

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

As of July 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.772%	0.772%
2	BANK OF MONTREAL COMMON STOCK	0.735%	1.507%
3	APPLE INC	0.670%	2.177%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.647%	2.824%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.641%	3.466%
6	WELLS FARGO + CO COMMON STOCK USD1.666	0.563%	4.029%
7	TORONTO DOMINION BANK COMMON STOCK	0.561%	4.590%
8	SUNCOR ENERGY INC COMMON STOCK	0.517%	5.106%
9	ROYAL BANK OF CANADA COMMON STOCK	0.492%	5.598%
10	COMCAST CORP CLASS A COMMON STOCK USD.01	0.381%	5.979%
11	EXXON MOBIL CORP COMMON STOCK	0.363%	6.342%
12	BANK OF AMERICA	0.337%	6.679%
13	MANULIFE FINANCIAL CORP COMMON STOCK	0.336%	7.015%
14	INTEL CORP COMMON STOCK USD.001	0.328%	7.343%
15	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.327%	7.670%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.312%	7.982%
17	CHEVRON CORP COMMON STOCK USD.75	0.311%	8.293%
18	PFIZER INC COMMON STOCK USD.05	0.307%	8.600%
19	SWEDISH GOVT 3.	0.276%	8.876%
20	WAL-MART STORES	0.266%	9.142%
21	CITIGROUP INC COMMON STOCK USD.01	0.263%	9.405%
22	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.252%	9.657%
23	MAGNA INTERNATIONAL INC COMMON STOCK	0.245%	9.902%
24	CISCO SYSTEMS	0.244%	10.146%
25	CANADIAN NATURAL RESOURCES COMMON STOCK	0.241%	10.387%
26	SAMSUNG ELECTRO	0.240%	10.626%
27	TECK RESOURCES LTD CLS B COMMON STOCK	0.231%	10.857%
28	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.229%	11.086%
29	NATIONAL BK CDA	0.227%	11.313%
30	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.213%	11.526%
31	NESTLE SA	0.210%	11.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SUN LIFE FINANCIAL INC COMMON STOCK	0.209%	11.944%
33	TOTAL SA	0.208%	12.152%
34	ORACLE CORP SR UNSECURED 09/21 1.9	0.205%	12.357%
35	CANADA HOUSING	0.198%	12.555%
36	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.194%	12.749%
37	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.194%	12.942%
38	TRANSCANADA CORP COMMON STOCK	0.193%	13.135%
39	ENBRIDGE INC COMMON STOCK	0.193%	13.328%
40	PROCTER + GAMBLE CO/THE COMMON STOCK	0.191%	13.519%
41	UNITEDHEALTH GR	0.190%	13.709%
42	FACEBOOK INC A COMMON STOCK USD.000006	0.187%	13.896%
43	AMAZON.COM INC	0.184%	14.080%
44	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.172%	14.252%
45	SINGAPORE GOVER	0.172%	14.424%
46	ALPHABET INC CL C COMMON STOCK USD.001	0.171%	14.595%
47	LANDWIRT RENTEN	0.167%	14.761%
48	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.166%	14.927%
49	ALPHABET INC CL A COMMON STOCK USD.001	0.166%	15.093%
50	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.165%	15.258%
51	TOYOTA MOTOR CO	0.164%	15.422%
52	UK(GOVT OF) 4.2	0.163%	15.585%
53	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.162%	15.747%
54	WALT DISNEY(HLD	0.161%	15.908%
55	CHINA CONST BK	0.161%	16.069%
56	GENERAL MOTORS CO COMMON STOCK USD.01	0.159%	16.228%
57	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.156%	16.384%
58	CANADIAN NATL RAILWAY CO COMMON STOCK	0.156%	16.540%
59	DAIMLER AG	0.155%	16.695%
60	US TREASURY N/B 05/25 2.125	0.155%	16.850%
61	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.152%	17.002%
62	BHP BILLITON LT	0.151%	17.152%
63	NETWORK RAIL IN	0.147%	17.299%
64	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.145%	17.445%
65	KFW 1.375% 01FE	0.144%	17.589%
66	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.143%	17.732%
67	LANDESKREDITBAN	0.143%	17.875%
68	VODAFONE GROUP	0.143%	18.018%
69	CAD - London	0.140%	18.158%
70	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.140%	18.298%
71	CVS HEALTH CORP COMMON STOCK USD.01	0.137%	18.435%
72	KOMMUNINVEST I	0.136%	18.571%
73	BCE INC COMMON STOCK	0.135%	18.706%
74	SWEDEN GOVERNME	0.134%	18.841%
75	KOMMUNINVEST I	0.133%	18.974%
76	FRENCH REP GOVT	0.133%	19.106%
77	APPLE INC SR UNSECURED 02/21 2.25	0.133%	19.239%
78	MERCK + CO. INC. COMMON STOCK USD.5	0.132%	19.371%
79	ALLERGAN PLC	0.129%	19.500%
80	FORD MOTOR CO COMMON STOCK USD.01	0.129%	19.629%
81	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.128%	19.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	MORGAN STANLEY COMMON STOCK USD.01	0.126%	19.884%
83	SWEDISH EXP CRE	0.126%	20.010%
84	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.125%	20.135%
85	TIME WARNER INC COMMON STOCK USD.01	0.124%	20.259%
86	WESTPAC BKG COR	0.124%	20.383%
87	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.124%	20.507%
88	ROYAL DUTCH SHELL SPON ADR A ADR	0.120%	20.627%
89	QUALCOMM INC COMMON STOCK USD.0001	0.119%	20.746%
90	US BANCORP COMMON STOCK USD.01	0.118%	20.864%
91	KINROSS GOLD CORP COMMON STOCK	0.118%	20.982%
92	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.118%	21.100%
93	ORACLE CORP COMMON STOCK USD.01	0.117%	21.217%
94	BNP PARIBAS SA	0.115%	21.332%
95	LUNDIN MINING C	0.115%	21.447%
96	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.115%	21.562%
97	WASTE CONNECTIONS INC COMMON STOCK	0.115%	21.677%
98	ROYAL BK OF CAN	0.115%	21.792%
99	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.114%	21.906%
100	BASF SE	0.114%	22.019%
101	AMGEN INC COMMON STOCK USD.0001	0.112%	22.131%
102	SIMON PROPERTY GROUP INC REIT USD.0001	0.111%	22.242%
103	MICROSOFT CORP	0.111%	22.353%
104	TRAVELERS COS	0.110%	22.463%
105	MERCK & CO INC	0.110%	22.573%
106	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.110%	22.683%
107	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.109%	22.792%
108	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.107%	22.899%
109	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.107%	23.005%
110	NOVARTIS AG	0.106%	23.111%
111	COCA-COLA CO	0.105%	23.216%
112	UNION PACIFIC CORP COMMON STOCK USD2.5	0.105%	23.322%
113	EXPORT DEVELOPM	0.105%	23.427%
114	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.104%	23.531%
115	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.104%	23.635%
116	IBM CORP SR UNSECURED 01/22 2.5	0.104%	23.739%
117	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.104%	23.843%
118	CHEVRON CORP 2.	0.104%	23.946%
119	SINGAPORE GOVT	0.103%	24.049%
120	MEDTRONIC PLC	0.102%	24.151%
121	AGNICO EAGLE MINES LTD COMMON STOCK	0.102%	24.254%
122	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.101%	24.355%
123	NESTLE FINANCE	0.100%	24.454%
124	ROYAL DUTCH SHE	0.099%	24.554%
125	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.099%	24.653%
126	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.099%	24.752%
127	AGRIUM INC COMMON STOCK NPV	0.098%	24.850%
128	HONDA MOTOR CO	0.098%	24.948%
129	ANTHEM INC COMMON STOCK USD.01	0.097%	25.046%
130	COOPERATIEVE RA	0.097%	25.143%
131	BANCO SANTANDER	0.097%	25.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.096%	25.336%
133	UNEDIC ASSEO 0.	0.095%	25.431%
134	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.094%	25.525%
135	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.094%	25.619%
136	ABBOTT LABORATORIES COMMON STOCK	0.094%	25.713%
137	INDUSTRIAL & CO	0.094%	25.807%
138	DEUTSCHE BAHN F	0.094%	25.900%
139	INDUSTRIAL ALLI	0.093%	25.993%
140	ACE LTD	0.093%	26.087%
141	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.092%	26.179%
142	CHEVRON CORP SR UNSECURED 03/20 1.961	0.092%	26.270%
143	CHEVRON CORP SR UNSECURED 06/23 3.191	0.091%	26.361%
144	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.091%	26.452%
145	SIEMENS AG	0.090%	26.542%
146	PNC BANK	0.090%	26.632%
147	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.090%	26.722%
148	FORTIS INC COMMON STOCK	0.089%	26.811%
149	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.089%	26.900%
150	MICROSOFT CORP SR UNSECURED 11/20 2	0.089%	26.990%
151	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.089%	27.078%
152	BARRICK GOLD CORP COMMON STOCK	0.089%	27.167%
153	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.089%	27.255%
154	SCHLUMBERGER LTD COMMON STOCK USD.01	0.088%	27.343%
155	AUST & NZ BANK	0.088%	27.431%
156	DEUTSCHE TELEKO	0.088%	27.519%
157	DELTA AIRLINES	0.087%	27.606%
158	UNIBAIL-RODAMCO	0.087%	27.693%
159	HITACHI	0.087%	27.780%
160	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.086%	27.866%
161	GOLDCORP INC COMMON STOCK	0.085%	27.951%
162	ROYAL DUTCH SH-	0.085%	28.036%
163	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.084%	28.120%
164	CONOCOPHILLIPS COMMON STOCK USD.01	0.083%	28.203%
165	HOME DEPOT INC COMMON STOCK USD.05	0.083%	28.286%
166	NATL AUSTRALIA	0.082%	28.369%
167	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.082%	28.450%
168	VALERO ENERGY C	0.081%	28.532%
169	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.081%	28.613%
170	NEWBELCO SA/NV	0.081%	28.693%
171	WEST FRASER TIM	0.081%	28.774%
172	CAPITAL ONE FIN	0.081%	28.855%
173	KINDER MORGAN INC COMMON STOCK USD.01	0.081%	28.936%
174	SINGAPORE GOVT	0.081%	29.016%
175	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.081%	29.097%
176	CSX CORP	0.080%	29.177%
177	FIRST QUANTUM M	0.080%	29.257%
178	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.080%	29.337%
179	FRENCH REPUBLIC	0.080%	29.417%
180	FEDEX CORPORATI	0.080%	29.497%
181	IBM CORP SR UNSECURED 02/21 2.25	0.079%	29.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	NOVARTIS CAP CO	0.079%	29.655%
183	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.078%	29.733%
184	SHAW COMMUNICATIONS INC B COMMON STOCK	0.078%	29.812%
185	VOLKSWAGEN AG	0.078%	29.890%
186	TENCENT HLDGS L	0.078%	29.968%
187	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.078%	30.046%
188	APPLE INC SR UNSECURED 02/22 2.5	0.077%	30.123%
189	SANOFI-AVENTIS	0.077%	30.200%
190	PEPSICO INC COMMON STOCK USD.017	0.077%	30.277%
191	CANADIAN TIRE C	0.077%	30.354%
192	EQUINIX INC REIT USD.001	0.077%	30.430%
193	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.076%	30.507%
194	SNCF RESEAU 3.1	0.076%	30.583%
195	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.076%	30.658%
196	CENOVUS ENERGY INC COMMON STOCK	0.075%	30.734%
197	BAYERISCHE MOTO	0.075%	30.809%
198	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.075%	30.884%
199	GLENORE XSTRA	0.075%	30.959%
200	MICRON TECHNOLO	0.075%	31.034%
201	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.074%	31.108%
202	RIO TINTO PLC SPON ADR ADR	0.074%	31.182%
203	CATERPILLAR INC COMMON STOCK USD1.0	0.073%	31.256%
204	ONTARIO(PROV OF	0.073%	31.329%
205	ABB LTD	0.073%	31.402%
206	WESTPAC BANK CO	0.073%	31.474%
207	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.072%	31.546%
208	ENCANA CORP COMMON STOCK	0.072%	31.618%
209	ORANGE SA	0.071%	31.689%
210	METLIFE INC COMMON STOCK USD.01	0.070%	31.759%
211	PROLOGIS INC REIT USD.01	0.070%	31.829%
212	TELUS CORPORATI	0.069%	31.898%
213	BLACKROCK INC COMMON STOCK USD.01	0.069%	31.968%
214	BP PLC	0.069%	32.037%
215	MARATHON PETROLEUM CORP COMMON STOCK	0.069%	32.106%
216	GILEAD SCIENCES	0.069%	32.175%
217	DANAHER CORP COMMON STOCK USD.01	0.068%	32.243%
218	IBERDROLA SA	0.068%	32.311%
219	BK NEDERLANDSE	0.068%	32.379%
220	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.067%	32.447%
221	PROVINCE OF QUE	0.067%	32.514%
222	VERESEN INC.	0.067%	32.581%
223	PUBLIC STORAGE	0.067%	32.648%
224	BERKSHIRE HATHA	0.067%	32.715%
225	FINNING INTL LT	0.066%	32.781%
226	AGENCE FRANC DE	0.066%	32.848%
227	NATL AUSTRALIA	0.066%	32.914%
228	NORFOLK STHN CO	0.066%	32.980%
229	PFIZER INC	0.066%	33.046%
230	AMERICAN TOWER CORP REIT USD.01	0.066%	33.111%
231	ROCHE HOLDING A	0.065%	33.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	NVIDIA CORP	0.065%	33.242%
233	BOEING CO/THE COMMON STOCK USD5.0	0.065%	33.307%
234	ALLSTATE CORP COMMON STOCK USD.01	0.064%	33.371%
235	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.064%	33.435%
236	CAMECO CORP COMMON STOCK	0.064%	33.499%
237	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.064%	33.562%
238	SOC GENERALE	0.064%	33.626%
239	TOURMALINE OIL	0.064%	33.689%
240	APPLE INC SR UNSECURED 05/23 2.4	0.063%	33.753%
241	LINAMAR CORP	0.063%	33.816%
242	NISSAN MOTOR CO	0.063%	33.879%
243	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.063%	33.942%
244	KINGDOM BELGIUM	0.062%	34.004%
245	CK HUTCHINSON H	0.062%	34.066%
246	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.062%	34.129%
247	AFLAC INC COMMON STOCK USD.1	0.062%	34.191%
248	LANDESKREDITBAN	0.062%	34.253%
249	HON HAI PRECISI	0.062%	34.314%
250	PAN AMERICAN SILVER CORP COMMON STOCK	0.061%	34.375%
251	CHINA EVERGRAND	0.060%	34.436%
252	INTL BUSINESS M	0.060%	34.496%
253	MCDONALD S CORP COMMON STOCK USD.01	0.060%	34.556%
254	NOVARTIS AG SPONSORED ADR ADR	0.060%	34.616%
255	EMPIRE CO LTD N	0.060%	34.676%
256	TAIWAN SEMI-ADR	0.060%	34.736%
257	CRESCENT POINT ENERGY CORP COMMON STOCK	0.060%	34.795%
258	AVALONBAY COMMUNITIES INC REIT USD.01	0.060%	34.855%
259	ENGIE	0.060%	34.915%
260	BK OF NOVA SCOT	0.060%	34.974%
261	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.060%	35.034%
262	AETNA INC COMMON STOCK USD.01	0.060%	35.094%
263	CMNWLTH BK OF A	0.060%	35.153%
264	BCO BILBAO VIZC	0.060%	35.213%
265	ONTARIO(PROV OF	0.059%	35.272%
266	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.059%	35.331%
267	BEST BUY CO INC	0.059%	35.390%
268	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.059%	35.449%
269	BROADCOM LTD	0.059%	35.508%
270	WELLTOWER INC REIT USD1.0	0.059%	35.567%
271	ALTRIA GROUP INC COMMON STOCK USD.333	0.058%	35.625%
272	CHINA NATIONAL	0.058%	35.683%
273	ENERPLUS CORP COMMON STOCK	0.058%	35.741%
274	PROV OF SASK CA	0.058%	35.799%
275	AGENCE FRANCAIS	0.058%	35.857%
276	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.058%	35.914%
277	AIA GROUP LTD	0.058%	35.972%
278	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.058%	36.030%
279	ZURICH FIN SVS	0.057%	36.087%
280	EBAY INC	0.057%	36.144%
281	CORNING INC COMMON STOCK USD.5	0.057%	36.201%

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282	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.057%	36.258%
283	PHILLIPS 66 COMMON STOCK	0.057%	36.315%
284	ARC RESOURCES L	0.057%	36.372%
285	TESORO CORP	0.057%	36.428%
286	TEXAS INSTRUMEN	0.057%	36.485%
287	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.057%	36.542%
288	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.056%	36.598%
289	ASSIC GENERALI	0.056%	36.654%
290	IAMGOLD CORP COMMON STOCK	0.056%	36.711%
291	EUROPEAN INVEST	0.056%	36.767%
292	CIGNA CORP	0.056%	36.823%
293	MASTERCARD INC A COMMON STOCK USD.0001	0.056%	36.879%
294	BAYER AG	0.056%	36.935%
295	EATON CORP PLC	0.056%	36.991%
296	MCKESSON CORP.	0.056%	37.047%
297	AGENCE FRANCAIS	0.056%	37.103%
298	MERCK + CO INC SR UNSECURED 02/22 2.35	0.056%	37.159%
299	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.056%	37.214%
300	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.056%	37.270%
301	MICHELIN(CGDE)	0.056%	37.326%
302	PING AN INSURAN	0.056%	37.381%
303	SHELL INTL.FIN.	0.056%	37.437%
304	CAE INC COMMON STOCK	0.055%	37.492%
305	3M CO COMMON STOCK USD.01	0.055%	37.547%
306	THOMSON REUTERS CORP COMMON STOCK	0.055%	37.603%
307	KOMMUNALBANKEN	0.055%	37.657%
308	BANK OF MONTREA	0.055%	37.712%
309	BB+T CORP COMMON STOCK USD5.0	0.055%	37.766%
310	NEDERLANDSE WAT	0.055%	37.821%
311	WHITECAP RESOUR	0.054%	37.875%
312	EQUITY RESIDENT	0.054%	37.930%
313	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.054%	37.984%
314	TARGET CORPORAT	0.054%	38.038%
315	FREEPORT-MCMORA	0.054%	38.092%
316	EUROPEAN INVEST	0.054%	38.146%
317	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.054%	38.201%
318	SUMITOMO MITSUI	0.054%	38.255%
319	BANK OF CHINA L	0.054%	38.308%
320	TFI INTERNATION	0.054%	38.362%
321	SNC-LAVALIN GRO	0.054%	38.416%
322	FINLAND GOVT IN	0.054%	38.469%
323	MOLSONCOORS-B-U	0.053%	38.523%
324	COTT CORP	0.053%	38.576%
325	B2GOLD CORP COM	0.053%	38.629%
326	CENTURYLINK INC COMMON STOCK USD1.0	0.053%	38.682%
327	ENBRIDGE	0.053%	38.735%
328	VENTAS INC-REIT	0.053%	38.787%
329	SOUTHWEST AIRLI	0.053%	38.840%
330	WESTJET AIRLINE	0.052%	38.893%
331	ALLIANZ AG	0.052%	38.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	ABBVIE INC COMMON STOCK USD.01	0.052%	38.997%
333	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.052%	39.049%
334	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.052%	39.101%
335	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.052%	39.153%
336	CANADIAN WESTER	0.052%	39.205%
337	WSP GLOBAL INC	0.052%	39.257%
338	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.052%	39.309%
339	DOLLAR TREE INC	0.052%	39.360%
340	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.052%	39.412%
341	GEORGE WESTON L	0.052%	39.464%
342	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.051%	39.514%
343	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.051%	39.565%
344	WESTERN DIGITAL	0.050%	39.615%
345	MINITAB INC	0.050%	39.666%
346	SONY CORP	0.050%	39.716%
347	WOODSIDE PETROL	0.050%	39.766%
348	ALIMENTATION CO	0.050%	39.815%
349	STATE STREET CORP COMMON STOCK USD1.0	0.050%	39.865%
350	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.049%	39.914%
351	CHINA MOBILE LT	0.049%	39.964%
352	GILDAN ACTIVEWEAR INC COMMON STOCK	0.049%	40.013%
353	LLOYDS BANKING	0.049%	40.062%
354	ENI S.P.A.	0.049%	40.111%
355	LOBLAW COS LTD	0.049%	40.160%
356	CELGENE CORP	0.049%	40.208%
357	TEMASEK FINL I	0.049%	40.257%
358	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.049%	40.306%
359	SWEDEN GOVERNME	0.048%	40.354%
360	IMPERIAL OIL LTD COMMON STOCK	0.048%	40.402%
361	FIAT CHRYSLER A	0.048%	40.449%
362	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.048%	40.497%
363	TOYOTA MOTOR CO	0.048%	40.544%
364	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.048%	40.592%
365	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.048%	40.639%
366	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.047%	40.687%
367	TOTAL CAPITAL I	0.047%	40.734%
368	DISCOVER FINL S	0.047%	40.781%
369	CANADIAN (GOVT	0.047%	40.828%
370	MGM MIRAGE INC	0.047%	40.875%
371	FMS WERTMANAGEM	0.047%	40.922%
372	BK NED GEMEENTE	0.047%	40.969%
373	AXA	0.047%	41.015%
374	UPM-KYMMENE OYJ	0.047%	41.062%
375	ALLIANZ SE SPON ADR ADR	0.046%	41.108%
376	CCL INDS INC CL	0.046%	41.155%
377	METHANEX CORP COMMON STOCK	0.046%	41.201%
378	ELEMENT FINANCI	0.046%	41.247%
379	COSTCO WHOLESAL	0.046%	41.293%
380	BLACKBERRY LTD COMMON STOCK	0.046%	41.339%
381	AIR CANADA	0.046%	41.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	DIAGEO PLC ADR	0.046%	41.431%
383	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.046%	41.477%
384	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.046%	41.523%
385	MAPLE LEAF FOOD	0.046%	41.569%
386	KONINKLIJKE AHO	0.046%	41.614%
387	ING GROEP NV	0.046%	41.660%
388	EUROPEAN INVEST	0.045%	41.705%
389	LINK R/EST INVE	0.045%	41.750%
390	DAVITA INC COMMON STOCK USD.001	0.045%	41.796%
391	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.045%	41.841%
392	TE CONNECTIVITY	0.045%	41.886%
393	DIGITAL REALTY	0.045%	41.930%
394	PROCTER & GAMBL	0.045%	41.975%
395	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.045%	42.020%
396	VALE RIO DOCE(C	0.045%	42.064%
397	HARTFORD FINANC	0.044%	42.109%
398	TOTAL CAPITAL I	0.044%	42.153%
399	T MOBILE US INC COMMON STOCK USD.0001	0.044%	42.198%
400	ALAMOS GOLD INC CLASS A COMMON STOCK	0.044%	42.242%
401	LVMH MOET HENNE	0.044%	42.286%
402	CGI GROUP INC CLASS A COMMON STOCK	0.044%	42.330%
403	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.044%	42.374%
404	RIO TINTO	0.044%	42.417%
405	INTACT FINANCA	0.043%	42.460%
406	BHP BILLITON PL	0.043%	42.503%
407	BOSTON PROPERTIES INC REIT USD.01	0.043%	42.546%
408	AKZO NOBEL NV	0.043%	42.589%
409	MIZUHO FINANCA	0.043%	42.631%
410	ASTRAZENECA PLC SPONS ADR ADR	0.043%	42.674%
411	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.043%	42.717%
412	HUMANA INC	0.043%	42.760%
413	RIOCAN REAL EST	0.043%	42.802%
414	ROYAL BANK OF C	0.043%	42.845%
415	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.043%	42.887%
416	FRENCH REPUBLIC	0.042%	42.930%
417	TMX GROUP LTD	0.042%	42.972%
418	SCENTRE GROUP	0.042%	43.015%
419	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.042%	43.057%
420	CARNIVAL CORP COMMON STOCK USD.01	0.042%	43.100%
421	PACCAR INC	0.042%	43.142%
422	SHELL INTL.FIN.	0.042%	43.184%
423	ITAU UNIBANCO S	0.042%	43.226%
424	NIKE INC CL B COMMON STOCK USD1.0	0.042%	43.268%
425	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.042%	43.310%
426	PEUGEOT SA	0.042%	43.352%
427	LAURENTIAN BANK	0.042%	43.394%
428	CME GROUP INC COMMON STOCK USD.01	0.042%	43.436%
429	DOLLARAMA INC	0.042%	43.478%
430	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.042%	43.519%
431	SOFTBANK CORP	0.041%	43.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	YAMANA GOLD INC COMMON STOCK	0.041%	43.602%
433	TRANSALTA CORP COMMON STOCK	0.041%	43.643%
434	SUNTRUST BANKS	0.041%	43.685%
435	WHIRLPOOL CORP	0.041%	43.726%
436	UBS GROUP	0.041%	43.767%
437	GREAT WEST LIFE	0.041%	43.808%
438	VIACOM INC CLASS B COMMON STOCK USD.001	0.041%	43.849%
439	KBC GROEP NV	0.041%	43.890%
440	CONSTELLATION S	0.041%	43.931%
441	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.041%	43.972%
442	JOHNSON CONTROL	0.041%	44.013%
443	HUSKY ENERGY IN	0.041%	44.054%
444	COMPAGNIE DE SA	0.041%	44.095%
445	SVENSKA HANDELS	0.041%	44.136%
446	HYNIX SEMICONDU	0.041%	44.177%
447	ROLLS-ROYCE GRO	0.041%	44.217%
448	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.041%	44.258%
449	ESSEX PROP TRUS	0.041%	44.298%
450	ORACLE CORP SR UNSECURED 07/21 2.8	0.041%	44.339%
451	MITSUBISHI CHEM	0.040%	44.379%
452	PROVINCE OF QUE	0.040%	44.420%
453	TYSON FOODS INC	0.040%	44.460%
454	E.ON SE	0.040%	44.500%
455	NORDEA AB	0.040%	44.541%
456	RWE AG (NEU)	0.040%	44.581%
457	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.040%	44.621%
458	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.040%	44.661%
459	AMAYA INC COMMON STOCK	0.040%	44.701%
460	FIFTH THIRD BAN	0.040%	44.741%
461	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.040%	44.781%
462	RAYTHEON COMPANY COMMON STOCK USD.01	0.040%	44.820%
463	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.040%	44.860%
464	NUCOR CORP	0.040%	44.900%
465	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.040%	44.939%
466	CIE FINANCIERE	0.039%	44.979%
467	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.039%	45.018%
468	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.039%	45.058%
469	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.039%	45.097%
470	HUBBAY MINERALS INC COMMON STOCK NPV	0.039%	45.136%
471	SOLVAY	0.039%	45.176%
472	LEAR CORP	0.039%	45.215%
473	LAM RESEARCH CORP COMMON STOCK USD.001	0.039%	45.254%
474	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.039%	45.293%
475	DETOUR GOLD COR	0.039%	45.332%
476	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.039%	45.371%
477	GEN DYNAMICS CO	0.039%	45.410%
478	COGECO COMMUNIC	0.039%	45.449%
479	ALTAGAS LTD	0.039%	45.487%
480	STATOIL ASA	0.039%	45.526%
481	ANALOG DEVICES INC COMMON STOCK USD.167	0.039%	45.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	CRH	0.039%	45.603%
483	MYLAN INC/PA	0.038%	45.642%
484	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.038%	45.680%
485	H&R REIT UNITS	0.038%	45.718%
486	ARCHER DANIELS	0.038%	45.756%
487	ROCKWELL COLLIN	0.038%	45.795%
488	ASAHI KASEI COR	0.038%	45.833%
489	DEXIA CREDIT LO	0.038%	45.871%
490	OCEANAGOLD CORP	0.038%	45.909%
491	PROGRESSIVE CORP COMMON STOCK USD1.0	0.038%	45.947%
492	BRIDGESTONE COR	0.038%	45.985%
493	QUEST DIAGNOSTI	0.038%	46.022%
494	SCHWAB(CHARLES)	0.038%	46.060%
495	CONTINENTAL AG	0.038%	46.098%
496	NEW GOLD INC COMMON STOCK	0.038%	46.136%
497	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.038%	46.173%
498	WHOLE FOODS MAR	0.037%	46.211%
499	JX HOLDINGS INC	0.037%	46.248%
500	KEYERA CORP	0.037%	46.285%
501	EASTMAN CHEMICA	0.037%	46.323%
502	ORIX CORP	0.037%	46.360%
503	TAIWAN SEMICOND	0.037%	46.397%
504	CHINA MOBILE	0.037%	46.434%
505	TOKIO MARINE HL	0.037%	46.471%
506	SAPUTO GROUP IN	0.037%	46.508%
507	NOVO-NORDISK AS	0.037%	46.544%
508	BIOGEN IDEC INC	0.037%	46.581%
509	VINCI SA	0.037%	46.617%
510	CONCHO RESOURCE	0.037%	46.654%
511	ACCENTURE PLC A	0.036%	46.690%
512	VOLVO AB	0.036%	46.727%
513	CROWN CASTLE INTL CORP REIT USD.01	0.036%	46.763%
514	PANASONIC CORP	0.036%	46.799%
515	ALGONQUIN POWER	0.036%	46.836%
516	OPEN TEXT CORPO	0.036%	46.872%
517	STANDARD BANK G	0.036%	46.908%
518	MACDONALD DETTW	0.036%	46.944%
519	SCOTTISH AND SO	0.036%	46.980%
520	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.036%	47.016%
521	STARBUCKS CORP	0.036%	47.052%
522	LAFARGEHOLCIM L	0.036%	47.087%
523	CI FINANCIAL CO	0.036%	47.123%
524	STANTEC INC COMMON STOCK	0.035%	47.158%
525	LOCKHEED MARTIN	0.035%	47.194%
526	REPSOL SA	0.035%	47.229%
527	REALTY INCOME C	0.035%	47.264%
528	HCP INC.	0.035%	47.299%
529	UNICREDIT SPA	0.035%	47.333%
530	M + T BANK CORP COMMON STOCK USD.5	0.035%	47.368%
531	GENWORTH MI CAN	0.035%	47.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	NEWMONT MINING CORP COMMON STOCK USD1.6	0.035%	47.438%
533	TELEFONICA SA	0.035%	47.472%
534	WILLIAMS COS IN	0.034%	47.507%
535	DBS GROUP HLDGS	0.034%	47.541%
536	UTD PARCEL SERV	0.034%	47.575%
537	ELI LILLY + CO COMMON STOCK	0.034%	47.609%
538	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.034%	47.643%
539	MACQUARIE GP LT	0.034%	47.677%
540	DEUTSCHE BANK A	0.034%	47.711%
541	HOUSING DEVEL F	0.034%	47.745%
542	GOODYEAR TIRE &	0.034%	47.779%
543	APPLIED MATERIALS INC COMMON STOCK USD.01	0.034%	47.812%
544	METRO INC	0.033%	47.846%
545	STANDARD CHARTE	0.033%	47.879%
546	MUNCHENER RUCKV	0.033%	47.912%
547	IVANHOE MINES L	0.033%	47.946%
548	INTESA SANPAOLO	0.033%	47.979%
549	NEXTERA ENERGY INC COMMON STOCK USD.01	0.033%	48.012%
550	IGM FINANCIAL I	0.033%	48.045%
551	BARCLAYS ADR-EA	0.033%	48.078%
552	DSV A/S	0.033%	48.111%
553	RESTAURANT BRANDS INTERN COMMON STOCK	0.033%	48.144%
554	KIRKLAND LAKE G	0.033%	48.177%
555	RELIANCE INDS	0.033%	48.209%
556	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.033%	48.242%
557	MINITUBISHI CORP	0.033%	48.274%
558	INVESCO LTD COMMON STOCK USD.2	0.033%	48.307%
559	HOST HOTELS &	0.032%	48.339%
560	DR HORTON INC COMMON STOCK USD.01	0.032%	48.372%
561	CELESTICA INC COMMON STOCK NPV	0.032%	48.404%
562	RENAULT	0.032%	48.436%
563	PFIZER INC 0.25	0.032%	48.469%
564	COUNTRY GARDEN	0.032%	48.501%
565	UNILEVER NV	0.032%	48.533%
566	SIKA FINANZ AG	0.032%	48.565%
567	CANADIAN APARTM	0.032%	48.597%
568	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.032%	48.629%
569	TRANSCONTINENTA	0.032%	48.661%
570	PEYTO EXPLORATI	0.032%	48.693%
571	MINITUBISHI UFJ FINL SPON ADR ADR	0.032%	48.725%
572	ALLY FINANCIAL INC COMMON STOCK USD.1	0.032%	48.757%
573	MID AMERICA APARTMENT COMM REIT USD.01	0.032%	48.789%
574	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.032%	48.821%
575	VORNADO REALTY TRUST REIT USD.04	0.032%	48.852%
576	CENTENE CORP COMMON STOCK USD.001	0.032%	48.884%
577	FNF GROUP TRACKING STK USD.0001	0.032%	48.916%
578	BUNGE LTD COMMON STOCK USD.01	0.032%	48.948%
579	PFIZER INC SR UNSECURED 12/21 2.2	0.032%	48.980%
580	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.032%	49.011%
581	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.032%	49.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	AGEAS	0.032%	49.075%
583	PRUDENTIAL ADR	0.032%	49.106%
584	CANFOR CORPORAT	0.032%	49.138%
585	MITSUBISHI ELEC	0.031%	49.169%
586	HUNTINGTON BANC	0.031%	49.201%
587	SPAIN GOVERNMEN	0.031%	49.232%
588	NIELSEN HOLDING	0.031%	49.263%
589	NORWEGIAN CRUIS	0.031%	49.294%
590	GEELY AUTOMOBIL	0.031%	49.326%
591	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.031%	49.357%
592	DOMINION DIAMOND CORP COMMON STOCK	0.031%	49.388%
593	ARCELORMITTAL	0.031%	49.418%
594	ZIMMER HLDGS IN	0.031%	49.449%
595	BRITISH AMERICAN TOB SP ADR ADR	0.031%	49.480%
596	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.031%	49.511%
597	ENEL S.p.A.	0.031%	49.541%
598	TEXTRON INC COMMON STOCK USD.125	0.031%	49.572%
599	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.031%	49.603%
600	TOROMONT INDS L	0.031%	49.633%
601	DOVER CORP	0.031%	49.664%
602	LINDE AG	0.031%	49.694%
603	LEGAL & GENERAL	0.031%	49.725%
604	WOLTERS KLUWERS	0.031%	49.756%
605	WILLIS TOWERS W	0.031%	49.786%
606	REPUBLIC SERVIC	0.030%	49.817%
607	PERSIMMON PLC	0.030%	49.847%
608	3I GROUP PLC	0.030%	49.877%
609	HYUNDAI MOTOR C	0.030%	49.908%
610	INGERSOLL-RAND	0.030%	49.938%
611	COACH INC	0.030%	49.968%
612	INTER PIPELINE	0.030%	49.999%
613	NRG ENERGY	0.030%	50.029%
614	MITSUBISHI HVY	0.030%	50.059%
615	CA INC COMMON STOCK USD.1	0.030%	50.089%
616	Banco Sabadell	0.030%	50.119%
617	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.030%	50.149%
618	SASOL	0.030%	50.179%
619	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.030%	50.209%
620	GGP INC REIT USD.01	0.030%	50.239%
621	WESTFIELD CORP	0.030%	50.269%
622	DEERE + CO COMMON STOCK USD1.0	0.030%	50.299%
623	GAP INC	0.030%	50.328%
624	EUROPEAN FIN ST	0.030%	50.358%
625	GLAXOSMITHKLINE PLC SPON ADR ADR	0.030%	50.388%
626	FUJITSU	0.030%	50.418%
627	KEYCORP	0.030%	50.447%
628	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.030%	50.477%
629	MTN GROUP LTD	0.030%	50.507%
630	SHIN-ETSU CHEM	0.029%	50.536%
631	CALPINE CORP	0.029%	50.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	BOMBARDIER INC	0.029%	50.595%
633	BP PLC SPONS ADR ADR	0.029%	50.624%
634	ANGLO AMERICAN	0.029%	50.654%
635	LLOYDS BANKING	0.029%	50.683%
636	ARCONIC INC COMMON STOCK	0.029%	50.712%
637	HSBC HOLDINGS P	0.029%	50.741%
638	ING GROEP NV	0.029%	50.770%
639	LOWE'S COS INC	0.029%	50.800%
640	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.029%	50.829%
641	BOLIDEN AB	0.029%	50.857%
642	NETEASE INC ADR ADR USD.0001	0.029%	50.886%
643	TAHOE RESOURCES INC COMMON STOCK	0.029%	50.915%
644	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.029%	50.944%
645	EMERA INC.	0.029%	50.973%
646	COTY INC CL A COMMON STOCK USD.01	0.029%	51.002%
647	ATOS ORIGIN SA	0.029%	51.031%
648	GIBSON ENERGY I	0.029%	51.059%
649	TELIASONERA AB	0.029%	51.088%
650	CANON INC	0.029%	51.116%
651	MAZDA MOTOR COR	0.029%	51.145%
652	STATOIL ASA COMPANY GUAR 01/24 2.65	0.029%	51.174%
653	SWISS RE AG	0.029%	51.202%
654	STORA ENSO OYJ	0.029%	51.231%
655	ENERFLEX LTD	0.028%	51.259%
656	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.028%	51.288%
657	VIVENDI SA	0.028%	51.316%
658	SCHNEIDER SA	0.028%	51.345%
659	TEMASEK FINANCI	0.028%	51.373%
660	NOKIA CORP	0.028%	51.401%
661	OVERSEA-CHINESE	0.028%	51.429%
662	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.028%	51.457%
663	XPO LOGISTICS INC COMMON STOCK USD.001	0.028%	51.486%
664	CNOOC LTD	0.028%	51.514%
665	WESTPAC BKG COR	0.028%	51.542%
666	TOTAL CAPITAL I	0.028%	51.570%
667	UNEDIC ASSEO 1.	0.028%	51.597%
668	KOHL'S CORPORATI	0.028%	51.625%
669	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.028%	51.653%
670	PHILIPS ELECTRO	0.028%	51.681%
671	LENNAR CORP CL	0.028%	51.709%
672	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.028%	51.737%
673	GOODMAN GROUP	0.028%	51.765%
674	INTERFOR CORP	0.028%	51.793%
675	DUKE ENERGY CORP COMMON STOCK USD.001	0.028%	51.820%
676	TOREX GOLD RESO	0.028%	51.848%
677	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.028%	51.876%
678	WESTROCK CO COMMON STOCK	0.028%	51.903%
679	HOLOGIC INC COMMON STOCK USD.01	0.028%	51.931%
680	KDDI CORP	0.028%	51.959%
681	BLUESCOPE STEEL	0.028%	51.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	INTL BUSINESS M	0.028%	52.014%
683	SPARK INFRASTRU	0.027%	52.041%
684	SVENSKA HANDELS	0.027%	52.069%
685	VODAFONE GROUP PLC SP ADR ADR	0.027%	52.096%
686	SEVEN GENERATIO	0.027%	52.124%
687	FORTESCUE METAL	0.027%	52.151%
688	AIR LIQUIDE(L')	0.027%	52.178%
689	CREDIT SUISSE G	0.027%	52.206%
690	SAMPO OYJ	0.027%	52.233%
691	SUPERIOR PLUS C	0.027%	52.260%
692	TARGET CORP SR UNSECURED 01/22 2.9	0.027%	52.287%
693	COCA-COLA CO/TH	0.027%	52.315%
694	ELDORADO GOLD CORP COMMON STOCK	0.027%	52.342%
695	ARKEMA	0.027%	52.369%
696	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.027%	52.396%
697	ADIDAS AG	0.027%	52.423%
698	BM&F BOVESPA SA	0.027%	52.450%
699	LAND SECURITIES	0.027%	52.477%
700	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.027%	52.504%
701	NIPPON STEEL CO	0.027%	52.531%
702	TESCO PLC	0.027%	52.558%
703	PTT PUBLIC COMP	0.027%	52.585%
704	JM SMUCKER CO/THE COMMON STOCK	0.027%	52.611%
705	WESFARMERS LTD	0.027%	52.638%
706	AMP LIMITED	0.027%	52.664%
707	NORTHROP GRUMMA	0.026%	52.691%
708	CARREFOUR SA	0.026%	52.717%
709	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.026%	52.744%
710	BORGWARNER INC COMMON STOCK USD.01	0.026%	52.770%
711	STRYKER CORP	0.026%	52.796%
712	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.026%	52.823%
713	WM MORRISON SUP	0.026%	52.849%
714	RADIANT OPTO EL	0.026%	52.875%
715	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	52.901%
716	DEN DANSKE BANK	0.026%	52.927%
717	AMETEK INC COMMON STOCK USD.01	0.026%	52.954%
718	VERMILION ENERGY INC COMMON STOCK	0.026%	52.980%
719	XEROX CORP COMMON STOCK USD1.0	0.026%	53.006%
720	CORUS ENTERTAIN	0.026%	53.032%
721	ARAMARK COMMON STOCK USD.01	0.026%	53.058%
722	JABIL CIRCUIT I	0.026%	53.084%
723	KOMATSU	0.026%	53.110%
724	L-BANK BW FOERD	0.026%	53.136%
725	ITALY BUONI POL	0.026%	53.161%
726	BPCE SA COMPANY GUAR 04/24 4	0.026%	53.187%
727	LKQ CORP COMMON STOCK USD.01	0.026%	53.213%
728	BANCO SANTANDER SA SPON ADR ADR	0.026%	53.239%
729	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.026%	53.265%
730	UNUM GROUP	0.026%	53.290%
731	LIBERTY BROADBAND C COMMON STOCK USD.01	0.026%	53.316%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.026%	53.342%
733	SBA COMMUNICATIONS CORP REIT USD.01	0.026%	53.368%
734	CHINA PETROLEUM	0.026%	53.393%
735	GLAXOSMITHKLINE	0.026%	53.419%
736	ITALY BUONI POL	0.026%	53.444%
737	CBRE GROUP INC A COMMON STOCK USD.01	0.026%	53.470%
738	BAXTER INTL INC	0.026%	53.496%
739	STMICROELECTRON	0.026%	53.521%
740	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.026%	53.547%
741	CANADA HOUSING	0.026%	53.572%
742	MTU AERO ENGINE	0.026%	53.598%
743	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.026%	53.623%
744	BECTON DICKINSON	0.025%	53.649%
745	CARMAX INC COMMON STOCK USD.5	0.025%	53.674%
746	UNIVERSAL HLTH	0.025%	53.700%
747	MACY S INC COMMON STOCK USD.01	0.025%	53.725%
748	LINCOLN NATL CO	0.025%	53.750%
749	ENERCARE INC	0.025%	53.776%
750	MULLEN GROUP LT	0.025%	53.801%
751	UTD THERAPEUTIC	0.025%	53.826%
752	KONINKLIJKE KPN	0.025%	53.851%
753	Cineplex Inc.	0.025%	53.877%
754	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	53.902%
755	NETAPP INC.	0.025%	53.927%
756	AVIVA PLC	0.025%	53.952%
757	NORTHLAND POWER	0.025%	53.977%
758	TELEPERFORMANCE	0.025%	54.003%
759	CENTERRA GOLD INC COMMON STOCK	0.025%	54.028%
760	CLARIANT AG	0.025%	54.053%
761	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.025%	54.078%
762	SUN HUNG KAI PR	0.025%	54.103%
763	UDR INC REIT USD.01	0.025%	54.128%
764	OWENS CORNING COMMON STOCK USD.001	0.025%	54.153%
765	LANXESS	0.025%	54.178%
766	FIRSTSERVICE CORP COMMON STOCK	0.025%	54.203%
767	DAI-ICHI LIFE	0.025%	54.228%
768	FLEXTRONICS INT	0.025%	54.253%
769	ENDEAVOUR MININ	0.025%	54.278%
770	NORTHERN TRUST	0.025%	54.303%
771	KROGER CO	0.025%	54.328%
772	PRAXAIR STK	0.025%	54.352%
773	SL GREEN REALTY	0.025%	54.377%
774	ACTIVISION BLIZ	0.025%	54.402%
775	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.025%	54.427%
776	TELECOM ITALIA	0.025%	54.451%
777	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.025%	54.476%
778	DUKE REALTY CORP REIT USD.01	0.025%	54.501%
779	ANADARKO PETROL	0.025%	54.525%
780	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.025%	54.550%
781	LOEWS CORP COMMON STOCK USD.01	0.025%	54.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	DEUTSCHE LUFTHA	0.025%	54.599%
783	TAYLOR WIMPEY	0.025%	54.624%
784	SUMITOMO CHEMIC	0.025%	54.648%
785	ADECCO SA	0.025%	54.673%
786	AEON CO., LTD	0.025%	54.697%
787	VALE SA	0.025%	54.722%
788	POST HOLDINGS INC COMMON STOCK USD.01	0.024%	54.746%
789	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.024%	54.771%
790	REGENCY CENTERS CORP REIT USD.01	0.024%	54.795%
791	SILVER STANDARD RESOURCES COMMON STOCK	0.024%	54.819%
792	mitsui & co	0.024%	54.844%
793	INGREDION INC COMMON STOCK USD.01	0.024%	54.868%
794	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.024%	54.892%
795	DAIWA SECS GROU	0.024%	54.917%
796	BALL CORP	0.024%	54.941%
797	BORAL LIMITED	0.024%	54.965%
798	GENUINE PARTS C	0.024%	54.989%
799	ASHTREAD GROUP	0.024%	55.013%
800	MARSH & MCLENNA	0.024%	55.037%
801	AGCO CORP	0.024%	55.061%
802	PVH CORP COMMON STOCK USD1.0	0.024%	55.085%
803	MS&AD INSURANCE	0.024%	55.109%
804	CHEVRON CORP SR UNSECURED 11/20 2.419	0.024%	55.133%
805	NEW FLYER COMMO	0.024%	55.157%
806	CHINA O/SEAS LA	0.024%	55.181%
807	LG Electronics	0.024%	55.205%
808	COMCAST CORP COMPANY GUAR 08/25 3.375	0.024%	55.229%
809	RUSSEL METALS I	0.024%	55.253%
810	JONES LANG LASA	0.024%	55.276%
811	ALBEMARLE CORP	0.024%	55.300%
812	SMART REAL ESTA	0.024%	55.324%
813	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.024%	55.347%
814	UNILEVER PLC SPONSORED ADR ADR	0.024%	55.371%
815	GRUPO MEXICO SA	0.024%	55.395%
816	LYONDELLBASELL	0.024%	55.418%
817	DUFREY AG-REG	0.024%	55.442%
818	TEVA PHARMACEUTICAL SP ADR ADR	0.024%	55.465%
819	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.024%	55.489%
820	NTT DOCOMO INC	0.024%	55.512%
821	ETRADE FINANCA	0.023%	55.536%
822	ABBVIE INC SR UNSECURED 11/22 2.9	0.023%	55.559%
823	FRESENIUS SE &	0.023%	55.583%
824	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.023%	55.606%
825	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.023%	55.630%
826	SMITHS GROUP	0.023%	55.653%
827	AUTOLIV INC	0.023%	55.676%
828	BAE SYSTEMS	0.023%	55.699%
829	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.023%	55.723%
830	QUEBECOR INC 'B	0.023%	55.746%
831	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.023%	55.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	LG DISPLAY CO	0.023%	55.792%
833	ARROW ELECTRONI	0.023%	55.815%
834	TREASURY WINE E	0.023%	55.838%
835	LONZA GROUP AG	0.023%	55.862%
836	MICROSOFT CORP	0.023%	55.885%
837	SUMITOMO ELEC I	0.023%	55.908%
838	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.023%	55.931%
839	HARRIS CORP	0.023%	55.954%
840	SHIRE PLC	0.023%	55.977%
841	DOMINION RES(VI	0.023%	56.000%
842	ESSITY AKTIEBOL	0.023%	56.023%
843	BOC HONG KONG H	0.023%	56.046%
844	STEINHOFF INTER	0.023%	56.069%
845	POLSKI KON NAF	0.023%	56.092%
846	ADOBE SYSTEMS I	0.023%	56.115%
847	PAREX RESOURCES	0.023%	56.138%
848	ONEX CORP SUB V	0.023%	56.161%
849	ABN AMRO BANK N	0.023%	56.183%
850	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.023%	56.206%
851	VESTAS WIND SYS	0.023%	56.229%
852	EXTRA SPACE STO	0.023%	56.252%
853	DANONE S.A. COM	0.023%	56.275%
854	NATIONAL AUSTRAL	0.023%	56.298%
855	NASDAQ INC COMMON STOCK USD.01	0.023%	56.320%
856	TIFFANY & CO	0.023%	56.343%
857	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.023%	56.366%
858	MARKEL CORP COMMON STOCK	0.023%	56.389%
859	SOUTHERN CO	0.023%	56.411%
860	SWATCH GROUP	0.023%	56.434%
861	MELROSE INDUSTR	0.023%	56.456%
862	SMURFIT KAPPA P	0.023%	56.479%
863	BELLWAY	0.023%	56.502%
864	TOSOH CORP	0.023%	56.524%
865	HESS CORPORATIO	0.022%	56.546%
866	TOYOTA TSUSHO C	0.022%	56.569%
867	CUMMINS INC	0.022%	56.591%
868	AGILENT TECHNOL	0.022%	56.614%
869	DEUTSCHE POST A	0.022%	56.636%
870	TOTAL SA SPON ADR ADR	0.022%	56.659%
871	AFFILIATED MNGR	0.022%	56.681%
872	SUZUKI MOTOR CO	0.022%	56.703%
873	BORALEX INC CL	0.022%	56.726%
874	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.022%	56.748%
875	RYDER SYSTEM IN	0.022%	56.771%
876	PARKLAND FUEL C	0.022%	56.793%
877	SECURE ENERGY S	0.022%	56.815%
878	JUNIPER NETWORK	0.022%	56.837%
879	NESTE OIL OYJ	0.022%	56.860%
880	CITIC LTD	0.022%	56.882%
881	FRESENIUS MEDIC	0.022%	56.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	ASSURANT INC COMMON STOCK USD.01	0.022%	56.926%
883	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.022%	56.949%
884	SAINSBURY (J) P	0.022%	56.971%
885	QUANTA SERVICES	0.022%	56.993%
886	BRITISH TELECOM	0.022%	57.015%
887	IMPERIAL TOBACC	0.022%	57.037%
888	BROTHERIndustr	0.022%	57.059%
889	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.022%	57.081%
890	CANADIAN REAL E	0.022%	57.103%
891	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.022%	57.125%
892	GRAN TIERRA ENE	0.022%	57.147%
893	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.022%	57.169%
894	ERSTE GROUP BAN	0.022%	57.191%
895	IRON MOUNTAIN INC REIT USD.01	0.022%	57.213%
896	SYNOPTSYS INC	0.022%	57.235%
897	EOG RESOURCES	0.022%	57.256%
898	FEDERAL REALTY INVS TRUST REIT USD.01	0.022%	57.278%
899	FRANCO NEVADA CORP COMMON STOCK	0.022%	57.300%
900	BOUYGUES	0.022%	57.322%
901	RECKITT BENCKIS	0.022%	57.343%
902	SPRINT CORP COMMON STOCK USD.01	0.022%	57.365%
903	ASSURED GUARANT	0.022%	57.387%
904	VALEO SA	0.022%	57.409%
905	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.022%	57.430%
906	CAIXABANK	0.022%	57.452%
907	NEWELL BRANDS INC COMMON STOCK USD1.0	0.022%	57.473%
908	STEEL DYNAMICS INC COMMON STOCK USD.005	0.022%	57.495%
909	ALLIED PPTY,REI	0.022%	57.517%
910	SEVEN & I HOLDI	0.022%	57.538%
911	KLEPIERRE	0.021%	57.560%
912	PREMIUM BRANDS	0.021%	57.581%
913	BARRATT DEVEL	0.021%	57.602%
914	APPLE INC SR UNSECURED 02/27 3.35	0.021%	57.624%
915	PERRIGO CO PLC	0.021%	57.645%
916	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.021%	57.666%
917	GENERAL ELECTRI	0.021%	57.687%
918	COMERICA INC	0.021%	57.709%
919	PETROBRAS PREFE	0.021%	57.730%
920	CARDINAL HEALTH	0.021%	57.751%
921	APPLE INC 1.55%	0.021%	57.772%
922	ATCO LTD CL I N	0.021%	57.793%
923	GIVAUDAN	0.021%	57.814%
924	NEWCREST MINING	0.021%	57.836%
925	UBISOFT ENTERTA	0.021%	57.857%
926	UNIONE DI BAN.	0.021%	57.878%
927	SVENSKA HANDELS	0.021%	57.899%
928	SIERRA WIRELESS INC COMMON STOCK	0.021%	57.919%
929	MARTIN MARIETTA	0.021%	57.940%
930	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.021%	57.961%
931	EVEREST RE GROU	0.021%	57.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	AON PLC	0.021%	58.003%
933	PENTAIR PLC	0.021%	58.024%
934	STADA ARZNEIMIT	0.021%	58.045%
935	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.021%	58.066%
936	CASCADES INC	0.021%	58.087%
937	MEG ENERGY CORP	0.021%	58.107%
938	SEGRO PLC	0.021%	58.128%
939	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.021%	58.149%
940	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.021%	58.170%
941	SWISSCOM AG	0.021%	58.190%
942	NEVSUN RESOURCES LTD COMMON STOCK	0.021%	58.211%
943	TORCHMARK CORP COMMON STOCK USD1.0	0.021%	58.232%
944	SKAND ENSKILDA	0.021%	58.253%
945	BANK RAKYAT IND	0.021%	58.273%
946	DEXUS PROPERTY	0.021%	58.294%
947	OMV AG	0.021%	58.315%
948	TJX COS INC	0.021%	58.335%
949	TRICAN WELL SER	0.021%	58.356%
950	HORMEL FOODS CORP COMMON STOCK USD.01465	0.021%	58.377%
951	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.021%	58.397%
952	PRICELINE GROUP	0.021%	58.418%
953	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.021%	58.438%
954	COMMERZBANK AG	0.021%	58.459%
955	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.021%	58.480%
956	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.020%	58.500%
957	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.020%	58.520%
958	JOHNSON MATTHEY	0.020%	58.541%
959	SCOR	0.020%	58.561%
960	REXEL PROMESSES	0.020%	58.582%
961	MARTINREA INTER	0.020%	58.602%
962	VICINITY CENTER	0.020%	58.623%
963	LOGMEIN INC COMMON STOCK USD.01	0.020%	58.643%
964	TATA MOTORS LTD	0.020%	58.663%
965	CHINA MERCHANTS	0.020%	58.684%
966	SWEDBANK AB	0.020%	58.704%
967	MARKS & SPENCER	0.020%	58.724%
968	GKN PLC	0.020%	58.744%
969	NEC CORP	0.020%	58.764%
970	NOBLE ENERGY IN	0.020%	58.785%
971	RICE ENERGY INC COMMON STOCK USD.01	0.020%	58.805%
972	JFE HOLDINGS IN	0.020%	58.825%
973	CARLSBERG	0.020%	58.845%
974	TDK CORP	0.020%	58.865%
975	MURATA MFG CO	0.020%	58.885%
976	PRETIUM RESOURC	0.020%	58.906%
977	SESA STERLITE	0.020%	58.926%
978	HARLEY DAVIDSON	0.020%	58.946%
979	CSL LIMITED	0.020%	58.966%
980	ITOCHU CORP	0.020%	58.986%
981	CDN UTILS LTD N	0.020%	59.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	NAVIENT CORP COMMON STOCK USD.01	0.020%	59.026%
983	DEXIA CREDIT LO	0.020%	59.046%
984	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.020%	59.066%
985	EURO FIN STABIL	0.020%	59.086%
986	INFOSYS TECHNOL	0.020%	59.106%
987	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.020%	59.126%
988	FLUGHAFEN ZUERI	0.020%	59.146%
989	SENSATA TECHNOL	0.020%	59.166%
990	GOLDCORP INC SR UNSECURED 06/21 3.625	0.020%	59.186%
991	ARRIS INTERNATI	0.020%	59.205%
992	AIR PRODS & CHE	0.020%	59.225%
993	COMMERCE BANCSH	0.020%	59.245%
994	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.020%	59.265%
995	IPG PHOTONICS C	0.020%	59.285%
996	UNITED OVERSEAS	0.020%	59.305%
997	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.020%	59.325%
998	HP INC COMMON STOCK USD.01	0.020%	59.344%
999	K&S AG	0.020%	59.364%
1000	AISIN SEIKI CO	0.020%	59.384%
1001	JYSKE BANK A/S	0.020%	59.404%
1002	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.020%	59.423%
1003	PULTEGROUP INC.	0.020%	59.443%
1004	NATIONAL OILWEL	0.020%	59.463%
1005	RITCHIE BROS. A	0.020%	59.483%
1006	BRITISH LAND CO	0.020%	59.502%
1007	ECOLAB INC COMMON STOCK USD1.0	0.020%	59.522%
1008	UTD MICRO ELECT	0.020%	59.542%
1009	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.020%	59.561%
1010	TRINITY INDS	0.020%	59.581%
1011	ELISA OYJ-A	0.020%	59.600%
1012	PETROBRAS COMMO	0.020%	59.620%
1013	FERRARI NV	0.020%	59.640%
1014	STOCKLAND TRUST	0.020%	59.659%
1015	FIRST SOLAR INC	0.020%	59.679%
1016	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.020%	59.698%
1017	WR BERKLEY CORP COMMON STOCK USD.2	0.020%	59.718%
1018	ROCKWELL COLLIN	0.019%	59.737%
1019	BPCE SA SR UNSECURED 02/21 2.65	0.019%	59.756%
1020	SYNNEX CORP COMMON STOCK USD.001	0.019%	59.776%
1021	CREDIT AGRICOLE	0.019%	59.795%
1022	AGRICULTURAL BK	0.019%	59.814%
1023	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.019%	59.834%
1024	AIR LEASE CORP	0.019%	59.853%
1025	THOR INDUSTRIES INC COMMON STOCK USD.1	0.019%	59.872%
1026	CAMDEN PROPERTY	0.019%	59.891%
1027	NORBORD INC COMMON STOCK	0.019%	59.911%
1028	GAS NATURAL SDG	0.019%	59.930%
1029	RAGING RIVER EX	0.019%	59.949%
1030	SNAP-ON INC	0.019%	59.968%
1031	XL GROUP LTD	0.019%	59.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.019%	60.007%
1033	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.019%	60.026%
1034	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.019%	60.045%
1035	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.019%	60.064%
1036	PARAMOUNT RESOU	0.019%	60.083%
1037	KIMCO REALTY	0.019%	60.102%
1038	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.019%	60.121%
1039	SANLAM LIMITED	0.019%	60.140%
1040	DENSO CORP	0.019%	60.159%
1041	TECH DATA CORP COMMON STOCK USD.0015	0.019%	60.178%
1042	MINEBEA CO	0.019%	60.197%
1043	DANONE SA	0.019%	60.216%
1044	TUI AG	0.019%	60.235%
1045	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.019%	60.254%
1046	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.019%	60.273%
1047	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.019%	60.292%
1048	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.019%	60.311%
1049	SK C&C CO LTD	0.019%	60.330%
1050	AEGON N.V.	0.019%	60.349%
1051	RESONA HOLDINGS	0.019%	60.367%
1052	HANA FINANCIAL	0.019%	60.386%
1053	MKS INSTRUMENTS INC COMMON STOCK	0.019%	60.405%
1054	SOMPO JAPAN NIP	0.019%	60.424%
1055	MANPOWER INC	0.019%	60.443%
1056	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.019%	60.462%
1057	BALOISE- HOLDIN	0.019%	60.480%
1058	KOHL S CORPORATION SR UNSECURED 11/21 4	0.019%	60.499%
1059	GROUP 4 SECURIC	0.019%	60.518%
1060	JULIUS BAER GRO	0.019%	60.537%
1061	OSHKOSH CORP COMMON STOCK USD.01	0.019%	60.555%
1062	KONINKLIJKE DSM	0.019%	60.574%
1063	NIPPON BUILDING	0.019%	60.593%
1064	HAMMERSON	0.019%	60.612%
1065	FISCHER(GEORG)A	0.019%	60.630%
1066	GECINA SA	0.019%	60.649%
1067	HENRY SCHEIN CO	0.019%	60.668%
1068	UNI-SELECT INC	0.019%	60.686%
1069	VULCAN MATERIAL	0.019%	60.705%
1070	HDFC BANK LTD	0.019%	60.724%
1071	PRECISION DRILLING CORP COMMON STOCK	0.019%	60.742%
1072	GENERAL MILLS I	0.019%	60.761%
1073	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.019%	60.779%
1074	SK ENERGY CO LT	0.019%	60.798%
1075	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.018%	60.816%
1076	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.018%	60.835%
1077	DNB NOR ASA	0.018%	60.853%
1078	GPT GROUP	0.018%	60.872%
1079	SONOCO PRODUCTS	0.018%	60.890%
1080	JANUS HENDERSON	0.018%	60.908%
1081	AUTONATION INC	0.018%	60.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	SUN COMMUNITIES INC REIT USD.01	0.018%	60.945%
1083	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.018%	60.964%
1084	MASTEC INC	0.018%	60.982%
1085	LEGG MASON INC SR UNSECURED 03/26 4.75	0.018%	61.000%
1086	ADIENT PLC	0.018%	61.019%
1087	BERKELEY GROUP	0.018%	61.037%
1088	US BANCORP SR UNSECURED 01/24 3.7	0.018%	61.055%
1089	INNERGEX RENEWA	0.018%	61.074%
1090	AECOM COMMON STOCK USD.01	0.018%	61.092%
1091	KELT EXPLORATIO	0.018%	61.110%
1092	KION GROUP AG	0.018%	61.128%
1093	PRAIRIESKY ROYA	0.018%	61.147%
1094	UMICORE	0.018%	61.165%
1095	MOSAIC CO SR UNSECURED 11/21 3.75	0.018%	61.183%
1096	COOPER COS INC	0.018%	61.201%
1097	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.018%	61.219%
1098	PACWEST BANCORP COMMON STOCK	0.018%	61.238%
1099	WESTERN FOREST	0.018%	61.256%
1100	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	61.274%
1101	KNIGHT THERAPEU	0.018%	61.292%
1102	LABRADOR IRON O	0.018%	61.310%
1103	NATIONWIDE B/S	0.018%	61.328%
1104	YES BANK LTD	0.018%	61.347%
1105	CENTRICA PLC	0.018%	61.365%
1106	AMER ELEC POWER	0.018%	61.383%
1107	DOREL INDS INC	0.018%	61.401%
1108	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.018%	61.419%
1109	AMADEUS IT HLDG	0.018%	61.437%
1110	CA INC SR UNSECURED 03/27 4.7	0.018%	61.455%
1111	LG CHEM LTD	0.018%	61.473%
1112	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	61.491%
1113	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.018%	61.509%
1114	CATCHER TECHNOL	0.018%	61.527%
1115	YAMAHA MOTOR CO	0.018%	61.545%
1116	DUPONT FABROS TECHNOLOGY REIT USD.001	0.018%	61.563%
1117	WH GROUP LTD	0.018%	61.581%
1118	CHINA UNICOM LT	0.018%	61.599%
1119	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.018%	61.617%
1120	SPIRIT AEROSYST	0.018%	61.635%
1121	SONY CORP SPONSORED ADR ADR	0.018%	61.653%
1122	OLIN CORP	0.018%	61.671%
1123	STAPLES INC	0.018%	61.689%
1124	AMDOCS LTD COMMON STOCK GBP.0001	0.018%	61.707%
1125	POSCO	0.018%	61.725%
1126	RANDGOLD RESOUR	0.018%	61.743%
1127	SLM CORP COMMON STOCK USD.2	0.018%	61.761%
1128	CHINA UNICOM	0.018%	61.779%
1129	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.018%	61.797%
1130	COLFAX CORP	0.018%	61.815%
1131	ELECTRICITE DE	0.018%	61.833%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	FREEHOLD ROYALT	0.018%	61.851%
1133	AECON GROUP INC	0.018%	61.868%
1134	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.018%	61.886%
1135	HALMA	0.018%	61.904%
1136	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.018%	61.922%
1137	KROTON EDUCACIO	0.018%	61.940%
1138	RSA INSURANCE G	0.018%	61.958%
1139	SUNCORP GROUP	0.018%	61.976%
1140	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.018%	61.993%
1141	TORAY INDS INC	0.018%	62.011%
1142	LIBERTY MUTUAL	0.018%	62.029%
1143	NUVISTA ENERGY	0.018%	62.047%
1144	KIMBERLY-CLARK	0.018%	62.064%
1145	SUNAC CHINA HLD	0.018%	62.082%
1146	DIRECT LINE INS	0.018%	62.100%
1147	REGIONS FINANCI	0.018%	62.118%
1148	APARTMENT INVT + MGMT CO A REIT USD.01	0.018%	62.135%
1149	DANA HOLDING CO	0.018%	62.153%
1150	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.018%	62.171%
1151	HOWARD HUGHES CORP/THE COMMON STOCK	0.018%	62.188%
1152	FIRST CAPITAL R	0.018%	62.206%
1153	BIRCHCLIFF ENER	0.018%	62.224%
1154	KEY BANK NA SR UNSECURED 06/25 3.3	0.018%	62.241%
1155	TERADYNE INC	0.018%	62.259%
1156	ORANGE SA SR UNSECURED 09/21 4.125	0.018%	62.277%
1157	Arch Capital Gr	0.018%	62.294%
1158	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.018%	62.312%
1159	KINGSPAN GROUP	0.018%	62.329%
1160	ACKERMANS & VAN	0.018%	62.347%
1161	INFINEON TECHNO	0.018%	62.365%
1162	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.018%	62.382%
1163	FOREST CITY REALTY TRUST A REIT USD.01	0.018%	62.400%
1164	MITEL NETWORKS	0.018%	62.417%
1165	AXIS CAPITAL HO	0.018%	62.435%
1166	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.018%	62.452%
1167	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.017%	62.470%
1168	ROCKWELL AUTO	0.017%	62.487%
1169	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.017%	62.505%
1170	STRYKER CORP SR UNSECURED 03/21 2.625	0.017%	62.522%
1171	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	62.540%
1172	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	62.557%
1173	PICC PROPERTY &	0.017%	62.574%
1174	EXCHANGE INCOME	0.017%	62.592%
1175	FAURECIA	0.017%	62.609%
1176	APTARGROUP INC COMMON STOCK USD.01	0.017%	62.627%
1177	VEREIT INC REIT USD.01	0.017%	62.644%
1178	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.017%	62.661%
1179	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.017%	62.679%
1180	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.017%	62.696%
1181	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.017%	62.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	CHINA RES BEIJI	0.017%	62.731%
1183	NN GROUP NV	0.017%	62.748%
1184	GARMIN LTD.	0.017%	62.765%
1185	GAMING AND LEISURE PROPERTIE REIT	0.017%	62.782%
1186	HILL ROM HOLDINGS INC COMMON STOCK	0.017%	62.799%
1187	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.017%	62.817%
1188	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.017%	62.834%
1189	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.017%	62.851%
1190	QBE INSURANCE	0.017%	62.868%
1191	SES GLOBAL	0.017%	62.885%
1192	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.017%	62.902%
1193	BRIT AMER TOBAC	0.017%	62.920%
1194	RENAISSANCE RE	0.017%	62.937%
1195	NATIONAL GRID PLC SP ADR ADR	0.017%	62.954%
1196	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.017%	62.971%
1197	AT+T INC SR UNSECURED 05/25 3.4	0.017%	62.988%
1198	MACERICH CO	0.017%	63.005%
1199	CHINA PETROLEUM	0.017%	63.022%
1200	NATIONAL RETAIL PROPERTIES REIT USD.01	0.017%	63.039%
1201	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.017%	63.056%
1202	JAPAN REAL ESTA	0.017%	63.073%
1203	BCO BRADESCO,AD	0.017%	63.090%
1204	ENSIGN ENERGY S	0.017%	63.107%
1205	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.017%	63.124%
1206	EPR PROPERTIES REIT USD.01	0.017%	63.141%
1207	BANK OF NY MELL	0.017%	63.158%
1208	EXELON CORP COMMON STOCK	0.017%	63.174%
1209	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.017%	63.191%
1210	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.017%	63.208%
1211	AMERCO COMMON STOCK USD.25	0.017%	63.225%
1212	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.017%	63.242%
1213	MUNICIPALITY FI	0.017%	63.259%
1214	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	63.276%
1215	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.017%	63.293%
1216	NOMURA HOLD INC	0.017%	63.309%
1217	CHINA COMMUNICA	0.017%	63.326%
1218	AMKOR TECHNOLOG	0.017%	63.343%
1219	INFORMA PLC	0.017%	63.360%
1220	STELLA JONES IN	0.017%	63.377%
1221	ST JAMES PLACE	0.017%	63.393%
1222	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.017%	63.410%
1223	SPIRAX-SARCO EN	0.017%	63.427%
1224	INTERTEK TESTIN	0.017%	63.444%
1225	NASPERS LIMITED	0.017%	63.460%
1226	OLD MUTUAL PLC	0.017%	63.477%
1227	EXPORT DEVELOPM	0.017%	63.494%
1228	SANDVIK AB	0.017%	63.510%
1229	SEKISUI CHEMICA	0.017%	63.527%
1230	LIBERTY VENTURES SER A TRACKING STK USD.01	0.017%	63.544%
1231	MARATHON OIL CO	0.017%	63.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	DOUGLAS EMMETT INC REIT USD.01	0.017%	63.577%
1233	ROLLS ROYCE	0.017%	63.594%
1234	GALP ENERGIA	0.017%	63.611%
1235	TOLL BROTHERS INC COMMON STOCK USD.01	0.017%	63.627%
1236	TARGA RESOURCES CORP COMMON STOCK USD.001	0.017%	63.644%
1237	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.017%	63.660%
1238	ELECTRONIC ARTS	0.017%	63.677%
1239	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.017%	63.693%
1240	RHEINMETALL AG	0.017%	63.710%
1241	ASAHI GLASS CO	0.017%	63.727%
1242	LIBERTY PROPERTY TRUST REIT USD.001	0.017%	63.743%
1243	ERICSSON LM-B S	0.017%	63.760%
1244	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.016%	63.776%
1245	COMINAR REAL ES	0.016%	63.792%
1246	AIRBUS GROUP NV	0.016%	63.809%
1247	KILROY REALTY C	0.016%	63.825%
1248	INTERNATIONAL G	0.016%	63.842%
1249	HISCOX LTD	0.016%	63.858%
1250	HALLIBURTON CO	0.016%	63.875%
1251	MEDIOBANCA SPA	0.016%	63.891%
1252	ISUZU MOTORS	0.016%	63.908%
1253	GS HOLDINGS COR	0.016%	63.924%
1254	ORICA LIMITED	0.016%	63.940%
1255	ALLEGHANY CORP COMMON STOCK USD1.0	0.016%	63.957%
1256	SANOFI ADR ADR	0.016%	63.973%
1257	GEN DYNAMICS CO	0.016%	63.989%
1258	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.016%	64.006%
1259	ATS AUTOMATION	0.016%	64.022%
1260	SEMAFO INC COMM	0.016%	64.038%
1261	INCHCAPE PLC	0.016%	64.054%
1262	ECN CAPITAL COR	0.016%	64.071%
1263	ANGLOGOLD ASHANTI SPON ADR ADR	0.016%	64.087%
1264	EXPEDIA INC COMMON STOCK USD.001	0.016%	64.103%
1265	BARD(CR)INC	0.016%	64.119%
1266	HEXCEL CORP COMMON STOCK USD.01	0.016%	64.136%
1267	JSW STEEL LTD	0.016%	64.152%
1268	DENMARK GOVT BO	0.016%	64.168%
1269	PG&E CORP	0.016%	64.184%
1270	BED BATH & BEYO	0.016%	64.200%
1271	BRUNSWICK CORP	0.016%	64.217%
1272	ROYAL GOLD INC	0.016%	64.233%
1273	RANDSTAD HOLDIN	0.016%	64.249%
1274	TAKEDA PHARMACE	0.016%	64.265%
1275	BANK NEDERLANDS	0.016%	64.281%
1276	KB FINANCIAL GR	0.016%	64.297%
1277	EAST WEST BANCORP INC COMMON STOCK USD.001	0.016%	64.313%
1278	AALBERTS INDUST	0.016%	64.330%
1279	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.016%	64.346%
1280	CHRISTIAN HANSE	0.016%	64.362%
1281	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.016%	64.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.016%	64.394%
1283	JAZZ PHARMACEUT	0.016%	64.410%
1284	MONDI PLC	0.016%	64.426%
1285	SANDSTORM GOLD	0.016%	64.442%
1286	NEW WORLD DEVEL	0.016%	64.458%
1287	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.016%	64.474%
1288	UCB	0.016%	64.490%
1289	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.016%	64.506%
1290	FIRSTRAND LIMIT	0.016%	64.522%
1291	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.016%	64.538%
1292	SHOPIFY INC CLASS A COMMON STOCK	0.016%	64.554%
1293	AKAMAI TECHNOLO	0.016%	64.569%
1294	WINPAK LTD	0.016%	64.585%
1295	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.016%	64.601%
1296	AMS AG	0.016%	64.617%
1297	KREDITANST FUR	0.016%	64.633%
1298	LAGARDERE S.C.A	0.016%	64.649%
1299	BANKUNITED INC COMMON STOCK USD.01	0.016%	64.665%
1300	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.016%	64.680%
1301	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.016%	64.696%
1302	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.016%	64.712%
1303	HIGHWOODS PROPE	0.016%	64.728%
1304	CHARTWELL RETIR	0.016%	64.744%
1305	OSRAM LICHT AG	0.016%	64.759%
1306	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.016%	64.775%
1307	BRINK S CO/THE COMMON STOCK USD1.0	0.016%	64.791%
1308	HOME CAP GRP IN	0.016%	64.807%
1309	GENTING BHD	0.016%	64.822%
1310	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.016%	64.838%
1311	WESTSHORE TERMI	0.016%	64.854%
1312	HYUNDAI MOBIS	0.016%	64.870%
1313	BARCLAYS AFRICA	0.016%	64.885%
1314	SHOWA DENKO KK	0.016%	64.901%
1315	CYRUSONE INC REIT USD.01	0.016%	64.917%
1316	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.016%	64.932%
1317	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.016%	64.948%
1318	CHINA PHARMACEU	0.016%	64.964%
1319	LONGFOR PROPERT	0.016%	64.979%
1320	IBM CORP SR UNSECURED 05/20 1.625	0.016%	64.995%
1321	MALLINCKRODT PL	0.016%	65.011%
1322	METLIFE INC SR UNSECURED 02/21 4.75	0.016%	65.026%
1323	CSX CORP 3.7% 3	0.016%	65.042%
1324	DELPHI AUTOMOTI	0.016%	65.058%
1325	FLIR SYSTEMS INC COMMON STOCK USD.01	0.016%	65.073%
1326	CARNIVAL PLC	0.016%	65.089%
1327	DCT INDUSTRIAL TRUST INC REIT USD.01	0.016%	65.105%
1328	ROYAL DUTCH SH-	0.016%	65.120%
1329	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.016%	65.136%
1330	EMCOR GROUP INC COMMON STOCK USD.01	0.016%	65.151%
1331	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.016%	65.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.016%	65.182%
1333	ENAGAS	0.016%	65.198%
1334	SUMITOMO CORP	0.016%	65.214%
1335	CHIMEI INNOLUX	0.016%	65.229%
1336	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.016%	65.245%
1337	MURPHY OIL CORP	0.016%	65.260%
1338	TORC OIL & GAS	0.016%	65.276%
1339	LAS VEGAS SANDS	0.016%	65.291%
1340	GRANITE REAL ES	0.016%	65.307%
1341	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.015%	65.322%
1342	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.015%	65.338%
1343	COCA COLA HBC A	0.015%	65.353%
1344	ALARIS ROYALTY	0.015%	65.369%
1345	BAIDU INC SPON ADR ADR USD.00005	0.015%	65.384%
1346	STRYKER CORP SR UNSECURED 05/24 3.375	0.015%	65.400%
1347	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.015%	65.415%
1348	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.015%	65.431%
1349	MOL HUNGARIAN	0.015%	65.446%
1350	KB FINANCIAL GROUP INC ADR ADR	0.015%	65.462%
1351	WILLIAMS-SONOMA	0.015%	65.477%
1352	GPO FIN BANORTE	0.015%	65.493%
1353	BCO BRADESCO,PR	0.015%	65.508%
1354	STERIS PLC	0.015%	65.523%
1355	PRIMERICA INC COMMON STOCK	0.015%	65.539%
1356	WOLSELEY PLC	0.015%	65.554%
1357	CAPITAL POWER C	0.015%	65.570%
1358	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.015%	65.585%
1359	PT UNITED TRACT	0.015%	65.600%
1360	GN STORE NORD	0.015%	65.616%
1361	NORTH WEST CO I	0.015%	65.631%
1362	WHITBREAD PLC	0.015%	65.646%
1363	MARVELL TECH GR	0.015%	65.661%
1364	REINSURANCE GRO	0.015%	65.677%
1365	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.015%	65.692%
1366	RAIFFEISEN BANK	0.015%	65.707%
1367	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.015%	65.722%
1368	VALIDUS HOLDING	0.015%	65.738%
1369	ENTEGRIS INC COMMON STOCK USD.01	0.015%	65.753%
1370	FLUOR CORP COMMON STOCK USD.01	0.015%	65.768%
1371	QIAGEN NV	0.015%	65.783%
1372	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.015%	65.799%
1373	WP CAREY INC REIT USD.001	0.015%	65.814%
1374	GENTEX CORP COMMON STOCK USD.06	0.015%	65.829%
1375	GREAT CANADIAN	0.015%	65.844%
1376	COHERENT INC	0.015%	65.859%
1377	NSK	0.015%	65.875%
1378	CASEYS GEN STOR	0.015%	65.890%
1379	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.015%	65.905%
1380	A P MOLLER - MA	0.015%	65.920%
1381	EXTENDED STAY AMERICA INC UNIT USD.01	0.015%	65.935%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.015%	65.951%
1383	HEIDELBERGCEMEN	0.015%	65.966%
1384	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.015%	65.981%
1385	INTUIT INC COMMON STOCK USD.01	0.015%	65.996%
1386	SBERBANK OF RUS	0.015%	66.011%
1387	MEGGITT	0.015%	66.026%
1388	TELE2 AB-B SHS	0.015%	66.042%
1389	COPA HOLDINGS S	0.015%	66.057%
1390	METLIFE INC SR UNSECURED 04/24 3.6	0.015%	66.072%
1391	EATON VANCE CORP COMMON STOCK USD.00390625	0.015%	66.087%
1392	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.015%	66.102%
1393	FINMECCANICA SP	0.015%	66.117%
1394	VCA INC COMMON STOCK USD.001	0.015%	66.132%
1395	BANK LEUMI LE-I	0.015%	66.147%
1396	BIG LOTS INC COMMON STOCK USD.01	0.015%	66.162%
1397	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	66.177%
1398	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.015%	66.192%
1399	ZIONS BANCORP	0.015%	66.207%
1400	STERICYCLE INC COMMON STOCK USD.01	0.015%	66.222%
1401	EQUIFAX INC	0.015%	66.238%
1402	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.015%	66.253%
1403	BURBERRY GROUP	0.015%	66.268%
1404	GEMALTO NV	0.015%	66.282%
1405	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.015%	66.297%
1406	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.015%	66.312%
1407	PACIFIC GAS & E	0.015%	66.327%
1408	AMERISOURCEBERG	0.015%	66.342%
1409	L'OREAL	0.015%	66.357%
1410	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.015%	66.372%
1411	WINTRUST FINANCIAL CORP COMMON STOCK	0.015%	66.387%
1412	KIRIN HOLDINGS	0.015%	66.402%
1413	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.015%	66.417%
1414	FIRST HORIZON N	0.015%	66.432%
1415	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.015%	66.447%
1416	MARUBENI CORP	0.015%	66.461%
1417	INPEX CORPORATI	0.015%	66.476%
1418	REGAL BELOIT CORP COMMON STOCK USD.01	0.015%	66.491%
1419	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.015%	66.506%
1420	CIGNA CORP SR UNSECURED 02/22 4	0.015%	66.521%
1421	BABCOCK INTL GR	0.015%	66.536%
1422	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.015%	66.550%
1423	FMC CORP	0.015%	66.565%
1424	CBOE HOLDINGS INC COMMON STOCK	0.015%	66.580%
1425	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.015%	66.595%
1426	MYLAN NV 3.125%	0.015%	66.610%
1427	SALESFORCE.COM	0.015%	66.624%
1428	LIBERTY MUTUAL	0.015%	66.639%
1429	BROWN + BROWN INC COMMON STOCK USD.1	0.015%	66.654%
1430	FUBON FINANCIAL	0.015%	66.669%
1431	POSCO	0.015%	66.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.015%	66.698%
1433	HANCOCK HOLDING	0.015%	66.713%
1434	BANK HAPOALIM B	0.015%	66.727%
1435	FRAPORT AG	0.015%	66.742%
1436	AMERICAN HOMES 4 RENT A REIT USD.01	0.015%	66.757%
1437	CONSOL ENERGY INC COMMON STOCK USD.01	0.015%	66.771%
1438	SANDERSON FARMS INC COMMON STOCK USD1.0	0.015%	66.786%
1439	MERLIN PROPRTI	0.015%	66.801%
1440	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.015%	66.815%
1441	FORTIVE CORP COMMON STOCK USD.01	0.015%	66.830%
1442	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.015%	66.845%
1443	FIBRA UNO ADMIN	0.015%	66.859%
1444	CREDIT ACCEPTAN	0.015%	66.874%
1445	SBM OFFSHORE NV	0.015%	66.889%
1446	TEGNA INC COMMON STOCK USD1.0	0.015%	66.903%
1447	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.015%	66.918%
1448	SAMSUNG ELEC-ME	0.015%	66.932%
1449	EIFFAGE SA	0.015%	66.947%
1450	PNC BANK NA 2.6	0.015%	66.961%
1451	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.015%	66.976%
1452	VWR CORP COMMON STOCK USD.01	0.015%	66.991%
1453	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.015%	67.005%
1454	QORVO INC COMMON STOCK USD.0001	0.015%	67.020%
1455	LEND LEASE CORP	0.015%	67.034%
1456	OFFICE DEPOT IN	0.014%	67.049%
1457	VOLKSWAGEN AG	0.014%	67.063%
1458	AARON S INC COMMON STOCK USD.5	0.014%	67.078%
1459	ALERE INC COMMON STOCK USD.001	0.014%	67.092%
1460	MURPHY USA INC COMMON STOCK	0.014%	67.107%
1461	BHARTI AIRTEL L	0.014%	67.121%
1462	CORELOGIC INC COMMON STOCK USD1.0	0.014%	67.135%
1463	LOJAS RENNER SA	0.014%	67.150%
1464	GENPACT LIMITED	0.014%	67.164%
1465	SWISS LIFE HLDG	0.014%	67.179%
1466	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.014%	67.193%
1467	CINTAS CORP	0.014%	67.208%
1468	FUJII HEAVY INDS	0.014%	67.222%
1469	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.014%	67.237%
1470	THERMO FISHER S	0.014%	67.251%
1471	BANCO BBPM SPA	0.014%	67.265%
1472	MOSAIC CO	0.014%	67.280%
1473	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	67.294%
1474	TDC A/S	0.014%	67.308%
1475	HANG SENG BANK	0.014%	67.323%
1476	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.014%	67.337%
1477	VERIZON COMMUN	0.014%	67.351%
1478	RICHELIEU HARDW	0.014%	67.366%
1479	BEMIS COMPANY COMMON STOCK USD.1	0.014%	67.380%
1480	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.014%	67.394%
1481	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.014%	67.409%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	KIA MOTORS CORP	0.014%	67.423%
1483	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.014%	67.437%
1484	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.014%	67.452%
1485	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	67.466%
1486	VISTEON CORP COMMON STOCK	0.014%	67.480%
1487	LCI INDUSTRIES COMMON STOCK USD.01	0.014%	67.494%
1488	GPO TELEVISA	0.014%	67.509%
1489	PATTERSON COS INC COMMON STOCK USD.01	0.014%	67.523%
1490	ESSENT GROUP LT	0.014%	67.537%
1491	SINGAPORE AIRLI	0.014%	67.551%
1492	POPULAR INC COMMON STOCK USD.01	0.014%	67.565%
1493	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.014%	67.580%
1494	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.014%	67.594%
1495	TEREX CORP	0.014%	67.608%
1496	CANACCORD FINAN	0.014%	67.622%
1497	HYATT HOTELS CO	0.014%	67.636%
1498	HUBBELL INC COMMON STOCK USD.01	0.014%	67.650%
1499	DST SYST INC DE	0.014%	67.665%
1500	ENVISION HEALTHCARE CORP COMMON STOCK	0.014%	67.679%
1501	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.014%	67.693%
1502	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.014%	67.707%
1503	WHITE MOUNTAINS	0.014%	67.721%
1504	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.014%	67.735%
1505	OMNICOM GROUP I	0.014%	67.749%
1506	JPMORGAN CHASE	0.014%	67.763%
1507	BAXTER INTL INC	0.014%	67.777%
1508	DS SMITH PLC	0.014%	67.791%
1509	SUMITOMO HEAVY	0.014%	67.805%
1510	TRIMBLE INC COMMON STOCK	0.014%	67.819%
1511	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	67.834%
1512	LENOVO GROUP LT	0.014%	67.848%
1513	INGENICO	0.014%	67.862%
1514	FUJIFILM HLDGS	0.014%	67.876%
1515	J2 GLOBAL INC COMMON STOCK USD.01	0.014%	67.890%
1516	ESSILOR INTERNA	0.014%	67.904%
1517	UNILEVER NV	0.014%	67.918%
1518	NATIONAL AUSTRA	0.014%	67.931%
1519	ROYAL BANK OF SCOT SPON ADR ADR	0.014%	67.945%
1520	FREENET AG	0.014%	67.959%
1521	TAIHEIYO CEMENT	0.014%	67.973%
1522	SAFRAN SA	0.014%	67.987%
1523	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.014%	68.001%
1524	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.014%	68.015%
1525	COLGATE-PALMOLI	0.014%	68.029%
1526	SUMITOMO RLTY&D	0.014%	68.043%
1527	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.014%	68.057%
1528	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.014%	68.071%
1529	PEGATRON CORP	0.014%	68.085%
1530	WOODWARD INC COMMON STOCK USD.00292	0.014%	68.099%
1531	ILG INC COMMON STOCK USD.01	0.014%	68.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	FOOT LOCKER INC COMMON STOCK USD.01	0.014%	68.126%
1533	OBSIDIAN ENERGY LTD COMMON STOCK	0.014%	68.140%
1534	UTD RENTALS INC	0.014%	68.154%
1535	CTBC FINANCIAL	0.014%	68.168%
1536	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.014%	68.182%
1537	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.014%	68.196%
1538	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.014%	68.209%
1539	INTERTAPE POLYM	0.014%	68.223%
1540	INTL CONS AIRLI	0.014%	68.237%
1541	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.014%	68.251%
1542	MITSUBISHI MATE	0.014%	68.265%
1543	WPX ENERGY INC COMMON STOCK	0.014%	68.278%
1544	NASDAQ INC SR UNSECURED 06/24 4.25	0.014%	68.292%
1545	SPECTRIS PLC	0.014%	68.306%
1546	HUDSON'S BAY CO	0.014%	68.320%
1547	SENIOR HOUSING PROP TRUST REIT USD.01	0.014%	68.334%
1548	INTERMEDIATE CA	0.014%	68.347%
1549	NITTO DENKO COR	0.014%	68.361%
1550	FLOWERS FOODS INC COMMON STOCK USD.01	0.014%	68.375%
1551	TECHNIPFMC PLC	0.014%	68.389%
1552	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.014%	68.402%
1553	ABERDEEN TRUST	0.014%	68.416%
1554	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.014%	68.430%
1555	NOMURA REAL EST	0.014%	68.443%
1556	FEDERATED INVES	0.014%	68.457%
1557	XILINX INC	0.014%	68.471%
1558	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.014%	68.484%
1559	ASTELLAS PHARMA	0.014%	68.498%
1560	IBERIABANK CORP	0.014%	68.511%
1561	SAPPI	0.014%	68.525%
1562	DREAM OFFICE RE	0.014%	68.539%
1563	GALAPAGOS NV	0.014%	68.552%
1564	LOCALIZA RENT A	0.014%	68.566%
1565	CEMEX SA	0.014%	68.580%
1566	CYPRESS SEMICON	0.014%	68.593%
1567	ANSYS INC COMMON STOCK USD.01	0.014%	68.607%
1568	XYLEM INC COMMON STOCK	0.014%	68.620%
1569	BEST BUY CO INC	0.014%	68.634%
1570	SANMINA CORP COMMON STOCK USD.01	0.014%	68.647%
1571	PRUDENTIAL CORP	0.014%	68.661%
1572	ALFA SA DE CV	0.014%	68.674%
1573	INDIABULLS HOUS	0.014%	68.688%
1574	GEBERIT AG-REG	0.014%	68.702%
1575	AMPHENOL CORP	0.014%	68.715%
1576	ASSA ABLOY AB	0.014%	68.729%
1577	SIGNATURE BANK COMMON STOCK USD.01	0.014%	68.742%
1578	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.014%	68.756%
1579	PINNACLE FOODS INC COMMON STOCK USD.01	0.014%	68.769%
1580	SYDBANK	0.013%	68.783%
1581	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.013%	68.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	ISHIKAWAJIMA HA	0.013%	68.810%
1583	BOSKALIS WESTMN	0.013%	68.823%
1584	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.013%	68.836%
1585	STANDARD LIFE P	0.013%	68.850%
1586	CNO FINANCIAL	0.013%	68.863%
1587	DOVER CORP	0.013%	68.877%
1588	MICRO FOCUS INT	0.013%	68.890%
1589	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	68.904%
1590	ZOETIS INC COMMON STOCK USD.01	0.013%	68.917%
1591	MORNEAU SHEPELL	0.013%	68.930%
1592	WENDY S CO/THE COMMON STOCK USD.1	0.013%	68.944%
1593	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.013%	68.957%
1594	BIDVEST GROUP L	0.013%	68.970%
1595	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.013%	68.984%
1596	RPC GROUP	0.013%	68.997%
1597	CNH INDUSTRIAL	0.013%	69.011%
1598	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	69.024%
1599	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.013%	69.037%
1600	HCL TECHNOLOGIE	0.013%	69.051%
1601	SHINHAN FIN GRO	0.013%	69.064%
1602	LEGG MASON INC COMMON STOCK USD.1	0.013%	69.077%
1603	PETROCHINA CO	0.013%	69.091%
1604	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.013%	69.104%
1605	UBS GROUP	0.013%	69.117%
1606	OBAYASHI CORP	0.013%	69.130%
1607	HELVETIA HOLDIN	0.013%	69.144%
1608	MAJOR DRILLING	0.013%	69.157%
1609	BID CORP LTD	0.013%	69.170%
1610	DAIWA HOUSE IND	0.013%	69.184%
1611	DEUTSCHE BOERSE	0.013%	69.197%
1612	KINGBOARD CHEMI	0.013%	69.210%
1613	MAPFRE SA	0.013%	69.223%
1614	OJI PAPER CO	0.013%	69.237%
1615	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.013%	69.250%
1616	MICROSEMI	0.013%	69.263%
1617	KERRY GROUP PLC	0.013%	69.276%
1618	NIPPON TEL&TEL	0.013%	69.289%
1619	UNIPER SE	0.013%	69.303%
1620	CIT GROUP INC COMMON STOCK USD.01	0.013%	69.316%
1621	NOKIAN RENKAAT	0.013%	69.329%
1622	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.013%	69.342%
1623	T&D HOLDINGS IN	0.013%	69.355%
1624	INDITEX SA	0.013%	69.368%
1625	POLARIS INDUSTR	0.013%	69.382%
1626	ASSOCD BANC-COR	0.013%	69.395%
1627	UPL LTD	0.013%	69.408%
1628	HONG KONG EXCHA	0.013%	69.421%
1629	AUST & NZ BK GP	0.013%	69.434%
1630	NORDSTROM INC SR UNSECURED 05/20 4.75	0.013%	69.447%
1631	FNB CORP COMMON STOCK USD.01	0.013%	69.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.013%	69.473%
1633	BARNES GROUP INC COMMON STOCK USD.01	0.013%	69.487%
1634	ADVANCED SEMICO	0.013%	69.500%
1635	HANKYU CORP	0.013%	69.513%
1636	PERKINELMER INC COMMON STOCK USD1.0	0.013%	69.526%
1637	AVNET INC	0.013%	69.539%
1638	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.013%	69.552%
1639	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.013%	69.565%
1640	CES ENERGY SOLU	0.013%	69.578%
1641	JEAN COUTU GRP	0.013%	69.591%
1642	ONEOK INC	0.013%	69.604%
1643	WEX INC COMMON STOCK USD.01	0.013%	69.617%
1644	KIRBY CORP	0.013%	69.630%
1645	CHINA MERCHANT	0.013%	69.643%
1646	CUBESMART REIT USD.01	0.013%	69.656%
1647	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	69.669%
1648	CAMBREX CORP COMMON STOCK USD.1	0.013%	69.681%
1649	LITHIA MOTORS INC CL A COMMON STOCK	0.013%	69.694%
1650	LG TELECOM LTD	0.013%	69.707%
1651	AURUBIS AG	0.013%	69.720%
1652	US Wire Order	0.013%	69.733%
1653	ASCENDAS REAL E	0.013%	69.746%
1654	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.013%	69.759%
1655	HUSQVARNA AB -	0.013%	69.772%
1656	BEAZLEY PLC	0.013%	69.784%
1657	COMPASS GROUP P	0.013%	69.797%
1658	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	69.810%
1659	KINGFISHER PLC	0.013%	69.823%
1660	SEB SA	0.013%	69.836%
1661	KESKO	0.013%	69.848%
1662	TERADATA CORP COMMON STOCK USD.01	0.013%	69.861%
1663	FISERV INC COMMON STOCK USD.01	0.013%	69.874%
1664	HEINEKEN NV	0.013%	69.887%
1665	GRAMERCY PROPERTY TRUST REIT USD.01	0.013%	69.900%
1666	YUM BRANDS INC COMMON STOCK	0.013%	69.912%
1667	WPP PLC	0.013%	69.925%
1668	BANK OF IRELAND	0.013%	69.938%
1669	DOWNER EDI LTD	0.013%	69.951%
1670	TATE & LYLE	0.013%	69.964%
1671	CIRRUS LOGIC IN	0.013%	69.976%
1672	GLOBAL PAYMENTS INC COMMON STOCK	0.013%	69.989%
1673	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.013%	70.002%
1674	SAP AG	0.013%	70.015%
1675	TEIJIN	0.013%	70.027%
1676	SONOVA HOLDING	0.013%	70.040%
1677	BRENNTAG AG	0.013%	70.053%
1678	BBA AVIATION	0.013%	70.066%
1679	AAREAL BANK AG	0.013%	70.078%
1680	INVESTORS BANCORP INC COMMON STOCK USD.01	0.013%	70.091%
1681	DYCOM INDUSTRIE	0.013%	70.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.013%	70.116%
1683	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	70.129%
1684	GROWTHPOINT PRO	0.013%	70.142%
1685	SHELL INTERNATI	0.013%	70.154%
1686	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.013%	70.167%
1687	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.013%	70.180%
1688	IMI PLC	0.013%	70.192%
1689	EAGLE MATERIALS	0.013%	70.205%
1690	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.013%	70.218%
1691	KOBE STEEL	0.013%	70.230%
1692	CREE INC COMMON STOCK USD.00125	0.013%	70.243%
1693	LIXIL GROUP COR	0.013%	70.256%
1694	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.013%	70.268%
1695	TWITTER INC COMMON STOCK USD.000005	0.013%	70.281%
1696	DAIWA SECURITIE	0.013%	70.294%
1697	BOARDWALK REIT	0.013%	70.306%
1698	BOOKER GROUP	0.013%	70.319%
1699	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.013%	70.332%
1700	GALAXY ENTERTAI	0.013%	70.344%
1701	AXA-UAP	0.013%	70.357%
1702	REDEFINE PROPER	0.013%	70.369%
1703	RELX NV	0.013%	70.382%
1704	JAPAN TOBACCO I	0.013%	70.395%
1705	JAPAN RETAIL FU	0.013%	70.407%
1706	AXIS BANK	0.013%	70.420%
1707	YASKAWA ELEC CO	0.013%	70.432%
1708	mitsubishi gas	0.013%	70.445%
1709	DEVON ENERGY CORP COMMON STOCK USD.1	0.013%	70.457%
1710	DELUXE CORP	0.013%	70.470%
1711	AAC TECHNOLOGIE	0.013%	70.483%
1712	ASSOCD BANC-COR	0.013%	70.495%
1713	SYSCO CORP COMMON STOCK USD1.0	0.013%	70.508%
1714	HKT TRUST	0.013%	70.520%
1715	SKECHERS USA INC CL A COMMON STOCK USD.001	0.013%	70.533%
1716	HEALTHCARE REALTY TRUST INC REIT USD.01	0.013%	70.545%
1717	STORE CAPITAL CORP REIT USD.01	0.013%	70.558%
1718	GOLD FIELDS LTD SPONS ADR ADR	0.013%	70.570%
1719	SKF AB - B SHAR	0.013%	70.583%
1720	SERVICEMASTER G	0.013%	70.595%
1721	OLD NATIONAL BANCORP COMMON STOCK	0.013%	70.608%
1722	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.012%	70.620%
1723	CHURCH & DWIGHT	0.012%	70.633%
1724	REXNORD CORP COMMON STOCK USD.01	0.012%	70.645%
1725	WHARF(HLDGS)	0.012%	70.658%
1726	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.012%	70.670%
1727	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.012%	70.683%
1728	JANUS CAPITAL G	0.012%	70.695%
1729	COBHAM PLC	0.012%	70.707%
1730	ROYAL MAIL PLC-	0.012%	70.720%
1731	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.012%	70.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	BT GROUP PLC	0.012%	70.745%
1733	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.012%	70.757%
1734	THYSSEN KRUPP A	0.012%	70.770%
1735	LIFEPOINT HOSPI	0.012%	70.782%
1736	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.012%	70.794%
1737	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.012%	70.807%
1738	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.012%	70.819%
1739	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	70.832%
1740	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.012%	70.844%
1741	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.012%	70.856%
1742	EAST JAPAN RAIL	0.012%	70.869%
1743	CNPC (HONG KONG	0.012%	70.881%
1744	WHEELLOCK & COMP	0.012%	70.894%
1745	SERVICE CORP IN	0.012%	70.906%
1746	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.012%	70.918%
1747	SUBSEA 7 SA	0.012%	70.931%
1748	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.012%	70.943%
1749	SIGNET JEWELERS	0.012%	70.955%
1750	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.012%	70.968%
1751	DEUTSCHE WOHNEN	0.012%	70.980%
1752	mitsui chemical	0.012%	70.992%
1753	CHINA INSURANCE	0.012%	71.005%
1754	CONDUENT INC COMMON STOCK USD.01	0.012%	71.017%
1755	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.012%	71.029%
1756	SEKISUI HOUSE	0.012%	71.042%
1757	ENSTAR GROUP LT	0.012%	71.054%
1758	KLX INC COMMON STOCK USD.01	0.012%	71.066%
1759	EUTELSAT COMMUN	0.012%	71.079%
1760	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.012%	71.091%
1761	KAWASAKI HEAVY	0.012%	71.103%
1762	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.012%	71.115%
1763	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.012%	71.128%
1764	SUMITOMO MITSUI	0.012%	71.140%
1765	HUHTAMAKI OY	0.012%	71.152%
1766	ORIGIN ENERGY L	0.012%	71.164%
1767	SEMPRA ENERGY COMMON STOCK	0.012%	71.177%
1768	PPL CORPORATION	0.012%	71.189%
1769	INMARSAT PLC	0.012%	71.201%
1770	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	71.213%
1771	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.012%	71.226%
1772	SANTANDER UK PLC SR UNSECURED 03/24 4	0.012%	71.238%
1773	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.012%	71.250%
1774	UNITED URBAN IN	0.012%	71.262%
1775	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	71.274%
1776	NOVOZYMES A/S	0.012%	71.286%
1777	NU SKIN ENTERPR	0.012%	71.299%
1778	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.012%	71.311%
1779	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.012%	71.323%
1780	SOUTHERN CO SR UNSECURED 06/20 2.75	0.012%	71.335%
1781	AMERICA MOVIL S	0.012%	71.347%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	MOSAIC CO SR UNSECURED 11/23 4.25	0.012%	71.359%
1783	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.012%	71.372%
1784	ANTOFAGASTA HLD	0.012%	71.384%
1785	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.012%	71.396%
1786	CABOT CORP	0.012%	71.408%
1787	CATALENT INC COMMON STOCK USD.01	0.012%	71.420%
1788	CLOSE BROS GROU	0.012%	71.432%
1789	USG CORP	0.012%	71.444%
1790	LOGAN PROPERTY	0.012%	71.457%
1791	MCKESSON CORP SR UNSECURED 03/24 3.796	0.012%	71.469%
1792	VOESTALPINE AG	0.012%	71.481%
1793	LAB CORP OF AME	0.012%	71.493%
1794	AMGEN INC SR UNSECURED 05/24 3.625	0.012%	71.505%
1795	IBM CORP SR UNSECURED 02/24 3.625	0.012%	71.517%
1796	DTE ENERGY INC	0.012%	71.529%
1797	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.012%	71.541%
1798	KURARAY CO	0.012%	71.554%
1799	TRAVIS PERKINS	0.012%	71.566%
1800	INCITEC PIVOT	0.012%	71.578%
1801	STATE STREET CORP SR UNSECURED 08/25 3.55	0.012%	71.590%
1802	FURUKAWA ELECTR	0.012%	71.602%
1803	BLACKROCK INC SR UNSECURED 06/22 3.375	0.012%	71.614%
1804	DISCOVERY HLDGS	0.012%	71.626%
1805	MEDTRONIC INC 3	0.012%	71.638%
1806	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.012%	71.650%
1807	RYDER SYSTEM IN	0.012%	71.662%
1808	Dongbu Insuranc	0.012%	71.674%
1809	MASTERCARD INC SR UNSECURED 04/24 3.375	0.012%	71.686%
1810	EDISON INTERNATIONAL COMMON STOCK	0.012%	71.698%
1811	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.012%	71.711%
1812	BANK OF THE OZARKS COMMON STOCK USD.01	0.012%	71.723%
1813	FINISAR CORPORATION COMMON STOCK USD.001	0.012%	71.735%
1814	ACS, ACTIVIDADE	0.012%	71.747%
1815	CELGENE CORP SR UNSECURED 05/24 3.625	0.012%	71.759%
1816	BAT INTL FINANC	0.012%	71.771%
1817	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	71.783%
1818	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.012%	71.795%
1819	CARLISLE COS IN	0.012%	71.807%
1820	ZYNGA INC CL A COMMON STOCK USD.00000625	0.012%	71.819%
1821	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.012%	71.831%
1822	CHEUNG KONG PRO	0.012%	71.843%
1823	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.012%	71.855%
1824	LOEWS CORP SR UNSECURED 04/26 3.75	0.012%	71.867%
1825	MIRVAC GROUP RE	0.012%	71.879%
1826	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.012%	71.891%
1827	NEW YORK TIMES	0.012%	71.903%
1828	ACI WORLDWIDE INC COMMON STOCK USD.005	0.012%	71.915%
1829	CAP GEMINI	0.012%	71.927%
1830	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.012%	71.939%
1831	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.012%	71.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.012%	71.963%
1833	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.012%	71.975%
1834	CHINA RESOURCES	0.012%	71.987%
1835	AETNA INC SR UNSECURED 11/24 3.5	0.012%	71.999%
1836	FLS INDUSTRIES	0.012%	72.011%
1837	SUNOPTA INC COMMON STOCK	0.012%	72.023%
1838	MAN STRATEGIC H	0.012%	72.035%
1839	AVNET INC SR UNSECURED 04/26 4.625	0.012%	72.047%
1840	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.012%	72.058%
1841	BELDEN INC COMMON STOCK USD.01	0.012%	72.070%
1842	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.012%	72.082%
1843	ASSURANT INC	0.012%	72.094%
1844	NICHIREI CORP	0.012%	72.106%
1845	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	72.118%
1846	PLAINS ALL AMER	0.012%	72.130%
1847	ANTHEM INC	0.012%	72.142%
1848	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.012%	72.154%
1849	COLRUYT SA	0.012%	72.166%
1850	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.012%	72.178%
1851	SUNRISE COMMUNC	0.012%	72.190%
1852	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.012%	72.202%
1853	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.012%	72.214%
1854	COACH INC SR UNSECURED 04/25 4.25	0.012%	72.226%
1855	MANITOBA PROVIN	0.012%	72.237%
1856	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.012%	72.249%
1857	CREW ENERGY INC	0.012%	72.261%
1858	RELX PLC SPON ADR ADR	0.012%	72.273%
1859	QUALCOMM INC SR UNSECURED 05/25 3.45	0.012%	72.285%
1860	WEATHERFORD INT	0.012%	72.297%
1861	HASBRO INC	0.012%	72.309%
1862	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.012%	72.321%
1863	SHIMAO PROPERTY	0.012%	72.333%
1864	HSBC USA INC SR UNSECURED 06/24 3.5	0.012%	72.344%
1865	UNUM GROUP	0.012%	72.356%
1866	SPARTAN ENERGY	0.012%	72.368%
1867	NETFLIX INC COMMON STOCK USD.001	0.012%	72.380%
1868	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.012%	72.392%
1869	STATOIL ASA COMPANY GUAR 01/22 3.15	0.012%	72.404%
1870	ARTIS REAL ESTA	0.012%	72.416%
1871	NETFLIX INC COMMON STOCK USD.001	0.012%	72.428%
1872	ENTERPRISE PROD	0.012%	72.439%
1873	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	72.451%
1874	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.012%	72.463%
1875	CRANE CO	0.012%	72.475%
1876	STATE STREET CORP SR UNSECURED 12/24 3.3	0.012%	72.487%
1877	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	72.499%
1878	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.012%	72.511%
1879	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.012%	72.522%
1880	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.012%	72.534%
1881	DERWENT LONDON	0.012%	72.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.012%	72.558%
1883	Atlantia SpA	0.012%	72.570%
1884	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.012%	72.582%
1885	BERENDSEN PLC	0.012%	72.593%
1886	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.012%	72.605%
1887	BAJAJ FINSERV L	0.012%	72.617%
1888	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.012%	72.629%
1889	SHAWCOR LTD	0.012%	72.641%
1890	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.012%	72.652%
1891	BANK TOKYO-MIT	0.012%	72.664%
1892	NATL AUST BANK	0.012%	72.676%
1893	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.012%	72.688%
1894	VISA INC SR UNSECURED 12/25 3.15	0.012%	72.700%
1895	ANIXTER INTL IN	0.012%	72.711%
1896	OC OERLIKON COR	0.012%	72.723%
1897	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	72.735%
1898	CLOROX CO	0.012%	72.747%
1899	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.012%	72.758%
1900	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.012%	72.770%
1901	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.012%	72.782%
1902	VIACOM INC SR UNSECURED 04/24 3.875	0.012%	72.794%
1903	ELECTROCOMPONEN	0.012%	72.805%
1904	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.012%	72.817%
1905	DEUTSCHE BANK A	0.012%	72.829%
1906	BHP BILLITON FI	0.012%	72.841%
1907	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.012%	72.852%
1908	PROXIMUS	0.012%	72.864%
1909	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.012%	72.876%
1910	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.012%	72.887%
1911	DEUTSCHE BK AG	0.012%	72.899%
1912	PANDORA A/S	0.012%	72.911%
1913	PORSCHE AUTOMOB	0.012%	72.923%
1914	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.012%	72.934%
1915	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.012%	72.946%
1916	AMEREN CORP SR UNSECURED 11/20 2.7	0.012%	72.958%
1917	SINGAPORE TELEC	0.012%	72.969%
1918	BONAVISTA ENERG	0.012%	72.981%
1919	HOME BANCSHARES INC COMMON STOCK USD.01	0.012%	72.993%
1920	EXELON CORP SR UNSECURED 04/26 3.4	0.012%	73.004%
1921	BENDIGO AND ADE	0.012%	73.016%
1922	EATON CORP COMPANY GUAR 11/22 2.75	0.012%	73.028%
1923	PFIZER INC SR UNSECURED 12/26 3	0.012%	73.039%
1924	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.012%	73.051%
1925	ORACLE CORP SR UNSECURED 10/22 2.5	0.012%	73.063%
1926	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	73.074%
1927	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.012%	73.086%
1928	CME GROUP INC SR UNSECURED 03/25 3	0.012%	73.098%
1929	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.012%	73.109%
1930	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.012%	73.121%
1931	CLEAN HARBOR IN	0.012%	73.133%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	PREMIER GOLD MI	0.012%	73.144%
1933	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	73.156%
1934	VIASAT INC COMMON STOCK USD.0001	0.012%	73.167%
1935	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.012%	73.179%
1936	RENTOKIL INITIA	0.012%	73.191%
1937	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.012%	73.202%
1938	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.012%	73.214%
1939	SUNNY OPTICAL T	0.012%	73.225%
1940	BERKSHIRE HAT E	0.012%	73.237%
1941	CITIGROUP INC SR UNSECURED 04/25 3.3	0.012%	73.249%
1942	SANDVINE COR-CA	0.012%	73.260%
1943	A.P. MOLLER-MAE	0.012%	73.272%
1944	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.012%	73.283%
1945	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.012%	73.295%
1946	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.012%	73.306%
1947	MEGA FINANCIAL	0.012%	73.318%
1948	VONOVIA SE	0.012%	73.329%
1949	STOREBRAND ASA	0.012%	73.341%
1950	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.012%	73.352%
1951	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.012%	73.364%
1952	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.012%	73.376%
1953	PASON SYSTEMS I	0.012%	73.387%
1954	CATHAY FINANCIA	0.012%	73.399%
1955	INVESTEC PLC	0.012%	73.410%
1956	POLYONE CORPORATION COMMON STOCK USD.01	0.012%	73.422%
1957	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.011%	73.433%
1958	GRUPO AEROPORTU	0.011%	73.445%
1959	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	73.456%
1960	DOMTAR CORP USD	0.011%	73.468%
1961	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.011%	73.479%
1962	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.011%	73.491%
1963	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.011%	73.502%
1964	EQUITY COMMONWEALTH REIT USD.01	0.011%	73.514%
1965	STATOIL ASA COMPANY GUAR 01/23 2.45	0.011%	73.525%
1966	BANK OF QUEENSL	0.011%	73.537%
1967	AGILE PROPERTY	0.011%	73.548%
1968	ITT INC COMMON STOCK USD1.0	0.011%	73.559%
1969	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.011%	73.571%
1970	SNYDERS LANCE INC COMMON STOCK USD.833	0.011%	73.582%
1971	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.011%	73.594%
1972	BCO BRADESCO SA	0.011%	73.605%
1973	NORDSTROM INC	0.011%	73.617%
1974	PAYSAFE GROUP P	0.011%	73.628%
1975	PRICELINE GROUP	0.011%	73.640%
1976	HILLENBRAND INC COMMON STOCK	0.011%	73.651%
1977	HYUNDAI ENG & C	0.011%	73.663%
1978	WIENERBERGER AG	0.011%	73.674%
1979	SILGAN HLDGS	0.011%	73.685%
1980	IDEX CORP	0.011%	73.697%
1981	SHINHAN FINANCI	0.011%	73.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	WEC ENERGY GROU	0.011%	73.719%
1983	VISHAY INTERTEC	0.011%	73.731%
1984	EXPERIAN PLC	0.011%	73.742%
1985	MAXIM INTEGRATE	0.011%	73.753%
1986	METSO OYJ	0.011%	73.765%
1987	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.011%	73.776%
1988	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.011%	73.787%
1989	OCEANEERING INT	0.011%	73.799%
1990	MB FINANCIAL INC COMMON STOCK USD.01	0.011%	73.810%
1991	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.011%	73.821%
1992	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.011%	73.833%
1993	INDOFOODS SUKSE	0.011%	73.844%
1994	PARTNERS GROUP	0.011%	73.855%
1995	GRACO INC COMMON STOCK USD1.0	0.011%	73.867%
1996	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	73.878%
1997	CITRIX SYSTEMS	0.011%	73.889%
1998	SAMSUNG FIRE &	0.011%	73.900%
1999	SINCLAIR BROADC	0.011%	73.912%
2000	DAIKIN INDUSTRI	0.011%	73.923%
2001	FORTUM OYJ	0.011%	73.934%
2002	FOMENTO ECON ME	0.011%	73.946%
2003	BOEING CO SR UNSECURED 03/25 2.5	0.011%	73.957%
2004	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	73.968%
2005	KAO CORP	0.011%	73.979%
2006	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.011%	73.990%
2007	DEUTSCHE TELEKO	0.011%	74.002%
2008	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.011%	74.013%
2009	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.011%	74.024%
2010	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	74.035%
2011	MASONITE INTERNATIONAL CORP COMMON STOCK	0.011%	74.047%
2012	ROGERS SUGAR IN	0.011%	74.058%
2013	AGF MGMT LTD CL	0.011%	74.069%
2014	DARDEN RESTAURA	0.011%	74.080%
2015	KELLOGG CO 4% 1	0.011%	74.091%
2016	DAINIPPON INK&C	0.011%	74.102%
2017	ACUITY BRANDS INC COMMON STOCK USD.01	0.011%	74.114%
2018	METRO WHOLESALE	0.011%	74.125%
2019	PURE INDUSTRIAL	0.011%	74.136%
2020	COGECO INC COMMON STOCK	0.011%	74.147%
2021	CONVERGYS CORP COMMON STOCK	0.011%	74.158%
2022	HSBC USA INC SR UNSECURED 08/20 2.75	0.011%	74.169%
2023	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.011%	74.180%
2024	GAM HOLDING LTD	0.011%	74.192%
2025	TRELLEBORG AB	0.011%	74.203%
2026	TOKYU FUDOSAN H	0.011%	74.214%
2027	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	74.225%
2028	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	74.236%
2029	TELEFLEX INC COMMON STOCK USD1.0	0.011%	74.247%
2030	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.011%	74.258%
2031	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	74.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.011%	74.280%
2033	KLA TENCOR CORP COMMON STOCK USD.001	0.011%	74.291%
2034	TARGET CORP SR UNSECURED 04/26 2.5	0.011%	74.303%
2035	AMER SPORTS OYJ	0.011%	74.314%
2036	BCO DO BRASIL S	0.011%	74.325%
2037	PROASSURANCE CORP COMMON STOCK USD.01	0.011%	74.336%
2038	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	74.347%
2039	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.011%	74.358%
2040	AKBANK TAS	0.011%	74.369%
2041	CBS CORP COMPANY GUAR 01/27 2.9	0.011%	74.380%
2042	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.011%	74.391%
2043	T GARANTI BANKA	0.011%	74.402%
2044	KONICA MINOLTA	0.011%	74.413%
2045	TRANSOCEAN LTD	0.011%	74.424%
2046	LAZARD LTD CL A COMMON STOCK USD.01	0.011%	74.435%
2047	MILLICOM INTL C	0.011%	74.446%
2048	HANKOOK TIRE CO	0.011%	74.457%
2049	WILLIAM HILL PL	0.011%	74.468%
2050	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.011%	74.479%
2051	TCF FINL CORP	0.011%	74.490%
2052	BARLOWORLD LTD	0.011%	74.501%
2053	DILLARD DEPT ST	0.011%	74.511%
2054	WILLIAM DEMANT	0.011%	74.522%
2055	PT BANK CENTRAL	0.011%	74.533%
2056	CA INC 3.6% 01A	0.011%	74.544%
2057	BUCHER IND-REGD	0.011%	74.555%
2058	STAR ENTERTAINM	0.011%	74.566%
2059	SAIPEM SPA	0.011%	74.577%
2060	TIMKEN CO	0.011%	74.588%
2061	CHINA SHENHUA E	0.011%	74.599%
2062	BRP INC/CA- SUB	0.011%	74.610%
2063	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.011%	74.621%
2064	HCA HEALTHCARE INC COMMON STOCK USD.01	0.011%	74.631%
2065	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.011%	74.642%
2066	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	74.653%
2067	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.011%	74.664%
2068	FONCIERE DES RE	0.011%	74.675%
2069	TATTS GROUP LTD	0.011%	74.686%
2070	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	74.697%
2071	ALSTOM	0.011%	74.708%
2072	DIGITALGLOBE INC COMMON STOCK USD.001	0.011%	74.718%
2073	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.011%	74.729%
2074	CABOT OIL & GAS	0.011%	74.740%
2075	OMRON CORP	0.011%	74.751%
2076	CORESITE REALTY CORP REIT USD.01	0.011%	74.762%
2077	MEXICHEM SAB DE	0.011%	74.773%
2078	ECHOSTAR CORP A COMMON STOCK USD.001	0.011%	74.783%
2079	KAPSTONE PAPER	0.011%	74.794%
2080	CANACOL ENERGY	0.011%	74.805%
2081	TETRA TECH INC COMMON STOCK USD.01	0.011%	74.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	74.827%
2083	OAD GAZPROM-SPO	0.011%	74.837%
2084	COOPER TIRE&RUB	0.011%	74.848%
2085	MICROCHIP TECHN	0.011%	74.859%
2086	ASML HOLDING NV	0.011%	74.870%
2087	CBS CORP COMPANY GUAR 01/25 3.5	0.011%	74.881%
2088	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	74.891%
2089	MINITUB MINING &	0.011%	74.902%
2090	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	74.913%
2091	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	74.924%
2092	WEBMD HEALTH CORP COMMON STOCK USD.01	0.011%	74.935%
2093	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.011%	74.945%
2094	FIRST INDL REAL	0.011%	74.956%
2095	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.011%	74.967%
2096	PUBLIC SERVICE	0.011%	74.978%
2097	CEMEX SA	0.011%	74.988%
2098	MINITUB GROUP LTD	0.011%	74.999%
2099	SHERWIN WILLIAM	0.011%	75.010%
2100	ASTRA INTERNATI	0.011%	75.021%
2101	FERROVIAL SA	0.011%	75.031%
2102	NIPPON MEAT PAC	0.011%	75.042%
2103	58.COM INC ADR ADR	0.011%	75.053%
2104	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.011%	75.063%
2105	BAYER MOTOREN W	0.011%	75.074%
2106	ON ASSIGNMENT INC COMMON STOCK USD.01	0.011%	75.085%
2107	KYOCERA CORP	0.011%	75.096%
2108	CARTER S INC COMMON STOCK USD.01	0.011%	75.106%
2109	WW GRAINGER INC	0.011%	75.117%
2110	APACHE CORP COMMON STOCK USD.625	0.011%	75.128%
2111	COMPAL ELECTRON	0.011%	75.138%
2112	CHINA COMMUNICA	0.011%	75.149%
2113	CHINA LIFE INS	0.011%	75.160%
2114	ORIX CORP	0.011%	75.170%
2115	KEPPEL CORP	0.011%	75.181%
2116	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	75.191%
2117	UBM PLC	0.011%	75.202%
2118	CENTAMIN PLC	0.011%	75.213%
2119	GERRESHEIMER GR	0.011%	75.223%
2120	ASPEN INSURANCE	0.011%	75.234%
2121	COUSINS PROPERTIES INC REIT USD1.0	0.011%	75.245%
2122	CNOOC LTD	0.011%	75.255%
2123	HANWHA CHEMICAL	0.011%	75.266%
2124	LINCOLN ELEC HL	0.011%	75.276%
2125	LG CORP	0.011%	75.287%
2126	ACCOR	0.011%	75.298%
2127	BARCLAYS PLC 1.	0.011%	75.308%
2128	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	75.319%
2129	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.011%	75.329%
2130	UNI-PRESIDENT E	0.011%	75.340%
2131	HITACHI CONST M	0.011%	75.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	MICHAEL KORS HO	0.011%	75.361%
2133	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.011%	75.372%
2134	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.011%	75.382%
2135	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	75.393%
2136	MITSUI OSK LINE	0.011%	75.403%
2137	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	75.414%
2138	ALPS ELECTRIC C	0.011%	75.424%
2139	RSP PERMIAN INC COMMON STOCK USD.01	0.011%	75.435%
2140	TEMENOS GROUP A	0.011%	75.446%
2141	L-BANK BW FOERD	0.011%	75.456%
2142	FIRST FINANCIAL	0.011%	75.467%
2143	IMPERIAL HOLDIN	0.011%	75.477%
2144	INTERDIGITAL IN	0.011%	75.488%
2145	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.011%	75.498%
2146	SUNSTONE HOTEL	0.011%	75.509%
2147	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	75.519%
2148	AGT FOOD AND IN	0.010%	75.530%
2149	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.010%	75.540%
2150	UBE INDUSTRIES	0.010%	75.551%
2151	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	75.561%
2152	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.010%	75.572%
2153	KLONDEX MINES L	0.010%	75.582%
2154	HELEN OF TROY C	0.010%	75.592%
2155	LEONI AG	0.010%	75.603%
2156	SUMITOMO MITSUI	0.010%	75.613%
2157	ANGLOVAAL INDS	0.010%	75.624%
2158	MOODY S CORP COMMON STOCK USD.01	0.010%	75.634%
2159	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	75.645%
2160	TOKYO ELECTRON	0.010%	75.655%
2161	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.010%	75.666%
2162	SUMITOMO RUBBER	0.010%	75.676%
2163	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.010%	75.686%
2164	HINDALCO INDS	0.010%	75.697%
2165	SHOPRITE HLDGS	0.010%	75.707%
2166	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	75.718%
2167	VF CORP SR UNSECURED 09/21 3.5	0.010%	75.728%
2168	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.010%	75.738%
2169	SUNTEC REIT	0.010%	75.749%
2170	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.010%	75.759%
2171	FLOWSERVE CORP COMMON STOCK USD1.25	0.010%	75.770%
2172	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.010%	75.780%
2173	AON CORP COMPANY GUAR 09/20 5	0.010%	75.790%
2174	SURGE ENERGY IN	0.010%	75.801%
2175	BANK TOKYO-MITS	0.010%	75.811%
2176	ALEXANDER + BALDWIN INC COMMON STOCK	0.010%	75.822%
2177	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	75.832%
2178	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.010%	75.842%
2179	PLASTIC OMNIUM	0.010%	75.853%
2180	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.010%	75.863%
2181	CIENA CORP COMMON STOCK USD.01	0.010%	75.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	WPP PLC SPONSORED ADR ADR	0.010%	75.884%
2183	SAMSUNG SDI CO	0.010%	75.894%
2184	ENERSYS COMMON STOCK USD.01	0.010%	75.905%
2185	BALL CORP COMPANY GUAR 03/22 5	0.010%	75.915%
2186	SUMITOMO METAL	0.010%	75.925%
2187	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.010%	75.936%
2188	ACCIONA SA	0.010%	75.946%
2189	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	75.956%
2190	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.010%	75.967%
2191	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.010%	75.977%
2192	GERDAU SA SIDER	0.010%	75.987%
2193	TAUBMAN CENTERS INC REIT USD.01	0.010%	75.998%
2194	SPARK NEW ZEA	0.010%	76.008%
2195	SEMICONDUCTOR M	0.010%	76.018%
2196	JM AB	0.010%	76.028%
2197	ULTA BEAUTY INC COMMON STOCK USD.01	0.010%	76.039%
2198	PRICESMART INC	0.010%	76.049%
2199	RICOH CO	0.010%	76.059%
2200	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.010%	76.070%
2201	THK CO	0.010%	76.080%
2202	IG GROUP HLDGS	0.010%	76.090%
2203	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	76.100%
2204	GATX CORP	0.010%	76.111%
2205	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.010%	76.121%
2206	SHAFTESBURY	0.010%	76.131%
2207	MEREDITH CORP	0.010%	76.141%
2208	MAXIMUS INC COMMON STOCK	0.010%	76.152%
2209	DISH NETWORK	0.010%	76.162%
2210	ICADE	0.010%	76.172%
2211	HERMAN MILLER I	0.010%	76.182%
2212	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	76.193%
2213	J + J SNACK FOODS CORP COMMON STOCK	0.010%	76.203%
2214	VARIAN MEDICAL	0.010%	76.213%
2215	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.010%	76.223%
2216	STERLING BANCORP/DE COMMON STOCK USD.01	0.010%	76.234%
2217	CAMPBELL SOUP C	0.010%	76.244%
2218	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.010%	76.254%
2219	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	76.264%
2220	CHILDRENS PLACE	0.010%	76.274%
2221	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	76.285%
2222	WATERS CORP	0.010%	76.295%
2223	TRIBUNE MEDIA C	0.010%	76.305%
2224	GREENE KING	0.010%	76.315%
2225	AMGEN INC SR UNSECURED 11/21 3.875	0.010%	76.325%
2226	APERAM SA	0.010%	76.336%
2227	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.010%	76.346%
2228	WALKER + DUNLOP INC COMMON STOCK	0.010%	76.356%
2229	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.010%	76.366%
2230	AETNA INC 4.125	0.010%	76.376%
2231	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.010%	76.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.010%	76.397%
2233	TRUSTMARK CORP COMMON STOCK	0.010%	76.407%
2234	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.010%	76.417%
2235	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	76.427%
2236	ADVANCE RESIDEN	0.010%	76.437%
2237	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.010%	76.447%
2238	HENGAN INTL	0.010%	76.457%
2239	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.010%	76.467%
2240	LITE-ON TECHNOL	0.010%	76.478%
2241	MSC INDUSTRIAL	0.010%	76.488%
2242	TIVO CORP COMMON STOCK USD.001	0.010%	76.498%
2243	EBAY INC SR UNSECURED 03/22 3.8	0.010%	76.508%
2244	ELECTR DE FRANC	0.010%	76.518%
2245	ELECTROLUX AB-S	0.010%	76.528%
2246	CARPENTER TECH	0.010%	76.538%
2247	AVERY DENNISON	0.010%	76.548%
2248	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	76.558%
2249	CRODA INTERNATI	0.010%	76.568%
2250	BARRY CALLEBAUT	0.010%	76.578%
2251	GUYANA GOLDFIEL	0.010%	76.588%
2252	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	76.598%
2253	JUPITER PLC	0.010%	76.608%
2254	HYUNDAI MARINE&	0.010%	76.619%
2255	HECLA MINING CO	0.010%	76.629%
2256	STARWOOD WAYPOINT HOMES REIT USD.01	0.010%	76.639%
2257	BODYCOTE PLC	0.010%	76.649%
2258	VALVOLINE INC COMMON STOCK USD.01	0.010%	76.659%
2259	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.010%	76.669%
2260	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.010%	76.679%
2261	EVERCORE PARTNE	0.010%	76.689%
2262	NVR INC COMMON STOCK USD.01	0.010%	76.699%
2263	ICICI BANK LTD	0.010%	76.709%
2264	CVB FINANCIAL CORP COMMON STOCK	0.010%	76.719%
2265	THE FOSCHINI GR	0.010%	76.729%
2266	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.010%	76.739%
2267	SBI HOLDINGS IN	0.010%	76.749%
2268	DAVE & BUSTER'S	0.010%	76.759%
2269	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.010%	76.769%
2270	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.010%	76.779%
2271	PHYSICIANS REALTY TRUST REIT USD.01	0.010%	76.789%
2272	LIFE STORAGE INC REIT USD.01	0.010%	76.799%
2273	TULLOW OIL PLC	0.010%	76.809%
2274	EQUITABLE GROUP	0.010%	76.819%
2275	COCA-COLA WEST	0.010%	76.829%
2276	LITTELFUSE INC COMMON STOCK USD.01	0.010%	76.839%
2277	KERING	0.010%	76.848%
2278	SEIKO EPSON COR	0.010%	76.858%
2279	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.010%	76.868%
2280	HEALTHSOUTH CORP COMMON STOCK USD.01	0.010%	76.878%
2281	SOUTH32 LTD	0.010%	76.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.010%	76.898%
2283	QUANTA COMPUTER	0.010%	76.908%
2284	QUALCOMM INC SR UNSECURED 05/22 3	0.010%	76.918%
2285	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	76.928%
2286	PUBLICIS GROUPE	0.010%	76.938%
2287	ROSS STORES INC	0.010%	76.947%
2288	GRAHAM HOLDINGS	0.010%	76.957%
2289	MONDI LTD	0.010%	76.967%
2290	NETAPP INC SR UNSECURED 06/21 3.375	0.010%	76.977%
2291	BK MANDIRI	0.010%	76.987%
2292	COPART INC	0.010%	76.997%
2293	CORPORATE OFFICE PROPERTIES REIT USD.01	0.010%	77.006%
2294	TREVALI MINING	0.010%	77.016%
2295	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	77.026%
2296	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.010%	77.036%
2297	BIOGEN INC SR UNSECURED 09/20 2.9	0.010%	77.046%
2298	SOUTH STATE CORP COMMON STOCK USD2.5	0.010%	77.056%
2299	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.010%	77.066%
2300	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	77.075%
2301	KAZAKHMYS PLC	0.010%	77.085%
2302	ROPER TECHNOLOG	0.010%	77.095%
2303	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.010%	77.105%
2304	ORPEA	0.010%	77.115%
2305	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.010%	77.125%
2306	HELMERICH & PAY	0.010%	77.134%
2307	WARTSILA OYJ AB	0.010%	77.144%
2308	PDC ENERGY INC COMMON STOCK USD.01	0.010%	77.154%
2309	LEGRAND SA	0.010%	77.164%
2310	AUTODESK INC SR UNSECURED 06/20 3.125	0.010%	77.174%
2311	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.010%	77.183%
2312	FIRSTCASH INC COMMON STOCK USD.01	0.010%	77.193%
2313	EMPIRE STATE RE	0.010%	77.203%
2314	CAPITAMALL TRUS	0.010%	77.213%
2315	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	77.223%
2316	MERCURY GENERAL	0.010%	77.232%
2317	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.010%	77.242%
2318	STATE STREET CORP SR UNSECURED 08/20 2.55	0.010%	77.252%
2319	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	77.262%
2320	TRANSALTA RENEW	0.010%	77.271%
2321	HANWHA CORP	0.010%	77.281%
2322	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.010%	77.291%
2323	TELENOR AS	0.010%	77.301%
2324	HUNTINGTON NATI	0.010%	77.311%
2325	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.010%	77.320%
2326	SEMPRA ENERGY	0.010%	77.330%
2327	MORGAN STANLEY	0.010%	77.340%
2328	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.010%	77.350%
2329	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.010%	77.359%
2330	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.010%	77.369%
2331	PNC BANK NA SR UNSECURED 07/20 2.6	0.010%	77.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.010%	77.389%
2333	IWG PLC	0.010%	77.398%
2334	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.010%	77.408%
2335	BHARAT FORGE LT	0.010%	77.418%
2336	ANIXTER INC COMPANY GUAR 10/21 5.125	0.010%	77.428%
2337	BAE SYSTEMS HLD	0.010%	77.437%
2338	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.010%	77.447%
2339	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.010%	77.457%
2340	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.010%	77.466%
2341	DREAM GLOBAL RE	0.010%	77.476%
2342	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.010%	77.486%
2343	US BANCORP SR UNSECURED 01/22 2.625	0.010%	77.496%
2344	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.010%	77.505%
2345	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.010%	77.515%
2346	MSA SAFETY INC COMMON STOCK	0.010%	77.525%
2347	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.010%	77.535%
2348	BNK FINANCIAL G	0.010%	77.544%
2349	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.010%	77.554%
2350	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.010%	77.564%
2351	JOHN DEERE CAPI	0.010%	77.573%
2352	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.010%	77.583%
2353	TRUWORTHS INTER	0.010%	77.593%
2354	GREAT WALL AUTO	0.010%	77.603%
2355	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.010%	77.612%
2356	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.010%	77.622%
2357	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.010%	77.632%
2358	AFLAC INC SR UNSECURED 03/20 2.4	0.010%	77.641%
2359	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.010%	77.651%
2360	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.010%	77.661%
2361	PARAMOUNT GROUP INC REIT USD.01	0.010%	77.670%
2362	QUALCOMM INC SR UNSECURED 05/20 2.25	0.010%	77.680%
2363	UNUM GROUP SR UNSECURED 05/21 3	0.010%	77.690%
2364	LAB CORP AMER H	0.010%	77.700%
2365	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.010%	77.709%
2366	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.010%	77.719%
2367	MIZUHO BANK LTD	0.010%	77.729%
2368	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.010%	77.738%
2369	SEVERN TRENT	0.010%	77.748%
2370	BNP PARIBAS SR UNSECURED 05/20 2.375	0.010%	77.758%
2371	ORIX JREIT INC	0.010%	77.767%
2372	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.010%	77.777%
2373	CITIGROUP INC SR UNSECURED 03/21 2.7	0.010%	77.787%
2374	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.010%	77.796%
2375	LEGG MASON INC SR UNSECURED 07/19 2.7	0.010%	77.806%
2376	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.010%	77.816%
2377	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	77.825%
2378	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	77.835%
2379	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.010%	77.845%
2380	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.010%	77.855%
2381	US BANCORP SR UNSECURED 01/21 2.35	0.010%	77.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.010%	77.874%
2383	CDW CORP/DE COMMON STOCK USD.01	0.010%	77.884%
2384	MITSUBISHI UJF	0.010%	77.893%
2385	RENASANT CORP COMMON STOCK USD5.0	0.010%	77.903%
2386	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.010%	77.913%
2387	CITIGROUP INC	0.010%	77.922%
2388	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.010%	77.932%
2389	NKT HOLDING A/S	0.010%	77.942%
2390	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.010%	77.951%
2391	AT+T INC SR UNSECURED 06/20 2.45	0.010%	77.961%
2392	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.010%	77.971%
2393	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.010%	77.980%
2394	WALT DISNEY CO	0.010%	77.990%
2395	KINAXIS INC	0.010%	78.000%
2396	LG CABLE &MCHY	0.010%	78.009%
2397	AMERICAN HONDA	0.010%	78.019%
2398	FLETCHER BUILDI	0.010%	78.028%
2399	CONSTELLATION B	0.010%	78.038%
2400	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.010%	78.048%
2401	HARLEY DAVIDSON	0.010%	78.057%
2402	MDC HOLDINGS INC COMMON STOCK USD.01	0.010%	78.067%
2403	COMERICA BANK SR UNSECURED 06/20 2.5	0.010%	78.077%
2404	PGE POLSKA GRUP	0.010%	78.086%
2405	II VI INC COMMON STOCK	0.010%	78.096%
2406	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.010%	78.106%
2407	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.010%	78.115%
2408	OWENS-ILLINOIS	0.010%	78.125%
2409	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.010%	78.135%
2410	SANTANDER HLDG	0.010%	78.144%
2411	OTSUKA HLDGS CO	0.010%	78.154%
2412	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.010%	78.163%
2413	SIMS GROUP LTD	0.010%	78.173%
2414	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.010%	78.183%
2415	NEDCOR LTD ZAR1	0.010%	78.192%
2416	J FRONT RETAILI	0.010%	78.202%
2417	KOMMUNINVEST I	0.010%	78.211%
2418	MERCK KGAA	0.010%	78.221%
2419	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.010%	78.231%
2420	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.010%	78.240%
2421	WESCO INTERNATI	0.010%	78.250%
2422	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.010%	78.259%
2423	FRESH DEL MONTE	0.010%	78.269%
2424	MATTEL INC SR UNSECURED 08/21 2.35	0.010%	78.278%
2425	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.010%	78.288%
2426	SKYWEST INC COMMON STOCK	0.010%	78.298%
2427	ALACER GOLD COR	0.010%	78.307%
2428	BP CAPITAL MARK	0.010%	78.317%
2429	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.010%	78.326%
2430	RLI CORP COMMON STOCK USD1.0	0.010%	78.336%
2431	TERNA RETE ELET	0.010%	78.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	CHORUS AVIATION	0.010%	78.355%
2433	INTU PROPERTIES	0.010%	78.365%
2434	AUTODESK INC SR UNSECURED 12/22 3.6	0.010%	78.374%
2435	TJX COS INC SR UNSECURED 06/21 2.75	0.010%	78.384%
2436	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.010%	78.393%
2437	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.010%	78.403%
2438	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.010%	78.412%
2439	UNIPOLSAI SPA	0.010%	78.422%
2440	CERNER CORP	0.010%	78.431%
2441	LUCARA DIAMOND	0.009%	78.441%
2442	NVIDIA CORP	0.009%	78.450%
2443	BRILLIANCE CHIN	0.009%	78.460%
2444	TABCORP HLDGS L	0.009%	78.469%
2445	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.009%	78.479%
2446	VF CORP	0.009%	78.488%
2447	COSCO PACIFIC	0.009%	78.498%
2448	VIFOR PHARMA AG	0.009%	78.507%
2449	PRA HEALTH SCIE	0.009%	78.517%
2450	EMC CORP(MASS)	0.009%	78.526%
2451	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.009%	78.535%
2452	VERINT SYSTEMS	0.009%	78.545%
2453	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.009%	78.554%
2454	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	78.564%
2455	SWIRE PACIFIC	0.009%	78.573%
2456	PLAINS ALL AMER	0.009%	78.583%
2457	ENGHOUSE SYSTEM	0.009%	78.592%
2458	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.009%	78.602%
2459	QUALICORP SA	0.009%	78.611%
2460	DENKI KAGAKU KO	0.009%	78.620%
2461	NATIONAL GENERA	0.009%	78.630%
2462	NINE DRAGONS PA	0.009%	78.639%
2463	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.009%	78.649%
2464	FERROGLOBE PLC	0.009%	78.658%
2465	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.009%	78.667%
2466	KGHM POLSKA MIE	0.009%	78.677%
2467	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	78.686%
2468	CARGOTEC CORP-B	0.009%	78.696%
2469	HYUNDAI STEEL C	0.009%	78.705%
2470	CASINO GUICH-PE	0.009%	78.714%
2471	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.009%	78.724%
2472	YOKOGAWA ELECTR	0.009%	78.733%
2473	WANT WANT CHINA	0.009%	78.743%
2474	TULLETT PREBON	0.009%	78.752%
2475	TIGER BRANDS	0.009%	78.761%
2476	TARO PHARMACEUT	0.009%	78.771%
2477	HANG LUNG PROPE	0.009%	78.780%
2478	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.009%	78.789%
2479	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.009%	78.799%
2480	JAPAN PRIME REA	0.009%	78.808%
2481	A.P. MOLLER-MAE	0.009%	78.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	SKANDINAVISKA E	0.009%	78.827%
2483	BCA POP EMILIA	0.009%	78.836%
2484	ENERSIS SA	0.009%	78.846%
2485	QISDA CORP	0.009%	78.855%
2486	KREDITANSTALT F	0.009%	78.864%
2487	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	78.874%
2488	MCCORMICK & CO	0.009%	78.883%
2489	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	78.892%
2490	UNIVAR INC COMMON STOCK USD.01	0.009%	78.902%
2491	SEBACORP INDUST	0.009%	78.911%
2492	CRACKER BARREL	0.009%	78.920%
2493	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	78.929%
2494	IROBOT CORP	0.009%	78.939%
2495	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.009%	78.948%
2496	TELETECH HOLDIN	0.009%	78.957%
2497	ARISTOCRAT LEIS	0.009%	78.967%
2498	WORTHINGTON IND	0.009%	78.976%
2499	ELECTRONICS	0.009%	78.985%
2500	ALLREAL HOLDING	0.009%	78.994%
2501	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	79.004%
2502	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.009%	79.013%
2503	ANHUI CONCH CEM	0.009%	79.022%
2504	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	79.031%
2505	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.009%	79.041%
2506	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	79.050%
2507	OTP BANK PLC	0.009%	79.059%
2508	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	79.068%
2509	DAIWAHOUSE RE	0.009%	79.077%
2510	HAYS	0.009%	79.087%
2511	AKORN INC COMMON STOCK	0.009%	79.096%
2512	CORNING INC SR UNSECURED 08/20 4.25	0.009%	79.105%
2513	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.009%	79.114%
2514	HOWDEN JOINERY	0.009%	79.123%
2515	VALLOUREC SA	0.009%	79.133%
2516	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	79.142%
2517	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.009%	79.151%
2518	BLOCK(H&R)INC	0.009%	79.160%
2519	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.009%	79.169%
2520	MEDIASET	0.009%	79.178%
2521	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	79.188%
2522	BANNER CORPORATION COMMON STOCK USD.01	0.009%	79.197%
2523	FIRSTGROUP	0.009%	79.206%
2524	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	79.215%
2525	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.009%	79.224%
2526	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	79.233%
2527	PEAB AB	0.009%	79.242%
2528	PTT EXP&PROD-FG	0.009%	79.252%
2529	ORION CORP	0.009%	79.261%
2530	LIC HOUSING FIN	0.009%	79.270%
2531	CARS.COM INC COMMON STOCK USD.01	0.009%	79.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	79.288%
2533	FUJIKURA	0.009%	79.297%
2534	ORIENT OVERSEAS	0.009%	79.306%
2535	YUE YUEN INDUST	0.009%	79.315%
2536	BANCORPSOUTH INC COMMON STOCK USD2.5	0.009%	79.325%
2537	WAJAX CORP	0.009%	79.334%
2538	HASEKO CORP	0.009%	79.343%
2539	BANK OF COMMUNI	0.009%	79.352%
2540	SEABOARD CORP COMMON STOCK USD1.0	0.009%	79.361%
2541	UNITED UTILITIE	0.009%	79.370%
2542	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.009%	79.379%
2543	RED ELECTRICA C	0.009%	79.388%
2544	ULVAC INC.	0.009%	79.397%
2545	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.009%	79.406%
2546	PRYSMIAN SPA CO	0.009%	79.416%
2547	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.009%	79.425%
2548	L BRANDS INC COMPANY GUAR 02/22 5.625	0.009%	79.434%
2549	BRANDYWINE REAL	0.009%	79.443%
2550	MONSTER BEVERAGE CORP COMMON STOCK	0.009%	79.452%
2551	SAAB AB	0.009%	79.461%
2552	CNH INDUSTRIAL	0.009%	79.470%
2553	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	79.479%
2554	CHINA MINSHENG	0.009%	79.488%
2555	KEMPER CORP COMMON STOCK USD.1	0.009%	79.497%
2556	PIEDMONT OFFICE	0.009%	79.506%
2557	RBC BEARINGS INC COMMON STOCK USD.01	0.009%	79.515%
2558	GE CAPITAL EURO	0.009%	79.524%
2559	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.009%	79.533%
2560	SINO BIOPHAMACE	0.009%	79.542%
2561	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	79.551%
2562	CENTRAL JAPAN R	0.009%	79.560%
2563	HEWLETT PACKARD	0.009%	79.569%
2564	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	79.578%
2565	CARPENTER TECHN	0.009%	79.587%
2566	E.SUN FINANCIAL	0.009%	79.597%
2567	AUTOCANADA INC	0.009%	79.606%
2568	ENTERGY CORP	0.009%	79.615%
2569	TOPBUILD CORP COMMON STOCK	0.009%	79.624%
2570	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	79.633%
2571	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.009%	79.642%
2572	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	79.651%
2573	T MOBILE USA INC COMPANY GUAR 04/22 4	0.009%	79.660%
2574	MATTEL INC COMMON STOCK USD1.0	0.009%	79.669%
2575	NIPPON YUSEN KK	0.009%	79.678%
2576	KAWASAKI KISEN	0.009%	79.687%
2577	CONCORDIA FINAN	0.009%	79.695%
2578	PAINTED PONY EN	0.009%	79.704%
2579	TOTAL ENERGY SE	0.009%	79.713%
2580	CHINA RESOURCES	0.009%	79.722%
2581	TAISHIN FINANCI	0.009%	79.731%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	UNIPOL GRUPPO F	0.009%	79.740%
2583	CEZ AS	0.009%	79.749%
2584	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	79.758%
2585	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.009%	79.767%
2586	BILLERUD AB	0.009%	79.776%
2587	ITRON INC	0.009%	79.785%
2588	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.009%	79.794%
2589	TENNECO AUTOMOT	0.009%	79.803%
2590	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.009%	79.812%
2591	CHINA GAS HOLDI	0.009%	79.821%
2592	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	79.830%
2593	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.009%	79.839%
2594	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	79.848%
2595	HYOSUNG CORP	0.009%	79.856%
2596	ROHM CO	0.009%	79.865%
2597	ALTUS GROUP LTD	0.009%	79.874%
2598	EDF	0.009%	79.883%
2599	EDENRED	0.009%	79.892%
2600	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.009%	79.901%
2601	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	79.910%
2602	KOSMOS ENERGY L	0.009%	79.919%
2603	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.009%	79.928%
2604	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.009%	79.936%
2605	METCASH LTD	0.009%	79.945%
2606	SKANSKA AB	0.009%	79.954%
2607	LOOMIS AB	0.009%	79.963%
2608	TOYOTA INDUSTRI	0.009%	79.972%
2609	KELLOGG CO	0.009%	79.981%
2610	FAMILYMART CO	0.009%	79.990%
2611	ROYAL UNIBREW A	0.009%	79.999%
2612	SIENNA SENIOR L	0.009%	80.007%
2613	AIRGAS INC COMPANY GUAR 08/20 3.05	0.009%	80.016%
2614	PADDY POWER PLC	0.009%	80.025%
2615	ALCOA CORP COMMON STOCK USD.01	0.009%	80.034%
2616	CHINA GOLD INTL	0.009%	80.043%
2617	CAPSTONE MINING	0.009%	80.052%
2618	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.009%	80.061%
2619	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.009%	80.069%
2620	TRINSEO SA	0.009%	80.078%
2621	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.009%	80.087%
2622	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	80.096%
2623	CHINA STEEL	0.009%	80.105%
2624	VEOLIA ENVIRONM	0.009%	80.113%
2625	NATIXIS	0.009%	80.122%
2626	NIPRO CORP	0.009%	80.131%
2627	CIA BRASILEIRA	0.009%	80.140%
2628	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.009%	80.149%
2629	AMEREN CORP	0.009%	80.157%
2630	RANGE RESOURCES CORP COMMON STOCK USD.01	0.009%	80.166%
2631	ADANI PORT & SE	0.009%	80.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	EVONIK INDUSTRI	0.009%	80.184%
2633	BONTERRA ENERGY	0.009%	80.192%
2634	MARUTI SUZUKI	0.009%	80.201%
2635	SMITH AND NEPHE	0.009%	80.210%
2636	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.009%	80.219%
2637	HRG GROUP INC COMMON STOCK USD.01	0.009%	80.228%
2638	BK OF EAST ASIA	0.009%	80.236%
2639	HYDRO ONE LTD	0.009%	80.245%
2640	BUNZL PLC	0.009%	80.254%
2641	ESTEE LAUDER CO	0.009%	80.263%
2642	CREDICORP	0.009%	80.271%
2643	WOOLWORTHS LTD	0.009%	80.280%
2644	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	80.289%
2645	GILDEMEISTER AG	0.009%	80.297%
2646	SALZGITTER AG	0.009%	80.306%
2647	LOGITECH INTERN	0.009%	80.315%
2648	YY INC ADR ADR USD.00001	0.009%	80.324%
2649	RAIA DROGASIL S	0.009%	80.332%
2650	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	80.341%
2651	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.009%	80.350%
2652	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.009%	80.358%
2653	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	80.367%
2654	GEN COMMUNICATI	0.009%	80.376%
2655	ALUMINA LTD	0.009%	80.384%
2656	DIALOG SEMICOND	0.009%	80.393%
2657	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	80.402%
2658	VOPAK (KON)	0.009%	80.410%
2659	DCC PLC	0.009%	80.419%
2660	SYMRISE AG	0.009%	80.428%
2661	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	80.436%
2662	JUNGHEINRICH -	0.009%	80.445%
2663	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	80.454%
2664	KONE OYJ	0.009%	80.462%
2665	YAMADA DENKI CO	0.009%	80.471%
2666	AGGREKO PLC	0.009%	80.480%
2667	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.009%	80.488%
2668	HEICO CORP CLASS A COMMON STOCK USD.01	0.009%	80.497%
2669	MALAYAN BKG BHD	0.009%	80.506%
2670	NATIONAL EXPRES	0.009%	80.514%
2671	FASTENAL	0.009%	80.523%
2672	IDEMITSU KOSAN	0.009%	80.531%
2673	CREDIT SAISON C	0.009%	80.540%
2674	BT GROUP PLC SPON ADR ADR	0.009%	80.549%
2675	HENNES & MAURIT	0.009%	80.557%
2676	WESTERN POWER W	0.009%	80.566%
2677	CAPITALAND	0.009%	80.574%
2678	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.009%	80.583%
2679	EASTGROUP PROPERTIES INC REIT	0.009%	80.592%
2680	WPG HOLDINGS	0.009%	80.600%
2681	FORMOSA CHEMICA	0.009%	80.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	80.617%
2683	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	80.626%
2684	BANKINTER SA	0.009%	80.635%
2685	HUGO BOSS AG	0.009%	80.643%
2686	BAT INTL FINANC	0.009%	80.652%
2687	E L FINL CORP L	0.009%	80.660%
2688	SOJITZ CORP COM	0.009%	80.669%
2689	GARTNER GROUP I	0.009%	80.677%
2690	HENDERSON LAND	0.009%	80.686%
2691	ENDESA S.A.	0.009%	80.695%
2692	DIXONS CARPHONE	0.009%	80.703%
2693	LOTTE CHEMICAL	0.009%	80.712%
2694	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	80.720%
2695	PHOENIX GROUP H	0.009%	80.729%
2696	HOMESERVE PLC	0.009%	80.737%
2697	HEICO CORP	0.009%	80.746%
2698	ARYZTA AG	0.009%	80.754%
2699	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.009%	80.763%
2700	MORGAN STANLEY	0.009%	80.771%
2701	ATLAS COPCO AB-	0.009%	80.780%
2702	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	80.789%
2703	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.009%	80.797%
2704	MEDNAX INC	0.009%	80.806%
2705	OMNICOM GROUP I	0.009%	80.814%
2706	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	80.823%
2707	T IS BANKASI	0.009%	80.831%
2708	BENCHMARK ELECT	0.009%	80.840%
2709	AMGEN INC	0.009%	80.848%
2710	BALCHEM CORP COMMON STOCK USD.0667	0.009%	80.857%
2711	ROTORK PLC	0.009%	80.865%
2712	FIVE BELOW COMMON STOCK USD.01	0.009%	80.874%
2713	LARSEN & TOUBRO	0.008%	80.882%
2714	PAYCHEX INC	0.008%	80.891%
2715	OZ MINERALS LTD	0.008%	80.899%
2716	JINDAL STEEL &	0.008%	80.908%
2717	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.008%	80.916%
2718	OWENS + MINOR INC COMMON STOCK USD2.0	0.008%	80.925%
2719	LEG IMMOBILIEN	0.008%	80.933%
2720	NAVER CORP	0.008%	80.942%
2721	ARGO GROUP INTE	0.008%	80.950%
2722	ARCONIC INC SR UNSECURED 02/22 5.87	0.008%	80.958%
2723	SOTHEBY S COMMON STOCK USD.01	0.008%	80.967%
2724	DAICEL CHEM IND	0.008%	80.975%
2725	Straumann AG	0.008%	80.984%
2726	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.008%	80.992%
2727	BRUKER CORP COMMON STOCK USD.01	0.008%	81.001%
2728	TGS NOPEC GEOPH	0.008%	81.009%
2729	HUTCHISON PORT	0.008%	81.017%
2730	YOKOHAMA RUBBER	0.008%	81.026%
2731	ASAHI BREWERIES	0.008%	81.034%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	INFOSYS LTD SP ADR ADR	0.008%	81.043%
2733	NIPPON PROLOGIS	0.008%	81.051%
2734	SEMTECH CORP	0.008%	81.060%
2735	CATHAY PACIFIC	0.008%	81.068%
2736	CHAILEASE HOLDI	0.008%	81.076%
2737	EXTENDICARE INC	0.008%	81.085%
2738	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	81.093%
2739	WATSCO INC COMMON STOCK USD.5	0.008%	81.101%
2740	ALTIUS MINERALS	0.008%	81.110%
2741	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.008%	81.118%
2742	CH ROBINSON WOR	0.008%	81.127%
2743	BQE CANT VAUDOI	0.008%	81.135%
2744	ROGERS CORP COMMON STOCK USD1.0	0.008%	81.143%
2745	SHARP CORP	0.008%	81.152%
2746	PERNOD-RICARD	0.008%	81.160%
2747	HERMES INTL	0.008%	81.168%
2748	RESILIENT REIT	0.008%	81.177%
2749	WORLEYPARSONS	0.008%	81.185%
2750	CLICLS GROUP	0.008%	81.193%
2751	SABINA SILVER C	0.008%	81.202%
2752	KOREA INVESTMEN	0.008%	81.210%
2753	GLOBUS MEDICAL	0.008%	81.218%
2754	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	81.227%
2755	INTL FLAVORS&FR	0.008%	81.235%
2756	JAPAN HOTEL REI	0.008%	81.243%
2757	UGI CORP COMMON STOCK	0.008%	81.252%
2758	NORSK HYDRO AS	0.008%	81.260%
2759	DENTSU INC.	0.008%	81.268%
2760	PEARSON	0.008%	81.277%
2761	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	81.285%
2762	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.008%	81.293%
2763	FORTUNA SILVER MINES INC COMMON STOCK	0.008%	81.302%
2764	KULICKE&SOFFA I	0.008%	81.310%
2765	NOMURA REAL EST	0.008%	81.318%
2766	Rural Electrifi	0.008%	81.326%
2767	CITIZEN WATCH C	0.008%	81.335%
2768	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	81.343%
2769	MO OCH DOMSJO A	0.008%	81.351%
2770	AIRCASTLE LTD	0.008%	81.360%
2771	BK OF KYOTO	0.008%	81.368%
2772	CMS ENERGY CORP	0.008%	81.376%
2773	MSCI INC	0.008%	81.384%
2774	SAP SE SPONSORED ADR ADR	0.008%	81.393%
2775	RESMED INC	0.008%	81.401%
2776	TKH GROUP NV DU	0.008%	81.409%
2777	CAPITACOMMERCIA	0.008%	81.417%
2778	AMBEV SA	0.008%	81.425%
2779	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.008%	81.434%
2780	KROGER CO SR UNSECURED 01/21 3.3	0.008%	81.442%
2781	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.008%	81.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	TTM TECHNOLOGIES COMMON STOCK USD.001	0.008%	81.458%
2783	RUBIS SCA	0.008%	81.467%
2784	Alten	0.008%	81.475%
2785	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.008%	81.483%
2786	IDEA CELLULAR L	0.008%	81.491%
2787	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	81.499%
2788	BADGER DAYLIGHT	0.008%	81.508%
2789	SCHROEDERS PLC	0.008%	81.516%
2790	SEAGATE TECHNOL	0.008%	81.524%
2791	ADARO ENERGY TB	0.008%	81.532%
2792	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	81.540%
2793	BEIJING ENTERPR	0.008%	81.548%
2794	CHINA EVERBRIGH	0.008%	81.557%
2795	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	81.565%
2796	ABERTIS INFRAES	0.008%	81.573%
2797	XPERI CORP COMMON STOCK USD.001	0.008%	81.581%
2798	TAISEI CORP	0.008%	81.589%
2799	AVIGILON CORP C	0.008%	81.597%
2800	ASML HOLDING NV	0.008%	81.605%
2801	GUANGZHOU R&F P	0.008%	81.613%
2802	MAHINDRA &MAHIN	0.008%	81.622%
2803	CANFOR PULP PRO	0.008%	81.630%
2804	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	81.638%
2805	MERITZ SECURITI	0.008%	81.646%
2806	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	81.654%
2807	PRA GROUP INC COMMON STOCK USD.01	0.008%	81.662%
2808	CLP HOLDINGS	0.008%	81.670%
2809	INNOGY SE	0.008%	81.678%
2810	RED HAT INC COMMON STOCK USD.0001	0.008%	81.686%
2811	BEIJING CAPITAL	0.008%	81.695%
2812	MITSUBISHI ESTA	0.008%	81.703%
2813	AXEL SPRINGER A	0.008%	81.711%
2814	NIPPON EXPRESS	0.008%	81.719%
2815	WISTRON CORP	0.008%	81.727%
2816	NORDSON CORP COMMON STOCK	0.008%	81.735%
2817	NEX GROUP PLC	0.008%	81.743%
2818	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	81.751%
2819	MASIMO CORP COMMON STOCK USD.001	0.008%	81.759%
2820	DKSH HOLDING LT	0.008%	81.767%
2821	AMCOR LIMITED	0.008%	81.775%
2822	TAIWAN CEMENT	0.008%	81.783%
2823	FERRO CORP	0.008%	81.791%
2824	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.008%	81.799%
2825	NOK CORP	0.008%	81.807%
2826	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	81.815%
2827	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.008%	81.823%
2828	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.008%	81.831%
2829	LI & FUNG LIMIT	0.008%	81.839%
2830	SUMITOMO OSAKA	0.008%	81.847%
2831	MASCO CORP	0.008%	81.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	SRC ENERGY INC COMMON STOCK USD.001	0.008%	81.863%
2833	AXALTA COATING	0.008%	81.871%
2834	PLEXUS CORP COMMON STOCK USD.01	0.008%	81.879%
2835	NGK SPARK PLUG	0.008%	81.887%
2836	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.008%	81.895%
2837	OUTOKUMPU OY	0.008%	81.903%
2838	TRITON INTERNAT	0.008%	81.911%
2839	SUEDZUCKER AG	0.008%	81.919%
2840	WAL-MART DE MEX	0.008%	81.927%
2841	ROCKWOOL INTL	0.008%	81.935%
2842	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.008%	81.943%
2843	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	81.951%
2844	TOPPAN PRINTING	0.008%	81.959%
2845	B&M EUROPEAN VA	0.008%	81.967%
2846	XEROX CORP 2.75	0.008%	81.975%
2847	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.008%	81.983%
2848	SAMSONITE INTL	0.008%	81.991%
2849	TRINIDAD DRILLI	0.008%	81.999%
2850	HOYA CORP	0.008%	82.007%
2851	IT HOLDINGS COR	0.008%	82.015%
2852	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	82.023%
2853	CHONGQING RURAL	0.008%	82.031%
2854	TOKYO TATEMONO	0.008%	82.039%
2855	J.C. PENNEY CO INC COMMON STOCK USD.5	0.008%	82.047%
2856	NIPPON PAPER IN	0.008%	82.055%
2857	DAI NIPPON PRIN	0.008%	82.063%
2858	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.008%	82.071%
2859	VAIL RESORTS	0.008%	82.078%
2860	LONDON STOCK EX	0.008%	82.086%
2861	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	82.094%
2862	FRANSHION PROPE	0.008%	82.102%
2863	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	82.110%
2864	KBR INC COMMON STOCK USD.001	0.008%	82.118%
2865	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.008%	82.126%
2866	GLP J-REIT	0.008%	82.134%
2867	CEMBRA MONEY BA	0.008%	82.142%
2868	TAKASHIMAYA CO	0.008%	82.150%
2869	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	82.158%
2870	NIKON CORP	0.008%	82.165%
2871	B+G FOODS INC COMMON STOCK USD.01	0.008%	82.173%
2872	RLJ LODGING TRUST REIT	0.008%	82.181%
2873	SEEK LTD.	0.008%	82.189%
2874	SUZUKEN CO LTD	0.008%	82.197%
2875	CHEMED CORP COMMON STOCK USD1.0	0.008%	82.205%
2876	VENTURE CORP	0.008%	82.213%
2877	CHEVRON CORP SR UNSECURED 05/21 2.1	0.008%	82.221%
2878	MCDERMOTT INTL	0.008%	82.229%
2879	HYPROP INVESTME	0.008%	82.236%
2880	NTN CORPORATION	0.008%	82.244%
2881	STATE BK OF IND	0.008%	82.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	HANG LUNG DEVEL	0.008%	82.260%
2883	GRUPA LOTOS S.A	0.008%	82.268%
2884	HAEMONETICS COR	0.008%	82.276%
2885	STEPAN CO COMMON STOCK USD1.0	0.008%	82.284%
2886	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.008%	82.291%
2887	DONALDSON CO IN	0.008%	82.299%
2888	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	82.307%
2889	CHEMOURS CO/THE COMMON STOCK	0.008%	82.315%
2890	CHINA CITIC BK	0.008%	82.323%
2891	WIPRO	0.008%	82.331%
2892	WESTERN UNION CO COMMON STOCK USD.01	0.008%	82.338%
2893	SHANGRI-LA ASIA	0.008%	82.346%
2894	HOPEWELL HLDGS	0.008%	82.354%
2895	NELNET INC CL A COMMON STOCK USD.01	0.008%	82.362%
2896	MORNINGSTAR INC COMMON STOCK	0.008%	82.370%
2897	GAP INC/THE SR UNSECURED 04/21 5.95	0.008%	82.377%
2898	VALIANT HOLDING	0.008%	82.385%
2899	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.008%	82.393%
2900	SAPPORO BREWERI	0.008%	82.401%
2901	SEALED AIR CORP COMMON STOCK USD.1	0.008%	82.409%
2902	YARA INTERNATIO	0.008%	82.416%
2903	CLEANAWAY WASTE	0.008%	82.424%
2904	HNI CORP	0.008%	82.432%
2905	GREAT PORTLAND	0.008%	82.440%
2906	PLAYTECH	0.008%	82.448%
2907	CHINA CINDA ASS	0.008%	82.455%
2908	CAPITEC BANK HL	0.008%	82.463%
2909	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.008%	82.471%
2910	DDR CORP REIT USD.1	0.008%	82.479%
2911	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	82.486%
2912	AVX CORP COMMON STOCK USD.01	0.008%	82.494%
2913	ACADIA REALTY TRUST REIT USD.001	0.008%	82.502%
2914	SECOM CO	0.008%	82.510%
2915	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	82.518%
2916	IBIDEN CO	0.008%	82.525%
2917	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	82.533%
2918	FILA KOREA LTD	0.008%	82.541%
2919	LUKOIL PJSC - A	0.008%	82.548%
2920	STAMPS.COM INC COMMON STOCK USD.001	0.008%	82.556%
2921	WACKER CHEMIE A	0.008%	82.564%
2922	DAIICHI SANKYO	0.008%	82.572%
2923	NORDSTROM INC COMMON STOCK	0.008%	82.579%
2924	VOLVO AB	0.008%	82.587%
2925	NABORS INDUSTRI	0.008%	82.595%
2926	DRIL QUIP INC	0.008%	82.602%
2927	BEMIS CO INC	0.008%	82.610%
2928	AURIZON HOLDING	0.008%	82.618%
2929	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	82.625%
2930	ABN AMRO GROUP	0.008%	82.633%
2931	CENTERPOINT ENE	0.008%	82.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	THALES SA	0.008%	82.649%
2933	GRIFOLS SA	0.008%	82.656%
2934	GVC HOLDINGS PL	0.008%	82.664%
2935	ROBERT HALF INT	0.008%	82.672%
2936	GRUBHUB INC COMMON STOCK USD.0001	0.008%	82.679%
2937	KANEKA CORP	0.008%	82.687%
2938	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	82.694%
2939	MEDIASET ESPANA	0.008%	82.702%
2940	POU CHEN	0.008%	82.710%
2941	ULTRAPAR PARTIC	0.008%	82.717%
2942	LEONS FURNITURE	0.008%	82.725%
2943	SWISS PRIME SIT	0.008%	82.733%
2944	WOOD GROUP (JOH	0.008%	82.740%
2945	CIFI HOLDINGS G	0.008%	82.748%
2946	AMMB HOLDINGS B	0.008%	82.755%
2947	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	82.763%
2948	ASTRAZENECA	0.008%	82.771%
2949	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.008%	82.778%
2950	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.008%	82.786%
2951	SOPRA	0.008%	82.793%
2952	HERBALIFE LTD COMMON STOCK USD.002	0.008%	82.801%
2953	FBL FINANCIAL G	0.008%	82.809%
2954	ZEON CO	0.008%	82.816%
2955	EXELIXIS INC	0.008%	82.824%
2956	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.008%	82.831%
2957	KURITA WATER IN	0.008%	82.839%
2958	ENERGEN CORP COMMON STOCK USD.01	0.008%	82.846%
2959	ELEMENTIS (1998	0.008%	82.854%
2960	SANKYU INC	0.008%	82.862%
2961	TRYGVESTA AS	0.008%	82.869%
2962	E-MART CO. LTD.	0.008%	82.877%
2963	MUELLER INDS IN	0.008%	82.884%
2964	GRUPO AEROPORTUARIO SUR ADR ADR	0.008%	82.892%
2965	MORI SEIKI CO	0.008%	82.899%
2966	KYOCERA CORP SPONS ADR ADR	0.008%	82.907%
2967	CROMBIE REAL ES	0.008%	82.914%
2968	GLANBIA PLC	0.008%	82.922%
2969	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.008%	82.929%
2970	NIBE INDUSTRIER	0.008%	82.937%
2971	ORORA LTD	0.008%	82.945%
2972	UNIVERSAL CORP	0.008%	82.952%
2973	WIN SEMICONDUCT	0.008%	82.960%
2974	RADIAN GROUP INC SR UNSECURED 03/21 7	0.008%	82.967%
2975	SANWA SHUTTER C	0.008%	82.975%
2976	SASOL	0.008%	82.982%
2977	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.008%	82.990%
2978	BRAMBLES LIMITE	0.008%	82.997%
2979	INDUSTRIAL BANK	0.008%	83.005%
2980	SANTOS LIMITED	0.008%	83.012%
2981	URBAN EDGE PROPERTIES REIT USD.01	0.008%	83.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	BYD ELECTRONIC	0.008%	83.027%
2983	PERRIGO FIN UNL	0.008%	83.035%
2984	DAITO TRUST CON	0.008%	83.042%
2985	ESCORTS LTD	0.008%	83.050%
2986	CANARA BANK	0.007%	83.057%
2987	GRANITE CONST	0.007%	83.065%
2988	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.007%	83.072%
2989	BUZZI UNICEM SP	0.007%	83.080%
2990	VONTOBEL HLDGS	0.007%	83.087%
2991	WEIR GROUP	0.007%	83.095%
2992	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	83.102%
2993	ASUSTEK COMPUTE	0.007%	83.110%
2994	VESUVIUS PLC	0.007%	83.117%
2995	JTEKT CORP.	0.007%	83.125%
2996	CEAT LTD	0.007%	83.132%
2997	TOWNE BANK COMMON STOCK USD1.667	0.007%	83.140%
2998	NIPPON ELEC GLA	0.007%	83.147%
2999	MERRY ELECTRONI	0.007%	83.155%
3000	PKO BANK POLSKI	0.007%	83.162%
3001	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.007%	83.169%
3002	DOWA HOLDING CO	0.007%	83.177%
3003	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	83.184%
3004	SYMANTEC CORP	0.007%	83.192%
3005	TAURON POLSKA E	0.007%	83.199%
3006	BOVIS HOMES GRO	0.007%	83.207%
3007	NEOPOST	0.007%	83.214%
3008	SCHOUW & CO	0.007%	83.222%
3009	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.007%	83.229%
3010	ALLIANT ENERGY	0.007%	83.236%
3011	S-OIL CORPORATI	0.007%	83.244%
3012	MEDICAL FACILIT	0.007%	83.251%
3013	INFINERA CORP	0.007%	83.259%
3014	EUROFINS SCIENT	0.007%	83.266%
3015	ASHIKAGA HOLDIN	0.007%	83.273%
3016	SIMCORP A/S	0.007%	83.281%
3017	ROWAN COMPANIES	0.007%	83.288%
3018	TATA STEEL LIMI	0.007%	83.296%
3019	TAIYO YUDEN CO	0.007%	83.303%
3020	CASIO COMPUTER	0.007%	83.310%
3021	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	83.318%
3022	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	83.325%
3023	MTR CORP	0.007%	83.332%
3024	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	83.340%
3025	Samsung Life In	0.007%	83.347%
3026	DEAN FOODS CO COMMON STOCK USD.01	0.007%	83.355%
3027	WABTEC CORP COMMON STOCK USD.01	0.007%	83.362%
3028	NOVO NORDISK A/S SPONS ADR ADR	0.007%	83.369%
3029	PEBBLEBROOK HOT	0.007%	83.377%
3030	COMPUTER MODELL	0.007%	83.384%
3031	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	83.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	MMI HOLDINGS LT	0.007%	83.399%
3033	BUWOG AG	0.007%	83.406%
3034	GPE EUROTUNNEL	0.007%	83.413%
3035	KASIKORNBANK PL	0.007%	83.421%
3036	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	83.428%
3037	AUTOZONE INC COMMON STOCK USD.01	0.007%	83.435%
3038	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	83.443%
3039	BROWN-FORMAN CO	0.007%	83.450%
3040	CARDTRONICS PLC	0.007%	83.457%
3041	DUERR AG	0.007%	83.465%
3042	ZHONGSHENG GROU	0.007%	83.472%
3043	COFINIMMO	0.007%	83.479%
3044	BRITISH SKY BRO	0.007%	83.487%
3045	SGS SA-REG COMM	0.007%	83.494%
3046	TOYODA GOSEI	0.007%	83.501%
3047	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.007%	83.509%
3048	SSAB SVENSKT ST	0.007%	83.516%
3049	TOYO TIRE & RUB	0.007%	83.523%
3050	BIOVERATIV INC COMMON STOCK USD.001	0.007%	83.531%
3051	ISS A/S	0.007%	83.538%
3052	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	83.545%
3053	COCA-COLA BOTTL	0.007%	83.553%
3054	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	83.560%
3055	VECTREN CORP COMMON STOCK	0.007%	83.567%
3056	LANDSTAR SYSTEM	0.007%	83.574%
3057	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.007%	83.582%
3058	CHINA VANKE CO	0.007%	83.589%
3059	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	83.596%
3060	WASHINGTON REIT REIT USD.01	0.007%	83.604%
3061	SINOPAC HLDG	0.007%	83.611%
3062	SUZANO PAPEL E	0.007%	83.618%
3063	ARCA CONTINEN	0.007%	83.625%
3064	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.007%	83.633%
3065	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	83.640%
3066	HITACHI METALS	0.007%	83.647%
3067	ACXIOM CORP COMMON STOCK USD.1	0.007%	83.655%
3068	ASM INTL NV	0.007%	83.662%
3069	PUBLIC BNK-LOCA	0.007%	83.669%
3070	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	83.676%
3071	ADELAIDE BRIGHT	0.007%	83.684%
3072	TRACTOR SUPPLY	0.007%	83.691%
3073	NOW INC COMMON STOCK USD.01	0.007%	83.698%
3074	ACTIVIA PROPERT	0.007%	83.705%
3075	GOME ELECTRICAL	0.007%	83.713%
3076	SINO-OCEAN LAND	0.007%	83.720%
3077	ANSELL LTD	0.007%	83.727%
3078	BE SEMICONDUCTO	0.007%	83.734%
3079	CHIBA BANK	0.007%	83.742%
3080	NABTESCO CORP	0.007%	83.749%
3081	77TH BANK	0.007%	83.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	LIFE HEALTHCARE	0.007%	83.763%
3083	BELIMO HOLDING	0.007%	83.771%
3084	FUKUOKA FINANCI	0.007%	83.778%
3085	ZILLOW GROUP INC C COMMON STOCK	0.007%	83.785%
3086	SONIC HEALTHCAR	0.007%	83.792%
3087	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	83.799%
3088	TIETO CORP OYJ	0.007%	83.807%
3089	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	83.814%
3090	ALFA LAVAL AB	0.007%	83.821%
3091	BRADY(WH)	0.007%	83.828%
3092	FLEXIUM INTERCO	0.007%	83.835%
3093	SILICON LABORAT	0.007%	83.843%
3094	ENN ENERGY HOLD	0.007%	83.850%
3095	OSI SYSTEMS INC	0.007%	83.857%
3096	DAIDO STEEL CO	0.007%	83.864%
3097	BEKAERT SA	0.007%	83.871%
3098	LANCASTER COLON	0.007%	83.879%
3099	AGL ENERGY LTD	0.007%	83.886%
3100	BAYTEX ENERGY CORP COMMON STOCK	0.007%	83.893%
3101	SHUTTERFLY INC	0.007%	83.900%
3102	WHIRLPOOL CORP	0.007%	83.907%
3103	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.007%	83.914%
3104	SYNAPTICS INC COMMON STOCK USD.001	0.007%	83.922%
3105	MUELLER WATER P	0.007%	83.929%
3106	STATE STREET CORP SR UNSECURED 05/21 1.95	0.007%	83.936%
3107	LOWE S COS INC SR UNSECURED 09/25 3.375	0.007%	83.943%
3108	LA Z BOY INC COMMON STOCK USD1.0	0.007%	83.950%
3109	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	83.957%
3110	EVOLUTION MININ	0.007%	83.964%
3111	VICTREX PLC	0.007%	83.972%
3112	EXLSERVICE HLDG	0.007%	83.979%
3113	SJM HOLDINGS LT	0.007%	83.986%
3114	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	83.993%
3115	EBARA CORP	0.007%	84.000%
3116	TATA CONSULTANC	0.007%	84.007%
3117	CJ CHEILJEDANG	0.007%	84.014%
3118	YAMAGUCHI FINAN	0.007%	84.022%
3119	JBG SMITH PROPERTIES REIT USD.01	0.007%	84.029%
3120	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.007%	84.036%
3121	TALANX AG	0.007%	84.043%
3122	F5 NETWORKS INC COMMON STOCK	0.007%	84.050%
3123	GROUP 1 AUTO	0.007%	84.057%
3124	GRUPO FINANCIER	0.007%	84.064%
3125	TSUMURA & CO	0.007%	84.071%
3126	ANTA SPORTS PRO	0.007%	84.078%
3127	WOORI BANK	0.007%	84.086%
3128	FIRST MERCHANTS CORP COMMON STOCK	0.007%	84.093%
3129	MEDIATEK INC	0.007%	84.100%
3130	NAMCO BANDAI HO	0.007%	84.107%
3131	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.007%	84.114%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	CINEWORLD GROUP	0.007%	84.121%
3133	NOF CORP	0.007%	84.128%
3134	AMER NATL INS	0.007%	84.135%
3135	STATOIL ASA SPON ADR ADR	0.007%	84.142%
3136	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	84.149%
3137	TOPDANMARK A/S	0.007%	84.156%
3138	LEOPALACE 21	0.007%	84.163%
3139	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.007%	84.171%
3140	GREIF INC CL A COMMON STOCK	0.007%	84.178%
3141	RELIANCE CAPITA	0.007%	84.185%
3142	SULZER AG	0.007%	84.192%
3143	RIGHTMOVE GROUP	0.007%	84.199%
3144	CALFRAC WELL SE	0.007%	84.206%
3145	SECURITAS	0.007%	84.213%
3146	KB HOME COMMON STOCK USD1.0	0.007%	84.220%
3147	MINERAL RESOURC	0.007%	84.227%
3148	MORGAN STANLEY	0.007%	84.234%
3149	KERRY PROPRTIE	0.007%	84.241%
3150	NOKIA OYJ SR UNSECURED 06/22 3.375	0.007%	84.248%
3151	LLOYD THOMPSON	0.007%	84.255%
3152	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.007%	84.262%
3153	GUNMA BANK	0.007%	84.269%
3154	DAELIM INDUSTRI	0.007%	84.276%
3155	QEP RESOURCES INC COMMON STOCK USD.01	0.007%	84.283%
3156	LEE & MAN PAPER	0.007%	84.290%
3157	NEXT PLC	0.007%	84.297%
3158	FUCHS PETROLUB	0.007%	84.304%
3159	BROCADE COMMUNI	0.007%	84.311%
3160	SHIN KONG FINL	0.007%	84.318%
3161	NORTHVIEW APART	0.007%	84.325%
3162	ADMIRAL GROUP	0.007%	84.332%
3163	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	84.339%
3164	SPROTT INC COMM	0.007%	84.346%
3165	BARCLAYS PLC	0.007%	84.353%
3166	SEI INVESTMENT	0.007%	84.360%
3167	AENA SA	0.007%	84.367%
3168	ATHABASCA OIL C	0.007%	84.374%
3169	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	84.381%
3170	HERSHEY FOODS C	0.007%	84.388%
3171	WESBANCO INC COMMON STOCK USD2.0833	0.007%	84.395%
3172	MBIA INC	0.007%	84.402%
3173	FAIRFAX FINANCI	0.007%	84.408%
3174	CREST NICHOLSON	0.007%	84.415%
3175	ALSEA SAB DE CV	0.007%	84.422%
3176	REDROW	0.007%	84.429%
3177	SIHUAN PHARMACE	0.007%	84.436%
3178	IJM CORP BERHAD	0.007%	84.443%
3179	HACHIJUNI BANK	0.007%	84.450%
3180	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	84.457%
3181	TATA MOTORS LTD	0.007%	84.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	VALMET CORP	0.007%	84.471%
3183	EQT CORPORATION	0.007%	84.478%
3184	CAIRN ENERGY PL	0.007%	84.485%
3185	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	84.492%
3186	AUTOZONE INC SR UNSECURED 01/23 2.875	0.007%	84.499%
3187	ENDEL EMP NAC T	0.007%	84.505%
3188	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	84.512%
3189	INTEGRATED DEVI	0.007%	84.519%
3190	YUANTA FINL HOL	0.007%	84.526%
3191	DONGFENG MOTOR	0.007%	84.533%
3192	UTD O/S LAND	0.007%	84.540%
3193	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	84.547%
3194	YAMATO HOLDINGS	0.007%	84.554%
3195	LOJAS AMERICANA	0.007%	84.561%
3196	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	84.568%
3197	DAINIPPON SCREE	0.007%	84.574%
3198	BIOMERIEUX	0.007%	84.581%
3199	TRANSURBAN GROU	0.007%	84.588%
3200	FUJI ELECTRIC C	0.007%	84.595%
3201	AIR WATER INC.	0.007%	84.602%
3202	CCR SA	0.007%	84.609%
3203	CSR LIMITED	0.007%	84.616%
3204	CIMAREX ENERGY CO COMMON STOCK USD.01	0.007%	84.623%
3205	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	84.629%
3206	CIMB GROUP HOLD	0.007%	84.636%
3207	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	84.643%
3208	DGB FINANCIAL G	0.007%	84.650%
3209	NWS HOLDINGS LT	0.007%	84.657%
3210	CNP ASSURANCES	0.007%	84.664%
3211	FIRST BUSEY CORP COMMON STOCK USD.001	0.007%	84.671%
3212	NEXANS	0.007%	84.677%
3213	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.007%	84.684%
3214	SUL AMERICA SA	0.007%	84.691%
3215	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	84.698%
3216	UNILEVER CAP CO	0.007%	84.705%
3217	BANCA MEDIOLANU	0.007%	84.711%
3218	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.007%	84.718%
3219	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	84.725%
3220	HITACHI CHEMICA	0.007%	84.732%
3221	KONECRANES O	0.007%	84.739%
3222	CORE-MARK HLDG	0.007%	84.745%
3223	FAIRFAX MEDIA L	0.007%	84.752%
3224	NIPPON KAYAKU C	0.007%	84.759%
3225	LG HOUSEHOLD HE	0.007%	84.766%
3226	FOSUN INTERNATI	0.007%	84.773%
3227	VALENER INC	0.007%	84.779%
3228	GETINGE AB, B S	0.007%	84.786%
3229	TOYO SEIKAN KAI	0.007%	84.793%
3230	WEICHAI POWER-H	0.007%	84.800%
3231	BANCFIRST CORP	0.007%	84.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	84.813%
3233	ALTRAN TECHNOLO	0.007%	84.820%
3234	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	84.827%
3235	WADDELL & REED	0.007%	84.834%
3236	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	84.840%
3237	WACOAL CORP	0.007%	84.847%
3238	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.007%	84.854%
3239	MATADOR RESOURCES CO COMMON STOCK USD.01	0.007%	84.861%
3240	DELTA ELECTRONI	0.007%	84.867%
3241	ILLUMINA INC	0.007%	84.874%
3242	CALLAWAY GOLF C	0.007%	84.881%
3243	RICHMONT MINES INC COMMON STOCK	0.007%	84.888%
3244	MUFG AMERICAS H	0.007%	84.894%
3245	DISTRIBUIDORA I	0.007%	84.901%
3246	JIANGXI COPPER	0.007%	84.908%
3247	JAMES HARDIE IN	0.007%	84.914%
3248	TPK HOLDINGS CO	0.007%	84.921%
3249	ACCTON	0.007%	84.928%
3250	THOMAS COOK GRO	0.007%	84.935%
3251	LENDINGCLUB CORP COMMON STOCK USD.01	0.007%	84.941%
3252	HK & CHINA GAS	0.007%	84.948%
3253	NIPPON SUISAN	0.007%	84.955%
3254	ADTRAN INC	0.007%	84.961%
3255	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.968%
3256	CONTINENTAL GOL	0.007%	84.975%
3257	CIPLA LTD	0.007%	84.981%
3258	FISHER & PAYKEL	0.007%	84.988%
3259	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.007%	84.995%
3260	KYUSHU FINANCIA	0.007%	85.001%
3261	ALTICE NV CLAS	0.007%	85.008%
3262	KENEDIX REALTY	0.007%	85.015%
3263	HIKMA PHARMACEU	0.007%	85.021%
3264	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.007%	85.028%
3265	COCHLEAR LTD	0.007%	85.035%
3266	GS YUASA CORP	0.007%	85.041%
3267	PROVIDENT FINAN	0.007%	85.048%
3268	HELLA KGAA HUEC	0.007%	85.055%
3269	KRATON CORP COMMON STOCK USD.01	0.007%	85.061%
3270	MAPLETREE COMME	0.007%	85.068%
3271	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	85.075%
3272	CHINA STATE CON	0.007%	85.081%
3273	SPX FLOW INC COMMON STOCK USD.01	0.007%	85.088%
3274	COGNEX CORP	0.007%	85.095%
3275	ARGONAUT GOLD I	0.007%	85.101%
3276	NIKE INC SR UNSECURED 11/26 2.375	0.007%	85.108%
3277	BENESSE CORP	0.007%	85.115%
3278	AFLAC INC SR UNSECURED 06/23 3.625	0.007%	85.121%
3279	MDU RES GROUP I	0.007%	85.128%
3280	CSRA INC COMMON STOCK USD.001	0.007%	85.134%
3281	TRIUMPH GROUP I	0.007%	85.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	85.148%
3283	MAKITA CORP	0.007%	85.154%
3284	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	85.161%
3285	SKY CITY	0.007%	85.167%
3286	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.007%	85.174%
3287	LARGAN PRECISIO	0.007%	85.181%
3288	MACK CALI REALTY CORP REIT USD.01	0.007%	85.187%
3289	ATMOS ENERGY CO	0.007%	85.194%
3290	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	85.200%
3291	ENEA SA	0.007%	85.207%
3292	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	85.214%
3293	CENTURY TOKYO	0.007%	85.220%
3294	HMS HOLDINGS CORP COMMON STOCK USD.01	0.007%	85.227%
3295	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	85.233%
3296	BILFINGER BERGE	0.007%	85.240%
3297	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.007%	85.247%
3298	WGL HOLDINGS INC COMMON STOCK	0.007%	85.253%
3299	ATHENAHEALTH IN	0.007%	85.260%
3300	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.007%	85.266%
3301	CHICO'S FAS INC	0.007%	85.273%
3302	JAFCO CO LTD	0.007%	85.279%
3303	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	85.286%
3304	CHUGOKU BANK	0.007%	85.293%
3305	BROOKS AUTOMATI	0.007%	85.299%
3306	NESTLE FINANCE	0.007%	85.306%
3307	SVENSKA CELLULO	0.007%	85.312%
3308	TELKOM GROUP LT	0.007%	85.319%
3309	IYO BANK	0.007%	85.325%
3310	YTL CORP	0.007%	85.332%
3311	CHALLENGER FIN	0.007%	85.338%
3312	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	85.345%
3313	HENKEL KGAA-PRE	0.007%	85.352%
3314	EASYJET	0.007%	85.358%
3315	NIFCO INC	0.007%	85.365%
3316	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	85.371%
3317	POWER ASSETS HO	0.007%	85.378%
3318	FEDERAL BANK LT	0.007%	85.384%
3319	CHINA MEDICAL S	0.007%	85.391%
3320	SYNTHOMER PLC	0.007%	85.397%
3321	RADIAN GROUP	0.007%	85.404%
3322	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	85.410%
3323	TUTOR PERINI CORP COMMON STOCK USD1.0	0.007%	85.417%
3324	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	85.424%
3325	AIR FRANCE-KLM	0.007%	85.430%
3326	SUMITOMO FOREST	0.007%	85.437%
3327	ENSCO PLC CLASS	0.007%	85.443%
3328	NETGEAR INC COMMON STOCK USD.001	0.007%	85.450%
3329	EMPRESA BRASILE	0.007%	85.456%
3330	YAMAHA CORP	0.007%	85.463%
3331	PENNON GROUP	0.007%	85.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.007%	85.476%
3333	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.007%	85.482%
3334	AUTO TRADER GRO	0.007%	85.489%
3335	HIROSHIMA BANK	0.007%	85.495%
3336	HANESBRANDS INC COMMON STOCK USD.01	0.007%	85.502%
3337	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.007%	85.508%
3338	XENIA HOTELS + RESORTS INC REIT USD.01	0.007%	85.515%
3339	COMPEQ MFG	0.006%	85.521%
3340	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	85.528%
3341	TORO CO	0.006%	85.534%
3342	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.006%	85.541%
3343	SHENZHEN INVEST	0.006%	85.547%
3344	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	85.554%
3345	JOHNSON ELECTRI	0.006%	85.560%
3346	SIG	0.006%	85.567%
3347	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	85.573%
3348	PLANTRONICS INC COMMON STOCK USD.01	0.006%	85.580%
3349	AES CORP/VA SR UNSECURED 07/21 7.375	0.006%	85.586%
3350	HFF INC CLASS A COMMON STOCK USD.01	0.006%	85.593%
3351	MERLIN ENTERTAI	0.006%	85.599%
3352	OIL SEARCH LTD	0.006%	85.605%
3353	CHINA DEVELOPME	0.006%	85.612%
3354	AJINOMOTO CO IN	0.006%	85.618%
3355	N B T BANCORP INC COMMON STOCK USD.01	0.006%	85.625%
3356	ENDO INTERNATIO	0.006%	85.631%
3357	DORMA+KABA HOLD	0.006%	85.638%
3358	QUBE HOLDINGS L	0.006%	85.644%
3359	AAR CORP	0.006%	85.651%
3360	APACHE CORP SR UNSECURED 04/22 3.25	0.006%	85.657%
3361	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	85.663%
3362	CYRELA BRAZIL R	0.006%	85.670%
3363	INTERCONTINENTAL HOTELS ADR ADR	0.006%	85.676%
3364	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	85.683%
3365	GREAT EAGLE HLD	0.006%	85.689%
3366	NIDEC CORPORATI	0.006%	85.695%
3367	DASSAULT SYSTEM	0.006%	85.702%
3368	SAMSUNG SECS CO	0.006%	85.708%
3369	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	85.715%
3370	TECH MAHINDRA L	0.006%	85.721%
3371	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	85.727%
3372	IMPALA PLATINUM	0.006%	85.734%
3373	POWERTECH TECHN	0.006%	85.740%
3374	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	85.747%
3375	LANCASHIRE HLDG	0.006%	85.753%
3376	DIODES INC COMMON STOCK USD.667	0.006%	85.759%
3377	CABELA S INC COMMON STOCK USD.01	0.006%	85.766%
3378	CIELO SA	0.006%	85.772%
3379	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	85.779%
3380	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	85.785%
3381	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	85.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	METHODE ELEC IN	0.006%	85.798%
3383	CARE CAPITAL PROPERTIES INC REIT USD.01	0.006%	85.804%
3384	TRANSUNION COMMON STOCK USD.01	0.006%	85.810%
3385	TECHTRONIC INDU	0.006%	85.817%
3386	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	85.823%
3387	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	85.829%
3388	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	85.836%
3389	BOLLORE	0.006%	85.842%
3390	ICA GRUPPEN AB	0.006%	85.848%
3391	SAIA INC COMMON STOCK USD.001	0.006%	85.855%
3392	NTT DATA	0.006%	85.861%
3393	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.006%	85.868%
3394	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.006%	85.874%
3395	SAMSUNG HEAVY	0.006%	85.880%
3396	GREENCORE GROUP	0.006%	85.887%
3397	MULTI COLOR CORP COMMON STOCK	0.006%	85.893%
3398	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.006%	85.899%
3399	CATTOLICA ASSIC	0.006%	85.905%
3400	SHISEIDO CO	0.006%	85.912%
3401	SCHOLASTIC CORP	0.006%	85.918%
3402	EUROCOMMERCIAL	0.006%	85.924%
3403	KYUDENKO CORP	0.006%	85.931%
3404	KINGBOARD LAMIN	0.006%	85.937%
3405	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	85.943%
3406	STAG INDUSTRIAL INC REIT USD.01	0.006%	85.950%
3407	SNAM SPA	0.006%	85.956%
3408	VERISIGN	0.006%	85.962%
3409	MAEDA CORP	0.006%	85.969%
3410	PEOPLE'S INSURA	0.006%	85.975%
3411	NAGASE & CO	0.006%	85.981%
3412	AMBU A/S	0.006%	85.987%
3413	TOYOBO CO	0.006%	85.994%
3414	FORWARD AIR COR	0.006%	86.000%
3415	CUBIC CORP COMMON STOCK	0.006%	86.006%
3416	ENI	0.006%	86.013%
3417	AU OPTRONICS CO	0.006%	86.019%
3418	GLUSKIN SHEFF &	0.006%	86.025%
3419	CENCOSUD SA	0.006%	86.031%
3420	ELIOR	0.006%	86.038%
3421	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.006%	86.044%
3422	DENA CO LTD	0.006%	86.050%
3423	JD.COM INC ADR ADR USD.00002	0.006%	86.056%
3424	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	86.063%
3425	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.069%
3426	NUVASIVE INC COMMON STOCK USD.001	0.006%	86.075%
3427	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	86.081%
3428	PROSIEBENSAT.1	0.006%	86.088%
3429	HOKUHOKU FINANC	0.006%	86.094%
3430	PRIMARY HEALTH	0.006%	86.100%
3431	SEVEN BANK LTD.	0.006%	86.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	APOLLO TYRES	0.006%	86.113%
3433	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	86.119%
3434	BANCA POPOLARE	0.006%	86.125%
3435	CORBION NV	0.006%	86.131%
3436	KNOWLES CORP COMMON STOCK USD.01	0.006%	86.138%
3437	RENISHAW	0.006%	86.144%
3438	HP INC SR UNSECURED 12/21 4.65	0.006%	86.150%
3439	JAPAN EXCHANGE	0.006%	86.156%
3440	AMERIPRISE FINA	0.006%	86.162%
3441	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	86.169%
3442	COCA-COLA EUROP	0.006%	86.175%
3443	METRO AG	0.006%	86.181%
3444	DAEWOO SECURITI	0.006%	86.187%
3445	RECRUIT HOLDING	0.006%	86.193%
3446	UTD INTERNET AG	0.006%	86.200%
3447	FABRINET	0.006%	86.206%
3448	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	86.212%
3449	ZIJIN MINING GR	0.006%	86.218%
3450	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	86.224%
3451	FEDEX CORP COMPANY GUAR 01/24 4	0.006%	86.231%
3452	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.006%	86.237%
3453	SEGA SAMMY HOLD	0.006%	86.243%
3454	ESTACIO PARTICI	0.006%	86.249%
3455	OASIS PETROLEUM INC COMMON STOCK USD.01	0.006%	86.255%
3456	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	86.261%
3457	HEROUX DEVTEK	0.006%	86.268%
3458	XINYI GLASS HOL	0.006%	86.274%
3459	NEWMARKET CORP COMMON STOCK	0.006%	86.280%
3460	SCHWEITER TECH	0.006%	86.286%
3461	PCCW LIMITED	0.006%	86.292%
3462	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.006%	86.298%
3463	K'S HOLDINGS	0.006%	86.305%
3464	TESSENDERLO CHE	0.006%	86.311%
3465	INCYTE PHARMACE	0.006%	86.317%
3466	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	86.323%
3467	ASPEN PHARMACAR	0.006%	86.329%
3468	CHANG HWA COMME	0.006%	86.335%
3469	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.341%
3470	NCC AB-B	0.006%	86.348%
3471	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.354%
3472	QINETIQ GROUP P	0.006%	86.360%
3473	NIPPON LIGHT ME	0.006%	86.366%
3474	HIGH LINER FOOD	0.006%	86.372%
3475	MATSON INC COMMON STOCK	0.006%	86.378%
3476	ISETAN MITSUKOS	0.006%	86.384%
3477	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	86.390%
3478	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.006%	86.396%
3479	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.006%	86.402%
3480	VAREX IMAGING CORP COMMON STOCK	0.006%	86.409%
3481	SOUTH32 ADR ADR	0.006%	86.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	IDACORP INC COMMON STOCK	0.006%	86.421%
3483	CRANSWICK	0.006%	86.427%
3484	SARTORIUS AG-VO	0.006%	86.433%
3485	LIQUOR STORES N	0.006%	86.439%
3486	PORTO SEGURO SA	0.006%	86.445%
3487	FIERA SCEPTRE I	0.006%	86.451%
3488	ILLINOIS TOOL W	0.006%	86.457%
3489	SCRIPPS(EW)CO(N	0.006%	86.463%
3490	DIPLOMA (NEW)	0.006%	86.469%
3491	HUMANA INC SR UNSECURED 10/24 3.85	0.006%	86.475%
3492	FRONTIER REIT	0.006%	86.481%
3493	BIOGEN INC SR UNSECURED 09/22 3.625	0.006%	86.487%
3494	KONAMI CO	0.006%	86.493%
3495	KAMIGUMI CO	0.006%	86.500%
3496	SAGE GROUP PLC/	0.006%	86.506%
3497	ADEKA CORPORATI	0.006%	86.512%
3498	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.006%	86.518%
3499	MYRIAD GENETICS	0.006%	86.524%
3500	BEIJING ENT WAT	0.006%	86.530%
3501	KUBOTA CORP	0.006%	86.536%
3502	JSR CORPORATION	0.006%	86.542%
3503	TOTO	0.006%	86.548%
3504	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.006%	86.554%
3505	INVESTA OFFICE	0.006%	86.560%
3506	ERICSSON (LM) TEL SP ADR ADR	0.006%	86.566%
3507	BANCO SANTANDER	0.006%	86.572%
3508	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.006%	86.578%
3509	NOVATEK MICROEL	0.006%	86.584%
3510	SOFTWARE AG DAR	0.006%	86.590%
3511	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.596%
3512	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.006%	86.602%
3513	DHX MEDIA LTD	0.006%	86.608%
3514	GAMESA CORP TEC	0.006%	86.614%
3515	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	86.620%
3516	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.006%	86.626%
3517	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.006%	86.632%
3518	JAPAN AIRLINES	0.006%	86.638%
3519	KILLAM APART RE	0.006%	86.644%
3520	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	86.650%
3521	LTC PROPERTIES	0.006%	86.656%
3522	JD SPORTS FASHI	0.006%	86.662%
3523	SHIZUOKA BANK	0.006%	86.668%
3524	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	86.674%
3525	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	86.680%
3526	TRONOX LTD-CL A	0.006%	86.686%
3527	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	86.692%
3528	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	86.698%
3529	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	86.704%
3530	YUEXIU PROPERTY	0.006%	86.710%
3531	TASEKO MINES LT	0.006%	86.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	NORDEA BANK AB	0.006%	86.722%
3533	BREWIN DOLPHIN	0.006%	86.728%
3534	CHICAGO BRIDGE	0.006%	86.734%
3535	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	86.740%
3536	DYNEGY INC COMMON STOCK USD.01	0.006%	86.746%
3537	TRILOGY ENERGY	0.006%	86.752%
3538	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.006%	86.758%
3539	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.006%	86.764%
3540	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	86.769%
3541	INVENTEC CORP	0.006%	86.775%
3542	LENNAR CORP COMPANY GUAR 01/22 4.125	0.006%	86.781%
3543	WAREHOUSES DE P	0.006%	86.787%
3544	GOLDEN AGRI RES	0.006%	86.793%
3545	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	86.799%
3546	NCR CORP	0.006%	86.805%
3547	NISHI-NIPPON FI	0.006%	86.811%
3548	MOBILE MINI INC COMMON STOCK USD.01	0.006%	86.817%
3549	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	86.823%
3550	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	86.829%
3551	BANK OF GEORGIA	0.006%	86.835%
3552	RUMO SA	0.006%	86.841%
3553	DAILY MAIL&GEN	0.006%	86.847%
3554	HYUNDAI DS,NEW	0.006%	86.852%
3555	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.006%	86.858%
3556	ALLEGIANT TRAVE	0.006%	86.864%
3557	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	86.870%
3558	ABB LTD SPON ADR ADR	0.006%	86.876%
3559	BANRISUL	0.006%	86.882%
3560	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.888%
3561	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	86.894%
3562	PETRONET LNG LT	0.006%	86.900%
3563	LOGITECH INTERN	0.006%	86.906%
3564	ALSTRIA OFFICE	0.006%	86.912%
3565	MAGELLAN AEROSP	0.006%	86.917%
3566	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.006%	86.923%
3567	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.929%
3568	MTY FOOD GROUP	0.006%	86.935%
3569	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	86.941%
3570	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	86.947%
3571	SHIMIZU CORP	0.006%	86.953%
3572	ACTUANT CORP A COMMON STOCK USD.2	0.006%	86.959%
3573	NIPPON KONPO UN	0.006%	86.965%
3574	EXXARO	0.006%	86.970%
3575	KEIHAN ELECTRIC	0.006%	86.976%
3576	KEYCORP	0.006%	86.982%
3577	COMFORT SYSTEMS	0.006%	86.988%
3578	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.006%	86.994%
3579	WABASH NATIONAL	0.006%	87.000%
3580	NETAPP INC SR UNSECURED 12/22 3.25	0.006%	87.006%
3581	DOVER CORP SR UNSECURED 11/25 3.15	0.006%	87.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	PARAGON GROUP O	0.006%	87.017%
3583	JAPAN LOGISTICS	0.006%	87.023%
3584	NAN YA PLASTIC	0.006%	87.029%
3585	TRIPOD TECHNOLO	0.006%	87.035%
3586	PENTA OCEAN CON	0.006%	87.041%
3587	KOREAN AIR LINE	0.006%	87.047%
3588	BANKIA SA	0.006%	87.053%
3589	CORE LABORATORI	0.006%	87.058%
3590	MICHAEL PAGE IN	0.006%	87.064%
3591	WERELDHAVE NV	0.006%	87.070%
3592	HUA NAN FINANCI	0.006%	87.076%
3593	EBAY INC 3.45%	0.006%	87.082%
3594	HARVEY NORMAN H	0.006%	87.088%
3595	MORI HILLS REIT	0.006%	87.093%
3596	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	87.099%
3597	AZZ INC COMMON STOCK USD1.0	0.006%	87.105%
3598	TAIWAN COOPERAT	0.006%	87.111%
3599	ENBRIDGE ENERGY	0.006%	87.117%
3600	DSW INC CLASS A COMMON STOCK	0.006%	87.123%
3601	LIVANOVA PLC	0.006%	87.129%
3602	DUNDEE PRECIOUS	0.006%	87.134%
3603	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	87.140%
3604	HUMANA INC SR UNSECURED 10/19 2.625	0.006%	87.146%
3605	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	87.152%
3606	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	87.158%
3607	HITACHI CAPITAL	0.006%	87.163%
3608	MIZUHO BANK LTD	0.006%	87.169%
3609	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.006%	87.175%
3610	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	87.181%
3611	GENTERA SAB DE	0.006%	87.187%
3612	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	87.193%
3613	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.006%	87.198%
3614	HEXAGON AB	0.006%	87.204%
3615	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	87.210%
3616	ONE GAS INC COMMON STOCK	0.006%	87.216%
3617	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	87.222%
3618	INNOSPEC INC COMMON STOCK USD.01	0.006%	87.227%
3619	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.006%	87.233%
3620	SCANA CORP COMMON STOCK	0.006%	87.239%
3621	SWATCH GROUP AG	0.006%	87.245%
3622	INSURANCE AUSTR	0.006%	87.251%
3623	GRAFTON GROUP P	0.006%	87.256%
3624	FORBO HLDG	0.006%	87.262%
3625	GAIL INDIA LTD	0.006%	87.268%
3626	VONAGE HLDGS CO	0.006%	87.274%
3627	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	87.280%
3628	SHANGHAI INDL	0.006%	87.285%
3629	KAJIMA CORP	0.006%	87.291%
3630	SEINO TRANSPORT	0.006%	87.297%
3631	PIZZA PIZZA ROY	0.006%	87.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	SHENZHOU INT GR	0.006%	87.308%
3633	CTS EVENTIM	0.006%	87.314%
3634	ULTRA ELECTRONI	0.006%	87.320%
3635	DR PEPPER SNAPP	0.006%	87.326%
3636	China Mengniu D	0.006%	87.332%
3637	SM ENERGY CO COMMON STOCK USD.01	0.006%	87.337%
3638	TOKYO GAS CO	0.006%	87.343%
3639	ISRAEL DISCOUNT	0.006%	87.349%
3640	FIRM CAPITAL MO	0.006%	87.355%
3641	INDUSTRIAS PENO	0.006%	87.360%
3642	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	87.366%
3643	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	87.372%
3644	BLUEBIRD BIO IN	0.006%	87.378%
3645	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	87.383%
3646	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	87.389%
3647	BOB EVANS FARMS	0.006%	87.395%
3648	SINOPHARM GROUP	0.006%	87.401%
3649	HUANENG RENEWAB	0.006%	87.406%
3650	BIRD CONSTRUCTI	0.006%	87.412%
3651	ESSENTRA PLC	0.006%	87.418%
3652	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.006%	87.424%
3653	SPAR GROUP LIMI	0.006%	87.429%
3654	ALLETE INC	0.006%	87.435%
3655	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.006%	87.441%
3656	PARK NATIONAL CORP COMMON STOCK	0.006%	87.446%
3657	ADVANTEST	0.006%	87.452%
3658	TAIWAN UNION TE	0.006%	87.458%
3659	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	87.464%
3660	INDUS HOLDING A	0.006%	87.469%
3661	USHIO INC	0.006%	87.475%
3662	SUN PHARMACEUTI	0.006%	87.481%
3663	BTG PLC	0.006%	87.486%
3664	ENERGIAS DE POR	0.006%	87.492%
3665	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	87.498%
3666	OP CORPORATE BA	0.006%	87.504%
3667	SUEZ ENVIRONMEN	0.006%	87.509%
3668	MONOGRAM RESIDENTIAL TRUST I REIT	0.006%	87.515%
3669	BANCOLOMBIA SA	0.006%	87.521%
3670	KCC CORP	0.006%	87.526%
3671	ONTEX GROUP NV	0.006%	87.532%
3672	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	87.538%
3673	INTERFACE INC COMMON STOCK USD.1	0.006%	87.543%
3674	CHARTER HALL GR	0.006%	87.549%
3675	GANNETT CO INC COMMON STOCK USD.01	0.006%	87.555%
3676	GRASIM INDUSTRI	0.006%	87.560%
3677	BOSSARD HOLDING	0.006%	87.566%
3678	POWER FINANCE C	0.006%	87.572%
3679	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	87.577%
3680	HINO MOTORS	0.006%	87.583%
3681	BOYD GAMING COR	0.006%	87.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	AOYAMA TRADING	0.006%	87.594%
3683	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	87.600%
3684	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	87.606%
3685	BHARTI INFRA TEL	0.006%	87.611%
3686	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.006%	87.617%
3687	CALERES INC COMMON STOCK USD.01	0.006%	87.623%
3688	JUST ENERGY GROUP INC COMMON STOCK	0.006%	87.628%
3689	THIRD POINT REI	0.006%	87.634%
3690	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.006%	87.639%
3691	CABLE ONE INC COMMON STOCK USD.01	0.006%	87.645%
3692	TAIWAN PAIHO	0.006%	87.651%
3693	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.006%	87.656%
3694	RECORDATI SPA	0.006%	87.662%
3695	MAEDA ROAD CONS	0.006%	87.668%
3696	KONINKLIJKE BAM	0.006%	87.673%
3697	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.006%	87.679%
3698	KOITO MFG CO	0.006%	87.684%
3699	TIME INC COMMON STOCK USD.01	0.006%	87.690%
3700	BRF SA ADR ADR	0.006%	87.696%
3701	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	87.701%
3702	MITIE GROUP	0.006%	87.707%
3703	SHOWA SHELL SEK	0.006%	87.712%
3704	SHENZHEN INTERN	0.006%	87.718%
3705	DRAX GROUP PLC	0.006%	87.724%
3706	SENIOR PLC	0.006%	87.729%
3707	OXFORD INDUSTRI	0.006%	87.735%
3708	NHK SPRING CO	0.006%	87.740%
3709	AMC NETWORKS INC A COMMON STOCK	0.006%	87.746%
3710	MORINAGA MILK I	0.006%	87.752%
3711	INTERPUMP GROUP	0.006%	87.757%
3712	SHINSEGAE DEPT	0.006%	87.763%
3713	PTT GLOBAL CHEM	0.006%	87.768%
3714	SUN TV NETWORK	0.006%	87.774%
3715	SSP GROUP PLC	0.006%	87.779%
3716	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	87.785%
3717	NORMA GROUP AG	0.006%	87.791%
3718	VISCOFAN SA	0.006%	87.796%
3719	AYALA CORP	0.006%	87.802%
3720	SLEEP COUNTRY C	0.006%	87.807%
3721	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	87.813%
3722	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.006%	87.818%
3723	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	87.824%
3724	HORIZON PHARMA	0.006%	87.829%
3725	ARGAN INC COMMON STOCK USD.15	0.006%	87.835%
3726	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	87.840%
3727	GCL-POLY ENERGY	0.006%	87.846%
3728	SANTEN PHARM CO	0.006%	87.852%
3729	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	87.857%
3730	FORMOSA PLASTIC	0.006%	87.863%
3731	AWA BANK	0.006%	87.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	WILMAR INTERL L	0.006%	87.874%
3733	NEXTEER AUTOMOT	0.006%	87.879%
3734	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	87.885%
3735	CHINA AGRI-INDU	0.006%	87.890%
3736	WOOLWORTHS HLDG	0.006%	87.896%
3737	TELEFONICA DEUT	0.006%	87.901%
3738	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.006%	87.907%
3739	SOCIETE TELEVIS	0.006%	87.912%
3740	NOMURA HOLDINGS INC SPON ADR ADR	0.006%	87.918%
3741	KEMIRA OY	0.006%	87.923%
3742	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	87.929%
3743	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.006%	87.934%
3744	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	87.940%
3745	NISSHINBO IND I	0.005%	87.945%
3746	ONEOK INC COMPANY GUAR 02/22 4.25	0.005%	87.951%
3747	UTD DRUG	0.005%	87.956%
3748	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.005%	87.962%
3749	GPO FIN INBURSA	0.005%	87.967%
3750	POOL CORP COMMON STOCK USD.001	0.005%	87.973%
3751	MORINAGA & CO	0.005%	87.978%
3752	GRAINCORP LTD	0.005%	87.984%
3753	ALLEGION PLC	0.005%	87.989%
3754	HARSCO CORP	0.005%	87.995%
3755	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.005%	88.000%
3756	CHINA LIFE INSURANCE CO ADR ADR	0.005%	88.006%
3757	TINGYI(CAYMAN I	0.005%	88.011%
3758	IMCD GROUP NV	0.005%	88.016%
3759	PFEIFFER VAC TE	0.005%	88.022%
3760	AES CORP COMMON STOCK USD.01	0.005%	88.027%
3761	ANDRITZ AG	0.005%	88.033%
3762	FACTSET RESEARC	0.005%	88.038%
3763	SHERRITT INTERN	0.005%	88.044%
3764	REALPAGE INC COMMON STOCK USD.001	0.005%	88.049%
3765	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.055%
3766	ULTRAPAR PARTIC	0.005%	88.060%
3767	OSG CORP	0.005%	88.065%
3768	BARCO(NEW)	0.005%	88.071%
3769	FAST RETAILING	0.005%	88.076%
3770	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.082%
3771	SHIGA BANK	0.005%	88.087%
3772	TVS MOTOR CO	0.005%	88.093%
3773	REXFORD INDUSTR	0.005%	88.098%
3774	HERA	0.005%	88.103%
3775	GENTHERM INC COMMON STOCK	0.005%	88.109%
3776	POWER INTEGRATI	0.005%	88.114%
3777	BANKRATE INC COMMON STOCK USD.01	0.005%	88.120%
3778	CRH (DUBLIN)	0.005%	88.125%
3779	WOONGJIN COWAY	0.005%	88.131%
3780	PIRAMAL ENTERPR	0.005%	88.136%
3781	ITV PLC	0.005%	88.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	FUJITSU GENERAL	0.005%	88.147%
3783	CLIFFS NATURAL	0.005%	88.152%
3784	EURONEXT NV	0.005%	88.158%
3785	CBS CORP COMPANY GUAR 04/20 5.75	0.005%	88.163%
3786	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.005%	88.168%
3787	CONZZETA AG	0.005%	88.174%
3788	TOKUYAMA CORP	0.005%	88.179%
3789	CASTELLUM AB NE	0.005%	88.185%
3790	CHIPOTLE MEXICA	0.005%	88.190%
3791	CHINA PETROLEUM	0.005%	88.195%
3792	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.005%	88.201%
3793	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.005%	88.206%
3794	NTT DOCOMO INC SPON ADR ADR	0.005%	88.212%
3795	WALSIN TECHNOLO	0.005%	88.217%
3796	GEA GROUP AG	0.005%	88.222%
3797	NAVISTAR INTL C	0.005%	88.228%
3798	THAI OIL PCL-FR	0.005%	88.233%
3799	HIGHWEALTH CONS	0.005%	88.238%
3800	ASIANA AIRLINES	0.005%	88.244%
3801	COMPUTERSHARE L	0.005%	88.249%
3802	EPLUS INC	0.005%	88.254%
3803	NISOURCE INC	0.005%	88.260%
3804	VIAD CORP	0.005%	88.265%
3805	LUK FOOK HOLDIN	0.005%	88.271%
3806	H2O RETAILING C	0.005%	88.276%
3807	L BRANDS INC COMMON STOCK USD.5	0.005%	88.281%
3808	INVESTEC LIMITE	0.005%	88.287%
3809	DAISHI BANK	0.005%	88.292%
3810	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	88.297%
3811	TOKAI CARBON CO	0.005%	88.303%
3812	RYOSAN CO	0.005%	88.308%
3813	VIA VAREJO SA	0.005%	88.313%
3814	RENGO CO	0.005%	88.319%
3815	DAIICHI KOSHO C	0.005%	88.324%
3816	LION CORP	0.005%	88.329%
3817	MARUI CO	0.005%	88.335%
3818	NORDEA BANK AB	0.005%	88.340%
3819	SELECT INCOME REIT REIT USD.01	0.005%	88.345%
3820	SOHO CHINA LTD	0.005%	88.351%
3821	KUMAGAI GUMI CO	0.005%	88.356%
3822	BHARAT HEAVY EL	0.005%	88.361%
3823	BRAIT SA	0.005%	88.367%
3824	NISHIMATSU CONS	0.005%	88.372%
3825	BOLSAS Y MERCAD	0.005%	88.377%
3826	PSP SWISS PROPE	0.005%	88.383%
3827	TOAGOSEI CO LTD	0.005%	88.388%
3828	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.393%
3829	AVISTA CORP	0.005%	88.398%
3830	BELMOND LTD	0.005%	88.404%
3831	AEDIFICA	0.005%	88.409%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	MACRONIX INTERN	0.005%	88.414%
3833	SUPER GROUP	0.005%	88.420%
3834	UNIQA INSURANCE	0.005%	88.425%
3835	WEIS MARKETS IN	0.005%	88.430%
3836	KT & G	0.005%	88.435%
3837	LG INNOTEK CO	0.005%	88.441%
3838	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.005%	88.446%
3839	NIPPON ACCOMMOD	0.005%	88.451%
3840	LULULEMON	0.005%	88.457%
3841	PORTUCEL EMPRES	0.005%	88.462%
3842	NITORI CO LTD	0.005%	88.467%
3843	OCI	0.005%	88.472%
3844	D'IETEREN TRADI	0.005%	88.478%
3845	SONAE, S.G.P.S.	0.005%	88.483%
3846	ORKLA ASA	0.005%	88.488%
3847	AUTOZONE INC 3.	0.005%	88.493%
3848	BADGER METER INC COMMON STOCK USD1.0	0.005%	88.499%
3849	MODERN TIMES GR	0.005%	88.504%
3850	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.005%	88.509%
3851	LENDINGTREE INC COMMON STOCK USD.01	0.005%	88.514%
3852	GLORY	0.005%	88.520%
3853	EULER & HERMES	0.005%	88.525%
3854	MEGACABLE HOLDI	0.005%	88.530%
3855	CONMED CORP COMMON STOCK USD.01	0.005%	88.535%
3856	CFE	0.005%	88.541%
3857	TOPCON CORPORAT	0.005%	88.546%
3858	BHP BILLITON LTD SPON ADR ADR	0.005%	88.551%
3859	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	88.556%
3860	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	88.561%
3861	GUESS? INC COMMON STOCK USD.01	0.005%	88.567%
3862	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	88.572%
3863	Denison Mines C	0.005%	88.577%
3864	JSE LTD	0.005%	88.582%
3865	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	88.588%
3866	ANALOGIC CORP	0.005%	88.593%
3867	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	88.598%
3868	HOKKOKU BANK	0.005%	88.603%
3869	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	88.608%
3870	DA OFFICE INV C	0.005%	88.614%
3871	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	88.619%
3872	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.005%	88.624%
3873	KUEHNE & NAGEL	0.005%	88.629%
3874	EMPRESAS CMPC S	0.005%	88.634%
3875	IOOF HOLDINGS L	0.005%	88.640%
3876	INDIVIOR PLC	0.005%	88.645%
3877	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	88.650%
3878	WALGREEN BOOTS	0.005%	88.655%
3879	DFDS A/S	0.005%	88.660%
3880	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.665%
3881	SMC CORP	0.005%	88.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	KOREAN REINSURA	0.005%	88.676%
3883	AMEDISYS INC COMMON STOCK USD.001	0.005%	88.681%
3884	TRANSAT AT INC	0.005%	88.686%
3885	TOTVS SA	0.005%	88.691%
3886	ROLLINS INC	0.005%	88.697%
3887	DECHRA PHARMA	0.005%	88.702%
3888	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.005%	88.707%
3889	QANTAS AIRWAYS	0.005%	88.712%
3890	MANDO CORPORATI	0.005%	88.717%
3891	HANWA CO	0.005%	88.722%
3892	KOREA LIFE INSU	0.005%	88.727%
3893	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.005%	88.733%
3894	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	88.738%
3895	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	88.743%
3896	ASHMORE GROUP	0.005%	88.748%
3897	WHITEHAVEN COAL	0.005%	88.753%
3898	STANLEY ELECTRI	0.005%	88.758%
3899	HORIBA	0.005%	88.763%
3900	NEUSTAR INC-CLA	0.005%	88.769%
3901	EMMI AG	0.005%	88.774%
3902	EXPONENT INC COMMON STOCK USD.001	0.005%	88.779%
3903	STRATASYS LTD	0.005%	88.784%
3904	OMNICELL INC COMMON STOCK USD.001	0.005%	88.789%
3905	MEDIBANK PVT LT	0.005%	88.794%
3906	AG GROWTH INTER	0.005%	88.799%
3907	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	88.804%
3908	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.005%	88.810%
3909	JAMES RIVER GRO	0.005%	88.815%
3910	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	88.820%
3911	PROMOTORA Y OPE	0.005%	88.825%
3912	AMEC FOSTER	0.005%	88.830%
3913	ADVANSIX INC COMMON STOCK USD.01	0.005%	88.835%
3914	KANSAI ELEC POW	0.005%	88.840%
3915	AEON FINANCIAL	0.005%	88.845%
3916	ENTERPRISE INNS	0.005%	88.850%
3917	L&T FINANCE HOL	0.005%	88.856%
3918	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.005%	88.861%
3919	EXELON GENERATI	0.005%	88.866%
3920	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	88.871%
3921	STEELCASE INC	0.005%	88.876%
3922	BDO UNIBANK INC	0.005%	88.881%
3923	SCIENTIFIC GAME	0.005%	88.886%
3924	HAZAMA CORP(NEW	0.005%	88.891%
3925	MIRACA HOLDIN	0.005%	88.896%
3926	HEIDELBERGER DR	0.005%	88.901%
3927	NOVANTA INC COMMON STOCK	0.005%	88.906%
3928	UNIBET GROUP PL	0.005%	88.911%
3929	GRAY TELEVISION INC COMMON STOCK	0.005%	88.916%
3930	BANREGIO GRUPO	0.005%	88.921%
3931	ANIMA HOLDING S	0.005%	88.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	NORTHWEST HEALT	0.005%	88.932%
3933	PROTO LABS INC COMMON STOCK USD.001	0.005%	88.937%
3934	ARMSTRONG WORLD	0.005%	88.942%
3935	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.005%	88.947%
3936	BREMBO SPA	0.005%	88.952%
3937	MRV ENGENHARIA	0.005%	88.957%
3938	AIR NEW ZEALAND	0.005%	88.962%
3939	KLOECKNER & CO	0.005%	88.967%
3940	HOCHTIEF AG	0.005%	88.972%
3941	SAVILLS PLC	0.005%	88.977%
3942	RAMBUS INC	0.005%	88.982%
3943	GLOBAL NET LEASE INC REIT USD.01	0.005%	88.987%
3944	TAIYO NIPPON SA	0.005%	88.992%
3945	SCHWEITZER-MAUD	0.005%	88.997%
3946	WETHERSPOON (J.	0.005%	89.002%
3947	TS TECH CO.LTD	0.005%	89.007%
3948	TADANO	0.005%	89.012%
3949	CJ CORP.	0.005%	89.017%
3950	1ST SOURCE CORP COMMON STOCK	0.005%	89.022%
3951	SPIRE INC COMMON STOCK USD1.0	0.005%	89.027%
3952	LIBERTY HLDGS	0.005%	89.032%
3953	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	89.037%
3954	NORDSTROM INC	0.005%	89.042%
3955	CITY DEVELOPMEN	0.005%	89.047%
3956	CHINA RAILWAY C	0.005%	89.052%
3957	TERUMO CORP	0.005%	89.057%
3958	FOXCONN TECHNOL	0.005%	89.062%
3959	NAGOYA RAILROAD	0.005%	89.067%
3960	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.005%	89.072%
3961	METSA BOARD	0.005%	89.077%
3962	NOLATO AB	0.005%	89.082%
3963	ALEXANDERS INC	0.005%	89.087%
3964	FAR EAST HORIZO	0.005%	89.092%
3965	ASANKO GOLD INC	0.005%	89.097%
3966	EDP RENOVAVEIS	0.005%	89.102%
3967	NUFARM	0.005%	89.107%
3968	MAPLETREE INDUS	0.005%	89.112%
3969	TENNANT CO	0.005%	89.117%
3970	CHUBU ELEC POWE	0.005%	89.122%
3971	RATIONAL	0.005%	89.127%
3972	EMBRAER SA SPON ADR ADR	0.005%	89.132%
3973	HAIER ELECTRONI	0.005%	89.137%
3974	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.005%	89.142%
3975	VEON LTD ADR	0.005%	89.147%
3976	LUZERNER KTBK	0.005%	89.152%
3977	PORT OF TAURANG	0.005%	89.156%
3978	GPO CATALANA OC	0.005%	89.161%
3979	GRUPO ELEKTRA(N	0.005%	89.166%
3980	SOUTH INDIA BAN	0.005%	89.171%
3981	SIXT SE PFD	0.005%	89.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	89.181%
3983	JBS SA	0.005%	89.186%
3984	CHART INDUSTRIE	0.005%	89.191%
3985	DET N O A	0.005%	89.196%
3986	BECTON DICKINSO	0.005%	89.201%
3987	HTC CORP COMMON	0.005%	89.206%
3988	EXPRESS SCRIPTS	0.005%	89.211%
3989	TELECOM ITALIA	0.005%	89.216%
3990	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.005%	89.221%
3991	TAIWAN HON CHUA	0.005%	89.226%
3992	MR PRICE GROUP	0.005%	89.231%
3993	SHRIRAM TRANSP	0.005%	89.236%
3994	SHIMACHU CO	0.005%	89.240%
3995	BHP BILLITON FI	0.005%	89.245%
3996	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.005%	89.250%
3997	SWEDEN GOVERNEN	0.005%	89.255%
3998	RATOS AB-B SHS	0.005%	89.260%
3999	MITSUBISHI MOTO	0.005%	89.265%
4000	SAPURAKENCANA P	0.005%	89.270%
4001	KAYABA INDUSTRY	0.005%	89.275%
4002	CHINA PACIFIC I	0.005%	89.280%
4003	TURK HAVA YOLLA	0.005%	89.285%
4004	ASSOCIATED BRIT	0.005%	89.290%
4005	FIRST PACIFIC C	0.005%	89.295%
4006	COMFORTDELGRO C	0.005%	89.299%
4007	BAVARIAN NORDIC	0.005%	89.304%
4008	CD PROJEKT SA	0.005%	89.309%
4009	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	89.314%
4010	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.005%	89.319%
4011	K-REIT ASIA	0.005%	89.324%
4012	PZ CUSSONS PLC	0.005%	89.329%
4013	BIOCON	0.005%	89.334%
4014	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.005%	89.339%
4015	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	89.344%
4016	IIDA GROUP HOLD	0.005%	89.348%
4017	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.005%	89.353%
4018	OLYMPUS OPTICAL	0.005%	89.358%
4019	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.363%
4020	MALAYSIA AIRPOR	0.005%	89.368%
4021	INTEL CORP SR UNSECURED 07/20 2.45	0.005%	89.373%
4022	AF AB	0.005%	89.378%
4023	OCLARO INC COMMON STOCK USD.01	0.005%	89.383%
4024	GREENTOWN CHINA	0.005%	89.388%
4025	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	89.392%
4026	ACER INC	0.005%	89.397%
4027	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	89.402%
4028	PT TAMBANG BATU	0.005%	89.407%
4029	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.412%
4030	ABBVIE INC SR UNSECURED 05/20 2.5	0.005%	89.417%
4031	AT+T INC SR UNSECURED 02/21 2.8	0.005%	89.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.005%	89.426%
4033	TERANGA GOLD CO	0.005%	89.431%
4034	ILUKA RESOURCES	0.005%	89.436%
4035	KOKUYO CO	0.005%	89.441%
4036	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.446%
4037	DIEBOLD INC	0.005%	89.451%
4038	CAP SA	0.005%	89.456%
4039	EBIX INC COMMON STOCK USD.1	0.005%	89.460%
4040	UNITI GROUP INC REIT USD.0001	0.005%	89.465%
4041	EQUATORIAL ENER	0.005%	89.470%
4042	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	89.475%
4043	DLF LIMITED	0.005%	89.480%
4044	KUMBA IRON ORE	0.005%	89.485%
4045	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	89.490%
4046	MIZRAHI TEFAHOT	0.005%	89.494%
4047	MYLAN INC COMPANY GUAR 03/19 2.55	0.005%	89.499%
4048	GATX CORP	0.005%	89.504%
4049	DIASORIN SPA EU	0.005%	89.509%
4050	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.005%	89.514%
4051	MORI TRUST SOGO	0.005%	89.519%
4052	KEYBANK NA/CLEV	0.005%	89.523%
4053	BRITVIC	0.005%	89.528%
4054	MARINE HARVEST	0.005%	89.533%
4055	SANKYO CO LTD	0.005%	89.538%
4056	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	89.543%
4057	FIVE PRIME THER	0.005%	89.547%
4058	SING AIRP TRM S	0.005%	89.552%
4059	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.005%	89.557%
4060	INGEVITY CORP COMMON STOCK USD.01	0.005%	89.562%
4061	AARHUSKARLSHAMN	0.005%	89.567%
4062	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.005%	89.572%
4063	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.576%
4064	COSMO ENERGY HO	0.005%	89.581%
4065	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	89.586%
4066	TATA GLOBAL	0.005%	89.591%
4067	IMERYS SA	0.005%	89.596%
4068	DAVIDE CAMPARI-	0.005%	89.600%
4069	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	89.605%
4070	NESTLE FINANCE	0.005%	89.610%
4071	TOKYU CORP	0.005%	89.615%
4072	EMPRESAS COPEC	0.005%	89.620%
4073	EVERSOURCE ENER	0.005%	89.624%
4074	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.629%
4075	FNFV GROUP TRACKING STK USD.0001	0.005%	89.634%
4076	LHC GROUP INC COMMON STOCK USD.01	0.005%	89.639%
4077	ANGLOVAAL MININ	0.005%	89.643%
4078	ARCADIS NV	0.005%	89.648%
4079	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.005%	89.653%
4080	CHESAPEAKE LODG	0.005%	89.658%
4081	AVANGRID INC COMMON STOCK USD.01	0.005%	89.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	DRILLISCH AG	0.005%	89.667%
4083	BOBST GROUP AG	0.005%	89.672%
4084	CHINA RESOURCES	0.005%	89.677%
4085	LCY CHEMICAL CO	0.005%	89.682%
4086	NIPPON SHOKUBAI	0.005%	89.686%
4087	BLUCORA INC COMMON STOCK USD.0001	0.005%	89.691%
4088	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	89.696%
4089	COM2US CORPORAT	0.005%	89.701%
4090	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	89.706%
4091	ECONOCOM GROUP	0.005%	89.710%
4092	CARSALES.COM LT	0.005%	89.715%
4093	SURUGA BANK	0.005%	89.720%
4094	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	89.725%
4095	SPAR NORD BANK	0.005%	89.729%
4096	JUBILANT LIFE S	0.005%	89.734%
4097	EBRO FOODS SA	0.005%	89.739%
4098	TOYOTA MOTOR CR	0.005%	89.744%
4099	TURKIYE HALK	0.005%	89.748%
4100	SIBANYE GOLD SPON ADR ADR	0.005%	89.753%
4101	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	89.758%
4102	FP CORP	0.005%	89.763%
4103	CBL & ASSOC PRO	0.005%	89.767%
4104	IMPLENIA AG	0.005%	89.772%
4105	DELTIC TIMBER	0.005%	89.777%
4106	SUMITOMO BAKELI	0.005%	89.781%
4107	ORIENTAL LAND C	0.005%	89.786%
4108	JAPAN EXCELLENT	0.005%	89.791%
4109	ORANGE SPON ADR ADR	0.005%	89.796%
4110	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	89.800%
4111	CHASE CORP COMMON STOCK USD.1	0.005%	89.805%
4112	AMERISAFE INC COMMON STOCK USD.01	0.005%	89.810%
4113	DOOSAN INFRACOR	0.005%	89.815%
4114	PUNJAB NATIONAL	0.005%	89.819%
4115	AMANO CORPORATI	0.005%	89.824%
4116	KRUNG THAI BNK	0.005%	89.829%
4117	YAMATAKE CORP Y	0.005%	89.833%
4118	REALTEK SEMICON	0.005%	89.838%
4119	ASHOK LEYLAND	0.005%	89.843%
4120	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.847%
4121	COEUR MINING IN	0.005%	89.852%
4122	GALLIFORD TRY P	0.005%	89.857%
4123	AXIATA GROUP	0.005%	89.862%
4124	OAO ROSNEFT OIL	0.005%	89.866%
4125	CAPITAL & COUNT	0.005%	89.871%
4126	SA DES CIMENTS	0.005%	89.876%
4127	TOMY CO LTD	0.005%	89.880%
4128	WH SMITH PLC	0.005%	89.885%
4129	KITE REALTY GROUP TRUST REIT USD.01	0.005%	89.890%
4130	STROER OUT-OF-H	0.005%	89.894%
4131	PNM RESOURCES I	0.005%	89.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	NGK INSULATORS	0.005%	89.904%
4133	LATAM AIRLINES	0.005%	89.908%
4134	LATAM AIRLINES GROUP SP ADR ADR	0.005%	89.913%
4135	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.918%
4136	APOLLO HOSPITAL	0.005%	89.922%
4137	3M CO 0.375% 15	0.005%	89.927%
4138	HYUNDAI HEAVY I	0.005%	89.932%
4139	ASSECO POLAND S	0.005%	89.937%
4140	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.941%
4141	ENERGY DEVELOP	0.005%	89.946%
4142	US ECOLOGY INC COMMON STOCK USD.01	0.005%	89.951%
4143	SKYWORTH DIGITA	0.005%	89.955%
4144	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	89.960%
4145	GAMUDA BERHAD	0.005%	89.964%
4146	FED SIGNAL CORP	0.005%	89.969%
4147	TUPRAS-TURKIYE	0.005%	89.974%
4148	ITC LTD	0.005%	89.978%
4149	MCKESSON CORP SR UNSECURED 03/21 4.75	0.005%	89.983%
4150	NEWS CORP CLASS B COMMON STOCK	0.005%	89.988%
4151	AZIMUT HOLDING	0.005%	89.992%
4152	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	89.997%
4153	IWATANI INTL CO	0.005%	90.002%
4154	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	90.006%
4155	LONG CHEN PAPER	0.005%	90.011%
4156	TERRENO REALTY CORP REIT USD.01	0.005%	90.016%
4157	NETWORK HEALTHC	0.005%	90.020%
4158	BCO SANTANDER-C	0.005%	90.025%
4159	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	90.030%
4160	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	90.034%
4161	AEROVIRONMENT I	0.005%	90.039%
4162	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	90.043%
4163	APA GROUP	0.005%	90.048%
4164	EXTERRAN CORP COMMON STOCK USD.01	0.005%	90.053%
4165	RINGKJOEBING LA	0.005%	90.057%
4166	DAH SING FINANC	0.005%	90.062%
4167	YAMATO KOGYO CO	0.005%	90.066%
4168	STEEL AUTHORITY	0.005%	90.071%
4169	POLY HONG KONG	0.005%	90.076%
4170	FUJI OIL CO	0.005%	90.080%
4171	WONIK IPS CO LT	0.005%	90.085%
4172	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.005%	90.090%
4173	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	90.094%
4174	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	90.099%
4175	KIYO BANK	0.005%	90.103%
4176	CUMMINS INDIA	0.005%	90.108%
4177	GLATFELTER(PH)C	0.005%	90.113%
4178	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	90.117%
4179	SINOTRANS LIMIT	0.005%	90.122%
4180	HYUNDAI DEVELOP	0.005%	90.126%
4181	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	90.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	GPO TELEVISA	0.005%	90.136%
4183	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	90.140%
4184	PIONEER FOODS L	0.005%	90.145%
4185	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	90.149%
4186	INTRUM JUSTITIA	0.005%	90.154%
4187	SAWAI PHARM CO	0.005%	90.159%
4188	NISSAN CHEMICAL	0.005%	90.163%
4189	FAR EAST TEXTIL	0.005%	90.168%
4190	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.005%	90.172%
4191	USIMINAS USI SD	0.005%	90.177%
4192	WALSIN LIHWA CO	0.005%	90.181%
4193	AVICHINA INDUST	0.005%	90.186%
4194	HALFORDS GROUP	0.005%	90.191%
4195	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	90.195%
4196	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	90.200%
4197	SIAM CEMENT PCL	0.005%	90.204%
4198	LINTEC CORP	0.005%	90.209%
4199	WINBOND ELECTRO	0.005%	90.213%
4200	GREGGS PLC	0.005%	90.218%
4201	SWEDISH MATCH C	0.005%	90.223%
4202	TRADE ME LTD	0.005%	90.227%
4203	FUTURE LAND DEV	0.005%	90.232%
4204	BAJAJ FINANCE L	0.005%	90.236%
4205	GPO CARSO SA DE	0.005%	90.241%
4206	SUN ART RETAIL	0.005%	90.245%
4207	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.250%
4208	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	90.254%
4209	TREND MICRO INC	0.005%	90.259%
4210	EICHER MOTORS	0.005%	90.264%
4211	SLIGRO FOOD GRO	0.005%	90.268%
4212	TRIMAS CORP COMMON STOCK USD.01	0.005%	90.273%
4213	NACHI-FUJIKOSHI	0.005%	90.277%
4214	TURK SISE VE CA	0.005%	90.282%
4215	WEST JAPAN RAIL	0.005%	90.286%
4216	ASTEC INDUSTRIE	0.005%	90.291%
4217	NCSOFT CORPN	0.005%	90.295%
4218	IPSOS	0.005%	90.300%
4219	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	90.304%
4220	NIHON PARKERIZI	0.005%	90.309%
4221	KIER GROUP	0.005%	90.314%
4222	HITACHI TRNSPT	0.005%	90.318%
4223	OPEN HOUSE CO L	0.005%	90.323%
4224	HAITONG SECURIT	0.005%	90.327%
4225	HEXPOL AB	0.005%	90.332%
4226	ATLAS COPCO AB	0.005%	90.336%
4227	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.005%	90.341%
4228	PETKIM	0.005%	90.345%
4229	MARUHA NICHIRO	0.005%	90.350%
4230	RELIANCE INDS-S	0.005%	90.354%
4231	NIPPON HODO CO	0.005%	90.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	UNITE GROUP PLC	0.005%	90.363%
4233	KIMBERLY CLARK	0.005%	90.368%
4234	TRICON CAPITAL	0.005%	90.372%
4235	AECI	0.005%	90.377%
4236	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	90.381%
4237	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	90.386%
4238	SSAB SVENSKT ST	0.005%	90.390%
4239	HAW PAR CORP LT	0.005%	90.395%
4240	FLIGHT CENTRE L	0.005%	90.399%
4241	KORIAN	0.005%	90.404%
4242	MCGRATH RENTCORP COMMON STOCK	0.004%	90.408%
4243	KEIYO BANK	0.004%	90.413%
4244	UNIPRES CORP.	0.004%	90.417%
4245	RAMSAY HEALTH C	0.004%	90.422%
4246	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	90.426%
4247	MARUICHI STL TU	0.004%	90.431%
4248	CHINA RESOURCES	0.004%	90.435%
4249	JAIN IRRIGATION	0.004%	90.440%
4250	BR MALLS PARTIC	0.004%	90.444%
4251	ERG SPA	0.004%	90.449%
4252	BLACKBAUD INC	0.004%	90.453%
4253	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	90.458%
4254	AICA KOGYO CO	0.004%	90.462%
4255	SODEXHO ALLIANC	0.004%	90.467%
4256	SPARTANNASH CO COMMON STOCK	0.004%	90.471%
4257	KONINKLIJKE WES	0.004%	90.476%
4258	CHURCHILL DOWNS INC COMMON STOCK	0.004%	90.480%
4259	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	90.485%
4260	EL PASO ELECTRIC CO COMMON STOCK	0.004%	90.489%
4261	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	90.494%
4262	EVERTZ TECHNOLO	0.004%	90.498%
4263	ALMACENES EXITO	0.004%	90.502%
4264	UNIMICRON TECHN	0.004%	90.507%
4265	WIENER STAEDTIS	0.004%	90.511%
4266	SIXT AG	0.004%	90.516%
4267	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.004%	90.520%
4268	DATATEC	0.004%	90.525%
4269	AEROPORTS DE PA	0.004%	90.529%
4270	CHEUNG KONG INF	0.004%	90.534%
4271	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	90.538%
4272	MARSTON'S PLC	0.004%	90.543%
4273	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	90.547%
4274	ALAMO GROUP INC	0.004%	90.551%
4275	JB HI-FI	0.004%	90.556%
4276	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	90.560%
4277	US CONCRETE INC COMMON STOCK USD.001	0.004%	90.565%
4278	LAM RESEARCH CO	0.004%	90.569%
4279	BIG YELLOW GROU	0.004%	90.574%
4280	COM HEM HLDG AB	0.004%	90.578%
4281	TOHO HOLDINGS C	0.004%	90.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	TAG TEGERNSEE I	0.004%	90.587%
4283	HP INC SR UNSECURED 06/21 4.3	0.004%	90.591%
4284	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	90.596%
4285	HINDUSTAN PETRO	0.004%	90.600%
4286	FRESNILLO PLC	0.004%	90.605%
4287	SHANGHAI PHARMA	0.004%	90.609%
4288	TURKIYE VAKIFLA	0.004%	90.613%
4289	mitsui eng&ship	0.004%	90.618%
4290	NOMURA RESEARCH	0.004%	90.622%
4291	FUYO GENERAL LE	0.004%	90.627%
4292	DINEQUITY INC	0.004%	90.631%
4293	ORGANIZACI SORI	0.004%	90.635%
4294	SFS GROUP AG	0.004%	90.640%
4295	BANK DANAMON PT	0.004%	90.644%
4296	VALE SA SP ADR ADR	0.004%	90.649%
4297	DAH SING BANKIN	0.004%	90.653%
4298	SEOUL SEMICONDU	0.004%	90.657%
4299	AFRICA OIL CORP	0.004%	90.662%
4300	RIO TINTO PLC	0.004%	90.666%
4301	A2A SPA	0.004%	90.671%
4302	LAMAR ADVERTISING CO A REIT USD.001	0.004%	90.675%
4303	DERICHEBOURG	0.004%	90.679%
4304	SIAS SPA	0.004%	90.684%
4305	TECAN AG	0.004%	90.688%
4306	TELENET GROUP H	0.004%	90.693%
4307	CAPELLA EDUCATI	0.004%	90.697%
4308	CHINA AIRLINES	0.004%	90.701%
4309	SHOPPING CENTRE	0.004%	90.706%
4310	BANK MILLENIUM	0.004%	90.710%
4311	KWG PROPERTY HL	0.004%	90.715%
4312	VALORA HOLDING	0.004%	90.719%
4313	DUSKIN CO LTD	0.004%	90.723%
4314	FAR EASTONE TEL	0.004%	90.728%
4315	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	90.732%
4316	ITAU CORPBANCA	0.004%	90.736%
4317	LOTTE SHOPPING	0.004%	90.741%
4318	ST JOE CO/THE COMMON STOCK	0.004%	90.745%
4319	HYUNDAI WIA COR	0.004%	90.750%
4320	WORKSPACE GROUP	0.004%	90.754%
4321	TODA CORP	0.004%	90.758%
4322	CBIZ INC COMMON STOCK USD.01	0.004%	90.763%
4323	DOOSAN HEAVY IN	0.004%	90.767%
4324	CHINA EVERBRIGH	0.004%	90.771%
4325	HANNOVER RUECKV	0.004%	90.776%
4326	SAN IN GODO BAN	0.004%	90.780%
4327	DAETWYLER HOLDI	0.004%	90.784%
4328	DEWAN HOUSING F	0.004%	90.789%
4329	MERIDIAN BANCORP INC COMMON STOCK	0.004%	90.793%
4330	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	90.798%
4331	WOORI INVESTMEN	0.004%	90.802%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.004%	90.806%
4333	MAPLETREE GREAT	0.004%	90.811%
4334	MODINE MFG CO	0.004%	90.815%
4335	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	90.819%
4336	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.824%
4337	STEADFAST GROUP	0.004%	90.828%
4338	MEDICLINIC INTE	0.004%	90.832%
4339	NTHN STAR RES L	0.004%	90.837%
4340	NIPPON GAS CO L	0.004%	90.841%
4341	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	90.845%
4342	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	90.850%
4343	NHN ENTERTAINME	0.004%	90.854%
4344	ANDERSONS INC/THE COMMON STOCK	0.004%	90.858%
4345	ARVIND LTD	0.004%	90.863%
4346	ALFRESA HOLDING	0.004%	90.867%
4347	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.871%
4348	KING YUAN ELECT	0.004%	90.876%
4349	MAIDEN HLDGS LT	0.004%	90.880%
4350	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	90.884%
4351	SARAS SPA	0.004%	90.888%
4352	MELCO INTERNATI	0.004%	90.893%
4353	FIBRIA CELULOSE	0.004%	90.897%
4354	AOZORA BANK	0.004%	90.901%
4355	DUZONBIZON CO L	0.004%	90.906%
4356	MAHINDRA & MAHI	0.004%	90.910%
4357	HILL & SMITH HL	0.004%	90.914%
4358	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	90.919%
4359	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.004%	90.923%
4360	AKER ASA	0.004%	90.927%
4361	ILIAD	0.004%	90.931%
4362	MEIJI HOLDINGS	0.004%	90.936%
4363	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	90.940%
4364	UNIT CORP	0.004%	90.944%
4365	IPSEN	0.004%	90.949%
4366	ROBINSONS LAND	0.004%	90.953%
4367	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.004%	90.957%
4368	ACERINOX SA	0.004%	90.961%
4369	TELSTRA CORP	0.004%	90.966%
4370	GUANGDONG INVES	0.004%	90.970%
4371	PIGEON CORP	0.004%	90.974%
4372	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.004%	90.978%
4373	YAGEO CORP	0.004%	90.983%
4374	NORTH PACIFIC B	0.004%	90.987%
4375	CHENG SHIN RUBB	0.004%	90.991%
4376	SHIP HEALTHCARE	0.004%	90.996%
4377	ELITE MATERIAL	0.004%	91.000%
4378	NORTHAM PLATINU	0.004%	91.004%
4379	SAMSUNG C&T COR	0.004%	91.008%
4380	TOPRE CORPORATI	0.004%	91.013%
4381	NIPPON SEIKI CO	0.004%	91.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	ACCELL GROUP	0.004%	91.021%
4383	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	91.025%
4384	ST GALLER KTBK	0.004%	91.030%
4385	KEYENCE CORP	0.004%	91.034%
4386	OCI COMPANY LTD	0.004%	91.038%
4387	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	91.042%
4388	KITE PHARMA INC COMMON STOCK USD.001	0.004%	91.047%
4389	CALATLANTIC GRO	0.004%	91.051%
4390	MYTILINEOS	0.004%	91.055%
4391	COCA-COLA FEMSA	0.004%	91.059%
4392	SINO-AMERICAN S	0.004%	91.064%
4393	NICHIAS CORP	0.004%	91.068%
4394	GIANT MFG CO	0.004%	91.072%
4395	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	91.076%
4396	HOKUETSU KISHU	0.004%	91.080%
4397	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	91.085%
4398	MORGAN ADVANCE	0.004%	91.089%
4399	QUALITY CARE PROPERTIES REIT USD.01	0.004%	91.093%
4400	KERNEL HOLDING	0.004%	91.097%
4401	AIR CHINA LTD	0.004%	91.102%
4402	ITOHAM YONEKYU	0.004%	91.106%
4403	MONEYSUPERMARKE	0.004%	91.110%
4404	ASICS CORP	0.004%	91.114%
4405	INVINCIBLE INVE	0.004%	91.118%
4406	MACQUARIE KOREA	0.004%	91.123%
4407	OSAKA GAS CO	0.004%	91.127%
4408	OKUMA CORP	0.004%	91.131%
4409	H&E EQUIPMENT S	0.004%	91.135%
4410	AIRPORTS OF THA	0.004%	91.140%
4411	MOBIMO HLDG AG	0.004%	91.144%
4412	BANCO COMERCIAL	0.004%	91.148%
4413	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.152%
4414	OKI ELECTRIC IN	0.004%	91.156%
4415	SMILES SA	0.004%	91.160%
4416	BJ S RESTAURANTS INC COMMON STOCK	0.004%	91.165%
4417	ST MODWEN PROPS	0.004%	91.169%
4418	MAXLINEAR INC COMMON STOCK	0.004%	91.173%
4419	JUROKU BANK	0.004%	91.177%
4420	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.181%
4421	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	91.186%
4422	STORNOWAY DIAMO	0.004%	91.190%
4423	ROHTO PHARM	0.004%	91.194%
4424	SCANSOURCE INC COMMON STOCK	0.004%	91.198%
4425	TONGAAT-HULETT	0.004%	91.202%
4426	DR REDDYS LABS	0.004%	91.206%
4427	SHIRE PLC ADR	0.004%	91.211%
4428	ABAXIS INC COMMON STOCK	0.004%	91.215%
4429	TSUBAKIMOTO CHA	0.004%	91.219%
4430	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	91.223%
4431	ENEL CHILE SA ADR	0.004%	91.227%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	TF ADNUBUSTRADO	0.004%	91.231%
4433	EXELON CORP SR UNSECURED 12/20 5.15	0.004%	91.236%
4434	DAIO PAPER CORP	0.004%	91.240%
4435	LEROY SEAFOOD G	0.004%	91.244%
4436	H.I.S.CO	0.004%	91.248%
4437	HAITIAN INTL HL	0.004%	91.252%
4438	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.256%
4439	ADVANCED	0.004%	91.261%
4440	STARTS CORP INC	0.004%	91.265%
4441	ALLIANCE FINANC	0.004%	91.269%
4442	NASDAQ INC SR UNSECURED 01/20 5.55	0.004%	91.273%
4443	COLGATE-PALM (I	0.004%	91.277%
4444	MATERION CORP COMMON STOCK	0.004%	91.281%
4445	GENTING MALAYSI	0.004%	91.286%
4446	O'REILLY AUTOMO	0.004%	91.290%
4447	BANCO SANTANDER	0.004%	91.294%
4448	CHINA ZHONGWANG	0.004%	91.298%
4449	OUTOTEC OYJ	0.004%	91.302%
4450	TOWER SEMICONDU	0.004%	91.306%
4451	BORREGAARD ASA	0.004%	91.310%
4452	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	91.314%
4453	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.004%	91.319%
4454	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.323%
4455	MAKALOTIndustr	0.004%	91.327%
4456	ONWARD KASHIYAM	0.004%	91.331%
4457	ASM PACIFIC TEC	0.004%	91.335%
4458	KRUK SA	0.004%	91.339%
4459	KEWPIE CORP	0.004%	91.343%
4460	SHUI ON LAND LT	0.004%	91.348%
4461	BLACKPEARL RESO	0.004%	91.352%
4462	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.356%
4463	BONAVA AB - B S	0.004%	91.360%
4464	CAVIUM INC COMMON STOCK USD.001	0.004%	91.364%
4465	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.368%
4466	CHINA CONCH VEN	0.004%	91.372%
4467	AT+T INC SR UNSECURED 02/21 4.6	0.004%	91.376%
4468	SHANDONG WEIGAO	0.004%	91.380%
4469	LONDOMETRIC PR	0.004%	91.384%
4470	SACYR SA	0.004%	91.389%
4471	MRF LTD	0.004%	91.393%
4472	GUARDIAN CAP GR	0.004%	91.397%
4473	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.401%
4474	BUREAU VERITAS	0.004%	91.405%
4475	ALM. BRAND	0.004%	91.409%
4476	TARKETT SA	0.004%	91.413%
4477	PROGRESS ENERGY	0.004%	91.417%
4478	SHINSEI BANK	0.004%	91.421%
4479	FANUC	0.004%	91.425%
4480	TCC HONG KONG C	0.004%	91.429%
4481	KOMERI CO	0.004%	91.433%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	NAGACORP LTD	0.004%	91.438%
4483	INDUSTRIAS CH S	0.004%	91.442%
4484	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.004%	91.446%
4485	STRIDES ARCOLAB	0.004%	91.450%
4486	UTD ENGINEERS	0.004%	91.454%
4487	LENNAR CORP 4.7	0.004%	91.458%
4488	KYOWA EXEO CORP	0.004%	91.462%
4489	SOCIETE BIC SA	0.004%	91.466%
4490	FUJI MACHINE MF	0.004%	91.470%
4491	MEGMILK SNOW BR	0.004%	91.474%
4492	DAEWOO INTERNAT	0.004%	91.478%
4493	SHINMAYWA INDS	0.004%	91.482%
4494	SINOPEC ENGINEE	0.004%	91.486%
4495	INDUSTRIAL & IN	0.004%	91.490%
4496	TENAGA NASIONL	0.004%	91.494%
4497	INVESTMENT TECH	0.004%	91.498%
4498	C & C GROUP PLC	0.004%	91.502%
4499	MONCLER SPA	0.004%	91.506%
4500	EMEMORY TECHNOL	0.004%	91.510%
4501	BRIGGS & STRATT	0.004%	91.514%
4502	PAPA JOHN'S INT	0.004%	91.518%
4503	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	91.522%
4504	EVA AIRWAYS	0.004%	91.526%
4505	MINMETALS RES	0.004%	91.530%
4506	WACKER CONSTRUC	0.004%	91.534%
4507	PAZ OIL CO LTD	0.004%	91.538%
4508	TSOGO SUN HOLDI	0.004%	91.542%
4509	INDO TAMBANGRAY	0.004%	91.546%
4510	LG PHILIPS LCD	0.004%	91.550%
4511	INDEPENDENCE GR	0.004%	91.554%
4512	MUTHOOT FINANCE	0.004%	91.558%
4513	TOKAI TOKYO SEC	0.004%	91.562%
4514	SUMCO CORPORATI	0.004%	91.566%
4515	FIELMANN AG	0.004%	91.570%
4516	SOHU.COM INC	0.004%	91.574%
4517	ELECTA AB B SHS	0.004%	91.578%
4518	UACJ CORP	0.004%	91.582%
4519	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	91.586%
4520	ADVANCED MICRO	0.004%	91.590%
4521	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.594%
4522	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	91.598%
4523	CANWEL BUILDING	0.004%	91.602%
4524	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	91.606%
4525	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	91.610%
4526	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	91.614%
4527	THAI MILITARY B	0.004%	91.618%
4528	KOREA ZINC	0.004%	91.622%
4529	VIDRALA S.A.	0.004%	91.626%
4530	BYD CO	0.004%	91.630%
4531	DAIRY CREST GRO	0.004%	91.634%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	WESTPAC BANKING	0.004%	91.638%
4533	CALTEX AUSTRALI	0.004%	91.642%
4534	MABUCHI MOTOR C	0.004%	91.646%
4535	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	91.650%
4536	CHIN-POON INDL	0.004%	91.654%
4537	GRAND PACIF PET	0.004%	91.658%
4538	KINDEN CORPORAT	0.004%	91.662%
4539	ITAU UNIBANCO H	0.004%	91.666%
4540	JAPAN RENTAL HO	0.004%	91.670%
4541	AGREE REALTY CORP REIT USD.0001	0.004%	91.674%
4542	DAOU TECHNOLOGY	0.004%	91.678%
4543	CITIC SECURITIE	0.004%	91.682%
4544	NOBIA AB NEW	0.004%	91.685%
4545	INDIA INFOLINE	0.004%	91.689%
4546	ODAKYU ELEC RLW	0.004%	91.693%
4547	CHINA STHN AIRL	0.004%	91.697%
4548	FABEGE AB	0.004%	91.701%
4549	FIDESA	0.004%	91.705%
4550	NN INC COMMON STOCK USD.01	0.004%	91.709%
4551	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.713%
4552	BANCO DE CHILE ADR ADR	0.004%	91.717%
4553	KING'S TOWN BAN	0.004%	91.721%
4554	SIEGFRIED HOLDI	0.004%	91.725%
4555	EMAMI LTD	0.004%	91.729%
4556	AUTONEUM HOLDIN	0.004%	91.733%
4557	PLDT INC	0.004%	91.737%
4558	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.741%
4559	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.004%	91.745%
4560	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	91.748%
4561	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.004%	91.752%
4562	TESLA INC COMMON STOCK USD.001	0.004%	91.756%
4563	TISCO FINANCIAL	0.004%	91.760%
4564	OKASAN SECURITI	0.004%	91.764%
4565	KRONES AG	0.004%	91.768%
4566	CHINA HONGQIAO	0.004%	91.772%
4567	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.776%
4568	TAIWAN FERTILIZ	0.004%	91.780%
4569	NOS SGPS	0.004%	91.784%
4570	AUROBINDO PHARM	0.004%	91.788%
4571	MASSMART HOLDIN	0.004%	91.792%
4572	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	91.796%
4573	HYSAN DEVELOPME	0.004%	91.799%
4574	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.004%	91.803%
4575	HANSTEEN HOLDIN	0.004%	91.807%
4576	SOHGO SECURITY	0.004%	91.811%
4577	GMS INC COMMON STOCK USD.01	0.004%	91.815%
4578	PREMIER INVESTM	0.004%	91.819%
4579	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	91.823%
4580	SAF-HOLLAND SA	0.004%	91.827%
4581	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.004%	91.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	U-MING MARINE	0.004%	91.835%
4583	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.838%
4584	GENUS PLC	0.004%	91.842%
4585	EDION CORP	0.004%	91.846%
4586	GRIFFON CORP COMMON STOCK USD.25	0.004%	91.850%
4587	HUNTING PLC	0.004%	91.854%
4588	INVERSIONES AGU	0.004%	91.858%
4589	ANSALDO STS SPA	0.004%	91.862%
4590	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.004%	91.866%
4591	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.869%
4592	TOKAI RIKA CO	0.004%	91.873%
4593	TRICO BANCSHARES COMMON STOCK	0.004%	91.877%
4594	YAMAZAKI BAKING	0.004%	91.881%
4595	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	91.885%
4596	HANNSTAR DISPLA	0.004%	91.889%
4597	KELLY SERVICES	0.004%	91.893%
4598	SAN MIGUEL CORP	0.004%	91.897%
4599	EXIDE INDUSTRIE	0.004%	91.900%
4600	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	91.904%
4601	MAGELLAN FINANC	0.004%	91.908%
4602	SANDS CHINA LTD	0.004%	91.912%
4603	TRUEBLUE INC COMMON STOCK	0.004%	91.916%
4604	JERONIMO MARTIN	0.004%	91.920%
4605	NIPPON STEEL	0.004%	91.924%
4606	ARCBEST CORP COMMON STOCK USD.01	0.004%	91.927%
4607	FAR EAST INTL B	0.004%	91.931%
4608	COSAN SA INDUST	0.004%	91.935%
4609	SHIONOGI & CO	0.004%	91.939%
4610	CHARGEURS SA	0.004%	91.943%
4611	OKUMURA CORP	0.004%	91.947%
4612	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	91.950%
4613	ALUMINIUM CORP	0.004%	91.954%
4614	POSTNL	0.004%	91.958%
4615	HYAKUGO BANK(10	0.004%	91.962%
4616	CHINA RAILWAY G	0.004%	91.966%
4617	MARSHALLS PLC	0.004%	91.970%
4618	DELPHI ENERGY C	0.004%	91.973%
4619	HORIZON NORTH L	0.004%	91.977%
4620	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.981%
4621	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.985%
4622	HAVAS SA	0.004%	91.989%
4623	CRAMO OYJ B SHS	0.004%	91.993%
4624	SHIMA SEIKI MFG	0.004%	91.996%
4625	FUKUYAMA TRANSP	0.004%	92.000%
4626	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	92.004%
4627	MAN WAH HOLDING	0.004%	92.008%
4628	KINTETSU CORP	0.004%	92.012%
4629	JAPAN STEEL WOR	0.004%	92.016%
4630	MUSASHINO BANK	0.004%	92.019%
4631	IMAX CORP	0.004%	92.023%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	ASIA CEMENT	0.004%	92.027%
4633	VTECH HLDGS	0.004%	92.031%
4634	KAP IND HLDG LT	0.004%	92.035%
4635	KEMET CORP	0.004%	92.038%
4636	JENOPTIK AG	0.004%	92.042%
4637	ALLIED GROUP LT	0.004%	92.046%
4638	CHINA LONGYUAN	0.004%	92.050%
4639	BALKRISHNA INDS	0.004%	92.054%
4640	PSEG POWER	0.004%	92.057%
4641	LYDALL INC COMMON STOCK USD.1	0.004%	92.061%
4642	ATEA ASA	0.004%	92.065%
4643	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	92.069%
4644	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	92.073%
4645	EPISTAR CORP	0.004%	92.076%
4646	WELBILT INC COMMON STOCK USD.01	0.004%	92.080%
4647	TOYO SUISAN KAI	0.004%	92.084%
4648	CARETRUST REIT INC REIT USD.01	0.004%	92.088%
4649	Mobistar SA	0.004%	92.092%
4650	TRIGANO	0.004%	92.095%
4651	ITOCHU TECHNO S	0.004%	92.099%
4652	CROWN LTD.	0.004%	92.103%
4653	ZAKLADY METALI	0.004%	92.107%
4654	TREX COMPANY INC COMMON STOCK USD.01	0.004%	92.110%
4655	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	92.114%
4656	EOH HOLDINGS LT	0.004%	92.118%
4657	SIDERURGICA NAC	0.004%	92.122%
4658	BAJAJ AUTO	0.004%	92.126%
4659	TATA POWER CO L	0.004%	92.129%
4660	IRPC PUBLIC CO	0.004%	92.133%
4661	EXEDY CORP	0.004%	92.137%
4662	CANON MARKETING	0.004%	92.141%
4663	MAANSHAN IRON &	0.004%	92.144%
4664	GIMV NV	0.004%	92.148%
4665	REUNERT	0.004%	92.152%
4666	SANOMA OYJ	0.004%	92.156%
4667	VALOR CO LTD	0.004%	92.159%
4668	PRESIDENT CHAIN	0.004%	92.163%
4669	GPO IND BIMBO	0.004%	92.167%
4670	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	92.171%
4671	BAJAJ AUTO LTD	0.004%	92.175%
4672	FUGRO NV-CVA	0.004%	92.178%
4673	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	92.182%
4674	UNILEVER NV	0.004%	92.186%
4675	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	92.190%
4676	KNOLL INC COMMON STOCK USD.01	0.004%	92.193%
4677	EFG INTERNATION	0.004%	92.197%
4678	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	92.201%
4679	FRUTAROM	0.004%	92.204%
4680	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	92.208%
4681	HITACHI ZOSEN C	0.004%	92.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	SIME DARBY BHD	0.004%	92.216%
4683	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	92.219%
4684	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	92.223%
4685	ASB FINANCE LTD	0.004%	92.227%
4686	PETROCHINA COMP	0.004%	92.231%
4687	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	92.234%
4688	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	92.238%
4689	CHINA ZHEGTONG	0.004%	92.242%
4690	COHU INC COMMON STOCK USD1.0	0.004%	92.246%
4691	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.249%
4692	QUARTERHILL INC	0.004%	92.253%
4693	MISUMI CORPORAT	0.004%	92.257%
4694	TAL EDUCATION GROUP ADR ADR	0.004%	92.260%
4695	SHIMANO INC	0.004%	92.264%
4696	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	92.268%
4697	CHINA EVERBRIGH	0.004%	92.272%
4698	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.275%
4699	IMMOFINANZ IMMO	0.004%	92.279%
4700	SAFESTORE HOLDI	0.004%	92.283%
4701	TOMTOM NV	0.004%	92.286%
4702	ACORDA THERAPEU	0.004%	92.290%
4703	REGIS RESOURCES	0.004%	92.294%
4704	ESURE GROUP PLC	0.004%	92.297%
4705	NINTENDO CO	0.004%	92.301%
4706	CHINA OILFIELD	0.004%	92.305%
4707	BB SEGURIDADE P	0.004%	92.309%
4708	GROUPE FNAC	0.004%	92.312%
4709	ADVANCED INFO S	0.004%	92.316%
4710	SENSHU IKEDA HL	0.004%	92.320%
4711	CAR INC	0.004%	92.323%
4712	TONGDA GROUP HL	0.004%	92.327%
4713	TIM PARTICIPA	0.004%	92.331%
4714	KERRY LOGISTICS	0.004%	92.334%
4715	TOKYO SEIMITSU	0.004%	92.338%
4716	FCC CO LTD	0.004%	92.342%
4717	AU OPTRONICS CORP SPON ADR ADR	0.004%	92.345%
4718	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.004%	92.349%
4719	PARADE TECHNOLO	0.004%	92.353%
4720	IMP DEL DES Y E	0.004%	92.356%
4721	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	92.360%
4722	HUBER & SUHNER	0.004%	92.364%
4723	CIA SANEAMENTO	0.004%	92.367%
4724	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.371%
4725	RHONE-KLINIKUM	0.004%	92.375%
4726	DCM JAPAN HOLDI	0.004%	92.378%
4727	SIMPLO TECHNOLO	0.004%	92.382%
4728	WT MICROELECTRO	0.004%	92.386%
4729	SHIMAMURA CO	0.004%	92.389%
4730	SKC CO	0.004%	92.393%
4731	MATSUMOTOKIYOSH	0.004%	92.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	JAPAN LIFELINE	0.004%	92.400%
4733	IREN SPA	0.004%	92.404%
4734	KENDA RUBBER IN	0.004%	92.408%
4735	YUZHOU PROPERTI	0.004%	92.411%
4736	ABIOMED INC COMMON STOCK USD.01	0.004%	92.415%
4737	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	92.419%
4738	TRANSPORT INTL	0.004%	92.422%
4739	BEACH PETROLEUM	0.004%	92.426%
4740	OBARA CORP	0.004%	92.430%
4741	COCA-COLA AMATI	0.004%	92.433%
4742	MANAPPURAM FINA	0.004%	92.437%
4743	MACQUARIE MEXIC	0.004%	92.441%
4744	AUTOMOTIVE HOLD	0.004%	92.444%
4745	TOMRA SYSTEMS A	0.004%	92.448%
4746	TOPCO SCIENTIFI	0.004%	92.451%
4747	AUTODESK INC	0.004%	92.455%
4748	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.004%	92.459%
4749	MEIKO ELECTRONI	0.004%	92.462%
4750	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	92.466%
4751	MAPLETREE LOGIS	0.004%	92.470%
4752	BANCA IFIS	0.004%	92.473%
4753	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	92.477%
4754	OUTFRONT MEDIA INC REIT USD.01	0.004%	92.480%
4755	TOYOTA BOSHOKU	0.004%	92.484%
4756	INSPERITY INC	0.004%	92.488%
4757	FENG TAY ENTRPR	0.004%	92.491%
4758	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	92.495%
4759	VAKRANGEE LTD	0.004%	92.499%
4760	CSR CORP	0.004%	92.502%
4761	TPG TELECOM	0.004%	92.506%
4762	TOYO INK MFG CO	0.004%	92.509%
4763	FORTUNE REIT	0.004%	92.513%
4764	PACIFIC BASIN S	0.004%	92.517%
4765	AIRBOSS OF AMER	0.004%	92.520%
4766	EREGLI DEMIR CE	0.004%	92.524%
4767	CALLIDUS CAPITA	0.004%	92.527%
4768	EDELWEISS FIN S	0.004%	92.531%
4769	FULLSHARE HOLDI	0.004%	92.535%
4770	CHINA GEN PLAST	0.004%	92.538%
4771	NIHON M&A CENTE	0.004%	92.542%
4772	VIRTUSA CORP COMMON STOCK USD.01	0.004%	92.546%
4773	CHARTER HALL	0.004%	92.549%
4774	CHINA COAL ENER	0.004%	92.553%
4775	Ayala Land Inc	0.004%	92.556%
4776	NATL HOUSE INDL	0.004%	92.560%
4777	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	92.563%
4778	BWP TRUST	0.004%	92.567%
4779	TAKKT AG	0.004%	92.571%
4780	HEMFOSA FASTIGH	0.004%	92.574%
4781	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	92.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	92.581%
4783	CORONATION FUND	0.004%	92.585%
4784	KELLER GROUP	0.004%	92.589%
4785	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	92.592%
4786	KOTAK MAHINDRA	0.004%	92.596%
4787	AMOREPACIFIC GR	0.004%	92.599%
4788	MITSUBISHI LOGI	0.004%	92.603%
4789	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	92.606%
4790	KINPO ELECTRONI	0.004%	92.610%
4791	HITACHI HIGH-TE	0.004%	92.614%
4792	CHENG LOONG	0.004%	92.617%
4793	KANEMATSU CORP	0.004%	92.621%
4794	LISI	0.004%	92.624%
4795	KANAMOTO CO LTD	0.004%	92.628%
4796	GT CAPITAL HOLD	0.004%	92.631%
4797	TEC CORPORATION	0.004%	92.635%
4798	U-BLOX AG	0.004%	92.639%
4799	GOLDEN RESORTS	0.004%	92.642%
4800	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	92.646%
4801	SANFILIPPO(JOHN	0.004%	92.649%
4802	SECURITY BANK C	0.004%	92.653%
4803	LINDT & SPRUENG	0.004%	92.656%
4804	PZU GR	0.004%	92.660%
4805	HYPERMARCAS SA	0.004%	92.663%
4806	FIRST INTER BK	0.004%	92.667%
4807	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	92.671%
4808	LONKING HOLDING	0.004%	92.674%
4809	RATHBONE BROTHE	0.004%	92.678%
4810	GENTING INTERNA	0.004%	92.681%
4811	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.685%
4812	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	92.688%
4813	AUSNET SERVICES	0.004%	92.692%
4814	BANCA GENERALI	0.004%	92.695%
4815	TAIWAN BUSINESS	0.004%	92.699%
4816	MAINFREIGHT LTD	0.004%	92.702%
4817	SEIBU HOLDINGS	0.004%	92.706%
4818	ARROW ELECTRONI	0.004%	92.710%
4819	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	92.713%
4820	ASSURA PLC	0.004%	92.717%
4821	POLYPIPE GROUP	0.004%	92.720%
4822	UNIPETROL	0.004%	92.724%
4823	CHINA SCE PROPE	0.004%	92.727%
4824	NIHON UNISYS	0.004%	92.731%
4825	KIWOOM SECURITI	0.004%	92.734%
4826	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	92.738%
4827	PRIMAX ELECTRON	0.004%	92.741%
4828	GPO DE INVERSIO	0.004%	92.745%
4829	ALS LTD	0.004%	92.748%
4830	PREMIER INVESTM	0.004%	92.752%
4831	PROCTER & GAMBL	0.004%	92.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	SCHNITZER STEEL	0.004%	92.759%
4833	KINGSOFT CORP L	0.004%	92.762%
4834	BAIC MOTOR CORP	0.004%	92.766%
4835	SERIA CO LTD	0.004%	92.769%
4836	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.004%	92.773%
4837	ENZO BIOCHEM INC COMMON STOCK USD.01	0.004%	92.776%
4838	MGP INGREDIENTS INC COMMON STOCK	0.004%	92.780%
4839	PARMALAT S.P.A	0.004%	92.783%
4840	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.787%
4841	LINDAB INTL AB	0.004%	92.790%
4842	PHH CORP COMMON STOCK USD.01	0.004%	92.794%
4843	ABERCROMBIE & F	0.004%	92.797%
4844	TOHOKU ELEC POW	0.004%	92.801%
4845	HINDUSTAN LEVER	0.004%	92.804%
4846	ANDREW PELLER-A	0.004%	92.808%
4847	DE'LONGHI SPA	0.003%	92.811%
4848	HEIWA CORP	0.003%	92.815%
4849	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	92.818%
4850	INTERCONTINENTA	0.003%	92.822%
4851	MITSUBISHI TANA	0.003%	92.825%
4852	CREDITO VALTELL	0.003%	92.829%
4853	KADANT INC COMMON STOCK USD.01	0.003%	92.832%
4854	INDUTRADE AB	0.003%	92.836%
4855	MINDTREE LTD	0.003%	92.839%
4856	SYNTEL INC COMMON STOCK	0.003%	92.843%
4857	LUKOIL PJSC- SP	0.003%	92.846%
4858	TOD'S SPA	0.003%	92.850%
4859	NCC LTD/INDIA	0.003%	92.853%
4860	ATWOOD OCEANICS	0.003%	92.857%
4861	PETROFAC LTD	0.003%	92.860%
4862	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	92.864%
4863	MORGUARD REAL E	0.003%	92.867%
4864	COMSYS HOLDINGS	0.003%	92.871%
4865	BRASKEM SA	0.003%	92.874%
4866	SEMEN GRESIK	0.003%	92.878%
4867	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	92.881%
4868	ITO EN	0.003%	92.885%
4869	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	92.888%
4870	POONGSAN CORP(N	0.003%	92.891%
4871	ASCOM HOLDING A	0.003%	92.895%
4872	BALFOUR BEATTY	0.003%	92.898%
4873	MAYORA INDAH	0.003%	92.902%
4874	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	92.905%
4875	COSMAX INC	0.003%	92.909%
4876	UTD INTEGRATION	0.003%	92.912%
4877	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	92.916%
4878	BANK OF INDIA C	0.003%	92.919%
4879	ZCL COMPOSITES	0.003%	92.922%
4880	UNI-CHARM CORP	0.003%	92.926%
4881	NH HOTELES	0.003%	92.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	SHIMADZU CORP	0.003%	92.933%
4883	SYDNEY AIRPORT	0.003%	92.936%
4884	THAI UNION GROU	0.003%	92.940%
4885	HOME PRODUCT CE	0.003%	92.943%
4886	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	92.947%
4887	RAKUTEN INC	0.003%	92.950%
4888	AEGION CORP COMMON STOCK USD.01	0.003%	92.953%
4889	DOMINOS PIZZA E	0.003%	92.957%
4890	XINYI SOLAR HOL	0.003%	92.960%
4891	CHINA BLUECHEMI	0.003%	92.964%
4892	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	92.967%
4893	AAON INC COMMON STOCK USD.004	0.003%	92.970%
4894	GS ENGINEERING	0.003%	92.974%
4895	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.977%
4896	PANALPINA WELT	0.003%	92.981%
4897	KITZ CORPORATIO	0.003%	92.984%
4898	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.988%
4899	TRUE CORP PCL	0.003%	92.991%
4900	RELO HOLDINGS I	0.003%	92.994%
4901	PGT INC	0.003%	92.998%
4902	CENTRAL GLASS C	0.003%	93.001%
4903	AIRTAC INTERNAT	0.003%	93.005%
4904	KYUSHU ELEC POW	0.003%	93.008%
4905	ZHUZHOU CSR TIM	0.003%	93.011%
4906	JG SUMMIT HLDGS	0.003%	93.015%
4907	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.018%
4908	COMFORIA RESIDE	0.003%	93.022%
4909	HYUNDAI MIPO DO	0.003%	93.025%
4910	SUMITOMO WAREHO	0.003%	93.028%
4911	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	93.032%
4912	TRANSM ALIANCA	0.003%	93.035%
4913	MILLENNIUM&COPT	0.003%	93.039%
4914	SPX CORP COMMON STOCK USD.01	0.003%	93.042%
4915	ENDEAVOUR SILVE	0.003%	93.045%
4916	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.049%
4917	SPAREBANK 1 SR	0.003%	93.052%
4918	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.056%
4919	NORTHGATE	0.003%	93.059%
4920	ITEQ CORP	0.003%	93.062%
4921	FOXCONN INTERNA	0.003%	93.066%
4922	SPEEDWAY MOTORS	0.003%	93.069%
4923	HAMBORNER AG	0.003%	93.073%
4924	IRESS MARKET TE	0.003%	93.076%
4925	INMOBILIARIA CO	0.003%	93.079%
4926	SABRE CORP COMMON STOCK USD.01	0.003%	93.083%
4927	BEFIMMO SCA	0.003%	93.086%
4928	PARK 24 CO	0.003%	93.089%
4929	OAO GAZPROM	0.003%	93.093%
4930	PROSEGUR CIA DE	0.003%	93.096%
4931	USS CO. LTD.	0.003%	93.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	PRIMARY HEALTH	0.003%	93.103%
4933	JC DECAUX SA	0.003%	93.106%
4934	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.110%
4935	SEIREN CO	0.003%	93.113%
4936	NANKAI ELEC RAI	0.003%	93.116%
4937	MERCER INTL INC	0.003%	93.120%
4938	CHINA TRADITION	0.003%	93.123%
4939	HOTA INDUSTRIAL	0.003%	93.126%
4940	MULTIPLAN EMPRE	0.003%	93.130%
4941	CHOW SANG SANG	0.003%	93.133%
4942	OPHIR ENERGY PL	0.003%	93.137%
4943	KOREA LINE CORP	0.003%	93.140%
4944	DEUTZ AG	0.003%	93.143%
4945	HENKEL KGAA-BEA	0.003%	93.147%
4946	FIRST BANCORP/NC COMMON STOCK	0.003%	93.150%
4947	TUNG HO STEEL E	0.003%	93.153%
4948	COLOPLAST AS	0.003%	93.157%
4949	BETSSON AB	0.003%	93.160%
4950	AK STEEL HOLDIN	0.003%	93.163%
4951	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.003%	93.167%
4952	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	93.170%
4953	KANDENKO CO	0.003%	93.173%
4954	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.177%
4955	PC CONNECTION	0.003%	93.180%
4956	MERCIALYS	0.003%	93.183%
4957	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.187%
4958	CHORUS LIMITED	0.003%	93.190%
4959	SUPERGROUP PLC	0.003%	93.193%
4960	LAIRD PLC	0.003%	93.197%
4961	IOI PROPERTIES	0.003%	93.200%
4962	GJENSIDIGE FORS	0.003%	93.203%
4963	K12 INC COMMON STOCK USD.0001	0.003%	93.207%
4964	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.210%
4965	TELECOM ITALIA	0.003%	93.213%
4966	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	93.217%
4967	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	93.220%
4968	MITAC HOLDINGS	0.003%	93.223%
4969	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.227%
4970	PHARMERICA CORP COMMON STOCK USD.01	0.003%	93.230%
4971	MELEXIS	0.003%	93.233%
4972	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.003%	93.237%
4973	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.240%
4974	GRANITE OIL COR	0.003%	93.243%
4975	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	93.247%
4976	BIC CAMERA INC.	0.003%	93.250%
4977	LIPPO KARAWACI	0.003%	93.253%
4978	FLEURY SA	0.003%	93.257%
4979	TOKYU REIT INC	0.003%	93.260%
4980	HARGREAVES LANS	0.003%	93.263%
4981	TOKYO ELEC POWE	0.003%	93.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.270%
4983	CAPCOM CO	0.003%	93.273%
4984	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.277%
4985	COMMUNITY HEALT	0.003%	93.280%
4986	CRAY INC COMMON STOCK USD.01	0.003%	93.283%
4987	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.286%
4988	HYAKUJUSHI BANK	0.003%	93.290%
4989	DIAMOND OFFSHOR	0.003%	93.293%
4990	RELIANCE POWER	0.003%	93.296%
4991	ALIOR BANK SA	0.003%	93.300%
4992	INFICON HOLDING	0.003%	93.303%
4993	ALPINE ELECTRON	0.003%	93.306%
4994	YANZHOU COAL MI	0.003%	93.310%
4995	AEON REIT INVES	0.003%	93.313%
4996	JAPAN AVIATN EL	0.003%	93.316%
4997	TONG YANG INDUS	0.003%	93.319%
4998	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.323%
4999	RIETER HLDGS AG	0.003%	93.326%
5000	UTD STATES CELL	0.003%	93.329%
5001	DON QUIJOTE	0.003%	93.333%
5002	K WAH INTL HLDG	0.003%	93.336%
5003	KIWI PROPERTY G	0.003%	93.339%
5004	SHIP FINANCE IN	0.003%	93.342%
5005	Meritz Fire & M	0.003%	93.346%
5006	BURCKHARDT COMP	0.003%	93.349%
5007	CLOETTA AB B SH	0.003%	93.352%
5008	ZHAOJIN MINING	0.003%	93.356%
5009	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	93.359%
5010	OGAKI KYORITSU	0.003%	93.362%
5011	CEVA INC COMMON STOCK USD.001	0.003%	93.365%
5012	HAITONG INTL SE	0.003%	93.369%
5013	KOLON INDUSTRIE	0.003%	93.372%
5014	CIE AUTOMOTIVE	0.003%	93.375%
5015	INDUSIND BANK	0.003%	93.378%
5016	SILTRONIC AG	0.003%	93.382%
5017	HAP SENG CONSOL	0.003%	93.385%
5018	F E CONSORTM IN	0.003%	93.388%
5019	CHINA TRAVEL IN	0.003%	93.392%
5020	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.395%
5021	PAN OCEAN CO	0.003%	93.398%
5022	NANTO BANK	0.003%	93.401%
5023	ENGIE BRASIL SA	0.003%	93.405%
5024	FUJITEC CO	0.003%	93.408%
5025	FORTINET INC	0.003%	93.411%
5026	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.414%
5027	JB FINANCIAL GR	0.003%	93.418%
5028	GUDANG GARAM(PE	0.003%	93.421%
5029	FINNAIR	0.003%	93.424%
5030	RITEK INC	0.003%	93.427%
5031	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	93.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	GIGABYTE TECHNO	0.003%	93.434%
5033	DURATEX SA	0.003%	93.437%
5034	ZZZPRIMA MEAT P	0.003%	93.440%
5035	RYOHIN KEIKAKU	0.003%	93.443%
5036	TOKYO OHKA KOGY	0.003%	93.447%
5037	METROPOLE TV-(M	0.003%	93.450%
5038	TEMBEC INC	0.003%	93.453%
5039	TRAVELPORT WORL	0.003%	93.456%
5040	SARACEN MINERAL	0.003%	93.460%
5041	AUSTEVOLL SEAFO	0.003%	93.463%
5042	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	93.466%
5043	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.469%
5044	FISHER (JAMES)	0.003%	93.473%
5045	BONDUELLE SCA	0.003%	93.476%
5046	SANYO SPEC STEE	0.003%	93.479%
5047	ACC LIMITED	0.003%	93.482%
5048	JARDINE CYCLE	0.003%	93.485%
5049	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.489%
5050	SENKO CO	0.003%	93.492%
5051	TOKIO MARINE HO	0.003%	93.495%
5052	ROUND ONE CORP	0.003%	93.498%
5053	ALK-ABELLO A/S	0.003%	93.501%
5054	TONG REN TANG T	0.003%	93.505%
5055	UNI-PRESIDENT C	0.003%	93.508%
5056	INTERRENT REAL	0.003%	93.511%
5057	MEDIPAL HOLDING	0.003%	93.514%
5058	SINO LAND CO	0.003%	93.517%
5059	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.521%
5060	VASTNED RETAIL	0.003%	93.524%
5061	TOKYO DOME CORP	0.003%	93.527%
5062	THERATECHNOLOGI	0.003%	93.530%
5063	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	93.533%
5064	AEON MALL CO LT	0.003%	93.537%
5065	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	93.540%
5066	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.543%
5067	BARITO PAC TBK	0.003%	93.546%
5068	HUFVUDSTADEN AB	0.003%	93.549%
5069	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.553%
5070	NAMPAK LTD.	0.003%	93.556%
5071	PHOTRONICS INC COMMON STOCK USD.01	0.003%	93.559%
5072	TATNEFT PAO SPONSORED ADR ADR	0.003%	93.562%
5073	MAKINO MILLING	0.003%	93.565%
5074	HARMONY GOLD MN	0.003%	93.568%
5075	KOMAX HOLDING A	0.003%	93.572%
5076	INDS BACHOCO SA	0.003%	93.575%
5077	KISSEI PHARM CO	0.003%	93.578%
5078	SEVERSTAL GDR REG S GDR	0.003%	93.581%
5079	CHINA LESSO GRO	0.003%	93.584%
5080	GLOVIS	0.003%	93.588%
5081	BANG & OLUFSEN	0.003%	93.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	BRF SA	0.003%	93.594%
5083	PIONEER CORP JP	0.003%	93.597%
5084	NISSIN ELECTRIC	0.003%	93.600%
5085	ASATSU INC	0.003%	93.603%
5086	MY EG SERVICES	0.003%	93.606%
5087	TAIWAN SEMICOND	0.003%	93.610%
5088	PERLIS PLANTATI	0.003%	93.613%
5089	TELEVISION BROA	0.003%	93.616%
5090	DIGNITY PLC	0.003%	93.619%
5091	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.622%
5092	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.625%
5093	AMBUJA CEMENTS	0.003%	93.629%
5094	IOCHPE-MAXION	0.003%	93.632%
5095	MYCRONIC AB	0.003%	93.635%
5096	SINGAPORE POST	0.003%	93.638%
5097	COMPUTACENTER P	0.003%	93.641%
5098	INDRA SISTEMAS	0.003%	93.644%
5099	TELECOM PLUS	0.003%	93.648%
5100	JINRO LTD	0.003%	93.651%
5101	ZARDOYA-OTIS	0.003%	93.654%
5102	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	93.657%
5103	FENNER	0.003%	93.660%
5104	LADBROKES PLC	0.003%	93.663%
5105	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	93.666%
5106	RPC INC COMMON STOCK USD.1	0.003%	93.670%
5107	SERCOMM CORP	0.003%	93.673%
5108	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.676%
5109	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.679%
5110	ACADIAN TIMBER	0.003%	93.682%
5111	RAMCO-GERSHENSO	0.003%	93.685%
5112	SINGAPORE TECH	0.003%	93.688%
5113	TIANNENG POWER	0.003%	93.691%
5114	POLSKIE GORNICT	0.003%	93.695%
5115	CHINASOFT INTER	0.003%	93.698%
5116	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	93.701%
5117	SAUL CENTERS INC REIT USD.01	0.003%	93.704%
5118	OM ASSET MANAGE	0.003%	93.707%
5119	CIMPRESS NV	0.003%	93.710%
5120	PERPETUAL TST A	0.003%	93.713%
5121	SCORPIO TANKERS	0.003%	93.717%
5122	WIHLBORGS FASTI	0.003%	93.720%
5123	ALIBABA PICTURE	0.003%	93.723%
5124	CALGON CARBON C	0.003%	93.726%
5125	KOENIG & BAUER	0.003%	93.729%
5126	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.732%
5127	OPUS BANK	0.003%	93.735%
5128	GUOTAI JUNAN IN	0.003%	93.738%
5129	LG HAUSYS LTD	0.003%	93.741%
5130	SEMBCORP MARINE	0.003%	93.745%
5131	NAVIGANT CONSUL	0.003%	93.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	SUPER RETAIL GR	0.003%	93.751%
5133	ALKERMES PLC	0.003%	93.754%
5134	DULUXGROUP LTD	0.003%	93.757%
5135	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.760%
5136	KUMHO TIRE CO	0.003%	93.763%
5137	SOMFY SA	0.003%	93.766%
5138	DREAM INDUSTRIA	0.003%	93.769%
5139	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.773%
5140	TATUNG	0.003%	93.776%
5141	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.779%
5142	BERNER KTBK	0.003%	93.782%
5143	VOCUS COMMUN LT	0.003%	93.785%
5144	HOMESTREET INC COMMON STOCK	0.003%	93.788%
5145	JIANGSU EXPRESS	0.003%	93.791%
5146	FINECOBANK BANC	0.003%	93.794%
5147	GLOBAL LOGISTIC	0.003%	93.797%
5148	RYOBI	0.003%	93.801%
5149	SEVEN GROUP HLD	0.003%	93.804%
5150	BCO BILBAO VIZC	0.003%	93.807%
5151	EI TOWERS SPA	0.003%	93.810%
5152	OKAMURA CORP	0.003%	93.813%
5153	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.816%
5154	MONMOUTH REAL E	0.003%	93.819%
5155	SIBANYE GOLD LT	0.003%	93.822%
5156	DONGKUK STEEL M	0.003%	93.825%
5157	AIRASIA BHD	0.003%	93.828%
5158	BANK OF BARODA	0.003%	93.831%
5159	ETERNAL CHEMICA	0.003%	93.834%
5160	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.838%
5161	LAWSON	0.003%	93.841%
5162	EURONAV SA	0.003%	93.844%
5163	CHINA OVERASEA	0.003%	93.847%
5164	RENT A CENTER INC COMMON STOCK USD.01	0.003%	93.850%
5165	CKD CORP	0.003%	93.853%
5166	FIRST NATIONAL	0.003%	93.856%
5167	DEUTSCHE EUROSH	0.003%	93.859%
5168	AUTOGRILL SPA	0.003%	93.862%
5169	TOBU RAILWAY CO	0.003%	93.865%
5170	ATLANTICA YIELD	0.003%	93.868%
5171	E INK HOLDINGS	0.003%	93.871%
5172	GLOBE TELECOM I	0.003%	93.874%
5173	TAICHUNG	0.003%	93.877%
5174	SINOPEC SHANGHA	0.003%	93.881%
5175	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.884%
5176	FUKUOKA REIT CO	0.003%	93.887%
5177	FASTIGHETS AB B	0.003%	93.890%
5178	SEKISUI HOUSE R	0.003%	93.893%
5179	SOSEI GROUP COR	0.003%	93.896%
5180	FELCOR LODGING	0.003%	93.899%
5181	SEVEN WEST MEDI	0.003%	93.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	NITTO BOSEKI CO	0.003%	93.905%
5183	VTB BANK(JSC)	0.003%	93.908%
5184	AGFA GEVAERT NV	0.003%	93.911%
5185	OHL MEXICO SAB	0.003%	93.914%
5186	KOMORI CORPORAT	0.003%	93.917%
5187	MARICO LTD	0.003%	93.920%
5188	COCOKARA FINE H	0.003%	93.923%
5189	NIPPON SODA CO	0.003%	93.926%
5190	RPX CORP COMMON STOCK USD.0001	0.003%	93.929%
5191	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.932%
5192	CELLTRION INC K	0.003%	93.935%
5193	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.938%
5194	HESKA CORP	0.003%	93.942%
5195	SHUN TAK HLDGS	0.003%	93.945%
5196	WEST CORP COMMON STOCK USD.001	0.003%	93.948%
5197	CHAMPION REAL E	0.003%	93.951%
5198	TRUSCO NAKAYAMA	0.003%	93.954%
5199	KEIO CORP	0.003%	93.957%
5200	DEBENHAMS	0.003%	93.960%
5201	TECO ELEC&MACHI	0.003%	93.963%
5202	SEIKO CORPORATI	0.003%	93.966%
5203	EZ TEC EMPREEND	0.003%	93.969%
5204	SEMAPA SOC INVE	0.003%	93.972%
5205	AMBEV SA ADR ADR	0.003%	93.975%
5206	SHOWA CORP	0.003%	93.978%
5207	INDIABULL REAL	0.003%	93.981%
5208	OVS SPA	0.003%	93.984%
5209	SEABRIDGE GOLD	0.003%	93.987%
5210	CORBY SPIRIT AN	0.003%	93.990%
5211	ASAHI INTECC CO	0.003%	93.993%
5212	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	93.996%
5213	SUNTORY BEVERAG	0.003%	93.999%
5214	GOLD FIELDS LTD	0.003%	94.002%
5215	GRENDENE SA	0.003%	94.005%
5216	HANJIN KAL CORP	0.003%	94.008%
5217	VISUAL PHOTONIC	0.003%	94.011%
5218	KYORITSU MAINT	0.003%	94.014%
5219	RICHTER GEDEON	0.003%	94.017%
5220	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	94.020%
5221	GLAXOSMITHKLINE	0.003%	94.023%
5222	KOA CORPORATION	0.003%	94.026%
5223	CHINA SYNTH RUB	0.003%	94.029%
5224	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.032%
5225	TOHO GAS CO	0.003%	94.035%
5226	CALIFORNIA WATE	0.003%	94.038%
5227	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	94.041%
5228	IMA(IND MACC AU	0.003%	94.044%
5229	SAIZERIYA COMPA	0.003%	94.047%
5230	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.050%
5231	PARKWAY INC REIT USD.001	0.003%	94.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	CIA HERING	0.003%	94.056%
5233	ANRITSU CORP	0.003%	94.059%
5234	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.062%
5235	LG&E & KU ENERG	0.003%	94.065%
5236	CRH MEDICAL COR	0.003%	94.068%
5237	TRAVELSKY TECHN	0.003%	94.071%
5238	RPS GROUP PLC	0.003%	94.074%
5239	HITACHI MAXELL	0.003%	94.077%
5240	ORTHOFIX INTL N	0.003%	94.080%
5241	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	94.083%
5242	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	94.086%
5243	EMS-CHEMIE HLDG	0.003%	94.089%
5244	ZENSHO CO LTD	0.003%	94.092%
5245	DIGI.COM BHD	0.003%	94.095%
5246	H. LUNDBECK A/S	0.003%	94.098%
5247	TXC CORPN	0.003%	94.101%
5248	WPT INDUSTRIAL	0.003%	94.104%
5249	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.107%
5250	BAYWA AG (BAYER	0.003%	94.110%
5251	BELLUNA CO.LTD	0.003%	94.113%
5252	EZAKI GLICO CO	0.003%	94.116%
5253	NIPPON CHEMI-CO	0.003%	94.119%
5254	Rocky Mountain	0.003%	94.122%
5255	JUMBO SA	0.003%	94.125%
5256	NICHI-IKO PHARM	0.003%	94.128%
5257	AVEVA GROUP PLC	0.003%	94.131%
5258	MARCUS CORP	0.003%	94.134%
5259	KOREA ELEC POWE	0.003%	94.137%
5260	MANHATTAN ASSOC	0.003%	94.140%
5261	IMPERIAL METALS	0.003%	94.143%
5262	BIOTELEMTRY INC COMMON STOCK USD.001	0.003%	94.146%
5263	LUPIN LTD	0.003%	94.149%
5264	INTERROLL HOLDI	0.003%	94.152%
5265	ANGANG NEW STEE	0.003%	94.155%
5266	ENQUEST PLC	0.003%	94.158%
5267	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.160%
5268	THE NISSHIN OIL	0.003%	94.163%
5269	BANGCHAK CORP P	0.003%	94.166%
5270	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.169%
5271	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.172%
5272	BOINGO WIRELESS INC COMMON STOCK	0.003%	94.175%
5273	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.178%
5274	TSRC CORP	0.003%	94.181%
5275	KYORIN CO LTD.	0.003%	94.184%
5276	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	94.187%
5277	SK CHEMICALS	0.003%	94.190%
5278	POWER GRID CORP	0.003%	94.193%
5279	BECHTLE AG	0.003%	94.196%
5280	CHICONY ELECTRO	0.003%	94.199%
5281	METALL ZUG AG	0.003%	94.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	GREAT WALL ENTE	0.003%	94.205%
5283	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.208%
5284	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	94.210%
5285	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.213%
5286	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.216%
5287	UNIFI INC	0.003%	94.219%
5288	TOOTSIE ROLL IN	0.003%	94.222%
5289	CANCOM SE	0.003%	94.225%
5290	LUXOTTICA GROUP	0.003%	94.228%
5291	DOOSAN CORP	0.003%	94.231%
5292	JACCS CO	0.003%	94.234%
5293	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	94.237%
5294	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.240%
5295	JM FINANCIAL	0.003%	94.243%
5296	AFG ARBONIA-FOR	0.003%	94.246%
5297	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.248%
5298	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	94.251%
5299	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.254%
5300	LASSILA & TIKAN	0.003%	94.257%
5301	APPLUS SERVICES	0.003%	94.260%
5302	SCRIPPS NETWORK	0.003%	94.263%
5303	CHUDENKO CORP	0.003%	94.266%
5304	SA CORP REAL ES	0.003%	94.269%
5305	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.272%
5306	SUMMERSET GROUP	0.003%	94.275%
5307	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.278%
5308	SUMITOMO MITSUI	0.003%	94.281%
5309	YELLOW PAGES LT	0.003%	94.283%
5310	SANYO DENKI CO	0.003%	94.286%
5311	RYMAN HEALTHCAR	0.003%	94.289%
5312	SYSMEX CORP	0.003%	94.292%
5313	INDIA CEMENTS	0.003%	94.295%
5314	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.003%	94.298%
5315	TOKEN CORP	0.003%	94.301%
5316	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.304%
5317	UPC TECHNOLOGY	0.003%	94.307%
5318	FUFENG GROUP LT	0.003%	94.310%
5319	TASSAL GROUP	0.003%	94.312%
5320	PEREGRINE HLDGS	0.003%	94.315%
5321	SINGAPORE EXCHA	0.003%	94.318%
5322	DRAEGERWERK AG	0.003%	94.321%
5323	NICE SYSTEMS	0.003%	94.324%
5324	WING TAI HOLDIN	0.003%	94.327%
5325	NANYA TECHNOLOG	0.003%	94.330%
5326	TOKYO TY FINANC	0.003%	94.333%
5327	DOMINO'S PIZZA	0.003%	94.336%
5328	YAMAGATA BANK	0.003%	94.338%
5329	HOCHSCHILD MINI	0.003%	94.341%
5330	CIA ENERGETICA	0.003%	94.344%
5331	VERBUND AG	0.003%	94.347%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	SKY PERFECT JSA	0.003%	94.350%
5333	GETAC TECHNOLOG	0.003%	94.353%
5334	STELLA INTERNAT	0.003%	94.356%
5335	DAIHEN CORP	0.003%	94.359%
5336	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.361%
5337	AVON PRODUCTS I	0.003%	94.364%
5338	RIB SOFTWARE AG	0.003%	94.367%
5339	CEBU AIR INC	0.003%	94.370%
5340	HUTCHISON TEL-H	0.003%	94.373%
5341	HOPSON DEVELOPM	0.003%	94.376%
5342	CORETRONICS COR	0.003%	94.379%
5343	THANACHART CAPI	0.003%	94.381%
5344	MITSUBA CORP	0.003%	94.384%
5345	SLATE RETAIL RE	0.003%	94.387%
5346	FUJI SEAL INC	0.003%	94.390%
5347	IBJ LEASING CO	0.003%	94.393%
5348	AXFOOD AB	0.003%	94.396%
5349	VEDANTA RESOURC	0.003%	94.399%
5350	BARR(A.G.)	0.003%	94.401%
5351	PERFICIENT INC COMMON STOCK USD.001	0.003%	94.404%
5352	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.407%
5353	ULTIMATE	0.003%	94.410%
5354	CROMWELL PROPER	0.003%	94.413%
5355	CHINA DONGXIANG	0.003%	94.416%
5356	GOODMAN PROPERT	0.003%	94.419%
5357	GUNGHO ONLINE E	0.003%	94.421%
5358	HONG KONG LAND	0.003%	94.424%
5359	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.427%
5360	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.430%
5361	PETROLEUM GEO-S	0.003%	94.433%
5362	HEALTHCARE SERV	0.003%	94.436%
5363	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.438%
5364	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.441%
5365	D/S NORDEN	0.003%	94.444%
5366	TAKEUCHI MANUFA	0.003%	94.447%
5367	NOBLE CORP PLC	0.003%	94.450%
5368	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.453%
5369	SWIRE PACIFIC	0.003%	94.455%
5370	SINBON ELECTRON	0.003%	94.458%
5371	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.461%
5372	RESORTTRUST INC	0.003%	94.464%
5373	EMBOTELLA ANDIN	0.003%	94.467%
5374	METROPOLITAN BA	0.003%	94.470%
5375	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.472%
5376	COMTECH TELE CO	0.003%	94.475%
5377	HEALTHSCOPE LTD	0.003%	94.478%
5378	IS DONGSEO CO L	0.003%	94.481%
5379	CROMPTON GREAVE	0.003%	94.484%
5380	OKINAWA BANK	0.003%	94.486%
5381	NIHON KOHDEN CO	0.003%	94.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	YODOGAWA STEEL	0.003%	94.492%
5383	NEXON CO LTD	0.003%	94.495%
5384	SHIKOKU ELEC PO	0.003%	94.498%
5385	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	94.500%
5386	HSN INC COMMON STOCK USD.01	0.003%	94.503%
5387	IINO KAIUN KAIS	0.003%	94.506%
5388	ANADOLU EFES BI	0.003%	94.509%
5389	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.512%
5390	GORMAN-RUPP CO	0.003%	94.515%
5391	CAPITAL SECURIT	0.003%	94.517%
5392	SQUARE ENIX HOL	0.003%	94.520%
5393	CIPUTRA DEVELOP	0.003%	94.523%
5394	SPAREBANK 1 SMN	0.003%	94.526%
5395	KARDEMIR KARABU	0.003%	94.529%
5396	CTS CORP COMMON STOCK	0.003%	94.531%
5397	SHINKO ELEC IND	0.003%	94.534%
5398	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.537%
5399	EVENT HOSPITALI	0.003%	94.540%
5400	UNISEM (M) BHD	0.003%	94.543%
5401	KLAB INC	0.003%	94.545%
5402	ACTUA CORP COMMON STOCK USD.001	0.003%	94.548%
5403	HAREL INSURANCE	0.003%	94.551%
5404	BHARAT PETROL C	0.003%	94.554%
5405	AIA ENGINEERING	0.003%	94.556%
5406	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.559%
5407	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.562%
5408	POWERLONG REAL	0.003%	94.565%
5409	NAN YA PRINTED	0.003%	94.568%
5410	GAZTRANSPORT ET	0.003%	94.570%
5411	FUSHAN INTL ENE	0.003%	94.573%
5412	SOUTHERN CROSS	0.003%	94.576%
5413	ENGINEERS INDIA	0.003%	94.579%
5414	BCO CREDITO INV	0.003%	94.582%
5415	TV18 BROADCAST	0.003%	94.584%
5416	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.587%
5417	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.590%
5418	ICICI BANK	0.003%	94.593%
5419	EVERLIGHT ELECT	0.003%	94.595%
5420	C.P. ALL PCL-FG	0.003%	94.598%
5421	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.601%
5422	ARCELIK AS	0.003%	94.604%
5423	INTERCONEXION E	0.003%	94.606%
5424	QUIDEL CORP COMMON STOCK USD.001	0.003%	94.609%
5425	RESTAURANT GROU	0.003%	94.612%
5426	KUNGSLEDEN AB N	0.003%	94.615%
5427	TOWER INTL INC	0.003%	94.617%
5428	BANGKOK LAND PC	0.003%	94.620%
5429	TAKARA STANDARD	0.003%	94.623%
5430	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	94.626%
5431	SONDA S.A.	0.003%	94.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	SANFIRE RESOURC	0.003%	94.631%
5433	BCO ABC BRASIL	0.003%	94.634%
5434	JUST EAT PLC	0.003%	94.637%
5435	KANGWON LAND IN	0.003%	94.640%
5436	HCI GROUP INC COMMON STOCK	0.003%	94.642%
5437	ESPRIT HOLDINGS	0.003%	94.645%
5438	HAKUHODO DY HLD	0.003%	94.648%
5439	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	94.651%
5440	FUTABA CORP	0.003%	94.653%
5441	G8 EDUCATION LT	0.003%	94.656%
5442	TOHO BANK	0.003%	94.659%
5443	PT BUMI SERPONG	0.003%	94.661%
5444	NIPPON SIGNAL C	0.003%	94.664%
5445	GIORDANO INTL L	0.003%	94.667%
5446	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.670%
5447	KEIHIN ELEC EXP	0.003%	94.672%
5448	KFORCE INC COMMON STOCK USD.01	0.003%	94.675%
5449	SAMSUNG FINE CH	0.003%	94.678%
5450	AOKI INTL	0.003%	94.681%
5451	DONGBU HITEK CO	0.003%	94.683%
5452	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	94.686%
5453	WORLDPAY GRP PL	0.003%	94.689%
5454	BBMG CORPORATIO	0.003%	94.692%
5455	CHAROEN PKPD-FG	0.003%	94.694%
5456	CPFL ENERGIA SA	0.003%	94.697%
5457	JUBLIANT FOODWO	0.003%	94.700%
5458	HISPANIA ACTIVO	0.003%	94.702%
5459	ZENKOKU HOSHO C	0.003%	94.705%
5460	WISTRON NEWEB C	0.003%	94.708%
5461	CAHYA MATA SARA	0.003%	94.711%
5462	SSY GROUP LTD	0.003%	94.713%
5463	KAKEN PHARM	0.003%	94.716%
5464	ZEE ENTERTAIN E	0.003%	94.719%
5465	MEIDENSHA CORP	0.003%	94.721%
5466	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.724%
5467	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	94.727%
5468	RHB Capital	0.003%	94.730%
5469	ENCE ENERGIA	0.003%	94.732%
5470	ZUGER KANTONALB	0.003%	94.735%
5471	CJ O SHOPPING C	0.003%	94.738%
5472	CU BANCORP COMMON STOCK	0.003%	94.740%
5473	FORTUNE R/EST I	0.003%	94.743%
5474	UNITED ARROWS L	0.003%	94.746%
5475	VSE CORP COMMON STOCK USD.05	0.003%	94.749%
5476	SODA SANAYII	0.003%	94.751%
5477	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	94.754%
5478	PARAMOUNT BED H	0.003%	94.757%
5479	GURIT HOLDING A	0.003%	94.759%
5480	A2 MILK CO LTD	0.003%	94.762%
5481	SONY FINANCIAL	0.003%	94.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	OCADO GROUP PLC	0.003%	94.767%
5483	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.770%
5484	NISSHA PRINTING	0.003%	94.773%
5485	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.776%
5486	HOSHIZAKI ELECT	0.003%	94.778%
5487	SIGMA PHARMACEU	0.003%	94.781%
5488	HALLA HOLDINGS	0.003%	94.784%
5489	NIB HOLDINGS LT	0.003%	94.786%
5490	ENNIS INC COMMON STOCK USD2.5	0.003%	94.789%
5491	MOTOR OIL SA	0.003%	94.792%
5492	AKER SOLUTIONS	0.003%	94.794%
5493	INDAH KIAT PULP	0.003%	94.797%
5494	WD 40 CO COMMON STOCK USD.001	0.003%	94.800%
5495	CJ E&M CORPORAT	0.003%	94.802%
5496	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.805%
5497	LG INDL SYSTEMS	0.003%	94.808%
5498	CIMIC GROUP LTD	0.003%	94.811%
5499	JSW ENERGY LTD	0.003%	94.813%
5500	BIM BIRLESIK MA	0.003%	94.816%
5501	AXCELIS TECHNOL	0.003%	94.819%
5502	RALLYE	0.003%	94.821%
5503	CHIPBOND TECHNO	0.003%	94.824%
5504	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	94.827%
5505	ALL NIPPON AIRW	0.003%	94.829%
5506	SEKISUI HOUSE	0.003%	94.832%
5507	MBANK	0.003%	94.835%
5508	KABU.COM SECURI	0.003%	94.837%
5509	GENESCO INC COMMON STOCK USD1.0	0.003%	94.840%
5510	FINISH LINE INC	0.003%	94.843%
5511	WALLENSTAM AB	0.003%	94.845%
5512	IWATE(BANK OF)	0.003%	94.848%
5513	KEIHIN CORP	0.003%	94.851%
5514	CASTROL INDIA L	0.003%	94.853%
5515	ITE GROUP	0.003%	94.856%
5516	COMPUGROUP HOLD	0.003%	94.859%
5517	SAGAMI RAILWAY	0.003%	94.861%
5518	SOL MELIA SA	0.003%	94.864%
5519	HEALTH AND HAPP	0.003%	94.867%
5520	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.003%	94.869%
5521	HERO HONDA	0.003%	94.872%
5522	LG HOME SHOPPIN	0.003%	94.875%
5523	PTC INC COMMON STOCK USD.01	0.003%	94.877%
5524	MENZIES(JOHN)	0.003%	94.880%
5525	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.883%
5526	INNOVIVA INC COMMON STOCK	0.003%	94.885%
5527	VITASOY INTL	0.003%	94.888%
5528	NICHICON CORP	0.003%	94.891%
5529	CP POKPHAND CO	0.003%	94.893%
5530	TELEFONICA BRASIL ADR ADR	0.003%	94.896%
5531	OBRASCON HUAR L	0.003%	94.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	CHINA SHIPPING	0.003%	94.901%
5533	FENG HSIN IRON&	0.003%	94.904%
5534	JAPAN DISPLAY I	0.003%	94.906%
5535	NIPPON DENKO CO	0.003%	94.909%
5536	CDL HOSPITALITY	0.003%	94.912%
5537	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.914%
5538	MITCHELLS & BUT	0.003%	94.917%
5539	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.920%
5540	PALTAC CORP	0.003%	94.922%
5541	KEISEI ELEC RY	0.003%	94.925%
5542	TOEI CO	0.003%	94.928%
5543	HOUSE FOODS COR	0.003%	94.930%
5544	GRAMMER AG	0.003%	94.933%
5545	BRINKER INTL IN	0.003%	94.935%
5546	GRAINGER TRUST	0.003%	94.938%
5547	CONSORT MEDICAL	0.003%	94.941%
5548	NEW CHINA LIFE	0.003%	94.943%
5549	YIT OYJ	0.003%	94.946%
5550	CHINA MOTOR CO	0.003%	94.949%
5551	MORGUARD CORP	0.003%	94.951%
5552	INWIDO AB	0.003%	94.954%
5553	B2W-CIA GLOBAL	0.003%	94.956%
5554	YOOX NET-A-PORT	0.003%	94.959%
5555	PETRA DIAMONDS	0.003%	94.962%
5556	LUXOFT HOLDING	0.003%	94.964%
5557	CAPITARETAIL CH	0.003%	94.967%
5558	PATRIZIA IMMO A	0.003%	94.970%
5559	EMP NAC ELECTRI	0.003%	94.972%
5560	MPHISIS LTD	0.003%	94.975%
5561	CARGOJET INC.	0.003%	94.977%
5562	HOSIDEN CORP	0.003%	94.980%
5563	AOMORI BANK	0.003%	94.983%
5564	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.985%
5565	TAIWAN STYRENE	0.003%	94.988%
5566	FUCHS PETRO AG	0.003%	94.991%
5567	SKY NETWORK TEL	0.003%	94.993%
5568	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.996%
5569	PHISON ELECTRON	0.003%	94.998%
5570	P/F BAKKAFROST	0.003%	95.001%
5571	ACEA SPA	0.003%	95.004%
5572	TELEKOM AUSTRIA	0.003%	95.006%
5573	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	95.009%
5574	CHOW TAI FOOK J	0.003%	95.011%
5575	BANGKOK AIRWAYS	0.003%	95.014%
5576	MIRAIT HLDG COR	0.003%	95.017%
5577	PUBLICIS GROUPE	0.003%	95.019%
5578	START TODAY CO	0.003%	95.022%
5579	CARA OPERATIONS	0.003%	95.024%
5580	NISSAN SHATAI C	0.003%	95.027%
5581	MARFRIG GLOBAL	0.003%	95.030%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	HUATAI SECURITI	0.003%	95.032%
5583	TRULY INTL HLDG	0.003%	95.035%
5584	BOMBARDIER INC	0.003%	95.037%
5585	TOSHIBA MACHINE	0.003%	95.040%
5586	GRANGES AB	0.003%	95.043%
5587	PARKWAY LIFE RE	0.003%	95.045%
5588	NIPPON SHEET GL	0.003%	95.048%
5589	HELICAL BAR PLC	0.003%	95.050%
5590	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	95.053%
5591	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	95.056%
5592	OESTERREICHISCH	0.003%	95.058%
5593	SAMSUNG SDS CO	0.003%	95.061%
5594	STONEGATE BANK COMMON STOCK USD.01	0.003%	95.063%
5595	ORION CORP/REPU	0.003%	95.066%
5596	KANSAI PAINT CO	0.003%	95.069%
5597	MONEX GROUP INC	0.003%	95.071%
5598	CONSTRUCCIONES	0.003%	95.074%
5599	PT ANEKA TAMBAN	0.003%	95.076%
5600	TOMONY HOLDINGS	0.003%	95.079%
5601	NEW ORIENTAL ED	0.003%	95.081%
5602	BANK TABUNGAN N	0.003%	95.084%
5603	IZUMI CO	0.003%	95.087%
5604	SITRONIX TECHNO	0.003%	95.089%
5605	FISKARS OYJ	0.003%	95.092%
5606	CHINA SOUTH CIT	0.003%	95.094%
5607	Z ENERGY LTD	0.003%	95.097%
5608	TOKYU CONST	0.003%	95.100%
5609	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	95.102%
5610	TRAKYA CAM SANA	0.003%	95.105%
5611	MISC BERHAD	0.003%	95.107%
5612	ASCOTT RESIDENC	0.003%	95.110%
5613	CyberAgent, Inc	0.003%	95.112%
5614	LINK ADMINISTRA	0.003%	95.115%
5615	EVOTEC OAI AG	0.003%	95.118%
5616	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	95.120%
5617	VODACOM GP-PRPT	0.003%	95.123%
5618	WOWPRIME CORP	0.003%	95.125%
5619	SYNNEX TECH INT	0.003%	95.128%
5620	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	95.130%
5621	HEIWADO CO LTD	0.003%	95.133%
5622	TALK TALK TELEC	0.003%	95.136%
5623	INNERWORKINGS INC COMMON STOCK USD.0001	0.003%	95.138%
5624	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	95.141%
5625	NET ONE SYSTEMS	0.003%	95.143%
5626	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	95.146%
5627	AMOREPACIFIC-NE	0.003%	95.148%
5628	TELEFONICA DE E	0.003%	95.151%
5629	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	95.153%
5630	BOLSA MEXICANA	0.003%	95.156%
5631	DAINICHISEIKA C	0.003%	95.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	OKAMOTOIndustr	0.003%	95.161%
5633	OMNIA HOLDINGS	0.003%	95.164%
5634	NS SOLUTIONS CO	0.003%	95.166%
5635	BUNKA SHUTTER C	0.003%	95.169%
5636	FRESENIUS MEDIC	0.003%	95.171%
5637	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	95.174%
5638	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	95.176%
5639	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	95.179%
5640	EVRAZ PLC	0.003%	95.182%
5641	KOREA PETROCHEM	0.003%	95.184%
5642	AUTOBACS SEVEN	0.003%	95.187%
5643	TOSHIBA PLANT K	0.003%	95.189%
5644	BURE INVESTMENT	0.003%	95.192%
5645	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	95.194%
5646	TAIWAN TEA CORP	0.003%	95.197%
5647	CHINA POWER INT	0.003%	95.199%
5648	ROCHE HOLDING A	0.003%	95.202%
5649	JAPAN SECS FINA	0.003%	95.204%
5650	SHOWA SANGYO CO	0.003%	95.207%
5651	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	95.210%
5652	ARCADYAN TECHNO	0.003%	95.212%
5653	GRUPO AEROPORTU	0.003%	95.215%
5654	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	95.217%
5655	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	95.220%
5656	IDBI BANK LTD	0.003%	95.222%
5657	MORGUARD NORTH	0.003%	95.225%
5658	NEXTDC LTD	0.003%	95.227%
5659	KATO SANGYO CO	0.003%	95.230%
5660	JOLLIBEE FOODS	0.003%	95.232%
5661	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	95.235%
5662	GENOMMA LAB INT	0.003%	95.237%
5663	CHATHAM LODGING	0.003%	95.240%
5664	MATAHARI DEPART	0.003%	95.242%
5665	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	95.245%
5666	MIGDAL INSURAN	0.003%	95.247%
5667	HONG LEONG CRED	0.003%	95.250%
5668	FORESTAR GROUP INC COMMON STOCK USD1.0	0.003%	95.253%
5669	NIPPON FLOUR MI	0.003%	95.255%
5670	BEIJING CAP LAN	0.003%	95.258%
5671	BENI STABILI IT	0.003%	95.260%
5672	TEXWINCA HLDGS	0.003%	95.263%
5673	TIER REIT INC REIT USD.0001	0.003%	95.265%
5674	TLG IMMOBILIEN	0.003%	95.268%
5675	KUREHA CHEM IND	0.003%	95.270%
5676	MERITOR INC COMMON STOCK USD1.0	0.003%	95.273%
5677	YANGARRA RESOUR	0.003%	95.275%
5678	SPORTS DIRECT I	0.003%	95.278%
5679	GLOBAL BRANDS G	0.003%	95.280%
5680	HYUNDAI ROBOTIC	0.003%	95.283%
5681	CHENG UEI PRECI	0.002%	95.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	MICRO-STAR INTL	0.002%	95.288%
5683	SALVATORE FERRA	0.002%	95.290%
5684	J TRUST CO. LTD	0.002%	95.293%
5685	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.295%
5686	MID REIT INC	0.002%	95.298%
5687	GUNZE	0.002%	95.300%
5688	STONERIDGE INC COMMON STOCK	0.002%	95.303%
5689	KENEDIX RETAIL	0.002%	95.305%
5690	PICK'N PAY STOR	0.002%	95.308%
5691	TEMP HOLDINGS C	0.002%	95.310%
5692	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.313%
5693	KYOWA HAKKO KIR	0.002%	95.315%
5694	FTD COS INC COMMON STOCK USD.0001	0.002%	95.318%
5695	AMERICAN RAILCA	0.002%	95.320%
5696	ZZZMITSUI SUGAR	0.002%	95.323%
5697	TOHO CO	0.002%	95.325%
5698	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.327%
5699	MEITEC CORPORAT	0.002%	95.330%
5700	NISSIN KOGYO	0.002%	95.332%
5701	COPPER MTN MNG	0.002%	95.335%
5702	DE LA RUE	0.002%	95.337%
5703	ABSOLUTE SOFTWA	0.002%	95.340%
5704	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.342%
5705	YAOKO CO	0.002%	95.345%
5706	AIN PHARMACIEZ	0.002%	95.347%
5707	MONOTARO CO.LTD	0.002%	95.350%
5708	EIZO NANA O CORP	0.002%	95.352%
5709	HUAKU DEVELOPME	0.002%	95.355%
5710	VTG AG	0.002%	95.357%
5711	SINOTRUK HONG K	0.002%	95.360%
5712	COLOPL INC	0.002%	95.362%
5713	BEZEQ ISRAEL TE	0.002%	95.365%
5714	PUREGOLD PRICE	0.002%	95.367%
5715	KIATNAKIN FIN&S	0.002%	95.370%
5716	PILOT CORP (NEW	0.002%	95.372%
5717	BLUE LABEL TELE	0.002%	95.375%
5718	NEW WAVE GROUP	0.002%	95.377%
5719	KURABO INDUSTRI	0.002%	95.380%
5720	LATECOERE	0.002%	95.382%
5721	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.385%
5722	YAMANASHI CHUO	0.002%	95.387%
5723	MACNICA FUJI EL	0.002%	95.389%
5724	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.392%
5725	CIR-COMPAGNIE I	0.002%	95.394%
5726	NATURA COSMETIC	0.002%	95.397%
5727	CITIC 1616 HLDG	0.002%	95.399%
5728	PACIFIC INDUSTR	0.002%	95.402%
5729	RICOH LEASING	0.002%	95.404%
5730	REALESTATE.COM.	0.002%	95.407%
5731	CHINA HARMONY N	0.002%	95.409%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.412%
5733	RUTH'S HOSPITAL	0.002%	95.414%
5734	GASLOG LTD	0.002%	95.417%
5735	SUDAMERICANA VA	0.002%	95.419%
5736	HU LANE ASSOCIA	0.002%	95.422%
5737	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.424%
5738	TOPPAN FORMS	0.002%	95.426%
5739	SHANKS GROUP PL	0.002%	95.429%
5740	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.431%
5741	OKINAWA ELEC PO	0.002%	95.434%
5742	RAMIRENT OYJ	0.002%	95.436%
5743	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.439%
5744	JUKI CORP	0.002%	95.441%
5745	BRIGHTOIL PETRO	0.002%	95.444%
5746	LIEN HWA INDL	0.002%	95.446%
5747	DAIWABO CO LTD	0.002%	95.449%
5748	SIX CORPORATIO	0.002%	95.451%
5749	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.453%
5750	BRICKWORKS	0.002%	95.456%
5751	XCERRA CORP COMMON STOCK USD.05	0.002%	95.458%
5752	TACHI-S CO	0.002%	95.461%
5753	GLENMARK PHARM	0.002%	95.463%
5754	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.466%
5755	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	95.468%
5756	BROWN (N) GROUP	0.002%	95.471%
5757	CHUNGHWA TELECO	0.002%	95.473%
5758	KINGSTON COMM(H	0.002%	95.475%
5759	CJ CGV	0.002%	95.478%
5760	CIECH SA	0.002%	95.480%
5761	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.483%
5762	SANTAM	0.002%	95.485%
5763	TAV HAVALIMANLA	0.002%	95.488%
5764	ENERGIAS DO BRA	0.002%	95.490%
5765	O/SEAS UNION EN	0.002%	95.493%
5766	EPSILON ENERGY	0.002%	95.495%
5767	HOUSING DEVELOP	0.002%	95.497%
5768	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.500%
5769	PROGRAMMED MAIN	0.002%	95.502%
5770	AUCKLAND INTERN	0.002%	95.505%
5771	NEMETSCHEK AG	0.002%	95.507%
5772	PRESS METAL ALU	0.002%	95.510%
5773	1ST PHILIPPINE	0.002%	95.512%
5774	HINDUSTAN CONST	0.002%	95.514%
5775	INABATA & CO	0.002%	95.517%
5776	ORIENTAL UNION	0.002%	95.519%
5777	SINGAPORE PRESS	0.002%	95.522%
5778	HEIWA REAL ESTA	0.002%	95.524%
5779	YAHOO JAPAN COR	0.002%	95.527%
5780	GF SECURITIES C	0.002%	95.529%
5781	CITYCON OYJ	0.002%	95.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	KADOKAWA DWANGO	0.002%	95.534%
5783	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.536%
5784	GINKO INTERNATI	0.002%	95.539%
5785	DELTA ELECTRONI	0.002%	95.541%
5786	HANSSEM CO	0.002%	95.544%
5787	MERCK & CO INC	0.002%	95.546%
5788	TATA CHEMICALS	0.002%	95.548%
5789	DAISHIN SECURIT	0.002%	95.551%
5790	UNITIKA	0.002%	95.553%
5791	AUSTRALIAN AGRI	0.002%	95.556%
5792	KINTETSU WORLD	0.002%	95.558%
5793	INTERNET INITIA	0.002%	95.560%
5794	FORMOSA PETROCH	0.002%	95.563%
5795	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.565%
5796	BARNES & NOBLE	0.002%	95.568%
5797	ARCS CO LTD	0.002%	95.570%
5798	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.002%	95.573%
5799	ITALMOBILIARE S	0.002%	95.575%
5800	GMP CAPITAL COR	0.002%	95.577%
5801	OTSUKA CORP	0.002%	95.580%
5802	VIRGIN MONEY HL	0.002%	95.582%
5803	UNDER ARMOUR IN	0.002%	95.585%
5804	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	95.587%
5805	UNITED SUPER MA	0.002%	95.589%
5806	WESTERN AREAS N	0.002%	95.592%
5807	STRABAG SE	0.002%	95.594%
5808	KAISA GROUP HLD	0.002%	95.597%
5809	CHINA FOOD LTD	0.002%	95.599%
5810	ELITE ADVANCED	0.002%	95.601%
5811	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.604%
5812	FIRST RESOURCES	0.002%	95.606%
5813	NICHIHA CORP	0.002%	95.609%
5814	GUJARAT STATE P	0.002%	95.611%
5815	GETTY PETROLEUM	0.002%	95.613%
5816	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.616%
5817	AK HOLDINGS INC	0.002%	95.618%
5818	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.621%
5819	NISSHIN STEEL H	0.002%	95.623%
5820	MOTECH INDUSTRI	0.002%	95.625%
5821	CREDITO EMILIAN	0.002%	95.628%
5822	COSTAIN GROUP P	0.002%	95.630%
5823	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.632%
5824	METRO HOLDINGS	0.002%	95.635%
5825	MLP AG	0.002%	95.637%
5826	PP LONDON SUMAT	0.002%	95.640%
5827	JGC CORP	0.002%	95.642%
5828	ORIOR AG	0.002%	95.644%
5829	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.647%
5830	PAO DE ACUCAR C	0.002%	95.649%
5831	SOULBRAIN CO LT	0.002%	95.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	KAKAKU.COM INC	0.002%	95.654%
5833	KOSE	0.002%	95.656%
5834	ADASTRIA HOLDI	0.002%	95.659%
5835	HOKURIKU ELEC P	0.002%	95.661%
5836	SANKEN ELECTRIC	0.002%	95.663%
5837	HOGY MEDICAL CO	0.002%	95.666%
5838	SAN-A CO LTD	0.002%	95.668%
5839	SPIN MASTER COR	0.002%	95.670%
5840	INVESCO OFFICE	0.002%	95.673%
5841	TENARIS S.A.	0.002%	95.675%
5842	SUNDRUG CO LTD	0.002%	95.677%
5843	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	95.680%
5844	SUNWAY BHD	0.002%	95.682%
5845	NIPPON REIT INV	0.002%	95.685%
5846	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.687%
5847	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.689%
5848	KOREA KUMHO PET	0.002%	95.692%
5849	LIBERBANK SA	0.002%	95.694%
5850	TATSUTA ELEC WI	0.002%	95.696%
5851	SLATE OFFICE RE	0.002%	95.699%
5852	BEML LTD	0.002%	95.701%
5853	MANTRA GROUP LT	0.002%	95.703%
5854	EMPEROR INTL HL	0.002%	95.706%
5855	HANIL CEMENT MF	0.002%	95.708%
5856	KEPPEL DC REIT	0.002%	95.710%
5857	CHINA BILLS FIN	0.002%	95.713%
5858	K-BRO LINEN INC	0.002%	95.715%
5859	AMUNDI SA	0.002%	95.717%
5860	NANOMETRICS	0.002%	95.720%
5861	LG FASHION CORP	0.002%	95.722%
5862	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.724%
5863	YUNG TAY ENGINE	0.002%	95.727%
5864	ADVANCED WIRELE	0.002%	95.729%
5865	TTY BIPHARM CO	0.002%	95.731%
5866	NISHI NIPPON RR	0.002%	95.734%
5867	VEIDEKKE ASA	0.002%	95.736%
5868	NSD CO LTD	0.002%	95.738%
5869	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.741%
5870	NAVITAS LTD	0.002%	95.743%
5871	OCI MATERIALS C	0.002%	95.745%
5872	REGIS CORP COMMON STOCK USD.05	0.002%	95.748%
5873	ANZ (INT'L) LD	0.002%	95.750%
5874	ARC LAND SAKAMO	0.002%	95.752%
5875	INVACARE CORP	0.002%	95.755%
5876	CEWE COLOR HLDG	0.002%	95.757%
5877	BK ZACHODNI WBK	0.002%	95.759%
5878	CHANGSHA ZOOMLI	0.002%	95.762%
5879	VERITIV CORP COMMON STOCK USD.01	0.002%	95.764%
5880	ROYAL CO	0.002%	95.766%
5881	CHINA AOYUAN PR	0.002%	95.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	IRISO ELECTRONI	0.002%	95.771%
5883	SUPALAI PUBLIC	0.002%	95.773%
5884	QUALYS INC COMMON STOCK USD.001	0.002%	95.776%
5885	SHIN-ETSU POLYM	0.002%	95.778%
5886	NATIONAL ALUMIN	0.002%	95.780%
5887	HEALTHSTREAM INC COMMON STOCK	0.002%	95.783%
5888	SITC INTERNATIO	0.002%	95.785%
5889	AES TIETE ENERG	0.002%	95.787%
5890	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.790%
5891	ASSORE	0.002%	95.792%
5892	GLOBAL INDEMNIT	0.002%	95.794%
5893	CITIC RESOURCES	0.002%	95.797%
5894	GUERBET	0.002%	95.799%
5895	Goldcrest Co.,	0.002%	95.801%
5896	SANKI ENGINEERI	0.002%	95.803%
5897	MIZUNO CORP	0.002%	95.806%
5898	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.808%
5899	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.810%
5900	OFG BANCORP COMMON STOCK USD1.0	0.002%	95.813%
5901	TIMBERCREEK FIN	0.002%	95.815%
5902	TEXTAINER GROUP	0.002%	95.817%
5903	YUEN FOONG YU M	0.002%	95.820%
5904	FOCALTECH SYSTE	0.002%	95.822%
5905	INDORAMA VENTUR	0.002%	95.824%
5906	REDINGTON INDIA	0.002%	95.827%
5907	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	95.829%
5908	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.831%
5909	KINGDEE INTERNA	0.002%	95.833%
5910	GOEASY LTD	0.002%	95.836%
5911	NIPPON PAINT CO	0.002%	95.838%
5912	DMCI HLDGS INC	0.002%	95.840%
5913	HAMBURGER HAFEN	0.002%	95.843%
5914	ELRINGKLINGER	0.002%	95.845%
5915	SAO PAU ALPARGA	0.002%	95.847%
5916	MIZUHO FINL GP	0.002%	95.849%
5917	BIZLINK HOLDING	0.002%	95.852%
5918	CRYOLIFE INC	0.002%	95.854%
5919	MUSASHI SEIMITS	0.002%	95.856%
5920	SWIRE PROPRTIE	0.002%	95.859%
5921	ABACUS PROPERTY	0.002%	95.861%
5922	CMK CORP	0.002%	95.863%
5923	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	95.865%
5924	MEDIA NUSANTARA	0.002%	95.868%
5925	KINSUS INTERCON	0.002%	95.870%
5926	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.872%
5927	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	95.875%
5928	DXP ENTERPRISES	0.002%	95.877%
5929	SK GAS	0.002%	95.879%
5930	HOSHINO RESORTS	0.002%	95.881%
5931	AUSTRALIAN PHAR	0.002%	95.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	SUPREME ELECTRO	0.002%	95.886%
5933	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	95.888%
5934	INDUSTR L FIN(IF	0.002%	95.891%
5935	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.893%
5936	AEON DELIGHT	0.002%	95.895%
5937	MARR SPA	0.002%	95.897%
5938	XENCOR INC COMMON STOCK USD.01	0.002%	95.900%
5939	FUJI SOFT ABC	0.002%	95.902%
5940	PETRONAS CHEMIC	0.002%	95.904%
5941	Alliance Global	0.002%	95.906%
5942	ALTAMIR AMBOISE	0.002%	95.909%
5943	ALSO HOLDING-RE	0.002%	95.911%
5944	SANYO CHEMICAL	0.002%	95.913%
5945	VECTURA GROUP	0.002%	95.916%
5946	S&T MOTIV CO LT	0.002%	95.918%
5947	ZHEJIANG EXPRES	0.002%	95.920%
5948	STARHILL GLOBAL	0.002%	95.922%
5949	ADVANTECH CO LT	0.002%	95.925%
5950	CONTACT ENERGY	0.002%	95.927%
5951	DAHCHI KOGYO	0.002%	95.929%
5952	DAIBIRU CORP	0.002%	95.931%
5953	MONADELPHOUS GR	0.002%	95.934%
5954	GRINDROD LIMITE	0.002%	95.936%
5955	GLOBAL ONE REAL	0.002%	95.938%
5956	DAIKYO INC	0.002%	95.940%
5957	FUYAO GLASS IND	0.002%	95.943%
5958	KT CORPORATION	0.002%	95.945%
5959	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	95.947%
5960	SPIRENT COMMUNI	0.002%	95.949%
5961	CAPITA GROUP PL	0.002%	95.952%
5962	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.954%
5963	TUBE INV OF IND	0.002%	95.956%
5964	CLAS OHLSON AB	0.002%	95.958%
5965	LOTTE CONFECT	0.002%	95.961%
5966	DIALOG GROUP BH	0.002%	95.963%
5967	NAUTILUS GROUP	0.002%	95.965%
5968	NATIONAL THERMA	0.002%	95.967%
5969	VOSSLOH AG	0.002%	95.969%
5970	MITSUBISHI STEE	0.002%	95.972%
5971	GREEN REIT PLC	0.002%	95.974%
5972	WATERLAND FIN H	0.002%	95.976%
5973	JCU CORP	0.002%	95.978%
5974	BLACK DIAMOND G	0.002%	95.981%
5975	CHESSWOOD GROUP	0.002%	95.983%
5976	TAIHEI DENGYO	0.002%	95.985%
5977	KUDELSKI S.A.	0.002%	95.987%
5978	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.990%
5979	EXPRESS INC COMMON STOCK	0.002%	95.992%
5980	REED ELSEVIER P	0.002%	95.994%
5981	SINFONIA TECHNO	0.002%	95.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	OSSTEM IMPLANT	0.002%	95.998%
5983	INTL CONTAINER	0.002%	96.001%
5984	CONTAINER CORP	0.002%	96.003%
5985	DAINIPPON PHARM	0.002%	96.005%
5986	CARNIVAL PLC	0.002%	96.007%
5987	REDEFINE INTERN	0.002%	96.010%
5988	OLAM INTERNATIO	0.002%	96.012%
5989	TAIWAN ACCEPTAN	0.002%	96.014%
5990	CHEIL WORLDWIDE	0.002%	96.016%
5991	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.018%
5992	HEADLAM GROUP	0.002%	96.021%
5993	LIECHTENSTEINIS	0.002%	96.023%
5994	SMARTONE TELECO	0.002%	96.025%
5995	SCHINDLER-HDLG	0.002%	96.027%
5996	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.029%
5997	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	96.032%
5998	TAIWAN MOBILE	0.002%	96.034%
5999	MAGYAR TELEKOM	0.002%	96.036%
6000	888 HOLDINGS	0.002%	96.038%
6001	KENEDIX RESIDEN	0.002%	96.040%
6002	VISTA LAND & LI	0.002%	96.043%
6003	PUMA AG	0.002%	96.045%
6004	ASIA OPTICAL CO	0.002%	96.047%
6005	PRECINT PRO	0.002%	96.049%
6006	CHINA EASTERN A	0.002%	96.051%
6007	TRINITY MIRROR	0.002%	96.054%
6008	GINTECH ENERGY	0.002%	96.056%
6009	PACIFIC TEXTILE	0.002%	96.058%
6010	BORUSSIA DORTMU	0.002%	96.060%
6011	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.062%
6012	BUMI ARMADA BER	0.002%	96.065%
6013	GRUPO HERDEZ SA	0.002%	96.067%
6014	51JOB INC ADR ADR USD.0001	0.002%	96.069%
6015	FRASERS CENTREP	0.002%	96.071%
6016	DIGITAL CHINA H	0.002%	96.073%
6017	ARISAWA MFG CO	0.002%	96.076%
6018	SODICK CO	0.002%	96.078%
6019	JAPFA COMFEED I	0.002%	96.080%
6020	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.082%
6021	YAMAICHI ELECTR	0.002%	96.084%
6022	DONGYUE GROUP	0.002%	96.086%
6023	JVC KENWOOD HLD	0.002%	96.089%
6024	SM PRIME HLDGS	0.002%	96.091%
6025	FRANK'S INTERNA	0.002%	96.093%
6026	JOY CITY PROPER	0.002%	96.095%
6027	GREENLAND HONG	0.002%	96.097%
6028	TOPY INDUSTRIES	0.002%	96.099%
6029	NSI NV	0.002%	96.102%
6030	SIAM CITY CEMEN	0.002%	96.104%
6031	NEWRIVER REIT P	0.002%	96.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	SKISTAR AB	0.002%	96.108%
6033	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.110%
6034	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.113%
6035	RAMCO CEMENTS	0.002%	96.115%
6036	YULON MOTOR	0.002%	96.117%
6037	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.119%
6038	BW OFFSHORE LTD	0.002%	96.121%
6039	CONCENTRIC AB	0.002%	96.123%
6040	ERCROS SA	0.002%	96.125%
6041	HEXAWARE TECHNO	0.002%	96.128%
6042	KYOKUTO KAIHATS	0.002%	96.130%
6043	CADILA HEALTHCA	0.002%	96.132%
6044	FINCANTIERI SPA	0.002%	96.134%
6045	ZOETIS INC SR UNSECURED 02/18 1.875	0.002%	96.136%
6046	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.002%	96.138%
6047	AUSDRILL LIMITE	0.002%	96.141%
6048	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.143%
6049	FUKUI BANK	0.002%	96.145%
6050	BQE NATL BELGIQ	0.002%	96.147%
6051	NORDEX AG	0.002%	96.149%
6052	ITALGAS SPA	0.002%	96.151%
6053	CLAL INSURANCE	0.002%	96.154%
6054	NIKKISO CO	0.002%	96.156%
6055	ENTERTAINMENT O	0.002%	96.158%
6056	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.160%
6057	ZERIA PHARMACEU	0.002%	96.162%
6058	JOEL-JERUSALEM	0.002%	96.164%
6059	ERAMET	0.002%	96.166%
6060	SUNLIGHT REAL E	0.002%	96.169%
6061	GENWORTH MORTGA	0.002%	96.171%
6062	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.173%
6063	EVERGREEN MARIN	0.002%	96.175%
6064	GP STRATEGIES C	0.002%	96.177%
6065	PLAZA RETAIL RE	0.002%	96.179%
6066	VANGUARD INTL S	0.002%	96.181%
6067	HIWIN TECH CORP	0.002%	96.183%
6068	CWT LTD	0.002%	96.186%
6069	PARADISE CO	0.002%	96.188%
6070	INVOCARE LTD	0.002%	96.190%
6071	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.192%
6072	SPARKASSEN IMMO	0.002%	96.194%
6073	BILIA AB	0.002%	96.196%
6074	TUNG THIH ELECT	0.002%	96.198%
6075	SONIC CORP	0.002%	96.200%
6076	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	96.203%
6077	CORP MOCTEZUMA	0.002%	96.205%
6078	PI INDUSTRIES L	0.002%	96.207%
6079	MATAS AS	0.002%	96.209%
6080	COFACE SA	0.002%	96.211%
6081	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.215%
6083	RECHI PRECISION	0.002%	96.217%
6084	AICHI BANK	0.002%	96.220%
6085	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.222%
6086	AMTRAN TECHNOLO	0.002%	96.224%
6087	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.226%
6088	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.228%
6089	BT INVESTMENT M	0.002%	96.230%
6090	FUKUSHIMA IND C	0.002%	96.232%
6091	KOREA AEROSPACE	0.002%	96.234%
6092	WEST CHINA CEME	0.002%	96.236%
6093	DAISEKI CO LTD	0.002%	96.239%
6094	TKC CORPORATION	0.002%	96.241%
6095	SCHRODERS(NEW)	0.002%	96.243%
6096	DAH CHONG HONG	0.002%	96.245%
6097	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.247%
6098	URSTADT BIDDLE	0.002%	96.249%
6099	MOTHERSON SUMI	0.002%	96.251%
6100	KCE ELECTRONICS	0.002%	96.253%
6101	GOLDEN EAGLE RE	0.002%	96.255%
6102	INTL METAL SERV	0.002%	96.257%
6103	TORII PHARM CO	0.002%	96.260%
6104	ABOITIZ EQUITY	0.002%	96.262%
6105	TONG YANG INV B	0.002%	96.264%
6106	TON YI CORP	0.002%	96.266%
6107	SAMSUNG TECHWIN	0.002%	96.268%
6108	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.270%
6109	CENTRL PLAZA HO	0.002%	96.272%
6110	UTD COMMUNITY F	0.002%	96.274%
6111	BANPU PUBLIC CO	0.002%	96.276%
6112	WOCKHARDT LIMIT	0.002%	96.278%
6113	ADITYA BIRLA FA	0.002%	96.280%
6114	DAUM COMMUNICAT	0.002%	96.283%
6115	LEYOU TECHNOLOG	0.002%	96.285%
6116	CHIYODA CORP	0.002%	96.287%
6117	ASIAN PAINTS LT	0.002%	96.289%
6118	OIL REFINERIES	0.002%	96.291%
6119	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	96.293%
6120	ECLAT TEXTILE C	0.002%	96.295%
6121	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	96.297%
6122	SJW GROUP COMMON STOCK USD.001	0.002%	96.299%
6123	OSAKI ELECTRIC	0.002%	96.301%
6124	SUGI HOLDINGS C	0.002%	96.303%
6125	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.305%
6126	VIACOM INC SR UNSECURED 12/19 2.75	0.002%	96.308%
6127	KENEDIX INC	0.002%	96.310%
6128	IOI CORPORATION	0.002%	96.312%
6129	MEDICINES COMPANY COMMON STOCK USD.001	0.002%	96.314%
6130	ACETO CORP COMMON STOCK USD.01	0.002%	96.316%
6131	EXACTECH INC COMMON STOCK USD.01	0.002%	96.318%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	SYNCMOLD ENTERP	0.002%	96.320%
6133	TAIKISHA	0.002%	96.322%
6134	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.324%
6135	EBOS GROUP LTD	0.002%	96.326%
6136	TAEYOUNG ENGINE	0.002%	96.328%
6137	CERVED INFORMAT	0.002%	96.330%
6138	TESARO INC	0.002%	96.332%
6139	SRF LTD	0.002%	96.334%
6140	ZHEN DING TECHN	0.002%	96.337%
6141	SHANGHAI ELECTR	0.002%	96.339%
6142	GROUP COMERCIAL	0.002%	96.341%
6143	CHUGOKU MAR PAI	0.002%	96.343%
6144	ORION CORP	0.002%	96.345%
6145	WAN HAI LINES	0.002%	96.347%
6146	TED BAKER PLC	0.002%	96.349%
6147	RICARDO	0.002%	96.351%
6148	V TECHNOLOGY	0.002%	96.353%
6149	KENDRION NV	0.002%	96.355%
6150	CLARKSON(HORACE	0.002%	96.357%
6151	SANOFI INDIA LT	0.002%	96.359%
6152	COCA-COLA FEMSA	0.002%	96.361%
6153	TOKAI HOLDINGS	0.002%	96.363%
6154	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.365%
6155	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.367%
6156	MARUDAI FOOD CO	0.002%	96.369%
6157	YOKOHAMA REITO	0.002%	96.371%
6158	FORMOSA TAFFETA	0.002%	96.374%
6159	ZENRIN CO LTD	0.002%	96.376%
6160	SCHMOLZ+BICKENB	0.002%	96.378%
6161	NITTO ELECTRIC	0.002%	96.380%
6162	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.382%
6163	SUMITOMO DENSET	0.002%	96.384%
6164	PAX GLOBAL TECH	0.002%	96.386%
6165	INDIAN OIL CORP	0.002%	96.388%
6166	FELDA GLOBAL VE	0.002%	96.390%
6167	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.392%
6168	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.394%
6169	C C LAND HOLDIN	0.002%	96.396%
6170	BRITISH AMERICA	0.002%	96.398%
6171	AURICO METALS INC COMMON STOCK	0.002%	96.400%
6172	ASAHI HOLDINGS	0.002%	96.402%
6173	LOTTE CHILSUNG	0.002%	96.404%
6174	FUJI MEDIA HOLD	0.002%	96.406%
6175	TOKYOTOKEIBA CO	0.002%	96.408%
6176	DALMIA BHARAT L	0.002%	96.410%
6177	GRUPO SIMEC S.A	0.002%	96.412%
6178	BK OF RYUKYUS	0.002%	96.414%
6179	LUYE PHARMA GRO	0.002%	96.416%
6180	BERTRANDT AG	0.002%	96.418%
6181	MOCHIDA PHARM C	0.002%	96.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	RTL GROUP SA	0.002%	96.423%
6183	KUNG LONG BATTE	0.002%	96.425%
6184	ICHIGO REAL EST	0.002%	96.427%
6185	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.429%
6186	DAKTRONICS INC COMMON STOCK	0.002%	96.431%
6187	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.433%
6188	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.435%
6189	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.437%
6190	IDFC BANK LTD	0.002%	96.439%
6191	TAKASAGO INTL C	0.002%	96.441%
6192	XEBIO CO	0.002%	96.443%
6193	KANTO DENKA KOG	0.002%	96.445%
6194	IRB INFRASTRUCT	0.002%	96.447%
6195	DOSHISHA CO	0.002%	96.449%
6196	ZZZSAN-AI OIL C	0.002%	96.451%
6197	NEO-CHINA GROUP	0.002%	96.453%
6198	SUPREMEIndustr	0.002%	96.455%
6199	ORIFLAME HOLDIN	0.002%	96.457%
6200	VUKILE PROPERTY	0.002%	96.459%
6201	CONEXIO CORP	0.002%	96.461%
6202	AICHI STEEL WOR	0.002%	96.463%
6203	BANCOLOMBIA SA	0.002%	96.465%
6204	SAVENCIA SA	0.002%	96.467%
6205	INPHI CORP COMMON STOCK	0.002%	96.469%
6206	TAINAN SPINNING	0.002%	96.471%
6207	PCHOME ONLINE I	0.002%	96.473%
6208	ASIA AVIATION P	0.002%	96.475%
6209	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.477%
6210	NONG SHIM CO	0.002%	96.479%
6211	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.481%
6212	VEDANTA LTD ADR ADR	0.002%	96.483%
6213	CHINA HUARONG A	0.002%	96.485%
6214	SAINT MARC HLDG	0.002%	96.487%
6215	INFRASTRUCTURE	0.002%	96.489%
6216	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.491%
6217	NORITZ CORP	0.002%	96.493%
6218	GLOBANT SA	0.002%	96.495%
6219	JOWA HLDGS CO L	0.002%	96.497%
6220	AMPLIFON SPA NE	0.002%	96.499%
6221	ADLER REAL ESTA	0.002%	96.501%
6222	PLAYA HOTELS &	0.002%	96.503%
6223	ONESAVINGS BANK	0.002%	96.505%
6224	NEXITY	0.002%	96.507%
6225	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.509%
6226	DONGFANG ELECT	0.002%	96.511%
6227	EXACT SCIENCES	0.002%	96.513%
6228	KUALA LUMPUR KE	0.002%	96.515%
6229	TIKKURILA OY	0.002%	96.517%
6230	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.519%
6231	SKS MICROFINANC	0.002%	96.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	INARI AMERTRON	0.002%	96.523%
6233	CHANGYOU.COM LTD ADR ADR	0.002%	96.525%
6234	TEIKOKU PISTON	0.002%	96.527%
6235	CACHE LOGISTICS	0.002%	96.529%
6236	ESSO (THAILAND)	0.002%	96.531%
6237	TPI POLENE PCL	0.002%	96.533%
6238	CA IMMOBILIEN A	0.002%	96.535%
6239	SHINKONG SYNTHE	0.002%	96.537%
6240	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.539%
6241	ALTAREA SCA	0.002%	96.541%
6242	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.543%
6243	INTERNATIONAL P	0.002%	96.545%
6244	VETROPACK HOLDI	0.002%	96.547%
6245	HONG LEONG BANK	0.002%	96.549%
6246	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.551%
6247	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.553%
6248	TANSEISHA CO	0.002%	96.555%
6249	HANKYU REIT INC	0.002%	96.557%
6250	DYDO DRINCO INC	0.002%	96.559%
6251	S.A.C.I. FALABE	0.002%	96.561%
6252	HIKARI TSUSHIN	0.002%	96.563%
6253	DESCENTE LTD.	0.002%	96.565%
6254	OTE(HELLENIC TL	0.002%	96.567%
6255	SHIKUN & BINUI	0.002%	96.569%
6256	DAESANG CORP	0.002%	96.571%
6257	HANSON INTL TBK	0.002%	96.573%
6258	PANDOX AB	0.002%	96.575%
6259	CHAUN-CHOUNG TE	0.002%	96.577%
6260	TAIWAN GLASS	0.002%	96.579%
6261	TITAN INDUSTRIE	0.002%	96.581%
6262	INDOCEMENT TUNG	0.002%	96.583%
6263	EL AL ISRAEL AI	0.002%	96.585%
6264	DIAGEO PLC	0.002%	96.587%
6265	MERSEN SA	0.002%	96.589%
6266	TSI HOLDINGS CO	0.002%	96.591%
6267	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.593%
6268	HISAMITSU PHARM	0.002%	96.594%
6269	SALINI IMPREGIL	0.002%	96.596%
6270	HOKUETSU BANK	0.002%	96.598%
6271	ABC-MART INC	0.002%	96.600%
6272	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.602%
6273	TAKUMA CO	0.002%	96.604%
6274	SIERRA BANCORP COMMON STOCK	0.002%	96.606%
6275	KARDEX	0.002%	96.608%
6276	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.002%	96.610%
6277	MAX INDIA	0.002%	96.612%
6278	SAMYANG HOLDING	0.002%	96.614%
6279	IRISH RESIDENTI	0.002%	96.616%
6280	GREENCROSS LTD	0.002%	96.618%
6281	HOOKEER FURNITURE CORP COMMON STOCK	0.002%	96.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	BK OF NAGOYA	0.002%	96.622%
6283	NISSEI BUILD KO	0.002%	96.624%
6284	CHINA MACHINERY	0.002%	96.626%
6285	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.628%
6286	LOOKERS PLC	0.002%	96.630%
6287	JOSHIN DENKI CO	0.002%	96.632%
6288	CHUGOKU ELEC PO	0.002%	96.634%
6289	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.002%	96.636%
6290	USI CORPORATION	0.002%	96.637%
6291	CHINA RAILWAY S	0.002%	96.639%
6292	SINTOKOGIO	0.002%	96.641%
6293	ONO PHARMACEUTI	0.002%	96.643%
6294	HOKKAIDO ELEC P	0.002%	96.645%
6295	ARN MONDADORI E	0.002%	96.647%
6296	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.649%
6297	BRODRENE HARTMA	0.002%	96.651%
6298	COMMERCIAL INTE	0.002%	96.653%
6299	JIN CO.LTD	0.002%	96.655%
6300	MATSUYA FOODS C	0.002%	96.657%
6301	DEXERIALS CORP	0.002%	96.659%
6302	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.661%
6303	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.663%
6304	JAIPRAKASH ASSO	0.002%	96.665%
6305	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.666%
6306	FERREXPO PLC	0.002%	96.668%
6307	GPO DE INVERSIO	0.002%	96.670%
6308	MYER HOLDINGS L	0.002%	96.672%
6309	PAZ CORP SA	0.002%	96.674%
6310	HAVELLS INDIA L	0.002%	96.676%
6311	YANG MING MARIN	0.002%	96.678%
6312	EUGENE CORP	0.002%	96.680%
6313	DAEWOO ENGINEER	0.002%	96.682%
6314	PER AARSLEFF A/	0.002%	96.684%
6315	TAKARA SHUZO CO	0.002%	96.686%
6316	MELCOR DEVS LTD	0.002%	96.688%
6317	NOVAE GROUP PLC	0.002%	96.690%
6318	CALIFORNIA AMPL	0.002%	96.691%
6319	CHINA GALAXY SE	0.002%	96.693%
6320	INFRATIL LTD	0.002%	96.695%
6321	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.697%
6322	MEKONOMEN AB	0.002%	96.699%
6323	UNION BNK OF IN	0.002%	96.701%
6324	GEMDALE PROPERT	0.002%	96.703%
6325	CONTROLADORA VU	0.002%	96.705%
6326	LIMELIGHT NETW	0.002%	96.707%
6327	FUTABA INDUSTRI	0.002%	96.709%
6328	SEMICONDUCTOR M	0.002%	96.711%
6329	ELIA SYS OPERAT	0.002%	96.712%
6330	JAPAN WOOL TEXT	0.002%	96.714%
6331	UPONOR OYJ	0.002%	96.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	TOKYO BROADCAST	0.002%	96.718%
6333	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	96.720%
6334	PRUKSA HOLDING	0.002%	96.722%
6335	HUISHANG BANK C	0.002%	96.724%
6336	NEXEN TIRE CORP	0.002%	96.726%
6337	SKYLARK CO LTD	0.002%	96.728%
6338	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.730%
6339	DENBURY RESOURC	0.002%	96.731%
6340	VECTRUS INC COMMON STOCK USD.01	0.002%	96.733%
6341	STOBART GROUP L	0.002%	96.735%
6342	AXT INC COMMON STOCK USD.001	0.002%	96.737%
6343	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.739%
6344	SWECO AB	0.002%	96.741%
6345	IGUATEMI EMP SH	0.002%	96.743%
6346	LE NOBLE AGE	0.002%	96.745%
6347	MAN SE	0.002%	96.747%
6348	SLC AGRICOLA SA	0.002%	96.748%
6349	ACANDO AB	0.002%	96.750%
6350	YIRENDAI LTD AD	0.002%	96.752%
6351	ARAKAWA CHEMICA	0.002%	96.754%
6352	KENKO MAYONNAIS	0.002%	96.756%
6353	TORRENT PHARM	0.002%	96.758%
6354	SAKATA INX CORP	0.002%	96.760%
6355	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.762%
6356	IBASE TECHNOLOG	0.002%	96.764%
6357	CORP INMOBILIAR	0.002%	96.765%
6358	CHAROEN POK PHA	0.002%	96.767%
6359	ONEBEACON INSUR	0.002%	96.769%
6360	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.771%
6361	HANA TOUR SERVI	0.002%	96.773%
6362	FU SHOU YUAN IN	0.002%	96.775%
6363	DAIFUKU CO	0.002%	96.777%
6364	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	96.779%
6365	ALBIOMA	0.002%	96.780%
6366	HAKDEX AB	0.002%	96.782%
6367	CASHBUILD LTD	0.002%	96.784%
6368	DIVERS RES BHD	0.002%	96.786%
6369	CHINA REINSURAN	0.002%	96.788%
6370	NEO SOLAR POWER	0.002%	96.790%
6371	OUTSOURCING INC	0.002%	96.792%
6372	MARCO POLO DEV	0.002%	96.794%
6373	DEVOTEAM SA	0.002%	96.795%
6374	TIANJIN PORT DE	0.002%	96.797%
6375	SHANGHAI PETROC	0.002%	96.799%
6376	UNITED LABORATO	0.002%	96.801%
6377	SEMIRARA MINING	0.002%	96.803%
6378	DAI-DAN CO	0.002%	96.805%
6379	WELSPUN INDIA L	0.002%	96.807%
6380	NUTRACEUTICAL I	0.002%	96.808%
6381	PREMIER OIL	0.002%	96.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.812%
6383	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.814%
6384	ESPEC CORP	0.002%	96.816%
6385	21VIANET GROUP INC ADR ADR USD.00001	0.002%	96.818%
6386	MCJ CO LTD	0.002%	96.820%
6387	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.821%
6388	DAIKYONISHIKAWA	0.002%	96.823%
6389	THULE GROUP AB/	0.002%	96.825%
6390	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	96.827%
6391	COVESTRO AG	0.002%	96.829%
6392	GMO INTERNET IN	0.002%	96.831%
6393	WILSON BAYLY HO	0.002%	96.833%
6394	SMI HOLDINGS GR	0.002%	96.834%
6395	CARBONITE INC COMMON STOCK USD.01	0.002%	96.836%
6396	BANGKOK EXPRESS	0.002%	96.838%
6397	BANK NEGARA IND	0.002%	96.840%
6398	KOSSAN RUBBER I	0.002%	96.842%
6399	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.844%
6400	NEWALTA INC	0.002%	96.846%
6401	VOLTAS LTD	0.002%	96.847%
6402	TOKYO STEEL MFG	0.002%	96.849%
6403	AI HOLDINGS COR	0.002%	96.851%
6404	HK ELECTRIC INV	0.002%	96.853%
6405	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	96.855%
6406	SK NETWORKS CO	0.002%	96.857%
6407	ASTRAL FOODS	0.002%	96.858%
6408	FEDEX CORP COMPANY GUAR 02/20 2.3	0.002%	96.860%
6409	AGRANA BETEILIG	0.002%	96.862%
6410	GEOX S.P.A.	0.002%	96.864%
6411	AVEX GROUP HOLD	0.002%	96.866%
6412	RESOLUTE MINING	0.002%	96.868%
6413	FUKUDA DENSHI C	0.002%	96.869%
6414	MINOR INTERNATI	0.002%	96.871%
6415	LASERTEC CORP	0.002%	96.873%
6416	CANON INC SPONS ADR ADR	0.002%	96.875%
6417	SPIE SA	0.002%	96.877%
6418	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.879%
6419	ACACIA MINING	0.002%	96.880%
6420	ORIENT CORP	0.002%	96.882%
6421	HI-LEX CORP	0.002%	96.884%
6422	WEG SA	0.002%	96.886%
6423	DEL FRISCOS RES	0.002%	96.888%
6424	OTONOMY INC COMMON STOCK USD.001	0.002%	96.890%
6425	MULTIPLUS SA	0.002%	96.891%
6426	CAWACHI LTD	0.002%	96.893%
6427	TECNICAS REUNID	0.002%	96.895%
6428	NINE ENTERTAINM	0.002%	96.897%
6429	TRANSCEND INFOR	0.002%	96.899%
6430	MAJOR CINEPLEX	0.002%	96.901%
6431	VZ HOLDING AG	0.002%	96.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	BANK OF CHONGQI	0.002%	96.904%
6433	DEUTSCHE BETEI	0.002%	96.906%
6434	SHIN ZU SHING C	0.002%	96.908%
6435	SURGERY PARTNERS INC COMMON STOCK USD.01	0.002%	96.910%
6436	ODONTOPREV SA	0.002%	96.911%
6437	SUN FRONTIER FU	0.002%	96.913%
6438	ESSENDANT INC COMMON STOCK USD.1	0.002%	96.915%
6439	YOUNGWON CORP	0.002%	96.917%
6440	DEVELOPMENT CRE	0.002%	96.919%
6441	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.921%
6442	PLATINUM ASSET	0.002%	96.922%
6443	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.924%
6444	VIVOTEK INC	0.002%	96.926%
6445	TALGO SA	0.002%	96.928%
6446	PRESTIGE ESTATE	0.002%	96.930%
6447	MITRA ADIPERKAS	0.002%	96.931%
6448	QUIMICA Y MINER	0.002%	96.933%
6449	HIBERNIA REIT P	0.002%	96.935%
6450	MACQUARIE LEISU	0.002%	96.937%
6451	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.939%
6452	MAYR-MELNHOF KA	0.002%	96.940%
6453	ORIOLA-KD CORP	0.002%	96.942%
6454	K.C. TECH	0.002%	96.944%
6455	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.946%
6456	TURKIYE SINAI K	0.002%	96.948%
6457	KWS SAAT AG	0.002%	96.949%
6458	DELEK GROUP	0.002%	96.951%
6459	LING SEN PRECIS	0.002%	96.953%
6460	ONEREIT	0.002%	96.955%
6461	RENHE COMMERCIA	0.002%	96.957%
6462	TAISHO PHARMACE	0.002%	96.958%
6463	VERBIO VEREINIG	0.002%	96.960%
6464	MIGHTY RIVER PO	0.002%	96.962%
6465	NEC NETWK & SYS	0.002%	96.964%
6466	MICHINOKU BANK	0.002%	96.966%
6467	FINGERPRINT CAR	0.002%	96.967%
6468	TITAN CEMENT CO	0.002%	96.969%
6469	KONAI CO LTD	0.002%	96.971%
6470	CULP INC COMMON STOCK USD.05	0.002%	96.973%
6471	HULIC REIT INC	0.002%	96.975%
6472	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.976%
6473	VILLEROY & BOCH	0.002%	96.978%
6474	FAES FARMA SA	0.002%	96.980%
6475	ELEC POWER DEV	0.002%	96.982%
6476	PETRON CORP	0.002%	96.984%
6477	MIYAZAKI BANK	0.002%	96.985%
6478	SYSTEMAX INC COMMON STOCK USD.01	0.002%	96.987%
6479	MESA LABORATORIES INC COMMON STOCK	0.002%	96.989%
6480	FRONTLINE LTD/B	0.002%	96.991%
6481	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.994%
6483	TOP GLOVE CORP	0.002%	96.996%
6484	PRINCE HOUSING	0.002%	96.998%
6485	AKITA BANK	0.002%	97.000%
6486	ZALANDO SE	0.002%	97.001%
6487	AVANZA BANK HOL	0.002%	97.003%
6488	CENTRAL GARDEN&	0.002%	97.005%
6489	DENNY S CORP COMMON STOCK USD.01	0.002%	97.007%
6490	METRO PACIFIC I	0.002%	97.009%
6491	CT ENVIRONMENTA	0.002%	97.010%
6492	INTILAND DEVPT	0.002%	97.012%
6493	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.014%
6494	MOUNT GIBSON IR	0.002%	97.016%
6495	EAGLE INDUSTRY	0.002%	97.017%
6496	COLOWIDE CO LTD	0.002%	97.019%
6497	TAIYO INK MFG C	0.002%	97.021%
6498	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.023%
6499	LIFESTYLE INTER	0.002%	97.025%
6500	PACIFIC METALS	0.002%	97.026%
6501	GOLDEN STAR RES	0.002%	97.028%
6502	QOL CO LTD	0.002%	97.030%
6503	VITAL HEALTHCAR	0.002%	97.032%
6504	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.033%
6505	BENETEAU	0.002%	97.035%
6506	PRESS KOGYO CO	0.002%	97.037%
6507	ST SHINE OPTICA	0.002%	97.039%
6508	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.041%
6509	INOGEN INC COMMON STOCK USD.001	0.002%	97.042%
6510	TV ASAHI CORP	0.002%	97.044%
6511	ROCK FIELD CO	0.002%	97.046%
6512	NORWEGIAN AIR S	0.002%	97.048%
6513	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	97.049%
6514	NIC INC COMMON STOCK	0.002%	97.051%
6515	TOWNGAS CHINA C	0.002%	97.053%
6516	SAO MARTINHO SA	0.002%	97.055%
6517	TSINGTAO BREWER	0.002%	97.056%
6518	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	97.058%
6519	CLEANAWAY CO LT	0.002%	97.060%
6520	YIEH PHUI ENTS	0.002%	97.062%
6521	DREAM UNLIMIITE	0.002%	97.064%
6522	SUNPOWER CORP COMMON STOCK USD.001	0.002%	97.065%
6523	GEO CO LTD	0.002%	97.067%
6524	HAYNES INTL INC	0.002%	97.069%
6525	PIAGGIO	0.002%	97.071%
6526	CHOFU SEISAKUSH	0.002%	97.072%
6527	HARMONIC INC	0.002%	97.074%
6528	FOSTER ELECTRIC	0.002%	97.076%
6529	RAITO KOGYO CO	0.002%	97.078%
6530	PHILIPPINE NATL	0.002%	97.079%
6531	STUART OLSON IN	0.002%	97.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.083%
6533	SEAH STEEL	0.002%	97.085%
6534	OCEAN YIELD ASA	0.002%	97.086%
6535	CIA DE DIST INT	0.002%	97.088%
6536	CANON ELECTRONI	0.002%	97.090%
6537	GROWTHPOINT PRO	0.002%	97.092%
6538	MASTERLINK SECS	0.002%	97.093%
6539	EHIME BANK	0.002%	97.095%
6540	STELLA CHEMIFA	0.002%	97.097%
6541	HUA HONG SEMICO	0.002%	97.099%
6542	ARDENTEC CORP	0.002%	97.100%
6543	AGELLAN COMMERC	0.002%	97.102%
6544	INTL NICKEL IND	0.002%	97.104%
6545	PIERRE & VACANC	0.002%	97.106%
6546	TOKAI RUBBER IN	0.002%	97.107%
6547	NAKANISHI INC	0.002%	97.109%
6548	EISAI CO	0.002%	97.111%
6549	PIOLAX CO	0.002%	97.113%
6550	SURTECO SE	0.002%	97.114%
6551	ELMOS SEMICONDU	0.002%	97.116%
6552	CONSUN PHARMACE	0.002%	97.118%
6553	IGG INC	0.002%	97.120%
6554	T.HASEGAWA CO	0.002%	97.121%
6555	JU TENG INTERNA	0.002%	97.123%
6556	BANK OF PHILIPP	0.002%	97.125%
6557	TRITAX BIG BOX	0.002%	97.127%
6558	CARL ZEISS MEDI	0.002%	97.128%
6559	CLARION CO	0.002%	97.130%
6560	MITSUBOSHI BELT	0.002%	97.132%
6561	QUALITY HOUSES	0.002%	97.134%
6562	DAIICHI KIGENSO	0.002%	97.135%
6563	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.137%
6564	ALIANSCE SHOPPI	0.002%	97.139%
6565	DANIELI & CO CO	0.002%	97.141%
6566	ARGOSY PROPERTY	0.002%	97.142%
6567	VS INDUSTRY BHD	0.002%	97.144%
6568	FAR EAST DEPT	0.002%	97.146%
6569	FUJI CO(TOKYO)	0.002%	97.147%
6570	UMS HLDGS LTD	0.002%	97.149%
6571	ALPEK SAB	0.002%	97.151%
6572	SANRIO CO	0.002%	97.153%
6573	AMSTERDAM COMMO	0.002%	97.154%
6574	KONGSBERG AUTOM	0.002%	97.156%
6575	VT HOLDINGS CO	0.002%	97.158%
6576	PRESTIGE INTERN	0.002%	97.160%
6577	PRESSANCE CORPO	0.002%	97.161%
6578	SOILBUILD BUSIN	0.002%	97.163%
6579	CHINA INTL MARI	0.002%	97.165%
6580	RISO KAGAKU COR	0.002%	97.166%
6581	BML INC	0.002%	97.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.170%
6583	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.172%
6584	KOREA EXPRESS C	0.002%	97.173%
6585	SINOPEC KANTONS	0.002%	97.175%
6586	TIME WARNER INC	0.002%	97.177%
6587	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.179%
6588	XO GROUP INC COMMON STOCK USD.01	0.002%	97.180%
6589	CHAOWEI POWER H	0.002%	97.182%
6590	METLIFECARE LTD	0.002%	97.184%
6591	CONN S INC COMMON STOCK USD.01	0.002%	97.185%
6592	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.187%
6593	KINDOM CONSTRUC	0.002%	97.189%
6594	GO-AHEAD GROUP	0.002%	97.191%
6595	RUENTEX DEVELOP	0.002%	97.192%
6596	MAH SING GROUP	0.002%	97.194%
6597	HEIWA REAL ESTA	0.002%	97.196%
6598	CHINA METAL PRO	0.002%	97.197%
6599	GRUMA SA DE CV	0.002%	97.199%
6600	MYOB GROUP LTD	0.002%	97.201%
6601	MERIDA INDUSTRY	0.002%	97.203%
6602	FAMOUS BRANDS L	0.002%	97.204%
6603	WAFER WORKS COR	0.002%	97.206%
6604	SAGA PLC	0.002%	97.208%
6605	SEAH BESTEEL CO	0.002%	97.209%
6606	TSURUHA HOLDING	0.002%	97.211%
6607	SYSTEX CORPORAT	0.002%	97.213%
6608	EASY BIO INC	0.002%	97.215%
6609	RAISIO YHTYMA O	0.002%	97.216%
6610	RANDON SA IMPL	0.002%	97.218%
6611	MGI COUTIER	0.002%	97.220%
6612	INDIAN HOTELS	0.002%	97.221%
6613	SRA HOLDINGS IN	0.002%	97.223%
6614	CIA SANEAMENTO	0.002%	97.225%
6615	KRUNGTHAI CARD	0.002%	97.226%
6616	BEC WORLD PUBLI	0.002%	97.228%
6617	CHROMA ATE INC	0.002%	97.230%
6618	ISEKI & CO	0.002%	97.232%
6619	LANDEC CORP	0.002%	97.233%
6620	FRASERS COMMERC	0.002%	97.235%
6621	REPLY SPA	0.002%	97.237%
6622	XINGDA INTERNAT	0.002%	97.238%
6623	TAMURA CORP	0.002%	97.240%
6624	THAI AIRWAYS IN	0.002%	97.242%
6625	KINEPOLIS GROUP	0.002%	97.243%
6626	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	97.245%
6627	MUHIBBAH ENGINE	0.002%	97.247%
6628	BYGGMAX GROUP A	0.002%	97.249%
6629	ASSYSTEM	0.002%	97.250%
6630	HOCHDORF HOLDIN	0.002%	97.252%
6631	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.254%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	INTERTAIN GROUP	0.002%	97.255%
6633	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.257%
6634	PAGE INDUSTRIES	0.002%	97.259%
6635	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	97.260%
6636	CORP COMERCI SA	0.002%	97.262%
6637	I.T LIMITED	0.002%	97.264%
6638	DAIDO METAL CO	0.002%	97.265%
6639	ADANI POWER LTD	0.002%	97.267%
6640	SUMMARECON AGUN	0.002%	97.269%
6641	NITTA CORP	0.002%	97.270%
6642	LAI SUN DEVELOP	0.002%	97.272%
6643	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.274%
6644	L'OCCITANE INTE	0.002%	97.276%
6645	TSUKUI CORP	0.002%	97.277%
6646	NISHIO RENT ALL	0.002%	97.279%
6647	TEJON RANCH CO	0.002%	97.281%
6648	WISDOM MARINE L	0.002%	97.282%
6649	G.U.D. HOLDINGS	0.002%	97.284%
6650	SHIKOKU BANK	0.002%	97.286%
6651	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.287%
6652	TONGYANG LIFE I	0.002%	97.289%
6653	SOL SPA	0.002%	97.291%
6654	INDIAN BANK	0.002%	97.292%
6655	TOWA PHARM CO L	0.002%	97.294%
6656	KOMERCNI BANKA	0.002%	97.296%
6657	GLOW ENERGY	0.002%	97.297%
6658	AKASTOR ASA	0.002%	97.299%
6659	ASSOCD INTL HOT	0.002%	97.301%
6660	BIOTEST AG	0.002%	97.302%
6661	STARHUB LIMITED	0.002%	97.304%
6662	KARNATAKA BANK	0.002%	97.306%
6663	BURSA MALAYSIA	0.002%	97.307%
6664	WESTERN ENERGY	0.002%	97.309%
6665	ARROW GLOBAL GR	0.002%	97.311%
6666	YAPI VE KREDI B	0.002%	97.312%
6667	TELENAV INC COMMON STOCK USD.001	0.002%	97.314%
6668	COSTAMARE INC	0.002%	97.316%
6669	CITIZENS INC COMMON STOCK	0.002%	97.317%
6670	HAWKINS INC COMMON STOCK USD.05	0.002%	97.319%
6671	MIURA CO	0.002%	97.321%
6672	HKR INTL LTD	0.002%	97.322%
6673	SHIZUOKAGAS CO	0.002%	97.324%
6674	HULIC CO LTD	0.002%	97.326%
6675	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.327%
6676	PERUSAHAAN GAS	0.002%	97.329%
6677	SHANGHAI JIN JI	0.002%	97.331%
6678	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.332%
6679	BETER BED HOLD	0.002%	97.334%
6680	NOVOLIPET STEEL	0.002%	97.336%
6681	PSK INC	0.002%	97.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	TIME DOTCOM BHD	0.002%	97.339%
6683	CALBEE INC	0.002%	97.341%
6684	BOIRON	0.002%	97.342%
6685	GREE INC	0.002%	97.344%
6686	SIIC ENVIRONMEN	0.002%	97.345%
6687	DATA COMMUNICAT	0.002%	97.347%
6688	ITOCHE FUEL COR	0.002%	97.349%
6689	CONA RESOURCES	0.002%	97.350%
6690	ASTALDI	0.002%	97.352%
6691	ANGLOGOLD LTD	0.002%	97.354%
6692	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.355%
6693	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.357%
6694	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.359%
6695	VESTEL ELECTRON	0.002%	97.360%
6696	CIA SANEAMENTO	0.002%	97.362%
6697	TREDEGAR CORP COMMON STOCK	0.002%	97.364%
6698	ICL-ISRAEL CHEM	0.002%	97.365%
6699	CVR ENERGY INC	0.002%	97.367%
6700	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.368%
6701	HANDSOME CORP	0.002%	97.370%
6702	OBERBANK AG	0.002%	97.372%
6703	PROTECTOR FORSI	0.002%	97.373%
6704	LEGEND HOLDINGS	0.002%	97.375%
6705	TENARIS S.A.	0.002%	97.377%
6706	SINARMAS LAND	0.002%	97.378%
6707	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.380%
6708	SHIBUYA KOGYO C	0.002%	97.381%
6709	SPLUNK INC COMMON STOCK USD.001	0.002%	97.383%
6710	ISHIHARA SANGYO	0.002%	97.385%
6711	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.386%
6712	HANSOL PAPER CO	0.002%	97.388%
6713	UTD INDUSTRIAL	0.002%	97.390%
6714	KIKUCHI CO LTD	0.002%	97.391%
6715	IPCA LABORATORI	0.002%	97.393%
6716	AUSTAL LTD	0.002%	97.395%
6717	TAIWAN COGENERA	0.002%	97.396%
6718	LANDAUER INC COMMON STOCK USD.1	0.002%	97.398%
6719	GPO AEROPORTUAR	0.002%	97.399%
6720	COLTENE HOLDI	0.002%	97.401%
6721	RAJESH EXPORTS	0.002%	97.403%
6722	CIA TRANSM ENER	0.002%	97.404%
6723	GWA GROUP LTD	0.002%	97.406%
6724	UNID CO LTD	0.002%	97.407%
6725	COOLPAD GROUP L	0.002%	97.409%
6726	KONOIKE TRANSPO	0.002%	97.411%
6727	JASA MARGA	0.002%	97.412%
6728	NETENT AB	0.002%	97.414%
6729	STAGECOACH GROU	0.002%	97.416%
6730	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.417%
6731	CALIAN GROUP LT	0.002%	97.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	SALMAR ASA	0.002%	97.420%
6733	AVEO GROUP	0.002%	97.422%
6734	GLADSTONE COMME	0.002%	97.424%
6735	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.425%
6736	M3 INC	0.002%	97.427%
6737	HAMAMATSU PHOTO	0.002%	97.428%
6738	ELITE SEMICONDU	0.002%	97.430%
6739	YUEXIU REAL ES	0.002%	97.432%
6740	NIPPON ROAD CO	0.002%	97.433%
6741	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	97.435%
6742	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.437%
6743	QIAGEN NV	0.002%	97.438%
6744	EMIRA PROPERTY	0.002%	97.440%
6745	WAKITA & CO	0.002%	97.441%
6746	VILMORIN CLAUSE	0.002%	97.443%
6747	ELBIT SYSTEMS L	0.002%	97.445%
6748	DHT HOLDINGS IN	0.002%	97.446%
6749	B&B TOOLS AB	0.002%	97.448%
6750	E CL SA	0.002%	97.449%
6751	MEYER BURGER TE	0.002%	97.451%
6752	CHINA LIFE INSU	0.002%	97.453%
6753	EPS CO LTD	0.002%	97.454%
6754	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.456%
6755	THORESEN THAI A	0.002%	97.457%
6756	LENZING AG	0.002%	97.459%
6757	OKURA INDUSTRIA	0.002%	97.461%
6758	SAIBU GAS CO	0.002%	97.462%
6759	CANADIAN IMPERI	0.002%	97.464%
6760	CALIX INC COMMON STOCK	0.002%	97.465%
6761	ASAHI DIAMOND I	0.002%	97.467%
6762	AIMS AMP CAPITA	0.002%	97.469%
6763	GEMTEK TECHNOLO	0.002%	97.470%
6764	YELLOW HAT LTD.	0.002%	97.472%
6765	ANGLO AMERICAN	0.002%	97.473%
6766	XING AG	0.002%	97.475%
6767	KARUR VYSYA BAN	0.002%	97.477%
6768	VITTORIA ASSICU	0.002%	97.478%
6769	GRAPE KING INC	0.002%	97.480%
6770	HUNTER DOUGLAS	0.002%	97.481%
6771	ATEN INTERNATIO	0.002%	97.483%
6772	HUNG SHENG CONS	0.002%	97.485%
6773	MIQUEL Y COSTAS	0.002%	97.486%
6774	PARQUE ARAUCO S	0.002%	97.488%
6775	MENICON CO LTD	0.002%	97.489%
6776	DIGI INTL INC	0.002%	97.491%
6777	CAFE DE CORAL H	0.002%	97.492%
6778	BANDO CHEMICAL	0.002%	97.494%
6779	CHESNARA PLC	0.002%	97.496%
6780	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	97.497%
6781	KAPPAHL HOLDING	0.002%	97.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.500%
6783	YOKOGAWA BRIDGE	0.002%	97.502%
6784	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.002%	97.504%
6785	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.505%
6786	OPAP SA	0.002%	97.507%
6787	SUN HUNG KAI CO	0.002%	97.508%
6788	BW LPG LTD	0.002%	97.510%
6789	J-OIL MILLS INC	0.002%	97.511%
6790	ALPHA & OMEGA S	0.002%	97.513%
6791	WEBJET LTD	0.002%	97.515%
6792	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.516%
6793	JAPAN PULP & PA	0.002%	97.518%
6794	SATO CORP	0.002%	97.519%
6795	QINGDAO PORT IN	0.002%	97.521%
6796	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.523%
6797	YUASA TRADING C	0.002%	97.524%
6798	TORSTAR CORP CL	0.002%	97.526%
6799	ECORODOVIAS INF	0.002%	97.527%
6800	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.529%
6801	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.530%
6802	CLEVO	0.002%	97.532%
6803	SUMITOMO SEIKA	0.002%	97.534%
6804	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.535%
6805	KUMIAI CHEM IND	0.002%	97.537%
6806	WASHTEC AG	0.002%	97.538%
6807	INVESTEC PROP F	0.002%	97.540%
6808	KALBE FARMA	0.002%	97.541%
6809	TOCALO CO LTD	0.002%	97.543%
6810	OIL & NATURAL G	0.002%	97.545%
6811	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.546%
6812	ZOJIRUSHI CORP	0.002%	97.548%
6813	MALAYSIA BUILD	0.002%	97.549%
6814	DAEDUCK GDS	0.002%	97.551%
6815	TECHNOLOGY ONE	0.002%	97.552%
6816	QL RESOURCES BH	0.002%	97.554%
6817	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.556%
6818	TOWA BANK	0.002%	97.557%
6819	CEMENTIR S.p.A.	0.002%	97.559%
6820	TOYO CONSTRUCTI	0.002%	97.560%
6821	BEIERSDORF AG	0.002%	97.562%
6822	S FOODS INC	0.002%	97.563%
6823	YANZHOU COAL MI	0.002%	97.565%
6824	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	97.566%
6825	TRUECAR INC COMMON STOCK USD.0001	0.002%	97.568%
6826	AMERICAN PUBLIC	0.002%	97.570%
6827	INGERSOLL GLB H	0.002%	97.571%
6828	AEKYUNG PETROCH	0.002%	97.573%
6829	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.574%
6830	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	97.576%
6831	SINOTRANS SHIPP	0.002%	97.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	SRI TRANG AGRO	0.002%	97.579%
6833	BLOOMBERRY RESO	0.002%	97.580%
6834	PT TIMAH TBK	0.002%	97.582%
6835	TOYO ENG CORP	0.002%	97.584%
6836	NIHON NOHYAKU	0.002%	97.585%
6837	UOA DEVELOPMENT	0.002%	97.587%
6838	TECHNICOLOR	0.002%	97.588%
6839	POLYTEC HOLDING	0.002%	97.590%
6840	SANDEN CORP	0.002%	97.591%
6841	GODREJ CONSUMER	0.002%	97.593%
6842	TAIWAN SECOM	0.002%	97.594%
6843	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.596%
6844	ALGOMA CENTRAL	0.002%	97.597%
6845	TUBOS REUNIDOS	0.002%	97.599%
6846	SHIKOKU CHEMICA	0.002%	97.601%
6847	BLOOMAGE BIOTEC	0.002%	97.602%
6848	JSP CORP	0.002%	97.604%
6849	REGAL HOTELS IN	0.002%	97.605%
6850	PHOTO-ME INTERN	0.002%	97.607%
6851	LIPPO MALLS IN	0.002%	97.608%
6852	RELIANCE COMMUN	0.002%	97.610%
6853	BANCO DAVIVIEND	0.002%	97.611%
6854	POLA ORBIS HLDG	0.002%	97.613%
6855	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	97.614%
6856	NIPPON CARBON C	0.002%	97.616%
6857	HONGKONG&SHANG	0.002%	97.617%
6858	KESKO OYJ	0.002%	97.619%
6859	SCSK CORPORATIO	0.002%	97.620%
6860	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.622%
6861	PPC LTD	0.002%	97.624%
6862	RETAIL ESTATES	0.002%	97.625%
6863	CHINA SHANSHUI	0.002%	97.627%
6864	RIKEN CORP	0.002%	97.628%
6865	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.630%
6866	ADHI KARYA PERS	0.002%	97.631%
6867	SHORETEL INC COMMON STOCK USD.001	0.002%	97.633%
6868	YAMABIKO CORP	0.002%	97.634%
6869	NATIONAL GRID P	0.002%	97.636%
6870	AOI ELECTRONICS	0.002%	97.637%
6871	TAYCA CORP	0.002%	97.639%
6872	ALTERRA POWER C	0.002%	97.640%
6873	AIDA ENGINEERIN	0.002%	97.642%
6874	ST BARBARA MINE	0.002%	97.643%
6875	KINIK CO	0.002%	97.645%
6876	COWEN INC COMMON STOCK USD.01	0.002%	97.646%
6877	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.002%	97.648%
6878	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	97.649%
6879	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.651%
6880	GREATVIEW ASEPT	0.002%	97.652%
6881	NORITAKE CO	0.002%	97.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	EVA PRECISION I	0.002%	97.656%
6883	WEST MARINE INC COMMON STOCK USD.001	0.002%	97.657%
6884	PREMIER FOODS	0.002%	97.659%
6885	HOSOKAWA MICRON	0.002%	97.660%
6886	MAINSTREET EQUI	0.002%	97.662%
6887	SEASPAN CORP	0.002%	97.663%
6888	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.665%
6889	COMDIRECT BANK	0.002%	97.666%
6890	SDL PLC	0.002%	97.668%
6891	KOLON CORPORATI	0.002%	97.669%
6892	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.671%
6893	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.672%
6894	HARMONIC DRIVE	0.002%	97.674%
6895	SUPERVALU INC	0.002%	97.675%
6896	HIMART CO LTD	0.002%	97.677%
6897	PENDRAGON PLC	0.002%	97.678%
6898	MANITOU	0.002%	97.680%
6899	MCBRIDE PLC	0.002%	97.681%
6900	HAMAKYOREX CO L	0.002%	97.683%
6901	AMADA HOLDINGS	0.002%	97.684%
6902	BINCK NV	0.002%	97.686%
6903	EIGHTEENTH BANK	0.002%	97.687%
6904	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.689%
6905	VAUDOISE ASSURA	0.002%	97.690%
6906	D.A. CONSORTIUM	0.002%	97.692%
6907	XL AXIATA TBK P	0.002%	97.693%
6908	LG INTL CORP	0.002%	97.695%
6909	FUSO CHEMICAL C	0.002%	97.696%
6910	TOHO ZINC CO LT	0.002%	97.698%
6911	MERCURIES LIFE	0.002%	97.699%
6912	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.701%
6913	SREI INFRASTRUC	0.002%	97.702%
6914	NAMCHOW CHEMICA	0.001%	97.704%
6915	ZUMIEZ INC COMMON STOCK	0.001%	97.705%
6916	XIAMEN INTL POR	0.001%	97.707%
6917	GR ED L'ESPRESS	0.001%	97.708%
6918	KAGA ELECTRONIC	0.001%	97.710%
6919	CHEMRING GROUP	0.001%	97.711%
6920	KOREA GAS CORP	0.001%	97.713%
6921	MAYNE PHARMA GR	0.001%	97.714%
6922	AKKA TECHNOLOGI	0.001%	97.716%
6923	BACHEM HLD AG-B	0.001%	97.717%
6924	KURODA ELECTRIC	0.001%	97.719%
6925	FORMULA SYST(19	0.001%	97.720%
6926	CREDIT CORP GRO	0.001%	97.722%
6927	SUNGWOO HITECH	0.001%	97.723%
6928	MODEC INC	0.001%	97.725%
6929	ZAKL AZOT W	0.001%	97.726%
6930	PHOENIX MECANO	0.001%	97.728%
6931	HOKUTO CORP	0.001%	97.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	EIS ECZACIBASI	0.001%	97.731%
6933	ELIS SA	0.001%	97.732%
6934	PC DEPOT CORP	0.001%	97.734%
6935	PLENUS CO	0.001%	97.735%
6936	OITA BANK	0.001%	97.737%
6937	SIRTEX MEDICAL	0.001%	97.738%
6938	HARBIN POWER EQ	0.001%	97.740%
6939	FANTASIA HOLDIN	0.001%	97.741%
6940	DEVRO	0.001%	97.743%
6941	ALUPAR INVEST S	0.001%	97.744%
6942	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.746%
6943	BELC CO LTD	0.001%	97.747%
6944	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.749%
6945	DAEHAN FLOUR MI	0.001%	97.750%
6946	KOWLOON DEVMT	0.001%	97.752%
6947	FUJI KYUKO CO L	0.001%	97.753%
6948	COAL INDIA LTD	0.001%	97.755%
6949	PROLOGIS PROPER	0.001%	97.756%
6950	GENMAB A/S	0.001%	97.757%
6951	UKC HOLDINGS CO	0.001%	97.759%
6952	LT GROUP INC	0.001%	97.760%
6953	RESOLUTE FOREST	0.001%	97.762%
6954	HANMI PHARM CO	0.001%	97.763%
6955	CLEARWATER SEAF	0.001%	97.765%
6956	SIMMTECH CO LTD	0.001%	97.766%
6957	HORNBAACH BAUMAR	0.001%	97.768%
6958	AFFICHAGE HOLDI	0.001%	97.769%
6959	REZIDOR HOTEL G	0.001%	97.771%
6960	OBIC	0.001%	97.772%
6961	TRENCOR	0.001%	97.774%
6962	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	97.775%
6963	UNILEVER INDONE	0.001%	97.777%
6964	HO BEE INVESTME	0.001%	97.778%
6965	MITANI CORP	0.001%	97.780%
6966	SIGURD MICROELE	0.001%	97.781%
6967	STOLT-NIELSEN L	0.001%	97.782%
6968	STEF-TFE NEW	0.001%	97.784%
6969	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.785%
6970	LOTTE FOOD CO	0.001%	97.787%
6971	SINTEX PLASTICS	0.001%	97.788%
6972	MACATAWA BANK CORP COMMON STOCK	0.001%	97.790%
6973	NICHII GAKKAN C	0.001%	97.791%
6974	MITSUBISHI PENC	0.001%	97.793%
6975	BEIJER ALMA AB	0.001%	97.794%
6976	H&R GMBH & CO K	0.001%	97.796%
6977	ROBINSONS RETAI	0.001%	97.797%
6978	FIRST REIT	0.001%	97.799%
6979	CENT PATTANA PU	0.001%	97.800%
6980	FINANCIAL PRODU	0.001%	97.801%
6981	FBD HLDGS	0.001%	97.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.804%
6983	GREEN CROSS HLD	0.001%	97.806%
6984	GOLDSUN DEV/CON	0.001%	97.807%
6985	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.809%
6986	XINJIANG GOLDWI	0.001%	97.810%
6987	COLBUN S.A.	0.001%	97.812%
6988	COSMOS PHARMACE	0.001%	97.813%
6989	INFOCOM CORP	0.001%	97.815%
6990	SAMYANG CORP	0.001%	97.816%
6991	FURUKAWA CO	0.001%	97.817%
6992	HYUNDAI HOME SH	0.001%	97.819%
6993	BREVILLE GROUP	0.001%	97.820%
6994	ENTERCOM COMMUN	0.001%	97.822%
6995	LIU CHONG HING	0.001%	97.823%
6996	SOLOR A/S	0.001%	97.825%
6997	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.826%
6998	GPO FIN INTERAC	0.001%	97.828%
6999	FARGLORY LAND D	0.001%	97.829%
7000	ELETRORBRAS PREF	0.001%	97.830%
7001	CGN POWER CO LT	0.001%	97.832%
7002	G&L BEIJER AB B	0.001%	97.833%
7003	CAPITAL ONE BAN	0.001%	97.835%
7004	DUNI AB	0.001%	97.836%
7005	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.838%
7006	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	97.839%
7007	AIMIA INC	0.001%	97.840%
7008	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.842%
7009	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	97.843%
7010	ACHILLES CORP	0.001%	97.845%
7011	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.846%
7012	ULTRA TECH CEMC	0.001%	97.848%
7013	FISSION URANIUM	0.001%	97.849%
7014	DAIKI ALUMINIUM	0.001%	97.851%
7015	CIA ENERGETICA	0.001%	97.852%
7016	ALBIS CO LTD	0.001%	97.853%
7017	LIFE CORPORATIO	0.001%	97.855%
7018	DAI NIPPON TORY	0.001%	97.856%
7019	BIOGAIA AB	0.001%	97.858%
7020	CEMEX LATAM HLD	0.001%	97.859%
7021	ASTRA AGRO LEST	0.001%	97.861%
7022	AIXTRON AG	0.001%	97.862%
7023	MAX CO	0.001%	97.863%
7024	GMR INFRASTRUCT	0.001%	97.865%
7025	CTCI CORP	0.001%	97.866%
7026	CHINA GREENLAND	0.001%	97.868%
7027	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	97.869%
7028	RELIANCE ENERGY	0.001%	97.871%
7029	CHINA MANMADE F	0.001%	97.872%
7030	AJANTA PHARMA	0.001%	97.873%
7031	RAFFLES MEDICAL	0.001%	97.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TV TOKYO HLDG C	0.001%	97.876%
7033	GIGA SOLAR MAT	0.001%	97.878%
7034	FERROTEC CORP	0.001%	97.879%
7035	CHINA SINGYES S	0.001%	97.880%
7036	HARASHIN CO LTD	0.001%	97.882%
7037	TENMA CORPORATI	0.001%	97.883%
7038	SL CORP	0.001%	97.885%
7039	PETRONAS DAGANG	0.001%	97.886%
7040	OPERA SOFTWARE	0.001%	97.888%
7041	CHINA AEROSPACE	0.001%	97.889%
7042	ADVTECH LTD	0.001%	97.890%
7043	ASKUL	0.001%	97.892%
7044	OBEROI REALTY L	0.001%	97.893%
7045	CHINA NATIONAL	0.001%	97.895%
7046	SMS CO LTD	0.001%	97.896%
7047	DALI FOODS GROU	0.001%	97.897%
7048	DAIHO CONSTRUCT	0.001%	97.899%
7049	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.900%
7050	VST HLDGS	0.001%	97.902%
7051	LONMIN PLC	0.001%	97.903%
7052	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	97.905%
7053	SINGAPORE FINAN	0.001%	97.906%
7054	INABA DENKISANG	0.001%	97.907%
7055	LI NING CO. LTD	0.001%	97.909%
7056	SSANGYONG CEMEN	0.001%	97.910%
7057	YOSHINOYA D&C C	0.001%	97.912%
7058	NOVA MEASURING	0.001%	97.913%
7059	TOYO KANETSU KK	0.001%	97.914%
7060	GREATEK ELECTRO	0.001%	97.916%
7061	FLYTECH TECHNOL	0.001%	97.917%
7062	NTT URBAN DEVEL	0.001%	97.919%
7063	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	97.920%
7064	SUESS MICRO TEC	0.001%	97.921%
7065	BAOZUN INC SPN ADR ADR USD.0001	0.001%	97.923%
7066	SBS HOLDINGS IN	0.001%	97.924%
7067	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.926%
7068	KOC HOLDING AS	0.001%	97.927%
7069	WEST BANCORPORATION COMMON STOCK	0.001%	97.928%
7070	W-SCOPE CO	0.001%	97.930%
7071	RIPLEY CORP SA	0.001%	97.931%
7072	KOTOBUKI SPIRIT	0.001%	97.933%
7073	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	97.934%
7074	BENEFIT ONE INC	0.001%	97.935%
7075	SUMIDA ELECTRIC	0.001%	97.937%
7076	WILH. WILHELMSE	0.001%	97.938%
7077	BK OF SAGA	0.001%	97.940%
7078	EL PUERTO DE LI	0.001%	97.941%
7079	COVENANT TRANSP	0.001%	97.942%
7080	BELL AG - REG	0.001%	97.944%
7081	CORFICOLOMBIANA	0.001%	97.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	PALFINGER AG	0.001%	97.947%
7083	EZION HOLDINGS	0.001%	97.948%
7084	MGM CHINA HLDGS	0.001%	97.949%
7085	TEAM INC	0.001%	97.951%
7086	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.952%
7087	FACC AG	0.001%	97.954%
7088	ATRIUM LJUNGBER	0.001%	97.955%
7089	TOKAI CORP/GIFU	0.001%	97.956%
7090	EVEN CONSTRUCTO	0.001%	97.958%
7091	UNITED INTL ENT	0.001%	97.959%
7092	SANGETSU CO	0.001%	97.961%
7093	NOVELION THERAP	0.001%	97.962%
7094	ALE PROPERTY TR	0.001%	97.963%
7095	JAMMU & KASHMIR	0.001%	97.965%
7096	NESTLE INDIA	0.001%	97.966%
7097	CT REAL ESTATE	0.001%	97.968%
7098	OPTO TECH CORPN	0.001%	97.969%
7099	CELLCOM ISRAEL	0.001%	97.970%
7100	HIBIYA ENGINEER	0.001%	97.972%
7101	SUPER-SOL	0.001%	97.973%
7102	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	97.974%
7103	SHANDONG CHENMI	0.001%	97.976%
7104	GUANGSHEN RAILW	0.001%	97.977%
7105	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.979%
7106	BRUNEL INTL	0.001%	97.980%
7107	METAWATER CO LT	0.001%	97.981%
7108	CHOICE PROPERTI	0.001%	97.983%
7109	HOLY STONE ENTE	0.001%	97.984%
7110	LAR ESPANA REAL	0.001%	97.986%
7111	AUSTRIA TECHNOL	0.001%	97.987%
7112	BULTEN AB	0.001%	97.988%
7113	REDES ENERGETIC	0.001%	97.990%
7114	ATUL LTD	0.001%	97.991%
7115	M DIAS BRANCO S	0.001%	97.992%
7116	KVAERNER ASA	0.001%	97.994%
7117	PRADA SPA	0.001%	97.995%
7118	CHAROEN POKPHAN	0.001%	97.997%
7119	CHOLAMANDALAM I	0.001%	97.998%
7120	MEDY-TOX INC	0.001%	97.999%
7121	SP SETIA	0.001%	98.001%
7122	CROCS INC COMMON STOCK USD.001	0.001%	98.002%
7123	MK ELECTRON	0.001%	98.004%
7124	ECHO GLOBAL LOG	0.001%	98.005%
7125	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.006%
7126	MORGAN SINDALL	0.001%	98.008%
7127	GURUNAVI INC	0.001%	98.009%
7128	TYC BROTHER IND	0.001%	98.010%
7129	DNO INTERNATIONAL	0.001%	98.012%
7130	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.013%
7131	CHUBU SHIRYO CO	0.001%	98.015%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	NVE CORP	0.001%	98.016%
7133	BUKIT SEMBAWNG	0.001%	98.017%
7134	TOSEI CORP	0.001%	98.019%
7135	MANDALAY RESOUR	0.001%	98.020%
7136	PEARSON STK	0.001%	98.021%
7137	DR.CI:LABO CO L	0.001%	98.023%
7138	MOTA ENGL SGPS	0.001%	98.024%
7139	IP GROUP	0.001%	98.025%
7140	KRBL LTD	0.001%	98.027%
7141	EMPEROR CAPITAL	0.001%	98.028%
7142	MATCH GROUP INC COMMON STOCK USD.001	0.001%	98.030%
7143	REFRESCO GROUP	0.001%	98.031%
7144	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.032%
7145	UNITIL CORP COMMON STOCK	0.001%	98.034%
7146	CHIMEI MATERIAL	0.001%	98.035%
7147	ALIO GOLD INC	0.001%	98.036%
7148	CHINA MAPLE LEA	0.001%	98.038%
7149	IRISH CONTINENT	0.001%	98.039%
7150	JAMCO COPORATIN	0.001%	98.040%
7151	KASAI KOGYO CO	0.001%	98.042%
7152	TOTETSU KOGYO C	0.001%	98.043%
7153	LIVZON PHARMACE	0.001%	98.045%
7154	CORPORATE TRAVE	0.001%	98.046%
7155	INFIGEN ENERGY	0.001%	98.047%
7156	SFA ENGINEERING	0.001%	98.049%
7157	WEYCO GROUP INC	0.001%	98.050%
7158	KAJARIA CERAMIC	0.001%	98.051%
7159	PARK ELECTROCHE	0.001%	98.053%
7160	COSCO HOLDINGS	0.001%	98.054%
7161	MURRAY & ROBERT	0.001%	98.055%
7162	RAMAYANA LESTAR	0.001%	98.057%
7163	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.058%
7164	DIRTT ENVIRONME	0.001%	98.059%
7165	FUJITSU KIDEN	0.001%	98.061%
7166	AMOTECH CO LTD	0.001%	98.062%
7167	CAPITAL® PRO	0.001%	98.063%
7168	ADVA AG	0.001%	98.065%
7169	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.066%
7170	PEMBANGUNAN P	0.001%	98.068%
7171	BAUER AG	0.001%	98.069%
7172	PROSPERITY REIT	0.001%	98.070%
7173	UNIVERSAL ENTER	0.001%	98.072%
7174	NITTETSU MINING	0.001%	98.073%
7175	UNIVERSAL MEDIC	0.001%	98.074%
7176	RANK GROUP PLC	0.001%	98.076%
7177	CAREER TECHNOLO	0.001%	98.077%
7178	DEXCOM INC COMMON STOCK USD.001	0.001%	98.078%
7179	TSUKISHIMA KIKA	0.001%	98.080%
7180	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.081%
7181	TEIKOKU SEN-I C	0.001%	98.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	WINMARK CORP COMMON STOCK	0.001%	98.084%
7183	KAMEI CORP	0.001%	98.085%
7184	NAMURA SHIPBUIL	0.001%	98.086%
7185	UNIBAIL-RODAMCO	0.001%	98.088%
7186	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.089%
7187	MCMILLAN SHAKES	0.001%	98.090%
7188	AKEBONO BRAKE I	0.001%	98.092%
7189	PHIBRO ANIMAL H	0.001%	98.093%
7190	HEINEKEN MALAYS	0.001%	98.094%
7191	TIBET WATER RES	0.001%	98.096%
7192	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.097%
7193	TAIFLEX SCIENTI	0.001%	98.098%
7194	GREAT EASTERN S	0.001%	98.100%
7195	FEDERAL CORP	0.001%	98.101%
7196	HIRATA TECHNICA	0.001%	98.102%
7197	CARD FACTORY PL	0.001%	98.104%
7198	BANK PEKAO	0.001%	98.105%
7199	ELETRORBRAS COMM	0.001%	98.106%
7200	DORIAN LPG LTD	0.001%	98.108%
7201	SPH REIT	0.001%	98.109%
7202	YAMAZEN CORPORA	0.001%	98.110%
7203	RIKEN VITAMIN C	0.001%	98.112%
7204	INFOMART CORP	0.001%	98.113%
7205	SCANDI STANDARD	0.001%	98.114%
7206	MIDAS HLDGS	0.001%	98.116%
7207	MAIRE TECNIMONT	0.001%	98.117%
7208	WIZZ AIR HOLDIN	0.001%	98.118%
7209	CERVECEIAS UNI	0.001%	98.120%
7210	GERDAU SA	0.001%	98.121%
7211	VERA BRADLEY INC COMMON STOCK	0.001%	98.122%
7212	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.124%
7213	BRUNELLO CUCINE	0.001%	98.125%
7214	SUMMIT INDUSTRI	0.001%	98.126%
7215	TATA COMMUNICAT	0.001%	98.128%
7216	NICHIDEN CORP	0.001%	98.129%
7217	FUJIBO HOLDINGS	0.001%	98.130%
7218	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.132%
7219	LIGHT S.A.	0.001%	98.133%
7220	HOTAI MOTOR CO	0.001%	98.134%
7221	HURCO COMPANIES INC COMMON STOCK	0.001%	98.136%
7222	GUJARAT STATE F	0.001%	98.137%
7223	TT ELECTRONICS	0.001%	98.138%
7224	PARIS ORLEANS S	0.001%	98.140%
7225	HOTELES CITY EX	0.001%	98.141%
7226	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.142%
7227	TAMRON CO LTD	0.001%	98.144%
7228	TOA CORP	0.001%	98.145%
7229	HUADIAN POWER I	0.001%	98.146%
7230	ROLAND DG CORP	0.001%	98.147%
7231	UMH PROP INC	0.001%	98.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	CRAFT BREWERS A	0.001%	98.150%
7233	CAVERION CORP	0.001%	98.151%
7234	PKP CARGO SA	0.001%	98.153%
7235	TOWA CORP	0.001%	98.154%
7236	HANON SYSTEMS	0.001%	98.155%
7237	JEOL	0.001%	98.157%
7238	NOJIMA CORP	0.001%	98.158%
7239	RETAIL FOOD GRO	0.001%	98.159%
7240	CUTERA INC COMMON STOCK USD.001	0.001%	98.161%
7241	GENESIS ENERGY	0.001%	98.162%
7242	INTERNATIONAL M	0.001%	98.163%
7243	NISHIMATSUYA CH	0.001%	98.164%
7244	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.166%
7245	OKABE CO	0.001%	98.167%
7246	AP THAILAND PCL	0.001%	98.168%
7247	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.170%
7248	SANSHIN ELECTRO	0.001%	98.171%
7249	ATRIUM EUROPEAN	0.001%	98.172%
7250	NISSIN CORP	0.001%	98.174%
7251	ALTICE NV	0.001%	98.175%
7252	ACE HARDWARE IN	0.001%	98.176%
7253	BANGKOK DUSIT M	0.001%	98.178%
7254	QSC AG	0.001%	98.179%
7255	MEDICLINIC INTE	0.001%	98.180%
7256	NIDEC CORPORATI	0.001%	98.181%
7257	FAGRON	0.001%	98.183%
7258	RMP ENERGY INC	0.001%	98.184%
7259	HUANENG POWER I	0.001%	98.185%
7260	TRANS COSMOS	0.001%	98.187%
7261	BURKHALTER HOLD	0.001%	98.188%
7262	DIRECIONAL ENGE	0.001%	98.189%
7263	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.191%
7264	WELCIA HOLDINGS	0.001%	98.192%
7265	SWORD GROUP	0.001%	98.193%
7266	SOGEFI	0.001%	98.194%
7267	DAIRY FARM INTL	0.001%	98.196%
7268	GUOCOLAND LTD	0.001%	98.197%
7269	FORD OTOSAN	0.001%	98.198%
7270	ALPIQ HOLDING A	0.001%	98.200%
7271	PARCO CO	0.001%	98.201%
7272	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.202%
7273	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.204%
7274	WINCANTON	0.001%	98.205%
7275	ARATA CORP	0.001%	98.206%
7276	LINX SA	0.001%	98.207%
7277	AISAN INDUSTRY	0.001%	98.209%
7278	HYUNDAI DS,OLD	0.001%	98.210%
7279	GREAT EASTERN H	0.001%	98.211%
7280	TONG YANG CEMEN	0.001%	98.213%
7281	KYOEI STEEL LTD	0.001%	98.214%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.215%
7283	ENERGISA SA	0.001%	98.216%
7284	HANNSTOUCH SOLU	0.001%	98.218%
7285	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.219%
7286	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.001%	98.220%
7287	MOBILEONE LTD.	0.001%	98.222%
7288	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.223%
7289	DISCO CORPORATI	0.001%	98.224%
7290	DEVELOPMENT SEC	0.001%	98.225%
7291	SK TELECOM ADR	0.001%	98.227%
7292	HANWHA SECS	0.001%	98.228%
7293	CENTRAL CHINA S	0.001%	98.229%
7294	STARZEN CO LTD	0.001%	98.231%
7295	SONG WON IND	0.001%	98.232%
7296	EUROPAC PAPELES	0.001%	98.233%
7297	THAI VEGETABLE	0.001%	98.234%
7298	KEPPEL INFRASTR	0.001%	98.236%
7299	IRON FORCE INDU	0.001%	98.237%
7300	CONCENTRADORA	0.001%	98.238%
7301	DAISO CO	0.001%	98.240%
7302	AKR CORPORINDO	0.001%	98.241%
7303	KT SKYLIFE CO L	0.001%	98.242%
7304	YURTEC CORPORAT	0.001%	98.243%
7305	MEC COMPANY LTD	0.001%	98.245%
7306	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.246%
7307	SANYANG INDUSTR	0.001%	98.247%
7308	STABILUS SA	0.001%	98.248%
7309	mitsui soko co	0.001%	98.250%
7310	RED STAR MACALL	0.001%	98.251%
7311	DOUTOR NICHIREs	0.001%	98.252%
7312	CALIDA HLDG	0.001%	98.254%
7313	ENERCHINA HOLDI	0.001%	98.255%
7314	BTB REAL ESTATE	0.001%	98.256%
7315	GOLD CIRCUIT EL	0.001%	98.257%
7316	COROMANDEL INTL	0.001%	98.259%
7317	ALLIED PROPRTI	0.001%	98.260%
7318	EUROMONEY INST	0.001%	98.261%
7319	SCHOELLER BLECK	0.001%	98.262%
7320	F-TECH INC	0.001%	98.264%
7321	HAPPINET CORP	0.001%	98.265%
7322	XTEP INTERNATIO	0.001%	98.266%
7323	MINATO BANK	0.001%	98.267%
7324	ENPLAS CORP	0.001%	98.269%
7325	EMPRESA NACIONA	0.001%	98.270%
7326	CSI PROPERTIES	0.001%	98.271%
7327	CAPE	0.001%	98.273%
7328	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.274%
7329	NORDIC SEMICOND	0.001%	98.275%
7330	TEKFEN HOLDING	0.001%	98.276%
7331	DAIICHI JITSUGY	0.001%	98.278%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	CHINESE ESTATES	0.001%	98.279%
7333	TRONC INC COMMON STOCK USD.01	0.001%	98.280%
7334	RVH INC	0.001%	98.281%
7335	HANWHA NON-LIFE	0.001%	98.283%
7336	KAVERI SEED CO	0.001%	98.284%
7337	TAI CHEUNG HLDG	0.001%	98.285%
7338	SINOFERT HOLDIN	0.001%	98.286%
7339	SHINSHO CORP	0.001%	98.288%
7340	BES ENGINEERING	0.001%	98.289%
7341	VAISALA	0.001%	98.290%
7342	INTERSERVE PLC	0.001%	98.291%
7343	SAGAX AB	0.001%	98.293%
7344	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.294%
7345	CENTURY TEXT &	0.001%	98.295%
7346	GLORIA MATERIAL	0.001%	98.297%
7347	MALAYSIA MINING	0.001%	98.298%
7348	SEIKA CORP	0.001%	98.299%
7349	NISSHIN SEIFUN	0.001%	98.300%
7350	SELECT HARVESTS	0.001%	98.302%
7351	TOX FREE SOLUTI	0.001%	98.303%
7352	HMC INVESTMENT	0.001%	98.304%
7353	LEXTAR ELECTRON	0.001%	98.305%
7354	BOSCH LTD	0.001%	98.307%
7355	CCC SA	0.001%	98.308%
7356	DSP GROUP INC	0.001%	98.309%
7357	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.310%
7358	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.312%
7359	361 DEGREES INT	0.001%	98.313%
7360	KATAKURA INDS	0.001%	98.314%
7361	SHW AG	0.001%	98.315%
7362	SUNDARAM FINANC	0.001%	98.317%
7363	ACCORDIA GOLF T	0.001%	98.318%
7364	PROCTOR&GAMBLE	0.001%	98.319%
7365	STAR MICRONICS	0.001%	98.320%
7366	FLEXIGROUP LIMI	0.001%	98.322%
7367	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.323%
7368	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.324%
7369	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.325%
7370	CHINA SHENGMU O	0.001%	98.327%
7371	SILICONWARE PRE	0.001%	98.328%
7372	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.329%
7373	ARROWHEAD PROR	0.001%	98.330%
7374	VITAL KSK HOLDI	0.001%	98.331%
7375	RENEWABLE ENERG	0.001%	98.333%
7376	NATIONAL STORAG	0.001%	98.334%
7377	GRUPO AEROMEXIC	0.001%	98.335%
7378	NORITSU KOKI CO	0.001%	98.336%
7379	CHINA WATER AFF	0.001%	98.338%
7380	ZEHNDER GROUP A	0.001%	98.339%
7381	VINA CONCHA Y T	0.001%	98.340%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	SAKAI CHEMICAL	0.001%	98.341%
7383	BANK COOP AG	0.001%	98.343%
7384	ANANDA DEVELOPM	0.001%	98.344%
7385	DRAEGERWERK KGA	0.001%	98.345%
7386	LAND MARK OPTOE	0.001%	98.346%
7387	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.348%
7388	AKSA AKRILIK KI	0.001%	98.349%
7389	ORACLE FIN SERV	0.001%	98.350%
7390	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.351%
7391	AYGAZ	0.001%	98.353%
7392	CARILLION	0.001%	98.354%
7393	KJB FINANCIAL G	0.001%	98.355%
7394	SUNNINGDALE TEC	0.001%	98.356%
7395	SHINDENGEN ELEC	0.001%	98.358%
7396	YAKULT HONSHA C	0.001%	98.359%
7397	AEON FANTASY CO	0.001%	98.360%
7398	QAD INC A COMMON STOCK	0.001%	98.361%
7399	MERIDIAN ENERGY	0.001%	98.362%
7400	REDCO PROPRTIE	0.001%	98.364%
7401	GULLIVER INTERN	0.001%	98.365%
7402	ADDTECH AB B SH	0.001%	98.366%
7403	PHOENIX HLDGS L	0.001%	98.367%
7404	CENTURIA INDUST	0.001%	98.369%
7405	T-GAIA CORP	0.001%	98.370%
7406	GRUPO FAMSA SA	0.001%	98.371%
7407	PSG GROUP LTD	0.001%	98.372%
7408	FREEMAN FINANCI	0.001%	98.374%
7409	MAGNESITA REFRA	0.001%	98.375%
7410	TAKASAGO THML E	0.001%	98.376%
7411	HENGDELI HOLDIN	0.001%	98.377%
7412	FINOLEX CABLES	0.001%	98.378%
7413	TAKARA LEBEN CO	0.001%	98.380%
7414	SHINKO PLANTECH	0.001%	98.381%
7415	DONG-A SOCIO	0.001%	98.382%
7416	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.383%
7417	AICHI CORPORATI	0.001%	98.385%
7418	KOREA KOLMAR CO	0.001%	98.386%
7419	DAIWA INDUSTRIE	0.001%	98.387%
7420	ROBERT WALTERS	0.001%	98.388%
7421	SANKYO TATEYAMA	0.001%	98.389%
7422	SMK CORP	0.001%	98.391%
7423	SHIMIZU BANK	0.001%	98.392%
7424	NEWOCEAN ENERGY	0.001%	98.393%
7425	CHINA RESOURCES	0.001%	98.394%
7426	GLORIOUS PROPER	0.001%	98.395%
7427	IDORSIA LTD	0.001%	98.397%
7428	MACQUARIE ATLAS	0.001%	98.398%
7429	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.399%
7430	KUSURI NO AOKI	0.001%	98.400%
7431	NEUROCRINE BIOS	0.001%	98.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	NICE INFORMATIO	0.001%	98.403%
7433	CESC	0.001%	98.404%
7434	GCL NEW ENERGY	0.001%	98.405%
7435	TONG HSING ELEC	0.001%	98.406%
7436	ALAM SUTERA REA	0.001%	98.408%
7437	MINISTOP CO	0.001%	98.409%
7438	SAMTY CO.LTD.	0.001%	98.410%
7439	JAHWA ELECTRONI	0.001%	98.411%
7440	YANGTZE OPT FIB	0.001%	98.412%
7441	WILLDAN GROUP I	0.001%	98.414%
7442	DONGJIANG ENVIR	0.001%	98.415%
7443	POU SHENG INTL	0.001%	98.416%
7444	GREAT LAKES DRE	0.001%	98.417%
7445	ONE LIBERTY PRO	0.001%	98.418%
7446	FORMOSA LABORAT	0.001%	98.420%
7447	CHINA WATER IND	0.001%	98.421%
7448	ESSO(FRANCAISE)	0.001%	98.422%
7449	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.423%
7450	MEARS GROUP PLC	0.001%	98.424%
7451	ANDHRA BANK	0.001%	98.426%
7452	EMLAK KONUT GYO	0.001%	98.427%
7453	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.428%
7454	SHANGHAI FOSUN	0.001%	98.429%
7455	KANSAI URBAN BA	0.001%	98.430%
7456	WARABEYA NICHIIY	0.001%	98.432%
7457	JIH SUN FINANCI	0.001%	98.433%
7458	DAE DUCK ELECTR	0.001%	98.434%
7459	TOLI CORP	0.001%	98.435%
7460	SAKAI HEAVY IND	0.001%	98.436%
7461	KONISHI CO LTD	0.001%	98.438%
7462	KOHNAN SHOJI	0.001%	98.439%
7463	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.440%
7464	SCATEC SOLAR AS	0.001%	98.441%
7465	CHINA SUNTIEN G	0.001%	98.442%
7466	INGENIA COMMUNI	0.001%	98.444%
7467	CROMPTON GREAVE	0.001%	98.445%
7468	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.446%
7469	TOBISHIMA CORP	0.001%	98.447%
7470	G-RESOURCES GP	0.001%	98.448%
7471	RECTICEL	0.001%	98.449%
7472	KAWADA TECHNOLO	0.001%	98.451%
7473	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.452%
7474	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.453%
7475	VIRTUS HEALTH L	0.001%	98.454%
7476	GLOBERIDE INC	0.001%	98.455%
7477	ONE HOSPITALITY	0.001%	98.457%
7478	PETRONAS GAS	0.001%	98.458%
7479	JINLI GROUP HOL	0.001%	98.459%
7480	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.460%
7481	KENTUCKY FRIED	0.001%	98.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	GMO PAYMENT GAT	0.001%	98.462%
7483	IGB REAL ESTATE	0.001%	98.464%
7484	MENORA MIVTACHI	0.001%	98.465%
7485	SHINOKEN GROUP	0.001%	98.466%
7486	CHINA OIL & GAS	0.001%	98.467%
7487	SHINNIHON CORP	0.001%	98.468%
7488	LANDING INTL DE	0.001%	98.469%
7489	STOCKMANN OYJ A	0.001%	98.471%
7490	SYNERGIE	0.001%	98.472%
7491	SPIRE HEALTHCAR	0.001%	98.473%
7492	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.474%
7493	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.475%
7494	RYOSHOKU LTD	0.001%	98.477%
7495	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.478%
7496	HANSOL LCD INC	0.001%	98.479%
7497	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.480%
7498	SURMODICS INC COMMON STOCK USD.05	0.001%	98.481%
7499	DIVI'S LABORATO	0.001%	98.482%
7500	HOCHIKI CORPORA	0.001%	98.484%
7501	ALPEN CO LTD	0.001%	98.485%
7502	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.486%
7503	ASCENDAS HOSPIT	0.001%	98.487%
7504	FUDO CONSTRUCTI	0.001%	98.488%
7505	SCHRODER REAL E	0.001%	98.489%
7506	ASSET MANAGERS	0.001%	98.491%
7507	TIGA PILAR SEJA	0.001%	98.492%
7508	WCT HOLDINGS BH	0.001%	98.493%
7509	KONTRON AG	0.001%	98.494%
7510	HNZ GROUP INC	0.001%	98.495%
7511	PARTRON CO LTD	0.001%	98.496%
7512	TIPP24 SE	0.001%	98.498%
7513	DAITO PHARM	0.001%	98.499%
7514	MELISRON LTD	0.001%	98.500%
7515	POLARIS INFRAS	0.001%	98.501%
7516	MANILA ELECTRIC	0.001%	98.502%
7517	ALMIRALL SA	0.001%	98.503%
7518	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.505%
7519	SAKAI MOVING SE	0.001%	98.506%
7520	LOJAS AMERICANA	0.001%	98.507%
7521	MACAU LEGEND DE	0.001%	98.508%
7522	WEIQIAO TEXTILE	0.001%	98.509%
7523	BOUSTEAD HLDGS	0.001%	98.510%
7524	SAFILO GROUP SP	0.001%	98.511%
7525	SPCG	0.001%	98.513%
7526	SAS AB	0.001%	98.514%
7527	TORIDOLL CORPOR	0.001%	98.515%
7528	TOENEC CORP	0.001%	98.516%
7529	GRIEG SEAFOOD A	0.001%	98.517%
7530	KPJ HEALTHCARE	0.001%	98.518%
7531	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	WONIK IPS CO LT	0.001%	98.521%
7533	DAI-CHI SEIKO	0.001%	98.522%
7534	STS SEMICONDUCT	0.001%	98.523%
7535	HUONS CO LTD	0.001%	98.524%
7536	ZAGG INC COMMON STOCK USD.001	0.001%	98.525%
7537	STHREE	0.001%	98.526%
7538	SEIKITOKYU KOGY	0.001%	98.528%
7539	GREIF INC CL B COMMON STOCK	0.001%	98.529%
7540	CHONG HONG CONS	0.001%	98.530%
7541	LEWIS GROUP LTD	0.001%	98.531%
7542	NAN KANG RUBB T	0.001%	98.532%
7543	ESSENTIAL ENERG	0.001%	98.533%
7544	ADITYA BIRLA CA	0.001%	98.535%
7545	FUJIMORI KOGYO	0.001%	98.536%
7546	5N PLUS INC.	0.001%	98.537%
7547	SRI REJEKI ISMA	0.001%	98.538%
7548	PETS AT HOME GR	0.001%	98.539%
7549	RIGNET INC COMMON STOCK USD.001	0.001%	98.540%
7550	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.541%
7551	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.543%
7552	HEARTLAND NEW Z	0.001%	98.544%
7553	ELECOM CO LTD	0.001%	98.545%
7554	MIRAMAR HTEL &	0.001%	98.546%
7555	SIAM COMMERCIAL	0.001%	98.547%
7556	PARTNER COMMUNI	0.001%	98.548%
7557	GUANGDONG NAN Y	0.001%	98.549%
7558	TAEKWANG IND CO	0.001%	98.551%
7559	RELIGARE HEALTH	0.001%	98.552%
7560	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.553%
7561	TSURUMI MFG CO	0.001%	98.554%
7562	CITY OFFICE REI	0.001%	98.555%
7563	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.556%
7564	BLACKMORES LTD	0.001%	98.557%
7565	PLASTIVALOIRE	0.001%	98.559%
7566	ASIA VITAL COMP	0.001%	98.560%
7567	HIDAY HIDAKA CO	0.001%	98.561%
7568	TAKAMATSU CONS	0.001%	98.562%
7569	EVS BROADCAST E	0.001%	98.563%
7570	CMC MAGNETICS C	0.001%	98.564%
7571	IMMOBILIARE GRA	0.001%	98.565%
7572	MALAYSIAN RES C	0.001%	98.566%
7573	XXENTRIA TECHNO	0.001%	98.568%
7574	Minerva SA	0.001%	98.569%
7575	INTERNATIONAL S	0.001%	98.570%
7576	ALTRI SGPS S.A.	0.001%	98.571%
7577	AA PLC	0.001%	98.572%
7578	EKOVEST BHD	0.001%	98.573%
7579	ECO WORLD DEVL	0.001%	98.574%
7580	TECHTARGET COMMON STOCK USD.001	0.001%	98.575%
7581	BANK JABAR BANT	0.001%	98.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.578%
7583	HAN JIN TRANSP	0.001%	98.579%
7584	RYOYO ELECTRO C	0.001%	98.580%
7585	AGRITRADE RESOU	0.001%	98.581%
7586	KOBAYASHI PHARM	0.001%	98.582%
7587	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.583%
7588	CHINA HUIYUAN J	0.001%	98.584%
7589	D-LINK	0.001%	98.586%
7590	TOKUSHU TOKAI H	0.001%	98.587%
7591	FRED'S INC	0.001%	98.588%
7592	NIPPON PISTON R	0.001%	98.589%
7593	FAR EAST HOSPIT	0.001%	98.590%
7594	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.591%
7595	SOCIEDAD MATRIZ	0.001%	98.592%
7596	CHINA SHIPPING	0.001%	98.593%
7597	ORIENTAL HLDGS	0.001%	98.595%
7598	RAYMOND LTD	0.001%	98.596%
7599	HOTEL SHILLA	0.001%	98.597%
7600	CHUNG HSIN ELEC	0.001%	98.598%
7601	ANGLO PACIFIC G	0.001%	98.599%
7602	FIRST GEN CORPO	0.001%	98.600%
7603	PTT PUBLIC COMP	0.001%	98.601%
7604	NETIA SA	0.001%	98.602%
7605	BEIJING NORTH S	0.001%	98.604%
7606	NIEN HSING TEXT	0.001%	98.605%
7607	UMW HLDGS BERHA	0.001%	98.606%
7608	FIDEA HOLDINGS	0.001%	98.607%
7609	FILINVEST LAND	0.001%	98.608%
7610	SALA CORPORATIO	0.001%	98.609%
7611	DASSAULT AVIATI	0.001%	98.610%
7612	CIMC ENRIC HOLD	0.001%	98.611%
7613	CAMBRIDGE INDUS	0.001%	98.612%
7614	MOMO INC SPON ADR ADR USD.0001	0.001%	98.614%
7615	DAWNRAYS PHARMS	0.001%	98.615%
7616	SPEEDY HIRE PLC	0.001%	98.616%
7617	SILVER LAKE RES	0.001%	98.617%
7618	SIA REIT INC	0.001%	98.618%
7619	KIKKOMAN CORP	0.001%	98.619%
7620	MASISA SA	0.001%	98.620%
7621	DEPO AUTO PARTS	0.001%	98.621%
7622	BORYSZEW SA	0.001%	98.622%
7623	SIPEF(PLANT FIN	0.001%	98.624%
7624	ASCOPIAVE SPA	0.001%	98.625%
7625	FOLKESTONE EDU	0.001%	98.626%
7626	HYUNDAI ELEVATO	0.001%	98.627%
7627	FREIGHTCAR AMER	0.001%	98.628%
7628	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.629%
7629	COMPAGNIE DES A	0.001%	98.630%
7630	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.631%
7631	TOCHIGI BANK	0.001%	98.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	YOUNGONE CORP	0.001%	98.633%
7633	GL EVENTS	0.001%	98.635%
7634	DABUR INDIA LTD	0.001%	98.636%
7635	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.637%
7636	IMAGINATION TEC	0.001%	98.638%
7637	INOVALIS REAL E	0.001%	98.639%
7638	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.640%
7639	SANSIRI PUBLIC	0.001%	98.641%
7640	S1 CORP	0.001%	98.642%
7641	ORACLE CORP JAP	0.001%	98.643%
7642	WYNN MACAU LTD	0.001%	98.644%
7643	NIPPON YUSOKI C	0.001%	98.646%
7644	GLAXOSMITHKLINE	0.001%	98.647%
7645	MUNKSJO OYJ	0.001%	98.648%
7646	SHENG SIONG GRO	0.001%	98.649%
7647	BITTIUM OYJ	0.001%	98.650%
7648	BKW ENERGIE AG	0.001%	98.651%
7649	ANTENA 3 DE TEL	0.001%	98.652%
7650	DIP CORPORATION	0.001%	98.653%
7651	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.654%
7652	TESCO CORP	0.001%	98.655%
7653	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.656%
7654	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.658%
7655	YOROZU CORP	0.001%	98.659%
7656	MAGNITOGORS-SPO	0.001%	98.660%
7657	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.661%
7658	WIRECARD AG	0.001%	98.662%
7659	KAMEDA SEIKA CO	0.001%	98.663%
7660	BELLE CORPORATI	0.001%	98.664%
7661	KOZA ANADOLU ME	0.001%	98.665%
7662	INTERSHOP HOLDI	0.001%	98.666%
7663	NITTOKU ENG CO	0.001%	98.667%
7664	SOLIUM CAPITAL	0.001%	98.668%
7665	RINNAI CORP	0.001%	98.669%
7666	ANICOM HOLDINGS	0.001%	98.671%
7667	ARB CORP LTD	0.001%	98.672%
7668	RIDLEY CORP LTD	0.001%	98.673%
7669	HELLENIC EXCH H	0.001%	98.674%
7670	MARUWA CO LTD	0.001%	98.675%
7671	YEONG GUAN ENER	0.001%	98.676%
7672	WILH WILHELMSSEN	0.001%	98.677%
7673	NIPPON BEET SUG	0.001%	98.678%
7674	GOODBABY INTERN	0.001%	98.679%
7675	NETUREN CO	0.001%	98.680%
7676	CHINA STEEL CHE	0.001%	98.681%
7677	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.682%
7678	ALPHA NETWORKS	0.001%	98.683%
7679	NIPPON THOMPSON	0.001%	98.685%
7680	NICE HOLDINGS C	0.001%	98.686%
7681	SUZLON ENERGY L	0.001%	98.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	NATUREX	0.001%	98.688%
7683	INTERVEST OFFIC	0.001%	98.689%
7684	KURA CORPORATIO	0.001%	98.690%
7685	GERRY WEBER INT	0.001%	98.691%
7686	CHINA LILANG LT	0.001%	98.692%
7687	JAPAN DRILLING	0.001%	98.693%
7688	TK DEVELOPMENT	0.001%	98.694%
7689	COX & KINGS LTD	0.001%	98.695%
7690	SHRIRAM CITY UN	0.001%	98.696%
7691	RAYSEARCH LABOR	0.001%	98.697%
7692	ETALON GROUP-GD	0.001%	98.698%
7693	DOGAN HOLDINGS	0.001%	98.700%
7694	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	98.701%
7695	HOEGH LNG HOLDI	0.001%	98.702%
7696	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.703%
7697	ALTEK CORP	0.001%	98.704%
7698	DASSAULT SYSTEM	0.001%	98.705%
7699	UNIVERSAL ROBIN	0.001%	98.706%
7700	PARKSON RETAIL	0.001%	98.707%
7701	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.708%
7702	ORDINA NV	0.001%	98.709%
7703	CELSIA SA ESP	0.001%	98.710%
7704	ZTE CORP	0.001%	98.711%
7705	SOLARTECH INTL	0.001%	98.712%
7706	AJISEN CHINA HO	0.001%	98.713%
7707	FURUKAWA BATTER	0.001%	98.714%
7708	NISSIN SUGAR HO	0.001%	98.715%
7709	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.716%
7710	AHRESTY CORP	0.001%	98.718%
7711	SEKISUI JUSHI C	0.001%	98.719%
7712	HEY SONG	0.001%	98.720%
7713	TSUBAKI NAKASHI	0.001%	98.721%
7714	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.722%
7715	TOURISM HOLDING	0.001%	98.723%
7716	STRIDE STAPLED	0.001%	98.724%
7717	SAMSUNG CARD	0.001%	98.725%
7718	RICH DEVELOPMEN	0.001%	98.726%
7719	VITROLIFE AB	0.001%	98.727%
7720	YPSOMED HOLDING	0.001%	98.728%
7721	IDI INSURANCE C	0.001%	98.729%
7722	HIQ INTERNATION	0.001%	98.730%
7723	KPIT TECHNOLOGI	0.001%	98.731%
7724	PACK CORP	0.001%	98.732%
7725	DENKI KOGYO CO	0.001%	98.733%
7726	UOB-KAY HIAN HO	0.001%	98.734%
7727	ZOOPLA PROPERTY	0.001%	98.735%
7728	BELLEVUE GROUP	0.001%	98.736%
7729	CK LIFE SCIENCE	0.001%	98.738%
7730	LOTES CO LTD	0.001%	98.739%
7731	ZIX CORP COMMON STOCK USD.01	0.001%	98.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	INTOPS CO	0.001%	98.741%
7733	XAAR	0.001%	98.742%
7734	REGAL REIT	0.001%	98.743%
7735	LPP SA	0.001%	98.744%
7736	MOMENTUM GROUP	0.001%	98.745%
7737	GENESIS ENERGY	0.001%	98.746%
7738	SIGDO KOPPERS S	0.001%	98.747%
7739	ASIA PACIFIC TE	0.001%	98.748%
7740	ITOKI CORP	0.001%	98.749%
7741	ASIA STD INTL G	0.001%	98.750%
7742	STRAUSS GROUP L	0.001%	98.751%
7743	CERVUS EQUIPMEN	0.001%	98.752%
7744	GENTING PLANTA	0.001%	98.753%
7745	CHUNG HUNG STEE	0.001%	98.754%
7746	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.755%
7747	MEGA WORLD PROP	0.001%	98.756%
7748	LOPEZ HOLDINGS	0.001%	98.757%
7749	EASTERN & ORIEN	0.001%	98.758%
7750	DEA CAPITAL SPA	0.001%	98.759%
7751	LI PENG ENTERPR	0.001%	98.760%
7752	TUPY SA	0.001%	98.761%
7753	VIRBAC	0.001%	98.762%
7754	JOYFUL HONDA CO	0.001%	98.763%
7755	AMARA RAJA BATT	0.001%	98.764%
7756	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.765%
7757	CHINA SHINEWAY	0.001%	98.766%
7758	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.767%
7759	WPP AUNZ LTD	0.001%	98.769%
7760	PERSISTENT SYST	0.001%	98.770%
7761	CMBC CAPITAL HO	0.001%	98.771%
7762	PRESIDENT SECS	0.001%	98.772%
7763	RUSHYDRO PJSC ADR ADR	0.001%	98.773%
7764	FRASERS HOSPITA	0.001%	98.774%
7765	DUNELM GROUP PL	0.001%	98.775%
7766	MORITA HOLDINGS	0.001%	98.776%
7767	WHITESTONE REIT REIT USD.001	0.001%	98.777%
7768	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.778%
7769	STANDARD FOODS	0.001%	98.779%
7770	NICHIREKI CO LT	0.001%	98.780%
7771	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.781%
7772	RH COMMON STOCK USD.0001	0.001%	98.782%
7773	WALLISER KANTON	0.001%	98.783%
7774	MEGACHIPS CORP	0.001%	98.784%
7775	RCR TOMLINSON L	0.001%	98.785%
7776	GRO-BELS CO LTD	0.001%	98.786%
7777	mitsui HIGH TEC	0.001%	98.787%
7778	AIRPORT CITY LT	0.001%	98.788%
7779	DAIKEN CORP	0.001%	98.789%
7780	JUSTSYSTEM	0.001%	98.790%
7781	PACT GROUP HOLD	0.001%	98.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	QINGLING MOTORS	0.001%	98.792%
7783	NYRSTAR NV	0.001%	98.793%
7784	MEDIVIR	0.001%	98.794%
7785	TELSTRA CORP-AD	0.001%	98.795%
7786	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.796%
7787	MANILA WATER CO	0.001%	98.797%
7788	POSCO CHEMTECH	0.001%	98.798%
7789	ALPHA CORP	0.001%	98.799%
7790	KISCO CORP	0.001%	98.800%
7791	CHINA MERCHANTS	0.001%	98.801%
7792	BEIJING URBAN C	0.001%	98.802%
7793	PANIN FINANCIAL	0.001%	98.803%
7794	ELECTRA	0.001%	98.804%
7795	COSCO CORPORATI	0.001%	98.805%
7796	YEUN CHYANG IND	0.001%	98.806%
7797	IMF (AUSTRALIA)	0.001%	98.807%
7798	COSCO INTERNATI	0.001%	98.808%
7799	WOWOW INC	0.001%	98.809%
7800	Technopolis Oyj	0.001%	98.810%
7801	ASAHI CO LTD	0.001%	98.811%
7802	LPN DEVELOPMENT	0.001%	98.812%
7803	MATRIX	0.001%	98.813%
7804	TA CHEN STAINLE	0.001%	98.814%
7805	NORTH MINING SH	0.001%	98.815%
7806	CATHAY CONST	0.001%	98.816%
7807	CENTRAL SPORTS	0.001%	98.817%
7808	ZUG ESTATES HLD	0.001%	98.818%
7809	PICO FAR EAST H	0.001%	98.819%
7810	MONTEA SCA	0.001%	98.820%
7811	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.821%
7812	MPACT LIMITED	0.001%	98.822%
7813	NUFLARE TECHNOL	0.001%	98.823%
7814	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.824%
7815	NIPPON SEISEN C	0.001%	98.825%
7816	FUJICCO CO	0.001%	98.826%
7817	KITA-NIPPON BAN	0.001%	98.827%
7818	DR REDDYS LABS	0.001%	98.828%
7819	METAIR INVESTME	0.001%	98.829%
7820	COMPANHIA DE GA	0.001%	98.830%
7821	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.831%
7822	AMUSE INC	0.001%	98.832%
7823	MALAYSIAN PACIF	0.001%	98.833%
7824	SHANGHAI DASHEN	0.001%	98.834%
7825	VILLAGE SUPERMA	0.001%	98.835%
7826	KYOBO SECURITIE	0.001%	98.836%
7827	KLOVERN AB B SH	0.001%	98.837%
7828	ESPRINET SPA	0.001%	98.838%
7829	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.839%
7830	CGN MEIYA POWER	0.001%	98.840%
7831	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	TEXHONG TEXTILE	0.001%	98.842%
7833	DARFON ELECTRON	0.001%	98.843%
7834	KOLAO HOLDINGS	0.001%	98.844%
7835	BERJAYA CORPORA	0.001%	98.845%
7836	SUPERBLOCK PCL	0.001%	98.846%
7837	NIPPON VALQUA I	0.001%	98.847%
7838	PULSE SEISMIC	0.001%	98.848%
7839	BIESSE	0.001%	98.849%
7840	ISELECT LTD	0.001%	98.850%
7841	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.851%
7842	TELESITES SAB D	0.001%	98.852%
7843	MILBON CO	0.001%	98.853%
7844	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.854%
7845	HARIMA CHEMICAL	0.001%	98.855%
7846	COSMO LADY CHIN	0.001%	98.856%
7847	TAEWOONG CO	0.001%	98.856%
7848	MIYAJI ENGINEER	0.001%	98.857%
7849	NIPPON DENSETSU	0.001%	98.858%
7850	LIANHUA SUPERMA	0.001%	98.859%
7851	T & K TOKA CO L	0.001%	98.860%
7852	INTAGE INC	0.001%	98.861%
7853	TELEFONICA BRAS	0.001%	98.862%
7854	IWAICOSMO HLDGS	0.001%	98.863%
7855	TIM PARTICIPACOES SA ADR ADR	0.001%	98.864%
7856	LIBBEY INC COMMON STOCK USD.01	0.001%	98.865%
7857	Q TECHNOLOGY GR	0.001%	98.866%
7858	BATA INDIA LTD	0.001%	98.867%
7859	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.868%
7860	GRAPHITE INDIA	0.001%	98.869%
7861	FISERV INC SR UNSECURED 06/20 2.7	0.001%	98.870%
7862	FAIRWOOD HOLDIN	0.001%	98.871%
7863	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.872%
7864	CHINA AIRCRAFT	0.001%	98.873%
7865	PTC INDIA LTD	0.001%	98.874%
7866	AIPHONE CO	0.001%	98.875%
7867	LAYNE CHRISTENS	0.001%	98.876%
7868	SOCO INTERNATIO	0.001%	98.877%
7869	RADIUM LIFE TEC	0.001%	98.878%
7870	TAIWAN SURFACE	0.001%	98.879%
7871	TCL MULTIMEDIA	0.001%	98.880%
7872	PT PAN INDONESIA	0.001%	98.881%
7873	QGEP PARTICIPAC	0.001%	98.882%
7874	SESA SPA	0.001%	98.883%
7875	MANDOM CORP	0.001%	98.884%
7876	SUPERMAX CORPOR	0.001%	98.885%
7877	WIZ SOL CORR DE	0.001%	98.886%
7878	TOYO WHARF & W	0.001%	98.887%
7879	CREDITO REAL SA	0.001%	98.888%
7880	GLOBAL YATIRIM	0.001%	98.889%
7881	HANSEN TECHNOLO	0.001%	98.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	KUKDO CHEMICAL	0.001%	98.890%
7883	PASONA GROUP IN	0.001%	98.891%
7884	LAI SUN GARMENT	0.001%	98.892%
7885	ADANI ENTERPRIS	0.001%	98.893%
7886	MERCURIES & ASS	0.001%	98.894%
7887	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.895%
7888	BIJOU BRIGITTE	0.001%	98.896%
7889	BGF RETAIL CO L	0.001%	98.897%
7890	KYODO PRINTING	0.001%	98.898%
7891	OPUS GROUP AB	0.001%	98.899%
7892	FUKUSHIMA BANK	0.001%	98.900%
7893	CPMC HLDGS LTD	0.001%	98.901%
7894	CHINA HIGH SPEE	0.001%	98.902%
7895	WOORI BANK SPON ADR ADR	0.001%	98.903%
7896	UNILEVER PLC	0.001%	98.904%
7897	FUKUDA CORP	0.001%	98.905%
7898	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.906%
7899	GDI PROPERTY GR	0.001%	98.907%
7900	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.908%
7901	HODOGAYA CHEMIC	0.001%	98.909%
7902	PURE TECHNOLOGI	0.001%	98.910%
7903	ONOKEN CO LTD	0.001%	98.911%
7904	BESALCO SA	0.001%	98.912%
7905	SDI CORP	0.001%	98.913%
7906	HYUNDAI ROTEM C	0.001%	98.913%
7907	FUNAI ELECTRIC	0.001%	98.914%
7908	GESCO AG	0.001%	98.915%
7909	CTT-CORREIOS DE	0.001%	98.916%
7910	RETELIT SPA	0.001%	98.917%
7911	RENAISSANCE INC	0.001%	98.918%
7912	ZINWELL CORP	0.001%	98.919%
7913	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.920%
7914	SEOHEE CONSTRUC	0.001%	98.921%
7915	HAGIHARA INDUST	0.001%	98.922%
7916	DONGWON DEVELOP	0.001%	98.923%
7917	TUBACEX SA	0.001%	98.924%
7918	GATEWAY DISTRIP	0.001%	98.925%
7919	IMASEN ELEC IND	0.001%	98.926%
7920	FORHOUSE CORP	0.001%	98.927%
7921	UNIZYX HOLDING	0.001%	98.928%
7922	ALBANY MOLECULA	0.001%	98.929%
7923	TEKKEN CORP	0.001%	98.930%
7924	PRIMERO MINING CORP COMMON STOCK	0.001%	98.931%
7925	SKF AB	0.001%	98.932%
7926	HUADIAN FUXIN E	0.001%	98.932%
7927	PERSEUS MINING	0.001%	98.933%
7928	NIPPON PILLAR P	0.001%	98.934%
7929	BALRAMPUR CHINI	0.001%	98.935%
7930	YUEXIU TRANSPOR	0.001%	98.936%
7931	OSAKA STEEL CO	0.001%	98.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	LOCK&LOCK CO LT	0.001%	98.938%
7933	ORIENT SEMICOND	0.001%	98.939%
7934	RTX TELECOM	0.001%	98.940%
7935	ASAHI KOGYOSHA	0.001%	98.941%
7936	XERO LIMITED	0.001%	98.942%
7937	YOMIURI LAND CO	0.001%	98.943%
7938	AFFIN HLDGS BHD	0.001%	98.944%
7939	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.945%
7940	NETAS TELEKOMUN	0.001%	98.946%
7941	YASUNAGA CORP	0.001%	98.947%
7942	DAISAN BANK	0.001%	98.948%
7943	TRANCOM CO, LTD	0.001%	98.948%
7944	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.949%
7945	MEDIA PRIMA BHD	0.001%	98.950%
7946	HEUNG-A SHIPPIN	0.001%	98.951%
7947	HI SUN TECH CHI	0.001%	98.952%
7948	RADNET INC COMMON STOCK USD.0001	0.001%	98.953%
7949	SCHALTBAU HOLDI	0.001%	98.954%
7950	TAIWAN LAND DEV	0.001%	98.955%
7951	PT PAKUWON JATI	0.001%	98.956%
7952	JIANGNAN GROUP	0.001%	98.957%
7953	BASSO INDUSTRY	0.001%	98.958%
7954	STARTEK INC	0.001%	98.959%
7955	HONGHUA GROUP L	0.001%	98.960%
7956	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.961%
7957	CIA DE SANEAMEN	0.001%	98.962%
7958	MORITO CO	0.001%	98.963%
7959	TAMEDIA AG	0.001%	98.963%
7960	EN-JAPAN INC.	0.001%	98.964%
7961	SUNPLUS TECHNOL	0.001%	98.965%
7962	SHIBAURA ELECTR	0.001%	98.966%
7963	NOBLE GROUP LTD	0.001%	98.967%
7964	SHOEI CO LTD	0.001%	98.968%
7965	LAOX CO	0.001%	98.969%
7966	MAGNUM BERHAD	0.001%	98.970%
7967	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.971%
7968	ECOPETROL SA	0.001%	98.972%
7969	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.973%
7970	CHICONY POWER T	0.001%	98.974%
7971	INTERPARK CORP	0.001%	98.975%
7972	SENEX ENERGY LT	0.001%	98.976%
7973	mitsui + CO LTD SPONS ADR ADR	0.001%	98.977%
7974	GUJARAT GAS LTD	0.001%	98.977%
7975	JASMINE INTERNA	0.001%	98.978%
7976	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.979%
7977	CHINA TELECOM C	0.001%	98.980%
7978	VARDHMAN TEXTIL	0.001%	98.981%
7979	COSCO CAPITAL I	0.001%	98.982%
7980	DYNAPACK INTL T	0.001%	98.983%
7981	NOKIA CORP ADR	0.001%	98.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	SEED CO LTD/TOK	0.001%	98.985%
7983	TAKACHIHO ELECT	0.001%	98.986%
7984	BPOST SA	0.001%	98.987%
7985	YUMESHIN HOLDIN	0.001%	98.988%
7986	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.989%
7987	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.990%
7988	CHINA OCEANWIDE	0.001%	98.990%
7989	HAPAG-LLOYD AG	0.001%	98.991%
7990	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.992%
7991	AMER SOFTWARE I	0.001%	98.993%
7992	TOHO TITANIUM C	0.001%	98.994%
7993	ARDMORE SHIPPIN	0.001%	98.995%
7994	GLOBE TRADE CEN	0.001%	98.996%
7995	CITYCHAMP WATCH	0.001%	98.997%
7996	COSTA GROUP HOL	0.001%	98.998%
7997	NIIT TECHNOLOGI	0.001%	98.999%
7998	GIKEN LTD	0.001%	99.000%
7999	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.001%
8000	TOA CORP	0.001%	99.001%
8001	CHAIN STORE OKU	0.001%	99.002%
8002	LEALEA ENTERPRI	0.001%	99.003%
8003	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.004%
8004	SWISSQUOTE GP H	0.001%	99.005%
8005	SILVER GRANT IN	0.001%	99.006%
8006	GFT TECHNOLOGY	0.001%	99.007%
8007	BOSIDENG INTL H	0.001%	99.008%
8008	LITE-ON SEMICON	0.001%	99.009%
8009	SRE GROUP LTD	0.001%	99.010%
8010	SK TELECOM	0.001%	99.011%
8011	FEED ONE CO LTD	0.001%	99.012%
8012	SUNWAY REAL EST	0.001%	99.012%
8013	ON-BRIGHT ELECT	0.001%	99.013%
8014	YINSON HOLDINGS	0.001%	99.014%
8015	PROPERTY FOR IN	0.001%	99.015%
8016	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.016%
8017	WAH LEEIndustr	0.001%	99.017%
8018	JUST DIAL LTD	0.001%	99.018%
8019	TELEKOM MALAYSI	0.001%	99.019%
8020	CROPENERGIES AG	0.001%	99.020%
8021	RENTIAN TECHNOL	0.001%	99.021%
8022	GOCOMPARE.COM G	0.001%	99.022%
8023	IMDEX LTD	0.001%	99.022%
8024	SSANGYONG MOTOR	0.001%	99.023%
8025	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.024%
8026	SINOLINK WORLDW	0.001%	99.025%
8027	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.026%
8028	GLOBAL MEDIACOM	0.001%	99.027%
8029	NONG SHIM HOLDI	0.001%	99.028%
8030	SUMMIT ASCENT H	0.001%	99.029%
8031	LECTRA SYSTEMES	0.001%	99.030%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	PAYPOINT	0.001%	99.031%
8033	STUDIO ALICE CO	0.001%	99.031%
8034	UNITECH LIMITED	0.001%	99.032%
8035	L&K ENGINEERING	0.001%	99.033%
8036	SINGAMAS CONTAI	0.001%	99.034%
8037	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.035%
8038	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.036%
8039	SHREE CEMENT LT	0.001%	99.037%
8040	FREIGHTWAYS LTD	0.001%	99.038%
8041	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.039%
8042	SYRAH RESOURCES	0.001%	99.040%
8043	HIGASHI NIHON H	0.001%	99.040%
8044	TURKCELL ILETIS	0.001%	99.041%
8045	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.042%
8046	VALUETRONICS HL	0.001%	99.043%
8047	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.044%
8048	SOGO MEDICAL CO	0.001%	99.045%
8049	SHIPPING CP IND	0.001%	99.046%
8050	APT SATELLITE	0.001%	99.047%
8051	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	99.048%
8052	NOVATEK OAO	0.001%	99.048%
8053	UNIVERSAL CEMEN	0.001%	99.049%
8054	GOL LINHAS AERE	0.001%	99.050%
8055	NICE-SYSTEMS LT	0.001%	99.051%
8056	TIAN AN CHINA I	0.001%	99.052%
8057	CITY LODGE HOTE	0.001%	99.053%
8058	EXMAR	0.001%	99.054%
8059	MOBILEPHONE TEL	0.001%	99.055%
8060	HUSQVARNA AB	0.001%	99.056%
8061	SEKERBANK	0.001%	99.056%
8062	OILES CORPORATI	0.001%	99.057%
8063	COSAN LOGISTICA	0.001%	99.058%
8064	OXFORD INSTRUME	0.001%	99.059%
8065	NIEN MADE ENTER	0.001%	99.060%
8066	KEIYO CO	0.001%	99.061%
8067	SEMPERIT AG HOL	0.001%	99.062%
8068	POONGSAN HOLDIN	0.001%	99.063%
8069	MEISEI INDUSTRI	0.001%	99.063%
8070	VP BANK AG	0.001%	99.064%
8071	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.065%
8072	KAROON GAS AUST	0.001%	99.066%
8073	SMA SOLAR TECHN	0.001%	99.067%
8074	FONTERRA SHAREH	0.001%	99.068%
8075	EDREAMS ODIGEO	0.001%	99.069%
8076	WAKACHIKU CONST	0.001%	99.070%
8077	ASANUMA CORP	0.001%	99.071%
8078	GROUPE CRIT	0.001%	99.071%
8079	FIAT CHRYSLER A	0.001%	99.072%
8080	E.I.D.-PARRY(IN	0.001%	99.073%
8081	FORTIS HLTH (IN	0.001%	99.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	KEC INTERNATION	0.001%	99.075%
8083	OMAXE LTD	0.001%	99.076%
8084	MIE BANK LTD/TH	0.001%	99.077%
8085	TSUGAMI CORP	0.001%	99.077%
8086	KWALITY LTD	0.001%	99.078%
8087	GIANPLUS TECHN	0.001%	99.079%
8088	EMCORE CORP COMMON STOCK	0.001%	99.080%
8089	KANTO TSUKUBA B	0.001%	99.081%
8090	KONGSBERG GRUPP	0.001%	99.082%
8091	KYOKUTO SECURIT	0.001%	99.083%
8092	ENVESTNET INC COMMON STOCK	0.001%	99.084%
8093	COWELL E HOLDIN	0.001%	99.084%
8094	HONG KONG AIRCR	0.001%	99.085%
8095	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.086%
8096	YOUYUAN INTERNA	0.001%	99.087%
8097	JAPAN PETROLEUM	0.001%	99.088%
8098	BELLAMY'S AUSTR	0.001%	99.089%
8099	SYMPHONY HLDGS	0.001%	99.090%
8100	GAMEHOST INC	0.001%	99.090%
8101	SUN INTL LTD	0.001%	99.091%
8102	ELETROPAULO MET	0.001%	99.092%
8103	SAES GETTERS	0.001%	99.093%
8104	BROADLEAF CO LT	0.001%	99.094%
8105	JK TYRE & INDUS	0.001%	99.095%
8106	YAT SING HOLDIN	0.001%	99.096%
8107	PLAYMATES TOYS	0.001%	99.097%
8108	MATSUDA SANGYO	0.001%	99.097%
8109	OSJB HOLDINGS C	0.001%	99.098%
8110	NEC CAPITAL SOL	0.001%	99.099%
8111	FOXTONS GROUP P	0.001%	99.100%
8112	KEPCO PLANT SER	0.001%	99.101%
8113	MAINSTREET HEAL	0.001%	99.102%
8114	RYODEN TRADING	0.001%	99.103%
8115	CORONA CORP	0.001%	99.103%
8116	KOPIN CORP COMMON STOCK USD.01	0.001%	99.104%
8117	CITY TELECOM (H	0.001%	99.105%
8118	CENIT AG SYSTEM	0.001%	99.106%
8119	OTOKAR OTOMOTIV	0.001%	99.107%
8120	LEASINVEST REAL	0.001%	99.108%
8121	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.109%
8122	HUNG POO CONSTR	0.001%	99.109%
8123	WIJAYA KARYA	0.001%	99.110%
8124	ATSUGI NYLON IN	0.001%	99.111%
8125	INFRAESTRUCTURA	0.001%	99.112%
8126	FRASERS CENTREP	0.001%	99.113%
8127	ALCONIX CORPORA	0.001%	99.114%
8128	CONCORD NEW ENE	0.001%	99.115%
8129	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.115%
8130	INAGEYA CO LTD	0.001%	99.116%
8131	IWASAKI ELECTRI	0.001%	99.117%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	GIGASTORAGE COR	0.001%	99.118%
8133	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.119%
8134	OLYMPIC STEEL I	0.001%	99.120%
8135	DATANG INTL POW	0.001%	99.120%
8136	JIMOTO HLDGS IN	0.001%	99.121%
8137	TIPCO ASPHALT P	0.001%	99.122%
8138	AIXTRON SE	0.001%	99.123%
8139	HARIM CO LTD	0.001%	99.124%
8140	SHINKONG INSURA	0.001%	99.125%
8141	ADCOCK INGRAM H	0.001%	99.126%
8142	GNCO	0.001%	99.126%
8143	AUBAY	0.001%	99.127%
8144	MARCOPOLO SA	0.001%	99.128%
8145	NAGATANIEN CO L	0.001%	99.129%
8146	UCHIDA YOKO CO	0.001%	99.130%
8147	JALUX INC	0.001%	99.131%
8148	ZUMTOBEL AG	0.001%	99.132%
8149	DAOU DATA CORP	0.001%	99.132%
8150	YAHAGI CONST CO	0.001%	99.133%
8151	CAIRO COMMUNICA	0.001%	99.134%
8152	SHINKO SHOJI CO	0.001%	99.135%
8153	STAR CRUISES LT	0.001%	99.136%
8154	DECEUNINCK	0.001%	99.137%
8155	INFO SVS INTL	0.001%	99.137%
8156	MINOR INTL	0.001%	99.138%
8157	NORTHWEST PIPE	0.001%	99.139%
8158	HELLENIC PETROL	0.001%	99.140%
8159	TOMOKU CO	0.001%	99.141%
8160	PEGASUS SEWING	0.001%	99.142%
8161	CHINA SILVER GR	0.001%	99.142%
8162	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.143%
8163	VALID SOLUCOES	0.001%	99.144%
8164	XEROX CORP 4.07	0.001%	99.145%
8165	CONSORCIO ARA S	0.001%	99.146%
8166	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.147%
8167	BIRLA CORP LTD	0.001%	99.148%
8168	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	99.148%
8169	HOPEWELL HIGHWA	0.001%	99.149%
8170	DONGJIN SEMICHE	0.001%	99.150%
8171	SUNG KWANG BEND	0.001%	99.151%
8172	MITSUBISHI PAPE	0.001%	99.152%
8173	GUOLIAN SECURIT	0.001%	99.153%
8174	F-SECURE OYJ	0.001%	99.153%
8175	SUNDRAM FASTNER	0.001%	99.154%
8176	HANSOL CHEMICAL	0.001%	99.155%
8177	JAPAN PILE CORP	0.001%	99.156%
8178	ACTRON TECHNOLO	0.001%	99.157%
8179	MOSHIMOSHI HOTL	0.001%	99.158%
8180	CHUETSU PULP&PA	0.001%	99.158%
8181	DAIKOKU DENKI C	0.001%	99.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	HOLTEK SEMICON	0.001%	99.160%
8183	GUANGSHEN RAILW	0.001%	99.161%
8184	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.162%
8185	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.163%
8186	GUANGDONG KELON	0.001%	99.163%
8187	ALEXANDER FORBE	0.001%	99.164%
8188	VANACHAI GROUP	0.001%	99.165%
8189	TOWER SEMICONDU	0.001%	99.166%
8190	BRACK CAPITAL P	0.001%	99.167%
8191	WHAN IN PHARMAC	0.001%	99.167%
8192	VALUE PARTNERS	0.001%	99.168%
8193	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.169%
8194	CONSTRUTORA TEN	0.001%	99.170%
8195	K&O ENERGY GROU	0.001%	99.171%
8196	LH FINANCIAL GR	0.001%	99.172%
8197	HKBN LTD	0.001%	99.172%
8198	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.173%
8199	BRIGHT SMART SE	0.001%	99.174%
8200	TAIWAN SOGO SHI	0.001%	99.175%
8201	TOKYO ENERGY&SY	0.001%	99.176%
8202	BATU KAWAN BHD	0.001%	99.177%
8203	DONG-A ST CO LT	0.001%	99.177%
8204	SHN EXPRESSWAY	0.001%	99.178%
8205	SILICON WORKS	0.001%	99.179%
8206	FURUSATO INDUST	0.001%	99.180%
8207	TOKYO ROPE MFG	0.001%	99.181%
8208	TODA KOGYO CORP	0.001%	99.181%
8209	LIAN BENG GROUP	0.001%	99.182%
8210	CABCHARGE AUSTR	0.001%	99.183%
8211	FUJIMI INC	0.001%	99.184%
8212	CARLO CAVAZZI H	0.001%	99.185%
8213	VILLAGE ROADSHO	0.001%	99.186%
8214	SBW	0.001%	99.186%
8215	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.187%
8216	S.M. ENTERTAINM	0.001%	99.188%
8217	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.189%
8218	TAIHO KOGYO	0.001%	99.190%
8219	WASION METERS G	0.001%	99.190%
8220	BANK PERMATA TB	0.001%	99.191%
8221	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.192%
8222	ENNOCONN CORP	0.001%	99.193%
8223	BING-GRAE	0.001%	99.194%
8224	GENESIS LAND DE	0.001%	99.194%
8225	HILONG HOLDING	0.001%	99.195%
8226	CMIC HOLDINGS C	0.001%	99.196%
8227	CHIBA KOGYO BAN	0.001%	99.197%
8228	OHSO FOOD SERV	0.001%	99.198%
8229	FRANCE BED HOLD	0.001%	99.199%
8230	GUJARAT MINERAL	0.001%	99.199%
8231	EUGENE INVS&SEC	0.001%	99.200%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	CHINA SANJIANG	0.001%	99.201%
8233	ON THE BEACH GR	0.001%	99.202%
8234	TOPBI INTERNATI	0.001%	99.203%
8235	ASHIMORI INDUST	0.001%	99.203%
8236	OLAV THON EIEND	0.001%	99.204%
8237	BOLSA DE VALOR	0.001%	99.205%
8238	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.206%
8239	TAIWAN PCB TECH	0.001%	99.207%
8240	JAPAN AIRPORT T	0.001%	99.207%
8241	KANEMATSU ELEC	0.001%	99.208%
8242	CHU KONG SHIPPI	0.001%	99.209%
8243	SOBHA LIMITED	0.001%	99.210%
8244	ORIENTAL BK OF	0.001%	99.211%
8245	FORUS S.A.	0.001%	99.211%
8246	ALTIUM LTD	0.001%	99.212%
8247	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.213%
8248	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.214%
8249	CARDNO LIMITED	0.001%	99.215%
8250	HEIJMANS	0.001%	99.215%
8251	AMERICAS SILVER	0.001%	99.216%
8252	FENIX OUTDOOR I	0.001%	99.217%
8253	AKITA DRILLING	0.001%	99.218%
8254	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.219%
8255	SHENGJING BANK	0.001%	99.219%
8256	SANOH INDUSTRIA	0.001%	99.220%
8257	HARBOUR CENTRE	0.001%	99.221%
8258	ZENG HSING INDL	0.001%	99.222%
8259	IHH HEALTHCARE	0.001%	99.223%
8260	JANOME SEWING M	0.001%	99.223%
8261	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.224%
8262	NEXT CO LTD	0.001%	99.225%
8263	SCHIBSTED ASA	0.001%	99.226%
8264	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.227%
8265	ASAHI ORGANIC C	0.001%	99.227%
8266	XINJIANG XINXIN	0.001%	99.228%
8267	YASUDA WAREHOUS	0.001%	99.229%
8268	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.230%
8269	DALRADIAN RESOU	0.001%	99.231%
8270	SOLOCAL GROUP	0.001%	99.231%
8271	CREATE SD HOLDI	0.001%	99.232%
8272	TOKYO THEATRES	0.001%	99.233%
8273	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.234%
8274	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.235%
8275	CRH PLC	0.001%	99.235%
8276	BYUCKSAN CORP	0.001%	99.236%
8277	PRUMO LOGISTICA	0.001%	99.237%
8278	O LUXE HOLDINGS	0.001%	99.238%
8279	SIAM GLOBAL HOU	0.001%	99.238%
8280	TOYO TANSO CO L	0.001%	99.239%
8281	MITSUUROKO CO L	0.001%	99.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	BANK HANDLOWY W	0.001%	99.241%
8283	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.242%
8284	HANA MICROELECT	0.001%	99.242%
8285	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.243%
8286	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.244%
8287	CHINA OVERSEAS	0.001%	99.245%
8288	STANDARD LIFE I	0.001%	99.246%
8289	JUNGFRAUBAHN HL	0.001%	99.246%
8290	ECKERT & ZIEGLE	0.001%	99.247%
8291	AIRASIA X BHD	0.001%	99.248%
8292	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.249%
8293	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.250%
8294	BUDIMEX	0.001%	99.250%
8295	POLYPLEX THAILA	0.001%	99.251%
8296	SOUNDWILL HOLDI	0.001%	99.252%
8297	ADATA TECHNOLOG	0.001%	99.253%
8298	DELTA-GALIL IND	0.001%	99.253%
8299	BEIJING ENT MED	0.001%	99.254%
8300	EUROCASH SA	0.001%	99.255%
8301	ICHIKOH INDUSTR	0.001%	99.256%
8302	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.257%
8303	ISRA VISION AG	0.001%	99.257%
8304	EVERLIGHT CHEMI	0.001%	99.258%
8305	CYBERTAN TECHNO	0.001%	99.259%
8306	HELBOR EMPREEND	0.001%	99.260%
8307	FINOLEX INDUSTR	0.001%	99.260%
8308	REGIS HEALTHCAR	0.001%	99.261%
8309	KANAGAWA CHUO K	0.001%	99.262%
8310	JUST RETIREMENT	0.001%	99.263%
8311	WATAMI FOOD SER	0.001%	99.264%
8312	OYO CORPORATION	0.001%	99.264%
8313	FREUND CORP	0.001%	99.265%
8314	CDI CORP COMMON STOCK USD.1	0.001%	99.266%
8315	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	99.267%
8316	NOHMI BOSAI	0.001%	99.267%
8317	UNITECH PRINTED	0.001%	99.268%
8318	NITTO KOHKI CO	0.001%	99.269%
8319	DELEK AUTOMOTIV	0.001%	99.270%
8320	SONGA OFFSHORE	0.001%	99.271%
8321	BERJAYA SPORTS	0.001%	99.271%
8322	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.272%
8323	SALFACORP SA	0.001%	99.273%
8324	GUJARAT FLUOROC	0.001%	99.274%
8325	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.274%
8326	HAICHANG HOLDIN	0.001%	99.275%
8327	ACTIA GROUP	0.001%	99.276%
8328	ALMA MEDIA CORP	0.001%	99.277%
8329	GET NICE HOLDIN	0.001%	99.278%
8330	CHUKYO BANK	0.001%	99.278%
8331	MIMASU SEMICOND	0.001%	99.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	LAND & HOUSE PU	0.001%	99.280%
8333	SUNONWEALTH ELE	0.001%	99.281%
8334	BR PROPERTIES S	0.001%	99.281%
8335	KOMATSU SEIREN	0.001%	99.282%
8336	TRUE NORTH COMM	0.001%	99.283%
8337	FALCK RENEWABLE	0.001%	99.284%
8338	ATLAS FINANCIAL	0.001%	99.284%
8339	CHIYODA INTEGRE	0.001%	99.285%
8340	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.286%
8341	OKINAWA CELLULA	0.001%	99.287%
8342	EAST CAPITAL EX	0.001%	99.287%
8343	CHUNG HWA PULP	0.001%	99.288%
8344	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.289%
8345	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.290%
8346	FERRARI NV	0.001%	99.291%
8347	INTL GAME SYSTE	0.001%	99.291%
8348	ASUNARO AOKI CO	0.001%	99.292%
8349	CHIP ENG SENG C	0.001%	99.293%
8350	NAUTILUS MINERA	0.001%	99.294%
8351	CENTRAL CHINA R	0.001%	99.294%
8352	SCHAEFFLER AG P	0.001%	99.295%
8353	KYOSAN ELECTRIC	0.001%	99.296%
8354	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.297%
8355	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.297%
8356	NIHON CHOUZAI C	0.001%	99.298%
8357	SA SA INTL HLDG	0.001%	99.299%
8358	ARES ALLERGY HO	0.001%	99.300%
8359	PROACT IT GROUP	0.001%	99.300%
8360	BASTIDE LE CONF	0.001%	99.301%
8361	STO AG-PREFERRE	0.001%	99.302%
8362	TIANJIN DEVMT H	0.001%	99.303%
8363	DIOS FASTIGHETE	0.001%	99.303%
8364	RIKEN KEIKI CO	0.001%	99.304%
8365	RAUBEX GROUP LT	0.001%	99.305%
8366	SHENYIN WANGUO(0.001%	99.306%
8367	MATSUI CONST CO	0.001%	99.306%
8368	MARUZEN SHOWA U	0.001%	99.307%
8369	MEIKO NETWORK J	0.001%	99.308%
8370	INV LA CONSTRUC	0.001%	99.309%
8371	TONAMI HOLDINGS	0.001%	99.309%
8372	NITTOC CONST CO	0.001%	99.310%
8373	METALLURGICAL C	0.001%	99.311%
8374	DONG AH TIRE&RU	0.001%	99.312%
8375	NIPPON CARBIDE	0.001%	99.312%
8376	KATO WORKS CO	0.001%	99.313%
8377	MARVELOUS AQL I	0.001%	99.314%
8378	ICHINEN CO LTD	0.001%	99.315%
8379	FUJI PHARM CO L	0.001%	99.315%
8380	CASETEK HOLDING	0.001%	99.316%
8381	HAKUTO CO	0.001%	99.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	MERITZ FINANCIA	0.001%	99.318%
8383	SANEI ARCHITECT	0.001%	99.318%
8384	TOWER BERSAMA I	0.001%	99.319%
8385	NOEVIR HOLDINGS	0.001%	99.320%
8386	SERVCORP	0.001%	99.321%
8387	YAKUODO CO LTD	0.001%	99.321%
8388	RORZE CORP	0.001%	99.322%
8389	YUGANG INTL	0.001%	99.323%
8390	LAMPRELL PLC	0.001%	99.324%
8391	AGABANG&COMPANY	0.001%	99.324%
8392	TOKYO KEIKI INC	0.001%	99.325%
8393	KWANG DONG PHAR	0.001%	99.326%
8394	PRECIOUS SHIPPI	0.001%	99.326%
8395	TRAVELZOO COMMON STOCK USD.01	0.001%	99.327%
8396	IDEC CORPORATIO	0.001%	99.328%
8397	AJ RENT CAR	0.001%	99.329%
8398	SEKISUI PLASTIC	0.001%	99.329%
8399	H+H INTERNATION	0.001%	99.330%
8400	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.331%
8401	ALICO INC COMMON STOCK USD1.0	0.001%	99.332%
8402	PW MEDTECH GROU	0.001%	99.332%
8403	KNOW IT AB	0.001%	99.333%
8404	AMOT INVESTMENT	0.001%	99.334%
8405	MESOBLAST LTD	0.001%	99.335%
8406	KAWAI MUSICAL I	0.001%	99.335%
8407	BANGKOK LIFE AS	0.001%	99.336%
8408	ITC PROPERTIES	0.001%	99.337%
8409	ASTRO JAPAN PR	0.001%	99.337%
8410	FARADAY TECHNOL	0.001%	99.338%
8411	GEK GROUP OF CO	0.001%	99.339%
8412	MBK PCL	0.001%	99.340%
8413	CARDINAL ENERGY	0.001%	99.340%
8414	COGOBUY GROUP	0.001%	99.341%
8415	TOYO CORPORATIO	0.001%	99.342%
8416	SINKO INDUSTRIE	0.001%	99.343%
8417	HISAKA WORKS LT	0.001%	99.343%
8418	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.344%
8419	FORMOSAN RUBBER	0.001%	99.345%
8420	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.346%
8421	MARUWA UNYU	0.001%	99.346%
8422	GLOBAL POWER SY	0.001%	99.347%
8423	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.348%
8424	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.348%
8425	DORO AB	0.001%	99.349%
8426	CELLNEX TELECOM	0.001%	99.350%
8427	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.351%
8428	FUSION PARTNERS	0.001%	99.351%
8429	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.352%
8430	DELTA PROPERTY	0.001%	99.353%
8431	KNM GROUP BERHA	0.001%	99.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	UNITED ENERGY G	0.001%	99.354%
8433	SILICONWARE PRE	0.001%	99.355%
8434	HONEYS CO LTD	0.001%	99.356%
8435	ALLAHABAD BANK	0.001%	99.356%
8436	CREATE RESTAURA	0.001%	99.357%
8437	MILLS ESTRUTURA	0.001%	99.358%
8438	LUMENS CO LTD	0.001%	99.359%
8439	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.359%
8440	POYA CO LTD	0.001%	99.360%
8441	FEINTOOL INTERN	0.001%	99.361%
8442	SANYO ELEC RAIL	0.001%	99.361%
8443	EIKEN CHEMICAL	0.001%	99.362%
8444	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.363%
8445	FANCL CORP	0.001%	99.364%
8446	KANADEN CORP	0.001%	99.364%
8447	ARENA REIT	0.001%	99.365%
8448	GODO STEEL	0.001%	99.366%
8449	MACA LIMITED	0.001%	99.366%
8450	GLOBAL&YUASA BA	0.001%	99.367%
8451	NISSUI PHARM CO	0.001%	99.368%
8452	LOTUS BAKERIES	0.001%	99.369%
8453	TOHO CO LTD	0.001%	99.369%
8454	HYFLUX LTD	0.001%	99.370%
8455	BLACK BOX CORP	0.001%	99.371%
8456	KURIMOTO	0.001%	99.371%
8457	KAWASAN INDS JA	0.001%	99.372%
8458	KISWIRE LTD	0.001%	99.373%
8459	CURRO HOLDINGS	0.001%	99.374%
8460	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.374%
8461	SCHIBSTED ASA	0.001%	99.375%
8462	NIPPON FINE CHE	0.001%	99.376%
8463	TA ENTERPRISE B	0.001%	99.376%
8464	GS RETAIL CO LT	0.001%	99.377%
8465	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.378%
8466	GUJARAT NARM	0.001%	99.379%
8467	NAPHTHA ISRAEL	0.001%	99.379%
8468	PHX ENERGY SERV	0.001%	99.380%
8469	ENERNOC INC	0.001%	99.381%
8470	SHINSEGAE FOOD	0.001%	99.381%
8471	HOTEL PROPERTY	0.001%	99.382%
8472	GRUPO AVAL ACCI	0.001%	99.383%
8473	ITOCHU SHOKUHIN	0.001%	99.384%
8474	METALS X LTD	0.001%	99.384%
8475	TOA DORO KOGYO	0.001%	99.385%
8476	SWCC SHOWA HOLD	0.001%	99.386%
8477	QLIRO GROUP AB	0.001%	99.386%
8478	FOOSUNG CO LTD	0.001%	99.387%
8479	DEOLEO SA	0.001%	99.388%
8480	ABILITY ENTERPR	0.001%	99.388%
8481	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	SINCERE NAVIGAT	0.001%	99.390%
8483	GUANGZHOU AUTOM	0.001%	99.391%
8484	COUNTRYWIDE	0.001%	99.391%
8485	BIOTEST AG	0.001%	99.392%
8486	KITANO CONST CO	0.001%	99.393%
8487	LASALLE LOGIPOR	0.001%	99.393%
8488	VIJAYA BANK	0.001%	99.394%
8489	TECHNOPRO HLDGS	0.001%	99.395%
8490	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.395%
8491	BASLER AG	0.001%	99.396%
8492	QAF LTD	0.001%	99.397%
8493	BANCO BTG PACTU	0.001%	99.398%
8494	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.398%
8495	AGUAS ANDINAS S	0.001%	99.399%
8496	ENERGA SA	0.001%	99.400%
8497	PAL CO LTD	0.001%	99.400%
8498	PALIBURG HOLDIN	0.001%	99.401%
8499	NAKAMURAYA CO L	0.001%	99.402%
8500	TUAN SING HLDGS	0.001%	99.402%
8501	ZHENGZHOU COAL	0.001%	99.403%
8502	TACHIBANA ELETE	0.001%	99.404%
8503	SHINYOUNG SECS	0.001%	99.404%
8504	PACIFIC HOSPITA	0.001%	99.405%
8505	GRUPO NUTRESA S	0.001%	99.406%
8506	CEMENTOS ARGOS	0.001%	99.407%
8507	WESTAR ENERGY I	0.001%	99.407%
8508	ROAD KING INFRA	0.001%	99.408%
8509	MEDCO ENERGI IN	0.001%	99.409%
8510	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.409%
8511	PRONEXUS INC	0.001%	99.410%
8512	HSIN KUANG STEE	0.001%	99.411%
8513	SHANDONG XINHUA	0.001%	99.411%
8514	DOOSAN ENGINE C	0.001%	99.412%
8515	KOREA ELEC TERM	0.001%	99.413%
8516	ICOM INCORPORAT	0.001%	99.413%
8517	TYMAN PLC	0.001%	99.414%
8518	TREVI FINANZIAR	0.001%	99.415%
8519	GUNNEBO AB	0.001%	99.415%
8520	SAMART CORP PCL	0.001%	99.416%
8521	MATSUI SECURITI	0.001%	99.417%
8522	SINOSOFT TECHNO	0.001%	99.418%
8523	VIEWWORKS CO LTD	0.001%	99.418%
8524	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.419%
8525	KROSAKI CORP	0.001%	99.420%
8526	FJ NEXT CO LTD	0.001%	99.420%
8527	LIFETECH SCIENT	0.001%	99.421%
8528	BANCO SANTANDER CHILE ADR ADR	0.001%	99.422%
8529	HIROSE ELECTRIC	0.001%	99.422%
8530	F&A AQUA HOLDIN	0.001%	99.423%
8531	ELBIT SYSTEMS L	0.001%	99.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.424%
8533	NIHON KAGAKU SA	0.001%	99.425%
8534	MITSUI HOME CO	0.001%	99.426%
8535	HANNSTAR BOARD	0.001%	99.426%
8536	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.427%
8537	CHUANGS CONS IN	0.001%	99.428%
8538	UNION BANK OF P	0.001%	99.428%
8539	TOYO SECURITIES	0.001%	99.429%
8540	KOATSU GAS KOGY	0.001%	99.430%
8541	SANY HEAVY EQUI	0.001%	99.430%
8542	C UYEMURA & CO	0.001%	99.431%
8543	TAIKO BANK	0.001%	99.432%
8544	LATTICE SEMICON	0.001%	99.433%
8545	KINGSWAY FINANC	0.001%	99.433%
8546	STARTS PROCEED	0.001%	99.434%
8547	TPV TECHNOLOGY	0.001%	99.435%
8548	TOFAS TURK OTOM	0.001%	99.435%
8549	LIVART CO LTD	0.001%	99.436%
8550	NL INDUSTRIES	0.001%	99.437%
8551	S&T DYNAMICS CO	0.001%	99.437%
8552	DOTTIKON ES HOL	0.001%	99.438%
8553	AKTIA BANK OYJ	0.001%	99.439%
8554	NATORI CO LTD	0.001%	99.439%
8555	NIHON TOKUSHU T	0.001%	99.440%
8556	CLEANUP CORP	0.001%	99.441%
8557	MEDIGENE AG	0.001%	99.441%
8558	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.442%
8559	OSK HOLDINGS BH	0.001%	99.443%
8560	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.443%
8561	QINHUANGDAO POR	0.001%	99.444%
8562	PNE WIND AG	0.001%	99.445%
8563	JIAYUAN INTERNA	0.001%	99.445%
8564	QUESTERRE ENERG	0.001%	99.446%
8565	CHORI CO LTD	0.001%	99.447%
8566	AIZAWA SECURITI	0.001%	99.447%
8567	SUMMIT R/EST HL	0.001%	99.448%
8568	ABG SUNDAL COLL	0.001%	99.449%
8569	TOTAL ACCESS CO	0.001%	99.449%
8570	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.450%
8571	KEIHANSHIN RL	0.001%	99.451%
8572	ASCENDAS INDIA	0.001%	99.451%
8573	DENYO CO	0.001%	99.452%
8574	CYBERDYNE INC	0.001%	99.453%
8575	SERCO GROUP	0.001%	99.453%
8576	ACBEL POLYTECH	0.001%	99.454%
8577	AKER AMERICAN S	0.001%	99.455%
8578	JAPAN MEDICAL D	0.001%	99.455%
8579	CENTROTEC SUSTA	0.001%	99.456%
8580	SUGIMOTO & CO L	0.001%	99.457%
8581	CONVOY FINANCIA	0.001%	99.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	EKORNES ASA	0.001%	99.458%
8583	CHINA ALL ACCES	0.001%	99.459%
8584	NCC GROUP LTD.	0.001%	99.459%
8585	REBOSIS PROPERT	0.001%	99.460%
8586	TIANGONG INTERN	0.001%	99.461%
8587	F@N COMMUNICATI	0.001%	99.461%
8588	NISSHIN FUDOSAN	0.001%	99.462%
8589	SANYO SHOKAI	0.001%	99.463%
8590	NS SHOPPING CO	0.001%	99.463%
8591	CONNECT GROUP	0.001%	99.464%
8592	BEST PACIFIC IN	0.001%	99.465%
8593	FUJI KIKO CO LT	0.001%	99.465%
8594	mitsui MATSUSHI	0.001%	99.466%
8595	QUANTA STORAGE	0.001%	99.466%
8596	RAMELIUS RESOUR	0.001%	99.467%
8597	TENWOW INTL HLD	0.001%	99.468%
8598	YOMEISHU SEIZO	0.001%	99.468%
8599	RADEX-HERAKLITH	0.001%	99.469%
8600	LA DORIA SPA	0.001%	99.470%
8601	PAN INTL INDL	0.001%	99.470%
8602	TELE COLUMBUS A	0.001%	99.471%
8603	RAIN INDUSTRIES	0.001%	99.472%
8604	BROOKFIELD REAL	0.001%	99.472%
8605	ENF TECHNOLOGY	0.001%	99.473%
8606	MICROBIO CO LTD	0.001%	99.474%
8607	KIRKLAND S INC COMMON STOCK	0.001%	99.474%
8608	EXEL INDUSTRIES	0.001%	99.475%
8609	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.476%
8610	SC ASSET CORPOR	0.001%	99.476%
8611	ASKA PHARMACEU	0.001%	99.477%
8612	REIS INC COMMON STOCK USD.01	0.001%	99.478%
8613	SARTORIUS STEDI	0.001%	99.478%
8614	WESTGOLD RESOUR	0.001%	99.479%
8615	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.480%
8616	ARIAKE JAPAN CO	0.001%	99.480%
8617	RIGHT-ON CO	0.001%	99.481%
8618	LEIFHEIT AG	0.001%	99.481%
8619	UNIDEN CORP	0.001%	99.482%
8620	NHPC LTD	0.001%	99.483%
8621	TOKYO ELECTRON	0.001%	99.483%
8622	POCKET CARD CO	0.001%	99.484%
8623	ESSITY AKTIEBOL	0.001%	99.485%
8624	SCHAFFNER HOLDI	0.001%	99.485%
8625	NAN HAI CORPORA	0.001%	99.486%
8626	IVE GROUP LTD	0.001%	99.487%
8627	FLEURY MICHON	0.001%	99.487%
8628	SURYA CITRA MED	0.001%	99.488%
8629	EAGLE NICE INTE	0.001%	99.489%
8630	HI-P INTERNATIO	0.001%	99.489%
8631	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	PC JEWELLER LIM	0.001%	99.490%
8633	ZUIKO CORP	0.001%	99.491%
8634	CIE FINANCIER T	0.001%	99.492%
8635	ATOM CORPORATIO	0.001%	99.492%
8636	CSE GLOBAL LIMI	0.001%	99.493%
8637	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.494%
8638	OPPENHEIMER HLD	0.001%	99.494%
8639	ALTISOURCE PORT	0.001%	99.495%
8640	SCIENTEX BERHAD	0.001%	99.496%
8641	XP POWER LTD	0.001%	99.496%
8642	HUANG HSIANG CO	0.001%	99.497%
8643	SINTEX INDUSTRI	0.001%	99.498%
8644	HYUNDAI HCN CO	0.001%	99.498%
8645	JW HOLDINGS COR	0.001%	99.499%
8646	DYNAGREEN ENVIR	0.001%	99.499%
8647	KINKI NIPPON TO	0.001%	99.500%
8648	OCTODEC	0.001%	99.501%
8649	COPEL PARANA EN	0.001%	99.501%
8650	KYOKUYO CO LTD	0.001%	99.502%
8651	HNA HLDGS GP CO	0.001%	99.503%
8652	BIMB HLDGS BERH	0.001%	99.503%
8653	TAKAOKA TOKO HL	0.001%	99.504%
8654	ORGANO	0.001%	99.504%
8655	HANKUK CARBON C	0.001%	99.505%
8656	SEKONIX CO LTD	0.001%	99.506%
8657	SVENSKA HANDELS	0.001%	99.506%
8658	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.507%
8659	ANEST IWATA COR	0.001%	99.508%
8660	CAPRO CORPN	0.001%	99.508%
8661	TUNE INS HOLDIN	0.001%	99.509%
8662	DISH TV INDIA L	0.001%	99.509%
8663	TECHNOVATOR INT	0.001%	99.510%
8664	KT CORP SP ADR ADR	0.001%	99.511%
8665	CENTURY CITY IN	0.001%	99.511%
8666	STP & I PCL-FOR	0.001%	99.512%
8667	PRIMO WATER CORP COMMON STOCK	0.001%	99.513%
8668	UNION BANK OF I	0.001%	99.513%
8669	COMMUNISIS PLC	0.001%	99.514%
8670	MISAWA HOMES HO	0.001%	99.514%
8671	ABC ARBITRAGE	0.001%	99.515%
8672	GILLETTE INDIA	0.001%	99.516%
8673	MALAYAN CEMENT	0.001%	99.516%
8674	TOYO KOHAN CO	0.001%	99.517%
8675	HYUNDAI CONSTRU	0.001%	99.518%
8676	STAMFORD LAND	0.001%	99.518%
8677	SHIN NIPPON AIR	0.001%	99.519%
8678	ROMANDE ENERGIE	0.001%	99.519%
8679	RESTAURANT BRAN	0.001%	99.520%
8680	TOKYO RAKUTENCH	0.001%	99.521%
8681	SABANA SHARIAH	0.001%	99.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	DISTELL GROUP L	0.001%	99.522%
8683	BAOYE GROUP CO	0.001%	99.523%
8684	ING BANK SLASKI	0.001%	99.523%
8685	TIVOLI A/S	0.001%	99.524%
8686	IMAX CHINA HOLD	0.001%	99.524%
8687	VA TECH WABAG L	0.001%	99.525%
8688	CHIYODA CO	0.001%	99.526%
8689	ARGAN SA	0.001%	99.526%
8690	APPLIED DEVELOP	0.001%	99.527%
8691	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.527%
8692	ELDERS LTD	0.001%	99.528%
8693	CRAWFORD & CO	0.001%	99.529%
8694	AVANCE GAS HOLD	0.001%	99.529%
8695	COLOUR LIFE SER	0.001%	99.530%
8696	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.530%
8697	TOP FRONTIER IN	0.001%	99.531%
8698	RHYTHM WATCH CO	0.001%	99.532%
8699	PVR LTD	0.001%	99.532%
8700	ZOGENIX INC COMMON STOCK USD.001	0.001%	99.533%
8701	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.534%
8702	LPKF LASER & EL	0.001%	99.534%
8703	OSAKA ORGANIC C	0.001%	99.535%
8704	AOC HOLDINGS IN	0.001%	99.535%
8705	NIHON ESLEAD CO	0.001%	99.536%
8706	PRICER AB	0.001%	99.537%
8707	MAXIS BHD	0.001%	99.537%
8708	SHINWA KAIUN	0.001%	99.538%
8709	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.538%
8710	AMPER SA	0.001%	99.539%
8711	PCM INC COMMON STOCK USD.001	0.001%	99.540%
8712	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.540%
8713	PAN JIT INTERNA	0.001%	99.541%
8714	TECK RESOURCES	0.001%	99.541%
8715	NAMYANG DAIRY P	0.001%	99.542%
8716	TOYO RADIATOR C	0.001%	99.543%
8717	SEA HOLDINGS LT	0.001%	99.543%
8718	NIPPON YAKIN KO	0.001%	99.544%
8719	KENON HLDGS LTD	0.001%	99.544%
8720	KITO CORP	0.001%	99.545%
8721	CYFROWY POLSAT	0.001%	99.546%
8722	SUPALAI PCL-NVD	0.001%	99.546%
8723	XIABUXIABU CATE	0.001%	99.547%
8724	COLLINS FOOD LT	0.001%	99.547%
8725	DAIKOKUTENBUSSA	0.001%	99.548%
8726	KITAGAWA IRON W	0.001%	99.549%
8727	ARTNATURE INC	0.001%	99.549%
8728	SK SECURITIES C	0.001%	99.550%
8729	DATALOGIC SPA	0.001%	99.550%
8730	NZ REFINING CO	0.001%	99.551%
8731	U-SHIN	0.001%	99.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	NZX LTD	0.001%	99.552%
8733	AVIANCA HOLDING	0.001%	99.553%
8734	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.553%
8735	HUCHEMS FINE CH	0.001%	99.554%
8736	BANQUE CANTONAL	0.001%	99.555%
8737	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.555%
8738	TOSHO PRINTING	0.001%	99.556%
8739	MUHAK CO LTD	0.001%	99.556%
8740	MITANI SEKISAN	0.001%	99.557%
8741	COOKPAD INC	0.001%	99.558%
8742	MAEZAWA KASEI I	0.001%	99.558%
8743	HOOSIERS HOLDIN	0.001%	99.559%
8744	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.559%
8745	ICHIA TECHNOLOG	0.001%	99.560%
8746	JAPAN BUSINESS	0.001%	99.560%
8747	MOBILEZONE HOLD	0.001%	99.561%
8748	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.562%
8749	NIPPON CONCRETE	0.001%	99.562%
8750	THYE MING INDUS	0.001%	99.563%
8751	ODFJELL DRILLIN	0.001%	99.563%
8752	BLUE DART EXPRE	0.001%	99.564%
8753	HONG FOK CORP	0.001%	99.565%
8754	URTHECAST CORP	0.001%	99.565%
8755	EMPRESAS LA POL	0.001%	99.566%
8756	BONHEUR ASA	0.001%	99.566%
8757	MAXVALU TOKAI C	0.001%	99.567%
8758	EHEALTH INC COMMON STOCK USD.001	0.001%	99.568%
8759	BAYSIDE LAND CO	0.001%	99.568%
8760	SOC BAINS DE ME	0.001%	99.569%
8761	FURUNO ELECTRIC	0.001%	99.569%
8762	ELECNOR SA	0.001%	99.570%
8763	MUCKLOW(A&J) GR	0.001%	99.570%
8764	ENTRA ASA	0.001%	99.571%
8765	GRAND KOREA LEI	0.001%	99.572%
8766	CLS HOLDINGS PL	0.001%	99.572%
8767	SWEDISH ORPHAN	0.001%	99.573%
8768	ABOITIZ POWER C	0.001%	99.573%
8769	GUN EI CHEM IND	0.001%	99.574%
8770	HILTON FOOD GRO	0.001%	99.575%
8771	BOYAA INTERACTI	0.001%	99.575%
8772	GRUH FINANCE	0.001%	99.576%
8773	CHINA STRATEGIC	0.001%	99.576%
8774	BEGA CHEESE LTD	0.001%	99.577%
8775	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.577%
8776	NITTO SEIKO CO	0.001%	99.578%
8777	TAKEEI CORPORAT	0.001%	99.579%
8778	LUNDIN GOLD INC	0.001%	99.579%
8779	FARMSCO	0.001%	99.580%
8780	ECLERX SERVICES	0.001%	99.580%
8781	THORN GROUP LTD	0.001%	99.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	TOA OIL CO LTD	0.001%	99.581%
8783	ANHUI EXPRESSWA	0.001%	99.582%
8784	PLAZZA AG REG A	0.001%	99.583%
8785	COMBA TELECOM S	0.001%	99.583%
8786	VETOQUINOL SA	0.001%	99.584%
8787	P S CORPORATION	0.001%	99.584%
8788	POSCO ICT CO LT	0.001%	99.585%
8789	TMAC RESOURCES	0.001%	99.585%
8790	RIKEN TECHNOS C	0.001%	99.586%
8791	JAGRAN PRAKASHA	0.001%	99.587%
8792	CHIPMOS TECHNOL	0.001%	99.587%
8793	HADERA PAPER LT	0.001%	99.588%
8794	TECNISA SA	0.001%	99.588%
8795	NRW HOLDINGS LT	0.001%	99.589%
8796	EMPEROR WATCH A	0.001%	99.589%
8797	ZHONG AN REAL E	0.001%	99.590%
8798	JAPAN MATERIAL	0.001%	99.591%
8799	MONOGATARI CORP	0.001%	99.591%
8800	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.592%
8801	OCEAN-LAND GROU	0.001%	99.592%
8802	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.593%
8803	CEGEDIM	0.001%	99.593%
8804	CIMSA	0.001%	99.594%
8805	MAEZAWA KYUSO I	0.001%	99.595%
8806	ELEC DE STRASBO	0.001%	99.595%
8807	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.596%
8808	PFIZER LTD	0.001%	99.596%
8809	NICOX	0.001%	99.597%
8810	CHAMPION TECHNO	0.001%	99.597%
8811	ENERGY FUELS INC COMMON STOCK	0.001%	99.598%
8812	WUS PRINTD CIRC	0.001%	99.598%
8813	HYUNDAI ELECTRI	0.001%	99.599%
8814	ODELIC CO LTD	0.001%	99.600%
8815	PARROT	0.001%	99.600%
8816	BOURBON SA	0.001%	99.601%
8817	SHINAGAWA FUEL	0.001%	99.601%
8818	WONDERFUL SKY F	0.001%	99.602%
8819	KAS BANK	0.001%	99.602%
8820	KRS CORPORATION	0.001%	99.603%
8821	YUSHIRO CHEMICA	0.001%	99.603%
8822	NETMIND FINANCI	0.001%	99.604%
8823	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.605%
8824	KYUNGBANG LTD	0.001%	99.605%
8825	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.606%
8826	CARLSBERG BREWE	0.001%	99.606%
8827	ISENTIA GROUP L	0.001%	99.607%
8828	EIDAI CO.LTD.	0.001%	99.607%
8829	YUME INC COMMON STOCK USD.001	0.001%	99.608%
8830	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.609%
8831	ATRIA GROUP PLC	0.001%	99.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	TAKIRON CO	0.001%	99.610%
8833	IJT TECHNOLOGY	0.001%	99.610%
8834	VAN LANSCHOT NV	0.001%	99.611%
8835	VIEL ET COMPAGN	0.001%	99.611%
8836	CNQC INTERNATIO	0.001%	99.612%
8837	LOTTE NON-LIFE	0.001%	99.612%
8838	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.613%
8839	NICHIRIN CO LTD	0.001%	99.613%
8840	HO TUNG CHEMICA	0.001%	99.614%
8841	ASALEO CARE LTD	0.001%	99.615%
8842	UEM SUNRISE BHD	0.001%	99.615%
8843	BIGBEN INTERACT	0.001%	99.616%
8844	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.616%
8845	AIRPORT FACILIT	0.001%	99.617%
8846	TORISHIMA PUMP	0.001%	99.617%
8847	CAL-COMP ELECTR	0.001%	99.618%
8848	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.618%
8849	TICON INDUSTRIA	0.001%	99.619%
8850	YORK WATER CO COMMON STOCK	0.001%	99.620%
8851	JHSF PARTICIPAC	0.001%	99.620%
8852	AUSTBROKERS HLD	0.001%	99.621%
8853	HARDINGE INC	0.001%	99.621%
8854	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.622%
8855	SHIBUSAWA W'HOU	0.001%	99.622%
8856	DO & CO AG	0.001%	99.623%
8857	TAMBURI INVESTM	0.001%	99.623%
8858	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.624%
8859	FOURLIS S.A.	0.001%	99.624%
8860	I-NET CORP	0.001%	99.625%
8861	BANK BUKOPIN PT	0.001%	99.626%
8862	SHOEI FOODS COR	0.001%	99.626%
8863	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.627%
8864	GENKY STORES IN	0.001%	99.627%
8865	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.628%
8866	NISHIKAWA RUBBE	0.001%	99.628%
8867	HANJIN HEAVY IN	0.001%	99.629%
8868	GRAND BAOXIN AU	0.001%	99.629%
8869	KOMATSU WALL IN	0.001%	99.630%
8870	DAEJAN HOLDINGS	0.001%	99.630%
8871	KOBE BUSSAN CO	0.001%	99.631%
8872	MAHLE METAL LEV	0.001%	99.631%
8873	NIPPON DENWA SH	0.001%	99.632%
8874	VICTORY CITY IN	0.001%	99.633%
8875	SAMPO CORP	0.001%	99.633%
8876	ICHIYOSHI SECS	0.001%	99.634%
8877	FUJI CORP LTD/O	0.001%	99.634%
8878	PETROPAVLOVSK	0.001%	99.635%
8879	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.635%
8880	SIRTEC INTERNAT	0.001%	99.636%
8881	AUST WORLDWIDE	0.001%	99.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	SAWADA HOLDINGS	0.001%	99.637%
8883	DAEWOONG CO LTD	0.001%	99.637%
8884	HANMI PHARM CO	0.001%	99.638%
8885	HUMAX CO LTD	0.001%	99.638%
8886	SPACE CO LTD	0.001%	99.639%
8887	RINGER HUT CO L	0.001%	99.640%
8888	SESODA CORP	0.001%	99.640%
8889	RM PLC	0.001%	99.641%
8890	LIFESTYLE CHINA	0.001%	99.641%
8891	COSEL CO	0.001%	99.642%
8892	CNA GR PHAR	0.001%	99.642%
8893	YOULCHON CHEMIC	0.001%	99.643%
8894	AMADEUS FIRE AG	0.001%	99.643%
8895	BORUSAN BORU	0.001%	99.644%
8896	JAPAN TRASCITY	0.001%	99.644%
8897	CARE PROPERTY I	0.001%	99.645%
8898	MARS ENGINEERIN	0.001%	99.645%
8899	WELLING HOLD LT	0.001%	99.646%
8900	MALAYAN FLOUR M	0.001%	99.646%
8901	TELEFONICA CZEC	0.001%	99.647%
8902	CANVEST ENVIRON	0.001%	99.647%
8903	FUJITA KANKO IN	0.001%	99.648%
8904	ALPS LOGISTICS	0.001%	99.648%
8905	SICHUAN EXPRESS	0.001%	99.649%
8906	ELECTRA CONSUME	0.001%	99.650%
8907	GRUPO LALA SAB	0.001%	99.650%
8908	ADANI TRANSMISS	0.001%	99.651%
8909	CLEAR CHANNEL O	0.001%	99.651%
8910	LE BELIER	0.001%	99.652%
8911	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.652%
8912	SENSHUKAI CO	0.001%	99.653%
8913	THAICOM PUBLIC	0.001%	99.653%
8914	TRIVENI ENGINEE	0.001%	99.654%
8915	DIC ASSET AG	0.001%	99.654%
8916	SHANGHAI FUDAN-	0.001%	99.655%
8917	DEUTSCHE BANK M	0.001%	99.655%
8918	SAJO INDUSTRIES	0.001%	99.656%
8919	FIRST TRACTOR C	0.001%	99.656%
8920	REPCO HOME FINA	0.001%	99.657%
8921	GUJARAT PIPAVAV	0.001%	99.657%
8922	SYNDICATE BANK	0.001%	99.658%
8923	FUJIKURA KASEI	0.001%	99.658%
8924	EVERGREEN INTL	0.001%	99.659%
8925	SPRINGLAND INTE	0.001%	99.659%
8926	TOM TAILOR HOLD	0.001%	99.660%
8927	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.660%
8928	JMS CO	0.001%	99.661%
8929	AINSWORTH GAME	0.001%	99.661%
8930	BOUSTEAD SINGAP	0.001%	99.662%
8931	EMPERIA HOLDING	0.001%	99.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	EVEREST TEXTILE	0.001%	99.663%
8933	NIHON DEMP KOG	0.001%	99.663%
8934	GRUPO INDUSTRIA	0.001%	99.664%
8935	JAPFA LTD	0.001%	99.664%
8936	BK OF GREECE	0.001%	99.665%
8937	LUMAX INTERNATI	0.001%	99.666%
8938	GREAT PANTHER S	0.001%	99.666%
8939	OSTASIATISKE KO	0.001%	99.667%
8940	VIRGIN AUSTRALI	0.001%	99.667%
8941	SOCOVEDA SA	0.001%	99.668%
8942	ROCKY BRANDS INC COMMON STOCK	0.001%	99.668%
8943	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.669%
8944	MARUBUN CORP	0.001%	99.669%
8945	SPRING REAL EST	0.001%	99.670%
8946	INBODY CO LTD	0.001%	99.670%
8947	SHINAGAWA REFRA	0.001%	99.671%
8948	HEXAGON COMPOSI	0.001%	99.671%
8949	MIRAE ASSET LIF	0.001%	99.672%
8950	FLOW TRADERS	0.001%	99.672%
8951	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.673%
8952	CHENNAI PETROLE	0.001%	99.673%
8953	IL&FS TRANSPORT	0.001%	99.674%
8954	HOUSTON WIRE &	0.001%	99.674%
8955	LAURENT-PERRIER	0.001%	99.675%
8956	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.675%
8957	IWATSUKA CONFEC	0.001%	99.676%
8958	CHINA NEW TOWN	0.001%	99.676%
8959	CHUO SPRING CO	0.001%	99.677%
8960	EQT HOLDINGS LT	0.001%	99.677%
8961	MATSUYA CO (TOK	0.001%	99.678%
8962	UCO BANK	0.001%	99.678%
8963	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.679%
8964	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.679%
8965	MIKUNI CORP	0.001%	99.680%
8966	BANGKOK BANK	0.001%	99.680%
8967	AP EAGERS LTD	0.001%	99.681%
8968	SAC'S BAR HOLDI	0.001%	99.681%
8969	INDOFOOD AGRI R	0.001%	99.682%
8970	CENTRAL SEC PAT	0.000%	99.682%
8971	CLEAR MEDIA	0.000%	99.683%
8972	SAFEWAY INC	0.000%	99.683%
8973	IC COMPANYS	0.000%	99.684%
8974	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.684%
8975	ACNB CORP COMMON STOCK USD2.5	0.000%	99.685%
8976	BOER POWER HOLD	0.000%	99.685%
8977	FUSO PHARM	0.000%	99.686%
8978	ENDO LIGHTING C	0.000%	99.686%
8979	DAE-IL CORP	0.000%	99.687%
8980	WEST HOLDINGS C	0.000%	99.687%
8981	SEPTENI CO LTD	0.000%	99.688%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	WARSAW STOCK EX	0.000%	99.688%
8983	KSL HLDGS BERHA	0.000%	99.689%
8984	YTL POWER INTL	0.000%	99.689%
8985	MONASH IVF GRP	0.000%	99.690%
8986	MANZ AUTOMATION	0.000%	99.690%
8987	WERELDHAVE BELG	0.000%	99.691%
8988	CHINA METAL INT	0.000%	99.691%
8989	OROCOBRE LTD	0.000%	99.692%
8990	SHANGHAI FUDAN	0.000%	99.692%
8991	MOTHERCARE	0.000%	99.693%
8992	INUI GLOBAL LOG	0.000%	99.693%
8993	FUJIJURA RUBBER	0.000%	99.694%
8994	MITO SECURITIES	0.000%	99.694%
8995	HUDACO INDUSTRI	0.000%	99.695%
8996	S&T AG	0.000%	99.695%
8997	ATTACQ LTD	0.000%	99.696%
8998	ALVIVA HOLDINGS	0.000%	99.696%
8999	SHANGHAI PRIME	0.000%	99.696%
9000	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.697%
9001	TAUNG GOLD INTE	0.000%	99.697%
9002	FOLLI FOLLIE GP	0.000%	99.698%
9003	ALINCO INC	0.000%	99.698%
9004	13 HOLDINGS LTD	0.000%	99.699%
9005	ASPO OYJ	0.000%	99.699%
9006	MICROPORT SCIEN	0.000%	99.700%
9007	NICHIBAN CO	0.000%	99.700%
9008	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.701%
9009	AEON CO. (M) BH	0.000%	99.701%
9010	MARUSAN SECUR	0.000%	99.702%
9011	DUSTIN GROUP AB	0.000%	99.702%
9012	GOOD-YEAR	0.000%	99.703%
9013	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.703%
9014	MINMETALS LAND	0.000%	99.704%
9015	PYEONG HWA AUTO	0.000%	99.704%
9016	LOW & BONAR PLC	0.000%	99.705%
9017	CHINA LNG GROUP	0.000%	99.705%
9018	TAMURA TAIKO HL	0.000%	99.706%
9019	YOUNG POONG COR	0.000%	99.706%
9020	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.707%
9021	MORY INDUSTRIES	0.000%	99.707%
9022	TSUTSUMI JEWELR	0.000%	99.708%
9023	VARITRONIX INTL	0.000%	99.708%
9024	MASTER GLORY GR	0.000%	99.709%
9025	CIRCASSIA PHARM	0.000%	99.709%
9026	CHAMBAL FER	0.000%	99.710%
9027	MAXIM POWER COR	0.000%	99.710%
9028	SRV GROUP OYJ	0.000%	99.710%
9029	GUANGZHOU PHARM	0.000%	99.711%
9030	BUMRUNGRAD HOPT	0.000%	99.711%
9031	MAX INDIA LTD/N	0.000%	99.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	KERRY TJ LOGIST	0.000%	99.712%
9033	FIELDS CORP	0.000%	99.713%
9034	ZIG SHENG INDL	0.000%	99.713%
9035	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.714%
9036	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.714%
9037	CJ HELLOVISION	0.000%	99.715%
9038	TRANSCOM WORLDW	0.000%	99.715%
9039	KAWASHO GECOSS	0.000%	99.716%
9040	BANK OF KAOHSIU	0.000%	99.716%
9041	GRUPO CEMENTOS	0.000%	99.717%
9042	HC INTERNATIONAL	0.000%	99.717%
9043	MAEDA KOSEN CO.	0.000%	99.718%
9044	KEY COFFEE INC	0.000%	99.718%
9045	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.719%
9046	PROTO CORP	0.000%	99.719%
9047	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.719%
9048	MAHINDRA CIE AU	0.000%	99.720%
9049	ROSENBAUER INTE	0.000%	99.720%
9050	HIRAKAWA HEWTEC	0.000%	99.721%
9051	PUBLIC FINANCA	0.000%	99.721%
9052	TIPTREE INC COMMON STOCK USD.001	0.000%	99.722%
9053	ORBITE TECHNOLO	0.000%	99.722%
9054	SBS MEDIA HOLDI	0.000%	99.723%
9055	EM-TECH CO LTD	0.000%	99.723%
9056	ASX LTD	0.000%	99.724%
9057	FAR EAST ORCH	0.000%	99.724%
9058	DAISYO CORP	0.000%	99.725%
9059	EGUARANTEE INC.	0.000%	99.725%
9060	MIE KOTSU GP HL	0.000%	99.726%
9061	ELAN MICROELECT	0.000%	99.726%
9062	LAGERCANTZ GRO	0.000%	99.727%
9063	DHIPAYA INSURAN	0.000%	99.727%
9064	SPEEDCAST INTL	0.000%	99.727%
9065	SANKYO SEIKO CO	0.000%	99.728%
9066	SAMSUNG ENGINEE	0.000%	99.728%
9067	KEE TAI PROPERT	0.000%	99.729%
9068	SECHE ENVIRONNE	0.000%	99.729%
9069	DONGWON INDUSTR	0.000%	99.730%
9070	KSB AG	0.000%	99.730%
9071	ORBIS	0.000%	99.731%
9072	INABA SEISAKUSH	0.000%	99.731%
9073	NICK SCALI LTD	0.000%	99.732%
9074	SHOFU INC	0.000%	99.732%
9075	CIVEO CORP	0.000%	99.733%
9076	UNION TOOL CO	0.000%	99.733%
9077	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.733%
9078	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.734%
9079	NCI INC A COMMON STOCK USD.019	0.000%	99.734%
9080	NIPPON KANZAI C	0.000%	99.735%
9081	HIGHLIGHT COMMU	0.000%	99.735%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	KALPATARU POWER	0.000%	99.736%
9083	MR MAX CORP	0.000%	99.736%
9084	JAPAN RADIO CO	0.000%	99.737%
9085	KOZA ALTIN ISLE	0.000%	99.737%
9086	OP FINANCIAL IN	0.000%	99.738%
9087	REALIA BUSINESS	0.000%	99.738%
9088	MIDLAND REALTY	0.000%	99.738%
9089	ALBARAKA TURK K	0.000%	99.739%
9090	SIOEN INDUSTRIE	0.000%	99.739%
9091	AMVIG HOLDINGS	0.000%	99.740%
9092	ORION CORP	0.000%	99.740%
9093	ELECTRICITY GEN	0.000%	99.741%
9094	KONAKA CO LTD	0.000%	99.741%
9095	BANCO DE BOGOTA	0.000%	99.742%
9096	TEST RESEARCH I	0.000%	99.742%
9097	CAC CORPORATION	0.000%	99.742%
9098	HARBIN BANK CO	0.000%	99.743%
9099	TOMOE ENGINEERI	0.000%	99.743%
9100	ENKA INSAAT VE	0.000%	99.744%
9101	V1 GROUP LTD	0.000%	99.744%
9102	DALIAN PORT (PD	0.000%	99.745%
9103	CHINA ORIENTAL	0.000%	99.745%
9104	HILAN LTD	0.000%	99.746%
9105	TAT HONG HOLDIN	0.000%	99.746%
9106	WING ON CO INT	0.000%	99.747%
9107	DAESANG HOLDING	0.000%	99.747%
9108	ASCENCIO	0.000%	99.747%
9109	DIRECT INSURANC	0.000%	99.748%
9110	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.748%
9111	1ST SHANGHAI IN	0.000%	99.749%
9112	ID LOGISTICS GR	0.000%	99.749%
9113	TAIWAN FU HSING	0.000%	99.750%
9114	INDOSAT TBK PT	0.000%	99.750%
9115	ELITEGROUP COMP	0.000%	99.750%
9116	COSLIGHT TECH I	0.000%	99.751%
9117	MAMEZOU	0.000%	99.751%
9118	YAMAMURA GLASS	0.000%	99.752%
9119	SPARX ASSET MAN	0.000%	99.752%
9120	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.753%
9121	AMATA CORP PUBL	0.000%	99.753%
9122	PLAYMATES HOLDI	0.000%	99.754%
9123	FERROLIGAS FERB	0.000%	99.754%
9124	NORDJYSKE BANK	0.000%	99.754%
9125	BAY ENERGY LTD	0.000%	99.755%
9126	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.755%
9127	NITTO FC CO	0.000%	99.756%
9128	AXWAY SOFTWARE	0.000%	99.756%
9129	LINEDATA SERVIC	0.000%	99.757%
9130	AROTECH CORP COMMON STOCK USD.01	0.000%	99.757%
9131	HANSOL PAPER CO	0.000%	99.757%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	GROUP LEASE PUB	0.000%	99.758%
9133	OKK CORP	0.000%	99.758%
9134	OLVI	0.000%	99.759%
9135	ENERGIEDIENST H	0.000%	99.759%
9136	CENTRAL AUTO	0.000%	99.760%
9137	EMPRESA DE ENER	0.000%	99.760%
9138	INDS BACHOCO SA	0.000%	99.761%
9139	CK POWER PCL	0.000%	99.761%
9140	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.761%
9141	NIPPON HUME PIP	0.000%	99.762%
9142	ANADOLU CAM	0.000%	99.762%
9143	SINDO RICOH	0.000%	99.763%
9144	TNPL	0.000%	99.763%
9145	DEUTSCHE PFANDB	0.000%	99.764%
9146	MANI INC	0.000%	99.764%
9147	COLLECTION HOUS	0.000%	99.764%
9148	TAKIHYO CO LTD	0.000%	99.765%
9149	KLCC PROPERTY H	0.000%	99.765%
9150	BMTC GROUP INC	0.000%	99.766%
9151	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.766%
9152	MAOYE INTL HOLD	0.000%	99.767%
9153	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.767%
9154	SMS MANAGEMENT	0.000%	99.767%
9155	LIPPO CHINA RES	0.000%	99.768%
9156	GODFREY PHILLIP	0.000%	99.768%
9157	D&L INDUSTRIES	0.000%	99.769%
9158	TONG-TAI MACHIN	0.000%	99.769%
9159	PINE CLIFF ENER	0.000%	99.770%
9160	TER BEKE SA	0.000%	99.770%
9161	ACCURAY INC COMMON STOCK USD.001	0.000%	99.770%
9162	NIPPON CHEMIPHA	0.000%	99.771%
9163	THERMADOR GROUP	0.000%	99.771%
9164	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.772%
9165	VAN DE VELDE	0.000%	99.772%
9166	AVON RUBBER	0.000%	99.773%
9167	BHAKTI INVESTAM	0.000%	99.773%
9168	SPROTT RESOURCE	0.000%	99.773%
9169	VANTAGE INTERNA	0.000%	99.774%
9170	EHY CAR SERVICES SPON ADR ADR USD.001	0.000%	99.774%
9171	SAM KWANG GLASS	0.000%	99.775%
9172	ELANDERS AB	0.000%	99.775%
9173	MIRATI THERAPEU	0.000%	99.775%
9174	MERAFE RESOURCE	0.000%	99.776%
9175	GRUPO SECURITY	0.000%	99.776%
9176	NOMURA CO LTD	0.000%	99.777%
9177	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.777%
9178	SUMINOE TEXTILE	0.000%	99.778%
9179	CARLIT HOLDINGS	0.000%	99.778%
9180	BERLI JUCKER CO	0.000%	99.778%
9181	VINDA INTERNATI	0.000%	99.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.779%
9183	COLABOR GROUP I	0.000%	99.780%
9184	ALI CORP	0.000%	99.780%
9185	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.781%
9186	SIEMENS INDIA L	0.000%	99.781%
9187	FIRST STEAMSHIP	0.000%	99.781%
9188	PHOENIX SATELLI	0.000%	99.782%
9189	ANGLO-EASTN PLA	0.000%	99.782%
9190	CYIENT LIMITED	0.000%	99.783%
9191	HIRAMATSU INC	0.000%	99.783%
9192	INFORMATION SVC	0.000%	99.783%
9193	ASIA POLYMER	0.000%	99.784%
9194	SARKUYSAN ELEKT	0.000%	99.784%
9195	NET INSIGHT	0.000%	99.785%
9196	OHASHI TECHNICA	0.000%	99.785%
9197	TOEI ANIMATION	0.000%	99.786%
9198	NORWEGIAN FINAN	0.000%	99.786%
9199	NICHIEI CO	0.000%	99.786%
9200	KH VATEC	0.000%	99.787%
9201	EL.EN. SPA	0.000%	99.787%
9202	REJECT SHOP LTD	0.000%	99.788%
9203	SHINKAWA	0.000%	99.788%
9204	RESILUX	0.000%	99.788%
9205	VIOHALCO SA	0.000%	99.789%
9206	ISTYLE INC	0.000%	99.789%
9207	CHUGAI RO CO LT	0.000%	99.790%
9208	VECTOR	0.000%	99.790%
9209	RASA INDUSTRIES	0.000%	99.790%
9210	ACOM CO	0.000%	99.791%
9211	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.791%
9212	ISU CHEMICAL	0.000%	99.792%
9213	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.792%
9214	ILSHIN SPINNING	0.000%	99.792%
9215	PROMOTORA DE IN	0.000%	99.793%
9216	YOKOWO CO LTD	0.000%	99.793%
9217	SWANCOR	0.000%	99.794%
9218	DEL MONTE PACIF	0.000%	99.794%
9219	CAYMAN ENGLE Y I	0.000%	99.795%
9220	ADDLIFE AB	0.000%	99.795%
9221	HT&E LTD	0.000%	99.795%
9222	MANGALORE REF &	0.000%	99.796%
9223	UNISYS CORP	0.000%	99.796%
9224	ROYAL BAFOKENG	0.000%	99.797%
9225	STRATTEC SECURI	0.000%	99.797%
9226	POS MALAYSIA	0.000%	99.797%
9227	BUND CENTER INV	0.000%	99.798%
9228	IBSTOCK PLC	0.000%	99.798%
9229	UNITED UTILITIE	0.000%	99.799%
9230	ICHIKEN CO LTD	0.000%	99.799%
9231	YAMATANE CORP N	0.000%	99.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	MITSUI MINING C	0.000%	99.800%
9233	EARTH CHEMICAL	0.000%	99.800%
9234	GRUPPO MUTUIONL	0.000%	99.801%
9235	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.801%
9236	NIPPON KOEI CO	0.000%	99.801%
9237	YUSEN LOGISTICS	0.000%	99.802%
9238	TARSUS GROUP PL	0.000%	99.802%
9239	BANK PEMBANGUNA	0.000%	99.803%
9240	CSS INDUSTRIES	0.000%	99.803%
9241	ITAB SHOP CONCE	0.000%	99.803%
9242	LUBY'S INC.	0.000%	99.804%
9243	SURUGA CO LTD	0.000%	99.804%
9244	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.805%
9245	MODERNLAND REAL	0.000%	99.805%
9246	SAMYUNG TRA	0.000%	99.805%
9247	ITALIAN-THAI DE	0.000%	99.806%
9248	WANG ON GROUP	0.000%	99.806%
9249	ELLAKTOR SA	0.000%	99.807%
9250	JOBAN KOSAN CO	0.000%	99.807%
9251	CYBEROPTICS CORP COMMON STOCK	0.000%	99.807%
9252	CSBC CORPORATIO	0.000%	99.808%
9253	HONGKONG CHINES	0.000%	99.808%
9254	CHINA ANIMATION	0.000%	99.809%
9255	THAI STANLEY EL	0.000%	99.809%
9256	KI-STAR REAL ES	0.000%	99.809%
9257	ADO Group Ltd	0.000%	99.810%
9258	CHONG KUN DANG	0.000%	99.810%
9259	WAREHOUSE GROUP	0.000%	99.811%
9260	DONGWON FOOD& B	0.000%	99.811%
9261	HAP SENG PLANTA	0.000%	99.811%
9262	KINGS TOWN CONS	0.000%	99.812%
9263	NAGAWA CO LTD	0.000%	99.812%
9264	WILMINGTON GROU	0.000%	99.812%
9265	ELNUSA TBK	0.000%	99.813%
9266	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.813%
9267	VITEC GROUP	0.000%	99.814%
9268	CTI ENGINEERING	0.000%	99.814%
9269	YASHILI INTL HL	0.000%	99.814%
9270	FIBRA SHOP PORT	0.000%	99.815%
9271	FANG HOLDINGS LTD ADR ADR	0.000%	99.815%
9272	BCO DESIO E BRI	0.000%	99.816%
9273	BELL SYSTEM24 H	0.000%	99.816%
9274	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.816%
9275	ALONY HETZ	0.000%	99.817%
9276	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.817%
9277	SOFT-WORLD INTL	0.000%	99.818%
9278	CHINA POWER CLE	0.000%	99.818%
9279	CHUN YUAN STEEL	0.000%	99.818%
9280	WESTPORTS HOLDI	0.000%	99.819%
9281	3M INDIA LTD	0.000%	99.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.819%
9283	FINDEL	0.000%	99.820%
9284	FALCO BIOSYSTEM	0.000%	99.820%
9285	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.821%
9286	EASTERN WATER R	0.000%	99.821%
9287	ANADOLU SIGORTA	0.000%	99.821%
9288	SENTUL CITY TBK	0.000%	99.822%
9289	GADANG HOLDINGS	0.000%	99.822%
9290	GAKKEN CO	0.000%	99.822%
9291	ASCENDIS HEALTH	0.000%	99.823%
9292	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.823%
9293	SHUNFENG INTL C	0.000%	99.824%
9294	GUANGDONG LAND	0.000%	99.824%
9295	NISSEI ASB MACH	0.000%	99.824%
9296	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.825%
9297	SEBANG CO LTD	0.000%	99.825%
9298	LONG BON INTERN	0.000%	99.825%
9299	SUHEUNG CAPSULE	0.000%	99.826%
9300	HIMATSINGKA SEI	0.000%	99.826%
9301	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.827%
9302	VINY THAI	0.000%	99.827%
9303	CHINOOK ENERGY	0.000%	99.827%
9304	OENON HOLDINGS	0.000%	99.828%
9305	SEOHAN CO LTD	0.000%	99.828%
9306	NAVA BHARAT VEN	0.000%	99.828%
9307	SEACHANGE INTL	0.000%	99.829%
9308	IMVESCOR RESTAU	0.000%	99.829%
9309	COOPER ENERGY L	0.000%	99.830%
9310	ICHIBANYA CO LT	0.000%	99.830%
9311	LUNG KEE(BERMUD	0.000%	99.830%
9312	SRG TAKAMI	0.000%	99.831%
9313	INNOTECH CORP	0.000%	99.831%
9314	ROKKO BUTTER CO	0.000%	99.831%
9315	PFSWEB INC COMMON STOCK USD.001	0.000%	99.832%
9316	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.832%
9317	PHARMA MAR SA	0.000%	99.833%
9318	BEIJING JINGNEN	0.000%	99.833%
9319	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.833%
9320	MATRIX CONCEPTS	0.000%	99.834%
9321	DCM SHRIRAM LTD	0.000%	99.834%
9322	ES-CON JAPAN LT	0.000%	99.834%
9323	TOWER LTD	0.000%	99.835%
9324	KECK SENG(MAL)B	0.000%	99.835%
9325	ZEALAND PHARMA	0.000%	99.835%
9326	CIA ENERGET CEA	0.000%	99.836%
9327	MELCO HOLDINGS	0.000%	99.836%
9328	CHINA XLX FERTI	0.000%	99.837%
9329	PMP COMMUNICATI	0.000%	99.837%
9330	SOLAR APPLIED M	0.000%	99.837%
9331	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	GLACIER MEDIA I	0.000%	99.838%
9333	F&F COMPANY	0.000%	99.838%
9334	GEM DIAMONDS	0.000%	99.839%
9335	RHODES FOOD GRO	0.000%	99.839%
9336	EMPEROR ENTERTA	0.000%	99.839%
9337	TORRENT POWER L	0.000%	99.840%
9338	KUOYANG CONSTRU	0.000%	99.840%
9339	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.840%
9340	HONWORLD GROUP	0.000%	99.841%
9341	NEMAK SAB DE CV	0.000%	99.841%
9342	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.842%
9343	TREASURE ASA	0.000%	99.842%
9344	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.842%
9345	AKCANSА CIMENTO	0.000%	99.843%
9346	PACIFIC CURRENT	0.000%	99.843%
9347	YANCHANG PETROL	0.000%	99.843%
9348	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.844%
9349	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.844%
9350	OIL INDIA LTD	0.000%	99.844%
9351	METRO KAJANG HL	0.000%	99.845%
9352	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.845%
9353	CHINA CHEM&PHAR	0.000%	99.845%
9354	EVN AG	0.000%	99.846%
9355	CODAN LTD	0.000%	99.846%
9356	PLDT INC SPON ADR ADR	0.000%	99.847%
9357	RION CO LTD	0.000%	99.847%
9358	RCF	0.000%	99.847%
9359	SINCERE WATCH H	0.000%	99.848%
9360	ASIA HOLDINGS C	0.000%	99.848%
9361	GCA SAVVIAN COR	0.000%	99.848%
9362	CHINA PIONEER P	0.000%	99.849%
9363	DAEKYO	0.000%	99.849%
9364	PARTNERS REAL E	0.000%	99.849%
9365	SINYI REALTY IN	0.000%	99.850%
9366	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.850%
9367	WORLDLINE	0.000%	99.850%
9368	HIRANO TECSEED	0.000%	99.851%
9369	TAMA HOME CO LT	0.000%	99.851%
9370	KORADIOR HOLDIN	0.000%	99.851%
9371	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.852%
9372	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.852%
9373	ALARKO HOLDINGS	0.000%	99.852%
9374	HUNTSWORTH PLC	0.000%	99.853%
9375	MICRONICS JAPAN	0.000%	99.853%
9376	MUNSUN CAPITAL	0.000%	99.854%
9377	NIKKO CO	0.000%	99.854%
9378	DIALIGHT PLC	0.000%	99.854%
9379	SYNTHOS SA	0.000%	99.855%
9380	GROUP FIVE	0.000%	99.855%
9381	SABATE DIOSOS	0.000%	99.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	MQ HOLDING AB	0.000%	99.856%
9383	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.856%
9384	EXFO INC	0.000%	99.856%
9385	ORANGE POLSKA	0.000%	99.857%
9386	PLATINUM GROUP	0.000%	99.857%
9387	BANGKOK AVIAT F	0.000%	99.857%
9388	AKSIGORTA AS	0.000%	99.858%
9389	TTW PUBLIC COMP	0.000%	99.858%
9390	NISSIN FOOD HOL	0.000%	99.858%
9391	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.859%
9392	TOYO ELECTRIC	0.000%	99.859%
9393	TOMORROW FOCUS	0.000%	99.859%
9394	RECRM RESEARCH	0.000%	99.860%
9395	HANKOOK SHELL O	0.000%	99.860%
9396	SEOBU T&D	0.000%	99.860%
9397	TOTTORI BANK	0.000%	99.861%
9398	ASIA CEMENT CHI	0.000%	99.861%
9399	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.861%
9400	UNITED SPIRITS	0.000%	99.862%
9401	POLETOWIN PITCR	0.000%	99.862%
9402	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.862%
9403	MOROZOFF LIMITE	0.000%	99.863%
9404	XTREME DRILLING	0.000%	99.863%
9405	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.863%
9406	AMBASSADOR HOTE	0.000%	99.864%
9407	NEXEN CORPORATI	0.000%	99.864%
9408	TAISEI LAMICK C	0.000%	99.864%
9409	RAMI LEVI CHAIN	0.000%	99.865%
9410	GL LTD	0.000%	99.865%
9411	SUNLAND GROUP L	0.000%	99.865%
9412	GREEN CROSS COR	0.000%	99.866%
9413	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.866%
9414	OZNER WATER INT	0.000%	99.866%
9415	INTER PARFUMS	0.000%	99.867%
9416	VECIMA NETWORKS	0.000%	99.867%
9417	SUMITOMO PRECIS	0.000%	99.867%
9418	DAIDO KOGYO CO	0.000%	99.868%
9419	PLANET PAYMENT	0.000%	99.868%
9420	BEIJINGWEST IND	0.000%	99.868%
9421	PACIFIC CENTURY	0.000%	99.869%
9422	DAIICHI KENSETS	0.000%	99.869%
9423	ESCALADE INC COMMON STOCK	0.000%	99.869%
9424	KOBE ELECTRIC R	0.000%	99.870%
9425	INDO COUNT INDU	0.000%	99.870%
9426	MASON FINANCIAL	0.000%	99.870%
9427	CATENA AB	0.000%	99.871%
9428	ASESOR DE ACTIV	0.000%	99.871%
9429	DONGWHA PHARM.C	0.000%	99.871%
9430	SEMCON AB	0.000%	99.872%
9431	NATIONAL AGRICU	0.000%	99.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	SAFETY GODOWN C	0.000%	99.872%
9433	FAITH INC	0.000%	99.873%
9434	PEET LIMITED	0.000%	99.873%
9435	UMW OIL & GAS C	0.000%	99.873%
9436	PARIS MIKI INC	0.000%	99.874%
9437	CHINA VAST INDU	0.000%	99.874%
9438	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.874%
9439	SAMCHULLY	0.000%	99.875%
9440	DAISHINKU CORP	0.000%	99.875%
9441	GODREJ PROPERTI	0.000%	99.875%
9442	ACAL	0.000%	99.876%
9443	ABLYNX NV	0.000%	99.876%
9444	TAO HEUNG HOLDI	0.000%	99.876%
9445	MELBOURNE IT	0.000%	99.877%
9446	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.877%
9447	KINGMAKER FOOTW	0.000%	99.877%
9448	SERVICE STREAM	0.000%	99.877%
9449	HYUNDAI ENGINEE	0.000%	99.878%
9450	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.878%
9451	KURIYAMA HOLDIN	0.000%	99.878%
9452	VICTORIA PARK A	0.000%	99.879%
9453	MANDARIN ORIENT	0.000%	99.879%
9454	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.879%
9455	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.880%
9456	APPROACH RESOUR	0.000%	99.880%
9457	TAKISAWA MACHIN	0.000%	99.880%
9458	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.881%
9459	ALPHA SYSTEMS I	0.000%	99.881%
9460	KINKI SHARYO CO	0.000%	99.881%
9461	COMP ENG & CONS	0.000%	99.882%
9462	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.882%
9463	STRONG PETROCHE	0.000%	99.882%
9464	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.883%
9465	VP PLC	0.000%	99.883%
9466	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.883%
9467	PRIMA INDUSTRIE	0.000%	99.884%
9468	ATENOR	0.000%	99.884%
9469	EXCEL CO LTD	0.000%	99.884%
9470	THROMBOGENICS N	0.000%	99.884%
9471	ENERGY EQUITY C	0.000%	99.885%
9472	ZENITAKA CORP	0.000%	99.885%
9473	SAM JIN PHARM	0.000%	99.885%
9474	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.886%
9475	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.886%
9476	CLARK INC COMMO	0.000%	99.886%
9477	SUNGCHANG ENTER	0.000%	99.887%
9478	AVENG	0.000%	99.887%
9479	BEADELL RESOURC	0.000%	99.887%
9480	ZIGNAGO VETRO S	0.000%	99.888%
9481	UNION BK OF TAI	0.000%	99.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	BasicNet S.p.A.	0.000%	99.888%
9483	POLYTEC ASSET H	0.000%	99.888%
9484	REGIONAL CONT L	0.000%	99.889%
9485	NEW HOPE CORP	0.000%	99.889%
9486	ARGO GRAPHICS I	0.000%	99.889%
9487	HANIL E-HWA CO	0.000%	99.890%
9488	STEIN MART INC COMMON STOCK USD.01	0.000%	99.890%
9489	YC CO LTD	0.000%	99.890%
9490	GAFISA SA	0.000%	99.891%
9491	MYSTATE LTD	0.000%	99.891%
9492	HWA SHIN CO	0.000%	99.891%
9493	AVIC INTERNATIO	0.000%	99.892%
9494	YUKEN KOGYO	0.000%	99.892%
9495	TECHNO RYOWA LT	0.000%	99.892%
9496	GUJARAT ALKALIE	0.000%	99.893%
9497	G-7 HOLDINGS IN	0.000%	99.893%
9498	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.893%
9499	XXL ASA	0.000%	99.893%
9500	OPTEX COMPANY	0.000%	99.894%
9501	AWARE INC	0.000%	99.894%
9502	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.894%
9503	TRADELINK ELECT	0.000%	99.895%
9504	ANN JOO RESOURC	0.000%	99.895%
9505	CHINA AVIATION	0.000%	99.895%
9506	MITSUBISHI RESE	0.000%	99.896%
9507	OVERSEAS CHINES	0.000%	99.896%
9508	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.896%
9509	ENERGY RESOURCE	0.000%	99.896%
9510	KORTEK CORPN	0.000%	99.897%
9511	HSIN CHONG CONS	0.000%	99.897%
9512	TOKYO TEKKO CO	0.000%	99.897%
9513	PINGUELY-HAULOT	0.000%	99.898%
9514	CHONGQING MACHI	0.000%	99.898%
9515	LANDS END INC COMMON STOCK USD.01	0.000%	99.898%
9516	LUBELSKI WEGIEL	0.000%	99.899%
9517	YIZHENG CHEM FI	0.000%	99.899%
9518	HEG LIMITED	0.000%	99.899%
9519	HALCYON AGRI CO	0.000%	99.899%
9520	CMMB VISION HOL	0.000%	99.900%
9521	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.900%
9522	PC TEL INC COMMON STOCK USD.001	0.000%	99.900%
9523	SINO THAI EN,FG	0.000%	99.901%
9524	QUALITAS CONTOL	0.000%	99.901%
9525	BIG SHOPPING CE	0.000%	99.901%
9526	PEGAS NONWOVENS	0.000%	99.901%
9527	TRISURA GROUP LTD COMMON STOCK	0.000%	99.902%
9528	HIAG IMMOBILIEN	0.000%	99.902%
9529	TOMOE CORP	0.000%	99.902%
9530	MUGEN ESTATE CO	0.000%	99.903%
9531	REXLOT HOLDINGS	0.000%	99.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	MIVTACH SHAMIR	0.000%	99.903%
9533	FRONTERA ENERGY	0.000%	99.904%
9534	RATCHABURI ELEC	0.000%	99.904%
9535	CHEUK NANG HLDG	0.000%	99.904%
9536	ALROV PROPERTIE	0.000%	99.904%
9537	SAMSE SA	0.000%	99.905%
9538	DELTA DUNIA PET	0.000%	99.905%
9539	CELLCOM ISRAEL	0.000%	99.905%
9540	HY LOK	0.000%	99.906%
9541	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.906%
9542	INVICTA HOLDING	0.000%	99.906%
9543	ROSTELECOM OJSC	0.000%	99.906%
9544	PSI AG GESELL F	0.000%	99.907%
9545	FURSYS	0.000%	99.907%
9546	UTD PLANTATION	0.000%	99.907%
9547	DAEHAN STEEL CO	0.000%	99.908%
9548	TOMATO BANK LTD	0.000%	99.908%
9549	PRG-SCHULTZ INT	0.000%	99.908%
9550	HUONS CO LTD	0.000%	99.908%
9551	KYERYONG CONST	0.000%	99.909%
9552	SNAI SPA	0.000%	99.909%
9553	ECHELON FINANCI	0.000%	99.909%
9554	NAKAYAMA STEEL	0.000%	99.910%
9555	SFP DINING	0.000%	99.910%
9556	ZUKEN INC	0.000%	99.910%
9557	CHUNGHWA PICTUR	0.000%	99.910%
9558	SECOM JOSHINETS	0.000%	99.911%
9559	GEO ENERGY RESO	0.000%	99.911%
9560	GEAR ENERGY LTD	0.000%	99.911%
9561	CENTER LABORATO	0.000%	99.912%
9562	NAGANO BANK	0.000%	99.912%
9563	CROOZ INC	0.000%	99.912%
9564	HANEDA ZENITH H	0.000%	99.912%
9565	DAIDOH	0.000%	99.913%
9566	WEATHERNEWS INC	0.000%	99.913%
9567	MEGAWIDE CONS C	0.000%	99.913%
9568	KEY TRONIC CORP COMMON STOCK	0.000%	99.914%
9569	HFA HOLDINGS LI	0.000%	99.914%
9570	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.914%
9571	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.914%
9572	NESCO	0.000%	99.915%
9573	FLUIDRA SA	0.000%	99.915%
9574	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.915%
9575	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.915%
9576	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.916%
9577	SAN FANG CHEMIC	0.000%	99.916%
9578	TECHNOTRANS AG	0.000%	99.916%
9579	IFG GROUP PLC	0.000%	99.917%
9580	PTG ENERGY PCL	0.000%	99.917%
9581	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ASIA FINANCIAL	0.000%	99.917%
9583	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.918%
9584	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.918%
9585	THURGAUER KANTO	0.000%	99.918%
9586	AMIYAKI TEI CO	0.000%	99.919%
9587	SCOPE METALS GR	0.000%	99.919%
9588	UNIPAR UNIAO DE	0.000%	99.919%
9589	ANF IMMOBILIER	0.000%	99.919%
9590	SAN SHING FASTE	0.000%	99.920%
9591	QUABIT INMOBILI	0.000%	99.920%
9592	AEROPORTO VENEZ	0.000%	99.920%
9593	GRUPO GICSA SA	0.000%	99.920%
9594	NIPPON CHEM IND	0.000%	99.921%
9595	YAIJU SUISANKAG	0.000%	99.921%
9596	BW PLANTATION	0.000%	99.921%
9597	HAGIWARA ELECTR	0.000%	99.922%
9598	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.922%
9599	OTSUKA KAGU	0.000%	99.922%
9600	SATORI ELECTRIC	0.000%	99.922%
9601	MK RESTAURANT G	0.000%	99.923%
9602	NSL LTD	0.000%	99.923%
9603	COCA-COLA ICECE	0.000%	99.923%
9604	PETRA FOODS LTD	0.000%	99.923%
9605	FUJI CORP/MIYAG	0.000%	99.924%
9606	CARPETRIGHT	0.000%	99.924%
9607	TUNAS BARU LAMP	0.000%	99.924%
9608	FDM GROUP PLC	0.000%	99.925%
9609	CROWN CONFECTIO	0.000%	99.925%
9610	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.925%
9611	KYOWA LEATHER	0.000%	99.925%
9612	TRANSACTION CAP	0.000%	99.926%
9613	HANKUK PAPER MF	0.000%	99.926%
9614	ALKANE RESOURCE	0.000%	99.926%
9615	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.926%
9616	AARTI INDS	0.000%	99.927%
9617	COFFEE DAY ENTE	0.000%	99.927%
9618	POLYMET MINING	0.000%	99.927%
9619	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.927%
9620	YONDENKO CORP	0.000%	99.928%
9621	MAGMA FINCORP L	0.000%	99.928%
9622	TMK PAO GDR REG S GDR	0.000%	99.928%
9623	NICHIA STEEL WO	0.000%	99.928%
9624	AXACTOR AB	0.000%	99.929%
9625	EMPERADOR INC	0.000%	99.929%
9626	HONG LEONG ASIA	0.000%	99.929%
9627	TOBU STORE CO L	0.000%	99.930%
9628	RUENTEX INDUSTR	0.000%	99.930%
9629	FAR LTD	0.000%	99.930%
9630	MORTGAGE CHOICE	0.000%	99.930%
9631	BSL CORPORATION	0.000%	99.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	AFRICA ISRAEL P	0.000%	99.931%
9633	ALLIED ELECTRON	0.000%	99.931%
9634	KRAKATAU STEEL	0.000%	99.931%
9635	TRAKCJA SA	0.000%	99.932%
9636	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.932%
9637	BOUSTEAD PLANTA	0.000%	99.932%
9638	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.932%
9639	AREZZO INDUSTRI	0.000%	99.933%
9640	PIPAVAV DEFENCE	0.000%	99.933%
9641	QUINTIS LTD	0.000%	99.933%
9642	FOX WIZEL LTD	0.000%	99.933%
9643	GRANULES INDIA	0.000%	99.934%
9644	ION BEAM APPLIC	0.000%	99.934%
9645	BGP HOLDINGS (P	0.000%	99.934%
9646	WHA CORP PCL	0.000%	99.934%
9647	KASEN INTERNATI	0.000%	99.935%
9648	GODREJ INDUSTRI	0.000%	99.935%
9649	BANK INTERNASIO	0.000%	99.935%
9650	AES GENER SA	0.000%	99.935%
9651	ROBINSON PCL	0.000%	99.936%
9652	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.936%
9653	CAN DO CO LTD	0.000%	99.936%
9654	KAORI HEAT TREA	0.000%	99.936%
9655	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.937%
9656	SKANDIABANKEN A	0.000%	99.937%
9657	TOSHO CO LTD	0.000%	99.937%
9658	GILAT SATELLITE	0.000%	99.937%
9659	EAST WEST BANKI	0.000%	99.938%
9660	LIFCO AB-B SHS	0.000%	99.938%
9661	SRI SPORTS LIMI	0.000%	99.938%
9662	FUTURE SYSTEMS	0.000%	99.938%
9663	GYM GROUP PLC/T	0.000%	99.939%
9664	AEON CREDIT SER	0.000%	99.939%
9665	ESSEL PROP	0.000%	99.939%
9666	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.939%
9667	INDUSTRIA REIT	0.000%	99.940%
9668	IMPERIAL HOTEL	0.000%	99.940%
9669	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.940%
9670	SINO GRANDNESS	0.000%	99.940%
9671	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.941%
9672	INDUSTRIAL BLDG	0.000%	99.941%
9673	ITFOR INC	0.000%	99.941%
9674	IMPEXMETAL	0.000%	99.941%
9675	MONGOLIAN MININ	0.000%	99.942%
9676	GUARARAPES CONF	0.000%	99.942%
9677	BLUE SQUARE REA	0.000%	99.942%
9678	KAPSCH TRAFFICC	0.000%	99.942%
9679	ADCORP HLDGS	0.000%	99.943%
9680	UNICHEM LABS	0.000%	99.943%
9681	LIPPO CIKARANG	0.000%	99.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	OHB SE	0.000%	99.943%
9683	CHEVALIER INTL	0.000%	99.944%
9684	KAWASUMI LABS I	0.000%	99.944%
9685	TECHNO ELECTRIC	0.000%	99.944%
9686	RATNAMANI METAL	0.000%	99.944%
9687	EIH LTD	0.000%	99.945%
9688	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.945%
9689	DY CORP	0.000%	99.945%
9690	YELP INC COMMON STOCK USD.000001	0.000%	99.945%
9691	GETIN NOBLE BA	0.000%	99.946%
9692	JOHN LAING GROU	0.000%	99.946%
9693	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.946%
9694	FORMOSAN UNION	0.000%	99.946%
9695	MINEROS S.A.	0.000%	99.946%
9696	SEVERFIELD-ROWE	0.000%	99.947%
9697	FUJISHOJI CO.LT	0.000%	99.947%
9698	KOREA TECH BANK	0.000%	99.947%
9699	SAKAI OVEX CO L	0.000%	99.947%
9700	GRANDVISION BV	0.000%	99.948%
9701	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.948%
9702	HSIL LTD	0.000%	99.948%
9703	KG CHEMICAL COR	0.000%	99.948%
9704	SHIMOJIMA CO LT	0.000%	99.949%
9705	CORP BANK	0.000%	99.949%
9706	NIHON PLAST CO	0.000%	99.949%
9707	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.949%
9708	IDP EDUCATION L	0.000%	99.950%
9709	PERENNIAL REAL	0.000%	99.950%
9710	SHELL REFINING(0.000%	99.950%
9711	NATURES SUNSHIN	0.000%	99.950%
9712	E TEC E&C LTD	0.000%	99.951%
9713	CARBORUNDUM	0.000%	99.951%
9714	HALOWS CO LTD	0.000%	99.951%
9715	DAIHATSU DIESEL	0.000%	99.951%
9716	GULF MARINE SER	0.000%	99.951%
9717	TOHOKU BANK	0.000%	99.952%
9718	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.952%
9719	INTL PAPER	0.000%	99.952%
9720	ASIAN GROWTH PR	0.000%	99.952%
9721	CHINA FINANCIAL	0.000%	99.953%
9722	CATHAY NO 1 REI	0.000%	99.953%
9723	GHCL LTD	0.000%	99.953%
9724	SKF INDIA LTD	0.000%	99.953%
9725	KATHMANDU HOLDI	0.000%	99.954%
9726	SOCAM DEVELOPME	0.000%	99.954%
9727	UNITY OPTO TECH	0.000%	99.954%
9728	KONDOTEC INC	0.000%	99.954%
9729	SVENSKA CELLULO	0.000%	99.954%
9730	CROWN CONFECTIO	0.000%	99.955%
9731	MAHARASHTRA SEA	0.000%	99.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	UEM EDGENTA BHD	0.000%	99.955%
9733	SALEM COMM CORP	0.000%	99.955%
9734	NORCROS PLC	0.000%	99.956%
9735	CHORUS LTD ADR ADR	0.000%	99.956%
9736	PLATZER FASTIGH	0.000%	99.956%
9737	VILLA WORLD LTD	0.000%	99.956%
9738	MUTOW CO LTD	0.000%	99.957%
9739	GFOOT CO LTD	0.000%	99.957%
9740	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.957%
9741	NATURAL ALTERNT	0.000%	99.957%
9742	DAPHNE INTERNA	0.000%	99.957%
9743	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.958%
9744	CEDAR WOODS PRO	0.000%	99.958%
9745	WMIH CORP COMMON STOCK USD.00001	0.000%	99.958%
9746	MJ GLEESON PLC	0.000%	99.958%
9747	HIROSHIMA ELEC	0.000%	99.959%
9748	DECMIL GROUP LT	0.000%	99.959%
9749	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.959%
9750	CHINA RUNDONG A	0.000%	99.959%
9751	YAC CO LTD	0.000%	99.959%
9752	TAIKO PHARMACEU	0.000%	99.960%
9753	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.960%
9754	TAINAN ENTERPRI	0.000%	99.960%
9755	CASTINGS	0.000%	99.960%
9756	IRC LIMITED	0.000%	99.961%
9757	GOOD RESOURCES	0.000%	99.961%
9758	FAG BEARINGS IN	0.000%	99.961%
9759	PROGRESS WERK A	0.000%	99.961%
9760	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.961%
9761	RADISYS CORP COMMON STOCK	0.000%	99.962%
9762	CGN MINING CO L	0.000%	99.962%
9763	CENTURY PACIFIC	0.000%	99.962%
9764	AICHI TOKEI DEN	0.000%	99.962%
9765	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.963%
9766	CHC HEALTHCARE	0.000%	99.963%
9767	VOLT INFO SCIEN	0.000%	99.963%
9768	ABTERRA LTD	0.000%	99.963%
9769	AMERIGO RESOURC	0.000%	99.963%
9770	SELCUK ECZA DEP	0.000%	99.964%
9771	VON ROLL HOLDIN	0.000%	99.964%
9772	VIVA INDUSTRIAL	0.000%	99.964%
9773	SHIHLIN ELEC &	0.000%	99.964%
9774	YUANSHENGTAI DA	0.000%	99.964%
9775	BASWARE OYJ	0.000%	99.965%
9776	CAMBIAN GROUP P	0.000%	99.965%
9777	COCO'S JAPAN CO	0.000%	99.965%
9778	ZHUHAI HLDGS IN	0.000%	99.965%
9779	SUNCALL CORP	0.000%	99.966%
9780	HOME INVEST BEL	0.000%	99.966%
9781	KANGDA INTERNAT	0.000%	99.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	Phoenix Mills L	0.000%	99.966%
9783	G SHANK ENTERPR	0.000%	99.966%
9784	EUSKALTEL SA	0.000%	99.967%
9785	GRUPO ROTOPLAS	0.000%	99.967%
9786	SELVAAG BOLIG A	0.000%	99.967%
9787	ASHTROM PROPERT	0.000%	99.967%
9788	IMMOBEL	0.000%	99.967%
9789	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.968%
9790	PACASMAYO	0.000%	99.968%
9791	CICOR TECHNOLOG	0.000%	99.968%
9792	INTER CARS SA	0.000%	99.968%
9793	KEPPEL TELECOM&	0.000%	99.968%
9794	TOPPS TILES	0.000%	99.969%
9795	CW GROUP HLDGS	0.000%	99.969%
9796	SANYO TRADING C	0.000%	99.969%
9797	AGV PRODUCTS	0.000%	99.969%
9798	MCLEOD RUSSEL I	0.000%	99.970%
9799	BRASILAGRO	0.000%	99.970%
9800	KOHSOKU CORP	0.000%	99.970%
9801	CSG LIMITED	0.000%	99.970%
9802	SITOU GROUP HLD	0.000%	99.970%
9803	T COOK IND	0.000%	99.971%
9804	DICKSON CONCEPT	0.000%	99.971%
9805	LAKSHMI VILAS B	0.000%	99.971%
9806	HAGOROMO FOODS	0.000%	99.971%
9807	CENTURIA METROP	0.000%	99.971%
9808	FULLER SMITH &	0.000%	99.972%
9809	SURYA SEMESTA I	0.000%	99.972%
9810	TRIFAST PLC	0.000%	99.972%
9811	REAL INDUSTRY I	0.000%	99.972%
9812	CARR'S GROUP PL	0.000%	99.972%
9813	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.973%
9814	BOOT(HENRY) & S	0.000%	99.973%
9815	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.973%
9816	DEPOMED INC COMMON STOCK	0.000%	99.973%
9817	OCL INDIA LTD	0.000%	99.973%
9818	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.974%
9819	CALEDONIA MININ	0.000%	99.974%
9820	HOGG ROBINSON G	0.000%	99.974%
9821	TURK TRKTOR VE	0.000%	99.974%
9822	SILICON INTEG S	0.000%	99.974%
9823	AGORA	0.000%	99.974%
9824	TIME TECHNO	0.000%	99.975%
9825	AVIC INTL HOLD	0.000%	99.975%
9826	KHON KAEN SUGAR	0.000%	99.975%
9827	INVESTORS TITLE CO COMMON STOCK	0.000%	99.975%
9828	KOMEHYO	0.000%	99.975%
9829	CRAWFORD & CO	0.000%	99.976%
9830	INTEVAC INC	0.000%	99.976%
9831	WATAHAN & CO LT	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	PACIFIC ONLINE	0.000%	99.976%
9833	HATHWAY CABLE	0.000%	99.976%
9834	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.977%
9835	BRAEMAR SHIPPIN	0.000%	99.977%
9836	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.977%
9837	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.977%
9838	NISSEI PLSTIC I	0.000%	99.977%
9839	R.E.A. HOLDINGS	0.000%	99.978%
9840	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.978%
9841	SINO GAS & ENER	0.000%	99.978%
9842	ASIA SATELLITE	0.000%	99.978%
9843	INFOMEDIA	0.000%	99.978%
9844	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.978%
9845	REGIONAL REIT L	0.000%	99.979%
9846	HONG KONG FERRY	0.000%	99.979%
9847	TWIN DISC INC COMMON STOCK	0.000%	99.979%
9848	TSUI WAH HOLDIN	0.000%	99.979%
9849	HUA ENG WIRE&CA	0.000%	99.979%
9850	OXLEY HOLDINGS	0.000%	99.980%
9851	WOONGJIN THINKB	0.000%	99.980%
9852	YUNNAN WATER IN	0.000%	99.980%
9853	KPX CHEMICAL	0.000%	99.980%
9854	ANTON OILFIELD	0.000%	99.980%
9855	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.981%
9856	CHINA YURUN FOO	0.000%	99.981%
9857	NOBINA AB	0.000%	99.981%
9858	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.981%
9859	NORWEGIAN PROPE	0.000%	99.981%
9860	RASSINI SAB DE	0.000%	99.981%
9861	DRDGOLD LTD	0.000%	99.982%
9862	MEDUSA MINING L	0.000%	99.982%
9863	KINTETSU DPT ST	0.000%	99.982%
9864	ADVAN CO LTD	0.000%	99.982%
9865	BARON DE LEY	0.000%	99.982%
9866	TA ANN HOLDINGS	0.000%	99.983%
9867	GWANGJU SHINSEG	0.000%	99.983%
9868	WIN HANVERKY HO	0.000%	99.983%
9869	BIO PAPPEL SAB	0.000%	99.983%
9870	LEMMINKAINEN OY	0.000%	99.983%
9871	IMMSI SPA	0.000%	99.983%
9872	KUANGCHI SCIENC	0.000%	99.984%
9873	CIA ENERGETICA	0.000%	99.984%
9874	FDC LTD/INDIA	0.000%	99.984%
9875	BALMER LAWRIE	0.000%	99.984%
9876	BANYAN TREE HOL	0.000%	99.984%
9877	EUROTECH SPA	0.000%	99.984%
9878	INOX LEISURE LT	0.000%	99.985%
9879	RASSINI SAB DE	0.000%	99.985%
9880	POLY CULTURE GR	0.000%	99.985%
9881	IBI GROUP INC.	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	GRUPO ARGOS SA	0.000%	99.985%
9883	TOW CO LTD	0.000%	99.986%
9884	SALIM IVOMAS	0.000%	99.986%
9885	SEJONG INDUSTRI	0.000%	99.986%
9886	TOTAL ACCESS CO	0.000%	99.986%
9887	NVC LIGHTING HO	0.000%	99.986%
9888	VINA CONCHA Y T	0.000%	99.986%
9889	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.987%
9890	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.987%
9891	VOLUTION GROUP	0.000%	99.987%
9892	TAKE AND GIVE	0.000%	99.987%
9893	STREET CAPITAL	0.000%	99.987%
9894	HKSCAN OYJ	0.000%	99.987%
9895	D.B. CORP LIMIT	0.000%	99.988%
9896	NEW ZEALAND OIL	0.000%	99.988%
9897	ENEA AB	0.000%	99.988%
9898	BEST BRIDAL INC	0.000%	99.988%
9899	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.988%
9900	SANYO HOUSING N	0.000%	99.988%
9901	DONGBU SECURITI	0.000%	99.989%
9902	JK CEMENTS LTD	0.000%	99.989%
9903	UNITED MICROELECTRON SP ADR ADR	0.000%	99.989%
9904	TBK Co., Ltd.	0.000%	99.989%
9905	TILT RENEWABLES	0.000%	99.989%
9906	FLYBE GROUP PLC	0.000%	99.989%
9907	ERICSSON LM-A S	0.000%	99.990%
9908	CHINA DYNAMICS	0.000%	99.990%
9909	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.990%
9910	JBF INDUSTRIES	0.000%	99.990%
9911	TRIVENI TURBINE	0.000%	99.990%
9912	ORIENTAL WATCH	0.000%	99.990%
9913	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.991%
9914	CHINA BANKING C	0.000%	99.991%
9915	FUJISASH CO LTD	0.000%	99.991%
9916	OZFOREX GROUP L	0.000%	99.991%
9917	THE BASIC HOUSE	0.000%	99.991%
9918	HOKUETSU INDS C	0.000%	99.991%
9919	CGG SA	0.000%	99.991%
9920	WAH SEONG	0.000%	99.992%
9921	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.992%
9922	CERAGON NETWORK	0.000%	99.992%
9923	HEIDELBERGCEMEN	0.000%	99.992%
9924	WESTPORT INNOVA	0.000%	99.992%
9925	ORIGIN ELECTRIC	0.000%	99.992%
9926	CB INDUSTRIAL P	0.000%	99.993%
9927	SHIDAX CORP	0.000%	99.993%
9928	HANMI SEMICONDU	0.000%	99.993%
9929	LINK NET TBK PT	0.000%	99.993%
9930	CONTINENTAL HLD	0.000%	99.993%
9931	VGI GLOBAL MEDI	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	GLAXO SMITHKLIN	0.000%	99.993%
9933	SHIKIBO LTD	0.000%	99.994%
9934	PFENEX INC COMMON STOCK USD.001	0.000%	99.994%
9935	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.994%
9936	MINERA FRISCO S	0.000%	99.994%
9937	RIZAL COMML BAN	0.000%	99.994%
9938	SADBHAV ENGINEE	0.000%	99.994%
9939	TERNA ENERGY SA	0.000%	99.995%
9940	NEO-NEON HOLDIN	0.000%	99.995%
9941	Tessi S.A.	0.000%	99.995%
9942	GATEWAY LIFESTY	0.000%	99.995%
9943	FAR EAST HOLDIN	0.000%	99.995%
9944	BILLABONG INTER	0.000%	99.995%
9945	MACMAHON HOLDIN	0.000%	99.995%
9946	HUA HAN BIO-PHA	0.000%	99.996%
9947	K1 VENTURES LTD	0.000%	99.996%
9948	WARTECK INVEST	0.000%	99.996%
9949	GETIN HOLDING S	0.000%	99.996%
9950	BCB BANCORP INC COMMON STOCK	0.000%	99.996%
9951	ATHENS WATER SU	0.000%	99.996%
9952	APN OUTDOOR GRO	0.000%	99.996%
9953	LOW KENG HUAT(S	0.000%	99.997%
9954	BURWILL HOLDING	0.000%	99.997%
9955	LAURA ASHLEY HO	0.000%	99.997%
9956	ISE CHEMICAL CO	0.000%	99.997%
9957	RATTANINDIA	0.000%	99.997%
9958	FREQUENCY ELEC	0.000%	99.997%
9959	MEITO SANGYO CO	0.000%	99.997%
9960	LIBERTY GOLD CO	0.000%	99.998%
9961	BSQUARE CORP COMMON STOCK	0.000%	99.998%
9962	TAKASHIMA & CO	0.000%	99.998%
9963	CRISIL LTD	0.000%	99.998%
9964	CHINA FIBER OPT	0.000%	99.998%
9965	PT INTERNATIONAL	0.000%	99.998%
9966	TRINITY LTD	0.000%	99.998%
9967	VOCENTO	0.000%	99.999%
9968	HOKKAI CAN CO	0.000%	99.999%
9969	KIMOTO CO LTD	0.000%	99.999%
9970	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.999%
9971	EASTERN MEDIA	0.000%	99.999%
9972	WEE HUR HOLDING	0.000%	99.999%
9973	RECKON LTD	0.000%	99.999%
9974	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.000%
9975	EUROZ LTD	0.000%	100.000%
9976	S.T.CHEMICAL CO	0.000%	100.000%
9977	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.000%
9978	CONSTANTIN MEDI	0.000%	100.000%
9979	IPE GROUP LTD	0.000%	100.000%
9980	BRIGADE ENTERPR	0.000%	100.000%
9981	ELRON ELECTRONI	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	AEGIS LOGISTICS	0.000%	100.001%
9983	DYNAMIC ELECTRO	0.000%	100.001%
9984	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.001%
9985	KIAN JOO CAN FC	0.000%	100.001%
9986	THERMAX LTD	0.000%	100.001%
9987	EQUITAL	0.000%	100.001%
9988	WHIRLPOOL OF IN	0.000%	100.001%
9989	LSL PROPERTY SE	0.000%	100.002%
9990	CEQUENCE ENERGY	0.000%	100.002%
9991	ROULARTA MEDIA	0.000%	100.002%
9992	INTRALOT SA - I	0.000%	100.002%
9993	NEDAP(NED APP)N	0.000%	100.002%
9994	PRIME MEDIA GRO	0.000%	100.002%
9995	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.002%
9996	CROCODILE GARME	0.000%	100.002%
9997	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	100.003%
9998	PT MULTIPLOAR C	0.000%	100.003%
9999	MARUYAMA MFG CO	0.000%	100.003%
10000	NAPEC INC	0.000%	100.003%
10001	MODUSLINK GLOBA	0.000%	100.003%
10002	INES CORPORATIO	0.000%	100.003%
10003	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.003%
10004	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.003%
10005	SUGIH ENERGY TB	0.000%	100.004%
10006	AFFINE	0.000%	100.004%
10007	ESUN HOLDINGS L	0.000%	100.004%
10008	OLYMPIC CORP	0.000%	100.004%
10009	EQUITY FIN HOLD	0.000%	100.004%
10010	TOMEN DEVICES C	0.000%	100.004%
10011	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.004%
10012	MEIWA ESTATE CO	0.000%	100.004%
10013	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.004%
10014	TOWN HEALTH INT	0.000%	100.005%
10015	NISSEI INDUSTRI	0.000%	100.005%
10016	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.005%
10017	LOGISTEC CORP C	0.000%	100.005%
10018	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.005%
10019	COXON PRECISE I	0.000%	100.005%
10020	BORYUNG PHARM	0.000%	100.005%
10021	MIYOSHI OIL & F	0.000%	100.005%
10022	SEADRILL LTD	0.000%	100.006%
10023	MIMAKI ENGINEER	0.000%	100.006%
10024	GUANGNAN(HLDGS)	0.000%	100.006%
10025	NEW YORK & CO I	0.000%	100.006%
10026	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.006%
10027	GAJAH TUNGGAL	0.000%	100.006%
10028	CHINA ELEC OPTI	0.000%	100.006%
10029	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	100.006%
10030	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.006%
10031	ONO SOKKI CO	0.000%	100.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	AUSWIDE BANK LT	0.000%	100.007%
10033	HANISON CONSTRU	0.000%	100.007%
10034	HIPAY GROUP SA	0.000%	100.007%
10035	GALLANT VENTURE	0.000%	100.007%
10036	XERIUM TECHNOLO	0.000%	100.007%
10037	EASTMAIN RES IN	0.000%	100.007%
10038	STARK TECHNOLOG	0.000%	100.007%
10039	KOSEI SECURITIE	0.000%	100.007%
10040	ASPEN GROUP	0.000%	100.007%
10041	K.P.R. MILL	0.000%	100.008%
10042	ALANDSBANKEN	0.000%	100.008%
10043	FORTRESS PAPER	0.000%	100.008%
10044	TOWN CENTRE SEC	0.000%	100.008%
10045	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.008%
10046	TOP SPRING INTL	0.000%	100.008%
10047	PALADIN ENERGY	0.000%	100.008%
10048	FRAGRANCE GROUP	0.000%	100.008%
10049	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.008%
10050	NRJ GROUP	0.000%	100.008%
10051	BOLU CIMENTO SA	0.000%	100.009%
10052	NIPPON FILCON C	0.000%	100.009%
10053	SKELLERUP HOLDI	0.000%	100.009%
10054	AMREP CORP COMMON STOCK USD.1	0.000%	100.009%
10055	PROSAFE ASA	0.000%	100.009%
10056	MIN XIN HLDGS	0.000%	100.009%
10057	CHINA PROPRTIE	0.000%	100.009%
10058	CHINA RARE EART	0.000%	100.009%
10059	EXCELSIOR MEDIC	0.000%	100.009%
10060	GLORIOUS SUN EN	0.000%	100.009%
10061	BGR ENERGY SYST	0.000%	100.010%
10062	ASANTE INC	0.000%	100.010%
10063	TROY RESOURCES	0.000%	100.010%
10064	TORIGOE CO LTD	0.000%	100.010%
10065	JINDAL SAW LTD	0.000%	100.010%
10066	CONSTRUCTORA CO	0.000%	100.010%
10067	PETRUS RESOURCE	0.000%	100.010%
10068	BOUSTEAD PROJEC	0.000%	100.010%
10069	ARCELORMITTAL S	0.000%	100.010%
10070	DYNASTY FINE WI	0.000%	100.010%
10071	STEEL & TUBE HL	0.000%	100.010%
10072	KAM HING INTERN	0.000%	100.011%
10073	TOTAL GABON	0.000%	100.011%
10074	SAPEC	0.000%	100.011%
10075	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.011%
10076	HOKKAIDO GAS CO	0.000%	100.011%
10077	MCKAY SECURITIE	0.000%	100.011%
10078	WORLD HOLDINGS	0.000%	100.011%
10079	GET NICE FINANC	0.000%	100.011%
10080	NAGARJUNA FERTI	0.000%	100.011%
10081	MEDICAL SYSTEM	0.000%	100.011%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	TV AZTECA	0.000%	100.011%
10083	SUNWAY CONSTRUC	0.000%	100.012%
10084	PEARL ORIENTAL	0.000%	100.012%
10085	KONG SUN HLDGS	0.000%	100.012%
10086	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.012%
10087	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.012%
10088	TSH RESOURCES B	0.000%	100.012%
10089	ANXIN-CHINA HOL	0.000%	100.012%
10090	CVC BRASIL OP A	0.000%	100.012%
10091	CHINA LOTSYNERG	0.000%	100.012%
10092	PARADISE ENTERT	0.000%	100.012%
10093	DELTICOM AG	0.000%	100.012%
10094	QAD INC B COMMON STOCK USD.001	0.000%	100.012%
10095	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.013%
10096	REAL NUTRICEUTI	0.000%	100.013%
10097	ORASCOM DEVELOP	0.000%	100.013%
10098	HITE HOLDINGS C	0.000%	100.013%
10099	INNODATA INC COMMON STOCK USD.01	0.000%	100.013%
10100	ADDNODE GROUP A	0.000%	100.013%
10101	TELEGRAAF MEDIA	0.000%	100.013%
10102	FOUNTAIN SET HL	0.000%	100.013%
10103	MINGFA GROUP	0.000%	100.013%
10104	NIHON TRIM CO	0.000%	100.013%
10105	SILVER BASE GRO	0.000%	100.013%
10106	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.013%
10107	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.013%
10108	PYI CORPORATION	0.000%	100.014%
10109	US AUTO PARTS N	0.000%	100.014%
10110	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.014%
10111	VIDEOCON INDUST	0.000%	100.014%
10112	GROUPE OPEN	0.000%	100.014%
10113	MEGASTUDY CO LT	0.000%	100.014%
10114	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.014%
10115	STRAD ENERGY SE	0.000%	100.014%
10116	ECOSYNTHETIX IN	0.000%	100.014%
10117	ABAN OFFSHORE	0.000%	100.014%
10118	CATABASIS PHARM	0.000%	100.014%
10119	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.014%
10120	AXTEL SAB DE CV	0.000%	100.014%
10121	AFRICAN PHOENIX	0.000%	100.014%
10122	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.015%
10123	SKYLINE CORP	0.000%	100.015%
10124	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.015%
10125	KAPPA CREATE CO	0.000%	100.015%
10126	SINON CORP	0.000%	100.015%
10127	BANK OF KOCHI L	0.000%	100.015%
10128	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.015%
10129	TRUBA ALAM MANU	0.000%	100.015%
10130	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.015%
10131	ZEDGE INC CL B COMMON STOCK	0.000%	100.015%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	A&D CO LTD	0.000%	100.015%
10133	ASHFORD INC COMMON STOCK USD.01	0.000%	100.015%
10134	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.015%
10135	LEES PHARMACEUT	0.000%	100.015%
10136	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.015%
10137	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.015%
10138	BRILLIANT CIRCL	0.000%	100.015%
10139	QUMU CORP COMMON STOCK USD.01	0.000%	100.016%
10140	BROCKMAN MINING	0.000%	100.016%
10141	YONGNAM HOLDING	0.000%	100.016%
10142	PERPETUAL ENERG	0.000%	100.016%
10143	TONLY ELECTRONI	0.000%	100.016%
10144	CHINA DAYE NON-	0.000%	100.016%
10145	TEEKAY TANKERS	0.000%	100.016%
10146	BLOOMSBURY PUBL	0.000%	100.016%
10147	YEO HIAP SENG	0.000%	100.016%
10148	JINDAL POLY FIL	0.000%	100.016%
10149	BONJOUR HOLDING	0.000%	100.016%
10150	MEGASTUDY EDUCA	0.000%	100.016%
10151	QUNXING PAPER H	0.000%	100.016%
10152	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.016%
10153	LUKS GROUP (VH)	0.000%	100.016%
10154	ARRIUM LTD	0.000%	100.016%
10155	DAN FORM HOLDIN	0.000%	100.016%
10156	TEIXEIRA DUARTE	0.000%	100.016%
10157	VEDANTA LTD PFD	0.000%	100.016%
10158	SALMAT LTD	0.000%	100.016%
10159	TUNAS RIDEAN	0.000%	100.017%
10160	AEGON NV	0.000%	100.017%
10161	JAKARTA INTL HT	0.000%	100.017%
10162	AIRTAC INTERNAT	0.000%	100.017%
10163	SINAR MAS MULTI	0.000%	100.017%
10164	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.017%
10165	DOGUS OTOMOTIV	0.000%	100.017%
10166	DYAX CORPORATIO	0.000%	100.017%
10167	CARINDALE PROPE	0.000%	100.017%
10168	WATPAC LIMITED	0.000%	100.017%
10169	TAKACHIHO KOHEK	0.000%	100.017%
10170	ENERGY ABSOLUTE	0.000%	100.017%
10171	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.017%
10172	SOCIETE MANUTAN	0.000%	100.017%
10173	CHIA HSIN CEMEN	0.000%	100.017%
10174	BE GROUP AB	0.000%	100.017%
10175	PACIFIC ANDES I	0.000%	100.017%
10176	SSANGYONG INFOR	0.000%	100.017%
10177	LYDIAN INTERNAT	0.000%	100.017%
10178	EMPRESAS ICA SA	0.000%	100.017%
10179	MAX VENTURES &	0.000%	100.017%
10180	CHINA ENVIRONME	0.000%	100.017%
10181	POLARIS SOFTWAR	0.000%	100.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	EZRA HOLDINGS	0.000%	100.017%
10183	SHENGUAN HOLDIN	0.000%	100.017%
10184	ITE TECH INC	0.000%	100.017%
10185	SAFEWAY INC	0.000%	100.017%
10186	ARALEZ PHARMACE	0.000%	100.017%
10187	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.017%
10188	TEN NETWORK HLD	0.000%	100.017%
10189	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.017%
10190	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.017%
10191	PESCANOVA SA	0.000%	100.018%
10192	CHINA SOFT POWE	0.000%	100.018%
10193	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.018%
10194	AFRICA ISRAEL I	0.000%	100.018%
10195	MIDLAND IC&I LT	0.000%	100.018%
10196	BANRO CORP	0.000%	100.018%
10197	BANCO ABC BRASI	0.000%	100.018%
10198	QINQIN FOODSTUF	0.000%	100.018%
10199	SWIBER HOLDINGS	0.000%	100.018%
10200	TPI TRIUNFO PAR	0.000%	100.018%
10201	D AMICO INTL SH	0.000%	100.018%
10202	PROBI AB	0.000%	100.018%
10203	MANITOK ENERGY	0.000%	100.018%
10204	QUABIT INMOBILI	0.000%	100.018%
10205	SPORTECH PLC	0.000%	100.018%
10206	DAEWOO SHIPBUIL	0.000%	100.018%
10207	LONG CHEN PAPER	0.000%	100.018%
10208	TALVIVAARA MINI	0.000%	100.018%
10209	SSANGYONG CEMEN	0.000%	100.018%
10210	CHENNAI SUPER K	0.000%	100.018%
10211	GRUPO SECURITY	0.000%	100.018%
10212	ZENITH CAPITAL	0.000%	100.018%
10213	SING HOLDINGS L	0.000%	100.018%
10214	GETBUSY PLC	0.000%	100.018%
10215	JITF INFRALOGIS	0.000%	100.018%
10216	BERJAYA LAND BH	0.000%	100.018%
10217	MANITOK ENERGY	0.000%	100.018%
10218	CHEUK NANG HOLD	0.000%	100.018%
10219	CHINA HUIZHAN D	0.000%	100.018%
10220	BANCA MONTE DEI	0.000%	100.018%
10221	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.018%
10222	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.018%
10223	ORMAT TECHNOLOG	0.000%	100.018%
10224	RB ENERGY INC	0.000%	100.018%
10225	ENERGIX-RENEWAB	0.000%	100.018%
10226	DEVA HLDG	0.000%	100.018%
10227	C A DE MEDITERR	-	100.018%
10228	RREEF CHINA COM	-	100.018%
10229	MINCO BASE META	-	100.018%
10230	ETABLISSEMENTS	-	100.018%
10231	WARRANTS CONTRA	-	100.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	PRIME AET & D H	-	100.018%
10233	CHAROEN POKPHAN	-	100.018%
10234	FERROGLOBE PLC	-	100.018%
10235	PARTNERS REAL E	-	100.018%
10236	EGANAGOLDPFEIL	-	100.018%
10237	SNS REAAL GROEP	-	100.018%
10238	ANGLO IRISH BAN	-	100.018%
10239	SCANIA AB	-	100.018%
10240	CHINA LUMENA NE	-	100.018%
10241	BERLIAN LAJU TA	-	100.018%
10242	AFREN PLC COMMO	-	100.018%
10243	HANFENG EVERGRE	-	100.018%
10244	VIRGIN AUSTRALI	-	100.018%
10245	TOUCHSTONE EXPL	-	100.018%
10246	RHB CAPITAL BHD	-	100.018%
10247	CHINA METAL REC	-	100.018%
10248	PEACE MARK HLDG	-	100.018%
10249	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.018%
10250	PRIME RETIREMEN	-	100.018%
10251	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.018%
10252	QLT INC DOJ/SEC	-	100.018%
10253	LIGHTSTREAM RES	-	100.018%
10254	QLT INC WTS EXP	-	100.018%
10255	QLT INC CLASS A	-	100.018%
10256	BCO ESPIR SANTO	-	100.018%
10257	KARDEMIR KARABU	-	100.018%
10258	INTERCELL AG RI	-	100.018%
10259	CENTURIA METROP	-	100.018%
10260	US dollar - Lon	-0.018%	100.000%