NOKIA OYJ SR UNSECURED 06/22 3.375	0.010%	77.841%
2413	OWENS-ILLINOIS	0.010%	77.851%
2414	QUALCOMM INC SR UNSECURED 05/22 3	0.010%	77.860%
2415	KROGER CO SR UNSECURED 04/22 3.4	0.010%	77.870%
2416	VIACOM INC SR UNSECURED 12/21 3.875	0.010%	77.879%
2417	E-MART CO. LTD.	0.010%	77.889%
2418	PANDORA A/S	0.010%	77.898%
2419	ANHUI CONCH CEM	0.010%	77.908%
2420	MEXICHEM SAB DE	0.010%	77.917%
2421	HUGO BOSS AG	0.009%	77.927%
2422	CANACOL ENERGY	0.009%	77.936%
2423	JUNGHEINRICH -	0.009%	77.946%
2424	HANWHA CHEMICAL	0.009%	77.955%
2425	NETAPP INC SR UNSECURED 06/21 3.375	0.009%	77.965%
2426	ANIXTER INC COMPANY GUAR 10/21 5.125	0.009%	77.974%
2427	BRILLIANCE CHIN	0.009%	77.984%
2428	CDW CORP/DE COMMON STOCK USD.01	0.009%	77.993%
2429	ELECTROLUX AB-S	0.009%	78.003%
2430	BIOGEN INC SR UNSECURED 09/20 2.9	0.009%	78.012%
2431	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	78.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	ATLAS COPCO AB-	0.009%	78.031%
2433	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	78.041%
2434	HELEN OF TROY C	0.009%	78.050%
2435	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	78.060%
2436	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.009%	78.069%
2437	T GARANTI BANKA	0.009%	78.078%
2438	SINCLAIR BROADC	0.009%	78.088%
2439	ROPER TECHNOLOG	0.009%	78.097%
2440	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.009%	78.107%
2441	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.009%	78.116%
2442	AGT FOOD AND IN	0.009%	78.126%
2443	GERRESHEIMER GR	0.009%	78.135%
2444	BOARDWALK REIT	0.009%	78.145%
2445	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	78.154%
2446	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.009%	78.163%
2447	HOMESERVE PLC	0.009%	78.173%
2448	NIPPON MEAT PAC	0.009%	78.182%
2449	FIRSTGROUP	0.009%	78.192%
2450	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.009%	78.201%
2451	PHOENIX GROUP H	0.009%	78.211%
2452	NORSK HYDRO AS	0.009%	78.220%
2453	HUNTINGTON NATI	0.009%	78.229%
2454	STATE STREET CORP SR UNSECURED 08/20 2.55	0.009%	78.239%
2455	AUTODESK INC SR UNSECURED 06/20 3.125	0.009%	78.248%
2456	MORGAN STANLEY	0.009%	78.258%
2457	CARS.COM INC COMMON STOCK USD.01	0.009%	78.267%
2458	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.009%	78.276%
2459	SAAB AB	0.009%	78.286%
2460	SEMPRA ENERGY	0.009%	78.295%
2461	MASONITE INTERNATIONAL CORP COMMON STOCK	0.009%	78.305%
2462	PNC BANK NA SR UNSECURED 07/20 2.6	0.009%	78.314%
2463	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.009%	78.323%
2464	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.009%	78.333%
2465	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	78.342%
2466	US BANCORP SR UNSECURED 01/22 2.625	0.009%	78.352%
2467	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.009%	78.361%
2468	CEZ AS	0.009%	78.370%
2469	CAPSTONE MINING	0.009%	78.380%
2470	UNUM GROUP SR UNSECURED 05/21 3	0.009%	78.389%
2471	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.009%	78.399%
2472	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.009%	78.408%
2473	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.009%	78.417%
2474	ALLREAL HOLDING	0.009%	78.427%
2475	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.009%	78.436%
2476	ALUMINA LTD	0.009%	78.445%
2477	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.009%	78.455%
2478	JBG SMITH PROPERTIES REIT USD.01	0.009%	78.464%
2479	BAE SYSTEMS HLD	0.009%	78.474%
2480	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.009%	78.483%
2481	MIZUHO BANK LTD	0.009%	78.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.009%	78.502%
2483	LEGG MASON INC SR UNSECURED 07/19 2.7	0.009%	78.511%
2484	OUTOKUMPU OY	0.009%	78.520%
2485	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.009%	78.530%
2486	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.009%	78.539%
2487	JOHN DEERE CAPI	0.009%	78.549%
2488	CITIGROUP INC SR UNSECURED 03/21 2.7	0.009%	78.558%
2489	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.009%	78.567%
2490	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.009%	78.577%
2491	ROHM CO	0.009%	78.586%
2492	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	78.595%
2493	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.009%	78.605%
2494	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	78.614%
2495	CAPITAMALL TRUS	0.009%	78.623%
2496	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.009%	78.633%
2497	US BANCORP SR UNSECURED 01/21 2.35	0.009%	78.642%
2498	HENDERSON LAND	0.009%	78.651%
2499	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.009%	78.661%
2500	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.009%	78.670%
2501	CITIGROUP INC	0.009%	78.679%
2502	WALT DISNEY CO	0.009%	78.689%
2503	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.009%	78.698%
2504	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.009%	78.707%
2505	AT+T INC SR UNSECURED 06/20 2.45	0.009%	78.717%
2506	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.009%	78.726%
2507	CENTRAL JAPAN R	0.009%	78.735%
2508	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.009%	78.745%
2509	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.009%	78.754%
2510	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.009%	78.763%
2511	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.009%	78.773%
2512	TRIBUNE MEDIA C	0.009%	78.782%
2513	HYUNDAI MARINE&	0.009%	78.791%
2514	COMERICA BANK SR UNSECURED 06/20 2.5	0.009%	78.800%
2515	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.009%	78.810%
2516	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.009%	78.819%
2517	BHARAT FORGE LT	0.009%	78.828%
2518	SANTANDER HLDG	0.009%	78.838%
2519	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.009%	78.847%
2520	CONSTELLATION B	0.009%	78.856%
2521	HNI CORP	0.009%	78.866%
2522	HARLEY DAVIDSON	0.009%	78.875%
2523	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.009%	78.884%
2524	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.009%	78.893%
2525	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.009%	78.903%
2526	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.009%	78.912%
2527	NIPPON YUSEN KK	0.009%	78.921%
2528	WANT WANT CHINA	0.009%	78.930%
2529	AUTODESK INC SR UNSECURED 12/22 3.6	0.009%	78.940%
2530	TERNA RETE ELET	0.009%	78.949%
2531	TENNECO AUTOMOT	0.009%	78.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.009%	78.967%
2533	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.009%	78.977%
2534	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.009%	78.986%
2535	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.009%	78.995%
2536	ROYAL UNIBREW A	0.009%	79.004%
2537	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.009%	79.014%
2538	MERCK KGAA	0.009%	79.023%
2539	BP CAPITAL MARK	0.009%	79.032%
2540	TJX COS INC SR UNSECURED 06/21 2.75	0.009%	79.041%
2541	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.009%	79.050%
2542	ROTORK PLC	0.009%	79.060%
2543	AGGREKO PLC	0.009%	79.069%
2544	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.009%	79.078%
2545	EMPIRE STATE RE	0.009%	79.087%
2546	PROASSURANCE CORP COMMON STOCK USD.01	0.009%	79.096%
2547	HASEKO CORP	0.009%	79.106%
2548	COCA-COLA WEST	0.009%	79.115%
2549	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	79.124%
2550	GRAHAM HOLDINGS	0.009%	79.133%
2551	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.009%	79.142%
2552	EMC CORP(MASS)	0.009%	79.152%
2553	A.P. MOLLER-MAE	0.009%	79.161%
2554	CARGOTEC CORP-B	0.009%	79.170%
2555	NVIDIA CORP	0.009%	79.179%
2556	ENERGEN CORP COMMON STOCK USD.01	0.009%	79.188%
2557	CREDICORP	0.009%	79.197%
2558	SPARK NEW ZEA	0.009%	79.206%
2559	MATTEL INC SR UNSECURED 08/21 2.35	0.009%	79.216%
2560	TRUWORTHS INTER	0.009%	79.225%
2561	PRA HEALTH SCIE	0.009%	79.234%
2562	BANNER CORPORATION COMMON STOCK USD.01	0.009%	79.243%
2563	PGE POLSKA GRUP	0.009%	79.252%
2564	FERROGLOBE PLC	0.009%	79.261%
2565	YOKOHAMA RUBBER	0.009%	79.270%
2566	MITSUBISHI UJF	0.009%	79.280%
2567	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.009%	79.289%
2568	FIVE BELOW COMMON STOCK USD.01	0.009%	79.298%
2569	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.009%	79.307%
2570	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	79.316%
2571	QUANTA COMPUTER	0.009%	79.325%
2572	BK MANDIRI	0.009%	79.334%
2573	UNIPOLSAI SPA	0.009%	79.343%
2574	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.009%	79.352%
2575	Straumann AG	0.009%	79.361%
2576	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.009%	79.371%
2577	PRYSMIAN SPA CO	0.009%	79.380%
2578	BILLERUD AB	0.009%	79.389%
2579	MSA SAFETY INC COMMON STOCK	0.009%	79.398%
2580	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.009%	79.407%
2581	OIL SEARCH LTD	0.009%	79.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	NIPPON PROLOGIS	0.009%	79.425%
2583	CANACCORD FINAN	0.009%	79.434%
2584	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	79.443%
2585	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	79.452%
2586	PLAINS ALL AMER	0.009%	79.461%
2587	PARAMOUNT GROUP INC REIT USD.01	0.009%	79.470%
2588	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.009%	79.479%
2589	INTL BUSINESS M	0.009%	79.488%
2590	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	79.497%
2591	DCC PLC	0.009%	79.507%
2592	ENERSIS SA	0.009%	79.516%
2593	SEVERN TRENT	0.009%	79.525%
2594	NATIONAL GENERA	0.009%	79.534%
2595	GRUPA LOTOS S.A	0.009%	79.543%
2596	BRANDYWINE REAL	0.009%	79.552%
2597	MEREDITH CORP	0.009%	79.561%
2598	ROCKWOOL INTL	0.009%	79.570%
2599	ABN AMRO GROUP	0.009%	79.579%
2600	TABCORP HLDGS L	0.009%	79.588%
2601	KAWASAKI KISEN	0.009%	79.597%
2602	TOYOTA INDUSTRI	0.009%	79.606%
2603	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	79.615%
2604	TGS NOPEC GEOPH	0.009%	79.624%
2605	CALLON PETROLEUM CO COMMON STOCK USD.01	0.009%	79.633%
2606	YOKOGAWA ELECTR	0.009%	79.642%
2607	LOOMIS AB	0.009%	79.651%
2608	HYUNDAI ENG & C	0.009%	79.660%
2609	ESTEE LAUDER CO	0.009%	79.669%
2610	US dollar - Lon	0.009%	79.678%
2611	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.009%	79.687%
2612	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	79.696%
2613	MONSTER BEVERAGE CORP COMMON STOCK	0.009%	79.705%
2614	ORIX JREIT INC	0.009%	79.714%
2615	FOSUN INTERNATI	0.009%	79.723%
2616	HOWDEN JOINERY	0.009%	79.732%
2617	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.009%	79.740%
2618	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.009%	79.749%
2619	KOMMUNINVEST I	0.009%	79.758%
2620	ARISTOCRAT LEIS	0.009%	79.767%
2621	ITRON INC	0.009%	79.776%
2622	NEXT PLC	0.009%	79.785%
2623	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.009%	79.794%
2624	TRITON INTERNAT	0.009%	79.803%
2625	KBR INC COMMON STOCK USD.001	0.009%	79.812%
2626	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	79.821%
2627	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.009%	79.830%
2628	WPP PLC SPONSORED ADR ADR	0.009%	79.839%
2629	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.009%	79.848%
2630	SOJITZ CORP COM	0.009%	79.857%
2631	CENTAMIN PLC	0.009%	79.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	ALLEGIANT TRAVE	0.009%	79.874%
2633	WORLEYPARSONS	0.009%	79.883%
2634	SYMRISE AG	0.009%	79.892%
2635	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	79.901%
2636	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	79.910%
2637	GUYANA GOLDFIEL	0.009%	79.919%
2638	B&M EUROPEAN VA	0.009%	79.928%
2639	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.937%
2640	SUZANO PAPEL E	0.009%	79.945%
2641	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.009%	79.954%
2642	IWG PLC	0.009%	79.963%
2643	RAIA DROGASIL S	0.009%	79.972%
2644	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	79.981%
2645	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.009%	79.989%
2646	CREDIT SAISON C	0.009%	79.998%
2647	OTP BANK PLC	0.009%	80.007%
2648	MDC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.016%
2649	J FRONT RETAILI	0.009%	80.025%
2650	SIENNA SENIOR L	0.009%	80.033%
2651	MCDERMOTT INTL	0.009%	80.042%
2652	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.009%	80.051%
2653	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	80.060%
2654	HECLA MINING CO	0.009%	80.069%
2655	FERRO CORP	0.009%	80.077%
2656	CORNING INC SR UNSECURED 08/20 4.25	0.009%	80.086%
2657	3M CO 0.375% 15	0.009%	80.095%
2658	CNH INDUSTRIAL	0.009%	80.104%
2659	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.009%	80.112%
2660	ULTA BEAUTY INC COMMON STOCK USD.01	0.009%	80.121%
2661	ESTACIO PARTICI	0.009%	80.130%
2662	NEDCOR LTD ZAR1	0.009%	80.139%
2663	JM AB	0.009%	80.147%
2664	TRIPADVISOR INC COMMON STOCK USD.001	0.009%	80.156%
2665	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	80.165%
2666	TELETECH HOLDIN	0.009%	80.174%
2667	SWIRE PACIFIC	0.009%	80.182%
2668	ORIENT OVERSEAS	0.009%	80.191%
2669	VALLOUREC SA	0.009%	80.200%
2670	BANK OF NOVA SC	0.009%	80.209%
2671	AURIZON HOLDING	0.009%	80.217%
2672	MERCURY GENERAL	0.009%	80.226%
2673	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.009%	80.235%
2674	EVONIK INDUSTRI	0.009%	80.243%
2675	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.009%	80.252%
2676	ASML HOLDING NV	0.009%	80.261%
2677	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.009%	80.270%
2678	EDENRED	0.009%	80.278%
2679	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.009%	80.287%
2680	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.009%	80.296%
2681	PLAYTECH	0.009%	80.304%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	CARPENTER TECHN	0.009%	80.313%
2683	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	80.322%
2684	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	80.330%
2685	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	80.339%
2686	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.009%	80.348%
2687	MINERAL RESOURC	0.009%	80.357%
2688	GILDEMEISTER AG	0.009%	80.365%
2689	KGHM POLSKA MIE	0.009%	80.374%
2690	HEWLETT PACKARD	0.009%	80.383%
2691	AKBANK TAS	0.009%	80.391%
2692	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	80.400%
2693	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.009%	80.409%
2694	ABM INDUSTRIES INC COMMON STOCK USD.01	0.009%	80.417%
2695	SEIKO EPSON COR	0.009%	80.426%
2696	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	80.434%
2697	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.009%	80.443%
2698	E L FINL CORP L	0.009%	80.452%
2699	WELLS FARGO & C	0.009%	80.460%
2700	T MOBILE USA INC COMPANY GUAR 04/22 4	0.009%	80.469%
2701	PUBLICIS GROUPE	0.009%	80.478%
2702	CASINO GUICH-PE	0.009%	80.486%
2703	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.009%	80.495%
2704	EDF	0.009%	80.504%
2705	TRANSALTA RENEW	0.009%	80.512%
2706	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.009%	80.521%
2707	SMITH AND NEPHE	0.009%	80.529%
2708	TAUBMAN CENTERS INC REIT USD.01	0.009%	80.538%
2709	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	80.547%
2710	BERKSHIRE HAT E	0.009%	80.555%
2711	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.009%	80.564%
2712	E.SUN FINANCIAL	0.009%	80.572%
2713	SKANSKA AB	0.009%	80.581%
2714	NGK INSULATORS	0.009%	80.590%
2715	RED HAT INC COMMON STOCK USD.0001	0.009%	80.598%
2716	NATIONAL EXPRES	0.009%	80.607%
2717	CANFOR PULP PRO	0.009%	80.615%
2718	AKORN INC COMMON STOCK	0.009%	80.624%
2719	SRC ENERGY INC COMMON STOCK USD.001	0.009%	80.632%
2720	CAMPBELL SOUP C	0.009%	80.641%
2721	ENGHOUSE SYSTEM	0.009%	80.650%
2722	AMEREN CORP	0.009%	80.658%
2723	BANK OF COMMUNI	0.009%	80.667%
2724	VEOLIA ENVIRONM	0.009%	80.675%
2725	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	80.684%
2726	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.009%	80.692%
2727	CHINA GOLD INTL	0.009%	80.701%
2728	DAIWAHOUSE RE	0.009%	80.709%
2729	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	80.718%
2730	AIRGAS INC COMPANY GUAR 08/20 3.05	0.009%	80.726%
2731	VALVOLINE INC COMMON STOCK USD.01	0.009%	80.735%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.009%	80.743%
2733	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.008%	80.752%
2734	HANG LUNG PROPE	0.008%	80.760%
2735	GE CAPITAL EURO	0.008%	80.769%
2736	MYRIAD GENETICS	0.008%	80.777%
2737	ENTERGY CORP	0.008%	80.786%
2738	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.008%	80.794%
2739	GVC HOLDINGS PL	0.008%	80.803%
2740	CIA BRASILEIRA	0.008%	80.811%
2741	NIPRO CORP	0.008%	80.820%
2742	SHANGRI-LA ASIA	0.008%	80.828%
2743	WACKER CHEMIE A	0.008%	80.837%
2744	LITE-ON TECHNOL	0.008%	80.845%
2745	SOTHEBY S COMMON STOCK USD.01	0.008%	80.854%
2746	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.008%	80.862%
2747	RED ELECTRICA C	0.008%	80.871%
2748	LUKOIL PJSC - A	0.008%	80.879%
2749	NOMURA REAL EST	0.008%	80.887%
2750	LEG IMMOBILIEN	0.008%	80.896%
2751	BLOCK(H&R)INC	0.008%	80.904%
2752	TAISEI CORP	0.008%	80.913%
2753	INTL FLAVORS&FR	0.008%	80.921%
2754	AMBEV SA	0.008%	80.930%
2755	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	80.938%
2756	MARUTI SUZUKI	0.008%	80.946%
2757	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.008%	80.955%
2758	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	80.963%
2759	WESTERN POWER W	0.008%	80.972%
2760	TOPDANMARK A/S	0.008%	80.980%
2761	BK OF EAST ASIA	0.008%	80.988%
2762	LG CABLE &MCHY	0.008%	80.997%
2763	MEDICAL FACILIT	0.008%	81.005%
2764	BALCHEM CORP COMMON STOCK USD.0667	0.008%	81.014%
2765	NCR CORP	0.008%	81.022%
2766	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.008%	81.030%
2767	INTU PROPERTIES	0.008%	81.039%
2768	BAT INTL FINANC	0.008%	81.047%
2769	YAMADA DENKI CO	0.008%	81.055%
2770	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	81.064%
2771	MSCI INC	0.008%	81.072%
2772	SALZGITTER AG	0.008%	81.081%
2773	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	81.089%
2774	BYD ELECTRONIC	0.008%	81.097%
2775	GRANITE CONST	0.008%	81.106%
2776	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.008%	81.114%
2777	DIALOG SEMICOND	0.008%	81.122%
2778	LOGITECH INTERN	0.008%	81.131%
2779	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.008%	81.139%
2780	CIENA CORP COMMON STOCK USD.01	0.008%	81.147%
2781	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	81.156%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	CONCORDIA FINAN	0.008%	81.164%
2783	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.008%	81.172%
2784	BUNZL PLC	0.008%	81.181%
2785	YARA INTERNATIO	0.008%	81.189%
2786	KONE OYJ	0.008%	81.197%
2787	BK OF KYOTO	0.008%	81.206%
2788	PAYCHEX INC	0.008%	81.214%
2789	UNITED UTILITIE	0.008%	81.222%
2790	KINAXIS INC	0.008%	81.231%
2791	UNIPOL GRUPPO F	0.008%	81.239%
2792	ALTIUS MINERALS	0.008%	81.247%
2793	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	81.255%
2794	PIEDMONT OFFICE	0.008%	81.264%
2795	EASTGROUP PROPERTIES INC REIT	0.008%	81.272%
2796	MALAYAN BKG BHD	0.008%	81.280%
2797	ASPEN INSURANCE	0.008%	81.289%
2798	FLETCHER BUILDI	0.008%	81.297%
2799	STEPAN CO COMMON STOCK USD1.0	0.008%	81.305%
2800	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	81.313%
2801	TKH GROUP NV DU	0.008%	81.322%
2802	VOLVO AB	0.008%	81.330%
2803	ANTA SPORTS PRO	0.008%	81.338%
2804	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	81.347%
2805	VICTREX PLC	0.008%	81.355%
2806	THE FOSCHINI GR	0.008%	81.363%
2807	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	81.371%
2808	LANDSTAR SYSTEM	0.008%	81.380%
2809	FUJIKURA	0.008%	81.388%
2810	GRUBHUB INC COMMON STOCK USD.0001	0.008%	81.396%
2811	BRUKER CORP COMMON STOCK USD.01	0.008%	81.404%
2812	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	81.412%
2813	SM ENERGY CO COMMON STOCK USD.01	0.008%	81.421%
2814	SINO-OCEAN LAND	0.008%	81.429%
2815	LIVANOVA PLC	0.008%	81.437%
2816	OTSUKA HLDGS CO	0.008%	81.445%
2817	DKSH HOLDING LT	0.008%	81.454%
2818	MORGAN STANLEY	0.008%	81.462%
2819	FBL FINANCIAL G	0.008%	81.470%
2820	FORMOSA CHEMICA	0.008%	81.478%
2821	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	81.486%
2822	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.008%	81.495%
2823	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	81.503%
2824	DISH NETWORK	0.008%	81.511%
2825	UNIVAR INC COMMON STOCK USD.01	0.008%	81.519%
2826	MATTEL INC COMMON STOCK USD1.0	0.008%	81.527%
2827	COSCO PACIFIC	0.008%	81.536%
2828	HUTCHISON PORT	0.008%	81.544%
2829	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	81.552%
2830	CHINA STEEL	0.008%	81.560%
2831	ARGO GROUP INTE	0.008%	81.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	HANWHA CORP	0.008%	81.576%
2833	DAI NIPPON PRIN	0.008%	81.585%
2834	AMGEN INC	0.008%	81.593%
2835	TIGER BRANDS	0.008%	81.601%
2836	STAMPS.COM INC COMMON STOCK USD.001	0.008%	81.609%
2837	WOOD GROUP (JOH	0.008%	81.617%
2838	LOTTE CHEMICAL	0.008%	81.625%
2839	GROUP 1 AUTO	0.008%	81.634%
2840	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.008%	81.642%
2841	FRANSHION PROPE	0.008%	81.650%
2842	ARCONIC INC SR UNSECURED 02/22 5.87	0.008%	81.658%
2843	BQE CANT VAUDOI	0.008%	81.666%
2844	Alten	0.008%	81.674%
2845	BENCHMARK ELECT	0.008%	81.682%
2846	PEAB AB	0.008%	81.691%
2847	ACI WORLDWIDE INC COMMON STOCK USD.005	0.008%	81.699%
2848	MO OCH DOMSJO A	0.008%	81.707%
2849	HORIZON PHARMA	0.008%	81.715%
2850	INNOGY SE	0.008%	81.723%
2851	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.008%	81.731%
2852	HENNES & MAURIT	0.008%	81.739%
2853	SEBACORP INDUST	0.008%	81.747%
2854	AIR FRANCE-KLM	0.008%	81.755%
2855	CLICLS GROUP	0.008%	81.764%
2856	NEW YORK TIMES	0.008%	81.772%
2857	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.008%	81.780%
2858	TAISHIN FINANCI	0.008%	81.788%
2859	VAIL RESORTS	0.008%	81.796%
2860	KAISA GROUP HLD	0.008%	81.804%
2861	METCASH LTD	0.008%	81.812%
2862	SAP SE SPONSORED ADR ADR	0.008%	81.820%
2863	DDR CORP REIT USD.1	0.008%	81.828%
2864	GPE EUROTUNNEL	0.008%	81.836%
2865	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	81.844%
2866	HAEMONETICS COR	0.008%	81.853%
2867	BONTERRA ENERGY	0.008%	81.861%
2868	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	81.869%
2869	SANKYU INC	0.008%	81.877%
2870	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	81.885%
2871	ASSOCIATED BRIT	0.008%	81.893%
2872	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.008%	81.901%
2873	LUCARA DIAMOND	0.008%	81.909%
2874	ASTRAZENECA	0.008%	81.917%
2875	LEE & MAN PAPER	0.008%	81.925%
2876	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.008%	81.933%
2877	VIA VAREJO SA	0.008%	81.941%
2878	YUE YUEN INDUST	0.008%	81.949%
2879	NGK SPARK PLUG	0.008%	81.957%
2880	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.008%	81.965%
2881	FRESH DEL MONTE	0.008%	81.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	BNK FINANCIAL G	0.008%	81.981%
2883	JAPAN PRIME REA	0.008%	81.989%
2884	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	81.997%
2885	EUROFINS SCIENT	0.008%	82.005%
2886	LENDINGCLUB CORP COMMON STOCK USD.01	0.008%	82.013%
2887	CALERES INC COMMON STOCK USD.01	0.008%	82.021%
2888	SUZUKEN CO LTD	0.008%	82.029%
2889	ORION CORP	0.008%	82.036%
2890	TATA STEEL LIMI	0.008%	82.044%
2891	WABTEC CORP COMMON STOCK USD.01	0.008%	82.052%
2892	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	82.060%
2893	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	82.068%
2894	RESILIENT REIT	0.008%	82.076%
2895	NOVO NORDISK A/S SPONS ADR ADR	0.008%	82.084%
2896	TOWNE BANK COMMON STOCK USD1.667	0.008%	82.092%
2897	ACXIOM CORP COMMON STOCK USD.1	0.008%	82.100%
2898	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.008%	82.108%
2899	CAPITALAND	0.008%	82.116%
2900	KROGER CO SR UNSECURED 01/21 3.3	0.008%	82.124%
2901	ABERTIS INFRAES	0.008%	82.131%
2902	ASAHI BREWERIES	0.008%	82.139%
2903	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	82.147%
2904	MUELLER INDS IN	0.008%	82.155%
2905	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	82.163%
2906	BANKINTER SA	0.008%	82.171%
2907	QISDA CORP	0.008%	82.179%
2908	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	82.187%
2909	FAMILYMART CO	0.008%	82.195%
2910	LOJAS AMERICANA	0.008%	82.203%
2911	PERNOD-RICARD	0.008%	82.210%
2912	KERRY PROPRTIE	0.008%	82.218%
2913	TRINIDAD DRILLI	0.008%	82.226%
2914	ORORA LTD	0.008%	82.234%
2915	PLEXUS CORP COMMON STOCK USD.01	0.008%	82.242%
2916	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.008%	82.250%
2917	HERMES INTL	0.008%	82.258%
2918	CAPITACOMMERCIA	0.008%	82.266%
2919	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	82.273%
2920	CHEMOURS CO/THE COMMON STOCK	0.008%	82.281%
2921	BADGER DAYLIGHT	0.008%	82.289%
2922	CHINA MINSHENG	0.008%	82.297%
2923	SWISS PRIME SIT	0.008%	82.305%
2924	NABTESCO CORP	0.008%	82.313%
2925	GARTNER GROUP I	0.008%	82.321%
2926	TOYO SEIKAN KAI	0.008%	82.328%
2927	BEIJING ENTERPR	0.008%	82.336%
2928	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.008%	82.344%
2929	SLEEP COUNTRY C	0.008%	82.352%
2930	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	82.360%
2931	ADARO ENERGY TB	0.008%	82.368%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	CMS ENERGY CORP	0.008%	82.375%
2933	GREENE KING	0.008%	82.383%
2934	CHINA EVERBRIGH	0.008%	82.391%
2935	KULICKE&SOFFA I	0.008%	82.399%
2936	WIN SEMICONDUCT	0.008%	82.407%
2937	DILLARD DEPT ST	0.008%	82.415%
2938	GEN COMMUNICATI	0.008%	82.422%
2939	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.008%	82.430%
2940	CHINA RESOURCES	0.008%	82.438%
2941	VESUVIUS PLC	0.008%	82.446%
2942	MONRO INC COMMON STOCK USD.01	0.008%	82.454%
2943	NIPPON EXPRESS	0.008%	82.461%
2944	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	82.469%
2945	ADANI PORT & SE	0.008%	82.477%
2946	RUBIS SCA	0.008%	82.485%
2947	EXTENDICARE INC	0.008%	82.493%
2948	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.008%	82.500%
2949	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.008%	82.508%
2950	SIMS GROUP LTD	0.008%	82.516%
2951	HRG GROUP INC COMMON STOCK USD.01	0.008%	82.524%
2952	EXLSERVICE HLDG	0.008%	82.532%
2953	SEAGATE TECHNOL	0.008%	82.539%
2954	LONDON STOCK EX	0.008%	82.547%
2955	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.008%	82.555%
2956	AIRCASTLE LTD	0.008%	82.563%
2957	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	82.570%
2958	MORI SEIKI CO	0.008%	82.578%
2959	BRADY(WH)	0.008%	82.586%
2960	AXEL SPRINGER A	0.008%	82.594%
2961	RESMED INC	0.008%	82.601%
2962	CHINA VANKE CO	0.008%	82.609%
2963	LIC HOUSING FIN	0.008%	82.617%
2964	NIPPON ELEC GLA	0.008%	82.625%
2965	MASCO CORP	0.008%	82.632%
2966	OSI SYSTEMS INC	0.008%	82.640%
2967	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	82.648%
2968	ARYZTA AG	0.008%	82.656%
2969	WPG HOLDINGS	0.008%	82.663%
2970	BOVIS HOMES GRO	0.008%	82.671%
2971	ENDESA S.A.	0.008%	82.679%
2972	JTEKT CORP.	0.008%	82.686%
2973	CSR LIMITED	0.008%	82.694%
2974	ANSELL LTD	0.008%	82.702%
2975	SOPRA	0.008%	82.710%
2976	WEIR GROUP	0.008%	82.717%
2977	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.008%	82.725%
2978	NEX GROUP PLC	0.008%	82.733%
2979	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.008%	82.740%
2980	KELLOGG CO	0.008%	82.748%
2981	CATHAY PACIFIC	0.008%	82.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	GREAT PORTLAND	0.008%	82.763%
2983	MEDIASET	0.008%	82.771%
2984	ACCTON	0.008%	82.779%
2985	SCHROEDERS PLC	0.008%	82.786%
2986	ROWAN COMPANIES	0.008%	82.794%
2987	RANGE RESOURCES CORP COMMON STOCK USD.01	0.008%	82.802%
2988	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	82.810%
2989	WOOLWORTHS LTD	0.008%	82.817%
2990	T IS BANKASI	0.008%	82.825%
2991	EBARA CORP	0.008%	82.832%
2992	XEROX CORP 2.75	0.008%	82.840%
2993	ELECTRONICS	0.008%	82.848%
2994	TAKASHIMAYA CO	0.008%	82.855%
2995	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	82.863%
2996	DAITO TRUST CON	0.008%	82.871%
2997	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	82.878%
2998	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.008%	82.886%
2999	BROOKS AUTOMATI	0.008%	82.894%
3000	AUTOZONE INC COMMON STOCK USD.01	0.008%	82.901%
3001	CLEANAWAY WASTE	0.008%	82.909%
3002	GLP J-REIT	0.008%	82.917%
3003	SABINA SILVER C	0.008%	82.924%
3004	WESBANCO INC COMMON STOCK USD2.0833	0.008%	82.932%
3005	DUERR AG	0.008%	82.940%
3006	SUEDZUCKER AG	0.008%	82.947%
3007	F5 NETWORKS INC COMMON STOCK	0.008%	82.955%
3008	BROWN-FORMAN CO	0.008%	82.962%
3009	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.008%	82.970%
3010	CHEMED CORP COMMON STOCK USD1.0	0.008%	82.978%
3011	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	82.985%
3012	NABORS INDUSTRI	0.008%	82.993%
3013	TOYO TIRE & RUB	0.008%	83.000%
3014	MORNINGSTAR INC COMMON STOCK	0.008%	83.008%
3015	GLOBUS MEDICAL	0.008%	83.016%
3016	LARSEN & TOUBRO	0.008%	83.023%
3017	BUZZI UNICEM SP	0.008%	83.031%
3018	NELNET INC CL A COMMON STOCK USD.01	0.008%	83.038%
3019	AMERIS BANCORP COMMON STOCK USD1.0	0.008%	83.046%
3020	DAIICHI SANKYO	0.008%	83.053%
3021	SANWA SHUTTER C	0.008%	83.061%
3022	EPAM SYSTEMS INC COMMON STOCK USD.001	0.008%	83.068%
3023	GRIFOLS SA	0.008%	83.076%
3024	VOPAK (KON)	0.008%	83.084%
3025	PEBBLEBROOK HOT	0.008%	83.091%
3026	NIBE INDUSTRIER	0.008%	83.099%
3027	VECTREN CORP COMMON STOCK	0.008%	83.106%
3028	HOPEWELL HLDGS	0.008%	83.114%
3029	S-OIL CORPORATI	0.008%	83.121%
3030	SGS SA-REG COMM	0.008%	83.129%
3031	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.008%	83.136%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	BT GROUP PLC SPON ADR ADR	0.008%	83.144%
3033	CENTERPOINT ENE	0.008%	83.151%
3034	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.008%	83.159%
3035	WAL-MART DE MEX	0.008%	83.166%
3036	SEMTECH CORP	0.008%	83.174%
3037	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.008%	83.181%
3038	ATHENAHEALTH IN	0.008%	83.189%
3039	KASIKORNBANK PL	0.007%	83.196%
3040	ALFA LAVAL AB	0.007%	83.204%
3041	AVX CORP COMMON STOCK USD.01	0.007%	83.211%
3042	ZEON CO	0.007%	83.219%
3043	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	83.226%
3044	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	83.234%
3045	TINGYI(CAYMAN I	0.007%	83.241%
3046	PEARSON	0.007%	83.249%
3047	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	83.256%
3048	ALLETE INC	0.007%	83.263%
3049	MUELLER WATER P	0.007%	83.271%
3050	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	83.278%
3051	THALES SA	0.007%	83.286%
3052	NOK CORP	0.007%	83.293%
3053	WAJAX CORP	0.007%	83.301%
3054	DAICEL CHEM IND	0.007%	83.308%
3055	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	83.315%
3056	SHIN KONG FINL	0.007%	83.323%
3057	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	83.330%
3058	AMCOR LIMITED	0.007%	83.338%
3059	BEMIS CO INC	0.007%	83.345%
3060	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	83.352%
3061	TASEKO MINES LT	0.007%	83.360%
3062	CROMBIE REAL ES	0.007%	83.367%
3063	DENTSU INC.	0.007%	83.375%
3064	SYMANTEC CORP	0.007%	83.382%
3065	CLP HOLDINGS	0.007%	83.389%
3066	TOKAI CARBON CO	0.007%	83.397%
3067	CHEVRON CORP SR UNSECURED 05/21 2.1	0.007%	83.404%
3068	BUWOG AG	0.007%	83.412%
3069	MEDNAX INC	0.007%	83.419%
3070	GCL-POLY ENERGY	0.007%	83.426%
3071	ONTEX GROUP NV	0.007%	83.434%
3072	IT HOLDINGS COR	0.007%	83.441%
3073	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	83.448%
3074	NIKON CORP	0.007%	83.456%
3075	HYUNDAI STEEL C	0.007%	83.463%
3076	WEICHAJ POWER-H	0.007%	83.470%
3077	INFOSYS LTD SP ADR ADR	0.007%	83.478%
3078	TRYGVESTA AS	0.007%	83.485%
3079	RECRUIT HOLDING	0.007%	83.492%
3080	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.007%	83.500%
3081	BE SEMICONDUCTO	0.007%	83.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	TAIWAN CEMENT	0.007%	83.514%
3083	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.007%	83.522%
3084	MITSUBISHI ESTA	0.007%	83.529%
3085	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.007%	83.536%
3086	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	83.544%
3087	MAHINDRA &MAHIN	0.007%	83.551%
3088	SAPPORO BREWERI	0.007%	83.558%
3089	HERBALIFE LTD COMMON STOCK USD.002	0.007%	83.566%
3090	CHINA CITIC BK	0.007%	83.573%
3091	VONTOBEL HLDGS	0.007%	83.580%
3092	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.007%	83.587%
3093	ILLUMINA INC	0.007%	83.595%
3094	CEMBRA MONEY BA	0.007%	83.602%
3095	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	83.609%
3096	UGI CORP COMMON STOCK	0.007%	83.617%
3097	KURITA WATER IN	0.007%	83.624%
3098	NAVER CORP	0.007%	83.631%
3099	KYOCERA CORP SPONS ADR ADR	0.007%	83.638%
3100	CITIZEN WATCH C	0.007%	83.646%
3101	COMPEQ MFG	0.007%	83.653%
3102	BEIJING CAPITAL	0.007%	83.660%
3103	ENN ENERGY HOLD	0.007%	83.668%
3104	NAVISTAR INTL C	0.007%	83.675%
3105	HEXAGON AB	0.007%	83.682%
3106	COGNEX CORP	0.007%	83.689%
3107	TECHTRONIC INDU	0.007%	83.697%
3108	TRIUMPH GROUP I	0.007%	83.704%
3109	ASM INTL NV	0.007%	83.711%
3110	AAR CORP	0.007%	83.718%
3111	HOYA CORP	0.007%	83.726%
3112	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.007%	83.733%
3113	BIOMERIEUX	0.007%	83.740%
3114	OWENS + MINOR INC COMMON STOCK USD2.0	0.007%	83.747%
3115	ULTRAPAR PARTIC	0.007%	83.754%
3116	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.007%	83.762%
3117	SEALED AIR CORP COMMON STOCK USD.1	0.007%	83.769%
3118	PERRIGO FIN UNL	0.007%	83.776%
3119	BAYTEX ENERGY CORP COMMON STOCK	0.007%	83.783%
3120	HYUNDAI ROBOTIC	0.007%	83.790%
3121	BLACK HILLS CORP COMMON STOCK USD1.0	0.007%	83.798%
3122	ELIS SA	0.007%	83.805%
3123	CALLAWAY GOLF C	0.007%	83.812%
3124	HYOSUNG CORP	0.007%	83.819%
3125	ALLIANT ENERGY	0.007%	83.826%
3126	WESTERN UNION CO COMMON STOCK USD.01	0.007%	83.834%
3127	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	83.841%
3128	MEDIATEK INC	0.007%	83.848%
3129	STATOIL ASA SPON ADR ADR	0.007%	83.855%
3130	DRIL QUIP INC	0.007%	83.862%
3131	PARAGON GROUP O	0.007%	83.869%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	SUMITOMO OSAKA	0.007%	83.877%
3133	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.007%	83.884%
3134	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	83.891%
3135	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.007%	83.898%
3136	CAPITEC BANK HL	0.007%	83.905%
3137	GENTHERM INC COMMON STOCK	0.007%	83.912%
3138	ACADIA REALTY TRUST REIT USD.001	0.007%	83.920%
3139	LEONS FURNITURE	0.007%	83.927%
3140	SEEK LTD.	0.007%	83.934%
3141	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	83.941%
3142	SECOM CO	0.007%	83.948%
3143	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	83.955%
3144	ARGONAUT GOLD I	0.007%	83.962%
3145	SEI INVESTMENT	0.007%	83.969%
3146	FISHER & PAYKEL	0.007%	83.976%
3147	TOPPAN PRINTING	0.007%	83.984%
3148	NORDSON CORP COMMON STOCK	0.007%	83.991%
3149	COFINIMMO	0.007%	83.998%
3150	CAIRN ENERGY PL	0.007%	84.005%
3151	WIPRO	0.007%	84.012%
3152	MTR CORP	0.007%	84.019%
3153	AMBU A/S	0.007%	84.026%
3154	TECH MAHINDRA L	0.007%	84.033%
3155	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	84.040%
3156	NIPPON KAYAKU C	0.007%	84.047%
3157	CIFI HOLDINGS G	0.007%	84.054%
3158	THOMAS COOK GRO	0.007%	84.061%
3159	VALMET CORP	0.007%	84.068%
3160	RICHMONT MINES INC COMMON STOCK	0.007%	84.076%
3161	NORDSTROM INC COMMON STOCK	0.007%	84.083%
3162	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.007%	84.090%
3163	TOKYO TATEMONO	0.007%	84.097%
3164	HANG LUNG DEVEL	0.007%	84.104%
3165	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	84.111%
3166	NORTHVIEW APART	0.007%	84.118%
3167	VALIANT HOLDING	0.007%	84.125%
3168	ASHIKAGA HOLDIN	0.007%	84.132%
3169	CJ CHEILJEDANG	0.007%	84.139%
3170	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.007%	84.146%
3171	OZ MINERALS LTD	0.007%	84.153%
3172	PUBLIC BNK-LOCA	0.007%	84.160%
3173	KANEKA CORP	0.007%	84.167%
3174	SULZER AG	0.007%	84.174%
3175	GS YUASA CORP	0.007%	84.181%
3176	HELLA KGAA HUEC	0.007%	84.188%
3177	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.007%	84.195%
3178	ATHABASCA OIL C	0.007%	84.202%
3179	GUNMA BANK	0.007%	84.209%
3180	ADELAIDE BRIGHT	0.007%	84.216%
3181	NIPPON PAPER IN	0.007%	84.223%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	ELIOR	0.007%	84.230%
3183	WILMAR INTERL L	0.007%	84.237%
3184	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	84.244%
3185	AU OPTRONICS CO	0.007%	84.251%
3186	WHIRLPOOL CORP	0.007%	84.258%
3187	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	84.265%
3188	NOF CORP	0.007%	84.272%
3189	WADDELL & REED	0.007%	84.279%
3190	HARSCO CORP	0.007%	84.286%
3191	SCHOUW & CO	0.007%	84.293%
3192	DORMA+KABA HOLD	0.007%	84.300%
3193	KB HOME COMMON STOCK USD1.0	0.007%	84.307%
3194	JAPAN HOTEL REI	0.007%	84.314%
3195	LLOYD THOMPSON	0.007%	84.321%
3196	JINDAL STEEL &	0.007%	84.328%
3197	N B T BANCORP INC COMMON STOCK USD.01	0.007%	84.335%
3198	KINGBOARD LAMIN	0.007%	84.342%
3199	REDROW	0.007%	84.349%
3200	GREIF INC CL A COMMON STOCK	0.007%	84.356%
3201	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.007%	84.363%
3202	MASIMO CORP COMMON STOCK USD.001	0.007%	84.370%
3203	TOYODA GOSEI	0.007%	84.377%
3204	AXALTA COATING	0.007%	84.384%
3205	LOWE S COS INC SR UNSECURED 09/25 3.375	0.007%	84.391%
3206	ENSCO PLC CLASS	0.007%	84.397%
3207	MACRONIX INTERN	0.007%	84.404%
3208	VAREX IMAGING CORP COMMON STOCK USD.01	0.007%	84.411%
3209	FIRST BUSEY CORP COMMON STOCK USD.001	0.007%	84.418%
3210	COCHLEAR LTD	0.007%	84.425%
3211	FUJI ELECTRIC C	0.007%	84.432%
3212	SAMSUNG HEAVY	0.007%	84.439%
3213	STATE STREET CORP SR UNSECURED 05/21 1.95	0.007%	84.446%
3214	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	84.453%
3215	ESCORTS LTD	0.007%	84.460%
3216	HITACHI METALS	0.007%	84.466%
3217	EMPRESA BRASILE	0.007%	84.473%
3218	URBAN EDGE PROPERTIES REIT USD.01	0.007%	84.480%
3219	ZHONGSHENG GROU	0.007%	84.487%
3220	SAIA INC COMMON STOCK USD.001	0.007%	84.494%
3221	ACTIVIA PROPERT	0.007%	84.501%
3222	COMPUTER MODELL	0.007%	84.508%
3223	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	84.515%
3224	MATSON INC COMMON STOCK	0.007%	84.522%
3225	FUKUOKA FINANCI	0.007%	84.528%
3226	MORGAN STANLEY	0.007%	84.535%
3227	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	84.542%
3228	NAGASE & CO	0.007%	84.549%
3229	SIMCORP A/S	0.007%	84.556%
3230	CREST NICHOLSON	0.007%	84.563%
3231	RENISHAW	0.007%	84.569%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	CHIBA BANK	0.007%	84.576%
3233	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	84.583%
3234	TAURON POLSKA E	0.007%	84.590%
3235	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	84.597%
3236	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	84.604%
3237	WASHINGTON REIT REIT USD.01	0.007%	84.610%
3238	ENDO INTERNATIO	0.007%	84.617%
3239	OASIS PETROLEUM INC COMMON STOCK USD.01	0.007%	84.624%
3240	MOBILE MINI INC COMMON STOCK USD.01	0.007%	84.631%
3241	SINOPAC HLDG	0.007%	84.638%
3242	METHODE ELEC IN	0.007%	84.645%
3243	COCA-COLA EUROP	0.007%	84.651%
3244	HERSHEY FOODS C	0.007%	84.658%
3245	MULTI COLOR CORP COMMON STOCK	0.007%	84.665%
3246	KRATON CORP COMMON STOCK USD.01	0.007%	84.672%
3247	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.007%	84.679%
3248	ISS A/S	0.007%	84.685%
3249	DELTA ELECTRONI	0.007%	84.692%
3250	BRAMBLES LIMITE	0.007%	84.699%
3251	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.706%
3252	ADEKA CORPORATI	0.007%	84.713%
3253	SPX FLOW INC COMMON STOCK USD.01	0.007%	84.719%
3254	SHARP CORP	0.007%	84.726%
3255	NTN CORPORATION	0.007%	84.733%
3256	SHISEIDO CO	0.007%	84.740%
3257	DIODES INC COMMON STOCK USD.667	0.007%	84.747%
3258	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	84.753%
3259	DAINIPPON SCREE	0.007%	84.760%
3260	NIDEC CORPORATI	0.007%	84.767%
3261	BANCFIRST CORP	0.007%	84.774%
3262	KONECRANES O	0.007%	84.780%
3263	PORTO SEGURO SA	0.007%	84.787%
3264	PATRICK INDUSTRIES INC COMMON STOCK	0.007%	84.794%
3265	BEKAERT SA	0.007%	84.801%
3266	CYRELA BRAZIL R	0.007%	84.807%
3267	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.814%
3268	Rural Electrifi	0.007%	84.821%
3269	UTD O/S LAND	0.007%	84.828%
3270	IBIDEN CO	0.007%	84.834%
3271	AUTOZONE INC SR UNSECURED 01/23 2.875	0.007%	84.841%
3272	VONAGE HLDGS CO	0.007%	84.848%
3273	POU CHEN	0.007%	84.855%
3274	SECURITAS	0.007%	84.861%
3275	YAMAGUCHI FINAN	0.007%	84.868%
3276	NEXANS	0.007%	84.875%
3277	ISETAN MITSUKOS	0.007%	84.881%
3278	CINeworld GROUP	0.007%	84.888%
3279	NOW INC COMMON STOCK USD.01	0.007%	84.895%
3280	ALTRAN TECHNOLO	0.007%	84.902%
3281	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.007%	84.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	EQT CORPORATION	0.007%	84.915%
3283	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.007%	84.922%
3284	TAIWAN UNION TE	0.007%	84.928%
3285	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	84.935%
3286	SIG	0.007%	84.942%
3287	PKO BANK POLSKI	0.007%	84.948%
3288	SHUTTERFLY INC	0.007%	84.955%
3289	FORBO HLDG	0.007%	84.962%
3290	SSAB SVENSKT ST	0.007%	84.968%
3291	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.007%	84.975%
3292	BRITISH SKY BRO	0.007%	84.982%
3293	CHAILEASE HOLDI	0.007%	84.988%
3294	TRANSURBAN GROU	0.007%	84.995%
3295	JAFCO CO LTD	0.007%	85.002%
3296	GRUPO FINANCIER	0.007%	85.008%
3297	ELEMENTIS (1998	0.007%	85.015%
3298	CALGON CARBON C	0.007%	85.022%
3299	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.007%	85.028%
3300	KOREA INVESTMEN	0.007%	85.035%
3301	DAIDO STEEL CO	0.007%	85.042%
3302	BANRISUL	0.007%	85.048%
3303	NAMCO BANDAI HO	0.007%	85.055%
3304	LA Z BOY INC COMMON STOCK USD1.0	0.007%	85.062%
3305	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	85.068%
3306	KITE PHARMA INC COMMON STOCK USD.001	0.007%	85.075%
3307	LANCASTER COLON	0.007%	85.081%
3308	BNP PARIBAS SR UNSECURED 05/20 2.375	0.007%	85.088%
3309	CCR SA	0.007%	85.095%
3310	WALSIN TECHNOLO	0.007%	85.101%
3311	NWS HOLDINGS LT	0.007%	85.108%
3312	FILA KOREA LTD	0.007%	85.115%
3313	JOHNSON ELECTRI	0.007%	85.121%
3314	XPERI CORP COMMON STOCK USD.001	0.007%	85.128%
3315	INTEGRATED DEVI	0.007%	85.134%
3316	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	85.141%
3317	AMER NATL INS	0.007%	85.148%
3318	WABASH NATIONAL	0.007%	85.154%
3319	TALANX AG	0.007%	85.161%
3320	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	85.168%
3321	BELIMO HOLDING	0.007%	85.174%
3322	TESLA INC COMMON STOCK USD.001	0.007%	85.181%
3323	FUCHS PETROLUB	0.007%	85.187%
3324	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	85.194%
3325	QEP RESOURCES INC COMMON STOCK USD.01	0.007%	85.201%
3326	HANESBRANDS INC COMMON STOCK USD.01	0.007%	85.207%
3327	CENTURY TOKYO	0.007%	85.214%
3328	EVOLUTION MININ	0.007%	85.220%
3329	SPAR GROUP LIMI	0.007%	85.227%
3330	RADIAN GROUP	0.007%	85.234%
3331	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	85.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	KILLAM APART RE	0.007%	85.247%
3333	YUANTA FINL HOL	0.007%	85.253%
3334	YAMATO HOLDINGS	0.007%	85.260%
3335	TIETO CORP OYJ	0.007%	85.266%
3336	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.007%	85.273%
3337	77TH BANK	0.007%	85.280%
3338	NIFCO INC	0.007%	85.286%
3339	GMS INC COMMON STOCK USD.01	0.007%	85.293%
3340	HFF INC CLASS A COMMON STOCK USD.01	0.007%	85.299%
3341	CHINA CINDA ASS	0.007%	85.306%
3342	TUTOR PERINI CORP COMMON STOCK USD1.0	0.007%	85.312%
3343	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	85.319%
3344	TRITAX BIG BOX	0.007%	85.325%
3345	HYPROP INVESTME	0.007%	85.332%
3346	NUVASIVE INC COMMON STOCK USD.001	0.007%	85.339%
3347	DSW INC CLASS A COMMON STOCK	0.007%	85.345%
3348	AJINOMOTO CO IN	0.007%	85.352%
3349	UNILEVER CAP CO	0.007%	85.358%
3350	LEOPALACE 21	0.007%	85.365%
3351	FORWARD AIR COR	0.007%	85.371%
3352	RIGHTMOVE GROUP	0.007%	85.378%
3353	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	85.384%
3354	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	85.391%
3355	CIPLA LTD	0.007%	85.397%
3356	L BRANDS INC COMMON STOCK USD.5	0.007%	85.404%
3357	GLUSKIN SHEFF &	0.007%	85.410%
3358	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.007%	85.417%
3359	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	85.423%
3360	VALENER INC	0.006%	85.430%
3361	GLANBIA PLC	0.006%	85.436%
3362	INDUSTRIAL BANK	0.006%	85.443%
3363	WACOAL CORP	0.006%	85.449%
3364	CHONGQING RURAL	0.006%	85.456%
3365	MUFG AMERICAS H	0.006%	85.462%
3366	TATA CONSULTANC	0.006%	85.469%
3367	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.006%	85.475%
3368	BRF SA ADR ADR	0.006%	85.482%
3369	MEDIASET ESPANA	0.006%	85.488%
3370	BOLLORE	0.006%	85.495%
3371	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	85.501%
3372	SUL AMERICA SA	0.006%	85.508%
3373	AFLAC INC SR UNSECURED 06/23 3.625	0.006%	85.514%
3374	HACHIJUNI BANK	0.006%	85.521%
3375	SASOL	0.006%	85.527%
3376	AGL ENERGY LTD	0.006%	85.534%
3377	MAKITA CORP	0.006%	85.540%
3378	BANCA MEDIOLANU	0.006%	85.546%
3379	ADTRAN INC	0.006%	85.553%
3380	GOME ELECTRICAL	0.006%	85.559%
3381	RUMO SA	0.006%	85.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	CHINA STATE CON	0.006%	85.572%
3383	TESSENDERLO CHE	0.006%	85.579%
3384	YAMAHA CORP	0.006%	85.585%
3385	AMMB HOLDINGS B	0.006%	85.592%
3386	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	85.598%
3387	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	85.604%
3388	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.006%	85.611%
3389	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	85.617%
3390	SHENZHOU INT GR	0.006%	85.624%
3391	AUTO TRADER GRO	0.006%	85.630%
3392	K'S HOLDINGS	0.006%	85.637%
3393	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	85.643%
3394	USIMINAS USI SD	0.006%	85.649%
3395	DOWA HOLDING CO	0.006%	85.656%
3396	IROBOT CORP	0.006%	85.662%
3397	IDEA CELLULAR L	0.006%	85.669%
3398	GUESS? INC COMMON STOCK USD.01	0.006%	85.675%
3399	BILFINGER BERGE	0.006%	85.681%
3400	EUROCOMMERCIAL	0.006%	85.688%
3401	NIKE INC SR UNSECURED 11/26 2.375	0.006%	85.694%
3402	BEIJING ENT WAT	0.006%	85.701%
3403	SOFTWARE AG DAR	0.006%	85.707%
3404	MERITZ SECURITI	0.006%	85.713%
3405	HUANENG RENEWAB	0.006%	85.720%
3406	BARCLAYS PLC	0.006%	85.726%
3407	CENCOSUD SA	0.006%	85.732%
3408	CEAT LTD	0.006%	85.739%
3409	SVENSKA CELLULO	0.006%	85.745%
3410	SOUTH32 ADR ADR	0.006%	85.752%
3411	SHERRITT INTERN	0.006%	85.758%
3412	BIOVERATIV INC COMMON STOCK USD.001	0.006%	85.764%
3413	UNIVERSAL CORP	0.006%	85.771%
3414	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.006%	85.777%
3415	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.006%	85.783%
3416	ARCA CONTINEN	0.006%	85.790%
3417	CHINA MEDICAL S	0.006%	85.796%
3418	AOYAMA TRADING	0.006%	85.802%
3419	CIMB GROUP HOLD	0.006%	85.809%
3420	SHENZHEN INVEST	0.006%	85.815%
3421	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	85.821%
3422	CORE-MARK HLDG	0.006%	85.828%
3423	IJM CORP BERHAD	0.006%	85.834%
3424	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	85.840%
3425	HK & CHINA GAS	0.006%	85.847%
3426	CUBIC CORP COMMON STOCK	0.006%	85.853%
3427	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	85.859%
3428	UNITE GROUP PLC	0.006%	85.866%
3429	SUMITOMO FOREST	0.006%	85.872%
3430	BIRD CONSTRUCTI	0.006%	85.878%
3431	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	85.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	85.891%
3433	CNP ASSURANCES	0.006%	85.897%
3434	SONIC HEALTHCAR	0.006%	85.904%
3435	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.006%	85.910%
3436	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.006%	85.916%
3437	ASUSTEK COMPUTE	0.006%	85.922%
3438	VERISIGN	0.006%	85.929%
3439	SYNTHOMER PLC	0.006%	85.935%
3440	DASSAULT SYSTEM	0.006%	85.941%
3441	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.006%	85.947%
3442	KAJIMA CORP	0.006%	85.954%
3443	WINBOND ELECTRO	0.006%	85.960%
3444	WISTRON CORP	0.006%	85.966%
3445	TSUMURA & CO	0.006%	85.972%
3446	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.006%	85.979%
3447	AEROVIRONMENT I	0.006%	85.985%
3448	KENEDIX REALTY	0.006%	85.991%
3449	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	85.997%
3450	PETRONET LNG LT	0.006%	86.004%
3451	FAR EAST HORIZO	0.006%	86.010%
3452	LIFE HEALTHCARE	0.006%	86.016%
3453	HITACHI CHEMICA	0.006%	86.022%
3454	ENI	0.006%	86.028%
3455	AIR WATER INC.	0.006%	86.035%
3456	SJM HOLDINGS LT	0.006%	86.041%
3457	KYUSHU FINANCIA	0.006%	86.047%
3458	ALSEA SAB DE CV	0.006%	86.053%
3459	EASYJET	0.006%	86.059%
3460	BROCADE COMMUNI	0.006%	86.066%
3461	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	86.072%
3462	PENNON GROUP	0.006%	86.078%
3463	ACTUANT CORP A COMMON STOCK USD.2	0.006%	86.084%
3464	KAMIGUMI CO	0.006%	86.090%
3465	TRANSUNION COMMON STOCK USD.01	0.006%	86.097%
3466	COCA-COLA BOTTL	0.006%	86.103%
3467	INTERFACE INC COMMON STOCK USD.1	0.006%	86.109%
3468	CSRA INC COMMON STOCK USD.001	0.006%	86.115%
3469	APACHE CORP SR UNSECURED 04/22 3.25	0.006%	86.121%
3470	PAINTED PONY EN	0.006%	86.127%
3471	TAIYO YUDEN CO	0.006%	86.134%
3472	IYO BANK	0.006%	86.140%
3473	Samsung Life In	0.006%	86.146%
3474	CD PROJEKT SA	0.006%	86.152%
3475	MDU RES GROUP I	0.006%	86.158%
3476	WOORI BANK	0.006%	86.164%
3477	NAN YA PLASTIC	0.006%	86.171%
3478	KYUDENKO CORP	0.006%	86.177%
3479	STEELCASE INC	0.006%	86.183%
3480	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	86.189%
3481	NESTLE FINANCE	0.006%	86.195%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	YUEXIU PROPERTY	0.006%	86.201%
3483	EXXARO	0.006%	86.207%
3484	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	86.214%
3485	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	86.220%
3486	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	86.226%
3487	TRONOX LTD-CL A	0.006%	86.232%
3488	NIPPON LIGHT ME	0.006%	86.238%
3489	YTL CORP	0.006%	86.244%
3490	TPK HOLDINGS CO	0.006%	86.250%
3491	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	86.256%
3492	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	86.263%
3493	THIRD POINT REI	0.006%	86.269%
3494	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	86.275%
3495	DYNEGY INC COMMON STOCK USD.01	0.006%	86.281%
3496	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	86.287%
3497	NETGEAR INC COMMON STOCK USD.001	0.006%	86.293%
3498	SPROTT INC COMM	0.006%	86.299%
3499	WGL HOLDINGS INC COMMON STOCK	0.006%	86.305%
3500	AENA SA	0.006%	86.311%
3501	BANCA POPOLARE	0.006%	86.317%
3502	SNAM SPA	0.006%	86.324%
3503	CHINA DEVELOPME	0.006%	86.330%
3504	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.336%
3505	MTY FOOD GROUP	0.006%	86.342%
3506	NISSHINBO IND I	0.006%	86.348%
3507	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.354%
3508	BOB EVANS FARMS	0.006%	86.360%
3509	STAG INDUSTRIAL INC REIT USD.01	0.006%	86.366%
3510	NIPPON SUISAN	0.006%	86.372%
3511	SEGA SAMMY HOLD	0.006%	86.378%
3512	TRANSAT AT INC	0.006%	86.384%
3513	ZILLOW GROUP INC C COMMON STOCK	0.006%	86.390%
3514	CHICO'S FAS INC	0.006%	86.396%
3515	NISHIMATSU CONS	0.006%	86.402%
3516	DENA CO LTD	0.006%	86.408%
3517	ABERCROMBIE & F	0.006%	86.414%
3518	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.421%
3519	FAIRFAX MEDIA L	0.006%	86.427%
3520	MAEDA CORP	0.006%	86.433%
3521	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	86.439%
3522	GRAFTON GROUP P	0.006%	86.445%
3523	LARGAN PRECISIO	0.006%	86.451%
3524	ENTEL EMP NAC T	0.006%	86.457%
3525	SAGE GROUP PLC/	0.006%	86.463%
3526	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.006%	86.469%
3527	MAPLETREE COMME	0.006%	86.475%
3528	MARUI CO	0.006%	86.481%
3529	QINETIQ GROUP P	0.006%	86.487%
3530	CASIO COMPUTER	0.006%	86.493%
3531	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.006%	86.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	COSMO ENERGY HO	0.006%	86.505%
3533	FORMOSA PLASTIC	0.006%	86.511%
3534	CATTOLICA ASSIC	0.006%	86.517%
3535	JD SPORTS FASHI	0.006%	86.523%
3536	ATMOS ENERGY CO	0.006%	86.529%
3537	UTD INTERNET AG	0.006%	86.535%
3538	HARVEY NORMAN H	0.006%	86.541%
3539	ENEA SA	0.006%	86.547%
3540	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	86.553%
3541	GAIL INDIA LTD	0.006%	86.559%
3542	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	86.565%
3543	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	86.571%
3544	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	86.577%
3545	KUBOTA CORP	0.006%	86.583%
3546	CRANSWICK	0.006%	86.589%
3547	AMERIPRISE FINA	0.006%	86.595%
3548	HP INC SR UNSECURED 12/21 4.65	0.006%	86.601%
3549	KWG PROPERTY HL	0.006%	86.607%
3550	TOTO	0.006%	86.613%
3551	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.619%
3552	CHINA HUARONG A	0.006%	86.625%
3553	SILICON LABORAT	0.006%	86.631%
3554	SENIOR PLC	0.006%	86.637%
3555	PLANTRONICS INC COMMON STOCK USD.01	0.006%	86.643%
3556	HENKEL KGAA-PRE	0.006%	86.649%
3557	FEDERAL BANK LT	0.006%	86.655%
3558	NEOPOST	0.006%	86.661%
3559	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	86.667%
3560	STATE BK OF IND	0.006%	86.673%
3561	GREGGS PLC	0.006%	86.679%
3562	TATA MOTORS LTD	0.006%	86.685%
3563	JAPAN AIRLINES	0.006%	86.690%
3564	TOYOBO CO	0.006%	86.696%
3565	LG HOUSEHOLD HE	0.006%	86.702%
3566	WHITEHAVEN COAL	0.006%	86.708%
3567	NCC AB-B	0.006%	86.714%
3568	COMFORT SYSTEMS	0.006%	86.720%
3569	BANK OF GEORGIA	0.006%	86.726%
3570	SCIENTIFIC GAME	0.006%	86.732%
3571	WETHERSPOON (J.	0.006%	86.738%
3572	CHALLENGER FIN	0.006%	86.744%
3573	BENESSE CORP	0.006%	86.750%
3574	DIXONS CARPHONE	0.006%	86.756%
3575	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.006%	86.762%
3576	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	86.767%
3577	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	86.773%
3578	KNOWLES CORP COMMON STOCK USD.01	0.006%	86.779%
3579	TELKOM GROUP LT	0.006%	86.785%
3580	RICHTER GEDEON	0.006%	86.791%
3581	PARK NATIONAL CORP COMMON STOCK	0.006%	86.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	86.803%
3583	NTT DATA	0.006%	86.809%
3584	ADMIRAL GROUP	0.006%	86.815%
3585	BIOGEN INC SR UNSECURED 09/22 3.625	0.006%	86.821%
3586	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.006%	86.826%
3587	ABB LTD SPON ADR ADR	0.006%	86.832%
3588	HUMANA INC SR UNSECURED 10/24 3.85	0.006%	86.838%
3589	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	86.844%
3590	TRIPOD TECHNOLO	0.006%	86.850%
3591	CORBION NV	0.006%	86.856%
3592	MERLIN ENTERTAI	0.006%	86.862%
3593	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	86.868%
3594	TAIWAN PAIHO	0.006%	86.874%
3595	CHUGOKU BANK	0.006%	86.879%
3596	FLEXIUM INTERCO	0.006%	86.885%
3597	PENTA OCEAN CON	0.006%	86.891%
3598	ILLINOIS TOOL W	0.006%	86.897%
3599	SANTEN PHARM CO	0.006%	86.903%
3600	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.006%	86.909%
3601	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	86.915%
3602	GENEREA SAB DE	0.006%	86.921%
3603	CONTINENTAL GOL	0.006%	86.926%
3604	CANARA BANK	0.006%	86.932%
3605	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.006%	86.938%
3606	ANALOGIC CORP	0.006%	86.944%
3607	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.006%	86.950%
3608	SHIMIZU CORP	0.006%	86.956%
3609	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	86.962%
3610	AYALA CORP	0.006%	86.967%
3611	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	86.973%
3612	HOKUHOKU FINANC	0.006%	86.979%
3613	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	86.985%
3614	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.006%	86.991%
3615	HIROSHIMA BANK	0.006%	86.997%
3616	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	87.002%
3617	AMEDISYS INC COMMON STOCK USD.001	0.006%	87.008%
3618	GREAT EAGLE HLD	0.006%	87.014%
3619	IDACORP INC COMMON STOCK	0.006%	87.020%
3620	SHENZHEN INTERN	0.006%	87.026%
3621	NIPPON KONPO UN	0.006%	87.032%
3622	ALSTRIA OFFICE	0.006%	87.037%
3623	INTL BK RECON &	0.006%	87.043%
3624	SARTORIUS AG-VO	0.006%	87.049%
3625	LEIDOS HOLDINGS	0.006%	87.055%
3626	COMMONWEALTH BA	0.006%	87.061%
3627	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	87.067%
3628	JAPAN EXCHANGE	0.006%	87.072%
3629	TELEFONICA EMIS	0.006%	87.078%
3630	ASIAN DEVELOPME	0.006%	87.084%
3631	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.006%	87.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	COMMONWEALTH BA	0.006%	87.096%
3633	DAILY MAIL&GEN	0.006%	87.101%
3634	JAMES HARDIE IN	0.006%	87.107%
3635	DUNDEE PRECIOUS	0.006%	87.113%
3636	WAREHOUSES DE P	0.006%	87.119%
3637	TRICON CAPITAL	0.006%	87.125%
3638	EPLUS INC	0.006%	87.130%
3639	COEUR MINING IN	0.006%	87.136%
3640	SUPER GROUP	0.006%	87.142%
3641	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	87.148%
3642	RECORDATI SPA	0.006%	87.153%
3643	SHANGHAI INDL	0.006%	87.159%
3644	HEIDELBERGER DR	0.006%	87.165%
3645	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	87.171%
3646	IIDA GROUP HOLD	0.006%	87.176%
3647	DIPLOMA (NEW)	0.006%	87.182%
3648	ENTERPRISE PROD	0.006%	87.188%
3649	LENNAR CORP COMPANY GUAR 01/22 4.125	0.006%	87.194%
3650	GANNETT CO INC COMMON STOCK USD.01	0.006%	87.199%
3651	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	87.205%
3652	SYNAPTICS INC COMMON STOCK USD.001	0.006%	87.211%
3653	PEOPLE'S INSURA	0.006%	87.217%
3654	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	87.222%
3655	HEROUX DEVTEK	0.006%	87.228%
3656	BOSSARD HOLDING	0.006%	87.234%
3657	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.006%	87.240%
3658	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.006%	87.245%
3659	VIAD CORP	0.006%	87.251%
3660	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.006%	87.257%
3661	ENERGIAS DE POR	0.006%	87.262%
3662	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	87.268%
3663	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.006%	87.274%
3664	METRO AG	0.006%	87.280%
3665	MICHAEL PAGE IN	0.006%	87.285%
3666	SHIZUOKA BANK	0.006%	87.291%
3667	SEINO TRANSPORT	0.006%	87.297%
3668	NORMA GROUP AG	0.006%	87.303%
3669	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	87.308%
3670	ADVANSIX INC COMMON STOCK USD.01	0.006%	87.314%
3671	SKY CITY	0.006%	87.320%
3672	JUST ENERGY GROUP INC COMMON STOCK	0.006%	87.325%
3673	TVS MOTOR CO	0.006%	87.331%
3674	GEA GROUP AG	0.006%	87.337%
3675	KOITO MFG CO	0.006%	87.343%
3676	NETAPP INC SR UNSECURED 12/22 3.25	0.006%	87.348%
3677	FIERA SCEPTRE I	0.006%	87.354%
3678	SIHUAN PHARMACE	0.006%	87.360%
3679	MACK CALI REALTY CORP REIT USD.01	0.006%	87.365%
3680	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	87.371%
3681	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	87.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.006%	87.382%
3683	EBAY INC 3.45%	0.006%	87.388%
3684	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.006%	87.394%
3685	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.399%
3686	SWATCH GROUP AG	0.006%	87.405%
3687	SCHWEITER TECH	0.006%	87.411%
3688	DAELIM INDUSTRI	0.006%	87.416%
3689	FIVE PRIME THER	0.006%	87.422%
3690	MMI HOLDINGS LT	0.006%	87.428%
3691	KEYCORP	0.006%	87.433%
3692	PTT GLOBAL CHEM	0.006%	87.439%
3693	INTERCONTINENTAL HOTELS ADR ADR	0.006%	87.445%
3694	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	87.450%
3695	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	87.456%
3696	IMCD GROUP NV	0.006%	87.462%
3697	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.467%
3698	PORTUCEL EMPRES	0.006%	87.473%
3699	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	87.479%
3700	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	87.484%
3701	NOVATEK MICROEL	0.006%	87.490%
3702	MIZUHO BANK LTD	0.006%	87.496%
3703	SSP GROUP PLC	0.006%	87.501%
3704	MOBIMO HLDG AG	0.006%	87.507%
3705	PEABODY ENERGY CORP COMMON STOCK	0.006%	87.513%
3706	ICA GRUPPEN AB	0.006%	87.518%
3707	LANCASHIRE HLDG	0.006%	87.524%
3708	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.006%	87.530%
3709	BANCOLOMBIA SA	0.006%	87.535%
3710	AMEC FOSTER	0.006%	87.541%
3711	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	87.546%
3712	NOVANTA INC COMMON STOCK	0.006%	87.552%
3713	BTG PLC	0.006%	87.558%
3714	CHANG HWA COMME	0.006%	87.563%
3715	INVESTA OFFICE	0.006%	87.569%
3716	CRED SUIS GP FU	0.006%	87.575%
3717	PCCW LIMITED	0.006%	87.580%
3718	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	87.586%
3719	LOGITECH INTERN	0.006%	87.591%
3720	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.006%	87.597%
3721	HUMANA INC SR UNSECURED 10/19 2.625	0.006%	87.603%
3722	ENBRIDGE ENERGY	0.006%	87.608%
3723	CHINA PETROLEUM	0.006%	87.614%
3724	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	87.620%
3725	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	87.625%
3726	SHOWA SHELL SEK	0.006%	87.631%
3727	XINYI GLASS HOL	0.006%	87.636%
3728	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	87.642%
3729	NIPPON ACCOMMOD	0.006%	87.648%
3730	MBIA INC	0.006%	87.653%
3731	GRASIM INDUSTRI	0.006%	87.659%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	LIQUOR STORES N	0.006%	87.664%
3733	RPC INC COMMON STOCK USD.1	0.006%	87.670%
3734	ASTEC INDUSTRIE	0.006%	87.676%
3735	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.006%	87.681%
3736	TOAGOSEI CO LTD	0.006%	87.687%
3737	DGB FINANCIAL G	0.006%	87.692%
3738	PRA GROUP INC COMMON STOCK USD.01	0.006%	87.698%
3739	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	87.703%
3740	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	87.709%
3741	LUK FOOK HOLDIN	0.006%	87.715%
3742	BRIGGS & STRATT	0.006%	87.720%
3743	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.006%	87.726%
3744	NORDEA BANK AB	0.006%	87.731%
3745	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.006%	87.737%
3746	HINO MOTORS	0.006%	87.742%
3747	MARUHA NICHIRO	0.006%	87.748%
3748	QUBE HOLDINGS L	0.006%	87.754%
3749	BREWIN DOLPHIN	0.006%	87.759%
3750	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	87.765%
3751	ZIJIN MINING GR	0.006%	87.770%
3752	DR PEPPER SNAPP	0.006%	87.776%
3753	OSG CORP	0.006%	87.781%
3754	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.006%	87.787%
3755	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	87.792%
3756	CRH (DUBLIN)	0.006%	87.798%
3757	ADVANTEST	0.006%	87.804%
3758	BARCO(NEW)	0.006%	87.809%
3759	MAEDA ROAD CONS	0.006%	87.815%
3760	SCRIPPS(EW)CO(N)	0.006%	87.820%
3761	JIANGXI COPPER	0.006%	87.826%
3762	FACTSET RESEARC	0.006%	87.831%
3763	ONE GAS INC COMMON STOCK	0.006%	87.837%
3764	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	87.842%
3765	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	87.848%
3766	KLOECKNER & CO	0.006%	87.853%
3767	DISTRIBUIDORA I	0.006%	87.859%
3768	MORINAGA MILK I	0.006%	87.865%
3769	H2O RETAILING C	0.006%	87.870%
3770	WOOLWORTHS HLDG	0.006%	87.876%
3771	LHC GROUP INC COMMON STOCK USD.01	0.006%	87.881%
3772	BOYD GAMING COR	0.006%	87.887%
3773	HIKMA PHARMACEU	0.006%	87.892%
3774	INDUSTRIAS PENO	0.006%	87.898%
3775	HITACHI CAPITAL	0.006%	87.903%
3776	CHARTER HALL GR	0.006%	87.909%
3777	FRONTIER REIT	0.006%	87.914%
3778	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	87.920%
3779	ALLEGION PLC	0.005%	87.925%
3780	EXPONENT INC COMMON STOCK USD.001	0.005%	87.931%
3781	THAI OIL PCL-FR	0.005%	87.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	LENDINGTREE INC COMMON STOCK USD.01	0.005%	87.942%
3783	ZHUZHOU CSR TIM	0.005%	87.947%
3784	NISHI-NIPPON FI	0.005%	87.953%
3785	WERELDHAVE NV	0.005%	87.958%
3786	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.005%	87.963%
3787	OCI	0.005%	87.969%
3788	CONZZETA AG	0.005%	87.974%
3789	ARGAN INC COMMON STOCK USD.15	0.005%	87.980%
3790	SMC CORP	0.005%	87.985%
3791	CHINA AGRI-INDU	0.005%	87.991%
3792	PIZZA PIZZA ROY	0.005%	87.996%
3793	SUEZ ENVIRONMEN	0.005%	88.002%
3794	FABRINET	0.005%	88.007%
3795	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.012%
3796	KEMIRA OY	0.005%	88.018%
3797	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	88.023%
3798	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.005%	88.029%
3799	TATA GLOBAL	0.005%	88.034%
3800	BELMOND LTD	0.005%	88.040%
3801	MEGACABLE HOLDI	0.005%	88.045%
3802	POWER ASSETS HO	0.005%	88.051%
3803	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.005%	88.056%
3804	CORE LABORATORI	0.005%	88.061%
3805	VISCOFAN SA	0.005%	88.067%
3806	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.005%	88.072%
3807	NORTHWEST HEALT	0.005%	88.078%
3808	INTERPUMP GROUP	0.005%	88.083%
3809	INNOSPEC INC COMMON STOCK USD.01	0.005%	88.088%
3810	HUA NAN FINANCI	0.005%	88.094%
3811	SHIGA BANK	0.005%	88.099%
3812	SEVEN BANK LTD.	0.005%	88.105%
3813	POWERTECH TECHN	0.005%	88.110%
3814	TS TECH CO.LTD	0.005%	88.115%
3815	TAIWAN COOPERAT	0.005%	88.121%
3816	NEWMARKET CORP COMMON STOCK	0.005%	88.126%
3817	CHART INDUSTRIE	0.005%	88.131%
3818	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.005%	88.137%
3819	CHIPOTLE MEXICA	0.005%	88.142%
3820	IOOF HOLDINGS L	0.005%	88.148%
3821	APOLLO TYRES	0.005%	88.153%
3822	COM HEM HLDG AB	0.005%	88.158%
3823	TORO CO	0.005%	88.164%
3824	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	88.169%
3825	BADGER METER INC COMMON STOCK USD1.0	0.005%	88.174%
3826	INDUS HOLDING A	0.005%	88.180%
3827	HOKKOKU BANK	0.005%	88.185%
3828	SCHOLASTIC CORP	0.005%	88.190%
3829	GOLDEN AGRI RES	0.005%	88.196%
3830	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	88.201%
3831	ISRAEL DISCOUNT	0.005%	88.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	GREENCORE GROUP	0.005%	88.212%
3833	TOKUYAMA CORP	0.005%	88.217%
3834	EURONEXT NV	0.005%	88.222%
3835	MORI HILLS REIT	0.005%	88.228%
3836	SUN ART RETAIL	0.005%	88.233%
3837	MEDICLINIC INTE	0.005%	88.238%
3838	SOHO CHINA LTD	0.005%	88.244%
3839	FAR EAST TEXTIL	0.005%	88.249%
3840	UTD DRUG	0.005%	88.254%
3841	L&T FINANCE HOL	0.005%	88.260%
3842	OXFORD INDUSTRI	0.005%	88.265%
3843	RENGO CO	0.005%	88.270%
3844	REALPAGE INC COMMON STOCK USD.001	0.005%	88.275%
3845	OM ASSET MANAGE	0.005%	88.281%
3846	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.005%	88.286%
3847	BANKIA SA	0.005%	88.291%
3848	POWER INTEGRATI	0.005%	88.297%
3849	KONAMI CO	0.005%	88.302%
3850	AZZ INC COMMON STOCK USD1.0	0.005%	88.307%
3851	PRIMARY HEALTH	0.005%	88.312%
3852	NHK SPRING CO	0.005%	88.318%
3853	GLORY	0.005%	88.323%
3854	INFINERA CORP	0.005%	88.328%
3855	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.005%	88.334%
3856	J.C. PENNEY CO INC COMMON STOCK USD.5	0.005%	88.339%
3857	QANTAS AIRWAYS	0.005%	88.344%
3858	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	88.349%
3859	AWA BANK	0.005%	88.355%
3860	DECHRA PHARMA	0.005%	88.360%
3861	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	88.365%
3862	GPO FIN INBURSA	0.005%	88.370%
3863	DRAX GROUP PLC	0.005%	88.376%
3864	BREMBO SPA	0.005%	88.381%
3865	LONG CHEN PAPER	0.005%	88.386%
3866	EMBRAER SA SPON ADR ADR	0.005%	88.391%
3867	ITV PLC	0.005%	88.397%
3868	GRUPO ELEKTRA(N	0.005%	88.402%
3869	US FOODS HOLDING CORP COMMON STOCK USD.01	0.005%	88.407%
3870	WESTERN GAS PAR	0.005%	88.412%
3871	DAEWOO SECURITI	0.005%	88.418%
3872	SONAE, S.G.P.S.	0.005%	88.423%
3873	KUEHNE & NAGEL	0.005%	88.428%
3874	NEXTEER AUTOMOT	0.005%	88.433%
3875	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	88.439%
3876	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	88.444%
3877	MCGRATH RENTCORP COMMON STOCK	0.005%	88.449%
3878	AEDIFICA	0.005%	88.454%
3879	BHARTI INFRA TEL	0.005%	88.459%
3880	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.005%	88.465%
3881	SOCIETE TELEVIS	0.005%	88.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	ALUMINIUM CORP	0.005%	88.475%
3883	DAISHI BANK	0.005%	88.480%
3884	INVENTEC CORP	0.005%	88.485%
3885	LTC PROPERTIES	0.005%	88.491%
3886	REXFORD INDUSTR	0.005%	88.496%
3887	FIBRIA CELULOSE	0.005%	88.501%
3888	IMPALA PLATINUM	0.005%	88.506%
3889	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	88.511%
3890	FOXCONN TECHNOL	0.005%	88.517%
3891	CBS CORP COMPANY GUAR 04/20 5.75	0.005%	88.522%
3892	NOLATO AB	0.005%	88.527%
3893	INDIVIOR PLC	0.005%	88.532%
3894	ESSENTRA PLC	0.005%	88.537%
3895	ULTRAPAR PARTIC	0.005%	88.543%
3896	ROLLINS INC	0.005%	88.548%
3897	MODERN TIMES GR	0.005%	88.553%
3898	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	88.558%
3899	POWER FINANCE C	0.005%	88.563%
3900	POOL CORP COMMON STOCK USD.001	0.005%	88.568%
3901	WH SMITH PLC	0.005%	88.574%
3902	MITIE GROUP	0.005%	88.579%
3903	PROTO LABS INC COMMON STOCK USD.001	0.005%	88.584%
3904	EBIX INC COMMON STOCK USD.1	0.005%	88.589%
3905	RATIONAL	0.005%	88.594%
3906	CASTELLUM AB NE	0.005%	88.599%
3907	YAGEO CORP	0.005%	88.605%
3908	CTS EVENTIM	0.005%	88.610%
3909	INSURANCE AUSTR	0.005%	88.615%
3910	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.005%	88.620%
3911	ATLAS COPCO AB	0.005%	88.625%
3912	JAPAN LOGISTICS	0.005%	88.630%
3913	EMPRESAS CMPC S	0.005%	88.635%
3914	USHIO INC	0.005%	88.641%
3915	ALTICE NV CLAS	0.005%	88.646%
3916	COMPUTERSHARE L	0.005%	88.651%
3917	RYOSAN CO	0.005%	88.656%
3918	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	88.661%
3919	H&E EQUIPMENT S	0.005%	88.666%
3920	MERRY ELECTRONI	0.005%	88.671%
3921	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.005%	88.677%
3922	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	88.682%
3923	BANKRATE INC COMMON STOCK USD.01	0.005%	88.687%
3924	KONINKLIJKE BAM	0.005%	88.692%
3925	MEDIBANK PVT LT	0.005%	88.697%
3926	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.702%
3927	ERICSSON (LM) TEL SP ADR ADR	0.005%	88.707%
3928	AXIATA GROUP	0.005%	88.712%
3929	BAIC MOTOR CORP	0.005%	88.717%
3930	CHINA AIRLINES	0.005%	88.723%
3931	FUTURE LAND DEV	0.005%	88.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	88.733%
3933	GRAINCORP LTD	0.005%	88.738%
3934	TOPCON CORPORAT	0.005%	88.743%
3935	SCHWEITZER-MAUD	0.005%	88.748%
3936	UNIPRES CORP.	0.005%	88.753%
3937	LUZERNER KTBK	0.005%	88.758%
3938	SIXT SE PFD	0.005%	88.763%
3939	PSP SWISS PROPE	0.005%	88.768%
3940	JBS SA	0.005%	88.773%
3941	CARDTRONICS PLC	0.005%	88.779%
3942	EULER & HERMES	0.005%	88.784%
3943	AES CORP COMMON STOCK USD.01	0.005%	88.789%
3944	BLUCORA INC COMMON STOCK USD.0001	0.005%	88.794%
3945	STRATASYS LTD	0.005%	88.799%
3946	SAMSUNG SECS CO	0.005%	88.804%
3947	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	88.809%
3948	SELECT INCOME REIT REIT USD.01	0.005%	88.814%
3949	TIME INC COMMON STOCK USD.01	0.005%	88.819%
3950	INCYTE PHARMACE	0.005%	88.824%
3951	UNIQA INSURANCE	0.005%	88.829%
3952	SIAS SPA	0.005%	88.834%
3953	WALGREEN BOOTS	0.005%	88.839%
3954	AUTOZONE INC SR UNSECURED 04/22 3.7	0.005%	88.845%
3955	SUN TV NETWORK	0.005%	88.850%
3956	NITORI CO LTD	0.005%	88.855%
3957	DA OFFICE INV C	0.005%	88.860%
3958	FAST RETAILING	0.005%	88.865%
3959	STANLEY ELECTRI	0.005%	88.870%
3960	LG INNOTEK CO	0.005%	88.875%
3961	CABLE ONE INC COMMON STOCK USD.01	0.005%	88.880%
3962	PROSIEBENSAT.1	0.005%	88.885%
3963	FED SIGNAL CORP	0.005%	88.890%
3964	JAPAN STEEL WOR	0.005%	88.895%
3965	KEIHAN ELECTRIC	0.005%	88.900%
3966	FIRM CAPITAL MO	0.005%	88.905%
3967	DEAN FOODS CO COMMON STOCK USD.01	0.005%	88.910%
3968	MORINAGA & CO	0.005%	88.915%
3969	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	88.920%
3970	LULULEMON	0.005%	88.925%
3971	TOKYO GAS CO	0.005%	88.930%
3972	CONMED CORP COMMON STOCK USD.01	0.005%	88.935%
3973	INDEPENDENCE GR	0.005%	88.940%
3974	SUN PHARMACEUTI	0.005%	88.945%
3975	ARMSTRONG WORLD	0.005%	88.950%
3976	ARCH COAL INC A COMMON STOCK USD.01	0.005%	88.955%
3977	CHICAGO BRIDGE	0.005%	88.960%
3978	HAIER ELECTRONI	0.005%	88.965%
3979	TOTVS SA	0.005%	88.970%
3980	TOMY CO LTD	0.005%	88.976%
3981	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.005%	88.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	DAIICHI KOSHO C	0.005%	88.986%
3983	EDP RENOVAVEIS	0.005%	88.991%
3984	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.996%
3985	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.005%	89.001%
3986	GRAY TELEVISION INC COMMON STOCK	0.005%	89.006%
3987	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	89.011%
3988	CFE	0.005%	89.016%
3989	CIELO SA	0.005%	89.021%
3990	JD.COM INC ADR ADR USD.00002	0.005%	89.026%
3991	LATAM AIRLINES GROUP SP ADR ADR	0.005%	89.031%
3992	MELCO INTERNATI	0.005%	89.036%
3993	NTT DOCOMO INC SPON ADR ADR	0.005%	89.041%
3994	KUMBA IRON ORE	0.005%	89.046%
3995	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.005%	89.051%
3996	HERA	0.005%	89.056%
3997	KAYABA INDUSTRY	0.005%	89.061%
3998	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.005%	89.066%
3999	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	89.071%
4000	DERICHEBOURG	0.005%	89.076%
4001	JAMES RIVER GRO	0.005%	89.081%
4002	OMNICELL INC COMMON STOCK USD.001	0.005%	89.086%
4003	NORDEA BANK AB	0.005%	89.091%
4004	TELEFONICA DEUT	0.005%	89.095%
4005	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.100%
4006	EXTERRAN CORP COMMON STOCK USD.01	0.005%	89.105%
4007	AIR NEW ZEALAND	0.005%	89.110%
4008	MAGELLAN AEROSP	0.005%	89.115%
4009	KORIAN	0.005%	89.120%
4010	NISOURCE INC	0.005%	89.125%
4011	FIRST PACIFIC C	0.005%	89.130%
4012	SAWAI PHARM CO	0.005%	89.135%
4013	ORKLA ASA	0.005%	89.140%
4014	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.005%	89.145%
4015	LATAM AIRLINES	0.005%	89.150%
4016	EXELON GENERATI	0.005%	89.155%
4017	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	89.160%
4018	UNIBET GROUP PL	0.005%	89.165%
4019	BDO UNIBANK INC	0.005%	89.170%
4020	GOLDEN RESORTS	0.005%	89.175%
4021	SEOUL SEMICONDU	0.005%	89.180%
4022	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.185%
4023	HTC CORP COMMON	0.005%	89.190%
4024	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.195%
4025	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	89.200%
4026	AF AB	0.005%	89.204%
4027	ASHOK LEYLAND	0.005%	89.209%
4028	JSR CORPORATION	0.005%	89.214%
4029	DFDS A/S	0.005%	89.219%
4030	AVISTA CORP	0.005%	89.224%
4031	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	89.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	SAVILLS PLC	0.005%	89.234%
4033	BRITVIC	0.005%	89.239%
4034	ADVANCED	0.005%	89.244%
4035	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	89.249%
4036	TERUMO CORP	0.005%	89.254%
4037	FUJITSU GENERAL	0.005%	89.259%
4038	ASICS CORP	0.005%	89.263%
4039	CHINA LIFE INSURANCE CO ADR ADR	0.005%	89.268%
4040	HANWA CO	0.005%	89.273%
4041	SPORTS DIRECT I	0.005%	89.278%
4042	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	89.283%
4043	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	89.288%
4044	KOKUYO CO	0.005%	89.293%
4045	RAMBUS INC	0.005%	89.298%
4046	SHIMACHU CO	0.005%	89.303%
4047	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	89.308%
4048	INVESTEC LIMITE	0.005%	89.312%
4049	MIRACA HOLDIN	0.005%	89.317%
4050	DEWAN HOUSING F	0.005%	89.322%
4051	NIPPON SHOKUBAI	0.005%	89.327%
4052	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	89.332%
4053	CHESAPEAKE LODG	0.005%	89.337%
4054	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	89.342%
4055	TUPRAS-TURKIYE	0.005%	89.347%
4056	EQUATORIAL ENER	0.005%	89.352%
4057	EMPRESAS COPEC	0.005%	89.356%
4058	1ST SOURCE CORP COMMON STOCK	0.005%	89.361%
4059	ANDRITZ AG	0.005%	89.366%
4060	NUFARM	0.005%	89.371%
4061	TAIYO NIPPON SA	0.005%	89.376%
4062	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	89.381%
4063	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	89.386%
4064	HAZAMA CORP(NEW	0.005%	89.390%
4065	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.005%	89.395%
4066	HAW PAR CORP LT	0.005%	89.400%
4067	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.005%	89.405%
4068	SPIRE INC COMMON STOCK USD1.0	0.005%	89.410%
4069	SVENSKA HANDELS	0.005%	89.415%
4070	INGEVITY CORP COMMON STOCK USD.01	0.005%	89.420%
4071	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.424%
4072	SIEGFRIED HOLDI	0.005%	89.429%
4073	MARINE HARVEST	0.005%	89.434%
4074	YAMATAKE CORP Y	0.005%	89.439%
4075	MODINE MFG CO	0.005%	89.444%
4076	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	89.449%
4077	D'IETEREN TRADI	0.005%	89.454%
4078	FUJI OIL CO	0.005%	89.458%
4079	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	89.463%
4080	ALAMO GROUP INC	0.005%	89.468%
4081	LINTEC CORP	0.005%	89.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	SMILES SA	0.005%	89.478%
4083	HIGH LINER FOOD	0.005%	89.482%
4084	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.487%
4085	COM2US CORPORAT	0.005%	89.492%
4086	AMC NETWORKS INC A COMMON STOCK	0.005%	89.497%
4087	OAO ROSNEFT OIL	0.005%	89.502%
4088	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.005%	89.507%
4089	NIHON PARKERIZI	0.005%	89.511%
4090	SCORPIO TANKERS	0.005%	89.516%
4091	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.005%	89.521%
4092	BHP BILLITON LTD SPON ADR ADR	0.005%	89.526%
4093	MAPLETREE INDUS	0.005%	89.531%
4094	PFEIFFER VAC TE	0.005%	89.535%
4095	VEON LTD ADR	0.005%	89.540%
4096	DET N O A	0.005%	89.545%
4097	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.550%
4098	ANGLOVAAL MININ	0.005%	89.555%
4099	AG GROWTH INTER	0.005%	89.559%
4100	NEOGEN CORP COMMON STOCK USD.16	0.005%	89.564%
4101	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.005%	89.569%
4102	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.574%
4103	EPISTAR CORP	0.005%	89.579%
4104	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.005%	89.583%
4105	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	89.588%
4106	ACERINOX SA	0.005%	89.593%
4107	TOKAI TOKYO SEC	0.005%	89.598%
4108	ILUKA RESOURCES	0.005%	89.602%
4109	RATOS AB-B SHS	0.005%	89.607%
4110	FORMFACTOR INC COMMON STOCK USD.001	0.005%	89.612%
4111	ARCADIS NV	0.005%	89.617%
4112	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	89.622%
4113	CITY DEVELOPMEN	0.005%	89.626%
4114	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.631%
4115	ULTRA ELECTRONI	0.005%	89.636%
4116	K-REIT ASIA	0.005%	89.641%
4117	WOONGJIN COWAY	0.005%	89.645%
4118	ANIMA HOLDING S	0.005%	89.650%
4119	EXPRESS SCRIPTS	0.005%	89.655%
4120	SARAS SPA	0.005%	89.660%
4121	SHRIRAM TRANSP	0.005%	89.664%
4122	OUTOTEC OYJ	0.005%	89.669%
4123	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	89.674%
4124	BECTON DICKINSO	0.005%	89.679%
4125	CHINA CONCH VEN	0.005%	89.683%
4126	TRIMAS CORP COMMON STOCK USD.01	0.005%	89.688%
4127	GALLIFORD TRY P	0.005%	89.693%
4128	MANDO CORPORATI	0.005%	89.698%
4129	DRILLISCH AG	0.005%	89.702%
4130	SIXT AG	0.005%	89.707%
4131	GLOBAL NET LEASE INC REIT USD.01	0.005%	89.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	NORDSTROM INC	0.005%	89.717%
4133	ERG SPA	0.005%	89.721%
4134	IMERYS SA	0.005%	89.726%
4135	ENTERPRISE INNS	0.005%	89.731%
4136	BOLSAS Y MERCAD	0.005%	89.736%
4137	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	89.740%
4138	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.005%	89.745%
4139	INTRUM JUSTITIA	0.005%	89.750%
4140	HEALTHCARE SERV	0.005%	89.755%
4141	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.005%	89.759%
4142	MR PRICE GROUP	0.005%	89.764%
4143	WALGREEN CO COMPANY GUAR 09/22 3.1	0.005%	89.769%
4144	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.005%	89.773%
4145	A2A SPA	0.005%	89.778%
4146	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.005%	89.783%
4147	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.788%
4148	KOREAN AIR LINE	0.005%	89.792%
4149	HANNSTAR DISPLA	0.005%	89.797%
4150	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.005%	89.802%
4151	ORIENTAL LAND C	0.005%	89.806%
4152	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	89.811%
4153	TOPRE CORPORATI	0.005%	89.816%
4154	ACER INC	0.005%	89.820%
4155	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	89.825%
4156	WACKER CONSTRUC	0.005%	89.830%
4157	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.005%	89.835%
4158	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	89.839%
4159	TOYO INK MFG CO	0.005%	89.844%
4160	INNOVIVA INC COMMON STOCK	0.005%	89.849%
4161	TODA CORP	0.005%	89.853%
4162	CHINA RESOURCES	0.005%	89.858%
4163	AT+T INC SR UNSECURED 02/21 2.8	0.005%	89.863%
4164	ABBVIE INC SR UNSECURED 05/20 2.5	0.005%	89.867%
4165	TAIWAN HON CHUA	0.005%	89.872%
4166	DIASORIN SPA EU	0.005%	89.877%
4167	KEIYO BANK	0.005%	89.881%
4168	AARHUSKARLSHAMN	0.005%	89.886%
4169	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.891%
4170	SAPURAKENCANA P	0.005%	89.895%
4171	PROMOTORA Y OPE	0.005%	89.900%
4172	ASHMORE GROUP	0.005%	89.905%
4173	KEYBANK NA/CLEV	0.005%	89.909%
4174	GATX CORP	0.005%	89.914%
4175	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.005%	89.919%
4176	FUYO GENERAL LE	0.005%	89.923%
4177	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.005%	89.928%
4178	MYLAN INC COMPANY GUAR 03/19 2.55	0.005%	89.933%
4179	BIG YELLOW GROU	0.005%	89.937%
4180	HAITIAN INTL HL	0.005%	89.942%
4181	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.005%	89.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	AEON FINANCIAL	0.005%	89.951%
4183	SA DES CEMENTS	0.005%	89.956%
4184	AMANO CORPORATI	0.005%	89.961%
4185	TERRENO REALTY CORP REIT USD.01	0.005%	89.965%
4186	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.970%
4187	KEYENCE CORP	0.005%	89.974%
4188	EVERSOURCE ENER	0.005%	89.979%
4189	DURATEX SA	0.005%	89.984%
4190	ALEXANDERS INC	0.005%	89.988%
4191	KRUNG THAI BNK	0.005%	89.993%
4192	MITSUBISHI MOTO	0.005%	89.998%
4193	UNIT CORP	0.005%	90.002%
4194	TECAN AG	0.005%	90.007%
4195	HALFORDS GROUP	0.005%	90.011%
4196	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	90.016%
4197	BCO SANTANDER-C	0.005%	90.021%
4198	TOWER SEMICONDU	0.005%	90.025%
4199	KANSAI ELEC POW	0.005%	90.030%
4200	CARSALES.COM LT	0.005%	90.034%
4201	JAPAN EXCELLENT	0.005%	90.039%
4202	DELTIC TIMBER	0.005%	90.044%
4203	NISSAN CHEMICAL	0.005%	90.048%
4204	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	90.053%
4205	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	90.057%
4206	BAJAJ FINANCE L	0.005%	90.062%
4207	HINDUSTAN PETRO	0.005%	90.067%
4208	COHU INC COMMON STOCK USD1.0	0.005%	90.071%
4209	WEIS MARKETS IN	0.005%	90.076%
4210	CHASE CORP COMMON STOCK USD.1	0.005%	90.080%
4211	CHINA PACIFIC I	0.005%	90.085%
4212	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	90.089%
4213	METSA BOARD	0.005%	90.094%
4214	MALAYSIA AIRPOR	0.005%	90.099%
4215	MORI TRUST SOGO	0.005%	90.103%
4216	CAP SA	0.005%	90.108%
4217	US ECOLOGY INC COMMON STOCK USD.01	0.005%	90.112%
4218	GENUS PLC	0.005%	90.117%
4219	CHINA RAILWAY C	0.005%	90.121%
4220	TURK HAVA YOLLA	0.005%	90.126%
4221	AIRPORTS OF THA	0.005%	90.130%
4222	MIZRAHI TEFAHOT	0.005%	90.135%
4223	GAMESA CORP TEC	0.005%	90.140%
4224	SUMITOMO BAKELI	0.005%	90.144%
4225	TAL EDUCATION GROUP ADR ADR	0.005%	90.149%
4226	CHEUNG KONG INF	0.005%	90.153%
4227	OKUMA CORP	0.005%	90.158%
4228	OPEN HOUSE CO L	0.005%	90.162%
4229	DHX MEDIA LTD	0.005%	90.167%
4230	KT & G	0.005%	90.171%
4231	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	90.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	KCC CORP	0.005%	90.180%
4233	EMMI AG	0.005%	90.185%
4234	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	90.189%
4235	KONINKLIJKE WES	0.005%	90.194%
4236	STROER OUT-OF-H	0.005%	90.198%
4237	JSE LTD	0.005%	90.203%
4238	ECONOCOM GROUP	0.005%	90.207%
4239	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	90.212%
4240	MRV ENGENHARIA	0.005%	90.217%
4241	NIPPON HODO CO	0.005%	90.221%
4242	HOCHTIEF AG	0.005%	90.226%
4243	CBIZ INC COMMON STOCK USD.01	0.004%	90.230%
4244	WALSIN LIHWA CO	0.004%	90.235%
4245	HORIBA	0.004%	90.239%
4246	KEMET CORP	0.004%	90.243%
4247	NESTLE FINANCE	0.004%	90.248%
4248	WONIK IPS CO LT	0.004%	90.252%
4249	FNFV GROUP TRACKING STK USD.0001	0.004%	90.257%
4250	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.261%
4251	NTHN STAR RES L	0.004%	90.266%
4252	EL PASO ELECTRIC CO COMMON STOCK	0.004%	90.270%
4253	PIRAMAL ENTERPR	0.004%	90.275%
4254	TADANO	0.004%	90.279%
4255	AMERISAFE INC COMMON STOCK USD.01	0.004%	90.284%
4256	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	90.288%
4257	PNM RESOURCES I	0.004%	90.293%
4258	SFS GROUP AG	0.004%	90.297%
4259	BOBST GROUP AG	0.004%	90.302%
4260	SODEXHO ALLIANC	0.004%	90.306%
4261	MCKESSON CORP SR UNSECURED 03/21 4.75	0.004%	90.311%
4262	KYOWA EXEO CORP	0.004%	90.315%
4263	DOOSAN INFRACOR	0.004%	90.320%
4264	ASSECO POLAND S	0.004%	90.324%
4265	DAVIDE CAMPARI-	0.004%	90.329%
4266	CHINA LIFE INS	0.004%	90.333%
4267	DIEBOLD INC	0.004%	90.337%
4268	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	90.342%
4269	GAMUDA BERHAD	0.004%	90.346%
4270	MITSUBISHI LOGI	0.004%	90.351%
4271	EBRO FOODS SA	0.004%	90.355%
4272	CHUBU ELEC POWE	0.004%	90.360%
4273	BR MALLS PARTIC	0.004%	90.364%
4274	GPO CATALANA OC	0.004%	90.369%
4275	SIDERURGICA NAC	0.004%	90.373%
4276	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	90.377%
4277	AICA KOGYO CO	0.004%	90.382%
4278	SANKYO CO LTD	0.004%	90.386%
4279	NAGOYA RAILROAD	0.004%	90.391%
4280	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.004%	90.395%
4281	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	90.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	KITE REALTY GROUP TRUST REIT USD.01	0.004%	90.404%
4283	HEXPOL AB	0.004%	90.408%
4284	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	90.413%
4285	ROHTO PHARM	0.004%	90.417%
4286	HANNOVER RUECKV	0.004%	90.422%
4287	EDELWEISS FIN S	0.004%	90.426%
4288	AKER ASA	0.004%	90.431%
4289	SAN IN GODO BAN	0.004%	90.435%
4290	ENERGY DEVELOP	0.004%	90.439%
4291	EICHER MOTORS	0.004%	90.444%
4292	RELIANCE CAPITA	0.004%	90.448%
4293	TURKIYE VAKIFLA	0.004%	90.453%
4294	ALMACENES EXITO	0.004%	90.457%
4295	KUMAGAI GUMI CO	0.004%	90.461%
4296	NACHI-FUJIKOSHI	0.004%	90.466%
4297	FUJI MACHINE MF	0.004%	90.470%
4298	SLIGRO FOOD GRO	0.004%	90.475%
4299	KIYO BANK	0.004%	90.479%
4300	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.004%	90.483%
4301	MATERION CORP COMMON STOCK	0.004%	90.488%
4302	BUREAU VERITAS	0.004%	90.492%
4303	OCI COMPANY LTD	0.004%	90.496%
4304	VALORA HOLDING	0.004%	90.501%
4305	LONKING HOLDING	0.004%	90.505%
4306	HAITONG SECURIT	0.004%	90.510%
4307	SINOTRANS LIMIT	0.004%	90.514%
4308	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.518%
4309	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	90.523%
4310	TOKYU CORP	0.004%	90.527%
4311	ASM PACIFIC TEC	0.004%	90.531%
4312	HYUNDAI DS,NEW	0.004%	90.536%
4313	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.540%
4314	PAZ OIL CO LTD	0.004%	90.545%
4315	NOMURA RESEARCH	0.004%	90.549%
4316	ARCBEST CORP COMMON STOCK USD.01	0.004%	90.553%
4317	Denison Mines C	0.004%	90.558%
4318	ORANGE SPON ADR ADR	0.004%	90.562%
4319	SING AIRP TRM S	0.004%	90.566%
4320	ILIAD	0.004%	90.571%
4321	LEROY SEAFOOD G	0.004%	90.575%
4322	STEADFAST GROUP	0.004%	90.579%
4323	DINEQUITY INC	0.004%	90.584%
4324	SHOPPING CENTRE	0.004%	90.588%
4325	LAM RESEARCH CO	0.004%	90.592%
4326	GREENTOWN CHINA	0.004%	90.597%
4327	BANREGIO GRUPO	0.004%	90.601%
4328	FLIGHT CENTRE L	0.004%	90.605%
4329	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	90.610%
4330	SCANSOURCE INC COMMON STOCK	0.004%	90.614%
4331	MERIDIAN BANCORP INC COMMON STOCK	0.004%	90.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	AUTONEUM HOLDIN	0.004%	90.623%
4333	KOREA LIFE INSU	0.004%	90.627%
4334	JENOPTIK AG	0.004%	90.631%
4335	MAPLETREE GREAT	0.004%	90.636%
4336	NAGACORP LTD	0.004%	90.640%
4337	ENEL CHILE SA ADR	0.004%	90.644%
4338	KIMBERLY CLARK	0.004%	90.649%
4339	HITACHI TRNSPT	0.004%	90.653%
4340	OLYMPUS OPTICAL	0.004%	90.657%
4341	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	90.662%
4342	CBL & ASSOC PRO	0.004%	90.666%
4343	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.670%
4344	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.004%	90.675%
4345	SOUTH INDIA BAN	0.004%	90.679%
4346	IPSOS	0.004%	90.683%
4347	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	90.688%
4348	SWEDISH MATCH C	0.004%	90.692%
4349	LION CORP	0.004%	90.696%
4350	DUSKIN CO LTD	0.004%	90.700%
4351	BHARAT HEAVY EL	0.004%	90.705%
4352	TAG TEGERNSEE I	0.004%	90.709%
4353	MEIKO ELECTRONI	0.004%	90.713%
4354	NIPPON SEIKI CO	0.004%	90.718%
4355	RINGKJOEBING LA	0.004%	90.722%
4356	ST JOE CO/THE COMMON STOCK	0.004%	90.726%
4357	POLY HONG KONG	0.004%	90.731%
4358	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	90.735%
4359	BLACKPEARL RESO	0.004%	90.739%
4360	LIBERTY HLDGS	0.004%	90.743%
4361	DAH SING BANKIN	0.004%	90.748%
4362	AVICHINA INDUST	0.004%	90.752%
4363	TREX COMPANY INC COMMON STOCK USD.01	0.004%	90.756%
4364	ITAU UNIBANCO H	0.004%	90.761%
4365	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	90.765%
4366	HP INC SR UNSECURED 06/21 4.3	0.004%	90.769%
4367	SIAM CEMENT PCL	0.004%	90.773%
4368	ACORDA THERAPEU	0.004%	90.778%
4369	AZIMUT HOLDOING	0.004%	90.782%
4370	GENTING INTERNA	0.004%	90.786%
4371	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	90.790%
4372	TREND MICRO INC	0.004%	90.795%
4373	SAF-HOLLAND SA	0.004%	90.799%
4374	VIDRALA S.A.	0.004%	90.803%
4375	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	90.807%
4376	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	90.812%
4377	SHINSEGAE DEPT	0.004%	90.816%
4378	YAMATO KOGYO CO	0.004%	90.820%
4379	MORGAN ADVANCE	0.004%	90.824%
4380	WELBILT INC COMMON STOCK USD.01	0.004%	90.828%
4381	TELECOM ITALIA	0.004%	90.833%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	TRIGANO	0.004%	90.837%
4383	UNDER ARMOUR IN	0.004%	90.841%
4384	CAPELLA EDUCATI	0.004%	90.845%
4385	SKYWORTH DIGITA	0.004%	90.850%
4386	KOREAN REINSURA	0.004%	90.854%
4387	IPSEN	0.004%	90.858%
4388	DAH SING FINANC	0.004%	90.862%
4389	TARKETT SA	0.004%	90.866%
4390	KNOLL INC COMMON STOCK USD.01	0.004%	90.871%
4391	ST MODWEN PROPS	0.004%	90.875%
4392	KEWPIE CORP	0.004%	90.879%
4393	MARSHALLS PLC	0.004%	90.883%
4394	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	90.887%
4395	LONDONMETRIC PR	0.004%	90.892%
4396	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	90.896%
4397	FP CORP	0.004%	90.900%
4398	COMFORTDELGRO C	0.004%	90.904%
4399	SANOMA OYJ	0.004%	90.908%
4400	VALE SA SP ADR ADR	0.004%	90.913%
4401	BANCO SANTANDER	0.004%	90.917%
4402	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.921%
4403	SPAR NORD BANK	0.004%	90.925%
4404	PGT INC	0.004%	90.929%
4405	BRAIT SA	0.004%	90.933%
4406	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	90.938%
4407	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	90.942%
4408	WEST JAPAN RAIL	0.004%	90.946%
4409	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	90.950%
4410	LAKELAND BANCORP INC COMMON STOCK	0.004%	90.954%
4411	APA GROUP	0.004%	90.958%
4412	SINO-AMERICAN S	0.004%	90.963%
4413	NETWORK HEALTHC	0.004%	90.967%
4414	ASSURA PLC	0.004%	90.971%
4415	ST GALLER KTBK	0.004%	90.975%
4416	NIHON M&A CENTE	0.004%	90.979%
4417	TURKIYE HALK	0.004%	90.983%
4418	LCY CHEMICAL CO	0.004%	90.988%
4419	KRONES AG	0.004%	90.992%
4420	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	90.996%
4421	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	91.000%
4422	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.004%	91.004%
4423	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.008%
4424	CAPITAL & COUNT	0.004%	91.012%
4425	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	91.017%
4426	KADANT INC COMMON STOCK USD.01	0.004%	91.021%
4427	WIENER STAEDTIS	0.004%	91.025%
4428	LYDALL INC COMMON STOCK USD.1	0.004%	91.029%
4429	EFG INTERNATION	0.004%	91.033%
4430	PZ CUSSONS PLC	0.004%	91.037%
4431	RIO TINTO PLC	0.004%	91.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	HANSTEEN HOLDIN	0.004%	91.046%
4433	RELIANCE INDS-S	0.004%	91.050%
4434	IWATANI INTL CO	0.004%	91.054%
4435	PORT OF TAURANG	0.004%	91.058%
4436	SCANA CORP COMMON STOCK	0.004%	91.062%
4437	CAVIUM INC COMMON STOCK USD.001	0.004%	91.066%
4438	SANDS CHINA LTD	0.004%	91.070%
4439	GLATFELTER(PH)C	0.004%	91.074%
4440	WORKSPACE GROUP	0.004%	91.079%
4441	MAHINDRA & MAHI	0.004%	91.083%
4442	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	91.087%
4443	JUROKU BANK	0.004%	91.091%
4444	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	91.095%
4445	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	91.099%
4446	REALTEK SEMICON	0.004%	91.103%
4447	TENNANT CO	0.004%	91.107%
4448	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.004%	91.111%
4449	KELLY SERVICES	0.004%	91.116%
4450	MONCLER SPA	0.004%	91.120%
4451	PETKIM	0.004%	91.124%
4452	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.128%
4453	ONWARD KASHIYAM	0.004%	91.132%
4454	ITAU CORPBANCA	0.004%	91.136%
4455	GUANGDONG INVES	0.004%	91.140%
4456	EVERTZ TECHNOLO	0.004%	91.144%
4457	CALATLANTIC GRO	0.004%	91.148%
4458	DATATEC	0.004%	91.152%
4459	IRPC PUBLIC CO	0.004%	91.157%
4460	CJ CORP.	0.004%	91.161%
4461	ACCELL GROUP	0.004%	91.165%
4462	UNIPETROL	0.004%	91.169%
4463	FIELMANN AG	0.004%	91.173%
4464	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.004%	91.177%
4465	NICHIAS CORP	0.004%	91.181%
4466	NCSOFT CORPN	0.004%	91.185%
4467	GPO CARSO SA DE	0.004%	91.189%
4468	JUBILANT LIFE S	0.004%	91.193%
4469	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.197%
4470	GUANGZHOU AUTOM	0.004%	91.201%
4471	HIGHWEALTH CONS	0.004%	91.206%
4472	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	91.210%
4473	ARVIND LTD	0.004%	91.214%
4474	FAR EASTONE TEL	0.004%	91.218%
4475	SSAB SVENSKT ST	0.004%	91.222%
4476	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.226%
4477	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	91.230%
4478	ALFRESA HOLDING	0.004%	91.234%
4479	ITEQ CORP	0.004%	91.238%
4480	CITIC SECURITIE	0.004%	91.242%
4481	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	ASIANA AIRLINES	0.004%	91.250%
4483	NIPPON GAS CO L	0.004%	91.254%
4484	NEWS CORP CLASS B COMMON STOCK	0.004%	91.258%
4485	ELECTA AB B SHS	0.004%	91.262%
4486	BEACH PETROLEUM	0.004%	91.267%
4487	TOHO HOLDINGS C	0.004%	91.271%
4488	BAJAJ AUTO	0.004%	91.275%
4489	SHIP HEALTHCARE	0.004%	91.279%
4490	OCLARO INC COMMON STOCK USD.01	0.004%	91.283%
4491	AVANGRID INC COMMON STOCK USD.01	0.004%	91.287%
4492	ANDERSONS INC/THE COMMON STOCK	0.004%	91.291%
4493	LAMAR ADVERTISING CO A REIT USD.001	0.004%	91.295%
4494	HEICO CORP	0.004%	91.299%
4495	H.I.S.CO	0.004%	91.303%
4496	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	91.307%
4497	BANCO COMERCIAL	0.004%	91.311%
4498	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	91.315%
4499	CHINA ZHONGWANG	0.004%	91.319%
4500	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	91.323%
4501	AOZORA BANK	0.004%	91.327%
4502	CHINA RESOURCES	0.004%	91.331%
4503	KING YUAN ELECT	0.004%	91.335%
4504	MEIJI HOLDINGS	0.004%	91.339%
4505	SURUGA BANK	0.004%	91.343%
4506	GPO TELEVISA	0.004%	91.347%
4507	SHUI ON LAND LT	0.004%	91.351%
4508	HYAKUGO BANK(10	0.004%	91.355%
4509	TRICO BANCSHARES COMMON STOCK	0.004%	91.360%
4510	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.364%
4511	EVOTEC OAI AG	0.004%	91.368%
4512	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.372%
4513	AEROPORTS DE PA	0.004%	91.376%
4514	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	91.380%
4515	CUMMINS INDIA	0.004%	91.384%
4516	BLACKBAUD INC	0.004%	91.388%
4517	U-MING MARINE	0.004%	91.392%
4518	THAI MILITARY B	0.004%	91.396%
4519	IMPLENIA AG	0.004%	91.400%
4520	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	91.404%
4521	BANCA IFIS	0.004%	91.408%
4522	BOINGO WIRELESS INC COMMON STOCK	0.004%	91.412%
4523	NORTHAM PLATINU	0.004%	91.416%
4524	MARUICHI STL TU	0.004%	91.420%
4525	MARSTON'S PLC	0.004%	91.424%
4526	SPARTANNASH CO COMMON STOCK	0.004%	91.428%
4527	EXELON CORP SR UNSECURED 12/20 5.15	0.004%	91.432%
4528	TERANGA GOLD CO	0.004%	91.436%
4529	HITACHI HIGH-TE	0.004%	91.440%
4530	HOME PRODUCT CE	0.004%	91.444%
4531	SOHGO SECURITY	0.004%	91.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	AECI	0.004%	91.452%
4533	DAETWYLER HOLDI	0.004%	91.456%
4534	DON QUIJOTE	0.004%	91.460%
4535	MYTILINEOS	0.004%	91.464%
4536	CHENG SHIN RUBB	0.004%	91.468%
4537	CHINA EVERBRIGH	0.004%	91.472%
4538	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	91.476%
4539	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.480%
4540	TAIWAN SEMICOND	0.004%	91.484%
4541	CHINA COAL ENER	0.004%	91.488%
4542	INSPERITY INC	0.004%	91.492%
4543	SHINMAYWA INDS	0.004%	91.496%
4544	O'REILLY AUTOMO	0.004%	91.500%
4545	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	91.504%
4546	NASDAQ INC SR UNSECURED 01/20 5.55	0.004%	91.507%
4547	UTD ENGINEERS	0.004%	91.511%
4548	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.004%	91.515%
4549	BANCO DE CHILE ADR ADR	0.004%	91.519%
4550	GRIFFON CORP COMMON STOCK USD.25	0.004%	91.523%
4551	ALLIANCE FINANC	0.004%	91.527%
4552	ROBINSONS LAND	0.004%	91.531%
4553	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	91.535%
4554	KANEMATSU CORP	0.004%	91.539%
4555	TOKAI RIKA CO	0.004%	91.543%
4556	DAIRY CREST GRO	0.004%	91.547%
4557	KIER GROUP	0.004%	91.551%
4558	TELENET GROUP H	0.004%	91.555%
4559	TF ADNUSTRADO	0.004%	91.559%
4560	EVA AIRWAYS	0.004%	91.563%
4561	AT+T INC SR UNSECURED 02/21 4.6	0.004%	91.567%
4562	MYCRONIC AB	0.004%	91.571%
4563	TENAGA NASIONL	0.004%	91.575%
4564	BIOCON	0.004%	91.579%
4565	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.582%
4566	GROUPE FNAC	0.004%	91.586%
4567	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.590%
4568	COSMAX INC	0.004%	91.594%
4569	ABIOMED INC COMMON STOCK USD.01	0.004%	91.598%
4570	ITC LTD	0.004%	91.602%
4571	HISPANIA ACTIVO	0.004%	91.606%
4572	SHIMA SEIKI MFG	0.004%	91.610%
4573	MACQUARIE KOREA	0.004%	91.614%
4574	CHINA SYNTH RUB	0.004%	91.618%
4575	PROGRESS ENERGY	0.004%	91.622%
4576	MITSUI ENG&SHIP	0.004%	91.626%
4577	SOCIETE BIC SA	0.004%	91.630%
4578	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.633%
4579	ATWOOD OCEANICS	0.004%	91.637%
4580	LENNAR CORP 4.7	0.004%	91.641%
4581	HILL & SMITH HL	0.004%	91.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	NIPPON STEEL	0.004%	91.649%
4583	AFRICA OIL CORP	0.004%	91.653%
4584	ORGANIZACI SORI	0.004%	91.657%
4585	CHINA ZHEGTONG	0.004%	91.661%
4586	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.665%
4587	PREMIER INVESTM	0.004%	91.669%
4588	WOORI INVESTMEN	0.004%	91.672%
4589	KAP IND HLDG LT	0.004%	91.676%
4590	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	91.680%
4591	SACYR SA	0.004%	91.684%
4592	B2W-CIA GLOBAL	0.004%	91.688%
4593	MONEYSUPERMARKE	0.004%	91.692%
4594	GRAND PACIF PET	0.004%	91.696%
4595	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	91.700%
4596	FRESNILLO PLC	0.004%	91.704%
4597	TCC HONG KONG C	0.004%	91.707%
4598	NN INC COMMON STOCK USD.01	0.004%	91.711%
4599	SIBANYE STILLWATER SPONS ADR ADR	0.004%	91.715%
4600	TISCO FINANCIAL	0.004%	91.719%
4601	FABEGE AB	0.004%	91.723%
4602	PAPA JOHN'S INT	0.004%	91.727%
4603	ELITE MATERIAL	0.004%	91.731%
4604	CROWN LTD.	0.004%	91.735%
4605	TIANNENG POWER	0.004%	91.739%
4606	TURK SISE VE CA	0.004%	91.742%
4607	ITOHAM YONEKYU	0.004%	91.746%
4608	KINDEN CORPORAT	0.004%	91.750%
4609	STARTS CORP INC	0.004%	91.754%
4610	BAJAJ AUTO LTD	0.004%	91.758%
4611	SKC CO	0.004%	91.762%
4612	SHANGHAI PHARMA	0.004%	91.766%
4613	CANON MARKETING	0.004%	91.769%
4614	OGAKI KYORITSU	0.004%	91.773%
4615	ATEA ASA	0.004%	91.777%
4616	RADIAN GROUP INC SR UNSECURED 03/21 7	0.004%	91.781%
4617	OKI ELECTRIC IN	0.004%	91.785%
4618	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	91.789%
4619	ANGANG NEW STEE	0.004%	91.793%
4620	VIRTUSA CORP COMMON STOCK USD.01	0.004%	91.797%
4621	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	91.800%
4622	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.804%
4623	UNI-PRESIDENT C	0.004%	91.808%
4624	FRUTAROM	0.004%	91.812%
4625	ITOCHU TECHNO S	0.004%	91.816%
4626	DLF LIMITED	0.004%	91.820%
4627	SAMSUNG C&T COR	0.004%	91.823%
4628	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	91.827%
4629	MAKALOT INDUSTR	0.004%	91.831%
4630	COMSYS HOLDINGS	0.004%	91.835%
4631	HYUNDAI WIA COR	0.004%	91.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	NEWRIVER REIT P	0.004%	91.843%
4633	OKUMURA CORP	0.004%	91.846%
4634	CARA OPERATIONS	0.004%	91.850%
4635	ROUND ONE CORP	0.004%	91.854%
4636	MINMETALS RES	0.004%	91.858%
4637	GIANT MFG CO	0.004%	91.862%
4638	HEALTH AND HAPP	0.004%	91.866%
4639	FANUC	0.004%	91.869%
4640	COLGATE-PALM (I	0.004%	91.873%
4641	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	91.877%
4642	C & C GROUP PLC	0.004%	91.881%
4643	PARADE TECHNOLO	0.004%	91.885%
4644	E INK HOLDINGS	0.004%	91.888%
4645	NORTH PACIFIC B	0.004%	91.892%
4646	INDAH KIAT PULP	0.004%	91.896%
4647	LOTTE SHOPPING	0.004%	91.900%
4648	STORNOWAY DIAMO	0.004%	91.904%
4649	INVESTMENT TECH	0.004%	91.908%
4650	DR REDDYS LABS	0.004%	91.911%
4651	CANWEL BUILDING	0.004%	91.915%
4652	CHINA TRAVEL IN	0.004%	91.919%
4653	HYPERMARCAS SA	0.004%	91.923%
4654	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.004%	91.927%
4655	KING'S TOWN BAN	0.004%	91.930%
4656	ALM. BRAND	0.004%	91.934%
4657	IMAX CORP	0.004%	91.938%
4658	INDO TAMBANGRAY	0.004%	91.942%
4659	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.004%	91.946%
4660	CHINA RAILWAY G	0.004%	91.949%
4661	CALTEX AUSTRALI	0.004%	91.953%
4662	CHENG LOONG	0.004%	91.957%
4663	VTB BANK(JSC)	0.004%	91.961%
4664	KOMERI CO	0.004%	91.965%
4665	FINECOBANK BANC	0.004%	91.968%
4666	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	91.972%
4667	NINTENDO CO	0.004%	91.976%
4668	ESPRIT HOLDINGS	0.004%	91.980%
4669	HORIZON NORTH L	0.004%	91.983%
4670	HUNTING PLC	0.004%	91.987%
4671	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	91.991%
4672	CARETRUST REIT INC REIT USD.01	0.004%	91.995%
4673	PRIMAX ELECTRON	0.004%	91.999%
4674	VAKRANGEE LTD	0.004%	92.002%
4675	CHINA OILFIELD	0.004%	92.006%
4676	OUTFRONT MEDIA INC REIT USD.01	0.004%	92.010%
4677	SINOPEC ENGINEE	0.004%	92.014%
4678	HOMESTREET INC COMMON STOCK	0.004%	92.017%
4679	MEGMILK SNOW BR	0.004%	92.021%
4680	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.004%	92.025%
4681	FIDESA	0.004%	92.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	BANK DANAMON PT	0.004%	92.033%
4683	AGREE REALTY CORP REIT USD.0001	0.004%	92.036%
4684	MATSUMOTOKIYOSH	0.004%	92.040%
4685	MAN WAH HOLDING	0.004%	92.044%
4686	FINNAIR	0.004%	92.048%
4687	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	92.051%
4688	CHINA BLUECHEMI	0.004%	92.055%
4689	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.059%
4690	NANYA TECHNOLOG	0.004%	92.063%
4691	INVERSIONES AGU	0.004%	92.066%
4692	LUKOIL PJSC- SP	0.004%	92.070%
4693	SHINSEI BANK	0.004%	92.074%
4694	AGFA GEVAERT NV	0.004%	92.078%
4695	PANALPINA WELT	0.004%	92.081%
4696	SINOPEC SHANGHA	0.004%	92.085%
4697	IOCHPE-MAXION	0.004%	92.089%
4698	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.004%	92.093%
4699	EDION CORP	0.004%	92.096%
4700	MEDIPAL HOLDING	0.004%	92.100%
4701	MISUMI CORPORAT	0.004%	92.104%
4702	JOY CITY PROPER	0.004%	92.108%
4703	PLDT INC	0.004%	92.111%
4704	JAPAN LIFELINE	0.004%	92.115%
4705	SAFESTORE HOLDI	0.004%	92.119%
4706	INDIA INFOLINE	0.004%	92.123%
4707	MUTHOOT FINANCE	0.004%	92.126%
4708	TONGAAT-HULETT	0.004%	92.130%
4709	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	92.134%
4710	MACQUARIE MEXIC	0.004%	92.137%
4711	ABAXIS INC COMMON STOCK	0.004%	92.141%
4712	QUALITY CARE PROPERTIES REIT USD.01	0.004%	92.145%
4713	SHIONOGI & CO	0.004%	92.149%
4714	FULLSHARE HOLDI	0.004%	92.152%
4715	PIGEON CORP	0.004%	92.156%
4716	IMMOFINANZ IMMO	0.004%	92.160%
4717	BONAVA AB - B S	0.004%	92.164%
4718	JAIN IRRIGATION	0.004%	92.167%
4719	BANK MILLENIUM	0.004%	92.171%
4720	TIM PARTICIPA	0.004%	92.175%
4721	MAINFREIGHT LTD	0.004%	92.178%
4722	RHONE-KLINIKUM	0.004%	92.182%
4723	TSUBAKIMOTO CHA	0.004%	92.186%
4724	SERIA CO LTD	0.004%	92.190%
4725	INVINCIBLE INVE	0.004%	92.193%
4726	CHINA HONGQIAO	0.004%	92.197%
4727	BALKRISHNA INDS	0.004%	92.201%
4728	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	92.204%
4729	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	92.208%
4730	BANG & OLUFSEN	0.004%	92.212%
4731	CIA HERING	0.004%	92.216%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	WT MICROELECTRO	0.004%	92.219%
4733	INFICON HOLDING	0.004%	92.223%
4734	WESTPAC BANKING	0.004%	92.227%
4735	KOREA ZINC	0.004%	92.230%
4736	OSAKA GAS CO	0.004%	92.234%
4737	CELLTRION INC K	0.004%	92.238%
4738	AIR CHINA LTD	0.004%	92.241%
4739	SUMCO CORPORATI	0.004%	92.245%
4740	RELO HOLDINGS I	0.004%	92.249%
4741	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	92.252%
4742	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	92.256%
4743	RAMSAY HEALTH C	0.004%	92.260%
4744	CHINA LONGYUAN	0.004%	92.264%
4745	XINYI SOLAR HOL	0.004%	92.267%
4746	MEDICLINIC INTE	0.004%	92.271%
4747	LISI	0.004%	92.275%
4748	HEIWA CORP	0.004%	92.278%
4749	CAR INC	0.004%	92.282%
4750	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	92.286%
4751	ALLIED GROUP LT	0.004%	92.289%
4752	PSEG POWER	0.004%	92.293%
4753	JERONIMO MARTIN	0.004%	92.297%
4754	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	92.300%
4755	ANDREW PELLER-A	0.004%	92.304%
4756	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	92.308%
4757	BRASKEM SA	0.004%	92.311%
4758	IREN SPA	0.004%	92.315%
4759	STEEL AUTHORITY	0.004%	92.318%
4760	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	92.322%
4761	GIMV NV	0.004%	92.326%
4762	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.329%
4763	BRF SA	0.004%	92.333%
4764	UACJ CORP	0.004%	92.337%
4765	PHARMERICA CORP COMMON STOCK USD.01	0.004%	92.340%
4766	FENG TAY ENTRPR	0.004%	92.344%
4767	VTECH HLDGS	0.004%	92.348%
4768	COCA-COLA FEMSA	0.004%	92.351%
4769	SHOWA CORP	0.004%	92.355%
4770	PT TAMBANG BATU	0.004%	92.359%
4771	SUPERGROUP PLC	0.004%	92.362%
4772	CHIN-POON INDL	0.004%	92.366%
4773	JB HI-FI	0.004%	92.369%
4774	TOMRA SYSTEMS A	0.004%	92.373%
4775	YAMAZAKI BAKING	0.004%	92.377%
4776	ASCOM HOLDING A	0.004%	92.380%
4777	MAANSHAN IRON &	0.004%	92.384%
4778	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	92.388%
4779	NOBIA AB NEW	0.004%	92.391%
4780	MASSMART HOLDIN	0.004%	92.395%
4781	TOYO SUISAN KAI	0.004%	92.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	DIAMOND OFFSHOR	0.004%	92.402%
4783	DELPHI ENERGY C	0.004%	92.406%
4784	INDUSTRIAL & IN	0.004%	92.409%
4785	SOHU.COM INC	0.004%	92.413%
4786	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	92.417%
4787	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	92.420%
4788	SHELL INTERNATI	0.004%	92.424%
4789	EMAMI LTD	0.004%	92.428%
4790	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	92.431%
4791	SHIRE PLC ADR	0.004%	92.435%
4792	NOS SGPS	0.004%	92.438%
4793	HYSAN DEVELOPME	0.004%	92.442%
4794	SCHNITZER STEEL	0.004%	92.446%
4795	BEAZER HOMES USA INC COMMON STOCK USD.001	0.004%	92.449%
4796	ASIA CEMENT	0.004%	92.453%
4797	DCM JAPAN HOLDI	0.004%	92.456%
4798	MAPLETREE LOGIS	0.004%	92.460%
4799	UNILEVER NV	0.004%	92.464%
4800	MUSASHINO BANK	0.004%	92.467%
4801	COSAN SA INDUST	0.004%	92.471%
4802	FUKUYAMA TRANSP	0.004%	92.474%
4803	TOMTOM NV	0.004%	92.478%
4804	YELLOW PAGES LT	0.004%	92.482%
4805	AUSTEVOLL SEAFO	0.004%	92.485%
4806	DAIO PAPER CORP	0.004%	92.489%
4807	A2 MILK CO LTD	0.004%	92.492%
4808	ADVANCED INFO S	0.004%	92.496%
4809	BB SEGURIDADE P	0.004%	92.499%
4810	JAPAN RENTAL HO	0.004%	92.503%
4811	BARITO PAC TBK	0.004%	92.507%
4812	HYUNDAI DEVELOP	0.004%	92.510%
4813	MAXLINEAR INC COMMON STOCK	0.004%	92.514%
4814	ODAKYU ELEC RLW	0.004%	92.517%
4815	GENTING MALAYSI	0.004%	92.521%
4816	NHN ENTERTAINME	0.004%	92.524%
4817	BONDUELLE SCA	0.004%	92.528%
4818	LG PHILIPS LCD	0.004%	92.532%
4819	HOKUETSU KISHU	0.004%	92.535%
4820	POLYPIPE GROUP	0.004%	92.539%
4821	QUIDEL CORP COMMON STOCK USD.001	0.004%	92.542%
4822	MABUCHI MOTOR C	0.004%	92.546%
4823	DUZONBIZON CO L	0.004%	92.549%
4824	TOKYO SEIMITSU	0.004%	92.553%
4825	HITACHI ZOSEN C	0.004%	92.557%
4826	DIGNITY PLC	0.004%	92.560%
4827	MERITOR INC COMMON STOCK USD1.0	0.004%	92.564%
4828	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	92.567%
4829	PACIFIC BASIN S	0.004%	92.571%
4830	FCC CO LTD	0.004%	92.574%
4831	PRESIDENT CHAIN	0.004%	92.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	CHINA GEN PLAST	0.004%	92.581%
4833	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.004%	92.585%
4834	MELEXIS	0.004%	92.589%
4835	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	92.592%
4836	OBARA CORP	0.004%	92.596%
4837	RYOHIN KEIKAKU	0.004%	92.599%
4838	SILTRONIC AG	0.004%	92.603%
4839	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	92.606%
4840	TAIWAN FERTILIZ	0.004%	92.610%
4841	SINOTRUK HONG K	0.004%	92.613%
4842	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	92.617%
4843	OKASAN SECURITI	0.004%	92.620%
4844	INDUTRADE AB	0.004%	92.624%
4845	ASANKO GOLD INC	0.004%	92.627%
4846	FAR EAST INTL B	0.004%	92.631%
4847	ADVANCED MICRO	0.004%	92.634%
4848	HEMFOSA FASTIGH	0.004%	92.638%
4849	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	92.641%
4850	CHARGEURS SA	0.004%	92.645%
4851	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.004%	92.648%
4852	BORREGAARD ASA	0.004%	92.652%
4853	ANSALDO STS SPA	0.004%	92.656%
4854	AVEVA GROUP PLC	0.004%	92.659%
4855	SAN MIGUEL CORP	0.004%	92.663%
4856	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.004%	92.666%
4857	AUROBINDO PHARM	0.004%	92.670%
4858	KINTETSU CORP	0.004%	92.673%
4859	PETROCHINA COMP	0.004%	92.677%
4860	SANFILIPPO(JOHN	0.004%	92.680%
4861	KFW 1.375% 01FE	0.004%	92.684%
4862	UNIMICRON TECHN	0.003%	92.687%
4863	HOSIDEN CORP	0.003%	92.691%
4864	PUNJAB NATIONAL	0.003%	92.694%
4865	AU OPTRONICS CORP SPON ADR ADR	0.003%	92.698%
4866	Ayala Land Inc	0.003%	92.701%
4867	CRAMO OYJ B SHS	0.003%	92.705%
4868	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.003%	92.708%
4869	PROSEGUR CIA DE	0.003%	92.712%
4870	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	92.715%
4871	TRUE CORP PCL	0.003%	92.718%
4872	TOYOTA BOSHOKU	0.003%	92.722%
4873	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	92.725%
4874	SIMPLO TECHNOLO	0.003%	92.729%
4875	EXEDY CORP	0.003%	92.732%
4876	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.736%
4877	EDISON INTERNAT	0.003%	92.739%
4878	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	92.743%
4879	APOLLO HOSPITAL	0.003%	92.746%
4880	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	92.750%
4881	SEIREN CO	0.003%	92.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	AUTODESK INC	0.003%	92.757%
4883	FIRST BANCORP/NC COMMON STOCK	0.003%	92.760%
4884	PREMIER INVESTM	0.003%	92.764%
4885	SECURITY BANK C	0.003%	92.767%
4886	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	92.771%
4887	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	92.774%
4888	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	92.778%
4889	TRADE ME LTD	0.003%	92.781%
4890	MRF LTD	0.003%	92.785%
4891	DEUTZ AG	0.003%	92.788%
4892	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	92.791%
4893	GUARDIAN CAP GR	0.003%	92.795%
4894	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	92.798%
4895	SPAREBANK 1 SR	0.003%	92.802%
4896	PRIMARY HEALTH	0.003%	92.805%
4897	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	92.809%
4898	CHORUS LIMITED	0.003%	92.812%
4899	KERNEL HOLDING	0.003%	92.816%
4900	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	92.819%
4901	INTERRENT REAL	0.003%	92.823%
4902	ALS LTD	0.003%	92.826%
4903	PZU GR	0.003%	92.829%
4904	AIRTAC INTERNAT	0.003%	92.833%
4905	VERBUND AG	0.003%	92.836%
4906	FIRST INTER BK	0.003%	92.840%
4907	PC CONNECTION	0.003%	92.843%
4908	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	92.847%
4909	PERFICIENT INC COMMON STOCK USD.001	0.003%	92.850%
4910	ARROW ELECTRONI	0.003%	92.854%
4911	FOXCONN INTERNA	0.003%	92.857%
4912	BWP TRUST	0.003%	92.860%
4913	TONG YANG INDUS	0.003%	92.864%
4914	BMW FINANCE NV	0.003%	92.867%
4915	LINDT & SPRUENG	0.003%	92.871%
4916	SHANDONG WEIGAO	0.003%	92.874%
4917	SIME DARBY BHD	0.003%	92.878%
4918	CSR CORP	0.003%	92.881%
4919	CKD CORP	0.003%	92.884%
4920	HARGREAVES LANS	0.003%	92.888%
4921	OAD GAZPROM	0.003%	92.891%
4922	INDUSTRIAS CH S	0.003%	92.895%
4923	MAYORA INDAH	0.003%	92.898%
4924	MERCER INTL INC	0.003%	92.901%
4925	PIONEER FOODS L	0.003%	92.905%
4926	SPX CORP COMMON STOCK USD.01	0.003%	92.908%
4927	EXIDE INDUSTRIE	0.003%	92.912%
4928	OKINAWA BANK	0.003%	92.915%
4929	EXELIXIS INC	0.003%	92.918%
4930	ALSO HOLDING-RE	0.003%	92.922%
4931	AUSNET SERVICES	0.003%	92.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	BJ S RESTAURANTS INC COMMON STOCK	0.003%	92.929%
4933	IMP DEL DES Y E	0.003%	92.932%
4934	INMOBILIARIA CO	0.003%	92.935%
4935	MGP INGREDIENTS INC COMMON STOCK	0.003%	92.939%
4936	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	92.942%
4937	GPO IND BIMBO	0.003%	92.946%
4938	ZAKLADY METALI	0.003%	92.949%
4939	BALFOUR BEATTY	0.003%	92.952%
4940	CIA SANEAMENTO	0.003%	92.956%
4941	ESURE GROUP PLC	0.003%	92.959%
4942	CHINA STHN AIRL	0.003%	92.963%
4943	COMPUTACENTER P	0.003%	92.966%
4944	TELSTRA CORP	0.003%	92.969%
4945	AMOREPACIFIC GR	0.003%	92.973%
4946	VALOR CO LTD	0.003%	92.976%
4947	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	92.980%
4948	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	92.983%
4949	SYDNEY AIRPORT	0.003%	92.986%
4950	Mobistar SA	0.003%	92.990%
4951	PETROFAC LTD	0.003%	92.993%
4952	DOOSAN HEAVY IN	0.003%	92.996%
4953	TOD'S SPA	0.003%	93.000%
4954	INDS BACHOCO SA	0.003%	93.003%
4955	TEC CORPORATION	0.003%	93.006%
4956	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.010%
4957	CHINA EVERBRIGH	0.003%	93.013%
4958	KERRY LOGISTICS	0.003%	93.017%
4959	DEBENHAMS	0.003%	93.020%
4960	JC DECAUX SA	0.003%	93.023%
4961	PARMALAT S.P.A	0.003%	93.027%
4962	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	93.030%
4963	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.033%
4964	CHINA TRADITION	0.003%	93.037%
4965	KOREA LINE CORP	0.003%	93.040%
4966	AEON REIT INVES	0.003%	93.043%
4967	U-BLOX AG	0.003%	93.047%
4968	LINDAB INTL AB	0.003%	93.050%
4969	TOKYO OHKA KOGY	0.003%	93.053%
4970	NEXON CO LTD	0.003%	93.057%
4971	RYOBI	0.003%	93.060%
4972	SHIMAMURA CO	0.003%	93.063%
4973	COMMUNITY HEALT	0.003%	93.067%
4974	HYAKUJUSHI BANK	0.003%	93.070%
4975	TRAVELPORT WORL	0.003%	93.073%
4976	MAGELLAN FINANC	0.003%	93.077%
4977	TATNEFT PAO SPONSORED ADR ADR	0.003%	93.080%
4978	CIE AUTOMOTIVE	0.003%	93.083%
4979	SUMITOMO WAREHO	0.003%	93.087%
4980	TATA POWER CO L	0.003%	93.090%
4981	PHH CORP COMMON STOCK USD.01	0.003%	93.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.097%
4983	CHINA SCE PROPE	0.003%	93.100%
4984	EREGLI DEMIR CE	0.003%	93.103%
4985	EMEMORY TECHNOL	0.003%	93.107%
4986	POONGSAN CORP(N	0.003%	93.110%
4987	RATHBONE BROTHE	0.003%	93.113%
4988	TAIWAN BUSINESS	0.003%	93.117%
4989	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.120%
4990	POSTNL	0.003%	93.123%
4991	HINDUSTAN LEVER	0.003%	93.127%
4992	SEMEN GRESIK	0.003%	93.130%
4993	SYNTEL INC COMMON STOCK	0.003%	93.133%
4994	ASAHI INTECC CO	0.003%	93.137%
4995	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.140%
4996	SHIP FINANCE IN	0.003%	93.143%
4997	ASATSU INC	0.003%	93.146%
4998	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.150%
4999	GPO DE INVERSIO	0.003%	93.153%
5000	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	93.156%
5001	AAON INC COMMON STOCK USD.004	0.003%	93.160%
5002	ALIOR BANK SA	0.003%	93.163%
5003	FISHER (JAMES)	0.003%	93.166%
5004	PROCTER & GAMBL	0.003%	93.170%
5005	OKAMURA CORP	0.003%	93.173%
5006	BANCA GENERALI	0.003%	93.176%
5007	KRUK SA	0.003%	93.179%
5008	HOTA INDUSTRIAL	0.003%	93.183%
5009	REUNERT	0.003%	93.186%
5010	BEFIMMO SCA	0.003%	93.189%
5011	SEIBU HOLDINGS	0.003%	93.193%
5012	MORGUARD REAL E	0.003%	93.196%
5013	NH HOTELES	0.003%	93.199%
5014	GS ENGINEERING	0.003%	93.202%
5015	NORTHGATE	0.003%	93.206%
5016	AMUNDI SA	0.003%	93.209%
5017	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.212%
5018	CREDITO VALTELL	0.003%	93.215%
5019	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	93.219%
5020	TAKARA SHUZO CO	0.003%	93.222%
5021	KOTAK MAHINDRA	0.003%	93.225%
5022	KOLON INDUSTRIE	0.003%	93.229%
5023	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.232%
5024	SEVERSTAL GDR REG S GDR	0.003%	93.235%
5025	COMFORIA RESIDE	0.003%	93.238%
5026	BURCKHARDT COMP	0.003%	93.242%
5027	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.245%
5028	CIMPRESS NV	0.003%	93.248%
5029	CORONATION FUND	0.003%	93.251%
5030	RAMIRENT OYJ	0.003%	93.255%
5031	DOOSAN CORP	0.003%	93.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.261%
5033	HAMBORNER AG	0.003%	93.264%
5034	ASIA OPTICAL CO	0.003%	93.268%
5035	TSOGO SUN HOLDI	0.003%	93.271%
5036	SHIMADZU CORP	0.003%	93.274%
5037	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.277%
5038	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.281%
5039	ZZZPRIMA MEAT P	0.003%	93.284%
5040	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.287%
5041	FORTUNE REIT	0.003%	93.290%
5042	CHARTER HALL	0.003%	93.294%
5043	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.297%
5044	TRANSPORT INTL	0.003%	93.300%
5045	SEVEN GROUP HLD	0.003%	93.303%
5046	DE'LONGHI SPA	0.003%	93.307%
5047	SENSHU IKEDA HL	0.003%	93.310%
5048	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	93.313%
5049	EZ TEC EMPREEND	0.003%	93.316%
5050	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.320%
5051	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	93.323%
5052	TONGDA GROUP HL	0.003%	93.326%
5053	SINO LAND CO	0.003%	93.329%
5054	DOMINO'S PIZZA	0.003%	93.333%
5055	REGIS RESOURCES	0.003%	93.336%
5056	HOPSON DEVELOPM	0.003%	93.339%
5057	RIB SOFTWARE AG	0.003%	93.342%
5058	EVRAZ PLC	0.003%	93.346%
5059	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.003%	93.349%
5060	OPHIR ENERGY PL	0.003%	93.352%
5061	CHINA SOUTH CIT	0.003%	93.355%
5062	CENTRAL GLASS C	0.003%	93.358%
5063	BANGCHAK CORP P	0.003%	93.362%
5064	CHINA OVERASEA	0.003%	93.365%
5065	MILLENNIUM&COPT	0.003%	93.368%
5066	JINRO LTD	0.003%	93.371%
5067	CRAY INC COMMON STOCK USD.01	0.003%	93.374%
5068	NANKAI ELEC RAI	0.003%	93.378%
5069	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.381%
5070	KELLER GROUP	0.003%	93.384%
5071	GT CAPITAL HOLD	0.003%	93.387%
5072	NIHON UNISYS	0.003%	93.390%
5073	SPEEDWAY MOTORS	0.003%	93.394%
5074	YANGARRA RESOUR	0.003%	93.397%
5075	SHIMANO INC	0.003%	93.400%
5076	THAI UNION GROU	0.003%	93.403%
5077	ZHAOJIN MINING	0.003%	93.406%
5078	MULTIPLAN EMPRE	0.003%	93.410%
5079	QUARTERHILL INC	0.003%	93.413%
5080	MITAC HOLDINGS	0.003%	93.416%
5081	TRUEBLUE INC COMMON STOCK	0.003%	93.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	93.422%
5083	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	93.426%
5084	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.429%
5085	USS CO. LTD.	0.003%	93.432%
5086	AUTOGRILL SPA	0.003%	93.435%
5087	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.438%
5088	BAVARIAN NORDIC	0.003%	93.441%
5089	GJENSIDIGE FORS	0.003%	93.445%
5090	SENKO CO	0.003%	93.448%
5091	TOKYU REIT INC	0.003%	93.451%
5092	COCA-COLA AMATI	0.003%	93.454%
5093	UPC TECHNOLOGY	0.003%	93.457%
5094	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.461%
5095	Meritz Fire & M	0.003%	93.464%
5096	COFACE SA	0.003%	93.467%
5097	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.470%
5098	TAKKT AG	0.003%	93.473%
5099	HAITONG INTL SE	0.003%	93.476%
5100	AIRASIA BHD	0.003%	93.480%
5101	MAKINO MILLING	0.003%	93.483%
5102	SERCOMM CORP	0.003%	93.486%
5103	K12 INC COMMON STOCK USD.0001	0.003%	93.489%
5104	CANCOM SE	0.003%	93.492%
5105	STRIDES ARCOLAB	0.003%	93.495%
5106	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.499%
5107	MERCIALYS	0.003%	93.502%
5108	CERVED INFORMAT	0.003%	93.505%
5109	YUZHOU PROPERTI	0.003%	93.508%
5110	LIPPO KARAWACI	0.003%	93.511%
5111	ZARDOYA-OTIS	0.003%	93.514%
5112	COCOKARA FINE H	0.003%	93.517%
5113	KINPO ELECTRONI	0.003%	93.521%
5114	ENGIE BRASIL SA	0.003%	93.524%
5115	AEGION CORP COMMON STOCK USD.01	0.003%	93.527%
5116	HAP SENG CONSOL	0.003%	93.530%
5117	KISSEI PHARM CO	0.003%	93.533%
5118	YANZHOU COAL MI	0.003%	93.536%
5119	LATECOERE	0.003%	93.539%
5120	BERNER KTBK	0.003%	93.543%
5121	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	93.546%
5122	ENCE ENERGIA	0.003%	93.549%
5123	DREAM INDUSTRIA	0.003%	93.552%
5124	JM FINANCIAL	0.003%	93.555%
5125	FUGRO NV-CVA	0.003%	93.558%
5126	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	93.561%
5127	K WAH INTL HLDG	0.003%	93.565%
5128	TELECOM ITALIA	0.003%	93.568%
5129	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	93.571%
5130	FUJITEC CO	0.003%	93.574%
5131	SAUL CENTERS INC REIT USD.01	0.003%	93.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	NIPPON SODA CO	0.003%	93.580%
5133	AK STEEL HOLDIN	0.003%	93.583%
5134	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	93.586%
5135	ALPINE ELECTRON	0.003%	93.589%
5136	CHOW SANG SANG	0.003%	93.593%
5137	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.596%
5138	VEDANTA RESOURC	0.003%	93.599%
5139	KENDA RUBBER IN	0.003%	93.602%
5140	CAPCOM CO	0.003%	93.605%
5141	KANDENKO CO	0.003%	93.608%
5142	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.611%
5143	JIANGSU EXPRESS	0.003%	93.614%
5144	KOENIG & BAUER	0.003%	93.617%
5145	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	93.621%
5146	INDUSIND BANK	0.003%	93.624%
5147	AXCELIS TECHNOL	0.003%	93.627%
5148	AMBEV SA ADR ADR	0.003%	93.630%
5149	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.633%
5150	THE NISSHIN OIL	0.003%	93.636%
5151	MONMOUTH REAL E	0.003%	93.639%
5152	FUKUOKA REIT CO	0.003%	93.642%
5153	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	93.645%
5154	TOHOKU ELEC POW	0.003%	93.649%
5155	PRESS METAL ALU	0.003%	93.652%
5156	GOLD FIELDS LTD	0.003%	93.655%
5157	INTERCONTINENTA	0.003%	93.658%
5158	EOH HOLDINGS LT	0.003%	93.661%
5159	JAPAN AVIATN EL	0.003%	93.664%
5160	ACADIAN TIMBER	0.003%	93.667%
5161	IOI PROPERTIES	0.003%	93.670%
5162	ZCL COMPOSITES	0.003%	93.673%
5163	MINDTREE LTD	0.003%	93.676%
5164	RITEK INC	0.003%	93.679%
5165	DAEWOO INTERNAT	0.003%	93.682%
5166	SINGAPORE PRESS	0.003%	93.686%
5167	IBJ LEASING CO	0.003%	93.689%
5168	FUFENG GROUP LT	0.003%	93.692%
5169	MANAPPURAM FINA	0.003%	93.695%
5170	INTERROLL HOLDI	0.003%	93.698%
5171	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.701%
5172	UNITED ARROWS L	0.003%	93.704%
5173	DULUXGROUP LTD	0.003%	93.707%
5174	HENKEL KGAA-BEA	0.003%	93.710%
5175	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	93.713%
5176	GUOTAI JUNAN IN	0.003%	93.716%
5177	PARK 24 CO	0.003%	93.719%
5178	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.722%
5179	Rocky Mountain	0.003%	93.726%
5180	NOBLE CORP PLC	0.003%	93.729%
5181	ORTHOFIX INTL N	0.003%	93.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.735%
5183	SEMBCORP MARINE	0.003%	93.738%
5184	SYSMEX CORP	0.003%	93.741%
5185	LAIRD PLC	0.003%	93.744%
5186	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.747%
5187	TUNG HO STEEL E	0.003%	93.750%
5188	JGC CORP	0.003%	93.753%
5189	SQUARE ENIX HOL	0.003%	93.756%
5190	KOMORI CORPORAT	0.003%	93.759%
5191	TEMBEC INC	0.003%	93.762%
5192	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.765%
5193	RPS GROUP PLC	0.003%	93.768%
5194	INDRA SISTEMAS	0.003%	93.771%
5195	STONERIDGE INC COMMON STOCK	0.003%	93.774%
5196	FIRST NATIONAL	0.003%	93.778%
5197	NITTO BOSEKI CO	0.003%	93.781%
5198	NISSIN ELECTRIC	0.003%	93.784%
5199	HARMONY GOLD MN	0.003%	93.787%
5200	BAYWA AG (BAYER	0.003%	93.790%
5201	PERLIS PLANTATI	0.003%	93.793%
5202	ALK-ABELLO A/S	0.003%	93.796%
5203	GIGABYTE TECHNO	0.003%	93.799%
5204	FLEURY SA	0.003%	93.802%
5205	TRANSM ALIANCA	0.003%	93.805%
5206	CIPUTRA DEVELOP	0.003%	93.808%
5207	NCC LTD/INDIA	0.003%	93.811%
5208	COMTECH TELE CO	0.003%	93.814%
5209	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.817%
5210	CHINA SHIPPING	0.003%	93.820%
5211	JG SUMMIT HLDGS	0.003%	93.823%
5212	CHINASOFT INTER	0.003%	93.826%
5213	TOBU RAILWAY CO	0.003%	93.829%
5214	MACQUARIE LEISU	0.003%	93.832%
5215	BIC CAMERA INC.	0.003%	93.835%
5216	BETSSON AB	0.003%	93.838%
5217	EURONAV SA	0.003%	93.841%
5218	GAZTRANSPORT ET	0.003%	93.844%
5219	COLOPLAST AS	0.003%	93.847%
5220	KEIHIN CORP	0.003%	93.850%
5221	KOA CORPORATION	0.003%	93.853%
5222	GOEASY LTD	0.003%	93.856%
5223	CHUDENKO CORP	0.003%	93.859%
5224	UNIFI INC	0.003%	93.862%
5225	ITO EN	0.003%	93.865%
5226	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.868%
5227	HUBER & SUHNER	0.003%	93.871%
5228	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.874%
5229	DEL TACO RESTAURANTS INC COMMON STOCK	0.003%	93.877%
5230	PERPETUAL TST A	0.003%	93.880%
5231	KYORITSU MAINTA	0.003%	93.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	VASTNED RETAIL	0.003%	93.886%
5233	GETAC TECHNOLOG	0.003%	93.889%
5234	SHANKS GROUP PL	0.003%	93.892%
5235	CLOETTA AB B SH	0.003%	93.895%
5236	TOKYO ELEC POWE	0.003%	93.898%
5237	CONTACT ENERGY	0.003%	93.901%
5238	KIWI PROPERTY G	0.003%	93.904%
5239	SEABRIDGE GOLD	0.003%	93.907%
5240	FORTINET INC	0.003%	93.910%
5241	ACTUA CORP COMMON STOCK USD.001	0.003%	93.913%
5242	NICE SYSTEMS	0.003%	93.916%
5243	AMBUJA CEMENTS	0.003%	93.919%
5244	SHUN TAK HLDGS	0.003%	93.922%
5245	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.925%
5246	KANAMOTO CO LTD	0.003%	93.928%
5247	WIHLBORGS FASTI	0.003%	93.931%
5248	AIRBOSS OF AMER	0.003%	93.934%
5249	REGIS CORP COMMON STOCK USD.05	0.003%	93.937%
5250	JARDINE CYCLE	0.003%	93.940%
5251	POLSKIE GORNIC	0.003%	93.943%
5252	TAKARA LEBEN CO	0.003%	93.946%
5253	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.949%
5254	NEXITY	0.003%	93.951%
5255	FENNER	0.003%	93.954%
5256	YIT OYJ	0.003%	93.957%
5257	KOMAX HOLDING A	0.003%	93.960%
5258	F E CONSORTM IN	0.003%	93.963%
5259	HUFVUDSTADEN AB	0.003%	93.966%
5260	FASTIGHETS AB B	0.003%	93.969%
5261	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.972%
5262	OPUS BANK	0.003%	93.975%
5263	APPLUS SERVICES	0.003%	93.978%
5264	KINGSOFT CORP L	0.003%	93.981%
5265	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.984%
5266	DIGITAL CHINA H	0.003%	93.987%
5267	KITZ CORPORATIO	0.003%	93.990%
5268	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.993%
5269	INVACARE CORP	0.003%	93.996%
5270	YOOX NET-A-PORT	0.003%	93.999%
5271	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.002%
5272	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.005%
5273	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.008%
5274	NANTO BANK	0.003%	94.011%
5275	KARDEMIR KARABU	0.003%	94.014%
5276	UTD INTEGRATION	0.003%	94.016%
5277	HULIC REIT INC	0.003%	94.019%
5278	BHP BILLITON FI	0.003%	94.022%
5279	AUTOMOTIVE HOLD	0.003%	94.025%
5280	BANK TABUNGAN N	0.003%	94.028%
5281	NAVIGANT CONSUL	0.003%	94.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	ANRITSU CORP	0.003%	94.034%
5283	GLOBAL LOGISTIC	0.003%	94.037%
5284	SUMITOMO MITSUI	0.003%	94.040%
5285	DIGI.COM BHD	0.003%	94.043%
5286	METROPOLE TV-(M	0.003%	94.046%
5287	TPG TELECOM	0.003%	94.049%
5288	CEBU AIR INC	0.003%	94.052%
5289	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.055%
5290	FUJI SEAL INC	0.003%	94.057%
5291	JACCS CO	0.003%	94.060%
5292	LADBROKES PLC	0.003%	94.063%
5293	PETROLEUM GEO-S	0.003%	94.066%
5294	DAOU TECHNOLOGY	0.003%	94.069%
5295	COPPER MTN MNG	0.003%	94.072%
5296	LINK ADMINISTRA	0.003%	94.075%
5297	MAIDEN HLDGS LT	0.003%	94.078%
5298	CHINA LESSO GRO	0.003%	94.081%
5299	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	94.084%
5300	WPT INDUSTRIAL	0.003%	94.087%
5301	TOKYO DOME CORP	0.003%	94.089%
5302	METALL ZUG AG	0.003%	94.092%
5303	SARACEN MINERAL	0.003%	94.095%
5304	UNI-CHARM CORP	0.003%	94.098%
5305	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	94.101%
5306	KYOKUTO KAIHATS	0.003%	94.104%
5307	KADOKAWA DWANGO	0.003%	94.107%
5308	TEMP HOLDINGS C	0.003%	94.110%
5309	TAKEUCHI MANUFA	0.003%	94.113%
5310	RAKUTEN INC	0.003%	94.116%
5311	UTD STATES CELL	0.003%	94.118%
5312	P/F BAKKAFROST	0.003%	94.121%
5313	WING TAI HOLDIN	0.003%	94.124%
5314	BECHTLE AG	0.003%	94.127%
5315	D/S NORDEN	0.003%	94.130%
5316	KYUSHU ELEC POW	0.003%	94.133%
5317	SEIKO CORPORATI	0.003%	94.136%
5318	LG&E & KU ENERG	0.003%	94.139%
5319	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.142%
5320	MY EG SERVICES	0.003%	94.145%
5321	SINBON ELECTRON	0.003%	94.147%
5322	OVS SPA	0.003%	94.150%
5323	WORLDPAY GRP PL	0.003%	94.153%
5324	THERATECHNOLOGI	0.003%	94.156%
5325	POWERLONG REAL	0.003%	94.159%
5326	CTS CORP COMMON STOCK	0.003%	94.162%
5327	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.165%
5328	CHINA AOYUAN PR	0.003%	94.168%
5329	HITACHI MAXELL	0.003%	94.170%
5330	TALK TALK TELEC	0.003%	94.173%
5331	BCO BILBAO VIZC	0.003%	94.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	WEST CORP COMMON STOCK USD.001	0.003%	94.179%
5333	C.P. ALL PCL-FG	0.003%	94.182%
5334	HOUSE FOODS COR	0.003%	94.185%
5335	TELECOM PLUS	0.003%	94.188%
5336	TATUNG	0.003%	94.191%
5337	PARKWAY INC REIT USD.001	0.003%	94.193%
5338	PATRIZIA IMMO A	0.003%	94.196%
5339	RIETER HLDGS AG	0.003%	94.199%
5340	SOMFY SA	0.003%	94.202%
5341	NATURA COSMETIC	0.003%	94.205%
5342	TOWER INTL INC	0.003%	94.208%
5343	GRAMMER AG	0.003%	94.211%
5344	NICHI-KO PHARM	0.003%	94.214%
5345	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.216%
5346	ACC LIMITED	0.003%	94.219%
5347	GLAXOSMITHKLINE	0.003%	94.222%
5348	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.225%
5349	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	94.228%
5350	ECLIPX GROUP LT	0.003%	94.231%
5351	CHOW TAI FOOK J	0.003%	94.234%
5352	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.236%
5353	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	94.239%
5354	CEVA INC COMMON STOCK USD.001	0.003%	94.242%
5355	MARCUS CORP	0.003%	94.245%
5356	JUST EAT PLC	0.003%	94.248%
5357	BORUSSIA DORTMU	0.003%	94.251%
5358	GORMAN-RUPP CO	0.003%	94.253%
5359	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.256%
5360	GRENDENE SA	0.003%	94.259%
5361	SINGAPORE POST	0.003%	94.262%
5362	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	94.265%
5363	LAWSON	0.003%	94.268%
5364	ELIA SYS OPERAT	0.003%	94.271%
5365	EZAKI GLICO CO	0.003%	94.273%
5366	BARR(A.G.)	0.003%	94.276%
5367	PROCTER & GAMBL	0.003%	94.279%
5368	EI TOWERS SPA	0.003%	94.282%
5369	ORION CORP/REPU	0.003%	94.285%
5370	SITC INTERNATIO	0.003%	94.288%
5371	DRAEGERWERK AG	0.003%	94.290%
5372	TOSHIBA MACHINE	0.003%	94.293%
5373	SEMAPA SOC INVE	0.003%	94.296%
5374	AEON MALL CO LT	0.003%	94.299%
5375	QUALYS INC COMMON STOCK USD.001	0.003%	94.302%
5376	KEIO CORP	0.003%	94.304%
5377	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.307%
5378	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	94.310%
5379	ZENSHO CO LTD	0.003%	94.313%
5380	CHINA HARMONY N	0.003%	94.316%
5381	PIONEER CORP JP	0.003%	94.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	94.321%
5383	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	94.324%
5384	TOOTSIE ROLL IN	0.003%	94.327%
5385	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.330%
5386	NORWEGIAN AIR S	0.003%	94.333%
5387	NICHICON CORP	0.003%	94.335%
5388	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.338%
5389	EMP NAC ELECTRI	0.003%	94.341%
5390	TRAVELSKY TECHN	0.003%	94.344%
5391	DAI-ICHI KOGYO	0.003%	94.347%
5392	ALIBABA PICTURE	0.003%	94.349%
5393	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.003%	94.352%
5394	CHAROEN PKPD-FG	0.003%	94.355%
5395	GUNZE	0.003%	94.358%
5396	SCRIPPS NETWORK	0.003%	94.361%
5397	PAN OCEAN CO	0.003%	94.363%
5398	VSE CORP COMMON STOCK USD.05	0.003%	94.366%
5399	TOHO BANK	0.003%	94.369%
5400	INVESCO OFFICE	0.003%	94.372%
5401	GIORDANO INTL L	0.003%	94.375%
5402	SUPERVALU INC COMMON STOCK USD.01	0.003%	94.377%
5403	SPIN MASTER COR	0.003%	94.380%
5404	YAMAGATA BANK	0.003%	94.383%
5405	ALL NIPPON AIRW	0.003%	94.386%
5406	RELIANCE POWER	0.003%	94.389%
5407	HAREL INSURANCE	0.003%	94.391%
5408	SANYO DENKI CO	0.003%	94.394%
5409	STELLA INTERNAT	0.003%	94.397%
5410	GLOBE TELECOM I	0.003%	94.400%
5411	SUPER RETAIL GR	0.003%	94.403%
5412	TSINGTAO BREWER	0.003%	94.405%
5413	JUMBO SA	0.003%	94.408%
5414	KIWOOM SECURITI	0.003%	94.411%
5415	CALIFORNIA WATE	0.003%	94.414%
5416	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.003%	94.416%
5417	KFORCE INC COMMON STOCK USD.01	0.003%	94.419%
5418	RPX CORP COMMON STOCK USD.0001	0.003%	94.422%
5419	RYMAN HEALTHCAR	0.003%	94.425%
5420	CORBY SPIRIT AN	0.003%	94.428%
5421	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.430%
5422	CROMWELL PROPER	0.003%	94.433%
5423	SUMMERSSET GROUP	0.003%	94.436%
5424	IRESS MARKET TE	0.003%	94.439%
5425	ERAMET	0.003%	94.441%
5426	HYUNDAI MIPO DO	0.003%	94.444%
5427	ETERNAL CHEMICA	0.003%	94.447%
5428	START TODAY CO	0.003%	94.450%
5429	ZUGER KANTONALB	0.003%	94.453%
5430	GLOVIS	0.003%	94.455%
5431	ASSORE	0.003%	94.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	DONGYUE GROUP	0.003%	94.461%
5433	RAMCO-GERSHENSO	0.003%	94.464%
5434	BCO ABC BRASIL	0.003%	94.466%
5435	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.469%
5436	MEIDENSHA CORP	0.003%	94.472%
5437	THANACHART CAPI	0.003%	94.475%
5438	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.477%
5439	NIC INC COMMON STOCK	0.003%	94.480%
5440	AXFOOD AB	0.003%	94.483%
5441	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.486%
5442	NIPPON SIGNAL C	0.003%	94.488%
5443	NIPPON FLOUR MI	0.003%	94.491%
5444	ALKERMES PLC	0.003%	94.494%
5445	TOPCO SCIENTIFI	0.003%	94.497%
5446	INDIABULL REAL	0.003%	94.499%
5447	DOMINOS PIZZA E	0.003%	94.502%
5448	KUNGSLEDEN AB N	0.003%	94.505%
5449	G8 EDUCATION LT	0.003%	94.508%
5450	HIBERNIA REIT P	0.003%	94.510%
5451	EMBOTELLA ANDIN	0.003%	94.513%
5452	BCO CREDITO INV	0.003%	94.516%
5453	SEKISUI HOUSE R	0.003%	94.519%
5454	TASSAL GROUP	0.003%	94.521%
5455	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.524%
5456	HUATAI SECURITI	0.003%	94.527%
5457	IMA(IND MACC AU	0.003%	94.529%
5458	TRUSCO NAKAYAMA	0.003%	94.532%
5459	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	94.535%
5460	TECO ELEC&MACHI	0.003%	94.538%
5461	ASCOTT RESIDENC	0.003%	94.540%
5462	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.003%	94.543%
5463	EVERLIGHT ELECT	0.003%	94.546%
5464	TOEI CO	0.003%	94.549%
5465	TAICHUNG	0.003%	94.551%
5466	H. LUNDBECK A/S	0.003%	94.554%
5467	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.557%
5468	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.559%
5469	TELEVISION BROA	0.003%	94.562%
5470	SKY PERFECT JSA	0.003%	94.565%
5471	IXYS CORPORATION COMMON STOCK USD.01	0.003%	94.568%
5472	JAPAN DISPLAY I	0.003%	94.570%
5473	KENEDIX RETAIL	0.003%	94.573%
5474	MOTOR OIL SA	0.003%	94.576%
5475	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.578%
5476	SINGAPORE TECH	0.003%	94.581%
5477	AKER SOLUTIONS	0.003%	94.584%
5478	DAIHEN CORP	0.003%	94.587%
5479	NEW ORIENTAL ED	0.003%	94.589%
5480	BIM BIRLESIK MA	0.003%	94.592%
5481	NAMPAK LTD.	0.003%	94.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	MACNICA FUJI EL	0.003%	94.597%
5483	CARGOJET INC.	0.003%	94.600%
5484	LUPIN LTD	0.003%	94.603%
5485	EMS-CHEMIE HLDG	0.003%	94.605%
5486	GREAT WALL ENTE	0.003%	94.608%
5487	PACIFIC TEXTILE	0.003%	94.611%
5488	CAPITAL SECURIT	0.003%	94.614%
5489	BURE INVESTMENT	0.003%	94.616%
5490	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.619%
5491	KANSAI PAINT CO	0.003%	94.622%
5492	GUNGHO ONLINE E	0.003%	94.624%
5493	SAIZERIYA COMPA	0.003%	94.627%
5494	IINO KAIUN KAIS	0.003%	94.630%
5495	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.632%
5496	PALTAC CORP	0.003%	94.635%
5497	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.638%
5498	CHINA RAILWAY S	0.003%	94.641%
5499	OIL REFINERIES	0.003%	94.643%
5500	OLAM INTERNATIO	0.003%	94.646%
5501	ABACUS PROPERTY	0.003%	94.649%
5502	LUXOTTICA GROUP	0.003%	94.651%
5503	TAKARA STANDARD	0.003%	94.654%
5504	NET ONE SYSTEMS	0.003%	94.657%
5505	JUBLIANT FOODWO	0.003%	94.659%
5506	SONDA S.A.	0.003%	94.662%
5507	CU BANCORP COMMON STOCK	0.003%	94.665%
5508	TONG REN TANG T	0.003%	94.667%
5509	ELIS SA	0.003%	94.670%
5510	SUDAMERICANA VA	0.003%	94.673%
5511	SINGAPORE EXCHA	0.003%	94.675%
5512	IRISO ELECTRONI	0.003%	94.678%
5513	KATO SANGYO CO	0.003%	94.681%
5514	FUTABA CORP	0.003%	94.683%
5515	GOODMAN PROPERT	0.003%	94.686%
5516	TELEFONICA BRASIL ADR ADR	0.003%	94.689%
5517	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.691%
5518	BIZLINK HOLDING	0.003%	94.694%
5519	SSY GROUP LTD	0.003%	94.697%
5520	SLATE RETAIL RE	0.003%	94.699%
5521	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	94.702%
5522	WD 40 CO COMMON STOCK USD.001	0.003%	94.705%
5523	INTERCONEXION E	0.003%	94.707%
5524	CIMIC GROUP LTD	0.003%	94.710%
5525	BANK OF INDIA C	0.003%	94.713%
5526	ANADOLU EFES BI	0.003%	94.715%
5527	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.718%
5528	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	94.721%
5529	YODOGAWA STEEL	0.003%	94.723%
5530	ITOCHU FUEL COR	0.003%	94.726%
5531	BROWN (N) GROUP	0.003%	94.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	NAN YA PRINTED	0.003%	94.731%
5533	MITCHELLS & BUT	0.003%	94.734%
5534	DAINICHISEIKA C	0.003%	94.737%
5535	TATSUTA ELEC WI	0.003%	94.739%
5536	SEKISUI HOUSE	0.003%	94.742%
5537	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.745%
5538	GENWORTH MORTGA	0.003%	94.747%
5539	PARADISE CO	0.003%	94.750%
5540	UNISEM (M) BHD	0.003%	94.752%
5541	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	94.755%
5542	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	94.758%
5543	ATLANTICA YIELD	0.003%	94.760%
5544	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.763%
5545	PHOTRONICS INC COMMON STOCK USD.01	0.003%	94.766%
5546	CROCS INC COMMON STOCK USD.001	0.003%	94.768%
5547	MORGUARD CORP	0.003%	94.771%
5548	KYORIN CO LTD.	0.003%	94.774%
5549	MARICO LTD	0.003%	94.776%
5550	METROPOLITAN BA	0.003%	94.779%
5551	NISSAN SHATAI C	0.003%	94.781%
5552	GUDANG GARAM(PE	0.003%	94.784%
5553	SANYO CHEMICAL	0.003%	94.787%
5554	MANHATTAN ASSOC	0.003%	94.789%
5555	SYNNEX TECH INT	0.003%	94.792%
5556	TOKYO TY FINANC	0.003%	94.795%
5557	MENZIES(JOHN)	0.003%	94.797%
5558	UNITI GROUP INC REIT USD.0001	0.003%	94.800%
5559	VITASOY INTL	0.003%	94.802%
5560	RHB Capital	0.003%	94.805%
5561	TSRC CORP	0.003%	94.808%
5562	AOKI INTL	0.003%	94.810%
5563	IWATE(BANK OF)	0.003%	94.813%
5564	NORDEA BANK AB	0.003%	94.816%
5565	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.818%
5566	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.821%
5567	DEUTSCHE EUROSH	0.003%	94.823%
5568	SAN-A CO LTD	0.003%	94.826%
5569	CAHYA MATA SARA	0.003%	94.829%
5570	SWIRE PACIFIC	0.003%	94.831%
5571	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.834%
5572	ZZZMITSUI SUGAR	0.003%	94.836%
5573	JSW ENERGY LTD	0.003%	94.839%
5574	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.842%
5575	ENTERTAINMENT O	0.003%	94.844%
5576	BBMG CORPORATIO	0.003%	94.847%
5577	CRYOLIFE INC	0.003%	94.850%
5578	HSN INC COMMON STOCK USD.01	0.003%	94.852%
5579	BENI STABILI IT	0.003%	94.855%
5580	JB FINANCIAL GR	0.003%	94.857%
5581	SHIKOKU ELEC PO	0.003%	94.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	VTG AG	0.003%	94.863%
5583	PEREGRINE HLDGS	0.003%	94.865%
5584	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.868%
5585	SK CHEMICALS	0.003%	94.870%
5586	BHARAT PETROL C	0.003%	94.873%
5587	CHAMPION REAL E	0.003%	94.876%
5588	WEIGHT WATCHERS INTL INC COMMON STOCK	0.003%	94.878%
5589	AFG ARBONIA-FOR	0.003%	94.881%
5590	FUSHAN INTL ENE	0.003%	94.883%
5591	BANGKOK LAND PC	0.003%	94.886%
5592	LASSILA & TIKAN	0.003%	94.889%
5593	RESORTTRUST INC	0.003%	94.891%
5594	SUNTORY BEVERAG	0.003%	94.894%
5595	HUTCHISON TEL-H	0.003%	94.896%
5596	ENNIS INC COMMON STOCK USD2.5	0.003%	94.899%
5597	BELLUNA CO.LTD	0.003%	94.902%
5598	POWER GRID CORP	0.003%	94.904%
5599	JAPAN SECS FINA	0.003%	94.907%
5600	YUEN FOONG YU M	0.003%	94.909%
5601	HONG KONG LAND	0.003%	94.912%
5602	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.914%
5603	GRAINGER TRUST	0.003%	94.917%
5604	KEPPEL DC REIT	0.003%	94.920%
5605	CONSORT MEDICAL	0.003%	94.922%
5606	PROVIDENT FINAN	0.003%	94.925%
5607	SANYO SPEC STEE	0.003%	94.927%
5608	PILOT CORP (NEW	0.003%	94.930%
5609	ESSO (THAILAND)	0.003%	94.932%
5610	ITALGAS SPA	0.003%	94.935%
5611	TOKEN CORP	0.003%	94.938%
5612	PUREGOLD PRICE	0.003%	94.940%
5613	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.943%
5614	SIBANYE GOLD LT	0.003%	94.945%
5615	CJ E&M CORPORAT	0.003%	94.948%
5616	CHANGSHA ZOOMLI	0.003%	94.950%
5617	KUREHA CHEM IND	0.003%	94.953%
5618	CIECH SA	0.003%	94.956%
5619	JOLLIBEE FOODS	0.003%	94.958%
5620	JCU CORP	0.003%	94.961%
5621	CPFL ENERGIA SA	0.003%	94.963%
5622	CHIPBOND TECHNO	0.003%	94.966%
5623	NIB HOLDINGS LT	0.003%	94.968%
5624	CHICONY ELECTRO	0.003%	94.971%
5625	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.974%
5626	NIPPON REIT INV	0.003%	94.976%
5627	CHANGYOU.COM LTD ADR ADR	0.003%	94.979%
5628	CDL HOSPITALITY	0.003%	94.981%
5629	HERO HONDA	0.003%	94.984%
5630	PTC INC COMMON STOCK USD.01	0.003%	94.986%
5631	ACEA SPA	0.003%	94.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	SANFIRE RESOURC	0.003%	94.991%
5633	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.994%
5634	UNITIKA	0.003%	94.997%
5635	51JOB INC ADR ADR USD.0001	0.003%	94.999%
5636	LIEN HWA INDL	0.003%	95.002%
5637	ITE GROUP	0.003%	95.004%
5638	GRANGES AB	0.003%	95.007%
5639	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	95.009%
5640	J TRUST CO. LTD	0.003%	95.012%
5641	FENG HSIN IRON&	0.003%	95.014%
5642	CHINA MOTOR CO	0.003%	95.017%
5643	PT BUMI SERPONG	0.003%	95.019%
5644	NS SOLUTIONS CO	0.003%	95.022%
5645	NISSHA PRINTING	0.003%	95.025%
5646	CHINA DONGXIANG	0.003%	95.027%
5647	DAIFUKU CO	0.003%	95.030%
5648	METRO HOLDINGS	0.003%	95.032%
5649	TXC CORPN	0.003%	95.035%
5650	KINGSTON COMM(H	0.003%	95.037%
5651	MIRAIT HLDG COR	0.003%	95.040%
5652	MERCANTILE BANK CORP COMMON STOCK	0.003%	95.042%
5653	TLG IMMOBILIEN	0.003%	95.045%
5654	OCADO GROUP PLC	0.003%	95.047%
5655	GROUP COMERCIAL	0.003%	95.050%
5656	BEIJING CAP LAN	0.003%	95.052%
5657	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	95.055%
5658	INWIDO AB	0.003%	95.057%
5659	KEISEI ELEC RY	0.003%	95.060%
5660	YAKO CO	0.003%	95.062%
5661	CHINA FOOD LTD	0.003%	95.065%
5662	MEITEC CORPORAT	0.003%	95.068%
5663	STELLA CHEMIFA	0.003%	95.070%
5664	ZENKOKU HOSHO C	0.003%	95.073%
5665	GETTY PETROLEUM	0.003%	95.075%
5666	NISSIN KOGYO	0.003%	95.078%
5667	RENT A CENTER INC COMMON STOCK USD.01	0.003%	95.080%
5668	FRESENIUS MEDIC	0.003%	95.083%
5669	RICOH LEASING	0.003%	95.085%
5670	TV18 BROADCAST	0.003%	95.088%
5671	CIA ENERGETICA	0.003%	95.090%
5672	HIWIN TECH CORP	0.003%	95.093%
5673	HANJIN KAL CORP	0.003%	95.095%
5674	BANGKOK AIRWAYS	0.003%	95.098%
5675	CORETRONICS COR	0.003%	95.100%
5676	TOKYU CONST	0.003%	95.103%
5677	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	95.105%
5678	NEXTDC LTD	0.003%	95.108%
5679	CROMPTON GREAVE	0.003%	95.110%
5680	TIER REIT INC REIT USD.0001	0.003%	95.113%
5681	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.115%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	TIMBERCREEK FIN	0.002%	95.118%
5683	CJ O SHOPPING C	0.002%	95.120%
5684	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.123%
5685	MPHISIS LTD	0.002%	95.125%
5686	HEIWA REAL ESTA	0.002%	95.128%
5687	ENDEAVOUR SILVE	0.002%	95.130%
5688	YULON MOTOR	0.002%	95.133%
5689	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.002%	95.135%
5690	DAIWABO CO LTD	0.002%	95.138%
5691	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.140%
5692	MBANK	0.002%	95.143%
5693	TOSHIBA PLANT K	0.002%	95.145%
5694	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	95.148%
5695	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	95.150%
5696	SAGAMI RAILWAY	0.002%	95.153%
5697	ARCADYAN TECHNO	0.002%	95.155%
5698	YUNG TAY ENGINE	0.002%	95.158%
5699	SUNDRUG CO LTD	0.002%	95.160%
5700	GF SECURITIES C	0.002%	95.163%
5701	CHATHAM LODGING	0.002%	95.165%
5702	KURABO INDUSTRI	0.002%	95.168%
5703	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	95.170%
5704	VISUAL PHOTONIC	0.002%	95.172%
5705	NIPPON CHEMI-CO	0.002%	95.175%
5706	TELEKOM AUSTRIA	0.002%	95.177%
5707	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.180%
5708	TRULY INTL HLDG	0.002%	95.182%
5709	AOMORI BANK	0.002%	95.185%
5710	EVENT HOSPITALI	0.002%	95.187%
5711	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.190%
5712	MORGUARD NORTH	0.002%	95.192%
5713	WALLENSTAM AB	0.002%	95.195%
5714	PARKWAY LIFE RE	0.002%	95.197%
5715	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.200%
5716	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.202%
5717	OUTSOURCING INC	0.002%	95.205%
5718	INDORAMA VENTUR	0.002%	95.207%
5719	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.210%
5720	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.212%
5721	AMERICAN RAILCA	0.002%	95.215%
5722	OESTERREICHISCH	0.002%	95.217%
5723	TOHO GAS CO	0.002%	95.219%
5724	KAKEN PHARM	0.002%	95.222%
5725	FISKARS OYJ	0.002%	95.224%
5726	PETS AT HOME GR	0.002%	95.227%
5727	WESTERN AREAS N	0.002%	95.229%
5728	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.232%
5729	SHINKO ELEC IND	0.002%	95.234%
5730	SYSTEMAX INC COMMON STOCK USD.01	0.002%	95.237%
5731	HAMBURGER HAFEN	0.002%	95.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	CHIYODA CORP	0.002%	95.242%
5733	KIATNAKIN FIN&S	0.002%	95.244%
5734	MISC BERHAD	0.002%	95.246%
5735	GURIT HOLDING A	0.002%	95.249%
5736	MARFRIG GLOBAL	0.002%	95.251%
5737	HAKUHODO DY HLD	0.002%	95.254%
5738	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.256%
5739	CMK CORP	0.002%	95.259%
5740	SANKEN ELECTRIC	0.002%	95.261%
5741	VISTRA ENERGY C	0.002%	95.264%
5742	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.266%
5743	CONTAINER CORP	0.002%	95.268%
5744	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.271%
5745	RUTH'S HOSPITAL	0.002%	95.273%
5746	MUSASHI SEIMITS	0.002%	95.276%
5747	CIR-COMPAGNIE I	0.002%	95.278%
5748	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.281%
5749	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.283%
5750	SONY FINANCIAL	0.002%	95.285%
5751	MIGDAL INSURAN	0.002%	95.288%
5752	ARC LAND SAKAMO	0.002%	95.290%
5753	ZEE ENTERTAIN E	0.002%	95.293%
5754	ENGINEERS INDIA	0.002%	95.295%
5755	GROUPON INC COMMON STOCK USD.0001	0.002%	95.298%
5756	FORTUNE R/EST I	0.002%	95.300%
5757	FRASERS LOGISTI	0.002%	95.302%
5758	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.305%
5759	HUAKU DEVELOPME	0.002%	95.307%
5760	INTERNATIONAL P	0.002%	95.310%
5761	CAPITARETAIL CH	0.002%	95.312%
5762	SAMSUNG FINE CH	0.002%	95.315%
5763	AEON DELIGHT	0.002%	95.317%
5764	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.319%
5765	NATIONAL ALUMIN	0.002%	95.322%
5766	COLOPL INC	0.002%	95.324%
5767	PARAMOUNT BED H	0.002%	95.327%
5768	NEMETSCHEK AG	0.002%	95.329%
5769	FUCHS PETRO AG	0.002%	95.331%
5770	CHENG UEI PRECI	0.002%	95.334%
5771	NISHI NIPPON RR	0.002%	95.336%
5772	GLOBAL BRANDS G	0.002%	95.339%
5773	ICICI BANK	0.002%	95.341%
5774	YAMANASHI CHUO	0.002%	95.343%
5775	KANGWON LAND IN	0.002%	95.346%
5776	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.348%
5777	NIHON KOHDEN CO	0.002%	95.351%
5778	YAHOO JAPAN COR	0.002%	95.353%
5779	MITSUBA CORP	0.002%	95.356%
5780	IZUMI CO	0.002%	95.358%
5781	OMNIA HOLDINGS	0.002%	95.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	RESTAURANT GROU	0.002%	95.363%
5783	LASERTEC CORP	0.002%	95.365%
5784	COMPUGROUP HOLD	0.002%	95.368%
5785	SIIX CORPORATIO	0.002%	95.370%
5786	OSSTEM IMPLANT	0.002%	95.372%
5787	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.375%
5788	PACIFIC INDUSTR	0.002%	95.377%
5789	NEW WAVE GROUP	0.002%	95.380%
5790	KOREA ELEC POWE	0.002%	95.382%
5791	ENERGIAS DO BRA	0.002%	95.384%
5792	LANDAUER INC COMMON STOCK USD.1	0.002%	95.387%
5793	MID REIT INC	0.002%	95.389%
5794	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.392%
5795	GENOMMA LAB INT	0.002%	95.394%
5796	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.396%
5797	HALLA HOLDINGS	0.002%	95.399%
5798	SANTAM	0.002%	95.401%
5799	NANOMETRICS	0.002%	95.403%
5800	BANK OF BARODA	0.002%	95.406%
5801	ARAKAWA CHEMICA	0.002%	95.408%
5802	GLOBAL INDEMNIT	0.002%	95.411%
5803	SPARKASSEN IMMO	0.002%	95.413%
5804	WISTRON NEWEB C	0.002%	95.415%
5805	AUSDRILL LIMITE	0.002%	95.418%
5806	Alliance Global	0.002%	95.420%
5807	AIA ENGINEERING	0.002%	95.422%
5808	ARCS CO LTD	0.002%	95.425%
5809	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	95.427%
5810	ROCHE HOLDING A	0.002%	95.430%
5811	HAVAS SA	0.002%	95.432%
5812	TOPPAN FORMS	0.002%	95.434%
5813	KABU.COM SECURI	0.002%	95.437%
5814	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.439%
5815	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.441%
5816	CEWE COLOR HLDG	0.002%	95.444%
5817	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.446%
5818	INTERNET INITIA	0.002%	95.449%
5819	SA CORP REAL ES	0.002%	95.451%
5820	DXP ENTERPRISES	0.002%	95.453%
5821	NISSHIN STEEL H	0.002%	95.456%
5822	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.458%
5823	SOSEI GROUP COR	0.002%	95.460%
5824	INTL METAL SERV	0.002%	95.463%
5825	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.465%
5826	CHUNGHWA TELECO	0.002%	95.467%
5827	ABC-MART INC	0.002%	95.470%
5828	TACHI-S CO	0.002%	95.472%
5829	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.475%
5830	TAIWAN TEA CORP	0.002%	95.477%
5831	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	95.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	TEXWINCA HLDGS	0.002%	95.482%
5833	BOLSA MEXICANA	0.002%	95.484%
5834	CREDITO EMILIAN	0.002%	95.486%
5835	SOL MELIA SA	0.002%	95.489%
5836	NINE ENTERTAINM	0.002%	95.491%
5837	BLUE LABEL TELE	0.002%	95.493%
5838	GRANITE OIL COR	0.002%	95.496%
5839	1ST PHILIPPINE	0.002%	95.498%
5840	AUTOBACS SEVEN	0.002%	95.500%
5841	TRAKYA CAM SANA	0.002%	95.503%
5842	ENQUEST PLC	0.002%	95.505%
5843	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	95.507%
5844	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.510%
5845	HONG LEONG CRED	0.002%	95.512%
5846	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.514%
5847	LG HAUSYS LTD	0.002%	95.517%
5848	XCERRA CORP COMMON STOCK USD.05	0.002%	95.519%
5849	EXPRESS INC COMMON STOCK	0.002%	95.522%
5850	HEIWADO CO LTD	0.002%	95.524%
5851	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	95.526%
5852	MEDIFAST INC COMMON STOCK USD.001	0.002%	95.529%
5853	TATA CHEMICALS	0.002%	95.531%
5854	SLATE OFFICE RE	0.002%	95.533%
5855	ORIOR AG	0.002%	95.536%
5856	BW OFFSHORE LTD	0.002%	95.538%
5857	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.540%
5858	LG INDL SYSTEMS	0.002%	95.543%
5859	BRICKWORKS	0.002%	95.545%
5860	MONEX GROUP INC	0.002%	95.547%
5861	DAUM COMMUNICAT	0.002%	95.550%
5862	Goldcrest Co.,	0.002%	95.552%
5863	DE LA RUE	0.002%	95.554%
5864	SEVEN WEST MEDI	0.002%	95.557%
5865	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.559%
5866	IMPERIAL METALS	0.002%	95.561%
5867	VIRGIN MONEY HL	0.002%	95.563%
5868	EIZO NANA O CORP	0.002%	95.566%
5869	QUIMICA Y MINER	0.002%	95.568%
5870	ELRINGKLINGER	0.002%	95.570%
5871	TELEFONICA DE E	0.002%	95.573%
5872	HOSHIZAKI ELECT	0.002%	95.575%
5873	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.577%
5874	FORMOSA TAFFETA	0.002%	95.580%
5875	CHINA POWER INT	0.002%	95.582%
5876	GRINDROD LIMITE	0.002%	95.584%
5877	KINGDEE INTERNA	0.002%	95.587%
5878	MANTRA GROUP LT	0.002%	95.589%
5879	ROYAL CO	0.002%	95.591%
5880	SOUTHERN CROSS	0.002%	95.594%
5881	KOSE	0.002%	95.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	CLARKSON(HORACE	0.002%	95.598%
5883	CALLIDUS CAPITA	0.002%	95.601%
5884	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	95.603%
5885	OKAMOTO INDUSTR	0.002%	95.605%
5886	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.607%
5887	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	95.610%
5888	WOWPRIME CORP	0.002%	95.612%
5889	BILIA AB	0.002%	95.614%
5890	TAIWAN STYRENE	0.002%	95.617%
5891	CyberAgent, Inc	0.002%	95.619%
5892	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.621%
5893	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	95.624%
5894	HESKA CORP	0.002%	95.626%
5895	FIRST RESOURCES	0.002%	95.628%
5896	SPIE SA	0.002%	95.630%
5897	NICHIHA CORP	0.002%	95.633%
5898	SALVATORE FERRA	0.002%	95.635%
5899	TEXTAINER GROUP	0.002%	95.637%
5900	GUJARAT STATE P	0.002%	95.640%
5901	EXACT SCIENCES	0.002%	95.642%
5902	RED STAR MACALL	0.002%	95.644%
5903	KCE ELECTRONICS	0.002%	95.647%
5904	PAO DE ACUCAR C	0.002%	95.649%
5905	TANSEISHA CO	0.002%	95.651%
5906	INDIA CEMENTS	0.002%	95.653%
5907	PROGRAMMED MAIN	0.002%	95.656%
5908	EISAI CO	0.002%	95.658%
5909	PETRONAS CHEMIC	0.002%	95.660%
5910	KUMHO TIRE CO	0.002%	95.663%
5911	SHOWA SANGYO CO	0.002%	95.665%
5912	CWT LTD	0.002%	95.667%
5913	TOHO CO	0.002%	95.669%
5914	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	95.672%
5915	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.674%
5916	FUYAO GLASS IND	0.002%	95.676%
5917	PUBLICIS GROUPE	0.002%	95.678%
5918	KOREA PETROCHEM	0.002%	95.681%
5919	SUNWAY BHD	0.002%	95.683%
5920	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.685%
5921	FERREXPO PLC	0.002%	95.688%
5922	LG HOME SHOPPIN	0.002%	95.690%
5923	WEST CHINA CEME	0.002%	95.692%
5924	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	95.694%
5925	ABSOLUTE SOFTWA	0.002%	95.697%
5926	SAMSUNG SDS CO	0.002%	95.699%
5927	KENDRION NV	0.002%	95.701%
5928	TOMONY HOLDINGS	0.002%	95.703%
5929	MERCK & CO INC	0.002%	95.706%
5930	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.708%
5931	GUERBET	0.002%	95.710%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	SODA SANAYII	0.002%	95.713%
5933	BEZEQ ISRAEL TE	0.002%	95.715%
5934	ARCELIK AS	0.002%	95.717%
5935	KEIHIN ELEC EXP	0.002%	95.719%
5936	NIPPON SHEET GL	0.002%	95.722%
5937	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.724%
5938	ULTIMATE	0.002%	95.726%
5939	SAO PAU ALPARGA	0.002%	95.728%
5940	O/SEAS UNION EN	0.002%	95.731%
5941	AIN PHARMACIEZ	0.002%	95.733%
5942	KANTO DENKA KOG	0.002%	95.735%
5943	SUMITOMO DENSET	0.002%	95.737%
5944	BRIGHTOIL PETRO	0.002%	95.740%
5945	PT ANEKA TAMBAN	0.002%	95.742%
5946	CITIC RESOURCES	0.002%	95.744%
5947	REDINGTON INDIA	0.002%	95.746%
5948	DELTA ELECTRONI	0.002%	95.749%
5949	FORMOSA PETROCH	0.002%	95.751%
5950	21VIANET GROUP INC ADR ADR USD.00001	0.002%	95.753%
5951	EPSILON ENERGY	0.002%	95.755%
5952	KLAB INC	0.002%	95.758%
5953	SAMSUNG TECHWIN	0.002%	95.760%
5954	TOPY INDUSTRIES	0.002%	95.762%
5955	TOHO ZINC CO LT	0.002%	95.764%
5956	PRECINT PRO	0.002%	95.766%
5957	INVOCARE LTD	0.002%	95.769%
5958	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.771%
5959	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	95.773%
5960	SAGA PLC	0.002%	95.775%
5961	GOLDEN STAR RES	0.002%	95.778%
5962	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.780%
5963	CRH MEDICAL COR	0.002%	95.782%
5964	DUCOMMUN INC COMMON STOCK USD.01	0.002%	95.784%
5965	BRINKER INTL IN	0.002%	95.787%
5966	PP LONDON SUMAT	0.002%	95.789%
5967	Z ENERGY LTD	0.002%	95.791%
5968	JAPFA COMFEED I	0.002%	95.793%
5969	CONSTRUCCIONES	0.002%	95.796%
5970	DIALOG GROUP BH	0.002%	95.798%
5971	OTSUKA CORP	0.002%	95.800%
5972	STRABAG SE	0.002%	95.802%
5973	REALESTATE.COM.	0.002%	95.804%
5974	GLOBAL ONE REAL	0.002%	95.807%
5975	JOSHIN DENKI CO	0.002%	95.809%
5976	GRUPO HERDEZ SA	0.002%	95.811%
5977	FUKUI BANK	0.002%	95.813%
5978	CITYCON OYJ	0.002%	95.816%
5979	PETRA DIAMONDS	0.002%	95.818%
5980	KYOWA HAKKO KIR	0.002%	95.820%
5981	SITRONIX TECHNO	0.002%	95.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	GASLOG LTD	0.002%	95.824%
5983	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	95.827%
5984	CITIC 1616 HLDG	0.002%	95.829%
5985	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.831%
5986	GEO CO LTD	0.002%	95.833%
5987	CONCENTRIC AB	0.002%	95.835%
5988	MARR SPA	0.002%	95.838%
5989	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.840%
5990	SINOPEC KANTONS	0.002%	95.842%
5991	CASTROL INDIA L	0.002%	95.844%
5992	EXACTECH INC COMMON STOCK USD.01	0.002%	95.847%
5993	BOMBARDIER INC	0.002%	95.849%
5994	MITSUBISHI TANA	0.002%	95.851%
5995	RALLYE	0.002%	95.853%
5996	DAIHO CONSTRUCT	0.002%	95.855%
5997	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	95.858%
5998	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	95.860%
5999	TAKUMA CO	0.002%	95.862%
6000	ALUMINUM CORP OF CHINA ADR ADR	0.002%	95.864%
6001	JUKI CORP	0.002%	95.866%
6002	NEW CHINA LIFE	0.002%	95.869%
6003	AICHI BANK	0.002%	95.871%
6004	BUMI ARMADA BER	0.002%	95.873%
6005	FINISH LINE INC	0.002%	95.875%
6006	HCI GROUP INC COMMON STOCK	0.002%	95.877%
6007	CALIFORNIA AMPL	0.002%	95.880%
6008	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.882%
6009	HU LANE ASSOCIA	0.002%	95.884%
6010	COSTAIN GROUP P	0.002%	95.886%
6011	VISTA LAND & LI	0.002%	95.888%
6012	FUJI SOFT ABC	0.002%	95.891%
6013	AES TIETE ENERG	0.002%	95.893%
6014	CHINA BILLS FIN	0.002%	95.895%
6015	SOULBRAIN CO LT	0.002%	95.897%
6016	GREEN REIT PLC	0.002%	95.899%
6017	INABATA & CO	0.002%	95.901%
6018	HOGY MEDICAL CO	0.002%	95.904%
6019	DERMIRA INC	0.002%	95.906%
6020	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.908%
6021	DAIICHI KIGENSO	0.002%	95.910%
6022	ARISAWA MFG CO	0.002%	95.912%
6023	AMOREPACIFIC-NE	0.002%	95.914%
6024	AXIA REAL ESTAT	0.002%	95.917%
6025	GINTECH ENERGY	0.002%	95.919%
6026	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.921%
6027	CP POKPHAND CO	0.002%	95.923%
6028	SUPREME ELECTRO	0.002%	95.925%
6029	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	95.928%
6030	KINTETSU WORLD	0.002%	95.930%
6031	SANKI ENGINEERI	0.002%	95.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	HELICAL BAR PLC	0.002%	95.934%
6033	OKINAWA ELEC PO	0.002%	95.936%
6034	GP STRATEGIES C	0.002%	95.938%
6035	ITALMOBILIARE S	0.002%	95.941%
6036	OBRASCON HUAR L	0.002%	95.943%
6037	REDES ENERGETIC	0.002%	95.945%
6038	HEALTHSTREAM INC COMMON STOCK	0.002%	95.947%
6039	MIZUHO FINL GP	0.002%	95.949%
6040	SKISTAR AB	0.002%	95.951%
6041	MONADELPHOUS GR	0.002%	95.953%
6042	SIGMA PHARMACEU	0.002%	95.956%
6043	SONIC CORP	0.002%	95.958%
6044	CENTRL PLAZA HO	0.002%	95.960%
6045	SINFONIA TECHNO	0.002%	95.962%
6046	KENEDIX RESIDEN	0.002%	95.964%
6047	NSD CO LTD	0.002%	95.966%
6048	PANDOX AB	0.002%	95.969%
6049	HIKARI TSUSHIN	0.002%	95.971%
6050	VOSSLOH AG	0.002%	95.973%
6051	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.975%
6052	ICHIGO REAL EST	0.002%	95.977%
6053	UNITED SUPER MA	0.002%	95.979%
6054	HEIWA REAL ESTA	0.002%	95.981%
6055	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.984%
6056	LUXOFT HOLDING	0.002%	95.986%
6057	PER AARSLEFF A/	0.002%	95.988%
6058	DREAM UNLIMIITE	0.002%	95.990%
6059	REDEFINE INTERN	0.002%	95.992%
6060	AURICO METALS INC COMMON STOCK	0.002%	95.994%
6061	VODACOM GP-PRPT	0.002%	95.996%
6062	SUPALAI PUBLIC	0.002%	95.999%
6063	DONGKUK STEEL M	0.002%	96.001%
6064	DOSHISHA CO	0.002%	96.003%
6065	SCHINDLER-HDLG	0.002%	96.005%
6066	KENEDIX INC	0.002%	96.007%
6067	MIZUNO CORP	0.002%	96.009%
6068	ZHEJIANG EXPRES	0.002%	96.011%
6069	HEADLAM GROUP	0.002%	96.014%
6070	EVERGREEN MARIN	0.002%	96.016%
6071	SWIRE PROPERTIE	0.002%	96.018%
6072	BANPU PUBLIC CO	0.002%	96.020%
6073	MOTECH INDUSTRI	0.002%	96.022%
6074	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.024%
6075	CONN S INC COMMON STOCK USD.01	0.002%	96.026%
6076	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.028%
6077	NIPPON DENKO CO	0.002%	96.031%
6078	RICARDO	0.002%	96.033%
6079	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.035%
6080	REED ELSEVIER P	0.002%	96.037%
6081	CLAL INSURANCE	0.002%	96.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	MLP AG	0.002%	96.041%
6083	NATIONAL THERMA	0.002%	96.043%
6084	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.045%
6085	ASAHI HOLDINGS	0.002%	96.048%
6086	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.050%
6087	K-BRO LINEN INC	0.002%	96.052%
6088	NITTO ELECTRIC	0.002%	96.054%
6089	RAJESH EXPORTS	0.002%	96.056%
6090	DAISEKI CO LTD	0.002%	96.058%
6091	PHISON ELECTRON	0.002%	96.060%
6092	BARNES & NOBLE	0.002%	96.062%
6093	GREENLAND HONG	0.002%	96.064%
6094	STARHILL GLOBAL	0.002%	96.067%
6095	ESPEC CORP	0.002%	96.069%
6096	BUNKA SHUTTER C	0.002%	96.071%
6097	888 HOLDINGS	0.002%	96.073%
6098	CVR ENERGY INC	0.002%	96.075%
6099	CJ CGV	0.002%	96.077%
6100	HOSHINO RESORTS	0.002%	96.079%
6101	ARN MONDADORI E	0.002%	96.081%
6102	REFRESCO GROUP	0.002%	96.083%
6103	SODICK CO	0.002%	96.086%
6104	CORP MOCTEZUMA	0.002%	96.088%
6105	MITSUBISHI STEE	0.002%	96.090%
6106	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.092%
6107	FRASERS CENTREP	0.002%	96.094%
6108	HEALTHSCOPE LTD	0.002%	96.096%
6109	TKC CORPORATION	0.002%	96.098%
6110	XENCOR INC COMMON STOCK USD.01	0.002%	96.100%
6111	GRUPO AEROPORTU	0.002%	96.102%
6112	CHUGOKU MAR PAI	0.002%	96.104%
6113	UNITED LABORATO	0.002%	96.107%
6114	SJW GROUP COMMON STOCK USD.001	0.002%	96.109%
6115	MAGYAR TELEKOM	0.002%	96.111%
6116	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.113%
6117	S&T AG	0.002%	96.115%
6118	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.117%
6119	VEIDEKKE ASA	0.002%	96.119%
6120	BK OF RYUKYUS	0.002%	96.121%
6121	ZZZSAN-AI OIL C	0.002%	96.123%
6122	DAIBIRU CORP	0.002%	96.125%
6123	AUSTRALIAN AGRI	0.002%	96.128%
6124	NSI NV	0.002%	96.130%
6125	CA IMMOBILIEN A	0.002%	96.132%
6126	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	96.134%
6127	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.136%
6128	WAFER WORKS COR	0.002%	96.138%
6129	VEDANTA LTD ADR ADR	0.002%	96.140%
6130	SALINI IMPREGIL	0.002%	96.142%
6131	TED BAKER PLC	0.002%	96.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	DMCI HLDGS INC	0.002%	96.146%
6133	KOREA KUMHO PET	0.002%	96.148%
6134	SKS MICROFINANC	0.002%	96.150%
6135	ZOETIS INC SR UNSECURED 02/18 1.875	0.002%	96.153%
6136	PICK'N PAY STOR	0.002%	96.155%
6137	GENESCO INC COMMON STOCK USD1.0	0.002%	96.157%
6138	ECLAT TEXTILE C	0.002%	96.159%
6139	ALTAREA SCA	0.002%	96.161%
6140	FINCANTIERI SPA	0.002%	96.163%
6141	ZAKL AZOT W	0.002%	96.165%
6142	ZERIA PHARMACEU	0.002%	96.167%
6143	URSTADT BIDDLE	0.002%	96.169%
6144	LIMELIGHT NETW	0.002%	96.171%
6145	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.173%
6146	LIECHTENSTEINIS	0.002%	96.175%
6147	IDBI BANK LTD	0.002%	96.178%
6148	WAN HAI LINES	0.002%	96.180%
6149	SYNCMOLD ENTERP	0.002%	96.182%
6150	PPC LTD	0.002%	96.184%
6151	INDIAN OIL CORP	0.002%	96.186%
6152	HEXAWARE TECHNO	0.002%	96.188%
6153	BANCOLOMBIA SA	0.002%	96.190%
6154	OCI MATERIALS C	0.002%	96.192%
6155	CGN POWER CO LT	0.002%	96.194%
6156	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.196%
6157	TAIWAN MOBILE	0.002%	96.198%
6158	SUMMARECON AGUN	0.002%	96.200%
6159	DAKTRONICS INC COMMON STOCK	0.002%	96.202%
6160	LEGEND HOLDINGS	0.002%	96.205%
6161	IS DONGSEO CO L	0.002%	96.207%
6162	RANDON SA IMPL	0.002%	96.209%
6163	UNIVERSAL ENTER	0.002%	96.211%
6164	HANIL CEMENT MF	0.002%	96.213%
6165	RAMCO CEMENTS	0.002%	96.215%
6166	ELITE ADVANCED	0.002%	96.217%
6167	SHIN-ETSU POLYM	0.002%	96.219%
6168	MERCURIES LIFE	0.002%	96.221%
6169	SUGI HOLDINGS C	0.002%	96.223%
6170	JVC KENWOOD HLD	0.002%	96.225%
6171	IRISH RESIDENTI	0.002%	96.227%
6172	SHANGHAI JIN JI	0.002%	96.229%
6173	AUCKLAND INTERN	0.002%	96.231%
6174	TSI HOLDINGS CO	0.002%	96.233%
6175	GEMDALE PROPERT	0.002%	96.235%
6176	UTD COMMUNITY F	0.002%	96.237%
6177	AIXTRON AG	0.002%	96.239%
6178	ALBIOMA	0.002%	96.242%
6179	CASHBUILD LTD	0.002%	96.244%
6180	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.246%
6181	LOOKERS PLC	0.002%	96.248%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	EMPEROR INTL HL	0.002%	96.250%
6183	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.252%
6184	BERTRANDT AG	0.002%	96.254%
6185	FELDA GLOBAL VE	0.002%	96.256%
6186	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.258%
6187	SANDEN CORP	0.002%	96.260%
6188	INTL CONTAINER	0.002%	96.262%
6189	MOCHIDA PHARM C	0.002%	96.264%
6190	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.266%
6191	JOEL-JERUSALEM	0.002%	96.268%
6192	COVENANT TRANSP	0.002%	96.270%
6193	CENTRAL GARDEN&	0.002%	96.272%
6194	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.274%
6195	HOKURIKU ELEC P	0.002%	96.276%
6196	DONGBU HITEK CO	0.002%	96.278%
6197	VECTURA GROUP	0.002%	96.280%
6198	ADASTRIA HOLDI	0.002%	96.282%
6199	CHINA HIGH SPEE	0.002%	96.284%
6200	IOI CORPORATION	0.002%	96.286%
6201	PEARSON STK	0.002%	96.288%
6202	MOTHERSON SUMI	0.002%	96.290%
6203	KAKAKU.COM INC	0.002%	96.292%
6204	WATERLAND FIN H	0.002%	96.294%
6205	NAUTILUS GROUP	0.002%	96.296%
6206	TORII PHARM CO	0.002%	96.298%
6207	PUMA AG	0.002%	96.300%
6208	ZAGG INC COMMON STOCK USD.001	0.002%	96.303%
6209	BT INVESTMENT M	0.002%	96.305%
6210	EIS ECZACIBASI	0.002%	96.307%
6211	SUNLIGHT REAL E	0.002%	96.309%
6212	LING SEN PRECIS	0.002%	96.311%
6213	SM PRIME HLDGS	0.002%	96.313%
6214	CONEXIO CORP	0.002%	96.315%
6215	PLAYA HOTELS &	0.002%	96.317%
6216	HAPAG-LLOYD AG	0.002%	96.319%
6217	AMPLIFON SPA NE	0.002%	96.321%
6218	LUNDIN PERTOLEU	0.002%	96.323%
6219	BQE NATL BELGIQ	0.002%	96.325%
6220	ADVANTECH CO LT	0.002%	96.327%
6221	LE NOBLE AGE	0.002%	96.329%
6222	TAIKISHA	0.002%	96.331%
6223	ASTRAL FOODS	0.002%	96.333%
6224	VS INDUSTRY BHD	0.002%	96.335%
6225	HUA HONG SEMICO	0.002%	96.337%
6226	YANGTZE OPT FIB	0.002%	96.339%
6227	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.341%
6228	BEML LTD	0.002%	96.343%
6229	ZUMIEZ INC COMMON STOCK	0.002%	96.345%
6230	AK HOLDINGS INC	0.002%	96.347%
6231	HOCHSCHILD MINI	0.002%	96.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	ODONTOPREV SA	0.002%	96.351%
6233	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.353%
6234	PAZ CORP SA	0.002%	96.355%
6235	TENARIS S.A.	0.002%	96.357%
6236	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.359%
6237	TEIKOKU PISTON	0.002%	96.361%
6238	RIPLEY CORP SA	0.002%	96.363%
6239	SCHRODERS(NEW)	0.002%	96.365%
6240	KARDEX	0.002%	96.367%
6241	VIACOM INC SR UNSECURED 12/19 2.75	0.002%	96.369%
6242	BK ZACHODNI WBK	0.002%	96.371%
6243	NONG SHIM CO	0.002%	96.373%
6244	DAIKYO INC	0.002%	96.375%
6245	ISHIHARA SANGYO	0.002%	96.377%
6246	YASUNAGA CORP	0.002%	96.379%
6247	XEBIO CO	0.002%	96.381%
6248	OSAKI ELECTRIC	0.002%	96.383%
6249	SLC AGRICOLA SA	0.002%	96.385%
6250	INDOCEMENT TUNG	0.002%	96.387%
6251	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.389%
6252	SHIKUN & BINUI	0.002%	96.391%
6253	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.393%
6254	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.395%
6255	LUYE PHARMA GRO	0.002%	96.397%
6256	TTY BIPHARM CO	0.002%	96.399%
6257	PLAZA RETAIL RE	0.002%	96.401%
6258	ACCORDIA GOLF T	0.002%	96.403%
6259	ORIENTAL UNION	0.002%	96.405%
6260	ASTRA AGRO LEST	0.002%	96.407%
6261	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	96.409%
6262	NAVITAS LTD	0.002%	96.411%
6263	PREMIER OIL	0.002%	96.413%
6264	KOREA EXPRESS C	0.002%	96.415%
6265	VOCUS COMMUN LT	0.002%	96.417%
6266	CARNIVAL PLC	0.002%	96.419%
6267	BK OF NAGOYA	0.002%	96.421%
6268	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.423%
6269	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.425%
6270	INTERTAIN GROUP	0.002%	96.427%
6271	LAR ESPANA REAL	0.002%	96.428%
6272	FOCALTECH SYSTE	0.002%	96.430%
6273	TITAN INDUSTRIE	0.002%	96.432%
6274	ONESAVINGS BANK	0.002%	96.434%
6275	WOCKHARDT LIMIT	0.002%	96.436%
6276	MICRO-STAR INTL	0.002%	96.438%
6277	TESARO INC	0.002%	96.440%
6278	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.442%
6279	DEUTSCHE BETEI	0.002%	96.444%
6280	KOHNAN SHOJI	0.002%	96.446%
6281	MELCOR DEVS LTD	0.002%	96.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.450%
6283	INPHI CORP COMMON STOCK	0.002%	96.452%
6284	ACACIA MINING	0.002%	96.454%
6285	ASIA AVIATION P	0.002%	96.456%
6286	NEO SOLAR POWER	0.002%	96.458%
6287	FUTABA INDUSTRI	0.002%	96.460%
6288	FRANK'S INTERNA	0.002%	96.462%
6289	METLIFECARE LTD	0.002%	96.464%
6290	GLENMARK PHARM	0.002%	96.466%
6291	VILMORIN CLAUSE	0.002%	96.468%
6292	TOKAI HOLDINGS	0.002%	96.470%
6293	YIRENDAI LTD AD	0.002%	96.472%
6294	S.A.C.I. FALABE	0.002%	96.474%
6295	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.476%
6296	ONEREIT	0.002%	96.478%
6297	PRESS KOGYO CO	0.002%	96.480%
6298	YAMAICHI ELECTR	0.002%	96.481%
6299	DAINIPPON PHARM	0.002%	96.483%
6300	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.485%
6301	ACOM CO	0.002%	96.487%
6302	LANDING INTL DE	0.002%	96.489%
6303	ALTAMIR AMBOISE	0.002%	96.491%
6304	BRITISH AMERICA	0.002%	96.493%
6305	SRF LTD	0.002%	96.495%
6306	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.497%
6307	SK NETWORKS CO	0.002%	96.499%
6308	MEKONOMEN AB	0.002%	96.501%
6309	GREENCROSS LTD	0.002%	96.503%
6310	COVESTRO AG	0.002%	96.505%
6311	SKY NETWORK TEL	0.002%	96.507%
6312	MARUDAI FOOD CO	0.002%	96.509%
6313	SCHMOLZ+BICKENB	0.002%	96.511%
6314	AKR CORPORINDO	0.002%	96.513%
6315	MYOB GROUP LTD	0.002%	96.515%
6316	THULE GROUP AB/	0.002%	96.517%
6317	DAISHIN SECURIT	0.002%	96.518%
6318	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.520%
6319	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.522%
6320	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.524%
6321	ANGLO AMERICAN	0.002%	96.526%
6322	VUKILE PROPERTY	0.002%	96.528%
6323	UPONOR OYJ	0.002%	96.530%
6324	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.532%
6325	HANSSEM CO	0.002%	96.534%
6326	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.536%
6327	CHINA REINSURAN	0.002%	96.538%
6328	LEYOU TECHNOLOG	0.002%	96.540%
6329	SEMIRARA MINING	0.002%	96.542%
6330	TAINAN SPINNING	0.002%	96.544%
6331	WEG SA	0.002%	96.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.547%
6333	ASAHI DIAMOND I	0.002%	96.549%
6334	NIPPON PAINT CO	0.002%	96.551%
6335	HONG LEONG BANK	0.002%	96.553%
6336	TAIHEI DENGYO	0.002%	96.555%
6337	C C LAND HOLDIN	0.002%	96.557%
6338	ZENRIN CO LTD	0.002%	96.559%
6339	VERITIV CORP COMMON STOCK USD.01	0.002%	96.561%
6340	YOKOGAWA BRIDGE	0.002%	96.563%
6341	ADLER REAL ESTA	0.002%	96.565%
6342	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.567%
6343	PI INDUSTRIES L	0.002%	96.569%
6344	ACANDO AB	0.002%	96.570%
6345	CLAS OHLSON AB	0.002%	96.572%
6346	RECHI PRECISION	0.002%	96.574%
6347	DAH CHONG HONG	0.002%	96.576%
6348	SMARTONE TELECO	0.002%	96.578%
6349	HAYNES INTL INC	0.002%	96.580%
6350	V TECHNOLOGY	0.002%	96.582%
6351	EARTH CHEMICAL	0.002%	96.584%
6352	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.586%
6353	TIBET WATER RES	0.002%	96.588%
6354	HISAMITSU PHARM	0.002%	96.590%
6355	FU SHOU YUAN IN	0.002%	96.591%
6356	MATAS AS	0.002%	96.593%
6357	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.595%
6358	MONOTARO CO.LTD	0.002%	96.597%
6359	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.599%
6360	ONO PHARMACEUTI	0.002%	96.601%
6361	FUJI MEDIA HOLD	0.002%	96.603%
6362	XINJIANG GOLDWI	0.002%	96.605%
6363	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.607%
6364	INARI AMERTRON	0.002%	96.609%
6365	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.611%
6366	SALFACORP SA	0.002%	96.612%
6367	KAGA ELECTRONIC	0.002%	96.614%
6368	JAPAN WOOL TEXT	0.002%	96.616%
6369	KUALA LUMPUR KE	0.002%	96.618%
6370	TAIWAN ACCEPTAN	0.002%	96.620%
6371	CHESSWOOD GROUP	0.002%	96.622%
6372	JOWA HLDGS CO L	0.002%	96.624%
6373	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.626%
6374	DIAGEO PLC	0.002%	96.628%
6375	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.629%
6376	ABOITIZ EQUITY	0.002%	96.631%
6377	DAIKYONISHIKAWA	0.002%	96.633%
6378	S&T MOTIV CO LT	0.002%	96.635%
6379	SINTOKOGIO	0.002%	96.637%
6380	ZALANDO SE	0.002%	96.639%
6381	VIVOTEK INC	0.002%	96.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	TON YI CORP	0.002%	96.643%
6383	KINSUS INTERCON	0.002%	96.645%
6384	TAV HAVALIMANLA	0.002%	96.647%
6385	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.648%
6386	NYRSTAR NV	0.002%	96.650%
6387	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.652%
6388	ASIAN PAINTS LT	0.002%	96.654%
6389	PIAGGIO	0.002%	96.656%
6390	MITRA ADIPERKAS	0.002%	96.658%
6391	RAISIO YHTYMA O	0.002%	96.660%
6392	IGUATEMI EMP SH	0.002%	96.662%
6393	EL PUERTO DE LI	0.002%	96.663%
6394	JIN CO.LTD	0.002%	96.665%
6395	XL AXIATA TBK P	0.002%	96.667%
6396	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.669%
6397	INFRASTRUCTURE	0.002%	96.671%
6398	LOTTE CONFECT	0.002%	96.673%
6399	PROTECTOR FORSI	0.002%	96.675%
6400	POLYTEC HOLDING	0.002%	96.677%
6401	RTL GROUP SA	0.002%	96.679%
6402	GMP CAPITAL COR	0.002%	96.680%
6403	BANGKOK EXPRESS	0.002%	96.682%
6404	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.684%
6405	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.002%	96.686%
6406	GEOX S.P.A.	0.002%	96.688%
6407	CEMEX LATAM HLD	0.002%	96.690%
6408	PLATINUM ASSET	0.002%	96.692%
6409	PC DEPOT CORP	0.002%	96.694%
6410	CHINA NATIONAL	0.002%	96.695%
6411	AGELLAN COMMERC	0.002%	96.697%
6412	MAYR-MELNHOF KA	0.002%	96.699%
6413	GRUPO SIMEC S.A	0.002%	96.701%
6414	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	96.703%
6415	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	96.705%
6416	CHINA EASTERN A	0.002%	96.707%
6417	NOVAE GROUP PLC	0.002%	96.708%
6418	NEC NETWK & SYS	0.002%	96.710%
6419	AXT INC COMMON STOCK USD.001	0.002%	96.712%
6420	TAIWAN GLASS	0.002%	96.714%
6421	VANGUARD INTL S	0.002%	96.716%
6422	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.718%
6423	TPI POLENE PCL	0.002%	96.720%
6424	SIAM CITY CEMEN	0.002%	96.721%
6425	PETRON CORP	0.002%	96.723%
6426	TUNG THIH ELECT	0.002%	96.725%
6427	SANOFI INDIA LT	0.002%	96.727%
6428	QUALITY HOUSES	0.002%	96.729%
6429	KINEPOLIS GROUP	0.002%	96.731%
6430	SHINKONG SYNTHE	0.002%	96.733%
6431	SHANGHAI ELECTR	0.002%	96.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	DEXERIALS CORP	0.002%	96.736%
6433	CAPITA GROUP PL	0.002%	96.738%
6434	D.A. CONSORTIUM	0.002%	96.740%
6435	MARCOPOLO SA	0.002%	96.742%
6436	SUPREMEIndustr	0.002%	96.744%
6437	CULP INC COMMON STOCK USD.05	0.002%	96.746%
6438	TSURUHA HOLDING	0.002%	96.747%
6439	PRUKSA HOLDING	0.002%	96.749%
6440	SHANGHAI PETROC	0.002%	96.751%
6441	KWS SAAT AG	0.002%	96.753%
6442	TV ASAHI CORP	0.002%	96.755%
6443	KUMIAI CHEM IND	0.002%	96.757%
6444	YOKOHAMA REITO	0.002%	96.758%
6445	MIYAZAKI BANK	0.002%	96.760%
6446	DENNY S CORP COMMON STOCK USD.01	0.002%	96.762%
6447	WILSON BAYLY HO	0.002%	96.764%
6448	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	96.766%
6449	AKITA BANK	0.002%	96.768%
6450	TREDEGAR CORP COMMON STOCK	0.002%	96.769%
6451	DALMIA BHARAT L	0.002%	96.771%
6452	ADITYA BIRLA FA	0.002%	96.773%
6453	SAVENCIA SA	0.002%	96.775%
6454	VT HOLDINGS CO	0.002%	96.777%
6455	CHEIL WORLDWIDE	0.002%	96.779%
6456	KUNG LONG BATTE	0.002%	96.780%
6457	MATSUYA FOODS C	0.002%	96.782%
6458	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.784%
6459	REPLY SPA	0.002%	96.786%
6460	HAVELLS INDIA L	0.002%	96.788%
6461	NIKKISO CO	0.002%	96.790%
6462	ELETRORBRAS PREF	0.002%	96.791%
6463	SUESS MICRO TEC	0.002%	96.793%
6464	SIERRA BANCORP COMMON STOCK	0.002%	96.795%
6465	USI CORPORATION	0.002%	96.797%
6466	ERCROS SA	0.002%	96.799%
6467	KRUNGTHAI CARD	0.002%	96.801%
6468	MYER HOLDINGS L	0.002%	96.802%
6469	BLACK DIAMOND G	0.002%	96.804%
6470	SAKATA INX CORP	0.002%	96.806%
6471	AMOTECH CO LTD	0.002%	96.808%
6472	MAN SE	0.002%	96.810%
6473	QOL CO LTD	0.002%	96.812%
6474	KONGSBERG AUTOM	0.002%	96.813%
6475	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.815%
6476	HUIZHANG BANK C	0.002%	96.817%
6477	MENICON CO LTD	0.002%	96.819%
6478	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.821%
6479	ELETRORBRAS COMM	0.002%	96.822%
6480	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.824%
6481	MERSEN SA	0.002%	96.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	TSUKUI CORP	0.002%	96.828%
6483	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.830%
6484	GOLDEN EAGLE RE	0.002%	96.832%
6485	SEMICONDUCTOR M	0.002%	96.833%
6486	INDUSTR L FIN(IF	0.002%	96.835%
6487	CHINA GALAXY SE	0.002%	96.837%
6488	DEVOTEAM SA	0.002%	96.839%
6489	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	96.841%
6490	NITTA CORP	0.002%	96.842%
6491	ESSENDANT INC COMMON STOCK USD.1	0.002%	96.844%
6492	HKR INTL LTD	0.002%	96.846%
6493	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.848%
6494	GPO DE INVERSIO	0.002%	96.850%
6495	COMMERCIAL INTE	0.002%	96.851%
6496	CHINA MAPLE LEA	0.002%	96.853%
6497	CHROMA ATE INC	0.002%	96.855%
6498	AUSTRALIAN PHAR	0.002%	96.857%
6499	AICHI STEEL WOR	0.002%	96.859%
6500	DYDO DRINCO INC	0.002%	96.860%
6501	AVEX GROUP HOLD	0.002%	96.862%
6502	SYRAH RESOURCES	0.002%	96.864%
6503	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.866%
6504	NORITAKE CO	0.002%	96.868%
6505	SWECO AB	0.002%	96.869%
6506	IDFC BANK LTD	0.002%	96.871%
6507	CACHE LOGISTICS	0.002%	96.873%
6508	SHIKOKU BANK	0.002%	96.875%
6509	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.877%
6510	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.878%
6511	TOKYOTOKEIBA CO	0.002%	96.880%
6512	ORION CORP	0.002%	96.882%
6513	ECHO GLOBAL LOG	0.002%	96.884%
6514	SAINT MARC HLDG	0.002%	96.885%
6515	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.887%
6516	STOBART GROUP L	0.002%	96.889%
6517	FAES FARMA SA	0.002%	96.891%
6518	TAMURA CORP	0.002%	96.893%
6519	FRONTLINE LTD/B	0.002%	96.894%
6520	NAKANISHI INC	0.002%	96.896%
6521	LIBERBANK SA	0.002%	96.898%
6522	IRB INFRASTRUCT	0.002%	96.900%
6523	CHUGOKU ELEC PO	0.002%	96.902%
6524	ALIANSCE SHOPPI	0.002%	96.903%
6525	EBOS GROUP LTD	0.002%	96.905%
6526	COLOWIDE CO LTD	0.002%	96.907%
6527	HOKUETSU BANK	0.002%	96.909%
6528	RENHE COMMERCIA	0.002%	96.910%
6529	MARCO POLO DEV	0.002%	96.912%
6530	FUKUSHIMA IND C	0.002%	96.914%
6531	OTE(HELLENIC TL	0.002%	96.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	HANSON INTL TBK	0.002%	96.918%
6533	MGI COUTIER	0.002%	96.919%
6534	EAGLE INDUSTRY	0.002%	96.921%
6535	LG FASHION CORP	0.002%	96.923%
6536	EPS CO LTD	0.002%	96.925%
6537	BRODRENE HARTMA	0.002%	96.926%
6538	PAGE INDUSTRIES	0.002%	96.928%
6539	BLOOMBERRY RESO	0.002%	96.930%
6540	HANKYU REIT INC	0.002%	96.932%
6541	ELBIT SYSTEMS L	0.002%	96.934%
6542	TOKYO BROADCAST	0.002%	96.935%
6543	COCA-COLA FEMSA	0.002%	96.937%
6544	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.939%
6545	DEL FRISCOS RES	0.002%	96.941%
6546	DONGFANG ELECT	0.002%	96.942%
6547	L'OCCITANE INTE	0.002%	96.944%
6548	DESCENTE LTD.	0.002%	96.946%
6549	ROCK FIELD CO	0.002%	96.948%
6550	INTL NICKEL IND	0.002%	96.949%
6551	HANA TOUR SERVI	0.002%	96.951%
6552	SKYLARK CO LTD	0.002%	96.953%
6553	SMI HOLDINGS GR	0.002%	96.955%
6554	INFRATIL LTD	0.002%	96.956%
6555	ELMOS SEMICONDU	0.002%	96.958%
6556	PDL BIOPHARMA INC COMMON STOCK USD.01	0.002%	96.960%
6557	SPIRENT COMMUNI	0.002%	96.962%
6558	TAEYOUNG ENGINE	0.002%	96.963%
6559	CEMENTIR S.p.A.	0.002%	96.965%
6560	THORESEN THAI A	0.002%	96.967%
6561	NEXEN TIRE CORP	0.002%	96.969%
6562	HI-LEX CORP	0.002%	96.970%
6563	OCEAN YIELD ASA	0.002%	96.972%
6564	PREMIER FOODS	0.002%	96.974%
6565	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.976%
6566	MAGNESITA REFRA	0.002%	96.977%
6567	KT CORPORATION	0.002%	96.979%
6568	NEO-CHINA GROUP	0.002%	96.981%
6569	GLOW ENERGY	0.002%	96.983%
6570	XO GROUP INC COMMON STOCK USD.01	0.002%	96.984%
6571	SUN FRONTIER FU	0.002%	96.986%
6572	NORITZ CORP	0.002%	96.988%
6573	NIPPON PILLAR P	0.002%	96.990%
6574	CADILA HEALTHCA	0.002%	96.991%
6575	HOKKAIDO ELEC P	0.002%	96.993%
6576	AIMIA INC	0.002%	96.995%
6577	MESA LABORATORIES INC COMMON STOCK	0.002%	96.997%
6578	DIVERS RES BHD	0.002%	96.998%
6579	MITSUBOSHI BELT	0.002%	97.000%
6580	NIPPON CARBON C	0.002%	97.002%
6581	PRINCE HOUSING	0.002%	97.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.005%
6583	INTERNATIONAL M	0.002%	97.007%
6584	ECO WORLD DEVL	0.002%	97.009%
6585	SK GAS	0.002%	97.011%
6586	FUKUDA DENSHI C	0.002%	97.012%
6587	AVON PRODUCTS I	0.002%	97.014%
6588	VETROPACK HOLDI	0.002%	97.016%
6589	ISEKI & CO	0.002%	97.017%
6590	MATAHARI DEPART	0.002%	97.019%
6591	CMBC CAPITAL HO	0.002%	97.021%
6592	NISSEI BUILD KO	0.002%	97.023%
6593	TAISHO PHARMACE	0.002%	97.024%
6594	MOTA ENGLI SGPS	0.002%	97.026%
6595	MICHINOKU BANK	0.002%	97.028%
6596	I.T LIMITED	0.002%	97.030%
6597	ST SHINE OPTICA	0.002%	97.031%
6598	KOSSAN RUBBER I	0.002%	97.033%
6599	VOLTAS LTD	0.002%	97.035%
6600	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.036%
6601	CANON ELECTRONI	0.002%	97.038%
6602	BANK NEGARA IND	0.002%	97.040%
6603	LIFESTYLE INTER	0.002%	97.042%
6604	FISSION URANIUM	0.002%	97.043%
6605	SHIKOKU CHEMICA	0.002%	97.045%
6606	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.047%
6607	CONSUN PHARMACE	0.002%	97.049%
6608	TRINITY MIRROR	0.002%	97.050%
6609	HARMONIC DRIVE	0.002%	97.052%
6610	SIIC ENVIRONMEN	0.002%	97.054%
6611	ELITE SEMICONDU	0.002%	97.055%
6612	CLARION CO	0.002%	97.057%
6613	FOSTER ELECTRIC	0.002%	97.059%
6614	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.061%
6615	PRESTIGE ESTATE	0.002%	97.062%
6616	KONOIKE TRANSPO	0.002%	97.064%
6617	GRUMA SA DE CV	0.002%	97.066%
6618	VITTORIA ASSICU	0.002%	97.067%
6619	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.069%
6620	AVANZA BANK HOL	0.002%	97.071%
6621	MIURA CO	0.002%	97.073%
6622	CHINA MACHINERY	0.002%	97.074%
6623	HUNG SHENG CONS	0.002%	97.076%
6624	HOSOKAWA MICRON	0.002%	97.078%
6625	SURTECO SE	0.002%	97.079%
6626	VZ HOLDING AG	0.002%	97.081%
6627	MAJOR CINEPLEX	0.002%	97.083%
6628	NOVOLIPET STEEL	0.002%	97.084%
6629	K.C. TECH	0.002%	97.086%
6630	DIRTT ENVIRONME	0.002%	97.088%
6631	MASTERLINK SECS	0.002%	97.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	INTILAND DEVPT	0.002%	97.091%
6633	CANON INC SPONS ADR ADR	0.002%	97.093%
6634	ORIFLAME HOLDIN	0.002%	97.095%
6635	NORDEX AG	0.002%	97.096%
6636	ZHEN DING TECHN	0.002%	97.098%
6637	SPLUNK INC COMMON STOCK USD.001	0.002%	97.100%
6638	BENETEAU	0.002%	97.102%
6639	GINKO INTERNATI	0.002%	97.103%
6640	YANG MING MARIN	0.002%	97.105%
6641	OKURA INDUSTRIA	0.002%	97.107%
6642	BML INC	0.002%	97.108%
6643	SINOTRANS SHIPP	0.002%	97.110%
6644	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	97.112%
6645	PIOLAX CO	0.002%	97.113%
6646	FUJI CO(TOKYO)	0.002%	97.115%
6647	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.117%
6648	AKASTOR ASA	0.002%	97.119%
6649	PSK INC	0.002%	97.120%
6650	TIANJIN PORT DE	0.002%	97.122%
6651	CORP INMOBILIAR	0.002%	97.124%
6652	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	97.125%
6653	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	97.127%
6654	BK OF SAGA	0.002%	97.129%
6655	EHIME BANK	0.002%	97.130%
6656	LANDEC CORP	0.002%	97.132%
6657	INOGEN INC COMMON STOCK USD.001	0.002%	97.134%
6658	TAKASAGO INTL C	0.002%	97.135%
6659	IMAX CHINA HOLD	0.002%	97.137%
6660	AMTRAN TECHNOLO	0.002%	97.139%
6661	AIDA ENGINEERIN	0.002%	97.140%
6662	FORHOUSE CORP	0.002%	97.142%
6663	QINGDAO PORT IN	0.002%	97.144%
6664	H&R GMBH & CO K	0.002%	97.146%
6665	TOKYO STEEL MFG	0.002%	97.147%
6666	NISSIN CORP	0.002%	97.149%
6667	CONTROL4 CORP COMMON STOCK USD.0001	0.002%	97.151%
6668	ZOGENIX INC COMMON STOCK USD.001	0.002%	97.152%
6669	HK ELECTRIC INV	0.002%	97.154%
6670	ELEC POWER DEV	0.002%	97.156%
6671	COSCO HOLDINGS	0.002%	97.157%
6672	CAWACHI LTD	0.002%	97.159%
6673	TONG YANG INV B	0.002%	97.161%
6674	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.162%
6675	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.164%
6676	GROWTHPOINT PRO	0.002%	97.166%
6677	MINOR INTERNATI	0.002%	97.167%
6678	ORIENT CORP	0.002%	97.169%
6679	MULTIPLUS SA	0.002%	97.171%
6680	BYGGMAX GROUP A	0.002%	97.172%
6681	YOUNGWON CORP	0.002%	97.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	VILLEROY & BOCH	0.002%	97.176%
6683	TOWNGAS CHINA C	0.002%	97.177%
6684	SAO MARTINHO SA	0.002%	97.179%
6685	ADVANCED WIRELE	0.002%	97.181%
6686	CHAOWEI POWER H	0.002%	97.182%
6687	DANIELI & CO CO	0.002%	97.184%
6688	SALMAR ASA	0.002%	97.186%
6689	KAPPAHL HOLDING	0.002%	97.187%
6690	NITTETSU MINING	0.002%	97.189%
6691	YELLOW HAT LTD.	0.002%	97.191%
6692	GLORIA MATERIAL	0.002%	97.192%
6693	TIME WARNER INC	0.002%	97.194%
6694	TOP GLOVE CORP	0.002%	97.196%
6695	TOWA PHARM CO L	0.002%	97.197%
6696	GCL NEW ENERGY	0.002%	97.199%
6697	GMO INTERNET IN	0.002%	97.201%
6698	VST HLDGS	0.002%	97.202%
6699	KUDELSKI S.A.	0.002%	97.204%
6700	TALGO SA	0.002%	97.206%
6701	AOI ELECTRONICS	0.002%	97.207%
6702	CHAROEN POK PHA	0.002%	97.209%
6703	FAR EAST DEPT	0.002%	97.211%
6704	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.212%
6705	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	97.214%
6706	RUENTEX DEVELOP	0.002%	97.216%
6707	KOREA AEROSPACE	0.002%	97.217%
6708	TAIYO INK MFG C	0.002%	97.219%
6709	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.220%
6710	METRO PACIFIC I	0.002%	97.222%
6711	SHIBUYA KOGYO C	0.002%	97.224%
6712	GLOBANT SA	0.002%	97.225%
6713	DAIKI ALUMINIUM	0.002%	97.227%
6714	TRANSCEND INFOR	0.002%	97.229%
6715	SHIZUOKAGAS CO	0.002%	97.230%
6716	YUASA TRADING C	0.002%	97.232%
6717	YAMABIKO CORP	0.002%	97.234%
6718	B&B TOOLS AB	0.002%	97.235%
6719	HAKDEX AB	0.002%	97.237%
6720	KIKUCHI CO LTD	0.002%	97.239%
6721	TORRENT PHARM	0.002%	97.240%
6722	GRAPHITE INDIA	0.002%	97.242%
6723	DENBURY RESOURC	0.002%	97.243%
6724	DEUTSCHE PFANDB	0.002%	97.245%
6725	IBASE TECHNOLOG	0.002%	97.247%
6726	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.248%
6727	SHANDONG CHENMI	0.002%	97.250%
6728	AGRANA BETEILIG	0.002%	97.252%
6729	WAKITA & CO	0.002%	97.253%
6730	ASSYSTEM	0.002%	97.255%
6731	CLEANAWAY CO LT	0.002%	97.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	WASHTEC AG	0.002%	97.258%
6733	ASSOCD INTL HOT	0.002%	97.260%
6734	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	97.261%
6735	CARBONITE INC COMMON STOCK USD.01	0.002%	97.263%
6736	SUMMIT INDUSTRI	0.002%	97.265%
6737	PEMBANGUNAN P	0.002%	97.266%
6738	SOILBUILD BUSIN	0.002%	97.268%
6739	BANK OF CHONGQI	0.002%	97.270%
6740	RESOLUTE MINING	0.002%	97.271%
6741	ANGLOGOLD LTD	0.002%	97.273%
6742	JU TENG INTERNA	0.002%	97.274%
6743	CLEVO	0.002%	97.276%
6744	VECTRUS INC COMMON STOCK USD.01	0.002%	97.278%
6745	MCBRIDE PLC	0.002%	97.279%
6746	TIKKURILA OY	0.002%	97.281%
6747	MCJ CO LTD	0.002%	97.282%
6748	XING AG	0.002%	97.284%
6749	NORITSU KOKI CO	0.002%	97.286%
6750	AMSTERDAM COMMO	0.002%	97.287%
6751	M3 INC	0.002%	97.289%
6752	GLADSTONE COMME	0.002%	97.291%
6753	UKC HOLDINGS CO	0.002%	97.292%
6754	CARL ZEISS MEDI	0.002%	97.294%
6755	MGM CHINA HLDGS	0.002%	97.295%
6756	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.297%
6757	KOMERCNI BANKA	0.002%	97.299%
6758	STUART OLSON IN	0.002%	97.300%
6759	ORIOLA-KD CORP	0.002%	97.302%
6760	WEBJET LTD	0.002%	97.303%
6761	FRASERS COMMERC	0.002%	97.305%
6762	CHOFU SEISAKUSH	0.002%	97.307%
6763	MEC COMPANY LTD	0.002%	97.308%
6764	ASTALDI	0.002%	97.310%
6765	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.311%
6766	CIA SANEAMENTO	0.002%	97.313%
6767	PRESSANCE CORPO	0.002%	97.315%
6768	HONGKONG&SHANG	0.002%	97.316%
6769	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.318%
6770	VITAL HEALTHCAR	0.002%	97.319%
6771	SYSTEX CORPORAT	0.002%	97.321%
6772	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.323%
6773	SEED CO LTD/TOK	0.002%	97.324%
6774	SOL SPA	0.002%	97.326%
6775	TAYCA CORP	0.002%	97.327%
6776	VESTEL ELECTRON	0.002%	97.329%
6777	MUHIBBAH ENGINE	0.002%	97.331%
6778	BETER BED HOLD	0.002%	97.332%
6779	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.334%
6780	CHUBU SHIRYO CO	0.002%	97.335%
6781	PACIFIC METALS	0.002%	97.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.339%
6783	PIERRE & VACANC	0.002%	97.340%
6784	TT ELECTRONICS	0.002%	97.342%
6785	COWEN INC COMMON STOCK USD.01	0.002%	97.343%
6786	NISHIO RENT ALL	0.002%	97.345%
6787	MIGHTY RIVER PO	0.002%	97.347%
6788	TOKAI RUBBER IN	0.002%	97.348%
6789	DALI FOODS GROU	0.002%	97.350%
6790	TEJON RANCH CO	0.002%	97.351%
6791	DAIDO METAL CO	0.002%	97.353%
6792	ARGOSY PROPERTY	0.002%	97.355%
6793	LOTTE CHILSUNG	0.002%	97.356%
6794	RIKEN CORP	0.002%	97.358%
6795	TOYO CONSTRUCTI	0.002%	97.359%
6796	FACC AG	0.002%	97.361%
6797	DAI-DAN CO	0.002%	97.363%
6798	JAPAN PULP & PA	0.002%	97.364%
6799	VAUDOISE ASSURA	0.002%	97.366%
6800	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	97.367%
6801	MGM GROWTH PROPERTIES LLC A REIT	0.002%	97.369%
6802	AI HOLDINGS COR	0.002%	97.370%
6803	CORP COMERCI SA	0.002%	97.372%
6804	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.374%
6805	ENTERCOM COMMUN	0.002%	97.375%
6806	POLA ORBIS HLDG	0.002%	97.377%
6807	SIMMTECH CO LTD	0.002%	97.378%
6808	CHINA METAL PRO	0.002%	97.380%
6809	DAESANG CORP	0.002%	97.382%
6810	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.383%
6811	SEAH STEEL	0.002%	97.385%
6812	SHINSHO CORP	0.002%	97.386%
6813	SINOFERT HOLDIN	0.002%	97.388%
6814	DASSAULT AVIATI	0.002%	97.389%
6815	CHESNARA PLC	0.002%	97.391%
6816	OPTO TECH CORPN	0.002%	97.393%
6817	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.394%
6818	CUTERA INC COMMON STOCK USD.001	0.002%	97.396%
6819	FAMOUS BRANDS L	0.002%	97.397%
6820	OBERBANK AG	0.002%	97.399%
6821	KINDOM CONSTRUC	0.002%	97.400%
6822	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.402%
6823	CREDIT CORP GRO	0.002%	97.404%
6824	DEVRO	0.002%	97.405%
6825	DELEK GROUP	0.002%	97.407%
6826	ARDENTEC CORP	0.002%	97.408%
6827	MEDIA NUSANTARA	0.002%	97.410%
6828	SUPERBLOCK PCL	0.002%	97.412%
6829	EVEN CONSTRUCTO	0.002%	97.413%
6830	DEVELOPMENT CRE	0.002%	97.415%
6831	GREEN CROSS HLD	0.002%	97.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	THAI AIRWAYS IN	0.002%	97.418%
6833	PHOTO-ME INTERN	0.002%	97.419%
6834	DAEWOO ENGINEER	0.002%	97.421%
6835	HURCO COMPANIES INC COMMON STOCK	0.002%	97.422%
6836	ARROW GLOBAL GR	0.002%	97.424%
6837	ECORODOVIAS INF	0.002%	97.426%
6838	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.427%
6839	GO-AHEAD GROUP	0.002%	97.429%
6840	SRA HOLDINGS IN	0.002%	97.430%
6841	STEF-TFE NEW	0.002%	97.432%
6842	BANDO CHEMICAL	0.002%	97.433%
6843	HONGHUA GROUP L	0.002%	97.435%
6844	ROBINSONS RETAI	0.002%	97.437%
6845	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.438%
6846	PENDRAGON PLC	0.002%	97.440%
6847	NATIONAL STORAG	0.002%	97.441%
6848	PARQUE ARAUCO S	0.002%	97.443%
6849	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.444%
6850	BIOTEST AG	0.002%	97.446%
6851	BANGKOK LIFE AS	0.002%	97.447%
6852	PAX GLOBAL TECH	0.002%	97.449%
6853	Q TECHNOLOGY GR	0.002%	97.451%
6854	QL RESOURCES BH	0.002%	97.452%
6855	FTD COS INC COMMON STOCK USD.0001	0.002%	97.454%
6856	KENKO MAYONNAIS	0.002%	97.455%
6857	BANK OF PHILIPP	0.002%	97.457%
6858	EUGENE CORP	0.002%	97.458%
6859	CENT PATTANA PU	0.002%	97.460%
6860	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.461%
6861	BLOOMAGE BIOTEC	0.002%	97.463%
6862	LAI SUN DEVELOP	0.002%	97.465%
6863	NOJIMA CORP	0.002%	97.466%
6864	MAH SING GROUP	0.002%	97.468%
6865	HAMAKYOREX CO L	0.002%	97.469%
6866	BELC CO LTD	0.002%	97.471%
6867	OITA BANK	0.002%	97.472%
6868	JAIPRAKASH ASSO	0.002%	97.474%
6869	CIA DE DIST INT	0.002%	97.475%
6870	CONTROLADORA VU	0.002%	97.477%
6871	UMS HLDGS LTD	0.002%	97.479%
6872	LAND SECURITIES	0.002%	97.480%
6873	SANRIO CO	0.002%	97.482%
6874	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.483%
6875	ACHILLES CORP	0.002%	97.485%
6876	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	97.486%
6877	TITAN CEMENT CO	0.002%	97.488%
6878	BURSA MALAYSIA	0.002%	97.489%
6879	CALIAN GROUP LT	0.002%	97.491%
6880	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.492%
6881	FORMULA SYST(19	0.002%	97.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	S FOODS INC	0.002%	97.496%
6883	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.497%
6884	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.499%
6885	TECNICAS REUNID	0.002%	97.500%
6886	IPCA LABORATORI	0.002%	97.502%
6887	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.503%
6888	GREATVIEW ASEPT	0.002%	97.505%
6889	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	97.506%
6890	RAITO KOGYO CO	0.002%	97.508%
6891	BW LPG LTD	0.002%	97.509%
6892	DNO INTERNATION	0.002%	97.511%
6893	FERROTEC CORP	0.002%	97.512%
6894	CHOICE PROPERTI	0.002%	97.514%
6895	BACHEM HLD AG-B	0.002%	97.516%
6896	BEIJER ALMA AB	0.002%	97.517%
6897	CHINA WATER AFF	0.002%	97.519%
6898	TURKIYE SINAI K	0.002%	97.520%
6899	NOVA MEASURING	0.002%	97.522%
6900	VP BANK AG	0.002%	97.523%
6901	KARUR VYSYA BAN	0.002%	97.525%
6902	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	97.526%
6903	SEASPAN CORP	0.002%	97.528%
6904	PROLOGIS PROPER	0.002%	97.529%
6905	TEXHONG TEXTILE	0.002%	97.531%
6906	YIEH PHUI ENTS	0.002%	97.532%
6907	DIGI INTL INC	0.002%	97.534%
6908	TI FINANCIAL HO	0.002%	97.535%
6909	SHIN ZU SHING C	0.002%	97.537%
6910	TOYO KANETSU KK	0.002%	97.538%
6911	LI NING CO. LTD	0.002%	97.540%
6912	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.541%
6913	KESKO OYJ	0.002%	97.543%
6914	HOCHDORF HOLDIN	0.002%	97.544%
6915	BREVILLE GROUP	0.002%	97.546%
6916	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.548%
6917	SRI TRANG AGRO	0.002%	97.549%
6918	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.551%
6919	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	97.552%
6920	NIPPON ROAD CO	0.002%	97.554%
6921	SAIBU GAS CO	0.002%	97.555%
6922	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.557%
6923	SINARMAS LAND	0.002%	97.558%
6924	HANMI PHARM CO	0.002%	97.560%
6925	WISDOM MARINE L	0.002%	97.561%
6926	RESOLUTE FOREST	0.002%	97.563%
6927	AKKA TECHNOLOGI	0.002%	97.564%
6928	J-OIL MILLS INC	0.002%	97.566%
6929	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	97.567%
6930	STARHUB LIMITED	0.002%	97.569%
6931	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	UTD INDUSTRIAL	0.002%	97.572%
6933	CIA SANEAMENTO	0.002%	97.573%
6934	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.002%	97.575%
6935	BANK PEKAO	0.002%	97.576%
6936	COSTAMARE INC	0.002%	97.578%
6937	E CL SA	0.002%	97.579%
6938	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	97.581%
6939	T.HASEGAWA CO	0.002%	97.582%
6940	GUANGSHEN RAILW	0.002%	97.584%
6941	TAIWAN COGENERA	0.002%	97.585%
6942	SALA CORPORATIO	0.002%	97.587%
6943	TOCALO CO LTD	0.002%	97.588%
6944	KASAI KOGYO CO	0.001%	97.590%
6945	DAI NIPPON TORY	0.001%	97.591%
6946	INGERSOLL GLB H	0.001%	97.593%
6947	EUROMONEY INST	0.001%	97.594%
6948	AIMS AMP CAPITA	0.001%	97.596%
6949	COAL INDIA LTD	0.001%	97.597%
6950	HANON SYSTEMS	0.001%	97.599%
6951	SEIKA CORP	0.001%	97.600%
6952	BAUER AG	0.001%	97.602%
6953	ATEN INTERNATIO	0.001%	97.603%
6954	HIBIYA ENGINEER	0.001%	97.605%
6955	PRESTIGE INTERN	0.001%	97.606%
6956	YANZHOU COAL MI	0.001%	97.608%
6957	IMMOBILIARE GRA	0.001%	97.609%
6958	ALPEK SAB	0.001%	97.611%
6959	RORZE CORP	0.001%	97.612%
6960	BOIRON	0.001%	97.614%
6961	KOLON CORPORATI	0.001%	97.615%
6962	NIPPON DENSETSU	0.001%	97.617%
6963	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	97.618%
6964	TOA CORP	0.001%	97.620%
6965	YUEXIU REAL ES	0.001%	97.621%
6966	SAKAI CHEMICAL	0.001%	97.623%
6967	NETAS TELEKOMUN	0.001%	97.624%
6968	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.625%
6969	HOUSING DEVELOP	0.001%	97.627%
6970	361 DEGREES INT	0.001%	97.628%
6971	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	97.630%
6972	FUJI KYUKO CO L	0.001%	97.631%
6973	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.633%
6974	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.634%
6975	INDIAN HOTELS	0.001%	97.636%
6976	UOA DEVELOPMENT	0.001%	97.637%
6977	YAPI VE KREDI B	0.001%	97.639%
6978	CHINA INTL MARI	0.001%	97.640%
6979	MIQUEL Y COSTAS	0.001%	97.642%
6980	DUNI AB	0.001%	97.643%
6981	JOYFUL HONDA CO	0.001%	97.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	AVEO GROUP	0.001%	97.646%
6983	G&L BEIJER AB B	0.001%	97.648%
6984	MERIDA INDUSTRY	0.001%	97.649%
6985	ARATA CORP	0.001%	97.651%
6986	CAREER TECHNOLO	0.001%	97.652%
6987	CIA TRANSM ENER	0.001%	97.654%
6988	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.655%
6989	SATO CORP	0.001%	97.657%
6990	WESTERN ENERGY	0.001%	97.658%
6991	SOGEFI	0.001%	97.659%
6992	OIL & NATURAL G	0.001%	97.661%
6993	STAGECOACH GROU	0.001%	97.662%
6994	UNID CO LTD	0.001%	97.664%
6995	ALCONIX CORPORA	0.001%	97.665%
6996	PT TIMAH TBK	0.001%	97.667%
6997	CARD FACTORY PL	0.001%	97.668%
6998	DAEDUCK GDS	0.001%	97.670%
6999	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	97.671%
7000	SAS AB	0.001%	97.673%
7001	GUOCOLAND LTD	0.001%	97.674%
7002	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	97.676%
7003	TRENCOR	0.001%	97.677%
7004	VERBIO VEREINIG	0.001%	97.679%
7005	MACATAWA BANK CORP COMMON STOCK	0.001%	97.680%
7006	TIME DOTCOM BHD	0.001%	97.681%
7007	SUN HUNG KAI CO	0.001%	97.683%
7008	PHILIPPINE NATL	0.001%	97.684%
7009	KAMEI CORP	0.001%	97.686%
7010	SANSHIN ELECTRO	0.001%	97.687%
7011	QIAGEN NV	0.001%	97.689%
7012	TOSEI CORP	0.001%	97.690%
7013	HULIC CO LTD	0.001%	97.692%
7014	NEUROCRINE BIOS	0.001%	97.693%
7015	SCSK CORPORATIO	0.001%	97.695%
7016	KOZA ANADOLU ME	0.001%	97.696%
7017	CAFE DE CORAL H	0.001%	97.698%
7018	BELL AG - REG	0.001%	97.699%
7019	GPO FIN INTERAC	0.001%	97.700%
7020	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.702%
7021	SP SETIA	0.001%	97.703%
7022	HYUNDAI ELEVATO	0.001%	97.705%
7023	BEIERSDORF AG	0.001%	97.706%
7024	HAMAMATSU PHOTO	0.001%	97.708%
7025	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	97.709%
7026	JASA MARGA	0.001%	97.711%
7027	BANCO DAVIVIEND	0.001%	97.712%
7028	AMERICAN PUBLIC	0.001%	97.714%
7029	REZIDOR HOTEL G	0.001%	97.715%
7030	TAIWAN SECOM	0.001%	97.716%
7031	CHINA SHANSHUI	0.001%	97.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	ICL-ISRAEL CHEM	0.001%	97.719%
7033	GENSCRIPT BIOTE	0.001%	97.721%
7034	SINTEX PLASTICS	0.001%	97.722%
7035	DHT HOLDINGS IN	0.001%	97.724%
7036	OBEROI REALTY L	0.001%	97.725%
7037	HANSOL PAPER CO	0.001%	97.727%
7038	SHINDENGEN ELEC	0.001%	97.728%
7039	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.729%
7040	CHEMRING GROUP	0.001%	97.731%
7041	HOLY STONE ENTE	0.001%	97.732%
7042	NATIONAL GRID P	0.001%	97.734%
7043	WELSPUN INDIA L	0.001%	97.735%
7044	SPAREBANK 1 SMN	0.001%	97.737%
7045	KVAERNER ASA	0.001%	97.738%
7046	COLTENE HOLDI	0.001%	97.740%
7047	MURRAY & ROBERT	0.001%	97.741%
7048	COSMOS PHARMACE	0.001%	97.742%
7049	REDCO PROPRTIE	0.001%	97.744%
7050	CHINA LIFE INSU	0.001%	97.745%
7051	GRAPE KING INC	0.001%	97.747%
7052	KOWLOON DEVMT	0.001%	97.748%
7053	EVA PRECISION I	0.001%	97.750%
7054	SEAH BESTEEL CO	0.001%	97.751%
7055	INVESTEC PROP F	0.001%	97.752%
7056	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.754%
7057	MODEC INC	0.001%	97.755%
7058	HUNTER DOUGLAS	0.001%	97.757%
7059	ALGOMA CENTRAL	0.001%	97.758%
7060	NICHIDEN CORP	0.001%	97.760%
7061	KARNATAKA BANK	0.001%	97.761%
7062	HODOGAYA CHEMIC	0.001%	97.762%
7063	DATANG INTL POW	0.001%	97.764%
7064	ALIO GOLD INC	0.001%	97.765%
7065	HORNBACK BAUMAR	0.001%	97.767%
7066	CITIZENS INC COMMON STOCK	0.001%	97.768%
7067	UNION BNK OF IN	0.001%	97.770%
7068	SENX ENERGY LT	0.001%	97.771%
7069	TOWA BANK	0.001%	97.772%
7070	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.774%
7071	GRUPO INDUSTRIA	0.001%	97.775%
7072	ASANUMA CORP	0.001%	97.777%
7073	G.U.D. HOLDINGS	0.001%	97.778%
7074	COLBUN S.A.	0.001%	97.780%
7075	TEIKOKU SEN-I C	0.001%	97.781%
7076	SUPER-SOL	0.001%	97.782%
7077	RISO KAGAKU COR	0.001%	97.784%
7078	FUJIBO HOLDINGS	0.001%	97.785%
7079	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.787%
7080	HAWKINS INC COMMON STOCK USD.05	0.001%	97.788%
7081	F-TECH INC	0.001%	97.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	97.791%
7083	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.792%
7084	BEC WORLD PUBLI	0.001%	97.794%
7085	SUMITOMO SEIKA	0.001%	97.795%
7086	ALUPAR INVEST S	0.001%	97.797%
7087	NIHON NOHYAKU	0.001%	97.798%
7088	AEKYUNG PETROCH	0.001%	97.799%
7089	JSP CORP	0.001%	97.801%
7090	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	97.802%
7091	KALBE FARMA	0.001%	97.804%
7092	MOUNT GIBSON IR	0.001%	97.805%
7093	EASY BIO INC	0.001%	97.807%
7094	BLACKMORES LTD	0.001%	97.808%
7095	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	97.809%
7096	ANGLO PACIFIC G	0.001%	97.811%
7097	RETAIL ESTATES	0.001%	97.812%
7098	INABA DENKISANG	0.001%	97.814%
7099	NITTOKU ENG CO	0.001%	97.815%
7100	MAINSTREET EQUI	0.001%	97.816%
7101	KINIK CO	0.001%	97.818%
7102	EMIRA PROPERTY	0.001%	97.819%
7103	WEST BANCORPORATION COMMON STOCK	0.001%	97.821%
7104	OBIC	0.001%	97.822%
7105	AUSTRIA TECHNOL	0.001%	97.823%
7106	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.825%
7107	WIZZ AIR HOLDIN	0.001%	97.826%
7108	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	97.828%
7109	DATA COMMUNICAT	0.001%	97.829%
7110	ATUL LTD	0.001%	97.830%
7111	XINGDA INTERNAT	0.001%	97.832%
7112	SOLOR A/S	0.001%	97.833%
7113	DISCO CORPORATI	0.001%	97.835%
7114	YURTEC CORPORAT	0.001%	97.836%
7115	WIJAYA KARYA	0.001%	97.837%
7116	PCHOME ONLINE I	0.001%	97.839%
7117	PETRONAS DAGANG	0.001%	97.840%
7118	SAMYANG HOLDING	0.001%	97.842%
7119	CAPITAL ONE BAN	0.001%	97.843%
7120	PHOENIX MECANO	0.001%	97.844%
7121	GREAT LAKES DRE	0.001%	97.846%
7122	TECHNICOLOR	0.001%	97.847%
7123	GREE INC	0.001%	97.849%
7124	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	97.850%
7125	LIU CHONG HING	0.001%	97.851%
7126	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	97.853%
7127	ADANI POWER LTD	0.001%	97.854%
7128	NICHIREKI CO LT	0.001%	97.855%
7129	SFA ENGINEERING	0.001%	97.857%
7130	DIVI'S LABORATO	0.001%	97.858%
7131	ALPHA & OMEGA S	0.001%	97.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	TENARIS S.A.	0.001%	97.861%
7133	CHINA AEROSPACE	0.001%	97.862%
7134	INFCOM CORP	0.001%	97.864%
7135	MALAYSIA BUILD	0.001%	97.865%
7136	LT GROUP INC	0.001%	97.867%
7137	PARIS ORLEANS S	0.001%	97.868%
7138	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	97.869%
7139	ROBERT WALTERS	0.001%	97.871%
7140	NESTLE INDIA	0.001%	97.872%
7141	JUST RETIREMENT	0.001%	97.873%
7142	OPAP SA	0.001%	97.875%
7143	AKTIA BANK OYJ	0.001%	97.876%
7144	MORGAN SINDALL	0.001%	97.878%
7145	HOKUTO CORP	0.001%	97.879%
7146	UNILEVER INDONE	0.001%	97.880%
7147	POLARIS INFRAST	0.001%	97.882%
7148	FIRST REIT	0.001%	97.883%
7149	LIPPO MALLS IN	0.001%	97.884%
7150	XIAMEN INTL POR	0.001%	97.886%
7151	GEMTEK TECHNOLO	0.001%	97.887%
7152	FANTASIA HOLDIN	0.001%	97.889%
7153	AMADA HOLDINGS	0.001%	97.890%
7154	STOLT-NIELSEN L	0.001%	97.891%
7155	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	97.893%
7156	REGAL HOTELS IN	0.001%	97.894%
7157	FUSO CHEMICAL C	0.001%	97.895%
7158	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	97.897%
7159	FUJITSU KIDEN	0.001%	97.898%
7160	GPO AEROPORTUAR	0.001%	97.900%
7161	MAX CO	0.001%	97.901%
7162	NIDEC CORPORATI	0.001%	97.902%
7163	COMDIRECT BANK	0.001%	97.904%
7164	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.905%
7165	TECHNOLOGY ONE	0.001%	97.906%
7166	TSUKISHIMA KIKA	0.001%	97.908%
7167	GENMAB A/S	0.001%	97.909%
7168	CAVERION CORP	0.001%	97.910%
7169	ST BARBARA MINE	0.001%	97.912%
7170	ZOJIRUSHI CORP	0.001%	97.913%
7171	TOYO ENG CORP	0.001%	97.915%
7172	BRUNEL INTL	0.001%	97.916%
7173	NICHII GAKKAN C	0.001%	97.917%
7174	G-RESOURCES GP	0.001%	97.919%
7175	LINX SA	0.001%	97.920%
7176	KRBL LTD	0.001%	97.921%
7177	TYC BROTHER IND	0.001%	97.923%
7178	FBD HLDGS	0.001%	97.924%
7179	ARROWHEAD PROR	0.001%	97.925%
7180	CLEARWATER SEAF	0.001%	97.927%
7181	GR ED L'ESPRESS	0.001%	97.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	LIVZON PHARMACE	0.001%	97.929%
7183	SUMIDA ELECTRIC	0.001%	97.931%
7184	TOTETSU KOGYO C	0.001%	97.932%
7185	TORSTAR CORP CL	0.001%	97.934%
7186	FINANCIAL PRODU	0.001%	97.935%
7187	TRONC INC COMMON STOCK USD.01	0.001%	97.936%
7188	CT ENVIRONMENTA	0.001%	97.938%
7189	SBS HOLDINGS IN	0.001%	97.939%
7190	ENPLAS CORP	0.001%	97.940%
7191	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.942%
7192	BIOGAIA AB	0.001%	97.943%
7193	ALPIQ HOLDING A	0.001%	97.944%
7194	IRISH CONTINENT	0.001%	97.946%
7195	SMS CO LTD	0.001%	97.947%
7196	MEYER BURGER TE	0.001%	97.948%
7197	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	97.950%
7198	AMBARELLA INC	0.001%	97.951%
7199	TENMA CORPORATI	0.001%	97.952%
7200	TAIFLEX SCIENTI	0.001%	97.954%
7201	CT REAL ESTATE	0.001%	97.955%
7202	ATRIUM LJUNGBER	0.001%	97.956%
7203	EMPRESA NACIONA	0.001%	97.958%
7204	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.959%
7205	BAOZUN INC SPN ADR ADR USD.0001	0.001%	97.961%
7206	BINCK NV	0.001%	97.962%
7207	CHAUN-CHOUNG TE	0.001%	97.963%
7208	TV TOKYO HLDG C	0.001%	97.965%
7209	NORDIC SEMICOND	0.001%	97.966%
7210	SPEEDCAST INTL	0.001%	97.967%
7211	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.969%
7212	HO BEE INVESTME	0.001%	97.970%
7213	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.971%
7214	MANITOU	0.001%	97.973%
7215	GDI PROPERTY GR	0.001%	97.974%
7216	MAGNITOGORS-SPO	0.001%	97.975%
7217	ACE HARDWARE IN	0.001%	97.977%
7218	BEGA CHEESE LTD	0.001%	97.978%
7219	CORFICOLOMBIANA	0.001%	97.979%
7220	HEINEKEN MALAYS	0.001%	97.981%
7221	BULTEN AB	0.001%	97.982%
7222	UNIVERSAL MEDIC	0.001%	97.983%
7223	ALE PROPERTY TR	0.001%	97.985%
7224	GOLDSUN DEV/CON	0.001%	97.986%
7225	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.987%
7226	ANANDA DEVELOPM	0.001%	97.989%
7227	E-COMMODITIES H	0.001%	97.990%
7228	NAMCHOW CHEMICA	0.001%	97.991%
7229	CHIMEI MATERIAL	0.001%	97.993%
7230	YAMAZEN CORPORA	0.001%	97.994%
7231	PLENUS CO	0.001%	97.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	CTCI CORP	0.001%	97.997%
7233	FINOLEX CABLES	0.001%	97.998%
7234	RADNET INC COMMON STOCK USD.0001	0.001%	97.999%
7235	ALAM SUTERA REA	0.001%	98.001%
7236	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.002%
7237	HUONS CO LTD	0.001%	98.003%
7238	CHAROEN POKPHAN	0.001%	98.005%
7239	WILH. WILHELMSE	0.001%	98.006%
7240	HIMART CO LTD	0.001%	98.007%
7241	BANK JABAR BANT	0.001%	98.008%
7242	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.010%
7243	TELENAV INC COMMON STOCK USD.001	0.001%	98.011%
7244	EL AL ISRAEL AI	0.001%	98.012%
7245	CHINA SUNTIEN G	0.001%	98.014%
7246	CALBEE INC	0.001%	98.015%
7247	CCC SA	0.001%	98.016%
7248	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.018%
7249	BANGKOK DUSIT M	0.001%	98.019%
7250	LOTTE FOOD CO	0.001%	98.020%
7251	TECHTARGET COMMON STOCK USD.001	0.001%	98.022%
7252	STARZEN CO LTD	0.001%	98.023%
7253	BRUNELLO CUCINE	0.001%	98.024%
7254	KAJARIA CERAMIC	0.001%	98.026%
7255	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.027%
7256	IGG INC	0.001%	98.028%
7257	STABILUS SA	0.001%	98.030%
7258	FUNAI ELECTRIC	0.001%	98.031%
7259	POSCO CHEMTECH	0.001%	98.032%
7260	SINGAMAS CONTAI	0.001%	98.034%
7261	HARASHIN CO LTD	0.001%	98.035%
7262	FURUKAWA BATTER	0.001%	98.036%
7263	FAGRON	0.001%	98.038%
7264	CELLCOM ISRAEL	0.001%	98.039%
7265	JUSTSYSTEM	0.001%	98.040%
7266	AISAN INDUSTRY	0.001%	98.041%
7267	AKEBONO BRAKE I	0.001%	98.043%
7268	LOJAS AMERICANA	0.001%	98.044%
7269	COMPAGNIE DES A	0.001%	98.045%
7270	EIGHTEENTH BANK	0.001%	98.047%
7271	NAMURA SHIPBUIL	0.001%	98.048%
7272	UNITED INTL ENT	0.001%	98.049%
7273	GRIEG SEAFOOD A	0.001%	98.051%
7274	SINGAPORE FINAN	0.001%	98.052%
7275	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.053%
7276	KOC HOLDING AS	0.001%	98.055%
7277	WUESTENROT & WU	0.001%	98.056%
7278	LIFE CORPORATIO	0.001%	98.057%
7279	ALTERRA POWER C	0.001%	98.059%
7280	KONISHI CO LTD	0.001%	98.060%
7281	CAPITAL® PRO	0.001%	98.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	GREATEK ELECTRO	0.001%	98.062%
7283	MITSUI SOKO CO	0.001%	98.064%
7284	METAWATER CO LT	0.001%	98.065%
7285	YOROZU CORP	0.001%	98.066%
7286	HI SUN TECH CHI	0.001%	98.068%
7287	INDIAN BANK	0.001%	98.069%
7288	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.070%
7289	AUSTAL LTD	0.001%	98.072%
7290	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.073%
7291	YOSHINOYA D&C C	0.001%	98.074%
7292	ACETO CORP COMMON STOCK USD.01	0.001%	98.076%
7293	WEYCO GROUP INC	0.001%	98.077%
7294	SURMODICS INC COMMON STOCK USD.05	0.001%	98.078%
7295	SCHRODER REAL E	0.001%	98.079%
7296	EUROPAC PAPELES	0.001%	98.081%
7297	RMP ENERGY INC	0.001%	98.082%
7298	CHINA SILVER GR	0.001%	98.083%
7299	JAHWA ELECTRONI	0.001%	98.085%
7300	HANDSOME CORP	0.001%	98.086%
7301	WYNN MACAU LTD	0.001%	98.087%
7302	JAPARA HEALTHCA	0.001%	98.088%
7303	LG INTL CORP	0.001%	98.090%
7304	NTT URBAN DEVEL	0.001%	98.091%
7305	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.092%
7306	SIGDO KOPPERS S	0.001%	98.094%
7307	NVE CORP	0.001%	98.095%
7308	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.096%
7309	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.098%
7310	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.099%
7311	MK ELECTRON	0.001%	98.100%
7312	ADHI KARYA PERS	0.001%	98.101%
7313	SCANDI STANDARD	0.001%	98.103%
7314	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.104%
7315	BENEFIT ONE INC	0.001%	98.105%
7316	PRADA SPA	0.001%	98.107%
7317	AFFICHAGE HOLDI	0.001%	98.108%
7318	KURODA ELECTRIC	0.001%	98.109%
7319	AEON FANTASY CO	0.001%	98.110%
7320	ADVTECH LTD	0.001%	98.112%
7321	ZTE CORP	0.001%	98.113%
7322	PALFINGER AG	0.001%	98.114%
7323	KOTOBUKI SPIRIT	0.001%	98.116%
7324	CHINA MANMADE F	0.001%	98.117%
7325	SHANGHAI FOSUN	0.001%	98.118%
7326	MITANI CORP	0.001%	98.119%
7327	PTC INDIA LTD	0.001%	98.121%
7328	TAMRON CO LTD	0.001%	98.122%
7329	GERDAU SA	0.001%	98.123%
7330	PEGASUS SEWING	0.001%	98.125%
7331	MCMILLAN SHAKES	0.001%	98.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	VAISALA	0.001%	98.127%
7333	RECTICEL	0.001%	98.128%
7334	MITSUI HIGH TEC	0.001%	98.130%
7335	GODREJ CONSUMER	0.001%	98.131%
7336	MITSUBISHI PENC	0.001%	98.132%
7337	SPH REIT	0.001%	98.133%
7338	TOKAI CORP/GIFU	0.001%	98.135%
7339	QAD INC A COMMON STOCK	0.001%	98.136%
7340	ROLAND DG CORP	0.001%	98.137%
7341	GIGA SOLAR MAT	0.001%	98.139%
7342	HOCHIKI CORPORA	0.001%	98.140%
7343	DR.CI:LABO CO L	0.001%	98.141%
7344	ROKKO BUTTER CO	0.001%	98.142%
7345	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.144%
7346	IP GROUP	0.001%	98.145%
7347	W-SCOPE CO	0.001%	98.146%
7348	CERVECERIAS UNI	0.001%	98.147%
7349	SCHOELLER BLECK	0.001%	98.149%
7350	ESSO(FRANCAISE)	0.001%	98.150%
7351	ALBIS CO LTD	0.001%	98.151%
7352	ULTRA TECH CEMC	0.001%	98.153%
7353	TUBOS REUNIDOS	0.001%	98.154%
7354	ADITYA BIRLA CA	0.001%	98.155%
7355	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.156%
7356	MACQUARIE ATLAS	0.001%	98.158%
7357	NISHIMATSUYA CH	0.001%	98.159%
7358	TEKFEN HOLDING	0.001%	98.160%
7359	FREIGHTWAYS LTD	0.001%	98.161%
7360	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.163%
7361	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.164%
7362	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.165%
7363	SMK CORP	0.001%	98.166%
7364	SOCIEDAD MATRIZ	0.001%	98.168%
7365	M DIAS BRANCO S	0.001%	98.169%
7366	TAEKWANG IND CO	0.001%	98.170%
7367	CHINA LILANG LT	0.001%	98.171%
7368	TOWA CORP	0.001%	98.173%
7369	AP THAILAND PCL	0.001%	98.174%
7370	FURUKAWA CO	0.001%	98.175%
7371	SWORD GROUP	0.001%	98.177%
7372	TATA COMMUNICAT	0.001%	98.178%
7373	WINMARK CORP COMMON STOCK	0.001%	98.179%
7374	SANGETSU CO	0.001%	98.180%
7375	PARK ELECTROCHE	0.001%	98.182%
7376	QGEP PARTICIPAC	0.001%	98.183%
7377	FEDERAL CORP	0.001%	98.184%
7378	PHOENIX HLDGS L	0.001%	98.185%
7379	INTOPS CO	0.001%	98.187%
7380	UNITIL CORP COMMON STOCK	0.001%	98.188%
7381	DIRECIONAL ENGE	0.001%	98.189%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	CIMC ENRIC HOLD	0.001%	98.190%
7383	PROSPERITY REIT	0.001%	98.192%
7384	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.193%
7385	KONAI CO LTD	0.001%	98.194%
7386	CENTRAL CHINA S	0.001%	98.195%
7387	DAEHAN FLOUR MI	0.001%	98.197%
7388	INFIGEN ENERGY	0.001%	98.198%
7389	RCR TOMLINSON L	0.001%	98.199%
7390	ALTRI SGPS S.A.	0.001%	98.200%
7391	SAMTY CO.LTD.	0.001%	98.202%
7392	SAMYANG CORP	0.001%	98.203%
7393	DAISO CO	0.001%	98.204%
7394	ASSET MANAGERS	0.001%	98.205%
7395	SIGURD MICROELE	0.001%	98.206%
7396	CRAFT BREWERS A	0.001%	98.208%
7397	ATRIUM EUROPEAN	0.001%	98.209%
7398	SYNERGIE	0.001%	98.210%
7399	UNIBAIL-RODAMCO	0.001%	98.211%
7400	MAIRE TECNIMONT	0.001%	98.213%
7401	KUSURI NO AOKI	0.001%	98.214%
7402	FREIGHTCAR AMER	0.001%	98.215%
7403	HARMONIC INC	0.001%	98.216%
7404	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.218%
7405	GOL LINHAS AERE	0.001%	98.219%
7406	LASALLE LOGIPOR	0.001%	98.220%
7407	CORPORATE TRAVE	0.001%	98.221%
7408	ASKUL	0.001%	98.223%
7409	ENERGISA SA	0.001%	98.224%
7410	YAKULT HONSHA C	0.001%	98.225%
7411	CIA ENERGETICA	0.001%	98.226%
7412	KATAKURA INDS	0.001%	98.227%
7413	NETENT AB	0.001%	98.229%
7414	FUJIMORI KOGYO	0.001%	98.230%
7415	KYOEI STEEL LTD	0.001%	98.231%
7416	QSC AG	0.001%	98.232%
7417	WIRECARD AG	0.001%	98.234%
7418	INFOMART CORP	0.001%	98.235%
7419	CHINESE ESTATES	0.001%	98.236%
7420	FARGLORY LAND D	0.001%	98.237%
7421	HANSOL LCD INC	0.001%	98.239%
7422	SAES GETTERS	0.001%	98.240%
7423	RANK GROUP PLC	0.001%	98.241%
7424	GREAT EASTERN H	0.001%	98.242%
7425	TOLI CORP	0.001%	98.243%
7426	FORD OTOSAN	0.001%	98.245%
7427	LENZING AG	0.001%	98.246%
7428	FLYTECH TECHNOL	0.001%	98.247%
7429	STAR MICRONICS	0.001%	98.248%
7430	HANNSTOUCH SOLU	0.001%	98.250%
7431	FIAT CHRYSLER A	0.001%	98.251%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	PHIBRO ANIMAL H	0.001%	98.252%
7433	FIBROGEN INC COMMON STOCK USD.01	0.001%	98.253%
7434	IMAGINATION TEC	0.001%	98.255%
7435	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.256%
7436	NEWALTA INC	0.001%	98.257%
7437	STHREE	0.001%	98.258%
7438	SREI INFRASTRUC	0.001%	98.259%
7439	TIPP24 SE	0.001%	98.261%
7440	RENEWABLE ENERG	0.001%	98.262%
7441	EMPRESAS LA POL	0.001%	98.263%
7442	SANYANGIndustr	0.001%	98.264%
7443	PROCTOR&GAMBLE	0.001%	98.266%
7444	TONGYANG LIFE I	0.001%	98.267%
7445	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.268%
7446	PARCO CO	0.001%	98.269%
7447	TEAM INC	0.001%	98.270%
7448	DEVELOPMENT SEC	0.001%	98.272%
7449	FLEXIGROUP LIMI	0.001%	98.273%
7450	EUROPCAR GROUPE	0.001%	98.274%
7451	VITAL KSK HOLDI	0.001%	98.275%
7452	WELCIA HOLDINGS	0.001%	98.277%
7453	TOX FREE SOLUTI	0.001%	98.278%
7454	DSP GROUP INC	0.001%	98.279%
7455	HARBIN POWER EQ	0.001%	98.280%
7456	BTB REAL ESTATE	0.001%	98.281%
7457	RIKEN VITAMIN C	0.001%	98.283%
7458	YUHAN CORP	0.001%	98.284%
7459	GWA GROUP LTD	0.001%	98.285%
7460	MIDAS HLDGS	0.001%	98.286%
7461	AICHI CORPORATI	0.001%	98.287%
7462	DRAEGERWERK KGA	0.001%	98.289%
7463	TESCO CORP	0.001%	98.290%
7464	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.291%
7465	VINA CONCHA Y T	0.001%	98.292%
7466	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.294%
7467	BOUSTEAD HLDGS	0.001%	98.295%
7468	ORACLE CORP JAP	0.001%	98.296%
7469	KEPPEL INFRASTR	0.001%	98.297%
7470	TICON INDUSTRIA	0.001%	98.298%
7471	NISSHIN SEIFUN	0.001%	98.300%
7472	RAMAYANA LESTAR	0.001%	98.301%
7473	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.302%
7474	BUKIT SEMBAWNG	0.001%	98.303%
7475	MUNKSJO OYJ	0.001%	98.304%
7476	GREAT EASTERN S	0.001%	98.306%
7477	SAGAX AB	0.001%	98.307%
7478	HIRATA TECHNICA	0.001%	98.308%
7479	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.309%
7480	KOREA KOLMAR CO	0.001%	98.310%
7481	BES ENGINEERING	0.001%	98.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	CENTURY TEXT &	0.001%	98.313%
7483	RIDLEY CORP LTD	0.001%	98.314%
7484	SAKAI MOVING SE	0.001%	98.315%
7485	FILINVEST LAND	0.001%	98.316%
7486	GUANGZHOU PHARM	0.001%	98.318%
7487	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.319%
7488	MOBILEONE LTD.	0.001%	98.320%
7489	ALLIED PROPERTI	0.001%	98.321%
7490	ADDTECH AB B SH	0.001%	98.322%
7491	SIA REIT INC	0.001%	98.324%
7492	DAIICHI JITSUGY	0.001%	98.325%
7493	HUADIAN POWER I	0.001%	98.326%
7494	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.327%
7495	EMPEROR CAPITAL	0.001%	98.328%
7496	PETROPAVLOVSK	0.001%	98.330%
7497	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.331%
7498	OKABE CO	0.001%	98.332%
7499	SHINKO PLANTECH	0.001%	98.333%
7500	MINATO BANK	0.001%	98.334%
7501	MARUWA CO LTD	0.001%	98.336%
7502	CYBG PLC	0.001%	98.337%
7503	DORIAN LPG LTD	0.001%	98.338%
7504	CHINA SINGYES S	0.001%	98.339%
7505	LEXTAR ELECTRON	0.001%	98.340%
7506	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.342%
7507	GMO PAYMENT GAT	0.001%	98.343%
7508	HOTAI MOTOR CO	0.001%	98.344%
7509	DONGJIANG ENVIR	0.001%	98.345%
7510	TRANS COSMOS	0.001%	98.346%
7511	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.347%
7512	MEGACHIPS CORP	0.001%	98.349%
7513	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	98.350%
7514	BITTIUM OYJ	0.001%	98.351%
7515	FIDEA HOLDINGS	0.001%	98.352%
7516	CONCENTRADORA	0.001%	98.353%
7517	ALPEN CO LTD	0.001%	98.355%
7518	NIPPON PISTON R	0.001%	98.356%
7519	CITY OFFICE REI	0.001%	98.357%
7520	CESC	0.001%	98.358%
7521	PARTRON CO LTD	0.001%	98.359%
7522	SENTUL CITY TBK	0.001%	98.360%
7523	RAFFLES MEDICAL	0.001%	98.362%
7524	UMH PROP INC	0.001%	98.363%
7525	ONE HOSPITALITY	0.001%	98.364%
7526	RYOYO ELECTRO C	0.001%	98.365%
7527	HYUNDAI HOME SH	0.001%	98.366%
7528	ZEHNDER GROUP A	0.001%	98.368%
7529	TORIDOLL CORPOR	0.001%	98.369%
7530	HOTELES CITY EX	0.001%	98.370%
7531	BELLEVUE GROUP	0.001%	98.371%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	SUNGWOO HITECH	0.001%	98.372%
7533	ZHONG AN REAL E	0.001%	98.373%
7534	ZUG ESTATES HLD	0.001%	98.375%
7535	OXFORD INSTRUME	0.001%	98.376%
7536	DAIRY FARM INTL	0.001%	98.377%
7537	SEIKITOKYU KOGY	0.001%	98.378%
7538	DOUTOR NICHIRE	0.001%	98.379%
7539	CHOLAMANDALAM I	0.001%	98.380%
7540	SUNDARAM FINANC	0.001%	98.382%
7541	RELIANCE ENERGY	0.001%	98.383%
7542	ECOPETROL SA	0.001%	98.384%
7543	SONGA OFFSHORE	0.001%	98.385%
7544	CENTURIA INDUST	0.001%	98.386%
7545	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.387%
7546	LOCK&LOCK CO LT	0.001%	98.389%
7547	ETALON GROUP-GD	0.001%	98.390%
7548	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.391%
7549	CMC MAGNETICS C	0.001%	98.392%
7550	GREIF INC CL B COMMON STOCK	0.001%	98.393%
7551	KOREA GAS CORP	0.001%	98.394%
7552	DELTA DUNIA PET	0.001%	98.396%
7553	GL EVENTS	0.001%	98.397%
7554	XXENTRIA TECHNO	0.001%	98.398%
7555	SHIMIZU BANK	0.001%	98.399%
7556	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.400%
7557	GMR INFRASTRUCT	0.001%	98.401%
7558	SANKYO TATEYAMA	0.001%	98.403%
7559	LONMIN PLC	0.001%	98.404%
7560	JEOL	0.001%	98.405%
7561	GRUPO FAMSA SA	0.001%	98.406%
7562	CONA RESOURCES	0.001%	98.407%
7563	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.408%
7564	ALMIRALL SA	0.001%	98.409%
7565	GURUNAVI INC	0.001%	98.411%
7566	ENERCHINA HOLDI	0.001%	98.412%
7567	ORACLE FIN SERV	0.001%	98.413%
7568	PROPERTY FOR IN	0.001%	98.414%
7569	SSANGYONG CEMEN	0.001%	98.415%
7570	KUKDO CHEMICAL	0.001%	98.416%
7571	TUPY SA	0.001%	98.418%
7572	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.419%
7573	GOODBABY INTERN	0.001%	98.420%
7574	DUNELM GROUP PL	0.001%	98.421%
7575	PARTNER COMMUNI	0.001%	98.422%
7576	STOCKMANN OYJ A	0.001%	98.423%
7577	IGB REAL ESTATE	0.001%	98.424%
7578	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.426%
7579	THAI VEGETABLE	0.001%	98.427%
7580	TAKASAGO THML E	0.001%	98.428%
7581	JIH SUN FINANCI	0.001%	98.429%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	FIRST GEN CORPO	0.001%	98.430%
7583	SIRTEX MEDICAL	0.001%	98.431%
7584	TSURUMI MFG CO	0.001%	98.433%
7585	INGENIA COMMUNI	0.001%	98.434%
7586	BANK COOP AG	0.001%	98.435%
7587	JAMMU & KASHMIR	0.001%	98.436%
7588	BANK PERMATA TB	0.001%	98.437%
7589	SHW AG	0.001%	98.438%
7590	SILICONWARE PRE	0.001%	98.439%
7591	TONG HSING ELEC	0.001%	98.441%
7592	SUNNINGDALE TEC	0.001%	98.442%
7593	WINCANTON	0.001%	98.443%
7594	CHINA SHENGMU O	0.001%	98.444%
7595	BOYAA INTERACTI	0.001%	98.445%
7596	CHINA RESOURCES	0.001%	98.446%
7597	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.447%
7598	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.448%
7599	FRONTERA ENERGY	0.001%	98.450%
7600	ONE LIBERTY PRO	0.001%	98.451%
7601	MEARS GROUP PLC	0.001%	98.452%
7602	TAI CHEUNG HLDG	0.001%	98.453%
7603	ADVA AG	0.001%	98.454%
7604	GLORIOUS PROPER	0.001%	98.455%
7605	TAKAMATSU CONS	0.001%	98.456%
7606	COROMANDEL INTL	0.001%	98.458%
7607	SANSIRI PUBLIC	0.001%	98.459%
7608	PKP CARGO SA	0.001%	98.460%
7609	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.461%
7610	GUJARAT STATE F	0.001%	98.462%
7611	ARB CORP LTD	0.001%	98.463%
7612	DAI-ICHI SEIKO	0.001%	98.464%
7613	LPP SA	0.001%	98.466%
7614	EN-JAPAN INC.	0.001%	98.467%
7615	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.468%
7616	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.469%
7617	SWISSQUOTE GP H	0.001%	98.470%
7618	NATUREX	0.001%	98.471%
7619	T-GAIA CORP	0.001%	98.472%
7620	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.473%
7621	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.475%
7622	NIPPON BEET SUG	0.001%	98.476%
7623	SIAM COMMERCIAL	0.001%	98.477%
7624	5N PLUS INC.	0.001%	98.478%
7625	CAC CORPORATION	0.001%	98.479%
7626	INV LA CONSTRUC	0.001%	98.480%
7627	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.481%
7628	RYOSHOKU LTD	0.001%	98.482%
7629	HIDAY HIDAKA CO	0.001%	98.484%
7630	CHINA SHINEWAY	0.001%	98.485%
7631	FUKUDA CORP	0.001%	98.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	FOLKESTONE EDU	0.001%	98.487%
7633	DIP CORPORATION	0.001%	98.488%
7634	GLOBAL YATIRIM	0.001%	98.489%
7635	NIPPON SEISEN C	0.001%	98.490%
7636	GLOBERIDE INC	0.001%	98.491%
7637	JAMCO COPORATIN	0.001%	98.493%
7638	AGRITRADE RESOU	0.001%	98.494%
7639	SAKAI HEAVY IND	0.001%	98.495%
7640	FUDO CONSTRUCTI	0.001%	98.496%
7641	NETUREN CO	0.001%	98.497%
7642	HIQ INTERNATIONAL	0.001%	98.498%
7643	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.499%
7644	PTT PUBLIC COMP	0.001%	98.500%
7645	SDI CORP	0.001%	98.501%
7646	XTEP INTERNATIO	0.001%	98.503%
7647	IDI INSURANCE C	0.001%	98.504%
7648	EVERLIGHT CHEMI	0.001%	98.505%
7649	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.506%
7650	ESSENTIAL ENERG	0.001%	98.507%
7651	TOURISM HOLDING	0.001%	98.508%
7652	KPJ HEALTHCARE	0.001%	98.509%
7653	CALIX INC COMMON STOCK	0.001%	98.510%
7654	RUSHYDRO PJSC ADR ADR	0.001%	98.511%
7655	HAGIHARA INDUST	0.001%	98.513%
7656	BURKHALTER HOLD	0.001%	98.514%
7657	MERIDIAN ENERGY	0.001%	98.515%
7658	ASCENDAS HOSPIT	0.001%	98.516%
7659	SRI REJEKI ISMA	0.001%	98.517%
7660	SPCG	0.001%	98.518%
7661	TOKUSHU TOKAI H	0.001%	98.519%
7662	MANILA ELECTRIC	0.001%	98.520%
7663	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.521%
7664	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.522%
7665	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.524%
7666	CALIDA HLDG	0.001%	98.525%
7667	MANDALAY RESOUR	0.001%	98.526%
7668	GOLD CIRCUIT EL	0.001%	98.527%
7669	SL CORP	0.001%	98.528%
7670	CSI PROPERTIES	0.001%	98.529%
7671	CERVUS EQUIPMEN	0.001%	98.530%
7672	KANSAI URBAN BA	0.001%	98.531%
7673	NORTH MINING SH	0.001%	98.532%
7674	KENTUCKY FRIED	0.001%	98.533%
7675	ALONY HETZ	0.001%	98.535%
7676	CHINA OIL & GAS	0.001%	98.536%
7677	WILLDAN GROUP I	0.001%	98.537%
7678	SK TELECOM ADR	0.001%	98.538%
7679	ANDHRA BANK	0.001%	98.539%
7680	MENORA MIVTACHI	0.001%	98.540%
7681	GRUPO ROTOPLAS	0.001%	98.541%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	VIRTUS HEALTH L	0.001%	98.542%
7683	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.543%
7684	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.544%
7685	CHINA WATER IND	0.001%	98.546%
7686	TOCHIGI BANK	0.001%	98.547%
7687	VERA BRADLEY INC COMMON STOCK	0.001%	98.548%
7688	PACK CORP	0.001%	98.549%
7689	INTAGE INC	0.001%	98.550%
7690	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.551%
7691	SDL PLC	0.001%	98.552%
7692	BKW ENERGIE AG	0.001%	98.553%
7693	PERUSAHAAN GAS	0.001%	98.554%
7694	PULSE SEISMIC	0.001%	98.555%
7695	GULLIVER INTERN	0.001%	98.556%
7696	SHINKO SHOJI CO	0.001%	98.557%
7697	HAPPINET CORP	0.001%	98.559%
7698	MAINSTREET HEAL	0.001%	98.560%
7699	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.561%
7700	PETRONAS GAS	0.001%	98.562%
7701	LAYNE CHRISTENS	0.001%	98.563%
7702	HUANENG POWER I	0.001%	98.564%
7703	EZION HOLDINGS	0.001%	98.565%
7704	CPMC HLDGS LTD	0.001%	98.566%
7705	COMPANHIA DE GA	0.001%	98.567%
7706	NIEN HSING TEXT	0.001%	98.568%
7707	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.569%
7708	DAIWA INDUSTRIE	0.001%	98.570%
7709	UEM SUNRISE BHD	0.001%	98.572%
7710	BIESSE	0.001%	98.573%
7711	NRW HOLDINGS LT	0.001%	98.574%
7712	TOENEC CORP	0.001%	98.575%
7713	ELECTRA	0.001%	98.576%
7714	FAR EAST HOSPIT	0.001%	98.577%
7715	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.578%
7716	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.579%
7717	ORIENTAL HLDGS	0.001%	98.580%
7718	AJANTA PHARMA	0.001%	98.581%
7719	SOLIUM CAPITAL	0.001%	98.582%
7720	RETAIL FOOD GRO	0.001%	98.583%
7721	CARILLION	0.001%	98.584%
7722	HIROCA HOLDINGS	0.001%	98.586%
7723	DAE DUCK ELECTR	0.001%	98.587%
7724	GENESIS ENERGY	0.001%	98.588%
7725	RAYMOND LTD	0.001%	98.589%
7726	CENTRAL CHINA R	0.001%	98.590%
7727	FREEMAN FINANCI	0.001%	98.591%
7728	MEDY-TOX INC	0.001%	98.592%
7729	LIGHT S.A.	0.001%	98.593%
7730	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.594%
7731	NCC GROUP LTD.	0.001%	98.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	SONG WON IND	0.001%	98.596%
7733	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.597%
7734	DAITO PHARM	0.001%	98.598%
7735	DONG-A SOCIO	0.001%	98.599%
7736	WARABEYA NICHIIY	0.001%	98.601%
7737	ENVESTNET INC COMMON STOCK	0.001%	98.602%
7738	TOYO TANSO CO L	0.001%	98.603%
7739	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.604%
7740	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.605%
7741	BATA INDIA LTD	0.001%	98.606%
7742	WEIQIAO TEXTILE	0.001%	98.607%
7743	UCHIDA YOKO CO	0.001%	98.608%
7744	NEWOCEAN ENERGY	0.001%	98.609%
7745	DEA CAPITAL SPA	0.001%	98.610%
7746	NAN KANG RUBB T	0.001%	98.611%
7747	TOBISHIMA CORP	0.001%	98.612%
7748	XAAR	0.001%	98.613%
7749	GATEWAY LIFESTY	0.001%	98.614%
7750	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.615%
7751	AMERICAS SILVER	0.001%	98.616%
7752	PLASTIVALOIRE	0.001%	98.618%
7753	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.619%
7754	PARKSON RETAIL	0.001%	98.620%
7755	CHINA HUIYUAN J	0.001%	98.621%
7756	ASCOPIAVE SPA	0.001%	98.622%
7757	ALTEK CORP	0.001%	98.623%
7758	SHIBAURA ELECTR	0.001%	98.624%
7759	AJISEN CHINA HO	0.001%	98.625%
7760	CHONG HONG CONS	0.001%	98.626%
7761	LAND MARK OPTOE	0.001%	98.627%
7762	SHINNIHON CORP	0.001%	98.628%
7763	MASISA SA	0.001%	98.629%
7764	MEGA WORLD PROP	0.001%	98.630%
7765	POU SHENG INTL	0.001%	98.631%
7766	KIKKOMAN CORP	0.001%	98.632%
7767	SIPEF(PLANT FIN	0.001%	98.633%
7768	IRON FORCE INDU	0.001%	98.634%
7769	MIYAJI ENGINEER	0.001%	98.635%
7770	SHINOKEN GROUP	0.001%	98.637%
7771	CAMBRIDGE INDUS	0.001%	98.638%
7772	HMC INVESTMENT	0.001%	98.639%
7773	MALAYSIA MINING	0.001%	98.640%
7774	NICE HOLDINGS C	0.001%	98.641%
7775	RELIANCE COMMUN	0.001%	98.642%
7776	D-LINK	0.001%	98.643%
7777	CHUNG HSIN ELEC	0.001%	98.644%
7778	LOTES CO LTD	0.001%	98.645%
7779	MELISRON LTD	0.001%	98.646%
7780	BROADLEAF CO LT	0.001%	98.647%
7781	TSUBAKI NAKASHI	0.001%	98.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	MACAU LEGEND DE	0.001%	98.649%
7783	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.650%
7784	ANICOM HOLDINGS	0.001%	98.651%
7785	LAMPRELL PLC	0.001%	98.652%
7786	HEARTLAND NEW Z	0.001%	98.653%
7787	GRUPO AEROMEXIC	0.001%	98.654%
7788	MIRAMAR HTEL &	0.001%	98.655%
7789	DOGAN HOLDINGS	0.001%	98.656%
7790	CHINA GREENLAND	0.001%	98.657%
7791	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.658%
7792	LITE-ON SEMICON	0.001%	98.659%
7793	ASIA VITAL COMP	0.001%	98.661%
7794	EKOVEST BHD	0.001%	98.662%
7795	RELIGARE HEALTH	0.001%	98.663%
7796	WOWOW INC	0.001%	98.664%
7797	DASSAULT SYSTEM	0.001%	98.665%
7798	IMDEX LTD	0.001%	98.666%
7799	CHINA STEEL CHE	0.001%	98.667%
7800	ADANI TRANSMISS	0.001%	98.668%
7801	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.669%
7802	WCT HOLDINGS BH	0.001%	98.670%
7803	NISSIN SUGAR HO	0.001%	98.671%
7804	MONTEA SCA	0.001%	98.672%
7805	INOVALIS REAL E	0.001%	98.673%
7806	OLYMPIC STEEL I	0.001%	98.674%
7807	ASTI	0.001%	98.675%
7808	MODERN LAND CHI	0.001%	98.676%
7809	SUNPLUS TECHNOL	0.001%	98.677%
7810	HIGASHI NIHON H	0.001%	98.678%
7811	LEWIS GROUP LTD	0.001%	98.679%
7812	RH COMMON STOCK USD.0001	0.001%	98.680%
7813	INTERSHOP HOLDI	0.001%	98.681%
7814	SEKISUI PLASTIC	0.001%	98.682%
7815	CROMPTON GREAVE	0.001%	98.683%
7816	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.684%
7817	MOMENTUM GROUP	0.001%	98.685%
7818	PSG GROUP LTD	0.001%	98.686%
7819	CHINA AVIATION	0.001%	98.687%
7820	UMW HLDGS BERHA	0.001%	98.688%
7821	DEPO AUTO PARTS	0.001%	98.689%
7822	KT SKYLIFE CO L	0.001%	98.690%
7823	PRESIDENT SECS	0.001%	98.691%
7824	CHINA SHIPPING	0.001%	98.692%
7825	FINGERPRINT CAR	0.001%	98.693%
7826	SEKISUI JUSHI C	0.001%	98.694%
7827	Technopolis Oyj	0.001%	98.695%
7828	AMER SOFTWARE I	0.001%	98.696%
7829	ITOKI CORP	0.001%	98.698%
7830	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.699%
7831	NOVELION THERAP	0.001%	98.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	VALUETRONICS HL	0.001%	98.701%
7833	LPN DEVELOPMENT	0.001%	98.702%
7834	CHUNG HUNG STEE	0.001%	98.703%
7835	GESCO AG	0.001%	98.704%
7836	HYUNDAI DS,OLD	0.001%	98.705%
7837	DAWNRAYS PHARMS	0.001%	98.706%
7838	ELECOM CO LTD	0.001%	98.707%
7839	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.708%
7840	BELLE CORPORATI	0.001%	98.709%
7841	NICE INFORMATIO	0.001%	98.710%
7842	MEDIVIR	0.001%	98.711%
7843	AVIANCA HOLDING	0.001%	98.712%
7844	MINISTOP CO	0.001%	98.713%
7845	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.714%
7846	CELSIA SA ESP	0.001%	98.715%
7847	NETIA SA	0.001%	98.716%
7848	SINOLINK WORLDW	0.001%	98.717%
7849	SCATEC SOLAR AS	0.001%	98.718%
7850	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.719%
7851	SHENG SIONG GRO	0.001%	98.720%
7852	DABUR INDIA LTD	0.001%	98.721%
7853	XERO LIMITED	0.001%	98.722%
7854	FRED'S INC	0.001%	98.723%
7855	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.724%
7856	KJB FINANCIAL G	0.001%	98.725%
7857	SPEEDY HIRE PLC	0.001%	98.726%
7858	ORDINA NV	0.001%	98.727%
7859	WILH WILHELMOSEN	0.001%	98.728%
7860	TIM PARTICIPACOES SA ADR ADR	0.001%	98.729%
7861	EVS BROADCAST E	0.001%	98.730%
7862	IMASEN ELEC IND	0.001%	98.731%
7863	GUANGDONG NAN Y	0.001%	98.732%
7864	MORITO CO	0.001%	98.733%
7865	ZOOPLA PROPERTY	0.001%	98.734%
7866	NORTHWEST PIPE	0.001%	98.735%
7867	COSTA GROUP HOL	0.001%	98.736%
7868	QUANTA STORAGE	0.001%	98.737%
7869	ALTICE NV	0.001%	98.738%
7870	VITROLIFE AB	0.001%	98.739%
7871	RETELIT SPA	0.001%	98.740%
7872	SESA SPA	0.001%	98.741%
7873	FORMOSA LABORAT	0.001%	98.742%
7874	CIT GROUP INC SR UNSECURED 05/20 5.375	0.001%	98.743%
7875	T & K TOKA CO L	0.001%	98.744%
7876	INTERVEST OFFIC	0.001%	98.745%
7877	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.746%
7878	BOSCH LTD	0.001%	98.747%
7879	GERRY WEBER INT	0.001%	98.748%
7880	ALPHA NETWORKS	0.001%	98.749%
7881	TRANCOM CO, LTD	0.001%	98.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	RTX TELECOM	0.001%	98.751%
7883	BERJAYA CORPORA	0.001%	98.752%
7884	HAN JIN TRANSP	0.001%	98.753%
7885	JAPAN DRILLING	0.001%	98.754%
7886	GIANPLUS TECHN	0.001%	98.755%
7887	AKSA AKRILIK KI	0.001%	98.756%
7888	VILLAGE ROADSHO	0.001%	98.757%
7889	NIPPON THOMPSON	0.001%	98.758%
7890	PERSISTENT SYST	0.001%	98.759%
7891	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.760%
7892	CROPENERGIES AG	0.001%	98.761%
7893	DAIKEN CORP	0.001%	98.762%
7894	CONSORCIO ARA S	0.001%	98.763%
7895	KOREA CIRCUIT C	0.001%	98.764%
7896	YPSOMED HOLDING	0.001%	98.765%
7897	YOUYUAN INTERNA	0.001%	98.766%
7898	CHINA OVERSEAS	0.001%	98.766%
7899	MANULIFE US REA	0.001%	98.767%
7900	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.768%
7901	OSAKA STEEL CO	0.001%	98.769%
7902	FRASERS HOSPITA	0.001%	98.770%
7903	S1 CORP	0.001%	98.771%
7904	TELEFONICA BRAS	0.001%	98.772%
7905	SKF AB	0.001%	98.773%
7906	DENKI KOGYO CO	0.001%	98.774%
7907	IMF (AUSTRALIA)	0.001%	98.775%
7908	TONG YANG CEMEN	0.001%	98.776%
7909	COSAN LOGISTICA	0.001%	98.777%
7910	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.778%
7911	HNZ GROUP INC	0.001%	98.779%
7912	RIGNET INC COMMON STOCK USD.001	0.001%	98.780%
7913	BEIJING NORTH S	0.001%	98.781%
7914	ORANGE POLSKA	0.001%	98.782%
7915	COSMO LADY CHIN	0.001%	98.783%
7916	MATRIX	0.001%	98.784%
7917	KLOVERN AB B SH	0.001%	98.785%
7918	RVH INC	0.001%	98.786%
7919	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.787%
7920	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.788%
7921	HEY SONG	0.001%	98.789%
7922	SOLARTECH INTL	0.001%	98.790%
7923	WHITESTONE REIT REIT USD.001	0.001%	98.791%
7924	KOBAYASHI PHARM	0.001%	98.792%
7925	HEIJMANS	0.001%	98.793%
7926	WALLISER KANTON	0.001%	98.794%
7927	GREEN SEAL HOLD	0.001%	98.795%
7928	STRIDE STAPLED	0.001%	98.796%
7929	DONGWON DEVELOP	0.001%	98.797%
7930	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.798%
7931	UOB-KAY HIAN HO	0.001%	98.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	TELESITES SAB D	0.001%	98.800%
7933	COX & KINGS LTD	0.001%	98.801%
7934	MILBON CO	0.001%	98.802%
7935	YOUNGONE CORP	0.001%	98.803%
7936	SRE GROUP LTD	0.001%	98.804%
7937	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.805%
7938	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.805%
7939	CHINA MOLYBDENU	0.001%	98.806%
7940	CHINA STRATEGIC	0.001%	98.807%
7941	JASMINE INTERNA	0.001%	98.808%
7942	STRAUSS GROUP L	0.001%	98.809%
7943	KOREA ELEC TERM	0.001%	98.810%
7944	PICO FAR EAST H	0.001%	98.811%
7945	MERCURIES & ASS	0.001%	98.812%
7946	GRUPO CEMENTOS	0.001%	98.813%
7947	SAFILO GROUP SP	0.001%	98.814%
7948	MAYNE PHARMA GR	0.001%	98.815%
7949	COSCO INTERNATI	0.001%	98.816%
7950	GUJARAT GAS LTD	0.001%	98.817%
7951	MORITA HOLDINGS	0.001%	98.818%
7952	COSCO CAPITAL I	0.001%	98.819%
7953	TAIWAN SURFACE	0.001%	98.820%
7954	TIAN AN CHINA I	0.001%	98.821%
7955	LI PENG ENTERPR	0.001%	98.822%
7956	PT PAN INDONESIA	0.001%	98.823%
7957	GENTING PLANTA	0.001%	98.824%
7958	SHOEI CO LTD	0.001%	98.825%
7959	BPOST SA	0.001%	98.826%
7960	NUFLARE TECHNOL	0.001%	98.827%
7961	TA CHEN STAINLE	0.001%	98.827%
7962	O-NET COMMUNICA	0.001%	98.828%
7963	CHINA TELECOM C	0.001%	98.829%
7964	SYMPHONY HLDGS	0.001%	98.830%
7965	Minerva SA	0.001%	98.831%
7966	CK LIFE SCIENCE	0.001%	98.832%
7967	CHN INTL CAP (H	0.001%	98.833%
7968	BUDIMEX	0.001%	98.834%
7969	MAGNUM BERHAD	0.001%	98.835%
7970	REGAL REIT	0.001%	98.836%
7971	GS RETAIL CO LT	0.001%	98.837%
7972	UNIVERSAL ROBIN	0.001%	98.838%
7973	BORYSZEW SA	0.001%	98.839%
7974	EASTERN & ORIEN	0.001%	98.840%
7975	MALAYSIAN RES C	0.001%	98.841%
7976	VARDHMAN TEXTIL	0.001%	98.842%
7977	IWAICOSMO HLDGS	0.001%	98.843%
7978	WONIK IPS CO LT	0.001%	98.844%
7979	LIBBEY INC COMMON STOCK USD.01	0.001%	98.845%
7980	VALID SOLUCOES	0.001%	98.845%
7981	SILICON WORKS	0.001%	98.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	NOVATEK OAO	0.001%	98.847%
7983	EMLAK KONUT GYO	0.001%	98.848%
7984	YEUN CHYANG IND	0.001%	98.849%
7985	RICH DEVELOPMEN	0.001%	98.850%
7986	DARFON ELECTRON	0.001%	98.851%
7987	DAISAN BANK	0.001%	98.852%
7988	AIRPORT CITY LT	0.001%	98.853%
7989	TEKKEN CORP	0.001%	98.854%
7990	RINNAI CORP	0.001%	98.855%
7991	HELLENIC EXCH H	0.001%	98.856%
7992	KAWADA TECHNOLO	0.001%	98.857%
7993	NOBLE GROUP LTD	0.001%	98.858%
7994	FUKUSHIMA BANK	0.001%	98.859%
7995	FISERV INC SR UNSECURED 06/20 2.7	0.001%	98.860%
7996	HUADIAN FUXIN E	0.001%	98.861%
7997	LIANHUA SUPERMA	0.001%	98.861%
7998	ASAHI CO LTD	0.001%	98.862%
7999	HANWHA NON-LIFE	0.001%	98.863%
8000	DEXCOM INC COMMON STOCK USD.001	0.001%	98.864%
8001	CITYCHAMP WATCH	0.001%	98.865%
8002	GLAXOSMITHKLINE	0.001%	98.866%
8003	VILLAGE SUPERMA	0.001%	98.867%
8004	ASIA PACIFIC TE	0.001%	98.868%
8005	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.869%
8006	ASIA STD INTL G	0.001%	98.870%
8007	ALDERMORE GROUP	0.001%	98.871%
8008	TOYO WHARF & W	0.001%	98.872%
8009	LECTRA SYSTEMES	0.001%	98.873%
8010	HOTEL SHILLA	0.001%	98.874%
8011	SILVER LAKE RES	0.001%	98.875%
8012	MIRATI THERAPEU	0.001%	98.875%
8013	CSBC CORPORATIO	0.001%	98.876%
8014	OPERA SOFTWARE	0.001%	98.877%
8015	QINGLING MOTORS	0.001%	98.878%
8016	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.879%
8017	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.880%
8018	ANTENA 3 DE TEL	0.001%	98.881%
8019	ORIENT SEMICOND	0.001%	98.882%
8020	KPIT TECHNOLOGI	0.001%	98.883%
8021	NIPPON CARBIDE	0.001%	98.884%
8022	PERSEUS MINING	0.001%	98.885%
8023	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.886%
8024	KITA-NIPPON BAN	0.001%	98.887%
8025	TAKACHIHO ELECT	0.001%	98.887%
8026	CURRO HOLDINGS	0.001%	98.888%
8027	ZHENGZHOU COAL	0.001%	98.889%
8028	PAYPOINT	0.001%	98.890%
8029	ALTIVM LTD	0.001%	98.891%
8030	FEED ONE CO LTD	0.001%	98.892%
8031	DECEUNINCK	0.001%	98.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	KANTO TSUKUBA B	0.001%	98.894%
8033	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.895%
8034	YEONG GUAN ENER	0.001%	98.896%
8035	FUJICCO CO	0.001%	98.897%
8036	NIPPON YUSOKI C	0.001%	98.898%
8037	PANIN FINANCIAL	0.001%	98.899%
8038	UNILEVER PLC	0.001%	98.899%
8039	NIPPON KINZOKU	0.001%	98.900%
8040	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.901%
8041	PURE TECHNOLOGI	0.001%	98.902%
8042	GLOBAL MEDIACOM	0.001%	98.903%
8043	SELECT HARVESTS	0.001%	98.904%
8044	STANDARD FOODS	0.001%	98.905%
8045	DR REDDYS LABS	0.001%	98.906%
8046	FALCK RENEWABLE	0.001%	98.907%
8047	INTERNATIONAL S	0.001%	98.908%
8048	TOWER SEMICONDU	0.001%	98.909%
8049	MANDOM CORP	0.001%	98.910%
8050	BANK HANDLOWY W	0.001%	98.910%
8051	NICE-SYSTEMS LT	0.001%	98.911%
8052	GENESIS ENERGY	0.001%	98.912%
8053	MANILA WATER CO	0.001%	98.913%
8054	HANWHA SECS	0.001%	98.914%
8055	ADVAN CO LTD	0.001%	98.915%
8056	ONOKEN CO LTD	0.001%	98.916%
8057	DENYO CO	0.001%	98.917%
8058	KAMEDA SEIKA CO	0.001%	98.918%
8059	HOWA MACHINERY	0.001%	98.919%
8060	BOSIDENG INTL H	0.001%	98.920%
8061	NEC CAPITAL SOL	0.001%	98.920%
8062	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.921%
8063	BASSO INDUSTRY	0.001%	98.922%
8064	ANEST IWATA COR	0.001%	98.923%
8065	WPP AUNZ LTD	0.001%	98.924%
8066	CATHAY CONST	0.001%	98.925%
8067	SAMSUNG CARD	0.001%	98.926%
8068	CHINA ELEC OPTI	0.001%	98.927%
8069	BESALCO SA	0.001%	98.928%
8070	WAKACHIKU CONST	0.001%	98.929%
8071	ZIX CORP COMMON STOCK USD.01	0.001%	98.930%
8072	RADIUM LIFE TEC	0.001%	98.930%
8073	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	98.931%
8074	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.932%
8075	NIIT TECHNOLOGI	0.001%	98.933%
8076	YUEXIU TRANSPOR	0.001%	98.934%
8077	UNIQUE ENGINEER	0.001%	98.935%
8078	RELIANCE HOME F	0.001%	98.936%
8079	PASONA GROUP IN	0.001%	98.937%
8080	KURA CORPORATIO	0.001%	98.938%
8081	MALAYSIAN PACIF	0.001%	98.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	SMA SOLAR TECHN	0.001%	98.939%
8083	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.940%
8084	ARDMORE SHIPPIN	0.001%	98.941%
8085	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.942%
8086	SHIPPING CP IND	0.001%	98.943%
8087	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.944%
8088	AUBAY	0.001%	98.945%
8089	YICHANG HEC CHA	0.001%	98.946%
8090	SOLOCAL GROUP	0.001%	98.947%
8091	TK DEVELOPMENT	0.001%	98.948%
8092	CHINA MERCHANTS	0.001%	98.948%
8093	FAIRWOOD HOLDIN	0.001%	98.949%
8094	mitsui + CO LTD SPONS ADR ADR	0.001%	98.950%
8095	AFFIN HLDGS BHD	0.001%	98.951%
8096	GIKEN LTD	0.001%	98.952%
8097	GUARARAPES CONF	0.001%	98.953%
8098	TODA KOGYO CORP	0.001%	98.954%
8099	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.955%
8100	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.956%
8101	SOCO INTERNATIO	0.001%	98.956%
8102	COSCO CORPORATI	0.001%	98.957%
8103	SHRIRAM CITY UN	0.001%	98.958%
8104	GLOBAL&YUASA BA	0.001%	98.959%
8105	YUMESHIN HOLDIN	0.001%	98.960%
8106	AURAS TECHNOLOG	0.001%	98.961%
8107	GUANGSHEN RAILW	0.001%	98.962%
8108	CIA DE SANEAMEN	0.001%	98.963%
8109	IWAKI & CO LTD	0.001%	98.964%
8110	TELEKOM MALAYSI	0.001%	98.964%
8111	CGN MEIYA POWER	0.001%	98.965%
8112	GET NICE HOLDIN	0.001%	98.966%
8113	TCL MULTIMEDIA	0.001%	98.967%
8114	KOPIN CORP COMMON STOCK USD.01	0.001%	98.968%
8115	WASION METERS G	0.001%	98.969%
8116	ALPHA CORP	0.001%	98.970%
8117	YINSON HOLDINGS	0.001%	98.971%
8118	FORUS S.A.	0.001%	98.972%
8119	MARUWA UNYU	0.001%	98.972%
8120	AJ RENT CAR	0.001%	98.973%
8121	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.974%
8122	POCKET CARD CO	0.001%	98.975%
8123	ATLAS FINANCIAL	0.001%	98.976%
8124	KYODO PRINTING	0.001%	98.977%
8125	YADEA GROUP HOL	0.001%	98.978%
8126	SUNWAY REAL EST	0.001%	98.979%
8127	DYNAPACK INTL T	0.001%	98.979%
8128	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.980%
8129	RAYSEARCH LABOR	0.001%	98.981%
8130	HANA MICROELECT	0.001%	98.982%
8131	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	GAMEHOST INC	0.001%	98.984%
8133	ASAHI KOGYOSHA	0.001%	98.985%
8134	F-SECURE OYJ	0.001%	98.986%
8135	UNIZYX HOLDING	0.001%	98.987%
8136	SANOH INDUSTRIA	0.001%	98.987%
8137	STUDIO ALICE CO	0.001%	98.988%
8138	KAVERI SEED CO	0.001%	98.989%
8139	FRASERS CENTREP	0.001%	98.990%
8140	NIPPON KOEI CO	0.001%	98.991%
8141	SIAM GLOBAL HOU	0.001%	98.992%
8142	TOA CORP	0.001%	98.993%
8143	OSJB HOLDINGS C	0.001%	98.994%
8144	STS SEMICONDUCT	0.001%	98.994%
8145	GFT TECHNOLOGY	0.001%	98.995%
8146	CREDITO REAL SA	0.001%	98.996%
8147	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.997%
8148	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.998%
8149	ON-BRIGHT ELECT	0.001%	98.999%
8150	PADINI HLDGS BH	0.001%	99.000%
8151	CRAWFORD & CO	0.001%	99.001%
8152	CONCORD NEW ENE	0.001%	99.001%
8153	YAT SING HOLDIN	0.001%	99.002%
8154	TONAMI HOLDINGS	0.001%	99.003%
8155	TUBACEX SA	0.001%	99.004%
8156	HIRATA CORP	0.001%	99.005%
8157	CAIRO COMMUNICA	0.001%	99.006%
8158	TSUGAMI CORP	0.001%	99.007%
8159	COWELL E HOLDIN	0.001%	99.007%
8160	OILES CORPORATI	0.001%	99.008%
8161	AUST WORLDWIDE	0.001%	99.009%
8162	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.010%
8163	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.011%
8164	NORWEGIAN FINAN	0.001%	99.012%
8165	DONGJIN SEMICHE	0.001%	99.013%
8166	MATSUDA SANGYO	0.001%	99.014%
8167	TAIWAN LAND DEV	0.001%	99.014%
8168	STANDARD LIFE I	0.001%	99.015%
8169	MIE BANK LTD/TH	0.001%	99.016%
8170	MPACT LIMITED	0.001%	99.017%
8171	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.018%
8172	SEKERBANK	0.001%	99.019%
8173	BEIJING URBAN C	0.001%	99.020%
8174	O LUXE HOLDINGS	0.001%	99.020%
8175	NIPPON VALQUA I	0.001%	99.021%
8176	IDEC CORPORATIO	0.001%	99.022%
8177	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.023%
8178	HAICHANG HOLDIN	0.001%	99.024%
8179	MBK PCL	0.001%	99.025%
8180	YG ENTERTAINMEN	0.001%	99.026%
8181	YASUDA WAREHOUS	0.001%	99.026%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	METAIR INVESTME	0.001%	99.027%
8183	BELLAMY'S AUSTR	0.001%	99.028%
8184	MEISEI INDUSTRI	0.001%	99.029%
8185	PACT GROUP HOLD	0.001%	99.030%
8186	VAN LANSCHOT NV	0.001%	99.031%
8187	UNITED ENERGY G	0.001%	99.032%
8188	BALRAMPUR CHINI	0.001%	99.032%
8189	SUNONWEALTH ELE	0.001%	99.033%
8190	TIPCO ASPHALT P	0.001%	99.034%
8191	TOKYO ENERGY&SY	0.001%	99.035%
8192	CHEVALIER INTL	0.001%	99.036%
8193	BRACK CAPITAL P	0.001%	99.037%
8194	UNIVERSAL CEMEN	0.001%	99.038%
8195	MITSUUROKO CO L	0.001%	99.038%
8196	JAPAN PETROLEUM	0.001%	99.039%
8197	STARTS PROCEED	0.001%	99.040%
8198	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.041%
8199	BANGKOK CHAIN H	0.001%	99.042%
8200	AVIC INTL HOLD	0.001%	99.043%
8201	ARES ALLERGY HO	0.001%	99.044%
8202	MARS ENGINEERIN	0.001%	99.044%
8203	MOSHIMOSHI HOTL	0.001%	99.045%
8204	AMUSE INC	0.001%	99.046%
8205	MACA LIMITED	0.001%	99.047%
8206	HARIMA CHEMICAL	0.001%	99.048%
8207	PRECIOUS SHIPPI	0.001%	99.049%
8208	VANACHAI GROUP	0.001%	99.050%
8209	AIPHONE CO	0.001%	99.050%
8210	HUSQVARNA AB	0.001%	99.051%
8211	RENTIAN TECHNOL	0.001%	99.052%
8212	SHN EXPRESSWAY	0.001%	99.053%
8213	RYODEN TRADING	0.001%	99.054%
8214	DELTA-GALIL IND	0.001%	99.055%
8215	INAGEYA CO LTD	0.001%	99.055%
8216	GLOBE TRADE CEN	0.001%	99.056%
8217	SOGO MEDICAL CO	0.001%	99.057%
8218	WAH LEEIndustr	0.001%	99.058%
8219	TOPBI INTERNATI	0.001%	99.059%
8220	JINLI GROUP HOL	0.001%	99.060%
8221	STARTEK INC	0.001%	99.060%
8222	CHAIN STORE OKU	0.001%	99.061%
8223	ARENA REIT	0.001%	99.062%
8224	SEMPERIT AG HOL	0.001%	99.063%
8225	LA DORIA SPA	0.001%	99.064%
8226	NONG SHIM HOLDI	0.001%	99.065%
8227	ESUN HOLDINGS L	0.001%	99.066%
8228	ASAHI ORGANIC C	0.001%	99.066%
8229	SOLAR APPLIED M	0.001%	99.067%
8230	LOPEZ HOLDINGS	0.001%	99.068%
8231	HYUNDAI ROTEM C	0.001%	99.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	SHREE CEMENT LT	0.001%	99.070%
8233	TENWOW INTL HLD	0.001%	99.071%
8234	JIMOTO HLDGS IN	0.001%	99.071%
8235	BIJOU BRIGITTE	0.001%	99.072%
8236	CTT-CORREIOS DE	0.001%	99.073%
8237	K&O ENERGY GROU	0.001%	99.074%
8238	WHAN IN PHARMAC	0.001%	99.075%
8239	TAIHO KOGYO	0.001%	99.076%
8240	YAHAGI CONST CO	0.001%	99.076%
8241	JUST DIAL LTD	0.001%	99.077%
8242	E.I.D.-PARRY(IN	0.001%	99.078%
8243	SCHAEFFLER AG P	0.001%	99.079%
8244	TAMEDIA AG	0.001%	99.080%
8245	DOMETIC GROUP A	0.001%	99.081%
8246	HOEGH LNG HOLDI	0.001%	99.081%
8247	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.082%
8248	SHINKONG INSURA	0.001%	99.083%
8249	CARDNO LIMITED	0.001%	99.084%
8250	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.085%
8251	TOYO ELECTRIC	0.001%	99.085%
8252	KOLAO HOLDINGS	0.001%	99.086%
8253	ICHINEN CO LTD	0.001%	99.087%
8254	GROUPE CRIT	0.001%	99.088%
8255	CHINA OCEANWIDE	0.001%	99.089%
8256	WOORI BANK SPON ADR ADR	0.001%	99.090%
8257	GLOBAL POWER SY	0.001%	99.090%
8258	Y G-1	0.001%	99.091%
8259	SUNDRAM FASTNER	0.001%	99.092%
8260	FONTERRA SHAREH	0.001%	99.093%
8261	SUZLON ENERGY L	0.001%	99.094%
8262	TURKCELL ILETIS	0.001%	99.095%
8263	HKBN LTD	0.001%	99.095%
8264	RAIN INDUSTRIES	0.001%	99.096%
8265	AHRESTY CORP	0.001%	99.097%
8266	SUPERMAX CORPOR	0.001%	99.098%
8267	ATSUGI NYLON IN	0.001%	99.099%
8268	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.100%
8269	NOKIA CORP ADR	0.001%	99.100%
8270	KEIYO CO	0.001%	99.101%
8271	CHINA SANJIANG	0.001%	99.102%
8272	SHANGHAI DASHEN	0.001%	99.103%
8273	TAIWAN PCB TECH	0.001%	99.104%
8274	NEXT CO LTD	0.001%	99.104%
8275	CHINA AIRCRAFT	0.001%	99.105%
8276	FULLTECH FIBER	0.001%	99.106%
8277	GIGASTORAGE COR	0.001%	99.107%
8278	KEC INTERNATION	0.001%	99.108%
8279	MESOBLAST LTD	0.001%	99.109%
8280	KISCO CORP	0.001%	99.109%
8281	STOCK SPIRITS G	0.001%	99.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	BRIGHT SMART SE	0.001%	99.111%
8283	CITY TELECOM (H	0.001%	99.112%
8284	BR PROPERTIES S	0.001%	99.113%
8285	EH1 CAR SERVICES SPON ADR ADR USD.001	0.001%	99.113%
8286	EREX CO LTD	0.001%	99.114%
8287	LIAN BENG GROUP	0.001%	99.115%
8288	CORONA CORP	0.001%	99.116%
8289	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.117%
8290	AMARA RAJA BATT	0.001%	99.118%
8291	TOHO TITANIUM C	0.001%	99.118%
8292	LEALEA ENTERPRI	0.001%	99.119%
8293	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.120%
8294	CRH PLC	0.001%	99.121%
8295	JAPAN CASH MACH	0.001%	99.122%
8296	INNOTECH CORP	0.001%	99.122%
8297	MEDIA PRIMA BHD	0.001%	99.123%
8298	HEUNG-A SHIPPIN	0.001%	99.124%
8299	NICHIRIN CO LTD	0.001%	99.125%
8300	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.126%
8301	PVR LTD	0.001%	99.126%
8302	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.127%
8303	JUNGFRAUBAHN HL	0.001%	99.128%
8304	XEROX CORP 4.07	0.001%	99.129%
8305	CHICONY POWER T	0.001%	99.130%
8306	HI-P INTERNATIO	0.001%	99.130%
8307	REBOSIS PROPERT	0.001%	99.131%
8308	KOMATSU SEIREN	0.001%	99.132%
8309	HELBOR EMPREEND	0.001%	99.133%
8310	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.134%
8311	LAOX CO	0.001%	99.134%
8312	CONSTRUTORA TEN	0.001%	99.135%
8313	CITY LODGE HOTE	0.001%	99.136%
8314	WATAMI FOOD SER	0.001%	99.137%
8315	GOCOMPARE.COM G	0.001%	99.138%
8316	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.138%
8317	AIXTRON SE	0.001%	99.139%
8318	ROAD KING INFRA	0.001%	99.140%
8319	CEDAR WOODS PRO	0.001%	99.141%
8320	APT SATELLITE	0.001%	99.142%
8321	MEDIGENE AG	0.001%	99.142%
8322	HINDUSTAN CONST	0.001%	99.143%
8323	VIRBAC	0.001%	99.144%
8324	EIKEN CHEMICAL	0.001%	99.145%
8325	BGF RETAIL CO L	0.001%	99.146%
8326	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.147%
8327	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.147%
8328	INFO SVS INTL	0.001%	99.148%
8329	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.149%
8330	FUJIMI INC	0.001%	99.150%
8331	OPUS GROUP AB	0.001%	99.151%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.151%
8333	HOPEWELL HIGHWA	0.001%	99.152%
8334	INFRAESTRUCTURA	0.001%	99.153%
8335	POONGSAN HOLDIN	0.001%	99.154%
8336	IMMSI SPA	0.001%	99.154%
8337	LEASINVEST REAL	0.001%	99.155%
8338	GUOLIAN SECURIT	0.001%	99.156%
8339	ODFJELL DRILLIN	0.001%	99.157%
8340	LH FINANCIAL GR	0.001%	99.158%
8341	TELSTRA CORP-AD	0.001%	99.158%
8342	CHU KONG SHIPPI	0.001%	99.159%
8343	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.160%
8344	EUROCASH SA	0.001%	99.161%
8345	ZINWELL CORP	0.001%	99.162%
8346	KYOKUTO SECURIT	0.001%	99.162%
8347	BATU KAWAN BHD	0.001%	99.163%
8348	EHWA TECHNOLOGI	0.001%	99.164%
8349	TAIWAN SOGO SHI	0.001%	99.165%
8350	SANEI ARCHITECT	0.001%	99.166%
8351	OHSO FOOD SERV	0.001%	99.166%
8352	ADATA TECHNOLOG	0.001%	99.167%
8353	TOMOKU CO	0.001%	99.168%
8354	ASCENDIS HEALTH	0.001%	99.169%
8355	KONGSBERG GRUPP	0.001%	99.170%
8356	HAKUTO CO	0.001%	99.170%
8357	CHIYODA INTEGRE	0.001%	99.171%
8358	OYO CORPORATION	0.001%	99.172%
8359	CHIBA KOGYO BAN	0.001%	99.173%
8360	YOMIURI LAND CO	0.001%	99.174%
8361	HANSEN TECHNOLO	0.001%	99.174%
8362	SILVER GRANT IN	0.001%	99.175%
8363	TYMAN PLC	0.001%	99.176%
8364	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.177%
8365	LAI SUN GARMENT	0.001%	99.177%
8366	ALARKO HOLDINGS	0.001%	99.178%
8367	JW PHARMACEUTIC	0.001%	99.179%
8368	MILLS ESTRUTURA	0.001%	99.180%
8369	CREATE SD HOLDI	0.001%	99.181%
8370	VINDA INTERNATI	0.001%	99.181%
8371	ATRIA GROUP PLC	0.001%	99.182%
8372	ALICO INC COMMON STOCK USD1.0	0.001%	99.183%
8373	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.184%
8374	PLAYMATES TOYS	0.001%	99.185%
8375	WIZ SOL CORR DE	0.001%	99.185%
8376	HNA HLDGS GP CO	0.001%	99.186%
8377	SAETA YIELD SA	0.001%	99.187%
8378	TIGA PILAR SEJA	0.001%	99.188%
8379	OMAXE LTD	0.001%	99.188%
8380	SK TELECOM	0.001%	99.189%
8381	QUESTERRE ENERG	0.001%	99.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	BOLSA DE VALOR	0.001%	99.191%
8383	KITANO CONST CO	0.001%	99.192%
8384	KYOBO SECURITIE	0.001%	99.192%
8385	TV AZTECA	0.001%	99.193%
8386	DIOS FASTIGHETE	0.001%	99.194%
8387	SWANCOR	0.001%	99.195%
8388	EAST CAPITAL EX	0.001%	99.195%
8389	KAROON GAS AUST	0.001%	99.196%
8390	FRANCE BED HOLD	0.001%	99.197%
8391	EHEALTH INC COMMON STOCK USD.001	0.001%	99.198%
8392	HOLTEK SEMICOND	0.001%	99.199%
8393	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.199%
8394	CMIC HOLDINGS C	0.001%	99.200%
8395	PC JEWELLER LIM	0.001%	99.201%
8396	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.202%
8397	HONG KONG AIRCR	0.001%	99.202%
8398	FREUND CORP	0.001%	99.203%
8399	CHUNG HWA PULP	0.001%	99.204%
8400	BERJAYA SPORTS	0.001%	99.205%
8401	FURUSATO INDUST	0.001%	99.205%
8402	ZENG HSING INDL	0.001%	99.206%
8403	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.207%
8404	CARLO CAVAZZI H	0.001%	99.208%
8405	POLYPLEX THAILA	0.001%	99.209%
8406	MICROBIO CO LTD	0.001%	99.209%
8407	QLIRO GROUP AB	0.001%	99.210%
8408	CRAWFORD & CO	0.001%	99.211%
8409	MINOR INTL	0.001%	99.212%
8410	LACTO JAPAN CO	0.001%	99.212%
8411	HARBOUR CENTRE	0.001%	99.213%
8412	BANCO DE BOGOTA	0.001%	99.214%
8413	PHX ENERGY SERV	0.001%	99.215%
8414	PINGUELY-HAULOT	0.001%	99.215%
8415	KOMBASSAN HOLDI	0.001%	99.216%
8416	F@N COMMUNICATI	0.001%	99.217%
8417	MARUZEN SHOWA U	0.001%	99.218%
8418	TOKYO ROPE MFG	0.001%	99.219%
8419	VALUE PARTNERS	0.001%	99.219%
8420	ISRA VISION AG	0.001%	99.220%
8421	FOXTONS GROUP P	0.001%	99.221%
8422	L&K ENGINEERING	0.001%	99.222%
8423	ALEXANDER FORBE	0.001%	99.222%
8424	RENAISSANCE INC	0.001%	99.223%
8425	NISSHIN FUDOSAN	0.001%	99.224%
8426	CENTRAL SPORTS	0.001%	99.225%
8427	SA SA INTL HLDG	0.001%	99.225%
8428	SCHIBSTED ASA	0.001%	99.226%
8429	EXMAR	0.001%	99.227%
8430	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.228%
8431	COMBA TELECOM S	0.001%	99.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	SCHALTBAU HOLDI	0.001%	99.229%
8433	MEDCO ENERGI IN	0.001%	99.230%
8434	KANEMATSU ELEC	0.001%	99.231%
8435	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.231%
8436	FINOLEX INDUSTR	0.001%	99.232%
8437	CHIP ENG SENG C	0.001%	99.233%
8438	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.234%
8439	DAIKOKU DENKI C	0.001%	99.235%
8440	FERRARI NV	0.001%	99.235%
8441	STO AG-PREFERRE	0.001%	99.236%
8442	ADANI ENTERPRIS	0.001%	99.237%
8443	ACTRON TECHNOLO	0.001%	99.238%
8444	RIKEN KEIKI CO	0.001%	99.238%
8445	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.239%
8446	mitsubishi PAPE	0.001%	99.240%
8447	SINKO INDUSTRIE	0.001%	99.241%
8448	EDREAMS ODIGEO	0.001%	99.241%
8449	PT PAKUWON JATI	0.001%	99.242%
8450	CAMBIAN GROUP P	0.001%	99.243%
8451	KAS BANK	0.001%	99.244%
8452	FORTIS HLTH (IN	0.001%	99.244%
8453	NOHMI BOSAI	0.001%	99.245%
8454	NITTO KOHKI CO	0.001%	99.246%
8455	ELBIT SYSTEMS L	0.001%	99.247%
8456	AA PLC	0.001%	99.247%
8457	INTL GAME SYSTE	0.001%	99.248%
8458	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.249%
8459	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.250%
8460	KNM GROUP BERHA	0.001%	99.250%
8461	MOMO INC SPON ADR ADR USD.0001	0.001%	99.251%
8462	DONG-A ST CO LT	0.001%	99.252%
8463	KURIMOTO	0.001%	99.253%
8464	KIRKLAND S INC COMMON STOCK	0.001%	99.253%
8465	DFS FURNITURE L	0.001%	99.254%
8466	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.255%
8467	TRUE NORTH COMM	0.001%	99.256%
8468	SIOEN INDUSTRIE	0.001%	99.256%
8469	KANGDA INTERNAT	0.001%	99.257%
8470	NOEVIR HOLDINGS	0.001%	99.258%
8471	TELE COLUMBUS A	0.001%	99.259%
8472	TOKYO THEATRES	0.001%	99.259%
8473	NAGATANIEN CO L	0.001%	99.260%
8474	PRUMO LOGISTICA	0.001%	99.261%
8475	MOBILEPHONE TEL	0.001%	99.262%
8476	WESTGOLD RESOUR	0.001%	99.262%
8477	HUA HAN BIO-PHA	0.001%	99.263%
8478	HANSOL CHEMICAL	0.001%	99.264%
8479	AVIC INTERNATIO	0.001%	99.265%
8480	IHH HEALTHCARE	0.001%	99.265%
8481	ADCOCK INGRAM H	0.001%	99.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	MERITZ FINANCIA	0.001%	99.267%
8483	CYFROWY POLSAT	0.001%	99.268%
8484	NL INDUSTRIES	0.001%	99.268%
8485	TOKYO KEIKI INC	0.001%	99.269%
8486	ABILITY ENTERPR	0.001%	99.270%
8487	SWCC SHOWA HOLD	0.001%	99.271%
8488	RONSHINE CHINA	0.001%	99.271%
8489	SM INVESTMENTS	0.001%	99.272%
8490	MICO LTD	0.001%	99.273%
8491	H+H INTERNATION	0.001%	99.274%
8492	ECKERT & ZIEGLE	0.001%	99.274%
8493	ICOM INCORPORAT	0.001%	99.275%
8494	ENNOCONN CORP	0.001%	99.276%
8495	S.M. ENTERTAINM	0.001%	99.276%
8496	BASLER AG	0.001%	99.277%
8497	SPIRE HEALTHCAR	0.001%	99.278%
8498	BIRLA CORP LTD	0.001%	99.279%
8499	ASUNARO AOKI CO	0.001%	99.279%
8500	AIRASIA X BHD	0.001%	99.280%
8501	IJT TECHNOLOGY	0.001%	99.281%
8502	TUAN SING HLDGS	0.001%	99.282%
8503	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.282%
8504	TURVO INTERNATI	0.001%	99.283%
8505	GENESIS LAND DE	0.001%	99.284%
8506	GATEWAY DISTRIP	0.001%	99.285%
8507	XINJIANG XINXIN	0.001%	99.285%
8508	JALUX INC	0.001%	99.286%
8509	SUN INTL LTD	0.001%	99.287%
8510	HELLENIC PETROL	0.001%	99.288%
8511	GUJARAT MINERAL	0.001%	99.288%
8512	KEPCO PLANT SER	0.001%	99.289%
8513	YUGANG INTL	0.001%	99.290%
8514	OLAV THON EIEND	0.001%	99.290%
8515	AOC HOLDINGS IN	0.001%	99.291%
8516	CHINA XLX FERTI	0.001%	99.292%
8517	UNITECH PRINTED	0.001%	99.293%
8518	SUNG KWANG BEND	0.001%	99.293%
8519	JAPAN AIRPORT T	0.001%	99.294%
8520	MATSUI CONST CO	0.001%	99.295%
8521	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.296%
8522	TECHNOPRO HLDGS	0.001%	99.296%
8523	AKITA DRILLING	0.001%	99.297%
8524	TACHIBANA ELETE	0.001%	99.298%
8525	F&A AQUA HOLDIN	0.001%	99.298%
8526	MIMASU SEMICOND	0.001%	99.299%
8527	EAGLE NICE INTE	0.001%	99.300%
8528	COMMUNISIS PLC	0.001%	99.301%
8529	JK TYRE & INDUS	0.001%	99.301%
8530	AMOT INVESTMENT	0.001%	99.302%
8531	SOBHA LIMITED	0.001%	99.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	HUNG POO CONSTR	0.001%	99.304%
8533	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.304%
8534	ITOCHU SHOKUHIN	0.001%	99.305%
8535	ALMA MEDIA CORP	0.001%	99.306%
8536	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	99.307%
8537	CASETEK HOLDING	0.001%	99.307%
8538	KANAGAWA CHUO K	0.001%	99.308%
8539	CENIT AG SYSTEM	0.001%	99.309%
8540	MPI CORPORATION	0.001%	99.309%
8541	JAPAN MATERIAL	0.001%	99.310%
8542	SEOHEE CONSTRUC	0.001%	99.311%
8543	SAM YOUNG ELECT	0.001%	99.312%
8544	SUNSHINE 10	0.001%	99.312%
8545	FENIX OUTDOOR I	0.001%	99.313%
8546	SUNSPRING METAL	0.001%	99.314%
8547	LAND & HOUSE PU	0.001%	99.314%
8548	CHUKYO BANK	0.001%	99.315%
8549	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.316%
8550	TA ENTERPRISE B	0.001%	99.317%
8551	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.317%
8552	NIHON KAGAKU SA	0.001%	99.318%
8553	IWASAKI ELECTRI	0.001%	99.319%
8554	COGOBUY GROUP	0.001%	99.319%
8555	OKINAWA CELLULA	0.001%	99.320%
8556	CHUETSU PULP&PA	0.001%	99.321%
8557	ESPRINET SPA	0.001%	99.322%
8558	TOKYO ELECTRON	0.001%	99.322%
8559	ELETROPAULO MET	0.001%	99.323%
8560	HOTEL PROPERTY	0.001%	99.324%
8561	SINCERE NAVIGAT	0.001%	99.324%
8562	KROSAKI CORP	0.001%	99.325%
8563	DORO AB	0.001%	99.326%
8564	GEK GROUP OF CO	0.001%	99.327%
8565	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.327%
8566	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.328%
8567	MALAYAN CEMENT	0.001%	99.329%
8568	LUNDIN GOLD INC	0.001%	99.329%
8569	HYFLUX LTD	0.001%	99.330%
8570	MEIKO NETWORK J	0.001%	99.331%
8571	FJ NEXT CO LTD	0.001%	99.332%
8572	FARADAY TECHNOL	0.001%	99.332%
8573	ZUMTOBEL AG	0.001%	99.333%
8574	CONVOY FINANCIA	0.001%	99.334%
8575	NIEN MADE ENTER	0.001%	99.334%
8576	JIANGNAN GROUP	0.001%	99.335%
8577	FUJI PHARM CO L	0.001%	99.336%
8578	PHARMAENGINE IN	0.001%	99.336%
8579	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.001%	99.337%
8580	HILONG HOLDING	0.001%	99.338%
8581	ILSHIN SPINNING	0.001%	99.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.339%
8583	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.340%
8584	ISELECT LTD	0.001%	99.341%
8585	CELLNEX TELECOM	0.001%	99.341%
8586	HONEYS CO LTD	0.001%	99.342%
8587	SHANDONG XINHUA	0.001%	99.343%
8588	TOYO RADIATOR C	0.001%	99.343%
8589	ASHIMORI INDUST	0.001%	99.344%
8590	ENF TECHNOLOGY	0.001%	99.345%
8591	STAR CRUISES LT	0.001%	99.346%
8592	SSANGYONG MOTOR	0.001%	99.346%
8593	HENGXING	0.001%	99.347%
8594	KAWAI MUSICAL I	0.001%	99.348%
8595	CREATE RESTAURA	0.001%	99.348%
8596	LIFETECH SCIENT	0.001%	99.349%
8597	HASTINGS GROUP	0.001%	99.350%
8598	SHENYIN WANGUO(0.001%	99.350%
8599	CARDINAL ENERGY	0.001%	99.351%
8600	KNOW IT AB	0.001%	99.352%
8601	TREVI FINANZIAR	0.001%	99.352%
8602	NIHON CHOUZAI C	0.001%	99.353%
8603	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.354%
8604	GRO-BELS CO LTD	0.001%	99.355%
8605	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.355%
8606	SUNGCHANG ENTER	0.001%	99.356%
8607	NITTOC CONST CO	0.001%	99.357%
8608	UNIDEN CORP	0.001%	99.357%
8609	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.358%
8610	PRONEXUS INC	0.001%	99.359%
8611	SUMMIT R/EST HL	0.001%	99.359%
8612	RADEX-HERAKLITH	0.001%	99.360%
8613	XIABUXIABU CATE	0.001%	99.361%
8614	GRUPO AVAL ACCI	0.001%	99.361%
8615	DELTA PROPERTY	0.001%	99.362%
8616	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.363%
8617	REGIS HEALTHCAR	0.001%	99.363%
8618	TOYO SECURITIES	0.001%	99.364%
8619	BASTIDE LE CONF	0.001%	99.365%
8620	VILLA WORLD LTD	0.001%	99.365%
8621	ENERGA SA	0.001%	99.366%
8622	KANADEN CORP	0.001%	99.367%
8623	OCEAN-LAND GROU	0.001%	99.368%
8624	YUNGSHIN GLOBAL	0.001%	99.368%
8625	SCHIBSTED ASA	0.001%	99.369%
8626	AIZAWA SECURITI	0.001%	99.370%
8627	JIAYUAN INTERNA	0.001%	99.370%
8628	RASSINI SAB DE	0.001%	99.371%
8629	C UYEMURA & CO	0.001%	99.372%
8630	TIANGONG INTERN	0.001%	99.372%
8631	PROACT IT GROUP	0.001%	99.373%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	BANCO SANTANDER CHILE ADR ADR	0.001%	99.374%
8633	METALLURGICAL C	0.001%	99.374%
8634	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.375%
8635	TOWER BERSAMA I	0.001%	99.376%
8636	ASKA PHARMACEU	0.001%	99.376%
8637	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.377%
8638	BING-GRAE	0.001%	99.378%
8639	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	99.378%
8640	LIFESTYLE CHINA	0.001%	99.379%
8641	KYOSAN ELECTRIC	0.001%	99.380%
8642	QINHUANGDAO POR	0.001%	99.380%
8643	P S CORPORATION	0.001%	99.381%
8644	KEIHANSHIN RL	0.001%	99.382%
8645	SHENGJING BANK	0.001%	99.382%
8646	JAPAN MEDICAL D	0.001%	99.383%
8647	NISSUI PHARM CO	0.001%	99.384%
8648	SABATE DIOSOS	0.001%	99.384%
8649	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.385%
8650	CYBERTAN TECHNO	0.001%	99.386%
8651	YAKUODO CO LTD	0.001%	99.386%
8652	GUJARAT NARM	0.001%	99.387%
8653	GRUPO NUTRESA S	0.001%	99.388%
8654	KINKI NIPPON TO	0.001%	99.388%
8655	TAIKO BANK	0.001%	99.389%
8656	HANNSTAR BOARD	0.001%	99.390%
8657	KENON HLDGS LTD	0.001%	99.390%
8658	HIROSE ELECTRIC	0.001%	99.391%
8659	GODO STEEL	0.001%	99.392%
8660	SANYO ELEC RAIL	0.001%	99.392%
8661	SKANDIABANKEN A	0.001%	99.393%
8662	ITC PROPERTIES	0.001%	99.394%
8663	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.394%
8664	DAOU DATA CORP	0.001%	99.395%
8665	PAN JIT INTERNA	0.001%	99.396%
8666	CHINA ALL ACCES	0.001%	99.396%
8667	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.397%
8668	ZIG SHENG INDL	0.001%	99.398%
8669	MONOGATARI CORP	0.001%	99.398%
8670	UNITECH LIMITED	0.001%	99.399%
8671	SERCO GROUP	0.001%	99.400%
8672	AGUAS ANDINAS S	0.001%	99.400%
8673	TOTAL ACCESS CO	0.001%	99.401%
8674	DELEK AUTOMOTIV	0.001%	99.402%
8675	OPPENHEIMER HLD	0.001%	99.402%
8676	TAEWOONG CO	0.001%	99.403%
8677	DYNAGREEN ENVIR	0.001%	99.404%
8678	SILICONWARE PRE	0.001%	99.404%
8679	ON THE BEACH GR	0.001%	99.405%
8680	NAMHAE CHEMICAL	0.001%	99.406%
8681	SOUNDWILL HOLDI	0.001%	99.406%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	KWANG DONG PHAR	0.001%	99.407%
8683	SBW	0.001%	99.408%
8684	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.408%
8685	PALIBURG HOLDIN	0.001%	99.409%
8686	BIOTEST AG	0.001%	99.410%
8687	KATO WORKS CO	0.001%	99.410%
8688	JACKPOTJOY PLC	0.001%	99.411%
8689	CIE FINANCIER T	0.001%	99.412%
8690	TI FINANCIAL HO	0.001%	99.412%
8691	CEMENTOS ARGOS	0.001%	99.413%
8692	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.414%
8693	BEIJING ENT MED	0.001%	99.414%
8694	JHSF PARTICIPAC	0.001%	99.415%
8695	HISAKA WORKS LT	0.001%	99.416%
8696	JAPAN BUSINESS	0.001%	99.416%
8697	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.417%
8698	PW MEDTECH GROU	0.001%	99.418%
8699	HARDINGE INC	0.001%	99.418%
8700	IVE GROUP LTD	0.001%	99.419%
8701	YOMEISHU SEIZO	0.001%	99.419%
8702	SC ASSET CORPOR	0.001%	99.420%
8703	NAKAMURAYA CO L	0.001%	99.421%
8704	TOYO CORPORATIO	0.001%	99.421%
8705	NIHON TOKUSHU T	0.001%	99.422%
8706	G-7 HOLDINGS IN	0.001%	99.423%
8707	DATALOGIC SPA	0.001%	99.423%
8708	XP POWER LTD	0.001%	99.424%
8709	OSK HOLDINGS BH	0.001%	99.425%
8710	PCM INC COMMON STOCK USD.001	0.001%	99.425%
8711	BEST PACIFIC IN	0.001%	99.426%
8712	EXEL INDUSTRIES	0.001%	99.427%
8713	KUANGCHI SCIENC	0.001%	99.427%
8714	BW PLANTATION	0.001%	99.428%
8715	KAWASAN INDS JA	0.001%	99.429%
8716	CAPRO CORPN	0.001%	99.429%
8717	SERVCORP	0.001%	99.430%
8718	LOTUS BAKERIES	0.001%	99.430%
8719	I-NET CORP	0.001%	99.431%
8720	INTERPARK CORP	0.001%	99.432%
8721	JAPAN PILE CORP	0.001%	99.432%
8722	DALRADIAN RESOU	0.001%	99.433%
8723	OROCOBRE LTD	0.001%	99.434%
8724	COPEL PARANA EN	0.001%	99.434%
8725	ELECNOR SA	0.001%	99.435%
8726	CNA GR PHAR	0.001%	99.436%
8727	KOATSU GAS KOGY	0.001%	99.436%
8728	MARVELOUS AQL I	0.001%	99.437%
8729	UNION BANK OF P	0.001%	99.438%
8730	ABG SUNDAL COLL	0.001%	99.438%
8731	CIVEO CORP	0.001%	99.439%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	POYA CO LTD	0.001%	99.439%
8733	NITTO SEIKO CO	0.001%	99.440%
8734	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.441%
8735	OTOKAR OTOMOTIV	0.001%	99.441%
8736	FUSION PARTNERS	0.001%	99.442%
8737	PAL CO LTD	0.001%	99.443%
8738	METALS X LTD	0.001%	99.443%
8739	TAKAOKA TOKO HL	0.001%	99.444%
8740	SEA HOLDINGS LT	0.001%	99.445%
8741	CHORI CO LTD	0.001%	99.445%
8742	INTERSERVE PLC	0.001%	99.446%
8743	TIANJIN DEVMT H	0.001%	99.446%
8744	WESTAR ENERGY I	0.001%	99.447%
8745	KINGSWAY FINANC	0.001%	99.448%
8746	TOP SPRING INTL	0.001%	99.448%
8747	EMPEROR WATCH A	0.001%	99.449%
8748	SUGIMOTO & CO L	0.001%	99.450%
8749	CLEANUP CORP	0.001%	99.450%
8750	FEINTOOL INTERN	0.001%	99.451%
8751	CABCHARGE AUSTR	0.001%	99.451%
8752	SANYO SHOKAI	0.001%	99.452%
8753	ATOM CORPORATIO	0.001%	99.453%
8754	KYOKUYO CO LTD	0.001%	99.453%
8755	TUNE INS HOLDIN	0.001%	99.454%
8756	TOFAS TURK OTOM	0.001%	99.455%
8757	AJIS CO LTD	0.001%	99.455%
8758	SOC BAINS DE ME	0.001%	99.456%
8759	SINOSOFT TECHNO	0.001%	99.457%
8760	FORMOSAN RUBBER	0.001%	99.457%
8761	NAUTILUS MINERA	0.001%	99.458%
8762	JANOME SEWING M	0.001%	99.458%
8763	GNCO	0.001%	99.459%
8764	HENGDELI HOLDIN	0.001%	99.460%
8765	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.460%
8766	TOYO KOHAN CO	0.001%	99.461%
8767	GUJARAT FLUOROC	0.001%	99.462%
8768	mitsui matsushi	0.001%	99.462%
8769	ACBEL POLYTECH	0.001%	99.463%
8770	TOA DORO KOGYO	0.001%	99.463%
8771	SCIENTEX BERHAD	0.001%	99.464%
8772	NIPPON FINE CHE	0.001%	99.465%
8773	KITAGAWA IRON W	0.001%	99.465%
8774	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.466%
8775	ICHIKOHIndustr	0.001%	99.467%
8776	GUNNEBO AB	0.001%	99.467%
8777	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.468%
8778	GILLETTE INDIA	0.001%	99.468%
8779	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.469%
8780	BYUCKSAN CORP	0.001%	99.470%
8781	SHINYOUNG SECS	0.001%	99.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	TAKIRON CO	0.001%	99.471%
8783	DOOSAN ENGINE C	0.001%	99.471%
8784	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.472%
8785	TOHO CO LTD	0.001%	99.473%
8786	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.473%
8787	CHUANGS CONS IN	0.001%	99.474%
8788	HUGEL INC	0.001%	99.475%
8789	CYBERDYNE INC	0.001%	99.475%
8790	mitsui home co	0.001%	99.476%
8791	ARIAKE JAPAN CO	0.001%	99.476%
8792	APPLIED DEVELOP	0.001%	99.477%
8793	WELLING HOLD LT	0.001%	99.478%
8794	SANY HEAVY EQUI	0.001%	99.478%
8795	KITO CORP	0.001%	99.479%
8796	FUJI KIKO CO LT	0.001%	99.479%
8797	HANMI PHARM CO	0.001%	99.480%
8798	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.481%
8799	EKORNES ASA	0.001%	99.481%
8800	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.482%
8801	BIMB HLDGS BERH	0.001%	99.483%
8802	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.483%
8803	QAF LTD	0.001%	99.484%
8804	PNE WIND AG	0.001%	99.484%
8805	HADERA PAPER LT	0.001%	99.485%
8806	SABANA SHARIAH	0.001%	99.486%
8807	DONG AH TIRE&RU	0.001%	99.486%
8808	ACTIA GROUP	0.001%	99.487%
8809	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.487%
8810	MAEZAWA KYUSO I	0.001%	99.488%
8811	GLOBE UNION IND	0.001%	99.489%
8812	PACIFIC HOSPITA	0.001%	99.489%
8813	NATORI CO LTD	0.001%	99.490%
8814	SCHAFFNER HOLDI	0.001%	99.490%
8815	SHINWA KAIUN	0.001%	99.491%
8816	CENTROTEC SUSTA	0.001%	99.492%
8817	BROOKFIELD REAL	0.001%	99.492%
8818	ORIENTAL BK OF	0.001%	99.493%
8819	FOOSUNG CO LTD	0.001%	99.493%
8820	DEOLEO SA	0.001%	99.494%
8821	GUANGDONG KELON	0.001%	99.495%
8822	SVENSKA HANDELS	0.001%	99.495%
8823	U-SHIN	0.001%	99.496%
8824	STP & I PCL-FOR	0.001%	99.496%
8825	ARGAN SA	0.001%	99.497%
8826	GOLDEN LAND PRO	0.001%	99.498%
8827	ABOITIZ POWER C	0.001%	99.498%
8828	SARTORIUS STEDI	0.001%	99.499%
8829	MATSUI SECURITI	0.001%	99.499%
8830	NIPPON SHARYO	0.001%	99.500%
8831	MAXIS BHD	0.001%	99.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.501%
8833	OSAKA ORGANIC C	0.001%	99.502%
8834	RESTAURANT BRAN	0.001%	99.502%
8835	LEIFHEIT AG	0.001%	99.503%
8836	ALTISOURCE PORT	0.001%	99.504%
8837	HILTON FOOD GRO	0.001%	99.504%
8838	EUGENE INVS&SEC	0.001%	99.505%
8839	ASALEO CARE LTD	0.001%	99.505%
8840	SKELLERUP HOLDI	0.001%	99.506%
8841	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.507%
8842	TECHNOVATOR INT	0.001%	99.507%
8843	SAMART CORP PCL	0.001%	99.508%
8844	MARKETECH INTL	0.001%	99.508%
8845	FUJIJURA RUBBER	0.001%	99.509%
8846	TMAC RESOURCES	0.001%	99.510%
8847	ING BANK SLASKI	0.001%	99.510%
8848	HSIN KUANG STEE	0.001%	99.511%
8849	CNQC INTERNATIO	0.001%	99.511%
8850	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.512%
8851	MUCKLOW(A&J) GR	0.001%	99.513%
8852	LOTTE NON-LIFE	0.001%	99.513%
8853	HARIM CO LTD	0.001%	99.514%
8854	AGABANG&COMPANY	0.001%	99.514%
8855	ABC ARBITRAGE	0.001%	99.515%
8856	BAYSIDE LAND CO	0.001%	99.516%
8857	ALLAHABAD BANK	0.001%	99.516%
8858	RIKEN TECHNOS C	0.001%	99.517%
8859	NIPPON YAKIN KO	0.001%	99.517%
8860	HO TUNG CHEMICA	0.001%	99.518%
8861	NIHON ESLEAD CO	0.001%	99.518%
8862	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.519%
8863	SHINAGAWA REFRA	0.001%	99.520%
8864	MAHLE METAL LEV	0.001%	99.520%
8865	KISWIRE LTD	0.001%	99.521%
8866	OCTODEC	0.001%	99.521%
8867	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.522%
8868	CAL-COMP ELECTR	0.001%	99.523%
8869	TOM TAILOR HOLD	0.001%	99.523%
8870	HYUNDAI CONSTRU	0.001%	99.524%
8871	SHIN NIPPON AIR	0.001%	99.524%
8872	ASCENDAS INDIA	0.001%	99.525%
8873	NAPHTHA ISRAEL	0.001%	99.525%
8874	HOOSIERS HOLDIN	0.001%	99.526%
8875	UNION BANK OF I	0.001%	99.527%
8876	BORUSAN BORU	0.001%	99.527%
8877	RAUBEX GROUP LT	0.001%	99.528%
8878	HONG FOK CORP	0.001%	99.528%
8879	URTHECAST CORP	0.001%	99.529%
8880	EMCORE CORP COMMON STOCK	0.001%	99.530%
8881	TAKEEI CORPORAT	0.001%	99.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	GRAND BAOXIN AU	0.001%	99.531%
8883	PRICER AB	0.001%	99.531%
8884	FLEURY MICHON	0.001%	99.532%
8885	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.532%
8886	AKER AMERICAN S	0.001%	99.533%
8887	ZUIKO CORP	0.001%	99.534%
8888	AMATA CORP PUBL	0.001%	99.534%
8889	SHINSEGAE FOOD	0.001%	99.535%
8890	CONNECT GROUP	0.001%	99.535%
8891	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.536%
8892	GUN EI CHEM IND	0.001%	99.536%
8893	DOTTIKON ES HOL	0.001%	99.537%
8894	RAMELIUS RESOUR	0.001%	99.538%
8895	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.538%
8896	YUSHIRO CHEMICA	0.001%	99.539%
8897	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.539%
8898	ESSITY AKTIEBOL	0.001%	99.540%
8899	RIGHT-ON CO	0.001%	99.540%
8900	CENTURIA METROP	0.001%	99.541%
8901	CENTURY CITY IN	0.001%	99.542%
8902	KRS CORPORATION	0.001%	99.542%
8903	MAXVALU TOKAI C	0.001%	99.543%
8904	ROMANDE ENERGIE	0.001%	99.543%
8905	TRAVELZOO COMMON STOCK USD.01	0.001%	99.544%
8906	ENTRA ASA	0.001%	99.544%
8907	NIPPON CONCRETE	0.001%	99.545%
8908	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.546%
8909	DE LICACY INDUS	0.001%	99.546%
8910	HANKUK CARBON C	0.001%	99.547%
8911	SPACE CO LTD	0.001%	99.547%
8912	SIRTEC INTERNAT	0.001%	99.548%
8913	NAN HAI CORPORA	0.001%	99.548%
8914	FURUNO ELECTRIC	0.001%	99.549%
8915	RHYTHM WATCH CO	0.001%	99.550%
8916	TOA OIL CO LTD	0.001%	99.550%
8917	BANQUE CANTONAL	0.001%	99.551%
8918	BONHEUR ASA	0.001%	99.551%
8919	CHINA ORIENTAL	0.001%	99.552%
8920	TOKYO RAKUTENCH	0.001%	99.552%
8921	HFA HOLDINGS LI	0.001%	99.553%
8922	PRIMO WATER CORP COMMON STOCK	0.001%	99.554%
8923	VETOQUINOL SA	0.001%	99.554%
8924	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.555%
8925	NETMIND FINANCI	0.001%	99.555%
8926	LIVART CO LTD	0.001%	99.556%
8927	NZ REFINING CO	0.001%	99.556%
8928	SHIBUSAWA W'HOU	0.001%	99.557%
8929	YUME INC COMMON STOCK USD.001	0.001%	99.557%
8930	SURYA CITRA MED	0.001%	99.558%
8931	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	SAC'S BAR HOLDI	0.001%	99.559%
8933	CHIYODA CO	0.001%	99.560%
8934	STAMFORD LAND	0.001%	99.560%
8935	GRAND KOREA LEI	0.001%	99.561%
8936	SWEDISH ORPHAN	0.001%	99.561%
8937	ICHIYOSHI SECS	0.001%	99.562%
8938	JOHN LAING GROU	0.001%	99.562%
8939	NIPPON DENWA SH	0.001%	99.563%
8940	TIVOLI A/S	0.001%	99.564%
8941	CHINA NEW TOWN	0.001%	99.564%
8942	VA TECH WABAG L	0.001%	99.565%
8943	ORGANO	0.001%	99.565%
8944	BUMRUNGRAD HOPT	0.001%	99.566%
8945	SUPALAI PCL-NVD	0.001%	99.566%
8946	AVANCE GAS HOLD	0.001%	99.567%
8947	POSCO ICT CO LT	0.001%	99.567%
8948	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.568%
8949	ERAWAN GROUP	0.001%	99.569%
8950	ELEC DE STRASBO	0.001%	99.569%
8951	GREAT PANTHER S	0.001%	99.570%
8952	ARTNATURE INC	0.001%	99.570%
8953	ADO Group Ltd	0.001%	99.571%
8954	MINMETALS LAND	0.001%	99.571%
8955	NS SHOPPING CO	0.001%	99.572%
8956	PLAZZA AG REG A	0.001%	99.572%
8957	ANHUI EXPRESSWA	0.001%	99.573%
8958	TOP FRONTIER IN	0.001%	99.573%
8959	US Wire Order	0.001%	99.574%
8960	JAPAN TRANSCITY	0.001%	99.575%
8961	KWALITY LTD	0.001%	99.575%
8962	HARIM HOLDINGS	0.001%	99.576%
8963	MAEZAWA KASEI I	0.001%	99.576%
8964	APCB INC	0.001%	99.577%
8965	FUJI CORP LTD/O	0.001%	99.577%
8966	S&T DYNAMICS CO	0.001%	99.578%
8967	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.578%
8968	TOSHO PRINTING	0.001%	99.579%
8969	THERMADOR GROUP	0.001%	99.579%
8970	MITANI SEKISAN	0.001%	99.580%
8971	ALPS LOGISTICS	0.001%	99.581%
8972	BAOYE GROUP CO	0.001%	99.581%
8973	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	99.582%
8974	NZX LTD	0.001%	99.582%
8975	JASTRZEBSKA SPO	0.001%	99.583%
8976	BIGBEN INTERACT	0.001%	99.583%
8977	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.584%
8978	COLLINS FOOD LT	0.001%	99.584%
8979	MISAWA HOMES HO	0.001%	99.585%
8980	LUMENS CO LTD	0.001%	99.585%
8981	SHINAGAWA FUEL	0.001%	99.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	GRUH FINANCE	0.001%	99.587%
8983	JAGRAN PRAKASHA	0.001%	99.587%
8984	TORISHIMA PUMP	0.001%	99.588%
8985	TECK RESOURCES	0.001%	99.588%
8986	PARROT	0.001%	99.589%
8987	TAMBURI INVESTM	0.001%	99.589%
8988	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.590%
8989	MICROPORT SCIEN	0.001%	99.590%
8990	ICHIA TECHNOLOG	0.001%	99.591%
8991	DAIKOKUTENBUSSA	0.001%	99.591%
8992	EIDAI CO.LTD.	0.001%	99.592%
8993	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.592%
8994	CLS HOLDINGS PL	0.001%	99.593%
8995	NHPC LTD	0.001%	99.594%
8996	CEGEDIM	0.001%	99.594%
8997	GENKY STORES IN	0.001%	99.595%
8998	CHIPMOS TECHNOL	0.001%	99.595%
8999	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.596%
9000	PFIZER LTD	0.001%	99.596%
9001	MANZ AUTOMATION	0.001%	99.597%
9002	COLOUR LIFE SER	0.001%	99.597%
9003	NICHIBAN CO	0.001%	99.598%
9004	BLUE DART EXPRE	0.001%	99.598%
9005	TOEI ANIMATION	0.001%	99.599%
9006	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.599%
9007	ELDERS LTD	0.001%	99.600%
9008	EMPERIA HOLDING	0.001%	99.600%
9009	CARLSBERG BREWE	0.001%	99.601%
9010	COSEL CO	0.001%	99.601%
9011	SUMMIT ASCENT H	0.001%	99.602%
9012	HUCHEMS FINE CH	0.001%	99.603%
9013	MITO SECURITIES	0.001%	99.603%
9014	LUBELSKI WEGIEL	0.001%	99.604%
9015	THYE MING INDUS	0.001%	99.604%
9016	MIKUNI CORP	0.001%	99.605%
9017	MCPHERSONS LTD	0.001%	99.605%
9018	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.606%
9019	ODELIC CO LTD	0.001%	99.606%
9020	DISH TV INDIA L	0.001%	99.607%
9021	FOURLIS S.A.	0.001%	99.607%
9022	THAICOM PUBLIC	0.001%	99.608%
9023	IWATSUKA CONFEC	0.001%	99.608%
9024	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.609%
9025	EGUARANTEE INC.	0.001%	99.609%
9026	QUALITAS CONTOL	0.001%	99.610%
9027	HEG LIMITED	0.001%	99.610%
9028	TAT HONG HOLDIN	0.001%	99.611%
9029	JW HOLDINGS COR	0.001%	99.611%
9030	NISHIKAWA RUBBE	0.001%	99.612%
9031	SOCOVEDSA SA	0.001%	99.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	EAST WEST BANKI	0.001%	99.613%
9033	REIS INC COMMON STOCK USD.01	0.001%	99.614%
9034	BOURBON SA	0.001%	99.614%
9035	TECNISA SA	0.001%	99.615%
9036	GUOCO GROUP	0.001%	99.615%
9037	PROTO CORP	0.001%	99.616%
9038	ECLERX SERVICES	0.001%	99.616%
9039	PAN INTL INDL	0.001%	99.617%
9040	ANADOLU SIGORTA	0.001%	99.617%
9041	HIOKI EE CORP	0.001%	99.618%
9042	SEKONIX CO LTD	0.001%	99.618%
9043	FARMSCO	0.001%	99.619%
9044	SESODA CORP	0.001%	99.619%
9045	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.620%
9046	VIJAYA BANK	0.001%	99.620%
9047	TRIVENI ENGINEE	0.001%	99.621%
9048	TAMARACK VALLEY	0.001%	99.621%
9049	HUNTSWORTH PLC	0.001%	99.622%
9050	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.622%
9051	ELECTRA CONSUME	0.001%	99.623%
9052	NAMYANG DAIRY P	0.001%	99.623%
9053	VIEWWORKS CO LTD	0.001%	99.624%
9054	AUSTBROKERS HLD	0.001%	99.624%
9055	FERROLIGAS FERB	0.001%	99.625%
9056	WUS PRINTD CIRC	0.001%	99.625%
9057	AIRPORT FACILIT	0.001%	99.626%
9058	CARE PROPERTY I	0.001%	99.626%
9059	AINSWORTH GAME	0.001%	99.627%
9060	GRUPO SECURITY	0.001%	99.627%
9061	HYUNDAI HCN CO	0.001%	99.628%
9062	YORK WATER CO COMMON STOCK	0.001%	99.628%
9063	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.629%
9064	DIC ASSET AG	0.001%	99.629%
9065	MAEDA KOSEN CO.	0.001%	99.630%
9066	MATSUYA CO (TOK	0.001%	99.630%
9067	ENDO LIGHTING C	0.001%	99.631%
9068	BANGKOK BANK	0.001%	99.631%
9069	AMADEUS FIRE AG	0.001%	99.632%
9070	JAPAN RADIO CO	0.001%	99.632%
9071	VIA HOLDINGS IN	0.001%	99.633%
9072	VIRGIN AUSTRALI	0.001%	99.633%
9073	SHANGHAI FUDAN	0.001%	99.634%
9074	SAWADA HOLDINGS	0.000%	99.634%
9075	HC INTERNATIONAL	0.000%	99.635%
9076	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.635%
9077	CHUNGHWA PICTUR	0.000%	99.636%
9078	CANVEST ENVIRON	0.000%	99.636%
9079	DISTELL GROUP L	0.000%	99.637%
9080	CIMSA	0.000%	99.637%
9081	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	RINGER HUT CO L	0.000%	99.638%
9083	ROSENBAUER INTE	0.000%	99.639%
9084	SK SECURITIES C	0.000%	99.639%
9085	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.640%
9086	TOMOE ENGINEERI	0.000%	99.640%
9087	CSE GLOBAL LIMI	0.000%	99.641%
9088	JMS CO	0.000%	99.641%
9089	RASA INDUSTRIES	0.000%	99.642%
9090	SAMPO CORP	0.000%	99.642%
9091	LAURENT-PERRIER	0.000%	99.643%
9092	YOULCHON CHEMIC	0.000%	99.643%
9093	ANN JOO RESOURC	0.000%	99.644%
9094	SHOEI FOODS COR	0.000%	99.644%
9095	GRUPO SANDBORNS	0.000%	99.645%
9096	MORY INDUSTRIES	0.000%	99.645%
9097	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.646%
9098	FIRST TRACTOR C	0.000%	99.646%
9099	AMPER SA	0.000%	99.647%
9100	TEST RESEARCH I	0.000%	99.647%
9101	FUJIKURA KASEI	0.000%	99.648%
9102	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.648%
9103	ICHIKEN CO LTD	0.000%	99.649%
9104	CHENNAI PETROLE	0.000%	99.649%
9105	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.650%
9106	KSL HLDGS BERHA	0.000%	99.650%
9107	MAMEZOU	0.000%	99.651%
9108	SENSHUKAI CO	0.000%	99.651%
9109	VIEL ET COMPAGN	0.000%	99.652%
9110	TPV TECHNOLOGY	0.000%	99.652%
9111	F&F COMPANY	0.000%	99.653%
9112	MOBILEZONE HOLD	0.000%	99.653%
9113	CARLIT HOLDINGS	0.000%	99.654%
9114	ELITEGROUP COMP	0.000%	99.654%
9115	WONDERFUL SKY F	0.000%	99.655%
9116	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.655%
9117	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.655%
9118	SICHUAN EXPRESS	0.000%	99.656%
9119	BK OF GREECE	0.000%	99.656%
9120	ALINCO INC	0.000%	99.657%
9121	RASSINI SAB DE	0.000%	99.657%
9122	EVERGREEN INTL	0.000%	99.658%
9123	KOMATSU WALL IN	0.000%	99.658%
9124	BANK BUKOPIN PT	0.000%	99.659%
9125	SPRING REAL EST	0.000%	99.659%
9126	CENTRAL SEC PAT	0.000%	99.660%
9127	ULKER BISKUVI S	0.000%	99.660%
9128	EM-TECH CO LTD	0.000%	99.661%
9129	AROTECH CORP COMMON STOCK USD.01	0.000%	99.661%
9130	LPKF LASER & EL	0.000%	99.662%
9131	DHIPAYA INSURAN	0.000%	99.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	CHONGKUNDANG	0.000%	99.663%
9133	ORBIS	0.000%	99.663%
9134	MARUBUN CORP	0.000%	99.664%
9135	TELEFONICA CZEC	0.000%	99.664%
9136	LATTICE SEMICON	0.000%	99.665%
9137	AYGAZ	0.000%	99.665%
9138	GROUP LEASE PUB	0.000%	99.666%
9139	CHINA METAL INT	0.000%	99.666%
9140	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.666%
9141	MIE KOTSU GP HL	0.000%	99.667%
9142	ENERGY FUELS INC COMMON STOCK	0.000%	99.667%
9143	DAEWOONG CO LTD	0.000%	99.668%
9144	EVEREST TEXTILE	0.000%	99.668%
9145	COUNTRYWIDE	0.000%	99.669%
9146	LUMAX INTERNATI	0.000%	99.669%
9147	BOUSTEAD SINGAP	0.000%	99.670%
9148	EQT HOLDINGS LT	0.000%	99.670%
9149	HEXAGON COMPOSI	0.000%	99.671%
9150	GFPT PCL	0.000%	99.671%
9151	SAFEWAY INC	0.000%	99.672%
9152	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.672%
9153	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.673%
9154	JAPFA LTD	0.000%	99.673%
9155	RM PLC	0.000%	99.674%
9156	ATTACQ LTD	0.000%	99.674%
9157	FANG HOLDINGS LTD ADR ADR	0.000%	99.674%
9158	MOTHERCARE	0.000%	99.675%
9159	YTL POWER INTL	0.000%	99.675%
9160	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.676%
9161	CHAMBAL FER	0.000%	99.676%
9162	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.677%
9163	KYUNG DONG NAVI	0.000%	99.677%
9164	SANKYO SEIKO CO	0.000%	99.678%
9165	ID LOGISTICS GR	0.000%	99.678%
9166	SAMSUNG ENGINEE	0.000%	99.679%
9167	TAUNG GOLD INTE	0.000%	99.679%
9168	FUSO PHARM	0.000%	99.680%
9169	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.680%
9170	KOBE BUSSAN CO	0.000%	99.680%
9171	INBODY CO LTD	0.000%	99.681%
9172	CHUO SPRING CO	0.000%	99.681%
9173	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.682%
9174	EVN AG	0.000%	99.682%
9175	DUSTIN GROUP AB	0.000%	99.683%
9176	WING ON CO INT	0.000%	99.683%
9177	ROCKY BRANDS INC COMMON STOCK	0.000%	99.684%
9178	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.684%
9179	ELECTRICITY GEN	0.000%	99.685%
9180	KATHMANDU HOLDI	0.000%	99.685%
9181	SHANGHAI PRIME	0.000%	99.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	LE BELIER	0.000%	99.686%
9183	DEUTSCHE BANK M	0.000%	99.686%
9184	CENTRAL AUTO	0.000%	99.687%
9185	ASPO OYJ	0.000%	99.687%
9186	DAEJAN HOLDINGS	0.000%	99.688%
9187	HUANG HSIANG CO	0.000%	99.688%
9188	ACNB CORP COMMON STOCK USD2.5	0.000%	99.689%
9189	INDS BACHOCO SA	0.000%	99.689%
9190	PRIMA INDUSTRIE	0.000%	99.690%
9191	SHANGHAI FUDAN-	0.000%	99.690%
9192	CLEAR MEDIA	0.000%	99.691%
9193	COOKPAD INC	0.000%	99.691%
9194	UNIFIN FINANCIE	0.000%	99.691%
9195	UNION TOOL CO	0.000%	99.692%
9196	BERLI JUCKER CO	0.000%	99.692%
9197	HITRON TECHNOLO	0.000%	99.693%
9198	MIDLAND REALTY	0.000%	99.693%
9199	HUDACO INDUSTRI	0.000%	99.694%
9200	NICK SCALI LTD	0.000%	99.694%
9201	NIHON DEMPA KOG	0.000%	99.695%
9202	HILAN LTD	0.000%	99.695%
9203	KT CORP SP ADR ADR	0.000%	99.696%
9204	THORN GROUP LTD	0.000%	99.696%
9205	CLEAR CHANNEL O	0.000%	99.696%
9206	KARO PHARMA AB	0.000%	99.697%
9207	KERRY TJ LOGIST	0.000%	99.697%
9208	SPRINGLAND INTE	0.000%	99.698%
9209	SECHE ENVIRONNE	0.000%	99.698%
9210	MARUSAN SECUR	0.000%	99.699%
9211	MAXIM POWER COR	0.000%	99.699%
9212	CN T L GAS	0.000%	99.700%
9213	IC COMPANYS	0.000%	99.700%
9214	KALPATARU POWER	0.000%	99.700%
9215	KYUNGBANG LTD	0.000%	99.701%
9216	SUMINOE TEXTILE	0.000%	99.701%
9217	MIRAE ASSET LIF	0.000%	99.702%
9218	OSTASIATISKE KO	0.000%	99.702%
9219	SOITEC	0.000%	99.703%
9220	TRANSCOM WORLDW	0.000%	99.703%
9221	COSLIGHT TECH I	0.000%	99.704%
9222	MAOYE INTL HOLD	0.000%	99.704%
9223	SUPALAI PCL WTS	0.000%	99.704%
9224	HOKKO CHEMICAL	0.000%	99.705%
9225	SRV GROUP OYJ	0.000%	99.705%
9226	COLLECTION HOUS	0.000%	99.706%
9227	MALAYAN FLOUR M	0.000%	99.706%
9228	SINDO RICOH	0.000%	99.707%
9229	TAIWAN FU HSING	0.000%	99.707%
9230	INABA SEISAKUSH	0.000%	99.708%
9231	BOE VARITRONIX	0.000%	99.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	PUBLIC FINANCIA	0.000%	99.708%
9233	ORBITE TECHNOLO	0.000%	99.709%
9234	MUHAK CO LTD	0.000%	99.709%
9235	MELBOURNE IT	0.000%	99.710%
9236	CHINA LNG GROUP	0.000%	99.710%
9237	WARSAW STOCK EX	0.000%	99.711%
9238	COOLPAD GROUP L	0.000%	99.711%
9239	CK POWER PCL	0.000%	99.712%
9240	MR MAX CORP	0.000%	99.712%
9241	ASX LTD	0.000%	99.712%
9242	HIRAKAWA HEWTEC	0.000%	99.713%
9243	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.713%
9244	STRATTEC SECURI	0.000%	99.714%
9245	WERELDHAVE BELG	0.000%	99.714%
9246	KEE TAI PROPERT	0.000%	99.715%
9247	GUJARAT PIPAVAV	0.000%	99.715%
9248	YAMATANE CORP N	0.000%	99.715%
9249	FUJITA KANKO IN	0.000%	99.716%
9250	AEON CO. (M) BH	0.000%	99.716%
9251	KEY COFFEE INC	0.000%	99.717%
9252	MASTER GLORY GR	0.000%	99.717%
9253	YASHILI INTL HL	0.000%	99.718%
9254	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.718%
9255	HOUSTON WIRE &	0.000%	99.719%
9256	TSUTSUMI JEWELR	0.000%	99.719%
9257	DIRECT INSURANC	0.000%	99.719%
9258	REALIA BUSINESS	0.000%	99.720%
9259	INDOFOOD AGRI R	0.000%	99.720%
9260	TCI CO LTD	0.000%	99.721%
9261	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.721%
9262	GOOD-YEAR	0.000%	99.722%
9263	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.722%
9264	MERAFAE RESOURCE	0.000%	99.722%
9265	DONGWON INDUSTR	0.000%	99.723%
9266	YAMAMURA GLASS	0.000%	99.723%
9267	HIGHLIGHT COMMU	0.000%	99.724%
9268	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.724%
9269	HANJIN HEAVY IN	0.000%	99.725%
9270	DAE-IL CORP	0.000%	99.725%
9271	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.725%
9272	LOW & BONAR PLC	0.000%	99.726%
9273	ALVIVA HOLDINGS	0.000%	99.726%
9274	KAWASHO GECOSS	0.000%	99.727%
9275	PLAYMATES HOLDI	0.000%	99.727%
9276	SINTEX INDUSTRI	0.000%	99.728%
9277	NIPPON KANZAI C	0.000%	99.728%
9278	HUMAX CO LTD	0.000%	99.728%
9279	BMTC GROUP INC	0.000%	99.729%
9280	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.729%
9281	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	FLOW TRADERS	0.000%	99.730%
9283	WEST HOLDINGS C	0.000%	99.731%
9284	1ST SHANGHAI IN	0.000%	99.731%
9285	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.731%
9286	SHOFU INC	0.000%	99.732%
9287	ROXGOLD INC	0.000%	99.732%
9288	EXCEL CO LTD	0.000%	99.733%
9289	GRUPO LALA SAB	0.000%	99.733%
9290	BOER POWER HOLD	0.000%	99.733%
9291	KLCC PROPERTY H	0.000%	99.734%
9292	SEPTENI CO LTD	0.000%	99.734%
9293	EMPRESA DE ENER	0.000%	99.735%
9294	UCO BANK	0.000%	99.735%
9295	KSB AG	0.000%	99.736%
9296	FIELDS CORP	0.000%	99.736%
9297	FAR EAST ORCH	0.000%	99.736%
9298	COLABOR GROUP I	0.000%	99.737%
9299	MAHINDRA CIE AU	0.000%	99.737%
9300	mitsui MINING C	0.000%	99.738%
9301	SAJO INDUSTRIES	0.000%	99.738%
9302	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	99.739%
9303	FOLLI FOLLIE GP	0.000%	99.739%
9304	NORDJYSKE BANK	0.000%	99.739%
9305	AMVIG HOLDINGS	0.000%	99.740%
9306	OHASHI TECHNICA	0.000%	99.740%
9307	ELNUSA TBK	0.000%	99.741%
9308	NOMURA CO LTD	0.000%	99.741%
9309	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.741%
9310	ASCENCIO	0.000%	99.742%
9311	UBM DEVELOPMENT	0.000%	99.742%
9312	VAN DE VELDE	0.000%	99.743%
9313	BANK PEMBANGUNA	0.000%	99.743%
9314	MAX INDIA LTD/N	0.000%	99.744%
9315	ISENTIA GROUP L	0.000%	99.744%
9316	V1 GROUP LTD	0.000%	99.744%
9317	TRISURA GROUP LTD COMMON STOCK	0.000%	99.745%
9318	BRASILAGRO	0.000%	99.745%
9319	SHINKAWA	0.000%	99.746%
9320	ALBARAKA TURK K	0.000%	99.746%
9321	PLANET PAYMENT	0.000%	99.746%
9322	NISSEI ASB MACH	0.000%	99.747%
9323	NICOX	0.000%	99.747%
9324	TAMURA TAIKO HL	0.000%	99.748%
9325	DAISYO CORP	0.000%	99.748%
9326	TER BEKE SA	0.000%	99.749%
9327	MANI INC	0.000%	99.749%
9328	ENERGIEDIENST H	0.000%	99.749%
9329	ICHIBANYA CO LT	0.000%	99.750%
9330	IEI INTEGRATION	0.000%	99.750%
9331	KOZA ALTIN ISLE	0.000%	99.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	ANGLO-EASTN PLA	0.000%	99.751%
9333	ELANDERS AB	0.000%	99.751%
9334	ITALIAN-THAI DE	0.000%	99.752%
9335	REPCO HOME FINA	0.000%	99.752%
9336	VITEC GROUP	0.000%	99.753%
9337	SBS MEDIA HOLDI	0.000%	99.753%
9338	OIL INDIA LTD	0.000%	99.753%
9339	VIOHALCO SA	0.000%	99.754%
9340	SYNDICATE BANK	0.000%	99.754%
9341	KONAKA CO LTD	0.000%	99.755%
9342	TIPTREE INC COMMON STOCK USD.001	0.000%	99.755%
9343	CSS INDUSTRIES	0.000%	99.755%
9344	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.756%
9345	ASIA POLYMER	0.000%	99.756%
9346	BANK OF KAOHSIU	0.000%	99.757%
9347	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.757%
9348	NIPPON HUME PIP	0.000%	99.757%
9349	INUI GLOBAL LOG	0.000%	99.758%
9350	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.000%	99.758%
9351	ELAN MICROELECT	0.000%	99.759%
9352	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.759%
9353	SURUGA CO LTD	0.000%	99.759%
9354	PROMOTORA DE IN	0.000%	99.760%
9355	DALIAN PORT (PD	0.000%	99.760%
9356	FALCO BIOSYSTEM	0.000%	99.761%
9357	CAYMAN ENGLE Y I	0.000%	99.761%
9358	LIPPO CHINA RES	0.000%	99.761%
9359	MONASH IVF GRP	0.000%	99.762%
9360	THAI STANLEY EL	0.000%	99.762%
9361	TAKIHYO CO LTD	0.000%	99.763%
9362	GUJARAT ALKALIE	0.000%	99.763%
9363	INDOSAT TBK PT	0.000%	99.763%
9364	HARBIN BANK CO	0.000%	99.764%
9365	OP FINANCIAL IN	0.000%	99.764%
9366	OLVI	0.000%	99.765%
9367	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.765%
9368	ALTECH CORP	0.000%	99.765%
9369	YOUNG POONG COR	0.000%	99.766%
9370	TONG-TAI MACHIN	0.000%	99.766%
9371	COOPER ENERGY L	0.000%	99.767%
9372	KH VATEC	0.000%	99.767%
9373	NAGAWA CO LTD	0.000%	99.767%
9374	OENON HOLDINGS	0.000%	99.768%
9375	MODERNLAND REAL	0.000%	99.768%
9376	HIRANO TECSEED	0.000%	99.769%
9377	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.769%
9378	ENKA INSAAT VE	0.000%	99.769%
9379	DCM SHRIRAM LTD	0.000%	99.770%
9380	SRG TAKAMI	0.000%	99.770%
9381	AP EAGERS LTD	0.000%	99.771%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	REGIONAL REIT L	0.000%	99.771%
9383	PHOENIX SATELLI	0.000%	99.771%
9384	WANG ON GROUP	0.000%	99.772%
9385	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.772%
9386	REALORD GROUP H	0.000%	99.773%
9387	TORRENT POWER L	0.000%	99.773%
9388	ROYAL BAFOKENG	0.000%	99.773%
9389	NIPPON CHEMIPHA	0.000%	99.774%
9390	LAGERCANTZ GRO	0.000%	99.774%
9391	HAP SENG PLANTA	0.000%	99.774%
9392	BUND CENTER INV	0.000%	99.775%
9393	VICTORY CITY IN	0.000%	99.775%
9394	MANGALORE REF &	0.000%	99.776%
9395	POS MALAYSIA	0.000%	99.776%
9396	SPROTT RESOURCE	0.000%	99.776%
9397	NET INSIGHT	0.000%	99.777%
9398	SPARX ASSET MAN	0.000%	99.777%
9399	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.778%
9400	KI-STAR REAL ES	0.000%	99.778%
9401	NITTO FC CO	0.000%	99.778%
9402	BEIJING ENTERPR	0.000%	99.779%
9403	RESILUX	0.000%	99.779%
9404	YUSEN LOGISTICS	0.000%	99.779%
9405	AVON RUBBER	0.000%	99.780%
9406	ACTER CO LTD	0.000%	99.780%
9407	TIME TECHNO	0.000%	99.781%
9408	CHUGAI RO CO LT	0.000%	99.781%
9409	RION CO LTD	0.000%	99.781%
9410	CHINA VAST INDU	0.000%	99.782%
9411	VANTAGE INTERNA	0.000%	99.782%
9412	HIRAMATSU INC	0.000%	99.782%
9413	CIA ENERGET CEA	0.000%	99.783%
9414	PENN VIRGINIA CORP COMMON STOCK	0.000%	99.783%
9415	3M INDIA LTD	0.000%	99.784%
9416	CICOR TECHNOLOG	0.000%	99.784%
9417	ACCURAY INC COMMON STOCK USD.001	0.000%	99.784%
9418	AXWAY SOFTWARE	0.000%	99.785%
9419	ADDLIFE AB	0.000%	99.785%
9420	TNPL	0.000%	99.786%
9421	NICHIEI CO	0.000%	99.786%
9422	BAY ENERGY LTD	0.000%	99.786%
9423	HARMONICARE MED	0.000%	99.787%
9424	CYIENT LIMITED	0.000%	99.787%
9425	13 HOLDINGS LTD	0.000%	99.787%
9426	OKK CORP	0.000%	99.788%
9427	SARAWAK OIL PAL	0.000%	99.788%
9428	ARGO GRAPHICS I	0.000%	99.789%
9429	WESTPORTS HOLDI	0.000%	99.789%
9430	IL&FS TRANSPORT	0.000%	99.789%
9431	EL.EN. SPA	0.000%	99.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	IMVESCOR RESTAU	0.000%	99.790%
9433	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.790%
9434	YOKOWO CO LTD	0.000%	99.791%
9435	FONAR CORP COMMON STOCK USD.0001	0.000%	99.791%
9436	GRUPPO MUTUIONL	0.000%	99.792%
9437	SYNTHOS SA	0.000%	99.792%
9438	REGINA MIRACLE	0.000%	99.792%
9439	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.793%
9440	POLY CULTURE GR	0.000%	99.793%
9441	PINE CLIFF ENER	0.000%	99.793%
9442	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.794%
9443	PFSWEB INC COMMON STOCK USD.001	0.000%	99.794%
9444	JOBAN KOSAN CO	0.000%	99.794%
9445	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.795%
9446	WILMINGTON GROU	0.000%	99.795%
9447	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.796%
9448	CYBEROPTICS CORP COMMON STOCK	0.000%	99.796%
9449	UNITED UTILITIE	0.000%	99.796%
9450	THROMBOGENICS N	0.000%	99.797%
9451	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.797%
9452	TARSUS GROUP PL	0.000%	99.797%
9453	WOONGJIN HOLDIN	0.000%	99.798%
9454	COMP ENG & CONS	0.000%	99.798%
9455	HONGKONG CHINES	0.000%	99.799%
9456	GL LTD	0.000%	99.799%
9457	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.799%
9458	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.800%
9459	CHINOOK ENERGY	0.000%	99.800%
9460	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.800%
9461	CHINA ANIMATION	0.000%	99.801%
9462	BHAKTI INVESTAM	0.000%	99.801%
9463	BCO DESIO E BRI	0.000%	99.801%
9464	BOC AVIATION LT	0.000%	99.802%
9465	PACIFIC CURRENT	0.000%	99.802%
9466	NOZAWA CORP	0.000%	99.803%
9467	VOCENTO	0.000%	99.803%
9468	WAREHOUSE GROUP	0.000%	99.803%
9469	CJ HELLOVISION	0.000%	99.804%
9470	BEP INTERNATION	0.000%	99.804%
9471	SHUNFENG INTL C	0.000%	99.804%
9472	ISTYLE INC	0.000%	99.805%
9473	CHIA HSIN CEMEN	0.000%	99.805%
9474	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.805%
9475	ELLAKTOR SA	0.000%	99.806%
9476	XINYUAN REAL ES	0.000%	99.806%
9477	HKSCAN OYJ	0.000%	99.807%
9478	KINGS TOWN CONS	0.000%	99.807%
9479	DEL MONTE PACIF	0.000%	99.807%
9480	INFORMATION SVC	0.000%	99.808%
9481	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	LUNG KEE(BERMUD	0.000%	99.808%
9483	NAKABAYASHI CO	0.000%	99.809%
9484	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.809%
9485	VECTOR	0.000%	99.809%
9486	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.810%
9487	FINDEL	0.000%	99.810%
9488	ALI CORP	0.000%	99.810%
9489	GODFREY PHILLIP	0.000%	99.811%
9490	GODREJ PROPERTI	0.000%	99.811%
9491	BELL SYSTEM24 H	0.000%	99.812%
9492	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.812%
9493	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.812%
9494	HOKURIKU ELECTR	0.000%	99.813%
9495	CHUN YUAN STEEL	0.000%	99.813%
9496	HANSOL PAPER CO	0.000%	99.813%
9497	SARKUYSAN ELEKT	0.000%	99.814%
9498	CHONG KUN DANG	0.000%	99.814%
9499	SINGHA ESTATE P	0.000%	99.814%
9500	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.815%
9501	GADANG HOLDINGS	0.000%	99.815%
9502	INNER MONGOLIA	0.000%	99.815%
9503	HAGIWARA ELECTR	0.000%	99.816%
9504	CHINA YURUN FOO	0.000%	99.816%
9505	ISU CHEMICAL	0.000%	99.816%
9506	EUSKALTEL SA	0.000%	99.817%
9507	DAESANG HOLDING	0.000%	99.817%
9508	DATA#3 LTD	0.000%	99.817%
9509	CRCC HIGH-TECH	0.000%	99.818%
9510	ANADOLU CAM	0.000%	99.818%
9511	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.819%
9512	MATRIX CONCEPTS	0.000%	99.819%
9513	NEW HOPE CORP	0.000%	99.819%
9514	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.820%
9515	TOC CO	0.000%	99.820%
9516	BUFAB AB	0.000%	99.820%
9517	LUBY'S INC.	0.000%	99.821%
9518	ESTIA HELATH LT	0.000%	99.821%
9519	IBSTOCK PLC	0.000%	99.821%
9520	DO & CO AG	0.000%	99.822%
9521	KECK SENG(MAL)B	0.000%	99.822%
9522	GCA SAVVIAN COR	0.000%	99.822%
9523	XTREME DRILLING	0.000%	99.823%
9524	ORION CORP	0.000%	99.823%
9525	GLACIER MEDIA I	0.000%	99.823%
9526	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.824%
9527	EASTERN WATER R	0.000%	99.824%
9528	ESCALADE INC COMMON STOCK	0.000%	99.824%
9529	WORLDLINE	0.000%	99.825%
9530	GAKKEN CO	0.000%	99.825%
9531	CTI ENGINEERING	0.000%	99.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	SPORTON INTERNA	0.000%	99.826%
9533	CHINA PIONEER P	0.000%	99.826%
9534	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.826%
9535	ITAB SHOP CONCE	0.000%	99.827%
9536	CODAN LTD	0.000%	99.827%
9537	FURYU CORP	0.000%	99.827%
9538	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.828%
9539	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.828%
9540	RAMI LEVI CHAIN	0.000%	99.829%
9541	GUANGDONG LAND	0.000%	99.829%
9542	FIRST STEAMSHIP	0.000%	99.829%
9543	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.830%
9544	LINEDATA SERVIC	0.000%	99.830%
9545	TAKISAWA MACHIN	0.000%	99.830%
9546	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.831%
9547	CIRCASSIA PHARM	0.000%	99.831%
9548	SINCERE WATCH H	0.000%	99.831%
9549	GEM DIAMONDS	0.000%	99.832%
9550	SEACHANGE INTL	0.000%	99.832%
9551	VICTORIA PARK A	0.000%	99.832%
9552	VINY THAI	0.000%	99.833%
9553	ASIA CEMENT CHI	0.000%	99.833%
9554	SEBANG CO LTD	0.000%	99.833%
9555	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.834%
9556	GREEN CROSS COR	0.000%	99.834%
9557	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.834%
9558	KINGMAKER FOOTW	0.000%	99.835%
9559	S-CONNECT CO LT	0.000%	99.835%
9560	HUONS CO LTD	0.000%	99.835%
9561	SAMYUNG TRA	0.000%	99.836%
9562	BEIJING JINGNEN	0.000%	99.836%
9563	OUE COMMERCIAL	0.000%	99.836%
9564	POLETOWIN PITCR	0.000%	99.837%
9565	ZEALAND PHARMA	0.000%	99.837%
9566	UNIPAR UNIAO DE	0.000%	99.837%
9567	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.838%
9568	DONGWON FOOD& B	0.000%	99.838%
9569	RCF	0.000%	99.838%
9570	GAFISA SA	0.000%	99.839%
9571	CHINA CHEM&PHAR	0.000%	99.839%
9572	CHINESE MARITIM	0.000%	99.839%
9573	METRO KAJANG HL	0.000%	99.840%
9574	PMP COMMUNICATI	0.000%	99.840%
9575	MOROZOFF LIMITE	0.000%	99.840%
9576	S&T HOLDINGS CO	0.000%	99.841%
9577	D&L INDUSTRIES	0.000%	99.841%
9578	SUHEUNG CAPSULE	0.000%	99.841%
9579	SRI SPORTS LIMI	0.000%	99.842%
9580	GAMEVIL INC	0.000%	99.842%
9581	BANGKOK AVIAT F	0.000%	99.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	FIBRA SHOP PORT	0.000%	99.843%
9583	CHINA POWER CLE	0.000%	99.843%
9584	PLDT INC SPON ADR ADR	0.000%	99.843%
9585	DAEKYO	0.000%	99.844%
9586	SINYI REALTY IN	0.000%	99.844%
9587	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.844%
9588	MQ HOLDING AB	0.000%	99.845%
9589	MELCO HOLDINGS	0.000%	99.845%
9590	MUNSUN CAPITAL	0.000%	99.845%
9591	TAMA HOME CO LT	0.000%	99.846%
9592	MANDARIN ORIENT	0.000%	99.846%
9593	SCORPIO BULKERS	0.000%	99.846%
9594	ZENITAKA CORP	0.000%	99.847%
9595	PTG ENERGY PCL	0.000%	99.847%
9596	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.847%
9597	TOUNG LOONG TEX	0.000%	99.847%
9598	SAM KWANG GLASS	0.000%	99.848%
9599	AREZZO INDUSTRI	0.000%	99.848%
9600	CATENA AB	0.000%	99.848%
9601	PAB K TJIWI KIM	0.000%	99.849%
9602	PARTNERS REAL E	0.000%	99.849%
9603	YUKEN KOGYO	0.000%	99.849%
9604	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.850%
9605	HIMATSINGKA SEI	0.000%	99.850%
9606	TAISEI LAMICK C	0.000%	99.850%
9607	GRUPO ARGOS SA	0.000%	99.851%
9608	XXL ASA	0.000%	99.851%
9609	ES-CON JAPAN LT	0.000%	99.851%
9610	OZNER WATER INT	0.000%	99.852%
9611	NEMAK SAB DE CV	0.000%	99.852%
9612	OPTEX COMPANY	0.000%	99.852%
9613	JK CEMENTS LTD	0.000%	99.853%
9614	DAIICHI KENSETS	0.000%	99.853%
9615	SERVICE STREAM	0.000%	99.853%
9616	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.854%
9617	FAITH INC	0.000%	99.854%
9618	EVERBRIGHT SECU	0.000%	99.854%
9619	HONWORLD GROUP	0.000%	99.855%
9620	TTW PUBLIC COMP	0.000%	99.855%
9621	MARUKA MACHINER	0.000%	99.855%
9622	MASON FINANCIAL	0.000%	99.856%
9623	REJECT SHOP LTD	0.000%	99.856%
9624	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.856%
9625	DECMIL GROUP LT	0.000%	99.856%
9626	MAGMA FINCORP L	0.000%	99.857%
9627	AMBASSADOR HOTE	0.000%	99.857%
9628	FLUIDRA SA	0.000%	99.857%
9629	SIEMENS INDIA L	0.000%	99.858%
9630	TOTTORI BANK	0.000%	99.858%
9631	EMPEROR ENTERTA	0.000%	99.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	DONGWHA PHARM.C	0.000%	99.859%
9633	ZIGNAGO VETRO S	0.000%	99.859%
9634	YIZHENG CHEM FI	0.000%	99.859%
9635	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.860%
9636	LONG BON INTERN	0.000%	99.860%
9637	ALPHA SYSTEMS I	0.000%	99.860%
9638	INTER PARFUMS	0.000%	99.861%
9639	TECHNOTRANS AG	0.000%	99.861%
9640	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.861%
9641	KEPCO ENGINEERI	0.000%	99.862%
9642	TREASURE ASA	0.000%	99.862%
9643	TK CORP	0.000%	99.862%
9644	HANEDA ZENITH H	0.000%	99.863%
9645	TOMOE CORP	0.000%	99.863%
9646	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.863%
9647	NAVA BHARAT VEN	0.000%	99.863%
9648	NISSIN FOOD HOL	0.000%	99.864%
9649	ZUKEN INC	0.000%	99.864%
9650	NIKKO CO	0.000%	99.864%
9651	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.865%
9652	UMW OIL & GAS C	0.000%	99.865%
9653	PARIS MIKI INC	0.000%	99.865%
9654	ALROV PROPERTIE	0.000%	99.866%
9655	PACIFIC CENTURY	0.000%	99.866%
9656	EXFO INC	0.000%	99.866%
9657	YC CO LTD	0.000%	99.867%
9658	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.867%
9659	PEET LIMITED	0.000%	99.867%
9660	NATIONAL AGRICU	0.000%	99.867%
9661	OHB SE	0.000%	99.868%
9662	PYEONG HWA AUTO	0.000%	99.868%
9663	AKSIGORTA AS	0.000%	99.868%
9664	CAVOTEC SA	0.000%	99.869%
9665	ASESOR DE ACTIV	0.000%	99.869%
9666	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.869%
9667	RECRM RESEARCH	0.000%	99.870%
9668	MUGEN ESTATE CO	0.000%	99.870%
9669	SAN SHING FASTE	0.000%	99.870%
9670	ACAL	0.000%	99.871%
9671	VECIMA NETWORKS	0.000%	99.871%
9672	PRG-SCHULTZ INT	0.000%	99.871%
9673	DAISHINKU CORP	0.000%	99.871%
9674	KOBE ELECTRIC R	0.000%	99.872%
9675	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.872%
9676	ROSTELECOM OJSC	0.000%	99.872%
9677	AKCANSA CIMENTO	0.000%	99.873%
9678	MINERA FRISCO S	0.000%	99.873%
9679	SUMITOMO PRECIS	0.000%	99.873%
9680	KINKI SHARYO CO	0.000%	99.874%
9681	SEMCON AB	0.000%	99.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	YELP INC COMMON STOCK USD.000001	0.000%	99.874%
9683	HT&E LTD	0.000%	99.874%
9684	PSI AG GESELL F	0.000%	99.875%
9685	SOFT-WORLD INTL	0.000%	99.875%
9686	UNITED SPIRITS	0.000%	99.875%
9687	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.876%
9688	PHARMA MAR SA	0.000%	99.876%
9689	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.876%
9690	DAIDO KOGYO CO	0.000%	99.877%
9691	VP PLC	0.000%	99.877%
9692	HANKOOK SHELL O	0.000%	99.877%
9693	OTONOMY INC COMMON STOCK USD.001	0.000%	99.877%
9694	TOWER LTD	0.000%	99.878%
9695	ATENOR	0.000%	99.878%
9696	ASIA HOLDINGS C	0.000%	99.878%
9697	NICE INFORMATIO	0.000%	99.879%
9698	KERUR HOLDINGS	0.000%	99.879%
9699	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.879%
9700	SHOUGANG CNCRD	0.000%	99.880%
9701	ABLYNX NV	0.000%	99.880%
9702	BEADELL RESOURC	0.000%	99.880%
9703	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.880%
9704	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.881%
9705	MODETOUR NETWOR	0.000%	99.881%
9706	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.881%
9707	UNION BK OF TAI	0.000%	99.882%
9708	KUOYANG CONSTRU	0.000%	99.882%
9709	MITSUBISHI RESE	0.000%	99.882%
9710	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.882%
9711	NEXEN CORPORATI	0.000%	99.883%
9712	NAKAYAMA STEEL	0.000%	99.883%
9713	DIALIGHT PLC	0.000%	99.883%
9714	SUNLAND GROUP L	0.000%	99.884%
9715	AMIYAKI TEI CO	0.000%	99.884%
9716	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.884%
9717	NIPPON COMMER D	0.000%	99.884%
9718	SAMSE SA	0.000%	99.885%
9719	AWARE INC	0.000%	99.885%
9720	SEOHAN CO LTD	0.000%	99.885%
9721	GEAR ENERGY LTD	0.000%	99.886%
9722	ENERGY RESOURCE	0.000%	99.886%
9723	TOMORROW FOCUS	0.000%	99.886%
9724	GEO ENERGY RESO	0.000%	99.886%
9725	NIPPON CHEM IND	0.000%	99.887%
9726	MICRONICS JAPAN	0.000%	99.887%
9727	BasicNet S.p.A.	0.000%	99.887%
9728	SAKAI OVEX CO L	0.000%	99.888%
9729	SAFETY GODOWN C	0.000%	99.888%
9730	ASIA FINANCIAL	0.000%	99.888%
9731	BIG SHOPPING CE	0.000%	99.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	HALCYON AGRI CO	0.000%	99.889%
9733	HSIN CHONG CONS	0.000%	99.889%
9734	SAM JIN PHARM	0.000%	99.889%
9735	WHA CORP PCL	0.000%	99.890%
9736	NEPI ROCKCASTLE	0.000%	99.890%
9737	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.890%
9738	FURSYS	0.000%	99.890%
9739	HYUNDAI ENGINEE	0.000%	99.891%
9740	SINO THAI EN,FG	0.000%	99.891%
9741	NESCO LTD	0.000%	99.891%
9742	BEIJINGWEST IND	0.000%	99.892%
9743	OVER FIFTY GP L	0.000%	99.892%
9744	AXACTOR AB	0.000%	99.892%
9745	CMMB VISION HOL	0.000%	99.892%
9746	STRONG PETROCHE	0.000%	99.893%
9747	BLACK BOX CORP	0.000%	99.893%
9748	TOKYO TEKKO CO	0.000%	99.893%
9749	DONG A ELTEK CO	0.000%	99.894%
9750	ENERGY EQUITY C	0.000%	99.894%
9751	MYSTATE LTD	0.000%	99.894%
9752	RATCHABURI ELEC	0.000%	99.894%
9753	TOMSON GROUP	0.000%	99.895%
9754	WESTPORT INNOVA	0.000%	99.895%
9755	REGIONAL CONT L	0.000%	99.895%
9756	SECOM JOSHINETS	0.000%	99.895%
9757	UTD PLANTATION	0.000%	99.896%
9758	SATORI ELECTRIC	0.000%	99.896%
9759	LANDS END INC COMMON STOCK USD.01	0.000%	99.896%
9760	IFG GROUP PLC	0.000%	99.897%
9761	CELLCOM ISRAEL	0.000%	99.897%
9762	CHEUK NANG HLDG	0.000%	99.897%
9763	AFRICA ISRAEL P	0.000%	99.897%
9764	STEIN MART INC COMMON STOCK USD.01	0.000%	99.898%
9765	CHONGQING MACHI	0.000%	99.898%
9766	WEATHERNEWS INC	0.000%	99.898%
9767	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.898%
9768	CARASSO MOTORS	0.000%	99.899%
9769	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.899%
9770	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.899%
9771	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.900%
9772	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.900%
9773	MIVTACH SHAMIR	0.000%	99.900%
9774	KORADIOR HOLDIN	0.000%	99.900%
9775	CHAMPION TECHNO	0.000%	99.901%
9776	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.901%
9777	AUSNUTRIA DAIRY	0.000%	99.901%
9778	HIAG IMMOBILIEN	0.000%	99.901%
9779	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.902%
9780	TRADELINK ELECT	0.000%	99.902%
9781	CAPIO AB	0.000%	99.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	FDM GROUP PLC	0.000%	99.902%
9783	KORTEK CORPN	0.000%	99.903%
9784	TECHNO RYOWA LT	0.000%	99.903%
9785	POLYTEC ASSET H	0.000%	99.903%
9786	SFP DINING	0.000%	99.904%
9787	RHODES FOOD GRO	0.000%	99.904%
9788	TAO HEUNG HOLDI	0.000%	99.904%
9789	NICHIA STEEL WO	0.000%	99.904%
9790	ROBINSON PCL	0.000%	99.905%
9791	HKC HOLDINGS LT	0.000%	99.905%
9792	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.905%
9793	FUTURE SYSTEMS	0.000%	99.905%
9794	KEY TRONIC CORP COMMON STOCK	0.000%	99.906%
9795	SAMCHULLY	0.000%	99.906%
9796	ANF IMMOBILIER	0.000%	99.906%
9797	NAGANO BANK	0.000%	99.906%
9798	GYM GROUP PLC/T	0.000%	99.907%
9799	TOMATO BANK LTD	0.000%	99.907%
9800	GULF KEYSTONE P	0.000%	99.907%
9801	ECHELON FINANCI	0.000%	99.907%
9802	FUJI CORP/MIYAG	0.000%	99.908%
9803	SAN FANG CHEMIC	0.000%	99.908%
9804	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.908%
9805	MALAKOFF CORP B	0.000%	99.909%
9806	STAR ASIAN INVE	0.000%	99.909%
9807	AEROPORTO VENEZ	0.000%	99.909%
9808	C.BANNER INTERN	0.000%	99.909%
9809	DA MING INTERNA	0.000%	99.910%
9810	KYERYONG CONST	0.000%	99.910%
9811	INDUSTRIA REIT	0.000%	99.910%
9812	SNAI SPA	0.000%	99.910%
9813	DAIDOH	0.000%	99.911%
9814	THURGAUER KANTO	0.000%	99.911%
9815	OTSUKA KAGU	0.000%	99.911%
9816	AEON CREDIT SER	0.000%	99.911%
9817	KG CHEMICAL COR	0.000%	99.912%
9818	PHOSAGRO OJSC	0.000%	99.912%
9819	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.912%
9820	CARPETRIGHT	0.000%	99.912%
9821	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.913%
9822	GILAT SATELLITE	0.000%	99.913%
9823	SEOBU T&D	0.000%	99.913%
9824	TOSHO CO LTD	0.000%	99.913%
9825	MK RESTAURANT G	0.000%	99.914%
9826	UNISYS CORP	0.000%	99.914%
9827	QUABIT IMOBILI	0.000%	99.914%
9828	TRANSACTION CAP	0.000%	99.914%
9829	BGP HOLDINGS (P	0.000%	99.915%
9830	YONDENKO CORP	0.000%	99.915%
9831	BSL CORPORATION	0.000%	99.915%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	KASEN INTERNATI	0.000%	99.915%
9833	NSL LTD	0.000%	99.916%
9834	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.916%
9835	INVICTA HOLDING	0.000%	99.916%
9836	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.916%
9837	YAIZU SUISANKAG	0.000%	99.917%
9838	CLARK INC COMMO	0.000%	99.917%
9839	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.917%
9840	KYOWA LEATHER	0.000%	99.917%
9841	CAN DO CO LTD	0.000%	99.918%
9842	ECO'S CO LTD/JA	0.000%	99.918%
9843	HOIST FINANCE A	0.000%	99.918%
9844	GRUPO GICSA SA	0.000%	99.918%
9845	INDUSTRIAL BLDG	0.000%	99.919%
9846	PC TEL INC COMMON STOCK USD.001	0.000%	99.919%
9847	RUENTEX INDUSTR	0.000%	99.919%
9848	ALLIED ELECTRON	0.000%	99.919%
9849	SCOPE METALS GR	0.000%	99.920%
9850	YANCHANG PETROL	0.000%	99.920%
9851	HY LOK	0.000%	99.920%
9852	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.920%
9853	KURIYAMA HOLDIN	0.000%	99.921%
9854	GOLD ROAD RESOU	0.000%	99.921%
9855	YESCO CO LTD	0.000%	99.921%
9856	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.921%
9857	KAWASUMI LABS I	0.000%	99.922%
9858	MEGAWIDE CONS C	0.000%	99.922%
9859	KONDOTEC INC	0.000%	99.922%
9860	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.922%
9861	HWA SHIN CO	0.000%	99.923%
9862	BOUSTEAD PLANTA	0.000%	99.923%
9863	APPROACH RESOUR	0.000%	99.923%
9864	RATNAMANI METAL	0.000%	99.923%
9865	ALKANE RESOURCE	0.000%	99.924%
9866	KOMEHYO	0.000%	99.924%
9867	IDP EDUCATION L	0.000%	99.924%
9868	TOBU STORE CO L	0.000%	99.924%
9869	EMPERADOR INC	0.000%	99.924%
9870	ITFOR INC	0.000%	99.925%
9871	ESSEL PROP	0.000%	99.925%
9872	SINO GRANDNESS	0.000%	99.925%
9873	ADCORP HLDGS	0.000%	99.925%
9874	MORTGAGE CHOICE	0.000%	99.926%
9875	FOX WIZEL LTD	0.000%	99.926%
9876	TUNAS BARU LAMP	0.000%	99.926%
9877	CENTER LABORATO	0.000%	99.926%
9878	ION BEAM APPLIC	0.000%	99.927%
9879	UNITY OPTO TECH	0.000%	99.927%
9880	AGRO-KANESHO CO	0.000%	99.927%
9881	LIFCO AB-B SHS	0.000%	99.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	IMPEXMETAL	0.000%	99.927%
9883	CHINA DYNAMICS	0.000%	99.928%
9884	GETIN NOBLE BA	0.000%	99.928%
9885	ASHTROM PROPERT	0.000%	99.928%
9886	SHIMOJIMA CO LT	0.000%	99.928%
9887	SHELL REFINING(0.000%	99.929%
9888	NEPES CORPORATI	0.000%	99.929%
9889	HSIL LTD	0.000%	99.929%
9890	NATURAL ALTERNT	0.000%	99.929%
9891	OVERSEAS CHINES	0.000%	99.930%
9892	AES GENER SA	0.000%	99.930%
9893	TMK PAO GDR REG S GDR	0.000%	99.930%
9894	AARTI INDS	0.000%	99.930%
9895	HANKUK PAPER MF	0.000%	99.930%
9896	NISSEI PLSTIC I	0.000%	99.931%
9897	FAR LTD	0.000%	99.931%
9898	BANK INTERNASIO	0.000%	99.931%
9899	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.931%
9900	DY CORP	0.000%	99.932%
9901	AMERIGO RESOURC	0.000%	99.932%
9902	PERENNIAL REAL	0.000%	99.932%
9903	HIROSHIMA ELEC	0.000%	99.932%
9904	FLEETWOOD CORP	0.000%	99.932%
9905	FOOD EMPIRE HOL	0.000%	99.933%
9906	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.933%
9907	MAHARASHTRA SEA	0.000%	99.933%
9908	MINEROS S.A.	0.000%	99.933%
9909	FUJISHOJI CO.LT	0.000%	99.934%
9910	IMPERIAL HOTEL	0.000%	99.934%
9911	CAPITALAND COMM	0.000%	99.934%
9912	HANIL E-HWA CO	0.000%	99.934%
9913	TAIKO PHARMACEU	0.000%	99.934%
9914	KAORI HEAT TREA	0.000%	99.935%
9915	DAIHATSU DIESEL	0.000%	99.935%
9916	FAG BEARINGS IN	0.000%	99.935%
9917	HALOWS CO LTD	0.000%	99.935%
9918	COCA-COLA ICECE	0.000%	99.936%
9919	CASTINGS	0.000%	99.936%
9920	POLYMET MINING	0.000%	99.936%
9921	PACASMAYO	0.000%	99.936%
9922	COFFEE DAY ENTE	0.000%	99.936%
9923	EIH LTD	0.000%	99.937%
9924	KAPSCH TRAFFICC	0.000%	99.937%
9925	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.937%
9926	TOHOKU BANK	0.000%	99.937%
9927	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.938%
9928	UEM EDGENTA BHD	0.000%	99.938%
9929	LIPPO CIKARANG	0.000%	99.938%
9930	CROOZ INC	0.000%	99.938%
9931	DAEHAN STEEL CO	0.000%	99.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	E TEC E&C LTD	0.000%	99.939%
9933	MUTOW CO LTD	0.000%	99.939%
9934	TAKANA CO LTD	0.000%	99.939%
9935	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.939%
9936	AICHI TOKEI DEN	0.000%	99.939%
9937	SUNCALL CORP	0.000%	99.940%
9938	KOREA TECH BANK	0.000%	99.940%
9939	ATTENDO AB	0.000%	99.940%
9940	PROGRESS WERK A	0.000%	99.940%
9941	VIVA INDUSTRIAL	0.000%	99.941%
9942	HAINAN MEILAN A	0.000%	99.941%
9943	CHINA FINANCIAL	0.000%	99.941%
9944	SKF INDIA LTD	0.000%	99.941%
9945	INTEGRAL DIAGNO	0.000%	99.941%
9946	MJ GLEESON PLC	0.000%	99.942%
9947	BLUE SQUARE REA	0.000%	99.942%
9948	GODREJ INDUSTRI	0.000%	99.942%
9949	MONEY3 CORP LTD	0.000%	99.942%
9950	KRAKATAU STEEL	0.000%	99.942%
9951	FORMOSAN UNION	0.000%	99.943%
9952	PLATZER FASTIGH	0.000%	99.943%
9953	TRAKCJA SA	0.000%	99.943%
9954	YAMATO CORPORAT	0.000%	99.943%
9955	NORCROS PLC	0.000%	99.943%
9956	KOHSOKU CORP	0.000%	99.944%
9957	YNH PROPERTY BH	0.000%	99.944%
9958	SILVER CHEF LTD	0.000%	99.944%
9959	T COOK IND	0.000%	99.944%
9960	UNICHEM LABS	0.000%	99.944%
9961	SHIHLIN ELEC &	0.000%	99.945%
9962	ZHUHAI HLDGS IN	0.000%	99.945%
9963	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.945%
9964	COCO'S JAPAN CO	0.000%	99.945%
9965	CARBORUNDUM	0.000%	99.946%
9966	SEVERFIELD-ROWE	0.000%	99.946%
9967	CROWN CONFECTIO	0.000%	99.946%
9968	INDO COUNT INDU	0.000%	99.946%
9969	NOBINA AB	0.000%	99.946%
9970	NIHON PLAST CO	0.000%	99.947%
9971	TAINAN ENTERPRI	0.000%	99.947%
9972	IMMOBEL	0.000%	99.947%
9973	STRAITS TRADING	0.000%	99.947%
9974	PIPAVAV DEFENCE	0.000%	99.947%
9975	GROUP FIVE	0.000%	99.948%
9976	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.948%
9977	mitsui FUDOSAN	0.000%	99.948%
9978	GRANDVISION BV	0.000%	99.948%
9979	Phoenix Mills L	0.000%	99.948%
9980	DICKSON CONCEPT	0.000%	99.949%
9981	BASWARE OYJ	0.000%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.949%
9983	HOME INVEST BEL	0.000%	99.949%
9984	BANYAN TREE HOL	0.000%	99.949%
9985	CATHAY NO 1 REI	0.000%	99.950%
9986	SANYO TRADING C	0.000%	99.950%
9987	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.950%
9988	TECHNO ELECTRIC	0.000%	99.950%
9989	SKANDINAVISKA E	0.000%	99.950%
9990	MONGOLIAN MININ	0.000%	99.951%
9991	PICANOL	0.000%	99.951%
9992	GRANULES INDIA	0.000%	99.951%
9993	SALEM COMM CORP	0.000%	99.951%
9994	SCALES CORP LTD	0.000%	99.951%
9995	DAPHNE INTERNA	0.000%	99.952%
9996	HONG LEONG ASIA	0.000%	99.952%
9997	YUANSHENGTAI DA	0.000%	99.952%
9998	GOOD RESOURCES	0.000%	99.952%
9999	DRDGOLD LTD	0.000%	99.952%
10000	VON ROLL HOLDIN	0.000%	99.953%
10001	INTL PAPER	0.000%	99.953%
10002	CW GROUP HLDGS	0.000%	99.953%
10003	INTER CARS SA	0.000%	99.953%
10004	COUNTRYSIDE PRO	0.000%	99.953%
10005	BRAEMAR SHIPPIN	0.000%	99.954%
10006	NNIT A/S	0.000%	99.954%
10007	AGORA	0.000%	99.954%
10008	TWIN DISC INC COMMON STOCK	0.000%	99.954%
10009	GHCL LTD	0.000%	99.954%
10010	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.954%
10011	STREET CAPITAL	0.000%	99.955%
10012	FULLER SMITH &	0.000%	99.955%
10013	HOGG ROBINSON G	0.000%	99.955%
10014	GFOOT CO LTD	0.000%	99.955%
10015	CARR'S GROUP PL	0.000%	99.955%
10016	CHC HEALTHCARE	0.000%	99.956%
10017	PETRA FOODS LTD	0.000%	99.956%
10018	AGV PRODUCTS	0.000%	99.956%
10019	SILICON INTEG S	0.000%	99.956%
10020	ORIGIN ELECTRIC	0.000%	99.956%
10021	WATAHAN & CO LT	0.000%	99.957%
10022	BOOT(HENRY) & S	0.000%	99.957%
10023	SINO GAS & ENER	0.000%	99.957%
10024	NEW ZEALAND OIL	0.000%	99.957%
10025	G SHANK ENTERPR	0.000%	99.957%
10026	CENTURY PACIFIC	0.000%	99.958%
10027	CGG SA	0.000%	99.958%
10028	KHON KAEN SUGAR	0.000%	99.958%
10029	ADO PROPERTIES	0.000%	99.958%
10030	KEPPEL TELECOM&	0.000%	99.958%
10031	SVENSKA CELLULO	0.000%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	INFOMEDIA	0.000%	99.959%
10033	NORDAX GROUP AB	0.000%	99.959%
10034	CHORUS LTD ADR ADR	0.000%	99.959%
10035	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.959%
10036	INVESTORS TITLE CO COMMON STOCK	0.000%	99.959%
10037	PLATINUM GROUP	0.000%	99.960%
10038	QUINTIS LTD	0.000%	99.960%
10039	SITOU GROUP HLD	0.000%	99.960%
10040	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.960%
10041	SELVAAG BOLIG A	0.000%	99.960%
10042	MACMAHON HOLDIN	0.000%	99.960%
10043	TA ANN HOLDINGS	0.000%	99.961%
10044	TOPPS TILES	0.000%	99.961%
10045	HAGOROMO FOODS	0.000%	99.961%
10046	IBI GROUP INC.	0.000%	99.961%
10047	OCL INDIA LTD	0.000%	99.961%
10048	SOCAM DEVELOPME	0.000%	99.962%
10049	ANTON OILFIELD	0.000%	99.962%
10050	TRIFAST PLC	0.000%	99.962%
10051	MCLEOD RUSSEL I	0.000%	99.962%
10052	NATURES SUNSHIN	0.000%	99.962%
10053	R.E.A. HOLDINGS	0.000%	99.962%
10054	BURWILL HOLDING	0.000%	99.963%
10055	VOLT INFO SCIEN	0.000%	99.963%
10056	WMIH CORP COMMON STOCK USD.00001	0.000%	99.963%
10057	GETIN HOLDING S	0.000%	99.963%
10058	ASCENTIAL PLC	0.000%	99.963%
10059	YAC CO LTD	0.000%	99.964%
10060	CORP BANK	0.000%	99.964%
10061	HONG KONG FERRY	0.000%	99.964%
10062	NVC LIGHTING HO	0.000%	99.964%
10063	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.964%
10064	FAMUR SA	0.000%	99.964%
10065	PACIFIC ONLINE	0.000%	99.965%
10066	NORWEGIAN PROPE	0.000%	99.965%
10067	TURK TRKTOR VE	0.000%	99.965%
10068	ELEMENTIA SAB D	0.000%	99.965%
10069	KPX CHEMICAL	0.000%	99.965%
10070	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.965%
10071	CGN MINING CO L	0.000%	99.966%
10072	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.966%
10073	UNITED MICROELECTRON SP ADR ADR	0.000%	99.966%
10074	TAKE AND GIVE	0.000%	99.966%
10075	HOKUETSU INDS C	0.000%	99.966%
10076	SELCUK ECZA DEP	0.000%	99.966%
10077	HUA ENG WIRE&CA	0.000%	99.967%
10078	VINA CONCHA Y T	0.000%	99.967%
10079	YUNNAN WATER IN	0.000%	99.967%
10080	TOTAL ACCESS CO	0.000%	99.967%
10081	VOLUTION GROUP	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	FDC LTD/INDIA	0.000%	99.967%
10083	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.968%
10084	HATHWAY CABLE	0.000%	99.968%
10085	WOONGJIN THINKB	0.000%	99.968%
10086	CALEDONIA MININ	0.000%	99.968%
10087	OXLEY HOLDINGS	0.000%	99.968%
10088	SALIM IVOMAS	0.000%	99.968%
10089	LEMMINKAINEN OY	0.000%	99.969%
10090	CHINA RUNDONG A	0.000%	99.969%
10091	MEDUSA MINING L	0.000%	99.969%
10092	ASIA SATELLITE	0.000%	99.969%
10093	BARON DE LEY	0.000%	99.969%
10094	EUROTECH SPA	0.000%	99.969%
10095	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.970%
10096	ISE CHEMICAL CO	0.000%	99.970%
10097	TSUI WAH HOLDIN	0.000%	99.970%
10098	SHIKIBO LTD	0.000%	99.970%
10099	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.970%
10100	Tessi S.A.	0.000%	99.970%
10101	KINTETSU DPT ST	0.000%	99.971%
10102	AVENG	0.000%	99.971%
10103	CONTINENTAL HLD	0.000%	99.971%
10104	SURYA SEMESTA I	0.000%	99.971%
10105	VGI GLOBAL MEDI	0.000%	99.971%
10106	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.971%
10107	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.972%
10108	WIN HANVERKY HO	0.000%	99.972%
10109	D.B. CORP LIMIT	0.000%	99.972%
10110	K1 VENTURES LTD	0.000%	99.972%
10111	GWANGJU SHINSEG	0.000%	99.972%
10112	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.972%
10113	OZFOREX GROUP L	0.000%	99.972%
10114	CROWN CONFECTIO	0.000%	99.973%
10115	REXLOT HOLDINGS	0.000%	99.973%
10116	ENEA AB	0.000%	99.973%
10117	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.973%
10118	AEGIS LOGISTICS	0.000%	99.973%
10119	ORIENTAL WATCH	0.000%	99.973%
10120	ANTALIS INTERNA	0.000%	99.974%
10121	FLYBE GROUP PLC	0.000%	99.974%
10122	WAH SEONG	0.000%	99.974%
10123	LAKSHMI VILAS B	0.000%	99.974%
10124	AREALINK CO LTD	0.000%	99.974%
10125	TBK Co., Ltd.	0.000%	99.974%
10126	BIO PAPPEL SAB	0.000%	99.974%
10127	TOW CO LTD	0.000%	99.975%
10128	CIA ENERGETICA	0.000%	99.975%
10129	NEO-NEON HOLDIN	0.000%	99.975%
10130	INOX LEISURE LT	0.000%	99.975%
10131	HANMI SEMICONDU	0.000%	99.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	CONSTANTIN MEDI	0.000%	99.975%
10133	SANYO HOUSING N	0.000%	99.976%
10134	TERNA ENERGY SA	0.000%	99.976%
10135	GLAXO SMITHKLIN	0.000%	99.976%
10136	FUJISASH CO LTD	0.000%	99.976%
10137	FREQUENCY ELEC	0.000%	99.976%
10138	LINK NET TBK PT	0.000%	99.976%
10139	CHINA BANKING C	0.000%	99.976%
10140	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.977%
10141	BEST BRIDAL INC	0.000%	99.977%
10142	IRC LIMITED	0.000%	99.977%
10143	CSG LIMITED	0.000%	99.977%
10144	LOW KENG HUAT(S	0.000%	99.977%
10145	BALMER LAWRIE	0.000%	99.977%
10146	NEW YORK & CO I	0.000%	99.977%
10147	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.978%
10148	PT INTERNATIONAL	0.000%	99.978%
10149	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.978%
10150	TILT RENEWABLES	0.000%	99.978%
10151	SHIDAX CORP	0.000%	99.978%
10152	FAR EAST HOLDIN	0.000%	99.978%
10153	GET NICE FINANC	0.000%	99.978%
10154	TOMEN DEVICES C	0.000%	99.979%
10155	SADBHAV ENGINEE	0.000%	99.979%
10156	CB INDUSTRIAL P	0.000%	99.979%
10157	APN OUTDOOR GRO	0.000%	99.979%
10158	TAKASHIMA & CO	0.000%	99.979%
10159	ERICSSON LM-A S	0.000%	99.979%
10160	WARTECK INVEST	0.000%	99.979%
10161	TRIVENI TURBINE	0.000%	99.980%
10162	ATHENS WATER SU	0.000%	99.980%
10163	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.980%
10164	EUROZ LTD	0.000%	99.980%
10165	LIBERTY GOLD CO	0.000%	99.980%
10166	THERMAX LTD	0.000%	99.980%
10167	ALIMAK GROUP AB	0.000%	99.980%
10168	HOSTELWORLD GRO	0.000%	99.980%
10169	SEJONG INDUSTRI	0.000%	99.981%
10170	HEIDELBERGCEMEN	0.000%	99.981%
10171	INTEVAC INC	0.000%	99.981%
10172	WHIRLPOOL OF IN	0.000%	99.981%
10173	MEITO SANGYO CO	0.000%	99.981%
10174	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.981%
10175	TOWN HEALTH INT	0.000%	99.981%
10176	DONGBU SECURITI	0.000%	99.982%
10177	EASTERN MEDIA	0.000%	99.982%
10178	KIMOTO CO LTD	0.000%	99.982%
10179	HOKKAI CAN CO	0.000%	99.982%
10180	WEE HUR HOLDING	0.000%	99.982%
10181	KIAN JOO CAN FC	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	TRINITY LTD	0.000%	99.982%
10183	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.982%
10184	CRISIL LTD	0.000%	99.983%
10185	IPE GROUP LTD	0.000%	99.983%
10186	BCB BANCORP INC COMMON STOCK	0.000%	99.983%
10187	MODUSLINK GLOBA	0.000%	99.983%
10188	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.983%
10189	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.983%
10190	CERAGON NETWORK	0.000%	99.983%
10191	MEIWA ESTATE CO	0.000%	99.983%
10192	RIZAL COMML BAN	0.000%	99.984%
10193	BSQUARE CORP COMMON STOCK	0.000%	99.984%
10194	DYNAMIC ELECTRO	0.000%	99.984%
10195	NEDAP(NED APP)N	0.000%	99.984%
10196	EQUITAL	0.000%	99.984%
10197	THE BASIC HOUSE	0.000%	99.984%
10198	PRIME MEDIA GRO	0.000%	99.984%
10199	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.984%
10200	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.985%
10201	AFFINE	0.000%	99.985%
10202	RADISYS CORP COMMON STOCK	0.000%	99.985%
10203	LSL PROPERTY SE	0.000%	99.985%
10204	NISSEI INDUSTRI	0.000%	99.985%
10205	S.T.CHEMICAL CO	0.000%	99.985%
10206	NAPEC INC	0.000%	99.985%
10207	SUPALAI PCL WTS	0.000%	99.985%
10208	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.985%
10209	LOGISTEC CORP C	0.000%	99.986%
10210	HYUNDAI HEAVY I	0.000%	99.986%
10211	REAL INDUSTRY I	0.000%	99.986%
10212	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.986%
10213	SUGIH ENERGY TB	0.000%	99.986%
10214	BRIGADE ENTERPR	0.000%	99.986%
10215	NIPPON FILCON C	0.000%	99.986%
10216	MARUYAMA MFG CO	0.000%	99.986%
10217	MIYOSHI OIL & F	0.000%	99.986%
10218	OLYMPIC CORP	0.000%	99.987%
10219	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.987%
10220	INTRALOT SA - I	0.000%	99.987%
10221	INES CORPORATIO	0.000%	99.987%
10222	RATTANINDIA	0.000%	99.987%
10223	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.987%
10224	CATABASIS PHARM	0.000%	99.987%
10225	COXON PRECISE I	0.000%	99.987%
10226	VITRO SA	0.000%	99.987%
10227	PETRUS RESOURCE	0.000%	99.988%
10228	JBF INDUSTRIES	0.000%	99.988%
10229	LAURA ASHLEY HO	0.000%	99.988%
10230	PROMOTORA Y OPE	0.000%	99.988%
10231	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.988%
10233	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.988%
10234	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.988%
10235	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.988%
10236	CEQUENCE ENERGY	0.000%	99.989%
10237	RECKON LTD	0.000%	99.989%
10238	WORLD HOLDINGS	0.000%	99.989%
10239	TOWN CENTRE SEC	0.000%	99.989%
10240	DEPOMED INC COMMON STOCK	0.000%	99.989%
10241	CROCODILE GARME	0.000%	99.989%
10242	SYRAH RESOURCES	0.000%	99.989%
10243	MIMAKI ENGINEER	0.000%	99.989%
10244	BORYUNG PHARM	0.000%	99.989%
10245	KOSEI SECURITIE	0.000%	99.989%
10246	AUSWIDE BANK LT	0.000%	99.990%
10247	ALANDSBANKEN	0.000%	99.990%
10248	EQUITY FIN HOLD	0.000%	99.990%
10249	GUANGNAN(HLDGS)	0.000%	99.990%
10250	CHINA LOTSYNERG	0.000%	99.990%
10251	ONO SOKKI CO	0.000%	99.990%
10252	HANISON CONSTRU	0.000%	99.990%
10253	PFENEX INC COMMON STOCK USD.001	0.000%	99.990%
10254	SKYLINE CORP	0.000%	99.990%
10255	KAM HING INTERN	0.000%	99.991%
10256	GALLANT VENTURE	0.000%	99.991%
10257	JINDAL SAW LTD	0.000%	99.991%
10258	BANCO ABC BRASI	0.000%	99.991%
10259	SILVER BASE GRO	0.000%	99.991%
10260	EASTMAIN RES IN	0.000%	99.991%
10261	PT MULTIPLOAR C	0.000%	99.991%
10262	ASPEN GROUP	0.000%	99.991%
10263	STARK TECHNOLOG	0.000%	99.991%
10264	PALADIN ENERGY	0.000%	99.991%
10265	TORIGOE CO LTD	0.000%	99.991%
10266	K.P.R. MILL	0.000%	99.992%
10267	NRJ GROUP	0.000%	99.992%
10268	CHINA RARE EART	0.000%	99.992%
10269	GLORIOUS SUN EN	0.000%	99.992%
10270	NAGARJUNA FERTI	0.000%	99.992%
10271	FRAGRANCE GROUP	0.000%	99.992%
10272	AMREP CORP COMMON STOCK USD.1	0.000%	99.992%
10273	KONG SUN HLDGS	0.000%	99.992%
10274	BOLU CIMENTO SA	0.000%	99.992%
10275	ASANTE INC	0.000%	99.992%
10276	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.992%
10277	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.993%
10278	ABTERRA LTD	0.000%	99.993%
10279	BILLABONG INTER	0.000%	99.993%
10280	CONSTRUCTORA CO	0.000%	99.993%
10281	SUNWAY CONSTRUC	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	CVC BRASIL OP A	0.000%	99.993%
10283	DYNASTY FINE WI	0.000%	99.993%
10284	ORASCOM DEVELOP	0.000%	99.993%
10285	HIPAY GROUP SA	0.000%	99.993%
10286	HOKKAIDO GAS CO	0.000%	99.993%
10287	SAPEC	0.000%	99.993%
10288	MEDICAL SYSTEM	0.000%	99.994%
10289	MIN XIN HLDGS	0.000%	99.994%
10290	CHINA PROPRTIE	0.000%	99.994%
10291	TROY RESOURCES	0.000%	99.994%
10292	EXCELSIOR MEDIC	0.000%	99.994%
10293	BOUSTEAD PROJEC	0.000%	99.994%
10294	FOUNTAIN SET HL	0.000%	99.994%
10295	ROULARTA MEDIA	0.000%	99.994%
10296	MCKAY SECURITIE	0.000%	99.994%
10297	ADDNODE GROUP A	0.000%	99.994%
10298	STEEL & TUBE HL	0.000%	99.994%
10299	QAD INC B COMMON STOCK USD.001	0.000%	99.994%
10300	TSH RESOURCES B	0.000%	99.994%
10301	CACHE LOGISTICS	0.000%	99.995%
10302	ANXIN-CHINA HOL	0.000%	99.995%
10303	ARCELORMITTAL S	0.000%	99.995%
10304	FORTRESS PAPER	0.000%	99.995%
10305	BGR ENERGY SYST	0.000%	99.995%
10306	US AUTO PARTS N	0.000%	99.995%
10307	NIHON TRIM CO	0.000%	99.995%
10308	GROUPE OPEN	0.000%	99.995%
10309	GAJAH TUNGGAL	0.000%	99.995%
10310	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.995%
10311	NICE SPA	0.000%	99.995%
10312	PARADISE ENTERT	0.000%	99.995%
10313	PYI CORPORATION	0.000%	99.995%
10314	PROSAFE ASA	0.000%	99.996%
10315	I-CABLE COMMUNI	0.000%	99.996%
10316	HITE HOLDINGS C	0.000%	99.996%
10317	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.996%
10318	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
10319	SINON CORP	0.000%	99.996%
10320	MEGASTUDY CO LT	0.000%	99.996%
10321	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
10322	A&D CO LTD	0.000%	99.996%
10323	CHINA FIBER OPT	0.000%	99.996%
10324	XERIUM TECHNOLO	0.000%	99.996%
10325	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.996%
10326	TELEGRAAF MEDIA	0.000%	99.996%
10327	BEACH ENERGY LT	0.000%	99.996%
10328	DELTICOM AG	0.000%	99.996%
10329	INNODATA INC COMMON STOCK USD.01	0.000%	99.997%
10330	SRI TRANG AGRO-	0.000%	99.997%
10331	ABAN OFFSHORE	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	AXTEL SAB DE CV	0.000%	99.997%
10333	PEARL ORIENTAL	0.000%	99.997%
10334	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.997%
10335	TONLY ELECTRONI	0.000%	99.997%
10336	YONGNAM HOLDING	0.000%	99.997%
10337	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10338	QUMU CORP COMMON STOCK USD.01	0.000%	99.997%
10339	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.997%
10340	BANK OF KOCHI L	0.000%	99.997%
10341	SUPERBLOCK PCL	0.000%	99.997%
10342	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
10343	TRUBA ALAM MANU	0.000%	99.997%
10344	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.997%
10345	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.998%
10346	LEES PHARMACEUT	0.000%	99.998%
10347	AFRICAN PHOENIX	0.000%	99.998%
10348	ECOSYNTHETIX IN	0.000%	99.998%
10349	MINGFA GROUP	0.000%	99.998%
10350	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10351	CHINA DAYE NON-	0.000%	99.998%
10352	BROCKMAN MINING	0.000%	99.998%
10353	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10354	BRILLIANT CIRCL	0.000%	99.998%
10355	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10356	MEGASTUDY EDUCA	0.000%	99.998%
10357	SALMAT LTD	0.000%	99.998%
10358	HYUNDAI CONSTRU	0.000%	99.998%
10359	LUKS GROUP (VH)	0.000%	99.998%
10360	PERPETUAL ENERG	0.000%	99.998%
10361	YEO HIAP SENG	0.000%	99.998%
10362	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.998%
10363	QUNXING PAPER H	0.000%	99.998%
10364	ARRIUM LTD	0.000%	99.998%
10365	MANULIFE US REA	0.000%	99.999%
10366	VIDEOCON INDUST	0.000%	99.999%
10367	JINDAL POLY FIL	0.000%	99.999%
10368	BLOOMSBURY PUBL	0.000%	99.999%
10369	TEEKAY TANKERS	0.000%	99.999%
10370	DAN FORM HOLDIN	0.000%	99.999%
10371	ARALEZ PHARMACE	0.000%	99.999%
10372	JAKARTA INTL HT	0.000%	99.999%
10373	TUNAS RIDEAN	0.000%	99.999%
10374	AEGON NV	0.000%	99.999%
10375	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10376	WATPAC LIMITED	0.000%	99.999%
10377	SINAR MAS MULTI	0.000%	99.999%
10378	CARINDALE PROPE	0.000%	99.999%
10379	DYAX CORPORATIO	0.000%	99.999%
10380	TAKACHIHO KOHEK	0.000%	99.999%
10381	ENERGY ABSOLUTE	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	DOGUS OTOMOTIV	0.000%	99.999%
10383	PACIFIC ANDES I	0.000%	99.999%
10384	COSAN LOGISTICA	0.000%	99.999%
10385	SOCIETE MANUTAN	0.000%	99.999%
10386	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10387	MAX VENTURES &	0.000%	99.999%
10388	BE GROUP AB	0.000%	99.999%
10389	CHINA SOFT POWE	0.000%	99.999%
10390	MAPLETREE LOGIS	0.000%	99.999%
10391	EZRA HOLDINGS	0.000%	99.999%
10392	LYDIAN INTERNAT	0.000%	99.999%
10393	EMPRESAS ICA SA	0.000%	99.999%
10394	POLARIS SOFTWARE	0.000%	100.000%
10395	ITE TECH INC	0.000%	100.000%
10396	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10397	SAFEWAY INC	0.000%	100.000%
10398	SHENGUAN HOLDIN	0.000%	100.000%
10399	TEN NETWORK HLD	0.000%	100.000%
10400	HANWHA GENERAL	0.000%	100.000%
10401	AFRICA ISRAEL I	0.000%	100.000%
10402	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10403	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10404	YANG MING MARIN	0.000%	100.000%
10405	MIDLAND IC&I LT	0.000%	100.000%
10406	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10407	SWIBER HOLDINGS	0.000%	100.000%
10408	D AMICO INTL SH	0.000%	100.000%
10409	PESCANOVA SA	0.000%	100.000%
10410	QINQIN FOODSTUF	0.000%	100.000%
10411	UMW OIL & GAS C	0.000%	100.000%
10412	TPI TRIUNFO PAR	0.000%	100.000%
10413	GETBUSY PLC	0.000%	100.000%
10414	PROBI AB	0.000%	100.000%
10415	NOVUS HOLDINGS	0.000%	100.000%
10416	ASTRO JAPAN PR	0.000%	100.000%
10417	SPORTECH PLC	0.000%	100.000%
10418	MANITOK ENERGY	0.000%	100.000%
10419	DAEWOO SHIPBUIL	0.000%	100.000%
10420	TALVIVAARA MINI	0.000%	100.000%
10421	NORDIC AMERICAN	0.000%	100.000%
10422	CHENNAI SUPER K	0.000%	100.000%
10423	SING HOLDINGS L	0.000%	100.000%
10424	ZENITH CAPITAL	0.000%	100.000%
10425	SEOBU T&D RTS E	0.000%	100.000%
10426	CHINA STATE CON	0.000%	100.000%
10427	STRAD ENERGY SE	0.000%	100.000%
10428	JITF INFRALOGIS	0.000%	100.000%
10429	BERJAYA LAND BH	0.000%	100.000%
10430	MANITOK ENERGY	0.000%	100.000%
10431	CHINA HUIZHAN D	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10433	BANCA MONTE DEI	0.000%	100.000%
10434	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10435	RB ENERGY INC	0.000%	100.000%
10436	ORMAT TECHNOLOG	0.000%	100.000%
10437	DEVA HLDG	0.000%	100.000%
10438	ENERGIX-RENEWAB	0.000%	100.000%
10439	FERROGLOBE PLC	-	100.000%
10440	PRIME RETIREMEN	-	100.000%
10441	SNS REAAL GROEP	-	100.000%
10442	MINCO BASE META	-	100.000%
10443	BCO ESPIR SANTO	-	100.000%
10444	PRIME AET & D H	-	100.000%
10445	RHB CAPITAL BHD	-	100.000%
10446	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10447	SYRAH RESOURCES	-	100.000%
10448	C A DE MEDITERR	-	100.000%
10449	PEACE MARK HLDG	-	100.000%
10450	AFREN PLC COMMO	-	100.000%
10451	RREEF CHINA COM	-	100.000%
10452	CHINA METAL REC	-	100.000%
10453	CHINA LUMENA NE	-	100.000%
10454	LIGHTSTREAM RES	-	100.000%
10455	VIRGIN AUSTRALI	-	100.000%
10456	WESTGOLD RESOUR	-	100.000%
10457	QLT INC WTS EXP	-	100.000%
10458	HANFENG EVERGRE	-	100.000%
10459	QLT INC DOJ/SEC	-	100.000%
10460	QLT INC CLASS A	-	100.000%
10461	KARDEMIR KARABU	-	100.000%
10462	ETABLISSEMENTS	-	100.000%
10463	MACQUARIE ATLAS	-	100.000%
10464	SUNWAY BHD WTS	-	100.000%
10465	TOUCHSTONE EXPL	-	100.000%
10466	EGANAGOLDPFEIL	-	100.000%
10467	ANGLO IRISH BAN	-	100.000%
10468	UNION BANK OF T	-	100.000%
10469	BERLIAN LAJU TA	-	100.000%
10470	INTERCELL AG RI	-	100.000%
10471	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%