

DFA Canada Global 60EQ-40FI Portfolio - Class A (USD)

As of February 28, 2018 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.654%	0.654%
2	APPLE INC	0.628%	1.281%
3	BANK OF MONTREAL COMMON STOCK	0.621%	1.903%
4	AT+T INC COMMON STOCK USD1.0	0.585%	2.487%
5	TORONTO DOMINION BANK COMMON STOCK	0.515%	3.002%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.510%	3.512%
7	WELLS FARGO + CO COMMON STOCK USD1.666	0.491%	4.003%
8	EXXON MOBIL CORP COMMON STOCK	0.470%	4.473%
9	SUNCOR ENERGY INC COMMON STOCK	0.446%	4.919%
10	ROYAL BANK OF CANADA COMMON STOCK	0.431%	5.350%
11	REP AUSTRIA GOV	0.414%	5.764%
12	EUROPEAN STABIL	0.411%	6.175%
13	FINLAND GOVERNMENT	0.407%	6.582%
14	SWEDISH GOVT 3.	0.390%	6.972%
15	BANK OF AMERICA	0.383%	7.355%
16	CAISSE D'AMORT	0.362%	7.718%
17	INTEL CORP COMMON STOCK USD.001	0.359%	8.077%
18	MICROSOFT CORP COMMON STOCK USD.00000625	0.343%	8.420%
19	NETHERLANDS GOV	0.332%	8.752%
20	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.331%	9.083%
21	TECK RESOURCES LTD CLS B COMMON STOCK	0.329%	9.412%
22	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.329%	9.742%
23	ORACLE CORP SR UNSECURED 09/21 1.9	0.325%	10.067%
24	CAD - London	0.315%	10.381%
25	PFIZER INC COMMON STOCK USD.05	0.306%	10.688%
26	COMCAST CORP CLASS A COMMON STOCK USD.01	0.305%	10.993%
27	CANADIAN NATURAL RESOURCES COMMON STOCK	0.303%	11.296%
28	FRENCH REPUBLIC	0.293%	11.590%
29	CISCO SYSTEMS	0.275%	11.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	CHEVRON CORP COMMON STOCK USD.75	0.261%	12.126%
31	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.256%	12.382%
32	AMAZON.COM INC	0.244%	12.625%
33	MANULIFE FINANCIAL CORP COMMON STOCK	0.235%	12.861%
34	KREDIT FUER WIE	0.223%	13.084%
35	MAGNA INTERNATIONAL INC COMMON STOCK	0.223%	13.307%
36	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.219%	13.525%
37	CANADA HOUSING	0.213%	13.739%
38	WAL-MART STORES	0.210%	13.948%
39	CITIGROUP INC COMMON STOCK USD.01	0.208%	14.156%
40	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.203%	14.359%
41	SUN LIFE FINANCIAL INC COMMON STOCK	0.202%	14.561%
42	SAMSUNG ELECTRO	0.199%	14.760%
43	KOMMUNINVEST I	0.192%	14.952%
44	KOMMUNINVEST I	0.190%	15.142%
45	UK(GOVT OF) 4.2	0.184%	15.327%
46	TOTAL SA	0.183%	15.510%
47	NUTRIEN LTD COMMON STOCK	0.182%	15.692%
48	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.181%	15.873%
49	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.180%	16.053%
50	SWEDISH EXP CRE	0.179%	16.232%
51	SWEDEN GOVERNME	0.178%	16.410%
52	WESTPAC BKG COR	0.176%	16.586%
53	DOWDUPONT INC COMMON STOCK USD.01	0.174%	16.761%
54	ALPHABET INC CL C COMMON STOCK USD.001	0.172%	16.933%
55	BP PLC	0.172%	17.105%
56	UNEDIC ASSEO 0.	0.172%	17.277%
57	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.170%	17.447%
58	FACEBOOK INC A COMMON STOCK USD.000006	0.169%	17.616%
59	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.168%	17.783%
60	NETWORK RAIL IN	0.166%	17.950%
61	US TREASURY N/B 05/25 2.125	0.166%	18.116%
62	DAIMLER AG	0.166%	18.282%
63	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.164%	18.445%
64	ROYAL BK OF CAN	0.163%	18.609%
65	ALPHABET INC CL A COMMON STOCK USD.001	0.163%	18.771%
66	MICROSOFT CORP	0.158%	18.930%
67	NESTLE SA	0.155%	19.085%
68	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.155%	19.239%
69	UNITEDHEALTH GR	0.155%	19.394%
70	CHINA CONST BK	0.154%	19.548%
71	TOYOTA MOTOR CO	0.152%	19.700%
72	FRENCH REP GOVT	0.152%	19.852%
73	BARRICK GOLD CORP COMMON STOCK	0.151%	20.003%
74	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.147%	20.151%
75	CHEVRON CORP 2.	0.147%	20.298%
76	IBM CORP SR UNSECURED 01/22 2.5	0.147%	20.445%
77	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.146%	20.591%
78	STATE OF NORTH	0.145%	20.736%
79	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.145%	20.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	KINGDOM BELGIUM	0.142%	21.023%
81	HSBC HOLDINGS PLC SPONS ADR ADR	0.141%	21.164%
82	BUNDESOBLIGATIO	0.141%	21.305%
83	CANADIAN NATL RAILWAY CO COMMON STOCK	0.138%	21.443%
84	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.137%	21.580%
85	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.136%	21.716%
86	GENERAL MOTORS CO COMMON STOCK USD.01	0.135%	21.851%
87	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.133%	21.984%
88	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.132%	22.117%
89	ENBRIDGE INC COMMON STOCK	0.132%	22.249%
90	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.132%	22.380%
91	BHP BILLITON LT	0.131%	22.512%
92	PROCTER + GAMBLE CO/THE COMMON STOCK	0.130%	22.642%
93	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.130%	22.772%
94	NATL AUST BANK	0.129%	22.900%
95	EFSF ZC 17NOV22	0.126%	23.026%
96	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.126%	23.152%
97	MICRON TECHNOLO	0.125%	23.277%
98	WALT DISNEY(HLD)	0.123%	23.400%
99	ORACLE CORP COMMON STOCK USD.01	0.123%	23.523%
100	VODAFONE GROUP	0.121%	23.644%
101	MORGAN STANLEY COMMON STOCK USD.01	0.121%	23.766%
102	QUALCOMM INC COMMON STOCK USD.0001	0.120%	23.886%
103	DENMARK GOVT BO	0.120%	24.006%
104	BANCO SANTANDER	0.120%	24.126%
105	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.119%	24.244%
106	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.118%	24.363%
107	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.117%	24.480%
108	SINGAPORE GOVT	0.116%	24.595%
109	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.115%	24.710%
110	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.115%	24.825%
111	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.114%	24.940%
112	GENERAL ELECTRI	0.113%	25.053%
113	NESTLE FINANCE	0.113%	25.166%
114	COOPERATIEVE RA	0.113%	25.279%
115	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.112%	25.391%
116	AGENCE FRANCAIS	0.112%	25.503%
117	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.112%	25.615%
118	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.112%	25.726%
119	NATIONAL BK CDA	0.110%	25.837%
120	AMERICAN TOWER CORP REIT USD.01	0.110%	25.947%
121	APPLE INC SR UNSECURED 02/22 2.5	0.110%	26.056%
122	BK NEDERLANDSE	0.108%	26.164%
123	DEUTSCHE BAHN F	0.107%	26.271%
124	UNION PACIFIC CORP COMMON STOCK USD2.5	0.105%	26.376%
125	BCE INC COMMON STOCK	0.104%	26.479%
126	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.103%	26.583%
127	HONDA MOTOR CO	0.103%	26.685%
128	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.103%	26.788%
129	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.103%	26.891%

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130	TRANSCANADA CORP COMMON STOCK	0.102%	26.994%
131	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.102%	27.096%
132	BANK NEDERLANDS	0.102%	27.197%
133	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.100%	27.297%
134	AGENCE FRANCAIS	0.099%	27.396%
135	US BANCORP COMMON STOCK USD.01	0.098%	27.495%
136	ENCANA CORP COMMON STOCK	0.098%	27.593%
137	CHEVRON CORP SR UNSECURED 06/23 3.191	0.098%	27.691%
138	NRW BANK 0% 080	0.098%	27.789%
139	KREDITANSTALT F	0.098%	27.887%
140	CVS HEALTH CORP COMMON STOCK USD.01	0.098%	27.985%
141	TENCENT HLDGS L	0.097%	28.082%
142	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.097%	28.179%
143	BASF SE	0.097%	28.276%
144	LUNDIN MINING C	0.096%	28.372%
145	NOVARTIS AG	0.095%	28.467%
146	FORD MOTOR CO COMMON STOCK USD.01	0.095%	28.562%
147	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.094%	28.656%
148	AMGEN INC COMMON STOCK USD.0001	0.094%	28.750%
149	DEXIA CREDIT LO	0.094%	28.843%
150	FIRST QUANTUM M	0.093%	28.937%
151	KINROSS GOLD CORP COMMON STOCK	0.093%	29.030%
152	TRAVELERS COS	0.093%	29.123%
153	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.093%	29.215%
154	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.092%	29.307%
155	WALMART INC SR UNSECURED 04/23 2.55	0.091%	29.398%
156	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.091%	29.489%
157	FMS WERTMANAGEM	0.091%	29.580%
158	ROYAL DUTCH SHE	0.090%	29.670%
159	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.090%	29.760%
160	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.090%	29.851%
161	CHINA NATIONAL	0.089%	29.940%
162	INTL BK RECON &	0.089%	30.029%
163	MERCK + CO. INC. COMMON STOCK USD.5	0.089%	30.118%
164	TIME WARNER INC COMMON STOCK USD.01	0.088%	30.206%
165	LANDESKREDITBAN	0.088%	30.294%
166	CHEVRON CORP SR UNSECURED 03/22 2.411	0.088%	30.382%
167	INDUSTRIAL & CO	0.088%	30.470%
168	SNCF RESEAU 3.1	0.087%	30.557%
169	UNEDIC ASSEO 0.	0.087%	30.644%
170	SIMON PROPERTY GROUP INC REIT USD.0001	0.087%	30.731%
171	WEST FRASER TIM	0.086%	30.817%
172	VOLKSWAGEN AG	0.086%	30.903%
173	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.085%	30.988%
174	BK OF NOVA SCOT	0.085%	31.073%
175	NOVARTIS CAP CO	0.085%	31.157%
176	CROWN CASTLE INTL CORP REIT USD.01	0.084%	31.241%
177	COCA-COLA CO	0.084%	31.325%
178	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.084%	31.408%
179	ROYAL DUTCH SHELL SPON ADR A ADR	0.083%	31.492%

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180	PNC BANK	0.083%	31.575%
181	BOEING CO/THE COMMON STOCK USD5.0	0.083%	31.657%
182	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.082%	31.740%
183	TARGET CORPORAT	0.082%	31.822%
184	ABBOTT LABORATORIES COMMON STOCK	0.082%	31.903%
185	GILEAD SCIENCES	0.082%	31.985%
186	HOME DEPOT INC COMMON STOCK USD.05	0.082%	32.067%
187	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.081%	32.148%
188	DELTA AIRLINES	0.081%	32.228%
189	ANGLO AMERICAN	0.080%	32.309%
190	MEDTRONIC PLC	0.080%	32.389%
191	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.080%	32.469%
192	BK NED GEMEENTE	0.079%	32.548%
193	MERCK + CO INC SR UNSECURED 02/22 2.35	0.079%	32.627%
194	EURO STABILITY	0.079%	32.706%
195	CATERPILLAR INC COMMON STOCK USD1.0	0.079%	32.784%
196	BERKSHIRE HATHA	0.078%	32.862%
197	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.078%	32.940%
198	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.078%	33.018%
199	NEDERLANDSE WAT	0.078%	33.096%
200	PROVINCE OF QUE	0.078%	33.174%
201	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.077%	33.251%
202	VALE SA	0.077%	33.328%
203	ANTHEM INC COMMON STOCK USD.01	0.077%	33.405%
204	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.077%	33.482%
205	FINLAND GOVERNMENT	0.077%	33.558%
206	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.077%	33.635%
207	KREDITANSTALT F	0.076%	33.711%
208	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.076%	33.787%
209	UNIBAIL-RODAMCO	0.075%	33.862%
210	ACE LTD	0.075%	33.937%
211	FEDEX CORPORATI	0.075%	34.012%
212	ROYAL DUTCH SH-	0.075%	34.087%
213	HITACHI	0.074%	34.160%
214	WESTPAC BKG COR	0.074%	34.234%
215	DEXIA CREDIT LO	0.073%	34.308%
216	PFIZER INC 0.25	0.073%	34.381%
217	ABBVIE INC COMMON STOCK USD.01	0.073%	34.453%
218	IBM CORP SR UNSECURED 02/21 2.25	0.073%	34.526%
219	AUST & NZ BANKI	0.072%	34.598%
220	CANADIAN TIRE C	0.072%	34.670%
221	VALERO ENERGY C	0.072%	34.741%
222	GOLDCORP INC COMMON STOCK	0.071%	34.813%
223	3M CO 0.375% 15	0.071%	34.883%
224	KINGDOM OF BELG	0.071%	34.954%
225	INDUSTRIAL ALLI	0.071%	35.025%
226	BAYERISCHE MOTO	0.070%	35.095%
227	FINNING INTL LT	0.070%	35.165%
228	BLACKROCK INC COMMON STOCK USD.01	0.070%	35.235%
229	NATL AUSTRALIA	0.069%	35.304%

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230	APPLE INC SR UNSECURED 05/23 2.4	0.069%	35.373%
231	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.068%	35.441%
232	ONTARIO(PROV OF	0.068%	35.509%
233	TOTAL CAPITAL I	0.067%	35.576%
234	FORTIS INC COMMON STOCK	0.067%	35.643%
235	LINAMAR CORP	0.067%	35.711%
236	EUROPEAN INVEST	0.067%	35.778%
237	RIO TINTO PLC SPON ADR ADR	0.066%	35.844%
238	AIA GROUP LTD	0.066%	35.910%
239	SHELL INTERNATI	0.066%	35.976%
240	CAPITAL ONE FIN	0.066%	36.042%
241	ENERPLUS CORP COMMON STOCK	0.066%	36.108%
242	BROADCOM LTD	0.066%	36.173%
243	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.065%	36.239%
244	INTL BUSINESS M	0.065%	36.304%
245	NORFOLK STHN CO	0.065%	36.368%
246	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.064%	36.433%
247	LOBLAW COS LTD	0.064%	36.497%
248	SCHLUMBERGER LTD COMMON STOCK USD.01	0.064%	36.561%
249	MASTERCARD INC A COMMON STOCK USD.0001	0.064%	36.625%
250	BNP PARIBAS SA	0.063%	36.688%
251	BK NED GEMEENTE	0.063%	36.752%
252	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.063%	36.815%
253	EUROPEAN FIN ST	0.063%	36.878%
254	ORANGE SA	0.063%	36.941%
255	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.063%	37.004%
256	EUROPEAN INVEST	0.062%	37.066%
257	PROV OF SASK CA	0.062%	37.129%
258	SWEDISH GOVERNMENT	0.062%	37.191%
259	PING AN INSURAN	0.062%	37.253%
260	KOMMUNALBANKEN	0.062%	37.315%
261	GLENCORE XSTRA	0.062%	37.377%
262	SHAW COMMUNICATIONS INC B COMMON STOCK	0.062%	37.438%
263	GEORGE WESTON L	0.061%	37.500%
264	MICHELIN(CGDE)	0.061%	37.561%
265	NVIDIA CORP	0.061%	37.622%
266	ZURICH FIN SVS	0.061%	37.683%
267	PROLOGIS INC REIT USD.01	0.061%	37.744%
268	BRIT AMER TOBAC	0.061%	37.805%
269	ASB FINANCE LTD	0.061%	37.865%
270	PFIZER INC	0.060%	37.925%
271	ARC RESOURCES L	0.060%	37.986%
272	DEUTSCHE TELEKO	0.060%	38.046%
273	PEPSICO INC COMMON STOCK USD.017	0.060%	38.106%
274	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.060%	38.165%
275	WESTPAC BANK CO	0.060%	38.225%
276	FREEMPORT-MCMORA	0.060%	38.285%
277	CANADIAN WESTER	0.059%	38.344%
278	ABB LTD	0.059%	38.403%
279	SVENSKA HANDELS	0.059%	38.462%

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280	CRESCENT POINT ENERGY CORP COMMON STOCK	0.059%	38.520%
281	CIGNA CORP	0.059%	38.579%
282	EQUINIX INC REIT USD.001	0.059%	38.638%
283	CONOCOPHILLIPS COMMON STOCK USD.01	0.058%	38.696%
284	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.058%	38.754%
285	COCA-COLA CO/TH	0.058%	38.812%
286	TAIWAN SEMI-ADR	0.058%	38.870%
287	TEMASEK FINL I	0.058%	38.928%
288	DEXIA CREDIT LO	0.058%	38.986%
289	AUST & NZ BANK	0.058%	39.043%
290	STARS GROUP INC/THE COMMON STOCK	0.057%	39.101%
291	TELUS CORPORATI	0.057%	39.158%
292	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.057%	39.215%
293	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.057%	39.272%
294	CENOVUS ENERGY INC COMMON STOCK	0.057%	39.328%
295	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.057%	39.385%
296	ORACLE CORP SR UNSECURED 05/22 2.5	0.056%	39.441%
297	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.056%	39.498%
298	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.056%	39.554%
299	AIR CANADA	0.056%	39.610%
300	DEXIA CREDIT LO	0.056%	39.666%
301	AFLAC INC COMMON STOCK USD.1	0.056%	39.722%
302	NEWBELCO SA/NV	0.056%	39.778%
303	MARATHON PETROLEUM CORP COMMON STOCK	0.056%	39.834%
304	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.055%	39.889%
305	BANK OF MONTREA	0.055%	39.944%
306	PUBLIC STORAGE	0.055%	40.000%
307	3M CO COMMON STOCK USD.01	0.055%	40.055%
308	IRELAND GOVT BO	0.055%	40.110%
309	WASTE CONNECTIONS INC COMMON STOCK	0.055%	40.165%
310	ROCHE HOLDING A	0.054%	40.219%
311	NISSAN MOTOR CO	0.054%	40.274%
312	TEXAS INSTRUMEN	0.054%	40.327%
313	TE CONNECTIVITY	0.054%	40.381%
314	LANDWIRT RENTEN	0.054%	40.435%
315	HUMANA INC	0.053%	40.488%
316	BAYER AG	0.053%	40.541%
317	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.053%	40.594%
318	CAMECO CORP COMMON STOCK	0.053%	40.647%
319	AETNA INC COMMON STOCK USD.01	0.053%	40.700%
320	APPLE INC 1.55%	0.052%	40.752%
321	ALLERGAN PLC	0.052%	40.804%
322	MCDONALD S CORP COMMON STOCK USD.01	0.052%	40.857%
323	BEST BUY CO INC	0.052%	40.909%
324	BLACKBERRY LTD COMMON STOCK	0.052%	40.961%
325	IAMGOLD CORP COMMON STOCK	0.052%	41.013%
326	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.052%	41.064%
327	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.052%	41.116%
328	ALLSTATE CORP COMMON STOCK USD.01	0.052%	41.168%
329	EUROPEAN INVEST	0.051%	41.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
330	CONSTELLATION S	0.051%	41.270%
331	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.051%	41.322%
332	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.051%	41.373%
333	PROCTER & GAMBL	0.051%	41.424%
334	IBERDROLA SA	0.051%	41.475%
335	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.051%	41.526%
336	ALIMENTATION CO	0.051%	41.576%
337	YAMANA GOLD INC COMMON STOCK	0.051%	41.627%
338	JOHNSON CONTROL	0.051%	41.678%
339	KBC GROEP NV	0.050%	41.728%
340	CANADIAN (GOVT	0.050%	41.779%
341	AGENCE FRANCAIS	0.050%	41.829%
342	NATIONAL AUSTRAL	0.050%	41.879%
343	TFI INTERNATION	0.050%	41.929%
344	DISCOVER FINL S	0.050%	41.979%
345	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.050%	42.029%
346	KINDER MORGAN INC COMMON STOCK USD.01	0.049%	42.078%
347	ABBVIE INC SR UNSECURED 11/22 2.9	0.049%	42.127%
348	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.049%	42.176%
349	WESTJET AIRLINE	0.049%	42.225%
350	WHITECAP RESOUR	0.049%	42.274%
351	MOLSONCOORS-B-U	0.049%	42.323%
352	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.049%	42.372%
353	UBS GROUP	0.049%	42.421%
354	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.049%	42.469%
355	DANAHER CORP COMMON STOCK USD.01	0.049%	42.518%
356	FRENCH REPUBLIC	0.049%	42.566%
357	SUMITOMO MITSUI	0.048%	42.615%
358	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.048%	42.663%
359	METHANEX CORP COMMON STOCK	0.048%	42.712%
360	TOTAL CAPITAL I	0.048%	42.760%
361	ENGIE	0.048%	42.808%
362	ANZ (INT'L) LD	0.048%	42.856%
363	SONY CORP	0.048%	42.904%
364	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.048%	42.951%
365	CGI GROUP INC CLASS A COMMON STOCK	0.047%	42.998%
366	ALTRIA GROUP INC COMMON STOCK USD.333	0.047%	43.046%
367	EMPIRE CO LTD N	0.047%	43.093%
368	NOVARTIS AG SPONSORED ADR ADR	0.047%	43.140%
369	PAN AMERICAN SILVER CORP COMMON STOCK	0.047%	43.187%
370	B2GOLD CORP COM	0.047%	43.233%
371	SANOFI-AVENTIS	0.047%	43.280%
372	AIR LIQUIDE FIN	0.047%	43.327%
373	INTESA SANPAOLO	0.047%	43.374%
374	SEVEN GENERATIO	0.047%	43.421%
375	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.047%	43.467%
376	BB+T CORP COMMON STOCK USD5.0	0.046%	43.514%
377	STANDARD BANK G	0.046%	43.560%
378	AGNICO EAGLE MINES LTD COMMON STOCK	0.046%	43.606%
379	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.046%	43.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
380	STATE OF NORTH	0.046%	43.698%
381	METLIFE INC COMMON STOCK USD.01	0.046%	43.744%
382	TOYOTA MOTOR CO	0.046%	43.790%
383	SHELL INTL.FIN.	0.046%	43.835%
384	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.046%	43.881%
385	ROYAL BANK OF C	0.045%	43.926%
386	CORNING INC COMMON STOCK USD.5	0.045%	43.972%
387	UPM-KYMMENE OYJ	0.045%	44.017%
388	PFIZER INC SR UNSECURED 12/21 2.2	0.045%	44.062%
389	TESCO PLC	0.045%	44.107%
390	SANOFI 0.5% 13J	0.045%	44.152%
391	INTERNATIONAL F	0.045%	44.197%
392	COSTCO WHOLESALE	0.045%	44.242%
393	EATON CORP PLC	0.045%	44.287%
394	AGENCE FRANCAIS	0.045%	44.331%
395	DOLLARAMA INC	0.045%	44.376%
396	SNC-LAVALIN GRO	0.044%	44.421%
397	COTT CORP	0.044%	44.465%
398	GERMANY(FED REP	0.044%	44.509%
399	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.044%	44.554%
400	CME GROUP INC COMMON STOCK USD.01	0.044%	44.598%
401	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.044%	44.642%
402	IMPERIAL OIL LTD COMMON STOCK	0.044%	44.686%
403	ANTHEM INC SR UNSECURED 05/22 3.125	0.044%	44.730%
404	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.044%	44.774%
405	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.044%	44.818%
406	ASSIC GENERALI	0.044%	44.862%
407	CSX CORP	0.044%	44.905%
408	NIKE INC CL B COMMON STOCK USD1.0	0.043%	44.949%
409	FIAT CHRYSLER A	0.043%	44.992%
410	PACCAR INC	0.043%	45.036%
411	DIGITAL REALTY	0.043%	45.079%
412	SOUTHWEST AIRLI	0.043%	45.122%
413	MCKESSON CORP.	0.043%	45.166%
414	CAE INC COMMON STOCK	0.043%	45.209%
415	CMNWLTH BK OF A	0.043%	45.252%
416	TEMASEK FINANCI	0.043%	45.295%
417	ITAU UNIBANCO S	0.043%	45.337%
418	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.043%	45.380%
419	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.043%	45.423%
420	STATE OF NORTH	0.042%	45.465%
421	CHINA MOBILE LT	0.042%	45.507%
422	HUBBAY MINERALS INC COMMON STOCK NPV	0.042%	45.550%
423	ENI S.P.A.	0.042%	45.592%
424	SIEMENS AG	0.042%	45.634%
425	ENBRIDGE	0.042%	45.676%
426	FIFTH THIRD BAN	0.042%	45.718%
427	PRICELINE GROUP	0.042%	45.759%
428	AVALONBAY COMMUNITIES INC REIT USD.01	0.041%	45.801%
429	WESTERN DIGITAL	0.041%	45.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
430	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.041%	45.883%
431	EBAY INC	0.041%	45.924%
432	CHEVRON CORP SR UNSECURED 03/20 1.961	0.041%	45.965%
433	SVENSKA HANDELS	0.041%	46.006%
434	JX HOLDINGS INC	0.041%	46.047%
435	ALLIANZ SE SPON ADR ADR	0.041%	46.088%
436	PEUGEOT SA	0.041%	46.128%
437	WOODSIDE PETROL	0.041%	46.169%
438	SOFTBANK CORP	0.040%	46.209%
439	SOC GENERALE	0.040%	46.250%
440	AXA	0.040%	46.290%
441	ING GROEP NV	0.040%	46.330%
442	EQUITY RESIDENT	0.040%	46.370%
443	THOMSON REUTERS CORP COMMON STOCK	0.040%	46.410%
444	TMX GROUP LTD	0.040%	46.450%
445	BOMBARDIER INC	0.040%	46.490%
446	SPAIN GOVERNMENT	0.040%	46.530%
447	RAYTHEON COMPANY COMMON STOCK USD.01	0.040%	46.569%
448	WSP GLOBAL INC	0.040%	46.609%
449	BRITISH TELECOM	0.040%	46.649%
450	CK HUTCHINSON H	0.040%	46.688%
451	SEVEN & I HOLDI	0.040%	46.728%
452	EXXON MOBIL COR	0.039%	46.767%
453	NUCOR CORP	0.039%	46.807%
454	NEDERLANDSE	0.039%	46.846%
455	LVMH MOET HENNE	0.039%	46.885%
456	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.039%	46.924%
457	ALLIANZ AG	0.039%	46.964%
458	ANDEAVOR COMMON STOCK USD.167	0.039%	47.003%
459	L-BANK BW FOERD	0.039%	47.042%
460	GENERAL ELECTRI	0.039%	47.081%
461	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.039%	47.119%
462	SUNTRUST BANKS	0.039%	47.158%
463	DAVITA INC COMMON STOCK USD.001	0.039%	47.197%
464	KONINKLIJKE AHO	0.039%	47.236%
465	PROGRESSIVE CORP COMMON STOCK USD1.0	0.038%	47.274%
466	BANK OF CHINA L	0.038%	47.312%
467	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.038%	47.351%
468	AKZO NOBEL NV	0.038%	47.389%
469	GILDAN ACTIVEWEAR INC COMMON STOCK	0.038%	47.427%
470	HUSKY ENERGY IN	0.038%	47.465%
471	DIAGEO PLC ADR	0.038%	47.504%
472	ACCENTURE PLC A	0.038%	47.542%
473	EOG RESOURCES	0.038%	47.580%
474	AIR PRODS & CHE	0.038%	47.618%
475	RIO TINTO	0.038%	47.656%
476	JPMORGAN CHASE	0.038%	47.693%
477	MGM MIRAGE INC	0.038%	47.731%
478	KIRKLAND LAKE G	0.038%	47.769%
479	BOSTON PROPERTIES INC REIT USD.01	0.038%	47.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
480	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.037%	47.844%
481	MIZUHO FINANCA	0.037%	47.881%
482	ELECTRICITE DE	0.037%	47.919%
483	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.037%	47.956%
484	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.037%	47.993%
485	HYNIX SEMICONDU	0.037%	48.030%
486	BHP BILLITON PL	0.037%	48.068%
487	ASTRAZENECA PLC SPONS ADR ADR	0.037%	48.105%
488	SCHWAB(CHARLES)	0.037%	48.142%
489	WELLTOWER INC REIT USD1.0	0.037%	48.179%
490	BNP PARIBAS SA	0.037%	48.215%
491	CONTINENTAL AG	0.037%	48.252%
492	MITSUBISHI CHEM	0.037%	48.289%
493	RELIANCE INDS	0.037%	48.326%
494	ORIX CORP	0.037%	48.362%
495	CHINA O/SEAS LA	0.037%	48.399%
496	SPAIN GOVERNMEN	0.037%	48.436%
497	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.037%	48.472%
498	SBA COMMUNICATIONS CORP REIT USD.01	0.037%	48.509%
499	CREDIT SUISSE G	0.037%	48.545%
500	LENNAR CORP CL	0.037%	48.582%
501	LAURENTIAN BANK	0.036%	48.618%
502	STATOIL ASA	0.036%	48.655%
503	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.036%	48.691%
504	HON HAI PRECISI	0.036%	48.728%
505	KOHL'S CORPORATI	0.036%	48.764%
506	CANFOR CORPORAT	0.036%	48.800%
507	APPLIED MATERIALS INC COMMON STOCK USD.01	0.036%	48.837%
508	NOVO-NORDISK AS	0.036%	48.873%
509	GEN DYNAMICS CO	0.036%	48.909%
510	UNICREDIT SPA	0.036%	48.945%
511	TOURMALINE OIL	0.036%	48.981%
512	PARKLAND FUEL C	0.036%	49.017%
513	LOCKHEED MARTIN	0.036%	49.053%
514	VINCI SA	0.036%	49.089%
515	E TRADE FINANCI	0.036%	49.125%
516	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.036%	49.161%
517	MYLAN INC/PA	0.036%	49.197%
518	OPEN TEXT CORPO	0.036%	49.233%
519	NATIONAL AUSTRAL	0.036%	49.268%
520	MACY'S INC COMMON STOCK USD.01	0.036%	49.304%
521	XPO LOGISTICS INC COMMON STOCK USD.001	0.036%	49.340%
522	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.035%	49.375%
523	BIOGEN IDEC INC	0.035%	49.410%
524	COMPAGNIE DE SA	0.035%	49.446%
525	NRW BANK 0% 11N	0.035%	49.481%
526	EASTMAN CHEMICA	0.035%	49.516%
527	ROCKWELL COLLIN	0.035%	49.551%
528	ANHEUSER-BUSCH	0.035%	49.586%
529	SCHNEIDER SA	0.035%	49.621%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
530	LEAR CORP	0.035%	49.656%
531	PROVINCE OF QUE	0.035%	49.691%
532	H&R REIT UNITS	0.035%	49.725%
533	T MOBILE US INC COMMON STOCK USD.0001	0.035%	49.760%
534	CONCHO RESOURCE	0.035%	49.795%
535	LINK R/EST INVE	0.035%	49.829%
536	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.035%	49.864%
537	TAIWAN SEMICOND	0.034%	49.898%
538	TOKIO MARINE HL	0.034%	49.933%
539	KROGER CO	0.034%	49.967%
540	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.034%	50.002%
541	RENAULT	0.034%	50.036%
542	ITALY BUONI POL	0.034%	50.070%
543	ARCELORMITTAL	0.034%	50.104%
544	PETROBRAS PREEFE	0.034%	50.139%
545	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.034%	50.173%
546	EUROPEAN FIN ST	0.034%	50.207%
547	RIOCAN REAL EST	0.034%	50.241%
548	TARGET CORP SR UNSECURED 01/22 2.9	0.034%	50.274%
549	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.034%	50.308%
550	TYSON FOODS INC	0.034%	50.342%
551	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.034%	50.375%
552	EUROPEAN FIN ST	0.033%	50.409%
553	CHINA EVERGRAND	0.033%	50.442%
554	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.033%	50.475%
555	ANADARKO PETROL	0.033%	50.509%
556	DEVON ENERGY CORP COMMON STOCK USD.1	0.033%	50.542%
557	CENTENE CORP COMMON STOCK USD.001	0.033%	50.575%
558	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.033%	50.608%
559	ASAHI KASEI COR	0.033%	50.641%
560	CARNIVAL CORP COMMON STOCK USD.01	0.033%	50.674%
561	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.033%	50.707%
562	PTT PUBLIC COMP	0.033%	50.740%
563	VENTAS INC-REIT	0.033%	50.773%
564	GEELY AUTOMOBIL	0.033%	50.806%
565	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.033%	50.839%
566	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.033%	50.871%
567	TRANSALTA CORP COMMON STOCK	0.033%	50.904%
568	BRIDGESTONE COR	0.033%	50.937%
569	CENTURYLINK INC COMMON STOCK USD1.0	0.033%	50.969%
570	E.ON SE	0.033%	51.002%
571	INTER PIPELINE	0.033%	51.034%
572	RESTAURANT BRANDS INTERN COMMON STOCK	0.032%	51.067%
573	COUNCIL OF EURO	0.032%	51.099%
574	UNEDIC ASSEO 1.	0.032%	51.132%
575	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.032%	51.164%
576	SOLVAY	0.032%	51.197%
577	NORTHROP GRUMMA	0.032%	51.229%
578	STATE STREET CORP COMMON STOCK USD1.0	0.032%	51.261%
579	NORDEA BANK AB	0.032%	51.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
580	GREAT WEST LIFE	0.032%	51.326%
581	PANASONIC CORP	0.032%	51.358%
582	MAPLE LEAF FOOD	0.032%	51.389%
583	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.032%	51.421%
584	CCL INDS INC CL	0.032%	51.453%
585	VOLVO AB	0.031%	51.484%
586	DEERE + CO COMMON STOCK USD1.0	0.031%	51.516%
587	STATOIL ASA COMPANY GUAR 01/24 2.65	0.031%	51.547%
588	BP CAPITAL MARK	0.031%	51.578%
589	CIGNA CORP SR UNSECURED 02/22 4	0.031%	51.609%
590	DOVER CORP	0.031%	51.640%
591	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.031%	51.671%
592	LLOYDS BANKING	0.031%	51.702%
593	AIR LIQUIDE(L')	0.031%	51.733%
594	AMGEN INC 1.25%	0.031%	51.764%
595	ROLLS-ROYCE GRO	0.031%	51.795%
596	MTN GROUP LTD	0.031%	51.826%
597	DSV A/S	0.031%	51.857%
598	OCEANAGOLD CORP	0.031%	51.887%
599	NEW GOLD INC COMMON STOCK	0.031%	51.918%
600	STANTEC INC COMMON STOCK	0.031%	51.949%
601	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.031%	51.980%
602	WILLIAMS COS IN	0.031%	52.010%
603	WESTFIELD CORP	0.031%	52.041%
604	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.031%	52.071%
605	DOLLAR TREE INC	0.031%	52.102%
606	STARBUCKS CORP	0.031%	52.133%
607	PHILLIPS 66 COMMON STOCK	0.030%	52.163%
608	ALLY FINANCIAL INC COMMON STOCK USD.1	0.030%	52.194%
609	CARDINAL HEALTH	0.030%	52.224%
610	TOTAL CAPITAL I	0.030%	52.254%
611	TOROMONT INDS L	0.030%	52.285%
612	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.030%	52.315%
613	DAIWA SECS GROU	0.030%	52.345%
614	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.030%	52.376%
615	ENEL S.p.A.	0.030%	52.406%
616	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.030%	52.436%
617	INTESA SANPAOLO	0.030%	52.466%
618	PROVINCE OF ALB	0.030%	52.497%
619	SCENTRE GROUP	0.030%	52.527%
620	ITALY BUONI POL	0.030%	52.557%
621	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.030%	52.586%
622	INGERSOLL-RAND	0.030%	52.616%
623	MACQUARIE GP LT	0.030%	52.646%
624	CI FINANCIAL CO	0.030%	52.676%
625	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.030%	52.706%
626	GENWORTH MI CAN	0.030%	52.735%
627	CHEVRON CORP SR UNSECURED 11/20 2.419	0.030%	52.765%
628	BARCLAYS AFRICA	0.030%	52.795%
629	LLOYDS BANKING	0.030%	52.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
630	ALAMOS GOLD INC CLASS A COMMON STOCK	0.030%	52.854%
631	ONEX CORP SUB V	0.030%	52.884%
632	GAP INC	0.030%	52.913%
633	ESSEX PROP TRUS	0.029%	52.943%
634	STANDARD CHARTE	0.029%	52.972%
635	WESTPAC BANKING	0.029%	53.001%
636	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.029%	53.031%
637	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.029%	53.060%
638	DR HORTON INC COMMON STOCK USD.01	0.029%	53.089%
639	INFOSYS TECHNOL	0.029%	53.119%
640	DEUTSCHE LUFTHA	0.029%	53.148%
641	WHIRLPOOL CORP	0.029%	53.177%
642	RWE AG (NEU)	0.029%	53.206%
643	GLAXOSMITHKLINE	0.029%	53.235%
644	TEXTRON INC COMMON STOCK USD.125	0.029%	53.264%
645	TRANSCONTINENTA	0.029%	53.293%
646	NEXTERA ENERGY INC COMMON STOCK USD.01	0.029%	53.322%
647	SIKA FINANZ AG	0.029%	53.350%
648	NORDEA AB	0.029%	53.379%
649	INTERFOR CORP	0.029%	53.408%
650	NESTE OIL OYJ	0.029%	53.436%
651	STORA ENSO OYJ	0.029%	53.465%
652	ELI LILLY + CO COMMON STOCK	0.029%	53.494%
653	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.029%	53.522%
654	SAPUTO GROUP IN	0.029%	53.551%
655	BANK TOKYO-MITS	0.028%	53.579%
656	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.028%	53.608%
657	CANADIAN APARTM	0.028%	53.636%
658	ADOBE SYSTEMS I	0.028%	53.665%
659	INTACT FINANCIA	0.028%	53.693%
660	SWISS RE AG	0.028%	53.721%
661	BCO BILBAO VIZC	0.028%	53.750%
662	MINITUBISHI UFJ	0.028%	53.778%
663	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.028%	53.806%
664	CRH	0.028%	53.835%
665	M + T BANK CORP COMMON STOCK USD.5	0.028%	53.863%
666	DEXIA CREDIT LO	0.028%	53.891%
667	LLOYDS BANKING	0.028%	53.919%
668	PETROBRAS COMMO	0.028%	53.947%
669	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.028%	53.975%
670	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.028%	54.003%
671	REALTY INCOME C	0.028%	54.031%
672	BPCE SA COMPANY GUAR 04/24 4	0.028%	54.059%
673	LG Electronics	0.028%	54.086%
674	HARRIS CORP	0.028%	54.114%
675	REPSOL SA	0.028%	54.142%
676	DEUTSCHE BANK A	0.028%	54.170%
677	QUEST DIAGNOSTI	0.028%	54.197%
678	CANADA HOUSING	0.028%	54.225%
679	ACTIVISION BLIZ	0.028%	54.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
680	DOVER CORP	0.028%	54.280%
681	LINDE AG	0.028%	54.308%
682	ALTAGAS LTD	0.028%	54.336%
683	METRO INC	0.028%	54.363%
684	UTD PARCEL SERV	0.027%	54.391%
685	OLD MUTUAL PLC	0.027%	54.418%
686	CNOOC LTD	0.027%	54.446%
687	ARCHER DANIELS	0.027%	54.473%
688	NETAPP INC.	0.027%	54.500%
689	CUMMINS INC	0.027%	54.527%
690	LOWE'S COS INC	0.027%	54.555%
691	CHINA PETROLEUM	0.027%	54.582%
692	SUPERIOR PLUS C	0.027%	54.609%
693	DETOUR GOLD COR	0.027%	54.636%
694	COUNCIL OF EURO	0.027%	54.663%
695	KOMATSU	0.027%	54.690%
696	SCOTTISH AND SO	0.027%	54.717%
697	AGEAS	0.027%	54.744%
698	mitsubishi elec	0.027%	54.770%
699	MUNCHENER RUCKV	0.027%	54.797%
700	NOKIA CORP	0.027%	54.824%
701	VIACOM INC CLASS B COMMON STOCK USD.001	0.027%	54.851%
702	ENERFLEX LTD	0.027%	54.877%
703	AVIVA PLC	0.027%	54.904%
704	SASOL	0.027%	54.930%
705	HOST HOTELS &	0.027%	54.957%
706	CBRE GROUP INC A COMMON STOCK USD.01	0.027%	54.984%
707	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.027%	55.010%
708	SHIN-ETSU CHEM	0.027%	55.037%
709	WOLTERS KLUWERS	0.026%	55.063%
710	CA INC COMMON STOCK USD.1	0.026%	55.090%
711	PETROCHINA CO	0.026%	55.116%
712	MULLEN GROUP LT	0.026%	55.142%
713	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.026%	55.169%
714	KDDI CORP	0.026%	55.195%
715	GGP INC REIT USD.01	0.026%	55.221%
716	DANSKE BANK A/S	0.026%	55.248%
717	UTD RENTALS INC	0.026%	55.274%
718	HARTFORD FINANC	0.026%	55.300%
719	ABN AMRO BANK N	0.026%	55.326%
720	EASTMAN CHEMICA	0.026%	55.353%
721	DEUTSCHE BANK A	0.026%	55.379%
722	ARKEMA	0.026%	55.405%
723	TAPESTRY INC COMMON STOCK USD.01	0.026%	55.431%
724	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.026%	55.456%
725	OVERSEA-CHINESE	0.026%	55.482%
726	NEWMONT MINING CORP COMMON STOCK USD1.6	0.026%	55.508%
727	HORMEL FOODS CORP COMMON STOCK USD.01465	0.026%	55.534%
728	STEEL DYNAMICS INC COMMON STOCK USD.005	0.026%	55.560%
729	ONEOK INC COMPANY GUAR 02/22 4.25	0.026%	55.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
730	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.026%	55.611%
731	COUNTRY GARDEN	0.026%	55.637%
732	KEYERA CORP	0.026%	55.663%
733	mitsui & co	0.026%	55.689%
734	NORWEGIAN CRUIS	0.026%	55.714%
735	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.026%	55.740%
736	CELESTICA INC COMMON STOCK NPV	0.026%	55.765%
737	BRITISH SKY BRO	0.026%	55.791%
738	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.026%	55.817%
739	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.026%	55.842%
740	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.025%	55.868%
741	STMICROELECTRON	0.025%	55.893%
742	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.025%	55.918%
743	COMCAST CORP COMPANY GUAR 08/25 3.375	0.025%	55.944%
744	PERSIMMON PLC	0.025%	55.969%
745	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.025%	55.994%
746	CELGENE CORP	0.025%	56.020%
747	CHINA MOBILE	0.025%	56.045%
748	VERMILION ENERGY INC COMMON STOCK	0.025%	56.070%
749	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.025%	56.096%
750	EMERA INC.	0.025%	56.121%
751	TOYOTA MOTOR CR	0.025%	56.146%
752	REPUBLIC SERVIC	0.025%	56.171%
753	AMETEK INC COMMON STOCK USD.01	0.025%	56.196%
754	BANK OF AMERICA	0.025%	56.221%
755	HUNTINGTON BANC	0.025%	56.246%
756	BLUESCOPE STEEL	0.025%	56.271%
757	ASHTREAD GROUP	0.025%	56.296%
758	MICROSOFT CORP	0.025%	56.321%
759	ECOLAB INC COMMON STOCK USD1.0	0.025%	56.346%
760	GOODYEAR TIRE &	0.025%	56.371%
761	RADIANT OPTO EL	0.025%	56.396%
762	GOLDCORP INC SR UNSECURED 06/21 3.625	0.025%	56.420%
763	KEYCORP	0.025%	56.445%
764	ANGLO AMERICAN	0.025%	56.470%
765	BOLIDEN AB	0.025%	56.495%
766	HOUSING DEVEL F	0.025%	56.520%
767	PRUDENTIAL ADR	0.025%	56.544%
768	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	56.569%
769	HUNTSMAN CORP COMMON STOCK USD.01	0.025%	56.594%
770	CELGENE CORP SR UNSECURED 08/22 3.55	0.025%	56.619%
771	IGM FINANCIAL I	0.025%	56.643%
772	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.025%	56.668%
773	UNILEVER NV 0.5	0.025%	56.692%
774	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.024%	56.717%
775	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.024%	56.741%
776	LEGAL & GENERAL	0.024%	56.766%
777	STRYKER CORP	0.024%	56.790%
778	CANON INC	0.024%	56.815%
779	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.024%	56.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
780	NORTHERN TRUST	0.024%	56.863%
781	BOUYGUES	0.024%	56.888%
782	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.024%	56.912%
783	WESTROCK CO COMMON STOCK	0.024%	56.937%
784	MARTINREA INTER	0.024%	56.961%
785	DEN DANSKE BANK	0.024%	56.985%
786	ONTARIO(PROV OF	0.024%	57.010%
787	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.024%	57.034%
788	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.024%	57.058%
789	ANALOG DEVICES INC COMMON STOCK USD.167	0.024%	57.082%
790	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.024%	57.106%
791	MUNICIPALITY FI	0.024%	57.131%
792	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.024%	57.155%
793	TELEFONICA EMIS	0.024%	57.179%
794	MIZUHO FINANCIA	0.024%	57.203%
795	DANONE S.A. COM	0.024%	57.227%
796	SPARK INFRASTRU	0.024%	57.251%
797	JOHN DEERE CAP	0.024%	57.275%
798	CALPINE CORP	0.024%	57.299%
799	CENTERRA GOLD INC COMMON STOCK	0.024%	57.323%
800	ROCKWELL COLLIN	0.024%	57.347%
801	PRICELINE GROUP	0.024%	57.371%
802	MITSUBISHI HVY	0.024%	57.395%
803	PREMIUM BRANDS	0.024%	57.419%
804	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.024%	57.443%
805	ASAHI GLASS CO	0.024%	57.467%
806	AUTOLIV INC	0.024%	57.491%
807	FIRSTSERVICE CORP COMMON STOCK	0.024%	57.514%
808	KOHL S CORPORATION SR UNSECURED 11/21 4	0.024%	57.538%
809	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.024%	57.562%
810	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.024%	57.586%
811	ECOLAB INC 2.37	0.024%	57.609%
812	NETFLIX INC COMMON STOCK USD.001	0.024%	57.633%
813	DANONE SA	0.024%	57.657%
814	NUVISTA ENERGY	0.024%	57.680%
815	SWISSCOM AG	0.024%	57.704%
816	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.024%	57.728%
817	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.024%	57.751%
818	WESFARMERS LTD	0.024%	57.775%
819	CNOOC LTD	0.024%	57.799%
820	CHINA COMMUNICA	0.024%	57.822%
821	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.024%	57.846%
822	RAGING RIVER EX	0.024%	57.869%
823	INVESCO LTD COMMON STOCK USD.2	0.024%	57.893%
824	MITSUBISHI UFJ FINL SPON ADR ADR	0.024%	57.916%
825	TELEFONICA SA	0.024%	57.940%
826	VORNADO REALTY TRUST REIT USD.04	0.023%	57.963%
827	GIBSON ENERGY I	0.023%	57.987%
828	FLEXTRONICS INT	0.023%	58.010%
829	LKQ CORP COMMON STOCK USD.01	0.023%	58.034%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
830	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.023%	58.057%
831	COGECO COMMUNIC	0.023%	58.081%
832	OWENS CORNING COMMON STOCK USD.001	0.023%	58.104%
833	ETRADE FINANCIA	0.023%	58.127%
834	OESTERREIC KONT	0.023%	58.151%
835	UNILEVER NV	0.023%	58.174%
836	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.023%	58.197%
837	DENMARK GOVERNMENT	0.023%	58.220%
838	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.023%	58.243%
839	HSBC HOLDINGS P	0.023%	58.267%
840	BP PLC SPONS ADR ADR	0.023%	58.290%
841	CHINA RES BEIJI	0.023%	58.313%
842	PRAXAIR STK	0.023%	58.336%
843	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.023%	58.359%
844	EURO FIN STABIL	0.023%	58.382%
845	ALLIED PPTY,REI	0.023%	58.405%
846	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.023%	58.428%
847	APPLE INC SR UNSECURED 02/27 3.35	0.023%	58.451%
848	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.023%	58.474%
849	LANXESS	0.023%	58.497%
850	ZIMMER HLDGS IN	0.023%	58.519%
851	BMW US CAPITAL	0.023%	58.542%
852	APACHE CORP COMMON STOCK USD.625	0.023%	58.565%
853	SECURE ENERGY S	0.023%	58.588%
854	MICROSEMI	0.023%	58.610%
855	PARAMOUNT RESOU	0.023%	58.633%
856	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.023%	58.656%
857	TELECOM ITALIA	0.023%	58.678%
858	LYONDELLBASELL	0.023%	58.701%
859	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.023%	58.723%
860	MOSAIC CO SR UNSECURED 11/21 3.75	0.023%	58.746%
861	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.023%	58.768%
862	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.023%	58.791%
863	KREDITANST FUR	0.023%	58.814%
864	BORALEX INC CL	0.022%	58.836%
865	WH GROUP LTD	0.022%	58.858%
866	RUSSEL METALS I	0.022%	58.881%
867	APPLE INC SR UNSECURED 05/22 2.3	0.022%	58.903%
868	DUKE ENERGY CORP COMMON STOCK USD.001	0.022%	58.926%
869	AEON CO., LTD	0.022%	58.948%
870	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.022%	58.970%
871	MTU AERO ENGINE	0.022%	58.993%
872	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.022%	59.015%
873	SHOWA DENKO KK	0.022%	59.037%
874	PROVINCE OF ONT	0.022%	59.060%
875	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.022%	59.082%
876	NIPPON STEEL CO	0.022%	59.104%
877	NETEASE INC ADR ADR USD.0001	0.022%	59.126%
878	TAHOE RESOURCES INC COMMON STOCK	0.022%	59.148%
879	APPLE INC SR UNSECURED 09/22 2.1	0.022%	59.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
880	TELIASONERA AB	0.022%	59.193%
881	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.022%	59.215%
882	COMERICA INC	0.022%	59.237%
883	PAREX RESOURCES	0.022%	59.259%
884	INGREDION INC COMMON STOCK USD.01	0.022%	59.281%
885	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.022%	59.303%
886	LAM RESEARCH CORP COMMON STOCK USD.001	0.022%	59.325%
887	NEW FLYER COMMO	0.022%	59.347%
888	LIBERTY MUTUAL	0.022%	59.369%
889	GKN PLC	0.022%	59.391%
890	KONINKLIJKE DSM	0.022%	59.413%
891	ORANGE SA SR UNSECURED 09/21 4.125	0.022%	59.435%
892	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.022%	59.457%
893	CANADIAN REAL E	0.022%	59.479%
894	SKANDINAVISKA E	0.022%	59.501%
895	TOTAL CAPITAL C	0.022%	59.522%
896	MARSH & MCLENNA	0.022%	59.544%
897	GOODMAN GROUP	0.022%	59.566%
898	STRYKER CORP SR UNSECURED 03/21 2.625	0.022%	59.588%
899	ROYAL MAIL PLC-	0.022%	59.609%
900	MID AMERICA APARTMENT COMM REIT USD.01	0.022%	59.631%
901	FISCHER(GEORG)A	0.022%	59.653%
902	LAFARGEHOLCIM L	0.022%	59.674%
903	GLAXOSMITHKLINE PLC SPON ADR ADR	0.022%	59.696%
904	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.021%	59.717%
905	CIE FINANCIERE	0.021%	59.739%
906	ARAMARK COMMON STOCK USD.01	0.021%	59.760%
907	SUMITOMO CHEMIC	0.021%	59.782%
908	FORTESCUE METAL	0.021%	59.803%
909	BORGWARNER INC COMMON STOCK USD.01	0.021%	59.824%
910	JM SMUCKER CO/THE COMMON STOCK	0.021%	59.846%
911	UBISOFT ENTERTA	0.021%	59.867%
912	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.021%	59.888%
913	BECTON DICKINSON	0.021%	59.909%
914	ADECCO SA	0.021%	59.930%
915	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.021%	59.952%
916	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.021%	59.973%
917	ING GROEP NV 0.	0.021%	59.994%
918	LABRADOR IRON O	0.021%	60.015%
919	SVENSKA HANDELS	0.021%	60.036%
920	KREDITANSTALT F	0.021%	60.057%
921	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.021%	60.078%
922	SPIRIT AEROSYST	0.021%	60.099%
923	SUZUKI MOTOR CO	0.021%	60.120%
924	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.021%	60.141%
925	BANK OF NY MELL	0.021%	60.162%
926	MEG ENERGY CORP	0.021%	60.183%
927	EXTRA SPACE STO	0.021%	60.204%
928	SMART REAL ESTA	0.021%	60.225%
929	DEUTSCHE POST A	0.021%	60.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
930	BAXTER INTL INC	0.021%	60.267%
931	TWITTER INC COMMON STOCK USD.000005	0.021%	60.288%
932	SBERBANK OF RUS	0.021%	60.309%
933	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.021%	60.330%
934	HALLIBURTON CO	0.021%	60.351%
935	GRAN TIERRA ENE	0.021%	60.372%
936	HCP INC.	0.021%	60.392%
937	MINITUBISHI CORP	0.021%	60.413%
938	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.021%	60.434%
939	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.021%	60.454%
940	GECINA SA	0.021%	60.475%
941	MICHAEL KORS HO	0.021%	60.496%
942	GENUINE PARTS C	0.021%	60.516%
943	PHILIPS ELECTRO	0.021%	60.537%
944	SANLAM LIMITED	0.021%	60.557%
945	ELEMENT FINANCI	0.021%	60.578%
946	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.021%	60.599%
947	DOMINION RES(VI	0.021%	60.619%
948	NIELSEN HOLDING	0.021%	60.640%
949	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.021%	60.660%
950	QUEBECOR INC 'B	0.021%	60.681%
951	CLARIANT AG	0.020%	60.701%
952	TOTAL SA SPON ADR ADR	0.020%	60.722%
953	LINCOLN NATL CO	0.020%	60.742%
954	ALCOA CORP COMMON STOCK USD.01	0.020%	60.762%
955	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.020%	60.783%
956	LEGG MASON INC SR UNSECURED 03/26 4.75	0.020%	60.803%
957	UNIVERSAL HLTH	0.020%	60.823%
958	WESTERN FOREST	0.020%	60.844%
959	EXCHANGE INCOME	0.020%	60.864%
960	AMP LIMITED	0.020%	60.884%
961	ESSILOR INTERNA	0.020%	60.904%
962	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.020%	60.924%
963	SMURFIT KAPPA P	0.020%	60.945%
964	SHOPIFY INC CLASS A COMMON STOCK	0.020%	60.965%
965	HOLOGIC INC COMMON STOCK USD.01	0.020%	60.985%
966	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.020%	61.005%
967	FNF GROUP TRACKING STK USD.0001	0.020%	61.025%
968	MAZDA MOTOR COR	0.020%	61.045%
969	POST HOLDINGS INC COMMON STOCK USD.01	0.020%	61.065%
970	FAURECIA	0.020%	61.085%
971	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.020%	61.105%
972	CARMAX INC COMMON STOCK USD.5	0.020%	61.125%
973	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.020%	61.145%
974	FIRST HORIZON N	0.020%	61.165%
975	SL GREEN REALTY	0.020%	61.185%
976	BANK RAKYAT IND	0.020%	61.205%
977	FIRSTSTRAND LIMIT	0.020%	61.225%
978	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.020%	61.245%
979	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.020%	61.265%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
980	CHINA MERCHANTS	0.020%	61.285%
981	ECN CAPITAL COR	0.020%	61.305%
982	XEROX CORP COMMON STOCK USD1.0	0.020%	61.324%
983	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.020%	61.344%
984	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.020%	61.364%
985	US BANCORP SR UNSECURED 01/24 3.7	0.020%	61.384%
986	LG DISPLAY CO	0.020%	61.404%
987	VIVENDI SA	0.020%	61.423%
988	SANDSTORM GOLD	0.020%	61.443%
989	ING GROEP NV	0.020%	61.463%
990	CA INC SR UNSECURED 03/27 4.7	0.020%	61.483%
991	BRITISH LAND CO	0.020%	61.502%
992	TDC A/S	0.020%	61.522%
993	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.020%	61.542%
994	VODAFONE GROUP PLC SP ADR ADR	0.020%	61.562%
995	FRESENIUS MEDIC	0.020%	61.581%
996	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.020%	61.601%
997	TJX COS INC	0.020%	61.620%
998	COTY INC CL A COMMON STOCK USD.01	0.020%	61.640%
999	NTT DOCOMO INC	0.020%	61.660%
1000	NATIONWIDE B/S	0.020%	61.679%
1001	HP INC COMMON STOCK USD.01	0.020%	61.699%
1002	TDK CORP	0.020%	61.718%
1003	NORTHLAND POWER	0.020%	61.738%
1004	TELEPERFORMANCE	0.020%	61.758%
1005	BANK OF IRELAND	0.020%	61.777%
1006	TUI AG	0.019%	61.797%
1007	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.019%	61.816%
1008	LAND SECURITIES	0.019%	61.836%
1009	TAKEDA PHARMACE	0.019%	61.855%
1010	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.019%	61.874%
1011	CARREFOUR SA	0.019%	61.894%
1012	MKS INSTRUMENTS INC COMMON STOCK	0.019%	61.913%
1013	AT&T INC 1.45%	0.019%	61.933%
1014	TAYLOR WIMPEY	0.019%	61.952%
1015	AUTONATION INC	0.019%	61.972%
1016	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.019%	61.991%
1017	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.019%	62.010%
1018	BANCO BBPM SPA	0.019%	62.030%
1019	ELECTRICITE DE	0.019%	62.049%
1020	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.019%	62.068%
1021	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.019%	62.088%
1022	LOEWS CORP COMMON STOCK USD.01	0.019%	62.107%
1023	BRITISH AMERICAN TOB SP ADR ADR	0.019%	62.126%
1024	COMMERZBANK AG	0.019%	62.145%
1025	SHAWCOR LTD	0.019%	62.165%
1026	PRECISION DRILLING CORP COMMON STOCK	0.019%	62.184%
1027	ENDEAVOUR MININ	0.019%	62.203%
1028	SMITHS GROUP	0.019%	62.222%
1029	GRUPO MEXICO SA	0.019%	62.241%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1030	KEY BANK NA SR UNSECURED 06/25 3.3	0.019%	62.261%
1031	FUJITSU	0.019%	62.280%
1032	NASDAQ INC COMMON STOCK USD.01	0.019%	62.299%
1033	AKAMAI TECHNOLO	0.019%	62.318%
1034	ROLLS ROYCE	0.019%	62.337%
1035	UMICORE	0.019%	62.356%
1036	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.019%	62.375%
1037	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.019%	62.394%
1038	ATOS ORIGIN SA	0.019%	62.413%
1039	AIRBUS GROUP NV	0.019%	62.432%
1040	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.019%	62.451%
1041	US dollar - Lon	0.019%	62.470%
1042	SEMAFO INC COMM	0.019%	62.489%
1043	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.019%	62.508%
1044	ITOCHU CORP	0.019%	62.527%
1045	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.019%	62.546%
1046	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.019%	62.565%
1047	KLEPIERRE	0.019%	62.584%
1048	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.019%	62.603%
1049	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.019%	62.622%
1050	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.019%	62.641%
1051	CSL LIMITED	0.019%	62.660%
1052	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.019%	62.678%
1053	BANK OF THE OZARKS COMMON STOCK USD.01	0.019%	62.697%
1054	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.019%	62.716%
1055	SEGRO PLC	0.019%	62.735%
1056	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.019%	62.754%
1057	TIFFANY & CO	0.019%	62.772%
1058	UNITED OVERSEAS	0.019%	62.791%
1059	AUST & NZ BK GP	0.019%	62.810%
1060	GIVAUDAN	0.019%	62.829%
1061	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.019%	62.847%
1062	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.019%	62.866%
1063	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.019%	62.885%
1064	GENTEX CORP COMMON STOCK USD.06	0.019%	62.904%
1065	MCCORMICK & CO	0.019%	62.922%
1066	UNIONE DI BAN.	0.019%	62.941%
1067	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.019%	62.959%
1068	AT+T INC SR UNSECURED 05/25 3.4	0.019%	62.978%
1069	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.019%	62.997%
1070	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.019%	63.015%
1071	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.019%	63.034%
1072	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.019%	63.052%
1073	WM MORRISON SUP	0.018%	63.071%
1074	AMERISOURCEBERG	0.018%	63.089%
1075	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.018%	63.108%
1076	ATCO LTD CL I N	0.018%	63.126%
1077	TIME WARNER INC	0.018%	63.145%
1078	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.018%	63.163%
1079	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.018%	63.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1080	RHEINMETALL AG	0.018%	63.200%
1081	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.018%	63.218%
1082	ANIXTER INC COMPANY GUAR 10/21 5.125	0.018%	63.236%
1083	BALL CORP	0.018%	63.255%
1084	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	63.273%
1085	JFE HOLDINGS IN	0.018%	63.291%
1086	POSCO	0.018%	63.310%
1087	BOC HONG KONG H	0.018%	63.328%
1088	ELECTR DE FRANC	0.018%	63.346%
1089	THOR INDUSTRIES INC COMMON STOCK USD.1	0.018%	63.365%
1090	ADIENT PLC	0.018%	63.383%
1091	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	63.401%
1092	FLIR SYSTEMS INC COMMON STOCK USD.01	0.018%	63.420%
1093	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.018%	63.438%
1094	BAE SYSTEMS	0.018%	63.456%
1095	REXEL PROMESSES	0.018%	63.474%
1096	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.018%	63.493%
1097	BANK LEUMI LE-I	0.018%	63.511%
1098	JOHNSON MATTHEY	0.018%	63.529%
1099	ENERCARE INC	0.018%	63.547%
1100	NOKIA OYJ SR UNSECURED 06/22 3.375	0.018%	63.565%
1101	KELLOGG CO 0.8%	0.018%	63.584%
1102	MARKEL CORP COMMON STOCK	0.018%	63.602%
1103	UCB	0.018%	63.620%
1104	REGIONS FINANCI	0.018%	63.638%
1105	SSR MINING INC COMMON STOCK	0.018%	63.656%
1106	Cineplex Inc.	0.018%	63.674%
1107	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.018%	63.692%
1108	WALGREEN CO COMPANY GUAR 09/22 3.1	0.018%	63.711%
1109	KREDITANST FUER	0.018%	63.729%
1110	WILLIS TOWERS W	0.018%	63.747%
1111	PNC BANK NA 2.6	0.018%	63.765%
1112	SENSATA TECHNOL	0.018%	63.783%
1113	DENSO CORP	0.018%	63.801%
1114	AECON GROUP INC	0.018%	63.819%
1115	EATON CORP COMPANY GUAR 11/22 2.75	0.018%	63.837%
1116	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.018%	63.855%
1117	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.018%	63.873%
1118	FIRST CAPITAL R	0.018%	63.891%
1119	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.018%	63.909%
1120	FRESENIUS SE &	0.018%	63.927%
1121	TRINITY INDS	0.018%	63.944%
1122	HYUNDAI MOTOR C	0.018%	63.962%
1123	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.018%	63.980%
1124	PADDY POWER PLC	0.018%	63.998%
1125	ARROW ELECTRONI	0.018%	64.016%
1126	JABIL CIRCUIT I	0.018%	64.034%
1127	FERRARI NV	0.018%	64.052%
1128	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.018%	64.070%
1129	IDEMITSU KOSAN	0.018%	64.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1130	SONY CORP SPONSORED ADR ADR	0.018%	64.105%
1131	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.018%	64.123%
1132	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.018%	64.141%
1133	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.018%	64.159%
1134	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.018%	64.177%
1135	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.018%	64.194%
1136	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.018%	64.212%
1137	SWEDBANK AB	0.018%	64.230%
1138	ROSS STORES INC	0.018%	64.248%
1139	UTD THERAPEUTIC	0.018%	64.265%
1140	SESA STERLITE	0.018%	64.283%
1141	AFFILIATED MNGR	0.018%	64.301%
1142	SOUTHERN CO	0.018%	64.319%
1143	COMMONWEALTH BA	0.018%	64.336%
1144	CHINA PHARMACEU	0.018%	64.354%
1145	HESS CORPORATIO	0.018%	64.372%
1146	KELT EXPLORATIO	0.018%	64.389%
1147	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.018%	64.407%
1148	PENTAIR PLC	0.018%	64.424%
1149	BAXTER INTL INC	0.018%	64.442%
1150	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.018%	64.460%
1151	YAMAHA MOTOR CO	0.018%	64.477%
1152	INTERNATIONAL G	0.018%	64.495%
1153	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.018%	64.512%
1154	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.018%	64.530%
1155	BELLWAY	0.017%	64.547%
1156	AGRICULTURAL BK	0.017%	64.565%
1157	ING BANK	0.017%	64.582%
1158	UDR INC REIT USD.01	0.017%	64.600%
1159	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.017%	64.617%
1160	GEN DYNAMICS CO	0.017%	64.635%
1161	INFINEON TECHNO	0.017%	64.652%
1162	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.017%	64.669%
1163	OMNICOM GROUP I	0.017%	64.687%
1164	IRON MOUNTAIN INC REIT USD.01	0.017%	64.704%
1165	TRICAN WELL SER	0.017%	64.722%
1166	LIBERTY BROADBAND C COMMON STOCK USD.01	0.017%	64.739%
1167	CASCADES INC	0.017%	64.756%
1168	QUANTA SERVICES	0.017%	64.774%
1169	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.017%	64.791%
1170	UNILEVER PLC SPONSORED ADR ADR	0.017%	64.808%
1171	SUMITOMO ELEC I	0.017%	64.825%
1172	SVENSKA HANDELS	0.017%	64.843%
1173	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	64.860%
1174	LIBERTY MUTUAL	0.017%	64.877%
1175	MARTIN MARIETTA	0.017%	64.894%
1176	NEC CORP	0.017%	64.911%
1177	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.017%	64.928%
1178	CHARTWELL RETIR	0.017%	64.946%
1179	KINGSPAN GROUP	0.017%	64.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1180	KROGER CO SR UNSECURED 04/22 3.4	0.017%	64.980%
1181	NN GROUP NV	0.017%	64.997%
1182	RYDER SYSTEM IN	0.017%	65.014%
1183	AMADEUS IT HLDG	0.017%	65.031%
1184	PVH CORP COMMON STOCK USD1.0	0.017%	65.048%
1185	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.017%	65.065%
1186	AGCO CORP	0.017%	65.082%
1187	SINGAPORE GOVT	0.017%	65.099%
1188	MINEBEA CO	0.017%	65.116%
1189	BCO BRADESCO,AD	0.017%	65.133%
1190	COCA-COLA EUROP	0.017%	65.150%
1191	SOMPO JAPAN NIP	0.017%	65.167%
1192	LAS VEGAS SANDS	0.017%	65.184%
1193	BEST BUY CO INC	0.017%	65.201%
1194	PEYTO EXPLORATI	0.017%	65.218%
1195	SUMITOMO RLTY&D	0.017%	65.235%
1196	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.017%	65.252%
1197	AISIN SEIKI CO	0.017%	65.269%
1198	DUKE REALTY CORP REIT USD.01	0.017%	65.285%
1199	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.017%	65.302%
1200	JSW STEEL LTD	0.017%	65.319%
1201	YASKAWA ELEC CO	0.017%	65.336%
1202	WEX INC COMMON STOCK USD.01	0.017%	65.353%
1203	KONINKLIJKE KPN	0.017%	65.370%
1204	SK ENERGY CO LT	0.017%	65.386%
1205	SNAP-ON INC	0.017%	65.403%
1206	STRYKER CORP SR UNSECURED 05/24 3.375	0.017%	65.420%
1207	FRANCO NEVADA CORP COMMON STOCK	0.017%	65.437%
1208	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.017%	65.453%
1209	HOME CAP GRP IN	0.017%	65.470%
1210	K&S AG	0.017%	65.487%
1211	DST SYST INC DE	0.017%	65.503%
1212	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.017%	65.520%
1213	HEXCEL CORP COMMON STOCK USD.01	0.017%	65.537%
1214	US FOODS HOLDING CORP COMMON STOCK USD.01	0.017%	65.553%
1215	BROTHERIndustr	0.017%	65.570%
1216	NIPPON BUILDING	0.017%	65.587%
1217	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.017%	65.603%
1218	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.017%	65.620%
1219	OSHKOSH CORP COMMON STOCK USD.01	0.017%	65.636%
1220	THERMO FISHER S	0.017%	65.653%
1221	CREDIT AGRICOLE	0.017%	65.670%
1222	REGENCY CENTERS CORP REIT USD.01	0.017%	65.686%
1223	GREAT CANADIAN	0.017%	65.703%
1224	UTD MICRO ELECT	0.017%	65.719%
1225	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.017%	65.736%
1226	STOCKLAND TRUST	0.017%	65.752%
1227	REINSURANCE GRO	0.017%	65.769%
1228	SUN COMMUNITIES INC REIT USD.01	0.016%	65.785%
1229	MASTEC INC	0.016%	65.802%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1230	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.016%	65.818%
1231	OP CORPORATE BA	0.016%	65.835%
1232	GENERAL MILLS I	0.016%	65.851%
1233	ASML HOLDING NV	0.016%	65.868%
1234	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.016%	65.884%
1235	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.016%	65.901%
1236	XYLEM INC COMMON STOCK	0.016%	65.917%
1237	NORDSTROM INC SR UNSECURED 05/20 4.75	0.016%	65.934%
1238	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.016%	65.950%
1239	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.016%	65.966%
1240	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.016%	65.983%
1241	LOGAN PROPERTY	0.016%	65.999%
1242	MYLAN NV 3.125%	0.016%	66.015%
1243	VULCAN MATERIAL	0.016%	66.032%
1244	NATIONAL OILWEL	0.016%	66.048%
1245	Banco Sabadell	0.016%	66.064%
1246	AIR LEASE CORP	0.016%	66.081%
1247	OJI PAPER CO	0.016%	66.097%
1248	PERRIGO CO PLC	0.016%	66.113%
1249	TREVALI MINING	0.016%	66.130%
1250	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.016%	66.146%
1251	DUFREY AG-REG	0.016%	66.162%
1252	WP CAREY INC REIT USD.001	0.016%	66.178%
1253	TORC OIL & GAS	0.016%	66.195%
1254	STERLING BANCORP/DE COMMON STOCK USD.01	0.016%	66.211%
1255	UNUM GROUP	0.016%	66.227%
1256	COOPERATIEVE RA	0.016%	66.243%
1257	METLIFE INC SR UNSECURED 04/24 3.6	0.016%	66.259%
1258	COMMERCE BANCSH	0.016%	66.275%
1259	JPMORGAN CHASE	0.016%	66.292%
1260	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.016%	66.308%
1261	UNILEVER NV	0.016%	66.324%
1262	BERKELEY GROUP	0.016%	66.340%
1263	AAC TECHNOLOGIE	0.016%	66.356%
1264	ELECTRONIC ARTS	0.016%	66.372%
1265	VIFOR PHARMA AG	0.016%	66.388%
1266	BIOVERATIV INC COMMON STOCK USD.001	0.016%	66.404%
1267	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.016%	66.421%
1268	JONES LANG LASA	0.016%	66.437%
1269	NOBLE ENERGY IN	0.016%	66.453%
1270	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.016%	66.469%
1271	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.016%	66.485%
1272	NATIONAL AUSTRALIA	0.016%	66.501%
1273	MACERICH CO	0.016%	66.517%
1274	MANPOWER INC	0.016%	66.533%
1275	HYDRO ONE LTD	0.016%	66.549%
1276	MITSUBISHI ESTA	0.016%	66.565%
1277	THERMO FISHER S	0.016%	66.581%
1278	ASML HOLDING NV	0.016%	66.597%
1279	CAPITAL POWER C	0.016%	66.613%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1280	HILL ROM HOLDINGS INC COMMON STOCK	0.016%	66.629%
1281	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	66.645%
1282	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.016%	66.660%
1283	SKAND ENSKILDA	0.016%	66.676%
1284	VOLKSWAGEN LEAS	0.016%	66.692%
1285	EIFFAGE SA	0.016%	66.708%
1286	VOLKSWAGEN AG	0.016%	66.724%
1287	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.016%	66.740%
1288	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.016%	66.756%
1289	FORTUNA SILVER MINES INC COMMON STOCK	0.016%	66.772%
1290	LG CHEM LTD	0.016%	66.788%
1291	BIDVEST GROUP L	0.016%	66.803%
1292	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.016%	66.819%
1293	ELISA OYJ-A	0.016%	66.835%
1294	SK C&C CO LTD	0.016%	66.851%
1295	JUNIPER NETWORK	0.016%	66.867%
1296	RANDSTAD HOLDIN	0.016%	66.882%
1297	GARMIN LTD.	0.016%	66.898%
1298	ARCONIC INC SR UNSECURED 02/22 5.87	0.016%	66.914%
1299	VALEO SA	0.016%	66.929%
1300	CIT GROUP INC COMMON STOCK USD.01	0.016%	66.945%
1301	INTL BANK FOR R	0.016%	66.961%
1302	TORAY INDS INC	0.016%	66.976%
1303	AECOM COMMON STOCK USD.01	0.016%	66.992%
1304	HALMA	0.016%	67.008%
1305	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.016%	67.023%
1306	GLOBAL PAYMENTS INC COMMON STOCK	0.016%	67.039%
1307	RSP PERMIAN INC COMMON STOCK USD.01	0.016%	67.054%
1308	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.016%	67.070%
1309	TECHNIPFMC PLC	0.016%	67.085%
1310	ZOETIS INC COMMON STOCK USD.01	0.016%	67.101%
1311	SYNNEX CORP COMMON STOCK USD.001	0.016%	67.117%
1312	WESTPAC BANKING	0.016%	67.132%
1313	FUJIFILM HLDGS	0.016%	67.148%
1314	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.016%	67.163%
1315	WPX ENERGY INC COMMON STOCK	0.015%	67.179%
1316	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.015%	67.194%
1317	PULTEGROUP INC.	0.015%	67.209%
1318	PORSCHE AUTOMOB	0.015%	67.225%
1319	ADIDAS AG	0.015%	67.240%
1320	TOYOTA TSUSHO C	0.015%	67.256%
1321	UTD TECHNOLOGIE	0.015%	67.271%
1322	HYATT HOTELS CO	0.015%	67.287%
1323	OLIN CORP	0.015%	67.302%
1324	HEIDELBERGCEMEN	0.015%	67.317%
1325	CHINA UNICOM LT	0.015%	67.333%
1326	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.015%	67.348%
1327	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.015%	67.363%
1328	ENEL FINANCE IN	0.015%	67.379%
1329	INTERTEK TESTIN	0.015%	67.394%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1330	COMINAR REAL ES	0.015%	67.410%
1331	ARCONIC INC COMMON STOCK	0.015%	67.425%
1332	KILROY REALTY C	0.015%	67.440%
1333	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.015%	67.456%
1334	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.015%	67.471%
1335	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.015%	67.486%
1336	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	67.502%
1337	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.015%	67.517%
1338	DELL TECHNOLOGIES INC CL V TRACKING STK	0.015%	67.532%
1339	CERNER CORP	0.015%	67.547%
1340	SPARTAN ENERGY	0.015%	67.563%
1341	SUN HUNG KAI PR	0.015%	67.578%
1342	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.015%	67.593%
1343	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.015%	67.608%
1344	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.015%	67.624%
1345	SOUTHERN CO SR UNSECURED 06/20 2.75	0.015%	67.639%
1346	GAMING AND LEISURE PROPERTIE REIT	0.015%	67.654%
1347	TOSOH CORP	0.015%	67.669%
1348	MARKS & SPENCER	0.015%	67.684%
1349	BHP BILLITON FI	0.015%	67.700%
1350	IMPERIAL TOBACC	0.015%	67.715%
1351	FUBON FINANCIAL	0.015%	67.730%
1352	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.015%	67.745%
1353	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.015%	67.760%
1354	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.015%	67.776%
1355	SALESFORCE.COM	0.015%	67.791%
1356	FEDERAL REALTY INVS TRUST REIT USD.01	0.015%	67.806%
1357	COLGATE-PALMOLI	0.015%	67.821%
1358	MEDIOBANCA SPA	0.015%	67.836%
1359	MURATA MFG CO	0.015%	67.851%
1360	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.015%	67.866%
1361	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	67.881%
1362	MINITUBISHI UFJ	0.015%	67.896%
1363	DEXUS PROPERTY	0.015%	67.911%
1364	NOMURA HOLD INC	0.015%	67.926%
1365	MEDNAX INC	0.015%	67.941%
1366	NASDAQ INC SR UNSECURED 06/24 4.25	0.015%	67.956%
1367	HDFC BANK LTD	0.015%	67.971%
1368	APTARGROUP INC COMMON STOCK USD.01	0.015%	67.986%
1369	SWISS LIFE HLDG	0.015%	68.000%
1370	TERADYNE INC	0.015%	68.015%
1371	INTUIT INC COMMON STOCK USD.01	0.015%	68.030%
1372	BRUNSWICK CORP	0.015%	68.045%
1373	CIMAREX ENERGY CO COMMON STOCK USD.01	0.015%	68.060%
1374	AEGON N.V.	0.015%	68.075%
1375	VALIDUS HOLDING	0.015%	68.090%
1376	PEABODY ENERGY CORP COMMON STOCK	0.015%	68.105%
1377	ATS AUTOMATION	0.015%	68.119%
1378	CANACCORD FINAN	0.015%	68.134%
1379	SONOCO PRODUCTS	0.015%	68.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1380	DOUGLAS EMMETT INC REIT USD.01	0.015%	68.164%
1381	NEVSUN RESOURCES LTD COMMON STOCK	0.015%	68.179%
1382	CATALENT INC COMMON STOCK USD.01	0.015%	68.194%
1383	COOPER COS INC	0.015%	68.208%
1384	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	68.223%
1385	AALBERTS INDUST	0.015%	68.238%
1386	BUNGE LTD COMMON STOCK USD.01	0.015%	68.253%
1387	HOWARD HUGHES CORP/THE COMMON STOCK	0.015%	68.267%
1388	MARVELL TECH GR	0.015%	68.282%
1389	HARLEY DAVIDSON	0.015%	68.297%
1390	UNIPER SE	0.015%	68.312%
1391	SINO BIOPHAMACE	0.015%	68.326%
1392	LOCALIZA RENT A	0.015%	68.341%
1393	SINOPHARM GROUP	0.015%	68.356%
1394	NATIONWIDE BLDG	0.015%	68.370%
1395	FUJI HEAVY INDS	0.015%	68.385%
1396	AMEREN CORP SR UNSECURED 11/20 2.7	0.015%	68.400%
1397	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.015%	68.414%
1398	ERICSSON LM SR UNSECURED 05/22 4.125	0.015%	68.429%
1399	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.015%	68.443%
1400	COCA-COLA CO	0.015%	68.458%
1401	GROWTHPOINT PRO	0.015%	68.473%
1402	WR BERKLEY CORP COMMON STOCK USD.2	0.015%	68.487%
1403	LAZARD LTD CL A COMMON STOCK USD.01	0.015%	68.502%
1404	KIMBERLY-CLARK	0.015%	68.516%
1405	EXELON CORP COMMON STOCK	0.015%	68.531%
1406	L'OREAL	0.015%	68.545%
1407	FORTUM OYJ	0.015%	68.560%
1408	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.015%	68.574%
1409	INPEX CORPORATI	0.015%	68.589%
1410	GALP ENERGIA	0.015%	68.604%
1411	ABN AMRO GROUP	0.015%	68.618%
1412	AON PLC	0.015%	68.633%
1413	VOLKSWAGEN LEAS	0.015%	68.647%
1414	DIRECT LINE INS	0.015%	68.662%
1415	ENSIGN ENERGY S	0.015%	68.676%
1416	DELPHI AUTOMOTI	0.015%	68.691%
1417	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.014%	68.705%
1418	GAS NATURAL SDG	0.014%	68.720%
1419	SHIRE PLC	0.014%	68.734%
1420	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.014%	68.749%
1421	PURE INDUSTRIAL	0.014%	68.763%
1422	EXPEDIA INC COMMON STOCK USD.001	0.014%	68.777%
1423	PRIMERICA INC COMMON STOCK	0.014%	68.792%
1424	CINTAS CORP	0.014%	68.806%
1425	VESTAS WIND SYS	0.014%	68.821%
1426	EQUIFAX INC	0.014%	68.835%
1427	KIRIN HOLDINGS	0.014%	68.849%
1428	CREDIT ACCEPTAN	0.014%	68.864%
1429	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.014%	68.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1430	ALARIS ROYALTY	0.014%	68.892%
1431	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.014%	68.907%
1432	SKECHERS USA INC CL A COMMON STOCK USD.001	0.014%	68.921%
1433	SKF AB - B SHAR	0.014%	68.936%
1434	BCO BRADESCO,PR	0.014%	68.950%
1435	ROYAL DUTCH SH-	0.014%	68.964%
1436	EAST WEST BANCORP INC COMMON STOCK USD.001	0.014%	68.978%
1437	AJINOMOTO CO IN	0.014%	68.993%
1438	ERICSSON LM-B S	0.014%	69.007%
1439	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.014%	69.021%
1440	BK NED GEMEENTE	0.014%	69.036%
1441	TCF FINL CORP	0.014%	69.050%
1442	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.014%	69.064%
1443	MITEL NETWORKS	0.014%	69.078%
1444	STELLA JONES IN	0.014%	69.093%
1445	INNERGEX RENEWA	0.014%	69.107%
1446	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.014%	69.121%
1447	CARLISLE COS IN	0.014%	69.135%
1448	MIRVAC GROUP RE	0.014%	69.149%
1449	SOUTH32 LTD	0.014%	69.164%
1450	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.014%	69.178%
1451	CATCHER TECHNOL	0.014%	69.192%
1452	EVEREST RE GROU	0.014%	69.206%
1453	GALAXY ENTERTA	0.014%	69.220%
1454	OMV AG	0.014%	69.234%
1455	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.014%	69.249%
1456	CREE INC COMMON STOCK USD.00125	0.014%	69.263%
1457	PTT EXP&PROD-FG	0.014%	69.277%
1458	CTRIPO.COM INTERNATIONAL ADR ADR USD.01	0.014%	69.291%
1459	GALAPAGOS NV	0.014%	69.305%
1460	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.014%	69.319%
1461	L BRANDS INC COMPANY GUAR 02/22 5.625	0.014%	69.333%
1462	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.014%	69.347%
1463	XL GROUP LTD	0.014%	69.361%
1464	ONEOK INC	0.014%	69.375%
1465	ZIONS BANCORP	0.014%	69.389%
1466	GN STORE NORD	0.014%	69.403%
1467	AMERICAN HOMES 4 RENT A REIT USD.01	0.014%	69.418%
1468	SHINHAN FINANCI	0.014%	69.432%
1469	FLUGHAFEN ZUERI	0.014%	69.446%
1470	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.014%	69.460%
1471	SAINSBURY (J) P	0.014%	69.474%
1472	NEWELL BRANDS INC COMMON STOCK USD1.0	0.014%	69.488%
1473	AMPHENOL CORP	0.014%	69.502%
1474	CAMDEN PROPERTY	0.014%	69.516%
1475	WOLSELEY PLC	0.014%	69.530%
1476	CDN UTILS LTD N	0.014%	69.544%
1477	CORUS ENTERTAIN	0.014%	69.558%
1478	ARRIS INTERNATI	0.014%	69.571%
1479	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	69.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1480	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.014%	69.599%
1481	KOMMUNEKREDIT	0.014%	69.613%
1482	BPCE	0.014%	69.627%
1483	RAIFFEISEN BANK	0.014%	69.641%
1484	DOREL INDS INC	0.014%	69.655%
1485	BARCLAYS PLC 1.	0.014%	69.669%
1486	JAPAN REAL ESTA	0.014%	69.683%
1487	BARLOWORLD LTD	0.014%	69.697%
1488	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.014%	69.711%
1489	KELLOGG CO 4% 1	0.014%	69.724%
1490	FLOWSERVE CORP COMMON STOCK USD1.25	0.014%	69.738%
1491	KOMMUNINVEST I	0.014%	69.752%
1492	KION GROUP AG	0.014%	69.766%
1493	SUMITOMO MITSUI	0.014%	69.780%
1494	JAZZ PHARMACEUT	0.014%	69.793%
1495	IVANHOE MINES L	0.014%	69.807%
1496	SPIRAX-SARCO EN	0.014%	69.821%
1497	AVNET INC	0.014%	69.835%
1498	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.014%	69.849%
1499	KIMCO REALTY	0.014%	69.862%
1500	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	69.876%
1501	SLM CORP COMMON STOCK USD.2	0.014%	69.890%
1502	EMCOR GROUP INC COMMON STOCK USD.01	0.014%	69.903%
1503	FREEHOLD ROYALT	0.014%	69.917%
1504	LONGFOR PROPERT	0.014%	69.931%
1505	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.014%	69.945%
1506	CA INC 3.6% 01A	0.014%	69.958%
1507	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.014%	69.972%
1508	CHINA PETROLEUM	0.014%	69.986%
1509	FORTIVE CORP COMMON STOCK USD.01	0.014%	69.999%
1510	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.014%	70.013%
1511	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	70.026%
1512	FOOT LOCKER INC COMMON STOCK USD.01	0.014%	70.040%
1513	NAVIENT CORP COMMON STOCK USD.01	0.014%	70.054%
1514	MS&AD INSURANCE	0.014%	70.067%
1515	MEGGITT	0.014%	70.081%
1516	GRANITE REAL ES	0.014%	70.095%
1517	KAPSTONE PAPER	0.014%	70.108%
1518	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.014%	70.122%
1519	GE CAPITAL EURO	0.014%	70.135%
1520	AMER ELEC POWER	0.014%	70.149%
1521	BROWN + BROWN INC COMMON STOCK USD.1	0.014%	70.163%
1522	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.014%	70.176%
1523	NSK	0.014%	70.190%
1524	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.014%	70.203%
1525	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.014%	70.217%
1526	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.014%	70.230%
1527	AGILENT TECHNOL	0.014%	70.244%
1528	DARDEN RESTAURA	0.014%	70.257%
1529	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.014%	70.271%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1530	PHOENIX GROUP H	0.014%	70.285%
1531	BHP BILLITON PL	0.014%	70.298%
1532	WILLIAMS-SONOMA	0.014%	70.312%
1533	JANUS CAPITAL G	0.013%	70.325%
1534	RECKITT BENCKIS	0.013%	70.339%
1535	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.013%	70.352%
1536	FLUOR CORP COMMON STOCK USD.01	0.013%	70.365%
1537	UNI-SELECT INC	0.013%	70.379%
1538	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.013%	70.392%
1539	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.013%	70.406%
1540	CENTENNIAL RESO	0.013%	70.419%
1541	MOSAIC CO	0.013%	70.433%
1542	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.013%	70.446%
1543	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.013%	70.459%
1544	ISUZU MOTORS	0.013%	70.473%
1545	AES CORP/VA SR UNSECURED 07/21 7.375	0.013%	70.486%
1546	DEUTSCHE BOERSE	0.013%	70.499%
1547	HELVETIA HOLDIN	0.013%	70.513%
1548	PRAIRIESKY ROYA	0.013%	70.526%
1549	WW GRAINGER INC	0.013%	70.540%
1550	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.013%	70.553%
1551	ACKERMANS & VAN	0.013%	70.566%
1552	CHINA RESOURCES	0.013%	70.580%
1553	PT UNITED TRACT	0.013%	70.593%
1554	CYPRESS SEMICON	0.013%	70.606%
1555	MICROCHIP TECHN	0.013%	70.619%
1556	DAIWA HOUSE IND	0.013%	70.633%
1557	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.013%	70.646%
1558	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	70.659%
1559	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.013%	70.673%
1560	BEMIS COMPANY COMMON STOCK USD.1	0.013%	70.686%
1561	MOSAIC CO SR UNSECURED 11/23 4.25	0.013%	70.699%
1562	NOKIAN RENKAAT	0.013%	70.712%
1563	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.013%	70.726%
1564	WESTSHORE TERMI	0.013%	70.739%
1565	CUBESMART REIT USD.01	0.013%	70.752%
1566	SINGAPORE AIRLI	0.013%	70.765%
1567	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.013%	70.779%
1568	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.013%	70.792%
1569	LOGMEIN INC COMMON STOCK USD.01	0.013%	70.805%
1570	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.013%	70.818%
1571	MARATHON OIL CO	0.013%	70.831%
1572	SANTANDER UK PLC SR UNSECURED 03/24 4	0.013%	70.844%
1573	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.013%	70.858%
1574	A.P. MOLLER-MAE	0.013%	70.871%
1575	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.013%	70.884%
1576	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.013%	70.897%
1577	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.013%	70.910%
1578	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.013%	70.923%
1579	IBM CORP SR UNSECURED 02/24 3.625	0.013%	70.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1580	ESSENT GROUP LT	0.013%	70.950%
1581	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.013%	70.963%
1582	LAB CORP OF AME	0.013%	70.976%
1583	HONG KONG EXCHA	0.013%	70.989%
1584	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.013%	71.002%
1585	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.013%	71.015%
1586	SEKISUI CHEMICA	0.013%	71.028%
1587	BIG LOTS INC COMMON STOCK USD.01	0.013%	71.041%
1588	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.013%	71.055%
1589	MCKESSON CORP SR UNSECURED 03/24 3.796	0.013%	71.068%
1590	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.013%	71.081%
1591	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.013%	71.094%
1592	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.013%	71.107%
1593	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.013%	71.120%
1594	MURPHY OIL CORP	0.013%	71.133%
1595	ASSURANT INC	0.013%	71.146%
1596	REDEFINE PROPER	0.013%	71.159%
1597	AVNET INC SR UNSECURED 04/26 4.625	0.013%	71.172%
1598	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.013%	71.185%
1599	AMGEN INC SR UNSECURED 05/24 3.625	0.013%	71.198%
1600	BAT INTL FINANC	0.013%	71.211%
1601	GAP INC/THE SR UNSECURED 04/21 5.95	0.013%	71.224%
1602	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.013%	71.237%
1603	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.013%	71.250%
1604	VEREIT INC REIT USD.01	0.013%	71.263%
1605	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.013%	71.276%
1606	DISCOVERY HLDGS	0.013%	71.289%
1607	LOEWS CORP SR UNSECURED 04/26 3.75	0.013%	71.302%
1608	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.013%	71.315%
1609	WOOD GROUP (JOH	0.013%	71.328%
1610	STATE STREET CORP SR UNSECURED 08/25 3.55	0.013%	71.341%
1611	BAYTEX ENERGY CORP COMMON STOCK	0.013%	71.354%
1612	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.013%	71.367%
1613	MARUBENI CORP	0.013%	71.380%
1614	DANA HOLDING CO	0.013%	71.393%
1615	MASTERCARD INC SR UNSECURED 04/24 3.375	0.013%	71.406%
1616	VF CORP SR UNSECURED 09/21 3.5	0.013%	71.418%
1617	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.013%	71.431%
1618	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.013%	71.444%
1619	OBAYASHI CORP	0.013%	71.457%
1620	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	71.470%
1621	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.013%	71.483%
1622	LAGARDERE S.C.A	0.013%	71.496%
1623	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.013%	71.509%
1624	TAPESTRY INC SR UNSECURED 04/25 4.25	0.013%	71.522%
1625	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.013%	71.535%
1626	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.013%	71.548%
1627	HANG SENG BANK	0.013%	71.561%
1628	DYCOM INDUSTRIE	0.013%	71.573%
1629	MEDTRONIC INC 3	0.013%	71.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1630	HAMMERSON	0.013%	71.599%
1631	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.013%	71.612%
1632	CTBC FINANCIAL	0.013%	71.625%
1633	DEXIA CREDIT LO	0.013%	71.638%
1634	CHINA SHENHUA E	0.013%	71.651%
1635	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	71.664%
1636	CELGENE CORP SR UNSECURED 05/24 3.625	0.013%	71.677%
1637	LIBERTY VENTURES SER A TRACKING STK USD.01	0.013%	71.689%
1638	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.013%	71.702%
1639	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.013%	71.715%
1640	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.013%	71.728%
1641	HSBC USA INC SR UNSECURED 06/24 3.5	0.013%	71.741%
1642	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.013%	71.754%
1643	YY INC ADR ADR USD.00001	0.013%	71.767%
1644	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.013%	71.779%
1645	MERLIN PROPERTI	0.013%	71.792%
1646	UNUM GROUP	0.013%	71.805%
1647	VICINITY CENTER	0.013%	71.818%
1648	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.013%	71.831%
1649	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.013%	71.844%
1650	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.013%	71.857%
1651	BALOISE- HOLDIN	0.013%	71.869%
1652	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.013%	71.882%
1653	JYSKE BANK A/S	0.013%	71.895%
1654	VF CORP	0.013%	71.908%
1655	TORCHMARK CORP COMMON STOCK USD1.0	0.013%	71.921%
1656	RENAISSANCE RE	0.013%	71.934%
1657	ANTHEM INC	0.013%	71.946%
1658	COCA COLA HBC A	0.013%	71.959%
1659	MANITOBA PROVIN	0.013%	71.972%
1660	VENTURE CORP	0.013%	71.985%
1661	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.013%	71.998%
1662	MOL HUNGARIAN O	0.013%	72.011%
1663	TATA MOTORS LTD	0.013%	72.023%
1664	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.013%	72.036%
1665	GRUBHUB INC COMMON STOCK USD.0001	0.013%	72.049%
1666	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.013%	72.062%
1667	STATE STREET CORP SR UNSECURED 12/24 3.3	0.013%	72.075%
1668	ENAGAS	0.013%	72.087%
1669	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.013%	72.100%
1670	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.013%	72.113%
1671	MITSUI CHEMICAL	0.013%	72.126%
1672	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.013%	72.139%
1673	CHINA GOLD INTL	0.013%	72.151%
1674	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.013%	72.164%
1675	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.013%	72.177%
1676	T MOBILE USA INC COMPANY GUAR 04/22 4	0.013%	72.190%
1677	BALL CORP COMPANY GUAR 03/22 5	0.013%	72.202%
1678	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.013%	72.215%
1679	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.013%	72.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1680	GPT GROUP	0.013%	72.241%
1681	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.013%	72.253%
1682	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.013%	72.266%
1683	ORIGIN ENERGY L	0.013%	72.279%
1684	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.013%	72.292%
1685	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.013%	72.304%
1686	BANKUNITED INC COMMON STOCK USD.01	0.013%	72.317%
1687	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.013%	72.330%
1688	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.013%	72.343%
1689	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.013%	72.355%
1690	BANK TOKYO-MIT	0.013%	72.368%
1691	CHRISTIAN HANSE	0.013%	72.381%
1692	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.013%	72.393%
1693	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.013%	72.406%
1694	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.013%	72.419%
1695	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.013%	72.431%
1696	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.013%	72.444%
1697	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.013%	72.457%
1698	AETNA INC SR UNSECURED 11/24 3.5	0.013%	72.470%
1699	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	72.482%
1700	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.013%	72.495%
1701	QORVO INC COMMON STOCK USD.0001	0.013%	72.508%
1702	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.013%	72.520%
1703	LOJAS RENNER SA	0.013%	72.533%
1704	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.013%	72.545%
1705	HANCOCK HOLDING	0.013%	72.558%
1706	VISA INC SR UNSECURED 12/25 3.15	0.013%	72.571%
1707	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	72.583%
1708	COPA HOLDINGS S	0.013%	72.596%
1709	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.013%	72.609%
1710	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.013%	72.621%
1711	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.013%	72.634%
1712	NORDSTROM INC	0.013%	72.646%
1713	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.013%	72.659%
1714	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.013%	72.672%
1715	AGILE PROPERTY	0.013%	72.684%
1716	CME GROUP INC SR UNSECURED 03/25 3	0.013%	72.697%
1717	AETNA INC 4.125	0.013%	72.710%
1718	DEUTSCHE BK AG	0.013%	72.722%
1719	ASTELLAS PHARMA	0.013%	72.735%
1720	TULLOW OIL PLC	0.013%	72.747%
1721	CITIGROUP INC SR UNSECURED 04/25 3.3	0.013%	72.760%
1722	EXELON CORP SR UNSECURED 04/26 3.4	0.013%	72.772%
1723	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.013%	72.785%
1724	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.013%	72.798%
1725	ISHIKAWAJIMA HA	0.013%	72.810%
1726	USG CORP	0.013%	72.823%
1727	AMGEN INC SR UNSECURED 11/21 3.875	0.013%	72.835%
1728	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.013%	72.848%
1729	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.013%	72.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1730	DCT INDUSTRIAL TRUST INC REIT USD.01	0.013%	72.873%
1731	WHITBREAD PLC	0.013%	72.885%
1732	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.013%	72.898%
1733	IMPERIAL HOLDIN	0.013%	72.911%
1734	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.013%	72.923%
1735	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.013%	72.936%
1736	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.013%	72.948%
1737	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.013%	72.961%
1738	AMKOR TECHNOLOG	0.013%	72.973%
1739	QUALCOMM INC SR UNSECURED 05/25 3.45	0.013%	72.986%
1740	STATOIL ASA COMPANY GUAR 01/23 2.45	0.013%	72.998%
1741	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.013%	73.011%
1742	EBAY INC SR UNSECURED 03/22 3.8	0.012%	73.023%
1743	PFIZER INC SR UNSECURED 12/26 3	0.012%	73.036%
1744	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.012%	73.048%
1745	WR BERKLEY CORP	0.012%	73.061%
1746	VIACOM INC SR UNSECURED 12/21 3.875	0.012%	73.073%
1747	EPR PROPERTIES REIT USD.01	0.012%	73.086%
1748	HUHTAMAKI OY	0.012%	73.098%
1749	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.012%	73.111%
1750	RADIAN GROUP INC SR UNSECURED 03/21 7	0.012%	73.123%
1751	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.012%	73.135%
1752	ASSURANT INC COMMON STOCK USD.01	0.012%	73.148%
1753	POSCO	0.012%	73.160%
1754	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.012%	73.173%
1755	CASEYS GEN STOR	0.012%	73.185%
1756	BHARTI AIRTEL L	0.012%	73.198%
1757	Arch Capital Gr	0.012%	73.210%
1758	TECH DATA CORP COMMON STOCK USD.0015	0.012%	73.222%
1759	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	73.235%
1760	SHERWIN WILLIAM	0.012%	73.247%
1761	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.012%	73.259%
1762	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	73.272%
1763	TRACTOR SUPPLY	0.012%	73.284%
1764	SUMITOMO MITSUI	0.012%	73.297%
1765	SPECTRIS PLC	0.012%	73.309%
1766	MONDI PLC	0.012%	73.321%
1767	HELMERICH & PAY	0.012%	73.334%
1768	MOODY S CORP COMMON STOCK USD.01	0.012%	73.346%
1769	FOREST CITY REALTY TRUST A REIT USD.01	0.012%	73.358%
1770	3I GROUP PLC	0.012%	73.371%
1771	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.012%	73.383%
1772	ILG INC COMMON STOCK USD.01	0.012%	73.395%
1773	BOEING CO SR UNSECURED 03/25 2.5	0.012%	73.408%
1774	NETAPP INC SR UNSECURED 06/21 3.375	0.012%	73.420%
1775	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	73.432%
1776	AUTODESK INC SR UNSECURED 06/20 3.125	0.012%	73.444%
1777	ENTEGRIS INC COMMON STOCK USD.01	0.012%	73.457%
1778	ROPER TECHNOLOG	0.012%	73.469%
1779	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.012%	73.481%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1780	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.012%	73.494%
1781	CBS CORP COMPANY GUAR 03/22 3.375	0.012%	73.506%
1782	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.012%	73.518%
1783	AVIGILON CORP C	0.012%	73.530%
1784	SOUTH STATE CORP COMMON STOCK USD2.5	0.012%	73.543%
1785	DAI-ICHI LIFE	0.012%	73.555%
1786	KIRBY CORP	0.012%	73.567%
1787	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.012%	73.579%
1788	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.012%	73.592%
1789	INCITEC PIVOT	0.012%	73.604%
1790	NORTH WEST CO I	0.012%	73.616%
1791	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.012%	73.628%
1792	LEGG MASON INC SR UNSECURED 07/19 2.7	0.012%	73.641%
1793	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	73.653%
1794	HUBBELL INC COMMON STOCK USD.01	0.012%	73.665%
1795	GENPACT LIMITED	0.012%	73.677%
1796	SVENSKA CELLULO	0.012%	73.689%
1797	NIPPON TEL&TEL	0.012%	73.702%
1798	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.012%	73.714%
1799	BAE SYSTEMS HLD	0.012%	73.726%
1800	DREAM GLOBAL RE	0.012%	73.738%
1801	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.012%	73.751%
1802	UNUM GROUP SR UNSECURED 05/21 3	0.012%	73.763%
1803	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.012%	73.775%
1804	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.012%	73.787%
1805	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.012%	73.799%
1806	CIT GROUP INC SR UNSECURED 05/20 5.375	0.012%	73.811%
1807	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.012%	73.824%
1808	SANTANDER HLDG	0.012%	73.836%
1809	NORBORD INC COMMON STOCK	0.012%	73.848%
1810	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.012%	73.860%
1811	CBOE GLOBAL MARKETS INC COMMON STOCK	0.012%	73.872%
1812	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.012%	73.884%
1813	SBI HOLDINGS IN	0.012%	73.897%
1814	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.012%	73.909%
1815	IPG PHOTONICS C	0.012%	73.921%
1816	MAXIM INTEGRATE	0.012%	73.933%
1817	ROYAL GOLD INC	0.012%	73.945%
1818	CITIGROUP INC SR UNSECURED 03/21 2.7	0.012%	73.957%
1819	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.012%	73.969%
1820	MORNEAU SHEPELL	0.012%	73.981%
1821	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.012%	73.994%
1822	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.012%	74.006%
1823	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	74.018%
1824	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.012%	74.030%
1825	YES BANK LTD	0.012%	74.042%
1826	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.012%	74.054%
1827	FEDERATED INVES	0.012%	74.066%
1828	KNIGHT THERAPEU	0.012%	74.078%
1829	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.012%	74.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1830	VERIZON COMMUN	0.012%	74.103%
1831	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.012%	74.115%
1832	JEAN COUTU GRP	0.012%	74.127%
1833	US BANCORP SR UNSECURED 01/22 2.625	0.012%	74.139%
1834	TELEFLEX INC COMMON STOCK USD1.0	0.012%	74.151%
1835	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.012%	74.163%
1836	LEGGETT + PLATT INC COMMON STOCK USD.01	0.012%	74.175%
1837	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.012%	74.187%
1838	BLUEBIRD BIO IN	0.012%	74.199%
1839	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	74.211%
1840	GS HOLDINGS COR	0.012%	74.223%
1841	ALBEMARLE CORP	0.012%	74.235%
1842	KINGBOARD CHEMI	0.012%	74.247%
1843	ST JAMES PLACE	0.012%	74.259%
1844	TOKYU FUDOSAN H	0.012%	74.271%
1845	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.012%	74.283%
1846	XILINX INC	0.012%	74.295%
1847	CNH INDUSTRIAL	0.012%	74.307%
1848	GEMALTO NV	0.012%	74.319%
1849	AMERCO COMMON STOCK USD.25	0.012%	74.332%
1850	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.012%	74.344%
1851	GENERAL MOTORS	0.012%	74.356%
1852	QUALCOMM INC SR UNSECURED 05/22 3	0.012%	74.368%
1853	THE FOSCHINI GR	0.012%	74.380%
1854	AARON S INC COMMON STOCK USD.5	0.012%	74.392%
1855	CONSTELLATION B	0.012%	74.404%
1856	TATA CONSULTANC	0.012%	74.416%
1857	TARGET CORP SR UNSECURED 04/26 2.5	0.012%	74.428%
1858	REXNORD CORP COMMON STOCK USD.01	0.012%	74.440%
1859	FURUKAWA ELECTR	0.012%	74.451%
1860	TJX COS INC SR UNSECURED 06/21 2.75	0.012%	74.463%
1861	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.012%	74.475%
1862	GENTING BHD	0.012%	74.487%
1863	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.012%	74.499%
1864	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.012%	74.511%
1865	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.012%	74.523%
1866	SHIMAO PROPERTY	0.012%	74.535%
1867	APARTMENT INVT + MGMT CO A REIT USD.01	0.012%	74.547%
1868	BOOKER GROUP	0.012%	74.559%
1869	EMC CORP(MASS)	0.012%	74.571%
1870	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.012%	74.583%
1871	CARTER S INC COMMON STOCK USD.01	0.012%	74.595%
1872	EQUITABLE GROUP	0.012%	74.607%
1873	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.012%	74.619%
1874	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.012%	74.631%
1875	PLAINS ALL AMER	0.012%	74.642%
1876	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.012%	74.654%
1877	POLSKI KON NAF	0.012%	74.666%
1878	BP CAPITAL MARK	0.012%	74.678%
1879	MURPHY USA INC COMMON STOCK	0.012%	74.690%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1880	NVIDIA CORP	0.012%	74.702%
1881	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.012%	74.714%
1882	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	74.726%
1883	SANDERSON FARMS INC COMMON STOCK USD1.0	0.012%	74.737%
1884	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.012%	74.749%
1885	INCHCAPE PLC	0.012%	74.761%
1886	HILLENBRAND INC COMMON STOCK	0.012%	74.773%
1887	CHINA UNICOM	0.012%	74.785%
1888	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.012%	74.797%
1889	CALFRAC WELL SE	0.012%	74.808%
1890	GROUP 4 SECURIC	0.012%	74.820%
1891	FIRST SOLAR INC	0.012%	74.832%
1892	ACI WORLDWIDE INC COMMON STOCK USD.005	0.012%	74.844%
1893	CARNIVAL PLC	0.012%	74.856%
1894	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	74.868%
1895	CBS CORP COMPANY GUAR 01/27 2.9	0.012%	74.879%
1896	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.012%	74.891%
1897	MATADOR RESOURCES CO COMMON STOCK USD.01	0.012%	74.903%
1898	INTL CONS AIRLI	0.012%	74.915%
1899	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.012%	74.926%
1900	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.012%	74.938%
1901	DREAM OFFICE RE	0.012%	74.950%
1902	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.012%	74.962%
1903	SES GLOBAL	0.012%	74.974%
1904	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.012%	74.985%
1905	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.012%	74.997%
1906	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.012%	75.009%
1907	KAO CORP	0.012%	75.020%
1908	FNB CORP COMMON STOCK USD.01	0.012%	75.032%
1909	LARSEN & TOUBRO	0.012%	75.044%
1910	CYRUSONE INC REIT USD.01	0.012%	75.056%
1911	SANDVIK AB	0.012%	75.067%
1912	DONALDSON CO IN	0.012%	75.079%
1913	TOKYO ELECTRON	0.012%	75.091%
1914	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	75.102%
1915	PANDORA A/S	0.012%	75.114%
1916	ASSOCD BANC-COR	0.012%	75.126%
1917	SAFRAN SA	0.012%	75.138%
1918	CBS CORP COMPANY GUAR 01/25 3.5	0.012%	75.149%
1919	ARTIS REAL ESTA	0.012%	75.161%
1920	CIRRUS LOGIC IN	0.012%	75.173%
1921	BCA POP EMILIA	0.012%	75.184%
1922	SUNRISE COMMUNC	0.012%	75.196%
1923	EAST JAPAN RAIL	0.012%	75.208%
1924	WELLS FARGO & C	0.012%	75.219%
1925	BNP PARIBAS	0.012%	75.231%
1926	ORICA LIMITED	0.012%	75.242%
1927	INTL BUSINESS M	0.012%	75.254%
1928	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	75.266%
1929	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.012%	75.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1930	SWATCH GROUP	0.012%	75.289%
1931	VISTEON CORP COMMON STOCK	0.012%	75.301%
1932	BANK HAPOALIM B	0.012%	75.312%
1933	SYNEOS HEALTH INC COMMON STOCK USD.01	0.012%	75.324%
1934	INVITATION HOMES INC REIT USD.01	0.012%	75.335%
1935	SHOPRITE HLDGS	0.012%	75.347%
1936	UNITED URBAN IN	0.012%	75.359%
1937	CRANE CO	0.012%	75.370%
1938	ITT INC COMMON STOCK USD1.0	0.012%	75.382%
1939	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.012%	75.393%
1940	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.012%	75.405%
1941	FISERV INC COMMON STOCK USD.01	0.012%	75.416%
1942	ASSURED GUARANT	0.012%	75.428%
1943	BBA AVIATION	0.012%	75.439%
1944	OC OERLIKON COR	0.012%	75.451%
1945	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.012%	75.463%
1946	RESONA HOLDINGS	0.012%	75.474%
1947	BARCLAYS ADR-EA	0.012%	75.486%
1948	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.012%	75.497%
1949	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.012%	75.509%
1950	HKT TRUST	0.012%	75.520%
1951	ALLEGHANY CORP COMMON STOCK USD1.0	0.012%	75.532%
1952	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.012%	75.543%
1953	HUDSON'S BAY CO	0.012%	75.555%
1954	FRAPORT AG	0.012%	75.566%
1955	LIXIL GROUP COR	0.012%	75.578%
1956	SYSCO CORP COMMON STOCK USD1.0	0.011%	75.589%
1957	KINAXIS INC	0.011%	75.601%
1958	CHINA COMMUNICA	0.011%	75.612%
1959	INTERDIGITAL IN	0.011%	75.624%
1960	RIO TINTO PLC	0.011%	75.635%
1961	NASPERS LIMITED	0.011%	75.647%
1962	COPART INC	0.011%	75.658%
1963	OSRAM LICHT AG	0.011%	75.669%
1964	SUMITOMO HEAVY	0.011%	75.681%
1965	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.011%	75.692%
1966	TELE2 AB-B SHS	0.011%	75.704%
1967	MATTEL INC SR UNSECURED 08/21 2.35	0.011%	75.715%
1968	LIVANOVA PLC	0.011%	75.727%
1969	BARNES GROUP INC COMMON STOCK USD.01	0.011%	75.738%
1970	CORNING INC SR UNSECURED 08/20 4.25	0.011%	75.749%
1971	KERRY GROUP PLC	0.011%	75.761%
1972	MIDDLEBY CORP COMMON STOCK USD.01	0.011%	75.772%
1973	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.011%	75.783%
1974	HCL TECHNOLOGIE	0.011%	75.795%
1975	US BANK NA/CINC	0.011%	75.806%
1976	CARPENTER TECHN	0.011%	75.818%
1977	WILLIAM HILL PL	0.011%	75.829%
1978	CHIMEI INNOLUX	0.011%	75.840%
1979	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.011%	75.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1980	KLX INC COMMON STOCK USD.01	0.011%	75.863%
1981	FAMILYMART CO	0.011%	75.874%
1982	SEB SA	0.011%	75.886%
1983	STORE CAPITAL CORP REIT USD.01	0.011%	75.897%
1984	ANSYS INC COMMON STOCK USD.01	0.011%	75.908%
1985	ELDORADO GOLD CORP COMMON STOCK	0.011%	75.920%
1986	CNH INDUSTRIAL	0.011%	75.931%
1987	IBERIABANK CORP	0.011%	75.942%
1988	VOESTALPINE AG	0.011%	75.953%
1989	DAIWA SECURITIE	0.011%	75.965%
1990	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.011%	75.976%
1991	CHEVRON CORP SR UNSECURED 05/21 2.1	0.011%	75.987%
1992	WILLIAM DEMANT	0.011%	75.998%
1993	HEWLETT PACKARD	0.011%	76.010%
1994	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.011%	76.021%
1995	OTSUKA HLDGS CO	0.011%	76.032%
1996	NU SKIN ENTERPR	0.011%	76.043%
1997	CORELOGIC INC COMMON STOCK USD1.0	0.011%	76.055%
1998	PRUDENTIAL CORP	0.011%	76.066%
1999	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.011%	76.077%
2000	ANHUI CONCH CEM	0.011%	76.088%
2001	CNX RESOURCES CORP COMMON STOCK USD.01	0.011%	76.100%
2002	TATA STEEL LIM1	0.011%	76.111%
2003	ASSA ABLOY AB	0.011%	76.122%
2004	KESKO	0.011%	76.133%
2005	IG GROUP HLDGS	0.011%	76.144%
2006	LAMAR ADVERTISING CO A REIT USD.001	0.011%	76.156%
2007	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.011%	76.167%
2008	DS SMITH PLC	0.011%	76.178%
2009	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	76.189%
2010	YUM BRANDS INC COMMON STOCK	0.011%	76.200%
2011	DELUXE CORP	0.011%	76.211%
2012	NIPPON PROLOGIS	0.011%	76.222%
2013	WATSCO INC COMMON STOCK USD.5	0.011%	76.234%
2014	ORIX JREIT INC	0.011%	76.245%
2015	TRUWORTHS INTER	0.011%	76.256%
2016	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	76.267%
2017	HIGHWOODS PROPE	0.011%	76.278%
2018	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	76.289%
2019	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	76.300%
2020	POLARIS INDUSTR	0.011%	76.311%
2021	mitsui fudosan	0.011%	76.322%
2022	ALSTOM	0.011%	76.334%
2023	CARLSBERG	0.011%	76.345%
2024	DERWENT LONDON	0.011%	76.356%
2025	NOMURA REAL EST	0.011%	76.367%
2026	RICHELIEU HARDW	0.011%	76.378%
2027	UMPQUA HOLDINGS CORP COMMON STOCK	0.011%	76.389%
2028	JAPAN TOBACCO I	0.011%	76.400%
2029	EMPRESA BRASILE	0.011%	76.411%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2030	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.011%	76.422%
2031	PDC ENERGY INC COMMON STOCK USD.01	0.011%	76.433%
2032	GAM HOLDING LTD	0.011%	76.444%
2033	UBE INDUSTRIES	0.011%	76.455%
2034	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.011%	76.466%
2035	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.011%	76.477%
2036	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.011%	76.488%
2037	SPRINT CORP COMMON STOCK USD.01	0.011%	76.499%
2038	TARGA RESOURCES CORP COMMON STOCK USD.001	0.011%	76.509%
2039	SKYWEST INC COMMON STOCK	0.011%	76.520%
2040	FREENET AG	0.011%	76.531%
2041	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	76.542%
2042	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.011%	76.553%
2043	POPULAR INC COMMON STOCK USD.01	0.011%	76.564%
2044	WOODWARD INC COMMON STOCK USD.00292	0.011%	76.575%
2045	BURBERRY GROUP	0.011%	76.586%
2046	IBM CORP	0.011%	76.597%
2047	ANGLOVAAL INDS	0.011%	76.608%
2048	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.011%	76.619%
2049	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.011%	76.629%
2050	TEIJIN	0.011%	76.640%
2051	CONDUENT INC COMMON STOCK USD.01	0.011%	76.651%
2052	WOOLWORTHS HLDG	0.011%	76.662%
2053	FMC CORP	0.011%	76.673%
2054	SBM OFFSHORE NV	0.011%	76.684%
2055	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.011%	76.695%
2056	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.011%	76.705%
2057	SAP AG	0.011%	76.716%
2058	DOWNER EDI LTD	0.011%	76.727%
2059	WINPAK LTD	0.011%	76.738%
2060	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.011%	76.749%
2061	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.011%	76.760%
2062	FASTENAL	0.011%	76.770%
2063	BRENNTAG AG	0.011%	76.781%
2064	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.011%	76.792%
2065	BCO DO BRASIL S	0.011%	76.803%
2066	COVESTRO AG	0.011%	76.814%
2067	TEVA PHARMACEUTICAL SP ADR ADR	0.011%	76.824%
2068	INDIABULLS HOUS	0.011%	76.835%
2069	ADVANCED SEMICO	0.011%	76.846%
2070	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	76.857%
2071	KAWASAKI HEAVY	0.011%	76.867%
2072	ALACER GOLD COR	0.011%	76.878%
2073	KURARAY CO	0.011%	76.889%
2074	PREMIER GOLD MI	0.011%	76.900%
2075	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	76.910%
2076	BELDEN INC COMMON STOCK USD.01	0.011%	76.921%
2077	BARRY CALLEBAUT	0.011%	76.932%
2078	TERADATA CORP COMMON STOCK USD.01	0.011%	76.943%
2079	HENRY SCHEIN CO	0.011%	76.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2080	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.011%	76.964%
2081	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.011%	76.975%
2082	TAIHEIYO CEMENT	0.011%	76.985%
2083	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	76.996%
2084	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.011%	77.007%
2085	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.011%	77.017%
2086	SLEEP COUNTRY C	0.011%	77.028%
2087	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	77.039%
2088	CHILDRENS PLACE	0.011%	77.049%
2089	CH ROBINSON WOR	0.011%	77.060%
2090	AMER SPORTS OYJ	0.011%	77.070%
2091	METRO WHOLESALE	0.011%	77.081%
2092	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.011%	77.092%
2093	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.011%	77.102%
2094	TRICON CAPITAL	0.011%	77.113%
2095	TATE & LYLE	0.011%	77.124%
2096	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.011%	77.134%
2097	LCI INDUSTRIES COMMON STOCK USD.01	0.011%	77.145%
2098	FIRSTCASH INC COMMON STOCK USD.01	0.011%	77.155%
2099	KEMPER CORP COMMON STOCK USD.1	0.011%	77.166%
2100	MINTH GROUP LTD	0.011%	77.176%
2101	COLFAX CORP	0.011%	77.187%
2102	STANDARD LIFE P	0.011%	77.198%
2103	SIGNET JEWELERS	0.011%	77.208%
2104	TOTAL ENERGY SE	0.011%	77.219%
2105	JAPAN RETAIL FU	0.011%	77.229%
2106	HANKYU CORP	0.011%	77.240%
2107	NOVOZYMES A/S	0.011%	77.250%
2108	CAP GEMINI	0.011%	77.261%
2109	MORGAN STANLEY	0.011%	77.271%
2110	CABOT CORP	0.011%	77.282%
2111	BYD CO	0.011%	77.293%
2112	ARCH COAL INC A COMMON STOCK USD.01	0.011%	77.303%
2113	ENGHOUSE SYSTEM	0.011%	77.314%
2114	BCO BRADESCO SA	0.011%	77.324%
2115	SEMPRA ENERGY COMMON STOCK	0.011%	77.335%
2116	EAGLE MATERIALS	0.010%	77.345%
2117	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.010%	77.356%
2118	CENTRICA PLC	0.010%	77.366%
2119	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.010%	77.376%
2120	HYUNDAI MOBIS	0.010%	77.387%
2121	SAPPI	0.010%	77.397%
2122	CITRIX SYSTEMS	0.010%	77.408%
2123	WESCO INTERNATI	0.010%	77.418%
2124	CLOSE BROS GROU	0.010%	77.429%
2125	BUCHER IND-REGD	0.010%	77.439%
2126	HANA FINANCIAL	0.010%	77.449%
2127	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	77.460%
2128	LITTELFUSE INC COMMON STOCK USD.01	0.010%	77.470%
2129	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	77.481%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2130	BEAZLEY PLC	0.010%	77.491%
2131	GUYANA GOLDFIEL	0.010%	77.501%
2132	LOTTE CHEMICAL	0.010%	77.512%
2133	LIFE STORAGE INC REIT USD.01	0.010%	77.522%
2134	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.010%	77.532%
2135	OMNICOM GROUP I	0.010%	77.543%
2136	SASOL	0.010%	77.553%
2137	BOARDWALK REIT	0.010%	77.564%
2138	HAEMONETICS COR	0.010%	77.574%
2139	MAPFRE SA	0.010%	77.584%
2140	AXIS CAPITAL HO	0.010%	77.595%
2141	NGK INSULATORS	0.010%	77.605%
2142	MITSUBISHI GAS	0.010%	77.615%
2143	CAIXABANK	0.010%	77.626%
2144	KERING	0.010%	77.636%
2145	LEGRAND SA	0.010%	77.646%
2146	mitsui osk line	0.010%	77.657%
2147	BENDIGO AND ADE	0.010%	77.667%
2148	HUSQVARNA AB -	0.010%	77.677%
2149	OLD NATIONAL BANCORP COMMON STOCK	0.010%	77.688%
2150	COMPASS GROUP P	0.010%	77.698%
2151	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	77.708%
2152	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	77.718%
2153	KEPPEL CORP	0.010%	77.729%
2154	IMI PLC	0.010%	77.739%
2155	INTERMEDIATE CA	0.010%	77.749%
2156	VONOVIA SE	0.010%	77.759%
2157	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	77.770%
2158	SERVICE CORP IN	0.010%	77.780%
2159	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.010%	77.790%
2160	LENOVO GROUP LT	0.010%	77.801%
2161	SHELL INTERNATI	0.010%	77.811%
2162	SONOVA HOLDING	0.010%	77.821%
2163	FILA KOREA LTD	0.010%	77.831%
2164	LEGG MASON INC COMMON STOCK USD.1	0.010%	77.841%
2165	FIBRA UNO ADMIN	0.010%	77.852%
2166	MITSUBISHI UJF	0.010%	77.862%
2167	TRANSOCEAN LTD	0.010%	77.872%
2168	EQT CORPORATION	0.010%	77.882%
2169	WIENERBERGER AG	0.010%	77.892%
2170	NRG ENERGY	0.010%	77.903%
2171	PINNACLE FOODS INC COMMON STOCK USD.01	0.010%	77.913%
2172	AMERICA MOVIL S	0.010%	77.923%
2173	BAT INTL FIN PL	0.010%	77.933%
2174	EDENRED	0.010%	77.943%
2175	ERSTE GROUP BAN	0.010%	77.953%
2176	EDF	0.010%	77.964%
2177	ALTUS GROUP LTD	0.010%	77.974%
2178	SEMICONDUCTOR M	0.010%	77.984%
2179	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.010%	77.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2180	TOLL BROTHERS INC COMMON STOCK USD.01	0.010%	78.004%
2181	UBS GROUP	0.010%	78.014%
2182	CNO FINANCIAL	0.010%	78.024%
2183	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	78.034%
2184	ICICI BANK LTD	0.010%	78.045%
2185	HENGAN INTL	0.010%	78.055%
2186	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.010%	78.065%
2187	BIO TECHNE CORP COMMON STOCK USD.01	0.010%	78.075%
2188	China Mengniu D	0.010%	78.085%
2189	INGENICO	0.010%	78.095%
2190	TAIWAN CEMENT	0.010%	78.105%
2191	NEDCOR LTD ZAR1	0.010%	78.115%
2192	CELLTRION INC K	0.010%	78.125%
2193	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.010%	78.135%
2194	XEROX CORP 2.75	0.010%	78.145%
2195	DOMTAR CORP USD	0.010%	78.155%
2196	CENTRAL JAPAN R	0.010%	78.165%
2197	CANACOL ENERGY	0.010%	78.175%
2198	CRODA INTERNATI	0.010%	78.185%
2199	VARIAN MEDICAL	0.010%	78.195%
2200	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	78.205%
2201	UNI-PRESIDENT E	0.010%	78.215%
2202	MAXIMUS INC COMMON STOCK	0.010%	78.225%
2203	NIPPON EXPRESS	0.010%	78.235%
2204	INVESTORS BANCORP INC COMMON STOCK USD.01	0.010%	78.245%
2205	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.010%	78.255%
2206	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.010%	78.265%
2207	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.010%	78.275%
2208	HAYS	0.010%	78.285%
2209	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.010%	78.295%
2210	MEREDITH CORP	0.010%	78.305%
2211	IDEX CORP	0.010%	78.315%
2212	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	78.325%
2213	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	78.335%
2214	KENNAMETAL INC COMMON STOCK USD1.25	0.010%	78.345%
2215	BLACK KNIGHT INC COMMON STOCK	0.010%	78.355%
2216	PERKINELMER INC COMMON STOCK USD1.0	0.010%	78.365%
2217	HEINEKEN NV	0.010%	78.375%
2218	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.010%	78.385%
2219	ASAHI BREWERIES	0.010%	78.395%
2220	TOREX GOLD RESO	0.010%	78.405%
2221	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.010%	78.415%
2222	INVESTEC PLC	0.010%	78.425%
2223	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	78.435%
2224	GEBERIT AG-REG	0.010%	78.444%
2225	HUGO BOSS AG	0.010%	78.454%
2226	REGAL BELOIT CORP COMMON STOCK USD.01	0.010%	78.464%
2227	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	78.474%
2228	ESTEE LAUDER CO	0.010%	78.484%
2229	CATTOLICA ASSIC	0.010%	78.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2230	E L FINL CORP L	0.010%	78.504%
2231	NITTO DENKO COR	0.010%	78.514%
2232	ALLEGIANT TRAVE	0.010%	78.523%
2233	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	78.533%
2234	HINDALCO INDS	0.010%	78.543%
2235	JULIUS BAER GRO	0.010%	78.553%
2236	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.010%	78.563%
2237	RITCHIE BROS. A	0.010%	78.573%
2238	MITSUBISHI MATE	0.010%	78.582%
2239	TEGNA INC COMMON STOCK USD1.0	0.010%	78.592%
2240	NESTLE FINANCE	0.010%	78.602%
2241	PACWEST BANCORP COMMON STOCK	0.010%	78.612%
2242	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.010%	78.622%
2243	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	78.631%
2244	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.010%	78.641%
2245	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.010%	78.651%
2246	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.010%	78.661%
2247	BAYER MOTOREN W	0.010%	78.670%
2248	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.010%	78.680%
2249	BRP INC/CA- SUB	0.010%	78.690%
2250	BAT INTL FINANC	0.010%	78.700%
2251	BID CORP LTD	0.010%	78.709%
2252	PARTNERS GROUP	0.010%	78.719%
2253	VISTRA ENERGY CORP COMMON STOCK	0.010%	78.729%
2254	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.010%	78.739%
2255	WESTERN POWER W	0.010%	78.748%
2256	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.758%
2257	ASCENDAS REAL E	0.010%	78.768%
2258	PASON SYSTEMS I	0.010%	78.778%
2259	EXPERIAN PLC	0.010%	78.787%
2260	WELLS FARGO & C	0.010%	78.797%
2261	BPCE SA SR UNSECURED 02/21 2.65	0.010%	78.807%
2262	RPC GROUP	0.010%	78.816%
2263	PLASTIC OMNIUM	0.010%	78.826%
2264	CARPENTER TECH	0.010%	78.836%
2265	NIPPON YUSEN KK	0.010%	78.845%
2266	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.010%	78.855%
2267	MSC INDUSTRIAL	0.010%	78.864%
2268	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.010%	78.874%
2269	ATLAS COPCO AB-	0.010%	78.884%
2270	WORTHINGTON IND	0.010%	78.893%
2271	LITHIA MOTORS INC CL A COMMON STOCK	0.010%	78.903%
2272	ROYAL BANK OF SCOT SPON ADR ADR	0.010%	78.913%
2273	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.010%	78.922%
2274	EUTELSAT COMMUN	0.010%	78.932%
2275	CINEWORLD GROUP	0.010%	78.941%
2276	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	78.951%
2277	ROCKWELL AUTO	0.010%	78.961%
2278	BEMIS CO INC	0.010%	78.970%
2279	JBG SMITH PROPERTIES REIT USD.01	0.010%	78.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2280	TEMENOS GROUP A	0.010%	78.989%
2281	TIMKEN CO	0.010%	78.999%
2282	RSA INSURANCE G	0.010%	79.009%
2283	ESSITY AKTIEBOL	0.010%	79.018%
2284	VIASAT INC COMMON STOCK USD.0001	0.010%	79.028%
2285	STERIS PLC	0.010%	79.037%
2286	CORESITE REALTY CORP REIT USD.01	0.010%	79.047%
2287	MILLICOM INTL C	0.010%	79.056%
2288	SEAGATE TECHNOL	0.010%	79.066%
2289	WATERS CORP	0.010%	79.075%
2290	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	79.085%
2291	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	79.094%
2292	NEWS CORP CLASS A COMMON STOCK USD.01	0.010%	79.104%
2293	CHINA CONCH VEN	0.010%	79.114%
2294	DENKI KAGAKU KO	0.010%	79.123%
2295	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	79.133%
2296	MAN STRATEGIC H	0.010%	79.142%
2297	SHUTTERFLY INC	0.010%	79.152%
2298	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.009%	79.161%
2299	SUBSEA 7 SA	0.009%	79.171%
2300	CNPC (HONG KONG	0.009%	79.180%
2301	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	79.190%
2302	SERVICEMASTER G	0.009%	79.199%
2303	CABOT OIL & GAS	0.009%	79.208%
2304	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.009%	79.218%
2305	AGF MGMT LTD CL	0.009%	79.227%
2306	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	79.237%
2307	FLOWERS FOODS INC COMMON STOCK USD.01	0.009%	79.246%
2308	CIENA CORP COMMON STOCK USD.01	0.009%	79.256%
2309	CONVERGYS CORP COMMON STOCK	0.009%	79.265%
2310	APPLE HOSPITALITY REIT INC REIT NPV	0.009%	79.274%
2311	TRINSEO SA	0.009%	79.284%
2312	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.009%	79.293%
2313	NEW YORK TIMES	0.009%	79.303%
2314	HERMAN MILLER I	0.009%	79.312%
2315	AXA-UAP	0.009%	79.321%
2316	SUNNY OPTICAL T	0.009%	79.331%
2317	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	79.340%
2318	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.009%	79.349%
2319	COGECO INC COMMON STOCK	0.009%	79.359%
2320	mitsui mining &	0.009%	79.368%
2321	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.009%	79.378%
2322	SPROTT INC COMM	0.009%	79.387%
2323	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.009%	79.396%
2324	PUBLIC SERVICE	0.009%	79.406%
2325	AIR FRANCE-KLM	0.009%	79.415%
2326	J FRONT RETAILI	0.009%	79.424%
2327	ELECTROCOMPONEN	0.009%	79.434%
2328	EQUITY COMMONWEALTH REIT USD.01	0.009%	79.443%
2329	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	79.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2330	RELX NV	0.009%	79.462%
2331	OBSIDIAN ENERGY LTD COMMON STOCK	0.009%	79.471%
2332	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.009%	79.480%
2333	PERRIGO FIN UNL	0.009%	79.490%
2334	KIA MOTORS CORP	0.009%	79.499%
2335	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.009%	79.508%
2336	SEKISUI HOUSE	0.009%	79.518%
2337	SCOR	0.009%	79.527%
2338	RENTOKIL INITIA	0.009%	79.536%
2339	PROASSURANCE CORP COMMON STOCK USD.01	0.009%	79.546%
2340	DILLARD DEPT ST	0.009%	79.555%
2341	SUMITOMO CORP	0.009%	79.564%
2342	KONICA MINOLTA	0.009%	79.573%
2343	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.009%	79.583%
2344	PRA HEALTH SCIE	0.009%	79.592%
2345	SABRE CORP COMMON STOCK USD.01	0.009%	79.601%
2346	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.009%	79.611%
2347	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.009%	79.620%
2348	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	79.629%
2349	TRI POINTE GROUP INC COMMON STOCK USD.01	0.009%	79.638%
2350	MOMO INC SPON ADR ADR USD.0001	0.009%	79.648%
2351	ENSTAR GROUP LT	0.009%	79.657%
2352	DEUTSCHE WOHNEN	0.009%	79.666%
2353	EVERCORE PARTNE	0.009%	79.675%
2354	GOLD FIELDS LTD SPONS ADR ADR	0.009%	79.685%
2355	BANCORPSOUTH BANK COMMON STOCK	0.009%	79.694%
2356	ASPEN PHARMACAR	0.009%	79.703%
2357	KAZAKHMYS PLC	0.009%	79.712%
2358	TRELLEBORG AB	0.009%	79.722%
2359	BANCO COMERCIAL	0.009%	79.731%
2360	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.009%	79.740%
2361	DTE ENERGY INC	0.009%	79.749%
2362	NATIONAL GRID PLC SP ADR ADR	0.009%	79.759%
2363	SHINHAN FIN GRO	0.009%	79.768%
2364	TETRA TECH INC COMMON STOCK USD.01	0.009%	79.777%
2365	COBHAM PLC	0.009%	79.786%
2366	CIFI HOLDINGS G	0.009%	79.795%
2367	LINCOLN ELEC HL	0.009%	79.804%
2368	CLOROX CO	0.009%	79.814%
2369	CHINA STEEL	0.009%	79.823%
2370	Atlantia SpA	0.009%	79.832%
2371	ABM INDUSTRIES INC COMMON STOCK USD.01	0.009%	79.841%
2372	ANIXTER INTL IN	0.009%	79.850%
2373	NEW WORLD DEVEL	0.009%	79.859%
2374	FERROGLOBE PLC	0.009%	79.869%
2375	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	79.878%
2376	MICRO FOCUS INT	0.009%	79.887%
2377	NIDEC CORPORATI	0.009%	79.896%
2378	SUMITOMO RUBBER	0.009%	79.905%
2379	KLA TENCOR CORP COMMON STOCK USD.001	0.009%	79.914%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2380	AURUBIS AG	0.009%	79.923%
2381	ROGERS SUGAR IN	0.009%	79.933%
2382	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.009%	79.942%
2383	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.009%	79.951%
2384	LEONI AG	0.009%	79.960%
2385	SYMANTEC CORP	0.009%	79.969%
2386	BABCOCK INTL GR	0.009%	79.978%
2387	SENIOR HOUSING PROP TRUST REIT USD.01	0.009%	79.987%
2388	WABTEC CORP COMMON STOCK USD.01	0.009%	79.996%
2389	TAUBMAN CENTERS INC REIT USD.01	0.009%	80.006%
2390	AAREAL BANK AG	0.009%	80.015%
2391	BED BATH & BEYO	0.009%	80.024%
2392	ACCIONA SA	0.009%	80.033%
2393	WPP PLC	0.009%	80.042%
2394	COLRUYT SA	0.009%	80.051%
2395	ORIX CORP	0.009%	80.060%
2396	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	80.069%
2397	TOPBUILD CORP COMMON STOCK	0.009%	80.078%
2398	CHURCH & DWIGHT	0.009%	80.087%
2399	WOOLWORTHS LTD	0.009%	80.096%
2400	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.009%	80.105%
2401	ROYAL UNIBREW A	0.009%	80.114%
2402	COMMONWEALTH BA	0.009%	80.123%
2403	ORPEA	0.009%	80.133%
2404	INNOGY SE	0.009%	80.142%
2405	CEZ AS	0.009%	80.151%
2406	BOSKALIS WESTMN	0.009%	80.160%
2407	SAMSUNG FIRE &	0.009%	80.169%
2408	COMMONWEALTH BA	0.009%	80.178%
2409	INTL BK RECON &	0.009%	80.187%
2410	JUPITER PLC	0.009%	80.196%
2411	LUKOIL PJSC - A	0.009%	80.205%
2412	GLOBUS MEDICAL	0.009%	80.214%
2413	ENERSYS COMMON STOCK USD.01	0.009%	80.223%
2414	WENDY S CO/THE COMMON STOCK USD.1	0.009%	80.232%
2415	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	80.241%
2416	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	80.250%
2417	BAIDU INC SPON ADR ADR USD.00005	0.009%	80.259%
2418	ASIAN DEVELOPME	0.009%	80.268%
2419	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.009%	80.277%
2420	CITIC LTD	0.009%	80.286%
2421	LIFE HEALTHCARE	0.009%	80.295%
2422	CONTINENTAL GOL	0.009%	80.304%
2423	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	80.313%
2424	Dongbu Insuranc	0.009%	80.322%
2425	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.009%	80.331%
2426	ANTOFAGASTA HLD	0.009%	80.340%
2427	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.009%	80.349%
2428	RLJ LODGING TRUST REIT	0.009%	80.358%
2429	ROBERT HALF INT	0.009%	80.367%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2430	HANWHA CHEMICAL	0.009%	80.376%
2431	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.009%	80.384%
2432	WANT WANT CHINA	0.009%	80.393%
2433	VISHAY INTERTEC	0.009%	80.402%
2434	STATE STREET CORP SR UNSECURED 05/21 1.95	0.009%	80.411%
2435	DENTSU INC.	0.009%	80.420%
2436	METSO OYJ	0.009%	80.429%
2437	SAIPEM SPA	0.009%	80.438%
2438	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.009%	80.447%
2439	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.009%	80.456%
2440	SUZANO PAPEL E	0.009%	80.465%
2441	THYSSEN KRUPP A	0.009%	80.474%
2442	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.009%	80.483%
2443	SYNOPSIS INC	0.009%	80.491%
2444	WOORI BANK	0.009%	80.500%
2445	RECRUIT HOLDING	0.009%	80.509%
2446	SEBACORP INDUST	0.009%	80.518%
2447	CRACKER BARREL	0.009%	80.527%
2448	AUTOZONE INC COMMON STOCK USD.01	0.009%	80.536%
2449	CHINA GAS HOLDI	0.009%	80.545%
2450	BARCLAYS PLC	0.009%	80.553%
2451	ALFA SA DE CV	0.009%	80.562%
2452	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	80.571%
2453	DAINIPPON INK&C	0.009%	80.580%
2454	YOKOHAMA RUBBER	0.009%	80.589%
2455	MERCURY GENERAL	0.009%	80.598%
2456	SPAR GROUP LIMI	0.009%	80.606%
2457	BANK OF HAWAII CORP COMMON STOCK USD.01	0.009%	80.615%
2458	TEREX CORP	0.009%	80.624%
2459	NATIONAL GENERA	0.009%	80.633%
2460	HITACHI CONST M	0.009%	80.642%
2461	B&M EUROPEAN VA	0.009%	80.650%
2462	MEGA FINANCIAL	0.009%	80.659%
2463	RELX PLC SPON ADR ADR	0.009%	80.668%
2464	MOOG INC CLASS A COMMON STOCK USD1.0	0.009%	80.677%
2465	AXEL SPRINGER A	0.009%	80.686%
2466	GATX CORP	0.009%	80.694%
2467	SIGNATURE BANK COMMON STOCK USD.01	0.009%	80.703%
2468	HEXAGON AB	0.009%	80.712%
2469	GUANGZHOU R&F P	0.009%	80.721%
2470	MB FINANCIAL INC COMMON STOCK USD.01	0.009%	80.729%
2471	COUSINS PROPERTIES INC REIT USD1.0	0.009%	80.738%
2472	WEC ENERGY GROU	0.009%	80.747%
2473	TARO PHARMACEUT	0.009%	80.756%
2474	NOMURA REAL EST	0.009%	80.764%
2475	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.009%	80.773%
2476	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.009%	80.782%
2477	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	80.790%
2478	SUNTEC REIT	0.009%	80.799%
2479	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	80.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2480	MCDERMOTT INTL	0.009%	80.817%
2481	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.009%	80.825%
2482	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	80.834%
2483	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.009%	80.843%
2484	ICADE	0.009%	80.851%
2485	VOPAK (KON)	0.009%	80.860%
2486	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.009%	80.868%
2487	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.009%	80.877%
2488	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	80.886%
2489	WHITE MOUNTAINS	0.009%	80.894%
2490	HEALTHCARE REALTY TRUST INC REIT USD.01	0.009%	80.903%
2491	BEIJING ENT WAT	0.009%	80.912%
2492	ROTORK PLC	0.009%	80.920%
2493	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	80.929%
2494	DONGFENG MOTOR	0.009%	80.937%
2495	SANTOS LIMITED	0.009%	80.946%
2496	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	80.955%
2497	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.009%	80.963%
2498	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	80.972%
2499	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	80.981%
2500	DAIWAHOUSE RE	0.009%	80.989%
2501	AUTOCANADA INC	0.009%	80.998%
2502	EUROPEAN INVEST	0.009%	81.006%
2503	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	81.015%
2504	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	81.024%
2505	DAIKIN INDUSTRI	0.009%	81.032%
2506	ACS, ACTIVIDADE	0.009%	81.041%
2507	NINE DRAGONS PA	0.009%	81.049%
2508	TRANSALTA RENEW	0.009%	81.058%
2509	T GARANTI BANKA	0.009%	81.066%
2510	CANFOR PULP PRO	0.009%	81.075%
2511	CIMB GROUP HOLD	0.009%	81.084%
2512	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.009%	81.092%
2513	NATIXIS	0.009%	81.101%
2514	YAMATO HOLDINGS	0.009%	81.109%
2515	ALTIUS MINERALS	0.009%	81.118%
2516	CHINA VANKE CO	0.009%	81.126%
2517	KBR INC COMMON STOCK USD.001	0.009%	81.135%
2518	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.009%	81.143%
2519	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	81.152%
2520	HASBRO INC	0.009%	81.160%
2521	GPE EUROTUNNEL	0.009%	81.169%
2522	BM&F BOVESPA SA	0.009%	81.178%
2523	MSCI INC	0.009%	81.186%
2524	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	81.195%
2525	FONCIERE DES RE	0.009%	81.203%
2526	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.009%	81.212%
2527	INTERTAPE POLYM	0.009%	81.220%
2528	TIGER BRANDS	0.009%	81.229%
2529	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.009%	81.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2530	NVR INC COMMON STOCK USD.01	0.009%	81.246%
2531	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.009%	81.254%
2532	FIRST INDL REAL	0.009%	81.263%
2533	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.008%	81.271%
2534	ARISTOCRAT LEIS	0.008%	81.280%
2535	LI & FUNG LIMIT	0.008%	81.288%
2536	FIRST MERCHANTS CORP COMMON STOCK	0.008%	81.297%
2537	SYDBANK	0.008%	81.305%
2538	INSURANCE AUSTR	0.008%	81.314%
2539	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.008%	81.322%
2540	CAMBREX CORP COMMON STOCK USD.1	0.008%	81.331%
2541	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.008%	81.339%
2542	TINGYI(CAYMAN I	0.008%	81.347%
2543	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.008%	81.356%
2544	HAIER ELECTRONI	0.008%	81.364%
2545	KOBE STEEL	0.008%	81.373%
2546	SALZGITTER AG	0.008%	81.381%
2547	FERROVIAL SA	0.008%	81.390%
2548	CES ENERGY SOLU	0.008%	81.398%
2549	TOPDANMARK A/S	0.008%	81.406%
2550	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	81.415%
2551	COMPAL ELECTRON	0.008%	81.423%
2552	MAJOR DRILLING	0.008%	81.432%
2553	BE SEMICONDUCTO	0.008%	81.440%
2554	MERITAGE HOMES	0.008%	81.449%
2555	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	81.457%
2556	KB FINANCIAL GR	0.008%	81.465%
2557	NABORS INDUSTRI	0.008%	81.474%
2558	GREAT WALL AUTO	0.008%	81.482%
2559	ESTACIO PARTICI	0.008%	81.491%
2560	NICHIREI CORP	0.008%	81.499%
2561	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.008%	81.507%
2562	KANEKA CORP	0.008%	81.516%
2563	HERBALIFE LTD COMMON STOCK USD.002	0.008%	81.524%
2564	NORSK HYDRO AS	0.008%	81.532%
2565	BROWN-FORMAN CO	0.008%	81.541%
2566	PROXIMUS	0.008%	81.549%
2567	KB HOME COMMON STOCK USD1.0	0.008%	81.558%
2568	SILGAN HLDGS	0.008%	81.566%
2569	CHORUS AVIATION	0.008%	81.574%
2570	L BRANDS INC COMMON STOCK USD.5	0.008%	81.583%
2571	PTT GLOBAL CHEM	0.008%	81.591%
2572	PATTERSON COS INC COMMON STOCK USD.01	0.008%	81.599%
2573	ZIMMER HOLDINGS	0.008%	81.608%
2574	BUILDERS FIRSSTSOURCE INC COMMON STOCK USD.01	0.008%	81.616%
2575	TRIPADVISOR INC COMMON STOCK USD.001	0.008%	81.624%
2576	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.008%	81.633%
2577	ENERSIS SA	0.008%	81.641%
2578	HYUNDAI ENG & C	0.008%	81.649%
2579	EDISON INTERNATIONAL COMMON STOCK	0.008%	81.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2580	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	81.666%
2581	SAMSONITE INTL	0.008%	81.674%
2582	RLI CORP COMMON STOCK USD1.0	0.008%	81.683%
2583	GOEASY LTD	0.008%	81.691%
2584	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.008%	81.699%
2585	MALAYAN BKG BHD	0.008%	81.707%
2586	SINCLAIR BROADC	0.008%	81.716%
2587	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.008%	81.724%
2588	JBS SA	0.008%	81.732%
2589	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.008%	81.741%
2590	BRITISH SKY BRO	0.008%	81.749%
2591	CALLON PETROLEUM CO COMMON STOCK USD.01	0.008%	81.757%
2592	CREDICORP	0.008%	81.765%
2593	APERAM SA	0.008%	81.774%
2594	UPL LTD	0.008%	81.782%
2595	FIRST FINANCIAL	0.008%	81.790%
2596	ORORA LTD	0.008%	81.798%
2597	MEXICHEM SAB DE	0.008%	81.806%
2598	JANUS HENDERSON	0.008%	81.815%
2599	ASTRA INTERNATI	0.008%	81.823%
2600	HANKOOK TIRE CO	0.008%	81.831%
2601	CAPSTONE MINING	0.008%	81.839%
2602	PEGATRON CORP	0.008%	81.847%
2603	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.008%	81.856%
2604	ALPS ELECTRIC C	0.008%	81.864%
2605	LOOMIS AB	0.008%	81.872%
2606	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	81.880%
2607	MEDIATEK INC	0.008%	81.888%
2608	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	81.896%
2609	PLAYTECH	0.008%	81.905%
2610	MEDICAL FACILIT	0.008%	81.913%
2611	CVB FINANCIAL CORP COMMON STOCK	0.008%	81.921%
2612	OASIS PETROLEUM INC COMMON STOCK USD.01	0.008%	81.929%
2613	GRACO INC COMMON STOCK USD1.0	0.008%	81.937%
2614	LEG IMMOBILIEN	0.008%	81.945%
2615	JAPAN PRIME REA	0.008%	81.954%
2616	FANUC	0.008%	81.962%
2617	HASEKO CORP	0.008%	81.970%
2618	UNIPOL GRUPPO F	0.008%	81.978%
2619	MORGAN STANLEY	0.008%	81.986%
2620	LANDSTAR SYSTEM	0.008%	81.994%
2621	WARTSILA OYJ AB	0.008%	82.002%
2622	METCASH LTD	0.008%	82.010%
2623	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	82.018%
2624	INDITEX SA	0.008%	82.027%
2625	FORMOSA CHEMICA	0.008%	82.035%
2626	ADVANCE RESIDEN	0.008%	82.043%
2627	SWIRE PACIFIC	0.008%	82.051%
2628	WACKER CHEMIE A	0.008%	82.059%
2629	NORMA GROUP AG	0.008%	82.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2630	J + J SNACK FOODS CORP COMMON STOCK	0.008%	82.075%
2631	ROGERS CORP COMMON STOCK USD1.0	0.008%	82.083%
2632	SUNSTONE HOTEL	0.008%	82.091%
2633	JUNGHEINRICH -	0.008%	82.099%
2634	BIRCHCLIFF ENER	0.008%	82.107%
2635	CASINO GUICH-PE	0.008%	82.115%
2636	ITRON INC	0.008%	82.124%
2637	RESMED INC	0.008%	82.132%
2638	INDOFOODS SUKSE	0.008%	82.140%
2639	AGGREKO PLC	0.008%	82.148%
2640	CHINA MERCHANT	0.008%	82.156%
2641	HERC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.164%
2642	BODYCOTE PLC	0.008%	82.172%
2643	TRITON INTERNAT	0.008%	82.180%
2644	BANCO SANTANDER SA SPON ADR ADR	0.008%	82.188%
2645	SINGAPORE TELEC	0.008%	82.196%
2646	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.008%	82.204%
2647	ASM INTL NV	0.008%	82.212%
2648	XINYI GLASS HOL	0.008%	82.220%
2649	TENNECO AUTOMOT	0.008%	82.228%
2650	CHEMED CORP COMMON STOCK USD1.0	0.008%	82.236%
2651	SAMSUNG ELEC-ME	0.008%	82.244%
2652	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	82.252%
2653	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	82.260%
2654	HANG LUNG DEVEL	0.008%	82.268%
2655	II VI INC COMMON STOCK	0.008%	82.276%
2656	CLEAN HARBOR IN	0.008%	82.284%
2657	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	82.292%
2658	DEUTSCHE TELEKO	0.008%	82.300%
2659	EPAM SYSTEMS INC COMMON STOCK USD.001	0.008%	82.308%
2660	VIACOM INC SR UNSECURED 04/24 3.875	0.008%	82.316%
2661	ZYNGA INC CL A COMMON STOCK USD.00000625	0.008%	82.324%
2662	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.008%	82.332%
2663	SINO-OCEAN LAND	0.008%	82.340%
2664	RUBIS SCA	0.008%	82.348%
2665	EHOSTAR CORP A COMMON STOCK USD.001	0.008%	82.356%
2666	APACHE CORP SR UNSECURED 04/22 3.25	0.008%	82.364%
2667	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.008%	82.372%
2668	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.008%	82.380%
2669	ANTA SPORTS PRO	0.008%	82.388%
2670	A P MOLLER - MA	0.008%	82.396%
2671	RENASANT CORP COMMON STOCK USD5.0	0.008%	82.404%
2672	PG&E CORP	0.008%	82.412%
2673	ADARO ENERGY TB	0.008%	82.420%
2674	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	82.428%
2675	EATON VANCE CORP COMMON STOCK USD.00390625	0.008%	82.436%
2676	CK ASSET HOLDIN	0.008%	82.444%
2677	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	82.451%
2678	NORDEA BANK AB	0.008%	82.459%
2679	CAPITACOMMERCIA	0.008%	82.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2680	CLEANAWAY WASTE	0.008%	82.475%
2681	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.008%	82.483%
2682	MYRIAD GENETICS	0.008%	82.491%
2683	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	82.499%
2684	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	82.507%
2685	ROCKWOOL INTL	0.008%	82.515%
2686	MUNICIPALITY FI	0.008%	82.523%
2687	CARS.COM INC COMMON STOCK USD.01	0.008%	82.530%
2688	BT GROUP PLC	0.008%	82.538%
2689	KGHM POLSKA MIE	0.008%	82.546%
2690	SANMINA CORP COMMON STOCK USD.01	0.008%	82.554%
2691	F5 NETWORKS INC COMMON STOCK	0.008%	82.562%
2692	CHINA RESOURCES	0.008%	82.570%
2693	WHIRLPOOL CORP	0.008%	82.578%
2694	OZ MINERALS LTD	0.008%	82.586%
2695	VALMET CORP	0.008%	82.593%
2696	FRANSHION PROPE	0.008%	82.601%
2697	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	82.609%
2698	HYUNDAI MARINE&	0.008%	82.617%
2699	MINERAL RESOURC	0.008%	82.625%
2700	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	82.633%
2701	PRICESMART INC	0.008%	82.641%
2702	CAPITAMALL TRUS	0.008%	82.648%
2703	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.008%	82.656%
2704	NETWORK HEALTHC	0.008%	82.664%
2705	CATHAY FINANCIA	0.008%	82.672%
2706	NTN CORPORATION	0.008%	82.680%
2707	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.687%
2708	BUWOG AG	0.008%	82.695%
2709	WAJAX CORP	0.008%	82.703%
2710	WPP PLC SPONSORED ADR ADR	0.008%	82.711%
2711	DUNDEE PRECIOUS	0.008%	82.719%
2712	ABERTIS INFRAES	0.008%	82.726%
2713	HELLA KGAA HUEC	0.008%	82.734%
2714	MARUTI SUZUKI	0.008%	82.742%
2715	DUKE ENERGY COR	0.008%	82.750%
2716	NGK SPARK PLUG	0.008%	82.758%
2717	INMOBILIARIA CO	0.008%	82.765%
2718	UNIQA INSURANCE	0.008%	82.773%
2719	BRUKER CORP COMMON STOCK USD.01	0.008%	82.781%
2720	SVENSKA HANDELS	0.008%	82.789%
2721	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.008%	82.796%
2722	SINGAPORE PRESS	0.008%	82.804%
2723	FUJI ELECTRIC C	0.008%	82.812%
2724	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.008%	82.820%
2725	VIA VAREJO SA	0.008%	82.827%
2726	PAYCHEX INC	0.008%	82.835%
2727	TRIBUNE MEDIA C	0.008%	82.843%
2728	QAO GAZPROM-SPO	0.008%	82.850%
2729	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.008%	82.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2730	NATIONAL EXPRES	0.008%	82.866%
2731	SOPRA	0.008%	82.874%
2732	CABLE ONE INC COMMON STOCK USD.01	0.008%	82.881%
2733	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.889%
2734	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	82.897%
2735	ASPEN INSURANCE	0.008%	82.904%
2736	HP INC SR UNSECURED 12/21 4.65	0.008%	82.912%
2737	VERINT SYSTEMS	0.008%	82.920%
2738	DAVE & BUSTER'S	0.008%	82.928%
2739	CLICLS GROUP	0.008%	82.935%
2740	HOWDEN JOINERY	0.008%	82.943%
2741	PRETIUM RESOURC	0.008%	82.951%
2742	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.008%	82.958%
2743	CRED SUIS GP FU	0.008%	82.966%
2744	EBARA CORP	0.008%	82.974%
2745	CONCORDIA FINAN	0.008%	82.981%
2746	ATHENAHEALTH IN	0.008%	82.989%
2747	SYMRISE AG	0.008%	82.997%
2748	TECH MAHINDRA L	0.008%	83.004%
2749	A2A SPA	0.008%	83.012%
2750	JAPAN HOTEL REI	0.008%	83.019%
2751	SHISEIDO CO	0.008%	83.027%
2752	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	83.035%
2753	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	83.042%
2754	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.008%	83.050%
2755	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	83.058%
2756	BANK OF NT BUTT	0.008%	83.065%
2757	Straumann AG	0.008%	83.073%
2758	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	83.080%
2759	LG TELECOM LTD	0.008%	83.088%
2760	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.008%	83.096%
2761	SURGE ENERGY IN	0.008%	83.103%
2762	E.SUN FINANCIAL	0.008%	83.111%
2763	KERRY PROPERTIE	0.008%	83.118%
2764	THERMO FISHER S	0.008%	83.126%
2765	TRUSTMARK CORP COMMON STOCK	0.008%	83.134%
2766	DAICEL CHEM IND	0.008%	83.141%
2767	ELECTROLUX AB-S	0.008%	83.149%
2768	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.008%	83.156%
2769	UNIPOLSAI SPA	0.008%	83.164%
2770	KILLAM APART RE	0.008%	83.171%
2771	ALLREAL HOLDING	0.008%	83.179%
2772	PT BANK CENTRAL	0.008%	83.187%
2773	AG GROWTH INTER	0.008%	83.194%
2774	GERRESHEIMER GR	0.008%	83.202%
2775	HORIZON PHARMA	0.008%	83.209%
2776	OUTOKUMPU OY	0.008%	83.217%
2777	CENTAMIN PLC	0.008%	83.224%
2778	OWENS-ILLINOIS	0.008%	83.232%
2779	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	83.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2780	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.008%	83.247%
2781	GREIF INC CL A COMMON STOCK	0.008%	83.254%
2782	MONDI LTD	0.008%	83.262%
2783	CAPITALAND	0.008%	83.269%
2784	TELENOR AS	0.008%	83.277%
2785	PERNOD-RICARD	0.008%	83.285%
2786	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.008%	83.292%
2787	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	83.300%
2788	ARGONAUT GOLD I	0.008%	83.307%
2789	MASONITE INTERNATIONAL CORP COMMON STOCK	0.008%	83.315%
2790	WALKER + DUNLOP INC COMMON STOCK	0.008%	83.322%
2791	LONDON STOCK EX	0.008%	83.330%
2792	PUBLICIS GROUPE	0.008%	83.337%
2793	HYOSUNG CORP	0.008%	83.345%
2794	GCL-POLY ENERGY	0.007%	83.352%
2795	LEIDOS HOLDINGS	0.007%	83.360%
2796	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	83.367%
2797	LITE-ON TECHNOL	0.007%	83.375%
2798	TRANSURBAN GROU	0.007%	83.382%
2799	HEROUX DEVTEK	0.007%	83.390%
2800	EVONIK INDUSTRI	0.007%	83.397%
2801	GREAT PORTLAND	0.007%	83.405%
2802	AU OPTRONICS CO	0.007%	83.412%
2803	DASSAULT SYSTEM	0.007%	83.419%
2804	TGS NOPEC GEOPH	0.007%	83.427%
2805	CHAILEASE HOLDI	0.007%	83.434%
2806	SUN ART RETAIL	0.007%	83.442%
2807	TURK HAVA YOLLA	0.007%	83.449%
2808	ASUSTEK COMPUTE	0.007%	83.457%
2809	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.007%	83.464%
2810	SHAFTESBURY	0.007%	83.472%
2811	GRAHAM HOLDINGS	0.007%	83.479%
2812	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.007%	83.486%
2813	SANKYU INC	0.007%	83.494%
2814	COSMO ENERGY HO	0.007%	83.501%
2815	SEABOARD CORP COMMON STOCK USD1.0	0.007%	83.509%
2816	IT HOLDINGS COR	0.007%	83.516%
2817	GRUPO AEROPORTU	0.007%	83.524%
2818	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.007%	83.531%
2819	RAIA DROGASIL S	0.007%	83.538%
2820	CMS ENERGY CORP	0.007%	83.546%
2821	CEMBRA MONEY BA	0.007%	83.553%
2822	ENVISION HEALTHCARE CORP COMMON STOCK	0.007%	83.561%
2823	ACTIVIA PROPERT	0.007%	83.568%
2824	TERNA RETE ELET	0.007%	83.575%
2825	BHARAT FORGE LT	0.007%	83.583%
2826	VICTREX PLC	0.007%	83.590%
2827	PPL CORPORATION	0.007%	83.597%
2828	SANWA SHUTTER C	0.007%	83.605%
2829	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	83.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2830	SEALED AIR CORP COMMON STOCK USD.1	0.007%	83.620%
2831	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	83.627%
2832	SABRA HEALTH CARE REIT INC REIT USD.01	0.007%	83.634%
2833	LIFEPOINT HOSPI	0.007%	83.642%
2834	QBE INSURANCE	0.007%	83.649%
2835	COCA-COLA EUROP	0.007%	83.656%
2836	HUMANA INC SR UNSECURED 10/19 2.625	0.007%	83.664%
2837	KEYCORP	0.007%	83.671%
2838	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.007%	83.678%
2839	MORNINGSTAR INC COMMON STOCK	0.007%	83.686%
2840	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	83.693%
2841	TOWNE BANK COMMON STOCK USD1.667	0.007%	83.700%
2842	ARYZTA AG	0.007%	83.708%
2843	AMBEV SA	0.007%	83.715%
2844	LENNAR CORP COMPANY GUAR 01/22 4.125	0.007%	83.722%
2845	CANOPY GROWTH C	0.007%	83.730%
2846	ENBRIDGE ENERGY	0.007%	83.737%
2847	RICOH CO	0.007%	83.744%
2848	Samsung Life In	0.007%	83.752%
2849	GREAT PLAINS ENERGY INC COMMON STOCK	0.007%	83.759%
2850	PARAMOUNT GROUP INC REIT USD.01	0.007%	83.766%
2851	INFOSYS LTD SP ADR ADR	0.007%	83.773%
2852	B+G FOODS INC COMMON STOCK USD.01	0.007%	83.781%
2853	NIPRO CORP	0.007%	83.788%
2854	AURORA CANNABIS	0.007%	83.795%
2855	PUBLIC BNK-LOCA	0.007%	83.802%
2856	YUE YUEN INDUST	0.007%	83.810%
2857	BANNER CORPORATION COMMON STOCK USD.01	0.007%	83.817%
2858	WHEELOK & COMP	0.007%	83.824%
2859	ASIAN DEVELOPME	0.007%	83.831%
2860	TOKYO TATEMONO	0.007%	83.839%
2861	GPO FIN BANORTE	0.007%	83.846%
2862	SIENNA SENIOR L	0.007%	83.853%
2863	FRESH DEL MONTE	0.007%	83.860%
2864	TRINIDAD DRILLI	0.007%	83.868%
2865	OMRON CORP	0.007%	83.875%
2866	NOVO NORDISK A/S SPONS ADR ADR	0.007%	83.882%
2867	ACXIOM CORP COMMON STOCK USD.1	0.007%	83.889%
2868	BRANDYWINE REAL	0.007%	83.897%
2869	RED HAT INC COMMON STOCK USD.0001	0.007%	83.904%
2870	ENTERGY CORP	0.007%	83.911%
2871	KUMBA IRON ORE	0.007%	83.918%
2872	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	83.925%
2873	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.007%	83.933%
2874	NESTLE FINANCE	0.007%	83.940%
2875	SUNOPTA INC COMMON STOCK	0.007%	83.947%
2876	BEACH PETROLEUM	0.007%	83.954%
2877	CJ CHEILJEDANG	0.007%	83.961%
2878	ATHABASCA OIL C	0.007%	83.968%
2879	QUANTA COMPUTER	0.007%	83.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2880	DR PEPPER SNAPP	0.007%	83.983%
2881	KOREA INVESTMEN	0.007%	83.990%
2882	AFLAC INC SR UNSECURED 06/23 3.625	0.007%	83.997%
2883	CENTERPOINT ENE	0.007%	84.004%
2884	KEYENCE CORP	0.007%	84.011%
2885	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.007%	84.019%
2886	LOGITECH INTERN	0.007%	84.026%
2887	NIKE INC SR UNSECURED 11/26 2.375	0.007%	84.033%
2888	ARMSTRONG WORLD	0.007%	84.040%
2889	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	84.047%
2890	KASIKORNBANK PL	0.007%	84.054%
2891	ILLUMINA INC	0.007%	84.061%
2892	GPO TELEVISA	0.007%	84.069%
2893	GRUPA LOTOS S.A	0.007%	84.076%
2894	SWISS PRIME SIT	0.007%	84.083%
2895	EASYJET	0.007%	84.090%
2896	SHIMIZU CORP	0.007%	84.097%
2897	ULVAC INC.	0.007%	84.104%
2898	HELEN OF TROY C	0.007%	84.111%
2899	TRIMBLE INC COMMON STOCK	0.007%	84.118%
2900	EBIX INC COMMON STOCK USD.1	0.007%	84.126%
2901	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	84.133%
2902	IMERYS SA	0.007%	84.140%
2903	EASTGROUP PROPERTIES INC REIT	0.007%	84.147%
2904	DAINIPPON SCREE	0.007%	84.154%
2905	PEARSON	0.007%	84.161%
2906	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	84.168%
2907	NIPPON PAPER IN	0.007%	84.175%
2908	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	84.182%
2909	KINGFISHER PLC	0.007%	84.189%
2910	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	84.197%
2911	BANK OF QUEENSL	0.007%	84.204%
2912	SINOPAC HLDG	0.007%	84.211%
2913	IDEA CELLULAR L	0.007%	84.218%
2914	SEI INVESTMENT	0.007%	84.225%
2915	FINISAR CORPORATION COMMON STOCK USD.001	0.007%	84.232%
2916	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.007%	84.239%
2917	GLP J-REIT	0.007%	84.246%
2918	FINECOBANK BANC	0.007%	84.253%
2919	MEDIASET	0.007%	84.260%
2920	STAR ENTERTAINM	0.007%	84.267%
2921	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	84.274%
2922	NEXANS	0.007%	84.281%
2923	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.007%	84.288%
2924	ISETAN MITSUKOS	0.007%	84.295%
2925	COOPER TIRE&RUB	0.007%	84.302%
2926	HANWHA CORP	0.007%	84.310%
2927	ZIJIN MINING GR	0.007%	84.317%
2928	FINMECCANICA SP	0.007%	84.324%
2929	JTEKT CORP.	0.007%	84.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2930	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	84.338%
2931	SHIN KONG FINL	0.007%	84.345%
2932	OTP BANK PLC	0.007%	84.352%
2933	NAVER CORP	0.007%	84.359%
2934	NEXT PLC	0.007%	84.366%
2935	AIR WATER INC.	0.007%	84.373%
2936	Alten	0.007%	84.380%
2937	SIMS GROUP LTD	0.007%	84.387%
2938	YOKOGAWA ELECTR	0.007%	84.394%
2939	ENSCO PLC CLASS	0.007%	84.401%
2940	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	84.408%
2941	INTL FLAVORS&FR	0.007%	84.415%
2942	VALVOLINE INC COMMON STOCK USD.01	0.007%	84.422%
2943	KELLOGG CO	0.007%	84.429%
2944	PHYSICIANS REALTY TRUST REIT USD.01	0.007%	84.436%
2945	ZEON CO	0.007%	84.443%
2946	SPX FLOW INC COMMON STOCK USD.01	0.007%	84.450%
2947	HYUNDAI ROBOTIC	0.007%	84.457%
2948	NHK SPRING CO	0.007%	84.464%
2949	MASCO CORP	0.007%	84.471%
2950	MORI SEIKI CO	0.007%	84.478%
2951	SOTHEBY S COMMON STOCK USD.01	0.007%	84.485%
2952	PEARSON STK	0.007%	84.492%
2953	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	84.499%
2954	LG CABLE &MCHY	0.007%	84.505%
2955	MR PRICE GROUP	0.007%	84.512%
2956	CHINA EVERBRIGH	0.007%	84.519%
2957	TELEFONICA EMIS	0.007%	84.526%
2958	SPARK NEW ZEA	0.007%	84.533%
2959	TECHTRONIC INDU	0.007%	84.540%
2960	DCC PLC	0.007%	84.547%
2961	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	84.554%
2962	TKH GROUP NV DU	0.007%	84.561%
2963	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	84.568%
2964	FERRO CORP	0.007%	84.575%
2965	MATTEL INC COMMON STOCK USD1.0	0.007%	84.582%
2966	MDU RES GROUP I	0.007%	84.589%
2967	SEEK LTD.	0.007%	84.596%
2968	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	84.603%
2969	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.007%	84.610%
2970	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.007%	84.616%
2971	T&D HOLDINGS IN	0.007%	84.623%
2972	CHINA RESOURCES	0.007%	84.630%
2973	BADGER DAYLIGHT	0.007%	84.637%
2974	SM ENERGY CO COMMON STOCK USD.01	0.007%	84.644%
2975	EVOLUTION MININ	0.007%	84.651%
2976	KONE OYJ	0.007%	84.658%
2977	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	84.665%
2978	SEGA SAMMY HOLD	0.007%	84.672%
2979	PRYSMIAN SPA CO	0.007%	84.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2980	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	84.685%
2981	DUERR AG	0.007%	84.692%
2982	BNK FINANCIAL G	0.007%	84.699%
2983	SEMGROUP CORP CLASS A COMMON STOCK	0.007%	84.706%
2984	LENNAR CORP 8.3	0.007%	84.713%
2985	AMEREN CORP	0.007%	84.720%
2986	MONRO INC COMMON STOCK USD.01	0.007%	84.727%
2987	INDEPENDENCE GR	0.007%	84.733%
2988	KULICKE&SOFFA I	0.007%	84.740%
2989	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.007%	84.747%
2990	JSE LTD	0.007%	84.754%
2991	BANK OF COMMUNI	0.007%	84.761%
2992	PLEXUS CORP COMMON STOCK USD.01	0.007%	84.768%
2993	GREENE KING	0.007%	84.775%
2994	HOYA CORP	0.007%	84.781%
2995	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.007%	84.788%
2996	THK CO	0.007%	84.795%
2997	CARA OPERATIONS	0.007%	84.802%
2998	GRANITE CONST	0.007%	84.809%
2999	HYUNDAI STEEL C	0.007%	84.816%
3000	UNITE GROUP PLC	0.007%	84.822%
3001	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	84.829%
3002	COFINIMMO	0.007%	84.836%
3003	VONAGE HLDGS CO	0.007%	84.843%
3004	VALIANT HOLDING	0.007%	84.850%
3005	BLOCK(H&R)INC	0.007%	84.856%
3006	CREDIT SAISON C	0.007%	84.863%
3007	WEICHAI POWER-H	0.007%	84.870%
3008	NAMCO BANDAI HO	0.007%	84.877%
3009	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.007%	84.884%
3010	RBC BEARINGS INC COMMON STOCK USD.01	0.007%	84.890%
3011	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	84.897%
3012	HOMESERVE PLC	0.007%	84.904%
3013	SUL AMERICA SA	0.007%	84.911%
3014	DKSH HOLDING LT	0.007%	84.918%
3015	UNIVAR INC COMMON STOCK USD.01	0.007%	84.924%
3016	WESTERN GAS PAR	0.007%	84.931%
3017	SMITH AND NEPHE	0.007%	84.938%
3018	MERCK KGAA	0.007%	84.945%
3019	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.007%	84.951%
3020	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.007%	84.958%
3021	SOJITZ CORP COM	0.007%	84.965%
3022	RPC INC COMMON STOCK USD.1	0.007%	84.972%
3023	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	84.979%
3024	TAISEI CORP	0.007%	84.985%
3025	DAIICHI SANKYO	0.007%	84.992%
3026	HNI CORP	0.007%	84.999%
3027	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	85.006%
3028	MOBILE MINI INC COMMON STOCK USD.01	0.007%	85.012%
3029	OUTFRONT MEDIA INC REIT USD.01	0.007%	85.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3030	KENEDIX REALTY	0.007%	85.026%
3031	YANZHOU COAL MI	0.007%	85.033%
3032	HUTCHISON PORT	0.007%	85.039%
3033	ASTRAZENECA	0.007%	85.046%
3034	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	85.053%
3035	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	85.059%
3036	CAMPBELL SOUP C	0.007%	85.066%
3037	LEOPALACE 21	0.007%	85.073%
3038	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	85.080%
3039	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	85.086%
3040	NELNET INC CL A COMMON STOCK USD.01	0.007%	85.093%
3041	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	85.100%
3042	PRA GROUP INC COMMON STOCK USD.01	0.007%	85.107%
3043	CENTURY TOKYO	0.007%	85.113%
3044	STATOIL ASA SPON ADR ADR	0.007%	85.120%
3045	HERA	0.007%	85.127%
3046	QUALICORP SA	0.007%	85.133%
3047	SUNCORP GROUP	0.007%	85.140%
3048	LEONS FURNITURE	0.007%	85.147%
3049	CARDINAL ENERGY	0.007%	85.153%
3050	SGS SA-REG COMM	0.007%	85.160%
3051	NORDSON CORP COMMON STOCK	0.007%	85.167%
3052	SIERRA WIRELESS INC COMMON STOCK	0.007%	85.174%
3053	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.007%	85.180%
3054	BAT INTL FINANC	0.007%	85.187%
3055	ADANI PORT & SE	0.007%	85.194%
3056	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	85.200%
3057	ALTRAN TECHNOLO	0.007%	85.207%
3058	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	85.214%
3059	CSR LIMITED	0.007%	85.220%
3060	SHENZHOU INT GR	0.007%	85.227%
3061	PIEDMONT OFFICE	0.007%	85.234%
3062	CHONGQING RURAL	0.007%	85.240%
3063	HINO MOTORS	0.007%	85.247%
3064	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	85.254%
3065	OCEANEERING INT	0.007%	85.260%
3066	TRITAX BIG BOX	0.007%	85.267%
3067	AMERIPRISE FINA	0.007%	85.274%
3068	GLANBIA PLC	0.007%	85.280%
3069	MARUI CO	0.007%	85.287%
3070	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	85.294%
3071	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	85.300%
3072	NORTHVIEW APART	0.007%	85.307%
3073	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.007%	85.313%
3074	AAR CORP	0.007%	85.320%
3075	SAAB AB	0.007%	85.327%
3076	AVERY DENNISON	0.007%	85.333%
3077	CARGOTEC CORP-B	0.007%	85.340%
3078	DOWA HOLDING CO	0.007%	85.347%
3079	SARTORIUS AG-VO	0.007%	85.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3080	ENERGEN CORP COMMON STOCK USD.01	0.007%	85.360%
3081	NABTESCO CORP	0.007%	85.366%
3082	SECOM CO	0.007%	85.373%
3083	SSAB SVENSKT ST	0.007%	85.379%
3084	LULULEMON	0.007%	85.386%
3085	SEMTECH CORP	0.007%	85.393%
3086	COHERENT INC	0.007%	85.399%
3087	SAP SE SPONSORED ADR ADR	0.007%	85.406%
3088	ILLINOIS TOOL W	0.007%	85.412%
3089	SIDERURGICA NAC	0.007%	85.419%
3090	BANKIA SA	0.007%	85.425%
3091	KINGBOARD LAMIN	0.007%	85.432%
3092	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	85.438%
3093	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	85.445%
3094	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	85.452%
3095	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.007%	85.458%
3096	RED ELECTRICA C	0.007%	85.465%
3097	WIPRO	0.007%	85.471%
3098	AUTOZONE INC SR UNSECURED 04/22 3.7	0.007%	85.478%
3099	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	85.484%
3100	T IS BANKASI	0.007%	85.491%
3101	HRG GROUP INC COMMON STOCK USD.01	0.007%	85.497%
3102	NEWCREST MINING	0.007%	85.504%
3103	BAJAJ FINSERV L	0.007%	85.510%
3104	AURIZON HOLDING	0.007%	85.517%
3105	FUTURE LAND DEV	0.007%	85.524%
3106	GS YUASA CORP	0.007%	85.530%
3107	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.007%	85.537%
3108	BEIJING ENTERPR	0.007%	85.543%
3109	CDW CORP/DE COMMON STOCK USD.01	0.007%	85.550%
3110	SHIMAMURA CO	0.007%	85.556%
3111	HERMES INTL	0.007%	85.563%
3112	HUMANA INC SR UNSECURED 10/24 3.85	0.007%	85.569%
3113	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	85.576%
3114	CHINA HUARONG A	0.006%	85.582%
3115	NEX GROUP PLC	0.006%	85.589%
3116	FIVE BELOW COMMON STOCK USD.01	0.006%	85.595%
3117	WISTRON CORP	0.006%	85.602%
3118	CAPITEC BANK HL	0.006%	85.608%
3119	TOYO SEIKAN KAI	0.006%	85.615%
3120	SABINA SILVER C	0.006%	85.621%
3121	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	85.627%
3122	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	85.634%
3123	VONTOBEL HLDGS	0.006%	85.640%
3124	SAIA INC COMMON STOCK USD.001	0.006%	85.647%
3125	MMI HOLDINGS LT	0.006%	85.653%
3126	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.006%	85.660%
3127	VEOLIA ENVIRONM	0.006%	85.666%
3128	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.006%	85.673%
3129	SCHRODERS PLC	0.006%	85.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3130	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	85.686%
3131	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	85.692%
3132	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	85.699%
3133	ENTERPRISE PROD	0.006%	85.705%
3134	WEIGHT WATCHERS INTL INC COMMON STOCK	0.006%	85.711%
3135	CSRA INC COMMON STOCK USD.001	0.006%	85.718%
3136	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.006%	85.724%
3137	CITIZEN WATCH C	0.006%	85.731%
3138	BILLERUD AB	0.006%	85.737%
3139	LUCARA DIAMOND	0.006%	85.744%
3140	CROMBIE REAL ES	0.006%	85.750%
3141	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	85.756%
3142	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.006%	85.763%
3143	COCHLEAR LTD	0.006%	85.769%
3144	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	85.776%
3145	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	85.782%
3146	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	85.788%
3147	TRAVIS PERKINS	0.006%	85.795%
3148	STEPAN CO COMMON STOCK USD1.0	0.006%	85.801%
3149	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	85.808%
3150	INTU PROPERTIES	0.006%	85.814%
3151	NETAPP INC SR UNSECURED 12/22 3.25	0.006%	85.820%
3152	HYPROP INVESTME	0.006%	85.827%
3153	EBAY INC 3.45%	0.006%	85.833%
3154	OIL SEARCH LTD	0.006%	85.840%
3155	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	85.846%
3156	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.006%	85.852%
3157	STAMPS.COM INC COMMON STOCK USD.001	0.006%	85.859%
3158	VOLKSWAGEN LEAS	0.006%	85.865%
3159	ZHONGSHENG GROU	0.006%	85.872%
3160	MDC HOLDINGS INC COMMON STOCK USD.01	0.006%	85.878%
3161	K'S HOLDINGS	0.006%	85.884%
3162	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	85.891%
3163	FIERA SCEPTRE I	0.006%	85.897%
3164	AGT FOOD AND IN	0.006%	85.903%
3165	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	85.910%
3166	INDUSTRIAL BANK	0.006%	85.916%
3167	BALCHEM CORP COMMON STOCK USD.0667	0.006%	85.922%
3168	KAMIGUMI CO	0.006%	85.929%
3169	SRC ENERGY INC COMMON STOCK USD.001	0.006%	85.935%
3170	EXELON GENERATI	0.006%	85.941%
3171	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	85.948%
3172	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.006%	85.954%
3173	ENN ENERGY HOLD	0.006%	85.960%
3174	GERDAU SA SIDER	0.006%	85.967%
3175	OP CORPORATE BA	0.006%	85.973%
3176	OPEN HOUSE CO L	0.006%	85.979%
3177	VALLOUREC SA	0.006%	85.986%
3178	TRANSUNION COMMON STOCK USD.01	0.006%	85.992%
3179	LIQUOR STORES N	0.006%	85.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3180	FUKUOKA FINANCI	0.006%	86.005%
3181	KEWPIE CORP	0.006%	86.011%
3182	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	86.017%
3183	CHINA STATE CON	0.006%	86.024%
3184	NIFCO INC	0.006%	86.030%
3185	ASICS CORP	0.006%	86.036%
3186	DINEQUITY INC	0.006%	86.042%
3187	WAL-MART DE MEX	0.006%	86.049%
3188	TRANSAT AT INC	0.006%	86.055%
3189	SHINSEGAE DEPT	0.006%	86.061%
3190	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	86.068%
3191	KURITA WATER IN	0.006%	86.074%
3192	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	86.080%
3193	ERAMET	0.006%	86.086%
3194	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.006%	86.093%
3195	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	86.099%
3196	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.006%	86.105%
3197	CEMEX SA	0.006%	86.111%
3198	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	86.118%
3199	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	86.124%
3200	TRONOX LTD-CL A	0.006%	86.130%
3201	CHEMOURS CO/THE COMMON STOCK	0.006%	86.136%
3202	USIMINAS USI SD	0.006%	86.143%
3203	HFF INC CLASS A COMMON STOCK USD.01	0.006%	86.149%
3204	FBL FINANCIAL G	0.006%	86.155%
3205	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	86.161%
3206	HARVEY NORMAN H	0.006%	86.168%
3207	STERICYCLE INC COMMON STOCK USD.01	0.006%	86.174%
3208	BRADY(WH)	0.006%	86.180%
3209	ARGO GROUP INTE	0.006%	86.186%
3210	AXALTA COATING	0.006%	86.193%
3211	SAPPORO BREWERI	0.006%	86.199%
3212	QISDA CORP	0.006%	86.205%
3213	INTEGRATED DEVI	0.006%	86.211%
3214	ABERCROMBIE & F	0.006%	86.218%
3215	GROUP 1 AUTO	0.006%	86.224%
3216	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	86.230%
3217	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.236%
3218	IBIDEN CO	0.006%	86.243%
3219	LA Z BOY INC COMMON STOCK USD1.0	0.006%	86.249%
3220	NIPPON MEAT PAC	0.006%	86.255%
3221	NORDSTROM INC	0.006%	86.261%
3222	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.006%	86.267%
3223	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.006%	86.274%
3224	CLP HOLDINGS	0.006%	86.280%
3225	ADELAIDE BRIGHT	0.006%	86.286%
3226	LLOYD THOMPSON	0.006%	86.292%
3227	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.006%	86.298%
3228	TOKUYAMA CORP	0.006%	86.305%
3229	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.006%	86.311%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3230	WESBANCO INC COMMON STOCK USD2.0833	0.006%	86.317%
3231	FIRM CAPITAL MO	0.006%	86.323%
3232	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	86.329%
3233	DYNEGY INC COMMON STOCK USD.01	0.006%	86.336%
3234	KINGSOFT CORP L	0.006%	86.342%
3235	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.006%	86.348%
3236	ONTEX GROUP NV	0.006%	86.354%
3237	NAGACORP LTD	0.006%	86.360%
3238	CHINA MEDICAL S	0.006%	86.366%
3239	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	86.373%
3240	NEWMARKET CORP COMMON STOCK	0.006%	86.379%
3241	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	86.385%
3242	SAMSUNG SECS CO	0.006%	86.391%
3243	VOLVO AB	0.006%	86.397%
3244	RENGO CO	0.006%	86.403%
3245	DDR CORP REIT USD.1	0.006%	86.410%
3246	FLS INDUSTRIES	0.006%	86.416%
3247	TTEC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.422%
3248	BUNZL PLC	0.006%	86.428%
3249	TIETO CORP OYJ	0.006%	86.434%
3250	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.006%	86.440%
3251	TRYGVESTA AS	0.006%	86.447%
3252	CIA BRASILEIRA	0.006%	86.453%
3253	COM HEM HLDG AB	0.006%	86.459%
3254	EXPRESS SCRIPTS	0.006%	86.465%
3255	COMPEQ MFG	0.006%	86.471%
3256	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	86.477%
3257	CUBIC CORP COMMON STOCK	0.006%	86.483%
3258	BECTON DICKINSON	0.006%	86.489%
3259	EXLSERVICE HLDG	0.006%	86.496%
3260	RUMO SA	0.006%	86.502%
3261	CHART INDUSTRIE	0.006%	86.508%
3262	COMPUTER MODELL	0.006%	86.514%
3263	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	86.520%
3264	BOVIS HOMES GRO	0.006%	86.526%
3265	H. LUNDBECK A/S	0.006%	86.532%
3266	SHERRITT INTERN	0.006%	86.538%
3267	NCR CORP	0.006%	86.545%
3268	SEVERN TRENT	0.006%	86.551%
3269	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	86.557%
3270	TAKASHIMAYA CO	0.006%	86.563%
3271	SUMITOMO FOREST	0.006%	86.569%
3272	TOTO	0.006%	86.575%
3273	BONTERRA ENERGY	0.006%	86.581%
3274	GETINGE AB, B S	0.006%	86.587%
3275	THALES SA	0.006%	86.593%
3276	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.006%	86.599%
3277	NOLATO AB	0.006%	86.606%
3278	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	86.612%
3279	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.006%	86.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3280	AVX CORP COMMON STOCK USD.01	0.006%	86.624%
3281	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.006%	86.630%
3282	MUELLER WATER P	0.006%	86.636%
3283	VAIL RESORTS	0.006%	86.642%
3284	AT+T INC SR UNSECURED 02/21 2.8	0.006%	86.648%
3285	EXXARO	0.006%	86.654%
3286	LG HOUSEHOLD HE	0.006%	86.660%
3287	NUVASIVE INC COMMON STOCK USD.001	0.006%	86.666%
3288	HOPEWELL HLDGS	0.006%	86.672%
3289	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	86.679%
3290	BOLLORE	0.006%	86.685%
3291	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.006%	86.691%
3292	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.006%	86.697%
3293	GCI LIBERTY INC COMMON STOCK	0.006%	86.703%
3294	PEBBLEBROOK HOT	0.006%	86.709%
3295	77TH BANK	0.006%	86.715%
3296	HACHIJUNI BANK	0.006%	86.721%
3297	EMPRESAS CMPC S	0.006%	86.727%
3298	A2 MILK CO LTD	0.006%	86.733%
3299	EVERSOURCE ENER	0.006%	86.739%
3300	NORDSTROM INC COMMON STOCK	0.006%	86.745%
3301	ALFA LAVAL AB	0.006%	86.751%
3302	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.006%	86.757%
3303	PLANTRONICS INC COMMON STOCK USD.01	0.006%	86.763%
3304	MSA SAFETY INC COMMON STOCK	0.006%	86.769%
3305	FUJIKURA	0.006%	86.775%
3306	TESSENDERLO CHE	0.006%	86.781%
3307	TAL EDUCATION GROUP ADR ADR	0.006%	86.787%
3308	SPIN MASTER COR	0.006%	86.793%
3309	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.006%	86.799%
3310	KEYBANK NA/CLEV	0.006%	86.805%
3311	SONIC HEALTHCAR	0.006%	86.811%
3312	QUBE HOLDINGS L	0.006%	86.817%
3313	YAMAZAKI BAKING	0.006%	86.823%
3314	GUESS? INC COMMON STOCK USD.01	0.006%	86.829%
3315	CALERES INC COMMON STOCK USD.01	0.006%	86.835%
3316	EURONEXT NV	0.006%	86.841%
3317	SHENZHEN INTERN	0.006%	86.847%
3318	SUMITOMO OSAKA	0.006%	86.853%
3319	ORIENTAL LAND C	0.006%	86.859%
3320	MERITOR INC COMMON STOCK USD1.0	0.006%	86.865%
3321	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	86.871%
3322	BRAMBLES LIMITE	0.006%	86.877%
3323	KONECRANES O	0.006%	86.883%
3324	THOMAS COOK GRO	0.006%	86.889%
3325	WESTERN UNION CO COMMON STOCK USD.01	0.006%	86.895%
3326	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.006%	86.901%
3327	DRIL QUIP INC	0.006%	86.907%
3328	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	86.913%
3329	UNITI GROUP INC REIT USD.0001	0.006%	86.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3330	WILMAR INTERL L	0.006%	86.924%
3331	PENTA OCEAN CON	0.006%	86.930%
3332	MARINE HARVEST	0.006%	86.936%
3333	KYUDENKO CORP	0.006%	86.942%
3334	IDACORP INC COMMON STOCK	0.006%	86.948%
3335	INMARSAT PLC	0.006%	86.954%
3336	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	86.960%
3337	RANDGOLD RESOUR	0.006%	86.966%
3338	WPG HOLDINGS	0.006%	86.972%
3339	ALEXANDER + BALDWIN INC REIT	0.006%	86.978%
3340	TIVO CORP COMMON STOCK USD.001	0.006%	86.984%
3341	PGE POLSKA GRUP	0.006%	86.989%
3342	ROWAN COMPANIES	0.006%	86.995%
3343	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	87.001%
3344	NOVANTA INC COMMON STOCK	0.006%	87.007%
3345	TAIYO YUDEN CO	0.006%	87.013%
3346	VAREX IMAGING CORP COMMON STOCK USD.01	0.006%	87.019%
3347	UTD INTERNET AG	0.006%	87.025%
3348	SHIZUOKA BANK	0.006%	87.031%
3349	ZILLOW GROUP INC C COMMON STOCK	0.006%	87.036%
3350	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	87.042%
3351	HANNOVER RUECKV	0.006%	87.048%
3352	TASEKO MINES LT	0.006%	87.054%
3353	ENDESA S.A.	0.006%	87.060%
3354	MERITZ SECURITI	0.006%	87.066%
3355	URBAN EDGE PROPERTIES REIT USD.01	0.006%	87.072%
3356	CHINA RAILWAY C	0.006%	87.077%
3357	BEIJING CAPITAL	0.006%	87.083%
3358	GRIFOLS SA	0.006%	87.089%
3359	EXTENDICARE INC	0.006%	87.095%
3360	VERISIGN	0.006%	87.101%
3361	PKO BANK POLSKI	0.006%	87.107%
3362	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	87.113%
3363	MORINAGA MILK I	0.006%	87.118%
3364	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	87.124%
3365	VECTREN CORP COMMON STOCK	0.006%	87.130%
3366	DAIDO STEEL CO	0.006%	87.136%
3367	ELEMENTIS (1998	0.006%	87.142%
3368	CREST NICHOLSON	0.006%	87.147%
3369	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	87.153%
3370	EMPIRE STATE RE	0.006%	87.159%
3371	REALPAGE INC COMMON STOCK USD.001	0.006%	87.165%
3372	MASIMO CORP COMMON STOCK USD.001	0.006%	87.171%
3373	NEXITY	0.006%	87.176%
3374	FAR EAST HORIZO	0.006%	87.182%
3375	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.188%
3376	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	87.194%
3377	NETGEAR INC COMMON STOCK USD.001	0.006%	87.200%
3378	WALGREEN BOOTS	0.006%	87.205%
3379	KRATON CORP COMMON STOCK USD.01	0.006%	87.211%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3380	BENCHMARK ELECT	0.006%	87.217%
3381	EUROFINS SCIENT	0.006%	87.223%
3382	COGNEX CORP	0.006%	87.229%
3383	SILICON LABORAT	0.006%	87.234%
3384	FAST RETAILING	0.006%	87.240%
3385	BELIMO HOLDING	0.006%	87.246%
3386	HANESBRANDS INC COMMON STOCK USD.01	0.006%	87.252%
3387	NIBE INDUSTRIER	0.006%	87.257%
3388	METSA BOARD	0.006%	87.263%
3389	PROTO LABS INC COMMON STOCK USD.001	0.006%	87.269%
3390	HITACHI METALS	0.006%	87.275%
3391	AKBANK TAS	0.006%	87.280%
3392	MORGAN STANLEY	0.006%	87.286%
3393	NORTHWEST HEALT	0.006%	87.292%
3394	VALENER INC	0.006%	87.298%
3395	JAMES HARDIE IN	0.006%	87.303%
3396	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	87.309%
3397	BOYD GAMING COR	0.006%	87.315%
3398	RADIAN GROUP	0.006%	87.321%
3399	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	87.326%
3400	REDROW	0.006%	87.332%
3401	RIGHTMOVE GROUP	0.006%	87.338%
3402	RENISHAW	0.006%	87.343%
3403	TOYODA GOSEI	0.006%	87.349%
3404	GILDEMEISTER AG	0.006%	87.355%
3405	LEE & MAN PAPER	0.006%	87.361%
3406	NOK CORP	0.006%	87.366%
3407	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	87.372%
3408	ALLIANT ENERGY	0.006%	87.378%
3409	KYOCERA CORP SPONS ADR ADR	0.006%	87.383%
3410	TOYOBO CO	0.006%	87.389%
3411	AENA SA	0.006%	87.395%
3412	ASSOCIATED BRIT	0.006%	87.401%
3413	TATA GLOBAL	0.006%	87.406%
3414	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.006%	87.412%
3415	GVC HOLDINGS PL	0.006%	87.418%
3416	ULTRAPAR PARTIC	0.006%	87.423%
3417	RYDER SYSTEM IN	0.006%	87.429%
3418	DAI NIPPON PRIN	0.006%	87.435%
3419	YTL CORP	0.006%	87.440%
3420	UNIBET GROUP PL	0.006%	87.446%
3421	HAITIAN INTL HL	0.006%	87.452%
3422	JAFCO CO LTD	0.006%	87.457%
3423	INTERFACE INC COMMON STOCK USD.1	0.006%	87.463%
3424	MATSON INC COMMON STOCK	0.006%	87.469%
3425	TOPPAN PRINTING	0.006%	87.474%
3426	FISHER & PAYKEL	0.006%	87.480%
3427	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	87.486%
3428	SECURITAS	0.006%	87.491%
3429	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.006%	87.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3430	KOSMOS ENERGY L	0.006%	87.502%
3431	IWG PLC	0.006%	87.508%
3432	MTY FOOD GROUP	0.006%	87.514%
3433	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	87.519%
3434	BIOMERIEUX	0.006%	87.525%
3435	MUELLER INDS IN	0.006%	87.531%
3436	CAIRN ENERGY PL	0.006%	87.536%
3437	HOKUHOKU FINANC	0.006%	87.542%
3438	BEKAERT SA	0.006%	87.547%
3439	WADDELL & REED	0.006%	87.553%
3440	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	87.559%
3441	UNITED UTILITIE	0.006%	87.564%
3442	BYD ELECTRONIC	0.006%	87.570%
3443	ATMOS ENERGY CO	0.006%	87.575%
3444	SIMCORP A/S	0.006%	87.581%
3445	GARTNER GROUP I	0.006%	87.586%
3446	NTHN STAR RES L	0.006%	87.592%
3447	BILFINGER BERGE	0.006%	87.598%
3448	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	87.603%
3449	SYNTHOMER PLC	0.006%	87.609%
3450	AMBU A/S	0.006%	87.614%
3451	MIRACA HOLDIN	0.006%	87.620%
3452	DGB FINANCIAL G	0.006%	87.626%
3453	HENKEL KGAA-PRE	0.006%	87.631%
3454	TRIUMPH GROUP I	0.006%	87.637%
3455	JAPAN AIRLINES	0.006%	87.642%
3456	HK & CHINA GAS	0.006%	87.648%
3457	CYRELA BRAZIL R	0.006%	87.653%
3458	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	87.659%
3459	SEIKO EPSON COR	0.006%	87.664%
3460	CHICO'S FAS INC	0.006%	87.670%
3461	PCCW LIMITED	0.006%	87.676%
3462	BT GROUP PLC SPON ADR ADR	0.006%	87.681%
3463	FORWARD AIR COR	0.006%	87.687%
3464	ALLETE INC	0.006%	87.692%
3465	COMFORT SYSTEMS	0.006%	87.698%
3466	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	87.703%
3467	DIODES INC COMMON STOCK USD.667	0.006%	87.709%
3468	BUZZI UNICEM SP	0.006%	87.714%
3469	CRANSWICK	0.006%	87.720%
3470	PARAGON GROUP O	0.006%	87.725%
3471	ALSTRIA OFFICE	0.006%	87.731%
3472	WHITEHAVEN COAL	0.006%	87.736%
3473	HP INC SR UNSECURED 06/21 4.3	0.006%	87.742%
3474	MOBIMO HLDG AG	0.006%	87.747%
3475	ATLAS COPCO AB	0.006%	87.753%
3476	POOL CORP COMMON STOCK USD.001	0.006%	87.759%
3477	DORMA+KABA HOLD	0.006%	87.764%
3478	UGI CORP COMMON STOCK	0.006%	87.770%
3479	CALLAWAY GOLF C	0.006%	87.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3480	ASHIKAGA HOLDIN	0.006%	87.781%
3481	NOF CORP	0.006%	87.786%
3482	SYNAPTICS INC COMMON STOCK USD.001	0.006%	87.792%
3483	AIRCASTLE LTD	0.006%	87.797%
3484	TOYO TIRE & RUB	0.006%	87.803%
3485	JOHNSON ELECTRI	0.006%	87.808%
3486	PEAB AB	0.005%	87.814%
3487	IMCD GROUP NV	0.005%	87.819%
3488	AMEDISYS INC COMMON STOCK USD.001	0.005%	87.825%
3489	SMC CORP	0.005%	87.830%
3490	FORBO HLDG	0.005%	87.836%
3491	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	87.841%
3492	NEXTEER AUTOMOT	0.005%	87.846%
3493	OXFORD INDUSTRI	0.005%	87.852%
3494	JAPAN STEEL WOR	0.005%	87.857%
3495	BAIC MOTOR CORP	0.005%	87.863%
3496	H&E EQUIPMENT S	0.005%	87.868%
3497	AT HOME GROUP INC COMMON STOCK USD.01	0.005%	87.874%
3498	NEENAH INC COMMON STOCK USD.01	0.005%	87.879%
3499	ENTEL EMP NAC T	0.005%	87.885%
3500	BK OF KYOTO	0.005%	87.890%
3501	WABASH NATIONAL	0.005%	87.895%
3502	KAMAN CORP COMMON STOCK USD1.0	0.005%	87.901%
3503	PETRONET LNG LT	0.005%	87.906%
3504	AIR CHINA LTD	0.005%	87.912%
3505	LANCASTER COLON	0.005%	87.917%
3506	BROOKS AUTOMATI	0.005%	87.923%
3507	FAR EAST TEXTIL	0.005%	87.928%
3508	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	87.933%
3509	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	87.939%
3510	ACERINOX SA	0.005%	87.944%
3511	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	87.950%
3512	SAWAI PHARM CO	0.005%	87.955%
3513	MAPLETREE COMME	0.005%	87.961%
3514	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.005%	87.966%
3515	OCI COMPANY LTD	0.005%	87.971%
3516	DSW INC CLASS A COMMON STOCK	0.005%	87.977%
3517	KEMIRA OY	0.005%	87.982%
3518	BANCA MEDIOLANU	0.005%	87.988%
3519	TAMARACK VALLEY	0.005%	87.993%
3520	PRIMARY HEALTH	0.005%	87.998%
3521	HANG LUNG PROPE	0.005%	88.004%
3522	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	88.009%
3523	ADEKA CORPORATI	0.005%	88.015%
3524	YUANTA FINL HOL	0.005%	88.020%
3525	CHINA STHN AIRL	0.005%	88.025%
3526	DISH NETWORK	0.005%	88.031%
3527	COSCO PACIFIC	0.005%	88.036%
3528	CJ CORP.	0.005%	88.042%
3529	FIRSTGROUP	0.005%	88.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3530	INTRUM JUSTITIA	0.005%	88.052%
3531	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.005%	88.058%
3532	MEDIASET ESPANA	0.005%	88.063%
3533	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	88.068%
3534	CHINA LODGING GROUP SPON ADS ADR	0.005%	88.074%
3535	CHINA RESOURCES	0.005%	88.079%
3536	TOPCON CORPORAT	0.005%	88.084%
3537	AMER NATL INS	0.005%	88.090%
3538	KOITO MFG CO	0.005%	88.095%
3539	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.101%
3540	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	88.106%
3541	OFFICE DEPOT IN	0.005%	88.111%
3542	PICC PROPERTY &	0.005%	88.116%
3543	SPIE SA	0.005%	88.122%
3544	HARSCO CORP	0.005%	88.127%
3545	N B T BANCORP INC COMMON STOCK USD.01	0.005%	88.132%
3546	CALGON CARBON C	0.005%	88.138%
3547	GRAFTON GROUP P	0.005%	88.143%
3548	SULZER AG	0.005%	88.148%
3549	BANK OF GEORGIA	0.005%	88.154%
3550	POU CHEN	0.005%	88.159%
3551	ASIA CEMENT	0.005%	88.164%
3552	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.005%	88.170%
3553	CHIBA BANK	0.005%	88.175%
3554	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	88.180%
3555	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	88.185%
3556	FED SIGNAL CORP	0.005%	88.191%
3557	BANCA POPOLARE	0.005%	88.196%
3558	GANNETT CO INC COMMON STOCK USD.01	0.005%	88.201%
3559	MTR CORP	0.005%	88.207%
3560	TS TECH CO.LTD	0.005%	88.212%
3561	HENNES & MAURIT	0.005%	88.217%
3562	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	88.222%
3563	POWER ASSETS HO	0.005%	88.228%
3564	MODERN TIMES GR	0.005%	88.233%
3565	NIPPON GAS CO L	0.005%	88.238%
3566	OCADO GROUP PLC	0.005%	88.243%
3567	ENI	0.005%	88.249%
3568	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	88.254%
3569	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	88.259%
3570	HISPANIA ACTIVO	0.005%	88.265%
3571	KAWASAKI KISEN	0.005%	88.270%
3572	PROCTER & GAMBL	0.005%	88.275%
3573	KEIHAN ELECTRIC	0.005%	88.280%
3574	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	88.286%
3575	CIELO SA	0.005%	88.291%
3576	BANREGIO GRUPO	0.005%	88.296%
3577	COM2US CORPORAT	0.005%	88.301%
3578	ABIOMED INC COMMON STOCK USD.01	0.005%	88.307%
3579	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	88.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3580	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	88.317%
3581	FIDESA	0.005%	88.322%
3582	POWERTECH TECHN	0.005%	88.328%
3583	SJM HOLDINGS LT	0.005%	88.333%
3584	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.005%	88.338%
3585	HERSHEY FOODS C	0.005%	88.343%
3586	CHINA MINSHENG	0.005%	88.349%
3587	LENNAR CORP 6.6	0.005%	88.354%
3588	DUZONBIZON CO L	0.005%	88.359%
3589	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	88.364%
3590	SFS GROUP AG	0.005%	88.369%
3591	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	88.375%
3592	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.380%
3593	SHARP CORP	0.005%	88.385%
3594	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	88.390%
3595	CHINA INSURANCE	0.005%	88.396%
3596	GOLDEN AGRI RES	0.005%	88.401%
3597	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.406%
3598	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	88.411%
3599	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	88.416%
3600	CIPLA LTD	0.005%	88.422%
3601	NAVISTAR INTL C	0.005%	88.427%
3602	NOVATEK MICROEL	0.005%	88.432%
3603	SENIOR PLC	0.005%	88.437%
3604	HECLA MINING CO	0.005%	88.442%
3605	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	88.448%
3606	TOKYO GAS CO	0.005%	88.453%
3607	SOUTH32 ADR ADR	0.005%	88.458%
3608	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	88.463%
3609	HITACHI CAPITAL	0.005%	88.468%
3610	SSP GROUP PLC	0.005%	88.473%
3611	MICHAEL PAGE IN	0.005%	88.479%
3612	KWG PROPERTY HL	0.005%	88.484%
3613	METHODE ELEC IN	0.005%	88.489%
3614	LEND LEASE CORP	0.005%	88.494%
3615	BANCFIRST CORP	0.005%	88.499%
3616	SUMCO CORPORATI	0.005%	88.504%
3617	HUANENG RENEWAB	0.005%	88.510%
3618	ARCBEST CORP COMMON STOCK USD.01	0.005%	88.515%
3619	LOGITECH INTERN	0.005%	88.520%
3620	THAI OIL PCL-FR	0.005%	88.525%
3621	Rural Electrifi	0.005%	88.530%
3622	CHINA HONGQIAO	0.005%	88.535%
3623	KORIAN	0.005%	88.540%
3624	O'REILLY AUTOMO	0.005%	88.546%
3625	MARUHA NICHIRO	0.005%	88.551%
3626	SAGE GROUP PLC/	0.005%	88.556%
3627	PIZZA PIZZA ROY	0.005%	88.561%
3628	AUTO TRADER GRO	0.005%	88.566%
3629	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	88.571%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3630	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	88.576%
3631	EUROCOMMERCIAL	0.005%	88.581%
3632	ADVANSIX INC COMMON STOCK USD.01	0.005%	88.586%
3633	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.005%	88.592%
3634	NIPPON PAINT CO	0.005%	88.597%
3635	AT+T INC SR UNSECURED 02/21 4.6	0.005%	88.602%
3636	TATNEFT PAO SPONSORED ADR ADR	0.005%	88.607%
3637	ANGLOVAAL MININ	0.005%	88.612%
3638	SHOWA SHELL SEK	0.005%	88.617%
3639	JIANGXI COPPER	0.005%	88.622%
3640	TESLA INC COMMON STOCK USD.001	0.005%	88.627%
3641	SAMSUNG HEAVY	0.005%	88.632%
3642	WGL HOLDINGS INC COMMON STOCK	0.005%	88.637%
3643	DAITO TRUST CON	0.005%	88.642%
3644	NIPPON ACCOMMOD	0.005%	88.647%
3645	NEW ORIENTAL ED	0.005%	88.653%
3646	NISHI-NIPPON FI	0.005%	88.658%
3647	JD SPORTS FASHI	0.005%	88.663%
3648	CENCOSUD SA	0.005%	88.668%
3649	COMPUTERSHARE L	0.005%	88.673%
3650	TAISHIN FINANCI	0.005%	88.678%
3651	CASIO COMPUTER	0.005%	88.683%
3652	PROGRESS ENERGY	0.005%	88.688%
3653	CRH (DUBLIN)	0.005%	88.693%
3654	CEMEX SA	0.005%	88.698%
3655	MACRONIX INTERN	0.005%	88.703%
3656	S-OIL CORPORATI	0.005%	88.708%
3657	SIXT AG	0.005%	88.713%
3658	LIBERTY HLDGS	0.005%	88.718%
3659	DECHRA PHARMA	0.005%	88.723%
3660	FUCHS PETROLUB	0.005%	88.728%
3661	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	88.734%
3662	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	88.739%
3663	DELTA ELECTRONI	0.005%	88.744%
3664	ELIOR	0.005%	88.749%
3665	MAGELLAN AEROSP	0.005%	88.754%
3666	LIC HOUSING FIN	0.005%	88.759%
3667	STAG INDUSTRIAL INC REIT USD.01	0.005%	88.764%
3668	LENNAR CORP 4.7	0.005%	88.769%
3669	CHARTER HALL GR	0.005%	88.774%
3670	DEUTSCHE PFANDB	0.005%	88.779%
3671	TAIWAN UNION TE	0.005%	88.784%
3672	CAP SA	0.005%	88.789%
3673	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	88.794%
3674	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	88.799%
3675	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.804%
3676	ADMIRAL GROUP	0.005%	88.809%
3677	ZHUZHOU CSR TIM	0.005%	88.814%
3678	KROTON EDUCACIO	0.005%	88.819%
3679	INVINCIBLE INVE	0.005%	88.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3680	CHINA PACIFIC I	0.005%	88.829%
3681	WETHERSPOON (J.	0.005%	88.834%
3682	AEON FINANCIAL	0.005%	88.839%
3683	ERG SPA	0.005%	88.844%
3684	DA OFFICE INV C	0.005%	88.849%
3685	DBS GROUP HLDGS	0.005%	88.854%
3686	UNILEVER NV	0.005%	88.859%
3687	RANGE RESOURCES CORP COMMON STOCK USD.01	0.005%	88.864%
3688	ISS A/S	0.005%	88.869%
3689	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.005%	88.873%
3690	NITORI CO LTD	0.005%	88.878%
3691	GOME ELECTRICAL	0.005%	88.883%
3692	GRAY TELEVISION INC COMMON STOCK	0.005%	88.888%
3693	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.005%	88.893%
3694	MASSMART HOLDIN	0.005%	88.898%
3695	SANOFI ADR ADR	0.005%	88.903%
3696	KUBOTA CORP	0.005%	88.908%
3697	INNOSPEC INC COMMON STOCK USD.01	0.005%	88.913%
3698	SILTRONIC AG	0.005%	88.918%
3699	ABB LTD SPON ADR ADR	0.005%	88.923%
3700	TIMBERCREEK FIN	0.005%	88.928%
3701	SUPER GROUP	0.005%	88.933%
3702	PROSIEBENSAT.1	0.005%	88.938%
3703	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.005%	88.943%
3704	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.948%
3705	SAN IN GODO BAN	0.005%	88.953%
3706	LAM RESEARCH CO	0.005%	88.957%
3707	OMNICELL INC COMMON STOCK USD.001	0.005%	88.962%
3708	INDIVIOR PLC	0.005%	88.967%
3709	MORI HILLS REIT	0.005%	88.972%
3710	MCGRATH RENTCORP COMMON STOCK	0.005%	88.977%
3711	WH SMITH PLC	0.005%	88.982%
3712	DET N O A	0.005%	88.987%
3713	AXIS BANK	0.005%	88.992%
3714	KAJIMA CORP	0.005%	88.997%
3715	NIPPON SUISAN	0.005%	89.002%
3716	HAPAG-LLOYD AG	0.005%	89.006%
3717	SERVICENOW INC COMMON STOCK USD.001	0.005%	89.011%
3718	BOSSARD HOLDING	0.005%	89.016%
3719	DHX MEDIA LTD	0.005%	89.021%
3720	HORIZON NORTH L	0.005%	89.026%
3721	SAVILLS PLC	0.005%	89.031%
3722	KYOWA EXEO CORP	0.005%	89.036%
3723	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	89.041%
3724	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.005%	89.046%
3725	NEWS CORP CLASS B COMMON STOCK	0.005%	89.050%
3726	LATAM AIRLINES GROUP SP ADR ADR	0.005%	89.055%
3727	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	89.060%
3728	VALE SA SP ADR ADR	0.005%	89.065%
3729	AKER ASA	0.005%	89.070%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3730	DON QUIJOTE	0.005%	89.075%
3731	NIPPON LIGHT ME	0.005%	89.080%
3732	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	89.085%
3733	IIDA GROUP HOLD	0.005%	89.089%
3734	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	89.094%
3735	JM AB	0.005%	89.099%
3736	KOREAN AIR LINE	0.005%	89.104%
3737	GENTHERM INC COMMON STOCK	0.005%	89.109%
3738	INSPERITY INC	0.005%	89.114%
3739	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	89.119%
3740	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.123%
3741	TERANGA GOLD CO	0.005%	89.128%
3742	SANTEN PHARM CO	0.005%	89.133%
3743	UBM PLC	0.005%	89.138%
3744	1ST SOURCE CORP COMMON STOCK	0.005%	89.143%
3745	NIPPON SHOKUBAI	0.005%	89.148%
3746	NILFISK HOLDING	0.005%	89.152%
3747	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.157%
3748	ULTRA ELECTRONI	0.005%	89.162%
3749	IYO BANK	0.005%	89.167%
3750	SCIENTIFIC GAME	0.005%	89.172%
3751	SKY CITY	0.005%	89.177%
3752	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.005%	89.182%
3753	AIR NEW ZEALAND	0.005%	89.186%
3754	SINO-AMERICAN S	0.005%	89.191%
3755	INGEVITY CORP COMMON STOCK USD.01	0.005%	89.196%
3756	Denison Mines C	0.005%	89.201%
3757	MABUCHI MOTOR C	0.005%	89.206%
3758	POLARIS INFRAST	0.005%	89.210%
3759	DRAX GROUP PLC	0.005%	89.215%
3760	ACADIA REALTY TRUST REIT USD.001	0.005%	89.220%
3761	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.005%	89.225%
3762	HIROSHIMA BANK	0.005%	89.230%
3763	CHINA AIRLINES	0.005%	89.235%
3764	DIPLOMA (NEW)	0.005%	89.239%
3765	KCC CORP	0.005%	89.244%
3766	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.005%	89.249%
3767	SNAM SPA	0.005%	89.254%
3768	ISRAEL DISCOUNT	0.005%	89.259%
3769	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	89.264%
3770	TAIYO NIPPON SA	0.005%	89.268%
3771	MINMETALS RES	0.005%	89.273%
3772	JD.COM INC ADR ADR USD.00002	0.005%	89.278%
3773	YANGARRA RESOUR	0.005%	89.283%
3774	MAEDA CORP	0.005%	89.288%
3775	HORIBA	0.005%	89.292%
3776	SHANGHAI INDL	0.005%	89.297%
3777	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.302%
3778	GREGGS PLC	0.005%	89.307%
3779	AMCOR LIMITED	0.005%	89.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3780	FRONTIER REIT	0.005%	89.316%
3781	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	89.321%
3782	BIRD CONSTRUCTI	0.005%	89.326%
3783	ACCTON	0.005%	89.331%
3784	REXFORD INDUSTR	0.005%	89.336%
3785	WAREHOUSES DE P	0.005%	89.340%
3786	WASHINGTON REIT REIT USD.01	0.005%	89.345%
3787	INFINERA CORP	0.005%	89.350%
3788	NIPPON KONPO UN	0.005%	89.355%
3789	NIPPON KAYAKU C	0.005%	89.359%
3790	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	89.364%
3791	NTT DOCOMO INC SPON ADR ADR	0.005%	89.369%
3792	NORDEA BANK AB	0.005%	89.374%
3793	ANALOGIC CORP	0.005%	89.379%
3794	CHINA CINDA ASS	0.005%	89.383%
3795	WOORI INVESTMEN	0.005%	89.388%
3796	THIRD POINT REI	0.005%	89.393%
3797	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	89.398%
3798	QUARTERHILL INC	0.005%	89.402%
3799	A.P. MOLLER-MAE	0.005%	89.407%
3800	CORBION NV	0.005%	89.412%
3801	CORE LABORATORI	0.005%	89.417%
3802	EXPONENT INC COMMON STOCK USD.001	0.005%	89.421%
3803	POWER INTEGRATI	0.005%	89.426%
3804	YUEXIU PROPERTY	0.005%	89.431%
3805	AYALA CORP	0.005%	89.436%
3806	AXIATA GROUP	0.005%	89.440%
3807	MAPLETREE INDUS	0.005%	89.445%
3808	USHIO INC	0.005%	89.450%
3809	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.455%
3810	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.459%
3811	TELKOM GROUP LT	0.005%	89.464%
3812	ASTEC INDUSTRIE	0.005%	89.469%
3813	PSEG POWER	0.005%	89.474%
3814	JAPAN EXCHANGE	0.005%	89.478%
3815	ASHMORE GROUP	0.005%	89.483%
3816	SLEEP NUMBER CORP COMMON STOCK USD.01	0.005%	89.488%
3817	MEDICLINIC INTE	0.005%	89.493%
3818	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	89.497%
3819	GLUSKIN SHEFF &	0.005%	89.502%
3820	WORLEYPARSONS	0.005%	89.507%
3821	TOKAI TOKYO SEC	0.005%	89.511%
3822	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.516%
3823	SIXT SE PFD	0.005%	89.521%
3824	FORMOSA PLASTIC	0.005%	89.526%
3825	AEROPORTS DE PA	0.005%	89.530%
3826	NTT DATA	0.005%	89.535%
3827	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	89.540%
3828	FACTSET RESEARC	0.005%	89.544%
3829	CHINA DEVELOPME	0.005%	89.549%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3830	BHP BILLITON LTD SPON ADR ADR	0.005%	89.554%
3831	CONMED CORP COMMON STOCK USD.01	0.005%	89.559%
3832	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	89.563%
3833	BENESSE CORP	0.005%	89.568%
3834	CHIYODA CORP	0.005%	89.573%
3835	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.005%	89.577%
3836	JAPAN LOGISTICS	0.005%	89.582%
3837	SARAS SPA	0.005%	89.587%
3838	TATUNG	0.005%	89.591%
3839	AF AB	0.005%	89.596%
3840	XPERI CORP COMMON STOCK USD.001	0.005%	89.601%
3841	KOREA LIFE INSU	0.005%	89.606%
3842	ALSEA SAB DE CV	0.005%	89.610%
3843	GMS INC COMMON STOCK USD.01	0.005%	89.615%
3844	OSG CORP	0.005%	89.620%
3845	VODACOM GP-PRPT	0.005%	89.624%
3846	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.005%	89.629%
3847	ENDO INTERNATIO	0.005%	89.634%
3848	NUFARM	0.005%	89.638%
3849	CHIPOTLE MEXICA	0.005%	89.643%
3850	QINETIQ GROUP P	0.005%	89.648%
3851	TSINGTAO BREWER	0.005%	89.652%
3852	SHENZHEN INVEST	0.005%	89.657%
3853	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	89.662%
3854	AOYAMA TRADING	0.005%	89.666%
3855	BMW FINANCE NV	0.005%	89.671%
3856	LONDOMETRIC PR	0.005%	89.676%
3857	MODINE MFG CO	0.005%	89.680%
3858	CITIGROUP INC	0.005%	89.685%
3859	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	89.690%
3860	ASHOK LEYLAND	0.005%	89.694%
3861	IMPALA PLATINUM	0.005%	89.699%
3862	CHINA CITIC BK	0.005%	89.704%
3863	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.005%	89.708%
3864	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	89.713%
3865	STANLEY ELECTRI	0.005%	89.717%
3866	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.005%	89.722%
3867	PSP SWISS PROPE	0.005%	89.727%
3868	DAIICHI KOSHO C	0.005%	89.731%
3869	HUA NAN FINANCI	0.005%	89.736%
3870	IROBOT CORP	0.005%	89.741%
3871	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	89.745%
3872	GUANGDONG INVES	0.005%	89.750%
3873	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.005%	89.754%
3874	CTS EVENTIM	0.005%	89.759%
3875	APOLLO TYRES	0.005%	89.764%
3876	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	89.768%
3877	WINBOND ELECTRO	0.005%	89.773%
3878	TORO CO	0.005%	89.777%
3879	CAVIUM INC COMMON STOCK USD.001	0.005%	89.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3880	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.787%
3881	ST GALLER KTBK	0.005%	89.791%
3882	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.005%	89.796%
3883	SCHWEITZER-MAUD	0.005%	89.800%
3884	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	89.805%
3885	ANDRITZ AG	0.005%	89.810%
3886	ST MODWEN PROPS	0.005%	89.814%
3887	NINE ENTERTAINM	0.005%	89.819%
3888	GLORY	0.005%	89.823%
3889	EQUATORIAL ENER	0.005%	89.828%
3890	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.832%
3891	INTERPUMP GROUP	0.005%	89.837%
3892	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	89.842%
3893	VISCOFAN SA	0.005%	89.846%
3894	LUZERNER KTBK	0.005%	89.851%
3895	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	89.855%
3896	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.860%
3897	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.005%	89.864%
3898	AEROVIRONMENT I	0.005%	89.869%
3899	RITE AID CORP	0.005%	89.874%
3900	ANDREW PELLER-A	0.005%	89.878%
3901	TERUMO CORP	0.005%	89.883%
3902	SIHUAN PHARMACE	0.005%	89.887%
3903	PROCTER & GAMBL	0.005%	89.892%
3904	GROUPE FNAC	0.005%	89.896%
3905	KNOWLES CORP COMMON STOCK USD.01	0.005%	89.901%
3906	BREWIN DOLPHIN	0.005%	89.905%
3907	CHUGOKU BANK	0.005%	89.910%
3908	ORION CORP	0.005%	89.914%
3909	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	89.919%
3910	NISOURCE INC	0.005%	89.923%
3911	INDO TAMBANGRAY	0.005%	89.928%
3912	AARHUSKARLSHAMN	0.005%	89.932%
3913	ABAXIS INC COMMON STOCK	0.005%	89.937%
3914	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.942%
3915	HYUNDAI DEVELOP	0.005%	89.946%
3916	INVENTEC CORP	0.005%	89.951%
3917	GPO FIN INBURSA	0.005%	89.955%
3918	CIMPRESS NV	0.005%	89.960%
3919	FLEXIUM INTERCO	0.005%	89.964%
3920	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.969%
3921	CD PROJEKT SA	0.005%	89.973%
3922	AMMB HOLDINGS B	0.005%	89.978%
3923	DFDS A/S	0.005%	89.982%
3924	CRAY INC COMMON STOCK USD.01	0.005%	89.987%
3925	ADVANCED	0.004%	89.991%
3926	PARK NATIONAL CORP COMMON STOCK	0.004%	89.996%
3927	NCC AB-B	0.004%	90.000%
3928	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.004%	90.005%
3929	KYUSHU FINANCIA	0.004%	90.009%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3930	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	90.014%
3931	ACORDA THERAPEU	0.004%	90.018%
3932	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	90.022%
3933	SCHOUW & CO	0.004%	90.027%
3934	JOY CITY PROPER	0.004%	90.031%
3935	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	90.036%
3936	HULIC REIT INC	0.004%	90.040%
3937	MAEDA ROAD CONS	0.004%	90.045%
3938	PINNACLE WEST CAPITAL COMMON STOCK	0.004%	90.049%
3939	PT TAMBANG BATU	0.004%	90.054%
3940	BANK MILLENIUM	0.004%	90.058%
3941	SUEZ ENVIRONMEN	0.004%	90.063%
3942	TATA MOTORS LTD	0.004%	90.067%
3943	MEDIBANK PVT LT	0.004%	90.072%
3944	FLIGHT CENTRE L	0.004%	90.076%
3945	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.081%
3946	TURKIYE VAKIFLA	0.004%	90.085%
3947	FERREXPO PLC	0.004%	90.090%
3948	NIHON M&A CENTE	0.004%	90.094%
3949	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.098%
3950	PETROFAC LTD	0.004%	90.103%
3951	PEOPLE'S INSURA	0.004%	90.107%
3952	AMANO CORPORATI	0.004%	90.112%
3953	COEUR MINING IN	0.004%	90.116%
3954	RAKUTEN INC	0.004%	90.121%
3955	MITSUBISHI MOTO	0.004%	90.125%
3956	INVESTA OFFICE	0.004%	90.130%
3957	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.004%	90.134%
3958	SOFTWARE AG	0.004%	90.138%
3959	ACTUANT CORP A COMMON STOCK USD.2	0.004%	90.143%
3960	UNIVERSAL CORP	0.004%	90.147%
3961	COCA-COLA BOTTL	0.004%	90.152%
3962	KANSAI ELEC POW	0.004%	90.156%
3963	BUREAU VERITAS	0.004%	90.161%
3964	OUTOTEC OYJ	0.004%	90.165%
3965	YIT OYJ	0.004%	90.169%
3966	FIRST BANCORP/NC COMMON STOCK	0.004%	90.174%
3967	STEELCASE INC	0.004%	90.178%
3968	CONZZETA AG	0.004%	90.183%
3969	WIRECARD AG	0.004%	90.187%
3970	ORSTED A/S	0.004%	90.191%
3971	INDUS HOLDING A	0.004%	90.196%
3972	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	90.200%
3973	FUJITSU GENERAL	0.004%	90.205%
3974	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	90.209%
3975	SONAE, S.G.P.S.	0.004%	90.213%
3976	VALORA HOLDING	0.004%	90.218%
3977	BLACKPEARL RESO	0.004%	90.222%
3978	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	90.226%
3979	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	90.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3980	JAPAN EXCELLENT	0.004%	90.235%
3981	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	90.240%
3982	NOS SGPS	0.004%	90.244%
3983	AEDIFICA	0.004%	90.248%
3984	TRIPOD TECHNOLO	0.004%	90.253%
3985	FUJI OIL CO	0.004%	90.257%
3986	PFEIFFER VAC TE	0.004%	90.261%
3987	DURATEX SA	0.004%	90.266%
3988	ICA GRUPPEN AB	0.004%	90.270%
3989	BRIGGS & STRATT	0.004%	90.274%
3990	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	90.279%
3991	YAMAGUCHI FINAN	0.004%	90.283%
3992	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	90.288%
3993	SWEDISH MATCH C	0.004%	90.292%
3994	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	90.296%
3995	mitsui eng&ship	0.004%	90.301%
3996	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.305%
3997	SIAS SPA	0.004%	90.309%
3998	HISCOX LTD	0.004%	90.314%
3999	GENTING MALAYSI	0.004%	90.318%
4000	HITACHI HIGH-TE	0.004%	90.322%
4001	ORKLA ASA	0.004%	90.327%
4002	ENERGIAS DE POR	0.004%	90.331%
4003	OSI SYSTEMS INC	0.004%	90.335%
4004	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	90.340%
4005	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.004%	90.344%
4006	CANWEL BUILDING	0.004%	90.348%
4007	COSAN SA INDUST	0.004%	90.353%
4008	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	90.357%
4009	YAGEO CORP	0.004%	90.361%
4010	INNOVIVA INC COMMON STOCK	0.004%	90.366%
4011	ARCADIS NV	0.004%	90.370%
4012	HUNTING PLC	0.004%	90.374%
4013	MELROSEIndustr	0.004%	90.379%
4014	CASTELLUM AB NE	0.004%	90.383%
4015	IWATANI INTL CO	0.004%	90.387%
4016	ITEQ CORP	0.004%	90.391%
4017	BANCOLOMBIA SA	0.004%	90.396%
4018	SUEDZUCKER AG	0.004%	90.400%
4019	SA DES CEMENTS	0.004%	90.404%
4020	SACYR SA	0.004%	90.409%
4021	INTERRENT REAL	0.004%	90.413%
4022	QANTAS AIRWAYS	0.004%	90.417%
4023	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	90.422%
4024	BONAVISTA ENER	0.004%	90.426%
4025	DOOSAN INFRACOR	0.004%	90.430%
4026	IJM CORP BERHAD	0.004%	90.434%
4027	AAON INC COMMON STOCK USD.004	0.004%	90.439%
4028	NISSAN CHEMICAL	0.004%	90.443%
4029	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4030	SUMITOMO BAKELI	0.004%	90.452%
4031	FUYO GENERAL LE	0.004%	90.456%
4032	JUBILANT LIFE S	0.004%	90.460%
4033	TOKAI RIKA CO	0.004%	90.464%
4034	MULTI COLOR CORP COMMON STOCK	0.004%	90.469%
4035	SHINSEI BANK	0.004%	90.473%
4036	HOME PRODUCT CE	0.004%	90.477%
4037	OKUMA CORP	0.004%	90.481%
4038	MITSUBISHI LOGI	0.004%	90.486%
4039	BADGER METER INC COMMON STOCK USD1.0	0.004%	90.490%
4040	CHICAGO BRIDGE	0.004%	90.494%
4041	GREENTOWN CHINA	0.004%	90.499%
4042	PROMOTORA Y OPE	0.004%	90.503%
4043	SOHO CHINA LTD	0.004%	90.507%
4044	INDUSTRIAS PENO	0.004%	90.511%
4045	MINDTREE LTD	0.004%	90.516%
4046	VIDRALA S.A.	0.004%	90.520%
4047	KING YUAN ELECT	0.004%	90.524%
4048	NIHON PARKERIZI	0.004%	90.528%
4049	EMMI AG	0.004%	90.533%
4050	SCHOLASTIC CORP	0.004%	90.537%
4051	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	90.541%
4052	HEIDELBERGER DR	0.004%	90.545%
4053	NISHIMATSU CONS	0.004%	90.550%
4054	FREEMAN FINANCI	0.004%	90.554%
4055	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.558%
4056	AES CORP COMMON STOCK USD.01	0.004%	90.562%
4057	SYSMEX CORP	0.004%	90.566%
4058	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	90.571%
4059	GRASIM INDUSTRI	0.004%	90.575%
4060	VERBUND AG	0.004%	90.579%
4061	AMC NETWORKS INC A COMMON STOCK	0.004%	90.583%
4062	CALTEX AUSTRALI	0.004%	90.588%
4063	CHANG HWA COMME	0.004%	90.592%
4064	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.596%
4065	NORDEA BANK AB	0.004%	90.600%
4066	TALANX AG	0.004%	90.604%
4067	P/F BAKKAFROST	0.004%	90.609%
4068	DREAM UNLIMIITE	0.004%	90.613%
4069	MBIA INC	0.004%	90.617%
4070	MEGMILK SNOW BR	0.004%	90.621%
4071	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.004%	90.625%
4072	SPORTS DIRECT I	0.004%	90.630%
4073	TOKYU CORP	0.004%	90.634%
4074	AEON REIT INVES	0.004%	90.638%
4075	SPAREBANK 1 SR	0.004%	90.642%
4076	ASSURA PLC	0.004%	90.646%
4077	MEGACABLE HOLDI	0.004%	90.651%
4078	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	90.655%
4079	INVESTEC LIMITE	0.004%	90.659%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4080	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.004%	90.663%
4081	SEVEN BANK LTD.	0.004%	90.667%
4082	LINTEC CORP	0.004%	90.671%
4083	DRILLISCH AG	0.004%	90.676%
4084	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.004%	90.680%
4085	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	90.684%
4086	BCO SANTANDER-C	0.004%	90.688%
4087	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	90.692%
4088	EVERTZ TECHNOLO	0.004%	90.696%
4089	GRAINCORP LTD	0.004%	90.701%
4090	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	90.705%
4091	JUST ENERGY GROUP INC COMMON STOCK	0.004%	90.709%
4092	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	90.713%
4093	FOMENTO ECON ME	0.004%	90.717%
4094	WEST JAPAN RAIL	0.004%	90.721%
4095	CHUBU ELEC POWE	0.004%	90.725%
4096	K-REIT ASIA	0.004%	90.730%
4097	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	90.734%
4098	MATERION CORP COMMON STOCK	0.004%	90.738%
4099	MANDO CORPORATI	0.004%	90.742%
4100	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	90.746%
4101	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.750%
4102	TREX COMPANY INC COMMON STOCK USD.01	0.004%	90.754%
4103	OAO ROSNEFT OIL	0.004%	90.758%
4104	KOREA ZINC	0.004%	90.763%
4105	HITACHI CHEMICA	0.004%	90.767%
4106	FISSION URANIUM	0.004%	90.771%
4107	ALUMINIUM CORP	0.004%	90.775%
4108	KONAMI CO	0.004%	90.779%
4109	WACKER CONSTRUC	0.004%	90.783%
4110	SUN TV NETWORK	0.004%	90.787%
4111	KROGER CO SR UNSECURED 01/21 3.3	0.004%	90.791%
4112	MALIBU BOATS INC A COMMON STOCK USD.01	0.004%	90.796%
4113	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	90.800%
4114	GAIL INDIA LTD	0.004%	90.804%
4115	NOMURA RESEARCH	0.004%	90.808%
4116	BOINGO WIRELESS INC COMMON STOCK	0.004%	90.812%
4117	YAMATAKE CORP Y	0.004%	90.816%
4118	ITV PLC	0.004%	90.820%
4119	DAIO PAPER CORP	0.004%	90.824%
4120	AZIMUT HOLDOING	0.004%	90.828%
4121	CAPCOM CO	0.004%	90.832%
4122	KAP IND HLDG LT	0.004%	90.837%
4123	ASIANA AIRLINES	0.004%	90.841%
4124	AWA BANK	0.004%	90.845%
4125	AECI	0.004%	90.849%
4126	JINDAL STEEL &	0.004%	90.853%
4127	CHINA EVERBRIGH	0.004%	90.857%
4128	GUARDIAN CAP GR	0.004%	90.861%
4129	HEICO CORP	0.004%	90.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4130	MALAYSIA AIRPOR	0.004%	90.869%
4131	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	90.873%
4132	KLOECKNER & CO	0.004%	90.877%
4133	BIG YELLOW GROU	0.004%	90.881%
4134	COMFORTDELGRO C	0.004%	90.885%
4135	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	90.890%
4136	SMILES FIDELIDA	0.004%	90.894%
4137	CARDTRONICS PLC	0.004%	90.898%
4138	LHC GROUP INC COMMON STOCK USD.01	0.004%	90.902%
4139	VIRGIN MONEY HL	0.004%	90.906%
4140	HAZAMA CORP(NEW	0.004%	90.910%
4141	ALAMO GROUP INC	0.004%	90.914%
4142	TERRENO REALTY CORP REIT USD.01	0.004%	90.918%
4143	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.004%	90.922%
4144	STATE BK OF IND	0.004%	90.926%
4145	GRAND PACIF PET	0.004%	90.930%
4146	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.934%
4147	CBIZ INC COMMON STOCK USD.01	0.004%	90.938%
4148	MONCLER SPA	0.004%	90.942%
4149	HENKEL KGAA-BEA	0.004%	90.946%
4150	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.950%
4151	ONE GAS INC COMMON STOCK	0.004%	90.954%
4152	BOBST GROUP AG	0.004%	90.958%
4153	BANK NEGARA IND	0.004%	90.963%
4154	SHIONOGI & CO	0.004%	90.967%
4155	KRUNGTHAI CARD	0.004%	90.971%
4156	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	90.975%
4157	PGT INC	0.004%	90.979%
4158	SANKYO CO LTD	0.004%	90.983%
4159	SHIGA BANK	0.004%	90.987%
4160	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	90.991%
4161	SOCIETE TELEVIS	0.004%	90.995%
4162	KYORITSU MAINT	0.004%	90.999%
4163	PENNON GROUP	0.004%	91.003%
4164	AICA KOGYO CO	0.004%	91.007%
4165	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	91.011%
4166	RESILIENT REIT	0.004%	91.015%
4167	STROER OUT-OF-H	0.004%	91.019%
4168	WORKSPACE GROUP	0.004%	91.023%
4169	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.027%
4170	DAISHI BANK	0.004%	91.031%
4171	WIENER STAEDTIS	0.004%	91.035%
4172	SING AIRP TRM S	0.004%	91.039%
4173	WEATHERFORD INT	0.004%	91.043%
4174	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	91.047%
4175	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.004%	91.051%
4176	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.055%
4177	TREND MICRO INC	0.004%	91.059%
4178	EVA AIRWAYS	0.004%	91.063%
4179	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	91.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4180	CARSALES.COM LT	0.004%	91.071%
4181	MAPLETREE LOGIS	0.004%	91.075%
4182	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	91.079%
4183	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	91.083%
4184	OKASAN SECURITI	0.004%	91.087%
4185	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	91.091%
4186	GASLOG LTD	0.004%	91.095%
4187	VIAD CORP	0.004%	91.099%
4188	SINOPEC ENGINEE	0.004%	91.103%
4189	BANG & OLUFSEN	0.004%	91.107%
4190	TAURON POLSKA E	0.004%	91.111%
4191	POTLATCHDELTIC CORP REIT USD1.0	0.004%	91.115%
4192	GUNMA BANK	0.004%	91.119%
4193	MACQUARIE ATLAS	0.004%	91.122%
4194	HSBC USA INC SR UNSECURED 08/20 2.75	0.004%	91.126%
4195	SLIGRO FOOD GRO	0.004%	91.130%
4196	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	91.134%
4197	MORI TRUST SOGO	0.004%	91.138%
4198	NIPPON HODO CO	0.004%	91.142%
4199	ALMACENES EXITO	0.004%	91.146%
4200	ELECTRONICS	0.004%	91.150%
4201	DNB NOR ASA	0.004%	91.154%
4202	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.158%
4203	BJ S RESTAURANTS INC COMMON STOCK	0.004%	91.162%
4204	BQE CANT VAUDOI	0.004%	91.166%
4205	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.170%
4206	TENAGA NASIONL	0.004%	91.174%
4207	NAGOYA RAILROAD	0.004%	91.178%
4208	PETKIM	0.004%	91.182%
4209	OSAKA GAS CO	0.004%	91.186%
4210	FIRST NATIONAL	0.004%	91.190%
4211	SAN MIGUEL CORP	0.004%	91.194%
4212	SHIP HEALTHCARE	0.004%	91.198%
4213	AUTONEUM HOLDIN	0.004%	91.202%
4214	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.205%
4215	MRV ENGENHARIA	0.004%	91.209%
4216	CANNAE HOLDINGS INC COMMON STOCK	0.004%	91.213%
4217	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.217%
4218	BLACKBAUD INC	0.004%	91.221%
4219	KELLY SERVICES	0.004%	91.225%
4220	KUEHNE & NAGEL	0.004%	91.229%
4221	ITAU UNIBANCO H	0.004%	91.233%
4222	AGREE REALTY CORP REIT USD.0001	0.004%	91.237%
4223	KFORCE INC COMMON STOCK USD.01	0.004%	91.241%
4224	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	91.245%
4225	VIRTUSA CORP COMMON STOCK USD.01	0.004%	91.249%
4226	FP CORP	0.004%	91.253%
4227	SHIMACHU CO	0.004%	91.256%
4228	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	91.260%
4229	CHINA AOYUAN PR	0.004%	91.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4230	MGP INGREDIENTS INC COMMON STOCK	0.004%	91.268%
4231	WONIK IPS CO LT	0.004%	91.272%
4232	FORTUNE REIT	0.004%	91.276%
4233	WPT INDUSTRIAL	0.004%	91.280%
4234	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	91.284%
4235	MITSUBISHI TANA	0.004%	91.288%
4236	D'IETEREN TRADI	0.004%	91.292%
4237	MELCO INTERNATI	0.004%	91.296%
4238	ASSECO POLAND S	0.004%	91.299%
4239	DEWAN HOUSING F	0.004%	91.303%
4240	TOKYU REIT INC	0.004%	91.307%
4241	OM ASSET MANAGE	0.004%	91.311%
4242	HALFORDS GROUP	0.004%	91.315%
4243	AVICHINA INDUST	0.004%	91.319%
4244	EPLUS INC	0.004%	91.323%
4245	GENUS PLC	0.004%	91.327%
4246	RATIONAL	0.004%	91.331%
4247	NACHI-FUJIKOSHI	0.004%	91.334%
4248	BOLSAS Y MERCAD	0.004%	91.338%
4249	SIEGFRIED HOLDI	0.004%	91.342%
4250	MAPLETREE GREAT	0.004%	91.346%
4251	MERLIN ENTERTAI	0.004%	91.350%
4252	TAIWAN HON CHUA	0.004%	91.354%
4253	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.358%
4254	KING'S TOWN BAN	0.004%	91.362%
4255	LANCASHIRE HLDG	0.004%	91.365%
4256	SUNTORY BEVERAG	0.004%	91.369%
4257	SIG	0.004%	91.373%
4258	EDION CORP	0.004%	91.377%
4259	KT & G	0.004%	91.381%
4260	H.I.S.CO	0.004%	91.385%
4261	AIN PHARMACIEZ	0.004%	91.389%
4262	ARROW ELECTRONI	0.004%	91.392%
4263	VTB BANK(JSC)	0.004%	91.396%
4264	CARGOJET INC.	0.004%	91.400%
4265	MORGAN ADVANCE	0.004%	91.404%
4266	CHUGOKU ELEC PO	0.004%	91.408%
4267	ALIOR BANK SA	0.004%	91.412%
4268	FAIRFAX MEDIA L	0.004%	91.415%
4269	ROUND ONE CORP	0.004%	91.419%
4270	SHRIRAM TRANSP	0.004%	91.423%
4271	CAPELLA EDUCATI	0.004%	91.427%
4272	AIRPORTS OF THA	0.004%	91.431%
4273	CROWN LTD.	0.004%	91.435%
4274	JAPAN LIFELINE	0.004%	91.438%
4275	ECONOCOM GROUP	0.004%	91.442%
4276	OCI	0.004%	91.446%
4277	CCR SA	0.004%	91.450%
4278	AVISTA CORP	0.004%	91.454%
4279	TPG TELECOM	0.004%	91.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4280	HYUNDAI DS,NEW	0.004%	91.461%
4281	IPSOS	0.004%	91.465%
4282	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.004%	91.469%
4283	U-BLOX AG	0.004%	91.473%
4284	SURUGA BANK	0.004%	91.477%
4285	ST JOE CO/THE COMMON STOCK	0.004%	91.480%
4286	TSUBAKIMOTO CHA	0.004%	91.484%
4287	LUK FOOK HOLDIN	0.004%	91.488%
4288	RAMBUS INC	0.004%	91.492%
4289	HEALTH EQUITY INC COMMON STOCK USD.0001	0.004%	91.496%
4290	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.499%
4291	FULLSHARE HOLDI	0.004%	91.503%
4292	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.507%
4293	TRIGANO	0.004%	91.511%
4294	BALKRISHNA INDS	0.004%	91.515%
4295	EMPRESAS COPEC	0.004%	91.518%
4296	WACOAL CORP	0.004%	91.522%
4297	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	91.526%
4298	QTS REALTY TRUST INC CL A REIT USD.01	0.004%	91.530%
4299	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	91.534%
4300	CVR ENERGY INC	0.004%	91.537%
4301	BRITVIC	0.004%	91.541%
4302	EXELIXIS INC	0.004%	91.545%
4303	CHINA LIFE INS	0.004%	91.549%
4304	XINYI SOLAR HOL	0.004%	91.553%
4305	ARVIND LTD	0.004%	91.556%
4306	KEYYO BANK	0.004%	91.560%
4307	ROLLINS INC	0.004%	91.564%
4308	ALLEGION PLC	0.004%	91.568%
4309	BHP BILLITON FI	0.004%	91.572%
4310	TOYOTA BOSHOKU	0.004%	91.575%
4311	SIAM COMMERCIAL	0.004%	91.579%
4312	SINOTRANS LIMIT	0.004%	91.583%
4313	LEGEND HOLDINGS	0.004%	91.587%
4314	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	91.590%
4315	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.594%
4316	GREAT EAGLE HLD	0.004%	91.598%
4317	REALTEK SEMICON	0.004%	91.602%
4318	FLETCHER BUILDI	0.004%	91.605%
4319	BANK DANAMON PT	0.004%	91.609%
4320	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	91.613%
4321	KUREHA CHEM IND	0.004%	91.617%
4322	CREW ENERGY INC	0.004%	91.621%
4323	TOTVS SA	0.004%	91.624%
4324	UNI-CHARM CORP	0.004%	91.628%
4325	EBRO FOODS SA	0.004%	91.632%
4326	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	91.636%
4327	SANDS CHINA LTD	0.004%	91.639%
4328	NEXON CO LTD	0.004%	91.643%
4329	ATEA ASA	0.004%	91.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4330	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.004%	91.651%
4331	SYNTEL INC COMMON STOCK	0.004%	91.654%
4332	MACK CALI REALTY CORP REIT USD.01	0.004%	91.658%
4333	KOMERI CO	0.004%	91.662%
4334	LCY CHEMICAL CO	0.004%	91.666%
4335	MYTILINEOS	0.004%	91.669%
4336	INDUSTRIAL & IN	0.004%	91.673%
4337	TSOGO SUN HOLDI	0.004%	91.677%
4338	KLONDEX MINES L	0.004%	91.680%
4339	EVRAZ PLC	0.004%	91.684%
4340	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	91.688%
4341	WOONGJIN COWAY	0.004%	91.692%
4342	NICHIAS CORP	0.004%	91.695%
4343	BELMOND LTD	0.004%	91.699%
4344	HITACHI TRNSPT	0.004%	91.703%
4345	NIHON UNISYS	0.004%	91.707%
4346	KOREAN REINSURA	0.004%	91.710%
4347	TSUMURA & CO	0.004%	91.714%
4348	BIOCON	0.004%	91.718%
4349	PREMIER INVESTM	0.004%	91.721%
4350	NOW INC COMMON STOCK USD.01	0.004%	91.725%
4351	CATHAY PACIFIC	0.004%	91.729%
4352	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	91.733%
4353	EREGLI DEMIR CE	0.004%	91.736%
4354	HEALTH AND HAPP	0.004%	91.740%
4355	SPIRE INC COMMON STOCK USD1.0	0.004%	91.744%
4356	BHARAT HEAVY EL	0.004%	91.747%
4357	YAMADA DENKI CO	0.004%	91.751%
4358	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.755%
4359	HYAKUGO BANK(10	0.004%	91.759%
4360	TONGAAT-HULETT	0.004%	91.762%
4361	DISTRIBUIDORA I	0.004%	91.766%
4362	ONWARD KASHIYAM	0.004%	91.770%
4363	BARITO PAC TBK	0.004%	91.773%
4364	LG INNOTEK CO	0.004%	91.777%
4365	CHAROEN PKPD-FG	0.004%	91.781%
4366	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	91.784%
4367	FUJI SEAL INC	0.004%	91.788%
4368	RECORDATI SPA	0.004%	91.792%
4369	CHESAPEAKE LODG	0.004%	91.796%
4370	LION CORP	0.004%	91.799%
4371	SODEXHO ALLIANC	0.004%	91.803%
4372	SEMPRA ENERGY	0.004%	91.807%
4373	COFACE SA	0.004%	91.810%
4374	OLYMPUS OPTICAL	0.004%	91.814%
4375	YUZHOU PROPERTI	0.004%	91.818%
4376	TUPRAS-TURKIYE	0.004%	91.821%
4377	BAJAJ FINANCE L	0.004%	91.825%
4378	CITY DEVELOPMEN	0.004%	91.829%
4379	AUSNET SERVICES	0.004%	91.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4380	ELECTA AB B SHS	0.004%	91.836%
4381	GALLIFORD TRY P	0.004%	91.840%
4382	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	91.843%
4383	TOPRE CORPORATI	0.004%	91.847%
4384	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.851%
4385	LASERTEC CORP	0.004%	91.854%
4386	CFE	0.004%	91.858%
4387	AMUNDI SA	0.004%	91.862%
4388	ALLIANCE FINANC	0.004%	91.865%
4389	GREENCORE GROUP	0.004%	91.869%
4390	INDIA INFOLINE	0.004%	91.873%
4391	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	91.876%
4392	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	91.880%
4393	PIONEER FOODS L	0.004%	91.884%
4394	GAMUDA BERHAD	0.004%	91.887%
4395	FAR EASTONE TEL	0.004%	91.891%
4396	SCRIPPS NETWORK	0.004%	91.895%
4397	SEKISUI HOUSE R	0.004%	91.898%
4398	ANIMA HOLDING S	0.004%	91.902%
4399	SUPERGROUP PLC	0.004%	91.906%
4400	IMPLENIA AG	0.004%	91.909%
4401	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.913%
4402	CHINA REINSURAN	0.004%	91.917%
4403	YAMATO KOGYO CO	0.004%	91.920%
4404	ITAU CORPBANCA	0.004%	91.924%
4405	ASAHI INTECC CO	0.004%	91.927%
4406	TRUE CORP PCL	0.004%	91.931%
4407	IPSEN	0.004%	91.935%
4408	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	91.938%
4409	BECHTLE AG	0.004%	91.942%
4410	MERCK & CO INC	0.004%	91.946%
4411	WERELDHAVE NV	0.004%	91.949%
4412	STORNOWAY DIAMO	0.004%	91.953%
4413	LTC PROPERTIES	0.004%	91.957%
4414	COLOPLAST AS	0.004%	91.960%
4415	BOMBARDIER INC	0.004%	91.964%
4416	RELIANCE INDS-S	0.004%	91.967%
4417	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.971%
4418	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.975%
4419	EFG INTERNATION	0.004%	91.978%
4420	ALFRESA HOLDING	0.004%	91.982%
4421	AZZ INC COMMON STOCK USD1.0	0.004%	91.986%
4422	HOCHTIEF AG	0.004%	91.989%
4423	KNOLL INC COMMON STOCK USD.01	0.004%	91.993%
4424	ENTERPRISE INNS	0.004%	91.996%
4425	SINOPEC SHANGHA	0.004%	92.000%
4426	AKORN INC COMMON STOCK	0.004%	92.004%
4427	CHINA EVERBRIGH	0.004%	92.007%
4428	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	92.011%
4429	ENEL CHILE SA ADR ADR	0.004%	92.014%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4430	FCC CO LTD	0.004%	92.018%
4431	ULTRAPAR PARTIC	0.004%	92.022%
4432	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	92.025%
4433	SIAM CEMENT PCL	0.004%	92.029%
4434	LARGAN PRECISIO	0.004%	92.032%
4435	AIRTAC INTERNAT	0.004%	92.036%
4436	HANWA CO	0.004%	92.040%
4437	NIPPON SEIKI CO	0.004%	92.043%
4438	HOKKOKU BANK	0.004%	92.047%
4439	FABRINET	0.004%	92.050%
4440	MIZRAHI TEFAHOT	0.004%	92.054%
4441	CANON MARKETING	0.004%	92.058%
4442	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	92.061%
4443	RELO HOLDINGS I	0.004%	92.065%
4444	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	92.068%
4445	TPK HOLDINGS CO	0.004%	92.072%
4446	FORTINET INC	0.004%	92.075%
4447	NEOPOST	0.004%	92.079%
4448	UNIMICRON TECHN	0.004%	92.082%
4449	RIB SOFTWARE AG	0.004%	92.086%
4450	CKD CORP	0.004%	92.090%
4451	SHOPPING CENTRE	0.004%	92.093%
4452	UNIPRES CORP.	0.004%	92.097%
4453	Z ENERGY LTD	0.004%	92.100%
4454	CHINA AGRI-INDU	0.004%	92.104%
4455	FRUTAROM	0.004%	92.107%
4456	LONG CHEN PAPER	0.004%	92.111%
4457	KOENIG & BAUER	0.004%	92.114%
4458	SCHNITZER STEEL	0.004%	92.118%
4459	SSY GROUP LTD	0.004%	92.122%
4460	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	92.125%
4461	ASM PACIFIC TEC	0.004%	92.129%
4462	TOWER SEMICONDU	0.004%	92.132%
4463	FINNAIR	0.004%	92.136%
4464	CAPITAL & COUNT	0.004%	92.139%
4465	KINTETSU CORP	0.004%	92.143%
4466	RICHTER GEDEON	0.004%	92.146%
4467	NORTH PACIFIC B	0.004%	92.150%
4468	FUFENG GROUP LT	0.004%	92.153%
4469	INTERCONTINENTAL HOTELS ADR ADR	0.004%	92.157%
4470	UNDER ARMOUR IN	0.004%	92.160%
4471	GEA GROUP AG	0.004%	92.164%
4472	EDELWEISS FIN S	0.004%	92.167%
4473	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	92.171%
4474	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	92.175%
4475	K WAH INTL HLDG	0.004%	92.178%
4476	KUMAGAI GUMI CO	0.004%	92.182%
4477	AIRASIA BHD	0.004%	92.185%
4478	WIN SEMICONDUCT	0.004%	92.189%
4479	KOREA KUMHO PET	0.004%	92.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4480	AMERISAFE INC COMMON STOCK USD.01	0.004%	92.196%
4481	MIXI INC	0.004%	92.199%
4482	AVANGRID INC COMMON STOCK USD.01	0.004%	92.203%
4483	SHUI ON LAND LT	0.004%	92.206%
4484	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	92.210%
4485	RYOHIN KEIKAKU	0.004%	92.213%
4486	CERVED INFORMAT	0.004%	92.217%
4487	CHASE CORP COMMON STOCK USD.1	0.004%	92.220%
4488	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	92.224%
4489	BREMBO SPA	0.004%	92.227%
4490	ALM. BRAND	0.003%	92.231%
4491	GLATFELTER(PH)C	0.003%	92.234%
4492	MARSHALLS PLC	0.003%	92.238%
4493	UNIT CORP	0.003%	92.241%
4494	CHINA SYNTH RUB	0.003%	92.245%
4495	HAW PAR CORP LT	0.003%	92.248%
4496	SAMSUNG FINE CH	0.003%	92.252%
4497	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	92.255%
4498	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	92.259%
4499	PAZ OIL CO LTD	0.003%	92.262%
4500	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	92.266%
4501	L&T FINANCE HOL	0.003%	92.269%
4502	C & C GROUP PLC	0.003%	92.272%
4503	APA GROUP	0.003%	92.276%
4504	HOSHINO RESORTS	0.003%	92.279%
4505	TADANO	0.003%	92.283%
4506	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.286%
4507	KAYABA INDUSTRY	0.003%	92.290%
4508	HEIWA CORP	0.003%	92.293%
4509	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	92.297%
4510	COMSYS HOLDINGS	0.003%	92.300%
4511	INTERTAIN GROUP	0.003%	92.304%
4512	VALOR CO LTD	0.003%	92.307%
4513	TF ADNUBUSTRADO	0.003%	92.311%
4514	OWENS + MINOR INC COMMON STOCK USD2.0	0.003%	92.314%
4515	EURONAV SA	0.003%	92.318%
4516	ENEA SA	0.003%	92.321%
4517	NORTHAM PLATINU	0.003%	92.324%
4518	CHINA ZHONGWANG	0.003%	92.328%
4519	BCO CREDITO INV	0.003%	92.331%
4520	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	92.335%
4521	DIALOG SEMICOND	0.003%	92.338%
4522	CHINA OILFIELD	0.003%	92.342%
4523	KIYO BANK	0.003%	92.345%
4524	TABCORP HLDGS L	0.003%	92.349%
4525	AUROBINDO PHARM	0.003%	92.352%
4526	DERICHEBOURG	0.003%	92.355%
4527	AGFA GEVAERT NV	0.003%	92.359%
4528	CIE AUTOMOTIVE	0.003%	92.362%
4529	TOHOKU ELEC POW	0.003%	92.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4530	TELENET GROUP H	0.003%	92.369%
4531	UTD STATES CELL	0.003%	92.373%
4532	B2W-CIA GLOBAL	0.003%	92.376%
4533	CORONATION FUND	0.003%	92.379%
4534	MORINAGA & CO	0.003%	92.383%
4535	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	92.386%
4536	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	92.390%
4537	DREAM INDUSTRIA	0.003%	92.393%
4538	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	92.397%
4539	QUALYS INC COMMON STOCK USD.001	0.003%	92.400%
4540	TECAN AG	0.003%	92.403%
4541	ITC LTD	0.003%	92.407%
4542	POLY HONG KONG	0.003%	92.410%
4543	FERROTEC CORP	0.003%	92.414%
4544	TAIWAN PAIHO	0.003%	92.417%
4545	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	92.421%
4546	ASTRONICS CORP COMMON STOCK USD.01	0.003%	92.424%
4547	ASSORE	0.003%	92.427%
4548	HARGREAVES LANS	0.003%	92.431%
4549	TRUEBLUE INC COMMON STOCK	0.003%	92.434%
4550	JAPAN RENTAL HO	0.003%	92.438%
4551	ADTRAN INC	0.003%	92.441%
4552	TOMTOM NV	0.003%	92.444%
4553	PICK'N PAY STOR	0.003%	92.448%
4554	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.003%	92.451%
4555	SEABRIDGE GOLD INC COMMON STOCK	0.003%	92.455%
4556	SOHGO SECURITY	0.003%	92.458%
4557	ASTRAL FOODS	0.003%	92.461%
4558	OGAKI KYORITSU	0.003%	92.465%
4559	CITIC SECURITIE	0.003%	92.468%
4560	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	92.472%
4561	REGIS RESOURCES	0.003%	92.475%
4562	Rocky Mountain	0.003%	92.478%
4563	REUNERT	0.003%	92.482%
4564	KARDEMIR KARABU	0.003%	92.485%
4565	ANDERSONS INC/THE COMMON STOCK	0.003%	92.489%
4566	JG SUMMIT HLDGS	0.003%	92.492%
4567	MISUMI CORPORAT	0.003%	92.495%
4568	AVEVA GROUP PLC	0.003%	92.499%
4569	MOVADO GROUP INC COMMON STOCK USD.01	0.003%	92.502%
4570	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	92.505%
4571	KENEDIX RETAIL	0.003%	92.509%
4572	BANCA IFIS	0.003%	92.512%
4573	NIPPON ELEC GLA	0.003%	92.516%
4574	VESUVIUS PLC	0.003%	92.519%
4575	SYNNEX TECH INT	0.003%	92.522%
4576	MEDIFAST INC COMMON STOCK USD.001	0.003%	92.526%
4577	HINDUSTAN PETRO	0.003%	92.529%
4578	GIANT MFG CO	0.003%	92.532%
4579	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	92.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4580	ARCA CONTINEN	0.003%	92.539%
4581	NIKON CORP	0.003%	92.542%
4582	TOKYO SEIMITSU	0.003%	92.546%
4583	HEALTHCARE SERV	0.003%	92.549%
4584	WT MICROELECTRO	0.003%	92.553%
4585	TURK SISE VE CA	0.003%	92.556%
4586	MANAPPURAM FINA	0.003%	92.559%
4587	STOREBRAND ASA	0.003%	92.563%
4588	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	92.566%
4589	ADVANCED INFO S	0.003%	92.569%
4590	SELECT INCOME REIT REIT USD.01	0.003%	92.573%
4591	DIASORIN SPA EU	0.003%	92.576%
4592	DAILY MAIL&GEN	0.003%	92.579%
4593	ANSELL LTD	0.003%	92.583%
4594	SCHWEITER TECH	0.003%	92.586%
4595	SINOTRUK HONG K	0.003%	92.589%
4596	SANFIRE RESOURC	0.003%	92.593%
4597	PRESIDENT CHAIN	0.003%	92.596%
4598	PPC LTD	0.003%	92.599%
4599	INOGEN INC COMMON STOCK USD.001	0.003%	92.603%
4600	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	92.606%
4601	MERCIALYS	0.003%	92.609%
4602	GLOBAL NET LEASE INC REIT USD.01	0.003%	92.613%
4603	DAOU TECHNOLOGY	0.003%	92.616%
4604	KEMET CORP	0.003%	92.619%
4605	BIC CAMERA INC.	0.003%	92.623%
4606	ALIBABA PICTURE	0.003%	92.626%
4607	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	92.629%
4608	DONGYUE GROUP	0.003%	92.633%
4609	LADBROKES PLC	0.003%	92.636%
4610	BPOST SA	0.003%	92.639%
4611	OSISKO MINING I	0.003%	92.643%
4612	KANDENKO CO	0.003%	92.646%
4613	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	92.649%
4614	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	92.652%
4615	EXTERRAN CORP COMMON STOCK USD.01	0.003%	92.656%
4616	KANEMATSU CORP	0.003%	92.659%
4617	MAHINDRA &MAHIN	0.003%	92.662%
4618	MITCHELLS & BUT	0.003%	92.666%
4619	ASCOM HOLDING A	0.003%	92.669%
4620	MELEXIS	0.003%	92.672%
4621	COSMAX INC	0.003%	92.676%
4622	PNM RESOURCES I	0.003%	92.679%
4623	DENA CO LTD	0.003%	92.682%
4624	CNP ASSURANCES	0.003%	92.685%
4625	SANYO DENKI CO	0.003%	92.689%
4626	MRF LTD	0.003%	92.692%
4627	KADANT INC COMMON STOCK USD.01	0.003%	92.695%
4628	CHINA RESOURCES	0.003%	92.699%
4629	BERKSHIRE HAT E	0.003%	92.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4630	SUMMERSET GROUP	0.003%	92.705%
4631	BRAIT SA	0.003%	92.708%
4632	BARCO(NEW)	0.003%	92.712%
4633	TURKIYE HALK	0.003%	92.715%
4634	M3 INC	0.003%	92.718%
4635	HTC CORP COMMON	0.003%	92.722%
4636	EICHER MOTORS	0.003%	92.725%
4637	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	92.728%
4638	TENNANT CO	0.003%	92.731%
4639	CORE-MARK HLDG	0.003%	92.735%
4640	C.P. ALL PCL-FG	0.003%	92.738%
4641	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	92.741%
4642	SAFESTORE HOLDI	0.003%	92.745%
4643	KRONES AG	0.003%	92.748%
4644	PANALPINA WELT	0.003%	92.751%
4645	SAMSUNG C&T COR	0.003%	92.754%
4646	ORANGE SPON ADR ADR	0.003%	92.758%
4647	PRIMAX ELECTRON	0.003%	92.761%
4648	ANSALDO STS SPA	0.003%	92.764%
4649	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	92.767%
4650	FIRST INTER BK	0.003%	92.771%
4651	ODAKYU ELEC RLW	0.003%	92.774%
4652	PACIFIC GAS & E	0.003%	92.777%
4653	HEALTHSCOPE LTD	0.003%	92.780%
4654	JB HI-FI	0.003%	92.784%
4655	STRATASYS LTD	0.003%	92.787%
4656	DEAN FOODS CO COMMON STOCK USD.01	0.003%	92.790%
4657	MEIKO ELECTRONI	0.003%	92.794%
4658	JUBLIANT FOODWO	0.003%	92.797%
4659	CEAT LTD	0.003%	92.800%
4660	MUSASHINO BANK	0.003%	92.803%
4661	TELECOM ITALIA	0.003%	92.807%
4662	CHINA GEN PLAST	0.003%	92.810%
4663	PARADE TECHNOLO	0.003%	92.813%
4664	CANCOM SE	0.003%	92.816%
4665	HANNSTAR DISPLA	0.003%	92.820%
4666	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	92.823%
4667	HIGH LINER FOOD	0.003%	92.826%
4668	BRICKWORKS	0.003%	92.829%
4669	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	92.833%
4670	EL PASO ELECTRIC CO COMMON STOCK	0.003%	92.836%
4671	LEROY SEAFOOD G	0.003%	92.839%
4672	HIKMA PHARMACEU	0.003%	92.842%
4673	US CONCRETE INC COMMON STOCK USD.001	0.003%	92.846%
4674	NIB HOLDINGS LT	0.003%	92.849%
4675	ABC-MART INC	0.003%	92.852%
4676	NORTHGATE	0.003%	92.855%
4677	SIMPLO TECHNOLO	0.003%	92.858%
4678	HILL & SMITH HL	0.003%	92.862%
4679	DULUXGROUP LTD	0.003%	92.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4680	HOMESTREET INC COMMON STOCK	0.003%	92.868%
4681	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	92.871%
4682	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	92.875%
4683	PIGEON CORP	0.003%	92.878%
4684	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	92.881%
4685	REPLIGEN CORP COMMON STOCK USD.01	0.003%	92.884%
4686	POWER FINANCE C	0.003%	92.888%
4687	DAETWYLER HOLDI	0.003%	92.891%
4688	ESCORTS LTD	0.003%	92.894%
4689	SHANGHAI PHARMA	0.003%	92.897%
4690	SCRIPPS(EW)CO(N	0.003%	92.900%
4691	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	92.904%
4692	TOYOTA INDUSTRI	0.003%	92.907%
4693	TOYO INK MFG CO	0.003%	92.910%
4694	BALFOUR BEATTY	0.003%	92.913%
4695	BAJAJ AUTO	0.003%	92.917%
4696	GIMV NV	0.003%	92.920%
4697	CIPUTRA DEVELOP	0.003%	92.923%
4698	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	92.926%
4699	NCC LTD/INDIA	0.003%	92.929%
4700	INTERCONTINENTA	0.003%	92.933%
4701	Meritz Fire & M	0.003%	92.936%
4702	DAH SING FINANC	0.003%	92.939%
4703	ILIAD	0.003%	92.942%
4704	IREN SPA	0.003%	92.945%
4705	BEFIMMO SCA	0.003%	92.949%
4706	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	92.952%
4707	WEIS MARKETS IN	0.003%	92.955%
4708	TOKAI HOLDINGS	0.003%	92.958%
4709	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	92.961%
4710	BRASKEM SA	0.003%	92.965%
4711	OBARA CORP	0.003%	92.968%
4712	CGN POWER CO LT	0.003%	92.971%
4713	NIPPON STEEL	0.003%	92.974%
4714	GMP CAPITAL COR	0.003%	92.977%
4715	NAGASE & CO	0.003%	92.981%
4716	JAMES RIVER GRO	0.003%	92.984%
4717	WEIR GROUP	0.003%	92.987%
4718	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	92.990%
4719	RINGKJOEBING LA	0.003%	92.993%
4720	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	92.997%
4721	RAMSAY HEALTH C	0.003%	93.000%
4722	CHINASOFT INTER	0.003%	93.003%
4723	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.006%
4724	ENCE ENERGIA	0.003%	93.009%
4725	SUMITOMO MITSUI	0.003%	93.012%
4726	HAITONG SECURIT	0.003%	93.016%
4727	MAKALOT INDUSTR	0.003%	93.019%
4728	MEIJI HOLDINGS	0.003%	93.022%
4729	INVERSIONES AGU	0.003%	93.025%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4730	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.028%
4731	HINDUSTAN LEVER	0.003%	93.031%
4732	LAKELAND BANCORP INC COMMON STOCK	0.003%	93.035%
4733	FINCANTIERI SPA	0.003%	93.038%
4734	ACADIAN TIMBER	0.003%	93.041%
4735	BEIERSDORF AG	0.003%	93.044%
4736	TOMRA SYSTEMS A	0.003%	93.047%
4737	RATOS AB-B SHS	0.003%	93.050%
4738	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.054%
4739	STARTS CORP INC	0.003%	93.057%
4740	OKINAWA BANK	0.003%	93.060%
4741	CALIFORNIA WATE	0.003%	93.063%
4742	SINO LAND CO	0.003%	93.066%
4743	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	93.069%
4744	DH EUROPE FINAN	0.003%	93.072%
4745	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.076%
4746	SQUARE INC A COMMON STOCK USD.000001	0.003%	93.079%
4747	MILLENNIUM&COPT	0.003%	93.082%
4748	PETROLEUM GEO-S	0.003%	93.085%
4749	TELECOM PLUS	0.003%	93.088%
4750	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.091%
4751	MARSTON'S PLC	0.003%	93.094%
4752	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	93.098%
4753	JERONIMO MARTIN	0.003%	93.101%
4754	TOYO SUISAN KAI	0.003%	93.104%
4755	FIRST PACIFIC C	0.003%	93.107%
4756	GENESCO INC COMMON STOCK USD1.0	0.003%	93.110%
4757	KIWOOM SECURITI	0.003%	93.113%
4758	ALEXANDERS INC	0.003%	93.116%
4759	KOSE	0.003%	93.119%
4760	MAANSHAN IRON &	0.003%	93.123%
4761	IMAX CORP	0.003%	93.126%
4762	TAIWAN SEMICOND	0.003%	93.129%
4763	VOCUS COMMUN LT	0.003%	93.132%
4764	APPLUS SERVICES	0.003%	93.135%
4765	FUJI MACHINE MF	0.003%	93.138%
4766	BANRISUL	0.003%	93.141%
4767	DCM JAPAN HOLDI	0.003%	93.144%
4768	JUST EAT PLC	0.003%	93.148%
4769	ALS LTD	0.003%	93.151%
4770	SKC CO	0.003%	93.154%
4771	HEXPOL AB	0.003%	93.157%
4772	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.160%
4773	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.163%
4774	CHINA TRAVEL IN	0.003%	93.166%
4775	TAG TEGERNSEE I	0.003%	93.169%
4776	CHINA RAILWAY G	0.003%	93.172%
4777	OPUS BANK	0.003%	93.176%
4778	CHINA EASTERN A	0.003%	93.179%
4779	MERCER INTL INC	0.003%	93.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4780	UTD ENGINEERS	0.003%	93.185%
4781	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.188%
4782	FUKUYAMA TRANSP	0.003%	93.191%
4783	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	93.194%
4784	COHU INC COMMON STOCK USD1.0	0.003%	93.197%
4785	FIELMANN AG	0.003%	93.200%
4786	KYORIN CO LTD.	0.003%	93.203%
4787	TEC CORPORATION	0.003%	93.207%
4788	SYSTEMAX INC COMMON STOCK USD.01	0.003%	93.210%
4789	QUIDEL CORP COMMON STOCK USD.001	0.003%	93.213%
4790	NET ONE SYSTEMS	0.003%	93.216%
4791	CHINA LIFE INSU	0.003%	93.219%
4792	PATRIZIA IMMO A	0.003%	93.222%
4793	ACACIA MINING	0.003%	93.225%
4794	LAIRD PLC	0.003%	93.228%
4795	21VIANET GROUP INC ADR ADR USD.00001	0.003%	93.231%
4796	SKYFAME REALTY	0.003%	93.234%
4797	TOMY CO LTD	0.003%	93.237%
4798	KELLER GROUP	0.003%	93.240%
4799	FOXCONN INTERNA	0.003%	93.244%
4800	CHINA COAL ENER	0.003%	93.247%
4801	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.250%
4802	FISKARS OYJ	0.003%	93.253%
4803	SALFACORP SA	0.003%	93.256%
4804	SUMMIT INDUSTRI	0.003%	93.259%
4805	WELBILT INC COMMON STOCK USD.01	0.003%	93.262%
4806	SKYWORTH DIGITA	0.003%	93.265%
4807	PETROCHINA COMP	0.003%	93.268%
4808	NISSHIN SEIFUN	0.003%	93.271%
4809	SENSHU IKEDA HL	0.003%	93.274%
4810	KAKEN PHARM	0.003%	93.277%
4811	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.280%
4812	MY EG SERVICES	0.003%	93.283%
4813	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.286%
4814	SEMBICORP MARINE	0.003%	93.289%
4815	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.293%
4816	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	93.296%
4817	FIBRIA CELULOSE	0.003%	93.299%
4818	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	93.302%
4819	LG PHILIPS LCD	0.003%	93.305%
4820	MERRY ELECTRONI	0.003%	93.308%
4821	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.311%
4822	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	93.314%
4823	SPAR NORD BANK	0.003%	93.317%
4824	JAIN IRRIGATION	0.003%	93.320%
4825	SHINMAYWA INDS	0.003%	93.323%
4826	INTERROLL HOLDI	0.003%	93.326%
4827	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.329%
4828	BB SEGURIDADE P	0.003%	93.332%
4829	FOSUN INTERNATI	0.003%	93.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4830	SONY FINANCIAL	0.003%	93.338%
4831	TAIWAN COOPERAT	0.003%	93.341%
4832	MO OCH DOMSJO A	0.003%	93.344%
4833	FORMFACTOR INC COMMON STOCK USD.001	0.003%	93.347%
4834	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.350%
4835	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	93.353%
4836	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.356%
4837	MGM GROWTH PROPERTIES LLC A REIT	0.003%	93.359%
4838	SEVERSTAL GDR REG S GDR	0.003%	93.362%
4839	AFRICA OIL CORP	0.003%	93.365%
4840	GS ENGINEERING	0.003%	93.368%
4841	SHIMADZU CORP	0.003%	93.371%
4842	TATA POWER CO L	0.003%	93.374%
4843	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.377%
4844	SEIBU HOLDINGS	0.003%	93.380%
4845	TRICO BANCSHARES COMMON STOCK	0.003%	93.383%
4846	UPC TECHNOLOGY	0.003%	93.386%
4847	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	93.389%
4848	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	93.392%
4849	FUKUOKA REIT CO	0.003%	93.395%
4850	CIA SANEAMENTO	0.003%	93.398%
4851	ROBINSONS LAND	0.003%	93.401%
4852	RIETER HLDGS AG	0.003%	93.404%
4853	KIWI PROPERTY G	0.003%	93.407%
4854	MURPHY OIL CORP SR UNSECURED 06/22 4	0.003%	93.410%
4855	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.413%
4856	ESSO (THAILAND)	0.003%	93.416%
4857	BAJAJ AUTO LTD	0.003%	93.419%
4858	UTD DRUG	0.003%	93.422%
4859	GT CAPITAL HOLD	0.003%	93.425%
4860	FENG TAY ENTRPR	0.003%	93.428%
4861	TOKYO DOME CORP	0.003%	93.431%
4862	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.434%
4863	GLOVIS	0.003%	93.437%
4864	CHINA OVERASEA	0.003%	93.440%
4865	NIC INC COMMON STOCK	0.003%	93.443%
4866	GREEN REIT PLC	0.003%	93.446%
4867	KIMBERLY CLARK	0.003%	93.449%
4868	TAKKT AG	0.003%	93.452%
4869	SPX CORP COMMON STOCK USD.01	0.003%	93.455%
4870	HOKUETSU KISHU	0.003%	93.458%
4871	EXEDY CORP	0.003%	93.461%
4872	ROHTO PHARM	0.003%	93.464%
4873	IOCHPE-MAXION	0.003%	93.467%
4874	AUSTEVOLL SEAFO	0.003%	93.470%
4875	SHANGRI-LA ASIA	0.003%	93.473%
4876	KRUNG THAI BNK	0.003%	93.476%
4877	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.479%
4878	SHOWA CORP	0.003%	93.482%
4879	RINNAI CORP	0.003%	93.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4880	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	93.488%
4881	TOKYO ELEC POWE	0.003%	93.491%
4882	DAIRY CREST GRO	0.003%	93.494%
4883	NAN YA PRINTED	0.003%	93.497%
4884	MAN WAH HOLDING	0.003%	93.500%
4885	KAISA GROUP HLD	0.003%	93.503%
4886	FIBROGEN INC COMMON STOCK USD.01	0.003%	93.506%
4887	COCA-COLA AMATI	0.003%	93.509%
4888	DOMINO'S PIZZA	0.003%	93.512%
4889	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.515%
4890	KONINKLIJKE BAM	0.003%	93.517%
4891	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.520%
4892	AXFOOD AB	0.003%	93.523%
4893	TOHO HOLDINGS C	0.003%	93.526%
4894	SHIMANO INC	0.003%	93.529%
4895	ITO EN	0.003%	93.532%
4896	ORTHOFIX INTL N	0.003%	93.535%
4897	HYUNDAI WIA COR	0.003%	93.538%
4898	BURCKHARDT COMP	0.003%	93.541%
4899	SEINO TRANSPORT	0.003%	93.544%
4900	TOKYO OHKA KOGY	0.003%	93.547%
4901	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	93.550%
4902	NEWRIVER REIT P	0.003%	93.553%
4903	GPO CARSO SA DE	0.003%	93.556%
4904	MAINFREIGHT LTD	0.003%	93.559%
4905	COLGATE-PALM (I	0.003%	93.562%
4906	MORGUARD CORP	0.003%	93.565%
4907	PROSEGUR CIA DE	0.003%	93.568%
4908	AMOREPACIFIC GR	0.003%	93.570%
4909	DIEBOLD INC	0.003%	93.573%
4910	INVESCO OFFICE	0.003%	93.576%
4911	GRIFFON CORP COMMON STOCK USD.25	0.003%	93.579%
4912	KOTAK MAHINDRA	0.003%	93.582%
4913	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	93.585%
4914	PALTAC CORP	0.003%	93.588%
4915	SEIREN CO	0.003%	93.591%
4916	EPISTAR CORP	0.003%	93.594%
4917	GOLD FIELDS LTD	0.003%	93.597%
4918	WESTPAC BANKING	0.003%	93.600%
4919	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.603%
4920	KEIHIN CORP	0.003%	93.606%
4921	SWIRE PACIFIC	0.003%	93.609%
4922	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	93.611%
4923	NKT HOLDING A/S	0.003%	93.614%
4924	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.617%
4925	CHINA TRADITION	0.003%	93.620%
4926	SIBANYE GOLD LT	0.003%	93.623%
4927	CHENG LOONG	0.003%	93.626%
4928	ITOHAM YONEKYU	0.003%	93.629%
4929	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4930	DR REDDYS LABS	0.003%	93.635%
4931	CHINA SHIPPING	0.003%	93.638%
4932	PRIMARY HEALTH	0.003%	93.641%
4933	BRILLIANCE CHIN	0.003%	93.644%
4934	GIGABYTE TECHNO	0.003%	93.646%
4935	NH HOTELES	0.003%	93.649%
4936	TIANNENG POWER	0.003%	93.652%
4937	DENBURY RESOURC	0.003%	93.655%
4938	SITC INTERNATIO	0.003%	93.658%
4939	DIAMOND OFFSHOR	0.003%	93.661%
4940	COMFORIA RESIDE	0.003%	93.664%
4941	LINDT & SPRUENG	0.003%	93.667%
4942	CHINA LESSO GRO	0.003%	93.670%
4943	ELIA SYS OPERAT	0.003%	93.673%
4944	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.675%
4945	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.678%
4946	LASALLE LOGIPOR	0.003%	93.681%
4947	DLF LIMITED	0.003%	93.684%
4948	SCANA CORP COMMON STOCK	0.003%	93.687%
4949	PZU GR	0.003%	93.690%
4950	EMAMI LTD	0.003%	93.693%
4951	KINGDEE INTERNA	0.003%	93.696%
4952	HOUSE FOODS COR	0.003%	93.699%
4953	MATSUMOTOKIYOSH	0.003%	93.701%
4954	FISHER (JAMES)	0.003%	93.704%
4955	CyberAgent, Inc	0.003%	93.707%
4956	MYCRONIC AB	0.003%	93.710%
4957	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.713%
4958	COCOKARA FINE H	0.003%	93.716%
4959	TOBU RAILWAY CO	0.003%	93.719%
4960	IOOF HOLDINGS L	0.003%	93.722%
4961	SUGI HOLDINGS C	0.003%	93.724%
4962	GEO CO LTD	0.003%	93.727%
4963	CHIPBOND TECHNO	0.003%	93.730%
4964	DAINIPPON PHARM	0.003%	93.733%
4965	TONG REN TANG T	0.003%	93.736%
4966	HAMBORNER AG	0.003%	93.739%
4967	CAR INC	0.003%	93.742%
4968	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.745%
4969	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	93.747%
4970	H20 RETAILING C	0.003%	93.750%
4971	TOMONY HOLDINGS	0.003%	93.753%
4972	K-BRO LINEN INC	0.003%	93.756%
4973	STUART OLSON IN	0.003%	93.759%
4974	BONDUELLE SCA	0.003%	93.762%
4975	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.765%
4976	METROPOLE TV-(M	0.003%	93.767%
4977	DAIFUKU CO	0.003%	93.770%
4978	MONEYSUPERMARKE	0.003%	93.773%
4979	HIWIN TECH CORP	0.003%	93.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4980	MEDIPAL HOLDING	0.003%	93.779%
4981	SARACEN MINERAL	0.003%	93.782%
4982	SAMSUNG SDS CO	0.003%	93.785%
4983	LISI	0.003%	93.787%
4984	SIBANYE GOLD LTD SPONS ADR ADR	0.003%	93.790%
4985	MAXLINEAR INC COMMON STOCK	0.003%	93.793%
4986	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	93.796%
4987	HIBERNIA REIT P	0.003%	93.799%
4988	IRPC PUBLIC CO	0.003%	93.802%
4989	TOD'S SPA	0.003%	93.805%
4990	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.807%
4991	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.810%
4992	LYDALL INC COMMON STOCK USD.1	0.003%	93.813%
4993	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.003%	93.816%
4994	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.819%
4995	HYUNDAI HEAVY I	0.003%	93.822%
4996	NICHIHA CORP	0.003%	93.824%
4997	DIRTT ENVIRONME	0.003%	93.827%
4998	BW OFFSHORE LTD	0.003%	93.830%
4999	CHIN-POON INDL	0.003%	93.833%
5000	COSCO HOLDINGS	0.003%	93.836%
5001	DEUTZ AG	0.003%	93.839%
5002	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	93.842%
5003	BONAVA AB - B S	0.003%	93.844%
5004	JC DECAUX SA	0.003%	93.847%
5005	BWP TRUST	0.003%	93.850%
5006	SQUARE ENIX HOL	0.003%	93.853%
5007	FUSHAN INTL ENE	0.003%	93.856%
5008	PAINTED PONY EN	0.003%	93.858%
5009	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.861%
5010	ENGIE BRASIL SA	0.003%	93.864%
5011	ACEA SPA	0.003%	93.867%
5012	ENTERTAINMENT O	0.003%	93.870%
5013	ORIFLAME HOLDIN	0.003%	93.873%
5014	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.875%
5015	CA IMMOBILIE A	0.003%	93.878%
5016	NIPPON FLOUR MI	0.003%	93.881%
5017	TOHO GAS CO	0.003%	93.884%
5018	THAI UNION GROU	0.003%	93.887%
5019	TIM PARTICIPA	0.003%	93.889%
5020	HAREL INSURANCE	0.003%	93.892%
5021	FRONTERA ENERGY	0.003%	93.895%
5022	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.003%	93.898%
5023	HONG KONG LAND	0.003%	93.901%
5024	NHN ENTERTAINME	0.003%	93.904%
5025	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.906%
5026	FRESNILLO PLC	0.003%	93.909%
5027	CHENG SHIN RUBB	0.003%	93.912%
5028	GJENSIDIGE FORS	0.003%	93.915%
5029	MARUICHI STL TU	0.003%	93.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5030	DAELIM INDUSTRI	0.003%	93.920%
5031	NAVIGANT CONSUL	0.003%	93.923%
5032	NICE SYSTEMS	0.003%	93.926%
5033	INDUTRADE AB	0.003%	93.929%
5034	YOOX NET-A-PORT	0.003%	93.932%
5035	LUKOIL PJSC- SP	0.003%	93.934%
5036	TRAVELSKY TECHN	0.003%	93.937%
5037	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.940%
5038	SOCIETE BIC SA	0.003%	93.943%
5039	GAZTRANSPORT ET	0.003%	93.945%
5040	PTC INC COMMON STOCK USD.01	0.003%	93.948%
5041	POLYPIPE GROUP	0.003%	93.951%
5042	INDORAMA VENTUR	0.003%	93.954%
5043	DAEWOO INTERNAT	0.003%	93.957%
5044	NANKAI ELEC RAI	0.003%	93.959%
5045	COMPUTACENTER P	0.003%	93.962%
5046	PZ CUSSONS PLC	0.003%	93.965%
5047	CHINA GALAXY SE	0.003%	93.968%
5048	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.971%
5049	LINDSAY CORP COMMON STOCK USD1.0	0.003%	93.973%
5050	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.976%
5051	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	93.979%
5052	APOLLO HOSPITAL	0.003%	93.982%
5053	INDUSTRIAS CH S	0.003%	93.984%
5054	LATAM AIRLINES	0.003%	93.987%
5055	OCLARO INC COMMON STOCK USD.01	0.003%	93.990%
5056	INFICON HOLDING	0.003%	93.993%
5057	GUNGHO ONLINE E	0.003%	93.996%
5058	BANGCHAK CORP P	0.003%	93.998%
5059	HARMONY GOLD MN	0.003%	94.001%
5060	KOLON INDUSTRIE	0.003%	94.004%
5061	IMMOFINANZ IMMO	0.003%	94.007%
5062	UNITED ARROWS L	0.003%	94.009%
5063	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.012%
5064	TOHO BANK	0.003%	94.015%
5065	SERIA CO LTD	0.003%	94.018%
5066	DONGBU HITEK CO	0.003%	94.021%
5067	GRUPO ELEKTRA(N	0.003%	94.023%
5068	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	94.026%
5069	NEOGEN CORP COMMON STOCK USD.16	0.003%	94.029%
5070	AUSDRILL LIMITE	0.003%	94.032%
5071	PERFICIENT INC COMMON STOCK USD.001	0.003%	94.034%
5072	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	94.037%
5073	BRF SA ADR ADR	0.003%	94.040%
5074	DAIWABO CO LTD	0.003%	94.043%
5075	AUTODESK INC	0.003%	94.045%
5076	DATATEC	0.003%	94.048%
5077	SEIKO CORPORATI	0.003%	94.051%
5078	EMEMORY TECHNOL	0.003%	94.054%
5079	SERCOMM CORP	0.003%	94.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5080	NOBLE CORP PLC	0.003%	94.059%
5081	MPHASIS LTD	0.003%	94.062%
5082	SAMPO OYJ	0.003%	94.065%
5083	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.067%
5084	VTECH HLDGS	0.003%	94.070%
5085	GRANGES AB	0.003%	94.073%
5086	FOMENTO ECON ME	0.003%	94.076%
5087	JM FINANCIAL	0.003%	94.078%
5088	PAN OCEAN CO	0.003%	94.081%
5089	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.084%
5090	CHINA HARMONY N	0.003%	94.087%
5091	MAGELLAN FINANC	0.003%	94.089%
5092	58.COM INC ADR ADR	0.003%	94.092%
5093	INVESTMENT TECH	0.003%	94.095%
5094	KINDEN CORPORAT	0.003%	94.098%
5095	SANKEN ELECTRIC	0.003%	94.100%
5096	TOKYU CONST	0.003%	94.103%
5097	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	94.106%
5098	INV LA CONSTRUC	0.003%	94.109%
5099	JUST RETIREMENT	0.003%	94.111%
5100	SEMAPA SOC INVE	0.003%	94.114%
5101	DELPHI ENERGY C	0.003%	94.117%
5102	BERNER KTBK	0.003%	94.120%
5103	TRADE ME LTD	0.003%	94.122%
5104	VEON LTD ADR	0.003%	94.125%
5105	TAKEUCHI MANUFA	0.003%	94.128%
5106	TARKETT SA	0.003%	94.130%
5107	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.133%
5108	SUZUKEN CO LTD	0.003%	94.136%
5109	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.139%
5110	COPPER MTN MNG	0.003%	94.141%
5111	PANDOX AB	0.003%	94.144%
5112	ALSO HOLDING-RE	0.003%	94.147%
5113	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.150%
5114	LIBERBANK SA	0.003%	94.152%
5115	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.155%
5116	NIPPON REIT INV	0.003%	94.158%
5117	SSAB SVENSKT ST	0.003%	94.160%
5118	STONERIDGE INC COMMON STOCK	0.003%	94.163%
5119	ENTERCOM COMMUN	0.003%	94.166%
5120	DAVIDE CAMPARI-	0.003%	94.169%
5121	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	94.171%
5122	REGIS CORP COMMON STOCK USD.05	0.003%	94.174%
5123	AMBEV SA ADR ADR	0.003%	94.177%
5124	ALLIED GROUP LT	0.003%	94.179%
5125	TELSTRA CORP	0.003%	94.182%
5126	TOKYO TY FINANC	0.003%	94.185%
5127	NOBIA AB NEW	0.003%	94.188%
5128	MIRAIT HLDG COR	0.003%	94.190%
5129	IMP DEL DES Y E	0.003%	94.193%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5130	TULLETT PREBON	0.003%	94.196%
5131	BBMG CORPORATIO	0.003%	94.198%
5132	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.201%
5133	CHINA DONGXIANG	0.003%	94.204%
5134	EZCORP INC CL A COMMON STOCK USD.01	0.003%	94.206%
5135	BELLAMY'S AUSTR	0.003%	94.209%
5136	ALPINE ELECTRON	0.003%	94.212%
5137	OBRASCON HUAR L	0.003%	94.215%
5138	CROCS INC COMMON STOCK USD.001	0.003%	94.217%
5139	USS CO. LTD.	0.003%	94.220%
5140	MAYORA INDAH	0.003%	94.223%
5141	KERRY LOGISTICS	0.003%	94.225%
5142	RATHBONE BROTHE	0.003%	94.228%
5143	INDAH KIAT PULP	0.003%	94.231%
5144	SHIP FINANCE IN	0.003%	94.233%
5145	KINPO ELECTRONI	0.003%	94.236%
5146	CHINA LONGYUAN	0.003%	94.239%
5147	SWATCH GROUP AG	0.003%	94.242%
5148	OUTSOURCING INC	0.003%	94.244%
5149	LINK ADMINISTRA	0.003%	94.247%
5150	THANACHART CAPI	0.003%	94.250%
5151	SOL MELIA SA	0.003%	94.252%
5152	CHINA SCE PROPE	0.003%	94.255%
5153	HITACHI ZOSEN C	0.003%	94.258%
5154	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.260%
5155	PLDT INC	0.003%	94.263%
5156	UACJ CORP	0.003%	94.266%
5157	MAKINO MILLING	0.003%	94.268%
5158	YELLOW PAGES LT	0.003%	94.271%
5159	VASTNED RETAIL	0.003%	94.274%
5160	MID REIT INC	0.003%	94.276%
5161	UNI-PRESIDENT C	0.003%	94.279%
5162	SHIKOKU ELEC PO	0.003%	94.282%
5163	SHANDONG WEIGAO	0.003%	94.284%
5164	CLOETTA AB B SH	0.003%	94.287%
5165	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.290%
5166	SANTAM	0.003%	94.292%
5167	PERUSAHAAN GAS	0.003%	94.295%
5168	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.298%
5169	COMTECH TELE CO	0.003%	94.300%
5170	IRISO ELECTRONI	0.003%	94.303%
5171	KOMAX HOLDING A	0.003%	94.306%
5172	CARETRUST REIT INC REIT USD.01	0.003%	94.309%
5173	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.311%
5174	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	94.314%
5175	RESORTTRUST INC	0.003%	94.317%
5176	Ayala Land Inc	0.003%	94.319%
5177	CHAMPION REAL E	0.003%	94.322%
5178	CHOICE PROPERTI	0.003%	94.325%
5179	RYMAN HEALTHCAR	0.003%	94.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5180	PARMALAT S.P.A	0.003%	94.330%
5181	MONOTARO CO.LTD	0.003%	94.332%
5182	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.335%
5183	FARMER BROS CO COMMON STOCK USD1.0	0.003%	94.338%
5184	UTD INTEGRATION	0.003%	94.340%
5185	NIHON KOHDEN CO	0.003%	94.343%
5186	CRAMO OYJ B SHS	0.003%	94.346%
5187	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	94.348%
5188	EXIDE INDUSTRIE	0.003%	94.351%
5189	HAITONG INTL SE	0.003%	94.354%
5190	ARGAN INC COMMON STOCK USD.15	0.003%	94.356%
5191	ASANKO GOLD INC	0.003%	94.359%
5192	NIKKISO CO	0.003%	94.362%
5193	CENTRAL GLASS C	0.003%	94.364%
5194	RYOBI	0.003%	94.367%
5195	KOC HOLDING AS	0.003%	94.370%
5196	ELIS SA	0.003%	94.372%
5197	CHARGEURS SA	0.003%	94.375%
5198	CORETRONICS COR	0.003%	94.378%
5199	DIGI.COM BHD	0.003%	94.380%
5200	HEMFOSA FASTIGH	0.003%	94.383%
5201	SCANSOURCE INC COMMON STOCK	0.003%	94.385%
5202	OTSUKA CORP	0.003%	94.388%
5203	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.003%	94.391%
5204	MATCH GROUP INC COMMON STOCK USD.001	0.003%	94.393%
5205	CHORUS LIMITED	0.003%	94.396%
5206	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	94.399%
5207	KEPPEL DC REIT	0.003%	94.401%
5208	SCORPIO TANKERS	0.003%	94.404%
5209	GPO IND BIMBO	0.003%	94.407%
5210	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.003%	94.409%
5211	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	94.412%
5212	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.414%
5213	SEKISUI HOUSE	0.003%	94.417%
5214	KEIHIN ELEC EXP	0.003%	94.420%
5215	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.422%
5216	INDS BACHOCO SA	0.003%	94.425%
5217	ITALGAS SPA	0.003%	94.428%
5218	DAHCHI KOGYO	0.003%	94.430%
5219	TOKEN CORP	0.003%	94.433%
5220	NAMPAK LTD.	0.003%	94.435%
5221	HULIC CO LTD	0.003%	94.438%
5222	PT ANEKA TAMBAN	0.003%	94.441%
5223	LAR ESPANA REAL	0.003%	94.443%
5224	MBANK	0.003%	94.446%
5225	NAN YA PLASTIC	0.003%	94.449%
5226	GENTING INTERNA	0.003%	94.451%
5227	FENNER	0.003%	94.454%
5228	KERNEL HOLDING	0.003%	94.456%
5229	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5230	DEUTSCHE EUROS	0.003%	94.462%
5231	SYDNEY AIRPORT	0.003%	94.464%
5232	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	94.467%
5233	ZENSHO CO LTD	0.003%	94.469%
5234	FUGRO NV-CVA	0.003%	94.472%
5235	ALKERMES PLC	0.003%	94.475%
5236	MITIE GROUP	0.003%	94.477%
5237	LUNDIN PERTOLEU	0.003%	94.480%
5238	3SBIO INC	0.003%	94.483%
5239	HYAKUJUSHI BANK	0.003%	94.485%
5240	G8 EDUCATION LT	0.003%	94.488%
5241	SOMFY SA	0.003%	94.490%
5242	KYUSHU ELEC POW	0.003%	94.493%
5243	ZAKLADY METALI	0.003%	94.496%
5244	DAIHEN CORP	0.003%	94.498%
5245	FAES FARMA SA	0.003%	94.501%
5246	VISUAL PHOTONIC	0.003%	94.503%
5247	LIECHTENSTEINIS	0.003%	94.506%
5248	DUSKIN CO LTD	0.003%	94.508%
5249	SENKO CO	0.003%	94.511%
5250	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.514%
5251	MORGUARD REAL E	0.003%	94.516%
5252	BRINKER INTL IN	0.003%	94.519%
5253	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	94.521%
5254	SLATE RETAIL RE	0.003%	94.524%
5255	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.527%
5256	INVACARE CORP	0.003%	94.529%
5257	NANTO BANK	0.003%	94.532%
5258	ASIA OPTICAL CO	0.003%	94.534%
5259	GUANGZHOU AUTOM	0.003%	94.537%
5260	TAISHO PHARMACE	0.003%	94.540%
5261	NN INC COMMON STOCK USD.01	0.003%	94.542%
5262	TEMP HOLDINGS C	0.003%	94.545%
5263	F E CONSORTM IN	0.003%	94.547%
5264	JIANGSU EXPRESS	0.003%	94.550%
5265	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.552%
5266	ROCHE HOLDING A	0.003%	94.555%
5267	CHARTER HALL	0.003%	94.558%
5268	GPO DE INVERSIO	0.003%	94.560%
5269	PAPA JOHN'S INT	0.003%	94.563%
5270	COCA-COLA FEMSA	0.003%	94.565%
5271	GUNZE	0.003%	94.568%
5272	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.570%
5273	SINGAPORE POST	0.003%	94.573%
5274	AUTOMOTIVE HOLD	0.003%	94.576%
5275	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	94.578%
5276	JGC CORP	0.003%	94.581%
5277	KOMORI CORPORAT	0.003%	94.583%
5278	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.586%
5279	FAR EAST INTL B	0.003%	94.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5280	MACQUARIE LEISU	0.003%	94.591%
5281	GUDANG GARAM(PE	0.003%	94.594%
5282	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.596%
5283	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.599%
5284	EXPRESS INC COMMON STOCK	0.003%	94.601%
5285	JUMBO SA	0.003%	94.604%
5286	KEIO CORP	0.003%	94.606%
5287	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.609%
5288	PROVIDENT FINAN	0.003%	94.611%
5289	DIALOG GROUP BH	0.003%	94.614%
5290	COMPUGROUP HOLD	0.003%	94.617%
5291	VANGUARD INTL S	0.003%	94.619%
5292	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.622%
5293	YUHAN CORP	0.003%	94.624%
5294	NWS HOLDINGS LT	0.003%	94.627%
5295	QUALITY CARE PROPERTIES REIT USD.01	0.003%	94.629%
5296	MACQUARIE MEXIC	0.003%	94.632%
5297	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	94.634%
5298	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	94.637%
5299	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	94.639%
5300	RECTICEL	0.003%	94.642%
5301	HAYNES INTL INC	0.003%	94.644%
5302	JOWA HLDGS CO L	0.003%	94.647%
5303	AOKI INTL	0.003%	94.650%
5304	AOZORA BANK	0.003%	94.652%
5305	ADVANTEST	0.003%	94.655%
5306	BARR(A.G.)	0.003%	94.657%
5307	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	94.660%
5308	EMP NAC ELECTRI	0.003%	94.662%
5309	GS RETAIL CO LT	0.003%	94.665%
5310	E-MART CO. LTD.	0.003%	94.667%
5311	TRAVELPORT WORL	0.003%	94.670%
5312	GRAPHITE INDIA	0.003%	94.672%
5313	ALL NIPPON AIRW	0.003%	94.675%
5314	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.677%
5315	SAO MARTINHO SA	0.003%	94.680%
5316	MALLINCKRODT PL	0.003%	94.682%
5317	AEGION CORP COMMON STOCK USD.01	0.003%	94.685%
5318	CHOW SANG SANG	0.003%	94.687%
5319	LANDING INTL DE	0.003%	94.690%
5320	AEON DELIGHT	0.003%	94.692%
5321	ANADOLU EFES BI	0.003%	94.695%
5322	CAHYA MATA SARA	0.003%	94.697%
5323	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	94.700%
5324	TACHI-S CO	0.003%	94.702%
5325	BANCA GENERALI	0.002%	94.705%
5326	CHEUNG KONG INF	0.002%	94.707%
5327	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	94.710%
5328	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	94.712%
5329	LI NING CO. LTD	0.002%	94.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5330	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.002%	94.717%
5331	FENG HSIN IRON&	0.002%	94.720%
5332	GETAC TECHNOLOG	0.002%	94.722%
5333	SEOUL SEMICONDU	0.002%	94.725%
5334	HOTA INDUSTRIAL	0.002%	94.727%
5335	PARK 24 CO	0.002%	94.730%
5336	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	94.732%
5337	LUMINEX CORP COMMON STOCK USD.001	0.002%	94.735%
5338	DOOSAN HEAVY IN	0.002%	94.737%
5339	TRANSPORT INTL	0.002%	94.740%
5340	YUEN FOONG YU M	0.002%	94.742%
5341	LEAGOLD MINING	0.002%	94.745%
5342	GRAINGER TRUST	0.002%	94.747%
5343	OLAM INTERNATIO	0.002%	94.750%
5344	NS SOLUTIONS CO	0.002%	94.752%
5345	HEIWADO CO LTD	0.002%	94.755%
5346	ARCS CO LTD	0.002%	94.757%
5347	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	94.760%
5348	NEW WAVE GROUP	0.002%	94.762%
5349	EXACT SCIENCES	0.002%	94.765%
5350	MONMOUTH REAL E	0.002%	94.767%
5351	CTS CORP COMMON STOCK	0.002%	94.769%
5352	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	94.772%
5353	CHINA BLUECHEMI	0.002%	94.774%
5354	VITASOY INTL	0.002%	94.777%
5355	POSTNL	0.002%	94.779%
5356	AEON MALL CO LT	0.002%	94.782%
5357	SHANKS GROUP PL	0.002%	94.784%
5358	OMNIA HOLDINGS	0.002%	94.787%
5359	PACIFIC INDUSTR	0.002%	94.789%
5360	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	94.792%
5361	KENEDIX RESIDEN	0.002%	94.794%
5362	HIGHWEALTH CONS	0.002%	94.797%
5363	SAN-A CO LTD	0.002%	94.799%
5364	MYERS INDUSTRIES INC COMMON STOCK	0.002%	94.802%
5365	UNITED LABORATO	0.002%	94.804%
5366	PC CONNECTION	0.002%	94.806%
5367	BK OF EAST ASIA	0.002%	94.809%
5368	ORGANIZACI SORI	0.002%	94.811%
5369	GUOCO GROUP	0.002%	94.814%
5370	WD 40 CO COMMON STOCK USD.001	0.002%	94.816%
5371	PRADA SPA	0.002%	94.819%
5372	NEMETSCHEK AG	0.002%	94.821%
5373	PORTO SEGURO SA	0.002%	94.824%
5374	LUXOTTICA GROUP	0.002%	94.826%
5375	AOMORI BANK	0.002%	94.829%
5376	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	94.831%
5377	BANPU PUBLIC CO	0.002%	94.833%
5378	FUJITEC CO	0.002%	94.836%
5379	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	94.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5380	ZZZSAN-AI OIL C	0.002%	94.841%
5381	CJ E&M CORPORAT	0.002%	94.843%
5382	RAMIRENT OYJ	0.002%	94.846%
5383	TONG YANG INDUS	0.002%	94.848%
5384	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.002%	94.851%
5385	ONESAVINGS BANK	0.002%	94.853%
5386	NATURA COSMETIC	0.002%	94.855%
5387	AUTOGRILL SPA	0.002%	94.858%
5388	CROMWELL PROPER	0.002%	94.860%
5389	INTL METAL SERV	0.002%	94.863%
5390	ZARDOYA-OTIS	0.002%	94.865%
5391	ST BARBARA MINE	0.002%	94.868%
5392	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	94.870%
5393	TOP GLOVE CORP	0.002%	94.873%
5394	JAPAN DISPLAY I	0.002%	94.875%
5395	OKUMURA CORP	0.002%	94.877%
5396	WING TAI HOLDIN	0.002%	94.880%
5397	JAPAN AVIATN EL	0.002%	94.882%
5398	IZUMI CO	0.002%	94.885%
5399	BOC AVIATION LT	0.002%	94.887%
5400	SA CORP REAL ES	0.002%	94.889%
5401	RAJESH EXPORTS	0.002%	94.892%
5402	CUMMINS INDIA	0.002%	94.894%
5403	SUDAMERICANA VA	0.002%	94.897%
5404	KANAMOTO CO LTD	0.002%	94.899%
5405	NIPPON DENSETSU	0.002%	94.902%
5406	LENDINGTREE INC COMMON STOCK USD.01	0.002%	94.904%
5407	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	94.906%
5408	TRUSCO NAKAYAMA	0.002%	94.909%
5409	LUYE PHARMA GRO	0.002%	94.911%
5410	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	94.914%
5411	KOREA PETROCHEM	0.002%	94.916%
5412	IINO KAIUN KAIS	0.002%	94.919%
5413	V TECHNOLOGY	0.002%	94.921%
5414	TAICHUNG	0.002%	94.923%
5415	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	94.926%
5416	BELLUNA CO.LTD	0.002%	94.928%
5417	LOTTE SHOPPING	0.002%	94.931%
5418	FUTABA CORP	0.002%	94.933%
5419	SAMSUNG CARD	0.002%	94.935%
5420	YAMANASHI CHUO	0.002%	94.938%
5421	EVERGREEN MARIN	0.002%	94.940%
5422	YAOKO CO	0.002%	94.943%
5423	MONEX GROUP INC	0.002%	94.945%
5424	GO-AHEAD GROUP	0.002%	94.947%
5425	SANFILIPPO(JOHN	0.002%	94.950%
5426	SPEEDWAY MOTORS	0.002%	94.952%
5427	GENTERA SAB DE	0.002%	94.955%
5428	DAH SING BANKIN	0.002%	94.957%
5429	ELITE MATERIAL	0.002%	94.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5430	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	94.962%
5431	MUTHOOT FINANCE	0.002%	94.964%
5432	ENGINEERS INDIA	0.002%	94.967%
5433	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	94.969%
5434	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	94.972%
5435	GOLDEN STAR RES	0.002%	94.974%
5436	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	94.976%
5437	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	94.979%
5438	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	94.981%
5439	POLSKIE GORNICT	0.002%	94.984%
5440	KATO SANGYO CO	0.002%	94.986%
5441	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	94.988%
5442	MGE ENERGY INC COMMON STOCK USD1.0	0.002%	94.991%
5443	WESTERN AREAS N	0.002%	94.993%
5444	NISHIO RENT ALL	0.002%	94.995%
5445	AK STEEL HOLDIN	0.002%	94.998%
5446	LAWSON	0.002%	95.000%
5447	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.003%
5448	DIVERS RES BHD	0.002%	95.005%
5449	PREMIER INVESTM	0.002%	95.007%
5450	GREAT WALL ENTE	0.002%	95.010%
5451	ETERNAL CHEMICA	0.002%	95.012%
5452	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	95.014%
5453	IBJ LEASING CO	0.002%	95.017%
5454	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.019%
5455	FELDA GLOBAL VE	0.002%	95.022%
5456	PERPETUAL TST A	0.002%	95.024%
5457	ELEC POWER DEV	0.002%	95.026%
5458	GPO TELEVISA	0.002%	95.029%
5459	PARAMOUNT BED H	0.002%	95.031%
5460	ZZZPRIMA MEAT P	0.002%	95.033%
5461	BORREGAARD ASA	0.002%	95.036%
5462	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	95.038%
5463	UNIFI INC	0.002%	95.041%
5464	ZUGER KANTONALB	0.002%	95.043%
5465	SATO CORP	0.002%	95.045%
5466	NISSAN SHATAI C	0.002%	95.048%
5467	TLG IMMOBILIEN	0.002%	95.050%
5468	KITZ CORPORATIO	0.002%	95.052%
5469	GROUPON INC COMMON STOCK USD.0001	0.002%	95.055%
5470	JSW ENERGY LTD	0.002%	95.057%
5471	LG INTL CORP	0.002%	95.059%
5472	RAIN INDUSTRIES	0.002%	95.062%
5473	RUTH'S HOSPITAL	0.002%	95.064%
5474	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.067%
5475	ASCOTT RESIDENC	0.002%	95.069%
5476	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.071%
5477	TISCO FINANCIAL	0.002%	95.074%
5478	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.076%
5479	EBOS GROUP LTD	0.002%	95.078%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5480	ECLIPX GROUP LT	0.002%	95.081%
5481	JOLLIBEE FOODS	0.002%	95.083%
5482	TRAKYA CAM SANA	0.002%	95.085%
5483	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.088%
5484	AGRITRADE RESOU	0.002%	95.090%
5485	SHINKO ELEC IND	0.002%	95.092%
5486	HOCHSCHILD MINI	0.002%	95.095%
5487	AIRBOSS OF AMER	0.002%	95.097%
5488	HELICAL BAR PLC	0.002%	95.099%
5489	INTERNET INITIA	0.002%	95.102%
5490	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.104%
5491	ULTIMATE	0.002%	95.107%
5492	ODONTOPREV SA	0.002%	95.109%
5493	JAPAN SECS FINA	0.002%	95.111%
5494	ECHO GLOBAL LOG	0.002%	95.114%
5495	GOODMAN PROPERT	0.002%	95.116%
5496	BCO ABC BRASIL	0.002%	95.118%
5497	TITAN INDUSTRIE	0.002%	95.121%
5498	BAVARIAN NORDIC	0.002%	95.123%
5499	ADANI ENTERPRIS	0.002%	95.125%
5500	SINGAPORE EXCHA	0.002%	95.128%
5501	OKI ELECTRIC IN	0.002%	95.130%
5502	CIA HERING	0.002%	95.132%
5503	ABACUS PROPERTY	0.002%	95.135%
5504	ORION CORP	0.002%	95.137%
5505	UNITED ENERGY G	0.002%	95.139%
5506	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.142%
5507	THAI MILITARY B	0.002%	95.144%
5508	TAIWAN FERTILIZ	0.002%	95.146%
5509	INTERCONEXION E	0.002%	95.149%
5510	MOCHIDA PHARM C	0.002%	95.151%
5511	BURE INVESTMENT	0.002%	95.153%
5512	FASTIGHETS AB B	0.002%	95.156%
5513	KENDRION NV	0.002%	95.158%
5514	TONGDA GROUP HL	0.002%	95.160%
5515	JB FINANCIAL GR	0.002%	95.163%
5516	PETRONAS CHEMIC	0.002%	95.165%
5517	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.167%
5518	SAMSUNG TECHWIN	0.002%	95.170%
5519	CHINA ORIENTAL	0.002%	95.172%
5520	HONG LEONG CRED	0.002%	95.174%
5521	FOXCONN TECHNOL	0.002%	95.176%
5522	SUPALAI PUBLIC	0.002%	95.179%
5523	XENCOR INC COMMON STOCK USD.01	0.002%	95.181%
5524	FRESENIUS MEDIC	0.002%	95.183%
5525	PILOT CORP (NEW	0.002%	95.186%
5526	FRASERS CENTREP	0.002%	95.188%
5527	WUESTENROT & WU	0.002%	95.190%
5528	PACIFIC BASIN S	0.002%	95.193%
5529	JARDINE CYCLE	0.002%	95.195%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5530	AKER SOLUTIONS	0.002%	95.197%
5531	GUOTAI JUNAN IN	0.002%	95.200%
5532	KARDEX	0.002%	95.202%
5533	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.204%
5534	PORTUCEL EMPRES	0.002%	95.207%
5535	POONGSAN CORP(N	0.002%	95.209%
5536	NISSHINBO IND I	0.002%	95.211%
5537	NICHI-IKO PHARM	0.002%	95.213%
5538	CHINA RAILWAY S	0.002%	95.216%
5539	CONSORT MEDICAL	0.002%	95.218%
5540	DE'LONGHI SPA	0.002%	95.220%
5541	ROXGOLD INC	0.002%	95.223%
5542	YICHANG HEC CHA	0.002%	95.225%
5543	EMBOTELLA ANDIN	0.002%	95.227%
5544	JAPFA COMFEED I	0.002%	95.230%
5545	IDBI BANK LTD	0.002%	95.232%
5546	SUNDRUG CO LTD	0.002%	95.234%
5547	CJ O SHOPPING C	0.002%	95.236%
5548	FIVE PRIME THER	0.002%	95.239%
5549	SINBON ELECTRON	0.002%	95.241%
5550	ALCONIX CORPORA	0.002%	95.243%
5551	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.246%
5552	TOPCO SCIENTIFI	0.002%	95.248%
5553	SUPER RETAIL GR	0.002%	95.250%
5554	BILIA AB	0.002%	95.252%
5555	HANSTEEN HOLDIN	0.002%	95.255%
5556	KABU.COM SECURI	0.002%	95.257%
5557	CDL HOSPITALITY	0.002%	95.259%
5558	IS DONGSEO CO L	0.002%	95.262%
5559	INDRA SISTEMAS	0.002%	95.264%
5560	INABATA & CO	0.002%	95.266%
5561	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.268%
5562	SAIZERIYA COMPA	0.002%	95.271%
5563	TRANSM ALIANCA	0.002%	95.273%
5564	KIATNAKIN FIN&S	0.002%	95.275%
5565	BINCK NV	0.002%	95.277%
5566	MEITEC CORPORAT	0.002%	95.280%
5567	AXCELIS TECHNOL	0.002%	95.282%
5568	POWERLONG REAL	0.002%	95.284%
5569	BT INVESTMENT M	0.002%	95.286%
5570	HUBER & SUHNER	0.002%	95.289%
5571	TUNG HO STEEL E	0.002%	95.291%
5572	SINGAPORE TECH	0.002%	95.293%
5573	VST HLDGS	0.002%	95.296%
5574	SAINT MARC HLDG	0.002%	95.298%
5575	TOHO ZINC CO LT	0.002%	95.300%
5576	Alliance Global	0.002%	95.302%
5577	RIPLEY CORP SA	0.002%	95.305%
5578	DAIHO CONSTRUCT	0.002%	95.307%
5579	WORLDPAY INC	0.002%	95.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5580	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.311%
5581	ENDEAVOUR SILVE	0.002%	95.314%
5582	ZCL COMPOSITES	0.002%	95.316%
5583	SKYLARK CO LTD	0.002%	95.318%
5584	JINRO LTD	0.002%	95.320%
5585	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.323%
5586	INVESQUE INC	0.002%	95.325%
5587	ESURE GROUP PLC	0.002%	95.327%
5588	TELEFONICA BRASIL ADR ADR	0.002%	95.329%
5589	WIHLBORGS FASTI	0.002%	95.332%
5590	SUMITOMO METAL	0.002%	95.334%
5591	CASHBUILD LTD	0.002%	95.336%
5592	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	95.338%
5593	ANGLOGOLD LTD	0.002%	95.341%
5594	CSR CORP	0.002%	95.343%
5595	PARKWAY LIFE RE	0.002%	95.345%
5596	TOWER INTL INC	0.002%	95.347%
5597	METALL ZUG AG	0.002%	95.350%
5598	DNO INTERNATION	0.002%	95.352%
5599	TOAGOSEI CO LTD	0.002%	95.354%
5600	SAGAMI RAILWAY	0.002%	95.356%
5601	CORBY SPIRIT AN	0.002%	95.359%
5602	MARCUS CORP	0.002%	95.361%
5603	ALBIOMA	0.002%	95.363%
5604	DAIKYO INC	0.002%	95.365%
5605	MUSASHI SEIMITS	0.002%	95.368%
5606	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	95.370%
5607	RHB Capital	0.002%	95.372%
5608	NANYA TECHNOLOG	0.002%	95.374%
5609	JACCS CO	0.002%	95.377%
5610	EN-JAPAN INC.	0.002%	95.379%
5611	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.381%
5612	BETSSON AB	0.002%	95.383%
5613	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.385%
5614	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	95.388%
5615	BIZLINK HOLDING	0.002%	95.390%
5616	DELPHI TECHNOLO	0.002%	95.392%
5617	ZEE ENTERTAIN E	0.002%	95.394%
5618	PETS AT HOME GR	0.002%	95.397%
5619	GENMAB A/S	0.002%	95.399%
5620	DAIBIRU CORP	0.002%	95.401%
5621	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.403%
5622	MACQUARIE KOREA	0.002%	95.405%
5623	GRAMMER AG	0.002%	95.408%
5624	HYSAN DEVELOPME	0.002%	95.410%
5625	CHINA NATIONAL	0.002%	95.412%
5626	AK HOLDINGS INC	0.002%	95.414%
5627	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.417%
5628	MARICO LTD	0.002%	95.419%
5629	CROMPTON GREAVE	0.002%	95.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5630	RTL GROUP SA	0.002%	95.423%
5631	EI TOWERS SPA	0.002%	95.425%
5632	NISHI NIPPON RR	0.002%	95.428%
5633	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.430%
5634	VEDANTA RESOURC	0.002%	95.432%
5635	EMS-CHEMIE HLDG	0.002%	95.434%
5636	MEIDENSHA CORP	0.002%	95.436%
5637	ITOCHU TECHNO S	0.002%	95.439%
5638	GREENLAND HONG	0.002%	95.441%
5639	ARCADYAN TECHNO	0.002%	95.443%
5640	RAMCO-GERSHENSO	0.002%	95.445%
5641	RUENTEX DEVELOP	0.002%	95.447%
5642	EOH HOLDINGS LT	0.002%	95.450%
5643	MANTRA GROUP LT	0.002%	95.452%
5644	HUA HONG SEMICO	0.002%	95.454%
5645	BUMI ARMADA BER	0.002%	95.456%
5646	SEMEN GRESIK	0.002%	95.458%
5647	POSTE ITALIANE	0.002%	95.461%
5648	SM PRIME HLDGS	0.002%	95.463%
5649	ATLANTICA YIELD	0.002%	95.465%
5650	DIGITAL CHINA H	0.002%	95.467%
5651	BAYWA AG (BAYER	0.002%	95.469%
5652	KAKAKU.COM INC	0.002%	95.472%
5653	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.474%
5654	SHUN TAK HLDGS	0.002%	95.476%
5655	MANHATTAN ASSOC	0.002%	95.478%
5656	HUFVUDSTADEN AB	0.002%	95.480%
5657	KINGSTON COMM(H	0.002%	95.483%
5658	SKY PERFECT JSA	0.002%	95.485%
5659	GLAXOSMITHKLINE	0.002%	95.487%
5660	RENEWABLE ENERG	0.002%	95.489%
5661	KANSAI PAINT CO	0.002%	95.491%
5662	SLC AGRICOLA SA	0.002%	95.494%
5663	EVERLIGHT ELECT	0.002%	95.496%
5664	YODOGAWA STEEL	0.002%	95.498%
5665	PIONEER CORP JP	0.002%	95.500%
5666	TIME WARNER INC	0.002%	95.502%
5667	BIM BIRLESIK MA	0.002%	95.504%
5668	AIXTRON AG	0.002%	95.507%
5669	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.509%
5670	TSI HOLDINGS CO	0.002%	95.511%
5671	FORMOSA PETROCH	0.002%	95.513%
5672	CHUNGHWA TELECO	0.002%	95.515%
5673	YUNG TAY ENGINE	0.002%	95.518%
5674	TAV HAVALIMANLA	0.002%	95.520%
5675	JAPAN AIRPORT T	0.002%	95.522%
5676	NOJIMA CORP	0.002%	95.524%
5677	BEIJING CAP LAN	0.002%	95.526%
5678	HEIWA REAL ESTA	0.002%	95.528%
5679	GETTY PETROLEUM	0.002%	95.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5680	OKINAWA ELEC PO	0.002%	95.533%
5681	Mobistar SA	0.002%	95.535%
5682	DOMETIC GROUP A	0.002%	95.537%
5683	K12 INC COMMON STOCK USD.0001	0.002%	95.539%
5684	KYOKUTO KAIHATS	0.002%	95.541%
5685	TAKARA LEBEN CO	0.002%	95.544%
5686	HEXAWARE TECHNO	0.002%	95.546%
5687	CONSTRUCCIONES	0.002%	95.548%
5688	FRASERS LOGISTI	0.002%	95.550%
5689	INDIABULL REAL	0.002%	95.552%
5690	GRINDROD LIMITE	0.002%	95.554%
5691	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.556%
5692	CRH MEDICAL COR	0.002%	95.559%
5693	EVENT HOSPITALI	0.002%	95.561%
5694	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	95.563%
5695	CHINA HIGH SPEE	0.002%	95.565%
5696	CT REAL ESTATE	0.002%	95.567%
5697	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.569%
5698	HEIWA REAL ESTA	0.002%	95.572%
5699	KUNGSLEDEN AB N	0.002%	95.574%
5700	PT BUMI SERPONG	0.002%	95.576%
5701	HUAKU DEVELOPME	0.002%	95.578%
5702	RHONE-KLINIKUM	0.002%	95.580%
5703	MORGUARD NORTH	0.002%	95.582%
5704	KRUK SA	0.002%	95.584%
5705	SIIX CORPORATIO	0.002%	95.587%
5706	REALESTATE.COM.	0.002%	95.589%
5707	JCU CORP	0.002%	95.591%
5708	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.593%
5709	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.595%
5710	TELEFONICA DEUT	0.002%	95.597%
5711	ALGOMA CENTRAL	0.002%	95.599%
5712	MOTOR OIL SA	0.002%	95.602%
5713	HOPSON DEVELOPM	0.002%	95.604%
5714	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.606%
5715	GAMESA CORP TEC	0.002%	95.608%
5716	ADVANCED MICRO	0.002%	95.610%
5717	FLEURY SA	0.002%	95.612%
5718	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	95.614%
5719	METLIFECARE LTD	0.002%	95.617%
5720	ACCELL GROUP	0.002%	95.619%
5721	LATECOERE	0.002%	95.621%
5722	CHOW TAI FOOK J	0.002%	95.623%
5723	AUSTRIA TECHNOL	0.002%	95.625%
5724	KADOKAWA DWANGO	0.002%	95.627%
5725	CHICONY ELECTRO	0.002%	95.629%
5726	SYNCMOLD ENTERP	0.002%	95.632%
5727	ORIENTAL UNION	0.002%	95.634%
5728	TV18 BROADCAST	0.002%	95.636%
5729	HAKUHODO DY HLD	0.002%	95.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5730	LUNDIN GOLD INC	0.002%	95.640%
5731	CYFROWY POLSAT	0.002%	95.642%
5732	ALTAREA SCA	0.002%	95.644%
5733	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.646%
5734	TXC CORPN	0.002%	95.649%
5735	TASSAL GROUP	0.002%	95.651%
5736	GROUP COMERCIAL	0.002%	95.653%
5737	AMOREPACIFIC-NE	0.002%	95.655%
5738	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	95.657%
5739	AIA ENGINEERING	0.002%	95.659%
5740	MEDY-TOX INC	0.002%	95.661%
5741	CHINA SOUTH CIT	0.002%	95.663%
5742	MICRO-STAR INTL	0.002%	95.665%
5743	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.002%	95.668%
5744	CHATHAM LODGING	0.002%	95.670%
5745	ZENKOKU HOSHO C	0.002%	95.672%
5746	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.674%
5747	ZHEN DING TECHN	0.002%	95.676%
5748	INARI AMERTRON	0.002%	95.678%
5749	SAUL CENTERS INC REIT USD.01	0.002%	95.680%
5750	CAPITARETAIL CH	0.002%	95.682%
5751	EZAKI GLICO CO	0.002%	95.684%
5752	OVS SPA	0.002%	95.686%
5753	HIKARI TSUSHIN	0.002%	95.689%
5754	INCYTE PHARMACE	0.002%	95.691%
5755	PER AARSLEFF A/	0.002%	95.693%
5756	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.695%
5757	CHINA MOTOR CO	0.002%	95.697%
5758	VAKRANGEE LTD	0.002%	95.699%
5759	HONG LEONG BANK	0.002%	95.701%
5760	DRAEGERWERK AG	0.002%	95.703%
5761	CIA ENERGETICA	0.002%	95.705%
5762	PUBLICIS GROUPE	0.002%	95.707%
5763	YAMAGATA BANK	0.002%	95.710%
5764	ARC LAND SAKAMO	0.002%	95.712%
5765	PRECINT PRO	0.002%	95.714%
5766	RELIANCE POWER	0.002%	95.716%
5767	DOMINOS PIZZA E	0.002%	95.718%
5768	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.720%
5769	RONSHINE CHINA	0.002%	95.722%
5770	LASSILA & TIKAN	0.002%	95.724%
5771	GRIEG SEAFOOD A	0.002%	95.726%
5772	EZ TEC EMPREEND	0.002%	95.728%
5773	ONO PHARMACEUTI	0.002%	95.730%
5774	TOEI CO	0.002%	95.733%
5775	KUNG LONG BATTE	0.002%	95.735%
5776	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.737%
5777	TVS MOTOR CO	0.002%	95.739%
5778	SUMITOMO WAREHO	0.002%	95.741%
5779	ENNIS INC COMMON STOCK USD2.5	0.002%	95.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5780	LINDAB INTL AB	0.002%	95.745%
5781	REFRESCO GROUP	0.002%	95.747%
5782	CHINA FOOD LTD	0.002%	95.749%
5783	TATA CHEMICALS	0.002%	95.751%
5784	BANCO SANTANDER	0.002%	95.753%
5785	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	95.755%
5786	D.A. CONSORTIUM	0.002%	95.757%
5787	TAIWAN STYRENE	0.002%	95.760%
5788	FORTUNE R/EST I	0.002%	95.762%
5789	HITACHI MAXELL	0.002%	95.764%
5790	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.766%
5791	TOPPAN FORMS	0.002%	95.768%
5792	HERO HONDA	0.002%	95.770%
5793	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.772%
5794	PREMIER OIL	0.002%	95.774%
5795	CENTRL PLAZA HO	0.002%	95.776%
5796	IWATE(BANK OF)	0.002%	95.778%
5797	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.780%
5798	ENQUEST PLC	0.002%	95.782%
5799	CEWE COLOR HLDG	0.002%	95.784%
5800	PRINCE HOUSING	0.002%	95.786%
5801	PAZ CORP SA	0.002%	95.789%
5802	CHINA SHIPPING	0.002%	95.791%
5803	CONCENTRIC AB	0.002%	95.793%
5804	RITEK INC	0.002%	95.795%
5805	TAKARA STANDARD	0.002%	95.797%
5806	ICHIGO REAL EST	0.002%	95.799%
5807	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.801%
5808	PHH CORP COMMON STOCK USD.01	0.002%	95.803%
5809	SPARTANNASH CO COMMON STOCK	0.002%	95.805%
5810	JVC KENWOOD HLD	0.002%	95.807%
5811	JIAYUAN INTERNA	0.002%	95.809%
5812	HUTCHISON TEL-H	0.002%	95.811%
5813	D/S NORDEN	0.002%	95.813%
5814	AIMIA INC	0.002%	95.815%
5815	KINTETSU WORLD	0.002%	95.817%
5816	POWER GRID CORP	0.002%	95.819%
5817	INABA DENKISANG	0.002%	95.821%
5818	TIER REIT INC REIT USD.0001	0.002%	95.824%
5819	OIL REFINERIES	0.002%	95.826%
5820	S FOODS INC	0.002%	95.828%
5821	JASTRZEBSKA SPO	0.002%	95.830%
5822	VUKILE PROPERTY	0.002%	95.832%
5823	BENI STABILI IT	0.002%	95.834%
5824	OESTERREICHISCH	0.002%	95.836%
5825	MIGDAL INSURAN	0.002%	95.838%
5826	BARRATT DEVEL	0.002%	95.840%
5827	BOLSA MEXICANA	0.002%	95.842%
5828	GRUPO AEROPORTU	0.002%	95.844%
5829	TOOTSIE ROLL IN	0.002%	95.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5830	FU SHOU YUAN IN	0.002%	95.848%
5831	SPLUNK INC COMMON STOCK USD.001	0.002%	95.850%
5832	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.852%
5833	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.854%
5834	PIOLAX CO	0.002%	95.856%
5835	LG INDL SYSTEMS	0.002%	95.858%
5836	CLARKSON(HORACE	0.002%	95.860%
5837	INFOMART CORP	0.002%	95.862%
5838	PRESS METAL ALU	0.002%	95.864%
5839	ADVTECH LTD	0.002%	95.866%
5840	PACIFIC TEXTILE	0.002%	95.868%
5841	ASR NEDERLAND N	0.002%	95.870%
5842	BLOOMBERRY RESO	0.002%	95.873%
5843	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.875%
5844	FUYAO GLASS IND	0.002%	95.877%
5845	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.879%
5846	CEBU AIR INC	0.002%	95.881%
5847	CHUGOKU MAR PAI	0.002%	95.883%
5848	FURUKAWA CO	0.002%	95.885%
5849	REDES ENERGETIC	0.002%	95.887%
5850	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.889%
5851	HANJIN KAL CORP	0.002%	95.891%
5852	SLATE OFFICE RE	0.002%	95.893%
5853	ROYAL CO	0.002%	95.895%
5854	HUATAI SECURITI	0.002%	95.897%
5855	INDIAN HOTELS	0.002%	95.899%
5856	RESOLUTE MINING	0.002%	95.901%
5857	WAKITA & CO	0.002%	95.903%
5858	KOHNAN SHOJI	0.002%	95.905%
5859	PARQUE ARAUCO S	0.002%	95.907%
5860	KYUSHU RAILWAY	0.002%	95.909%
5861	TAIWAN BUSINESS	0.002%	95.911%
5862	CONN S INC COMMON STOCK USD.01	0.002%	95.913%
5863	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.915%
5864	SWISSQUOTE GP H	0.002%	95.917%
5865	DAINICHISEIKA C	0.002%	95.919%
5866	AFG ARBONIA-FOR	0.002%	95.921%
5867	BHARAT PETROL C	0.002%	95.923%
5868	ELRINGKLINGER	0.002%	95.925%
5869	MARCOPOLO SA	0.002%	95.927%
5870	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	95.929%
5871	NISSIN KOGYO	0.002%	95.931%
5872	PUREGOLD PRICE	0.002%	95.933%
5873	FORMOSA TAFFETA	0.002%	95.935%
5874	ITE GROUP	0.002%	95.937%
5875	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	95.939%
5876	FUCHS PETRO AG	0.002%	95.941%
5877	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	95.943%
5878	MERSEN SA	0.002%	95.945%
5879	CIECH SA	0.002%	95.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5880	STRIDES ARCOLAB	0.002%	95.949%
5881	SUMITOMO DENSET	0.002%	95.951%
5882	YUEXIU REAL ES	0.002%	95.953%
5883	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	95.955%
5884	MISC BERHAD	0.002%	95.957%
5885	YAHOO JAPAN COR	0.002%	95.959%
5886	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.961%
5887	SHINOKEN GROUP	0.002%	95.963%
5888	CHENG UEI PRECI	0.002%	95.965%
5889	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.967%
5890	TED BAKER PLC	0.002%	95.969%
5891	ST SHINE OPTICA	0.002%	95.971%
5892	NIPPON VALQUA I	0.002%	95.973%
5893	CREDITO EMILIAN	0.002%	95.975%
5894	RICARDO	0.002%	95.977%
5895	SONDA S.A.	0.002%	95.979%
5896	BLACK DIAMOND G	0.002%	95.981%
5897	STEEL AUTHORITY	0.002%	95.983%
5898	TEXTAINER GROUP	0.002%	95.985%
5899	SANGETSU CO	0.002%	95.987%
5900	NOVOLIPET STEEL	0.002%	95.989%
5901	SAF-HOLLAND SA	0.002%	95.991%
5902	WILSON BAYLY HO	0.002%	95.993%
5903	IMA(IND MACC AU	0.002%	95.995%
5904	JUKI CORP	0.002%	95.997%
5905	BEZEQ ISRAEL TE	0.002%	95.999%
5906	RPS GROUP PLC	0.002%	96.001%
5907	ASIA PACIFIC TE	0.002%	96.003%
5908	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.005%
5909	PEMBANGUNAN P	0.002%	96.007%
5910	GRUMA SA DE CV	0.002%	96.009%
5911	SINOPEC KANTONS	0.002%	96.011%
5912	RESOLUTE FOREST	0.002%	96.013%
5913	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.015%
5914	INGERSOLL GLB H	0.002%	96.017%
5915	SPARKASSEN IMMO	0.002%	96.019%
5916	IRESS MARKET TE	0.002%	96.021%
5917	UNIBAIL-RODAMCO	0.002%	96.023%
5918	RED STAR MACALL	0.002%	96.025%
5919	S&T AG	0.002%	96.027%
5920	SALINI IMPREGIL	0.002%	96.029%
5921	IBSTOCK PLC	0.002%	96.031%
5922	NIPPON CHEMI-CO	0.002%	96.032%
5923	SELECT HARVESTS	0.002%	96.034%
5924	ORIOR AG	0.002%	96.036%
5925	TELEKOM AUSTRIA	0.002%	96.038%
5926	BANK OF BARODA	0.002%	96.040%
5927	FUTABA INDUSTRI	0.002%	96.042%
5928	NSD CO LTD	0.002%	96.044%
5929	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	96.046%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5930	SHANGHAI ELECTR	0.002%	96.048%
5931	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.050%
5932	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.052%
5933	CYBG PLC	0.002%	96.054%
5934	IGG INC	0.002%	96.056%
5935	ASAHI DIAMOND I	0.002%	96.058%
5936	ADASTRIA HOLDI	0.002%	96.060%
5937	KOREA LINE CORP	0.002%	96.062%
5938	SIAMGAS AND PET	0.002%	96.064%
5939	GMO INTERNET IN	0.002%	96.066%
5940	PACIFIC METALS	0.002%	96.068%
5941	KOMBASSAN HOLDI	0.002%	96.070%
5942	DOOSAN CORP	0.002%	96.072%
5943	SHIMA SEIKI MFG	0.002%	96.074%
5944	HOSHIZAKI ELECT	0.002%	96.075%
5945	NISSHIN STEEL H	0.002%	96.077%
5946	VSE CORP COMMON STOCK USD.05	0.002%	96.079%
5947	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.081%
5948	XCERRA CORP COMMON STOCK USD.05	0.002%	96.083%
5949	MENZIES(JOHN)	0.002%	96.085%
5950	BK ZACHODNI WBK	0.002%	96.087%
5951	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.089%
5952	ITOCHU FUEL COR	0.002%	96.091%
5953	AMERICAN RAILCA	0.002%	96.093%
5954	SUPERVALU INC COMMON STOCK USD.01	0.002%	96.095%
5955	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.097%
5956	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.099%
5957	YIRENDAI LTD AD	0.002%	96.101%
5958	XL AXIATA TBK P	0.002%	96.103%
5959	TSRC CORP	0.002%	96.104%
5960	G&L BEIJER AB B	0.002%	96.106%
5961	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.108%
5962	WALSIN LIHWA CO	0.002%	96.110%
5963	KANTO DENKA KOG	0.002%	96.112%
5964	START TODAY CO	0.002%	96.114%
5965	888 HOLDINGS	0.002%	96.116%
5966	ZHEJIANG EXPRES	0.002%	96.118%
5967	VECTOR INC	0.002%	96.120%
5968	SODICK CO	0.002%	96.122%
5969	IOI CORPORATION	0.002%	96.124%
5970	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.126%
5971	XINJIANG GOLDWI	0.002%	96.128%
5972	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	96.129%
5973	NISSIN ELECTRIC	0.002%	96.131%
5974	VAUDOISE ASSURA	0.002%	96.133%
5975	SAO PAU ALPARGA	0.002%	96.135%
5976	CHINA INTL MARI	0.002%	96.137%
5977	SCHINDLER-HDLG	0.002%	96.139%
5978	GENWORTH MORTGA	0.002%	96.141%
5979	TENARIS S.A.	0.002%	96.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5980	OPHIR ENERGY PL	0.002%	96.145%
5981	DYDO DRINCO INC	0.002%	96.147%
5982	DAISEKI CO LTD	0.002%	96.149%
5983	SHANGHAI JIN JI	0.002%	96.150%
5984	CALIAN GROUP LT	0.002%	96.152%
5985	KEISEI ELEC RY	0.002%	96.154%
5986	TSURUHA HOLDING	0.002%	96.156%
5987	SK CHEMICALS CO	0.002%	96.158%
5988	TRENCOR	0.002%	96.160%
5989	GEMDALE PROPERT	0.002%	96.162%
5990	YOKOGAWA BRIDGE	0.002%	96.164%
5991	JOSHIN DENKI CO	0.002%	96.166%
5992	FOSTER ELECTRIC	0.002%	96.168%
5993	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.169%
5994	PEREGRINE HLDGS	0.002%	96.171%
5995	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.173%
5996	HUNG SHENG CONS	0.002%	96.175%
5997	LG HAUSYS LTD	0.002%	96.177%
5998	SINOTRANS SHIPP	0.002%	96.179%
5999	SRF LTD	0.002%	96.181%
6000	BERTRANDT AG	0.002%	96.183%
6001	PLAZA RETAIL RE	0.002%	96.185%
6002	VS INDUSTRY BHD	0.002%	96.187%
6003	CHINA POWER INT	0.002%	96.188%
6004	ANGLO AMERICAN	0.002%	96.190%
6005	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.192%
6006	CASTROL INDIA L	0.002%	96.194%
6007	ISHIHARA SANGYO	0.002%	96.196%
6008	KOREA EXPRESS C	0.002%	96.198%
6009	NSI NV	0.002%	96.200%
6010	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.202%
6011	SEED CO LTD/TOK	0.002%	96.204%
6012	CALLIDUS CAPITA	0.002%	96.205%
6013	TATSUTA ELEC WI	0.002%	96.207%
6014	AVANZA BANK HOL	0.002%	96.209%
6015	SUMITOMO TITANI	0.002%	96.211%
6016	YAPI VE KREDI B	0.002%	96.213%
6017	ALPEN CO LTD	0.002%	96.215%
6018	TOKYO STEEL MFG	0.002%	96.217%
6019	NITTO BOSEKI CO	0.002%	96.219%
6020	KOKUYO CO	0.002%	96.220%
6021	SHOWA SANGYO CO	0.002%	96.222%
6022	WEST CHINA CEME	0.002%	96.224%
6023	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.226%
6024	SIRTEX MEDICAL	0.002%	96.228%
6025	SBS HOLDINGS IN	0.002%	96.230%
6026	ASX LTD	0.002%	96.232%
6027	GORMAN-RUPP CO	0.002%	96.234%
6028	TAMURA CORP	0.002%	96.235%
6029	GWA GROUP LTD	0.002%	96.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6030	NIPPON SIGNAL C	0.002%	96.239%
6031	SCHAEFFLER AG P	0.002%	96.241%
6032	YULON MOTOR	0.002%	96.243%
6033	TRULY INTL HLDG	0.002%	96.245%
6034	GLOBAL ONE REAL	0.002%	96.247%
6035	BANCO SANTANDER	0.002%	96.249%
6036	HOGY MEDICAL CO	0.002%	96.250%
6037	SALVATORE FERRA	0.002%	96.252%
6038	NYRSTAR NV	0.002%	96.254%
6039	GPO CATALANA OC	0.002%	96.256%
6040	ENERGY FUELS INC COMMON STOCK	0.002%	96.258%
6041	DEUTSCHE BETEI	0.002%	96.260%
6042	GLOBE TELECOM I	0.002%	96.262%
6043	UNITED SUPER MA	0.002%	96.263%
6044	LUPIN LTD	0.002%	96.265%
6045	NEW CHINA LIFE	0.002%	96.267%
6046	VEDANTA LTD ADR ADR	0.002%	96.269%
6047	ELDORADO RESORTS INC COMMON STOCK	0.002%	96.271%
6048	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.273%
6049	CONTACT ENERGY	0.002%	96.275%
6050	NIPPON SHEET GL	0.002%	96.276%
6051	NORWEGIAN AIR S	0.002%	96.278%
6052	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.280%
6053	PRECIOUS SHIPPI	0.002%	96.282%
6054	URTHECAST CORP	0.002%	96.284%
6055	BENETEAU	0.002%	96.286%
6056	CJ CGV	0.002%	96.288%
6057	POU SHENG INTL	0.002%	96.289%
6058	WATERLAND FIN H	0.002%	96.291%
6059	GRUPO HERDEZ SA	0.002%	96.293%
6060	ALK-ABELLO A/S	0.002%	96.295%
6061	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.297%
6062	VTG AG	0.002%	96.299%
6063	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.300%
6064	GPO FIN INTERAC	0.002%	96.302%
6065	MAGNESITA REFRA	0.002%	96.304%
6066	SUNLIGHT REAL E	0.002%	96.306%
6067	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	96.308%
6068	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.310%
6069	JOEL-JERUSALEM	0.002%	96.312%
6070	DENNY S CORP COMMON STOCK USD.01	0.002%	96.313%
6071	CACHE LOGISTICS	0.002%	96.315%
6072	COSTAIN GROUP P	0.002%	96.317%
6073	SIGMA PHARMACEU	0.002%	96.319%
6074	SOHU.COM INC	0.002%	96.321%
6075	FUJI MEDIA HOLD	0.002%	96.323%
6076	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.324%
6077	RAMCO CEMENTS	0.002%	96.326%
6078	CAPITAL ONE BAN	0.002%	96.328%
6079	NORITZ CORP	0.002%	96.330%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6080	DAISHIN SECURIT	0.002%	96.332%
6081	WISTRON NEWEB C	0.002%	96.334%
6082	YANGTZE OPT FIB	0.002%	96.335%
6083	KOREA ELEC POWE	0.002%	96.337%
6084	ZHAOJIN MINING	0.002%	96.339%
6085	ELMOS SEMICONDU	0.002%	96.341%
6086	KCE ELECTRONICS	0.002%	96.343%
6087	GIORDANO INTL L	0.002%	96.345%
6088	KONINKLIJKE WES	0.002%	96.346%
6089	ECOPETROL SA	0.002%	96.348%
6090	KOSSAN RUBBER I	0.002%	96.350%
6091	INVESTEC PROP F	0.002%	96.352%
6092	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.354%
6093	INTL NICKEL IND	0.002%	96.356%
6094	KUMHO TIRE CO	0.002%	96.357%
6095	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.359%
6096	HANSON INTL TBK	0.002%	96.361%
6097	MONADELPHOUS GR	0.002%	96.363%
6098	MYOB GROUP LTD	0.002%	96.365%
6099	HOSOKAWA MICRON	0.002%	96.367%
6100	COMMUNITY HEALT	0.002%	96.368%
6101	HEALTHSTREAM INC COMMON STOCK	0.002%	96.370%
6102	SWIRE PROPERTIE	0.002%	96.372%
6103	JUROKU BANK	0.002%	96.374%
6104	DE LA RUE	0.002%	96.376%
6105	KLAB INC	0.002%	96.377%
6106	ESPRIT HOLDINGS	0.002%	96.379%
6107	CALIFORNIA AMPL	0.002%	96.381%
6108	GENSCRIPT BIOTE	0.002%	96.383%
6109	UMS HLDGS LTD	0.002%	96.385%
6110	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.002%	96.387%
6111	EVN AG	0.002%	96.388%
6112	BTG PLC	0.002%	96.390%
6113	PORT OF TAURANG	0.002%	96.392%
6114	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.394%
6115	BML INC	0.002%	96.396%
6116	STEADFAST GROUP	0.002%	96.397%
6117	CHINA ZHEGTONG	0.002%	96.399%
6118	TAIWAN MOBILE	0.002%	96.401%
6119	ADANI POWER LTD	0.002%	96.403%
6120	HAMBURGER HAFEN	0.002%	96.405%
6121	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	96.406%
6122	CLAL INSURANCE	0.002%	96.408%
6123	RICOH LEASING	0.002%	96.410%
6124	CONEXIO CORP	0.002%	96.412%
6125	MARR SPA	0.002%	96.414%
6126	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.415%
6127	IP GROUP	0.002%	96.417%
6128	STELLA INTERNAT	0.002%	96.419%
6129	LT GROUP INC	0.002%	96.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6130	DALI FOODS GROU	0.002%	96.423%
6131	BANCO DE CHILE ADR ADR	0.002%	96.424%
6132	DXP ENTERPRISES	0.002%	96.426%
6133	DONGKUK STEEL M	0.002%	96.428%
6134	GF SECURITIES C	0.002%	96.430%
6135	SHIBAURA ELECTR	0.002%	96.432%
6136	MIZUNO CORP	0.002%	96.433%
6137	KANGWON LAND IN	0.002%	96.435%
6138	MAIDEN HLDGS LT	0.002%	96.437%
6139	MERCURIES LIFE	0.002%	96.439%
6140	FUJIMORI KOGYO	0.002%	96.441%
6141	ERCROS SA	0.002%	96.442%
6142	VINA CONCHA Y T	0.002%	96.444%
6143	PAX GLOBAL TECH	0.002%	96.446%
6144	VISTA LAND & LI	0.002%	96.448%
6145	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	96.450%
6146	O/SEAS UNION EN	0.002%	96.451%
6147	ELITE ADVANCED	0.002%	96.453%
6148	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.455%
6149	KINSUS INTERCON	0.002%	96.457%
6150	CBL & ASSOC PRO	0.002%	96.458%
6151	NAKANISHI INC	0.002%	96.460%
6152	NANOMETRICS	0.002%	96.462%
6153	TAIWAN GLASS	0.002%	96.464%
6154	PRESS KOGYO CO	0.002%	96.466%
6155	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.467%
6156	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.469%
6157	COLOWIDE CO LTD	0.002%	96.471%
6158	RALLYE	0.002%	96.473%
6159	TOSHIBA MACHINE	0.002%	96.474%
6160	MITSUBA CORP	0.002%	96.476%
6161	INTERNATIONAL P	0.002%	96.478%
6162	KOTOBUKI SPIRIT	0.002%	96.480%
6163	QUIMICA Y MINER	0.002%	96.482%
6164	JENOPTIK AG	0.002%	96.483%
6165	POLA ORBIS HLDG	0.002%	96.485%
6166	CHUDENKO CORP	0.002%	96.487%
6167	CONSTRUTORA TEN	0.002%	96.489%
6168	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.490%
6169	IMAX CHINA HOLD	0.002%	96.492%
6170	CRYOLIFE INC	0.002%	96.494%
6171	SANYO CHEMICAL	0.002%	96.496%
6172	SEVEN WEST MEDI	0.002%	96.498%
6173	SANYO SPEC STEE	0.002%	96.499%
6174	ALTICE NV CLAS	0.002%	96.501%
6175	FLEXIGROUP LIMI	0.002%	96.503%
6176	CHEMRING GROUP	0.002%	96.505%
6177	CITIC 1616 HLDG	0.002%	96.506%
6178	CHESSWOOD GROUP	0.002%	96.508%
6179	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6180	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.512%
6181	STARHILL GLOBAL	0.002%	96.513%
6182	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.515%
6183	FIRST RESOURCES	0.002%	96.517%
6184	OTE(HELLENIC TL	0.002%	96.519%
6185	TELEFONICA DE E	0.002%	96.520%
6186	SKS MICROFINANC	0.002%	96.522%
6187	LE NOBLE AGE	0.002%	96.524%
6188	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.526%
6189	DAIDO METAL CO	0.002%	96.528%
6190	CERVUS EQUIPMEN	0.002%	96.529%
6191	ADVANTECH CO LT	0.002%	96.531%
6192	SONIC CORP	0.002%	96.533%
6193	PSK INC	0.002%	96.535%
6194	SUNWAY BHD	0.002%	96.536%
6195	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.538%
6196	CHINA MACHINERY	0.002%	96.540%
6197	LG HOME SHOPPIN	0.002%	96.542%
6198	TOHO CO	0.002%	96.543%
6199	TEIKOKU PISTON	0.002%	96.545%
6200	ZUMIEZ INC COMMON STOCK	0.002%	96.547%
6201	SANOFI INDIA LT	0.002%	96.549%
6202	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.550%
6203	MIYAZAKI BANK	0.002%	96.552%
6204	EUROPAC PAPELES	0.002%	96.554%
6205	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.556%
6206	PROTECTOR FORSI	0.002%	96.557%
6207	IMPERIAL METALS	0.002%	96.559%
6208	AVEXIS INC COMMON STOCK USD.0001	0.002%	96.561%
6209	SEMICONDUCTOR M	0.002%	96.563%
6210	AKITA BANK	0.002%	96.564%
6211	MENICON CO LTD	0.002%	96.566%
6212	NORITAKE CO	0.002%	96.568%
6213	TAEYOUNG ENGINE	0.002%	96.570%
6214	TSUKUI CORP	0.002%	96.571%
6215	QOL CO LTD	0.002%	96.573%
6216	THAI AIRWAYS IN	0.002%	96.575%
6217	TOYO KOHAN CO	0.002%	96.577%
6218	CARNIVAL PLC	0.002%	96.578%
6219	IRISH RESIDENTI	0.002%	96.580%
6220	GLOBANT SA	0.002%	96.582%
6221	CEVA INC COMMON STOCK USD.001	0.002%	96.584%
6222	ABSOLUTE SOFTWA	0.002%	96.585%
6223	INTL CONTAINER	0.002%	96.587%
6224	GEAR ENERGY LTD	0.002%	96.589%
6225	LIPPO KARAWACI	0.002%	96.591%
6226	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.592%
6227	MOTA ENGL SGPS	0.002%	96.594%
6228	SITRONIX TECHNO	0.002%	96.596%
6229	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6230	ATLISSIAN CORP	0.002%	96.599%
6231	SUPREME ELECTRO	0.002%	96.601%
6232	TTY BIPHARM CO	0.002%	96.603%
6233	KUALA LUMPUR KE	0.002%	96.605%
6234	S.A.C.I. FALABE	0.002%	96.606%
6235	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.608%
6236	TAKUMA CO	0.002%	96.610%
6237	METRO AG	0.002%	96.611%
6238	RANDON SA IMPL	0.002%	96.613%
6239	FORHOUSE CORP	0.002%	96.615%
6240	PROLOGIS PROPER	0.002%	96.617%
6241	AMERICAN PUBLIC	0.002%	96.618%
6242	KENKO MAYONNAIS	0.002%	96.620%
6243	TOWA PHARM CO L	0.002%	96.622%
6244	HAILIANG EDUCAT	0.002%	96.624%
6245	GREENCROSS LTD	0.002%	96.625%
6246	HALLA HOLDINGS	0.002%	96.627%
6247	PI INDUSTRIES L	0.002%	96.629%
6248	EUROPCAR GROUPE	0.002%	96.630%
6249	REDEFINE INTERN	0.002%	96.632%
6250	SEIKAGAKU CORP	0.002%	96.634%
6251	SHIKOKU BANK	0.002%	96.636%
6252	PRESTIGE ESTATE	0.002%	96.637%
6253	PT TIMAH TBK	0.002%	96.639%
6254	CIA TRANSM ENER	0.002%	96.641%
6255	UNITIKA	0.002%	96.642%
6256	MIRATI THERAPEU	0.002%	96.644%
6257	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.646%
6258	STEINHOFF INTER	0.002%	96.648%
6259	HANA TOUR SERVI	0.002%	96.649%
6260	MANULIFE US REA	0.002%	96.651%
6261	TRANSCEND INFOR	0.002%	96.653%
6262	KOREA AEROSPACE	0.002%	96.654%
6263	SCHRODERS(NEW)	0.002%	96.656%
6264	CARBONITE INC COMMON STOCK USD.01	0.002%	96.658%
6265	NEUROCRINE BIOS	0.002%	96.659%
6266	SSANGYONG CEMEN	0.002%	96.661%
6267	RPX CORP COMMON STOCK USD.0001	0.002%	96.663%
6268	BANGKOK AIRWAYS	0.002%	96.665%
6269	GREIF INC CL B COMMON STOCK	0.002%	96.666%
6270	VESTEL ELECTRON	0.002%	96.668%
6271	NITTO ELECTRIC	0.002%	96.670%
6272	ILUKA RESOURCES	0.002%	96.671%
6273	CROMPTON GREAVE	0.002%	96.673%
6274	RYOSAN CO	0.002%	96.675%
6275	BQE NATL BELGIQ	0.002%	96.676%
6276	CIMIC GROUP LTD	0.002%	96.678%
6277	REED ELSEVIER P	0.002%	96.680%
6278	QINGDAO PORT IN	0.002%	96.682%
6279	SOUTH INDIA BAN	0.002%	96.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6280	TIBET WATER RES	0.002%	96.685%
6281	ACER INC	0.002%	96.687%
6282	VP BANK AG	0.002%	96.688%
6283	BANK PEKAO	0.002%	96.690%
6284	CANARA BANK	0.002%	96.692%
6285	UNIPAR UNIAO DE	0.002%	96.693%
6286	GLOBAL INDEMNIT	0.002%	96.695%
6287	NIIT TECHNOLOGI	0.002%	96.697%
6288	WAN HAI LINES	0.002%	96.698%
6289	DR.CHILABO CO L	0.002%	96.700%
6290	AMPLIFON SPA NE	0.002%	96.702%
6291	TOCALO CO LTD	0.002%	96.703%
6292	GOLDEN EAGLE RE	0.002%	96.705%
6293	CAFE DE CORAL H	0.002%	96.707%
6294	GURIT HOLDING A	0.002%	96.708%
6295	SALMAR ASA	0.002%	96.710%
6296	TAYCA CORP	0.002%	96.712%
6297	SOUTHERN CROSS	0.002%	96.714%
6298	CONTAINER CORP	0.002%	96.715%
6299	FUKUSHIMA IND C	0.002%	96.717%
6300	NOBINA AB	0.002%	96.719%
6301	Goldcrest Co.,	0.002%	96.720%
6302	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.722%
6303	KISSEI PHARM CO	0.002%	96.724%
6304	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.725%
6305	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.727%
6306	RAISIO YHTYMA O	0.002%	96.729%
6307	ZENRIN CO LTD	0.002%	96.730%
6308	BREVILLE GROUP	0.002%	96.732%
6309	MALAYSIAN RES C	0.002%	96.734%
6310	DIAGEO PLC	0.002%	96.735%
6311	INDIAN OIL CORP	0.002%	96.737%
6312	BUKIT SEMBAWNG	0.002%	96.739%
6313	TELEVISION BROA	0.002%	96.740%
6314	J-OIL MILLS INC	0.002%	96.742%
6315	CELLNEX TELECOM	0.002%	96.744%
6316	EARTH CHEMICAL	0.002%	96.745%
6317	TAIWAN ACCEPTAN	0.002%	96.747%
6318	MATSUI SECURITI	0.002%	96.749%
6319	YANG MING MARIN	0.002%	96.750%
6320	CIR-COMPAGNIE I	0.002%	96.752%
6321	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.754%
6322	MORITA HOLDINGS	0.002%	96.755%
6323	KIKUCHI CO LTD	0.002%	96.757%
6324	SK NETWORKS CO	0.002%	96.759%
6325	CHAROEN POKPHAN	0.002%	96.760%
6326	DEVELOPMENT CRE	0.002%	96.762%
6327	DAIKI ALUMINIUM	0.002%	96.764%
6328	SUMMARECON AGUN	0.002%	96.765%
6329	RUENTEX INDUSTR	0.002%	96.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6330	FBD HLDGS	0.002%	96.769%
6331	PAGE INDUSTRIES	0.002%	96.770%
6332	ABOITIZ EQUITY	0.002%	96.772%
6333	HARMONIC DRIVE	0.002%	96.774%
6334	OCI MATERIALS C	0.002%	96.775%
6335	AMERIGO RESOURC	0.002%	96.777%
6336	CP POKPHAND CO	0.002%	96.779%
6337	ARN MONDADORI E	0.002%	96.780%
6338	BLACKMORES LTD	0.002%	96.782%
6339	WINGSTOP INC COMMON STOCK USD.01	0.002%	96.783%
6340	CONSUN PHARMACE	0.002%	96.785%
6341	WALLENSTAM AB	0.002%	96.787%
6342	HYUNDAI MIPO DO	0.002%	96.788%
6343	WASKITA KARYA T	0.002%	96.790%
6344	UNISEM (M) BHD	0.002%	96.792%
6345	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.793%
6346	SUPREME INDUSTR	0.002%	96.795%
6347	PAN JIT INTERNA	0.002%	96.797%
6348	SALA CORPORATIO	0.002%	96.798%
6349	SHIBUYA KOGYO C	0.002%	96.800%
6350	ENERGIAS DO BRA	0.002%	96.802%
6351	NICE-SYSTEMS LT	0.002%	96.803%
6352	CHEIL WORLDWIDE	0.002%	96.805%
6353	HEADLAM GROUP	0.002%	96.807%
6354	UKC HOLDINGS CO	0.002%	96.808%
6355	CMK CORP	0.002%	96.810%
6356	XEBIO CO	0.002%	96.812%
6357	TOPY INDUSTRIES	0.002%	96.813%
6358	VEIDEKKE ASA	0.002%	96.815%
6359	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.817%
6360	BLUE LABEL TELE	0.002%	96.818%
6361	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.820%
6362	GENOMMA LAB INT	0.002%	96.821%
6363	BEIJING ENTERPR	0.002%	96.823%
6364	ARDENTEC CORP	0.002%	96.825%
6365	HANSSEM CO	0.002%	96.826%
6366	REDINGTON INDIA	0.002%	96.828%
6367	CHESNARA PLC	0.002%	96.830%
6368	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.831%
6369	MIZUHO FINL GP	0.002%	96.833%
6370	CENTRAL GARDEN&	0.002%	96.835%
6371	CITYCON OYJ	0.002%	96.836%
6372	MAGYAR TELEKOM	0.002%	96.838%
6373	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.839%
6374	TOSEI CORP	0.002%	96.841%
6375	YOKOHAMA REITO	0.002%	96.843%
6376	EMIRA PROPERTY	0.002%	96.844%
6377	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.846%
6378	CAPITAL SECURIT	0.002%	96.848%
6379	SAGE THERAPEUTI	0.002%	96.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6380	BCO BILBAO VIZC	0.002%	96.851%
6381	HUANENG POWER I	0.002%	96.852%
6382	AVON PRODUCTS I	0.002%	96.854%
6383	HAMAMATSU PHOTO	0.002%	96.856%
6384	1ST PHILIPPINE	0.002%	96.857%
6385	BEGA CHEESE LTD	0.002%	96.859%
6386	IDFC BANK LTD	0.002%	96.861%
6387	AUST WORLDWIDE	0.002%	96.862%
6388	MITRA ADIPERKAS	0.002%	96.864%
6389	SHOEI FOODS COR	0.002%	96.865%
6390	MAYR-MELNHOF KA	0.002%	96.867%
6391	DEL FRISCOS RES	0.002%	96.869%
6392	AVEX GROUP HOLD	0.002%	96.870%
6393	ANGANG NEW STEE	0.002%	96.872%
6394	SJW GROUP COMMON STOCK USD.001	0.002%	96.874%
6395	DAIKYONISHIKAWA	0.002%	96.875%
6396	MGM CHINA HLDGS	0.002%	96.877%
6397	FUKUI BANK	0.002%	96.878%
6398	STRABAG SE	0.002%	96.880%
6399	CANON INC SPONS ADR ADR	0.002%	96.882%
6400	BK OF RYUKYUS	0.002%	96.883%
6401	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.885%
6402	ARCELIK AS	0.002%	96.886%
6403	FARADAY TECHNOL	0.002%	96.888%
6404	HCI GROUP INC COMMON STOCK	0.002%	96.890%
6405	MUHIIBAH ENGINE	0.002%	96.891%
6406	PAO DE ACUCAR C	0.002%	96.893%
6407	EPS CO LTD	0.002%	96.895%
6408	FAMOUS BRANDS L	0.002%	96.896%
6409	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.898%
6410	DESCENTE LTD.	0.002%	96.899%
6411	SODA SANAYII	0.002%	96.901%
6412	BR MALLS PARTIC	0.002%	96.903%
6413	ZAKL AZOT W	0.002%	96.904%
6414	NISSEI BUILD KO	0.002%	96.906%
6415	JIH SUN FINANCI	0.002%	96.907%
6416	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.909%
6417	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.911%
6418	MEDCO ENERGI IN	0.002%	96.912%
6419	MULTIPLAN EMPRE	0.002%	96.914%
6420	STAGECOACH GROU	0.002%	96.915%
6421	VITTORIA ASSICU	0.002%	96.917%
6422	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.919%
6423	TEKFEN HOLDING	0.002%	96.920%
6424	DEBENHAMS	0.002%	96.922%
6425	ECOPETROL SA SPONSORED ADR ADR	0.002%	96.923%
6426	KUMIAI CHEM IND	0.002%	96.925%
6427	BANCOLOMBIA SA	0.002%	96.927%
6428	AGELLAN COMMERC	0.002%	96.928%
6429	FUKUDA DENSHI C	0.002%	96.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6430	UTD COMMUNITY F	0.002%	96.931%
6431	HANIL CEMENT MF	0.002%	96.933%
6432	HIQ INTERNATION	0.002%	96.935%
6433	TAINAN SPINNING	0.002%	96.936%
6434	LUXOFT HOLDING	0.002%	96.938%
6435	CHINA TELECOM C	0.002%	96.939%
6436	VILMORIN CLAUSE	0.002%	96.941%
6437	RESTAURANT GROU	0.002%	96.943%
6438	CITIC RESOURCES	0.002%	96.944%
6439	C C LAND HOLDIN	0.002%	96.946%
6440	SAPURAKENCANA P	0.002%	96.947%
6441	TAIWAN TEA CORP	0.002%	96.949%
6442	JAHWA ELECTRONI	0.002%	96.951%
6443	L'OCCITANE INTE	0.002%	96.952%
6444	NAVITAS LTD	0.002%	96.954%
6445	ROCK FIELD CO	0.002%	96.955%
6446	JOYFUL HONDA CO	0.002%	96.957%
6447	TOX FREE SOLUTI	0.002%	96.958%
6448	USI CORPORATION	0.002%	96.960%
6449	SYRAH RESOURCES	0.002%	96.962%
6450	DEXERIALS CORP	0.002%	96.963%
6451	ASIAN PAINTS LT	0.002%	96.965%
6452	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.966%
6453	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.968%
6454	IRB INFRASTRUCT	0.002%	96.970%
6455	MARUDAI FOOD CO	0.002%	96.971%
6456	DIXONS CARPHONE	0.002%	96.973%
6457	KENDA RUBBER IN	0.002%	96.974%
6458	SANSHIN ELECTRO	0.002%	96.976%
6459	SPIRENT COMMUNI	0.002%	96.977%
6460	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	96.979%
6461	NIPPON KOEI CO	0.002%	96.981%
6462	VIRBAC	0.002%	96.982%
6463	BANGKOK LAND PC	0.002%	96.984%
6464	SIME DARBY PLAN	0.002%	96.985%
6465	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	96.987%
6466	KINEPOLIS GROUP	0.002%	96.989%
6467	SMS CO LTD	0.002%	96.990%
6468	WALSIN TECHNOLO	0.002%	96.992%
6469	CHINA MOLYBDENU	0.002%	96.993%
6470	OBIC	0.002%	96.995%
6471	AICHI STEEL WOR	0.002%	96.996%
6472	ARAKAWA CHEMICA	0.002%	96.998%
6473	REPLY SPA	0.002%	97.000%
6474	PRUKSA HOLDING	0.002%	97.001%
6475	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.003%
6476	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	97.004%
6477	CHINA MAPLE LEA	0.002%	97.006%
6478	HUONS CO LTD	0.002%	97.007%
6479	AMOTECH CO LTD	0.002%	97.009%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6480	FINISH LINE INC	0.002%	97.011%
6481	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	97.012%
6482	MCJ CO LTD	0.002%	97.014%
6483	CASETEK HOLDING	0.002%	97.015%
6484	TOKYOTOKEIBA CO	0.002%	97.017%
6485	MATAHARI DEPART	0.002%	97.018%
6486	QL RESOURCES BH	0.002%	97.020%
6487	WOWPRIME CORP	0.002%	97.022%
6488	SHANGHAI PETROC	0.002%	97.023%
6489	FULLTECH FIBER	0.002%	97.025%
6490	REV GROUP INC COMMON STOCK USD.001	0.002%	97.026%
6491	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.002%	97.028%
6492	SOULBRAIN CO LT	0.002%	97.029%
6493	KONOIKE TRANSP	0.002%	97.031%
6494	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	97.032%
6495	KOA CORPORATION	0.002%	97.034%
6496	ASANUMA CORP	0.002%	97.036%
6497	PLATINUM ASSET	0.002%	97.037%
6498	CHINA WATER AFF	0.002%	97.039%
6499	KONGSBERG AUTOM	0.002%	97.040%
6500	ICL-ISRAEL CHEM	0.002%	97.042%
6501	CHOFU SEISAKUSH	0.002%	97.043%
6502	VILLEROY & BOCH	0.002%	97.045%
6503	PLAYA HOTELS &	0.002%	97.047%
6504	RECHI PRECISION	0.002%	97.048%
6505	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	97.050%
6506	HANKYU REIT INC	0.002%	97.051%
6507	HOKURIKU ELEC P	0.002%	97.053%
6508	CITI TRENDS INC COMMON STOCK USD.01	0.002%	97.054%
6509	BURSA MALAYSIA	0.002%	97.056%
6510	MITSUJI FUDOSAN	0.002%	97.057%
6511	TECHTARGET COMMON STOCK USD.001	0.002%	97.059%
6512	INVOCARE LTD	0.002%	97.061%
6513	UPONOR OYJ	0.002%	97.062%
6514	BOIRON	0.002%	97.064%
6515	TEKKEN CORP	0.002%	97.065%
6516	TORII PHARM CO	0.002%	97.067%
6517	BIOTEST AG	0.002%	97.068%
6518	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	97.070%
6519	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	97.071%
6520	DELTA ELECTRONI	0.002%	97.073%
6521	WIZZ AIR HOLDIN	0.002%	97.075%
6522	DEVRO	0.002%	97.076%
6523	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	97.078%
6524	ZAGG INC COMMON STOCK USD.001	0.002%	97.079%
6525	HAVELLS INDIA L	0.002%	97.081%
6526	COLOPL INC	0.002%	97.082%
6527	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.084%
6528	XTEP INTERNATIO	0.002%	97.085%
6529	ITALMOBILIARE S	0.002%	97.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6530	HONGHUA GROUP L	0.002%	97.088%
6531	TOTETSU KOGYO C	0.002%	97.090%
6532	DOMAIN HOLDINGS	0.002%	97.092%
6533	COMMERCIAL INTE	0.002%	97.093%
6534	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.095%
6535	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	97.096%
6536	SAVENCIA SA	0.002%	97.098%
6537	CHROMA ATE INC	0.002%	97.099%
6538	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.101%
6539	PRESTIGE INTERN	0.002%	97.102%
6540	YOROZU CORP	0.002%	97.104%
6541	OSAKI ELECTRIC	0.002%	97.105%
6542	DEVOTEAM SA	0.002%	97.107%
6543	ARJO AB	0.002%	97.108%
6544	KPJ HEALTHCARE	0.002%	97.110%
6545	GUERBET	0.002%	97.111%
6546	THULE GROUP AB/	0.002%	97.113%
6547	SUNPLUS TECHNOL	0.002%	97.114%
6548	TV ASAHI CORP	0.002%	97.116%
6549	NEO-CHINA GROUP	0.002%	97.118%
6550	ACANDO AB	0.002%	97.119%
6551	THERATECHNOLOGI	0.002%	97.121%
6552	DOUTOR NICHRES	0.002%	97.122%
6553	STABILUS SA	0.002%	97.124%
6554	SUMIDA ELECTRIC	0.002%	97.125%
6555	MELCOR DEVS LTD	0.002%	97.127%
6556	MARFRIG GLOBAL	0.002%	97.128%
6557	NIDEC CORPORATI	0.002%	97.130%
6558	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	97.131%
6559	DALMIA BHARAT L	0.002%	97.133%
6560	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	97.134%
6561	MASTERLINK SECS	0.002%	97.136%
6562	DAH CHONG HONG	0.002%	97.137%
6563	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	97.139%
6564	LG FASHION CORP	0.002%	97.140%
6565	ZEHNDER GROUP A	0.002%	97.142%
6566	BUNKA SHUTTER C	0.002%	97.143%
6567	PRESSANCE CORPO	0.002%	97.145%
6568	EPSILON ENERGY	0.002%	97.146%
6569	DABUR INDIA LTD	0.002%	97.148%
6570	ASTRA AGRO LEST	0.002%	97.149%
6571	INWIDO AB	0.002%	97.151%
6572	SAETA YIELD SA	0.002%	97.152%
6573	CENT PATTANA PU	0.002%	97.154%
6574	RETAIL ESTATES	0.002%	97.155%
6575	HU LANE ASSOCIA	0.002%	97.157%
6576	KT CORPORATION	0.002%	97.158%
6577	CORP MOCTEZUMA	0.002%	97.160%
6578	IOI PROPERTIES	0.002%	97.161%
6579	GLOW ENERGY	0.001%	97.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6580	INDOCEMENT TUNG	0.001%	97.164%
6581	J TRUST CO. LTD	0.001%	97.166%
6582	HIBISCUS PETROL	0.001%	97.167%
6583	TON YI CORP	0.001%	97.169%
6584	DATA COMMUNICAT	0.001%	97.170%
6585	Y G-1	0.001%	97.172%
6586	DAEWOO ENGINEER	0.001%	97.173%
6587	SANKI ENGINEERI	0.001%	97.175%
6588	KOREA ELEC POWER CORP SP ADR ADR	0.001%	97.176%
6589	CHANGYOU.COM LTD ADR ADR	0.001%	97.178%
6590	HI-LEX CORP	0.001%	97.179%
6591	NOEVIR HOLDINGS	0.001%	97.181%
6592	AGRANA BETEILIG	0.001%	97.182%
6593	CLEANAWAY CO LT	0.001%	97.184%
6594	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	97.185%
6595	SAS AB	0.001%	97.187%
6596	BORAL LIMITED	0.001%	97.188%
6597	TKC CORPORATION	0.001%	97.190%
6598	SRA HOLDINGS IN	0.001%	97.191%
6599	BANK OF PHILIPP	0.001%	97.193%
6600	DMCI HLDGS INC	0.001%	97.194%
6601	SKY NETWORK TEL	0.001%	97.196%
6602	ATEN INTERNATIO	0.001%	97.197%
6603	NIPPON PILLAR P	0.001%	97.199%
6604	EASY BIO INC	0.001%	97.200%
6605	ARROW GLOBAL GR	0.001%	97.202%
6606	SAMYANG HOLDING	0.001%	97.203%
6607	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	97.205%
6608	GOL LINHAS AERE	0.001%	97.206%
6609	BANGKOK EXPRESS	0.001%	97.208%
6610	MATAS AS	0.001%	97.209%
6611	GINKO INTERNATI	0.001%	97.211%
6612	COVENANT TRANSP	0.001%	97.212%
6613	HOSIDEN CORP	0.001%	97.213%
6614	CEMENTIR S.p.A.	0.001%	97.215%
6615	EMPEROR INTL HL	0.001%	97.216%
6616	HK ELECTRIC INV	0.001%	97.218%
6617	ALPEK SAB	0.001%	97.219%
6618	ASAHI CO LTD	0.001%	97.221%
6619	MEDIA NUSANTARA	0.001%	97.222%
6620	NOVA MEASURING	0.001%	97.224%
6621	CARL ZEISS MEDI	0.001%	97.225%
6622	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.227%
6623	YAMABIKO CORP	0.001%	97.228%
6624	GREEN CROSS HLD	0.001%	97.230%
6625	SK GAS	0.001%	97.231%
6626	SUPER-SOL	0.001%	97.233%
6627	EISAI CO	0.001%	97.234%
6628	TORRENT PHARM	0.001%	97.236%
6629	AUSTRALIAN PHAR	0.001%	97.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6630	AI HOLDINGS COR	0.001%	97.238%
6631	SK SECURITIES C	0.001%	97.240%
6632	STONE ENERGY CORP COMMON STOCK USD.01	0.001%	97.241%
6633	MARCO POLO DEV	0.001%	97.243%
6634	FACC AG	0.001%	97.244%
6635	GAMEHOST INC	0.001%	97.246%
6636	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	97.247%
6637	LIFESTYLE INTER	0.001%	97.249%
6638	HAMAKYOREX CO L	0.001%	97.250%
6639	BK OF NAGOYA	0.001%	97.252%
6640	SINOFERT HOLDIN	0.001%	97.253%
6641	TRONC INC COMMON STOCK USD.01	0.001%	97.255%
6642	CARD FACTORY PL	0.001%	97.256%
6643	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.258%
6644	AMTRAN TECHNOLO	0.001%	97.259%
6645	TREDEGAR CORP COMMON STOCK	0.001%	97.260%
6646	ELBIT SYSTEMS L	0.001%	97.262%
6647	YAMAICHI ELECTR	0.001%	97.263%
6648	SIGURD MICROELE	0.001%	97.265%
6649	DANIELI & CO CO	0.001%	97.266%
6650	HYUNDAI ELEVATO	0.001%	97.268%
6651	TANSEISHA CO	0.001%	97.269%
6652	CHAROEN POK PHA	0.001%	97.271%
6653	RESTAURANT BRAN	0.001%	97.272%
6654	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.274%
6655	DAESANG CORP	0.001%	97.275%
6656	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.276%
6657	RIKEN CORP	0.001%	97.278%
6658	AICHI BANK	0.001%	97.279%
6659	YELLOW HAT LTD.	0.001%	97.281%
6660	COAL INDIA LTD	0.001%	97.282%
6661	SINTOKOGIO	0.001%	97.284%
6662	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	97.285%
6663	ALTIUM LTD	0.001%	97.287%
6664	COGOBUY GROUP	0.001%	97.288%
6665	FRASERS COMMERC	0.001%	97.289%
6666	HIGH ARCTIC ENE	0.001%	97.291%
6667	GROWTHPOINT PRO	0.001%	97.292%
6668	GREATVIEW ASEPT	0.001%	97.294%
6669	KARDEMIR KARABU	0.001%	97.295%
6670	OCEAN YIELD ASA	0.001%	97.297%
6671	GLOBAL BRANDS G	0.001%	97.298%
6672	TENARIS S.A.	0.001%	97.300%
6673	TI FINANCIAL HO	0.001%	97.301%
6674	INFRATIL LTD	0.001%	97.302%
6675	HESKA CORP	0.001%	97.304%
6676	GLENMARK PHARM	0.001%	97.305%
6677	HARASHIN CO LTD	0.001%	97.307%
6678	MEARS GROUP PLC	0.001%	97.308%
6679	TALGO SA	0.001%	97.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6680	PASONA GROUP IN	0.001%	97.311%
6681	OKAMOTOIndustr	0.001%	97.312%
6682	VIRTUS HEALTH L	0.001%	97.314%
6683	PIAGGIO	0.001%	97.315%
6684	INVESTORS REAL ESTATE TRUST REIT	0.001%	97.317%
6685	ESPEC CORP	0.001%	97.318%
6686	SURTECO SE	0.001%	97.320%
6687	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.321%
6688	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.323%
6689	URSTADT BIDDLE	0.001%	97.324%
6690	S&T MOTIV CO LT	0.001%	97.325%
6691	AEKYUNG PETROCH	0.001%	97.327%
6692	MEYER BURGER TE	0.001%	97.328%
6693	AMERICAS SILVER	0.001%	97.330%
6694	FERROLIGAS FERB	0.001%	97.331%
6695	NORDEX AG	0.001%	97.333%
6696	THE NISSHIN OIL	0.001%	97.334%
6697	SUN FRONTIER FU	0.001%	97.335%
6698	STEF-TFE NEW	0.001%	97.337%
6699	NATIONAL STORAG	0.001%	97.338%
6700	WYNN MACAU LTD	0.001%	97.340%
6701	FAR EAST DEPT	0.001%	97.341%
6702	SP SETIA	0.001%	97.343%
6703	ACCORDIA GOLF T	0.001%	97.344%
6704	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.345%
6705	TOWA BANK	0.001%	97.347%
6706	AKKA TECHNOLOGI	0.001%	97.348%
6707	SKISTAR AB	0.001%	97.350%
6708	SCHRODER REAL E	0.001%	97.351%
6709	ECLAT TEXTILE C	0.001%	97.352%
6710	COROMANDEL INTL	0.001%	97.354%
6711	O-NET COMMUNICA	0.001%	97.355%
6712	KB FINANCIAL GROUP INC ADR ADR	0.001%	97.357%
6713	BENEFIT ONE INC	0.001%	97.358%
6714	IRISH CONTINENT	0.001%	97.360%
6715	EUGENE CORP	0.001%	97.361%
6716	SKANSKA AB	0.001%	97.362%
6717	ZOJIRUSHI CORP	0.001%	97.364%
6718	OBEROI REALTY L	0.001%	97.365%
6719	VT HOLDINGS CO	0.001%	97.367%
6720	TURKIYE SINAI K	0.001%	97.368%
6721	SHIN ZU SHING C	0.001%	97.370%
6722	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.371%
6723	CIA SANEAMENTO	0.001%	97.372%
6724	MATSUYA FOODS C	0.001%	97.374%
6725	SPEEDCAST INTL	0.001%	97.375%
6726	CIMC ENRIC HOLD	0.001%	97.377%
6727	AUTOBACS SEVEN	0.001%	97.378%
6728	VETROPACK HOLDI	0.001%	97.379%
6729	TAIHEI DENGYO	0.001%	97.381%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6730	NUTRISYSTEM INC COMMON STOCK USD.001	0.001%	97.382%
6731	KYOKUYO CO LTD	0.001%	97.384%
6732	AES TIETE ENERG	0.001%	97.385%
6733	HOKUETSU BANK	0.001%	97.386%
6734	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.388%
6735	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.389%
6736	DAKTRONICS INC COMMON STOCK	0.001%	97.391%
6737	CUTERA INC COMMON STOCK USD.001	0.001%	97.392%
6738	STOCK SPIRITS G	0.001%	97.393%
6739	EAGLE INDUSTRY	0.001%	97.395%
6740	RAITO KOGYO CO	0.001%	97.396%
6741	TITAN CEMENT CO	0.001%	97.398%
6742	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.399%
6743	GRUPO SIMEC S.A	0.001%	97.401%
6744	ACE HARDWARE IN	0.001%	97.402%
6745	LEYOU TECHNOLOG	0.001%	97.403%
6746	XO GROUP INC COMMON STOCK USD.01	0.001%	97.405%
6747	LEES PHARMACEUT	0.001%	97.406%
6748	LIVZON PHARMACE	0.001%	97.408%
6749	CREDIT CORP GRO	0.001%	97.409%
6750	ARB CORP LTD	0.001%	97.410%
6751	SINFONIA TECHNO	0.001%	97.412%
6752	BARNES & NOBLE	0.001%	97.413%
6753	CHINA SHINEWAY	0.001%	97.415%
6754	SHINDENGEN ELEC	0.001%	97.416%
6755	STOBART GROUP L	0.001%	97.417%
6756	SHIZUOKAGAS CO	0.001%	97.419%
6757	GDI PROPERTY GR	0.001%	97.420%
6758	PHILIPS LIGHTIN	0.001%	97.421%
6759	HOIST FINANCE A	0.001%	97.423%
6760	ONE HOSPITALITY	0.001%	97.424%
6761	WCT HOLDINGS BH	0.001%	97.426%
6762	BELL AG - REG	0.001%	97.427%
6763	HKR INTL LTD	0.001%	97.428%
6764	TIKKURILA OY	0.001%	97.430%
6765	POLYTEC HOLDING	0.001%	97.431%
6766	PHOENIX MECANO	0.001%	97.433%
6767	METROPOLITAN BA	0.001%	97.434%
6768	LIPPO MALLS IN	0.001%	97.435%
6769	PHOTO-ME INTERN	0.001%	97.437%
6770	VALID SOLUCOES	0.001%	97.438%
6771	AEON FANTASY CO	0.001%	97.440%
6772	TORSTAR CORP CL	0.001%	97.441%
6773	TAKASAGO THML E	0.001%	97.442%
6774	PTT PUBLIC COMP	0.001%	97.444%
6775	CHAOWEI POWER H	0.001%	97.445%
6776	5N PLUS INC.	0.001%	97.447%
6777	TURKCELL ILETIS	0.001%	97.448%
6778	BELC CO LTD	0.001%	97.449%
6779	SANOMA OYJ	0.001%	97.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6780	SMARTONE TELECO	0.001%	97.452%
6781	OSSTEM IMPLANT	0.001%	97.453%
6782	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	97.455%
6783	DONG-A ST CO LT	0.001%	97.456%
6784	BRIGHTOIL PETRO	0.001%	97.458%
6785	GUANGSHEN RAILW	0.001%	97.459%
6786	CHUBU SHIRYO CO	0.001%	97.460%
6787	FUJI KYUKO CO L	0.001%	97.462%
6788	MICHINOKU BANK	0.001%	97.463%
6789	SAVARIA CORPORA	0.001%	97.465%
6790	QUALITAS CONTOL	0.001%	97.466%
6791	BACHEM HLD AG-B	0.001%	97.467%
6792	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.469%
6793	MARUWA CO LTD	0.001%	97.470%
6794	DAEWOO SECURITI	0.001%	97.471%
6795	QAD INC A COMMON STOCK	0.001%	97.473%
6796	GREENTOWN SERVI	0.001%	97.474%
6797	ZERIA PHARMACEU	0.001%	97.476%
6798	VITAL HEALTHCAR	0.001%	97.477%
6799	KVAERNER ASA	0.001%	97.478%
6800	SIIC ENVIRONMEN	0.001%	97.480%
6801	INFRASTRUCTURE	0.001%	97.481%
6802	NTT URBAN DEVEL	0.001%	97.482%
6803	T-GAIA CORP	0.001%	97.484%
6804	TECO ELEC&MACHI	0.001%	97.485%
6805	SYSTEX CORPORAT	0.001%	97.487%
6806	MINOR INTERNATI	0.001%	97.488%
6807	DALRADIAN RESOU	0.001%	97.489%
6808	AOI ELECTRONICS	0.001%	97.491%
6809	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.492%
6810	DAIICHI KIGENSO	0.001%	97.493%
6811	OIL & NATURAL G	0.001%	97.495%
6812	PHISON ELECTRON	0.001%	97.496%
6813	TAIWAN COGENERA	0.001%	97.498%
6814	ROBERT WALTERS	0.001%	97.499%
6815	LANDEC CORP	0.001%	97.500%
6816	HOCHDORF HOLDIN	0.001%	97.502%
6817	FUKUDA CORP	0.001%	97.503%
6818	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.504%
6819	VZ HOLDING AG	0.001%	97.506%
6820	TOYO CONSTRUCTI	0.001%	97.507%
6821	DISCO CORPORATI	0.001%	97.508%
6822	GLORIA MATERIAL	0.001%	97.510%
6823	WEBJET LTD	0.001%	97.511%
6824	ADITYA BIRLA FA	0.001%	97.513%
6825	TAIWAN LAND DEV	0.001%	97.514%
6826	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.515%
6827	WISDOM MARINE L	0.001%	97.517%
6828	TPI POLENE PCL	0.001%	97.518%
6829	SAKAI MOVING SE	0.001%	97.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6830	GEMTEK TECHNOLO	0.001%	97.521%
6831	HONGKONG&SHANG	0.001%	97.522%
6832	PETRA DIAMONDS	0.001%	97.523%
6833	GRAPE KING INC	0.001%	97.525%
6834	AKASTOR ASA	0.001%	97.526%
6835	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.527%
6836	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.529%
6837	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.530%
6838	STS SEMICONDUCT	0.001%	97.531%
6839	SAKAI CHEMICAL	0.001%	97.533%
6840	INDIAN BANK	0.001%	97.534%
6841	PETRONAS DAGANG	0.001%	97.536%
6842	FUJIBO HOLDINGS	0.001%	97.537%
6843	FILINVEST LAND	0.001%	97.538%
6844	ARGOSY PROPERTY	0.001%	97.540%
6845	MITANI CORP	0.001%	97.541%
6846	BRUNEL INTL	0.001%	97.542%
6847	WARABEYA NICHIIY	0.001%	97.544%
6848	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	97.545%
6849	BRF SA	0.001%	97.546%
6850	ARROWHEAD PROR	0.001%	97.548%
6851	JAPARA HEALTHCA	0.001%	97.549%
6852	ADCOCK INGRAM H	0.001%	97.550%
6853	MIQUEL Y COSTAS	0.001%	97.552%
6854	E CL SA	0.001%	97.553%
6855	PREMIER FOODS	0.001%	97.554%
6856	ASSOCD INTL HOT	0.001%	97.556%
6857	CAWACHI LTD	0.001%	97.557%
6858	ARATA CORP	0.001%	97.558%
6859	BKW ENERGIE AG	0.001%	97.560%
6860	KESKO OYJ	0.001%	97.561%
6861	TV TOKYO HLDG C	0.001%	97.562%
6862	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.564%
6863	BK OF SAGA	0.001%	97.565%
6864	SOITEC	0.001%	97.566%
6865	PROPERTY FOR IN	0.001%	97.568%
6866	NEXEN TIRE CORP	0.001%	97.569%
6867	FUSO CHEMICAL C	0.001%	97.570%
6868	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.572%
6869	IPCA LABORATORI	0.001%	97.573%
6870	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.574%
6871	NISSIN CORP	0.001%	97.576%
6872	YUASA TRADING C	0.001%	97.577%
6873	AVEO GROUP	0.001%	97.578%
6874	SUESS MICRO TEC	0.001%	97.580%
6875	Q TECHNOLOGY GR	0.001%	97.581%
6876	BANK OF CHONGQI	0.001%	97.582%
6877	CLEVO	0.001%	97.584%
6878	HANON SYSTEMS	0.001%	97.585%
6879	ORIENT CORP	0.001%	97.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6880	LONKING HOLDING	0.001%	97.588%
6881	H&R GMBH & CO K	0.001%	97.589%
6882	TAIYO INK MFG C	0.001%	97.590%
6883	CHINA PETROLEUM	0.001%	97.592%
6884	RENT A CENTER INC COMMON STOCK USD.01	0.001%	97.593%
6885	ESSENTIAL ENERG	0.001%	97.594%
6886	SCHOELLER BLECK	0.001%	97.596%
6887	PAB K TJIWI KIM	0.001%	97.597%
6888	SANDEN CORP	0.001%	97.598%
6889	SANSIRI PUBLIC	0.001%	97.600%
6890	SOL SPA	0.001%	97.601%
6891	ASKUL	0.001%	97.602%
6892	NIPPON SODA CO	0.001%	97.604%
6893	EHIME BANK	0.001%	97.605%
6894	ENERGISA SA	0.001%	97.606%
6895	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.608%
6896	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.609%
6897	MOTHERSON SUMI	0.001%	97.610%
6898	TOYO ENG CORP	0.001%	97.612%
6899	HANWHA SECS	0.001%	97.613%
6900	BRODRENE HARTMA	0.001%	97.614%
6901	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	97.616%
6902	BANDO CHEMICAL	0.001%	97.617%
6903	CT ENVIRONMENTA	0.001%	97.618%
6904	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	97.620%
6905	EVEN CONSTRUCTO	0.001%	97.621%
6906	FOCALTECH SYSTE	0.001%	97.622%
6907	YIEH PHUI ENTS	0.001%	97.623%
6908	BANKINTER SA	0.001%	97.625%
6909	SMI HOLDINGS GR	0.001%	97.626%
6910	ANGLO PACIFIC G	0.001%	97.627%
6911	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.001%	97.629%
6912	ORDINA NV	0.001%	97.630%
6913	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	97.631%
6914	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	97.633%
6915	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.634%
6916	INFRASTRUCTURA	0.001%	97.635%
6917	SHUTTLE INC	0.001%	97.637%
6918	NIPPON YUSOKI C	0.001%	97.638%
6919	JELD WEN HOLDING INC COMMON STOCK USD.01	0.001%	97.639%
6920	SOILBUILD BUSIN	0.001%	97.640%
6921	SADBHAV ENGINEE	0.001%	97.642%
6922	PHOENIX HLDGS L	0.001%	97.643%
6923	ALIANSCE SHOPPI	0.001%	97.644%
6924	HUNTER DOUGLAS	0.001%	97.646%
6925	PETRON CORP	0.001%	97.647%
6926	HEINEKEN MALAYS	0.001%	97.648%
6927	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.650%
6928	FIRST REIT	0.001%	97.651%
6929	YUMESHIN HOLDIN	0.001%	97.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6930	ZUG ESTATES HLD	0.001%	97.653%
6931	ISEKI & CO	0.001%	97.655%
6932	BEIJER ALMA AB	0.001%	97.656%
6933	TRISURA GROUP L	0.001%	97.657%
6934	KURABO INDUSTRI	0.001%	97.659%
6935	FANTASIA HOLDIN	0.001%	97.660%
6936	CORP INMOBILIAR	0.001%	97.661%
6937	BANGKOK DUSIT M	0.001%	97.662%
6938	GRANITE OIL COR	0.001%	97.664%
6939	CHINA METAL PRO	0.001%	97.665%
6940	TSUKISHIMA KIKA	0.001%	97.666%
6941	HOWA MACHINERY	0.001%	97.668%
6942	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	97.669%
6943	INVESTORS CLOUD	0.001%	97.670%
6944	JAPAN PULP & PA	0.001%	97.671%
6945	FIDEA HOLDINGS	0.001%	97.673%
6946	MAINSTREET EQUI	0.001%	97.674%
6947	ODFJELL DRILLIN	0.001%	97.675%
6948	FORD OTOSAN	0.001%	97.677%
6949	IRON BRIDGE RES	0.001%	97.678%
6950	SINGAPORE FINAN	0.001%	97.679%
6951	PARIS ORLEANS S	0.001%	97.680%
6952	MEKONOMEN AB	0.001%	97.682%
6953	FRASERS HOSPITA	0.001%	97.683%
6954	YOUNGWON CORP	0.001%	97.684%
6955	SHIKOKU CHEMICA	0.001%	97.686%
6956	CHINA SHENGMU O	0.001%	97.687%
6957	CULP INC COMMON STOCK USD.05	0.001%	97.688%
6958	HC INTERNATIONAL	0.001%	97.689%
6959	EL PUERTO DE LI	0.001%	97.691%
6960	STANDARD LIFE I	0.001%	97.692%
6961	TONG YANG INV B	0.001%	97.693%
6962	XING AG	0.001%	97.695%
6963	SENEX ENERGY LT	0.001%	97.696%
6964	MCMILLAN SHAKES	0.001%	97.697%
6965	BERJAYA CORPORA	0.001%	97.698%
6966	LING SEN PRECIS	0.001%	97.700%
6967	TRINITY MIRROR	0.001%	97.701%
6968	TIAN GE INTERAC	0.001%	97.702%
6969	TOM TAILOR HOLD	0.001%	97.704%
6970	RORZE CORP	0.001%	97.705%
6971	MALAYSIA BUILD	0.001%	97.706%
6972	STELLA CHEMIFA	0.001%	97.707%
6973	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.709%
6974	ACCESS CO LTD	0.001%	97.710%
6975	KH NEOCHEM CO L	0.001%	97.711%
6976	NIPPON KINZOKU	0.001%	97.712%
6977	KPIT TECHNOLOGI	0.001%	97.714%
6978	FINANCIAL PRODU	0.001%	97.715%
6979	METALLURGICAL C	0.001%	97.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6980	TT ELECTRONICS	0.001%	97.718%
6981	KT SKYLIFE CO L	0.001%	97.719%
6982	RAMAYANA LESTAR	0.001%	97.720%
6983	CADILA HEALTHCA	0.001%	97.721%
6984	HYUNDAI DS,OLD	0.001%	97.723%
6985	TOKAI RUBBER IN	0.001%	97.724%
6986	BORUSSIA DORTMU	0.001%	97.725%
6987	SCHMOLZ+BICKENB	0.001%	97.726%
6988	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.728%
6989	ALONY HETZ	0.001%	97.729%
6990	TAEKWANG IND CO	0.001%	97.730%
6991	COMPAGNIE DES A	0.001%	97.732%
6992	JINDAL SAW LTD	0.001%	97.733%
6993	AIMS AMP CAPITA	0.001%	97.734%
6994	CHOLAMANDALAM I	0.001%	97.735%
6995	FUJICCO CO	0.001%	97.737%
6996	UNILEVER INDONE	0.001%	97.738%
6997	SEMIRARA MINING	0.001%	97.739%
6998	CEMEX LATAM HLD	0.001%	97.740%
6999	SANTOS BRASIL P	0.001%	97.742%
7000	BIOGAIA AB	0.001%	97.743%
7001	NATIONAL THERMA	0.001%	97.744%
7002	TECNICAS REUNID	0.001%	97.745%
7003	CIA SANEAMENTO	0.001%	97.747%
7004	GODREJ CONSUMER	0.001%	97.748%
7005	MIRAMAR HTEL &	0.001%	97.749%
7006	CVC BRASIL OP A	0.001%	97.751%
7007	MITSUBISHI STEE	0.001%	97.752%
7008	NESTLE INDIA	0.001%	97.753%
7009	WASHTEC AG	0.001%	97.754%
7010	GP STRATEGIES C	0.001%	97.756%
7011	LAI SUN DEVELOP	0.001%	97.757%
7012	MITSUBOSHI BELT	0.001%	97.758%
7013	CORP COMERCI SA	0.001%	97.759%
7014	SWECO AB	0.001%	97.761%
7015	SHIKUN & BINUI	0.001%	97.762%
7016	HURCO COMPANIES INC COMMON STOCK	0.001%	97.763%
7017	EUROMONEY INST	0.001%	97.764%
7018	PP LONDON SUMAT	0.001%	97.766%
7019	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.767%
7020	LINK AND MOTIVA	0.001%	97.768%
7021	IBASE TECHNOLOG	0.001%	97.769%
7022	HEARTLAND NEW Z	0.001%	97.771%
7023	AISAN INDUSTRY	0.001%	97.772%
7024	OPTO TECH CORPN	0.001%	97.773%
7025	MAX CO	0.001%	97.774%
7026	LOOKERS PLC	0.001%	97.776%
7027	GL EVENTS	0.001%	97.777%
7028	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	97.778%
7029	HI-P INTERNATIO	0.001%	97.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7030	ICHIYOSHI SECS	0.001%	97.781%
7031	SENTUL CITY TBK	0.001%	97.782%
7032	KRESNA	0.001%	97.783%
7033	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	97.784%
7034	UOA DEVELOPMENT	0.001%	97.786%
7035	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.787%
7036	LEWIS GROUP LTD	0.001%	97.788%
7037	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.789%
7038	MAJOR CINEPLEX	0.001%	97.791%
7039	SEAH STEEL	0.001%	97.792%
7040	UEM SUNRISE BHD	0.001%	97.793%
7041	AUSNUTRIA DAIRY	0.001%	97.794%
7042	SIGDO KOPPERS S	0.001%	97.796%
7043	QUINSTREET INC COMMON STOCK USD.001	0.001%	97.797%
7044	MESA LABORATORIES INC COMMON STOCK	0.001%	97.798%
7045	SOLOR A/S	0.001%	97.799%
7046	GCL NEW ENERGY	0.001%	97.801%
7047	GROUPE CRIT	0.001%	97.802%
7048	SHINKONG SYNTHE	0.001%	97.803%
7049	ASCENTIAL PLC	0.001%	97.804%
7050	MOUNT GIBSON IR	0.001%	97.806%
7051	TOHO TITANIUM C	0.001%	97.807%
7052	TRUE NORTH COMM	0.001%	97.808%
7053	HOKUTO CORP	0.001%	97.809%
7054	FIAT CHRYSLER A	0.001%	97.811%
7055	YASUNAGA CORP	0.001%	97.812%
7056	ASAHI HOLDINGS	0.001%	97.813%
7057	SAIBU GAS CO	0.001%	97.814%
7058	COLTENE HOLDI	0.001%	97.816%
7059	KINIK CO	0.001%	97.817%
7060	G.U.D. HOLDINGS	0.001%	97.818%
7061	ADHI KARYA PERS	0.001%	97.819%
7062	ATUL LTD	0.001%	97.820%
7063	MGI COUTIER	0.001%	97.822%
7064	TIANJIN PORT DE	0.001%	97.823%
7065	GERDAU SA	0.001%	97.824%
7066	MOUNTAIN PROVIN	0.001%	97.825%
7067	TSUBAKI NAKASHI	0.001%	97.827%
7068	AMSTERDAM COMMO	0.001%	97.828%
7069	SUMITOMO SEIKA	0.001%	97.829%
7070	SUN HUNG KAI CO	0.001%	97.830%
7071	ECO WORLD DEVL	0.001%	97.832%
7072	TA CHEN STAINLE	0.001%	97.833%
7073	PUNJAB NATIONAL	0.001%	97.834%
7074	JAPAN MEDICAL D	0.001%	97.835%
7075	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.836%
7076	JAIPRAKASH ASSO	0.001%	97.838%
7077	NITTETSU MINING	0.001%	97.839%
7078	KRBL LTD	0.001%	97.840%
7079	KYOKUTO BOEKI K	0.001%	97.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7080	WESTERN ENERGY	0.001%	97.843%
7081	DIGI INTL INC	0.001%	97.844%
7082	COLBUN S.A.	0.001%	97.845%
7083	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.846%
7084	FRASERS CENTREP	0.001%	97.847%
7085	RENEASAS ELECTRO	0.001%	97.849%
7086	GREATEK ELECTRO	0.001%	97.850%
7087	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	97.851%
7088	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.852%
7089	DIP CORPORATION	0.001%	97.854%
7090	SIA REIT INC	0.001%	97.855%
7091	GMO PAYMENT GAT	0.001%	97.856%
7092	CREDITO REAL SA	0.001%	97.857%
7093	RYOSHOKU LTD	0.001%	97.858%
7094	SHANDONG CHENMI	0.001%	97.860%
7095	TEAM INC	0.001%	97.861%
7096	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.862%
7097	DONGFANG ELECT	0.001%	97.863%
7098	GINTECH ENERGY	0.001%	97.864%
7099	AXT INC COMMON STOCK USD.001	0.001%	97.866%
7100	CONTINENTAL HLD	0.001%	97.867%
7101	WELCIA HOLDINGS	0.001%	97.868%
7102	CONCORD NEW ENE	0.001%	97.869%
7103	COCA-COLA FEMSA	0.001%	97.870%
7104	ELECTRA	0.001%	97.872%
7105	EIS ECZACIBASI	0.001%	97.873%
7106	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	97.874%
7107	DATANG INTL POW	0.001%	97.875%
7108	HIRATA TECHNICA	0.001%	97.877%
7109	HOKKAIDO ELEC P	0.001%	97.878%
7110	NICHIREKI CO LT	0.001%	97.879%
7111	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.880%
7112	KARUR VYSYA BAN	0.001%	97.881%
7113	CORPORATE TRAVE	0.001%	97.883%
7114	HI SUN TECH CHI	0.001%	97.884%
7115	MODEC INC	0.001%	97.885%
7116	HIMART CO LTD	0.001%	97.886%
7117	GEOX S.P.A.	0.001%	97.887%
7118	AEROSPACE INDUS	0.001%	97.889%
7119	NORDIC SEMICOND	0.001%	97.890%
7120	QGEP PARTICIPAC	0.001%	97.891%
7121	ROBINSONS RETAI	0.001%	97.892%
7122	AUSTAL LTD	0.001%	97.893%
7123	BANK JABAR BANT	0.001%	97.895%
7124	HYUNDAI HOME SH	0.001%	97.896%
7125	DIVI'S LABORATO	0.001%	97.897%
7126	SCSK CORPORATIO	0.001%	97.898%
7127	GREAT EASTERN H	0.001%	97.899%
7128	LEXTAR ELECTRON	0.001%	97.901%
7129	TOKAI CORP/GIFU	0.001%	97.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7130	GLOBAL POWER SY	0.001%	97.903%
7131	STARHUB LIMITED	0.001%	97.904%
7132	SA SA INTL HLDG	0.001%	97.905%
7133	HO BEE INVESTME	0.001%	97.906%
7134	NRW HOLDINGS LT	0.001%	97.908%
7135	BURSON GROUP LT	0.001%	97.909%
7136	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	97.910%
7137	NIHON NOHYAKU	0.001%	97.911%
7138	TEXHONG TEXTILE	0.001%	97.912%
7139	ACOM CO	0.001%	97.914%
7140	MITSUI SOKO CO	0.001%	97.915%
7141	ASSET MANAGERS	0.001%	97.916%
7142	CAMBIAN GROUP P	0.001%	97.917%
7143	SONG WON IND	0.001%	97.918%
7144	TSUGAMI CORP	0.001%	97.920%
7145	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.921%
7146	HAP SENG CONSOL	0.001%	97.922%
7147	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.923%
7148	VOSSLOH AG	0.001%	97.924%
7149	CENTURIA INDUST	0.001%	97.926%
7150	SYNERGIE	0.001%	97.927%
7151	SUNSHINE 10	0.001%	97.928%
7152	NIPPON THOMPSON	0.001%	97.929%
7153	NETIA SA	0.001%	97.930%
7154	TIME DOTCOM BHD	0.001%	97.931%
7155	MIKUNI CORP	0.001%	97.933%
7156	JSR CORPORATION	0.001%	97.934%
7157	CARNIVAL GROUP	0.001%	97.935%
7158	UNID CO LTD	0.001%	97.936%
7159	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.937%
7160	CIA DE DIST INT	0.001%	97.939%
7161	ATEAM INC	0.001%	97.940%
7162	VERITIV CORP COMMON STOCK USD.01	0.001%	97.941%
7163	INPHI CORP COMMON STOCK	0.001%	97.942%
7164	SRI TRANG AGRO	0.001%	97.943%
7165	HUNG POO CONSTR	0.001%	97.944%
7166	SINARMAS LAND	0.001%	97.946%
7167	HOTEL SHILLA	0.001%	97.947%
7168	RADICO KHAITAN	0.001%	97.948%
7169	STAR MICRONICS	0.001%	97.949%
7170	BROWN (N) GROUP	0.001%	97.950%
7171	IMMOBILIARE GRA	0.001%	97.951%
7172	AUSTRALIAN AGRI	0.001%	97.953%
7173	AKTIA BANK OYJ	0.001%	97.954%
7174	AP THAILAND PCL	0.001%	97.955%
7175	51JOB INC ADR ADR USD.0001	0.001%	97.956%
7176	ADVANCED WIRELE	0.001%	97.957%
7177	PCHOME ONLINE I	0.001%	97.958%
7178	NEPI ROCKCASTLE	0.001%	97.960%
7179	VECTRUS INC COMMON STOCK USD.01	0.001%	97.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7180	DELEK GROUP	0.001%	97.962%
7181	FORUS S.A.	0.001%	97.963%
7182	BW LPG LTD	0.001%	97.964%
7183	PROSPERITY REIT	0.001%	97.965%
7184	TAKASAGO INTL C	0.001%	97.967%
7185	GLADSTONE COMME	0.001%	97.968%
7186	ADVAN CO LTD	0.001%	97.969%
7187	CALIX INC COMMON STOCK	0.001%	97.970%
7188	CHINA OVERSEAS	0.001%	97.971%
7189	ROAD KING INFRA	0.001%	97.972%
7190	NAUTILUS GROUP	0.001%	97.974%
7191	GOLDSUN DEV/CON	0.001%	97.975%
7192	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.976%
7193	NITTA CORP	0.001%	97.977%
7194	ELITE SEMICONDU	0.001%	97.978%
7195	YOSHINOYA D&C C	0.001%	97.979%
7196	KIKKOMAN CORP	0.001%	97.981%
7197	MCCARTHY & STON	0.001%	97.982%
7198	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.983%
7199	JOHN LAING GROU	0.001%	97.984%
7200	HANSOL PAPER CO	0.001%	97.985%
7201	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.986%
7202	TALK TALK TELEC	0.001%	97.988%
7203	DIC ASSET AG	0.001%	97.989%
7204	SANY HEAVY EQUI	0.001%	97.990%
7205	WIJAYA KARYA	0.001%	97.991%
7206	CLARION CO	0.001%	97.992%
7207	JASA MARGA	0.001%	97.993%
7208	GLOBERIDE INC	0.001%	97.994%
7209	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.996%
7210	ROO HSING	0.001%	97.997%
7211	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.998%
7212	SL CORP	0.001%	97.999%
7213	METRO PACIFIC I	0.001%	98.000%
7214	PIERRE & VACANC	0.001%	98.001%
7215	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.002%
7216	NISHIMATSUYA CH	0.001%	98.004%
7217	BES ENGINEERING	0.001%	98.005%
7218	I.T LIMITED	0.001%	98.006%
7219	METRO HOLDINGS	0.001%	98.007%
7220	SIPEF(PLANT FIN	0.001%	98.008%
7221	BIESSE	0.001%	98.009%
7222	SURUGA CO LTD	0.001%	98.011%
7223	SPCG	0.001%	98.012%
7224	GUOCOLAND LTD	0.001%	98.013%
7225	ORION CORP	0.001%	98.014%
7226	MPACT LIMITED	0.001%	98.015%
7227	MULTIPLUS SA	0.001%	98.016%
7228	TAIWAN SECOM	0.001%	98.017%
7229	PUMA AG	0.001%	98.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7230	KOREA GAS CORP	0.001%	98.020%
7231	VITAL KSK HOLDI	0.001%	98.021%
7232	KUDELSKI S.A.	0.001%	98.022%
7233	DORIAN LPG LTD	0.001%	98.023%
7234	JSP CORP	0.001%	98.024%
7235	MERMAID MARINE	0.001%	98.025%
7236	TRANS COSMOS	0.001%	98.026%
7237	CHINA LILANG LT	0.001%	98.028%
7238	HOTELES CITY EX	0.001%	98.029%
7239	DASSAULT SYSTEM	0.001%	98.030%
7240	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.031%
7241	OITA BANK	0.001%	98.032%
7242	SAMTY CO.LTD.	0.001%	98.033%
7243	HORNBACH BAUMAR	0.001%	98.034%
7244	NICHII GAKKAN C	0.001%	98.036%
7245	WEYCO GROUP INC	0.001%	98.037%
7246	DYNAPACK INTL T	0.001%	98.038%
7247	KALBE FARMA	0.001%	98.039%
7248	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.040%
7249	AJANTA PHARMA	0.001%	98.041%
7250	EIGHTEENTH BANK	0.001%	98.042%
7251	WOCKHARDT LIMIT	0.001%	98.043%
7252	JIN CO.LTD	0.001%	98.045%
7253	CSI PROPERTIES	0.001%	98.046%
7254	U-MING MARINE	0.001%	98.047%
7255	SUN PHARMACEUTI	0.001%	98.048%
7256	CHINA SINGYES S	0.001%	98.049%
7257	UNITECH PRINTED	0.001%	98.050%
7258	NIPPON DENKO CO	0.001%	98.051%
7259	NETUREN CO	0.001%	98.052%
7260	XINGDA INTERNAT	0.001%	98.054%
7261	COSTAMARE INC	0.001%	98.055%
7262	BTB REAL ESTATE	0.001%	98.056%
7263	DELTA DUNIA PET	0.001%	98.057%
7264	HAKDEX AB	0.001%	98.058%
7265	YURTEC CORPORAT	0.001%	98.059%
7266	AGUAS ANDINAS S	0.001%	98.060%
7267	VECTURA GROUP	0.001%	98.061%
7268	YOMIURI LAND CO	0.001%	98.063%
7269	RYOYO ELECTRO C	0.001%	98.064%
7270	FUJI CO(TOKYO)	0.001%	98.065%
7271	GRUPO CEMENTOS	0.001%	98.066%
7272	CERVECERIAS UNI	0.001%	98.067%
7273	PARCO CO	0.001%	98.068%
7274	UMW OIL & GAS C	0.001%	98.069%
7275	DHT HOLDINGS IN	0.001%	98.070%
7276	GRUPO ARGOS S.A	0.001%	98.072%
7277	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.073%
7278	BRITISH AMERICA	0.001%	98.074%
7279	BROOKFIELD REAL	0.001%	98.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7280	EMPRESA NACIONA	0.001%	98.076%
7281	MAH SING GROUP	0.001%	98.077%
7282	SAGA PLC	0.001%	98.078%
7283	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.079%
7284	PETROPAVLOVSK	0.001%	98.080%
7285	SEA HOLDINGS LT	0.001%	98.082%
7286	COSAN LOGISTICA	0.001%	98.083%
7287	PROMOTORA DE IN	0.001%	98.084%
7288	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.085%
7289	RELIANCE CAPITA	0.001%	98.086%
7290	CTI ENGINEERING	0.001%	98.087%
7291	GLOBAL MEDIACOM	0.001%	98.088%
7292	MOTECH INDUSTRI	0.001%	98.089%
7293	FRANK'S INTERNA	0.001%	98.090%
7294	YAMAZEN CORPORA	0.001%	98.092%
7295	FINOLEX CABLES	0.001%	98.093%
7296	SPH REIT	0.001%	98.094%
7297	KARNATAKA BANK	0.001%	98.095%
7298	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.096%
7299	ADANI TRANSMISS	0.001%	98.097%
7300	SHOEI CO LTD	0.001%	98.098%
7301	POLYPLEX THAILA	0.001%	98.099%
7302	MK ELECTRON	0.001%	98.100%
7303	KOREA KOLMAR CO	0.001%	98.102%
7304	ARITZIA INC	0.001%	98.103%
7305	SUNGWOO HITECH	0.001%	98.104%
7306	TICON INDUSTRIA	0.001%	98.105%
7307	KASAI KOGYO CO	0.001%	98.106%
7308	DAITO PHARM	0.001%	98.107%
7309	BROADLEAF CO LT	0.001%	98.108%
7310	NAMCHOW CHEMICA	0.001%	98.109%
7311	TAIFLEX SCIENTI	0.001%	98.110%
7312	LPP SA	0.001%	98.112%
7313	SMA SOLAR TECHN	0.001%	98.113%
7314	METALS X LTD	0.001%	98.114%
7315	CHAUN-CHOUNG TE	0.001%	98.115%
7316	EDP RENOVAVEIS	0.001%	98.116%
7317	METAWATER CO LT	0.001%	98.117%
7318	SCATEC SOLAR AS	0.001%	98.118%
7319	BRUNELLO CUCINE	0.001%	98.119%
7320	ENPLAS CORP	0.001%	98.120%
7321	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.121%
7322	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.123%
7323	DEA CAPITAL SPA	0.001%	98.124%
7324	TELESITES SAB D	0.001%	98.125%
7325	SCANDIC HOTELS	0.001%	98.126%
7326	PANDA GREEN ENE	0.001%	98.127%
7327	EIZO NANA O CORP	0.001%	98.128%
7328	TOWNGAS CHINA C	0.001%	98.129%
7329	BELLEVUE GROUP	0.001%	98.130%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7330	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.131%
7331	MONTEA SCA	0.001%	98.132%
7332	RHEON AUTO MACH	0.001%	98.134%
7333	CELLCOM ISRAEL	0.001%	98.135%
7334	PKP CARGO SA	0.001%	98.136%
7335	THAI VEGETABLE	0.001%	98.137%
7336	DAIRY FARM INTL	0.001%	98.138%
7337	GRUPO NUTRESA S	0.001%	98.139%
7338	KATAKURA INDS	0.001%	98.140%
7339	PROCTOR&GAMBLE	0.001%	98.141%
7340	MANILA ELECTRIC	0.001%	98.142%
7341	CARLSBERG BREWE	0.001%	98.143%
7342	CHINA OIL & GAS	0.001%	98.144%
7343	MARUWA UNYU	0.001%	98.146%
7344	DAI NIPPON TORY	0.001%	98.147%
7345	E-COMMODITIES H	0.001%	98.148%
7346	KOWLOON DEVMT	0.001%	98.149%
7347	LIFE CORPORATIO	0.001%	98.150%
7348	CMIC HOLDINGS C	0.001%	98.151%
7349	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.152%
7350	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.153%
7351	HIBIYA ENGINEER	0.001%	98.154%
7352	NEWALTA INC	0.001%	98.155%
7353	GALAXY RESOURCE	0.001%	98.156%
7354	COSTA GROUP HOL	0.001%	98.158%
7355	FIRST MINING GO	0.001%	98.159%
7356	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.160%
7357	QUALITY HOUSES	0.001%	98.161%
7358	TOURISM HOLDING	0.001%	98.162%
7359	TENMA CORPORATI	0.001%	98.163%
7360	SHINKO SHOJI CO	0.001%	98.164%
7361	INTERNATIONAL M	0.001%	98.165%
7362	MELISRON LTD	0.001%	98.166%
7363	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.167%
7364	LAYNE CHRISTENS	0.001%	98.168%
7365	ALUPAR INVEST S	0.001%	98.170%
7366	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.171%
7367	GPO AEROPORTUAR	0.001%	98.172%
7368	SHOUGANG CNCRD	0.001%	98.173%
7369	DAEWOONG CO LTD	0.001%	98.174%
7370	HISAKA WORKS LT	0.001%	98.175%
7371	FORMULA SYST(19	0.001%	98.176%
7372	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.177%
7373	PULSE SEISMIC	0.001%	98.178%
7374	UNIDEN CORP	0.001%	98.179%
7375	TORIDOLL CORPOR	0.001%	98.180%
7376	WELSPUN INDIA L	0.001%	98.181%
7377	DAIWA INDUSTRIE	0.001%	98.183%
7378	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.184%
7379	NONG SHIM CO	0.001%	98.185%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7380	ALTRI SGPS S.A.	0.001%	98.186%
7381	COWELL E HOLDIN	0.001%	98.187%
7382	UNITED INTL ENT	0.001%	98.188%
7383	ANANDA DEVELOPM	0.001%	98.189%
7384	KENON HLDGS LTD	0.001%	98.190%
7385	CEDAR WOODS PRO	0.001%	98.191%
7386	NAMESON	0.001%	98.192%
7387	TOMSON GROUP	0.001%	98.193%
7388	CLAS OHLSON AB	0.001%	98.194%
7389	CNA GR PHAR	0.001%	98.195%
7390	TUNG THIH ELECT	0.001%	98.197%
7391	SEAH BESTEEL CO	0.001%	98.198%
7392	M DIAS BRANCO S	0.001%	98.199%
7393	PERLIS PLANTATI	0.001%	98.200%
7394	SYMPHONY HLDGS	0.001%	98.201%
7395	NIPPON CHEM IND	0.001%	98.202%
7396	CALBEE INC	0.001%	98.203%
7397	DUNI AB	0.001%	98.204%
7398	mitsui HOME CO	0.001%	98.205%
7399	MAYNE PHARMA GR	0.001%	98.206%
7400	TA YA ELEC WIR&	0.001%	98.207%
7401	OSJB HOLDINGS C	0.001%	98.208%
7402	PRESIDENT SECS	0.001%	98.209%
7403	PENDRAGON PLC	0.001%	98.210%
7404	PANIN FINANCIAL	0.001%	98.211%
7405	PEPTIDREAM INC	0.001%	98.213%
7406	DAI-ICHI SEIKO	0.001%	98.214%
7407	PEGASUS SEWING	0.001%	98.215%
7408	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.216%
7409	CHONG HONG CONS	0.001%	98.217%
7410	PHIBRO ANIMAL H	0.001%	98.218%
7411	KAMEI CORP	0.001%	98.219%
7412	GMR INFRASTRUCT	0.001%	98.220%
7413	OPAP SA	0.001%	98.221%
7414	PHILIPPINE NATL	0.001%	98.222%
7415	INTOPS CO	0.001%	98.223%
7416	NIPPON ROAD CO	0.001%	98.224%
7417	UNIVERSAL MEDIC	0.001%	98.225%
7418	OKAMURA CORP	0.001%	98.226%
7419	STARZEN CO LTD	0.001%	98.227%
7420	SUPERBLOCK PCL	0.001%	98.228%
7421	GREAT LAKES DRE	0.001%	98.230%
7422	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.231%
7423	JUSTSYSTEM	0.001%	98.232%
7424	BANCO DAVIVIEND	0.001%	98.233%
7425	NAMURA SHIPBUIL	0.001%	98.234%
7426	TIPP24 SE	0.001%	98.235%
7427	ENAV SPA	0.001%	98.236%
7428	CHUGAI PHARM CO	0.001%	98.237%
7429	CGN MEIYA POWER	0.001%	98.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7430	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.239%
7431	SEIKITOKYU KOGY	0.001%	98.240%
7432	SAKATA INX CORP	0.001%	98.241%
7433	SEASPAN CORP	0.001%	98.242%
7434	TOLI CORP	0.001%	98.243%
7435	ADVA AG	0.001%	98.244%
7436	VAN LANSCHOT NV	0.001%	98.245%
7437	GENESIS ENERGY	0.001%	98.246%
7438	SHINNIHON CORP	0.001%	98.247%
7439	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	98.249%
7440	F&A AQUA HOLDIN	0.001%	98.250%
7441	COMMUNISIS PLC	0.001%	98.251%
7442	BHARTI INFRATEL	0.001%	98.252%
7443	DIGNITY PLC	0.001%	98.253%
7444	METAIR INVESTME	0.001%	98.254%
7445	CAPITAL® PRO	0.001%	98.255%
7446	UNITED SPIRITS	0.001%	98.256%
7447	CHUNG HUNG STEE	0.001%	98.257%
7448	AFFICHAGE HOLDI	0.001%	98.258%
7449	GRUPO SECURITY	0.001%	98.259%
7450	GET NICE HOLDIN	0.001%	98.260%
7451	MEGACHIPS CORP	0.001%	98.261%
7452	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.262%
7453	ALPHA & OMEGA S	0.001%	98.263%
7454	ECORODOVIAS INF	0.001%	98.264%
7455	YAKULT HONSHA C	0.001%	98.265%
7456	DOGAN HOLDINGS	0.001%	98.266%
7457	HANWHA NON-LIFE	0.001%	98.267%
7458	XIAMEN INTL POR	0.001%	98.268%
7459	TOYO TANSO CO L	0.001%	98.269%
7460	LOTTE CONFECT	0.001%	98.270%
7461	TECHNOPRO HLDGS	0.001%	98.272%
7462	STAR ASIAN INVE	0.001%	98.273%
7463	DEVELOPMENT SEC	0.001%	98.274%
7464	XXL ASA	0.001%	98.275%
7465	ACTRON TECHNOLO	0.001%	98.276%
7466	SOCIEDAD MATRIZ	0.001%	98.277%
7467	CHINA STEEL CHE	0.001%	98.278%
7468	MORGAN SINDALL	0.001%	98.279%
7469	DAEHAN FLOUR MI	0.001%	98.280%
7470	SCANDI STANDARD	0.001%	98.281%
7471	SEKISUI JUSHI C	0.001%	98.282%
7472	HANDSOME CORP	0.001%	98.283%
7473	LINX SA	0.001%	98.284%
7474	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.285%
7475	LG CORP	0.001%	98.286%
7476	MENORA MIVTACHI	0.001%	98.287%
7477	M&A CAPITAL PAR	0.001%	98.288%
7478	UNIVERSAL CEMEN	0.001%	98.289%
7479	CTCI CORP	0.001%	98.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7480	MILBON CO	0.001%	98.291%
7481	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.292%
7482	GREE INC	0.001%	98.293%
7483	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.294%
7484	PETRON MALAYSIA	0.001%	98.295%
7485	DENYO CO	0.001%	98.296%
7486	WILH. WILHELMSE	0.001%	98.297%
7487	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.299%
7488	CHINA AIRCRAFT	0.001%	98.300%
7489	TECHNOLOGY ONE	0.001%	98.301%
7490	NUFLARE TECHNOL	0.001%	98.302%
7491	SAWIT SUMBERMAS	0.001%	98.303%
7492	XIABUXIABU CATE	0.001%	98.304%
7493	RELIANCE COMMUN	0.001%	98.305%
7494	CROSS-HARBOUR H	0.001%	98.306%
7495	ALPIQ HOLDING A	0.001%	98.307%
7496	RAYMOND LTD	0.001%	98.308%
7497	SFA ENGINEERING	0.001%	98.309%
7498	CCC SA	0.001%	98.310%
7499	NAMYANG DAIRY P	0.001%	98.311%
7500	CHUNGHWA PRECIS	0.001%	98.312%
7501	MEDICAL DATA VI	0.001%	98.313%
7502	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.314%
7503	GPO DE INVERSIO	0.001%	98.315%
7504	SURMODICS INC COMMON STOCK USD.05	0.001%	98.316%
7505	ROKKO BUTTER CO	0.001%	98.317%
7506	DAEWON PHARMACE	0.001%	98.318%
7507	CHINA SUNTIEN G	0.001%	98.319%
7508	TAI CHEUNG HLDG	0.001%	98.320%
7509	VAISALA	0.001%	98.321%
7510	CRAFT BREWERS A	0.001%	98.322%
7511	KYOEI STEEL LTD	0.001%	98.323%
7512	FUJI CORP LTD/O	0.001%	98.324%
7513	SAMYANG CORP	0.001%	98.325%
7514	ANICOM HOLDINGS	0.001%	98.326%
7515	RAFFLES MEDICAL	0.001%	98.327%
7516	POLLARD BANKNOT	0.001%	98.328%
7517	KEPPEL INFRASTR	0.001%	98.329%
7518	KUO TOONG INTER	0.001%	98.330%
7519	DAI-DAN CO	0.001%	98.331%
7520	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.332%
7521	ORIOLA-KD CORP	0.001%	98.333%
7522	EMBRAER SA SPON ADR ADR	0.001%	98.334%
7523	CMC MAGNETICS C	0.001%	98.335%
7524	ICOM INCORPORAT	0.001%	98.336%
7525	VERA BRADLEY INC COMMON STOCK	0.001%	98.337%
7526	KURA CORPORATIO	0.001%	98.339%
7527	DAISO CO	0.001%	98.340%
7528	STHREE	0.001%	98.341%
7529	INGENIA COMMUNI	0.001%	98.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7530	OOH!MEDIA LTD	0.001%	98.343%
7531	ORACLE CORP JAP	0.001%	98.344%
7532	IMVESCOR RESTAU	0.001%	98.345%
7533	SECURITY BANK C	0.001%	98.346%
7534	SILICONWARE PRE	0.001%	98.347%
7535	TYC BROTHER IND	0.001%	98.348%
7536	RANK GROUP PLC	0.001%	98.349%
7537	SHANGHAI DASHEN	0.001%	98.350%
7538	NICE INFORMATIO	0.001%	98.351%
7539	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.352%
7540	MITAC HOLDINGS	0.001%	98.353%
7541	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.354%
7542	MOMENTUM GROUP	0.001%	98.355%
7543	AMBARELLA INC	0.001%	98.356%
7544	SIMMTECH CO LTD	0.001%	98.357%
7545	LOTTE NON-LIFE	0.001%	98.358%
7546	ORACLE FIN SERV	0.001%	98.359%
7547	KONISHI CO LTD	0.001%	98.360%
7548	NIPPON PISTON R	0.001%	98.361%
7549	RIDLEY CORP LTD	0.001%	98.362%
7550	AMUSE INC	0.001%	98.363%
7551	KYUNG DONG	0.001%	98.364%
7552	GUANGZHOU PHARM	0.001%	98.365%
7553	MCBRIDE PLC	0.001%	98.366%
7554	NATIONAL GRID P	0.001%	98.367%
7555	OKURA INDUSTRIA	0.001%	98.368%
7556	HB TECHNOLOGY C	0.001%	98.369%
7557	SANYANGIndustr	0.001%	98.370%
7558	KP TISSUE INC	0.001%	98.371%
7559	NIPPON CARBON C	0.001%	98.372%
7560	IMAGICA ROBOT H	0.001%	98.373%
7561	WINMARK CORP COMMON STOCK	0.001%	98.374%
7562	O-BANK CO LTD	0.001%	98.375%
7563	ROLAND DG CORP	0.001%	98.376%
7564	ELECNOR SA	0.001%	98.377%
7565	MAN SE	0.001%	98.378%
7566	TOWA CORP	0.001%	98.379%
7567	OAO GAZPROM	0.001%	98.380%
7568	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.381%
7569	HOUSING DEVELOP	0.001%	98.382%
7570	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.383%
7571	COCA-COLA WEST	0.001%	98.384%
7572	ESTIA HELATH LT	0.001%	98.385%
7573	BORYSZEW SA	0.001%	98.386%
7574	HARMONIC INC	0.001%	98.387%
7575	BETER BED HOLD	0.001%	98.388%
7576	PARTRON CO LTD	0.001%	98.389%
7577	TIM PARTICIPACOES SA ADR ADR	0.001%	98.390%
7578	361 DEGREES INT	0.001%	98.391%
7579	HIRATA CORP	0.001%	98.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7580	MINATO BANK	0.001%	98.393%
7581	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.394%
7582	WILH WILHELMOSEN	0.001%	98.395%
7583	CARMILA SA	0.001%	98.396%
7584	MITO SECURITIES	0.001%	98.397%
7585	WING ON CO INT	0.001%	98.398%
7586	GOODBABY INTERN	0.001%	98.399%
7587	CHIYODA INTEGRE	0.001%	98.400%
7588	EREX CO LTD	0.001%	98.401%
7589	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.402%
7590	FRENCKEN GROUP	0.001%	98.403%
7591	PERSISTENT SYST	0.001%	98.404%
7592	TOBISHIMA CORP	0.001%	98.405%
7593	SINON CORP	0.001%	98.406%
7594	BEIJING GAS BLU	0.001%	98.407%
7595	COOPER ENERGY L	0.001%	98.408%
7596	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.409%
7597	BOUSTEAD HLDGS	0.001%	98.410%
7598	LIVART CO LTD	0.001%	98.411%
7599	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.412%
7600	DAIICHI JITSUGY	0.001%	98.413%
7601	TOKYO ENERGY&SY	0.001%	98.414%
7602	UMW HLDGS BERHA	0.001%	98.415%
7603	SKANDIABANKEN A	0.001%	98.416%
7604	MEDICLINIC INTE	0.001%	98.416%
7605	PETRONAS GAS	0.001%	98.417%
7606	ELETROBRAS COMM	0.001%	98.418%
7607	FREIGHTWAYS LTD	0.001%	98.419%
7608	AKSA AKRILIK KI	0.001%	98.420%
7609	CENTURY TEXT &	0.001%	98.421%
7610	FURUKAWA BATTER	0.001%	98.422%
7611	LOTES CO LTD	0.001%	98.423%
7612	HARTALEGA HOLDI	0.001%	98.424%
7613	GLAXOSMITHKLINE	0.001%	98.425%
7614	FAR EAST HOSPIT	0.001%	98.426%
7615	RIKEN VITAMIN C	0.001%	98.427%
7616	ALDERMORE GROUP	0.001%	98.428%
7617	ASCENDAS HOSPIT	0.001%	98.429%
7618	SAKAI HEAVY IND	0.001%	98.430%
7619	MUNKSJO OYJ	0.001%	98.431%
7620	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.432%
7621	SANRIO CO	0.001%	98.433%
7622	SUNDARAM FINANC	0.001%	98.434%
7623	SHW AG	0.001%	98.435%
7624	KUSURI NO AOKI	0.001%	98.436%
7625	SBW	0.001%	98.437%
7626	COLLINS FOOD LT	0.001%	98.438%
7627	ENVESTNET INC COMMON STOCK	0.001%	98.439%
7628	FUNAI ELECTRIC	0.001%	98.440%
7629	TRANCOM CO, LTD	0.001%	98.441%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7630	JAPAN MATERIAL	0.001%	98.442%
7631	ENERCHINA HOLDI	0.001%	98.443%
7632	COSMOS PHARMACE	0.001%	98.444%
7633	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.445%
7634	TONGYANG LIFE I	0.001%	98.446%
7635	B&B TOOLS AB	0.001%	98.447%
7636	ACTER CO LTD	0.001%	98.448%
7637	SHINKO PLANTECH	0.001%	98.449%
7638	HOCHIKI CORPORA	0.001%	98.450%
7639	SOLIUM CAPITAL	0.001%	98.450%
7640	TEIKOKU SEN-I C	0.001%	98.451%
7641	YAKUODO CO LTD	0.001%	98.452%
7642	KOREA CIRCUIT C	0.001%	98.453%
7643	DONG-A SOCIO	0.001%	98.454%
7644	TYMAN PLC	0.001%	98.455%
7645	GULLIVER INTERN	0.001%	98.456%
7646	HIOKI EE CORP	0.001%	98.457%
7647	WINCANTON	0.001%	98.458%
7648	STOLT-NIELSEN L	0.001%	98.459%
7649	FALCK RENEWABLE	0.001%	98.460%
7650	COMPANHIA DE GA	0.001%	98.461%
7651	CENTRAL CHINA R	0.001%	98.462%
7652	FLYTECH TECHNOL	0.001%	98.463%
7653	ZALANDO SE	0.001%	98.464%
7654	INDUSTR L FIN(IF	0.001%	98.465%
7655	BAUER AG	0.001%	98.466%
7656	BANK HANDLOWY W	0.001%	98.467%
7657	MIMASU SEMICOND	0.001%	98.468%
7658	SOLAR APPLIED M	0.001%	98.469%
7659	HOTAI MOTOR CO	0.001%	98.470%
7660	LIMELIGHT NETW	0.001%	98.471%
7661	ASIA VITAL COMP	0.001%	98.472%
7662	JAC RECRUITMENT	0.001%	98.473%
7663	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.474%
7664	HYUNDAI ROTEM C	0.001%	98.475%
7665	BATA INDIA LTD	0.001%	98.475%
7666	NESTLE MALAY BH	0.001%	98.476%
7667	GRUPO INDUSTRIA	0.001%	98.477%
7668	SANKYO TATEYAMA	0.001%	98.478%
7669	MIDAS HLDGS	0.001%	98.479%
7670	PAL CO LTD	0.001%	98.480%
7671	JUNGFRAUBAHN HL	0.001%	98.481%
7672	BANK COOP AG	0.001%	98.482%
7673	ORANGE POLSKA	0.001%	98.483%
7674	ORASCOM DEVELOP	0.001%	98.484%
7675	HIDAY HIDAKA CO	0.001%	98.485%
7676	REGAL HOTELS IN	0.001%	98.486%
7677	KANSAI URBAN BA	0.001%	98.487%
7678	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.488%
7679	FARGLORY LAND D	0.001%	98.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7680	MERITZ FINANCIA	0.001%	98.490%
7681	ADDETECH AB B SH	0.001%	98.491%
7682	RADNET INC COMMON STOCK USD.0001	0.001%	98.492%
7683	IDI INSURANCE C	0.001%	98.493%
7684	MARATHON GOLD C	0.001%	98.494%
7685	HAWKINS INC COMMON STOCK USD.05	0.001%	98.495%
7686	RH COMMON STOCK USD.0001	0.001%	98.495%
7687	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.496%
7688	KOBAYASHI PHARM	0.001%	98.497%
7689	FOLKESTONE EDU	0.001%	98.498%
7690	JU TENG INTERNA	0.001%	98.499%
7691	KNOW IT AB	0.001%	98.500%
7692	CONCENTRADORA	0.001%	98.501%
7693	ATRIUM LJUNGBER	0.001%	98.502%
7694	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.503%
7695	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.504%
7696	DONGWON INDUSTR	0.001%	98.505%
7697	CORFICOLMBIANA	0.001%	98.506%
7698	PARTNER COMMUNI	0.001%	98.507%
7699	VILLA WORLD LTD	0.001%	98.508%
7700	LC CORP S.A.	0.001%	98.509%
7701	FEDERAL CORP	0.001%	98.510%
7702	CHINA AEROSPACE	0.001%	98.511%
7703	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.512%
7704	SMK CORP	0.001%	98.512%
7705	MOBILEONE LTD.	0.001%	98.513%
7706	KAS BANK	0.001%	98.514%
7707	STRAUSS GROUP L	0.001%	98.515%
7708	ADLER REAL ESTA	0.001%	98.516%
7709	AXACTOR AB	0.001%	98.517%
7710	SK-ELECTRONICS	0.001%	98.518%
7711	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.519%
7712	YOUNGTEK ELECTR	0.001%	98.520%
7713	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	98.521%
7714	SDI CORP	0.001%	98.522%
7715	mitsui HIGH TEC	0.001%	98.523%
7716	AVIANCA HOLDING	0.001%	98.524%
7717	NVE CORP	0.001%	98.525%
7718	COMBA TELECOM S	0.001%	98.526%
7719	FUDO CONSTRUCTI	0.001%	98.527%
7720	UNION BNK OF IN	0.001%	98.528%
7721	GEORGE KENT MAL	0.001%	98.528%
7722	ASIA AVIATION P	0.001%	98.529%
7723	MURRAY & ROBERT	0.001%	98.530%
7724	TATA COMMUNICAT	0.001%	98.531%
7725	CAMBRIDGE INDUS	0.001%	98.532%
7726	PARK ELECTROCHE	0.001%	98.533%
7727	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.534%
7728	ALTEK CORP	0.001%	98.535%
7729	INNOTECH CORP	0.001%	98.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7730	TRANSACTION CAP	0.001%	98.537%
7731	PALFINGER AG	0.001%	98.538%
7732	CITY UNION BANK	0.001%	98.539%
7733	ELECOM CO LTD	0.001%	98.540%
7734	GOLD CIRCUIT EL	0.001%	98.541%
7735	RELIANCE ENERGY	0.001%	98.542%
7736	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.542%
7737	NOVATEK OAO	0.001%	98.543%
7738	HENDERSON LAND	0.001%	98.544%
7739	PLENUS CO	0.001%	98.545%
7740	IGB REAL ESTATE	0.001%	98.546%
7741	CHINESE ESTATES	0.001%	98.547%
7742	PSG GROUP LTD	0.001%	98.548%
7743	YARA INTERNATIO	0.001%	98.549%
7744	YINSON HOLDINGS	0.001%	98.550%
7745	ADITYA BIRLA CA	0.001%	98.551%
7746	OXFORD INSTRUME	0.001%	98.552%
7747	WHITESTONE REIT REIT USD.001	0.001%	98.553%
7748	ALLIED PROPERTI	0.001%	98.554%
7749	NIPPON BEET SUG	0.001%	98.555%
7750	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.555%
7751	FRONTLINE LTD/B	0.001%	98.556%
7752	VITROLIFE AB	0.001%	98.557%
7753	KAWAI MUSICAL I	0.001%	98.558%
7754	BULTEN AB	0.001%	98.559%
7755	SK TELECOM ADR	0.001%	98.560%
7756	PC JEWELLER LIM	0.001%	98.561%
7757	SHINSHO CORP	0.001%	98.562%
7758	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.563%
7759	CATHEDRAL ENERG	0.001%	98.564%
7760	IDEC CORPORATIO	0.001%	98.565%
7761	CHINA RESOURCES	0.001%	98.566%
7762	AICHI CORPORATI	0.001%	98.567%
7763	DSP GROUP INC	0.001%	98.567%
7764	AMER SOFTWARE I	0.001%	98.568%
7765	TCL MULTIMEDIA	0.001%	98.569%
7766	TELENAV INC COMMON STOCK USD.001	0.001%	98.570%
7767	WISOL CO LTD	0.001%	98.571%
7768	CITY LODGE HOTE	0.001%	98.572%
7769	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.573%
7770	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	98.574%
7771	MAIRE TECNIMONT	0.001%	98.575%
7772	YOTAI REF	0.001%	98.576%
7773	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.577%
7774	ALPHA CORP	0.001%	98.578%
7775	YPSOMED HOLDING	0.001%	98.579%
7776	ZOOPLA PROPERTY	0.001%	98.579%
7777	HODOGAYA CHEMIC	0.001%	98.580%
7778	INFRASTRUTTURE	0.001%	98.581%
7779	KWS SAAT AG	0.001%	98.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7780	NATIONAL ALUMIN	0.001%	98.583%
7781	CHIMEI MATERIAL	0.001%	98.584%
7782	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.585%
7783	ENEL AMERICAS S	0.001%	98.586%
7784	RCF	0.001%	98.587%
7785	STERLITE TECHNO	0.001%	98.588%
7786	DEPO AUTO PARTS	0.001%	98.589%
7787	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.589%
7788	ABLYNX NV	0.001%	98.590%
7789	TEJON RANCH CO	0.001%	98.591%
7790	MODERN LAND CHI	0.001%	98.592%
7791	D-LINK	0.001%	98.593%
7792	NAN HAI CORPORA	0.001%	98.594%
7793	GREAT EASTERN S	0.001%	98.595%
7794	KOMERCNI BANKA	0.001%	98.596%
7795	REDCO PROPERTIE	0.001%	98.597%
7796	PNE WIND AG	0.001%	98.598%
7797	BYGGMAX GROUP A	0.001%	98.599%
7798	FUJI SOFT ABC	0.001%	98.599%
7799	KENTUCKY FRIED	0.001%	98.600%
7800	ETALON GROUP-GD	0.001%	98.601%
7801	XXENTRIA TECHNO	0.001%	98.602%
7802	LAND MARK OPTOE	0.001%	98.603%
7803	TOYO KANETSU KK	0.001%	98.604%
7804	EMPEROR CAPITAL	0.001%	98.605%
7805	GR ED L'ESPRESS	0.001%	98.606%
7806	TUPY SA	0.001%	98.607%
7807	SUNDRAM FASTNER	0.001%	98.608%
7808	DARFON ELECTRON	0.001%	98.609%
7809	CONSORCIO ARA S	0.001%	98.609%
7810	DILIP BUILD	0.001%	98.610%
7811	KJB FINANCIAL G	0.001%	98.611%
7812	Technopolis Oyj	0.001%	98.612%
7813	KATHMANDU HOLDI	0.001%	98.613%
7814	INFOCOM CORP	0.001%	98.614%
7815	SOGO MEDICAL CO	0.001%	98.615%
7816	RETELIT SPA	0.001%	98.616%
7817	DEXCOM INC COMMON STOCK USD.001	0.001%	98.617%
7818	DENKI KOGYO CO	0.001%	98.617%
7819	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.618%
7820	AKEBONO BRAKE I	0.001%	98.619%
7821	SCIENTEX BERHAD	0.001%	98.620%
7822	TEXCELL	0.001%	98.621%
7823	BEST WORLD	0.001%	98.622%
7824	ASIA PACIFIC	0.001%	98.623%
7825	FUJITSU KIDEN	0.001%	98.624%
7826	VIRGIN AUSTRALI	0.001%	98.625%
7827	TSUDAKOMA CORP	0.001%	98.626%
7828	INAGEYA CO LTD	0.001%	98.626%
7829	TOP SPRING INTL	0.001%	98.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7830	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.628%
7831	SUN INTL LTD	0.001%	98.629%
7832	S1 CORP	0.001%	98.630%
7833	TOENEC CORP	0.001%	98.631%
7834	TOKUSHU TOKAI H	0.001%	98.632%
7835	ORIENTAL HLDGS	0.001%	98.633%
7836	OBERBANK AG	0.001%	98.634%
7837	INTERVEST OFFIC	0.001%	98.634%
7838	GATEWAY LIFESTY	0.001%	98.635%
7839	PAN INTL INDL	0.001%	98.636%
7840	ATRIUM EUROPEAN	0.001%	98.637%
7841	LITE-ON SEMICON	0.001%	98.638%
7842	KOMATSU SEIREN	0.001%	98.639%
7843	SHIBAURA MECHAT	0.001%	98.640%
7844	CALIDA HLDG	0.001%	98.641%
7845	HAGIHARA INDUST	0.001%	98.642%
7846	NISSIN SUGAR HO	0.001%	98.642%
7847	HAKUTO CO	0.001%	98.643%
7848	HMC INVESTMENT	0.001%	98.644%
7849	F-TECH INC	0.001%	98.645%
7850	KINDOM CONSTRUC	0.001%	98.646%
7851	TAIWAN SURFACE	0.001%	98.647%
7852	MERCURIES & ASS	0.001%	98.648%
7853	SPEEDY HIRE PLC	0.001%	98.649%
7854	KEC INTERNATION	0.001%	98.650%
7855	CHIBA KOGYO BAN	0.001%	98.650%
7856	BASTIDE LE CONF	0.001%	98.651%
7857	ZHONG AN REAL E	0.001%	98.652%
7858	DRAEGERWERK KGA	0.001%	98.653%
7859	DAEDUCK GDS	0.001%	98.654%
7860	EVERLIGHT CHEMI	0.001%	98.655%
7861	SIOEN INDUSTRIE	0.001%	98.656%
7862	GURUNAVI INC	0.001%	98.657%
7863	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.658%
7864	XERO LIMITED	0.001%	98.658%
7865	HUCHEMS FINE CH	0.001%	98.659%
7866	CENTRAL CHINA S	0.001%	98.660%
7867	BOYAA INTERACTI	0.001%	98.661%
7868	JAMCO COPORATIN	0.001%	98.662%
7869	HAPPINET CORP	0.001%	98.663%
7870	HOLTEK SEMICOND	0.001%	98.664%
7871	ELETROBRAS PREF	0.001%	98.665%
7872	KONGSBERG GRUPP	0.001%	98.665%
7873	GUJARAT STATE F	0.001%	98.666%
7874	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.667%
7875	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.668%
7876	WAGeworks INC COMMON STOCK USD.001	0.001%	98.669%
7877	AIZAWA SECURITI	0.001%	98.670%
7878	HUADIAN POWER I	0.001%	98.671%
7879	MEGHMANI ORGANI	0.001%	98.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7880	MASISA SA	0.001%	98.672%
7881	CARE PROPERTY I	0.001%	98.673%
7882	DCM SHRIRAM LTD	0.001%	98.674%
7883	PADINI HLDGS BH	0.001%	98.675%
7884	SESA SPA	0.001%	98.676%
7885	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.677%
7886	CHINA BANKING C	0.001%	98.678%
7887	KAJARIA CERAMIC	0.001%	98.679%
7888	COLOUR LIFE SER	0.001%	98.679%
7889	AMARA RAJA BATT	0.001%	98.680%
7890	PERSEUS MINING	0.001%	98.681%
7891	VIEWWORKS CO LTD	0.001%	98.682%
7892	MLP AG	0.001%	98.683%
7893	NAVIGATOR GLOBA	0.001%	98.684%
7894	CENTURIA METROP	0.001%	98.685%
7895	VALUETRONICS HL	0.001%	98.686%
7896	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.686%
7897	NAN KANG RUBB T	0.001%	98.687%
7898	VOYAGE GROUP IN	0.001%	98.688%
7899	UTD INDUSTRIAL	0.001%	98.689%
7900	YOKOWO CO LTD	0.001%	98.690%
7901	PTC INDIA LTD	0.001%	98.691%
7902	PACC OFFSHORE S	0.001%	98.692%
7903	BURKHALTER HOLD	0.001%	98.692%
7904	G-RESOURCES GP	0.001%	98.693%
7905	ICHINEN CO LTD	0.001%	98.694%
7906	NISSHA PRINTING	0.001%	98.695%
7907	ONE LIBERTY PRO	0.001%	98.696%
7908	SOLOCAL GROUP	0.001%	98.697%
7909	AARTI INDS	0.001%	98.698%
7910	UNITIL CORP COMMON STOCK	0.001%	98.699%
7911	MEGAWIDE CONS C	0.001%	98.699%
7912	GLOBAL YATIRIM	0.001%	98.700%
7913	IMDEX LTD	0.001%	98.701%
7914	ULTRA TECH CEMC	0.001%	98.702%
7915	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.703%
7916	DEUTSCHE BANK M	0.001%	98.704%
7917	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.705%
7918	SUNNINGDALE TEC	0.001%	98.705%
7919	AJISEN CHINA HO	0.001%	98.706%
7920	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.707%
7921	EXMAR	0.001%	98.708%
7922	CHINA WATER IND	0.001%	98.709%
7923	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.710%
7924	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.711%
7925	OLYMPIC STEEL I	0.001%	98.712%
7926	PUNCH INDUSTRY	0.001%	98.712%
7927	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.713%
7928	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.714%
7929	BESALCO SA	0.001%	98.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7930	AVIC INTERNATIO	0.001%	98.716%
7931	PT PAKUWON JATI	0.001%	98.717%
7932	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.718%
7933	PACT GROUP HOLD	0.001%	98.718%
7934	LONMIN PLC	0.001%	98.719%
7935	DIRECIONAL ENGE	0.001%	98.720%
7936	SEWON CELLONTEC	0.001%	98.721%
7937	IWAICOSMO HLDGS	0.001%	98.722%
7938	JAMMU & KASHMIR	0.001%	98.723%
7939	SILICON INTEG S	0.001%	98.723%
7940	LIG NEX1 CO LTD	0.001%	98.724%
7941	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.725%
7942	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.726%
7943	TONG HSING ELEC	0.001%	98.727%
7944	ASSYSTEM	0.001%	98.728%
7945	MINISTOP CO	0.001%	98.729%
7946	HANSEN TECHNOLO	0.001%	98.729%
7947	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.730%
7948	SILVER GRANT IN	0.001%	98.731%
7949	AJ RENT CAR	0.001%	98.732%
7950	NCC GROUP LTD.	0.001%	98.733%
7951	RUSHYDRO PJSC ADR ADR	0.001%	98.734%
7952	MESOBLAST LTD	0.001%	98.734%
7953	STRIDE STAPLED	0.001%	98.735%
7954	YOUNGONE CORP	0.001%	98.736%
7955	NOHMI BOSAI	0.001%	98.737%
7956	INTAGE INC	0.001%	98.738%
7957	PACK CORP	0.001%	98.739%
7958	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.740%
7959	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.740%
7960	GUJARAT GAS LTD	0.001%	98.741%
7961	MANDOM CORP	0.001%	98.742%
7962	MATRIX	0.001%	98.743%
7963	DOOSAN ENGINE C	0.001%	98.744%
7964	KAPPAHL AB	0.001%	98.745%
7965	HARIM CO LTD	0.001%	98.745%
7966	EIKEN CHEMICAL	0.001%	98.746%
7967	BANK PERMATA TB	0.001%	98.747%
7968	ARENA REIT	0.001%	98.748%
7969	OPPENHEIMER HLD	0.001%	98.749%
7970	YEUN CHYANG IND	0.001%	98.750%
7971	GUANGDONG NAN Y	0.001%	98.751%
7972	LENZING AG	0.001%	98.751%
7973	KAMEDA SEIKA CO	0.001%	98.752%
7974	KISCO CORP	0.001%	98.753%
7975	SUNG KWANG BEND	0.001%	98.754%
7976	K&O ENERGY GROU	0.001%	98.755%
7977	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.756%
7978	HOOSIERS HOLDIN	0.001%	98.756%
7979	KOZA ANADOLU ME	0.001%	98.757%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7980	JAPAN WOOL TEXT	0.001%	98.758%
7981	SIAM CITY CEMEN	0.001%	98.759%
7982	MOSHIMOSHI HOTL	0.001%	98.760%
7983	CONA RESOURCES	0.001%	98.761%
7984	LECTRA SYSTEMES	0.001%	98.761%
7985	ON THE BEACH GR	0.001%	98.762%
7986	OXLEY HOLDINGS	0.001%	98.763%
7987	ISRA VISION AG	0.001%	98.764%
7988	CELSIA SA ESP	0.001%	98.765%
7989	HIGASHI NIHON H	0.001%	98.766%
7990	HEIJMANS	0.001%	98.766%
7991	BANGKOK LIFE AS	0.001%	98.767%
7992	RHI MAGNESITA N	0.001%	98.768%
7993	QSC AG	0.001%	98.769%
7994	NEO SOLAR POWER	0.001%	98.770%
7995	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.771%
7996	HELLENIC EXCH H	0.001%	98.771%
7997	TECHNICOLOR	0.001%	98.772%
7998	FENIX OUTDOOR I	0.001%	98.773%
7999	GENTING PLANTA	0.001%	98.774%
8000	MIE KOTSU GP HL	0.001%	98.775%
8001	INSULET CORP	0.001%	98.776%
8002	BERJAYA SPORTS	0.001%	98.776%
8003	ESSENTA PLC	0.001%	98.777%
8004	PT PAN INDONESIA	0.001%	98.778%
8005	CHONG KUN DANG	0.001%	98.779%
8006	DONGKUK STRUCTU	0.001%	98.780%
8007	REGAL REIT	0.001%	98.781%
8008	KAIT	0.001%	98.781%
8009	SRI REJEKI ISMA	0.001%	98.782%
8010	STARTS PROCEED	0.001%	98.783%
8011	GRUPO ROTOPLAS	0.001%	98.784%
8012	BUFAB AB	0.001%	98.785%
8013	SOGEFI	0.001%	98.786%
8014	MATSUDA SANGYO	0.001%	98.786%
8015	ANEST IWATA COR	0.001%	98.787%
8016	NIPPON SEISEN C	0.001%	98.788%
8017	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.789%
8018	INOVALIS REAL E	0.001%	98.790%
8019	SINOLINK WORLDW	0.001%	98.791%
8020	GRENKELEASING A	0.001%	98.791%
8021	ARGO GRAPHICS I	0.001%	98.792%
8022	SINTEX PLASTICS	0.001%	98.793%
8023	POSCO CHEMTECH	0.001%	98.794%
8024	ALE PROPERTY TR	0.001%	98.795%
8025	SOBHA LIMITED	0.001%	98.795%
8026	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.796%
8027	HANNSTOUCH SOLU	0.001%	98.797%
8028	WONIK IPS CO LT	0.001%	98.798%
8029	HUVIS CORP	0.001%	98.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8030	SHENGJING BANK	0.001%	98.800%
8031	BANK PEMBANGUNA	0.001%	98.800%
8032	SAJO INDUSTRIES	0.001%	98.801%
8033	GESCO AG	0.001%	98.802%
8034	TELEFONICA BRAS	0.001%	98.803%
8035	NAMHAE CHEMICAL	0.001%	98.804%
8036	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.805%
8037	TOCHIGI BANK	0.001%	98.805%
8038	HANJIN HEAVY IN	0.001%	98.806%
8039	RATCHTHANI	0.001%	98.807%
8040	HELIOS TECHNO H	0.001%	98.808%
8041	ELETROPAULO MET	0.001%	98.809%
8042	HEY SONG	0.001%	98.809%
8043	OYO CORPORATION	0.001%	98.810%
8044	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.811%
8045	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.812%
8046	CLEARWATER SEAF	0.001%	98.813%
8047	HIROCA HOLDINGS	0.001%	98.814%
8048	MONOGATARI CORP	0.001%	98.814%
8049	AUBAY	0.001%	98.815%
8050	TIAN AN CHINA I	0.001%	98.816%
8051	H+H INTERNATION	0.001%	98.817%
8052	CURRO HOLDINGS	0.001%	98.818%
8053	HOSA INTERNATIO	0.001%	98.818%
8054	SAES GETTERS	0.001%	98.819%
8055	PARROT	0.001%	98.820%
8056	NORTH MINING SH	0.001%	98.821%
8057	WHAN IN PHARMAC	0.001%	98.822%
8058	JK TYRE & INDUS	0.001%	98.822%
8059	SHIMIZU BANK	0.001%	98.823%
8060	JIMOTO HLDGS IN	0.001%	98.824%
8061	AIRPORT CITY LT	0.001%	98.825%
8062	CARDNO LIMITED	0.001%	98.826%
8063	IMF (AUSTRALIA)	0.001%	98.827%
8064	DOF ASA	0.001%	98.827%
8065	T.HASEGAWA CO	0.001%	98.828%
8066	SIME DARBY BHD	0.001%	98.829%
8067	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.830%
8068	OILES CORPORATI	0.001%	98.831%
8069	ASIA CEMENT CO	0.001%	98.831%
8070	ASTI	0.001%	98.832%
8071	COSMO LADY CHIN	0.001%	98.833%
8072	WALLISER KANTON	0.001%	98.834%
8073	APPLIED DEVELOP	0.001%	98.835%
8074	YASUDA WAREHOUS	0.001%	98.835%
8075	CHUNG HSIN ELEC	0.001%	98.836%
8076	HOKKO CHEMICAL	0.001%	98.837%
8077	SIAM GLOBAL HOU	0.001%	98.838%
8078	RICH DEVELOPMEN	0.001%	98.839%
8079	YP	0.001%	98.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8080	TECHNOGYM SPA	0.001%	98.840%
8081	BANGKOK CHAIN H	0.001%	98.841%
8082	GLORIOUS PROPER	0.001%	98.842%
8083	SIERRA BANCORP COMMON STOCK	0.001%	98.843%
8084	ONOKEN CO LTD	0.001%	98.844%
8085	CORONA CORP	0.001%	98.844%
8086	KUKDO CHEMICAL	0.001%	98.845%
8087	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.846%
8088	WIJAYA KARYA BE	0.001%	98.847%
8089	KEY COFFEE INC	0.001%	98.848%
8090	ECLERX SERVICES	0.001%	98.848%
8091	MALAYSIA MINING	0.001%	98.849%
8092	OP FINANCIAL IN	0.001%	98.850%
8093	DAIKOKUTENBUSSA	0.001%	98.851%
8094	ALPHA NETWORKS	0.001%	98.852%
8095	EKOVEST BHD	0.001%	98.852%
8096	UOB-KAY HIAN HO	0.001%	98.853%
8097	CHARTER HALL LO	0.001%	98.854%
8098	CHINA XLX FERTI	0.001%	98.855%
8099	NOMURA CO LTD	0.001%	98.856%
8100	THERMADOR GROUP	0.001%	98.856%
8101	INFIGEN ENERGY	0.001%	98.857%
8102	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.858%
8103	CHINA YURUN FOO	0.001%	98.859%
8104	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.860%
8105	GS GLOBAL CORP	0.001%	98.860%
8106	SHENG SIONG GRO	0.001%	98.861%
8107	TOKYO ROPE MFG	0.001%	98.862%
8108	BELLE CORPORATI	0.001%	98.863%
8109	SUNWAY REAL EST	0.001%	98.864%
8110	TK CORP	0.001%	98.864%
8111	DAIKEN CORP	0.001%	98.865%
8112	SHIBUSAWA W'HOU	0.001%	98.866%
8113	TOPBI INTERNATI	0.001%	98.867%
8114	SHELL REFINING(0.001%	98.868%
8115	mitsui + co ltd spons adr adr	0.001%	98.868%
8116	SRE GROUP LTD	0.001%	98.869%
8117	JUST DIAL LTD	0.001%	98.870%
8118	INDIA CEMENTS	0.001%	98.871%
8119	ALTAMIR AMBOISE	0.001%	98.872%
8120	FAIRWOOD HOLDIN	0.001%	98.872%
8121	NEW PROVENANCE	0.001%	98.873%
8122	MBK PCL	0.001%	98.874%
8123	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	98.875%
8124	TAKARA SHUZO CO	0.001%	98.875%
8125	EVERBRIGHT SECU	0.001%	98.876%
8126	KUMHO INDUSTRIA	0.001%	98.877%
8127	CHINA SANJIANG	0.001%	98.878%
8128	KOH YOUNG TECHN	0.001%	98.879%
8129	GAFISA SA	0.001%	98.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8130	GUANGSHEN RAILW	0.001%	98.880%
8131	SPRINGLAND INTE	0.001%	98.881%
8132	HANSOL LCD INC	0.001%	98.882%
8133	HUADIAN FUXIN E	0.001%	98.883%
8134	MEGA LIFESCIENC	0.001%	98.883%
8135	EMPRESAS LA POL	0.001%	98.884%
8136	WISETECH GLOBAL	0.001%	98.885%
8137	AMADA HOLDINGS	0.001%	98.886%
8138	MACA LIMITED	0.001%	98.887%
8139	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.887%
8140	SCALES CORP LTD	0.001%	98.888%
8141	CYBERDYNE INC	0.001%	98.889%
8142	WOWOW INC	0.001%	98.890%
8143	CHINA SILVER GR	0.001%	98.890%
8144	CHINA ANIMATION	0.001%	98.891%
8145	GOLD ROAD RESOU	0.001%	98.892%
8146	SDL PLC	0.001%	98.893%
8147	NICE HOLDINGS C	0.001%	98.894%
8148	FINOLEX INDUSTR	0.001%	98.894%
8149	KITO CORP	0.001%	98.895%
8150	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.896%
8151	GUARARAPES CONF	0.001%	98.897%
8152	CAPITAL ENVIRON	0.001%	98.897%
8153	PLASTIVALOIRE	0.001%	98.898%
8154	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.899%
8155	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.900%
8156	DOSHISHA CO	0.001%	98.901%
8157	JAPAN PETROLEUM	0.001%	98.901%
8158	ESSO(FRANCAISE)	0.001%	98.902%
8159	HUIZHANG BANK C	0.001%	98.903%
8160	MUHAK CO LTD	0.001%	98.904%
8161	GEK GROUP OF CO	0.001%	98.904%
8162	KUANGCHI SCIENC	0.001%	98.905%
8163	GUJARAT NARM	0.001%	98.906%
8164	VISTULA GROUP S	0.001%	98.907%
8165	KORTEK CORPN	0.001%	98.908%
8166	WAH LEE INDUSTR	0.001%	98.908%
8167	MIRLE AUTOMATIO	0.001%	98.909%
8168	SKF AB	0.001%	98.910%
8169	ZTE CORP	0.001%	98.911%
8170	WASKITA BETON P	0.001%	98.911%
8171	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.912%
8172	BRACK CAPITAL P	0.001%	98.913%
8173	JAPAN CASH MACH	0.001%	98.914%
8174	NEXT CO LTD	0.001%	98.915%
8175	SHANDONG XINHUA	0.001%	98.915%
8176	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.916%
8177	YG ENTERTAINMEN	0.001%	98.917%
8178	OHSO FOOD SERV	0.001%	98.918%
8179	UNIVERSAL ROBIN	0.001%	98.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8180	CHIP ENG SENG C	0.001%	98.919%
8181	CHN INTL CAP (H	0.001%	98.920%
8182	COSCO INTERNATI	0.001%	98.921%
8183	TAMEDIA AG	0.001%	98.921%
8184	PFIZER LTD	0.001%	98.922%
8185	NEOWIZ GAMES CO	0.001%	98.923%
8186	EH1 CAR SERVICES SPON ADR ADR USD.001	0.001%	98.924%
8187	APN OUTDOOR GRO	0.001%	98.925%
8188	AKR CORPORINDO	0.001%	98.925%
8189	NATCO PHARM	0.001%	98.926%
8190	TAKE AND GIVE	0.001%	98.927%
8191	OLDTOWN BHD	0.001%	98.928%
8192	HKBN LTD	0.001%	98.928%
8193	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.929%
8194	AURAS TECHNOLOG	0.001%	98.930%
8195	DUNELM GROUP PL	0.001%	98.931%
8196	ALBIS CO LTD	0.001%	98.931%
8197	BOSCH LTD	0.001%	98.932%
8198	OPERA SOFTWARE	0.001%	98.933%
8199	NAUTILUS MINERA	0.001%	98.934%
8200	AFFIN HLDGS BHD	0.001%	98.935%
8201	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.935%
8202	GIKEN LTD	0.001%	98.936%
8203	MELCO RESORTS &	0.001%	98.937%
8204	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.938%
8205	FREIGHTCAR AMER	0.001%	98.938%
8206	CHANNEL WELL TE	0.001%	98.939%
8207	SOFTBANK TECHNO	0.001%	98.940%
8208	DAWNRAYS PHARMS	0.001%	98.941%
8209	PIDILITE INDUST	0.001%	98.941%
8210	MACAU LEGEND DE	0.001%	98.942%
8211	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.943%
8212	CO-TECH	0.001%	98.944%
8213	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.944%
8214	RYODEN TRADING	0.001%	98.945%
8215	ICHIKOHIndustr	0.001%	98.946%
8216	LI PENG ENTERPR	0.001%	98.947%
8217	ZIGEXN CO LTD	0.001%	98.947%
8218	KYUNG DONG NAVI	0.001%	98.948%
8219	COMDIRECT BANK	0.001%	98.949%
8220	GALATASARAY SPO	0.001%	98.950%
8221	OENON HOLDINGS	0.001%	98.951%
8222	ROJANA INDUSTRI	0.001%	98.951%
8223	MORESCO CORP	0.001%	98.952%
8224	TONAMI HOLDINGS	0.001%	98.953%
8225	AHRESTY CORP	0.001%	98.954%
8226	ASPEED TECHNOLO	0.001%	98.954%
8227	EVS BROADCAST E	0.001%	98.955%
8228	ISTYLE INC	0.001%	98.956%
8229	TSURUMI MFG CO	0.001%	98.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8230	UMH PROP INC	0.001%	98.957%
8231	SAKAI OVEX CO L	0.001%	98.958%
8232	BRIGHT SMART SE	0.001%	98.959%
8233	VARDHMAN TEXTIL	0.001%	98.960%
8234	UNIZYX HOLDING	0.001%	98.960%
8235	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.961%
8236	NORWEGIAN FINAN	0.001%	98.962%
8237	GROUPE OPEN	0.001%	98.963%
8238	RELIGARE HEALTH	0.001%	98.963%
8239	WEST BANCORPORATION COMMON STOCK	0.001%	98.964%
8240	PHOSAGRO OJSC	0.001%	98.965%
8241	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	98.966%
8242	SANYO SHOKAI	0.001%	98.966%
8243	AVIC INTL HOLD	0.001%	98.967%
8244	PINGUELY-HAULOT	0.001%	98.968%
8245	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.969%
8246	BEC WORLD PUBLI	0.001%	98.969%
8247	ANTENA 3 DE TEL	0.001%	98.970%
8248	V-GUARD IND	0.001%	98.971%
8249	GRAND BAOXIN AU	0.001%	98.972%
8250	TOA CORP	0.001%	98.972%
8251	INDOFOOD CBP SU	0.001%	98.973%
8252	ACHILLES CORP	0.001%	98.974%
8253	TMAC RESOURCES	0.001%	98.975%
8254	CHLITINA HOLDIN	0.001%	98.975%
8255	CHINA SUNSHINE	0.001%	98.976%
8256	HYUNDAI HCN CO	0.001%	98.977%
8257	WEIQIAO TEXTILE	0.001%	98.978%
8258	MARS ENGINEERIN	0.001%	98.978%
8259	EBARA JITSUGYO	0.001%	98.979%
8260	SUNONWEALTH ELE	0.001%	98.980%
8261	DR REDDYS LABS	0.001%	98.981%
8262	WASION METERS G	0.001%	98.981%
8263	HEG LIMITED	0.001%	98.982%
8264	RENHE COMMERCIA	0.001%	98.983%
8265	KITA-NIPPON BAN	0.001%	98.983%
8266	KEIYO CO	0.001%	98.984%
8267	SHIKIBO LTD	0.001%	98.985%
8268	EASTERN & ORIEN	0.001%	98.986%
8269	NETENT AB	0.001%	98.986%
8270	IMASEN ELEC IND	0.001%	98.987%
8271	KYOBO SECURITIE	0.001%	98.988%
8272	ASCOPIAVE SPA	0.001%	98.989%
8273	CHICONY POWER T	0.001%	98.989%
8274	TELEKOM MALAYSI	0.001%	98.990%
8275	EMLAK KONUT GYO	0.001%	98.991%
8276	SEOHEE CONSTRUC	0.001%	98.992%
8277	NORTHWEST PIPE	0.001%	98.992%
8278	ORIENTAL WATCH	0.001%	98.993%
8279	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8280	KLOVERN AB B SH	0.001%	98.995%
8281	HELLENIC PETROL	0.001%	98.995%
8282	JALUX INC	0.001%	98.996%
8283	AD WORKS CO LTD	0.001%	98.997%
8284	SEKISUI PLASTIC	0.001%	98.998%
8285	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.998%
8286	INGHAMS GROUP L	0.001%	98.999%
8287	TACHIBANA ELETE	0.001%	99.000%
8288	ENTRA ASA	0.001%	99.000%
8289	CHANGSHA ZOOMLI	0.001%	99.001%
8290	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.002%
8291	TOYO WHARF & W	0.001%	99.003%
8292	RVH INC	0.001%	99.003%
8293	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.004%
8294	GLOBAL&YUASA BA	0.001%	99.005%
8295	UNITED BREWERIE	0.001%	99.006%
8296	BEIJING NORTH S	0.001%	99.006%
8297	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.007%
8298	CUCKOO ELECTRON	0.001%	99.008%
8299	NIPPON FINE CHE	0.001%	99.009%
8300	VILLAGE SUPERMA	0.001%	99.009%
8301	ASIA STD INTL G	0.001%	99.010%
8302	CITY OFFICE REI	0.001%	99.011%
8303	QINGLING MOTORS	0.001%	99.011%
8304	ANDHRA BANK	0.001%	99.012%
8305	TOWER SEMICONDU	0.001%	99.013%
8306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.014%
8307	NEWOCEAN ENERGY	0.001%	99.014%
8308	FREUND CORP	0.001%	99.015%
8309	SK CHEMICALS	0.001%	99.016%
8310	MINMETALS LAND	0.001%	99.017%
8311	BRITANNIA INDUS	0.001%	99.017%
8312	ALINCO INC	0.001%	99.018%
8313	KYOSAN ELECTRIC	0.001%	99.019%
8314	TAEWOONG CO	0.001%	99.020%
8315	ACC LIMITED	0.001%	99.020%
8316	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.021%
8317	HINOKIYA	0.001%	99.022%
8318	NEC CAPITAL SOL	0.001%	99.022%
8319	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.023%
8320	SHN EXPRESSWAY	0.001%	99.024%
8321	FERRARI NV	0.001%	99.025%
8322	ENNOCONN CORP	0.001%	99.025%
8323	CH KARNCHANG,FG	0.001%	99.026%
8324	GLOBE TRADE CEN	0.001%	99.027%
8325	VILLAGE ROADSHO	0.001%	99.028%
8326	ATRIA GROUP PLC	0.001%	99.028%
8327	MITSUI MINING C	0.001%	99.029%
8328	LEALEA ENTERPRI	0.001%	99.030%
8329	SPRING REAL EST	0.001%	99.030%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8330	BASLER AG	0.001%	99.031%
8331	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.032%
8332	FEED ONE CO LTD	0.001%	99.033%
8333	LAND & HOUSE PU	0.001%	99.033%
8334	PICO FAR EAST H	0.001%	99.034%
8335	THINKWARE SYSTE	0.001%	99.035%
8336	AICHI TOKEI DEN	0.001%	99.035%
8337	PUBLIC FINANCIA	0.001%	99.036%
8338	COX & KINGS LTD	0.001%	99.037%
8339	GUJARAT STATE P	0.001%	99.038%
8340	ORIENT SEMICON	0.001%	99.038%
8341	KAWADA TECHNOLO	0.001%	99.039%
8342	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.040%
8343	YASHILI INTL HL	0.001%	99.041%
8344	RCR TOMLINSON L	0.001%	99.041%
8345	KCTECH	0.001%	99.042%
8346	MICO LTD	0.001%	99.043%
8347	SAMSUNG SDI CO	0.001%	99.043%
8348	HUSQVARNA AB	0.001%	99.044%
8349	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.045%
8350	P S CORPORATION	0.001%	99.046%
8351	VINY THAI	0.001%	99.046%
8352	DAOU DATA CORP	0.001%	99.047%
8353	EAST CAPITAL EX	0.001%	99.048%
8354	NORDAX GROUP AB	0.001%	99.048%
8355	YUEXIU TRANSPOR	0.001%	99.049%
8356	HANMI PHARM CO	0.001%	99.050%
8357	ASIA HOLDINGS C	0.001%	99.051%
8358	DAE DUCK ELECTR	0.001%	99.051%
8359	SEKERBANK	0.001%	99.052%
8360	HOPEFLUENT GP H	0.001%	99.053%
8361	KANTO TSUKUBA B	0.001%	99.053%
8362	ICICI BANK	0.001%	99.054%
8363	SCORPIO BULKERS	0.001%	99.055%
8364	ATTENDO AB	0.001%	99.056%
8365	DE LICACY INDUS	0.001%	99.056%
8366	NIPPON COMMER D	0.001%	99.057%
8367	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.058%
8368	NZ REFINING CO	0.001%	99.058%
8369	AMADEUS FIRE AG	0.001%	99.059%
8370	TAMRON CO LTD	0.001%	99.060%
8371	CHINA OCEANWIDE	0.001%	99.061%
8372	RENTIAN TECHNOL	0.001%	99.061%
8373	PVR LTD	0.001%	99.062%
8374	PLASSONIndustr	0.001%	99.063%
8375	CATHAY CONST	0.001%	99.063%
8376	CITYCHAMP WATCH	0.001%	99.064%
8377	SHRIRAM CITY UN	0.001%	99.065%
8378	AJIS CO LTD	0.001%	99.066%
8379	FUJIMI INC	0.001%	99.066%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8380	GRUPO AEROMEXIC	0.001%	99.067%
8381	FUJI PHARM CO L	0.001%	99.068%
8382	FIRST GEN CORPO	0.001%	99.068%
8383	DELTA-GALIL IND	0.001%	99.069%
8384	HILTON FOOD GRO	0.001%	99.070%
8385	LA DORIA SPA	0.001%	99.070%
8386	CIA DE SANEAMEN	0.001%	99.071%
8387	RAMI LEVI CHAIN	0.001%	99.072%
8388	STUDIO ALICE CO	0.001%	99.073%
8389	CHEVALIER INTL	0.001%	99.073%
8390	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.074%
8391	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.075%
8392	NORWAY ROYAL SA	0.001%	99.075%
8393	DISTELL GROUP L	0.001%	99.076%
8394	SVI PCL-FOREIGN	0.001%	99.077%
8395	NAGATANIEN CO L	0.001%	99.078%
8396	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.078%
8397	SHINY CHEMICAL	0.001%	99.079%
8398	FUJITA KANKO IN	0.001%	99.080%
8399	BUDIMEX	0.001%	99.080%
8400	AIRASIA X BHD	0.001%	99.081%
8401	ALIO GOLD INC	0.001%	99.082%
8402	GOCOMPARE.COM G	0.001%	99.082%
8403	SYNTEC CONSTRUC	0.001%	99.083%
8404	IHH HEALTHCARE	0.001%	99.084%
8405	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.085%
8406	TOMOKU CO	0.001%	99.085%
8407	TUAN SING HLDGS	0.001%	99.086%
8408	WONIK MATERIALS	0.001%	99.087%
8409	DONGKUK INDUSTR	0.001%	99.087%
8410	NONG SHIM HOLDI	0.001%	99.088%
8411	DAISAN BANK	0.001%	99.089%
8412	MEISEI INDUSTRI	0.001%	99.089%
8413	AIPHONE CO	0.001%	99.090%
8414	KR A/GLASS	0.001%	99.091%
8415	LIAN BENG GROUP	0.001%	99.092%
8416	INFO SVS INTL	0.001%	99.092%
8417	RIMO INTERNATIO	0.001%	99.093%
8418	ASKA PHARMACEU	0.001%	99.094%
8419	UNILEVER PLC	0.001%	99.094%
8420	ALEXANDER FORBE	0.001%	99.095%
8421	COWEN INC COMMON STOCK USD.01	0.001%	99.096%
8422	NITTO KOHKI CO	0.001%	99.096%
8423	GLOBE UNION IND	0.001%	99.097%
8424	CENTROTEC SUSTA	0.001%	99.098%
8425	KAGOME CO, LTD	0.001%	99.098%
8426	OSAKA STEEL CO	0.001%	99.099%
8427	FUSO PHARM	0.001%	99.100%
8428	KOREA ELEC TERM	0.001%	99.101%
8429	NIPPON CARBIDE	0.001%	99.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8430	RECIPHARM AB	0.001%	99.102%
8431	WEIKENGIndustr	0.001%	99.103%
8432	XINJIANG XINXIN	0.001%	99.103%
8433	MATSUYA CO (TOK	0.001%	99.104%
8434	YADEA GROUP HOL	0.001%	99.105%
8435	KWANG DONG PHAR	0.001%	99.105%
8436	SCANDINAVIAN TO	0.001%	99.106%
8437	ORION CORP/REPU	0.001%	99.107%
8438	KANEMATSU ELEC	0.001%	99.108%
8439	TOYO SECURITIES	0.001%	99.108%
8440	NZX LTD	0.001%	99.109%
8441	RENAISSANCE INC	0.001%	99.110%
8442	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.110%
8443	WAKACHIKU CONST	0.001%	99.111%
8444	LACTO JAPAN CO	0.001%	99.112%
8445	MINOR INTL	0.001%	99.112%
8446	KYOKUTO SECURIT	0.001%	99.113%
8447	FUKUSHIMA BANK	0.001%	99.114%
8448	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.114%
8449	BIOTEQUE CORP	0.001%	99.115%
8450	CHINA AVIATION	0.001%	99.116%
8451	UNION BANK OF P	0.001%	99.116%
8452	NIPPON YAKIN KO	0.001%	99.117%
8453	JASMINE INTERNA	0.001%	99.118%
8454	NISSHIN FUDOSAN	0.001%	99.119%
8455	CHUNG HWA PULP	0.001%	99.119%
8456	BWX LTD	0.001%	99.120%
8457	MANDALAY RESOUR	0.001%	99.121%
8458	SUMISEKI HOLDIN	0.001%	99.121%
8459	PC DEPOT CORP	0.001%	99.122%
8460	T & K TOKA CO L	0.001%	99.123%
8461	LATTICE SEMICON	0.001%	99.123%
8462	SANSHA ELECTRIC	0.001%	99.124%
8463	THYE MING INDUS	0.001%	99.125%
8464	MIYAJI ENGINEER	0.001%	99.125%
8465	IMMSI SPA	0.001%	99.126%
8466	DANAL	0.001%	99.127%
8467	DAESANG HOLDING	0.001%	99.127%
8468	CENTRAL SPORTS	0.001%	99.128%
8469	UNIVENTURES	0.001%	99.129%
8470	CAPRO CORPN	0.001%	99.129%
8471	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	99.130%
8472	NICHIRIN CO LTD	0.001%	99.131%
8473	LEASINVEST REAL	0.001%	99.131%
8474	SCHALTBAU HOLDI	0.001%	99.132%
8475	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.133%
8476	ARTNATURE INC	0.001%	99.133%
8477	DONGJIANG ENVIR	0.001%	99.134%
8478	TIANJIN CAPITAL	0.001%	99.135%
8479	SHOWBOX CORP	0.001%	99.136%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8480	ATOM CORPORATIO	0.001%	99.136%
8481	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.137%
8482	TAIHO KOGYO	0.001%	99.138%
8483	HAN JIN TRANSP	0.001%	99.138%
8484	VERBIO VEREINIG	0.001%	99.139%
8485	AKITA DRILLING	0.001%	99.140%
8486	DONGWON DEVELOP	0.001%	99.140%
8487	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.141%
8488	ACETO CORP COMMON STOCK USD.01	0.001%	99.142%
8489	KOREA REAL ESTA	0.001%	99.142%
8490	C UYEMURA & CO	0.001%	99.143%
8491	OKABE CO	0.001%	99.144%
8492	ZHENGZHOU COAL	0.001%	99.144%
8493	NITTOC CONST CO	0.001%	99.145%
8494	PC PARTNER	0.001%	99.146%
8495	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	99.146%
8496	BYUCKSAN CORP	0.001%	99.147%
8497	TELE COLUMBUS A	0.001%	99.148%
8498	CHAIN STORE OKU	0.001%	99.148%
8499	BOSIDENG INTL H	0.001%	99.149%
8500	MITSUUROKO CO L	0.001%	99.150%
8501	DMS CO LTD	0.001%	99.150%
8502	AIXTRON SE	0.001%	99.151%
8503	DAIKOKU DENKI C	0.001%	99.152%
8504	PROACT IT GROUP	0.001%	99.152%
8505	PHX ENERGY SERV	0.001%	99.153%
8506	HAICHANG HOLDIN	0.001%	99.154%
8507	SANEI ARCHITECT	0.001%	99.154%
8508	NICHIBAN CO	0.001%	99.155%
8509	SENSHU ELECTRIC	0.001%	99.156%
8510	KMC KUEI MENG	0.001%	99.156%
8511	ATSUGI NYLON IN	0.001%	99.157%
8512	OKINAWA CELLULA	0.001%	99.158%
8513	LUNG YEN LIFE S	0.001%	99.158%
8514	GIANPLUS TECHN	0.001%	99.159%
8515	GRUPO FAMSA SA	0.001%	99.160%
8516	NODA CORP	0.001%	99.160%
8517	DONGJIN SEMICHE	0.001%	99.161%
8518	TOSHIBA PLANT K	0.001%	99.162%
8519	ARDMORE SHIPPIN	0.001%	99.162%
8520	EXCELSIOR MEDIC	0.001%	99.163%
8521	BATU KAWAN BHD	0.001%	99.164%
8522	SHANGHAI ZENDAI	0.001%	99.164%
8523	SEC CORPORATION	0.001%	99.165%
8524	SWEDOL AB	0.001%	99.166%
8525	CRCC HIGH-TECH	0.001%	99.166%
8526	REGIS HEALTHCAR	0.001%	99.167%
8527	MALAYAN FLOUR M	0.001%	99.168%
8528	NISSEI ASB MACH	0.001%	99.168%
8529	LIEN HWA INDL	0.001%	99.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8530	EAST WEST BANKI	0.001%	99.170%
8531	BELL SYSTEM24 H	0.001%	99.170%
8532	CHILISIN ELECTR	0.001%	99.171%
8533	MAX INDIA	0.001%	99.172%
8534	DELTA PROPERTY	0.001%	99.172%
8535	SINKO INDUSTRIE	0.001%	99.173%
8536	ALIMAK GROUP AB	0.001%	99.173%
8537	SK TELECOM	0.001%	99.174%
8538	MIE BANK LTD/TH	0.001%	99.175%
8539	FURUSATO INDUST	0.001%	99.175%
8540	GREEN SEAL HOLD	0.001%	99.176%
8541	LANNA RESOURCES	0.001%	99.177%
8542	DECEUNINCK	0.001%	99.177%
8543	IHLAS HOLDING	0.001%	99.178%
8544	ASAHI ORGANIC C	0.001%	99.179%
8545	CIA DE LOCACAO	0.001%	99.179%
8546	ALMA MEDIA CORP	0.001%	99.180%
8547	ZZZMITSUI SUGAR	0.001%	99.181%
8548	STAR PETROLEUM	0.001%	99.181%
8549	ZORLU ENRJI	0.001%	99.182%
8550	LIGHT S.A.	0.001%	99.183%
8551	HANSOL CHEMICAL	0.001%	99.183%
8552	SM INVESTMENTS	0.001%	99.184%
8553	VERSABANK	0.001%	99.185%
8554	SARTORIUS STEDI	0.001%	99.185%
8555	PRIMO WATER CORP COMMON STOCK	0.001%	99.186%
8556	COSCO CAPITAL I	0.001%	99.187%
8557	HANNSTAR BOARD	0.001%	99.187%
8558	IJT TECHNOLOGY	0.001%	99.188%
8559	RION CO LTD	0.001%	99.189%
8560	EVERGREEN INTL	0.001%	99.189%
8561	ICHOR HOLDINGS	0.001%	99.190%
8562	VANACHAI GROUP	0.001%	99.190%
8563	NAKANO CORP/TOK	0.001%	99.191%
8564	PENN VIRGINIA CORP COMMON STOCK	0.001%	99.192%
8565	ITOKI CORP	0.001%	99.192%
8566	VINDA INTERNATI	0.001%	99.193%
8567	JENTECH PRECISI	0.001%	99.194%
8568	FIRST TRACTOR C	0.001%	99.194%
8569	FONTERRA SHAREH	0.001%	99.195%
8570	DIOS FASTIGHETE	0.001%	99.196%
8571	SCHIBSTED ASA	0.001%	99.196%
8572	AVANTI	0.001%	99.197%
8573	TCI CO LTD	0.001%	99.198%
8574	TELSTRA CORP-AD	0.001%	99.198%
8575	ERAWAN GROUP	0.001%	99.199%
8576	TAIWAN SOGO SHI	0.001%	99.200%
8577	CIVEO CORP	0.001%	99.200%
8578	ECOBALT SOLUTIO	0.001%	99.201%
8579	ETRON TECHNOLOG	0.001%	99.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8580	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.202%
8581	LUMENS CO LTD	0.001%	99.203%
8582	REBOSIS PROPERT	0.001%	99.203%
8583	CHINA MERCHANTS	0.001%	99.204%
8584	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.205%
8585	BEIJING URBAN C	0.001%	99.205%
8586	SOC BAINS DE ME	0.001%	99.206%
8587	HARIMA CHEMICAL	0.001%	99.207%
8588	Minerva SA	0.001%	99.207%
8589	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.208%
8590	TA ENTERPRISE B	0.001%	99.209%
8591	TIPCO ASPHALT P	0.001%	99.209%
8592	SWANCOR	0.001%	99.210%
8593	L&K ENGINEERING	0.001%	99.210%
8594	CREATE RESTAURA	0.001%	99.211%
8595	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.212%
8596	BOLSA DE VALOR	0.001%	99.212%
8597	SWCC SHOWA HOLD	0.001%	99.213%
8598	SYNLAIT MILK LT	0.001%	99.214%
8599	HARDINGE INC	0.001%	99.214%
8600	CAPITOL HEALTH	0.001%	99.215%
8601	SESODA CORP	0.001%	99.216%
8602	OPT HOLDING INC	0.001%	99.216%
8603	BANCO SANTANDER CHILE ADR ADR	0.001%	99.217%
8604	ESUN HOLDINGS L	0.001%	99.217%
8605	TAIWAN PCB TECH	0.001%	99.218%
8606	NIPPON DENWA SH	0.001%	99.219%
8607	SHREE CEMENT LT	0.001%	99.219%
8608	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.220%
8609	SEIKO PMC CORP	0.001%	99.221%
8610	YFC-BONEAGLE EL	0.001%	99.221%
8611	EXEL INDUSTRIES	0.001%	99.222%
8612	TECK RESOURCES	0.001%	99.223%
8613	SABATE DIOSOS	0.001%	99.223%
8614	STANDARD FOODS	0.001%	99.224%
8615	HOTEL PROPERTY	0.001%	99.224%
8616	GENESIS LAND DE	0.001%	99.225%
8617	CAIRO COMMUNICA	0.001%	99.226%
8618	TOC CO	0.001%	99.226%
8619	SOLARTECH ENERG	0.001%	99.227%
8620	CHINA CHEM&PHAR	0.001%	99.228%
8621	ISOLITE INSULAT	0.001%	99.228%
8622	MISAWA HOMES HO	0.001%	99.229%
8623	XP POWER LTD	0.001%	99.230%
8624	AOC HOLDINGS IN	0.001%	99.230%
8625	OPUS GROUP AB	0.001%	99.231%
8626	HS INDUSTRIES C	0.001%	99.231%
8627	SEBANG CO LTD	0.001%	99.232%
8628	SILVER LAKE RES	0.001%	99.233%
8629	WELL SHIN TECHN	0.001%	99.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8630	EGUARANTEE INC.	0.001%	99.234%
8631	IRON FORCE INDU	0.001%	99.235%
8632	GL SCIENCES	0.001%	99.235%
8633	POONGSAN HOLDIN	0.001%	99.236%
8634	SOCOVEDA SA	0.001%	99.236%
8635	GERRY WEBER INT	0.001%	99.237%
8636	IMARKETKOREA IN	0.001%	99.238%
8637	CHINA STRATEGIC	0.001%	99.238%
8638	ZINWELL CORP	0.001%	99.239%
8639	FORTIS HLTH (IN	0.001%	99.240%
8640	ZIG SHENG INDL	0.001%	99.240%
8641	SC ASSET CORPOR	0.001%	99.241%
8642	STARTEK INC	0.001%	99.241%
8643	WPP AUNZ LTD	0.001%	99.242%
8644	RIGNET INC COMMON STOCK USD.001	0.001%	99.243%
8645	CHINA ELEC OPTI	0.001%	99.243%
8646	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.244%
8647	FUSION PARTNERS	0.001%	99.245%
8648	SSANGYONG MOTOR	0.001%	99.245%
8649	APT SATELLITE	0.001%	99.246%
8650	YOUNG POONG COR	0.001%	99.246%
8651	OPTRONTEC INC	0.001%	99.247%
8652	MARUZEN SHOWA U	0.001%	99.248%
8653	CNA FIREFE	0.001%	99.248%
8654	SUPALAI PCL-NVD	0.001%	99.249%
8655	FORMOSA LABORAT	0.001%	99.250%
8656	SAFILO GROUP SP	0.001%	99.250%
8657	HASTINGS GROUP	0.001%	99.251%
8658	MICROBIO CO LTD	0.001%	99.251%
8659	ITOCHU SHOKUHIN	0.001%	99.252%
8660	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.253%
8661	AEON CREDIT SER	0.001%	99.253%
8662	BANCO DE BOGOTA	0.001%	99.254%
8663	NEL ASA	0.001%	99.255%
8664	IVE GROUP LTD	0.001%	99.255%
8665	PAYPOINT	0.001%	99.256%
8666	KYODO PRINTING	0.001%	99.256%
8667	BIJOU BRIGITTE	0.001%	99.257%
8668	ZHONGYU GAS HOL	0.001%	99.258%
8669	TAOKAENOI	0.001%	99.258%
8670	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.259%
8671	KITANO CONST CO	0.001%	99.259%
8672	GFT TECHNOLOGY	0.001%	99.260%
8673	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.261%
8674	TAIMIDE TCH	0.001%	99.261%
8675	HOPEWELL HIGHWA	0.001%	99.262%
8676	EUGENE INVS&SEC	0.001%	99.263%
8677	ROHM CO	0.001%	99.263%
8678	ADATA TECHNOLOG	0.001%	99.264%
8679	ANTON OILFIELD	0.001%	99.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8680	BANK OF INDIA C	0.001%	99.265%
8681	VISI MEDIA ASIA	0.001%	99.266%
8682	IDU CO.	0.001%	99.266%
8683	AMOT INVESTMENT	0.001%	99.267%
8684	EDREAMS ODIGEO	0.001%	99.267%
8685	SILICONWARE PRE	0.001%	99.268%
8686	K.C. TECH	0.001%	99.269%
8687	ASIA POLYMER	0.001%	99.269%
8688	STOCKMANN OYJ A	0.001%	99.270%
8689	MANILA WATER CO	0.001%	99.270%
8690	NAC CO LTD	0.001%	99.271%
8691	ZENG HSING INDL	0.001%	99.272%
8692	ZIX CORP COMMON STOCK USD.01	0.001%	99.272%
8693	CESC	0.001%	99.273%
8694	FARMSCO	0.001%	99.274%
8695	CHUKYO BANK	0.001%	99.274%
8696	INBODY CO LTD	0.001%	99.275%
8697	SAMT CO LTD	0.001%	99.275%
8698	HELBOR EMPREEND	0.001%	99.276%
8699	HATSUN AGRO	0.001%	99.277%
8700	DI CORP	0.001%	99.277%
8701	CREATE SD HOLDI	0.001%	99.278%
8702	YATAK VE YO	0.001%	99.278%
8703	QUESTERRE ENERG	0.001%	99.279%
8704	KEPCO PLANT SER	0.001%	99.280%
8705	TPV TECHNOLOGY	0.001%	99.280%
8706	BMTC GROUP INC	0.001%	99.281%
8707	NICHIDEN CORP	0.001%	99.281%
8708	SAWADA HOLDINGS	0.001%	99.282%
8709	TA ANN HOLDINGS	0.001%	99.283%
8710	SURYA CITRA MED	0.001%	99.283%
8711	INTL GAME SYSTE	0.001%	99.284%
8712	SUGIMOTO & CO L	0.001%	99.284%
8713	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.285%
8714	L&F CO LTD	0.001%	99.286%
8715	LH FINANCIAL GR	0.001%	99.286%
8716	ORBIS	0.001%	99.287%
8717	FIRST SENSOR AG	0.001%	99.287%
8718	AMATA CORP PUBL	0.001%	99.288%
8719	MEC COMPANY LTD	0.001%	99.289%
8720	SAMSUNG ENGINEE	0.001%	99.289%
8721	SPIRE HEALTHCAR	0.001%	99.290%
8722	TAIKISHA	0.001%	99.290%
8723	CARLO CAVAZZI H	0.001%	99.291%
8724	WATAMI FOOD SER	0.001%	99.292%
8725	FALCO BIOSYSTEM	0.001%	99.292%
8726	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.293%
8727	POLYMET MINING	0.001%	99.293%
8728	KANAGAWA CHUO K	0.001%	99.294%
8729	ON-BRIGHT ELECT	0.001%	99.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8730	MORITO CO	0.001%	99.295%
8731	UNIQUE ENGINEER	0.001%	99.296%
8732	LIANHUA SUPERMA	0.001%	99.296%
8733	E.I.D.-PARRY(IN	0.001%	99.297%
8734	RAUBEX GROUP LT	0.001%	99.298%
8735	TOKMANNI GROUP	0.001%	99.298%
8736	HEUNGKUK FIRE&M	0.001%	99.299%
8737	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.299%
8738	CRH PLC	0.001%	99.300%
8739	GOLDLION HLDGS	0.001%	99.301%
8740	SANOH INDUSTRIA	0.001%	99.301%
8741	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.302%
8742	MEIWA ESTATE CO	0.001%	99.302%
8743	XUNLEI LTD ADR ADR USD.00025	0.001%	99.303%
8744	OTOKAR OTOMOTIV	0.001%	99.304%
8745	OLAV THON EIEND	0.001%	99.304%
8746	ABILITY ENTERPR	0.001%	99.305%
8747	TURVO INTERNATI	0.001%	99.305%
8748	ASAHI PRINT	0.001%	99.306%
8749	ROYAL BK SCOT G	0.001%	99.307%
8750	TAIWAN FU HSING	0.001%	99.307%
8751	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.308%
8752	ABG SUNDAL COLL	0.001%	99.308%
8753	ICHIA TECHNOLOG	0.001%	99.309%
8754	REGIONAL REIT L	0.001%	99.310%
8755	FRANCE BED HOLD	0.001%	99.310%
8756	EVA PRECISION I	0.001%	99.311%
8757	HAESUNG DS	0.001%	99.311%
8758	YEARIMDANG PUBL	0.001%	99.312%
8759	LE BELIER	0.001%	99.313%
8760	QUABIT INMOBILI	0.001%	99.313%
8761	GOLDEN MEDITECH	0.001%	99.314%
8762	STO AG-PREFERRE	0.001%	99.314%
8763	AUSTRALIAN UNIT	0.001%	99.315%
8764	APCB INC	0.001%	99.316%
8765	MATRIX CONCEPTS	0.001%	99.316%
8766	PRUMO LOGISTICA	0.001%	99.317%
8767	GOLFZON CO LTD	0.001%	99.317%
8768	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.318%
8769	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.319%
8770	ELDERS LTD	0.001%	99.319%
8771	BIGBEN INTERACT	0.001%	99.320%
8772	HIRAMATSU INC	0.001%	99.320%
8773	EAGLE NICE INTE	0.001%	99.321%
8774	RTX TELECOM	0.001%	99.321%
8775	SUMMIT R/EST HL	0.001%	99.322%
8776	DAE WON KANG UP	0.001%	99.323%
8777	F-SECURE OYJ	0.001%	99.323%
8778	ZENITAKA CORP	0.001%	99.324%
8779	YAHAGI CONST CO	0.001%	99.324%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8780	HYUNDAI CONSTRU	0.001%	99.325%
8781	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.326%
8782	GILLETTE INDIA	0.001%	99.326%
8783	HARBOUR CENTRE	0.001%	99.327%
8784	SIRTEC INTERNAT	0.001%	99.327%
8785	AUSTBROKERS HLD	0.001%	99.328%
8786	MACATAWA BANK CORP COMMON STOCK	0.001%	99.329%
8787	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.329%
8788	CHINA GREENLAND	0.001%	99.330%
8789	SUNGCHANG ENTER	0.001%	99.330%
8790	BITTIUM OYJ	0.001%	99.331%
8791	PACIFIC HOSPITA	0.001%	99.331%
8792	PROMATE ELECTRO	0.001%	99.332%
8793	DATALOGIC SPA	0.001%	99.333%
8794	POYA CO LTD	0.001%	99.333%
8795	RISO KAGAKU COR	0.001%	99.334%
8796	BING-GRAE	0.001%	99.334%
8797	WOORI BANK SPON ADR ADR	0.001%	99.335%
8798	I-SENS INC	0.001%	99.336%
8799	NIHON CHOUZAI C	0.001%	99.336%
8800	MORY INDUSTRIES	0.001%	99.337%
8801	MITSUBISHI PAPE	0.001%	99.337%
8802	TAIWAN HIGH SPE	0.001%	99.338%
8803	GENIUS ELECTRON	0.001%	99.338%
8804	HUGEL INC	0.001%	99.339%
8805	CENIT AG SYSTEM	0.001%	99.340%
8806	ES-CON JAPAN LT	0.001%	99.340%
8807	PARKSON RETAIL	0.001%	99.341%
8808	FUNAI CONSULTIN	0.001%	99.341%
8809	SHANGHAI FUDAN	0.001%	99.342%
8810	LOPEZ HOLDINGS	0.001%	99.343%
8811	HSIN KUANG STEE	0.001%	99.343%
8812	BASSO INDUSTRY	0.001%	99.344%
8813	TOREX SEMICONDU	0.001%	99.344%
8814	G-7 HOLDINGS IN	0.001%	99.345%
8815	CITY TELECOM (H	0.001%	99.345%
8816	INTERNATIONAL S	0.001%	99.346%
8817	SUPREMEX INC	0.001%	99.347%
8818	ADO PROPERTIES	0.001%	99.347%
8819	FTD COS INC COMMON STOCK USD.0001	0.001%	99.348%
8820	THURGAUER KANTO	0.001%	99.348%
8821	POSCO ICT CO LT	0.001%	99.349%
8822	SANKO METAL IND	0.001%	99.349%
8823	NOKIA CORP ADR	0.001%	99.350%
8824	MOBILEPHONE TEL	0.001%	99.351%
8825	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.351%
8826	HONG KONG AIRCR	0.001%	99.352%
8827	JAPAN PILE CORP	0.001%	99.352%
8828	ARIAKE JAPAN CO	0.001%	99.353%
8829	WUS PRINTD CIRC	0.001%	99.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8830	WILLDAN GROUP I	0.001%	99.354%
8831	JAPAN BUSINESS	0.001%	99.355%
8832	KOATSU GAS KOGY	0.001%	99.355%
8833	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.356%
8834	LAMPRELL PLC	0.001%	99.356%
8835	DAEJAN HOLDINGS	0.001%	99.357%
8836	FAMUR SA	0.001%	99.357%
8837	SCHIBSTED ASA	0.001%	99.358%
8838	GUJARAT MINERAL	0.001%	99.359%
8839	GUANGDONG KELON	0.001%	99.359%
8840	YOMEISHU SEIZO	0.001%	99.360%
8841	JACKPOTJOY PLC	0.001%	99.360%
8842	TEST RESEARCH I	0.001%	99.361%
8843	PRONEXUS INC	0.001%	99.361%
8844	KROSAKI CORP	0.001%	99.362%
8845	GUOLIAN SECURIT	0.001%	99.363%
8846	AEON CREDIT SER	0.001%	99.363%
8847	NIPPON SHINYAKU	0.001%	99.364%
8848	UNITECH LIMITED	0.001%	99.364%
8849	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.365%
8850	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.365%
8851	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.366%
8852	PETRO RIO SA	0.001%	99.367%
8853	ALUMINA LTD	0.001%	99.367%
8854	CHINA ALL ACCES	0.001%	99.368%
8855	DEPOMED INC COMMON STOCK	0.001%	99.368%
8856	YOULCHON CHEMIC	0.001%	99.369%
8857	QST INT	0.001%	99.369%
8858	KURIMOTO	0.001%	99.370%
8859	FEINTOOL INTERN	0.001%	99.371%
8860	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.371%
8861	TACHIKAWA CORP	0.001%	99.372%
8862	NIEN MADE ENTER	0.001%	99.372%
8863	CAPITAL FIRST L	0.001%	99.373%
8864	YUNGSHIN GLOBAL	0.001%	99.373%
8865	GUJARAT ALKALIE	0.001%	99.374%
8866	KITAGAWA IRON W	0.001%	99.375%
8867	CIE FINANCIER T	0.001%	99.375%
8868	LIFESTYLE CHINA	0.001%	99.376%
8869	ITALIAN-THAI DE	0.001%	99.376%
8870	THROMBOGENICS N	0.001%	99.377%
8871	ANADOLU SIGORTA	0.001%	99.377%
8872	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.378%
8873	HWASUNGIndustr	0.001%	99.379%
8874	TI FINANCIAL HO	0.001%	99.379%
8875	SANYO ELEC RAIL	0.001%	99.380%
8876	HYUNDAI BNG STE	0.001%	99.380%
8877	TUBOS REUNIDOS	0.001%	99.381%
8878	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.381%
8879	SAM YOUNG ELECT	0.001%	99.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8880	OSAKA ORGANIC C	0.001%	99.382%
8881	TEXWINCA HLDGS	0.001%	99.383%
8882	ORGANO	0.001%	99.384%
8883	PIVOT TECHNOLOG	0.001%	99.384%
8884	SHINKONG INSURA	0.001%	99.385%
8885	ARISAWA MFG CO	0.001%	99.385%
8886	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.386%
8887	FUKUI COMPUTER	0.001%	99.386%
8888	ORIENT OVERSEAS	0.001%	99.387%
8889	CITIZENS INC COMMON STOCK	0.001%	99.387%
8890	MAXIS BHD	0.001%	99.388%
8891	TOVIS CO LTD	0.001%	99.389%
8892	CHINA ELECTRIC	0.001%	99.389%
8893	GRUPO AVAL ACCI	0.001%	99.390%
8894	MPI CORPORATION	0.001%	99.390%
8895	ARGAN SA	0.001%	99.391%
8896	COLUMBUS A/S	0.001%	99.391%
8897	TK DEVELOPMENT	0.001%	99.392%
8898	RASSINI SAB DE	0.001%	99.393%
8899	CYBERTAN TECHNO	0.001%	99.393%
8900	GUJARAT FLUOROC	0.001%	99.394%
8901	MASON FINANCIAL	0.001%	99.394%
8902	LIFETECH SCIENT	0.001%	99.395%
8903	SUNSPRING METAL	0.001%	99.395%
8904	DADI EARLY	0.001%	99.396%
8905	NIHON TOKUSHU T	0.001%	99.396%
8906	THE BASIC HOUSE	0.001%	99.397%
8907	MAISONS FRANCE	0.001%	99.398%
8908	AREALINK CO LTD	0.001%	99.398%
8909	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.399%
8910	MARVELOUS AQL I	0.001%	99.399%
8911	EL AL ISRAEL AI	0.001%	99.400%
8912	SAM KWANG GLASS	0.001%	99.400%
8913	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.401%
8914	AKATSUKI	0.001%	99.401%
8915	QUANTA STORAGE	0.001%	99.402%
8916	KNM GROUP BERHA	0.001%	99.402%
8917	SOCO INTERNATIO	0.001%	99.403%
8918	SHIPPING CP IND	0.001%	99.404%
8919	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.404%
8920	TOYO RADIATOR C	0.001%	99.405%
8921	I-NET CORP	0.001%	99.405%
8922	YUSHIRO CHEMICA	0.001%	99.406%
8923	FORMOSA ADVANCE	0.001%	99.406%
8924	GODO STEEL	0.001%	99.407%
8925	MONEY3 CORP LTD	0.001%	99.407%
8926	KYUNGBANG LTD	0.001%	99.408%
8927	MANI INC	0.001%	99.409%
8928	GRO-BELS CO LTD	0.001%	99.409%
8929	ILSHIN SPINNING	0.001%	99.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8930	ASCENCIO	0.001%	99.410%
8931	KAGA ELECTRONIC	0.001%	99.411%
8932	HOKUETSU INDS C	0.001%	99.411%
8933	POWER LOGICS	0.001%	99.412%
8934	SOLARTECH INTL	0.001%	99.412%
8935	SREI INFRASTRUC	0.001%	99.413%
8936	RAMELIUS RESOUR	0.001%	99.413%
8937	UNICHEM LABS	0.001%	99.414%
8938	AUCKLAND INTERN	0.001%	99.415%
8939	FLOW TRADERS	0.001%	99.415%
8940	BR PROPERTIES S	0.001%	99.416%
8941	SUZLON ENERGY L	0.001%	99.416%
8942	OSK HOLDINGS BH	0.001%	99.417%
8943	CENTRAL SEC PAT	0.001%	99.417%
8944	MASTER GLORY GR	0.001%	99.418%
8945	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.418%
8946	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.419%
8947	TOKYO ELECTRON	0.001%	99.419%
8948	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.420%
8949	SVENSKA CELLULO	0.001%	99.421%
8950	TAIWAN CHINSAN	0.001%	99.421%
8951	MAXVALU TOKAI C	0.001%	99.422%
8952	ACTIA GROUP	0.001%	99.422%
8953	LAI SUN GARMENT	0.001%	99.423%
8954	HIMACHAL FUTURI	0.001%	99.423%
8955	KSH HOLDINGS LT	0.001%	99.424%
8956	KARO PHARMA AB	0.001%	99.424%
8957	INTILAND DEVPT	0.001%	99.425%
8958	SKELLERUP HOLDI	0.001%	99.425%
8959	SONAE CAPITAL S	0.001%	99.426%
8960	JAPAN ASIA GROU	0.001%	99.427%
8961	TOA CORP	0.001%	99.427%
8962	NIPPON SHARYO	0.001%	99.428%
8963	MARKETECH INTL	0.001%	99.428%
8964	CHUETSU PULP&PA	0.001%	99.429%
8965	LIU CHONG HING	0.001%	99.429%
8966	MIRAE ASSET LIF	0.001%	99.430%
8967	TEIKOKU TSUSHIN	0.001%	99.430%
8968	KEPPEL TELECOM&	0.001%	99.431%
8969	KAROON GAS AUST	0.001%	99.431%
8970	MODERNLAND REAL	0.001%	99.432%
8971	HARBIN BANK CO	0.001%	99.432%
8972	BORUSAN BORU	0.001%	99.433%
8973	NISSUI PHARM CO	0.001%	99.434%
8974	NAPHTHA ISRAEL	0.001%	99.434%
8975	ASTALDI	0.001%	99.435%
8976	JANOME SEWING M	0.001%	99.435%
8977	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.436%
8978	ELBIT SYSTEMS L	0.001%	99.436%
8979	KANGDA INTERNAT	0.001%	99.437%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8980	SINCERE NAVIGAT	0.001%	99.437%
8981	NATUREX	0.001%	99.438%
8982	BANGKOK BANK	0.001%	99.438%
8983	DYNAGREEN ENVIR	0.001%	99.439%
8984	ELNUSA TBK	0.001%	99.439%
8985	TONICHI CARLIFE	0.001%	99.440%
8986	TAISEI LAMICK C	0.001%	99.440%
8987	MAEZAWA KYUSO I	0.001%	99.441%
8988	HUDACO INDUSTRI	0.001%	99.442%
8989	NITTO SEIKO CO	0.001%	99.442%
8990	MITSUBISHI KAKO	0.001%	99.443%
8991	RAYSEARCH LABOR	0.001%	99.443%
8992	MAGMA FINCORP L	0.001%	99.444%
8993	BIMB HLDGS BERH	0.001%	99.444%
8994	FURUNO ELECTRIC	0.001%	99.445%
8995	MAHINDRA & MAHI	0.001%	99.445%
8996	HARIM HOLDINGS	0.001%	99.446%
8997	MAHLE METAL LEV	0.001%	99.446%
8998	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.447%
8999	UFLEX LTD	0.001%	99.447%
9000	TELEPIZZA SA	0.001%	99.448%
9001	LUBELSKI WEGIEL	0.001%	99.448%
9002	SHINAGAWA FUEL	0.001%	99.449%
9003	TAKIRON CO	0.001%	99.449%
9004	CHUANGS CONS IN	0.001%	99.450%
9005	FORMOSAN RUBBER	0.001%	99.451%
9006	KOMEDA HOLDINGS	0.001%	99.451%
9007	BGF RETAIL CO L	0.001%	99.452%
9008	ALTISOURCE PORT	0.001%	99.452%
9009	SHINYOUNG SECS	0.001%	99.453%
9010	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.453%
9011	ENERGY DEVELOP	0.001%	99.454%
9012	NICHIDENBO	0.001%	99.454%
9013	JUSUNG ENGINEER	0.001%	99.455%
9014	RASA INDUSTRIES	0.001%	99.455%
9015	mitsui matsushi	0.001%	99.456%
9016	MALAYSIAN PACIF	0.001%	99.456%
9017	EKORNES ASA	0.001%	99.457%
9018	TOYO CORPORATIO	0.001%	99.457%
9019	FJ NEXT CO LTD	0.001%	99.458%
9020	LIBBEY INC COMMON STOCK USD.01	0.001%	99.458%
9021	NAGANO BANK	0.001%	99.459%
9022	TOKYU RECREATIO	0.001%	99.459%
9023	KOPIN CORP COMMON STOCK USD.01	0.001%	99.460%
9024	MINERA FRISCO S	0.001%	99.460%
9025	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.461%
9026	IWASAKI ELECTRI	0.001%	99.462%
9027	FEDERAL BANK LT	0.001%	99.462%
9028	SHINSEGAE FOOD	0.001%	99.463%
9029	PALIBURG HOLDIN	0.001%	99.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9030	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.464%
9031	AUSTEM	0.001%	99.464%
9032	LOTUS BAKERIES	0.001%	99.465%
9033	CHIA HSIN CEMEN	0.001%	99.465%
9034	MARUBUN CORP	0.001%	99.466%
9035	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.466%
9036	HANKUK CARBON C	0.001%	99.467%
9037	EMPERIA HOLDING	0.001%	99.467%
9038	TAKARA PRINTING	0.001%	99.468%
9039	DAIHATSU DIESEL	0.001%	99.468%
9040	MEIKO NETWORK J	0.001%	99.469%
9041	HOEGH LNG HOLDI	0.001%	99.469%
9042	ESSEX BIO-TECHN	0.001%	99.470%
9043	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.470%
9044	MUCKLOW(A&J) GR	0.001%	99.471%
9045	HY LOK	0.001%	99.471%
9046	KOMATSU WALL IN	0.001%	99.472%
9047	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.472%
9048	KHON KAEN SUGAR	0.001%	99.473%
9049	TOKYO KEIKI INC	0.001%	99.473%
9050	AGABANG&COMPANY	0.001%	99.474%
9051	INTERPARK CORP	0.001%	99.474%
9052	ING BANK SLASKI	0.001%	99.475%
9053	TAIKO BANK	0.001%	99.476%
9054	RM PLC	0.001%	99.476%
9055	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.477%
9056	TOA OIL CO LTD	0.001%	99.477%
9057	ECKERT & ZIEGLE	0.001%	99.478%
9058	NEC NETWK & SYS	0.001%	99.478%
9059	ZONGTAI REAL ES	0.001%	99.479%
9060	HIRANO TECSEED	0.001%	99.479%
9061	HADERA PAPER LT	0.001%	99.480%
9062	KH VATEC	0.001%	99.480%
9063	RENO DE MEDICI	0.001%	99.481%
9064	ITE TECH INC	0.001%	99.481%
9065	HIROSE ELECTRIC	0.001%	99.482%
9066	TAKEEI CORPORAT	0.001%	99.482%
9067	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.483%
9068	HEUNG-A SHIPPIN	0.001%	99.483%
9069	NAKAMURAYA CO L	0.001%	99.484%
9070	CEMENTOS ARGOS	0.001%	99.484%
9071	ISC CO LTD	0.001%	99.485%
9072	TAKISAWA MACHIN	0.001%	99.485%
9073	ROCKY BRANDS INC COMMON STOCK	0.001%	99.486%
9074	SG CORPORATION	0.001%	99.486%
9075	DR HOENLE AG	0.001%	99.487%
9076	DAITO ELECTRON	0.001%	99.487%
9077	COSEL CO	0.001%	99.488%
9078	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.488%
9079	PHARMAENGINE IN	0.001%	99.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9080	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.489%
9081	BALRAMPUR CHINI	0.001%	99.490%
9082	DHIPAYA INSURAN	0.001%	99.490%
9083	TER BEKE SA	0.001%	99.491%
9084	SHINKAWA	0.001%	99.491%
9085	MATSUI CONST CO	0.001%	99.492%
9086	SUNCALL CORP	0.001%	99.492%
9087	SWEDISH ORPHAN	0.001%	99.493%
9088	NAKABAYASHI CO	0.001%	99.493%
9089	XINYUAN REAL ES	0.001%	99.494%
9090	GUJARAT PIPAVAV	0.001%	99.494%
9091	MEIWACORPORATIO	0.001%	99.495%
9092	VITEC HLDG	0.001%	99.495%
9093	AREZZO INDUSTRI	0.001%	99.496%
9094	ESPRINET SPA	0.001%	99.496%
9095	NL INDUSTRIES	0.001%	99.497%
9096	MALAYAN CEMENT	0.001%	99.497%
9097	ISU CHEMICAL	0.001%	99.498%
9098	TOYO ELECTRIC	0.001%	99.498%
9099	PJT PARTNERS INC A COMMON STOCK	0.001%	99.499%
9100	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.499%
9101	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.500%
9102	ZUIKO CORP	0.001%	99.500%
9103	CHORI CO LTD	0.001%	99.501%
9104	NIHON ESLEAD CO	0.001%	99.501%
9105	KISWIRE LTD	0.001%	99.502%
9106	NIPPON CONCRETE	0.001%	99.502%
9107	NIP AIR CON	0.001%	99.503%
9108	TOA DORO KOGYO	0.001%	99.503%
9109	UNION BANK OF I	0.001%	99.504%
9110	FOOSUNG CO LTD	0.000%	99.504%
9111	SATA SHOJI CORP	0.000%	99.505%
9112	GOLDEN LAND PRO	0.000%	99.505%
9113	NIHON DENKEI CO	0.000%	99.506%
9114	ROBERTET SA	0.000%	99.506%
9115	CABCHARGE AUSTR	0.000%	99.507%
9116	SBS MEDIA HOLDI	0.000%	99.507%
9117	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.000%	99.508%
9118	NICHICON CORP	0.000%	99.508%
9119	SUZUKI CO LTD	0.000%	99.509%
9120	GRUH FINANCE	0.000%	99.509%
9121	CHINA MANMADE F	0.000%	99.510%
9122	SANKYO SEIKO CO	0.000%	99.510%
9123	SEOHAN CO LTD	0.000%	99.511%
9124	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.511%
9125	CLS HOLDINGS PL	0.000%	99.512%
9126	HNA HLDGS GP CO	0.000%	99.512%
9127	YAT SING HOLDIN	0.000%	99.513%
9128	HAGIWARA ELECTR	0.000%	99.513%
9129	U-SHIN	0.000%	99.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9130	CROPENERGIES AG	0.000%	99.514%
9131	CHINA MODERN DA	0.000%	99.515%
9132	SEPTENI CO LTD	0.000%	99.515%
9133	FANG HOLDINGS LTD ADR ADR	0.000%	99.516%
9134	GLOBAL MIXED MO	0.000%	99.516%
9135	RELIANCE HOME F	0.000%	99.517%
9136	ESSITY AKTIEBOL	0.000%	99.517%
9137	IWAKI & CO LTD	0.000%	99.518%
9138	CHINA BILLS FIN	0.000%	99.518%
9139	ALICO INC COMMON STOCK USD1.0	0.000%	99.519%
9140	UNION BK OF TAI	0.000%	99.519%
9141	DFS FURNITURE L	0.000%	99.520%
9142	JW HOLDINGS COR	0.000%	99.520%
9143	ACADEMEDIA AB	0.000%	99.521%
9144	MR MAX CORP	0.000%	99.521%
9145	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.522%
9146	MICROPORT SCIEN	0.000%	99.522%
9147	BEST PACIFIC IN	0.000%	99.523%
9148	EO TECHNICS CO	0.000%	99.523%
9149	HIRAKAWA HEWTEC	0.000%	99.524%
9150	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.524%
9151	KORDSA TEKNIK T	0.000%	99.525%
9152	GRAND KOREA LEI	0.000%	99.525%
9153	CAPITA GROUP PL	0.000%	99.526%
9154	INVESTORS TITLE CO COMMON STOCK	0.000%	99.526%
9155	SAPPE PCL	0.000%	99.527%
9156	OCTODEC	0.000%	99.527%
9157	WERELDHAVE BELG	0.000%	99.528%
9158	KUOYANG CONSTRU	0.000%	99.528%
9159	CHINA GREENFRES	0.000%	99.529%
9160	SHINING BUILDIN	0.000%	99.529%
9161	SHIN NIPPON AIR	0.000%	99.530%
9162	ENF TECHNOLOGY	0.000%	99.530%
9163	SVENSKA HANDELS	0.000%	99.531%
9164	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.531%
9165	WESTGOLD RESOUR	0.000%	99.532%
9166	CHIYODA CO	0.000%	99.532%
9167	SHENYIN WANGUO(0.000%	99.533%
9168	SANYO TRADING C	0.000%	99.533%
9169	JAPAN KENZAI CO	0.000%	99.534%
9170	ST. IVES PLC	0.000%	99.534%
9171	KOHSOKU CORP	0.000%	99.535%
9172	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.535%
9173	HO TUNG CHEMICA	0.000%	99.535%
9174	SEMPERIT AG HOL	0.000%	99.536%
9175	SAMCHULLY	0.000%	99.536%
9176	BONHEUR ASA	0.000%	99.537%
9177	ANHUI EXPRESSWA	0.000%	99.537%
9178	VETOQUINOL SA	0.000%	99.538%
9179	REGINA MIRACLE	0.000%	99.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9180	KALPATARU POWER	0.000%	99.539%
9181	LAURENT-PERRIER	0.000%	99.539%
9182	HYUNDAI CORP	0.000%	99.540%
9183	CRUCIALTEC CO L	0.000%	99.540%
9184	TV AZTECA	0.000%	99.541%
9185	BUMRUNGRAD HOPT	0.000%	99.541%
9186	KINKI NIPPON TO	0.000%	99.542%
9187	KANADEN CORP	0.000%	99.542%
9188	ACBEL POLYTECH	0.000%	99.543%
9189	COPEL PARANA EN	0.000%	99.543%
9190	ENERGA SA	0.000%	99.544%
9191	DEOLEO SA	0.000%	99.544%
9192	HEXAGON COMPOSI	0.000%	99.545%
9193	FARMERS NATL BANC CORP COMMON STOCK	0.000%	99.545%
9194	TOTAL ACCESS CO	0.000%	99.546%
9195	LPKF LASER & EL	0.000%	99.546%
9196	LAGERCANTZ GRO	0.000%	99.547%
9197	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.547%
9198	RESILUX	0.000%	99.547%
9199	WESTAR ENERGY I	0.000%	99.548%
9200	ALPS LOGISTICS	0.000%	99.548%
9201	SIAM FUTURE DEV	0.000%	99.549%
9202	HONG FOK CORP	0.000%	99.549%
9203	PEGASUS HAVA TA	0.000%	99.550%
9204	SOUNDWILL HOLDI	0.000%	99.550%
9205	BK OF GREECE	0.000%	99.551%
9206	ASIA CEMENT CHI	0.000%	99.551%
9207	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.552%
9208	COOLPAD GROUP L	0.000%	99.552%
9209	EMERSON PACIFIC	0.000%	99.553%
9210	DONGSUNG HOLDIN	0.000%	99.553%
9211	CANON ELECTRONI	0.000%	99.554%
9212	PRAKASHIndustr	0.000%	99.554%
9213	STAR MICA CO LT	0.000%	99.555%
9214	SUNJIN	0.000%	99.555%
9215	BAYSIDE LAND CO	0.000%	99.556%
9216	MILLS ESTRUTURA	0.000%	99.556%
9217	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.556%
9218	ALLAHABAD BANK	0.000%	99.557%
9219	TOHO CO LTD	0.000%	99.557%
9220	KIRKLAND S INC COMMON STOCK	0.000%	99.558%
9221	KARDEMIR KARABU	0.000%	99.558%
9222	NIEN HSING TEXT	0.000%	99.559%
9223	CNQC INTERNATIO	0.000%	99.559%
9224	CLEANUP CORP	0.000%	99.560%
9225	TOFAS TURK OTOM	0.000%	99.560%
9226	HUONS CO LTD	0.000%	99.561%
9227	WIZ SOL CORR DE	0.000%	99.561%
9228	AIDA ENGINEERIN	0.000%	99.562%
9229	3M INDIA LTD	0.000%	99.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9230	ITC PROPERTIES	0.000%	99.563%
9231	SHINWA KAIUN	0.000%	99.563%
9232	FLEURY MICHON	0.000%	99.564%
9233	SAMMOK S-FORM C	0.000%	99.564%
9234	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.564%
9235	ID LOGISTICS GR	0.000%	99.565%
9236	DELEK AUTOMOTIV	0.000%	99.565%
9237	EXCEL CO LTD	0.000%	99.566%
9238	AKER AMERICAN S	0.000%	99.566%
9239	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.567%
9240	BERLI JUCKER CO	0.000%	99.567%
9241	ATTACQ LTD	0.000%	99.568%
9242	ATLAS FINANCIAL	0.000%	99.568%
9243	HOUSTON WIRE &	0.000%	99.569%
9244	CENTURY CITY IN	0.000%	99.569%
9245	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.570%
9246	EIDAI CO.LTD.	0.000%	99.570%
9247	AEON CO. (M) BH	0.000%	99.570%
9248	IWATSUKA CONFEC	0.000%	99.571%
9249	SINOSOFT TECHNO	0.000%	99.571%
9250	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.572%
9251	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.000%	99.572%
9252	HANSHIN CONSTRU	0.000%	99.573%
9253	NHPC LTD	0.000%	99.573%
9254	SPARX ASSET MAN	0.000%	99.574%
9255	SPACE CO LTD	0.000%	99.574%
9256	GUN EI CHEM IND	0.000%	99.575%
9257	MITANI SEKISAN	0.000%	99.575%
9258	DAIHAN	0.000%	99.576%
9259	JNBY DESIGN LTD	0.000%	99.576%
9260	SERCO GROUP	0.000%	99.576%
9261	NEW HOPE CORP	0.000%	99.577%
9262	SERVCORP	0.000%	99.577%
9263	HONEYS CO LTD	0.000%	99.578%
9264	TAMA HOME CO LT	0.000%	99.578%
9265	ROMANDE ENERGIE	0.000%	99.579%
9266	DEEPAK FERT&PE	0.000%	99.579%
9267	CTT-CORREIOS DE	0.000%	99.580%
9268	RHYTHM WATCH CO	0.000%	99.580%
9269	KI-STAR REAL ES	0.000%	99.581%
9270	MAEZAWA KASEI I	0.000%	99.581%
9271	CONCORD SECURIT	0.000%	99.581%
9272	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.582%
9273	BONANZA CREEK ENERGY INC COMMON STOCK	0.000%	99.582%
9274	CONVOY FINANCIA	0.000%	99.583%
9275	STAMFORD LAND	0.000%	99.583%
9276	ASCENDAS INDIA	0.000%	99.584%
9277	NISHIKAWA RUBBE	0.000%	99.584%
9278	ANN JOO RESOURC	0.000%	99.585%
9279	S&T DYNAMICS CO	0.000%	99.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9280	GEOSTR CORP	0.000%	99.586%
9281	REIS INC COMMON STOCK USD.01	0.000%	99.586%
9282	SOFT-WORLD INTL	0.000%	99.586%
9283	BLUE DART EXPRE	0.000%	99.587%
9284	EHEALTH INC COMMON STOCK USD.001	0.000%	99.587%
9285	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.588%
9286	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.588%
9287	VIJAYA BANK	0.000%	99.589%
9288	SEKONIX CO LTD	0.000%	99.589%
9289	WAI KEE HOLDING	0.000%	99.590%
9290	GREAT PANTHER S	0.000%	99.590%
9291	ASHIMORI INDUST	0.000%	99.591%
9292	ABC ARBITRAGE	0.000%	99.591%
9293	CIA ENERGETICA	0.000%	99.591%
9294	ASAHI KOGYOSHA	0.000%	99.592%
9295	SUPERLOOP LTD	0.000%	99.592%
9296	TMK PAO GDR REG S GDR	0.000%	99.593%
9297	INNER MONGOLIA	0.000%	99.593%
9298	CK POWER PCL	0.000%	99.594%
9299	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.594%
9300	RIGHT-ON CO	0.000%	99.595%
9301	ACCURAY INC COMMON STOCK USD.001	0.000%	99.595%
9302	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.595%
9303	AUDIX CORP	0.000%	99.596%
9304	ALPHA SYSTEMS I	0.000%	99.596%
9305	HUA HAN BIO-PHA	0.000%	99.597%
9306	SEVEN GROUP HLD	0.000%	99.597%
9307	VERSO CORP A COMMON STOCK	0.000%	99.598%
9308	HUNTSWORTH PLC	0.000%	99.598%
9309	KINKO OPTICAL C	0.000%	99.599%
9310	ELEMENTIA SAB D	0.000%	99.599%
9311	ABOITIZ POWER C	0.000%	99.600%
9312	SABANA SHARIAH	0.000%	99.600%
9313	CIRCASSIA PHARM	0.000%	99.600%
9314	EQT HOLDINGS LT	0.000%	99.601%
9315	BANK OF KOCHI L	0.000%	99.601%
9316	ULKER BISKUVI S	0.000%	99.602%
9317	TOWER BERSAMA I	0.000%	99.602%
9318	CANVEST ENVIRON	0.000%	99.603%
9319	NITTOKU ENG CO	0.000%	99.603%
9320	ACCOR	0.000%	99.604%
9321	RECRM RESEARCH	0.000%	99.604%
9322	BW PLANTATION	0.000%	99.604%
9323	TAKAOKA TOKO HL	0.000%	99.605%
9324	SAGAX AB	0.000%	99.605%
9325	CITIC ENVIR	0.000%	99.606%
9326	SCHAFFNER HOLDI	0.000%	99.606%
9327	CHONGKUNDANG	0.000%	99.607%
9328	F&F COMPANY	0.000%	99.607%
9329	NOSTRUM OIL & G	0.000%	99.608%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9330	OTONOMY INC COMMON STOCK USD.001	0.000%	99.608%
9331	QLIRO GROUP AB	0.000%	99.608%
9332	COREMAX	0.000%	99.609%
9333	MAEDA KOSEN CO.	0.000%	99.609%
9334	KINGSWAY FINANC	0.000%	99.610%
9335	SIXT LEASING AG	0.000%	99.610%
9336	KAWASAN INDS JA	0.000%	99.611%
9337	OCEAN-LAND GROU	0.000%	99.611%
9338	OUG HOLDING	0.000%	99.611%
9339	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.612%
9340	TSUBAKIMOTO KOG	0.000%	99.612%
9341	KORADIOR HOLDIN	0.000%	99.613%
9342	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.613%
9343	POLETOWIN PITCR	0.000%	99.614%
9344	PLAZZA AG REG A	0.000%	99.614%
9345	TIGA PILAR SEJA	0.000%	99.615%
9346	MAMEZOU	0.000%	99.615%
9347	DISH TV INDIA L	0.000%	99.615%
9348	NIHON KAGAKU SA	0.000%	99.616%
9349	DORO AB	0.000%	99.616%
9350	WOONGJIN HOLDIN	0.000%	99.617%
9351	MODETOUR NETWOR	0.000%	99.617%
9352	FIRST BANK OF T	0.000%	99.618%
9353	AIRPORT FACILIT	0.000%	99.618%
9354	ARES ALLERGY HO	0.000%	99.618%
9355	TAKAMATSU CONS	0.000%	99.619%
9356	NEW WORLD DEPT	0.000%	99.619%
9357	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.620%
9358	ADCORP HLDGS	0.000%	99.620%
9359	PEET LIMITED	0.000%	99.621%
9360	HANIL E-HWA CO	0.000%	99.621%
9361	ALTECH CORP	0.000%	99.622%
9362	PHOENIX SATELLI	0.000%	99.622%
9363	ADO Group Ltd	0.000%	99.622%
9364	TELEFONICA CZEC	0.000%	99.623%
9365	MOIL LTD	0.000%	99.623%
9366	NS SHOPPING CO	0.000%	99.624%
9367	REJECT SHOP LTD	0.000%	99.624%
9368	FUJIJURA RUBBER	0.000%	99.625%
9369	BANQUE CANTONAL	0.000%	99.625%
9370	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.625%
9371	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.626%
9372	ASALEO CARE LTD	0.000%	99.626%
9373	COLABOR GROUP I	0.000%	99.627%
9374	WELSPUN GUJARAT	0.000%	99.627%
9375	HK INTL CONSTR	0.000%	99.628%
9376	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.628%
9377	MACAUTO INDUSTR	0.000%	99.628%
9378	QAF LTD	0.000%	99.629%
9379	THE WILL-BES &	0.000%	99.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9380	CAPIO AB	0.000%	99.630%
9381	MIDLAND REALTY	0.000%	99.630%
9382	YUANSHENGTAI DA	0.000%	99.631%
9383	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.631%
9384	CLINUVEL PHARM	0.000%	99.631%
9385	ASIA PLASTIC RE	0.000%	99.632%
9386	ORIENTAL BK OF	0.000%	99.632%
9387	RENREN INC ADR ADR USD.001	0.000%	99.633%
9388	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.633%
9389	CHAMBAL FER	0.000%	99.634%
9390	KUNSUL CHEM IND	0.000%	99.634%
9391	RADIUM LIFE TEC	0.000%	99.634%
9392	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.635%
9393	NORCROS PLC	0.000%	99.635%
9394	CAREER TECHNOLO	0.000%	99.636%
9395	JAPAN TRANSCITY	0.000%	99.636%
9396	UCHIDA YOKO CO	0.000%	99.637%
9397	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.637%
9398	AMBUJA CEMENTS	0.000%	99.637%
9399	MERAFAE RESOURCE	0.000%	99.638%
9400	FUJIKURA KASEI	0.000%	99.638%
9401	ELECTRICITY GEN	0.000%	99.639%
9402	CSS INDUSTRIES	0.000%	99.639%
9403	RETAIL FOOD GRO	0.000%	99.639%
9404	ODELIC CO LTD	0.000%	99.640%
9405	SEALINK TRAVEL	0.000%	99.640%
9406	DIRECT INSURANC	0.000%	99.641%
9407	MATERIALS ANALY	0.000%	99.641%
9408	KERRY TJ LOGIST	0.000%	99.642%
9409	SAN HOLDINGS, I	0.000%	99.642%
9410	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.642%
9411	EASTERN MEDIA	0.000%	99.643%
9412	GETIN NOBLE BA	0.000%	99.643%
9413	FRED'S INC	0.000%	99.644%
9414	TSUTSUMI JEWELR	0.000%	99.644%
9415	TOSHO PRINTING	0.000%	99.645%
9416	KAWASUMI LABS I	0.000%	99.645%
9417	INSAS BHD	0.000%	99.645%
9418	KATO WORKS CO	0.000%	99.646%
9419	ASCENDIS HEALTH	0.000%	99.646%
9420	NICK SCALI LTD	0.000%	99.647%
9421	DAIDO KOGYO CO	0.000%	99.647%
9422	TEIKOKU ELECTRI	0.000%	99.647%
9423	HARADA IND	0.000%	99.648%
9424	SIME DARBY PROP	0.000%	99.648%
9425	GLANBIA PLC	0.000%	99.649%
9426	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.649%
9427	TOEI ANIMATION	0.000%	99.650%
9428	POLY CULTURE GR	0.000%	99.650%
9429	TECHNOVATOR INT	0.000%	99.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9430	FOURLIS S.A.	0.000%	99.651%
9431	TEN PAO GROUP H	0.000%	99.651%
9432	VALUE CONVERGEN	0.000%	99.652%
9433	AVANCE GAS HOLD	0.000%	99.652%
9434	LOVISA HOLDINGS	0.000%	99.652%
9435	ROSENBAUER INTE	0.000%	99.653%
9436	KIER GROUP	0.000%	99.653%
9437	CHIHO-TIANDE GR	0.000%	99.654%
9438	LUMAX INTERNATI	0.000%	99.654%
9439	FORMOSAN UNION	0.000%	99.654%
9440	NUSANTARA INFRA	0.000%	99.655%
9441	KAWAGISHI BRIDG	0.000%	99.655%
9442	TOMORROW FOCUS	0.000%	99.656%
9443	TORRENT POWER L	0.000%	99.656%
9444	UNION TOOL CO	0.000%	99.657%
9445	MANZ AUTOMATION	0.000%	99.657%
9446	ICHIKEN CO LTD	0.000%	99.657%
9447	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.658%
9448	WANG ON GROUP	0.000%	99.658%
9449	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.659%
9450	RASSINI SAB DE	0.000%	99.659%
9451	AXTEL SAB DE CV	0.000%	99.659%
9452	SIA ENGINEERING	0.000%	99.660%
9453	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.660%
9454	BANK BUKOPIN PT	0.000%	99.661%
9455	VIA HOLDINGS IN	0.000%	99.661%
9456	GREEN ENERGY TE	0.000%	99.661%
9457	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.662%
9458	UNIFIN FINANCIE	0.000%	99.662%
9459	DUSTIN GROUP AB	0.000%	99.663%
9460	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.663%
9461	KAULIN MANUFACT	0.000%	99.664%
9462	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.664%
9463	VA TECH WABAG L	0.000%	99.664%
9464	RINGER HUT CO L	0.000%	99.665%
9465	NIPPON KANZAI C	0.000%	99.665%
9466	ANRITSU CORP	0.000%	99.666%
9467	ALTICE NV	0.000%	99.666%
9468	ALI CORP	0.000%	99.666%
9469	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.667%
9470	COMP ENG & CONS	0.000%	99.667%
9471	NICE INFORMATIO	0.000%	99.668%
9472	AMS AG	0.000%	99.668%
9473	NILKAMAL	0.000%	99.668%
9474	HAKUDO CO LTD	0.000%	99.669%
9475	INTEGRATED MICR	0.000%	99.669%
9476	HARUM ENERGY TB	0.000%	99.670%
9477	MAZOR ROBOTICS	0.000%	99.670%
9478	TORISHIMA PUMP	0.000%	99.670%
9479	CENTRAL AUTO	0.000%	99.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9480	ISELECT LTD	0.000%	99.671%
9481	G SHANK ENTERPR	0.000%	99.672%
9482	NEXEN CORPORATI	0.000%	99.672%
9483	OHASHI TECHNICA	0.000%	99.672%
9484	THAI STANLEY EL	0.000%	99.673%
9485	NIPPON HUME PIP	0.000%	99.673%
9486	ECZACIBASI YATI	0.000%	99.674%
9487	JAGRAN PRAKASHA	0.000%	99.674%
9488	MAEIL DIARY IND	0.000%	99.674%
9489	SAC'S BAR HOLDI	0.000%	99.675%
9490	OPTEX COMPANY	0.000%	99.675%
9491	AMPER SA	0.000%	99.676%
9492	CHIPMOS TECHNOL	0.000%	99.676%
9493	STI EDUCATION S	0.000%	99.676%
9494	COLLECTOR AB	0.000%	99.677%
9495	KWALITY LTD	0.000%	99.677%
9496	YONDENKO CORP	0.000%	99.678%
9497	ANADOLU CAM	0.000%	99.678%
9498	REALORD GROUP H	0.000%	99.678%
9499	CYIENT LIMITED	0.000%	99.679%
9500	CHEN FULL INT C	0.000%	99.679%
9501	VITA GROUP LTD	0.000%	99.680%
9502	AVON RUBBER	0.000%	99.680%
9503	PRICER AB	0.000%	99.680%
9504	TOP FRONTIER IN	0.000%	99.681%
9505	SATORI ELECTRIC	0.000%	99.681%
9506	BIRLA CORP LTD	0.000%	99.681%
9507	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.682%
9508	KOREA ALCOHOL I	0.000%	99.682%
9509	SINDO RICOH	0.000%	99.683%
9510	BAOYE GROUP CO	0.000%	99.683%
9511	WARSAW STOCK EX	0.000%	99.683%
9512	MCPHERSONS LTD	0.000%	99.684%
9513	CLEAR CHANNEL O	0.000%	99.684%
9514	COFFEE DAY ENTE	0.000%	99.685%
9515	CNA SUNSINE	0.000%	99.685%
9516	STAR CRUISES LT	0.000%	99.685%
9517	KEE TAI PROPERT	0.000%	99.686%
9518	CICOR TECHNOLOG	0.000%	99.686%
9519	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.687%
9520	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.687%
9521	DAEHAN STEEL CO	0.000%	99.687%
9522	SUN-WA TECHNOS	0.000%	99.688%
9523	EUROCASH SA	0.000%	99.688%
9524	WALTON ADVANCED	0.000%	99.689%
9525	I O DATA DEVICE	0.000%	99.689%
9526	NEDAP(NED APP)N	0.000%	99.689%
9527	ASUNARO AOKI CO	0.000%	99.690%
9528	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.690%
9529	SANSEI YUSOKI C	0.000%	99.690%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9530	CHINA PIONEER P	0.000%	99.691%
9531	BRIGADE ENTERPR	0.000%	99.691%
9532	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.692%
9533	MARISA LOJAS SA	0.000%	99.692%
9534	FOGO DE CHAO IN	0.000%	99.692%
9535	SALIM IVOMAS	0.000%	99.693%
9536	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.693%
9537	CJ HELLOVISION	0.000%	99.694%
9538	SHINAGAWA REFRA	0.000%	99.694%
9539	THIRUMALAI	0.000%	99.694%
9540	RIKEN TECHNOS C	0.000%	99.695%
9541	MARUSAN SECUR	0.000%	99.695%
9542	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.695%
9543	LPN DEVELOPMENT	0.000%	99.696%
9544	EHWA TECHNOLOGI	0.000%	99.696%
9545	MQ HOLDING AB	0.000%	99.697%
9546	SINGAMAS CONTAI	0.000%	99.697%
9547	UNIVERSAL ENTER	0.000%	99.697%
9548	TOMOE ENGINEERI	0.000%	99.698%
9549	ICD CO LTD	0.000%	99.698%
9550	HANSAE YES24 HO	0.000%	99.699%
9551	TONG YANG CEMEN	0.000%	99.699%
9552	SOMBOON ADVANCE	0.000%	99.699%
9553	MOBILEZONE HOLD	0.000%	99.700%
9554	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.700%
9555	PROTO CORP	0.000%	99.700%
9556	CAC CORPORATION	0.000%	99.701%
9557	DONGWHA PHARM.C	0.000%	99.701%
9558	GODREJ PROPERTI	0.000%	99.702%
9559	F@N COMMUNICATI	0.000%	99.702%
9560	JMS CO	0.000%	99.702%
9561	GENKY DRUGSTORE	0.000%	99.703%
9562	NEOWIZ CORP	0.000%	99.703%
9563	VITEC GROUP	0.000%	99.703%
9564	SHOFU INC	0.000%	99.704%
9565	ELAN MICROELECT	0.000%	99.704%
9566	KAVERI SEED CO	0.000%	99.705%
9567	ROTTNEROS AB	0.000%	99.705%
9568	RAFFLES EDUCATI	0.000%	99.705%
9569	VIEL ET COMPAGN	0.000%	99.706%
9570	IC COMPANYYS	0.000%	99.706%
9571	INFORMATION SVC	0.000%	99.706%
9572	STRAITS TRADING	0.000%	99.707%
9573	MONGOLIAN MININ	0.000%	99.707%
9574	SKP RESOURCES B	0.000%	99.708%
9575	SK D&D	0.000%	99.708%
9576	CN T L GAS	0.000%	99.708%
9577	CHINA LNG GROUP	0.000%	99.709%
9578	CHUGAI RO CO LT	0.000%	99.709%
9579	KLCC PROPERTY H	0.000%	99.710%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9580	HKC HOLDINGS LT	0.000%	99.710%
9581	BERJAYA ASSETS	0.000%	99.710%
9582	TOMOE CORP	0.000%	99.711%
9583	ALBARAKA TURK K	0.000%	99.711%
9584	CHENNAI PETROLE	0.000%	99.711%
9585	ZENITRON CORP	0.000%	99.712%
9586	YAMATANE CORP N	0.000%	99.712%
9587	KOREA TECH BANK	0.000%	99.713%
9588	CHUO SPRING CO	0.000%	99.713%
9589	EMPRESA DE ENER	0.000%	99.713%
9590	BOURBON SA	0.000%	99.714%
9591	MACNICA FUJI EL	0.000%	99.714%
9592	KYOWA ELECTRONI	0.000%	99.714%
9593	NAGAWA CO LTD	0.000%	99.715%
9594	DONGYANG GANGCH	0.000%	99.715%
9595	GRUPO SANDBORNS	0.000%	99.715%
9596	GUNNEBO AB	0.000%	99.716%
9597	ALVIVA HOLDINGS	0.000%	99.716%
9598	FLUIDRA SA	0.000%	99.717%
9599	KSB AG	0.000%	99.717%
9600	KRS CORPORATION	0.000%	99.717%
9601	MONDO TV SPA	0.000%	99.718%
9602	ACE TECHNOLOGIE	0.000%	99.718%
9603	CHINA MINSHENG	0.000%	99.718%
9604	SOKEN CHEMICAL	0.000%	99.719%
9605	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.719%
9606	FINDEL	0.000%	99.720%
9607	SAMPO CORP	0.000%	99.720%
9608	FDM GROUP PLC	0.000%	99.720%
9609	MAXIM POWER COR	0.000%	99.721%
9610	KT CORP SP ADR ADR	0.000%	99.721%
9611	HILAN LTD	0.000%	99.721%
9612	BOE VARITRONIX	0.000%	99.722%
9613	HITRON TECHNOLO	0.000%	99.722%
9614	BANK OF KAOHSIU	0.000%	99.723%
9615	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.723%
9616	ASPO OYJ	0.000%	99.723%
9617	SICHUAN EXPRESS	0.000%	99.724%
9618	JUVENTUS FOOTBA	0.000%	99.724%
9619	TAMURA TAIKO HL	0.000%	99.724%
9620	SRG TAKAMI	0.000%	99.725%
9621	CHAYANG SHENG D	0.000%	99.725%
9622	DAIICHI KENSETS	0.000%	99.725%
9623	FIELDS CORP	0.000%	99.726%
9624	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.726%
9625	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.727%
9626	VIOHALCO SA	0.000%	99.727%
9627	POS MALAYSIA	0.000%	99.727%
9628	KEPCO ENGINEERI	0.000%	99.728%
9629	KSS LINE LTD	0.000%	99.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9630	HARMONICARE MED	0.000%	99.728%
9631	WOONGJIN THINKB	0.000%	99.729%
9632	DONGWON FOOD& B	0.000%	99.729%
9633	SHIN NIPPON BIO	0.000%	99.729%
9634	KANEKO SEEDS CO	0.000%	99.730%
9635	TA GLOBAL BHD	0.000%	99.730%
9636	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.731%
9637	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.731%
9638	E TEC E&C LTD	0.000%	99.731%
9639	FINGERPRINT CAR	0.000%	99.732%
9640	H S R & A	0.000%	99.732%
9641	FORFARMERS NV	0.000%	99.732%
9642	ROYAL BAFOKENG	0.000%	99.733%
9643	MCLEOD RUSSEL I	0.000%	99.733%
9644	EVEREST TEXTILE	0.000%	99.733%
9645	FLEX LNG LTD	0.000%	99.734%
9646	CHANG WAH ELECT	0.000%	99.734%
9647	ROCKWOOL INTL P	0.000%	99.735%
9648	HIGHLIGHT COMMU	0.000%	99.735%
9649	BHAKTI INVESTAM	0.000%	99.735%
9650	E1 CORPORATION	0.000%	99.736%
9651	YTL POWER INTL	0.000%	99.736%
9652	KAWASHO GECOSS	0.000%	99.736%
9653	CRAWFORD & CO	0.000%	99.737%
9654	PARKER CORP	0.000%	99.737%
9655	HOKURIKU ELECTR	0.000%	99.737%
9656	TTW PUBLIC COMP	0.000%	99.738%
9657	GLOBAL CONS	0.000%	99.738%
9658	EL.EN. SPA	0.000%	99.738%
9659	CIMSA	0.000%	99.739%
9660	NATORI CO LTD	0.000%	99.739%
9661	ENDO LIGHTING C	0.000%	99.740%
9662	PORTOBELLO SA	0.000%	99.740%
9663	SHINSEGAE ENGIN	0.000%	99.740%
9664	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.741%
9665	SUMMIT ASCENT H	0.000%	99.741%
9666	ITALTILE	0.000%	99.741%
9667	LONDON&PACIFIC	0.000%	99.742%
9668	ZUMTOBEL AG	0.000%	99.742%
9669	HEVEABOARD	0.000%	99.742%
9670	FLEETWOOD CORP	0.000%	99.743%
9671	ALL RING	0.000%	99.743%
9672	MAGNUM BERHAD	0.000%	99.743%
9673	NICOX	0.000%	99.744%
9674	YACHIYO INDUS C	0.000%	99.744%
9675	YORK WATER CO COMMON STOCK	0.000%	99.744%
9676	WORLDLINE	0.000%	99.745%
9677	KOBE BUSSAN CO	0.000%	99.745%
9678	BOUSTEAD SINGAP	0.000%	99.746%
9679	INUI GLOBAL LOG	0.000%	99.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9680	SINYI REALTY IN	0.000%	99.746%
9681	COUNTRYSIDE PRO	0.000%	99.747%
9682	INABA SEISAKUSH	0.000%	99.747%
9683	Phoenix Mills L	0.000%	99.747%
9684	YAMATO CORPORAT	0.000%	99.748%
9685	GENESIS ENERGY	0.000%	99.748%
9686	AP EAGERS LTD	0.000%	99.748%
9687	LINGKARAN TRANS	0.000%	99.749%
9688	IHQ INC	0.000%	99.749%
9689	DAISHINKU CORP	0.000%	99.749%
9690	JUKEN SANGYO CO	0.000%	99.750%
9691	MPHB CAPITAL BH	0.000%	99.750%
9692	TDC SOFTWARE EN	0.000%	99.750%
9693	AGUNG PODOMORO	0.000%	99.751%
9694	KOREA DISTRICT	0.000%	99.751%
9695	TRAVELZOO COMMON STOCK USD.01	0.000%	99.751%
9696	FAR EAST ORCH	0.000%	99.752%
9697	SANKO GOSEI LTD	0.000%	99.752%
9698	TONG-TAI MACHIN	0.000%	99.753%
9699	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.753%
9700	YEONG GUAN ENER	0.000%	99.753%
9701	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.754%
9702	HSIL LTD	0.000%	99.754%
9703	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.754%
9704	SENSHUKAI CO	0.000%	99.755%
9705	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.755%
9706	TAKANA CO LTD	0.000%	99.755%
9707	OLVI	0.000%	99.756%
9708	MEGA 1ST CORP B	0.000%	99.756%
9709	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.756%
9710	KSL HLDGS BERHA	0.000%	99.757%
9711	NORDJYSKE BANK	0.000%	99.757%
9712	MIX TELEMATICS	0.000%	99.757%
9713	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.758%
9714	COOR SERVICE MA	0.000%	99.758%
9715	DO & CO AG	0.000%	99.758%
9716	HARBIN POWER EQ	0.000%	99.759%
9717	PACIFIC CENTURY	0.000%	99.759%
9718	CHUNGHWA PICTUR	0.000%	99.759%
9719	IEI INTEGRATION	0.000%	99.760%
9720	ELLAKTOR SA	0.000%	99.760%
9721	GLOBAL LIGHTING	0.000%	99.760%
9722	SECHE ENVIRONNE	0.000%	99.761%
9723	DONG AH TIRE&RU	0.000%	99.761%
9724	KOZA ALTIN ISLE	0.000%	99.761%
9725	SHANGHAI PRIME	0.000%	99.762%
9726	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.762%
9727	KONAKA CO LTD	0.000%	99.762%
9728	LOJAS AMERICANA	0.000%	99.763%
9729	PRIMA INDUSTRIE	0.000%	99.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9730	ENERGIEDIENST H	0.000%	99.764%
9731	BSM TECHNOLOGIE	0.000%	99.764%
9732	SILVER CHEF LTD	0.000%	99.764%
9733	UBM DEVELOPMENT	0.000%	99.765%
9734	SARKUYSAN ELEKT	0.000%	99.765%
9735	OIL INDIA LTD	0.000%	99.765%
9736	INDUSTRIA REIT	0.000%	99.766%
9737	DALIAN PORT (PD	0.000%	99.766%
9738	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.766%
9739	SUPERMAX CORPOR	0.000%	99.767%
9740	INDS BACHOCO SA	0.000%	99.767%
9741	SAMYUNG TRA	0.000%	99.767%
9742	SURYA SEMESTA I	0.000%	99.768%
9743	NOZAWA CORP	0.000%	99.768%
9744	KODACO	0.000%	99.768%
9745	ALAM SUTERA REA	0.000%	99.769%
9746	SECTRA AB - B S	0.000%	99.769%
9747	COIMA RES SPA	0.000%	99.769%
9748	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.770%
9749	EMPIRIC STUDENT	0.000%	99.770%
9750	ICHIBANYA CO LT	0.000%	99.770%
9751	D CARNEGIE & CO	0.000%	99.771%
9752	DAGANG NEXCHANG	0.000%	99.771%
9753	YUKEN KOGYO	0.000%	99.771%
9754	MARUFUJI SHEET	0.000%	99.772%
9755	SUNGSHIN CEMENT	0.000%	99.772%
9756	TODA KOGYO CORP	0.000%	99.772%
9757	XAC AUTOMATION	0.000%	99.773%
9758	TOHOKU TELECOM	0.000%	99.773%
9759	GRUPO HSF	0.000%	99.773%
9760	DAE-IL CORP	0.000%	99.774%
9761	CIA ENERGET CEA	0.000%	99.774%
9762	DAISYO CORP	0.000%	99.774%
9763	DECMIL GROUP LT	0.000%	99.775%
9764	NAVA BHARAT VEN	0.000%	99.775%
9765	FOLLI FOLLIE GP	0.000%	99.775%
9766	TARSUS GROUP PL	0.000%	99.776%
9767	WESTPORTS HOLDI	0.000%	99.776%
9768	ACAL	0.000%	99.776%
9769	ENKA INSAAT VE	0.000%	99.777%
9770	JOBAN KOSAN CO	0.000%	99.777%
9771	MARUKA MACHINER	0.000%	99.777%
9772	FAG BEARINGS IN	0.000%	99.778%
9773	NOBLE GROUP LTD	0.000%	99.778%
9774	BRASILAGRO	0.000%	99.778%
9775	RF-LINK SYSTEM	0.000%	99.779%
9776	TNPL	0.000%	99.779%
9777	NORITSU KOKI CO	0.000%	99.779%
9778	AMVIG HOLDINGS	0.000%	99.780%
9779	MAHINDRA CIE AU	0.000%	99.780%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9780	GILAT SATELLITE	0.000%	99.780%
9781	THORESEN THAI A	0.000%	99.781%
9782	HOOSIERS HOLDIN	0.000%	99.781%
9783	MUGEN ESTATE CO	0.000%	99.781%
9784	COMVITA LTD	0.000%	99.782%
9785	CAL-COMP ELECTR	0.000%	99.782%
9786	COLLECTION HOUS	0.000%	99.782%
9787	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.783%
9788	CHINA VAST INDU	0.000%	99.783%
9789	GATEWAY DISTRIP	0.000%	99.783%
9790	WEST HOLDINGS C	0.000%	99.784%
9791	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.784%
9792	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.784%
9793	TOSHO CO LTD	0.000%	99.785%
9794	RESURS HOLDING	0.000%	99.785%
9795	NIPPON CHEMIPHA	0.000%	99.785%
9796	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.785%
9797	TRIVENI ENGINEE	0.000%	99.786%
9798	YAMAMURA GLASS	0.000%	99.786%
9799	CENTURION C	0.000%	99.786%
9800	HANEDA ZENITH H	0.000%	99.787%
9801	JESS-LINK PRODU	0.000%	99.787%
9802	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.787%
9803	SAN MIGUEL PURE	0.000%	99.788%
9804	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.788%
9805	TAKIHYO CO LTD	0.000%	99.788%
9806	SAM JIN PHARM	0.000%	99.789%
9807	D&L INDUSTRIES	0.000%	99.789%
9808	ELITEGROUP COMP	0.000%	99.789%
9809	HAINAN MEILAN A	0.000%	99.790%
9810	SARAWAK OIL PAL	0.000%	99.790%
9811	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.790%
9812	GRUPPO MUTUIONL	0.000%	99.791%
9813	HYFLUX LTD	0.000%	99.791%
9814	TIPTREE INC COMMON STOCK USD.001	0.000%	99.791%
9815	BRAVIDA HOLDING	0.000%	99.792%
9816	SHANGHAI FUDAN-	0.000%	99.792%
9817	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.792%
9818	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.793%
9819	LEADCORP (THE)	0.000%	99.793%
9820	SHENG YU STEEL	0.000%	99.793%
9821	FOX WIZEL LTD	0.000%	99.793%
9822	STALPRODUKT SA	0.000%	99.794%
9823	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.794%
9824	TERAOKA SEISAKU	0.000%	99.794%
9825	TIVOLI A/S	0.000%	99.795%
9826	AKSIGORTA AS	0.000%	99.795%
9827	MERIDA INDUSTRY	0.000%	99.795%
9828	JAPFA LTD	0.000%	99.796%
9829	MIWON SC	0.000%	99.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9830	TAINERGY TECH C	0.000%	99.796%
9831	HOME INVEST BEL	0.000%	99.797%
9832	GOOD-YEAR	0.000%	99.797%
9833	MAISONS DU MOND	0.000%	99.797%
9834	ADAIRS LTD	0.000%	99.798%
9835	SYNDICATE BANK	0.000%	99.798%
9836	SINO GAS & ENER	0.000%	99.798%
9837	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.799%
9838	AINSWORTH GAME	0.000%	99.799%
9839	GRUPO LALA SAB	0.000%	99.799%
9840	EMCORE CORP COMMON STOCK	0.000%	99.799%
9841	CREDITO VALTELL	0.000%	99.800%
9842	KINGS TOWN CONS	0.000%	99.800%
9843	NOCIL LTD	0.000%	99.800%
9844	SABAF SPA	0.000%	99.801%
9845	CHINESE MARITIM	0.000%	99.801%
9846	CHUN YUAN STEEL	0.000%	99.801%
9847	EASTERN WATER R	0.000%	99.802%
9848	ANGLO-EASTN PLA	0.000%	99.802%
9849	JINDAL	0.000%	99.802%
9850	NICKEL ASIA COR	0.000%	99.803%
9851	REPCO HOME FINA	0.000%	99.803%
9852	S-CONNECT CO LT	0.000%	99.803%
9853	CHINA ENERGINE	0.000%	99.804%
9854	SPORTON INTERNA	0.000%	99.804%
9855	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.804%
9856	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.804%
9857	TUNAS BARU LAMP	0.000%	99.805%
9858	OCEAN PLASTICS	0.000%	99.805%
9859	FSP TECHNOLOGY	0.000%	99.805%
9860	NISSEI PLSTIC I	0.000%	99.806%
9861	IL&FS TRANSPORT	0.000%	99.806%
9862	LIPPO CHINA RES	0.000%	99.806%
9863	TONLY ELECTRONI	0.000%	99.807%
9864	PICANOL	0.000%	99.807%
9865	COUNTRYWIDE	0.000%	99.807%
9866	ALARKO HOLDINGS	0.000%	99.808%
9867	SAMART CORP PCL	0.000%	99.808%
9868	VECTOR	0.000%	99.808%
9869	NIHON DEMPA KOG	0.000%	99.808%
9870	SPROTT RESOURCE	0.000%	99.809%
9871	MANGALORE REF &	0.000%	99.809%
9872	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.809%
9873	VAN DE VELDE	0.000%	99.810%
9874	SEACHANGE INTL	0.000%	99.810%
9875	MEDIA PRIMA BHD	0.000%	99.810%
9876	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.811%
9877	UCO BANK	0.000%	99.811%
9878	TECHNO ELECTRIC	0.000%	99.811%
9879	XAAR	0.000%	99.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9880	GUANGDONG LAND	0.000%	99.812%
9881	MAOYE INTL HOLD	0.000%	99.812%
9882	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.812%
9883	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.813%
9884	WILMINGTON GROU	0.000%	99.813%
9885	LARSEN & TOUBRO	0.000%	99.813%
9886	PLAYMATES HOLDI	0.000%	99.814%
9887	GLACIER MEDIA I	0.000%	99.814%
9888	PARIS MIKI INC	0.000%	99.814%
9889	SINGHA ESTATE P	0.000%	99.815%
9890	JAPAN FOUNDTN E	0.000%	99.815%
9891	CITIC DAMENG HO	0.000%	99.815%
9892	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.815%
9893	CYBEROPTICS CORP COMMON STOCK	0.000%	99.816%
9894	BUND CENTER INV	0.000%	99.816%
9895	GAYATRI PROJECT	0.000%	99.816%
9896	VOCENTO	0.000%	99.817%
9897	CEGEDIM	0.000%	99.817%
9898	FUKOKU CO LTD	0.000%	99.817%
9899	BAY ENERGY LTD	0.000%	99.818%
9900	MK RESTAURANT G	0.000%	99.818%
9901	GRINDWELL	0.000%	99.818%
9902	CAYMAN ENGLE Y I	0.000%	99.818%
9903	AROTECH CORP COMMON STOCK USD.01	0.000%	99.819%
9904	LUNG KEE(BERMUD	0.000%	99.819%
9905	TEGEL GROUP	0.000%	99.819%
9906	NIHON PLAST CO	0.000%	99.820%
9907	CHINA NEW TOWN	0.000%	99.820%
9908	AA PLC	0.000%	99.820%
9909	ELECTRA CONSUME	0.000%	99.821%
9910	ZHOU HEI YA INT	0.000%	99.821%
9911	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.821%
9912	URBANET CORP CO	0.000%	99.822%
9913	MITRA	0.000%	99.822%
9914	EXFO INC	0.000%	99.822%
9915	FIRST STEAMSHIP	0.000%	99.822%
9916	OSTASIATISKE KO	0.000%	99.823%
9917	FURYU CORP	0.000%	99.823%
9918	NET INSIGHT	0.000%	99.823%
9919	BALMER LAWRIE	0.000%	99.824%
9920	NISSIN FOOD HOL	0.000%	99.824%
9921	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.824%
9922	SHAPIR ENGINEER	0.000%	99.824%
9923	STRATTEC SECURI	0.000%	99.825%
9924	TRIDENT LTD/IND	0.000%	99.825%
9925	CARLIT HOLDINGS	0.000%	99.825%
9926	SHINSEGAE INTER	0.000%	99.826%
9927	GL LTD	0.000%	99.826%
9928	SUMINOE TEXTILE	0.000%	99.826%
9929	MELCO HOLDINGS	0.000%	99.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9930	INDOSAT TBK PT	0.000%	99.827%
9931	SERVICE STREAM	0.000%	99.827%
9932	VRL LOGISTICS L	0.000%	99.827%
9933	HANSOL PAPER CO	0.000%	99.828%
9934	WHA CORP PCL	0.000%	99.828%
9935	AXIS REAL ESTAT	0.000%	99.828%
9936	NOVELION THERAPEUTICS INC COMMON STOCK	0.000%	99.829%
9937	KEYSTONE GL	0.000%	99.829%
9938	HONG KONG FERRY	0.000%	99.829%
9939	MONASH IVF GRP	0.000%	99.830%
9940	NLC INDIA	0.000%	99.830%
9941	CENT PLYBRD	0.000%	99.830%
9942	LUBY'S INC.	0.000%	99.830%
9943	SUHEUNG CAPSULE	0.000%	99.831%
9944	ABLE C&C	0.000%	99.831%
9945	ZUKEN INC	0.000%	99.831%
9946	XTREME DRILLING	0.000%	99.832%
9947	CONNECT GROUP	0.000%	99.832%
9948	OUE COMMERCIAL	0.000%	99.832%
9949	JASTEC CO	0.000%	99.832%
9950	HIMATSINGKA SEI	0.000%	99.833%
9951	CCL PRODUCTS (I	0.000%	99.833%
9952	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.833%
9953	MOTONIC CORP	0.000%	99.834%
9954	PYEONG HWA AUTO	0.000%	99.834%
9955	SUMITOMO PRECIS	0.000%	99.834%
9956	RIKEN KEIKI CO	0.000%	99.835%
9957	NICHIEI CO	0.000%	99.835%
9958	AMIYAKI TEI CO	0.000%	99.835%
9959	HONGKONG CHINES	0.000%	99.835%
9960	INTER PARFUMS	0.000%	99.836%
9961	WINCOR NIXDORF	0.000%	99.836%
9962	CARBORUNDUM	0.000%	99.836%
9963	VON ROLL HOLDIN	0.000%	99.837%
9964	REGIONAL CONT L	0.000%	99.837%
9965	FUJI CORP/MIYAG	0.000%	99.837%
9966	DA-CIN CONSTRUC	0.000%	99.837%
9967	SEOYEON CO	0.000%	99.838%
9968	SECOM JOSHINETS	0.000%	99.838%
9969	SHOBUNSHA PUB I	0.000%	99.838%
9970	DOTTIKON ES HOL	0.000%	99.839%
9971	S&T HOLDINGS CO	0.000%	99.839%
9972	T COOK IND	0.000%	99.839%
9973	DAEKYO	0.000%	99.839%
9974	CHINA HUIYUAN J	0.000%	99.840%
9975	TERREIS	0.000%	99.840%
9976	ADDLIFE AB	0.000%	99.840%
9977	EASTON CO	0.000%	99.841%
9978	VANTAGE INTERNA	0.000%	99.841%
9979	LANDS END INC COMMON STOCK USD.01	0.000%	99.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9980	KUMHO INV BANK	0.000%	99.841%
9981	1ST SHANGHAI IN	0.000%	99.842%
9982	SIWARD CRYSTAL	0.000%	99.842%
9983	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.842%
9984	ENERGY RESOURCE	0.000%	99.843%
9985	THAICOM PUBLIC	0.000%	99.843%
9986	TAIDOC TECHNOLO	0.000%	99.843%
9987	KG CHEMICAL COR	0.000%	99.843%
9988	SEOBU T&D	0.000%	99.844%
9989	INTEGRATED RESE	0.000%	99.844%
9990	PILIPINAS SHELL	0.000%	99.844%
9991	DATA#3 LTD	0.000%	99.845%
9992	ALLCARGO	0.000%	99.845%
9993	ZIGNAGO VETRO S	0.000%	99.845%
9994	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.845%
9995	NIKKO CO	0.000%	99.846%
9996	FUTURE SYSTEMS	0.000%	99.846%
9997	N.W BIO	0.000%	99.846%
9998	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.846%
9999	RHODES FOOD GRO	0.000%	99.847%
10000	PIRAMAL ENTERPR	0.000%	99.847%
10001	HAITAI CONFECTI	0.000%	99.847%
10002	GFPT PCL	0.000%	99.848%
10003	DAITO BANK	0.000%	99.848%
10004	YAMAYA CO	0.000%	99.848%
10005	PREMIER MARKETI	0.000%	99.848%
10006	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.849%
10007	SHIRE PLC ADR	0.000%	99.849%
10008	US Wire Order	0.000%	99.849%
10009	DIGITAL POWER C	0.000%	99.850%
10010	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.850%
10011	SAHA-UNION	0.000%	99.850%
10012	PRG-SCHULTZ INT	0.000%	99.850%
10013	KOJIMA	0.000%	99.851%
10014	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.851%
10015	CSBC CORPORATIO	0.000%	99.851%
10016	ANANT RAJ LTD	0.000%	99.852%
10017	VICTORIA PARK A	0.000%	99.852%
10018	SNT CORP	0.000%	99.852%
10019	JSL SA	0.000%	99.852%
10020	CHINA POWER CLE	0.000%	99.853%
10021	NITTO FC CO	0.000%	99.853%
10022	CATENA AB	0.000%	99.853%
10023	INOX LEISURE LT	0.000%	99.853%
10024	CSG LIMITED	0.000%	99.854%
10025	GADANG HOLDINGS	0.000%	99.854%
10026	TAKACHIHO ELECT	0.000%	99.854%
10027	PSI AG GESELL F	0.000%	99.855%
10028	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.855%
10029	UNIVERSE INTERN	0.000%	99.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10030	KYOWA HAKKO KIR	0.000%	99.855%
10031	AMBASSADOR HOTE	0.000%	99.856%
10032	J.B. CHEM	0.000%	99.856%
10033	CROWN CONFECTIO	0.000%	99.856%
10034	OKK CORP	0.000%	99.856%
10035	AXWAY SOFTWARE	0.000%	99.857%
10036	SEIBU ELECTRIC	0.000%	99.857%
10037	KOBE ELECTRIC R	0.000%	99.857%
10038	TONGYANG CEMENT	0.000%	99.858%
10039	HYUNDAI MERCH M	0.000%	99.858%
10040	INDUSTRI JAMU D	0.000%	99.858%
10041	MOROZOFF LIMITE	0.000%	99.858%
10042	UNISYS CORP	0.000%	99.859%
10043	ELANDERS AB	0.000%	99.859%
10044	WONDERFUL SKY F	0.000%	99.859%
10045	HYUNDAI ENGINEE	0.000%	99.859%
10046	MARKSANS PHARMA	0.000%	99.860%
10047	NEXTURN	0.000%	99.860%
10048	NITTA GELATIN I	0.000%	99.860%
10049	ALROV PROPERTIE	0.000%	99.861%
10050	KOLON CORPORATI	0.000%	99.861%
10051	RECYLEX SA	0.000%	99.861%
10052	DYNASTY CERAMIC	0.000%	99.861%
10053	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.862%
10054	INVICTA HOLDING	0.000%	99.862%
10055	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.862%
10056	HKSCAN OYJ	0.000%	99.862%
10057	NESCO LTD	0.000%	99.863%
10058	YC CO LTD	0.000%	99.863%
10059	FIBRA SHOP PORT	0.000%	99.863%
10060	CLEAR MEDIA	0.000%	99.864%
10061	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.864%
10062	TIME TECHNO	0.000%	99.864%
10063	TYNTEK CORP	0.000%	99.864%
10064	ERM POWER LTD	0.000%	99.865%
10065	OHB SE	0.000%	99.865%
10066	LANDSEA GREEN P	0.000%	99.865%
10067	MONETA MONEY BA	0.000%	99.865%
10068	KECK SENG(MAL)B	0.000%	99.866%
10069	PCM INC COMMON STOCK USD.001	0.000%	99.866%
10070	BEIJING ENT MED	0.000%	99.866%
10071	SUBARU ENTERPRI	0.000%	99.866%
10072	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.867%
10073	LOW & BONAR PLC	0.000%	99.867%
10074	SFP DINING	0.000%	99.867%
10075	TOTTORI BANK	0.000%	99.868%
10076	JK CEMENTS LTD	0.000%	99.868%
10077	GYM GROUP PLC/T	0.000%	99.868%
10078	THORN GROUP LTD	0.000%	99.868%
10079	PARTNERS REAL E	0.000%	99.869%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10080	SAN SHING FASTE	0.000%	99.869%
10081	PAN-PACIFIC	0.000%	99.869%
10082	HOGG ROBINSON G	0.000%	99.869%
10083	GRANDY HOUSE CO	0.000%	99.870%
10084	MEITO SANGYO CO	0.000%	99.870%
10085	ENEVA SA	0.000%	99.870%
10086	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.870%
10087	BEIJING JINGNEN	0.000%	99.871%
10088	VP PLC	0.000%	99.871%
10089	HONWORLD GROUP	0.000%	99.871%
10090	PACIFIC CURRENT	0.000%	99.871%
10091	CHC RESOURCES C	0.000%	99.872%
10092	CARILLION	0.000%	99.872%
10093	MINITUBISHI RESE	0.000%	99.872%
10094	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.873%
10095	GULF KEYSTONE P	0.000%	99.873%
10096	ITFOR INC	0.000%	99.873%
10097	AGRO-KANESHO CO	0.000%	99.873%
10098	CHU KONG SHIPPI	0.000%	99.874%
10099	SINTEX INDUSTRI	0.000%	99.874%
10100	HALCYON AGRI CO	0.000%	99.874%
10101	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.874%
10102	JHSF PARTICIPAC	0.000%	99.875%
10103	INDOFOOD AGRI R	0.000%	99.875%
10104	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.875%
10105	GODFREY PHILLIP	0.000%	99.875%
10106	AFRICA ISRAEL P	0.000%	99.876%
10107	PFSWEB INC COMMON STOCK USD.001	0.000%	99.876%
10108	SRV GROUP OYJ	0.000%	99.876%
10109	DAEWOO SHIPBUIL	0.000%	99.876%
10110	YI JINN INDUSTR	0.000%	99.877%
10111	BSL CORPORATION	0.000%	99.877%
10112	SEIKA CORP	0.000%	99.877%
10113	SHIN-ETSU POLYM	0.000%	99.877%
10114	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.878%
10115	TOUNG LOONG TEX	0.000%	99.878%
10116	LONG BON INTERN	0.000%	99.878%
10117	SYNGENE INTERNA	0.000%	99.878%
10118	SPRINGS GLOBAL	0.000%	99.879%
10119	TECHNO RYOWA LT	0.000%	99.879%
10120	WAREHOUSE GROUP	0.000%	99.879%
10121	GRANGE RESOURCE	0.000%	99.880%
10122	WATAHAN & CO LT	0.000%	99.880%
10123	ATENOR	0.000%	99.880%
10124	IDP EDUCATION L	0.000%	99.880%
10125	ESCALADE INC COMMON STOCK	0.000%	99.881%
10126	BASIC-FIT NV	0.000%	99.881%
10127	LINEDATA SERVIC	0.000%	99.881%
10128	GRAND	0.000%	99.881%
10129	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10130	SEMCON AB	0.000%	99.882%
10131	PLDT INC SPON ADR ADR	0.000%	99.882%
10132	CODAN LTD	0.000%	99.882%
10133	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.883%
10134	CK SAN-ETSU	0.000%	99.883%
10135	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.883%
10136	ROSTELECOM OJSC	0.000%	99.883%
10137	UNITED UTILITIE	0.000%	99.884%
10138	FNM SPA	0.000%	99.884%
10139	KYERYONG CONST	0.000%	99.884%
10140	KUNG SING ENGIN	0.000%	99.884%
10141	OCL INDIA LTD	0.000%	99.885%
10142	ASIA FINANCIAL	0.000%	99.885%
10143	PARAGON CAR	0.000%	99.885%
10144	PAVILION REAL E	0.000%	99.885%
10145	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.886%
10146	TREASURE ASA	0.000%	99.886%
10147	HIAG IMMOBILIEN	0.000%	99.886%
10148	KERUR HOLDINGS	0.000%	99.886%
10149	STRATEC BIOMEDI	0.000%	99.887%
10150	EUSKALTEL SA	0.000%	99.887%
10151	HANKOOK SHELL O	0.000%	99.887%
10152	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.887%
10153	BOOM LOGISTICS	0.000%	99.888%
10154	SH LA CHAP	0.000%	99.888%
10155	SODA NIKKA CO	0.000%	99.888%
10156	MAHARASHTRA	0.000%	99.888%
10157	YUGANG INTL	0.000%	99.889%
10158	CPMC HLDGS LTD	0.000%	99.889%
10159	KINGMAKER FOOTW	0.000%	99.889%
10160	LIFCO AB-B SHS	0.000%	99.889%
10161	STADIO HOLDINGS	0.000%	99.890%
10162	KOOK SOON DANG	0.000%	99.890%
10163	YONGNAM HOLDING	0.000%	99.890%
10164	DEL MONTE PACIF	0.000%	99.890%
10165	DAIDOH	0.000%	99.891%
10166	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.891%
10167	MANITOU	0.000%	99.891%
10168	REGENT PACIFIC	0.000%	99.891%
10169	NICHIA STEEL WO	0.000%	99.892%
10170	VECIMA NETWORKS	0.000%	99.892%
10171	INTERSERVE PLC	0.000%	99.892%
10172	ENDUR TECH	0.000%	99.892%
10173	TORIGOE CO LTD	0.000%	99.892%
10174	SCOPE METALS GR	0.000%	99.893%
10175	SHAN-LOONG	0.000%	99.893%
10176	KOMEHYO	0.000%	99.893%
10177	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.893%
10178	BANGKOK AVIAT F	0.000%	99.894%
10179	KYORITSU PRINTI	0.000%	99.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10180	VIVA INDUSTRIAL	0.000%	99.894%
10181	SUNLAND GROUP L	0.000%	99.894%
10182	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.895%
10183	FUJISHOJI CO.LT	0.000%	99.895%
10184	ALLIED ELECTRON	0.000%	99.895%
10185	OCEANA GROUP LT	0.000%	99.895%
10186	KONOSHIMA CHEMI	0.000%	99.896%
10187	DEUTSCH	0.000%	99.896%
10188	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.896%
10189	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.896%
10190	ASESOR DE ACTIV	0.000%	99.897%
10191	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.897%
10192	FILA SPA	0.000%	99.897%
10193	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.897%
10194	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.898%
10195	GOLDPAC GROUP L	0.000%	99.898%
10196	SINMAG BAKERY M	0.000%	99.898%
10197	ABBOTT INDIA LT	0.000%	99.898%
10198	AKIS GAYRIMENKU	0.000%	99.898%
10199	KEIYU CO., LTD	0.000%	99.899%
10200	INTEGRAL DIAGNO	0.000%	99.899%
10201	FIRST JUKEN CO	0.000%	99.899%
10202	VITRO SA	0.000%	99.899%
10203	EIH LTD	0.000%	99.900%
10204	BasicNet S.p.A.	0.000%	99.900%
10205	SAMSE SA	0.000%	99.900%
10206	PYI CORPORATION	0.000%	99.900%
10207	PHILLIPS CARBON	0.000%	99.901%
10208	STAR MEDIA GROU	0.000%	99.901%
10209	INFORMA PLC	0.000%	99.901%
10210	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.901%
10211	LIHOM-CUCHEN CO	0.000%	99.902%
10212	AKCANSА CIMENTO	0.000%	99.902%
10213	ECO'S CO LTD/JA	0.000%	99.902%
10214	CHONGQING MACHI	0.000%	99.902%
10215	CYBERPOWER SYST	0.000%	99.902%
10216	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.903%
10217	GLOBAL BRANDS M	0.000%	99.903%
10218	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.903%
10219	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.903%
10220	PTG ENERGY PCL	0.000%	99.904%
10221	NAKAYAMA STEEL	0.000%	99.904%
10222	CJ FOOD SYSTEM	0.000%	99.904%
10223	FONAR CORP COMMON STOCK USD.0001	0.000%	99.904%
10224	SUN KING POWER	0.000%	99.905%
10225	TA-I TECHNOLOGY	0.000%	99.905%
10226	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.905%
10227	YELP INC COMMON STOCK USD.000001	0.000%	99.905%
10228	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.906%
10229	NAK SEALING	0.000%	99.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10230	TECHNOTRANS AG	0.000%	99.906%
10231	KINGSGATE CONSD	0.000%	99.906%
10232	BOUSTEAD PLANTA	0.000%	99.906%
10233	ZEALAND PHARMA	0.000%	99.907%
10234	AUTECH	0.000%	99.907%
10235	EMPEROR ENTERTA	0.000%	99.907%
10236	KYOWA LEATHER	0.000%	99.907%
10237	OL GROUPE SA	0.000%	99.908%
10238	TOMATO BANK LTD	0.000%	99.908%
10239	JAPAN OIL TRANS	0.000%	99.908%
10240	METRO KAJANG HL	0.000%	99.908%
10241	GHCL LTD	0.000%	99.908%
10242	PLAYMATES TOYS	0.000%	99.909%
10243	BRAEMAR SHIPPIN	0.000%	99.909%
10244	TAIHEIYO KOUHAT	0.000%	99.909%
10245	MAX INDIA LTD/N	0.000%	99.909%
10246	BIG SHOPPING CE	0.000%	99.910%
10247	EFORCE HLD	0.000%	99.910%
10248	KEY TRONIC CORP COMMON STOCK	0.000%	99.910%
10249	TOKYO SANGY	0.000%	99.910%
10250	WEATHERNEWS INC	0.000%	99.910%
10251	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.911%
10252	DHAMPUR SUGAR M	0.000%	99.911%
10253	DAEWON SANUP	0.000%	99.911%
10254	TECNISA SA	0.000%	99.911%
10255	UTD PLANTATION	0.000%	99.912%
10256	MIVTACH SHAMIR	0.000%	99.912%
10257	SNAI SPA	0.000%	99.912%
10258	MIGROS TICARET	0.000%	99.912%
10259	TOWN HEALTH INT	0.000%	99.912%
10260	PALADIN ENERGY	0.000%	99.913%
10261	LOJAS AMERICANA	0.000%	99.913%
10262	RATNAMANI METAL	0.000%	99.913%
10263	BLUECOM	0.000%	99.913%
10264	FDC LTD/INDIA	0.000%	99.914%
10265	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.914%
10266	OROCOBRE LTD	0.000%	99.914%
10267	BEIJINGWEST IND	0.000%	99.914%
10268	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.914%
10269	PC TEL INC COMMON STOCK USD.001	0.000%	99.915%
10270	MORTGAGE CHOICE	0.000%	99.915%
10271	QUINTIS LTD	0.000%	99.915%
10272	SAN FANG CHEMIC	0.000%	99.915%
10273	CHEUK NANG HLDG	0.000%	99.916%
10274	HONG LEONG ASIA	0.000%	99.916%
10275	KNR CONSTRUCTIO	0.000%	99.916%
10276	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.916%
10277	SUNTECK	0.000%	99.916%
10278	POSFUL CORPORAT	0.000%	99.917%
10279	GEO ENERGY RESO	0.000%	99.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10280	KEYANG ELEC	0.000%	99.917%
10281	MJ GLEESON PLC	0.000%	99.917%
10282	CAN DO CO LTD	0.000%	99.917%
10283	IMPERIAL HOTEL	0.000%	99.918%
10284	MUTOW CO LTD	0.000%	99.918%
10285	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.918%
10286	ESSEL PROP	0.000%	99.918%
10287	FOOD EMPIRE HOL	0.000%	99.919%
10288	MEGASTUDY EDUCA	0.000%	99.919%
10289	B2HOLDING ASA	0.000%	99.919%
10290	REALDOLMEN	0.000%	99.919%
10291	EMPERADOR INC	0.000%	99.919%
10292	APPROACH RESOUR	0.000%	99.920%
10293	KEIHANSHIN RL	0.000%	99.920%
10294	GEM DIAMONDS	0.000%	99.920%
10295	HONG YI FIBER I	0.000%	99.920%
10296	SKF INDIA LTD	0.000%	99.920%
10297	TAT HONG HOLDIN	0.000%	99.921%
10298	ECHELON FINANCI	0.000%	99.921%
10299	AWARE INC	0.000%	99.921%
10300	CAVOTEC SA	0.000%	99.921%
10301	MARCOPOLO SA	0.000%	99.922%
10302	MEDCO ENERGI IN	0.000%	99.922%
10303	CHANGH ETH	0.000%	99.922%
10304	MAHARASHTRA SEA	0.000%	99.922%
10305	NADEX CO LTD	0.000%	99.922%
10306	POLYTEC ASSET H	0.000%	99.923%
10307	GOLFZON CO LTD	0.000%	99.923%
10308	INDUSTRIAL BLDG	0.000%	99.923%
10309	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.923%
10310	OVERSEAS CHINES	0.000%	99.923%
10311	KG ETS	0.000%	99.924%
10312	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.924%
10313	IMPEXMETAL	0.000%	99.924%
10314	TAIWAN PAPER&PU	0.000%	99.924%
10315	GRUPO ARGOS SA	0.000%	99.924%
10316	APA GROUP	0.000%	99.925%
10317	PIHLAJALINNA OY	0.000%	99.925%
10318	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.925%
10319	MYSTATE LTD	0.000%	99.925%
10320	ALLIANZ MALAYSI	0.000%	99.925%
10321	HUANG HSIANG CO	0.000%	99.926%
10322	CELLCOM ISRAEL	0.000%	99.926%
10323	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.926%
10324	TAO HEUNG HOLDI	0.000%	99.926%
10325	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.926%
10326	WMIH CORP COMMON STOCK USD.00001	0.000%	99.927%
10327	TYCOONS GROUP E	0.000%	99.927%
10328	UEM EDGENTA BHD	0.000%	99.927%
10329	JK PAPER	0.000%	99.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10330	YAIZU SUISANKAG	0.000%	99.927%
10331	MEDUSA MINING L	0.000%	99.928%
10332	SANFORD LTD	0.000%	99.928%
10333	TOBU STORE CO L	0.000%	99.928%
10334	CHILLED & FROZE	0.000%	99.928%
10335	CARASSO MOTORS	0.000%	99.929%
10336	WAH SEONG	0.000%	99.929%
10337	BANCA SISTEMA S	0.000%	99.929%
10338	MAX'S GROUP INC	0.000%	99.929%
10339	NEPES CORPORATI	0.000%	99.929%
10340	MALAKOFF CORP B	0.000%	99.930%
10341	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.930%
10342	TRADELINK ELECT	0.000%	99.930%
10343	SHIMOJIMA CO LT	0.000%	99.930%
10344	CK LIFE SCIENCE	0.000%	99.930%
10345	SEVERFIELD-ROWE	0.000%	99.931%
10346	HALOWS CO LTD	0.000%	99.931%
10347	AMICA WRONKI	0.000%	99.931%
10348	KLEANNARA CO LT	0.000%	99.931%
10349	SAMYA TONG	0.000%	99.931%
10350	PAN BROTHERS TB	0.000%	99.932%
10351	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.932%
10352	CENTER LABORATO	0.000%	99.932%
10353	YNH PROPERTY BH	0.000%	99.932%
10354	SAFETY GODOWN C	0.000%	99.932%
10355	FUTURE LIFESTYL	0.000%	99.933%
10356	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.933%
10357	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.933%
10358	JIANGNAN GROUP	0.000%	99.933%
10359	C.BANNER INTERN	0.000%	99.933%
10360	SIMPLEX INFRAST	0.000%	99.934%
10361	JUTAL OFFSHORE	0.000%	99.934%
10362	PESTECH	0.000%	99.934%
10363	TAIWAN FIRE & M	0.000%	99.934%
10364	UNION MEDICAL H	0.000%	99.934%
10365	PP PROPERTI TBK	0.000%	99.934%
10366	FOM CONST Y CON	0.000%	99.935%
10367	DONG A ELTEK CO	0.000%	99.935%
10368	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.935%
10369	WISDOM HOLDINGS	0.000%	99.935%
10370	WESTPORT INNOVA	0.000%	99.935%
10371	HT&E LTD	0.000%	99.936%
10372	NEMAK SAB DE CV	0.000%	99.936%
10373	TWI PHARMACEUTI	0.000%	99.936%
10374	ASTRAL POLY	0.000%	99.936%
10375	NATURAL ALTERNT	0.000%	99.936%
10376	ISENTIA GROUP L	0.000%	99.937%
10377	YEEBO INT	0.000%	99.937%
10378	KAORI HEAT TREA	0.000%	99.937%
10379	LIFENET INSURAN	0.000%	99.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10380	LBS BINA GROUP	0.000%	99.937%
10381	KIMOTO CO LTD	0.000%	99.938%
10382	TWIN DISC INC COMMON STOCK	0.000%	99.938%
10383	PHIHONG TECHNOL	0.000%	99.938%
10384	COCO'S JAPAN CO	0.000%	99.938%
10385	PERENNIAL REAL	0.000%	99.938%
10386	VINA CONCHA Y T	0.000%	99.939%
10387	BASWARE OYJ	0.000%	99.939%
10388	KPX CHEMICAL	0.000%	99.939%
10389	MYER HOLDINGS L	0.000%	99.939%
10390	CHINA ELECT COR	0.000%	99.939%
10391	INVESTIS HOLDIN	0.000%	99.939%
10392	DONG AH TIR	0.000%	99.940%
10393	DA MING INTERNA	0.000%	99.940%
10394	SINCERE WATCH H	0.000%	99.940%
10395	KOLAO HOLDINGS	0.000%	99.940%
10396	PROGRESS WERK A	0.000%	99.940%
10397	ENERGY EQUITY C	0.000%	99.941%
10398	TOKYO TEKKO CO	0.000%	99.941%
10399	SINGAPORE BUS S	0.000%	99.941%
10400	NSL LTD	0.000%	99.941%
10401	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.941%
10402	JINMAO INVESTME	0.000%	99.942%
10403	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.942%
10404	KAPSCH TRAFFICC	0.000%	99.942%
10405	1ST INSURANCE C	0.000%	99.942%
10406	TIANJIN DEVMT H	0.000%	99.942%
10407	VAIBHAV GL	0.000%	99.942%
10408	CONTROLADORA VU	0.000%	99.943%
10409	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.943%
10410	KONDOTEC INC	0.000%	99.943%
10411	SHIHLIN ELEC &	0.000%	99.943%
10412	VOLT INFO SCIEN	0.000%	99.943%
10413	ALMIRALL SA	0.000%	99.944%
10414	ECOGREEN FINE C	0.000%	99.944%
10415	ITAB SHOP CONCE	0.000%	99.944%
10416	SWORD GROUP	0.000%	99.944%
10417	CLINICA LAS CON	0.000%	99.944%
10418	HUMAX CO LTD	0.000%	99.944%
10419	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.945%
10420	CASTINGS	0.000%	99.945%
10421	CHINA NT PHARMA	0.000%	99.945%
10422	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.945%
10423	CATHAY NO 1 REI	0.000%	99.945%
10424	TAIYEN BIOTECH	0.000%	99.946%
10425	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.946%
10426	HORIZON SECURIT	0.000%	99.946%
10427	VULCABRAS AZALE	0.000%	99.946%
10428	TRINITY LTD	0.000%	99.946%
10429	CHINA FINANCIAL	0.000%	99.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10430	TRIFAST PLC	0.000%	99.947%
10431	GFOOT CO LTD	0.000%	99.947%
10432	CALEDONIA MININ	0.000%	99.947%
10433	HIROSHIMA ELEC	0.000%	99.947%
10434	ASHTROM PROPERT	0.000%	99.947%
10435	INTL PAPER	0.000%	99.948%
10436	PLATZER FASTIGH	0.000%	99.948%
10437	BAJAJ CORP LTD	0.000%	99.948%
10438	HANMI SEMICONDU	0.000%	99.948%
10439	DUTY FREE INTER	0.000%	99.948%
10440	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.948%
10441	MNRB HOLDINGS B	0.000%	99.949%
10442	VICTORY NEW MAT	0.000%	99.949%
10443	DOUBLEDRAGON PR	0.000%	99.949%
10444	KMH	0.000%	99.949%
10445	S.A.S. DRAGON H	0.000%	99.949%
10446	INDO COUNT INDU	0.000%	99.949%
10447	YOUYUAN INTERNA	0.000%	99.950%
10448	GRANULES INDIA	0.000%	99.950%
10449	ALKANE RESOURCE	0.000%	99.950%
10450	ACNB CORP COMMON STOCK USD2.5	0.000%	99.950%
10451	TAINAN ENTERPRI	0.000%	99.950%
10452	SANYO ENG & CON	0.000%	99.951%
10453	CROOZ INC	0.000%	99.951%
10454	MAXITRANS INDS	0.000%	99.951%
10455	DY CORP	0.000%	99.951%
10456	TOHOKU BANK	0.000%	99.951%
10457	AKZO NOBEL INDI	0.000%	99.951%
10458	HT MEDIA LTD	0.000%	99.952%
10459	SINO GRANDNESS	0.000%	99.952%
10460	HANA MICROELECT	0.000%	99.952%
10461	HATHWAY CABLE	0.000%	99.952%
10462	BIFFA PLC	0.000%	99.952%
10463	SOLAR INDUS	0.000%	99.952%
10464	LK TECH	0.000%	99.953%
10465	VBG GROUP AB	0.000%	99.953%
10466	COCA-COLA ICECE	0.000%	99.953%
10467	INROM CONSTRUCT	0.000%	99.953%
10468	HWA SHIN CO	0.000%	99.953%
10469	KRAKATAU STEEL	0.000%	99.953%
10470	OLVI OYJ-A SHAR	0.000%	99.954%
10471	PRIME FOCUS	0.000%	99.954%
10472	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.954%
10473	PACASMAYO	0.000%	99.954%
10474	SAVEZONE IC	0.000%	99.954%
10475	LYDIAN INTERNAT	0.000%	99.955%
10476	MC GROUP PUBLIC	0.000%	99.955%
10477	GE T&D INDIA LT	0.000%	99.955%
10478	KIM LOONG RESOU	0.000%	99.955%
10479	INDIAN OVERSEAS	0.000%	99.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10480	LARGO RESOURCES	0.000%	99.955%
10481	HANKUK PAPER MF	0.000%	99.956%
10482	MAHINDRA LIFESC	0.000%	99.956%
10483	SERVIZI ITALIA	0.000%	99.956%
10484	GUORUI PROPERTI	0.000%	99.956%
10485	AZORIM-INVESTME	0.000%	99.956%
10486	KANSAI SUPERMAR	0.000%	99.956%
10487	CRAWFORD & CO	0.000%	99.957%
10488	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.957%
10489	SELVAAG BOLIG A	0.000%	99.957%
10490	AES GENER SA	0.000%	99.957%
10491	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.957%
10492	CHINA HANKING H	0.000%	99.957%
10493	INGERSOLL	0.000%	99.958%
10494	VALNEVA SE	0.000%	99.958%
10495	LUCAS BOLS NV	0.000%	99.958%
10496	PETRA FOODS LTD	0.000%	99.958%
10497	BLUE SQUARE REA	0.000%	99.958%
10498	CHOSUN REFRACTO	0.000%	99.958%
10499	SINO THAI EN,FG	0.000%	99.959%
10500	CHAMPION TECHNO	0.000%	99.959%
10501	TOPPS TILES	0.000%	99.959%
10502	MIN AIK TECHNOL	0.000%	99.959%
10503	PARANAPANEMA SA	0.000%	99.959%
10504	MAXVALU NISHINI	0.000%	99.959%
10505	CHINOOK ENERGY	0.000%	99.960%
10506	GROUP LEASE PUB	0.000%	99.960%
10507	CMMB VISION HOL	0.000%	99.960%
10508	IBI GROUP INC.	0.000%	99.960%
10509	INFOMEDIA	0.000%	99.960%
10510	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.960%
10511	ADVANCETEK ENTE	0.000%	99.961%
10512	HENGDELI HOLDIN	0.000%	99.961%
10513	ZHUHAI HLDGS IN	0.000%	99.961%
10514	GREAVES COT	0.000%	99.961%
10515	NNIT A/S	0.000%	99.961%
10516	BURWILL HOLDING	0.000%	99.961%
10517	INTER CARS SA	0.000%	99.962%
10518	STANDARD CHEMIC	0.000%	99.962%
10519	SUNDARAM	0.000%	99.962%
10520	FAR EAST HOLDIN	0.000%	99.962%
10521	HUA ENG WIRE&CA	0.000%	99.962%
10522	ISE CHEMICAL CO	0.000%	99.962%
10523	CW GROUP HLDGS	0.000%	99.963%
10524	STRONG PETROCHE	0.000%	99.963%
10525	GOLDIS BHD	0.000%	99.963%
10526	MACMAHON HOLDIN	0.000%	99.963%
10527	AGV PRODUCTS	0.000%	99.963%
10528	JINLI GROUP HOL	0.000%	99.963%
10529	NAGANO KEIKI CO	0.000%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10530	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.964%
10531	BANYAN TREE HOL	0.000%	99.964%
10532	TSEC CORP	0.000%	99.964%
10533	KINTETSU DPT ST	0.000%	99.964%
10534	DIALIGHT PLC	0.000%	99.964%
10535	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.964%
10536	THAIFOODS GROUP	0.000%	99.965%
10537	CARR'S GROUP PL	0.000%	99.965%
10538	NORWEGIAN PROPE	0.000%	99.965%
10539	SITTOY GROUP HLD	0.000%	99.965%
10540	T4F ENTRETENIMN	0.000%	99.965%
10541	PHILEX MINING C	0.000%	99.965%
10542	NAV KAR CORP LTD	0.000%	99.966%
10543	SIL OAM INTERNAT	0.000%	99.966%
10544	SELCUK ECZA DEP	0.000%	99.966%
10545	JYOTHY LABORATO	0.000%	99.966%
10546	SSI GROUP INC	0.000%	99.966%
10547	SKANDINAVISKA E	0.000%	99.966%
10548	MINEROS S.A.	0.000%	99.966%
10549	CERAGON NETWORK	0.000%	99.967%
10550	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.967%
10551	MTLM	0.000%	99.967%
10552	BANK INTERNASIO	0.000%	99.967%
10553	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.967%
10554	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.967%
10555	ORIGIN ELECTRIC	0.000%	99.968%
10556	HEIDELBERGCEMEN	0.000%	99.968%
10557	FULLER SMITH &	0.000%	99.968%
10558	SRI AYUDHYA	0.000%	99.968%
10559	SANYO HOUSING N	0.000%	99.968%
10560	CGN MINING CO L	0.000%	99.968%
10561	NATURES SUNSHIN	0.000%	99.968%
10562	TOW CO LTD	0.000%	99.969%
10563	SHUNFENG INTL C	0.000%	99.969%
10564	CENTURY PACIFIC	0.000%	99.969%
10565	CHORUS LTD ADR ADR	0.000%	99.969%
10566	TBK Co., Ltd.	0.000%	99.969%
10567	SKYLINE CORP	0.000%	99.969%
10568	WING TAI PROPER	0.000%	99.969%
10569	BEADELL RESOURC	0.000%	99.970%
10570	SHIDAX CORP	0.000%	99.970%
10571	PANINVEST TBK	0.000%	99.970%
10572	PW MEDTECH GROU	0.000%	99.970%
10573	LEIFHEIT AG	0.000%	99.970%
10574	PINE CLIFF ENER	0.000%	99.970%
10575	GLOBAL MEDICAL REIT INC REIT	0.000%	99.971%
10576	KINKI SHARYO CO	0.000%	99.971%
10577	KISCO HOLDINGS	0.000%	99.971%
10578	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.971%
10579	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10580	SANGSIN BRAKE	0.000%	99.971%
10581	FAGRON	0.000%	99.971%
10582	GIGASTORAGE COR	0.000%	99.972%
10583	MIRAIAL CO LTD	0.000%	99.972%
10584	FIRSTSOURCE SOL	0.000%	99.972%
10585	DONGBU SECURITI	0.000%	99.972%
10586	EUROTECH SPA	0.000%	99.972%
10587	VGI GLOBAL MEDI	0.000%	99.972%
10588	MAUREL ET PROM	0.000%	99.972%
10589	SIYARAM	0.000%	99.973%
10590	BEST BRIDAL INC	0.000%	99.973%
10591	BOER POWER HOLD	0.000%	99.973%
10592	AEGIS LOGISTICS	0.000%	99.973%
10593	BCO DESIO E BRI	0.000%	99.973%
10594	HAGOROMO FOODS	0.000%	99.973%
10595	RAMKRISHNA	0.000%	99.973%
10596	BOOT(HENRY) & S	0.000%	99.974%
10597	BILLABONG INTER	0.000%	99.974%
10598	ENEA AB	0.000%	99.974%
10599	NEW YORK & CO I	0.000%	99.974%
10600	UNITED MICROELECTRON SP ADR ADR	0.000%	99.974%
10601	TERNA ENERGY SA	0.000%	99.974%
10602	DIFFER GRP	0.000%	99.974%
10603	HUAJUN HOLDINGS	0.000%	99.975%
10604	YUNNAN WATER IN	0.000%	99.975%
10605	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.975%
10606	THERMAX LTD	0.000%	99.975%
10607	Tessi S.A.	0.000%	99.975%
10608	NEPTUNE TECHNOL	0.000%	99.975%
10609	BLACK BOX CORP	0.000%	99.975%
10610	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.976%
10611	AGORA	0.000%	99.976%
10612	TURK TRKTOR VE	0.000%	99.976%
10613	SEJONG INDUSTRI	0.000%	99.976%
10614	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.976%
10615	PERMANENT TSB G	0.000%	99.976%
10616	GWANGJU SHINSEG	0.000%	99.976%
10617	YAC CO LTD	0.000%	99.976%
10618	HON KWOK LAND I	0.000%	99.977%
10619	GRANDVISION BV	0.000%	99.977%
10620	VOLUTION GROUP	0.000%	99.977%
10621	CHINA RUNDONG A	0.000%	99.977%
10622	DRDGOLD LTD	0.000%	99.977%
10623	LINK NET TBK PT	0.000%	99.977%
10624	GOOD RESOURCES	0.000%	99.977%
10625	MIRZA INTERNATI	0.000%	99.978%
10626	HOSTELWORLD GRO	0.000%	99.978%
10627	SP SETIA BHD GR	0.000%	99.978%
10628	LOW KENG HUAT(S	0.000%	99.978%
10629	NEW TIMES ENERG	0.000%	99.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10630	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.978%
10631	MAGNI-TECH INDU	0.000%	99.978%
10632	GROUP FIVE	0.000%	99.978%
10633	ALLGEIER SE	0.000%	99.979%
10634	NVC LIGHTING HO	0.000%	99.979%
10635	ROS AGRO PLC GD	0.000%	99.979%
10636	EMPEROR WATCH A	0.000%	99.979%
10637	VISTA GROUP INT	0.000%	99.979%
10638	WHIRLPOOL OF IN	0.000%	99.979%
10639	BANCO PAN SA	0.000%	99.979%
10640	TOTAL GABON	0.000%	99.979%
10641	RAI WAY SPA	0.000%	99.980%
10642	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.980%
10643	PACIFIC ONLINE	0.000%	99.980%
10644	LAKSHMI VILAS B	0.000%	99.980%
10645	FREQUENCY ELEC	0.000%	99.980%
10646	NEXUS AG	0.000%	99.980%
10647	SALUTICA	0.000%	99.980%
10648	TAKASHIMA & CO	0.000%	99.980%
10649	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.981%
10650	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.981%
10651	CHC HEALTHCARE	0.000%	99.981%
10652	COCA-COLA EMBON	0.000%	99.981%
10653	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.981%
10654	TOKYO THEATRES	0.000%	99.981%
10655	CUSTODIAN REIT	0.000%	99.981%
10656	ATHENS WATER SU	0.000%	99.981%
10657	OMAXE LTD	0.000%	99.982%
10658	WARTECK INVEST	0.000%	99.982%
10659	CSE GLOBAL LIMI	0.000%	99.982%
10660	ASIA SATELLITE	0.000%	99.982%
10661	YIP'S CHEMICAL	0.000%	99.982%
10662	FOXTONS GROUP P	0.000%	99.982%
10663	GLAXO SMITHKLIN	0.000%	99.982%
10664	TAKE SOLUTN	0.000%	99.982%
10665	D.B. CORP LIMIT	0.000%	99.982%
10666	DICKSON CONCEPT	0.000%	99.983%
10667	INTRALOT SA - I	0.000%	99.983%
10668	RANE H	0.000%	99.983%
10669	MELBOURNE IT	0.000%	99.983%
10670	WORLD HOLDINGS	0.000%	99.983%
10671	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.983%
10672	FUJISASH CO LTD	0.000%	99.983%
10673	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.983%
10674	SHILPA MED	0.000%	99.984%
10675	INTERSHOP HOLDI	0.000%	99.984%
10676	CRISIL LTD	0.000%	99.984%
10677	BOMBAY RAYON FA	0.000%	99.984%
10678	ERICSSON LM-A S	0.000%	99.984%
10679	GDI INTERGRATED	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10680	PHARMA MAR SA	0.000%	99.984%
10681	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.984%
10682	MOTHERCARE	0.000%	99.984%
10683	LSL PROPERTY SE	0.000%	99.985%
10684	KIAN JOO CAN FC	0.000%	99.985%
10685	EZRA HOLDINGS	0.000%	99.985%
10686	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.985%
10687	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.985%
10688	FABRYKI MEBLI F	0.000%	99.985%
10689	OZFOREX GROUP L	0.000%	99.985%
10690	WEE HUR HOLDING	0.000%	99.985%
10691	NISSEI INDUSTRI	0.000%	99.985%
10692	UTD MALACCA BER	0.000%	99.986%
10693	TRIVENI TURBINE	0.000%	99.986%
10694	TILT RENEWABLES	0.000%	99.986%
10695	STP & I PCL-FOR	0.000%	99.986%
10696	PMP COMMUNICATI	0.000%	99.986%
10697	STEIN MART INC COMMON STOCK USD.01	0.000%	99.986%
10698	LOGISTEC CORP C	0.000%	99.986%
10699	HOKKAI CAN CO	0.000%	99.986%
10700	APAR INDS	0.000%	99.986%
10701	VICTORY CITY IN	0.000%	99.987%
10702	TOTAL ACCESS CO	0.000%	99.987%
10703	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.987%
10704	AFFINE	0.000%	99.987%
10705	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.987%
10706	AYGAZ	0.000%	99.987%
10707	RECKON LTD	0.000%	99.987%
10708	WIN HANVERKY HO	0.000%	99.987%
10709	MARUYAMA MFG CO	0.000%	99.987%
10710	TAUNG GOLD INTE	0.000%	99.987%
10711	SUNDARAM FINANC	0.000%	99.988%
10712	TENWOW INTL HLD	0.000%	99.988%
10713	PT INTERNATIONALA	0.000%	99.988%
10714	MIMAKI ENGINEER	0.000%	99.988%
10715	STREET CAPITAL	0.000%	99.988%
10716	ROULARTA MEDIA	0.000%	99.988%
10717	HONEYWELL	0.000%	99.988%
10718	EUROZ LTD	0.000%	99.988%
10719	COXON PRECISE I	0.000%	99.988%
10720	DYNAMIC ELECTRO	0.000%	99.988%
10721	LIPPO CIKARANG	0.000%	99.989%
10722	MIYOSHI OIL & F	0.000%	99.989%
10723	HILONG HOLDING	0.000%	99.989%
10724	PFENEX INC COMMON STOCK USD.001	0.000%	99.989%
10725	HYUNDAI HEAVY I	0.000%	99.989%
10726	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.989%
10727	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.989%
10728	RIZAL COMM L BAN	0.000%	99.989%
10729	S.T.CHEMICAL CO	0.000%	99.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10730	ASHFORD INC COMMON STOCK USD.01	0.000%	99.989%
10731	CB INDUSTRIAL P	0.000%	99.990%
10732	SALEM COMM CORP	0.000%	99.990%
10733	LIBERTY GOLD CO	0.000%	99.990%
10734	JBF INDUSTRIES	0.000%	99.990%
10735	KAM HING INTERN	0.000%	99.990%
10736	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.990%
10737	BIO PAPPEL SAB	0.000%	99.990%
10738	KASEN INTERNATI	0.000%	99.990%
10739	SACYR SA RTS EX	0.000%	99.990%
10740	NIPPON FILCON C	0.000%	99.990%
10741	OOEDO ONSEN REI	0.000%	99.990%
10742	ELEC DE STRASBO	0.000%	99.991%
10743	RXP SERVICES LT	0.000%	99.991%
10744	INES CORPORATIO	0.000%	99.991%
10745	SUGIH ENERGY TB	0.000%	99.991%
10746	TEN PEAKS COFFE	0.000%	99.991%
10747	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.991%
10748	DYAX CORPORATIO	0.000%	99.991%
10749	COLUMBUS GOLD C	0.000%	99.991%
10750	MEDICAL SYSTEM	0.000%	99.991%
10751	PROMOTORA Y OPE	0.000%	99.991%
10752	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.991%
10753	ANTALIS INTERNA	0.000%	99.992%
10754	BCO ABC BR	0.000%	99.992%
10755	ONO SOKKI CO	0.000%	99.992%
10756	STARK TECHNOLOG	0.000%	99.992%
10757	OLYMPIC CORP	0.000%	99.992%
10758	SUNWAY CONSTRUC	0.000%	99.992%
10759	CROCODILE GARME	0.000%	99.992%
10760	IPE GROUP LTD	0.000%	99.992%
10761	MEDIVIR	0.000%	99.992%
10762	HOKKAIDO GAS CO	0.000%	99.992%
10763	HANISON CONSTRU	0.000%	99.992%
10764	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.992%
10765	OTSUKA KAGU	0.000%	99.993%
10766	TOWN CENTRE SEC	0.000%	99.993%
10767	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.993%
10768	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.993%
10769	GUANGNAN(HLDGS)	0.000%	99.993%
10770	ASANTE INC	0.000%	99.993%
10771	NIHON TRIM CO	0.000%	99.993%
10772	BOLU CIMENTO SA	0.000%	99.993%
10773	FRAGRANCE GROUP	0.000%	99.993%
10774	SIERRA METALS I	0.000%	99.993%
10775	MCKAY SECURITIE	0.000%	99.993%
10776	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.993%
10777	AMREP CORP COMMON STOCK USD.1	0.000%	99.993%
10778	AUSWIDE BANK LT	0.000%	99.994%
10779	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10780	KOSEI SECURITIE	0.000%	99.994%
10781	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.994%
10782	GLORIOUS SUN EN	0.000%	99.994%
10783	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.994%
10784	PEARL ORIENTAL	0.000%	99.994%
10785	A&D CO LTD	0.000%	99.994%
10786	ASPEN GROUP	0.000%	99.994%
10787	ZEDGE INC CL B COMMON STOCK	0.000%	99.994%
10788	DYNASTY FINE WI	0.000%	99.994%
10789	GALLANT VENTURE	0.000%	99.994%
10790	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.994%
10791	INTEVAC INC	0.000%	99.995%
10792	BSQUARE CORP COMMON STOCK	0.000%	99.995%
10793	PLATINUM GROUP	0.000%	99.995%
10794	ALANDSBANKEN	0.000%	99.995%
10795	NAGARJUNA FERTI	0.000%	99.995%
10796	CST GROUP LTD	0.000%	99.995%
10797	BGF RETAIL CO L	0.000%	99.995%
10798	TSH RESOURCES B	0.000%	99.995%
10799	XERIUM TECHNOLO	0.000%	99.995%
10800	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.995%
10801	PRIME MEDIA GRO	0.000%	99.995%
10802	ADDNODE GROUP A	0.000%	99.995%
10803	TSUI WAH HOLDIN	0.000%	99.995%
10804	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.995%
10805	TOWER LTD	0.000%	99.995%
10806	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.996%
10807	BOUSTEAD PROJEC	0.000%	99.996%
10808	SILVER BASE GRO	0.000%	99.996%
10809	MEGASTUDY CO LT	0.000%	99.996%
10810	NATIONAL AGRICU	0.000%	99.996%
10811	HIPAY GROUP SA	0.000%	99.996%
10812	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.996%
10813	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.996%
10814	ANXIN-CHINA HOL	0.000%	99.996%
10815	K.P.R. MILL	0.000%	99.996%
10816	V1 GROUP LTD	0.000%	99.996%
10817	FOUNTAIN SET HL	0.000%	99.996%
10818	CHINA RARE EART	0.000%	99.996%
10819	EASTMAIN RES IN	0.000%	99.996%
10820	MIN XIN HLDGS	0.000%	99.996%
10821	CHINA PROPRTIE	0.000%	99.997%
10822	NICE SPA	0.000%	99.997%
10823	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.997%
10824	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.997%
10825	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.997%
10826	R.E.A. HOLDINGS	0.000%	99.997%
10827	STEEL & TUBE HL	0.000%	99.997%
10828	HSIN CHONG CONS	0.000%	99.997%
10829	NRJ GROUP	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10830	CORP BANK	0.000%	99.997%
10831	HITE HOLDINGS C	0.000%	99.997%
10832	LAURA ASHLEY HO	0.000%	99.997%
10833	ENERGY ABSOLUTE	0.000%	99.997%
10834	IGUATEMI EMP SH	0.000%	99.997%
10835	CHINA FIBER OPT	0.000%	99.997%
10836	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.997%
10837	OVER FIFTY GP L	0.000%	99.997%
10838	FORTRESS GLOBAL	0.000%	99.997%
10839	ABAN OFFSHORE	0.000%	99.998%
10840	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.998%
10841	GETIN HOLDING S	0.000%	99.998%
10842	BGR ENERGY SYST	0.000%	99.998%
10843	LOTTE CONFECT	0.000%	99.998%
10844	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10845	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10846	DELTICOM AG	0.000%	99.998%
10847	TRUBA ALAM MANU	0.000%	99.998%
10848	KONG SUN HLDGS	0.000%	99.998%
10849	US AUTO PARTS N	0.000%	99.998%
10850	ABTERRA LTD	0.000%	99.998%
10851	FERRATUM OYJ	0.000%	99.998%
10852	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.998%
10853	ECOSYNTHETIX IN	0.000%	99.998%
10854	I-CABLE COMMUNI	0.000%	99.998%
10855	ARCELORMITTAL S	0.000%	99.998%
10856	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.998%
10857	BRILLIANT CIRCL	0.000%	99.998%
10858	PETRUS RESOURCE	0.000%	99.998%
10859	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.998%
10860	AEGON NV	0.000%	99.998%
10861	BLOOMSBURY PUBL	0.000%	99.999%
10862	MALAYSIAN RESOU	0.000%	99.999%
10863	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
10864	QUNXING PAPER H	0.000%	99.999%
10865	TUNAS RIDEAN	0.000%	99.999%
10866	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
10867	YEO HIAP SENG	0.000%	99.999%
10868	LUKS GROUP (VH)	0.000%	99.999%
10869	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10870	BE GROUP AB	0.000%	99.999%
10871	HYFLUXSHOP HOLD	0.000%	99.999%
10872	CHINA DYNAMICS	0.000%	99.999%
10873	DAN FORM HOLDIN	0.000%	99.999%
10874	TAKACHIHO KOHEK	0.000%	99.999%
10875	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10876	CHARGEURS SA	0.000%	99.999%
10877	JINDAL POLY FIL	0.000%	99.999%
10878	WATPAC LIMITED	0.000%	99.999%
10879	IRC LIMITED	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10880	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
10881	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
10882	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10883	ARALEZ PHARMACE	0.000%	99.999%
10884	CARINDALE PROPE	0.000%	99.999%
10885	SINAR MAS MULTI	0.000%	99.999%
10886	MUNSUN CAP	0.000%	99.999%
10887	ASCENDANT RESOU	0.000%	99.999%
10888	ALLEGIANT GOLD	0.000%	99.999%
10889	AVENG	0.000%	99.999%
10890	SOCIETE MANUTAN	0.000%	99.999%
10891	LEE & MAN CHEMI	0.000%	99.999%
10892	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
10893	THE 13 HOLDINGS	0.000%	100.000%
10894	13 HOLDINGS LTD	0.000%	100.000%
10895	PERPETUAL ENERG	0.000%	100.000%
10896	BOLLORE SA	0.000%	100.000%
10897	TEEKAY TANKERS	0.000%	100.000%
10898	PACIFIC ANDES I	0.000%	100.000%
10899	DOGUS OTOMOTIV	0.000%	100.000%
10900	MAX VENTURES &	0.000%	100.000%
10901	SAFEWAY INC	0.000%	100.000%
10902	CHINA SOFT POWE	0.000%	100.000%
10903	CARPETRIGHT	0.000%	100.000%
10904	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10905	K1 VENTURES LTD	0.000%	100.000%
10906	EZION HOLDINGS	0.000%	100.000%
10907	CROWN CONFECTIO	0.000%	100.000%
10908	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10909	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10910	SWIBER HOLDINGS	0.000%	100.000%
10911	MIDLAND IC&I LT	0.000%	100.000%
10912	PROBI AB	0.000%	100.000%
10913	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
10914	MINGFA GROUP	0.000%	100.000%
10915	GAYATRI HIGHWAY	0.000%	100.000%
10916	IMMOBEL	0.000%	100.000%
10917	NOVUS HOLDINGS	0.000%	100.000%
10918	SPORTECH PLC	0.000%	100.000%
10919	CARE PROPERTY I	0.000%	100.000%
10920	CREDITO VALTELL	0.000%	100.000%
10921	TALVIVAARA MINI	0.000%	100.000%
10922	APA GROUP RTS	0.000%	100.000%
10923	ORBITE TECHNOLO	0.000%	100.000%
10924	CELSIA SA ESP	0.000%	100.000%
10925	TRADA MARITIME	0.000%	100.000%
10926	ASTRO JAPAN PR	0.000%	100.000%
10927	NORDIC AMERICAN	0.000%	100.000%
10928	CHENNAI SUPER K	0.000%	100.000%
10929	EMPRESAS ICA SA	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10930	ZENITH CAPITAL	0.000%	100.000%
10931	SING HOLDINGS L	0.000%	100.000%
10932	STRAD ENERGY SE	0.000%	100.000%
10933	CAREER TECHNOLO	0.000%	100.000%
10934	CHINA HUIZHAN D	0.000%	100.000%
10935	BERJAYA LAND BH	0.000%	100.000%
10936	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10937	RB ENERGY INC	0.000%	100.000%
10938	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10939	ORMAT TECHNOLOG	0.000%	100.000%
10940	TRAKCJA SA	0.000%	100.000%
10941	BANCA MONTE DEI	0.000%	100.000%
10942	MANITOK ENERGY	0.000%	100.000%
10943	DEVA HLDG	0.000%	100.000%
10944	ENERGIX-RENEWAB	0.000%	100.000%
10945	INTERCELL AG RI	-	100.000%
10946	FUBON FINANCIAL	-	100.000%
10947	RREEF CHINA COM	-	100.000%
10948	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10949	QLT INC DOJ/SEC	-	100.000%
10950	AFRICA ISRAEL I	-	100.000%
10951	LIGHTSTREAM RES	-	100.000%
10952	C A DE MEDITERR	-	100.000%
10953	CHINA METAL REC	-	100.000%
10954	SNS REAAL GROEP	-	100.000%
10955	MONTEA SCA RTS	-	100.000%
10956	GAFISA SA RTS	-	100.000%
10957	PRIME RETIREMEN	-	100.000%
10958	MINCO BASE META	-	100.000%
10959	TONGDA HONG TAI	-	100.000%
10960	AFREN PLC COMMO	-	100.000%
10961	CSMALL GROUP LT	-	100.000%
10962	EGANAGOLDPFEIL	-	100.000%
10963	VIRGIN AUSTRALI	-	100.000%
10964	BGP HOLDINGS (P	-	100.000%
10965	PEACE MARK HLDG	-	100.000%
10966	HANFENG EVERGRE	-	100.000%
10967	BCO ESPIR SANTO	-	100.000%
10968	QLT INC CLASS A	-	100.000%
10969	ANGLO IRISH BAN	-	100.000%
10970	PRIME AET & D H	-	100.000%
10971	BERLIAN LAJU TA	-	100.000%
10972	ARRIUM LTD	-	100.000%
10973	CHINA LUMENA NE	-	100.000%
10974	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10975	TRANSCOM WORLDW	-	100.000%
10976	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.000%
10977	RHB CAPITAL BHD	-	100.000%
10978	TOUCHSTONE EXPL	-	100.000%
10979	QLT INC WTS EXP	-	100.000%